SOLVABILITY OF A FOURTH ORDER BOUNDARY VALUE PROBLEM WITH PERIODIC BOUNDARY CONDITIONS

CHAITAN P. GUPTA

Department of Mathematical Sciences Northern Illinois University DeKalb, IL 60115

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ABSTRACT. Fourth order boundary value problems arise in the study of the equilibrium of an elastaic beam under an external load. The author earlier investigated the existence and uniqueness of the solutions of the nonlinear analogues of fourth order boundary value problems that arise in the equilibrium of an elastic beam depending on how the ends of the beam are supported. This paper concerns the existence and uniqueness of solutions of the fourth order boundary value problems with periodic boundary conditions.

KEY WORDS AND PHRASES. fourth order boundary value problem, periodic boundary conditions, linear eigenvalue problem, Leray-Schauder continuation theorem, equilibrium of an elastic beam, non-trivial kernel. AMS SUBJECT CLASSIFICATION: 34B15, 34C25

1. INTRODUCTION

Fourth order boundary value problems arise in the study of the equilibrium of an elastic beam under an external load, (e.g., see [1], [2], [3]) where the existence, uniqueness and iterative methods to construct the solutions have been studied extensively. The purpose of this paper is to study the fourth order boundary value problem with periodic boundary conditions:

$$\frac{d^{4}u}{dx} + f(u)u' + g(x,u) = e(x), x \in [0, 2\pi],$$

$$u(0) - u(2\pi) = u'(0) - u'(2\pi) = u''(0) - u''(2\pi)$$

$$= u'''(0) - u'''(2\pi) = 0,$$
(1.1)

where f: $\mathbb{R} \to \mathbb{R}$ is continuous and g: $[0, 2\pi] \times \mathbb{R} \to \mathbb{R}$ satisfies Caratheodory's conditions with $e \in L^1[0, 2\pi]$.

We note that the fourth order linear eigenvalue problem

$$\frac{d^4u}{dx} = \lambda u, \qquad (1.2)$$

$$\begin{split} u(0) - u(2\pi) &= u'(0) - u'(2\pi) = u''(0) - u''(2\pi) = u'''(0) - u'''(2\pi) = 0, \\ \text{has } \lambda &= n^4, \ n = 0, \ 1, \ 2, \ \dots \ \text{ as eigenvalues. Now the problem (1.1) is at resonance} \\ \text{since the linear operator } Lu &= \frac{d^4 u}{dx^4} \text{ with } D(L) = \left\{ u \in H^3(0, 2\pi) \mid u(0) = u(2\pi), \right. \end{split}$$

 $u'(0) = u'(2\pi), u''(0) = u''(2\pi), u'''(0) = u''(2\pi)$ has a non-tirival kernel. (See end of this introduction for the definition of $H^3(0,2\pi)$.) We shall prove that the boundary value problem (1.1) has at least one solution if $\int_0^{2\pi} e(x)dx = 0$, and there exists a constant $\rho > 0$ such that $g(x,u)u \ge 0$ for $|u| \ge \rho$. To prove the existence of a solution for the boundary value problem

$$-\frac{d^{4}u}{dx^{4}} + \alpha u' + g(x,u) = e(x), x \in [0,2\pi],$$

$$u(0) - u(2\pi) = u'(0) - u'(2\pi) = u''(0) - u''(2\pi)$$

$$= u'''(0) - u'''(2\pi) = 0,$$
(1.3)

we also need to assume that

 $\limsup_{|\mathbf{u}| \to \infty} \frac{\mathbf{g}(\mathbf{x}, \mathbf{u})}{\mathbf{u}} = \beta < 1, \text{ uniformly for a.e. } \mathbf{x} \in [0, 2\pi].$

This is because the second eigenvalue $\lambda = 1$ of the linear eigenvalue problem (1.2) interferes with the non-linearity g(x,u) in (1.3). The question of asymptotic conditions in which non-linearity g(x,u) in (1.3) can interact with infinitely many eigenvalues of the eigenvalue problem (1.2) will be studied in a forthcoming paper [4].

To obtain the existence of solutions for (1.1) and (1.3), we use Mawhin's version of Leray Schauder continuation theorem as given in [5], [6], [7]. We also show that in case $f = \alpha$, where α is a constant, any two solutions of the boundary value problem (1.1), (respectively, (1.3)), differ by a constant and have a unique solution when, for example, g(x,u) is strictly increasing in u for a.e. x in $[0,2\pi]$.

