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Monotone Iterative Technique for Impulsive Riemann-Liouville Fractional Differential Equations

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Abstract. In this article, Monotone iterative technique coupled with the method of lower and upper solutions is employed to discuss the existence and uniqueness of mild solution to an impulsive Riemann-Liouville fractional differential equation. The results are obtained using the concept of measure of noncompactness, semigroup theory and generalized Gronwall inequality for fractional differential equations. At last, an example is given to illustrate the applications of the main results.

1. Introduction

Fractional differential equations are generalizations of ordinary differential equations to an arbitrary order. Due to the nonlocal property fractional differential operators provide an appropriate tool for the description of hereditary properties of various materials and have lots of applications in science and engineering[4, 5, 17, 23]. Motivated by these facts, research in this area has grown significantly in the past few years and solutions of fractional differential equations in analytical and numerical senses have been discussed in large scale. For more details on fractional differential equations and applications, we refer the reader to the books [1, 11, 16, 30] and papers [7, 8, 15, 19, 33, 34, 37–41].

In recent years, the theory of impulsive differential equations has become an important area of investigation as it provide understanding of mathematical models to simulate the dynamics of processes in which sudden and discontinuous jumps occurs. Such processes are naturally observed in mechanics, electrical engineering, medicine, biology, ecology, etc. For a good introduction and applications to such equations we refer the reader to the books [20, 32] and papers [13, 21, 22, 40] and referencer therein.

On the other hand, the monotone iterative technique and its associated method of lower and upper solutions for nonlinear differential equations have been given considerable attention in recent years. In monotone iterative technique, starting from a pair of ordered lower and upper solutions, two monotone sequences are constructed such that they uniformly converge to the extremal solutions of the given problem in a closed set generated by upper and lower solutions. There has been a significant theoretical development in monotone iterative technique in recent years see [8, 10, 15, 18, 27–29, 35, 40, 41]. For details on upper and

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lower solutions of fractional differential equations see [2, 24–26, 31] and paper cited therein. In [33] Lakshmikantham and Vatsala discussed the monotone iterative technique for the differential equation

$$\begin{cases} {}^{L}D^{q}u(t) = f(t,u), & t \in (0,T]; \\ u(0) = u_{0}, \end{cases}$$
(1)

where ${}^{L}D^{q}$ is the Riemann-Liouville fractional derivative of order 0 < q < 1. They prove some comparison results and global existence of solutions of (1). Later on, in [38] Shuqin discussed the monotone iterative method for the following initial value problem involving Riemann-Liouville fractional derivative

$$\begin{cases} {}^{L}D^{q}u(t) = f(t,u), & t \in (0,T]; \\ t^{1-\alpha}u(t)|_{t=0} = u_{0}, \end{cases}$$
(2)

where $0 < T < \infty$, and $^{L}D^{q}$ is Riemann-Liouville fractional derivative of order 0 < q < 1. In [7] Wang studied monotone iterative technique for boundary value problems of a nonlinear fractional differential equation with deviating arguments. Recently in [39] authors studied (2) with a new condition on the nonlinear term f to guarantee the existence of solution of (2).

Motivated by the above work, this paper is concerned with the existence results for the following impulsive Riemann-Liouville fractional differential equations

$${}^{L}D_{i}^{q}u(t) = Ax(t) + F(t, u(t)), \quad t \in J = [0, a], \ t \neq t_{i};$$

$$\Delta I_{t_{i}}^{1-q}u(t_{i}) = G_{i}(t_{i}, u(t_{i})), \quad i = 1, 2, \dots m;$$

$$I_{t}^{1-q}u(0) = u_{0},$$
(3)

where ${}^{L}D_{t}^{q}$ denotes the Riemann-Liouville fractional derivative of order $q \in (0, 1]$. *A* is a closed densely defined linear operator which generates a strongly continuous semigroup $\{T(t)\}_{t\geq 0}$ of bounded linear operators on a Banach space *X* and there exists $M \geq 1$ such that $\sup_{t\in J} ||T(t)|| \leq M$. $F : J \times X \to X$ and $G_i : J \times X \to X$ are given function to be specified later. $0 = t_0 < t_1 < \cdots < t_m < t_{m+1} = a$ are impulsive points. $\Delta I_{t_i}^{1-q}u(t_i)$ represent the jump of u(t) at $t = t_i$ i.e. $\Delta I_{t_i}^{1-q}u(t_i) = I_{t_i}^{1-q}u(t_i^+) - I_{t_i}^{1-q}u(t_i^-) = \Gamma(q)[\lim_{t\to t_i^+}(t-t_i)^{1-q}u(t) - \lim_{t\to t_k^-}(t-t_i)^{1-q}u(t)]$ (See [1, Lemma 3.2, Chapter 3]) where $I_{t_i^+}^{1-q}u(t_i^+)$ and $I_{t_i^-}^{1-q}u(t_i^-)$ represent the right and left limits of $I_t^{1-q}u(t)$ at $t = t_i$ respectively.

Monotone iterative technique for Riemann-Liouville fractional differential equations have been studied by many authors (see [6], [25] [33], [38], [39]) but a new semigroup theoretical approach to find the existence of solution to such problems has been introduced in this paper. Moreover, Most of the existing articles are only devoted to study the monotone iterative technique for Riemann-Liouville fractional differential equation, up until now monotone iterative technique for impulsive Riemann-Liouville fractional differential equation, has not been considered in the literature. Motivated by these facts, in this paper a new monotone iterative method has been established to find the existence and uniqueness of mild solutions to impulsive Riemann-Liouville fractional differential equations, which will provide an effective way to deal with such problems. The rest of the paper is organized as follows: In Section 2, we have some basic definitions, notations and lemmas which will be used later in this paper. In Section 3, we study the existence and uniqueness of extremal mild solution to the given system (3). At the end, in Section 4, we discuss an example to illustrate our results.

2. Preliminaries

Let *X* be an ordered Banach space with norm $\|\cdot\|$. Define a partial order \leq in *X* with respect to positive cone $\mathcal{P} = \{u \in X : u \geq \delta\}$ (δ is the zero element of *X*). Here $u \leq v$ if and only if $v - u \in \mathcal{P}$. We symbolize u < v to indicate $u \leq v$ but $u \neq v$. Let AC(J, X) be the space of all absolutely continuous functions on *J*. Let C(J, X) be the Banach space of all continuous *X*-valued functions on interval *J* with the norm $\|u\|_{C} = \sup\{\|u(t)\| : t \in J\}$.

