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Research Article

Existence of Positive Solutions for Nonlinear Eigenvalue Problems

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We use a fixed point theorem in a cone to obtain the existence of positive solutions of the differential equation, $u'' + \lambda f(t, u) = 0$, 0 < t < 1, with some suitable boundary conditions, where λ is a parameter.

1. Introduction

We consider the existence of positive solutions of the following two-point boundary value problem:

$$(E_{\lambda})u'' + \lambda f(t, u) = 0, \quad 0 < t < 1,$$

 $(BC)u(0) = a, u(1) = b,$ (BVP_{\(\lambda\)})

where *a* and *b* are nonnegative constants, and $f \in C([0,1] \times [0,\infty), [0,\infty))$.

In the last thirty years, there are many mathematician considered the boundary value problem (BVP $_{\lambda}$) with a=b=0, see, for example, Chu et al. [1], Chu et al. [2], Chu and Zhau [3], Chu and Jiang [4], Coffman and Marcus [5], Cohen and Keller [6], Erbe [7], Erbe et al. [8], Erbe and Wang [9], Guo and Lakshmikantham [10], Iffland [11], Njoku and Zanolin [12], Santanilla [13].

In 1993, Wong [14] showed the following excellent result.

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Theorem A (see [14]). Assume that

$$f(t,u) := p(t)h(u) \in C([0,1] \times [0,\infty); (0,\infty))$$
(1.1)

is an increasing function with respect to u. If there exists a constant L such that

$$\int_{0}^{c} \frac{du}{\sqrt{H(c) - H(u)}} \le L < \infty \quad \forall c > 0,$$
(1.2)

where $H(u) := \int_0^u h(y) dy$ for $u \ge 0$, then, there exists $\lambda^* \in (0, 8 \ L^2 p_0^{-1})$ such that the boundary value problem (BVP_λ) with a = b = 0 has a positive solution in $C^2(0,1) \cap C[0,1]$ for $0 < \lambda \le \lambda^*$, while there is no such solution for $\lambda > \lambda^*$ in which $p_0 := \min\{p(t) \mid t \in [1/4,3/4]\}$.

Seeing such facts, we cannot but ask "whether or not we can obtain a similar conclusion for the boundary value problem (BVP_{λ}) ." We give a confirm answer to the question.

First, We observe the following statements.

(1) Let

$$k(t,s) = \begin{cases} s(1-t), & \text{for } 0 \le s \le t \le 1, \\ t(1-s), & \text{for } 0 \le t \le s \le 1, \end{cases}$$
 (1.3)

on $[0,1] \times [0,1]$, then k(t,s) is the Green's function of the differential equation u''(t) = 0 in (0,1) with respect to the boundary value condition u(0) = u(1) = 0.

(2) $\mathbb{K} := \{ u \in C[0,1] \mid u(t) \ge 0, \min_{t \in [1/4,3/4]} u(t) \ge (1/4) \|u\| \}$, is a cone in the Banach space with $\|u\| = \sup_{t \in [0,1]} |u(t)|$.

In order to discuss our main result, we need the follo wing useful lemmas which due to Lian et al. [15] and Guo and Lakshmikantham [10], respectively.

Lemma B (see [10]). Suppose that k(t,s) be defined as in (1). Then, we have the following results.

- (R_1) $(k(t,s)/k(s,s) \le 1$, for $t \in [0,1]$ and $s \in [0,1]$,
- (R_2) $(k(t,s)/k(s,s) \ge 1/4$, for $t \in [1/4,3/4]$ and $s \in [0,1]$.)

Lemma C (see [10, Lemmas 2.3.3 and 2.3.1]). Let E be a real Banach space, and let $C \subset E$ be a cone. Assume that $B_{\rho} := \{u \in C \mid ||u|| < \rho\}$ and $A : \overline{B_{\rho}} \to C$ is completely continuous. Then

(1)
$$i(A, B_o, C) = 0$$
 if

$$Inf_{u \in \partial B_{\rho}} ||Au|| > 0,$$

$$Au \neq \alpha u \text{ for } u \in \partial B_{\rho}, \alpha \in (0, 1],$$
(1.4)

(2) $i(A, B_{\rho}, C) = 1$ if $Au \neq \alpha u$ for $u \in \partial B_{\rho}$ and $\alpha \geq 1$,

where $i(A, B_{\rho}, C)$ is the fixed point index of a compact map $A : \overline{B_{\rho}} \to C$, such that $Au \neq u$ for $u \in \partial B_{\rho}$, with respect to B_{ρ} .

