Journal of Inequalities in Pure and Applied Mathematics

http://jipam.vu.edu.au/

Volume 5, Issue 1, Article 13, 2004

THE METHOD OF LOWER AND UPPER SOLUTIONS FOR SOME FOURTH-ORDER EQUATIONS

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Received 17 September, 2003; accepted 23 January, 2004
Communicated by A.M. Fink

ABSTRACT. In this paper, by combining a new maximum principle of fourth-order equations with the theory of eigenline problems, we develop a monotone method in the presence of lower and upper solutions for some fourth-order ordinary differential equation boundary value problem. Our results indicate there is a relation between the existence of solutions of nonlinear fourth-order equation and the first eigenline of linear fourth-order equation.

Key words and phrases: Maximum principle; Lower and upper solutions; Fourth-order equation.

2000 *Mathematics Subject Classification.* 34B15, 34B10.

1. INTRODUCTION

This paper consider solutions of the fourth-order boundary value problem

$$u^{(4)}(x) = f(x, u(x), u''(x)), \quad 0 < x < 1, \tag{1.1}$$

$$u(0) = u(1) = u''(0) = u''(1) = 0, \tag{1.2}$$

where $f : [0,1] \times \mathbb{R} \times \mathbb{R} \longrightarrow \mathbb{R}$ is continuous.

Many authors [1] – [8], [10], [11], [13] – [17] have studied this problem. In [1, 4, 6, 8, 10, 16], Aftabizadeh *et al.* showed the existence of positive solution to (1.1) – (1.2) under some growth conditions of f and a non-resonance condition involving a two-parameter linear

ISSN (electronic): 1443-5756

This work is sponsored by the National Nature Science Foundation of China (10371006) and the Doctoral Program Foundation of Education Ministry of China (1999000722).

The authors thank the referees for their careful reading of the manuscript and useful suggestions.

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eigenvalue problem. These results are based upon the Leray–Schauder continuation method and topological degree. In [2, 5, 7, 11, 15], Agarwal *et al.* considered an equation of the form

$$u^{(4)}(x) = f(x, u(x)),$$

with diverse kind of boundary conditions by using the lower and upper solution method.

Recently, Bai [3] and Ma *et al.* [14] developed the monotone method for the problem (1.1) – (1.2) under some monotone conditions of f. More recently, with using Krasnosel'skii fixed point theorem, Li [13] showed the existence results of positive solutions for the following problem

$$u^{(4)} + \beta u'' - \alpha u = f(t, u), \quad 0 < t < 1,$$

$$u(0) = u(1) = u''(0) = u''(1) = 0,$$

where $f : [0, 1] \times \mathbb{R}^+ \to \mathbb{R}^+$ is continuous, $\alpha, \beta \in \mathbb{R}$ and $\beta < 2\pi^2, \alpha \geq -\beta^2/4, \alpha/\pi^4 + \beta/\pi^2 < 1$.

In this paper, by the use of a new maximum principle of fourth-order equation and the theory of the eigenline problem, we intend to further relax the monotone condition of f and get the iteration solution. Our results indicate there exists some relation between the existence of positive solutions of nonlinear fourth-order equation and the first eigenline of linear fourth-order equation.

2. MAXIMUM PRINCIPLE

In this section, we prove a maximum principle for the operator

$$L : F \longrightarrow C[0, 1]$$

defined by $Lu = u^{(4)} - au'' + bu$. Here $a, b \in \mathbb{R}$ satisfy

$$\frac{a}{\pi^2} + \frac{b}{\pi^4} + 1 > 0, \quad a^2 - 4b \geq 0, \quad a > -2\pi^2; \tag{2.1}$$

$u \in F$ and

$$F = \{u \in C^4[0, 1] \mid u(0) = 0, \ u(1) = 0, \ u''(0) \leq 0, \ u''(1) \leq 0\}.$$

Lemma 2.1. [12] *Let $f(x)$ be continuous for $a \leq x \leq b$ and let $c < \lambda_1 = \pi^2/(b-a)^2$. Let u satisfies*

$$u''(x) + cu(x) = f(x), \quad \text{for } x \in (a, b),$$

$$u(a) = u(b) = 0.$$

Assume that $u(x_1) = u(x_2) = 0$ where $a \leq x_1 < x_2 \leq b$ and $u(x) \neq 0$ for $x_1 \leq x \leq x_2$. If either $f(x) \geq 0$ for all $x \in [x_1, x_2]$ or $f(x) \leq 0$ for all $x \in [x_1, x_2]$ and $f(x)$ is not identically zero on $[x_1, x_2]$, then $u(x)f(x) \leq 0$ for all $x \in [x_1, x_2]$.

