

# On a nonlinear fractional order differential inclusion

Aurelian Cernea

Faculty of Mathematics and Informatics,  
University of Bucharest,  
Academiei 14, 010014 Bucharest, Romania,  
e-mail: [acernea@fmi.unibuc.ro](mailto:acernea@fmi.unibuc.ro)

## Abstract

The existence of solutions for a nonlinear fractional order differential inclusion is investigated. Several results are obtained by using suitable fixed point theorems when the right hand side has convex or non convex values.

**Key words.** Fractional derivative, differential inclusion, boundary value problem, fixed point.

**Mathematics Subject Classifications (2000).** 34A60, 34B18, 34B15.

## 1 Introduction

Differential equations with fractional order have recently proved to be strong tools in the modelling of many physical phenomena; for a good bibliography on this topic we refer to [17]. As a consequence there was an intensive development of the theory of differential equations of fractional order [2, 15, 20]. The study of fractional differential inclusions was initiated by El-Sayed and Ibrahim [11]. Very recently several qualitative results for fractional differential inclusions were obtained in [3, 6, 7, 8, 9, 13, 18].

In this paper we study the following problem

$$-Lx(t) \in F(t, x(t)) \quad a.e. [0, 1], \quad (1.1)$$

$$x(0) = x(1) = 0, \tag{1.2}$$

where  $L = D^\alpha - aD^\beta$ ,  $D^\alpha$  is the standard Riemann-Liouville fractional derivative,  $\alpha \in (1, 2)$ ,  $\beta \in (0, \alpha)$ ,  $a \in \mathbf{R}$  and  $F : I \times \mathbf{R} \rightarrow \mathcal{P}(\mathbf{R})$  is a set-valued map.

The present paper is motivated by a recent paper of Kaufmann and Yao [14], where it is considered problem (1.1)-(1.2) with  $F$  single valued and several existence results are provided.

The aim of our paper is to extend the study in [14] to the set-valued framework and to present some existence results for problem (1.1)-(1.2). Our results are essentially based on a nonlinear alternative of Leray-Schauder type, on Bressan-Colombo selection theorem for lower semicontinuous set-valued maps with decomposable values and on Covitz and Nadler set-valued contraction principle. The methods used are standard, however their exposition in the framework of problem (1.1)-(1.2) is new. We note that our results extends the results in the literature obtained in the case  $a = 0$  [18].

The paper is organized as follows: in Section 2 we recall some preliminary facts that we need in the sequel and in Section 3 we prove our main results.

## 2 Preliminaries

In this section we sum up some basic facts that we are going to use later.

Let  $(X, d)$  be a metric space with the corresponding norm  $|\cdot|$  and let  $I \subset \mathbf{R}$  be a compact interval. Denote by  $\mathcal{L}(I)$  the  $\sigma$ -algebra of all Lebesgue measurable subsets of  $I$ , by  $\mathcal{P}(X)$  the family of all nonempty subsets of  $X$  and by  $\mathcal{B}(X)$  the family of all Borel subsets of  $X$ . If  $A \subset I$  then  $\chi_A : I \rightarrow \{0, 1\}$  denotes the characteristic function of  $A$ . For any subset  $A \subset X$  we denote by  $\bar{A}$  the closure of  $A$ .

Recall that the Pompeiu-Hausdorff distance of the closed subsets  $A, B \subset X$  is defined by

$$d_H(A, B) = \max\{d^*(A, B), d^*(B, A)\}, \quad d^*(A, B) = \sup\{d(a, B); a \in A\},$$

where  $d(x, B) = \inf_{y \in B} d(x, y)$ .

As usual, we denote by  $C(I, X)$  the Banach space of all continuous functions  $x : I \rightarrow X$  endowed with the norm  $\|x\|_C = \sup_{t \in I} |x(t)|$  and by  $L^1(I, X)$  the Banach space of all (Bochner) integrable functions  $x : I \rightarrow X$  endowed with the norm  $\|x\|_1 = \int_I |x(t)| dt$ .

A subset  $D \subset L^1(I, X)$  is said to be *decomposable* if for any  $u, v \in D$  and any subset  $A \in \mathcal{L}(I)$  one has  $u\chi_A + v\chi_B \in D$ , where  $B = I \setminus A$ .

