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EXISTENCE OF POSITIVE SOLUTIONS FOR A MULTI-POINT FOUR-ORDER BOUNDARY-VALUE PROBLEM

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ABSTRACT. The article shows sufficient conditions for the existence of positive solutions to a multi-point boundary-value problem for a fourth-order differential equation. Our main tools are the Guo-Krasnoselskii fixed point theorem and the monotone iterative technique. We also show that the set of positive solutions is compact.

1. INTRODUCTION

Multi-point boundary-value problems for ordinary differential equations arise in a variety of areas in applied mathematics and physics. For this reason the have been investigated by several authors; see for example [2]-[4, 2, 3, 6, 7, 8, 9]. In this article, we study the existence of positive solutions for the problem

$$x^{(4)}(t) = \lambda f(t, x(t)), \quad 0 < t < 1,$$
(1.1)

$$x^{(2k+1)}(0) = 0, \quad x^{(2k)}(1) = \sum_{i=1}^{m-2} \alpha_{ki} x^{(2k)}(\eta_{ki}), \quad k = 0, 1,$$
 (1.2)

where $\lambda > 0$, $0 < \eta_{k1} < \eta_{k2} < \cdots < \eta_{k,m-2} < 1$, (k = 0, 1) and α_{ki} , with k = 0, 1; $i = 1, 2, \ldots, m-2$, are given positive constants satisfy the conditions

$$\sum_{i=1}^{n-2} \alpha_{1i} \eta_{1i} \le 1 < \sum_{i=1}^{m-2} \alpha_{1i}, \tag{1.3}$$

$$\sum_{i=1}^{n-2} \alpha_{0i} \eta_{0i}^2 < 1 < \sum_{i=1}^{m-2} \alpha_{0i}.$$
(1.4)

When m = 3; $\eta_{01} = \eta_0$, $\eta_{11} = \eta_1$; $\alpha_{01} = \alpha_0$, $\alpha_{11} = \alpha_1$; and the inhomogeneous term is f(u(t)), the problem (1.1)-(1.2) is studied in [1]. The authors in [1] obtained several existence results of positive solutions basing the computations of the fixed point index of open subsets of a Banach space relative to a cone and follow from a well-known theorem of Krasnosel'skii. One of the assumptions playing an important role in obtaining positive solution is that $1 < \alpha_i < \frac{1}{\eta_i}$, i = 0, 1.

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The rest of this paper is organized as follows. In section 2, we provide some results which are motivation for obtaining our main results. In section 3 we state and prove several existence results for at least one positive solution. Our main tools are the Guo-Krasnoselskii's fixed point theorem or the monotone iterative technique. Finally, section 4 devoted to the compactness of positive solutions set.

2. Preliminaries

In this article, C([0, 1]) denotes the space of all continuous functions x from [0, 1] into \mathbb{R} endowed with the supremum norm

$$||x|| = \sup_{t \in [0,1]} |x(t)|, \quad x \in C([0,1]).$$

First we consider the auxiliary linear differential equation

$$-x''(t) = g(t), \quad 0 < t < 1, \tag{2.1}$$

with the boundary conditions

$$x'(0) = 0, \quad x(1) = \sum_{i=1}^{m-2} \alpha_i x(\eta_i),$$
 (2.2)

where $0 < \eta_1 < \eta_2 < \cdots < \eta_{m-2} < 1$ and α_i $(i = 1, 2, \dots, m-2)$ are given positive constants.

Lemma 2.1. Let $g \in C[0,1]$ be non-negative (non-positive) and $\sum_{i=1}^{m-2} \alpha_i \eta_i \leq 1 < \sum_{i=1}^{m-2} \alpha_i$. Then

$$x(t) = -\int_{0}^{t} (t-s)g(s)ds + \frac{1}{1-\sum_{i=1}^{m-2} \alpha_{i}} \Big[\int_{0}^{1} (1-s)g(s)ds - \sum_{i=1}^{m-2} \alpha_{i} \int_{0}^{\eta_{i}} (\eta_{i}-s)g(s)ds \Big]$$

$$(2.3)$$

is a unique non-positive (non-negative) solution of (2.1)-(2.2).

