

EXISTENCE AND UNIQUENESS RESULTS FOR GENERALIZED CAPUTO ITERATIVE FRACTIONAL BOUNDARY VALUE PROBLEMS

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Abstract. In this paper, we present some results on existence and uniqueness for a class of boundary value problems for iterative fractional differential equations with generalized Caputo fractional derivative. For our proofs, we employ some suitable fixed point theorems. Finally, we provide an illustration for more clarity.

Due to its applications in the modeling and physical understanding of natural phenomena, the domain of fractional calculus is constantly expanding at the moment. Non-integer derivatives of fractional order have been effectively applied to the generalization of fundamental laws of nature particularly in the transport phenomenon. For more details, we suggest [30, 18, 15, 2, 1, 25, 26, 27, 21, 20, 14, 8, 6, 24, 3, 28], and the references therein.

In [22], some properties of Caputo-type modification of the Erdélyi-Kober fractional derivative are provided by the authors. More information are available in [5, 19, 29, 4].

Iterative differential equations are frequently used to describe a broad variety of natural phenomena, including disease transmission models in epidemiology, the two-body problem of classical electrodynamics, population, mechanical and physical models, and many more. For some studied concerning this type of equations, we refer the readers to the papers [9, 10, 11, 12].

In [10], Kaufmann studied the existence and uniqueness of solutions to the following second order iterative boundary-value problem:

$$\chi''(\tau) = \Psi \left(\tau, \chi(\tau), \chi^{[2]}(\tau) \right), \quad \kappa_1 \leqslant \tau \leqslant \kappa_2,$$

where $\chi^{[2]}(\tau) = \chi(\chi(\tau))$, with solutions satisfying one of the boundary conditions $\chi(\kappa_1) = \kappa_1$, $\chi(\kappa_2) = \kappa_2$ or $\chi(\kappa_1) = \kappa_2$, $\chi(\kappa_2) = \kappa_1$. The Schauder fixed point theorem is the primary method used to arrive at his conclusions.

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In [7], the authors proved some existence and uniqueness of solutions for the following problem of Erdélyi-Kober functional fractional differential equations with Caputo-type modification:

$$\begin{cases} {}^{C}\mathscr{D}^{\vartheta,\rho}_{\upsilon^{+}}\chi(\tau) = \Psi_{1}\left(\tau,\chi^{\tau},\xi^{\tau},{}^{C}\mathscr{D}^{\vartheta,\rho}_{\upsilon^{+}}\chi(\tau),{}^{C}\mathscr{D}^{\vartheta,\rho}_{\upsilon^{+}}\xi(\tau)\right),\\ {}^{C}\mathscr{D}^{\vartheta,\rho}_{\upsilon^{+}}\xi(\tau) = \Psi_{2}\left(\tau,\chi^{\tau},\xi^{\tau},{}^{C}\mathscr{D}^{\vartheta,\rho}_{\upsilon^{+}}\chi(\tau),{}^{C}\mathscr{D}^{\vartheta,\rho}_{\upsilon^{+}}\xi(\tau)\right),\\ \left\{ \left(\chi(\tau),\xi(\tau)\right) = \left(\phi_{1}(\tau),\phi_{2}(\tau)\right),\tau\in[\upsilon-r,\upsilon],\quad r>0,\\ \left(\chi(\tau),\xi(\tau)\right) = \left(\psi_{1}(\tau),\psi_{2}(\tau)\right),\tau\in[\kappa,\kappa+\beta],\quad\beta>0, \end{cases} \end{cases}$$

where ${}^C\mathcal{D}_{\upsilon^+}^{\vartheta}$ is the Caputo type modification of the Erdelyi-Kober fractional derivative and $\Psi_i:I\times C([-r,\beta],\mathbb{R})^2\times\mathbb{R}^2\to\mathbb{R}$ is a given function, $\phi_i\in C([\upsilon-r,\upsilon],\mathbb{R})$ with $\phi_i(\upsilon)=0$ and $\psi_i\in C([\kappa,\kappa+\beta],\mathbb{R})$ with $\psi_i(\kappa)=0$, i=1,2. Their arguments are based upon the Banach contraction principle and Schauder's fixed point theorem.

Motivated by the works mentioned above, first, we establish some existence results to the boundary value problem of the following fractional iterative differential equation:

$${}^{C}\mathcal{D}_{\kappa_{1}}^{\vartheta,\rho}\chi(\tau) = \Psi\left(\tau,\chi(\tau),\chi^{[2]}(\tau),\dots,\chi^{[m]}(\tau)\right), \quad \tau \in (\kappa_{1},\kappa_{2}), \tag{1}$$

with the boundary condition:

