

Research Article

Positive Solutions of a Nonlinear Three-Point Integral Boundary Value Problem

Jessada Tariboon^{1,2} and Thanin Sitthiwirattham¹

¹ Department of Mathematics, Faculty of Applied Science, King Mongkut's University of Technology North Bangkok, Bangkok 10800, Thailand

² Centre of Excellence in Mathematics, CHE, Sri Ayutthaya Road, Bangkok 10400, Thailand

Correspondence should be addressed to Jessada Tariboon, jsdtrb@hotmail.com

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We study the existence of positive solutions to the three-point integral boundary value problem $u'' + a(t)f(u) = 0$, $t \in (0, 1)$, $u(0) = 0$, $\alpha \int_0^\eta u(s) ds = u(1)$, where $0 < \eta < 1$ and $0 < \alpha < 2/\eta^2$. We show the existence of at least one positive solution if f is either superlinear or sublinear by applying the fixed point theorem in cones.

1. Introduction

The study of the existence of solutions of multipoint boundary value problems for linear second-order ordinary differential equations was initiated by Il'in and Moiseev [1]. Then Gupta [2] studied three-point boundary value problems for nonlinear second-order ordinary differential equations. Since then, nonlinear second-order three-point boundary value problems have also been studied by several authors. We refer the reader to [3–19] and the references therein. However, all these papers are concerned with problems with three-point boundary condition restrictions on the slope of the solutions and the solutions themselves, for example,

$$\begin{aligned} u(0) &= 0, & \alpha u(\eta) &= u(1), \\ u(0) &= \beta u(\eta), & \alpha u(\eta) &= u(1), \\ u'(0) &= 0, & \alpha u(\eta) &= u(1), \\ u(0) - \beta u'(0) &= 0, & \alpha u(\eta) &= u(1), \\ \alpha u(0) - \beta u'(0) &= 0, & u'(\eta) + u'(1) &= 0, \end{aligned} \tag{1.1}$$

and so forth.

In this paper, we consider the existence of positive solutions to the equation

$$u'' + a(t)f(u) = 0, \quad t \in (0, 1), \quad (1.2)$$

with the three-point integral boundary condition

$$u(0) = 0, \quad \alpha \int_0^\eta u(s) ds = u(1), \quad (1.3)$$

where $0 < \eta < 1$. We note that the new three-point boundary conditions are related to the area under the curve of solutions $u(t)$ from $t = 0$ to $t = \eta$.

The aim of this paper is to give some results for existence of positive solutions to (1.2)-(1.3), assuming that $0 < \alpha < 2/\eta^2$ and f is either superlinear or sublinear. Set

$$f_0 = \lim_{u \rightarrow 0^+} \frac{f(u)}{u}, \quad f_\infty = \lim_{u \rightarrow \infty} \frac{f(u)}{u}. \quad (1.4)$$

Then $f_0 = 0$ and $f_\infty = \infty$ correspond to the superlinear case, and $f_0 = \infty$ and $f_\infty = 0$ correspond to the sublinear case. By the positive solution of (1.2)-(1.3) we mean that a function $u(t)$ is positive on $0 < t < 1$ and satisfies the problem (1.2)-(1.3).

Throughout this paper, we suppose the following conditions hold:

(H1) $f \in C([0, \infty), [0, \infty))$;

(H2) $a \in C([0, 1], [0, \infty))$ and there exists $t_0 \in [\eta, 1]$ such that $a(t_0) > 0$.

The proof of the main theorem is based upon an application of the following Krasnoselskii's fixed point theorem in a cone.

Theorem 1.1 (see [20]). *Let E be a Banach space, and let $K \subset E$ be a cone. Assume Ω_1, Ω_2 are open subsets of E with $0 \in \Omega_1$, $\overline{\Omega_1} \subset \Omega_2$, and let*

$$A : K \cap (\overline{\Omega_1} \setminus \Omega_2) \longrightarrow K \quad (1.5)$$

be a completely continuous operator such that

(i) $\|Au\| \leq \|u\|$, $u \in K \cap \partial\Omega_1$, and $\|Au\| \geq \|u\|$, $u \in K \cap \partial\Omega_2$; or

(ii) $\|Au\| \geq \|u\|$, $u \in K \cap \partial\Omega_1$, and $\|Au\| \leq \|u\|$, $u \in K \cap \partial\Omega_2$.

Then A has a fixed point in $K \cap (\overline{\Omega_2} \setminus \Omega_1)$.

