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EXISTENCE AND UNIQUENESS FOR SUPERLINEAR SECOND-ORDER DIFFERENTIAL EQUATIONS ON THE HALF-LINE

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ABSTRACT. We prove the existence and uniqueness, and study the global behavior of a positive continuous solution to the superlinear second-order differential equation

$$\frac{1}{A(t)}(A(t)u'(t))' = u(t)g(t, u(t)), \quad t \in (0, \infty)$$
$$u(0) = a, \quad \lim_{t \to \infty} \frac{u(t)}{\rho(t)} = b,$$

where a, b are nonnegative constants such that a + b > 0, A is a continuous function on $[0, \infty)$, positive and continuously differentiable on $(0, \infty)$ such that 1/A is integrable on [0, 1] and $\int_0^\infty 1/A(t) dt = \infty$. Here $\rho(t) = \int_0^t 1/A(s) ds$, for $t \ge 0$ and g(t, s) is a nonnegative continuous function satisfying suitable integrability condition. Our Approach is based on estimates of the Green's function and a perturbation argument. Finally two illustrative examples are given.

1. INTRODUCTION

We are concerned with the existence, uniqueness and global behavior of a positive continuous solution to the second-order differential equation

$$\frac{1}{A(t)}(A(t)u'(t))' = u(t)g(t, u(t)), \quad t \in (0, \infty),$$

$$u(0) = a, \quad \lim_{t \to \infty} \frac{u(t)}{\rho(t)} = b,$$
(1.1)

where a, b are nonnegative constants such that a + b > 0, A is a continuous function on $[0, \infty)$, positive and continuously differentiable on $(0, \infty)$ such that $\frac{1}{A}$ is integrable on [0, 1] and $\int_0^\infty 1/A(t) dt = \infty$.

Here $\rho(t) = \int_0^t 1/A(s) \, ds$, for $t \ge 0$. The nonnegative nonlinearity g is required to satisfy an appropriate condition related to the class \mathcal{K} , defined next.

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Definition 1.1. A Borel measurable function q in $(0, \infty)$ belongs to the class \mathcal{K} if

$$||q|| := \int_0^\infty A(r)\rho(r)|q(r)|dr < \infty.$$
(1.2)

The motivation for the present work stems from both practical and theoretical aspects. In fact, boundary value problems on the half-line arise quite naturally in the study of radially symmetric solutions of nonlinear elliptic equations, see for instance [4, 11], and various physical phenomena [9, 10], such as unsteady flow of gas through a semi-infinite, porous media and the theory of drain flows.

Note that boundary value problems for second-order differential equations have been considering widely and there are many results on the existence of solutions, see for example [1, 2, 5, 7, 8, 14].

Zhao [17] considered the second-order differential equation

$$\frac{1}{A(t)}(A(t)u'(t))' + h(t,u(t)) = 0, \quad t \in (0,\infty),$$
(1.3)

subject to the boundary conditions

$$u(0) = a, \quad \lim_{t \to \infty} \frac{u(t)}{\rho(t)} = b, \tag{1.4}$$

where $A(t) \equiv 1$, a = 0 and h is a measurable function on $(0, \infty) \times (0, \infty)$, dominated by a convex positive function. Then he showed that there exists $\mu > 0$ such that for each $b \in (0, \mu]$, there exists a positive continuous solution u of (1.3)-(1.4). This result has been generalized by Mâagli and Masmoudi [12]. On the other hand, Yan [15] studied equation (1.3) subject to the boundary condition $u(0) = a \ge$ 0, $\lim_{t\to\infty} A(t)u'(t) = b \ge 0$, where A is a continuous function satisfying some appropriate conditions and

$$q_0(t)k(s) \le h(t,s) \le q_0(t)k(s),$$

where q_0, k and \tilde{k} are nonnegative continuous functions on $(0, \infty)$ such that

$$\int_0^\infty A(r)|q_0(r)|dr < \infty, \quad \lim_{s \to 0^+} \frac{k(s)}{s} = \infty$$

and k satisfying some growth condition. By using fixed-point index theory, the existence of at least one nonnegative nonzero solution is established.

Recently, in [3], we have studied problem (1.3)-(1.4) where A is a continuous function satisfying some appropriate conditions, $h(t,s) = q(t)s^{\sigma}$, with $\sigma < 1$, a = b = 0and q(t) is a nonnegative continuous function that is required to satisfy some assumptions related to Karamata regular variation theory. Using monotonicity methods, we established the existence, uniqueness and the global asymptotic behavior of a positive continuous solution; see also [6].

Here, we shall use estimates of the Green's function and a perturbation argument to address existence, uniqueness and global behavior of a positive continuous solution to problem (1.1).