We note that in addition to using the classical spaces $C([0,2\pi])$, $C^{k}([0,2\pi])$, and $L^{k}(0,2\pi)$ and $L^{\infty}(0,2\pi)$ of continuous, k-times continuously differentiable, measurable real-valued functions whose k-th power of the absolute value is Lebesgue integrable or measurable functions which are essentially-bounded on $[0,2\pi]$ we shall use the Sobolev space $H^{3}(0,2\pi)$ defined by

$$H^{3}(0,2\pi) = \{u: [0,2\pi] \to \mathbb{R} \mid u, u', u'' \text{ abs. cont. on } [0,2\pi], u''' ∈ L^{2}(0,2\pi) \}.$$

$$c L^{1}(0,2\pi) \text{ we define } \overline{u} = \frac{1}{2\pi} \int_{0}^{2\pi} u(x) dx.$$

2. MAIN RESULTS

Also for u

Let X, Y denote the Banach spaces $X = C^{1}[0,2\pi]$, $Y = L^{1}(0,2\pi)$ with usual norms and let H denote the Hilbert space $L^{2}(0,2\pi)$. Let Y_{2} be the subspace of Y defined by

 $Y_2 = \{u \in Y | u = \text{constant a.e. on } [0, 2\pi] \},$

and let Y_1 be the subspace of Y such that $Y = Y_1 \bigoplus Y_2$. (\bigoplus denotes the direct sum.) We note that for $u \in Y$ we can write

$$u(x) = (u(x) - \frac{1}{2\pi} \int_{0}^{2\pi} u(t)dt) + \frac{1}{2\pi} \int_{0}^{2\pi} u(t)dt, x \in [0, 2\pi].$$

We define the canonical projection operators P: $Y \rightarrow Y_1$; Q: $Y \rightarrow Y_2$ as follows

$$P(u) = u(x) - \frac{1}{2\pi} \int_{0}^{2\pi} u(t)dt,$$

$$Q(u) = \frac{1}{2\pi} \int_{0}^{2\pi} u(t)dt,$$

for $u \in Y$. Clearly, Q = I - P, where I denotes the identity mapping on Y. and the projection operators P and Q are continuous. Now let $X_2 = X \cap Y_2$. Clearly X_2 is a closed subspace of X. Let X_1 be the closed subspace of X such that $X = X_1 \oplus X_2$. We note that $P|X: X \to X_1$, $Q|X: X \to X_2$ are continuous. Similarly, we obtain $H = H_1 \oplus H_2$ and continuous projections $P|H:H \to H_1$, $Q|H:H \to H_2$ in the following, X, Y, H, P, Q, etc. will refer to Banach spaces, Hilbert space and the projections as defined above and we shall not distinguish between P, P|X P|H(resp. Q, Q|X, Q|H) and depend on the context for proper meaning.

(resp. Q, Q|X, Q|H) and depend on the context for proper meaning. Also for $u \in X$, $v \in Y$ let $(u,v) = \frac{1}{2\pi} \int_{0}^{2\pi} u(x)v(x)dx$ denote the duality pairing between X and Y. We note that for $u \in X$, $v \in Y$ where u = Pu + Qu, v = Pv + Qv, we have

$$(u,v) = (Pu, Pv) + (Qu, Qv).$$

Define a linear operator L: $D(L) \subset X \rightarrow Y$ by setting

$$D(L) = \left\{ u \in H^{3}(0,2\pi) | u(0) = u(2\pi), u'(0) = u'(2\pi), u''(0) = u''(2\pi), u''(0) = u'''(2\pi) \right\}$$
(2.1)

and for $u \in D(L)$,

$$Lu = \frac{d^4u}{dx^4} .$$
 (2.2)

Now, for $u \in D(L)$ we see using integration by parts and Wirtinger's inequality ([8]) that

$$(Lu,u) = \int_{0}^{2\pi} \frac{d^{4}u}{dx^{4}} u dx = \int_{0}^{2\pi} u''^{2} dx \ge \int_{0}^{2\pi} [(Pu)(x)]^{2} dx \ge 0.$$
 (2.3)

LEMMA 2.1: - For a given $\alpha \in \mathbb{R}$ and $h \in Y_1$, i.e. $h \in L^1(0, 2\pi)$ with $\overline{h} = Qh = 0$, the linear boundary value problem

$$\frac{d^{4}u}{dx} + \alpha u' = h(x), x \in [0, 2\pi],$$

$$u(0) = u(2\pi), u'(0) = u'(2\pi), u''(0) = u''(2\pi), u'''(0) = u'''(2\pi),$$
(2.4)

has a unique solution u(x) with $\overline{u} = Qu = 0$.

