



Existence, multiplicity, and dependence on a parameter for a periodic boundary value problem

John R. Graef^{a,*}, Lingju Kong^a, Haiyan Wang^b

^a *Department of Mathematics, University of Tennessee at Chattanooga, Chattanooga, TN 37403-2598, USA*

^b *Department of Mathematical Sciences and Applied Computing, Arizona State University, Phoenix, AZ 85069-7100, USA*

Received 16 November 2006

Available online 2 July 2008

Abstract

The authors consider the boundary value problem

$$\begin{cases} y'' - \rho^2 y + \lambda g(t) f(y) = 0, & 0 \leq t \leq 2\pi, \\ y(0) = y(2\pi), & y'(0) = y'(2\pi). \end{cases}$$

Under different combinations of superlinearity and sublinearity of the function f , various existence, multiplicity, and nonexistence results for positive solutions are derived in terms of different values of λ . The uniqueness of solutions and the dependence of solutions on the parameter λ are also studied. The results are illustrated with an example.

© 2008 Elsevier Inc. All rights reserved.

MSC: 34B15

Keywords: Dependence on a parameter; Existence of positive solutions; Krasnosel'skii's theorem; Multiplicity of positive solutions; Periodic boundary value problem

1. Introduction

Krasnosel'skii's theorem in a cone has often been used to study the existence and multiplicity of positive solutions of periodic boundary value problems over the last several years. As recent

* Corresponding author.

E-mail addresses: john-graef@utc.edu (J.R. Graef), lingju-kong@utc.edu (L. Kong), wangh@asu.edu (H. Wang).

examples, we mention the papers of Atici and Guseinov [3], Jiang et al. [5], Li [7], O'Regan and Wang [10], Torres [11], and Zhang and Wang [13]. Here, we consider the problem of existence, multiplicity, and nonexistence of positive solutions for the periodic boundary value problem

$$\begin{cases} y'' - \rho^2 y + \lambda g(t)f(y) = 0, & 0 \leq t \leq 2\pi, \\ y(0) = y(2\pi), & y'(0) = y'(2\pi), \end{cases} \quad (1.1)$$

where $\rho > 0$ is a constant and λ is a positive parameter. We will also examine the uniqueness of the solutions and their dependence on the parameter λ . Our basic assumptions here are:

- (A1) $f : [0, \infty) \rightarrow [0, \infty)$ is continuous and $f(u) > 0$ for $u > 0$;
 (A2) $g : [0, 2\pi] \rightarrow [0, \infty)$ is continuous and $\int_0^{2\pi} g(t) dt > 0$;
 (A3) $f : [0, \infty) \rightarrow (0, \infty)$ is nondecreasing, and there exists $\theta \in (0, 1)$ such that

$$f(\kappa u) \geq \kappa^\theta f(u) \quad \text{for } \kappa \in (0, 1) \text{ and } u \in [0, \infty).$$

In the next section, we state our results for the problem (1.1). In Section 3 we present some preliminary lemmas and then prove the main results in Section 4. The final section of the paper contains an example to illustrate our results.

2. Main results

We begin by introducing the notations

$$f_0 = \lim_{u \rightarrow 0} \frac{f(u)}{u} \quad \text{and} \quad f_\infty = \lim_{u \rightarrow \infty} \frac{f(u)}{u}.$$

We will also need the function

$$f^*(u) = \max_{0 \leq t \leq u} \{f(t)\}$$

and we let $f_0^* = \lim_{u \rightarrow 0} f^*(u)/u$ and $f_\infty^* = \lim_{u \rightarrow \infty} f^*(u)/u$. Our existence result is the following.

Theorem 2.1. *Assume that (A1)–(A2) hold.*

- If $f_0 = 0$ or $f_\infty = 0$, then there exists $\lambda_0 > 0$ such that (1.1) has a positive solution for $\lambda > \lambda_0$.
- If $f_0 = \infty$ or $f_\infty = \infty$, then there exists $\lambda_0 > 0$ such that (1.1) has a positive solution for $0 < \lambda < \lambda_0$.
- If $f_0 = f_\infty = 0$, then there exists $\lambda_0 > 0$ such that (1.1) has at least two positive solutions for $\lambda > \lambda_0$.
- If $f_0 = f_\infty = \infty$, then there exists $\lambda_0 > 0$ such that (1.1) has at least two positive solutions for $0 < \lambda < \lambda_0$.
- If $f_0 < \infty$ and $f_\infty < \infty$, then there exists $\lambda_0 > 0$ such that (1.1) has no positive solutions for $0 < \lambda < \lambda_0$.
- If $f_0 > 0$ and $f_\infty > 0$, then there exists $\lambda_0 > 0$ such that (1.1) has no positive solutions for $\lambda > \lambda_0$.