Throughout this paper, and without loss of generality, we assume that $\rho(1) = 1$. We let $a, b \ge 0$ such that a + b > 0 and we denote by $\omega(t) := a + b\rho(t), t \ge 0$, the

unique solution of the problem

$$\frac{1}{A(t)}(A(t)u'(t))' = 0, \quad t \in (0,\infty),$$

$$u(0) = a, \quad \lim_{t \to \infty} \frac{u(t)}{\rho(t)} = b.$$
 (1.5)

We denote by G(t,s) the Green's function of the operator $u \mapsto -\frac{1}{A}(Au')'$ on $(0,\infty)$ with the Dirichlet conditions u(0) = 0 and $\lim_{t\to\infty} \frac{u(t)}{\rho(t)} = 0$, which is given by

$$G(t,s) = A(s)\min(\rho(t), \rho(s)).$$
(1.6)

The outline of the article is as follows. In Section 2, we give some sharp estimates on the Green's function G(t,s), including the following 3G-inequality: for each $t, s, r \in (0, \infty)$,

$$\frac{G(t,r)G(r,s)}{G(t,s)} \le A(r)\rho(r).$$

In particular, we derive from this 3G-inequality that for each $q \in \mathcal{K}$, we have

$$\alpha_q := \sup_{t,s \in (0,\infty)} \int_0^\infty \frac{G(t,r)G(r,s)}{G(t,s)} |q(r)| dr = ||q|| < \infty.$$
(1.7)

In Section 3, for a given nonnegative function q in $\mathcal{K} \cap C((0,\infty))$, we prove that the Green's function $G_q(t,s)$ of the operator $u \mapsto -\frac{1}{A}(Au')' + qu$ on $(0,\infty)$ with the Dirichlet conditions u(0) = 0 and $\lim_{t\to\infty} \frac{u(t)}{\rho(t)} = 0$ is given by

$$G_q(t,s) = A(s)\rho(t)\rho(s)\varphi(t)\varphi(s) \int_{\max(t,s)}^{\infty} \frac{dr}{A(r)\rho^2(r)\varphi^2(r)},$$

where φ is the unique positive solution in $C([0,\infty)) \cap C^2((0,\infty))$ of the equation

$$\frac{1}{A(t)\rho^2(t)}(A(t)\rho^2(t)u'(t))' - q(t)u(t) = 0$$

 $\lim_{t\to 0} (A\rho^2 \varphi')(t) = 0 \text{ and } \varphi(0) = 1.$

In particular, we deduce the comparison result,

$$e^{-2\|q\|}G(t,s) \le G_q(t,s) \le G(t,s), \text{ for } t,s \ge 0.$$

Moreover, we establish the resolvent equality

$$Vf = V_q f + V_q (qVf) = V_q f + V(qV_q f), \quad \text{for } f \in \mathcal{B}^+((0,\infty)),$$

where $\mathcal{B}^+((0,\infty))$ is the set of nonnegative Borel measurable functions in $(0,\infty)$ and the kernels V and V_q are defined on $\mathcal{B}^+((0,\infty))$ by

$$Vf(t) := \int_0^\infty G(t,s)f(s)ds, \quad V_qf(t) := \int_0^\infty G_q(t,s)f(s)ds, \quad t \ge 0.$$

To state our existence results, we use the following assumptions:

- (H1) g is a nonnegative continuous function in $(0, \infty) \times [0, \infty)$.
- (H2) There exists a nonnegative function $q \in \mathcal{K} \cap C((0,\infty))$ such that for each $t \in (0,\infty)$, the map $s \to s(q(t) q(t, s\omega(t)))$ is nondecreasing on [0, 1].
- (H3) For each $t \in (0, \infty)$, the function $s \to sg(t, s)$ is nondecreasing on $[0, \infty)$.

Using properties of the Green's function $G_q(t, s)$ and using a perturbation argument, we prove the following result. **Theorem 1.2.** Assume (H1)–(H3). Then (1.1) has a unique positive solution $u \in C([0,\infty)) \cap C^2((0,\infty))$ satisfying

$$c\omega(t) \le u(t) \le \omega(t), \tag{1.8}$$

where c is a constant in (0, 1].

Corollary 1.3. Let f be a nonnegative function in $C^1([0,\infty))$ such that the map $s \to \theta(s) = sf(s)$ is nondecreasing on $[0,\infty)$. Let p be a nonnegative continuous function on $(0,\infty)$ such that the function $t \to q(t) := p(t) \max_{0 \le \xi \le \omega(t)} \theta'(\xi)$ belongs to the class \mathcal{K} . Then the problem

$$\frac{1}{A(t)}(A(t)u'(t))' = p(t)u(t)f(u(t)), \quad t \in (0,\infty),$$

$$u(0) = a, \quad \lim_{t \to \infty} \frac{u(t)}{\rho(t)} = b,$$
(1.9)

has a unique positive solution $u \in C([0,\infty)) \cap C^2((0,\infty))$ satisfying

$$e^{-2\|q\|}\omega(t) \le u(t) \le \omega(t), \quad t \ge 0.$$
 (1.10)

Observe that in Theorem 1.2 we obtain a positive continuous solution u, to (1.1), which behavior is not affected by the perturbed term. That is, it behaves like the solution ω of the homogeneous problem (1.5).

As a typical example of nonlinearity satisfying (H1)–(H3), we have $g(t,s) = p(t)s^{\sigma}$, for $\sigma \geq 0$, where p is a positive continuous function on $(0, \infty)$ such that

$$\int_0^\infty A(r)\rho(r)(a+b\rho(r))^\sigma p(r)dr < \infty.$$

2. Estimates on the Green's function

In this section, we prove some estimates on the Green's function G(t, s).

