

POSITIVE SOLUTIONS OF BOUNDARY-VALUE PROBLEMS FOR 2M-ORDER DIFFERENTIAL EQUATIONS

YUJI LIU & WEIGAO GE

ABSTRACT. This article concerns the existence of positive solutions to the differential equation

$$(-1)^m x^{(2m)}(t) = f(t, x(t), x'(t), \dots, x^{(m)}(t)), \quad 0 < t < \pi,$$

subject to boundary condition

$$x^{(2i)}(0) = x^{(2i)}(\pi) = 0,$$

or to the boundary condition

$$x^{(2i)}(0) = x^{(2i+1)}(\pi) = 0,$$

for $i = 0, 1, \dots, m - 1$. Sufficient conditions for the existence of at least one positive solution of each boundary-value problem are established. Motivated by references [7, 17, 21], the emphasis in this paper is that f depends on all higher-order derivatives.

1. INTRODUCTION

The study of the existence of positive solutions of boundary-value problems for second-order and higher-order ordinary differential equations has gained prominence recently and is a rapidly growing field. This happens because of the applications of this problem, especially fourth-order differential equations; see for example the articles [5, 7, 9, 12, 13, 16, 17, 19, 20, 21] and the monographs [1, 2, 3].

For the second-order case, the existence of positive solutions of boundary-value problems for nonlinear differential equations has been studied by many authors. The differential equation

$$x''(t) + f(t, x(t)) = 0, \quad 0 < t < 1, \tag{1.1}$$

subjected to different boundary conditions has received much attention. Specially in seeking conditions on the nonlinearity f for which there are at least one, at least two, or at least three positive solutions. See for example [4, 8, 10, 11, 24].

2000 *Mathematics Subject Classification*. 34B18, 34B15, 34B27.

Key words and phrases. Higher-order differential equation, boundary-value problem, positive solution, fixed point theorem.

©2003 Texas State University-San Marcos.

Submitted June 23, 2003. Published September 4, 2003.

Both authors were supported by the National Natural Science Foundation of China.

Y. Liu was supported by the Science Foundation of Educational Committee of Hunan Province.

However, there are not many publication about the existence of positive solutions of the differential equation

$$x''(t) + f(t, x(t), x'(t)) = 0, \quad 0 < t < 1, \quad (1.2)$$

under various boundary conditions. This because the presence of x' in the nonlinearity f causes considerable difficulties [6, 17, 18, 22].

Recently, Chyan and Henderson [7] studied the $2m$ -order differential equation

$$x^{(2m)}(t) = f(t, x(t), x''(t), \dots, x^{2(m-1)}(t)), \quad 0 < t < 1, \quad (1.3)$$

with either the Lidstone boundary condition

$$x^{(2i)}(0) = x^{(2i)}(1) = 0 \quad \text{for } i = 0, 1, \dots, m-1, \quad (1.4)$$

or with the focal boundary condition

$$x^{(2i+1)}(0) = x^{(2i)}(1) = 0 \quad \text{for } i = 0, 1, \dots, m-1. \quad (1.5)$$

They proved the existence of at least one positive solution when f is either super-linear or f is sub-linear.

Similar problems were also investigated by Palamides [21] using an analysis of the corresponding field on the face-plane and the Sperner's Lemma. The method there is different from that in [7, 17]. In the papers mentioned above, the nonlinearity f depends on $x, x'', \dots, x^{2(m-1)}$.

In this paper, we consider the $2m$ -order differential equation

$$(-1)^m x^{(2m)}(t) = f(t, x(t), x'(t), \dots, x^{(m)}(t)), \quad 0 < t < \pi, \quad (1.6)$$

with either the Lidstone boundary conditions

$$x^{(2i)}(0) = x^{(2i)}(\pi) = 0 \quad \text{for } i = 0, 1, \dots, m-1, \quad (1.7)$$

or the focal boundary conditions

$$x^{(2i)}(0) = x^{(2i+1)}(\pi) = 0 \quad \text{for } i = 0, 1, \dots, m-1. \quad (1.8)$$

We assume $f : [0, \pi] \times I_0 \times I_1 \times \dots \times I_m \rightarrow [0, +\infty)$ is continuous, where $I_0 = [0, +\infty)$, $I_1 = \mathbb{R}$, $I_2 = (-\infty, 0]$, \dots for BVP (1.6)–(1.7), and $I_0 = I_1 = [0, +\infty)$, $I_2 = I_3 = (-\infty, 0]$, \dots for BVP (1.6) and (1.8). It is easy to check that if $x(t)$ is a positive solution of BVP (1.6)–(1.7), then

$$(-1)^m x^{(2m)}(t) \geq 0, \quad (-1)^{m-1} x^{2(m-1)}(t) \geq 0, \quad \dots \quad x(t) \geq 0$$

for $t \in [0, \pi]$ and

$$(-1)^m x^{(2m)}(t) \geq 0, \quad (-1)^m x^{(2m-1)}(t) \leq 0, \quad \dots \quad x'(t) \geq 0, \quad x(t) \geq 0$$

for $t \in [0, \pi]$ if $x(t)$ is a positive solution of BVP (1.6) and (1.8).

