## Research Article

# One-Signed Periodic Solutions of First-Order Functional Differential Equations with a Parameter 

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We study one-signed periodic solutions of the first-order functional differential equation $u^{\prime}(t)=$ $-a(t) u(t)+\lambda b(t) f(u(t-\tau(t))), t \in \mathbb{R}$ by using global bifurcation techniques. Where $a, b \in$ $C(\mathbb{R},[0, \infty))$ are $\omega$-periodic functions with $\int_{0}^{\omega} a(t) d t>0, \int_{0}^{\omega} b(t) d t>0, \tau$ is a continuous $\omega$-periodic function, and $\lambda>0$ is a parameter. $f \in C(\mathbb{R}, \mathbb{R})$ and there exist two constants $s_{2}<0<s_{1}$ such that $f\left(s_{2}\right)=f(0)=f\left(s_{1}\right)=0, f(s)>0$ for $s \in\left(0, s_{1}\right) \cup\left(s_{1}, \infty\right)$ and $f(s)<0$ for $s \in\left(-\infty, s_{2}\right) \cup\left(s_{2}, 0\right)$.

## 1. Introduction

In recent years, there has been considerable interest in the existence of periodic solutions of the following equation:

$$
\begin{equation*}
u^{\prime}(t)=-a(t) u(t)+\lambda b(t) f(u(t-\tau(t))), \tag{1.1}
\end{equation*}
$$

where $a, b \in C(\mathbb{R},[0, \infty))$ are $\omega$-periodic functions, and $\int_{0}^{\omega} a(t) d t>0, \int_{0}^{\omega} b(t) d t>0, \tau$ is a continuous $\omega$-periodic function, $\lambda>0$ is a parameter. (1.1) has been proposed as a model for a variety of physiological processes and conditions including production of blood cells, respiration, and cardiac arrhythmias; see, for example, [1-12] and the references therein. Roughly speaking, $u(t)$ represents the number of adult (sexually mature) members in a population at time $t, a(t)$ is the per capita death rate, and $f(u(t-\tau(t)))$ is the rate at which new members are recruited into the population at time $t(\tau$ is the age at which members mature, and it is assumed that the birth rate at a given time depends only on the adult population size). The most famous models of this type are
(i) the Nicholson's blowflies equation proposed in [1] to explain the oscillatory population fluctuations observed by A. J. Nicholson in 1957 in his studies of the sheep blowfly Lucilia cuprina:

$$
\begin{equation*}
u^{\prime}(t)=-a u(t)+p \cdot u(t-h) e^{-\gamma u(t-h)}, \quad a, p, \gamma, h>0 \tag{1.2}
\end{equation*}
$$

(ii) the model for blood cell populations proposed by Mackey and Glass in [2]

$$
\begin{equation*}
u^{\prime}(t)=-a u(t)+p \frac{u(t-h)}{1+[u(t-h)]^{n}}, \quad a, p, \gamma, h>0, n>1 ; \tag{1.3}
\end{equation*}
$$

(iii) the model for the survival of red blood cells in an animal proposed by WazewskaCzyzewska and Lasota in [3]

$$
\begin{equation*}
u^{\prime}(t)=-a u(t)+p \cdot e^{-\gamma u(t-h)}, \quad a, p, \gamma, h>0 \tag{1.4}
\end{equation*}
$$

Recently, Cheng and Zhang [7] studied the existence of positive $\omega$-periodic solutions of the functional equation (1.1) under the assumptions:
(H1) $f \in C([0, \infty),[0, \infty))$, and $f(s)>0$ for $s>0$;
$(\mathrm{H} 2) a, b \in C(\mathbb{R},[0, \infty))$ are $\omega$-periodic functions, $\int_{0}^{\omega} a(t) d t>0, \int_{0}^{\omega} b(t) d t>0, \tau \in$ $C(\mathbb{R}, \mathbb{R})$ is a $\omega$-periodic function;
(H3) there exist $f_{0}, f_{\infty} \in(0, \infty)$ such that

$$
\begin{equation*}
f_{0}=\lim _{|s| \rightarrow 0} \frac{f(s)}{s}, \quad f_{\infty}=\lim _{|s| \rightarrow \infty} \frac{f(s)}{s} \tag{1.5}
\end{equation*}
$$