Proposition 2.1. (i) For each $t, s \in [0, \infty)$, we have

$$A(s)\min(1,\rho(s))\min(1,\rho(t)) \le G(t,s) \le A(s)\min(1,\rho(s))\max(1,\rho(t)).$$
(2.1)

(ii) For $f \in \mathcal{B}^+((0,\infty))$, the function $t \to Vf(t)$ is continuous on $[0,\infty)$ if and only if the integral $\int_0^\infty A(s) \min(1,\rho(s)) f(s) ds$ converges.

Proof. (i) The inequalities in (2.1) follow from (1.6) and the fact that for $\alpha, \beta \ge 0$,

 $\min(1,\alpha)\min(1,\beta) \le \min(\alpha,\beta) \le \min(1,\alpha)\max(1,\beta).$

(ii) Using (1.6), (2.1) and the dominated convergence theorem, we obtain the required assertion. $\hfill \Box$

Corollary 2.2. Let $f \in \mathcal{B}^+((0,\infty))$ such that $s \mapsto A(s)\min(1,\rho(s))f(s)$ is continuous and integrable on $(0,\infty)$. Then Vf is the unique continuous solution of the boundary-value problem

$$\frac{1}{A(t)}(A(t)u'(t))' = -f, \quad in \ (0,\infty),$$

$$u(0) = 0, \quad \lim_{t \to \infty} \frac{u(t)}{\rho(t)} = 0.$$
 (2.2)

We have the following 3G-inequality.

Proposition 2.3. For each $t, s, r \in (0, \infty)$, we have

$$\frac{G(t,r)G(r,s)}{G(t,s)} \le A(r)\rho(r). \tag{2.3}$$

Proof. Using (1.6), for each $t, s, r \in (0, \infty)$, we deduce that

$$\frac{G(t,r)G(r,s)}{G(t,s)} = \frac{A(r)\min(\rho(t),\rho(r))\min(\rho(r),\rho(s))}{\min(\rho(t),\rho(s))}$$

We claim that

$$\frac{\min(\rho(t), \rho(r))\min(\rho(r), \rho(s))}{\min(\rho(t), \rho(s))} \le \rho(r)$$

Indeed, by symmetry, we may assume that $t \leq s$. Therefore, we obtain

$$\frac{\min(\rho(t),\rho(r))\min(\rho(r),\rho(s))}{\min(\rho(t),\rho(s))} = \frac{\min(\rho(t),\rho(r))\min(\rho(r),\rho(s))}{\rho(t)}$$
$$\leq \frac{\rho(t)\rho(r)}{\rho(t)} = \rho(r).$$

This completes the proof.

In the sequel, we denote

$$\alpha_q = \sup_{t,s \in (0,\infty)} \int_0^\infty \frac{G(t,r)G(r,s)}{G(t,s)} |q(r)| \ dr, \quad \|q\| = \int_0^\infty A(r)\rho(r)|q(r)|dr.$$

Proposition 2.4. Let q be a nonnegative function in \mathcal{K} , then: (i) For $t \in [0, \infty)$, we have

$$V(q)(t) \le \alpha_q. \tag{2.4}$$

In particular,

$$\alpha_q = \|q\| < \infty. \tag{2.5}$$

(ii) For $t \in [0, \infty)$, we have

$$V(q\rho)(t) \le \alpha_q \rho(t). \tag{2.6}$$

In particular for $t \in [0, \infty)$, we obtain

$$V(q\omega)(t) \le \alpha_q \omega(t). \tag{2.7}$$

(iii) Let $f \in \mathcal{B}^+(0,\infty)$, then

$$V(qV(f))(t) \le \alpha_q V(f)(t).$$
(2.8)

Proof. Let q be a nonnegative function in \mathcal{K} .

(i) Since for each $t, s \in (0, \infty)$, we have $\lim_{r \to 0} \frac{G(s,r)}{G(t,r)} = 1$, then by Fatou's lemma and (1.7), we deduce that

$$V(q)(t) = \int_0^\infty G(t,s)q(s)ds \le \liminf_{r \to 0} \int_0^\infty G(t,s)\frac{G(s,r)}{G(t,r)}q(s)ds \le \alpha_q.$$

This proves (2.4).

To prove (2.5), observe that $||q|| = ||V(q)||_{\infty} := \sup_{t>0} |V(q)(t)|$. So it follows from (2.4) that $||q|| = ||V(q)||_{\infty} \leq \alpha_q$. On the other hand, by using (2.3), for $t, s \in (0, \infty)$, we have

$$\int_0^\infty \frac{G(t,r)G(r,s)}{G(t,s)}q(r)dr \le \int_0^\infty A(r)\rho(r)q(r)dr = \|q\|.$$

Hence $\alpha_q \leq ||q|| < \infty$. Therefore $\alpha_q = ||q|| < \infty$.

