Electronic Journal of Differential Equations, Vol. **2000**(2000), No. 73, pp. 1–8.
ISSN: 1072-6691. URL: http://ejde.math.swt.edu or http://ejde.math.unt.edu
ftp ejde.math.swt.edu (login: ftp)

POSITIVE SOLUTIONS FOR A NONLOCAL BOUNDARY-VALUE PROBLEM WITH INCREASING RESPONSE

G. L. Karakostas & P. Ch. Tsamatos

Abstract. We study a nonlocal boundary-value problem for a second order ordinary differential equation. Under a monotonicity condition on the response function, we prove the existence of positive solutions.

1. Introduction

When looking for positive solutions of the equation

$$u''(t) + a(t)f(u(t)) = 0, \;\; t \in [0, 1],$$

associated with various boundary conditions the main assumption on the response function f is the existence of the limits of $f(u)/u$, as u approaches 0 and $+\infty$. Existence of solutions under these conditions has been shown, for instance, in [1, 4, 5, 6, 7, 11, 18]. Such conditions distinguish two cases: The sublinear case when the limits are $+\infty$ and 0, and the superlinear case when the limits are 0 and $+\infty$, respectively. In [16] the authors present a detailed investigation of a twwo-point boundary-value problem under similar limiting conditions and they introduce the meaning of the index of convergence.

In this paper, we discuss a general problem with non-local boundary conditions. We avoid the limits above, and therefore weaken the restriction of the function f. Instead, we assume that there exist real positive numbers u, v such that $f(u) \geq \rho u$ and $f(v) < \theta v$, where ρ, θ are prescribed positive numbers. This is a rather weak condition, but we have to pay for it. Indeed, we assume that the function f is increasing (not necessarily strictly increasing). More precisely, we consider the ordinary differential equation

$$(p(t)x')' + q(t)f(x) = 0, \;\; \text{a.e. } t \in [0, 1] \tag{1.1}$$

with the initial condition

$$x(0) = 0 \tag{1.2}$$

and the non-local boundary condition

$$x'(1) = \int_\eta^1 x'(s)dg(s). \tag{1.3}$$

2000 Mathematics Subject Classifications: 34B18.
Key words: Nonlocal boundary-value problems, positive solutions.

Submitted October 26, 2000. Published December 12, 2000.

Here $f:\mathbb{R}\to\mathbb{R}$ is an increasing function, the real valued functions p,q,g are defined at least on the interval $[0,1]$ and η is a real number in the open interval $(0,1)$. Also the integral in (1.3) is meant in the sense of Riemann-Stieljes.

When (1.1) is an equation of Sturm-Liouville type, Il'in and Moiseev [12], motivated by a work of Bitsadze [2] and Bitsadze and Samarskii [3], investigated the existence of solutions of the problem (1.1), (1.2) with the multi-point condition

$$x'(1)=\sum_{i=1}^{m}\alpha_i x'(\xi_i), \tag{1.4}$$

where the real numbers $\alpha_1,\alpha_2,\dots,\alpha_m$ have the same sign. The formed boundary-value problem (1.1), (1.2), (1.4) was the subject of some recent papers (see, e.g. [9, 10]). Condition (1.3) is the continuous version of (1.4) which happens when g is a piece-wise constant function that is increasing and has a finitely many jumps.

The question of existence of positive solutions of the boundary-value problem (1.1)-(1.3) is justified by the large number of papers. For example one can consult the papers [1, 4, 5, 6, 7, 11, 18] which were motivated by Krasnoselskii [17], who presented a complete theory for positive solutions of operator equations. One of the more powerful tools exhibited in [17] is the following general fixed point theorem. This theorem is an extension of the classical Bolzano-Weierstrass sign theorem for continuous real valued functions to Banach spaces, when the usual order is replaced by the order generated by a cone.

