

*Research Article*

## **Eigenvalue Problems for Systems of Nonlinear Boundary Value Problems on Time Scales**

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Values of  $\lambda$  are determined for which there exist positive solutions of the system of dynamic equations,  $u^{\Delta\Delta}(t) + \lambda a(t)f(v(\sigma(t))) = 0$ ,  $v^{\Delta\Delta}(t) + \lambda b(t)g(u(\sigma(t))) = 0$ , for  $t \in [0, 1]_{\mathbf{T}}$ , satisfying the boundary conditions,  $u(0) = 0 = u(\sigma^2(1))$ ,  $v(0) = 0 = v(\sigma^2(1))$ , where  $\mathbf{T}$  is a time scale. A Guo-Krasnosel'skii fixed point-theorem is applied.

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### **1. Introduction**

Let  $\mathbf{T}$  be a time scale with  $0, \sigma^2(1) \in \mathbf{T}$ . Given an interval  $J$  of  $\mathbb{R}$ , we will use the interval notation

$$J_{\mathbf{T}} := J \cap \mathbf{T}. \quad (1.1)$$

We are concerned with determining values of  $\lambda$  (eigenvalues) for which there exist positive solutions for the system of dynamic equations

$$\begin{aligned} u^{\Delta\Delta}(t) + \lambda a(t)f(v(\sigma(t))) &= 0, & t \in [0, 1]_{\mathbf{T}}, \\ v^{\Delta\Delta}(t) + \lambda b(t)g(u(\sigma(t))) &= 0, & t \in [0, 1]_{\mathbf{T}}, \end{aligned} \quad (1.2)$$

satisfying the boundary conditions

$$u(0) = 0 = u(\sigma^2(1)), \quad v(0) = 0 = v(\sigma^2(1)), \quad (1.3)$$

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where

- (a)  $f, g \in C([0, \infty), [0, \infty))$ ,
- (b)  $a, b \in C([0, \sigma(1)]_{\mathbb{T}}, [0, \infty))$ , and each does not vanish identically on any closed subinterval of  $[0, \sigma(1)]_{\mathbb{T}}$ ,
- (c) all of  $f_0 := \lim_{x \rightarrow 0^+} (f(x)/x)$ ,  $g_0 := \lim_{x \rightarrow 0^+} (g(x)/x)$ ,  $f_\infty := \lim_{x \rightarrow \infty} (f(x)/x)$ , and  $g_\infty := \lim_{x \rightarrow \infty} (g(x)/x)$  exist as real numbers.

There is an ongoing flurry of research activities devoted to positive solutions of dynamic equations on time scales (see, e.g., [1–7]). This work entails an extension of the paper by Chyan and Henderson [8] to eigenvalue problems for systems of nonlinear boundary value problems on time scales. Also, in that light, this paper is closely related to the works of Li and Sun [9, 10].

On a larger scale, there has been a great deal of study focused on positive solutions of boundary value problems for ordinary differential equations. Interest in such solutions is high from a theoretical sense [11–15] and as applications for which only positive solutions are meaningful [16–19]. These considerations are cast primarily for scalar problems, but good attention has been given to boundary value problems for systems of differential equations [20–24].

The main tool in this paper is an application of the Guo-Krasnosel'skii fixed point-theorem for operators leaving a Banach space cone invariant [12]. A Green function plays a fundamental role in defining an appropriate operator on a suitable cone.