(ii) Since for each $t, s \in (0, \infty)$, we have $\lim_{r\to\infty} \frac{G(s,r)}{G(t,r)} = \frac{\rho(s)}{\rho(t)}$, then we deduce by Fatou's lemma and (1.7), that

$$\int_0^\infty \frac{G(t,s)}{\rho(t)} \rho(s) q(s) dr \le \liminf_{r \to \infty} \int_0^\infty G(t,s) \frac{G(s,r)}{G(t,r)} q(s) ds \le \alpha_q.$$

This proves (2.6). Inequality (2.7) follows from inequalities (2.4), (2.6) and the fact that $\omega(t) = a + b\rho(t)$.

(iii) Using (1.7) and Fubini-Tonelli's theorem, we obtain

$$\begin{split} V(qV(f))(t) &= \int_0^\infty [\int_0^\infty G(t,r)G(r,s)q(r)dr]f(s)ds \\ &\leq \int_0^\infty \alpha_q G(t,s)f(s)ds = \alpha_q V(f)(t). \end{split}$$
 the proof.

This completes the proof.

3. Proofs of main results

In this section, we prove Theorem 1.2 and Corollary 1.3. First, for a given nonnegative function q in $\mathcal{K} \cap C((0,\infty))$, we aim at determining the Green's function $G_q(t,s)$ of the linear problem

$$\frac{1}{A(t)}(A(t)u'(t))' - q(t)u(t) = -f(t), \quad t \in (0,\infty),$$

$$u(0) = 0, \quad \lim_{t \to \infty} \frac{u(t)}{\rho(t)} = 0.$$
(3.1)

Put $u(t) := \rho(t)v(t)$. It is easy to check that u is a solution of (3.1) if and only if v is a solution of the problem

$$\frac{1}{A(t)\rho^2(t)} (A(t)\rho^2(t)v'(t))' - q(t)v(t) = \frac{-f(t)}{\rho(t)}, \quad t \in (0,\infty),$$

$$\lim_{t \to 0} (A\rho^2 v')(t) = 0, \quad \lim_{t \to \infty} v(t) = 0.$$
(3.2)

Therefore, to obtain $G_q(t,s)$ it is sufficient to determine the Green's function $H_q(t,s)$ of the operator $u \mapsto \frac{-1}{A\rho^2} (A\rho^2 v')' + qv$ on $(0,\infty)$ with the Dirichlet conditions $\lim_{t\to 0} (A\rho^2 v')(t) = 0$, $\lim_{t\to\infty} v(t) = 0$. To this end, we need the following results.

Proposition 3.1. Let q be a nonnegative function in $\mathcal{K} \cap C((0,\infty))$, then the problem

$$\frac{1}{A(t)\rho^2(t)} (A(t)\rho^2(t)u'(t))' - q(t)u(t) = 0, \quad t \in (0,\infty),$$

$$\lim_{t \to 0} (A\rho^2 u')(t) = 0, \quad u(0) = 1,$$
(3.3)

has a unique positive solution $\varphi \in C([0,\infty)) \cap C^2((0,\infty))$. Moreover, φ is nondecreasing and for $t \geq 0$ satisfies

$$1 \le \varphi(t) \le \exp\left(\int_0^t \frac{1}{A(s)\rho^2(s)} (\int_0^s A(r)\rho^2(r)q(r)dr)ds\right) \le \exp(\|q\|).$$
(3.4)

In particular, $\varphi(\infty) := \lim_{t \to \infty} \varphi(t)$ exists and $1 \le \varphi(\infty) \le \exp(||q||)$.

Proof. (see [16]). Let K be the operator defined on $C([0,\infty))$ by

$$Kf(t) := \int_0^t \frac{1}{A(s)\rho^2(s)} \Big(\int_0^s A(r)\rho^2(r)q(r)f(r)dr \Big) ds, \quad t \in [0,\infty).$$

We put $K^j = K^{j-1} \circ K$ for any integer $j \ge 2$. Then we claim that for each $t \ge 0$ and $m \in \mathbb{N}$, we have

$$0 \le K^m \mathbf{1}(t) \le \frac{(K\mathbf{1})^m(t)}{m!}.$$
(3.5)

Indeed, if m = 0 or 1, (3.5) is valid. Now for a given $m \in \mathbb{N}$, suppose (3.5), then we have

$$\begin{split} K^{m+1}\mathbf{1}(t) &= K(K^m\mathbf{1})(t) \\ &\leq \frac{1}{m!}K((K\mathbf{1})^m)(t) \\ &= \frac{1}{m!}\int_0^t \frac{1}{A(s)\rho^2(s)} \Big(\int_0^s A(r)\rho^2(r)q(r)(K\mathbf{1})^m(r)\,dr\Big)ds. \end{split}$$

Since the function K1 is nondecreasing, it follows that

$$K^{m+1}\mathbf{1}(t) \le \frac{1}{m!} \int_0^t (K\mathbf{1})^m(s) \left(\frac{1}{A(s)\rho^2(s)} \int_0^s A(r)\rho^2(r)q(r)\,dr\right) ds$$
$$= \frac{1}{m!} \int_0^t (K\mathbf{1})^m(s)(K\mathbf{1})'(s)\,ds$$
$$= \frac{1}{(m+1)!} (K\mathbf{1})^{m+1}(t).$$

Therefore, the series $\sum_{m=0}^{\infty} (K^m \mathbf{1})(t)$ converges locally uniformly to a function $\varphi \in C([0,\infty))$ satisfying for each $t \geq 0$,

$$\varphi(t) = 1 + \int_0^t \frac{1}{A(s)\rho^2(s)} \Big(\int_0^s A(r)\rho^2(r)q(r)\varphi(r)dr\Big)ds.$$

Hence $\varphi \in C([0,\infty)) \cap C^2((0,\infty))$ and φ is a positive solution of (3.3).