PROOF:- Let us set $\omega = \cos \frac{2\pi}{3} + i \sin \frac{2\pi}{3}$, $i = \sqrt{-1}$, so that $\alpha^{1/3}$, $\omega \alpha^{1/3}$, $\omega^2 \alpha^{1/3}$ are the three cube roots of $\alpha \in \mathbb{R}$. For $\mathbf{x} \in [0, 2\pi]$, we, define

$$v_{1}(\mathbf{x}) = \int_{0}^{\mathbf{x}} h(t)dt, \ v_{2}(\mathbf{x}) = e^{-\alpha^{1/3}\omega \mathbf{x}} \int_{0}^{\mathbf{x}} v_{1}(t)e^{\alpha^{1/3}\omega t}dt,$$

$$v_{3}(\mathbf{x}) = e^{-\alpha^{1/3}\omega^{2}\mathbf{x}} \int_{0}^{\mathbf{x}} v_{2}(t)e^{\alpha^{1/3}\omega^{2}t}dt, \ v(\mathbf{x}) = e^{-\alpha^{1/3}\mathbf{x}} \int_{0}^{\mathbf{x}} e^{\alpha^{1/3}t}v_{3}(t)dt.$$

$$\frac{1}{3} \qquad \frac{1}{3} \qquad \frac{1}{3}$$

Then $u(x) = C_1 + C_2 e^{-\alpha^{1/3}x} + C_3 e^{-\alpha^{1/3}\omega x} + C_4 e^{-\alpha^{1/3}\omega^2 x} + v(x)$ is such that Rl(u(x)) is a general solution of the equation (2.4).

Next, we compute C_1 , C_2 , C_3 , C_4 using the boundary conditions in (2.4) and and the condition $\overline{u} = \frac{1}{2\pi} \int_0^{2\pi} u(x) dx = 0$. C_2 , C_3 , C_4 are computed uniquely from the three linearly indpendent equations

$$C_2 + C_3 + C_4 = C_2 e^{-\alpha^{1/3} 2\pi} + C_3 e^{-\alpha^{1/3} 2\pi\omega} + C_4 e^{-\alpha^{1/3} 2\pi\omega^2} + v(2\pi),$$

$$c_{2} + \omega c_{3} + \omega^{2} c_{4} = c_{2} e^{-\alpha^{1/3} 2\pi} + \omega c_{3} e^{-\alpha^{1/3} 2\pi \omega} + \omega^{2} c_{4} e^{-\alpha^{1/3} 2\pi \omega^{2}} - \alpha^{-1/3} v'(2\pi),$$

$$c_{2} + \omega^{2} c_{3} + \omega c_{4} = c_{2} e^{-\alpha^{1/3} 2\pi} + \omega^{2} c_{3} e^{-\alpha^{1/3} 2\pi \omega} + \omega c_{4} e^{-\alpha^{1/3} 2\pi \omega^{2}} + \alpha^{-2/3} v''(2\pi),$$

The constant C_1 is computed uniquely using the condition $\overline{u} = \frac{1}{2\pi} \int_{0}^{2\pi} u(x) dx = 0$. In this way we get R1 u(x) as the unique solution for (2.4). $_{//}$

For $h \in Y_1$, i.e. $h \in L^1(0, 2\pi)$ with $\overline{h} = \frac{1}{2\pi} \int_0^{2\pi} h(x) dx = 0$; let u = Kh be the unique solution of the problem

$$\frac{d^{\prime}u}{dx^{4}} = h(x), x \in [0, 2\pi],$$

$$u(0) = u(2\pi), u'(0) = u'(2\pi), u''(0) = u''(2\pi), u'''(0) = u'''(2\pi),$$
such that $\overline{u} = \frac{1}{2\pi} \int_{0}^{2\pi} u(t)dt = 0$. It is immediate that the linear mapping
K: $Y_{1} \rightarrow X_{1}$ is bounded and for $u \in Y$,

$$KP(u) \in D(L), LK P(u) = P(u), and (KP(u), P(u)) \ge 0.$$
 (2.5)

Let f: $\mathbb{R} \to \mathbb{R}$ be continuous and let g: $[0,2\pi] \times \mathbb{R} \to \mathbb{R}$, $(x,u) \to g(x,u)$ be such that g(.,u) is measurable on $[0,2\pi]$ for each $u \in {\rm I\!R}$ and g(x,.) is continuous on ${\rm I\!R}$ for almost each $x \in [0,2\pi].$ Assume, moreoever, that for each r > 0 there exists an $\alpha_r \in L^1(0,2\pi)$ such that $|g(x,u)| \leq \alpha_r(x)$ for a.e. $x \in [0,2\pi]$ and all $u \in [-r,r]$. Such a g will be said to satisfy Caratheodory's conditions. Now define N: $X \rightarrow Y$ by setting

$$(Nu)(x) = f(u(x)) u'(x) + g(x,u(x)), x \in [0,2\pi],$$

for u \in X. It follows easily from Arzela-Ascoli theorem that KPN: X -> X₁ is a well-defined compact mapping and QN: $X \rightarrow X_{2}$ is bounded.

