

Triple Positive Solutions of the Multi-Point Boundary Value Problem for Second-Order Differential Equations

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Abstract We consider the second-order differential equation

$$u''(t) + q(t)f(t, u(t), u'(t)) = 0, \quad 0 < t < 1,$$

subject to three-point boundary condition

$$u(0) = 0, \quad u(1) = a_0 u(\xi_0),$$

or to m -point boundary condition

$$u'(0) = \sum_{i=1}^{m-2} b_i u'(\xi_i), \quad u(1) = \sum_{i=1}^{m-2} a_i u(\xi_i).$$

We show the existence of at least three positive solutions of the above multi-point boundary-value problem by applying a new fixed-point theorem introduced by Avery and Peterson.

Keywords ordinary differential equation; triple positive solutions; Multi-point boundary-value problem; fixed point theorem.

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1. Introduction

The study of multi-point boundary-value problems for linear second-order ordinary differential equations was initiated by Il'in and Moiseev [1]. Since then nonlinear multi-point boundary-value problems have been studied by several authors using the Leray-Schauder continuation, Nonlinear Alternatives of Leray-Schauder, coincidence degree theory, and fixed point theorems in cones. We refer the readers to [2–8] for some existence results of nonlinear multi-point boundary-value problems. Recently, Ma [6] proved the existence of positive solutions for the three-point boundary-value problem

$$u'' + b(t)g(u) = 0, \quad 0 < t < 1,$$

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$$u(0) = 0, \quad u(1) = hu(\tau),$$

by the application of a fixed point theorem in cones. Cao and Ma [7] proved the existence of positive solutions to the boundary-value problem

$$u'' + \lambda a(t)f(u, u') = 0, \quad 0 < t < 1,$$

$$u(0) = 0, \quad u(1) = \sum_{i=1}^{m-2} h_i u(\tau_i),$$

by the use of the Leray-Schauder fixed point theorem. Ma [8] proved the existence of at least two positive solutions to multi-point boundary-value problem

$$u'' + \lambda f(t, u) = 0, \quad 0 < t < 1,$$

$$u'(0) = \sum_{i=1}^{m-2} k_i u'(\tau_i), \quad u(1) = \sum_{i=1}^{m-2} h_i u(\tau_i).$$

In this paper, we concentrate on getting three positive solutions for the second-order differential equation

$$u''(t) + q(t)f(t, u(t), u'(t)) = 0, \quad 0 < t < 1, \quad (1.1)$$

subject to three-point boundary condition

$$u(0) = 0, \quad u(1) = a_0 u(\xi_0) \quad (1.2)$$

or to m -point boundary condition

$$u'(0) = \sum_{i=1}^{m-2} b_i u'(\xi_i), \quad u(1) = \sum_{i=1}^{m-2} a_i u(\xi_i). \quad (1.3)$$

In this article, we always assume that

(A₁) $\xi_0 \in (0, 1)$, $a_0 \in (0, \infty)$ satisfy $0 < a_0 \xi_0 < 1$.

(A₂) $\xi_i \in (0, 1)$ with $0 < \xi_1 < \xi_2 < \cdots < \xi_{m-2} < 1$, $a_i, b_i \in [0, \infty)$ satisfy $0 < \sum_{i=1}^{m-2} a_i < 1$ and $\sum_{i=1}^{m-2} b_i < 1$.

(A₃) $f : [0, 1] \times [0, \infty) \times \mathbb{R} \rightarrow [0, \infty)$ is continuous.

(A₄) $q : [0, 1] \rightarrow [0, \infty)$ is continuous and there is $t_0 \in [\xi_0, 1]$ such that $q(t_0) > 0$.

(A'₄) $q : [0, 1] \rightarrow [0, \infty)$ is continuous and there is $t_1 \in [0, 1]$ such that $q(t_1) > 0$.

By a positive solution of (1.1) with (1.2) or (1.1) with (1.3) we mean a function $u(t)$ which satisfies the differential equation (1.1), the boundary condition (1.2) or (1.3) and $u(t) \geq 0$, $t \in [0, 1]$.

Our main results will depend on an application of a fixed-point theorem due to Avery and Peterson [10] which is a generalization of the fixed-point theorem of Leggett-Williams. The emphasis here is that the nonlinear term f depends on the first-order derivative explicitly. To the best of the authors' knowledge, there are no results for triple positive solutions to the multi-point boundary-value problems.

2. Background materials and definitions

Definition 1 The map α is said to be a nonnegative continuous concave functional on a cone P of a real Banach space E provided that $\alpha : P \rightarrow [0, \infty)$ is continuous and

$$\alpha(tx + (1-t)y) \geq t\alpha(x) + (1-t)\alpha(y)$$

for all $x, y \in P$ and $0 \leq t \leq 1$. Similarly, we say the map β is a nonnegative continuous convex functional on a cone P of a real Banach space E provided that $\beta : P \rightarrow [0, \infty)$ is continuous and

$$\beta(tx + (1-t)y) \leq t\beta(x) + (1-t)\beta(y)$$

for all $x, y \in P$ and $0 \leq t \leq 1$.

