International Journal of Analysis and Applications Volume 19, Number 3 (2021), 465-476 URL: https://doi.org/10.28924/2291-8639 DOI: 10.28924/2291-8639-19-2021-465



# EXISTENCE AND LOCATION OF A UNIQUE SOLUTION OF CAPUTO-LIOUVILLE TYPE LANGEVIN EQUATION WITH FINITELY MANY NONLINEARITIES AND NONLOCAL BOUNDARY CONDITIONS

# BASHIR AHMAD<sup>1,\*</sup>, AHMED ALSAEDI<sup>1</sup>, HANAN AL-JOHANY<sup>1</sup>, SOTIRIS K. NTOUYAS<sup>2</sup>

<sup>1</sup>Nonlinear Analysis and Applied Mathematics (NAAM)-Research Group, Department of Mathematics, Faculty of Science, King Abdulaziz University, P.O. Box 80203, Jeddah 21589, Saudi Arabia <sup>2</sup>Department of Mathematics, University of Ioannina, 451 10 Ioannina, Greece

\* Corresponding author: bashirahmad\_qau@yahoo.com

ABSTRACT. In this paper, we discuss the existence of a unique solution of Caputo-Liouville type Langevin equation involving two fractional orders and finitely many nonlinearities, equipped with nonlocal boundary conditions via Banach contraction mapping principle. The location of the unique solution of the given problem is also presented. In addition, we discuss the existence of solutions for the problem at hand by means of Krasnosel'skii's fixed point theorem. Examples are constructed for the illustration of the obtained results. The paper concludes with some interesting remarks.

#### 1. INTRODUCTION

Fractional order differential equations received overwhelming attention of many researchers as these equations extensively appear in the mathematical modeling of several scientific and technical phenomena. Examples include physics, biology, chemistry, control theory, electrical circuits, wave propagation, blood flow phenomena, signal and image processing, etc. For further details, see [1]- [5].

Received February 28<sup>th</sup>, 2021; accepted April 9<sup>th</sup>, 2021; published April 28<sup>th</sup>, 2021.

<sup>2010</sup> Mathematics Subject Classification. 26A33, 34A08, 34B15.

Key words and phrases. Langevin equation; nonlinearities; nonlocal boundary condition; uniqueness; location.

<sup>©2021</sup> Authors retain the copyrights of their papers, and all open access articles are distributed under the terms of the Creative Commons Attribution License.

Langevin equation, formulated in terms of integer-order derivatives by Langevin [6] in 1908, is a wellknown equation of mathematical physics, which is used to describe the evolution of physical phenomena, such as Brownian motion in fluctuating environments.

Langevin equation is also known as a stochastic differential equation as it is related to the fast motion of microscopic variables of the dynamical systems. However, the failure of classical Langevin equation to describe the complex systems led to its several generalizations, which successfully modeled the physical phenomena in disordered regions [7], anomalous diffusion processes in complex and viscoelastic environment [8, 9], etc. Among these generalizations includes the one obtained by replacing the ordinary derivative by fractional order derivative in it; the resulting form is known as fractional Langevin equation and can take care of the fractal and memory properties of the phenomena under investigation. Applications of fractional Langevin equation include motor control system [10], single-file diffusion [11], transformation of the Fokker-Planck equation into the Wiener process [12], association of Kramers-Fokker-Planck equation with Langevin equation [13], etc. In order to obtain a more flexible model for fractal processes, Lim et al. [14] introduced a new form of Langevin equation involving two different fractional orders. For some recent results on fractional Langevin equation, for instance, see [15]- [24] and references therein.

Modern tools of functional analysis have played a key role in developing the theory (existence and uniqueness of solutions) for fractional order initial and boundary value problems, for example, see [25]- [30].

In this paper, motivated by the recent development on Langevin equation, we study the following nonlocal boundary value problem involving Langevin equation with finitely many nonlinearities:

(1.1) 
$${}^{c}D^{\alpha}({}^{c}D^{\beta}+\mu)y(t) = \sum_{i=1}^{m} a_{i}f_{i}(t,y(t)), \quad 0 < \alpha \le 1, \quad 1 < \beta \le 2,$$

(1.2) 
$$y(0) = 0, \quad y(\xi_1) = 0, \quad y(1) = \omega \ y(\xi_2), \quad 0 < \xi_1 < \xi_2 < 1,$$

where  $^{c}D$  denotes the Caputo-Liouville fractional derivative operator,  $f_{i} : [0,1] \times \mathbb{R} \to \mathbb{R}$  are continuous functions, and  $\omega \in \mathbb{R}$ .

By using Banach contraction mapping principle we prove the existence of a unique solution of boundary value problem (1.1)-(1.2) and moreover we study the location of the unique solution. An existence result is also obtained via Krasnosel'skii's fixed point theorem.

The paper is organized as follows. In Section 2 we recall some basic definitions and properties from fractional calculus and solve a linear variant of the boundary value problem (1.1)-(1.2). The main results are presented in Section 3. Examples illustrating the obtained results are also constructed.

### 2. Preliminaries

Let us recall some basic definitions on fractional calculus.

**Definition 2.1.** ([2, 3]). The Riemann-Liouville fractional integral  $I_a^{\alpha} y$  of order  $\alpha > 0$  for a function  $y \in L_1[a, b], -\infty < a < b < +\infty$ , existing almost everywhere on [a, b], is defined by

$$I_{a}^{\alpha}y(t) = \frac{1}{\Gamma(\alpha)}\int_{a}^{t} (t-s)^{\alpha-1}y(s)ds,$$

where  $\Gamma$  denotes the Euler gamma function.

