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含积分边值条件的分数阶微分方程 耦合系统正解的唯一性

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摘要: 本文研究了一类含积分边值条件的非线性分数阶微分方程耦合系统

$$\begin{cases} {}^c D^\alpha u(t) + f(t, u(t), v(t)) = 0, \\ {}^c D^\alpha v(t) + f(t, u(\beta t), v(\beta t)) = 0, \\ u(0) = u'(0) = \dots = u^{(n-2)}(0) = u^{(n)}(0) = 0, u(1) = \lambda \int_0^1 u(s) ds, \\ v(0) = v'(0) = \dots = v^{(n-2)}(0) = v^{(n)}(0) = 0, v(1) = \lambda \int_0^1 v(s) ds \end{cases}$$

正解的唯一性. 利用广义耦合不动点定理, 本文得到了该边值问题正解的唯一性的充分条件, 并在举例说明了定理的有效性.

关键词: 积分边值条件; 分数阶微分方程; 正解; 耦合不动点

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Uniqueness of positive solution for a nonlinear fractional differential equation coupled system with integral boundary value condition

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Abstract: In this paper, we studied the uniqueness of positive solution for a fractional differential coupled system with integral boundary value condition as the form of

$$\begin{cases} {}^c D^\alpha u(t) + f(t, u(t), v(t)) = 0, \\ {}^c D^\alpha v(t) + f(t, u(\beta t), v(\beta t)) = 0, \\ u(0) = u'(0) = \dots = u^{(n-2)}(0) = u^{(n)}(0) = 0, u(1) = \lambda \int_0^1 u(s) ds, \\ v(0) = v'(0) = \dots = v^{(n-2)}(0) = v^{(n)}(0) = 0, v(1) = \lambda \int_0^1 v(s) ds. \end{cases}$$

Uniqueness of positive solution is obtained by using the generalized coupled fixed point. As an application, an example is given to illustrate our main result.

Keywords: Integral boundary conditions; Fractional differential equations; Positive solutions; Coupled fixed point

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1 引言

分数阶微分方程有其深刻的物理背景和丰富的理论内涵. 相比整数阶微分方程, 分数阶微分方程更能够真实的描述一些自然、物理现象和动态过程, 因此在现实中它有着比整数阶微分方程更加广泛的应用, 且在物理、机械工程、化学工程、生物医学工程、控制理论和金融等领域不可或缺. 近几年来, 随着非线性分析的发展, 分数阶微分方程作为非线性分析的一个重要分支发展十分迅速, 被学者广泛研究^[1-5]. 与此同时, 许多学者对带积分边界条件的分数阶微分方程的问题进行了研究^[6-9].

文献[6]研究了如下具有积分边值条件非线性微分方程正解的存在性:

$$\begin{cases} {}^c D^\alpha u(t) + f(t, u(t)) = 0, 2 < \alpha < 3, 0 < t < 1, \\ u(0) = u''(0) = 0, u(1) = \lambda \int_0^1 u(s) ds, 0 < \lambda < 2 \end{cases} \quad (1)$$

其中 ${}^c D^\alpha$ 表示 Caputo 分数阶导数, $f \in C([0, 1] \times [0, \infty), [0, \infty))$, 利用 Guo-Krasnosel'skii 不动点定理得到了边值问题(1)正解的存在性的充分条件. 受文献[6]的启发, 本文将研究形式如下含积分边值条件的非线性微分方程耦合系统边值问题

$$\begin{cases} {}^c D^\alpha u(t) + f(t, u(t), v(t)) = 0, \\ {}^c D^\alpha v(t) + f(t, u(\beta t), v(\beta t)) = 0, \\ u(0) = u'(0) = \dots = u^{(n-2)}(0) = \\ u^{(n)}(0) = 0, u(1) = \lambda \int_0^1 u(s) ds, \\ v(0) = v'(0) = \dots = v^{(n-2)}(0) = \\ v^{(n)}(0) = 0, \\ v(1) = \lambda \int_0^1 v(s) ds \end{cases} \quad (2)$$

其中 $0 < t < 1, n < \alpha < n + 1, n \geq 2, n \in \mathbf{N}, 0 < \beta < 1, 0 < \lambda < n, f \in C([0, 1] \times \mathbf{R} \times \mathbf{R}, \mathbf{R})$. 利用广义耦合不动点定理, 我们得到了该边值问题正解的唯一性的充分条件, 并举例说明了定理的有效性. 值得注意的是分数阶微分方程耦合系统在反扩散问题、热学问题、流体力学等应用科学领域有着广泛的应用, 参见文献[10, 11].