Let P be a cone in a real Banach space E , γ and θ be nonnegative continuous convex functionals on P , α be a nonnegative continuous concave functional on P , and ψ be a nonnegative continuous functional on P . Then for positive real numbers c, d, l and R , we define the following convex sets:

$$P(\gamma; R) = \{x \in P \mid \gamma(x) < R\},$$

$$P(\gamma, \alpha; d, R) = \{x \in P \mid d \leq \alpha(x), \gamma(x) \leq R\},$$

$$P(\gamma, \theta, \alpha; d, l, R) = \{x \in P \mid d \leq \alpha(x), \theta(x) \leq l, \gamma(x) \leq R\},$$

and a closed set

$$Q(\gamma, \psi; c, R) = \{x \in P \mid c \leq \psi(x), \gamma(x) \leq R\}.$$

The following fixed-point theorem due to Avery and Peterson is fundamental in the proofs of our main results.

Lemma 1 ([10]) Let P be a cone in a real Banach space E . Let γ and θ be nonnegative continuous convex functionals on P , α be a nonnegative continuous concave functional on P , and ψ be a nonnegative continuous functional on P satisfying $\psi(\lambda x) \leq \lambda\psi(x)$ for $0 \leq \lambda \leq 1$, such that for some positive numbers M_0 and R

$$\alpha(x) \leq \psi(x) \text{ and } \|x\| \leq M_0\gamma(x) \tag{2.1}$$

for all $x \in \overline{P(\gamma, R)}$. Suppose $T : \overline{P(\gamma, R)} \rightarrow \overline{P(\gamma, R)}$ is completely continuous and there exist positive numbers c, d and l with $c < d$ such that

$$(S_1) \quad \{x \in P(\gamma, \theta, \alpha; d, l, R) \mid \alpha(x) > d\} \neq \emptyset \text{ and } \alpha(Tx) > d \text{ for all } x \in P(\gamma, \theta, \alpha; d, l, R);$$

$$(S_2) \quad \alpha(Tx) > d \text{ for } x \in P(\gamma, \alpha; d, R) \text{ with } \theta(Tx) > l;$$

$$(S_3) \quad 0 \notin Q(\gamma, \psi; c, R), \text{ and } \psi(Tx) < c \text{ for } x \in Q(\gamma, \psi; c, R) \text{ with } \psi(x) = c.$$

Then T has at least three fixed points $x_1, x_2, x_3 \in \overline{P(\gamma, R)}$, such that

$$\gamma(x_i) \leq R \text{ for } i = 1, 2, 3; \quad d < \alpha(x_1);$$

$$c < \psi(x_2) \text{ with } \alpha(x_2) < d; \quad \psi(x_3) < c.$$

3. Existence of triple positive solutions

In this section, we impose growth conditions on f which allow us to apply Lemma 1 to establish the existence of triple positive solutions of Problem (1.1), (1.2) and (1.1), (1.3).

We first deal with the problem (1.1) with three-point boundary-value condition (1.2). Let $X = C^1[0, 1]$ be endowed with the maximum norm

$$\|u\| = \max\left\{\max_{0 \leq t \leq 1} |u(t)|, \max_{0 \leq t \leq 1} |u'(t)|\right\}, \quad u \in X.$$

Define the cone $P \subset X$ by

$$P = \{u \in X | u(t) \geq 0, u(0) = 0, u(1) = a_0 u(\xi_0), \quad u(t) \text{ is concave on } [0, 1]\}.$$

Lemma 2 ([6]) *Under the assumption (A₁), if $u \in P$, then $\min_{\xi_0 \leq t \leq 1} u(t) \geq \varepsilon_0 \cdot \max_{0 \leq t \leq 1} u(t)$, where*

$$\varepsilon_0 = \min\left\{a_0 \xi_0, \frac{a_0(1 - \xi_0)}{1 - a_0 \xi_0}, \xi_0\right\}.$$

Let the nonnegative continuous concave functional α , the nonnegative continuous convex functional θ, γ , and the nonnegative continuous functional ψ be defined on the cone P by

$$\alpha(u) = \min_{\xi_0 \leq t \leq 1} u(t), \quad \theta(u) = \psi(u) = \max_{0 \leq t \leq 1} u(t), \quad \gamma(u) = \max_{0 \leq t \leq 1} |u'(t)|.$$

By Lemma 2, the functionals defined above satisfy

$$\varepsilon_0 \theta(u) \leq \alpha(u) \leq \theta(u) = \psi(u), \quad \|u\| = \max\{\theta(u), \gamma(u)\} = \gamma(u), \quad (3.1)$$

for all $u \in P$. Therefore, Condition (2.1) is satisfied.

Let $k(t, s) : [0, 1] \times [0, 1] \rightarrow [0, \infty)$ be defined by

$$k(t, s) = \begin{cases} \frac{t(1-s)}{1-a_0\xi_0} - \frac{a_0t(\xi_0-s)}{1-a_0\xi_0} - (t-s), & \text{for } 0 \leq s \leq t \leq 1 \text{ and } s \leq \xi_0; \\ \frac{t(1-s)}{1-a_0\xi_0} - \frac{a_0t(\xi_0-s)}{1-a_0\xi_0}, & \text{for } 0 \leq t \leq s \leq \xi_0; \\ \frac{t(1-s)}{1-a_0\xi_0}, & \text{for } 0 \leq t \leq s \leq 1 \text{ and } \xi_0 \leq s; \\ \frac{t(1-s)}{1-a_0\xi_0} - (t-s), & \text{for } \xi_0 \leq s \leq t \leq 1. \end{cases}$$