### 2. Some preliminaries

In this section, we state the well-known Guo-Krasnosel'skii fixed point-theorem which we will apply to a completely continuous operator whose kernel,  $G(t, s)$ , is the Green function for

$$\begin{aligned} -y^{\Delta\Delta} &= 0, \\ y(0) &= 0 = y(\sigma^2(1)). \end{aligned} \tag{2.1}$$

Erbe and Peterson [6] have found that

$$G(t, s) = \frac{1}{\sigma^2(1)} \begin{cases} t(\sigma^2(1) - \sigma(s)), & \text{if } t \leq s, \\ \sigma(s)(\sigma^2(1) - t), & \text{if } \sigma(s) \leq t, \end{cases} \tag{2.2}$$

from which

$$G(t, s) > 0, \quad (t, s) \in (0, \sigma^2(1))_{\mathbb{T}} \times (0, \sigma(1))_{\mathbb{T}}, \tag{2.3}$$

$$G(t, s) \leq G(\sigma(s), s) = \frac{\sigma(s)(\sigma^2(1) - \sigma(s))}{\sigma^2(1)}, \quad t \in [0, \sigma^2(1)]_{\mathbb{T}}, s \in [0, \sigma(1)]_{\mathbb{T}}, \tag{2.4}$$

and it is also shown in [6] that

$$G(t, s) \geq kG(\sigma(s), s) = k \frac{\sigma(s)(\sigma^2(1) - \sigma(s))}{\sigma^2(1)}, \quad t \in \left[ \frac{\sigma^2(1)}{4}, \frac{3\sigma^2(1)}{4} \right]_{\mathbb{T}}, s \in [0, \sigma(1)]_{\mathbb{T}}, \tag{2.5}$$

where

$$k = \min \left\{ \frac{1}{4}, \frac{\sigma^2(1)}{4(\sigma^2(1) - \sigma(0))} \right\}. \quad (2.6)$$

We note that a pair  $(u(t), v(t))$  is a solution of the eigenvalue problem (1.2), (1.3) if and only if

$$\begin{aligned} u(t) &= \lambda \int_0^{\sigma(1)} G(t, s) a(s) f \left( \lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r \right) \Delta s, \quad 0 \leq t \leq \sigma^2(1), \\ v(t) &= \lambda \int_0^{\sigma(1)} G(t, s) b(s) g(u(\sigma(s))) \Delta s, \quad 0 \leq t \leq \sigma^2(1). \end{aligned} \quad (2.7)$$

Values of  $\lambda$  for which there are positive solutions (positive with respect to a cone) of (1.2), (1.3) will be determined via applications of the following fixed point-theorem [12].

**THEOREM 2.1.** *Let  $\mathcal{B}$  be a Banach space, and let  $\mathcal{P} \subset \mathcal{B}$  be a cone in  $\mathcal{B}$ . Assume that  $\Omega_1$  and  $\Omega_2$  are open subsets of  $\mathcal{B}$  with  $0 \in \Omega_1 \subset \overline{\Omega}_1 \subset \Omega_2$ , and let*

$$T : \mathcal{P} \cap (\overline{\Omega}_2 \setminus \Omega_1) \longrightarrow \mathcal{P} \quad (2.8)$$

be a completely continuous operator such that either

- (i)  $\|Tu\| \leq \|u\|$ ,  $u \in \mathcal{P} \cap \partial\Omega_1$ , and  $\|Tu\| \geq \|u\|$ ,  $u \in \mathcal{P} \cap \partial\Omega_2$ , or
- (ii)  $\|Tu\| \geq \|u\|$ ,  $u \in \mathcal{P} \cap \partial\Omega_1$ , and  $\|Tu\| \leq \|u\|$ ,  $u \in \mathcal{P} \cap \partial\Omega_2$ .

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

### 3. Positive solutions in a cone

In this section, we apply Theorem 2.1 to obtain solutions in a cone (i.e., positive solutions) of (1.2), (1.3). Assume throughout that  $[0, \sigma^2(1)]_{\mathbb{T}}$  is such that

$$\begin{aligned} \xi &= \min \left\{ t \in T \mid t \geq \frac{\sigma^2(1)}{4} \right\}, \\ \omega &= \max \left\{ t \in T \mid t \leq \frac{3\sigma^2(1)}{4} \right\}; \end{aligned} \quad (3.1)$$

both exist and satisfy

$$\frac{\sigma^2(1)}{4} \leq \xi < \omega \leq \frac{3\sigma^2(1)}{4}. \quad (3.2)$$

