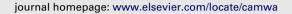
Contents lists available at ScienceDirect



Computers and Mathematics with Applications



Higher-order three-point boundary value problem on time scales

Douglas R. Anderson, Ilkay Yaslan Karaca*

Department of Mathematics and Computer Science, Concordia College, Moorhead, MN 56562, USA Department of Mathematics, Ege University, 35100 Bornova, Izmir, Turkey

ARTICLE INFO

Article history: Received 18 June 2007 Received in revised form 24 April 2008 Accepted 27 May 2008

Keywords: Time scale Dynamic equation Cone Fixed-point theorem Positive solution

ABSTRACT

In this paper, we consider a higher-order three-point boundary value problem on time scales. We study the existence of solutions of a non-eigenvalue problem and of at least one positive solution of an eigenvalue problem. Later we establish the criteria for the existence of at least two positive solutions of a non-eigenvalue problem. Examples are also included to illustrate our results.

© 2008 Elsevier Ltd. All rights reserved.

ELECTRON

1. Introduction

We are concerned with the dynamic three-point boundary value problem (TPBVP)

$$\begin{cases} (-1)^{n} y^{\Delta^{2i}}(t) = f(t, y^{\sigma}(t)), & t \in [a, b], \\ \alpha_{i+1} y^{\Delta^{2i}}(\eta) + \beta_{i+1} y^{\Delta^{2i+1}}(a) = y^{\Delta^{2i}}(a), & \gamma_{i+1} y^{\Delta^{2i}}(\eta) = y^{\Delta^{2i}}(\sigma(b)), & 0 \le i \le n-1, \end{cases}$$
(1.1)

and the eigenvalue problem $(-1)^n y^{\Delta^{2n}}(t) = \lambda f(t, y^{\sigma}(t))$ with the same boundary conditions where λ is a positive parameter, $n \ge 1$, $a < \eta < \sigma(b)$, and $f : [a, \sigma(b)] \times \mathbb{R} \to \mathbb{R}$ is continuous. We assume that $\sigma(b)$ is right dense so that $\sigma^j(b) = \sigma(b)$ for $j \ge 1$ and that for each $1 \le i \le n$, α_i , β_i , γ_i coefficients satisfy the following condition;

$$(\mathrm{H})\ 0 \leq \alpha_i < \frac{\sigma(b) - \gamma_i \eta + (\gamma_i - 1)(a - \beta_i)}{\sigma(b) - \eta}, \qquad \beta_i \geq 0, \qquad 0 < \gamma_i < \frac{\sigma(b) - a + \beta_i}{\eta - a + \beta_i}.$$

Throughout this paper we let \mathbb{T} be any time scale (non-empty closed subset of \mathbb{R}) and [a, b] be a subset of \mathbb{T} such that $[a, b] = \{t \in \mathbb{T}, a \le t \le b\}.$

Some preliminary definitions and theorems on time scales can be found in books [1,2] which are excellent references for calculus of time scales.

Second-order, three-point boundary value problems for dynamic equations on time scales have been studied in recent years [3–12]. Anderson and Avery [13] have been interested in an even-order three-point boundary value problem on time scales with a delta-nabla differential operator. Their problem is an extension of the works [3,7,14] on positive solutions of a linear three-point boundary value problem.

2*n*th-order two-point boundary value problems have attracted considerable attention in recent years [14–16]. Cetin and Topal [17] were interested in the following TPBVP,

^{*} Corresponding author at: Department of Mathematics, Ege University, 35100 Bornova, Izmir, Turkey. *E-mail addresses*: andersod@cord.edu (D.R. Anderson), ilkay.karaca@ege.edu.tr (I.Y. Karaca).

^{0898-1221/\$ –} see front matter 0 2008 Elsevier Ltd. All rights reserved. doi:10.1016/j.camwa.2008.05.018

$$\begin{cases} (-1)^n y^{\Delta^{2n}}(t) = f(t, y^{\sigma}(t)), & t \in [0, 1] \subset \mathbb{T}, \\ y^{\Delta^{2i}}(0) = y^{\Delta^{2i}}(\sigma(1)) = 0, & 0 \le i \le n - 1. \end{cases}$$
(1.2)

They have studied the existence of solutions and of at least one positive solution to TPBVP (1.2). For this purpose, they used the Schauder fixed-point theorem, the monotone method and the Krasnosel'skii fixed-point theorem.

In this paper, existence results of bounded solutions of a non-eigenvalue problem are first established as a result of the Schauder fixed-point theorem. Second, the monotone method is discussed to ensure the existence of solutions of TPBVP (1.1). Third, we establish criteria for the existence of at least one positive solution of the eigenvalue problem by using the Krasnosel'skii fixed-point theorem. Later, we investigate the existence of at least two positive solutions of TPBVP (1.1) by using the Avery–Henderson fixed-point theorem. Finally, as an application, we also give some examples to demonstrate our results. Our results extend the problem (1.2). Moreover, our problem is more general than some in the existing literature on three-point boundary value problems [5,18,19].

2. The preliminary lemmas

To state and prove the main results of this paper, we need the following lemmas. For $1 \le i \le n$, let $G_i(t, s)$ be Green's function for the boundary value problems

$$\begin{cases} -y^{\Delta^{2}}(t) = 0, & t \in [a, b], \\ \alpha_{i}y(\eta) + \beta_{i}y^{\Delta}(a) = y(a), & \gamma_{i}y(\eta) = y(\sigma(b)). \end{cases}$$
(2.1)

First, we need a few results on the related second-order homogeneous problem (2.1).

Lemma 2.1. For $1 \le i \le n$, let

$$d_i = (\gamma_i - 1)(a - \beta_i) + (1 - \alpha_i)\sigma(b) + \eta(\alpha_i - \gamma_i).$$

The homogeneous boundary value problem (2.1) has only the trivial solution if and only if $d_i \neq 0$.

Proof. A general solution of $-y^{\Delta^2}(t) = 0$ is y(t) = At + B. The boundary conditions at *a*, η , and $\sigma(b)$ lead to two equations

$$A(\alpha_i\eta + \beta_i - a) + B(\alpha_i - 1) = 0,$$

$$A(\gamma_i\eta - \sigma(b)) + B(\gamma_i - 1) = 0,$$

for $1 \le i \le n$. The determinant of the coefficients for this system is d_i . It follows that A = B = C = 0 if and only if $d_i \ne 0$. This implies the given boundary value problem (2.1) has only a trivial solution if and only if $d_i \ne 0$. \Box

Lemma 2.2. Let $G_i(t, s)$ be Green's function for the boundary value problem (2.1). Then, for $1 \le i \le n$,

$$G_{i}(t,s) = \begin{cases} G_{i_{1}}(t,s), & a \le s \le \eta, \\ G_{i_{2}}(t,s), & \eta < s \le b, \end{cases}$$
(2.2)

where

$$G_{i_1}(t,s) = \frac{1}{d_i} \begin{cases} [\gamma_i(t-\eta) + \sigma(b) - t](\sigma(s) + \beta_i - a), & \sigma(s) \le t, \\ [\gamma_i(\sigma(s) - \eta) + \sigma(b) - \sigma(s)](t+\beta_i - a) + \alpha_i(\eta - \sigma(b))(t - \sigma(s)), & t \le s, \end{cases}$$

and

$$G_{i_2}(t,s) = \frac{1}{d_i} \begin{cases} [\sigma(s)(1-\alpha_i) + \alpha_i\eta + \beta_i - a](\sigma(b) - t) + \gamma_i(\eta - a + \beta_i)(t - \sigma(s)), & \sigma(s) \le t \\ [t(1-\alpha_i) + \alpha_i\eta + \beta_i - a](\sigma(b) - \sigma(s)), & t \le s. \end{cases}$$

Proof. It is easy to see that $G_i(t, s)$ satisfies the boundary conditions

 $\alpha_i y(\eta) + \beta_i y^{\Delta}(a) = y(a), \qquad \gamma_i y(\eta) = y(\sigma(b)),$

for all $(t, s) \in [a, \sigma(b)] \times [a, b]$. For $t \in [a, \eta]$,

$$y^{\Delta}(t) = \frac{1}{d_i} \int_a^t (\gamma_i - 1)(\sigma(s) + \beta_i - a) f(s, y^{\sigma}(s)) \Delta s + \frac{1}{d_i} \int_t^{\eta} [(1 - \alpha_i)(\sigma(b) - \eta) + (1 - \gamma_i)(\eta - \sigma(s))] \\ \times f(s, y^{\sigma}(s)) \Delta s + \frac{1}{d_i} \int_{\eta}^{\sigma(b)} (1 - \alpha_i)(\sigma(b) - \sigma(s)) f(s, y^{\sigma}(s)) \Delta s$$

so that $-y^{\Delta^2}(t) = f(t, y^{\sigma}(t))$. Likewise for $t \in [\eta, \sigma(b)]$, we get $-y^{\Delta^2}(t) = f(t, y^{\sigma}(t))$. Therefore G_i as given in (2.2) is Green's function for (2.1). \Box

Lemma 2.3. Assume that condition (H) is satisfied. Then, Green's function satisfies the following inequality.

$$G_i(t,s) \ge \left(\frac{t-a}{\sigma(b)-a}\right) G_i(\sigma(b),s), \quad (t,s) \in (a,\sigma(b)) \times (a,b).$$

Proof. We proceed sequentially on the branches of Green's function.