**Definition 2.2.** [2, 3]. Let  $y, y^{(m)} \in L_1[a, b]$ . Then the Riemann–Liouville fractional derivative  $D_a^{\alpha} y$  of order  $\alpha \in (m-1, m], m \in N$ , existing almost everywhere on [a, b], is defined as

$$D_a^{\alpha} y\left(t\right) = \frac{d^m}{dt^m} I_a^{m-\alpha} y\left(t\right) = \frac{1}{\Gamma\left(m-\alpha\right)} \frac{d^m}{dt^m} \int_a^t \left(t-s\right)^{m-1-\alpha} y\left(s\right) ds$$

The Caputo fractional derivative  ${}^{c}D_{a}^{\alpha}y$  of order  $\alpha \in (m-1,m], m \in N$  is defined as

$${}^{c}D_{a}^{\alpha}y(t) = D_{a}^{\alpha}\left[y(t) - y(a) - y'(a)\frac{(t-a)}{1!} - \dots - y^{(m-1)}(a)\frac{(t-a)^{m-1}}{(m-1)!}\right]$$

**Remark 2.1.** [2]. If  $y \in AC^m[a, b]$ , then the Caputo fractional derivative  ${}^cD_a^{\alpha}y$  of order  $\alpha \in (m-1, m], m \in N$ , existing almost everywhere on [a, b], is defined as

$${}^{c}D_{a}^{\alpha}y(t) = I_{a}^{m-\alpha}y^{(m)}(t) = \frac{1}{\Gamma(m-\alpha)}\int_{a}^{t} (t-s)^{m-1-\alpha}y^{(m)}(s)ds$$

**Proposition 2.1.** ([2]) For  $\kappa > 0$  and  $\alpha > 0$  with  $n - 1 < \alpha \le n$ , and  $y \in L_1[a, b]$ , we have the following properties:

$$\begin{aligned} (i) \ I_{a}^{\alpha}I_{a}^{\kappa}y(t) &= I_{a}^{\kappa}I_{a}^{\alpha}y(t) = I_{a}^{\alpha+\kappa}y(t);\\ (ii) \ I_{a}^{\alpha}(t-a)^{\eta} &= \frac{\Gamma\left(\eta+1\right)}{\Gamma\left(\alpha+\eta+1\right)}(t-a)^{\alpha+\eta}, \ \eta > -1;\\ (iii) \ ^{c}D_{a}^{\alpha}\left[I_{a}^{\alpha}y\left(t\right)\right] &= y(t);\\ (iv) \ I_{a}^{\alpha}\left[^{c}D_{a}^{\alpha}y\left(t\right)\right] &= y\left(t\right) - \sum_{p=0}^{n-1}\frac{y^{(p)}\left(a\right)\left(t-a\right)^{p}}{p!}, \ y \in C^{n}[a,b] \end{aligned}$$

In the sequel, we write  $I^{\sigma}$  and  ${}^{c}D^{\sigma}$  instead of  $I_{0}^{\sigma}$  and  ${}^{c}D_{0}^{\sigma}$  respectively.

To study the nonlinear problem (1.1)-(1.2), we first solve its linear variant in the following lemma.

**Lemma 2.1.** For a given  $\rho \in C([0,1],\mathbb{R})$ , the unique solution of the boundary value problem

(2.1) 
$${}^{c}D^{\alpha}({}^{c}D^{\beta} + \mu)y(t) = \rho(t) \quad 0 < \alpha \le 1, \quad 1 < \beta \le 2,$$

(2.2) 
$$y(0) = 0, \quad y(\xi_1) = 0, \quad y(1) = \omega y(\xi_2),$$

is given by

(2.3)  
$$y(t) = \frac{1}{\Gamma(\beta + \alpha)} \int_{0}^{t} (t - s)^{\beta + \alpha - 1} \rho(s) ds - \frac{\mu}{\Gamma(\beta)} \int_{0}^{t} (t - s)^{\beta - 1} y(s) ds + \rho_{1}(t) \Big[ \int_{0}^{\xi_{1}} \frac{(\xi_{1} - s)^{\beta + \alpha - 1}}{\Gamma(\beta + \alpha)} \rho(s) ds - \mu \int_{0}^{\xi_{1}} \frac{(\xi_{1} - s)^{\beta - 1}}{\Gamma(\beta)} y(s) ds \Big] + \rho_{2}(t) \Big[ \int_{0}^{1} \frac{(1 - s)^{\beta + \alpha - 1}}{\Gamma(\beta + \alpha)} \rho(s) ds - \mu \int_{0}^{1} \frac{(1 - s)^{\beta - 1}}{\Gamma(\beta)} y(s) ds - \omega \int_{0}^{\xi_{2}} \frac{(\xi_{2} - s)^{\beta + \alpha - 1}}{\Gamma(\beta + \alpha)} \rho(s) ds + \mu \omega \int_{0}^{\xi_{2}} \frac{(\xi_{2} - s)^{\beta - 1}}{\Gamma(\beta)} y(s) ds \Big],$$

where

(2.4) 
$$\rho_1(t) = \frac{1}{\Delta\Gamma(\beta+1)} \Big( t(1-\omega\xi_2^{\beta}) - (1-\omega\xi_2)t^{\beta} \Big), \ \rho_2(t) = \frac{1}{\Delta\Gamma(\beta+1)} \Big( t^{\beta}\xi_1 - t\xi_1^{\beta} \Big),$$

and it is assumed that

(2.5) 
$$\Delta = \frac{[\xi_1^{\beta}(1 - \omega\xi_2) - \xi_1(1 - \omega\xi_2^{\beta})]}{\Gamma(\beta + 1)} \neq 0.$$

*Proof.* Applying the Riemann-Liouville integral operator  $I^{\alpha}$  to both sides of (2.1) and using Proposition 2.1 (iv), we obtain