2. Preliminaries

We now state and prove several lemmas before stating our main results.

Lemma 2.1. *Let $\alpha\eta^2 \neq 2$. Then for $y \in C[0,1]$, the problem*

$$u'' + y(t) = 0, \quad t \in (0,1), \quad (2.1)$$

$$u(0) = 0, \quad \alpha \int_0^\eta u(s) ds = u(1), \quad (2.2)$$

has a unique solution

$$u(t) = \frac{2t}{2 - \alpha\eta^2} \int_0^1 (1-s)y(s) ds - \frac{\alpha t}{2 - \alpha\eta^2} \int_0^\eta (\eta - s)^2 y(s) ds - \int_0^t (t-s)y(s) ds. \quad (2.3)$$

Proof. From (2.1), we have

$$u''(t) = -y(t). \quad (2.4)$$

For $t \in [0, 1]$, integration from 0 to t , gives

$$u'(t) = u'(0) - \int_0^t y(s) ds. \quad (2.5)$$

For $t \in [0, 1]$, integration from 0 to t yields that

$$u(t) = u'(0)t - \int_0^t \left(\int_0^x y(s) ds \right) dx, \quad (2.6)$$

that is,

$$u(t) = u'(0)t - \int_0^t (t-s)y(s) ds. \quad (2.7)$$

So,

$$u(1) = u'(0) - \int_0^1 (1-s)y(s) ds. \quad (2.8)$$

Integrating (2.7) from 0 to η , where $\eta \in (0, 1)$, we have

$$\begin{aligned} \int_0^\eta u(s) ds &= u'(0) \frac{\eta^2}{2} - \int_0^\eta \left(\int_0^x (x-s)y(s) ds \right) dx \\ &= u'(0) \frac{\eta^2}{2} - \frac{1}{2} \int_0^\eta (\eta-s)^2 y(s) ds. \end{aligned} \quad (2.9)$$

From (2.2), we obtain that

$$u'(0) - \int_0^1 (1-s)y(s) ds = u'(0) \frac{\alpha\eta^2}{2} - \frac{\alpha}{2} \int_0^\eta (\eta-s)^2 y(s) ds. \quad (2.10)$$

Thus,

$$u'(0) = \frac{2}{2-\alpha\eta^2} \int_0^1 (1-s)y(s) ds - \frac{\alpha}{2-\alpha\eta^2} \int_0^\eta (\eta-s)^2 y(s) ds. \quad (2.11)$$

Therefore, (2.1)-(2.2) has a unique solution

$$u(t) = \frac{2t}{2-\alpha\eta^2} \int_0^1 (1-s)y(s) ds - \frac{\alpha t}{2-\alpha\eta^2} \int_0^\eta (\eta-s)^2 y(s) ds - \int_0^t (t-s)y(s) ds. \quad (2.12)$$

□

Lemma 2.2. Let $0 < \alpha < 2/\eta^2$. If $y \in C(0, 1)$ and $y(t) \geq 0$ on $(0, 1)$, then the unique solution u of (2.1)-(2.2) satisfies $u \geq 0$ for $t \in [0, 1]$.

Proof. If $u(1) \geq 0$, then, by the concavity of u and the fact that $u(0) = 0$, we have $u(t) \geq 0$ for $t \in [0, 1]$.

Moreover, we know that the graph of $u(t)$ is concave down on $(0, 1)$, we get

$$\int_0^\eta u(s) ds \geq \frac{1}{2} \eta u(\eta), \quad (2.13)$$

where $(1/2)\eta u(\eta)$ is the area of triangle under the curve $u(t)$ from $t = 0$ to $t = \eta$ for $\eta \in (0, 1)$.

Assume that $u(1) < 0$. From (2.2), we have

$$\int_0^\eta u(s) ds < 0. \quad (2.14)$$

By concavity of u and $\int_0^\eta u(s) ds < 0$, it implies that $u(\eta) < 0$.

Hence,

$$u(1) = \alpha \int_0^\eta u(s) ds \geq \frac{\alpha\eta}{2} u(\eta) > \frac{u(\eta)}{\eta}, \quad (2.15)$$

which contradicts the concavity of u . \square

Lemma 2.3. *Let $\alpha\eta^2 > 2$. If $y \in C(0, 1)$ and $y(t) \geq 0$ for $t \in (0, 1)$, then (2.1)-(2.2) has no positive solution.*

Proof. Assume (2.1)-(2.2) has a positive solution u .

