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EXISTENCE OF SOLUTIONS FOR (k, n - k - 2) CONJUGATE BOUNDARY-VALUE PROBLEMS AT RESONANCE WITH dim ker L = 2

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ABSTRACT. By constructing suitable project operators and using the coincidence degree theory due to Mawhin, the existence of solutions for (k, n-k-2) conjugate boundary-value problems at resonance with dimkerL = 2 is obtained.

1. INTRODUCTION

The existence of solutions for (k, n - k) conjugate boundary-value problems at nonresonance has been studied in many papers (see [1, 2, 3, 6, 7, 9, 10, 11, 16, 14, 21, 25, 27, 29, 30, 31, 32]). The solvability of boundary-value problems at resonance has been investigated by many authors (see [4, 5, 8, 12, 13, 15, 17, 18, 19, 20, 26, 22, 24, 28, 33]). In [12], the existence of solutions for (k, n - k) conjugate boundaryvalue problems at resonance with dim ker L = 1 has been studied. To the best of our knowledge, no paper discusses the existence of solutions for (k, n - k - 2)conjugate boundary-value problems at resonance with dim ker L = 2. We will fill this gap in the literature.

In this article, we investigate the existence of solutions for the (k, n - k - 2) conjugate boundary-value problem at resonance

$$(-1)^{n-k}y^{(n)}(t) = f\left(t, y(t), y'(t), \dots, y^{(n-1)}(t)\right) + \varepsilon(t), \quad \text{a.e. } t \in [0, 1], \quad (1.1)$$
$$y^{(i)}(0) = y^{(j)}(1) = 0, \quad 0 \le i \le k - 1, \ 0 \le j \le n - k - 3,$$
$$y^{(n-2)}(1) = \sum_{j=1}^{l} \beta_j y^{(n-2)}(\eta_j), \quad y^{(n-1)}(1) = \sum_{i=1}^{m} \alpha_i y^{(n-1)}(\xi_i), \quad (1.2)$$

where $1 \le k \le n-3$, $0 < \eta_1 < \eta_2 < \cdots < \eta_l < 1$, $0 < \xi_1 < \xi_2 < \cdots < \xi_m < 1$. In this article, we assume that the following conditions hold.

(H1) $\sum_{i=1}^{m} \alpha_i = 1, \sum_{j=1}^{l} \beta_j = 1, \sum_{j=1}^{l} \beta_j \eta_j = 1.$

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(H2) $e = \begin{vmatrix} e_1 & e_2 \\ e_3 & e_4 \end{vmatrix} \neq 0$, where $e_1 = 1 - \sum_{i=1}^m a_i \xi_i, \quad e_2 = \frac{1}{2} \left(1 - \sum_{j=1}^l \beta_j \eta_j^2 \right),$ $e_3 = \frac{1}{2} \left(1 - \sum_{i=1}^m a_i \xi_i^2 \right), \quad e_4 = \frac{1}{6} \left(1 - \sum_{i=1}^l \beta_j \eta_j^3 \right).$

(H3) $\varepsilon(t) \in L^{\infty}[0,1], f: [0,1] \times \mathbb{R}^n \to \mathbb{R}$ satisfies Carathéodory conditions; i.e., $f(\cdot, x)$ is measurable for each fixed $x \in \mathbb{R}^n, f(t, \cdot)$ is continuous for a.e. $t \in [0,1]$, and for each r > 0, there exists $\Phi_r \in L^{\infty}[0,1]$ such that $|f(t, x_1, x_2, \ldots, x_n)| \leq \Phi_r(t)$ for all $|x_i| \leq r, i = 1, 2, \ldots, n$, a.e. $t \in [0,1]$.

2. Preliminaries

For convenience, we introduce some notation and a theorem. For more details see [23]. Let X and Y be real Banach spaces and $L : \operatorname{dom} L \subset X \to Y$ be a Fredholm operator with index zero, $P : X \to X$, $Q : Y \to Y$ be projectors such that

 $\operatorname{Im} P = \ker L, \quad \ker Q = \operatorname{Im} L, \quad X = \ker L \oplus \ker P, \quad Y = \operatorname{Im} L \oplus \operatorname{Im} Q.$

It follows that

$$L\Big|_{\operatorname{dom} L \cap \ker P} : \operatorname{dom} L \cap \ker P \to \operatorname{Im} L$$

is invertible. We denote its inverse by K_P .