Lemma 2.2. *If $u(x)$ satisfies*

$$u'' + cu(x) \geq 0, \quad \text{for } x \in (a, b)$$

$$u(a) \leq 0, \quad u(b) \leq 0,$$

where $c < \lambda_1 = \pi^2/(b-a)^2$. Then $u(x) \leq 0$, in $[a, b]$.

Proof. It follows by Lemma 2.1. □

Lemma 2.3. *If $u \in F$ satisfies $Lu \geq 0$, then $u \geq 0$ in $[0, 1]$.*

Proof. Set $Ax = x''$. As $a, b \in \mathbb{R}$ satisfy (2.1), we have that

$$Lu = u^{(4)} - au'' + bu = (A - r_2)(A - r_1)u \geq 0,$$

where $r_{1,2} = (a \pm \sqrt{a^2 - 4b})/2 \geq -\pi^2$. In fact, $r_1 = (a + \sqrt{a^2 - 4b})/2 \geq r_2 = (a - \sqrt{a^2 - 4b})/2$. By $a/\pi^2 + b/\pi^4 + 1 > 0$, we have $a\pi^2 + b + \pi^4 > 0$, thus $a^2 + 4a\pi^2 + 4\pi^4 > a^2 - 4b$, because $a^2 - 4b \geq 0$, so

$$(a + 2\pi^2)^2 > (\sqrt{a^2 - 4b})^2.$$

Combining this together with $a > -2\pi^2$, we can conclude

$$a + 2\pi^2 > \sqrt{a^2 - 4b}.$$

Then, $r_1 \geq r_2 = (a - \sqrt{a^2 - 4b})/2 > -\pi^2$.

Let $y = (A - r_1)u = u'' - r_1 u$, then

$$(A - r_2)y \geq 0,$$

i.e.,

$$y'' - r_2 y \geq 0.$$

On the other hand, $u \in F$ yields that

$$y(0) = u''(0) - r_1 u(0) \leq 0, \quad y(1) = u''(1) - r_1 u(1) \leq 0. \tag{2.2}$$

Therefore, by the use of Lemma 2.2, there exists

$$y(x) \leq 0, \quad x \in [0, 1],$$

i.e.,

$$u''(x) - r_1 u(x) = y(x) \leq 0.$$

This together with Lemma 2.2 and the fact that $u(0) = 0, \;\; u(1) = 0$ implies that $u(x) \geq 0$ in $[0, 1]$. □

Remark 2.4. Observe that $a, b \in \mathbb{R}$ satisfies (2.1) if and only if

$$b \leq 0, \quad \frac{a}{\pi^2} + \frac{b}{\pi^4} + 1 > 0, \quad a > -2\pi^2; \tag{2.3}$$

or

$$b > 0, \quad a > 0, \quad a^2 - 4b \geq 0; \tag{2.4}$$

or

$$b > 0, \quad 0 > a > -2\pi^2, \quad \frac{a}{\pi^2} + \frac{b}{\pi^4} + 1 > 0, \quad a^2 - 4b \geq 0. \tag{2.5}$$

From (2.3) and (2.4), we can easily conclude

$$r_1 = \frac{a + \sqrt{a^2 - 4b}}{2} \geq 0.$$

Therefore, (2.2) can be obtained under $u(0) \geq 0, \;\; u(1) \geq 0, \;\; u''(0) \leq 0, \;\; u''(1) \leq 0$, and F can be defined as

$$F = \{u \in C^4[0, 1] \mid u(0) \geq 0, \;\; u(1) \geq 0, \;\; u''(0) \leq 0, \;\; u''(1) \leq 0\},$$

we refer the reader to [3, 13].

Lemma 2.5. [7] *Given* $(a, b) \in \mathbb{R}^2$*, the following problem*

$$u^{(4)} - au'' + bu = 0, \tag{2.6}$$

$$u(0) = u(1) = u''(0) = u''(1) = 0, \tag{2.7}$$

has a non-trivial solution if and only if

$$\frac{a}{(k\pi)^2} + \frac{b}{(k\pi)^4} + 1 = 0,$$

for some $k \in \mathbb{N}$.

