

MULTIPLE POSITIVE SOLUTIONS OF SINGULAR POSITONE DIRICHLET PROBLEMS WITH DERIVATIVE DEPENDENCE*

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Abstract. The existence of multiple positive solutions is presented for the singular Dirichlet boundary value problems

$$\begin{cases} x'' + \Phi(t)f(t, x(t), |x'(t)|) = 0, \\ x(0) = 0, \quad x(1) = 0, \end{cases}$$

using the fixed point index; here f may be singular at $x = 0$ and $x' = 0$.

1. Introduction. In [11], S. Staněk considered

$$\begin{cases} x'' + \mu q(t)f(t, x, x') = 0, \\ x(0) = 0, \quad x(T) = 0, \end{cases}$$

where $q(t) > 0$ for $t \in [0, T]$, $A > 0$ is a constant and $f(t, x, x') > 0$ is continuous on $[0, T] \times (0, +\infty) \times [-\frac{2A}{T}, 0) \cup (0, \frac{2A}{T}]$ and may be singular at $x = 0$, $x = A$ and $x' = 0$. Now x is a solution of the above equation if $x(0) = x(T) = 0$ and x satisfies $x''(t) + \mu q(t)f(t, x(t), x'(t)) = 0$ for all $t \in \{t \in (0, T) : x'(t) \neq 0\}$. Existence of one solution was established in [11] using regularity and sequential techniques. In [1] existence of the above equation was established when f was singular at $x = 0$ but not at $x' = 0$. However in [1] f was allowed to change sign. Various other existence results for $x'' + f(t, x, x') = 0$ were established [7, 9–11] when f is singular at $x' = 0$. If $f(t, x, x') = f(t, x)$ is singular at $x = 0$ there are many results on the existence of multiple positive solutions to $x'' + f(t, x) = 0$ (see [2–4], [11]). However to date there are only a few results [6, 12] on the existence of multiple solutions to $x'' + f(t, x, |x'|) = 0$ when f has a derivative dependence. The goal of this paper is to attempt to fill this gap in the literature.

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In this paper we consider the singular Dirichlet boundary value problems

$$\begin{cases} x'' + \Phi(t)f(t, x, |x'|) = 0, \\ x(0) = 0, x(1) = 0, \end{cases} \tag{1.1}$$

where f may be singular at $x = 0$ and $x' = 0$. The definition of a solution to (1.1) is as above (as in [11]). There are main three sections in our paper. In Section 2, we define a special Banach space, construct a special cone in it and give its properties. In Section 3, using the theory of fixed point index, we present a new result on the existence of multiple solutions to (1.1) when f is singular at $x' = 0$ and not singular at $x = 0$. In Section 4 when f is singular at $x = 0$ and $x' = 0$ we establish the existence of multiple positive solutions to (1.1).

2. Preliminaries. Let $q(t) = t(1 - t)$, $t \in [0, 1]$ and $C_q^1[0, 1] = \{x : [0, 1] \rightarrow R \mid x \text{ is continuous on } [0, 1] \text{ and continuously differentiable on } (0, 1) \text{ with } \sup_{t \in (0,1)} q(t)|x'(t)| = \sup_{t \in (0,1)} t(1 - t)|x'(t)| < +\infty\}$. For $x \in C_q^1[0, 1]$, define $\|x\| = \max\{\|x\|_1, \|x\|_2\}$, where $\|x\|_1 = \max_{t \in [0,1]} |x(t)|$ and $\|x\|_2 = \sup_{t \in (0,1)} t(1 - t)|x'(t)|$.

LEMMA 2.1. $C_q^1[0, 1]$ is a Banach space. For any $x \in C_q^1[0, 1]$, $|x'(t)| \leq \frac{\|x\|}{t(1-t)}$, $t \in (0, 1)$.

Proof. Clearly $C_q^1[0, 1]$ is a linear space with zero element $\theta(t) \equiv 0$ for $t \in [0, 1]$ and it is also easy to check that $\|\cdot\|$ is a norm on $C_q^1[0, 1]$.

We show that $C_q^1[0, 1]$ is complete. Assume $\{x_n\}_{n=1}^\infty \subseteq C_q^1[0, 1]$ is a Cauchy sequence, i.e., for any $\varepsilon > 0$, there exists an $N > 0$ such that $\|x_n - x_m\| < \varepsilon$ for all $n > N, m > N$. Since $\|x_n - x_m\|_1 \leq \|x_n - x_m\|$, $\{x_n\} \subseteq C[0, 1]$ is a Cauchy sequence with

$$\lim_{n \rightarrow +\infty} \|x_n - x_0\|_1 = 0, \quad x_0 \in C[0, 1]. \tag{2.1}$$

Also for any given $\delta > 0$, one has

$$\begin{aligned} \delta(1 - \delta) \max_{t \in [\delta, 1-\delta]} |x'_n(t) - x'_m(t)| &\leq \max_{t \in [\delta, 1-\delta]} t(1 - t)|x'_n(t) - x'_m(t)| \\ &\leq \sup_{t \in (0,1)} t(1 - t)|x'_n(t) - x'_m(t)| = \|x_n - x_m\|_2 \leq \|x_n - x_m\|, \end{aligned}$$

which means $\max_{t \in [\delta, 1-\delta]} |x'_n(t) - x'_m(t)| \leq \frac{1}{\delta(1-\delta)} \|x_n - x_m\|$, $\forall n > N, m > N$.

Consequently, x_0 is continuously differentiable on $[\delta, 1 - \delta]$ with $\lim_{n \rightarrow +\infty} x'_n(t) = x'_0(t)$ uniformly on $[\delta, 1 - \delta]$. Since δ is arbitrary, x_0 is continuously differentiable on $(0, 1)$. Now $\sup_{t \in (0,1)} t(1 - t)|x'_n(t) - x'_m(t)| \leq \|x_n - x_m\| < \varepsilon$, so letting $m \rightarrow +\infty$ yields

$$\sup_{t \in (0,1)} t(1 - t)|x'_n(t) - x'_0(t)| \leq \varepsilon. \tag{2.2}$$

Also from (2.1) and (2.2), one has $\lim_{n \rightarrow +\infty} \|x_n - x_0\| = 0$.

Finally from (2.2), it is easy to see that $x_0 \in C_q^1[0, 1]$. Hence, $C_q^1[0, 1]$ is a Banach space. If $x \in C_q^1[0, 1]$, then $\sup_{t \in (0,1)} t(1 - t)|x'(t)| = \|x\|_2 \leq \|x\|$, which means $|x'(t)| \leq \frac{\|x\|}{t(1-t)}$ for all $t \in (0, 1)$. □

Let

$$G(t, s) = \begin{cases} (1-t)s, & 0 \leq s \leq t \leq 1 \\ t(1-s), & 0 \leq t \leq s \leq 1 \end{cases} \quad (2.3)$$

and

$$P = \left\{ x \in C_q^1[0, 1] : x(t) \geq t(1-t)\|x\|_1, \forall t \in [0, 1] \text{ and } x\left(\frac{1}{2}\right) \geq \frac{1}{4}\|x\|_2 \right\}. \quad (2.4)$$

The following lemmas are needed in Section 3 and Section 4.

LEMMA 2.2 (see [5]). *Let Ω be a bounded open set in real Banach space E , P be a cone of E , $\theta \in \Omega$ and $A : \overline{\Omega} \cap P \rightarrow P$ be continuous and compact. Suppose that $\lambda Ax \neq x, \forall x \in \partial\Omega \cap P, \lambda \in (0, 1]$. Then*

$$i(A, \Omega \cap P, P) = 1. \quad (2.5)$$

LEMMA 2.3 (see [5]). *Let Ω be a bounded open set in real Banach space E , P be a cone of E , $\theta \in \Omega$ and $A : \overline{\Omega} \cap P \rightarrow P$ be continuous and compact. Suppose that $Ax \not\leq x, \forall x \in \partial\Omega \cap P$. Then*

$$i(A, \Omega \cap P, P) = 0. \quad (2.6)$$

LEMMA 2.4. *If $x \in P$ (defined as in (2.4)), then $\|x\| \leq 4\|x\|_1$.*

Proof. If $x \in P$, one has $\|x\|_1 = \max\{|x(t)| : t \in [0, 1]\} \geq x\left(\frac{1}{2}\right) \geq \frac{1}{4}\|x\|_2$. Then $\|x\| = \max\{\|x\|_1, \|x\|_2\} \leq \max\{\|x\|_1, 4x\left(\frac{1}{2}\right)\} \leq \max\{\|x\|_1, 4\|x\|_1\} = 4\|x\|_1$. \square

LEMMA 2.5. *Assume that $\overline{\Phi} \in C((0, 1), R^+)$ with $\int_0^1 \overline{\Phi}(t) dt < \infty$ and let $F(t) = \int_0^1 G(t, s)\overline{\Phi}(s) ds$. Then*

$$\begin{cases} F(t) \geq t(1-t) \max_{s \in [0, 1]} F(s) = q(t)\|F\|_1, & \forall t \in [0, 1] \\ \|F\|_2 \leq \|F\|_1 \\ \|F\|_2 = \sup_{t \in (0, 1)} q(t)|F'(t)| \leq 4F\left(\frac{1}{2}\right), \end{cases} \quad (2.7)$$

i.e., $F \in P$.

Proof. Assume that $F(\tau) = \max_{t \in [0, 1]} F(t) = \|F\|_1$. For $t \in [0, 1]$, we have

$$\frac{G(t, s)}{G(\tau, s)} = \begin{cases} \frac{t(1-s)}{(1-\tau)s} = t(1-t) \frac{(1-s)}{(1-\tau)(1-t)s} \geq t(1-t), & t \leq s \leq \tau \\ \frac{(1-t)s}{\tau(1-s)} = t(1-t) \frac{s}{\tau} \frac{1}{1-s} \geq t(1-t), & \tau \leq s \leq t \\ \frac{t(1-s)}{\tau(1-s)} = t(1-t) \frac{1}{\tau(1-t)} \geq t(1-t), & t, \tau \leq s \\ \frac{(1-t)s}{(1-\tau)s} = t(1-t) \frac{1}{1-\tau} \geq t(1-t), & t, \tau \geq s \end{cases} = q(t), \quad t \in [0, 1].$$

Then, for $t \in [0, 1]$, we have

$$\begin{aligned} F(t) &= \int_0^1 G(t, s)\overline{\Phi}(s) ds = \int_0^1 \frac{G(t, s)}{G(\tau, s)} G(\tau, s)\overline{\Phi}(s) ds \\ &\geq t(1-t) \int_0^1 G(\tau, s)\overline{\Phi}(s) ds = t(1-t)F(\tau) = t(1-t)\|F\|_1, \end{aligned}$$

which implies that

$$F\left(\frac{1}{2}\right) \geq \frac{1}{2}\left(1 - \frac{1}{2}\right)\|F\|_1 = \frac{1}{4}\|F\|_1, \quad \text{i.e., } \|F\|_1 \leq 4F\left(\frac{1}{2}\right).$$

