POSITIVE SOLUTIONS OF SECOND-ORDER SINGULAR BOUNDARY VALUE PROBLEM WITH A LAPLACE-LIKE OPERATOR

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By use of the concavity of solution for an associate boundary value problem, existence criteria of positive solutions are given for the Dirichlet BVP $(\Phi(u'))' + \lambda a(t) f(t, u) = 0$, 0 < t < 1, u(0) = 0 = u(1), where Φ is odd and continuous with $0 < l_1 \le ((\Phi(x) - \Phi(y))/(x-y)) \le l_2$, $a(t) \ge 0$, and f may change sign and be singular along a curve in $[0,1] \times \mathbb{R}^+$.

1. Introduction

For the Sturm-Liouville boundary value problem (BVP)

$$(\Phi(u'))' + \lambda a(t) f(t, u) = 0,$$

$$\alpha_1 u(0) - \beta_1 u'(0) = 0 = \alpha_1 u(1) + \beta_2 u'(1),$$
(1.1)

there has been much work done for some special cases in order to search the existence of positive solutions. For example, Erbe and Wang [3] studied the case for $\Phi(v) = v$, Wang [8] discussed the problem with boundary conditions replaced by nonlinear ones, Sun and Ge [7] dealt with the problem for the existence of multiple positive solutions in case $\alpha_1 = \beta_2 = 0$ and $\beta_1 = \alpha_2 = 1$, Avery et al. [2] researched the existence of twin positive solutions for the case $\Phi(v) = v$, $\alpha_1 = \beta_2 = 1$, $\beta_1 = \alpha_2 = 0$, and He and Ge [6] discussed the existence of multiple positive solutions. In all the above-mentioned articles *f* is supposed to be nonnegative. When $\Phi(v) = v$, Agarwal et al. [1] as well as Ge and Ren [4] discussed the existence of positive solutions without nonnegativity condition imposed on *f*. As for the general BVP

$$(p(t)\Phi(u'))' + \lambda p(t)f(t,u) = 0, \quad 0 < t < 1,$$

$$u(0) = 0 = u(1),$$
 (1.2)

Hai et al. [5] studied the existence of positive solutions with $f \ge -M$. When Φ is odd and Φ^{-1} is concave, they proved that there are λ^* , $\overline{\lambda} > 0$ such that BVP (1.2) has at least one positive solution if $\lambda \in (0, \lambda^*)[\lambda > \overline{\lambda}]$ under the condition $\lim_{u \to \infty} f(t, u)/\Phi(u) = \infty$ uniformly for $t \in [0, 1]$. The restriction, Φ^{-1} being concave, excludes the case $\Phi(u) = |u|^{p-2}u$, 1 .

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In this paper, we want to give theorems for the existence of positive solutions for the BVP

$$(\Phi(u'))' + \lambda a(t) f(t, u) = 0, \quad 0 < t < 1, \ \lambda > 0,$$

$$u(0) = 0 = u(1),$$
 (1.3)

without the restriction $f(t, u) \ge -M$ for $(t, u) \in [0, 1] \times \mathbb{R}^+$ and without Φ^{-1} being concave.

We suppose throughout this paper that

(H1) $a \in C((0,1), \mathbb{R}^+)$ and for a $\delta \in (0, (1/2)), 0 < \int_{\delta}^{1-\delta} a(t)dt \le \int_{0}^{1} a(t)dt < \infty;$

(H2) Φ is odd, continuous with

$$0 < l_1 \le \frac{\Phi(x) - \Phi(y)}{x - y} \le l_2 < \infty, \quad x \ne y.$$
(1.4)

Obviously (H2) implies that $\Phi^{-1}(s)$ exists and

$$0 < \frac{1}{l_2} \le \frac{(\Phi^{-1})(x) - (\Phi^{-1})(y)}{x - y} \le \frac{1}{l_1} < \infty, \quad x \neq y.$$
(1.5)

2. Preliminary lemmas

LEMMA 2.1. Suppose (H1)-(H2) hold. Then for $\lambda M \in \mathbb{R}$,

$$(\Phi(u'))' + \lambda a(t)M = 0, \quad 0 < t < 1,$$

$$u(0) = 0 = u(1)$$
 (2.1)

has a unique solution

$$w_{\lambda M}(t) = \int_0^t \Phi^{-1} \left(\lambda M \left(c - \int_0^s a(\tau) d\tau \right) \right) ds$$
(2.2)

with c satisfying

$$\int_0^1 \Phi^{-1} \left(\lambda M \left(c - \int_0^s a(\tau) d\tau \right) \right) ds = 0.$$
(2.3)

Proof. It is easy to show that u = w(t) is a solution to BVP (2.1) if and only if u(t) is expressed in (2.2) with *c* satisfying (2.3). Now we show that there is only one *c* which makes (2.3) hold. Without loss of generality, we suppose $\lambda M \ge 0$. Let $H(c) = \int_0^1 \Phi^{-1}(\lambda M(c - \int_0^s a(\tau)d\tau))ds$. Then $H : \mathbb{R} \to \mathbb{R}$ is continuous and strictly increasing with

$$H(0) < 0 < H\left(\int_0^1 a(\tau)d\tau\right),\tag{2.4}$$

which implies there is a unique $c_0 \in (0, \int_0^1 a(\tau) d\tau)$ such that $H(c_0) = 0$.

