

FUNCTIONAL IMPLICIT HYPERBOLIC FRACTIONAL ORDER DIFFERENTIAL EQUATIONS WITH DELAY

SAÏD ABBAS*

2320, Rue de Salaberry, apt 10,
Montréal, QC H3M 1K9, Canada

MOUFFAK BENCHOHRA†

Laboratoire de Mathématiques, Université de Sidi Bel-Abbès,
B.P. 89, 22000, Sidi Bel-Abbès, Algérie

JUAN J. NIETO‡

Departamento de Análisis Matemático, Facultad de Matemáticas,
Universidad de Santiago de Compostela, Santiago de Compostela, Spain

Abstract

In this paper we investigate the existence and uniqueness of solutions for the initial value problems (IVP for short), for some classes of functional hyperbolic differential equations with finite and infinite delay by using some fixed point theorems.

AMS Subject Classification: 26A33.

Keywords: Partial hyperbolic differential equation; fractional order; left-sided mixed Riemann-Liouville integral; mixed regularized derivative; solution; finite delay; infinite delay; fixed point.

1 Introduction

The Darboux problem for partial hyperbolic differential equations was studied in the papers of Abbas *et al.* [1, 6], Vityuk [48], Vityuk and Mykhailenko [49, 50] and by other authors. We can find numerous applications in rheology, control, porous media, viscoelasticity, electrochemistry, electromagnetism, etc. [24, 27, 36, 39, 43, 47]. There has been a significant development in ordinary and partial fractional differential equations in recent years; see the monographs of Abbas *et al.* [6], Kilbas *et al.* [37], Miller and Ross [42], Samko *et al.* [45], the papers of Abbas *et al.* [1, 4, 5, 7, 8, 9, 10, 11, 12] and the references therein.

*E-mail address: abbasmsaid@yahoo.fr

†E-mail address: benchohra@univ-sba.dz

‡E-mail address: juanjose.nieto.roig@usc.es

In the present paper, we investigate the existence and uniqueness of solutions of some classes of fractional order implicit hyperbolic differential equations with delay. First, we consider the following fractional order IVP for the system

$$\overline{D}_\theta^r u(x,y) = f(x,y, u_{(x,y)}, \overline{D}_\theta^r u(x,y)); \text{ if } (x,y) \in J := [0,a] \times [0,b], \tag{1.1}$$

$$u(x,y) = \phi(x,y); \text{ if } (x,y) \in \tilde{J} := [-\alpha,a] \times [-\beta,b] \setminus (0,a] \times (0,b], \tag{1.2}$$

$$\begin{cases} u(x,0) = \varphi(x); x \in [0,a], \\ u(0,y) = \psi(y); y \in [0,b], \end{cases} \tag{1.3}$$

where $a, b, \alpha, \beta > 0$, $\theta = (0,0)$, \overline{D}_θ^r is the mixed regularized derivative of order $r = (r_1, r_2) \in (0,1] \times (0,1]$, $f : J \times C \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a given function, $\phi \in C(\tilde{J})$, $\varphi : [0,a] \rightarrow \mathbb{R}^n$, $\psi : [0,b] \rightarrow \mathbb{R}^n$ are given absolutely continuous functions with $\varphi(x) = \phi(x,0)$, $\psi(y) = \phi(0,y)$ for each $x \in [0,a]$, $y \in [0,b]$, and $C := C([-\alpha,0] \times [-\beta,0])$ is the space of continuous functions on $[-\alpha,0] \times [-\beta,0]$.

We denote by $u_{(x,y)}$ the element of C defined by

$$u_{(x,y)}(s,t) = u(x+s, y+t); (s,t) \in [-\alpha,0] \times [-\beta,0],$$

here $u_{(x,y)}(\cdot, \cdot)$ represents the history of the state from time $(x-\alpha, y-\beta)$ up to the present time (x,y) .

Next, we consider the following fractional order IVP for the system

$$\overline{D}_\theta^r u(x,y) = f(x,y, u_{(x,y)}, \overline{D}_\theta^r u(x,y)); \text{ if } (x,y) \in J := [0,a] \times [0,b], \tag{1.4}$$

$$u(x,y) = \phi(x,y), \text{ if } (x,y) \in \tilde{J}' := (-\infty, a] \times (-\infty, b] \setminus (0,a] \times (0,b], \tag{1.5}$$

$$\begin{cases} u(x,0) = \varphi(x); x \in [0,a], \\ u(0,y) = \psi(y); y \in [0,b], \end{cases} \tag{1.6}$$

where φ, ψ are as in problem (1.1)-(1.3) and $\phi \in C(\tilde{J}')$, $f : J \times \mathcal{B} \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a given continuous function, and \mathcal{B} is called a phase space that will be specified in Section 3.

Later we deal with the existence and uniqueness of solutions to fractional order IVP, for the system

$$\overline{D}_\theta^r u(x,y) = f(x,y, u_{(\rho_1(x,y, u_{(x,y)}), \rho_2(x,y, u_{(x,y)}))}, \overline{D}_\theta^r u(x,y)); \text{ if } (x,y) \in J, \tag{1.7}$$

$$u(x,y) = \phi(x,y); \text{ if } (x,y) \in \tilde{J}, \tag{1.8}$$

$$u(x,0) = \varphi(x), u(0,y) = \psi(y); x \in [0,a], y \in [0,b], \tag{1.9}$$

where $f : J \times C \times \mathbb{R}^n \rightarrow \mathbb{R}^n$, $\rho_1, \rho_2 : J \times C \rightarrow \mathbb{R}$ are given functions.

Finally we consider the following initial value problem for partial functional differential equations

$$\overline{D}_\theta^r u(x,y) = f(x,y, u_{(\rho_1(x,y, u_{(x,y)}), \rho_2(x,y, u_{(x,y)}))}, \overline{D}_\theta^r u(x,y)); \text{ if } (x,y) \in J, \tag{1.10}$$

$$u(x, y) = \phi(x, y); \text{ if } (x, y) \in \tilde{J}', \quad (1.11)$$

$$u(x, 0) = \varphi(x), \quad u(0, y) = \psi(y); \quad x \in [0, a], \quad y \in [0, b], \quad (1.12)$$

where $f : J \times \mathcal{B} \times \mathbb{R}^n \rightarrow \mathbb{R}^n$, $\rho_1, \rho_2 : J \times \mathcal{B} \rightarrow \mathbb{R}$ are given functions.

Differential delay equations, or functional differential equations, have been used in modeling scientific phenomena for many years. Often, it has been assumed that the delay is either a fixed constant or is given as an integral in which case it is called a distributed delay, see for instance the books [30, 38]. Over the past several years it has become apparent that equations with state-dependent delay arise also in several areas such as in classical electrodynamics [26], in population models [13, 15, 18, 19], in models of commodity price fluctuations [16, 40], and in models of blood cell productions [17, 20, 21, 41].

There exists an extensive literature for integer order differential equations with state-dependent delay equations, see among another works, Aiello *et al.* [13], Arino *et al.* [14], Domoshnitsky *et al.* [25], Hartung *et al.* [31, 32, 33, 34], Hernandez *et al.* [35], Schumaker [46], Qesmi and Walther [44], and Walther [51].

We present two results for each of our problems, the first one is based on Banach's contraction principle and the second one on the nonlinear alternative of Leray-Schauder type. The main results of the present paper extend those considered without delay [10, 50], and those when the nonlinearity does not depend on the fractional derivative [2, 3, 10, 12].

2 Preliminaries

In this section, we introduce notations, definitions, and preliminary facts which are used throughout this paper. By $C(J)$ we denote the Banach space of all continuous functions from J into \mathbb{R}^n with the norm

$$\|w\|_\infty = \sup_{(x,y) \in J} \|w(x, y)\|,$$

where $\|\cdot\|$ denotes a suitable complete norm on \mathbb{R}^n .

