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THREE-POINT BOUNDARY VALUE PROBLEM FOR NONLINEAR
SECOND-ORDER DIFFERENTIAL EQUATION WITH PARAMETER

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1. INTRODUCTION

Consider the second-order differential equation

$$(1) \quad y'' - q(t)y = f(t, y, y', \mu)$$

in which $q \in C^0(J)$, $f \in C^0(J \times \mathbb{R}^2 \times I)$, $q(t) > 0$ for $t \in J$, where $J = \langle t_1, t_3 \rangle$, $I = \langle a, b \rangle$, $-\infty < t_1 < t_3 < \infty$, $-\infty < a < b < \infty$, containing a parameter μ . Let $t_2 \in \mathbb{R}$, $t_1 < t_2 < t_3$ be an arbitrary fixed number. The problem considered is to determine sufficient conditions on q and f quaranteeing that it is possible to choose the parameter μ so that there exists a solution y of (1) satisfying either the boundary conditions

$$(2) \quad y(t_1) = y(t_2) = y(t_3) = 0$$

or the boundary conditions

$$(3) \quad y(t_1) = y'(t_1) = y(t_3) = 0.$$

The uniqueness of solutions of the boundary value problems (BVP for short) (1), (2) and (1), (3) is also discussed.

Sufficient conditions for a two-parameter differential equation $y'' + (q(t, \lambda, \mu) + r(t))y = 0$ having a nontrivial solution y satisfying (2) are given in [2].

2. NOTATION, PRELIMINARY RESULTS

Let u, v be solutions of the equation

$$(q) \quad y'' = q(t)y \quad (q \in C^0(J), q(t) > 0 \text{ for } t \in J),$$

$u(t_1) = 0, u'(t_1) = 1, v(t_1) = 1, v'(t_1) = 0$ and

$$(4) \quad r(t, s) := u(t)v(s) - u(s)v(t) \quad \text{for } (t, s) \in J^2.$$

Then the following lemma can be proved.

Lemma 1. *Let r be defined by (4). Then*

$$(5) \quad r(t, s) > 0 \quad \text{for } t_1 \leq s < t \leq t_3, \quad r(t, s) < 0 \quad \text{for } t_1 \leq t < s \leq t_3$$

and

$$(r'_1(t, s) :=) \quad \frac{\partial r}{\partial t}(t, s) > 1 \quad \text{for } (t, s) \in J^2, \quad t \neq s.$$

Proof. Let $s \in J$ be an arbitrary fixed number. Setting $z(t) := r(t, s)$ for $t \in J$, then z is a solution of (q), $z(s) = 0, z'(s) = 1$ and $z'(t) = r'_1(t, s)$. Since $q(t) > 0$ on J , it is easy to verify that $z(t) < 0$ for $t_1 \leq t < s$ (provided $s > t_1$), $z(t) > 0$ for $s < t \leq t_3$ (provided $s < t_3$) and $z'(t) > 1$ for $t \in J, t \neq s$. This proves Lemma 1. □

Lemma 2. *Let $h \in C^0(J)$ and let y be a solution of the equation*

$$(6) \quad y'' - q(t)y = h(t)$$

satisfying the boundary conditions

$$(7) \quad y(t_1) = y(t_2) = 0.$$

Then

$$(8) \quad y(t) = \frac{r(t_2, t)}{r(t_2, t_1)} \int_{t_1}^{t_2} r(t_1, s)h(s)ds + \int_{t_2}^t r(t, s)h(s)ds, \quad t \in J.$$

Proof. Setting $y_0(t) := \int_{t_2}^t r(t, s)h(s)ds$ for $t \in J$, then y_0 is a solution of (6), $y_0(t_2) = y'_0(t_2) = 0$, and the function

$$y(t) := \frac{r(t_2, t)}{r(t_1, t_2)} y_0(t_1) + y_0(t) \quad \text{for } t \in J,$$

is a solution of (6) (which is then unique) satisfying (7). □

Lemma 3. Let $h \in C^0(J \times I)$, let $h(t, \cdot)$ be an increasing function on I for every fixed $t \in J$ and

$$(9) \quad h(t, a)h(t, b) \leq 0 \quad \text{for } t \in J.$$

Then there exists a unique $\mu_0, \mu_0 \in J$ such that the equation

$$(10) \quad y'' - q(t)y = h(t, \mu)$$

with $\mu = \mu_0$ has a solution y (which is then unique) satisfying (2).

Proof. Let $y(t, \mu)$ be the solution of (10), $y(t_1, \mu) = y(t_2, \mu) = 0$. By Lemma 2

$$y(t_3, \mu) = \frac{r(t_2, t_3)}{r(t_2, t_1)} \int_{t_1}^{t_2} r(t_1, s)h(s, \mu)ds + \int_{t_2}^{t_3} r(t_3, s)h(s, \mu)ds, \quad \mu \in I.$$

Since $r(t_2, t_1) > 0$, $r(t_2, t_3) < 0$, $r(t_1, s) < 0$ for $s \in (t_1, t_3)$ and $r(t_3, s) > 0$ for $s \in (t_1, t_3)$ by Lemma 1, the function $y(t_3, \cdot)$ is an increasing continuous function on I and by virtue of (9) we have $y(t_3, a) \leq 0$, $y(t_3, b) \geq 0$. Consequently, there exists a unique $\mu_0, \mu_0 \in I$ such that $y(t_3, \mu_0) = 0$. BVP (q), (2) has only the trivial solution and thus BVP (10), (2) with $\mu = \mu_0$ has a unique solution. \square

Let r_1, r_2 be positive constants, $r_1 > 0$, $r_2 > 0$. In what follows we shall assume that q and f satisfy some of the following assumptions:

$$(11) \quad |f(t, y_1, y_2, \mu)| \leq q(t)r_1 \quad \text{for } (t, y_1, y_2, \mu) \in D \times I,$$

where $D := J \times \langle -r_1, r_1 \rangle \times \langle -r_2, r_2 \rangle$;

$$(12) \quad f(t, y_1, y_2, \cdot) \quad \text{is an increasing function on } I$$

for every fixed $(t, y_1, y_2) \in D$;

$$(13) \quad f(t, y_1, y_2, a)f(t, y_1, y_2, b) \leq 0 \quad \text{for } (t, y_1, y_2) \in D;$$

$$(14) \quad \min \left\{ (A + r_1 \max_{t \in J} q(t))(t_3 - t_1), 2\sqrt{r_1} \sqrt{A + r_1 \max_{t \in J} q(t)} \right\} \leq r_2,$$

where $A := \max_{(t, y_1, y_2, \mu) \in D \times I} |f(t, y_1, y_2, \mu)|$.