It follows that there is $\sigma^* \in (0,1)$ such that $c_0 = \int_0^{\sigma^*} a(\tau) d\tau$ and then (2.2) becomes

$$w_{\lambda M}(t) = \int_0^t \Phi^{-1} \left(\lambda M \int_s^{\sigma^*} a(\tau) d\tau \right) ds.$$
(2.5)

Remark 2.2. Let $k_0 = (1/l_1) \int_0^1 a(\tau) d\tau$. It follows from (2.5) that

$$\|w_{\lambda M}\| = \max_{0 \le t \le 1} |w_{\lambda M}(t)| \le |\lambda M| \frac{1}{l_1} \int_0^1 a(\tau) d\tau \le |\lambda M| k_0,$$

$$\|w_{\lambda M}'\| = \max_{0 \le t \le 1} |w_{\lambda M}'(t)| \le |\lambda M| \frac{1}{l_1} \int_0^1 a(\tau) d\tau = |\lambda M| k_0.$$

(2.6)

Remark 2.3. It is easy to see that

$$w_{-\lambda M}(t) = -w_{\lambda M}(t), \qquad ||w_{-\lambda M}|| = ||w_{\lambda M}||, \qquad ||w'_{-\lambda M}|| = ||w'_{\lambda M}||, \qquad (2.7)$$

and $\Phi(w'_{\lambda M}(t))$ is nonincreasing when $\lambda M \ge 0$.

LEMMA 2.4. $u_{\lambda}(t)$ and $w_{\lambda M}(t)$ are solutions of BVP (1.3) and BVP (2.1), respectively, with f replaced by $f^* \in C([0,1] \times \mathbb{R}, \mathbb{R})$. Let

$$D = \{(t,x) \in (0,1) \times (-\infty, w_{\lambda M}(t))\}.$$
(2.8)

If $f^*(t,x) \ge M(\le M)$ holds for each $(t,x) \in D$, then

$$u_{\lambda}(t) \ge w_{\lambda M}(t) \quad (u_{\lambda}(t) \le w_{\lambda M}(t)), \quad t \in [0, 1].$$
(2.9)

Proof. We prove only the case $f^*(t,x) \ge M$.

Suppose the contrary. Then there is $t_0 \in (0,1)$ such that $(t_0, u_\lambda(t_0)), (t_0, w_{\lambda M}(t_0)) \in D$ and $u_\lambda(t_0) - w_{\lambda M}(t_0) < 0$. Without loss of generality we assume $u'_\lambda(t_0) - w'_{\lambda M}(t_0) \le 0$. The condition $u_\lambda(1) = w_{\lambda M}(1) = 0$ implies there is $t_1 \in (t_0, 1]$ such that

$$u_{\lambda}(t) < w_{\lambda M}(t), \quad t \in [t_0, t_1); \qquad u_{\lambda}(t_1) = w_{\lambda M}(t_1).$$
 (2.10)

Then for $t \in (t_0, t_1)$,

$$\Phi(u'_{\lambda}(t)) - \Phi(w'_{\lambda M}(t))$$

$$= \left[\Phi(u'_{\lambda}(t_0)) - \Phi(w'_{\lambda M}(t_0))\right] - \lambda \int_{t_0}^t a(\tau) \left[f^*(\tau, u_{\lambda}(\tau)) - M\right] d\tau \qquad (2.11)$$

$$\leq \Phi(u'_{\lambda}(t_0)) - \Phi(w'_{\lambda M}(t_0)) \leq 0,$$

and therefore $u'_{\lambda}(t) \le w'_{\lambda M}(t)$ which implies

$$u_{\lambda}(t_{1}) - w_{\lambda M}(t_{1}) = u_{\lambda}(t_{0}) - w_{\lambda M}(t_{0}) + \int_{t_{0}}^{t_{1}} \left[u_{\lambda}'(s) - w_{\lambda M}'(s) \right] ds < 0,$$
(2.12)

a contradiction to (2.10).

Remark 2.5. If $f(t,x) \ge M(\le M)$ is replaced by f(t,x) > M(< M), then $u_{\lambda}(t) > w_{\lambda M}(t)$ $(u_{\lambda}(t) < w_{\lambda M}(t))$.

LEMMA 2.6. Suppose $u, v \in C^1([0,1], \mathbb{R}^+)$ and u(0) = u(1) = v(0) = v(1) = 0. If $||u|| \ge ||v'||$ and u is concave, then

$$u(t) \ge v(t), \quad t \in [0,1].$$
 (2.13)

Proof. Suppose there is $\sigma \in (0, 1)$ such that $u(\sigma) = ||u|| = L$. Then $v(t) \le L \min\{t, 1-t\}$, $t \in [0, 1]$. The concavity of *u* implies $u(t) \ge u(\sigma) \min\{t, 1-t\}$. So $u(t) \ge v(t)$ holds for $t \in [0, 1]$.

