

Nonlocal fractional elliptic equations and applications

Veli Shakhmurov^{1,2} | Muhammet Kurulay³

¹Department of Industrial Engineering, Antalya Bilim University, Antalya, Türkiye

²Center of Analytical-Information Resource, Azerbaijan State Economic University, Baku, Azerbaijan

³Department of Mathematical Engineering, Yıldız Technical University, Istanbul, Türkiye

Correspondence

Muhammet Kurulay, Department of Mathematical Engineering, Yıldız Technical University, 34210 Davutpasa, Istanbul, Türkiye.
Email: mkurulay@yildiz.edu.tr

Abstract

The L_p -coercive properties of a nonlocal fractional elliptic equation is studied. Particularly, it is proved that the fractional elliptic operator generated by this equation is sectorial in L_p space and also is a generator of an analytic semigroup. Moreover, by using the L_p -separability properties of the given elliptic operator the maximal regularity of the corresponding nonlocal fractional parabolic equation is established.

KEYWORDS

elliptic equations, fractional-differential equations, L_p -multipliers, maximal L_p regularity, parabolic equations, Sobolev spaces

1 | INTRODUCTION, NOTATIONS, AND BACKGROUND

In the last years, fractional elliptic and parabolic equations have found many applications in physics (see [1–4] and the references therein). The regularity properties of fractional differential equations (FDEs) have been studied, for example, in [2, 5–12]. The main objective of the present paper is to discuss the $L_p(\mathbb{R}^n)$ -maximal regularity of the nonlocal FDE with parameter

$$\sum_{|\alpha| \leq l} a_\alpha * D^\alpha u + \lambda u = f(x), x \in \mathbb{R}^n \tag{1.1}$$

where a_α are complex valued functions, λ is a complex parameter, $D^\alpha = D_1^{\alpha_1} D_2^{\alpha_2} \dots D_n^{\alpha_n}$ for $\alpha_i \in [0, \infty)$, $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n)$. Here, D^{α_k} are Riemann–Liouville type fractional partial derivatives of order $\alpha_k \in (1, 2)$ with respect to x_k , that is,

$$D_k^{\alpha_k} u = \frac{1}{\Gamma(2 - \alpha_k)} \frac{\partial^2 x_k}{\partial x_k^2} \frac{u(y) dy}{(x_k - y)^{\alpha_k - 1}}, k = 1, 2, \dots, n, 1.2 \tag{1.2}$$

$\Gamma(\gamma)$ is Gamma function for $\gamma > 0$ (see, e.g., [3, 13, 14]), $a_\alpha * D^\alpha u$ denotes a convolution of a_α and $D^\alpha u$.

For, we have

$$D_k^{\frac{1}{2}} u = \frac{1}{\Gamma\left(\frac{3}{2}\right)} \frac{\partial^2}{\partial x_k^2} (x_k - y)^{\frac{1}{2}} u(y) dy, k = 1, 2, \dots, n.$$

Here, $L_p(\Omega)$ denotes the space of strongly measurable complex-valued functions that are defined on the measurable subset $\Omega \subset \mathbb{R}^n$ with the norm given by

$$\|f\|_{L_p(\Omega)} = \left(\int_{\Omega} |f(x)|^p dx \right)^{\frac{1}{p}}, 1 \leq p < \infty .$$

Let $S(\mathbb{R}^n)$ (see, e.g., section 2.2.1 in [15]) denote the complex-valued Schwartz class, that is, the space of all rapidly decreasing smooth functions on \mathbb{R}^n equipped with its usual topology generated by seminorms.

