

Johnny Henderson; Sotiris K. Ntouyas; Ioannis K. Purnaras

Positive solutions for systems of generalized three-point nonlinear boundary value problems

Commentationes Mathematicae Universitatis Carolinae, Vol. 49 (2008), No. 1, 79--91

Persistent URL: <http://dml.cz/dmlcz/119703>

Terms of use:

© Charles University in Prague, Faculty of Mathematics and Physics, 2008

Institute of Mathematics of the Academy of Sciences of the Czech Republic provides access to digitized documents strictly for personal use. Each copy of any part of this document must contain these *Terms of use*.



This paper has been digitized, optimized for electronic delivery and stamped with digital signature within the project *DML-CZ: The Czech Digital Mathematics Library* <http://project.dml.cz>

Positive solutions for systems of generalized three-point nonlinear boundary value problems

J. HENDERSON, S.K. NTOUYAS, I.K. PURNARAS

Abstract. Values of λ are determined for which there exist positive solutions of the system of three-point boundary value problems, $u'' + \lambda a(t)f(v) = 0$, $v'' + \lambda b(t)g(u) = 0$, for $0 < t < 1$, and satisfying, $u(0) = \beta u(\eta)$, $u(1) = \alpha u(\eta)$, $v(0) = \beta v(\eta)$, $v(1) = \alpha v(\eta)$. A Guo-Krasnosel'skii fixed point theorem is applied.

Keywords: generalized three-point boundary value problem, system of differential equations, eigenvalue problem

Classification: 34B18, 34A34

1. Introduction

We are concerned with determining values of λ (eigenvalues) for which there exist positive solutions for the system of three-point boundary value problems,

$$(1) \quad \begin{cases} u''(t) + \lambda a(t)f(v(t)) = 0, & 0 < t < 1, \\ v''(t) + \lambda b(t)g(u(t)) = 0, & 0 < t < 1, \end{cases}$$

$$(2) \quad \begin{cases} u(0) = \beta u(\eta), & u(1) = \alpha u(\eta), \\ v(0) = \beta v(\eta), & v(1) = \alpha v(\eta), \end{cases}$$

where $0 < \eta < 1$, $0 < \alpha < 1/\eta$, $0 < \beta < \frac{1-\alpha\eta}{1-\eta}$ and

- (A) $f, g \in C([0, \infty), [0, \infty))$,
- (B) $a, b \in C([0, 1], [0, \infty))$, and each does not vanish identically on any subinterval,
- (C) all of

$$f_0 := \lim_{x \rightarrow 0^+} \frac{f(x)}{x}, \quad g_0 := \lim_{x \rightarrow 0^+} \frac{g(x)}{x},$$

$$f_\infty := \lim_{x \rightarrow \infty} \frac{f(x)}{x} \quad \text{and} \quad g_\infty := \lim_{x \rightarrow \infty} \frac{g(x)}{x}$$

exist as positive real numbers.

For several years now, there has been a great deal of activity in studying positive solutions of boundary value problems for ordinary differential equations. Interest in such solutions is high from both a theoretical sense [3], [5], [8], [11], [18] and as applications for which only positive solutions are meaningful [1], [4], [12], [13]. These considerations are cast primarily for scalar problems, but good attention has been given to boundary value problems for systems of differential equations [9], [10], [15], [17], [19]. The existence of positive solutions for three-point boundary value problems has been studied extensively in recent years. For some appropriate references we refer the reader to [15], [16]. Recently in [14], the existence of positive solutions was studied for the following generalized second order three-point boundary value problem

$$(3) \quad y''(t) + a(t)f(y(t)) = 0, \quad 0 < t < T,$$

$$(4) \quad y(0) = \beta y(\eta), \quad y(T) = \alpha y(\eta).$$

When $\beta = 0$, the conditions (4) reduce to the usual three-point boundary conditions

$$(5) \quad y(0) = 0, \quad y(T) = \alpha y(\eta).$$

Recently Benchohra *et al.* [2] and Henderson and Ntouyas [6] studied the existence of positive solutions for systems of nonlinear eigenvalue problems. Also Henderson and Ntouyas [7] studied the existence of positive solutions for systems of nonlinear eigenvalue problems for three-point boundary conditions of the form (5) with $T = 1$. Here we extend these results to eigenvalue problems for the systems of generalized three-point boundary value problems (1), (2). 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 [5]. A Green's function plays a fundamental role in defining an appropriate operator on a suitable cone.