The emphasis of this paper is that f depends on each of the m higher-order derivatives; i.e., f depends on $x, x', \dots, x^{(m)}$. To obtain the main results, we need the following notation and an abstract existence theorem, whose proof can be found in the text books [14, 23].

Definition: Let X be a real Banach space. A non-empty closed convex set $P \subset X$ is called a cone of X if it satisfies the following conditions:

- (i) $x \in P$ and $\lambda \geq 0$ implies $\lambda x \in P$.
- (ii) $x \in P$ and $-x \in P$ implies $x = 0$.

Every cone $P \subset X$ induces an ordering in X , which is given by $x \leq y$ if and only if $y - x \in P$.

Let X and Y be Banach spaces, $L : \text{dom } L \subset X \rightarrow Y$ be a Fredholm operator of index zero, $P : X \rightarrow X$ and $Q : Y \rightarrow Y$ be projectors such that

$$\text{Im } P = \text{Ker } L, \text{Ker } Q = \text{Im } L, \quad X = \text{Ker } L \oplus \text{Ker } P, \quad Y = \text{Im } L \oplus \text{Im } Q.$$

It follows that

$$L|_{\text{dom } L \cap \text{Ker } P} : \text{dom } L \cap \text{Ker } P \rightarrow \text{Im } L$$

is invertible, we denote the inverse of that map by K_p .

If Ω is an open bounded subset of X , $\text{dom } L \cap \overline{\Omega} \neq \Phi$, the map $N : X \rightarrow Y$ will be called L -compact on $\overline{\Omega}$ if $QN(\overline{\Omega})$ is bounded and $K_p(I - Q)N : \overline{\Omega} \rightarrow X$ is compact. Now, we present the fixed point theorem.

Theorem 1.1 ([14, 23]). *Let X and Y be Banach spaces, $K_1 \subset X$ and $K \subset Y$ be cones in X and Y , respectively, and the operators L and N be defined above such that $NX \subset K$, $L^{-1}(K) \subset K_1$ and $\text{Ker } L = \{0\}$. Let Ω_1 and Ω_2 be open bounded subsets in X such that $0 \in \Omega_1 \subset \overline{\Omega_1} \subset \Omega_2$. If $N : \overline{\Omega_2} \rightarrow Y$ is L -compact on Ω_2 and there is $h \in L^{-1}(K)$ with $h \neq 0$ such that*

- (i) $Lx \neq \lambda Nx$ for $\lambda \in (0, 1)$ and $x \in \text{dom } L \cap \partial\Omega_1 \cap K_1$; $Lx - Nx \neq \lambda Lh$ for $\lambda > 0$ and $x \in \text{dom } L \cap \partial\Omega_2 \cap K_1$, or
- (ii) $Lx - Nx \neq \lambda Lh$ for $\lambda > 0$ and $x \in \text{dom } L \cap \partial\Omega_1 \cap K_1$; $Lx \neq \lambda Nx$ for $\lambda \in (0, 1)$ and $x \in \text{dom } L \cap \partial\Omega_2 \cap K_1$,

then $Lx = Nx$ has at least one solution $x \in \text{dom } L \cap (\overline{\Omega_2}/\Omega_1) \cap K_1$.

2. POSITIVE SOLUTIONS OF BOUNDARY-VALUE PROBLEMS

In this section, we present the main results and then give some examples to illustrate the main results.

Theorem 2.1. *Suppose*

- (A) *The following inequality holds uniformly in t :*

$$\limsup_{\sum_{i=0}^m |x_i| \rightarrow +\infty} \frac{f(t, x_0, x_1, \dots, x_m)}{\sum_{i=0}^m |x_i|} < \frac{1}{m + 1}.$$

- (B) *The following inequality holds uniformly in t :*

$$\liminf_{\sum_{i=0}^m |x_i| \rightarrow 0} \frac{f(t, x_0, x_1, \dots, x_m)}{\sum_{i=0}^m |x_i|} > 1.$$

Then BVP (1.6)–(1.7) has at least one positive solution.