2. Main Results

Now, we can state and prove our main result.

Theorem 2.1. Suppose that there exist two distinct positive constants η , θ and a function $g \in C([\xi_2, \theta]; [0, \infty))$ with $\theta > \max\{a, b\} := \xi_1$ and $\xi_2 = \min\{a, b\}$ such that

$$f(t,u) \ge \eta \left(\int_{1/4}^{3/4} k\left(\frac{1}{2},s\right) ds \right)^{-1} \quad on \left[\frac{1}{4},\frac{3}{4}\right] \times \left[\frac{1}{4}\eta,\eta\right], \tag{2.1}$$

$$f(t,u) \le g(u)$$
 on $[0,1] \times [\xi_2, \theta]$. (2.2)

Then (BVP_{λ}) has a positive solution u with ||u|| between η and θ if

$$\lambda \in \left[1, 2\left(\int_{\xi_1}^{\theta} \frac{ds}{\sqrt{G(\theta) - G(s)}}\right)^2\right],\tag{2.3}$$

where

$$G(u) := \begin{cases} \int_{\xi_1}^u g(s)ds, & \text{if } u \in [\xi_1, \theta], \\ 0, & \text{if } u \in [\xi_2, \xi_1]. \end{cases}$$
 (2.4)

Proof. It is clear that (BVP_{λ}) has a solution u = u(t) if, and only if, u is the solution of the operator equation

$$u(t) = a(1-t) + bt + \lambda \int_{0}^{1} k(t,s) f(s,u(s)) ds := Au(t).$$
 (2.5)

It follows from the definition of \mathbb{K} in our observation (2) and Lemma B that

$$\min_{t \in [1/4,3/4]} (Au)(t) = \min_{t \in [1/4,3/4]} \left(a(1-t) + bt + \lambda \int_{0}^{1} k(t,s) f(s,u(s)) ds \right)
\geq \frac{1}{4} \left(a(1-t) + bt + \lambda \int_{0}^{1} k(s,s) f(s,u(s)) ds \right) \quad (\text{using}(R_2))
\geq \frac{1}{4} \left(a(1-t) + bt + \lambda \int_{0}^{1} k(t,s) f(s,u(s)) ds \right) \quad (\text{using}(R_1)).$$

Hence, $\min_{t \in [1/4,3/4]} (Au)(t) \ge (1/4) \|Au\|$, which implies $A\mathbb{K} \subset \mathbb{K}$. Furthermore, it is easy to check that $A : \mathbb{K} \to \mathbb{K}$ is completely continuous. If there exists a $u \in \partial B_{\eta} \cup \partial B_{\theta}$ such that Au = u, then we obtain the desired result. Thus, we may assume that

$$Au \neq u \quad \text{for } u \in \partial B_{\eta} \cup \partial B_{\theta},$$
 (2.7)

where $B_{\eta} := \{u \in \mathbb{K} \mid ||u|| < \eta\}$ and $B_{\theta} := \{u \in \mathbb{K} \mid ||u|| < \theta\}$. We now separate the rest proof into the following three steps.

Step 1. It follows from the definitions of ||u|| and \mathbb{K} that, for $u \in \partial B_{\eta}$,

$$u(t) \le ||u|| = \eta \quad \text{for } t \in [0, 1],$$

$$u(t) \ge \min_{t \in [1/4, 3/4]} u(t) \ge \frac{1}{4} ||u|| = \frac{1}{4} \eta \quad \text{for } t \in \left[\frac{1}{4}, \frac{3}{4}\right],$$

$$(2.8)$$

which implies

$$\frac{1}{4}\eta \le u(t) \le \eta \quad \text{for } t \in \left[\frac{1}{4}, \frac{3}{4}\right]. \tag{2.9}$$

