Existence of Minimizers for Fractional Variational Problems Containing Caputo Derivatives

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Summary

We study dynamic minimization problems of the calculus of variations with Lagrangian functionals containing Riemann–Liouville fractional integrals, classical and Caputo fractional derivatives. Under assumptions of regularity, coercivity and convexity, we prove existence of solutions.

Introduction

Fractional calculus of variations:

• was first introduced in 1996, by Fred Roger, because classical Lagrangian and Hamiltonian mechanics is unable to deal with nonconservative forces like friction;
• is a generalization of classical calculus of variations, considering derivatives (and integrals) of real or complex order.

Many results regarding to traditional variational problems were extended to the non-integer case e.g.

• necessary optimality conditions;
• Noether’s theorem.

However, if we ask about results addressed to the existence of solutions for problems of fractional calculus of variations, we will see that they are rare and are discussed only in:


It is important to remark that existence theorems are essential ingredients of the deductive method for solving variational problems, which

• start with the proof of existence;
• next one shows necessary conditions;
• finally candidates are examined to arrive at a solution.

These arguments make the question of existence an emergent topic, which requires serious attention and more interest.

Basic Notions

Let $a, b \in \mathbb{R}$, $a < b$, $\alpha \in \mathbb{N}^*$, $1 \leq r \leq \alpha \leq n$. We will denote by:

• $\| \cdot \|$ the standard Euclidean norm of $\mathbb{R}^d$;
• $\mathbb{L}^1 = \mathbb{L}^1([a, b])$ the usual space of $L^1$-Lebesgue integrable functions endowed with its usual norm $\| \cdot \|_{\mathbb{L}^1}$;
• $\mathbb{W}^k_{\alpha, \text{cap}} = \mathbb{W}^k_{\alpha, \text{cap}}([a, b], \mathbb{R}^d)$ the usual $\alpha$-Sobolev space endowed with its usual norm $\| \cdot \|_{\mathbb{W}^k_{\alpha, \text{cap}}}$;
• $\mathbb{V}^k_{\alpha, b} = \mathbb{V}^k_{\alpha, b}([a, b], \mathbb{R}^d)$ the standard space of continuous functions;
• $\mathbb{V}^k_{\alpha, \text{cap}} = \mathbb{V}^k_{\alpha, \text{cap}}([a, b], \mathbb{R}^d)$ the standard space of infinitely differentiable functions compactly supported in $[a, b]$.

Moreover, let us remind that the compact embedding $\mathbb{W}^k_{\alpha, \text{cap}} \hookrightarrow \mathbb{V}^k_{\alpha, \text{cap}}$ holds.

We define the left and the right Riemann–Liouville fractional integrals $I^\alpha_-$ and $I^\alpha_+$ of order $\alpha \in \mathbb{R}$ ($\alpha > 0$) by

$$I^\alpha_- f(t) = \frac{1}{\Gamma(\alpha)} \int_a^t (t - y)^{\alpha - 1} f(y) \, dy,$$

and

$$I^\alpha_+ f(t) = \frac{1}{\Gamma(\alpha)} \int_t^b (y - t)^{\alpha - 1} f(y) \, dy,$$

respectively. Here $f(t)$ denotes the Euler’s Gamma function. Note that, operators $I^\alpha_-$ and $I^\alpha_+$ are well defined a.e. on $(a, b)$ for $f \in L^1$.

Let $0 < \alpha \leq 1$. Then the left and the right Caputo fractional derivatives of order $\alpha$ are given by

$$I^\alpha_- f(t) = -\frac{d}{dt} I^{1-\alpha}_+ f(t)$$

and

$$I^\alpha_+ f(t) = -\frac{d}{dt} I^{1-\alpha}_- f(t),$$

respectively. Later in the text, we will use only the following property yielding boundedness of Riemann–Liouville fractional integrals in the space $L^p$:

**Property 1.** The left Riemann–Liouville fractional integral $I^\alpha_-$ with $\alpha > 0$ is linear and bounded operator in $L^p$,

$$\forall f \in L^p, \|I^\alpha_- f\|_{L^p} \leq \frac{(b-a) \|f\|_{L^p}}{\Gamma(\alpha+1)}.$$

Next result gives Tonelli-type theorem for Lagrangian functionals containing Caputo fractional derivatives.

