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EXISTENCE OF MULTIPLE SOLUTIONS FOR A THIRD-ORDER THREE-POINT REGULAR BOUNDARY VALUE PROBLEM

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Summary. In the paper we prove an Ambrosetti-Prodi type result for solutions u of the third-order nonlinear differential equation, satisfying $u'(0) = u'(1) = u(\eta) = 0$, $0 \le \eta \le 1$.

Keywords: Boundary value problem, lower and upper solutions, coincidence degree, Nagumo functions, Ambrosetti-Prodi results

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1. Introduction

In a recent paper, Fabry, Mawhin and Nkashama [3] have considered periodic problems of the form

$$u'' + f(x, u) = s,$$

$$u(0) - u(2\pi) = u'(0) - u'(2\pi) = 0$$

and have proved that if

$$f(x,u) \to \infty$$
 as $|u| \to \infty$

uniformly in $x \in [0, 2\pi]$, an Ambrosetti-Prodi type result [1] holds, namely, there exists s_1 such that the above problem has no solution if $s < s_1$, at least one solution if $s = s_1$, and at least two solutions if $s > s_1$. A similar result holds for

$$u' + f(x, u) = s,$$

$$u(0) = u(2\pi)$$

(see [5]) and the corresponding proofs rely on a combination of the techniques of lower and upper solutions and the degree theory.

In [2] a somewhat weakened Ambrosetti-Prodi-like [1] result is given only for the following special case of a higher order boundary value problem (BVP):

$$u^{(n)} + g(u) = s + e(x, u),$$

$$u(0) - u(2\pi) = \dots = u^{(n-1)}(0) - u^{(n-1)}(2\pi) = 0.$$

In this paper we prove an Ambrosetti-Prodi-like result [1] for the third-order BVP

$$(1)_{s} u''' + f(t, u, u', u'') = s,$$

(2)
$$u'(0) = u'(1) = u(\eta) = 0, \quad 0 \le \eta \le 1.$$

This problem models the static deflection of a three-layered elastic beam.

The proofs in this chapter are based on a combination of the techniques of lower and upper solutions and the degree theory.

2. NOTATIONS AND DEFINITIONS

$$||x|| = \max\{|x(t)|, t \in [0,1]\}.$$

Functions σ_1 and $\sigma_2 \in C^3(0,1)$ satisfying

$$\begin{split} &\sigma_1^{\prime\prime\prime}\geqslant s-f\left(t,x,\sigma_1^\prime(t),\sigma_1^{\prime\prime}(t)\right),\\ &\sigma_2^{\prime\prime\prime}\leqslant s-f\left(t,x,\sigma_2^\prime(t),\sigma_2^{\prime\prime}(t)\right) \end{split}$$

for $t\in[0,1],\,x\in\big[\min\{\sigma_1(t),\sigma_2(t)\},\max\{\sigma_1(t),\sigma_2(t)\}\big]$ and

$$\sigma_1(\eta) = \sigma_2(\eta) = 0,$$

 $\sigma'_1(0) \le 0, \quad \sigma'_1(1) \le 0,$
 $\sigma'_2(0) \ge 0, \quad \sigma'_2(1) \ge 0,$

will be called a lower and an upper solution of the BVP $(1)_s$, (2), respectively.

By replacing the above inequalities with strict inequalities we obtain the definition of a strict lower and a strict upper solution of the BVP $(1)_s$, (2).

The BVP $(1)_s$, (2) is equivalent to

$$Lu + N_s u = 0,$$

where

L:
$$\dim L \to C^0(0,1)$$
, $Lu = u'''$,
 $X = \{x \in C^2(0,1), x \text{ satisfies } (2)\}$, $\dim L = C^3(0,1) \cap X$,
 $N_s : X \to C^0(0,1)$, $N_s u = f(t, u, u', u'') - s$, $s \in \mathbb{R}$.

