

## *Research Article*

# New Gronwall-Bellman Type Inequalities and Applications in the Analysis for Solutions to Fractional Differential Equations

### **Bin Zheng and Qinghua Feng**

School of Science, Shandong University of Technology, Zibo, Shandong 255049, China

Correspondence should be addressed to Qinghua Feng; fqhua@sina.com

Received 29 May 2013; Revised 17 October 2013; Accepted 22 October 2013

Academic Editor: Chengming Huang

Copyright © 2013 B. Zheng and Q. Feng. This is an open access article distributed under the Creative Commons Attribution License, which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

Some new Gronwall-Bellman type inequalities are presented in this paper. Based on these inequalities, new explicit bounds for the related unknown functions are derived. The inequalities established can also be used as a handy tool in the research of qualitative as well as quantitative analysis for solutions to some fractional differential equations defined in the sense of the modified Riemann-Liouville fractional derivative. For illustrating the validity of the results established, we present some applications for them, in which the boundedness, uniqueness, and continuous dependence on the initial value for the solutions to some certain fractional differential and integral equations are investigated.

### 1. Introduction

It is well known that the Gronwall-Bellman inequality [1, 2] and their generalizations can provide explicit bounds for solutions to differential and integral equations as well as difference equations. Recently, many authors have researched various generalizations of the Gronwall-Bellman inequality (e.g., see [3–26] and the references therein). These Gronwall-Bellman type inequalities established have proved to be useful in the research of boundedness, global existence, uniqueness, stability, and continuous dependence of solutions to differential and integral equations as well as difference equations. However, in the research for the properties of solutions to some fractional differential and integral equations, the earlier inequalities established are inadequate to fulfill such analysis, and it is necessary to establish new Gronwall-Bellman type inequalities so as to obtain the desired result.

On the other hand, recently, Jumarie presented a new definition for the fractional derivative named the modified Riemann-Liouville fractional derivative (see [27, 28]). The modified Riemann-Liouville fractional derivative is defined by the following expression.

*Definition 1.* The modified Riemann-Liouville derivative of order  $\alpha$  is defined by the following expression:

$$D_{t}^{\alpha}f(t) = \begin{cases} \frac{1}{\Gamma(1-\alpha)} \frac{d}{dt} \int_{0}^{t} (t-\xi)^{-\alpha} \\ \cdot (f(\xi) - f(0)) d\xi, & 0 < \alpha < 1, \\ (f^{(n)}(t))^{(\alpha-n)}, & n \le \alpha < n+1, \ n \ge 1. \end{cases}$$
(1)

*Definition 2.* The Riemann-Liouville fractional integral of order  $\alpha$  on the interval [0, t] is defined by

$$I^{\alpha}f(t) = \frac{1}{\Gamma(1+\alpha)} \int_{0}^{t} f(s) (ds)^{\alpha}$$
$$= \frac{1}{\Gamma(\alpha)} \int_{0}^{t} (t-s)^{\alpha-1} f(s) ds.$$
(2)

Some important properties for the modified Riemann-Liouville derivative and fractional integral are listed as follows (the interval concerned below is always defined by [0, t]):

(a) 
$$D_t^{\alpha} t^r = (\Gamma(1+r)/\Gamma(1+r-\alpha))t^{r-\alpha}$$
.

- $I^{\alpha}(f(t)D_{t}^{\alpha}g(t)).$ (6)  $I^{\alpha}(f(t)D_{t}^{\alpha}g(t)).$
- (f) The modified Riemann-Liouville derivative for a constant is zero.

The modified Riemann-Liouville derivative has many excellent characters in handling many fractional calculus problems. Many authors have investigated various applications of the modified Riemann-Liouville fractional derivative. For example, in [29-31], the authors seeked exact solutions for some types of fractional differential equations based on the modified Riemann-Liouville fractional derivative, and in [32], the modified Riemann-Liouville fractional derivative was used in fractional calculus of variations, where the authors considered the fractional basic problem with free boundary conditions as well as problems with isoperimetric and holonomic constraints in the calculus of variations. In [33], Khan et al. presented a fractional homotopy perturbation method (FHPM) for solving fractional differential equations of any fractional order based on the modified Riemann-Liouville fractional derivative. In [34-36], fractional variational iteration method based on the modified Riemann-Liouville fractional derivative was concerned. In [37], a fractional variational homotopy perturbation iteration method was proposed.

Motivated by the wide applications of the modified Riemann-Liouville fractional derivative, in this paper, we use this type of fractional derivative to establish some fractional Gronwall-Bellman type inequalities. Based on these inequalities and some basic properties of the modified Riemann-Liouville fractional derivative, we derive explicit bounds for unknown functions concerned in these inequalities. As for applications, we apply these inequalities to research qualitative properties such as the boundedness, uniqueness, and continuous dependence on initial data for solutions to some certain fractional differential and integral equations.

We organize the rest of this paper as follows. In Section 2, we present the main inequalities, and based on them derive explicit bounds for unknown functions in these inequalities. Then in Section 3, we apply the results established in Section 2 to research boundedness, uniqueness, and continuous dependence on initial data for the solution to some certain fractional differential and integral equations.

#### 2. Main Results

**Lemma 3** (see [38]). Assume that  $a \ge 0$ ,  $p \ge q \ge 0$ ; and  $p \ne 0$ , then, for any K > 0, one has

$$a^{q/p} \le \frac{q}{p} K^{(q-p)/p} a + \frac{p-q}{p} K^{q/p}.$$
 (3)

**Lemma 4.** Let  $\alpha > 0$ , a, b, u be continuous functions defined on  $t \ge 0$ . Then for  $t \ge 0$ ,

$$D_t^{\alpha} u(t) \le a(t) + b(t) u(t) \tag{4}$$

implies

$$u(t) \le u(0) \exp\left[\int_{0}^{t^{\alpha}/\Gamma(1+\alpha)} b\left((s\Gamma(1+\alpha))^{1/\alpha}\right) ds\right] + \frac{1}{\Gamma(\alpha)} \int_{0}^{t} (t-\tau)^{\alpha-1} a(\tau)$$

$$\times \exp\left[-\int_{\tau^{\alpha}/\Gamma(1+\alpha)}^{t^{\alpha}/\Gamma(1+\alpha)} b\left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right) ds\right] d\tau.$$
(5)

*Proof.* By the properties (a), (b), and (c) we have the following observation:

$$D_{t}^{\alpha} \left\{ u\left(t\right) \exp\left[-\int_{0}^{t^{\alpha}/\Gamma\left(1+\alpha\right)} b\left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right) ds\right] \right\}$$

$$= \exp\left[-\int_{0}^{t^{\alpha}/\Gamma\left(1+\alpha\right)} b\left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right) ds\right]$$

$$\times D_{t}^{\alpha} u\left(t\right) + u\left(t\right) D_{t}^{\alpha}$$

$$\times \left\{ \exp\left[-\int_{0}^{t^{\alpha}/\Gamma\left(1+\alpha\right)} b\left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right) ds\right] \right\}$$

$$= \exp\left[-\int_{0}^{t^{\alpha}/\Gamma\left(1+\alpha\right)} b\left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right) ds\right]$$

$$\times D_{t}^{\alpha} u\left(t\right) - b\left(t\right) u\left(t\right) \qquad (6)$$

$$\times \exp\left[-\int_{0}^{t^{\alpha}/\Gamma\left(1+\alpha\right)} b\left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right) ds\right]$$

$$\times D_{t}^{\alpha} \left(\frac{t^{\alpha}}{\Gamma\left(1+\alpha\right)}\right)$$

$$= \exp\left[-\int_{0}^{t^{\alpha}/\Gamma\left(1+\alpha\right)} b\left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right) ds\right]$$

$$\times \left[D_{t}^{\alpha} u\left(t\right) - b\left(t\right) u\left(t\right)\right]$$

$$\leq a\left(t\right) \exp\left[-\int_{0}^{t^{\alpha}/\Gamma\left(1+\alpha\right)} b\left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right) ds\right].$$

