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# Riemann-Liouville 分数阶微分方程边值问题的积分形式解

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**摘要:** 研究了一类 Riemann-Liouville 分数阶微分方程 Robin 边值问题解的存在唯一性, 并以积分形式给出了边值问题的解. 在该 Robin 边值问题满足特定条件时, 证明了解的存在唯一性, 然后通过几个 Riemann-Liouville 分数阶微分方程边值问题数值解的算例说明结论的有效性.

**关键词:** 积分解; 分数阶微分方程; 边值问题

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在经典微分方程理论中, 处理的通常是整数阶微分<sup>[1]</sup>. 然而, 自然界和社会经济系统中的许多现象表现出记忆和遗传特性, 这些特性难以用整数阶模型精确描述. 分数阶微分方程提供了一种新的工具, 其概念最早可以追溯到 17 世纪, 由数学家 Leibniz 和 L'Hospital 提出. 随着分数阶微分方程理论的发展, 研究者们提出了多种分数阶导数的定义<sup>[2-3]</sup>, 如 Riemann-Liouville 分数阶导数<sup>[4-7]</sup>、Caputo 分数阶导数<sup>[8]</sup>等. 分数阶微分方程的求解比传统整数阶微分方程复杂得多, 许多分数阶微分方程没有解析解, 尤其是非线性分数阶微分方程. 在这种情况下, 积分形式解提供了一种解的表达. 尤其是在求解分数阶微分方程边值问题<sup>[9-11]</sup>解析解和数值解<sup>[12]</sup>的过程中, 积分形式解是分析解的稳定性的基础, 使得通过数值方法得到解时能够确保其稳定性和精度. 目前, 分数阶微分方程解<sup>[13-20]</sup>的存在性和存在形式已经成为一个热门的研究方向.

对于 Riemann-Liouville 分数阶微分方程边值问题, 许多数学工作者<sup>[17]</sup>进行了研究. 2012 年, Zhou<sup>[15]</sup>证明了下列非线性 Riemann-Liouville 分数阶三点边值问题正解的存在唯一性:

$$\begin{cases} D_0^\alpha u(x) + f(x, u(x)) = 0, & 0 < t < 1, \\ u(0) = u'(0) = \dots = u^{(n-2)}(0) = 0, \\ u^{(n-2)}(1) = \int_0^\eta u(t) dt, \end{cases}$$

其中:  $n-1 < \alpha \leq n, n \geq 3$ . 同年, Yang<sup>[16]</sup>借助于 Banach 不动点定理、Leray-Schauder 型的非线性微分和范数型的锥展开和压缩不动点定理, 给出了一类非线性 Riemann-Liouville 分数阶 ( $1 < \alpha, \beta \leq 2$ ) 微分方程耦合系统积分边值问题

$$\begin{cases} D^\alpha u(x) + a(x)f(x, v(x)) = 0, \\ D^\beta v(x) + b(x)g(t, u(x)) = 0, & 0 < t < 1, \\ u(0) = 0, u(1) = \int_0^1 \phi(t)u(t) dt, \\ v(0) = 0, v(1) = \int_0^1 \psi(t)v(t) dt \end{cases}$$

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正解存在和不存在的充分条件, 其中  $a, b \in C((0, 1), [0, +\infty))$ ,  $\phi, \psi \in L^1[0, 1]$  是非负函数, 且  $f, g \in C([0, 1] \times [0, +\infty), [0, +\infty))$ . 2014 年, Jiang 等<sup>[14]</sup> 研究了一类具有非局部积分边界条件的 Riemann-Liouville 分数阶微分方程的边值问题:

$$\begin{cases} D_0^\alpha u(x) + f(x, u(x)) = 0, & 0 < t < 1, \\ u(0) = u'(0) = u''(0) = 0, \\ u(1) = \int_0^\eta u(t) dt, \end{cases}$$

其中:  $3 < \alpha \leq 4$ ,  $0 < \eta < 1$ ,  $0 < \frac{\eta^\alpha}{\alpha} < 1$ . 然后构造了两个连续迭代序列, 给出了微分方程非平凡变号解存在的条件. 2024 年, Zhu<sup>[5]</sup> 利用 Schauder 不动点定理和广义 Ascoli-Arzelà 定理, 证明了 Riemann-Liouville 分数阶微分方程

$$\begin{cases} D_0^\beta u(x) = f(x, u(x)), & x \in (0, +\infty), \\ \lim_{x \rightarrow 0^+} x^{1-\beta} u(x) = u_0 \end{cases}$$

至少存在一个全局吸引解.