Theorem 1.1. *Let $\mathcal{B}$ be a Banach space and let $\mathbb{K}$ be a cone in $\mathcal{B}$. Assume that Ω_1 and Ω_2 are open subsets of $\mathcal{B}$, with $0\in\Omega_1\subset\overline{\Omega_1}\subset\Omega_2$, and let*

$$A:\mathbb{K}\cap(\Omega_2\setminus\overline{\Omega_1})\to\mathbb{K}$$

be a completely continuous operator such that either

$$\|Au\|\le\|u\|,\ \ u\in\mathbb{K}\cap\partial\Omega_1,\ \ \|Au\|\ge\|u\|,\ \ u\in\mathbb{K}\cap\partial\Omega_2$$

or

$$\|Au\|\ge\|u\|,\ \ u\in\mathbb{K}\cap\partial\Omega_1,\ \ \|Au\|\le\|u\|,\ \ u\in\mathbb{K}\cap\partial\Omega_2.$$

Then A has a fixed point in $\mathbb{K}\cap(\Omega_2\setminus\overline{\Omega_1})$.

In the literature, boundary-value problems of the form (1.1)-(1.3) are often solved by using the well known Leray-Schauder Continuation Theorem (see, e.g. [9, 10, 13, 19]), or the Nonlinear Alternative (see, e.g. [8, 15] and the references therein. For another approach see, also, [14]). On the other hand Krasnoselskii's fixed point theorem, when it is applied, it provides some additional properties of the solutions, for instance, positivity (see, e.g. [1, 4, 5, 6, 7, 11, 14]). However, the more information on the solutions the more restrictions on the coefficients are needed.

2. Preliminaries and assumptions

In the sequel we shall denote by $\mathbb{R}$ the real line and by I the interval $[0,1]$. Then $C(I)$ will denote the space of all continuous functions $x:I\to\mathbb{R}$. Let $C_0^1(I)$ be the space of all functions $x:I\to\mathbb{R}$, whose the first derivative x' is absolutely continuous on I and $x(0) = 0$. This is a Banach space when it is furnished with the norm defined by

$$\|x\| := \sup\{|x'(t)| : t \in I\}, \;\; x \in C_0^1(I).$$

We denote by $L_1^+(I)$ the space of functions $x : I \to \mathbb{R}^+ := [0, +\infty)$ which are Lebesgue integrable on I.

Consider the system (1.1), (1.2) and the nonlocal-value condition (1.3). By a solution of the problem (1.1)-(1.3) we mean a function $x \in C_0^1(I)$ satisfying equation (1.1) for almost all $t \in I$ and condition (1.3).

Before presenting our results we give our basic assumptions:

(H1) $f : \mathbb{R} \to \mathbb{R}$ is an increasing continuous function, with $f(x) \geq 0$, when $x > 0$

(H2) The functions p, q belong to $C(I)$ and they are such that $p > 0$, $q \geq 0$ and $\sup\{q(s) : \eta \leq s \leq 1\} > 0$. Without loss of generality we can assume that $p(1) = 1$.

(H3) The function $g : I \to \mathbb{R}$ is increasing and such that $g(\eta) = 0 < g(\eta+)$.

(H4) $\displaystyle\int_\eta^1 \frac{1}{p(s)} dg(s) < 1$

To search for solutions to problem (1.1)-(1.3), we first re-formulate the problem as an operator equation of the form $x = Ax$, for an appropriate operator A. To find this operator consider the equation (1.1) and integrate it from t to 1. Then we derive

$$x'(t) = \frac{1}{p(t)} x'(1) + \frac{1}{p(t)} \int_t^1 q(s) f(x(s)) ds. \tag{2.1}$$

Taking into account the condition (1.3) we obtain

$$x'(1) = \int_\eta^1 x'(s) dg(s) = x'(1) \int_\eta^1 \frac{1}{p(s)} dg(s) + \int_\eta^1 \frac{1}{p(s)} \int_s^1 q(\theta) f(x(\theta)) d\theta dg(s)$$

and so

$$x'(1) = \alpha \int_\eta^1 \frac{1}{p(s)} \int_s^1 q(\theta) f(x(\theta)) d\theta dg(s),$$

where

$$\alpha := \left(1 - \int_\eta^1 \frac{1}{p(s)} dg(s)\right)^{-1}.$$

Then, from (2.1), we get

$$x(t) = \alpha \int_\eta^1 \frac{1}{p(s)} \int_s^1 q(\theta) f(x(\theta)) d\theta dg(s) \int_0^t \frac{1}{p(s)} ds + \int_0^t \frac{1}{p(s)} \int_s^1 q(\theta) f(x(\theta)) d\theta ds.$$

(Notice that $x(0) = 0$.)