Let Ω be an open bounded subset of X, dom $L \cap \overline{\Omega} \neq \emptyset$, the map $N : X \to Y$ will be called *L*-compact on $\overline{\Omega}$ if $QN(\overline{\Omega})$ is bounded and $K_P(I-Q)N : \overline{\Omega} \to X$ is compact.

Theorem 2.1 ([23]). Let $L : \operatorname{dom} L \subset X \to Y$ be a Fredholm operator of index zero and $N : X \to Y$ L-compact on $\overline{\Omega}$. Assume that the following conditions are satisfied:

- (1) $Lx \neq \lambda Nx$ for every $(x, \lambda) \in [(\operatorname{dom} L \setminus \ker L) \cap \partial\Omega] \times (0, 1);$
- (2) $Nx \notin \operatorname{Im} L$ for every $x \in \ker L \cap \partial \Omega$;
- (3) $\deg(QN|_{\ker L}, \Omega \cap \ker L, 0) \neq 0$, where $Q: Y \to Y$ is a projection such that $\operatorname{Im} L = \ker Q$.

Then the equation Lx = Nx has at least one solution in dom $L \cap \overline{\Omega}$.

Take $X = C^{n-1}[0,1]$ with norm $||u|| = \max\{||u||_{\infty}, ||u'||_{\infty}, \dots, ||u^{(n-1)}||_{\infty}\}$, where $||u||_{\infty} = \max_{t \in [0,1]} |u(t)|, Y = L^{1}[0,1]$ with norm $||x||_{1} = \int_{0}^{1} |x(t)| dt$. Define operator $Ly(t) = (-1)^{n-k} y^{(n)}(t)$ with

dom
$$L = \left\{ y \in X : y^{(n)} \in Y, \ y^{(i)}(0) = y^{(j)}(1) = 0, \ 0 \le i \le k - 1, \right.$$

 $0 \le j \le n - k - 3, \ y^{(n-2)}(1) = \sum_{j=1}^{l} \beta_j y^{(n-2)}(\eta_j),$
 $y^{(n-1)}(1) = \sum_{i=1}^{m} \alpha_i y^{(n-1)}(\xi_i) \right\}.$

Let $N: X \to Y$ be defined as

$$Ny(t) = f(t, y(t), y'(t), \dots, y^{(n-1)}(t)) + \varepsilon(t), \quad t \in [0, 1].$$

Then problem (1.1), (1.2) becomes Ly = Ny.

We use convention that 1/k! = 0, for $k = -1, -2, \ldots$ By simple calculation, we can get the following results.

$$\begin{vmatrix} \frac{1}{k!} & \frac{1}{(k+1)!} & \cdots & \frac{1}{(n-3)!} \\ \frac{1}{(k-1)!} & \frac{1}{k!} & \cdots & \frac{1}{(n-4)!} \\ & \cdots & \cdots & \\ \frac{1}{[k-(n-k-3)]!} & \frac{1}{[k+1-(n-k-3)]!} & \cdots & \frac{1}{[n-3-(n-k-3)]!} \\ & = \frac{(n-k-3)!}{k!} \cdot \frac{(n-k-4)!}{(k+1)!} \cdots \frac{1}{(n-3)!} \neq 0. \end{vmatrix}$$

So, the following lemmas hold.

Lemma 2.2. The system of linear equations

$$\frac{x_k}{k!} + \frac{x_{k+1}}{(k+1)!} + \dots + \frac{x_{n-3}}{(n-3)!} + \frac{1}{(n-2)!} = 0,$$

$$\frac{x_k}{(k-1)!} + \frac{x_{k+1}}{k!} + \dots + \frac{x_{n-3}}{(n-4)!} + \frac{1}{(n-3)!} = 0,$$

$$\dots$$

$$\frac{x_k}{[k-(n-k-3)]!} + \frac{x_{k+1}}{[k+1-(n-k-3)]!} + \dots$$

$$+ \frac{x_{n-3}}{[n-3-(n-k-3)]!} + \frac{1}{[n-2-(n-k-3)]!} = 0$$

has only one solution, its denoted by $(a_k, a_{k+1}, \ldots, a_{n-3})$.