Moreover, since $F'(t) = -\int_0^t s\bar{\Phi}(s) ds + \int_t^1 (1-s)\bar{\Phi}(s) ds$ for all $t \in [0, 1]$ and $F(t) \geq 0$, one has

$$\begin{aligned} t(1-t)|F'(t)| &\leq t(1-t)\int_0^t s\bar{\Phi}(s) ds + (1-t)t\int_t^1 (1-s)\bar{\Phi}(s) ds \\ &\leq (1-t)\int_0^t s\bar{\Phi}(s) ds + t\int_t^1 (1-s)\bar{\Phi}(s) ds \\ &= \int_0^1 G(t,s)\bar{\Phi}(s) ds \leq \|F\|_1 \leq 4F\left(\frac{1}{2}\right), \quad t \in [0, 1], \end{aligned} \tag{2.8}$$

which means that $\|F\|_2 = \sup_{t \in (0,1)} t(1-t)|F'(t)| \leq \|F\|_1 \leq 4F(\frac{1}{2})$. Consequently, $F \in P$. □

Now we list some conditions which will be needed in Sections 3 and 4:

$$\Phi \in C[0, 1] \text{ with } \Phi(t) > 0 \text{ on } (0, 1), \tag{2.9}$$

and

$$\left\{ \begin{array}{l} f : [0, 1] \times [0, +\infty) \times [0, +\infty) \rightarrow [0, +\infty) \text{ is continuous with} \\ f(t, x, y) > 0 \text{ for } (t, x, y) \in [0, 1] \times [0, +\infty) \times [0, +\infty) \\ f(t, x, y) \leq [h(x) + w(x)][g(y) + r(y)] \\ \text{on } [0, 1] \times [0, +\infty) \times [0, +\infty) \text{ with } w > 0, g > 0 \\ \text{continuous and nonincreasing on } [0, +\infty), \\ \int_0^1 \Phi(s)r\left(k_0\frac{1}{s(1-s)}\right) ds < +\infty, \text{ for all } k_0 > 0, \text{ and} \\ h \geq 0, r \geq 0 \text{ continuous and nondecreasing on } [0, \infty). \end{array} \right. \tag{2.10}$$

For $x \in P$, define an operator by

$$(Ax)(t) = \int_0^1 G(t, s)\Phi(s)f(s, x(s), |x'(s)|) ds, \quad t \in [0, 1]. \tag{2.11}$$

LEMMA 2.6. *Assume that (2.9) and (2.10) hold. Then $A : P \rightarrow P$ is continuous and completely continuous. Moreover, for every $x \in P$, $Ax \in C^1[0, 1]$.*

Proof. First, we show that $A : P \rightarrow P$ is well defined and $Ax \in C^1[0, 1]$ for each $x \in P$. For $x \in P$, Lemma 2.1 yields $|x'(t)| \leq \frac{\|x\|}{t(1-t)}$, $t \in (0, 1)$. Then, from (2.9) and (2.10), we have that for $t \in [0, 1]$,

$$\begin{aligned} |(Ax)(t)| &= \left| \int_0^1 G(t, s)\Phi(s)f(s, x(s), |x'(s)|) ds \right| \\ &\leq \int_0^1 G(t, s)\Phi(s)[h(x(s)) + w(x(s))][g(|x'(s)|) + r(|x'(s)|)] ds \\ &\leq \int_0^1 G(t, s)\Phi(s)[h(\|x\|) + w(0)] \left[g(0) + r\left(\frac{\|x\|}{s(1-s)}\right) \right] ds < +\infty \end{aligned}$$

and

$$\begin{aligned} |(Ax)'(t)| &= \left| -\int_0^t s\Phi(s)f(s, x(s), |x'(s)|) ds + \int_t^1 (1-s)\Phi(s)f(s, x(s), |x'(s)|) ds \right| \\ &\leq \int_0^1 \Phi(s)|f(s, x(s), |x'(s)|)| ds \\ &\leq \int_0^1 \Phi(s)[h(\|x\|) + w(0)] \left[g(0) + r \left(\frac{\|x\|}{s(1-s)} \right) \right] ds < +\infty, \quad t \in [0, 1], \end{aligned}$$

which means that A is well defined. From Lemma 2.5, for every $x \in P$, we have $Ax \in P$, which implies that $AP \subseteq P$. Moreover, since

$$\begin{aligned} |(Ax)'(t_1) - (Ax)'(t_2)| &\leq \left| \int_{t_1}^1 (1-s)\Phi(s)f(s, x(s), |x'(s)|) ds - \int_{t_2}^1 (1-s)\Phi(s)f(s, x(s), |x'(s)|) ds \right| \\ &\quad + \left| -\int_0^{t_1} s\Phi(s)f(s, x(s), |x'(s)|) ds + \int_0^{t_2} s\Phi(s)f(s, x(s), |x'(s)|) ds \right| \\ &\leq 2 \left| \int_{t_1}^{t_2} \Phi(s)[h(\|x\|) + w(0)] \left[g(0) + r \left(\frac{\|x\|}{s(1-s)} \right) \right] ds \right|, \end{aligned}$$

we see that $\lim_{t \rightarrow 0^+} (Ax)'(t)$ exists and $\lim_{t \rightarrow 1^-} (Ax)'(t)$ exists, which means that $Ax \in C^1[0, 1]$.

Now we show that $A : P \rightarrow P$ is continuous. Assume that $\{x_m\}_{m=1}^\infty \subseteq P$ and $x_0 \in P$ with $\lim_{m \rightarrow +\infty} x_m = x_0$. Then, there exists an $M > 0$ such that $\|x_m\| < M$ for all $m \in \{1, 2, \dots\}$ (note that Lemma 2.1 guarantees that $|x'_m(t)| \leq \frac{M}{t(1-t)}$, $\forall t \in (0, 1)$). Thus, $\lim_{m \rightarrow +\infty} f(t, x_m(t), |x'_m(t)|) = f(t, x_0(t), |x'_0(t)|)$, $t \in (0, 1)$ and

$$|f(t, x_m(t), |x'_m(t)|)| \leq [h(M) + w(0)] \left[g(0) + r \left(\frac{M}{t(1-t)} \right) \right].$$

The Lebesgue Dominated Convergence Theorem guarantees that

$$\begin{aligned} \|Ax_m - Ax_0\|_1 &= \max_{t \in [0,1]} \left| \int_0^1 G(t, s)\Phi(s)[f(s, x_m(s), |x'_m(s)|) - f(s, x_0(s), |x'_0(s)|)] ds \right| \\ &\leq \int_0^1 \Phi(s)|f(s, x_m(s), |x'_m(s)|) - f(s, x_0(s), |x'_0(s)|)| ds \rightarrow 0, \quad \text{as } m \rightarrow +\infty \end{aligned}$$

and

$$\begin{aligned} \|Ax_m - Ax_0\|_2 &= \sup_{t \in (0,1)} t(1-t) \left| -\int_0^t s\Phi(s)[f(s, x_m(s), |x'_m(s)|) - f(s, x_0(s), |x'_0(s)|)] ds \right. \\ &\quad \left. + \int_t^1 (1-s)\Phi(s)[f(s, x_m(s), |x'_m(s)|) - f(s, x_0(s), |x'_0(s)|)] ds \right| \\ &\leq \int_0^1 \Phi(s)|f(s, x_m(s), |x'_m(s)|) - f(s, x_0(s), |x'_0(s)|)| ds \rightarrow 0, \quad \text{as } m \rightarrow +\infty, \end{aligned}$$

which implies that $\lim_{m \rightarrow +\infty} \|Ax_m - Ax_0\| = 0$. Hence, $A : P \rightarrow P$ is continuous.

Finally we show for any bounded $D \subseteq P$, $A(D)$ is relatively compact. Since D is bounded, there exists an $M > 0$ such that $\|x\| \leq M$ for all $x \in D$ (note that Lemma 2.1 guarantees that $|x'(t)| \leq \frac{M}{t(1-t)}, \forall t \in (0, 1)$). Now (2.9) and (2.10) yield

$$\begin{aligned} \|Ax\|_1 &= \max_{t \in [0,1]} \left| \int_0^1 G(t, s)\Phi(s)f(s, x(s), |x'(s)|) ds \right| \\ &\leq \int_0^1 \Phi(s)[h(x(s)) + w(x(s))][g(|x'(s)|) + r(|x'(s)|)] ds \\ &\leq \int_0^1 \Phi(s)[h(M) + w(0)] \left[g(0) + r\left(\frac{M}{s(1-s)}\right) \right] ds \end{aligned}$$

which implies that the functions belonging to $\{(AD)(t)\}$ are uniformly bounded on $[0, 1]$, and

$$\begin{aligned} &\sup_{t \in (0,1)} |(Ax)'(t)| \\ &= \sup_{t \in [0,1]} \left| - \int_0^t s\Phi(s)f(s, x(s), |x'(s)|) ds + \int_t^1 (1-s)\Phi(s)f(s, x(s), |x'(s)|) ds \right| \\ &\leq \int_0^1 \Phi(s)[h(x(s)) + w(x(s))][g(|x'(s)|) + r(|x'(s)|)] ds \\ &\leq \int_0^1 \Phi(s)[h(M) + w(0)] \left[g(0) + r\left(\frac{M}{s(1-s)}\right) \right] ds. \end{aligned}$$

which implies that the functions belonging to $\{(AD)'(t)\}$ are uniformly bounded on $[0, 1]$ and the functions belonging to $\{(AD)(t)\}$ are equicontinuous on $[0, 1]$.

For any $t_1, t_2 \in [0, 1], x \in D$, we have

$$\begin{aligned} &|(Ax)'(t_1) - (Ax)'(t_2)| \\ &= \left| - \int_0^{t_1} s\Phi(s)f(s, x(s), |x'(s)|) ds + \int_0^{t_2} s\Phi(s)f(s, x(s), |x'(s)|) ds \right. \\ &\quad \left. + \int_{t_1}^1 (1-s)\Phi(s)f(s, x(s), |x'(s)|) ds - \int_{t_2}^1 (1-s)\Phi(s)f(s, x(s), |x'(s)|) ds \right| \\ &\leq 2 \left| \int_{t_1}^{t_2} \Phi(s)[h(M) + w(0)] \left[g(0) + r\left(\frac{M}{s(1-s)}\right) \right] ds \right|. \end{aligned}$$

Therefore, for any $\varepsilon > 0$, there exists a $\delta > 0$ such that $|(Ax)'(t_1) - (Ax)'(t_2)| < \varepsilon, \forall |t_1 - t_2| < \delta, x \in D$, which means that the functions from $\{(Ax)'(t), x \in D\}$ are equicontinuous on $[0, 1]$.

By the Arzela-Ascoli theorem, $A(D)$ is relatively compact under the ordinary norm $\|Ax\|_0 = \max\{\max\{|(Ax)(t)|, t \in [0, 1]\}, \max\{|(Ax)'(t)|, t \in [0, 1]\}\}$. Since the new norm $\|Ax\|$ is less than the ordinary norm $\|Ax\|_0$, we know that AD is relatively compact under the new norm $\|\cdot\|$.