Our next result concerns the uniqueness and dependence of solutions of (1.1) on the parameter λ . Let $\|u\| = \max_{t \in [0, 2\pi]} |u(t)|$ for any continuous function $u(t)$ on $[0, 2\pi]$.

Theorem 2.2. *Assume that (A1)–(A3) hold. Then, for any $\lambda \in (0, \infty)$, (1.1) has a unique positive solution $u_\lambda(t)$. Furthermore, such a solution $u_\lambda(t)$ satisfies the following properties:*

- (i) $u_\lambda(t)$ is nondecreasing in λ ;
- (ii) $\lim_{\lambda \rightarrow 0^+} \|u_\lambda\| = 0$ and $\lim_{\lambda \rightarrow \infty} \|u_\lambda\| = \infty$;
- (iii) $u_\lambda(t)$ is continuous in λ , that is, if $\lambda \rightarrow \lambda_{\lambda_0}$, then $\|u_\lambda - u_{\lambda_0}\| \rightarrow 0$.

As a consequence of Theorem 2.2, we have the following result.

Corollary 2.1. *Assume that (A1)–(A3) hold. Then, for each $M \in (0, \infty)$, there exists $\lambda^* \in (0, \infty)$ such that (1.1) has a positive solution $u^*(t)$ with $\|u^*\| = M$.*

Remark 2.1. We note that:

- (1) Results similar to Theorem 2.2 have been established by Li and Liu [8,9] for other types of boundary value problems. Some ideas of the proof of Theorem 2.2 are from [8,9].
- (2) The problem of finding solutions of boundary value problems with given maximum has been studied by Agarwal, O’Regan, and Staněk. For more details on this study, we refer the reader to [1] for a higher order problem with Lidstone boundary conditions, and [2] for a second order problem with a nonlinear term in the equation and Dirichlet boundary conditions.

3. Preliminary lemmas

Our first lemma gives some relationships between the functions f and f^* .

Lemma 3.1. *(See [12].) Assume (H1) holds. Then $f_0^* = f_0$ and $f_\infty^* = f_\infty$.*

The following fixed-point theorem of cone expansion/compression type is crucial in the proofs of our results.

Lemma 3.2. *(See [4,6].) Let X be a Banach space and let $K \subset X$ be a cone in X . Assume Ω_1, Ω_2 are bounded open subsets of X with $0 \in \Omega_1 \subset \overline{\Omega}_1 \subset \Omega_2$ and let*

$$F : K \cap (\overline{\Omega}_2 \setminus \Omega_1) \rightarrow K$$

be a completely continuous operator such that either

- (i) $\|Fu\| \leq \|u\|$ for any $u \in K \cap \partial\Omega_1$ and $\|Fu\| \geq \|u\|$ for any $u \in K \cap \partial\Omega_2$,

or

- (ii) $\|Fu\| \geq \|u\|$ for any $u \in K \cap \partial\Omega_1$ and $\|Fu\| \leq \|u\|$ for any $u \in K \cap \partial\Omega_2$.

Then F has a fixed point in $K \cap (\overline{\Omega}_2 \setminus \Omega_1)$.

We consider the function

$$G(t, s) = \begin{cases} \frac{e^{\rho(t-s)} + e^{\rho(2\pi-t+s)}}{2\rho(e^{2\rho\pi} - 1)}, & 0 \leq s \leq t \leq 2\pi, \\ \frac{e^{\rho(s-t)} + e^{\rho(2\pi-s+t)}}{2\rho(e^{2\rho\pi} - 1)}, & 0 \leq t \leq s \leq 2\pi. \end{cases}$$

Define

$$\hat{G}(x) = \frac{e^{\rho x} + e^{\rho(2\pi-x)}}{2\rho(e^{2\rho\pi} - 1)} \quad \text{for } x \in [0, 2\pi].$$

Then, it is easy to check that \hat{G} is decreasing on $[0, \pi]$, increasing on $[\pi, 2\pi]$, and $G(t, s) = \hat{G}(|t - s|)$. Thus,

$$\frac{e^{\rho\pi}}{\rho(e^{2\rho\pi} - 1)} = \hat{G}(\pi) \leq G(t, s) \leq \hat{G}(0) = \frac{1 + e^{\rho 2\pi}}{2\rho(e^{2\rho\pi} - 1)}$$

for $s, t \in [0, 2\pi]$.