If $u(1) > 0$, then $\int_0^\eta u(s) ds > 0$, it implies that $u(\eta) > 0$ and

$$\frac{u(1)}{1} = \alpha \int_0^\eta u(s) ds \geq \frac{\alpha\eta}{2} u(\eta) = \frac{\alpha\eta^2}{2} \frac{u(\eta)}{\eta} > \frac{u(\eta)}{\eta}, \quad (2.16)$$

which contradicts the concavity of u .

If $u(1) = 0$, then $\int_0^\eta u(s) ds = 0$, this is $u(t) \equiv 0$ for all $t \in [0, \eta]$. If there exists $\tau \in (\eta, 1)$ such that $u(\tau) > 0$, then $u(0) = u(\eta) < u(\tau)$, which contradicts the concavity of u . Therefore, no positive solutions exist. \square

In the rest of the paper, we assume that $0 < \alpha\eta^2 < 2$. Moreover, we will work in the Banach space $C[0, 1]$, and only the sup norm is used.

Lemma 2.4. *Let $0 < \alpha < 2/\eta^2$. If $y \in C[0, 1]$ and $y \geq 0$, then the unique solution u of the problem (2.1)-(2.2) satisfies*

$$\inf_{t \in [\eta, 1]} u(t) \geq \gamma \|u\|, \quad (2.17)$$

where

$$\gamma := \min \left\{ \eta, \frac{\alpha\eta^2}{2}, \frac{\alpha\eta(1-\eta)}{2-\alpha\eta^2} \right\}. \quad (2.18)$$

Proof. Set $u(\tau) = \|u\|$. We divide the proof into three cases.

Case 1. If $\eta \leq \tau \leq 1$ and $\inf_{t \in [\eta, 1]} u(t) = u(\eta)$, then the concavity of u implies that

$$\frac{u(\eta)}{\eta} \geq \frac{u(\tau)}{\tau} \geq u(\tau). \quad (2.19)$$

Thus,

$$\inf_{t \in [\eta, 1]} u(t) \geq \eta \|u\|. \quad (2.20)$$

Case 2. If $\eta \leq \tau \leq 1$ and $\inf_{t \in [\eta, 1]} u(t) = u(1)$, then (2.2), (2.13), and the concavity of u implies

$$u(1) = \alpha \int_0^\eta u(s) ds \geq \frac{\alpha \eta^2}{2} \left[\frac{u(\eta)}{\eta} \right] \geq \frac{\alpha \eta^2}{2} \frac{u(\tau)}{\tau} \geq \frac{\alpha \eta^2}{2} u(\tau). \quad (2.21)$$

Therefore,

$$\inf_{t \in [\eta, 1]} u(t) \geq \frac{\alpha \eta^2}{2} \|u\|. \quad (2.22)$$

Case 3. If $\tau \leq \eta < 1$, then $\inf_{t \in [\eta, 1]} u(t) = u(1)$. Using the concavity of u and (2.2), (2.13), we have

$$\begin{aligned} u(\sigma) &\leq u(1) + \frac{u(1) - u(\eta)}{1 - \eta} (0 - 1) \\ &\leq u(1) \left[1 - \frac{1 - 2/\alpha \eta}{1 - \eta} \right] \\ &= u(1) \frac{2 - \alpha \eta^2}{\alpha \eta (1 - \eta)}. \end{aligned} \quad (2.23)$$

This implies that

$$\inf_{t \in [\eta, 1]} u(t) \geq \frac{\alpha \eta (1 - \eta)}{2 - \alpha \eta^2} \|u\|. \quad (2.24)$$

This completes the proof. \square

3. Main Results

Now we are in the position to establish the main result.

Theorem 3.1. *Assume (H1) and (H2) hold. Then the problem (1.2)-(1.3) has at least one positive solution in the case*

- (i) $f_0 = 0$ and $f_\infty = \infty$ (superlinear), or
- (ii) $f_0 = \infty$ and $f_\infty = 0$ (sublinear).