注意到, 上述研究大多基于 Dirichlet 边值条件, 对于 Robin 边值问题的研究不够深入. 为此, 本文主要讨论一类 Riemann-Liouville 分数阶微分广义 Robin 边值问题:

$$\begin{cases} D^\alpha u(x) = \rho(x, u(x)), & x \in (0, 1), \\ u(0) = \lambda_1 u(1) + \mu_1, \\ u'(0) = \lambda_2 u'(1) + \mu_2, \\ \lambda_1 \neq 1, \lambda_2 \neq 0, \end{cases}$$

其中  $1 < \alpha \leq 2$ , 给出该边值问题的积分形式解, 确定了该解存在且唯一的条件. 最后给出几个数值算例证明结论的有效性.

## 1 基础知识

分数阶微积分是整数阶微积分的一种推广. 首先, 介绍一些与 Riemann-Liouville 分数阶微积分有关的基本概念和引理.

**定义 1**<sup>[21-22]</sup> 对于实数  $\alpha$  ( $n-1 < \alpha \leq n, n \in \mathbb{N}$ ), 函数  $f(x)$  的  $\alpha$  阶 Riemann-Liouville 积分表示为

$$I^\alpha u(x) = \frac{1}{\Gamma(\alpha)} \int_a^x (x-t)^{\alpha-1} u(t) dt,$$

其中  $\Gamma(\cdot)$  是伽玛函数. 当  $\alpha = n$  时, 有

$$I^n f(x) = I^n f(x) = \frac{1}{\Gamma(n)} \int_a^x (x-t)^{n-1} f(t) dt = \int_a^x dt \int_a^t dt_1 \cdots \int_a^{t_{n-2}} f(t_{n-1}) dt_{n-1}.$$

**定义 2**<sup>[21-22]</sup> 对于实数  $\alpha$  ( $n-1 < \alpha \leq n, n \in \mathbb{N}$ ), 函数  $f(x)$  的  $\alpha$  阶 Riemann-Liouville 微分表示为

$$D^\alpha u(x) = \frac{d^n}{dx^n} (I^{n-\alpha} u(x)) = \frac{1}{\Gamma(n-\alpha)} \frac{d^n}{dx^n} \int_a^x (x-t)^{n-\alpha-1} u(t) dt,$$

其中  $n$  是大于  $\alpha$  的最小整数.

这些定义是分数阶微积分的基础, 允许在分数阶微分和积分的情况下进行微积分运算.

**引理 1**<sup>[23]</sup> 设  $n-1 < \alpha \leq n, n \in \mathbb{N}$ . 若  $u(t)$  在  $[a, b]$  上  $n$  阶导数连续, 则

$$D^\alpha I^\alpha u(x) = u(x).$$

**引理 2**<sup>[23]</sup> 令  $n-1 < \alpha \leq n, n \in \mathbb{N}$ , 若  $u(t)$  在  $[a, b]$  上  $n$  阶导数连续, 则 Riemann-Liouville 型分数阶积分和 Riemann-Liouville 型分数阶导数运算的复合公式为

$$I^\alpha D^\alpha u(x) = u(x) - \sum_{j=1}^n [I_a^{j-\alpha} u(x)]_{x=a} \frac{(x-a)^{\alpha-j}}{\Gamma(\alpha-j+1)}.$$

引理 2 的详细证明见附录.

**注 1** 当  $\alpha \in (1, 2]$  时,  $n = 2$ , 有

$$I^\alpha D^\alpha u(x) = u(x) - I^{2-\alpha} u(a) \frac{(x-a)^{\alpha-2}}{\Gamma(\alpha)} - I^{1-\alpha} u(a) \frac{(x-a)^{\alpha-1}}{\Gamma(\alpha)} = u(x) - c_2(x-a)^{\alpha-2} - c_1(x-a)^{\alpha-1}. \quad (1)$$

## 2 主要结果及其证明

本节主要考虑一类 Riemann-Liouville 型分数阶微分方程边值问题

$$\begin{cases} D^\alpha u(x) = \rho(x, u(x)), x \in (0, 1), \\ u(0) = \lambda_1 u(1) + \mu_1, \\ u'(0) = \lambda_2 u'(1) + \mu_2, \\ \lambda_1 \neq \lambda_2 \neq 0 \end{cases} \quad (2)$$

解的存在条件及积分解的形式, 其中:  $\rho$  是关于  $x$  的函数,  $u$  是  $(0, 1)$  上关于  $x$  的函数,  $\lambda_1, \lambda_2, \mu_1, \mu_2$  是常数. 然后通过几个算例说明结果的优越性, 并给出数值解.