Remark 1. If the function f may be written in the form $f(t, y_1, y_2, \mu) = g(t, y_1, y_2) + \mu \cdot \varphi(t)$ with $g \in C^0(J \times \mathbb{R}^2)$, $\varphi \in C^0(J)$, $\varphi(t) > 0$ on J , then f satisfies assumption (12) for arbitrary positive constants r_1, r_2 . If, in addition, g is bounded on $J \times \mathbb{R}^2$, then assumption (11) is satisfied for an arbitrary positive constant r_2 and a sufficient large positive constant r_1 .

Remark 2. A function $\alpha \in C^2(J)$ ($\beta \in C^2(J)$) is called an upper (lower) solution of BVP (1), (2) if $\alpha''(t) - q(t)\alpha(t) \leq f(t, \alpha(t), \alpha'(t), \mu)$, $\alpha(t_1) \geq 0$, $\alpha(t_2) \geq 0$, $\alpha(t_3) \geq 0$ ($\beta''(t) - q(t)\beta(t) \geq f(t, \beta(t), \beta'(t), \mu)$, $\beta(t_1) \leq 0$, $\beta(t_2) \leq 0$, $\beta(t_3) \leq 0$) for $(t, \mu) \in J \times I$. It follows from assumptions (11) that $\alpha(t) \equiv r_1$ ($\beta(t) \equiv -r_1$) is an upper (lower) solution of BVP (1), (2).

Lemma 4. Assume that assumptions (11)–(14) are satisfied for positive constant r_1, r_2 . Then for every φ , $\varphi \in C^1(J)$, $|\varphi^{(i)}(t)| \leq r_{i+1}$ for $t \in J$, $i = 0, 1$, there exists a unique μ_0 , $\mu_0 \in I$ such that the equation

$$(15) \quad y'' - q(t)y = f(t, \varphi(t), \varphi'(t), \mu)$$

with $\mu = \mu_0$ has a solution y (which is then unique) satisfying (2). For this solution y the inequalities

$$(16) \quad |y^{(i)}(t)| \leq r_{i+1}, \quad t \in J, \quad i = 0, 1,$$

hold.

Proof. Let $\varphi \in C^1(J)$, $|\varphi^{(i)}(t)| \leq r_{i+1}$ for $t \in J$, $i = 0, 1$, and $h(t, \mu) := f(t, \varphi(t), \varphi'(t), \mu)$ for $(t, \mu) \in J \times I$. Then $|h| \leq A$, from (13) we get

$$h(t, a) \leq 0, \quad h(t, b) \geq 0 \quad \text{for } t \in J,$$

and $h(t, \cdot)$ is an increasing continuous function on J for all fixed $t \in J$ by assumption (12). In this situation we may apply Lemma 3 and thus there exists a unique μ_0 , $\mu_0 \in I$ such that equation (10) with $\mu = \mu_0$ has a unique solution y satisfying (2).

We now prove inequalities (16). Let $|y(t)| \leq |y(\xi)| > r_1$ be satisfied for some $\xi \in (t_1, t_3)$ and $t \in J$. If $y(\xi) > r_1$ ($y(\xi) < -r_1$) then $y''(\xi) > 0$ ($y''(\xi) < 0$) by assumption (11), and therefore y does not have a local maximum (minimum) at the point $t = \xi$, which is a contradiction. Thus $|y(t)| \leq r_1$ on J .

Let $r_2 \geq (A + r_1 \max_{t \in J} q(t))(t_3 - t_1)$. Since $y'(\xi) = 0$, we obtain from the equality $y'(t) = \int_{\xi}^t (q(s)y(s) + h(s, \mu_0)) ds$ that

$$|y'(t)| \leq (A + r_1 \max_{t \in J} q(t))|t - \xi| \leq (A + r_1 \max_{t \in J} q(t))(t_3 - t_1) \leq r_2$$

for $t \in J$.

Let $r_2 \geq 2\sqrt{r_1} \sqrt{A + r_1 \max_{t \in J} q(t)}$ and $y'(\xi_1) = 0$ for some $\xi_1 \in J$. Multiplying both sides of the equality

$$y''(t) = q(t)y(t) + h(t, \mu_0), \quad t \in J,$$

by $2y'(t)$ and integrating from ξ_1 to t ($\in J$), we obtain

$$y'^2(t) = 2 \int_{\xi_1}^t (q(s)y(s)y'(s) + h(s, \mu_0)y'(s)) ds.$$

Then we get

$$y'^2(t) \leq 2(A + r_1 \max_{t \in J} q(t)) \left| \int_{\xi_1}^t y'(s) ds \right| \leq 4r_1(A + r_1 \max_{t \in J} q(t))$$

on every interval J_1 , $J_1 \subset J$, $\xi_1 \in J_1$, $y'(t) \geq 0$ (≤ 0) for $t \in J_1$, and this yields

$$|y'(t)| \leq 2\sqrt{r_1} \sqrt{A + r_1 \max_{t \in J} q(t)} \leq r_2 \quad \text{for } t \in J.$$

□

If the function $f(t, y_1, y_2, \mu)$ does not depend explicitly on y_2 , then we may write equation (1) in the form

$$(17) \quad y'' - q(t)y = f_1(t, y, \mu)$$

where $f_1 \in C^0(J \times \mathbf{R} \times I)$. From Lemma 2 and its proof it immediately follows:

Lemma 5. *Let $r > 0$ be a positive constant and*

$$(18) \quad |f_1(t, y, \mu)| \leq r q(t) \quad \text{for } (t, y, \mu) \in H \times I, \quad \text{where } H := J \times \langle -r, r \rangle;$$

$$(19) \quad f_1(t, y, \cdot) \quad \text{is an increasing function on } I \text{ for every fixed } (t, y) \in H;$$

$$(20) \quad f(t, y, a)f(t, y, b) \leq 0 \quad \text{for } (t, y) \in H.$$

Then for every φ , $\varphi \in C^0(J)$, $|\varphi(t)| \leq r$ for $t \in J$ there exists a unique μ_0 , $\mu_0 \in I$ such that the equation

$$(21) \quad y'' - q(t)y = f_1(t, \varphi(t), \mu)$$

with $\mu = \mu_0$ has a solution y (which is then unique) satisfying (2). For this solution y the inequality

$$|y(t)| \leq r \quad \text{for } t \in J$$

holds.

