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## An existence theorem of positive solutions to a singular nonlinear boundary value problem

GABRIELE BONANNO

*Abstract.* In this note we consider the boundary value problem  $y'' = f(x, y, y')$  ( $x \in [0, X]; X > 0$ ),  $y(0) = 0, y(X) = a > 0$ ; where  $f$  is a real function which may be singular at  $y = 0$ . We prove an existence theorem of positive solutions to the previous problem, under different hypotheses of Theorem 2 of L.E. Bobisud [J. Math. Anal. Appl. **173** (1993), 69–83], that extends and improves Theorem 3.2 of D. O'Regan [J. Differential Equations **84** (1990), 228–251].

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Let  $f$  be a real function defined on  $[0, X] \times (0, \infty) \times (-\infty, \infty)$ ;  $L^1([0, X])$  the space of all (equivalence classes of) measurable functions  $\psi : [0, X] \rightarrow \mathbb{R}$  such that  $\|\psi\|_{L^1([0, X])} = \int_0^X |\psi(x)| dx < \infty$ ;  $W^{2,1}([0, X])$  the space of all  $u \in C^1([0, X])$  such that  $u'$  is absolutely continuous in  $[0, X]$  and  $u'' \in L^1([0, X])$ .

Consider the problem

$$(P) \quad \begin{cases} y'' = f(x, y, y') \\ y(0) = 0 \\ y(X) = a > 0. \end{cases}$$

A function  $u : [0, X] \rightarrow [0, \infty)$  is said to be a generalized solution to (P) if  $u \in W^{2,1}([0, X])$ ,  $u(0) = 0, u(X) = a$  and, for almost every  $x \in [0, X]$ , one has  $u''(x) = f(x, u(x), u'(x))$ . When the function  $f$  is continuous in  $[0, X] \times (0, \infty) \times (-\infty, \infty)$ , any generalized solution to problem (P) is a classical one, that is  $u \in C^1([0, X]) \cap C^2((0, X])$  and  $u''(x) = f(x, u(x), u'(x))$  for every  $x \in (0, X]$ .

Positive solutions to singular nonlinear boundary value problems appear in a variety of applications. Consequently, they have been studied by many authors (see, for instance, [2], [4] and the references given there). In particular, among the latest contributions, there are the following two theorems.

**Theorem A** ([2, Theorem 2]). *Let  $X \geq 1$  be fixed. Assume the following hypotheses.*

$$(H_1) \quad f \in C([0, X] \times (0, \infty) \times (-\infty, \infty)) \text{ and } f(x, y, z) \text{ is locally Lipschitz in } y \text{ and } z \text{ on } [0, X] \times (0, \infty) \times (-\infty, \infty).$$

- (H<sub>2</sub>)  $zf(x, y, z) \leq 0$  on  $[0, X] \times (0, \infty) \times (-\infty, \infty)$ .
- (H<sub>3</sub>) There exist a nonnegative function  $f_1$  continuous on  $[0, 1]$ , a nonnegative, nonincreasing function  $g_1$  continuous on  $(0, a]$ , and a function  $h_1$  positive and continuous on  $(a, \infty]$  such that
  - (i)  $f(x, y, z) \geq -f_1(x)g_1(y)h_1(z)z$  on  $[0, X] \times (0, a] \times [a, \infty)$ ,
  - (ii)  $f_1(s)g_1(\frac{a}{X}s) \in L^1([0, 1])$ ,
  - (iii)  $\int_a^\infty dv/vh_1(v) > \int_0^1 f_1(s)g_1(\frac{a}{X}s) ds$

hold.

(H<sub>4</sub>) Put

$$H(z) = \int_a^z \frac{1}{h_1(v)} dv; \quad \text{and} \quad M_1 = H^{-1} \left( \int_0^a g_1(u) du \right),$$

there exist a constant  $k > M_1$  and a measurable function  $F$  on  $[0, X]$  satisfying

- (i)  $|f(x, y, z)| \leq F(x)$  for  $0 \leq x \leq X$ ,  $\frac{a}{X}x \leq y \leq k$ , and  $|z| \leq k$ ,
- (ii)  $\int_0^X F(x) dx < \infty$ .

Then, the problem (P) has at least one solution  $u \in C^1([0, X]) \cap C^2((0, X])$  such that  $u(x) > 0$  for every  $x \in (0, X]$ .