Lemma 3 ([5]) *Under the assumption (A₁), $k(t, s) \leq \Phi(s)$, for $(t, s) \in [0, 1] \times [0, 1]$, where*

$$\Phi(s) = \max\{1, a_0\} \cdot \frac{s(1-s)}{1-a_0\xi_0}.$$

Let

$$M = \int_0^1 q(s)ds + \frac{a_0}{1-a_0\xi_0} \int_0^{\xi_0} (\xi_0 - s)q(s)ds + \frac{1}{1-a_0\xi_0} \int_0^1 (1-s)q(s)ds,$$

$$N = \int_0^1 \Phi(s)q(s)ds.$$

Choose $\delta > 0, d > 0$ such that

$$0 < \delta < \min\{1, a_0\} \cdot \frac{\xi_0}{1-a_0\xi_0} \int_{\xi_0}^1 (1-s)q(s)ds,$$

$$(d+1) \cdot \max\left\{\frac{(1-a_0\xi_0^2)^2}{4(1-a_0\xi_0)^2}, \frac{a_0\xi_0 - a_0\xi_0^2}{1-a_0\xi_0}\right\} > d.$$

Let

$$d_0 = \frac{d+1}{\varepsilon_0} \cdot \max \left\{ \frac{1-a_0\xi_0^2}{1-a_0\xi_0}, \frac{(1-a_0\xi_0^2)^2}{4(1-a_0\xi_0)^2} \right\}.$$

To present our main results, we assume that there exist constants $c > 0$, $l > 0$, $R > 0$ satisfying $0 < c < d < d_0 < l < R$ and $\frac{R}{M} > \frac{d}{\delta}$, such that

$$(H_1) \quad f(t, u, v) \leq \frac{R}{M}, \text{ for } (t, u, v) \in [0, 1] \times [0, R] \times [-R, R];$$

$$(H_2) \quad f(t, u, v) \geq \frac{d}{\delta}, \text{ for } (t, u, v) \in [\xi_0, 1] \times [d, l] \times [-R, R];$$

$$(H_3) \quad f(t, u, v) < \frac{c}{N}, \text{ for } (t, u, v) \in [0, 1] \times [0, c] \times [-R, R].$$

Theorem 1 Assume that (A_1) , (A_3) , (A_4) and (H_1) – (H_3) hold. Then the problem (1.1) with (1.2) has at least three positive solutions u_1 , u_2 and u_3 satisfying

$$\begin{aligned} \max_{0 \leq t \leq 1} |u'_i(t)| &\leq R, \text{ for } i = 1, 2, 3; \\ d &< \min_{\xi_0 \leq t \leq 1} u_1(t); \\ c &< \max_{0 \leq t \leq 1} u_2(t), \text{ with } \min_{\xi_0 \leq t \leq 1} u_2(t) < d; \\ \max_{0 \leq t \leq 1} u_3(t) &< c. \end{aligned} \tag{3.2}$$

Proof The problem (1.1) with (1.2) is equivalent to the integral equation

$$\begin{aligned} u(t) &= - \int_0^t (t-s)q(s)f(s, u(s), u'(s))ds - \frac{a_0 t}{1-a_0\xi_0} \int_0^{\xi_0} (\xi_0-s)q(s)f(s, u(s), u'(s))ds + \\ &\quad \frac{t}{1-a_0\xi_0} \int_0^1 (1-s)q(s)f(s, u(s), u'(s))ds \\ &= \int_0^1 k(t, s)q(s)f(s, u(s), u'(s))ds \stackrel{\text{def}}{=} Tu(t). \end{aligned}$$

For $u \in P$, it is easy to check that $(Tu)(0) = 0$, $(Tu)(1) = a_0(Tu)(\xi_0)$ and $(Tu)''(t) = -q(t)f(t, u(t), u'(t)) \leq 0$. Hence, Tu is concave on $[0, 1]$ and $Tu \in P$. Moreover, it is well known that this operator $T : P \rightarrow P$ is completely continuous and fixed points of T are solutions of (1.1), (1.2). We now show that all conditions of Lemma 1 are satisfied.

If $u \in \overline{P(\gamma, R)}$, then $\gamma(u) = \max_{0 \leq t \leq 1} |u'(t)| \leq R$, so $\max_{0 \leq t \leq 1} u(t) \leq R$ and the assumption (H_1) implies $f(t, u(t), u'(t)) \leq \frac{R}{M}$. On the other hand, for $u \in P$, we have $Tu \in P$. Because of the concavity of Tu on $[0, 1]$, we have $\max_{0 \leq t \leq 1} |(Tu)'(t)| = \max\{|(Tu)'(0)|, |(Tu)'(1)|\}$, where

$$\begin{aligned} |(Tu)'(0)| &= \left| - \frac{a_0}{1-a_0\xi_0} \int_0^{\xi_0} (\xi_0-s)q(s)f(s, u(s), u'(s))ds + \right. \\ &\quad \left. \frac{1}{1-a_0\xi_0} \int_0^1 (1-s)q(s)f(s, u(s), u'(s))ds \right| \\ &\leq \frac{R}{M} \left(\frac{a_0}{1-a_0\xi_0} \int_0^{\xi_0} (\xi_0-s)q(s)ds + \frac{1}{1-a_0\xi_0} \int_0^1 (1-s)q(s)ds \right) \\ &< \frac{R}{M} \cdot M = R, \end{aligned}$$

$$|(Tu)'(1)| = \left| - \int_0^1 q(s)f(s, u(s), u'(s))ds - \right.$$

$$\begin{aligned}
& \frac{a_0}{1-a_0\xi_0} \int_0^{\xi_0} (\xi_0-s)q(s)f(s,u(s),u'(s))ds + \\
& \left| \frac{1}{1-a_0\xi_0} \int_0^1 (1-s)q(s)f(s,u(s),u'(s))ds \right| \\
\leq & \frac{R}{M} \left(\int_0^1 q(s)ds + \frac{a_0}{1-a_0\xi_0} \int_0^{\xi_0} (\xi_0-s)q(s)ds + \frac{1}{1-a_0\xi_0} \int_0^1 (1-s)q(s)ds \right) \\
= & \frac{R}{M} \cdot M = R.
\end{aligned}$$

