

Positive Solutions for Second-Order Singular Semipositone Boundary Value Problems

Jian Liu

College of Statistics and Mathematics Science
Shandong Economics University
Jinan 250014, P. R. China
kkword@126.com

Abstract

In this paper, by using the fixed point index theorem, the existence results of positive solutions for some second-order singular semipositone boundary value problem are obtained.

Mathematics Subject Classification: 34B18

Keywords: Singular; Semipositone; Positive solution

1 Introduction

Consider the following boundary value problem(BVP):

$$\begin{cases} u'' + \frac{1}{\sqrt{t(1-t)(2+u)}} - \frac{1}{\sqrt{t(1-t)}}(2 - \frac{1}{e^u-1}) = 0, & 0 < t < 1, \\ au(0) - bu'(0) = 0, & cu(1) + du'(1) = 0, \end{cases} \quad (1.1)$$

which arises in many different areas of applied mathematics and physics. Singular problems of this type that the nonlinearity g may change sign are referred to as singular semipositone problems in the literature. Motivated by BVP (1.1), this paper presents the existence results of the following second-order singular semipositone boundary value problem:

$$\begin{cases} u'' + f(t, u) + g(t, u) = 0, & 0 < t < 1, \\ au(0) - bu'(0) = 0, & cu(1) + du'(1) = 0, \end{cases} \quad (1.2)$$

where $a, b, c, d > 0$, f, g is singular at $t = 0, 1$, and the sign of g may change.

In recent years, singular boundary value problems in the case of $g \equiv 0$ (i.e. positone problems) have been studied extensively (see, for example, [1-4] and references therein). Naturally we hope there are the same excellent results on singular semipositone boundary value problems, so the purpose of this paper is to deal with the second-order singular semipositone boundary value problems.

2 Preliminary Notes

Concerning the boundary value problem(1.2), we make the following hypotheses:

(H₁) $f, g : (0, 1) \times (0, \infty) \rightarrow R$ is continuous $f(t, u) \geq 0, g(t, u) > -q(t), \forall (t, u) \in (0, 1) \times (0, \infty)$, where $q(t) \in L^1(0, 1), q(t) \geq 0$;

(H₂) $f(t, u) \leq p_1(t)q_1(u), g(t, u) \leq p_2(t)q_2(u)$, where $p_1 \in C[(0, 1) \rightarrow R^+], p_2 \in C[(0, 1) \rightarrow R], q_1 \in C[R^+ \rightarrow R^+], q_2 \in C[R^+ \rightarrow R], 0 < \int_0^1 e(s)q(s)ds < \infty$, and $0 < \int_0^1 e(s)(p_1(s) + p_2(s) + q(s))ds < \infty$, where $e(s) = \frac{(b+as)(d+c(1-s))}{ac+ad+bc}$;

(H₃) There exists $r : r > 2 \int_0^1 q(s)ds$ such that

$$\frac{r}{\max_{0 \leq \|u\| \leq r} \{q_1(u), |q_2(u)|, 1\}} > \int_0^1 e(s)(p_1(s) + p_2(s) + q(s))ds;$$

(H₄) $\lim_{u \rightarrow \infty} \inf_{0 < t < 1} \frac{f(t, u)}{u} > M$, where $M^{-1} = \frac{1}{2} \max_{0 \leq t \leq 1} \int_{\theta}^{1-\theta} G(t, s)ds, \theta \in (0, \frac{1}{2})$.

