

**SOME PROPERTIES OF SETS, FIXED POINT THEOREMS
IN ORDERED PRODUCT SPACES AND APPLICATIONS
TO A NONLINEAR SYSTEM
OF FRACTIONAL DIFFERENTIAL EQUATIONS**

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ABSTRACT. We study a partial order in product spaces and then present some new properties of sets via the partial order. Based on these properties and monotone iterative technique, we establish some new fixed point theorems in product spaces. As an application, we utilize the main fixed point theorem to study a nonlinear system of fractional differential equations. We get the existence-uniqueness of positive solutions for this system, which complements the existing results of positive solutions for this nonlinear problem in the literature.

1. Introduction

During the past several decades, nonlinear functional analysis has been an active area of research. As an important content of nonlinear functional analysis, nonlinear operator theory has attracted much attention and has been widely studied (see for example [1]–[3], [6], [7], [10], [16], [18], [27], [31]). As we know, nonlinear operator theory is an important theoretical foundation and basic tool of nonlinear sciences, and it is a research field of modern mathematics which

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has profound theories and extensive applications. Nonlinear operator theory has been extensively used to study nonlinear differential equations, integral equations, matrix equations and boundary value problems, etc. In most cases, we deal with these nonlinear problems by means of some fixed point theorems for single operator. However, multiple operators in product spaces can be regarded as an integration, this motivates to consider multiple operators and establish some nonlinear operator theories in product spaces. Let us mention the following papers concerned with fixed point theorems in product spaces: Fora [9], Kuczumow [14], Tan and Xu [21], Ding et al. [8], Wiśnicki [23], Kohlenbach and Leustean [13]. These operators' results have not been widely utilized to study equation problems. The reason is that the conditions are difficult to verify for particular operators.

In this article, we first study one partial order in product spaces, and then present some properties of sets. Using these properties and monotone iterative technique, we establish some new fixed point theorems in product spaces. Here we mainly consider the following operator equation:

$$(1.1) \quad (x, y) = (A(x, y), B(x, y)).$$

Motivated by our works [27], [31], we will establish some existence and uniqueness results of positive solutions for operator equation (1.1), which extend the results of [31] to some degree.

In the last section of this paper, we study a nonlinear system of fractional differential equations. We give the existence-uniqueness of positive solutions for this system, which complements the existence results of positive solutions for this nonlinear problem. Moreover, we note that our main fixed point theorems can be applied easily to many nonlinear problems.

2. Preliminaries and one partial order

Let E be a linear space on a scalar field K . Then the product space $E \times E$ is a linear space with

$$\begin{aligned} (x_1, y_1) + (x_2, y_2) &= (x_1 + x_2, y_1 + y_2), \\ \lambda(x, y) &= (\lambda x, \lambda y), \quad \lambda \in K. \end{aligned}$$

If E is a Banach space with the norm $\|\cdot\|_E$, then the product space $E \times E$ is also a Banach space with the norm

$$(2.1) \quad \|(u, v)\|_{E \times E} = \|u\|_E + \|v\|_E, \quad (u, v) \in E \times E;$$

or

$$(2.2) \quad \|(u, v)\|_{E \times E} = \max\{\|u\|_E, \|v\|_E\}, \quad (u, v) \in E \times E.$$

Moreover, the norms (2.1) and (2.2) are equivalent.

For convenience, we recall some definitions, notations and known results which can be found in [1], [7], [10], [27], [31].

Let $(E, \|\cdot\|_E)$ be a real Banach space, by θ we denote the zero element of E . A non-empty closed convex set $P \subset E$ is a cone if it satisfies

- (i) if $x \in P, r \geq 0$ then $rx \in P$;
- (ii) if $x \in P, -x \in P$ then $x = \theta$.

Then E is partially ordered by P , i.e. $x \leq y$ if and only if $y - x \in P$. $x < y$ or $y > x$ means that $x \leq y$ and $x \neq y$.

Put $\text{int}(P) = \{x \in P : x \text{ is an interior point of } P\}$. If $\text{int}(P)$ is non-empty, then the cone P is said to be solid. If there is a constant $N > 0$ such that, for all $x, y \in E, \theta \leq x \leq y$ implies $\|x\|_E \leq N\|y\|_E$, then P is called *normal*, in this case N is the infimum of such constants and it is called the *normality constant* of P . If $x_1, x_2 \in E$, the set $[x_1, x_2] = \{x \in E : x_1 \leq x \leq x_2\}$ is called the order interval between x_1 and x_2 .

For all $x, y \in E$, the notation $x \sim y$ means that there are $\lambda > 0$ and $\mu > 0$ such that $\lambda x \leq y \leq \mu x$. Evidently, \sim is an equivalence relation. Given $h > \theta$ (i.e. $h \geq \theta$ and $h \neq \theta$), we define the set $P_h = \{x \in E : x \sim h\}$. It is easy to see that $P_h \subset P$.

2.1. One partial order. In this subsection we consider the product set $P \times P = \{(x, y) : x \geq \theta, y \geq \theta\}$. First, $P \times P$ is a closed convex set in $E \times E$.

LEMMA 2.1. $P \times P$ is a cone in $E \times E$.

PROOF. We only need prove that

- (i) if $(x, y) \in P \times P, r \geq 0$ then $r(x, y) \in P \times P$;
- (ii) if $(x, y), -(x, y) \in P \times P$ then $(x, y) = (\theta, \theta)$.

On the one hand, evidently, $r(x, y) = (rx, ry)$. Since $x, y \geq \theta$, we know that $rx, ry \geq \theta$. So $r(x, y) = (rx, ry) \in P \times P$. On the other hand, if $(x, y) \in P \times P$ then $x, y \in P$ and $-(x, y) = (-x, -y) \in P \times P$ and then $-x, -y \in P$. Since P is a cone in E , we get $x = \theta, y = \theta$. That is, $(x, y) = (\theta, \theta)$. Consequently, $P \times P$ is a cone in $E \times E$. □

REMARK 2.2. From Lemma 2.1, we obtain that $E \times E$ is partially ordered by $P \times P$. That is,

$$\begin{aligned} (x_1, y_1) \dot{\leq} (x_2, y_2) &\Leftrightarrow (x_2, y_2) - (x_1, y_1) = (x_2 - x_1, y_2 - y_1) \in P \times P \\ &\Leftrightarrow x_2 \geq x_1, y_2 \geq y_1. \end{aligned}$$

We call this partial order *partial-order-I*. Further, we can define monotone operators on the product space $E \times E$, we say that an operator $A: E \times E \rightarrow E$ is increasing (decreasing) if $(x_1, y_1) \dot{\leq} (x_2, y_2)$ implies $A(x_1, y_1) \leq A(x_2, y_2)$ (if $(x_1, y_1) \dot{\geq} (x_2, y_2)$ implies $A(x_1, y_1) \geq A(x_2, y_2)$).

LEMMA 2.3. *P is normal if and only if $P \times P$ is normal; and their normality constants coincide.*

PROOF. Suppose that P is normal and N is the normality constant of P . For $(x_1, y_1) \dot{\leq} (x_2, y_2)$, we have $x_2 \geq x_1$, $y_2 \geq y_1$. Then $\|x_1\|_E \leq N\|x_2\|_E$, $\|y_1\|_E \leq N\|y_2\|_E$. Thus

$$\|(x_1, y_1)\|_{E \times E} = \|x_1\|_E + \|y_1\|_E \leq N(\|x_2\|_E + \|y_2\|_E) = N\|(x_2, y_2)\|_{E \times E};$$

or

$$\begin{aligned} \|(x_1, y_1)\|_{E \times E} &= \max\{\|x_1\|_E, \|y_1\|_E\} \leq \max\{N\|x_2\|_E, N\|y_2\|_E\} \\ &= N \max\{\|x_2\|_E, \|y_2\|_E\} = N\|(x_2, y_2)\|_{E \times E}. \end{aligned}$$

So, $P \times P$ is normal.

Conversely, suppose that $P \times P$ is normal and N_1 is the normality constant. From the above argument and the definition of normality, we have $N \geq N_1$. For any $x_1 \leq x_2$, we have $(x_1, \theta) \dot{\leq} (x_2, \theta)$, and then $\|(x_1, \theta)\|_{E \times E} \leq N_1\|(x_2, \theta)\|_{E \times E}$. That is,

$$\|x_1\|_E + \|\theta\|_E \leq N_1(\|x_2\|_E + \|\theta\|_E).$$

Thus, $\|x_1\|_E \leq N_1\|x_2\|_E$; or $\max\{\|x_1\|_E, \|\theta\|_E\} \leq N_1 \max\{\|x_2\|_E, \|\theta\|_E\}$. Thus, $\|x_1\|_E \leq N_1\|x_2\|_E$. So P is normal and $N_1 \geq N$. Moreover, we have $N_1 = N$. \square

2.2. Some properties of sets by partial-order-I. Given $h_0^{(1)}, h_0^{(2)} \geq \theta$ with $h_0^{(1)} \neq \theta$, $h_0^{(2)} \neq \theta$. Let $h_0 = (h_0^{(1)}, h_0^{(2)})$, then $h_0 \in P \times P$. Define the set $\widetilde{P}_{h_0} = \{(x, y) : x \in P_{h_0^{(1)}}, y \in P_{h_0^{(2)}}\} = P_{h_0^{(1)}} \times P_{h_0^{(2)}}$.