For each $x \in C([0,1],\mathbb{R}), f^* \in C([0,1] \times \mathbb{R},\mathbb{R})$, the solution to

$$(\Phi(u'))' + \lambda a(t) f^*(t, x(t)) = 0, \quad 0 < t < 1,$$

$$u(0) = 0 = u(1)$$
 (2.14)

can be expressed in the form

$$u(t) = \int_0^t \Phi^{-1} \left(\lambda \left(c - \int_0^s a(\tau) f^*(\tau, x(\tau)) d\tau \right) \right) ds$$
(2.15)

with *c* satisfying

$$\int_{0}^{1} \Phi^{-1} \left(\lambda \left(c - \int_{0}^{s} a(\tau) f^{*}(\tau, x(\tau)) d\tau \right) \right) ds = 0.$$
 (2.16)

Since $H(c) = \int_0^1 \Phi^{-1}(\lambda(c - \int_0^s a(\tau) f^*(\tau, x(\tau)) d\tau)) ds$ is strictly increasing with respect to *c* and

$$H(c) < 0 \quad \text{when } c < \min_{0 \le t \le 1} \int_0^t a(\tau) f^*(\tau, x(\tau)) d\tau,$$

$$H(c) > 0 \quad \text{when } c > \max_{0 \le t \le 1} \int_0^t a(\tau) f^*(\tau, x(\tau)) d\tau,$$
(2.17)

there is only one $c_x \in \mathbb{R}$,

$$\min_{0 \le t \le 1} \int_0^t a(\tau) f^*(\tau, x(\tau)) d\tau < c_x < \max_{0 \le t \le 1} \int_0^t a(\tau) f^*(\tau, x(\tau)) d\tau$$
(2.18)

such that $H(c_x) = 0$. So the solution to BVP (2.14) is unique. At the same time, (2.18) implies there is $\sigma_x \in (0,1)$ such that $\int_0^{\sigma_x} a(\tau) f^*(\tau, x(\tau)) d\tau = c_x$. Then (2.15) can be written as

$$u(t) = \int_0^t \Phi^{-1} \left(\lambda \int_s^{\sigma_x} a(\tau) f^*(\tau, x(\tau)) d\tau \right) ds.$$
 (2.19)

Furthermore, by u(1) = 0 and for $t \ge \sigma_x$,

$$u(t) = -\int_0^t \Phi^{-1} \left(\lambda \int_{\sigma_x}^s a(\tau) f^*(\tau, x(\tau)) d\tau \right) ds$$

= $\int_t^1 \Phi^{-1} \left(\lambda \int_{\sigma_x}^s a(\tau) f^*(\tau, x(\tau)) d\tau \right) ds,$ (2.20)

and therefore

$$u(t) = \begin{cases} \int_0^t \Phi^{-1} \left(\lambda \int_s^{\sigma_x} a(\tau) f^*(\tau, x(\tau)) d\tau \right) ds, & 0 \le t \le \sigma_x, \\ \int_t^1 \Phi^{-1} \left(\lambda \int_{\sigma_x}^s a(\tau) f^*(\tau, x(\tau)) d\tau \right) ds, & \sigma_x \le t \le 1 \end{cases}$$

$$\Sigma_{tr} = \{ \sigma \in [0, 1] : \int_0^{\sigma} a(\tau) f^*(\tau, x(\tau)) d\tau = c_0 \}, \qquad (2.21)$$

for each $\sigma_x \in \Sigma_x = \{ \sigma \in [0,1] : \int_0^\sigma a(\tau) f^*(\tau, x(\tau)) d\tau = c_x \}.$

LEMMA 2.7. The constant $c = c_x$ determined by (2.16) is continuous with respect to $x \in C([0,1],\mathbb{R})$.

Proof. Suppose the contrary. Then there are $x_n \in C([0,1], \mathbb{R})$ which converge to x(t) uniformly in [0,1] and c_n , determined by (2.16) with x replaced by x_n , converging to $c_0 \neq c_x$. Applying Lebesgue's dominating convergence theorem, we have

$$\int_{0}^{1} \Phi^{-1} \left(\lambda \left(c_{0} - \int_{0}^{s} a(\tau) f^{*}(\tau, x(\tau)) d\tau \right) \right) ds = 0$$
(2.22)

as $n \to \infty$ in

$$\int_{0}^{1} \Phi^{-1} \left(\lambda \left(c_n - \int_{0}^{s} a(\tau) f^*(\tau, x_n(\tau)) d\tau \right) \right) ds = 0.$$
 (2.23)

The uniqueness of solution to (2.16) implies $c_0 = c_x$, a contradiction.