(2.6) 
$$(^{c}D^{\beta} + \mu)y(t) + c_{0} = I^{\alpha}\rho(t),$$

where  $c_0 \in \mathbb{R}$  is an unknown constant. Next, operating  $I^{\beta}$  on both sides of (2.6), we obtain

(2.7)  
$$y(t) = \int_0^t \frac{(t-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \rho(s) ds - \frac{\mu}{\Gamma(\beta)} \int_0^t (t-s)^{\beta-1} y(s) ds - \frac{c_0 t^\beta}{\Gamma(1+\beta)} - c_1 - c_2 t.$$

Using the conditions y(0) = 0 and  $y(\xi_1) = 0$  in (2.7) yields  $c_1 = 0$  and

(2.8) 
$$\frac{c_0\xi_1^\beta}{\Gamma(\beta+1)} + c_2\xi_1 = A,$$

where

$$A = \int_0^{\xi_1} \frac{(\xi_1 - s)^{\beta + \alpha - 1}}{\Gamma(\beta + \alpha)} \rho(s) ds - \mu \int_0^{\xi_1} \frac{(\xi_1 - s)^{\beta - 1}}{\Gamma(\beta)} y(s) ds.$$

Now using  $y(1) = \omega y(\xi_2)$  in (2.7), we obtain

(2.9) 
$$\frac{(1-\omega\xi_2^{\beta})}{\Gamma(\beta+1)}c_0 + (1-\omega\xi_2)c_2 = B,$$

where

$$B = \int_0^1 \frac{(1-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \rho(s) ds - \mu \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds - \omega \int_0^{\xi_2} \frac{(\xi_2 - s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \rho(s) ds + \mu \omega \int_0^{\xi_2} \frac{(\xi_2 - s)^{\beta-1}}{\Gamma(\beta)} y(s) ds.$$

Solving (2.8) and (2.9) for  $c_0$  and  $c_2$ , we find that

(2.10) 
$$c_0 = \frac{1}{\Delta}(\sigma_3 A - \xi_1 B), \ c_2 = \frac{1}{\Delta}(\sigma_1 B - \sigma_2 A),$$

where

(2.11) 
$$\Delta = \sigma_3 \sigma_1 - \xi_1 \sigma_2, \ \sigma_1 = \frac{\xi_1^\beta}{\Gamma(\beta+1)}, \ \sigma_2 = \frac{(1-\omega\xi_2^\beta)}{\Gamma(\beta+1)}, \ \sigma_3 = (1-\omega\xi_2).$$

Inserting  $c_1 = 0$  and the values of  $c_0$  and  $c_2$  from (2.10) into (2.7), together with (2.11), leads to the solution (2.3). The converse follows by direct computation. This completes the proof.

**Definition 2.3.** A function  $y \in C([0,1],\mathbb{R})$  is a solution of the boundary value problem (1.1)-(1.2) if and only if it satisfies the integral equation:

$$y(t) = \int_{0}^{t} \frac{(t-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big( \sum_{i=1}^{m} a_{i}f_{i}(s,y(s)) \Big) ds - \mu \int_{0}^{t} \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \\ + \rho_{1}(t) \Bigg[ \int_{0}^{\xi_{1}} \frac{(\xi_{1}-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big( \sum_{i=1}^{m} a_{i}f_{i}(s,y(s)) \Big) ds - \mu \int_{0}^{\xi_{1}} \frac{(\xi_{1}-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \Bigg] \\ + \rho_{2}(t) \Bigg[ \int_{0}^{1} \frac{(1-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big( \sum_{i=1}^{m} a_{i}f_{i}(s,y(s)) \Big) ds - \mu \int_{0}^{1} \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \\ - \omega \int_{0}^{\xi_{2}} \frac{(\xi_{2}-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big( \sum_{i=1}^{m} a_{i}f_{i}(s,y(s)) \Big) ds + \mu \omega \int_{0}^{\xi_{2}} \frac{(\xi_{2}-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \Bigg].$$
3. UNIQUENESS AND LOCATION RESULTS

In the following theorem, we prove the existence of a unique solution for the problem (1.1)-(1.2) by applying Banach contraction mapping principle.

**Theorem 3.1.** Let  $f_i(t, y) : [0, 1] \times \mathbb{R} \to \mathbb{R}, i = 1, ..., m$  be continuous functions satisfying the Lipschitz condition:

$$(A_1) |f_i(t,x) - f_i(t,y)| \le L_i |x-y|, \ \forall t \in [0,1], \ x,y \in \mathbb{R}, \ L_i > 0, \ i = 1, 2, \dots, m.$$

Then, the boundary value problem (1.1)-(1.2) has a unique solution on [0,1] if

 $(3.1) \qquad \qquad \Omega_1 < 1,$ 

where

(3.2)  

$$\Omega_{1} = \frac{\left(\sum_{i=1}^{m} |a_{i}| L_{i}\right)}{\Gamma(\beta + \alpha + 1)} \left[1 + \bar{\rho}_{1}\xi_{1}^{\beta + \alpha} + \bar{\rho}_{2}\left(1 + |\omega|\xi_{2}^{\beta + \alpha}\right)\right] \\
+ \frac{|\mu|}{\Gamma(\beta + 1)} \left[1 + \bar{\rho}_{1}\xi_{1}^{\beta} + \bar{\rho}_{2}\left(1 + |\omega|\xi_{2}^{\beta}\right)\right],$$

and

$$\bar{\rho_1} = \max_{t \in [0,1]} |\rho_1(t)|, \ \bar{\rho_2} = \max_{t \in [0,1]} |\rho_2(t)|$$