2. Some preliminaries

In this section, we state some preliminary lemmas and the well-known Guo-Krasnosel'skii fixed point theorem.

Lemma 2.1 ([14]). *Let $\beta \neq \frac{1-\alpha\eta}{1-\eta}$; then for any $y \in C[0, 1]$, the boundary value problem*

$$(6) \quad u''(t) + y(t) = 0, \quad 0 < t < 1$$

$$(7) \quad u(0) = \beta u(\eta), \quad u(1) = \alpha u(\eta),$$

has the unique solution

$$u(t) = \int_0^1 k(t, s)y(s) ds$$

where $k(t, s) : [0, 1] \times [0, 1] \rightarrow \mathbb{R}^+$ is defined by

$$(8) \quad k(t, s) = \begin{cases} \frac{[(1-\beta)t+\beta\eta](1-s)}{1-\alpha\eta-\beta(1-\eta)} \\ + \frac{[(\beta-\alpha)t-\beta](\eta-s)}{1-\alpha\eta-\beta(1-\eta)} - (t-s), & 0 \leq s \leq t \leq 1 \text{ and } s \leq \eta, \\ \frac{[(1-\beta)t+\beta\eta](1-s)}{1-\alpha\eta-\beta(1-\eta)} + \frac{[(\beta-\alpha)t-\beta](\eta-s)}{1-\alpha\eta-\beta(1-\eta)}, & 0 \leq t \leq s \leq \eta, \\ \frac{[(1-\beta)t+\beta\eta](1-s)}{1-\alpha\eta-\beta(1-\eta)}, & 0 \leq t \leq s \leq 1 \text{ and } s \geq \eta, \\ \frac{[(1-\beta)t+\beta\eta](1-s)}{1-\alpha\eta-\beta(1-\eta)} - (t-s), & \eta \leq s \leq t \leq 1. \end{cases}$$

Notice that by Lemma 2.1 it follows that

$$(9) \quad u(t) = \frac{(1-\beta)t+\beta\eta}{1-\alpha\eta-\beta(1-\eta)} \int_0^1 (1-s)y(s) ds \\ + \frac{(\beta-\alpha)t-\beta}{1-\alpha\eta-\beta(1-\eta)} \int_0^\eta (\eta-s)y(s) ds - \int_0^t (t-s)y(s) ds.$$

If $y \geq 0$ and $0 < \beta < \frac{1-\alpha\eta}{1-\eta}$, from (9) we have that

$$(10) \quad u(t) \leq \frac{(1-\beta)t+\beta\eta}{1-\alpha\eta-\beta(1-\eta)} \int_0^1 (1-s)y(s) ds,$$

and

$$(11) \quad u(\eta) \geq \frac{\eta}{1-\alpha\eta-\beta(1-\eta)} \int_\eta^1 (1-s)y(s) ds.$$

Lemma 2.2 ([14]). *Let $0 < \alpha < 1/\eta$, $0 < \beta < \frac{1-\alpha\eta}{1-\eta}$ and assume that (A) and (B) hold. Then, the unique solution of (1)–(2) satisfies*

$$\inf_{t \in [0,1]} u(t) \geq \gamma \|u\|,$$

where $\gamma = \min \left\{ \alpha\eta, \frac{\alpha(1-\eta)}{1-\alpha\eta}, \beta\eta, \beta(1-\eta) \right\}$.

We note that a pair $(u(t), v(t))$ is a solution of the eigenvalue problem (1), (2) if, and only if,

$$u(t) = \lambda \int_0^1 k(t, s)a(s) f \left(\lambda \int_0^1 k(s, r)b(r)g(u(r)) dr \right) ds, \quad 0 \leq t \leq 1,$$

and

$$v(t) = \lambda \int_0^1 k(t, s)b(s)g(u(s)) ds, \quad 0 \leq t \leq 1.$$

Values of λ for which there are positive solutions (positive with respect to a cone) of (1), (2) will be determined via applications of the following fixed point theorem, which is now commonly called the Guo-Krasnosel'skii fixed point theorem.