Proof. Let $X = C^m[0, \pi]$ and $Y = C^0[0, \pi]$ be endowed with the norms $\|x\| = \max\{\|x_\infty, \|x'\|_\infty, \dots, \|x^{(m)}\|_\infty\}$ and $\|x\|_\infty = \max_{t \in [0, \pi]} |x(t)|$, respectively. For $x \in Y$, denote

$$\|x\|_1 = \int_0^\pi |x(t)| dt, \quad \|x\|_2 = \left(\int_0^\pi |x(t)|^2 dt \right)^{1/2}.$$

Define

$$\text{dom } L = \{x \in C^{2m}[0, \pi] : x^{(2i)}(0) = x^{(2i)}(\pi) = 0, i = 0, 1, \dots, m - 1\}.$$

Define the linear operator $L : \text{dom } L \cap X \rightarrow Y$ and the nonlinear operator $N : X \rightarrow Y$ by

$$\begin{aligned} Lx(t) &= (-1)^m x^{(2m)}(t) \quad \text{for } x \in \text{dom } L \cap X, \\ Nx(t) &= f(t, x(t), x'(t), \dots, x^{(m)}(t)) \quad \text{for } x \in X. \end{aligned}$$

Then the differential equation (1.6) can be written as $Lx = Nx$. It is easy to see that $\text{Ker}L = \{0\}$ and $\text{Im}L = Y$. Define the projectors $P : X \rightarrow X$ by $Px(t) = 0$ for all $t \in [0, \pi]$ and $Q : Y \rightarrow Y$ by $Qy(t) = 0$ for all $t \in [0, \pi]$, respectively. So L is a Fredholm operator of index zero, and $L^{-1} : Y \rightarrow X \cap \text{dom}L$ can be written by

$$L^{-1}y(t) = \int_0^\pi G_m(s, t)y(s)ds,$$

where

$$G_0(s, t) = \begin{cases} \frac{s(\pi-t)}{\pi}, & 0 \leq s \leq t \leq \pi \\ \frac{t(\pi-s)}{\pi}, & 0 \leq t \leq s \leq \pi, \end{cases}$$

$$G_k(s, t) = \int_0^\pi G_0(s, u)G_{k-1}(u, t)du \quad \text{for } k = 1, \dots, m.$$

It is easy to check that L^{-1} is completely continuous, together with that $N : X \rightarrow Y$ is continuous and bounded, it follows that N is L -compact. We divide the proof into two steps.

Step 1. Prove the first part of (ii) in Theorem 1.1. By (B), there is $r > 0$ such that if $\sum_{i=0}^m |x_i| \leq r$, then

$$f(t, x_0, x_1, \dots, x_m) > \sum_{i=0}^m |x_i| \geq x_0.$$

Choose

$$\Omega_1 = \{x \in X : \|x\| \leq r/(m+1)\},$$

$$K_1 = \{x \in \text{dom}L \cap X : x(t) \geq 0 \text{ and } (-1)^m x^{(2m)}(t) \geq 0 \text{ for } t \in [0, \pi]\},$$

$$K = \{x \in Y : x(t) \geq 0 \text{ for } t \in [0, \pi]\}.$$

Then $\text{Ker}L = \{0\}$, $NX \subset K$, $L^{-1}(K) \subset K_1$ and $K_1 \subset X$ and $K \subset Y$ are cones.

If $x \in \text{dom}L \cap \partial\Omega_1 \cap K_1$, then $\|x\| \leq r/(m+1)$, so

$$\sum_{i=0}^m |x^{(i)}(t)| \leq \sum_{i=0}^m \|x^{(i)}\|_\infty \leq (m+1)\|x\| \leq r.$$

It follows that

$$f(t, x(t), x'(t), \dots, x^{(m)}(t)) \geq x(t) \text{ for } t \in [0, \pi]. \quad (2.1)$$

Thus

$$\sin t f(t, x(t), x'(t), \dots, x^{(m)}(t)) \geq x(t) \sin t \quad \text{for } t \in [0, \pi].$$

Integrating the above inequality from 0 to π , we obtain

$$\begin{aligned} \int_0^\pi \sin t f(t, x(t), x'(t), \dots, x^{(m)}(t)) dt &\geq \int_0^\pi \sin t x(t) dt \\ &= -\cos t x(t) \Big|_0^\pi + \int_0^\pi x'(t) \cos t dt \\ &= \sin t x'(t) \Big|_0^\pi - \int_0^\pi \sin t x''(t) dt \\ &= \dots \\ &= \int_0^\pi \sin t (-1)^m x^{(2m)}(t) dt. \end{aligned}$$

i.e.,

$$\int_0^\pi \sin tNx(t)dt \geq \int_0^\pi \sin tLx(t)dt. \quad (2.2)$$

On the other hand, let $h(t)$ be the unique solution of the following problem (it is easy to know, from [7], that it has unique solution)

$$\begin{aligned} (-1)^m x^{(2m)}(t) &= 1, \quad 0 < t < \pi, \\ x^{(2i)}(0) &= x^{(2i)}(\pi) = 0 \quad i = 0, 1, \dots, m-1. \end{aligned}$$

Then $h \in \text{dom } L$ and $Lh(t) = 1$. We will prove that

$$Lx - Nx \neq \lambda Lh$$

for $\lambda > 0$ and $x \in \text{dom } L \cap \partial\Omega_1 \cap K_1$. In fact, if there is $\lambda_1 > 0$ and $x_1 \in \text{dom } L \cap \partial\Omega_1 \cap K_1$ such that

$$Lx_1 - Nx_1 = \lambda_1 Lh,$$

then

$$\begin{aligned} \int_0^\pi \sin tLx_1(t)dt &= \int_0^\pi \sin tNx_1(t)dt + \lambda_1 \int_0^\pi \sin tdt \\ &> \int_0^\pi \sin tNx_1(t)dt, \end{aligned}$$

which contradicts (2.2). So the first part of (ii) in Theorem 1.1 is satisfied.