Remark 3. Let the assumptions of Lemma 5 be satisfied,

$$A_1 := \max_{(t, y, \mu) \in H \times I} |f_1(t, y, \mu)|,$$

$\varphi \in C^0(J)$, $|\varphi(t)| \leq r$ for $t \in J$ and let y be the solution of BVP (21), (2) with $\mu = \mu_0$. Then there exists ξ , $\xi \in I$: $y'(\xi) = 0$ and from the equality $y'(t) = \int_{\xi}^t (q(s)y(s) + f_1(s, \varphi(s), \mu_0)) ds$ we get $|y'(t)| \leq (A_1 + r \max_{t \in J} q(t))(t_3 - t_1)$ for $t \in J$.

3. EXISTENCE THEOREMS

Theorem 1. *Suppose that assumptions (11)–(14) are satisfied for positive constants r_1, r_2 . Then there exists $\mu_0, \mu_0 \in I$ such that BVP (1), (2) with $\mu = \mu_0$ has a solution y satisfying (16).*

Proof. Let $X = C^1(J)$ be a Banach space with the norm $\|y\| = \max_{t \in J} (|y(t)| + |y'(t)|)$ for $y \in X$, $\mathcal{K} := \{y; y \in X, |y^{(i)}(t)| \leq r_{i+1} \text{ for } t \in J, i = 0, 1\}$ and $B := A + r_1 \max_{t \in J} q(t)$. \mathcal{K} is a closed bounded convex subset of X , $\mathcal{K} \subset X$. For every $\varphi, \varphi \in \mathcal{K}$ there exists (by Lemma 4) a unique $\mu_0, \mu_0 \in I$ such that equation (15) with $\mu = \mu_0$ has a unique solution y satisfying (2) and (16). Setting $T(\varphi) = y$ we obtain an operator $T, T: \mathcal{K} \rightarrow \mathcal{K}$. We shall prove that T is a completely continuous operator.

Let $\{y_n\}, y_n \in \mathcal{K}$ be a convergent sequence, $\lim_{n \rightarrow \infty} y_n = y$, and $z_n = T(y_n), z = T(y)$. Then (by Lemma 4) there exist a sequence $\{\mu_n\}, \mu_n \in I$ and $\mu_0 \in I$ such that

$$(22) \quad \begin{aligned} z_n(t) &= \frac{r(t_2, t)}{r(t_2, t_1)} \int_{t_1}^{t_2} r(t_1, s) f(s, y_n(s), y'_n(s), \mu_n) ds \\ &\quad + \int_{t_2}^t r(t, s) f(s, y_n(s), y'_n(s), \mu_n) ds, \quad t \in J, \end{aligned}$$

and

$$\begin{aligned} z(t) &= \frac{r(t_2, t)}{r(t_2, t_1)} \int_{t_1}^{t_2} r(t_1, s) f(s, y(s), y'(s), \mu_0) ds \\ &\quad + \int_{t_2}^t r(t, s) f(s, y(s), y'(s), \mu_0) ds, \quad t \in J. \end{aligned}$$

If $\{\mu_n\}$ is not a convergent sequence, then there exist convergent subsequences $\{\mu_{k_n}\}, \{\mu_{r_n}\}, \lim_{n \rightarrow \infty} \mu_{k_n} = \lambda_1, \lim_{n \rightarrow \infty} \mu_{r_n} = \lambda_2, \lambda_1 < \lambda_2$. Putting $n = k_n$ and $n = r_n$ in (22) and taking limits on both sides of (22) we obtain

$$(23) \quad \begin{aligned} \lim_{n \rightarrow \infty} z_{k_n}(t) &= \frac{r(t_2, t)}{r(t_2, t_1)} \int_{t_1}^{t_2} r(t_1, s) f(s, y(s), y'(s), \lambda_1) ds \\ &\quad + \int_{t_2}^t r(t, s) f(s, y(s), y'(s), \lambda_1) ds \end{aligned}$$

and

$$(24) \quad \begin{aligned} \lim_{n \rightarrow \infty} z_{r_n}(t) &= \frac{r(t_2, t)}{r(t_2, t_1)} \int_{t_1}^{t_2} r(t_1, s) f(s, y(s), y'(s), \lambda_2) ds \\ &\quad + \int_{t_2}^t r(t, s) f(s, y(s), y'(s), \lambda_2) ds \end{aligned}$$

uniformly on J , respectively. Since $f(t, y(t), y'(t), \lambda_1) < f(t, y(t), y'(t), \lambda_2)$ for $t \in J$ by assumption (12) then it follows from (23), (24) and Lemma 1 that $\lim_{n \rightarrow \infty} z_{k_n}(t_3) < \lim_{n \rightarrow \infty} z_{r_n}(t_3)$, which contradicts $z_n(t_3) = 0$ for all $n \in \mathbb{N}$. Consequently, $\{\mu_n\}$ is a convergent sequence; let $\lim_{n \rightarrow \infty} \mu_n = \mu^*$. Then $\lim_{n \rightarrow \infty} f(t, y_n(t), y'_n(t), \mu_n) = f(t, y(t), y'(t), \mu^*)$ uniformly on J and taking limits on both sides of (22) we get

$$(z^*(t) :=) \lim_{n \rightarrow \infty} z_n(t) = \frac{r(t_2, t)}{r(t_2, t_1)} \int_{t_1}^{t_2} r(t_1, s) f(s, y(s), y'(s), \mu^*) ds + \int_{t_2}^t r(t, s) f(s, y(s), y'(s), \mu^*) ds$$

uniformly on J . The function z^* is a solution of the equation

$$z'' - q(t)z = f(t, y(t), y'(t), \mu^*)$$

and $z^*(t_1) = z^*(t_2) = z^*(t_3) = 0$, consequently by Lemma 4 we get $\mu^* = \mu_0$, $z^* = z$. Next, uniformly on J we have

$$\begin{aligned} \lim_{n \rightarrow \infty} z'_n(t) &= \lim_{n \rightarrow \infty} \left[-\frac{r'_1(t, t_2)}{r(t_2, t_1)} \int_{t_1}^{t_2} r(t_1, s) f(s, y_n(s), y'_n(s), \mu_n) ds \right. \\ &\quad \left. + \int_{t_2}^t r'_1(t, s) f(s, y_n(s), y'(s), \mu_n) ds \right] \\ &= -\frac{r'_1(t, t_2)}{r(t_2, t_1)} \int_{t_1}^{t_2} r(t_1, s) f(s, y(s), y'(s), \mu_0) ds \\ &\quad + \int_{t_2}^t r'_1(t, s) f(s, y(s), y'(s), \mu_0) ds = z'(t). \end{aligned}$$

Hence $\lim_{n \rightarrow \infty} T(y_n) = T(y)$ and T is a continuous operator on \mathcal{K} .

