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## On one class of solvable boundary value problems for ordinary differential equation of $n$ -th order

NGUYEN ANH TUAN

*Abstract.* New sufficient conditions of the existence and uniqueness of the solution of a boundary problem for an ordinary differential equation of  $n$ -th order with certain functional boundary conditions are constructed by the method of a priori estimates.

*Keywords:* boundary problem with functional conditions, differential equations of  $n$ -th order, method of a priori estimates, differential inequalities

*Classification:* 34B15, 34B10

### Introduction

In the paper we give new sufficient conditions for existence and uniqueness of the solution to the problem

$$\begin{aligned}
 (1) \quad & u^{(n)} = f(t, u, \dots, u^{(n-1)}) \\
 (2_1) \quad & \ell_i(u, u^{(1)}, \dots, u^{(k_0-1)}) = 0, \quad i = 1, \dots, k_0 \\
 (2_2) \quad & \Phi_{0i}(u^{(i-1)}) = \Phi_i(u^{(k_0)}, u^{(k_0+1)}, \dots, u^{(n-1)}), \quad i = k_0 + 1, \dots, n
 \end{aligned}$$

where  $f : \langle a, b \rangle \times R^n \rightarrow R$  satisfies the local Carathéodory condition and for each  $i \in \{1, \dots, k_0\}$ ,  $\ell_i : [C(\langle a, b \rangle)]^{k_0} \rightarrow R$  is a linear continuous functional and for each  $i \in \{k_0 + 1 \dots n\}$ ,  $\Phi_{0i}$  — the linear nondecreasing continuous functional on  $C(\langle a, b \rangle)$  is concentrated on  $\langle a_i, b_i \rangle \subseteq \langle a, b \rangle$ , ( $i = k_0 + 1, \dots, n$ ) (i.e. the value of  $\Phi_{0i}$  depends only on functions restricted to  $\langle a_i, b_i \rangle$ , and the segment can be degenerated to a point).  $\Phi_i$  ( $i = k_0 + 1, \dots, n$ ) are continuous functionals on  $[C(\langle a, b \rangle)]^{n-k_0}$ . In general  $\Phi_{0i}(1) = c_i$  ( $i = k_0 + 1, \dots, n$ ), without loss of generality we can suppose  $\Phi_{0i}(1) = 1$  ( $i = k_0 + 1, \dots, n$ ).

Problem (1), (2) for  $k_0 = 0$  is solved in paper [4].

Throughout the paper assume:

$$(3) \quad \text{Boundary value problem } u^{(k_0)} = 0 \text{ possesses only the trivial solution}$$

with condition (2<sub>1</sub>).

Problem for differential equation (1) together with boundary condition

$$\sum_{j=1}^{k_0} a_{ij} \cdot u^{(j-1)}(a) + b_{ij} \cdot u^{(j-1)}(b) = 0 \quad (i = 1, \dots, k_0)$$

$$u^{(i-1)}(t_i) = c_i \quad (i = k_0 + 1, \dots, n)$$

is not the special case of problems in [1] and [4]. On the other hand, the boundary value problem with the same two groups of condition but in opposite order for  $c_j = 0$  is the special case of problems, which were studied in [1].

**Main result**

We adopt the following notation:

$\langle a, b \rangle$  — a segment,  $-\infty < a \leq a_i \leq b_i \leq b < +\infty$  ( $i = k_0 + 1, \dots, n$ ),  $R^n$  —  $n$ -dimensional real space with points  $x = (x_i)_{i=1}^n$  normed by  $\|x\| = \sum_{i=1}^n |x_i|$ ,

$$R_+^n = \{x \in R^n : x_i \geq 0 \ i = 1, \dots, n\},$$

$C^{n-1}(\langle a, b \rangle)$  — the space of functions continuous together with their derivatives up to the order  $n - 1$  on  $\langle a, b \rangle$  with the norm

$$\|u\|_{C^{n-1}(\langle a, b \rangle)} = \max \left\{ \sum_{i=1}^n |u^{(i-1)}(t)| : a \leq t \leq b \right\},$$