Take $X = C([0,1], \mathbb{R})$ and define

$$T: X \longrightarrow X \tag{2.24}$$

by

$$(Tx)(t) = \int_0^t \Phi^{-1} \left(\lambda \left(c_x - \int_0^s a(\tau) f^*(\tau, x(\tau)) d\tau \right) \right) ds \tag{2.25}$$

with c_x satisfying

$$\int_{0}^{1} \Phi^{-1} \left(\lambda \left(c_{x} - \int_{0}^{s} a(\tau) f^{*}(\tau, x(\tau)) d\tau \right) \right) ds = 0,$$
 (2.26)

or equivalently,

$$(Tx)(t) = \begin{cases} \int_0^t \Phi^{-1} \left(\lambda \int_s^{\sigma_x} a(\tau) f^*(\tau, x(\tau)) d\tau \right) ds, & 0 \le t \le \sigma_x, \\ \int_t^1 \Phi^{-1} \left(\lambda \int_{\sigma_x}^s a(\tau) f^*(\tau, x(\tau)) d\tau \right) ds, & \sigma_x \le t \le 1, \end{cases}$$
(2.27)

where $\sigma_x \in \Sigma_x$. Obviously u(t) = (Tx)(t) is the solution of (2.14).

LEMMA 2.8. $T: X \rightarrow X$ is completely continuous.

Proof. Because Φ^{-1} , f are both continuous, a(t) is integrable on (0, 1), and c_x is continuous with respect to x, it is easy to show that T is continuous in X. Given a bounded set $\Omega \subset X$, (2.25) implies $T\Omega$ is bounded. Differentiating (2.25) with respect to t, one has

$$(Tx)'(t) = \Phi^{-1} \left(\lambda \left(c_x - \int_0^t a(\tau) f^*(\tau, x(\tau)) d\tau \right) \right).$$
 (2.28)

Obviously there is L > 0 independent of individual $x \in \Omega$ such that

$$|(Tx)'(t)| \le L, \quad x \in \Omega, \ t \in [0,1]$$
 (2.29)

which implies $T\Omega$ is equicontinuous. Then the complete continuity of $T: X \to X$ follows from the Arzela-Ascoli theorem.

Now we define furthermore

$$T^*: X \longrightarrow X \tag{2.30}$$

by

$$(T^*x)(t) = w_{\lambda \widetilde{M}}(t) + (T(x - w_{\lambda \widetilde{M}}))(t), \qquad (2.31)$$

where \widetilde{M} is an arbitrary constant.

From Lemma 2.8 the following result holds.

LEMMA 2.9. $T^*: X \to X$ is completely continuous.

Obviously, $u(t) = x(t) - w_{\lambda \widetilde{M}}(t)$ is a solution to BVP (1.3) if and only if x is a fixed point of $T^*: X \to X$.

3. Main results

Let $\widetilde{M} = (l_2/l_1)M$, let $A = (1/l_1) \max_{0 \le c \le 1} [\int_0^c \int_s^c a(\tau) d\tau \, ds + \int_c^1 \int_c^s a(\tau) d\tau \, ds]$, let $B = (1/l_2) \min_{\delta \le c \le 1-\delta} [\int_{\delta}^c \int_s^c a(\tau) d\tau \, ds + \int_c^{1-\delta} \int_c^s a(\tau) d\tau \, ds]$, and let $d = (\widetilde{M}/l_1) [\int_0^{\delta} \int_s^1 a(\tau) d\tau \, ds + \int_{1-\delta}^1 \int_0^s a(\tau) d\tau \, ds]$, where M > 0 is a constant. Condition (H1) implies A, B > 0.

Let also $X = C([0,1], \mathbb{R})$ with the norm $\|\cdot\|$ defined by $\|u\| = \max_{0 \le t \le 1} |u(t)|$, and $K = \{u \in X : u(t) \ge 0 \text{ is concave on } [0,1]\}$. Then *K* is a cone in Banach space *X*.

Suppose in addition

(H3) $f(t,u) \ge -M$ is continuous for $(t,u) \in [0,1] \times [w_{\alpha}(t), \infty)$, where α , M > 0 are two constants.

Then let

$$f^*(t,u) = \begin{cases} f(t,u), & u \ge w_{\alpha}(t), \\ f(t,w_{\alpha}(t)), & u < w_{\alpha}(t). \end{cases}$$
(3.1)

Clearly $f^*(t, u) \ge -M$ is continuous on $[0, 1] \times \mathbb{R}$. Define $T^*: K \to K$ as (2.31).

Lemma 3.1. $T^*(K) \subset K$.