Let $y \in \mathcal{K}$ and $z = T(y)$. Then $z \in \mathcal{K}$, $z(t_1) = z(t_2) = z(t_3) = 0$ and

$$(25) \quad z''(t) = q(t)z(t) + f(t, y(t), y'(t), \mu_0) \quad \text{for } t \in J$$

with some $\mu_0 \in I$. From (25) it follows that $|z''(t)| \leq B$ for $t \in J$, thus $T(\mathcal{K}) \subset \mathcal{L} := \{y, y \in C^2(J), |y(t)| \leq r_1, |y'(t)| \leq r_2, |y''(t)| \leq B \text{ for } t \in J\} \subset \mathcal{K}$, and since \mathcal{L} is a compact subset of X , $T(\mathcal{K})$ is a relative compact subset of X .

By Schauder's fixed point theorem there exists $y \in \mathcal{K} : T(y) = y$, i.e. there exists $\mu_0 \in I$ such that

$$y''(t) - q(t)y(t) = f(t, y(t), y'(t), \mu_0) \quad \text{for } t \in J$$

and y satisfies (2) and (16). □

Corollary 1. Assume that assumptions (12), (13) are satisfied for positive constants r_1, r_2 and $r_1(t_3 - t_1) \max_{t \in J} q(t) \leq r_2$. Then there is $\delta > 0$ such that for every $\varepsilon, 0 < \varepsilon \leq \delta$ there exists $\mu_\varepsilon, \mu_\varepsilon \in I$ such that BVP

$$\begin{aligned} y'' - q(t)y &= \varepsilon f(t, y, y', \mu), \\ y(t_1) &= y(t_2) = y(t_3) = 0 \end{aligned}$$

with $\mu = \mu_\varepsilon$ has a solution y satisfying (16).

Proof. Let $A := \max_{(t, y_1, y_2, \mu) \in D \times I} |f(t, y_1, y_2, \mu)|$ and

$$\delta := \min \left\{ \frac{r_1}{A} \min_{t \in J} q(t), \frac{1}{A} \left(\frac{r_2}{t_3 - t_1} - r_1 \max_{t \in J} q(t) \right) \right\}.$$

Then εf for $0 < \varepsilon \leq \delta$ satisfies the same assumptions as f in Theorem 1 and thus Corollary 1 follows immediately from Theorem 1. \square

Example 1. Let $t_2 \in (0, \frac{1}{3})$. Consider BVP

$$(26) \quad \begin{aligned} y'' - q(t)y &= t^3 \cos y + ty^n + \mu p(t), \\ y(0) &= y(t_2) = y\left(\frac{1}{3}\right) = 0, \end{aligned}$$

where $p, q \in C^0(J_1)$, $1 \leq p(t) \leq 2$, $\frac{8}{3\pi} \leq q(t) \leq \frac{10}{3\pi}$ for $t \in \langle 0, \frac{1}{3} \rangle =: J_1$, n is a positive integer and $\mu \in \langle -\frac{4}{9}, \frac{4}{9} \rangle$. One can easily check that the assumptions of Theorem 1 are satisfied with $r_1 = \frac{\pi}{2}$, $r_2 = 1$ and thus there exists $\mu_0, \mu_0 \in \langle -\frac{4}{9}, \frac{4}{9} \rangle$ such that BVP (26) with $\mu = \mu_0$ has a solution y satisfying $|y(t)| \leq \frac{\pi}{2}$, $|y'(t)| \leq 1$ for $t \in J_1$.

Corollary 2. Assume that assumptions (11)–(14) are satisfied for positive constants r_1, r_2 . Then there exists $\mu_0, \mu_0 \in I$ such that equation (1) with $\mu = \mu_0$ has a solution y satisfying (3) and (16).

Proof. Let $\{x_n\}$, $x_n \in (t_1, t_3)$ be a convergent sequence, $\lim_{n \rightarrow \infty} x_n = t_1$. By Theorem 1 there exists a sequence $\{\mu_n\}$, $\mu_n \in I$ such that equation (1) with $\mu = \mu_n$ has a solution y_n satisfying

$$y_n(t_1) = y_n(x_n) = y_n(t_3) = 0$$

and

$$|y_n^{(i)}(t)| \leq r_{i+1} \quad \text{for } t \in J; \quad i = 0, 1; \quad n \in \mathbb{N}.$$

Since $\{\mu_n\}$ is a bounded sequence we may assume, without loss of generality, that $\{\mu_n\}$ is convergent, $\lim_{n \rightarrow \infty} \mu_n = \mu_0$. From the equalities $y_n''(t) = q(t)y_n(t) + f(t, y_n(t), y_n'(t), \mu_n)$ we obtain

$$|y_n''(t)| \leq r_1 \max_{t \in J} q(t) + A \quad \text{for } t \in J \quad \text{and } n \in \mathbb{N}.$$

Let $\xi_n \in (t_1, x_n)$ be such numbers that $y'_n(\xi_n) = 0$, $n \in \mathbb{N}$. Using Ascoli's theorem we may choose a subsequence $\{y_{k_n}(t)\}$ of $\{y_n(t)\}$ such that $\{y_{k_n}^{(j)}(t)\}$ are uniformly convergent on J for $j = 0, 1, 2$. Then $y(t) := \lim_{n \rightarrow \infty} y_{k_n}(t)$, $t \in J$, is a solution of (1) with $\mu = \mu_0$, $y(t_1) = y(t_3) = 0$, $|y^{(i)}(t)| \leq r_{i+1}$ for $t \in J$ and $i = 0, 1$. Since $y'(t) = \lim_{n \rightarrow \infty} y'_{k_n}(t)$ uniformly on J , $y'_{k_n}(\xi_{k_n}) = 0$ and $\lim_{n \rightarrow \infty} \xi_{k_n} = t_1$, we have $y'(t_1) = 0$. \square

