# POSITIVE SOLUTIONS FOR NON-RESONANT SINGULAR BOUNDARY-VALUE PROBLEMS WITH A LINEAR TERM

HAISHEN LÜ<sup>1</sup>, DONAL O'REGAN<sup>2</sup> AND RAVI P. AGARWAL<sup>3</sup>

 <sup>1</sup>Department of Applied Mathematics, Hohai University, Nanjing 210098, People's Republic of China
 <sup>2</sup>Department of Mathematics, National University of Ireland, Galway, Ireland
 <sup>3</sup>Department of Mathematical Sciences, Florida Institute of Technology, Melbourne, FL 32901-6975, USA (agarwal@fit.edu)

(Received 31 March 2005)

Abstract This paper presents new existence results for the singular boundary-value problem

$$-u'' + p(t)u = f(t, u), \quad t \in (0, 1),$$
  
 $u(0) = 0 = u(1).$ 

In particular, our nonlinearity f may be singular at t = 0, 1 and u = 0.

Keywords: non-resonant singular boundary-value problems; positive solution; upper and lower solution 2000 Mathematics subject classification: Primary 34B15

### 1. Introduction

The singular boundary-value problem (BVP) of the form

$$\begin{aligned} -u'' &= f(t, u), \quad t \in (0, 1), \\ u(0) &= 0 = u(1), \end{aligned}$$
 (1.1)

occurs in several problems in applied mathematics [1–4]. In this paper we investigate a more general non-resonant singular Dirichlet BVP, namely

$$-u'' + p(t)u = f(t, u), \quad t \in (0, 1), \\ u(0) = 0 = u(1).$$
 (1.2)

where  $p \in C[0, 1]$ , p(t) > 0 for  $t \in (0, 1)$ , and  $f : (0, 1) \times (0, \infty) \to R$  is continuous. Notice that f may be singular at t = 0, 1 and u = 0. We obtain the existence of  $C[0, 1] \cap C^2(0, 1)$ non-negative solutions. Of course, by a solution u of the BVP (1.2) we mean  $u : [0, 1] \to R$ , which satisfies the differential equation in (1.2) on (0, 1) and the stated boundary data.

We will let C[0, 1] denote the class of maps u which are continuous on [0, 1], with norm  $|u|_{\infty} = \max_{t \in [0,1]} |u(t)|$ . Let

$$M = \left\{ h \in C(0,1) : \int_0^1 s(1-s)|h(s)| \, \mathrm{d}s < \infty, \\ \lim_{t \to 0^+} t^2(1-t)|h(t)| = 0 \text{ if } \int_0^1 (1-s)|h(s)| \, \mathrm{d}s = \infty \\ \text{and } \lim_{t \to 1^-} t(1-t)^2|h(t)| = 0 \text{ if } \int_0^1 s|h(s)| \, \mathrm{d}s = \infty \right\}.$$
(1.3)

The main results of the paper are as follows.

**Theorem 1.1.** Suppose the following conditions hold.

(H1) There exists a constant L > 0 such that, for any compact set  $K \subset (0, 1)$ , there is  $\varepsilon = \varepsilon_K > 0$  with

$$f(t,x) \ge L$$
 for all  $t \in K$ ,  $x \in (0,\varepsilon]$ .

(H2) For any  $\delta > 0$  there exist  $h_{\delta} \in M$ ,  $h_{\delta}(t) > 0$  for  $t \in (0, 1)$  such that

$$|f(t,x)| \leq h_{\delta}(t)$$
 for all  $t \in (0,1), x \geq \delta$ .

Then problem (1.2) has at least one positive solution  $u \in C[0,1] \cap C^2(0,1)$ . If, moreover,  $f(t, \cdot)$  is non-increasing, for each  $t \in (0,1)$ , then the solution is unique.