They proved the following.
Theorem A. Assume (H1)-(H3)hold. Then for each $\lambda$ satisfying

$$
\begin{equation*}
\frac{1}{\sigma B f_{\infty}}<\lambda<\frac{1}{A f_{0}}, \quad \text { or } \frac{1}{\sigma A f_{0}}<\lambda<\frac{1}{B f_{\infty}} \tag{1.6}
\end{equation*}
$$

equation (1.1) has a positive periodic solution, where

$$
\begin{equation*}
A=\max _{t \in[0, \omega]} \int_{0}^{\omega} G(t, s) b(s) d s, \quad B=\min _{t \in[0, \omega]} \int_{0}^{\omega} G(t, s) b(s) d s, \quad \sigma=e^{\int_{0}^{\omega} a(t) d t} \tag{1.7}
\end{equation*}
$$

However, the condition used in [7] is not sharp, and the main results in [7] give no any information about the global structure of the set of positive periodic solutions. Moreover, $f$ satisfied (H1) in [7], so a natural question is what would happen if $f$ is allowed to have some zeros in $\mathbb{R}$ ? The purpose of this work is to study the global behavior of the components of one-signed solutions of (1.1) under the condition
(H4) $f \in C(\mathbb{R}, \mathbb{R})$; there exist two constants $s_{2}<0<s_{1}$ such that $f\left(s_{2}\right)=f(0)=f\left(s_{1}\right)=0$, $f(s)>0$ for $s \in\left(0, s_{1}\right) \cup\left(s_{1}, \infty\right)$, and $f(s)<0$ for $s \in\left(-\infty, s_{2}\right) \cup\left(s_{2}, 0\right)$.

The rest of this paper is organized as follows. In Section 2, we give some notations and the main results. Section 3 is devoted to proving the main results.

## 2. Statement of the Main Results

Let $Y=\{u \in C(\mathbb{R}, \mathbb{R}): u(t)=u(t+\omega)\}$ with the norm

$$
\begin{equation*}
\|u\|_{\infty}=\max _{t \in[0, \omega]}|u(t)| . \tag{2.1}
\end{equation*}
$$

Then $\left(Y,\|\cdot\|_{\infty}\right)$ is a Banach space. Let

$$
\begin{equation*}
E=\left\{u \in C^{1}(\mathbb{R}, \mathbb{R}): u(t)=u(t+\omega)\right\} \tag{2.2}
\end{equation*}
$$

be the Banach space with the norm $\|u\|=\max \left\{\|u\|_{\infty},\left\|u^{\prime}\right\|_{\infty}\right\}$.
It is well known that (1.1) is equivalent to

$$
\begin{equation*}
u(t)=\lambda \int_{t}^{t+\omega} G(t, s) b(s) f(u(s-\tau(s))) d s:=(A u)(t) \tag{2.3}
\end{equation*}
$$

where

$$
\begin{equation*}
G(t, s)=\frac{e^{\int_{t}^{s} a(\theta) d \theta}}{e^{\int_{0}^{\omega} a(\theta) d \theta}-1}, \quad s \in[t, t+\omega] \tag{2.4}
\end{equation*}
$$

Notice that $\int_{0}^{w} a(t) d t>0$, we have

$$
\begin{equation*}
\frac{1}{\sigma-1} \leq G(t, s) \leq \frac{\sigma}{\sigma-1} \tag{2.5}
\end{equation*}
$$

where $\sigma=e^{\int_{0}^{\omega} a(t) d t}$, and $0<1 / \sigma<1$.
Define that $K$ is a cone in $Y$ by

$$
\begin{equation*}
K=\left\{u \in Y: u(t) \geq 0, u(t) \geq \frac{1}{\sigma}\|u\|\right\} . \tag{2.6}
\end{equation*}
$$