Let X be the Banach space $C[0, 2\pi]$ endowed with the norm

$$\|u\| = \max_{0 \leq t \leq 2\pi} |u(t)|.$$

Define the cone K in X by

$$K = \left\{ u \in X : u(t) \geq 0 \text{ on } [0, 2\pi] \text{ and } \min_{0 \leq t \leq 2\pi} u(t) \geq \sigma \|u\| \right\},$$

where $\sigma = 2e^{\rho\pi} / (1 + e^{2\rho\pi})$, and for $r > 0$, let

$$\Omega_r = \{u \in K : \|u\| < r\}.$$

Define the map $T_\lambda : K \rightarrow X$ by

$$T_\lambda u(t) = \lambda \int_0^{2\pi} G(t, s)g(s)f(u(s)) ds, \quad 0 \leq t \leq 2\pi.$$

Then the following lemma can be easily verified.

Lemma 3.3. *Assume (A1)–(A2) hold. Then $u \in K$ is a positive fixed point of T_λ if and only if u is a positive solution of (1.1).*

In the next lemma, we show that T_λ is completely continuous and maps K into itself.

Lemma 3.4. *Assume (A1)–(A2) hold. Then $T_\lambda(K) \subset K$ and $T_\lambda : K \rightarrow K$ is completely continuous.*

Proof. Let $u \in K$; then $T_\lambda u(t) \geq 0$ on $[0, 2\pi]$ and

$$\min_{0 \leq t \leq 2\pi} T_\lambda u(t) \geq \hat{G}(\pi)\lambda \int_0^{2\pi} g(s)f(u(s)) ds = \sigma \hat{G}(0)\lambda \int_0^{2\pi} g(s)f(u(s)) ds \geq \sigma \|T_\lambda u\|,$$

i.e., $T_\lambda(K) \subset K$. A standard argument can be used to show that $T_\lambda : K \rightarrow K$ is completely continuous. \square

In the next two lemmas, we obtain lower and upper estimates on the operator T_λ . Define

$$\Gamma = \hat{G}(\pi)\sigma \int_0^{2\pi} g(s) ds.$$

Lemma 3.5. *Assume (A1) holds and let $\eta > 0$ be given. If $u \in K$ and $f(u(t)) \geq u(t)\eta$ for $t \in [0, 2\pi]$, then*

$$\|T_\lambda u\| \geq \lambda \Gamma \eta \|u\|.$$

Proof. From the definitions of $T_\lambda u$ and K , it follows that

$$\begin{aligned} \|T_\lambda u\| &\geq \lambda \hat{G}(\pi) \int_0^{2\pi} g(s)f(u(s)) ds \geq \lambda \hat{G}(\pi)\eta \int_0^{2\pi} g(s)u(s) ds \\ &\geq \lambda \hat{G}(\pi)\eta\sigma \|u\| \int_0^{2\pi} g(s) ds = \lambda \Gamma \eta \|u\|. \end{aligned}$$

This completes the proof. \square

Lemma 3.6. *Assume (A1) holds and let $r > 0$ be given. If there exists $\varepsilon > 0$ such that $f^*(r) \leq \varepsilon r$, then*

$$\|T_\lambda u\| \leq \lambda \varepsilon \|u\| \hat{G}(0) \int_0^{2\pi} g(s) ds \quad \text{for } u \in \partial\Omega_r.$$

Proof. From the definition of T_λ , we have that

$$\|T_\lambda u\| \leq \lambda \hat{G}(0) \int_0^{2\pi} g(s)f(u(s)) ds \leq \lambda \hat{G}(0) \int_0^{2\pi} g(s)f^*(r) ds \leq \lambda \varepsilon \|u\| \hat{G}(0) \int_0^{2\pi} g(s) ds$$

for $u \in \partial\Omega_r$. This completes the proof. \square

The following two lemmas are weak forms of Lemmas 3.5 and 3.6.

Lemma 3.7. Assume (A1)–(A2) hold. If $u \in \partial\Omega_r$, $r > 0$, then

$$\|T_\lambda u\| \geq \lambda \hat{m}_r \hat{G}(\pi) \int_0^{2\pi} g(s) ds,$$

where $\hat{m}_r = \min_{r\sigma \leq t \leq r} \{f(t)\} > 0$.

