

Computers and Mathematics with Applications 42 (2001) 755-765

www.elsevier.nl/locate/camwa

with applications

An International Journal

Positive Solutions of a Nonlinear *m*-Point Boundary Value Problem

RUYUN MA

Department of Mathematics, Northwest Normal University Lanzhou 730070, Gansu, P. R. China mary@nwnu.edu.cn

(Received June 2000; revised and accepted January 2001)

Abstract—Let $a_i \ge 0$ for i = 1, ..., m-3 and $a_{m-2} > 0$. Let ξ_i satisfy $0 < \xi_1 < \xi_2 < \cdots < \xi_{m-2} < 1$ and $\sum_{i=1}^{m-2} a_i \xi_i < 1$. We study the existence of positive solutions to the boundary-value problem

$$u'' + a(t)f(u) = 0,$$
 $t \in (0, 1),$
 $u(0) = 0,$ $u(1) = \sum_{i=1}^{m-2} a_i u(\xi_i),$

where $a \in C([0, 1], [0, \infty))$, and $f \in C([0, \infty), [0, \infty))$. We show the existence of at least one positive solution if f is either superlinear or sublinear by applying a fixed-point theorem in cones. © 2001 Elsevier Science Ltd. All rights reserved.

Keywords-Second-order multipoint BVP, Positive solution, Cone, Fixed point.

1. INTRODUCTION

The study of multipoint boundary value problems for linear second-order ordinary differential equations was initiated by II'in and Moiseev [1,2]. Gupta [3] studied three-point boundary value problems for nonlinear ordinary differential equations. Since then, more general nonlinear multipoint boundary value problems have been studied by several authors by using the Leray-Schauder continuation theorem, nonlinear alternatives of Leray-Schauder, coincidence degree theory, and fixed-point theorem in cones. We refer the reader to [4-12], for some recent results of nonlinear multipoint boundary value problems.

In this paper, we consider the existence of positive solutions to the equation

$$u'' + a(t)f(u) = 0, \qquad t \in (0, 1), \tag{1.1}$$

with the boundary condition

$$u(0) = 0, \qquad u(1) = \sum_{i=1}^{m-2} a_i u(\xi_i), \qquad (1.2)$$

Supported by the Natural Science Foundation of China (No. 19801028).

^{0898-1221/01/\$ -} see front matter © 2001 Elsevier Science Ltd. All rights reserved. Typeset by A_{MS} -TEX PII: S0898-1221(01)00195-X

where $a_i \ge 0$ for i = 1, ..., m-3 and $a_{m-2} > 0, 0 < \xi_1 < \xi_2 < \cdots < \xi_{m-2} < 1$ is given. We also assume the following.

(A1) $f \in C([0,\infty), [0,\infty))$ and the limits

$$f_0 := \lim_{u \to 0^+} \frac{f(u)}{u}, \qquad f_\infty := \lim_{u \to \infty} \frac{f(u)}{u}$$

exist. (We note that $f_0 = 0$ and $f_{\infty} = \infty$ correspond to the superlinear case, and $f_0 = \infty$ and $f_{\infty} = 0$ correspond to the sublinear case.)

- (A2) $a \in C([0,1], [0,\infty))$, and there exists $x_0 \in [\xi_{m-2}, 1]$ such that $a(x_0) > 0$.
- (A3) For $i = 1, ..., m 2, a_i \ge 0$, and

$$\sum_{i=1}^{m-2} a_i \xi_i < 1.$$

By the positive solution of (1.1),(1.2), we understand a function u(t) which is positive on 0 < t < 1 and satisfies the differential equation (1.1) and the boundary conditions (1.2).

Very recently, the author [11] showed the existence of positive solutions for the second-order three-point boundary value problem

$$u'' + a(t)f(u) = 0, t \in (0, 1),$$
 (1.3)

$$u(0) = 0, \qquad u(1) = \alpha u(\eta),$$
 (1.4)

which is the special case of (1.1),(1.2). The main result in [11] is the following.

THEOREM A. Assume (A1) and (A2) hold and $\alpha \eta < 1$. Then problem (1.3),(1.4) has at least one positive solution in the case

(i) $f_0 = 0$ and $f_{\infty} = \infty$ (superlinear), or

(ii) $f_0 = \infty$ and $f_\infty = 0$ (sublinear).