Now, we show the uniqueness. Let $u, v \in C([0, \infty)) \cap C^2((0, \infty))$ be two positive solutions of (3.3). Then for each $R \in (0, \infty)$ and $t \in [0, R]$ we have

$$|u(t) - v(t)| \le K(|u - v|)(t).$$

Since K is a nondecreasing operator, we deduce by induction that for each $m \ge 0$,

$$\begin{aligned} |u(t) - v(t)| &\leq K^{m}(|u - v|)(t) \\ &\leq \sup_{r \in [0,R]} |u(r) - v(r)| K^{m} \mathbf{1}(R) \\ &\leq \sup_{r \in [0,R]} |u(r) - v(r)| \frac{(K\mathbf{1})^{m}(R)}{m!}. \end{aligned}$$

Letting m tend to infinity, we obtain |u(t) - v(t)| = 0 for all $t \in [0, R]$. So u = v on $[0, \infty)$. Finally (3.4) follows from the fact that

$$1 \le \varphi(t) = \sum_{m=0}^{\infty} (K^m \mathbf{1})(t) \le \sum_{m=0}^{\infty} \frac{(K\mathbf{1})^m(t)}{m!} = \exp(K\mathbf{1}(t)) \quad \forall t \ge 0,$$

$$K\mathbf{1}(t) \le \int_0^\infty \frac{1}{A(s)\rho^2(s)} \Big(\int_0^s A(r)\rho^2(r)q(rdr)\Big) ds = ||q||.$$

Remark 3.2. Let q be a nonnegative function in $\mathcal{K} \cap C((0,\infty))$ and φ be the solution of (3.3). It follows that the function ψ defined on $(0,\infty)$ by

$$\psi(t) := \varphi(t) \int_t^\infty \frac{ds}{A(s)\rho^2(s)\varphi^2(s)},$$

is a second solution of the equation

$$\frac{1}{A(t)\rho^2(t)}(A(t)\rho^2(t)u'(t))' - q(t)u(t) = 0, \quad \text{on } (0,\infty),$$

such that φ and ψ are linearly independent.

Furthermore, since for t > 0,

$$\frac{1}{\varphi^2(\infty)\rho(t)} \le \psi(t) \le \frac{1}{\varphi(t)} \int_t^\infty \frac{ds}{A(s)\rho^2(s)} = \frac{1}{\varphi(t)\rho(t)},$$
(3.6)

it follows that $\lim_{t\to\infty} \psi(t) = 0$ and also we have

$$\psi(t) \sim \int_t^\infty \frac{ds}{A(s)\rho^2(s)} = \frac{1}{\rho(t)} \quad \text{as } t \to 0.$$

Hence $\lim_{t\to 0} \rho(t)\psi(t) = 1$.

Now, following [13, Section 2, p.294], we deduce that $H_q(t,s)$ is given by

$$H_q(t,s) = \begin{cases} A(s)\rho^2(s)\varphi(s)\psi(t), & \text{if } 0 < s \le t < \infty, \\ A(s)\rho^2(s)\varphi(t)\psi(s), & \text{if } 0 < t \le s < \infty. \end{cases}$$

On the other hand, we deduce that $\{\rho\varphi, \rho\psi\}$ is a fundamental system of solutions of the equation $\frac{1}{A}(Au')' - qu = 0$ on $(0, \infty)$ satisfying

$$A(t)[(\rho\psi)(t)(\rho\varphi)'(t) - (\rho\varphi)(t)(\rho\psi)'(t)] = 1 \quad \text{for } t \in (0,\infty).$$
(3.7)

Furthermore, the Green's function $G_q(t,s)$ of problem (3.1) is given by

$$G_q(t,s) = \frac{\rho(t)}{\rho(s)} H_q(t,s) = \begin{cases} A(s)\rho(t)\rho(s)\varphi(s)\psi(t), & \text{if } 0 < s \le t < \infty, \\ A(s)\rho(t)\rho(s)\varphi(t)\psi(s), & \text{if } 0 < t \le s < \infty. \end{cases}$$

That is,

$$G_q(t,s) = A(s)\rho(t)\rho(s)\varphi(t)\varphi(s) \int_{t\vee s}^{\infty} \frac{dr}{A(r)\rho^2(r)\varphi^2(r)}$$
(3.8)

$$= A(s)\rho(t \wedge s)\rho(t \vee s)\varphi(t \wedge s)\psi(t \vee s), \tag{3.9}$$

where $t \wedge s = \min(t, s)$ and $t \vee s = \max(t, s)$.