(i) Fix $s \in [a, \eta]$ and $\sigma(s) \le t$. Then

$$G_i(t,s) = \frac{1}{d_i} [\gamma_i(t-\eta) + \sigma(b) - t](\sigma(s) + \beta_i - s).$$

For $0 < \gamma_i < \frac{\sigma(b)-a}{\eta-a}$, we have the inequality

$$\gamma_i[(t-a)(\sigma(b)-\eta)-(\sigma(b)-a)(t-\eta)]<(\sigma(b)-a)(\sigma(b)-t).$$

Hence we get

$$\frac{G_i(t,s)}{G_i(\sigma(b),s)} = \frac{\gamma_i(t-\eta) + \sigma(b) - t}{\gamma_i(\sigma(b) - \eta)} > \frac{t-a}{\sigma(b) - a}$$

for $0 < \gamma_i < \frac{\sigma(b)-a}{\eta-a}$. Since the inequality $\frac{\sigma(b)-a+\beta_i}{\eta-a+\beta_i} < \frac{\sigma(b)-a}{\eta-a}$ holds, we have

$$G_i(t,s) > \frac{t-a}{\sigma(b)-a}G_i(\sigma(b),s)$$

for $0 < \gamma_i < \frac{\sigma(b)-a+\beta_i}{\eta-a+\beta_i}$. (ii) Fix $s \in [a, \eta]$ and $t \le s$. Then

$$G_i(t,s) = \frac{1}{d_i} [\gamma_i(\sigma(s) - \eta) + \sigma(b) - \sigma(s)](t + \beta_i - a) + \alpha_i(\eta - \sigma(b))(t - \sigma(s)).$$

Using the inequalities $0 < \gamma_i < \frac{\sigma(b)-a+\beta_i}{\eta-a+\beta_i}$ and $\alpha_i(\sigma(s)-t)(\eta-a+\beta_i)(\sigma(b)-a) + \beta_i(\sigma(b)-t)(\sigma(s)-a+\beta_i) > 0$, we obtain

$$\frac{G_i(t,s)}{G_i(\sigma(b),s)} = \frac{[\gamma_i(\sigma(s) - \eta) + \sigma(b) - \sigma(s)](t + \beta_i - a) + \alpha_i(\eta - \sigma(b))(t - \sigma(s))}{\gamma_i(\sigma(b) - \eta)(\sigma(s) + \beta_i - a)}$$

$$> \frac{(\sigma(s) - a + \beta_i)(t - a + \beta_i) + \alpha_i(\sigma(s) - t)(\eta - a + \beta_i)}{(\sigma(b) - a + \beta_i)(\sigma(s) - a + \beta_i)}$$

$$> \frac{t - a}{\sigma(b) - a}.$$

(iii) Take $s \in [\eta, b]$ and $\sigma(s) \le t$. Then

$$\begin{aligned} G_i(t,s) &= [\sigma(s)(1-\alpha_i) + \alpha_i\eta + \beta_i - a](\sigma(b) - t) + \gamma_i(\eta - a + \beta_i)(t - \sigma(s)) \\ &= G_i(\sigma(b), s) + \frac{1}{d_i}[(\gamma_i - 1)(a - \beta_i) + (1 - \alpha_i)\sigma(s) + \eta(\alpha_i - \gamma_i)](\sigma(b) - t) \end{aligned}$$

Since $(\gamma_i - 1)(a - \beta_i) + (1 - \alpha_i)\sigma(s) + \eta(\alpha_i - \gamma_i) > 0$, we get

$$\frac{t-a}{\sigma(b)-a}G_i(\sigma(b),s) < G_i(t,s).$$

(iv) Take $s \in [\eta, b]$ and $t \leq s$. Then

 $G_i(t,s) = [t(1-\alpha_i) + \alpha_i\eta + \beta_i - a](\sigma(b) - \sigma(s)).$

Since the inequality $(t - a)d_i + (\sigma(b) - t)(\alpha_i(\eta - a) + \beta_i) > 0$ holds, we have

$$\frac{G_i(t,s)}{G_i(\sigma(b),s)} = \frac{t(1-\alpha_i)+\alpha_i\eta+\beta_i-a}{\gamma_i(\eta-a+\beta_i)} > \frac{t-a}{\sigma(b)-a}. \quad \Box$$

Lemma 2.4. Under condition (H), for $1 \le i \le n$, Green's function $G_i(t, s)$ in (2.2) possesses the following property;

 $G_i(t,s)>0,\quad (t,s)\in (a,\sigma(b))\times (a,b).$

Proof. By Lemma 2.3, it suffices to show that $G_i(\sigma(b), s) > 0$ for $s \in (a, b)$. For $s \in (a, \eta]$,

$$G_i(\sigma(b),s) = \frac{1}{d_i}\gamma_i(\sigma(b) - \eta)(\sigma(s) + \beta_i - a) > 0,$$

and for $s \in [\eta, b)$,

$$G_i(\sigma(b),s) = \frac{1}{d_i}\gamma_i(\eta - a + \beta_i)(\sigma(b) - \sigma(s)) > 0. \quad \Box$$

Lemma 2.5. Assume (H) holds. Then, for $1 \le i \le n$, Green's function $G_i(t, s)$ in (2.2) satisfies

$$G_i(t,s) \le \max\left\{G_i(a,s), G_i(\sigma(s),s), \frac{1}{d_i}(\eta - a + \beta_i)(\sigma(b) - \sigma(s))\right\}, \quad (t,s) \in [a,\sigma(b)] \times [a,b], \ 0 < \gamma_i \le 1,$$

and

$$G_i(t,s) \le \max\{G_i(\sigma(b),s), G_i(\sigma(s),s)\}, \qquad (t,s) \in [a,\sigma(b)] \times [a,b], \qquad 1 < \gamma_i < \frac{\sigma(b) - a + \beta_i}{\eta - a + \beta_i}$$

Proof. We again deal with the branches of Green's function.

(i) Let $s \in [a, \eta]$ and take $\sigma(s) \le t \le \sigma(b)$. Here $G_i(t, s)$ is non-increasing in t if $0 < \gamma_i \le 1$, so that $G_i(t, s) \le G_i(\sigma(s), s)$. If $1 < \gamma_i < \frac{\sigma(b) - a + \beta_i}{\eta - a + \beta_i}$, however, the function is non-decreasing in t and $G_i(t, s) \le G_i(\sigma(b), s)$.

(ii) Fix $s \in [a, n]$ and consider any t with $a \le t \le s$. Then $G_i(t, s)$ is increasing in t for all $t \in [a, s]$, for any $\gamma_i \in (0, \frac{\sigma(b)-a+\beta_i}{\eta-a+\beta_i})$. Therefore $G_i(t, s) \le G_i(\sigma(s), s)$.

(iii) Take $s \in [\eta, b]$, $\sigma(s) \le t \le \sigma(b)$. Here $G_i(t, s)$ is non-increasing in t if $0 < \gamma_i \le 1$, so that $G_i(t, s) \le G_i(\sigma(s), s)$. Let $\gamma_i \in (1, \frac{\sigma(b) - a + \beta_i}{\eta - a + \beta_i})$. So $\alpha_i < 1$. Our analysis depends on the placement of s. If $s \in [\eta, \frac{\gamma_i(\eta - a + \beta_i) - \alpha_i \eta - \beta_i + a}{1 - \alpha_i})$, then $G_i(t, s)$ is non-decreasing in t and $G_i(t, s) \le G_i(\sigma(b), s)$. Otherwise, for $s \in (\frac{\gamma_i(\eta - a + \beta_i) - \alpha_i \eta - \beta_i + a}{1 - \alpha_i}, \sigma(b)]$, $G_i(t, s)$ is non-increasing in t and $G_i(t, s) \le G_i(\sigma(s), s)$.