LEMMA 2.4.

$$\begin{aligned} \widetilde{P}_{h_0} &= \{(x, y) : \text{there exist } \lambda, \mu > 0 \text{ such that} \\ &\quad \lambda(h_0^{(1)}, h_0^{(2)}) \dot{\leq} (x, y) \dot{\leq} \mu(h_0^{(1)}, h_0^{(2)})\}, \end{aligned}$$

where λ and μ depend on x and y .

PROOF. Set

$$\begin{aligned} D &= \{(x, y) : \text{there exist } \lambda, \mu > 0 \text{ such that} \\ &\quad \lambda(h_0^{(1)}, h_0^{(2)}) \dot{\leq} (x, y) \dot{\leq} \mu(h_0^{(1)}, h_0^{(2)})\}. \end{aligned}$$

For $(x, y) \in \widetilde{P}_{h_0}$, we know that $x \in P_{h_0^{(1)}}$, $y \in P_{h_0^{(2)}}$. Then there exist $\lambda_1, \lambda_2, \mu_1, \mu_2 > 0$ such that $\lambda_1 h_0^{(1)} \leq x \leq \mu_1 h_0^{(1)}$ and $\lambda_2 h_0^{(2)} \leq y \leq \mu_2 h_0^{(2)}$.

Let $\lambda = \min\{\lambda_1, \lambda_2\}$, $\mu = \max\{\mu_1, \mu_2\}$. Then

$$\begin{aligned} \lambda(h_0^{(1)}, h_0^{(2)}) &= (\lambda h_0^{(1)}, \lambda h_0^{(2)}) \dot{\leq} (x, y) \\ &\dot{\leq} (\mu_1 h_0^{(1)}, \mu_2 h_0^{(2)}) \dot{\leq} (\mu h_0^{(1)}, \mu h_0^{(2)}) = \mu(h_0^{(1)}, h_0^{(2)}). \end{aligned}$$

That is, $(x, y) \in D$ and thus $\widetilde{P_{h_0}} \subset D$. Conversely, if $(x, y) \in D$, then

$$\lambda(h_0^{(1)}, h_0^{(2)}) = (\lambda h_0^{(1)}, \lambda h_0^{(2)}) \dot{\leq} (x, y) \dot{\leq} \mu(h_0^{(1)}, h_0^{(2)}) = (\mu h_0^{(1)}, \mu h_0^{(2)}).$$

So we have $\lambda h_0^{(1)} \leq x \leq \mu h_0^{(1)}$, $\lambda h_0^{(2)} \leq y \leq \mu h_0^{(2)}$. That is, $x \in P_{h_0^{(1)}}$, $y \in P_{h_0^{(2)}}$. Hence, $(x, y) \in \widetilde{P_{h_0}}$. Consequently, $D \subset \widetilde{P_{h_0}}$. Therefore, $\widetilde{P_{h_0}} = D = \{(x, y) : \text{there exist } \lambda, \mu > 0 \text{ such that } \lambda(h_0^{(1)}, h_0^{(2)}) \dot{\leq} (x, y) \dot{\leq} \mu(h_0^{(1)}, h_0^{(2)})\}$. \square

REMARK 2.5. $\widetilde{P_{h_0}} \subset P \times P$ and $\lambda \widetilde{P_{h_0}} \subset \widetilde{P_{h_0}}$ for all $\lambda \geq 0$.

LEMMA 2.6. Let $\text{int}(P \times P)$ be the set of all interior points of $P \times P$. Then $\text{int}(P \times P) = \text{int}(P) \times \text{int}(P)$.

PROOF. Suppose $M_0(x_0, y_0) \in \text{int}(P \times P)$, then there exists $r > 0$ such that $B(M_0, r) = \{(x, y) : \|(x, y) - (x_0, y_0)\|_{E \times E} \leq r\} \subset P \times P$. For any $(x, y) \in B(M_0, r)$, we have $\|(x, y) - (x_0, y_0)\|_{E \times E} \leq r$. That is,

$$\|(x - x_0, y - y_0)\|_{E \times E} = \|x - x_0\|_E + \|y - y_0\|_E \leq r;$$

or

$$\|(x - x_0, y - y_0)\|_{E \times E} = \max\{\|x - x_0\|_E, \|y - y_0\|_E\} \leq r.$$

Thus, $\|x - x_0\|_E \leq r$, $\|y - y_0\|_E \leq r$. Hence, $B(x_0, r) \subset P$, $B(y_0, r) \subset P$. So, $x_0 \in \text{int}(P)$, $y_0 \in \text{int}(P)$ and thus $(x_0, y_0) \in \text{int}(P) \times \text{int}(P)$.

Conversely, for any $M_0(x_0, y_0) \in \text{int}(P) \times \text{int}(P)$, we know that $x_0 \in \text{int}(P)$, $y_0 \in \text{int}(P)$. Then there exist $B(x_0, r_1), B(y_0, r_2) \subset P$. Let $r = \min\{r_1, r_2\}$, for any $(x, y) \in B(M_0, r)$, we obtain $\|(x, y) - (x_0, y_0)\|_{E \times E} \leq r$, that is, $\|x - x_0\|_E + \|y - y_0\|_E \leq r$ or $\max\{\|x - x_0\|_E, \|y - y_0\|_E\} \leq r$. So $\|x - x_0\|_E \leq r \leq r_1$, $\|y - y_0\|_E \leq r \leq r_2$. Hence, $x \in B(x_0, r_1) \subset P$, $y \in B(y_0, r_2) \subset P$. Then we get $B(M_0, r) \subset P \times P$. Consequently, (x_0, y_0) is an interior point of $P \times P$, that is, $(x_0, y_0) \in \text{int}(P \times P)$. \square

REMARK 2.7. If $h_0 \in \text{int}(P \times P)$, then $\widetilde{P_{h_0}} = \text{int}(P \times P)$.

3. Fixed point theorems by partial-order-I

In this section we present some new results for operator equation (1.1).

THEOREM 3.1. Let P be a normal cone in a Banach space E and $h_0 = (h_0^{(1)}, h_0^{(2)}) \in P \times P$ with $h_0^{(1)}, h_0^{(2)} \neq \theta$. Let operators $A, B: P \times P \rightarrow P$ be increasing and satisfy the following conditions:

(H₁) for $x, y \in P$, there exist $\varphi_1, \varphi_2: (0, 1) \rightarrow (0, 1)$ such that

$$A(tx, ty) \geq \varphi_1(t)A(x, y), \quad B(tx, ty) \geq \varphi_2(t)B(x, y),$$

where $\varphi_i(t) > t$, $t \in (0, 1)$, $i = 1, 2$;

(H₂) there exists $(e_1, e_2) \in \widetilde{P_{h_0}}$ such that $A(e_1, e_2) \in P_{h_0^{(1)}}$, $B(e_1, e_2) \in P_{h_0^{(2)}}$.

Then:

- (a) $A: \widetilde{P}_{h_0} \rightarrow P_{h_0^{(1)}}$, $B: \widetilde{P}_{h_0} \rightarrow P_{h_0^{(2)}}$ and there exist $u_0^{(1)}, v_0^{(1)} \in P_{h_0^{(1)}}$, $u_0^{(2)}, v_0^{(2)} \in P_{h_0^{(2)}}$, $r \in (0, 1)$ such that

$$\begin{aligned} r(v_0^{(1)}, v_0^{(2)}) &\dot{\leq} (u_0^{(1)}, u_0^{(2)}) \dot{\leq} (v_0^{(1)}, v_0^{(2)}), \\ u_0^{(1)} &\leq A(u_0^{(1)}, u_0^{(2)}) \leq v_0^{(1)}, \quad u_0^{(2)} \leq B(u_0^{(1)}, u_0^{(2)}) \leq v_0^{(2)}; \end{aligned}$$

- (b) operator equation (1.1) has a unique solution (x^*, y^*) in \widetilde{P}_{h_0} . In addition, for any given point $(x_0, y_0) \in \widetilde{P}_{h_0}$, if

$$(x_n, y_n) = (A(x_{n-1}, y_{n-1}), B(x_{n-1}, y_{n-1})), \quad n = 1, 2, \dots,$$

then $\|x_n - x^*\|_E \rightarrow 0$, $\|y_n - y^*\|_E \rightarrow 0$ as $n \rightarrow \infty$.

