

EIGENVALUE PROBLEM FOR ODES WITH A PERTURBED Q-LAPLACE OPERATOR

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ABSTRACT. We investigate the eigenvalue interval for boundary value problem with a one-dimensional perturbed q-Laplace operator. Our results cover also the case when the right-hand side has singularities. Applying variational methods we prove the existence of positive solutions and establish their continuous dependence on functional parameters.

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1. Introduction

This paper is devoted to the eigenvalue problem associated with a second order ODE containing a perturbed one-dimensional q-Laplace operator with a singularity at 0. Our main goal is to discuss when the equation

$$(1.1) \quad - \left(\left(a(t) |u'(t)|^{q-2} u' \right)' + \frac{ka(t)}{t} |u'(t)|^{q-2} u' \right) = f_1(t, u(t)) + \lambda f_2(t, u(t))$$

a.e. in $(0, T)$, where $q \geq 2$, $k > 1$, $T > 0$, $a \in C^1([0, T])$, possesses at least one positive solution satisfying the boundary conditions

$$(1.2) \quad u'(0) = 0 \text{ and } u(T) = 0.$$

Our paper is motivated by the large number of papers associated with similar problems, see for example [1], [2], [3], [4], [5], [6], [8], [9]. The majority of these papers discuss the case $q = 2$ or when the right-hand side of (1) has a special form. The approach presented here is based on methods in calculus of variations. Thus we treat (1.1)–(1.2) as the Euler-Lagrange equation for the following functional

$$(1.3) \quad J(u) = \int_0^T t^k \left(-F_\lambda(t, u(t)) + \frac{1}{q} a(t) |u'(t)|^q \right) dt,$$

where $F_\lambda(t, u) := \int_0^u (\bar{f}_1(t, l) + \lambda \bar{f}_2(t, l)) dl$ and for $i = 1, 2$,

$$\bar{f}_i(t, u) = \begin{cases} f_i(t, u) & \text{if } u \in [0, d_1], t \in [0, T] \\ +\infty & \text{if } u \in R \setminus [0, d_1], t \in [0, T] \end{cases}$$

with positive $d_1 \in I := (-b, c)$, where b and c are fixed positive numbers. We deal with the case when the following assumptions hold

f1 $f_1, f_2 : [0, T] \times I \rightarrow R$ are Caratheodory functions, λ is real number R such that for almost all $t \in [0, T]$ and all $u \in I$

$$f_1(t, u) + \lambda f_2(t, u) \geq 0$$

and $t \mapsto f_1(t, 0) + \lambda f_2(t, 0)$ is not identically zero in a certain subset of $[0, T]$ with positive measure.

f2 there exists positive $d \in I$ such that for $i = 1, 2$, $u \mapsto f_i(t, u) + \lambda f_2(t, u)$ is increasing in I for a.a. $t \in [0, T]$, and

$$\max_{u \in [0, d]} (f_1(\cdot, u) + \lambda f_2(\cdot, u)) \in L^{q'}(0, T),$$

with $q' = \frac{q}{q-1}$.

f3 $a \in C^1([0, T])$ and $a_{\min} := \min_{t \in [0, T]} a(t) > 0$.

Let

$$(1.4) \quad \begin{aligned} \tilde{U} = & \left\{ u \in C^1([0, T]) : u(T) = 0 \text{ and } u'(0) = 0 \text{ and } u'(t) < 0 \right. \\ & \left. \text{for } t \in [0, T] \text{ and } t^k a(t) |u'|^{q-2} u' \in A([0, T]) \right\}, \end{aligned}$$

where $A([0, T])$ denotes the space of absolutely continuous functions v such that $v'/t^k \in L^{q'}(0, T)$.

Let us note that in this case J is not necessarily either bounded or continuously differentiable in its natural domain. Therefore we describe the set denoted by U in which J is bounded below and possesses a positive minimizer $\bar{u} \in U$. The special properties of U and the Fenchel equalities for auxiliary functionals allow us to show that \bar{u} is the solution of (1.1)–(1.2). Also in this paper we discuss the continuous dependence of solutions on functional parameters for our problem. Here we employ the schema presented e.g. in [7], [6]. Roughly we prove that a sequence of solutions $(u_m)_{m \in N}$ of the problem

$$(1.5) \quad \begin{cases} - \left((a(t) |u'(t)|^{q-2} u')' + \frac{ka(t)}{t} |u'(t)|^{q-2} u' \right) \\ = f_1(t, u(t), w(t)) + \lambda f_2(t, u(t), z(t)) \text{ a.e. in } (0, T), \\ u'(0) = 0 \text{ and } u(T) = 0, \end{cases}$$

corresponding to the sequence of parameters $((w_m, z_m))_{m \in N} \subset L^{p_1}(0, T) \times L^{p_2}(0, T)$, where $p_1, p_2 > 2$, tends uniformly to \bar{u} in $[0, T]$ (up to a subsequence) provided that the sequence of parameters tends almost everywhere in $(0, T)$ to $(w_0, z_0) \in L^{p_1}(0, T) \times L^{p_2}(0, T)$. Moreover we show that \bar{u} is the solution of (1.5) with parameters (w_0, z_0) .

