A NOTE ON A NONLINEAR m-POINT BOUNDARY VALUE PROBLEM FOR p-LAPLACIAN DIFFERENTIAL INCLUSIONS

M. BENCHOHRA, S. K. NTOUYAS, AND A. OUAHAB

[Received: March 15, 2003]

ABSTRACT. In this note a selection theorem due to Bressan and Colombo for lower semi-continuous multi-valued operators with nonempty closed decomposable values combined with Schaefer's fixed point theorem is used to investigate the existence of positive solutions for m-point boundary value problems for one dimensional p-Laplacian differential inclusions.

Mathematics Subject Classification: 34A60, 34B10, 34B15

Keywords: Boundary value problem, p-Laplacian, positive solutions, differential inclusions, m-point boundary value problem, continuous selection, existence, fixed

1. Introduction

This note is concerned with the existence of positive solutions for the following class of boundary value problems for m-point one dimensional p-Laplacian differential inclusions

$$(\varphi(y'))' \in F(t, y),$$
 a. e. $t \in J := [0, 1];$ (1.1)

$$(\varphi(y'))' \in F(t,y), \quad \text{a. e. } t \in J := [0,1];$$

$$y'(0) = \sum_{i=1}^{m-2} b_i y'(\xi_i), \quad y(1) = \sum_{i=1}^{m-2} a_i y'(\xi_i),$$
(1.2)

where $\varphi: \mathbb{R}_+^* \to \mathbb{R}_+$ defined by $\varphi(v) := |v|^{p-2}v, \ p > 1, \ F: J \times \mathbb{R} \to \mathcal{P}(\mathbb{R}_+)$ is a multi-valued map, $\mathcal{P}(\mathbb{R}_+)$ is the family of all subsets of \mathbb{R}_+ , $\xi_i \in (0,1)$, $0 < \xi_1 < \xi_2 < 0$... $< \xi_{m-2} < 1$, and $a_i, b_i, i = 1, ..., m-2$, are positive and satisfy $0 < \sum_{i=1}^{m-2} a_i < 1$, $\sum_{i=1}^{m-2} b_i < 1$. The study of multi-point boundary value problems for linear second order ordinary differential equations was initiated by II'in and Moiseev [15,16]. Then Gupta [10, 11] studied three-point boundary value problems for nonlinear ordinary differential equations, the m-point boundary value problem was studied by Gupta et al, [12, 14], Ma [18]. Very recently, in a series of papers by Benchohra and Ntouyas (see [2–5]) some extensions to multi-point differential inclusions have been proposed with the aid of fixed point arguments in the cases when the right-hand side is convex as well as nonconvex valued. Some existence results for one dimensional *p*-Laplacian differential equations are given in the papers by Bai and Fang [1] and Jian and Guo [17]. Our goal here is to give the existence of at least one positive solution for *m*-point boundary value problems for one dimensional *p*-Laplacian differential inclusions. Our approach relies on Schaefer's fixed point theorem combined with a selection theorem due to Bressan and Colombo [6] for lower semi-continuous operators with nonempty closed and decomposable values.

2. Preliminaries

In this Section, we introduce notations, definitions, and preliminary facts from multi-valued analysis which are used throughout this paper.

 $C([0,1],\mathbb{R})$ is the Banach space of all continuous functions from [0,1] into \mathbb{R} with the norm

$$||y||_{\infty} := \sup\{|y(t)| : 0 \le t \le 1\}.$$

 $AC([0,1],\mathbb{R})$ is the space of all absolutely continuous functions y from [0,1] into \mathbb{R} . $L^1(J,\mathbb{R})$ denotes the Banach space of functions $y:J\to\mathbb{R}$ which are Lebesgue integrable normed by

$$||y||_{L^1} = \int_0^1 |y(t)| dt.$$

Let \mathcal{A} be a subset of $[0,1] \times \mathbb{R}$. \mathcal{A} is $\mathcal{L} \otimes \mathcal{B}$ measurable if \mathcal{A} belongs to the σ -algebra generated by all sets of the form $\mathcal{N} \times D$ where \mathcal{N} is Lebesgue measurable in [0,1] and D is Borel measurable in \mathbb{R} . A subset \mathcal{I} of $L^1([0,1],\mathbb{R})$ is decomposable if for all $u, v \in \mathcal{I}$ and $\mathcal{N} \subset [0,1]$ measurable the function $u\chi_{\mathcal{N}} + v\chi_{[0,1]-\mathcal{N}} \in \mathcal{I}$, where $\chi_{[0,1]}$ stands for the characteristic function of [0,1].