*Proof.* To transform the problem (1.1) and (1.2) into a fixed-point problem, we introduce an operator  $\mathcal{N}: C([0,1],\mathbb{R}) \to C([0,1],\mathbb{R})$  as

$$(\mathcal{N}y)(t) = \int_{0}^{t} \frac{(t-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big(\sum_{i=1}^{m} a_{i}f_{i}(s,y(s))\Big) ds - \mu \int_{0}^{t} \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \\ + \rho_{1}(t) \Bigg[ \int_{0}^{\xi_{1}} \frac{(\xi_{1}-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big(\sum_{i=1}^{m} a_{i}f_{i}(s,y(s))\Big) ds - \mu \int_{0}^{\xi_{1}} \frac{(\xi_{1}-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \Bigg] \\ + \rho_{2}(t) \Bigg[ \int_{0}^{1} \frac{(1-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big(\sum_{i=1}^{m} a_{i}f_{i}(s,y(s))\Big) ds - \mu \int_{0}^{1} \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \\ - \omega \int_{0}^{\xi_{2}} \frac{(\xi_{2}-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big(\sum_{i=1}^{m} a_{i}f_{i}(s,y(s))\Big) ds + \mu \omega \int_{0}^{\xi_{2}} \frac{(\xi_{2}-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \Bigg],$$

where  $C([0,1],\mathbb{R})$  is the Banach space of all continuous functions from [0,1] into  $\mathbb{R}$  equipped with the norm  $||y|| = \sup_{t \in [0,1]} |y(t)|$ . Observe that the fixed points of the operator  $\mathcal{N}$  are solutions of the problem (1.1) and (1.2) by Definition 2.3. Further, it is an immediate consequence of the dominated convergence theorem that  $\mathcal{N}y \in C([0,1],\mathbb{R})$  for every  $y \in C([0,1],\mathbb{R})$ . The proof will be complete by means of Banach contraction mapping principle once it is shown that that the operator  $\mathcal{N}$  defined by (3.3) is a contraction. For  $x, y \in \mathbb{R}$  and  $\forall t \in [0,1]$ , we have

$$\begin{split} \| (\mathcal{N}x) - (\mathcal{N}y) \| \\ &= \sup_{t \in [0,1]} \left| \int_0^t \frac{(t-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big( \sum_{i=1}^m a_i [f_i(s,x(s)) - f_i(s,y(s))] \Big) ds \\ &- \mu \int_0^t \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} [x(s) - y(s)] ds \\ &+ \rho_1(t) \left[ \int_0^{\xi_1} \frac{(\xi_1 - s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big( \sum_{i=1}^m a_i [f_i(s,x(s)) - f_i(s,y(s))] \Big) ds \\ &- \mu \int_0^{\xi_1} \frac{(\xi_1 - s)^{\beta-1}}{\Gamma(\beta)} [x(s) - y(s)] ds \right] \\ &+ \rho_2(t) \left[ \int_0^1 \frac{(1-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big( \sum_{i=1}^m a_i [f_i(s,x(s)) - f_i(s,y(s))] \Big) ds \\ &- \mu \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} [x(s) - y(s)] ds \\ &- \mu \int_0^{\xi_2} \frac{(\xi_2 - s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big( \sum_{i=1}^m a_i [f_i(s,x(s)) - f_i(s,y(s))] \Big) ds \\ &+ \mu \omega \int_0^{\xi_2} \frac{(\xi_2 - s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big[ x(s) - y(s) ] ds \right] \right| \\ &\leq \frac{(\sum_{i=1}^m |a_i| L_i)}{\Gamma(\beta+\alpha+1)} \left[ 1 + \bar{\rho}_1 \xi_1^{\beta+\alpha} + \bar{\rho}_2 \left( 1 + |\omega| \xi_2^{\beta+\alpha} \right) \right] \|x - y\| \end{split}$$

$$+\frac{|\mu|}{\Gamma(\beta+1)}\left[1+\bar{\rho_{1}}\xi_{1}^{\beta}+\bar{\rho_{2}}\left(1+|\omega|\xi_{2}^{\beta}\right)\right]\|x-y\|,$$

which leads to

$$\left\| (\mathcal{N}x) - (\mathcal{N}y) \right\| \le \Omega_1 \left\| x - y \right\|$$

Evidently, we deduce by (3.1) that  $\mathcal{N} : C([0,1],\mathbb{R}) \to C([0,1],\mathbb{R})$  is a contraction. Hence, by Banach contraction mapping principle, the operator  $\mathcal{N}$  has a unique fixed point, which corresponds to a unique solution of the boundary value problem (1.1)-(1.2) on [0,1]. This completes the proof.

**Example 3.1.** Consider the following boundary value problem:

(3.4)  
$${}^{c}D^{\frac{1}{2}} \left( {}^{c}D^{\frac{3}{2}} + \frac{1}{5} \right) y(t) = \sum_{i=1}^{3} a_{i}f_{i}(t, y(t)), \ t \in [0, 1],$$
$$y(0) = 0, \ y\left(\frac{1}{3}\right) = 0, \ y(1) = y\left(\frac{2}{3}\right).$$

Here  $\alpha = 1/2, \beta = 3/2, \mu = 1/5, \omega = 1, \xi_1 = 1/3, \xi_2 = 2/3, m = 3, a_1 = 1/2, a_2 = 1, a_3 = 3/4$  and

$$f_1(t,y) = \frac{1}{\sqrt{t^2 + 100}} \frac{|y|}{|y| + 1} + e^{-t}, \quad f_2(t,y) = \frac{1}{t^2 + 20} \tan^{-1} y + 2,$$
  
$$f_3(t,y) = \frac{1}{15} \left(\frac{e^{-t}}{t^2 + 1}\right) \sin y + \frac{t^2}{1 + t^2}.$$

It is easy to find that  $|f_i(t,x) - f_i(t,y)| \le L_i |x-y|, i = 1, 2, 3$ , with  $L_1 = 1/10, L_2 = 1/20, L_3 = 1/15$  and  $\sum_{i=1}^{3} a_i L_i = 3/20.$  Furthermore, we have  $|\Delta| = \frac{|[\xi_1^{\beta}(1-\omega\xi_2)-\xi_1(1-\omega\xi_2^{\beta})]|}{\Gamma(\beta+1)} \approx 0.000499, \ \bar{\rho_1} = \max_{t \in [0,1]} |\rho_1(t)| = \rho_1(t)|_{t=0.830537} \approx 1.437777,$   $\bar{\rho_2} = \max_{t \in [0,1]} |\rho_2(t)| = \rho_2(t)|_{t=1} \approx 1.605694$  and  $\Omega_1 = 0.826088 < 1.$  Clearly all the assumptions of Theorem 3.1 are satisfied. Therefore the problem (3.4) has a unique solution on [0, 1].