So $\gamma(Tu) = \max_{0 \leq t \leq 1} |(Tu)'(t)| \leq R$. Hence, $T : \overline{P(\gamma, R)} \rightarrow \overline{P(\gamma, R)}$.

To check condition (S_1) of Lemma 1, we choose $u_0(t) = \frac{d+1}{\varepsilon_0}(-t^2 + \frac{1-a_0\xi_0^2}{1-a_0\xi_0}t)$, $t \in [0, 1]$. It is easy to see that $u_0 \in P$. By (3.1) and the choice of u_0 , d , l , R , we have

$$\begin{aligned}
\theta(u_0) &= \max_{0 \leq t \leq 1} |u_0(t)| = \frac{d+1}{\varepsilon_0} \cdot \max \left\{ \frac{a_0\xi_0 - a_0\xi_0^2}{1-a_0\xi_0}, \frac{(1-a_0\xi_0^2)^2}{4(1-a_0\xi_0)^2} \right\} \leq d_0 < l, \\
\gamma(u_0) &= \max_{0 \leq t \leq 1} |u_0'(t)| = \frac{d+1}{\varepsilon_0} \cdot \frac{1-a_0\xi_0^2}{1-a_0\xi_0} \leq d_0 < R, \\
\alpha(u_0) &\geq \varepsilon_0\theta(u_0) = (d+1) \cdot \max \left\{ \frac{a_0\xi_0 - a_0\xi_0^2}{1-a_0\xi_0}, \frac{(1-a_0\xi_0^2)^2}{4(1-a_0\xi_0)^2} \right\} > d.
\end{aligned}$$

So $u_0 \in P(\gamma, \theta, \alpha; d, l, R)$ and $\alpha(u_0) > d$, i.e., $\{u \in P(\gamma, \theta, \alpha; d, l, R) | \alpha(u) > d\} \neq \emptyset$. If $u \in P(\gamma, \theta, \alpha; d, l, R)$, then $d \leq u(t) \leq l$, $|u'(t)| \leq R$ for $\xi_0 \leq t \leq 1$. From the assumption (H_2) we have $f(t, u(t), u'(t)) \geq \frac{d}{\delta}$ for $\xi_0 \leq t \leq 1$, and by the definition of α and the cone P , we have to distinguish two cases: (i) $\alpha(Tu) = (Tu)(\xi_0)$ and (ii) $\alpha(Tu) = (Tu)(1)$.

In case (i), by $0 < \xi_0 < 1$ we have

$$\begin{aligned}
(Tu)(\xi_0) &= - \int_0^{\xi_0} (\xi_0-s)q(s)f(s,u(s),u'(s))ds - \\
& \frac{a_0\xi_0}{1-a_0\xi_0} \int_0^{\xi_0} (\xi_0-s)q(s)f(s,u(s),u'(s))ds + \\
& \frac{\xi_0}{1-a_0\xi_0} \int_0^1 (1-s)q(s)f(s,u(s),u'(s))ds \\
= & \frac{1}{1-a_0\xi_0} \int_0^{\xi_0} sq(s)f(s,u(s),u'(s))ds + \\
& \frac{\xi_0}{1-a_0\xi_0} \int_{\xi_0}^1 q(s)f(s,u(s),u'(s))ds - \\
& \frac{\xi_0}{1-a_0\xi_0} \int_0^1 sq(s)f(s,u(s),u'(s))ds \\
\geq & \frac{\xi_0}{1-a_0\xi_0} \left(\int_0^{\xi_0} sq(s)f(s,u(s),u'(s))ds + \right. \\
& \left. \int_{\xi_0}^1 q(s)f(s,u(s),u'(s))ds - \int_0^1 sq(s)f(s,u(s),u'(s))ds \right) \\
= & \frac{\xi_0}{1-a_0\xi_0} \int_{\xi_0}^1 (1-s)q(s)f(s,u(s),u'(s))ds
\end{aligned}$$

$$\begin{aligned} &\geq \frac{d}{\delta} \cdot \frac{\xi_0}{1 - a_0 \xi_0} \int_{\xi_0}^1 (1-s)q(s)ds \\ &> \frac{d}{\delta} \cdot \delta = d. \end{aligned}$$

In case (ii), we have

$$(Tu)(1) = a_0(Tu)(\xi_0) \geq \frac{d}{\delta} \cdot \frac{a_0 \xi_0}{1 - a_0 \xi_0} \int_{\xi_0}^1 (1-s)q(s)ds > \frac{d}{\delta} \cdot \delta = d.$$

So, combining the cases (i) and (ii), we have $\alpha(Tu) > d$, for all $u \in P(\gamma, \theta, \alpha; d, l, R)$. This shows that the condition (S₁) of Lemma 1 is satisfied.

