

带积分边界条件的非线性二阶常微分方程多个正解的存在性

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摘 要

运用锥上的 Krasnoselskii's 不动点定理, 考虑了二阶积分边值问题

$$\begin{cases} u''(t) + a(t)f(t, u(t)) = 0, & t \in (0, 1), \\ u(0) = 0, & u(1) = \lambda \int_0^\eta u(s) ds \end{cases}$$

多个正解的存在性, 其中 $0 < \eta < 1$ 是常数, $0 < \lambda < \frac{2}{\eta^2}$ 是参数, $f : [0, 1] \times [0, \infty) \rightarrow [0, \infty)$ 是连续函数, $a : [0, 1] \rightarrow [0, +\infty)$ 是连续函数, 且在 $[0, 1]$ 的任一子区间上不恒为零.

关键词

积分边界条件, 二阶, 多个正解, Krasnoselskii's 不动点定理

Existence of Multiple Positive Solutions for Nonlinear Second-Order Ordinary Differential Equations with Integral Boundary Conditions

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Abstract

In this paper, we study existence of multiple positive solutions for second-order ordinary differential equations with integral boundary problem

$$\begin{cases} u''(t) + a(t)f(t, u(t)) = 0, & t \in (0, 1), \\ u(0) = 0, & u(1) = \lambda \int_0^\eta u(s) ds \end{cases}$$

by the Krasnoselskii's fixed point theorem on cones. where $0 < \eta < 1$ is a constant, $0 < \lambda < \frac{2}{\eta^2}$ is a parameter, $f : [0, 1] \times [0, \infty) \rightarrow [0, \infty)$ is continuous, $a : [0, 1] \rightarrow [0, +\infty)$ is continuous, and $a(t) \neq 0$ on any subinterval of $[0, 1]$.

Keywords

Integral Boundary Conditions, Second-Order, Multiple Positive Solutions, Krasnoselskii's Fixed Point Theorem

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1. 介绍

1987年, Il'in 和 Moiseev [1]首次提出二阶线性常微分方程多点边值问题, 并讨论了其正解的存在性, 此后, 又有许多学者研究了非线性二阶边值问题, 关于这方面的成果, 可参阅 [2-7]. 比如, Gupta [8], Feng 等 [9]分别运用 Leray-Schauder 不动点定理、Leray-Schauder 非线性抉择、迭合度等工具讨论了二阶非线性多点边值问题解的存在性, 特别地, 2010年, Tariboon 和 Sitthiwirattam [10]运用 Krasnoselskii's 不动点定理讨论了非线性三点积分边值问题

$$\begin{cases} u'' + a(t)f(u) = 0, & t \in (0, 1), \\ u(0) = 0, & u(1) = \alpha \int_0^\eta u(s) ds \end{cases} \quad (1.1)$$

正解的存在性. 他们得到如下结果:

定理 A 设 $f : [0, \infty) \rightarrow [0, \infty)$ 是连续函数, $a : [0, 1] \rightarrow [0, \infty)$ 是连续函数, 且存在 $t_0 \in [\eta, 1]$ 使得 $a(t_0) > 0$, 若 f 满足下列条件之一:

(i) $f_0 = 0$ 且 $f_\infty = \infty$;

(ii) $f_0 = \infty$ 且 $f_\infty = 0$.

则问题 (1.1) 至少存在一个正解, 这里 $f_0 = \lim_{u \rightarrow 0} \frac{f(u)}{u}$, $f_\infty = \lim_{u \rightarrow \infty} \frac{f(u)}{u}$.

2015年, Yao [2]运用 Leray-Schauder 不动点定理对问题(1.1)继续进行了讨论, 得到如下结果:

定理 B 设 $f : [0, \infty) \rightarrow [0, \infty)$ 是连续函数, $a : [0, 1] \rightarrow [0, \infty)$ 是连续函数, 且存在 $t_0 \in [\eta, 1]$ 使得 $a(t_0) > 0$, 若 f 满足下列条件之一:

(i) $f_0 = 0$;

(ii) $f_0 = \infty$;

(iii) 存在常数 $\rho_1 > 0$, 使得 $f(y) \leq \frac{(2-\alpha\eta^2)\rho_1}{2\beta}$, $0 < y \leq \rho_1$, 其中 $\beta = \int_0^1 (1-s)a(s)ds$;

(iv) 存在常数 $\rho_2 > 0$, 使得 $f(y) \leq \frac{(2-\alpha\eta^2)\rho_2}{2\beta}$, $y \geq \rho_2$, 其中 $\beta = \int_0^1 (1-s)a(s)ds$.