It can be easily proved (see [4]) that $L+N_s$ is L-compact on $\overline{\Omega}$ (with $\overline{\Omega}$ the closure of Ω), where Ω is an open bounded subset of X.

3. Lemmas and theorems

Lemma 1. (On a priori estimates) Let u be a solution of $(1)_s$, (2) and let $||u'|| \le R$, $R \in \mathbb{R}$, R > 0. Assume that for every $R \in \mathbb{R}$, R > 0 there exists a continuous function $h_R : \mathbb{R}^+ \to [a_R, \infty)$ $(a_R > 0)$ such that

$$|f(t,x,y,z)| \leqslant h_R(|z|)$$

for $x, y \in [-R, R]$, $t \in [0, 1]$, $z \in \mathbb{R}$, where

$$\int_0^\infty \frac{t \, \mathrm{d}t}{h_R(t)} = \infty.$$

Then there exists r^* (depending only on s, R, h_R) such that

$$||u''|| \leqslant r^*.$$

Proof. Let u be a solution of $(1)_s$, (2) and $||u'|| \leq R$. We define

$$\Omega(x) = \int_0^x \frac{t \, \mathrm{d}t}{h_R(|t|) + |s|}.$$

From (4) it follows that Ω is a bijective mapping of \mathbb{R}^+ onto itself. From (2) it follows that there exists $a_0 \in (0,1)$ such that $u''(a_0) = 0$. Let $r^* = \Omega^{-1}(\Omega(1) + 2R)$ and assume that $|u''(t_1)| > r^*$, where $t_1 \in (a_0,1]$. Let $[a_1,b_1] \subset [a_0,1]$ be the maximal interval containing t_1 in which $|u''(t)| \ge 1$ and let $s_1 \in (a_1,b_1]$ be such that

$$|u''(s_1)| = \varrho_1 = \max\{|u''(t)|: a_1 \leqslant t \leqslant b_1\}.$$

From (3) and (1), it follows that

(6)
$$|u'''| = |s - f(t, u, u', u'')| \le h_R(|u''|) + |s|.$$

If $u''(t) \ge 1$, then

$$\int_{a_1}^{s_1} \frac{u''u'''}{h_R(u'') + |s|} \leqslant \int_{a_1}^{s_1} u'' \, \mathrm{d}t \, .$$

The last inequality implies that $\Omega(\varrho_1) - \Omega(1) \leq 2R$ and $\varrho_1 \leq r^*$ which contradicts (5). We can obtain a similar contradiction if $u''(t) \leq -1$ on $[a_1, s_1]$. For $t_1 \in [0, a_0]$ the proof is analogous. Lemma 1 is proved.

Theorem 2. Let σ_1 be a lower solution and σ_2 an upper solution of the BVP $(1)_s$, (2) and let $\sigma'_1(t) \leq \sigma'_2(t)$ for every $t \in [0,1]$. If the function f satisfies (3), then the BVP $(1)_s$, (2) has a solution u such that

$$\sigma'_1(t) \leqslant u'(t) \leqslant \sigma'_2(t)$$
 for each $t \in [0, 1]$.

Proof. The theorem follows from Lemma 1 (On a priori estimates) and from the results given in [6].

Remark. [6] deals with the BVP

$$u''' = f(t, u, u', u''),$$
 (2).

The existence of a solution u satisfying

$$\sigma_1'(t) \leqslant u'(t) \leqslant \sigma_2'(t)$$

where σ_1 , σ_2 is a lower and an upper solution, respectively, is proved under a more general growth condition than (3).

Theorem 3. Let f be nonincreasing (or nondecreasing) for $t \in [0, \eta]$ (for $t \in [\eta, 1]$) as a function of x for every fixed $y, z \in \mathbb{R}$. Further suppose there exist $R_1, s_1 \in \mathbb{R}$, $R_1 > 0$ such that

(7)
$$f(t, R_1(t-\eta), 0, 0) < s_1 \text{ for } t \in [0, 1],$$

and for any $r_1 \geqslant R_1$ the inequality

(8)
$$s_1 < f(t, -r_1(t-\eta), y, 0) \text{ for } t \in [0, 1], y \leqslant -r_1,$$

is valid. If the function f satisfies (3), then there exists $s_0 < s_1$ (with the posibility that $s_0 = -\infty$) such that for $s < s_0$ the BVP (1)_s, (2) has no solution and for $s \in (s_0, s_1]$ the BVP (1)_s, (2) has at least one solution.