Substituting *t* with  $\tau$ , fulfilling fractional integral of order  $\alpha$  for (6) with respect to  $\tau$  from 0 to *t*, we deduce that

$$u(t) \exp\left[-\int_{0}^{t^{\alpha}/\Gamma(1+\alpha)} b\left((s\Gamma(1+\alpha))^{1/\alpha}\right) ds\right]$$
  

$$\leq u(0)$$
  

$$+\frac{1}{\Gamma(\alpha)} \int_{0}^{t} (t-\tau)^{\alpha-1} a(\tau)$$
  

$$\times \exp\left[-\int_{0}^{\tau^{\alpha}/\Gamma(1+\alpha)} b\left((s\Gamma(1+\alpha))^{1/\alpha}\right) ds\right] d\tau,$$
(7)

which implies

$$\begin{split} u(t) &\leq \exp\left[\int_{0}^{t^{\alpha}/(\Gamma(1+\alpha))} b\left((s\Gamma(1+\alpha))^{1/\alpha}\right) ds\right] \\ &\times \left\{u\left(0\right) + \frac{1}{\Gamma(\alpha)} \right. \\ &\times \int_{0}^{t} (t-\tau)^{\alpha-1} a\left(\tau\right) \\ &\times \exp\left[-\int_{0}^{\tau^{\alpha}/(\Gamma(1+\alpha))} b\left((s\Gamma(1+\alpha))^{1/\alpha}\right) ds\right] d\tau\right\}. \end{split}$$

$$\tag{8}$$

The desired result can be obtained subsequently.  $\Box$ 

**Lemma 5.** Suppose  $\alpha > 0$ , the functions u, a, b, g, and h are nonnegative continuous functions defined on  $t \ge 0$ , and a, b are nondecreasing, p, q, and r are constants with  $p \ge q > 0$ ,  $p \ge r > 0$ . If the following inequality holds:

$$u^{p}(t) \leq a(t) + \frac{b(t)}{\Gamma(\alpha)}$$

$$\times \int_{0}^{t} (t-s)^{\alpha-1}$$

$$\times \left[g(s) u^{q}(s) + \int_{0}^{s} h(\xi) u^{r}(\xi) d\xi\right] ds,$$

$$t \geq 0,$$
(9)

then one has the following explicit estimate for *u*(*t*):

where

$$H_{1}(t) = g(t)\left(\frac{p-q}{p}K^{q/p}\right) + \int_{0}^{t}h(\xi)\left(\frac{p-r}{p}K^{r/p}\right)d\xi,$$
$$H_{2}(t) = g(t)\frac{q}{p}K^{(q-p)/p} + \int_{0}^{t}h(\xi)\frac{r}{p}K^{(r-p)/p}d\xi,$$
(11)

and K > 0 is an arbitrary constant.

*Proof.* Fix  $T \ge 0$ , and let  $t \in [0, T]$ . Denote

$$v(t) = a(T) + \frac{b(T)}{\Gamma(\alpha)}$$

$$\times \int_0^t (t-s)^{\alpha-1} \left[ g(s) u^q(s) + \int_0^s h(\xi) u^r(\xi) d\xi \right] ds.$$
(12)

Then we have

$$u^{p}(t) \le v(t), \quad t \in [0,T].$$
 (13)

Since *u*, *g*, and *h* are continuous, then there exists a constant *M* such that  $|g(t)u^q(t) + \int_0^t h(\xi)u^r(\xi)d\xi| \le M$  for  $t \in [0, \varepsilon]$ , where  $\varepsilon > 0$ . So for  $t \in [0, \varepsilon]$ , we have  $|\int_0^t (t-s)^{\alpha-1}[g(s)u^q(s) + \int_0^s h(\xi)u^r(\xi)d\xi]ds| \le M \int_0^t (t-s)^{\alpha-1}ds = (M/\alpha)t^{\alpha}$ . Then one can see v(0) = a(T). Furthermore,

$$D_{t}^{\alpha}v(t) = b(T)\left[g(t)u^{q}(t) + \int_{0}^{t}h(\xi)u^{r}(\xi)d\xi\right]$$

$$\leq b(T)\left[g(t)v^{q/p}(t) + \int_{0}^{t}h(\xi)v^{r/p}(\xi)d\xi\right].$$
(14)

By Lemma 3, we have

$$\begin{split} D_{t}^{\alpha} v(t) \\ &\leq b(T) \left[ g(t) \left( \frac{q}{p} K^{(q-p)/p} v(t) + \frac{p-q}{p} K^{q/p} \right) \\ &+ \int_{0}^{t} h(\xi) \left( \frac{r}{p} K^{(r-p)/p} v(\xi) + \frac{p-r}{p} K^{r/p} \right) d\xi \right] \\ &= b(T) \left[ g(t) \left( \frac{p-q}{p} K^{q/p} \right) + \int_{0}^{t} h(\xi) \left( \frac{p-r}{p} K^{r/p} \right) d\xi \right] \\ &+ b(T) \left[ g(t) \frac{q}{p} K^{(q-p)/p} v(t) \\ &+ \int_{0}^{t} h(\xi) \frac{r}{p} K^{(r-p)/p} v(\xi) d\xi \right] \end{split}$$

$$\leq b(T) \left[ g(t) \left( \frac{p-q}{p} K^{q/p} \right) \right. \\ \left. + \int_0^t h(\xi) \left( \frac{p-r}{p} K^{r/p} \right) d\xi \right] \\ \left. + b(T) \left[ g(t) \frac{q}{p} K^{(q-p)/p} \right. \\ \left. + \int_0^t h(\xi) \frac{r}{p} K^{(r-p)/p} d\xi \right] v(t) \\ \left. = b(T) H_1(t) + b(T) H_2(t) v(t), \quad t \in [0,T],$$

$$(15)$$

where  $H_1(t)$ ,  $H_2(t)$  are defined in (11). Applying Lemma 4 to (15), considering v(0) = a(T), we get that

$$\begin{split} v(t) &\leq a\left(T\right) b\left(T\right) \\ &\times \exp\left[\int_{0}^{t^{\alpha}/\Gamma(1+\alpha)} H_{2}\left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right) ds\right] + \frac{b\left(T\right)}{\Gamma\left(\alpha\right)} \\ &\times \int_{0}^{t} \left(t-\tau\right)^{\alpha-1} H_{1}\left(\tau\right) \\ &\times \exp\left[-b\left(T\right)\int_{\tau^{\alpha}/\Gamma(1+\alpha)}^{t^{\alpha}/\Gamma(1+\alpha)} H_{2} \\ &\qquad \times \left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right) ds\right] d\tau, \\ &\quad t \in [0,T]. \end{split}$$
(16)

Letting t = T in (16) and considering  $T \ge 0$  is arbitrary, after substituting T with t, we get that

$$v(t) \leq a(t) b(t)$$

$$\times \exp\left[\int_{0}^{t^{\alpha}/\Gamma(1+\alpha)} H_{2}\left((s\Gamma(1+\alpha))^{1/\alpha}\right) ds\right]$$

$$+ \frac{b(t)}{\Gamma(\alpha)} \int_{0}^{t} (t-\tau)^{\alpha-1} H_{1}(\tau)$$

$$\times \exp\left[-b(t) \int_{\tau^{\alpha}/\Gamma(1+\alpha)}^{t^{\alpha}/\Gamma(1+\alpha)} H_{2}$$

$$\times \left((s\Gamma(1+\alpha))^{1/\alpha}\right) ds\right] d\tau,$$

$$t \geq 0.$$

$$(17)$$

Combining (13) and (17), we get (10).