Theorem 1. *Let \mathcal{B} be a Banach space, and let $\mathcal{P} \subset \mathcal{B}$ be a cone in \mathcal{B} . Assume that Ω_1 and Ω_2 are open subsets of \mathcal{B} with $0 \in \Omega_1 \subset \overline{\Omega_1} \subset \Omega_2$, and let*

$$T : \mathcal{P} \cap (\overline{\Omega_2} \setminus \Omega_1) \rightarrow \mathcal{P}$$

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 1 to obtain positive solution pairs of (1), (2). For our construction, let $\mathcal{B} = C[0, 1]$ be equipped with the usual supremum norm, $\|\cdot\|$, and define a cone $\mathcal{P} \subset \mathcal{B}$ by

$$\mathcal{P} = \left\{ x \in \mathcal{B} \mid x(t) \geq 0 \text{ on } [0, 1], \text{ and } \min_{t \in [\eta, 1]} x(t) \geq \gamma \|x\| \right\}.$$

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

$$L_1 := \max \left\{ \left[\frac{\gamma\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - r)a(r)f_{\infty} dr \right]^{-1}, \right. \\ \left. \left[\frac{\gamma\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - r)b(r)g_{\infty} dr \right]^{-1} \right\},$$

and

$$L_2 := \min \left\{ \left[\frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)a(r)f_0 dr \right]^{-1}, \right. \\ \left. \left[\frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)b(r)g_0 dr \right]^{-1} \right\}.$$

Theorem 2. *Assume that conditions (A), (B) and (C) hold. Then, for each λ satisfying*

$$(12) \quad L_1 < \lambda < L_2,$$

there exists a pair (u, v) satisfying (1), (2) such that $u(x) > 0$ and $v(x) > 0$ on $(0, 1)$.

PROOF: Let λ be as in (12), and let $\epsilon > 0$ be chosen such that

$$\max \left\{ \left[\frac{\gamma\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - r)a(r)(f_{\infty} - \epsilon) dr \right]^{-1}, \right. \\ \left. \left[\frac{\gamma\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - r)b(r)(g_{\infty} - \epsilon) dr \right]^{-1} \right\} \leq \lambda$$

and

$$\lambda \leq \min \left\{ \left[\frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)a(r)(f_0 + \epsilon) dr \right]^{-1}, \right. \\ \left. \left[\frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)b(r)(g_0 + \epsilon) dr \right]^{-1} \right\}.$$

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

$$(13) \quad Tu(t) := \lambda \int_0^1 k(t, s)a(s)f \left(\lambda \int_0^1 k(s, r)b(r)g(u(r)) dr \right) ds, \quad u \in \mathcal{P}.$$

We seek suitable fixed points of T in the cone \mathcal{P} . By Lemma 2.2, $T\mathcal{P} \subset \mathcal{P}$. In addition, standard arguments show that T is completely continuous. Now, from the definitions of f_0 and g_0 , there exists an $H_1 > 0$ such that

$$f(x) \leq (f_0 + \epsilon)x \quad \text{and} \quad g(x) \leq (g_0 + \epsilon)x, \quad 0 < x \leq H_1.$$

Let $u \in \mathcal{P}$ with $\|u\| = H_1$. First, from (10) and the choice of ϵ , we have

$$\begin{aligned} \lambda \int_0^1 k(s, r)b(r)g(u(r)) dr &\leq \lambda \frac{(1 - \beta)t + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)b(r)g(u(r)) dr \\ &\leq \lambda \frac{(1 - \beta)t + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)b(r)(g_0 + \epsilon)u(r) dr \\ &\leq \lambda \frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)b(r) dr (g_0 + \epsilon)\|u\| \\ &\leq \|u\| \\ &= H_1. \end{aligned}$$

As a consequence, in view of (10), and the choice of ϵ , we obtain

$$\begin{aligned}
 Tu(t) &= \lambda \int_0^1 k(t,s)a(s)f \left(\lambda \int_0^1 k(s,r)b(r)g(u(r)) dr \right) ds \\
 &\leq \lambda \frac{(1-\beta)t + \beta\eta}{1-\alpha\eta - \beta(1-\eta)} \int_0^1 (1-s)a(s)f \left(\lambda \int_0^1 k(s,r)b(r)g(u(r)) dr \right) ds \\
 &\leq \lambda \frac{(1-\beta)t + \beta\eta}{1-\alpha\eta - \beta(1-\eta)} \int_0^1 (1-s)a(s)(f_0 + \epsilon)\lambda \int_0^1 k(s,r)b(r)g(u(r)) dr ds \\
 &\leq \lambda \frac{1-\beta + \beta\eta}{1-\alpha\eta - \beta(1-\eta)} \int_0^1 (1-s)a(s)(f_0 + \epsilon)H_1 ds \\
 &\leq H_1 \\
 &= \|u\|.
 \end{aligned}$$

