Research Article

Unbounded Solutions of Second-Order Multipoint Boundary Value Problem on the Half-Line

Lishan Liu,^{1,2} Xinan Hao,¹ and Yonghong Wu²

¹ School of Mathematical Sciences, Qufu Normal University, Qufu 273165, Shandong, China
 ² Department of Mathematics and Statistics, Curtin University of Technology, Perth, WA 6845, Australia

Correspondence should be addressed to Lishan Liu, lls@mail.qfnu.edu.cn

Received 14 May 2010; Revised 4 September 2010; Accepted 11 October 2010

Academic Editor: Vicentiu Radulescu

Copyright © 2010 Lishan Liu et al. This is an open access article distributed under the Creative Commons Attribution License, which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

This paper investigates the second-order multipoint boundary value problem on the half-line $u''(t) + f(t, u(t), u'(t)) = 0, t \in \mathbb{R}^+, \alpha u(0) - \beta u'(0) - \sum_{i=1}^n k_i u(\xi_i) = a \ge 0, \lim_{t \to +\infty} u'(t) = b > 0$, where $\alpha > 0, \beta > 0, k_i \ge 0, 0 \le \xi_i < \infty$ (i = 1, 2, ..., n), and $f : \mathbb{R}^+ \times \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ is continuous. We establish sufficient conditions to guarantee the existence of unbounded solution in a special function space by using nonlinear alternative of Leray-Schauder type. Under the condition that f is nonnegative, the existence and uniqueness of unbounded positive solution are obtained based upon the fixed point index theory and Banach contraction mapping principle. Examples are also given to illustrate the main results.

1. Introduction

In this paper, we consider the following second-order multipoint boundary value problem on the half-line

$$u''(t) + f(t, u(t), u'(t)) = 0, \quad t \in \mathbb{R}^+,$$

$$\alpha u(0) - \beta u'(0) - \sum_{i=1}^n k_i u(\xi_i) = a \ge 0, \qquad \lim_{t \to +\infty} u'(t) = b > 0,$$
(1.1)

where $\alpha > 0$, $\beta > 0$, $k_i \ge 0$, $0 < \xi_1 < \xi_2 < \cdots < \xi_n < \infty$, and $f : \mathbb{R}^+ \times \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ is continuous, in which $\mathbb{R}^+ = [0, +\infty)$, $\mathbb{R} = (-\infty, +\infty)$.

The study of multipoint boundary value problems (BVPs) for second-order differential equations was initiated by Bicadze and Samarski [1] and later continued by II'in and

Moiseev [2, 3] and Gupta [4]. Since then, great efforts have been devoted to nonlinear multipoint BVPs due to their theoretical challenge and great application potential. Many results on the existence of (positive) solutions for multi-point BVPs have been obtained, and for more details the reader is referred to [5–10] and the references therein. The BVPs on the half-line arise naturally in the study of radial solutions of nonlinear elliptic equations and models of gas pressure in a semi-infinite porous medium [11–13] and have been also widely studied [14–27]. When n = 1, $\beta = 0$, a = b = 0, BVP (1.1) reduces to the following three-point BVP on the half-line:

$$u''(t) + f(t, u(t), u'(t)) = 0, \quad t \in (0, +\infty),$$

$$u(0) = \alpha u(\eta), \qquad \lim_{t \to +\infty} u'(t) = 0,$$

(1.2)

where $\alpha \neq 1, \eta \in (0, +\infty)$. Lian and Ge [16] only studied the solvability of BVP (1.2) by the Leray-Schauder continuation theorem. When $k_i = 0, i = 1, 2, ..., n$, and nonlinearity f is variable separable, BVP (1.1) reduces to the second order two-point BVP on the half-line

$$u'' + \Phi(t)f(t, u, u') = 0, \quad t \in (0, +\infty),$$

$$au(0) - bu'(0) = u_0 \ge 0, \qquad \lim_{t \to +\infty} u'(t) = k > 0.$$
 (1.3)

Yan et al. [17] established the results of existence and multiplicity of positive solutions to the BVP (1.3) by using lower and upper solutions technique.

Motivated by the above works, we will study the existence results of unbounded (positive) solution for second order multi-point BVP (1.1). Our main features are as follows. Firstly, BVP (1.1) depends on derivative, and the boundary conditions are more general. Secondly, we will study multi-point BVP on infinite intervals. Thirdly, we will obtain the unbounded (positive) solution to BVP (1.1). Obviously, with the boundary condition in (1.1), if the solution exists, it is unbounded. Hence, we extend and generalize the results of [16, 17] to some degree. The main tools used in this paper are Leray-Schauder nonlinear alternative and the fixed point index theory.

The rest of the paper is organized as follows. In Section 2, we give some preliminaries and lemmas. In Section 3, the existence of unbounded solution is established. In Section 4, the existence and uniqueness of positive solution are obtained. Finally, we formulate two examples to illustrate the main results.

2. Preliminaries and Lemmas

Denote $v_0(t) = t + (a/b + \delta)/\Delta$, where $\Delta = \alpha - \sum_{i=1}^n k_i \neq 0, \delta = \beta + \sum_{i=1}^n k_i \xi_i$. Let

$$E = C^1_{\infty}(\mathbb{R}^+, \mathbb{R}) = \left\{ x \in C^1(\mathbb{R}^+, \mathbb{R}) : \lim_{t \to +\infty} \frac{x(t)}{1 + v_0(t)} \text{ exists}, \ \lim_{t \to +\infty} x'(t) \text{ exists} \right\}.$$
 (2.1)

For any $x \in E$, define

$$\|x\|_{\infty} = \max\left\{\sup_{t\in\mathbb{R}^{+}} \left|\frac{x(t)}{1+v_{0}(t)}\right|, \ \sup_{t\in\mathbb{R}^{+}} |x'(t)|\right\},\tag{2.2}$$

then $E = C^1_{\infty}(\mathbb{R}^+, \mathbb{R})$ is a Banach space with the norm $\|\cdot\|_{\infty}$ (see [17]).