**定理 1** 令  $1 < \alpha \leq 2$ . 对于 Riemann-Liouville 型分数阶微分方程边值问题(2), 存在积分形式解:

$$u(x) = \int_0^1 G(x, t) \rho(t, u(t)) dt + Mx^{\alpha-2} - \left( M + \frac{\mu_1}{\lambda_1} \right) x^{\alpha-1}, \quad (3)$$

其中

$G(x, t) =$

$$\begin{cases} \frac{(x-t)^{\alpha-1} + (1-\alpha)(1-t)^{\alpha-1}x^{\alpha-2} + (\alpha-2)(1-t)^{\alpha-1}x^{\alpha-1}}{\Gamma(\alpha)} + \frac{(x^{\alpha-2} - x^{\alpha-1})(1-t)^{\alpha-2}}{\Gamma(\alpha-1)}, 0 \leq t \leq x \leq 1, \\ \frac{(1-\alpha)x^{\alpha-2}(1-t)^{\alpha-1} + (\alpha-2)x^{\alpha-1}(1-t)^{\alpha-1}}{\Gamma(\alpha)} + \frac{(x^{\alpha-2} - x^{\alpha-1})(1-t)^{\alpha-2}}{\Gamma(\alpha-1)}, 0 \leq x \leq t \leq 1, \\ M = (1-\alpha) \frac{\mu_1}{\lambda_1} - \frac{\mu_2}{\lambda_2}. \end{cases}$$

**证明** 在边值问题(2)中, 对  $D^\alpha u(x)$  求  $\alpha$  阶 R-L 积分:

$$I^\alpha D^\alpha u(x) = I^\alpha \rho(x, u(x)).$$

根据引理 2, 可得

$$u(x) = \frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} \rho(t, u(t)) dt + c_2 x^{\alpha-2} + c_1 x^{\alpha-1}. \quad (4)$$

进一步对  $u(x)$  求一阶导数, 得到方程组

$$\begin{cases} u(x) = \int_0^x \frac{(x-t)^{\alpha-1}}{\Gamma(\alpha)} \rho(t, u(t)) dt + c_2 x^{\alpha-2} + c_1 x^{\alpha-1}, \\ u'(x) = \int_0^x \frac{(x-t)^{\alpha-2}}{\Gamma(\alpha-1)} \rho(t, u(t)) dt + c_2(\alpha-2)x^{\alpha-3} + c_1(\alpha-1)x^{\alpha-2}. \end{cases}$$

根据问题(2)中边值条件, 可得

$$\begin{cases} u(0) = 0 = \lambda_1 \left[ \int_0^1 \frac{(1-t)^{\alpha-1}}{\Gamma(\alpha)} \rho(t, u(t)) dt + c_2 + c_1 \right] + \mu_1, \\ u'(0) = 0 = \lambda_2 \left[ \int_0^1 \frac{(1-t)^{\alpha-2}}{\Gamma(\alpha-1)} \rho(t, u(t)) dt + c_2(\alpha-2) + c_1(\alpha-1) \right] + \mu_2. \end{cases} \quad (5)$$

求解方程组(5), 得到

$$\begin{cases} c_1 = (\alpha-2) \frac{\mu_1}{\lambda_1} - \frac{\mu_2}{\lambda_2} + (\alpha-2) \int_0^1 \frac{(1-t)^{\alpha-1}}{\Gamma(\alpha)} \rho(t, u(t)) dt - \int_0^1 \frac{(1-t)^{\alpha-2}}{\Gamma(\alpha-1)} \rho(t, u(t)) dt; \\ c_2 = -(\alpha-1) \frac{\mu_1}{\lambda_1} + \frac{\mu_2}{\lambda_2} - (\alpha-1) \int_0^1 \frac{(1-t)^{\alpha-1}}{\Gamma(\alpha)} \rho(t, u(t)) dt + \int_0^1 \frac{(1-t)^{\alpha-2}}{\Gamma(\alpha-1)} \rho(t, u(t)) dt. \end{cases}$$