PROOF. From (H₁), for any $x, y \in P$, $t \in (0, 1)$, we have

$$\begin{aligned} A(x, y) &= A\left(t \cdot \frac{1}{t}x, t \cdot \frac{1}{t}y\right) \geq \varphi_1(t)A\left(\frac{1}{t}x, \frac{1}{t}y\right), \\ B(x, y) &= B\left(t \cdot \frac{1}{t}x, t \cdot \frac{1}{t}y\right) \geq \varphi_2(t)B\left(\frac{1}{t}x, \frac{1}{t}y\right), \end{aligned}$$

and thus

$$(3.1) \quad A\left(\frac{1}{t}x, \frac{1}{t}y\right) \leq \frac{1}{\varphi_1(t)}A(x, y), \quad B\left(\frac{1}{t}x, \frac{1}{t}y\right) \leq \frac{1}{\varphi_2(t)}B(x, y).$$

Since $e_1 \in P_{h_0^{(1)}}$, $e_2 \in P_{h_0^{(2)}}$, $A(e_1, e_2) \in P_{h_0^{(1)}}$, $B(e_1, e_2) \in P_{h_0^{(2)}}$, we can choose sufficiently small numbers $t_i \in (0, 1)$ ($i = 1, 2, 3, 4$) such that

$$(3.2) \quad \begin{aligned} t_1 h_0^{(1)} &\leq e_1 \leq \frac{1}{t_1} h_0^{(1)}, & t_2 h_0^{(2)} &\leq e_2 \leq \frac{1}{t_2} h_0^{(2)}, \\ t_3 h_0^{(1)} &\leq A(e_1, e_2) \leq \frac{1}{t_3} h_0^{(1)}, & t_4 h_0^{(2)} &\leq B(e_1, e_2) \leq \frac{1}{t_4} h_0^{(2)}. \end{aligned}$$

Also, for $u \in P_{h_0^{(1)}}$, $v \in P_{h_0^{(2)}}$, there exist $\mu_1, \mu_2 \in (0, 1)$ such that

$$(3.3) \quad \mu_1 h_0^{(1)} \leq u \leq \frac{1}{\mu_1} h_0^{(1)}, \quad \mu_2 h_0^{(2)} \leq v \leq \frac{1}{\mu_2} h_0^{(2)}.$$

Let $\mu = \min\{\mu_1, \mu_2\}$, $t_0 = \min\{t_1, t_2\}$, then $\mu, t_0 \in (0, 1)$. From (H₁) and (3.1)–(3.3), we have

$$\begin{aligned} A(u, v) &\geq A(\mu_1 h_0^{(1)}, \mu_2 h_0^{(2)}) \geq A(\mu h_0^{(1)}, \mu h_0^{(2)}) \\ &\geq \varphi_1(\mu)A(h_0^{(1)}, h_0^{(2)}) \geq \varphi_1(\mu)A(t_1 e_1, t_2 e_2) \\ &\geq \varphi_1(\mu)A(t_0 e_1, t_0 e_2) \geq \varphi_1(\mu)\varphi_1(t_0)A(e_1, e_2) \geq \varphi_1(\mu)\varphi_1(t_0)t_0 h_0^{(1)}, \end{aligned}$$

$$\begin{aligned} A(u, v) &\leq A\left(\frac{1}{\mu_1} h_0^{(1)}, \frac{1}{\mu_2} h_0^{(2)}\right) \leq A\left(\frac{1}{\mu} h_0^{(1)}, \frac{1}{\mu} h_0^{(2)}\right) \\ &\leq \frac{1}{\varphi_1(\mu)} A(h_0^{(1)}, h_0^{(2)}) \leq \frac{1}{\varphi_1(\mu)} A\left(\frac{1}{t_1} e_1, \frac{1}{t_2} e_2\right) \\ &\leq \frac{1}{\varphi_1(\mu)} A\left(\frac{1}{t_0} e_1, \frac{1}{t_0} e_2\right) \leq \frac{1}{\varphi_1(\mu)\varphi_1(t_0)} A(e_1, e_2) \leq \frac{1}{\varphi_1(\mu)\varphi_1(t_0)t_3} h_0^{(1)}. \end{aligned}$$

From (H₁), $\varphi_1(\mu)\varphi_1(t_0)t_3 > \mu t_0 t_3 > 0$ and thus $A(u, v) \in P_{h_0^{(1)}}$. Hence, we have $A: P_{h_0^{(1)}} \times P_{h_0^{(2)}} \rightarrow P_{h_0^{(1)}}$. That is, $A: \widetilde{P_{h_0}} \rightarrow P_{h_0^{(1)}}$. Similarly, we can prove that $B: \widetilde{P_{h_0}} \rightarrow P_{h_0^{(2)}}$. Since $h_0 = (h_0^{(1)}, h_0^{(2)}) \in \widetilde{P_{h_0}}$, we obtain

$$Ah_0 = A(h_0^{(1)}, h_0^{(2)}) \in P_{h_0^{(1)}}, \quad Bh_0 = B(h_0^{(1)}, h_0^{(2)}) \in P_{h_0^{(2)}}.$$

So there are $t_5, t_6 \in (0, 1)$ such that

$$(3.4) \quad t_5 h_0^{(1)} \leq A(h_0^{(1)}, h_0^{(2)}) \leq \frac{1}{t_5} h_0^{(1)}, \quad t_6 h_0^{(2)} \leq B(h_0^{(1)}, h_0^{(2)}) \leq \frac{1}{t_6} h_0^{(2)}.$$

Set $\tau_0 = \min\{t_5, t_6\}$, then $\tau_0 \in (0, 1)$. Note $\tau_0 < \varphi_i(\tau_0) < 1, i = 1, 2$, so we can choose a positive integer k such that

$$(3.5) \quad \left(\frac{\varphi_1(\tau_0)}{\tau_0}\right)^k \geq \frac{1}{\tau_0}, \quad \left(\frac{\varphi_2(\tau_0)}{\tau_0}\right)^k \geq \frac{1}{\tau_0}.$$

Let $u_0^{(1)} = \tau_0^k h_0^{(1)}, u_0^{(2)} = \tau_0^k h_0^{(2)}, v_0^{(1)} = \tau_0^k h_0^{(1)}/\tau_0^k, v_0^{(2)} = \tau_0^k h_0^{(2)}/\tau_0^k$. Clearly, $u_0^{(1)}, v_0^{(1)} \in P_{h_0^{(1)}}, u_0^{(2)}, v_0^{(2)} \in P_{h_0^{(2)}}$ and

$$u_0^{(1)} = \tau_0^{2k} v_0^{(1)} < v_0^{(1)}, \quad u_0^{(2)} = \tau_0^{2k} v_0^{(2)} < v_0^{(2)}.$$

Take any $r \in (0, \tau_0^{2k}]$, then $r \in (0, 1)$ and $u_0^{(1)} \geq r v_0^{(1)}, u_0^{(2)} \geq r v_0^{(2)}$. By (H₁), (3.1), (3.4), (3.5), we have

$$\begin{aligned} A(u_0^{(1)}, u_0^{(2)}) &= A(\tau_0^k h_0^{(1)}, \tau_0^k h_0^{(2)}) = A(\tau_0 \tau_0^{k-1} h_0^{(1)}, \tau_0 \tau_0^{k-1} h_0^{(2)}) \\ &\geq \varphi_1(\tau_0) A(\tau_0^{k-1} h_0^{(1)}, \tau_0^{k-1} h_0^{(2)}) \geq \dots \geq (\varphi_1(\tau_0))^k A(h_0^{(1)}, h_0^{(2)}) \\ &\geq (\varphi_1(\tau_0))^k t_5 h_0^{(1)} \geq (\varphi_1(\tau_0))^k \tau_0 h_0^{(1)} \geq \tau_0^k h_0^{(1)} = u_0^{(1)}, \end{aligned}$$

$$\begin{aligned} A(v_0^{(1)}, v_0^{(2)}) &= A\left(\frac{1}{\tau_0^k} h_0^{(1)}, \frac{1}{\tau_0^k} h_0^{(2)}\right) = A\left(\frac{1}{\tau_0} \frac{1}{\tau_0^{k-1}} h_0^{(1)}, \frac{1}{\tau_0} \frac{1}{\tau_0^{k-1}} h_0^{(2)}\right) \\ &\leq \frac{1}{\varphi_1(\tau_0)} A\left(\frac{1}{\tau_0^{k-1}} h_0^{(1)}, \frac{1}{\tau_0^{k-1}} h_0^{(2)}\right) \leq \dots \leq \frac{1}{(\varphi_1(\tau_0))^k} A(h_0^{(1)}, h_0^{(2)}) \\ &\leq \frac{1}{(\varphi_1(\tau_0))^k t_5} h_0^{(1)} \leq \frac{1}{(\varphi_1(\tau_0))^k \tau_0} h_0^{(1)} \leq \frac{1}{\tau_0^k} h_0^{(1)} = v_0^{(1)}. \end{aligned}$$

Similarly, we can prove that

$$B(u_0^{(1)}, u_0^{(2)}) \geq u_0^{(2)}, \quad B(v_0^{(1)}, v_0^{(2)}) \leq v_0^{(2)}.$$

Let $u_0 = (u_0^{(1)}, u_0^{(2)})$, $v_0 = (v_0^{(1)}, v_0^{(2)})$, $\varphi(t) = \min\{\varphi_1(t), \varphi_2(t)\}$. From the above, we have

$$\begin{aligned} u_0, v_0 \in \widetilde{P}_{h_0}, \quad \varphi(t) \in (t, 1), \quad u_0 \leq v_0, \quad Au_0 \geq u_0^{(1)}, \quad Av_0 \leq v_0^{(1)}, \\ Bu_0 \geq u_0^{(2)}, \quad Bv_0 \leq v_0^{(2)}, \\ u_0 = (u_0^{(1)}, u_0^{(2)}) \dot{\geq} (rv_0^{(1)}, rv_0^{(2)}) = r(v_0^{(1)}, v_0^{(2)}) = rv_0. \end{aligned}$$

Now, let us define an operator $T: E \times E \rightarrow E \times E$ by

$$T(x, y) = (A(x, y), B(x, y)).$$

Due to monotonicity of operators A, B , we know that $T: P \times P \rightarrow P \times P$ is increasing. Further, for any $(x, y) \in P \times P$, $t \in (0, 1)$, we have

$$(3.6) \quad \begin{aligned} T(tx, ty) &= (A(tx, ty), B(tx, ty)) \dot{\geq} (\varphi_1(t)A(x, y), \varphi_2(t)B(x, y)) \\ &\dot{\geq} (\varphi(t)A(x, y), \varphi(t)B(x, y)) = \varphi(t)T(x, y). \end{aligned}$$