Let $C_{1-q}(J, X) = \{u : t^{1-q}u(t) \in C(J, X)\}$ with the norm $||u||_{C_{1-q}} = \sup\{t^{1-q}||u(t)|| : t \in J\}$. For investigation of impulsive conditions, consider the piecewise continuous Banach space $\mathcal{P}C_{1-q}(J, X) = \{u : (t - t_i)^{1-q}u(t) \in C((t_i, t_{i+1}], X) \text{ and } \lim_{t \to t_i^+} (t - t_i)^{1-q}u(t) \text{ exists}, i = 0, 1, 2, \dots, m\}$, with the norm

$$\|u\|_{\mathcal{P}C_{1-q}} = \max\{\sup_{t\in(t_i,t_{i+1}]} (t-t_i)^{1-q} \|u(t)\| : i = 0, 1, 2, \dots, m\}.$$

Definition 2.1. Let X be an ordered Banach space with zero element δ . A cone $\mathcal{P} \subset X$ is called normal if there exists a real number N > 0 such that for all $u, v \in X$

$$\delta \le u \le v \Rightarrow ||u|| \le N ||v||.$$

The smallest positive number N *satisfying the above condition is called the normal constant of* \mathcal{P} *.*

Definition 2.2. Let X be an ordered Banach space. A cone $\mathcal{P} \subset X$ is called regular if every increasing sequence which is bounded from above is convergent i.e. if $\{u_n\}$ be a sequence such that

 $u_1 \leq u_2 \leq \cdots \leq u_n \leq \cdots \leq v.$

for some $v \in X$, then there is $u \in X$ with $||u_n - u|| \to 0$ as $n \to \infty$. Equivalently, a cone $\mathcal{P} \subset X$ is called regular if every decreasing sequence which is bounded from below is convergent. Clearly, a regular cone is a normal cone.

Definition 2.3. [30] The fractional integral of order q for a function F is defined by

$$I_t^q F(t) = \frac{1}{\Gamma(q)} \int_0^t (t-s)^{q-1} F(s) ds, \quad t > 0, \quad q > 0.$$

provided the right hand side is pointwise defined on $[0, \infty)$. Here Γ is the gamma function.

Definition 2.4. [1] The Riemaan-Liouville fractional derivative of order q for a function F is defined by

$${}^{L}D_{t}^{q}F(t) = \frac{1}{\Gamma(n-q)} \left(\frac{d}{dt}\right)^{n} \int_{0}^{t} (t-s)^{n-q-1}F(s)ds,$$

provided the right hand side is pointwise defined on $[0, \infty)$. Here n - 1 < q < n, n = [q] + 1 and [q] denotes the integral part of the real number q.

Lemma 2.5. [1] Let $q \in (0, 1]$. If $u \in \mathcal{PC}_{1-q}(J, X)$ and $I_t^{1-q}u(t) \in AC(J, X)$, then

$$I_t^q D_t^q u(t) = \begin{cases} u(t) - I_t^{1-q} u(t)|_{t=0} \frac{t^{q-1}}{\Gamma(q)}, & t \in [0, t_1]; \\ u(t) - \sum_{j=1}^i \frac{\Delta I_t^{1-q} u(t_i)}{\Gamma(q)} (t-t_j)^{q-1} - I_t^{1-q} u(t)|_{t=0} \frac{t^{q-1}}{\Gamma(q)}, & t \in (t_i, t_{i+1}] \end{cases}$$

where $\Delta I_t^{1-q} u(t_i) = I_t^{1-q} u(t_i^+) - I_t^{1-q} u(t_i^-), i = 1, 2, ..., m.$

Using the idea of [40], [41], we adopt the following definition of mild solution of (3).

Definition 2.6. A function $u \in \mathcal{P}C_{1-q}(J, X)$ is called a mild solution of (3) if u satisfies the following integral equation

$$u(t) = \begin{cases} t^{q-1}T_q(t)u_0 + \int_0^t (t-s)^{q-1}T_q(t-s)F(s,u(s))ds, & t \in [0,t_1]; \\ t^{q-1}T_q(t)u_0 + \sum_{j=1}^i T_q(t-t_j)(t-t_j)^{q-1}G_j(t_j,u(t_j)) \\ + \int_0^t (t-s)^{q-1}T_q(t-s)F(s,u(s))ds, & t \in (t_i,t_{i+1}], \ i = 1,2,\dots,m. \end{cases}$$

where

$$T_q(t) = q \int_0^\infty \theta \zeta_q(\theta) T(t^q \theta) d\theta,$$

$$\zeta_q(\theta) = \frac{1}{q} \theta^{-1 - \frac{1}{q}} \psi_q(\theta^{-\frac{1}{q}}),$$

$$\psi_q(\theta) = \frac{1}{\pi} \sum_{n=1}^\infty (-1)^{n-1} \theta^{-nq-1} \frac{\Gamma(nq+1)}{n!} \sin(n\pi q), 0 < \theta < \infty.$$

 ζ_q is a probability density function defined on $(0, \infty)$ i.e., $\zeta_q(\theta) \ge 0$ and $\int_0^{\infty} \zeta_q(\theta) d\theta = 1$.

Lemma 2.7. [37] The operator $\{T_q(t), t \ge 0\}$ is a bounded linear operator such that

(i) $||T_q(t)z|| \leq \frac{M}{\Gamma(a)}||z||$, for any $z \in X$.

(ii) The operator $\{T_q(t), t \ge 0\}$ is strongly continuous i.e. for every $z \in X$ and $0 < t' < t'' \le a$, we have

$$||T_q(t'')z - T_q(t')z|| \rightarrow 0$$
, as $t'' \rightarrow t'z$

(iii) If T(t) is compact, then $T_q(t)$ is also compact operator for every t > 0.

Definition 2.8. A function $u \in \mathcal{PC}_{1-q}(J, X)$ is called a lower solution of (3) if it satisfies the following inequality

$$^{L}D_{t}^{q}u(t) \leq Au(t) + F(t, u(t)), \quad t \in J = (0, a], \ t \neq t_{i};$$

$$\Delta I_{t_{i}}^{1-q}u(t_{i}) \leq G_{i}(t_{i}, u(t_{i})), \quad i = 1, 2, \dots m;$$

$$I_{t}^{1-q}u(0) \leq u_{0},$$

If all the inequalities are reversed, it is called an upper solution of (3).

