

SOLVABILITY OF A NON-LOCAL PROBLEM WITH INTEGRAL GLUING CONDITION FOR MIXED TYPE EQUATION WITH ERDELYI-KOBER OPERATORS

OBIDJON KH. ABDULLAEV

(Communicated by A. Pskhu)

Abstract. In this paper the existence and the uniqueness of solution of non-local problem with integral gluing condition for mixed type equation are investigated. Considering loaded parabolic-hyperbolic equation involve the Caputo fractional derivative and Erdelyi-Kober integrals. The uniqueness of solution is proved by the method of integral energy and the existence is proved by the method of integral equations.

1. Introduction

There has been significant development in fractional differential equations in recent years; see the monographs of A. A. Kilbas, H. M. Srivastava, J. J. Trujillo [1], K. S. Miller and B. Ross [2], I. Podlubny [3], S. G. Samko, A. A. Kilbas, O. I. Marichev [4] and the references therein. Various phenomena in physics, like diffusion in a disordered or fractal medium, or in image analysis, or in risk management have been modeled by means of fractional partial differential equations. In general, there exists no method that yields an exact solution for these equations. Indeed, we can find numerous applications in viscoelasticity, neurons, electrochemistry, control, porous media, electromagnetism, etc., (for details, see [5], [6], [7], [8], [9]).

In research papers [10], [11] the authors considered some classes of initial value problems for functional differential equations involving Riemann-Liouville and Caputo fractional derivatives of order. BVPs for the mixed type equations involving the Caputo and the Riemann-Liouville fractional differential operators were investigated too (see works [12], [13] and references therein).

Note that with intensive research on problem of optimal control of the agro-economical system, regulating the label of ground waters and soil moisture, it has become necessary to investigate a new class of equations called “loaded equations”. For the first time it was given the most general definition of a “loaded equations” and various loaded equations are classified in detail by A. M. Nakhushiev (see [14]). In this direction, in works [15], [12], [16], [17] was investigated, some local and non-local problems for the loaded mixed type equations with integral and integral-differential operators.

Mathematics subject classification (2010): 35M10, 35R11, 35C15.

Keywords and phrases: Loaded degenerating equation, parabolic-hyperbolic type, integral operators, Caputo fractional derivative, existence and uniqueness of solution, integral equations.

2. Preliminaries

2.1. Integral and differential operators fractional order

DEFINITION 1. Let $f(x)$ be an absolutely continuous function over (a, b) . Then the left and right Riemann-Liouville fractional integrals order α ($\alpha \in R^+$) (respectively) are (see [1], p. 69)

$$(I_{a+}^{\alpha} f)x = \frac{1}{\Gamma(\alpha)} \int_a^x f(t)(x-t)^{\alpha-1} dt, \quad x > a \quad (1)$$

$$(I_{-b}^{\alpha} f)x = \frac{1}{\Gamma(\alpha)} \int_x^b f(t)(t-x)^{\alpha-1} dt, \quad x < b. \quad (2)$$

The Riemann-Liouville fractional derivatives $D_{ax}^{\alpha} f$ and $D_{xb}^{\alpha} f$ of order α ($\alpha \in R^+$) are defined by (see [1], p. 26):

$$(D_{ax}^{\alpha} f)x = \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{dx} \right)^n \int_a^x \frac{f(t)}{(x-t)^{\alpha-n+1}} dt, \quad n = [\alpha] + 1, \quad x > a; \quad (3)$$

$$(D_{xb}^{\alpha} f)x = \frac{1}{\Gamma(n-\alpha)} \left(-\frac{d}{dx} \right)^n \int_x^b \frac{f(t)}{(t-x)^{\alpha-n+1}} dt, \quad n = [\alpha] + 1, \quad x < b; \quad (4)$$

respectively, where $[\alpha]$ is the integer part of α .

In particular, for $\alpha = N \cup \{0\}$ we have

$$(D_{ax}^0 f)x = f(x), \quad (D_{xb}^0 f)x = f(x), \quad (D_{ax}^n f)x = f^{(n)}(x);$$

$$(D_{xb}^n f)x = (-1)^n f^{(n)}(x), \quad n \in N.$$

where $f^{(n)}(x)$ is the usual derivative of $f(x)$ of order n .

DEFINITION 2. Caputo fractional derivatives ${}_c D_{ax}^{\alpha} f$ and ${}_c D_{xb}^{\alpha} f$ of order $\alpha > 0$ ($\alpha \notin N \cup \{0\}$) are defined by (see [1], p. 92):

$$({}_c D_{ax}^{\alpha} f)x = \frac{1}{\Gamma(n-\alpha)} \int_a^x \frac{f^{(n)}(t)}{(x-t)^{\alpha-n+1}} dt, \quad n = [\alpha] + 1, \quad x > a; \quad (5)$$

$$({}_c D_{xb}^{\alpha} f)x = \frac{(-1)^n}{\Gamma(n-\alpha)} \int_x^b \frac{f^{(n)}(t)}{(t-x)^{\alpha-n+1}} dt, \quad n = [\alpha] + 1, \quad x < b; \quad (6)$$

respectively.