This process shows that solving the boundary-value problem (1.1)-(1.3) is equivalent to solve the operator equation $x = Ax$ in $C_0^1(I)$, where A is the operator defined by

$$Ax(t) := \alpha P(t) \int_\eta^1 \Phi(f(x))(s) dg(s) + \int_0^t \Phi(f(x))(s) ds, \tag{2.2}$$

where we have set

$$P(t) := \int_0^t \frac{1}{p(s)} ds, \quad t \in I$$

and

$$(\Phi y)(t) := \frac{1}{p(t)} \int_t^1 q(s)y(s)ds, \quad t \in I, \quad y \in C(I).$$

It is clear that A is a completely continuous operator. We set

$$b_0 = g(\eta+)(> 0).$$

The following lemma is the basic tool in the proof of our main result.

Lemma 2.1. *If $y \in C(I)$ is a nonnegative and increasing function, then it holds*

$$\int_\eta^1 \Phi(y)(s)dg(s) \geq \lambda b \int_0^1 q(s)y(s)ds, \quad b \in [0, b_0],$$

where

$$\lambda := \frac{\int_\eta^1 q(s)ds}{\int_0^1 q(s)ds} \left(\sup_{s \in I} p(s) \right)^{-1}.$$

Proof. Since the function g is increasing, for every $b \in (0, b_0]$ we have

$$g(s) \geq b, \quad s \in (\eta, 1]. \tag{2.3}$$

Hence it follows that

$$\begin{aligned}
\int_0^1 q(s)y(s)ds &= \int_0^\eta q(s)y(s)ds + \int_\eta^1 q(s)y(s)ds \\
&\leq y(\eta) \int_0^\eta q(s)ds + \int_\eta^1 q(s)y(s)ds \\
&\leq \frac{\int_0^\eta q(s)ds}{\int_\eta^1 q(s)ds} \int_\eta^1 q(s)y(s)ds + \int_\eta^1 q(s)y(s)ds \\
&= \frac{\int_0^1 q(s)ds}{\int_\eta^1 q(s)ds} \int_\eta^1 q(s)y(s)ds.
\end{aligned}$$

Now we use assumption (H_3) and relation (2.3) to obtain that

$$\begin{aligned}
\int_0^1 q(s)y(s)ds &\leq b^{-1} \frac{\int_0^1 q(s)ds}{\int_\eta^1 q(s)ds} \int_\eta^1 q(s)y(s)g(s)ds \\
&= -b^{-1} \frac{\int_0^1 q(s)ds}{\int_\eta^1 q(s)ds} \int_\eta^1 d\left(\int_s^1 q(\theta)y(\theta)d\theta \right) g(s) \\
&= b^{-1} \frac{\int_0^1 q(s)ds}{\int_\eta^1 q(s)ds} \int_\eta^1 \int_s^1 q(\theta)y(\theta)d\theta dg(s) \\
&\leq (\lambda b)^{-1} \int_\eta^1 \frac{1}{p(s)} \int_s^1 q(\theta)y(\theta)d\theta dg(s).
\end{aligned}$$

The proof is complete. $\square$

For convenience we set

$$D := \int_\eta^1 \Phi(P)(s)dg(s), \quad H := \int_\eta^1 \Phi(1)(s)dg(s)$$

and we observe the following:

Lemma 2.2. *Let b be a fixed real number such that*

$$0 < b \le \min\left\{\frac{H}{\alpha\lambda|D\eta p(0) - H|}, b_0\right\}.$$

Then $\sigma\eta \le H$, where $\sigma := \dfrac{\alpha\lambda b p(0)}{\alpha\lambda b + 1}D$.

Proof. Obviously $b \le \frac{H}{\alpha\lambda|D\eta p(0)-H|}$. If $D\eta p(0) - H > 0$, by a simple calculation we have the result. Also, if $D\eta p(0) - H < 0$, then

$$\sigma\eta = \frac{\alpha\lambda b p(0)\eta}{\alpha\lambda b + 1}D < \frac{\alpha\lambda b H}{\alpha\lambda b + 1} \le H\,.$$

3. Main results

Before presenting our main theorem we set $\rho := \frac{1}{\alpha\sigma\eta}$ and let $\theta := \frac{p(0)}{\alpha H + \int_0^1 q(s)ds}$ where σ and H are the constants defined in Lemma 2.2.