Secondly, because of $T(P) \subset P$ and (3.1), noting the choice of d_0 , d and l , we have

$$\begin{aligned} |\alpha(Tu)| &\geq \varepsilon_0 \theta(Tu) > \varepsilon_0 l > \varepsilon_0 d_0 \\ &= (d+1) \cdot \max \left\{ \frac{1 - a_0 \xi_0^2}{1 - a_0 \xi_0}, \frac{(1 - a_0 \xi_0^2)^2}{4(1 - a_0 \xi_0)^2} \right\} \\ &\geq (d+1) \cdot \frac{1 - a_0 \xi_0^2}{1 - a_0 \xi_0} > d+1 > d, \end{aligned}$$

for all $u \in P(\gamma, \alpha; d, R)$ with $\theta(Tu) > l$. Thus, the condition (S₂) of Lemma 1 is satisfied.

Finally, we show that (S₃) of Lemma 1 also holds. Clearly, as $\psi(0) = 0 < c$, there holds that $0 \notin Q(\gamma, \psi; c, R)$. Suppose that $u \in Q(\gamma, \psi; c, R)$ with $\psi(u) = c$, then $0 \leq u(t) \leq c$, $|u'(t)| \leq R$ for $0 \leq t \leq 1$. Then, by the definition of the operator T , Lemma 3 and the assumption (H₃), we have

$$\begin{aligned} \psi(Tu) &= \max_{0 \leq t \leq 1} (Tu)(t) = \max_{0 \leq t \leq 1} \int_0^1 k(t, s)q(s)f(s, u(s), u'(s))ds \\ &\leq \int_0^1 \Phi(s)q(s)f(s, u(s), u'(s))ds < \frac{c}{N} \int_0^1 \Phi(s)q(s)ds = \frac{c}{N} \cdot N = c. \end{aligned}$$

So (S₃) of Lemma 1 is satisfied. Therefore, an application of Lemma 1 implies that the problem (1.1) with (1.2) has at least three positive solutions u_1 , u_2 , and u_3 satisfying (3.2). The proof is completed. \square

Now we deal with the problem (1.1) with m -point boundary-value condition (1.3). The method is just similar to what we have done above.

Define the cone $P_1 \subset X = C^1[0, 1]$ by

$$P_1 = \left\{ u \in X \mid \begin{array}{l} u(t) \geq 0, u'(0) = \sum_{i=1}^{m-2} b_i u'(\xi_i), u(1) = \sum_{i=1}^{m-2} a_i u(\xi_i), \\ u(t) \text{ is concave on } [0, 1]. \end{array} \right\}$$

Lemma 4 ([8]) *Under the assumption (A₂), if $u \in P_1$, then $u(t)$ is non-increasing on $[0, 1]$ and satisfies $\min_{0 \leq t \leq 1} u(t) \geq \eta_0 \cdot \max_{0 \leq t \leq 1} u(t)$, where*

$$\eta_0 = \frac{\sum_{i=1}^{m-2} a_i (1 - \xi_i)}{1 - \sum_{i=1}^{m-2} a_i \xi_i}.$$

Lemma 5 ([8]) *Under the assumption (A₂), then for $y \in C[0, 1]$ with $y(t) \geq 0$ for $t \in [0, 1]$, the*

problem

$$u'' + y(t) = 0, \quad 0 < t < 1,$$

$$u'(0) = \sum_{i=1}^{m-2} b_i u'(\xi_i), \quad u(1) = \sum_{i=1}^{m-2} a_i u(\xi_i)$$

has a unique solution $u \in P_1$. Moreover,

$$u(t) = - \int_0^t (t-s)y(s)ds + At + B,$$

where

$$A = \frac{\sum_{i=1}^{m-2} b_i \int_0^{\xi_i} y(s)ds}{\sum_{i=1}^{m-2} b_i - 1},$$

$$B = \frac{1}{1 - \sum_{i=1}^{m-2} a_i} \left(\int_0^1 (1-s)y(s)ds - \sum_{i=1}^{m-2} a_i \int_0^{\xi_i} (\xi_i - s)y(s)ds - \frac{\sum_{i=1}^{m-2} b_i \int_0^{\xi_i} y(s)ds}{\sum_{i=1}^{m-2} b_i - 1} \left(1 - \sum_{i=1}^{m-2} a_i \xi_i \right) \right).$$

Let the nonnegative continuous concave functional α_1 , the nonnegative continuous convex functional θ_1, γ_1 , and the nonnegative continuous functional ψ_1 be defined on the cone P_1 respectively by

$$\alpha_1(u) = \min_{0 \leq t \leq 1} |u(t)| = u(1), \quad \theta_1(u) = \psi_1(u) = \max_{0 \leq t \leq 1} |u(t)| = u(0),$$

$$\gamma_1(u) = \max\{ \max_{0 \leq t \leq 1} |u(t)|, \max_{0 \leq t \leq 1} |u'(t)| \} = \max\{u(0), |u'(1)|\}$$

for $u \in P_1$. By Lemma 4, the functionals defined above satisfy

$$\eta_0 \theta_1(u) \leq \alpha_1(u) \leq \theta_1(u) = \psi_1(u), \quad \|u\| = \gamma_1(u) \quad (3.3)$$

for all $u \in P_1$. Therefore, the condition (2.1) is satisfied.