From (3)–(6), as a conclusion we will have:

$$({}_c D_{ax}^\alpha f)x = \operatorname{sign}^k(x-a) \left(I_{ax}^{\alpha-k} f^{(k)} \right) x, \quad k-1 < \alpha \leq k, \quad k \in N;$$

consequently, while for $\alpha \in N \cup \{0\}$ we have

$$({}_c D_{ax}^0 f)x = f(x), \quad ({}_c D_{xb}^0 f)x = f(x), \quad ({}_c D_{ax}^n f)x = f^{(n)}(x);$$

$$({}_c D_{xb}^n f)x = (-1)^n f^{(n)}(x), \quad n \in N.$$

The right- and left-hand sided Erdelyi-Kober fractional integrals of the orders δ and α , respectively, are defined by

$$\left(I_{\beta}^{\gamma, \delta} f \right) (x) = \frac{\beta}{\Gamma(\delta)} x^{-\beta(\gamma+\delta)} \int_0^x \left(x^\beta - t^\beta \right)^{\delta-1} t^{\beta(\gamma+1)-1} f(t) dt, \quad \delta, \beta > 0, \quad \gamma \in R, \quad (7)$$

$$\left(J_{\beta}^{\gamma, \alpha} f \right) (x) = \frac{\beta}{\Gamma(\alpha)} x^{\beta\gamma} \int_x^\infty \left(t^\beta - x^\alpha \right)^{\alpha-1} t^{-\beta(\gamma+\alpha-1)-1} f(t) dt, \quad \alpha, \beta > 0, \quad \gamma \in R, \quad (8)$$

These operators have been used many authors, in particular, to obtain solutions of the single, dual and triple integral equations possessing special functions of mathematical physics as their kernels. For the theory and applications of Erdelyi-Kober fractional integrals see [21].

3. Problem formulation and main functional relations

This paper deals the existence and uniqueness of solution of the non-local problem with integral gluing condition for loaded mixed type equation involving the Caputo fractional derivative.

We consider the equation:

$$0 = \begin{cases} u_{xx} - {}_c D_{oy}^\alpha u + p(x, y) \left(I_{\beta}^{\gamma, \delta} u \right) x, & \text{at } y > 0 \\ u_{xx} - u_{yy} - q(\xi, \eta) \left(I_{\beta}^{\gamma, \delta} u \right) \eta, & \text{at } y < 0 \end{cases} \quad (9)$$

with operators (see (5) and (7)):

$${}_c D_{oy}^\alpha u = \frac{1}{\Gamma(1-\alpha)} \int_0^y \frac{u_t(x, t)}{(y-t)^\alpha} dt, \quad (10)$$

$$\left(I_{\beta}^{\gamma, \delta} u \right) x = \frac{\beta}{\Gamma(\delta)} x^{-\beta(\gamma+\delta)} \int_0^x \frac{t^{\beta(\gamma+1)-1}}{\left(x^\beta - t^\beta \right)^{1-\delta}} u(t, 0) dt \quad (11)$$

where $\xi = x + y$, $\eta = x - y$, $0 < \alpha, \beta, \gamma, \delta < 1$, moreover $0 < \gamma + \delta < 1$.

Let's, Ω is domain, bounded with segments: $A_1A_2 = \{(x,y) : x = 1, 0 < y < h\}$, $B_1B_2 = \{(x,y) : x = 0, 0 < y < h\}$, $B_2A_2 = \{(x,y) : y = h, 0 < x < 1\}$ at the $y > 0$, and characteristics: $A_1C : x - y = 1$; $B_1C : x + y = 0$ of the equation (1) at $y < 0$, where $A_1(1;0), A_2(1;h), B_1(0;0), B_2(0;h), C(\frac{1}{2}; -\frac{1}{2})$.

Introduce designations: $\theta(x) = \frac{x}{2} - i \cdot \frac{x}{2}, i^2 = -1. \Omega^+ = \Omega \cap (y > 0), \Omega^- = \Omega \cap (y < 0), I_1 = \{x : 0 < x < 1\}, I_2 = \{y : 0 < y < h\}$. In the domain of Ω the following problem is investigated.

PROBLEM I. To find a solution $u(x,y)$ of the equation (9) from the following class of functions:

$$W = \left\{ u(x,y) : u(x,y) \in C(\bar{\Omega}) \cap C^2(\Omega^-), u_{xx} \in C(\Omega^+), cD_{oy}^\alpha u \in C(\Omega^+) \right\}$$

satisfies boundary conditions:

$$u(x,y) \Big|_{A_1A_2} = \varphi(y), \quad 0 \leq y \leq h, \tag{12}$$

$$u(x,y) \Big|_{B_1B_2} = \psi(y), \quad 0 \leq y \leq h, \tag{13}$$

$$\frac{d}{dx} u(\theta(x)) = a(x)u_y(x,0) + b(x)u_x(x,0) + c(x)u(x,0) + d(x), \quad x \in I_1. \tag{14}$$

and gluing condition:

$$\lim_{y \rightarrow +0} y^{1-\alpha} u_y(x,y) = \lambda_1(x)u_y(x,-0) + \lambda_2(x) \int_0^x r(t)u(t,0)dt, \quad (x,0) \in A_1B_1, \tag{15}$$

where $\varphi(y), \psi(y), a(x), b(x), c(x), d(x)$ and $\lambda_j(x)$, are given functions, such that $\sum_{j=1}^2 \lambda_j^2(x) \neq 0$.