For $e(x) \in Y = L^{1}(0, 2\pi)$, the boundary value probelm (1.1) now reduces to the functional equation

$$Lu + Nu = e,$$
 (2.6)

in X with $e \in Y$, given.

THEOREM 2.2:- Let f: IR -> IR be continuous and let g: $[0,2\pi] \times IR \rightarrow IR$ satisfy Caratheodory's conditions. Assume that there exist real numbers a, A, r and R with $a \leq A$ and r < 0 < R such that

$$g(x,u) \ge A,$$
 (2.7)

for a.e. $x \in [0, 2\pi]$ and all $u \leq R$; and

$$g(x,u) \leq a, \tag{2.8}$$

for a.e. $x \in [0,2\pi]$ and all $u \leq r$. Then the boundary value problem (1.1) has at least one solution for each given $e \in L^{1}(0,2\pi)$ with

 $a \leq e \leq A$. (2.9)PROOF: - Define $g_1: [0,2\pi] \times \mathbb{R} \rightarrow \mathbb{R}$ by $g_1(x,u) = g(x,u) - \frac{1}{2}(a + A)$ and $e_1 \in L^1(0,2\pi)$ by $e_1(x) = e(x) - \frac{1}{2}(a + A)$, so that, for a.e. $x \in [0,2\pi]$,

such that

using (2.7), (2.8), (2.9) we have

$$g_1(x,u) \ge \frac{1}{2} (A - a) \ge 0 \quad \text{if} \quad u \ge R,$$
(2.10)

$$g_1(x,u) \leq \frac{1}{2} (a - A) \leq 0$$
 if $u \leq r$, (2.11)

and

$$\frac{1}{2}(a - A) \le \overline{e}_1 \le \frac{1}{2} (A - a).$$
 (2.12)

Clearly, the boundary value problem (1.1) is equivalent to

$$\frac{d^{4}u}{dx} + f(u)u' + g_{1}(x,u(x)) = e_{1}(x), x \in [0,2\pi],$$

$$u(0) = u(2\pi), u'(0) = u'(2\pi), u''(0) = u''(2\pi), u'''(0) = u'''(2\pi).$$
(2.13)

Let N: $X \rightarrow Y$ be defined by

$$(Nu)(x) = f(u(x))u'(x) + g_1(x,u(x)), x \in [0,2\pi],$$
 (2.14)

for $u \in X$. We then see, as above, that KPN: $X \rightarrow X_1$ is a well-defined compact mapping. QN: $X \rightarrow X_2$ is bounded and the boundary value problem (2.13) is equivalent to the functional equation,

$$Lu + Nu = e_1,$$
 (2.15)

in X with $e_1 \in Y$. Setting, $\tilde{e_1} = KPe$, we see that to solve the functional equation (2.15) it suffices to solve the system of equations

$$Pu + KPNu = \widetilde{e_1},$$

$$QNu = \overline{e_1},$$
(2.16)

 $u \in X$. Indeed, if $u \in X$ is a solution of (2.16) then $u \in D(L)$ and

LPu + LKPNu = Lu + PNu =
$$L\tilde{e}_1 = Pe_1$$
,
QNu = $\bar{e}_1 = Qe_1$,

which gives on adding that $Lu + Nu = e_1$.

Now, (2.16) is clearly equivalent to the single equation

$$Pu + QNu + KPNu = \tilde{e}_1 + \bar{e}_1, \qquad (2.17)$$

which has the form of a compact perturbation of the Fredholm operator P of index zero. We can therefore apply the version given in [6] (Theorem 1, Corollary 1) or [5] (Theorem IV.4) or [7] of the Leray-Schauder Continuation theorem which ensures the existence of a solution for (2.17) if the set of solutions of the family of equations,