Next, we recall that the kernels V and V_q are defined on $\mathcal{B}^+((0,\infty))$ by

$$Vf(t) := \int_0^\infty G(t,s)f(s)ds, \quad V_qf(t) := \int_0^\infty G_q(t,s)f(s)ds, \quad t \ge 0$$

Proposition 3.3. Let q be a nonnegative function in $\mathcal{K} \cap C((0,\infty))$, then we have

$$e^{-2\|q\|}G(t,s) \le G_q(t,s) \le G(t,s).$$
 (3.10)

In particular for $f \in \mathcal{B}^+((0,\infty))$, we obtain

$$e^{-2\|q\|}Vf \le V_qf \le Vf.$$
 (3.11)

Proof. Using (3.9), (3.6) and that the function φ is nondecreasing, we obtain inequalities (3.10). Integrating inequalities (3.10), we obtain (3.11).

Corollary 3.4. Let q be a nonnegative function in $\mathcal{K} \cap C((0,\infty))$ and let f in $\mathcal{B}^+((0,\infty))$, then the following two statements are equivalent.

- (i) The function $t \to V_q f(t)$ is continuous on $[0, \infty)$. (ii) The integral $\int_0^\infty A(s) \min(1, \rho(s)) f(s) ds$ converges.

Proposition 3.5. Let q be a nonnegative function in $\mathcal{K} \cap C((0,\infty))$ and let $f \in$ $\mathcal{B}^+((0,\infty))$ such that $s \to A(s)\min(1,\rho(s))f(s)$ is continuous and integrable on $(0,\infty)$. Then $V_a f$ is the unique nonnegative continuous solution of problem (3.1).

Proof. Let q be a nonnegative function in $\mathcal{K} \cap C((0,\infty))$ and $f \in \mathcal{B}^+((0,\infty))$. By Corollary 3.4, the function $t \to V_q f(t)$ is continuous on $[0, \infty)$. On the other hand, for t > 0, we have

$$\begin{aligned} V_q f(t) &= \int_0^\infty G_q(t,s) f(s) ds \\ &= (\rho \psi)(t) \int_0^t A(s) \rho(s) \varphi(s) f(s) ds + (\rho \varphi)(t) \int_t^\infty A(s) \rho(s) \psi(s) f(s) ds. \end{aligned}$$

So $V_q f$ is differentiable on $(0, \infty)$ and we have for t > 0,

$$(V_q f)'(t) = (\rho \psi)'(t) \int_0^t A(s)\rho(s)\varphi(s)f(s)ds + (\rho \varphi)'(t) \int_t^\infty A(s)\rho(s)\psi(s)f(s)ds.$$

Therefore by using the fact that $\rho\varphi$ and $\rho\psi$ are solutions of the equation $\frac{1}{4}(Au')'$ – qu = 0 on $(0, \infty)$ and (3.7), we obtain

$$(A(V_q f)')'(t) = (A(\rho\psi)')'(t) \int_0^t A(s)\rho(s)\varphi(s)f(s)ds$$

+ $(A(\rho\varphi)')'(t) \int_t^\infty A(s)\rho(s)\psi(s)f(s)ds$
+ $A(t)f(t)[A(\rho\varphi)(\rho\psi)' - A(\rho\psi)(\rho\varphi)'](t)$
= $A(t)q(t)V_qf(t) - A(t)f(t).$

So $V_q f$ is a solution of the equation $\frac{1}{A(t)}(A(t)u'(t))' - q(t)u(t) = -f(t)$. Now since $0 \leq V_q f \leq V f$, it follows by Corollary 2.2, that $V_q f(0) = 0$ and $\lim_{t\to\infty} \frac{V_q f(t)}{\rho(t)} = 0$. It remains to prove the uniqueness. Assume that there exist two positive so-

lutions $u, v \in C([0,\infty)) \cap C^2((0,\infty))$ to problem (3.1). Let $\theta := u - v$, then $\theta \in C([0,\infty)) \cap C^2((0,\infty))$ and satisfies

$$\frac{1}{A(t)}(A(t)\theta'(t))' - q(t)\theta(t) = 0 \quad \text{on } (0,\infty),$$
$$\theta(0) = 0, \quad \lim_{t \to \infty} \frac{\theta(t)}{\rho(t)} = 0.$$

Hence, there exists $\lambda, \mu \in \mathbb{R}$, such that

$$\theta(t) = \lambda \rho(t)\varphi(t) + \mu \rho(t)\psi(t), \text{ for } t \ge 0.$$

So using this fact, Proposition 3.1, Remark 3.2 and that

$$\theta(0) = \lim_{t \to \infty} \frac{\theta(t)}{\rho(t)} = 0$$

we deduce that $\lambda = \mu = 0$. That is, u = v. This completes the proof.

Corollary 3.6. Let q be a nonnegative function in $\mathcal{K} \cap C((0,\infty))$ and let $f \in \mathcal{B}^+((0,\infty))$ such that $s \to A(s)\min(1,\rho(s))f(s)$ is continuous and integrable on $(0,\infty)$. Then $V_q f$ satisfies the resolvent equation

$$Vf = V_q f + V_q (qVf) = V_q f + V(qV_q f).$$
 (3.12)

In particular, if $V(qf) < \infty$, we have

$$(I - V_q(q \cdot))(I + V(q \cdot))f = (I + V(q \cdot))(I - V_q(q \cdot))f = f.$$
 (3.13)

Proof. Let q be a nonnegative function in $\mathcal{K} \cap C((0,\infty))$ and let $f \in \mathcal{B}^+((0,\infty))$ such that $s \to A(s) \min(1, \rho(s)) f(s)$ is continuous and integrable on $(0,\infty)$.