Hence, by (2.5),

$$(Au)\left(\frac{1}{2}\right) = \frac{1}{2}(a+b) + \lambda \int_{0}^{1} k\left(\frac{1}{2}, s\right) f(s, u(s)) ds$$

$$\geq \int_{0}^{1} k\left(\frac{1}{2}, s\right) f(s, u(s)) ds \quad \text{(using } \lambda \geq 1, a, b \geq 0\text{)}$$

$$\geq \int_{1/4}^{3/4} k\left(\frac{1}{2}, s\right) f(s, u(s)) ds$$

$$\geq \eta \left(\int_{1/4}^{3/4} k\left(\frac{1}{2}, s\right) ds\right)^{-1} \left(\int_{1/4}^{3/4} k\left(\frac{1}{2}, s\right) ds\right) \frac{\|u\|}{\eta}$$

$$= \|u\|,$$
(2.10)

which implies

$$||Au|| \ge ||u|| \quad \text{for } u \in \partial B_n. \tag{2.11}$$

Hence

$$\inf_{u \in \partial B_{\eta}} ||Au|| \ge \inf_{u \in \partial B_{\eta}} ||u|| = \eta > 0. \tag{2.12}$$

We now claim that

$$Au \neq \alpha u$$
, for $u \in \partial B_{\eta}$, $\alpha \in (0,1)$. (2.13)

In fact, if there exist $u \in \partial B_{\eta}$ and $\alpha \in (0,1)$ such that $Au = \alpha u$, then, by (2.11),

$$||u|| \le ||Au|| = \alpha ||u|| < ||u||, \tag{2.14}$$

which gives a contradiction. This proves that (2.13) holds. Thus, by Lemma C,

$$i(A, B_n, \mathbb{K}) = 0. \tag{2.15}$$

Step 2. First, we claim that

$$Au \neq \alpha u \quad \text{for } u \in \partial B_{\theta}, \alpha > 1.$$
 (2.16)

Suppose to the contrary that there exist $u \in \partial B_{\theta}$ and $\alpha > 1$ such that

$$Au = \alpha u. (2.17)$$

It is clear that (2.17) is equivalent to

$$u''(t) + \frac{\lambda}{\alpha} f(t, u) = 0. \tag{2.18}$$

Since $u \in C[0,1]$ and $||u|| = \theta > 0$, it follows that there exists a $t^* \in (0,1)$ such that

$$u(t^*) = ||u|| = \theta. (2.19)$$

Let

$$t_1 = \min\{t \in [0,1] \mid u(t) = \theta\}, \quad t_2 = \max\{t \in [0,1] \mid u(t) = \theta\}.$$
 (2.20)

Then $0 < t_1 \le t^* \le t_2 < 1$. From u'' < 0 on (0,1), we see that u'(t) > 0 on $(0,t_1)$ u'(t) < 0 on $(t_2,1)$ and u'(t) = 0 on $[t_1,t_2]$. It follows from

$$u''(t) = -\frac{\lambda}{\alpha} f(t, u(t)) \ge -\frac{\lambda}{\alpha} g(u(t)) \quad \text{for } t \in [0, 1]$$
 (2.21)

and u'(t) = 0 on $[t_1, t_2]$ that

$$0 < u'(t) \le \sqrt{\frac{2\lambda}{\alpha}} (G(\theta) - G(u(t))) \quad \text{for } t \in [0, t_1),$$

$$0 > u'(t) \ge -\sqrt{\frac{2\lambda}{\alpha}} (G(\theta) - G(u(t))) \quad \text{for } t \in (t_2, 1].$$

$$(2.22)$$

Hence,

$$\int_{a}^{\theta} \frac{ds}{\sqrt{(2\lambda/\alpha)(G(\theta) - G(s))}} \leq \int_{0}^{t_{1}} dt = t_{1},$$

$$\int_{b}^{\theta} \frac{ds}{\sqrt{(2\lambda/\alpha)(G(\theta) - G(s))}} \leq \int_{t_{2}}^{1} dt = 1 - t_{2}.$$
(2.23)

Thus

$$1 \ge 1 - t_2 + t_1$$

$$\ge \frac{2}{\sqrt{2\lambda/\alpha}} \int_{\xi_1}^{\theta} \frac{ds}{\sqrt{G(\theta) - G(s)}}$$

$$> \sqrt{\frac{2}{\lambda}} \int_{\xi_1}^{\theta} \frac{ds}{\sqrt{G(\theta) - G(s)}} \quad \text{(since } \alpha > 1)$$

$$\ge 1 \quad \left(\text{because } \lambda \in \left[1, 2 \left(\int_{\xi_1}^{\theta} \frac{ds}{\sqrt{G(\theta) - G(s)}} \right)^2 \right] \right).$$
(2.24)

This contradiction implies

$$Au \neq \alpha u$$
, for $u \in \partial B_{\theta}$, $\alpha > 1$. (2.25)

Therefore, by Lemma C,

$$i(A, B_{\theta}, \mathbb{K}) = 1. \tag{2.26}$$

Step 3. It follows from Steps (1) and (2) and the property of the fixed point index (see, for example, [10, Theorem 2.3.2]) that the proof is complete.

