

POSITIVE SOLUTIONS OF FOURTH ORDER SINGULAR BOUNDARY VALUE PROBLEMS*

Julia Chaparova, Luis Sanchez

Sufficient conditions are given for existence of positive solutions of fourth order sublinear singular BVPs related to the generalized Emden-Fowler equation. A variational approach is used.

1. Introduction. In this note the boundary value problem for the fourth order equation

$$(1) \quad u^{(4)} = p(t)f(u), \quad 0 < t < 1$$

is considered, subject to the boundary conditions

$$(2) \quad u(0) = u(1) = u'(0) = u'(1) = 0.$$

For the function f it is supposed to be continuous and nonnegative in \mathbf{R}^+ , $f(0) = 0$, and that f is sublinear at 0 and at infinity. The function p is positive and continuous on $(0, 1)$, and p may grow to infinity at $t = 0$ and $t = 1$. The motivation for studying such problems is due to their applications. For example, the deformation of an elastic beam with clamped ends in equilibrium state can be described by a fourth order BVP of that type.

It is worth indicating here that the nontrivial solution u of (1), (2) must be positive, i.e. $u > 0$ on $(0, 1)$. Indeed, for any nonzero solution $u \in C^1[0, 1] \cap C^4(0, 1)$, by the equation it follows that u'' is convex. Also, by the boundary conditions we have that both u' and u'' have zeros in $(0, 1)$. Indeed, suppose that $u'' \geq 0$ on $(0, 1)$. Then, u' increases on $[0, 1]$ which is a contradiction. Now, the question is how many (simple) zeros u'' has: one or two. Suppose u'' has only one (simple) zero. Then, u' does not possess zeros on $(0, 1)$, and we come to a contradiction again. Finally, there are $0 < t_1 < t_0 < t_2 < 1$ such that $u'(t_0) = u''(t_1) = u''(t_2) = 0$ which combined with the convexity of u'' means that $u > 0$ on $(0, 1)$.

The model equation of (1) is

$$(3) \quad u^{(4)} = p(t)u^\lambda, \quad 0 < t < 1$$

*The research of Julia Chaparova was partially supported by the grants VU-MI-02/2005 of the Bulgarian Research Foundation and 2006-PF-03 of the University of Rouse. The research of Luis Sanchez was supported by Fundação para a Ciência e a Tecnologia.

2000 Mathematics Subject Classification: 34B16, 34B18, 46E35

Key words: Existence, variational methods, Sobolev spaces

where $\lambda \in (0, 1)$ is given. The problem (3), (2) has been studied recently by Ma & Tisdell [1] and Cui & Zou [2] *via* the method of lower and upper solutions and fixed point index theorem. In [1] the authors have shown that necessary and sufficient condition for existence of positive solutions $u \in C^2[0, 1] \cap C^4(0, 1)$ is

$$(4) \quad 0 < \int_0^1 t^{1+2\lambda} (1-t)^{1+2\lambda} p(t) dt < \infty,$$

and if

$$(5) \quad 0 < \int_0^1 t^2 (1-t)^2 p(t) dt < \infty$$

is satisfied, then (3), (2) has positive solutions $u \in C^1[0, 1] \cap C^4(0, 1)$.

In this note a sufficient condition is obtained for existence of positive solutions $u \in H_0^2(0, 1)$ of the problem (1), (2). As a corollary we have that if

$$(6) \quad 0 < \int_0^1 t^{\frac{3}{2}(1+\lambda)} (1-t)^{\frac{3}{2}(1+\lambda)} p(t) dt < \infty,$$

then (3), (2) has positive solutions $u \in H_0^2(0, 1)$. Since $0 < \lambda < 1$, the condition (4) implies (6) which is natural because

$$C^2[0, 1] \subset H^2(0, 1) \subset C^1[0, 1],$$

by the embedding theorem. On the other hand, if $0 < \lambda \leq \frac{1}{3}$, then (6) implies (5), i.e.

our result is between those of Ma & Tisdell [1] in that case. However, if $\frac{1}{3} < \lambda < 1$, then (5) implies (6) which means that the condition (6) is better than (5).