In the following result, we present location of the unique solution of the boundary value problem (1.1)-(1.2).

**Theorem 3.2.** Let the hypotheses of Theorem 3.1 hold. Then the unique solution y of problem (1.1)-(1.2) satisfies

$$(3.5) ||y|| \le \frac{\Omega_2}{1 - \Omega_1},$$

where  $\Omega_1$  is given by (3.2) and

(3.6) 
$$\Omega_2 = \left(\sum_{i=1}^m M_i\right) \left\{ \frac{1}{\Gamma(\beta + \alpha + 1)} \left[ 1 + \bar{\rho}_1 \xi_1^{\beta + \alpha} + \bar{\rho}_2 \left( 1 + |\omega| \, \xi_2^{\beta + \alpha} \right) \right] \right\},$$

with  $M_i = \sup_{t \in [0,1]} |f_i(t,0)|$ .

*Proof.* By Theorem 3.1, the solution (2.12) of the boundary value problem (1.1)-(1.2) is unique. In view of the inequality:

$$\left|\sum_{i=1}^{m} a_i f_i(s, y(s))\right| \le \sum_{i=1}^{m} |a_i| (L_i ||y|| + M_i),$$

where  $M_i = \sup_{t \in [0,1]} |f_i(t,0)|$ , it follows from (2.12) that

$$\begin{split} \|y\| &\leq \sum_{i=1}^{m} |a_i| \left(L_i \|y\| + M_i\right) \sup_{t \in [0,1]} \left\{ \int_0^t \frac{(t-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} ds \\ &+ |\rho_1(t)| \int_0^{\xi_1} \frac{(\xi_1 - s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} ds \\ &+ |\rho_2(t)| \left[ \int_0^1 \frac{(1-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} ds + |\omega| \int_0^{\xi_2} \frac{(\xi_2 - s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} ds \right] \right\} \\ &+ |\mu| \|y\| \sup_{t \in [0,1]} \left\{ \int_0^t \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} ds + |\rho_1(t)| \int_0^{\xi_1} \frac{(\xi_1 - s)^{\beta-1}}{\Gamma(\beta)} ds \\ &+ |\rho_2(t)| \left[ \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} ds + |\omega| \int_0^{\xi_2} \frac{(\xi_2 - s)^{\beta-1}}{\Gamma(\beta)} ds \right] \right\} \\ &\leq \|y\| \left\{ \frac{(\sum_{i=1}^{m} |a_i|L_i)}{\Gamma(\beta+\alpha+1)} \left[ 1 + \bar{\rho}_1 \xi_1^{\beta+\alpha} + \bar{\rho}_2 \left( 1 + |\omega| \xi_2^{\beta+\alpha} \right) \right] \\ &+ \frac{|\mu|}{\Gamma(\beta+1)} \left[ 1 + \bar{\rho}_1 \xi_1^{\beta} + \bar{\rho}_2 \left( 1 + |\omega| \xi_2^{\beta} \right) \right] \right\} \\ &+ \left(\sum_{i=1}^{m} M_i\right) \left\{ \frac{1}{\Gamma(\beta+\alpha+1)} \left[ 1 + \bar{\rho}_1 \xi_1^{\beta+\alpha} + \bar{\rho}_2 \left( 1 + |\omega| \xi_2^{\beta+\alpha} \right) \right] \right\} \\ &= \|y\| \Omega_1 + \Omega_2. \end{split}$$

Solving the above inequality for ||y|| yields

$$\|y\| \le \frac{\Omega_2}{1 - \Omega_1}$$

This completes the proof.

**Example 3.2.** In relation to Example 3.1, it is found that  $||y|| \le \delta$ , where  $\delta \approx 35.008543$ .

#### 4. An existence result

In this section, we establish an existence result for the boundary value problem (1.1)-(1.2) via Krasnosel'skii's fixed point theorem [31].

**Theorem 4.1.** Let  $f_i : [0,1] \times \mathbb{R} \to \mathbb{R}$  be continuous functions satisfying the condition  $(A_2): |f_i(t,y)| \leq h(t), \forall i = 1, 2, ..., m, (t,y) \in [0,1] \times \mathbb{R}, h \in C([0,1], \mathbb{R}^+)$ . Then the boundary value problem (1.1)-(1.2) has at least one solution on [0,1], provided that

(4.1) 
$$Q_1 := \frac{|\mu|}{\Gamma(\beta+1)} \left[ 1 + \bar{\rho}_1 \xi_1^\beta + \bar{\rho}_2 (1+|\omega|\xi_2^\beta) \right] < 1.$$

*Proof.* Consider  $B_r = \{y \in C([0,1], \mathbb{R}) : ||y|| \le r\}$ , with  $r > \frac{Q_2 ||h||}{1 - Q_1}$ , where