Proof. For $y \in K$,

$$T^* y = w_{\lambda \widetilde{M}}(t) + T(y - w_{\lambda \widetilde{M}})(t), \qquad (3.2)$$

where $w_{\lambda \widetilde{M}}$ and $T(y - w_{\lambda \widetilde{M}})$ satisfy, respectively, (2.1) and (2.14). Applying Lemma 2.4 we get from $f^*(t, (y - w_{\lambda \widetilde{M}})(t)) \ge -M \ge -(l_2/l_1)M = -\widetilde{M}$ that

$$T(y - w_{\lambda \widetilde{M}})(t) \ge w_{-\lambda \widetilde{M}}(t) = -w_{\lambda \widetilde{M}}(t), \quad 0 \le t \le 1,$$
(3.3)

and hence

$$(T^*y)(t) \ge 0, \quad 0 \le t \le 1.$$
 (3.4)

At the same time, for $t_1, t_2 \in [0, 1], t_1 < t_2$,

$$(T^* y)'(t_2) - (T^* y)'(t_1) = (T(y - w_{\lambda \widetilde{M}}))'(t_2) - (T(y - w_{\lambda \widetilde{M}}))'(t_1) + w'_{\lambda \widetilde{M}}(t_2) - w'_{\lambda \widetilde{M}}(t_1) = \Phi^{-1} \Big(\lambda \int_{t_2}^{\sigma} a(\tau) f^*(\tau, (y - w_{\lambda \widetilde{M}})(\tau)) d\tau \Big) - \Phi^{-1} \Big(\lambda \int_{t_1}^{\sigma} a(\tau) f^*(\tau, (y - w_{\lambda \widetilde{M}})(\tau)) d\tau \Big) + (\Phi^{-1}) \Big(\lambda \widetilde{M} \int_{t_2}^{\sigma_0} a(\tau) d\tau \Big) - (\Phi^{-1}) \Big(\lambda \widetilde{M} \int_{t_1}^{\sigma_0} a(\tau) d\tau \Big).$$
(3.5)

Since

$$(\Phi^{-1})\left(\lambda\widetilde{M}\int_{t_2}^{\sigma_0}a(\tau)d\tau\right) - (\Phi^{-1})\left(\lambda\widetilde{M}\int_{t_1}^{\sigma_0}a(\tau)d\tau\right) \le -\frac{1}{l_2}\lambda\widetilde{M}\int_{t_1}^{t_2}a(\tau)d\tau \le 0, \qquad (3.6)$$

one has

$$(T^*y)'(t_2) - (T^*y)'(t_1) \le 0$$
(3.7)

if

$$\int_{t_1}^{t_2} a(\tau) f^* \big(\tau, \big(y - w_{\lambda \widetilde{M}}\big)(\tau)\big) d\tau \ge 0.$$
(3.8)

On the other hand, when

$$\int_{t_1}^{t_2} a(\tau) f^* \left(\tau, \left(y - w_{\lambda \widetilde{M}} \right)(\tau) \right) d\tau < 0,$$
(3.9)

it follows that

$$\Phi^{-1}\left(\lambda \int_{t_2}^{\sigma} a(\tau) f^*\left(\tau, \left(y - w_{\lambda \widetilde{M}}\right)(\tau)\right) d\tau\right) - \Phi^{-1}\left(\lambda \int_{t_1}^{\sigma} a(\tau) f^*\left(\tau, \left(y - w_{\lambda \widetilde{M}}\right)(\tau)\right) d\tau\right)$$

$$\leq -\frac{1}{l_1} \lambda \int_{t_1}^{t_2} a(\tau) f^*\left(\tau, \left(y - w_{\lambda \widetilde{M}}\right)(\tau)\right) d\tau \leq \frac{1}{l_1} \lambda M \int_{t_1}^{t_2} a(\tau) d\tau,$$
(3.10)

and then

$$(T^*y)'(t_2) - (T^*y)'(t_1) \le \frac{1}{l_1} \lambda M \int_{t_1}^{t_2} a(\tau) d\tau - \frac{1}{l_2} \lambda \widetilde{M} \int_{t_1}^{t_2} a(\tau) d\tau = 0.$$
(3.11)

Then $(T^*y)(t)$ is concave. So $T^*K \subset K$.

Lemma 2.9 and Lemma 3.1 imply that $T^*: K \to K$ is completely continuous.

THEOREM 3.2. Suppose (H1), (H2), and (H3) hold and

(H4) $f(t, w_{\alpha}(t)) \ge \alpha a(t), t \in (0, 1),$

(H5) there are $b > \widetilde{M}k_0$ and $c \in (2\widetilde{M}k_0, 2b)$ such that

$$f(t,u) < \frac{c - 2\widetilde{M}k_0}{A}, \quad (t,u) \in [0,1] \times [w_\alpha(t),b].$$

$$(3.12)$$

Then BVP (1.3) has at least a positive solution u = u(t) with

$$||u + w_{\lambda \widetilde{M}}|| < b, \quad u(t) \ge w_{\alpha}(t), \quad t \in [0, 1],$$
(3.13)

if $\lambda \in [1, (2b/c)]$.

