Electronic Journal of Differential Equations, Vol. 2007(2007), No. 151, pp. 1-13. ISSN: 1072-6691. URL: http://ejde.math.txstate.edu or http://ejde.math.unt.edu ftp ejde.math.txstate.edu (login: ftp)

# A SINGULAR THIRD-ORDER 3-POINT BOUNDARY-VALUE PROBLEM WITH NONPOSITIVE GREEN'S FUNCTION 

ALEX P. PALAMIDES, ANASTASIA N. VELONI

$$
\begin{aligned}
& \text { AbStract. We find a Green's function for the singular third-order three-point } \\
& \text { BVP } \\
& \qquad u^{\prime \prime \prime}(t)=-a(t) f(t, u(t)), \quad u(0)=u^{\prime}(1)=u^{\prime \prime}(\eta)=0
\end{aligned}
$$

where $0 \leq \eta<1 / 2$. Then we apply the classical Krasnosel'skii's fixed point theorem for finding solutions in a cone. Although this problem Green's function is not positive, the obtained solution is still positive and increasing. Our techniques rely on a combination of a fixed point theorem and the properties of the corresponding vector field.

## 1. Introduction

Ma in [17], proved the existence of a positive solution of the three-point nonlinear boundary-value problem

$$
\begin{gathered}
-u^{\prime \prime}(t)=q(t) f(u(t)) \\
u(0)=0, \quad \alpha u(\eta)=u(1)
\end{gathered}
$$

Recently Infante and Webb in [10, studied the three-point nonlinear boundaryvalue problem

$$
\begin{gathered}
-u^{\prime \prime}(t)=q(t) f(u(t)), \\
u^{\prime}(0)=0, \quad \alpha u^{\prime}(1)+u(\eta)=0 .
\end{gathered}
$$

The main result was the loss of positivity of its solutions, as $\alpha$ decreases.
Since Chazy's attempt [3] to completely classify all third-order differential equations of certain form, analysts were fascinated by the study of third-order differential equations in the pure but also in the applied sense, as in Gamba and Jüngel 6. The singular third-order boundary value problem

$$
\begin{gather*}
y^{\prime \prime \prime}(x)=(1-y)^{\lambda} g(y), \quad 0<x<+\infty \quad(\lambda>0) \\
y(0)=0, \quad \lim _{x \rightarrow+\infty} y(x)=1, \quad \lim _{x \rightarrow+\infty} y^{\prime}(x)=\lim _{x \rightarrow+\infty} y^{\prime \prime}(x)=0 . \tag{1.1}
\end{gather*}
$$

arises in the study of draining and coating flows. Jiang and Agarwal [11, established, among other things, the uniqueness and existence of solutions of (1.1).

[^0]In a recent paper Sun [20], proved the existence of infinite positive solutions of the BVP

$$
\begin{array}{cl}
u^{\prime \prime \prime}(t)=\lambda \alpha(t) f(t, u(t)), & 0<t<1 \\
u(0)=u^{\prime}(\eta)=u^{\prime \prime}(1)=0, & \eta \in(1 / 2,1) \tag{1.2}
\end{array}
$$

mainly under sub or superlinearity on the nonlinearity $f$

$$
\begin{gathered}
f(t, x) \leq \frac{r}{\lambda A_{0}}, \quad \forall(t, x) \in[0,1] \times[0, r] \\
f(t, x) \geq \frac{R}{\lambda B_{0}}, \quad \forall(t, x) \in[0,1] \times[\theta R, R]
\end{gathered}
$$

for positive constants $\theta, R, r, A_{0}$ and $B_{0}$ where $R \neq r$. Sun, in order to obtain the existence results, applied also the Krasnosel'skii fixed-point theorem on a cone expansion-compression type. Furthermore, in order to prove a result concerning the multiplicity of solutions, he assumed monotonicity of the nonlinearity with respect to the second variable.

Lately, Agarwal [1, Anderson et al. [2, Hopkins and Kosmatov 9], Li [13], Liu et al. [14, 15, 16, Guo et al. [8, Du et al. [5] and Kang et al. 18] also considered third-order problems. Graef and Yang [7] and Wong [21] considered three-point focal problems, while Palamides and Smyrlis [19] considered the threepoint boundary conditions

$$
u^{\prime \prime \prime}(t)=a(t) f(t, u(t)), \quad x(0)=x^{\prime \prime}(\eta)=x(1)=0
$$

In all these papers, in order to obtain a positive solution, the corresponding Green's function was assumed positive. In the present paper, mainly motivated by Sun [20] and Anderson et al. [2], we study the singular BVP

$$
\begin{gather*}
u^{\prime \prime \prime}(t)=-a(t) f(t, u(t)), \quad 0<t<1 \\
u(0)=u^{\prime}(1)=u^{\prime \prime}(\eta)=0, \quad 0 \leq \eta<1 / 2 \tag{1.3}
\end{gather*}
$$

More precisely the corresponding Green's function $G(t, s)$ is constructed, which is not a definite sign function for $(t, s) \in[0,1] \times[0,1]$. The solution $u(t)=$ $\int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s$ of 1.3 , may still be positive; i.e., if its initial values $u^{\prime}(0)$ and $u^{\prime \prime}(0)$ are positive. This observation is based on an analysis of the corresponding vector field on the phase-plane $\left(u^{\prime}, u^{\prime \prime}\right)$, proposed by Palamides and Smyrlis in [19] and in some references therein.