*Remark 6.* In Lemma 5, if *a*, *b* are not necessarily nondecreasing, then one can let  $v(t) = (1/\Gamma(\alpha)) \int_0^t (t-s)^{\alpha-1} [g(s)u^q(s) + (t-s)^{\alpha-1}] g(s)u^q(s) + (t-s)^{\alpha-1} [g(s)u^q(s) + (t-s)^{\alpha-1} [g(s)u^q(s) + (t-s)^{\alpha-1}] g(s)u^q(s) + (t-s)^{\alpha-1} [g(s)u^q(s) + (t-s)^{\alpha-1$ 

 $\int_0^s h(\xi) u^r(\xi) d\xi d\xi ds$  instead in the proof, and following in a similar process, obtain another explicit bound for u(t):

$$\begin{split} u(t) &\leq \left\{ a(t) + \frac{b(t)}{\Gamma(\alpha)} \right. \\ &\qquad \times \int_0^t (t-\tau)^{\alpha-1} \widehat{H}_1(\tau) \\ &\qquad \qquad \times \exp\left[ - \int_{\tau^\alpha/\Gamma(1+\alpha)}^{t^\alpha/\Gamma(1+\alpha)} \widehat{H}_2 \right. \\ &\qquad \qquad \qquad \times \left( (s\Gamma(1+\alpha))^{1/\alpha} \right) ds \left] d\tau \right\}^{1/p}, \\ &\qquad \qquad t \geq 0, \\ (18) \end{split}$$

where

$$\begin{split} \widehat{H}_{1}(t) &= g(t) \left( \frac{p-q}{p} K^{q/p} + \frac{q}{p} K^{(q-p)/p} a(t) \right) \\ &+ \int_{0}^{t} h(\xi) \left( \frac{p-r}{p} K^{r/p} + \frac{r}{p} K^{(r-p)/p} a(\xi) \right) d\xi, \\ \widehat{H}_{2}(t) &= b(t) \left[ g(t) \frac{q}{p} K^{(q-p)/p} + \int_{0}^{t} h(\xi) \frac{r}{p} K^{(r-p)/p} d\xi \right]. \end{split}$$
(19)

*Remark 7.* We note that if we take  $g(t) \equiv 1$ ,  $h(t) \equiv 0$ , and p = q = 1, then the inequality (9) in Lemma 5 reduces to the inequality in [39, Theorem 1]. So the present inequality is of more general form than that in [39]. Furthermore, the explicit bounds obtained for the function u(t) above are essentially different from that in [39].

**Theorem 8.** Suppose that  $\alpha > 0$ , the functions u, a, b, g, p, q, and r are defined as in Lemma 5, and  $p \ge 1$ , m is a nonnegative continuous function defined on  $t \ge 0$ . If the following inequality holds:

$$u^{p}(t) \leq a(t) + \int_{0}^{t} m(s) u^{p}(s) ds$$
  
+  $\frac{b(t)}{\Gamma(\alpha)} \int_{0}^{t} (t-s)^{\alpha-1}$   
 $\times \left[g(s) u^{q}(s) + \int_{0}^{s} h(\xi) u^{r}(\xi) d\xi\right] ds, \quad t \geq 0,$  (20)

then we have

u(t)

$$\leq \exp\left(\frac{1}{p}\int_{0}^{t}m(s)\,ds\right)$$

$$\times \left\{ a\left(t\right)b\left(t\right)\exp\left[\int_{0}^{t^{\alpha}/\Gamma(1+\alpha)}\widetilde{H}_{2}\right] \\ \times \left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right)ds\right] + \frac{b\left(t\right)}{\Gamma\left(\alpha\right)} \\ \times \int_{0}^{t}\left(t-\tau\right)^{\alpha-1}\widetilde{H}_{1}\left(\tau\right) \\ \times \exp\left[-b\left(t\right)\int_{\tau^{\alpha}/\Gamma(1+\alpha)}^{t^{\alpha}/\Gamma(1+\alpha)}\widetilde{H}_{2} \\ \times \left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right)ds\right]d\tau \right\}^{1/p}, \\ t \ge 0,$$

$$(21)$$

where

$$\widetilde{H}_{1}(t) = \widetilde{g}(t)\left(\frac{p-q}{p}K^{q/p}\right) + \int_{0}^{t}\widetilde{h}(\xi)\left(\frac{p-r}{p}K^{r/p}\right)d\xi,$$
(22)

$$\widetilde{H}_{2}(t) = \widetilde{g}(t) \frac{q}{p} K^{(q-p)/p} + \int_{0}^{t} \widetilde{h}(\xi) \frac{r}{p} K^{(r-p)/p} d\xi, \qquad (23)$$

$$\widetilde{g}(t) = g(t) \exp\left(\frac{q}{p} \int_0^s m(\tau) d\tau\right),$$

$$\widetilde{h}(t) = h(t) \exp\left(\frac{r}{p} \int_0^t m(\tau) d\tau\right).$$
(24)

*Proof.* Denote  $z^p(t)$  by  $a(t) + (b(t)/\Gamma(\alpha)) \int_0^t (t-s)^{\alpha-1} [g(s) u^q(s) + \int_0^s h(\xi) u^r(\xi) d\xi] ds$ . Then

$$u^{p}(t) \leq z^{p}(t) + \int_{0}^{t} m(s) u^{p}(s) \, ds.$$
(25)

Since a(t), b(t) are both nondecreasing, then z(t) is also nondecreasing, and subsequently we can deduce that

$$u^{p}(t) \leq z^{p}(t) \exp\left(\int_{0}^{t} m(s) \, ds\right). \tag{26}$$

Furthermore,

 $z^{p}(t)$   $\leq a(t) + \frac{b(t)}{\Gamma(\alpha)}$ 

$$\times \int_{0}^{t} (t-s)^{\alpha-1} \\ \times \left[g(s)z^{q}(s)\right] \\ \times \exp\left(\frac{q}{p}\int_{0}^{s}m(\tau)d\tau\right) \\ + \int_{0}^{s}h(\xi)z^{r}(\xi)\exp\left(\frac{r}{p}\int_{0}^{\xi}m(\tau)d\tau\right)d\xi d\xi ds$$
$$= a(t) + \frac{b(t)}{\Gamma(\alpha)}\int_{0}^{t}(t-s)^{\alpha-1} \\ \times \left[\tilde{g}(s)z^{q}(s)\right] \\ + \int_{0}^{s}\tilde{h}(\xi)z^{r}(\xi)d\xi d\xi ds,$$
(27)

where  $\tilde{g}(t)$ ,  $\tilde{h}(t)$  are defined in (24). Then applying Lemma 5 to (23) yields

$$\begin{aligned} z\left(t\right) &\leq \left\{a\left(t\right)b\left(t\right) \\ &\times \exp\left[\int_{0}^{t^{\alpha}/\Gamma(1+\alpha)}\widetilde{H}_{2}\left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right)ds\right] + \frac{b\left(t\right)}{\Gamma\left(\alpha\right)} \\ &\times \int_{0}^{t}\left(t-\tau\right)^{\alpha-1}\widetilde{H}_{1}\left(\tau\right) \\ &\times \exp\left[-b\left(t\right)\int_{\tau^{\alpha}/\Gamma(1+\alpha)}^{t^{\alpha}/\Gamma(1+\alpha)}\widetilde{H}_{2} \\ &\times \left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right)ds\right]d\tau\right\}^{1/p}, \\ &\qquad t \geq 0, \\ &\qquad (28) \end{aligned}$$

where  $\widetilde{H}_1(t)$ ,  $\widetilde{H}_2(t)$  are defined in (22) and (23). Combining (26) and (28), we obtain the desired result.