By Proposition 2.1 it is clear that the function $t \mapsto q(t)Vf(t)$ is continuous on $(0, \infty)$ and there exists a nonnegative constant c such that

$$Vf(t) \le (1+\rho(t)) \int_0^\infty A(s) \min(1,\rho(s)) f(s) ds \le c(1+\rho(t)).$$
(3.14)

So we deduce by Proposition 2.4 that

$$\int_0^\infty A(s)\min(1,\rho(s))q(s)Vf(s)ds \le c \int_0^\infty G(1,s)(1+\rho(s))q(s)ds \le 2c\alpha_q < \infty.$$

Let $\theta := Vf - V_q f - V_q (qVf)$. By using Corollary 2.2 and Proposition 3.5, the function θ is a solution of the problem

$$\frac{1}{A(t)}(A(t)\theta'(t))' - q(t)\theta(t) = 0, \quad t \in (0,\infty),$$

$$\theta(0) = 0, \quad \lim_{t \to \infty} \frac{\theta(t)}{\rho(t)} = 0.$$
(3.15)

From the uniqueness in Proposition 3.5, we deduce that $\theta = 0$.

Now, by using Corollary 3.4 and (3.11), we deduce that the function $t \mapsto q(t)V_qf(t)$ is continuous on $(0,\infty)$ and that

$$\int_0^\infty A(s)\min(1,\rho(s))q(s)V_qf(s)ds \le \int_0^\infty A(s)\min(1,\rho(s))q(s)Vf(s)ds < \infty.$$

So by similar arguments as above, we obtain $Vf - V_qf - V(qV_qf) = 0$. This completes the proof.

We recall that for $a, b \ge 0$ such that a + b > 0, we have

$$\omega(t) = a + b\rho(t), \ t \in [0, \infty)$$

The next Lemma will be useful for the proof of Theorem 1.2.

Lemma 3.7. Let q be a nonnegative function in $\mathcal{K} \cap C((0,\infty))$, then we have

$$e^{-2\|q\|}\omega \le \omega - V_q(q\omega) \le \omega.$$

Proof. Let $\theta := \omega - V_q(q\omega)$. It is clear that $\theta \leq \omega$. Now since $\{\rho\varphi, \rho\psi\}$ is a fundamental system of solutions of the equation

$$\frac{1}{A(t)}(A(t)u'(t))' - q(t)u(t) = 0, \qquad (3.16)$$

and the function θ is also a solution of this equation with $\theta(0) = a$ and $\lim_{t\to\infty} \frac{\theta(t)}{\rho(t)} = b$, we deduce by using Proposition 3.1 and Remark 3.2 that

$$\theta(t) = \frac{b}{\varphi(\infty)}\rho(t)\varphi(t) + a\rho(t)\psi(t), \quad t > 0.$$

Using Proposition 3.1 and (3.6), this implies that

$$\theta = \omega - V_q(q\omega) \ge \frac{b}{\varphi(\infty)}\rho + \frac{a}{\varphi^2(\infty)} \ge \frac{1}{\varphi^2(\infty)}\omega \ge e^{-2\|q\|}\omega.$$

s complete.

The proof is complete.

Proof of Theorem 1.2. Since g satisfies (H2), there exists a nonnegative continuous function q in \mathcal{K} such for each $t \in (0, \infty)$, the map $s \to s(q(t) - g(t, s\omega(t)))$ is nondecreasing on [0, 1]. Let

$$\Lambda := \left\{ u \in \mathcal{B}^+((0,\infty)) : e^{-2\|q\|} \omega \le u \le \omega \right\},$$

and define the operator T on Λ by

$$Tu = \omega - V_q(q\omega) + V_q((q - g(\cdot, u))u).$$

By (H2), we have

$$0 \le g(., u) \le q$$
, for all $u \in \Lambda$. (3.17)

We claim that Λ is invariant under T. Indeed, since g is nonnegative, we have for $u\in\Lambda$

$$Tu \le \omega - V_q(q\omega) + V_q(qu) \le \omega$$

and by (3.17) and Lemma 3.7,

$$Tu \ge \omega - V_q(q\omega) \ge e^{-2\|q\|} \omega$$

Next, we will prove that the operator T is nondecreasing on Λ . Indeed, let $u, v \in \Lambda$ be such that $u \leq v$. Since for $t \in (0, \infty)$, the map $s \to s(q(t) - g(t, s\omega(t)))$ is nondecreasing on [0, 1], then we obtain

$$Tv - Tu = V_q([v(q - g(\cdot, v)) - u(q - g(\cdot, u))]) \ge 0.$$

Now, we consider the sequence $\{u_n\}$ defined by $u_0 = e^{-2||q||}\omega$ and $u_{n+1} = Tu_n$, for $n \in \mathbb{N}$. Since Λ is invariant under T, we have $u_1 = Tu_0 \ge u_0$ and by the monotonicity of T, we deduce that