Step 2. Prove the second part of (ii) in Theorem 1.1. Choose $1/(m+1) > \epsilon > 0$ and $M > 0$ such that

$$f(t, x_0, x_1, x_2, \dots, x_m) \leq \left(\frac{1}{m+1} - \epsilon\right) \sum_{i=0}^m |x_i| + M \quad (2.3)$$

for all $t \in [0, \pi]$ and $x_i \in I_i$ for $i = 0, \dots, m$. In fact, from (A), there is $H > 0$ such that

$$f(t, x_0, x_1, x_2, \dots, x_m) \leq \left(\frac{1}{m+1} - \epsilon\right) \sum_{i=0}^m |x_i|$$

for $t \in [0, \pi]$ and $\sum_{i=0}^m |x_i| \geq H$, where $x_i \in I_i$ for $i = 0, 1, \dots, m$. Let

$$M = \max_{t \in [0, \pi], \sum_{i=0}^m |x_i| \leq H} f(t, x_0, x_1, \dots, x_m),$$

then we have (2.3). So for $x \in \text{dom } L \cap K_1$, we have

$$f(t, x(t), x'(t), \dots, x^{(m)}(t)) \leq \left(\frac{1}{m+1} - \epsilon\right) \left(\sum_{i=1}^m |x_i| + x(t)\right) + M.$$

In order to get Ω_2 , we now prove that the set

$$S = \{x \in \text{dom } L \cap K_1, Lx = \lambda Nx, 0 < \lambda < 1\}$$

is bounded. In fact, if S is unbounded, then there is $\lambda \in (0, 1)$, and $x \in S$ such that x satisfies

$$(-1)^m x^{(2m)}(t) = \lambda f(t, x(t), x'(t), \dots, x^{(m)}(t)), \quad t \in [0, \pi]. \quad (2.4)$$

Thus

$$\begin{aligned} (-1)^m x^{(2m)}(t)x(t) &= \lambda x(t)f(t, x(t), x'(t), \dots, x^{(m)}(t)) \\ &\leq \lambda \left(\frac{1}{m+1} - \epsilon \right) \left(x^2(t) + \sum_{i=1}^m x(t)|x^{(i)}(t)| \right) + x(t)M. \end{aligned}$$

Integrating above inequality from 0 to π , we get

$$\begin{aligned} &\int_0^\pi (-1)^m x(t)x^{(2m)}(t)dt \\ &\leq \lambda \left(\frac{1}{m+1} - \epsilon \right) \int_0^\pi \left(x^2(t) + \sum_{i=1}^m x(t)|x^{(i)}(t)| \right) dt + M \int_0^\pi x(t)dt. \end{aligned}$$

Since

$$\begin{aligned} (-1)^m \int_0^\pi x(t)x^{(2m)}(t)dt &= (-1)^m \int_0^\pi x(t)dx^{(2m-1)}(t) \\ &= (-1)^m x(t)x^{(2m-1)} \Big|_0^\pi + (-1)^{m-1} \int_0^\pi x^{(2m-1)}(t)x'(t)dt \\ &= (-1)^{m-1} \int_0^\pi x'(t)dx^{(2m-2)}(t) \\ &= \dots \\ &= \int_0^\pi \left(x^{(m)}(t) \right)^2 dt, \end{aligned}$$

we obtain

$$\begin{aligned} \|x^{(m)}\|_2^2 &\leq \lambda \left(\frac{1}{m+1} - \epsilon \right) \left[\int_0^\pi x^2(t)dt + \sum_{i=1}^m \int_0^\pi x(t)|x^{(i)}(t)|dt \right] + M \int_0^\pi x(t)dt \\ &\leq \lambda \left(\frac{1}{m+1} - \epsilon \right) \left(\|x\|_2^2 + \sum_{i=1}^m \|x\|_2 \|x^{(i)}\|_2 \right) + \pi M \|x\|_\infty. \end{aligned}$$

Since $x(t) \sim \sum_{n=1}^\infty a_n \sin nt$, where a_n is the Fourier coefficient of x and

$$x'(t) \sim \sum_{n=1}^\infty na_n \cos nt,$$

by Parseval equality, $\|x\|_2 \leq \|x'\|_2$. Similarly, we have

$$\|x\|_2 \leq \|x'\|_2 \leq \dots \leq \|x^{(m)}\|_2.$$

Again,

$$\begin{aligned} |x(t)| &= |x(t) - x(0)| = \left| \int_0^t x'(s)ds \right| \\ &\leq \int_0^t |x'(s)|ds \leq \int_0^\pi |x'(s)|ds \\ &\leq \left(\int_0^\pi |x'(t)|^2 dt \int_0^\pi dt \right)^{1/2} = \pi^{1/2} \|x'\|_2. \end{aligned}$$