(4.2) 
$$Q_2 := \sum_{i=1}^m |a_i| \left\{ \frac{1}{\Gamma(\beta + \alpha + 1)} \left[ 1 + \bar{\rho_1} \xi_1^{\beta + \alpha} + \bar{\rho_2} \left( 1 + |\omega| \xi_2^{\beta + \alpha} \right) \right] \right\}$$

and  $||h|| = \sup_{t \in [0,1]} |h(t)|$ . Then we define the operators  $\mathcal{P}$  and  $\mathcal{Q}$  on  $B_r$  to  $C([0,1],\mathbb{R})$  as

$$\mathcal{P}(t) = \int_{0}^{t} \frac{(t-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big(\sum_{i=1}^{m} a_{i}f_{i}(s,y(s))\Big) ds$$
$$+\rho_{1}(t) \int_{0}^{\xi_{1}} \frac{(\xi_{1}-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big(\sum_{i=1}^{m} a_{i}f_{i}(s,y(s))\Big) ds$$
$$+\rho_{2}(t) \Bigg[ \int_{0}^{1} \frac{(1-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big(\sum_{i=1}^{m} a_{i}f_{i}(s,y(s))\Big) ds$$
$$-\omega \int_{0}^{\xi_{2}} \frac{(\xi_{2}-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big(\sum_{i=1}^{m} a_{i}f_{i}(s,y(s))\Big) ds \Bigg],$$

$$(4.3)$$

(4.4)  

$$\mathcal{Q}(t) = -\mu \int_0^t \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds - \mu \rho_1(t) \int_0^{\xi_1} \frac{(\xi_1-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \\
-\mu \rho_2(t) \left[ \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds - \omega \int_0^{\xi_2} \frac{(\xi_2-s)^{\beta-1}}{\Gamma(\beta)} y(s) ds \right].$$

We show that  $\mathcal{P}x + \mathcal{Q}y \in B_r$ . For  $x, y \in B_r$ , we find that

$$\begin{split} \|(\mathcal{P}x) + (\mathcal{Q}y)\| \\ &\leq \sup_{t \in [0,1]} \left\{ \int_{0}^{t} \frac{(t-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big( \sum_{i=1}^{m} |a_{i}| |f_{i}(s,y(s))| \Big) ds + |\mu| \int_{0}^{t} \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} |y(s)| ds \\ &+ |\rho_{1}(t)| \left[ \int_{0}^{\xi_{1}} \frac{(\xi_{1}-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big( \sum_{i=1}^{m} |a_{i}| |f_{i}(s,y(s))| \Big) ds \\ &+ |\mu| \int_{0}^{\xi_{1}} \frac{(\xi_{1}-s)^{\beta-1}}{\Gamma(\beta)} |y(s)| ds \right] + |\rho_{2}(t)| \left[ \int_{0}^{1} \frac{(1-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big( \sum_{i=1}^{m} |a_{i}| |f_{i}(s,y(s))| \Big) ds \\ &+ |\mu| \int_{0}^{1} \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} |y(s)| ds + |\omega| \int_{0}^{\xi_{2}} \frac{(\xi_{2}-s)^{\beta+\alpha-1}}{\Gamma(\beta+\alpha)} \Big( \sum_{i=1}^{m} |a_{i}| |f_{i}(s,y(s))| \Big) ds \\ &+ |\mu| |\omega| \int_{0}^{\xi_{2}} \frac{(\xi_{2}-s)^{\beta-1}}{\Gamma(\beta)} |y(s)| ds \right] \right\} \\ &\leq \sum_{i=1}^{m} |a_{i}| \left\| h \right\| \left\{ \frac{1}{\Gamma\left(\beta+\alpha+1\right)} \left[ 1 + \bar{\rho_{1}}\xi_{1}^{\beta+\alpha} + \bar{\rho_{2}} \left( 1 + |\omega|\xi_{2}^{\beta+\alpha} \right) \right] \right\} \\ &+ \frac{|\mu|r}{\Gamma(\beta+1)} \left[ 1 + \bar{\rho_{1}}\xi_{1}^{\beta} + \bar{\rho_{2}} \left( 1 + |\omega|\xi_{2}^{\beta} \right) \right] \\ &\leq Q_{2} \left\| h \right\| + Q_{1}r \leq r \end{split}$$

## Thus, $\mathcal{P}x + \mathcal{Q}y \in B_r$ .

Next we show that  $\mathcal{Q}$  is a contraction mapping. For  $x, y \in C([0,1],\mathbb{R})$  and each  $t \in [0,1]$ , we obtain

$$\begin{split} \|(\mathcal{Q}x) - (\mathcal{Q}y)\| \\ &\leq \quad |\mu| \int_0^t \frac{(t-s)^{\beta-1}}{\Gamma(\beta)} |x(s) - y(s)| ds + |\mu| |\rho_1(t)| \int_0^{\xi_1} \frac{(\xi_1 - s)^{\beta-1}}{\Gamma(\beta)} (x(s) - y(s)| ds \\ &+ |\mu| |\rho_2(t)| \left[ \int_0^1 \frac{(1-s)^{\beta-1}}{\Gamma(\beta)} |x(s) - y(s)| ds \\ &+ |\omega| \int_0^{\xi_2} \frac{(\xi_2 - s)^{\beta-1}}{\Gamma(\beta)} |x(s) - y(s)| ds \right] \\ &\leq \quad \frac{|\mu|}{\Gamma(\beta+1)} \left[ 1 + \bar{\rho}_1 \xi_1^{\beta} + \bar{\rho}_2(1 + |\omega| \xi_2^{\beta}) \right] \|x - y\|, \end{split}$$

which is a contraction in view of the condition (4.1). We show that  $\mathcal{P}$  is compact and continuous. The continuity of  $f_i$  implies that the operator  $\mathcal{P}$  is continuous.  $\mathcal{P}$  is uniformly bounded on  $B_r$  as  $||\mathcal{P}x|| \leq Q_2 ||h||$ , where  $Q_2$  is given by (5.1).