Next, let  $\tau \in [\xi, \omega]_{\mathbb{T}}$  be defined by

$$\int_{\xi}^{\omega} G(\tau, s) a(s) \Delta s = \max_{t \in [\xi, \omega]_{\mathbb{T}}} \int_{\xi}^{\omega} G(t, s) a(s) \Delta s. \quad (3.3)$$

Finally, we define

$$l = \min_{s \in [0, \sigma^2(1)]_{\mathbb{T}}} \frac{G(\sigma(\omega), s)}{G(\sigma(s), s)}, \quad (3.4)$$

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and let

$$m = \min \{k, l\}. \quad (3.5)$$

For our construction, let  $\mathcal{B} = \{x : [0, \sigma^2(1)]_{\mathbb{T}} \rightarrow \mathbb{R}\}$  with supremum norm  $\|x\| = \sup \{|x(t)| : t \in [0, \sigma^2(1)]_{\mathbb{T}}\}$  and define a cone  $\mathcal{P} \subset \mathcal{B}$  by

$$\mathcal{P} = \left\{ x \in \mathcal{B} \mid x(t) \geq 0 \text{ on } [0, \sigma^2(1)]_{\mathbb{T}}, \text{ and } x(t) \geq m\|x\|, \text{ for } t \in [\xi, \sigma(\omega)]_{\mathbb{T}} \right\}. \quad (3.6)$$

For our first result, define positive numbers  $L_1$  and  $L_2$  by

$$\begin{aligned} L_1 &:= \max \left\{ \left[ m \int_{\xi}^{\omega} G(\tau, s) a(s) \Delta s f_{\infty} \right]^{-1}, \left[ m \int_{\xi}^{\omega} G(\tau, s) b(s) \Delta s g_{\infty} \right]^{-1} \right\}, \\ L_2 &:= \min \left\{ \left[ \int_0^{\sigma(1)} G(\sigma(s), s) a(s) \Delta s f_0 \right]^{-1}, \left[ \int_0^{\sigma(1)} G(\sigma(s), s) b(s) \Delta s g_0 \right]^{-1} \right\}, \end{aligned} \quad (3.7)$$

where we recall that  $G(\sigma(s), s) = \sigma(s)(\sigma^2(1) - \sigma(s))/\sigma^2(1)$ .

**THEOREM 3.1.** *Assume that conditions (a), (b), and (c) are satisfied. Then, for each  $\lambda$  satisfying*

$$L_1 < \lambda < L_2, \quad (3.8)$$

*there exists a pair  $(u, v)$  satisfying (1.2), (1.3) such that  $u(x) > 0$  and  $v(x) > 0$  on  $(0, \sigma^2(1))_{\mathbb{T}}$ .*

*Proof.* Let  $\lambda$  be as in (3.8). And let  $\epsilon > 0$  be chosen such that

$$\begin{aligned} \max \left\{ \left[ m \int_{\xi}^{\omega} G(\tau, s) a(s) \Delta s (f_{\infty} - \epsilon) \right]^{-1}, \left[ m \int_{\xi}^{\omega} G(\tau, s) b(s) \Delta s (g_{\infty} - \epsilon) \right]^{-1} \right\} &\leq \lambda, \\ \lambda \leq \min \left\{ \left[ \int_0^{\sigma(1)} G(\sigma(s), s) a(s) \Delta s (f_0 + \epsilon) \right]^{-1}, \left[ \int_0^{\sigma(1)} G(\sigma(s), s) b(s) \Delta s (g_0 + \epsilon) \right]^{-1} \right\}. \end{aligned} \quad (3.9)$$

Define an integral operator  $T : \mathcal{P} \rightarrow \mathcal{P}$  by

$$Tu(t) := \lambda \int_0^{\sigma(1)} G(t, s) a(s) f \left( \lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r \right) \Delta s, \quad u \in \mathcal{P}. \quad (3.10)$$

By the remarks in Section 2, we seek suitable fixed points of  $T$  in the cone  $\mathcal{P}$ .