However, it is worth noticing that a positive and increasing solution is obtained. Our approach is based on the well-known Krasnosel'skii's fixed point theorem applied on a new cone. The choice of this cone is devised by the solution's properties of the BVP (1.3), whenever the nonlinearity is constant. We also note that, in contrast to the usual case where for similar problems $\eta \in(1 / 2,1)$ (see [20]), in our case $\eta \in[0,1 / 2)$.

## 2. Preliminaries

Consider the third-order nonlinear singular boundary-value problem 1.3), where we assume that $\eta \in[0,1 / 2)$, the continuous function $\alpha(t), t \in(0,1)$ is nonnegative and $f \in C([0,1] \times[0,+\infty),[0,+\infty))$.

Then, a vector field with crucial properties for our study is defined. More precisely, considering the $\left(u^{\prime}, u^{\prime \prime}\right)$ phase semi-plane $\left(u^{\prime}>0\right)$, we easily check that, if


Figure 1. The $\left(u^{\prime}, u^{\prime \prime}\right)$ phase space
$u(t) \geq 0$, then $u^{\prime \prime \prime}(t)=-\alpha(t) f(t, u(t)) \leq 0$. Thus, any trajectory $\left(u^{\prime}(t), u^{\prime \prime}(t)\right)$, $t \geq 0$, emanating from any point in the fourth quadrant

$$
\left\{\left(u^{\prime}, u^{\prime \prime}\right): u^{\prime} \geq 0, u^{\prime \prime} \geq 0\right\}
$$

"evolutes" in a natural way, when $u^{\prime \prime}(t)>0$, towards the positive $u^{\prime}$-semi-axis and then, when $u^{\prime \prime}(t) \leq 0$ "evolutes" towards the negative $u^{\prime \prime}$-semi-axis. By assuming a certain growth rate on $f$ (e.g. a sublinearity), we can control the vector field in a way that assures the existence of a trajectory satisfying the boundary conditions of (1.3). These properties, which from now on will be referred as the nature of the vector field, combined with the Krasnosel'skii's fixed point principle, are the main tools that we will employ in our study. The above thoughts are illustrated in Fig. 1, where the graph of the solution of the BVP (1.3), where $\eta=1 / 3$ and $a(t) f(t, u(t))=1,0 \leq t \leq 1$, is presented.

Definition 2.1. Let $E$ be a real Banach space. A nonempty closed convex set $K_{0}$ is called a cone of $E$ if it satisfies the following conditions
(1) $x \in K_{0}, \lambda \geq 0$ imply $\lambda x \in K_{0}$;
(2) $x \in K_{0},-x \in K_{0}$ imply $x=0$.

Consider the Banach space $C[0,1]$ equipped with the norm

$$
\|y\|=\max \{|y(t)|: 0 \leq t \leq 1\}
$$

and let

$$
K_{0}=\left\{y \in C[0,1]: y(t) \geq 0, y^{\prime}(t) \geq 0, t \in[0,1] ; y^{\prime \prime}(t) \leq 0, t \in[\eta, 1]\right\}
$$

where $C[0,1]$ denotes the family of continuous functions. It is obvious that $K_{0}$ is a cone in $C[0,1]$.

Consider now the homogeneous third-order nonlinear singular boundary-value problem,

$$
\begin{gather*}
u^{\prime \prime \prime}(t)=0, \quad 0 \leq t \leq 1 \\
u(0)=u^{\prime}(1)=u^{\prime \prime}(\eta)=0, \tag{2.1}
\end{gather*}
$$

Lemmma 2.2. The boundary value problem (2.1) has only the trivial solution

The proof is trivial and is omitted. Now consider also the BVP

$$
\begin{align*}
u^{\prime \prime \prime}(t) & =-y(t), \quad 0 \leq t \leq 1  \tag{2.2}\\
u(0) & =u^{\prime}(1)=u^{\prime \prime}(\eta)=0
\end{align*}
$$

and let its Green's function be

$$
\begin{gathered}
\text { for } s>\eta, \quad G(t, s)= \begin{cases}t(1-s), & t \leq s \\
t-\frac{t^{2}}{2}-\frac{s^{2}}{2}, & t \geq s\end{cases} \\
\text { for } s \leq \eta, \quad G(t, s)= \begin{cases}\frac{t^{2}}{2}-t s, & t \leq s \\
-\frac{s^{2}}{2}, & s \leq t\end{cases}
\end{gathered}
$$

Then for $s \geq \eta$,

$$
\frac{\partial}{\partial t} G(t, s)=\left\{\begin{array}{ll}
1-s, & t \leq s \\
1-t, & t \geq s
\end{array} \quad \frac{\partial^{2}}{\partial t^{2}} G(t, s)= \begin{cases}0, & t \leq s \\
-1, & t \geq s\end{cases}\right.
$$

and for $s \leq \eta$,

$$
\frac{\partial}{\partial t} G(t, s)=\left\{\begin{array}{ll}
t-s, & t \leq s \\
0, & s \leq t,
\end{array} \quad \frac{\partial^{2}}{\partial t^{2}} G(t, s)= \begin{cases}1, & t \leq s \\
0, & s \leq t\end{cases}\right.
$$

Thus we obtain

$$
\begin{array}{ll}
G(t, s) \leq 0 \quad \text { and } \quad \frac{\partial}{\partial t} G(t, s) \leq 0 \quad \text { for } 0 \leq s \leq \eta \\
G(t, s) \geq 0 \quad \text { and } \quad \frac{\partial}{\partial t} G(t, s) \geq 0, \quad \text { for } \eta \leq s \leq 1
\end{array}
$$