则问题 (1.1) 至少存在一个正解.

注意到文献 [2]、[3]虽然得到了二阶积分边值问题的正解的存在性结果, 但并没有得出是否存在多个正解.

受以上文献启发, 本文考虑带积分边界条件的二阶常微分边值问题

$$\begin{cases} u''(t) + a(t)f(t, u(t)) = 0, & t \in (0, 1), \\ u(0) = 0, & u(1) = \lambda \int_0^\eta u(s)ds \end{cases} \quad (1.2)$$

多个正解的存在性.

本文总假定:

(H1) $f : [0, 1] \times [0, \infty) \rightarrow [0, \infty)$ 是连续函数;

(H2) $a : [0, 1] \rightarrow [0, +\infty)$ 是连续函数, 且在 $[0, 1]$ 的任一子区间上不恒为零.

2. 预备知识

定义 2.1 设 E 是实 Banach 空间, 如果 K 是 E 中的非空凸闭集, 并且满足下面两个条件:

(i) $x \in K, \lambda \geq 0 \Rightarrow \lambda x \in K$;

(ii) $x \in K, -x \in K \Rightarrow x = \theta, \theta$ 表示 E 中零元素.

则称 K 是 E 中一个锥.

工作空间是 $C[0, 1]$, 定义 $C[0, 1]$ 上的范数为 $\|u\| = \max_{0 \leq t \leq 1} |u(t)|$.

引理 2.2 [10] 设 K 是实 Banach 空间 E 上的锥, $T : K \rightarrow K$ 是全连续算子, 且存在常数

$0 < r < R$, 如果满足如下条件之一:

(A1) $u \in K$, $\|u\| = r$ 时, 有 $\|Tu\| \leq \|u\|$; $\|u\| = R$ 时, 有 $\|Tu\| \geq \|u\|$;

(A2) $u \in K$, $\|u\| = r$ 时, 有 $\|Tu\| \geq \|u\|$; $\|u\| = R$ 时, 有 $\|Tu\| \leq \|u\|$.

那么算子 T 在 K 上有一个不动点 x , 满足 $r \leq \|x\| \leq R$.

引理 2.3 设 $\lambda\eta^2 \neq 2$, $y \in C[0, 1]$, 则问题

$$\begin{cases} u''(t) + y(t) = 0, & t \in [0, 1], \\ u(0) = 0, & u(1) = \lambda \int_0^\eta u(s) ds \end{cases} \quad (2.1)$$

有唯一解

$$u(t) = \frac{2t}{2 - \lambda\eta^2} \int_0^1 (1 - s)y(s) ds - \frac{\lambda t}{2 - \lambda\eta^2} \int_0^\eta (\eta - s)^2 y(s) ds - \int_0^t (t - s)y(s) ds.$$

证明 由式(2.1)得

$$u''(t) = -y(t),$$

对 $t \in [0, 1]$, 从 0 到 t 积分, 得

$$u'(t) = u'(0) - \int_0^t y(s) ds,$$

对 $t \in [0, 1]$, 再从 0 到 t 积分, 得

$$u(t) = u'(0)t - \int_0^t \left(\int_0^x y(s) ds \right) dx, \quad (2.2)$$

式(2.2)右边的第二项可以看作一个 sx 平面上的二重积分, 交换积分次序, 并计算得

$$u(t) = u'(0)t - \int_0^t (t - s)y(s) ds, \quad (2.3)$$

所以

$$u(1) = u'(0) - \int_0^1 (1 - s)y(s) ds.$$

式(2.3)两边从 0 到 η 积分, $\eta \in (0, 1)$, 就有

$$\begin{aligned} \int_0^\eta u(s) ds &= u'(0) \frac{\eta^2}{2} - \int_0^\eta \left(\int_0^x (x - s)y(s) ds \right) dx \\ &= u'(0) \frac{\eta^2}{2} - \frac{1}{2} \int_0^\eta (\eta - s)^2 y(s) ds. \end{aligned}$$