Proof. Since $f(u(t)) \geq \hat{m}_r$ for $t \in [0, 2\pi]$, it follows that

$$\|T_\lambda u\| \geq \lambda \hat{G}(\pi) \int_0^{2\pi} g(s) f(u(s)) ds \geq \lambda \hat{m}_r \hat{G}(\pi) \int_0^{2\pi} g(s) ds.$$

This completes the proof. \square

Lemma 3.8. Assume (A1)–(A2) hold. If $u \in \partial\Omega_r$, $r > 0$, then

$$\|T_\lambda u\| \leq \lambda \hat{M}_r \hat{G}(0) \int_0^{2\pi} g(s) ds,$$

where $\hat{M}_r = 1 + \max_{0 \leq t \leq r} \{f(t)\} > 0$.

Proof. Since $f(u(t)) \leq \hat{M}_r$ for $t \in [0, 2\pi]$, we have

$$\|T_\lambda u\| \leq \lambda \hat{G}(0) \int_0^{2\pi} g(s) f(u(s)) ds \leq \lambda \hat{M}_r \hat{G}(0) \int_0^{2\pi} g(s) ds$$

for $u \in \partial\Omega_r$. This completes the proof. \square

Our final lemma in this section gives upper and lower estimates for the operator T_λ .

Lemma 3.9. Assume (A1)–(A3) hold. Then, for any nonnegative $u \in X$, there exists $D_u \geq C > 0$ such that

$$CL_\lambda \leq T_\lambda u(t) \leq D_u L_\lambda, \tag{3.1}$$

where

$$L_\lambda = \lambda \int_0^{2\pi} g(s) ds. \tag{3.2}$$

Proof. Recall that $f(0) > 0$ and f is nondecreasing. Then, for any nonnegative $u \in X$ and $t \in [0, 2\pi]$, we have

$$T_\lambda u(t) \geq \lambda f(0) \hat{G}(\pi) \int_0^{2\pi} g(s) ds = f(0) \hat{G}(\pi) L_\lambda := CL_\lambda.$$

Clearly, $C > 0$ and is independent of $u(t)$. Again, from the monotonicity of f , we have that

$$T_\lambda u(t) \leq \lambda \hat{G}(0) f(\|u\|) \int_0^{2\pi} g(s) ds = \hat{G}(0) f(\|u\|) L_\lambda := D_u L_\lambda.$$

It is obvious that $D_u \geq C$. This completes the proof. \square

4. Proofs of the main results

Proof of Theorem 2.1. Part (a). Choose a number $r_1 > 0$. By Lemma 3.7, we have

$$\|T_\lambda u\| > \|u\| \quad \text{for } u \in \partial\Omega_{r_1} \text{ and } \lambda > \lambda_0,$$

where

$$\lambda_0 \geq \frac{r_1}{\hat{m}_{r_1} \hat{G}(\pi) \int_0^{2\pi} g(s) ds} > 0.$$

If $f_0 = 0$, then from Lemma 3.1, $f_0^* = 0$, and so we can choose $r_2 \in (0, r_1)$ so that $f^*(r_2) \leq \varepsilon r_2$, where $\varepsilon > 0$ satisfies

$$\lambda \varepsilon \hat{G}(0) \int_0^{2\pi} g(s) ds < 1. \tag{4.1}$$

Then, Lemma 3.6 implies that

$$\|T_\lambda u\| \leq \lambda \varepsilon \|u\| \hat{G}(0) \int_0^{2\pi} g(s) ds < \|u\| \quad \text{for } u \in \partial\Omega_{r_2}.$$

If $f_\infty = 0$, then from Lemma 3.1, $f_\infty^* = 0$. Hence, there exists $r_3 \in (2r_1, \infty)$ such that $f^*(r_3) \leq \varepsilon r_3$, where $\varepsilon > 0$ satisfies (4.1). Thus,

$$\|T_\lambda u\| \leq \lambda \varepsilon \|u\| \hat{G}(0) \int_0^{2\pi} g(s) ds < \|u\| \quad \text{for } u \in \partial\Omega_{r_3}.$$

Then, from Lemma 3.2, T_λ has a fixed point in $\bar{\Omega}_{r_1} \setminus \Omega_{r_2}$ or $\bar{\Omega}_{r_3} \setminus \Omega_{r_1}$ according to whether $f_0 = 0$ or $f_\infty = 0$, respectively. Consequently, (1.1) has a positive solution for $\lambda > \lambda_0$.