Notice from (a), (b), and (2.3) that, for  $u \in \mathcal{P}$ ,  $Tu(t) \geq 0$  on  $[0, \sigma^2(1)]_{\mathbb{T}}$ . Also, for  $u \in \mathcal{P}$ , we have from (2.4) that

$$\begin{aligned} Tu(t) &= \lambda \int_0^{\sigma(1)} G(t, s) a(s) f \left( \lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r \right) \Delta s \\ &\leq \lambda \int_0^{\sigma(1)} G(\sigma(s), s) a(s) f \left( \lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r \right) \Delta s \end{aligned} \quad (3.11)$$

so that

$$\|Tu\| \leq \lambda \int_0^{\sigma(1)} G(\sigma(s), s) a(s) f\left(\lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r\right) \Delta s. \quad (3.12)$$

Next, if  $u \in \mathcal{P}$ , we have from (2.5), (3.5), and (3.10) that

$$\begin{aligned} \min_{t \in [\xi, \omega]_{\mathbb{T}}} Tu(t) &= \min_{t \in [\xi, \omega]_{\mathbb{T}}} \lambda \int_0^{\sigma(1)} G(t, s) a(s) f\left(\lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r\right) \Delta s \\ &\geq \lambda m \int_0^{\sigma(1)} G(\sigma(s), s) a(s) f\left(\lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r\right) \Delta s \\ &\geq m \|Tu\|. \end{aligned} \quad (3.13)$$

Consequently,  $T : \mathcal{P} \rightarrow \mathcal{P}$ . In addition, standard arguments show that  $T$  is completely continuous.

Now, from the definitions of  $f_0$  and  $g_0$ , there exists  $H_1 > 0$  such that

$$f(x) \leq (f_0 + \epsilon)x, \quad g(x) \leq (g_0 + \epsilon)x, \quad 0 < x \leq H_1. \quad (3.14)$$

Let  $u \in \mathcal{P}$  with  $\|u\| = H_1$ . We first have from (2.4) and choice of  $\epsilon$ , for  $0 \leq s \leq \sigma(1)$ , that

$$\begin{aligned} \lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r &\leq \lambda \int_0^{\sigma(1)} G(\sigma(r), r) b(r) g(u(\sigma(r))) \Delta r \\ &\leq \lambda \int_0^{\sigma(1)} G(\sigma(r), r) b(r) (g_0 + \epsilon) u(r) \Delta r \\ &\leq \lambda \int_0^{\sigma(1)} G(\sigma(r), r) b(r) \Delta r (g_0 + \epsilon) \|u\| \\ &\leq \|u\| = H_1. \end{aligned} \quad (3.15)$$

As a consequence, we next have from (2.4) and choice of  $\epsilon$ , for  $0 \leq t \leq \sigma^2(1)$ , that

$$\begin{aligned} Tu(t) &= \lambda \int_0^{\sigma(1)} G(t, s) a(s) f\left(\lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r\right) \Delta s \\ &\leq \lambda \int_0^{\sigma(1)} G(\sigma(s), s) a(s) (f_0 + \epsilon) \lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r \Delta s \\ &\leq \lambda \int_0^{\sigma(1)} G(\sigma(s), s) a(s) (f_0 + \epsilon) H_1 \Delta s \\ &\leq H_1 = \|u\|. \end{aligned} \quad (3.16)$$

So,  $\|Tu\| \leq \|u\|$ . If we set

$$\Omega_1 = \{x \in \mathcal{B} \mid \|x\| < H_1\}, \quad (3.17)$$

then

$$\|Tu\| \leq \|u\|, \quad \text{for } u \in \mathcal{P} \cap \partial\Omega_1. \quad (3.18)$$