It is well known that for every solutions u of (1.1),(1.2), there exists $\mu_u \in [\xi_1, \xi_{m-2}]$ such that u is a solution of

$$u'' + a(t)f(u) = 0, \qquad t \in (0,1), \tag{1.5}$$

$$u(0) = 0, \qquad u(1) = \alpha u(\mu_u),$$
 (1.6)

where $\alpha = \sum_{i=1}^{m-2} a_i$. So, by using this fact and the maximal principle established for the threepoint boundary value problem in [11], we can easily establish the following result for the *m*-point boundary value problem (1.3),(1.4).

THEOREM B. Let (A1) and (A2) hold, and assume the following.

(A4)
$$(\sum_{i=1}^{m-2} a_i) \xi_{m-2} < 1.$$

Then problem (1.1),(1.2) has at least one positive solution in the case

- (i) $f_0 = 0$ and $f_{\infty} = \infty$ (superlinear), or
- (ii) $f_0 = \infty$ and $f_\infty = 0$ (sublinear).

Clearly, Condition (A3) is weaker than (A4). Our purpose here is to show the existence of positive solutions to the *m*-point boundary value problem (1.1),(1.2) under (A3). The main result is the following.

THEOREM 1. Assume (A1)-(A3) hold. Then problem (1.1),(1.2) has at least one positive solution in the case

- (i) $f_0 = 0$ and $f_{\infty} = \infty$ (superlinear), or
- (ii) $f_0 = \infty$ and $f_\infty = 0$ (sublinear).

Our methods in this paper involve establishing a maximal principle for m-point boundary value problems, but do not use the maximal principle established for the three-point boundary value problem in [11].

The proof of above theorem is based upon an application of the following well-known Guo-Krasnoselskii fixed-point theorem [13].

THEOREM 2. Let E be a Banach space, and let $K \subset E$ be a cone. Assume Ω_1 , Ω_2 are open bounded subsets of E with $0 \in \Omega_1$, $\overline{\Omega}_1 \subset \Omega_2$, and let

$$A:K\cap\left(\overline{\Omega}_2\setminus\Omega_1
ight)\longrightarrow K$$

be a completely continuous operator such that

(i) $||Au|| \leq ||u||$, $u \in K \cap \partial \Omega_1$ and $||Au|| \geq ||u||$, $u \in K \cap \partial \Omega_2$; or

(ii) $||Au|| \ge ||u||$, $u \in K \cap \partial \Omega_1$ and $||Au|| \le ||u||$, $u \in K \cap \partial \Omega_2$.

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

2. THE PRELIMINARY LEMMAS

LEMMA 1. (See [7].) Let $a_i \ge 0$ for $i = 1, \ldots, m-2$, and $\sum_{i=1}^{m-2} a_i \xi_i \ne 1$; then for $y \in C[0,1]$, the problem

$$u'' + y(t) = 0, t \in (0, 1),$$
 (2.1)

$$u(0) = 0, \qquad u(1) = \sum_{i=1}^{m-2} a_i u(\xi_i),$$
 (2.2)

has a unique solution

$$u(t) = -\int_{0}^{t} (t-s)y(s) \, ds$$

- $t \frac{\sum_{i=1}^{m-2} a_i \int_{0}^{\xi_i} (\xi_i - s) \, y(s) \, ds}{1 - \sum_{i=1}^{m-2} a_i \xi_i} + t \frac{\int_{0}^{1} (1-s)y(s) \, ds}{1 - \sum_{i=1}^{m-2} a_i \xi_i}.$

LEMMA 2. Let $a_i \ge 0$ for i = 1, ..., m-2, and $\sum_{i=1}^{m-2} a_i \xi_i < 1$. If $y \in C[0,1]$ and $y \ge 0$, then the unique solution u of problem (2.1),(2.2) satisfies

$$u \ge 0, \qquad t \in [0,1].$$

PROOF. From the fact that $u''(x) = -y(x) \le 0$, we know that the graph of u(t) is concave down on (0,1). So, if $u(1) \ge 0$, then the concavity of u together with the boundary condition u(0) = 0 implies that $u \ge 0$ for $t \in [0,1]$.