Proof. It is easy to see that (2.3) is a unique solution of (2.1)–(2.2). If $g(t) \ge 0$ on [0,1] then

$$x'(t) = -\int_0^t g(s)ds \le 0$$

and

$$x(t) \le x(0) = \frac{1}{1 - \sum_{i=1}^{m-2} \alpha_i} \Big[\int_0^1 (1-s)g(s)ds - \sum_{i=1}^{m-2} \alpha_i \int_0^{\eta_i} (\eta_i - s)g(s)ds \Big].$$
(2.4)

Let $F(\eta) = \frac{1}{\eta} \int_0^{\eta} (\eta - s) g(s) ds$. We have

$$F'(\eta) = \frac{\eta \int_0^{\eta} g(s)ds - \int_0^{\eta} (\eta - s)g(s)ds}{\eta^2} = \frac{\int_0^{\eta} sg(s)ds}{\eta^2} \ge 0$$

This implies $F(\eta_i) \leq F(1)$, for $i = 1, 2, \ldots, m-2$; that is,

$$\int_0^{\eta_i} (\eta_i - s)g(s)ds \le \eta_i \int_0^1 (1 - s)g(s)ds, \quad \text{for } i = 1, 2, \dots, m - 2$$

Hence

$$\sum_{i=1}^{m-2} \alpha_i \int_0^{\eta_i} (\eta_i - s)g(s)ds \le \sum_{i=1}^{m-2} \alpha_i \eta_i \int_0^1 (1-s)g(s)ds \le \int_0^1 (1-s)g(s)ds.$$
(2.5)

From (2.4) and (2.5), we conclude that $x(t) \leq 0$, for all $t \in [0, 1]$. In the case $g(t) \leq 0$, by similar arguments, we obtain $x(t) \geq 0$, for all $t \in [0, 1]$. This completes the proof.

Lemma 2.2. Let g be non-positive and non-increasing function in C[0,1] and let $\sum_{i=1}^{m-2} \alpha_i \eta_i^2 < 1 < \sum_{i=1}^{m-2} \alpha_i$. Then the unique solution (2.3) of (2.1)–(2.2) is nonnegative. Further we have

$$\min_{0 \le t \le 1} x(t) \ge \gamma \|x\|,$$
(2.6)

where

$$\gamma = \frac{1 - \sum_{i=1}^{m-2} \alpha_i \eta_i^2}{\sum_{i=1}^{m-2} \alpha_i (1 - \eta_i^2)}.$$
(2.7)

Proof. Because $g(t) \leq 0$ for all $t \in [0, 1]$, the unique solution (2.3) of (2.1)–(2.2) is non-decreasing and

$$x(t) \ge x(0) = \frac{1}{1 - \sum_{i=1}^{m-2} \alpha_i} \Big[\int_0^1 (1-s)g(s)ds - \sum_{i=1}^{m-2} \alpha_i \int_0^{\eta_i} (\eta_i - s)g(s)ds \Big].$$
(2.8)

Let $F_0(\eta) = \frac{1}{\eta^2} \int_0^{\eta} (\eta - s) g(s) ds$. Then we have

$$F_0'(\eta) = \frac{\eta \int_0^{\eta} g(s)ds - 2\int_0^{\eta} (\eta - s)g(s)ds}{\eta^3} = \frac{\int_0^{\eta} (2s - \eta)g(s)ds}{\eta^3}$$

It is easy to check that the function $\eta \mapsto \int_0^{\eta} (2s - \eta)g(s)ds$ is non-increasing. Thus

$$\int_0^{\eta} (2s - \eta)g(s)ds \le 0, \quad \forall \eta \ge 0.$$

This implies that $F'_0(\eta) \leq 0$, for all $\eta \geq 0$. Thus

$$\sum_{i=1}^{m-2} \alpha_i \int_0^{\eta_i} (\eta_i - s)g(s)ds = \sum_{i=1}^{m-2} \alpha_i \eta_i^2 F_0(\eta_i) \ge F_0(1) \sum_{i=1}^{m-2} \alpha_i \eta_i^2$$

$$\ge \int_0^1 (1-s)g(s)ds.$$
(2.9)

Combining (2.8) and (2.9), we deduce that $x(t) \ge 0$ for all $t \in [0, 1]$. Finally, we need to check inequality (2.6), or equivalently,

$$x(0) \ge \gamma x(1). \tag{2.10}$$

Indeed, it follows from (2.3) that (2.10) is equivalent to

$$\sum_{i=1}^{m-2} \alpha_i \int_0^{\eta_i} (\eta_i - s) g(s) ds \ge \frac{1 - \gamma \sum_{i=1}^{m-2} \alpha_i}{1 - \gamma} \int_0^1 (1 - s) g(s) ds.$$
(2.11)