As usual, by $AC(J)$ we denote the space of absolutely continuous functions from J into \mathbb{R}^n and $L^1(J)$ is the space of Lebesgue-integrable functions $w : J \rightarrow \mathbb{R}^n$ with the norm

$$\|w\|_1 = \int_0^a \int_0^b \|w(x, y)\| dy dx.$$

Definition 2.1. [37, 45] Let $\alpha \in (0, \infty)$ and $u \in L^1(J)$. The partial Riemann-Liouville integral of order α of $u(x, y)$ with respect to x is defined by the expression

$$I_{0,x}^\alpha u(x, y) = \frac{1}{\Gamma(\alpha)} \int_0^x (x-s)^{\alpha-1} u(s, y) ds, \text{ for almost all } x \in [0, a] \text{ and all } y \in [0, b],$$

where $\Gamma(\cdot)$ is the (Euler's) Gamma function defined by $\Gamma(\zeta) = \int_0^\infty t^{\zeta-1} e^{-t} dt$; $\zeta > 0$.

Analogously, we define the integral

$$I_{0,y}^\alpha u(x,y) = \frac{1}{\Gamma(\alpha)} \int_0^y (y-s)^{\alpha-1} u(x,s) ds, \text{ for all } x \in [0,a] \text{ and almost all } y \in [0,b].$$

Definition 2.2. [37, 45] Let $\alpha \in (0, 1]$ and $u \in L^1(J)$. The Riemann-Liouville fractional derivative of order α of $u(x,y)$ with respect to x is defined by

$$(D_{0,x}^\alpha u)(x,y) = \frac{\partial}{\partial x} I_{0,x}^{1-\alpha} u(x,y), \text{ for almost all } x \in [0,a] \text{ and all } y \in [0,b].$$

Analogously, we define the derivative

$$(D_{0,y}^\alpha u)(x,y) = \frac{\partial}{\partial y} I_{0,y}^{1-\alpha} u(x,y), \text{ for all } x \in [0,a] \text{ and almost all } y \in [0,b].$$

Definition 2.3. [37, 45] Let $\alpha \in (0, 1]$ and $u \in L^1(J)$. The Caputo fractional derivative of order α of $u(x,y)$ with respect to x is defined by the expression

$${}^c D_{0,x}^\alpha u(x,y) = I_{0,x}^{1-\alpha} \frac{\partial}{\partial x} u(x,y), \text{ for almost all } x \in [0,a] \text{ and all } y \in [0,b].$$

Analogously, we define the derivative

$${}^c D_{0,y}^\alpha u(x,y) = I_{0,y}^{1-\alpha} \frac{\partial}{\partial y} u(x,y), \text{ for all } x \in [0,a] \text{ and almost all } y \in [0,b].$$

Definition 2.4. [48] Let $r = (r_1, r_2) \in (0, \infty) \times (0, \infty)$, $\theta = (0, 0)$ and $u \in L^1(J)$. The left-sided mixed Riemann-Liouville integral of order r of u is defined by

$$(I_\theta^r u)(x,y) = \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} u(s,t) dt ds.$$

In particular,

$$(I_\theta^\theta u)(x,y) = u(x,y), (I_\theta^\sigma u)(x,y) = \int_0^x \int_0^y u(s,t) dt ds; \text{ for almost all } (x,y) \in J,$$

where $\sigma = (1, 1)$.

For instance, $I_\theta^r u$ exists for all $r_1, r_2 \in (0, \infty)$, when $u \in L^1(J)$. Note also that when $u \in C(J)$, then $(I_\theta^r u) \in C(J)$, moreover

$$(I_\theta^r u)(x,0) = (I_\theta^r u)(0,y) = 0; \text{ } x \in [0,a], y \in [0,b].$$

Example 2.5. Let $\lambda, \omega \in (-1, 0) \cup (0, \infty)$ and $r = (r_1, r_2) \in (0, \infty) \times (0, \infty)$, then

$$I_{\theta}^r x^\lambda y^\omega = \frac{\Gamma(1+\lambda)\Gamma(1+\omega)}{\Gamma(1+\lambda+r_1)\Gamma(1+\omega+r_2)} x^{\lambda+r_1} y^{\omega+r_2}, \text{ for almost all } (x,y) \in J.$$

By $1-r$ we mean $(1-r_1, 1-r_2) \in (0, 1] \times (0, 1]$. Denote by $D_{xy}^2 := \frac{\partial^2}{\partial x \partial y}$, the mixed second order partial derivative.

Definition 2.6. [50] Let $r \in (0, 1] \times (0, 1]$ and $u \in L^1(J)$. The mixed fractional Riemann-Liouville derivative of order r of u is defined by the expression $D_\theta^r u(x, y) = (D_{xy}^2 I_\theta^{1-r} u)(x, y)$ and the Caputo fractional-order derivative of order r of u is defined by the expression

$${}^c D_\theta^r u(x, y) = (I_\theta^{1-r} D_{xy}^2 u)(x, y) = \frac{1}{\Gamma(1-r_1)\Gamma(1-r_2)} \int_0^x \int_0^y \frac{D_{st}^2 u(s, t)}{(x-s)^{r_1}(y-t)^{r_2}} dt ds.$$

The case $\sigma = (1, 1)$ is included and we have

$$(D_\theta^\sigma u)(x, y) = ({}^c D_\theta^\sigma u)(x, y) = (D_{xy}^2 u)(x, y), \text{ for almost all } (x, y) \in J.$$

Example 2.7. Let $\lambda, \omega \in (-1, 0) \cup (0, \infty)$ and $r = (r_1, r_2) \in (0, 1] \times (0, 1]$, then

$$D_\theta^r x^\lambda y^\omega = \frac{\Gamma(1+\lambda)\Gamma(1+\omega)}{\Gamma(1+\lambda-r_1)\Gamma(1+\omega-r_2)} x^{\lambda-r_1} y^{\omega-r_2}, \text{ for almost all } (x, y) \in J.$$

Definition 2.8. [50] For a function $u : J \rightarrow \mathbb{R}^n$, we set

$$q(x, y) = u(x, y) - u(x, 0) - u(0, y) + u(0, 0).$$

By the mixed regularized derivative of order $r = (r_1, r_2) \in (0, 1] \times (0, 1]$ of a function $u(x, y)$, we name the function

$$\bar{D}_\theta^r u(x, y) = D_\theta^r q(x, y).$$

The function

$$\bar{D}_{0,x}^{r_1} u(x, y) = D_{0,x}^{r_1} [u(x, y) - u(0, y)],$$

is called the partial r_1 -order regularized derivative of the function $u(x, y) : J \rightarrow \mathbb{R}^n$ with respect to the variable x . Analogously, we define the derivative

$$\bar{D}_{0,y}^{r_2} u(x, y) = D_{0,y}^{r_2} [u(x, y) - u(x, 0)].$$

3 The phase space \mathcal{B}

The notation of the phase space \mathcal{B} plays an important role in the study of both qualitative and quantitative theory for functional differential equations. A usual choice is a semi-normed space satisfying suitable axioms, which was introduced by Hale and Kato (see [29]). For any $(x, y) \in J$ denote $E_{(x,y)} := [0, x] \times \{0\} \cup \{0\} \times [0, y]$, furthermore in case $x = a$, $y = b$ we write simply E . Consider the space $(\mathcal{B}, \|(\cdot, \cdot)\|_{\mathcal{B}})$ is a seminormed linear space of functions mapping $(-\infty, 0] \times (-\infty, 0]$ into \mathbb{R}^n , and satisfying the following fundamental axioms which were adapted from those introduced by Hale and Kato for ordinary differential functional equations:

(A₁) If $z : (-\infty, a] \times (-\infty, b] \rightarrow \mathbb{R}^n$ continuous on J and $z_{(x,y)} \in \mathcal{B}$, for all $(x, y) \in E$, then there are constants $H, K, M > 0$ such that for any $(x, y) \in J$ the following conditions hold:

(i) $z_{(x,y)}$ is in \mathcal{B} ;

(ii) $\|z(x,y)\| \leq H\|z_{(x,y)}\|_{\mathcal{B}}$,

(iii) $\|z_{(x,y)}\|_{\mathcal{B}} \leq K \sup_{(s,t) \in [0,x] \times [0,y]} \|z(s,t)\| + M \sup_{(s,t) \in E_{(x,y)}} \|z(s,t)\|_{\mathcal{B}}$,

(A₂) For the function $z(\cdot, \cdot)$ in (A₁), $z_{(x,y)}$ is a \mathcal{B} -valued continuous function on J .