**Lemma 9.** Suppose  $\alpha > 0$ , the functions u, a, b, and g are defined as in Lemma 5, and  $\omega$  is a nonnegative continuous function defined on  $t \ge 0$  being nondecreasing, and  $\omega(r) > 0$  for r > 0. Define  $G(v) = \int_0^v (1/\omega(r))dr$ , and assume  $G(v) < \infty$  for  $v < \infty$ . If the following inequality holds:

$$u(t) \le a(t) + \frac{b(t)}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1}$$

$$\times g(s) \omega(u(s)) \, ds, \quad t \ge 0,$$
(29)

then we have the following explicit estimate for u(t):

$$u(t) \leq G^{-1}$$

$$\times \left[ G(a(t)) + \frac{b(t)}{\Gamma(\alpha)} \int_0^t (t-\tau)^{\alpha-1} g(\tau) d\tau \right], \quad t \geq 0.$$
(30)

*Proof.* Fix  $T \ge 0$ , and let  $t \in [0, T]$ . Denote

$$(t) = a(T) + \delta$$
  
+  $\frac{b(T)}{\Gamma(\alpha)} \int_0^t (t - s)^{\alpha - 1} g(s) \omega(u(s)) ds,$  (31)

where  $\delta > 0$ . Then we have

v

$$u(t) \le v(t), \quad t \in [0,T].$$
 (32)

Since u, g, and  $\omega$  are continuous, then there exists a constant M such that  $|g(t)\omega(u(t))| \leq M$  for  $t \in [0, \varepsilon]$ , where  $\varepsilon > 0$ . So for  $t \in [0, \varepsilon]$ , we have  $|\int_0^t (t-s)^{\alpha-1}g(s)\omega(u(s))ds| \leq M \int_0^t (t-s)^{\alpha-1}ds = (M/\alpha)t^{\alpha}$ . Then one can see  $v(0) = a(T) + \delta$ , and

$$D_t^{\alpha}v(t) = b(T)g(t)\omega(u(t))$$
  
$$\leq b(T)g(t)\omega(v(t)),$$
(33)

which implies

$$\frac{D_t^{\alpha} v(t)}{\omega(v(t))} \le b(T) g(t).$$
(34)

That is,

$$D_t^{\alpha} G\left(\nu\left(t\right)\right) \le b\left(T\right) g\left(t\right). \tag{35}$$

Substituting *t* with  $\tau$ , fulfilling fractional integral of order  $\alpha$  for (35) with respect to  $\tau$  from 0 to *t*, we deduce that

$$G(v(t)) - G(v(0))$$

$$\leq \frac{b(T)}{\Gamma(\alpha)} \int_0^t (t - \tau)^{\alpha - 1} g(\tau) d\tau,$$
(36)

which implies

$$v(t) \leq G^{-1} \times \left[ G(a(T) + \delta) + \frac{b(T)}{\Gamma(\alpha)} \int_0^t (t - \tau)^{\alpha - 1} g(\tau) d\tau \right],$$
(37)

and furthermore,

$$u(t) \leq G^{-1} \left[ G(a(T) + \delta) + \frac{b(T)}{\Gamma(\alpha)} \right] \times \int_{0}^{t} (t - \tau)^{\alpha - 1} g(\tau) d\tau , \quad t \in [0, T].$$

$$(38)$$

Letting t = T in (38), we get that

$$u(T) \leq G^{-1} \left[ G(a(T) + \delta) + \frac{b(T)}{\Gamma(\alpha)} \right] \times \int_{0}^{T} (T - \tau)^{\alpha - 1} g(\tau) d\tau \left].$$
(39)

Since T > 0 is arbitrary, substituting T with t in (39) and after letting  $\delta \rightarrow 0$ , we can obtain the desired result.

**Theorem 10.** Suppose  $\alpha > 0$ , the functions u, a, b, and g are defined as in Lemma 5, m is a nonnegative continuous function defined on  $t \ge 0$ , and  $\omega$  is defined as in Lemma 9, and furthermore, assume that  $\omega$  is submultiplicative; that is,  $\omega(\alpha\beta) \le \omega(\alpha)\omega(\beta)$ ,  $\alpha$ ,  $\beta \ge 0$ . Define  $G(v) = \int_0^v (1/\omega(r))dr$ , and assume  $G(v) < \infty$  for  $v < \infty$ . If the following inequality holds:

$$u(t) \leq a(t) + \int_{0}^{t} m(s) u(s) ds + \frac{b(t)}{\Gamma(\alpha)} \int_{0}^{t} (t-s)^{\alpha-1} g(s) \omega(u(s)) ds,$$

$$t \geq 0,$$
(40)

then we have the following explicit estimate for u(t):

$$u(t) \leq G^{-1} \left[ G(a(t)) + b(t) \frac{1}{\Gamma(\alpha)} \right]$$

$$\times \int_{0}^{t} (t - \tau)^{\alpha - 1} g(\tau) \qquad (41)$$

$$\times \exp\left(\int_{0}^{\tau} m(\xi) d\xi d\tau\right], \quad t \geq 0.$$

*Proof.* Let  $z(t) = a(t) + (b(t)/\Gamma(\alpha)) \int_0^t (t-s)^{\alpha-1} g(s) \omega(u(s)) ds$ . Then we have

$$u(t) \le z(t) + \int_0^t m(s) u(s) \, ds. \tag{42}$$

Since z(t) is nondecreasing, then furthermore we have

$$u(t) \le z(t) \exp\left(\int_0^t m(s) \, ds\right). \tag{43}$$

So

$$z(t) \le a(t) + \frac{b(t)}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} g(s) \omega(z(s)) \times \exp\left(\int_0^s m(\xi) d\xi\right) ds.$$
(44)

Since  $\omega$  is submultiplicative, then furthermore we get that

$$z(t) \le a(t) + \frac{b(t)}{\Gamma(\alpha)}$$

$$\times \int_0^t (t-s)^{\alpha-1} g(s) \omega(z(s)) \qquad (45)$$

$$\times \omega \left( \exp\left(\int_0^s m(\xi) \, d\xi\right) \right) ds.$$

Noticing that the structure of (45) is similar to that of the inequality (29), a suitable application of Lemma 9 to (45) yields that

$$z(t)$$

$$\leq G^{-1} \left[ G(a(t)) + b(t) \frac{1}{\Gamma(\alpha)} \times \int_{0}^{t} (t - \tau)^{\alpha - 1} g(\tau) \omega \left( \exp\left( \int_{0}^{\tau} m(\xi) d\xi \right) \right) d\tau \right].$$
(46)

Combining (43) and (46) we can obtain the desired result.  $\Box$ 

#### **3. Applications**

In this section, we apply the inequalities established above to research of boundedness, uniqueness, continuous dependence on the initial value for solutions to certain fractional differential and integral equations. Let us first consider the following IVP of fractional differential equation:

$$D_{t}^{0.5}u^{3}(t) = L\left(t, u(t), \int_{0}^{t} M(\xi, u(\xi)) d\xi\right), \quad t \ge 0,$$
$$u(0) = C,$$
(47)

where  $u \in C([0, \infty), R)$ ,  $M \in C(R \times R, R)$ , and  $L \in C([0, \infty) \times R^2, R)$ .

**Theorem 11.** Suppose that u(t) is a solution of the IVP (47). If  $|L(t, u, v)| \le g(t)|u|^3 + |v|$ , and  $|M(t, u)| \le h(t)|u|^3$ , where g, h are nonnegative continuous functions on  $[0, \infty)$ , then we have the following estimate for u(t):

$$|u(t)| \le \sqrt[3]{|C| \exp\left[\int_0^{\sqrt{t}/\Gamma(1.5)} H_2\left(\left(s\Gamma\left(1.5\right)\right)^2\right) ds\right]}, \quad t \ge 0,$$
(48)

where  $H_2(t) = g(t) + \int_0^t h(\xi) d\xi$ .