由式(2.1)得到

$$u'(0) - \int_0^1 (1-s)y(s)ds = u'(0)\frac{\lambda\eta^2}{2} - \frac{\lambda}{2} \int_0^\eta (\eta-s)^2 y(s)ds,$$

即

$$u'(0) = \frac{2}{2-\lambda\eta^2} \int_0^1 (1-s)y(s)ds - \frac{\lambda}{2-\lambda\eta^2} \int_0^\eta (\eta-s)^2 y(s)ds.$$

因此, 问题(2.1)有唯一解

$$u(t) = \frac{2t}{2-\lambda\eta^2} \int_0^1 (1-s)y(s)ds - \frac{\lambda t}{2-\lambda\eta^2} \int_0^\eta (\eta-s)^2 y(s)ds - \int_0^t (t-s)y(s)ds.$$

引理 2.4 设 $0 < \lambda < \frac{2}{\eta^2}$. 若 $y \in C[0, 1]$, 且 $y(t) \geq 0$, 则问题(2.1)的唯一解 u 满足 $u \geq 0$, $t \in [0, 1]$.

证明 若 $u(1) \geq 0$, 由 u 的凸性, $u(0) = 0$, 得出 $u(t) \geq 0$, 此外, 由于 $u(t)$ 的图像在 $(0,1)$ 上是上凸的, 于是

$$\int_0^\eta u(s)ds \geq \frac{1}{2}\eta u(\eta), \quad (2.4)$$

其中 $\frac{1}{2}\eta u(\eta)$ 是曲线 $u(t)$ 从 $t = 0$ 到 $t = \eta$, $\eta \in (0, 1)$ 积分下三角形的面积.

假设 $u(1) < 0$, 由式(2.1), 就有

$$\int_0^\eta u(s)ds < 0.$$

由 u 的凸性和 $\int_0^\eta u(s)ds < 0$, 得到 $u(\eta) < 0$. 因此

$$\frac{u(1)}{1} = \lambda \int_0^\eta u(s)ds \geq \frac{\lambda\eta}{2} u(\eta) = \frac{\lambda\eta^2}{2} \frac{u(\eta)}{\eta} > \frac{u(\eta)}{\eta},$$

与 u 是凸的相矛盾.

引理 2.5 设 $\lambda\eta^2 > 2$. 若 $y \in C[0, 1]$, 且 $y(t) \geq 0$, 则问题(2.1)没有正解.

证明 反设(2.1)有一个正解 u , 如果 $u(1) > 0$, 那么 $\int_0^\eta u(s)ds \geq 0$, 就有 $u(\eta) > 0$, 并且

$$\frac{u(1)}{1} = \lambda \int_0^\eta u(s)ds \geq \frac{\lambda\eta}{2} u(\eta) = \frac{\lambda\eta^2}{2} \frac{u(\eta)}{\eta} > \frac{u(\eta)}{\eta},$$

与 u 是凸的相矛盾.

如果 $u(1) = 0$, 则 $\int_0^\eta u(s)ds = 0$, 即 $u(t) \equiv 0$, $t \in [0, \eta]$. 如果存在 $\tau \in (\eta, 1)$, 使得 $u(\tau) > 0$, 那么 $u(0) = u(\eta) < u(\tau)$, 这与 u 是凸的相矛盾, 因此, (2.1) 不存在正解.

引理 2.6 设 $0 < \lambda < \frac{2}{\eta^2}$. 若 $y \in C[0, 1]$, 且 $y \geq 0$, 那么问题(2.1)的唯一解 u 满足

$$\inf_{t \in [\eta, 1]} u(t) \geq \gamma \|u\|,$$

其中

$$\gamma := \min\left\{\eta, \frac{\lambda\eta^2}{2}, \frac{\lambda\eta(1-\eta)}{2-\lambda\eta^2}\right\}. \tag{2.5}$$

证明 设 $u(\tau) = \|u\|$, 我们分三种情况证明.