Proof. Let $s^* = \max \{f(t,0,0,0); t \in [0,1]\}$. From (7) and (8) it follows that $s^* - f(t,x,0,0) \ge 0$ and $s^* - f(t,x,-R_1,0) \le 0$ for $t \in [0,1], x \in [\min\{0,-R_1(t-\eta)\}, \max\{0,-R_1(t-\eta)\}]$. From the last two inequalities we get that $\sigma_1 = -R_1(t-\eta)$ is a lower solution of $(1)_{s^*}$, (2) and $\sigma_2 = 0$ is an upper solution of the BVP $(1)_{s^*}$, (2), so Theorem 2 implies that the BVP $(1)_{s^*}$, (2) has a solution.

Next we show that if the BVP $(1)_s$, (2) has a solution u for $s = s < s_1$ then it also has a solution for $s \in [s, s_1]$. If $s \in [s, s_1]$ then u''' = s - f(t, u, u', u'') and $u''' \le s - f(t, x, u', u'')$ for $t \in [0, \eta], x \ge u$ or for $t \in [\eta, 1], x \le u$. It is easily seen that for $s \le s_1$ all solutions of $(1)_s$, (2) satisfy the relation $-R_1 \le u'$. If $u'(t_0) \le -R_1$ for some $t_0 \in (0, 1)$, then there exists $t_1 \in (0, 1)$ such that $\min\{u'(t), t \in (0, 1)\} = u'(t_1)$, $u''(t_1) = 0$, $u'''(t_1) \ge 0$. If $t_1 \in [\eta, 1)$ then $u'(t_1) = -r_1 \le -R_1$, $u'(t) \ge -r_1$ for $t \in [\eta, 1)$ and $u(t_1) \ge -r_1(t_1 - \eta)$. From (8) it follows that $s_1 < f(t_1, u(t_1), -r_1, 0)$, $u'''(t_1) < 0$ and this contradicts our assumption. A similar contradiction can be obtained for $t_1 \in (0, \eta]$.

(8) implies that $s - f(t, x, -R_1, 0) \leq 0$ for $t \in [0, 1], x \in [\min\{u(t), -R_1(t - \eta)\}, \max\{u(t), -R_1(t - \eta)\}]$. Setting $\sigma_1 = -R_1(t - \eta), \sigma_2 = u$ and using Theorem 2 we can see that the BVP $(1)_s$, (2) has a solution.

Taking $s_0 = \inf \{ s \in \mathbb{R} : (1)_s, (2) \text{ has a solution} \}$ with $s_0 = -\infty$ if the BVP $(1)_s$, (2) has a solution for any $s \leq s_1$, it follows from the above discussion that $s_0 \leq s^* < s_1$ and that $(1)_s$, (2) has a solution for any $s \in (s_0, s_1]$. Theorem 3 is proved.

Lemma 4. Let $\Omega = \{x \in \text{dom } L : \sigma_1'(t) < x'(t) < \sigma_2'(t), ||x''|| < k\}$, where $\sigma_1 < \sigma_2$, σ_1 is a strict lower solution and σ_2 is a strict upper solution of $(1)_s$, (2). If f satisfies (3) then there exists $k \in \mathbb{R}$ such that the coincidence degree of $L + N_s$ in Ω relative to L (see [4]) satisfies

$$d_L(L+N_s,\Omega)=\pm 1 \pmod{2}$$
.