The Arzela-Ascoli theorem fails to work in the Banach space *E* due to the fact that the infinite interval $[0, +\infty)$ is noncompact. The following compactness criterion will help us to resolve this problem.

Lemma 2.1 (see [17]). Let $M \subset E = C^1_{\infty}(\mathbb{R}^+, \mathbb{R})$. Then, M is relatively compact in E if the following conditions hold:

- (a) *M* is bounded in *E*;
- (b) the functions belonging to $\{y : y(t) = x(t)/(1+v_0(t)), x \in M\}$ and $\{z : z(t) = x'(t), x \in M\}$ are locally equicontinuous on \mathbb{R}^+ ;
- (c) the functions from $\{y : y(t) = x(t)/(1 + v_0(t)), x \in M\}$ and $\{z : z(t) = x'(t), x \in M\}$ are equiconvergent, at ∞ .

Throughout the paper we assume the following.

(H₁) Suppose that $f(t,0,0) \neq 0$, $t \in \mathbb{R}^+$, and there exist nonnegative functions $p(t), q(t), r(t) \in L^1[0, +\infty)$ with $tp(t), tq(t), tr(t) \in L^1[0, +\infty)$ such that

$$|f(t, (1+v_0(t))u, v)| \le p(t)|u| + q(t)|v| + r(t), \quad \text{a.e.} \ (t, u, v) \in \mathbb{R}^+ \times \mathbb{R} \times \mathbb{R}.$$
(2.3)

(H₂) $\Delta = \alpha - \sum_{i=1}^{n} k_i > 0.$ (H₃) $P_1 + Q_1 < 1$, where

$$P_1 = \int_0^{+\infty} p(t)dt, \qquad Q_1 = \int_0^{+\infty} q(t)dt.$$
 (2.4)

Denote

$$P_{2} = \int_{0}^{+\infty} (1 + v_{0}(t))p(t)dt, \qquad Q_{2} = \int_{0}^{+\infty} (1 + v_{0}(t))q(t)dt,$$

$$R_{1} = \int_{0}^{+\infty} r(t)dt, \qquad R_{2} = \int_{0}^{+\infty} (1 + v_{0}(t))r(t)dt.$$
(2.5)

Lemma 2.2. Supposing that $\sigma(t) \in L^1[0, +\infty)$ with $t\sigma(t) \in L^1[0, +\infty)$, then BVP

$$u''(t) + \sigma(t) = 0, \quad t \in \mathbb{R}^+,$$

$$\alpha u(0) - \beta u'(0) - \sum_{i=1}^n k_i u(\xi_i) = a \ge 0, \qquad \lim_{t \to +\infty} u'(t) = b > 0$$
(2.6)

has a unique solution

$$u(t) = \int_0^{+\infty} G(t,s)\sigma(s)ds + \frac{a+b\delta}{\Delta} + bt, \quad t \in \mathbb{R}^+,$$
(2.7)

where

$$G(t,s) = \begin{cases} \frac{\beta + \sum_{i=1}^{j} k_i \xi_i + \sum_{i=j+1}^{n} k_i s}{\Delta} + t, \\ t \in \mathbb{R}^+, \max\{t, \xi_j\} \le s \le \xi_{j+1}, \ j = 0, 1, 2, \dots, n, \\ \frac{\beta + \sum_{i=1}^{j} k_i \xi_i + \sum_{i=j+1}^{n} k_i s}{\Delta} + s, \\ t \in \mathbb{R}^+, \ \xi_j \le s \le \min\{t, \xi_{j+1}\}, \ j = 0, 1, 2, \dots, n, \end{cases}$$
(2.8)

in which $\xi_0 = 0, \xi_{n+1} = +\infty$, and $\sum_{i=m_1}^{m_2} f(i) = 0$ for $m_2 < m_1$.

Proof. Integrating the differential equation from t to $+\infty$, one has

$$u'(t) = b + \int_{t}^{+\infty} \sigma(s) ds, \quad t \in \mathbb{R}^{+}$$
(2.9)

Then, integrating the above integral equation from 0 to *t*, noticing that $\sigma(t) \in L^1[0, +\infty)$ and $t\sigma(t) \in L^1[0, +\infty)$, we have

$$u(t) = u(0) + bt + \int_0^t \int_s^{+\infty} \sigma(\tau) d\tau \, ds.$$
 (2.10)

Since $\alpha u(0) - \beta u'(0) - \sum_{i=1}^{n} k_i u(\xi_i) = a$, it holds that

$$u(t) = \frac{1}{\Delta} \left[a + b\delta + \beta \int_0^{+\infty} \sigma(s) ds + \sum_{i=1}^n k_i \int_0^{\xi_i} \int_s^{+\infty} \sigma(\tau) d\tau ds \right] + bt + \int_0^t \int_s^{+\infty} \sigma(\tau) d\tau ds$$
$$= \frac{1}{\Delta} \left[\beta \int_0^{+\infty} \sigma(s) ds + \sum_{i=1}^n k_i \int_0^{\xi_i} s\sigma(s) ds + \sum_{i=1}^n k_i \int_{\xi_i}^{+\infty} \xi_i \sigma(s) ds \right]$$
$$+ \int_0^t s\sigma(s) ds + \int_t^{+\infty} t\sigma(s) ds + bt + \frac{a + b\delta}{\Delta}.$$
(2.11)