In fact the equation (9) at $y \leq 0$ on the characteristics coordinate $\xi = x + y$ and $\eta = x - y$ totally looks like:

$$u_{\xi\eta} = \frac{\beta}{4\Gamma(\delta)} q(\xi, \eta) \eta^{-\beta(\gamma+\delta)} \int_0^\eta \frac{t^{\beta(\gamma+1)-1}}{(\eta^\beta - t^\beta)^{1-\delta}} u(t,0)dt. \tag{16}$$

Well known, that a solution of the Cauchy problem for equation (9) in the domain of Ω^- with initial dates

$$u(x,0) = \tau(x), \quad 0 \leq x \leq 1; \quad u_y(x,-0) = v^-(x), \quad 0 < x < 1 \tag{17}$$

can be represented as follows:

$$u(x,y) = \frac{\tau(x+y) + \tau(x-y)}{2} - \frac{1}{2} \int_{x+y}^{x-y} v^-(t)dt + \frac{\beta}{4\Gamma(\delta)} \int_{x+y}^{x-y} d\eta \int_{x+y}^\eta \eta^{-\beta(\gamma+\delta)} q(\xi, \eta) d\xi \int_0^\eta \frac{t^{\beta(\gamma+1)-1}}{(\eta^\beta - t^\beta)^{1-\delta}} u(t,0)dt. \tag{18}$$

After using condition (14) and taking (11) into account, from (18) we will get:

$$(2a(x) + 1) v^-(x) = \frac{\beta}{2\Gamma(\delta)} \int_0^x x^{-\beta(\gamma+\delta)} q(\xi, x) d\xi \int_0^x \frac{t^{\beta(\gamma+1)-1}}{(x^\beta - t^\beta)^{1-\delta}} \tau(t) dt + (1 - 2b(x)) \tau'(x) - 2c(x)\tau(x) - 2d(x) \tag{19}$$

Due to equality:

$$\int_0^x \frac{t^{\beta\gamma}}{(x^\beta - t^\beta)^{1-\delta}} \tau(t) dt t^\beta = \int_0^{x^\beta} \frac{t^\gamma}{(x^\beta - t)^{1-\delta}} \tau(t^{1/\beta}) dt$$

functional relation (19) we can rewrite as:

$$(2\tilde{a}(x) + 1) \tilde{v}^-(x) = Q(x) \int_0^x \frac{t^\gamma}{(x-t)^{1-\delta}} \tilde{\tau}(t) dt + (1 - 2\tilde{b}(x)) \tilde{\tau}'(x) - 2\tilde{c}(x)\tilde{\tau}(x) - 2\tilde{d}(x) \tag{20}$$

where $\tilde{a}(x) = a(x^{1/\beta})$ (and for other functions), $Q(x) = \frac{1}{2\Gamma(\beta)} \int_0^{x^{1/\beta}} \frac{q(\xi, x^{1/\beta})}{x^{\gamma+\delta}} d\xi$. Considering designations and gluing condition (15) we have

$$v^+(x) = \lambda_1(x)v^-(x) + \lambda_2(x) \int_0^x r(t)\tau(t) dt \tag{21}$$

On the other hand, from the Eq. (9) at $y \rightarrow +0$ taking (10), (11), (21) into account, and due to $\lim_{y \rightarrow 0} D_{0y}^{\alpha-1} f(y) = \Gamma(\alpha) \lim_{y \rightarrow 0} y^{1-\alpha} f(y)$ we get:

$$\tau''(x) - \Gamma(\alpha)\lambda_1(x)v^-(x) - \Gamma(\alpha)\lambda_2(x) \int_0^x r(t)\tau(t) dt + \frac{x^{-\beta(\gamma+\delta)}}{\Gamma(\delta)} p(x, 0) \int_0^{x^\beta} \frac{t^\gamma}{(x^\beta - t)^{1-\delta}} \tau(t^{1/\beta}) dt = 0.$$

In the sequel, replacing $x^\beta \sim x$, finally we get

$$\tilde{\tau}''(x) - \Gamma(\alpha)\tilde{\lambda}_1(x)\tilde{v}^-(x) - \Gamma(\alpha)\tilde{\lambda}_2(x) \int_0^x t^{1/\beta-1} \tilde{r}(t) \tilde{\tau}(t) dt + \frac{x^{-(\gamma+\delta)}}{\Gamma(\delta)} \tilde{p}(x, 0) \int_0^x \frac{t^\gamma}{(x-t)^{1-\delta}} \tilde{\tau}(t) dt = 0. \tag{22}$$

4. Uniqueness of solution of the Problem I

Known that if homogeneous problem has only trivial solution, then we can state that original problem has unique solution.