$AC^{n-1}(\langle a, b \rangle)$  — a set of all functions absolutely continuous together with their derivatives to the  $(n - 1)$ -order on  $\langle a, b \rangle$ , the space  $L^p(\langle a, b \rangle)$  is the space of functions integrable on  $\langle a, b \rangle$  in  $p$ -th power with a norm

$$\|u\|_{L^p} = \begin{cases} [\int_a^b |u(t)|^p dt]^{1/p} & \text{for } 1 \leq p < \infty \\ \text{vrai max}\{|x(t)| : a \leq t \leq b\} & \text{for } p = \infty, \end{cases}$$

$L^p(\langle a, b \rangle, R_+) = \{u \in L^p(\langle a, b \rangle) : u(t) \geq 0, t \in \langle a, b \rangle\}$ . If  $x = (x_i(t))_{i=1}^n \in [C(\langle a, b \rangle)]^n$  and  $y = (y_i(t))_{i=1}^n \in [C(\langle a, b \rangle)]^n$ , then  $x \leq y$  if and only if  $x_i(t) \leq y_i(t)$  for all  $t \in \langle a, b \rangle$  and  $i = 1, \dots, n$ . A functional  $\Phi : [C(\langle a, b \rangle)]^n \rightarrow R_+$  is said to be homogeneous iff:  $\Phi(\lambda x) = \lambda \Phi(x)$  for all  $\lambda \in R_+$   $x \in [C(\langle a, b \rangle)]^n$  and nondecreasing if  $\Phi(x) \leq \Phi(y)$  for all  $x, y \in [C(\langle a, b \rangle)]^n, x \leq y$ . Let us consider the problem (1), (2). Under the solution we understand the function with absolutely continuous derivatives up to the order  $(n - 1)$  on  $\langle a, b \rangle$ , which satisfies the equation (1) for almost all  $t \in \langle a, b \rangle$  and fulfils the boundary condition (2).

To solve (1), (2) we specify a class of auxiliary functions

$$g, \ell_1, \ell_2 \dots \ell_{k_0}, h_{k_0+1} \dots h_n, \Psi_{k_0+1} \dots \Psi_n.$$

**Definition.** Let  $\ell_i : [C(\langle a, b \rangle)]^{k_0} \rightarrow R$  ( $i = 1, \dots, k_0$ ) be the linear continuous functionals,  $\Psi_i : [C(\langle a, b \rangle)]^{n-k_0} \rightarrow R_+$  ( $i = k_0 + 1, \dots, n$ ) the homogeneous continuous nondecreasing functionals and  $g, h_i \in L^1(\langle a, b \rangle, R_+)$  ( $i = k_0 + 1, \dots, n$ ). If the system of differential inequalities

$$(4_1) \quad |\varrho'_i(t)| \leq |\varrho_{i+1}(t)| \quad t \in \langle a, b \rangle \quad (i = 1, \dots, n - 1)$$

$$(4_2) \quad |\varrho'_n(t) - g(t) \cdot \varrho_n(t)| \leq \sum_{j=k_0+1}^n h_j(t) |\varrho_j(t)|, \quad t \in \langle a, b \rangle$$

with boundary conditions

$$(5_1) \quad \ell_i(\varrho_1, \dots, \varrho_{k_0}) = 0 \quad (i = 1, \dots, k_0)$$

$$(5_2) \quad \min\{|\varrho_i(t)| : a_i \leq t \leq b_i\} \leq \Psi_i(|\varrho_{k_0+1}|, \dots, |\varrho_n|) \quad (i = k_0 + 1, \dots, n)$$

has only the trivial solution, we say that

$$(6) \quad (g, \ell_1, \ell_2, \dots, \ell_{k_0}, h_{k_0+1}, \dots, h_n, \Psi_{k_0+1}, \dots, \Psi_n) \in LN(\langle a, b \rangle, a_{k_0+1}, \dots, a_n, b_{k_0+1}, \dots, b_n).$$

**Remark.** If  $k_0 = 0$  we have

$$LN(\langle a, b \rangle, a_1, a_2, \dots, a_n, b_1, \dots, b_n) = Nic(\langle a, b \rangle, a_1, \dots, a_n, b_1, \dots, b_n)$$

from paper [4].