A function $\Psi \in C(\mathbb{R}^n)$ is called a Fourier multiplier from $L_p(\mathbb{R}^n)$ to $L_p(\mathbb{R}^n)$ (see, e.g., section 2.2.2 in [15] or [16]) if the map

$$u \rightarrow \Lambda u = F^{-1} \Psi(\xi) F u, u \in S(\mathbb{R}^n)$$

is well defined and extends to a bounded linear operator

$$\Lambda : L_p(\mathbb{R}^n) \rightarrow L_p(\mathbb{R}^n).$$

We prove that the problem (1.1) has a unique solution $u \in W_p^l(\mathbb{R}^n)$ for $f \in L_p(\mathbb{R}^n)$ and the following uniform coercive estimate holds

$$|\alpha| \leq l |\lambda|^{1-\frac{|\alpha|}{l}} \|a_\alpha * D^\alpha u\|_{L_p(\mathbb{R}^n)} \leq C \|f\|_{L_p(\mathbb{R}^n)}. \tag{1.3}$$

Let O be a linear operator in L_p generated by problem (1.1), that is,

$$D(O) = W_p^l(\mathbb{R}^n), O u = \sum_{|\alpha| \leq l} a_\alpha * D^\alpha u.$$

The estimate (1.3) implies that the operator O has a bounded inverse from $L_p(\mathbb{R}^n)$ into the Sobolev space $W_p^l(\mathbb{R}^n)$ which will be defined subsequently. Particularly, from the estimate (1.3), we obtain that O is a sectorial operator in $L_p(\mathbb{R}^n)$.

Let $L_p = L_p(\mathbb{R}_+^{n+1})$ for $\mathbf{p} = (p, p_1)$ denotes the space of strongly measurable functions f defined on \mathbb{R}_+^{1+n} equipped with the mixed norm (see, e.g., section 3.10.2 in [15])

$$\|f\|_{L_p(\mathbb{R}_+^{n+1})} = \left(\int_{\mathbb{R}^n} \left(\int_{\mathbb{R}_+} |f(t, x)|^{p_1} dt \right)^{\frac{p}{p_1}} dx \right)^{\frac{1}{p}} < \infty, p_1, p \in (1, \infty).$$

By using the coercive property of the given elliptic operator O , we prove the well posedness of the Cauchy problem for the corresponding nonlocal fractional parabolic differential equation

$$\partial_t u + \sum_{|\alpha| \leq l} a_\alpha * D^\alpha u = f(t, x), u(0, x) = 0, \tag{1.4}$$

In other words, we show that the problem (1.4) has a unique solution $u \in W_p^{1,\gamma}(\mathbb{R}_+^2)$ for $f \in L_p(\mathbb{R}_+^2)$ satisfying the following coercive estimate

$$\|\partial_t u\|_{L_p(\mathbb{R}_+^{n+1})} + \sum_{|\alpha| \leq l} \|a_\alpha * D_x^\alpha u\|_{L_p(\mathbb{R}_+^{n+1})} + \|A * u\|_{L_p(\mathbb{R}_+^{n+1})} \leq M \|f\|_{L_p(\mathbb{R}_+^{n+1})}, \quad (1.5)$$

Let \mathbb{C} denote the set of complex numbers and

$$S_\varphi = \{\lambda; \lambda \in \mathbb{C}, |\arg \lambda| \leq \varphi\} \cup \{0\}, 0 \leq \varphi < \pi.$$

Here, $B(E_1, E_2)$ denotes the space of bounded linear operators from E_1 to E_2 . For $E_1 = E_2 = E$ it denotes by $B(E)$. Let $D(A), R(A)$ denote the domain and range of the linear operator in E , respectively. Let $\text{Ker } A$ denote a null space of A . A closed linear operator A is said to be φ -sectorial (or sectorial for $\varphi = 0$) in a Banach space E with bound $M > 0$ if $\text{Ker } A = \{0\}$, $D(A)$, and $R(A)$ are dense on E , and $\|(A + \lambda I)^{-1}\|_{B(E)} \leq M|\lambda|^{-1}$ for all $\lambda \in S_\varphi$, $\varphi \in [0, \pi)$, where I is an identity operator in E . Sometimes $A + \lambda I$ will be written as $A + \lambda$ and will be denoted by A_λ . It is known [17, §1.15.1] that the powers A^θ , $\theta \in (-\infty, \infty)$ for a positive operator A exist.