**Theorem 1.2.** Suppose that (H1) holds. Moreover, suppose the following conditions also hold.

- (H3) f(t,x) = q(t)m(t,x) with q > 0 on  $(0,1), q \in M$  and  $m : [0,1] \times (0,\infty) \to R$  is continuous with
  - $$\begin{split} |m(t,x)| \leqslant g(x) + h(x) \text{ on } [0,1] \times (0,\infty), \\ g > 0 \text{ continuous and non-increasing on } (0,\infty), \\ h \geqslant 0 \text{ continuous on } [0,\infty) \\ h/g \text{ non-decreasing on } (0,\infty). \end{split}$$
- (H4) For any R > 0, 1/g is differentiable on (0, R] with g' < 0 a.e. on (0, R] and  $g'/g^2 \in L^1[0, R]$ . In addition, suppose that there exists C > 0 with

$$\left[1 + \frac{h(C)}{g(C)}\right]^{-1} \int_0^C \frac{\mathrm{d}u}{g(u)} > b_0$$

holding; here

$$b_0 = 2 \max\left\{\int_0^{1/2} t(1-t)q(t) \,\mathrm{d}t, \ \int_{1/2}^1 t(1-t)q(t) \,\mathrm{d}t\right\}.$$

Then problem (1.2) has at least one positive solution  $u \in C[0,1] \cap C^2(0,1)$ .

**Remark 1.3.** In [3], the authors consider the BVP (1.2) with  $p(t) \equiv 0$  for  $t \in [0, 1]$  under conditions (H1) and (H2).

**Remark 1.4.** In [1, p. 186], the authors consider the BVP (1.2) with  $p(t) \equiv 0$  for  $t \in [0, 1]$  under conditions (H1), (H3) and (H4).

**Remark 1.5.** If  $p \in C[0, 1]$ , p(t) > 0 for  $t \in (0, 1)$ , then note that

$$-u'' + p(t)u = 0, \quad t \in (0,1),$$
$$u(0) = 0 = u(1),$$

has only the trivial solution.

**Corollary 1.6.** Suppose (H1) and (H2) (or (H1), (H3) and (H4)) hold. Then, for every fixed  $\lambda > 0$ , the problem

$$-u'' + \lambda u = f(t, u), \quad t \in (0, 1),$$
$$u(0) = 0 = u(1),$$

has at least one positive solution  $u \in C[0,1] \cap C^2(0,1)$ .

To conclude this section we look at an example. Consider the BVP

$$-u''(t) + \lambda u = \frac{1}{u^{\alpha}} \quad \text{for } t \in (0, 1), \\ u(0) = u(1) = 0,$$
(1.4)

where  $\lambda \ge 0$  and  $\alpha > 0$ .

For this example we cannot apply [3, Theorem 2]. Also it is difficult to demonstrate the conditions (for example  $\lambda = 2$ ,  $\alpha = 20$ ) [1, Theorem 2.7.7]. However Corollary 1.6 immediately guarantees that (1.4) at least has a solution  $u \in C[0,1] \cap C^2(0,1)$  with u(t) > 0 for  $t \in (0,1)$  for every fixed  $\lambda \ge 0$ ,  $\alpha > 0$ .

## 2. The proof of Theorem 1.1

From [1, Theorem 1.11.1], we know that

$$-u'' + p(t)u = 0, \quad t \in (0, 1),$$
  
$$u(0) = 0, \quad u'(0) = 1,$$

has only one increasing positive solution  $e_1(t) = tb_1(t) \in C[0,1] \cap C^1[0,1)$ , where  $b_1 \in C[0,1]$  satisfies

$$b_1(t) = 1 + \frac{1}{t} \int_0^t \int_0^\eta \tau p(\tau) b_1(\tau) \, \mathrm{d}\tau \, \mathrm{d}\eta.$$

Also,

$$-u'' + p(t)u = 0, \quad t \in (0, 1),$$
$$u(1) = 0, \quad u'(1) = -1$$

has only one decreasing positive solution  $e_2(t) = (1-t)b_2(t) \in C[0,1] \cap C^1(0,1]$ , where  $b_2 \in C[0,1]$  satisfies

$$b_2(t) = 1 + \frac{1}{1-t} \int_t^1 \int_{\eta}^1 (1-\tau) p(\tau) b_2(\tau) \,\mathrm{d}\tau \,\mathrm{d}\eta.$$