**Theorem 1.** Let the condition (6) be satisfied and let the data  $f, \Phi_{k_0+1}, \dots, \Phi_n$  of (1), (2) satisfy the inequalities

$$(7_1) \quad [f(t, x_1, x_2, \dots, x_n) - g(t) \cdot x_n] \text{sign } x_n \leq \sum_{j=k_0+1}^n h_j(t) \cdot |x_j| + \omega(t, \sum_{j=1}^n |x_j|) \quad \text{for } t \in \langle a_n, b \rangle, x \in R^n$$

$$(7_2) \quad [f(t, x_1, x_2, \dots, x_n) - g(t) \cdot x_n] \text{sign } x_n \geq - \sum_{j=k_0+1}^n h_j(t) |x_j| - \omega(t, \sum_{j=1}^n |x_j|) \quad \text{for } t \in \langle a, b_n \rangle, x \in R^n$$

$$(8) \quad |\Phi_i(u^{(k_0)}, \dots, u^{(n-1)})| \leq \Psi_i(|u^{(k_0)}|, \dots, |u^{(n-1)}|) + r \quad \text{for } (i = k_0 + 1, \dots, n),$$

where  $r \in R_+, \omega : \langle a, b \rangle \times R_+ \rightarrow R_+$  and  $\omega(\cdot, \varrho) \in L(\langle a, b \rangle, R_+) \forall \varrho \in R_+, \omega(t, \cdot)$  is nondecreasing for all  $t \in \langle a, b \rangle$  and

$$(9) \quad \lim_{\varrho \rightarrow +\infty} \frac{1}{\varrho} \int_a^b \omega(t, \varrho) dt = 0.$$

Then the problem (1), (2) has at least one solution.

To prove Theorem 1 the following lemma is suitable.

**Lemma 1.** *Let the condition (6) be satisfied. Then there exists a nonnegative constant  $\varrho > 0$  such that the estimate*

$$(10) \quad \|u\|_{C^{n-1}(\langle a,b \rangle)} \leq \varrho(r + \|h_0\|_{L^1(\langle a,b \rangle)})$$

holds for each constant  $r \geq 0$ ,  $h_0 \in L^1(\langle a,b \rangle, R_+)$  and for each solution  $u \in AC^{n-1}(\langle a,b \rangle)$  of the differential inequalities

$$(111) \quad [u^{(n)}(t) - g(t) \cdot u^{(n-1)}(t)] \cdot \text{sign } u^{(n-1)}(t) \leq \sum_{j=k_0+1}^n h_j(t)|u^{(j-1)}(t)| + h_0(t) \quad \text{for } a_n \leq t \leq b$$

$$(112) \quad [u^{(n)}(t) - g(t) \cdot u^{(n-1)}(t)] \cdot \text{sign } u^{(n-1)}(t) \geq - \sum_{j=k_0+1}^n h_j(t)|u^{(j-1)}(t)| - h_0(t) \quad \text{for } a \leq t \leq b_n$$

with boundary condition (2<sub>1</sub>) and

$$(12) \quad \min\{|u^{(i-1)}(t)| : a_i \leq t \leq b_i\} \leq \Psi_i(|u^{(k_0)}|, \dots, |u^{(n-1)}|) + r \quad (i = k_0 + 1, \dots, n).$$

**PROOF:** Let us denote by  $M$  the set of all 3-tuples  $(u, h_0, r)$  such that  $u \in AC^{n-1}(\langle a,b \rangle)$ ,  $h_0 \in L^1(\langle a,b \rangle)$ ,  $r \geq 0$  and the relations (2<sub>1</sub>), (11<sub>1</sub>), (11<sub>2</sub>) and (12) are satisfied. It is easy to verify that  $(u, h_0, r) \in M$  if and only if the 3-tuple  $(u^{(k_0)}, h_0, r)$  fulfils the assumptions of Lemma 1 in [4] (with  $n - k_0$  in the place of  $n$ ). Hence there exists  $\varrho_1 > 0$  such that

$$(13) \quad \|u^{(k_0)}\|_{C^{n-k_0}(\langle a,b \rangle)} \leq \varrho_1(r + \|h_0\|_{L^1(\langle a,b \rangle)})$$

holds for all  $(u, h_0, r) \in M$ . Furthermore, by the assumption (3) there exists the Green function  $G(t, s)$  of the boundary value problem  $u^{(k_0)} = 0$ , (2<sub>1</sub>). Consequently, for any  $(u, h_0, r) \in M$ , the relations