Also for $s \geq \eta$, we have

$$
\max G(t, s)=G(1, s)= \begin{cases}1-s \leq 1-\eta, & t \leq s \\ \frac{1-s^{2}}{2} \leq \frac{1-\eta^{2}}{2} \leq 1-\eta, & t \geq s\end{cases}
$$

and for $s \leq \eta$, we have

$$
\max |G(t, s)|=-\min G(t, s)=-G(0, s)= \begin{cases}0, & t \leq s \\ \frac{s^{2}}{2} \leq \frac{\eta^{2}}{2}, & s \leq t\end{cases}
$$

Consequently,

$$
\begin{equation*}
|G(t, s)| \leq \max \left\{1-\eta, \frac{\eta^{2}}{2}\right\}=1-\eta, \quad(t, s) \in[0,1] \times[0,1] \tag{2.3}
\end{equation*}
$$

Remark 2.3. Consider the special case $y(t)=1,0 \leq t \leq 1$. Then the BVP

$$
\begin{align*}
& u^{\prime \prime \prime}(t)=-1, \quad 0 \leq t \leq 1 \\
& u(0)=u^{\prime}(1)=u^{\prime \prime}(\eta)=0 \tag{2.4}
\end{align*}
$$

admits the unique solution

$$
u(t)=\int_{0}^{1} G(t, s) d s
$$

Indeed, we may proceed by cases on the two branches of the above Green's function.

- For $t \leq \eta$,

$$
\begin{gathered}
u(t)=-\int_{0}^{t} \frac{s^{2}}{2} d s+\int_{t}^{\eta}\left(\frac{t^{2}}{2}-s t\right) d s-\int_{\eta}^{1} t(s-1) d s=\frac{1}{2} t-t \eta-\frac{1}{6} t^{3}+\frac{1}{2} t^{2} \eta \\
u^{\prime}(t)=-\int_{0}^{1} \frac{\partial}{\partial t} G(t, s) d s=\frac{d}{d t}\left(\frac{1}{2} t-t \eta-\frac{1}{6} t^{3}+\frac{1}{2} t^{2} \eta\right)=t \eta-\eta-\frac{1}{2} t^{2}+\frac{1}{2} \\
u^{\prime \prime}(t)=-\int_{0}^{1} \frac{\partial^{2}}{\partial t^{2}} G(t, s) d s=\frac{d}{d t}\left(t \eta-\eta-\frac{1}{2} t^{2}+\frac{1}{2}\right)=\eta-t
\end{gathered}
$$

- For $\eta \leq t$,

$$
u(t)=-\int_{0}^{\eta} \frac{s^{2}}{2} d s+\int_{\eta}^{t}\left(\frac{t^{2}}{2}-t+\frac{s^{2}}{2}\right) d s+\int_{t}^{1} t(s-1) d s=\frac{1}{2} t-t \eta-\frac{1}{6} t^{3}+\frac{1}{2} t^{2} \eta .
$$

Hence we obtain

$$
u(0)=u^{\prime}(1)=u^{\prime \prime}(\eta)=0, \quad u^{\prime \prime \prime}(t)=-1
$$

Consider now the unique solution $u=u(t), 0 \leq t \leq 1$ of (2.4). Then, recalling that

$$
u(t)=\frac{1}{2} t-t \eta-\frac{1}{6} t^{3}+\frac{1}{2} t^{2} \eta, \quad 0 \leq t \leq 1
$$

it is not difficult to show that $u(t) \geq 0$ and $0 \leq t \leq 1$, since $\eta \in(0,1 / 2)$. Indeed,

$$
u(t) \geq 0 \Leftrightarrow \phi(t)=t^{2}-3 \eta t+(6 \eta-3) \leq 0
$$

The fact that $\phi(t)$ is decreasing on $\left[0, \frac{3}{2} \eta\right]$ and increasing on $\left[\frac{3}{2} \eta, 1\right]$, yields $\phi(0) \leq 0$ for $\eta \in[0,1 / 2]$ and $\phi(1) \leq 0$ for $\eta \in[0,2 / 3]$; that is $\phi(t) \leq 0$ or $u(t) \geq 0, t \in[0,1]$.

For example, if $\eta=1 / 3$, then $u(t)=\frac{1}{6} t-\frac{1}{6} t^{3}+\frac{1}{6} t^{2}>0,0<t \leq 1$, and its graph

$$
G r(u)=\left\{\left(u^{\prime}(t), u^{\prime \prime}(t)\right)=\left(\frac{1}{3} t-\frac{1}{2} t^{2}+\frac{1}{6}, \frac{1}{3}-t\right), 0 \leq t \leq 1\right\}
$$

on the phase-plane is presented in Fig. 1.
On the other hand, for $\eta=2 / 3$,

$$
u(t)=-\frac{1}{6} t-\frac{1}{2} t^{3}+\frac{1}{3} t^{2}
$$

and its graph at the phase-plane $\left(u^{\prime}, u^{\prime \prime}\right)$ is presented in Fig. 2. In this case, we notice that $u(t) \leq 0, u^{\prime}(t) \leq 0$ for $0 \leq t \leq 1$, and $u^{\prime \prime}(t) \leq 0$ for $2 / 3 \leq t \leq 1$.