Hence, $A : P \rightarrow P$ is continuous and completely continuous. □

3. Multiple positive solutions to (1.1) with singularity at $x' = 0$ but not at $x = 0$. In this section our nonlinearity f may be singular at $x' = 0$ but not at $x = 0$. Throughout

this section we will assume that the following conditions hold:

$$\Phi \in C[0, 1] \text{ with } \Phi(t) > 0 \text{ on } (0, 1), \quad (3.1)$$

$$\left\{ \begin{array}{l} f : [0, 1] \times [0, +\infty) \times (0, +\infty) \rightarrow (0, +\infty) \text{ is continuous with} \\ f(t, x, y) > 0 \text{ for } (t, x, y) \in [0, 1] \times [0, +\infty) \times (0, +\infty), \\ f(t, x, y) \leq h(x)[g(y) + r(y)] \text{ on } [0, 1] \times [0, +\infty) \times (0, +\infty) \text{ with} \\ \int_0^1 \Phi(s)r(k_0 \frac{1}{s(1-s)}) ds < +\infty, \text{ for all } k_0 > 0, \text{ and} \\ h \geq 0, r \geq 0 \text{ continuous and nondecreasing on } [0, \infty) \\ g > 0 \text{ continuous and nonincreasing on } (0, \infty), \end{array} \right. \quad (3.2)$$

$$\left\{ \begin{array}{l} \sup_{c \in (0, +\infty)} \frac{c}{I^{-1}(h(c) \int_0^1 \Phi(s) ds)} > 1, \\ \text{where } I(z) = \int_0^z \frac{1}{g(u)+r(u)} du, z \in (0, +\infty), \end{array} \right. \quad (3.3)$$

$$\left\{ \begin{array}{l} \text{for constants } H, H' > 0 \text{ there exists a function } \psi_{H,H'} \\ \text{continuous on } [0, 1] \text{ and positive on } (0, 1) \\ \text{and a positive constant } 0 \leq \gamma < 1 \text{ such that} \\ f(t, x, y) \geq \psi_H(t)x^\gamma \text{ on } [0, 1] \times [0, H] \times (0, H'], \end{array} \right. \quad (3.4)$$

and

$$\left\{ \begin{array}{l} \text{there exists a } g_1 \in C([0, +\infty) \times (0, +\infty), (0, +\infty)) \text{ with} \\ f(t, x, y) \geq g_1(x, y), \forall (t, x, y) \in [0, 1] \times [0, +\infty) \times (0, +\infty) \text{ such that} \\ \lim_{x \rightarrow +\infty} \frac{g_1(x, y)}{x} = +\infty \text{ uniformly for } y \in (0, +\infty). \end{array} \right. \quad (3.5)$$

THEOREM 3.1. *Suppose that (3.1)–(3.5) hold. Then (1.1) has at least two nonnegative solutions $x_{0,1}, x_{0,2} \in C^1[0, 1] \cap C^2(0, 1)$ with $x_{0,1}(t) > 0$ and $x_{0,2}(t) > 0$ on $(0, 1)$.*

Proof. From (3.3) and the continuity of I^{-1} and h , choose an $R_1 > 0$, and a $\varepsilon > 0$ with $\varepsilon < \frac{R_1}{2}$ and

$$\frac{R_1}{I^{-1}(I(\varepsilon) + h(R_1 + \varepsilon) \int_0^1 \Phi(s) ds)} > 1. \quad (3.6)$$

Let $n_0 \in \{1, 2, \dots\}$ be chosen so that $\frac{1}{n_0} < \varepsilon$, and let $N_0 = \{n_0, n_0 + 1, \dots\}$. For each $n \in N_0$, for $x \in P$, define

$$(A_n x)(t) = \int_0^1 G(t, s)\Phi(s)f\left(s, x(s) + \frac{1}{n}s, |x'(s)| + \frac{1}{n}\right) ds, \quad t \in [0, 1]. \quad (3.7)$$

It is easy to see that $f(t, x + \frac{1}{n}t, |x'| + \frac{1}{n}) \leq h(x + \frac{1}{n})[g(\frac{1}{n}) + r(|x'| + \frac{1}{n})]$, $(t, x, x') \in [0, 1] \times [0, +\infty) \times [0, +\infty)$. Now (3.2) implies that (2.10) is true for each $n \in N_0$. Then, Lemma 2.6 guarantees that $A_n : P \rightarrow P$ is continuous and completely continuous with $A_n P \subseteq C^1[0, 1]$ for each $n \in N_0$.

Let

$$\Omega_1 = \{x \in C_q^1[0, 1] : \|x\| < R_1\}.$$

Choose $0 < a^* < b^* < 1$ and let

$$N^* = \left(a^*(1 - b^*) \frac{1}{4} \min_{t \in [a^*, b^*]} \int_{a^*}^{b^*} G(t, s) \Phi(s) ds \right)^{-1} + 1. \tag{3.8}$$

Now from (3.5), there exists an $R_2 > R_1$ such that

$$g_1(x, y) \geq N^*x, \quad \forall x \geq R_2, y \in (0, +\infty). \tag{3.9}$$

Let

$$\Omega_2 = \left\{ x \in C_q^1[0, 1] : \|x\| < \frac{4R_2}{a^*(1 - b^*)} \right\}.$$

Then, for each $n \in N_0$, we claim that

$$\mu A_n x \neq x, \quad \forall \mu \in (0, 1], x \in P \cap \partial\Omega_1, \tag{3.10}$$

and

$$A_n x \not\leq x, \quad \forall x \in P \cap \partial\Omega_2. \tag{3.11}$$

First we show that (3.10) is true. Suppose there exists an $x_0 \in P \cap \partial\Omega_1$ and a $\mu_0 \in (0, 1]$ such that $x_0 = \mu_0 A_n x_0$. Then

$$x_0''(t) + \mu_0 \Phi(t) f \left(t, x_0(t) + \frac{1}{n}t, |x_0'(t)| + \frac{1}{n} \right) = 0, \quad t \in (0, 1), \text{ and } x_0(0) = 0, x_0(1) = 0,$$

which means that $x_0(t) > 0$ on $(0, 1)$ with $x_0(0) = x_0(1) = 0$ and $x_0'(t)$ is decreasing on $(0, 1)$. Thus, there exists a unique $t_0 \in (0, 1)$ with $x_0'(t_0) = 0$, $x_0'(t) > 0$ on $(0, t_0)$ and $x_0'(t) < 0$ on $(t_0, 1)$ and $\|x_0\|_1 = x_0(t_0)$. From (3.2), we have

$$-x_0''(t) \leq \Phi(t) h \left(x_0(t) + \frac{1}{n}t \right) \left[g \left(x_0'(t) + \frac{1}{n} \right) + r \left(x_0'(t) + \frac{1}{n} \right) \right], \quad \forall t \in (0, t_0),$$

which means that

$$\frac{-x_0''(t)}{g \left(x_0'(t) + \frac{1}{n} \right) + r \left(x_0'(t) + \frac{1}{n} \right)} \leq h \left(x_0(t) + \frac{1}{n}t \right) \Phi(t), \quad \forall t \in (0, t_0). \tag{3.12}$$

Integration from t to t_0 yields $I(x_0'(t) + \frac{1}{n}) - I(x_0'(t_0) + \frac{1}{n}) = I(x_0'(t) + \frac{1}{n}) - I(\frac{1}{n}) \leq h(x_0(t_0) + \frac{1}{n}) \int_0^1 \Phi(s) ds$, i.e., $I(x_0'(t) + \frac{1}{n}) < I(\varepsilon) + h(R_1 + \varepsilon) \int_0^1 \Phi(s) ds$. Then,

$$x_0'(t) < x_0'(t) + \frac{1}{n} < I^{-1} \left(I(\varepsilon) + h(R_1 + \varepsilon) \int_0^1 \Phi(s) ds \right), \quad \forall t \in (0, t_0]. \tag{3.13}$$

Now integrate from 0 to t_0 to obtain

$$\|x_0\|_1 = x_0(t_0) = x_0(t_0) - x_0(0) \leq I^{-1} \left(I(\varepsilon) + h(R_1 + \varepsilon) \int_0^1 \Phi(s) ds \right). \tag{3.14}$$

Similarly, if $t > t_0$, we have

$$\frac{-x_0''(t)}{g(-x_0'(t) + \frac{1}{n}) + r(-x_0'(t) + \frac{1}{n})} \leq h \left(x_0(t) + \frac{1}{n}t \right) \Phi(t), \tag{3.15}$$

and $I(-x_0'(t) + \frac{1}{n}) - I(-x_0'(t_0) + \frac{1}{n}) = I(-x_0'(t) + \frac{1}{n}) - I(\frac{1}{n}) \leq \int_0^1 \Phi(s) ds h(R_1 + \varepsilon)$, which implies

$$-x_0'(t) \leq I^{-1} \left(I(\varepsilon) + h(R_1 + \varepsilon) \int_0^1 \Phi(s) ds \right), \quad t \in (t_0, 1). \tag{3.16}$$

Now (3.13) and (3.16) guarantee that

$$\|x_0\|_2 = \sup_{t \in (0,1)} t(1-t)|x'(t)| \leq I^{-1} \left(I(\varepsilon) + h(R_1 + \varepsilon) \int_0^1 \Phi(s) ds \right). \tag{3.17}$$

Combining with (3.14) one has $R_1 = \max\{\|x_0\|_1, \|x_0\|_2\} \leq I^{-1}(I(\varepsilon) + h(R_1 + \varepsilon) \int_0^1 \Phi(s) ds)$, which means

$$\frac{R_1}{I^{-1}(I(\varepsilon) + h(R_1 + \varepsilon) \int_0^1 \Phi(s) ds)} \leq 1,$$

a contradiction to (3.6). Then, (3.10) is true.

Next we show that (3.11) is true. Suppose that there is an $x_0 \in P \cap \partial\Omega_2$ with $x_0 \geq A_n x_0$. By the definition of the cone and Lemma 2.4, one has $x_0(t) \geq t(1-t)\|x_0\|_1 \geq a^*(1-b^*)^{\frac{1}{4}}\|x_0\| = a^*(1-b^*)^{\frac{1}{4}} \frac{4R_2}{a^*(1-b^*)} = R_2, \quad \forall t \in [a^*, b^*]$. Clearly for $t \in [a^*, b^*]$, $x_0(t) + \frac{1}{n}t \geq R_2, \quad \forall t \in [a^*, b^*]$. Then, for $t \in [a^*, b^*]$, from (3.9), one has

$$\begin{aligned} x_0(t) &\geq (A_n x_0)(t) \geq \int_{a^*}^{b^*} G(t, s)\Phi(s)g_1 \left(x_0(s) + \frac{1}{n}s, |x_0'(s)| + \frac{1}{n} \right) ds \\ &\geq \int_{a^*}^{b^*} G(t, s)\Phi(s)N^* \left(x_0(s) + \frac{1}{n}s \right) ds \geq \int_{a^*}^{b^*} G(t, s)\Phi(s) ds N^* R_2 \\ &\geq a^*(1-b^*)^{\frac{1}{4}} \min_{t \in [a^*, b^*]} \int_{a^*}^{b^*} G(t, s)\Phi(s) ds N^* \frac{4R_2}{a^*(1-b^*)} > \frac{4R_2}{a^*(1-b^*)}, \end{aligned}$$

which implies that $\|x_0\| \geq \|x_0\|_1 > \frac{4R_2}{a^*(1-b^*)}$, a contradiction to $x_0 \in P \cap \partial\Omega_2$. Thus, (3.11) is true.