If u(1) < 0, then from the concavity of u, we know that

$$\frac{u(\xi_i)}{\xi_i} \ge \frac{u(1)}{1}, \quad \text{for } i = 1, \dots, m-2.$$
(2.3)

This implies

$$u(1) = \sum_{i=1}^{m-2} a_i u(\xi_i) \ge \sum_{i=1}^{m-2} a_i \xi_i u(1).$$
(2.4)

This contradicts the fact that $\sum_{i=1}^{m-2} a_i \xi_i < 1$.

LEMMA 3. Let $a_i \ge 0$ for i = 1, ..., m-3, $a_{m-2} > 0$, and $\sum_{i=1}^{m-2} a_i \xi_i > 1$.

If $y \in C[0,1]$ and $y(t) \ge 0$ for $t \in (0,1)$, then (2.1),(2.2) has no positive solution.

PROOF. Assume that (2.1),(2.2) has a positive solution u, then $u(\xi_i) > 0$ for i = 1, ..., m-2, and

$$u(1) = \sum_{i=1}^{m-2} a_i u\left(\xi_i\right)$$

$$= \sum_{i=1}^{m-2} a_i \xi_i \frac{u\left(\xi_i\right)}{\xi_i}$$

$$\geq \sum_{i=1}^{m-2} a_i \xi_i \frac{u\left(\bar{\xi}\right)}{\bar{\xi}}$$

$$> \frac{u\left(\bar{\xi}\right)}{\bar{\xi}}$$

$$(2.5)$$

(where $\bar{\xi} \in \{\xi_1, \ldots, \xi_{m-2}\}$ satisfies $(u(\bar{\xi}))/\bar{\xi} = \min\{(u(\xi_i))/\xi_i \mid i = 1, \ldots, m-2\}$). This contradicts the concavity of u.

If u(1) = 0, then applying $a_{m-2} > 0$, we know that $u(\xi_{m-2}) = 0$. From the concavity of u, it is easy to see that $u(t) \leq 0$ for $t \in [0, 1]$.

In the rest of the paper, we assume that $a_i \ge 0$ for $i = 1, \ldots, m-3$, $a_{m-2} > 0$, and $\sum_{i=1}^{m-2} a_i \xi_i < 1$. Moreover, we will work in the Banach space C[0, 1], and only the sup norm is used.

LEMMA 4. Let $a_i \ge 0$ for i = 1, ..., m-2, and $\sum_{i=1}^{m-2} a_i \xi_i < 1$. If $y \in C[0,1]$ and $y \ge 0$, then the unique solution u of problem (2.1),(2.2) satisfies

$$\inf_{t\in[\xi_{m-2},1]}u(t)\geq\Gamma\|u\|,$$

where

$$\Gamma = \min \left\{ \frac{a_{m-2} \left(1 - \xi_{m-2}\right)}{1 - a_{m-2} \xi_{m-2}}, \ a_{m-2} \xi_{m-2}, \ \xi_1 \right\}.$$

PROOF. We divide the proof into two steps.

STEP 1. We deal with the case that

$$\sum_{i=1}^{m-2} a_i < 1.$$
 (2.6)

Set

$$u(\bar{t}) = ||u||.$$
 (2.7)

If $\bar{t} \leq \xi_{m-2} < 1$, then

$$\min_{t \in [\xi_{m-2}, 1]} u(t) = u(1).$$
(2.8)

From the fact that $u(1) = \sum_{i=1}^{m-2} a_i u(\xi_i) \ge a_{m-2} u(\xi_{m-2})$, we get

$$u(\bar{t}) \leq u(1) + \frac{u(1) - u(\xi_{m-2})}{1 - \xi_{m-2}} (0 - 1)$$

= $u(1) - \frac{u(1)}{1 - \xi_{m-2}} + \frac{u(\xi_{m-2})}{1 - \xi_{m-2}}$
= $u(1) \left[1 - \frac{1}{1 - \xi_{m-2}} + \frac{1}{a_{m-2}(1 - \xi_{m-2})} \right]$
= $u(1) \frac{1 - a_{m-2}\xi_{m-2}}{a_{m-2}(1 - \xi_{m-2})}.$ (2.9)