Let

220

$$G(t,s) = \frac{1}{\omega} \begin{cases} e_2(t)e_1(s), & 0 \le s \le t \le 1, \\ e_2(s)e_1(t), & 0 \le t \le s \le 1, \end{cases}$$
(2.1)

where

$$\omega = \begin{vmatrix} e_2(t) & e'_2(t) \\ e_1(t) & e'_1(t) \end{vmatrix} = \text{const.} > 0.$$

It is easy to see that

$$0 \leqslant G(t,s) \leqslant G(s,s), \quad 0 \leqslant s, t \leqslant 1.$$
(2.2)

Consider the two-point BVP

$$-u'' + p(t)u = v(t, u), \quad t \in (0, 1), \\ u(0) = a = u(1),$$
(2.3)

where  $v: D \to R$  is a continuous function and  $D \subset (0,1) \times R$ . By a solution  $u(\cdot)$  of (2.3) we mean a function  $u \in C[0,1] \cap C^2(0,1)$  such that  $(t,u(t)) \in D$  for all  $t \in (0,1)$  and -u'' + p(t)u = v(t,u) for all  $t \in (0,1)$  with u(0) = a = u(1).

Let  $\alpha \in C[0,1] \cap C^2(0,1)$  satisfy the following conditions:  $(t,\alpha(t)) \in D$  for all  $t \in (0,1)$  and

$$-\alpha'' + p(t)\alpha \leqslant v(t,\alpha), \quad t \in (0,1),$$
  
$$\alpha(0) \leqslant a, \quad \alpha(1) \leqslant a.$$

In this case, we say that  $\alpha(\cdot)$  is a lower solution of problem (2.3). The definition of an upper solution  $\beta(\cdot)$  of problem (2.3) is given in a completely similar way, just by reversing the above inequalities. Also, if  $\alpha, \beta \in C[0, 1]$  are such that  $\alpha(t) \leq \beta(t)$  for all  $t \in [0, 1]$ , we define the set

$$D_{\alpha}^{\beta} := \{(t, x) \in (0, 1) \times R : \alpha(t) \leqslant x \leqslant \beta(t)\}.$$

We then have the following result.

**Theorem 2.1.** Let  $\alpha$  and  $\beta$  be, respectively, a lower solution and an upper solution of problem (2.3) such that

(a1)  $\alpha(t) \leq \beta(t)$  for all  $t \in [0, 1]$ , and

(a2) 
$$D^{\beta}_{\alpha} \subset D$$
.

Assume also that there is a function  $h \in M$ , h(t) > 0, for  $t \in (0, 1)$ , such that

(a3)  $|v(t,x)| \leq h(t)$  for all  $(t,x) \in D^{\beta}_{\alpha}$ .

Then problem (2.3) has at least one solution  $\tilde{u}(\cdot)$  such that

$$\alpha(t) \leq \tilde{u}(t) \leq \beta(t) \quad \text{for all } t \in (0, 1).$$

**Proof of Theorem 2.1.** The proof follows the argument in [3]. For convenience, we sketch it here.

First of all we define an auxiliary function

$$v^*(t,x) := \begin{cases} v(t,\alpha(t)), & x < \alpha(t), \\ v(t,x), & \alpha(t) \le x \le \beta(t), \\ v(t,\beta(t)), & x > \beta(t). \end{cases}$$

By (a2) and the definition of  $v^*$  it can easily be checked that  $v^*: (0,1) \times R \to R$  is continuous. From (a3) we have

$$|v^*(t,x)| \le h(t) \quad \text{for } (t,x) \in (0,1) \times R.$$
 (2.4)

Consider now the problem

$$-u'' + p(t)u = v^*(t, u) \quad \text{for } t \in (0, 1), \\ u(0) = a = u(1).$$
 (2.5)

It can easily be verified that the Green function of the problem

$$-u'' + p(t)u = v^*(t, u) \quad \text{for } t \in (0, 1),$$
$$u(0) = 0 = u(1)$$

is the function  $G: [0,1] \times [0,1] \to [0,\infty)$  given by (2.1). Define the operator T by

$$(Tu)(t) := a + \int_0^1 G(t,s)v^*(s,u(s)) \,\mathrm{d}s$$

From (2.4) and the definition of  $v^*$  it follows that

$$T: X = C[0,1] \to X$$

is defined, continuous and that T(X) is a bounded set. Moreover,  $u \in X$  is a solution of (2.5) if and only if u = Tu.