With this aim, we multiply to $\tilde{\tau}(x)$ the equation (22) and integrate from 0 to 1:

$$\begin{aligned} & \int_0^1 \tilde{\tau}''(x) \tilde{\tau}(x) dx - \Gamma(\alpha) \int_0^1 \tilde{\lambda}_2(x) \tilde{\tau}(x) dx \int_0^x \frac{\tilde{r}(t)}{t^{1-1/\beta}} \tilde{\tau}(t) dt \\ & - \Gamma(\alpha) \int_0^1 \tilde{\lambda}_1(x) \tilde{\tau}(x) \tilde{v}^-(x) dx + \int_0^1 \tilde{\tau}(x) \frac{\tilde{p}(x, 0)}{x^{\gamma+\delta}} D_{0x}^- \delta x^\gamma \tilde{\tau}(x) dx = 0. \end{aligned} \quad (23)$$

Obviously, that

$$\int_0^1 \tilde{\tau}''(x) \tilde{\tau}(x) dx \leq 0, \quad \text{at, } \tau(1) = 0, \tau(0) = 0. \quad (24)$$

Investigating the integral:

$$\begin{aligned} & \Gamma(\alpha) \int_0^1 \tilde{\lambda}_2(x) \tilde{\tau}(x) dx \int_0^x \frac{\tilde{r}(t)}{t^{1-1/\beta}} \tilde{\tau}(t) dt \\ & = \frac{\Gamma(\alpha)}{2} \int_0^1 x^{1-1/\beta} \frac{\tilde{\lambda}_2(x)}{\tilde{r}(x)} d \left(\int_0^x \frac{\tilde{r}(t)}{t^{1-1/\beta}} \tilde{\tau}(t) dt \right)^2 \\ & = \frac{\Gamma(\alpha)}{2} \left[\frac{\tilde{\lambda}_2(1)}{\tilde{r}(1)} \left(\int_0^1 \frac{\tilde{r}(t)}{t^{1-1/\beta}} \tilde{\tau}(t) dt \right)^2 - \lim_{x \rightarrow 0} \left\{ \frac{\tilde{\lambda}_2(x)}{x^{1-1/\beta} \tilde{r}(x)} \left(\int_0^x \frac{\tilde{r}(t)}{t^{1-1/\beta}} \tilde{\tau}(t) dt \right)^2 \right\} \right] \\ & \quad - \frac{\Gamma(\alpha)}{2} \int_0^1 \left(\int_0^x \frac{\tilde{r}(t)}{t^{1-1/\beta}} \tilde{\tau}(t) dt \right)^2 \left(x^{1-1/\beta} \frac{\tilde{\lambda}_2(x)}{\tilde{r}(x)} \right)' dx \end{aligned}$$

we infer that

$$\Gamma(\alpha) \int_0^1 \tilde{\lambda}_2(x) \tilde{\tau}(x) dx \int_0^x \frac{\tilde{r}(t)}{t^{1-1/\beta}} \tilde{\tau}(t) dt \geq 0$$

at

$$\frac{\tilde{\lambda}_2(1)}{\tilde{r}(1)} \geq 0, \quad \text{and} \quad \left(x^{1-1/\beta} \frac{\tilde{\lambda}_2(x)}{\tilde{r}(x)} \right)' \leq 0 \quad (25)$$

Note that

$$\lim_{x \rightarrow 0} \left\{ \frac{\tilde{\lambda}_2(x)}{x^{1/\beta-1} \tilde{r}(x)} \left(\int_0^x \frac{\tilde{r}(t)}{t^{1-1/\beta}} \tilde{\tau}(t) dt \right)^2 \right\} = 0,$$

will be get by using an inequality

$$\left(\int_0^x \frac{\tilde{r}(t)}{t^{1-1/\beta}} \tilde{\tau}(t) dt \right)^2 \leq const \cdot x^{2/\beta}.$$

Now, we will investigate the integral

$$I = \Gamma(\alpha) \int_0^1 \tilde{\lambda}_1(x) \tilde{\tau}(x) \tilde{v}^-(x) dx - \int_0^1 \tilde{\tau}(x) \frac{\tilde{p}(x, 0)}{x^{\gamma+\delta}} D_{0x}^{-\delta} x^\gamma \tilde{\tau}(x) dx.$$

Taking (20) into account, at $d(x) \equiv 0$ and $1 + 2\tilde{a}(x) \neq 0$ we get:

$$\begin{aligned} I = & \Gamma(\alpha) \int_0^1 \tilde{\tau}(x) A(x) dx \int_0^x \frac{t^\gamma}{(x-t)^{1-\delta}} \tilde{\tau}(t) dt + \Gamma(\alpha) \int_0^1 B(x) \tilde{\tau}(x) \tilde{\tau}'(x) dx \\ & - \Gamma(\alpha) \int_0^1 C(x) \tilde{\tau}^2(x) dx - \frac{1}{\Gamma(\delta)} \int_0^1 \tilde{\tau}(x) \frac{\tilde{p}(x, 0)}{x^{\gamma+\delta}} dx \int_0^x \frac{t^\gamma}{(x-t)^{1-\delta}} \tilde{\tau}(t) dt \end{aligned} \quad (26)$$

where

$$A(x) = \frac{Q(x) \tilde{\lambda}_1(x)}{1 + 2\tilde{a}(x)}, \quad B(x) = \frac{1 - 2\tilde{b}(x)}{1 + 2\tilde{a}(x)} \tilde{\lambda}_1(x), \quad C(x) = \frac{2\tilde{c}(x) \tilde{\lambda}_1(x)}{1 + 2\tilde{a}(x)}. \quad (27)$$