This, together with (2.8), implies that

$$\min_{t \in [\xi_{m-2}, 1]} u(t) \ge \|u\| \frac{a_{m-2} \left(1 - \xi_{m-2}\right)}{1 - a_{m-2} \xi_{m-2}}.$$
(2.10)

We note that (2.6) implies

$$\frac{a_{m-2}\left(1-\xi_{m-2}\right)}{1-a_{m-2}\xi_{m-2}} > 0.$$

If $\xi_{m-2} < \overline{t} < 1$, then we claim that

$$\min_{t \in [\mathcal{E}_{m-2}, 1]} u(t) = u(1).$$
(2.11)

In fact, if $\min_{t \in [\xi_{m-2},1]} u(t) = u(\xi_{m-2})$, then we have that $\overline{t} \in [\xi_{m-2},1]$ and

$$u\left(\xi_{m-2}\right) \geq \cdots \geq u\left(\xi_{2}\right) \geq u\left(\xi_{1}\right).$$

This, together with (2.6), implies that

$$u(1) = \sum_{i=1}^{m-2} a_i u(\xi_i) \le \sum_{i=1}^{m-2} a_i u(\xi_{m-2}) < u(\xi_{m-2}) \le u(1),$$

a contradiction! Therefore, (2.11) holds.

From the concavity of u, we know that

$$\frac{u\left(\xi_{m-2}\right)}{\xi_{m-2}} \ge \frac{u\left(\bar{t}\right)}{\bar{t}} \ge u\left(\bar{t}\right). \tag{2.12}$$

Combining (2.12) with the fact that $u(1) \ge a_{m-2}u(\xi_{m-2})$, we conclude that

$$\frac{u(1)}{a_{m-2}\xi_{m-2}} \ge u(\bar{t}).$$

This, together with (2.11), implies that

$$\min_{t \in [\xi_{m-2}, 1]} u(t) \ge a_{m-2}\xi_{m-2} \|u\|.$$
(2.13)

STEP 2. We deal with the case that

$$\sum_{i=1}^{m-2} a_i \ge 1. \tag{2.14}$$

 \mathbf{Set}

$$u(\bar{t}) = \|u\|. \tag{2.15}$$

If $u(\xi_{m-2}) \leq u(1)$, then

$$\min_{t \in [\xi_{m-2}, 1]} u(t) = u(\xi_{m-2}).$$
(2.16)

It is easy to see from the concavity of u that

$$\bar{t} \in [\xi_{m-2}, 1].$$
 (2.17)

This implies that

$$rac{u\left(\xi_{m-2}
ight)}{\xi_{m-2}}\geq rac{u\left(ar{t}\,
ight)}{ar{t}}\geq u\left(ar{t}\,
ight)$$
 .

Thus,

$$\min_{t \in [\xi_{m-2}, 1]} u(t) \ge \xi_{m-2} \|u\|.$$
(2.18)

If

$$u(\xi_{m-2}) > u(1),$$
 (2.19)

then

$$\min_{t \in [\xi_{m-2}, 1]} u(t) = u(1).$$
(2.20)

Furthermore, we have

 $\bar{t} \in [\xi_1, 1]$. (2.21)

In fact, assume to the contrary that $\bar{t} \in [0, \xi_1)$, then

$$u(\xi_1) \geq u(\xi_2) \geq \cdots \geq u(\xi_{m-2}) > u(1).$$

This implies

$$u(1) = \sum_{i=1}^{m-2} a_i u(\xi_i) \ge \sum_{i=1}^{m-2} a_i u(\xi_{m-2}) > u(1) \sum_{i=1}^{m-2} a_i \ge u(1),$$

a contradiction! So (2.21) holds.