Lemma 2.3. The system of linear equations

$$\frac{x_k}{k!} + \frac{x_{k+1}}{(k+1)!} + \dots + \frac{x_{n-3}}{(n-3)!} + \frac{1}{(n-1)!} = 0,$$

$$\frac{x_k}{(k-1)!} + \frac{x_{k+1}}{k!} + \dots + \frac{x_{n-3}}{(n-4)!} + \frac{1}{(n-2)!} = 0,$$

$$\dots$$

$$\frac{x_k}{[k-(n-k-3)]!} + \frac{x_{k+1}}{[k+1-(n-k-3)]!} + \dots$$

$$+ \frac{x_{n-3}}{[n-3-(n-k-3)]!} + \frac{1}{[n-1-(n-k-3)]!} = 0$$

has only one solution, it is denoted by $(b_k, b_{k+1}, \ldots, b_{n-3})$.

Lemma 2.4. For given $u \in Y$, the system of linear equations

$$\frac{x_k}{k!} + \frac{x_{k+1}}{(k+1)!} + \dots + \frac{x_{n-3}}{(n-3)!} + \frac{(-1)^{n-k}}{(n-1)!} \int_0^1 (1-s)^{n-1} u(s) ds = 0,$$

$$\frac{x_k}{(k-1)!} + \frac{x_{k+1}}{k!} + \dots + \frac{x_{n-3}}{(n-4)!} + \frac{(-1)^{n-k}}{(n-2)!} \int_0^1 (1-s)^{n-2} u(s) ds = 0,$$

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$$\frac{x_k}{[k - (n - k - 3)]!} + \frac{x_{k+1}}{[k + 1 - (n - k - 3)]!} + \dots + \frac{x_{n-3}}{[n - 3 - (n - k - 3)]!} + \frac{(-1)^{n-k}}{[n - 1 - (n - k - 3)]!} \int_0^1 (1 - s)^{n - 1 - (n - k - 3)} u(s) ds = 0$$

has only one solution, its denoted by $(B_k(u), B_{k+1}(u), \ldots, B_{n-3}(u))$.

Define the operators $T_1, T_2, Q_1, Q_2: Y \to R$ as follows:

$$T_1 u(t) = \sum_{i=1}^m \alpha_i \int_{\xi_i}^1 u(s) ds,$$

$$T_2 u(t) = \sum_{j=1}^l \beta_j \Big[\int_{\eta_j}^1 (1-s)u(s) ds + (1-\eta_j) \int_0^{\eta_j} u(s) ds \Big]$$

$$Q_1 u = \frac{1}{e} (e_4 T_1 u - e_3 T_2 u), \quad Q_2 u = \frac{1}{e} (-e_2 T_1 u + e_1 T_2 u).$$

Obviously, $e_1 = T_1(1)$, $e_2 = T_2(1)$, $e_3 = T_1(t)$, $e_4 = T_2(t)$.

Lemma 2.5. Assume that (H1) holds, then $L : \operatorname{dom} L \subset X \to Y$ is a Fredholm operator of index zero and the linear continuous projector $Q : Y \to Y$ can be defined as

$$Qu = Q_1u + t \cdot Q_2u$$

and the linear operator $K_P : \operatorname{Im} L \to \operatorname{dom} L \cap \ker P$ can be written as

$$K_P u = \sum_{i=k}^{n-3} \frac{B_i(u)}{i!} t^i + \frac{(-1)^{n-k}}{(n-1)!} \int_0^t (t-s)^{n-1} u(s) ds$$

Proof. Take $y \in \ker L$. We obtain $y = \sum_{i=k}^{n-1} \frac{x_i}{i!} t^i$ satisfying

$$\frac{x_k}{k!} + \frac{x_{k+1}}{(k+1)!} + \dots + \frac{x_{n-2}}{(n-2)!} + \frac{x_{n-1}}{(n-1)!} = 0,$$

$$\frac{x_k}{(k-1)!} + \frac{x_{k+1}}{k!} + \dots + \frac{x_{n-2}}{(n-3)!} + \frac{x_{n-1}}{(n-2)!} = 0,$$

. . .

$$\frac{x_k}{[k - (n - k - 3)]!} + \frac{x_{k+1}}{[k + 1 - (n - k - 3)]!} + \dots + \frac{x_{n-2}}{[n - 2 - (n - k - 3)]!} + \frac{x_{n-1}}{[n - 1 - (n - k - 3)]!} = 0.$$