Pu +
$$(1-\lambda)Qu + \lambda QNu + \lambda KPNu = \lambda \widetilde{e}_1 + \lambda \overline{e}_1, \lambda \in (0,1),$$
 (2.18)

is, a priori, bounded in X by a constant independent of λ . Notice that (2.18) is equivalent to the system of equations,

$$Pu + \lambda KPNu = \lambda \tilde{e}_{1}, \qquad (2.19)$$

$$(1-\lambda)Qu + \lambda QNu = \lambda \bar{e}_{1}, \lambda \in (0,1).$$

Let for $~\lambda~~\in~$ (0,1), $u_{\lambda}~\in~X~$ be a solution of (2.19) so that

$$Pu_{\lambda} + \lambda KPNu_{\lambda} = \lambda \tilde{e}_{1},$$

$$(1-\lambda)Qu_{\lambda} + \lambda QNu_{\lambda} = \lambda \tilde{e}_{1}.$$
(2.20)

The second equation in (2.20) can now be written as

$$(1-\lambda) \cdot \frac{1}{2\pi} \int_0^{2\pi} u_{\lambda}(x) dx + \frac{\lambda}{2\pi} \int_0^{2\pi} g_1(x, u_{\lambda}(x)) dx = \lambda \overline{e}_1.$$

So, if $u_{\lambda}(x) \ge R$ for $x \in [0, 2\pi]$ we have, using (2.10), (2.12) that

$$0 < (1 - \lambda) R + \frac{\lambda}{2} (A - a) \leq \frac{\lambda}{2} (A - a),$$

i.e.

$$0 < (1 - \lambda) R \leq 0$$
, a contradiction.

Similarly if $u_{\lambda}(x) \leq r$ for $x \in [0,2\pi]$ leads to a contradiction. Hence, there exists a $\tau_{\lambda} \in [0,2\pi]$ such that

$$\mathbf{r} < \mathbf{u}_{\lambda}(\tau_{\lambda}) < \mathbf{R}.$$
 (2.21)

Now, for $\mathbf{x} \in [0, 2\pi]$ we have

$$u_{\lambda}(x) = u_{\lambda}(\tau_{\lambda}) + \int_{\tau_{\lambda}}^{x} u_{\lambda}'(s) ds$$

so that

$$\begin{aligned} |u_{\lambda}(x)| &\leq \max (R, -r) + (2\pi)^{1/2} \left(\int_{0}^{2\pi} (u_{\lambda}'(s))^{2} ds \right)^{1/2} \\ &\leq \max (R, -r) + (2\pi)^{1/2} \left(\int_{0}^{2\pi} (u_{\lambda}''(s))^{2} ds \right)^{1/2} \end{aligned}$$

since $u_{\lambda} \in D(L)$, Wirtinger's inequality applies. Thus,

$$\|u_{\lambda}\|_{\mathbf{X}} \leq c_{1} \|u_{\lambda}^{"}\|_{\mathbf{H}} + c_{2},$$
 (2.22)

for some constants C_1 , C_2 independent of λ .

Next, the first equation in (2.20) gives that

$$LPu_{\lambda} + \lambda LKPNu_{\lambda} = \lambda L\tilde{e}_{1}$$

i.e.

$$Lu_{\lambda} + \lambda PNu_{\lambda} = \lambda Pe_{1}. \qquad (2.23)$$

From (2.23) and the second equation in (2.20), we get

$$(Lu_{\lambda}, Pu_{\lambda}) + \lambda(PNu_{\lambda}, Pu_{\lambda}) = \lambda(Pe_{1}, Pu_{\lambda}),$$

$$(1-\lambda)(Qu_{\lambda}, Qu_{\lambda}) + \lambda(QNu_{\lambda}, Qu_{\lambda}) = \lambda(\overline{e_{1}}, Qu_{\lambda}).$$
(2.24)

We next note that our assumptions on g_1 and (2.10), (2.12) imply that there is a constant C_3 , indpendent of λ such that for $u \in X$,

$$(Nu,u) \geq -C_{3},$$

and $(Lu_{\lambda}, Pu_{\lambda}) = (Lu_{\lambda}, u_{\lambda}) = \int_{0}^{2\pi} (u_{\lambda}^{"})^{2} = ||u_{\lambda}^{"}||_{H}^{2}$ since (2.3) holds. Using this we get on adding the equations in (2.24) that