The existence of a fixed point for the operator T will now follow from the Schauder fixed-point theorem if we show that T(X) is relatively compact.

Let  $t \in (0, 1)$ . Then, using (2.4), we have

$$\frac{\mathrm{d}}{\mathrm{d}t}T(u)(t)\bigg| \leqslant \frac{C_1}{\omega} \bigg[\int_t^1 e_2(s)h(s)\,\mathrm{d}s + \int_0^t e_1(s)h(s)\,\mathrm{d}s\bigg],$$

where

$$C_{1} = \max\left\{ \left(1 + \int_{0}^{1} \tau p(\tau) b_{1}(\tau) \, \mathrm{d}\tau \right), \left(1 + \int_{0}^{1} (1 - \tau) p(\tau) b_{2}(\tau) \, \mathrm{d}\tau \right) \right\}.$$

Letting

$$\tau(t) = \int_{t}^{1} e_{2}(s)h(s) \,\mathrm{d}s + \int_{0}^{t} e_{1}(s)h(s) \,\mathrm{d}s,$$

we obtain

$$\int_0^1 |\tau(t)| \, \mathrm{d}t \leqslant 2\omega \int_0^1 G(s,s)h(s) \, \mathrm{d}s < \infty.$$

This is sufficient to ensure the relative compactness of the image T(X) via the Ascoli– Arzelà theorem.

As a result, (2.5) has a solution  $u \in C[0, 1]$ . We claim that

$$\alpha(t) \leqslant u(t) \leqslant \beta(t) \quad \text{for all } t \in [0, 1].$$
(2.6)

Suppose that, without loss of generality, the first inequality is not true. Then there exists a  $t^* \in (0,1)$  with  $u(t^*) < \alpha(t^*)$ . By continuity, we can find a maximal open interval  $(t_1, t_2) \subset (0,1)$  such that  $t^* \in (t_1, t_2)$  and

$$u(t_1) = \alpha(t_1), \quad u(t_2) = \alpha(t_2), \quad u(t) < \alpha(t) \text{ for all } t \in (t_1, t_2).$$
 (2.7)

For  $t \in (t_1, t_2)$ , we have  $v^*(t, u(t)) = v(t, \alpha(t))$  and, therefore,

$$-u'' + p(t)u = v(t, \alpha(t)) \quad \text{for all } t \in (t_1, t_2)$$

On the other hand, as  $\alpha$  is a lower solution of (2.3), we also have

$$-\alpha'' + p(t)\alpha \leq v(t,\alpha(t))$$
 for all  $t \in (t_1, t_2)$ .

Then, setting

$$z(t) := \alpha(t) - u(t) \quad \text{for } t \in [t_1, t_2]$$

we obtain

$$-z'' + p(t)z \leq 0 \quad \text{for } t \in (t_1, t_2),$$
(2.8)

with z(t) > 0 for  $t \in (t_1, t_2)$  and  $z(t_1) = 0 = z(t_2)$ . Multiplying (2.8) by

$$G_0(t,s) = \frac{1}{t_2 - t_1} \begin{cases} (s - t_1)(t_2 - t) & \text{for } t_1 \leq s \leq t \leq t_2, \\ (t - t_1)(t_2 - s) & \text{for } t_1 \leq t \leq s \leq t_2, \end{cases}$$

and integrating both sides from  $t_1$  to  $t_2$  we have

$$-\int_{t_1}^{t_2} G_0(t,s) z''(s) \,\mathrm{d}s + \int_{t_1}^{t_2} G_0(t,s) p(s) z(s) \,\mathrm{d}s \leqslant 0.$$

Using

 $-\int_{t_1}^{t_2} G_0(t,s) z''(s) \,\mathrm{d}s = z(t),$ 

we have

$$z(t) + v(t) \leq 0 \quad \text{for } t \in [t_1, t_2],$$
 (2.9)

where

$$w(t) = \int_{t_1}^{t_2} G_0(t,s)p(s)z(s) \,\mathrm{d}s.$$

Now, since z(t) > 0 for  $t \in (t_1, t_2)$ , we have

$$w'' = -p(t)z(t) < 0 \text{ for } t \in (t_3, t_4)$$

and  $w(t_1) = w(t_2) = 0$ . Thus,  $w(t) \ge 0$  for  $t \in (t_1, t_2)$ , so z(t) + w(t) > 0 for  $t \in (t_1, t_2)$ .