By the monotonicity of F_0 , we have

$$\sum_{i=1}^{m-2} \alpha_i \int_0^{\eta_i} (\eta_i - s)g(s)ds = \sum_{i=1}^{m-2} \alpha_i \eta_i^2 F_0(\eta_i) \ge \sum_{i=1}^{m-2} \alpha_i \eta_i^2 \int_0^1 (1 - s)g(s)ds. \quad (2.12)$$

So, it is not difficult to obtain (2.11) from (2.12) and (2.7). The proof is completed. $\hfill \Box$

Remark 2.3. For $t, s \in [0, 1]$, we put

$$G(t, s, \alpha_i, \eta_i) = \begin{cases} s - t, & 0 \le s \le t \le 1, \\ 0, & 0 \le t \le s \le 1, \end{cases}$$

+ $\overline{\alpha} \begin{cases} 1 - \sum_{i=1}^{m-2} \alpha_i \eta_i + (\sum_{i=1}^{m-2} \alpha_i - 1)s, & 0 \le s \le \eta_1, \\ 1 - \sum_{i=2}^{m-2} \alpha_i \eta_i + (\sum_{i=2}^{m-2} \alpha_i - 1)s, & \eta_1 \le s \le \eta_2, \end{cases}$ (2.13)
 \cdots
1 - $\sum_{i=k}^{m-2} \alpha_i \eta_i + (\sum_{i=k}^{m-2} \alpha_i - 1)s, & \eta_{k-1} \le s \le \eta_k, \\ \cdots$
1 - s, $\eta_{m-2} \le s \le 1, \end{cases}$

where $\overline{\alpha} = (1 - \sum_{i=1}^{m-2} \alpha_i)^{-1}$. Then (2.3) can be rewrite as

$$u(t) = \int_0^1 G(t, s, \alpha_i, \eta_i) g(s) \, ds.$$
(2.14)

Now we consider the linearized equation

$$x^{(4)}(t) = g(t), \quad 0 < t < 1,$$
 (2.15)

subject to the boundary conditions (1.2). We have the following lemma.

Lemma 2.4. Let $g \in C[0,1]$ be non-negative and

$$\sum_{i=1}^{m-2} \alpha_{1i} \eta_{1i} \le 1 < \sum_{i=1}^{m-2} \alpha_{1i}, \quad \sum_{i=1}^{m-2} \alpha_{0i} \eta_{0i}^2 < 1 < \sum_{i=1}^{m-2} \alpha_{0i}.$$

Then (2.15), (1.2) has a unique non-negative solution

$$x(t) = \int_0^1 \Phi(t, s)g(s)ds := Ag(t), \qquad (2.16)$$

where $\Phi(t,s)$ is the Green function

$$\Phi(t,s) = \int_0^1 G(t,\tau,\alpha_{0i},\eta_{0i}) G(\tau,s,\alpha_{1i},\eta_{1i}) \, d\tau, \quad \text{for } t,s \in [0,1].$$
(2.17)

Moreover, we have $\min_{t \in [0,1]} x(t) \ge \gamma_0 ||x||$, where

$$\gamma_0 = \frac{1 - \sum_{i=1}^{m-2} \alpha_{0i} \eta_{0i}^2}{\sum_{i=1}^{m-2} \alpha_{0i} (1 - \eta_{0i}^2)}.$$

 $\it Proof.$ It follows from Lemma 2.1 that

$$-x''(t) = \int_0^1 G(t, s, \alpha_{1i}, \eta_{1i}) g(s) \, ds \le 0$$

is non-positive non-increasing for all $t \in [0, 1]$. Thus, by Lemma 2.2,

$$\begin{aligned} x(t) &= \int_0^1 G(t, s, \alpha_{0i}, \eta_{0i}) \int_0^1 G(s, \tau, \alpha_{1i}, \eta_{1i}) g(\tau) \, d\tau \, ds \\ &= \int_0^1 \Big(\int_0^1 G(t, \tau, \alpha_{0i}, \eta_{0i}) G(\tau, s, \alpha_{1i}, \eta_{1i}) \, d\tau \Big) g(s) ds \end{aligned}$$

$$= \int_0^1 \Phi(t,s)g(s)ds \ge 0, \quad t \in [0,1],$$

and $\min_{t \in [0,1]} x(t) \ge \gamma_0 ||x||$. The proof is complete.