It is not difficult to prove that $A(K) \subset K$ and $A: K \rightarrow K$ is completely continuous.
Let us consider the spectrum of the linear eigenvalue problem

$$
\begin{equation*}
u^{\prime}(t)=-a(t) u(t)+\lambda b(t) u(t-\tau(t)), \quad t \in \mathbb{R} \tag{2.7}
\end{equation*}
$$

Lemma 2.1. Assume that (H2) holds. Then the linear problem (2.7) has a unique eigenvalue $\lambda_{1}$, which is positive and simple, and the corresponding eigenfunction $\varphi$ is of one sign.

Proof. It is a direct consequence of the Krein-Rutman Theorem [13, Theorem 19.3].
In the rest of the paper, we always assume that

$$
\begin{equation*}
\|\varphi\|=1, \quad \varphi(t)>0, t \in \mathbb{R} \tag{2.8}
\end{equation*}
$$

Define $L: E \rightarrow Y$ by setting

$$
\begin{equation*}
L u:=u^{\prime}(t)+a(t) u(t), \quad u \in E . \tag{2.9}
\end{equation*}
$$

Then $L^{-1}: Y \rightarrow E$ is completely continuous.
Let $\zeta, \xi \in C(\mathbb{R}, \mathbb{R})$ be such that

$$
\begin{equation*}
f(s)=f_{0} s+\zeta(s), \quad f(s)=f_{\infty} s+\xi(s) \tag{2.10}
\end{equation*}
$$

Clearly,

$$
\begin{equation*}
\lim _{|s| \rightarrow 0} \frac{\zeta(s)}{s}=0, \quad \lim _{|s| \rightarrow \infty} \frac{\xi(s)}{s}=0 \tag{2.11}
\end{equation*}
$$

Let us consider

$$
\begin{equation*}
L u(t)-\lambda b(t) f_{0} u(t-\tau(t))=\lambda b(t) \zeta(u(t-\tau(t))) \tag{2.12}
\end{equation*}
$$

as a bifurcation problem from the trivial solution $u \equiv 0$ and

$$
\begin{equation*}
L u(t)-\lambda b(t) f_{\infty} u(t-\tau(t))=\lambda b(t) \xi(u(t-\tau(t))) \tag{2.13}
\end{equation*}
$$

as a bifurcation problem from infinity. We note that (2.12) and (2.13) are the same and each of them is equivalent to (1.1).

Let $\mathbb{E}=\mathbb{R} \times E$ under the product topology. We add the points $\{(\lambda, \infty) \mid \lambda \in \mathbb{R}\}$ to our space $\mathbb{E}$. Let $S^{+}$denote the set of positive functions in $E$ and $S^{-}=-S^{+}$, and $S=S^{-} \cup S^{+}$. They are disjoint and open in $E$. Finally, let $\Phi^{ \pm}=\mathbb{R} \times S^{ \pm}$and $\Phi=\mathbb{R} \times S$.

Remark 2.2. It is worth remaking that if $u$ is a nontrivial solution of (1.1) and $a, b$, and $f$ satisfy (H2)-(H4), then $u \in S^{v}$ for some $v=\{+,-\}$. To see this, define

$$
q(t)= \begin{cases}\frac{f(u(t))}{u(t)}, & u(t) \neq 0  \tag{2.14}\\ f_{0}, & u(t)=0\end{cases}
$$

Thus (1.1) is equivalent to

$$
\begin{equation*}
u^{\prime}(t)=-a(t) u(t)+\lambda b(t) q(t-\tau(t)) u(t-\tau(t)), \quad t \in \mathbb{R} \tag{2.15}
\end{equation*}
$$

Obviously, $b(\cdot) q(\cdot-\tau(\cdot))$ satisfies (H2). From Lemma 2.1, the nontrivial solution $u \in S^{v}$ for some $\mathcal{v} \in\{+,-\}$.