From Lemma 2.2 and Lemma 2.3, for each $n \in N_0$, we have

$$i(A_n, P \cap \Omega_1, P) = 1, \text{ and } i(A_n, P \cap \Omega_2, P) = 0,$$

which implies that

$$i(A_n, P \cap (\Omega_2 - \overline{\Omega}_1), P) = -1, \quad n \in N_0. \tag{3.18}$$

As a result, for each $n \in N_0$, there exist $x_{n,1} \in P \cap \Omega_1$ and $x_{n,2} \in P \cap (\Omega_2 - \overline{\Omega}_1)$ such that $x_{n,1} = A_n x_{n,1}$ and $x_{n,2} = A_n x_{n,2}$.

Now we consider $\{x_{n,1}\}_{n \in N_0}$ and $\{x_{n,2}\}_{n \in N_0}$. First we show that $\{x_{n,1}\}$ is relatively compact in $C^1[0, 1]$. Clearly the functions belonging to $\{x_{n,1}(t)\}$ are uniformly bounded with $\max_{t \in [0,1]} |x_{n,1}(t)| \leq R_1, n \in N_0$.

For each $n \in N_0$, one has

$$x''_{n,1}(t) + \Phi(t)f\left(t, x_{n,1}(t) + \frac{1}{n}t, |x'_{n,1}(t)| + \frac{1}{n}\right) = 0, \quad t \in (0, 1), \quad \text{and}$$

$$x_{n,1}(0) = 0, \quad x_{n,1}(1) = 0,$$

which means that $x_{n,1}(t) > 0$ on $(0, 1)$ with $x_{n,1}(0) = x_{n,1}(1) = 0$ and $x'_{n,1}(t)$ is decreasing on $(0, 1)$. Thus, there exists a unique $t_n \in (0, 1)$ with $x'_{n,1}(t_n) = 0$, $x'_{n,1}(t_n) > 0$ on $(0, t_n)$ and $x'_{n,1}(t) < 0$ on $(t_n, 1)$ and $\|x_{n,1}\|_1 = x_{n,1}(t_n)$. Following the argument used to prove (3.12) and (3.15) yields

$$\frac{-x''_{n,1}(t)}{g(|x'_{n,1}(t)| + \frac{1}{n}) + r(|x'_{n,1}(t)| + \frac{1}{n})} \leq h\left(x_{n,1}(t) + \frac{1}{n}t\right) \Phi(t), \quad \forall t \in (0, t_n) \cup (t_n, 1). \tag{3.19}$$

A similar argument to that used to prove (3.13) and (3.16) yields

$$x'_{n,1}(t) < x'_{n,1}(t) + \frac{1}{n} < I^{-1}\left(I(\varepsilon) + h(R_1 + \varepsilon) \int_0^1 \Phi(s) ds\right), \quad \forall t \in (0, t_n], \tag{3.20}$$

and

$$-x'_{n,1}(t) < I^{-1}\left(I(\varepsilon) + h(R_1 + \varepsilon) \int_0^1 \Phi(s) ds\right), \quad t \in (t_n, 1). \tag{3.21}$$

Now (3.20) and (3.21) guarantee that

$$\sup_{n \geq n_0} \sup_{t \in (0,1)} |x'_{n,1}(t)| \leq I^{-1}\left(I(\varepsilon) + h(R_1 + \varepsilon) \int_0^1 \Phi(s) ds\right). \tag{3.22}$$

Consequently, the functions belonging to $\{x'_{n,1}(t)\}$ are uniformly bounded on $[0, 1]$, which implies that the functions belonging to $\{x_{n,1}(t)\}$ are equicontinuous on $[0, 1]$.

Now (3.19) yields

$$\left| I\left(|x'_{n,1}(t_2)| + \frac{1}{n}\right) - I\left(|x'_{n,1}(t_1)| + \frac{1}{n}\right) \right| \leq \left| \int_{t_1}^{t_2} \|\Phi\|_1 h(R_1 + \varepsilon) ds \right|$$

$$= \|\Phi\|_1 h(R_1 + \varepsilon) |t_1 - t_2|, \tag{3.23}$$

if $t_2 > t_1 > t_n$ and

$$\left| I\left(|x'_{n,1}(t_2)| + \frac{1}{n}\right) - I\left(|x'_{n,1}(t_1)| + \frac{1}{n}\right) \right| \leq \left| \int_{t_1}^{t_2} \|\Phi\|_1 h(R_1 + \varepsilon) ds \right|$$

$$= \|\Phi\|_1 h(R_1 + \varepsilon) |t_1 - t_2|, \tag{3.24}$$

if $t_2 < t_1 < t_n$.

From (3.23) and (3.24), one has

$$\left\{ \begin{array}{l}
 |I(|x'_{n,1}(t_2)| + \frac{1}{n}) - I(|x'_{n,1}(t_1)| + \frac{1}{n})| \\
 \leq |I(|x'_{n,1}(t_2)| + \frac{1}{n}) - I(x'_{n,1}(t_n) + \frac{1}{n})| + |I(|x'_{n,1}(t_1)| + \frac{1}{n}) - I(x'_{n,1}(t_n) + \frac{1}{n})| \\
 \leq \|\Phi\|_1 h(R_1 + \varepsilon)(|t_1 - t_n| + |t_2 - t_n|) = \|\Phi\|_1 h(R_1 + \varepsilon)|t_1 - t_2|, \\
 \text{if } t_2 > t_n > t_1 \text{ or} \\
 |I(|x'_{n,1}(t_2)| + \frac{1}{n}) - I(|x'_{n,1}(t_1)| + \frac{1}{n})| \\
 \leq |I(|x'_{n,1}(t_2)| + \frac{1}{n}) - I(x'_{n,1}(t_n) + \frac{1}{n})| + |I(|x'_{n,1}(t_1)| + \frac{1}{n}) - I(x'_{n,1}(t_n) + \frac{1}{n})| \\
 \leq \|\Phi\|_1 h(R_1 + \varepsilon)(|t_1 - t_n| + |t_2 - t_n|) = \|\Phi\|_1 h(R_1 + \varepsilon)|t_1 - t_2|, \\
 \text{if } t_2 < t_n < t_1.
 \end{array} \right. \tag{3.25}$$

Thus, for any $\varepsilon' > 0$, there is a $\delta' > 0$ such that

$$\left| I\left(|x'_{n,1}(t_2)| + \frac{1}{n}\right) - I\left(|x'_{n,1}(t_1)| + \frac{1}{n}\right) \right| < \varepsilon', \quad \forall |t_2 - t_1| < \delta', \quad t_1, t_2 \in [0, 1],$$

which means that the functions belonging to $\{I(|x'_{n,1}(t)| + \frac{1}{n})\}$ are equicontinuous on $[0, 1]$. By the continuity of $I^{-1}(z)$, we know that the functions belonging to $\{|x'_{n,1}(t)| + \frac{1}{n}\}$ are equicontinuous on $[0, 1]$, which implies the functions belonging to $\{x'_{n,1}(t)\}$ are equicontinuous on $[0, 1]$. Then, for any $\varepsilon' > 0$, there is a $\delta > 0$ such that $\|x'_{n,1}(t_1) - x'_{n,1}(t_2)\| < \varepsilon', \forall |t_1 - t_2| < \delta, t_1, t_2 \in [0, 1]$, which implies $|x'_{n,1}(t_1) - x'_{n,1}(t_2)| = \|x'_{n,1}(t_1) - x'_{n,1}(t_2)\| < \varepsilon', \forall |t_1 - t_2| < \delta, t_1, t_2 \leq t_n \in [0, 1]$, $|x'_{n,1}(t_1) - x'_{n,1}(t_2)| = \|x'_{n,1}(t_1) - x'_{n,1}(t_2)\| < \varepsilon', \forall |t_1 - t_2| < \delta, t_1, t_2 \geq t_n \in [0, 1]$ and (notice $x'_{n,1}(t_n) = 0$)

$$\begin{aligned}
 |x'_{n,1}(t_1) - x'_{n,1}(t_2)| &\leq |x'_{n,1}(t_1) - x'_{n,1}(t_n)| + |x'_{n,1}(t_n) - x'_{n,1}(t_2)| \\
 &= \|x'_{n,1}(t_1) - x'_{n,1}(t_n)\| + \|x'_{n,1}(t_n) - x'_{n,1}(t_2)\| \\
 &< 2\varepsilon', \forall |t_1 - t_2| < \delta, \quad t_1 < t_n < t_2 \in [0, 1], \text{ or } t_2 < t_n < t_1 \in [0, 1],
 \end{aligned}$$

which means that the functions belonging to $\{x'_{n,1}(t)\}$ are equicontinuous on $[0, 1]$.

Consequently, the Arzela-Ascoli Theorem guarantees that $\{x_{n_j}\}$ is relatively compact in $C^1[0, 1]$, which means that there is a convergent subsequence $\{x_{n_j}\}$ of $\{x_n\}$ such that $\lim_{j \rightarrow +\infty} x_{n_j} = x_{0,1} \in C^1[0, 1]$ (under the ordinary norm $\|x\|_0 = \max\{\max_{t \in [0,1]} |x(t)|, \max_{t \in [0,1]} |x'(t)|\}$). Also recall that $x'_{n_j,1}(t_{n_j}) = 0$ and $x'_{n_j,1}(t) \neq 0$ if $t \neq t_{n_j}$. Without loss of generality, we assume that $t_{n_j} \rightarrow t_0 \in [0, 1]$. Clearly $x'_{0,1}(t_0) = 0$ (keep also in mind that $\{x'_{n_j,1}\}$ converges to $x'_{0,1}$ uniformly on $[0, 1]$ and $x'_{0,1}$ is continuous on $[0, 1]$).