A sectorial operator $A(x), x \in \mathbb{R}^n$ is said to be uniformly sectorial in a Banach space E if there exists a $\varphi \in [0, \pi)$ such that the uniformly estimate holds

$$\|(A(x) + \lambda I)^{-1}\|_{B(E)} \leq M|\lambda|^{-1}$$

for all $\lambda \in S_\varphi$.

For any $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n)$, $\alpha_i \in [0, \infty)$ the function $(i\xi)^\alpha$ will be defined as:

$$(i\xi)^\alpha = \begin{cases} (i\xi_1)^{\alpha_1} \dots (i\xi_n)^{\alpha_n}, \xi_1 \xi_2 \dots \xi_n \neq 0 \\ 0, \xi_1, \xi_2 \dots \xi_n = 0, \end{cases}$$

where

$$(i\xi_k)^{\alpha_k} = \exp \left[\alpha_k \left(\ln |\xi_k| + i \frac{\pi}{2} \text{sgn } \xi_k \right) \right], k = 1, 2, \dots, n.$$

The Liouville derivatives $D^\alpha u$ of the function u is defined as in [17]. Let $s \in \mathbb{R}$ and $\xi = (\xi_1, \xi_2, \dots, \xi_n) \in \mathbb{R}^n$. Let F denotes the Fourier transform defined by

$$\hat{u}(\xi) = Fu = (2\pi)^{-\frac{n}{2}} \int_{\mathbb{R}^n} e^{-ix\xi} u(x) dx \text{ for } u \in S(\mathbb{R}^n) \text{ and } x, \xi \in \mathbb{R}^n.$$

Here, $S' = S'(\mathbb{R}^n)$ denotes the space of linear continuous mappings from $S(\mathbb{R}^n)$ into \mathbb{C} and it is called the Schwartz distributions. Consider the following fractional Sobolev space (see, e.g., section 2.3 in [15])

$$W_p^s(\mathbb{R}^n) = \{u \mid u \in S'(\mathbb{R}^n), F^{-1}(1 + |\xi|^2)^{\frac{s}{2}} Fu \in L_p(\mathbb{R}^n)\},$$

$$\|u\|_{W_p^s(\mathbb{R}^n)} = \|u\|_{L_p(\mathbb{R}^n)} + \left\| F^{-1}(1 + |\xi|^2)^{\frac{s}{2}} Fu \right\|_{L_p(\mathbb{R}^n)} < \infty \}.$$

Sometimes we use one and the same symbol C without distinction in order to denote positive constants which may differ from each other even in a single context. When we want to specify the dependence of such a constant on a parameter, say α , we write C_α .

The embedding theorems in the function spaces play a key role in the theory of ordinary and partial differential equations. From [11] we obtain the estimating lower order derivatives

Theorem A1 Suppose $1 < p \leq q < \infty$ and $s \in (0, \infty)$ with $\kappa = \frac{1}{s} \left[|\alpha| + n \left(\frac{1}{p} - \frac{1}{q} \right) \right] \leq 1$, $0 \leq \mu \leq 1 - \kappa$, then the embedding

$$D^\alpha W_p^s(\mathbb{R}^n) \subset L_q(\mathbb{R}^n)$$

is continuous and there exists a constant $C_\mu > 0$, depending only on μ such that

$$\|D^\alpha u\|_{L_q(\mathbb{R}^n)} \leq C_\mu \left[h^\mu \|u\|_{W_p^s(\mathbb{R}^n)} + h^{-(1-\mu)} \|u\|_{L_p(\mathbb{R}^n)} \right]$$

for all $u \in W_p^s(\mathbb{R}^n)$ and $0 < h \leq h_0 < \infty$.

2 | NONLOCAL FRACTIONAL ELLIPTIC EQUATION

Consider the problem (1.1).