将  $c_1, c_2$  代入式(4), 得

$$\begin{aligned}
u(x) &= \int_0^x \frac{(x-t)^{\alpha-1}}{\Gamma(\alpha)} \rho(t, u(t)) dt + \\
&\left[ -(\alpha-1) \frac{\mu_1}{\lambda_1} + \frac{\mu_2}{\lambda_2} - (\alpha-1) \int_0^1 \frac{(1-t)^{\alpha-1}}{\Gamma(\alpha)} \rho(t, u(t)) dt + \int_0^1 \frac{(1-t)^{\alpha-2}}{\Gamma(\alpha-1)} \rho(t, u(t)) dt \right] x^{\alpha-2} + \\
&\left[ (\alpha-2) \frac{\mu_1}{\lambda_1} - \frac{\mu_2}{\lambda_2} + (\alpha-2) \int_0^1 \frac{(1-t)^{\alpha-1}}{\Gamma(\alpha)} \rho(t, u(t)) dt - \int_0^1 \frac{(1-t)^{\alpha-2}}{\Gamma(\alpha-1)} \rho(t, u(t)) dt \right] x^{\alpha-1} = \\
&\int_0^x \frac{(x-t)^{\alpha-1}}{\Gamma(\alpha)} \rho(t, u(t)) dt + (1-\alpha)x^{\alpha-2} \int_0^1 \frac{(1-t)^{\alpha-1}}{\Gamma(\alpha)} \rho(t, u(t)) dt + x^{\alpha-2} \int_0^1 \frac{(1-t)^{\alpha-2}}{\Gamma(\alpha-1)} \rho(t, u(t)) dt + \\
&(\alpha-2)x^{\alpha-1} \int_0^1 \frac{(1-t)^{\alpha-1}}{\Gamma(\alpha)} \rho(t, u(t)) dt - x^{\alpha-1} \int_0^1 \frac{(1-t)^{\alpha-2}}{\Gamma(\alpha-1)} \rho(t, u(t)) dt + Mx^{\alpha-2} - \left( M + \frac{\mu_1}{\lambda_1} \right) x^{\alpha-1} = \\
&\int_0^1 G(x, t) \rho(t) dt + Mx^{\alpha-2} - \left( M + \frac{\mu_1}{\lambda_1} \right) x^{\alpha-1}.
\end{aligned}$$

为方便, 记

$$g(x) = Mx^{\alpha-2} - \left( M + \frac{\mu_1}{\lambda_1} \right) x^{\alpha-1},$$

$$\text{则 } u(x) = \int_0^1 G(x, t) \rho(t, u(t)) dt + g(x).$$

**定理 2** 假设  $\rho(x, u(x))$  是  $[0, 1]$  上的实值连续函数且满足条件

$$|\rho(x, u) - \rho(x, v)| \leq \frac{\Gamma(\alpha)}{2(2+x^{\alpha-2})} |u - v|, \quad (6)$$

则边值问题(2)存在唯一解.

**证明** 记  $\Delta = \frac{\Gamma(\alpha)}{2(2+x^{\alpha-2})}$ , 给定一个算子  $Q$ :

$$Qu(x) = \int_0^1 G(x, t) \rho(t, u(t)) dt + g(x),$$

则

$$\begin{aligned}
\|Qu(x) - Qv(x)\| &= \left\| \int_0^1 G(x, t) \rho(t, u(t)) dt - \int_0^1 G(x, t) \rho(t, v(t)) dt \right\| = \\
&\left\| \int_0^t G(x, t) [\rho(t, u(t)) - \rho(t, v(t))] dt + \int_t^1 G(x, t) [\rho(t, u(t)) - \rho(t, v(t))] dt \right\| \leq \\
&\left\| \int_0^t \left[ \frac{(x-t)^{\alpha-1} + [(1-\alpha)x^{\alpha-2} + (\alpha-2)x^{\alpha-1}](1-t)^{\alpha-1} + (x^{\alpha-2} - x^{\alpha-1})(1-t)^{\alpha-2}}{\Gamma(\alpha)} + \frac{(x^{\alpha-2} - x^{\alpha-1})(1-t)^{\alpha-2}}{\Gamma(\alpha-1)} \right] [\rho(t, u(t)) - \rho(t, v(t))] dt \right\| + \\
&\left\| \int_t^1 \left[ \frac{(1-\alpha)x^{\alpha-2}(1-t)^{\alpha-1} + (\alpha-2)x^{\alpha-1}(1-t)^{\alpha-1} + (x^{\alpha-2} - x^{\alpha-1})(1-t)^{\alpha-2}}{\Gamma(\alpha)} + \frac{(x^{\alpha-2} - x^{\alpha-1})(1-t)^{\alpha-2}}{\Gamma(\alpha-1)} \right] [\rho(t, u(t)) - \rho(t, v(t))] dt \right\| \leq \\
&\left[ \frac{x^\alpha}{\Gamma(\alpha)} + \frac{(1-\alpha)x^{\alpha-2}[1-(1-x)^\alpha]}{\Gamma(\alpha+1)} + \frac{(\alpha-2)x^{\alpha-1}[1-(1-x)^\alpha]}{\Gamma(\alpha+1)} + \frac{(x^{\alpha-2} - x^{\alpha-1})[1-(1-x)^{\alpha-1}]}{\Gamma(\alpha)} \right] \Delta \|u(t) - v(t)\| + \\
&\left[ \frac{(1-\alpha)x^{\alpha-2}(1-x)^\alpha}{\Gamma(\alpha+1)} + \frac{(\alpha-2)x^{\alpha-1}(1-x)^\alpha}{\Gamma(\alpha+1)} + \frac{(x^{\alpha-2} - x^{\alpha-1})(1-x)^{\alpha-1}}{\Gamma(\alpha)} \right] \Delta \|u(t) - v(t)\| \leq \\
&\left[ \frac{x^\alpha}{\Gamma(\alpha)} + \frac{(x^{\alpha-2} - x^{\alpha-1})[1-(1-x)^{\alpha-1}]}{\Gamma(\alpha)} + \frac{(x^{\alpha-2} - x^{\alpha-1})(1-x)^{\alpha-1}}{\Gamma(\alpha)} \right] \Delta \|u(t) - v(t)\| \leq \\
&\frac{2+x^{\alpha-2}}{\Gamma(\alpha)} \frac{\Gamma(\alpha)}{2(2+x^{\alpha-2})} \|u(t) - v(t)\| = \frac{1}{2} \|u(t) - v(t)\|.
\end{aligned}$$