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Next, from the definitions of  $f_\infty$  and  $g_\infty$ , there exists  $\overline{H}_2 > 0$  such that

$$f(x) \geq (f_\infty - \epsilon)x, \quad g(x) \geq (g_\infty - \epsilon)x, \quad x \geq \overline{H}_2. \quad (3.19)$$

Let

$$H_2 = \max \left\{ 2H_1, \frac{\overline{H}_2}{m} \right\}. \quad (3.20)$$

Let  $u \in \mathcal{P}$  and  $\|u\| = H_2$ . Then,

$$\min_{t \in [\xi, \omega]_{\mathbb{T}}} u(t) \geq m\|u\| \geq \overline{H}_2. \quad (3.21)$$

Consequently, from (2.5) and choice of  $\epsilon$ , for  $0 \leq s \leq \sigma(1)$ , we have that

$$\begin{aligned} \lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r &\geq \lambda \int_\xi^\omega G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r \\ &\geq \lambda \int_\xi^\omega G(\tau, r) b(r) g(u(\sigma(r))) \Delta r \\ &\geq \lambda \int_\xi^\omega G(\tau, r) b(r) (g_\infty - \epsilon) u(r) \Delta r \\ &\geq m\lambda \int_\xi^\omega G(\tau, r) b(r) (g_\infty - \epsilon) \Delta r \|u\| \\ &\geq \|u\| = H_2. \end{aligned} \quad (3.22)$$

And so, we have from (2.5) and choice of  $\epsilon$  that

$$\begin{aligned} Tu(\tau) &= \lambda \int_0^{\sigma(1)} G(\tau, s) a(s) f \left( \lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r \right) \Delta s \\ &\geq \lambda \int_0^{\sigma(1)} G(\tau, s) a(s) (f_\infty - \epsilon) \lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r \Delta s \\ &\geq \lambda \int_0^{\sigma(1)} G(\tau, s) a(s) (f_\infty - \epsilon) H_2 \Delta s \\ &\geq mH_2 > H_2 = \|u\|. \end{aligned} \quad (3.23)$$

Hence,  $\|Tu\| \geq \|u\|$ . So, if we set

$$\Omega_2 = \{x \in \mathcal{B} \mid \|x\| < H_2\}, \quad (3.24)$$

then

$$\|Tu\| \geq \|u\|, \quad \text{for } u \in \mathcal{P} \cap \partial\Omega_2. \quad (3.25)$$

Applying Theorem 2.1 to (3.18) and (3.25), we obtain that  $T$  has a fixed point  $u \in \mathcal{P} \cap (\overline{\Omega_2} \setminus \Omega_1)$ . As such, and with  $v$  being defined by

$$v(t) = \lambda \int_0^{\sigma(1)} G(t,s)b(s)g(u(\sigma(s)))\Delta s, \quad (3.26)$$

the pair  $(u, v)$  is a desired solution of (1.2), (1.3) for the given  $\lambda$ . The proof is complete.  $\square$

Prior to our next result, we introduce another hypothesis.

(d)  $g(0) = 0$ , and  $f$  is an increasing function.

We now define positive numbers  $L_3$  and  $L_4$  by

$$\begin{aligned} L_3 &:= \max \left\{ \left[ m \int_{\xi}^{\omega} G(\tau,s)a(s)\Delta s f_0 \right]^{-1}, \left[ m \int_{\xi}^{\omega} G(\tau,s)b(s)\Delta s g_0 \right]^{-1} \right\}, \\ L_4 &:= \min \left\{ \left[ \int_0^{\sigma(1)} G(\sigma(s),s)a(s)\Delta s f_{\infty} \right]^{-1}, \left[ \int_0^{\sigma(1)} G(\sigma(s),s)b(s)\Delta s g_{\infty} \right]^{-1} \right\}. \end{aligned} \quad (3.27)$$

