Existence and multiplicity of positive solutions of second-order three-point boundary value problems

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***Abstract*—In this paper,we study the existence and multiplicity of positive solutions of second-order three-point boundary value problems**

$$\begin{cases} u''(t)+a(t)f(u(t))=0, & t\in(0,1),\\ u(0)=0, u(1)=\alpha(u(\eta))u(\eta), \end{cases}$$

where $f:[0,\infty)\to[0,\infty)$ is continuous, $0<\eta<1$, $\alpha_1\le\alpha\le\alpha_2$, $0<\eta\alpha(s)<1$, $s\in R^+$, α_1, α_2 is a constant. $a:[0,1]\to[0,\infty)$ and $\exists\, x_0\in[\eta,1]$ such that $a(x_0)>0$. The proof of the main results is based on the fixed point theorem in cones.

***Index Terms*—Three-point boundary value problem; Positive solutions; Fixed point theorem in cones; Existence**
***MSC(2010):*—39A10, 39A12**

I. INTRODUCTION

The study of multi-point boundary-value problems for linear second-order ordinary differential equations was initiated by Il'in and Moiseev[7-8]. Then Gupta [5] studied three-point boundary value problems for nonlinear differential equations. Since then, the more general nonlinear multi-point boundary value problems have been studied by several authors by several authors by using the Leray-Schauder Continuation Theorem,Nonlinear Alternatives of Leray-Schauder, and coincidence degree theory .We refer the reader to [1-3,6,10-12]for some recent results of nonlinear multi-point boundary value problems.

In this paper, we consider the existence of positive solutions to the equation

$$\begin{cases} u''(t)+a(t)f(u(t))=0, & t\in(0,1),\\ u(0)=0, u(1)=\alpha(u(\eta))u(\eta), \end{cases} \quad (1.1)$$

where $0<\eta<1$, Our purpose here is to give some existence results for positive solutions to (1.1) ,assuming that $\alpha\eta<1$ and f is either superlinear or sublinear. Our proof is based upon the fixed point theorem in a cone.

From now on, we make the following assumptions:

$(H1)$ $f:[0,\infty)\to[0,\infty)$ is continuous;

$(H2)$ $a:[0,1]\to[0,\infty)$ and $\exists\, x_0\in[\eta,1]$ such that $a(x_0)>0$.

Set

$$f_0=\lim_{u\to0^+}\frac{f(u)}{u},\ f_\infty=\lim_{u\to\infty}\frac{f(u)}{u},$$

then $f_0=0$ and $f_\infty=\infty$ correspond to the superlinear case, and $f_\infty=0$ correspond to the sublinear case. By the positive solution of (1.1) we understand a function $u(t)$ which is positive on $0<t<1$ and satisfies the differential equation (1.1) .

The main results of the present paper are as follows:

Theorem 1. Let $(H1)$ - $(H2)$ hold. Then the problem (1.1) has at least one positive solution in the case

(i) $f_0=0$ and $f_\infty=\infty$ (superlinear)or

(ii) $f_0=\infty$ and $f_\infty=0$ (sublinear).

The proof of above theorem is based upon an application of the following well-known Guo's fixed point theorem[4]

Theorem 2. Let E be a Banach space, and let $K\subset E$ be a cone. Assume Ω_1, Ω_2 are open subsets of E with $0\in\Omega_1$, $\overline{\Omega}_1\subset\Omega_2$, and let

$$A:\ K\cap(\overline{\Omega}_2\setminus\Omega_1)\to K$$

be a completely continuous operator such that

(i) $\|Au\|\le\|u\|$, $u\in K\cap\partial\Omega_1$, and $\|Au\|\ge\|u\|$, $u\in K\cap\partial\Omega_2$; or

(ii) $\|Au\|\ge\|u\|$, $u\in K\cap\partial\Omega_1$, and $\|Au\|\le\|u\|$, $u\in K\cap\partial\Omega_2$.

Then A has a fixed point in $K\cap(\overline{\Omega}_2\cap\Omega_1)$.