3. The Monotone Method

In this section, we develop the monotone method for the fourth order two-point boundary value problem (1.1) – (1.2).

For given $a, b \in \mathbb{R}$ satisfying $a/\pi^2 + b/\pi^4 + 1 > 0, \quad a^2 - 4b \geq 0, \quad a > -2\pi^2$ and $f : [0, 1] \times \mathbb{R} \times \mathbb{R} \longrightarrow \mathbb{R}$, let

$$f_1(x, u, v) = f(x, u, v) + bu - av. \tag{3.1}$$

Then (1.1) is equal to

$$Lu = f_1(x, u, u''). \tag{3.2}$$

Definition 3.1. Letting $\alpha \in C^4[0, 1]$, we say that α is an upper solution for the problem (1.1) – (1.2) if α satisfies

$$\begin{aligned} \alpha^{(4)}(x) &\geq f(x, \alpha(x), \alpha''(x)), \quad \text{for } x \in (0, 1), \\ \alpha(0) &= 0, \quad \alpha(1) = 0, \\ \alpha''(0) &\leq 0, \quad \alpha''(1) \leq 0. \end{aligned}$$

Definition 3.2. Letting $\beta \in C^4[0, 1]$, we say β is a lower solution for the problem (1.1) – (1.2) if β satisfies

$$\begin{aligned} \beta^{(4)}(x) &\leq f(x, \beta(x), \beta''(x)), \quad \text{for } x \in (0, 1), \\ \beta(0) &= 0, \quad \beta(1) = 0, \\ \beta''(0) &\geq 0, \quad \beta''(1) \geq 0. \end{aligned}$$

Remark 3.1. If a, b satisfy (2.3) or (2.4), the boundary values can be replaced by

$$\alpha(0) \geq 0, \ \ \alpha(1) \geq 0; \quad \beta(0) \leq 0, \ \ \beta(1) \leq 0.$$

It is clear that if α, β are upper and lower solutions of the problem (1.1) – (1.2) respectively, α, β are upper and lower solutions of the problem (3.2) – (1.2) respectively, too.

Theorem 3.2. *If there exist* α *and* β*, upper and lower solutions, respectively, for the problem (1.1) – (1.2) which satisfy*

$$\beta \leq \alpha \quad \text{and} \quad \beta'' + r(\alpha - \beta) \geq \alpha'', \tag{3.3}$$

and if $f : [0, 1] \times \mathbb{R} \times \mathbb{R} \longrightarrow \mathbb{R}$ *is continuous and satisfies*

$$f(x, u_2, v) - f(x, u_1, v) \geq -b(u_2 - u_1), \tag{3.4}$$

for $\beta(x) \leq u_1 \leq u_2 \leq \alpha(x), \ v \in \mathbb{R}$*, and* $x \in [0, 1]$*;*

$$f(x, u, v_2) - f(x, u, v_1) \leq a(v_2 - v_1), \tag{3.5}$$

for $v_2 + r(\alpha - \beta) \geq v_1, \ \alpha'' - r(\alpha - \beta) \leq v_1, \ v_2 \leq \beta'' + r(\alpha - \beta), \ u \in \mathbb{R}$*, and* $x \in [0, 1]$*, where* $a, b \in \mathbb{R}$ *satisfy* $a/\pi^2 + b/\pi^4 + 1 > 0, \ a^2 - 4b \geq 0, \ a > -2\pi^2$ *and* $r = (a - \sqrt{a^2 - 4b})/2$*,* *then there exist two monotone sequences $\{\alpha_n\}$ and $\{\beta_n\}$, non-increasing and non-decreasing, respectively, with $\alpha_0 = \alpha$ and $\beta_0 = \beta$, which converge uniformly to the extremal solutions in $[\beta, \alpha]$ of the problem (1.1) – (1.2).*

Proof. Consider the problem

$$u^{(4)}(x) - au''(x) + bu(x) = f_1(x, \eta(x), \eta''(x)), \quad \text{for } x \in (0,1), \tag{3.6}$$

$$u(0) = u(1) = u''(0) = u''(1) = 0, \tag{3.7}$$

with $\eta \in C^2[0,1]$.