(A₃) The space \mathcal{B} is complete.

Now, we present some examples of phase spaces [22, 23].

Example 3.1. Let \mathcal{B} be the set of all functions $\phi : (-\infty, 0] \times (-\infty, 0] \rightarrow \mathbb{R}^n$ which are continuous on $[-\alpha, 0] \times [-\beta, 0]$, $\alpha, \beta \geq 0$, with the seminorm

$$\|\phi\|_{\mathcal{B}} = \sup_{(s,t) \in [-\alpha, 0] \times [-\beta, 0]} \|\phi(s,t)\|.$$

Then we have $H = K = M = 1$. The quotient space $\widehat{\mathcal{B}} = \mathcal{B}/\|\cdot\|_{\mathcal{B}}$ is isometric to the space $C([-\alpha, 0] \times [-\beta, 0], \mathbb{R}^n)$ of all continuous functions from $[-\alpha, 0] \times [-\beta, 0]$ into \mathbb{R}^n with the supremum norm, this means that partial differential functional equations with finite delay are included in our axiomatic model.

Example 3.2. Let $\gamma \in \mathbb{R}$, C_{γ} be the set of all continuous functions $\phi : (-\infty, 0] \times (-\infty, 0] \rightarrow \mathbb{R}^n$ for which a limit $\lim_{\|(s,t)\| \rightarrow \infty} e^{\gamma(s+t)} \phi(s,t)$ exists, with the norm

$$\|\phi\|_{C_{\gamma}} = \sup_{(s,t) \in (-\infty, 0] \times (-\infty, 0]} e^{\gamma(s+t)} \|\phi(s,t)\|.$$

Then we have $H = 1$ and $K = M = \max\{e^{-\gamma(a+b)}, 1\}$.

Example 3.3. Let $\alpha, \beta, \gamma \geq 0$ and let

$$\|\phi\|_{CL_{\gamma}} = \sup_{(s,t) \in [-\alpha, 0] \times [-\beta, 0]} \|\phi(s,t)\| + \int_{-\infty}^0 \int_{-\infty}^0 e^{\gamma(s+t)} \|\phi(s,t)\| dt ds.$$

be the seminorm for the space CL_{γ} of all functions $\phi : (-\infty, 0] \times (-\infty, 0] \rightarrow \mathbb{R}^n$ which are continuous on $[-\alpha, 0] \times [-\beta, 0]$ measurable on $(-\infty, -\alpha] \times (-\infty, 0] \cup (-\infty, 0] \times (-\infty, -\beta]$, and such that $\|\phi\|_{CL_{\gamma}} < \infty$. Then

$$H = 1, K = \int_{-\alpha}^0 \int_{-\beta}^0 e^{\gamma(s+t)} dt ds, M = 2.$$

4 Existence Results with Finite Delay

Let us start by defining what we mean by a solution of the problem (1.1)-(1.3).

Definition 4.1. A function $u \in C_{(\alpha,\beta)} := C([-\alpha, a] \times [-\beta, b])$ such that $u(x,y)$, $\overline{D}_{0,x}^{r_1} u(x,y)$, $\overline{D}_{0,y}^{r_2} u(x,y)$, $\overline{D}_{\theta}^r u(x,y)$ are continuous for $(x,y) \in J$ and $I_{\theta}^{1-r} u(x,y) \in AC(J)$ is said to be a solution of (1.1)-(1.3) if u satisfies equations (1.1),(1.3) on J and the condition (1.2) on \tilde{J} .

In the sequel, we need the following lemma

Lemma 4.2. [50] *Let a function $f(x, y, u, z) : J \times \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ be continuous. Then problem (1.1)-(1.2) is equivalent to the problem of the solution of the equation*

$$g(x, y) = f(x, y, \mu(x, y) + I_{\theta}^r g(x, y), g(x, y)),$$

and if $g(x, y) \in C(J)$ is the solution of this equation, then $u(x, y) = \mu(x, y) + I_{\theta}^r g(x, y)$, where

$$\mu(x, y) = \varphi(x) + \psi(y) - \varphi(0).$$

Further, we present conditions for the existence and uniqueness of a solution of problem (1.1)-(1.3).

Theorem 4.3. *Assume*

(H₁) *The function $f : J \times C \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ is continuous,*

(H₂) *For any $u, v \in C$, $w, z \in \mathbb{R}^n$ and $(x, y) \in J$, there exist constants $\ell > 0$ and $0 < l < 1$ such that*

$$\|f(x, y, u, z) - f(x, y, v, w)\| \leq \ell \|u - v\|_C + l \|z - w\|.$$

If

$$\frac{\ell a^{r_1} b^{r_2}}{(1-l)\Gamma(1+r_1)\Gamma(1+r_2)} < 1, \quad (4.1)$$

then there exists a unique solution for IVP (1.1)-(1.3) on $[-\alpha, a] \times [-\beta, b]$.

Proof. Transform the problem (1.1)-(1.2) into a fixed point problem. Consider the operator $N : C_{(\alpha, \beta)} \rightarrow C_{(\alpha, \beta)}$ defined by,

$$(Nu)(x, y) = \begin{cases} \Phi(x, y); & (x, y) \in \tilde{J}, \\ \mu(x, y) + I_{\theta}^r g(x, y); & (x, y) \in J, \end{cases} \quad (4.2)$$

where $g \in C(J)$ such that

$$g(x, y) = f(x, y, u_{(x, y)}, g(x, y)).$$

From Lemma 4.2, the problem of finding the solutions of the IVP (1.1)-(1.3) is reduced to finding the solutions of the operator equation $N(u) = u$.

Let $v, w \in C_{(\alpha, \beta)}$. Then, for $(x, y) \in J$, we have

$$\|N(v)(x, y) - N(w)(x, y)\| \leq \int_0^x \int_0^y \frac{(x-s)^{r_1-1} (y-t)^{r_2-1}}{\Gamma(r_1)\Gamma(r_2)} \|g(s, t) - h(s, t)\| dt ds, \quad (4.3)$$

where $g, h \in C(J)$ such that

$$g(x, y) = f(x, y, v_{(x, y)}, g(x, y))$$

and

$$h(x, y) = f(x, y, w_{(x, y)}, h(x, y)).$$

By (H_2) , we get

$$\|g(x, y) - h(x, y)\| \leq \ell \|v_{(x,y)} - w_{(x,y)}\|_C + l \|g(x, y) - h(x, y)\|.$$

Then

$$\begin{aligned} \|g(x, y) - h(x, y)\| &\leq \frac{\ell}{1-l} \|v_{(x,y)} - w_{(x,y)}\|_C \\ &\leq \frac{\ell}{1-l} \|v - w\|_\infty. \end{aligned}$$

Thus, (6.1) implies that

$$\begin{aligned} \|N(v) - N(w)\|_\infty &\leq \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} \frac{\ell}{1-l} \|v - w\|_\infty dt ds \\ &\leq \frac{\ell a^{r_1} b^{r_2}}{(1-l)\Gamma(1+r_1)\Gamma(1+r_2)} \|v - w\|_\infty. \end{aligned}$$

Hence

$$\|N(v) - N(w)\|_\infty \leq \frac{\ell a^{r_1} b^{r_2}}{(1-l)\Gamma(1+r_1)\Gamma(1+r_2)} \|v - w\|_\infty.$$

By (4.1), N is a contraction, and hence N has a unique fixed point by Banach's contraction principle.

Theorem 4.4. [28] (Nonlinear alternative of Leray-Schauder type) *Let X be a Banach space and C a nonempty convex subset of X . Let U a nonempty open subset of C with $0 \in U$ and $T : \bar{U} \rightarrow C$ continuous and compact operator.*

Then either

- (a) T has fixed points. Or
- (b) There exist $u \in \partial U$ and $\lambda \in [0, 1]$ with $u = \lambda T(u)$.

Theorem 4.5. *Assume (H_1) and the following hypothesis hold*

(H_3) *There exist $p, q, d \in C(J, \mathbb{R}_+)$ such that*

$$\|f(x, y, u, z)\| \leq p(x, y) + q(x, y)\|u\|_C + d(x, y)\|z\|$$

for $(x, y) \in J$ and each $u \in C, z \in \mathbb{R}^n$.