Moreover,

$$\begin{aligned} Tu_0 &= (Au_0, Bu_0) \dot{\geq} (u_0^{(1)}, u_0^{(2)}) = u_0, \\ Tv_0 &= (Av_0, Bv_0) \dot{\leq} (v_0^{(1)}, v_0^{(2)}) = v_0, \\ Tu_0 &= (Au_0, Bu_0) \dot{\leq} (Av_0, Bv_0) = Tv_0, \\ Tu_0 &= (Au_0, Bu_0) \dot{\geq} (A(rv_0), B(rv_0)) \\ &\dot{\geq} (\varphi_1(r)Av_0, \varphi_2(r)Bv_0) \dot{\geq} (\varphi(r)Av_0, \varphi(r)Bv_0) = \varphi(r)Tv_0. \end{aligned}$$

Consider the following sequences:

$$u_1 = Tu_0, \dots, u_n = Tu_{n-1}, \dots, \quad v_1 = Tv_0, \dots, v_n = Tv_{n-1}, \dots$$

Then, $\{u_n\}, \{v_n\} \subset P \times P$. In a usual way, we obtain

$$(3.7) \quad u_0 \dot{\leq} u_1 \dot{\leq} \dots \dot{\leq} u_n \dot{\leq} \dots \dot{\leq} v_n \dot{\leq} \dots \dot{\leq} v_1 \dot{\leq} v_0.$$

Note that $u_0 \dot{\geq} rv_0$, thus $u_n \dot{\geq} u_0 \dot{\geq} rv_0 \dot{\geq} rv_n$, $n = 1, 2, \dots$. Define

$$t_n = \sup\{t > 0 : u_n \dot{\geq} tv_n\}, \quad n = 1, 2, \dots$$

It is clear that $u_n \dot{\geq} t_n v_n$, $n = 1, 2, \dots$, and thus

$$u_{n+1} \dot{\geq} u_n \dot{\geq} t_n v_n \dot{\geq} t_n v_{n+1}, \quad n = 1, 2, \dots$$

So, $t_{n+1} \geq t_n$, that is, $\{t_n\}$ is increasing with $\{t_n\} \subset (0, 1]$. Let $t_n \rightarrow t^*$ as $n \rightarrow \infty$, then $t^* = 1$. Otherwise, $0 < t^* < 1$, then from (H_1) , (3.6) and $t_n/t^* \leq 1$, we easily obtain

$$u_{n+1} = Tu_n \dot{\geq} T(t_n v_n) = T\left(\frac{t_n}{t^*} t^* v_n\right) \dot{\geq} \frac{t_n}{t^*} T(t^* v_n) \dot{\geq} \frac{t_n}{t^*} \varphi(t^*) T v_n.$$

It follows from the definition of t_n that $t_{n+1} \geq t_n \varphi(t^*)/t^*$. Letting $n \rightarrow \infty$, we get $t^* \geq \varphi(t^*) > t^*$, this is a contradiction. So, $\lim_{n \rightarrow \infty} t_n = 1$.

Next we prove that $\{u_n\}, \{v_n\}$ are Cauchy sequences. For any given natural number p , we have

$$\begin{aligned} (\theta, \theta) &\dot{\leq} u_{n+p} - u_n \dot{\leq} v_n - u_n \dot{\leq} v_n - t_n v_n = (1 - t_n)v_n \dot{\leq} (1 - t_n)v_0, \\ (\theta, \theta) &\dot{\leq} v_n - v_{n+p} \dot{\leq} v_n - u_n \dot{\leq} (1 - t_n)v_0. \end{aligned}$$

As P is normal, from Lemma 2.3, we know that $P \times P$ is normal. Let $n \rightarrow \infty$, then

$$\begin{aligned} \|u_{n+p} - u_n\|_{E \times E} &\leq N(1 - t_n)\|v_0\|_{E \times E} \rightarrow 0, \\ \|v_n - v_{n+p}\|_{E \times E} &\leq N(1 - t_n)\|v_0\|_{E \times E} \rightarrow 0, \end{aligned}$$

where N is the normality constant of P . So, $\{u_n\}, \{v_n\}$ are Cauchy sequences in $E \times E$. Since $E \times E$ is complete, there exist $u^*, v^* \in E \times E$ such that $u_n \rightarrow u^*, v_n \rightarrow v^*$ as $n \rightarrow \infty$. By (3.7), we have $u_n \dot{\leq} u^* \dot{\leq} v^* \dot{\leq} v_n$ with $u^*, v^* \in \widetilde{P_{h_0}}$ and $(\theta, \theta) \dot{\leq} v^* - u^* \dot{\leq} v_n - u_n \dot{\leq} (1 - t_n)v_0$. Further, we get

$$\|v^* - u^*\|_{E \times E} \leq N(1 - t_n)\|v_0\|_{E \times E} \rightarrow 0, \quad n \rightarrow \infty,$$

which shows that $u^* = v^*$. So we obtain

$$u_{n+1} = Tu_n \dot{\leq} Tu^* \dot{\leq} Tv_n = v_{n+1}.$$

Also, we get $u^* = Tu^*$ as $n \rightarrow \infty$. That is, u^* is a fixed point of T in $\widetilde{P_{h_0}}$. Let $u^* = (x^*, y^*)$, then

$$(x^*, y^*) = T(x^*, y^*) = (A(x^*, y^*), B(x^*, y^*)).$$

This implies that (x^*, y^*) is a positive solution of operator equation (1.1).

In the sequel, we show that $u^* = (x^*, y^*)$ is the unique positive solution of operator equation (1.1) in $\widetilde{P_{h_0}}$. Suppose \tilde{u} is any positive solution of operator equation (1.1) in $\widetilde{P_{h_0}}$. It is easy to see that u^*, \tilde{u} are fixed points of the operator T . Since $u^*, \tilde{u} \in \widetilde{P_{h_0}}$, there exist positive numbers $\mu_1, \mu_2, \lambda_1, \lambda_2 > 0$ such that

$$\mu_1 h_0 \dot{\leq} u^* \dot{\leq} \lambda_1 h_0, \quad \mu_2 h_0 \dot{\leq} \tilde{u} \dot{\leq} \lambda_2 h_0.$$

Then we obtain $\tilde{u} \dot{\geq} \mu_2 h_0 \dot{\geq} \mu_2 u^* / \lambda_1$. Let $\tilde{t} = \sup\{t > 0 : \tilde{u} \geq tu^*\}$. We get $0 < \tilde{t} < \infty, \tilde{u} \dot{\geq} \tilde{t}u^*$. Next we prove that $\tilde{t} \geq 1$. If $0 < \tilde{t} < 1$, then

$$\tilde{u} = T\tilde{u} \dot{\geq} T(\tilde{t}u^*) \dot{\geq} \varphi(\tilde{t})Tu^* = \varphi(\tilde{t})u^*.$$

Note that $\varphi(\tilde{t}) > \tilde{t}$, this contradicts the definition of \tilde{t} . Hence, $\tilde{t} \geq 1$ and we get $\tilde{u} \dot{\geq} \tilde{t}u^* \dot{\geq} u^*$. Similarly, we can show that $u^* \geq \tilde{u}$, thus $\tilde{u} = u^*$. Therefore, T has a unique fixed point u^* in $\widetilde{P_{h_0}}$. That is to say, operator equation (1.1) has a unique solution in $\widetilde{P_{h_0}}$.

Now we construct successively the sequence

$$(x_n, y_n) = (A(x_{n-1}, y_{n-1}), B(x_{n-1}, y_{n-1})), \quad n = 1, 2, \dots,$$

for any given point $(x_0, y_0) \in \widetilde{P_{h_0}}$. Since $(x_0, y_0) \in \widetilde{P_{h_0}}$, we can choose a sufficiently small number $\lambda_0 \in (0, 1)$ such that

$$(3.8) \quad \lambda_0(h_0^{(1)}, h_0^{(2)}) \dot{\leq} (A(x_0, y_0), B(x_0, y_0)) \dot{\leq} \frac{1}{\lambda_0}(h_0^{(1)}, h_0^{(2)}).$$

Since $\lambda_0 < \varphi(\lambda_0) < 1$, there is a positive integer m such that

$$\left(\frac{\varphi(\lambda_0)}{\lambda_0}\right)^m > \frac{1}{\lambda_0}.$$

Let $\bar{u}_0 = \lambda_0^m(x_0, y_0) = (\lambda_0^m x_0, \lambda_0^m y_0)$, $\bar{v}_0 = (x_0, y_0)/\lambda_0^m = (x_0/\lambda_0^m, y_0/\lambda_0^m)$. Clearly, $\bar{u}_0, \bar{v}_0 \in \widetilde{P_{h_0}}$ and $\bar{u}_0 \dot{\leq} (x_0, y_0) \dot{\leq} \bar{v}_0$. Put $\bar{u}_n = T\bar{u}_{n-1}$, $\bar{v}_n = T\bar{v}_{n-1}$, $n = 1, 2, \dots$. Similarly to the above proof, it follows that there exists $\bar{u}^* \in \widetilde{P_{h_0}}$ such that $T\bar{u}^* = \bar{u}^*$. Due to uniqueness of fixed points of the operator T in $\widetilde{P_{h_0}}$, we get $\bar{u}^* = u^*$. By induction, $\bar{u}_n \dot{\leq} T^n(x_0, y_0) \dot{\leq} \bar{v}_n$, $n = 1, 2, \dots$. Since the cone $P \times P$ is normal, we have $T^n(x_0, y_0) \rightarrow u^*$ as $n \rightarrow \infty$. That is,

$$(x_n, y_n) = (A(x_{n-1}, y_{n-1}), B(x_{n-1}, y_{n-1})) \rightarrow (x^*, y^*) \quad \text{as } n \rightarrow \infty.$$

Evidently, $\|x_n - x^*\|_E \rightarrow 0, \|y_n - y^*\|_E \rightarrow 0$ as $n \rightarrow \infty$. □

From the proof of Theorem 3.1, it is ease to obtain the following conclusion.