The proof of Theorem 1.1 follows closely the ideas in [3]. For completeness we briefly sketch the proof.

**Proof of Theorem 1.1.** For any  $n \in N$ ,  $n \ge 1$ , let  $e_n$  be the compact subinterval of (0,1) defined by

$$e_n := \left[\frac{1}{2^{n+1}}, 1 - \frac{1}{2^{n+1}}\right]$$

From assumption (H1), there exists an  $\varepsilon_n > 0$  such that

$$f(t, u) > L$$
 for  $(t, u) \in e_n \times (0, \varepsilon_n]$  and  $\varepsilon_n \leq \frac{L}{\max_{t \in [0, 1]} p(t)}$ 

Without loss of generality (taking, if we need to, a smaller  $\varepsilon_n$ ), we can assume that  $\{\varepsilon_n\}$  is a decreasing sequence and  $\lim_{n\to+\infty} \varepsilon_n = 0$ .

We can choose a function  $\alpha \in C[0,1] \cap C^2(0,1)$  (see [3, p. 692]) such that

$$\left.\begin{array}{l}
\alpha(0) = 0, \quad \alpha(1) = 0, \\
\alpha(t) > 0 \quad \text{for } t \in (0, 1), \\
\varepsilon_1 \quad \text{for } t \in e_1, \\
\varepsilon_n \quad \text{for } t \in e_n \setminus e_{n-1}, \ n \ge 2.\end{array}\right\}$$
(2.10)

Note that

$$f(t,u) \ge L, \quad \forall (t,u) \in (0,1) \times \{ u \in (0,\infty) : 0 < u \le \alpha(t) \}.$$

$$(2.11)$$

Set

$$k_0 := \min\left\{1, \frac{L}{|\alpha''|_{\infty} + |p\alpha|_{\infty} + 1}\right\}.$$

Now we make some claims that yield the proof of the theorem.

Claim 1. Let  $h(t, u) \ge f(t, u)$  for  $(t, u) \in (0, 1) \times (0, \infty)$  with  $h : (0, 1) \times (0, \infty) \rightarrow (0, \infty)$  a continuous function and let  $v \in C[0, 1] \cap C^2(0, 1)$ , v(t) > 0 for  $t \in (0, 1)$  be any solution of

$$-v'' + p(t)v = h(t, v),$$
  
$$v(0) \ge 0, \quad v(1) \ge 0.$$

Then

$$v(t) \ge k_0 \alpha(t) \quad \text{for } t \in [0, 1]. \tag{2.12}$$

The proof is similar to the proof of [1, Theorem 2] and that of (2.6) in this paper. We omit it here.

We define now, for each  $n \in N$ ,  $n \ge 1$ ,

$$\eta_n(t) := \max\left\{\frac{1}{2^{n+1}}, \min\left\{t, 1 - \frac{1}{2^{n+1}}\right\}\right\} \text{ for } t \in (0, 1)$$

and set

$$f_n(t, u) := \max\{f(\eta_n(t), u), f(t, u)\}$$

We find that, for each index  $n, \tilde{f}_n: (0,1) \times (0,\infty) \to (-\infty,\infty)$  is continuous and

$$\begin{split} \tilde{f}_n(t,u) &\geq f(t,u) \quad \text{for } (t,u) \in (0,1) \times (0,\infty) \\ \tilde{f}_n(t,u) &= f(t,u) \quad \text{for } (t,u) \in e_n \times (0,\infty). \end{split}$$

Hence, the sequence of function  $\{\tilde{f}_n\}$  converges to f uniformly on any set of the form  $K \times (0, \infty)$ , where K is an arbitrary compact subset of (0, 1).