Setting $x_{n-2} = 1$, $x_{n-1} = 0$, and $x_{n-2} = 0$, $x_{n-1} = 1$, respectively, by Lemmas 2.2, 2.3, we have

$$y = \sum_{i=k}^{n-3} \frac{ca_i + db_i}{i!} t^i + \frac{c}{(n-2)!} t^{n-2} + \frac{d}{(n-1)!} t^{n-1}, c, d \in \mathbb{R}.$$

Therefore,

$$\ker L = \left\{ y : y = \sum_{i=k}^{n-3} \frac{ca_i + db_i}{i!} t^i + \frac{c}{(n-2)!} t^{n-2} + \frac{d}{(n-1)!} t^{n-1}, c, d \in R \right\}.$$

Define the linear operator $P: X \to X$ as follows

$$Py(t) = \sum_{i=k}^{n-3} \frac{y^{(n-2)}(0)a_i + y^{(n-1)}(0)b_i}{i!}t^i + \frac{y^{(n-2)}(0)}{(n-2)!}t^{n-2} + \frac{y^{(n-1)}(0)}{(n-1)!}t^{n-1}.$$

Obviously, Im $P = \ker L$ and $P^2 y = Py$. For any $y \in X$, it follows from y = (y - Py) + Py that $X = \ker P + \ker L$. By simple calculation, we can get that $\ker L \cap \ker P = \{0\}$. So, we have

$$X = \ker L \oplus \ker P. \tag{2.1}$$

We will show that

$$\operatorname{Im} L = \left\{ u \in Y : \sum_{i=1}^{m} \alpha_i \int_{\xi_i}^{1} u(s) ds = 0, \\ \sum_{j=1}^{l} \beta_j \left[\int_{\eta_j}^{1} (1-s)u(s) ds + (1-\eta_j) \int_{0}^{\eta_j} u(s) ds \right] = 0 \right\}.$$

In fact, if $u \in \text{Im } L$, there exists $y \in \text{dom } L$ such that $u = Ly \in Y$. This, together with $y^i(0) = 0, 0 \le i \le k - 1$, implies that

$$y(t) = \sum_{i=k}^{n-1} \frac{c_i}{i!} t^i + \frac{(-1)^{n-k}}{(n-1)!} \int_0^t (t-s)^{n-1} u(s) ds.$$

Since $\sum_{i=1}^{m} \alpha_i = 1$ and $y^{(n-1)}(1) = \sum_{i=1}^{m} \alpha_i y^{(n-1)}(\xi_i)$, we obtain

$$\sum_{i=1}^{m} \alpha_i \int_{\xi_i}^1 u(s) ds = 0.$$
 (2.2)

Since $\sum_{j=1}^{l} \beta_j = 1$, $\sum_{j=1}^{l} \beta_j \eta_j = 1$ and $y^{(n-2)}(1) = \sum_{j=1}^{l} \beta_j y^{(n-2)}(\eta_j)$, we obtain

$$\sum_{j=1}^{t} \beta_j \left[\int_{\eta_j}^{1} (1-s)u(s)ds + (1-\eta_j) \int_{0}^{\eta_j} u(s)ds \right] = 0.$$
 (2.3)

On the other hand, if $u \in Y$ satisfies (2.2) and (2.3), take

$$y = \sum_{i=k}^{n-3} \frac{B_i(u)}{i!} t^i + \frac{(-1)^{n-k}}{(n-1)!} \int_0^t (t-s)^{n-1} u(s) ds.$$

It follows from (2.2), (2.3) and Lemma 2.4 that $y \in \text{dom } L$. Obviously, Ly = u. So, we get $u \in \text{Im } L$.

Now we will prove that $Q: Y \to Y$ is a projector such that $\ker Q = \operatorname{Im} L$, $Y = \operatorname{Im} L \oplus \operatorname{Im} Q$. For $u \in Y$, since

$$Q_1(1) = \frac{1}{e} [e_4 T_1(1) - e_3 T_2(1)] = 1, \quad Q_1(t) = \frac{1}{e} [e_4 T_1(t) - e_3 T_2(t)] = 0,$$
$$Q_2(1) = \frac{1}{e} [-e_2 T_1(1) + e_1 T_2(1)] = 0, \quad Q_2(t) = \frac{1}{e} [-e_2 T_1(t) + e_1 T_2(t)] = 1,$$

we have

$$\begin{split} Q_1(Qu) &= Q_1(Q_1u + t \cdot Q_2u) = Q_1u \cdot Q_1(1) + Q_2u \cdot Q_1(t) = Q_1u, \\ Q_2(Qu) &= Q_2(Q_1u + t \cdot Q_2u) = Q_1u \cdot Q_2(1) + Q_2u \cdot Q_2(t) = Q_2u. \end{split}$$