**Theorem 1.** (TONELLI-TYPE THEOREM). Let us assume that:

• $L$ is regular;
• $L$ is coercive on $E$;
• $\{L, F\}$ is convex on $(\mathbb{R}^d)^4$ for any $t \in [a, b]$.

Then, there exists a minimizer for $\mathcal{L}$.

In order to make the hypotheses of Theorem 1 more concrete, we give more precise sufficient conditions on the Lagrangian $L$, that imply regularity and coercivity of functional $\mathcal{L}$. In this fashion, we define the family of sets denoted by $\mathcal{P}_{\alpha, b}$ for any $M \geq 1$.

For $M \geq 1$, we define $\mathcal{P}_{\alpha, b}$ to be the set of maps $P : [\mathbb{R}^d]^4 \times [a, b] \to [0, M]$ such that for any $(t_1, x_1, x_2, x_3, t) \in [\mathbb{R}^d]^4 \times [a, b]$,

$$P(t_1, x_1, x_2, x_3, t) = \sum_{k=0}^{N} c_k(t_1, x_1^{d_1}, x_2^{d_2}, x_3^{d_3}),$$

with $N \in \mathbb{N}$ and where, for any $k = 0, \ldots, N$, $c_k : \mathbb{R}^d \to \mathbb{R}^+$ is continuous and satisfies $d_1, d_2 + d_3 + d_4 \leq (p/M)$.

**Proposition 1.** Suppose that there exist $P_0 \in \mathcal{P}_1, P_1 \in \mathcal{P}_2, P_2 \in \mathcal{P}_3, P_3 \in \mathcal{P}_4$ and $P_4 \in \mathcal{P}_5$, such that for any $(t_1, x_1, x_2, x_3, t) \in [\mathbb{R}^d]^4 \times [a, b]$,

• $P(t_1, x_1, x_2, x_3, t) \leq P_0(t_1, x_1, x_2, x_3, t);$
• $d_1/2(t_1, x_1, x_2, x_3, t) \leq P_1(t_1, x_1, x_2, x_3, t);$
• $d_2/2(t_1, x_1, x_2, x_3, t) \leq P_2(t_1, x_1, x_2, x_3, t);$
• $d_3/2(t_1, x_1, x_2, x_3, t) \leq P_3(t_1, x_1, x_2, x_3, t);$
• $d_4/2(t_1, x_1, x_2, x_3, t) \leq P_4(t_1, x_1, x_2, x_3, t).$

Then, $L$ is regular.

Namely, let us consider $u_0 \in \mathbb{R}^d$ and $L = W_{\alpha, \text{cap}}^1$, where $W_{\alpha, \text{cap}}^1 = \{ u \in W_{\alpha, \text{cap}}^1, u(0) = u_0 \}$. Note that, $W_{\alpha, \text{cap}}^1$ is a weakly closed subset of $W_{\alpha, \text{cap}}^1$, because the compact embedding $W_{\alpha, \text{cap}}^1 \hookrightarrow \mathbb{L}^\alpha$ holds.

Next proposition gives sufficient condition for coercive Lagrangian $L$ implying its coercivity.

**Proposition 2.** Assume that, for any $(t_1, x_1, x_2, x_3, t) \in [\mathbb{R}^d]^4 \times [a, b]$,

$$L(t_1, x_1, x_2, x_3, t) \geq c_0 \|u_0\|_{L^\alpha}^2 + \sum_{k=1}^{N} c_k(t_1, x_1^{d_1}, x_2^{d_2}, x_3^{d_3}).$$

with $c_0 > 0$ and $N \in \mathbb{N}$ and where, for any $k = 1, \ldots, N$, $c_k \in \mathbb{R}$ and $0 \leq d_1, d_2, d_3, d_4 + d_5 \leq p$.

Then $L$ is coercive on $W_{\alpha, \text{cap}}^1$.

**Example 1.** As an example, let us consider the following Lagrangian

$$L(t_1, x_1, x_2, x_3, t) = \frac{1}{2} \int_{a}^{t} x_1^{2} + x_2^{2} dt,$$

It is not difficult to verify, that $L$ is convex and satisfies hypotheses at Propostions 1 and 2 with $p = 2$. Therefore, there exists a minimizer of $L$ defined on $W_{\alpha, \text{cap}}^1$. 

**Acknowledgment:** This work is supported by FCT (Portugal) through funds provided by strategic funding of CiDMA (FCT Unit), and by national funds through FCT, under the project UID/Multi/04621/2013.