So, $\|Tu\| \leq \|u\|$ for every $u \in \mathcal{P}$ with $\|u\| = H_1$. Hence if we set

$$\Omega_1 = \{x \in \mathcal{B} \mid \|x\| < H_1\},$$

then

$$(14) \quad \|Tu\| \leq \|u\|, \quad \text{for } u \in \mathcal{P} \cap \partial\Omega_1.$$

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

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

Let

$$H_2 = \max \left\{ 2H_1, \frac{\overline{H}_2}{\gamma} \right\}.$$

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

$$\min_{t \in [\eta, 1]} u(t) \geq \gamma \|u\| \geq \overline{H}_2.$$

Consequently, from (11) and the choice of ϵ , we find

$$\begin{aligned}
 \lambda \int_0^1 k(s,r)b(r)g(u(r)) dr &\geq \lambda \frac{\eta}{1-\alpha\eta - \beta(1-\eta)} \int_\eta^1 (1-r)b(r)g(u(r)) dr \\
 &\geq \lambda \frac{\eta}{1-\alpha\eta - \beta(1-\eta)} \int_\eta^1 (1-r)b(r)g(u(r)) dr \\
 &\geq \lambda \frac{\eta}{1-\alpha\eta - \beta(1-\eta)} \int_\eta^1 (1-r)b(r)(g_\infty - \epsilon)u(r) dr \\
 &\geq \lambda \frac{\eta}{1-\alpha\eta - \beta(1-\eta)} \int_\eta^1 (1-r)b(r)(g_\infty - \epsilon) dr \gamma \|u\| \\
 &\geq \|u\| \\
 &= H_2.
 \end{aligned}$$

And so, we have from (11) and the choice of ϵ ,

$$\begin{aligned}
 Tu(\eta) &\geq \lambda \frac{\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - s)a(s)f \left(\lambda \int_0^1 k(s, r)b(r)g(u(r)) dr \right) ds \\
 &\geq \lambda \frac{\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - s)a(s)(f_{\infty} - \epsilon) \lambda \int_0^1 k(s, r)b(r)g(u(r)) dr ds \\
 &\geq \lambda \frac{\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - s)a(s)(f_{\infty} - \epsilon)H_2 ds \\
 &\geq \lambda \frac{\gamma\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - s)a(s)(f_{\infty} - \epsilon)H_2 ds \\
 &\geq H_2 \\
 &= \|u\|.
 \end{aligned}$$

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

$$\Omega_2 = \{x \in \mathcal{B} \mid \|x\| < H_2\},$$

then

$$(15) \quad \|Tu\| \geq \|u\|, \text{ for } u \in \mathcal{P} \cap \partial\Omega_2.$$

In view of (14) and (15), applying Theorem 1 we obtain that T has a fixed point $u \in \mathcal{P} \cap (\overline{\Omega}_2 \setminus \Omega_1)$. As such, and with v defined by

$$v(t) = \lambda \int_0^1 k(t, s)b(s)g(u(s)) ds,$$

the pair (u, v) is a desired solution of (1), (2) for the given λ . The proof is complete. \square

Prior to our next result, we define positive numbers L_3 and L_4 by

$$\begin{aligned}
 L_3 := \max \left\{ \left[\frac{\gamma\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - r)a(r)f_0 dr \right]^{-1}, \right. \\
 \left. \left[\frac{\gamma\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - r)b(r)g_0 dr \right]^{-1} \right\},
 \end{aligned}$$

and

$$\begin{aligned}
 L_4 := \min \left\{ \left[\frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)a(r)f_{\infty} dr \right]^{-1}, \right. \\
 \left. \left[\frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)b(r)g_{\infty} dr \right]^{-1} \right\}.
 \end{aligned}$$

Theorem 3. Assume that conditions (A)–(C) hold. Then, for each λ satisfying

$$(16) \quad L_3 < \lambda < L_4,$$

there exists a pair (u, v) satisfying (1), (2) such that $u(x) > 0$ and $v(x) > 0$ on $(0, 1)$.