算子  $Qu(t)$  满足度量空间中 Banach 压缩定理条件, 映射系数  $k = \frac{1}{2}$ , 因此, 可知边值问题(2)存在唯一解.

**注 2** 当  $\alpha = 2$  时, 函数  $\rho(x, u(x))$  只需满足 Lipschitz 条件

$$|\rho(x, u(x)) - \rho(x, v(x))| \leq \frac{1}{5} |u(x) - v(x)|,$$

即二阶边值问题

$$\begin{cases} D^2 u(x) = \rho(x, u(x)), x \in (0, 1), \\ u(0) = \lambda_1 u(1) + \mu_1, \\ u'(0) = \lambda_2 u'(1) + \mu_2, \\ \lambda_1 \neq \lambda_2 \neq 0 \end{cases}$$

存在唯一解, 其中  $\frac{1}{5}$  是 Lipschitz 常数.

**例 1** 考虑 Riemann-Liouville 型分数阶微分方程的初值问题:

$$\begin{cases} D^{\frac{3}{2}} u(x) = \rho(x, u(x)), x \in (0, 1), \\ u(0) = 2u(1) + 1, \\ u'(0) = 2u'(1) + 1, \end{cases} \quad (7)$$

其中  $\rho(x, u(x)) = \frac{\sqrt{\pi}}{4(2+x^{-\frac{1}{2}})} u(x)$ , 满足

$$|\rho(x, u(x)) - \rho(x, v(x))| =$$

$$\left| \frac{\sqrt{\pi}}{4(2+x^{-\frac{1}{2}})} u(x) - \frac{\sqrt{\pi}}{4(2+x^{-\frac{1}{2}})} v(x) \right| = \frac{\sqrt{\pi}}{4(2+x^{-\frac{1}{2}})} |u(x) - v(x)| \leq \frac{\Gamma\left(\frac{3}{2}\right)}{2(2+x^{-\frac{1}{2}})} |u(x) - v(x)|.$$

根据定理 1 知初值问题(7)存在唯一解, 并且解的形式为

$$\begin{aligned} u(x) = & \int_0^x \frac{2(x-t)^{\frac{1}{2}} - (1-t)^{\frac{1}{2}} \left( x^{-\frac{1}{2}} + x^{\frac{1}{2}} \right) + \left( x^{-\frac{1}{2}} - x^{\frac{1}{2}} \right) (1-t)^{-\frac{1}{2}}}{4(2+x^{-\frac{1}{2}})} u(t) dt + \\ & \int_x^1 \frac{\left( -x^{-\frac{1}{2}} - x^{\frac{1}{2}} \right) (1-t)^{\frac{1}{2}} + \left( x^{-\frac{1}{2}} - x^{\frac{1}{2}} \right) (1-t)^{-\frac{1}{2}}}{4(2+x^{-\frac{1}{2}})} u(t) dt + \frac{x^{-\frac{1}{2}}}{4} - \frac{3x^{\frac{1}{2}}}{4} = \frac{2}{4(2+x^{-\frac{1}{2}})} \int_0^x (x-t)^{\frac{1}{2}} u(t) dt - \frac{x^{-\frac{1}{2}} + x^{\frac{1}{2}}}{4(2+x^{-\frac{1}{2}})} \int_0^1 (1-t)^{\frac{1}{2}} u(t) dt + \frac{x^{-\frac{1}{2}} - x^{\frac{1}{2}}}{4(2+x^{-\frac{1}{2}})} \int_0^1 (1-t)^{-\frac{1}{2}} u(t) dt + \frac{1}{4} x^{-\frac{1}{2}} - \frac{3}{4} x^{\frac{1}{2}}. \end{aligned}$$

取  $u_0(x) = \sqrt{x}$  进行迭代, 得到  $u(x)$  的数值解和迭代误差(图 1、图 2). 图 2 表明随着迭代次数的不断增加, 迭代误差逐渐减小.