Then we obtain $\|x\|_\infty \leq \pi^{1/2} \|x'\|_2$. Thus

$$\|x^{(m)}\|_2^2 \leq \lambda \left(\frac{1}{m+1} - \epsilon \right) (m+1) \|x^{(m)}\|_2^2 + M\pi^{3/2} \|x^{(m)}\|_2.$$

Hence

$$\|x^{(m)}\|_2 \leq \frac{M\pi^{3/2}}{\epsilon(m+1)} =: c_1.$$

Thus, we obtain

$$\begin{aligned} \|x\|_\infty &\leq \pi^{1/2}\|x^{(m)}\|_2 \leq \frac{M\pi^2}{\epsilon(m+1)} =: c_2, \\ \|x^{(i)}\|_2 &\leq \|x^{(m)}\|_2 \leq \frac{M\pi^{3/2}}{\epsilon(m+1)} =: c_1 \quad \text{for } i = 0, 1, \dots, m. \end{aligned}$$

Similarly, we have

$$\|x^{(i)}\|_\infty \leq \pi^{1/2}\|x^{(i+1)}\|_2 \leq \frac{M\pi^2}{\epsilon(m+1)} = c_2 \quad \text{for } i = 1, \dots, m-1.$$

From (2.3),

$$\begin{aligned} |x^{(2m)}(t)| &\leq \left(\frac{1}{m+1} - \epsilon\right) \left(x(t) + \sum_{i=1}^m |x^{(i)}(t)|\right) + M \\ &\leq \left(\frac{1}{m+1} - \epsilon\right) \left(\|x\|_\infty + \frac{m}{2} + \frac{1}{2} \sum_{i=1}^m |x^{(i)}(t)|^2\right) + M \\ &\leq \left(\frac{1}{m+1} - \epsilon\right) \left(c_2 + \frac{m}{2} + \frac{1}{2} \sum_{i=1}^m |x^{(i)}(t)|^2\right) + M. \end{aligned}$$

Integrating above inequality from 0 to π , we get

$$\|x^{(2m)}\|_1 \leq \pi \left(\frac{1}{m+1} - \epsilon\right) \left(c_2 + \frac{m}{2}\right) + \frac{1}{2} \left(\frac{1}{m+1} - \epsilon\right) c_1^2 + M\pi =: c_3.$$

Since $x^{(2m-2)}(0) = x^{(2m-2)}(\pi) = 0$, there is $\xi \in [0, \pi]$ such that $x^{(2m-1)}(\xi) = 0$, thus

$$|x^{(2m-1)}(t)| \leq \|x^{(2m)}\|_1.$$

So $\|x^{(2m-1)}\|_\infty \leq c_3$. Similarly, one gets

$$\|x^{(2i-1)}\|_\infty \leq c_3, \quad i = 1, \dots, m-1.$$

This implies $\|x\| \leq \max\{c_3, c_2, c_1\} + 1$ for all $x \in S$.

Choose $R > \max\{\max\{c_1, c_2, c_3\} + 1, r/(2m+1)\}$. Let

$$\Omega_2 = \{x \in X : \|x\| < R\}.$$

Then $S \subset \Omega_2$. So $Lx \neq \lambda Nx$ for $\lambda \in (0, 1)$ and $x \in \text{dom } L \cap \partial\Omega_2 \cap K_1$. Thus by Theorem 1.1, $Lx = Nx$ has at least one solution $x \in \text{dom } L \cap (\overline{\Omega_2}/\Omega_1) \cap K_1$. x is a solution of BVP (1.6)–(1.7).

Next, we prove that $x(t) > 0$ for $t \in [0, \pi]$. Since $(-1)^m x^{(2m)}(t) \geq 0$ for all $t \in [0, \pi]$, together with the boundary value conditions (1.7), we get $x(t) \geq 0$ and $x''(t) \leq 0$ for all $t \in [0, \pi]$. If there is $t_0 \in (0, \pi)$ such that $x(t_0) = 0$, then the

concavity of $x(t)$ implies

$$\begin{aligned} 0 = x(t_0) &= x\left(\frac{\pi-t_0}{\pi-t}t + \frac{t_0-t}{\pi-t}\pi\right) \\ &\geq \frac{\pi-t_0}{\pi-t}x(t) + \frac{t_0-t}{\pi-t}x(\pi) \\ &= \frac{\pi-t_0}{\pi-t}x(t). \end{aligned}$$

This implies that $x(t) = 0$ for all $t \in [0, \pi]$, which contradicts $x \in \overline{\Omega_2}/\Omega_1$. The proof is complete. \square