The result of Rabinowitz [14] for (2.12) can be stated as follows: for each $v \in\{+,-\}$, there exists a continuum $\mathcal{C}^{v}$ of solutions of (2.12) joining ( $\lambda_{1} / f_{0}, 0$ ) to infinity, and $\mathcal{C}^{v} \backslash$ $\left\{\left(\lambda_{1} / f_{0}, 0\right)\right\} \subset \Phi^{v}$.

The result of Rabinowitz [15] for (2.13) can be stated as follows: for each $\mathcal{v} \in$ $\{+,-\}$, there exists a continuum $\boldsymbol{\Phi}^{v}$ of solutions of (2.13) meeting ( $\lambda_{1} / f_{\infty}, \infty$ ), and $\Phi^{v} \backslash$ $\left\{\left(\lambda_{1} / f_{\infty}, \infty\right)\right\} \subset \Phi^{v}$.

Our main result is the following.
Theorem 2.3. Assume (H2)-(H4) hold. Moreover, suppose that
(H5) $f$ satisfies the Lipschitz condition in $\left[s_{2}, s_{1}\right]$.
Then
(i) for $(\lambda, u) \in \mathcal{C}^{+} \cup \mathcal{C}^{-}$,

$$
\begin{equation*}
s_{2}<u(t)<s_{1}, \quad t \in[0, \omega] ; \tag{2.16}
\end{equation*}
$$

(ii) for $(\lambda, u) \in \mathscr{\Phi}^{+} \cup \mathscr{\Phi}^{-}$, we have that either

$$
\begin{equation*}
\max _{t \in[0, \omega]} u(t)>s_{1} \tag{2.17}
\end{equation*}
$$

or

$$
\begin{equation*}
\min _{t \in[0, \omega]} u(t)<s_{2} . \tag{2.18}
\end{equation*}
$$

Corollary 2.4. Let (H2)-(H5) hold. Then
(i) if $\lambda \in\left(\lambda_{1} / f_{\infty}, \lambda_{1} / f_{0}\right]$, then (1.1) has at least two solutions $u_{\infty}^{+}$and $u_{\infty}^{-}$, such that $u_{\infty}^{+}$is positive on $[0, \omega]$ and $u_{\infty}^{-}$is negative on $[0, \omega]$;
(ii) if $\lambda \in\left(\lambda_{1} / f_{0}, \infty\right)$, then (1.1) has at least four solutions $u_{\infty}^{+}, u_{\infty}^{-}, u_{0}^{+}$, and $u_{0}^{-}$, such that $u_{\infty}^{+}$, $u_{0}^{+}$are positive on $[0, \omega]$ and $u_{\infty}^{-}, u_{0}^{-}$are negative on $[0, \omega]$.

Corollary 2.5. Let (H2)-(H5) hold. Then
(i) if $\lambda \in\left(\lambda_{1} / f_{0}, \lambda_{1} / f_{\infty}\right]$, then (1.1) has at least two solutions $u_{0}^{+}$and $u_{0}^{-}$, such that $u_{0}^{+}$is positive on $[0, \omega]$ and $u_{0}^{-}$is negative on $[0, \omega]$;
(ii) if $\lambda \in\left(\lambda_{1} / f_{\infty}, \infty\right)$, then (1.1) has at least four solutions $u_{\infty}^{+}, u_{\infty}^{-}, u_{0}^{+}$, and $u_{0}^{-}$, such that $u_{\infty}^{+}$, $u_{0}^{+}$are positive on $[0, \omega]$ and $u_{\infty}^{-}, u_{0}^{-}$are negative on $[0, \omega]$.