Part (b). Choose a number $r_1 > 0$. By Lemma 3.8, there exists $\lambda_0 > 0$ such that

$$\|T_\lambda u\| < \|u\| \quad \text{for } u \in \partial\Omega_{r_1} \text{ and } 0 < \lambda < \lambda_0.$$

If $f_0 = \infty$, then there exists $r_2 \in (0, r_1)$ such that $f(u) \geq \eta u$ for $0 \leq u \leq r_2$, where $\eta > 0$ is chosen so that

$$\lambda \Gamma \eta > 1. \tag{4.2}$$

Clearly,

$$f(u(t)) \geq \eta u(t) \quad \text{for } u \in \partial\Omega_{r_2}, t \in [0, 2\pi].$$

Then, from Lemma 3.5,

$$\|T_\lambda u\| \geq \lambda \Gamma \eta \|u\| > \|u\| \quad \text{for } u \in \partial\Omega_{r_2}.$$

If $f_\infty = \infty$, then there exists $\hat{H} > 0$ such that $f(u) \geq \eta u$ for $u \geq \hat{H}$, where $\eta > 0$ satisfies (4.2). Let $r_3 = \max\{2r_1, \hat{H}/\sigma\}$. If $u \in \partial\Omega_{r_3}$, then

$$\min_{0 \leq t \leq 2\pi} u(t) \geq \sigma \|u\| \geq \hat{H}.$$

As a result,

$$f(u(t)) \geq \eta u(t) \quad \text{for } t \in [0, 2\pi].$$

From Lemma 3.5, it follows that

$$\|T_\lambda u\| \geq \lambda \Gamma \eta \|u\| > \|u\| \quad \text{for } u \in \partial\Omega_{r_3}.$$

Then, Lemma 3.2 implies that T_λ has a fixed point in $\overline{\Omega}_{r_1} \setminus \Omega_{r_2}$ or $\overline{\Omega}_{r_3} \setminus \Omega_{r_1}$ according to whether $f_0 = \infty$ or $f_\infty = \infty$, respectively. Consequently, (1.1) has a positive solution for $0 < \lambda < \lambda_0$.

Part (c). Choose two numbers $0 < r_3 < r_4$. By Lemma 3.7, there exists $\lambda_0 > 0$ such that

$$\|T_\lambda u\| > \|u\| \quad \text{for } \lambda > \lambda_0, u \in \partial\Omega_{r_i}, i = 3, 4.$$

Since $f_0 = 0$ and $f_\infty = 0$, from the proof of Theorem 2.1(a), it follows that we can choose $r_1 \in (0, r_3/2)$ and $r_2 \in (2r_4, \infty)$ such that

$$\|T_\lambda u\| < \|u\| \quad \text{for } u \in \partial\Omega_{r_i}, i = 1, 2.$$

From Lemma 3.2, T_λ has two fixed points u_1 and u_2 such that $u_1 \in \overline{\Omega}_{r_3} \setminus \Omega_{r_1}$ and $u_2 \in \overline{\Omega}_{r_2} \setminus \Omega_{r_4}$. These are the desired distinct positive solutions of (1.1) for $\lambda > \lambda_0$ satisfying

$$r_1 \leq \|u_1\| \leq r_3 < r_4 \leq \|u_2\| \leq r_2. \tag{4.3}$$

Part (d). Choose two numbers $0 < r_3 < r_4$. By Lemma 3.8, there exists $\lambda_0 > 0$ such that

$$\|T_\lambda u\| < \|u\| \quad \text{for } u \in \partial\Omega_{r_i}, \quad 0 < \lambda < \lambda_0, \quad i = 3, 4.$$

Since $f_0 = \infty$ and $f_\infty = \infty$, from the proof of Theorem 2.1(b), we see that we can choose $r_1 \in (0, r_3/2)$ and $r_2 \in (2r_4, \infty)$ such that

$$\|T_\lambda u\| > \|u\| \quad \text{for } u \in \partial\Omega_{r_i}, \quad i = 1, 2.$$

From Lemma 3.2, T_λ has two fixed points u_1 and u_2 such that $u_1 \in \Omega_{r_3} \setminus \overline{\Omega}_{r_1}$ and $u_2 \in \Omega_{r_2} \setminus \overline{\Omega}_{r_4}$, which are the desired distinct positive solutions of (1.1) for $0 < \lambda < \lambda_0$ satisfying (4.3).