*Proof.* Similar to [28, Equation (5.1)], we can obtain the equivalent integral form of the IVP (47) as follows:

$$u^{3}(t) = C + \frac{1}{\Gamma(0.5)} \int_{0}^{t} (t-s)^{-0.5} \times L\left(s, u(s), \int_{0}^{s} M(\xi, u(\xi)) d\xi\right) ds.$$
(49)

So

$$|u(t)|^{3} \leq |C| + \frac{1}{\Gamma(0.5)}$$

$$\times \int_{0}^{s} (t-s)^{-0.5}$$

$$\times \left| L\left(s, u(s), \int_{0}^{s} M\left(\xi, u(\xi)\right) d\xi\right) \right| ds$$

$$\leq |C| + \frac{1}{\Gamma(0.5)}$$

$$\times \int_{0}^{s} (t-s)^{-0.5}$$

$$\times \left[ g(s) |u(s)|^{3} + \left| \int_{0}^{s} M\left(\xi, u(\xi)\right) d\xi \right| \right] ds$$

$$\leq |C| + \frac{1}{\Gamma(0.5)}$$

$$\times \int_{0}^{s} (t-s)^{-0.5} \left[ g(s) |u(s)|^{3} + \int_{0}^{s} \left| M\left(\xi, u(\xi)\right) \right| d\xi \right] ds$$

$$\leq |C| + \frac{1}{\Gamma(0.5)}$$

$$\times \int_{0}^{s} (t-s)^{-0.5} \left[ g(s) |u(s)|^{3} + \int_{0}^{s} \left| M\left(\xi, u(\xi)\right) \right| d\xi \right] ds$$

$$\leq |C| + \frac{1}{\Gamma(0.5)}$$

$$\times \int_{0}^{s} (t-s)^{-0.5} \left[ g(s) |u(s)|^{3} + \int_{0}^{s} h\left(\xi\right) |u(\xi)|^{3} d\xi \right] ds.$$
(50)

Then a suitable application of Lemma 5 to (50) (with  $\alpha = 0.5$ , p = q = r = 3) yields the desired result.

*Remark 12.* At the end of the proof of Theorem 11, if we apply the result of Remark 6 instead of Lemma 5 to (50), then we obtain the following estimate:

$$\begin{split} |u\left(t\right)| \leq & \left( |C| \; \left\{ 1 + \frac{1}{\Gamma\left(\alpha\right)} \right. \\ & \times \int_{0}^{t} \left(t - \tau\right)^{\alpha - 1} H_{2}\left(\tau\right) \end{split}$$

$$\times \exp\left[-\int_{\tau^{\alpha}/\Gamma(1+\alpha)}^{t^{\alpha}/\Gamma(1+\alpha)}H_{2} \\ \times \left(\left(s\Gamma\left(1+\alpha\right)\right)^{1/\alpha}\right)ds\right]d\tau\right\}\right)^{1/3},$$

$$t \ge 0,$$

$$(51)$$

where  $H_2(t)$  is defined as in Theorem 11.

*Remark 13.* In Theorem 11, if we change the conditions by  $|L(t, u, v)| \le g(t)|u| + |v|$ , and  $|M(t, u)| \le h(t)|u|$ , where g, h are nonnegative continuous functions on  $[0, \infty)$ , then we can obtain the following estimate for u(t):

$$\begin{split} |u(t)| &\leq \left\{ |C| \exp\left[ \int_{0}^{\sqrt{t}/\Gamma(1.5)} H_{2} \left( (s\Gamma(1.5))^{2} \right) ds \right] \\ &+ \frac{1}{\Gamma(0.5)} \int_{0}^{t} (t-\tau)^{-0.5} H_{1}(\tau) \\ &\times \exp\left[ - \int_{\sqrt{\tau}/\Gamma(1.5)}^{\sqrt{t}/\Gamma(1.5)} H_{2} \right] \\ &\times \left( (s\Gamma(1.5))^{2} ds d\tau \right]^{1/3}, \\ &\qquad t \geq 0, \end{split}$$

where  $H_1(t) = (2/3)K^{1/3}[g(t) + \int_0^t h(\xi)d\xi], H_2(t) = (1/3)K^{-2/3}[g(t) + \int_0^t h(\xi)d\xi]$ , and K > 0 is an arbitrary constant.

**Theorem 14.** If  $|L(t, u_1, v_1) - L(t, u_2, v_2)| \le g(t)|u_1^3 - u_2^3| + |v_1 - v_2|, |M(t, u_1) - M(t, u_2)| \le h(t)|u_1^3 - u_2^3|$ , where g, h are nonnegative continuous functions defined on  $[0, \infty)$ , then the *IVP* (47) has at most one solution.

*Proof.* Suppose that the IVP (47) has two solutions  $u_1(t), u_2(t)$ . Then similar to Theorem 11, we can obtain that

$$u_{1}^{3}(t) = C + \frac{1}{\Gamma(0.5)}$$

$$\times \int_{0}^{t} (t - s)^{-0.5}$$

$$\times L\left(s, u_{1}(s), \int_{0}^{s} M\left(\xi, u_{2}(\xi)\right) d\xi\right) ds,$$

$$u_{2}^{3}(t) = C + \frac{1}{\Gamma(0.5)} \times \int_{0}^{t} (t-s)^{-0.5} \times L\left(s, u_{2}(s), \int_{0}^{s} M\left(\xi, u_{2}(\xi)\right) d\xi\right) ds.$$
(53)

Furthermore,

$$u_{1}^{3}(t) - u_{2}^{3}(t)$$

$$= \frac{1}{\Gamma(0.5)} \int_{0}^{t} (t - s)^{-0.5} \times \left[ L\left(s, u_{1}(s), \int_{0}^{s} M\left(\xi, u_{1}(\xi)\right) d\xi \right) - L\left(s, u_{2}(s), \int_{0}^{s} M\left(\xi, u_{2}(\xi)\right) d\xi \right) \right] ds,$$
(54)

which implies

$$\begin{split} \left| u_{1}^{3}(t) - u_{2}^{3}(t) \right| \\ &\leq \frac{1}{\Gamma(0.5)} \int_{0}^{t} (t - s)^{-0.5} \\ &\times \left| L \left( s, u_{1}(s) , \right. \right. \\ &\int_{0}^{s} M \left( \xi, u_{1}(\xi) \right) d\xi \right) \\ &- L \left( s, u_{2}(s) , \right. \\ &\int_{0}^{s} M \left( \xi, u_{2}(\xi) \right) d\xi \right) \right| ds \\ &\leq \frac{1}{\Gamma(0.5)} \int_{0}^{t} (t - s)^{-0.5} \\ &\times \left[ g \left( s \right) \left| u_{1}^{3}(s) - u_{2}^{3}(s) \right| \\ &+ \left| \int_{0}^{s} M \left( \xi, u_{1}(\xi) \right) d\xi \right| \right] ds \end{split}$$

$$\leq \frac{1}{\Gamma(0.5)} \int_{0}^{t} (t-s)^{-0.5} \\ \times \left[ g(s) \left| u_{1}^{3}(s) - u_{2}^{3}(s) \right| \right. \\ \left. + \left. \int_{0}^{s} h(\xi) \left| u_{1}^{3}(\xi) - u_{2}^{3}(\xi) \right| d\xi \right] ds.$$
(55)

Treating  $|u_1^3(t) - u_2^3(t)|$  as one whole function, a suitable application of Lemma 5 to (55) (with  $\alpha = 0.5$ ) yields  $|u_1^3(t) - u_2^3(t)| \le 0$ , which implies  $u_1(t) \equiv u_2(t)$ . So the proof is complete.