$$\begin{aligned} \|\mathbf{u}_{\lambda}^{"}\|_{\mathrm{H}}^{2} - \mathbf{C}_{3} &\leq (\mathrm{Lu}_{\lambda}, \mathbf{u}_{\lambda}) + (1-\lambda)(\mathrm{Qu}_{\lambda}, \mathrm{Qu}_{\lambda}) + \lambda(\mathrm{Nu}_{\lambda}, \mathbf{u}_{\lambda}) \\ &= \lambda(\mathrm{Pe}_{1}, \mathrm{Pu}_{\lambda}) + \lambda(\overline{\mathbf{e}}_{1}, \mathrm{Qu}_{\lambda}) \\ &\leq \mathbf{C}_{4} \|\mathbf{u}_{\lambda}\|_{\mathbf{X}} \\ &\leq \mathbf{C}_{4} \mathbf{C}_{1} \|\mathbf{u}_{\lambda}^{"}\|_{\mathbf{H}} + \mathbf{C}_{4} \mathbf{C}_{2}, \end{aligned}$$

where C_4 is a constant independent of λ . Accordingly, there is a constant C_5 , independent of λ , such that

$$\left\| u_{\lambda}^{\prime \prime} \right\|_{\mathrm{H}} \leq \mathrm{C}_{5}^{\prime},$$

which implies, using (2.22) that

$$\|\mathbf{u}_{\lambda}\|_{\mathbf{X}} \leq \mathbf{C}_{1}\mathbf{C}_{5} + \mathbf{C}_{2} \equiv \mathbf{C}$$

We have thus proved that the set of solutions of the family of equations (2.18) is bounded in X by a constant independent of $\lambda \in (0,1)$. Hence the theorem._{//}

REMARK 2.3:- If we take a = A = 0 in Theorem 2.2, then we immediately obtain the assertion made in the introduction concerning the boundary value problem (1.1).

Now, to study the boundary value problem (1.3) we define, for a given $\alpha \in \mathbb{R}$, a linear operator L_{α} : D(L_{α}) $\subset X \rightarrow Y$ by setting

$$D(L_{\alpha}) = \left\{ u \in H^{3}(0,2\pi) \mid u(0) = u(2\pi), u'(0) = u'(2\pi), u''(0) = u''(2\pi), u'''(0) = u'''(2\pi) \right\}$$

$$(2.25)$$

and for $u \in D(L_{\alpha})$,

(i)

$$L_{\alpha}u = -\frac{d^{4}u}{dx^{4}} + \alpha u'.$$
 (2.26)

It follows, using integration by parts and Wirtinger's inequality, ([8]), that

$$(L_{\alpha}u, u) = -\int_{0}^{2\pi} \frac{d^{4}u}{dx^{4}} udx + \alpha \int_{0}^{2\pi} u'u dx$$

$$= -\int_{0}^{2} (u'')^{2} dx \ge -\int_{0}^{2\pi} (\frac{d^{4}u}{dx^{4}})^{2} dx$$

$$\ge - ||L_{\alpha}u||_{H}^{2}.$$

$$(2.27)$$

We, next, use lemma 2.1 to define a bounded linear mapping $K_{\alpha}: Y_1 \rightarrow X_1$ by setting $u = K_{\alpha}$ for a given $h \in Y_1$, where $u \in X_1$ (so that $\overline{u} = Qu = 0$) is the unique solution of the boundary value problem

$$-\frac{d^{4}u}{dx} + \alpha u' = h(x), x \in [0, 2\pi], \qquad (2.28)$$

$$u(0) = u(2\pi), u'(0) = u'(2\pi), u''(0) = u''(2\pi), u'''(0) = u'''(2\pi).$$

The bounded linear mapping $K_{\alpha}: Y_1 \neq X_1$ defined in this way has the following properties:

for
$$u \in Y$$
, $K_{\alpha}P(u) \in D(L_{\alpha})$, $L_{\alpha}K_{\alpha}P(u) = P(u)$ and
 $(K_{\alpha}P(u), P(u)) \geq - ||Pu||_{H}^{2}$, (in view of (2.27)); (2.29)

(ii) if $g : [0, 2\pi] \times \mathbb{R} \rightarrow \mathbb{R}$ satisfies Caratheodory's conditions and $N : X \rightarrow Y$ is defined by setting

$$(Nu)(x) = g(x,u(x)), x \in [0, 2\pi]$$

then $K_{\alpha}PN : X \rightarrow X_1$ is a well-defined compact mapping and $QN : X \rightarrow X_2$ is bounded. <u>Theorem 2.4</u>: Let $\alpha \in \mathbb{R}$ be given and $g : [0, 2\pi] \times \mathbb{R} \rightarrow \mathbb{R}$ satisfy Caratheodory's conditions. Assume that there exist real numbers a, A, r, R with $a \leq A$, and r < 0 < R such that

$$(\mathbf{x}, \mathbf{u}) \geq \mathbf{A},$$
 (2.30)