Definition 2.9. A C_0 - semigroup $\{T(t)\}_{t \ge 0}$ in X is called a positive semigroup, if $T(t)x \ge \delta$ holds for all $x \ge \delta$ and $t \ge 0$.

Let $\alpha(\cdot)$ denote the Kuratowski measure of noncompactness of the bounded set. For details of definition and properties of the measure of noncompactness, see [9, 14]. The following lemmas will be used in the proof of main results.

Lemma 2.10. [12] For any $B \subset \mathcal{PC}(J, X)$, set $B(t) = \{b(t) : b \in B\}$. If B is bounded in C(J, X), then B(t) is bounded in X and $\alpha(B) = \sup \alpha(B(t))$.

Lemma 2.11. [9] If $\{b_n\}_{n=1}^{\infty} \subset L^1(J, X)$ and there exists an $c \in L^1(J, X)$ such that $||b_n(t)|| \leq c(t)$, a.e. $t \in J$, then $\alpha(\{b_n(t)\}_{n=1}^{\infty})$ is integrable and

$$\alpha\left(\left\{\int_0^t b_n(s)ds\right\}_{n=1}^{\infty}\right) \leq 2\int_0^t \alpha(\{b_n(s)\}_{n=1}^{\infty}ds.$$

Lemma 2.12. [3] If B is bounded subset of X, then there exists $\{b_n\}_{n=1}^{\infty} \subset B$, such that $\alpha(B) \leq 2\alpha(\{b_n\}_{n=1}^{\infty})$.

Lemma 2.13. [36](Generalized Gronwall inequality for fractional differential equation)Suppose $a \ge 0$, $\beta > 0$, c(t) and z(t) be the nonnegative locally integrable functions on $0 \le t < T < +\infty$ with

$$z(t) \leq c(t) + a \int_0^t (t-s)^{\beta-1} z(s) ds,$$

then

$$z(t) \leq c(t) + \int_0^t \left[\sum_{n=1}^\infty \frac{(a\Gamma(\beta))^n}{\Gamma(n\beta)} (t-s)^{n\beta-1} c(s) \right] ds, \quad 0 \leq t < T.$$

Evidently, $\mathcal{P}C_{1-q}(J, X)$ is also an ordered Banach space with partial order \leq reduced by a positive cone $\overline{P} = \{u \in \mathcal{P}C_{1-q}(J, X) : u(t) \geq \delta, t \in J\}$ with normal constant *N*. For $x, y \in \mathcal{P}C_{1-q}(J, X)$ with $x \leq y$ we denote the ordered interval $[x, y] = \{u \in \mathcal{P}C_{1-q}(J, X), x \leq u \leq y\}$ in $\mathcal{P}C_{1-q}(J, X)$ and $[x(t), y(t)] = \{u \in X, x(t) \leq u(t) \leq y(t)\}$ in *X*.

3. Main Results

To prove our results, we will require the following assumptions:

- (i) The function $F(t, \cdot) : X \to X$ is continuous for a.e. $t \in J$ and for all $v \in X$, the function $F(\cdot, v) : J \to X$ is strongly measurable.
- (ii) For any upper and lower solutions $x_0, y_0 \in \mathcal{P}C_{1-q}(J, X)$ with $x_0 \leq y_0$ of the system (3), the function $F(t, \cdot) : X \to X$ satisfies

$$F(t, v_1) \leq F(t, v_2),$$

for any $t \in J$. Where $v_1, v_2 \in X$ with $x_0 \leq v_1 \leq v_2 \leq y_0$.

(iii) The function $G_i : J \times X \to X$ is increasing, continuous and compact and there exists a positive constant L' > 0 such that

 $||G_i(t_1, v_1) - G_i(t_2, v_2)|| \le L'[|t_1 - t_2| + ||v_1 - v_2||],$

for all $t_1, t_2 \in J$, $v_1, v_2 \in X$ and each $i \in \mathbb{N}$.

(iv) There exists a constant $L \ge 0$ for any bounded $U \subset \mathcal{P}C_{1-q}(J, X)$ such that

 $\alpha(F(t, U(t))) \leq L\alpha(U(t)), \text{ for a.e. } t \in J.$

3.1. The case that T(t) is compact

Theorem 3.1. Let X be an ordered Banach space, whose positive cone \mathcal{P} is normal with normal constant N. Assume that $T(t)(t \ge 0)$ is positive compact semigroup and the system (3) has upper and lower solutions $x_0, y_0 \in \mathcal{PC}_{1-q}(J, X)$ with $x_0 \le y_0$ and the assumptions (i)-(iii) holds. Then the system (3) has minimal and maximal solutions between x_0 and y_0 .

Proof. Let $E = [x_0, y_0] = \{u \in \mathcal{PC}_{1-q}(J, X) : x_0 \leq u \leq y_0\}$. Define a map $\Theta : E \to \mathcal{PC}_{1-q}(J, X)$ by

$$(\Theta u)(t) = \begin{cases} t^{q-1}T_q(t)u_0 + \int_0^t (t-s)^{q-1}T_q(t-s)F(s,u(s))ds, & t \in [0,t_1]; \\ t^{q-1}T_q(t)u_0 + \sum_{j=1}^i T_q(t-t_j)(t-t_j)^{q-1}G_j(t_j,u(t_j)) \\ + \int_0^t (t-s)^{q-1}T_q(t-s)F(s,u(s))ds, & t \in (t_i,t_{i+1}], \ i = 1,2,\dots,m. \end{cases}$$
(4)

It is clear that Θ is well defined. Using assumption (*ii*), for any $u \in E$, we have

 $F(t, x_0(t)) \leq F(t, u(t)) \leq F(t, y_0(t)).$

Since the positive cone *P* is normal therefore there exists a constant C > 0 such that

 $||F(t, u(t))|| \leq C$, for any $u \in E$.

The rest of the proof is divided into four steps: **Step 1:** The map Θ is continuous in *E*.