Now we research the continuous dependence on the initial value for the IVP (47).

**Theorem 15.** Suppose that u(t) is the solution of the IVP (47), and  $\tilde{u}(t)$  is the solution of following IVP of fractional differential equation:

$$D_t^{0.5} \widetilde{u}^3(t) = L\left(t, \widetilde{u}(t), \int_0^t M\left(\xi, \widetilde{u}\left(\xi\right)\right) d\xi\right), \quad t \ge 0,$$

$$\widetilde{u}(0) = \widetilde{C},$$
(56)

where  $\tilde{u} \in C([0, \infty), R)$ ,  $M \in C(R \times R, R)$ , and  $L \in C([0, \infty) \times R^2, R)$ . If  $|L(t, u_1, v_1) - L(t, u_2, v_2)| \le g(t)|u_1^3 - u_2^3| + |v_1 - v_2|$ ,  $|M(t, u_1) - M(t, u_2)| \le h(t)|u_1^3 - u_2^3|$ , where g, h are nonnegative continuous functions on  $[0, \infty)$  and  $|C - \widetilde{C}| < \varepsilon$ , we have the following estimate:

 $|u(t)| \le \varepsilon \left\{ \exp\left[\int_{0}^{\sqrt{t}/\Gamma(1.5)} H_2\left(\left(s\Gamma\left(1.5\right)\right)^2\right) ds\right] \right\}, \quad t \ge 0,$ (57)

where  $H_2(t) = g(t) + \int_0^t h(\xi) d\xi$ .

*Proof.* For the IVP (56), we have the following integral form:

$$\widetilde{u}^{3}(t) = \widetilde{C} + \frac{1}{\Gamma(0.5)}$$

$$\times \int_{0}^{t} (t-s)^{-0.5} \qquad (58)$$

$$\times L\left(s, \widetilde{u}(s), \int_{0}^{s} M\left(\xi, \widetilde{u}\left(\xi\right)\right) d\xi\right) ds.$$

So by (49) and (58), we deduce that

$$u^{3}(t) - \tilde{u}^{3}(t)$$

$$= C - \tilde{C} + \frac{1}{\Gamma(0.5)}$$

$$\times \int_{0}^{t} (t - s)^{-0.5}$$

$$\times \left[ L\left(s, u(s), \int_{0}^{s} M\left(\xi, u\left(\xi\right)\right) d\xi\right) - L\left(s, \tilde{u}(s), \int_{0}^{s} M\left(\xi, \tilde{u}\left(\xi\right)\right) d\xi\right) \right] ds.$$
(59)

Furthermore,

$$\begin{aligned} \left| u^{3}(t) - \tilde{u}^{3}(t) \right| \\ \leq \left| C - \overline{C} \right| + \frac{1}{\Gamma(0.5)} \\ \times \int_{0}^{t} (t - s)^{-0.5} \\ & \times \left| L \left( s, u(s), \int_{0}^{s} M(\xi, u(\xi)) \, d\xi \right) \right| \\ & -L \left( s, \tilde{u}(s), \int_{0}^{s} M(\xi, \tilde{u}(\xi)) \, d\xi \right) \right| \, ds \end{aligned}$$

$$\leq \varepsilon + \frac{1}{\Gamma(0.5)} \\ & \times \int_{0}^{t} (t - s)^{-0.5} \\ & \times \left[ g(s) \left| u^{3}(s) - \bar{u}^{3}(s) \right| \\ & + \left| \int_{0}^{s} M(\xi, u(\xi)) \, d\xi \right| \\ & - \int_{0}^{s} M(\xi, \tilde{u}(\xi)) \, d\xi \right| \right] \, ds \end{aligned}$$

$$\leq \varepsilon + \frac{1}{\Gamma(0.5)} \\ & \times \int_{0}^{t} (t - s)^{-0.5} \\ & \times \left[ g(s) \left| u^{3}(s) - \bar{u}^{3}(s) \right| \\ & + \int_{0}^{s} h(\xi) \left| u^{3}(\xi) - \bar{u}^{3}(\xi) \right| \, d\xi \right] \, ds. \end{aligned}$$

A suitable application of Lemma 5 to (60) yields the desired result.  $\hfill \Box$ 

*Remark* 16. Theorem 15 indicates that the solution of the IVP (47) depends continuously on the initial value u(0) = C.

*Example 17.* Consider the following fractional integral equation:

$$u^{3}(t) = C + \int_{0}^{t} L_{1}(s, u(s)) ds + I^{\alpha}L_{2}\left(t, u(t), \int_{0}^{t} M(\xi, u(\xi)) d\xi\right), \quad 0 < \alpha < 1.$$
(61)

**Theorem 18.** Suppose that u(t) is a solution of the fractional integral equation (61). If  $|L_1(t, u)| \le m(t)|u|^3$ ,  $|L_2(t, u, v)| \le g(t)|u| + |v|$ , and  $|M(t, u)| \le h(t)|u|$ , where m, g, and h are nonnegative continuous functions on  $[0, \infty)$ , then we have the following estimate for u(t):

$$\begin{split} |u(t)| \\ &\leq \exp\left(\frac{1}{3}\int_{0}^{t}m(s)\,ds\right) \\ &\times \left\{|C|\exp\left[\int_{0}^{t^{\alpha}/\Gamma(1+\alpha)}\widetilde{H}_{2}\left((s\Gamma\left(1+\alpha\right))^{1/\alpha}\right)ds\right] \\ &+\frac{1}{\Gamma\left(\alpha\right)}\int_{0}^{t}(t-\tau)^{\alpha-1}\widetilde{H}_{1}\left(\tau\right) \\ &\times \exp\left[-\int_{\tau^{\alpha}/\Gamma(1+\alpha)}^{t^{\alpha}/\Gamma(1+\alpha)}\widetilde{H}_{2} \\ &\times \left((s\Gamma\left(1+\alpha\right))^{1/\alpha}\right)ds\right]d\tau\right\}^{1/3}, \\ &t\geq 0, \end{split}$$

(62)

where

$$\begin{split} \widetilde{H}_{1}(t) &= \frac{2K^{1/3}}{3} \left[ \widetilde{g}(t) + \int_{0}^{t} \widetilde{h}(\xi) \, d\xi \right], \\ \widetilde{H}_{2}(t) &= \frac{K^{-2/3}}{3} \left[ \widetilde{g}(t) + \int_{0}^{t} \widetilde{h}(\xi) \, d\xi \right], \\ \widetilde{g}(t) &= g(t) \exp\left(\frac{1}{3} \int_{0}^{s} m(\tau) \, d\tau\right), \end{split}$$
(63)  
$$\tilde{h}(t) &= h(t) \exp\left(\frac{1}{3} \int_{0}^{t} m(\tau) \, d\tau\right). \end{split}$$

Proof. From (61), we have

 $u^3$ 

$$\begin{split} (t) \Big| &\leq |C| \\ &+ \int_0^t \left| L_1(s, u(s)) \right| ds \\ &+ \left| I^{\alpha} L_2\left( t, u(t), \int_0^t M(\xi, u(\xi)) d\xi \right) \right| \\ &\leq |C| + \int_0^t m(s) \, u^3(s) \, ds \\ &+ \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} \\ &\times \left| L_2\left( s, u(s), \int_0^s M(\xi, u(\xi)) d\xi \right) \right| ds \\ &\leq |C| + \int_0^t m(s) \, u^3(s) \, ds \\ &+ \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} \\ &\times \left[ g(s) \, |u(s)| + \int_0^s h(\xi) \, |u(\xi)| \, d\xi \right] ds. \end{split}$$
(64)

Then a suitable application of Theorem 8 (with p = 3, q = r = 1) to (64) yields the desired estimate (62).