By using formulate [19]:

$$|x - t|^{-\gamma} = \frac{1}{\Gamma(\gamma) \cos \frac{\pi\gamma}{2}} \int_0^\infty z^{\gamma-1} \cos [z(x-t)] dz, \quad 0 < \gamma < 1$$

after some simplifications from (26) we will get:

$$\begin{aligned} & \Gamma(\alpha) \int_0^1 \tilde{\tau}(x) A(x) dx \int_0^x \frac{t^\gamma}{(x-t)^{1-\delta}} \tilde{\tau}(t) dt \\ & = \frac{\Gamma(\alpha)}{2\Gamma(1-\delta) \sin \frac{\pi\delta}{2}} \int_0^\infty z^{-\delta} dz \int_0^1 A(x) x^{-\gamma} [dM^2(x, z) + dN^2(x, z)] \end{aligned}$$

where $M(x, z) = \int_0^x \tilde{\tau}(t) t^\gamma \cos zt dt$, $N(x, z) = \int_0^x \tilde{\tau}(t) t^\gamma \sin zt dt$. Further, integrating by

parts we have

$$\begin{aligned} & \frac{\Gamma(\alpha)A(1)}{2\Gamma(1-\delta)\sin\frac{\pi\delta}{2}} \int_0^\infty z^{-\delta} [M^2(1,z) + N^2(1,z)] dz \\ & - \frac{\Gamma(\alpha)}{2\Gamma(1-\delta)\sin\frac{\pi\delta}{2}} \int_0^\infty z^{-\delta} \lim_{x \rightarrow 0} \left\{ \frac{A(x)}{x^\gamma} [M^2(x,z) + N^2(x,z)] \right\} dz \\ & - \frac{\Gamma(\alpha)}{2\Gamma(1-\delta)\sin\frac{\pi\delta}{2}} \int_0^\infty z^{-\delta} dz \int_0^1 \left(\frac{A(x)}{x^\gamma} \right)' [M^2(x,z) + N^2(x,z)] dx. \end{aligned}$$

Due to estimation

$$\left(\int_0^x \tilde{\tau}(t)t^\gamma \cos zt dt \right)^2 + \left(\int_0^x \tilde{\tau}(t)t^\gamma \sin zt dt \right)^2 \leq \text{const} \cdot x^{2\gamma+2}, \tag{28}$$

we deduce, that

$$\lim_{x \rightarrow 0} \left\{ \frac{A(x)}{x^\gamma} \left[\left(\int_0^x \tilde{\tau}(t)t^\gamma \cos zt dt \right)^2 + \left(\int_0^x \tilde{\tau}(t)t^\gamma \sin zt dt \right)^2 \right] \right\} = 0.$$

Hence, finally we have:

$$\Gamma(\alpha) \int_0^1 \tilde{\tau}(x)A(x)dx \int_0^x \frac{t^\gamma}{(x-t)^{1-\delta}} \tilde{\tau}(t)dt \geq 0$$

at

$$A(1) \geq 0, \quad \left(\frac{A(x)}{x^\gamma} \right)' \leq 0. \tag{29}$$

Similarly, due to estimation (28) we can get:

$$\Gamma(\alpha) \int_0^1 \tilde{\tau}(x) \frac{\tilde{p}(x,0)}{x^{\gamma+\delta}} dx \int_0^x \frac{t^\gamma}{(x-t)^{1-\delta}} \tilde{\tau}(t)dt \leq 0$$

at

$$\tilde{p}(1,0) \leq 0, \quad \left(\frac{\tilde{p}(x,0)}{x^{\gamma+\delta}} \right)' \geq 0. \tag{30}$$

Due to (29), (30) and taking into account:

$$\Gamma(\alpha) \int_0^1 B(x) \tilde{\tau}(x) \tilde{\tau}'(x) dx = \frac{\Gamma(\alpha)}{2} \int_0^1 B(x) d(\tilde{\tau}^2(x)) dx$$

from (26) we will deduce that

$$I = \Gamma(\alpha) \int_0^1 \tilde{\lambda}_1(x) \tilde{\tau}(x) \tilde{v}^-(x) dx - \int_0^1 \tilde{\tau}(x) \frac{\tilde{p}(x,0)}{x^{\gamma+\delta}} D_{0x}^- \delta x^\gamma \tilde{\tau}(x) dx \geq 0 \tag{31}$$

if $A(1) \geq 0$, $\left(\frac{A(x)}{x^\gamma}\right)' \leq 0$, $\tilde{p}(1,0) \leq 0$, $\left(\frac{\tilde{p}(x,0)}{x^{\gamma+\delta}}\right)' \geq 0$, $B(x) \geq 0$ and $C(x) \leq 0$.