Condition 2.1 Assume $a_\alpha \in L_\infty(\mathbb{R}^n)$ such that

$$L(\xi) = \sum_{|\alpha| \leq l} \hat{a}_\alpha(\xi) (i\xi)^\alpha \in S_{\varphi_1}, |L(\xi)| \geq M \sum_{k=1}^n |\hat{a}_{\alpha(l,k)}| |\xi_k|^l, \quad (2.1)$$

for

$$\alpha(l, k) = (0, 0, \dots, l, 0, 0, \dots, 0), \text{ i.e } \alpha_i = 0, i \neq k,$$

Consider the following operator functions

$$\sigma_1(\xi, \lambda) = \lambda \sigma_0(\xi, \lambda), \sigma_2(\xi, \lambda) = \sum_{|\alpha| \leq l} |\lambda|^{1-\frac{|\alpha|}{l}} \hat{a}_\alpha(\xi) (i\xi)^\alpha \sigma_0(\xi, \lambda), \quad (2.2)$$

where

$$\sigma_0(\xi, \lambda) = [L(\xi) + \lambda]^{-1}.$$

Let

$$X = L_p(\mathbb{R}^n), Y = W_p^l(\mathbb{R}^n).$$

In this section we prove the following:

Theorem 2.1 Assume that the Condition 2.1 is satisfied. Suppose that $\gamma \in (1, 2]$, and $\lambda \in S_{\varphi_2}$. Then for $f \in X$, $0 \leq \varphi_1 < \pi - \varphi_2$ and $\varphi_1 + \varphi_2 \leq \varphi$ there is a unique solution u of the Equation (1.1) belonging to Y and the coercive uniform estimate holds

$$|\alpha| \leq l |\lambda|^{1-\frac{|\alpha|}{l}} \|a * D^\alpha u\|_X + |\lambda| \|u\|_X \leq C \|f\|_X. \quad (2.3)$$

For the proving of Theorem 2.1 we need the following lemmas:

Lemma 2.1 Assume Condition 2.1 holds and $\lambda \in S_{\varphi_2}$ with $\varphi_2 \in [0, \pi)$, where $\varphi_1 + \varphi_2 < \pi$, then the operator functions $\sigma_i(\xi, \lambda)$ are uniformly bounded, that is,

$$|\sigma_i(\xi, \lambda)| \leq C, i = 0, 1, 2.$$

Proof. By virtue of [18] (lemma 2.3), for $L(\xi) \in S_{\varphi_1}$, $\lambda \in S_{\varphi_2}$ and $\varphi_1 + \varphi_2 < \pi$ there exists a positive constant C such that

$$|\lambda + L(\xi)| \geq C(|\lambda| + |L(\xi)|). \quad (2.4)$$

Since $L(\xi) \in S_{\varphi_1}$ in view of Condition 2.1 and (2.4) the function $\sigma_0(\xi, \lambda)$ is uniformly bounded for all $\xi \in \mathbb{R}^n$, $\lambda \in S_{\varphi_2}$, that is,

$$\sigma_0(\xi, \lambda) \leq (|\lambda| + |L(\xi)|)^{-1} \leq M_0.$$

Moreover, we have

$$|\sigma_1(\xi, \lambda)| \leq M|\lambda|(|\lambda| + |L(\xi)|)^{-1} \leq M_1.$$

Next, let us consider σ_2 . It is clear to see that

$$|\sigma_2(\xi, \lambda)| \leq C \sum_{|\alpha| \leq l} |\lambda|_{k=1}^n \left[|\xi| |\lambda|^{-\frac{1}{i}} \right]^{\alpha_k} |\sigma_0(\xi, \lambda)|. \tag{2.5}$$