The following result is straightforward and we will omit its proof.

Lemma 2.5. The operator $A : C([0,1]) \to C([0,1])$, defined by (2.16), be a completely continuous linear operator. If g is a nonnegative function in C([0,1]) then Ag is also nonnegative.

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Next we give some properties of the Green function $\Phi(t, s)$ which is used in the sequel.

Lemma 2.6. Let

$$\sum_{i=1}^{m-2} \alpha_{1i} \eta_{1i} \le 1 < \sum_{i=1}^{m-2} \alpha_{1i}, \quad \sum_{i=1}^{m-2} \alpha_{0i} \eta_{0i}^2 < 1 < \sum_{i=1}^{m-2} \alpha_{0i}.$$

Then we have

- (1) $\Phi(t,s) \ge 0$, for all $s, t \in [0,1]$;
- (2) there exists a continuous function $\chi: [0,1] \to [0,+\infty)$ such that

$$\gamma_0 \chi(s) \le \Phi(t,s) \le \chi(s), \quad \forall s, t \in [0,1].$$

Proof. From (2.13) and the assumptions $\sum_{i=1}^{m-2} \alpha_{1i} \eta_{1i} \leq 1 < \sum_{i=1}^{m-2} \alpha_{1i}$, it is easy to check that, for each $s \in [0, 1]$, $\tau \mapsto G(\tau, s, \alpha_{1i}, \eta_{1i})$ is a non-positive, non-increasing and continuous function. So by using (2.17) and the Lemma 2.2, the function $\Phi(t, s) \geq 0$ for all $s, t \in [0, 1]$ and

$$\min_{t \in [0,1]} \Phi(t,s) \ge \gamma_0 \| \Phi(\cdot,s) \| = \gamma_0 \Phi(1,s).$$

Let $\chi(s) = \Phi(1, s)$. Obviously we have $\gamma_0 \chi(s) \leq \Phi(t, s) \leq \chi(s)$. The proof is complete.

To study (1.1)-(1.2), we use the assumption

(A1) $f: [0,1] \times \mathbb{R}^+ \to \mathbb{R}^+$ is continuous

Let K be the cone in C([0, 1]), consisting of all nonnegative functions and

$$P = \{ x \in K : \min_{t \in [0,1]} x(t) \ge \gamma_0 \|x\| \}$$

It is clear that P is also a cone in C([0,1]). For each $x \in P$, denote $F(x)(t) = \lambda f(t, x(t)), t \in [0, 1]$. By the assumption (A1), the operator $F : P \to K$ is continuous. Therefore the operator $T := A \circ F : P \to K$ is completely continuous. On the other hand it is not difficult to check that for $x \in P$ we have

$$\min_{0 \le t \le 1} Tx(t) \ge \gamma_0 \|Tx\|$$

using the Lemma 2.6, that is $TP \subset P$.

We note that the nonzero fixed points of the operator T are positive solutions of (1.1)-(1.2). To finish this section we state here the Guo-Krasnoselskii's fixed point theorem (see [5])

Theorem 2.7. Let X be a Banach space and $P \subset X$ be a cone in X. Assume Ω_1, Ω_2 are two open bounded subsets of X with $0 \in \Omega_1, \overline{\Omega}_1 \subset \Omega_2$ and $T : P \cap (\overline{\Omega}_2 \setminus \Omega_1) \to P$ be a completely continuous operator such that

(i) $||Tu|| \leq ||u||$, $u \in P \cap \partial \Omega_1$ and $||Tu|| \geq ||u||$, $u \in P \cap \partial \Omega_2$, or

(ii) $||Tu|| \ge ||u||, u \in P \cap \partial\Omega_1 \text{ and } ||Tu|| \le ||u||, u \in P \cap \partial\Omega_2.$

Then T has a fixed point in $P \cap (\overline{\Omega}_2 \setminus \Omega_1)$.