COROLLARY 3.2. *Let P be a normal cone in a Banach space E and $h_0^{(1)} \in P$ with $h_0^{(1)} \neq \theta$. Let the operator $A: P \times P \rightarrow P$ be increasing and satisfy (H₁). Let there exist $e_0 \in P_{h_0^{(1)}}$ such that $A(e_0, e_0) \in P_{h_0^{(1)}}$. Then:*

(a) $A: P_{h_0^{(1)}} \times P_{h_0^{(1)}} \rightarrow P_{h_0^{(1)}}$ and there are $u_0^{(1)}, v_0^{(1)} \in P_{h_0^{(1)}}$ and $r_1 \in (0, 1)$ such that

$$r_1 v_0^{(1)} \leq u_0^{(1)} \leq v_0^{(1)}, \quad u_0^{(1)} \leq A(u_0^{(1)}, u_0^{(1)}) \leq A(v_0^{(1)}, v_0^{(1)}) \leq v_0^{(1)};$$

(b) the operator equation $A(x, x) = x$ has a unique solution x^* in $P_{h_0^{(1)}}$. In addition, for any given point $x_0 \in P_{h_0^{(1)}}$, if $x_n = A(x_{n-1}, x_{n-1})$, $n = 1, 2, \dots$, then $\|x_n - x^*\|_E \rightarrow 0$ as $n \rightarrow \infty$.

THEOREM 3.3. *Let P be a normal cone in a Banach space E and $h_0 = (h_0^{(1)}, h_0^{(2)}) \in P \times P$ with $h_0^{(1)}, h_0^{(2)} \neq \theta$. Let operators $A, B, C: P \times P \rightarrow P$ be increasing and satisfy the following conditions:*

(H₃) there exist $\sigma \in (0, 1), \delta > 0$ such that, for $x, y \in P, t \in (0, 1)$,

$$A(tx, ty) \geq t^\sigma A(x, y), \quad B(tx, ty) \geq tB(x, y), \quad A(x, y) \geq \delta B(x, y);$$

(H₄) for $x, y \in P, t \in (0, 1)$, there exists $\varphi_3(t) \in (t, 1)$ such that

$$C(tx, ty) \geq \varphi_3(t)C(x, y);$$

(H₅) there exists $(e_1, e_2) \in \widetilde{P_{h_0}}$ such that

$$A(e_1, e_2) \in P_{h_0^{(1)}}, \quad B(e_1, e_2) \in P_{h_0^{(1)}}, \quad C(e_1, e_2) \in P_{h_0^{(2)}}.$$

Then:

(a) there exist $u_0^{(1)}, v_0^{(1)} \in P_{h_0^{(1)}}$, $u_0^{(2)}, v_0^{(2)} \in P_{h_0^{(2)}}$, $r \in (0, 1)$ such that

$$\begin{aligned} r(v_0^{(1)}, v_0^{(2)}) &\dot{\leq} (u_0^{(1)}, u_0^{(2)}) \dot{\leq} (v_0^{(1)}, v_0^{(2)}), \\ u_0^{(1)} &\leq A(u_0^{(1)}, u_0^{(2)}) + B(u_0^{(1)}, u_0^{(2)}) \leq v_0^{(1)}, \\ u_0^{(2)} &\leq C(u_0^{(1)}, u_0^{(2)}) \leq v_0^{(2)}; \end{aligned}$$

(b) the operator equation

$$(3.9) \quad (x, y) = (A(x, y) + B(x, y), C(x, y))$$

has a unique solution (x^*, y^*) in $\widetilde{P_{h_0}}$. In addition, for any given point $(x_0, y_0) \in \widetilde{P_{h_0}}$, if

$$(x_n, y_n) = (A(x_{n-1}, y_{n-1}) + B(x_{n-1}, y_{n-1}), C(x_{n-1}, y_{n-1})), \quad n = 1, 2, \dots,$$

then $\|x_n - x^*\|_E \rightarrow 0, \|y_n - y^*\|_E \rightarrow 0$ as $n \rightarrow \infty$.

PROOF. Define an operator $F: P \times P \rightarrow P$ by $F(x, y) = A(x, y) + B(x, y)$. From Theorem 3.1, we only need to prove that F satisfies conditions $(H_1), (H_2)$. As A, B are increasing, we know that F is increasing. From (H_5) , $F(e_1, e_2) = A(e_1, e_2) + B(e_1, e_2) \in P_{h_0^{(1)}}$. In the sequel, we show that there exists $\varphi(t) \in (t, 1)$, $t \in (0, 1)$, such that

$$F(tx, ty) \geq \varphi(t)F(x, y), \quad \text{for all } x, y \in P.$$

Consider the following function:

$$f(t, \beta) = \frac{t^\beta - t}{t^\sigma - t^\beta}, \quad t \in (0, 1), \beta \in (\sigma, 1).$$

One can easily prove that $f(t, \beta)$ is increasing in $t \in (0, 1)$ for fixed $\beta \in (\sigma, 1)$, and

$$\lim_{t \rightarrow 0^+} f(t, \beta) = 0, \quad \lim_{t \rightarrow 1^-} f(t, \beta) = \frac{1 - \beta}{\beta - \sigma}.$$

Further, for fixed $t \in (0, 1)$, we get

$$\lim_{\beta \rightarrow 1^-} f(t, \beta) = \lim_{\beta \rightarrow 1^-} \frac{t^\beta - t}{t^\sigma - t^\beta} = 0.$$

So there is $\beta_0(t) \in (\sigma, 1)$ depending on t such that

$$\frac{t^{\beta_0(t)} - t}{t^\sigma - t^{\beta_0(t)}} \leq \delta, \quad t \in (0, 1).$$

Hence, from (H_3) we get

$$A(x, y) \geq \delta B(x, y) \geq \frac{t^{\beta_0(t)} - t}{t^\sigma - t^{\beta_0(t)}} B(x, y), \quad \text{for all } t \in (0, 1), x, y \in P.$$

Then

$$t^\sigma A(x, y) + tB(x, y) \geq t^{\beta_0(t)} [A(x, y) + B(x, y)], \quad \text{for all } t \in (0, 1), x, y \in P.$$

Consequently, for any $t \in (0, 1)$ and $x, y \in P$,

$$\begin{aligned} F(tx, ty) &= A(tx, ty) + B(tx, ty) \geq t^\sigma A(x, y) + tB(x, y) \\ &\geq t^{\beta_0(t)}[A(x, y) + B(x, y)] = t^{\beta_0(t)}F(x, y). \end{aligned}$$

Set $\varphi(t) = t^{\beta_0(t)}$, $t \in (0, 1)$. Then $\varphi(t) \in (t, 1)$ and $F(tx, ty) \geq \varphi(t)F(x, y)$ for any $t \in (0, 1)$ and $x, y \in P$. Hence condition (H₁) in Theorem 3.1 is satisfied.

By Theorem 3.1, we have the following conclusions:

(i) there exist $u_0^{(1)}, v_0^{(1)} \in P_{h_0^{(1)}}$, $u_0^{(2)}, v_0^{(2)} \in P_{h_0^{(2)}}$, $r \in (0, 1)$ such that

$$\begin{aligned} r(v_0^{(1)}, v_0^{(2)}) &\dot{\leq} (u_0^{(1)}, u_0^{(2)}) \dot{\leq} (v_0^{(1)}, v_0^{(2)}), \\ u_0^{(1)} \leq F(u_0^{(1)}, u_0^{(2)}) &\leq v_0^{(1)}, \quad u_0^{(2)} \leq C(u_0^{(1)}, u_0^{(2)}) \leq v_0^{(2)}; \end{aligned}$$

(ii) the operator equation $(x, y) = (F(x, y), C(x, y))$ has a unique solution (x^*, y^*) in $\widetilde{P_{h_0}}$. Moreover, for any $(x_0, y_0) \in \widetilde{P_{h_0}}$, if

$$(x_n, y_n) = (F(x_{n-1}, y_{n-1}), C(x_{n-1}, y_{n-1})), \quad n = 1, 2, \dots,$$

then $\|x_n - x^*\|_E \rightarrow 0, \|y_n - y^*\|_E \rightarrow 0$ as $n \rightarrow \infty$. That is, the conclusion of Theorem 3.3 holds. □

THEOREM 3.4. *Assume that all conditions of Theorem 3.1 hold. Then, for any given $\lambda, \mu > 0$, the operator equation*

$$(3.10) \quad (x, y) = (\lambda A(x, y), \mu B(x, y))$$

has a unique solution $(x_{\lambda, \mu}^*, y_{\lambda, \mu}^*)$ in $\widetilde{P_{h_0}}$. In addition, for any given point $(x_0, y_0) \in \widetilde{P_{h_0}}$, if

$$(x_n, y_n) = (\lambda A(x_{n-1}, y_{n-1}), \mu B(x_{n-1}, y_{n-1})), \quad n = 1, 2, \dots,$$

then $\|x_n - x_{\lambda, \mu}^*\|_E \rightarrow 0, \|y_n - y_{\lambda, \mu}^*\|_E \rightarrow 0$ as $n \rightarrow \infty$.

