

EXISTENCE AND MULTIPLICITY OF SOLUTIONS FOR SOME THREE-POINT NONLINEAR BOUNDARY VALUE PROBLEMS

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We study the existence and multiplicity of solutions for the three-point nonlinear boundary value problem $u''(t) + \lambda a(t)f(u) = 0$, $0 < t < 1$; $u(0) = 0 = u(1) - \gamma u(\eta)$, where $\eta \in (0, 1)$, $\gamma \in [0, 1)$, $a(t)$ and $f(u)$ are assumed to be positive and have some singularities, and λ is a positive parameter. Under certain conditions, we prove that there exists $\lambda^* > 0$ such that the three-point nonlinear boundary value problem has at least two positive solutions for $0 < \lambda < \lambda^*$, at least one solution for $\lambda = \lambda^*$, and no solution for $\lambda > \lambda^*$.

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1. Introduction

In this paper, we consider the following second-order three-point boundary value problem (BVP)

$$\begin{aligned} u''(t) + \lambda a(t)f(u) &= 0, & 0 < t < 1, \\ u(0) = 0 = u(1) - \gamma u(\eta), \end{aligned} \tag{1.1_\lambda}$$

where $\eta \in (0, 1)$, $\gamma \in [0, 1)$, $a \in C((0, 1), (0, +\infty))$, and $f \in C(\mathbb{R}^+ \setminus \{0\}, \mathbb{R}^+)$, here λ is a positive parameter and $\mathbb{R}^+ = [0, +\infty)$.

Now $a(t)$ may have a singularity at $t = 0$ and $t = 1$, $f(u)$ may have a singularity at $u = 0$, so the BVP (1.1_\lambda) is a singular problem. The BVP (1.1_\lambda) in the case when $\gamma = 0$ can be reduced to the Dirichlet BVP

$$\begin{aligned} u''(t) + \lambda a(t)f(u) &= 0, & 0 < t < 1, \\ u(0) = 0 = u(1). \end{aligned} \tag{1.2_\lambda}$$

The BVP (1.2_\lambda) has been studied extensively in the literature, see [1, 2, 5, 9, 12] and the references therein. Choi [1] studied the particular case where $f(u) = e^u$, $a \in C^1(0, 1)$, $a > 0$ in $(0, 1)$, and a can be singular at $t = 0$, but is at most $O(1/t^{2-\delta})$ as $t \rightarrow 0^+$ for some δ . Using the shooting method, he established the following result.

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THEOREM 1.1 (see [1]). *There exists $\lambda_0 > 0$ such that the BVP (1.2 $_\lambda$) has a solution in $C^2(0, 1) \cap C[0, 1]$ for $0 < \lambda < \lambda_0$, while there is no solution for $\lambda > \lambda_0$.*

Wong [9] studied the more general BVP (1.2 $_\lambda$). Using also the shooting method, Wong proved some existence results for positive solutions of the BVP (1.2 $_\lambda$). Recently, Dalmaso [2] improved Theorem 1.1 and the main results in [9]. Using the upper and lower solutions technique and the fixed point index method, Dalmaso [2] proved the following result.

THEOREM 1.2 (see [2]). *Let a and f satisfy the following assumptions:*

(A $_1$) $a \in C((0, 1), [0, \infty))$, $a \not\equiv 0$ in $(0, 1)$, and there exists $\alpha, \beta \in [0, 1)$ such that

$$\int_0^1 s^\alpha (1-s)^\beta a(s) ds < \infty; \quad (1.1)$$

(A $_2$) $f \in C([0, \infty), (0, \infty))$ is nondecreasing.

Then,

(i) *there exists $\lambda_0 > 0$ such that the BVP (1.2 $_\lambda$) has at least one positive solution in $C^2(0, 1) \cap C[0, 1]$ for $0 < \lambda < \lambda_0$,*

(ii) *if in addition f satisfies the condition that*

(A $_3$) *there exists $d > 0$ such that $f(u) \geq du$ for $u \geq 0$.*

Then there exists $\lambda^ > 0$ such that the BVP (1.2 $_\lambda$) has at least one positive solution in $C^2(0, 1) \cap C[0, 1]$ for $0 < \lambda < \lambda^*$ while there is no such solution for $\lambda > \lambda^*$.*

Ha and Lee [5] also considered the BVP (1.2 $_\lambda$) in the case when $f(u) \geq e^u$. They proved Theorems 1.3 and 1.4.

THEOREM 1.3 (see [5]). *Assume the following conditions hold*

(B $_1$) $a > 0$ on $(0, 1)$;

(B $_2$) $a(t)$ is singular at $t = 0$ satisfying $\int_0^1 sa(s) ds < \infty$;

(B $_3$) $f(u) \geq e^u$ for all $u \in \mathbb{R}$.

Then there exists λ_0 such that the BVP (1.2 $_\lambda$) has no solution for $\lambda > \lambda_0$ and at least one solution for $0 < \lambda < \lambda_0$.

THEOREM 1.4 (see [5]). *Consider (1.2 $_\lambda$), where a and f are continuous and satisfy (B $_1$)–(B $_3$). Also assume that*

(B $_4$) f is nondecreasing.

Then the number λ_0 given by Theorem 1.3 is such that

(i) (1.2 $_\lambda$) *has no solution for $\lambda > \lambda_0$;*

(ii) (1.2 $_\lambda$) *has at least one solution for $\lambda = \lambda_0$;*

(iii) (1.2 $_\lambda$) *has at least two solutions for $0 < \lambda < \lambda_0$.*

Xu and Ma [12] generalized the main results of [1, 2, 5, 9] to an operator equation in a real Banach space E . In recent years, the multipoint BVP has been extensively studied (see [3, 4, 6–8, 10, 11, 13] and the references therein). For example, Ma and Castaneda [7] using the well-known fixed point theorem in cones established some results on the existence of at least one positive solution for some m -point boundary value problems if the nonlinearity f is either superlinear or sublinear. The purpose of this paper is to

extend the main results of [1, 2, 5, 9] to the nonlinear three-point BVP (1.1_λ). We will consider the existence and multiplicity of positive solution for the nonlinear three-point BVP (1.1_λ). The results of this paper are improvements of the main results in [1, 2, 5, 9].

2. Several lemmas

Let us list some conditions to be used in this paper.

(H₁) $\gamma \in [0, 1), a \in C((0, 1), (0, \infty))$, and

$$\int_0^1 s(1-s)a(s)ds < \infty. \tag{2.1}$$

(H₂) $f(u) = g(u) + h(u)$, where $g : (0, \infty) \rightarrow (0, \infty)$ is continuous and nonincreasing, $h : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is continuous, and

$$h(u) \geq b_0 u^w, \quad u \in \mathbb{R}^+, \tag{2.2}$$

for some $b_0 > 0$ and $w \geq 1$.

(H₃) There exists $M > 0$ such that

$$h(u_2) - h(u_1) \geq -M(u_2 - u_1) \tag{2.3}$$

for all $u_1, u_2 \in \mathbb{R}^+$ with $u_2 \geq u_1$

The main results of this paper are the following theorems.

THEOREM 2.1. *Assume that (H₁) and (H₂) hold. Then there exists $\lambda^* > 0$ such that the BVP (1.1_λ) has at least one positive solution for $0 < \lambda < \lambda^*$ and no solution for $\lambda > \lambda^*$.*

Moreover, the BVP (1.1_λ) has at least one positive solution if $\omega > 1$.