**Theorem B** ([4, Theorem 3.2 and subsequent remark]). *Consider the problem*

$$(P_0) \quad \begin{cases} y'' + \Psi(x)h(x, y) = 0 & 0 < x < 1 \\ y(0) = 0 \\ y(1) = a > 0. \end{cases}$$

where  $h$  and  $\Psi$  satisfy

- (K<sub>1</sub>)
  - (i)  $h$  is continuous on  $[0, 1] \times (0, \infty)$ ;
  - (ii)  $\lim_{y \rightarrow 0^+} h(x, y) = \infty$  for each  $x \in [0, 1]$ ;
  - (iii)  $0 < h(x, y) \leq g(y)$  on  $[0, 1]$ , where  $g$  is continuous and nonincreasing on  $(0, \infty)$ .
  - (iv) In addition  $1/\Psi \in C([0, 1])$  with  $\Psi > 0$  on  $(0, 1)$ .
- (K<sub>2</sub>) There exist  $p > 1, q > 1$  with  $\frac{1}{p} + \frac{1}{q} = 1$  together with  $\int_0^1 \Psi^p(z) dz < \infty$  and  $\int_0^1 g^q(u) du < \infty$ .
- (K<sub>3</sub>) For each constant  $M > 0$  there exists  $\eta(x)$  continuous and positive on  $[0, 1]$  such that  $h(x, y) \geq \eta(x)$  on  $[0, 1] \times (0, M]$ .

Then, the problem (P<sub>0</sub>) has at least one solution  $u \in C([0, 1]) \cap C^2((0, 1))$  such that  $u(x) > 0$  for every  $x \in (0, 1]$ .

The purpose of this note is to establish Theorem 1 below. We remark that our result extends and improve Theorem B (see Remark 3) and is independent of Theorem A. In particular, contrary to  $(H_1)$ , we assume that  $f$  is continuous in  $y$  and  $z$ . Moreover, the condition  $f(x, y, 0) \equiv 0$ , which is implied by  $(H_2)$ , does not follow from our assumptions.

Let  $r > 0$ ,  $X > 0$  and  $x \in [0, X]$ . Here and in the sequel,  $W(r, x)$  stands for the set  $\{(y, z) \in (0, \infty) \times (-\infty, \infty) : \frac{a}{X}x \leq y \leq a + Xr; |z| \leq \frac{a}{X} + 2r\}$ . Let now  $f$  be a real function defined on  $[0, X] \times (0, \infty) \times (-\infty, \infty)$ . For every  $x \in [0, X]$ , we put

$$M_r(x) = \sup_{(y,z) \in W(r,x)} |f(x, y, z)| \text{ and } m_r(x) = \sup_{(y,z) \in W(r,x)} f(x, y, z).$$

**Theorem 1.** *Let  $f$  be a real function defined in  $[0, X] \times (0, \infty) \times (-\infty, \infty)$ . Assume that*

- (a) *the function  $(y, z) \rightarrow f(x, y, z)$  is continuous for almost every  $x \in [0, X]$ ;*
- (b) *the function  $x \rightarrow f(x, y, z)$  is measurable for every  $(y, z) \in (0, \infty) \times (-\infty, \infty)$ ;*
- (c) *there exists  $r > 0$  such that the function  $M_r$  belongs to  $L^1([0, X])$  and one has*

$$\|M_r\|_{L^1([0,X])} \leq r;$$

- (d) *for almost every  $x \in [0, X]$ , one has*

$$m_r(x) < 0.$$

*Then, the problem (P) has at least one generalized solution  $u \in W^{2,1}([0, X])$  such that  $u(x) > 0$  for every  $x \in (0, X]$ .*

PROOF: Consider the set

$$K = \left\{ v \in L^1([0, X]) : -m_r(x) \leq v(x) \leq M_r(x) \text{ a.e. in } [0, X] \right\}.$$

Of course,  $K$  is nonempty and convex. By the Dunford-Pettis theorem (see, for instance, [3, Theorem 1, p.101]), it is also weakly compact. For every  $v \in L^1([0, X])$  and every  $x \in [0, X]$ , we put

$$(1) \quad \begin{aligned} \phi_1(v)(x) &= \frac{a}{X}x + \frac{X-x}{X} \int_0^x sv(s) ds + \frac{x}{X} \int_x^X (X-s)v(s) ds; \\ \phi_2(v)(x) &= \frac{a}{X} - \frac{1}{X} \int_0^X sv(s) ds + \int_x^X v(s) ds; \end{aligned}$$