## 3. Proof of the Main Results

To prove Theorem 2.3, we give a Proposition.
Proposition 3.1. (i) The first-order boundary value problem

$$
\begin{equation*}
u^{\prime}(t)+a(t) u(t)=h(t), \quad u(0)=u(\omega) \tag{3.1}
\end{equation*}
$$

has a unique solution for all $h \in L^{1}[0, \omega]$ if and only if $\int_{0}^{\omega} a(s) d s \neq 0$.
(ii) Assume that $u$ is a solution of (3.1). If $h \geq 0$ and $h(\cdot) \neq 0$ on any subinterval of $[0, \omega]$, then $u(t) \int_{0}^{\omega} a(s) d s>0$ on $[0, \omega]$.

Proof. (i) The equation $u^{\prime}(t)+a(t) u(t)=0$ has a solution $u(t)=C e^{-\int_{0}^{t} a(s) d s}$, where $C$ is a constant. If $u(t)$ is a nontrivial solution, then by $u(0)=C, u(\omega)=C e^{-\int_{0}^{\omega \omega} a(s) d s}$, we can get that $\int_{0}^{\omega} a(s) d s=0$.

On the other hand, from $\int_{0}^{\omega} a(s) d s=0$, we can get that $u^{\prime}(t)+a(t) u(t)=0$ has a nontrivial solution $u(t)=C e^{-\int_{0}^{t} a(s) d s}$, where $C \in \mathbb{R} \backslash\{0\}$.
(ii) We claim that $u(t) \neq 0, t \in[0, \omega]$. Suppose on the contrary that there exists $t_{0} \in$ $[0, \omega]$, such that $u\left(t_{0}\right)=0$; it is not difficult to compute that

$$
\begin{equation*}
u^{\prime}(t)+a(t) u(t)=h(t), \quad u\left(t_{0}\right)=u_{0} \tag{3.2}
\end{equation*}
$$

has a solution

$$
\begin{equation*}
u(t)=\int_{t_{0}}^{t} h(s) e^{\int} \int_{t}^{s} a(\tau) d \tau d s \tag{3.3}
\end{equation*}
$$

Since $h \geq 0$, we have

$$
\begin{equation*}
u(0) \leq u\left(t_{0}\right) \leq u(\omega) \tag{3.4}
\end{equation*}
$$

If $h(\hat{t})>0, \widehat{t} \in\left[0, t_{0}\right)$, then there exists a neighborhood $U(\hat{t}) \subset\left[0, t_{0}\right)$ of $\widehat{t}$, such that $h(t)>0$ on $U(\widehat{t})$. Thus, $u(0)=\int_{t_{0}}^{0} h(s) e^{s} a(\tau) d \tau d s<0$; this contradicts with $u(0)=u(\omega)$.

If $h(\bar{t})>0, \bar{t} \in\left(t_{0}, \omega\right]$, then there exists a neighborhood $U(\bar{t}) \subset\left(t_{0}, \omega\right]$ of $\bar{t}$, such that $h(t)>0$ on $U(\hat{t})$. By using a similar way, we can prove that $u(\omega)>0$, which also contradicts with $u(0)=u(\omega)$.

Hence $u(t) \neq 0$ on $[0, \omega]$. Moreover, it follows that

$$
\begin{equation*}
\int_{0}^{\omega} \frac{u^{\prime}(t)}{u(t)} d t+\int_{0}^{\omega} a(t) d t=\int_{0}^{\omega} \frac{h(t)}{u(t)} d t, \tag{3.5}
\end{equation*}
$$

that is,

$$
\begin{equation*}
\left.(\ln u(t))\right|_{0} ^{\omega}+\int_{0}^{\omega} a(t) d t=\int_{0}^{\omega} \frac{h(t)}{u(t)} d t \tag{3.6}
\end{equation*}
$$