Proof. It is known that $0 < \alpha < 2/\eta^2$. From Lemma 2.1, u is a solution to the boundary value problem (1.2)-(1.3) if and only if u is a fixed point of operator A , where A is defined by

$$\begin{aligned} Au(t) = & \frac{2t}{2-\alpha\eta^2} \int_0^1 (1-s)a(s)f(u(s))ds - \frac{\alpha t}{2-\alpha\eta^2} \int_0^\eta (\eta-s)^2 a(s)f(u(s))ds \\ & - \int_0^t (t-s)a(s)f(u(s))ds. \end{aligned} \quad (3.1)$$

Denote that

$$K = \left\{ u \mid u \in C[0,1], u \geq 0, \inf_{\eta \leq t \leq 1} u(t) \geq \gamma \|u\| \right\}, \quad (3.2)$$

where γ is defined in (2.18).

It is obvious that K is a cone in $C[0,1]$. Moreover, by Lemmas 2.2 and 2.4, $AK \subset K$. It is also easy to check that $A : K \rightarrow K$ is completely continuous.

Superlinear Case ($f_0 = 0$ and $f_\infty = \infty$).

Since $f_0 = 0$, we may choose $H_1 > 0$ so that $f(u) \leq \epsilon u$, for $0 < u \leq H_1$, where $\epsilon > 0$ satisfies

$$\frac{2\epsilon}{2-\alpha\eta^2} \int_0^1 (1-s)a(s)ds \leq 1. \quad (3.3)$$

Thus, if we let

$$\Omega_1 = \{u \in C[0,1] \mid \|u\| < H_1\}, \quad (3.4)$$

then, for $u \in K \cap \partial\Omega_1$, we get

$$\begin{aligned} Au(t) & \leq \frac{2t}{2-\alpha\eta^2} \int_0^1 (1-s)a(s)f(u(s))ds \\ & \leq \frac{2t\epsilon}{2-\alpha\eta^2} \int_0^1 (1-s)a(s)u(s)ds \\ & \leq \frac{2\epsilon}{2-\alpha\eta^2} \int_0^1 (1-s)a(s)ds \|u\| \\ & \leq \|u\|. \end{aligned} \quad (3.5)$$

Thus $\|Au\| \leq \|u\|$, $u \in K \cap \partial\Omega_1$.

Further, since $f_\infty = \infty$, there exists $\widehat{H}_2 > 0$ such that $f(u) \geq \rho u$, for $u \geq \widehat{H}_2$, where $\rho > 0$ is chosen so that

$$\rho\gamma \frac{2\eta}{2-\alpha\eta^2} \int_\eta^1 (1-s)a(s)ds \geq 1. \quad (3.6)$$

Let $H_2 = \max\{2H_1, \widehat{H}_2/\gamma\}$ and $\Omega_2 = \{u \in C[0,1] \mid \|u\| < H_2\}$. Then $u \in K \cap \partial\Omega_2$ implies that

$$\inf_{\eta \leq t \leq 1} u(t) \geq \gamma \|u\| = \gamma H_2 \geq \widehat{H}_2, \quad (3.7)$$

and so

$$\begin{aligned} Au(\eta) &= \frac{2\eta}{2-\alpha\eta^2} \int_0^1 (1-s)a(s)f(u(s))ds - \frac{\alpha\eta}{2-\alpha\eta^2} \int_0^\eta (\eta-s)^2 a(s)f(u(s))ds \\ &\quad - \int_0^\eta (\eta-s)a(s)f(u(s))ds \\ &= \frac{2\eta}{2-\alpha\eta^2} \int_0^1 (1-s)a(s)f(u(s))ds - \frac{\alpha\eta}{2-\alpha\eta^2} \int_0^\eta (\eta^2 - 2\eta s + s^2)a(s)f(u(s))ds \\ &\quad - \frac{1}{2-\alpha\eta^2} \int_0^\eta (2-\alpha\eta^2)(\eta-s)a(s)f(u(s))ds \\ &= \frac{2\eta}{2-\alpha\eta^2} \int_0^1 (1-s)a(s)f(u(s))ds + \frac{\alpha\eta^2}{2-\alpha\eta^2} \int_0^\eta sa(s)f(u(s))ds \\ &\quad - \frac{\alpha\eta}{2-\alpha\eta^2} \int_0^\eta s^2 a(s)f(u(s))ds - \frac{2\eta}{2-\alpha\eta^2} \int_0^\eta a(s)f(u(s))ds \\ &\quad + \frac{2}{2-\alpha\eta^2} \int_0^\eta sa(s)f(u(s))ds \\ &= \frac{2\eta}{2-\alpha\eta^2} \int_\eta^1 (1-s)a(s)f(u(s))ds + \frac{2(1-\eta)}{2-\alpha\eta^2} \int_0^\eta sa(s)f(u(s))ds \\ &\quad + \frac{\alpha\eta}{2-\alpha\eta^2} \int_0^\eta s(\eta-s)a(s)f(u(s))ds \\ &\geq \frac{2\eta}{2-\alpha\eta^2} \int_\eta^1 (1-s)a(s)f(u(s))ds \\ &\geq \frac{2\eta\rho}{2-\alpha\eta^2} \int_\eta^1 (1-s)a(s)u(s)ds \geq \frac{2\eta\rho\gamma}{2-\alpha\eta^2} \int_\eta^1 (1-s)a(s)ds \|u\| \geq \|u\|. \end{aligned} \quad (3.8)$$