**Theorem 19.** For the fractional integral equation (62), if  $|L_1(t, u_1) - L_1(t, u_2)| \leq m(t)|u_1^3 - u_2^3||L_2(t, u_1, v_1) - L_2(t, u_2, v_2)| \leq g(t)|u_1^3 - u_2^3| + |v_1 - v_2|, |M(t, u_1) - M(t, u_2)| \leq h(t)|u_1^3 - u_2^3|$ , where m, g, and h are nonnegative continuous functions on  $[0, \infty)$ , then the solution of (61) depends continuously on the initial value C.

*Proof.* Let  $\tilde{u}(t)$  be the solution of the following fractional integral equation

$$\widetilde{u}^{3}(t) = \widetilde{C} + \int_{0}^{t} L_{1}(s, \widetilde{u}(s)) ds + I^{\alpha}L_{2}\left(t, \widetilde{u}(t), \int_{0}^{t} M\left(\xi, \widetilde{u}\left(\xi\right)\right) d\xi\right), \qquad (65)$$

$$0 < \alpha < 1.$$

A combination of (61) and (65) yields

$$u^{3}(t) - \widetilde{u}^{3}(t)$$
$$= C - \widetilde{C} + \int_{0}^{t} \left[ L_{1}(s, u(s)) - L_{1}(s, \widetilde{u}(s)) \right] ds$$

$$+ I^{\alpha} \left[ L_{2} \left( t, u(t), \right) \right]$$

$$- L_{2} \left( t, \widetilde{u}(\xi) \right) d\xi \right)$$

$$- L_{2} \left( t, \widetilde{u}(t), \right)$$

$$\int_{0}^{t} M(\xi, \widetilde{u}(\xi)) d\xi \right]$$

$$= C - \widetilde{C} + \int_{0}^{t} \left[ L_{1} \left( s, u(s) \right) - L_{1} \left( s, \widetilde{u}(s) \right) \right] ds$$

$$+ \frac{1}{\Gamma(\alpha)} \int_{0}^{t} \left( t - s \right)^{\alpha - 1}$$

$$\times \left[ L_{2} \left( s, u(s), \right) \right]$$

$$- L_{2} \left( s, \widetilde{u}(s), \int_{0}^{s} M(\xi, \widetilde{u}(\xi)) d\xi \right) ds$$

$$- L_{2} \left( s, \widetilde{u}(s), \int_{0}^{s} M(\xi, \widetilde{u}(\xi)) d\xi \right) ds.$$

$$(66)$$

Furthermore, we have

$$\begin{split} \left| u^{3}(t) - \bar{u}^{3}(t) \right| \\ &\leq \left| C - \widetilde{C} \right| \\ &+ \int_{0}^{t} \left| L_{1}(s, u(s)) - L_{1}(s, \widetilde{u}(s)) \right| ds \\ &+ \frac{1}{\Gamma(\alpha)} \int_{0}^{t} (t - s)^{\alpha - 1} \\ &\times \left| L_{2} \left( s, u(s), \int_{0}^{s} M(\xi, u(\xi)) d\xi \right) \right| \\ &- L_{2} \left( s, \widetilde{u}(s), \int_{0}^{s} M(\xi, \widetilde{u}(\xi)) d\xi \right) \right| \\ &\leq \left| C - \widetilde{C} \right| \\ &+ \int_{0}^{t} m(s) \left| u^{3}(s) - \widetilde{u}^{3}(s) \right| ds \\ &+ \frac{1}{\Gamma(\alpha)} \int_{0}^{t} (t - s)^{\alpha - 1} \\ &\times \left\{ g(s) \left| u^{3}(s) - \widetilde{u}^{3}(s) \right| \\ &+ \left| \int_{0}^{s} \left[ M(\xi, u(\xi)) \right] d\xi \right| \right\} \end{split}$$

$$\leq |C - \widetilde{C}| + \int_{0}^{t} m(s) |u^{3}(s) - \widetilde{u}^{3}(s)| ds + \frac{1}{\Gamma(\alpha)} \int_{0}^{t} (t - s)^{\alpha - 1} \times \left\{ g(s) |u^{3}(s) - \widetilde{u}^{3}(s)| + \int_{0}^{s} h(\xi) |u^{3}(\xi) - \widetilde{u}^{3}(\xi)| d\xi \right\}.$$

$$(67)$$

Then treating  $|u^3(t) - \tilde{u}^3(t)|$  as one whole function, applying Theorem 8 to (67), we get that

$$u^{3}(t) - \widetilde{u}^{3}(t) \Big|$$

$$\leq \Big| C - \widetilde{C} \Big| \exp\left(\int_{0}^{t} m(s) \, ds\right) \\ \times \left\{ \exp\left[\int_{0}^{t^{\alpha}/\Gamma(1+\alpha)} \widetilde{H}_{2} \right] \\ \times \left( (s\Gamma(1+\alpha))^{1/\alpha} \right) \, ds \right] \right\}, \quad t \ge 0,$$
(68)

where

$$\widetilde{H}_{2}(t) = \widetilde{g}(t) + \int_{0}^{t} \widetilde{h}(\xi) d\xi,$$
  

$$\widetilde{g}(t) = g(t) \exp\left(\int_{0}^{s} m(\tau) d\tau\right),$$
(69)  

$$\widetilde{h}(t) = h(t) \exp\left(\int_{0}^{t} m(\tau) d\tau\right).$$

So the continuous dependence on the initial value *C* for the solution of (61) can be obtained from (68).  $\Box$ 

*Remark 20.* From the two examples presented above, one can see that the main results established in Section 2 are mainly used in the qualitative analysis as well as quantitative analysis of the solutions to some certain fractional differential or integral equations, such as the bound estimate, the number of the solutions, and the continuous dependence on the initial value for unknown solutions. On the other hand, by the variational iteration method and the homotopy perturbation method, approximate solutions for some fractional differential equations can be obtained (see the examples in [33–36], e.g.), while in few cases, the closed form of these approximate solutions can be obtained. So to this extent, we note that the starting point of establishing the main results in this paper is different from the variational iteration method.

#### Acknowledgments

This work was partially supported by the Natural Science Foundation of Shandong Province (in China) (Grant no. ZR2013AQ009) and the Doctoral Initializing Foundation of Shandong University of Technology (in China) (Grant no. 4041-413030).