PROOF. Let $A_\lambda = \lambda A, B_\mu = \mu B$ for $\lambda, \mu > 0$. Then operators A_λ, B_μ satisfy (H₁), (H₂). From Theorem 3.1, the operator equation $(x, y) = (A_\lambda(x, y), B_\mu(x, y))$ has a unique solution $(x_{\lambda, \mu}^*, y_{\lambda, \mu}^*)$ in $\widetilde{P_{h_0}}$. Moreover, for any initial point $(x_0, y_0) \in \widetilde{P_{h_0}}$, constructing successively the sequence $(x_n, y_n) = (A_\lambda(x_{n-1}, y_{n-1}), B_\mu(x_{n-1}, y_{n-1}))$, $n = 1, 2, \dots$, we have $\|x_n - x_{\lambda, \mu}^*\|_E \rightarrow 0, \|y_n - y_{\lambda, \mu}^*\|_E \rightarrow 0$ as $n \rightarrow \infty$. That is, the operator equation $(x, y) = (\lambda A(x, y), \mu B(x, y))$ has a unique solution $(x_{\lambda, \mu}^*, y_{\lambda, \mu}^*)$ in $\widetilde{P_{h_0}}$. Further, for any $(x_0, y_0) \in \widetilde{P_{h_0}}$, constructing the sequence $(x_n, y_n) = (\lambda A(x_{n-1}, y_{n-1}), \mu B(x_{n-1}, y_{n-1}))$, $n = 1, 2, \dots$, we have $\|x_n - x_{\lambda, \mu}^*\|_E \rightarrow 0, \|y_n - y_{\lambda, \mu}^*\|_E \rightarrow 0$ as $n \rightarrow \infty$. □

From Remark 2.7 and Lemma 2.6, we the following conclusions which are similar to Theorem 3.1, Corollary 3.2, Theorems 3.3 and 3.4 can be established.

THEOREM 3.5. *Let P be a normal cone in a Banach space E . Let operators $A, B: \text{int}(P \times P) \rightarrow \text{int}(P)$ be increasing and satisfy (H_1) for $x, y \in \text{int}(P)$, $t \in (0, 1)$. Then:*

(a) *there exist $u_0^{(1)}, v_0^{(1)}, u_0^{(2)}, v_0^{(2)} \in \text{int}(P)$, $r \in (0, 1)$ such that*

$$r(v_0^{(1)}, v_0^{(2)}) \dot{\leq} (u_0^{(1)}, u_0^{(2)}) \dot{\leq} (v_0^{(1)}, v_0^{(2)}),$$

$$u_0^{(1)} \leq A(u_0^{(1)}, u_0^{(2)}) \leq v_0^{(1)}, \quad u_0^{(2)} \leq B(u_0^{(1)}, u_0^{(2)}) \leq v_0^{(2)};$$

(b) *operator equation (1.1) has a unique solution (x^*, y^*) in $\text{int}(P \times P)$. In addition, for any given point $(x_0, y_0) \in \text{int}(P \times P)$, if*

$$(x_n, y_n) = (A(x_{n-1}, y_{n-1}), B(x_{n-1}, y_{n-1})), \quad n = 1, 2, \dots,$$

then $\|x_n - x^\|_E \rightarrow 0, \|y_n - y^*\|_E \rightarrow 0$ as $n \rightarrow \infty$.*

THEOREM 3.6. *Let P be a normal cone in a Banach space E . Let the operator $A: \text{int}(P \times P) \rightarrow \text{int}(P)$ be increasing and satisfy (H_1) . Then:*

(a) *there are $u_0^{(1)}, v_0^{(1)} \in \text{int}(P)$ and $r_1 \in (0, 1)$ such that*

$$r_1 v_0^{(1)} \leq u_0^{(1)} \leq v_0^{(1)}, \quad u_0^{(1)} \leq A(u_0^{(1)}, u_0^{(1)}) \leq A(v_0^{(1)}, v_0^{(1)}) \leq v_0^{(1)};$$

(b) *the operator equation $A(x, x) = x$ has a unique solution x^* in $\text{int}(P)$. In addition, for any given point $x_0 \in \text{int}(P)$, if $x_n = A(x_{n-1}, x_{n-1})$, $n = 1, 2, \dots$, then $\|x_n - x^*\|_E \rightarrow 0$ as $n \rightarrow \infty$.*

THEOREM 3.7. *Let P be a normal cone in a Banach space E . Let operators $A, B, C: \text{int}(P \times P) \rightarrow \text{int}(P)$ be increasing and satisfy (H_3) , (H_4) for $x, y \in \text{int}(P)$, $t \in (0, 1)$. Then:*

(a) *there exist $u_0^{(1)}, v_0^{(1)}, u_0^{(2)}, v_0^{(2)} \in \text{int}(P)$, $r \in (0, 1)$ such that*

$$r(v_0^{(1)}, v_0^{(2)}) \dot{\leq} (u_0^{(1)}, u_0^{(2)}) \dot{\leq} (v_0^{(1)}, v_0^{(2)}),$$

$$u_0^{(1)} \leq A(u_0^{(1)}, u_0^{(2)}) + B(u_0^{(1)}, u_0^{(2)}) \leq v_0^{(1)}, \quad u_0^{(2)} \leq C(u_0^{(1)}, u_0^{(2)}) \leq v_0^{(2)};$$

(b) *the operator equation*

$$(x, y) = (A(x, y) + B(x, y), C(x, y))$$

has a unique solution (x^, y^*) in $\text{int}(P \times P)$. In addition, for any given point $(x_0, y_0) \in \text{int}(P \times P)$, if*

$$(x_n, y_n) = (A(x_{n-1}, y_{n-1}) + B(x_{n-1}, y_{n-1}), C(x_{n-1}, y_{n-1})), \quad n = 1, 2, \dots,$$

then $\|x_n - x^\|_E \rightarrow 0, \|y_n - y^*\|_E \rightarrow 0$ as $n \rightarrow \infty$.*

THEOREM 3.8. *Assume that all conditions of Theorem 3.5 hold. Then, for any given $\lambda, \mu > 0$, the operator equation $(x, y) = (\lambda A(x, y), \mu B(x, y))$ has a*

unique solution $(x_{\lambda,\mu}^*, y_{\lambda,\mu}^*)$ in $\text{int}(P \times P)$. In addition, for any given point $(x_0, y_0) \in \text{int}(P \times P)$, if

$$(x_n, y_n) = (\lambda A(x_{n-1}, y_{n-1}), \mu B(x_{n-1}, y_{n-1})), \quad n = 1, 2, \dots,$$

then $\|x_n - x_{\lambda,\mu}^*\|_E \rightarrow 0$, $\|y_n - y_{\lambda,\mu}^*\|_E \rightarrow 0$ as $n \rightarrow \infty$.

REMARK 3.9. As we know, the condition of upper-lower solutions is difficult to verify for particular operators. So the condition was required directly in many known results. Here we do not suppose the condition and we give the iterative forms. Moreover, the existence of a unique solution for (1.1) has not been studied in literature.

4. Applications

Many problems that arise from differential equations, integral equations, nonlinear matrix equations and boundary value problems, etc., have been studied via various operator equations but none results were obtained via operator equation (1.1). In this section, we apply the main result of Section 3 to study a nonlinear system of fractional differential equations. Let D_{0+}^α be the Riemann–Liouville fractional derivative of order $\alpha > 0$, defined by

$$D_{0+}^\alpha y(t) = \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{dt} \right)^n \int_0^t (t-\tau)^{n-\alpha-1} y(\tau) d\tau,$$

where $n = [\alpha] + 1$, $[\alpha]$ denotes the integer part of the number α , see [20].

We study the existence-uniqueness of positive solutions for the following system of nonlinear fractional differential equations:

$$(4.1) \quad \begin{cases} -D_{0+}^{\nu_1} y_1(t) = f(t, y_1(t), y_2(t)), \\ -D_{0+}^{\nu_2} y_2(t) = g(t, y_1(t), y_2(t)), \end{cases}$$

where $t \in (0, 1)$, $\nu_1, \nu_2 \in (n-1, n]$ for $n > 3$ and $n \in \mathbb{N}$, subject to a couple of boundary conditions

$$(4.2) \quad y_1^{(i)}(0) = 0 = y_2^{(i)}(0), \quad 0 \leq i \leq n-2,$$

$$(4.3) \quad [D_{0+}^\alpha y_1(t)]_{t=1} = 0 = [D_{0+}^\alpha y_2(t)]_{t=1}, \quad 1 \leq \alpha \leq n-2.$$

In the recent years, many fractional differential equations that arise from physics, mechanics, chemistry, engineering and biological sciences (see [12], [17], [19]) have been studied (see the papers [5], [11], [15], [20], [22], [24] and the references therein). In many papers, the authors have investigated the existence of positive solutions for nonlinear fractional differential equation boundary value problems. In addition, the uniqueness of positive solutions for nonlinear fractional differential equation boundary value problems has been considered by several authors, see [25]–[30] for example. However, there are few papers concerned

with the uniqueness of positive solutions for systems of nonlinear fractional differential equations. In this section, we apply Theorem 3.1 to study the system of nonlinear fractional differential equations (4.1) with boundary conditions (4.2) and (4.3).