II. PRELIMINARIES

$C[0,1]$ is a Banach space. The norm in $C[0,1]$ is defined as follows

$$|u|_0=\max_{t\in[0,1]}|u(t)|.$$

Lemma1. Let $\alpha(u(\eta))\eta\ne1$ then for $y\in C[0,1]$, the problem

$$\begin{cases} u''(t)+y(t)=0, & t\in(0,1),\\ u(0)=0, u(1)=\alpha(u(\eta))u(\eta), \end{cases} \quad (2.1)$$

has a unique solution

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$$u(t)=\int_0^1 G(t,s)f(y(s))ds$$
$$+\frac{\alpha(u(\eta))}{1-\alpha(u(\eta))\eta}\int_0^1 G(\eta,s)f(y(s))ds.$$
$$:=Au(t), t\in(0,1).$$

Where

$$H(t,s)=G(t,s)+\frac{\alpha(u(\eta))}{1-\alpha(u(\eta))\eta}G(\eta,s). \quad (2.2)$$

And

$$G(t,s)=\begin{cases} t(1-s), 0\le t\le s\le 1,\\ s(1-t), 0\le s\le t\le 1,\end{cases}$$
$$G(\eta,s)=\begin{cases} \eta(1-s), \eta\le s\le 1,\\ s(1-\eta), 0\le s\le \eta.\end{cases}$$

Lemma 2. Let $0<\alpha(\mathrm{u}(\eta))<\frac{1}{\eta}$. If $y\in C[0,1]$ and $y\ge 0$,then the unique solution u of the problem (1.1) satisfies

$$u\ge 0, t\in[0,1].$$

Proof From the fact that $u''(x)=-y(x)\le 0$,we know that the graph of $u(t)$ is concave down on $(0,1)$. So if $u(1)\ge 0$ then the concavity of u and the boundary condition $u(0)=0$, imply that $u\ge 0$ for $t\in[0,1]$.

If $u(1)<0$,then we have that

$$u(\eta)<0, \quad (2.3)$$

and

$$u(1)=\alpha(u(\eta))u(\eta)>\frac{1}{\eta}u(\eta) \quad (2.4)$$

This contradicts the concavity of u .

Lemma 3. Let $\alpha(u(\eta))\eta>1$. If $y\in C[0,1]$ and for $y\ge 0$, then the problem (1.1) has no positive solution.

Proof Assume that has a positive solution u

If $u(1)>0$,then $u(\eta)>0$, and

$$\frac{u(1)}{1}=\frac{\alpha(u(\eta))u(\eta)}{1}>\frac{u(\eta)}{\eta}, \quad (2.5)$$

this contradicts the concavity of u .

If $u(1)=0$ and for some $\tau\in(0,1)$, $u(\tau)>0$ then

$$u(\eta)=u(1)=0, \quad \tau\ne\eta \quad (2.6)$$

If $\tau\in(0,\eta)$, then $u(\tau)>u(\eta)=u(1)$, which contradicts the concavity of u . If $\tau\in(\eta,1)$, then $u(0)=u(\eta)<u(\tau)$, which contradicts the concavity of u again.

In the rest of the paper, we assume that $\alpha(u(\eta))\eta<1$.

Lemma 4. Let $0<\alpha(u(\eta))<\frac{1}{\eta}$ .If $y\in C[0,1]$ and $y\ge 0$, then the unique solution of the problem (1.1) satisfies

$$\min_{t\in[\eta,1]}u(t)\ge\gamma\|u\|$$

Where $\gamma=\min\{\alpha_1\eta,\frac{\alpha_1(1-\eta)}{1-\alpha_1\eta},\eta\}$.

Proof We divide the proof into two steps.

Step1. We deal with the case $0<\alpha(u(\eta))<1$.