2 定义和引理

定义 2.1^[12] 函数 $f: [0, \infty) \rightarrow \mathbf{R}$ 的 α 阶 Caputo 导数定义为

$${}^c D^\alpha f(t) = \frac{1}{\Gamma(n - \alpha)} \int_0^t (t - s)^{n-\alpha-1} f^{(n)}(s) ds, \\ n = [\alpha] + 1,$$

其中 $[\alpha]$ 表示实数 α 的整数部分.

定义 2.2^[12] 假设积分存在, 则函数 $f(t)$ 的 α 阶 Riemann-Liouville 积分定义为

$$I^\alpha f(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t - s)^{\alpha-1} f(s) ds, \alpha > 0.$$

引理 2.3^[12] 若 $\alpha > 0$, 则齐次分数阶微分方程 ${}^c D^\alpha u(t) = 0$ 有唯一解 $u(t) = \sum_{j=0}^{[\alpha]} \frac{u^{(j)}(0)}{\Gamma(j+1)} t^j$.

引理 2.4^[12] 若 $\alpha > 0$, 则 Riemann - Liouville 积分和 Caputo 导数有如下性质:

$$I^\alpha {}^c D^\alpha u(t) = u(t) - \sum_{j=0}^{[\alpha]} \frac{u^{(j)}(0)}{\Gamma(j+1)} t^j.$$

引理 2.5 对于 $\forall y(t) \in C[0, 1], n < \alpha < n + 1, n \geq 2, n \in \mathbf{N}, 0 < \lambda < n$ 分数阶微分方程边值问题

$$\begin{cases} {}^c D^\alpha u(t) + y(t) = 0, 0 < t < 1, \\ u(0) = u'(0) = \dots = u^{(n-2)}(0) = \\ u^{(n)}(0) = 0, u(1) = \lambda \int_0^1 u(s) ds \end{cases} \quad (3)$$

有唯一解 $u(t) = \int_0^1 G(t, s) y(s) ds$, 其中 $G(t, s) =$

$$\begin{cases} \frac{nt^{n-1}(1-s)^{\alpha-1}(\alpha-\lambda+\lambda s) - (n-\lambda)\alpha(t-s)^{\alpha-1}}{(n-\lambda)\Gamma(\alpha+1)}, \\ 0 \leq s \leq t \leq 1, \\ \frac{nt^{n-1}(1-s)^{\alpha-1}(\alpha-\lambda+\lambda s)}{(n-\lambda)\Gamma(\alpha+1)}, 0 \leq t \leq s \leq 1 \end{cases} \quad (4)$$

证明 由引理 2.4, 方程(3)等价于积分方程

$$u(t) = -I^\alpha y(t) + \sum_{j=0}^n \frac{u^{(j)}(0)}{\Gamma(j+1)} t^j = \\ - \int_0^t \frac{(t-s)^{\alpha-1} y(s)}{\Gamma(\alpha)} ds + \sum_{j=0}^n \frac{u^{(j)}(0)}{\Gamma(j+1)} t^j.$$

由 $u(0) = u'(0) = \dots = u^{(n-2)}(0) = u^{(n)}(0) = 0$ 可得

$$u(t) = - \int_0^t \frac{(t-s)^{\alpha-1} y(s) ds}{\Gamma(\alpha)} + \\ \frac{1}{\Gamma(n)} u^{(n-1)}(0) t^{n-1} \quad (5)$$

由 $u(1) = \lambda \int_0^1 u(s) ds$ 可得

$$u^{(n-1)}(0) = (n-1)! \left(\int_0^1 \frac{(1-s)^{\alpha-1} y(s)}{\Gamma(\alpha)} ds + \lambda \int_0^1 u(s) ds \right) \quad (6)$$

由(5)和(6)式, 有

$$u(t) = - \int_0^t \frac{(t-s)^{\alpha-1} y(s)}{\Gamma(\alpha)} ds + t^{n-1} \int_0^1 \frac{(1-s)^{\alpha-1} y(s)}{\Gamma(\alpha)} ds + \lambda t^{n-1} \int_0^1 u(s) ds \quad (7)$$