for a.e. $x \in [0, 2\pi]$, and all $u \ge R$; and

g

g

$$(\mathbf{x}, \mathbf{u}) \leq \mathbf{a}, \tag{2.31}$$

for a.e. $x \, \in \, [\, 0 \, , \, 2\pi \,] \, , \,$ and all $\, u \, \leq \, r \, .$ Suppose, further, that

$$\lim_{|\mathbf{u}| \to \infty} \sup \left| \frac{\mathbf{g}(\mathbf{x}, \mathbf{u})}{\mathbf{u}} \right| = \beta < 1$$
(2.32)

uniformly for a.e. $x\in[0,\ 2\pi]$. Then the boundary value problem (1.3) has at least one solution for each given $e\in L^2[0,\ 2\pi]$ with

$$a \leq \overline{e} \leq A.$$
 (2.33)

<u>Proof</u>:- As in the proof of Theorem 2.2, define $g_1 : [0, 2\pi] \times \mathbb{R} \to \mathbb{R}$ by $g_1(x,u) = g(x,u) - \frac{1}{2}(a + A)$ and $e_1 \in L^2(0, 2\pi)$ by $e_1(x) = e(x) - \frac{1}{2}(a + A)$. Then for a.e. $x \in [0, 2\pi]$,

$$g_1(x,u) \ge \frac{1}{2} (A - a) \ge 0$$
 if $u \ge R$, (2.34)

$$g_1(x,u) \leq \frac{1}{2} (a - A) \leq 0$$
 if $u \leq r$, (2.35)

$$\lim_{|\mathbf{u}| \to \infty} \sup \frac{g_1(\mathbf{x}, \mathbf{u})}{\mathbf{u}} = \beta < 1, \qquad (2.36)$$

uniformly, and

$$\frac{1}{2} (a - A) \le \overline{e}_1 \le \frac{1}{2} (A - a).$$
 (2.37)

Also the boundary value problem (1.3) is equivalent to

$$-\frac{d^{4}u}{dx^{4}} + \alpha u' + g_{1}(x,u) = e_{1}(x), x \in [0, 2\pi], \qquad (2.38)$$

$$u(0) = u(2\pi), u'(0) = u'(2\pi), u''(0) = u''(2\pi), u'''(0) = u'''(2\pi).$$

Next, let $N : X \rightarrow Y$ be defined by

$$Nu(x) = g_1(x,u(x)), x \in [0, 2\pi],$$

for $u \in X$. Choosing, now, $\varepsilon > 0$ such that $\beta + \varepsilon < 1$, we see, using the fact that g, satisfies Caratheodory's conditions and (2.34), (2.35), (2.36), that there exists a constant $C(\varepsilon) > 0$ such that

$$(Nu,u) \geq \frac{1}{\beta + \epsilon} \|Nu\|_{H}^{2} - C(\epsilon), \qquad (2.39)$$

for $u \in X$. Also, $K \underset{\alpha}{PN} : X \neq X$, is a well-defined compact mapping and $QN : X \neq X_2$ is bounded.

Again, we see as in the proof of Theorem 2.2, that the boundary value problem (2.38) is equivalent to the system of equations

$$Pu + K_{\alpha}PNu = \tilde{e}_{1} = K_{\alpha}Pe_{1},$$

$$QNu = \bar{e}_{1}.$$
(2.40)

Further, it suffices to prove that the set of solutions of the family of equations

$$Pu + \lambda K_{\alpha} PNu = \lambda \tilde{e}_{1}$$

$$(1 - \lambda)Qu + \lambda QNu = \lambda \bar{e}_{1}, \quad \lambda \in (0, 1)$$
(2.41)

is, a priori, bounded in X by a constant independent of $\lambda \in (0,1)$.

Let, now, for $\lambda \in (0,1), u_{\lambda} \in X$ be a solution of (2.41) so that

$$Pu_{\lambda} + \lambda K_{\alpha} PNu_{\lambda} = \lambda e_{1},$$

$$(1 - \lambda)Qu_{\lambda} + \lambda QNu_{\lambda} = \lambda \overline{e_{1}}.$$
(2.42)

It, now, follows from the second equation in (2.42), in a manner similar to deriving the estimate (2.22) in the proof of Theorem 2.2, that

$$\| \mathbf{Q} \mathbf{u}_{\lambda} \| \leq \| \mathbf{u}_{\lambda} \|_{\mathbf{X}} \leq \mathbf{C}_{1} \| \mathbf{L}_{\alpha} \mathbf{u}_{\lambda} \|_{\mathbf{H}} + \mathbf{C}_{2}, \qquad (2.43)$$

for some constants C_1 , C_2 independent of $\lambda \in (0,1)$. Also, we have from (2.42) that

$$(Pu_{\lambda}, PNu_{\lambda}) + \lambda(K_{\alpha}PNu_{\lambda}, PNu_{\lambda}) = \lambda(\tilde{e}_{1}, PNu_{\lambda}),$$