For our convenience, we introduce the following notation:

$$\begin{aligned} \Delta_1 &= \max_{t \in [0, \pi]} \int_0^\pi G_m(s, t) ds, \\ \Delta_2 &= \max \left\{ \Delta_1, \max_{t \in [0, \pi]} \left(\int_0^t \frac{s}{\pi} G_{m-1}(s, t) ds + \int_t^\pi \left(1 - \frac{s}{\pi}\right) G_{m-1}(s, t) ds \right) \right\}, \\ \Delta_3 &= \max \left\{ \Delta_2, \max_{t \in [0, \pi]} \int_0^\pi G_{m-1}(s, t) ds \right\}, \\ &\dots \\ \Delta_m &= \max \left\{ \Delta_{m-1}, \max_{t \in [0, \pi]} \left(\int_0^t \frac{s}{\pi} G_{m/2}(s, t) ds + \int_t^\pi \left(1 - \frac{s}{\pi}\right) G_{m/2}(s, t) ds \right) \right\} \\ &\quad \text{if } m \text{ is an even integer,} \\ \Delta_m &= \max \left\{ \Delta_m, \max_{t \in [0, \pi]} \int_0^\pi G_{(m-1)/2}(s, t) ds \right\}, \quad \text{if } m \text{ is an odd integer.} \end{aligned}$$

Clearly, we have $\Delta_m \geq \Delta_i$ for $i = 1, 2, \dots, m$.

Theorem 2.2. *Assume the following two conditions are satisfied:*

- (C) *The inequality $f(t, x_0, x_1, \dots, x_m) \geq x_0$ holds for all (x_0, x_1, \dots, x_m) in R^{m+1} and all t in $[0, \pi]$.*
 (D) *The following inequality holds uniformly for $t \in [0, \pi]$:*

$$\limsup_{\sum_{i=0}^m |x_i| \rightarrow 0} \frac{f(t, x_0, x_1, \dots, x_m)}{\sum_{i=0}^m |x_i|} < \frac{1}{(m+1)\Delta_m}.$$

Then BVP (1.6)–(1.7) has at least one positive solution.

Proof. We divide the proof of the theorem into two steps.

Step 1. To prove the first part of (i), choose $r > 0$ and $\delta \in (0, 1/[(m+1)\Delta_m])$ such that

$$f(t, x_0, x_1, \dots, x_m) \leq \delta \sum_{i=0}^m |x_i| \tag{2.5}$$

for $t \in [0, \pi]$ and $(x_0, x_1, \dots, x_m) \in R^{m+1}$ with $\sum_{i=0}^m |x_i| \leq r$. Let

$$\Omega_1 = \left\{ x \in \text{dom } L \cap K_1, \|x\| < \frac{r}{m+1} \right\}.$$

For $x \in \partial\Omega_1$, we have $\|x\| = \frac{r}{m+1}$, then

$$\sum_{i=0}^m |x^{(i)}(t)| \leq \sum_{i=0}^m \|x^{(i)}\|_\infty \leq (m+1)\|x\| = r.$$

So, we get

$$f(t, x(t), x'(t), \dots, x^{(m)}(t)) \leq \delta \sum_{i=1}^m |x^{(i)}(t)|, \quad \text{for } t \in [0, \pi].$$

If $Lx = \lambda Nx$ with $\lambda \in (0, 1)$ has a solution $x \in \text{dom } L \cap K_1 \cap \partial\Omega_1$, then

$$x(t) = \lambda L^{-1}Nx(t) = \lambda \int_0^\pi G_m(t, s) f(s, x(s), x'(s), \dots, x^{(m)}(s)) ds.$$

Hence, we get

$$\begin{aligned} \|x\|_\infty &= \lambda \max_{t \in [0, \pi]} \int_0^\pi G_m(t, s) f(s, x(s), x'(s), \dots, x^{(m)}(s)) ds \\ &\leq \delta \max_{t \in [0, \pi]} \int_0^\pi G_m(t, s) \sum_{i=0}^m |x^{(i)}(s)| ds \\ &\leq \delta \Delta_1(m+1) \|x\|. \end{aligned}$$

It is easy to check that

$$\begin{aligned} \|x'\|_\infty &= \lambda \max_{t \in [0, \pi]} \left[- \int_0^t \frac{s}{\pi} G_{m-1}(t, s) f(s, x(s), x'(s), \dots, x^{(m)}(s)) ds \right. \\ &\quad \left. + \int_t^\pi \left(1 - \frac{s}{\pi}\right) G_{m-1}(t, s) f(s, x(s), x'(s), \dots, x^{(m)}(s)) ds \right] \\ &\leq \max_{t \in [0, \pi]} \left(\int_0^t \frac{s}{\pi} G_{m-1}(t, s) f(s, x(s), x'(s), \dots, x^{(m)}(s)) ds \right. \\ &\quad \left. + \int_t^\pi \left(1 - \frac{s}{\pi}\right) G_{m-1}(t, s) f(s, x(s), x'(s), \dots, x^{(m)}(s)) ds \right) \\ &\leq \max_{t \in [0, \pi]} \left(\int_0^t \frac{s}{\pi} G_{m-1}(t, s) ds + \int_t^\pi \left(1 - \frac{s}{\pi}\right) G_{m-1}(t, s) ds \right) \delta(m+1) \|x\| \\ &\leq \Delta_2 \delta(m+1) \|x\|. \end{aligned}$$