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We introduce the notation

$$f_{0} := \liminf_{z \to 0^{+}} \min_{t \in [0,1]} \frac{f(t,z)}{z}, \quad f^{\infty} := \limsup_{z \to +\infty} \max_{t \in [0,1]} \frac{f(t,z)}{z},$$

$$f^{0} := \limsup_{z \to 0^{+}} \max_{t \in [0,1]} \frac{f(t,z)}{z}, \quad f_{\infty} := \liminf_{z \to +\infty} \min_{t \in [0,1]} \frac{f(t,z)}{z},$$

$$A = \left(\int_{0}^{1} \Phi(1,s) ds\right)^{-1}, \quad B = \frac{A}{\gamma_{0}}.$$

Theorem 3.1. Assume that (A1) holds. Then (1.1)-(1.2) has at least one positive solution for every $\lambda \in \left(\frac{B}{f_0}, \frac{A}{f^{\infty}}\right)$ if $f_0, f^{\infty} \in (0, \infty)$ satisfy $f_0\gamma_0 > f^{\infty}$; or $\lambda \in \left(\frac{B}{f_{\infty}}, \frac{A}{f^0}\right)$ if $f^0, f_{\infty} \in (0, \infty)$ satisfy $f_{\infty}\gamma_0 > f^0$.

Proof. Set

$$\Omega_i = \{ x \in C([0, 1]) : \|x\| < R_i \}, \quad i = 1, 2$$

Then Ω_1, Ω_2 are two open bounded of C([0,1]) and $0 \in \Omega_1, \overline{\Omega}_1 \subset \Omega_2$. **Case 1:** $f_0, f^{\infty} \in (0,\infty)$ and $f_0\gamma_0 > f^{\infty}$. Let $\lambda \in (\frac{B}{f_0}, \frac{A}{f^{\infty}})$. Then there exists $\varepsilon > 0$ such that

$$\frac{B}{f_0 - \varepsilon} < \lambda < \frac{A}{f^\infty + \varepsilon}.$$

Since $f_0 \in (0, \infty)$ there exists $R_1 > 0$ such that $f(t, z) \ge (f_0 - \varepsilon)z$ for all $t \in [0, 1], z \in [0, R_1]$. So if $x \in P$ such that $||x|| = R_1$, we have

$$f(t, x(t)) \ge (f_0 - \varepsilon)x(t) \ge \gamma_0(f_0 - \varepsilon) ||x||, \quad \forall t \in [0, 1].$$

This implies

$$Tx(t) = \lambda \int_0^1 \Phi(t,s) f(s,x(s)) ds \ge \lambda \gamma_0 (f_0 - \varepsilon) \|x\| \int_0^1 \Phi(t,s) ds, \quad \forall t \in [0,1].$$

Hence, for all $x \in P \cap \partial \Omega_1$,

$$||Tx|| \ge \lambda \gamma_0(f_0 - \varepsilon) \max_{0 \le t \le 1} \left(\int_0^1 \Phi(t, s) ds \right) ||x|| \ge ||x||.$$

On the other hand, since $f^{\infty} \in (0, \infty)$, there exists R > 0 such that $f(t, z) \leq (f^{\infty} + \varepsilon)z$ for all $t \in [0, 1], z \in [R, +\infty]$. Set $R_2 = \max\{R_1 + 1, R\gamma_0^{-1}\}$. Let us $x \in P \cap \partial\Omega_2$. We have

$$x(t) \ge \gamma_0 ||x|| = \gamma_0 R_2, \quad \forall t \in [0, 1].$$

 So

$$Tx(t) = \lambda \int_0^1 \Phi(t,s) f(s,x(s)) ds \le \lambda (f^\infty + \varepsilon) \|x\| \int_0^1 \Phi(t,s) ds.$$

Consequently, $||Tx|| \leq ||x||$ for all $x \in P \cap \partial \Omega_2$. Therefore, using the second part of Theorem 2.7, we conclude that T has a fixed point in $P \cap \overline{\Omega}_2 \setminus \Omega_1$.

Case 2: $f^0, f_{\infty} \in (0, \infty)$ and $f_{\infty}\gamma_0 > f^0$. Let $\lambda \in (\frac{B}{f_{\infty}}, \frac{A}{f^0})$. Then there exists $\varepsilon > 0$ such that

$$\frac{B}{f_{\infty} - \varepsilon} < \lambda < \frac{A}{f^0 + \varepsilon}.$$

Using the arguments as in Case 1, we can find $R_2 > R_1 > 0$ such that $||Tx|| \leq ||x||$, for all $x \in P \cap \partial \Omega_1$ and $||Tx|| \geq ||x||$, for all $x \in P \cap \partial \Omega_2$. So T has a fixed point in $P \cap \overline{\Omega}_2 \setminus \Omega_1$ which is a positive solution of (1.1)-(1.2), using the Theorem 2.7. \Box

Next, we add the following assumption

(A2) The function f(t, x) is nondecreasing about x.