Theorem 3.1. *Assume that f, p, q and g satisfy (H1)-(H4). If*

(H5) *There exist $u > 0$ and $v > 0$ such that $f(u) \ge \rho u$ and $f(v) < \theta v$,*

then the boundary-value problem (1.1)-(1.3) admits at least one positive solution.

Proof. Our main purpose is to make the appropriate arrangements so that Theorem 1.1 to be applicable. Define the set

$$\mathbb{K} := \left\{x \in C_0^1(I) : x \ge 0,\ \ x' \ge 0,\ \ x \text{ is concave and } \int_\eta^1 \Phi(x)(s)dg(s) \ge \sigma\|x\|\right\},$$

which is a cone in $C_0^1(I)$.

First we claim that the operator A maps $\mathbb{K}$ into $\mathbb{K}$. To this end take a point $x \in \mathbb{K}$. Then observe that it holds $Ax \ge 0, (Ax)' \ge 0$ and $(Ax)'' \le 0$. Moreover, we observe that

$$\begin{aligned}
\int_\eta^1 \Phi(Ax)(s)dg(s) \ge&\alpha \int_\eta^1 \Phi(P)(s)dg(s) \int_\eta^1 \Phi(f(x))(s)dg(s)\\
=&\alpha D \int_\eta^1 \frac{1}{p(s)} \int_s^1 q(\theta)f(x(\theta))d\theta dg(s)\\
=&\frac{\sigma(\alpha\lambda b + 1)}{\lambda b p(0)} \int_\eta^1 \frac{1}{p(s)} \int_s^1 q(\theta)f(x(\theta))d\theta dg(s)\\
=&\frac{\sigma}{p(0)}\left(\alpha + \frac{1}{\lambda b}\right) \int_\eta^1 \frac{1}{p(s)} \int_s^1 q(\theta)f(x(\theta))d\theta dg(s)\\
=&\sigma[\frac{\alpha}{p(0)} \int_\eta^1 \frac{1}{p(s)} \int_s^1 q(\theta)f(x(\theta))d\theta dg(s)\\
&+ \frac{1}{p(0)}\frac{1}{\lambda b} \int_\eta^1 \frac{1}{p(s)} \int_s^1 q(\theta)f(x(\theta))d\theta dg(s)].
\end{aligned}$$

Now we use Lemma 2.1 and get

$$\begin{aligned}\int_\eta^1 \Phi(Ax)(s)dg(s) \geq& \sigma[\frac{\alpha}{p(0)}\int_\eta^1 \frac{1}{p(s)}\int_s^1 q(\theta)f(x(\theta))d\theta dg(s)\\ &+\frac{1}{p(0)}\int_0^1 q(\theta)f(x(\theta))d\theta]\\ =&\sigma(Ax)'(0)\\ =&\sigma\|(Ax)\|.\end{aligned}$$

This proves our first claim.

Now consider an arbitrary $x \in \mathbb{K}$. The fact that the function x is concave implies that

$$\eta x(1) \leq x(\eta) \leq x(r) \leq x(1) \leq \|x\|, \quad \text{for every } \ r \in [\eta, 1].$$

So,

$$\begin{aligned}\sigma\|x\| &\leq \int_\eta^1 \Phi(x)(s)dg(s)\\ &= \int_\eta^1 \frac{1}{p(s)}\int_s^1 q(\theta)x(\theta)d\theta dg(s)\\ &\leq x(1)\int_\eta^1 \frac{1}{p(s)}\int_s^1 q(\theta)d\theta dg(s)\\ &= x(1)\int_\eta^1 \Phi(1)(s)dg(s)\\ &= x(1)H.\end{aligned}$$

Thus we have $x(1) \geq \frac{\sigma\|x\|}{H}$, which implies that

$$x(r) \geq \frac{\eta\sigma}{H}\|x\|, \quad r \in [\eta, 1].$$

Hence, for every $r \in [\eta, 1]$ we have

$$\frac{\eta\sigma}{H}\|x\| \leq x(r) \leq \|x\|,$$

where, notice that, by Lemma 2.2, $\frac{\eta\sigma}{H} \leq 1$. Then, by assumption (H5), there exists $u > 0$ such that $f(u) \geq \rho u$.