Remark 2.2. It follows from the conclusion of Theorem 2.1 that the positive constant θ and nonnegative function g(u) satisfy

$$\int_{\xi_1}^{\theta} \frac{ds}{\sqrt{G(\theta) - G(s)}} \ge \frac{1}{\sqrt{2}}.$$
(2.27)

There are many functions g(u) and positive constants θ satisfying (2.27). For example, Suppose that $M \in (0,8]$ and $\theta \in (\xi_1,\infty)$. Let $g(u) := M(\theta - \xi_1)$ on $[\xi_2,\theta]$, then $G(u) = M(\theta - \xi_1)(u - \xi_1)$ on $[\xi_1,\theta]$ and

$$\int_{\xi_{1}}^{\theta} \frac{1}{\sqrt{G(\theta) - G(u)}} du = \frac{1}{\sqrt{M(\theta - \xi_{1})}} \int_{\xi_{1}}^{\theta} \frac{1}{\sqrt{\theta - u}} du$$

$$= \frac{1}{\sqrt{M(\theta - \xi_{1})}} \left(2\sqrt{\theta - \xi_{1}} \right)$$

$$= \frac{2}{\sqrt{M}} \ge \frac{1}{\sqrt{2}}.$$

$$(2.28)$$

Remark 2.3. We now define

$$\max f_{0} := \lim_{u \to 0^{+}} \max_{t \in [0,1]} \frac{f(t,u)}{u},$$

$$\min f_{0} := \lim_{u \to 0^{+}} \min_{t \in [0,1]} \frac{f(t,u)}{u},$$

$$\max f_{\infty} := \lim_{u \to \infty} \max_{t \in [0,1]} \frac{f(t,u)}{u},$$

$$\min f_{\infty} := \lim_{u \to \infty} \min_{t \in [0,1]} \frac{f(t,u)}{u}.$$
(2.29)

A simple calculation shows that

$$\int_{1/4}^{3/4} k\left(\frac{1}{2}, s\right) ds = \frac{3}{32}.$$
 (2.30)

Then, we have the following results.

(i) Suppose that $\max f_0 := C_1 \in [0, M) \subseteq [0, 8)$. Taking $\epsilon = M - C_1 > 0$, there exists $1 > \theta_1 > 0$ (θ_1 can be chosen small arbitrarily) such that

$$\max_{t \in [0,1]} \frac{f(t,u)}{u} \le \epsilon + C_1 = M \quad \text{on } (0,\theta_1].$$
 (2.31)

Hence,

$$f(t,u) \le Mu \le M\theta_1$$
 on $[0,1] \times [\xi_2, \theta_1] \subset [0,1] \times [0,\theta_1]$. (2.32)

It follows from Remark 2.2 that the hypothesis (2.2) of Theorem 2.1 is satisfied if $\lambda \in [1, 8/M]$.

(ii) Suppose that min $f_{\infty} := C_2 \in (128/3, \infty]$. Taking $e = C_2 - 128/3 > 0$, there exists $\eta_1 > 0$ (η_1 can be chosen large arbitrarily) such that

$$\min_{t \in [0,1]} \frac{f(t,u)}{u} \ge -\epsilon + C_2 = \frac{128}{3} \quad \text{on } \left[\frac{1}{4}\eta_1, \infty\right). \tag{2.33}$$

Hence,

$$f(t,u) \ge \frac{128}{3}u \ge \frac{128}{3}\frac{1}{4}\eta_1 \ge \frac{32}{3}\eta_1$$
 on $\left[\frac{1}{4},\frac{3}{4}\right] \times \left[\frac{1}{4}\eta_1,\eta_1\right] \subset [0,1] \times \left[\frac{1}{4}\eta_1,\infty\right),$ (2.34)

which satisfies the hypothesis (2.1) of Theorem 2.1.