对(7)式两边从 0 到 1 关于 t 积分, 可得

$$\int_0^1 u(t) dt = - \int_0^1 \int_0^t \frac{(t-s)^{\alpha-1} y(s)}{\Gamma(\alpha)} ds dt + \int_0^1 \int_0^1 \frac{t^{n-1} (1-s)^{\alpha-1} y(s)}{\Gamma(\alpha)} ds dt + \int_0^1 \lambda t^{n-1} \int_0^1 u(s) ds dt =$$

$$- \int_0^1 \frac{(1-s)^\alpha y(s)}{\alpha \Gamma(\alpha)} ds + \frac{1}{n} \int_0^1 \frac{(1-s)^{\alpha-1} y(s)}{\Gamma(\alpha)} ds + \frac{1}{n} \lambda \int_0^1 u(t) dt \quad (8)$$

由(8)式可得

$$\int_0^1 u(t) dt = - \frac{n}{n-\lambda} \int_0^1 \frac{(1-s)^\alpha y(s)}{\alpha \Gamma(\alpha)} ds + \frac{1}{n-\lambda} \int_0^1 \frac{(1-s)^{\alpha-1} y(s)}{\Gamma(\alpha)} ds \quad (9)$$

将(9)式代入(7)式, 可得

$$u(t) = - \int_0^t \frac{(t-s)^{\alpha-1} y(s)}{\Gamma(\alpha)} ds + t^{n-1} \int_0^1 \frac{(1-s)^{\alpha-1} y(s)}{\Gamma(\alpha)} ds - \frac{n\lambda}{n-\lambda} \int_0^1 \frac{t^{n-1} (1-s)^\alpha y(s)}{\alpha \Gamma(\alpha)} ds + \frac{\lambda}{n-\lambda} \int_0^1 \frac{t^{n-1} (1-s)^{\alpha-1} y(s)}{\Gamma(\alpha)} ds = - \int_0^t \frac{(t-s)^{\alpha-1} y(s)}{\Gamma(\alpha)} ds + \int_0^1 \frac{nt^{n-1} (1-s)^{\alpha-1} (\alpha-\lambda+\lambda s) y(s)}{(n-\lambda)\alpha \Gamma(\alpha)} ds = \int_0^t \frac{nt^{n-1} (1-s)^{\alpha-1} (\alpha-\lambda+\lambda s) - (n-\lambda)\alpha (t-s)^{\alpha-1}}{(n-\lambda)\Gamma(\alpha+1)} y(s) ds + \int_t^1 \frac{nt^{n-1} (1-s)^{\alpha-1} (\alpha-\lambda+\lambda s)}{(n-\lambda)\Gamma(\alpha+1)} y(s) ds = \int_0^1 G(t,s) y(s) ds.$$

证毕.

定义 $W: C[0,1] \rightarrow C[0,1]$ 为 $(Wu)(t) = \int_0^1 G(t,s) f(s, u(s)) ds$. 由引理 2.5, W 的不动点即为边值问题

$$\begin{cases} {}^c D^\alpha u(t) + f(t, u(t)) = 0, 0 < t < 1, \\ u(0) = u'(0) = \dots = u^{(n-2)}(0) = u^{(n)}(0) = 0, \\ u(1) = \lambda \int_0^1 u(s) ds \end{cases} \quad (10)$$

的解, 其中 $n < \alpha < n+1, n \geq 2, n \in \mathbf{N}, 0 < \lambda < n, f \in C([0,1] \times [0, \infty), [0, \infty))$.

引理 2.6 由(4)式所定义的格林函数有如下性质:

- (H₁) $\forall t, s \in (0, 1), G(t, s) > 0$, 当且仅当 $\lambda \in [0, n)$;
- (H₂) $\forall t, s \in [0, 1]$, 当 $\alpha \in (n, n+1)$ 且 $\lambda \neq n$ 时, $G(t, s)$ 是连续函数;
- (H₃) $\forall t, s \in [0, 1], \lambda \in [0, n)$, 有 $G(t, s) \leq \frac{n}{(n-\lambda)\Gamma(\alpha)}$.