Thus,

$$Q^2 u = Q_1(Qu) + t \cdot Q_2(Qu) = Q_1 u + t \cdot Q_2 u = Qu.$$

Since $u \in \ker Q$, we have

$$e_4 T_1 u - e_3 T_2 u = 0,$$

$$-e_2 T_1 u + e_1 T_2 u = 0.$$

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It follows from (H2) that $T_1 u = T_2 u = 0$. So, $u \in \text{Im } L$; i.e., $\ker Q \subset \text{Im } L$. Clearly, Im $L \subset \ker Q$. So, Im $L = \ker Q$. This, together with $Q^2 y = Qy$, means that Im $L \cap \text{Im } Q = \{0\}$. Thus, we have $Y = \text{Im } L \oplus \text{Im } Q$. Considering (2.1), we know that L is a Frdholm operator of index zero.

Define the operator $K_P: Y \to X$ as follows

$$K_P u = \sum_{i=k}^{n-3} \frac{B_i(u)}{i!} t^i + \frac{(-1)^{n-k}}{(n-1)!} \int_0^t (t-s)^{n-1} u(s) ds.$$

For $u \in \text{Im } L$, by Lemma 2.4, we have $K_P u \in \text{dom } L$. Clearly, $K_P u \in \text{ker } P$. So, we get that $K_P(\text{Im } L) \subset \text{dom } L \cap \text{ker } P$. Now we will prove that K_P is the inverse of $L|_{\text{dom } L \cap \text{ker } P}$.

Obviously, $LK_P u = u$, for $u \in \text{Im } L$. On the other hand, for $y \in \text{dom } L \cap \ker P$, we have

$$K_P Ly(t) = \sum_{i=k}^{n-3} \frac{B_i(Ly)}{i!} t^i + \frac{(-1)^{n-k}}{(n-1)!} \int_0^t (t-s)^{n-1} (-1)^{n-k} y^{(n)}(s) ds$$
$$= \sum_{i=k}^{n-3} \left(\frac{B_i(Ly) - y^{(i)}(0)}{i!}\right) t^i + y(t).$$

Since $K_P(Ly) \in \text{dom } L$ and $y \in \text{dom } L$, we obtain $(K_PLy)^{(j)}(1) = y^{(j)}(1) = 0$, $0 \leq j \leq n-k-3$. Thus $(B_k(Ly) - y^{(k)}(0), B_{k+1}(Ly) - y^{(k+1)}(0), \dots, B_{n-3}(Ly) - y^{(n-3)}(0))$ is the only zero solution of the system of linear equations

$$\frac{x_k}{k!} + \frac{x_{k+1}}{(k+1)!} + \dots + \frac{x_{n-3}}{(n-3)!} = 0,$$

$$\frac{x_k}{(k-1)!} + \frac{x_{k+1}}{k!} + \dots + \frac{x_{n-3}}{(n-4)!} = 0,$$

$$\dots$$

$$\frac{x_k}{[k - (n-k-2)]!} + \frac{x_{k+1}}{[k+1 - (n-k-2)]!} + \dots$$

$$+ \frac{x_{n-3}}{[n-3 - (n-k-3)]!} = 0.$$

So, we have $K_P L y = y$, for $y \in \text{dom } L \cap \text{ker } P$. Thus, $K_P = (L|_{\text{dom } L \cap \text{ker } P})^{-1}$. The proof is complete.

3. Main results

Lemma 3.1. Assume $\Omega \subset X$ is an open bounded subset and dom $L \cap \overline{\Omega} \neq \emptyset$, then N is L-compact on $\overline{\Omega}$.

Proof. By (H3), we have that $QN(\overline{\Omega})$ is bounded. Now we will show that $K_P(I - Q)N : \overline{\Omega} \to X$ is compact.