Consider  $T : X \rightarrow \mathcal{P}(X)$  a set-valued map. A point  $x \in X$  is called a fixed point for  $T$  if  $x \in T(x)$ .  $T$  is said to be bounded on bounded sets if  $T(B) := \cup_{x \in B} T(x)$  is a bounded subset of  $X$  for all bounded sets  $B$  in  $X$ .  $T$  is said to be compact if  $T(B)$  is relatively compact for any bounded sets  $B$  in  $X$ .  $T$  is said to be totally compact if  $\overline{T(X)}$  is a compact subset of  $X$ .  $T$  is said to be upper semicontinuous if for any open set  $D \subset X$ , the set  $\{x \in X : T(x) \subset D\}$  is open in  $X$ .  $T$  is called completely continuous if it is upper semicontinuous and totally bounded on  $X$ .

It is well known that a compact set-valued map  $T$  with nonempty compact values is upper semicontinuous if and only if  $T$  has a closed graph.

We recall the following nonlinear alternative of Leray-Schauder type and its consequences.

**Theorem 2.1.** [19] *Let  $D$  and  $\overline{D}$  be open and closed subsets in a normed linear space  $X$  such that  $0 \in D$  and let  $T : \overline{D} \rightarrow \mathcal{P}(X)$  be a completely continuous set-valued map with compact convex values. Then either*

- i) the inclusion  $x \in T(x)$  has a solution, or*
- ii) there exists  $x \in \partial D$  (the boundary of  $D$ ) such that  $\lambda x \in T(x)$  for some  $\lambda > 1$ .*

**Corollary 2.2.** *Let  $B_r(0)$  and  $\overline{B_r(0)}$  be the open and closed balls in a normed linear space  $X$  centered at the origin and of radius  $r$  and let  $T : \overline{B_r(0)} \rightarrow \mathcal{P}(X)$  be a completely continuous set-valued map with compact convex values. Then either*

- i) the inclusion  $x \in T(x)$  has a solution, or*
- ii) there exists  $x \in X$  with  $|x| = r$  and  $\lambda x \in T(x)$  for some  $\lambda > 1$ .*

**Corollary 2.3.** *Let  $B_r(0)$  and  $\overline{B_r(0)}$  be the open and closed balls in a normed linear space  $X$  centered at the origin and of radius  $r$  and let  $T : \overline{B_r(0)} \rightarrow X$  be a completely continuous single valued map with compact convex values. Then either*

- i) the equation  $x = T(x)$  has a solution, or*
- ii) there exists  $x \in X$  with  $|x| = r$  and  $x = \lambda T(x)$  for some  $\lambda < 1$ .*

We recall that a multifunction  $T : X \rightarrow \mathcal{P}(X)$  is said to be lower semicontinuous if for any closed subset  $C \subset X$ , the subset  $\{s \in X : T(s) \subset C\}$  is

closed.

If  $F : I \times \mathbf{R} \rightarrow \mathcal{P}(\mathbf{R})$  is a set-valued map with compact values and  $x \in C(I, \mathbf{R})$  we define

$$S_F(x) := \{f \in L^1(I, \mathbf{R}) : f(t) \in F(t, x(t)) \text{ a.e. } I\}.$$

We say that  $F$  is of *lower semicontinuous type* if  $S_F(\cdot)$  is lower semicontinuous with closed and decomposable values.

**Theorem 2.4.** [4] *Let  $S$  be a separable metric space and  $G : S \rightarrow \mathcal{P}(L^1(I, \mathbf{R}))$  be a lower semicontinuous set-valued map with closed decomposable values.*

*Then  $G$  has a continuous selection (i.e., there exists a continuous mapping  $g : S \rightarrow L^1(I, \mathbf{R})$  such that  $g(s) \in G(s) \quad \forall s \in S$ ).*

A set-valued map  $G : I \rightarrow \mathcal{P}(\mathbf{R})$  with nonempty compact convex values is said to be *measurable* if for any  $x \in \mathbf{R}$  the function  $t \rightarrow d(x, G(t))$  is measurable.

A set-valued map  $F : I \times \mathbf{R} \rightarrow \mathcal{P}(\mathbf{R})$  is said to be *Carathéodory* if  $t \rightarrow F(t, x)$  is measurable for any  $x \in \mathbf{R}$  and  $x \rightarrow F(t, x)$  is upper semicontinuous for almost all  $t \in I$ .

$F$  is said to be  *$L^1$ -Carathéodory* if for any  $l > 0$  there exists  $h_l \in L^1(I, \mathbf{R})$  such that  $\sup\{|v| : v \in F(t, x)\} \leq h_l(t)$  a.e.  $I, \forall x \in \overline{B_l(0)}$ .