We define $E = C[0, 1]$ be the Banach space, $\|u\| = \max_{0 \leq t \leq 1} |u(t)|$ be the norm of E , and $G(t, s)$ be the Green's function of the following second-order boundary value problem:

$$\begin{cases} u'' = 0, & 0 < t < 1, \\ au(0) - bu'(0) = 0, & cu(1) + du'(1) = 0, \end{cases}$$

that is

$$G(t, s) = \begin{cases} \frac{(b+at)(d+c(1-s))}{ac+ad+bc}, & 0 \leq t \leq s \leq 1, \\ \frac{(b+as)(d+c(1-t))}{ac+ad+bc}, & 0 \leq s \leq t \leq 1. \end{cases}$$

It is clearly that: $G(t, s) \geq 0, G(t, s) \leq e(t) = \frac{(b+at)(d+c(1-t))}{ac+ad+bc}$ for $\forall (t, s) \in (0, 1)$. We define a cone $K \subset E$ by

$$K = \{u \mid u \in E, u(t) \geq e(t)\|u\|, t \in [0, 1]\}.$$

Let

$$[u]^* = \begin{cases} u, & u \geq 0, \\ 0, & u < 0, \end{cases}$$

Let us define a mapping $A : K \rightarrow E$ by

$$Au(t) = \int_0^1 G(t, s)(f(s, [u - \omega]^*) + g(s, [u - \omega]^*) + q(s))ds,$$

where

$$\omega(t) = \int_0^1 G(t, s)q(s)ds.$$

It is easy to check that u is the positive solution of the second-order singular semipositone boundary value problem (1.2) if and only if $u > 0$ and $u + \omega$ is the fixed point of A .

The following lemmas are important to the proof of our theorem.

Lemma 2.1^[5] Let K be a cone of the real Banach space E , Ω be a bounded set of E , $\theta \in \Omega$, and $A : \overline{\Omega} \cap K \rightarrow K$ be completely continuous. Suppose that $Au \neq mu$ for $\forall u \in \partial\Omega \cap K$, $m \geq 1$, then $i(A, \Omega \cap K, K) = 1$.

Lemma 2.2^[5] Let K be a cone of the real Banach space E , Ω be a bounded set of E , $\theta \in \Omega$, and $A : \overline{\Omega} \cap K \rightarrow K$ be completely continuous. Suppose that there exists $B : \partial\Omega \cap K \rightarrow K$ which is completely continuous such that

- (1) $\inf_{u \in \partial\Omega \cap K} \|Bu\| > 0$,
- (2) $u - Au \neq mBu$, $\forall u \in \partial\Omega \cap K$, $m \geq 0$,

then $i(A, \Omega \cap K, K) = 0$.

Lemma 2.3 If $(H_1), (H_2)$ hold, then $A : K \rightarrow K$ is completely continuous.

Proof We define a function $\tau(s) : [0, 1] \rightarrow [0, 1]$ such that $G(\tau(s), s) = \max_{0 \leq t \leq 1} G(t, s)$, then we have

$$\frac{G(t, s)}{G(\tau(s), s)} = \begin{cases} \frac{b+at}{b+a\tau(s)}, & t, \tau(s) \leq s, \\ \frac{(b+at)(d+c(1-s))}{(b+as)(d+c(1-\tau(s)))}, & t \leq s \leq \tau(s), \\ \frac{d+c(1-t)}{d+c(1-\tau(s))}, & s \leq t, \tau(s), \\ \frac{(b+as)(d+c(1-t))}{(b+a\tau(s))(d+c(1-s))}, & \tau(s) \leq s \leq t \end{cases}$$

$$\geq e(t) = \frac{(b+at)(d+c(1-t))}{ac+ad+bc},$$

thus, for $\forall u \in K$, we get

$$\begin{aligned} Au(t) &= \int_0^1 G(t, s)(f(s, ([u - \omega]^*)) + g(s, ([u - \omega]^*)) + q(s))ds \\ &= \int_0^1 \frac{G(t, s)}{G(\tau(s), s)} G(\tau(s), s)(f(s, ([u - \omega]^*)) + g(s, ([u - \omega]^*)) + q(s))ds \\ &\geq e(t)\|Au\|, \quad t \in [0, 1], \end{aligned}$$

which implies $A : K \rightarrow K$, and it is easy to prove that A is completely continuous(see [6]).