Let E be a Banach space, X a nonempty closed subset of E and $G: X \to \mathcal{P}(E)$ a multi-valued operator with nonempty closed values. G is lower semi-continuous (l.s.c.) if the set $\{x \in X: G(x) \cap B \neq \emptyset\}$ is open for any open set B in E. G has a fixed point if there is $x \in X$ such that $x \in G(x)$. For more details on multi-valued maps we refer to the books by Deimling [7], Górniewicz [9] and Hu and Papageorgiou [19].

Definition 1. Let Y be a separable metric space and let $N: Y \to \mathcal{P}(L^1([0, b], \mathbb{R}))$ be a multi-valued operator. We say N has the property (BC) if

- (1) *N* is lower semi-continuous (l.s.c.);
- (2) N has nonempty closed and decomposable values.

Let $F: J \times \mathbb{R}^+ \to \mathcal{P}(\mathbb{R}^+)$ be a multi-valued map with nonempty compact values. Assign to F the multi-valued operator

$$\mathcal{F}: C([0,1],\mathbb{R}^+) \to \mathcal{P}(L^1([0,1],\mathbb{R}^+))$$

by letting

$$\mathcal{F}(y) = \{ w \in L^1([0,1], \mathbb{R}) : w(t) \in F(t, y(t)) \text{ for a. e. } t \in [0,1] \}.$$

The operator \mathcal{F} is called the Niemytzki operator associated with F.

Definition 2. Let $F: J \times \mathbb{R}^+ \to \mathcal{P}(\mathbb{R}^+)$ be a multi-valued function with nonempty compact values. We say F is of lower semi-continuous type (l.s.c. type) if its associated Niemytzki operator \mathcal{F} is lower semi-continuous and has nonempty closed and decomposable values.

Next we state a selection theorem due to Bressan and Colombo.

Theorem 1 ([6]). Assume that Y is a separable metric space and let $N: Y \to \mathcal{P}(L^1([0,1],\mathbb{R}))$ be a multi-valued operator which has the property (BC). Then N has a continuous selection, i.e. there exists a continuous function (single-valued) $g: Y \to L^1(J,\mathbb{R})$ such that $g(y) \in N(y)$ for every $y \in Y$.

Let us introduce the following hypotheses which are assumed hereafter:

- (H1) $F:[0,1]\times\mathbb{R}^+\to\mathcal{P}(\mathbb{R}^+)$ is a nonempty compact valued multi-valued map such that:
 - (a) $(t, y) \mapsto F(t, y)$ is $\mathcal{L} \otimes \mathcal{B}$ measurable;
 - (b) $y \mapsto F(t, y)$ is lower semi-continuous for a. e. $t \in [0, 1]$;
- (H2) There exists a function $h \in L^1([0,1], \mathbb{R}_+)$ such that

 $||F(t,y)|| := \sup\{|v| : v \in F(t,y)\} \le h(t) \text{ for a. e. } t \in [0,1] \text{ and for } y \in \mathbb{R}.$

3. Main result

Let us start by defining what we mean by a solution of problem (1.1)–(1.2).

Definition 3. A function $y \in C^1((0, 1), \mathbb{R})$ with $\varphi(y') \in AC((0, 1), \mathbb{R})$ is said to be a solution of (1.1), (1.2) if there exists $v(t) \in L^1(J, \mathbb{R})$ such that y satisfies the equation $(\varphi(y'))' = v(t)$ a. e. on J and the condition (1.2).

Theorem 2. Suppose that hypotheses (H1), (H2) are satisfied. Then the m-point BVP(1.1), (1.2) has at least one positive solution.