**Theorem 2.5.** [16] *Let  $X$  be a Banach space, let  $F : I \times X \rightarrow \mathcal{P}(X)$  be a  $L^1$ -Carathéodory set-valued map with  $S_F \neq \emptyset$  and let  $\Gamma : L^1(I, X) \rightarrow C(I, X)$  be a linear continuous mapping.*

*Then the set-valued map  $\Gamma \circ S_F : C(I, X) \rightarrow \mathcal{P}(C(I, X))$  defined by*

$$(\Gamma \circ S_F)(x) = \Gamma(S_F(x))$$

*has compact convex values and has a closed graph in  $C(I, X) \times C(I, X)$ .*

Note that if  $\dim X < \infty$ , and  $F$  is as in Theorem 2.5, then  $S_F(x) \neq \emptyset$  for any  $x \in C(I, X)$  (e.g., [16]).

Consider a set valued map  $T$  on  $X$  with nonempty values in  $X$ .  $T$  is said to be a  $\lambda$ -contraction if there exists  $0 < \lambda < 1$  such that

$$d_H(T(x), T(y)) \leq \lambda d(x, y) \quad \forall x, y \in X.$$

The set-valued contraction principle [10] states that if  $X$  is complete, and  $T : X \rightarrow \mathcal{P}(X)$  is a set valued contraction with nonempty closed values, then  $T$  has a fixed point, i.e. a point  $z \in X$  such that  $z \in T(z)$ .

**Definition 2.6.** a) *The fractional integral of order  $\alpha > 0$  of a Lebesgue integrable function  $f : (0, \infty) \rightarrow \mathbf{R}$  is defined by*

$$I_0^\alpha f(t) = \int_0^t \frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)} f(s) ds,$$

provided the right-hand side is pointwise defined on  $(0, \infty)$  and  $\Gamma$  is the (Euler's) Gamma function.

b) *The fractional derivative of order  $\alpha > 0$  of a continuous function  $f : (0, \infty) \rightarrow \mathbf{R}$  is defined by*

$$\frac{d^\alpha f(t)}{dt^\alpha} = \frac{1}{\Gamma(n-\alpha)} \frac{d^n}{dt^n} \int_0^t (t-s)^{-\alpha+n-1} f(s) ds,$$

where  $n = [\alpha] + 1$ , provided the right-hand side is pointwise defined on  $(0, \infty)$ .

**Definition 2.7.** A function  $x \in C([0, 1], \mathbf{R})$  is called a solution of problem (1.1)-(1.2) if there exists a function  $v \in L^1([0, 1], \mathbf{R})$  with  $v(t) \in F(t, x(t))$ , a.e.  $[0, 1]$  such that  $-Lx(t) = v(t)$ , a.e.  $[0, 1]$  and conditions (1.2) are satisfied.

In what follows  $I = [0, 1]$ ,  $\alpha \in (1, 2)$ ,  $\beta \in (0, \alpha)$  and  $a \in \mathbf{R}$ . Next we need the following technical result proved in [14].

**Lemma 2.8.** [14] *For any  $f \in C(I, \mathbf{R})$  the unique solution of the boundary value problem*

$$\begin{aligned} Lx(t) + f(t) &= 0 \quad \text{a.e. } I, \\ x(0) &= 0, \quad x(1) = 0 \end{aligned}$$

*is solution of the integral equation*

$$x(t) = \int_0^1 G_1(t, s) f(s) ds - a \int_0^1 G_2(t, s) x(s) ds, \quad t \in [0, 1],$$

*where*

$$G_1(t, s) := \frac{1}{\Gamma(\alpha)} \begin{cases} [t(1-s)]^{\alpha-1} - (t-s)^{\alpha-1}, & \text{if } 0 \leq s < t \leq 1, \\ [t(1-s)]^{\alpha-1}, & \text{if } 0 \leq t < s \leq 1 \end{cases}$$

and

$$G_2(t, s) := \frac{1}{\Gamma(\alpha - \beta)} \begin{cases} t^{\alpha-1}(1-s)^{\alpha-\beta-1} - (t-s)^{\alpha-\beta-1}, & \text{if } 0 \leq s < t \leq 1, \\ t^{\alpha-1}(1-s)^{\alpha-\beta-1}, & \text{if } 0 \leq t < s \leq 1. \end{cases}$$

Note that  $G_1(t, s) > 0 \forall t, s \in I$  (e.g., [1]) and  $G_1(t, s) \leq \frac{2}{\Gamma(\alpha)}$ ,  $|G_2(t, s)| \leq \frac{2}{\Gamma(\alpha-\beta)} \forall t, s \in I$ . Let  $G_0 := \max\{\sup_{t,s \in I} G_1(t, s), \sup_{t,s \in I} |G_2(t, s)|\}$ .