$$\xi_1 \chi(\kappa_1) + \xi_2 \chi(\kappa_2) = \xi_3, \tag{2}$$

where $m\geqslant 2$, $\chi^{[2]}(\tau)=\chi\left(\chi(\tau)\right)$ and for $j=3,\ldots,m$, we have $\chi^{[j]}(\tau)=\chi\left(\chi^{[j-1]}(\tau)\right)$, ${}^C\mathscr{D}_{\kappa_1^+}^{\vartheta,\rho}$ is the generalized Caputo fractional derivative of order $0<\vartheta\leqslant 1$, $\Psi\colon [\kappa_1,\kappa_2]\times\mathbb{R}^m\to\mathbb{R}$ is a given continuous function, $0<\kappa_1<\kappa_2<\infty$ and $\xi_1,\xi_2,\xi_3\in\mathbb{R}$ such that $\xi_1+\xi_2\neq 0$. We shall assume that $\kappa_1<\chi(\tau)<\kappa_2$ for all $\tau\in [\kappa_1,\kappa_2]$ in order for the solutions to be well-defined.

The following is how the current paper is arranged. In Section 2, we present certain notations and review some preliminary notions concerning generalized fractional derivatives used throughout this manuscript. Section 3 presents existence and uniqueness results to our problem (1)-(2). In the last section, an illustrative example is provided in support of the obtained results.

1. Preliminaries

This part introduces the preliminary information that will be utilized throughout the study. Let $0 < \kappa_1 < \kappa_2 < \infty$ and $\Xi = [\kappa_1, \kappa_2]$.

By $C(\Xi,\mathbb{R})$ we denote the Banach space of all continuous functions from Ξ into \mathbb{R} with the norm

$$\|\chi\| = \sup\{|\chi(\tau)| : \tau \in \Xi\}.$$

Let $C^n(\Xi, \mathbb{R})$ be the spaces of *n*-times absolutely continuous and *n*-times continuously differentiable functions on Ξ , respectively.

For $\kappa_1 < \eta_1 \leqslant \kappa_2$ and $0 < \eta_2$, we define the set

$$\begin{split} \Omega(\eta_1,\eta_2) &= \big\{\chi \in C(\Xi,\mathbb{R}) : \kappa_1 \leqslant \chi(\tau) \leqslant \eta_1 \\ &\quad \text{and } |\chi(\tau_2) - \chi(\tau_1)| \leqslant \eta_2 |\tau_2 - \tau_1|, \text{ for all } \tau_1,\tau_2 \in \Xi\big\}. \end{split}$$

We note that $\Omega(\eta_1, \eta_2)$ is a bounded closed convex subset of $C(\Xi, \mathbb{R})$.

Consider the space $X_b^p(\kappa_1, \kappa_2)$, $(b \in \mathbb{R}, 1 \leqslant p \leqslant \infty)$ of those complex-valued Lebesgue measurable functions f on $[\kappa_1, \kappa_2]$ for which $\|f\|_{X_b^p} < \infty$, where the norm is defined by:

$$||f||_{X_b^p} = \left(\int_{\kappa_1}^{\kappa_2} |\tau^b f(\tau)|^p \frac{d\tau}{\tau}\right)^{\frac{1}{p}}, \quad (1 \leqslant p < \infty, b \in \mathbb{R}).$$

DEFINITION 1. (Generalized Riemann-Liouville integral [17, 19]) Let $\vartheta \in \mathbb{R}$, $b \in \mathbb{R}$ and $\Phi \in X_b^p(\kappa_1, \kappa_2)$, the generalized RL fractional integral of order ϑ is defined by:

$$({}^{\rho} \mathcal{J}_{a^{+}}^{\vartheta} \Phi)(\tau) = \frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{a}^{\tau} s^{\rho-1} (\tau^{\rho} - s^{\rho})^{\vartheta-1} \Phi(s) ds, \qquad \tau > a, \rho > 0.$$
 (3)

DEFINITION 2. ([16]) Let $0 \le a < \tau$. The generalized fractional derivative, corresponding to the fractional integral (3), is defined by:

$$\rho D_{a^{+}}^{\vartheta} \Phi(\tau) = \frac{\rho^{1-n+\vartheta}}{\Gamma(n-\vartheta)} \left(\tau^{1-\rho} \frac{d}{d\tau} \right)^{n} \int_{a}^{\tau} \frac{s^{\rho-1}}{(\tau^{\rho} - s^{\rho})^{1-n+\vartheta}} \Phi(s) ds$$

$$= \delta_{\rho}^{n} (\rho \mathcal{J}_{a^{+}}^{n-\vartheta} \Phi)(\tau), \tag{4}$$

where $\delta_{\rho}^{n} = \left(\tau^{1-\rho} \frac{d}{d\tau}\right)^{n}$.