Proof. We define

$$g(t,x,y,z) = f(t,\alpha(t,x),\beta(t,y),z) - y + \beta(t,y),$$

$$\alpha(t,x) = \begin{cases} \min\{\sigma_1(t),\sigma_2(t)\} & \text{for } x < \min\{\sigma_1(t),\sigma_2(t)\}, \\ x & \text{for } \min\{\sigma_1(t),\sigma_2(t)\} \leqslant x \leqslant \max\{\sigma_1(t),\sigma_2(t)\}, \\ \max\{\sigma_1(t),\sigma_2(t)\} & \text{for } x > \max\{\sigma_1(t),\sigma_2(t)\}, \end{cases}$$

$$\beta(t,y) = \begin{cases} \sigma_1'(t) & \text{for } y' < \sigma_1'(t), \\ y & \text{for } \sigma_1'(t) \leqslant y \leqslant \sigma_2'(t), \\ \sigma_2'(t) & \text{for } y' > \sigma_2'(t). \end{cases}$$

The BVP

$$(9)_s u''' + g(t, u, u', u'') = s, (2)$$

can be written in the form of an operator equation

$$Lu + G_s u = 0$$
 in dom L ,

where $G_s: X \to C^0(0,1), G_s u = g(t, u, u', u'') - s$.

In $\overline{\Omega}$ the BVP (1)_s, (2) is equivalent to the BVP (9)_s, (2), the operator equation $Lu + N_s u = 0$ is equivalent to the operator equation $Lu + G_s u = 0$ and

$$d_L(L+G_s,\Omega)=d_L(L+N_s,\Omega).$$

We define $\Omega_1 = \{x \in \text{dom } L : ||x'|| < r^*, ||x''|| < k\}$, where $r^* > \max\{||\sigma_1||, ||\sigma_2||\}$. We shall prove that for $\lambda \in [0, 1]$ every solution of the equation

(10)
$$Lu - (1 - \lambda)Iu + \lambda G_s u = 0,$$

where Iu = u', satisfies $u \notin \overline{\Omega}_1$. If $||u'|| \ge r^*$, then there exists $t_0 \in (0,1)$ such that

$$u'(t_0) \geqslant r^*$$
 (or $u'(t_0) \leqslant -r^*$),
 $u''(t_0) = 0$,
 $u'''(t_0) \leqslant 0$ ($u'''(t_0) \geqslant 0$).

If r^* is large enough, then

$$f(t, \alpha(t, x), \sigma'_1, 0) - s + r^* + \sigma'_1 > 0$$
 and $f(t, \alpha(t, x), \sigma'_2, 0) - s - r^* + \sigma'_2 < 0$ for $x \in \mathbb{R}, t \in [0, 1]$.

For $u'(t_0) \leqslant -r^*$ we obtain

$$u'''(t_0) - (1-\lambda)u'(t_0) + \lambda \Big(f\big(t_0,\alpha\big(t_0,u(t_0),\sigma_1'(t_0),0\big) - s - u'(t_0) + \sigma_1'(t_0)\big)\Big) = 0.$$

It follows from the last equality that $u'''(t_0) < 0$ which contradicts $u'''(t_0) \ge 0$. A similar contradiction can be obtained if we suppose that $u'(t_0) \ge r^*$. We have proved that $||u'|| < r^*$. Since (3) is valid we get the inequality

$$\Big|-(1-\lambda)y-\lambda\Big(f\big(t,\alpha(t,x),\beta(t,y),z\big)-s-y+\beta(t,y)\Big)\Big|\leqslant h_R(|z|)+2r^*+|s|$$

for $y < r^*$, and

$$\int_0^\infty \frac{s\,\mathrm{d}s}{h_R(s)+2r^*+|s|}\geqslant \frac{1}{1+\frac{2r^*+|s|}{a\,\mathrm{R}}}\int_0^\infty \frac{s\,\mathrm{d}s}{h_R(s)}=\infty.$$

The last inequality implies that we can use Lemma 1 and for k large enough also ||u''|| < k is satisfied.