By using arguments similar to those used to prove Lemma 2.2 in [9], we conclude that (2.7) holds. This completes the proof. $\hfill \Box$

Now, BVP (1.1) is equivalent to

$$u(t) = \int_0^{+\infty} G(t,s) f(s,u(s),u'(s)) ds + \frac{a+b\delta}{\Delta} + bt, \quad t \in \mathbb{R}^+.$$
(2.12)

Letting $v(t) = u(t) - bt - ((a + b\delta)/\Delta), t \in \mathbb{R}^+$, (2.12) becomes

$$v(t) = \int_0^{+\infty} G(t,s) f\left(s, v(s) + \frac{a+b\delta}{\Delta} + bs, v'(s) + b\right) ds, \quad t \in \mathbb{R}^+.$$
(2.13)

For $v \in E$, define operator $A : E \to E$ by

$$Av(t) = \int_0^{+\infty} G(t,s) f\left(s, v(s) + \frac{a+b\delta}{\Delta} + bs, v'(s) + b\right) ds, \quad t \in \mathbb{R}^+.$$
(2.14)

Then,

$$(Av)'(t) = \int_{t}^{+\infty} f\left(s, v(s) + \frac{a+b\delta}{\Delta} + bs, v'(s) + b\right) ds, \quad t \in \mathbb{R}^{+}.$$
 (2.15)

Set

$$\gamma(t) = \begin{cases} t + \frac{\delta}{\Delta}, & t \in [0, 1], \\ 1 + \frac{\delta}{\Delta}, & t \in (1, +\infty). \end{cases}$$
(2.16)

Remark 2.3. G(t, s) is the Green function for the following associated homogeneous BVP on the half-line:

$$u''(t) + f(t, u(t), u'(t)) = 0, \quad t \in \mathbb{R}^+,$$

$$\alpha u(0) - \beta u'(0) - \sum_{i=1}^n k_i u(\xi_i) = 0, \qquad \lim_{t \to +\infty} u'(t) = 0.$$
(2.17)

It is not difficult to testify that

$$\frac{G(t,s)}{\gamma(t)} \ge \frac{G(\tau,s)}{1+\upsilon_0(\tau)}, \quad \forall t, s, \tau \in \mathbb{R}^+,$$

$$G(t,s) \le G(s,s), \quad \frac{G(t,s)}{1+\upsilon_0(t)} \le 1, \quad \forall t, s \in \mathbb{R}^+.$$
(2.18)

Let us first give the following result of completely continuous operator.

Lemma 2.4. Supposing that (H_1) and (H_2) hold, then $A : E \to E$ is completely continuous.

Proof. (1) First, we show that $A : E \to E$ is well defined.

For any $v \in E$, there exists $d_1 > 0$ such that $||v||_{\infty} \le d_1$. Then,

$$\frac{|Av(t)|}{1+v_0(t)} \leq \int_0^{+\infty} \frac{G(t,s)}{1+v_0(t)} \left| f\left(s,v(s) + \frac{a+b\delta}{\Delta} + bs,v'(s) + b\right) \right| ds$$

$$\leq \int_0^{+\infty} p(s) \left(\frac{|v(s)|}{1+v_0(s)} + b \right) ds + \int_0^{+\infty} q(s) \left(|v'(s)| + b \right) ds + \int_0^{\infty} r(s) ds \qquad (2.19)$$

$$\leq (d_1 + b) (P_1 + Q_1) + R_1, \quad t \in \mathbb{R}^+,$$

so

$$\sup_{t \in \mathbb{R}^+} \frac{|Av(t)|}{1 + v_0(t)} \le (d_1 + b)(P_1 + Q_1) + R_1.$$
(2.20)

Similarly,

$$\begin{split} |(Av)'(t)| &= \left| \int_{t}^{+\infty} f\left(s, v(s) + \frac{a + b\delta}{\Delta} + bs, v'(s) + b\right) ds \right| \\ &\leq \int_{t}^{+\infty} \left[p(s) \left(\frac{|v(s)|}{1 + v_0(s)} + b \right) + q(s) |v'(s) + b| + r(s) \right] ds, \quad t \in \mathbb{R}^+, \\ &\sup_{t \in \mathbb{R}^+} |(Av)'(t)| \leq \int_{0}^{+\infty} \left[p(s) \left(\frac{|v(s)|}{1 + v_0(s)} + b \right) + q(s) |v'(s) + b| + r(s) \right] ds \\ &\leq (d_1 + b) (P_1 + Q_1) + R_1. \end{split}$$

$$(2.21)$$

Further,

$$\begin{aligned} |Av(t)| &\leq \int_{0}^{+\infty} G(t,s) \left| f\left(s, v(s) + \frac{a+b\delta}{\Delta} + bs, v'(s) + b\right) \right| ds \\ &\leq \int_{0}^{+\infty} (1+v_0(s)) \left[p(s) \left(\frac{|v(s)|}{1+v_0(s)} + b \right) + q(s) |v'(s) + b| + r(s) \right] ds \end{aligned}$$
(2.23)
$$&\leq (d_1+b) (P_2+Q_2) + R_2 < +\infty, \quad t \in \mathbb{R}^+, \\ |(Av)'(t)| &\leq \int_{0}^{+\infty} \left| f\left(s, v(s) + \frac{a+b\delta}{\Delta} + bs, v'(s) + b \right) \right| ds \\ &\leq \int_{0}^{+\infty} \left[p(s) \left(\frac{|v(s)|}{1+v_0(s)} + b \right) + q(s) |v'(s) + b| + r(s) \right] ds \end{aligned}$$
(2.24)
$$&\leq (d_1+b) (P_1+Q_1) + R_1 < +\infty. \end{aligned}$$