DEFINITION 3. ([16, 22]) The Caputo-type generalized fractional derivative ${}^C\mathcal{D}_{a^+}^{\vartheta,\rho}$ is defined by

$$\begin{pmatrix} C \mathcal{D}_{a^+}^{\vartheta,\rho} \Phi \end{pmatrix} (\tau) = \begin{pmatrix} \rho D_{a^+}^{\vartheta} \left[\Phi(\tau) - \sum_{k=0}^{n-1} \frac{\Phi^{(k)}(a)}{k!} (s-a)^k \right] \end{pmatrix}.$$
(5)

LEMMA 1. ([16]) Let $\vartheta, \rho \in \mathbb{R}^+$, then

$$({}^{
ho} \mathscr{J}_{a^+}^{\vartheta, C} \mathscr{D}_{a^+}^{\vartheta,
ho} \Phi)(au) = \Phi(au) - \sum_{k=0}^{n-1} arepsilon_k \left(rac{ au^
ho - a^
ho}{
ho}
ight)^k,$$

for some $\varepsilon_k \in \mathbb{R}$, $n = [\vartheta] + 1$.

LEMMA 2. ([16]) Let $\vartheta, \rho \in \mathbb{R}^+$, then

$${}^{C}\mathscr{D}_{a^{+}}^{\vartheta,\rho} ({}^{\rho}\mathscr{J}_{a^{+}}^{\vartheta}\Phi)(\tau) = \Phi(\tau).$$

LEMMA 3. ([23]) If $\chi > n$, then we have

$$\left[{}^{\rho} \mathscr{J}_{a^{+}}^{\vartheta} \left(\frac{\tau^{\rho} - a^{\rho}}{\rho} \right)^{\vartheta_{2} - 1} \right] (\chi) = \frac{\Gamma(\vartheta_{2})}{\Gamma(\vartheta_{2} + \vartheta)} \left(\frac{\chi^{\rho} - a^{\rho}}{\rho} \right)^{\vartheta + \vartheta_{2} - 1}.$$
(6)

In the sequel, we will provide some lemmas that are essential for our existence results.

LEMMA 4. ([9, 10]) *If* $\varpi_1, \varpi_2 \in \Omega(\eta_1, \eta_2)$, then

$$\left| \boldsymbol{\varpi}_{1}^{[m]}(\tau_{1}) - \boldsymbol{\varpi}_{1}^{[m]}(\tau_{2}) \right| \leqslant \eta_{2}^{m} |\tau_{1} - \tau_{2}|; \ m = 0, 1, \dots$$

for all $\tau_1, \tau_2 \in \Xi$ and

$$\left\| \boldsymbol{\sigma}_{1}^{[m]} - \boldsymbol{\sigma}_{2}^{[m]} \right\| \leqslant \sum_{i=0}^{m-1} \eta_{2}^{i} \left\| \boldsymbol{\sigma}_{1} - \boldsymbol{\sigma}_{2} \right\|; \ m = 1, 2, \dots$$

2. Existence results

Le us start this section by defining what we mean by a solution of the problem (1)-(2).

DEFINITION 4. A function $\chi \in C([\kappa_1, \kappa_2], \mathbb{R})$ is a solution of problem (1)-(2) if χ verifies the differential equation (1), the boundary condition (2) and $\kappa_1 < \chi(\tau) < \kappa_2$ for all $\tau \in [\kappa_1, \kappa_2]$.

LEMMA 5. The function $\chi \in C([\kappa_1, \kappa_2], \mathbb{R})$ is a solution of the problem (1)–(2) if and only if χ verifies the following integral equation:

$$\chi(\tau) = \frac{\xi_3}{\xi_1 + \xi_2}
- \frac{\xi_2 \rho^{1-\vartheta}}{(\xi_1 + \xi_2) \Gamma(\vartheta)} \int_{\kappa_1}^{\kappa_2} s^{\rho-1} \left(\kappa_2^{\rho} - s^{\rho}\right)^{\vartheta-1} \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) ds
+ \frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{\kappa_1}^{\tau} s^{\rho-1} \left(\tau^{\rho} - s^{\rho}\right)^{\vartheta-1} \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) ds,$$
(7)

and $\kappa_1 < \chi(\tau) < \kappa_2$, for all $\tau \in [\kappa_1, \kappa_2]$.

Proof. Let $\chi \in C([\kappa_1, \kappa_2], \mathbb{R})$ be a solution of the problem (1)-(2). By applying the integral operator ${}^{\rho} \mathscr{J}_{\kappa_1^+}^{\vartheta}(\cdot)$ on both sides of equation (1), by Lemma 1 we obtain

$$\chi(\tau) = \varepsilon_0 + \frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{\kappa_1}^{\tau} s^{\rho-1} \left(\tau^{\rho} - s^{\rho}\right)^{\vartheta-1} \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) ds. \tag{8}$$

Now, we apply the boundary condition (2) to get

$$\xi_3 = (\xi_1 + \xi_2)\varepsilon_0 + \xi_2 \frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{\kappa_1}^{\kappa_2} s^{\rho-1} \left(\kappa_2^{\rho} - s^{\rho}\right)^{\vartheta-1} \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) ds.$$

Thus

$$\varepsilon_0 = \frac{\xi_3}{\xi_1 + \xi_2} \\
- \frac{\xi_2 \rho^{1-\vartheta}}{(\xi_1 + \xi_2) \Gamma(\vartheta)} \int_{\kappa_1}^{\kappa_2} s^{\rho-1} \left(\kappa_2^{\rho} - s^{\rho}\right)^{\vartheta-1} \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) ds.$$