Part (e). Since $f_0 < \infty$ and $f_\infty < \infty$, there exist positive numbers $\varepsilon_1, \varepsilon_2, r_1$, and r_2 such that $r_1 < r_2$, and

$$\begin{aligned} f(u) &\leq \varepsilon_1 u && \text{for } u \in [0, r_1], \\ f(u) &\leq \varepsilon_2 u && \text{for } u \in [r_2, \infty). \end{aligned}$$

Let the positive number ε_3 be defined by

$$\varepsilon_3 = \max \left\{ \varepsilon_1, \varepsilon_2, \max_{r_1 \leq u \leq r_2} \left\{ \frac{f(u)}{u} \right\} \right\}.$$

Then,

$$f(u) \leq \varepsilon_3 u \quad \text{for } u \in [0, \infty).$$

Assume $v(t)$ is a positive solution of (1.1). We will show that this leads to a contradiction for $0 < \lambda < \lambda_0 = 1/(\varepsilon_3 \hat{G}(0) \int_0^{2\pi} g(s) ds)$. Since $T_\lambda v(t) = v(t)$ for $t \in [0, 1]$, by Lemma 3.6, we have that

$$\|v\| = \|T_\lambda v\| \leq \lambda \hat{G}(0) \varepsilon_3 \|v\| \int_0^{2\pi} g(s) ds < \|v\|,$$

which is a contradiction.

Part (f). Since $f_0 > 0$ and $f_\infty > 0$, there exist positive numbers η_1, η_2, r_1 , and r_2 such that $r_1 < r_2$, and

$$\begin{aligned} f(u) &\geq \eta_1 u && \text{for } u \in [0, r_1], \\ f(u) &\geq \eta_2 u && \text{for } u \in [r_2, \infty). \end{aligned}$$

Let the positive number ε_3 be defined by

$$\eta_3 = \min \left\{ \eta_1, \eta_2, \min_{r_1 \leq u \leq r_2} \left\{ \frac{f(u)}{u} \right\} \right\}.$$

Then,

$$f(u) \geq \eta_3 u \quad \text{for } u \in [0, \infty).$$

Assume $v(t)$ is a positive solution of (1.1). We will show that this leads to a contradiction for $\lambda > \lambda_0 = 1/(\Gamma\eta_3)$. Since $T_\lambda v(t) = v(t)$ for $t \in [0, 1]$, by Lemma 3.5, we have that

$$\|v\| = \|T_\lambda v\| \geq \lambda \Gamma \eta_3 \|v\| > \|v\|,$$

which is a contradiction. This completes the proof. \square

Proof of Theorem 2.2. We first show that, for any fixed $\lambda \in (0, \infty)$, (1.1) has a solution. From (A3), we see that T_λ is nondecreasing and satisfies

$$\begin{aligned} T_\lambda(\kappa u(t)) &= \lambda \int_0^{2\pi} G(t, s)g(s)f(\kappa u(s))ds \\ &\geq \kappa^\theta \lambda \int_0^{2\pi} G(t, s)g(s)f(u(s))ds = \kappa^\theta T_\lambda u(t) \end{aligned} \tag{4.4}$$

for $u \in X$ with $u(t) \geq 0$ for $t \in [0, 2\pi]$. Let L_λ be defined by (3.2) and define $\bar{u}(t) = L_\lambda$ for $t \in [0, 2\pi]$. Then, $\bar{u}(t) \in X$ and $\bar{u}(t) > 0$ on $[0, 2\pi]$. Thus, by Lemma 3.9,

$$CL_\lambda \leq T_\lambda \bar{u}(t) \leq D_{L_\lambda} L_\lambda.$$

Let \bar{C} and \bar{D} be defined by

$$\bar{C} = \sup\{x: xL_\lambda \leq T_\lambda \bar{u}(t)\} \quad \text{and} \quad \bar{D} = \inf\{x: T_\lambda \bar{u}(t) \leq xL_\lambda\}.$$

Clearly, $\bar{C} \geq C$ and $\bar{D} \leq D_{L_\lambda}$. Choose \hat{C} and \hat{D} such that

$$0 < \hat{C} < \min\{1, (\bar{C})^{\frac{1}{1-\theta}}\} \quad \text{and} \quad \max\{1, (\bar{D})^{\frac{1}{1-\theta}}\} < \hat{D} < \infty.$$

Define two sequences $\{u_k(t)\}_{k=1}^\infty$ and $\{v_k(t)\}_{k=1}^\infty$ by

$$u_1(t) = \hat{C}L_\lambda, \quad u_{k+1}(t) = T_\lambda u_k(t), \quad t \in [0, 2\pi], \quad k = 1, 2, \dots$$

and

$$v_1(t) = \hat{D}L_\lambda, \quad v_{k+1}(t) = T_\lambda v_k(t), \quad t \in [0, 2\pi], \quad k = 1, 2, \dots$$