Finally for $\eta=1 / 2$, we have the limited "semi-periodic" solution $u=u(t)=$ $-\frac{1}{6} t^{3}+\frac{1}{4} t^{2} \geq 0,0 \leq t \leq 1$, in the sense that $u^{\prime}(0)=u^{\prime}(1)=0$ (its graph is represented by the thin curve, in Figure 22).

The next result is very useful
Lemmma 2.4. Let $y \in K_{0}$. Then, the BVP 2.2 admits the unique solution

$$
u(t)=\int_{0}^{1} G(t, s) y(s) d s \in K_{0}
$$

in $K_{0}$, which is monotonic.
Proof. By the definition of the kernel $G(t, s)$ and the fact that $y \in K_{0}$ and $\eta \in$ $[0,1 / 2)$, we obtain


Figure 2. Semiperiodic solution (to the right)

- If $0 \leq t \leq \eta$,

$$
\begin{aligned}
u^{\prime}(t) & =\int_{0}^{t} 0 y(s) d s+\int_{t}^{\eta}(t-s) y(s) d s+\int_{\eta}^{1}(1-s) y(s) d s \\
& \geq \max _{t \leq s \leq \eta} y(s) \int_{t}^{\eta}(t-s) d s+\min _{\eta \leq s \leq 1} y(s) \int_{\eta}^{1}(1-s) d s \\
& =\max _{t \leq s \leq \eta} y(s)\left(t \eta-\frac{1}{2} t^{2}-\frac{1}{2} \eta^{2}\right)+\min _{\eta \leq s \leq 1} y(s)\left(\frac{1}{2} \eta^{2}-\eta+\frac{1}{2}\right) \\
& =y(\eta)\left[t \eta-\eta-\frac{1}{2} t^{2}+\frac{1}{2}\right] \\
& =y(\eta)(t-1)\left(\eta-\frac{t+1}{2}\right) \geq 0
\end{aligned}
$$

- If $\eta \leq t \leq 1$,

$$
\begin{aligned}
u^{\prime}(t) & =\int_{0}^{\eta} 0 y(s) d s+\int_{\eta}^{t}(1-t) y(s) d s+\int_{t}^{1} t(1-s) y(s) d s \\
& \geq \min _{t \leq s \leq 1} y(s)\left[\int_{\eta}^{t}(1-t) d s+\int_{t}^{1} t(1-s) d s\right] \\
& =\min _{t \leq s \leq 1} y(s)\left[\frac{3}{2} t-\eta+t \eta-2 t^{2}+\frac{1}{2} t^{3}\right] \\
& \geq \frac{1}{2} y(\eta)(1-t)\left(-t^{2}+3 t-2 \eta\right) \geq 0
\end{aligned}
$$

Obviously $u(0)=0$. This results $u(t) \geq 0,0 \leq t \leq 1$. Moreover

$$
u^{\prime \prime}(t)=\int_{0}^{1} \frac{\partial^{2}}{\partial t^{2}} G(t, s) y(s) d s= \begin{cases}\int_{t}^{\eta} y(s) d s \geq(\eta-t) y(0) \geq 0, & 0 \leq t \leq \eta \\ -\int_{\eta}^{t} y(s) d s \leq(\eta-t) y(\eta) \leq 0, & \eta \leq t \leq 1\end{cases}
$$

and

$$
u^{\prime \prime \prime}(t)=-y(t), \quad 0 \leq t \leq 1
$$

Thus, we obtain $u \in K_{0}$.
The solution of BVP

$$
\begin{gathered}
y^{\prime \prime \prime}(x)=-9 y(x), \quad 0 \leq x \leq 1 \\
y(0)=y^{\prime}(1)=y^{\prime \prime}(\eta)=0
\end{gathered}
$$

can be approximated numerically by using the NDSolve command of the software package Mathematica and applying the shooting method. For the initial values

$$
y[0]=0, \quad y^{\prime}[0]=1.3, \quad y^{\prime \prime}[0]=0.8
$$

we obtain the next plot (Figure 3) of the functions $y(t), y^{\prime}(t)$ and $y^{\prime \prime}(t), 0 \leq t \leq 1$.


Figure 3. Graph of the solution and its derivatives
Note that these graphs yield "good" approximating relations $y(0)=0, y(t)>0$, $y^{\prime}(t)>0, y^{\prime}(1) \simeq 0$, for $0<t<1$, and $y^{\prime \prime}(0.413) \simeq 0$. This is in agreement with our theoretical approach.

For the interested reader, we present the Mathematica commands:
NDSolve $\left[\left\{y^{\prime \prime \prime}[x]+9 y[x]==0, y[0]==0, y^{\prime}[0]==1.3, y^{\prime \prime}[0]==0.8\right\}, y,\{x, 0,1\}\right]$
Plot[Evaluate $\left.\left[\left\{y[x], y^{\prime}[x], y^{\prime \prime}[x]\right\} / . \%\right],\{\mathrm{x}, 0,1.4\}\right]$
In the same manner, the command
NDSolve $\left[\left\{y^{\prime \prime \prime}[x]+9 y[x]==0, y[0]==0, y^{\prime}[0]==1.3, y^{\prime \prime}[0]==0.8\right\}, y,\{x, 0,1\}\right]$
ParametricPlot[Evaluate $\left[\left\{y^{\prime}[x], y^{\prime \prime}[x]\right\}\right] / . \%,\{x, 0,1\}$, PlotRange $->$ All], yields a graph similar to the one in Fig. 1