Substituting the value of ε_0 in equation (8), we obtain

$$\chi(\tau) = \frac{\xi_3}{\xi_1 + \xi_2}$$

$$- \frac{\xi_2 \rho^{1-\vartheta}}{(\xi_1 + \xi_2)\Gamma(\vartheta)} \int_{\kappa_1}^{\kappa_2} s^{\rho-1} \left(\kappa_2^{\rho} - s^{\rho}\right)^{\vartheta-1} \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) ds$$

$$+ \frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{\kappa_1}^{\tau} s^{\rho-1} \left(\tau^{\rho} - s^{\rho}\right)^{\vartheta-1} \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) ds.$$

Thus, if χ verifies the problem (1)-(2) then it verifies the integral equation (7).

Reciprocally, it is easy to demonstrate by applying the operator ${}^{C}\mathscr{D}_{\kappa_{1}}^{\vartheta,\rho}(\cdot)$ on both sides of equation (7) and using Lemma 2 that if the function χ satisfies (7) then it verifies equation (1) as well as the boundary condition (2). \square

In the sequel, we present some necessary hypotheses. Suppose that the function $\Psi: [\kappa_1, \kappa_2] \times \mathbb{R}^m \to \mathbb{R}$ is continuous and verifies the requirements:

 (Ax_1) There exist positive constants β_1, \ldots, β_m such that:

$$|\Psi(\tau, \mathcal{P}_1, \dots, \mathcal{P}_m) - \Psi(\tau, \mathcal{\bar{P}}_1, \dots, \mathcal{\bar{P}}_m)| \leqslant \sum_{i=1}^m \beta_i |\mathcal{P}_i - \mathcal{\bar{P}}_i|,$$

for any $\wp_i, \bar{\wp_i} \in \mathbb{R}$ and $\tau \in \Xi$.

 (Ax_2) There exist positive constants $\overline{\beta}$, β such that:

$$-\beta \leqslant \Psi(\tau, \wp_1, \ldots, \wp_m) \leqslant \overline{\beta},$$

for any $\tau, \wp_i \in \Xi$.

Set

$$\Psi^* = \sup_{\tau \in \Xi} |\Psi(\tau, 0, 0, \dots, 0)|$$

and

$$\Lambda = \Psi^* + \eta_1 \sum_{i=1}^m \beta_i \sum_{j=0}^{i-1} \eta_2{}^j.$$

Our next existence result is based on Schauder's fixed point theorem [13].

THEOREM 1. Assume that (Ax_1) and (Ax_2) are verified. If

$$\max\{\ell_1, \ell_2, \ell_3\} \leqslant 0,\tag{9}$$

where

$$\begin{split} \ell_1 &= \left[1 + \frac{|\xi_2|}{|\xi_1 + \xi_2|}\right] \frac{\Lambda \rho^{-\vartheta} \left(\kappa_2^\rho - \kappa_1^\rho\right)^\vartheta}{\Gamma(\vartheta + 1)} + \frac{|\xi_3|}{|\xi_1 + \xi_2|} - \eta_1, \\ \ell_2 &= \kappa_1 + \frac{\xi_2 \rho^{-\vartheta} \overline{\beta} \left(\kappa_2^\rho - \kappa_1^\rho\right)^\vartheta}{(\xi_1 + \xi_2) \Gamma(\vartheta + 1)} - \frac{\xi_3}{\xi_1 + \xi_2} + \frac{\rho^{-\vartheta} \underline{\beta} \left(\kappa_2^\rho - \kappa_1^\rho\right)^\vartheta}{\Gamma(\vartheta + 1)}, \\ \ell_3 &= \frac{\Lambda \rho^{1-\vartheta} \kappa^* \left(\kappa_2^\rho - \kappa_1^\rho\right)^{\vartheta - 1}}{\Gamma(\vartheta)} - \eta_2, \ \text{and} \ \kappa^* = \max\left\{\kappa_1^{\rho - 1}, \kappa_2^{\rho - 1}\right\}, \end{split}$$

then problem (1)–(2) has at least one solution $\chi \in \Omega(\eta_1, \eta_2)$.

Proof. First, let us define the operator $\mathscr{H}: \Omega(\eta_1, \eta_2) \to C([\kappa_1, \kappa_2], \mathbb{R})$ by:

$$(\mathcal{H}\chi)(\tau)$$

$$= -\frac{\xi_{2}\rho^{1-\vartheta}}{(\xi_{1} + \xi_{2})\Gamma(\vartheta)} \int_{\kappa_{1}}^{\kappa_{2}} s^{\rho-1} (\kappa_{2}^{\rho} - s^{\rho})^{\vartheta-1} \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) ds$$

$$+ \frac{\xi_{3}}{\xi_{1} + \xi_{2}} + \frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{\kappa_{1}}^{\tau} s^{\rho-1} (\tau^{\rho} - s^{\rho})^{\vartheta-1} \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) ds,$$

$$(10)$$

where $\kappa_1 \leq (\mathcal{H}\chi)(\tau) \leq \kappa_2$ for all $\tau \in [\kappa_1, \kappa_2]$. By Lemma 5, we can say that the fixed points of the operator are solutions of the problem (1)-(2).