It follows from (H3) that there exists constant $M_0 > 0$ such that $|(I-Q)Ny| \leq M_0$, a.e. $t \in [0,1], y \in \overline{\Omega}$. Thus, $K_P(I-Q)N(\overline{\Omega})$ is bounded. By (H3) and Lebesgue Dominated Convergence theorem, we get that $K_P(I-Q)N : \overline{\Omega} \to X$ is continuous. Since $\{\int_0^t (t-s)^j (I-Q)Ny(s)ds, y \in \overline{\Omega}\}, j = 0, 1..., n-1$ are equi-continuous, and $t^j, j = 0, 1..., n-1$ are uniformly continuous on [0,1], using Ascoli-Arzela theorem, we obtain that $K_P(I-Q)N : \overline{\Omega} \to X$ is compact. The proof is complete. \Box

To obtain our main results, we need the following assumptions.

(H4) There exist constants $M_1 > 0, M_2 > 0$ such that if $|y^{(n-1)}(t)| > M_1, t \in [\xi_m, 1]$ then

$$\sum_{i=1}^{m} \alpha_i \int_{\xi_i}^1 Ny(s) ds \neq 0,$$

and if $|y^{(n-2)}(t)| > M_2, t \in [0, \eta_1]$ then

$$\sum_{j=1}^{l} \beta_j \left[\int_{\eta_j}^{1} (1-s) Ny(s) ds + (1-\eta_j) \int_{0}^{\eta_j} Ny(s) ds \right] \neq 0.$$

(H5) There exist functions $g, h, \psi_i \in L^1[0, 1], i = 1, 2, ..., n$, with $\|\psi_n\|_1 := r_1 < 1/2$, $\sum_{i=1}^{n-1} \|\psi_i\|_1 := r_2 < \frac{1-2r_1}{4}, \theta \in [0, 1)$, and some $1 \le j \le n-1$ such that

$$|f(t, x_1, x_2, \dots, x_n)| \le g(t) + \sum_{i=1}^n \psi_i(t) |x_i| + h(t) |x_j|^{\theta}.$$

(H6) There exist constants $c_0 > 0, d_0 > 0$ such that, for

$$y = \sum_{i=k}^{n-3} \frac{ca_i + db_i}{i!} t^i + \frac{c}{(n-2)!} t^{n-2} + \frac{d}{(n-1)!} t^{n-1} \in \ker L,$$

one of the following two conditions holds

- (1) $c \cdot T_1 Ny < 0$, if $|c| > c_0$, $d \cdot T_2 Ny < 0$, if $|d| > d_0$,
- (2) $c \cdot T_1 Ny > 0$, if $|c| > c_0$, $d \cdot T_2 Ny > 0$, if $|d| > d_0$,

Lemma 3.2. Suppose (H1)–(H5) hold, then the set

$$\Omega_1 = \{ y \in \operatorname{dom} L \setminus \ker L : Ly = \lambda Ny, \lambda \in (0,1) \}$$

is bounded.

Proof. Take $y \in \Omega_1$. By $Ny \in \text{Im } L$, we have

$$\sum_{i=1}^{m} \alpha_i \int_{\xi_i}^1 Ny(s) ds = 0, \tag{3.1}$$

$$\sum_{j=1}^{l} \beta_j \left[\int_{\eta_j}^{1} (1-s) Ny(s) ds + (1-\eta_j) \int_{0}^{\eta_j} Ny(s) ds \right] = 0.$$
(3.2)

Since $Ly = \lambda Ny$ and $y \in \text{dom } L$, we obtain

$$y(t) = \sum_{i=k}^{n-1} \frac{c_i}{i!} t^i + \frac{(-1)^{n-k}}{(n-1)!} \lambda \int_0^t (t-s)^{n-1} N y(s) ds,$$
(3.3)

where $c_k, c_{k+1}, \ldots, c_{n-1}$ satisfy

$$\sum_{i=k}^{n-1} \frac{c_i}{i!} = -\frac{(-1)^{n-k}}{(n-1)!} \lambda \int_0^1 (1-s)^{n-1} Ny(s) ds,$$
$$\sum_{i=k}^{n-1} \frac{c_i}{(i-1)!} = -\frac{(-1)^{n-k}}{(n-2)!} \lambda \int_0^1 (1-s)^{n-2} Ny(s) ds,$$
$$\dots$$

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$$\sum_{i=k}^{n-1} \frac{c_i}{[i-(n-k-3)]!} = -\frac{(-1)^{n-k}}{[i-(n-k-3)]!} \lambda \int_0^1 (1-s)^{i-(n-k-3)} Ny(s) ds$$