THEOREM 2.2. *Assume that (H₁), (H₂), and (H₃) hold, $\omega > 1$, and there exists constant $c \geq 0$ such that $g(u) = c$ for all $u \in (0, +\infty)$. Then there exists $\lambda^* > 0$ such that the BVP (1.1_λ) has at least two positive solutions for $0 < \lambda < \lambda^*$, at least one solution for $\lambda = \lambda^*$, and no solution for $\lambda > \lambda^*$.*

Remark 2.3. Our theorems generalize Theorems 1.1–1.4 and the main results in [9]. In fact, Theorems 1.1–1.4 are corollaries of our theorems. Moreover, the nonlinear term $f(u)$ may have singularity at $u = 0$, therefore, even in the case when $\gamma = 0$, Theorem 2.1 cannot be obtained by Theorems 1.1–1.4 and the abstract results in [12].

Remark 2.4. The nonlinear term f was assumed to be nondecreasing in Theorems 1.2 and 1.4, but in Theorem 2.2 in this paper, we do not assume that the nonlinear term f is nondecreasing. Thus, even in the case when $\gamma = 0$, Theorem 2.2 cannot be obtained from Theorem 1.4.

Let $n \in \mathbb{N}$ and let \mathbb{N} be the natural numbers set. First, let us consider the BVP of the form

$$\begin{aligned} u''(t) + \lambda a(t) \left(g\left(u + \frac{1}{n}\right) + h(u) \right) &= 0, \quad 0 < t < 1, \\ u(0) = 0 = u(1) - \gamma u(\eta). \end{aligned} \tag{2.1_n^\lambda}$$

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Definition 2.5. $\alpha \in C([0, 1], \mathbb{R}) \cap C^2((0, 1), \mathbb{R})$ is called a lower solution of (2.1_n^λ) if

$$\begin{aligned} \alpha''(t) + \lambda a(t) \left(g \left(\alpha(t) + \frac{1}{n} \right) + h(\alpha(t)) \right) &\geq 0, \quad t \in (0, 1), \\ \alpha(0) &\leq 0, \quad \alpha(1) - \gamma \alpha(\eta) \leq 0. \end{aligned} \quad (2.4)$$

$\beta \in C([0, 1], \mathbb{R}) \cap C^2((0, 1), \mathbb{R})$ is called an upper solution of (2.1_n^λ) if

$$\begin{aligned} \beta''(t) + \lambda a(t) \left(g \left(\beta(t) + \frac{1}{n} \right) + h(\beta(t)) \right) &\leq 0, \quad t \in (0, 1), \\ \beta(0) &\geq 0, \quad \beta(1) - \gamma \beta(\eta) \geq 0. \end{aligned} \quad (2.5)$$

According to [13, Lemma 4], we have the following lemma.

LEMMA 2.6. *Assume that (H₁) holds and $\tau \geq 0$. Then the initial value problems*

$$\begin{aligned} u''(t) &= \tau a(t)u(t), \quad 0 \leq \alpha < t < 1, \\ u(\alpha) &= 0, \quad u'(\alpha) = 1, \\ u''(t) &= \tau a(t)u(t), \quad 0 < t < \beta \leq 1, \\ u(\beta) &= 0, \quad u'(\beta) = -1 \end{aligned} \quad (2.6)$$

have unique positive solutions $p_{\alpha, \tau}(t) \in AC[\alpha, 1] \cap C^1[\alpha, 1]$ and $q_{\beta, \tau}(t) \in AC(0, \beta] \cap C^1(0, \beta]$, respectively. Moreover, $p_{\alpha, \tau}$ and $q_{\beta, \tau}$ are strictly convex. As a result,

$$\begin{aligned} t - \alpha &\leq p_{\alpha, \tau}(t) \leq p_{\alpha, \tau}(a) \frac{(t - \alpha)}{(a - \alpha)}, \quad \alpha \leq t \leq a \leq 1, \\ \beta - t &\leq q_{\beta, \tau}(t) \leq q_{\beta, \tau}(b) \frac{(\beta - t)}{(\beta - b)}, \quad 0 \leq b \leq t \leq \beta \end{aligned} \quad (2.7)$$

for any $a \in [\alpha, 1]$ and $b \in [0, \beta]$.

When $0 \leq \alpha < \beta \leq 1$, for $t \in [\alpha, \beta]$,

$$W_{[\alpha, \beta]}^{(\tau)}(t) = \begin{vmatrix} q_{\beta, \tau}(t), & p_{\alpha, \tau}(t) \\ q'_{\beta, \tau}(t), & p'_{\alpha, \tau}(t) \end{vmatrix} = q_{\beta, \tau}(\alpha) = p_{\alpha, \tau}(\beta). \quad (2.8)$$

It is well known that $C[0, 1]$ is a Banach space with maximum norm $\|\cdot\|$. For $\tau \geq 0$, denote θ_τ by

$$\theta_\tau = \frac{\gamma(1 - \eta)}{p_{0, \tau}(\eta) + q_{1, \tau}(\eta)} \min \left\{ \frac{p_{0, \tau}(\eta)}{p_{0, \tau}(1) + p_{0, \tau}(\eta)}, \frac{q_{1, \tau}(\eta)}{q_{1, \tau}(0) + q_{1, \tau}(\eta)} \right\}. \quad (2.9)$$

Let $P = \{x \in C[0,1] | x(t) \geq 0 \text{ for } t \in [0,1]\}$ and $Q_\tau = \{x \in P | x(t) \geq \theta_\tau \|x\| t \text{ for } t \in [0,1]\}$. It is easy to see that P and Q_τ are cones in $C[0,1]$. For $\tau \geq 0$ and each $n \in \mathbb{N}$, define operators L_τ and $F_n : C[0,1] \mapsto C[0,1]$ by

$$(L_\tau x)(t) = \begin{cases} \frac{p_{0,\tau}(1)}{p_{0,\tau}(1) - \gamma p_{0,\tau}(\eta)} \int_0^1 G_{[0,1]}^{(\tau)}(\eta,s)a(s)x(s)ds, & t = \eta, \\ \int_0^\eta G_{[0,\eta]}^{(\tau)}(t,s)a(s)x(s)ds + (L_\tau x)(\eta) \frac{p_{0,\tau}(t)}{p_{0,\tau}(\eta)}, & t \in [0,\eta], \\ \int_\eta^1 G_{[\eta,1]}^{(\tau)}(t,s)a(s)x(s)ds + (L_\tau x)(\eta) \frac{q_{1,\tau}(t) + \gamma p_{\eta,\tau}(t)}{q_{1,\tau}(\eta)}, & t \in [\eta,1], \end{cases} \quad (2.10)$$

and $(F_n x)(t) = g(x(t) + 1/n) + h(x(t))$ for $t \in [0,1]$, where

$$G_{[\alpha,\beta]}^{(\tau)}(t,s) := \begin{cases} q_{\beta,\tau}(t) \frac{p_{\alpha,\tau}(s)}{p_{\alpha,\tau}(\beta)}, & \alpha \leq s \leq t \leq \beta, \\ p_{\alpha,\tau}(t) \frac{q_{\beta,\tau}(s)}{q_{\beta,\tau}(\alpha)}, & \alpha \leq t \leq s \leq \beta. \end{cases} \quad (2.11)$$

From [13, Theorem 5], we have Lemmas 2.7 and 2.9.