On the other hand, for any t_1 , $t_2 \in \mathbb{R}^+$ and $s \in \mathbb{R}^+$, by Remark 2.3, we have

$$|G(t_{1},s) - G(t_{2},s)| \left| f\left(s,v(s) + \frac{a+b\delta}{\Delta} + bs,v'(s) + b\right) \right|$$

$$\leq 2(1+v_{0}(s)) \left[p(s)\left(\frac{|v(s)|}{1+v_{0}(s)} + b\right) + q(s)|v'(s) + b| + r(s) \right]$$

$$\leq 2(1+v_{0}(s)) \left[(p(s) + q(s))(||v|| + b) + r(s) \right].$$
(2.25)

Hence, by (H₁), the Lebesgue dominated convergence theorem, and the continuity of G(t, s), for any $t_1, t_2 \in \mathbb{R}^+$, we have

$$|(Av)(t_{1}) - (Av)(t_{2})| \leq \int_{0}^{+\infty} |G(t_{1},s) - G(t_{2},s)| \left| f\left(s,v(s) + \frac{a+b\delta}{\Delta} + bs,v'(s) + b\right) \right| ds$$

$$\longrightarrow 0, \quad \text{as } t_{1} \longrightarrow t_{2},$$

$$|(Av)'(t_{1}) - (Av)'(t_{2})| = \int_{t_{1}}^{t_{2}} \left| f\left(s,v(s) + \frac{a+b\delta}{\Delta} + bs,v'(s) + b\right) \right| ds \longrightarrow 0, \quad \text{as } t_{1} \longrightarrow t_{2}.$$
(2.26)

So, $Av \in C^1(\mathbb{R}^+, R)$ for any $v \in E$.

We can show that $Av \in E$. In fact, by (2.23) and (2.24), we obtain

$$\lim_{t \to +\infty} \frac{|Av(t)|}{1+v_0(t)} = 0, \quad \text{then } \lim_{t \to +\infty} \frac{Av(t)}{1+v_0(t)} = 0,$$

$$\lim_{t \to +\infty} (Av)'(t) = \lim_{t \to +\infty} \int_{t}^{+\infty} f\left(s, v(s) + \frac{a+b\delta}{\Delta} + bs, v'(s) + b\right) ds = 0.$$
(2.27)

Hence, $A: E \rightarrow E$ is well defined.

(2) We show that *A* is continuous.

Suppose $\{v_m\} \subseteq E$, $\overline{v} \in E$, and $\lim_{m\to\infty} v_m = \overline{v}$. Then, $v_m(t) \to \overline{v}(t)$, $v'_m(t) \to \overline{v}'(t)$ as $m \to +\infty$, $t \in \mathbb{R}^+$, and there exists $r_0 > 0$ such that $\|v_m\|_{\infty} \le r_0$, (m = 1, 2, ...), $\|\overline{v}\|_{\infty} \le r_0$. The continuity of f implies that

$$\left| f\left(t, v_m(t) + bt + \frac{a + b\delta}{\Delta}, v'_m(t) + b\right) - f\left(t, \overline{v}(t) + bt + \frac{a + b\delta}{\Delta}, \overline{v}'(t) + b\right) \right| \longrightarrow 0$$
(2.28)

as $m \to \infty$, $t \in \mathbb{R}^+$. Moreover, since

$$\left| f\left(t, v_m(t) + bt + \frac{a+b\delta}{\Delta}, v'_m(t) + b\right) - f\left(t, \overline{v}(t) + bt + \frac{a+b\delta}{\Delta}, \overline{v}'(t) + b\right) \right|$$

$$\leq 2 \left[\left(p(t) + q(t) \right) (r_0 + b) + r(t) \right], \quad t \in \mathbb{R}^+,$$
(2.29)

we have from the Lebesgue dominated convergence theorem that

$$\begin{aligned} \|Av_m - Av_0\|_{\infty} \\ &= \max\left\{\sup_{t\in\mathbb{R}^+} \frac{|(Av_m)(t) - (A\overline{v})(t)|}{1 + v_0(t)}, \sup_{t\in\mathbb{R}^+} |(Av_m)'(t) - (A\overline{v})'(t)|\right\} \\ &\leq \int_0^{+\infty} \left| f\left(s, v_m(s) + bs + \frac{a + b\delta}{\Delta}, v'_m(s) + b\right) - f\left(s, \overline{v}(s) + bs + \frac{a + b\delta}{\Delta}, \overline{v}'(s) + b\right) \right| ds \\ &\longrightarrow 0 \quad (m \longrightarrow \infty). \end{aligned}$$

$$(2.30)$$

Thus,
$$A: E \rightarrow E$$
 is continuous.

(3) We show that $A: E \to E$ is relatively compact.

(a) Let $B \subset E$ be a bounded subset. Then, there exists M > 0 such that $||v||_{\infty} \leq M$ for all $v \in B$. By the similar proof of (2.20) and (2.22), if $v \in B$, one has

$$\|Av\|_{\infty} \le (M+b)(P_1+Q_1) + R_1, \tag{2.31}$$

which implies that A(B) is uniformly bounded.