If

$$d^* + \frac{q^* a^{r_1} b^{r_2}}{\Gamma(1+r_1)\Gamma(1+r_2)} < 1, \tag{4.4}$$

where $d^ = \sup_{(x,y) \in J} d(x, y)$ and $q^* = \sup_{(x,y) \in J} q(x, y)$,*

then the IVP (1.1)-(1.3) has at least one solution on $[-\alpha, a] \times [-\beta, b]$.

Proof. Transform the problem (1.1)-(1.3) into a fixed point problem. Consider the operator N defined in (4.2). We shall show that the operator N is continuous and compact.

Step 1: N is continuous.

Let $\{u_n\}_{n \in \mathbb{N}}$ be a sequence such that $u_n \rightarrow u$ in $C_{(\alpha, \beta)}$. Let $\eta > 0$ be such that $\|u_n\| \leq \eta$. Then

$$\|(Nu_n)(x, y) - (Nu)(x, y)\| \leq \int_0^x \int_0^y \frac{(x-s)^{r_1-1}(y-t)^{r_2-1}}{\Gamma(r_1)\Gamma(r_2)} \|g_n(s, t) - g(s, t)\| dt ds, \quad (4.5)$$

where $g_n, g \in C(J)$ such that

$$g_n(x, y) = f(x, y, u_n(x, y), g_n(x, y))$$

and

$$g(x, y) = f(x, y, u(x, y), g(x, y)).$$

Since $u_n \rightarrow u$ as $n \rightarrow \infty$ and f is a continuous function, we get

$$g_n(x, y) \rightarrow g(x, y) \text{ as } n \rightarrow \infty, \text{ for each } (x, y) \in J.$$

Hence, (4.5) gives

$$\|N(u_n) - N(u)\|_\infty \leq \frac{a^{r_1} b^{r_2}}{\Gamma(1+r_1)\Gamma(1+r_2)} \|g_n - g\|_\infty \rightarrow 0 \text{ as } n \rightarrow \infty.$$

Step 2: N maps bounded sets into bounded sets in $C_{(\alpha, \beta)}$.

Indeed, it is enough show that for any $\eta^* > 0$, there exists a positive constant M^* such that, for each $u \in B_{\eta^*} = \{u \in C_{(\alpha, \beta)} : \|u\|_\infty \leq \eta^*\}$, we have $\|N(u)\|_\infty \leq M^*$. For $(x, y) \in J$, we have

$$\|(Nu)(x, y)\| \leq \|\mu(x, y)\| + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1}(y-t)^{r_2-1} \|g(s, t)\| dt ds, \quad (4.6)$$

where $g \in C(J)$ such that

$$g(x, y) = f(x, y, u(x, y), g(x, y)).$$

By (H_3) we have for each $(x, y) \in J$,

$$\begin{aligned} \|g(x, y)\| &\leq p(x, y) + q(x, y) \|\mu(x, y)\| + I_\theta^r g(x, y) + d(x, y) \|g(x, y)\| \\ &\leq p^* + q^* \left(\|\mu\|_\infty + \frac{a^{r_1} b^{r_2} \|g(x, y)\|}{\Gamma(1+r_1)\Gamma(1+r_2)} \right) + d^* \|g(x, y)\|, \end{aligned}$$

where $p^* = \sup_{(x, y) \in J} p(x, y)$.

Then, by (4.4) we have

$$\|g(x, y)\| \leq \frac{p^* + q^* \|\mu\|_\infty}{1 - d^* - \frac{q^* a^{r_1} b^{r_2}}{\Gamma(1+r_1)\Gamma(1+r_2)}} := M.$$

Thus, (4.6) implies that

$$\|N(u)\|_\infty \leq \|\mu\|_\infty + \frac{M a^{r_1} b^{r_2}}{\Gamma(1+r_1)\Gamma(1+r_2)} := M^*.$$

Step 3: N maps bounded sets into equicontinuous sets in $C_{(\alpha,\beta)}$.

Let $(x_1, y_1), (x_2, y_2) \in J$, $x_1 < x_2$, $y_1 < y_2$, B_{η^*} be a bounded set of $C_{(\alpha,\beta)}$ as in Step 2, and let $u \in B_{\eta^*}$. Then

$$\begin{aligned} & \|(Nu)(x_2, y_2) - (Nu)(x_1, y_1)\| \\ \leq & \|\mu(x_2, y_2) - \mu(x_1, y_1)\| \\ & + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^{x_1} \int_0^{y_1} [(x_2 - s)^{r_1-1} (y_2 - t)^{r_2-1} - (x_1 - s)^{r_1-1} (y_1 - t)^{r_2-1}] \|g(s, t)\| dt ds \\ & + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_{x_1}^{x_2} \int_{y_1}^{y_2} (x_2 - s)^{r_1-1} (y_2 - t)^{r_2-1} \|g(s, t)\| dt ds \\ & + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^{x_1} \int_{y_1}^{y_2} (x_2 - s)^{r_1-1} (y_2 - t)^{r_2-1} \|g(s, t)\| dt ds \\ & + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_{x_1}^{x_2} \int_0^{y_1} (x_2 - s)^{r_1-1} (y_2 - t)^{r_2-1} \|g(s, t)\| dt ds, \end{aligned}$$

where $g \in C(J)$ such that

$$g(x, y) = f(x, y, u(x, y), g(x, y)).$$

But $\|g(x, y)\| \leq M$. Thus

$$\begin{aligned} \|(Nu)(x_2, y_2) - (Nu)(x_1, y_1)\| & \leq \|\mu(x_2, y_2) - \mu(x_1, y_1)\| \\ & + \frac{M}{\Gamma(1+r_1)\Gamma(1+r_2)} [2y_2^{r_2}(x_2 - x_1)^{r_1} + 2x_2^{r_1}(y_2 - y_1)^{r_2} \\ & + x_1^{r_1}y_1^{r_2} - x_2^{r_1}y_2^{r_2} - 2(x_2 - x_1)^{r_1}(y_2 - y_1)^{r_2}]. \end{aligned}$$

As $x_1 \rightarrow x_2$, $y_1 \rightarrow y_2$ the right-hand side of the above inequality tends to zero. As a consequence of Steps 1 to 3, together with the Arzela-Ascoli theorem, we can conclude that N is continuous and completely continuous.

Step 4: *A priori bounds.*

We now show there exists an open set $U \subseteq C_{(\alpha,\beta)}$ with $u \neq \lambda N(u)$, for $\lambda \in (0, 1)$ and $u \in \partial U$. Let $u \in C_{(\alpha,\beta)}$ and $u = \lambda N(u)$ for some $0 < \lambda < 1$. Thus, for each $(x, y) \in J$, we have

$$u(x, y) = \lambda \mu(x, y) + \frac{\lambda}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x - s)^{r_1-1} (y - t)^{r_2-1} g(s, t) dt ds.$$

This implies by (H_3) and as in step 2 that, $\|u\| \leq M^*$. Hence, for each $(x, y) \in [-\alpha, a] \times [-\beta, b]$, we have

$$\|u\|_\infty \leq \max(\|\phi\|_C, M^*) := R.$$

Set

$$U = \{u \in C_{(\alpha,\beta)} : \|u\|_\infty < R + 1\}.$$

By our choice of U , there is no $u \in \partial U$ such that $u = \lambda N(u)$, for $\lambda \in (0, 1)$. As a consequence of Theorem 4.4, we deduce that N has a fixed point u in \overline{U} which is a solution to problem (1.1)-(1.2).

5 Existence Results for Infinite Delay

Let us start by defining what we mean by a solution of the problem (1.4)-(1.6). Let the space

$$\Omega := \{u : (-\infty, a] \times (-\infty, b] \rightarrow \mathbb{R}^n : u_{(x,y)} \in \mathcal{B} \text{ for } (x,y) \in E \text{ and } u|_J \in C(J, \mathbb{R}^n)\}.$$

Definition 5.1. A function $u \in \Omega$ is said to be a solution of (1.4)-(1.6) if u satisfies equations (1.4) and (1.6) on J and the condition (1.5) on \tilde{J}' .

Our first existence result for the IVP (1.4)-(1.6) is based on the Banach contraction principle.