Since $\sum_{i=1}^{m-2} a_i \ge 1$, we know that there exists $\tilde{\xi} \in \{\xi_1, \ldots, \xi_{m-2}\}$ such that

$$u\left(\tilde{\xi}\right) \le u(1). \tag{2.22}$$

This implies that

$$u(\xi_1) \leq (\xi_2) \leq \cdots \leq u\left(\tilde{\xi}\right) \leq u(1). \tag{2.23}$$

Combining (2.23) and (2.21) with the concavity of u, we can conclude that

$$\frac{u(1)}{\xi_1} \ge \frac{u(\xi_1)}{\xi_1} \ge \frac{u(\bar{t})}{\bar{t}} \ge u(\bar{t}).$$
(2.24)

This together with (2.20) implies that

$$\min_{t \in [\xi_{m-2}, 1]} u(t) \ge \xi_1 ||u||.$$
(2.25)

From (2.10), (2.13), (2.18), and (2.25), we know that

$$\inf_{t\in[\xi_{m-2},1]}u(t)\geq \Gamma \|u\|,$$

where

$$\Gamma = \min\left\{\frac{a_{m-2}(1-\xi_{m-2})}{1-a_{m-2}\xi_{m-2}}, a_{m-2}\xi_{m-2}, \xi_{m-2}, \xi_{1}\right\}$$
$$= \min\left\{\frac{a_{m-2}(1-\xi_{m-2})}{1-a_{m-2}\xi_{m-2}}, a_{m-2}\xi_{m-2}, \xi_{1}\right\}.$$

3. PROOF OF MAIN THEOREM

PROOF OF THEOREM 1. SUPERLINEAR CASE. Suppose then that $f_0 = 0$ and $f_{\infty} = \infty$. We wish to show the existence of a positive solution of (1.1),(1.2). Now (1.1),(1.2) has a solution y = y(t) if and only if y solves the operator equation

$$y(t) = -\int_{0}^{t} (t-s)a(s)f(y(s)) ds$$

- $t \frac{\sum_{i=1}^{m-2} a_{i} \int_{0}^{\xi_{i}} (\xi_{i}-s) a(s)f(y(s)) ds}{1 - \sum_{i=1}^{m-2} a_{i}\xi_{i}} + t \frac{\int_{0}^{1} (1-s)a(s)f(y(s)) ds}{1 - \sum_{i=1}^{m-2} a_{i}\xi_{i}}$ (3.1)
: $\stackrel{\text{def}}{=} Ay(t).$

Denote

$$K = \left\{ y \mid y \in C[0,1], \ y \ge 0, \ \min_{\xi_{m-2} \le t \le 1} y(t) \ge \Gamma ||y|| \right\},$$
(3.2)

where Γ is defined in Lemma 4. It is obvious that K is a cone in C[0, 1]. Moreover, by Lemma 4, $AK \subset K$. It is also easy to check that $A: K \to K$ is completely continuous.

Now since $f_0 = 0$, we may choose $H_1 > 0$ so that $f(y) \le \epsilon y$, for $0 < y < H_1$, where $\epsilon > 0$ satisfies

$$\frac{\epsilon \int_0^1 (1-s)a(s)\,ds}{1-\sum_{i=1}^{m-2} a_i\xi_i} \le 1.$$
(3.3)

Thus, if $y \in K$ and $||y|| = H_1$, then from (3.1) and (3.3), we get

$$\begin{aligned} Ay(t) &\leq \frac{t \int_{0}^{1} (1-s)a(s)f(y(s)) \, ds}{1 - \sum_{i=1}^{m-2} a_{i}\xi_{i}} \\ &\leq \frac{t \int_{0}^{1} (1-s)a(s)\epsilon y(s) \, ds}{1 - \sum_{i=1}^{m-2} a_{i}\xi_{i}} \\ &\leq \frac{\int_{0}^{1} (1-s)a(s)\epsilon \, ds||y||}{1 - \sum_{i=1}^{m-2} a_{i}\xi_{i}} \\ &\leq \frac{\int_{0}^{1} (1-s)a(s)\epsilon \, dsH_{1}}{1 - \sum_{i=1}^{m-2} a_{i}\xi_{i}}. \end{aligned}$$
(3.4)

Now if we let

$$\Omega_1 = \{ y \in C[0,1] \mid ||y|| < H_1 \},$$
(3.5)

then (3.4) shows that $||Ay|| \leq ||y||$, for $y \in K \cap \partial \Omega_1$.