Lemma 1.1. *Assume f_1 , f_2 and f_3 . If u is a solutions of (1.1)–(1.2) such that $u(t) \in I$ then $u'(t) < 0$ for $t \in (0, T)$.*

Proof. Let $h(t) := t^k a(t) |u'(t)|^{q-2} u'(t)$ for all $t \in [0, T]$. Since $h'(t) < 0$ for all $t \in (0, T)$ we see that h is decreasing. Moreover $h(0) = 0$, so we have $h(t) < h(0) = 0$ for $t \in (0, T)$. Therefore, by f_3 and definition of h , we see that $u'(t) < 0$ for $t \in (0, T)$. \square

Lemma 1.2. *Suppose that f_1 , f_2 , f_3 hold and assume additionally that for $d \in I$ defined in f_2 the following inequality hold*

f4

$$\int_0^T \left(\frac{1}{a(s)s^k} \int_0^s r^k (f_1(r, d) + \lambda f_2(r, d)) dr \right)^{\frac{1}{q-1}} ds \leq d.$$

Then the set $U := \{u \in \tilde{U}; u(t) \leq d \text{ for all } t \in [0, T]\}$ has the following property: for each $u \in U$ there exists $\tilde{u} \in U$ such that for a.e. in $(0, T)$

$$(1.6) \quad - \left(a(t)t^k |\tilde{u}'(t)|^{q-2} \tilde{u}'(t) \right)' = t^k (f_1(t, u(t)) + \lambda f_2(t, u(t))).$$

Proof. Fix $u \in U$. We show that

$$\tilde{u}(t) = \int_t^T \left(\frac{1}{a(s)s^k} \int_0^s r^k (f_1(r, u(r)) + \lambda f_2(r, u(r))) dr \right)^{\frac{1}{q-1}} ds$$

also belongs to U and satisfies (1.6). To this end we note

$$\tilde{u}'(t) = - \left(\frac{1}{a(t)t^k} \int_0^t r^k (f_1(r, u(r)) + \lambda f_2(r, u(r))) dr \right)^{\frac{1}{q-1}}$$

and further

$$\begin{aligned} & a(t)t^k |\tilde{u}'(t)|^{q-2} \tilde{u}'(t) \\ &= -a(t)t^k \left[\left(\frac{1}{a(t)t^k} \int_0^t r^k (f_1(r, u(r)) + \lambda f_2(r, u(r))) dr \right)^{\frac{1}{q-1}} \right]^{q-1} \\ &= - \int_0^t r^k (f_1(r, u(r)) + \lambda f_2(r, u(r))) dr \end{aligned}$$

which gives (1.6). It is clear that $\tilde{u}(T) = 0$, $\tilde{u} \in C([0, T]) \cap C^1((0, T])$. Moreover, by Hölder's inequality, we have

$$\begin{aligned} |\tilde{u}'(t)|^{q-1} &= \frac{1}{a(t)t^k} \int_0^t r^k f_1(r, u(r)) + \lambda f_2(r, u(r)) dr \\ &\leq \frac{1}{a(t)t^k} \left(\int_0^t l^{qk} dl \right)^{1/q} \left(\int_0^t (\overline{f_1}(l, u(l)) + \lambda \overline{f_2}(t, u(t)))^{q'} dl \right)^{1/q'} \\ &\leq \frac{1}{a(t)t^k} \left(\frac{1}{qk+1} \right)^{1/q} t^{k+1/q} \left(\int_0^T (\overline{f_1}(l, d) + \lambda \overline{f_2}(t, d))^{q'} dl \right)^{1/q'} \end{aligned}$$

$$\leq \frac{1}{a_{\min}} \left(\frac{1}{qk+1} \right)^{1/q} \left(\int_0^T (\overline{f_1}(l, d) + \lambda \overline{f_2}(t, d))^{q'} dl \right)^{1/q'} t^{1/q}.$$

Therefore

$$\lim_{t \rightarrow 0^+} \tilde{u}'(t) = 0.$$

Taking into account (1.6) we get

$$\left(a(t)t^k |\tilde{u}'(t)|^{q-2} \tilde{u}'(t) \right)' / t^k = (f_1(t, u(t)) + \lambda f_2(t, u(t)))$$

which means, by f2, that $(a(t)t^k |\tilde{u}'(t)|^{q-2} \tilde{u}'(t))' / t^k$ belongs to $\in L^{q'}(0, T)$. Finally, by the definition of \tilde{u} we get $a(t)t^k |\tilde{u}'(t)|^{q-2} \tilde{u}'(t) \in A([0, T])$. \square

Theorem 1.3. *Assume that (f1)–(f4) hold. If $(u_m)_{m \in N} \subset U$ is a minimizing sequence of the functional $J : U \rightarrow R$ then there exists a sequence $(v_m)_{m \in N} \subset W^{1, q'}(0, T)$ such that*

$$(1.7) \quad -v'_m(t) = t^k (\overline{f_1}(t, u_m) + \lambda \overline{f_2}(t, u_m)) \quad \text{a.e. in } (0, 1)$$

and

$$(1.8) \quad \lim_{m \rightarrow \infty} \int_0^T \frac{1}{q'(t^k a(t))^{q'}} |v_m(t)|^{q'} + \frac{1}{q} a(t)t^k |u'_m(t)|^q - u'_m(t)v_m(t) dt = 0.$$

Proof. Let us note that J is bounded below on U . Indeed, for each $u \in U$ one can see

$$(1.9) \quad \begin{aligned} J(u) &= \int_0^T \left[-t^k F_\lambda(t, u) + \frac{a(t)t^k}{q} |u'(t)|^q \right] dt \\ &\geq - \int_0^T t^k F_\lambda(t, u(t)) dt \geq - \int_0^T t^k u(t) [(\overline{f_1}(t, d)) + \lambda \overline{f_2}(t, d)] dt \\ &\geq -dT^k \int_0^T [(\overline{f_1}(t, d)) + \lambda \overline{f_2}(t, d)] dt, \end{aligned}$$

and further $-\infty < \min := \inf_{u \in \tilde{U}} J(u) < +\infty$, which implies that for each $\varepsilon > 0$ there exists $m_0 \in N$ such that $J(u_m) < \varepsilon + \min$ for all $m \geq m_0$. Taking into account Lemma 1.2 we infer that for each $u_m \in U$, there exists $(\bar{u}_m)_{m \in N} \subset U$ such that

$$(1.10) \quad \begin{aligned} -(t^k a(t) |\bar{u}'_m(t)|^{q-2} \bar{u}'_m(t))' &= t^k (\overline{f_1}(t, u_m(t)) + \lambda \overline{f_2}(t, u_m(t))) \quad \text{a.e. in } (0, T) \\ \bar{u}'_m(0) &= 0 \quad \text{and} \quad \bar{u}_m(T) = 0. \end{aligned}$$