Thus $\int_{0}^{\omega} a(t) d t=\int_{0}^{\omega} h(t) / u(t) d t$, that is $u \int_{0}^{\omega} a(s) d s>0$.
Next, we prove Theorem 2.3 and Corollaries 2.4 and 2.5.
Proof of Theorem 2.3. Suppose on the contrary that there exists $(\lambda, u) \in \mathcal{C}^{+} \cup \mathcal{C}^{-} \cup \Phi^{+} \cup \Phi^{-}$such that either

$$
\begin{equation*}
\max \{u(t) \mid t \in[0, \omega]\}=s_{1} \tag{3.7}
\end{equation*}
$$

or

$$
\begin{equation*}
\min \{u(t) \mid t \in[0, \omega]\}=s_{2} . \tag{3.8}
\end{equation*}
$$

We divide the proof into two cases.
Case $1\left(\max \{u(t) \mid t \in[0, \omega]\}=s_{1}\right)$. In this case, we know that

$$
\begin{equation*}
0 \leq u(t) \leq s_{1}, \quad 0 \leq u(t-\tau(t)) \leq s_{1}, \quad t \in[0, \omega] \tag{3.9}
\end{equation*}
$$

Let us consider the functional differential equation

$$
\begin{equation*}
u^{\prime}(t)+a(t) u(t)=\lambda b(t) f(u(t-\tau(t))), \quad t \in \mathbb{R} . \tag{3.10}
\end{equation*}
$$

By (H2), (H4) and (H5), there exists $m \geq 0$ such that $b(t) f(s)+m s$ is strictly increasing on $s$ for $s \in\left[s_{2}, s_{1}\right]$. Then (3.10) can be rewritten to the form

$$
\begin{equation*}
L u+\lambda m u(t-\tau(t))=\lambda[b(t) f(u(t-\tau(t)))+m u(t-\tau(t))] \tag{3.11}
\end{equation*}
$$

and since $L s_{1}-a(t) s_{1}=0=f\left(s_{1}\right)$,

$$
\begin{equation*}
L s_{1}-a(t) s_{1}+\lambda m s_{1}=\lambda\left[b(t) f\left(s_{1}\right)+m s_{1}\right] . \tag{3.12}
\end{equation*}
$$

Subtracting, we get

$$
\begin{equation*}
L\left(s_{1}-u\right)+\lambda m\left(s_{1}-u(t-\tau(t))\right)-a(t) s_{1} \geq 0 \tag{3.13}
\end{equation*}
$$

That is,

$$
\begin{gather*}
L\left(s_{1}-u\right)+\lambda m s_{1} \geq 0, \quad t \in[0, \omega]  \tag{3.14}\\
s_{1}-u(0)=s_{1}-u(\omega)>0
\end{gather*}
$$

From Proposition 3.1, we deduce that $s_{1}>u(t), t \in[0, \omega]$, which contradicts with that $\max \{u(t) \mid t \in[0, \omega]\}=s_{1}$. Hence,

$$
\begin{equation*}
u(t)<s_{1}, \quad t \in[0, \omega] . \tag{3.15}
\end{equation*}
$$

Case $2\left(\min \{u(t) \mid t \in[0, \omega]\}=s_{2}\right)$. In this case, we know that

$$
\begin{equation*}
s_{2} \leq u(t) \leq 0, \quad s_{2} \leq u(t-\tau(t)) \leq 0, \quad t \in[0, \omega] \tag{3.16}
\end{equation*}
$$

Let us consider (3.10); by (H2), (H4), and (H5), there exists $m \geq 0$ such that $b(t) f(s)+m s$ is strictly increasing in $s$ for $s \in\left[s_{2}, s_{1}\right]$. Then

$$
\begin{equation*}
L u+\lambda m u(t-\tau(t))=\lambda[b(t) f(u(t-\tau(t)))+m u(t-\tau(t))] \tag{3.17}
\end{equation*}
$$

and since $L s_{2}-a(t) s_{2}=0=f\left(s_{2}\right)$,

$$
\begin{equation*}
L s_{2}-a(t) s_{2}+\lambda m s_{2}=\lambda\left[b(t) f\left(s_{2}\right)+m s_{2}\right] . \tag{3.18}
\end{equation*}
$$