3 Main Results

Theorem 3.1 Suppose $(H_1) - (H_4)$ hold, then BVP (1.2) has at least one positive solution.

Proof Firstly, we prove: $u \neq \alpha Au, \alpha \in [0, 1], u \in \partial\Omega_r, \Omega_r = \{u \in \Omega \mid \|u\| < r\}$.

If otherwise, there exist $\alpha_0 \in [0, 1]$, $u_0 \in \partial\Omega_r$ such that

$$u_0 = \alpha_0 Au_0,$$

then we have

$$u_0(t) \geq \|u_0\|e(t) = r \cdot e(t),$$

on the other hand,

$$\omega(t) = \int_0^1 G(t, s)q(s)ds \leq \int_0^1 q(s)ds \cdot e(t) \leq \frac{\int_0^1 q(s)ds}{r}u_0(t)ds, \quad t \in [0, 1]. \quad (3.1)$$

Thus

$$u_0(t) - \omega(t) \geq (1 - \frac{\int_0^1 q(s)ds}{r})u_0(t) \geq \frac{1}{2}u_0(t) \geq 0, \quad t \in [0, 1], \quad (3.2)$$

and so

$$\begin{aligned} u_0 &= \alpha_0 Au_0 \\ &= \alpha_0 \int_0^1 G(t, s)(f(s, [u_0 - \omega]^*) + g(s, [u_0 - \omega]^*) + q(s))ds \\ &\leq \int_0^1 G(t, s)(f(s, [u_0 - \omega]^*) + g(s, [u_0 - \omega]^*) + q(s))ds \\ &\leq \int_0^1 G(t, s)(p_1(s)q_1([u_0 - \omega]) + p_2(s)q_2([u_0 - \omega]) + q(s))ds \\ &\leq \int_0^1 G(t, s)(p_1(s) + p_2(s) + q(s))ds \cdot \max_{0 \leq u \leq r} \{q_1(u), |q_2(u)|, 1\} \\ &\leq \int_0^1 e(s)(p_1(s) + p_2(s) + q(s))ds \cdot \max_{0 \leq u \leq r} \{q_1(u), |q_2(u)|, 1\} \end{aligned}$$

then $\|u_0\| = r \leq \int_0^1 e(s)(p_1(s) + p_2(s) + q(s))ds \cdot \max_{0 \leq u \leq r} \{q_1(u), |q_2(u)|, 1\}$, which is contradict to (H_3) . By Lemma 2.1 we know

$$i(A, \Omega_r \cap K, K) = 1. \quad (3.3)$$

By (H_4) , for $\forall \varepsilon > 0$, there exists $R' > r > 0$ such that $f(t, u) > (M + \varepsilon)u$ for $\forall \varepsilon > 0, u > R'$. Let $\Omega_R = \{u \in \Omega \mid \|u\| < R\}$, where $R \geq 2 \frac{(b+a)(d+c)}{(b+a\theta)(d+c\theta)} R'$. Let $Bu(t) \equiv 1$, for $\forall t \in [0, 1]$. It is clearly that $\inf_{u \in \partial\Omega_R \cap K} \|Bu\| > 0$, and $B : \partial\Omega \cap K \rightarrow K$ is completely continuous.

Secondly, we prove that $u - Au \neq mBu$ for $\forall u \in \partial\Omega \cap K, m \geq 0$.

Otherwise, there exist $v_0 \in \partial\Omega_R, m_0 \geq 0$, such that $v_0 - Av_0 = m_0 Bv_0$. Let $\xi = \min\{v_0(t), t \in [\theta, 1 - \theta], \theta \in (0, \frac{1}{2})\}$. Since $R > r > 0$, noticing that (3.2) holds, then for any $t \in [\theta, 1 - \theta]$, we have