Theorem 5.2. *Assume that the following hypotheses hold:*

(H₁') *There exist constants $\ell' > 0$ and $0 < l' < 1$ such that*

$$\|f(x,y,u,z) - f(x,y,v,w)\| \leq \ell' \|u - v\|_{\mathcal{B}} + l' \|z - w\|,$$

for any $u, v \in \mathcal{B}$, $z, w \in \mathbb{R}^n$, and $(x,y) \in J$.

If

$$\frac{K \ell' a^{r_1} b^{r_2}}{(1 - l') \Gamma(1 + r_1) \Gamma(1 + r_2)} < 1, \quad (5.1)$$

then there exists a unique solution for IVP (1.4)-(1.6) on $(-\infty, a] \times (-\infty, b]$.

Proof. Consider the operator $N : \Omega \rightarrow \Omega$ defined by,

$$(Nu)(x,y) = \begin{cases} \phi(x,y); & (x,y) \in \tilde{J}', \\ \mu(x,y) + I_{\theta}^r g(x,y); & (x,y) \in J, \end{cases} \quad (5.2)$$

where

$$g(x,y) = f(x,y, u_{(x,y)}, g(x,y)); \quad (x,y) \in J.$$

Let $v(\cdot, \cdot) : (-\infty, a] \times (-\infty, b] \rightarrow \mathbb{R}^n$ be a function defined by,

$$v(x,y) = \begin{cases} \phi(x,y), & (x,y) \in \tilde{J}', \\ \mu(x,y), & (x,y) \in J. \end{cases}$$

Then $v_{(x,y)} = \phi$ for all $(x,y) \in E$. For each $w \in C(J)$ with $w(x,y) = 0$ for each $(x,y) \in E$ we denote by \bar{w} the function defined by

$$\bar{w}(x,y) = \begin{cases} 0, & (x,y) \in \tilde{J}', \\ w(x,y) & (x,y) \in J. \end{cases}$$

If $u(\cdot, \cdot)$ satisfies the integral equation,

$$u(x,y) = \mu(x,y) + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} g(s,t) dt ds,$$

we can decompose $u(.,.)$ as $u(x,y) = \bar{w}(x,y) + v(x,y)$; $(x,y) \in J$, which implies $u_{(x,y)} = \bar{w}_{(x,y)} + v_{(x,y)}$, for every $(x,y) \in J$, and the function $w(.,.)$ satisfies

$$w(x,y) = \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} g(s,t) dt ds,$$

where

$$g(x,y) = f(x,y, \bar{w}_{(x,y)} + v_{(x,y)}, g(x,y)); (x,y) \in J.$$

Set

$$C_0 = \{w \in C(J) : w(x,y) = 0 \text{ for } (x,y) \in E\},$$

and let $\|\cdot\|_{(a,b)}$ be the seminorm in C_0 defined by

$$\|w\|_{(a,b)} = \sup_{(x,y) \in E} \|w_{(x,y)}\|_{\mathcal{B}} + \sup_{(x,y) \in J} \|w(x,y)\| = \sup_{(x,y) \in J} \|w(x,y)\|, w \in C_0.$$

C_0 is a Banach space with norm $\|\cdot\|_{(a,b)}$. Let the operator $P : C_0 \rightarrow C_0$ be defined by

$$(Pw)(x,y) = \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} f(s,t, \bar{w}_{(s,t)} + v_{(s,t)}, g(s,t)) dt ds, \quad (5.3)$$

where

$$g(x,y) = f(x,y, \bar{w}_{(x,y)} + v_{(x,y)}, g(x,y)); (x,y) \in J.$$

Then the operator N has a fixed point is equivalent to P has a fixed point, and so we turn to proving that P has a fixed point. We shall show that $P : C_0 \rightarrow C_0$ is a contraction map. Indeed, consider $w, w^* \in C_0$. Then we have for each $(x,y) \in J$

$$\|(Pw)(x,y) - (Pw^*)(x,y)\| \leq \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} \|g(s,t) - g^*(s,t)\| dt ds,$$

where

$$g^*(x,y) = f(x,y, \bar{w}^*_{(x,y)} + v_{(x,y)}).$$

But, for each $(x,y) \in J$, we have

$$\|g(x,y) - g^*(x,y)\| \leq \frac{\ell'}{1-\ell'} \|\bar{w}_{(x,y)} - \bar{w}^*_{(x,y)}\|_{\mathcal{B}}.$$

Thus, we obtain that, for each $(x,y) \in J$

$$\begin{aligned} \|(Pw)(x,y) - (Pw^*)(x,y)\| &\leq \frac{\ell'}{(1-\ell')\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} \\ &\times \|\bar{w}_{(s,t)} - \bar{w}^*_{(s,t)}\|_{\mathcal{B}} dt ds \\ &\leq \frac{\ell'}{(1-\ell')\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} \\ &\times k \sup_{(s,t) \in [0,x] \times [0,y]} \|\bar{w}(s,t) - \bar{w}^*(s,t)\|_{\mathcal{B}} dt ds \\ &\leq \frac{K\ell'}{(1-\ell')\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} dt ds \|\bar{w} - \bar{w}^*\|_{(a,b)}. \end{aligned}$$

Therefore

$$\|P(w) - P(w^*)\|_{(a,b)} \leq \frac{k\ell' a^{r_1} b^{r_2}}{\Gamma(1+r_1)\Gamma(1+r_2)} \|\bar{w} - \bar{w}^*\|_{(a,b)}.$$

and hence, by (5.1) P is a contraction. Therefore, P has a unique fixed point by Banach's contraction principle.

Now we give an existence result based on the nonlinear alternative of Leray-Schauder type [28].

Theorem 5.3. *Assume that the following hypotheses hold:*

(H'₂) *There exist $p', q', d' \in C(J, \mathbb{R}_+)$ such that*

$$\|f(x, y, u, v)\| \leq p'(x, y) + q'(x, y)\|u\|_{\mathcal{B}} + d'(x, y)\|v\|,$$

for each $(x, y) \in J$, $u \in \mathcal{B}$, and $v \in \mathbb{R}^n$.

If

$$d^{**} + \frac{q^{**} a^{r_1} b^{r_2}}{\Gamma(1+r_1)\Gamma(1+r_2)} < 1, \quad (5.4)$$

where $d^{**} = \sup_{(x,y) \in J} d'(x, y)$ and $q^{**} = \sup_{(x,y) \in J} q'(x, y)$, then the IVP (1.4)-(1.6) has at least one solution on $(-\infty, a] \times (-\infty, b]$.

Proof. Let $P : C_0 \rightarrow C_0$ defined as in (5.3). As in Theorem 4.5, we can prove that P is continuous and completely continuous. We now show there exists an open set $U' \subseteq C_0$ with $w \neq \lambda P(w)$, for $\lambda \in (0, 1)$ and $w \in \partial U'$. Let $w \in C_0$ and $w = \lambda P(w)$ for some $0 < \lambda < 1$. Thus for each $(x, y) \in J$,

$$w(x, y) = \frac{\lambda}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} g(s, t) dt ds.$$

where

$$g(x, y) = f(x, y, u_{(x,y)}, g(x, y)); \quad (x, y) \in J.$$

By (H'₂) and (5.4) we get for each $(x, y) \in J$,

$$\|g(x, y)\| \leq \frac{p^{**} + q^{**} \|\mu\|_{\infty}}{1 - d^{**} - \frac{q^{**} a^{r_1} b^{r_2}}{\Gamma(1+r_1)\Gamma(1+r_2)}} := M',$$

where $p^{**} = \sup_{(x,y) \in J} p'(x, y)$. This implies that, for each $(x, y) \in J$, we have

$$\|w(x, y)\| \leq \frac{M' a^{r_1} b^{r_2}}{\Gamma(1+r_1)\Gamma(1+r_2)} := \tilde{M}.$$

Hence

$$\|w\|_{(a,b)} \leq \tilde{M}.$$

Set

$$U' = \{w \in C_0 : \|w\|_{(a,b)} < \tilde{M} + 1\}.$$

$P : \bar{U}' \rightarrow C_0$ is continuous and completely continuous. By our choice of U' , there is no $w \in \partial U'$ such that $w = \lambda P(w)$, for $\lambda \in (0, 1)$. As a consequence of the nonlinear alternative of Leray-Schauder type (Theorem 4.4), we deduce that N has a fixed point which is a solution to problem (1.4)-(1.6).