For $\lambda=0$ the equation (10) has only the trivial solution and $d_L(L-I,\Omega_1)=\pm 1\pmod 2$. By the property of invariance under a homotopy we obtain $d_L(L+G_s,\Omega_1)=\pm 1\pmod 2$. Next we prove that every solution u of the equation $Lu+G_su=0$ satisfies $u\in\Omega\subset\Omega_1$. If $u'(t_1)>\sigma_2'(t_1)$ for some $t_1\in(0,1)$ then there exists an interval $(a,b)\subset(0,1),\ t_1\in(a,b),\ u'(t)>\sigma_2'(t)$ for $t\in(a,b)$ and $u'(a)=\sigma_2'(a),\ u'(b)=\sigma_2'(b)$. This implies that there exists $t_2\in(a,b)$ such that

$$u'(t_2) > \sigma'_2(t_2),$$

 $u''(t_2) = \sigma''_2(t_2),$
 $u'''(t_2) \leqslant \sigma'''(t_2).$

Since u is a solution of (9) and σ_2 is a strict upper solution of (1)_s, (2), it follows that

$$u'''(t_2) + f\left(t, \alpha(t_2, u(t_2), \sigma_2'(t_2), \sigma_2''(t_2))\right) - s - u'(t_2) + \sigma_2'(t_2) = 0,$$

$$u'''(t_2) > \sigma_2'''(t_2).$$

This contradicts the inequality $u'''(t_2) \leqslant \sigma_2'''(t_2)$. If $u'(t) \leqslant \sigma_2'(t)$ for $t \in (0,1)$ and there exists $t_3 \in (0,1)$ such that $u'(t_3) = \sigma_2'(t_3)$ then $u''(t_3) = \sigma_2''(t_3)$ and $u'''(t_3) \leqslant \sigma_2'''(t_3)$. This implies that

$$u'''(t_3) + f(t_3, \alpha(t_3, u(t_3), \sigma_2'(t_3), \sigma_2''(t_3))) - s = 0$$

and since σ_2 is a strict upper solution of (9) we obtain $u'''(t_3) > \sigma_2'''(t_3)$. This contradicts $u'''(t_3) \leqslant \sigma_2'''(t_3)$.

It is possible to prove in a similar way that $u'(t) > \sigma_1'(t)$ for every possible solution u of the equation $Lu + G_s u = 0$ and for every $t \in [0, 1]$.

By using the excision property of the degree we obtain

$$d_L(L+G_s,\Omega)=\pm 1 \pmod{2}$$

and, finally,

$$d_L(L+N_s,\Omega)=\pm 1 \pmod{2}.$$

Lemma 4 is proved.

Theorem 5. Let us suppose that the assumptions of Theorem 3 are fulfilled. Moreover, suppose that there exists $M(s_1) \in \mathbb{R}$ such that for $s \leq s_1$ any solution of the BVP $(1)_s$, (2) satisfies the inequality

(11)
$$u'(t) \leqslant M(s_1) \text{ for } t \in [0, 1]$$

and that there exists $\alpha \in \mathbb{R}$ such that

$$(12) f(t, x, y, z) \geqslant \alpha$$

for $t \in [0,1]$, $x \in [\min\{-R_1(t-\eta), M(s_1)(t-\eta)\}, \max\{-R_1(t-\eta), M(s_1)(t-\eta)\}]$, $y \in [-R_1, M(s_1)]$, $z \in \mathbb{R}$. Then the number s_0 provided by Theorem 3 is finite and for $s < s_0$ the BVP $(1)_s$, (2) has no solution,

for $s = s_0$ the BVP (1)_s, (2) has at least one solution,

for $s \in (s_0, s_1]$ the BVP $(1)_s$, (2) has at least two solutions.

Proof. First we prove that s_0 is finite. Let u be a solution of $(1)_s$, (2). From $(1)_s$ it follows that $u''' \leq s - \alpha$. From (2) it follows that

$$u''(t) \geqslant \frac{1}{4}(\alpha - s)$$
 for $t \in [0, \frac{1}{4}]$ or $u''(t) \leqslant \frac{1}{4}(s - \alpha)$ for $t \in [\frac{3}{4}, 1]$.