We consider the following sequence $(v_m)_{m \in N} \subset W^{1, q'}(0, T)$

$$(1.11) \quad v_m(t) := t^k a(t) |\bar{u}'_m(t)|^{q-2} \bar{u}'_m(t) \quad \text{for } t \in (0, T)$$

and note, by (1.10), that

$$(1.12) \quad \begin{aligned} -v'_m(t) &\in \partial_u \{t^k F_\lambda(t, u_m(t))\} \\ &= \{t^k (\overline{f_1}(t, u_m(t)) + \lambda \overline{f_2}(t, u_m(t)))\} \quad \text{a. e. in } (0, T) \end{aligned}$$

which can be rewritten as (1.7).

Moreover, by the Fenchel equality for $L^q(0, T) \ni u \mapsto \int_0^T t^k F_\lambda(t, u(t)) dt$, we infer that for each $m \geq m_0$

$$(1.13) \quad \begin{aligned} \min + \varepsilon &> J(u_m) \\ &= \int_0^T t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k} \right) dt + \int_0^T u_m(t) v'_m(t) dt \\ &\quad + \int_0^T \frac{a(t)t^k}{q} |u'_m(t)|^q dt, \end{aligned}$$

where $F_\lambda^*(t, v) := \sup_{u \in R} (uv - F_\lambda(t, u))$ for all $(t, v, \lambda) \in (0, T) \times R \times R$.

On the other hand, for all $u \in U$, we have the estimate

$$\begin{aligned} \min &= \inf_{u \in \tilde{U}} J(u) \leq \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt - \int_0^T t^k F_\lambda(t, u(t)) dt \\ &\leq \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt + \int_0^T t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k} \right) dt - \int_0^T u'(t) v_m(t) dt. \end{aligned}$$

Therefore one sees

$$(1.14) \quad \begin{aligned} \min &\leq \inf_{u \in \tilde{U}} \left[\int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt + \int_0^T t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k} \right) dt \right. \\ &\quad \left. - \int_0^T u'(t) v_m(t) dt \right] = \int_0^T t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k} \right) dt \\ &\quad - \sup_{u \in \tilde{U}} \left[\int_0^T u'(t) v_m(t) dt - \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt \right] \end{aligned}$$

for all $m \in N$. Now, by formula (1.11) and the properties of U we have

$$\begin{aligned} \int_0^T \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} dt &= \int_0^T \bar{u}'_m(t) v_m(t) dt - \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt \\ &\leq \sup_{u \in \tilde{U}} \left[\int_0^T u'(t) v_m(t) dt - \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt \right] \\ &\leq \sup_{z \in L^2(0, T)} \left[\int_0^T z(t) v_m(t) dt - \int_0^T \frac{a(t)t^k}{q} |z(t)|^q dt \right] \\ &= \int_0^T \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} dt, \end{aligned}$$

which implies

$$(1.15) \quad \sup_{u \in \tilde{U}} \left[\int_0^T u'(t) v_m(t) dt - \int_0^T \frac{t^k}{2} |u'(t)| dt \right] = \int_0^T \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} dt,$$

that for all $m \in N$. Consequently, (1.14) yields that

$$(1.16) \quad \min \leq \int_0^T t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k} \right) dt - \int_0^T \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} dt, \text{ for all } m \in N.$$

Combining (1.13) and (1.16) we obtain the estimate

$$\begin{aligned}
0 &\leq \left(\int_0^T \frac{a(t)t^k}{q} |u'_m(t)|^q dt + \int_0^T \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} dt - \int_0^T u'_m(t)v_m(t) dt \right) \\
&= \left\{ \int_0^T \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} dt - \int_0^T t^k F_\lambda^*(t, -\frac{v'_m(t)}{t^k}) dt \right\} \\
&+ \left\{ \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt + \int_0^T u_m(t)v'_m(t) dt + \int_0^T t^k F_\lambda^*(t, -\frac{v'_m(t)}{t^k}) dt \right\} \\
&\leq -\min + \min + \varepsilon = \varepsilon,
\end{aligned}$$

for all $m \geq m_0$. Since $\varepsilon > 0$ was arbitrary, we get (1.8). \square

Theorem 1.4. *If (f1)–(f4) hold, then problem (1.1)–(1.2) possesses at least one solution $\bar{u} \in U$ which is a minimizer of $J : U \rightarrow R$.*