Lemmma 2.5. For any $y \in K_{0}$, the unique solution $u(t)$ of $\left(E_{y}\right)$ belongs also to the cone $K_{0}$ and furthermore it satisfies

$$
\min _{t \in[\theta, 1-\theta]} u(t) \geq \frac{(\theta-\eta)}{1-\eta}\|u\|,
$$

where $\theta \in(\eta, 1 / 2)$ is arbitrary.
Proof. Taking into account that $u \in K_{0}$, (Lemma 2.4, we obtain $u(t) \geq 0,0 \leq$ $t \leq 1$ and

$$
u^{\prime \prime}(t) \leq 0, \quad \eta \leq t \leq 1
$$

Hence, the function $u=u(t) \leq 0, \eta \leq t \leq 1$ is concave. As a result, for any $t_{1}, t_{2} \in[\eta, 1]$ and $\lambda \in[0,1]$,

$$
u\left(\lambda t_{1}+(1-\lambda) t_{2}\right) \geq \lambda u\left(t_{1}\right)+(1-\lambda) u\left(t_{2}\right)
$$

Moreover, the fact that the function $u=u(t) \geq 0,0 \leq t \leq 1$ is increasing, implies that $\|u\|=u(1)$. Therefore

$$
\frac{u(1)-u(\eta)}{1-\eta} \leq \frac{u(t)-u(\eta)}{t-\eta}, \quad t \in[\eta, 1]
$$

that is

$$
u(t) \geq \frac{t-\eta}{1-\eta} u(1)=\frac{t-\eta}{1-\eta}\|u\|, \quad t \in[\eta, 1] .
$$

Consequently,

$$
\min _{t \in[\theta, 1-\theta]} u(t)=u(\theta) \geq \theta^{*}\|u\|
$$

where $\theta^{*}=\frac{\theta-\eta}{1-\eta}$.

## 3. Main Results

Consider the boundary-value problem

$$
\begin{gather*}
u^{\prime \prime \prime}(t)=-a(t) f(s, u(s)), \quad 0<t<1 \\
u(0)=u^{\prime}(1)=u^{\prime \prime}(\eta)=0 \tag{3.1}
\end{gather*}
$$

where the next two conditions are assumed
(H1) $a \in C((0,1),(0,+\infty))$ and $0<\int_{\eta}^{1-\eta} a(s) d s \leq \int_{0}^{1} a(s) d s<+\infty$;
(H2) $f \in C([0,1] \times[0,+\infty),[0,+\infty))$.
We define the cone

$$
K=\left\{u \in K_{0}: y(0)=0, \min _{t \in[\theta, 1-\theta]} u(t) \geq \theta^{*}\|u\|\right\}
$$

and the operator

$$
\mathcal{T} u(t)=\int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s
$$

By Lemmas 2.4 and 2.5, the BVP (3.1) has a positive solution $u=u(t)$, if and only if $u$ is a fixed point of $\mathcal{T}$ in $K$.

Lemmma 3.1. Assume that conditions (H1)-(H2) hold. Then, for each $u \in K_{0}$, the map

$$
t \mapsto \int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s
$$

has image in the cone $K$, that is $\mathcal{T} u \in K$.
Proof. Let $u$ be a function in $K_{0}$. It is a straightforward consequence of (H1)(H2) that the function $y(s)=a(s) f(s, u(s)), s \in(0,1)$, is positive and continuous. Hence, $y \in K_{0}$. Moreover, Lemma 2.4 implies that the map $t \mapsto$ $\int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s$ is continuous and the integrand $y(s) \in C(0,1)$. Thus, the conclusion of Lemma 3.1 follows immediately from Lemmas 2.4 and 2.5 .

We set

$$
A=(1-\eta) \int_{0}^{1} a(s) d s, \quad B=\theta(1-\theta) \int_{\theta}^{1-\theta} a(s) d s
$$

which are positive because $0 \leq \eta<\theta<1 / 2$. Moreover, recalling that an operator

$$
\mathcal{T}: K \rightarrow C([0,1])
$$

is called completely continuous if it is continuous and maps bounded sets into precompact sets, we state the next well-known result.

Proposition 3.2. Assume that (H1)-(H2) hold. Then $\mathcal{T}: K \rightarrow K$ is completely continuous.

Proof. It is sufficient to show that $\mathcal{T}(K) \subset K$, which follows directly from Lemma 3.1, since $K \subset K_{0}$.

We will employ the following fixed point theorem due to Krasnosel'skii 12.
Thmeorem 3.3. Let $E$ be a Banach space, $P \subseteq E$ a cone, and assume that $\Omega_{1}, \Omega_{2}$ are bounded open balls of $E$ centered at the origin with $\bar{\Omega}_{1} \subset \Omega_{2}$. Suppose further that $\mathcal{T}: P \cap\left(\bar{\Omega}_{2} \backslash \Omega_{1}\right) \rightarrow P$ is a completely continuous operator such that either one of the following two conditions is satisfied
(i) $\|\mathcal{T} u\| \leq\|u\|, u \in P \cap \partial \Omega_{1}$ and $\|\mathcal{T} u\| \geq\|u\|, u \in P \cap \partial \Omega_{2}$; or
(ii) $\|\mathcal{T} u\| \geq\|u\|, u \in P \cap \partial \Omega_{1}$ and $\|\mathcal{T} u\| \leq\|u\|, u \in P \cap \partial \Omega_{2}$.

Then, $\mathcal{T}$ has a fixed point in $P \cap\left(\bar{\Omega}_{2} \backslash \Omega_{1}\right)$.
Next, we will prove the existence of at least one positive and increasing solution of the BVP (1.3).