Finally, we can get $\|x^{(m)}\|_\infty \leq \delta \Delta_m(m+1) \|x\|$. Hence, we have

$$\|x\| \leq \delta \Delta_m(m+1) \|x\|.$$

Thus $(m+1)\delta\Delta_m \geq 1$, which contradicts $\delta \in (0, 1/[\Delta_m(m+1)])$. The first step is complete.

Step 2. Choose Ω_2 sufficiently large such that $\Omega_1 \subset \overline{\Omega_1} \subset \Omega_2$, by condition (C), we have that

$$f(t, x_0, x_1, \dots, x_m) \geq x_0$$

holds for all $t \in [0, \pi]$ all $(x_0, x_1, \dots, x_m) \in R^{m+1}$. Hence,

$$f(t, x(t), x'(t), \dots, x^{(m)}(t)) \geq x(t)$$

holds for all $t \in [0, \pi]$, i.e. (2.1) holds. Similar to Step 1 in Theorem 1.1, we can get a contradiction, hence the second part of (i) in Theorem 1.1 is satisfied. It follows from (i) of Theorem 1.1 that BVP (1.6) and (1.8) has at least one positive solution $x(t)$. The proof is complete. \square

Remark. Consider the boundary-value problem

$$\begin{aligned} (-1)^m x^{(2m)}(t) &= f(t, x(t), x'(t), \dots, x^{(m)}(t)), \quad 0 < t < T, \\ x^{(2i)}(0) &= x^{(2i)}(T) = 0 \quad \text{for } i = 0, 1, \dots, m-1, \end{aligned} \quad (2.6)$$

where $T > 0$ is a constant, f and m are defined in (1.6)–(1.7). Let $s = \pi t/T$, we transform BVP (2.6) into a BVP similar to BVP (1.6)–(1.7). Then a similar existence result can be obtained.

Theorem 2.3. *Suppose (A) and (B) of Theorem 2.1 hold. Then BVP (1.6) and (1.8) has at least one positive solution.*

Proof. Consider the boundary-value problem

$$\begin{aligned} (-1)^m x^{(2m)}(t) &= \begin{cases} f(t, x(t), x'(t), \dots, x^{(m)}(t)), & \text{for } 0 \leq t \leq \pi, \\ f(2\pi - t, x(2\pi - t), -x'(2\pi - t), \dots, \\ (-1)^m x^{(m)}(2\pi - t)) & \text{for } \pi \leq t \leq 2\pi, \end{cases} \\ x^{(2i)}(0) &= x^{(2i)}(2\pi) = 0 \quad \text{for } i = 0, 1, \dots, m-1. \end{aligned}$$

This problem is exactly similar to that of Theorem 2.1, we can obtain at least one positive solution $x(t)$, which is defined on $[0, 2\pi]$, of above BVP and so $x(t)$ ($t \in [0, \pi]$) is a positive solution of BVP (1.6) and (1.8). The proof completed. \square

Theorem 2.4. *Suppose Conditions (C) and (D) of Theorem 2.2 hold. Then BVP (1.6) and (1.8) has at least one positive solution.*

The proof is similar to that of Theorem 2.3 and is omitted. Next, we present two examples to illustrate the main results.

Example 2.5. Consider the boundary-value problem

$$\begin{aligned} x^{(4)}(t) &= f(t, x(t), x'(t), x''(t)), \quad 0 < t < \pi, \\ x(0) &= x''(0) = x(\pi) = x''(\pi) = 0, \end{aligned} \quad (2.7)$$

where f is a nonnegative continuous function. From Theorem 2.1, if

$$\limsup_{|x|+|y|+|z| \rightarrow \infty} \frac{f(t, x, y, z)}{|x| + |y| + |z|} < \frac{1}{3},$$

and

$$\liminf_{|x|+|y|+|z| \rightarrow 0} \frac{f(t, x, y, z)}{|x| + |y| + |z|} > 1$$

hold uniformly, then (2.7) has at least one positive solution.

Example 2.6. Consider the boundary-value problem

$$\begin{aligned} x^{(6)}(t) &= -\frac{2}{1 + |x(t)| + |x'(t)| + |x''(t)| + |x'''(t)|}, \quad 0 < t < \pi, \\ x(0) &= x''(0) = x'''(0) = x(\pi) = x''(\pi) = x'''(\pi) = 0. \end{aligned} \quad (2.8)$$

It is easy to check that all conditions of Theorem 2.1 are satisfied. So (2.8) has at least one positive solution.