We now show that

$$t_0 \in (0, 1) \text{ and } x'_{0,1}(t) \neq 0 \text{ if } t \neq t_0. \tag{3.26}$$

Suppose that $t_0 = 0$. Let $R' = I^{-1}(I(\varepsilon) + h(R_1 + \varepsilon) \int_0^1 \Phi(s) ds) + 1$. From (3.4), there is a $\Psi_{R_1+\varepsilon, R'} \in C[0, 1]$ with $\Psi_{R_1+\varepsilon, R'}(t) > 0$ for all $t \in (0, 1)$ such that $f(t, x_{n,1}(t) + \frac{1}{n}t, |x'_{n,1}(t)| + \frac{1}{n}) \geq \Psi_{R_1+\varepsilon, R'}(t)(x_{n,1}(t) + \frac{1}{n}t)^\gamma \geq \Psi_{R_1+\varepsilon, R'}(t)(x_{n,1}(t))^\gamma, \quad t \in [0, 1]$. Thus

(note $x_{n,1} \in P$ and Lemma 2.5),

$$\begin{aligned} x_{n,1}(t) &\geq \int_0^1 G(t,s)\Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(x_{n,1}(s))^\gamma ds \\ &\geq \int_0^1 G(t,s)\Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(s(1-s))^\gamma ds \|x_{n,1}\|_1^\gamma \\ &\geq t(1-t) \max_{t \in [0,1]} \int_0^1 G(t,s)\Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(s(1-s))^\gamma ds \|x_{n,1}\|_1^\gamma, \quad \forall t \in [0,1], \end{aligned}$$

which implies that

$$\begin{aligned} \|x_{n,1}\|_1 &\geq \left(\max_{t \in [0,1]} t(1-t) \right) \left(\max_{t \in [0,1]} \int_0^1 G(t,s)\Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(s(1-s))^\gamma ds \|x_{n,1}\|_1^\gamma \right) \\ &= \frac{1}{4} \max_{t \in [0,1]} \int_0^1 G(t,s)\Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(s(1-s))^\gamma ds \|x_{n,1}\|_1^\gamma \end{aligned}$$

and so $\|x_{n,1}\|_1 \geq \left(\frac{1}{4} \max_{t \in [0,1]} \int_0^1 G(t,s)\Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(s(1-s))^\gamma ds\right)^{\frac{1}{1-\gamma}} \stackrel{\text{def.}}{=} a_0 > 0$. Consequently,

$$x_{n,1}(t) \geq t(1-t)\|x_{n,1}\|_1 \geq t(1-t)a_0, \quad t \in [0,1]. \quad (3.27)$$

Now (3.27) implies that for each $n \in N_0$,

$$-x''_{n,1}(t) \geq \Phi(t)\Psi_{R_1+\varepsilon,R'}(t)(t(1-t))^\gamma a_0^\gamma, \quad t \in (0,1), \quad (3.28)$$

and so $x'_{n_j,1}(t_{n_j}) - x'_{n_j,1}(t) \geq \int_{t_{n_j}}^t \Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(s(1-s))^\gamma a_0^\gamma ds$, $t > t_{n_j}$. Letting $j \rightarrow +\infty$, one has $x'_{0,1}(t_0) - x'_{n_j,1}(t) \geq \int_{t_0}^t \Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(s(1-s))^\gamma a_0^\gamma ds$, $t > t_0 = 0$, i.e., $x'_{n_j,1}(t) \leq -\int_0^t \Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(s(1-s))^\gamma a_0^\gamma ds < 0$, $t > 0$, which means $x_{0,1}(t)$ is decreasing on $[0,1]$, a contradiction to $x_{0,1}(0) = x_{0,1}(1)$. Thus, $t_0 > 0$. Similarly, we get $t_0 < 1$. Hence, $t_0 \in (0,1)$.

From (3.28), we have

$$\begin{aligned} x'_{n_j,1}(t_{n_j}) - x'_{n_j,1}(t) &\geq \int_{t_{n_j}}^t \Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(s(1-s))^\gamma a_0^\gamma ds, \quad t > t_{n_j}, \\ x'_{n_j,1}(t) - x'_{n_j,1}(t_{n_j}) &\geq \int_t^{t_{n_j}} \Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(s(1-s))^\gamma a_0^\gamma ds, \quad t < t_{n_j}. \end{aligned}$$

Letting $j \rightarrow +\infty$, one has

$$\begin{aligned} -x'_{0,1}(t) = x'_{0,1}(t_0) - x'_{0,1}(t) &\geq \int_{t_0}^t \Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(s(1-s))^\gamma a_0^\gamma ds, \quad t > t_0, \\ x'_{0,1}(t) = x'_{0,1}(t) - x'_{0,1}(t_0) &\geq \int_t^{t_0} \Phi(s)\Psi_{R_1+\varepsilon,R'}(s)(s(1-s))^\gamma a_0^\gamma ds, \quad t < t_0. \end{aligned}$$

Consequently, one has $x'_{0,1}(t) \neq 0$, if $t \neq t_0$. Therefore, (3.26) is true, which implies that, for any $\frac{\min\{t_0, 1-t_0\}}{2} > \varepsilon' > 0$, there exists an $N > 0$ such that $t_{n_j} \in [t_0 - \frac{\varepsilon'}{2}, t_0 + \frac{\varepsilon'}{2}]$

(notice that $x'_{n_j,1}(t_{n_j}) = 0$) for all $j \geq N$. Of course

$$\min \left\{ \inf_{j \geq N} \inf_{t \in [0, t_0 - \varepsilon']} |x'_{n_j}(t)|, \inf_{j \geq N} \inf_{t \in [t_0 + \varepsilon', 1]} |x'_{n_j}(t)| \right\} = \delta_0 > 0,$$

and so,

$$\begin{aligned} \Phi(t) \left| f \left(t, x_{n_j,1}(t) + \frac{1}{n_j} t, |x'_{n_j,1}(t)| + \frac{1}{n_j} \right) \right| \\ \leq h(R_1 + \varepsilon)[g(\delta_0) + r(R')] \Phi(t), \quad t \in (0, t_0 - \varepsilon'] \cup [t_0 + \varepsilon', 1). \end{aligned}$$

The Lebesgue Dominated Convergence Theorem guarantees that

$$\begin{aligned} x'_{0,1}(t) - x'_{0,1}(t_0 + \varepsilon') &= \lim_{j \rightarrow +\infty} [x'_{n_j,1}(t) - x'_{n_j,1}(t_0 + \varepsilon')] \\ &= \lim_{j \rightarrow +\infty} \int_{t_0 + \varepsilon'}^t \Phi(s) f \left(s, x_{n_j,1}(s) + \frac{1}{n_j} s, |x'_{n_j,1}(s)| + \frac{1}{n_j} \right) ds \\ &= \int_{t_0 + \varepsilon'}^t \Phi(s) f(s, x_{0,1}(s), |x'_{0,1}(s)|) ds, \quad t \in [t_0 + \varepsilon', 1) \end{aligned}$$

and similarly

$$x'_{0,1}(t) - x'_{0,1}(t_0 - \varepsilon') = \int_{t_0 - \varepsilon'}^t \Phi(s) f(s, x_{0,1}(s), |x'_{0,1}(s)|) ds, \quad t \in (0, t_0 - \varepsilon'],$$

which implies that $-x''_{0,1}(t) = \Phi(t)f(t, x_{0,1}(t), |x'_{0,1}(t)|)$, $t \in (0, t_0 - \varepsilon'] \cup [t_0 + \varepsilon', 1)$. Since ε' is arbitrary, we have $-x''_{0,1}(t) = \Phi(t)f(t, x_{0,1}(t), |x'_{0,1}(t)|)$, $t \in (0, t_0) \cup (t_0, 1)$. In addition $x_{0,1}(0) = x_{0,1}(1) = 0$, and $x_{0,1}$ is a solution of (1.1) with $x_{0,1}(t) > 0$ on $(0, 1)$ and $\|x_{0,1}\| < R_1$.

For the set $\{x_{n,2}\}_{n \in N_0} \subseteq (\Omega_2 - \bar{\Omega}_1) \cap P$, a similar proof yields a convergent subsequence $\{x_{n_i,2}\}$ of $\{x_{n,2}\}$ with $\lim_{i \rightarrow +\infty} x_{n_i,2} = x_{0,2} \in C^1[0, 1]$. Also $x_{0,2}$ is a nonnegative solution of (1.1) with $x_{0,2}(t) > 0$ on $(0, 1)$ and $R_1 < \|x_{0,2}\| < \frac{4R_2}{a^*(1-b^*)}$.

Consequently, (1.1) has at least two different nonnegative solutions $x_{0,1}$ and $x_{0,2}$ with $\|x_{0,1}\| < R_1 < \|x_{0,2}\|$. \square

EXAMPLE 3.1. Consider the boundary value problems

$$\begin{cases} x'' + \mu(y^b + y^d)(1 + |x'|^{-a}) = 0 \\ x(0) = 0, \quad x(1) = 0, \end{cases} \quad (3.29)$$

with $0 \leq a, b > 1, 1 > d \geq 0$ and $\mu > 0$. If

$$\mu < \frac{1}{1+a} \left(\sup_{c \in (0, +\infty)} \frac{c}{[c^d + c^b]^{\frac{1}{1+a}}} \right)^{1+a}, \quad (3.30)$$

then (3.29) has at least two nonnegative solutions.

To see that (3.29) has at least two nonnegative solutions, we will apply Theorem 3.1 with $\Phi(t) \equiv 1$, $f(t, x, |y|) = \mu(x^b + x^d)(1 + |y|^{-a})$, $h(x) = \mu(x^d + x^b)$, $g(|y|) = 1 + |y|^{-a}$, $r(|y|) = 0$, $g_1(x, y) = \mu(x^b)$ and $\Psi_{H,H'}(t) = \mu$. It is easy to see that

(3.1), (3.2), (3.4) and (3.5) hold. Since $I(z) = \int_0^z \frac{1}{1+u^a} du \leq \frac{1}{1+a} u^{1+a} = I_1(z)$, notice

$$\sup_{c \in (0, +\infty)} \frac{c}{I^{-1}(h(c) \int_0^1 \Phi(s) ds)} \geq \sup_{c \in (0, +\infty)} \frac{c}{I_1^{-1}(\mu(c^d + c^b))},$$

so (3.30) guarantees that (3.3) holds.

REMARK 3.1. Notice that (3.1)–(3.4) are only needed to guarantee the existence of $x_{0,1}$ in Theorem 3.1.