LEMMA 2.7. Assume that (H_1) holds, $\tau \geq 0$, and $h \in C([0,1],\mathbb{R})$. Then $w(t)$ is the solution of the three-point BVP

$$\begin{aligned} -w''(t) + \tau a(t)w(t) &= a(t)h(t), \quad 0 \leq \alpha < t \leq 1, \\ w(\alpha) = 0 &= w(1) - \gamma w(\eta) \end{aligned} \quad (2.12)$$

if and only if $w \in C[0,1]$ is the solution of the integral equation

$$w(t) = (L_\tau h)(t), \quad t \in [0,1]. \quad (2.13)$$

Remark 2.8. To ensure that $p_{\alpha,\tau}(1) - \gamma p_{\alpha,\tau}(\eta) > 0$, the following condition is assumed in [13, Theorem 5]:

$$\tau a(t) > \frac{3\gamma}{(1-\eta)^2}. \quad (2.14)$$

If $0 \leq \gamma < 1$, we have

$$p_{\alpha,\tau}(1) - \gamma p_{\alpha,\tau}(\eta) > p_{\alpha,\tau}(\eta) \left(1 + \int_\eta^1 \tau a(s)q_{1,\tau}(s)ds - \gamma \right) > 0. \quad (2.15)$$

Thus, if $0 \leq \gamma < 1$, condition (2.14) can be removed.

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LEMMA 2.9. Assume that (H_1) holds, $\tau, \alpha, \xi^*, \eta^* \geq 0$, $h \in C([0, 1], \mathbb{R}^+)$. Also suppose that $w \in C[\alpha, 1]$ satisfies

$$\begin{aligned} -w''(t) + \tau a(t)w(t) &= a(t)h(t), \quad \alpha < t < 1, \\ w(\alpha) &= \xi^*, \quad w(1) - \gamma w(\eta) = \eta^*. \end{aligned} \tag{2.16}$$

Then $w(t) \geq 0$ for $t \in [\alpha, 1]$.

LEMMA 2.10. Assume that (H_1) holds and $\tau \geq 0$. Then $L_\tau : P \mapsto Q_\tau$ is a completely continuous and increasing operator.

Proof. From Lemma 2.6, we have for any $x \in P$ and $t \in [0, 1]$,

$$\begin{aligned} (L_\tau x)(t) &\geq \begin{cases} (L_\tau x)(\eta) \frac{p_{0,\tau}(t)}{p_{0,\tau}(\eta)}, & t \in [0, \eta], \\ (L_\tau x)(\eta) \frac{q_{1,\tau}(t) + \gamma p_{\eta,\tau}(t)}{q_{1,\tau}(\eta)}, & t \in [\eta, 1], \end{cases} \\ &\geq \begin{cases} (L_\tau x)(\eta) \frac{t}{p_{0,\tau}(\eta)}, & t \in [0, \eta], \\ (L_\tau x)(\eta) \frac{1-t + \gamma(t-\eta)}{q_{1,\tau}(\eta)}, & t \in [\eta, 1], \end{cases} \end{aligned} \tag{2.17}$$

$$\geq (L_\tau x)(\eta) \frac{\gamma(1-\eta)t}{p_{0,\tau}(\eta) + q_{1,\tau}(\eta)},$$

$$\begin{aligned} (L_\tau x)(\eta) &= \frac{p_{0,\tau}(1)}{p_{0,\tau}(1) - \gamma p_{0,\tau}(\eta)} \left(\int_0^\eta q_{1,\tau}(\eta) \frac{p_{0,\tau}(s)}{p_{0,\tau}(1)} a(s)x(s) ds \right. \\ &\quad \left. + \int_\eta^1 p_{0,\tau}(\eta) \frac{q_{1,\tau}(s)}{q_{1,\tau}(0)} a(s)x(s) ds \right) \end{aligned} \tag{2.18}$$

$$\geq \frac{q_{1,\tau}(\eta)}{p_{0,\tau}(1) - \gamma p_{0,\tau}(\eta)} \int_0^\eta p_{0,\tau}(s) a(s)x(s) ds,$$

$$\begin{aligned} (L_\tau x)(\eta) &= \frac{p_{0,\tau}(1)}{p_{0,\tau}(1) - \gamma p_{0,\tau}(\eta)} \left(\int_0^\eta q_{1,\tau}(\eta) \frac{p_{0,\tau}(s)}{p_{0,\tau}(1)} a(s)x(s) ds \right. \\ &\quad \left. + \int_\eta^1 p_{0,\tau}(\eta) \frac{q_{1,\tau}(s)}{q_{1,\tau}(0)} a(s)x(s) ds \right) \end{aligned} \tag{2.19}$$

$$\geq \frac{p_{0,\tau}(\eta)}{p_{0,\tau}(1) - \gamma p_{0,\tau}(\eta)} \int_\eta^1 q_{1,\tau}(s) a(s)x(s) ds.$$

By (2.18) and Lemma 2.6, we have for any $t \in [0, \eta]$,

$$\begin{aligned}
 (L_\tau x)(t) &= \int_0^t q_{\eta,\tau}(t) \frac{p_{0,\tau}(s)}{p_{0,\tau}(\eta)} a(s)x(s)ds \\
 &\quad + \int_t^\eta p_{0,\tau}(t) \frac{q_{\eta,\tau}(s)}{q_{\eta,\tau}(0)} a(s)x(s)ds + (L_\tau x)(\eta) \frac{p_{0,\tau}(t)}{p_{0,\tau}(\eta)} \\
 &\leq \int_0^t q_{\eta,\tau}(0) \frac{p_{0,\tau}(s)}{p_{0,\tau}(\eta)} a(s)x(s)ds + \int_t^\eta p_{0,\tau}(s) \frac{q_{\eta,\tau}(0)}{q_{\eta,\tau}(0)} a(s)x(s)ds + (L_\tau x)(\eta) \\
 &= \int_0^\eta p_{0,\tau}(s) a(s)x(s)ds + (L_\tau x)(\eta) \\
 &\leq \frac{q_{1,\tau}(0) + q_{1,\tau}(\eta)}{q_{1,\tau}(\eta)} (L_\tau x)(\eta);
 \end{aligned} \tag{2.20}$$

here we have used the facts that $q_{\eta,\tau}(0) = p_{0,\tau}(\eta)$ and $p_{0,\tau}(1) = q_{1,\tau}(0)$. From (2.19) and Lemma 2.6, we have for any $t \in [\eta, 1]$,

$$\begin{aligned}
 (L_\tau x)(t) &\leq \int_\eta^t q_{1,\tau}(s) \frac{p_{\eta,\tau}(1)}{p_{\eta,\tau}(1)} a(s)x(s)ds \\
 &\quad + \int_t^1 p_{\eta,\tau}(1) \frac{q_{1,\tau}(s)}{q_{1,\tau}(\eta)} a(s)x(s)ds + (L_\tau x)(\eta) \frac{q_{1,\tau}(t) + \gamma p_{\eta,\tau}(t)}{q_{1,\tau}(\eta)} \\
 &\leq \int_\eta^1 q_{1,\tau}(s) a(s)x(s)ds + (L_\tau x)(\eta) \frac{q_{1,\tau}(\eta)((1-t)/(1-\eta)) + \gamma p_{\eta,\tau}(1)((t-\eta)/(1-\eta))}{q_{1,\tau}(\eta)} \\
 &\leq \int_\eta^1 q_{1,\tau}(s) a(s)x(s)ds + (L_\tau x)(\eta) \\
 &\leq \frac{p_{0,\tau}(1) + p_{0,\tau}(\eta)}{p_{0,\tau}(\eta)} (L_\tau x)(\eta);
 \end{aligned} \tag{2.21}$$

here we have used the fact $p_{\eta,\tau}(1) = q_{1,\tau}(\eta)$. By (2.20) and (2.21), we have

$$(L_\tau)(\eta) \geq \min \left\{ \frac{q_{1,\tau}(\eta)}{q_{1,\tau}(0) + q_{1,\tau}(\eta)}, \frac{p_{0,\tau}(\eta)}{p_{0,\tau}(1) + p_{0,\tau}(\eta)} \right\} \|L_\tau x\|. \tag{2.22}$$

By (2.17) and (2.22), we have

$$(L_\tau x)(t) \geq \theta_\tau \|L_\tau x\| t. \tag{2.23}$$

This implies that $L_\tau : P \mapsto Q_\tau$.