(iv) Take $s \in [\eta, b]$, $a \le t \le s \le b$. Let $\gamma_i \in (0, 1]$. If $\alpha_i \in (0, 1)$, then $G_i(t, s)$ is non-decreasing in t and $G_i(t, s) \le G_i(\sigma(s), s)$. For $\alpha_i > 1$, $G_i(t, s)$ is non-increasing in t and $G_i(t, s) \le G_i(a, s)$. If $\alpha_i = 1$, then $G_i(t, s)$ is constant in t and $G_i(t, s) = \frac{1}{d}(\eta - a + \beta_i)(\sigma(b) - \sigma(s))$. If $1 < \gamma_i < \frac{\sigma(b) - a + \beta_i}{\eta - a + \beta_i}$, we get $\alpha_i < 1$. Thus $G_i(t, s)$ is non-decreasing in t, so that $G_i(t, s) \le G_i(\sigma(s), s)$. \Box

Lemma 2.6. Assume (H) holds. For $1 \le i \le n$ and fixed $s \in [a, b]$ Green's function $G_i(t, s)$ in (2.2) satisfies

$$\min_{t \in [n, \sigma(b)]} G_i(t, s) \ge m_i \|G_i(., s)\|$$
(2.3)

where

$$m_{i} := \min\left\{\frac{\gamma_{i}(\sigma(b) - \eta)}{\sigma(b) - a + \gamma_{i}(a - \eta)}, \frac{\gamma_{i}(\eta - a + \beta_{i})}{\sigma(b)(1 - \alpha_{i}) + \alpha_{i}\eta + \beta_{i} - a}, \frac{\gamma_{i}(\eta - a + \beta_{i})}{\alpha_{i}(\eta - a) + \beta_{i}}, \frac{\gamma_{i}}{\eta - a + \beta_{i}}, \frac{\eta - a + \beta_{i}}{\sigma(b) - a + \beta_{i}}\right\}$$

$$(2.4)$$

and ||.|| is defined by $||x|| = \max\{|x(t)| : t \in [a, \sigma(b)]\}.$

Proof. First consider the case where $0 < \gamma_i \le 1$. From Lemma 2.5,

$$\|G_i(.,s)\| = \max\left\{G_i(a,s), G_i(\sigma(s),s), \frac{1}{d_i}(\eta - a + \beta_i)(\sigma(b) - \sigma(s))\right\}$$

By the second boundary condition we know that $G(\eta, s) \ge G_i(\sigma(b), s)$, so that

 $\min_{t\in[\eta,\sigma(b)]}G_i(t,s)=G_i(\sigma(b),s).$

For $s \in [a, \eta]$ we have from the branches in (2.2) that

$$G_{i}(\sigma(b), s) \geq \frac{\gamma_{i}(\sigma(b) - \eta)}{\sigma(b) - a + \gamma_{i}(a - \eta)}G_{i}(\sigma(s), s)$$

Let $s \in [\eta, b]$. If $\alpha_i < 1$, then the inequality

$$G_{i}(\sigma(b), s) \geq \frac{\gamma_{i}(\eta - a + \beta_{i})}{\sigma(b) - a + \beta_{i} + \alpha_{i}(\eta - \sigma(b))}G_{i}(\sigma(s), s)$$

holds. If $\alpha_i > 1$, we have

$$G_i(\sigma(b), s) = \frac{\gamma_i(\eta - a + \beta_i)}{\alpha_i(\eta - a) + \beta_i}G_i(a, s).$$

If $\alpha_i = 1$, we get

$$G_i(\sigma(b), s) \ge \frac{\gamma_i}{\eta - a + \beta_i} \cdot \frac{1}{d_i} (\eta - a + \beta_i) (\sigma(b) - \sigma(s)).$$

Next consider the case $1 < \gamma_i < \frac{\sigma(b)-a+\beta_i}{\eta-a+\beta_i}$. The second boundary condition this time implies

$$\min_{t\in[\eta,\sigma(b)]}G_i(t,s)=G_i(\eta,s);$$

using Lemma 2.5, we have

$$\|G_i(.,s)\| = \max\{G_i(\sigma(b),s), G_i(\sigma(s),s)\}.$$

By using (2.2) and the cases in the proof of Lemma 2.5, we see that

$$G_i(\eta, s) \ge \frac{\eta - a + \beta_i}{\sigma(b) - a + \beta_i} G_i(\sigma(b), s)$$

for $s \in [a, \frac{\gamma_i(\eta-a+\beta_i)-\alpha_i\eta-\beta_i+a}{1-\alpha_i})$, and

$$G_{i}(\eta, s) \geq \frac{\eta - a + \beta_{i}}{\sigma(b) - a + \beta_{i} + \alpha_{i}(\eta - \sigma(b))} G_{i}(\sigma(s), s)$$

for $s \in [\frac{\gamma_{i}(\eta - a + \beta_{i}) - \alpha_{i}\eta - \beta_{i} + a}{1 - \alpha_{i}}, b].$

Lemma 2.7. Assume that condition (H) is satisfied. For G as in (2.2), take $H_1(t, s) := G_1(t, s)$, and recursively define

$$H_j(t,s) = \int_a^{\sigma(b)} H_{j-1}(t,r) G_j(r,s) \Delta r$$

for $2 \le j \le n$. Then $H_n(t, s)$ is Green's function for the homogeneous problem

$$\begin{cases} (-1)^n y^{\Delta^{2n}}(t) = 0, & t \in [a, b], \\ \alpha_{i+1} y^{\Delta^{2i}}(\eta) + \beta_{i+1} y^{\Delta^{2i+1}}(a) = y^{\Delta^{2i}}(a), & \gamma_{i+1} y^{\Delta^{2i}}(\eta) = y^{\Delta^{2i}}(\sigma(b)), & 0 \le i \le n-1. \end{cases}$$

Lemma 2.8. Assume (H) holds. If we define

$$K = \Pi_{j=1}^{n-1} K_j, \qquad L = \Pi_{j=1}^{n-1} m_j L_j$$

then Green's function $H_n(t, s)$ in Lemma 2.7 satisfies

$$0 \le H_n(t, s) \le K \|G_n(., s)\|, \quad (t, s) \in [a, \sigma(b)] \times [a, b]$$

and

$$H_n(t, s) \ge m_n L \|G_n(., s)\|, \quad (t, s) \in [\eta, \sigma(b)] \times [a, b],$$

where m_n is given in (2.4),

$$K_{j} := \int_{a}^{\sigma(b)} \|G_{j}(.,s)\| \Delta s > 0, \quad 1 \le j \le n$$
(2.5)

and

$$L_{j} := \int_{\eta}^{\sigma(b)} \|G_{j}(.,s)\| \Delta s > 0, \quad 1 \le j \le n.$$
(2.6)

Proof. Use induction on *n* and Lemma 2.6. \Box

3. Existence of solutions

In this section, first we obtain the existence of bounded solutions to the TPBVP (1.1). The proof of this result is based on an application of the Schauder fixed-point theorem. Later we prove the existence theorem for solutions of the TPBVP (1.1) which lie between the lower and upper solutions when they are given in the well order i.e.; the lower solution is under the upper solution.

Let \mathcal{B} denote the Banach space $\mathcal{C}[a, \sigma(b)]$ with the norm $||y|| = \max_{t \in [a, \sigma(b)]} |y(t)|$.

Theorem 3.1. Suppose that condition (H) holds and that the function $f(t, \xi)$ is continuous with respect to $\xi \in \mathbb{R}$. If R > 0 satisfies $Q \prod_{i=1}^{n} K_i \leq R$, where Q > 0 satisfies

$$Q \ge \max_{\|y\| \le R} |f(t, y^{\sigma})|,$$

for $t \in [a, \sigma(b)]$ and K_i is as in (2.5), then TPBVP (1.1) has a solution y(t).

Proof. Let $\mathcal{P} := \{y \in \mathcal{B} : ||y|| \le R\}$. Note that \mathcal{P} is a closed, bounded and convex subset of \mathcal{B} to which the Schauder fixed-point theorem is applicable. Define $A : \mathcal{P} \to \mathcal{B}$

$$Ay(t) = \int_a^{\sigma(b)} H_n(t,s) f(s, y^{\sigma}(s)) \Delta s,$$

for $t \in [a, \sigma(b)]$. Obviously the solutions of problem (1.1) are the fixed points of operator A. It can be shown that $A : \mathcal{P} \to \mathcal{B}$ is continuous.

Claim that $A : \mathcal{P} \to \mathcal{P}$. Let $y \in \mathcal{P}$. By using Lemma 2.8, we get

$$|Ay(t)| = \left| \int_{a}^{\sigma(b)} H_{n}(t, s) f(s, y^{\sigma}(s)) \Delta s \right|$$

$$\leq \int_{a}^{\sigma(b)} |H_{n}(t, s)| |f(s, y^{\sigma}(s))| \Delta s$$

$$\leq QK \int_{a}^{\sigma(b)} ||G_{n}(., s)|| \Delta s$$

$$\leq Q \prod_{j=1}^{n} K_{j} \leq R$$

for every $t \in [a, \sigma(b)]$. This implies that $||Ay|| \leq R$.