情形1 若 $\eta \leq \tau \leq 1$, $\inf_{t \in [\eta, 1]} u(t) = u(\eta)$, 那么由 u 的凸性就有

$$\frac{u(\eta)}{\eta} \geq \frac{u(\tau)}{\tau} \geq u(\tau),$$

因此

$$\inf_{t \in [\eta, 1]} u(t) \geq \eta \|u\|.$$

情形2 若 $\eta \leq \tau \leq 1$, $\inf_{t \in [\eta, 1]} u(t) = u(1)$, 那么由式(2.1), (2.4), 以及 u 的凸性就有

$$u(1) = \lambda \int_0^\eta u(s) ds \geq \frac{\lambda\eta^2}{2} \frac{u(\eta)}{\eta} \geq \frac{\lambda\eta^2}{2} \frac{u(\tau)}{\tau} \geq \frac{\lambda\eta^2}{2} u(\tau),$$

因此

$$\inf_{t \in [\eta, 1]} u(t) \geq \frac{\lambda\eta^2}{2} \|u\|.$$

情形3 若 $\tau \leq \eta < 1$, $\inf_{t \in [\eta, 1]} u(t) = u(1)$, 那么由式(2.1), (2.4), u 的凸性就有

$$\begin{aligned} u(\sigma) &\leq u(1) + \frac{u(1) - u(\eta)}{1 - \eta} (0 - 1) \\ &\leq u(1) \left(1 - \frac{1 - 2/\lambda\eta}{1 - \eta}\right) \\ &= u(1) \frac{2 - \lambda\eta^2}{\lambda\eta(1 - \eta)}, \end{aligned}$$

因此

$$\inf_{t \in [\eta, 1]} u(t) \geq \frac{\lambda\eta(1 - \eta)}{2 - \lambda\eta^2} \|u\|.$$

定义 $T : K \rightarrow K$ 为

$$\begin{aligned}
 Tu(t) = & \frac{2t}{2 - \lambda\eta^2} \int_0^1 (1 - s)a(s)f(s, u(s))ds - \frac{\lambda t}{2 - \lambda\eta^2} \int_0^\eta (\eta - s)^2 a(s)f(s, u(s))ds \\
 & - \int_0^t (t - s)a(s)f(s, u(s))ds.
 \end{aligned}
 \tag{2.5}$$

假设 f 满足条件(H1), $0 < \lambda < \frac{2}{\eta^2}$, 由引理2.3, u 是边值问题(1.2)的一个解, 当且仅当 u 是算子 T 的不动点.

定义

$$K = \{u \in C[0, 1], u \geq 0, \inf_{t \in [\eta, 1]} u(t) \geq \gamma \|u\|\},$$

显然 K 是 $C[0, 1]$ 中的一个锥, 由引理2.6知: $TK \subset K$. 容易验证 $T : K \rightarrow K$ 是全连续算子.

因为 $a(t)$ 是 $[0, 1]$ 上的连续函数, 所以设 $M = \max_{t \in [0, 1]} a(t)$, $m = \min_{t \in [\eta, 1]} a(t)$, 我们介绍如下的常数:

$$\Phi_1 = \frac{2 - \lambda\eta^2}{m\eta(\eta - 1)^2}, \quad \Phi_2 = \frac{2 - \lambda\eta^2}{M}.$$

3. 主要结果

定理 3.1 假设(H1)-(H2)成立, 设 $m \in \mathbb{N} \cup \{+\infty\}$, $\{r_k\}_{k=1}^m, \{R_k\}_{k=1}^m$ 满足 $r_{k+1} < R_{k+1} < r_k < R_k, k = 1, 2, 3, \dots, m - 1$. 若 f 满足:

(C1) $f(t, u) \geq Br_k$, 对所有的 $\gamma r_k \leq u \leq r_k, t \in [\eta, 1]$,

(C2) $f(t, u) \leq AR_k$, 对所有的 $0 \leq u \leq R_k, t \in [0, 1]$.

其中 $A \in (0, \Phi_2), B \in (\Phi_1, +\infty)$.

则边值问题(1.2)存在 $2m - 1$ 个正解 $\{u_k\}_{k=1}^m$ 和 $\{v_k\}_{k=1}^{m-1}$, 其中 $\{u_k\}_{k=1}^m$ 满足

$$r_k < \|u_k\| < R_k, k = 1, 2, 3, \dots, m,$$

$\{v_k\}_{k=1}^{m-1}$ 满足

$$R_{k+1} < \|v_k\| < r_k, k = 1, 2, 3, \dots, m - 1.$$

证明 注意到如果 $u \in K$, 那么在区间 $(0, 1]$ 上 $u > 0$.