(b) For any T > 0, if $t_1, t_2 \in [0, T]$, $v \in B$, we have

$$\left|\frac{(Av)(t_{1})}{1+v_{0}(t_{1})} - \frac{(Av)(t_{2})}{1+v_{0}(t_{2})}\right|$$

$$\leq \int_{0}^{+\infty} \left|\frac{G(t_{1},s)}{1+v_{0}(t_{1})} - \frac{G(t_{2},s)}{1+v_{0}(t_{2})}\right| \left|f\left(s,v(s)+bs+\frac{a+b\delta}{\Delta},v'(s)+b\right)\right| ds$$

$$\leq 2\int_{0}^{+\infty} \left|f\left(s,v(s)+bs+\frac{a+b\delta}{\Delta},v'(s)+b\right)\right| ds$$

$$\leq 2[(M+b)(P_{1}+Q_{1})+R_{1}],$$
(2.32)

$$|(Av)'(t_1) - (Av)'(t_2)| \le \int_{t_1}^{t_2} \left| f\left(s, v(s) + bs + \frac{a + b\delta}{\Delta}, v'(s) + b\right) \right| ds \le (M + b)(P_1 + Q_1) + R_1.$$

Thus, for any $\varepsilon > 0$, there exists $\delta > 0$ such that if $t_1, t_2 \in [0, T], |t_1 - t_2| < \delta, v \in B$,

then

$$\left| \frac{(Av)(t_1)}{1+v_0(t_1)} - \frac{(Av)(t_2)}{1+v_0(t_2)} \right| < \varepsilon,$$

$$\left| (Av)'(t_1) - (Av)'(t_2) \right| < \varepsilon.$$
(2.33)

Since *T* is arbitrary, then $\{(AB)(t)/(1 + v_0(t))\}$ and $\{(AB)'(t)\}$ are locally equicontinuous on \mathbb{R}^+ .

(c) For $v \in B$, from (2.27), we have

$$\lim_{t \to +\infty} \left| \frac{(Av)(t)}{1 + v_0(t)} - \lim_{s \to +\infty} \frac{(Av)(s)}{1 + v_0(s)} \right| = \lim_{t \to +\infty} \left| \frac{(Av)(t)}{1 + v_0(t)} \right| = 0,$$

$$\lim_{t \to +\infty} \left| (Av)'(t) - \lim_{s \to +\infty} (Av)'(s) \right| = \lim_{t \to +\infty} |(Av)'(t)| = 0,$$
(2.34)

which means that $\{(AB)(t)/(1 + v_0(t))\}$ and $\{(AB)'(t)\}$ are equiconvergent at $+\infty$. By Lemma 2.1, $A : E \to E$ is relatively compact.

Therefore, $A: E \to E$ is completely continuous. The proof is complete.

Lemma 2.5 (see [28, 29]). Let *E* be Banach space, Ω be a bounded open subset of $E, \theta \in \Omega$, and $A : \overline{\Omega} \to E$ be a completely continuous operator. Then either there exist $x \in \partial\Omega, \lambda > 1$ such that $F(x) = \lambda x$, or there exists a fixed point $x^* \in \overline{\Omega}$.

Lemma 2.6 (see [28, 29]). Let Ω be a bounded open set in real Banach space E, let P be a cone of E, $\theta \in \Omega$, and let $A : \overline{\Omega} \cap P \to P$ be completely continuous. Suppose that

$$\lambda Ax \neq x, \quad \forall x \in \partial \Omega \cap P, \ \lambda \in (0,1].$$
 (2.35)

Then,

$$i(A, \Omega \cap P, P) = 1. \tag{2.36}$$

3. Existence Result

In this section, we present the existence of an unbounded solution for BVP (1.1) by using the Leray-Schauder nonlinear alternative.

Theorem 3.1. Suppose that conditions (H_1) – (H_3) hold. Then BVP (1.1) has at least one unbounded solution.

Proof. Since $f(t,0,0) \neq 0$, by (H₁), we have $r(t) \geq |f(t,0,0)|$, a.e. $t \in \mathbb{R}^+$, which implies that $R_1 > 0$. Set

$$R = \frac{b(P_1 + Q_1) + R_1}{1 - P_1 - Q_1}, \quad \Omega_R = \{ v \in E : \|v\|_{\infty} < R \}.$$
(3.1)

From Lemmas 2.2 and 2.4, BVP (1.1) has a solution v = v(t) if and only if v is a fixed point of A in E. So, we only need to seek a fixed point of A in E.

Suppose $v \in \partial \Omega_R$, $\lambda > 1$ such that $Av = \lambda v$. Then

$$\begin{split} \lambda R &= \lambda \|v\|_{\infty} = \|Av\|_{\infty} = \max\left\{ \sup_{t \in \mathbb{R}^{+}} \frac{|(Av)(t)|}{1 + v_{0}(t)}, \sup_{t \in \mathbb{R}^{+}} |(Av)'(t)| \right\} \\ &\leq \int_{0}^{+\infty} \left| f\left(s, v(s) + bs + \frac{a + b\delta}{\Delta}, v'(s) + b\right) \right| ds \\ &\leq (P_{1} + Q_{1}) \|v\|_{\infty} + (P_{1} + Q_{1})b + R_{1} \\ &= (P_{1} + Q_{1})R + (P_{1} + Q_{1})b + R_{1}. \end{split}$$
(3.2)

Therefore,

$$\lambda \le (P_1 + Q_1) + \frac{(P_1 + Q_1)b + R_1}{R} = 1,$$
(3.3)

which contradicts $\lambda > 1$. By Lemma 2.5, A has a fixed point $v^* \in \overline{\Omega}_R$. Letting $u^*(t) = v^*(t) + bt + ((a + b\delta)/\Delta)$, $t \in \mathbb{R}^+$, boundary conditions imply that u^* is an unbounded solution of BVP (1.1).

4. Existence and Uniqueness of Positive Solution

In this section, we restrict the nonlinearity $f \ge 0$ and discuss the existence and uniqueness of positive solution for BVP (1.1).

Define the cone $P \subset E$ as follows:

$$P = \left\{ u \in E : u(t) \ge \gamma(t) \sup_{s \in \mathbb{R}^+} \left| \frac{u(s)}{1 + v_0(s)} \right|, \ t \in \mathbb{R}^+, \ \frac{u(0)}{1 + v_0(0)} \ge \frac{\beta}{\delta + \Delta + a/b} \sup_{s \in \mathbb{R}^+} |u'(s)| \right\}.$$
(4.1)

Lemma 4.1. Suppose that (H_1) and (H_2) hold. Then, $A : P \to P$ is completely continuous.