LEMMA 4.1 (see [11]). *If $g \in C[0, 1]$, then the solution for the problem $-D_{0+}^\nu y(t) = g(t)$ with boundary conditions $y^{(i)}(0) = 0 = [D_{0+}^\alpha y(t)]_{t=1}$, where $1 \leq \alpha \leq n - 2$ and $0 \leq i \leq n - 2$, is*

$$y(t) = \int_0^1 G(t, s)g(s) ds,$$

where

$$G(t, s) = \begin{cases} \frac{t^{\nu-1}(1-s)^{\nu-\alpha-1} - (t-s)^{\nu-1}}{\Gamma(\nu)}, & 0 \leq s \leq t \leq 1, \\ \frac{t^{\nu-1}(1-s)^{\nu-\alpha-1}}{\Gamma(\nu)}, & 0 \leq t \leq s \leq 1, \end{cases}$$

is the Green function for this problem.

LEMMA 4.2 (see [11], [28]). *Let G be as given in the statement of Lemma 4.1. Then:*

- (a) G is a continuous function on the unit square $[0, 1] \times [0, 1]$;
- (b) $G(t, s) \geq 0$ for every $(t, s) \in [0, 1] \times [0, 1]$ and, for $t, s \in [0, 1]$,

$$[1 - (1 - s)^\alpha](1 - s)^{\nu-\alpha-1}t^{\nu-1} \leq \Gamma(\nu)G(t, s) \leq (1 - s)^{\nu-\alpha-1}t^{\nu-1}.$$

In the following, set $E = C[0, 1]$, the Banach space of continuous functions on $[0, 1]$ with the norm $\|y\| = \max\{|y(t)| : t \in [0, 1]\}$. Let $P = \{y \in C[0, 1] : y(t) \geq 0, t \in [0, 1]\}$. Then P is a normal cone with the normality constant 1. The partial ordering defined by P is given by $x \leq y \Leftrightarrow x(t) \leq y(t)$ for all $t \in [0, 1]$.

THEOREM 4.3. *Assume that:*

- (D₁) $f, g \in C([0, 1] \times [0, +\infty) \times [0, +\infty), [0, +\infty))$ and $f(t, 0, 0), g(t, 0, 0) \neq 0$;
- (D₂) $f(t, u_1, v_1) \leq f(t, u_2, v_2), g(t, u_1, v_1) \leq g(t, u_2, v_2)$, for any $t \in [0, 1]$, $u_2 \geq u_1 \geq 0, v_2 \geq v_1 \geq 0$;
- (D₃) for any $\lambda \in (0, 1)$, there exist $\varphi_i(\lambda) \in (\lambda, 1), i = 1, 2$, such that

$$f(t, \lambda u, \lambda v) \geq \varphi_1(\lambda)f(t, u, v), \quad g(t, \lambda u, \lambda v) \geq \varphi_2(\lambda)g(t, u, v)$$

for $t \in [0, 1], u, v \in [0, +\infty)$.

Then:

- (a) there exist $x_0^{(1)}, y_0^{(1)} \in P_{t^{\nu_1-1}}, x_0^{(2)}, y_0^{(2)} \in P_{t^{\nu_2-1}}$ and $r \in (0, 1)$ such that $r(y_0^{(1)}, y_0^{(2)}) \leq (x_0^{(1)}, x_0^{(2)}) \leq (y_0^{(1)}, y_0^{(2)})$ and

$$x_0^{(1)}(t) \leq \int_0^1 G_1(t, s)f(s, x_0^{(1)}(s), x_0^{(2)}(s)) ds \leq y_0^{(1)}(s), \quad t \in [0, 1],$$

$$x_0^{(2)}(t) \leq \int_0^1 G_2(t, s)g(s, x_0^{(1)}(s), x_0^{(2)}(s)) ds \leq y_0^{(2)}(s), \quad t \in [0, 1],$$

where $G_i, i = 1, 2$, are the Green functions of Lemma 4.1 with ν replaced by $\nu_i, i = 1, 2$;

- (b) problem (4.1)–(4.3) has a unique positive solution (x^*, y^*) in \widetilde{P}_{h_0} , where $h_0(t) = (t^{\nu_1-1}, t^{\nu_2-1}), t \in [0, 1]$;
- (c) for any given point $(x_0, y_0) \in \widetilde{P}_{h_0}$, if

$$x_{n+1}(t) = \int_0^1 G_1(t, s)f(s, x_n(s), y_n(s)) ds, \quad n = 1, 2, \dots,$$

$$y_{n+1}(t) = \int_0^1 G_2(t, s)g(s, x_n(s), y_n(s)) ds, \quad n = 1, 2, \dots,$$

then $x_n(t) \rightarrow x^*(t), y_n(t) \rightarrow y^*(t)$ as $n \rightarrow \infty$.

PROOF. We work in the product space $E \times E = C[0, 1] \times C[0, 1]$ with the partial-order-I. Define two operators $A, B: P \times P \rightarrow E$ by

$$A(x, y)(t) = \int_0^1 G_1(t, s)f(s, x(s), y(s)) ds,$$

$$B(x, y)(t) = \int_0^1 G_2(t, s)g(s, x(s), y(s)) ds,$$

where $G_i, i = 1, 2$, are the Green functions of Lemma 4.1 with ν replaced by $\nu_i, i = 1, 2$. From [11], we know that a pair of functions $(x, y) \in E \times E$ is a solution of problem (4.1)–(4.3) if and only if (x, y) is a solution of the operator equation $(x, y) = (A(x, y), B(x, y))$. From Lemma 4.2 and (D₁), we know that $A, B: P \times P \rightarrow P$. In the sequel, we check that A, B satisfy all assumptions of Theorem 3.1.

Firstly, we prove that A, B are increasing. Indeed, for $x_i, y_i \in P, i = 1, 2$, with $x_1 \leq x_2, y_1 \leq y_2$, we know that $x_1(t) \leq x_2(t), y_1(t) \leq y_2(t), t \in [0, 1]$, and by (D₂) and Lemma 4.2,

$$A(x_1, y_1)(t) = \int_0^1 G_1(t, s)f(s, x_1(s), y_1(s)) ds$$

$$\leq \int_0^1 G_1(t, s)f(s, x_2(s), y_2(s)) ds = A(x_2, y_2)(t),$$

$$B(x_1, y_1)(t) = \int_0^1 G_2(t, s)g(s, x_1(s), y_1(s)) ds$$

$$\leq \int_0^1 G_2(t, s)g(s, x_2(s), y_2(s)) ds = B(x_2, y_2)(t).$$

That is, $A(x_1, y_1) \leq A(x_2, y_2)$ and $B(x_1, y_1) \leq B(x_2, y_2)$.

Further, we prove that A, B satisfy condition (H_1) of Theorem 3.1. For any $\lambda \in (0, 1)$ and $x, y \in P$, by (D_3) we have

$$\begin{aligned} A(\lambda x, \lambda y)(t) &= \int_0^1 G_1(t, s)f(s, \lambda x(s), \lambda y(s)) ds \\ &\geq \varphi_1(\lambda) \int_0^1 G_1(t, s)f(s, x(s), y(s)) ds = \varphi_1(\lambda)A(x, y)(t), \\ B(\lambda x, \lambda y)(t) &= \int_0^1 G_2(t, s)g(s, \lambda x(s), \lambda y(s)) ds \\ &\geq \varphi_2(\lambda) \int_0^1 G_2(t, s)g(s, x(s), y(s)) ds = \varphi_2(\lambda)B(x, y)(t). \end{aligned}$$

That is, $A(\lambda x, \lambda y) \geq \varphi_1(\lambda)A(x, y)$, $B(\lambda x, \lambda y) \geq \varphi_2(\lambda)B(x, y)$ for any $\lambda \in (0, 1)$, $x, y \in P$.