定义 E 的开子集序列 $\{\Omega_{1,k}\}_{k=1}^m$ 和 $\{\Omega_{2,k}\}_{k=1}^m$ 如下

$$\Omega_{1,k} = \{u \in K : \|u\| < R_k\}, k = 1, 2, \dots, m,$$

$$\Omega_{2,k} = \{u \in K : \|u\| < r_k\}, k = 1, 2, \dots, m.$$

若 $u \in K \cap \partial\Omega_{1,k}$, 显然, 当 $s \in (0, 1), u(s) \leq \|u\| = R_k$ 时, 由(C2)和式(2.5)得到

$$\begin{aligned} Tu(t) &\leq \frac{2t}{2-\lambda\eta^2} \int_0^1 (1-s)a(s)f(s, u(s))ds \\ &\leq \frac{2tAR_k}{2-\lambda\eta^2} \int_0^1 a(s)(1-s)ds \\ &\leq \frac{MAR_k}{2-\lambda\eta^2} < \frac{M\Phi_2R_k}{2-\lambda\eta^2} < R_k = \|u\|. \end{aligned}$$

若 $u \in K \cap \partial\Omega_{2,k}$, 当 $s \in [\eta, 1]$ 时, 就有 $\gamma r_k = \gamma \|u\| \leq \min_{t \in [\eta, 1]} |u(t)| \leq u(s) \leq \|u\| = r_k$, 由(C1)和式(2.5), 得到

$$\begin{aligned} Tu(\eta) &= \frac{2\eta}{2-\lambda\eta^2} \int_0^1 (1-s)a(s)f(s, u(s))ds - \frac{\lambda\eta}{2-\lambda\eta^2} \int_0^\eta (\eta-s)^2 a(s)f(s, u(s))ds \\ &\quad - \int_0^\eta (\eta-s)a(s)f(s, u(s))ds \\ &= \frac{2\eta}{2-\lambda\eta^2} \int_0^1 (1-s)a(s)f(s, u(s))ds - \frac{\lambda\eta}{2-\lambda\eta^2} \int_0^\eta (\eta^2 - 2\eta s + s^2)a(s)f(s, u(s))ds \\ &\quad - \frac{1}{2-\lambda\eta^2} \int_0^\eta (2-\lambda\eta^2)(\eta-s)a(s)f(s, u(s))ds \\ &= \frac{2\eta}{2-\lambda\eta^2} \int_0^1 (1-s)a(s)f(s, u(s))ds + \frac{\lambda\eta^2}{2-\lambda\eta^2} \int_0^\eta sa(s)f(s, u(s))ds \\ &\quad - \frac{\lambda\eta}{2-\lambda\eta^2} \int_0^\eta s^2 a(s)f(s, u(s))ds - \frac{2\eta}{2-\lambda\eta^2} \int_0^\eta a(s)f(s, u(s))ds \\ &\quad + \frac{2}{2-\lambda\eta^2} \int_0^\eta sa(s)f(s, u(s))ds \\ &= \frac{2\eta}{2-\lambda\eta^2} \int_\eta^1 (1-s)a(s)f(s, u(s))ds + \frac{2(1-\eta)}{2-\lambda\eta^2} \int_0^\eta sa(s)f(s, u(s))ds \\ &\quad + \frac{\lambda\eta}{2-\lambda\eta^2} \int_0^\eta s(\eta-s)a(s)f(s, u(s))ds \\ &\geq \frac{2\eta}{2-\lambda\eta^2} \int_\eta^1 (1-s)a(s)f(s, u(s))ds \\ &\geq \frac{2\eta Br_k}{2-\lambda\eta^2} \int_\eta^1 (1-s)a(s)ds \\ &\geq \frac{m\eta Br_k(\eta-1)^2}{2-\lambda\eta^2} \\ &> \frac{m\eta\Phi_1 r_k(\eta-1)^2}{2-\lambda\eta^2} \\ &> r_k = \|u\|. \end{aligned}$$

由引理2.2得到, 当 $r_k < R_k$ 时, 对每个 $k = 1, 2, \dots, m$, T 存在不动点, 满足 $r_k < \|u_k\| < R_k$, 则算子 T 有 m 个不动点; 当 $R_{k+1} < r_k$, 对每个 $k = 1, 2, \dots, m-1$, T 存在不动点, 满足 $R_{k+1} < \|v_k\| < r_k$, 则算子 T 有 $m-1$ 个不动点, 证毕. \square

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