Thmeorem 3.4. Assume that (H1)-(H2) hold and that there exist positive constants $r \neq R$ such that

A1) $f(t, x) \leq \frac{r}{A}$ for $(t, x) \in[0,1] \times[0, r]$;
(A2) $f(t, x) \geq \frac{R}{B}$ for $(t, x) \in[0,1] \times\left[\theta^{*} R, R\right]$.
Then, the boundary-value problem (3.1) admits a positive strictly increasing solution $u=u(t), 0 \leq t \leq 1$, where

$$
\min \{r, R\} \leq\|u\| \leq \max \{r, R\}
$$

Moreover, the obtained solution $u=u(t)$ is convex on the interval $[0, \eta]$ and concave for $\eta \leq t \leq 1$.
Proof. Assuming first that $r<R$, we consider the open balls

$$
\Omega_{1}=\{u \in C([0,1]):\|u\|<r\} \quad \text { and } \quad \Omega_{2}=\{u \in C([0,1]):\|u\|<R\} .
$$

Let $u \in K \cap \partial \Omega_{1}$ be any function. From (2.3) and the sign of nonlinearity, the assumption (A1) yields

$$
\begin{aligned}
\|\mathcal{T} u\| & =\max _{0 \leq t \leq 1}\left|\int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s\right|=\int_{0}^{1} \max _{0 \leq t \leq 1} G(t, s) a(s) f(s, u(s)) d s \\
& \leq(1-\eta) \int_{0}^{1} a(s) f(s, u(s)) d s \leq(1-\eta) \int_{0}^{1} a(s) \frac{r}{A} d s=r=\|u\|
\end{aligned}
$$

Therefore, the first part of assumption (i) in Theorem 3.3 is fulfilled.
Similarly, for every $u \in K \cap \partial \Omega_{2}$, Lemmas 2.5 3.1 yield $\theta^{*} R \leq u(s) \leq R$, $\theta \leq s \leq 1-\theta$.

Taking into account that both functions $t \mapsto \int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s$ and $G(., s), \theta \leq s \leq 1-\theta$, are positive and the second is also increasing, for $t \in[\eta, 1]$, assumption (A2) implies that

$$
\begin{aligned}
\|\mathcal{T} u\| & =\max _{0 \leq t \leq 1}\left|\int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s\right| \\
& =\max _{0 \leq t \leq 1} \int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s \\
& \geq \max _{0 \leq t \leq 1} \int_{\theta}^{1-\theta} G(t, s) a(s) f(s, u(s)) d s \\
& \geq \max _{\theta \leq t \leq 1-\theta} \int_{\theta}^{1-\theta} G(t, s) a(s) f(s, u(s)) d s \\
& =\int_{\theta}^{1-\theta} G(1-\theta, s) a(s) f(s, u(s)) d s \\
& =\int_{\theta}^{1-\theta}\left(1-\theta-\frac{(1-\theta)^{2}}{2}-\frac{s^{2}}{2}\right) a(s) f(s, u(s)) d s \\
& =\frac{1}{2} \int_{\theta}^{1-\theta}\left(1-\theta^{2}-s^{2}\right) a(s) f(s, u(s)) d s \\
& \geq \frac{1}{2} \int_{\theta}^{1-\theta}\left(1-\theta^{2}-(1-\theta)^{2}\right) a(s) f(s, u(s)) d s \\
& =\theta(1-\theta) \int_{\theta}^{1-\theta} a(s) f(s, u(s)) d s \\
& \geq \theta(1-\theta) \int_{\theta}^{1-\theta} a(s) \frac{R}{B} d s=R=\|u\| .
\end{aligned}
$$

Therefore,

$$
\|\mathcal{T} u\| \geq\|u\|, \quad \text { for } u \in K \cap \partial \Omega_{2}
$$

Finally, we may apply Theorem 3.3 to obtain a positive solution $u=u(t), 0 \leq t \leq$ 1 , of the BVP (3.1). The definition of $K \subset K_{0}$ and the fact that $u \in K_{0}$, gives that:

$$
u^{\prime}(t) \geq 0, \quad 0 \leq t \leq 1
$$

that is $u(t)$ is a positive and strictly increasing solution. On the other hand, since $u \in K \cap\left(\bar{\Omega}_{2} \backslash \Omega_{1}\right)$, it is obvious that

$$
r \leq\|u\| \leq R
$$

Assuming now that $r>R$, consider the open balls

$$
\Omega_{1}=\{u \in C([0,1]):\|u\|<R\} \quad \text { and } \quad \Omega_{2}=\{u \in C([0,1]):\|u\|<r\}
$$

Then, if $u \in K \cap \partial \Omega_{1}$, by Lemma 2.5, we obtain

$$
\min _{t \in[\theta, 1-\theta]} u(t) \geq \frac{(\theta-\eta)}{1-\eta}\|u\|=\theta^{*}\|u\|=\theta^{*} R
$$

On the other hand, assumption (A2) gives

$$
\begin{aligned}
\|\mathcal{T} u\| & =\max _{0 \leq t \leq 1}\left|\int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s\right| \\
& =\max _{0 \leq t \leq 1} \int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s \\
& \geq \max _{0 \leq t \leq 1} \int_{\theta}^{1-\theta} G(t, s) a(s) f(s, u(s)) d s \\
& \geq \max _{\theta \leq t \leq 1-\theta} \int_{\theta}^{1-\theta} G(t, s) a(s) f(s, u(s)) d s \\
& =\int_{\theta}^{1-\theta} G(1-\theta, s) a(s) f(s, u(s)) d s \\
& \geq \theta(1-\theta) \int_{\theta}^{1-\theta} a(s) \frac{R}{B} d s=R=\|u\|
\end{aligned}
$$