$$(14) \quad u^{(i-1)}(t) = \int_a^b \frac{\partial^{(i-1)}G(t, s)}{\partial t^{(i-1)}} u^{(k_0)}(s) ds, \quad t \in \langle a, b \rangle, \quad i = 1, 2, \dots, k_0$$

are true. Putting

$$\varrho_2 = \max_{a \leq t \leq b} \sum_{i=1}^{k_0} \int_a^b \left| \frac{\partial^{(i-1)}G(t, s)}{\partial t^{(i-1)}} \right| ds,$$

we obtain the relation

$$(15) \quad \|u\|_{C^{k_0}(\langle a,b \rangle)} \leq \varrho_1 \varrho_2 (r + \|h\|_{L^1(\langle a,b \rangle)})$$

holds for all  $(u, h_0, r) \in M$ . We put  $\varrho = \varrho_1 + \varrho_1 \cdot \varrho_2$ , then (10) follows from (13) by (15).  $\square$

PROOF OF THEOREM 1: Let  $\varrho > 0$  be the constant from Lemma 1. According to (9) there exists constant  $\varrho_0 > 0$  such that

$$(16) \quad \varrho(r + \int_a^b \omega(t, \varrho_0) dt) \leq \varrho_0.$$

Putting

$$(17) \quad \chi(s) = \begin{cases} 1 & \text{for } |s| \leq \varrho_0 \\ 2 - \frac{|s|}{\varrho_0} & \text{for } \varrho_0 \leq |s| \leq 2\varrho_0, \\ 0 & \text{for } |s| > 2\varrho_0 \end{cases}$$

$$(18) \quad \tilde{f}(t, x_1, x_2, \dots, x_n) = \chi(\|x\|)[f(t, x_1, x_2, \dots, x_n) - g(t) \cdot x_n],$$

$$(19) \quad \tilde{\Phi}_i(u^{(k_0)}, \dots, u^{(n-1)}) = \chi(\|u\|_{C^{n-1}(\langle a,b \rangle)}) \Phi_i(u^{(k_0)}, \dots, u^{(n-1)}) \\ (i = k_0 + 1, \dots, n).$$

We consider the problem

$$(20) \quad u^{(n)}(t) = g(t)u^{(n-1)}(t) + \tilde{f}(t, u(t), \dots, u^{(n-1)}(t))$$

with condition (21) and

$$(21) \quad \Phi_{0i}(u^{(i-1)}) = \tilde{\Phi}_i(u^{(k_0)}, \dots, u^{(n-1)}) \quad (i = k_0 + 1, \dots, n).$$

The relations (18), (19) immediately imply that  $\tilde{f} : \langle a, b \rangle \times R^n \rightarrow R$  satisfies the local Carathéodory conditions,  $\tilde{\Phi}_i : [C(\langle a, b \rangle)]^{(n-k_0)} \rightarrow R$  ( $i = k_0 + 1, \dots, n$ ) are continuous functionals,

$$(22) \quad f_0(t) = \sup\{|\tilde{f}(t, x_1, \dots, x_n)| : (x_i)_{i=1}^n \in R^n\} \in L^1(\langle a, b \rangle)$$

and

$$(23) \quad r_i = \sup\{|\tilde{\Phi}_i(u^{(k_0)}, \dots, u^{(n-1)})| : u \in C^{n-1}(\langle a, b \rangle)\} < +\infty.$$

Now we want to show that the homogeneous problem

$$(20_0) \quad u^{(n)} = g(t) \cdot u^{(n-1)}(t)$$

with conditions (2<sub>1</sub>) and

$$(21_0) \quad \Phi_{0i}(u^{(i-1)}) = 0 \quad (i = k_0 + 1, \dots, n)$$

has only trivial solution. Let  $u$  be an arbitrary solution of this problem. Then

$$u^{(n-1)}(t) = c \cdot w(t)$$

where  $c = \text{const}$  and  $w(t) = \exp[\int_a^t g(s) ds]$ .