Now we will show that $L_\tau : P \mapsto Q_\tau$ is completely continuous. It is easy to show that $L_\tau : P \mapsto Q_\tau$ is continuous and bounded. Let $B \subset P$ be a bounded set such that $\|x\| \leq R_0$

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and $\|L_\tau x\| \leq R_0$ for some $R_0 > 0$. For any $\varepsilon > 0$, by (H_1) there exists $\delta_1 > 0$ such that

$$\begin{aligned} & 2R_0 \int_0^{\delta_1} G_{[0,\eta]}^{(\tau)}(s,s)a(s)ds + 2R_0 \int_{\eta-\delta_1}^{\eta} G_{[0,\eta]}^{(\tau)}(s,s)a(s)ds \\ & \leq 2R_0 q_{\eta,\tau}(0) \int_0^{\delta_1} \frac{(\eta-s)s}{\eta^2} a(s)ds + 2R_0 p_{0,\tau}(\eta) \int_{\eta-\delta_1}^{\eta} \frac{(\eta-s)s}{\eta^2} a(s)ds < \frac{\varepsilon}{3}. \end{aligned} \quad (2.24)$$

It is easy to see that there exists $\delta > 0$ such that for any $t_1, t_2 \in [0, \eta]$, $|t_1 - t_2| < \delta$,

$$\begin{aligned} & R_0 \int_{\delta_1}^{\eta-\delta_1} \left| G_{[0,\eta]}^{(\tau)}(t_1,s) - G_{[0,\eta]}^{(\tau)}(t_2,s) \right| a(s)ds < \frac{\varepsilon}{3}, \\ & R_0 \frac{|p_{0,\tau}(t_2) - p_{0,\tau}(t_1)|}{p_{0,\tau}(\eta)} < \frac{\varepsilon}{3}. \end{aligned} \quad (2.25)$$

By (2.24)–(2.25), we have for any $x \in B$ and $t_1, t_2 \in [0, \eta]$, $|t_1 - t_2| < \delta$,

$$\begin{aligned} |(L_\tau x)(t_2) - (L_\tau x)(t_1)| & \leq \int_0^{\eta} \left| G_{[0,\eta]}^{(\tau)}(t_2,s) - G_{[0,\eta]}^{(\tau)}(t_1,s) \right| a(s)x(s)ds \\ & \quad + (L_\tau x)(\eta) \frac{|p_{0,\tau}(t_2) - p_{0,\tau}(t_1)|}{p_{0,\tau}(\eta)} \\ & \leq 2R_0 \int_0^{\delta_1} G_{[0,\eta]}^{(\tau)}(s,s)a(s)ds \\ & \quad + 2R_0 \int_{\eta-\delta_1}^{\eta} G_{[0,\eta]}^{(\tau)}(s,s)a(s)ds \\ & \quad + R_0 \int_{\delta_1}^{\eta-\delta_1} \left| G_{[0,\eta]}^{(\tau)}(t_1,s) - G_{[0,\eta]}^{(\tau)}(t_2,s) \right| a(s)ds \\ & \quad + R_0 \frac{|p_{0,\tau}(t_2) - p_{0,\tau}(t_1)|}{p_{0,\tau}(\eta)} < \varepsilon. \end{aligned} \quad (2.26)$$

Thus, $L_\tau(B)$ is equicontinuous on $[0, \eta]$. Similarly, $L_\tau(B)$ is also equicontinuous on $[\eta, 1]$. By the Arzela-Ascoli theorem, $L_\tau(B) \subset C[0, 1]$ is a relatively compact set. Therefore, $L_\tau : P \mapsto Q_\tau$ is a completely continuous operator.

Finally, we show that $L_\tau : P \mapsto Q_\tau$ is increasing. For any $x_1, x_2 \in P$, $x_1 \leq x_2 \in P$, let $y_1 = L_\tau x_1$ and $y_2 = L_\tau x_2$, $u = y_2 - y_1$. Then, by Lemma 2.7, we have

$$\begin{aligned} -u''(t) + \tau a(t)u(t) & = a(t)(x_2(t) - x_1(t)) \geq 0, \quad t \in (0, 1), \\ u(0) = 0 & = u(1) - \gamma u(\eta). \end{aligned} \quad (2.27)$$

Then Lemma 2.9 implies that $u(t) \geq 0$ for $t \in [0, 1]$, and so, $y_2 \geq y_1$. The proof is complete. \square

LEMMA 2.11. *Assume (H_1) and (H_2) hold. Let $\lambda > 0$ be fixed. If there exists $R_\lambda > 0$ such that (2.1 $_\eta^\lambda$) has at least one positive solution x_n with $\|x_n\| \leq R_\lambda$ for each positive integer n , then there exist $\bar{x} \in C[0, 1]$ and a subsequence $\{x_{n_k}\}_{k=1}^{+\infty}$ of $\{x_n\}_{n=1}^{+\infty}$ such that $x_{n_k} \rightarrow \bar{x}$ as $k \rightarrow +\infty$. Moreover, \bar{x} is a positive solution of the BVP (1.1 $_\lambda$)*

Proof. Let $z_0(t) = 1$ for $t \in [0, 1]$, and $z_\lambda(t) = \lambda g(R_\lambda + 1)(L_\tau z_0)(t)$ for $t \in [0, 1]$. Since L_0 is increasing and g is nonincreasing, then we have for any $n \in \mathbb{N}$,

$$x_n(t) = \lambda(L_0 F_n x_n)(t) \geq \lambda g(R_\lambda + 1)(L_0 z_0)(t) = z_\lambda(t), \quad t \in [0, 1]. \quad (2.28)$$

Let us define the function F by

$$F(t) = \int_t^1 (1-s)a(s)ds, \quad t \in (0, 1]. \quad (2.29)$$

Obviously, $F \in C(0, 1]$, $F(1) = 0$, and F is nonincreasing on $(0, 1]$. For each $n \in \mathbb{N}$, x_n is a concave function on $[0, 1]$. Then there exists $t^n \in (0, 1)$ such that $x'_n(t^n) = 0$. By (H_2) , we have

$$-x''_n(t) \leq \lambda a(t)g(x_n(t)) \left(1 + \frac{\bar{h}(R_\lambda)}{g(R_\lambda + 1)}\right), \quad t \in (0, 1), \quad (2.30)$$

where $\bar{h}(R_\lambda) = \max_{s \in [0, R_\lambda]} h(s)$. Integrate (2.30) from t^n to t ($t \in (t^n, 1)$) to obtain

$$\frac{-x'_n(t)}{g(x_n(t))} \leq \lambda \left(1 + \frac{\bar{h}(R_\lambda)}{g(R_\lambda + 1)}\right) \int_{t^n}^t a(s)ds. \quad (2.31)$$