Let $\{u_n\} \in E$ be a sequence such that $\{u_n\} \to u \in E$ as $n \to \infty$. Using assumptions (*i*) and (*iii*), for almost every $t \in J$, we get

$$F(t, u_n(t)) \to F(t, u(t)), \tag{5}$$

$$G_i(t, u_n(t)) \to G_i(t, u(t)), \tag{6}$$

as $n \to \infty$. For $t \in [0, t_1]$, using (5) together with Lebesgue dominated convergence theorem, we get

$$t^{1-q}\|(\Theta u_n)(t) - (\Theta u)(t)\| \leq \frac{Mt^{1-q}}{\Gamma q} \int_0^t (t-s)^{q-1} \|F(s, u_n(s)) - F(s, u(s))\| ds$$
$$\to 0 \quad \text{as } n \to \infty.$$

Similarly, for $t \in (t_i, t_{i+1}]$, $i = 1, 2, \dots$, we obtain

$$\begin{split} (t-t_i)^{1-q} \|(\Theta u_n)(t) - (\Theta u)(t)\| &\leq \frac{M(t-t_i)^{1-q}}{\Gamma q} \int_0^t (t-s)^{q-1} \|F(s,u_n(s)) - F(s,u(s))\| ds \\ &+ \sum_{j=1}^i (t-t_i)^{1-q} (t-t_j)^{q-1} \|T_q(t-t_j)\| \|G_j(t_j,u_n(t_j)) - G_j(t_j,u(t_j))\| \\ &\to 0 \quad \text{as } n \to \infty. \end{split}$$

Hence the map Θ is continuous in *E*.

Step 2: Θ is an increasing monotonic operator.

Since $T_q(t)$ is a positive operator, combine this with assumptions (*ii*) and (*iii*), we get Θ is an increasing operator in *E*.

Now show that $x_0 \leq \Theta x_0$ and $\Theta y_0 \leq y_0$. For this, let $h(t) = {}^L D_t^q x_0(t) - A x_0(t)$. Then by Definition 2.8, $h(t) \in \mathcal{P}C_{1-q}$ and $h(t) \leq F(t, x_0(t))$. Using Definition (2.6) and positivity of the operator $T_q(t)$, for $t \in [0, t_1]$, we get

$$\begin{aligned} x_0(t) &= t^{q-1} T_q(t) x_0(t)|_{t=0} + \int_0^t (t-s)^{q-1} T_q(t-s) h(s) ds \\ &\leq t^{q-1} T_q(t) x_0(t)|_{t=0} + \int_0^t (t-s)^{q-1} T_q(t-s) F(s, x_0(s)) ds \\ &\leq \Theta x_0(t). \end{aligned}$$

For $t \in (t_i, t_{i+1}]$, i = 1, 2, ..., we obtain

$$\begin{aligned} x_0(t) &= t^{q-1} T_q(t) x_0(t)|_{t=0} + \sum_{j=1}^i T_q(t-t_j)(t-t_j)^{q-1} G_j(t_j, x_0(t_j)) + \int_0^t (t-s)^{q-1} T_q(t-s) h(s) ds \\ &\leq t^{q-1} T_q(t) x_0(t)|_{t=0} + \sum_{j=1}^i T_q(t-t_j)(t-t_j)^{q-1} G_j(t_j, x_0(t_j)) + \int_0^t (t-s)^{q-1} T_q(t-s) F(s, x_0(s)) ds \\ &\leq \Theta x_0(t). \end{aligned}$$

Hence $x_0(t) \leq \Theta x_0(t)$ for all $t \in J$. Similarly, we can show that $\Theta y_0 \leq y_0$. Hence Θ is an increasing monotonic operator.

Step 3: $\Theta(E)$ is equicontinuous on *J*.

For any $u \in E$ and $s_1, s_2 \in [0, t_1]$ such that $0 < s_1 < s_2 \le t_1$, we have

$$\begin{split} \|s_{2}^{1-q}(\Theta u)(s_{2}) - s_{1}^{1-q}(\Theta u)(s_{1})\| &\leq \|T_{q}(s_{2})u_{0} - T_{q}(s_{1})u_{0}\| + \left\|s_{2}^{1-q}\int_{s_{1}}^{s_{2}}(s_{2} - s)^{q-1}T_{q}(s_{2} - s)F(s, u(s))ds\right\| \\ &+ \left\|\int_{0}^{s_{1}}[s_{2}^{1-q}(s_{2} - s)^{q-1} - s_{1}^{1-q}(s_{1} - s)^{q-1}]T_{q}(s_{2} - s)F(s, u(s))ds\right\| \\ &+ \left\|s_{1}^{1-q}\int_{0}^{s_{1}}(s_{1} - s)^{q-1}[T_{q}(s_{2} - s) - T_{q}(s_{1} - s)]F(s, u(s))ds\right\| \\ &\leq \|T_{q}(s_{2})u_{0} - T_{q}(s_{1})u_{0}\| \\ &+ \frac{MC}{\Gamma(q)}\int_{s_{1}}^{s_{2}}s_{2}^{1-q}(s_{2} - s)^{q-1}ds \\ &+ \frac{MC}{\Gamma(q)}\int_{0}^{s_{1}}|s_{2}^{1-q}[(s_{2} - s)^{q-1} - (s_{1} - s)^{q-1}] + (s_{1} - s)^{q-1}[s_{2}^{1-q} - s_{1}^{1-q}]|ds \\ &+ C\int_{0}^{s_{1}}s_{1}^{1-q}(s_{1} - s)^{q-1}\|T_{q}(s_{2} - s) - T_{q}(s_{1} - s)\|ds \\ &= \sum_{i=1}^{4}J_{i}. \end{split}$$