4. Multiple positive solutions to (1.1) with singularity at $x = 0$ and $x' = 0$. In this section our nonlinearity f may be singular at $x = 0$ and $x' = 0$. Throughout this section we will assume that the following conditions hold:

$$\Phi \in C[0, 1] \text{ with } \Phi(t) > 0 \text{ on } (0, 1) \tag{4.1}$$

$$\left\{ \begin{array}{l} f : [0, 1] \times (0, +\infty) \times (0, +\infty) \rightarrow (0, +\infty) \text{ is continuous with} \\ f(t, x, y) > 0 \text{ for } (t, x, y) \in [0, 1] \times (0, +\infty) \times (0, +\infty), \\ f(t, x, y) \leq [h(x) + w(x)][g(|y|) + r(|y|)] \text{ on } [0, 1] \times (0, +\infty) \times (0, +\infty) \text{ with} \\ w > 0, g > 0 \text{ continuous and nonincreasing on } (0, +\infty), \\ \int_0^1 \Phi(s)r(k_0 \frac{1}{s(1-s)}) ds < +\infty, \int_0^{k_0} w(s) ds < +\infty, \text{ for all } k_0 > 0, \text{ and} \\ h \geq 0, r \geq 0 \text{ continuous and nondecreasing on } [0, \infty) \end{array} \right. \tag{4.2}$$

$$\left\{ \begin{array}{l} \sup_{c \in (0, +\infty)} \frac{c}{I^{-1}(ch(c)\|\Phi\|_1 + \|\Phi\|_1 \int_0^c w(s) ds)} > 1, \\ \text{where } I(z) = \int_0^z \frac{u}{g(u)+r(u)} du, z \in (0, +\infty), \end{array} \right. \tag{4.3}$$

$$\left\{ \begin{array}{l} \text{for constants } H > 0, H' > 0 \text{ there exists a function } \psi_{H,H'} \\ \text{continuous on } [0, 1] \text{ and positive on } (0, 1) \text{ such that} \\ f(t, x, y) \geq \psi_{H,H'}(t) \text{ on } [0, 1] \times (0, H] \times (0, H') \end{array} \right. \tag{4.4}$$

and

$$\left\{ \begin{array}{l} \text{there exists a } g_1 \in C((0, +\infty) \times (0, +\infty), (0, +\infty)) \text{ with} \\ f(t, x, y) \geq g_1(x, y), \forall (t, x, y) \in [0, 1] \times (0, +\infty) \times (0, +\infty) \text{ such that} \\ \lim_{x \rightarrow +\infty} \frac{g_1(x, y)}{x} = +\infty \text{ uniformly for } y \in (0, +\infty). \end{array} \right. \tag{4.5}$$

THEOREM 4.1. *Suppose that (4.1)–(4.5) hold. Then (1.1) has at least two nonnegative solutions $x_{0,1}, x_{0,2} \in C^1[0, 1] \cap C^2(0, 1)$ with $x_{0,1}(t) > 0$ and $x_{0,2}(t) > 0$ on $(0, 1)$.*

Proof. From (4.3) and the continuity of I^{-1} and h , choose an $R_1 > 0$, and a $\varepsilon > 0$ with $\varepsilon < \min\{\frac{R_1}{2}, 1\}$ and

$$\frac{R_1}{I^{-1}((R_1 + \varepsilon)h(R_1 + \varepsilon)\|\Phi\|_1 + \|\Phi\|_1 \int_0^{R_1+\varepsilon} w(s) ds)} > 1. \tag{4.6}$$

Let $n_0 \in \{1, 2, \dots\}$ be chosen so that $\frac{2}{n_0} < \varepsilon$, and let $N_0 = \{n_0, n_0 + 1, \dots\}$. For each $n \in N_0$, for $x \in P$, define

$$(A_n x)(t) = \int_0^1 G(t, s)\Phi(s)f\left(s, x(s) + \frac{1}{n}s + \frac{1}{n}, |x'(s)| + \frac{1}{n}\right) ds, \quad t \in [0, 1]. \tag{4.7}$$

Now (4.2) yields $f(t, x + \frac{1}{n}t + \frac{1}{n}, |x'| + \frac{1}{n}) \leq [h(x + \frac{2}{n}) + w(\frac{1}{n})][g(\frac{1}{n}) + r(|x'| + \frac{1}{n})]$, which implies that (2.10) is true. The Lemma 2.6 guarantees that $A_n : P \rightarrow P$ is continuous and completely continuous with $A_n P \subseteq C^1[0, 1]$ for each $n \in N_0$.

Let

$$\Omega_1 = \{x \in C_q^1[0, 1] : \|x\| < R_1\}.$$

Choose $0 < a^* < b^* < 1$ and N^* as in (3.8). From (4.5), there exists an $R_2 > R_1$ such that

$$g_1(x, y) \geq N^*x, \quad \forall x \geq R_2, y \in (0, +\infty). \quad (4.8)$$

Let

$$\Omega_2 = \left\{x \in C_q^1[0, 1] : \|x\| < \frac{4R_2}{a^*(1-b^*)}\right\}.$$

Then, for each $n \in N_0$, we claim that

$$\mu A_n x \neq x, \quad \forall \mu \in (0, 1], \quad x \in P \cap \partial\Omega_1, \quad (4.9)$$

and

$$A_n x \not\leq x, \quad \forall x \in P \cap \partial\Omega_2. \quad (4.10)$$

First we show that (4.9) is true. Suppose that there exists an $x_0 \in P \cap \partial\Omega_1$ and a $\mu_0 \in (0, 1]$ such that $x_0 = \mu_0 A_n x_0$. Then

$$x_0''(t) + \mu_0 \Phi(t) f\left(t, x_0(t) + \frac{1}{n}t + \frac{1}{n}, |x_0'(t)| + \frac{1}{n}\right) = 0, \quad t \in (0, 1), \quad x_0(0) = 0, \quad x_0(1) = 0,$$

which means that $x_0(t) > 0$ on $(0, 1)$ with $x_0(0) = x_0(1) = 0$ and $x_0'(t)$ is decreasing on $(0, 1)$. Thus, there exists a unique $t_0 \in (0, 1)$ with $x_0'(t_0) = 0$, $x_0'(t) > 0$ on $(0, t_0)$ and $x_0'(t) < 0$ on $(t_0, 1)$ and $\|x_0\|_1 = x_0(t_0)$. As a result (follow the argument used to prove (3.12), (3.13), (3.14), (3.15) and (3.16))

$$\begin{aligned} & \frac{-(x_0'(t) + \frac{1}{n})x_0''(t)}{g(x_0'(t) + \frac{1}{n}) + r(x_0'(t) + \frac{1}{n})} \\ & \leq \left[h\left(x_0(t) + \frac{1}{n}t + \frac{1}{n}\right) + w\left(x_0(t) + \frac{1}{n}t + \frac{1}{n}\right) \right] \left(x_0'(t) + \frac{1}{n}\right) \|\Phi\|_1, \quad \forall t \in (0, t_0), \end{aligned} \quad (4.11)$$

$$x_0'(t) \leq I^{-1} \left(I(\varepsilon) + \|\Phi\|_1 h(R_1 + \varepsilon)(R_1 + \varepsilon) + \|\Phi\|_1 \int_0^{R_1 + \varepsilon} w(s) ds \right), \quad (4.12)$$

$$\|x_0\|_1 = x_0(t_0) - x_0(0) \leq I^{-1} \left(I(\varepsilon) + \|\Phi\|_1 h(R_1 + \varepsilon)(R_1 + \varepsilon) + \|\Phi\|_1 \int_0^{R_1 + \varepsilon} w(s) ds \right), \quad (4.13)$$

$$\begin{aligned} & \frac{-(-x_0'(t) + \frac{1}{n})x_0''(t)}{g(-x_0'(t) + \frac{1}{n}) + r(-x_0'(t) + \frac{1}{n})} \\ & \leq \left[h(R_1 + \varepsilon) + w\left(x_0(t) - \frac{1}{n}t + \frac{1}{n}\right) \right] \left(-x_0(t) + \frac{1}{n}t - \frac{1}{n}\right)' \|\Phi\|_1, \quad \forall t \in [t_0, 1), \end{aligned} \quad (4.14)$$

$$-x'_0(t) < I^{-1} \left(I(\varepsilon) + \|\Phi\|_1 h(R_1 + \varepsilon)(R_1 + \varepsilon) + \|\Phi\|_1 \int_0^{R_1+\varepsilon} w(s) ds \right), \forall t \in [t_0, 1) \tag{4.15}$$

and

$$\sup_{t \in (0,1)} t(1-t)|x'_0(t)| \leq I^{-1}(I(\varepsilon) + \|\Phi\|_1 h(R_1 + \varepsilon)(R_1 + \varepsilon) + \|\Phi\|_1 \int_0^{R_1+\varepsilon} w(s) ds), \forall t \in (0, 1). \tag{4.16}$$

Now (4.16) and (4.13) guarantee that

$$R_1 = \max\{\|x_0\|_1, \|x_0\|_2\} \leq I^{-1} \left(I(\varepsilon) + \|\Phi\|_1 h(R_1 + \varepsilon)(R_1 + \varepsilon) + \|\Phi\|_1 \int_0^{R_1+\varepsilon} w(s) ds \right),$$

which means that

$$\frac{R_1}{I^{-1}(I(\varepsilon) + \|\Phi\|_1 h(R_1 + \varepsilon)(R_1 + \varepsilon) + \|\Phi\|_1 \int_0^{R_1+\varepsilon} w(s) ds)} \leq 1,$$

a contradiction to (4.6). Then, (4.9) is true.

Next we show that (4.10) is true. Suppose that there is an $x_0 \in P \cap \partial\Omega_2$ with $x_0 \geq A_n x_0$. Then by the definition of the cone and Lemma 2.4, one has $x_0(t) \geq t(1-t)\|x_0\|_1 \geq a^*(1-b^*)\frac{1}{4}\|x_0\| = a^*(1-b^*)\frac{1}{4}\frac{4R_2}{a^*(1-b^*)} = R_2, \forall t \in [a^*, b^*]$. Clearly for $t \in [a^*, b^*], x_0(t) + \frac{1}{n}t + \frac{1}{n} \geq R_2, \forall t \in [a^*, b^*]$. Then, for $t \in [a^*, b^*]$, from (4.8), one has

$$\begin{aligned} x_0(t) &\geq (A_n x_0)(t) \geq \int_{a^*}^{b^*} G(t, s)\Phi(s)g_1 \left(x_0(s) + \frac{1}{n}s + \frac{1}{n}, |x'_0(s)| + \frac{1}{n} \right) ds \\ &\geq \int_{a^*}^{b^*} G(t, s)\Phi(s)N^* \left(x_0(s) + \frac{1}{n}s + \frac{1}{n} \right) ds \geq \int_{a^*}^{b^*} G(t, s)\Phi(s) ds N^* R_2 \\ &= a^*(1-b^*)\frac{1}{4} \min_{t \in [a^*, b^*]} \int_{a^*}^{b^*} G(t, s)\Phi(s) ds N^* \frac{4R_2}{a^*(1-b^*)} > \frac{4R_2}{a^*(1-b^*)}, \end{aligned}$$

which implies that $\|x_0\| \geq \|x_0\|_1 > \frac{4R_2}{a^*(1-b^*)}$, a contradiction to $x_0 \in P \cap \partial\Omega_2$. Then, (4.10) is true.

Lemma 2.2 and Lemma 2.3 guarantee that

$$i(A_n, P \cap \Omega_1, P) = 1, \quad i(A_n, P \cap \Omega_2, P) = 0. \tag{4.17}$$

Thus

$$i(A_n, P \cap (\Omega_2 - \bar{\Omega}_1), P) = -1, \quad n \in N_0. \tag{4.18}$$

As a result, for each $n \in N_0$, there exist $x_{n,1} \in P \cap \Omega_1$ and $x_{n,2} \in P \cap (\Omega_2 - \bar{\Omega}_1)$ such that $x_{n,1} = A_n x_{n,1}$ and $x_{n,2} = A_n x_{n,2}$.