Using the monotone iterative technique, we get the following result.

Theorem 3.2. Let (A1) and (A2) hold. Assume that there exist two positive numbers $R_1 < R_2$ such that

$$0 < R_1 \sup_{t \in [0,1]} f(t, R_2) < \gamma_0 R_2 \inf_{t \in [0,1]} f(t, \gamma_0 R_1).$$

Then if

$$\lambda \in \big[\frac{BR_1}{\inf_{t \in [0,1]} f(t,\gamma_0 R_1)},\,\frac{AR_2}{\sup_{t \in [0,1]} f(t,R_2)}\big]$$

then (1.1)-(1.2) has positive solutions x_1^*, x_2^* (x_1^* and x_2^* may coincide) with

$$R_1 \le ||x_1^*|| \le R_2$$
 and $\lim_{n \to \infty} T^n x_0 = x_1^*$, where $x_0(t) = R_2$, $\forall t \in [0, 1]$;
and

$$R_1 \le \|x_2^*\| \le R_2 \quad and \quad \lim_{n \to \infty} T^n \overline{x}_0 = x_2^*, \quad where \ \overline{x}_0(t) = R_1, \quad \forall t \in [0, 1].$$

Proof. Set

$$P_{[R_1,R_2]} = \{ x \in P : R_1 \le ||x|| \le R_2 \}.$$

Let $x \in P_{[R_1,R_2]}$. It's clear that $\gamma_0 R_1 \le \gamma_0 ||x|| \le x(t) \le ||x|| \le R_2$, for all $t \in [0,1]$. So

$$Tx(t) = \lambda \int_0^1 \Phi(t,s) f(s,x(s)) ds \le \lambda \int_0^1 \Phi(t,s) f(s,R_2) ds \le R_2,$$

and

$$Tx(t) \ge \lambda \int_0^1 \Phi(t,s) f(s,\gamma_0 R_1) ds \ge \frac{AR_1}{\gamma_0} \int_0^1 \Phi(t,s) ds \ge AR_1 \int_0^1 \Phi(1,s) ds = R_1.$$

This implies that $TP_{[R_1,R_2]} \subset P_{[R_1,R_2]}$. Let $x_0(t) = R_2$ for all $t \in [0,1]$. It is evident that $x_0 \in P_{[R_1,R_2]}$. We consider the sequence in $P_{[R_1,R_2]}, \{x_n\}_{n\in\mathbb{N}}$, defined by

$$x_n = Tx_{n-1} = T^n x_0, \quad n = 1, 2, \dots$$
 (3.1)

Because T is the completely continuous operator, there exists a subsequence $\{x_{n_k}\}$ of $\{x_n\}$ which uniformly converges to $x_1^* \in C([0,1])$. On the other hand we can see that $T: P_{[R_1,R_2]} \to P_{[R_1,R_2]}$ is a nondecreasing operator using the assumption (A2). Therefore, since

$$0 \le x_1(t) \le ||x_1|| \le R_2 = x_0(t), \quad \forall t \in [0, 1],$$

we have $Tx_1 \leq Tx_0$, that is $x_2 \leq x_1$. Similarly by induction we deduce that $x_{n+1} \leq x_n$ for all $n \in \mathbb{N}$. Therefore, we can conclude that the sequence $\{x_n\}$ uniformly converges to x^* . Letting $n \to +\infty$ in (3.1) yields $Tx_1^* = x_1^*$.