Hence, $\|Au\| \geq \|u\|$, $u \in K \cap \partial\Omega_2$. By the first part of Theorem 1.1, A has a fixed point in $K \cap (\overline{\Omega}_2 \setminus \Omega_1)$ such that $H_1 \leq \|u\| \leq H_2$.

Sublinear Case ($f_0 = \infty$ and $f_\infty = 0$).

Since $f_0 = \infty$, choose $H_3 > 0$ such that $f(u) \geq Mu$ for $0 < u \leq H_3$, where $M > 0$ satisfies

$$\frac{2\eta\gamma M}{2 - \alpha\eta^2} \int_\eta^1 (1-s)a(s)ds \geq 1. \quad (3.9)$$

Let

$$\Omega_3 = \{u \in C[0,1] \mid \|u\| < H_3\}, \quad (3.10)$$

then for $u \in K \cap \partial\Omega_3$, we get

$$\begin{aligned} Au(\eta) &= \frac{2\eta}{2 - \alpha\eta^2} \int_0^1 (1-s)a(s)f(u(s))ds - \frac{\alpha\eta}{2 - \alpha\eta^2} \int_0^\eta (\eta-s)^2 a(s)f(u(s))ds \\ &\quad - \int_0^\eta (\eta-s)a(s)f(u(s))ds \\ &\geq \frac{2\eta}{2 - \alpha\eta^2} \int_\eta^1 (1-s)a(s)f(u(s))ds \\ &\geq \frac{2\eta\gamma M}{2 - \alpha\eta^2} \int_\eta^1 (1-s)a(s)ds \|u\| \geq \|u\|. \end{aligned} \quad (3.11)$$

Thus, $\|Au\| \geq \|u\|$, $u \in K \cap \partial\Omega_3$. Now, since $f_\infty = 0$, there exists $\widehat{H}_4 > 0$ so that $f(u) \leq \lambda u$ for $u \geq \widehat{H}_4$, where $\lambda > 0$ satisfies

$$\frac{2\lambda}{2 - \alpha\eta^2} \int_0^1 (1-s)a(s)ds \leq 1. \quad (3.12)$$

Choose $H_4 = \max\{2H_3, \widehat{H}_4/\gamma\}$. Let

$$\Omega_4 = \{u \in C[0,1] \mid \|u\| < H_4\}, \quad (3.13)$$

then $u \in K \cap \partial\Omega_4$ implies that

$$\inf_{\eta \leq t \leq 1} u(t) \geq \gamma \|u\| = \gamma H_4 \geq \widehat{H}_4. \quad (3.14)$$

Therefore,

$$\begin{aligned}
 Au(t) &= \frac{2t}{2-\alpha\eta^2} \int_0^1 (1-s)a(s)f(u(s))ds - \frac{\alpha t}{2-\alpha\eta^2} \int_0^\eta (\eta-s)^2 a(s)f(u(s))ds \\
 &\quad - \int_0^t (t-s)a(s)f(u(s))ds \\
 &\leq \frac{2t}{2-\alpha\eta^2} \int_0^1 (1-s)a(s)f(u(s))ds \\
 &\leq \frac{2\lambda\|u\|}{2-\alpha\eta^2} \int_0^1 (1-s)a(s)ds \leq \|u\|.
 \end{aligned} \tag{3.15}$$

Thus $\|Au\| \leq \|u\|$, $u \in K \cap \partial\Omega_4$. By the second part of Theorem 1.1, A has a fixed point u in $K \cap (\overline{\Omega_4} \setminus \Omega_3)$, such that $H_3 \leq \|u\| \leq H_4$. This completes the sublinear part of the theorem. Therefore, the problem (1.2)-(1.3) has at least one positive solution. \square

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