Using Lemma 2.7(ii), $J_1 \rightarrow 0$ as $s_2 \rightarrow s_1$. Moreover, it is easy to see that $J_2, J_3 \rightarrow 0$ as $s_2 \rightarrow s_1$. For any $\epsilon \in (0, s_1)$, we have

$$\begin{split} J_4 &\leqslant C \int_0^{s_1-\epsilon} s_1^{1-q} (s_1-s)^{q-1} \|T_q(s_2-s) - T_q(s_1-s)\| ds \\ &+ C \int_{s_1-\epsilon}^{s_1} s_1^{1-q} (s_1-s)^{q-1} \|T_q(s_2-s) - T_q(s_1-s)\| ds \\ &\leqslant C \int_0^{s_1-\epsilon} s_1^{1-q} (s_1-s)^{q-1} \sup_{s \in [0,s_1-\epsilon]} \|T_q(s_2-s) - T_q(s_1-s)\| ds \\ &+ \frac{2MC}{\Gamma(q)} \int_{s_1-\epsilon}^{s_1} s_1^{1-q} (s_1-s)^{q-1} ds \\ &\leqslant C \int_0^{s_1-\epsilon} s_1^{1-q} (s_1-s)^{q-1} \sup_{s \in [0,s_1-\epsilon]} \|T_q(s_2-s) - T_q(s_1-s)\| ds \\ &+ \frac{2MCt_1^{1-q}}{\Gamma(q+1)} \epsilon^q ds \\ &\leqslant C \int_0^{s_1-\epsilon} s_1^{1-q} s_1^{q-1} \sup_{s \in [0,s_1-\epsilon]} \|T_q(s_2+s-s_1) - T_q(s)\| ds \\ &+ \frac{2MCt_1^{1-q}}{\Gamma(q+1)} \epsilon^q ds \\ &\to 0 \quad \text{as } s_2 \to s_1 \text{ and } \epsilon \to 0. \end{split}$$

Similarly, for $t_i < s_1 < s_2 \le t_{i+1}$, we can show that

$$||(s_2 - t_i)^{1-q}(\Theta u)(s_2) - (s_1 - t_i)^{1-q}(\Theta u)(s_1)|| \to 0 \text{ as } s_2 \to s_1.$$

for every i = 1, 2, ..., m. Hence $\Theta(E)$ is equicontinuous on *J*.

Step 4: The set $G(t) = \{(\Theta u)(t) : u \in E\}, t \in J$, is relatively compact in *X*. Let

$$(\Theta u)(t) = (\Theta_1 u)(t) + (\Theta_2 u)(t),$$

where

$$(\Theta_1 u)(t) = t^{q-1} T_q(t) u_0 + \int_0^t (t-s)^{q-1} T_q(t-s) F(s, u(s)) ds, \quad t \in [t_i, t_{i+1}], i = 0, 1, 2...$$

$$(\Theta_2 u)(t) = \sum_{j=1}^i T_q(t-t_j)(t-t_j)^{q-1} G_j(t_j, u(t_j)) \quad t \in [t_i, t_{i+1}], i = 1, 2....$$

For any $t \in [t_i, t_{i+1}]$, i = 0, 1, 2..., choose $\epsilon \in (t_i, t)$ and $\nu > 0$ such that

$$\begin{split} (\Theta_1 u^{\epsilon,\nu})(t) &= qt^{q-1} \int_{\nu}^{\infty} \theta \zeta_q(\theta) T(t^q \theta) u_0 d\theta + q \int_{0}^{t-\epsilon} \int_{\nu}^{\infty} (t-s)^{q-1} \theta \zeta_q(\theta) T((t-s)^q \theta) F(s,u(s)) d\theta ds \\ &\leq T(\epsilon^q \nu) \Big[qt^{1-q} \int_{\nu}^{\infty} \theta \zeta_q(\theta) T(t^q \theta - \epsilon^q \nu) u_0 d\theta \\ &+ q \int_{0}^{t-\epsilon} \int_{\nu}^{\infty} (t-s)^{q-1} \theta \zeta_q(\theta) T((t-s)^q \theta - \epsilon^q \nu) F(s,u(s)) d\theta ds \Big]. \end{split}$$

Note that $\theta \ge v$ and $t - \epsilon \ge s$ so $(t - s)^q \theta - \epsilon^q v \ge 0$. Therefore from Lemma 2.7(iii), The operators $T(\epsilon^q v)$ and $T(t^q \theta - \epsilon^q v)$ are compact. Hence $(\Theta_1 u^{\epsilon,v})(t)$ is relatively compact in *X*. Now, we have

$$\begin{split} t^{1-q} \| (\Theta_1 u)(t) - (\Theta_1 u^{\epsilon, \nu})(t) \| &= \| q \int_0^{\nu} \partial \zeta_q(\theta) T(t^q \theta) u_0 d\theta \| \\ &+ \| q t^{1-q} \int_0^t \int_0^{\nu} (t-s)^{q-1} \partial \zeta_q(\theta) T((t-s)^q \theta) F(s, u(s)) d\theta ds \| \\ &+ \| q t^{1-q} \int_{t-\epsilon}^t \int_{\nu}^{\infty} (t-s)^{q-1} \partial \zeta_q(\theta) T((t-s)^q \theta) F(s, u(s)) d\theta ds \| \\ &\leq q M \| u_0 \| \int_0^{\nu} \partial \zeta_q(\theta) d\theta \\ &+ q C M a^{1-q} \int_0^t (t-s)^{q-1} ds \int_0^{\nu} \theta \zeta_q(\theta) d\theta \\ &+ q C M a^{1-q} \int_{t-\epsilon}^t (t-s)^{q-1} ds \int_0^{\infty} \theta \zeta_q(\theta) d\theta \\ &\to 0 \quad \text{as } \epsilon \to 0, \ \nu \to 0. \end{split}$$

i.e. relatively compact sets $(\Theta_1 u^{\epsilon,v})(t)$ are arbitrarily close to the set $\{(\Theta_1 u)(t) : u \in E\}$. Hence the set $\{(\Theta_1 u)(t) : u \in E\}$ is relatively compact in *X*.

Moreover, for $t \in [t_j, t_{j+1}]$, j = 1, 2..., using assumption (iii) and Lemma 2.7(iii), we get $\{(\Theta_2 u)(t) : u \in E\}$ is relatively compact in *X*. Hence $G(t) = \{(\Theta u)(t) : u \in E\}$, $t \in J$, is relatively compact in *X*. From Arzela-Ascoli theorem, we get $\Theta : E \to E$ is relatively compact.

Now define two sequences $\{x_n\}$ and $\{y_n\}$, by the iterative scheme

 $x_n = \Theta x_{n-1}$ and $y_n = \Theta y_{n-1}, \quad n = 1, 2,$ (7)

Since Θ is an increasing monotonic operator, we have

$$x_0 \leqslant x_1 \leqslant \dots \leqslant x_n \leqslant \dots \leqslant y_n \leqslant \dots \leqslant y_1 \leqslant y_0. \tag{8}$$

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Since Θ : $E \to E$ is relatively compact therefore there exists a convergent subsequence $\{x_{n_{\kappa}}\}$ of $\{x_n\}$. Let $\{x_{n_{\kappa}}\}$ converges to x^* . Therefore for each $\epsilon > 0$ there exists an n_{κ} such that

$$||x_{n_{\kappa}}-x^*|| < \frac{\epsilon}{1+N}.$$

For $n_{\kappa} \leq n$, we have

$$x_{n_{\kappa}} \leq x_n \leq x^*$$
,

i.e.