Proof. Take $K_b = \{x \in K : ||x|| < b\}$. Then $\overline{K_b}$ is a closed convex set in *X*. Each $y \in \partial K_b$,

$$(T^*y)(t) \leq |w_{\lambda\widetilde{M}}(t)| + \int_0^t \Phi^{-1} \left(\lambda \int_s^\sigma a(\tau) f^*(\tau, (y - w_{\lambda\widetilde{M}})(\tau)) d\tau\right) ds$$

$$\leq \lambda \widetilde{M} k_0 + \int_0^t \Phi^{-1} \left(\lambda \int_s^\sigma a(\tau) f^*(\tau, (y - w_{\lambda\widetilde{M}})(\tau)) d\tau\right) ds,$$
(3.14)

where σ is taken from $\Sigma_{y-w_{\lambda\widetilde{M}}}$ such that

$$T(y - w_{\lambda \widetilde{M}})(\sigma) = \max_{0 \le t \le 1} T(y - w_{\lambda \widetilde{M}})(t).$$
(3.15)

It follows from (2.27) that

$$(T^* y)(t) \le \lambda \widetilde{M} k_0 + \frac{\lambda (c - 2\widetilde{M} k_0)}{A} \frac{1}{l_1} \int_0^\sigma \int_s^\sigma a(\tau) d\tau \, ds,$$

$$(T^* y)(t) \le \lambda \widetilde{M} k_0 + \frac{\lambda (c - 2\widetilde{M} k_0)}{A} \frac{1}{l_1} \int_\sigma^1 \int_\sigma^s a(\tau) d\tau \, ds,$$
(3.16)

then

$$(T^* y)(t) \leq \lambda \widetilde{M} k_0 + \frac{\lambda (c - 2\widetilde{M} k_0)}{2A} \frac{1}{l_1} \left[\int_0^\sigma \int_s^\sigma a(\tau) d\tau \, ds + \int_\sigma^1 \int_\sigma^s a(\tau) d\tau \, ds \right]$$

$$< \lambda \widetilde{M} k_0 + \frac{\lambda (c - 2\widetilde{M} k_0)}{2} = \frac{\lambda c}{2}.$$
(3.17)

When $\lambda \leq (2b/c)$, we have

$$||T^*y|| < b = ||y||. \tag{3.18}$$

Hence T^* has a fixed point y = y(t) in K_b . Obviously $u = y - w_{\lambda \widetilde{M}}$ is a solution to BVP (2.14). When $\lambda \ge 1$, one has $\lambda f^*(t,x) \ge \alpha a(t)$, $(t,x) \in [0,1] \times (-\infty, w_\alpha(t)]$. And Lemma 2.4 implies $u(t) \ge w_\alpha(t)$, $0 \le t \le 1$. So u(t) is also a solution to BVP (1.3).

COROLLARY 3.3. In Theorem 3.2 if (H5) is replaced by (H5)' $\lim_{u\to+\infty} ((f(t,u))/u) = 0$ uniformly in $t \in [0,1]$, then BVP (1.3) has at least one solution u = u(t) with

$$u(t) \ge w_{\alpha}(t), \quad \|u\| < \infty \tag{3.19}$$

when $\lambda \geq 1$.

Proof. For $\lambda \in [1, \infty)$, take $\varepsilon \in (0, (1/\lambda A))$. Then (H5)' implies there is $b > (2\widetilde{M}k_0/\varepsilon A)$ such that

$$\frac{f(t,u)}{b} < \varepsilon \quad \text{for } (t,u) \in [0,1] \times [w_{\alpha}(t),b], \tag{3.20}$$

that is,

$$f(t,u) < \varepsilon b = \frac{c - 2\widetilde{M}k_0}{A} \quad \text{for } (t,u) \in [0,1] \times [w_{\alpha}(t),b], \tag{3.21}$$

where $c = 2\widetilde{M}k_0 + \varepsilon bA$. Applying Theorem 3.2, we see that BVP (1.3) has a positive solution $u(t) \ge w_{\alpha}(t)$ since $\lambda \le (1/\varepsilon A) = (2b/2b\varepsilon A) < (2b/(2\widetilde{M}k_0 + b\varepsilon A)) = (2b/c)$.

THEOREM 3.4. Suppose (H1), (H2), and (H3) hold and in addition (H6) there are $b > 2k_0 \max{\{\alpha, \widetilde{M}\}}$ and $c \in (4\widetilde{M}k_0, 2b)$ such that

$$f(t,u) < \frac{c - 2\widetilde{M}k_0}{A}, \quad (t,u) \in [0,1] \times [w_{\alpha}(t),b],$$
 (3.22)

(H7) there are $a > \delta a > b$ and r > (ac/b) such that

$$f(t,u) > \frac{r+d}{B}, \quad (t,u) \in [0,1] \times \left[\delta a - \frac{2b}{c}\widetilde{M}k_0, a\right].$$
(3.23)

Then BVP (1.3) *has a solution* u = v(t) *with*

$$v(t) > w_{\alpha}(t), \qquad b < ||v + w_{\lambda \widetilde{M}}|| < a$$
(3.24)

when $\lambda \in [(2a/r), (2b/c)]$.