It is clear that $\Omega(\eta_1, \eta_2)$ is a uniformly bounded, closed and equicontinuous subset of $C([\kappa_1, \kappa_2], \mathbb{R})$. Consequently, $\Omega(\eta_1, \eta_2)$ is a compact subset. Thus, we need only to demonstrate that \mathscr{H} is continuous and well defined. We will establish the proof in two steps.

Step 1. \mathcal{H} is continuous.

Let $\{\chi_n\}$ be a sequence such that $\chi_n \longrightarrow \chi$ in $C([\kappa_1, \kappa_2], \mathbb{R})$. For $\tau \in \Xi$, we have

$$\begin{split} &|(\mathscr{H}\chi_{n})(\tau) - (\mathscr{H}\chi)(\tau)| \\ &\leqslant \frac{|\xi_{2}|\rho^{1-\vartheta}}{|\xi_{1} + \xi_{2}|\Gamma(\vartheta)} \int_{\kappa_{1}}^{\kappa_{2}} s^{\rho-1} \left(\kappa_{2}^{\rho} - s^{\rho}\right)^{\vartheta-1} \left| \Psi\left(s, \chi_{n}(s), \chi_{n}^{[2]}(s), \dots, \chi_{n}^{[m]}(s)\right) \right. \\ &\left. - \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) \right| ds \\ &\left. + \frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{\kappa_{1}}^{\tau} s^{\rho-1} \left(\tau^{\rho} - s^{\rho}\right)^{\vartheta-1} \left| \Psi\left(s, \chi_{n}(s), \chi_{n}^{[2]}(s), \dots, \chi_{n}^{[m]}(s)\right) \right. \\ &\left. - \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) \right| ds. \end{split}$$

By hypothesis (Ax_1) , we obtain

$$\begin{aligned} &|(\mathscr{H}\chi_{n})(\tau) - (\mathscr{H}\chi)(\tau)| \\ &\leqslant \frac{|\xi_{2}|\rho^{1-\vartheta}}{|\xi_{1} + \xi_{2}|\Gamma(\vartheta)} \int_{\kappa_{1}}^{\kappa_{2}} s^{\rho-1} \left(\kappa_{2}^{\rho} - s^{\rho}\right)^{\vartheta-1} \sum_{i=1}^{m} \beta_{i} \left\| \chi_{n}^{[i]} - \chi^{[i]} \right\| ds \\ &+ \frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{\kappa_{1}}^{\tau} s^{\rho-1} (\tau^{\rho} - s^{\rho})^{\vartheta-1} \sum_{i=1}^{m} \beta_{i} \left\| \chi_{n}^{[i]} - \chi^{[i]} \right\| ds \\ &\leqslant \left[1 + \frac{|\xi_{2}|}{|\xi_{1} + \xi_{2}|} \right] \frac{\rho^{-\vartheta} \left(\kappa_{2}^{\rho} - \kappa_{1}^{\rho}\right)^{\vartheta}}{\Gamma(\vartheta+1)} \sum_{i=1}^{m} \beta_{i} \left\| \chi_{n}^{[i]} - \chi^{[i]} \right\|. \end{aligned}$$

By Lemma 4, we get

$$\|\mathscr{H}\chi_n - \mathscr{H}\chi\| \leqslant \left[1 + \frac{|\xi_2|}{|\xi_1 + \xi_2|}\right] \frac{\rho^{-\vartheta} \left(\kappa_2^\rho - \kappa_1^\rho\right)^{\vartheta}}{\Gamma(\vartheta + 1)} \sum_{i=1}^m \beta_i \sum_{i=0}^{i-1} \eta_2^j \|\chi_n - \chi\|.$$

Since $\chi_n \longrightarrow \chi$, then

$$\|\mathscr{H}\chi_n - \mathscr{H}\chi\| \longrightarrow 0 \text{ as } n \longrightarrow \infty.$$

Consequently, \mathcal{H} is continuous.