下面将介绍不动点定理. 这是本文的主要工具, 详见文献[8, 13].

引理 2.7^[8, 13] 假设 (X, d) 是完备的度量空间, $\forall x, y \in X$, 映射 $T: X \rightarrow X$ 满足 $d(Tx, Ty)$

$\leq d(x, y) - \varphi(d(x, y))$, 其中 $\varphi: [0, \infty) \rightarrow [0, \infty)$ 单调增加, 且 $\varphi(t) = 0$ 当且仅当 $t = 0$. 则 T 有唯一的不动点.

3 主要结论

记函数类 $A = \{\varphi: [0, \infty) \rightarrow [0, \infty) \mid \varphi \text{ 单调增加, } \varphi(t) = 0 \Leftrightarrow t = 0\}$, I 表示 $[0, \infty)$ 上的恒等映射, 记函数类 $B = \{\omega: [0, \infty) \rightarrow [0, \infty) \mid \omega \text{ 单调增加, } I - \omega \in A\}$.

记 $E = C[0, 1]$. $\forall x, y \in E$, 定义距离 $d(x, y) = \sup_{t \in [0, 1]} |x(t) - y(t)|$, 则 (E, d) 是完备的度量空间. 设 $\varphi \in C([0, 1], [0, 1])$, $\forall x \in E$, 记 $\tilde{x} = x(\varphi(t)), t \in [0, 1]$, 则 $\tilde{x} \in E$.

定义 3.1 设 $(x, y) \in E \times E$, 对于映射 $F: E \times E \rightarrow E$, 若 $F(x, y) = x, F(\tilde{x}, \tilde{y}) = y$, 则称 (x, y) 是 F 的 φ -耦合不动点.

定理 3.2 $\forall x_1, x_2, y_1, y_2 \in E$, 假设 $F: E \times E \rightarrow E$ 满足

$$d(F(x_1, y_1), F(x_2, y_2)) \leq \omega(\max(d(x_1, x_2), d(y_1, y_2))) \quad (11)$$

其中 $\omega \in B$. 则 F 有唯一 φ -耦合不动点, 其中 $\varphi \in C([0, 1], [0, 1])$.

证明 在 $E \times E$ 上定义距离 $\tilde{d}((x_1, y_1), (x_2, y_2)) = \max(d(x_1, x_2), d(y_1, y_2))$. 则 $(E \times E, \tilde{d})$ 是完备的度量空间. $\forall (x, y) \in E \times E$, 定义 $\tilde{F}: E \times E \rightarrow E \times E$ 为 $\tilde{F}(x, y) = (F(x, y), F(\tilde{x}, \tilde{y}))$, 下面将验证 \tilde{F} 在完备的度量空间 $E \times E$ 上满足引理 2.7 的所有条件.

由 \tilde{d} 和 \tilde{F} 的定义和(11), $\forall x_1, x_2, y_1, y_2 \in E$, 有

$$\begin{aligned} \tilde{d}(\tilde{F}(x_1, y_1), \tilde{F}(x_2, y_2)) &= \tilde{d}((F(x_1, y_1), \\ &F(\tilde{x}_1, \tilde{y}_1)), (F(x_2, y_2), F(\tilde{x}_2, \tilde{y}_2))) = \\ &\max\{d(F(x_1, y_1), F(x_2, y_2)), d(F(\tilde{x}_1, \tilde{y}_1), \\ &F(\tilde{x}_2, \tilde{y}_2))\} \leq \max\{\omega(\max(d(x_1, x_2), \\ &d(y_1, y_2))), \omega(\max(d(\tilde{x}_1, \tilde{x}_2), d(\tilde{y}_1, \tilde{y}_2)))\}. \end{aligned} \tag{12}$$

根据 d 的定义, 有

$$\begin{aligned} d(\tilde{x}_1, \tilde{x}_2) &= \sup_{t \in [0,1]} |\tilde{x}_1(t) - \tilde{x}_2(t)| = \\ &\sup_{t \in [0,1]} |x_1(\varphi(t)) - x_2(\varphi(t))| \leq d(x_1, x_2) \end{aligned} \tag{13}$$