Then integrate (2.31) from t^n to 1 to obtain

$$\int_{x_n(1)}^{x_n(t^n)} \frac{ds}{g(s)} \leq \lambda \left(1 + \frac{\bar{h}(R_\lambda)}{g(R_\lambda + 1)}\right) \int_{t^n}^1 (1-s)a(s)ds = \lambda \left(1 + \frac{\bar{h}(R_\lambda)}{g(R_\lambda + 1)}\right) F(t^n). \quad (2.32)$$

On the other hand, by (2.28), we have

$$\int_{x_n(1)}^{x_n(t^n)} \frac{ds}{g(s)} \geq \frac{x_n(t^n) - x_n(1)}{g(x_n(1))} \geq \frac{x_n(\eta)(1 - \gamma)}{g(x_n(1))} \geq \frac{z_\lambda(\eta)(1 - \gamma)}{g(z_\lambda(1))}. \quad (2.33)$$

By (2.32) and (2.33), we have

$$F(t^n) \geq \left[\lambda \left(1 + \frac{\bar{h}(R_\lambda)}{g(R_\lambda + 1)}\right) \right]^{-1} \frac{z_\lambda(\eta)(1 - \gamma)}{g(z_\lambda(1))}. \quad (2.34)$$

Let $\beta_0 \in (0, 1]$ be such that

$$F(\beta_0) = \left[\lambda \left(1 + \frac{\bar{h}(R_\lambda)}{g(R_\lambda + 1)}\right) \right]^{-1} \frac{z_\lambda(\eta)(1 - \gamma)}{g(z_\lambda(1))}. \quad (2.35)$$

Then (2.34) implies that $t^n \leq \beta_0$. Similarly, we can show that there exists $\alpha_0 > 0$ such that $t^n \geq \alpha_0$ for each $n \in \mathbb{N}$. Let us define the function $I : \mathbb{R}^+ \mapsto \mathbb{R}^+$ by $I(x) = \int_0^x ds/g(s)$ for

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$x \in \mathbb{R}^+$. For any $t_1, t_2 \in [\beta_0, 1]$, $t_1 < t_2$, by (2.31), we have

$$\begin{aligned}
 I(x_n(t_1)) - I(x_n(t_2)) &= \int_{x_n(t_2)}^{x_n(t_1)} \frac{ds}{g(s)} = \int_{t_1}^{t_2} -\frac{x'_n(s)ds}{g(x_n(s))} \\
 &\leq \lambda \left(1 + \frac{\bar{h}(R_\lambda)}{g(R_\lambda + 1)}\right) \int_{t_1}^{t_2} dt \int_0^t a(s)ds \\
 &\leq \lambda \left(1 + \frac{\bar{h}(R_\lambda)}{g(R_\lambda + 1)}\right) \left(\int_{t_1}^{t_2} (t_2 - s)a(s)ds + (t_2 - t_1) \int_0^{t_1} a(s)ds \right) \\
 &\leq \lambda \left(1 + \frac{\bar{h}(R_\lambda)}{g(R_\lambda + 1)}\right) \left(\int_{t_1}^{t_2} (1 - s)a(s)ds + (t_2 - t_1) \int_0^{1-(t_2-t_1)} a(s)ds \right).
 \end{aligned} \tag{2.36}$$

This and the inequalities (2.21) in [11] imply that the set $I(\{x_n\}_{n=1}^{+\infty})$ is equicontinuous on $[\beta_0, 1]$. It is easy to see that I^{-1} , the inverse function of I , is uniformly continuous on $[0, I(R_\lambda)]$. Therefore, the set $\{x_n\}_{n=1}^{+\infty}$ is equicontinuous on $[\beta_0, 1]$. Similarly, $\{x_n\}_{n=1}^{+\infty}$ is equicontinuous on $[0, \alpha_0]$.

From (2.30), we have for any $t \in [\alpha_0, \beta_0]$,

$$|x'_n(t)| \leq \lambda \left(g \left(\min_{t \in [\alpha_0, \beta_0]} z_\lambda(t) \right) + \bar{h}(R_\lambda) \right) \int_{\alpha_0}^{\beta_0} a(s)ds. \tag{2.37}$$

Thus, $\{x_n\}_{n=1}^{+\infty}$ is equicontinuous on $[\alpha_0, \beta_0]$. Then, by the Arzela-Ascoli theorem, we see that $\{x_n\}_{n=1}^{+\infty} \subset C[0, 1]$ is a relatively compact set. Thus, there exist $\bar{x} \in C[0, 1]$ and a subsequence $\{x_{n_k}\}_{k=1}^{+\infty}$ of $\{x_n\}_{n=1}^{+\infty}$ such that $x_{n_k} \rightarrow \bar{x}$. By a standard argument (see [11]), we have that \bar{x} is a positive solution of the BVP (1.1 $_\lambda$). The proof is complete. \square

LEMMA 2.12. *Assume that (H₁) and (H₂) hold. Then for small enough $\lambda > 0$, the BVP (1.1 $_\lambda$) has at least one positive solution.*

Proof. Let $R_0 > 0$ and λ_0 be such that

$$0 < \lambda_0 < \frac{1}{2} \int_{\gamma R_0}^{R_0} \frac{ds}{g(s)} \left(\int_0^1 s(1-s)a(s)ds \right)^{-1} \left(1 + \frac{\bar{h}(R_0)}{g(R_0 + 1)} \right)^{-1}. \tag{2.38}$$

By Lemma 2.10, $\lambda_0 L_0 F_n : P \rightarrow Q_0$ is a completely continuous operator for each $n \in \mathbb{N}$. Now we will show that

$$\mu \lambda_0 L_0 F_n u \neq u, \quad \mu \in [0, 1], \quad u \in \partial B(\theta, R_0), \quad n \in \mathbb{N}, \tag{2.39}$$

where $B(\theta, R_0) = \{x \in Q_0 \mid \|x\| < R_0\}$. Suppose (2.39) is not true. Then there exist $\mu_0 \in [0, 1]$, $u_0 \in \partial B(\theta, R_0)$, and $n_0 \in \mathbb{N}$ such that $\mu_0 \lambda_0 L_0 F_{n_0} u_0 = u_0$. Obviously, $\mu_0 > 0$.

By Lemma 2.7, we have

$$u_0''(t) + \mu_0 \lambda_0 a(t) \left(g \left(u_0 + \frac{1}{n_0} \right) + h(u_0) \right) = 0, \quad 0 < t < 1, \tag{2.40}$$

$$u_0(0) = 0 = u_0(1) - \gamma u_0(\eta).$$

Thus u_0 is a concave function on $[0,1]$, and there exists $t_0 \in (0,1)$ such that $u_0'(t_0) = 0$.