Obviously, one has  $\phi_1(v)(0) = 0$ ,  $\phi_1(v)(X) = a$ ,  $[\phi_1(v)]' = \phi_2(v)$ ;  $[\phi_1(v)]'' = [\phi_2(v)]' = -v$ ;  $\phi_1(v) \in W^{2,1}([0, X])$ , moreover, if  $v(x) > 0$  for almost  $x \in [0, X]$ , therefore  $\phi_1(x) > 0$  for every  $x \in (0, X]$ . We now put

$$G(v)(x) = -f(x, \phi_1(v)(x), \phi_2(v)(x))$$

for every  $v \in L^1([0, X])$  and for every  $x \in (0, X]$ .

Let us prove that  $G(K) \subseteq K$ . To this end, fix  $v \in K$  and observe that, by (1) and (c), one has

$$\begin{aligned} \frac{a}{X}x &\leq \phi_1(v)(x) \leq a + \int_0^x Xv(s) ds + \int_x^X Xv(s) ds \\ &\leq a + X \|M_r\|_{L^1([0, X])} \leq a + Xr; \\ |\phi_2(v)(x)| &\leq \frac{a}{X} + \frac{1}{X} \int_0^X Xv(s) ds + \int_0^X v(s) ds \\ &\leq \frac{a}{X} + 2 \|M_r\|_{L^1([0, X])} \leq \frac{a}{X} + 2r. \end{aligned}$$

Therefore,  $(\phi_1(v)(x), \phi_2(v)(x)) \in W(r, x)$  for every  $x \in (0, X]$ . Hence, for almost every  $x \in [0, X]$ , one has:

$$-m_r(x) \leq -f(x, \phi_1(v)(x), \phi_2(v)(x)) \leq M_r(x).$$

This implies that  $G(v) \in K$ .

Now, let us prove that the operator  $G$  is weakly sequentially continuous. Let  $v \in K$  and let  $\{v_n\}$  be a sequence in  $K$  weakly converging to  $v$  in  $L^1([0, X])$ . From (1) it follows that, for every  $x \in [0, X]$ ,  $\lim_{n \rightarrow \infty} \phi_1(v_n)(x) = \phi_1(v)(x)$ ;  $\lim_{n \rightarrow \infty} \phi_2(v_n)(x) = \phi_2(v)(x)$ . Therefore, by (a), the sequence  $\{G(v_n)\}$  converges almost everywhere in  $[0, X]$  to  $G(v)$ . Bearing in mind that for almost every  $x \in [0, X]$  and every  $n \in \mathbb{N}$  one has

$$|G(v_n)(x)| \leq M_r(x),$$

the Lebesgue Dominated Convergence theorem yields  $\lim_{n \rightarrow \infty} G(v_n) = G(v)$  in  $L^1([0, X])$ . So,  $\{G(v_n)\}$  converges weakly to  $G(v)$  in  $L^1([0, X])$ .

We now have proved that the function  $G : K \rightarrow K$  verifies all that assumptions of Theorem 1 of [1]. Then, there is  $v \in K$  such that  $v = G(v)$ . The function  $u(x) = \phi_1(v)(x)$ ,  $x \in [0, X]$ , satisfies our conclusion.  $\square$

**Remark 1.** This theorem ensures the existence of positive solutions even if  $f(x, y, z)$  is not locally Lipschitz in  $y$  and  $z$ . For example, the problem

$$(P_1) \quad \begin{cases} y'' = -(\text{sen } y)^{1/3} |y'|^{1/3} - xy^{-1/2} |y'|^{1/2} - x^3 \\ y(0) = 0 \\ y(1) = a > 0, \end{cases}$$

owing to Theorem 1, has at least one positive solution  $u \in C^1([0, X]) \cap C^2((0, X])$ . Indeed, taking into account that

$$\int_0^X \sup_{(y,z) \in W(r,x)} |f(x, y, z)| dx \leq \left(\frac{a}{X} + 2r\right)^{1/3} X + \frac{2X^2}{3\sqrt{a}} \left(\frac{a}{X} + 2r\right)^{1/2} + \frac{X^4}{4}$$

and

$$\lim_{r \rightarrow \infty} \frac{r - \frac{X^4}{4}}{\left(\frac{a}{X} + 2r\right)^{1/3} X + \frac{2}{3} \frac{X^2}{\sqrt{a}} \left(\frac{a}{X} + 2r\right)^{1/2}} = \infty,$$

there exists  $r > 0$  such that  $\|M_r\|_{L^1([0,X])} < r$ . Hence, it is easily seen that all the assumptions of Theorem 1 hold.