Acknowledgement. The authors wish to express their gratitude to the referee and the editors of Electronic Journal of Differential Equations.

REFERENCES

- [1] R. P. Agarwal, *Boundary Value Problems for Higher Order Differential Equations*, World Scientific, Singapore, 1986.
- [2] R. P. Agarwal, *Focal Boundary Value Problems for Differential and Difference Equations*, Kluwer, Dordrecht, 1998.
- [3] R. P. Agarwal, D. O'Regan, P. J. Y. Wong, *Positive Solutions of Differential, Difference and Integral Equations*, Kluwer Academic Publishers, Dordrecht, 1999.
- [4] R. I. Avery, C. J. Chyan, J. Henderson, *Twin positive solutions of boundary value problems for ordinary differential and finite difference equations*, *Comput. Math. Appl.*, 42(2001), 695-704.
- [5] C. F. Beards, *Vibration Analysis with Applications to Control Systems*, Edward Arnold, London, (1995).
- [6] D. Cao, R. Ma, *Positive solutions to a second-order multi-point boundary value problem*, *Electronic J. Diff. Eqns.*, 2000(2000), 65:1-8.
- [7] C. J. Chyan, J. Henderson, *Positive solutions of $2m^{\text{th}}$ -order boundary-value problems*, *Appl. math. Letters*, 15(2002), 767-774.
- [8] J. M. Davis, P. W. Eloe, J. Henderson, *Triple positive solutions and dependence on higher-order derivatives*, *J. Math. Anal. Appl.*, 237(1999), 710-720.
- [9] E. Dulacska, *Soil settlement effects on buildings*, *In developments in Geotechnical Engineering*, Volume 69, Elsevier, Amsterdam, (1992).
- [10] L. Erbe, H. Wang, *On the existence of positive solutions of ordinary differential equations*, *Proc. Amer. Math. Soc.*, 120(1994), 743-748.
- [11] L. Erbe, M. Tang, *Existence and multiplicity of positive solutions to a nonlinear boundary value problem*, *Diff. Eqns. Dynam. Syst.*, 4(1996), 313-320.
- [12] J. R. Graef, B. Yang, *Existence and non-existence of positive solutions of fourth-order nonlinear boundary value problems*, *Appl. Anal.*, 74(2000)201-204.
- [13] J. R. Graef, B. Yang, *On a nonlinear boundary value problem for fourth-order differential equations*, *Appl. Anal.*, 72(1999)439-448.
- [14] D. Guo, J. Sun, Zh. Liu, *Functional Methods for Nonlinear Ordinary Differential Equations (in Chinese)*, Science and Technical Press of Shandong, Jinan, (1995), 45-108.
- [15] D. Guo, V. Lakshmikantham, *Nonlinear Problems in Abstract Cones*, Academic Press, San Diego, (1988).
- [16] J. Henderson, H. B. Thomson, *Multiple symmetric positive solutions for a second-order boundary value problem*, *Proc. Amer. Math. Soc.*, 128(2000), 2373-2379.
- [17] J. Henderson, *Existence of multiple solutions for second order boundary-value problems*, *J. Diff. Eqns.*, 166(2000), 443-454.
- [18] G. L. Karakostas, P. Ch. Tsamatos, *Sufficient conditions for the existence of nonnegative solutions of a nonlocal boundary value problem*, *Appl. Math. Letters*, 2002, 15:401-407.
- [19] R. Ma, H. Wang, *On the existence of positive solutions of fourth-order differential equations*, *Appl. Anal.*, 59(1995)225-231.
- [20] E. H. Mansfield, *The bending and stretching of plates*, *In international series of monographs on Aeronautics and Astronautics*, Volume 6, Pergmon, New York, (1964).
- [21] P. K. Palamides, *Positive solutions for higher-order Lidstone boundary value problems: A new approach Via Sperner's Lemma*, *Comput. Math. Appl.*, 42(2001), 75-89.
- [22] P. K. Palamides, *Positive and monotone solutions of an m -point boundary value problem*, *Electronic J. Diff. Eqns.*, 2002(2002), 1-16.
- [23] N. Wang, *Topological Degree and its Applications (in Chinese)*, *Chinese Math. Annals*, 8A(1987), 311-318.
- [24] P. J. Y. Wong, *Triple positive solutions of conjugate boundary value problems*, *Comput. Math. Applic.*, 36(1998), 19-35.

YUJI LIU

DEPARTMENT OF MATHEMATICS, BEIJING INSTITUTE OF TECHNOLOGY, BEIJING, 100081, CHINA
DEPARTMENT OF APPLIED MATHEMATICS, HUNAN INSTITUTE OF TECHNOLOGY, HUNAN, 414000, CHINA

E-mail address: liuyuji888@sohu.com

WEIGAO GE
DEPARTMENT OF APPLIED MATHEMATICS, BEIJING INSTITUTE OF TECHNOLOGY, BEIJING, 100081,
CHINA