PROOF: Let λ be as in (16) and $\epsilon > 0$ be chosen such that

$$\max \left\{ \left[\frac{\gamma\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - r)a(r)(f_0 - \epsilon) dr \right]^{-1}, \right. \\ \left. \left[\frac{\gamma\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - r)b(r)(g_0 - \epsilon) dr \right]^{-1} \right\} \leq \lambda$$

and

$$\lambda \leq \min \left\{ \left[\frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)a(r)(f_{\infty} + \epsilon) dr \right]^{-1}, \right. \\ \left. \left[\frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)b(r)(g_{\infty} + \epsilon) dr \right]^{-1} \right\}.$$

Let T be the cone preserving, completely continuous operator defined by (13). By the definitions of f_0 and g_0 , there exists an $\overline{H}_3 > 0$ such that

$$f(x) \geq (f_0 - \epsilon)x \quad \text{and} \quad g(x) \geq (g_0 - \epsilon)x, \quad 0 < x \leq \overline{H}_3.$$

Also, from the definition of g_0 it follows that $g(0) = 0$ and so there exists $0 < H_3 < \overline{H}_3$ such that

$$\lambda g(x) \leq \frac{\overline{H}_3}{\frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)b(r) dr}, \quad 0 \leq x \leq H_3.$$

Let $u \in \mathcal{P}$ with $\|u\| = H_3$. Then

$$\begin{aligned} \lambda \int_0^1 k(s, r)b(r)g(u(r)) dr &\leq \lambda \frac{(1 - \beta)t + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)b(r)g(u(r)) dr \\ &\leq \lambda \frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)b(r)g(u(r)) dr \\ &\leq \frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r)b(r)\overline{H}_3 dr \\ &\leq \frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - s)b(s) ds \\ &\leq \overline{H}_3. \end{aligned}$$

Then, by (11)

$$\begin{aligned}
Tu(\eta) &\geq \lambda \frac{\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - s)a(s) \times \\
&\quad \times f \left(\lambda \frac{\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - r)b(r)g(u(r)) dr \right) ds \\
&\geq \lambda \frac{\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - s)a(s) \times \\
&\quad \times (f_0 - \epsilon) \lambda \frac{\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - r)b(r)g(u(r)) dr ds \\
&\geq \lambda \frac{\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - s)a(s) \times \\
&\quad \times (f_0 - \epsilon) \lambda \frac{\gamma\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - r)b(r)(g_0 - \epsilon)\|u\| dr ds \\
&\geq \lambda \frac{\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - s)a(s)(f_0 - \epsilon)\|u\| ds \\
&\geq \lambda \frac{\gamma\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_{\eta}^1 (1 - s)a(s)(f_0 - \epsilon)\|u\| ds \\
&\geq \|u\|.
\end{aligned}$$

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

$$\Omega_1 = \{x \in \mathcal{B} \mid \|x\| < H_3\},$$

then

$$(17) \quad \|Tu\| \geq \|u\|, \text{ for } u \in \mathcal{P} \cap \partial\Omega_3.$$

Next, by the definitions of f_{∞} and g_{∞} , there exists an \overline{H}_4 such that

$$f(x) \leq (f_{\infty} + \epsilon)x \text{ and } g(x) \leq (g_{\infty} + \epsilon)x, \quad x \geq \overline{H}_4.$$

Clearly, since g_{∞} is assumed to be a positive real number, it follows that g is unbounded at ∞ , and so, there exists an $\widetilde{H}_4 > \max\{2H_3, \overline{H}_4\}$ such that $g(x) \leq g(\widetilde{H}_4)$, for $0 < x \leq \widetilde{H}_4$.

Set

$$f^*(t) = \sup_{0 \leq s \leq t} f(s), \quad g^*(t) = \sup_{0 \leq s \leq t} g(s), \quad \text{for } t \geq 0.$$

Clearly f^* and g^* are nondecreasing real valued function for which it holds

$$\lim_{x \rightarrow \infty} \frac{f^*(x)}{x} = f_\infty, \quad \lim_{x \rightarrow \infty} \frac{g^*(x)}{x} = g_\infty.$$