Since $a/\pi^2 + b/\pi^4 + 1 > 0$, with the use of Lemma 2.5 and Fredholm Alternative [9], the problem (3.6) – (3.7) has a unique solution u. Define $T : C^2[0,1] \longrightarrow C^4[0,1]$ by

$$T\eta = u. \tag{3.8}$$

Now, we divide the proof into three steps.

Step 1. We show

$$TC \subseteq C. \tag{3.9}$$

Here, $C = \{\eta \in C^2[0,1] \mid \beta \le \eta \le \alpha, \ \ \alpha'' - r(\alpha - \beta) \le \eta'' \le \beta'' + r(\alpha - \beta)\}$ is a nonempty bounded closed subset in $C^2[0,1]$.

In fact, for $\zeta \in C$, set $\omega = T\zeta$. By the definition of α, β and C, combining (3.1), (3.4), and (3.5), we have that

$$\begin{aligned} &(\alpha - \omega)^{(4)}(x) - a(\alpha - \omega)''(x) + b(\alpha - \omega)(x) \\ &\ge f_1(x, \alpha(x), \alpha''(x)) - f_1(x, \zeta(x), \zeta''(x)) \\ &= f(x, \alpha(x), \alpha''(x)) - f(x, \zeta(x), \zeta''(x)) - a(\alpha - \zeta)''(x) + b(\alpha - \zeta)(x) \ge 0, \end{aligned} \tag{3.10}$$

$$(\alpha - \omega)(0) = 0, \quad (\alpha - \omega)(1) = 0, \tag{3.11}$$

$$(\alpha - \omega)''(0) \le 0, \quad (\alpha - \omega)''(1) \le 0. \tag{3.12}$$

With the use of Lemma 2.3, we obtain that $\alpha \ge \omega$. Analogously, there holds $\omega \ge \beta$.

By the proof of Lemma 2.3, combining (3.10), (3.11), and (3.12), we have that

$$(\alpha - \omega)''(x) - r(\alpha - \omega)(x) \le 0, \quad x \in (0,1),$$

hence,

$$\omega''(x) + r(\alpha - \beta)(x) \ge \omega''(x) + r(\alpha - \omega)(x) \ge \alpha''(x), \quad \text{for } x \in (0,1),$$

i.e.,

$$\omega''(x) \ge \alpha''(x) - r(\alpha - \beta)(x), \quad \text{for } x \in (0,1).$$

Analogously,

$$\omega''(x) \le \beta''(x) + r(\alpha - \beta)(x), \quad \text{for } x \in (0,1).$$

Thus, (3.9) holds.

Step 2. Let $u_1 = T\eta_1,\ u_2 = T\eta_2$, where $\eta_1,\ \eta_2 \in C$ satisfy $\eta_1 \le \eta_2$ and $\eta_1'' + r(\alpha - \beta) \ge \eta_2''$. We show

$$u_1 \le u_2, \quad u_1'' + r(\alpha - \beta) \ge u_2''. \tag{3.13}$$

In fact, by (3.4), (3.5), and the definition of $u_1,\ u_2$,

$$L(u_2 - u_1)(x) = f_1(x, \eta_2(x), \eta_2''(x)) - f_1(x, \eta_1(x), \eta_1''(x)) \ge 0,$$
$$(u_2 - u_1)(0) = (u_2 - u_1)(1) = 0,$$
$$(u_2 - u_1)''(0) = (u_2 - u_1)''(1) = 0.$$

With the use of Lemma 2.3, we get that $u_1 \le u_2$. Similar to Step 1, we can easily prove $u_1'' + r(\alpha - \beta) \ge u_2''$. Thus, (3.13) holds.

Step 3. The sequences $\{\alpha_n\}$ and $\{\beta_n\}$ are obtained by recurrence:

$$\alpha_0 = \alpha, \quad \beta_0 = \beta, \quad \alpha_n = T\alpha_{n-1}, \quad \beta_n = T\beta_{n-1},\ n = 1, 2, \dots.$$

From the results of Step 1 and Step 2, we have that

$$\beta = \beta_0 \le \beta_1 \le \cdots \le \beta_n \le \cdots \le \alpha_n \le \cdots \le \alpha_1 \le \alpha_0 = \alpha, \tag{3.14}$$

$$\beta'' = \beta_0'', \quad \alpha'' = \alpha_0'', \quad \alpha'' - r(\alpha - \beta) \le \alpha_n'', \quad \beta_n'' \le \beta'' + r(\alpha - \beta). \tag{3.15}$$