Proof. We start our proof with the observation that for $a \in R$ large enough the set $S_a := \{u \in U, J(u) \leq a\}$ is nonempty. Let $(u_m)_{m \in N} \subset S_a$ be a minimizing sequence of $J : U \rightarrow R$. Taking into account the estimate (1.9), we see that $(t^{k/q}u'_m)_{m \in N}$ is bounded in the $L^q(0, T)$ -norm, and further $((t^k u_m)')_{m \in N}$ is bounded in the $L^q(0, T)$ -norm. Thus, going if necessary to a subsequence, $(t^k u_m)_{m \in N}$ is weakly convergent in $W_0^{1,q}(0, T)$ to a certain $\tilde{z} \in W_0^{1,q}(0, T)$ and, as a consequence, it is uniformly convergent in $[0, T]$. Moreover $(u_m)_{m \in N}$ is bounded in $L^q(0, T)$ so up to a subsequence, $(u_m)_{m \in N}$ tends weakly to a certain $\bar{u} \in L^q(0, T)$. Therefore $\tilde{z}(t) = t^k \bar{u}(t)$ and further \bar{u} is continuous in $(0, T]$ and $0 \leq \bar{u} \leq d$ in $(0, T]$. Now we show that $\bar{u}' < 0$ and $\bar{u} \in C^1([0, T])$. To this end we see, by Theorem 1.3, that there exists a sequence $(v_m)_{m \in N} \subset W^{1,q'}(0, T)$ such that

$$(1.17) \quad -v'_m(t) = t^k (f_1(t, u_m(t)) + \lambda \overline{f_2}(t, u_m(t))), \text{ for a.e. } t \in (0, T),$$

and such that

$$(1.18) \quad \lim_{m \rightarrow \infty} \int_0^T \left(\frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} + \frac{a(t)t^k}{q} |u'_m(t)|^q - u'_m(t)v_m(t) \right) dt = 0.$$

Assertion (1.17) leads to the conclusion that $(v'_m/t^k)_{m \in N}$ and $(v'_m)_{m \in N}$ are bounded in the $L^{q'}(0, T)$ norm, which implies the weak convergence (up to subsequences) of $(v'_m)_{m \in N}$ and $(v'_m/t^k)_{m \in N}$ in $L^{q'}(0, T)$. By (1.18) we can deduce also the boundedness of $(v_m)_{m \in N}$ in $L^{q'}(0, T)$. Finally, going if necessary to a subsequence, $(v_m)_{m \in N}$ is weakly convergent in $W^{1,q'}(0, T)$ to $\bar{v} \in W^{1,q'}(0, T)$. Therefore $(v_m)_{m \in N}$ tends uniformly to \bar{v} in $[0, T]$. Since for all $m \in N$, v_m is continuous and nonpositive, we obtain the continuity and positivity of \bar{v} . Our task is now to prove that

$$(1.19) \quad \bar{v}'(t) = -t^k (f_1(t, \bar{u}(t)) + \lambda \overline{f_2}(t, \bar{u}(t))) \text{ a.e. in } (0, T)$$

$$(1.20) \quad \bar{v}(t) = t^k a(t) |\bar{u}'(t)|^{q-2} \bar{u}'(t) \text{ a.e. in } (0, T).$$

To this end one notes, by (1.17) and the properties of $(u_m)_{m \in \mathbb{N}}$ and $(v'_m)_{m \in \mathbb{N}}$,

$$\begin{aligned} 0 &\geq \liminf_{m \rightarrow \infty} \int_0^T \left(v'_m(t)u_m(t) + t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k} \right) + t^k F_\lambda(t, u_m(t)) \right) dt \\ &\geq \int_0^T \left(\bar{v}'(t)\bar{u}(t) + t^k F_\lambda^* \left(t, -\frac{\bar{v}'(t)}{t^k} \right) + t^k F_\lambda(t, \bar{u}(t)) \right) dt \geq 0, \end{aligned}$$

where the last inequality is due to the properties of the Fenchel conjugate. Thus we get

$$(1.21) \quad \bar{v}'(t) = -t^k (f_1(t, \bar{u}(t)) + \lambda f_2(t, \bar{u}(t))) \text{ a.e. in } (0, T).$$

On the other hand, (1.18) gives

$$\begin{aligned} 0 &\geq \liminf_{m \rightarrow \infty} \int_0^T \left(\frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} + \frac{a(t)t^k}{q} |u'_m(t)|^q - u'_m(t)v_m(t) \right) dt \\ &\geq \int_0^T \left(\frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |\bar{v}(t)|^{q'} + \frac{a(t)t^k}{q} |\bar{u}'(t)|^q - \bar{u}'(t)\bar{v}(t) \right) dt \geq 0. \end{aligned}$$

Consequently, applying again the properties of the Fenchel transform, we get

$$(1.22) \quad \bar{v}(t) = t^k a(t) |\bar{u}'(t)|^{q-2} \bar{u}'(t) \text{ a.e. in } (0, T).$$

Summarizing, assertions (1.21) and (1.22) give

$$(1.23) \quad (t^k a(t) |\bar{u}'(t)|^{q-2} \bar{u}'(t))' = -t^k f_1(t, \bar{u}(t)) + \lambda f_2(t, \bar{u}(t)) \text{ for a. a. } t \in (0, T)$$

which can be rewritten as (1.1)–(1.2). Moreover it is clear that Lemmas 1.1 and 1.2 yield $\bar{u} \in C^1([0, T])$, $\bar{u}'(0) = 0$, $\bar{u}(T) = 0$, $\bar{u}' < 0$ a.e. in $[0, T]$, $t^k a(t) |\bar{u}'(t)|^{q-2} \bar{u}'(t) \in L^{q'}(0, T)$. Finally $\bar{u} \in U$.