Subtracting, we get

$$
\begin{equation*}
L\left(s_{2}-u\right)+\lambda m\left(s_{2}-u(t-\tau(t))\right)-a(t) s_{2} \leq 0 \tag{3.19}
\end{equation*}
$$

That is

$$
\begin{gather*}
L\left(s_{2}-u\right)+\lambda m s_{2} \leq 0, \quad t \in[0, \omega]  \tag{3.20}\\
s_{2}-u(0)=s_{2}-u(\omega)<0 .
\end{gather*}
$$

From Proposition 3.1, we deduce that $s_{2}-u(t)<0, t \in[0, \omega]$, this contradicts with that $\min \{u(t) \mid t \in[0, \omega]\}=s_{2}$. Therefore,

$$
\begin{equation*}
s_{2}<u(t), \quad t \in[0, \omega] . \tag{3.21}
\end{equation*}
$$

Proof of Corollaries 2.4 and 2.5. Since boundary value problem

$$
\begin{equation*}
u^{\prime}(t)+a(t) u(t)=0, \quad u(0)=u(\omega) \tag{3.22}
\end{equation*}
$$

has a unique solution $u \equiv 0$, we get

$$
\begin{equation*}
\left(\mathcal{C}^{+} \cup \mathcal{C}^{-} \cup \Phi^{+} \cup \Phi^{-}\right) \subset\{(\lambda, u) \in \mathbb{R} \times E \mid \lambda \geq 0\} \tag{3.23}
\end{equation*}
$$

Take $\Lambda \in \mathbb{R}$ as an interval such that $\Lambda \cap\left\{\lambda_{1} / f_{\infty}\right\}=\left\{\lambda_{1} / f_{\infty}\right\}$ and $\mathcal{M}$ as a neighborhood of $\left(\lambda_{1} / f_{\infty}, \infty\right)$ whose projection on $\mathbb{R}$ lies in $\Lambda$ and whose projection on $E$ is bounded away from 0 . Then by [15, Theorem 1.6, and Corollary 1.8], we have that for each $\mathcal{v} \in\{+,-\}$, either
(1) $\boldsymbol{\mathscr { D }}^{v} \backslash \mathcal{M}$ is bounded in $\mathbb{R} \times E$ in which case $\mathscr{\Phi}^{v} \backslash \mathcal{M}$ meets $\{(\lambda, 0) \mid \lambda \in \mathbb{R}\}$, or
(2) $\Phi^{v} \backslash \mathcal{M}$ is unbounded.

Moreover, if (1) occurs and $\mathscr{\Phi}^{\nu} \backslash \mathcal{M}$ has a bounded projection on $\mathbb{R}$, then $\mathscr{\Phi}^{\nu} \backslash \mathcal{M}$ meets $\left(\lambda_{k} / f_{\infty}, \infty\right)$, where $\lambda_{k} \neq \lambda_{1}$ is another eigenvalue of (2.7).

Obviously, Theorem 2.3 (ii) implies that (1) does not occur. So $\mathscr{D}^{+} \backslash \mathcal{M}$ is unbounded.
Remark 2.2 guarantees that $\Phi^{+}$is a component of solutions of (2.12) in $S^{+}$which meets $\left(\lambda_{1} / f_{\infty}, \infty\right)$, and consequently $\operatorname{Proj}_{\mathbb{R}}\left( \pm^{+} \backslash \mathcal{M}\right)$ is unbounded. Thus

$$
\begin{equation*}
\operatorname{Pro}_{\mathbb{R}}\left(\Phi^{+}\right) \supset\left(\frac{\lambda_{1}}{f_{\infty}},+\infty\right) \tag{3.24}
\end{equation*}
$$