By setting $y_k = \left(|\lambda|^{-\frac{1}{i}} |\xi_k| \right)^{\alpha_k}$ in the following well known inequality

$$y_1^{\alpha_1} y_2^{\alpha_2} \dots y_n^{\alpha_n} \leq C \left(1 + \sum_{k=1}^n y_k^l \right), y_k \geq 0, |\alpha| \leq l \tag{2.6}$$

we get

$$\|\sigma_2(\xi, \lambda)\|_{B(E)} \leq C \sum_{|\alpha| \leq l} |\lambda| \left[1 + \sum_{k=1}^n |\xi_k|^{l'} |\lambda|^{-l} \right] |\lambda + L(\xi)|^{-1}.$$

Taking into account the Condition 2.1 and (2.5) and (2.6) we obtain

$$|\sigma_2(\xi, \lambda)| \leq C \left(|\lambda| + \sum_{k=1}^n |\xi_k|^{l'} \right) (|\lambda| + |L(\xi)|)^{-1} \leq C. \quad \blacksquare$$

Lemma 2.2 Assume the Condition 2.1 holds. Suppose $\hat{a}_\alpha \in C^{(n)}(\mathbb{R}^n)$ and

$$|\xi|^{|\beta|} \left| D^\beta \hat{a}_\alpha(\xi) \right| \leq C_1, \beta_k \in \{0, 1\}, \xi \in \mathbb{R}^n \setminus \{0\}, 0 \leq |\beta| \leq n \tag{2.7}$$

Then, the operators $|\xi|^{|\beta|} D_\xi^\beta \sigma_i(\xi, \lambda), i = 0, 1, 2$ are uniformly bounded.

Proof. Consider the term $|\xi|^{|\beta|} D_\xi^\beta \sigma_0(\xi, \lambda)$. By using the Condition 2.1 and the above estimates (2.4)–(2.6)

$$|\xi_k| \left| D_{\xi_k} \sigma_0(\xi, \lambda) \right| \leq$$

$$\left[|\xi_k| \left| \frac{\partial}{\partial \xi_k} \hat{a}_\alpha(\xi) \right| + \alpha_k |\hat{a}_\alpha(\xi)| \right] \prod_{k=1}^n (i \xi_k)^{\alpha_k} \left| [L(\xi) + \lambda]^{-2} \right| < \infty.$$

It is easy to see that the operator $|\xi|^\beta D^{|\beta|} \sigma_0(\xi, \lambda)$ contain the similar terms as in $|\xi_k| \left| D_{\xi_k} \sigma_0(\xi, \lambda) \right|$ for all $\beta_k \in \{0, 1\}$. Hence, we get

$$|\xi|^{|\beta|} \left| D_\xi^\beta \sigma_0(\xi, \lambda) \right| < \infty. \quad \blacksquare$$

In a similar way, by using the Condition 2.1 and in view of the estimates (2.4)–(2.7) we obtain

$$|\xi|^{|\beta|} \left| D_\xi^\beta \sigma_i(\xi, \lambda) \right| < \infty, i = 1, 2. \tag{2.8}$$

Proof of Theorem 2.1 By applying the Fourier transform to Equation (1.1), we get

$$\hat{u}(\xi) = \sigma_0(\xi, \lambda) \hat{f}(\xi), \sigma_0(\xi, \lambda) = [L(\xi) + \lambda]^{-1}. \tag{2.9}$$

Hence, the solution of (1.1) can be represented as $u(x) = F^{-1} \sigma_0(\xi, \lambda) \hat{f}$ and by Lemma 2.1 there are positive constants C_1 and C_2 such that

$$\begin{aligned}
C_1 \|\lambda\| \|u\|_X &\leq \left\| F^{-1} \left[\lambda \sigma_0(\xi, \lambda) \widehat{f} \right] \right\|_X \leq C_2 \|\lambda\| \|u\|_X, \\
C_1 \sum_{|\alpha| \leq l} |\lambda|^{1-\frac{|\alpha|}{t}} \|a_\alpha * D^\alpha u\|_X &\leq \left\| F^{-1} \left[\sigma_2(\xi, \lambda) \widehat{f} \right] \right\|_X \leq \\
C_2 \sum_{|\alpha| \leq l} |\lambda|^{1-\frac{|\alpha|}{t}} \|a_\alpha * D^\alpha u\|_X. &
\end{aligned} \tag{2.10}$$