6 Existence Results with State Dependent Delay

6.1 Finite delay case

Definition 6.1. A function $u \in C_{(\alpha,\beta)}$ such that $u(x,y)$, $\bar{D}_{0,x}^{r_1}u(x,y)$, $\bar{D}_{0,y}^{r_2}u(x,y)$, $\bar{D}_\theta^r u(x,y)$ are continuous for $(x,y) \in J$ and $I_\theta^{1-r}u(x,y) \in AC(J)$ is said to be a solution of (1.1)-(1.3) if u satisfies equations (1.1),(1.3) on J and the condition (1.2) on \tilde{J} .

Set $\mathcal{R} := \mathcal{R}_{(\rho_1^-, \rho_2^-)}$

$$= \{(\rho_1(s,t,u), \rho_2(s,t,u)) : (s,t,u) \in J \times C, \rho_i(s,t,u) \leq 0; i = 1, 2\}.$$

We always assume that $\rho_i : J \times C \rightarrow \mathbb{R}; i = 1, 2$ are continuous and the function $(s,t) \mapsto u_{(s,t)}$ is continuous from \mathcal{R} into C .

Further, we present conditions for the existence and uniqueness of a solution of problem (1.7)-(1.9).

Theorem 6.2. Assume that the following hypotheses hold:

(H₀₁) The $f : J \times C \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ is continuous,

(H₀₂) There exist $\ell_* > 0, 0 < l_* < 1$ such that

$$\|f(x,y,u,v) - f(x,y,\bar{u},\bar{v})\| \leq \ell_* \|u - \bar{u}\|_C + l_* \|v - \bar{v}\|;$$

for any $u, \bar{u} \in C, v, \bar{v} \in \mathbb{R}^n$ and $(x,y) \in J$.

If

$$\frac{\ell_* a^{r_1} b^{r_2}}{(1-l_*)\Gamma(1+r_1)\Gamma(1+r_2)} < 1, \tag{6.1}$$

then there exists a unique solution for IVP (1.7)-(1.9) on $[-\alpha, a] \times [-\beta, b]$.

Proof. Consider the operator $N : C_{(\alpha,\beta)} \rightarrow C_{(\alpha,\beta)}$ defined by,

$$(Nu)(x,y) = \begin{cases} \phi(x,y); & (x,y) \in \tilde{J}, \\ \mu(x,y) + \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} \\ \times g(s,t) dt ds; & (x,y) \in J, \end{cases} \tag{6.2}$$

where, $g \in C(J)$ such that

$$g(x,y) = f(x,y, u_{(\rho_1(x,y, u(x,y)), \rho_2(x,y, u(x,y))), g(x,y)}).$$

Let $u, v \in C_{(\alpha,\beta)}$. Then, for $(x,y) \in [-\alpha, a] \times [-\beta, b]$,

$$\begin{aligned} \|(Nu)(x,y) - (Nv)(x,y)\| &\leq \frac{1}{\Gamma(r_1)\Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} \\ &\times \|g(s,t) - h(s,t)\| dt ds, \end{aligned}$$

where, $g, h \in C(J)$ such that

$$g(x, y) = f(x, y, u_{(\rho_1(x, y, u(x, y))), \rho_2(x, y, u(x, y))}, g(x, y))$$

and

$$h(x, y) = f(x, y, v_{(\rho_1(x, y, v(x, y))), \rho_2(x, y, v(x, y))}, h(x, y)).$$

Since

$$\|g - h\|_\infty \leq \frac{\ell_*}{1 - l_*} \|v - w\|_{C(a, b)},$$

we obtain that

$$\|(Nu) - (Nv)\|_{C(a, b)} \leq \frac{\ell_* a^{r_1} b^{r_2}}{(1 - l_*) \Gamma(1 + r_1) \Gamma(1 + r_2)} \|v - w\|_{C(a, b)}.$$

Consequently, by (6.1), N is a contraction, and hence N has a unique fixed point by Banach's contraction principle.

Theorem 6.3. *Assume (H_{01}) and the following hypothesis holds:*

(H_{03}) *There exist $p, q, d \in C(J, \mathbb{R}_+)$ such that*

$$\|f(x, y, u, v)\| \leq p(x, y) + q(x, y) \|u\|_C + d(x, y) \|v\|;$$

for each $u \in C$, $v \in \mathbb{R}^n$ and $(x, y) \in J$.

If

$$d^* + \frac{q^* a^{r_1} b^{r_2}}{\Gamma(1 + r_1) \Gamma(1 + r_2)} < 1, \quad (6.3)$$

where $d^ = \sup_{(x, y) \in J} d(x, y)$ and $q^* = \sup_{(x, y) \in J} q(x, y)$, then the IVP (1.7)-(1.9) has at least one solution on $[-\alpha, a] \times [-\beta, b]$.*

Proof. Consider the operator N defined in (6.2). We can easily show that the operator N is continuous and completely continuous.

A priori bounds. We now show there exists an open set $U \subseteq C_{(\alpha, \beta)}$ with $u \neq \lambda N(u)$, for $\lambda \in (0, 1)$ and $u \in \partial U$. Let $u \in C_{(\alpha, \beta)}$ and $u = \lambda N(u)$ for some $0 < \lambda < 1$. Thus for each $(x, y) \in J$,

$$\begin{aligned} u(x, y) &= \lambda \mu(x, y) \\ &+ \frac{\lambda}{\Gamma(r_1) \Gamma(r_2)} \int_0^x \int_0^y (x-s)^{r_1-1} (y-t)^{r_2-1} g(s, t) dt ds, \end{aligned}$$

where, $g \in C(J)$ such that

$$g(x, y) = f(x, y, u_{(\rho_1(x, y, u(x, y))), \rho_2(x, y, u(x, y))}, g(x, y)).$$

This implies by (H_{03}) and as in step 2 (Theorem 4.5) that, for each $(x, y) \in J$, we have

$$\|u\|_{C(a, b)} \leq M^*.$$

$$U = \{u \in C_{(a, b)} : \|u\|_\infty < M^* + 1\}.$$

By our choice of U , there is no $u \in \partial U$ such that $u = \lambda N(u)$, for $\lambda \in (0, 1)$. As a consequence of the nonlinear alternative of Leray-Schauder type (Theorem 4.4) we deduce that N has a fixed point u in \overline{U} which is a solution to problem (1.7)-(1.9).

6.2 Infinite delay case

Let us start in this section by defining what we mean by a solution of the problem (1.10)-(1.12).

Definition 6.4. A function $u \in \Omega$ such that $u(x, y)$, $\bar{D}_{0,x}^{r_1}u(x, y)$, $\bar{D}_{0,y}^{r_2}u(x, y)$, $\bar{D}_\theta^r u(x, y)$ are continuous for $(x, y) \in J$ and $I_\theta^{1-r}u(x, y) \in AC(J)$ is said to be a solution of (1.10)-(1.12) if u satisfies equations (1.10),(1.12) on J and the condition (1.11) on \tilde{J}' .

$$\begin{aligned} \text{Set } \mathcal{R}' &:= \mathcal{R}'_{(\rho_1^-, \rho_2^-)} \\ &= \{(\rho_1(s, t, u), \rho_2(s, t, u)) : (s, t, u) \in J \times \mathcal{B} \rho_i(s, t, u) \leq 0; i = 1, 2\}. \end{aligned}$$

We always assume that $\rho_i : J \times \mathcal{B} \rightarrow \mathbb{R}; i = 1, 2$ are continuous and the function $(s, t) \mapsto u_{(s,t)}$ is continuous from \mathcal{R}' into \mathcal{B} .

We will need to introduce the following hypothesis:

(C_ϕ) There exists a continuous bounded function $L : \mathcal{R}'_{(\rho_1^-, \rho_2^-)} \rightarrow (0, \infty)$ such that

$$\|\phi_{(s,t)}\|_{\mathcal{B}} \leq L(s, t)\|\phi\|_{\mathcal{B}}, \text{ for any } (s, t) \in \mathcal{R}'.$$

In the sequel we will make use of the following generalization of a consequence of the phase space axioms ([35], Lemma 2.1)).