### 3 The main results

We are able now to present the existence results for problem (1.1)-(1.2). We consider first the case when  $F$  is convex valued.

**Hypothesis 3.1.** i)  $F : I \times \mathbf{R} \rightarrow \mathcal{P}(\mathbf{R})$  has nonempty compact convex values and is Carathéodory.

ii) There exist  $\varphi \in L^1(I, \mathbf{R})$  with  $\varphi(t) > 0$  a.e.  $I$  and there exists a nondecreasing function  $\psi : [0, \infty) \rightarrow (0, \infty)$  such that

$$\sup\{|v| : v \in F(t, x)\} \leq \varphi(t)\psi(|x|) \quad \text{a.e. } I, \quad \forall x \in \mathbf{R}.$$

**Theorem 3.2.** Assume that Hypothesis 3.1 is satisfied and there exists  $r > 0$  such that

$$r > G_0(|\varphi|_1 \psi(r) + |a|r). \quad (3.1)$$

Then problem (1.1)-(1.2) has at least one solution  $x$  such that  $|x|_C < r$ .

*Proof.* Let  $X = C(I, \mathbf{R})$  and consider  $r > 0$  as in (3.1). It is obvious that the existence of solutions to problem (1.1)-(1.2) reduces to the existence of the solutions of the integral inclusion

$$x(t) \in \int_0^1 G_1(t, s)F(s, x(s))ds - a \int_0^1 G_2(t, s)x(s)ds, \quad t \in I. \quad (3.2)$$

Consider the set-valued map  $T : \overline{B_r(0)} \rightarrow \mathcal{P}(C(I, \mathbf{R}))$  defined by

$$T(x) := \left\{ v \in C(I, \mathbf{R}) : \begin{aligned} v(t) &:= \int_0^1 G_1(t, s)f(s)ds \\ &- a \int_0^1 G_2(t, s)x(s)ds, \quad f \in \overline{S_F(x)} \end{aligned} \right\}. \quad (3.3)$$

We show that  $T$  satisfies the hypotheses of Corollary 2.2.

First, we show that  $T(x) \subset C(I, \mathbf{R})$  is convex for any  $x \in C(I, \mathbf{R})$ . If  $v_1, v_2 \in T(x)$  then there exist  $f_1, f_2 \in S_F(x)$  such that for any  $t \in I$  one has

$$v_i(t) = \int_0^1 G_1(t, s) f_i(s) ds - a \int_0^1 G_2(t, s) x(s) ds, \quad i = 1, 2.$$

Let  $0 \leq \alpha \leq 1$ . Then for any  $t \in I$  we have

$$(\alpha v_1 + (1-\alpha)v_2)(t) = \int_0^1 G_1(t, s) [\alpha f_1(s) + (1-\alpha)f_2(s)] ds - a \int_0^1 G_2(t, s) x(s) ds.$$

The values of  $F$  are convex, thus  $S_F(x)$  is a convex set and hence  $\alpha v_1 + (1-\alpha)v_2 \in T(x)$ .

Secondly, we show that  $T$  is bounded on bounded sets of  $C(I, \mathbf{R})$ . Let  $B \subset C(I, \mathbf{R})$  be a bounded set. Then there exist  $m > 0$  such that  $|x|_C \leq m \forall x \in B$ . If  $v \in T(x)$  there exists  $f \in S_F(x)$  such that  $v(t) = \int_0^1 G_1(t, s) f(s) ds - a \int_0^1 G_2(t, s) x(s) ds$ . One may write for any  $t \in I$

$$\begin{aligned} |v(t)| &\leq \int_0^1 |G_1(t, s)| \cdot |f(s)| ds + |a| \int_0^1 |G_2(t, s)| \cdot |x(s)| ds \\ &\leq \int_0^1 G_1(t, s) \varphi(s) \psi(|x(t)|) ds + |a| \int_0^1 |G_2(t, s)| \cdot |x(s)| ds \end{aligned}$$

and therefore

$$|v|_C \leq G_0 |\varphi|_1 \psi(m) + |a| G_0 m \quad \forall v \in T(x),$$

i.e.,  $T(B)$  is bounded.