Therefore, it is sufficient to show that the operators $\sigma_i(\xi, \lambda)$ are multipliers in X . Indeed, by Lemma 2.2 and by virtue of Mikhlin multiplier theorem (see, e.g., section 2.2 in [15]), we get that $\sigma_i(\xi, \lambda)$ are uniform multipliers in X . So, we obtain the conclusion. ■

Result 2.1 Theorem 2.1 implies that the O operator created by the (1.1) problem is separable in X , that is, for all $f \in X$ there is a unique solution $u \in Y$ of the problem (1.1), all terms of Equation (1.1) are also from X and there are positive constants C_1 and C_2 so that

$$C_1 \|Ou\|_X \leq |\alpha| \leq l \|a_\alpha * D^\alpha u\|_X + \|u\|_X \leq C_2 \|Ou\|_X.$$

Indeed, if we put $\lambda = 1$ in (2.3), by Theorem 2.1 we get the second inequality. So it is remain to prove the first estimate. The first inequality is equivalent to the following estimate

$$\sum_{|\alpha| \leq l} \left\| F^{-1} \widehat{a}_\alpha(i\xi)^\alpha \widehat{u} \right\|_X \leq \sum_{|\alpha| \leq l} \left\| F^{-1} \widehat{a}_\alpha(i\xi)^\alpha \sigma_0(\xi, \lambda) \widehat{f}(\xi) \right\|_X.$$

So, it suffices to show that the operator functions

$$\sigma_0(\xi, \lambda), \sum_{|\alpha| \leq l} \widehat{a}_\alpha(i\xi)^\alpha \sigma_0(\xi, \lambda)$$

are uniform Fourier multipliers in X . This fact is proved in a similar way as the proof of Theorem 2.1.

From Theorem 2.1, we have:

Result 2.2 Assume all conditions of Theorem 2.1 hold. Then, for all $\lambda \in S_\varphi$ the resolvent of the operator O exists and the following sharp coercive uniform estimate holds

$$|\alpha| \leq l \|\lambda\|^{1-\frac{|\alpha|}{t}} \left\| a \times D^\alpha (O + \lambda)^{-1} \right\|_{B(X)} + \left\| (O + \lambda)^{-1} \right\|_{B(X)} \leq C. \tag{2.11}$$

Indeed, we infer from Theorem 2.1 that the operator $O + \lambda$ has a bounded inverse from X to Y . So, the solution u of the Equation (1.1) can be expressed as $u(x) = (O + \lambda)^{-1} f$ for all $f \in X$. Then estimate (2.4) implies the estimate (2.11).

Theorem 2.2 Assume that the Condition 2.1 is satisfied. Suppose that $\gamma \in (1, 2]$, and $\lambda \in S_{\varphi_2}$. Then for $f \in X$, $0 \leq \varphi_1 < \pi - \varphi_2$ and $\varphi_1 + \varphi_2 \leq \varphi$ there is a unique solution u of the Equation (1.1) belonging to Y and the following coercive uniform estimate holds

$$|\alpha| \leq l \|\lambda\|^{1-\frac{|\alpha|}{t}} \|D^\alpha u\|_X + \|u\|_X \leq C \|f\|_X. \tag{2.12}$$

Proof. The estimate (2.12) is derived by reasoning as in Theorem 2.2. ■

From Theorem 2.2, we have the following results:

Result 2.3 There are positive constants C_1 and C_2 so that

$$C_1 \|Ou\|_X \leq |\alpha| \leq l \|D^\alpha u\|_X + \|Au\|_X \leq C_2 \|Ou\|_X. \quad (2.13)$$