**例 2** 考虑 Riemann-Liouville 型分数阶微分方程的初值问题:

$$\begin{cases} D^\alpha u(x) = \rho(x, u(x)), \\ u(0) = \frac{1}{4} u(1) + \frac{3}{4}, \\ u'(0) = \frac{1}{3} u'(1) + \frac{2}{3}, \end{cases} \quad (8)$$

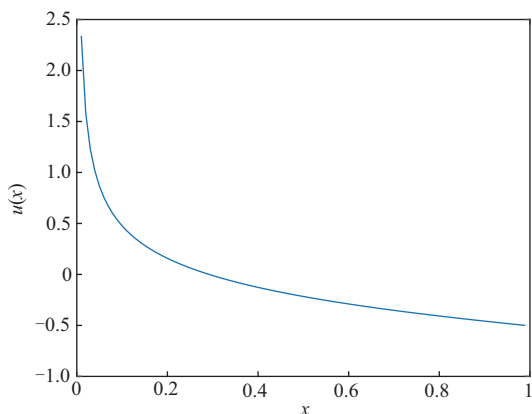


图 1 例 1 中  $u(x)$  的数值解

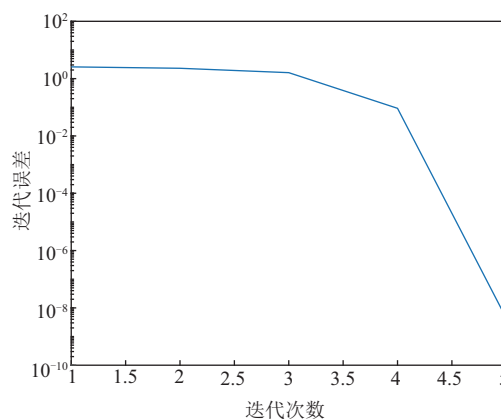


图 2 例 1 中  $u(x)$  的迭代误差

其中  $\rho(x, u(x)) = \frac{\Gamma(\alpha)}{2(2+x^{\alpha-2})} \tanh(u(x))$ , 满足条件

$$|\rho(x, u(x)) - \rho(x, v(x))| = \left| \frac{\Gamma(\alpha)}{2(2+x^{\alpha-2})} \tanh(u(x)) - \frac{\Gamma(\alpha)}{2(2+x^{\alpha-2})} \tanh(v(x)) \right| = \frac{\Gamma(\alpha)}{2(2+x^{\alpha-2})} |\tanh(u(x)) - \tanh(v(x))| \leq \frac{\Gamma(\alpha)}{2(2+x^{\alpha-2})} |u(x) - v(x)|,$$

则边值问题(8)存在唯一解, 并且其形式为

$$u(x) = \int_0^x \frac{(x-t)^{\alpha-1}}{2(2+x^{\alpha-2})} \tanh(u(t)) dt + \int_0^1 \left[ \frac{(1-\alpha)x^{\alpha-2}(1-t)^{\alpha-1} + (\alpha-2)x^{\alpha-1}(1-t)^{\alpha-1}}{\Gamma(\alpha)} + \frac{(x^{\alpha-2} - x^{\alpha-1})(1-t)^{\alpha-2}}{\Gamma(\alpha-1)} \right] \times \frac{\Gamma(\alpha)}{2(2+x^{\alpha-2})} \tanh(u(t)) dt + (1-3\alpha)x^{\alpha-2} - (4-3\alpha)x^{\alpha-1}.$$

分别取  $\alpha = 1.01, 1.2, 1.4, 1.6, 1.8, 2$ , 得到  $u(x)$  的数值解(图 3). 当  $\alpha = 2$  时, 结果弱化为整数阶的结论, 即求下列整数阶初值问题的数值解:

$$\begin{cases} u''(x) = \frac{1}{6} \tanh(u(x)), \\ u(0) = \frac{1}{4} u(1) + \frac{3}{4}, \\ u'(0) = \frac{1}{3} u'(1) + \frac{2}{3}. \end{cases}$$

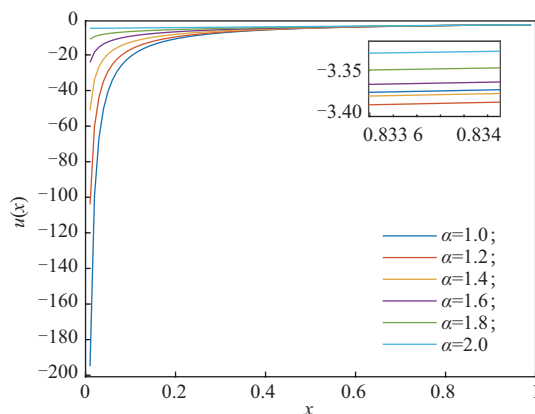


图 3 例 2 中  $u(x)$  的数值解

例 3 对于例 2, 考虑  $\alpha = \frac{4}{3}$  时的初值问题:

$$\begin{cases} D^{\frac{4}{3}}u(x) = \rho(x, u(x)), \\ u(0) = \frac{1}{4}u(1) + \frac{3}{4}, \\ u'(0) = \frac{1}{3}u'(1) + \frac{2}{3}, \end{cases} \quad (9)$$