Remark 4. If assumptions of Corollary 2 are satisfied, then it is obvious from the proof of Corollary 2 that there exists $\mu_0, \mu_0 \in I$ such that equation (1) with $\mu = \mu_0$ has a solution y satisfying (16) and

$$y(t_1) = y(t_3) = y'(t_3) = 0.$$

For BVP (17), (2) we have the following results:

Theorem 2. *Let assumptions (18)–(20) be satisfied with a positive constant r . Then there exists $\mu_0, \mu_0 \in I$ such that BVP (17), (2) with $\mu = \mu_0$ has a solution y and*

$$|y(t)| \leq r, \quad |y'(t)| \leq (A_1 + r \max_{t \in J} q(t))(t_3 - t_1) \quad \text{for } t \in J,$$

where $A_1 := \max_{(t,y,\mu) \in H \times I} |f_1(t, y, \mu)|$.

Proof. Let $B_1 =: A_1 + r \max_{t \in J} q(t)$, let X be the Banach space defined in the same way as in the proof of Theorem 1 and $\mathcal{K}_1 := \{y; y \in X, |y(t)| \leq r, |y'(t)| \leq B_1(t_3 - t_1) \text{ for } t \in J\}$. \mathcal{K}_1 is a closed bounded convex subset of X , $\mathcal{K}_1 \subset X$. For every φ , $\varphi \in \mathcal{K}_1$ there exists (by Lemma 5) a unique $\mu_0, \mu_0 \in I$ such that equation (21) with $\mu = \mu_0$ has a unique solution y satisfying (2) and $y \in \mathcal{K}_1$ (by Remark 3). Setting $T(\varphi) = y$ we obtain an operator $T, T: \mathcal{K}_1 \rightarrow \mathcal{K}_1$. The next part of the proof is very similar to that of Theorem 1 and therefore is omitted. \square

Example 2. Let n be a positive integer, let ν, c be constants, $\nu \geq 0, c > 2$ and $t_2 \in (0, 1)$. Consider BVP

$$(27) \quad \begin{aligned} y'' - q(t)y &= t^\nu y^n + \varphi(t) + \mu, \\ y(0) &= y(t_2) = y(1) = 0, \end{aligned}$$

where $q, \varphi \in C^0(J_2)$, $q(t) \geq c, 0 < \varphi(t) \leq c - 2$ for $t \in \langle 0, 1 \rangle =: J_2$ and $\mu \in \langle 1 - c, 1 \rangle$. The assumptions of Theorem 2 are satisfied with $r = 1$. By Theorem 2 there exists $\mu_0, \mu_0 \in \langle 1 - c, 1 \rangle$ such that BVP (27) with $\mu = \mu_0$ has a solution y and $|y(t)| \leq 1, |y'(t)| \leq 2c - 2 + \max_{t \in J_2} q(t)$ for $t \in J_2$.

Corollary 3. Assume that assumptions (19) and (20) are satisfied with a positive constant r . Then there is $\delta > 0$ such that for every ε , $0 < \varepsilon \leq \delta$ there exists μ_ε , $\mu_\varepsilon \in I$ such that BVP

$$\begin{aligned} y'' - q(t)y &= \varepsilon f_1(t, y, \mu), \\ y(t_1) = y(t_2) &= y(t_3) = 0, \end{aligned}$$

with $\mu = \mu_\varepsilon$ has a solution y satisfying

$$|y(t)| \leq r, \quad |y'(t)| \leq (A_1 + r \max_{t \in J} q(t))(t_3 - t_1) \quad \text{for } t \in J,$$

where A_1 is defined in Theorem 2.

Proof. Let $\delta := \frac{r}{A_1} \min_{t \in J} q(t)$. If $0 < \varepsilon \leq \delta$ then εf satisfies the same assumptions as f in Theorem 2. Therefore Corollary 3 follows immediately from Theorem 2. \square

Corollary 4. Suppose that assumptions (18)–(20) are satisfied for a positive constant r . Then there exists μ_0 , $\mu_0 \in I$ such that equation (17) with $\mu = \mu_0$ has a solution y satisfying (3) and

$$|y(t)| \leq r, \quad |y'(t)| \leq (A_1 + r \max_{t \in J} q(t))(t_3 - t_1) \quad \text{for } t \in J,$$

where A_1 is defined in Theorem 2.

Proof. Let $\{x_n\}$, $x_n \in (t_1, t_3)$ be a convergent sequence, $\lim_{n \rightarrow \infty} x_n = t_1$. Then (by Theorem 2) there exists a sequence $\{\mu_n\}$, $\mu_n \in I$, such that equation (17) with $\mu = \mu_n$ has a solution y_n satisfying

$$\begin{aligned} y_n(t_1) = y_n(x_n) &= y_n(t_3) = 0, \\ |y_n(t)| \leq r, \quad |y'_n(t)| &\leq (A_1 + r \max_{t \in J} q(t))(t_3 - t_1) \end{aligned}$$

and

$$|y''_n(t)| = |q(t)y_n(t) + f_1(t, y_n(t), \mu_n)| \leq A_1 + r \max_{t \in J} q(t) \quad \text{for } t \in J, \quad n \in \mathbb{N}.$$

Since $\{\mu_n\}$ is a bounded sequence we may assume, without loss of generality, that $\{\mu_n\}$ is convergent and $\lim_{n \rightarrow \infty} \mu_n = \mu_0$. Let $\xi_n \in (t_1, x_n)$ be such numbers for which $y'_n(\xi_n) = 0$. Then by Ascoli's theorem we may choose a subsequence $\{y_{k_n}(t)\}$ of $\{y_n(t)\}$ such that $\{y_{k_n}^{(j)}(t)\}$ are uniformly convergent on J for $j = 0, 1, 2$. The function $y(t) := \lim_{n \rightarrow \infty} y_{k_n}(t)$, $t \in J$, is a solution of (17) with $\mu = \mu_0$, $y(t_1) = y(t_3) = 0$, $|y(t)| \leq r$, $|y'(t)| \leq (A_1 + r \max_{t \in J} q(t))(t_3 - t_1)$ for $t \in J$. Since $y'(t) = \lim_{n \rightarrow \infty} y'_{k_n}(t)$ uniformly on J , $y'_{k_n}(\xi_{k_n}) = 0$ and $\lim_{n \rightarrow \infty} \xi_n = t_1$, we have $y'(t_1) = 0$. \square