$$\begin{aligned} v_0(t) &= \int_0^1 G(t, s)(f(s, [v_0 - \omega]^*) + g(s, [v_0 - \omega]^*) + q(s))ds + m_0 \\ &\geq \int_\theta^{1-\theta} G(t, s)(f(s, [v_0 - \omega])ds + m_0 \\ &\geq \int_\theta^{1-\theta} G(t, s) \frac{1}{2}(M + \varepsilon)ds \cdot \xi + m_0 \\ &= M^{-1}(M + \varepsilon)\xi + m_0 \\ &> \xi, \end{aligned}$$

which is contradicts to $\xi = \min\{v_0(t), t \in [\theta, 1 - \theta], \theta \in (0, \frac{1}{2})\}$. Then for $\forall u \in \partial\Omega_R \cap K, m \geq 0$, we have $u - Au \neq mBu$. By Lemma 2.2, we get

$$i(A, \Omega_R \cap K, K) = 0. \quad (3.4)$$

It follows from (3.3) – (3.4) that $i(A, (\overline{\Omega_R} \setminus \Omega_r) \cap K, K) = -1$. According to the fixed point index theorem (see[7]), we get that A has a fixed point \tilde{u} , $r \leq \|\tilde{u}\| \leq R$. Let $v = \tilde{u} - \omega$. Since $\|\tilde{u}\| \geq r$, then $\tilde{u}(t) - \omega(t) \geq (1 - \frac{\int_0^1 q(s)ds}{r})\tilde{u}(t) \geq \frac{1}{2}\tilde{u}(t) \geq 0$. Thus $v = \tilde{u} - \omega$ is a positive solution of BVP (1.2).

In BVP (1.1), let $f(t, u) = \frac{1}{\sqrt{t(1-t)(2+u)}}$, $g(t, u) = -\frac{1}{\sqrt{t(1-t)}}(2 - \frac{1}{e^{u-\frac{1}{2}}})$, $q(t) = \frac{2}{\sqrt{t(1-t)}}$, $p_1(t) = \frac{1}{\sqrt{t(1-t)}}$, $q_1(u) = \frac{1}{1+u}$, $p_2(t) = -\frac{1}{\sqrt{t}}$, $q_2(u) = 2 - \frac{1}{e^{u-\frac{1}{2}}}$.

It is easy to check that $(H_1), (H_3)$ hold. Let $r = 14$, then $r > 2 \int_0^1 q(s)ds > 2 \int_0^1 \frac{2}{\sqrt{t(1-t)}}ds = 4\pi$, $\frac{r}{\max_{0 \leq u \leq r} \{q_1(u), |q_2(u)|, 1\}} > 7 > \int_0^1 s^2(1-s)^2(p_1(s) + p_2(s) + q(s))ds = \frac{1}{6\sqrt{6}} + \frac{4}{63}$, then (H_2) also holds. It follows from Theorem 1 that BVP (1.1) has at least one positive solution.

References

- [1] R.P. Agarwal, D. O'Regan, Singular boundary value problems, *Nonlinear Anal.*, **27** (1996), 645-656.
- [2] L.H. Erbe, S. Hu and H. Wang, Multiple positive solutions of some boundary value problems, *J. Math. Anal. Appl.*, **184** (1994), 640-648.
- [3] C.P. Gupta, Existence and uniqueness theorems for the bending of an elastic beam equation, *J. Math. Anal. Appl.*, **26** (1998), 289-304.
- [4] J. Henderson, H. Wang, Positive solutions for nonlinear eigenvalue problems, *J. Math. Anal. Appl.*, **208** (1997), 252-259.
- [5] D. Guo, J. Sun, Calculation and application of topological degree, *J. Math. Res. Expro.*, **8** (1998), 469-480.
- [6] J. Liu, K. Zhang, Positive solutions for fourth-order singular semi-positone boundary value problems, *Chinese Journal of Engineering Mathematics*, **23** (2006), 430-434 (in Chinese).
- [7] D. Guo, V. Lakshmikantham, *Nonlinear problems in abstract cones*, Academic Press, New York, 1988.

Received: July 22, 2007