Thus, considering (24), (25) and (31) from (23) it is concluded, that $\tau(x) \equiv 0$. Hence, based on the solution of the first boundary problem for the Eq. (9) owing to account (13) and (14) we will get $u(x,y) \equiv 0$ in $\overline{\Omega}^+$. Further, from functional relations (20), taking into account $\tau(x) \equiv 0$ we deduce that $v^-(x) \equiv 0$. Consequently, based on the solution (18) we obtain $u(x,y) \equiv 0$ in closed domain $\overline{\Omega}^-$. As a conclusion we can formulate this theorem:

THEOREM 1. *If satisfy conditions*

$$\frac{\tilde{\lambda}_2(1)}{\tilde{r}(1)} \geq 0; A(1) \geq 0; \tilde{p}(1,0) \leq 0; B(x) \geq 0; C(x) \leq 0, \tag{32}$$

$$\left(\frac{A(x)}{x^\gamma}\right)' \leq 0; \left(\frac{\tilde{p}(x,0)}{x^{\gamma+\delta}}\right)' \geq 0; \left(x^{1-1/\beta} \frac{\tilde{\lambda}_2(x)}{\tilde{r}(x)}\right)' \leq 0, \tag{33}$$

then, the solution $u(x,y)$ of the Problem I is unique.

5. Existence of solution of the Problem I

THEOREM 2. *If satisfy conditions (32), (33) and*

$$p(x,y) \in C\left(\overline{\Omega}^+\right) \cap C^2\left(\Omega^+\right), q(x,y) \in C\left(\overline{\Omega}^-\right) \cap C^2\left(\Omega^-\right), \tag{34}$$

$$\varphi(y), \psi(y) \in C\left(\overline{I_2}\right) \cap C^1\left(I_2\right), a(x), b(x), c(x), d(x) \in C^1\left(\overline{I_1}\right) \cap C^2\left(I_1\right) \tag{35}$$

then the solution of the investigating problem is exist.

Proof. Taking (20) into account from Eq. (22) we will obtain

$$\tau''(x) = f(x) \tag{36}$$

where

$$\begin{aligned} f(x) = & \Gamma(\alpha) \tilde{\lambda}_2(x) \int_0^x t^{1/\beta-1} \tilde{r}(t) \tilde{\tau}(t) dt + \Gamma(\alpha) A(x) \int_0^x (x-t)^{\delta-1} t^\gamma \tilde{\tau}(t) dt \\ & - \frac{1}{\Gamma(\delta)} x^{-\delta-\gamma} \tilde{p}(x,0) \int_0^x (x-t)^{\delta-1} t^\gamma \tilde{\tau}(t) dt \\ & - \Gamma(\alpha) B(x) \tilde{\tau}'(x) - \Gamma(\alpha) C(x) \tilde{\tau}(x) - D(x) \end{aligned} \tag{37}$$

and $D(x) = \frac{2\Gamma(\alpha)\tilde{\lambda}_1(x)\tilde{d}(x)}{1+2\tilde{a}(x)}$.

Solution of equation (36) together with conditions

$$\tau(0) = \psi(0), \quad \tau(1) = \varphi(0) \tag{38}$$

has a form

$$\tau(x) = \int_0^x (x-t)f(t)dt - x \int_0^1 (1-t)f(t)dt + (1-x)\psi(0) + x\varphi(0) \tag{39}$$

Further, substituting (37) into (39) we obtain:

$$\begin{aligned} \tilde{\tau}(x) = & \Gamma(\alpha) \int_0^x s^\gamma \tilde{\tau}(s) ds \int_s^x \frac{(x-t)}{(t-s)^{1-\delta}} A(t) dt - \Gamma(\alpha) \int_0^x (x-t)C(t)\tilde{\tau}(t) dt \\ & - \Gamma(\alpha)x \int_0^1 s^\gamma \tilde{\tau}(s) ds \int_s^1 (1-t)(t-s)^{\delta-1} A(t) dt + \Gamma(\alpha)x \int_0^1 (1-t)C(t)\tilde{\tau}(t) dt \\ & + \Gamma(\alpha) \int_0^x s^{1/\beta-1} \tilde{\tau}(s)\tilde{r}(s) ds \int_s^x (x-t)\tilde{\lambda}_2(t) dt - \Gamma(\alpha) \int_0^x (x-t)B(t)\tilde{\tau}'(t) dt \\ & - \Gamma(\alpha)x \int_0^1 s^{1/\beta-1} \tilde{\tau}(s)\tilde{r}(s) ds \int_s^1 (1-t)\tilde{\lambda}_2(t) dt + \Gamma(\alpha)x \int_0^1 (1-t)B(t)\tilde{\tau}'(t) dt \\ & - \frac{\Gamma(\alpha)}{\Gamma(\delta)} \int_0^x s^\gamma \tilde{\tau}(s) ds \int_s^x \frac{(x-t)t^{-\delta-\gamma}}{(t-s)^{\delta-1}} \tilde{p}(t,0) dt \\ & + \frac{\Gamma(\alpha)}{\Gamma(\delta)} x \int_0^1 s^\gamma \tilde{\tau}(s) ds \int_s^1 \frac{(1-t)t^{-\delta-\gamma}}{(t-s)^{\delta-1}} \tilde{p}(t,0) dt \\ & - \int_0^x (x-t)D(t)dt + x \int_0^1 (1-t)D(t)dt + (1-x)\psi(0) + x\varphi(0) \end{aligned} \tag{40}$$