2. Existence results. In this section we consider the boundary value problem

$$(7) \quad \begin{aligned} u^{(4)} &= p(t)f(u), \quad 0 < t < 1, \\ u(0) &= u(1) = u'(0) = u'(1) = 0, \end{aligned}$$

where p and f satisfy the following assumptions:

$$(1) \quad p \in C(0, 1), \quad p > 0 \text{ on } (0, 1),$$

$$(2) \quad f \in C(\mathbf{R}^+, \mathbf{R}^+), \quad f(0) = 0,$$

$$(3) \quad \text{for some } \lambda, \quad 0 < \lambda < 1,$$

$$(i) \quad 0 < \int_0^1 (s(1-s))^{\frac{3(1+\lambda)}{2}} p(s) ds < \infty,$$

$$(ii) \quad 0 < \liminf_{u \rightarrow 0^+} \frac{f(u)}{u^\lambda} \leq \limsup_{u \rightarrow 0^+} \frac{f(u)}{u^\lambda} < \infty,$$

$$(4) \quad \lim_{u \rightarrow +\infty} \frac{f(u)}{u} = 0.$$

The main result is:

Theorem 1. *Suppose that the conditions (1)–(4) are satisfied. Then, (7) has positive solutions $u \in H_0^2(0, 1)$.*

We begin the proof with the following

Lemma 2. Under the conditions (1), (3i), the space $H_0^2(0, 1)$ is embedded continuously into the Banach space

$$L_p^{1+\lambda}(0, 1) := \left\{ u : \int_0^1 p(s) |u(s)|^{1+\lambda} ds < \infty \right\}$$

with the norm $\|u\|_p = \left(\int_0^1 p(s) |u(s)|^{1+\lambda} ds \right)^{\frac{1}{1+\lambda}}$.

Proof. Let us mention first that

$$\|u\| = \left(\int_0^1 u''^2 dt \right)^{\frac{1}{2}}$$

is an equivalent norm in $H_0^2(0, 1)$, since

$$\int_0^1 u'^2 dt \leq \frac{1}{2} \int_0^1 u^2 dt + \frac{1}{2} \int_0^1 u''^2 dt, \quad \int_0^1 u^2 dt \leq \frac{1}{\pi^4} \int_0^1 u''^2 dt, \quad u \in H_0^2(0, 1).$$

For $u \in H_0^2(0, 1)$ we have

$$u(t) = \int_0^t \int_0^s u''(\tau) d\tau ds = \int_0^t (t-\tau) u''(\tau) d\tau, \quad t \in [0, 1].$$

Thus,

$$|u(t)| \leq \|u\| \left(\int_0^t (t-\tau)^2 d\tau \right)^{\frac{1}{2}} = \frac{t^{\frac{3}{2}}}{\sqrt{3}} \|u\|, \quad t \in [0, 1].$$

In the same way for $u \in H_0^2(0, 1)$ one has

$$|u(t)| \leq \frac{(1-t)^{\frac{3}{2}}}{\sqrt{3}} \|u\|, \quad t \in [0, 1].$$

Consequently,

$$\begin{aligned} & (1-t)^{\frac{3}{2}(1+\lambda)} \int_0^t p(s) |u(s)|^{1+\lambda} \\ & \leq 3^{-\frac{1+\lambda}{2}} \left(\int_0^t (s(1-s))^{\frac{3}{2}(1+\lambda)} p(s) ds \right) \|u\|^{1+\lambda}, \quad t \in [0, 1), \\ & t^{\frac{3}{2}(1+\lambda)} \int_t^1 p(s) |u(s)|^{1+\lambda} \\ & \leq 3^{-\frac{1+\lambda}{2}} \left(\int_t^1 (s(1-s))^{\frac{3}{2}(1+\lambda)} p(s) ds \right) \|u\|^{1+\lambda}, \quad t \in (0, 1]. \end{aligned}$$

Choosing $t = \frac{1}{2}$, the last two inequalities yield

$$\|u\|_p^{1+\lambda} \leq \left(\frac{8}{3} \right)^{\frac{1+\lambda}{2}} \left(\int_0^1 (s(1-s))^{\frac{3}{2}(1+\lambda)} p(s) ds \right) \|u\|^{1+\lambda}$$

which completes the proof. \square

Lemma 3. Under the hypotheses of Lemma 2, the embedding of $H_0^2(0, 1)$ into $L_p^{1+\lambda}(0, 1)$ is compact.

Proof. Let (u_k) be a sequence which is weakly convergent to 0 in $H_0^2(0, 1)$. Then,

there exists $c > 0$ such that

$$(8) \quad \|u_k\| \leq c, \quad \forall k.$$

Since (u_k) is uniformly convergent to 0 in $[0, 1]$, for $\varepsilon > 0$ there is a number N such that $|u_n(t)| < \varepsilon$ for all $n > N$ and all $t \in [0, 1]$.