 $\delta \leq x_n - x_{n_\kappa} \leq x^* - x_{n_\kappa}.$

Using the normality of positive cone *P*, we get

$$||x_n - x_{n_{\kappa}}|| \leq N ||x^* - x_{n_{\kappa}}||.$$

Thus

$$||x_n - x^*|| \le ||x_n - x_{n_{\kappa}}|| + ||x_{n_{\kappa}} - x^*||$$

$$\le (N+1)||x_{n_{\kappa}} - x^*||$$

$$\le \epsilon.$$

Hence $x_n \rightarrow x^*$. Now using equation (4) and (7), we get

$$x_n(t) = \begin{cases} t^{q-1}T_q(t)u_0 + \int_0^t (t-s)^{q-1}T_q(t-s)F(s,x_{n-1}(s))ds, & t \in [0,t_1]; \\ t^{q-1}T_q(t)u_0 + \sum_{j=1}^i T_q(t-t_j)(t-t_j)^{q-1}G_j(t_j,x_{n-1}(t_j)) \\ + \int_0^t (t-s)^{q-1}T_q(t-s)F(s,x_{n-1}(s))ds, & t \in (t_i,t_{i+1}], \ i = 1,2,\dots,m. \end{cases}$$

as $n \to \infty$ and using Lebesgue dominated convergence theorem, we have

$$x^{*}(t) = \begin{cases} t^{q-1}T_{q}(t)u_{0} + \int_{0}^{t} (t-s)^{q-1}T_{q}(t-s)F(s,x^{*}(s))ds, & t \in [0,t_{1}]; \\ t^{q-1}T_{q}(t)u_{0} + \sum_{j=1}^{i} T_{q}(t-t_{j})(t-t_{j})^{q-1}G_{j}(t_{j},x^{*}(t_{j})) \\ + \int_{0}^{t} (t-s)^{q-1}T_{q}(t-s)F(s,x^{*}(s))ds, & t \in (t_{i},t_{i+1}], \ i = 1,2,\dots,m. \end{cases}$$

Here $x^* \in PC_{1-q}(J, X)$ and $x^* = \Theta x^*$. Hence x^* is a fixed point of Θ . Similarly, we can show that there exists $y^* \in PC_{1-q}(J, X)$ such that $y_n \to y^*$ as $n \to \infty$ and $y^* = \Theta y^*$. If $u \in E$ and u is a fixed point of Θ then by using monotonic increasing property of Θ , we get $x_1 \leq \Theta x_0 \leq \Theta u = u \leq \Theta y_0 \leq y_1$. By induction $x_n \leq u \leq y_n$. Using (8) and taking limit $n \to \infty$, we get $x_0 \leq x^* \leq u \leq y^* \leq y_0$. Hence x^* , y^* are the minimal and maximal mild solutions of (4) on $[x_0, y_0]$ respectively. \Box

3.2. The case that T(t) is not compact

Theorem 3.2. Let X be an ordered Banach space, whose positive cone P is normal with normal constant N. Assume that $T(t)(t \ge 0)$ is positive semigroup and the system (3) has upper and lower solutions $x_0, y_0 \in PC_{1-q}(J, X)$ with $x_0 \le y_0$ and the assumptions (i)-(iv) holds. Then the system (3) has minimal and maximal solutions between x_0 and y_0 .

Proof. From Theorem 3.1, we have that Θ : $E \to E$ is a continuous increasing monotonic operator. Now, define the sequences $\{x_n\}$ and $\{y_n\}$ as defined in Theorem 3.1, which satisfies equations (7) and (8). We prove that $\{x_n\}$ and $\{y_n\}$ are uniformly convergent in *J*.

Let $S = \{x_n : n \in \mathbb{N}\}$ and $S_0 = \{x_{n-1} : n \in \mathbb{N}\}$. By normality of cone, S and S_0 are bounded. From $S_0 = S \cup \{x_0\}$ it follows that $\alpha(S_0(t)) = \alpha(S(t))$ for $t \in J$. Let

$$\varphi(t) := \alpha(S_0(t)) = \alpha(S(t)), \quad t \in J.$$

Since *S* = $\Theta(S_0)$, we have

$$\alpha(S(t)) = \alpha(\Theta S_0(t)).$$

For $t \in [0, t_1]$, we have,

$$\begin{split} \varphi(t) &= \alpha \Big(T_q(t) \bar{x}_0 + t^{1-q} \int_0^t (t-s)^{q-1} T_q(t-s) F(s, x_{n-1}(s)) ds \Big) \\ &\leq \frac{2M t_1^{1-q}}{\Gamma(q)} \int_0^t (t-s)^{q-1} \alpha(F(s, x_{n-1}(s))) ds \\ &\leq \frac{2M L t_1^{1-q}}{\Gamma(q)} \int_0^t (t-s)^{q-1} \alpha(x_{n-1}(s)) ds \\ &\leq \frac{2M L t_1^{1-q}}{\Gamma(q)} \int_0^t (t-s)^{q-1} \varphi(s) ds \end{split}$$

Using Lemma 2.13, $\varphi(t) = 0$ for $t \in [0, t_1]$. For $t \in (t_i, t_{i+1}]$, i = 1, 2, ..., m, we have

differential equation (3) in $[x_0, y_0]$ respectively.

$$\begin{split} \varphi(t) &= \alpha \Big((t-t_i)^{1-q} t^{q-1} T_q(t) \bar{x}_0 + (t-t_i)^{1-q} \sum_{j=1}^i T_q(t-t_j) (t-t_j)^{q-1} G_j(t_j, x_{n-1}(t_j)) \\ &+ (t-t_i)^{1-q} \int_0^t (t-s)^{q-1} T_q(t-s) F(s, x_{n-1}(s)) ds \Big) \\ &\leqslant \frac{2Ma^{1-q}}{\Gamma(q)} \int_0^t (t-s)^{q-1} \alpha(F(s, x_{n-1}(s))) ds \\ &\leqslant \frac{2Ma^{1-q}}{\Gamma(q)} \int_0^t (t-s)^{q-1} \alpha(x_{n-1}(s)) ds \\ &\leqslant \frac{2MLa^{1-q}}{\Gamma(q)} \int_0^t (t-s)^{q-1} \varphi(s) ds \end{split}$$