Finally, by the uniform convergence of $(u_m)_{m \in \mathbb{N}}$ to \bar{u} and the weak convergence of $(t^{k/q} u'_m)_{m \in \mathbb{N}}$ in $L^q(0, T)$ to $t^{k/q} \bar{u}'$, one gets

$$\begin{aligned} \inf_{u \in U} J(u) &= \liminf_{m \rightarrow \infty} \int_0^T t^k \left(-F_\lambda(t, u_m(t)) + \frac{a(t)}{q} |u'_m(t)|^q \right) dt \\ &\geq \int_0^T t^k \left(-F_\lambda(t, \bar{u}(t)) + \frac{a(t)}{q} |\bar{u}'(t)|^q \right) dt = J(\bar{u}). \end{aligned}$$

□

2. Stability of solutions

In this section we shall investigate the dependence on functional parameters. Let us consider the set $W \times Z \subset L^{p_1}(0, T) \times L^{p_2}(0, T)$, where $p_1, p_2 > 2$. We start with assumptions which guarantee that for each pair $(w, z) \in W \times Z$ there exists at least one positive and decreasing solution of (1.5). For this we assume

f1p $f_1 : [0, T] \times I \times R \rightarrow R$, $f_2 : [0, T] \times I \times R \rightarrow R$ are Caratheodory functions, λ is real number R such that for almost all $t \in [0, T]$ and all $u \in I$, $(x, y) \in R^2$

$$f_1(t, u, x) + \lambda f_2(t, y) \geq 0;$$

f2p there exists positive $d \in I$ such that for each $(w, z) \in W \times Z$, $u \mapsto f_1(t, u, w(t)) + \lambda f_2(t, u, z(t))$ is increasing in I for a.a. $t \in [0, T]$, and

$$\max_{u \in [0, d]} (f_1(\cdot, u, w(\cdot)) + \lambda f_2(\cdot, u, z(\cdot))) \in L^{q'}(0, T),$$

with $q' = \frac{q}{q-1}$, and $t \mapsto f_1(t, 0, w(t)) + \lambda f_2(t, 0, z(t))$ is not identically zero in a certain subset of $[0, T]$ with positive measure.

f4p for each $(w, z) \in W \times Z$

$$\int_0^T \left(\frac{1}{a(s)s^k} \int_0^s r^k (f_1(r, d, w(r)) + \lambda f_2(r, d, z(r))) dr \right)^{\frac{1}{q-1}} ds \leq d.$$

f5p there exists $M > 0$ such that for each $(w, z) \in W \times Z$

$$\int_0^T t^k \max_{u \in [0, d]} [f_1(t, u, w(t)) + \lambda f_2(t, u, z(t))] dt \leq M.$$

Theorem 2.1. Suppose that (f1p), (f2p), (f4p), (f5p) and (f3) hold. Consider the sequence of parameters $(w_m, z_m)_{m \in N} \in W \times Z$ such that for each $m \in N$, we denote by $u_m \in U$ a solution of (1.5). If $(w_m, z_m)_{m \in N}$ tends a.e. in $[0, T]$ to (w_0, z_0) , then the sequence of solutions $(u_m)_{m \in N}$ tends uniformly (up to a subsequence) to a certain $u_0 \in U$ being a solution of (1.5) for parameters (w_0, z_0) .

Proof. By the previous theorem for each pair $(w_m, z_m)_{m \in N} \in W \times Z$ there exists a solution $u_m \in U$ for problem (1.5), namely

$$(2.1) \quad - \left(a(t)t^k |u'_m(t)|^{q-2} u'_m(t) \right)' = t^k f_1(t, u_m(t), w_m(t)) + \lambda f_2(t, u_m(t), z_m(t)).$$

Thus we have

$$\begin{aligned} & \int_0^T t^k |u'_m(t)|^q dt \\ & \leq \frac{1}{a_{\min}} \int_0^T a(t)t^k |u'_m(t)|^{q-2} u'_m(t) u'_m(t) dt \\ & = \frac{1}{a_{\min}} \int_0^T a(t)t^k |u'_m(t)|^{q-2} u'_m(t) u'_m(t) dt \\ & = \frac{1}{a_{\min}} \left(\left[u(t)a(t)t^k |u'_m(t)|^{q-2} u'_m(t) \right]_0^T \right. \\ & \quad \left. - \int_0^T \left(a(t)t^k |u'_m(t)|^{q-2} u'_m(t) \right)' u_m(t) dt \right) \\ & = \frac{1}{a_{\min}} \int_0^T - \left(a(t)t^k |u'_m(t)|^{q-2} u'_m(t) \right)' u_m(t) dt \end{aligned}$$

$$= \frac{1}{a_{\min}} \int_0^T t^k \max_{u \in [0, d]} [f_1(t, u, w_m(t)) + \lambda f_2(t, u, z_m(t))] dt \leq \frac{M}{a_{\min}}.$$

Therefore we see that $(t^{k/q} u'_m)_{m \in \mathbb{N}}$ is bounded in the $L^q(0, T)$ -norm, and further $((t^k u_m)')_{m \in \mathbb{N}}$ is bounded in the $L^q(0, T)$ -norm. Now, employing a reasoning similar to that in the proof of Theorem 1.4, we infer that $(t^k u_m)_{m \in \mathbb{N}}$ tends weakly (up to a subsequence) in $W_0^{1,q}(0, T)$ to a certain $x_0 \in W_0^{1,q}(0, T)$. Consequently, it is uniformly convergent in $[0, T]$. On the other hand $(u_m)_{m \in \mathbb{N}}$ is bounded in $L^q(0, T)$ so up to a subsequence, $(u_m)_{m \in \mathbb{N}}$ is weakly convergent to a certain $u_0 \in L^q(0, T)$. Therefore $x_0(t) = t^k u_0(t)$ and further u_0 is continuous in $(0, T]$ and $0 \leq u_0 \leq d$ in $(0, T]$. Now we prove that $u'_0 < 0$ and $u_0 \in C^1([0, T])$. For this we consider the sequence

$$v_m(t) = t^k a(t) |u'_m(t)|^{q-2} u'_m(t) \text{ a.e. in } (0, T).$$

By (2.1),

$$(2.2) \quad -v'_m(t) = t^k f_1(t, u_m(t), w_m(t)) + \lambda f_2(t, u_m(t), z_m(t)) \text{ a.e. in } (0, T).$$