In this case, by Lemma 2 ,we know that

$$u(\eta)\ge u(1). \quad (2.7)$$

Set

$$u(\bar t)=\|u\|. \quad (2.8)$$

If $\bar t\le\eta<1$, then

$$\min_{t\in[\eta,1]}u(t)=u(1), \quad (2.9)$$

and

$$u(\bar t)\le u(1)+\frac{u(1)-u(\eta)}{1-\eta}(0-1)$$
$$=u(1)[1-\frac{1-\frac{1}{\alpha}}{1-\eta}]$$
$$=u(1)\frac{1-\alpha\eta}{\alpha\ (1-\eta)}$$
$$\le u(1)\frac{1-\alpha_1\eta}{\alpha_1(1-\eta)}$$

This together with (2.9) implies that

$$\min_{t\in[\eta,1]}u(t)\ge\frac{\alpha_1(1-\eta)}{1-\alpha_1\eta}\|u\| \quad (2.10).$$

If $\eta<\bar t<1$, then

$$\min_{t\in[\eta,1]}u(t)=u(1), \quad (2.11)$$

From the concavity of u , we know that

$$\frac{u(\eta)}{\eta}\ge\frac{u(\bar t)}{\bar t}. \quad (2.12)$$

Combining (2.12) and boundary condition $\alpha(u(\eta))u(\eta)=u(1)$, we conclude that

$$\frac{u(1)}{\alpha(u(\eta))\eta}\ge\frac{u(\bar t)}{\bar t}\ge u(\bar t)=\|u\|,$$

This is

$$\min_{t\in[\eta,1]}u(t)\ge\alpha(u(\eta))\eta\|u\|\ge\alpha_1(u(\eta))\eta\|u\|. \quad (2.13)$$

Step 2. We deal with the case $1\le\alpha(u(\eta))<\frac{1}{\eta}$. In this case , we have

$$u(\eta)\le u(1). \quad (2.14)$$

Set

$$u(\bar t)=\|u\|, \quad (2.15)$$

then we can choose $\bar t$ such that

$$\eta\le\bar t\le 1. \quad (2.16)$$

(we note that if $\bar t\in[0,1]\setminus[\eta,1]$, then the point $(\eta,u(\eta))$

is below the straight line determined by $(1,u(1))$ and $(\bar{t},u(\bar{t}))$. This contradicts the concavity of u). From (1.16) and the concavity of u , we know that

$$\min_{t\in[\eta,1]} u(t)=u(\eta).(2.17)$$

Using the concavity of u and Lemma 2, we have that

$$\frac{u(\eta)}{\eta}\le\frac{u(\bar{t})}{\bar{t}}\ (2.18)$$

This implies

$$\min_{t\in[\eta,1]} u(t)\ge\eta\|u\|.(2.19)$$

This completes the proof.

III. PROOF OF THE MAIN RESULT

Proof of Theorem 1 Superlinear case. Suppose then that $f_0=0$ and $f_\infty=\infty$. We wish to show the existence of a positive solution of (1.1) .Now (1.1) has a solution $y=y(t)$ if and only if y solves the operator equation

$$y(t)=\int_0^1 G(t,s)f(y(s))ds+\frac{\alpha(u(\eta))}{1-\alpha(u(\eta))\eta}\int_0^1 G(\eta,s)f(y(s))ds$$

$$:=Ay(t)\quad(3.1)$$

Denote

$$K=\{\mathrm{y}\mid \mathrm{y}\in\mathrm{C}[0,1],\ \mathrm{y}\le 0,\min_{\eta\le t\le 1}\mathrm{y}(\mathrm{t})\ge\gamma\|\mathrm{y}\|\}\ (3.2)$$

It is obvious that K is a cone in $C[0,1]$ .Moreover, by Lemma 4, It is also easy to check that $A:K\to K$ is completely continuous.