Using Lemma 2.13, $\varphi(t) = 0$ for $t \in [t_j, t_{j+1}]$. Hence, for any $t \in J$, $\varphi(t) = 0$ i.e. $\alpha(\Theta(S)) = 0$. Thus the set $\{x_n : n \in \mathbb{N}\}$ is precompact in *E*. Therefore $\{x_n\}$ has a convergent sequence in *E*. From (8) we can see that $\{x_n\}$ is itself a convergent sequence. Therefore there exists $x^* \in E$ such that $x_n \to x^*$ as $n \to \infty$. Similarly there exists $y^* \in E$ such that $y_n \to y^*$ as $n \to \infty$. Using same argument as in Theorem 3.1, we get

Corollary 3.3. Let X be an ordered Banach space with regular positive cone \mathcal{P} . Assume that $T(t)(t \ge 0)$ is positive semigroup and the system (3) has upper and lower solutions $x_0, y_0 \in \mathcal{PC}_{1-q}(J, X)$ with $x_0 \le y_0$, and the assumptions (*i*)-(*iii*) holds. Then the system (3) has minimal and maximal solutions between x_0 and y_0 .

there exists x^* and y^* which are the minimal and maximal mild solutions of Riemann-Liouville fractional

Proof. Since the assumptions (i) - (iii) holds, therefore equation (8) is satisfied. Let $\{x_n\}$ and $\{y_n\}$ be two increasing or decreasing sequences in *E*. Then using Definition (2.2) and assumption (ii), $\{f(t, x_n)\}$ is convergent. Therefore $\alpha(\{f(t, x_n)\}) = \alpha(\{x_n\}) = 0$. Hence assumption (iv) holds. Then from Theorem 3.2, the proof is complete. \Box

Corollary 3.4. Let X be an ordered and weakly sequentially complete Banach space with normal positive cone P. Assume that $T(t)(t \ge 0)$ is positive semigroup and the system (3) has upper and lower solutions $x_0, y_0 \in \mathcal{PC}_{1-q}(J, X)$ with $x_0 \le y_0$, and the assumptions (i)-(iii) holds. Then the system (3) has minimal and maximal solutions between x_0 and y_0 .

Proof. In an ordered and weakly sequentially complete Banach space, the normal cone *P* is regular. Then using Corollary 3.3, the proof may be completed. \Box

Now we shall prove the uniqueness of the solution of the system (3). For this we use the following assumptions

(v) The function $F : J \times X \to X$ is continuous and there exists $c \ge 0$ such that

$$F(t, x_2) - F(t, x_1) \leq c(x_2 - x_1),$$

for any $t \in J$, $x_1, x_2 \in X$ with $x_0 \leq x_1 \leq x_2 \leq y_0$.

(vi) The function $G_n : (t_j, t_{j+1}] \to X$ is continuous and there exists a constant b > 0 such that

$$G_n(t, x_2) - G_n(t, x_1) \leq b(x_2 - x_1),$$

for $x_1, x_2 \in X$ with $x_0 \leq x_1 \leq x_2 \leq y_0$.

Theorem 3.5. Let X be an ordered Banach space, whose positive cone \mathcal{P} is normal with normal constant N. Assume that T(t) is a positive operator. Also assume that the system (3) has upper and lower solutions $x_0, y_0 \in \mathcal{PC}_{1-q}(J, X)$ with $x_0 \leq y_0$. If the assumptions (ii), (iii), (v) and (vi) hold with

$$\frac{bMN}{\Gamma(q)} \sum_{j=1}^{l} (t_j - t_{j-1})^{q-1} + \frac{MNca^q}{\Gamma(q+1)} < 1, \quad \text{for } i = 1, 2, \dots m.$$
(9)

Then the system (3) has a unique mild solution between x_0 and y_0 .

Proof. Let $\{x_n\} \subset [x_0(t), y_0(t)]$ be a monotonic increasing sequence. Then for any m, p = 1, 2, ... with m > p, using (*ii*), (*v*) and (*vi*), we have

 $\delta \leq F(t, x_m) - F(t, x_p) \leq c(x_m - x_p).$

Using the normality of positive cone *P*, we get

$$||F(t, x_m) - F(t, x_p)|| \le Nc||x_m - x_p||.$$
(10)

By the definition of measure of noncompactness, we obtain

$$\alpha(\{F(t, x_m)\}) \leq L\alpha(\{x_m\}),$$

where L = Nc. Thus the assumptions (*i*) – (*iv*) are satisfied. Therefore by Theorem 3.2, there exists x^* and y^* which are the minimal and maximal mild solutions of (3) between x_0 and y_0 in E respectively.

Now, we will show that $x^* = y^*$ for every $[t_i, t_{i+1}], i = 0, 1, ..., m$. For $t \in [0, t_1]$, we have

$$\begin{split} ||x^* - y^*||_{\mathcal{P}C_{1-q}} &= ||t^{1-q} \int_0^t (t-s)^{q-1} T_q(t-s) [F(s,x^*(s)) - F(s,y^*(s))] ds|| \\ &\leq t^{1-q} \int_0^t (t-s)^{q-1} ||T_q(t-s)|| ||F(s,x^*(s)) - F(s,y^*(s))|| ds \\ &\leq \frac{cNMt^{1-q}}{\Gamma(q)} \int_0^t (t-s)^{q-1} ||x^*(s) - y^*(s)|| ds \\ &\leq \frac{cNMt_1^q}{\Gamma(q+1)} ||x^* - y^*||_{\mathcal{P}C_{1-q}}. \end{split}$$