#### References

- T. H. Gronwall, "Note on the derivatives with respect to a parameter of the solutions of a system of differential equations," *Annals of Mathematics*, vol. 20, no. 4, pp. 292–296, 1919.
- [2] R. Bellman, "The stability of solutions of linear differential equations," *Duke Mathematical Journal*, vol. 10, pp. 643–647, 1943.
- [3] L. Z. Li, F. W. Meng, and P. J. Ju, "Some new integral inequalities and their applications in studying the stability of nonlinear integro-differential equations with time delay," *Journal of Mathematical Analysis and Applications*, vol. 377, pp. 853–862, 2010.
- [4] Q. Feng and B. Zheng, "Generalized Gronwall-Bellman-type delay dynamic inequalities on time scales and their applications," *Applied Mathematics and Computation*, vol. 218, no. 15, pp. 7880–7892, 2012.
- [5] Q.-H. Ma and J. Pečarić, "The bounds on the solutions of certain two-dimensional delay dynamic systems on time scales," *Computers & Mathematics with Applications*, vol. 61, no. 8, pp. 2158–2163, 2011.
- [6] W. S. Wang, "A class of retarded nonlinear integral inequalities and its application in nonlinear differential-integral equation," *Journal of Inequalities and Applications*, vol. 2012, article 154, 2012.
- [7] A. Gallo and A. M. Piccirillo, "About some new generalizations of Bellman-Bihari results for integro-functional inequalities with discontinuous functions and applications," *Nonlinear Analysis. Theory, Methods & Applications*, vol. 71, no. 12, pp. e2276–e2287, 2009.
- [8] Q.-H. Ma, "Estimates on some power nonlinear Volterra-Fredholm type discrete inequalities and their applications," *Journal of Computational and Applied Mathematics*, vol. 233, no. 9, pp. 2170–2180, 2010.
- [9] Y. G. Sun, "On retarded integral inequalities and their applications," *Journal of Mathematical Analysis and Applications*, vol. 301, no. 2, pp. 265–275, 2005.
- [10] O. Lipovan, "Integral inequalities for retarded Volterra equations," *Journal of Mathematical Analysis and Applications*, vol. 322, no. 1, pp. 349–358, 2006.
- [11] R. P. Agarwal, S. F. Deng, and W. N. Zhang, "Generalization of a retarded Gronwall-like inequality and its applications," *Applied Mathematics and Computation*, vol. 165, no. 3, pp. 599–612, 2005.
- [12] B. G. Pachpatte, Inequalities for Differential and Integral Equations, vol. 197 of Mathematics in Science and Engineering, Academic Press, New York, NY, USA, 1998.
- [13] S. H. Saker, "Some nonlinear dynamic inequalities on time scales," *Mathematical Inequalities & Applications*, vol. 14, no. 3, pp. 633–645, 2011.
- [14] Q. Feng, F. Meng, and B. Zheng, "Gronwall-Bellman type nonlinear delay integral inequalities on time scales," *Journal of Mathematical Analysis and Applications*, vol. 382, no. 2, pp. 772– 784, 2011.

- [15] R. A. C. Ferreira and D. F. M. Torres, "Generalized retarded integral inequalities," *Applied Mathematics Letters*, vol. 22, no. 6, pp. 876–881, 2009.
- [16] Q. H. Feng, F. W. Meng, and Y. M. Zhang, "Generalized Gronwall-Bellman-type discrete inequalities and their applications," *Journal of Inequalities and Applications*, vol. 2011, article 47, 2011.
- [17] B. Zheng, Q. H. Feng, F. W. Meng, and Y. M. Zhang, "Some new Gronwall-Bellman type nonlinear dynamic inequalities containing integration on infinite intervals on time scales," *Journal of Inequalities and Applications*, vol. 2012, article 201, 2012.
- [18] S. H. Saker, "Some nonlinear dynamic inequalities on time scales and applications," *Journal of Mathematical Inequalities*, vol. 4, no. 4, pp. 561–579, 2010.
- [19] R. Agarwal, M. Bohner, and A. Peterson, "Inequalities on time scales: a survey," *Mathematical Inequalities & Applications*, vol. 4, no. 4, pp. 535–557, 2001.
- [20] W. S. Wang, "Some retarded nonlinear integral inequalities and their applications in retarded differential equations," *Journal of Inequalities and Applications*, vol. 2012, article 75, 2012.
- [21] B. G. Pachpatte, "Explicit bounds on certain integral inequalities," *Journal of Mathematical Analysis and Applications*, vol. 267, no. 1, pp. 48–61, 2002.
- [22] W. N. Li, "Some delay integral inequalities on time scales," *Computers & Mathematics with Applications*, vol. 59, no. 6, pp. 1929–1936, 2010.
- [23] Y.-H. Kim, "Gronwall, Bellman and Pachpatte type integral inequalities with applications," *Nonlinear Analysis. Theory, Methods & Applications*, vol. 71, no. 12, pp. e2641–e2656, 2009.
- [24] W. N. Li, M. Han, and F. W. Meng, "Some new delay integral inequalities and their applications," *Journal of Computational* and Applied Mathematics, vol. 180, no. 1, pp. 191–200, 2005.
- [25] Q. H. Feng, F. W. Meng, Y. M. Zhang, B. Zheng, and J. C. Zhou, "Some nonlinear delay integral inequalities on time scales arising in the theory of dynamics equations," *Journal of Inequalities and Applications*, vol. 2011, article 29, 2011.
- [26] W.-S. Cheung and J. L. Ren, "Discrete non-linear inequalities and applications to boundary value problems," *Journal of Mathematical Analysis and Applications*, vol. 319, no. 2, pp. 708– 724, 2006.
- [27] G. Jumarie, "Modified Riemann-Liouville derivative and fractional Taylor series of nondifferentiable functions further results," *Computers & Mathematics with Applications*, vol. 51, no. 9-10, pp. 1367–1376, 2006.
- [28] G. Jumarie, "Table of some basic fractional calculus formulae derived from a modified Riemann-Liouville derivative for nondifferentiable functions," *Applied Mathematics Letters*, vol. 22, no. 3, pp. 378–385, 2009.
- [29] B. Zheng, "(G'/G)-expansion method for solving fractional partial differential equations in the theory of mathematical physics," *Communications in Theoretical Physics*, vol. 58, no. 5, pp. 623–630, 2012.
- [30] Q. H. Feng, "Exact solutions for fractional differentialdifference equations by an extended Riccati Sub-ODE Method," *Communications in Theoretical Physics*, vol. 59, pp. 521–527, 2013.
- [31] S. Zhang and H.-Q. Zhang, "Fractional sub-equation method and its applications to nonlinear fractional PDEs," *Physics Letters A*, vol. 375, no. 7, pp. 1069–1073, 2011.
- [32] R. Almeida and D. F. M. Torres, "Fractional variational calculus for nondifferentiable functions," *Computers & Mathematics with Applications*, vol. 61, no. 10, pp. 3097–3104, 2011.

- [33] Y. Khan, Q. Wu, N. Faraz, A. Yildirim, and M. Madani, "A new fractional analytical approach via a modified Riemann-Liouville derivative," *Applied Mathematics Letters*, vol. 25, no. 10, pp. 1340–1346, 2012.
- [34] N. Faraz, Y. Khan, H. Jafari, A. Yildirim, and M. Madani, "Fractional variational iteration method via modified RiemannCLiouville derivative," *Journal of King Saud University— Science*, vol. 23, pp. 413–417, 2011.
- [35] Y. Khan, N. Faraz, A. Yildirim, and Q. Wu, "Fractional variational iteration method for fractional initial-boundary value problems arising in the application of nonlinear science," *Computers & Mathematics with Applications*, vol. 62, no. 5, pp. 2273–2278, 2011.
- [36] M. Merdan, "Analytical approximate solutions of fractionel convection-diffusion equation with modified Riemann-Liouville derivative by means of fractional variational iteration method," *Iranian Journal of Science and Technology A*, vol. 37, no. 1, pp. 83–92, 2013.
- [37] S. Guo, L. Mei, and Y. Li, "Fractional variational homotopy perturbation iteration method and its application to a fractional diffusion equation," *Applied Mathematics and Computation*, vol. 219, no. 11, pp. 5909–5917, 2013.
- [38] F. C. Jiang and F. W. Meng, "Explicit bounds on some new nonlinear integral inequalities with delay," *Journal of Computational and Applied Mathematics*, vol. 205, no. 1, pp. 479–486, 2007.
- [39] H. P. Ye, J. M. Gao, and Y. S. Ding, "A generalized Gronwall inequality and its application to a fractional differential equation," *Journal of Mathematical Analysis and Applications*, vol. 328, no. 2, pp. 1075–1081, 2007.











Journal of Probability and Statistics

(0,1),

International Journal of









Advances in Mathematical Physics



Journal of

Function Spaces



Abstract and Applied Analysis



International Journal of Stochastic Analysis



Discrete Dynamics in Nature and Society

Journal of Optimization