其中  $\rho(x, u(x)) = \frac{2}{5\left(2+x^{-\frac{2}{3}}\right)} \tanh(u(x))$ . 因为

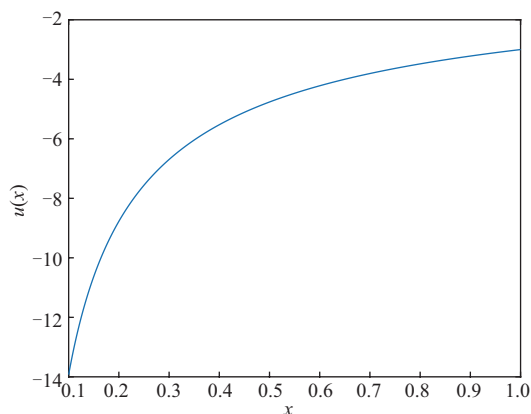
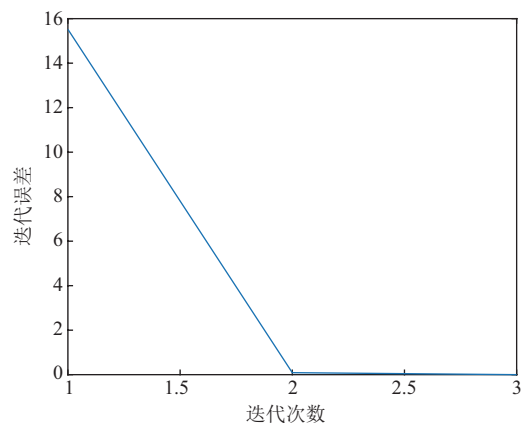
$$\begin{aligned} |\rho(x, u(x)) - \rho(x, v(x))| &= \left| \frac{2}{5\left(2+x^{-\frac{2}{3}}\right)} \tanh(u(x)) - \frac{2}{5\left(2+x^{-\frac{2}{3}}\right)} \tanh(v(x)) \right| = \\ &= \frac{2}{5\left(2+x^{-\frac{2}{3}}\right)} |\tanh(u(x)) - \tanh(v(x))| \leq \frac{\Gamma\left(\frac{4}{3}\right)}{2\left(2+x^{-\frac{2}{3}}\right)} |u(x) - v(x)|. \end{aligned}$$

所以, 边值问题(9)存在唯一解, 并且其形式为

$$\begin{aligned} u(x) &= \int_0^x \frac{(x-t)^{\frac{4}{3}-1} + \left(1-\frac{4}{3}\right)(1-t)^{\frac{4}{3}-1}x^{\frac{4}{3}-2} + \left(\frac{4}{3}-2\right)(1-t)^{\frac{4}{3}-1}x^{\frac{4}{3}-1}}{\Gamma\left(\frac{4}{3}\right)} \frac{2}{5\left(2+x^{-\frac{2}{3}}\right)} \tanh(u) dt + \\ &+ \int_0^x \frac{\left(x^{\frac{4}{3}-2} - x^{\frac{4}{3}-1}\right)(1-t)^{\frac{4}{3}-2}}{\Gamma\left(\frac{4}{3}-1\right)} \frac{2}{5\left(2+x^{-\frac{2}{3}}\right)} \tanh(u) dt + \\ &+ \int_x^1 \left[ \frac{\left(1-\frac{4}{3}\right)x^{\frac{4}{3}-2}(1-t)^{\frac{4}{3}-1} + \left(\frac{4}{3}-2\right)x^{\frac{4}{3}-1}(1-t)^{\frac{4}{3}-1}}{\Gamma\left(\frac{4}{3}\right)} \right] \frac{2}{5\left(2+x^{-\frac{2}{3}}\right)} \tanh(u) dt + \\ &+ \int_x^1 \frac{\left(x^{\frac{4}{3}-2} - x^{\frac{4}{3}-1}\right)(1-t)^{\frac{4}{3}-2}}{\Gamma\left(\frac{4}{3}-1\right)} \frac{2}{5\left(2+x^{-\frac{2}{3}}\right)} \tanh(u) dt - 3x^{-\frac{2}{3}} = \\ &= \frac{1}{\Gamma\left(\frac{4}{3}\right)} \int_0^x (x-t)^{\frac{1}{3}} \tanh(u) dt - \frac{1}{3}x^{-\frac{2}{3}} + \frac{2}{3}x^{\frac{1}{3}} \frac{2}{5\left(2+x^{-\frac{2}{3}}\right)} \int_0^1 (1-t)^{\frac{1}{3}} \tanh(u) dt + \\ &+ \frac{\left(x^{-\frac{2}{3}} - x^{\frac{1}{3}}\right)(1-t)^{\frac{2}{3}}}{\Gamma\left(\frac{1}{3}\right)} \frac{2}{5\left(2+x^{-\frac{2}{3}}\right)} \int_0^1 (1-t)^{\frac{2}{3}} \tanh(u) dt - 3x^{-\frac{2}{3}}. \end{aligned}$$

对于  $u(x)$  积分形式解, 得到其数值解及迭代误差(图 4、图 5).