A similar argument as in the proof of (2.32) guarantees that

$$\begin{aligned} \int_{u_0(1)}^{u_0(t_0)} \frac{ds}{g(s)} &\leq \lambda_0 \mu_0 \left(1 + \frac{\bar{h}(R_0)}{g(R_0+1)} \right) \int_{t_0}^1 (1-s)a(s)ds \\ &\leq \frac{\lambda_0 \mu_0}{t_0} \left(1 + \frac{\bar{h}(R_0)}{g(R_0+1)} \right) \int_0^1 s(1-s)a(s)ds, \end{aligned} \tag{2.41}$$

$$\int_{u_0(0)}^{u_0(t_0)} \frac{ds}{g(s)} \leq \frac{\lambda_0 \mu_0}{1-t_0} \left(1 + \frac{\bar{h}(R_0)}{g(R_0+1)} \right) \int_0^1 s(1-s)a(s)ds.$$

Since $u_0(t_0) = R_0$ and $u_0(1) = \gamma u_0(\eta) \leq \gamma R_0$, by (2.41), we have

$$\lambda_0 \geq \frac{1}{2} \left(\left(1 + \frac{\bar{h}(R_0)}{g(R_0+1)} \right) \int_0^1 s(1-s)a(s)ds \right)^{-1} \int_{\gamma R_0}^{R_0} \frac{ds}{g(s)}, \tag{2.42}$$

which contradicts (2.38). Therefore, (2.39) holds, and so

$$i(\lambda_0 L_0 F_n, B(\theta, R_0), Q_0) = 1, \quad n \in \mathbb{N}. \tag{2.43}$$

This means that for each $n \in \mathbb{N}$, the operator $\lambda_0 L_0 F_n$ has at least one positive fixed point x_n such that $\|x_n\| \leq R_0$. By Lemma 2.7, the BVP (2.1 $^\lambda_n$) has a positive solution x_n such that $\|x_n\| \leq R_0$. Then by Lemma 2.11, the BVP (1.1 $_\lambda$) has at least one positive solution. The proof is complete. \square

LEMMA 2.13. *Let $\alpha(t)$ and $\beta(t)$ be lower and upper solutions of (2.1 $^\lambda_n$) for some $n \in \mathbb{N}$ and $\lambda > 0, 0 \leq \alpha(t) \leq \beta(t)$. Then (2.1 $^\lambda_n$) has at least one positive solution $u_{n,\lambda}$ such that*

$$\alpha(t) \leq u_{n,\lambda}(t) \leq \beta(t), \quad t \in [0,1]. \tag{2.44}$$

Proof. Let us define the function F_n^* by

$$(F_n^* x)(t) = \begin{cases} g \left(\beta(t) + \frac{1}{n} \right) + h(\beta(t)), & x \geq \beta(t), \\ g \left(x + \frac{1}{n} \right) + h(x), & \alpha(t) < x < \beta(t), \\ g \left(\alpha(t) + \frac{1}{n} \right) + h(\alpha(t)), & \alpha(t) < x, \end{cases} \tag{2.45}$$

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for $x \in P$. Then there exists a constant $C_n > 0$ such that $0 \leq (F_n^* x)(t) \leq C_n$ for $x \in P$. Now Lemma 2.10 and Schauder's fixed point theorem guarantees that the operator $\lambda L_0 F_n^*$ has at least one fixed point. Then the BVP

$$\begin{aligned} u''(t) + \lambda a(t)(F_n^* u)(t) &= 0, \quad t \in (0, 1), \\ u(0) = 0 &= u(1) - \gamma u(\eta) \end{aligned} \quad (2.46)$$

has at least one solution $u_{n,\lambda}(t)$. Now, we will show that $\alpha(t) \leq u_{n,\lambda}(t) \leq \beta(t)$ for $t \in [0, 1]$. Suppose that $\varepsilon_0 = \max_{t \in [0, 1]} \{u_{n,\lambda}(t) - \beta(t)\} > 0$. Let $y_{n,\lambda}(t) = u_{n,\lambda}(t) - \beta(t)$. Then, $y_{n,\lambda}(t) \leq \varepsilon_0$ for $t \in [0, 1]$. Let $t_0 \in [t_1, t_2] \subset [0, 1]$ be such that

- (a) $y_{n,\lambda}(t_0) = \varepsilon_0$,
- (b) $y_{n,\lambda}(t) > 0$ for $t \in (t_1, t_2)$,
- (c) $[t_1, t_2]$ is the maximal interval which has the properties (a) and (b).

Then we have the following three cases.

- (1) If $t_0 \in (0, 1)$, then $t_0 \in (t_1, t_2)$, $y'_{n,\lambda}(t_0) = 0$. Also

$$-y''_{n,\lambda}(t) \leq \lambda a(t) \left[g\left(\beta(t) + \frac{1}{n}\right) + h(\beta(t)) - g\left(\beta(t) + \frac{1}{n}\right) - h(\beta(t)) \right] = 0 \quad (2.47)$$

for $t \in [t_1, t_2]$. Then $y'_{n,\lambda}(t) \leq 0$ for $t \in (t_1, t_0)$, and $y'_{n,\lambda}(t) \geq 0$ for $t \in (t_0, t_2)$. Since $y_{n,\lambda}(t_0) = \max_{t \in [0, 1]} y_{n,\lambda}(t)$, then $y_{n,\lambda}(t) = \varepsilon_0$ for $t \in [t_1, t_2]$, contradicting the properties (b) and (c).

- (2) If $t_0 = 1$, then $y_{n,\lambda}(1) = u_{n,\lambda}(1) - \beta(1) \leq \gamma(u_{n,\lambda}(\eta) - \beta(\eta)) = \gamma y_{n,\lambda}(\eta) \leq \gamma y_{n,\lambda}(1)$, and so $y_{n,\lambda}(1) = 0$, a contradiction.
- (3) If $t_0 = 0$, then $y_{n,\lambda}(0) = u_{n,\lambda}(0) - \beta(0) < 0$, a contradiction.

Therefore, $\beta(t) \geq u_{n,\lambda}(t)$ for $t \in [0, 1]$. Similarly, we can show that $\alpha(t) \leq u_{n,\lambda}(t)$ for $t \in [0, 1]$. Thus, $u_{n,\lambda}(t)$ is a positive solution of (2.1 n). The proof is complete. \square

3. Proof of the main results

Proof of Theorem 2.1. Let

$$\Lambda = \{\lambda \in (0, +\infty) \mid (1.1_\lambda) \text{ has at least one positive solution}\}. \quad (3.1)$$

By Lemma 2.12, $\Lambda \neq \emptyset$. Assume that $\lambda_0 \in \Lambda$. Then we can show that

- (1) $\lambda' \in \Lambda$ for any $0 < \lambda' \leq \lambda_0$,
- (2)

$$\lambda_0 \leq \frac{p_{0,0}(1) - \gamma p_{0,0}(\eta)}{q_{1,0}(\eta)} \left(\int_{(1/2)\eta}^{\eta} s^2 a(s) ds \right)^{-1} \max \left\{ \frac{1}{b_0 \theta_0^\omega}, \frac{1}{g(2)} \right\}. \quad (3.2)$$

Assume that (1.1 $_\lambda$) has a positive solution $z_0(t)$. It is easy to see that $z_0(t)$ and 0 are upper and lower solutions of (2.1 $^n_\lambda$) for each $n \in \mathbb{N}$, respectively. By Lemma 2.13, for each $n \in \mathbb{N}$, (2.1 $^n_\lambda$) has a positive solution $x_{n,\lambda'}$ such that $0 \leq x_{n,\lambda'} \leq z_0$. Thus, by Lemma 2.11, there exist $\bar{x}_{\lambda'} \in C[0, 1]$ and a subsequence $\{x_{n_k, \lambda'}\}_{k=1}^{+\infty}$ of $\{x_{n, \lambda'}\}_{n=1}^{+\infty}$ such that $x_{n_k, \lambda'} \rightarrow \bar{x}_{\lambda'}$ as $k \rightarrow +\infty$ and $\bar{x}_{\lambda'}$ is a positive solution of (1.1 $_{\lambda'}$). Thus, $\lambda' \in \Lambda$.