Moreover, from the definition of T (see (3.8)), we get

$$\alpha_n^{(4)}(x) - a\alpha_n''(x) + b\alpha_n(x) = f_1(x, \alpha_{n-1}(x), \alpha_{n-1}''(x)),$$

i.e.,

$$\begin{aligned} \alpha_n^{(4)}(x) &= f_1(x, \alpha_{n-1}(x), \alpha_{n-1}''(x)) + a\alpha_n''(x) - b\alpha_n(x) \\ &\le f_1(x, \alpha_{n-1}(x), \alpha_{n-1}''(x)) + a[\beta'' + r(\alpha - \beta)](x) - b\beta(x), \end{aligned} \tag{3.16}$$

$$\alpha_n(0) = \alpha_n(1) = \alpha_n''(0) = \alpha_n''(1) = 0. \tag{3.17}$$

Analogously,

$$\begin{aligned} \beta_n^{(4)}(x) &= f_1(x, \beta_{n-1}(x), \beta_{n-1}''(x)) + a\beta_n''(x) - b\beta_n(x) \\ &\le f_1(x, \beta_{n-1}(x), \beta_{n-1}''(x)) + a[\beta'' + r(\alpha - \beta)](x) - b\beta(x), \end{aligned} \tag{3.18}$$

$$\beta_n(0) = \beta_n(1) = \beta_n''(0) = \beta_n''(1) = 0. \tag{3.19}$$

From (3.14), (3.15), (3.16), and the continuity of f_1, we have that there exists $M_{\alpha,\beta} > 0$ depending only on α and β (but not on n or x) such that

$$|\alpha_n^{(4)}(x)| \le M_{\alpha,\beta}, \qquad \text{for all } x \in [0, 1]. \tag{3.20}$$

Using the boundary condition (3.17), we get that for each $n \in \mathbb{N}$, there exists $\xi_n \in (0, 1)$ such that

$$\alpha_n'''(\xi_n) = 0. \tag{3.21}$$

This together with (3.20) yields

$$|\alpha_n'''(x)| = |\alpha_n'''(\xi_n) + \int_{\xi_n}^{x} \alpha_n^{(4)}(s)ds| \le M_{\alpha,\beta}. \tag{3.22}$$

By combining (3.15) and (3.17), we can similarly get that there is $C_{\alpha,\beta} > 0$ depending only on α and β (but not on n or x) such that

$$|\alpha_n''(x)| \le C_{\alpha,\beta}, \quad \text{for all } x \in [0,1], \tag{3.23}$$

$$|\alpha_n'(x)| \le C_{\alpha,\beta}, \quad \text{for all } x \in [0,1]. \tag{3.24}$$

Thus, from (3.14), (3.22), (3.23), and (3.24), we know that $\{\alpha_n\}$ is bounded in $C^3[0,1]$. Similarly, $\{\beta_n\}$ is bounded in $C^3[0,1]$.

Now, by using the fact that $\{\alpha_n\}$ and $\{\beta_n\}$ are bounded in $C^3[0,1]$, we can conclude that $\{\alpha_n\}, \{\beta_n\}$ converge uniformly to the extremal solutions in $[0,1]$ of the problem (3.2) – (1.2). Therefore, $\{\alpha_n\}, \{\beta_n\}$ converge uniformly to the extremal solutions in $[0,1]$ of the problem (1.1) – (1.2), too. □

Example 3.1. Consider the boundary value problem

$$u^{(4)}(x) = -5u''(x) - (u(x)+1)^2 + \sin^2 \pi x + 1, \tag{3.25}$$

$$u(0) = u(1) = u''(0) = u''(1) = 0. \tag{3.26}$$

It is clear that the results of [3, 7, 13, 14] can't apply to the example. On the other hand, it is easy to check that $\alpha = \sin \pi x, \ \ \beta = 0$ are upper and lower solutions of (3.25) – (3.26), respectively. Letting $a = -5, \ b = 4$, then all assumptions of Theorem 3.2 are fulfilled. Hence the problem (3.25) – (3.26) has at least one solution u, which satisfies $0 \le u \le \sin \pi x$.

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