Step 2.
$$\mathcal{H}(\Omega(\eta_1, \eta_2)) \subset \Omega(\eta_1, \eta_2)$$
.
For $\tau \in \Xi$, we get

$$\begin{aligned} |\mathscr{H}\chi(\tau)| & \leq \frac{|\xi_{2}|\rho^{1-\vartheta}}{|\xi_{1}+\xi_{2}|\Gamma(\vartheta)} \int_{\kappa_{1}}^{\kappa_{2}} s^{\rho-1} \left(\kappa_{2}{}^{\rho} - s^{\rho}\right)^{\vartheta-1} \left| \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) \right| ds \\ & + \frac{|\xi_{3}|}{|\xi_{1}+\xi_{2}|} + \frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{\kappa_{1}}^{\tau} s^{\rho-1} \left(\tau^{\rho} - s^{\rho}\right)^{\vartheta-1} \left| \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) \right| ds. \end{aligned} \tag{11}$$

By the hypothesis (Ax_1) and Lemma 4, for $\tau \in \Xi$, we have

$$\begin{aligned} &|\Psi\left(s,\chi(s),\chi^{[2]}(s),\dots,\chi^{[m]}(s)\right)|\\ &\leqslant \left|\Psi\left(s,\chi(s),\chi^{[2]}(s),\dots,\chi^{[m]}(s)\right) - \Psi\left(s,0,0,\dots,0\right)\right| + |\Psi\left(s,0,0,\dots,0\right)|\\ &\leqslant \Psi^* + \sum_{i=1}^m \beta_i \sum_{j=0}^{i-1} \eta_2{}^j \|\chi\|\\ &\leqslant \Lambda. \end{aligned}$$

Thus for $\tau \in \Xi$, from (11) we obtain

$$|\mathcal{H}\chi(\tau)| \leq \left[1 + \frac{|\xi_2|}{|\xi_1 + \xi_2|}\right] \frac{\Lambda \rho^{-\vartheta} \left(\kappa_2^{\rho} - \kappa_1^{\rho}\right)^{\vartheta}}{\Gamma(\vartheta + 1)} + \frac{|\xi_3|}{|\xi_1 + \xi_2|}$$

$$\leq \eta_1.$$
(12)

For $\tau \in \Xi$ and by hypothesis (Ax_2) , we have

$$(\mathcal{H}\chi)(\tau)$$

$$= -\frac{\xi_{2}\rho^{1-\vartheta}}{(\xi_{1} + \xi_{2})\Gamma(\vartheta)} \int_{\kappa_{1}}^{\kappa_{2}} s^{\rho-1} (\kappa_{2}^{\rho} - s^{\rho})^{\vartheta-1} \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) ds$$

$$+ \frac{\xi_{3}}{\xi_{1} + \xi_{2}} + \frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{\kappa_{1}}^{\tau} s^{\rho-1} (\tau^{\rho} - s^{\rho})^{\vartheta-1} \Psi\left(s, \chi(s), \chi^{[2]}(s), \dots, \chi^{[m]}(s)\right) ds$$

$$\geq -\frac{\xi_{2}\rho^{-\vartheta}\overline{\beta} (\kappa_{2}^{\rho} - \kappa_{1}^{\rho})^{\vartheta}}{(\xi_{1} + \xi_{2})\Gamma(\vartheta + 1)} + \frac{\xi_{3}}{\xi_{1} + \xi_{2}} - \frac{\rho^{-\vartheta}\underline{\beta} (\kappa_{2}^{\rho} - \kappa_{1}^{\rho})^{\vartheta}}{\Gamma(\vartheta + 1)}$$

$$\geq \kappa_{1}. \tag{13}$$

By (12) and (13) we have

$$\kappa_1 \leqslant (\mathcal{H}\chi)(\tau) \leqslant |(\mathcal{H}\chi)(\tau)| \leqslant \eta_1.$$

Let $\tau_1, \tau_2 \in \Xi$ such that $\tau_1 < \tau_2$, then

$$\begin{split} &|(\mathscr{H}\chi)(\tau_{2})-(\mathscr{H}\chi)(\tau_{1})|\\ &\leqslant \left|\frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)}\int_{\kappa_{1}}^{\tau_{2}}s^{\rho-1}\left(\tau_{2}^{\rho}-s^{\rho}\right)^{\vartheta-1}\Psi\left(s,\chi(s),\chi^{[2]}(s),\ldots,\chi^{[m]}(s)\right)\right.\\ &\left.-\frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)}\int_{\kappa_{1}}^{\tau_{1}}s^{\rho-1}\left(\tau_{1}^{\rho}-s^{\rho}\right)^{\vartheta-1}\Psi\left(s,\chi(s),\chi^{[2]}(s),\ldots,\chi^{[m]}(s)\right)\right|ds\\ &\leqslant \frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)}\int_{\kappa_{1}}^{\tau_{1}}s^{\rho-1}\left|\left(\tau_{2}^{\rho}-s^{\rho}\right)^{\vartheta-1}-\left(\tau_{1}^{\rho}-s^{\rho}\right)^{\vartheta-1}\right|\left|\Psi\left(s,\chi(s),\chi^{[2]}(s),\ldots,\chi^{[m]}(s)\right)\right|ds\\ &+\frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)}\int_{\tau_{1}}^{\tau_{2}}s^{\rho-1}\left(\tau_{2}^{\rho}-s^{\rho}\right)^{\vartheta-1}\left|\Psi\left(s,\chi(s),\chi^{[2]}(s),\ldots,\chi^{[m]}(s)\right)\right|ds. \end{split}$$