From Lemma 2.7, we have $x_{n_k, \lambda'} = \lambda' L_0 F_{n_k} x_{n_k, \lambda'}$. Then by Lemma 2.10,

$$x_{n_k, \lambda'}(t) \geq \theta_0 \|x_{n_k, \lambda'}\| t, \quad t \in [0, 1]. \tag{3.3}$$

If $\|x_{n_k, \lambda'}\| \leq 1$, then by (H₂), we have

$$\begin{aligned} 1 &\geq \|x_{n_k, \lambda'}\| \geq x_{n_k, \lambda'}(\eta) \geq \frac{g(2)\lambda' p_{0,0}(1)}{p_{0,0} - \gamma p_{0,0}(\eta)} \int_0^1 G_{[0,1]}^{(0)}(\eta, s) a(s) ds \\ &= \frac{g(2)\lambda' p_{0,0}(1)}{p_{0,0}(1) - \gamma p_{0,0}(\eta)} \left[\int_0^\eta q_{1,0}(\eta) \frac{p_{0,0}(s)}{p_{0,0}(1)} a(s) ds + \int_\eta^1 p_{0,0}(\eta) \frac{q_{1,0}(s)}{q_{1,0}(0)} a(s) ds \right] \\ &\geq \frac{g(2)\lambda' q_{1,0}(\eta)}{p_{0,0}(1) - \gamma p_{0,0}(\eta)} \int_{(1/2)\eta}^\eta sa(s) ds, \end{aligned} \tag{3.4}$$

and so

$$\lambda' \leq \frac{p_{0,0}(1) - \gamma p_{0,0}(\eta)}{g(2)q_{1,0}(\eta)} \left(\int_{(1/2)\eta}^\eta sa(s) ds \right)^{-1}. \tag{3.5}$$

If $\|x_{n_k, \lambda'}\| \geq 1$, then by (H₂) and (3.3), we have

$$\begin{aligned} \|x_{n_k, \lambda'}\| &\geq x_{n_k, \lambda'}(\eta) \\ &\geq \frac{b_0 \lambda' p_{0,0}(1)}{p_{0,0}(1) - \gamma p_{0,0}(\eta)} \int_0^1 G_{[0,1]}^{(0)}(\eta, s) a(s) [x_{n_k, \lambda'}]^w ds \\ &\geq \frac{b_0 \lambda' q_{1,0}(\eta) \theta_0^\omega}{p_{0,0}(1) - \gamma p_{0,0}(\eta)} \int_{(1/2)\eta}^\eta s^2 a(s) ds \|x_{n_k, \lambda'}\|^w \\ &\geq \frac{b_0 \lambda' q_{1,0}(\eta) \theta_0^\omega}{p_{0,0}(1) - \gamma p_{0,0}(\eta)} \int_{(1/2)\eta}^\eta s^2 a(s) ds \|x_{n_k, \lambda'}\|, \end{aligned} \tag{3.6}$$

and so

$$\lambda' \leq \frac{p_{0,0}(1) - \gamma p_{0,0}(\eta)}{b_0 \theta_0^\omega q_{1,0}(\eta)} \left(\int_{(1/2)\eta}^\eta s^2 a(s) ds \right)^{-1}. \tag{3.7}$$

Then, (3.2) follows from (3.5) and (3.7), and (3.2) implies that Λ is a bounded set. Let $\lambda^* = \sup \Lambda$. Therefore, (1.1 _{λ}) has at least one positive solution for $0 < \lambda < \lambda^*$.

Finally, we will show that $\lambda^* \in \Lambda$ if $\omega > 1$. Let $\{\lambda_n\} \subset \Lambda$ be an increasing number sequence such that $\lambda_n \rightarrow \lambda^*$ as $n \rightarrow +\infty$, and $\lambda_n \geq \lambda^*/2$ for $n = 1, 2, \dots$. Assume that (1.1 _{λ_n}) has positive solution z_n for each $n \in \mathbb{N}$. Then z_n is an upper solution of (2.1 _{λ_n^k}) and 0 is a lower solution of (2.1 _{λ_n^k}) for each $k \in \mathbb{N}$. By Lemma 2.13, (2.1 _{λ_n^k}) has a positive solution $z_{n,k}$ such that $0 \leq z_{n,k} \leq z_n$. Then, by Lemma 2.7,

$$z_{n,k} = \lambda_n L_0 F_k z_{n,k}. \tag{3.8}$$

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Let $k \in \mathbb{N}$ be fixed. Now we will show that $\{z_{n,k}\}_{n=1}^{+\infty}$ is bounded. In fact, by (3.8) and Lemmas 2.6 and 2.10, we have

$$\begin{aligned}
 \|z_{n,k}\| &\geq (\lambda_n L_0 F_k z_{n,k})(\eta) \\
 &\geq \frac{\lambda^* p_{0,0}(1)}{2(p_{0,0}(1) - \gamma p_{0,0}(\eta))} \int_{(1/2)\eta}^{\eta} q_{1,0}(\eta) \frac{p_{0,0}(s)}{p_{0,0}(1)} a(s) h(z_{n,k}(s)) ds \\
 &\geq \frac{\lambda^* b_0 q_{1,0}(\eta)}{2(p_{0,0}(1) - \gamma p_{0,0}(\eta))} \int_{(1/2)\eta}^{\eta} p_{0,0}(s) a(s) [z_{n,k}(s)]^w ds \\
 &\geq \frac{\lambda^* b_0 \theta_0^w q_{1,0}(\eta)}{2(p_{0,0}(1) - \gamma p_{0,0}(\eta))} \int_{(1/2)\eta}^{\eta} s^2 a(s) \|z_{n,k}(s)\|^w ds,
 \end{aligned} \tag{3.9}$$

and so

$$\|z_{n,k}\| \leq \left[\frac{2(p_{0,0}(1) - \gamma p_{0,0}(\eta))}{\lambda^* q_{1,0}(\eta) b_0 \theta_0^w} \left(\int_{(1/2)\eta}^{\eta} s^2 a(s) ds \right)^{-1} \right]^{1/(w-1)}. \tag{3.10}$$

This means that $\{z_{n,k}\}_{n=1}^{+\infty}$ is a bounded set. Using the fact that $L_0 : P \mapsto Q_0$ is a completely continuous operator and $\{\lambda_n\}_{n=1}^{+\infty}$ is a bounded set, we see that $\{z_{n,k}\}$ is a relatively compact set. Without loss of generality, we assume that $z_{n,k} \rightarrow z_{0,k}$ as $n \rightarrow +\infty$. Now the Lebesgue dominant convergence theorem guarantees that $z_{0,k} = \lambda^* L_0 F_k z_{0,k}$. Then, by Lemma 2.7, $z_{0,k}$ is a positive solution of $(1.1)_k^*$. By Lemma 2.11, $(1.1)_{\lambda^*}^*$ has a positive solution u^* . The proof is complete. \square

Proof of Theorem 2.2. Let λ^* be defined as in Theorem 2.1 and let $\lambda \in (0, \lambda^*)$ be fixed. Let us define the nonlinear operators F and T_λ by

$$(Fx)(t) = f(x(t)) + Mx(t), \quad t \in [0, 1], \quad x \in P, \tag{3.11}$$

and $(T_\lambda x)(t) = (\lambda L_{\lambda M} Fx)(t)$ for all $x \in P$ and $t \in [0, 1]$. It follows from Lemma 2.7 that to show that $(1.1)_\lambda$ has at least two positive solutions, we only need to show that the operator T_λ has at least two fixed points.