Lemma 6.5. *If $u \in \Omega$, then*

$$\|u_{(s,t)}\|_{\mathcal{B}} = (M + L')\|\phi\|_{\mathcal{B}} + K \sup_{(\theta, \eta) \in [0, \max\{0, s\}] \times [0, \max\{0, t\}]} \|u(\theta, \eta)\|,$$

where

$$L' = \sup_{(s,t) \in \mathcal{R}'} L(s, t).$$

Now, we give (without proof) the existence result for the IVP (1.10)-(1.12)

Theorem 6.6. *Assume that the following hypothesis holds:*

(C_1) *there exist $\ell_*'' > 0, 0 < l_*'' < 1$ such that*

$$\|f(x, y, u, v) - f(x, y, \bar{u}, \bar{v})\| \leq \ell_*'' \|u - v\|_{\mathcal{B}} + l_*'' \|\bar{u} - \bar{v}\|;$$

for any $u, v \in \mathcal{B}, \bar{u}, \bar{v} \in \mathbb{R}^n$ and $(x, y) \in J$.

If

$$\frac{\ell_*'' K a^{r_1} b^{r_2}}{(1 - l_*'')\Gamma(1 + r_1)\Gamma(1 + r_2)} < 1, \tag{6.4}$$

then there exists a unique solution for IVP (1.10)-(1.12) on $(-\infty, a] \times (-\infty, b]$.

Theorem 6.7. *Assume (C_ϕ) and that the following hypothesis holds:*

(C₂) There exist $p, q, d \in C(J, \mathbb{R}_+)$ such that

$$\|f(x, y, u, v)\| \leq p(x, y) + q(x, y)\|u\|_{\mathcal{B}} + d(x, y)\|v\| \text{ for } (x, y) \in J, u \in \mathcal{B}, v \in \mathbb{R}^n.$$

If

$$d^* + \frac{q^* a^{r_1} b^{r_2}}{\Gamma(1+r_1)\Gamma(1+r_2)} < 1, \quad (6.5)$$

where $d^* = \sup_{(x,y) \in J} d(x, y)$ and $q^* = \sup_{(x,y) \in J} q(x, y)$, then the IVP (1.10)-(1.12) has at least one solution on $(-\infty, a] \times (-\infty, b]$.

7 Examples

Example 1: Consider the following partial hyperbolic implicit differential equations of the form

$$\overline{D}_\theta^r u(x, y) = \frac{1}{5e^{x+y+2}(1 + |u(x-1, y-2)| + |\overline{D}_\theta^r u(x, y)|)}; \text{ if } (x, y) \in [0, 1] \times [0, 1], \quad (7.1)$$

$$u(x, y) = x + y^2, \quad (x, y) \in [-1, 1] \times [-2, 1] \setminus (0, 1] \times (0, 1], \quad (7.2)$$

$$u(x, 0) = x, \quad u(0, y) = y^2; \quad x, y \in [0, 1]. \quad (7.3)$$

Set

$$f(x, y, u(x, y), \overline{D}_\theta^r u(x, y)) = \frac{1}{5e^{x+y+2}(1 + |u(x-1, y-2)| + |\overline{D}_\theta^r u(x, y)|)}; \quad (x, y) \in [0, 1] \times [0, 1].$$

Clearly, the function f is continuous. For each $u, v \in C$, $\bar{u}, \bar{v} \in \mathbb{R}$ and $(x, y) \in [0, 1] \times [0, 1]$ we have

$$|f(x, y, u(x, y), v(x, y)) - f(x, y, \bar{u}(x, y), \bar{v}(x, y))| \leq \frac{1}{5e^2} (\|u - \bar{u}\|_C + \|v - \bar{v}\|).$$

Hence condition (H₂) is satisfied with $\ell = l = \frac{1}{5e^2}$. We shall show that condition (4.1) holds with $a = b = 1$. Indeed

$$\frac{\ell a^{r_1} b^{r_2}}{(1-l)\Gamma(1+r_1)\Gamma(1+r_2)} = \frac{1}{(5e^2-1)\Gamma(1+r_1)\Gamma(1+r_2)} < 1,$$

which is satisfied for each $(r_1, r_2) \in (0, 1] \times (0, 1]$. Consequently Theorem 4.3 implies that problem (7.1)-(7.3) has a unique solution defined on $[-1, 1] \times [-2, 1]$.

Example 2: Consider now the following partial hyperbolic functional implicit differential equations with infinite delay

$$\overline{D}_\theta^r u(x, y) = \frac{e^{x+y-\gamma(x+y)} \|u_{(x,y)}\|}{2(e^{x+y} + e^{-x-y})(1 + c\|u_{(x,y)}\| + |\overline{D}_\theta^r u(x, y)|)}, \text{ if } (x, y) \in [0, 1] \times [0, 1], \quad (7.4)$$

$$u(x, y) = x + y^2, \quad (x, y) \in (-\infty, 1] \times (-\infty, 1] \setminus (0, 1] \times (0, 1], \quad (7.5)$$

$$u(x, 0) = x, u(0, y) = y^2, x, y \in [0, 1], \quad (7.6)$$

where $c = \frac{\Gamma(1+r_1)\Gamma(1+r_2)}{2}$, $r = (r_1, r_2) \in (0, 1) \times (0, 1)$ and γ a positive real constant.

Let

$$\mathcal{B}_\gamma = \{u \in C((-\infty, 0] \times (-\infty, 0], \mathbb{R}) : \lim_{\|(\theta, \eta)\| \rightarrow \infty} e^{\gamma(\theta+\eta)} u(\theta, \eta) \text{ exists in } \mathbb{R}\}.$$

The norm of \mathcal{B}_γ is given by

$$\|u\|_\gamma = \sup_{(\theta, \eta) \in (-\infty, 0] \times (-\infty, 0]} e^{\gamma(\theta+\eta)} |u(\theta, \eta)|.$$

Let

$$E := [0, 1] \times \{0\} \cup \{0\} \times [0, 1],$$

and $u : (-\infty, 1] \times (-\infty, 1] \rightarrow \mathbb{R}$ such that $u_{(x,y)} \in \mathcal{B}_\gamma$ for $(x, y) \in E$, then

$$\begin{aligned} \lim_{\|(\theta, \eta)\| \rightarrow \infty} e^{\gamma(\theta+\eta)} u_{(x,y)}(\theta, \eta) &= \lim_{\|(\theta, \eta)\| \rightarrow \infty} e^{\gamma(\theta-x+\eta-y)} u(\theta, \eta) \\ &= e^{-\gamma(x+y)} \lim_{\|(\theta, \eta)\| \rightarrow \infty} e^{\gamma(\theta+\eta)} u(\theta, \eta) < \infty. \end{aligned}$$

Hence $u_{(x,y)} \in \mathcal{B}_\gamma$. Finally we prove that

$$\|u_{(x,y)}\|_\gamma = K \sup\{|u(s, t)| : (s, t) \in [0, x] \times [0, y]\} + M \sup\{\|u_{(s,t)}\|_\gamma : (s, t) \in E_{(x,y)}\},$$

where $K = M = 1$ and $H = 1$.