Remark 5. If the assumptions of Corollary 4 are satisfied then we can prove the existence of $\mu_0, \mu_0 \in I$ such that equation (17) with $\mu = \mu_0$ has a solution y satisfying

$$y(t_1) = y(t_3) = y'(t_3) = 0$$

and

$$|y(t)| \leq r, \quad |y'(t)| \leq (A_1 + r \max_{t \in J} q(t))(t_3 - t_1) \quad \text{for } t \in J.$$

4. UNIQUENESS THEOREM

Lemma 6. Let r_1, r_2 be positive constants, $S = \{y; y \in C^1(J), |y^{(i)}(t)| \leq r_{i+1} \text{ for } t \in J, i = 0, 1\}$. Assume

$$(28) \quad |f(t, y_1, y_2, \mu) - f(t, z_1, z_2, \mu)| \leq h_1(t)|y_1 - z_1| + h_2(t)|y_2 - z_2|$$

for $(t, y_1, y_2, \mu), (t, z_1, z_2, \mu) \in J \times \langle -r_1, r_1 \rangle \times \langle -r_2, r_2 \rangle \times I,$

where $h_1, h_2 \in C^0(J)$ and at least one of the following four assumptions holds:

$$(29) \quad \int_{t_1}^{t_2} \left[\left(\exp \int_{t_1}^s h_2(\tau) d\tau \right) \cdot \int_{t_1}^s (q(\tau) + h_1(\tau)) d\tau \right] ds \leq 1,$$

$$(30) \quad \int_{t_1}^{t_2} [(q(s) + h_1(s))(s - t_1) + h_2(s)] ds \leq 1,$$

$$(31) \quad \int_{t_2}^{t_3} \left[\left(\exp \int_{t_2}^s h_2(\tau) d\tau \right) \cdot \int_{t_2}^s (q(\tau) + h_1(\tau)) d\tau \right] ds \leq 1,$$

$$(32) \quad \int_{t_2}^{t_3} [(q(s) + h_1(s))(s - t_2) + h_2(s)] ds \leq 1.$$

If BVP (1), (2) with $\mu = \mu_0, \mu_0 \in I$ has a solution $y, y \in S$, then this solution is unique in S .

Proof. Let $y_1, y_2 \in S$ be solutions of BVP (1), (2) with $\mu = \mu_0, \mu_0 \in I$ and define $w := y_1 - y_2$. Since $w(t_1) = w(t_2) = 0$ there exists a $\xi \in (t_1, t_2)$: $|w(t)| \leq |w(\xi)|$ for $t \in (t_1, t_2)$.

Let assumptions (29) be satisfied. Using Gronwall's lemma for the inequality

$$(33) \quad |w'(t)| \leq \left| \int_{\xi}^t [(q(s) + h_1(s))|w(s)| + h_2(s)|w'(s)|] ds \right|, \quad t \in (t_1, t_2)$$

we get

$$|w'(t)| \leq \left(\exp \int_{\xi}^t h_2(s) ds \right) \cdot \int_{\xi}^t (q(s) + h_1(s)) |w(s)| ds, \quad t \in (\xi, t_2).$$

For all $t \in \langle \xi, t_2 \rangle$ we have

$$|w(t) - w(\xi)| \leq \int_{\xi}^t |w'(s)| ds \leq \int_{\xi}^t \left[\left(\exp \int_{\xi}^s h_2(\tau) d\tau \right) \cdot \int_{\xi}^s (q(\tau) + h_1(\tau)) |w(\tau)| d\tau \right] ds$$

and thus, if $w(\xi) \neq 0$, we obtain

$$\begin{aligned} |w(\xi)| &= |w(t_2) - w(\xi)| \leq \int_{\xi}^{t_2} \left[\left(\exp \int_{\xi}^s h_2(\tau) d\tau \right) \cdot \int_{\xi}^s (q(\tau) + h_1(\tau)) |w(\tau)| d\tau \right] ds \\ &< |w(\xi)| \int_{t_1}^{t_2} \left[\left(\exp \int_{t_1}^s h_2(\tau) d\tau \right) \cdot \int_{t_1}^s (q(\tau) + h_1(\tau)) d\tau \right] ds. \end{aligned}$$

Then

$$1 < \int_{t_1}^{t_2} \left[\left(\exp \int_{t_1}^s h_2(\tau) d\tau \right) \cdot \int_{t_1}^s (q(\tau) + h_1(\tau)) d\tau \right] ds,$$

which contradicts (29). Therefore $w(\xi) = 0$ and $y_1(t) = y_2(t)$ for $t \in \langle t_1, t_2 \rangle$.

Now, let assumptions (30) be satisfied. From (33) and $|w(t)| \leq \int_{t_1}^t |w'(s)| ds$ for $t \in J$ we get

$$\begin{aligned} |w'(t)| &\leq \left| \int_{\xi}^t \left[(q(s) + h_1(s)) \cdot \int_{t_1}^s |w'(\tau)| d\tau + h_2(s) |w'(s)| \right] ds \right| \\ &\leq \int_{t_1}^{t_2} \left[(q(s) + h_1(s)) \cdot \int_{t_1}^s |w'(\tau)| d\tau + h_2(s) |w'(s)| \right] ds, \quad t \in \langle t_1, t_2 \rangle. \end{aligned}$$

Putting $X(t) := \max_{t_1 \leq s \leq t} |w'(s)|$ for $t \in \langle t_1, t_2 \rangle$ then, if $X(t_2) \neq 0$, we obtain

$$|w'(t)| < X(t_2) \int_{t_1}^{t_2} [(q(s) + h_1(s))(s - t_1) + h_2(s)] ds, \quad t \in \langle t_1, t_2 \rangle$$

and thus

$$X(t_2) \left(1 - \int_{t_1}^{t_2} [(q(s) + h_1(s))(s - t_1) + h_2(s)] ds \right) < 0,$$

which contradicts (30). This shows that $X(t_2) = 0$, consequently $w'(t) = 0$ for $t \in \langle t_1, t_2 \rangle$ and since $w(t_1) = 0$ we get $w(t) = 0$ on $\langle t_1, t_2 \rangle$, that is $y_1(t) = y_2(t)$ for $t \in \langle t_1, t_2 \rangle$.