Let

$$M_1 = \max \left\{ \frac{1}{1 - \sum_{i=1}^{m-2} a_i} \left(\int_0^1 (1-s)q(s)ds + \frac{1 - \sum_{i=1}^{m-2} a_i \xi_i}{1 - \sum_{i=1}^{m-2} b_i} \sum_{i=1}^{m-2} b_i \int_0^{\xi_i} q(s)ds \right), \right. \\ \left. \int_0^1 q(t)ds + \frac{1}{1 - \sum_{i=1}^{m-2} b_i} \sum_{i=1}^{m-2} b_i \int_0^{\xi_i} q(s)ds \right\},$$

$$N_1 = \frac{1}{1 - \sum_{i=1}^{m-2} a_i} \left(\int_0^1 (1-s)q(s)ds + \frac{1 - \sum_{i=1}^{m-2} a_i \xi_i}{1 - \sum_{i=1}^{m-2} b_i} \sum_{i=1}^{m-2} b_i \int_0^{\xi_i} q(s)ds \right).$$

Choose $\delta_1 > 0, d_1 > 0, d^* > 0$, such that

$$0 < \delta_1 < \eta_0 \sum_{i=1}^{m-2} a_i \left(\int_0^{\xi_i} (1-\xi_i)q(s)ds + \int_{\xi_i}^1 (1-s)q(s)ds \right),$$

$$(d_1 + 1)w(0) > d_1, \quad d^* = \frac{d_1 + 1}{\eta_0} \max\{w(0), |w'(1)|\},$$

where $w(t)$ is the unique solution of the problem

$$w'' + 1 = 0, \quad 0 < t < 1, \tag{3.4}$$

$$w'(0) = \sum_{i=1}^{m-2} b_i w'(\xi_i), \quad w(1) = \sum_{i=1}^{m-2} a_i w(\xi_i), \tag{3.5}$$

i.e.,

$$\begin{aligned} w(t) &= -\frac{1}{2}t^2 - \frac{\sum_{i=1}^{m-2} b_i \xi_i}{1 - \sum_{i=1}^{m-2} b_i} t + \\ &\quad \frac{1}{1 - \sum_{i=1}^{m-2} a_i} \left(\frac{1}{2} \left(1 - \sum_{i=1}^{m-2} a_i \xi_i^2 \right) + \frac{\sum_{i=1}^{m-2} b_i \xi_i}{1 - \sum_{i=1}^{m-2} b_i} \left(1 - \sum_{i=1}^{m-2} a_i \xi_i \right) \right), \tag{3.6} \\ w(0) &= \frac{1}{1 - \sum_{i=1}^{m-2} a_i} \left(\frac{1}{2} \left(1 - \sum_{i=1}^{m-2} a_i \xi_i^2 \right) + \frac{\sum_{i=1}^{m-2} b_i \xi_i}{1 - \sum_{i=1}^{m-2} b_i} \left(1 - \sum_{i=1}^{m-2} a_i \xi_i \right) \right), \\ |w'(1)| &= 1 + \frac{\sum_{i=1}^{m-2} b_i \xi_i}{1 - \sum_{i=1}^{m-2} b_i}. \end{aligned}$$

Suppose that there exist constants $c_1 > 0, l_1 > 0, R_1 > 0$ with $0 < c_1 < d_1 < d^* < l_1 < R_1, \frac{R_1}{M_1} > \frac{d_1}{\delta_1}$, such that

$$(H_4) \quad f(t, u, v) \leq \frac{R_1}{M_1}, \text{ for } (t, u, v) \in [0, 1] \times [0, R_1] \times [-R_1, R_1];$$

$$(H_5) \quad f(t, u, v) \geq \frac{d_1}{\delta_1}, \text{ for } (t, u, v) \in [0, 1] \times [d_1, l_1] \times [-R_1, R_1];$$

$$(H_3) \quad f(t, u, v) < \frac{c_1}{N_1}, \text{ for } (t, u, v) \in [0, 1] \times [0, c_1] \times [-R_1, R_1].$$

Theorem 2 Assume that $(A_2), (A_3), (A'_4)$ and $(H_4)–(H_6)$ hold. Then the problem (1.1) with (1.3) has at least three positive solutions u_1, u_2 and u_3 satisfying

$$\begin{aligned} \max\{ \max_{0 \leq t \leq 1} u_i(t), \max_{0 \leq t \leq 1} |u'_i(t)| \} &\leq R_1, \text{ for } i = 1, 2, 3; \\ \min_{0 \leq t \leq 1} u_1(t) &> d_1; \\ c_1 &< \max_{0 \leq t \leq 1} u_2(t) \text{ with } \min_{0 \leq t \leq 1} u_2(t) < d_1; \\ \max_{0 \leq t \leq 1} u_3(t) &< c_1. \end{aligned} \tag{3.7}$$

Proof It comes from Lemma 5 that the problem (1.1) with (1.3) is equivalent to the integral equation

$$\begin{aligned} u(t) &= - \int_0^t (t-s)q(s)f(s, u(s), u'(s))ds + \\ &\quad \frac{t}{\sum_{i=1}^{m-2} b_i - 1} \sum_{i=1}^{m-2} b_i \int_0^{\xi_i} q(s)f(s, u(s), u'(s))ds + \\ &\quad \frac{1}{1 - \sum_{i=1}^{m-2} a_i} \left[\int_0^1 (1-s)q(s)f(s, u(s), u'(s))ds - \right. \\ &\quad \left. \sum_{i=1}^{m-2} a_i \int_0^{\xi_i} (\xi_i - s)q(s)f(s, u(s), u'(s))ds - \right. \end{aligned}$$

$$\frac{1 - \sum_{i=1}^{m-2} a_i \xi_i}{\sum_{i=1}^{m-2} b_i - 1} \sum_{i=1}^{m-2} b_i \int_0^{\xi_i} q(s) f(s, u(s), u'(s)) ds \Big] \\ \stackrel{\text{def}}{=} T_1 u(t),$$

and the operator $T_1 : P_1 \rightarrow P_1$ is completely continuous. Now we show that all the conditions of Lemma 1 are satisfied.