We show next that  $T$  maps bounded sets into equi-continuous sets. Let  $B \subset C(I, \mathbf{R})$  be a bounded set as before and  $v \in T(x)$  for some  $x \in B$ . There exists  $f \in S_F(x)$  such that  $v(t) = \int_0^1 G_1(t, s) f(s) ds - a \int_0^1 G_2(t, s) x(s) ds$ . Then for any  $t, \tau \in I$  we have

$$\begin{aligned} |v(t) - v(\tau)| &\leq \left| \int_0^1 G_1(t, s) f(s) ds - \int_0^1 G_1(\tau, s) f(s) ds \right| \\ &\quad + \left| a \int_0^1 G_2(t, s) x(s) ds - a \int_0^1 G_2(\tau, s) x(s) ds \right| \leq \\ &\int_0^1 |G_1(t, s) - G_1(\tau, s)| \varphi(s) \psi(m) ds + |a| \int_0^1 |G_2(t, s) - G_2(\tau, s)| m ds. \end{aligned}$$

It follows that  $|v(t) - v(\tau)| \rightarrow 0$  as  $t \rightarrow \tau$ . Therefore,  $T(B)$  is an equi-continuous set in  $C(I, \mathbf{R})$ . We apply now Arzela-Ascoli's theorem we deduce that  $T$  is completely continuous on  $C(I, \mathbf{R})$ .

In the next step of the proof we prove that  $T$  has a closed graph. Let  $x_n \in C(I, \mathbf{R})$  be a sequence such that  $x_n \rightarrow x^*$  and  $v_n \in T(x_n) \forall n \in \mathbf{N}$  such that  $v_n \rightarrow v^*$ . We prove that  $v^* \in T(x^*)$ . Since  $v_n \in T(x_n)$ , there

exists  $f_n \in S_F(x_n)$  such that  $v_n(t) = \int_0^1 G_1(t, s)f_n(s)ds - a \int_0^1 G_2(t, s)x_n(s)ds$ . Define  $\Gamma : L^1(I, \mathbf{R}) \rightarrow C(I, \mathbf{R})$  by  $(\Gamma(f))(t) := \int_0^1 G(t, s)f(s)ds$ . One has

$$\begin{aligned} & |v_n(t) + a \int_0^1 G_2(t, s)x_n(s)ds - v^*(t) - a \int_0^1 G_2(t, s)x^*(s)ds|_C \\ & \leq |v_n - v^*|_C + |a|G_0|x_n - x|_C \rightarrow 0 \end{aligned}$$

as  $n \rightarrow \infty$ .

We apply Theorem 2.5 to find that  $\Gamma \circ S_F$  has closed graph and from the definition of  $\Gamma$  we get  $v_n \in \Gamma \circ S_F(x_n)$ . Since  $x_n \rightarrow x^*$ ,  $v_n \rightarrow v^*$  it follows the existence of  $f^* \in S_F(x^*)$  such that  $v^*(t) + a \int_0^1 G_2(t, s)x^*(s)ds = \int_0^1 G_1(t, s)f^*(s)ds$ . Therefore,  $T$  is upper semicontinuous and compact on  $\overline{B_r(0)}$ .

We apply Corollary 2.2 to deduce that either i) the inclusion  $x \in T(x)$  has a solution in  $\overline{B_r(0)}$ , or ii) there exists  $x \in X$  with  $|x|_C = r$  and  $\lambda x \in T(x)$  for some  $\lambda > 1$ .

Assume that ii) is true. With the same arguments as in the second step of our proof we get  $r = |x|_C \leq G_0|\varphi|_1\psi(r) + |a|G_0r$  which contradicts (3.1). Hence only i) is valid and theorem is proved.

We consider now the case when  $F$  is not necessarily convex valued. Our first existence result in this case is based on the Leray-Schauder alternative for single valued maps and on Bressan Colombo selection theorem.