1

Further, since $f_{\infty} = \infty$, there exists $\hat{H}_2 > 0$ such that $f(u) \ge \rho u$, for $u \ge \hat{H}_2$, where $\rho > 0$ is chosen so that

$$\rho \Gamma \frac{1}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_{\xi_{m-2}}^{1} \xi_1 (1-s) a(s) \, ds \ge 1.$$
(3.6)

Let $H_2 = \max\{2H_1, (\hat{H}_2/\Gamma)\}$ and $\Omega_2 = \{y \in C[0, 1] \mid ||y|| < H_2\}$, then $y \in K$ and $||y|| = H_2$ implies

$$\min_{\xi_{m-2}\leq t\leq 1}y(t)\geq \Gamma\|y\|\geq \hat{H}_2,$$

and so

$$Ay(\xi_i) = -\int_0^{\xi_i} (\xi_i - s) a(s) f(y(s)) ds - \frac{\sum_{i=1}^{m-2} a_i \int_0^{\xi_i} (\xi_i - s) a(s) f(y(s)) ds}{1 - \sum_{i=1}^{m-2} a_i \xi_i} + \xi_i \frac{\int_0^1 (1 - s) a(s) f(y(s)) ds}{1 - \sum_{i=1}^{m-2} a_i \xi_i}.$$

This implies

٠

$$\begin{split} u(1) &= \sum_{i=1}^{m-2} a_{i} u\left(\xi_{i}\right) \\ &= -\sum_{i=1}^{m-2} a_{i} \int_{0}^{\xi_{i}} \left(\xi_{i} - s\right) a(s) f(y(s)) ds \\ &- \sum_{i=1}^{m-2} a_{i} \xi_{i} \frac{\sum_{i=1}^{m-2} a_{i} \int_{0}^{\xi_{i}} \left(\xi_{i} - s\right) a(s) f(y(s)) ds \\ &+ \sum_{i=1}^{m-2} a_{i} \xi_{i} \frac{\int_{0}^{1} (1 - s) a(s) f(y(s)) ds}{1 - \sum_{i=1}^{m-2} a_{i} \xi_{i}} \\ &+ \sum_{i=1}^{m-2} a_{i} \xi_{i} \frac{\int_{0}^{1} (1 - s) a(s) f(y(s)) ds}{1 - \sum_{i=1}^{m-2} a_{i} \xi_{i}} \\ &= \sum_{i=1}^{m-2} a_{i} \int_{0}^{\xi_{i}} \left(\xi_{i} - s\right) a(s) f(y(s)) ds \frac{(-1)}{1 - \sum_{i=1}^{m-2} a_{i} \xi_{i}} \\ &+ \sum_{i=1}^{m-2} a_{i} \xi_{i} \frac{\int_{0}^{1} (1 - s) a(s) f(y(s)) ds}{1 - \sum_{i=1}^{m-2} a_{i} \xi_{i}} \\ &= \frac{1}{1 - \sum_{i=1}^{m-2} a_{i} \xi_{i}} \sum_{i=1}^{m-2} a_{i} \left[-\int_{0}^{\xi_{i}} \xi_{i} a(s) f(y(s)) ds + \int_{0}^{\xi_{i}} sa(s) f(y(s)) ds \right] \\ &\geq \frac{1}{1 - \sum_{i=1}^{m-2} a_{i} \xi_{i}} \sum_{i=1}^{m-2} a_{i} \left[\int_{\xi_{i}}^{1} \xi_{i} a(s) f(y(s)) ds - \xi_{i} \int_{\xi_{i}}^{1} sa(s) f(y(s)) ds \right] \\ &(\text{we have used, in fact, that } 1 > \xi_{i}) \\ &= \frac{1}{1 - \sum_{i=1}^{m-2} a_{i} \xi_{i}} \sum_{i=1}^{m-2} a_{i} \int_{\xi_{i}}^{1} \xi_{i} (1 - s) a(s) f(y(s)) ds \\ &\geq \frac{1}{1 - \sum_{i=1}^{m-2} a_{i} \xi_{i}} \sum_{i=1}^{m-2} a_{i} \int_{\xi_{i}}^{1} \xi_{i} (1 - s) a(s) f(y(s)) ds \\ &\geq \frac{1}{1 - \sum_{i=1}^{m-2} a_{i} \xi_{i}} \sum_{i=1}^{m-2} a_{i} \int_{\xi_{i}}^{1} \xi_{i} (1 - s) a(s) f(y(s)) ds \\ &\geq \frac{1}{1 - \sum_{i=1}^{m-2} a_{i} \xi_{i}} \sum_{i=1}^{m-2} a_{i} \int_{\xi_{i}}^{1} \xi_{i} (1 - s) a(s) f(y(s)) ds. \end{split}$$