By condition (Ax_1) , we obtain

$$\begin{split} |(\mathscr{H}\chi)(\tau_{2}) - (\mathscr{H}\chi)(\tau_{1})| &\leqslant \frac{\Lambda\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{\kappa_{1}}^{\tau_{1}} s^{\rho-1} \left| \left(\tau_{2}^{\rho} - s^{\rho}\right)^{\vartheta-1} - \left(\tau_{1}^{\rho} - s^{\rho}\right)^{\vartheta-1} \right| ds \\ &+ \frac{\Lambda\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{\tau_{1}}^{\tau_{2}} s^{\rho-1} \left(\tau_{2}^{\rho} - s^{\rho}\right)^{\vartheta-1} ds \\ &\leqslant \frac{\Lambda\rho^{-\vartheta}}{\Gamma(\vartheta+1)} \left[\left(\tau_{2}^{\rho} - \kappa_{1}^{\rho}\right)^{\vartheta} - \left(\tau_{1}^{\rho} - \kappa_{1}^{\rho}\right)^{\vartheta} \right] \\ &\leqslant \frac{\Lambda\rho^{1-\vartheta} \kappa^{*} \left(\kappa_{2}^{\rho} - \kappa_{1}^{\rho}\right)^{\vartheta-1}}{\Gamma(\vartheta)} |\tau_{2} - \tau_{1}|. \end{split}$$

Thus,

$$|(\mathscr{H}\chi)(\tau_2) - (\mathscr{H}\chi)(\tau_1)| \leqslant \eta_2|\tau_2 - \tau_1|.$$

Then, \mathscr{H} is well defined and $\mathscr{H}(\Omega(\eta_1,\eta_2)) \subset \Omega(\eta_1,\eta_2)$. By Arzela-Ascoli theorem, we can conclude that \mathscr{H} is continuous and completely continuous. From Schauder's theorem [13], we conclude that \mathscr{H} has a fixed point which is a solution of the problem (1)-(2). \square

THEOREM 2. Suppose that all the requirements of Theorem 1 are verified. If

$$\ell_4 := \left[1 + \frac{|\xi_2|}{|\xi_1 + \xi_2|}\right] \frac{\rho^{-\vartheta} \left(\kappa_2^{\rho} - \kappa_1^{\rho}\right)^{\vartheta}}{\Gamma(\vartheta + 1)} \sum_{i=1}^m \beta_i \sum_{j=0}^{i-1} \eta_2^{j} < 1, \tag{14}$$

then problem (1)–(2) has a unique solution in $\Omega(\eta_1, \eta_2)$.

Proof. Following Theorem 1, we can say that the problem (1)-(2) has at least one solution. Now, for the uniqueness result it is only necessary to demonstrate that the operator \mathscr{H} defined in (10) is a contraction in $\Omega(\eta_1,\eta_2)$. Let $\chi_1,\chi_2\in\Omega(\eta_1,\eta_2)$. For $\tau\in\Xi$, we have

$$\begin{split} &|(\mathscr{H}\chi_{1})(\tau)-(\mathscr{H}\chi_{2})(\tau)|\\ &\leqslant \frac{|\xi_{2}|\rho^{1-\vartheta}}{|\xi_{1}+\xi_{2}|\Gamma(\vartheta)}\int_{\kappa_{1}}^{\kappa_{2}}s^{\rho-1}\left(\kappa_{2}^{\rho}-s^{\rho}\right)^{\vartheta-1}\left|\Psi\left(s,\chi_{1}(s),\chi_{1}^{[2]}(s),\ldots,\chi_{1}^{[m]}(s)\right)\right|\\ &-\Psi\left(s,\chi_{2}(s),\chi_{2}^{[2]}(s),\ldots,\chi_{2}^{[m]}(s)\right)\right|ds\\ &+\frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)}\int_{\kappa_{1}}^{\tau}s^{\rho-1}\left(\tau^{\rho}-s^{\rho}\right)^{\vartheta-1}\left|\Psi\left(s,\chi_{1}(s),\chi_{1}^{[2]}(s),\ldots,\chi_{1}^{[m]}(s)\right)\right|\\ &-\Psi\left(s,\chi_{2}(s),\chi_{2}^{[2]}(s),\ldots,\chi_{2}^{[m]}(s)\right)\right|ds. \end{split}$$