From Theorem 2.2, we obtain

Result 2.4 Assume all conditions of Theorem 2.2 hold. Then, for all $\lambda \in S_\varphi$ the resolvent of operator O exists and the following sharp uniform estimate holds

$$|\alpha| \leq l |\lambda|^{1-\frac{|\alpha|}{l}} \left\| D^\alpha (O + \lambda)^{-1} \right\|_{B(X)} + \left\| (O + \lambda)^{-1} \right\|_{B(X)} \leq C. \quad (2.14)$$

Result 2.5 Theorem 2.2 particularly implies that the operator O is sectorial in X . Then the operators O^s are generators of analytic semigroups in X for $s \leq \frac{1}{2}$ (see, e.g., section 1.14.5 in [15]).

Example 2.1 Let we put $n = 2$, $\alpha_1 = \alpha_2 = \alpha \in (1, 2)$, and $l = 2\alpha$ in (1.1). Then we have the following fractional partial differential equation

$$a_{11} * D_{x_1}^{2\alpha} u + a_{12} * D_{x_1}^\alpha D_{x_2}^\alpha u + a_{22} * D_{x_1}^{2\alpha} u + b_1 * D_{x_1}^\alpha u + b_2 * D_{x_2}^\alpha u + \lambda u = f(x), \quad (2.15)$$

where $a_{ij} = a_{ij}(x)$, $b_j = b_j(x)$ are complex valued functions, λ is a complex parameter and $x = (x_1, x_2) \in \mathbb{R}^2$.

We assume that $a_{ij}, b_j \in L_\infty(\mathbb{R}^n)$ such that

$$L(\xi) = \widehat{a}_{11}(\xi)(i\xi_1)^{2\alpha} + \widehat{a}_{12}(\xi)(i\xi_1)^\alpha (i\xi_2)^\alpha + \widehat{a}_{22}(\xi)(i\xi_2)^{2\alpha} \in S_{\varphi_1},$$

$$|L(\xi)| \geq M \left(|\widehat{a}_{11}(\xi)| |\xi_1|^{2\alpha} + |\widehat{a}_{22}(\xi)| |\xi_2|^{2\alpha} \right) \text{ for all } \xi = (\xi_1, \xi_2) \in \mathbb{R}^2.$$

Moreover, let $\lambda \in S_{\varphi_2}$ such that $\varphi_1 + \varphi_2 < \pi$. Then from Theorem 2.1 we obtain the following:

For all $f \in L^p(\mathbb{R}^2)$ there is a unique solution u of the Equation (2.15) belonging to $W_p^{2\alpha}(\mathbb{R}^2)$ and the following coercive uniform estimate holds

$$\begin{aligned} & \left\| a_{11} * D_{x_1}^{2\alpha} u \right\|_{L^p(\mathbb{R}^2)} + |\lambda|^{\frac{1}{2}} \left\| b_1 * D_{x_1}^\alpha u \right\|_{L^p(\mathbb{R}^2)} + \left\| a_{12} * D_{x_1}^\alpha D_{x_2}^\alpha u \right\|_{L^p(\mathbb{R}^2)} + \\ & \left\| a_{22} * D_{x_2}^{2\alpha} u \right\|_{L^p(\mathbb{R}^2)} + |\lambda|^{\frac{1}{2}} \left\| b_2 * D_{x_2}^\alpha u \right\|_{L^p(\mathbb{R}^2)} + |\lambda| \|u\|_{L^p(\mathbb{R}^2)} \leq C \|f\|_{L^p(\mathbb{R}^2)}. \end{aligned}$$

3 | THE CAUCHY PROBLEM FOR FRACTIONAL PARABOLIC EQUATION

In this section, we shall consider the following Cauchy problem for the parabolic FDOE

$$\frac{\partial u}{\partial t} + \sum_{|\alpha| \leq l} a_\alpha * D^\alpha u = f(t, x), u(0, x) = 0, t \in \mathbb{R}_+, x \in \mathbb{R}^n, \quad (3.1)$$

where a is a complex number, D_x^α is a fractional derivative in x for $\alpha_k \in (1, 2]$ defined by (1.2).