Hence, for $y \in K \cap \partial \Omega_2$,

$$||Ay|| \ge |u(1)| \ge \rho \Gamma \frac{1}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_{\xi_{m-2}}^{1} \xi_1(1-s)a(s) \, ds ||y|| \ge ||y||.$$

Therefore, by the first part of the fixed-point theorem, it follows that A has a fixed point in $K \cap (\overline{\Omega}_2 \setminus \Omega_1)$, such that $H_1 \leq ||u|| \leq H_2$. This completes the superlinear part of the theorem. SUBLINEAR CASE. Suppose next that $f_0 = \infty$ and $f_{\infty} = 0$. We first choose $H_3 > 0$ such that $f(y) \geq My$ for $0 < y < H_3$, where

$$M\Gamma \frac{1}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_{\xi_{m-2}}^{1} \xi_1 (1-s) a(s) \, ds \ge 1.$$
(3.8)

For $y \in K$ and $||y|| = H_3$, by using the method to get (3.7), we can get that

$$Ay(1) = \sum_{i=1}^{m-2} a_i Ay(\xi_i)$$

$$\geq \frac{1}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_{\xi_i}^{1} \xi_i (1-s) a(s) f(y(s)) ds$$

$$\geq \frac{1}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_{\xi_{m-2}}^{1} \xi_1 (1-s) a(s) My(s) ds$$

$$\geq \frac{1}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_{\xi_{m-2}}^{1} \xi_1 (1-s) a(s) M\Gamma ds ||y||$$

$$\geq H_3.$$
(3.9)

Thus, we may let $\Omega_3 = \{y \in C[0,1] \mid ||y|| < H_3\}$, so that

$$||Ay|| \ge ||y||, \qquad y \in K \cap \partial \Omega_3.$$

Now, since $f_{\infty} = 0$, there exists $\hat{H}_4 > 0$ so that $f(y) \leq \lambda y$ for $y \geq \hat{H}_4$, where $\lambda > 0$ satisfies

$$\frac{\lambda \int_0^1 (1-s)a(s) \, ds}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \le 1.$$
(3.10)

We consider two cases.

CASE (i). Suppose f is bounded, say $f(y) \leq N$ for all $y \in [0, \infty)$. In this case, choose

$$H_4 = \max\left\{2H_3, \frac{N\int_0^1(1-s)a(s)\,ds}{1-\sum_{i=1}^{m-2}a_i\xi_i}\right\},\,$$

so that, for $y \in K$ with $||y|| = H_4$, we have

$$\begin{aligned} Ay(t) &= -\int_{0}^{t} (t-s)a(s)f(y(s))\,ds \\ &- t \frac{\sum_{i=1}^{m-2} a_{i} \int_{0}^{\xi_{i}} (\xi_{i}-s)\,a(s)f(y(s))\,ds}{1 - \sum_{i=1}^{m-2} a_{i}\xi_{i}} + t \frac{\int_{0}^{1} (1-s)a(s)f(y(s))\,ds}{1 - \sum_{i=1}^{m-2} a_{i}\xi_{i}} \\ &\leq \frac{\int_{0}^{1} (1-s)a(s)f(y(s))\,ds}{1 - \sum_{i=1}^{m-2} a_{i}\xi_{i}} \\ &\leq \frac{\int_{0}^{1} (1-s)a(s)N\,ds}{1 - \sum_{i=1}^{m-2} a_{i}\xi_{i}} \\ &\leq H_{4}, \end{aligned}$$

and therefore, $||Ay|| \leq ||y||$.