After some simplifications (40) we will rewrite as integral equation:

$$\tilde{\tau}(x) = \int_0^1 K(x,s)\tilde{\tau}(s)ds + f_1(x). \tag{41}$$

Here

$$K(x,s) = \begin{cases} K_1(x,s); & 0 \leq s \leq x, \\ K_2(x,s); & x \leq s \leq 1. \end{cases} \tag{42}$$

$$\begin{aligned}
 K_1(x, s) = & \Gamma(\alpha) \left[s^\gamma \int_s^x (x-t)(t-s)^{\delta-1} A(t) dt - (x-s)C(s) \right] \\
 & - \Gamma(\alpha)x \left[s^\gamma \int_s^1 (1-t)(t-s)^{\delta-1} A(t) dt - (1-s)C(s) \right] \\
 & + \Gamma(\alpha) \left[s^{1/\beta-1} \tilde{r}(s) \int_s^x (x-t) \tilde{\lambda}_2(t) dt + B(t) - (x-t)B'(t) \right] \\
 & - \Gamma(\alpha)x \left[s^{1/\beta-1} \tilde{r}(s) \int_s^1 (1-t) \tilde{\lambda}_2(t) dt + B(t) - (1-t)B'(t) \right] \\
 & - \frac{\Gamma(\alpha)}{\Gamma(\delta)} s^\gamma \left[\int_s^x \frac{(x-t)t^{-\delta-\gamma}}{(t-s)^{\delta-1}} \tilde{p}(t, 0) dt - x \int_s^1 \frac{(1-t)t^{-\delta-\gamma}}{(t-s)^{\delta-1}} \tilde{p}(t, 0) dt \right], \quad (43)
 \end{aligned}$$

$$\begin{aligned}
 K_2(x, s) = & \Gamma(\alpha)x \left[(1-s)C(s) - s^\gamma \int_s^1 (1-t)(t-s)^{\delta-1} A(t) dt \right] \\
 & - \Gamma(\alpha)x \left[s^{1/\beta-1} \tilde{r}(s) \int_s^1 (1-t) \tilde{\lambda}_2(t) dt + B(t) - (1-t)B'(t) \right] \\
 & + \frac{\Gamma(\alpha)}{\Gamma(\delta)} s^\gamma x \int_s^1 \frac{(1-t)t^{-\delta-\gamma}}{(t-s)^{\delta-1}} \tilde{p}(t, 0) dt. \quad (44)
 \end{aligned}$$

$$f_1(x) = (1-x)\psi(0) + x\varphi(0) - \int_0^x (x-t)D(t)dt + x \int_0^1 (1-t)D(t)dt. \quad (45)$$

Due to class (34), (35) of the given functions and after some evaluations (43) and (44) from (42) and (45) we will conclude that $|K(x, t)| \leq const$, $|f_1(x)| \leq const$. Since kernel $K(x, t)$ is continuous and function in right-side $F(x)$ is continuously differentiable, solution of integral equation (41) we can write via resolvent-kernel:

$$\tilde{\tau}(x) = f_1(x) - \int_0^1 \mathfrak{R}(x, s)f_1(s)ds,$$

where $\mathfrak{R}(x, s)$ is the resolvent-kernel of $K(x, s)$. Unknown function $v^-(x)$ we will found from (20). Solution of the Problem I in the domain Ω^+ we write as follows [20]:

$$u(x, y) = \int_0^y G_\xi(x, y, 0, \eta) \psi(\eta) d\eta - \int_0^y G_\xi(x, y, 1, \eta) \varphi(\eta) d\eta + \int_0^1 G_0(x - \xi, y) \tau(\xi) d\xi \\ + \int_0^y \int_0^1 G(x, y, \xi, \eta) p(\xi, \eta) \left(I_\beta^{\gamma, \delta} \tau \right) \xi d\xi d\eta$$