According to (21<sub>0</sub>) and the character of functional  $\Phi_{0n}$  we get

$$\Phi_{0n}(u^{(n-1)}) = 0 = c \cdot \Phi_{0n}(w).$$

From  $\Phi_{0n}(w) \geq \exp(-\int_a^b |g(t)| dt) \cdot \Phi_{0n}(1) > 0$  it follows that  $c = 0$  and  $u^{(n-1)} = 0$ . Similarly we have  $u^{(n-2)} \equiv 0, \dots, u^{(k_0)} \equiv 0$ , therefore  $u$  is a solution of the differential equation  $u^{(k_0)} = 0$  with condition (2<sub>1</sub>). By hypothesis (3) we have  $u \equiv 0$ . Using 2.1 from [3], we obtain that the condition (22), (23) and the unicity of trivial solution of each problem (20<sub>0</sub>), (21<sub>0</sub>), (2<sub>1</sub>) guarantees the existence of solutions of the problem (20), (21), (2<sub>1</sub>). Let  $u$  be the solution of problem (20), (21), (2<sub>1</sub>). We want to show that

$$(24) \quad \|u\|_{C^{n-1}(\langle a, b \rangle)} \leq \varrho_0.$$

From (18) and (7) we have

$$\begin{aligned} & [u^{(n)}(t) - g(t)u^{(n-1)}(t)] \cdot \text{sign } u^{(n-1)}(t) = \\ & = \tilde{f}(t, u(t), \dots, u^{(n-1)}(t)) \cdot \text{sign } u^{(n-1)}(t) = \\ & = \chi\left(\sum_{i=1}^n |u^{(i-1)}(t)|\right) [f(t, u, \dots, u^{(n-1)}) - g(t)u^{(n-1)}(t)] \cdot \text{sign } u^{(n-1)}(t) \leq \\ & \leq \chi\left(\sum_{j=1}^n |u^{(j-1)}(t)|\right) \left[ \sum_{j=k_0+1}^n h_j(t)|u^{(j-1)}(t)| + \omega(t, \sum_{j=1}^n |u^{(j-1)}(t)|) \right] \leq \\ & \leq \sum_{j=k_0+1}^n h_j(t)|u^{(j-1)}(t)| + \omega(t, 2\varrho_0) \quad \text{for } t \in \langle a_n, b \rangle. \end{aligned}$$

Similarly

$$\begin{aligned} & [u^{(n)}(t) - g(t)u^{(n-1)}(t)] \cdot \text{sign } u^{(n-1)}(t) \geq \\ & \geq - \sum_{j=k_0+1}^n h_j(t)|u^{(j-1)}(t)| - \omega(t, 2\varrho_0) \quad \text{for } t \in \langle a, b_n \rangle. \end{aligned}$$

From (8) and the character of functionals  $\Phi_{0i}$  ( $i = k_0 + 1, \dots, n$ ) imply that

$$\begin{aligned} & \min\{|u^{(i-1)}(t)| : a_i \leq t \leq b_i\} \leq |\Phi_{0i}(u^{(i-1)})| \leq \\ & \leq \Psi_i(u^{(k_0)}, \dots, u^{(n-1)}) + r. \end{aligned}$$

Therefore by Lemma 1 and by (16), (24) holds. Then  $\chi(\sum_{j=1}^n |u^{(j-1)}(t)|) = 1$  and hence by (18), (19)  $u$  is a solution of problem (1), (2). □

**Theorem 2.** *Let the condition (6) be satisfied and let the data  $f, \Phi_{k_0+1}, \dots, \Phi_n$  of (1), (2) satisfy the inequalities*

$$(25_1) \quad \begin{aligned} & \{[f(t, x_{11}, \dots, x_{1n}) - f(t, x_{21}, \dots, x_{2n})] - g(t)[x_{1n} - x_{2n}]\} \times \\ & \times \operatorname{sign}[x_{1n} - x_{2n}] \leq \sum_{j=k_0+1}^n h_j(t)|x_{1j} - x_{2j}| \\ & \text{for } t \in \langle a_n, b \rangle, x_1, x_2 \in R^n, \end{aligned}$$

$$(25_2) \quad \begin{aligned} & \{[f(t, x_{11}, \dots, x_{1n}) - f(t, x_{21}, \dots, x_{2n})] - g(t)[x_{1n} - x_{2n}]\} \times \\ & \times \operatorname{sign}[x_{1n} - x_{2n}] \geq - \sum_{j=k_0+1}^n h_j(t)|x_{1j} - x_{2j}| \\ & \text{for } t \in \langle a, b_n \rangle, x_1, x_2 \in R^n, \end{aligned}$$

$$(26) \quad \begin{aligned} & [\Phi_i(u^{(k_0)}, \dots, u^{(n-1)}) - \Phi_i(v^{(k_0)}, \dots, v^{(n-1)})] \leq \\ & \leq \Psi_i(|u^{(k_0)} - v^{(k_0)}|, \dots, |u^{(n-1)} - v^{(n-1)}|) \\ & \text{for } u, v \in C^{n-1}(\langle a, b \rangle) \quad (i = k_0 + 1, \dots, n). \end{aligned}$$

Then the problem (1), (2) has unique solution.