(iii) Suppose that min $f_0 := C_3 \in (128/3, \infty]$. Taking $\epsilon = C_3 - 128/3 > 0$, there exists $1 > \eta_2 > 0$ (η_2 can be chosen small arbitrarily) such that

$$\min_{t \in [0,1]} \frac{f(t,u)}{u} \ge -\epsilon + C_3 = \frac{128}{3} \quad \text{on } (0,\eta_2].$$
 (2.35)

Hence,

$$f(t,u) \ge \frac{128}{3}u \ge \frac{128}{3}\frac{1}{4}\eta_2 = \frac{32}{3}\eta_2 \quad \text{on} \left[\frac{1}{4},\frac{3}{4}\right] \times \left[\frac{1}{4}\eta_2,\eta_2\right] \subset [0,1] \times [0,\eta_2], \tag{2.36}$$

which satisfies the hypothesis (2.1) of Theorem 2.1.

(iv) Suppose that $\max f_{\infty} := C_4 \in [0, M) \subseteq [0, 8)$. Taking $\epsilon = M - C_4 > 0$, there exists a $\delta > 0$ (δ can be chosen large arbitrarily) such that

$$\max_{t \in [0,1]} \frac{f(t,u)}{u} \le \epsilon + C_4 = M \quad \text{on } [\delta, \infty).$$
 (2.37)

Hence, we have the following two cases.

Case (i). Assume that $\max_{t \in [0,1]} f(t, u)$ is bounded, say

$$f(t, u) \le L$$
 on $[0, 1] \times [0, \infty)$, (2.38)

for some constant L. Taking $\theta_2 = L/M > 1$ (since L can be chosen large arbitrarily, θ_2 can be chosen large arbitrarily, too),

$$f(t,u) \le L = M\theta_2$$
 on $[0,1] \times [0,\theta_2] \subset [0,1] \times [0,\infty)$. (2.39)

Case (ii). Assume that $\max_{t \in [0,1]} f(t,u)$ is unbounded, then there exist a $\theta_2 \ge \max\{\delta, \xi_2\}$ (θ_2 can be chosen large arbitrarily) and $t_0 \in [0,1]$ such that

$$f(t,u) \le f(t_0,\theta_2) \quad \text{on } [0,1] \times [0,\theta_2].$$
 (2.40)

It follows from $\theta_2 \ge \delta$ and (2.37) that

$$f(t, u) \le f(t_0, \theta_2) \le M\theta_2$$
 on $[0, 1] \times [\xi_2, \theta_2] \subset [0, 1] \times [0, \theta_2]$. (2.41)

By Cases (i), (ii) and Remark 2.2, we see that the hypothesis (2.2) of Theorem 2.1 is satisfied if $\lambda \in [1, 8/M]$.

We immediately conclude the following corollaries.

Corollary 2.4. (BVP $_{\lambda}$) has at least one positive solution for $\lambda \in [1,8M]$ if one of the following conditions holds:

$$(H_1) \max f_0 = C_1 \in [0, M) \subseteq [0, 8), \min f_\infty = C_2 \in (128/3, \infty),$$

$$(H_2) \min f_0 = C_3 \in (128/3, \infty], \max f_\infty = C_4 \in [0, M) \subseteq [0, 8).$$

Proof. It follows from Remark 2.3 and Theorem 2.1 that the desired result holds, immediately.

Corollary 2.5. Let

 $(H_3) \min f_{\infty} = C_2, \min f_0 = C_3 \in (128/3, \infty],$

$$(H_4) \ f(t,u) \le M\theta^* \ on \ [0,1] \times [\xi_2,\theta^*] \ for \ some \ M \in (0,8] \ and \ \theta^* > 0.$$