Proof. Lemma 2.4 shows that $A : P \to E$ is completely continuous, so we only need to prove $A(P) \subset P$. Since $f \in C(\mathbb{R}^+ \times \mathbb{R} \times \mathbb{R}, \mathbb{R}^+)$, $(Av)(t) \ge 0$, $t \in \mathbb{R}^+$, and from Remark 2.3,

we have

$$(Av)(t) = \int_{0}^{+\infty} G(t,s) f\left(s, v(s) + \frac{a+b\delta}{\Delta} + bs, v'(s) + b\right) ds$$

$$\geq \gamma(t) \int_{0}^{+\infty} \frac{G(\tau,s)}{1+v_0(\tau)} f\left(s, v(s) + \frac{a+b\delta}{\Delta} + bs, v'(s) + b\right) ds$$

$$= \gamma(t) \frac{\int_{0}^{+\infty} G(\tau,s) f(s, v(s) + (a+b\delta)/\Delta + bs, v'(s) + b) ds}{1+v_0(\tau)}$$

$$= \gamma(t) \frac{Av(\tau)}{1+v_0(\tau)}, \quad \forall t, \tau \in \mathbb{R}^+.$$
(4.2)

Then,

$$(Av)(t) \geq \gamma(t) \sup_{\tau \in \mathbb{R}^{+}} \frac{Av(\tau)}{1 + v_{0}(\tau)}, \quad t \in \mathbb{R}^{+},$$

$$\frac{Av(0)}{1 + v_{0}(0)} = \frac{\int_{0}^{+\infty} G(0, s) f(s, v(s) + (a + b\delta) / \Delta + bs, v'(s) + b) ds}{1 + v_{0}(0)}$$

$$\geq \frac{(\beta/\Delta) \int_{0}^{+\infty} f(s, v(s) + (a + b\delta) / \Delta + bs, v'(s) + b) ds}{1 + (a/b + \delta) / \Delta}$$

$$\geq \frac{\beta}{\delta + \Delta + a/b} \sup_{t \in \mathbb{R}^{+}} |(Av)'(t)|.$$

$$(4.3)$$

Therefore, $A(P) \subset P$.

Theorem 4.2. Suppose that conditions (H_2) and (H_3) hold and the following condition holds:

(H'₁) suppose that f(t,0,0), $tf(t,0,0) \in L^1[0,+\infty)$, $f(t,0,0) \neq 0$ and there exist nonnegative functions $p(t), q(t) \in L^1[0,+\infty)$ with $tp(t), tq(t) \in L^1[0,+\infty)$ such that

$$\begin{aligned} \left| f(t, (1+v_0(t))u_1, v_1) - f(t, (1+v_0(t))u_2, v_2) \right| \\ &\leq p(t)|u_1 - u_2| + q(t)|v_1 - v_2|, \quad a.e. \ (t, u_i, v_i) \in \mathbb{R}^+ \times \mathbb{R} \times \mathbb{R}, i = 1, 2. \end{aligned}$$

$$(4.4)$$

Then, BVP (1.1) has a unique unbounded positive solution.

Proof. We first show that (H'_1) implies (H_1) . By (4.4), we have

$$\left| f(t, (1+v_0(t))u, v) \right| \le p(t)|u| + q(t)|v| + \left| f(t, 0, 0) \right|, \quad \text{a.e.} \ (t, u, v) \in \mathbb{R}^+ \times \mathbb{R} \times \mathbb{R}.$$
(4.5)

By Lemma 4.1, $A : P \to P$ is completely continuous. Let $\overline{R} = \int_0^\infty f(t, 0, 0) dt$. Then, $\overline{R} > 0$. Set

$$R > \frac{b(P_1 + Q_1) + \overline{R}}{1 - P_1 - Q_1}, \quad \Omega = \{ v \in E : \|v\|_{\infty} < R \}.$$
(4.6)

For any $v \in P \cap \partial \Omega$, by (4.5), we have

$$\frac{|(Av)(t)|}{1+v_0(t)} = \left| \int_0^{+\infty} \frac{G(t,s)}{1+v_0(t)} f\left(s, v(s) + bs + \frac{a+b\delta}{\Delta}, v'(s) + b\right) ds \right|$$

$$\leq (R+b)(P_1+Q_1) + \overline{R} < R, \quad t \in \mathbb{R}^+,$$

$$|(Av)'(t)| = \left| \int_t^{+\infty} f\left(s, v(s) + bs + \frac{a+b\delta}{\Delta}, v'(s) + b\right) ds \right|$$

$$\leq \int_0^{+\infty} \left| f\left(s, v(s) + bs + \frac{a+b\delta}{\Delta}, v'(s) + b\right) \right| ds$$

$$\leq (R+b)(P_1+Q_1) + \overline{R} < R, \quad t \in \mathbb{R}^+.$$

$$(4.7)$$

Therefore, $||Av||_{\infty} < ||v||_{\infty}$, for all $v \in P \cap \partial\Omega$, that is, $\lambda Av \neq v$ for any $\lambda \in (0,1]$, $v \in P \cap \partial\Omega$. Then, Lemma 2.6 yields $i(A, P \cap \Omega, P) = 1$, which implies that A has a fixed point $v^* \in P \cap \Omega$. Let $u^*(t) = v^*(t) + bt + ((a + b\delta)/\Delta)$, $t \in \mathbb{R}^+$. Then, u^* is an unbounded positive solution of BVP (1.1).