If we take s such that $\frac{\alpha-s}{16} > M(s_1)$ we obtain a contradiction to (10).

Let $s \in (s_0, s_1)$ and let u be a solution of the BVP $(1)_s$, (2) for s = s. We can assume that $R_1 \leq |M(s_1)|$.

Let $\Omega_1 = \{x \in X : ||x(t)|| < |M(s_1)|, ||x'(t)|| < |M(s_1)|, ||x''(t)|| < \varrho\}$, where ϱ is taken sufficiently large. Since the BVP $(1)_s$, (2) has no solution for $s_{-1} < s_0$, it is a consequence of the basic properties of the degree that

(13)
$$d_L(L+N_{s_{-1}},\Omega_1)=0.$$

On the other hand, for $s \leq s_1$ all solutions of $(1)_s$, (2) satisfy the inequality $||u'|| < |M(s_1)|$. If ϱ is large enough and $s \in [s_{-1}, s_1]$ then we have $||u''|| < \varrho$ for all solutions of $(1)_s$, (2) (the bound given by Lemma 1 can be taken independent of s for $s \in [s_{-1}, s_1]$). From the properties of the degree and from (13) it follows that $d_L(L + N_s, \Omega_1) = 0$ for $s \in [s_{-1}, s_1] \supset (s_0, s_1]$.

Let $\Omega_{\varepsilon} = \{x \in X : ||x(t)|| < |M(s_1)|, -|M(s_1)| < x'(t) < u'(t) + \varepsilon \text{ for } t \in [0,1], ||x''(t)|| < \varrho\}, \text{ where } u(t) \text{ is a solution of } (1)_s, (2) \text{ for } s = s \in (s_0, s_1) \text{ and } \underline{u}(t) = u(t) + \varepsilon(t-\eta). \text{ For } s \in (s, s_1] \text{ it is possible (because } f \text{ is continuous) to } to$

take ε such that $\|\underline{u}'\| < |M(s_1)|$ and $\underline{u}(t)$ is a strict upper solution of $(1)_s$, (2). $-|M(s_1)|(t-\eta)$ is a strict lower solution of $(1)_s$, (2). According to Lemma 5 for $s \in (s, s_1]$ we have

(14)
$$d_L(L+N_s,\Omega_{\epsilon})=\pm 1 \pmod{2}.$$

From the additivity property of the degree it follows that

(15)
$$d_L(L+N_s,\Omega_1-\overline{\Omega}_{\varepsilon})=\pm 1 \pmod{2}$$

for $s \in (s, s_1]$. Relations (14), (15) imply the existence of a solution of the BVP (1)_s, (2) in Ω_{ε} and in $\Omega_1 - \overline{\Omega}_{\varepsilon}$. Since s is arbitrary in (s_0, s_1) , the BVP (1)_s, (2) has at least two solutions for $s \in (s_0, s_1]$.

Now we prove that $(1)_s$, (2) has a solution for $s = s_0$. Let us take a sequence $\{s_n\}_{n=1}^{\infty}$, where $s_n \in (s_0, s_1]$, $n \in N$, $\lim_{n \to \infty} s_n = s_0$. We know that for any s_n $(1)_s$, (2) has a solution u_n satisfying $||u_n|| < |M(s_1)|$, $||u'_n|| < |M(s_1)|$, and according to Lemma 1 we get $||u''_n|| < \varrho$ for ϱ large enough. Since u_n is a solution of $(1)_{s_n}$, (2) the sequence $\{u'''_n\}_{n=1}^{\infty}$ is bounded in $C^0(0,1)$. By the Arzela-Ascoli lemma we can suppose that $\{u_n\}_{n=1}^{\infty}$ converges in $C^2(0,1)$ to a solution of $(1)_s$, (2). Theorem 5 is proved.

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