PROOF: Let us put  $\omega(t, \varrho) = |f(t, 0 \dots 0)|$ ,  $r = \max_{i=k_0+1, \dots, n} |\Phi_i(0, \dots, 0)|$ . From (25), (26) and Theorem 1 follows that problem (1), (2) has a solution. We shall prove its uniqueness.

Let  $u$  and  $v$  be arbitrary solutions of the problem (1), (2). Put

$$\varrho_i(t) = u^{(i-1)}(t) - v^{(i-1)}(t) \quad (i = 1, \dots, n).$$

From (25) follows that

$$(27) \quad |\varrho'_n(t) - g(t) \cdot \varrho_n(t)| \leq \sum_{j=k_0+1}^n h_j |\varrho_j|.$$

From (26) and the character of  $\ell_i$  ( $i = k_0 + 1, \dots, n$ ) and  $\Phi_{0i}$  ( $i = k_0 + 1, \dots, n$ ) we have

$$(28) \quad \begin{aligned} & \min\{|\varrho_i(t)| : a_i \leq t \leq b_i\} = \Phi_{0i}(\min\{|\varrho_i(t)| : a_i \leq t \leq b_i\}) \leq \\ & \leq |\Phi_{0i}(\varrho_i)| \leq \Psi_i(|\varrho_{k_0+1}|, \dots, |\varrho_n|) \quad (i = k_0 + 1, \dots, n) \\ & \ell_i(\varrho_1, \dots, \varrho_{k_0}) = 0 \quad \text{for } i = 1, \dots, k_0. \end{aligned}$$

Therefore by (6) we have  $\varrho_i(t) \equiv 0$  ( $i = 1, \dots, n$ ), i.e.  $u(t) \equiv v(t)$ . □



**Effective criteria**

**Theorem 3.** *Let the inequalities*

$$(29_1) \quad \begin{aligned} f(t, x_1, \dots, x_n) \cdot \text{sign } x_n &\leq \sum_{j=k_0+1}^n h_j(t)|x_j| + \omega(t, \sum_{j=1}^n |x_j|) \\ \text{for } t \in \langle a_n, b \rangle, x &\in R^n, \end{aligned}$$

$$(29_2) \quad \begin{aligned} f(t, x_1, \dots, x_n) \cdot \text{sign } x_n &\geq - \sum_{j=k_0+1}^n h_j(t)|x_j| - \omega(t, \sum_{j=1}^n |x_j|) \\ \text{for } t \in \langle a, b_n \rangle, x &\in R^n, \end{aligned}$$

$$(30) \quad \begin{aligned} |\Phi_i(u^{(k_0)}, \dots, u^{(n-1)})| &\leq \sum_{j=k_0+1}^n r_{ij} \|u^{(j-1)}\|_{L^q(a,b)} + r \\ \text{for } u \in C^{n-1}(\langle a, b \rangle) \quad (i = k_0 + 1, \dots, n) \end{aligned}$$

hold, where  $r, r_{ij} \in R_+$  ( $i, j = k_0+1, \dots, n$ ),  $\omega : \langle a, b \rangle \times R_+ \rightarrow R_+$  is a measurable function nondecreasing in the second variable satisfying (9),  $h_i \in L^p(\langle a, b \rangle, R_+)$ ,  $p \geq 1$ ;  $1/p + 2/q = 1$ ,

$$(31) \quad \begin{aligned} s_i = \sum_{m=k_0+1}^n \{ (b-a)^{1/q} \times \sum_{j=i}^n [\frac{2(b-a)}{\pi}]^{\frac{2}{q}(j-i)} (\prod_{k=i}^{j-1} \Delta_k) r_{jm} + \\ + [\frac{2(b-a)}{\pi}]^{\frac{2}{q}(n+1-i)} (\prod_{k=i}^{n-1} \Delta_k) h_{0m} \} < 1 \quad (i = k_0 + 1, \dots, n), \end{aligned}$$

where

$$\Delta_k = \max\{ (b-a_k)^{1-\frac{2}{q}}, (b_k-a)^{1-\frac{2}{q}} \} \quad (k = k_0 + 1, \dots, n),$$

$$h_{0m} = \max\{ \|h_m\|_{L^p(\langle a, b_m \rangle)}, \|h_m\|_{L^p(\langle a_m, b \rangle)} \} \quad (m = k_0 + 1, \dots, n).$$