PROOF. (H1) and (H2) imply by Lemma 2.2 in Frigon [8] that F is of the lower semi-continuous type. Then from Theorem 1 there exists a continuous function f: $C([0,1],\mathbb{R}) \to L^1([0,1],\mathbb{R})$ such that $f(y) \in \mathcal{F}(y)$ for all $y \in C([0,1],\mathbb{R})$. Consider the following problem

$$(\varphi(y'))' = f(y(t)), \quad \text{a. e. } t \in J, \tag{3.1}$$

$$y'(0) = \sum_{i=1}^{m-2} b_i y'(\xi_i), \qquad y(1) = \sum_{i=1}^{m-2} a_i y'(\xi_i).$$
 (3.2)

Clearly, if y is a solution of problem (3.1), (3.2), then y is a solution to problem (1.1), (1.2).

Transform the problem (3.1), (3.2) into a fixed point problem. Consider the operator $N: C([0,1], \mathbb{R}^+) \to C([0,1], \mathbb{R})$ defined by:

$$\begin{split} N(y)(t) &= -\int_{0}^{t} \psi \left(\int_{0}^{s} f(y(\tau)) d\tau \right) ds - tB \sum_{i=1}^{m-2} b_{i} \psi \left(\int_{0}^{\xi_{i}} f(y(\tau)) d\tau \right) \\ &+ A \left\{ \int_{0}^{1} \psi \left(\int_{0}^{s} f(y(\tau)) d\tau \right) ds - \sum_{i=1}^{m-2} a_{i} \int_{0}^{\xi_{i}} \psi \left(\int_{0}^{s} f(y(\tau)) d\tau \right) ds \right. \\ &+ B \sum_{i=1}^{m-2} b_{i} \psi \left(\int_{0}^{\xi_{i}} f(y(\tau)) d\tau \right) \left(1 - \sum_{i=1}^{m-2} a_{i} \xi_{i} \right) \right\} \end{split}$$

where ψ is the inverse of the function φ defined by $\psi(w) := |w|^{q-2}w$, with $q = \frac{p}{p-1} > 1$ and

$$A = \left(1 - \sum_{i=1}^{m-2} a_i\right)^{-1}, \qquad B = \left(1 - \sum_{i=1}^{m-2} b_i\right)^{-1}.$$

The fixed points of the operator N are solutions to problem (3.1), (3.2) (see [1]). It is clear that $N(y)(t) \ge 0$ on J for any $y \in C([0, 1], \mathbb{R}^+)$. We shall first show that N is completely continuous. The proof will be given in three steps.

Step 1: *N* is continuous. Let $\{y_n\}$ be a sequence such that $y_n \to y$ in $C([0,1], \mathbb{R})$. Set

$$L(y)(t) := \int_0^t |f(y(s))| ds.$$

Then

$$|L(y_n)(s) - L(y(s))| \le \int_0^t |f(y_n(s)) - f(y(s))| ds \le \int_0^1 |f(y_n(s)) - f(y(s))| ds.$$

Since f is a continuous function, it follows that

$$||L(y_n) - L(y)||_{\infty} \le ||f(y_n(.)) - f(y(.))||_{L^1} \to 0 \text{ as } n \to \infty.$$

Then

$$\begin{split} |N(y_n(t)) - N(y(t))| &\leq \int_0^1 |\psi(L(y_n(t)) - \psi(L(y(t)))| \, ds \\ &+ tB \sum_{i=1}^{m-2} b_i \, |\psi(L(y_n(\xi_i))) - \psi(L(y_n(\xi_i)))| \\ &+ A \int_0^1 |\psi(L(y_n(s))) - \psi(L(y_n(s)))| \, ds \\ &+ A \sum_{i=1}^{m-2} a_i \int_0^{\xi_i} |\psi(L(y_n(s))) - \psi(L(y(s)))| \, ds \\ &+ AB \sum_{i=1}^{m-2} b_i \, |\psi(L(y_n(\xi_i)) - \psi(L(y(\xi_i)))| \left(1 - \sum_{i=1}^{m-2} a_i \xi_i\right). \end{split}$$