If $u \in \overline{P_1(\gamma_1, R_1)}$, then

$$\gamma_1(u) = \max\left\{\max_{0 \leq t \leq 1} |u(t)|, \max_{0 \leq t \leq 1} |u'(t)|\right\} = \max\{u(0), |u'(1)|\} \leq R_1,$$

so $0 \leq u(t) \leq R_1, |u'(t)| \leq R_1$ for $0 \leq t \leq 1$, and the assumption (H₄) implies $f(t, u(t), u'(t)) \leq \frac{R_1}{M_1}$ for $0 \leq t \leq 1$. On the other hand, for $u \in P_1$, then $T_1 u \in P_1$ and

$$\gamma_1(T_1 u) = \max\{(T_1 u)(0), |(T_1 u)'(1)|\},$$

where

$$\begin{aligned} (T_1 u)(0) &= \frac{1}{1 - \sum_{i=1}^{m-2} a_i} \left[\int_0^1 (1-s) q(s) f(s, u(s), u'(s)) ds - \right. \\ &\quad \left. \sum_{i=1}^{m-2} a_i \int_0^{\xi_i} (\xi_i - s) q(s) f(s, u(s), u'(s)) ds + \right. \\ &\quad \left. \frac{1 - \sum_{i=1}^{m-2} a_i \xi_i}{1 - \sum_{i=1}^{m-2} b_i} \sum_{i=1}^{m-2} b_i \int_0^{\xi_i} q(s) f(s, u(s), u'(s)) ds \right] \\ &\leq \frac{R_1}{M_1} \cdot \frac{1}{1 - \sum_{i=1}^{m-2} a_i} \left(\int_0^1 (1-s) q(s) ds + \frac{1 - \sum_{i=1}^{m-2} a_i \xi_i}{1 - \sum_{i=1}^{m-2} b_i} \sum_{i=1}^{m-2} b_i \int_0^{\xi_i} q(s) ds \right) \\ &\leq \frac{R_1}{M_1} \cdot M_1 = R_1, \\ |(T_1 u)'(1)| &= \int_0^1 q(s) f(s, u(s), u'(s)) ds + \\ &\quad \frac{1}{1 - \sum_{i=1}^{m-2} b_i} \sum_{i=1}^{m-2} b_i \int_0^{\xi_i} q(s) f(s, u(s), u'(s)) ds \\ &\leq \frac{R_1}{M_1} \left(\int_0^1 q(s) ds + \frac{1}{1 - \sum_{i=1}^{m-2} b_i} \sum_{i=1}^{m-2} b_i \int_0^{\xi_i} q(s) ds \right) \\ &\leq \frac{R_1}{M_1} \cdot M_1 = R_1. \end{aligned}$$

Therefore, $\gamma_1(T_1 u) \leq R_1$, i.e., $T_1 : \overline{P_1(\gamma_1, R_1)} \rightarrow \overline{P_1(\gamma_1, R_1)}$.

We choose $u_0(t) = \frac{d_1+1}{\eta_0} w(t)$, where $w(t)$ is the unique solution of the problem (3.4), (3.5), i.e., $w(t)$ is given by (3.6). Then $u_0 \in P_1$. From (3.3), and the choice of d^* , d_1 , l_1 and R_1 , we have

$$\begin{aligned} \theta_1(u_0) &= u_0(0) = \frac{d_1+1}{\eta_0} w(0) \leq d^* < l_1, \\ \gamma_1(u_0) &= \frac{d_1+1}{\eta_0} \gamma_1(w) = \frac{d_1+1}{\eta_0} \max\{w(0), |w'(1)|\} = d^* < R_1, \end{aligned}$$

$$\alpha_1(u_0) \geq \eta_0 \theta_1(u_0) = (d_1 + 1)w(0) > d_1.$$

So $u_0 \in P_1(\gamma_1, \theta_1, \alpha_1; d_1, l_1, R_1)$ and $\alpha_1(u_0) > d_1$, hence $\{u \in P_1(\gamma_1, \theta_1, \alpha_1; d_1, l_1, R_1) | \alpha_1(u) > d_1\} \neq \emptyset$. If $u \in P_1(\gamma_1, \theta_1, \alpha_1; d_1, l_1, R_1)$, then $d_1 \leq u(t) \leq l_1$, $|u'(t)| \leq R_1$ for $0 \leq t \leq 1$. From the assumption (H₅), we have $f(t, u(t), u'(t)) \geq \frac{d_1}{\delta_1}$ for $0 \leq t \leq 1$. Hence, by $T_1 u \in P_1$, (3.3) and (A₂), we have