**THEOREM 3.2.** *Assume that conditions (a)–(d) are satisfied. Then, for each  $\lambda$  satisfying*

$$L_3 < \lambda < L_4, \quad (3.28)$$

*there exists a pair  $(u, v)$  satisfying (1.2), (1.3) such that  $u(x) > 0$  and  $v(x) > 0$  on  $(0, \sigma^2(1))_{\mathbb{T}}$ .*

*Proof.* Let  $\lambda$  be as in (3.28). And let  $\epsilon > 0$  be chosen such that

$$\begin{aligned} \max \left\{ \left[ m \int_{\xi}^{\omega} G(\tau,s)a(s)\Delta s (f_0 - \epsilon) \right]^{-1}, \left[ m \int_{\xi}^{\omega} G(\tau,s)b(s)\Delta s (g_0 - \epsilon) \right]^{-1} \right\} &\leq \lambda, \\ \lambda &\leq \min \left\{ \left[ \int_0^{\sigma(1)} G(\sigma(s),s)a(s)\Delta s (f_{\infty} + \epsilon) \right]^{-1}, \left[ \int_0^{\sigma(1)} G(\sigma(s),s)b(s)\Delta s (g_{\infty} + \epsilon) \right]^{-1} \right\}. \end{aligned} \quad (3.29)$$

Let  $T$  be the cone preserving, completely continuous operator that was defined by (3.10).

From the definitions of  $f_0$  and  $g_0$ , there exists  $H_1 > 0$  such that

$$f(x) \geq (f_0 - \epsilon)x, \quad g(x) \geq (g_0 - \epsilon)x, \quad 0 < x \leq H_1. \quad (3.30)$$

Now,  $g(0) = 0$ , and so there exists  $0 < H_2 < H_1$  such that

$$\lambda g(x) \leq \frac{H_1}{\int_0^{\sigma(1)} G(\sigma(s),s)b(s)\Delta s}, \quad 0 \leq x \leq H_2. \quad (3.31)$$

Choose  $u \in \mathcal{P}$  with  $\|u\| = H_2$ . Then, for  $0 \leq s \leq \sigma(1)$ , we have

$$\lambda \int_0^{\sigma(1)} G(\sigma(s),r)b(r)g(u(\sigma(r)))\Delta r \leq \frac{\int_0^{\sigma(1)} G(\sigma(s),r)b(r)H_1\Delta r}{\int_0^{\sigma(1)} G(\sigma(s),s)b(s)\Delta s} \leq H_1. \quad (3.32)$$

Then,

$$\begin{aligned}
 Tu(\tau) &= \lambda \int_0^{\sigma(1)} G(\tau, s) a(s) f\left(\lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r\right) \Delta s \\
 &\geq \lambda \int_{\xi}^{\omega} G(\tau, s) a(s) (f_0 - \epsilon) \lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r \Delta s \\
 &\geq \lambda \int_{\xi}^{\omega} G(\tau, s) a(s) (f_0 - \epsilon) \lambda \int_{\xi}^{\omega} G(\tau, r) b(r) g(u(\sigma(r))) \Delta r \Delta s \\
 &\geq \lambda \int_{\xi}^{\omega} G(\tau, s) a(s) (f_0 - \epsilon) \lambda m \int_{\xi}^{\omega} G(\tau, r) b(r) (g_0 - \epsilon) \|u\| \Delta r \Delta s \\
 &\geq \lambda \int_{\xi}^{\omega} G(\tau, s) a(s) (f_0 - \epsilon) \|u\| \Delta s \\
 &\geq \lambda m \int_{\xi}^{\omega} G(\tau, s) a(s) (f_0 - \epsilon) \|u\| \Delta s \geq \|u\|.
 \end{aligned} \tag{3.33}$$

So,  $\|Tu\| \geq \|u\|$ . If we put

$$\Omega_1 = \{x \in \mathcal{B} \mid \|x\| < H_2\}, \tag{3.34}$$

then

$$\|Tu\| \geq \|u\|, \quad \text{for } u \in \mathcal{P} \cap \partial\Omega_1. \tag{3.35}$$

Next, by definitions of  $f_\infty$  and  $g_\infty$ , there exists  $\bar{H}_1$  such that

$$f(x) \leq (f_0 - \epsilon)x, \quad g(x) \leq (g_0 - \epsilon)x, \quad x \geq \bar{H}_1. \tag{3.36}$$

There are two cases: (a)  $g$  is bounded, and (b)  $g$  is unbounded.