It follows from $y^{(i)}(0) = y^{(j)}(1) = 0$, $0 \le i \le k - 1$, $0 \le j \le n - k - 3$ that there exist points $\delta_i \in [0, 1]$ such that $y^{(i)}(\delta_i) = 0$, i = 0, 1, ..., n - 3. So, we have

$$y^{(i)}(t) = \int_{\delta_i}^t y^{(i+1)}(s) ds, \quad i = 0, 1, \dots, n-3.$$

Therefore,

$$\|y^{(i)}\|_{\infty} \le \|y^{(i+1)}\|_1 \le \|y^{(i+1)}\|_{\infty}, i = 0, 1, \dots, n-3.$$
(3.4)

By (3.1) and (H4), there exists $t_0 \in [\xi_m, 1]$ such that $|y^{(n-1)}(t_0)| \leq M_1$. This, together with (3.3), implies that

$$|c_{n-1}| \le M_1 + \int_0^1 \left| f(s, y(s), y'(s), \dots, y^{(n-1)}(s)) \right| ds + \|\varepsilon\|_1.$$

By (3.2) and (H4), we get that there exists $t_1 \in [0, \eta_1]$ such that $|y^{(n-2)}(t_1)| \leq M_2$. It follows from (3.3) that

$$\begin{aligned} |c_{n-2}| &\leq M_2 + |c_{n-1}| + \int_0^1 \left| f(s, y(s), y'(s), \dots, y^{(n-1)}(s)) \right| ds + \|\varepsilon\|_1 \\ &\leq M_1 + M_2 + 2 \int_0^1 \left| f(s, y(s), y'(s), \dots, y^{(n-1)}(s)) \right| ds + 2\|\varepsilon\|_1. \end{aligned}$$

Thus,

$$\|y^{(n-1)}\|_{\infty} \le M_1 + 2\int_0^1 |f(s, y(s), y'(s), \dots, y^{(n-1)}(s))| ds + 2\|\varepsilon\|_1,$$

$$\|y^{(n-2)}\|_{\infty} \le 2M_1 + M_2 + 4\int_0^1 |f(s, y(s), y'(s), \dots, y^{(n-1)}(s))| ds + 4\|\varepsilon\|_1.$$

By (H5) and (3.4) we have

$$\|y^{(n-1)}\|_{\infty} \le r_3 + 2r_2 \|y^{(n-2)}\|_{\infty} + 2r_1 \|y^{(n-1)}\|_{\infty} + 2\|h\|_1 \|y^{(n-2)}\|_{\infty}^{\theta}$$

and

 $\begin{aligned} \|y^{(n-2)}\|_{\infty} &\leq 2r_3 + M_2 + 4r_2 \|y^{(n-2)}\|_{\infty} + 4r_1 \|y^{(n-1)}\|_{\infty} + 4\|h\|_1 \|y^{(n-2)}\|_{\infty}^{\theta}, \ (3.5) \end{aligned}$ where $r_3 &= M_1 + 2\|g\|_1 + 2\|\varepsilon\|_1$. So, we obtain

$$\|y^{(n-1)}\|_{\infty} \le \frac{1}{1-2r_1} [r_3 + 2r_2 \|y^{(n-2)}\|_{\infty} + 2\|h\|_1 \|y^{(n-2)}\|_{\infty}^{\theta}].$$
(3.6)

By (3.5) and (3.6), we have

$$\|y^{(n-2)}\|_{\infty} \leq \frac{2r_3}{1-2r_1} + M_2 + \frac{4r_2}{1-2r_1} \|y^{(n-2)}\|_{\infty} + \frac{4\|h\|_1}{1-2r_1} \|y^{(n-2)}\|_{\infty}^{\theta}.$$

Therefore,

$$\|y^{(n-2)}\|_{\infty} \le \frac{1}{1-2r_1-4r_2} [2r_3 + (1-2r_1)M_2 + 4\|h\|_1 \|y^{(n-2)}\|_{\infty}^{\theta}]$$

It follows from $\theta \in [0, 1)$ that $\{\|y^{(n-2)}\|_{\infty} : y \in \Omega_1\}$ is bounded. By (3.4) and (3.6), we get that Ω_1 is bounded.