**Hypothesis 3.3.** i)  $F : I \times \mathbf{R} \rightarrow \mathcal{P}(\mathbf{R})$  has compact values,  $F$  is  $\mathcal{L}(I) \otimes \mathcal{B}(\mathbf{R})$  measurable and  $x \rightarrow F(t, x)$  is lower semicontinuous for almost all  $t \in I$ .

ii) There exist  $\varphi \in L^1(I, \mathbf{R})$  with  $\varphi(t) > 0$  a.e.  $I$  and there exists a nondecreasing function  $\psi : [0, \infty) \rightarrow (0, \infty)$  such that

$$\sup\{|v| : v \in F(t, x)\} \leq \varphi(t)\psi(|x|) \quad a.e. I, \quad \forall x \in \mathbf{R}.$$

**Theorem 3.4.** Assume that Hypothesis 3.3 is satisfied and there exists  $r > 0$  such that condition (3.1) is satisfied.

Then problem (1.1)-(1.2) has at least one solution on  $I$ .

*Proof.* We note first that if Hypothesis 3.3 is satisfied then  $F$  is of lower semicontinuous type (e.g., [12]). Therefore, we apply Theorem 2.4 to deduce that there exists  $f : C(I, \mathbf{R}) \rightarrow L^1(I, \mathbf{R})$  such that  $f(x) \in S_F(x) \forall x \in C(I, \mathbf{R})$ .



We consider the corresponding problem

$$x(t) = \int_0^1 G_1(t, s)f(x(s))ds - a \int_0^1 G_2(t, s)x(s)ds, \quad t \in I \quad (3.4)$$

in the space  $X = C(I, \mathbf{R})$ . It is clear that if  $x \in C(I, \mathbf{R})$  is a solution of the problem (3.4) then  $x$  is a solution to problem (1.1)-(1.2).

Let  $r > 0$  that satisfies condition (3.1) and define the set-valued map  $T : \overline{B_r(0)} \rightarrow \mathcal{P}(C(I, \mathbf{R}))$  by

$$(T(x))(t) := \int_0^1 G_1(t, s)f(x(s))ds - a \int_0^1 G_2(t, s)x(s)ds.$$

Obviously, the integral equation (3.4) is equivalent with the operator equation

$$x(t) = (T(x))(t), \quad t \in I. \quad (3.5)$$

It remains to show that  $T$  satisfies the hypotheses of Corollary 2.3.

We show that  $T$  is continuous on  $\overline{B_r(0)}$ . From Hypotheses 3.3. ii) we have

$$|f(x(t))| \leq \varphi(t)\psi(|x(t)|) \quad a.e. I$$

for all  $x \in C(I, \mathbf{R})$ . Let  $x_n, x \in \overline{B_r(0)}$  such that  $x_n \rightarrow x$ . Then

$$|f(x_n(t))| \leq \varphi(t)\psi(r) \quad a.e. I.$$

From Lebesgue's dominated convergence theorem and the continuity of  $f$  we obtain, for all  $t \in I$

$$\begin{aligned} \lim_{n \rightarrow \infty} (T(x_n))(t) &= \lim_{n \rightarrow \infty} [\int_0^1 G_1(t, s)f(x_n(s))ds - a \int_0^1 G_2(t, s)x_n(s)ds] \\ &= \int_0^1 G_1(t, s)f(x(s))ds - a \int_0^1 G_2(t, s)x(s)ds = (T(x))(t), \end{aligned}$$

i.e.,  $T$  is continuous on  $\overline{B_r(0)}$ .

Repeating the arguments in the proof of Theorem 3.2 with corresponding modifications it follows that  $T$  is compact on  $\overline{B_r(0)}$ . We apply Corollary 2.3 and we find that either i) the equation  $x = T(x)$  has a solution in  $\overline{B_r(0)}$ , or ii) there exists  $x \in X$  with  $|x|_C = r$  and  $x = \lambda T(x)$  for some  $\lambda < 1$ .

As in the proof of Theorem 3.2 if the statement ii) holds true, then we obtain a contradiction to (3.1). Thus only the statement i) is true and problem (1.1) has a solution  $x \in C(I, \mathbf{R})$  with  $|x|_C < r$ .

In order to obtain an existence result for problem (1.1)-(1.2) by using the set-valued contraction principle we introduce the following hypothesis on  $F$ .