Hence, there exists an H_4 such that $f^*(x) \leq f^*(H_4)$, $g^*(x) \leq g^*(H_4)$ for $0 < x \leq H_4$. For $u \in \mathcal{P}$ with $\|u\| = H_4$, we have

$$\begin{aligned} Tu(t) &= \lambda \int_0^1 k(t, s) a(s) f \left(\lambda \int_0^1 k(s, r) b(r) g(u(r)) dr \right) ds \\ &\leq \lambda \int_0^1 k(t, s) a(s) f^* \left(\lambda \int_0^1 k(s, r) b(r) g(u(r)) dr \right) ds \\ &\leq \lambda \int_0^1 k(t, s) a(s) f^* \left(\lambda \int_0^1 k(s, r) b(r) g^*(u(r)) dr \right) ds \\ &\leq \lambda \frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - s) a(s) \times \\ &\quad \times f^* \left(\lambda \frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r) b(r) g^*(H_4) dr \right) ds \\ &\leq \lambda \frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - s) a(s) \times \\ &\quad \times f^* \left(\lambda \frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - r) b(r) (g_\infty + \epsilon) H_4 dr \right) ds \\ &\leq \lambda \frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - s) a(s) f^*(H_4) ds \\ &\leq \lambda \frac{1 - \beta + \beta\eta}{1 - \alpha\eta - \beta(1 - \eta)} \int_0^1 (1 - s) a(s) ds (f_\infty + \epsilon) H_4 \\ &\leq H_4 \\ &= \|u\|, \end{aligned}$$

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

$$\Omega_2 = \{x \in \mathcal{B} \mid \|x\| < H_4\},$$

then

$$(18) \quad \|Tu\| \leq \|u\|, \text{ for } u \in \mathcal{P} \cap \partial\Omega_4.$$

Application of part (ii) of Theorem 1 yields a fixed point u of T belonging to $\mathcal{P} \cap (\overline{\Omega}_4 \setminus \Omega_3)$, which in turn yields a pair (u, v) satisfying (1), (2) for the chosen value of λ . The proof is complete. \square

4. Examples

In this section we give some examples illustrating our results. For the sake of simplicity we take $a(t) = b(t)$ and $f(t) = g(t)$.

Example 1. Consider the three-point boundary value problem

$$\begin{aligned} u''(t) + \frac{1}{10}\lambda t \frac{kve^{2v}}{c + e^v + e^{2v}} &= 0, \quad 0 < t < 1, \\ v''(t) + \frac{1}{10}\lambda t \frac{kue^{2u}}{c + e^u + e^{2u}} &= 0, \quad 0 < t < 1, \\ u(0) &= \frac{1}{4}u\left(\frac{1}{3}\right), \quad u(1) = 2u\left(\frac{1}{3}\right), \\ v(0) &= \frac{1}{4}v\left(\frac{1}{3}\right), \quad v(1) = 2v\left(\frac{1}{3}\right). \end{aligned}$$

Here: $a(t) = b(t) = \frac{1}{10}t$, $k = 500$, $c = 1000$, $\alpha = 2$, $\beta = \frac{1}{4}$, $\eta = \frac{1}{3}$, $f(v) = \frac{kve^{2v}}{c + e^v + e^{2v}}$, $f(u) = \frac{kue^{2u}}{c + e^u + e^{2u}}$. By simple calculations we find: $\gamma = \frac{1}{12}$, $f_0 = g_0 = \frac{k}{c+2} = \frac{500}{1002}$, $f_\infty = g_\infty = k = 500$, $L_1 = \frac{486}{500} \simeq 0.972$, $L_2 = \frac{12024}{500} = 24.048$. By Theorem 2 it follows that for every λ such that $0.972 < \lambda < 24.048$ the three-point boundary value problem has at least one positive solution.

Example 2. Consider the system of three-point boundary value problem

$$\begin{aligned} u''(t) + \lambda tv \left(1 + \frac{c}{1+v^2}\right) &= 0, \quad 0 < t < 1, \\ v''(t) + \lambda tu \left(1 + \frac{c}{1+u^2}\right) &= 0, \quad 0 < t < 1, \\ u(0) &= \frac{1}{2}u\left(\frac{1}{4}\right), \quad u(1) = 2u\left(\frac{1}{4}\right), \\ v(0) &= \frac{1}{2}v\left(\frac{1}{4}\right), \quad v(1) = 2v\left(\frac{1}{4}\right). \end{aligned}$$

Here: $a(t) = b(t) = t$, $c = 100$, $\alpha = 2$, $\beta = \frac{1}{2}$, $\eta = \frac{1}{4}$, $f(v) = v\left(1 + \frac{c}{1+v^2}\right)$, $f(u) = u\left(1 + \frac{c}{1+u^2}\right)$. We find: $\gamma = \frac{1}{8}$, $f_0 = g_0 = 1 + c$, $f_\infty = g_\infty = 1$, $L_3 = \frac{768}{2727} \simeq 0.28$, $L_4 = \frac{6}{5} = 1.2$. Therefore Theorem 3 holds for every λ such that $0.28 < \lambda < 1.2$.