For case (a), suppose  $N > 0$  is such that  $g(x) \leq N$  for all  $0 < x < \infty$ . Then, for  $0 \leq s \leq \sigma(1)$  and  $u \in \mathcal{P}$ ,

$$\lambda \int_0^{\sigma(1)} G(\sigma(s), r) b(r) g(u(\sigma(r))) \Delta r \leq N \lambda \int_0^{\sigma(1)} G(\sigma(r), r) b(r) \Delta r. \tag{3.37}$$

Let

$$M = \max \left\{ f(x) \mid 0 \leq x \leq N \lambda \int_0^{\sigma(1)} G(\sigma(r), r) b(r) \Delta r \right\}, \tag{3.38}$$

and let

$$H_3 > \max \left\{ 2H_2, M \lambda \int_0^{\sigma(1)} G(\sigma(s), s) a(s) \Delta s \right\}. \tag{3.39}$$

Then, for  $u \in \mathcal{P}$  with  $\|u\| = H_3$ ,

$$\begin{aligned}
 Tu(t) &\leq \lambda \int_0^{\sigma(1)} G(\sigma(s), s) a(s) M \Delta s \\
 &\leq H_3 = \|u\|
 \end{aligned} \tag{3.40}$$



so that  $\|Tu\| \leq \|u\|$ . If

$$\Omega_2 = \{x \in \mathcal{B} \mid \|x\| < H_3\}, \quad (3.41)$$

then

$$\|Tu\| \leq \|u\|, \quad \text{for } u \in \mathcal{P} \cap \partial\Omega_2. \quad (3.42)$$

For case (b), there exists  $H_3 > \max\{2H_2, \overline{H}_1\}$  such that  $g(x) \leq g(H_3)$ , for  $0 < x \leq H_3$ . Similarly, there exists  $H_4 > \max\{H_3, \lambda \int_0^{\sigma(1)} G(\sigma(r), r)b(r)g(H_3)\Delta r\}$  such that  $f(x) \leq f(H_4)$ , for  $0 < x \leq H_4$ . Choosing  $u \in \mathcal{P}$  with  $\|u\| = H_4$  we have by (d) that

$$\begin{aligned} Tu(t) &\leq \lambda \int_0^{\sigma(1)} G(t, s)a(s)f\left(\lambda \int_0^{\sigma(1)} G(\sigma(r), r)b(r)g(H_3)\Delta r\right)\Delta s \\ &\leq \lambda \int_0^{\sigma(1)} G(t, s)a(s)f(H_4)\Delta s \\ &\leq \lambda \int_0^{\sigma(1)} G(\sigma(s), s)a(s)\Delta s(f_\infty + \epsilon)H_4 \\ &\leq H_4 = \|u\|, \end{aligned} \quad (3.43)$$

and so  $\|Tu\| \leq \|u\|$ . For this case, if we let

$$\Omega_2 = \{x \in \mathcal{B} \mid \|x\| < H_4\}, \quad (3.44)$$

then

$$\|Tu\| \leq \|u\|, \quad \text{for } u \in \mathcal{P} \cap \partial\Omega_2. \quad (3.45)$$

In either cases, application of part (ii) of Theorem 2.1 yields a fixed point  $u$  of  $T$  belonging to  $\mathcal{P} \cap (\overline{\Omega}_2 \setminus \Omega_1)$ , which in turn yields a pair  $(u, v)$  satisfying (1.2), (1.3) for the chosen value of  $\lambda$ . The proof is complete.  $\square$

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