**Hypothesis 3.5.** i)  $F : I \times \mathbf{R} \rightarrow \mathcal{P}(\mathbf{R})$  has nonempty compact values and, for every  $x \in \mathbf{R}$ ,  $F(\cdot, x)$  is measurable.

ii) There exists  $L \in L^1(I, \mathbf{R}_+)$  such that for almost all  $t \in I$ ,  $F(t, \cdot)$  is  $L(t)$ -Lipschitz in the sense that

$$d_H(F(t, x), F(t, y)) \leq L(t)|x - y| \quad \forall x, y \in \mathbf{R}$$

and  $d(0, F(t, 0)) \leq L(t)$  a.e.  $I$ .

$$\text{Denote } l := \max_{t \in I} (\int_0^1 G_1(t, s)L(s)ds + |a| \int_0^1 |G_2(t, s)|ds).$$

**Theorem 3.6.** Assume that Hypothesis 3.5. is satisfied and  $l < 1$ . Then the problem (1.1)-(1.2) has a solution.

*Proof.* We transform the problem (1.1)-(1.2) into a fixed point problem. Consider the set-valued map  $T : C(I, \mathbf{R}) \rightarrow \mathcal{P}(C(I, \mathbf{R}))$  defined by

$$T(x) := \{v \in C(I, \mathbf{R}) : v(t) := \int_0^1 G_1(t, s)f(s)ds - a \int_0^1 G_2(t, s)x(s)ds, f \in S_F(x)\}.$$

Note that since the set-valued map  $F(\cdot, x(\cdot))$  is measurable with the measurable selection theorem (e.g., Theorem III. 6 in [5]) it admits a measurable selection  $f : I \rightarrow \mathbf{R}$ . Moreover, from Hypothesis 3.5

$$|f(t)| \leq L(t) + L(t)|x(t)|,$$

i.e.,  $f \in L^1(I, \mathbf{R})$ . Therefore,  $S_{F,x} \neq \emptyset$ .

It is clear that the fixed points of  $T$  are solutions of problem (1.1)-(1.2). We shall prove that  $T$  fulfills the assumptions of Covitz Nadler contraction principle.

First, we note that since  $S_{F,x} \neq \emptyset$ ,  $T(x) \neq \emptyset$  for any  $x \in C(I, \mathbf{R})$ .

Secondly, we prove that  $T(x)$  is closed for any  $x \in C(I, \mathbf{R})$ . Let  $\{x_n\}_{n \geq 0} \in T(x)$  such that  $x_n \rightarrow x^*$  in  $C(I, \mathbf{R})$ . Then  $x^* \in C(I, \mathbf{R})$  and there exists  $f_n \in S_{F,x}$  such that

$$x_n(t) = \int_0^1 G_1(t, s)f_n(s)ds - a \int_0^1 G_2(t, s)x(s)ds.$$

Since  $F$  has compact values and Hypothesis 3.5 is satisfied we may pass to a subsequence (if necessary) to get that  $f_n$  converges to  $f \in L^1(I, \mathbf{R})$  in  $L^1(I, \mathbf{R})$ . In particular,  $f \in S_{F,x}$  and for any  $t \in I$  we have

$$x_n(t) \rightarrow x^*(t) = \int_0^1 G_1(t, s)f(s)ds - a \int_0^1 G_2(t, s)x(s)ds,$$

i.e.,  $x^* \in T(x)$  and  $T(x)$  is closed.

Finally, we show that  $T$  is a contraction on  $C(I, \mathbf{R})$ . Let  $x_1, x_2 \in C(I, \mathbf{R})$  and  $v_1 \in T(x_1)$ . Then there exist  $f_1 \in S_{F,x_1}$  such that

$$v_1(t) = \int_0^1 G(t, s)f_1(s)ds - a \int_0^1 G_2(t, s)x_1(s)ds, \quad t \in I.$$

Consider the set-valued map

$$H(t) := F(t, x_2(t)) \cap \{x \in \mathbf{R}; \quad |f_1(t) - x| \leq L(t)|x_1(t) - x_2(t)|\}, \quad t \in I.$$

From Hypothesis 3.5 one has

$$d_H(F(t, x_1(t)), F(t, x_2(t))) \leq L(t)|x_1(t) - x_2(t)|,$$

hence  $H$  has nonempty closed values. Moreover, since  $H$  is measurable, there exists  $f_2$  a measurable selection of  $H$ . It follows that  $f_2 \in S_{F,x_2}$  and for any  $t \in I$

$$|f_1(t) - f_2(t)| \leq L(t)|x_1(t) - x_2(t)|.$$

Define

$$v_2(t) = \int_0^1 G_1(t, s)f_2(s)ds - a \int_0^1 G_2(t, s)x_2(s)ds, \quad t \in I.$$

and we have

$$\begin{aligned} |v_1(t) - v_2(t)| &\leq \\ &\int_0^1 |G_1(t, s)| \cdot |f_1(s) - f_2(s)| ds + |a| \int_0^1 |G_2(t, s)| \cdot |x_1(s) - x_2(s)| ds \leq \\ &\int_0^1 G_1(t, s)L(s)|x_1(s) - x_2(s)| ds + |a| \int_0^1 |G_2(t, s)| \cdot |x_1(s) - x_2(s)| ds \leq \\ &\max_{t \in I} (\int_0^1 G_1(t, s)L(s)ds + |a| \int_0^1 |G_2(t, s)| ds) |x_1 - x_2|_C = l|x_1 - x_2|_C. \end{aligned}$$

So,  $|v_1 - v_2|_C \leq l|x_1 - x_2|_C$ .