Using equation (9), $\frac{cNMt_1^q}{\Gamma(q+1)} < 1$, so we obtain $||x^* - y^*||_{\mathcal{PC}_{1-q}} = 0$, i.e. $x^*(t) = y^*(t)$ for $t \in [0, t_1]$. For $t \in (t_i, t_{i+1}], i = 1, 2, ..., m$, we have

$$\begin{split} \|x^* - y^*\|_{PC_{1-q}} &= (t - t_i)^{1-q} \sum_{j=1}^{i} (t - t_j)^{q-1} \|T_q(t - t_j)\| G_j(t_j, x^*(t_j)) - G_j(t_j, y^*(t_j))\| \\ &+ (t - t_i)^{1-q} \int_0^t (t - s)^{q-1} \|T_q(t - s)\| \|F(s, x^*(s)) - F(s, y^*(s))\| ds \\ &\leqslant \frac{bMN}{\Gamma(q)} \sum_{j=1}^{i} (t_j - t_{j-1})^{q-1} (t_j - t_{j-1})^{1-q} \|x^*(t_j) - y^*(t_j)\| \\ &+ \frac{MNc(t - t_i)^{1-q}}{\Gamma(q)} \int_0^t (t - s)^{q-1} \|x^*(s) - y^*(s)\| ds \\ &\leqslant \frac{bMN}{\Gamma(q)} \sum_{j=1}^{i} (t_j - t_{j-1})^{q-1} \|x^* - y^*\|_{PC_{1-q}} + \frac{MNca^q}{\Gamma(q+1)} \|x^* - y^*\|_{PC_{1-q}} \\ &= \left[\frac{bMN}{\Gamma(q)} \sum_{j=1}^{i} (t_j - t_{j-1})^{q-1} + \frac{MNca^q}{\Gamma(q+1)}\right] \|x^* - y^*\|_{PC_{1-q}} \end{split}$$

Using equation (9), we obtain $||x^* - y^*||_{\mathcal{P}C_{1-q}} = 0$, i.e. $x^*(t) = y^*(t)$ for $t \in (t_i, t_{i+1}]$, i = 1, 2, ..., m. Thus, we obtain $x^*(t) = y^*(t)$ for $t \in [0, a]$. Hence $x^* = y^*$ is the unique mild solution of the system (3), which can be acquired by the monotone iterative procedure beginning from x_0 and y_0 . \Box

4. Discussions

In this paper, monotone iterative technique coupled with the method of lower and upper solution has been applied to show the existence and uniqueness of mild solution to impulsive Riemann-Liouville fractional differential equation (3). Here we have proved two existence results. In the first existence result, the semigroup T(t) generated by the linear operator A is assumed to be compact. While in the second existence result, we relax the condition of compactness of the semigroup T(t) that is we have assumed that the semigroup T(t) is non-compact and the existence of the mild solution is shown using the theory of measure of noncompactness. Moreover, if the functions F and G satisfies Lipschitz type condition (v)-(vi), then the solution will be unique.

In some applications of partial differential equations (for example neutron transport equations, reaction diffusion equations, population models), the linear part generates a positive analytic semigroup in weakly sequentially complete Banach space. Therefore, if the assumptions (i)-(iii) are satisfied, one can easily apply Corollary (3.4) to these partial differential equations.

5. Example

Consider the following Riemann-Liouville fractional impulsive differential equation in an ordered Banach space $X = L^2[0, \pi]$:

$$D^{1/2}u(t,x) = \frac{\partial^2}{\partial x^2}u(t,x) + \frac{e^{t}|u(t,x)|}{1+|u(t,x)|}, \quad t \in [0,\frac{1}{2}) \cup (\frac{1}{2},1], x \in [0,\pi];$$

$$\Delta I_t^{1/2}u(\frac{1}{2},x) = \frac{|u(t,x)|}{1+|u(t,x)|},$$

$$u(t,0) = u(t,\pi) = 0,$$

$$I_t^{1/2}u(t,x)|_{t=0} = u_0(x),$$
(11)

where $t \in [0, 1]$ and $x \in [0, \pi]$. Let $\mathcal{P} = \{u \in X : u(v) \ge 0 \text{ a.e. } v \in [0, \pi]\}$. Then \mathcal{P} is normal cone in Banach space *X* with normal constant N = 1. Define an operator $A : D(A) \subset X \to X$ by Au = u'' with domain

 $D(A) = \{u \in X : u, u' \text{ are absolutely continuous } u'' \in X, u(0) = u(\pi) = 0\}.$

Clearly, *A* has a discrete spectrum with the eigenvalues of the form $-n^2$ for $n \in \mathbb{N}$, whose corresponding(normalized) eigenfunctions are given by $u_n(x) = \sqrt{2/\pi} \sin nx$ and can be written as

$$Au = -\sum_{n=1}^{\infty} n^2(u, u_n)u_n, \quad u \in D(A).$$

Then A generates an analytic semigroup of uniformly bounded linear operator $\{T(t)\}_{t\geq 0}$ in X given by

$$T(t)u = \sum_{n=1}^{\infty} e^{-n^2 t} (u, u_n) u_n, \quad u \in X.$$

and

$$||T(t)|| \le e^{-1} < 1 = M.$$

Now define

$$y(t) = u(t, x),$$

$$F(t, y(t)) = \frac{e^{t}y(t)}{1 + y(t)},$$

$$G(t, y(t))|_{t=1/2} = \frac{y(t)}{1 + y(t)}.$$

Thus, the aforementioned equation (11) can be written in the form

$${}^{L}D_{t}^{1/2}y(t) = Ay(t) + F(t, y(t)), \quad t \in J = [0, 1], \ t \neq 1/2;$$

$$\Delta I_{t=1/2}^{1/2}y(1/2) = G(1/2, y(1/2)), \quad (12)$$

$$I_{t}^{1/2}y(0) = y_{0},$$

Let $y_0(x) \ge 0$, $x \in [0, \pi]$ and there exists a function $\xi(t) > 0$ such that

$${}^{L}D_{t}^{1/2}\xi(t) \ge A\xi(t)(t) + F(t,\xi(t)), \quad t \in J = [0,1], \ t \neq 1/2;$$

$$\Delta I_{t-1/2}^{1/2}\xi(1/2) \ge G(1/2,\xi(1/2)), \quad (13)$$

$$I_{t}^{1/2}\xi(0) \ge y_{0},$$

From (13), we get that $x_0 = 0$ and $y_0 = \xi(t)$ are the lower and upper solutions of the system (12) respectively. We can easily check that the functions *F* and *G* satisfies all the assumptions (i) - (vi). Hence using Theorem 3.1 or 3.2 and 3.5, we conclude that, the given system (11) has the unique mild solution lying between the lower solution 0 and the upper solution $\xi(t)$.

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