Then, for $\lambda \in [1, 8/M]$, (BVP $_{\lambda}$) has at least two positive solutions u_1 and u_2 such that

$$0 < \|u_1\| < \theta^* < \|u_2\|. \tag{2.42}$$

Proof. It follows from Remark 2.3 that there exist two real numbers $\eta_2 < \theta^* < \eta_1$ satisfying

$$f(t,u) \ge \frac{32}{3}\eta_1 \quad \text{on } \left[\frac{1}{4}, \frac{3}{4}\right] \times \left[\frac{1}{4}\eta_1, \eta_1\right],$$

$$f(t,u) \ge \frac{32}{3}\eta_2 \quad \text{on } \left[\frac{1}{4}, \frac{3}{4}\right] \times \left[\frac{1}{4}\eta_2, \eta_2\right].$$

$$(2.43)$$

Hence, by Theorem 2.1 and Remark 2.2, we see that for each $\lambda \in [1,8/M]$, there exist two positive solutions u_1 and u_2 of (BVP_{λ}) such that

$$\eta_2 < \|u_1\| < \theta^* < \|u_2\| < \eta_1.$$
(2.44)

Thus, we complete the proof.

Corollary 2.6. Let

$$(H_5) \max f_0 = C_1, \max f_\infty = C_4 \in [0, M) \subseteq [0, 8),$$

$$(H_6)$$
 $f(t,u) \ge (32/3)$ η^* on $[1/4,3/4] \times [(1/4)\eta^*,\eta^*]$, for some $\eta^* > 0$.

Then, for $\lambda \in [1, 8/M]$, (BVP $_{\lambda}$) has at least two positive solutions u_1 and u_2 such that

$$0 < \|u_1\| < \eta^* < \|u_2\|. \tag{2.45}$$

Proof. It follows from Remark 2.3 that there exist two real numbers $\theta_1 < \eta^* < \theta_2$ satisfying

$$f(t,u) \le M\theta_1$$
 on $[0,1] \times [\xi_2, \theta_1]$,
 $f(t,u) \le M\theta_2$ on $[0,1] \times [\xi_2, \theta_2]$. (2.46)

Hence, by Theorem 2.1 and Remark 2.2, we see that, for each $\lambda \in [1, 8/M]$, (BVP $_{\lambda}$) has two positive solutions u_1 and u_2 such that

$$\theta_1 < ||u_1|| < \eta^* < ||u_2|| < \theta_2.$$
 (2.47)

Thus, we completed the proof.

3. Examples

To illustrate the usage of our results, we present the following examples.

Example 3.1. Consider the following boundary value problem:

$$u''(t) + \lambda \frac{ue^{u}}{1+t^{2}} = 0 \quad \text{in}(0,1),$$

$$(BC_{1}) \begin{cases} u(0) = a = 1, \\ u(1) = b = 1. \end{cases}$$
(BVP.1)

Clearly,

$$\max f_0 = 1 \in [0, M) \subseteq [0, 8),$$

$$\min f_{\infty} = \infty \in \left(\frac{128}{3}, \infty\right].$$
(3.1)

If we take M = 2, then it follows from (H_1) of Corollary 2.4 that (BVP.1) has a solution if $\lambda \in [1,4]$.

Example 3.2. Consider the following boundary value problem:

$$u''(t) + \lambda [u(1-t) + K(1-e^{-u})] = 0 \quad \text{in } (0,1), \ K + \frac{1}{4} > \frac{128}{3},$$

$$(BC_2) \begin{cases} u(0) = a = 1, \\ u(1) = b = 2. \end{cases}$$
(BVP.2)

Clearly,

$$\min f_0 = K + \frac{1}{4} \in \left(\frac{128}{3}, \infty\right],$$

$$\max f_\infty = 1 \in [0, M) \subseteq [0, 8).$$
(3.2)

If we take M = 2, then it follows from (H_2) of Corollary 2.4 that (BVP.2) has a solution if $\lambda \in [1,4]$.

Example 3.3. Consider the following boundary value problem:

$$u''(t) + (\lambda u^{3/2} + u^{1/2})/(1+t) = 0 \text{ in } (0,1),$$

$$(BC_3)\begin{cases} u(0) = a = 0, \\ u(1) = b = 1. \end{cases}$$
(BVP.3)

Clearly, if we take M = 2 and $\theta^* = 1$,

$$\min f_{\infty} = \infty \in (128/3, \infty],$$

$$\min f_{0} = \infty \in (128/3, \infty],$$

$$f(t, u) \le 2 \quad \text{on}[0, 1] \times [0, 1].$$
(3.3)

Hence, it follows from Corollary 2.5 that (BVP.3) has two solutions if $\lambda \in [1,4]$.

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