If $x + \theta \leq 0$, $y + \eta \leq 0$ we get

$$\|u_{(x,y)}\|_\gamma = \sup\{|u(s, t)| : (s, t) \in (-\infty, 0] \times (-\infty, 0]\},$$

and if $x + \theta \geq 0$, $y + \eta \geq 0$ then we have

$$\|u_{(x,y)}\|_\gamma = \sup\{|u(s, t)| : (s, t) \in [0, x] \times [0, y]\}.$$

Thus for all $(x + \theta, y + \eta) \in [0, 1] \times [0, 1]$, we get

$$\|u_{(x,y)}\|_\gamma = \sup\{|u(s, t)| : (s, t) \in (-\infty, 0] \times (-\infty, 0]\} + \sup\{|u(s, t)| : (s, t) \in [0, x] \times [0, y]\}.$$

Then

$$\|u_{(x,y)}\|_\gamma = \sup\{\|u_{(s,t)}\|_\gamma : (s, t) \in E\} + \sup\{|u(s, t)| : (s, t) \in [0, x] \times [0, y]\}.$$

$(\mathcal{B}_\gamma, \|\cdot\|_\gamma)$ is a Banach space. We conclude that \mathcal{B}_γ is a phase space. Set

$$f(x, y, u_{(x,y)}, v) = \frac{e^{x+y-\gamma(x+y)} \|u_{(x,y)}\|}{2(e^{x+y} + e^{-x-y})(1 + c\|u_{(x,y)}\| + \|v(x, y)\|)}, \quad (x, y) \in [0, 1] \times [0, 1].$$

For each $u, \bar{u} \in \mathcal{B}_\gamma$, $v, \bar{v} \in \mathbb{R}$ and $(x, y) \in [0, 1] \times [0, 1]$ we have

$$\begin{aligned} |f(x, y, u_{(x,y)}, v(x, y)) - f(x, y, \bar{u}_{(x,y)}, \bar{v}(x, y))| &\leq \frac{e^{x+y}}{2(e^{x+y} + e^{-x-y})} (c\|u - \bar{u}\|_B + \|v - \bar{v}\|) \\ &\leq \frac{c}{2} \|u - \bar{u}\|_B + \frac{1}{2} \|v - \bar{v}\|. \end{aligned}$$

Hence condition $(H_{1'})$ is satisfied with $\ell' = \frac{c}{2}$, $l' = \frac{1}{2}$. Since $a = b = K = 1$, we get

$$\frac{k\ell' a^{r_1} b^{r_2}}{(1-l')\Gamma(1+r_1)\Gamma(1+r_2)} = \frac{c}{\Gamma(1+r_1)\Gamma(1+r_2)} = \frac{1}{2} < 1.$$

Consequently, Theorem 5.2 implies that problem (7.4)-(7.6) has a unique solution defined on $(-\infty, 1] \times (-\infty, 1]$.

Example 3: Consider now the following fractional order hyperbolic partial functional differential equations of the form

$$\begin{aligned} \bar{D}_\theta^r u(x, y) &= \frac{1}{10e^{x+y+4}} \\ &\times \frac{2 + |u(x - \sigma_1(u(x, y)), y - \sigma_2(u(x, y)))|}{1 + |u(x - \sigma_1(u(x, y)), y - \sigma_2(u(x, y)))| + |\bar{D}_\theta^r u(x, y)|}, \quad \text{if } (x, y) \in [0, 1] \times [0, 1], \end{aligned} \quad (7.7)$$

$$u(x, 0) = x, \quad u(0, y) = y^2; \quad x, y \in [0, 1], \quad (7.8)$$

$$u(x, y) = x + y^2, \quad (x, y) \in [-1, 1] \times [-2, 1] \setminus [-1, 0] \times [-2, 0], \quad (7.9)$$

where $\sigma_1 \in C(\mathbb{R}, [0, 1])$, $\sigma_2 \in C(\mathbb{R}, [0, 2])$. Set

$$\rho_1(x, y, \varphi) = x - \sigma_1(\varphi(0, 0)), \quad (x, y, \varphi) \in J \times C([-1, 0] \times [-2, 0], \mathbb{R}),$$

$$\rho_2(x, y, \varphi) = y - \sigma_2(\varphi(0, 0)), \quad (x, y, \varphi) \in J \times C([-1, 0] \times [-2, 0], \mathbb{R}),$$

$$f(x, y, \varphi, \psi) = \frac{|\varphi| + 2}{(10e^{x+y+4})(1 + |\varphi| + |\psi|)}, \quad (x, y) \in [0, 1] \times [0, 1], \quad \varphi \in C([-1, 0] \times [-2, 0], \mathbb{R}), \quad \psi \in \mathbb{R}.$$

For each $\varphi, \bar{\varphi} \in C([-1, 0] \times [-2, 0], \mathbb{R})$, $\psi, \bar{\psi} \in \mathbb{R}$ and $(x, y) \in [0, 1] \times [0, 1]$ we have

$$|f(x, y, \varphi, \psi) - f(x, y, \bar{\varphi}, \bar{\psi})| \leq \frac{1}{10e^4} (\|\varphi - \bar{\varphi}\|_C + \|\psi - \bar{\psi}\|).$$

Hence the condition (H_{02}) is satisfied with $\ell_* = l_* = \frac{1}{10e^4}$. We shall show that condition (6.1) holds with $a = b = 1$. Indeed

$$\frac{\ell_* a^{r_1} b^{r_2}}{(1-l_*)\Gamma(1+r_1)\Gamma(1+r_2)} = \frac{1}{(10e^4 - 1)\Gamma(1+r_1)\Gamma(1+r_2)} < 1,$$

which is satisfied for each $(r_1, r_2) \in (0, 1] \times (0, 1]$. Consequently, Theorem 6.2 implies that problem (7.7)-(7.9) has a unique solution defined on $[-1, 1] \times [-2, 1]$.

Example 4: We consider now the following fractional order partial implicit differential equations with infinite delay of the form

$$\begin{aligned} \bar{D}_\theta^r u(x, y) &= \frac{ce^{x+y-\gamma(x+y)}}{e^{x+y} + e^{-x-y}} \\ &\times \frac{|u(x - \sigma_1(u(x, y)), y - \sigma_2(u(x, y)))|}{1 + |u(x - \sigma_1(u(x, y)), y - \sigma_2(u(x, y)))| + |\bar{D}_\theta^r u(x, y)|}; \quad \text{if } (x, y) \in J, \end{aligned} \quad (7.10)$$

$$u(x, 0) = x, u(0, y) = y^2; x, y \in [0, 1], \tag{7.11}$$

$$u(x, y) = x + y^2, (x, y) \in \tilde{J}, \tag{7.12}$$

where $J := [0, 1] \times [0, 1]$, $\tilde{J} := (-\infty, 1] \times (-\infty, 1] \setminus (0, 1] \times (0, 1]$,
 $c = 1 + \frac{2}{\Gamma(1+r_1)\Gamma(1+r_2)}$, γ a positive real constant and $\sigma_1, \sigma_2 \in C(\mathbb{R}, [0, \infty))$.
 Let the phase space

$$B_\gamma = \{u \in C((-\infty, 0] \times (-\infty, 0], \mathbb{R}) : \lim_{\|(\theta, \eta)\| \rightarrow \infty} e^{\gamma(\theta+\eta)} u(\theta, \eta) \text{ exists in } \mathbb{R}\},$$

defined as in Example 2. Set

$$\rho_1(x, y, \varphi) = x - \sigma_1(\varphi(0, 0)), (x, y, \varphi) \in J \times B_\gamma,$$

$$\rho_2(x, y, \varphi) = y - \sigma_2(\varphi(0, 0)), (x, y, \varphi) \in J \times B_\gamma,$$

$$f(x, y, \varphi, \psi) = \frac{ce^{x+y-\gamma(x+y)}|\varphi|}{(e^{x+y} + e^{-x-y})(1 + |\varphi| + |\psi|)}, (x, y) \in [0, 1] \times [0, 1], \varphi \in B_\gamma.$$

For each $\varphi, \bar{\varphi} \in B_\gamma, \psi, \bar{\psi} \in \mathbb{R}$ and $(x, y) \in [0, 1] \times [0, 1]$ we have

$$|f(x, y, \varphi, \psi) - f(x, y, \bar{\varphi}, \bar{\psi})| \leq \frac{1}{c} (\|\varphi - \bar{\varphi}\|_\gamma + \|\psi - \bar{\psi}\|).$$

Hence condition (C_1) is satisfied with $\ell_*'' = l_*'' = \frac{1}{c}$. Since $a = b = K = 1$. we get

$$\frac{K \ell_*'' a^{r_1} b^{r_2}}{(1 - l_*'')\Gamma(1 + r_1)\Gamma(r_2 + 1)} = \frac{1}{(c - 1)\Gamma(1 + r_1)\Gamma(1 + r_2)} = \frac{1}{2} < 1,$$

for each $(r_1, r_2) \in (0, 1] \times (0, 1]$. Consequently Theorem 6.6 implies that problem (7.10)-(7.12) has a unique solution defined on $(-\infty, 1] \times (-\infty, 1]$.

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