Acknowledgments. The authors are grateful to the referee for her/his comments and remarks.

REFERENCES

- [1] Agarwal R.P., O'Regan D., Wong P.J.Y., *Positive Solutions of Differential, Difference and Integral Equations*, Kluwer, Dordrecht, 1999.
- [2] Benchohra M., Hamani S., Henderson J., Ntouyas S.K., Ouahab A., *Positive solutions for systems of nonlinear eigenvalue problems*, Global J. Math. Anal. **1** (2007), 19–28.
- [3] Erbe L.H., Wang H., *On the existence of positive solutions of ordinary differential equations*, Proc. Amer. Math. Soc. **120** (1994), 743–748.
- [4] Graef J.R., Yang B., *Boundary value problems for second order nonlinear ordinary differential equations*, Commun. Appl. Anal. **6** (2002), 273–288.
- [5] Guo D., Lakshmikantham V., *Nonlinear Problems in Abstract Cones*, Academic Press, Orlando, 1988.
- [6] Henderson J., Ntouyas S.K., *Positive solutions for systems of nonlinear boundary value problems*, Nonlinear Studies, in press.
- [7] Henderson J., Ntouyas S.K., *Positive solutions for systems of three-point nonlinear boundary value problems*, Austr. J. Math. Anal. Appl., in press.
- [8] Henderson J., Wang H., *Positive solutions for nonlinear eigenvalue problems*, J. Math. Anal. Appl. **208** (1997), 1051–1060.
- [9] Henderson J., Wang H., *Nonlinear eigenvalue problems for quasilinear systems*, Comput. Math. Appl. **49** (2005), 1941–1949.
- [10] Henderson J., Wang H., *An eigenvalue problem for quasilinear systems*, Rocky Mountain J. Math. **37** (2007), 215–228.
- [11] Hu L., Wang L.L., *Multiple positive solutions of boundary value problems for systems of nonlinear second order differential equations*, J. Math. Anal. Appl. **335** (2007), no. 2, 1052–1060.
- [12] Infante G., *Eigenvalues of some nonlocal boundary value problems*, Proc. Edinburgh Math. Soc. **46** (2003), 75–86.
- [13] Infante G., Webb J.R.L., *Loss of positivity in a nonlinear scalar heat equation*, Nonlinear Differential Equations Appl. **13** (2006), 249–261.
- [14] Liang R., Peng J., Shen J., *Positive solutions to a generalized second order three-point boundary value problem*, Appl. Math. Comput. (**2007**), doi:10.1016/j.amc.2007.07.025.
- [15] Ma R., *Multiple nonnegative solutions of second order systems of boundary value problems*, Nonlinear Anal. **42** (2000), 1003–1010.
- [16] Raffoul Y., *Positive solutions of three-point nonlinear second order boundary value problems*, Electron. J. Qual. Theory Differ. Equ. 2002, no. 15, 11 pp. (electronic).
- [17] Wang H., *On the number of positive solutions of nonlinear systems*, J. Math. Anal. Appl. **281** (2003), 287–306.
- [18] Webb J.R.L., *Positive solutions of some three point boundary value problems via fixed point index theory*, Nonlinear Anal. **47** (2001), 4319–4332.

- [19] Zhou Y., Xu Y., *Positive solutions of three-point boundary value problems for systems of nonlinear second order ordinary differential equations*, J. Math. Anal. Appl. **320** (2006), 578–590.

DEPARTMENT OF MATHEMATICS, BAYLOR UNIVERSITY, WACO, TX 76798-7328, USA

E-mail: Johnny.Henderson@baylor.edu

DEPARTMENT OF MATHEMATICS, UNIVERSITY OF IOANNINA, 451 10 IOANNINA, GREECE

E-mail: sntouyas@cc.uoi.gr

DEPARTMENT OF MATHEMATICS, UNIVERSITY OF IOANNINA, 451 10 IOANNINA, GREECE

E-mail: ipurnara@cc.uoi.gr

(Received September 6, 2007, revised December 13, 2007)