Let $h_0 = (h_0^{(1)}, h_0^{(2)})$, where $h_0^{(1)}(t) = t^{\nu_1-1}$, $h_0^{(2)}(t) = t^{\nu_2-1}$, $t \in [0, 1]$. Then $(h_0^{(1)}, h_0^{(2)}) \in \widetilde{P}_{h_0}$. Next we show that $A(h_0^{(1)}, h_0^{(2)}) \in P_{h_0^{(1)}}$, $B(h_0^{(1)}, h_0^{(2)}) \in P_{h_0^{(2)}}$. On the one hand, from (D_2) and Lemma 4.2, for any $t \in [0, 1]$, we have

$$\begin{aligned} A(h_0^{(1)}, h_0^{(2)})(t) &= \int_0^1 G_1(t, s)f(s, s^{\nu_1-1}, s^{\nu_2-1}) ds \\ &\geq \frac{1}{\Gamma(\nu_1)} h_0^{(1)}(t) \int_0^1 [1 - (1 - s)^\alpha](1 - s)^{\nu_1-\alpha-1} f(s, 0, 0) ds. \end{aligned}$$

On the other hand, also from (D_2) and Lemma 4.2, for any $t \in [0, 1]$, we obtain

$$\begin{aligned} A(h_0^{(1)}, h_0^{(2)})(t) &= \int_0^1 G_1(t, s)f(s, s^{\nu_1-1}, s^{\nu_2-1}) ds \\ &\leq \frac{1}{\Gamma(\nu_1)} h_0^{(1)}(t) \int_0^1 (1 - s)^{\nu_1-\alpha-1} f(s, 1, 1) ds. \end{aligned}$$

From (D_2) , we have $f(s, 1, 1) \geq f(s, 0, 0) \geq 0$. Since $f(t, 0, 0) \not\equiv 0$, we get

$$[1 - (1 - t)^\alpha](1 - t)^{\nu_1-\alpha-1} f(t, 0, 0) \not\equiv 0, \quad (1 - t)^{\nu_1-\alpha-1} f(t, 1, 1) \not\equiv 0.$$

Note that $\nu_1 - \alpha - 1 > 0$, so we have

$$\begin{aligned} l_1 &:= \frac{1}{\Gamma(\nu_1)} \int_0^1 [1 - (1 - s)^\alpha](1 - s)^{\nu_1-\alpha-1} f(s, 0, 0) ds > 0, \\ l_2 &:= \frac{1}{\Gamma(\nu_1)} \int_0^1 (1 - s)^{\nu_1-\alpha-1} f(s, 1, 1) ds > 0. \end{aligned}$$

So $l_1 h_0^{(1)}(t) \leq A(h_0^{(1)}, h_0^{(2)})(t) \leq l_2 h_0^{(1)}(t)$, $t \in [0, 1]$; and hence $A(h_0^{(1)}, h_0^{(2)}) \in P_{h_0^{(1)}}$. Similarly, we can prove that $B(h_0^{(1)}, h_0^{(2)}) \in P_{h_0^{(2)}}$.

Finally, by Theorem 3.1, we have the following conclusions:

(1) there exist $x_0^{(1)}, y_0^{(1)} \in P_{t^{\nu_1-1}}, x_0^{(2)}, y_0^{(2)} \in P_{t^{\nu_2-1}}$ and $r \in (0, 1)$ such that

$$\begin{aligned} r(y_0^{(1)}, y_0^{(2)}) \dot{\leq} (x_0^{(1)}, x_0^{(2)}) \dot{\leq} (y_0^{(1)}, y_0^{(2)}), \\ x_0^{(1)} \leq A(x_0^{(1)}, x_0^{(2)}) \leq y_0^{(1)}, \quad x_0^{(2)} \leq B(x_0^{(1)}, x_0^{(2)}) \leq y_0^{(2)}, \end{aligned}$$

that is

$$\begin{aligned} x_0^{(1)}(t) &\leq \int_0^1 G_1(t, s) f(s, x_0^{(1)}(s), x_0^{(2)}(s)) ds \leq y_0^{(1)}(s), \quad t \in [0, 1], \\ x_0^{(2)}(t) &\leq \int_0^1 G_2(t, s) g(s, x_0^{(1)}(s), x_0^{(2)}(s)) ds \leq y_0^{(2)}(s), \quad t \in [0, 1]; \end{aligned}$$

(2) the operator equation $(x, y) = (A(x, y), B(x, y))$ has a unique solution (x^*, y^*) in \widetilde{P}_{h_0} , that is, problem (4.1)–(4.3) has a unique positive solution (x^*, y^*) in \widetilde{P}_{h_0} ;

(3) for any $(x_0, y_0) \in \widetilde{P}_{h_0}$, if $(x_n, y_n) = (A(x_{n-1}, y_{n-1}), B(x_{n-1}, y_{n-1}))$, $n = 1, 2, \dots$, then $\|x_n - x^*\|_E \rightarrow 0, \|y_n - y^*\|_E \rightarrow 0$ as $n \rightarrow \infty$. That is, for

$$\begin{aligned} x_{n+1}(t) &= \int_0^1 G_1(t, s) f(s, x_n(s), y_n(s)) ds, \quad n = 1, 2, \dots, \\ y_{n+1}(t) &= \int_0^1 G_2(t, s) g(s, x_n(s), y_n(s)) ds, \quad n = 1, 2, \dots, \end{aligned}$$

we have $x_n(t) \rightarrow x^*(t), y_n(t) \rightarrow y^*(t)$ as $n \rightarrow \infty$. □

EXAMPLE 4.4. Let us consider the following system:

$$(4.4) \quad \begin{cases} -D_{0+}^{7/2} y_1(t) = [y_1(t)]^{\tau_1} + [y_2(t)]^{\tau_1} + \psi_1(t), & t \in (0, 1), \\ -D_{0+}^{10/3} y_2(t) = [y_1(t)]^{\tau_2} + [y_2(t)]^{\tau_2} + \psi_2(t), & t \in (0, 1), \end{cases}$$

subject to a couple of boundary conditions

$$(4.5) \quad y_1^{(i)}(0) = 0 = y_2^{(i)}(0), \quad 0 \leq i \leq 2,$$

$$(4.6) \quad [D_{0+}^{3/2} y_1(t)]_{t=1} = 0 = [D_{0+}^{3/2} y_2(t)]_{t=1},$$

where $\tau_1, \tau_2 \in (0, 1), \psi_1, \psi_2: [0, 1] \rightarrow [0, +\infty)$ are continuous with $\psi_i \not\equiv 0$. Let

$$f(t, u, v) = u^{\tau_1} + v^{\tau_1} + \psi_1(t), \quad g(t, u, v) = u^{\tau_2} + v^{\tau_2} + \psi_2(t).$$

Take $n = 4, \nu_1 = 7/2, \nu_2 = 10/3, \alpha = 3/2$. Then $\nu_1, \nu_2 \in (3, 4], \alpha \in [0, 2]$. Obviously, $f, g \in C([0, 1] \times [0, +\infty) \times [0, +\infty), [0, +\infty))$ and

$$f(t, 0, 0) = \psi_1(t), \quad g(t, 0, 0) = \psi_2(t) \not\equiv 0.$$

Note that $x^{\tau_i}, i = 1, 2$, are increasing in $[0, +\infty), f(t, u, v), g(t, u, v)$ are increasing in u, v for any $t \in [0, 1]$. Moreover, set $\varphi_1(\lambda) = \lambda^{\tau_1}, \varphi_2(\lambda) = \lambda^{\tau_2}, \lambda \in (0, 1)$. Then $\varphi_1(\lambda), \varphi_2(\lambda) \in (\lambda, 1)$ and

$$f(t, \lambda u, \lambda v) = \lambda^{\tau_1} [u^{\tau_1} + v^{\tau_1}] + \psi_1(t) \geq \lambda^{\tau_1} [u^{\tau_1} + v^{\tau_1}] + \lambda^{\tau_1} \psi_1(t) = \lambda^{\tau_1} f(t, u, v).$$

Similarly, $g(t, \lambda u, \lambda v) \geq \lambda^{\tau_2} g(t, u, v)$ for $t \in [0, 1]$, $u, v \in [0, +\infty)$. Hence, all conditions of Theorem 4.3 are satisfied. Application of Theorem 4.3 implies that problem (4.4)–(4.6) has a unique positive solution (x^*, y^*) in \widetilde{P}_{h_0} , where $h_0(t) = (t^{5/2}, t^{7/3})$, $t \in [0, 1]$, and for any given point $(x_0, y_0) \in \widetilde{P}_{h_0}$, if

$$x_{n+1}(t) = \int_0^1 G_1(t, s) \{ [x_n(s)]^{\tau_1} + [y_n(s)]^{\tau_1} + \psi_1(s) \} ds, \quad n = 1, 2, \dots,$$

$$y_{n+1}(t) = \int_0^1 G_2(t, s) \{ [x_n(s)]^{\tau_2} + [y_n(s)]^{\tau_2} + \psi_2(s) \} ds, \quad n = 1, 2, \dots,$$

then $x_n(t) \rightarrow x^*(t)$, $y_n(t) \rightarrow y^*(t)$ as $n \rightarrow \infty$, where

$$G_1(t, s) = \begin{cases} \frac{t^{5/2}(1-s) - (t-s)^{5/2}}{\Gamma(7/2)}, & 0 \leq s \leq t \leq 1, \\ \frac{t^{5/2}(1-s)}{\Gamma(7/2)}, & 0 \leq t \leq s \leq 1, \end{cases}$$

$$G_2(t, s) = \begin{cases} \frac{t^{7/3}(1-s)^{5/6} - (t-s)^{7/3}}{\Gamma(10/3)}, & 0 \leq s \leq t \leq 1, \\ \frac{t^{7/3}(1-s)^{5/6}}{\Gamma(10/3)}, & 0 \leq t \leq s \leq 1. \end{cases}$$

REMARK 4.5. If in Example 4.4 we replace f, g by $f \equiv \Gamma(7/2)$, $g \equiv \Gamma(10/3)$, then problem (4.4)–(4.6) has a unique solution (x^*, y^*) , where $x^*(t) = (1/2 - 2t/7)t^{5/2}$, $y^*(t) = (6/11 - 3t/10)t^{7/3}$, $t \in [0, 1]$. We can obtain that

$$\frac{3}{14} t^{5/2} \leq x^*(t) \leq \frac{1}{2} t^{5/2}, \quad \frac{27}{110} t^{7/3} \leq y^*(t) \leq \frac{6}{11} t^{7/3}, \quad t \in [0, 1].$$

So the unique solution is a positive solution and $(x^*, y^*) \in \widetilde{P}_{(t^{5/2}, t^{7/3})}$.

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