We shall prove now that  $\mathcal{P}$  is equicontinuous. For  $t_1, t_2 \in [0, 1]$  with  $t_1 > t_2$ , we have

$$\begin{split} &|\mathcal{P}y(t_{1}) - \mathcal{P}y(t_{2})| \\ \leq & \Big| \int_{0}^{t_{1}} \frac{(t_{1} - s)^{\beta + \alpha - 1}}{\Gamma(\beta + \alpha)} \Big( \sum_{i=1}^{m} a_{i}f_{i}(s, y(s)) \Big) - \int_{0}^{t_{2}} \frac{(t_{2} - s)^{\beta + \alpha - 1}}{\Gamma(\beta + \alpha)} \Big( \sum_{i=1}^{m} a_{i}f_{i}(s, y(s)) \Big) \\ & + |\rho_{1}(t_{1}) - \rho_{1}(t_{2})| \int_{0}^{\xi_{1}} \frac{(\xi_{1} - s)^{\beta + \alpha - 1}}{\Gamma(\beta + \alpha)} \Big( \sum_{i=1}^{m} a_{i}f_{i}(s, y(s)) \Big) ds \\ & + |\rho_{2}(t_{1}) - \rho_{2}(t_{2})| \Bigg[ \int_{0}^{1} \frac{(1 - s)^{\beta + \alpha - 1}}{\Gamma(\beta + \alpha)} \Big( \sum_{i=1}^{m} |a_{i}| |f_{i}(s, y(s))| \Big) ds \\ & + |\omega| \int_{0}^{\xi_{2}} \frac{(\xi_{2} - s)^{\beta + \alpha - 1}}{\Gamma(\beta + \alpha)} \Big( \sum_{i=1}^{m} |a_{i}| |f_{i}(s, y(s))| \Big) ds \Bigg] \\ \leq & \frac{\sum_{i=1}^{m} |a_{i}| ||h||}{\Gamma(\beta + \alpha + 1)} \Big\{ 2 (t_{1} - t_{2})^{\beta + \alpha} + |t_{1}^{\beta + \alpha} - t_{2}^{\beta + \alpha}| + |\rho_{1}(t_{1}) - \rho_{1}(t_{2})| \xi_{1}^{\beta + \alpha} \\ & + |\rho_{2}(t_{1}) - \rho_{2}(t_{2})| (1 + |\omega| \xi_{2}^{\beta + \alpha}) \Big\}, \end{split}$$

which is independent of y and tends to zero as  $t_1 - t_2 \rightarrow 0$ . So  $\mathcal{P}$  is equicontinuous. Hence, by Arzelá-Ascoli Theorem,  $\mathcal{P}$  is compact on  $B_r$ . Thus all the assumptions of Krasnosel'skii's fixed point theorem [31] are verified and hence its conclusion implies that the boundary value problem (1.1)-(1.2) has at least one solution on [0, 1]. The proof is completed.

#### 5. Concluding Remarks

We have discussed the solvability of Caputo-Liouville type Langevin equation involving two fractional orders and finitely many nonlinearities subject to nonlocal boundary conditions by means of standard fixed point theorems. It is imperative to notice that the right-hand side of (1.1) provides a leverage to consider a variety of nonlinearities, for instance, some of the terms in the given sum may be of the type  $f_i(t, y) = \int_0^t k_i(t,s)y(s)ds$  or  $\int_0^t g_i(s,y(s))ds$  or  $I^pg_i(t,y(t))$  or some of the functions may be non-Lipschitz type. Here are two examples.

(a): Choosing the right-hand side of (1.1) as Riemann-Liouville type integral nonlinearities of the form:  $\sum_{i=1}^{m} a_i I^{q_i} f_i(t, y(t)), q_i > 0$  instead of  $\sum_{i=1}^{m} a_i f_i(t, y(t))$ , the results for the problem (1.1) and (1.2) obtained in the previous sections become the ones for the problem with Riemann-Liouville type integral nonlinearities by replacing  $\Omega_1$  and  $Q_2$  with  $\widehat{\Omega}_1$  and  $\widehat{Q}_2$  respectively, where

$$\begin{split} \widehat{\Omega}_{1} &= \frac{1}{\Gamma(\beta + \alpha + 1)} \sum_{i=1}^{m} \frac{(|a_{i}| L_{i})}{\Gamma(q_{i} + 1)} \left[ 1 + \bar{\rho}_{1} \xi_{1}^{\beta + \alpha} + \bar{\rho}_{2} \left( 1 + |\omega| \xi_{2}^{\beta + \alpha} \right) \right] \\ &+ \frac{|\mu|}{\Gamma(\beta + 1)} \left[ 1 + \bar{\rho}_{1} \xi_{1}^{\beta} + \bar{\rho}_{2} \left( 1 + |\omega| \xi_{2}^{\beta} \right) \right], \\ \widehat{Q}_{2} &:= \sum_{i=1}^{m} \left\{ \frac{|a_{i}|}{\Gamma(q_{i} + 1)\Gamma(\beta + \alpha + 1)} \left[ 1 + \bar{\rho}_{1} \xi_{1}^{\beta + \alpha} + \bar{\rho}_{2} \left( 1 + |\omega| \xi_{2}^{\beta + \alpha} \right) \right] \right\}. \end{split}$$

(b): By a simple manipulation, we can obtain the results for the problem (1.1) and (1.2) with the right-hand side of (1.1) of the form:

$$\sum_{i=1}^{m} a_i f_i(t, y(t)) + \sum_{j=1}^{\kappa} a_j I^{q_j} g_j(t, y(t)), \, q_j > 0,$$

where  $f_i$  and  $g_j$  are given continuous functions.

**Conflicts of Interest:** The author(s) declare that there are no conflicts of interest regarding the publication of this paper.