Let $\overline{x}_0(t) = R_1$ for all $t \in [0, 1]$ and $\overline{x}_n = T\overline{x}_{n-1}$ for $n = 1, 2, \ldots$ It is clear that $x_n \in P_{[R_1, R_2]}$ for all $n \in \mathbb{N}$. Moreover, by definition of the operator T, we have

$$\overline{x}_1(t) = T\overline{x}_0(t) = \lambda \int_0^1 \Phi(t,s) f(s,\overline{x}_0(s)) ds$$
$$\geq \lambda \int_0^1 \Phi(t,s) f(s,\gamma_0 R_1) ds \geq R_1 \equiv \overline{x}_0(t),$$

for $t \in [0, 1]$. Therefore, by using the arguments as above, we deduce that $\{\overline{x}_n\}$ converges uniformly to $x_2^* \in P_{[R_1, R_2]}$ and $Tx_2^* = x_2^*$. The proof is complete. \Box

Example 3.3. Let a, b, c, d be positive numbers such that 5bc > 42ad. We consider the boundary-value problem

$$\begin{aligned} x^{(4)}(t) &= (t^2 + 1) \frac{ax^2(t) + bx(t)}{cx(t) + d}, \quad 0 < t < 1, \\ x'(0) &= x^{(3)}(0) = 0, \\ x(1) &= \frac{3}{2}x(\frac{3}{4}), \ x''(1) &= \frac{4}{3}x''(\frac{1}{2}). \end{aligned}$$

We have $\gamma_0 = \frac{5}{21}$,

$$G(t,\tau,\alpha_{01},\eta_{01}) = \begin{cases} \tau - t & \text{if } 0 \le \tau \le t \le 1\\ 0 & \text{if } 0 \le t \le \tau \le 1 \end{cases} + \begin{cases} \frac{1}{4} - \tau & \text{if } 0 \le \tau \le \frac{3}{4}\\ 2\tau - 2 & \text{if } \frac{3}{4} \le \tau \le 1 \end{cases}$$

and

$$G_1(\tau, s, \alpha_{11}, \eta_{11}) = \begin{cases} s - \tau & \text{if } 0 \le s \le \tau \le 1\\ 0 & \text{if } 0 \le \tau \le s \le 1 \end{cases} - \begin{cases} 1 + s & \text{if } 0 \le s \le \frac{1}{2}\\ 3(1 - s) & \text{if } \frac{1}{2} \le s \le 1 \end{cases}.$$

By doing some calculating, $\Phi(t, s)$ is defined as follows: For $s \leq t$,

$$\begin{split} \Phi(t,s) &= -\frac{1}{6}(s-t)^3 \\ &+ \begin{cases} -\frac{5}{32}s + (\frac{1}{2}t^2 + \frac{5}{32})(s+1) - \frac{1}{8}s^2 + \frac{1}{6}s^3 + \frac{47}{384} & \text{if } 0 \le s \land s \le \frac{1}{2} \\ -\frac{5}{32}s - (3s-3)(\frac{1}{2}t^2 + \frac{5}{32}) - \frac{1}{8}s^2 + \frac{1}{6}s^3 + \frac{47}{384} & \text{if } \frac{1}{2} \le s \land s \le \frac{3}{4} \\ -(3s-3)(\frac{1}{2}t^2 + \frac{5}{32}) - \frac{1}{3}(s-1)^3 & \text{if } s \le 1 \land \frac{3}{4} \le s; \end{cases} \end{split}$$

and for $t \leq s$,

$$\Phi(t,s) = + \begin{cases} -\frac{5}{32}s + (\frac{1}{2}t^2 + \frac{5}{32})(s+1) - \frac{1}{8}s^2 + \frac{1}{6}s^3 + \frac{47}{384} & \text{if } 0 \le s \land s \le \frac{1}{2} \\ -\frac{5}{32}s - (3s-3)(\frac{1}{2}t^2 + \frac{5}{32}) - \frac{1}{8}s^2 + \frac{1}{6}s^3 + \frac{47}{384} & \text{if } \frac{1}{2} \le s \land s \le \frac{3}{4} \\ -(3s-3)(\frac{1}{2}t^2 + \frac{5}{32}) - \frac{1}{3}(s-1)^3 & \text{if } s \le 1 \land \frac{3}{4} \le s \end{cases}$$

So $A = \left(\int_0^1 \Phi(1,s) ds\right)^{-1} = 103/128$. Now we set

$$f(t,x) = (t^2 + 1)\frac{ax^2 + bx}{cx + d}.$$

Then $f:[0,1] \times \mathbb{R}^+ \to \mathbb{R}^+$ is continuous and

$$f_0 = \lim_{x \to 0^+} \min_{0 \le t \le 1} \frac{f(t, x)}{x} = \lim_{x \to 0^+} \frac{ax^2 + bx}{cx^2 + dx} = \frac{b}{d},$$

$$f^{\infty} = \lim_{x \to \infty} \max_{0 \le t \le 1} \frac{f(t, x)}{x} = 2\lim_{x \to \infty} \frac{ax^2 + bx}{cx^2 + dx} = \frac{2a}{c};$$

that is, $\gamma_0 f_0 > f^{\infty}$. Thus, by Theorem 3.1, we conclude that for each $\lambda \in (\frac{2163d}{640b}, \frac{103c}{256a})$ our problem has at least one positive solution.