Lemma 3.3. Suppose (H1)–(H3), (H6) hold. Then the set

$$\Omega_2 = \{ y \in \ker L : Ny \in \operatorname{Im} L \}$$

is bounded.

Proof. Take $y \in \Omega_2$, then

$$y(t) = \sum_{i=k}^{n-3} \frac{ca_i + db_i}{i!} t^i + \frac{c}{(n-2)!} t^{n-2} + \frac{d}{(n-1)!} t^{n-1}.$$

By $Ny \in \text{Im } L$, we have $T_1Ny = 0, T_2Ny = 0$. By (H6), we get that $|c| \leq c_0, |d| \leq d_0$. This means that Ω_2 is bounded.

Lemma 3.4. Suppose (H1)-(H3), (H6) hold. Then the set

$$\Omega_3 = \{ y \in \ker L : \lambda J y + (1 - \lambda) \omega Q N y = 0, \lambda \in [0, 1] \}$$

is bounded, where $J : \ker L \to \operatorname{Im} Q$ is a linear isomorphism given by

$$J\Big(\sum_{i=k}^{n-3}\frac{ca_i+db_i}{i!}t^i+\frac{c}{(n-2)!}t^{n-2}+\frac{d}{(n-1)!}t^{n-1}\Big)=\frac{1}{e}(e_4c-e_3d)+\frac{1}{e}(-e_2c+e_1d)t,$$

where $c, d \in \mathbb{R}$ and

$$\omega = \begin{cases} -1, & \text{if } (H6)(1) \text{ holds,} \\ 1, & \text{if } (H6)(2) \text{ holds.} \end{cases}$$

Proof. Take $y \in \Omega_3$. $y \in \ker L$ implies that

$$y = \sum_{i=k}^{n-3} \frac{ca_i + db_i}{i!} t^i + \frac{c}{(n-2)!} t^{n-2} + \frac{d}{(n-1)!} t^{n-1}, c, d \in \mathbb{R}.$$

Since $\lambda Jy + (1 - \lambda)\omega QNy = 0$, we obtain

$$\lambda c = -(1-\lambda)\omega T_1 N y, \quad \lambda d = -(1-\lambda)\omega T_2 N y.$$

If $\lambda = 0$, by (H6), we get $|c| \le c_0$, $|d| \le d_0$. If $\lambda = 1$, then c = d = 0. For $\lambda \in (0, 1)$, if $|c| > c_0$ or $|d| > d_0$, then

$$\lambda c^2 = -(1-\lambda)\omega c \cdot T_1 N y < 0$$

or

$$\lambda d^2 = -(1-\lambda)\omega d \cdot T_2 N y < 0.$$

A contradiction. So, Ω_3 is bounded.

Theorem 3.5. Suppose (H1)–(H6) hold. Then (1.1)–(1.2) has at least one solution in X.

Proof. Let $\Omega \supset \bigcup_{i=1}^{3} \overline{\Omega_i} \cup \{0\}$ be a bounded open subset of X. It follows from Lemma 3.1 that N is L-compact on $\overline{\Omega}$. By Lemmas 3.2 and 3.3, we obtain

- (1) $Ly \neq \lambda Ny$ for every $(y, \lambda) \in [(\operatorname{dom} L \setminus \ker L) \cap \partial\Omega] \times (0, 1);$
- (2) $Ny \notin \operatorname{Im} L$ for every $y \in \ker L \cap \partial \Omega$.

We need to prove only that:

$$\deg(QN|_{\ker L}, \Omega \cap \ker L, 0) \neq 0.$$

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Take

$$H(y,\lambda) = \lambda Jy + \omega(1-\lambda)QNy.$$

According to Lemma 3.4, we know that $H(y, \lambda) \neq 0$ for $y \in \partial \Omega \cap \ker L$, $\lambda \in [0, 1]$. By the homotopy of degree, we obtain

$$\deg(QN|_{\ker L}, \Omega \cap \ker L, 0) = \deg(\omega H(\cdot, 0), \Omega \cap \ker L, 0)$$
$$= \deg(\omega H(\cdot, 1), \Omega \cap \ker L, 0)$$
$$= \deg(\omega J, \Omega \cap \ker L, 0) \neq 0.$$

By Theorem 2.1, we can obtain that Ly = Ny has at least one solution in dom $L \cap \overline{\Omega}$; i.e., (1.1)–(1.2) has at least one solution in X. The prove is complete.

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