Similarly, we get

$$
\begin{equation*}
\operatorname{Proj}_{\mathbb{R}}\left(\Phi^{-}\right) \supset\left(\frac{\lambda_{1}}{f_{\infty}},+\infty\right) \tag{3.25}
\end{equation*}
$$

By Theorem 2.3, for any $(\lambda, u) \in\left(\mathcal{C}^{+} \cup \mathcal{C}^{-}\right)$,

$$
\begin{equation*}
\|u\|_{\infty}<\max \left\{s_{1},\left|s_{2}\right|\right\}:=s^{*} . \tag{3.26}
\end{equation*}
$$

(3.26) and (2.12) imply that

$$
\begin{equation*}
\|u\|<\max \left\{s^{*},\|a\|_{\infty} s^{*}+\lambda\|b\|_{\infty} \max _{|s| \leq s^{*}}|f(s)|\right\}, \tag{3.27}
\end{equation*}
$$

which means that the sets $\left\{(\lambda, u) \in \mathcal{C}^{+} \mid \lambda \in[0, d]\right\}$ and $\left\{(\lambda, u) \in \mathcal{C}^{-} \mid \lambda \in[0, d]\right\}$ are bounded for any fixed $d \in(0, \infty)$. This together with the fact that $\mathcal{C}^{+}$and $\mathcal{C}^{-}$join $\left(\lambda_{1} / f_{0}, 0\right)$ to infinity yields, respectively, that

$$
\begin{align*}
& \operatorname{Proj}_{\mathbb{R}}\left(\mathcal{C}^{+}\right) \supset\left(\frac{\lambda_{1}}{f_{0}},+\infty\right),  \tag{3.28}\\
& \operatorname{Proj}_{\mathbb{R}}\left(\mathcal{C}^{-}\right) \supset\left(\frac{\lambda_{1}}{f_{0}},+\infty\right) .
\end{align*}
$$

Combining (3.24), (3.25), and (3.28), we conclude the desired results.
Remark 3.2. The methods used in the proof of Theorem 2.3, Corollaries 2.4, and 2.5 have been used in the study of other kinds of boundary value problems; see [16-18] and the references therein.

Remark 3.3. The conditions in Corollaries 2.4 and 2.5 are sharp. Let us take

$$
\begin{equation*}
a(t) \equiv a>0, \quad \lambda=a, \quad b(t)=1, \quad f(s)=s+h(s), \quad \tau(t) \equiv 0 \tag{3.29}
\end{equation*}
$$

Let

$$
h(s)= \begin{cases}-\frac{2 s}{s^{2}+1}, & s \in(-\infty,-1) \cup(1,+\infty)  \tag{3.30}\\ -\frac{2 s^{3}}{s^{2}+1}, & s \in[-1,1]\end{cases}
$$

and consider problem

$$
\begin{equation*}
u^{\prime}(t)=-a(t) u(t)+a[u(t)+h(u(t))], \quad t \in[0, \omega], u(0)=u(\omega) \tag{3.31}
\end{equation*}
$$

It is easy to see that $\lambda_{1}=a, f_{0}=f_{\infty}=1$. Since

$$
\begin{equation*}
\frac{\lambda_{1}}{f_{\infty}}=a=\frac{\lambda_{1}}{f_{0}} \tag{3.32}
\end{equation*}
$$

the conditions of Corollaries 2.4 and 2.5 are not valid. In this case, (3.31) has no nontrivial solution. In fact, if $u$ is a nontrivial solution of (3.31), then

$$
\begin{equation*}
0=\int_{0}^{\omega} u^{\prime}(t) d t=a \int_{0}^{\omega} h(u(t)) d t \neq 0 \tag{3.33}
\end{equation*}
$$

which is a contradiction.

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