Proof. It can be shown as in the proof of Theorem 3.2 that for $y \in \partial K_b$, we have

$$||T^*y|| < ||y||, \qquad \lambda \in \left(0, \frac{2b}{c}\right]. \tag{3.25}$$

For $y \in \partial K_a$, the concavity of *y* implies

$$y(t) \ge a\delta, \quad (y - w_{\lambda\widetilde{M}})(t) \ge a\delta - \frac{2b}{c}\widetilde{M}k_0, \ t \in [\delta, 1 - \delta]$$
 (3.26)

for $0 < \lambda \le (2b/c)$. Take σ which satisfies (3.15).

(A) $\sigma \in [\delta, 1 - \delta]$.

By use of expressions (2.27) and (2.31), we get

$$\begin{split} ||T^*y|| &> T(y - w_{\lambda\widetilde{M}})(\sigma) \\ &= \int_0^{\sigma} \Phi^{-1} \Big(\lambda \int_s^{\sigma} a(\tau) f^*(\tau, (y - w_{\lambda\widetilde{M}})(\tau)) d\tau \Big) ds \\ &\geq \int_{\delta}^{\sigma} \Phi^{-1} \Big(\lambda \int_s^{\sigma} a(\tau) f^*(\tau, (y - w_{\lambda\widetilde{M}})(\tau)) d\tau \Big) ds \\ &\quad - \int_0^{\delta} \Phi^{-1} \Big(\lambda \widetilde{M} \int_s^{\sigma} a(\tau) d\tau \Big) ds \\ &> \frac{\lambda(r+d)}{l_2 B} \int_{\delta}^{\sigma} \int_s^{\sigma} a(\tau) d\tau ds - \frac{\lambda \widetilde{M}}{l_1} \int_0^{\delta} \int_s^{\sigma} a(\tau) d\tau ds, \end{split}$$
(3.27)

It follows that

$$2||T^*y|| > \lambda(r+d) - \lambda d = \lambda r, \qquad (3.28)$$

$$||T^*y|| > a = ||y|| \quad \text{for } \lambda \ge \frac{2a}{r}.$$
 (3.29)

(B) $\sigma \in (0, \delta) \cup (1 - \delta, 1)$.

Without loss of generality we suppose $\sigma \in (0, \delta)$. Then

$$||T^*y|| > \frac{\lambda(r+d)}{l_2B} \int_{\delta}^{1-\delta} \int_{\delta}^{s} a(\tau) d\tau ds - \frac{\lambda \widetilde{M}}{l_1} \int_{1-\delta}^{1} \int_{\sigma}^{s} a(\tau) d\tau ds$$

> $\lambda(r+d) - \lambda d = \lambda r,$ (3.30)

$$||T^*y|| > 2a > a \quad \text{for } \lambda \ge \frac{2a}{r}.$$
(3.31)

Expression (3.25), together with (3.29) or (3.31), implies T^* has a fixed point y, b < ||y|| < a, when $\lambda \in [(2a/r), (2b/c)]$. Then $v = y - w_{\lambda \widetilde{M}}$ is a positive solution to BVP (2.14) and

$$\|y\| > b \ge \alpha k_0 + \frac{b}{2}$$

= $\alpha k_0 + \frac{2b}{4\widetilde{M}k_0}\widetilde{M}k_0 > \alpha k_0 + \frac{2b}{c}\widetilde{M}k_0$ (3.32)
 $\ge \|w'_{\alpha} + w'_{\lambda\widetilde{M}}\|, \quad \lambda \in \left[\frac{2a}{r}, \frac{2b}{c}\right].$

Applying Lemma 2.6, we have

$$y(t) \ge w_{\alpha}(t) + w_{\lambda \widetilde{M}}(t), \quad \lambda \in \left[\frac{2a}{r}, \frac{2b}{c}\right],$$
(3.33)

and then

$$v(t) = y(t) - w_{\lambda \widetilde{M}}(t) \ge w_{\alpha}(t), \quad \lambda \in \left[\frac{2a}{r}, \frac{2b}{c}\right]$$
(3.34)

which implies v(t) is also a positive solution to (1.3) with

$$v(t) \ge w_{\alpha}(t), \qquad b < ||v + w_{\lambda \widetilde{M}}|| < a.$$
 (3.35)

COROLLARY 3.5. In Theorem 3.4, if (H7) is replaced by (H7)' $\lim_{u\to+\infty} (f(t,u)/u) = +\infty$ uniformly in $t \in [0,1]$, then BVP (1.3) has at least a solution u = v(t) with

$$v(t) \ge w_{\alpha}(t), \quad |v| < \infty, \qquad ||v + w_{\lambda \widetilde{M}}|| > b$$
 (3.36)

when $\lambda \in (0, (2b/c)]$.