Then the problem (1), (2) has a solution.

**Theorem 4.** *Let the inequalities*

$$(32_1) \quad \begin{aligned} [f(t, x_{11}, \dots, x_{1n}) - f(t, x_{21}, \dots, x_{2n})] \text{sign } [x_{1n} - x_{2n}] &\leq \\ &\leq \sum_{j=k_0+1}^n h_j(t) |x_{1j} - x_{2j}| \\ \text{for } t \in \langle a_n, b \rangle, x_1, x_2 &\in R^n, \end{aligned}$$

$$\begin{aligned}
 & [f(t, x_{11}, \dots, x_{1n}) - f(t, x_{21}, \dots, x_{2n})] \operatorname{sign} [x_{1n} - x_{2n}] \geq \\
 (32) \quad & \geq - \sum_{j=k_0+1}^n h_j(t) |x_{1j} - x_{2j}| \\
 & \text{for } t \in \langle a, b_n \rangle, x_1, x_2 \in R^n,
 \end{aligned}$$

$$\begin{aligned}
 & |\Phi_i(u^{(k_0)}, \dots, u^{(n-1)}) - \Phi_i(v^{(k_0)}, \dots, v^{(n-1)})| \leq \\
 (33) \quad & \leq \sum_{j=k_0+1}^n r_{ij} \|u^{(j-1)} - v^{(j-1)}\|_{L^q(\langle a, b \rangle)} \\
 & \text{for } u, v \in C^{n-1}(\langle a, b \rangle) \quad (i = k_0 + 1, \dots, n)
 \end{aligned}$$

hold, where the functions  $h_i$  and constants  $r_{ij}$  and  $s_i$  satisfy the assumptions of Theorem 3. Then the problem (1), (2) has unique solution.

We consider the differential equation

$$(34) \quad u'' = f(t, u, u')$$

with boundary condition

$$(35) \quad \ell(u) = \int_a^b p(t) \cdot u(t) dt + \xi u(t_0) = 0$$

$$(35) \quad \Phi_{02}(u') = \Phi_2(u')$$

where  $f : \langle a, b \rangle \times R^2 \rightarrow R$  satisfies the local Carathéodory condition and  $p(t) \in C(\langle a, b \rangle)$ ,  $\xi \in R$ ,  $t_0 \in \langle a, b \rangle$ ,  $\Phi_{02}$  — the linear non-decreasing continuous functional on  $C(\langle a, b \rangle)$  is concentrated on  $\langle a_2, b_2 \rangle \subset \langle a, b \rangle$  (e.g.

$$\Phi_{02}(u') = \int_{a_2}^{b_2} q(t) \cdot u'(t) dt,$$

$q(t) \in C(\langle a, b \rangle, R_+)$ ).

$\Phi_2 : C(\langle a, b \rangle) \rightarrow R$  is a continuous functional.

**Theorem 5.** *Let the inequalities*

$$(36) \quad f(t, x_1, x_2) \cdot \operatorname{sign} x_2 \leq h(t) \cdot |x_2| + \omega(t, \sum_{i=1}^2 |x_i|)$$

for  $a_2 \leq t \leq b$ ,  $(x_1, x_2) \in R^2$ ,

$$(36) \quad f(t, x_1, x_2) \cdot \operatorname{sign} x_2 \geq -h(t) \cdot |x_2| - \omega(t, \sum_{i=1}^2 |x_i|)$$

for  $a \leq t \leq b_2, (x_1, x_2) \in R^2$ .

$$(37) \quad |\Phi_2(u')| \leq m \cdot \|u'\|_{L^2(\langle a, b \rangle)} + r$$

hold, where  $m, r \in R_+, h(t) \in L^2(\langle a, b \rangle, R_+)$ ,

$$\sqrt{b-a}(m + \|h\|_{L^2(\langle a, b \rangle)}) < 1, \int_a^b p(t) dt + \xi \neq 0,$$

$\omega : \langle a, b \rangle \times R_+ \rightarrow R_+$  is a measurable function nondecreasing in the second variable satisfying (9).