Now we consider $\{x_{n,1}\}_{n \in N_0}$ and $\{x_{n,2}\}_{n \in N_0}$. It is easy to see that the functions belonging to $\{x_{n,1}(t)\}$ are uniformly bounded on $[0, 1]$ with $\max_{t \in [0,1]} |x_{n,1}(t)| \leq R_1, n \in N_0$.

For each $n \in N_0$ one has

$$x''_{n,1}(t) + \Phi(t)f\left(t, x_{n,1}(t) + \frac{1}{n}t + \frac{1}{n}, |x'_{n,1}(t)| + \frac{1}{n}\right) = 0, \quad t \in (0, 1), \quad x_{n,1}(0) = 0, \quad x_{n,1}(1) = 0, \quad (4.19)$$

which means that $x_{n,1}(t) > 0$ on $(0, 1)$ with $x_{n,1}(0) = x_{n,1}(1) = 0$ and $x'_{n,1}(t)$ is decreasing on $(0, 1)$ and there exists a unique $t_n \in (0, 1)$ with $x'_{n,1}(t_n) = 0$, $x'_{n,1}(t_n) > 0$ on $(0, t_n)$ and $x'_{n,1}(t) < 0$ on $(t_n, 1)$ and $\|x_{n,1}\|_1 = x_{n,1}(t_{n,1})$. Following the ideas used to prove (4.11) and (4.14) yields

$$\begin{aligned} & \frac{-(|x'_{n,1}(t)| + \frac{1}{n})x''_{n,1}(t)}{g(|x'_{n,1}(t)| + \frac{1}{n}) + r(|x'_{n,1}(t)| + \frac{1}{n})} \\ & \leq \left[h\left(x_{n,1}(t) + \frac{1}{n}t + \frac{1}{n}\right) + w\left(x_{n,1}(t) + \frac{1}{n}t + \frac{1}{n}\right) \right] \left(|x'_{n,1}(t)| + \frac{1}{n} \right) \|\Phi\|_1, \\ & \quad \forall t \in (0, t_n) \cup (t_n, 1). \quad (4.20) \end{aligned}$$

A similar argument to that used to prove (4.12) and (4.15) yields

$$\sup_{n \geq n_0} \sup_{t \in (0,1)} |x'_{n,1}(t)| \leq I^{-1} \left(I(\varepsilon) + \|\Phi\|_1 h(R_1 + \varepsilon)(R_1 + \varepsilon) + \|\Phi\|_1 \int_0^{R_1 + \varepsilon} w(s) ds \right),$$

i.e., the functions belonging to $\{x'_{n,1}(t)\}$ are uniformly bounded on $[0, 1]$, which guarantees that the functions belonging to $\{x_{n,1}(t)\}$ are equicontinuous on $[0, 1]$.

Next we show that the functions belonging to $\{x'_{n,1}(t)\}$ are equicontinuous on $[0, 1]$. For any $t_1, t_2 \in [0, 1]$, (4.20) yields

$$\begin{aligned} & \left| I\left(|x'_{n,1}(t_2)| + \frac{1}{n}\right) - I\left(|x'_{n,1}(t_1)| + \frac{1}{n}\right) \right| \\ & \leq \|\Phi\|_1 \left[h(R_1 + \varepsilon)(|x_{n,1}(t_1) - x_{n,1}(t_2)| + |t_1 - t_2|) + \left| \int_{x_{n,1}(t_1) - \frac{1}{n}t_1 + \frac{1}{n}}^{x_{n,1}(t_2) - \frac{1}{n}t_2 + \frac{1}{n}} w(s) ds \right| \right], \end{aligned}$$

if $t_2 > t_1 > t_n$ and

$$\begin{aligned} & \left| I\left(|x'_{n,1}(t_2)| + \frac{1}{n}\right) - I\left(|x'_{n,1}(t_1)| + \frac{1}{n}\right) \right| \\ & \leq \|\Phi\|_1 \left[h(R_1 + \varepsilon)(|x_{n,1}(t_1) - x_{n,1}(t_2)| + |t_1 - t_2|) + \left| \int_{x_{n,1}(t_1) + \frac{1}{n}t_1 + \frac{1}{n}}^{x_{n,1}(t_2) + \frac{1}{n}t_2 + \frac{1}{n}} w(s) ds \right| \right], \end{aligned}$$

if $t_2 < t_1 < t_n$, which guarantee that

$$\begin{aligned} & \left| I\left(|x'_{n,1}(t_2)| + \frac{1}{n}\right) - I\left(|x'_{n,1}(t_1)| + \frac{1}{n}\right) \right| \\ & \leq \left| I\left(|x'_{n,1}(t_2)| + \frac{1}{n}\right) - I\left(|x'_{n,1}(t_n)| + \frac{1}{n}\right) \right| + \left| I\left(|x'_{n,1}(t_1)| + \frac{1}{n}\right) - I\left(|x'_{n,1}(t_n)| + \frac{1}{n}\right) \right| \\ & \leq \|\Phi\|_1 \left[h(R_1 + \varepsilon)(|x'_{n,1}(t_2) - x'_{n,1}(t_n)| + |t_2 - t_n|) + \left| \int_{x_{n,1}(t_n) - \frac{1}{n}t_n + \frac{1}{n}}^{x_{n,1}(t_2) - \frac{1}{n}t_2 + \frac{1}{n}} w(s) ds \right| \right] \\ & \quad + \|\Phi\|_1 \left[h(R_1 + \varepsilon)(|x'_{n,1}(t_1) - x'_{n,1}(t_n)| + |t_1 - t_n|) + \left| \int_{x_{n,1}(t_n) + \frac{1}{n}t_n + \frac{1}{n}}^{x_{n,1}(t_1) + \frac{1}{n}t_1 + \frac{1}{n}} w(s) ds \right| \right], \end{aligned}$$

if $t_2 > t_n > t_1$ or

$$\begin{aligned} & \left| I \left(|x'_{n,1}(t_2)| + \frac{1}{n} \right) - I \left(|x'_{n,1}(t_1)| + \frac{1}{n} \right) \right| \\ & \leq \|\Phi\|_1 \left[h(R_1 + \varepsilon)(|x'_{n,1}(t_2) - x'_{n,1}(t_n)| + |t_2 - t_n|) + \left| \int_{x_{n,1}(t_n) + \frac{1}{n}t_n + \frac{1}{n}}^{x_{n,1}(t_2) + \frac{1}{n}t_2 + \frac{1}{n}} w(s) ds \right| \right] \\ & \quad + \|\Phi\|_1 \left[h(R_1 + \varepsilon)(|x'_{n,1}(t_1) - x'_{n,1}(t_n)| + |t_1 - t_n|) + \left| \int_{x_{n,1}(t_n) - \frac{1}{n}t_n + \frac{1}{n}}^{x_{n,1}(t_1) - \frac{1}{n}t_1 + \frac{1}{n}} w(s) ds \right| \right], \end{aligned}$$

if $t_2 < t_n < t_1$.

The uniform continuity of $\int_0^z w(s) ds$ on bounded interval implies that for any $\varepsilon' > 0$, there is a $\delta > 0$ such that $|\int_{z_1}^{z_2} w(s) ds| < \frac{\varepsilon'}{4\|\Phi\|_1}$, $|z_1 - z_2| < \delta$, $z_1, z_2 \in [0, R_1 + \varepsilon]$. Also the equicontinuity of $\{x_{n,1}(t)\}$ implies that there is a $\min\{\frac{\delta}{2}, \frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)}\} > \delta' > 0$ such that $|x_{n,1}(t_1) - x_{n,1}(t_2)| < \min\{\frac{\delta}{2}, \frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)}\}$, $\forall n \in N_0$, $|t_1 - t_2| < \delta'$, $t_1, t_2 \in [0, 1]$. Consequently,

$$\begin{aligned} & \left| I \left(|x'_{n,1}(t_2)| + \frac{1}{n} \right) - I \left(|x'_{n,1}(t_1)| + \frac{1}{n} \right) \right| \\ & \leq \|\Phi\|_1 \left[h(R_1 + \varepsilon) \left(\frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)} + \frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)} \right) + \frac{\varepsilon'}{4\|\Phi\|_1} \right] < \frac{\varepsilon'}{2}, \end{aligned}$$

if $t_2 > t_1 > t_n$ and

$$\begin{aligned} & \left| I \left(|x'_{n,1}(t_2)| + \frac{1}{n} \right) - I \left(|x'_{n,1}(t_1)| + \frac{1}{n} \right) \right| \\ & \leq \|\Phi\|_1 \left[h(R_1 + \varepsilon) \left(\frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)} + \frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)} \right) + \frac{\varepsilon'}{4\|\Phi\|_1} \right] < \frac{\varepsilon'}{2}, \end{aligned}$$

if $t_2 < t_1 < t_n$, which guarantee that

$$\begin{aligned} & \left| I \left(|x'_{n,1}(t_2)| + \frac{1}{n} \right) - I \left(|x'_{n,1}(t_1)| + \frac{1}{n} \right) \right| \\ & \leq \|\Phi\|_1 \left[h(R_1 + \varepsilon) \left(\frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)} + \frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)} \right) + \frac{\varepsilon'}{4\|\Phi\|_1} \right] \\ & \quad + \|\Phi\|_1 \left[h(R_1 + \varepsilon) \left(\frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)} + \frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)} \right) + \frac{\varepsilon'}{4\|\Phi\|_1} \right] < \varepsilon', \end{aligned}$$

if $t_2 > t_n > t_1$ or

$$\begin{aligned} & \left| I \left(|x'_{n,1}(t_2)| + \frac{1}{n} \right) - I \left(|x'_{n,1}(t_1)| + \frac{1}{n} \right) \right| \\ & \leq \|\Phi\|_1 \left[h(R_1 + \varepsilon) \left(\frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)} + \frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)} \right) + \frac{\varepsilon'}{4\|\Phi\|_1} \right] \\ & \quad + \|\Phi\|_1 \left[h(R_1 + \varepsilon) \left(\frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)} + \frac{\varepsilon'}{8\|\Phi\|_1 h(R_1 + \varepsilon)} \right) + \frac{\varepsilon'}{4\|\Phi\|_1} \right] < \varepsilon', \end{aligned}$$

if $t_2 < t_n < t_1$, which means that the functions belonging to $\{I(|x'_{n,1}(t)| + \frac{1}{n})\}$ are equicontinuous on $[0, 1]$. By the continuity of $I^{-1}(z)$, we know that the functions belonging to $\{|x'_{n,1}(t)| + \frac{1}{n}\}$ are equicontinuous on $[0, 1]$, which implies the functions belonging to $\{|x'_{n,1}(t)|\}$ are equicontinuous on $[0, 1]$. Then, for any $\varepsilon' > 0$, there is a $\delta > 0$ such that $\|x'_{n,1}(t_1) - x'_{n,1}(t_2)\| < \varepsilon'$, $\forall |t_1 - t_2| < \delta$, $t_1, t_2 \in [0, 1]$, which implies $|x'_{n,1}(t_1) - x'_{n,1}(t_2)| = \|x'_{n,1}(t_1) - x'_{n,1}(t_2)\| < \varepsilon'$, $\forall |t_1 - t_2| < \delta$, $t_1, t_2 \leq t_n \in [0, 1]$, $|x'_{n,1}(t_1) - x'_{n,1}(t_2)| = \|x'_{n,1}(t_1) - x'_{n,1}(t_2)\| < \varepsilon'$, $\forall |t_1 - t_2| < \delta$, $t_1, t_2 \geq t_n \in [0, 1]$ and

$$\begin{aligned} |x'_{n,1}(t_1) - x'_{n,1}(t_2)| &\leq |x'_{n,1}(t_1) - x'_{n,1}(t_n)| + |x'_{n,1}(t_n) - x'_{n,1}(t_2)| \\ &= \|x'_{n,1}(t_1) - x'_{n,1}(t_n)\| + \|x'_{n,1}(t_n) - x'_{n,1}(t_2)\| \\ &< 2\varepsilon', \quad \forall |t_1 - t_2| < \delta, t_1 < t_n < t_2 \in [0, 1], \quad \text{or } t_2 < t_n < t_1 \in [0, 1], \end{aligned}$$

which means that the functions belonging to $\{x'_{n,1}(t)\}$ are equicontinuous on $[0, 1]$.