$$\begin{aligned} \alpha_1(T_1 u) &\geq \eta_0 \theta_1(T_1 u) = \eta_0 (T_1 u)(0) \\ &= \eta_0 \cdot \frac{1}{1 - \sum_{i=1}^{m-2} a_i} \left(\int_0^1 (1-s)q(s)f(s, u(s), u'(s))ds - \right. \\ &\quad \left. \sum_{i=1}^{m-2} a_i \int_0^{\xi_i} (\xi_i - s)q(s)f(s, u(s), u'(s))ds + \right. \\ &\quad \left. \frac{1 - \sum_{i=1}^{m-2} a_i \xi_i}{1 - \sum_{i=1}^{m-2} b_i} \sum_{i=1}^{m-2} b_i \int_0^{\xi_i} q(s)f(s, u(s), u'(s))ds \right) \\ &\geq \eta_0 \left(\sum_{i=1}^{m-2} a_i \int_0^1 (1-s)q(s)f(s, u(s), u'(s))ds - \right. \\ &\quad \left. \sum_{i=1}^{m-2} a_i \int_0^{\xi_i} (\xi_i - s)q(s)f(s, u(s), u'(s))ds \right) \\ &= \eta_0 \sum_{i=1}^{m-2} a_i \left(\int_0^{\xi_i} (1 - \xi_i)q(s)f(s, u(s), u'(s))ds + \right. \\ &\quad \left. \int_{\xi_i}^1 (1-s)q(s)f(s, u(s), u'(s))ds \right) \\ &\geq \frac{d_1}{\delta_1} \cdot \eta_0 \sum_{i=1}^{m-2} a_i \left(\int_0^{\xi_i} (1 - \xi_i)q(s)ds + \int_{\xi_i}^1 (1-s)q(s)ds \right) \\ &> \frac{d_1}{\delta_1} \cdot \delta_1 = d_1. \end{aligned}$$

So,

$$\alpha_1(T_1 u) > d_1 \text{ for all } u \in P_1(\gamma_1, \theta_1, \alpha_1; d_1, l_1, R_1).$$

This shows that the condition (S₁) of Lemma 1 is satisfied.

Secondly, from the choice of d^* , d_1 , l_1 , R_1 and N_1 , by the assumption (H₆) it is easy to check that the conditions (S₂) and (S₃) of Lemma 1 are satisfied, and hence we omit it. Therefore, by Lemma 1, the problem (1.1) with (1.3) has at least three positive solutions u_1 , u_2 and u_3 satisfying (3.7). This completes the proof. \square

Example Consider the three-point boundary-value problem

$$u''(t) + f(t, u(t), u'(t)) = 0, \quad 0 < t < 1, \quad (3.8)$$

$$u(0) = 0, \quad \frac{3}{2}u\left(\frac{1}{2}\right) = u(1), \quad (3.9)$$

where

$$f(t, u, v) = \begin{cases} \frac{1}{16}e^t + \frac{1}{2}u^5 + \left(\frac{v}{4(18^5 + 1)}\right)^4, & \text{for } 0 \leq u \leq 16, \\ \frac{1}{16}e^t + \frac{1}{2}(17 - u)u^5 + \left(\frac{v}{4(18^5 + 1)}\right)^4, & \text{for } 16 < u \leq 17, \\ \frac{1}{16}e^t + \frac{1}{2}(u - 17)u^5 + \left(\frac{v}{4(18^5 + 1)}\right)^4, & \text{for } 17 < u \leq 18, \\ \frac{1}{16}e^t + \frac{18^5}{2} + \left(\frac{v}{4(18^5 + 1)}\right)^4, & \text{for } u > 18. \end{cases}$$

Clearly, $\xi_0 = \frac{1}{2}$, $a_0 = \frac{3}{2}$, $0 < a_0\xi_0 = \frac{3}{4} < 1$, $q(t) \equiv 1$, and (A_1) , (A_3) and (A_4) hold. Choose $c = 1$, $d = 2$, $l = 16$, $R = 2(18^5 + 1)$, $\delta = \frac{1}{8}$. We note $M = \frac{15}{4}$, $N = 1$. Consequently, $f(t, u, v)$ satisfies

$$\begin{aligned} f(t, u, v) &\leq \frac{R}{M} = \frac{8}{15}(18^5 + 1), \\ &\text{for } 0 \leq t \leq 1, \quad 0 \leq u \leq 2(18^5 + 1), \quad -2(18^5 + 1) \leq v \leq 2(18^5 + 1); \\ f(t, u, v) &\geq \frac{d}{\delta} = 16, \quad \text{for } \frac{1}{2} \leq t \leq 1, \quad 2 \leq u \leq 16, \quad -2(18^5 + 1) \leq v \leq 2(18^5 + 1); \\ f(t, u, v) &\leq \frac{c}{N} = 1, \quad \text{for } 0 \leq t \leq 1, \quad 0 \leq u \leq 1, \quad -2(18^5 + 1) \leq v \leq 2(18^5 + 1). \end{aligned}$$

Then all conditions of Theorem 1 hold. Thus, with Theorem 1, the problem (3.8) with (3.9) has at least three positive solutions u_1 , u_2 , u_3 such that

$$\begin{aligned} \max_{0 \leq t \leq 1} |u_i'(t)| &\leq 2(18^5 + 1), \quad \text{for } i = 1, 2, 3; \quad 2 < \min_{\frac{1}{2} \leq t \leq 1} u_1(t), \\ 1 &< \max_{0 \leq t \leq 1} u_2(t), \quad \text{with } \min_{\frac{1}{2} \leq t \leq 1} u_2(t) < 2, \quad \max_{0 \leq t \leq 1} u_3(t) < 1. \end{aligned}$$

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