Then, from the monotonicity of T_λ and (4.4), we obtain that

$$\hat{C}L_\lambda = u_1(t) \leq u_2(t) \leq \dots \leq u_k(t) \leq \dots \leq v_k(t) \leq \dots \leq v_2(t) \leq v_1(t) = \hat{D}L_\lambda. \tag{4.5}$$

Let $d = \hat{C}/\hat{D}$. Then $d \in (0, 1)$. We now claim that

$$u_k(t) \geq d^{\theta k} v_k(t) \quad \text{for } t \in [0, 2\pi]. \tag{4.6}$$

In fact, it is obvious that $u_1(t) = dv_1(t)$ on $[0, 2\pi]$. Assume (4.6) holds for $k = n$, i.e., $u_n(t) \geq d^{\theta n} v_n(t)$ for $t \in [0, 2\pi]$. Then, from the monotonicity of T_λ and (4.4), we see that

$$u_{n+1}(t) = T_\lambda u_n(t) \geq T_\lambda(d^{\theta n} v_n(t)) \geq (d^{\theta n})^\theta T_\lambda v_n(t) = d^{\theta(n+1)} v_{n+1}(t)$$

for $t \in [0, 2\pi]$. Hence, by induction, (4.6) holds. From (4.5) and (4.6), it follows that

$$0 \leq u_{k+l}(t) - u_k(t) \leq v_k(t) - u_k(t) \leq (1 - d^{\theta k})v_1(t) = (1 - d^{\theta k})\hat{D}L_\lambda$$

for $t \in [0, 2\pi]$, where l is a nonnegative integer. Thus,

$$\|u_{k+l} - u_k\| \leq \|v_k - u_k\| \leq (1 - d^{\theta k})\hat{D}L_\lambda.$$

Therefore, there exists a positive function $\tilde{u} \in X$ such that

$$\lim_{k \rightarrow \infty} u_k(t) = \lim_{k \rightarrow \infty} v_k(t) = \tilde{u}(t) \quad \text{for } t \in [0, 2\pi].$$

Clearly, $\tilde{u}(t)$ is a positive solution of (1.1).

Next, we show the uniqueness of solutions of (1.1). Assume, to the contrary, that there exist two positive solutions $u_1(t)$ and $u_2(t)$ of (1.1); then $T_\lambda u_1(t) = u_1(t)$ and $T_\lambda u_2(t) = u_2(t)$ for $t \in [0, 2\pi]$. We note that there exists $\alpha > 0$ such that $u_1(t) \geq \alpha u_2(t)$ for $t \in [0, 2\pi]$. Let $\alpha_0 = \sup\{\alpha: u_1(t) \geq \alpha u_2(t)\}$. Then $0 < \alpha_0 < \infty$ and $u_1(t) \geq \alpha_0 u_2(t)$ for $t \in [0, 2\pi]$. We now show that $\alpha_0 \geq 1$. In fact, if $\alpha_0 < 1$, then, from (A3), $f(\alpha_0 u_2(t)) > \alpha_0 f(u_2(t))$ on $[0, 2\pi]$. This, together with the monotonicity of f , implies that

$$u_1(t) = T_\lambda u_1(t) \geq T_\lambda(\alpha_0 u_2(t)) > \alpha_0 T_\lambda u_2(t) = \alpha_0 u_2(t) \quad \text{for } t \in [0, 2\pi].$$

Thus, we can find $\tau > 0$ such that $u_1(t) \geq (\alpha_0 + \tau)u_2(t)$ on $[0, 2\pi]$, which contradicts the definition of α_0 . Hence, $u_1(t) \geq u_2(t)$ for $t \in [0, 2\pi]$. Similarly, we can show that $u_2(t) \geq u_1(t)$ for $t \in [0, 2\pi]$. Therefore, (1.1) has a unique solution.

Using exactly the same argument as in the second part of the proof of [9, Theorem 6], we can show that (i), (ii), and (iii) hold. The details are omitted here. This completes the proof of the theorem. \square

Proof of Corollary 2.1. The conclusion readily follows from Theorem 2.2. \square

Remark 4.1. In Theorem 2.2, we have that f is nondecreasing and $f(0) > 0$, so $f_0 = \infty$. In addition, we see that condition (A3) implies

$$\frac{f(\kappa u)}{\kappa u} \geq \frac{\kappa^\theta f(u)}{\kappa u} = \kappa^{\theta-1} \frac{f(u)}{u},$$

and so

$$f_\infty \geq \kappa^{\theta-1} f_\infty.$$

Thus,

$$(1 - \kappa^{\theta-1}) f_\infty \geq 0,$$

and hence $f_\infty = 0$ since $1 - \kappa^{\theta-1} < 0$. It would then be easy to construct a proof using Lemma 3.2 to show that a positive solution to our problem exists for every $0 < \lambda < \infty$.