Proof. For each $\lambda \in (0, (2b/c)]$, take a $\varepsilon \in (0, \lambda)$ and a $N > (2/\varepsilon \delta B)$. Condition (H7)' implies there is $a_0 > (2b\widetilde{M}k_0/\delta c)$ such that for each $a \ge a_0$,

$$f(t,u) \ge Nu \ge N\left(\delta a - \frac{2b}{c}\widetilde{M}k_0\right), \quad u \in \left[\delta a - \frac{2b}{c}\widetilde{M}k_0, a\right].$$
(3.37)

Take $a > a_0$ large enough such that

$$N\left(\delta a - \frac{2b}{c}\widetilde{M}k_0\right) > \frac{(2a/\varepsilon) + d}{B}, \quad u \in \left[\delta a - \frac{2b}{c}\widetilde{M}k_0, a\right],\tag{3.38}$$

then Theorem 3.4 implies BVP (1.3) has a positive solution v(t) when $\lambda \in [\varepsilon, (2b/c)]$, where $v(t) \ge w_{\alpha}(t), b < ||v + w_{\lambda \widetilde{M}}|| < \infty$.

It is easy to show the following two theorems.

THEOREM 3.6. Suppose (H1), (H2), (H3), (H4), (H5), and (H7)' hold. Then BVP (1.3) has at least two positive solutions u(t) and v(t) when $\lambda \in [1, (2b/c)]$, where

$$u(t), v(t) \ge w_{\alpha}(t), \quad \alpha \le \left| \left| u + w_{\lambda \widetilde{M}} \right| \right| < b < \left| \left| v + w_{\lambda \widetilde{M}} \right| \right| < \infty.$$

$$(3.39)$$

THEOREM 3.7. Suppose (H1), (H2), (H3), (H5)', (H6), and (H7) hold. Then BVP (1.3) has at least two positive solutions v(t) and u(t), when $\lambda \in [(2a/r), (2b/c)]$, where

$$v(t), u(t) \ge w_{\alpha}(t), \qquad b < ||v + w_{\lambda \widetilde{M}}|| < a < ||u + w_{\lambda \widetilde{M}}|| < \infty.$$
(3.40)

Remark 3.8. Our theorems can be applied to case that f possesses singularity along a curve in $[0,1] \times \mathbb{R}^+$ since no restriction is imposed on f for $(t,u) \in [0,1] \times (0, w_{\alpha}(t)]$.

Example 3.9. Let $a(t) = \pi^2 \sin \pi t$, $f(t,x) = (4/(4x+1-2\sin \pi t))$, and

$$\Phi(u) = \begin{cases} u, & |u| \le \frac{3}{2}, \\ u(2 + \sin \pi |u|), & \frac{3}{2} < |u| < \frac{5}{2}, \\ 3u, & |u| \ge \frac{5}{2}. \end{cases}$$
(3.41)

~

Then $w_1(t) = \sin \pi t$ is the unique solution of

$$(\Phi(u'))' + \pi^2 \sin \pi t = 0, \qquad u(0) = 0 = u(1),$$

$$f(t, w_1(t)) = \frac{4}{1 + 2\sin \pi t} \ge \frac{4}{3} > 1 = \alpha.$$
 (3.42)

Clearly $\lim_{u\to\infty} (f(t,u)/u) = \lim_{u\to\infty} (4/(4u^2 + u - 2u\sin\pi t)) = 0$ uniformly. Applying Corollary 3.3, we conclude that

$$(\Phi(u'))' + \lambda \frac{4\pi^2 \sin \pi t}{4u + 1 - 2\sin \pi t} = 0,$$

$$u(0) = 0 = u(1)$$
(3.43)

has at least a positive solution $u(t) > \sin \pi t$ when $\lambda > 1$. Since f is singular along with $u = (1/4)(2\sin \pi t - 1) > 1$, (1/6) < t < (5/6), no previous result can be applied to obtain the above conclusion.

Example 3.10. Let a, Φ be the same as those in Example 3.9 and $f(t, x) = (x^2/432\pi^2) - (4/(4x + 1 - 2\sin \pi t))$. Then $l_1 = 1$, $l_2 = 3$ and for $w_1(t) = \sin \pi t$ we have $k_0 = 2\pi$ and

$$f(t,x) > -4, \quad (t,x) \in [0,1] \times [\sin \pi t, \infty),$$

$$A = \max_{0 \le x \le 1} \left[\int_0^x ds \int_s^x \pi^2 \sin \pi \tau \, d\tau + \int_x^1 ds \int_x^s \pi^2 \sin \pi \tau \, d\tau \right] = \pi.$$
 (3.44)

Take $c = 5\widetilde{M}k_0 = 120\pi$, $b = 144\pi$. It follows that

$$\frac{c - 2\widetilde{M}k_0}{A} > 48,$$

$$f(t,x) < \frac{(144\pi)^2}{432\pi^2} = 48 < \frac{c - 2\widetilde{M}k_0}{A} \quad \text{for } (t,x) \in [0,1] \times [w_1(t),b].$$
(3.45)

Based on Corollary 3.5, BVP

$$\left(\Phi(u')\right)' + \lambda \pi^2 \sin \pi t \left[\frac{u^2}{432\pi^2} - \frac{4}{4u+1-2\sin \pi t}\right] = 0,$$

$$u(0) = 0 = u(1)$$

(3.46)

has at least a positive solution u(t), satisfying $u(t) > \sin \pi t$ for $t \in (0, 1)$, when $\lambda \le (2b/c) = (12/5)$.

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