It can be shown that $A : \mathcal{P} \to \mathcal{P}$ is a compact operator by the Arzela–Ascoli theorem. Hence A has a fixed point in \mathcal{P} by the Schauder fixed-point theorem. \Box

Corollary 3.1. Assume that condition (H) is satisfied. If f is continuous and bounded on $[a, b] \times \mathbb{R}$, then the TPBVP (1.1) has a solution.

Proof. Since the function $f(t, y^{\sigma})$ is bounded, it has a supremum for $t \in [a, \sigma(b)]$ and $y \in \mathbb{R}$. Let us choose $P > \sup\{|f(t, y^{\sigma})| : (t, y^{\sigma}) \in [a, \sigma(b)] \times \mathbb{R}\}$. Pick *R* large enough such that P < R. Then there is a number Q > 0 such that

P > Q, where $Q \ge \max\{|f(t, y^{\sigma})| : t \in [a, \sigma(b)], |y| \le R\}$.

Hence

 $1 < \frac{R}{P} \leq \frac{R}{Q},$

and thus the TPBVP (1.1) has a solution by Theorem 3.1. \Box

Now, we give the existence of solutions by the monotone method, and we define the set

 $D := \{y : y^{\Delta^{2n}} \text{ is continuous on } [a, \sigma(b)] \}.$

For any $u, v \in D$, we define the sector [u, v] by

 $[u, v] := \{ \omega \in D : u \le \omega \le v \}.$

Definition 3.1. A real valued function $u(t) \in D$ on $[a, \sigma(b)]$ is a lower solution for TPBVP (1.1) if

$$(-1)^{n} u^{\Delta^{2i}}(t) \leq f(t, u^{\sigma}(t)), \quad t \in [a, b]$$

$$(-1)^{i} [u^{\Delta^{2i}}(a) - \alpha_{i+1} u^{\Delta^{2i}}(\eta) - \beta_{i+1} u^{\Delta^{2i+1}}(a)] \leq 0, \quad (-1)^{i} [y^{\Delta^{2i}}(\sigma(b)) - \gamma_{i+1} y^{\Delta^{2i}}(\eta)] \leq 0, \quad 0 \leq i \leq n-1.$$

Similarly, real valued function $v(t) \in D$ on $[a, \sigma(b)]$ is an upper solution for TPBVP (1.1) if

$$(-1)^{n} v^{\Delta^{2n}}(t) \ge f(t, v^{\sigma}(t)), \quad t \in [a, b]$$

$$(-1)^{i} [v^{\Delta^{2i}}(a) - \alpha_{i+1} v^{\Delta^{2i}}(\eta) - \beta_{i+1} v^{\Delta^{2i+1}}(a)] \ge 0, \quad (-1)^{i} [v^{\Delta^{2i}}(\sigma(b)) - \gamma_{i+1} v^{\Delta^{2i}}(\eta)] \ge 0, \quad 0 \le i \le n-1.$$

Lemma 3.1. Let condition (H) hold. Assume that $u(t) \in C^2[a, b]$ and that u satisfies

$$\begin{aligned} &-u^{\Delta\Delta}(t) \ge 0, \quad t \in [a,b] \\ &u(a) - \alpha_i u(\eta) - \beta_i u^{\Delta}(a) \ge 0, \qquad u(\sigma(b)) - \gamma_i u(\eta) \ge 0, \quad 1 \le i \le n \end{aligned}$$

Then $u(t) \ge 0$ on $[a, \sigma(b)]$.

Proof. For $1 \le i \le n$, let

$$\begin{cases} -u^{\Delta\Delta}(t) = h(t), & t \in [a, b], \\ u(a) - \alpha_i u(\eta) - \beta_i u^{\Delta}(a) = t_1, & u(\sigma(b)) - \gamma_i u(\eta) = t_2, \end{cases}$$

where $t_1 \ge 0, t_2 \ge 0, h \ge 0$.

It is easy to check that *u* can be given by the expression

$$u(t) = R_i(t) + \int_a^{\sigma(b)} G_i(t, s)h(s)\Delta s$$

where

$$R_{i}(t) = \frac{1}{d_{i}} \{ [(\gamma_{i} - 1)t - \gamma_{i}\eta + \sigma(b)]t_{1} + [(1 - \alpha_{i})t + \alpha_{i}\eta + \beta_{i} - a]t_{2} \}$$

and $G_i(t, s)$ is as in (2.2). Since $0 \leq \frac{\sigma(b)-t}{\sigma(b)-a+\beta_i}\alpha_i(\eta - a + \beta_i) < (1 - \alpha_i)t + \alpha_i\eta + \beta_i - a, 0 \leq \frac{t-a}{\sigma(b)-a}\gamma_i(\sigma(b) - \eta) < t(\gamma_i - 1) + \sigma(b) - \gamma_i\eta$, we get $R_i(t) \geq 0$, for $t \in [a, \sigma(b)]$. From (2.2), $G_i(t, s) \geq 0$ for $(t, s) \in [a, \sigma(b)] \times [a, b]$. Therefore we get $u(t) \geq 0$ for $t \in [a, \sigma(b)]$. The proof is completed. \Box

Lemma 3.2. Let condition (H) hold. Assume that $u \in \mathbb{C}^{2n}[a, \sigma(b)]$ and u satisfies

$$\begin{cases} (-1)^{n} u^{\Delta^{2n}}(t) \geq 0, & t \in [a, b], \\ (-1)^{i} [u^{\Delta^{2i}}(a) - \alpha_{i+1} u^{\Delta^{2i}}(\eta) - \beta_{i+1} u^{\Delta^{2i+1}}(a)] \geq 0, \\ (-1)^{i} [u^{\Delta^{2i}}(\sigma(b)) - \gamma_{i+1} u^{\Delta^{2i}}(\eta)] \geq 0, & 0 \leq i \leq n-1. \end{cases}$$

$$(3.1)$$

Then $u(t) \ge 0$ on $[a, \sigma(b)]$.

Proof. Let $v_{n-1}(t) := (-1)^{n-1} u^{\Delta^{2(n-1)}}(t)$. Then $-v_{n-1}^{\Delta\Delta}(t) \ge 0$ on [a, b] and

$$v_{n-1}(a) - \alpha_n v_{n-1}(\eta) - \beta_n v_{n-1}^{\Delta} = (-1)^{n-1} [u^{\Delta^{2(n-1)}}(a) - \alpha_n u^{\Delta^{2(n-1)}}(\eta) - \beta_n u^{\Delta^{2n-1}}(a)] \ge 0$$

$$v_{n-1}(\sigma(b)) - \gamma_n v_{n-1}(\eta) = (-1)^{n-1} [u^{\Delta^{2(n-1)}}(\sigma(b)) - \gamma_n u^{\Delta^{2(n-1)}}(\eta)] \ge 0.$$

Then it follows from Lemma 3.1 that $v_{n-1}(t) \ge 0$ on $[a, \sigma(b)]$.

Similarly let $v_{n-2}(t) := (-1)^{n-2} u^{\Delta^{2(n-2)}}(t)$. Then $-v_{n-2}^{\Delta\Delta}(t) \ge 0$ on [a, b] and

$$\begin{aligned} v_{n-2}(a) &- \alpha_{n-1} v_{n-2}(\eta) - \beta_{n-1} v_{n-2}^{\Delta} = (-1)^{n-2} [u^{\Delta^{2(n-2)}}(a) - \alpha_{n-1} u^{\Delta^{2(n-2)}}(\eta) - \beta_{n-1} u^{\Delta^{2n-3}}(a)] \ge 0\\ v_{n-2}(\sigma(b)) &- \gamma_{n-1} v_{n-2}(\eta) = (-1)^{n-2} [u^{\Delta^{2(n-2)}}(\sigma(b)) - \gamma_{n-1} u^{\Delta^{2(n-2)}}(\eta)] \ge 0. \end{aligned}$$

Then it follows from Lemma 3.1 that $v_{n-2}(t) \ge 0$ on $[a, \sigma(b)]$.

The conclusion of the lemma follows by an induction argument. \Box

Theorem 3.2. Let condition (H) hold and let f be continuous on $[a, \sigma(b)] \times \mathbb{R}$. Assume that there exist a lower solution u and an upper solution v for TPBVP (1.1) such that $u \le v$ on $[a, \sigma(b)]$. Then the TPBVP (1.1) has a solution $y \in [u, v]$ on $[a, \sigma(b)]$.