Next we define, by induction,

$$f_{1}(t, u) := \tilde{f}_{1}(t, u),$$

$$f_{2}(t, u) := \min\{f_{1}(t, u), \tilde{f}_{2}(t, u)\},$$

$$\vdots$$

$$f_{n+1}(t, u) := \min\{f_{n}(t, u), \tilde{f}_{n+1}(t, u)\},$$

$$\vdots$$

Each of the  $f_i$  is a continuous function defined on  $(0,1) \times (0,\infty)$ . Moreover,

$$f_1(t,u) \ge f_2(t,u) \ge \dots \ge f_n(t,u) \ge f_{n+1}(t,u) \ge \dots \ge f(t,u)$$
(2.13)

and the sequence  $\{f_n\}$  converges to f uniformly on compact subsets of  $(0,1) \times (0,\infty)$ . We also note that

$$f_n(t,u) = f(t,u)$$
 for  $(t,u) \in e_n \times (0,\infty)$ .

Consider the sequence of BVPs

$$-u'' + p(t)u = f_n(t, u) \quad \text{in } (0, 1), \\ u(0) = u(1) = \varepsilon_n.$$
 (2.14)<sub>n</sub>

**Claim 2.** For any  $c \in (0, \varepsilon_n]$ , the constant function  $\alpha_n(\cdot) \equiv c$  is a lower solution of problem  $(2.14)_n$ .

It is easy to prove (i.e. it is clear once we prove (use induction), for each  $t \in (0, 1)$ , that  $cp(t) \leq f_n(t, c)$  for  $t \in (0, \varepsilon_n]$ ), so we leave the details to the reader.

**Claim 3.** Any solution  $u_n(\cdot)$  of  $(2.14)_n$  is an upper solution of  $(2.14)_{n+1}$ .

**Proof of Claim 3.** From (2.13) we have

$$-u_n'' + p(t)u_n = f_n(t, u_n) \ge f_{n+1}(t, u_n) \quad \text{for } t \in (0, 1).$$

Moreover,  $u_n(0) = u(1) = \varepsilon_n > \varepsilon_{n+1}$  and the conclusion follows.

Claim 4. Problem  $(2.14)_1$  has at least one solution.

**Proof of Claim 4.** We fix a constant  $c_1 > \varepsilon_1$ . From (H2) we can find a function  $h_{c_1} \in M$  such that

$$|f(t, u)| \leq h_{c_1}(t) \text{ for } (t, u) \in (0, 1) \times (c_1, \infty).$$

Moreover,

$$|f(\eta_1(t), u)| \leq h_{c_1}(\eta_1(t)) \leq R \text{ for } (t, u) \in (0, 1) \times (c_1, \infty),$$

where  $R > c_1 \max_{t \in [0,1]} p(t)$  is a suitable constant. Setting  $q(t) := h_{c_1}(t) + R$ , we have  $q \in M$  with

$$|f_1(t,u)| \leq q(t) \quad \text{for } (t,u) \in (0,1) \times (c_1,\infty).$$
 (2.15)

Let  $\beta \in C[0,1] \cap C^2(0,1)$  be the solution of the BVP

$$-u'' + p(t)u = q(t),$$
  
$$u(0) = u(1) = c_1.$$

It is easy to check that such a solution exists. We can prove (see the proof of (2.6)) that

$$\beta(t) \ge c_1 \quad \text{for } t \in [0, 1].$$

From (2.15), we have

$$-\beta'' + p(t)\beta = q(t) \ge f_1(t,\beta)$$

and so  $\beta$  is an upper solution of problem  $(2.14)_1$ .