From an analogous reasoning by interchanging the roles of  $x_1$  and  $x_2$  it follows

$$d_H(T(x_1), T(x_2)) \leq l|x_1 - x_2|_C.$$

Therefore,  $T$  admits a fixed point which is a solution to problem (1.1)-(1.2).

## References

- [1] Z. Bai and H. Lu, Positive solutions for boundary value problem for functional differential equations, *J. Math. Anal. Appl.*, **311** (2005), 495-505.
- [2] M. Benchohra, J. Henderson, S.K. Ntouyas and A. Ouahab, Existence results for fractional order functional differential equations with infinite delay, *J. Math. Anal. Appl.* **338** (2008), 1340-1350.
- [3] M. Benchohra, J. Henderson, S.K. Ntouyas, A. Ouahab, Existence results for fractional order functional differential inclusions with infinite delay and applications to control theory, *Fract. Calc. Appl. Anal.* **11** (2008), 35-56.
- [4] A. Bressan and G. Colombo, Extensions and selections of maps with decomposable values, *Studia Math.* **90** (1988), 69-86.
- [5] C. Castaing, M. Valadier, *Convex Analysis and Measurable Multifunctions*, Springer, Berlin, 1977.
- [6] A. Cernea, On the existence of solutions for fractional differential inclusions with boundary conditions, *Fract. Calc. Appl. Anal.* **12** (2009), 433-442.
- [7] A. Cernea, Continuous version of Filippov's theorem for fractional differential inclusions, *Nonlinear Anal.* **72** (2010), 204-208.
- [8] A. Cernea, On the existence of solutions for nonconvex fractional hyperbolic differential inclusions, *Comm. Math. Anal.* **9** (2010), 109-120.
- [9] Y.K. Chang and J.J. Nieto, Some new existence results for fractional differential inclusions with boundary conditions, *Mathematical and Computer Modelling* **49** (2009), 605-609.
- [10] H. Covitz and S.B. Nadler jr., Multivalued contraction mapping in generalized metric spaces, *Israel J. Math.* **8** (1970), 5-11.
- [11] A.M.A. El-Sayed and A.G. Ibrahim, Multivalued fractional differential equations of arbitrary orders, *Appl. Math. Comput.* **68** (1995), 15-25.

- [12] M. Frignon and A. Granas, Théorèmes d'existence pour les inclusions différentielles sans convexité, *C. R. Acad. Sci. Paris, Ser. I* **310** (1990), 819-822.
- [13] J. Henderson and A. Ouahab, Fractional functional differential inclusions with finite delay, *Nonlinear Anal.* **70** (2009), 2091-2105.
- [14] E.R. Kaufmann and K.D. Yao, Existence of solutions for a nonlinear fractional order differential equation, *Electron. J. Qual. Theory Diff. Eqns.*, **2009** (2009), No. 71, 1-9.
- [15] A.A. Kilbas, H.M. Srivastava and J.J. Trujillo, *Theory and Applications of Fractional Differential Equations*, Elsevier, Amsterdam, 2006.
- [16] A. Lasota and Z. Opial, An application of the Kakutani-Ky-Fan theorem in the theory of ordinary differential equations, *Bull. Acad. Polon. Sci. Math., Astronom. Physiques* **13** (1965), 781-786.
- [17] K. Miller and B. Ross, *An Introduction to the Fractional Calculus and Differential Equations*, John Wiley, New York, 1993.
- [18] A. Ouahab, Some results for fractional boundary value problem of differential inclusions, *Nonlinear Anal.* **69** (2009), 3871-3896.
- [19] D. O'Regan, Fixed point theory for closed multifunctions, *Arch. Math. (Brno)*, **34** (1998), 191-197.
- [20] I. Podlubny, *Fractional Differential Equations*, Academic Press, San Diego, 1999.

(Received September 14, 2010)