We cannot apply Theorem A to the problem  $(P_1)$ , even because  $f(x, y, 0) = x^3 \neq 0$ .

We also observe that assumption  $(H_3)$  and  $(H_4)$  of Theorem A and assumption (c) of Theorem 1 are mutually independent.

**Remark 2.** We explicitly observe that in Theorem 1  $f$  may be singular at some set  $\Omega \subseteq [0, X]$ , with  $|\Omega| = 0$  ( $|\Omega|$  denotes the Lebesgue measure of  $\Omega$ ). Particularly, if  $f \in C((0, X) \times (0, \infty) \times (-\infty, \infty))$  and the assumptions (c) and (d) of Theorem 1 hold, then there exists at least one function  $u \in C^1([0, X]) \cap C^2((0, X))$  such that  $u(0) = 0$ ,  $u(X) = a$  and, for every  $x \in (0, X)$ ,  $u''(x) = f(x, u(x), u'(x))$  and  $u(x) > 0$ .

**Remark 3.** Theorem 1 extends and improves Theorem B. Indeed, the assumptions of Theorem B, even without the condition  $\lim_{y \rightarrow 0^+} h(x, y) = \infty$ , imply the ones of Theorem 1. Let us prove this. Of course, from (i) and (iv) of  $(K_1)$ , (a) and (b) follow; (c) is verified by choosing  $r = \|\Psi\|_{L^p([0,1])} \left(\frac{1}{a}\right)^{1/q} \|g\|_{L^q([0,a])}$ , since, by (iii) of  $(K_1)$ ,  $(K_2)$  and Hölder inequality, one has

$$\begin{aligned} \int_0^1 \sup_{\frac{a}{X}x \leq y \leq a+Xr} |\Psi(x)h(x, y)| dx &\leq \\ &\leq \int_0^1 \Psi(x)g\left(\frac{a}{X}x\right) dx \leq \|\Psi\|_{L^p([0,1])} \left(\frac{1}{a}\right)^{1/q} \|g\|_{L^q([0,a])}; \end{aligned}$$

(d) follows from (iv) of  $(K_1)$  and  $(K_3)$ , since in  $(0, a + Xr]$  one has  $\Psi(x)h(x, y) \geq \Psi(x)\eta(x) > 0$ , therefore

$$-m_r(x) = \inf_{\frac{a}{X}x \leq y \leq a+Xr} \Psi(x)h(x, y) \geq \Psi(x)\eta(x) > 0$$

for every  $x \in (0, 1)$ . Hence, our claim is proved.

Now, consider the problem

$$(P_2) \quad \begin{cases} y'' + x \left[ \left| \operatorname{sen} \frac{1}{y} \right|^{1/2} + y^{1/2} + x \right] = 0 \\ y(0) = 0 \\ y(1) = a > 0. \end{cases}$$

Owing to Theorem 1, the problem (P<sub>2</sub>) has at least one positive solution  $u \in C^1([0, X]) \cap C^2((0, X])$ . Indeed, taking into account that

$$\int_0^X \sup_{\frac{a}{X}x \leq y \leq a+Xr} |f(x, y)| dx \leq \frac{X^2}{2} + \frac{X^2}{2} (a + Xr)^{1/2} + \frac{X^3}{3}$$

and

$$\lim_{r \rightarrow \infty} \frac{r - \left( \frac{X^2}{2} + \frac{X^3}{3} \right)}{\frac{X^2}{2} (a + Xr)^{1/2}} = \infty,$$

there exists  $r > 0$  such that  $\|M_r\|_{L^1([0, X])} < r$ . Hence, it is easily seen that all hypotheses of Theorem 1 hold and our claim is proved.

In the previous example the condition  $\lim_{y \rightarrow 0^+} h(x, y) = \infty$  is not satisfied and moreover there is no function  $g(y)$ , nonincreasing in  $(0, \infty)$ , such that  $h(x, y) \leq g(y)$ , as it is required by Theorem B.

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