By the existence and uniqueness theorem for equation (1) we get $y_1(t) = y_2(t)$ for $t \in J$.

If assumptions (31) (or (32)) is satisfied, then the proof is very similar and therefore is omitted. \square

Remark 6. It is evident from the proof of Lemma 6 that assumptions (29)–(32) may be replaced by the assumptions

$$\begin{aligned} & \int_{t_1}^{t_2} \left[\left(\exp \int_s^{t_2} h_2(\tau) d\tau \right) \cdot \int_s^{t_2} (q(\tau) + h_1(\tau)) d\tau \right] ds \leq 1, \\ & \int_{t_1}^{t_2} [(q(s) + h_1(s))(t_2 - s) + h_1(s)] ds \leq 1, \\ & \int_{t_2}^{t_3} \left[\left(\exp \int_s^{t_3} h_2(\tau) d\tau \right) \cdot \int_s^{t_3} (q(\tau) + h_1(\tau)) d\tau \right] ds \leq 1, \\ & \int_{t_2}^{t_3} [(q(s) + h_1(s))(t_3 - s) + h_2(s)] ds \leq 1. \end{aligned}$$

Example 3. Consider BVP (26) as in Example 1, where $n = 3$. Assumption (28) is satisfied for $h_1(t) = t^3$ and $h_2(t) = 3t$ with an arbitrary positive constant r_1 and $r_2 = 1$. If BVP (26) with $\mu = \mu_0 \in \langle -\frac{4}{9}, \frac{4}{9} \rangle$ has a solution y satisfying $|y'(t)| \leq 1$ on $\langle 0, \frac{1}{3} \rangle$ (by Example 1 such μ_0 and y exist if $r_1 \geq \frac{\pi}{2}$), then this solution y is unique in the set $\{y; y \in C^2(\langle 0, \frac{1}{3} \rangle), |y'(t)| \leq 1 \text{ for } t \in \langle 0, \frac{1}{3} \rangle\}$ since

$$\begin{aligned} \int_{t_1}^{t_3} [(q(s) + h_1(s))(s - t_1) + h_2(s)] ds &= \int_0^{\frac{1}{3}} [(q(s) + s^3)s + 3s] ds \\ &\leq \frac{5}{3\pi} \left(\frac{1}{3}\right)^2 + \frac{1}{5} \left(\frac{1}{3}\right)^5 + \frac{3}{2} \left(\frac{1}{3}\right)^2 < 1. \end{aligned}$$

Lemma 6 and its proof immediately yield

Corollary 5. Let $r > 0$ be a positive constant, $S_1 = \{y; y \in C^0(J), |y(t)| \leq r \text{ for } t \in J\}$. Assume

$$(34) \quad |f_1(t, y, \mu) - f_1(t, z, \mu)| \leq h(t)|y - z| \quad \text{for } (t, y, \mu), (t, z, \mu) \in J \times \langle -r, r \rangle \times I,$$

where $h \in C^0(J)$ and at least one from the following four assumptions holds:

$$(35) \quad \begin{aligned} & \int_{t_1}^{t_2} \int_{t_1}^s (q(\tau) + h(\tau)) d\tau ds \leq 1, \quad \int_{t_1}^{t_2} (q(s) + h(s))(s - t_1) ds \leq 1, \\ & \int_{t_2}^{t_3} \int_{t_2}^s (q(\tau) + h(\tau)) d\tau ds \leq 1, \quad \int_{t_2}^{t_3} (q(s) + h(s))(s - t_2) ds \leq 1. \end{aligned}$$

If BVP (17), (2) with $\mu = \mu_0 \in I$ has a solution y , $y \in S_1$, then this solution y is unique in S_1 .

Remark 7. Assumptions (34) in Corollary 5 may be replaced by the assumptions

$$\int_{t_1}^{t_2} \int_s^{t_2} (q(\tau) + h(\tau)) d\tau ds \leq 1, \quad \int_{t_1}^{t_2} (q(s) + h(s))(t_2 - s) ds \leq 1,$$

$$\int_{t_2}^{t_3} \int_s^{t_3} (q(\tau) + h(\tau)) d\tau ds \leq 1, \quad \int_{t_2}^{t_3} (q(s) + h(s))(t_3 - s) ds \leq 1.$$

Example 4. Consider BVP (27) as in Example 2. Assumption (34) holds for $h(t) = n$ and $r = 1$. If BVP (27) has for $\mu = \mu_0$ ($\in \langle 1 - c, 1 \rangle$) a solution y , $y \in S_2 := \{y; y \in C^2(\langle 0, 1 \rangle), |y(t)| \leq 1 \text{ for } t \in \langle 0, 1 \rangle\}$ (by Example 2 such μ_0 and y exist) and $t_2 \in (0, 1)$ satisfies at least one from the conditions

$$\int_0^{t_2} \int_0^s q(\tau) d\tau + \frac{n}{2} t_2^2 \leq 1, \quad \int_0^{t_2} s q(s) ds + \frac{n}{2} t_2^2 \leq 1,$$

$$\int_{t_2}^1 \int_{t_2}^s q(\tau) d\tau ds + \frac{n}{2} (1 - t_2)^2 \leq 1, \quad \int_{t_2}^1 q(s)(s - t_2) ds + \frac{n}{2} (1 - t_2)^2 \leq 1,$$

$$\int_0^{t_2} \int_s^{t_2} q(\tau) d\tau ds + \frac{n}{2} t_2^2 \leq 1, \quad \int_0^{t_2} q(s)(t_2 - s) ds + \frac{n}{2} t_2^2 \leq 1,$$

$$\int_{t_2}^1 \int_s^1 q(\tau) d\tau ds + \frac{n}{2} (1 - t_2)^2 \leq 1, \quad \int_{t_2}^1 q(s)(1 - s) ds + \frac{n}{2} (1 - t_2)^2 \leq 1,$$

then this solution y is unique in S_2 .

Lemma 7. Let assumption (12) be satisfied for positive constants r_1, r_2 . Let $\frac{\partial f}{\partial y_1}(t, y_1, y_2, \mu), \frac{\partial f}{\partial y_2}(t, y_1, y_2, \mu) \in C^0(D_2)$ and

$$(36) \quad q(t) + \frac{\partial f}{\partial y_1}(t, y_1, y_2, \mu) \geq 0 \quad \text{for } (t, y_1, y_2, \mu) \in D_2,$$

where $D_2 = D \times I$. Define $S := \{y; y \in C^1(J), |y^{(i)}(t)| \leq r_{i+1} \text{ for } t \in J \text{ and } i = 0, 1\}$.