By hypothesis (Ax_1) , we obtain

$$\begin{split} &|(\mathscr{H}\chi_{1})(\tau)-(\mathscr{H}\chi_{2})(\tau)|\\ &\leqslant \frac{|\xi_{2}|\rho^{1-\vartheta}}{|\xi_{1}+\xi_{2}|\Gamma(\vartheta)} \int_{\kappa_{1}}^{\kappa_{2}} s^{\rho-1} \left(\kappa_{2}^{\rho}-s^{\rho}\right)^{\vartheta-1} \sum_{i=1}^{m} \beta_{i} \left\|\chi_{1}^{[i]}-\chi_{2}^{[i]}\right\| ds \\ &+ \frac{\rho^{1-\vartheta}}{\Gamma(\vartheta)} \int_{\kappa_{1}}^{\tau} s^{\rho-1} \left(\tau^{\rho}-s^{\rho}\right)^{\vartheta-1} \sum_{i=1}^{m} \beta_{i} \left\|\chi_{1}^{[i]}-\chi_{2}^{[i]}\right\| ds \\ &\leqslant \left[1+\frac{|\xi_{2}|}{|\xi_{1}+\xi_{2}|}\right] \frac{\rho^{-\vartheta} \left(\kappa_{2}^{\rho}-\kappa_{1}^{\rho}\right)^{\vartheta}}{\Gamma(\vartheta+1)} \sum_{i=1}^{m} \beta_{i} \left\|\chi_{1}^{[i]}-\chi_{2}^{[i]}\right\|. \end{split}$$

By Lemma 4, we get

$$\|\mathscr{H}\chi_{n} - \mathscr{H}\chi\| \leq \left[1 + \frac{|\xi_{2}|}{|\xi_{1} + \xi_{2}|}\right] \frac{\rho^{-\vartheta} \left(\kappa_{2}^{\rho} - \kappa_{1}^{\rho}\right)^{\vartheta}}{\Gamma(\vartheta + 1)} \sum_{i=1}^{m} \beta_{i} \sum_{j=0}^{i-1} \eta_{2}^{j} \|\chi_{1} - \chi_{2}\|$$
$$\leq \ell_{4} \|\chi_{1} - \chi_{2}\|.$$

Hence, by the Banach contraction principle [13], \mathcal{H} has a unique fixed point which is a unique solution of the problem (1)-(2). \square

3. An example

Consider the following problem which is an example of problem (1)-(2):

$${}^{C}\mathcal{D}_{0^{+}}^{\frac{1}{2},\rho}\chi(\tau) = \Psi\left(\tau,\chi(\tau),\chi^{[2]}(\tau),\chi^{[3]}(\tau)\right), \ \tau \in (0,e), \tag{15}$$

$$\chi(0) + \chi(e) = 1,\tag{16}$$

where m = 3, $\vartheta = \frac{1}{2}$, $\kappa_1 = 0$, $\kappa_2 = e$, $\eta_1 = \eta_2 = 2$ and $\xi_1 = \xi_2 = \xi_3 = 1$. Set

$$\begin{split} \Psi\left(\tau, \chi(\tau), \chi^{[2]}(\tau), \chi^{[3]}(\tau)\right) \\ &= \frac{\cos(\tau) + 1 + \cos(\chi(\tau)) + \cos^2\left(\chi^{[2]}(\tau)\right) + \cos^3\left(\chi^{[3]}(\tau)\right)}{251e^{\tau + 11}\left(1 + |\chi(\tau)| + |\chi^{[2]}(\tau)| + |\chi^{[3]}(\tau)|\right)}. \end{split}$$

For each $\wp_1, \wp_2, \wp_3, \bar{\wp_1}, \bar{\wp_2}, \bar{\wp_3} \in \mathbb{R}$; and $\tau \in \Xi$, we have

$$|\Psi(\tau, \mathcal{O}_1, \mathcal{O}_2, \mathcal{O}_3) - \Psi(\tau, \bar{\mathcal{O}_1}, \bar{\mathcal{O}_2}, \bar{\mathcal{O}_3})| \leqslant \sum_{i=1}^3 \frac{5}{251e^{11}} |\mathcal{O}_i - \bar{\mathcal{O}_i}|.$$

Therefore, (Ax_1) is verified with

$$\beta_1 = \beta_2 = \beta_3 = \frac{5}{251e^{11}}.$$

Also, hypothesis (Ax_2) is satisfied with $\overline{\beta} = \frac{5}{251e^{11}}$ and $\underline{\beta} = \frac{3}{251e^{11}}$. Since

$$\ell_1 = \frac{690\sqrt{e}}{502e^{11}\sqrt{\pi}} - \frac{3}{2} \approx -1.49997864604234,$$

$$\ell_2 = \frac{11\sqrt{e}}{251e^{11}\sqrt{\pi}} - \frac{1}{2} \approx -0.499999319149176,$$

$$\ell_3 = \frac{115}{251e^{11}\sqrt{e\pi}} - 2 \approx -1.99999738143933,$$

then all the conditions of Theorem 1 are satisfied, therefore, the problem (15)–(16) has at least one solution in $\Omega(2,2)$. Moreover, we have

$$\ell_4 = \frac{330\sqrt{e}}{502e^{11}\sqrt{\pi}} \approx 1.02127623586372 \cdot 10^{-5} < 1.$$

Thus by Theorem 2, we can deduce that the solution is unique.

Conclusion

Under certain conditions, we demonstrated the existence and uniqueness of a solution for an iterative fractional differential equation with generalized Caputo fractional derivative. The fixed point theorem of Schauder is the key instrument used in this study. We believe that these results will have an influence on the related literature and we anticipate that more generalized studies will be done using other methods and with different conditions.

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