The Arzela-Ascoli Theorem guarantees that $\{x_{n,1}\}$ is relatively compact in $C^1[0, 1]$, i.e., that there is a convergence subsequence $\{x_{n_j,1}\}$ of $\{x_{n,1}\}$ such that $\lim_{j \rightarrow +\infty} x_{n_j,1} = x_{0,1} \in C^1[0, 1]$ with $x'_{n_j,1}(t_{n_j}) = 0$. Without loss of generality, we assume that $t_{n_j} \rightarrow t_0 \in [0, 1]$ as $j \rightarrow +\infty$. Clearly $x'_{0,1}(t_0) = 0$ (keep also in mind that $\{x'_{n_j,1}\}$ converges to $x'_{0,1}$ uniformly on $[0, 1]$ and $x'_{0,1}$ is continuous on $[0, 1]$).

Now we show that

$$t_0 \in (0, 1), \quad \text{and } x'_{0,1}(t) \neq 0 \quad \text{for all } t \in (0, 1) \setminus \{t_0\}. \quad (4.21)$$

Suppose $t_0 = 0$. Let $R' = I^{-1}(I(\varepsilon) + \|\Phi\|_1 h(R_1 + \varepsilon)(R_1 + \varepsilon) + \|\Phi\|_1 \int_0^{R_1 + \varepsilon} w(s) ds) + 1$. From (4.4), there is a $\Psi_{R_1 + \varepsilon, R'} \in C[0, 1]$ with $\Psi_{R_1 + \varepsilon, R'}(t) > 0$ for all $t \in (0, 1)$ such that

$$\begin{aligned} -x''_{n_j,1}(t) &= \Phi(t)f\left(t, x_{n_j,1}(t) + \frac{1}{n_j}t + \frac{1}{n_j}, |x'_{n_j,1}(t)| + \frac{1}{n_j}\right) \\ &\geq \Phi(t)\Psi_{R_1 + \varepsilon, R'}(t), \quad t \in (0, 1). \end{aligned} \quad (4.22)$$

Then $x'_{n_j,1}(t_{n_j}) - x'_{n_j,1}(t) \geq \int_t^{t_{n_j}} \Phi(s)\Psi_{R_1 + \varepsilon, R'}(s) ds$, $t \in (t_{n_j}, 1)$. Letting $j \rightarrow +\infty$, we have

$$-x'_{0,1}(t) \geq \int_{t_0}^t \Phi(s)\Psi_{R_1 + \varepsilon, R'}(s) ds = \int_0^t \Phi(s)\Psi_{R_1 + \varepsilon, R'}(s) ds, \quad t \in (0, 1),$$

which means $x_{0,1}(t)$ is decreasing on $(0, 1)$, a contradiction to $x_{0,1}(0) = x_{0,1}(1)$. Similarly, we get $t_0 < 1$.

Moreover, (4.22) implies that

$$\begin{aligned} x'_{n_j,1}(t_{n_j}) - x'_{n_j,1}(t) &\geq \int_t^{t_{n_j}} \Phi(s)\Psi_{R_1 + \varepsilon, R'}(s) ds, \quad t \in (t_{n_j}, 1), \\ x'_{n_j,1}(t) - x'_{n_j,1}(t_{n_j}) &\geq \int_t^{t_{n_j}} \Phi(s)\Psi_{R_1 + \varepsilon, R'}(s) ds, \quad t \in (0, t_{n_j}). \end{aligned}$$

Letting $j \rightarrow +\infty$, one gets

$$\begin{aligned} -x'_{0,1}(t) &\geq \int_{t_0}^t \Phi(s)\Psi_{R_1 + \varepsilon, R'}(s) ds, \quad t \in (t_0, 1), \quad \text{and } x'_{0,1}(t) \\ &\geq \int_t^{t_0} \Phi(s)\Psi_{R_1 + \varepsilon, R'}(s) ds, \quad t \in (0, t_0), \end{aligned}$$

which implies that $x'_{0,1}(t) \neq 0$ for all $t \neq t_0$. Hence, (4.21) is true.

Consequently, for any $\frac{\min\{t_0, 1-t_0\}}{2} > \varepsilon' > 0$, there exists an $N > 0$ such that $t_{n_j} \in [t_0 - \frac{\varepsilon'}{2}, t_0 + \frac{\varepsilon'}{2}]$ for all $j \geq N$, which guarantees that

$$\min \left\{ \inf_{j \geq N} \inf_{t \in (0, t_0 - \varepsilon')} |x'_{n_j}(t)|, \inf_{j \geq N} \inf_{t \in [t_0 + \varepsilon', 1]} |x'_{n_j}(t)| \right\} = \delta_0 > 0.$$

On the other hand, Lemma 2.5 yields

$$\begin{aligned} x_{n_j,1}(t) &\geq \int_0^1 G(t, s)\Phi(s)\Psi_{R_1+\varepsilon, R'}(s) ds \\ &\geq t(1-t) \max_{t \in [0,1]} \int_0^1 G(t, s)\Phi(s)\Psi_{R_1+\varepsilon, R'}(s) ds \\ &\geq \varepsilon'^2 \max_{t \in [0,1]} \int_0^1 G(t, s)\Phi(s)\Psi_{R_1+\varepsilon, R'}(s) ds, \quad t \in [\varepsilon', 1 - \varepsilon']. \end{aligned}$$

Let $\delta'_0 = \varepsilon'^2 \max_{t \in [0,1]} \int_0^1 G(t, s)\Phi(s)\Psi_{R_1+\varepsilon, R'}(s) ds$. Then,

$$\begin{aligned} &\left| \Phi(t) \left[f\left(t, x_{n_j,1}(t) + \frac{1}{n_j}t + \frac{1}{n_j}, |x'_{n_j,1}(t)| + \frac{1}{n_j}\right) \right] \right| \\ &\leq [h(R_1 + 1) + w(\delta'_0)][g(\delta_0) + r(R')] \Phi(t), \quad t \in [\varepsilon', t_0 - \varepsilon'] \cup [t_0 + \varepsilon', 1 - \varepsilon']. \end{aligned}$$

Hence, the Lebesgue Dominated Convergence Theorem guarantees that

$$\begin{aligned} x'_{0,1}(t) - x'_{0,1}(t_0 + \varepsilon') &= \lim_{j \rightarrow +\infty} [x'_{n_j,1}(t) - x'_{n_j,1}(t_0 + \varepsilon')] \\ &= \lim_{j \rightarrow +\infty} \int_{t_0 + \varepsilon'}^t \Phi(s) f\left(s, x_{n_j,1}(s) + \frac{1}{n_j}s + \frac{1}{n_j}, |x'_{n_j,1}(s)| + \frac{1}{n_j}\right) ds \\ &= \int_{t_0 + \varepsilon'}^t \Phi(s) f(s, x_{0,1}(s), |x'_{0,1}(s)|) ds, \quad t \in [t_0 + \varepsilon', 1 - \varepsilon'] \end{aligned}$$

and similarly

$$x'_{0,1}(t) - x'_{0,1}(t_0 - \varepsilon') = \int_{t_0 - \varepsilon'}^t \Phi(s) f(s, x_{0,1}(s), |x'_{0,1}(s)|) ds, \quad t \in [\varepsilon', t_0 - \varepsilon'].$$

Consequently, $-x''_{0,1}(t) = \Phi(t)f(t, x_{0,1}(t), |x'_{0,1}(t)|)$, $t \in (\varepsilon', t_0 - \varepsilon') \cup (t_0 + \varepsilon', 1 - \varepsilon')$. Since ε' is arbitrary, we have $-x''_{0,1}(t) = \Phi(t)f(t, x_{0,1}(t), |x'_{0,1}(t)|)$, $t \in (0, t_0) \cup (t_0, 1)$. In addition $x_{0,1}(0) = x_{0,1}(1) = 0$, and $x_{0,1}$ is a solution of (1.1) with $x_{0,1}(t) > 0$ on $(0, 1)$.

For the set $\{x_{n,2}\}_{n \in N_0} \subseteq (\Omega_2 - \overline{\Omega_1}) \cap P$, a similar proof yields a convergent subsequence $\{x_{n_i,2}\}$ of $\{x_{n,2}\}$ with $\lim_{i \rightarrow +\infty} x_{n_i,2} = x_{0,2} \in C^1[0, 1]$. Also $x_{0,2}$ is a nonnegative solution of (1.1) with $x_{0,2}(t) > 0$ on $(0, 1)$ and $R_1 < \|x_{0,2}\| < \frac{4R_2}{a^*(1-b^*)}$.

Consequently, (1.1) has at least two different nonnegative solutions $x_{0,1}$ and $x_{0,2}$ with $\|x_{0,1}\| < R_1 < \|x_{0,2}\|$. □

EXAMPLE 4.1. Consider the boundary value problems

$$\begin{cases} x'' + \mu[1 + |x'|^e + |x'|^{-a}][y^b + y^{-d} + 1] = 0, & t \in (0, 1) \\ x(0) = 0, \quad x(1) = 0, \end{cases} \tag{4.23}$$

with $0 \leq a, 0 \leq e < 1, b > 1, 0 < d < 1$ and $\mu > 0$. If

$$\mu < \frac{1}{2+a} \left(\sup_{c \in (0, +\infty)} \frac{c}{[c + c^{b+1} + c^{1-d}/(1-d)]^{\frac{1}{2+a}}} \right)^{2+a}, \quad (4.24)$$

then (4.23) has at least two nonnegative solutions.

REMARK 4.1. Notice that (4.1)–(4.4) are only needed to guarantee the existence of $x_{0,1}$ in Theorem 4.1.

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