If BVP (1), (2) with $\mu = \mu_0, \mu_0 \in I$ has a solution $y, y \in S$, then μ_0 and y are unique.

Proof. Let y_1 and y_2 be solutions of BVP (1), (2) with $\mu = \mu_1$ and $\mu = \mu_2$, respectively, $y_1, y_2 \in S, \mu_1, \mu_2 \in I, \mu_1 \leq \mu_2$. Using Taylor's formula we get

$$\begin{aligned} f(t, y_1(t), y_1'(t), \mu_1) - f(t, y_2(t), y_2'(t), \mu_2) &= \\ &= (f(t, y_1(t), y_1'(t), \mu_1) - f(t, y_1(t), y_1'(t), \mu_2)) \\ &\quad + (f(t, y_1(t), y_1'(t), \mu_2) - f(t, y_2(t), y_1'(t), \mu_2)) \\ &\quad + (f(t, y_2(t), y_1'(t), \mu_2) - f(t, y_2(t), y_2'(t), \mu_2)) \\ &= (f(t, y_1(t), y_1'(t), \mu_1) - f(t, y_1(t), y_1'(t), \mu_2)) \\ &\quad + g(t)(y_1(t) - y_2(t)) + h(t)(y_1(t) - y_2(t))' \end{aligned}$$

with $g, h \in C^0(J)$ and $q(t) + g(t) \geq 0$ on J by (36). Setting $w := y_1 - y_2$ then if $\mu_1 < \mu_2$, we have

$$(37) \quad w''(t) < (q(t) + g(t))w(t) + h(t)w'(t) \quad \text{for } t \in J$$

by (12) and if $\mu_1 = \mu_2$, we have

$$(38) \quad w''(t) = (q(t) + g(t))w(t) + h(t)w'(t) \quad \text{for } t \in J$$

Let $\mu_1 < \mu_2$. If $w'(t_1) \leq 0$ then using (37) and Tschaplygin's lemma (see e.g. [1], p. 195) we get $w(t) < 0$ on (t_1, t_3) , which contradicts $w(t_2) = w(t_3) = 0$. If $w'(t_1) > 0$ then there exists η , $\eta \in (t_1, t_2)$ such that $w(t) > 0$ for $t \in (t_1, \eta)$, $w(\eta) = 0$ and $w'(\eta) \leq 0$. Therefore $w(t) < 0$ on (η, t_3) , which is a contradiction with $w(t_3) = 0$.

Let $\mu_1 = \mu_2$. Since $q(t) + g(t) \geq 0$ for $t \in J$, the equation $y'' = (q(t) + g(t))y + h(t)y'$ is disconjugate on J , consequently in virtue of $w(t_1) = w(t_2) = w(t_3) = 0$ we have $w = 0$ and $y_1 = y_2$. This completes the proof. \square

Lemma 8. *Let assumptions (19) be satisfied for a positive constant r . Let $\frac{\partial f_1}{\partial y}(t, y, \mu) \in C^0(H_1)$ and*

$$(39) \quad q(t) + \frac{\partial f_1}{\partial y}(t, y, \mu) \geq 0 \quad \text{for } (t, y, \mu) \in H_1,$$

where $H_1 = H \times I$. Define $S_1 = \{y; y \in C^0(J), |y(t)| \leq r \text{ for } t \in J\}$.

If BVP (17), (2) with $\mu = \mu_0$, $\mu_0 \in I$ has a solution y , $y \in S_1$, then μ_0 and y are unique.

The proof is entirely analogous to the proof of Lemma 7.

Theorem 3. *Suppose that assumptions (11)–(14) are satisfied for positive constants r_1, r_2 . Let $\frac{\partial f}{\partial y_1}(t, y_1, y_2, \mu), \frac{\partial f}{\partial y_2}(t, y_1, y_2, \mu)$ be continuous on $D \times I$ and let S be defined as in Lemma 7.*

If (36) holds then BVP (1), (2) has a solution y , $y \in S$ for a single value of the parameter $\mu (\in I)$. Moreover, this solution y is unique in the set S .

The proof follows immediately from Theorem 1 and Lemma 7.

Example 5. Consider BVP (26) as in Example 1. Since $q(t) + \frac{\partial f}{\partial y_1}(t, y_1, y_2, \mu) = q(t) - t^3 \sin y_1 \geq \frac{8}{3\pi} - \left(\frac{1}{3}\right)^3 > 0$ for $(t, y_1, y_2, \mu) \in \langle 0, \frac{1}{3} \rangle \times \mathbf{R}^2 \times \langle -\frac{4}{9}, \frac{4}{9} \rangle$ then Example 1 and Theorem 3 imply, that BVP (26) has a solution y for a single value of the parameter $\mu (\in \langle -\frac{4}{9}, \frac{4}{9} \rangle)$. This solution is unique in the set $\{y; y \in C^2(\langle 0, \frac{1}{3} \rangle), |y(t)| \leq \frac{\pi}{2}, |y'(t)| \leq 1 \text{ for } t \in \langle 0, \frac{1}{3} \rangle\}$.

Theorem 4. Suppose that assumptions (18)–(20) are satisfied for a positive constant r . Let $\frac{\partial f_1}{\partial y} \in C^0(I \times I)$ and let S_1 be defined as in Lemma 8.

If (39) holds then BVP (17), (2) has a solution y , $y \in S_1$ for a single value of the parameter $\mu (\in I)$. Moreover, this solution y is unique in the set S_1 .

The proof follows immediately from Theorem 2 and Lemma 8.

Example 6. Consider BVP (27) as in Example 2 with the additional assumption that n is an odd integer. Then $q(t) + \frac{\partial f_1}{\partial y}(t, y, \mu) = q(t) + nt^\nu y^{n-1} > 0$ for $(t, y, \mu) \in (0, 1) \times (-1, 1) \times (1 - c, 1)$. Example 2 and Theorem 4 imply that BVP (27) has a solution y for a single value of parameter $\mu (\in (1 - c, 1))$. This solution y is unique in the set $\{y; y \in C^2((0, 1)), |y(t)| \leq 1 \text{ for } t \in (0, 1)\}$.

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