#### References

- [1] R.L. Magin, Fractional Calculus in Bioengineering, Begell House, Chicago, 2006.
- [2] A.A. Kilbas, H.M. Srivastava, J.J. Trujillo, Theory and Applications of Fractional Differential Equations, North-Holland Mathematics Studies 204, Elsevier Science B.V, Amsterdam, 2006.
- [3] K. Diethelm, The analysis of fractional differential equations. An application-oriented exposition using differential operators of Caputo type, Lecture Notes in Mathematics, 2004, Springer-Verlag, Berlin, 2010.
- [4] F. Mainardi, Fractional Calculus and Waves in Linear Viscoelasticity: An Introduction to Mathematical Models, Imperial College Press, Singapore, 2010.
- [5] H.A. Fallahgoul, S.M. Focardi, F.J. Fabozzi, Fractional Calculus and Fractional Processes with Applications to Financial Economics: Theory and Application, Elsevier/Academic Press, London, 2017.
- [6] P. Langevin, Sur la théorie du mouvement brownien (in French), On the theory of Brownian motion, CR Acad. Sci. Paris, 146 (1908) 530-533.
- [7] R. Klages, G. Radons, I.M. Sokolov, Anomalous transport: foundations and applications, Wiley-VCH, Weinheim, 2008.
- [8] R. Kubo, The fluctuation-dissipation theorem, Rep. Prog. Phys., 29 (1966) 255-84.
- [9] R. Kubo, M. Toda, N. Hashitsume, Statistical Physics II, Second Ed., Springer-Verlag, Berlin, 1991.

- [10] B.J. West, M. Latka, Fractional Langevin model of gait variability, J. NeuroEng. Rehabil. 2 (2005), 24,
- [11] C.H. Eab, S.C. Lim, Fractional generalized langevin equation approach to single-file diffusion, Phys. A, 389 (2010), 2510-2521.
- [12] S.F. Kwok, Langevin equation with multiplicative white noise: transformation of diffusion processes into the wiener process in different prescriptions, Ann. Phys., 327 (2012), 1989-1997.
- S. Eule, R. Friedrich, F. Jenko, D. Kleinhans, Langevin approach to fractional diffusion equations including inertial effects, J. Phys. Chem. B, 111 (2007), 11474-11477.
- [14] S.C. Lim, M. Li, L.P. Teo, Langevin equation with two fractional orders, Phys. Lett. A, 372 (2008), 6309-6320.
- [15] B. Ahmad, J.J. Nieto, A. Alsaedi, M. El-Shahed, A study of nonlinear Langevin equation involving two fractional orders in different intervals, Nonlinear Anal. Real World Appl. 13 (2012), 599-606.
- [16] O. Baghani, On fractional Langevin equation involving two fractional orders, Commun. Nonlinear Sci. Numer. Simul. 42 (2017), 675-681.
- [17] B. Li, S. Sun, Y. Sun, Existence of solutions for fractional Langevin equation with infinite-point boundary conditions, J. Appl. Math. Comput. 53 (2017), 683-692.
- [18] H. Fazli, J.J. Nieto, Fractional Langevin equation with anti-periodic boundary conditions, Chaos Solitons Fractals, 114 (2018), 332-337.
- [19] Z. Zhou, Y. Qiao, Solutions for a class of fractional Langevin equations with integral and anti-periodic boundary conditions, Bound. Value Probl. 2018 (2018), 152.
- [20] B. Ahmad, A. Alsaedi, S. Salem, On a nonlocal integral boundary value problem of nonlinear Langevin equation with different fractional orders, Adv. Difference Equ. 2019 (2019), 57.
- [21] Y. Liu, R. Agarwal, Existence of solutions of BVPs for impulsive fractional Langevin equations involving Caputo fractional derivatives, Turk. J. Math. 43 (2019), 2451-2472.
- [22] Z. Laadjal, B. Ahmad, N. Adjeroud, Existence and uniqueness of solutions for multi-term fractional Langevin equation with boundary conditions, Dyn. Contin. Discrete Impuls. Syst. Ser. A Math. Anal. 27 (2020), 339-350.
- [23] A. Wongcharoen, B. Ahmad, S.K. Ntouyas, J. Tariboon, Three-point boundary value problems for the Langevin equation with the Hilfer fractional derivative, Adv. Math. Phys. 2020 (2020), 9606428.
- [24] H. Fazli, H. Sun, J.J. Nieto, New existence and stability results for fractional Langevin equation with three-point boundary conditions, Comput. Appl. Math. 40 (2021), 48.
- [25] F. Jiao, Y. Zhou, Existence of solution for a class of fractional boundary value problems via critical point theory, Comput. Math. Appl. 62 (2011), 1181-1199.
- [26] S. Sun, Y. Zhao, Z. Han, Y. Li, The existence of solutions for boundary-value problem of fractional hybrid differential equations, Commun. Nonlinear Sci. Numer. Simul. 14 (2012), 4961-4967.
- [27] J. Henderson, N. Kosmatov, Eigenvalue comparison for fractional boundary value problems with the Caputo derivative, Fract. Calc. Appl. Anal. 17 (2014), 72-880.
- [28] J. Henderson, R. Luca, Nonexistence of positive solutions for a system of coupled fractional boundary value problems, Bound. Value Probl. 2015 (2015), 138.
- [29] B. Ahmad, R. Luca, Existence of solutions for a system of fractional differential equations with coupled nonlocal boundary conditions, Fract. Calc. Appl. Anal. 21 (2018), 423-441.
- [30] R.P. Agarwal, R. Luca, Positive solutions for a semipositone singular Riemann-Liouville fractional differential problem, Int. J. Nonlinear Sci. Numer. Simul. 20 (2019), 823-831.
- [31] M.A. Krasnosel'skii, Two remarks on the method of successive approximations, Uspekhi Mat. Nauk, 10 (1955), 123-127.