$$e^{-2\|q\|}\omega = u_0 \le u_1 \le \dots \le u_n \le u_{n+1} \le \omega.$$

So the sequence $\{u_n\}$ converges to a function $u \in \Lambda$. Using hypotheses (H1)–(H2) and the monotone convergence theorem, we deduce that

$$u = (I - V_q(q \cdot))\omega + V_q((q - g(., u))u).$$

That is,

$$(I - V_q(q \cdot))u = (I - V_q(q \cdot))\omega - V_q(ug(\cdot, u)).$$

On the other hand, since $u \leq \omega$, then by (2.7), we obtain $V(qu) \leq V(q\omega) \leq \alpha_q \omega < \infty$. So by applying the operator $(I + V(q \cdot))$ on both sides of the above equality and using (3.12) and (3.13), we conclude that u satisfies

$$u = \omega - V(ug(\cdot, u)). \tag{3.18}$$

Next we aim at proving that u is a solution of problem (1.1). To this end, we remark by (3.17) that

$$ug(\cdot, u) \le q\omega. \tag{3.19}$$

By Proposition 2.1 (ii) and (2.7), this implies that the function $t \to V(ug(\cdot, u))(t)$ is continuous on $[0, \infty)$ and so by (3.18), u is continuous on $[0, \infty)$. Now, since by (H_1) and (3.19), the function $s \to A(s) \min(1, \rho(s))u(s)g(s, u(s))$ is continuous and integrable on $(0, \infty)$, we conclude by Corollary 2.2 that u is the required solution.

It remains to prove that u is the unique solution to (1.1). Assume that $v \in C([0,\infty)) \cap C^2((0,\infty))$ is another nonnegative solution to problem (1.1). Then we have

$$v = \omega - V(vg(\cdot, v)). \tag{3.20}$$

Now let h be the function defined on $(0, \infty)$ by

$$h(t) = \begin{cases} \frac{v(t)g(t,v(t)) - u(t)g(t,u(t))}{v(t) - u(t)} & \text{if } v(t) \neq u(t), \\ 0 & \text{if } v(t) = u(t). \end{cases}$$

From (H3), we have $h \in \mathcal{B}^+((0,\infty))$ and by using (3.18) and (3.20), we obtain

$$(I + V(h.))(v - u) = 0.$$

On the other hand, since by (H2), we have $h \leq q$, then by using (2.7) we deduce that

$$V(h|v-u|) \le 2V(q\omega) \le 2\alpha_q \omega < \infty.$$

Hence by (3.13), we conclude that u = v. This completes the proof.

Proof of Corollary 1.3. Let g(t,s) = p(t)f(s) and $\theta(s) = sf(s)$, and let $q(t) = p(t) \max_{0 \le \xi \le \omega(t)} \theta'(\xi) \in \mathcal{K}$. It is clear that hypotheses (H1) and (H3) are satisfied. Moreover, by a simple computation, we obtain

$$\frac{d}{ds}[s(q(t) - g(t, s\omega(t)))] = q(t) - p(t)\theta'(s\omega(t)) \ge 0 \text{ for } s \in [0, 1] \text{ and } t > 0.$$

This implies that the function g satisfies hypothesis (H2). So the result follows by Theorem 1.2.

Example 3.8. Let $a \ge 0$ and $b \ge 0$ with a + b > 0. Let $\sigma \ge 0$, and p be a positive continuous function on $(0, \infty)$ such that

$$\int_0^\infty A(r)\rho(r)(\omega(t))^\sigma p(r)dr < \infty.$$

Since the function $q(t) := (\sigma + 1)p(t)(\omega(t))^{\sigma}$ belongs to the class \mathcal{K} , the problem

$$\frac{1}{A(t)}(A(t)u'(t))' = p(t)u^{\sigma+1}(t), \quad t \in (0,\infty),$$
$$u(0) = a, \quad \lim_{t \to \infty} \frac{u(t)}{\rho(t)} = b,$$

has a unique positive solution $u \in C([0,\infty)) \cap C^2((0,\infty))$ satisfying

 $e^{-2\|q\|}\omega(t) \leq u(t) \leq \omega(t), \quad t \geq 0.$

Example 3.9. Let $a \ge 0$ and $b \ge 0$ with a + b > 0. Let $\sigma \ge 0$, $\gamma > 0$ and p be a positive continuous function on $(0, \infty)$ such that

$$\int_0^\infty A(r)\rho(r)(\omega(t))^{\sigma+\gamma}p(r)dr < \infty.$$

Let $\theta(s) = s^{\sigma+1} \log(1 + s^{\gamma})$. Since the function $q(t) := p(t) \max_{0 \le \xi \le \omega(t)} \theta'(\xi)$ belongs to the class \mathcal{K} , then the problem

$$\frac{1}{A(t)}(A(t)u'(t))' = p(t)u^{\sigma+1}(t)\log(1+u^{\gamma}(t)), \quad t \in (0,\infty),$$
$$u(0) = a, \quad \lim_{t \to \infty} \frac{u(t)}{\rho(t)} = b,$$

has a unique positive solution $u \in C([0,\infty)) \cap C^2((0,\infty))$ satisfying

$$e^{-2\|q\|}\omega(t) \le u(t) \le \omega(t), \quad t \ge 0.$$

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