If we now take  $\alpha_1 \equiv \varepsilon_1$  and recall Claim 2, we find that  $\alpha_1$  and  $\beta_1 := \beta$  are a lower solution and an upper solution, respectively, of problem  $(2.14)_1$  with  $\alpha_1(t) \leq \beta_1(t)$  for  $t \in (0, 1)$ . Then, by Theorem 2.1 we know that there is a solution  $u_1(\cdot)$  of  $(2.14)_1$  such that  $\varepsilon_1 = \alpha_1(t) \leq u_1(t) \leq \beta_1(t)$  for  $t \in (0, 1)$ . Claim 4 is thus proved.

https://doi.org/10.1017/S0013091505000465 Published online by Cambridge University Press

By Claim 2 and proceeding by induction using Claim 3, we obtain (via Theorem 2.1) a sequence  $\{u_n(\cdot)\}$  of solutions to  $(2.14)_n$  such that

$$\varepsilon_n \leqslant u_n(t) \leqslant u_{n-1}(t) \quad \text{for } t \in [0, 1],$$
  

$$k_0 \alpha(t) \leqslant u_n(t) \quad \text{for } t \in [0, 1],$$
  

$$u_n(0) = \varepsilon_n, \quad u_n(1) = \varepsilon_n.$$

We see that the series of functions  $\{u_j(t)\}_{j=1}^{\infty}$  converges pointwise on [0, 1]. Let

$$u(t) = \lim_{n \to \infty} u_n(t).$$

It is clear that, for any  $n \ge 1$ ,

$$k_0 \alpha(t) \leqslant u(t) \leqslant u_n(t) \quad \text{for } t \in [0, 1].$$
(2.16)

Now let  $K \subset (0, 1)$  be a compact interval.

There is an index  $n^* = n^*(K)$  such that  $K \subset K_n$  for all  $n \ge n^*$  and, therefore, for these  $n \ge n^*$ ,

$$-u''_n + p(t)u_n = f_n(t, u_n(t)) = f(t, u_n(t))$$
 for  $t \in K$ .

Hence, the function  $u_n$  is a solution of equation (1.2) for all  $t \in K$  and  $n \ge n^*$ . Moreover,

$$\sup\{|f(t,x)| + p(t)x : t \in K, \ k_0\alpha(t) \leq x \leq u_{n^*}(t)\} < \infty.$$

Thus, by the Ascoli–Arzelà theorem one can conclude that u is a solution of (1.2) on interval K. Since K was arbitrary, we find that

$$-u'' + p(t)u = f(t, u)$$
 for  $t \in (0, 1)$ 

Moreover,  $u(0) = u(1) = \lim_{n \to \infty} \varepsilon_n = 0$ . One can easily prove (see [3, p. 697]) that u is continuous at t = 0, 1.

Using the method in the proof of (2.6) we can easily make the following claim.

**Claim 5.** Suppose that, for each  $t \in (0, 1)$ ,  $f(t \cdot)$  is non-increasing. Then (1.2) has at most one solution.

### 3. The proof of Theorem 1.2

Let

$$f^*(t,x) = \begin{cases} f(t,x), & x \leq C, \\ f(t,C), & x > C, \end{cases}$$

and

$$m^{*}(t, x) = \begin{cases} m(t, x), & x \leq C, \\ m(t, C), & x > C. \end{cases}$$

Consider the BVP

$$u'' + p(t)u = f^*(t, u), \quad t \in (0, 1),$$

$$u(0) = 0 = u(1).$$

$$(3.1)$$

Theorem 1.1 guarantees that problem (3.1) has a positive solution  $u^* \in C[0,1] \cap C^2(0,1)$ . Next we show that

$$u^*(t) \leqslant C \quad \text{for } t \in [0, 1]. \tag{3.2}$$

Suppose that (3.2) is false. Now, since  $u^*(0) = u^*(1) = 0$ , there exists either

\_

- (i)  $t_1, t_2 \in (0, 1), t_2 < t_1$  with  $0 < u^*(t) \leq C$  for  $t \in [0, t_2), u^*(t) = C$  and  $u^*(t) > C$  on  $(t_2, t_1)$  with  $u^{*'}(t_1) = 0$ , or
- (ii)  $t_3, t_4 \in (0, 1), t_4 < t_3$  with  $0 < u^*(t) \le C$  for  $t \in (t_3, 1], u^*(t_3) = C$  and  $u^*(t) > C$  on  $(t_4, t_3)$  with  $u^{*'}(t_4) = 0$ .