Next, we show the uniqueness of positive solution for BVP (1.1). We will show that A is a contraction. In fact, by (4.4), we have

$$\begin{aligned} \|Av_{1} - Av_{2}\|_{\infty} \\ &= \max\left\{\sup_{t \in \mathbb{R}^{+}} \frac{|(Av_{1})(t) - (Av_{2})(t)|}{1 + v_{0}(t)}, \sup_{t \in \mathbb{R}^{+}} |(Av_{1})'(t) - (Av_{2})'(t)|\right\} \\ &\leq \int_{0}^{+\infty} \left|f\left(s, v_{1}(s) + bs + \frac{a + b\delta}{\Delta}, v_{1}'(s) + b\right) - f\left(s, v_{2}(s) + bs + \frac{a + b\delta}{\Delta}, v_{2}'(s) + b\right)\right| ds \\ &\leq \int_{0}^{+\infty} \left[p(s)\frac{|v_{1}(s) - v_{2}(s)|}{1 + v_{0}(s)} + q(s)|v_{1}'(s) - v_{2}'(s)|\right] ds \\ &\leq (P_{1} + Q_{1})\|v_{1} - v_{2}\|_{\infty}. \end{aligned}$$

$$(4.8)$$

So, *A* is indeed a contraction. The Banach contraction mapping principle yields the uniqueness of positive solution to BVP (1.1). \Box

5. Examples

Example 5.1. Consider the following BVP:

$$u''(t) + 2e^{-4t} \frac{u^2(t)}{1+u^2(t)} + 2e^{-3t} \frac{(u'(t))^3}{1+(u'(t))^4} - \frac{\arctan t}{1+t^3} = 0, \quad t \in \mathbb{R}^+,$$

$$89u(0) - 3u'(0) - \sum_{i=1}^7 iu\left(\frac{i+3}{4}\right) = 2, \qquad \lim_{t \to +\infty} u'(t) = 1,$$
(5.1)

We have

$$\Delta = 89 - \sum_{i=1}^{7} i = 61, \qquad \delta = 3 + \sum_{i=1}^{7} i \frac{i+3}{4} = 59, \qquad v_0(t) = t + \frac{2+59}{61} = t+1,$$

$$f(t, x, y) = 2e^{-4t} \frac{x^2}{1+x^2} + 2e^{-3t} \frac{y^3}{1+y^4} - \frac{\arctan t}{1+t^3} \in C(\mathbb{R}^+ \times \mathbb{R} \times \mathbb{R}, \mathbb{R}).$$

$$|f(t, (2+t)x, y)| \le (2+t)e^{-4t}|x| + e^{-3t}|y| + \frac{\arctan t}{1+t^3}.$$
(5.2)

Let

$$p(t) = (2+t)e^{-4t}, \qquad q(t) = e^{-3t}, \qquad r(t) = \frac{\arctan t}{1+t^3}.$$
 (5.3)

Then, $p(t), q(t), r(t) \in L^1[0, \infty), tp(t), tq(t), tr(t) \in L^1[0, \infty)$, and it is easy to prove that (**H**₁) is satisfied. By direct calculations, we can obtain that $P_1 = 9/16$, $Q_1 = 1/3$, $P_1 + Q_1 < 1$. By Theorem 3.1, BVP (5.1) has an unbounded solution.

Example 5.2. Consider the following BVP:

$$u''(t) + \frac{1}{(2+t)^2} e^{-4t} \frac{u^2(t)}{1+u^2(t)} + \frac{1}{4} e^{-3t} \frac{|u'(t)|^3}{1+(u'(t))^4} + \frac{\arctan t}{1+t^3} = 0, \quad t \in \mathbb{R}^+,$$

$$89u(0) - 3u'(0) - \sum_{i=1}^7 iu\left(\frac{i+3}{4}\right) = 2, \qquad \lim_{t \to +\infty} u'(t) = 1.$$
(5.4)

In this case, we have

$$\Delta = 61, \qquad \delta = 59, \qquad v_0(t) = t + 1,$$

$$f(t, x, y) = \frac{1}{(2+t)^2} e^{-4t} \frac{x^2}{1+x^2} + \frac{1}{4} e^{-3t} \frac{|y|^3}{1+y^4} + \frac{\arctan t}{1+t^3} \in C(\mathbb{R}^+ \times \mathbb{R} \times \mathbb{R}, \mathbb{R}^+), \qquad (5.5)$$

$$\left| f(t, (2+t)x_1, y_1) - f(t, (2+t)x_2, y_2) \right| \le 2e^{-4t} |x_1 - x_2| + \frac{3}{4} e^{-3t} |y_1 - y_2|.$$

Let

$$p(t) = 2e^{-4t}, \qquad q(t) = \frac{3}{4}e^{-3t}.$$
 (5.6)

Then, $P_1 = 1/2$, $Q_1 = 1/4$, $P_1 + Q_1 < 1$. By Theorem 4.2, BVP (5.4) has a unique unbounded positive solution.

Acknowledgments

The authors are grateful to the referees for valuable suggestions and comments. The first and second authors were supported financially by the National Natural Science Foundation of China (11071141, 10771117) and the Natural Science Foundation of Shandong Province of China (Y2007A23, Y2008A24). The third author was supported financially by the Australia Research Council through an ARC Discovery Project Grant.