The above assertions and the properties of the sequence $(u_m)_{m \in \mathbb{N}}$ guarantee that $(v_m)_{m \in \mathbb{N}}$ is bounded in $W^{q'}(0, T)$ and further, it is weakly convergent (up to a subsequence) to $v_0 \in W^{q'}(0, T)$. Finally $(v_m)_{m \in \mathbb{N}}$ is uniformly convergent to v_0 in $[0, T]$. Since each $v_m(t) < 0$ we see that $v_0(t) \leq 0$ in $(0, T)$ and $v_0 \in C([0, T])$. Moreover we have

$$(2.3) \quad 0 = \liminf_{m \rightarrow \infty} \int_0^T \left(\frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} + \frac{a(t)t^k}{q} |u'_m(t)|^q - u'_m(t)v_m(t) \right) dt \\ \geq \int_0^T \left(\frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_0(t)|^{q'} + \frac{a(t)t^k}{q} |u'_0(t)|^q - u'_0(t)v_0(t) \right) dt \geq 0.$$

We now show

$$(2.4) \quad 0 = \liminf_{m \rightarrow \infty} \int_0^T \left(v'_m(t)u_m(t) + t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) + t^k F_\lambda(t, u_m(t), w_m(t), z_m(t)) \right) dt \\ \geq \int_0^T \left(v'_0(t)u_0(t) + t^k F_\lambda^* \left(t, -\frac{v'_0(t)}{t^k}, w_0(t), z_0(t) \right) + t^k F_\lambda(t, u_0(t), w_0(t), z_0(t)) \right) dt \geq 0,$$

where for almost all $t \in [0, T]$ and all $u \in I$, $(x, y) \in R^2$ and $v^* \in R$,

$$F_\lambda(t, u, x, y) := \int_0^u (\bar{f}_1(t, l, x) + \lambda \bar{f}_2(t, l, y)) dl,$$

$$F_\lambda^*(t, v^*, x, y) := \sup_{u \in R} (uv^* - F_\lambda(t, u, x, y))$$

with

$$\begin{aligned} \bar{f}_1(t, u, x) &= \begin{cases} f_1(t, u, x) & \text{if } u \in [0, d_1], t \in [0, T] \\ +\infty & \text{if } u \in R \setminus [0, d_1], t \in [0, T] \end{cases} \\ \bar{f}_2(t, u, y) &= \begin{cases} f_2(t, u, y) & \text{if } u \in [0, d_1], t \in [0, T] \\ +\infty & \text{if } u \in R \setminus [0, d_1], t \in [0, T]. \end{cases} \end{aligned}$$

For this we note that (2.2), convexity of F_λ with respect to the second variable and definition of F_λ yield

$$-\frac{v'_m(t)}{t^k} \in \partial_u F_\lambda(t, u_m(t), w_m(t), z_m(t))$$

for a.a. $t \in (0, T)$ and all $m \in N$, where $\partial_u F_\lambda$ is the subdifferential of F_λ with respect to the second variable:

$$\partial_u F_\lambda(t, u, x, y) := \{v^* \in R, F_\lambda(t, v, x, y) \geq F_\lambda(t, u, x, y) + v^*(v - u) \text{ for all } v \in R\}.$$

Now applying the Fenchel equality for the function $F_\lambda(t, \cdot, x, y)$ we get

$$(v'_m(t)u_m(t) + t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) + t^k F_\lambda(t, u_m(t), w_m(t), z_m(t))) = 0$$

for a.a. $t \in (0, T)$ and all $m \in N$. Thus

$$\begin{aligned} \lim_{m \rightarrow \infty} \int_0^T \left(v'_m(t)u_m(t) + t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) \right. \\ \left. + t^k F_\lambda(t, u_m(t), w_m(t), z_m(t)) \right) dt = 0. \end{aligned}$$

On the other hand, by the assumptions on F_λ and properties of the sequences, we know that

$$(2.5) \quad \lim_{m \rightarrow \infty} \int_0^T v'_m(t)u_m(t)dt = \int_0^T v'_0(t)u_0(t)dt$$

and

$$(2.6) \quad \lim_{m \rightarrow \infty} \int_0^T t^k F_\lambda(t, u_m(t), w_m(t), z_m(t))dt = \int_0^T t^k F_\lambda(t, u_0(t), w_0(t), z_0(t))dt.$$

Therefore, we infer the existence of the following limit

$$\lim_{m \rightarrow \infty} \int_0^T t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) dt.$$

Now we note that for all $u \in L^q(0, T)$, $m \in N$ and a.e. $t \in [0, T]$ one has

$$\begin{aligned} & -v'_m(t)u(t) - t^k F_\lambda(t, u(t), w_m(t), z_m(t)) \\ & \leq \sup_{r \in R} \{ -v'_m(t)r - t^k F_\lambda(t, r, w_m(t), z_m(t)) \} \\ & = t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) \end{aligned}$$

and further

$$\begin{aligned} & \lim_{m \rightarrow \infty} \int_0^T (-v'_m(t))u(t) - t^k F_\lambda(t, u(t), w_m(t), z_m(t)) dt \\ & \leq \lim_{m \rightarrow \infty} \int_0^T t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) dt. \end{aligned}$$