4. Compactness of the set of positive solutions

Theorem 4.1. Let (A1) hold. Assume that we have

$$f_0, f^{\infty} \in (0, \infty), \quad f_0 \gamma_0 > f^{\infty} \quad and \quad \lambda \in \left(\frac{B}{f_0}, \frac{A}{f^{\infty}}\right).$$
 (4.1)

Then the set of positive solutions of (1.1)-(1.2) is nonempty and compact.

Proof. Put $S = \{x \in P : x = Tx\}$. By Theorem 3.1 S is nonempty. We shall show that S is compact in C([0, 1]).

First we claim that S is a closed subset of C([0,1]). Indeed, assume that $\{x_n\}_{n\in\mathbb{N}}$ be a sequence in S and $\lim_{n\to\infty} ||x_n - x|| = 0$. Then for each $t \in [0,1]$, we have

$$\begin{aligned} &|x(t) - \lambda \int_0^1 \Phi(t,s) f(s,x(s)) ds| \\ &\leq |x(t) - x_n(t)| + |x_n(t) - \lambda \int_0^1 \Phi(t,s) f(s,x_n(s)) ds| \\ &+ \lambda |\int_0^1 \Phi(t,s) f(s,x(s)) ds - \int_0^1 \Phi(t,s) f(s,x_n(s)) ds|. \end{aligned}$$

This implies

$$\begin{aligned} &|x(t) - \lambda \int_0^1 \Phi(t, s) f(s, x(s)) ds| \\ &\leq |x(t) - x_n(t)| + \lambda \int_0^1 \Phi(t, s) |f(s, x(s)) - f(s, x_n(s))| ds, \end{aligned}$$

because $x_n = Tx_n$ for all $n \in \mathbb{N}$. Let $n \to \infty$ in the last inequality we can deduce that

$$x(t) = \lambda \int_0^1 \Phi(t,s) f(s,x(s)) ds, \quad \forall t \in [0,1],$$

using the continuity of the function f and the dominated convergence theorem. So $x \in S$ and S is closed in C([0, 1]). It remains to check that S is relatively compact in C([0, 1]). Let (4.1) holds. Choosing $\varepsilon^* > 0$ such that

$$\frac{B}{f_0 - \varepsilon^*} < \lambda < \frac{A}{f^\infty + \varepsilon^*}$$

Clearly there exists a constant R > 0 such that $f(t, z) \leq (f^{\infty} + \varepsilon^*)z$, for all $t \in [0, 1]$ and $z \in [R, \infty)$. Hence

$$f(t, x(t)) \le (f^{\infty} + \varepsilon^*)x(t) + \beta, \ t \in [0, 1],$$

where $\beta = \max\{f(t, z) : (t, z) \in [0, 1] \times [0, R]\}$. So, for $x \in S$ and for every $t \in [0, 1]$, we have

$$\begin{aligned} x(t) &= \lambda \int_0^1 \Phi(t,s) f(s,x(s)) ds \\ &\leq \lambda \int_0^1 \Phi(t,s) [(f^\infty + \varepsilon^*) x(s) + \beta] ds \\ &\leq \frac{\lambda}{A} (f^\infty + \varepsilon^*) \|x\| + \frac{\lambda\beta}{A}. \end{aligned}$$

We can deduce from this inequality that $||x|| \leq \frac{\lambda\beta}{A-\lambda(f^{\infty}+\varepsilon^*)}$; that is, S is bounded in C([0,1]). By the compactness of the operator $T: P \to P$ we conclude that S = T(S) is relatively compact. The proof is complete.

Remark 4.2. Assume that $f^0, f_\infty \in (0, \infty), f_\infty \gamma_0 > f^0, f^\infty \leq f^0$ and $\lambda \in \left(\frac{B}{f_\infty}, \frac{A}{f^0}\right).$

Thanks to Theorem 2.7, the set of positive solutions S of the problem (1.1) (1.2) is nonempty. Moreover by the similar arguments we can show that S is compact in C([0,1]).

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