5. Example

As an example of our results in this paper, we have the following example.

Example 5.1. Consider the boundary value problem (1.1), where $\rho > 0$ is a constant, λ is a positive parameter, $g(t)$ is any nonnegative continuous function on $[0, 2\pi]$, $g(t) \not\equiv 0$ on $[0, 2\pi]$, and

$$f(u) = \sum_{i=1}^n u^{\alpha_i} + 1$$

with n an integer and $\alpha_i \in (0, 1)$, $i = 1, \dots, n$. We claim that, for any $\lambda \in (0, \infty)$, the problem (1.1) has a unique solution $u_\lambda(t)$ satisfying the properties (i), (ii), and (iii) stated in Theorem 2.2, i.e., $u_\lambda(t)$ satisfies

- (i) $u_\lambda(t)$ is nondecreasing in λ ;
- (ii) $\lim_{\lambda \rightarrow 0^+} \|u_\lambda\| = 0$, and $\lim_{\lambda \rightarrow \infty} \|u_\lambda\| = \infty$; and
- (iii) $u_\lambda(t)$ is continuous in λ .

In fact, for the above functions g and f , (A1) and (A2) are trivially satisfied. Note that for $u \in [0, \infty)$, $f > 0$ and is nondecreasing. Moreover, for $\theta \in (\sup_i \alpha_i, 1)$, it is easy to see that

$$f(\kappa u) \geq \kappa^\theta f(u) \quad \text{for } \kappa \in (0, 1) \text{ and } u \in [0, \infty),$$

i.e., (A3) holds. The conclusion then follows from Theorem 2.2.

Acknowledgment

The research of J.R. Graef was supported in part by the Office of Academic and Research Computing Services of the University of Tennessee at Chattanooga.

References

[1] R.P. Agarwal, D. O'Regan, S. Staněk, Singular Lidstone boundary value problems with given maximum values for solutions, *Nonlinear Anal.* 55 (2003) 859–881.
 [2] R.P. Agarwal, D. O'Regan, S. Staněk, Solvability of singular Dirichlet boundary-value problems with given maximum values for positive solutions, *Proc. Edinburgh Math. Soc.* 48 (2005) 1–19.

- [3] F.M. Atici, G.Sh. Guseinov, On the existence of positive solutions for nonlinear differential equations with periodic boundary conditions, *J. Comput. Appl. Math.* 132 (2001) 341–356.
- [4] D. Guo, V. Lakshmikantham, *Nonlinear Problems in Abstract Cones*, Academic Press, Orlando, FL, 1988.
- [5] D. Jiang, J. Chu, D. O'Regan, R. Agarwal, Multiple positive solutions to superlinear periodic boundary value problems with repulsive singular forces, *J. Math. Anal. Appl.* 286 (2003) 563–576.
- [6] M. Krasnosel'skii, *Positive Solutions of Operator Equations*, Noordhoff, Groningen, 1964.
- [7] Y. Li, Positive doubly periodic solutions of nonlinear telegraph equations, *Nonlinear Anal.* 55 (2003) 245–254.
- [8] W. Li, X. Liu, Eigenvalue problems for second-order nonlinear dynamic equations on time scales, *J. Math. Anal. Appl.* 318 (2006) 578–592.
- [9] X. Liu, W. Li, Existence and uniqueness of positive periodic solutions of functional differential equations, *J. Math. Anal. Appl.* 293 (2004) 28–39.
- [10] D. O'Regan, H. Wang, Positive periodic solutions of systems of second order ordinary differential equations, *Positivity* 10 (2006) 285–298.
- [11] P. Torres, Existence of one-signed periodic solutions of some second-order differential equations via a Krasnosel'skii fixed point theorem, *J. Differential Equations* 190 (2003) 643–662.
- [12] H. Wang, On the number of positive solutions of nonlinear systems, *J. Math. Anal. Appl.* 281 (2003) 287–306.
- [13] Z. Zhang, J. Wang, On existence and multiplicity of positive solutions to periodic boundary value problems for singular nonlinear second order differential equations, *J. Math. Anal. Appl.* 281 (2003) 99–107.