类似可得

$$d(\tilde{y}_1, \tilde{y}_2) \leq d(y_1, y_2) \tag{14}$$

因为 ω 单调增加, 故由(12)、(13)、(14) 可得

$$\begin{aligned} \tilde{d}(\tilde{F}(x_1, y_1), \tilde{F}(x_2, y_2)) &\leq \\ &\omega(\max(d(x_1, x_2), d(y_1, y_2))) = \\ &\omega(\tilde{d}((x_1, y_1), (x_2, y_2))) = \end{aligned}$$

$$\begin{aligned} \tilde{d}((x_1, y_1), (x_2, y_2)) - \{\tilde{d}((x_1, y_1), \\ (x_2, y_2)) - \omega(\tilde{d}((x_1, y_1), (x_2, y_2)))\}. \end{aligned}$$

因此, \tilde{F} 满足引理 2.7 中的压缩条件. 由 $\omega \in B$, 可得 $I - \omega \in A$. 由引理 2.7, \tilde{F} 有唯一的不动点 $(x_0, y_0) \in E \times E$, 使得 $\tilde{F}(x_0, y_0) = (x_0, y_0)$, 即 $F(x_0, y_0) = x_0, F(\tilde{x}_0, \tilde{y}_0) = y_0$. 定理证毕.

定理 3.3 如果满足下面三个条件:

$$(I_1) \ n \geq 2, n \in \mathbf{N}, n < \alpha < n + 1, 0 < \beta < 1, 0 < \lambda < n;$$

$$(I_2) \ f \in C([0, 1] \times \mathbf{R} \times \mathbf{R}, \mathbf{R});$$

$$(I_3) \ \forall t \in [0, 1] \text{ 与 } x, y, u, v \in \mathbf{R}, f \text{ 满足 } |f(t, x, y) - f(t, u, v)| \leq \gamma \omega(\max(|x - u|, |y - v|)),$$

其中 $0 < \gamma \leq \frac{(n - \lambda)\Gamma(\alpha)}{n}, \omega \in B$.

则耦合系统(2) 在 $E \times E$ 上有唯一解.

证明 $\forall (x, y) \in E \times E$ 和 $t \in c[0, 1]$, 定义

$$\text{算子 } H(x, y) = \int_0^1 G(t, s) f(s, x(s), y(s)) ds, \text{ 其}$$

中, $G(t, s)$ 为(4)式所定义的格林函数. 由引理 2.5 和 (I_2) , $\forall (x, y) \in E \times E, H(x, y) \in E$, 根据引理 2.5, 边值问题(10)的解 $(x, y) \in E \times E$ 即为 $H: E \times E \rightarrow E$ 的 φ -耦合不动点, 其中 $\varphi \in c([0, 1] \rightarrow [0, 1]), \varphi(t) = \beta t$.

下面将证明 H 满足定理 3.2 的条件.

由 $(I_1) \sim (I_3)$ 和 ω 单调增加, $\forall x_1, x_2, y_1, y_2 \in E, t \in [0, 1]$, 有

$$\begin{aligned} d(H(x_1, y_1), H(x_2, y_2)) &= \sup_{t \in [0,1]} |H(x_1, y_1)(t) - H(x_2, y_2)(t)| = \\ &\sup_{t \in [0,1]} \left| \int_0^1 G(t, s) f(s, x_1(s), y_1(s)) ds - \int_0^1 G(t, s) f(s, x_2(s), y_2(s)) ds \right| \leq \\ &\sup_{t \in [0,1]} \left\{ \int_0^1 G(t, s) |f(s, x_1(s), y_1(s)) - f(s, x_2(s), y_2(s))| ds \right\} \leq \\ &\sup_{t \in [0,1]} \left\{ \int_0^1 G(t, s) \gamma \omega(\max(|x_1(s) - x_2(s)|, |y_1(s) - y_2(s)|)) ds \right\} \leq \\ &\sup_{t \in [0,1]} \left\{ \int_0^1 G(t, s) \gamma \omega(\max(d(x_1, x_2), d(y_1, y_2))) ds \right\} \leq \\ &\gamma \omega(\max(d(x_1, x_2), d(y_1, y_2))) \sup_{t \in [0,1]} \left\{ \int_0^1 G(t, s) ds \right\} \leq \\ &\gamma \omega(\max(d(x_1, x_2), d(y_1, y_2))) \frac{n}{(n - \lambda)\Gamma(\alpha)} \leq \\ &\omega(\max(d(x_1, x_2), d(y_1, y_2))). \end{aligned}$$

因此, H 满足定理 3.2 的条件, 故 H 有唯一 φ -耦合不动点. 定理证毕.