Proof. Consider the TPBVP

.

$$\begin{cases} (-1)^{n} y^{\Delta^{2n}}(t) = F(t, y^{\sigma}(t)), & t \in [a, b], \\ \alpha_{i+1} y^{\Delta^{2i}}(\eta) + \beta_{i+1} y^{\Delta^{2i+1}}(a) = y^{\Delta^{2i}}(a), \quad \gamma_{i+1} y^{\Delta^{2i}}(\eta) = y^{\Delta^{2i}}(\sigma(b)), \quad 0 \le i \le n-1, \end{cases}$$
(3.2)

where

$$F(t,\xi) = \begin{cases} f(t,v^{\sigma}(t)) - \frac{\xi - v^{\sigma}(t)}{1 + |y^{\sigma}(t)|}, & \xi \ge v^{\sigma}(t), \\ f(t,\xi), & u^{\sigma}(t) \le \xi \le v^{\sigma}(t), \\ f(t,u^{\sigma}(t)) - \frac{\xi - u^{\sigma}(t)}{1 + |\xi|}, & \xi \le v^{\sigma}(t), \end{cases}$$

for $t \in [a, b]$. Clearly, the function F is bounded for $t \in [a, b]$ and $\xi \in \mathbb{R}$, and is continuous in ξ . Thus, by Corollary 3.1 there exists a solution y(t) of the TPBVP (3.2). We claim that $y(t) \le v(t)$ for $t \in [a, \sigma(b)]$. If not, we know that $y^{\sigma}(t) - v^{\sigma}(t) \ge 0$ for $t \in [a, b]$ and

$$(-1)^n y^{\Delta^{2n}}(t) = F(t, y^{\sigma}(t))$$

= $f(t, v^{\sigma}(t)) - \frac{y^{\sigma}(t) - v^{\sigma}(t)}{1 + |\xi|}$
 $\leq f(t, v^{\sigma}(t))$
 $\leq (-1)^n v^{\Delta^{2n}}(t).$

Hence, we have

 $(-1)^n (v-y)^{\Delta^{2n}}(t) \ge 0$

and from the boundary conditions we get

$$(-1)^{i}[(v-y)^{\Delta^{2i}}(a) - \alpha_{i+1}(v-y)^{\Delta^{2i}}(\eta) - \beta_{i+1}(v-y)^{\Delta^{2i}}(a)] \ge 0$$

and

$$(-1)^{i}[(v-y)^{\Delta^{2i}}(\sigma(b)) - \gamma_{i+1}(v-y)^{\Delta^{2i}}(\eta)] \ge 0, \quad 0 \le i \le n-1.$$

Using Lemma 3.2 we obtain that

$$v - y \ge 0$$
 on $[a, \sigma(b)]$

which is a contradiction. It follows that $y(t) \le v(t)$ on $[a, \sigma(b)]$. Similarly, $u \le y$ on $[a, \sigma(b)]$. Thus y is a solution of TPBVP (1.1) and lies between u and v. \Box

4. Existence of one positive solution

In this section we consider the following TPBVP with parameter λ ,

$$\begin{cases} (-1)^{n} y^{\Delta^{2n}}(t) = \lambda f(t, y^{\sigma}(t)), & t \in [a, b], \\ \alpha_{i+1} y^{\Delta^{2i}}(\eta) + \beta_{i+1} y^{\Delta^{2i+1}}(a) = y^{\Delta^{2i}}(a), \quad \gamma_{i+1} y^{\Delta^{2i}}(\eta) = y^{\Delta^{2i}}(\sigma(b)), \quad 0 \le i \le n-1. \end{cases}$$

$$(4.1)$$

We need the following fixed-point theorem to prove the existence at least one positive solution to TPBVP (4.1).

Theorem 4.1 ([20]). Let \mathcal{B} be a Banach space, and let $\mathcal{P} \subset \mathcal{B}$ be a cone. Assume Ω_1 and Ω_2 are open bounded subsets of \mathcal{B} with $0 \in \Omega_1$, $\overline{\Omega}_1 \subset \Omega_2$, and let

$$A: \mathcal{P} \cap (\overline{\Omega}_2 \setminus \Omega_1) \to \mathcal{P}$$

be a completely continuous operator such that either

holds. Then A has a fixed point in $\mathcal{P} \cap (\overline{\Omega}_2 \setminus \Omega_1)$.

Let

$$M = m_n \prod_{j=1}^{n-1} \frac{m_j L_j}{K_j}.$$
(4.2)

We assume that $f \in \mathcal{C}([a, \sigma(b)] \times \mathbb{R}^+, \mathbb{R}^+)$, and the limits

$$f_0 \coloneqq \lim_{y \to 0^+} \frac{f(t, y)}{y}, \qquad f_\infty \coloneqq \lim_{y \to \infty} \frac{f(t, y)}{y}$$

exist uniformly in the extended reals. The case $f_0 = 0$ and $f_{\infty} = \infty$ is called the superlinear case, and the case $f_0 = \infty$ and $f_{\infty} = 0$ is called the sublinear case.

In [7], in the case f is sublinear or superlinear, the existence of at least one positive solution to TPBVP (1.2) has been studied.

Theorem 4.2. Assume that condition (H) is satisfied. Then for λ satisfying

(a)
$$\frac{1}{Mm_n \prod_{j=1}^n L_j f_\infty} < \lambda < \frac{1}{\prod_{j=1}^n K_j f_0},$$
(4.3)

or

(b)
$$\frac{1}{Mm_n \prod_{j=1}^n L_j f_0} < \lambda < \frac{1}{\prod_{j=1}^n K_j f_\infty},$$
 (4.4)

there exists at least one positive solution of the TPBVP (4.1) where m_n , L_j , K_j , M are as in (2.4)–(2.6) and (4.2), respectively. Moreover, in the case f is superlinear (sublinear), then Eq. (4.3) (Eq. (4.4)) becomes $0 < \lambda < \infty$.

Proof. Define \mathcal{B} to be Banach space of all continuous functions on $[a, \sigma(b)]$ equipped with the norm $\|.\|$ defined by

$$||y|| = \max_{t \in [a,\sigma(b)]} |y(t)|.$$

Define the cone $\mathcal{P} \subset \mathcal{B}$ by

$$\mathcal{P} = \{ y \in \mathcal{B} : y(t) \ge 0, \min_{t \in [\eta, \sigma(b)]} y(t) \ge M \|y\| \}$$

- m(b)

where *M* is as in (4.2). Define an operator A_{λ} by

$$A_{\lambda}y(t) = \lambda \int_{a}^{\sigma(b)} H_{n}(t,s)f(s,y^{\sigma}(s))\Delta s$$

for $t \in [a, \sigma(b)]$. The solutions of the TPBVP (4.1) are the fixed points of the operator A_{λ} .

Firstly, we show that $A_{\lambda} : \mathcal{P} \to \mathcal{P}$. Note that $y \in \mathcal{P}$ implies that $A_{\lambda}y(t) \ge 0$ on $[a, \sigma(b)]$ and

$$\min_{t \in [\eta, \sigma(b)]} A_{\lambda} y(t) = \lambda \int_{a}^{\sigma(b)} \min_{t \in [\eta, \sigma(b)]} H_{n}(t, s) f(s, y^{\sigma}(s)) \Delta s$$
$$\geq M \lambda \int_{a}^{\sigma(b)} \max_{t \in [a, \sigma(b)]} |H_{n}(t, s)| f(s, y^{\sigma}(s)) \Delta s$$

by Lemma 2.8. It follows that

 $\min_{t\in[\eta,\sigma(b)]}A_{\lambda}y(t)\geq M\|A_{\lambda}y\|.$

Hence $A_{\lambda}y \in \mathcal{P}$ and so $A_{\lambda} : \mathcal{P} \to \mathcal{P}$ which is what we want to prove. Therefore A_{λ} is completely continuous. Assume that (a) holds. Since $\lambda < \frac{1}{\prod_{j=1}^{n} K_{j}f_{0}}$, there exists $\epsilon_{1} > 0$ so that $0 < \lambda \leq 1/\prod_{j=1}^{n} K_{j}(f_{0} + \epsilon_{1})$.

Using the definition of f_0 , there is an $r_1 > 0$, sufficiently small, so that

$$f(t, y) < (f_0 + \epsilon_1)y$$
 for $0 < y \le r_1$, $t \in [a, \sigma(b)]$.