Now since $f_0=0$, we may choose $H_1>0$ so that $f(y)\le\varepsilon y$, for $0<y\le H_1$ where $\varepsilon>0$ satisfies

$$\varepsilon[1+\frac{\alpha_2(u(\eta))}{1-\alpha_2(u(\eta))\eta}]\int_0^1 G(s,s)\mathrm{d}s\le 1.\qquad(3.3)$$

Thus, if $y\in K$ and $\|y\|=H_1$,then from (3.1) and (3.3) ,we get

$$Ay(t)\le\int_0^1 G(s,s)f(y(s))ds+\frac{\alpha_2(u(\eta))}{1-\alpha_2(u(\eta))\eta}\int_0^1 G(s,s)f(y(s))ds$$

$$\le\int_0^1 G(s,s)\varepsilon y(s)ds+\frac{\alpha_2(u(\eta))}{1-\alpha_2(u(\eta))\eta}\int_0^1 G(s,s)\varepsilon y(s)ds$$

$$\le\varepsilon\int_0^1 G(s,s)\|y\|ds+\frac{\varepsilon\alpha_2(u(\eta))}{1-\alpha_2(u(\eta))\eta}\int_0^1 G(s,s)\|y\|ds$$

$$\le\varepsilon\int_0^1 G(s,s)dsH_1+\frac{\varepsilon\alpha_2(u(\eta))}{1-\alpha_2(u(\eta))\eta}\int_0^1 G(s,s)dsH_1$$

$$\le\varepsilon[1+\frac{\alpha_2(u(\eta))}{1-\alpha_2(u(\eta))\eta}]\int_0^1 G(s,s)dsH_1\qquad(3.4)$$

Now if we let

$$\Omega_1=\{\mathrm{y}\in\mathrm{C}[0,1]\mid\|\mathrm{y}\|<\mathrm{H}_1\},\ (3.5)$$

then (3.4) show that $\|Ay\|\le\|y\|$, for $y\in K\cap\partial\Omega_1$.

Further, since $f_\infty=\infty$, there exists $\hat{H}_2>0$ such that $f(u)\ge\rho u$, for $u\ge\hat{H}_2$,where $\rho>0$ is chosen so that

$$\frac{\rho\gamma\alpha_1(u(\eta))}{1-\alpha_1(u(\eta))\eta}\int_0^1 G(\eta,s)ds\|y\|\ge 1.(3.6)$$

Let $H_2=\max\{2H_1,\frac{\hat{H}_2}{\gamma}\}$ and $\Omega_2=\{y\in C[0,1]\mid\|y\|<H_2\}$, then $y\in K$ and $\|y\|=H_2$ implies

$$\min_{\eta\le t\le 1} y(t)\ge\gamma\|y\|\ge\hat{H}_2,$$

and so

$$Ay(\eta)=\int_0^\eta G(\eta,s)f(y(s))dt+\frac{\alpha(u(\eta))}{1-\alpha(u(\eta))\eta}\int_0^1 G(\eta,s)f(y(s))ds$$

$$\ge-\frac{\alpha_1(u(\eta))}{1-\alpha_1(u(\eta))\eta}\int_0^1 G(\eta,s)f(y(s))ds$$

$$\ge\frac{\rho\alpha_1(u(\eta))}{1-\alpha_1(u(\eta))\eta}\int_0^1 G(\eta,s)f(y(s))ds$$

$$\ge\frac{\rho\gamma\alpha_1(u(\eta))}{1-\alpha_1(u(\eta))\eta}\int_0^1 G(\eta,s)ds\|y\|\ \ (by\,\eta<1)\quad(3.7)$$

Hence, for $y\in K\cap\partial\Omega_2$

$$\|Ay\|\ge\frac{\rho\gamma\alpha_1(u(\eta))}{1-\alpha\alpha_1(u(\eta))\eta}\int_0^1 G(\eta,s)a(s)ds\|y\|$$

$$\ge\|y\|.$$

Therefore, by the first part of the Fixed Point Theorem, it follows that A has a fixed point in $K\cap(\overline{\Omega}_2\setminus\Omega_1)$, such that $H_1\le\|u\|\le H_2$. This completes the superlinear part of the theorem.