Here $G_0(x - \xi, y) = \frac{1}{\Gamma(1-\alpha)} \int_0^y (y - \eta)^{-\alpha} G(x, \eta, \xi, 0) d\eta$,

$$G(x, y, \xi, \eta) = \frac{(y - \eta)^{\alpha/2 - 1}}{2} \sum_{n=-\infty}^{\infty} \left[e_{1, \alpha/2}^{1, \alpha/2} \left(-\frac{|x - \xi + 2n|}{(y - \eta)^{\alpha/2}} \right) - e_{1, \alpha/2}^{1, \alpha/2} \left(-\frac{|x + \xi + 2n|}{(y - \eta)^{\alpha/2}} \right) \right]$$

is the Green's function of the first boundary problem Eq. (9) in the domain Ω^+ with the Riemann-Liouville fractional differential operator instead of the Caputo ones [18],

$$e_{1, \delta}^{1, \delta}(z) = \sum_{n=0}^{\infty} \frac{z^n}{n! \Gamma(\delta - \delta n)}$$

is the Wright type function. Solution of the Problem I in the domain Ω^- will be found by the formulate (18). Hence, the Theorem 2 is proved. \square

REFERENCES

- [1] A. A. KILBAS, H. M. SRIVASTAVA, J. J. TRUJILLO, *Theory and Applications of Fractional Differential Equations*, in: North-Holland Mathematics Studies, vol. 204, Elsevier Science B. V., Amsterdam, (2006).
- [2] K. S. MILLER, B. ROSS, *An Introduction to the Fractional Calculus and Differential Equations*, John Wiley, New York, (1993).
- [3] I. PODLUBNY, *Fractional Differential Equations*, Academic Press, New York, (1999).
- [4] S. G. SAMKO, A. A. KILBAS, O. I. MARICHEV, *Fractional Integral and Derivatives*, Theory and Applications, Gordon and Breach, Longhorne, PA, (1993).
- [5] R. I. BAGLEY, *A theoretical basis for the application of fractional calculus to viscoelasticity*, Journal of Rheology, vol. 27, no. 3, (1983), pp. 201–210.
- [6] R. MAGIN, *Fractional calculus in bioengineering*, Crit. Rev. Biom. Eng., vol. 32, no. 1, (2004), pp. 1–104.
- [7] M. ORTIGUEIRA, *Special issue on fractional signal processing and applications*, Signal Processing, vol. 83, no. 11, (2003), pp. 2285–2480.
- [8] K. B. OLDHAM, *Fractional differential equations in electrochemistry*, Advances in Engineering Software, doi: 10.1016/j.advengsoft.2008.12012, (2009).
- [9] R. METZLER, K. JOSEPH, *Boundary value problems for fractional diffusion equations*, Physics A. **278** (2000), pp. 107–125.
- [10] A. BELARBI, M. BENCHOHRA, A. OUAHAB, *Uniqueness results for fractional functional differential equations with infinite delay in Fréchet spaces*, Appl. Anal., vol. 85, no. 12, (2006), pp. 1459–1470.
- [11] M. BENCHOHRA, J. HENDERSON, S. K. NTOUYAS, A. OUAHAB, *Existence results for fractional order functional differential equations with infinite delay*, J. Math. Anal. Appl., vol. 338, no. 2, (2008), 1340–1350.

- [12] K. B. SADARANGANI AND O. KH. ABDULLAEV, *About a problem for loaded parabolic-hyperbolic type equation with fractional derivatives*, Hindawi Publishing Corporation International Journal of Differential Equations, vol. 2016, Article ID 9815796, <http://dx.doi.org/10.1155/2016/9815796>.
- [13] A. A. KILBAS, O. A. REPIN, *An analog of the Tricomi problem for a mixed type equation with a partial fractional derivative*, Fractional Calculus and Applied Analysis, (2010) vol. 13, no. 1, pp. 69–84.
- [14] A. M. NAKHUSHEV, *The loaded equations and their applications*, M. Nauka, 2012, p. 232.
- [15] B. ISLOMOV, U. BALTAEVA, *Boudanry-value problems for a third-order loaded parabolic-hyperbolic type equation with variable coefficients*, Electronic Journal of Differential Equations, vol. 2016 (2016), no. 221, pp. 1–10.
- [16] O. KH. ABDULLAEV, *Non-local Problem for the Loaded Integral-differential Equation in Double-connected Domain*, JPDE, 2016, vol. 29, no. 1, pp. 1–12.
- [17] O. KH. ABDULLAEV, *A non-local problem for a mixed-type equation with a loaded integral-differential operator*, Uz. math. Journal. 2016, no. 1, p. 3–10.
- [18] A. V. PSKHU, *Uravneniye v chasnykh proizvodnykh drobnogo poryadka*, (Russian) [Partial differential equation of fractional order], Nauka, Moscow, (2000), p. 200.
- [19] M. M. SMIRNOV, *Mixed type equations*, M. Nauka, (2000).
- [20] A. V. PSKHU, *Solution of boundary value problems fractional diffusion equation by the Green function method*, Differential equation, **39** (10) (2003), pp. 1509–1513.
- [21] I. N. SNEDDON, *The use in mathematical analysis of Erdelyi-Kober operators and some of their applications*, in: Fractional Calculus and Its Applications, Prof. internat. Conf. Held in New Haven, Lecture Notes in Math. **457**, Springer, New York (1975), pp. 37–79.

(Received December 25, 2016)

Obidjon Kh. Abdullaev
National University of Uzbekistan
Universitetskaya – 4
Olmazar, Tashkent, 100125 Uzbekistan
e-mail: obidjon.mth@gmail.com