4 应用举例

例 4.1 考虑形式如下含积分边值条件的非线性微分方程耦合系统边值问题:

$$\begin{cases} D^\alpha u(t) + \frac{\mu |u(t)|}{(t+2)^3(1+|u(t)|)} + \frac{\rho |v(t)|}{(t+2)^3(1+|v(t)|)} = 0, \\ D^\alpha v(t) + \frac{\mu |u(\frac{1}{5}t)|}{(t+2)^3(1+|u(\frac{1}{5}t)|)} + \frac{\rho |v(\frac{1}{5}t)|}{(t+2)^3(1+|v(\frac{1}{5}t)|)} = 0, \\ u(0) = u'(0) = \dots = u^{(n-2)}(0) = u^{(n)}(0) = 0, u(1) = \lambda \int_0^1 u(s) ds, \\ v(0) = v'(0) = \dots = v^{(n-2)}(0) = v^{(n)}(0) = 0, v(1) = \lambda \int_0^1 v(s) ds, \end{cases}$$

其中, $0 < t < 1, f(t, u, v) = \frac{\mu |u(t)|}{(t+2)^3(1+|u(t)|)} + \frac{\rho |v(t)|}{(t+2)^3(1+|v(t)|)}, n < \alpha < n+1, n \geq 2, n \in \mathbf{N}, 0 < \beta = \frac{1}{5} < 1, 0 < \lambda = \frac{\sin 1}{1 - \cos 1} \approx 1.8305 < n, \mu, \rho \in (0, +\infty),$ 且满足 $2\max(\mu, \rho) \leq \frac{(n-\lambda)\Gamma(\alpha)}{n}$. 易知 $f \in C([0, 1] \times \mathbf{R} \times \mathbf{R}, \mathbf{R})$. 由

ω 单调增加, $\forall t, x \in [0, \infty)$, 有

$$\omega(\max(t, s)) = \max(\omega(t), \omega(s)). \forall t \in [0, 1] \text{ 与 } x, y, u, v \in \mathbf{R}, \text{ 有}$$

$$\begin{aligned} |f(t, x, y) - f(t, u, v)| &= \left| \frac{\mu |x|}{(t+2)^3(1+|x|)} + \frac{\rho |y|}{(t+2)^3(1+|y|)} - \frac{\mu |u|}{(t+2)^3(1+|u|)} + \frac{\rho |v|}{(t+2)^3(1+|v|)} \right| \leq \\ & \frac{\mu}{(t+2)^3} \left| \frac{|x|}{1+|x|} - \frac{|u|}{1+|u|} \right| + \frac{\rho}{(t+2)^3} \left| \frac{|y|}{1+|y|} - \frac{|v|}{1+|v|} \right| \leq \\ & \mu \left| \frac{|x|}{1+|x|} - \frac{|u|}{1+|u|} \right| + \rho \left| \frac{|y|}{1+|y|} - \frac{|v|}{1+|v|} \right| \leq \\ & \mu \frac{|x-u|}{(1+|x|)(1+|u|)} + \rho \frac{|y-v|}{(1+|y|)(1+|v|)} \leq \\ & \mu \frac{|x-u|}{(1+|x-u|)} + \rho \frac{|y-v|}{(1+|y-v|)} \leq \\ & 2\max\left(\mu \frac{|x-u|}{1+|x-u|}, \rho \frac{|y-v|}{1+|y-v|}\right) \leq \end{aligned}$$

$$\begin{aligned} & 2\max(\mu, \rho) \max\left(\frac{|x-u|}{1+|x-u|}, \frac{|y-v|}{1+|y-v|}\right) = \\ & 2\max(\mu, \rho) \max(\omega(|x-u|), \omega(|y-v|)) = \\ & 2\max(\mu, \rho) \omega(\max(|x-u|, |y-v|)), \end{aligned}$$

其中, $\omega: [0, \infty) \rightarrow [0, \infty), \omega(t) = \frac{t}{1+t}$. 容易验证 $\omega \in B$. 由定理 3.3, 耦合系统有唯一解 $(u, v) \in E \times E$.

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