If
$$y \in \mathcal{P}$$
, with $||y|| = r_1$, then

$$A_{\lambda}y(t) = \lambda \int_{a}^{\sigma(b)} H_{n}(t,s)f(s,y^{\sigma}(s))\Delta s$$

$$< \lambda(f_{0} + \epsilon_{1}) \int_{a}^{\sigma(b)} H_{n}(t,s)y^{\sigma}(s)\Delta s$$

$$\leq \lambda(f_{0} + \epsilon_{1}) \|y\|K \int_{a}^{\sigma(b)} \|G_{n}(.,s)\|\Delta s$$

$$\leq \lambda(f_0 + \epsilon_1) \prod_{j=1}^n K_j \|y\|$$

$$\leq \|y\|$$

for $t \in [a, \sigma(b)]$. So, if we set $\Omega_1 := \{y \in \mathcal{P} : ||y|| \le r_1\}$, then $||A_{\lambda}y|| \le ||y||$ for $y \in \mathcal{P} \cap \partial \Omega_1$. Now, we use assumption $\frac{1}{Mm_n \prod_{j=1}^n L_j f_\infty} < \lambda$.

First, we consider the case when $f_{\infty} < \infty$. In this case pick an $\epsilon_2 > 0$ so that

$$\lambda Mm_n \prod_{j=1}^n L_j(f_\infty - \epsilon_2) \ge 1.$$

Using the definition f_{∞} , there exists $\bar{r}_2 > r_1$, sufficiently large, so that

$$f(t, y) > (f_{\infty} - \epsilon_2)y$$
 for $y \ge \overline{r}_2$, $t \in [a, \sigma(b)]$.

We now show that there exists $r_2 \ge \bar{r}_2$ such that if $y \in \partial \mathcal{P}_{r_2}$, then $||A_{\lambda}y|| > ||y||$. Let $r_2 = \max\{2r_1, \frac{1}{M}\bar{r}_2\}$ and set $\Omega_2 := \{y \in \mathcal{P} : \|y\| \le r_2\}.$ If $y \in \mathcal{P} \cap \partial \Omega_2$, then

$$\min_{t\in[\eta,\sigma(b)]}y(t)\geq M\|y\|=Mr_2\geq\bar{r}_2,$$

and so

$$\begin{aligned} A_{\lambda}y(t) &= \lambda \int_{a}^{\sigma(b)} H_{n}(t,s)f(s,y^{\sigma}(s))\Delta s \\ &> \lambda(f_{\infty} - \epsilon_{2}) \int_{a}^{\sigma(b)} H_{n}(t,s)y^{\sigma}(s)\Delta s \\ &\geq \lambda(f_{\infty} - \epsilon_{2}) \int_{\eta}^{\sigma(b)} H_{n}(t,s)y^{\sigma}(s)\Delta s \\ &\geq \lambda(f_{\infty} - \epsilon_{2})M \|y\| m_{n}L \int_{\eta}^{\sigma(b)} \|G_{n}(.,s)\|\Delta s \\ &\geq \lambda(f_{\infty} - \epsilon_{2})Mm_{n} \prod_{j=1}^{n} L_{j}\|y\| \\ &\geq \|y\| = r_{2}. \end{aligned}$$

Consequently, $||A_{\lambda}y(t)|| \leq ||y(t)||$, for $t \in [a, \sigma(b)]$.

Finally, we consider the case $f_{\infty} = \infty$. In this case the hypothesis becomes $\lambda > 0$. Choose N > 0 sufficiently large so that

$$\lambda NMm_n \prod_{j=1}^n L_j \geq 1.$$

Hence there exists $\overline{r}_2 > r_1$ so that f(t, y) > Ny for $y \ge \overline{r}_2$ and for all $t \in [a, \sigma(b)]$. Now define r_2 as before and assume $y \in \partial \mathcal{P}_{r_2}$. Then

$$A_{\lambda}y(t) > \lambda N \int_{a}^{\sigma(b)} H_{n}(t,s)y^{\sigma}(s)\Delta s$$

$$\geq \lambda NM \|y\|m_{n}L \int_{a}^{\sigma(b)} \|G_{n}(.,s)\|\Delta s$$

$$= \lambda NMm_{n} \prod_{j=1}^{n} L_{j}\|y\|$$

$$\geq \|y\| = r_{2}$$

for $t \in [a, \sigma(b)]$. Hence $||A_{\lambda}y|| \ge ||y||$ for $y \in \mathcal{P} \cap \partial \Omega_1$ and $||A_{\lambda}y|| \le ||y||$ for $y \in \mathcal{P} \cap \partial \Omega_2$ hold. Then A_{λ} has a fixed point in $\mathscr{P} \cap (\overline{\varOmega}_2 \setminus \Omega_1).$

Now we show (b). Since $\frac{1}{Mm_n \Pi_{j=1}^n L_j f_0} < \lambda$, there exists $\epsilon_3 > 0$ so that $\lambda Mm_n \prod_{j=1}^n L_j (f_0 - \epsilon_3) \ge 1$. From the definition of f_0 , there exists an $r_3 > 0$ such that $f(t, y) \ge (f_0 - \epsilon_3)y$ for $0 < y \le r_3$. If $y \in \mathcal{P}$ with $||y|| = r_3$, then

$$\begin{aligned} A_{\lambda}y(t) &= \lambda \int_{a}^{\sigma(b)} H_{n}(t,s)f(s,y^{\sigma}(s))\Delta s \\ &\geq \lambda(f_{0}-\epsilon_{3}) \int_{\eta}^{\sigma(b)} H_{n}(t,s)y^{\sigma}(s)\Delta s \\ &\geq \lambda M(f_{0}-\epsilon_{3}) \|y\| m_{n}L \int_{\eta}^{\sigma(b)} \|G_{n}(.,s)\|\Delta s \\ &\geq \lambda(f_{0}-\epsilon_{3}) M m_{n} \prod_{j=1}^{n} L_{j} \|y\| \\ &\geq \|y\| = r_{3}. \end{aligned}$$

Hence $||A_{\lambda}y|| \ge ||y||$. So, if we set $\Omega_3 := \{y \in \mathcal{P} : ||y|| \le r_3\}$, then $||Ay|| \le ||y||$ for $y \in \mathcal{P} \cap \partial \Omega_3$. Now, we use assumption $\frac{1}{\prod_{j=1}^n K_j f_{\infty}} > \lambda$. Pick an $\epsilon_4 > 0$ so that

$$\lambda \prod_{j=1}^n K_j(f_\infty + \epsilon_4) \le 1.$$

Using the definition of f_{∞} , there exists an $\overline{r}_4 > 0$ such that $f(t, y) \le (f_{\infty} + \epsilon_4)y$ for all $y \ge \overline{r}_4$. We consider the two cases. Case I. Suppose f(t, y) is bounded on $[a, \sigma(b)] \times (0, \infty)$. In this case, there is N > 0 such that $f(t, y) \le N$ for $t \in [a, \sigma(b)], y \in (0, \infty)$. Let $r_4 = \max\{2r_3, \lambda N \prod_{j=1}^n K_j\}$. Then for $y \in \mathcal{P}$ with $||y|| = r_4$,

$$A_{\lambda}y(t) = \lambda \int_{a}^{\sigma(b)} H_{n}(t, s)f(s, y^{\sigma}(s))\Delta s$$

$$\leq \lambda NK \int_{a}^{\sigma(b)} \|G_{n}(., s)\|\Delta s$$

$$\leq \lambda N \prod_{j=1}^{n} K_{j}$$

$$\leq \|y\| = r_{4},$$

so that $||A_{\lambda}y|| \leq ||y||$.

Case II. Suppose f(t, y) is unbounded on $[a, \sigma(b)] \times (0, \infty)$. In this case,

 $g(r) := \max\{f(t, y) : t \in [a, \sigma(b)], 0 \le y \le r\}$

satisfies

 $\lim_{r\to\infty}g(r)=\infty.$

We can therefore choose

$$r_4 = \max\{2r_3, \overline{r}_4\}$$

such that

$$g(r_4) \ge g(r)$$

for $0 \le r \le r_4$ and hence for $y \in \mathcal{P}$ and $||y|| = r_4$, we have

$$\begin{aligned} A_{\lambda}y(t) &= \lambda \int_{a}^{\sigma(b)} H_{n}(t,s)f(s,y^{\sigma}(s))\Delta s \\ &\leq \lambda \int_{a}^{\sigma(b)} H_{n}(t,s)g(r_{4})\Delta s \\ &\leq \lambda (f_{\infty} + \epsilon_{4})r_{4}K \int_{a}^{\sigma(b)} \|G_{n}(.,s)\|\Delta s \\ &= \lambda (f_{\infty} + \epsilon_{4}) \prod_{j=1}^{n} K_{j}r_{4} \\ &\leq r_{4} = \|y\|, \end{aligned}$$

and again we hence have $||A_{\lambda}y|| \le ||y||$ for $y \in \mathcal{P} \cup \partial \Omega_4$, where $\Omega_4 = \{y \in \mathcal{B} : ||y|| \le H_4\}$ in both cases. It follows from part (ii) of Theorem (4.1) that *A* has a fixed point in $\mathcal{P} \cap (\overline{\Omega}_4 \setminus \Omega_3)$, such that $r_3 \le ||y|| \le r_4$. The proof of part (b) of this theorem is complete. Therefore, the TPBVP (4.1) has at least one positive solution. \Box

5. Existence of two positive solutions

In this section, using Theorem 5.1 (Avery-Henderson fixed-point theorem) we prove the existence of at least two positive solutions of the TPBVP (1.1).