Since ψ is a continuous function, then

$$\begin{split} \|N(y_n) - N(y)\|_{\infty} &\leq \|\psi(L(y_n)) - \psi(L(y))\|_{\infty} + B \sum_{i=1}^{m-2} b_i \|\psi(L(y_n)) - \psi(L(y))\|_{\infty} \\ &+ A \|\psi(L(y_n)) - \psi(L(y))\|_{\infty} + A \sum_{i=1}^{m-2} a_i \|\psi(L(y_n)) - \psi(L(y))\|_{\infty} \\ &+ A B \sum_{i=1}^{m-2} b_i \|\psi(L(y_n)) - \psi(L(y))\|_{\infty} \left(1 - \sum_{i=1}^{m-2} a_i \xi_i\right) \ as \ n \to \infty. \end{split}$$

Step 2: *N* maps bounded sets into bounded sets in $C([0,1], \mathbb{R})$. Indeed, it is enough to show that, for any q > 0, there exists a positive constant ℓ such that, for each $y \in B_q = \{y \in C([0,1], \mathbb{R}) : ||y||_{\infty} \le q\}$, we have $||N(y)||_{\infty} \le \ell$. From (H2), we have

$$\left| \int_0^1 f(y(s)) ds \right| \le ||h||_{L^1} := q^*,$$

24

and

$$\begin{split} |N(y)(t)| &\leq \int_0^1 |\psi(L(y(s))|ds + tB\sum_{i=1}^{m-2} b_i |\psi(L(y(\xi_i)))| \\ &+ A\int_0^1 |\psi(L(y(s)))|ds + A\sum_{i=1}^{m-2} a_i \int_0^{\xi_i} |\psi(L(y(s)))|ds \\ &+ AB\sum_{i=1}^{m-2} b_i |\psi(L(y(\xi_i)))| \left(1 - \sum_{i=1}^{m-2} a_i \xi_i\right). \end{split}$$

Then

$$\begin{split} ||N(y)||_{\infty} & \leq \sup_{w \in [-q^*, q^*]} |\psi(w)| + B \sum_{i=1}^{m-2} b_i \sup_{w \in [-q^*, q^*]} |\psi(w)| \\ & + A \sup_{w \in [-q^*, q^*]} |\psi(w)| + A \sum_{i=1}^{m-2} a_i \sup_{w \in [-q^*, q^*]} |\psi(w)| \\ & + AB \sum_{i=1}^{m-2} b_i \sup_{w \in [-q^*, q^*]} |\psi(w)| \left(1 - \sum_{i=1}^{m-2} a_i \xi_i\right) := \ell. \end{split}$$

Step 3: N maps bounded sets into equicontinuous sets of $C([0,1],\mathbb{R})$. Let $l_1, l_2 \in [0,1]$, $l_1 < l_2$ and B_q be a bounded set of $C([0,1],\mathbb{R})$ as in Step 2. Let $y \in B_q$, then

$$\begin{split} |N(y)(l_2) - N(y)(l_1)| &\leq (l_2 - l_1) \sup_{w \in [-q^*, q^*]} |\psi(w)| \\ &+ B(l_2 - l_1) \sum_{i=1}^{m-2} b_i \left| \psi\left(\int_0^{\xi_i} f(y(\tau)) d\tau \right) \right|. \end{split}$$

As $l_2 \to l_1$, the right-hand side of the above inequality tends to zero. As a consequence of Steps 1 to 3 together with the Arzelá-Ascoli theorem, we can conclude that $N: C([0,1],\mathbb{R}) \to C([0,1],\mathbb{R})$ is completely continuous.

Step 4: The set

$$\mathcal{E}(N) := \{ y \in C([0,1], \mathbb{R}) : y = \lambda N(y), \text{ for some } 0 < \lambda < 1 \}$$

is bounded.

The reasoning used in the proof of Step 2 shows that the set $\mathcal{E}(N)$ is bounded. Set $X := C([0,1],\mathbb{R})$. As a consequence of Schaefer's fixed point theorem [20, p. 29] we deduce that N has a fixed point y which is a solution to problem (3.1), (3.2), and hence, a solution to problem (1.1), (1.2).