Working similarly, if $u \in K \cap \partial \Omega_{2}$, then $0 \leq u(s) \leq r, 0 \leq s \leq 1$. Thus (A1) implies

$$
\begin{aligned}
\|\mathcal{T} u\| & =\max _{0 \leq t \leq 1} \int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s \\
& \leq(1-\eta) \int_{0}^{1} a(s) \frac{r}{A} d s=r=\|u\|
\end{aligned}
$$

Therefore, it is clear that the existence result holds.
Corollary 3.5. Assume that (H1)-(H2) hold and
(A3) The nonlinearity is superlinear at both points $x=0$ and $t=+\infty$; i.e.,

$$
\lim _{x \rightarrow 0+0} \max _{0 \leq t \leq 1} \frac{f(t, x)}{x}=0+\quad \text { and } \quad \lim _{x \rightarrow+\infty} \min _{0 \leq t \leq 1} \frac{f(t, x)}{x}=+\infty
$$

or
(A4) The nonlinearity is sublinear at both points $x=0$ and $x=+\infty$; i.e.,

$$
\lim _{x \rightarrow 0+} \min _{0 \leq t \leq 1} \frac{f(t, x)}{x}=+\infty \quad \text { and } \quad \lim _{x \rightarrow+\infty} \max _{0 \leq t \leq 1} \frac{f(t, x)}{x}=0+
$$

Then, the boundary value problem (3.1) admits a positive, strictly increasing, convex on the interval $[0, \eta]$ and concave for $[\eta, 1]$ solution $u=u(t), 0 \leq t \leq 1$.
Proof. The superlinearity of $f$ ensures the existence of an $r>0$, such that $\frac{f(t, x)}{x} \leq$ $\frac{1}{A}$, for all $(t, x) \in[0,1] \times[0, r]$, This yields assumption (A1) of Theorem 3.4, Similarly taking into account the superlinearity at $+\infty$, we get an $R>r$ such that $\frac{f(t, x)}{x} \geq \frac{1}{\theta^{*} B}$, for all $(t, x) \in[0,1] \times\left[\theta^{*} R, R\right]$. Hence, Theorem 3.4 can be applied.

On the other hand, when the nonlinearity is sublinear,

- If $f$ is bounded, say by $M>0$, we may choose any $R \geq A M$. Thus,

$$
\begin{align*}
\|\mathcal{T} u\| & \leq \max _{0 \leq t \leq 1}\left|\int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s\right| \\
& \leq(1-\eta) \int_{0}^{1} a(s) f(s, u(s)) d s  \tag{3.2}\\
& =M A \leq R=\|u\|, \quad \text { for } u \in K \text { with }\|u\|=R
\end{align*}
$$

- If $f$ is unbounded, let $R$ be positive and large enough such that

$$
\frac{f(t, R)}{R} \leq \frac{1}{A}, \quad f(t, u) \leq f(t, R), \quad \text { for }(t, u) \in[0,1] \times[0, R]
$$

Then

$$
f(t, u) \leq f(t, R) \leq \frac{R}{A}, \quad(t, u) \in[0,1] \times[0, R]
$$

Consequently,

$$
\begin{aligned}
\|\mathcal{T} u\| & \leq \max _{0 \leq t \leq 1}\left|\int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s\right| \\
& \leq(1-\eta) \int_{0}^{1} a(s) f(s, u(s)) d s \\
& \leq \frac{R}{A} A=\|u\| \quad \text { for } u \in K \text { with }\|u\|=R .
\end{aligned}
$$

We know that $u \in K$, where $\|u\|=r$ implies $r \geq u(s) \geq \theta^{*}\|u\|=\theta^{*} r, \theta \leq s \leq$ $1-\theta$. Moreover, by the sublinearity of $f$ at $u=0$, there exists an $r<R$ such that for any $u \in K$ where $\|u\|=r$.

$$
f(s, u(s)) \geq \frac{u(s)}{\theta(1-\theta) B \theta^{*}} \geq \frac{\theta^{*} r}{\theta(1-\theta) B \theta^{*}}, \quad(s, u(s)) \in[0,1] \times\left[\theta^{*} r, r\right]
$$

Hence, for any $u \in K$ where $\|u\|=r$, we similarly get

$$
\begin{aligned}
\|\mathcal{T} u\| & =\max _{0 \leq t \leq 1}\left|\int_{0}^{1} G(t, s) a(s) f(s, u(s)) d s\right| \\
& \geq \max _{\theta \leq t \leq 1-\theta} \int_{\theta}^{1-\theta} G(t, s) a(s) f(s, u(s)) d s \\
& =\int_{\theta}^{1-\theta} G(1-\theta, s) a(s) f(s, u(s)) d s \\
& \geq \theta(1-\theta) \int_{\theta}^{1-\theta} a(s) f(s, u(s)) d s \\
& \geq \theta(1-\theta) \int_{\theta}^{1-\theta} a(s) \frac{r}{B} d s=r=\|u\|
\end{aligned}
$$

and this clearly completes the proof.
Example 3.6. Consider the boundary-value problem

$$
\begin{gathered}
u^{\prime \prime \prime}(t)=-\frac{1}{\sqrt{t}} \sqrt[3]{u(t)+t}, \quad 0<t \leq 1 \\
u(0)=u^{\prime}(1)=u^{\prime \prime}(\eta)=0
\end{gathered}
$$

The function $a(t)=\frac{1}{\sqrt{t}}$ is integrable on $[0,1]$ and the nonlinearity $f(t, u)=-\sqrt[3]{u+t}$ sublinear. Hence, Corollary 3.5 guarantees the existence of a positive increasing solution of the above BVP.