图 5 表明, 当迭代次数大于 3 时, 随着迭代次数的增加, 误差快速趋于 0, 可见收敛速度越快, 求解效率越高.

图 4 例 3 中  $u(x)$  的数值解图 5 例 3 中  $u(x)$  的迭代误差

### 3 总结

本文主要以积分形式给出了一类 Riemann-Liouville 分数阶微分方程边值问题的解, 并给出了该边值问题解存在且唯一的条件. 最后, 给出两个求 Riemann-Liouville 分数阶微分方程边值问题数值解的例子, 证明了结论的有效性.

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## Integral Solutions to Boundary Value Problems of Riemann-Liouville Fractional Differential Equations

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**Abstract:** In this paper, the existence and uniqueness of solutions to a class of Robin boundary value problems for Riemann-Liouville fractional differential equations are studied, which are presented in integral form. For these problems, the existence and uniqueness of solutions can be proved under certain conditions. Furthermore, some examples of numerical solutions to boundary value problems for Riemann-Liouville fractional differential equations are provided to illustrate the validity of our conclusions.

**Key words:** integral solution; fractional differential equation; boundary value problem

### 附录

引理 2 的证明: 因为

$$\begin{aligned} & \frac{1}{\Gamma(\alpha+1)} \int_a^x (x-t)^\alpha D^\alpha u(t) dt = \frac{1}{\Gamma(\alpha+1)} \int_a^x (x-t)^\alpha dD^{n-1}(I^n D^\alpha u(t)) = \\ & \frac{1}{\Gamma(\alpha+1)} \left[ -(x-a)^\alpha D^{n-1} I^n D^\alpha u(t) \Big|_{t=a} + \alpha \int_a^x (x-t)^{\alpha-1} D^{n-1}(I^n D^\alpha u(t)) dt \right] = \\ & \frac{1}{\Gamma(\alpha)} \int_a^x (x-t)^{\alpha-1} D^{n-1}(I^n D^\alpha u(t)) dt - \frac{(x-a)^\alpha}{\Gamma(\alpha+1)} D^{n-1} I^n D^\alpha u(t) \Big|_{t=a} = \\ & \frac{1}{\Gamma(\alpha-1)} \int_a^x (x-t)^{\alpha-2} D^{n-2}(I^n D^\alpha u(t)) dt - \\ & \frac{(x-a)^{\alpha-1}}{\Gamma(\alpha)} D^{n-2} I^n D^\alpha u(t) \Big|_{t=a} - \frac{(x-a)^\alpha}{\Gamma(\alpha+1)} D^{n-1} I^n D^\alpha u(t) \Big|_{t=a} = \dots = \\ & \frac{1}{\Gamma(\alpha-n+1)} \int_a^x (x-t)^{\alpha-n} (I^n D^\alpha u(t)) dt - \sum_{j=1}^n \frac{(x-a)^{\alpha-j+1}}{\Gamma(2+\alpha-j)} I^j D^\alpha u(t) \Big|_{t=a} = \\ & Iu(t) - \sum_{j=1}^n \frac{(x-a)^{\alpha-j+1}}{\Gamma(2+\alpha-j)} I^j D^\alpha u(t) \Big|_{t=a}, \end{aligned}$$

所以, 对  $D^\alpha u(x)$  求  $\alpha$  阶 R-L 积分, 得到

$$\begin{aligned} I^\alpha D^\alpha u(x) &= \frac{1}{\Gamma(\alpha)} \int_a^x (x-t)^{\alpha-1} D^\alpha u(t) dt = D \left[ \frac{1}{\Gamma(\alpha+1)} \int_a^x (x-t)^\alpha D^\alpha u(t) dt \right] = \\ & D \left[ Iu(t) - \sum_{j=1}^n \frac{(x-a)^{\alpha-j+1}}{\Gamma(2+\alpha-j)} I^j D^\alpha u(x) \Big|_{x=a} \right] = u(x) - \sum_{j=1}^n [I^{j-\alpha} u(x)]_{x=a} \frac{(x-a)^{\alpha-j}}{\Gamma(\alpha-j+1)}. \end{aligned}$$

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