REFERENCES

- [1] BAI, C. Z. AND FANG, J. X.: Existence of multiple positive solutions for nonlinear m-point boundary value problems, Appl. Math. Comp. **140**(2003), 297-305.
- [2] BENCHOHRA, M. AND NTOUYAS, S. K.: Multi-point boundary value problem for second order differential inclusions, Math. Vesnik 53(2001), 51-58.
- [3] BENCHOHRA, M. AND NTOUYAS, S. K.: A note on a three-point boundary value problem for second order differential inclusions, Math. Notes (Miskolc) 2(2001), 39-47.
- [4] Benchohra, M. and Ntouyas, S. K.: On a three and four-point boundary value problem for second order differential inclusions, Math. Notes (Miskolc) 2(2001), 93-101.
- [5] Benchohra, M. and Ntouyas, S. K.: Multi-point boundary value problem for lower semi-continuous differential inclusions, Math. Notes (Miskolc) 3(2002), 91-99.
- [6] Bressan, A. and Colombo, G.: Extensions and selections of maps with decomposable values, Studia Math. 90(1988), 69-86.
- [7] DEIMLING, K.: Multivalued Differential Equations, Walter de Gruyter, Berlin-New York, 1992.
- [8] FRIGON, M.: Théorèmes d'existence de solutions d'inclusions différentielles, Topological Methods in Differential Equations and Inclusions (edited by A. Granas and M. Frigon), NATO ASI Series C, Vol. 472, Kluwer Acad. Publ., Dordrecht, (1995), 51-87.
- [9] GÓRNIEWICZ, L.: Topological Fixed Point Theory of Multivalued Mappings, Mathematics and its Applications, 495, Kluwer Academic Publishers, Dordrecht, 1999.
- [10] Gupta, C. P.: Solvability of a three-point second order ordinary differential equation, J. Math. Anal. Appl. 168(1992), 540-55.
- [11] Gupta, C. P.: A generalized multi-point boundary value problem for second order ordinary differential equation, Appl. Math. Comput. 89(1998), 133-146.
- [12] GUPTA, C. P., NTOUYAS, S.K. AND TSAMATOS, P. CH.: On an m-point boundary value problem for second order ordinary differential equations, Nonlinear Anal. 23(1994), 1427-1436.
- [13] Gupta, C.P., Ntouyas, S. K. and Tsamatos, P. Ch.: Existence results for m-point boundary value problem for second order ordinary differential equations, Differential Equations Dynam. Systems 2(1994), 289-298.
- [14] GUPTA, C. P., NTOUYAS, S. K. AND TSAMATOS, P. CH.: On the solvability of some m-point boundary value problems, Appl. Math. 41(1996), 1-17.
- [15] IL'IN, V. A. AND MOISEEV, E. I.: Nonlocal boundary value problem of the second kind for a Sturm-Liouville operator in its differential and finite difference aspects, Differential Equations 7(1987), 803-810.
- [16] IL'IN, V. A. AND MOISEEV, E. I.: Nonlocal boundary value problem of the second kind for a Sturm-Liouville operator, Differential Equations 8(1987), 979-987.
- [17] Jiang, D. and Guo, W. J.: Upper and lower solution method and a singular boundary value problem for the one-dimensional p-Laplacian, J. Math. Anal. Appl. **252**(2000), 631-648.
- [18] Ma, R. Y.: Existence of solutions of nonlinear m-point boundary value problems, J. Math. Anal. Appl. **256**(2001), 556-567.
- [19] Hu, Sh. and Papageorgiou, N.: *Handbook of Multivalued Analysis, Volume I: Theory*, Kluwer Academic Publishers, Dordrecht, 1997.
- [20] SMART, D. R.: Fixed Point Theorems, Cambridge Univ. Press, Cambridge, 1974.

Authors' Addresses

M. Benchohra:

Laboratoire de Mathématiques, Université de Sidi Bel Abbès, BP 89, 22000 Sidi Bel Abbès, Algérie

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

S. K. Ntouyas:

Department of Mathematics, University of Ioannina, 451 10 Ioannina, Greece

E-mail address: sntouyas@cc.uoi.gr

A Quahah.

Laboratoire de Mathématiques, Université de Sidi Bel Abbès, BP 89, 22000 Sidi Bel Abbès, Algérie