Set

$$M := \frac{H}{\eta\sigma}u$$

and fix a function $x \in \mathbb{K}$ with $\|x\| = M$. Then

$$\frac{\eta\sigma}{H}M \leq x(r) \leq M, \quad \text{for every } \ r \in [\eta, 1]$$

and therefore

$$\begin{aligned}(Ax)'(1) &\geq \alpha\int_\eta^1 \frac{1}{p(s)}\int_s^1 q(\theta)f(x(\theta))d\theta dg(s)\\ &\geq \alpha f(x(\eta))\int_\eta^1 \Phi(1)(s)dg(s) = \alpha H f(x(\eta))\\ &\geq \alpha H f(\frac{\eta\sigma M}{H}) = \alpha H f(u) \geq \alpha H \rho u\\ &= \alpha\rho\eta\sigma M \geq M = \|x\|.\end{aligned}$$

Thus we proved that, if $\|x\| = M$, then $\|Ax\| \geq \|x\|$.

Now, again, from assumption (H5), it follows that there exists $v > 0$ such that $0 \leq f(v) < \theta v$. Fix any function $x \in \mathbb{K}$ with $\|x\| = v$. Then $0 \leq x(r) \leq v$, $r \in I$. Therefore

$$\begin{aligned}
\|Ax\| = (Ax)'(0) &= \frac{\alpha}{p(0)} \int_\eta^1 \Phi(f(x))(s)dg(s) + \frac{1}{p(0)} \int_0^1 q(s)f(x(s))ds \\
&= \frac{\alpha}{p(0)} \int_\eta^1 \frac{1}{p(s)} \int_0^1 q(r)f(x(r))drdg(s) + \frac{1}{p(0)} \int_0^1 q(s)f(x(s))ds \\
&\leq f(v) \left[\frac{\alpha H}{p(0)} + \frac{1}{p(0)} \int_0^1 q(s)ds \right] \\
&\leq \theta v \left[\frac{\alpha H}{p(0)} + \frac{1}{p(0)} \int_0^1 q(s)ds \right] \\
&= v = \|x\|.
\end{aligned}$$

So we proved that, if $\|x\| = v$, then $\|Ax\| \leq \|x\|$.

Finally, we set $\Omega_1 := \{x \in C_0^1(I) : \|x\| < r_1\}$ and $\Omega_2 := \{x \in C_0^1(I) : \|x\| < r_2\}$, where $r_1 = min\{M, v\}$ and $r_2 = max\{M, v\}$. Without loss of generality we can assume that $M \neq v$ and hence $r_1 < r_2$. Then taking into account the fact that A is a completely continuous operator, by Theorem 1.1, the result follows. $\square$

Next we show that some information on the lower and upper limits of the quantity $f(u)/u$ at the points 0 and $+\infty$, are enough to guarrantee existence of a positive solution of the problem (1.1)-(1.3).

Corollary 3.2. *Consider the functions f, p, q and g satisfying the assumptions (H1)-(H4). Moreover assume that*

(H6) $\limsup_{x \to +\infty} \frac{f(x)}{x} = +\infty$ *and* $\liminf_{x \to 0+} \frac{f(x)}{x} = 0$.

or

(H7) $\limsup_{x \to 0+} \frac{f(x)}{x} = +\infty$ *and* $\liminf_{x \to +\infty} \frac{f(x)}{x} = 0$.

Then the boundary-value problem (1.1)-(1.3) admits at least one positive solution.

Proof. It is easy to see that each of assumptions (H6), (H7) imply the validity of (H5). Hence the result follows from Theorem 3.1.

ACKNOWLEDGMENT: We are indebted to Prof. Julio G. Dix (the co-managing editor of this journal) whose some suggestions on the text led to improvement of the paper in the exposition.

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G. L. Karakostas
Department of Mathematics, University of Ioannina, 451 10 Ioannina, Greece
E-mail address: gkarako@cc.uoi.gr

P. Ch. Tsamatos
Department of Mathematics, University of Ioannina, 451 10 Ioannina, Greece
E-mail address: ptsamato@cc.uoi.gr