Theorem 5.1 ([21]). Let \mathcal{P} be a cone in a real Banach space S. If φ and ψ are increasing, non-negative continuous functionals on \mathcal{P} , let θ be a non-negative continuous functional on \mathcal{P} with $\theta(0) = 0$ such that, for some positive constants r and M,

 $\psi(u) \le \theta(u) \le \varphi(u)$ and $||u|| \le M\psi(u)$

for all $u \in \overline{\mathcal{P}(\psi, r)}$. Suppose that there exist positive numbers p < q < r such that

$$\theta(\lambda u) \leq \lambda \theta(u)$$
, for all $0 \leq \lambda \leq 1$ and $u \in \partial P(\theta, q)$.

If $A: \overline{\mathcal{P}(\psi, r)} \to \mathcal{P}$ is a completely continuous operator satisfying

- (i) $\psi(Au) > r$ for all $u \in \partial \mathcal{P}(\psi, r)$,
- (ii) $\theta(Au) < q \text{ for all } u \in \partial \mathcal{P}(\theta, q),$
- (iii) $\mathcal{P}(\varphi, p) \neq \{\}$ and $\varphi(Au) > p$ for all $u \in \partial \mathcal{P}(\varphi, p)$,

then A has at least two fixed points u_1 and u_2 such that

$$p < \varphi(u_1)$$
 with $\theta(u_1) < q$ and $q < \theta(u_2)$ with $\psi(u_2) < r$.

Let the Banach space $\mathcal{B} = C[a, \sigma(b)]$ with the norm $\|.\|$ defined by $\|y\| = \max_{t \in [a, \sigma(b)]} |y(t)|$. Again define the cone $\mathcal{P} \subset \mathcal{B}$ by

$$\mathcal{P} = \{ y \in \mathcal{B} : y(t) \ge 0, \ \min_{t \in [\eta, \sigma(b)]} y(t) \ge M \|y\| \}$$

where *M* is as in (4.2), and the operator $A : \mathcal{P} \to \mathcal{B}$ by

$$Ay(t) = \int_{a}^{\sigma(b)} H_n(t,s) f(s, y^{\sigma}(s)) \Delta s$$

Let the non-negative, increasing, continuous functionals ψ , θ , and φ be defined on the cone \mathcal{P} by

$$\psi(\mathbf{y}) \coloneqq \min_{t \in [\eta, \sigma(b)]} \mathbf{y}(t), \qquad \theta(\mathbf{y}) \coloneqq \max_{t \in [\eta, \sigma(b)]} \mathbf{y}(t), \qquad \varphi(\mathbf{y}) \coloneqq \max_{t \in [a, \sigma(b)]} \mathbf{y}(t)$$
(5.1)

and let $\mathcal{P}(\psi, r) := \{y \in \mathcal{P} : \psi(y) < r\}.$

In the next theorem, we will assume

 $(\mathsf{H1})f\in \mathcal{C}([a,\sigma(b)]\times[0,\infty),[0,\infty)).$

Theorem 5.2. Assume (H) and (H1) hold. Suppose there exist positive numbers 0 such that the function*f*satisfies the following conditions:

(D1) $f(t, y) > p/(m_n \prod_{j=1}^n L_j)$ for $t \in [\eta, \sigma(b)]$ and $y \in [Mp, p]$, (D2) $f(t, y) < q/\prod_{j=1}^n K_j$ for $t \in [a, \sigma(b)]$ and $y \in [0, q/M]$, (D3) $f(t, y) > r/(Mm_n \prod_{i=1}^n L_i)$ for $t \in [\eta, \sigma(b)]$ and $y \in [r, r/M]$,

where m_n , L_j , K_j , M are as defined in (2.4)–(2.6) and (4.2) respectively. Then the TPBVP (1.1) has at least two positive solutions y_1 and y_2 such that

$$p < \max_{t \in [a,\sigma(b)]} y_1(t) \quad \text{with} \quad \max_{t \in [\eta,\sigma(b)]} y_1(t) < q,$$

$$q < \max_{t \in [\eta,\sigma(b)]} y_2(t) \quad \text{with} \quad \min_{t \in [\eta,\sigma(b)]} y_2(t) < r.$$

Proof. From (H), Lemma 2.4 and Lemma 2.8, $A\mathcal{P} \subset \mathcal{P}$. Moreover, A is completely continuous. From (5.1), for each $y \in \mathcal{P}$ we have

$$\psi(y) \le \theta(y) \le \varphi(y),$$

$$\|y\| \le \frac{1}{M} \min_{t \in [\eta, \sigma(b)]} y(t) = \frac{1}{M} \psi(y) \le \frac{1}{M} \theta(y) \le \frac{1}{M} \varphi(y).$$
(5.2)
(5.3)

For any $y \in \mathcal{P}$, (5.2) and (5.3) imply

$$\psi(\mathbf{y}) \leq \theta(\mathbf{y}) \leq \varphi(\mathbf{y}), \qquad \|\mathbf{y}\| \leq \frac{1}{M}\psi(\mathbf{y}).$$

For all $y \in \mathcal{P}$, $\lambda \in [0, 1]$ we have

$$\theta(\lambda y) = \max_{t \in [\eta, \sigma(b)]} (\lambda y)(t) = \lambda \max_{t \in [\eta, \sigma(b)]} y(t) = \lambda \theta(y).$$

It is clear that $\theta(0) = 0$.

We now show that the remaining conditions of Theorem 5.1 are satisfied.

Firstly, we shall verify that condition (iii) of Theorem 5.1 is satisfied. Since $0 \in \mathcal{P}$ and p > 0, $\mathcal{P}(\varphi, p) \neq \{\}$. Since $y \in \partial \mathcal{P}(\varphi, p)$, $Mp \leq y(t) \leq ||y|| = p$ for $t \in [\eta, \sigma(b)]$. Therefore,

$$\varphi(Ay) = \max_{t \in [a,\sigma(b)]} Ay(t)$$

$$\geq Ay(t)$$

$$= \int_{a}^{\sigma(b)} H_{n}(t,s)f(s,y^{\sigma}(s))\Delta s$$

$$\geq \frac{p}{m_{n}\prod_{j=1}^{n} L_{j}} m_{n}L \int_{\eta}^{\sigma(b)} \|G_{n}(.,s)\|\Delta s$$

$$\geq p$$

using hypothesis (D1).

Now we shall show that condition (ii) of Theorem 5.1 is satisfied. Since $y \in \partial \mathcal{P}(\theta, q)$, from (5.3) we have that $0 \le y(t) \le ||y|| \le q/M$ for $t \in [a, \sigma(b)]$. Thus

$$\theta(Ay) = \max_{t \in [\eta, \sigma(b)]} Ay(t)$$

= $\max_{t \in [\eta, \sigma(b)]} \int_{a}^{\sigma(b)} H_{n}(t, s) f(s, y^{\sigma}(s)) \Delta s$
$$\leq \frac{q}{\prod_{j=1}^{n} K_{j}} K \int_{a}^{\sigma(b)} \|G_{n}(., s)\| \Delta s = q$$

by hypothesis (D2).