Acknowledgments. The authors want to thank Professor P. K. Palamides for the recommendation of this research subject and his encouragement and suggestions.

## References

[1] R. P. Agarwal; Existence-uniqueness and iterative methods for third order boundary value problems, J. of Computational and Applied Mathematics, 17 (1987), 271-289.
[2] D. Anderson, T. Anderson and M. Kleber; Green's function and existence of solutions for a functional focal differential equation, Electron. J. of Differential Equations, 2006 (2006), No. 12, 1-14.
[3] J. Chazy; Sur les équations différentielles du troisième ordre et d'ordre supérieur dont l'intégrale gén érale a ses points crtiques fixes, Acta Mathematica 34 (1911) 317-385.
[4] Z. Du, G. Cai and W Ge; Existence of solutions a class of third-order nonlinear boundary value problem, Taivanese J. Math. 9 No 1(2005) 81-94.
[5] Z. Du, W Ge and X. Lin; A class of third-order multi-point boundary value problem, J. Math. Anal. Appl. 294 (2004), 104-112.
[6] I. M. Gamba and A. Jüngel; Positive solutions to singular second and third order differential equations for quantum fluids, Archive Rational Mechanics Anal., $156: 3$ (2001) 183-203.
[7] J. R. Graef and B. Yang; Positive solutions of a nonlinear third order eigenvalue problem, Dynamic Sys. Appl., 15 (2006) 97-110.
[8] L. J. Guo, J. P. Sun, and Y. H. Zhao; Existence of positive solutions for nonlinear third-order three-point boundary value problem, Nonlinear Anal., (2007) doi:10.1016/j.na.2007.03.008.
[9] B. Hopkins and N. Kosmatov; thmird-order boundary value problems with sign-changing solutions, Nonlinear Anal., 67:1 (2007) 126-137.
[10] G. Infante and J. R. L. Webb; Loss of positivity in a nonlinear scalar heat equation, NoDEA Nonlinear Differential Equations Appl. 13 (2006), no. 2, 249-261.
[11] D. Jiang and R. P. Agarwal; A uniqueness and existence theorem for a singular third-order boundary value problem on $[0,+\infty)$, Applied Mathematics Letters 15(2002), 445-451.
[12] M. A. Krasnoselskii; Positive Solutions of Operator Equations, Noordhoff, Groningen, 1964.
[13] S. H. Li; Positive solutions of nonlinear singular third-order two-point boundary value problem, J. Math. Anal. Appl., 323 (2006) 413-425.
[14] Z. Liu, R. P. Agarwal and S. M. Kang; thmree positive solutions for third and fourth order two-point boundary value problems, Advances in Mathematical Sciences and Applications, 16(2006), 623-642.
[15] Z. Q. Liu, J. S. Ume, and S. M. Kang; Positive solutions of a singular nonlinear third-order two-point boundary value problem, J. Math. Anal. Appl., 326 (2007) 589-601.
[16] Z. Q. Liu, J. S. Ume, D. R. Anderson, and S. M. Kang; Twin monotone positive solutions to a singular nonlinear third-order differential equation, J. Math. Anal. Appl., 334 (2007) 299-313.
[17] R. Ma; Positive solutions of a nonlinear three-point boundary-value problem, Electron. J. of Diff. Eqns, 1999 (1999), No. 34, 1-8.
[18] P. Minghe and S. K. Chang; Existence and uniqueness of solutions for third-order nonlinear boundary value problems, J. Math. Anal. Appl., 327 (2007) 23-35.
[19] A. P. Palamides and G. Smyrlis; Positive solutions to a singular third-order 3-point boundary value problem with indefinitely signed Green's function, Nonlinear Anal., (2007) doi:10.1016/j.na.2007.01.045.
[20] Y. Sun; Positive Solutions of singular third-order three-point Boundary-Value Problem, J. Math. Anal. Appl. 306 (2005), 587-603.
[21] P. J. Y. Wong; Eigenvalue characterization for a system of third-order generalized right focal problems, Dynamic Sys. Appl., 15 (2006) 173-192.
[22] Qing-liu Yao; thme existence and multiplicity of positive solutions of three-point boundaryvalue problems, Acta Math. Applicatas Sinica, 19(2003), 117-122. (English Series)

Alex P. Palamides
University of Peloponesse, Department of Telecommunications Science and Technology, Karaiskaki Str., Tripolis 22100, Greece

E-mail address: palamid@uop.gr
Anastasia N. Veloni
Technological Education Institute of Piraeus, Department of Electronic Computer Systems, P. Ralli Ave. \& Thivon Ave. 250, Aigaleo 12244, Athens, Greece

E-mail address: aveloni@teipir.gr


[^0]:    2000 Mathematics Subject Classification. 34B15, 34B18, 34B10, 34B16.
    Key words and phrases. Three-point singular boundary-value problem; fixed point in cones; third-order differential equation; positive solution; Green's function; vector field.
    (C) 2007 Texas State University - San Marcos.

    Submitted October 11, 2007. Published November 13, 2007.