.

Case (ii). If f is unbounded, then we know from (A1) that there is $H_4: H_4 > \max\{2H_3, (1/\Gamma) \hat{H}_4\}$ such that

$$f(y) \le f(H_4), \qquad \text{for } 0 < y \le H_4.$$

(We are able to do this, since f is unbounded.) Then for $y \in K$ and $||y|| = H_4$, we have

$$\begin{aligned} Ay(t) &= -\int_{0}^{t} (t-s)a(s)f(y(s)) \, ds \\ &- t \frac{\sum_{i=1}^{m-2} a_i \int_{0}^{\xi_i} \left(\xi_i - s\right) a(s)f(y(s)) \, ds}{1 - \sum_{i=1}^{m-2} a_i \xi_i} + t \frac{\int_{0}^{1} (1-s)a(s)f(y(s)) \, ds}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \\ &\leq t \frac{\int_{0}^{1} (1-s)a(s)f(y(s)) \, ds}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \\ &\leq \frac{\int_{0}^{1} (1-s)a(s)f(H_4) \, ds}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \\ &\leq \frac{\int_{0}^{1} (1-s)a(s)\lambda H_4 \, ds}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \\ &\leq H_4. \end{aligned}$$

Therefore, in either case, we may put

$$\Omega_4 = \{ y \in C[0,1] \mid ||y|| < H_4 \},\$$

and for $y \in K \cap \partial \Omega_4$, we may have $||Ay|| \leq ||y||$. By the second part of the fixed-point theorem, it follows that BVP (1.1),(1.2) has a positive solution. Therefore, we have completed the proof of Theorem 1.

REFERENCES

- 1. V.A. Il'in and E.I. Moiseev, Nonlocal boundary value problem of the first kind for a Sturm-Liouville operator in its differential and finite difference aspects, *Differential Equations* 23 (7), 803-810 (1987).
- 2. V.A. Il'in and E.I. Moiseev, Nonlocal boundary value problem of the second kind for a Sturm-Liouville operator, Differential Equations 23 (8), 979-987 (1987).
- 3. C.P. Gupta, Solvability of a three-point nonlinear boundary value problem for a second order ordinary differential equation, J. Math. Anal. Appl. 168, 540-551 (1992).
- 4. W. Feng and J.R.L. Webb, Solvability of a three-point boundary value problems at resonance, Nonlinear Analysis TMA 30 (6), 3227-3238 (1997).
- W. Feng and J.R.L. Webb, Solvability of a m-point boundary value problems with nonlinear growth, J. Math. Anal. Appl. 212, 467-480 (1997).
- W. Feng, On a m-point nonlinear boundary value problem, Nonlinear Analysis TMA 30 (6), 5369-5374 (1997).
- C.P. Gupta, S.K. Ntouyas and P.Ch. Tsamatos, On an m-point boundary value problem for second order ordinary differential equations, Nonlinear Analysis TMA 23 (11), 1427-1436 (1994).
- 8. C. Gupta and S. Trofimchuk, Existence of a solution to a three-point boundary values problem and the spectral radius of a related linear operator, *Nonlinear Analysis TMA* **34**, 498-507 (1998).
- 9. S.A. Marano, A remark on a second order three-point boundary value problem, J. Math. Anal. Appl. 183, 581-522 (1994).
- 10. R. Ma, Existence theorems for a second order three-point boundary value problem, J. Math. Anal. Appl. 212, 430-442 (1997).
- 11. R. Ma, Positive solutions of a nonlinear three-point boundary value problem, *Electron. J. Differential Equations* 34, 1-8 (1999).
- 12. R. Ma, Existence theorems for a second order *m*-point boundary value problem, J. Math. Anal. Appl. 211, 545-555 (1997).
- D. Guo and V. Lakshmikantham, Nonlinear Problems in Abstract Cones, Academic Press, San Diego, CA 1988.
- 14. M.A. Krasnoselskii, Positive Solutions of Operator Equations, Noordhoff, Groningen, (1964).
- H. Wang, On the existence of positive solutions for semilinear elliptic equations in annulus, J. Differential Equations 109, 1-7 (1994).