Combining (2.5), (2.6) and the previous inequality we derive

$$\begin{aligned} & \int_0^T (-v'_0(t))u(t) - t^k F_\lambda(t, u(t), w_0(t), z_0(t)) dt \\ & \leq \lim_{m \rightarrow \infty} \int_0^T t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) dt \end{aligned}$$

for all $u \in L^q(0, T)$. Consequently

$$\begin{aligned} & \sup_{u \in L^q(0, T)} \left\{ \int_0^T (-v'_0(t))u(t) - t^k F_\lambda(t, u(t), w_0(t), z_0(t)) dt \right\} \\ & \leq \lim_{m \rightarrow \infty} \int_0^T t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) dt. \end{aligned}$$

Since

$$\begin{aligned} & \int_0^T t^k F_\lambda^* \left(t, -\frac{v'_0(t)}{t^k}, w_0(t), z_0(t) \right) dt \\ & = \sup_{u \in L^q(0, T)} \left\{ \int_0^T (-v'_0(t))u(t) - t^k F_\lambda(t, u(t), w_0(t), z_0(t)) dt \right\}, \end{aligned}$$

we have

$$(2.7) \quad \int_0^T t^k F_\lambda^* \left(t, -\frac{v'_0(t)}{t^k}, w_0(t), z_0(t) \right) dt \leq \lim_{m \rightarrow \infty} \int_0^T t^k F_\lambda^* \left(t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) dt.$$

Taking into account (2.5), (2.6) and (2.7) we get (2.4).

Assertions (2.3) and (2.4) give

$$\frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_0(t)|^{q'} + \frac{a(t)t^k}{q} |u'_0(t)|^q - u'_0(t)v_0(t) = 0 \text{ a.e in } (0, T)$$

and

$$\left(v'_0(t)u_0(t) + t^k F_\lambda^* \left(t, -\frac{v'(t)}{t^k} \right) + t^k F_\lambda(t, u_0(t), w_0(t), z_0(t)) \right) = 0 \text{ a.e in } (0, T).$$

Consequently, by the properties of the Fenchel transform,

$$(2.8) \quad v_0(t) = t^k a(t) |u'_0(t)|^{q-2} u'_0(t) \text{ a.e. in } (0, T).$$

By (2.1),

$$(2.9) \quad -v'_0(t) = t^k (f_1(t, u_0(t), w_0(t)) + \lambda f_2(t, u_m(t), z_0(t))) \text{ a.e. in } (0, T).$$

Thus

$$(2.10) \quad - \left(t^k a(t) |u'_0(t)|^{q-2} u'_0(t) \right)' = t^k (f_1(t, u_0(t), w_0(t)) + \lambda f_2(t, u_m(t), z_0(t)))$$

a.e. in $(0, T)$. Note that $u_0(T) = 0$, $0 \leq u_0 \leq d$ in $(0, T]$ and u_0 is continuous in $(0, T]$. By (2.8), the continuity of v_0 in $[0, T]$ implies that $u_0 \in C^1((0, T])$. Further (2.8), (2.9) and assumption (f2p) imply $t^k a(t) |u'_0(t)|^{q-2} u'_0 \in A([0, T])$. Now it suffices to show that $u'(t) < 0$ for $t \in [0, T]$ and u_0 is continuous at 0. From (2.10) we have the estimates (as in the proof of Lemma 1.2)

$$\begin{aligned} |u'_0(t)|^{q-1} &= \frac{1}{a(t)t^k} \int_0^t r^k f_1(r, u_0(r)) + \lambda f_2(r, u_0(r)) dr \\ &\leq \frac{1}{a(t)t^k} \left(\frac{1}{qk+1} \right)^{1/q} t^{k+1/q} \left(\int_0^T (\bar{f}_1(l, d) + \lambda \bar{f}_2(t, d))^{q'} dl \right)^{1/q'} \\ &\leq \frac{1}{a_{\min}} \left(\frac{1}{qk+1} \right)^{1/q} \left(\int_0^T (\bar{f}_1(l, d) + \lambda \bar{f}_2(t, d))^{q'} dl \right)^{1/q'} t^{1/q}. \end{aligned}$$

Finally

$$\lim_{t \rightarrow 0^+} u'_0(t) = 0 = u'_0(0).$$

Now (2.10) and Lemma 1.1 lead to the conclusion that $u'_0(t) < 0$ for $t \in (0, T)$. Thus $u_0 \in U$. \square

Example 2.2. For $\lambda \in (6.935, 8.366)$ and all $(w, z) \in L^{p_1}(0, T) \times L^{p_2}(0, T)$, with $p_1, p_2 > 2$, the BVP

$$(2.11) \quad \begin{cases} - \left(\left(\frac{1}{1+t^2} |u'(t)|^2 u'(t) \right)' + \frac{k}{(1+t^2)t} |u'(t)|^2 u'(t) \right) \\ = \frac{1}{810\sqrt{t}} (-u^4(t) (1 + \arctan^2 w(t)) + \lambda (u^2(t) + 1) (1 + \sin^2 z(t))) \text{ a.e. in } (0, 3), \\ u'(0) = 0 \text{ and } u(3) = 0. \end{cases}$$

possesses at least one positive solution in the set $U := \{u \in \tilde{U} ; u(t) \leq 1 \text{ for all } t \in [0, 3]\}$, with

$$(2.12) \quad \tilde{U} = \left\{ u \in C^1([0, T]) : u(3) = 0 \text{ and } u'(0) = 0 \text{ and } u'(t) < 0 \right. \\ \left. \text{for } t \in [0, 3] \text{ and } \frac{t^k}{1+t^2} |u'|^2 u' \in A([0, T]) \right\}.$$

Moreover if for each $m \in N$, $u_m \in U$ denotes the solution of (2.11) for (w_m, z_m) and if $(w_m, z_m)_{m \in N}$ tends a.e. in $[0, T]$ to (w_0, z_0) , then the sequence of solutions $(u_m)_{m \in N}$ tends uniformly (up to a subsequence) to a certain $u_0 \in U$ being a solution of (2.11) for parameters (w_0, z_0) .