We can assume without loss of generality that either  $t_1 \leq \frac{1}{2}$  or  $t_4 \geq \frac{1}{2}$ . Suppose  $t_1 \leq \frac{1}{2}$ . Notice that for  $t \in (t_2, t_1)$  we have

$$-u^{*''} \leq -u^{*''} + p(t)u^{*}$$
  
=  $q(t)m^{*}(t, u^{*})$   
=  $q(t)m(t, C)$   
 $\leq q(t)[g(C) + h(C)].$  (3.3)

Integrate (3.3) from  $t_2$  to  $t_1$  to obtain

$$u^{*'}(t_2) \leq [g(C) + h(C)] \int_{t_2}^{t_1} q(s) \,\mathrm{d}s,$$

and this, together with  $u^*(t_2) = C$ , yields

$$\frac{u^{*'}(t_2)}{g(u^*(t_2))} \leqslant \left[1 + \frac{h(C)}{g(C)}\right] \int_{t_2}^{t_1} q(s) \,\mathrm{d}s.$$
(3.4)

Also, for  $t \in (0, t_2)$  we have

$$\begin{aligned} -u^{*''} &\leqslant -u^{*''} + p(t)u^* = q(t)m(t, u^*) \\ &\leqslant q(t)[g(u^*(t)) + h(u^*(t))], \end{aligned}$$

and so

$$\frac{-u^{*''}(t)}{g(u^*(t))} \leqslant q(t) \left[ 1 + \frac{h(u^*(t))}{g(u^*(t))} \right]$$
$$\leqslant q(t) \left[ 1 + \frac{h(C)}{g(C)} \right] \quad \text{for } t \in (0, t_2).$$

Integrate from  $t \in (0, t_2)$  to  $t_2$  to obtain

$$\frac{-u^{*\prime}(t_2)}{g(u^*(t_2))} + \frac{u^{*\prime}(t)}{g(u^*(t))} + \int_t^{t_2} \left\{ \frac{-g'(u^*(t))}{g^2(u^*(t))} \right\} [u^{*\prime}(t)]^2 \,\mathrm{d}t \leqslant \left[ 1 + \frac{h(C)}{g(C)} \right] \int_t^{t_2} q(s) \,\mathrm{d}s \quad (3.5)$$

and this, together with (3.4) and (3.5), yields

$$\frac{u^{*'}(t)}{g(u^{*}(t))} \leqslant \left[1 + \frac{h(C)}{g(C)}\right] \int_{t}^{t_{1}} q(s) \,\mathrm{d}s \quad \text{for } t \in (0, t_{2}).$$

Integrate from 0 to  $t_2$  to find

$$\int_{0}^{C} \frac{\mathrm{d}v}{g(v)} \leqslant \left[1 + \frac{h(C)}{g(C)}\right] \frac{1}{1 - t_1} \int_{0}^{t_1} s(1 - s)q(s) \,\mathrm{d}s,$$

i.e.

$$\int_0^C \frac{\mathrm{d}v}{g(v)} \leq 2 \left[ 1 + \frac{h(C)}{g(C)} \right] \int_0^{1/2} s(1-s)q(s) \,\mathrm{d}s$$
$$\leq b_0 \left[ 1 + \frac{h(C)}{g(C)} \right].$$

This is a contradiction, so (3.2) holds (a similar argument yields a contradiction if  $t_4 \ge \frac{1}{2}$ ). Thus, we have

$$0 < u^*(t) \leq C$$
 for  $t \in (0,1)$ ,  $u^*(0) = u^*(1) = 0$ ,

so  $u^* \in C[0,1] \cap C^2(0,1)$  is a positive solution of problem (1.2).

**Acknowledgements.** This research is supported by the National Natural Science Foundation of China (Grant no. 10301033).

## References

- 1. R. P. AGARWAL AND D. O'REGAN, Singular differential and integral equations with applications (Kluwer, Dordrecht, 2003).
- 2. C. ARANDA AND T. GODOY, On a nonlinear Dirichlet problem with a singularity along the boundary, *Diff. Integ. Eqns* **15** (2002), 1313–1324.
- 3. P. HABETS AND F. ZANOLIN, Upper and lower solutions for a generalized Emden–Fower equation, J. Math. Analysis Applic. 181 (1994), 684–700.
- 4. D. O'REGAN, Theory of singular boundary value problems (World Scientific, 1994).