Sublinear case. Suppose next that $f_0=\infty$ and $f_\infty=0$. We first choose $H_3>0$ such that $f(y)\ge My$ for $0<y<H_3$, where

$$\frac{M\gamma\alpha_1(u(\eta))}{1-\alpha_1(u(\eta))\eta}\int_0^1 G(\eta,s)ds\ge 1\,(3.8)$$

By using the method to get (3.7) ,we can get that

$$Ay(\eta)=\int_0^1 G(\eta,s)f(y(s))ds+\frac{\alpha(u(\eta))}{1-\alpha(u(\eta))\eta}\int_0^1 G(\eta,s)f(y(s))ds$$

$$\ge\frac{\alpha_1(u(\eta))}{1-\alpha_1(u(\eta))\eta}\int_0^1 G(\eta,s)f(y(s))ds$$

$$\ge\frac{\alpha_1(u(\eta))}{1-\alpha_1(u(\eta))\eta}\int_0^1 G(\eta,s)M(y(s))ds$$

$$\ge\frac{\alpha_1(u(\eta))}{1-\alpha_1(u(\eta))\eta}\int_0^1 G(\eta,s)ds\|y\|$$

$$\ge H_3.\quad(3.9)$$

Thus we may let $\Omega_3=\{y\in C[0,1]\mid\|y\|<H_3\}$ so that

$$\|Ay\|\ge\|y\|,\ y\in K\cap\partial\Omega_3.$$

Now, since $f_\infty=0$, there exists $\hat{H}_4>0$ so that $f(y)\le\lambda y$ for $y\ge\hat{H}_4$, where $\lambda>0$ satisfies

$$\lambda[1+\frac{\alpha_2(u(\eta))}{1\text{-}\alpha_2(u(\eta))\eta}]\int_0^1 G(s,s)ds \le 1. \ (3.10)$$

We consider two cases:

Case(i). Suppose f is bounded, say $f(y) \le N$ for all $y \in [0,\infty)$. In this case choose

$$H_4 = \max\{2H_3, N[1+\frac{\alpha_2(u(\eta))}{1-\alpha_2(u(\eta))\eta}]\int_0^1 G(s,s)ds\},$$

so that for $y \in K$ with $\|y\| = H_4$ we have

$$Ay(\mathrm{t}) = \int_0^1 \mathrm{G(t,s)} f(y(s))ds + \frac{\alpha(u(\eta))}{1-\alpha(u(\eta))\eta}\int_0^1 G(\eta,s) f(y(s))ds$$

$$\le \int_0^1 \mathrm{G(s,s)} Nds + \frac{\alpha_2(u(\eta))}{1-\alpha_2(u(\eta))\eta}\int_0^1 G(s,s)Nds$$

$$\le N[1+\frac{\alpha_2(u(\eta))}{1-\alpha_2(u(\eta))\eta}]\int_0^1 G(s,s)ds$$

$$\le H_4$$

and therefore $\|Ay\| \le \|y\|$.

Case(ii). If f is unbounded, then we know from $(A1)$ that there is $H_4 : H_4 > \max\{2H_3, \frac{1}{\lambda}\hat{H}_4\}$ such that

$$f(y) \le f(H_4) \text{ for } 0 < y \le H_4.$$

(We are able to do this since f is unbounded). Then for $y \in K$ and $\|y\| = H_4$ we have

$$Ay = \int_0^1 G(t,s) f(y(s))ds + \frac{\alpha(u(\eta))}{1-\alpha(u(\eta))\eta}\int_0^1 G(\eta,s) f(y(s))ds$$

$$\le \int_0^1 G(s,s) f(y(s))ds + \frac{\alpha_2(u(\eta))}{1-\alpha_2(u(\eta))\eta}\int_0^1 G(s,s) f(H_4)ds$$

$$\le \lambda H_4[1+\frac{\alpha_2(u(\eta))}{1-\alpha_2(u(\eta))\eta}]\int_0^1 G(s,s)ds$$

$$\le H_4,$$

Therefore, in either case we may put

$$\Omega_4 = \{y \in C[0,1] \,|\, \|y\| < H_4\},$$

and for $y \in K \cap \partial\Omega_4$ we may have $\|Ay\| \le \|y\|$. By the second part of the Fixed Point Theorem, it follows that (1.1) has a positive solution. Therefore, we have completed the proof of Theorem 1.

ACKNOWLEDGMENT

The author is very grateful to the anonymous referees for their valuable suggestions. Our research was supported by the NSFC(11626016).

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