Let $z_0(t) = 1$ for $t \in [0, 1]$ and $\Omega_\lambda = \{x \in Q_{\lambda M} \mid \exists \tau > 0 \text{ such that } T_\lambda x \leq u^* - \tau(L_{\lambda M} z_0)(t)\}$. Since u^* is a positive solution of $(1.1)_{\lambda^*}^*$, then

$$\begin{aligned}
 -(u^*)''(t) + \lambda M a(t) u^*(t) &= \lambda a(t) (Fu^*)(t) + (\lambda^* - \lambda) a(t) f(u^*(t)), \quad 0 < t < 1, \\
 u^*(0) &= 0, \quad u^*(1) = \gamma u^*(\eta).
 \end{aligned} \tag{3.12}$$

By Lemma 2.7, we have $u^* = T_\lambda u^* + (\lambda^* - \lambda) L_{\lambda M} f(u^*)$. Since $L_{\lambda M}$ is increasing and $f(u^*) \geq c$, then we have

$$T_\lambda u^* \leq u^* - c(\lambda^* - \lambda) (L_{\lambda M} z_0)(t). \tag{3.13}$$

This means that $u^* \in \Omega_\lambda$, and so $\Omega_\lambda \neq \emptyset$.

For any $x_0 \in \Omega_\lambda$, by Lemma 2.10, we have

$$\begin{aligned} \|u^*\| &\geq (T_\lambda x)(\eta) \geq \frac{\lambda p_{0,\lambda M}(1)}{p_{0,\lambda M}(1) - \gamma p_{0,\lambda M}(\eta)} \int_{(1/2)\eta}^\eta q_{1,\lambda M}(\eta) \frac{p_{0,\lambda M}(s)}{p_{0,\lambda M}(1)} a(s) h(x(s)) ds \\ &\geq \frac{\lambda q_{1,\lambda M}(\eta)}{p_{0,\lambda M}(1) - \gamma p_{0,\lambda M}(\eta)} \int_{(1/2)\eta}^\eta s a(s) b_0 [x_0(s)]^w ds \\ &\geq \frac{b_0 \lambda \theta_{\lambda M}^\omega q_{1,\lambda M}(\eta)}{p_{0,\lambda M}(1) - \gamma p_{0,\lambda M}(\eta)} \int_{(1/2)\eta}^\eta s^2 a(s) \|x_0(s)\|^w ds, \end{aligned} \tag{3.14}$$

and so

$$\|x_0\| \leq \left[\frac{p_{0,\lambda M}(1) - \gamma p_{0,\lambda M}(\eta)}{b_0 \lambda \theta_{\lambda M}^\omega q_{1,\lambda M}(\eta)} \left(\int_{(1/2)\eta}^\eta s^2 a(s) ds \right)^{-1} \|u^*\| \right]^{1/w} =: R_0. \tag{3.15}$$

This means that Ω_λ is a bounded set.

For any $x_0 \in \Omega_\lambda$, there exists $\tau_0 > 0$ such that $T_\lambda x_0 \leq u^* - \tau_0(L_{\lambda M} z_0)(t)$. For any $x \in Q_{\lambda M}$, by Lemma 2.10, we have for $t \in [0, 1]$,

$$(T_\lambda x)(t) - (T_\lambda x_0)(t) = (\lambda L_{\lambda M}(F x - F x_0))(t) \leq \lambda \|F x - F x_0\| (L_{\lambda M} z_0)(t), \tag{3.16}$$

and since F is continuous on $Q_{\lambda M}$, then there exists $\delta > 0$ such that

$$\lambda \|F x - F x_0\| \leq \frac{\tau_0}{2} \tag{3.17}$$

for any $x \in Q_{\lambda M}$ with $\|x - x_0\| < \delta$.

By (3.16) and (3.17), we have

$$(T_\lambda x)(t) \leq T_\lambda x_0(t) + \frac{\tau_0}{2} (L_{\lambda M} z_0)(t) \leq u^*(t) - \frac{\tau_0}{2} (L_{\lambda M} z_0)(t), \quad t \in [0, 1], \tag{3.18}$$

for any $x \in Q_{\lambda M}$ with $\|x - x_0\| < \delta$. This implies that $x \in \Omega_\lambda$, and so Ω_λ is an open set.

Now we will show that

$$\mu T_\lambda x \neq x, \quad x \in \partial \Omega_\lambda, \mu \in [0, 1]. \tag{3.19}$$

Suppose (3.19) is not true. Then there exist $x_0 \in \partial \Omega_\lambda$, $\mu_0 \in [0, 1]$ such that $\mu_0 T_\lambda x_0 = x_0$. Obviously, $T_\lambda x_0 \leq u^*$, and so $x_0 = \mu_0 T_\lambda x_0 \leq u^*$. Since T_λ is increasing, we have

$$T_\lambda x_0 \leq T_\lambda u^* \leq u^* - c(\lambda^* - \lambda) (L_{\lambda M} z_0)(t). \tag{3.20}$$

This implies that $x_0 \in \Omega_\lambda$, a contradiction. Thus, (3.19) holds, and so

$$i(T_\lambda, \Omega_\lambda, Q_{\lambda M}) = i(\theta, \Omega_\lambda, Q_{\lambda M}) = 1. \tag{3.21}$$

Let

$$R'_0 = \left[\frac{p_{0,\lambda M}(1) - \gamma p_{0,\lambda M}(\eta)}{b_0 \theta_M^w \lambda q_{1,\lambda M}(\eta)} \left(\int_{(1/2)\eta}^\eta s^2 a(s) ds \right)^{-1} \right]^{1/(w-1)}, \tag{3.22}$$

and $R_1 > \max\{R_0, R'_0\}$. For any $x \in \partial(B(\theta, R_1) \cap Q_{\lambda M})$, we have

$$\begin{aligned} \|T_\lambda x\| &\geq (\lambda T x)(\eta) \geq \frac{\lambda p_{0,\lambda M}(1)}{p_{0,\lambda M}(1) - \gamma p_{0,\lambda M}(\eta)} \int_{\eta/2}^{\eta} q_{1,\lambda M}(\eta) \frac{p_{0,\lambda M}(s)}{p_{0,\lambda M}(1)} a(s) h(x(s)) ds \\ &\geq \frac{\lambda b_0 q_{1,\lambda M}(\eta)}{p_{0,\lambda M}(1) - \gamma p_{0,\lambda M}(\eta)} \int_{\eta/2}^{\eta} s a(s) [x(s)]^w ds \\ &\geq \frac{\theta_M^w \lambda b_0 q_{1,\lambda M}(\eta)}{p_{0,\lambda M}(1) - \gamma p_{0,\lambda M}(\eta)} \int_{\eta/2}^{\eta} s^2 a(s) \|x(s)\|^w ds > R_1. \end{aligned} \quad (3.23)$$

Then, we have

$$i(T_\lambda, B(\theta, R_1) \cap Q_{\lambda M}, Q_{\lambda M}) = 0. \quad (3.24)$$

By (3.21) and (3.24), we have

$$i(\lambda, (B(\theta, R_1) \cap Q_{\lambda M}) \setminus \bar{\Omega}_\lambda, Q_{\lambda M}) = 0 - 1 = -1. \quad (3.25)$$

It follows from (3.21) and (3.25) that T_λ has at least two fixed points in $(B(\theta, R_1) \cap Q_{\lambda M}) \setminus \bar{\Omega}_\lambda$ and Ω_λ , respectively. Thus (1.1 $_\lambda$) has at least two positive solutions for $0 < \lambda < \lambda^*$. \square

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