References

- A. V. Bicadze and A. A. Samarskiĭ, "Some elementary generalizations of linear elliptic boundary value problems," *Doklady Akademii Nauk SSSR*, vol. 185, pp. 739–740, 1969.
- [2] V. A. II'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*, vol. 23, pp. 803–810, 1987.
- [3] V. A. II'in and E. I. Moiseev, "Nonlocal boundary value problem of the second kind for a Sturm-Liouville operator," *Differential Equations*, vol. 23, pp. 979–987, 1987.
- [4] C. P. Gupta, "Solvability of a three-point nonlinear boundary value problem for a second order ordinary differential equation," *Journal of Mathematical Analysis and Applications*, vol. 168, no. 2, pp. 540–551, 1992.
- [5] W. Feng and J. R. L. Webb, "Solvability of *m*-point boundary value problems with nonlinear growth," *Journal of Mathematical Analysis and Applications*, vol. 212, no. 2, pp. 467–480, 1997.
- [6] Y. Sun and L. Liu, "Solvability for a nonlinear second-order three-point boundary value problem," *Journal of Mathematical Analysis and Applications*, vol. 296, no. 1, pp. 265–275, 2004.
- [7] Y. Sun, "Positive solutions of nonlinear second-order *m*-point boundary value problem," Nonlinear Analysis. Theory, Methods & Applications, vol. 61, no. 7, pp. 1283–1294, 2005.
- [8] X. Zhang, L. Liu, and C. Wu, "Nontrivial solution of third-order nonlinear eigenvalue problems," *Applied Mathematics and Computation*, vol. 176, no. 2, pp. 714–721, 2006.
- [9] W.-S. Cheung and J. Ren, "Positive solution for *m*-point boundary value problems," *Journal of Mathematical Analysis and Applications*, vol. 303, no. 2, pp. 565–575, 2005.
- [10] P. W. Eloe and B. Ahmad, "Positive solutions of a nonlinear *n*th order boundary value problem with nonlocal conditions," *Applied Mathematics Letters*, vol. 18, no. 5, pp. 521–527, 2005.
- [11] F. V. Atkinson and L. A. Peletier, "Ground states of $-\Delta u = f(u)$ and the Emden-Fowler equation," *Archive for Rational Mechanics and Analysis*, vol. 93, no. 2, pp. 103–127, 1986.
- [12] L. Erbe and K. Schmitt, "On radial solutions of some semilinear elliptic equations," Differential and Integral Equations, vol. 1, no. 1, pp. 71–78, 1988.
- [13] N. Kawano, E. Yanagida, and S. Yotsutani, "Structure theorems for positive radial solutions to $\Delta u + k(|x|)u^p = 0$ in \mathbb{R}^n ," *Funkcialaj Ekvacioj*, vol. 36, no. 3, pp. 557–579, 1993.
- [14] M. Meehan and D. O'Regan, "Existence theory for nonlinear Fredholm and Volterra integral equations on half-open intervals," *Nonlinear Analysis. Theory, Methods & Applications*, vol. 35, pp. 355– 387, 1999.
- [15] Y. Tian and W. Ge, "Positive solutions for multi-point boundary value problem on the half-line," *Journal of Mathematical Analysis and Applications*, vol. 325, no. 2, pp. 1339–1349, 2007.
- [16] H. Lian and W. Ge, "Solvability for second-order three-point boundary value problems on a half-line," *Applied Mathematics Letters*, vol. 19, no. 10, pp. 1000–1006, 2006.
- [17] B. Yan, D. O'Regan, and R. P. Agarwal, "Unbounded solutions for singular boundary value problems on the semi-infinite interval: upper and lower solutions and multiplicity," *Journal of Computational and Applied Mathematics*, vol. 197, no. 2, pp. 365–386, 2006.
- [18] H. Lian and W. Ge, "Existence of positive solutions for Sturm-Liouville boundary value problems on the half-line," *Journal of Mathematical Analysis and Applications*, vol. 321, no. 2, pp. 781–792, 2006.
- [19] J. V. Baxley, "Existence and uniqueness for nonlinear boundary value problems on infinite intervals," *Journal of Mathematical Analysis and Applications*, vol. 147, no. 1, pp. 122–133, 1990.
- [20] M. Zima, "On positive solutions of boundary value problems on the half-line," Journal of Mathematical Analysis and Applications, vol. 259, no. 1, pp. 127–136, 2001.
- [21] C. Bai and J. Fang, "On positive solutions of boundary value problems for second-order functional differential equations on infinite intervals," *Journal of Mathematical Analysis and Applications*, vol. 282, no. 2, pp. 711–731, 2003.

- [22] Z.-C. Hao, J. Liang, and T.-J. Xiao, "Positive solutions of operator equations on half-line," *Journal of Mathematical Analysis and Applications*, vol. 314, no. 2, pp. 423–435, 2006.
- [23] Y. Wang, L. Liu, and Y. Wu, "Positive solutions of singular boundary value problems on the half-line," *Applied Mathematics and Computation*, vol. 197, no. 2, pp. 789–796, 2008.
- [24] P. Kang and Z. Wei, "Multiple positive solutions of multi-point boundary value problems on the halfline," Applied Mathematics and Computation, vol. 196, no. 1, pp. 402–415, 2008.
- [25] X. Zhang, "Successive iteration and positive solutions for a second-order multi-point boundary value problem on a half-line," *Computers & Mathematics with Applications*, vol. 58, no. 3, pp. 528–535, 2009.
- [26] Y. Sun, Y. Sun, and L. Debnath, "On the existence of positive solutions for singular boundary value problems on the half-line," *Applied Mathematics Letters*, vol. 22, no. 5, pp. 806–812, 2009.
- [27] P. R. Agarwal and D. O'Regan, *Infinite Interval Problems for Differential, Difference and Integral Equation,* Kluwer Academic, Dodrecht, The Netherlands, 2001.
- [28] D. J. Guo and V. Lakshmikantham, Nonlinear problems in abstract cones, vol. 5, Academic Press, New York, NY, USA, 1988.
- [29] K. Deimling, Nonlinear Functional Analysis, Springer, Berlin, Germany, 1985.