(1-\lambda) $||Qu_{\lambda}||^{2} + \lambda(Qu_{\lambda}, QNu_{\lambda}) = \lambda(\bar{e}_{1}, Qu_{\lambda}).$

These equations then give us, in view of (2.29) and (2.39), that

$$\frac{1}{\beta + \epsilon} \| \mathrm{Nu}_{\lambda} \|_{\mathrm{H}}^{2} - \| \mathrm{PNu}_{\lambda} \|_{\mathrm{H}}^{2} - \mathrm{C}(\epsilon) \leq (\mathrm{Nu}_{\lambda}, \mathrm{u}_{\lambda}) + \lambda(\mathrm{K}_{\alpha} \mathrm{PNu}_{\lambda}, \mathrm{PNu}_{\lambda}) \\ \leq (\widetilde{\mathrm{e}}_{1}, \mathrm{PNu}_{\lambda}) + (\overline{\mathrm{e}}_{1}, \mathrm{Qu}_{\lambda}).$$

Using, now, the facts that $\|Pv\|_{H} \leq \|v\|_{H}$ for $v \in X$, and $\beta + \varepsilon < 1$, we see that these exist constants C_{3}^{2} , C_{4}^{2} independent of $\lambda \in (0,1)$ such that

$$\| \mathbf{N}\mathbf{u}_{\lambda} \|_{\mathrm{H}} \leq c_{3} \| \mathbf{Q}\mathbf{u}_{\lambda} \|_{\mathrm{H}}^{1/2} + c_{4}.$$
 (2.44)

Now, the first equation in (2.42) gives that

$$L_{\alpha \lambda}^{L} + \lambda PNu_{\lambda} = \lambda Pe_{1},$$

so that

$$\begin{split} \| \mathbf{L}_{\alpha} \mathbf{u}_{\lambda} \|_{\mathbf{H}} &\leq \lambda \| \mathbf{P} \mathbf{e}_{1} - \mathbf{P} \mathbf{N} \mathbf{u}_{\lambda} \|_{\mathbf{H}} \leq \| \mathbf{P} \mathbf{e}_{1} \|_{\mathbf{H}} + \| \mathbf{P} \mathbf{N} \mathbf{u}_{\lambda} \|_{\mathbf{H}} \\ &\leq \| \mathbf{P} \mathbf{e}_{1} \|_{\mathbf{H}} + \| \mathbf{N} \mathbf{u}_{\lambda} \|_{\mathbf{H}} \\ &\leq \mathbf{C}_{3} \| \mathbf{Q} \mathbf{u}_{\lambda} \|^{1/2} + \mathbf{C}_{4} + \| \mathbf{P} \mathbf{e}_{1} \|_{\mathbf{H}}. \end{split}$$

(2.43) and (2.45) now imply that there exist a constant $C_5^{},\,$ independent of λ \in (0,1), such that

$$\|Qu_{\lambda}\| \leq C_5$$

and

$$\| u_{\lambda} \|_{X} \leq C_{1}C_{3}\sqrt{C_{5}} + C_{1}C_{4} + C_{1} \| Pe_{1} \|_{H} + C_{2} = C.$$

This completes the proof of the theorem //.

<u>Remark 2.5</u>:- The analogue of Theorem 2.4 when α in (1.3) is replaced by f(u), where $f : \mathbb{R} \to \mathbb{R}$ is a given continuous function will be treated in a forthcoming paper [4]. <u>Remark 2.6</u>:- If $f(u) \equiv \alpha, \alpha \in \mathbb{R}$ given and g(x,u) is strictly increasing in u for a.e $x \in [0, 2\pi]$ then it is easy to see that the boundary value problem (1.1) has exactly one solution. Similarly if g(x,u) is strictly increasing in u and there is a $\beta < 1$, such that

$$(g(x,u_1) - g(x,u_2))(u_1 - u_2) \ge \beta(g(x,u_1) - g(x,u_2))^2,$$

for a.e. x in $[0, 2\pi]$, then the boundary value problem (1.3) has exactly one solution. <u>Remark 2.7</u>:- If we take a = A = 0 in Theorem 2.4, we immediately obtain the assertion concerning the boundary value problem (1.3) in the introduction.

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