Then the problem (34), (35) has at least one solution.

PROOF: We put

$$g(t) \equiv 0; \psi_2(|x_2|) = m \cdot \|x_2\|_{L^2(\langle a, b \rangle)}$$

for  $x_2 \in C(\langle a, b \rangle)$ .

By Theorem 1 we must prove that the data  $(g, h, \ell, \psi_2)$  are of the class  $LN(\langle a, b \rangle, a_2, b_2)$ . Let the vector  $(\varrho_1(t), \varrho_2(t))$  be the solution of the problem (38),

$$(38_1) \quad |\varrho'_1(t)| \leq |\varrho_2(t)| \quad a \leq t \leq b$$

$$(38_2) \quad |\varrho'_2(t)| \leq h(t)|\varrho_2(t)| \quad a \leq t \leq b$$

with boundary condition

$$(39_1) \quad \ell(\varrho_1) = \int_a^b p(t) \cdot \varrho_1(t) dt + \xi \cdot \varrho_1(t_0) = 0$$

$$(39_2) \quad \min\{|\varrho_2(t)| : a_2 \leq t \leq b_2\} \leq m\|\varrho_2\|_{L^2(\langle a, b \rangle)}.$$

We shall prove that this solution is zero. Let us choose  $\tau_0 \in \langle a_2, b_2 \rangle$  so that

$$|\varrho_2(\tau_0)| = \min\{|\varrho_2(t)| : a_2 \leq t \leq b_2\}.$$

Then integrating relation (38<sub>2</sub>) and using Hölder inequality we obtain

$$\begin{aligned} |\varrho_2(t)| &\leq |\varrho_2(\tau_0)| + \left| \int_{\tau_0}^t h(s)|\varrho_2(s)| ds \right| \\ &\leq m\|\varrho_2\|_{L^2(\langle a, b \rangle)} + \left| \int_{\tau_0}^b h(s)|\varrho_2(s)| ds \right| \end{aligned}$$

and

$$\begin{aligned} \|\varrho_2\|_{L^2(\langle a, b \rangle)} &\leq \sqrt{b-a}(m + \|h\|_{L^2(\langle a, b \rangle)}) \times \\ &\quad \times \|\varrho_2\|_{L^2(\langle a, b \rangle)}. \end{aligned}$$

Since  $\sqrt{b-a} \cdot (m + \|h\|_{L^2(\langle a, b \rangle)}) < 1$ , it follows that  $\varrho_2(t) \equiv 0$ .

From (38<sub>1</sub>) we have

$$\varrho_1(t) \equiv C = \text{const.}$$

The relation (39<sub>1</sub>) implies that  $\varrho_1(t) \equiv 0$ , because  $\int_a^b p(t) dt + \xi \neq 0$ . □

**Theorem 6.** *Let the inequalities*

$$\begin{aligned} [f(t, x_{11}, x_{12}) - f(t, x_{21}, x_{22})] \cdot \text{sign} [x_{12} - x_{22}] &\leq \\ &\leq h(t)|x_{12} - x_{22}| \end{aligned}$$

for  $a_2 \leq t \leq b$ ;  $(x_{11}, x_{12}), (x_{21}, x_{22}) \in R^2$ ,

$$\begin{aligned} [f(t, x_{11}, x_{12}) - f(t, x_{21}, x_{22})] \cdot \text{sign} [x_{12} - x_{22}] &\geq \\ &\geq -h(t)|x_{12} - x_{22}| \end{aligned}$$

for  $a \leq t \leq b$ ,  $(x_{11}, x_{12}), (x_{21}, x_{22}) \in R^2$ ,

$$|\Phi_2(u') - \Phi_2(v')| \leq m \|u' - v'\|_{L^2((a,b))}$$

for  $u, v \in C^1((a, b))$  hold, where the functionals  $h$  and  $m$  satisfy the assumptions of Theorem 5. Then the problem (34), (35) has unique solution.

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