Proof. We consider (1.5) with $T = 3$, $q = 4$, $a(t) = \frac{1}{1+t^2}$ and

$$\begin{aligned} f_1(t, u, x) &= -\frac{1}{810} \frac{1 + \arctan^2 x}{\sqrt{t}} u^4; \\ f_2(t, u, y) &= \frac{1}{810} \frac{1 + \sin^2 y}{\sqrt{t}} (u^2 + 1). \end{aligned}$$

We show that all the assumptions of Theorem 2.1 are satisfied in this case. First we look for λ such that

$$\begin{aligned} f(t, u, x, y) &: = f_1(t, u, x) + \lambda f_2(t, u, y) \\ &= \frac{1}{810\sqrt{t}} (-u^4 (1 + \arctan^2 x) + \lambda (u^2 + 1) (1 + \sin^2 y)) \end{aligned}$$

is increasing in $[0, 1]$. Note

$$f'_u(t, u, x, y) = \frac{1}{810\sqrt{t}} (-4u^3 (1 + \arctan^2 x) + 2\lambda u (1 + \sin^2 y))$$

and further

$$f'_u(t, u, x, y) = 0 \Leftrightarrow -4u^3 (1 + \arctan^2 x) + 2\lambda u (1 + \sin^2 y) = 0$$

which gives

$$u_0 = 0 \text{ or } u_1 = \sqrt{\frac{\lambda}{2}} \sqrt{\frac{1 + \sin^2 y}{1 + \arctan^2 x}} \text{ or } u_2 = -\sqrt{\frac{\lambda}{2}} \sqrt{\frac{1 + \sin^2 y}{1 + \arctan^2 x}}.$$

Thus for a.a. $t \in (0, T)$ and all $x, y \in R$

$$\begin{aligned} f'_u(t, u, x, y) &> 0 \text{ for } u \in (-\infty, u_2) \cup (0, u_1) \\ f'_u(t, u, x, y) &< 0 \text{ for } u \in (u_2, 0) \end{aligned}$$

which implies that for a.a. $t \in (0, T)$ and $x, y \in R$ the function $f(t, \cdot, x, y)$ is increasing for $u \in (0, u_1)$. Moreover, since $f(t, 0, x, y) = \frac{\lambda}{810\sqrt{t}} (1 + \sin^2 y) > 0$, one sees that $f(t, u, x, y) > 0$ for $u \in (0, u_1)$. Thus we obtain

$$1 \leq \sqrt{\frac{\lambda}{2}} \sqrt{\frac{1 + \sin^2 y}{1 + \arctan^2 x}}$$

for a.a. $t \in (0, T)$ and all $x, y \in R$. Note that

$$\sqrt{\frac{1}{1 + \pi^2/4}} \leq \sqrt{\frac{1 + \sin^2 y}{1 + \arctan^2 x}} \leq \sqrt{2}$$

for all $x, y \in R$. We take λ such that

$$1 \leq \sqrt{\frac{\lambda}{2}} \sqrt{\frac{1}{1 + \pi^2/4}},$$

namely

$$(2.13) \quad \lambda \geq \frac{4 + \pi^2}{2} \approx 6.9348.$$

We also look for λ such that

$$(2.14) \quad \int_0^3 \left(\frac{1}{a(s)s^k} \int_0^s r^k \frac{1}{810\sqrt{r}} (-d^4 (1 + \arctan^2 x) + \lambda (d^2 + 1) (1 + \sin^2 y)) dr \right)^{\frac{1}{3}} ds \leq d$$

with $d = 1$. It is easy to see that

$$\begin{aligned} & \int_0^3 \left(\frac{1}{a(s)s^k} \int_0^s r^k \frac{1}{810\sqrt{r}} (- (1 + \arctan^2 x) + 2\lambda (1 + \sin^2 y)) dr \right)^{\frac{1}{3}} ds \\ & \leq \int_0^3 \left(\frac{1}{810} \frac{1}{1+s^2} \int_0^s \frac{1}{\sqrt{r}} \left(- \left(1 + \frac{\pi^2}{4} \right) + 4\lambda \right) dr \right)^{\frac{1}{3}} ds \\ & = \int_0^3 \left(\frac{1}{810} \frac{\left(4\lambda - \left(1 + \frac{\pi^2}{4} \right) \right)}{1+s^2} \int_0^s \frac{dr}{\sqrt{r}} \right)^{\frac{1}{3}} ds \\ & = \sqrt[3]{\frac{1}{810} \left(4\lambda - \left(1 + \frac{\pi^2}{4} \right) \right)} \int_0^3 \left(\frac{2\sqrt{s}}{1+s^2} \right)^{\frac{1}{3}} ds \\ & \leq 2.7 \sqrt[3]{\frac{1}{810} \left(4\lambda - \left(1 + \frac{\pi^2}{4} \right) \right)} \leq \sqrt[3]{\frac{1}{30} \left(4\lambda - \left(1 + \frac{\pi^2}{4} \right) \right)}. \end{aligned}$$

Therefore (2.14) holds if

$$\sqrt[3]{\frac{1}{30} \left(4\lambda - \left(1 + \frac{\pi^2}{4} \right) \right)} \leq 1$$

which is equivalent to

$$(2.15) \quad \lambda \leq \frac{31}{4} + \frac{\pi^2}{16} \approx 8.3669.$$

Summarizing, for λ satisfying (2.13) and (2.15) all the assumptions of Theorem 2.1 hold. \square

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