By applying Theorem 2.1 we establish the maximal regularity of the problem (3.1) in mixed L_p spaces, where $\mathbf{p} = (p_1, p)$. Let O denote the operator generated by problem (1.1) for $\lambda = 0$. Here, $Z = L_p(\mathbb{R}_+^{n+1})$ for $\mathbf{p} = (p, p_1)$ will denote the space of all \mathbf{p} -summable complex valued functions on \mathbb{R}_+^{n+1} with mixed norm, that is, the space of all measurable complex-valued functions f defined on \mathbb{R}_+^{n+1} for which

$$\|f\|_{L_p(\mathbb{R}_+^{n+1}; H)} = \left(\int_{\mathbb{R}_+} \left(\int_{\mathbb{R}^n} |f(t, x)|^p dx \right)^{\frac{p_1}{p}} dt \right)^{\frac{1}{p_1}} < \infty.$$

Let $Z^{1,\gamma} = W_p^{1,l}(\mathbb{R}_+^{n+1})$ denotes the space of all functions $u \in L_p(\mathbb{R}_+^{n+1})$ possessing the generalized derivative $D_t u = \frac{\partial u}{\partial t} \in Z$ and fractional derivatives $D_x^\alpha u \in Z$ with respect to x for $|\alpha| \leq l$ with the norm

$$\|u\|_{Z^{1,2}(A)} = \|u\|_Z + \|\partial_t u\|_Z + \|D_x^\gamma u\|_Z,$$

where $u = u(t, x)$.

Now, we are ready to state the main result of this section.

Theorem 3.1 *Assume the conditions of Theorem 2.1 hold for $\varphi \in \left(\frac{\pi}{2}, \pi\right)$. Then for $f \in Z$ the problem (3.1) has a unique solution $u \in Z^{1,\gamma}(A)$ satisfying the following uniform coercive estimate*

$$\|\partial_t u\|_Z + \sum_{|\alpha| \leq l} \|a_\alpha * D^\alpha u\|_Z + \|u\|_Z \leq C \|f\|_Z.$$

Proof. By definition of $X = L_p(\mathbb{R}^n)$ and mixed space $L_p(\mathbb{R}_+^{n+1})$, $p = (p, p_1)$, we have

$$\|u\|_{L_{p_1}(0, \infty)} = \left(\int_0^\infty \|u(t)\|_X^{p_1} dt \right)^{\frac{1}{p_1}} = \left(\int_0^\infty \|u(t)\|_{L_p(\mathbb{R}^n)}^{p_1} dt \right)^{\frac{1}{p_1}} = \|u\|_Z.$$

Therefore, the problem (3.1) can be expressed as the following Cauchy problem for the abstract parabolic equation

$$\frac{du}{dt} + Ou(t) = f(t), u(0) = 0, t \in (0, \infty). \quad (3.2)$$

Then, by virtue of in [16] (theorem 4.2), we obtain that for $f \in L_{p_1}(0, \infty; X)$ the problem (3.2) has a unique solution $u \in W_{p_1}^1(0, \infty; D(O), X)$ satisfying the following estimate

$$\left\| \frac{du}{dt} \right\|_{L_{p_1}(0, \infty; X)} + \|Ou\|_{L_{p_1}(0, \infty; X)} \leq C \|f\|_{L_{p_1}(0, \infty; X)}.$$

From the Theorem 2.2, relation (3.2) and from the above estimate we get the conclusion. ■

DATA AVAILABILITY STATEMENT

Data sharing is not applicable to this article as no new data were created or analyzed in this study.

ORCID

Muhammet Kurulay  <https://orcid.org/0000-0002-9276-9989>

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How to cite this article: V. Shakhmurov, and M. Kurulay, *Nonlocal fractional elliptic equations and applications*, *Numer. Methods Partial Differ. Eq.* (2022), 1–9. <https://doi.org/10.1002/num.22910>