Finally using hypothesis (D3), we shall show that condition (i) of Theorem 5.1 is satisfied. Since $y \in \partial \mathcal{P}(\psi, r)$, from (5.3) we have that $\min_{t \in [\eta, \sigma(b)]} y(t) = r$ and $r \leq ||y|| \leq r/M$. Then

$$\begin{split} \psi(Ay(t)) &= \min_{[\eta,\sigma(b)]} \int_{a}^{\sigma(b)} H_{n}(t,s) f(s,y^{\sigma}(s)) \Delta s \\ &= \int_{a}^{\sigma(b)} \min_{[\eta,\sigma(b)]} H_{n}(t,s) f(s,y^{\sigma}(s)) \Delta s \\ &\geq M \int_{\eta}^{\sigma(b)} \|H_{n}(.,s)\| f(s,y^{\sigma}(s)) \Delta s \\ &\geq M \frac{r}{Mm_{n} \prod_{j=1}^{n} L_{j}} m_{n} L \int_{\eta}^{\sigma(b)} \|G_{n}(.,s)\| \Delta s = r. \end{split}$$

This completes the proof. \Box

6. Examples

Example 6.1. We illustrate Theorem 4.2 with a specific time scale

$$\mathbb{T} = \left\{1 + \frac{1}{n} : n \in \mathbb{N}\right\} \cup \{1\} \cup [2, 3].$$

Consider the TPBVP:

$$\begin{cases} (-1)^{n} y^{\Delta^{2n}}(t) = e^{-y^{2}} = 0, & t \in \left[1, \frac{3}{2}\right] \subset \mathbb{T}, \\ y^{\Delta^{2i}}\left(\frac{4}{3}\right) + \frac{1}{3} y^{\Delta^{2i+1}}(1) = y^{\Delta^{2i}}(1), & \frac{1}{2} y^{\Delta^{2i}}\left(\frac{4}{3}\right) = y^{\Delta^{2i}}(2), & 0 \le i \le n-1. \end{cases}$$

$$(6.1)$$

Then a = 1, $\eta = \frac{4}{3}$, $b = \frac{3}{2}$, $\alpha_i = 1$, $\beta_i = \frac{1}{3}$, $\gamma_i = \frac{1}{2}$, $(0 \le i \le n - 1)$ and

 $f(t, y) = f(y) = e^{-y^2}, \quad y \in [0, \infty).$

Since $\lim_{y\to 0^+} (f(y)/y) = +\infty$, $\lim_{y\to +\infty} (f(y)/y) = 0$.

We can also see that for $0 \le i \le n - 1$,

$$0 \le \alpha_i(\sigma(b) - \eta) = \frac{2}{3} \le \sigma(b) - \gamma_i \eta + (\gamma_i - 1)(a - \beta_i) = 1,$$

$$0 < \gamma_i(\eta - a + \beta_i) = \frac{2}{3} < \sigma(b) - a + \beta_i = \frac{4}{3}.$$

Thus the TPBVP (6.1) has at least one positive solution by Theorem 4.2.

Example 6.2. Let us introduce an example to illustrate the usage of Theorem 5.2. Let n = 2, $\mathbb{T} = \{(\frac{2}{5})^n : n \in \mathbb{N}_0\} \cup \{0\} \cup [1, 2], f(t, y) = f(y) = \frac{100(y+1)^4}{16(y^2+999)}, a = 8/125, \eta = 4/25, b = 2/5, \alpha_1 = \beta_2 = 1/2, \beta_1 = 1/8, \gamma_1 = 3/2, \alpha_2 = 1/10, \gamma_2 = 2.$ Then condition (H) is satisfied. Green's function $G_1(t, s)$ in Lemma 2.2 is

$$G_1(t,s) = \begin{cases} G_{1_1}(t,s), & 8/125 \le s \le 4/25\\ G_{1_2}(t,s), & 4/25 < s \le 2/5, \end{cases}$$

where

$$G_{1_1}(t,s) = \frac{2000}{619} \begin{cases} (19/25 - t/2)(5s/2 + 61/1000), & 5/2s \le t, \\ (19/25 + 5s/4)(t + 61/1000) - 21/50(t - 5s/2), & t \le s, \end{cases}$$

and

$$G_{1_2}(t,s) = \frac{2000}{619} \begin{cases} (5s/4 + 141/1000)(1-t) + 663/2000(t-5s/2), & 5s/2 \le t, \\ (t/2 + 141/1000)(1-5s/2), & t \le s. \end{cases}$$

Green's function $G_2(t, s)$ in Lemma 2.2 is

$$G_2(t,s) = \begin{cases} G_{2_1}(t,s), & 8/125 \le s \le 4/25, \\ G_{2_2}(t,s), & 4/25 < s \le 2/5, \end{cases}$$

where

$$G_{2_1}(t,s) = \frac{25}{4} \begin{cases} (17/25+t)(5s/2+109/250), & 5/2s \le t, \\ (17/25+5s/2)(t+109/250)-21/250(t-5s/2), & t \le s, \end{cases}$$

and

$$G_{2_2}(t,s) = \frac{25}{4} \begin{cases} (9s/4 + 113/250)(1-t) + 149/125(t-5s/2), & 5s/2 \le t, \\ (9t/10 + 113/250)(1-5s/2), & t \le s. \end{cases}$$

From Lemma 2.5 and (2.4)–(2.6), we get

$$m_1 = 221/1061,$$
 $K_1 = 465\,426/1934\,375,$ $L_1 = 12\,276/77\,375$
 $m_2 = 149/359,$ $K_1 = 52\,299/31\,250,$ $L_2 = 1341/1250.$

Clearly *f* is continuous and increasing on $[0, \infty)$. If we take p = 0.001, q = 0.06 and r = 19 then

$$0.001 < \max_{t \in [8/125, 2/5]} y_1(t) \quad \text{with} \max_{t \in [4/25, 1]} y_1(t) < 0.06$$

$$0.06 < \max_{t \in [4/25, 1]} y_2(t) \quad \text{with} \max_{t \in [4/25, 1]} y_2(t) < 19.$$

References

- [1] M. Bohner, A. Peterson, Dynamic Equations on Time Scales, An Introduction with Applications, Birkhäuser, Boston, 2001.
- [2] M. Bohner, A. Peterson, Advances in Dynamic Equations on Time Scales, Birkhäuser, Boston, 2003.
- [3] D.R. Anderson, Solutions to second order three-point problems on time scales, J. Difference Equ. Appl. 8 (2002) 673–688.
- [4] D.R. Anderson, Nonlinear triple-point problems on time scales, Electron. J. Differential Equations 47 (2004) 1–12.
- [5] J.J. DaCunha, J.M. Davis, P.K. Singh, Existence results for singular three-point boundary value problems on time scales, J. Math. Anal. Appl. 295 (2004) 378–391.
- [6] I.Y. Karaca, Positive solutions to nonlinear three point boundary value problems on time scales, Panamer. Math. J. 17 (2007) 33–49.
- [7] E.R. Kaufmann, Positive solutions of a three-point boundary value problem on a time scale, Electron. J. Differential Equations 82 (2003) 1–11.
 [8] E.R. Kaufmann, Y. Raffoul, Eigenvalue problems of a three-point boundary value problem on a time scale, Electron. J. Qualitative Theory Differential Equations 2 (2004) 1–10.
- [9] H. Luo, Q. Ma, Positive solutions to a generalized second-order three-point boundary-value problem on time scales, Electron. J. Differential Equations 17 (2005) 1–14.
- [10] R. Ma, Positive solutions of a nonlinear three-point boundary value problem, Electron. J. Differential Equations 34 (1999) 1-8.
- [11] A.C. Peterson, Y.N. Raffoul, C.C. Tisdell, Three point boundary value problems on time scales, J. Difference Equ. Appl. 10 (2004) 843-849.
- [12] H.R. Sun, W.T. Li, Positive solutions for nonlinear three-point boundary value problems on time scales, J. Math. Anal. Appl. 299 (2004) 508-524.
- [13] D.R. Anderson, R.I. Avery, An even-order three-point boundary value problem on time scales, J. Math. Anal. Appl. 291 (2004) 514-525.
- [14] J. Henderson, Multiple solutions for 2mth order Sturm–Liouville boundary value problems on a measure chain, J. Difference Equ. Appl. 6 (2000) 417–429.
- [15] C.J. Chyan, Eigenvalue intervals for 2mth order Sturm–Liouville boundary value problems, J. Difference Equ. Appl. 8 (2002) 403–413.
- 16] J. Henderson, K.R. Prasad, Comparison of eigenvalues for Lidstone boundary value problems on a measure chain, Comput. Math. Appl. 38 (1999) 55–62.
- [17] E. Cetin, S.G. Topal, Higher order boundary value problems on time scales, J. Math. Anal. Appl. 334 (2007) 876-888.
- [18] B. Liu, Positive solutions of a nonlinear three-point boundary value problem, Comput. Math. Appl. 44 (2002) 201–211.
- [19] R. Ma, Y.N. Raffoul, Positive solutions of three-point nonlinear discrete second order boundary value problem, J. Difference Equ. Appl. 10 (2004) 129–138.
- [20] M.A. Krasnosel'skii, Positive Solutions of Operator Equations, Noordhoff, Groningen, 1964.
- [21] R.I. Avery, J. Henderson, Two positive fixed points of nonlinear operators on ordered Banach spaces, Comm. Appl. Nonlinear Anal. 8 (2001) 27–36.