By the absolute continuity of the Lebesgue integral, there are $0 < \delta_1 < \frac{1}{2} < \delta_2 < 1$ such that

$$\int_0^{\delta_1} (s(1-s))^{\frac{3(1+\lambda)}{2}} p(s) ds < \varepsilon, \quad \int_{\delta_2}^1 (s(1-s))^{\frac{3(1+\lambda)}{2}} p(s) ds < \varepsilon.$$

Then, by (8) we have

$$\begin{aligned} \left(\frac{1}{2}\right)^{\frac{3}{2}(1+\lambda)} \int_0^{\delta_1} p(s) |u_n(s)|^{1+\lambda} ds &\leq (1-\delta_1)^{\frac{3}{2}(1+\lambda)} \int_0^{\delta_1} p(s) |u_n(s)|^{1+\lambda} ds \\ &\leq 3^{-\frac{1+\lambda}{2}} c^{1+\lambda} \int_0^{\delta_1} (s(1-s))^{\frac{3(1+\lambda)}{2}} p(s) ds \\ &< 3^{-\frac{1+\lambda}{2}} c^{1+\lambda} \varepsilon, \\ \left(\frac{1}{2}\right)^{\frac{3}{2}(1+\lambda)} \int_{\delta_2}^1 p(s) |u_n(s)|^{1+\lambda} ds &\leq \delta_2^{\frac{3}{2}(1+\lambda)} \int_{\delta_2}^1 p(s) |u_n(s)|^{1+\lambda} ds \\ &\leq 3^{-\frac{1+\lambda}{2}} c^{1+\lambda} \int_{\delta_2}^1 (s(1-s))^{\frac{3(1+\lambda)}{2}} p(s) ds \\ &< 3^{-\frac{1+\lambda}{2}} c^{1+\lambda} \varepsilon. \end{aligned}$$

Consequently,

$$\int_0^{\delta_1} p(s) |u_n(s)|^{1+\lambda} ds \rightarrow 0, \quad \int_{\delta_2}^1 p(s) |u_n(s)|^{1+\lambda} ds \rightarrow 0.$$

On the other hand

$$\int_{\delta_1}^{\delta_2} p(s) |u_n(s)|^{1+\lambda} ds \rightarrow 0,$$

and the proof is complete. \square

Now, we are ready to establish Theorem 1. We put the problem (7) in a variational setting by introducing the functional

$$J(u) = \int_0^1 \left(\frac{1}{2} u''^2 - p(t) \bar{F}(u) \right) dt$$

with $\bar{F}(u) = \int_0^u \bar{f}(s) ds$ and $\bar{f}(u)$ defined by $\bar{f}(u) = 0$ for $u < 0$, $\bar{f}(u) = f(u)$ for $u \geq 0$. As in [3], Theorem 1, it can be shown that J is bounded from below, coercive and weakly lower semicontinuous in $H_0^2(0, 1)$. Then, by the general minimization theorem (cf. [4], Theorem), J has a minimizer which is a solution of (7). Moreover, since f is sublinear near 0, the minimizer of J is nontrivial, i.e. the problem (7) possesses positive solution.

REFERENCES

- [1] R. MA, C. TISDELL. Positive solutions of singular sublinear fourth-order boundary value problems. *Applicable Analysis*, **84**, No 12 (2005), 1199–1220.
- [2] Y. CUI, Y. ZOU. Positive solutions of singular fourth-order boundary-value problems. *Electronic Journal of Differential Equations*, **2006** (2006), 1–10.
- [3] J. CHAPAROVA, L. SANCHEZ. A variational approach for the generalized Emden-Fowler equation. *Applicable analysis*, **82**, No 10 (2003), 1003–1016.
- [4] J. MAWHIN, M. WILLEM. Critical point theory and Hamiltonian systems. Springer-Verlag, 1989.

Julia Chaparova
Center of Applied Mathematics
and Informatics
University of Rouse
8, Studentska Str.
7017 Rouse, Bulgaria
e-mail: jchaparova@ru.acad.bg

Luis Sanchez
Centro de Matemática e
Aplicações Fundamentais
University of Lisbon
Avenida Professor Gama Pinto, 2
1649-003 Lisbon, Portugal
e-mail: sanchez@lmc.fc.ul.pt

ПОЛОЖИТЕЛНИ РЕШЕНИЯ НА СИНГУЛЯРНИ ГРАНИЧНИ ЗАДАЧИ ОТ ЧЕТВЪРТИ РЕД

Юлия В. Чапарова, Луис Санчез

Получено е достатъчно условие за съществуване на положително решение на сингулярна сублинейна гранична задача от четвърти ред, свързана с обобщеното уравнение на Емден-Фолър. Използван е вариационен подход.