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A CHARACTERIZATION RELATED TO A TWO-POINT **BOUNDARY VALUE PROBLEM**

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Dedicated to Professor Sompong Dhompongsa on his 65th birthday

ABSTRACT. In this short note, we establish the following result: Let $f: [0, +\infty[\rightarrow$ $[0, +\infty[, \alpha : [0, 1] \rightarrow]0, +\infty[$ be two continuous functions, with f(0) = 0. Assume that, for some a > 0, the function $\xi \to \frac{\int_0^{\xi} f(t)dt}{\xi^2}$ is non-increasing in]0, a]. Then, the following assertions are equivalent: (i) for each b > 0, the function $\xi \to \frac{\int_0^{\xi} f(t)dt}{\xi^2}$ is not constant in]0, b];

(ii) for each r > 0, there exists an open interval $I \subseteq [0, +\infty)$ such that, for every $\lambda \in I$, the problem

has a solution u satisfying

$$\int_0^1 |u'(t)|^2 dt < r \; .$$

The aim of this very short note is to establish a characterization concerning the problem

$$(D) \begin{cases} -u'' = \lambda \alpha(t) f(u) & \text{in } [0, 1] \\ u > 0 & \text{in }]0, 1[\\ u(0) = u(1) = 0 \end{cases}$$

where $f: [0, +\infty[\rightarrow [0, +\infty[, \alpha : [0, 1] \rightarrow]0, +\infty]]$ are continuous functions, with f(0) = 0, and $\lambda > 0$.

For each $\xi \geq 0$, set

$$F(\xi) = \int_0^{\xi} f(t) dt$$

Here is our result:

Theorem 1. Assume that, for some a > 0, the function $\xi \to \frac{F(\xi)}{\xi^2}$ is non-increasing in [0, a].

Then, the following assertions are equivalent:

(i) for each b > 0, the function $\xi \to \frac{F(\xi)}{\xi^2}$ is not constant in [0, b];

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(ii) for each r > 0, there exists an open interval $I \subseteq]0, +\infty[$ such that, for every $\lambda \in I$, problem (D) has a solution u satisfying

$$\int_0^1 |u'(t)|^2 dt < r \; .$$

Let $(X, \langle \cdot, \cdot \rangle)$ be a real Hilbert space. For each r > 0, set

$$B_r = \{x \in X : ||x||^2 \le r\}$$
.

The key tool in our proof of Theorem 1 is provided by the following result which is entirely based on the very recent [1]:

Theorem 2. Let $J : X \to \mathbf{R}$ be a sequentially weakly upper semicontinuos and Gâteaux differentiable functional, with J(0) = 0. Assume that, for some r > 0, there exists a global maximum \hat{x} of $J_{|B_r}$ such that

$$\langle J'(\hat{x}), \hat{x} \rangle < 2J(\hat{x})$$
.

Then, there exists an open interval $I \subseteq]0, +\infty[$ such that, for every $\lambda \in I$, the equation

$$x = \lambda J'(x)$$

has a non-zero solution lying in $int(B_r)$.

Proof. Set

$$\beta_r = \sup_{B_r} J ,$$

$$\delta_r = \sup_{x \in B_r \setminus \{0\}} \frac{J(x)}{\|x\|^2}$$

and

$$\eta(s) = \sup_{y \in B_r} \frac{r - \|y\|^2}{s - J(y)}$$

for all $s \in [\beta_r, +\infty)$. From Proposition 2 of [1], it follows that

$$\frac{\beta_r}{r} < \delta_r \; .$$

As a consequence, by Theorem 1 of [1], for each $s \in \beta_r$, $r\delta_r$, the equation

$$x = \frac{\eta(s)}{2}J'(x)$$

has a non-zero solution lying in $int(B_r)$. From Theorem 1 of [1] again, we know that the function η is convex and decreasing in $]\beta_r, +\infty[$. As a consequence, the set $\eta(]\beta_r, r\delta_r[)$ is an open interval. So, the conclusion is satisfied taking

$$I = \frac{1}{2}\eta(\beta_r, r\delta_r[)$$

and the proof is complete.



Now, we are able to prove Theorem 1.

Proof of Theorem 1. We adopt the variational point of view. So, let X be the space $H_0^1(0,1)$ with the usual inner product

$$\langle u,v\rangle = \int_0^1 u'(t)v'(t)dt$$
.

Extend the definition of f (and of F as well) putting it zero in $] - \infty, 0[$. Let $J: X \to \mathbf{R}$ be the functional defined by setting

$$J(u) = \int_0^1 \alpha(t) F(u(t)) dt$$

for all $u \in X$. By classical results, J is C^1 and sequentially weakly continuous, and (since $f \ge 0$) the solutions of problem (D) are exactly the non-zero solutions in X of the equation

$$u = \lambda J'(u)$$

Let us prove that $(i) \to (ii)$. First of all, observe that, since $\xi \to \frac{F(\xi)}{\xi^2}$ is non-increasing in [0, a], we have

(1)
$$f(\xi)\xi \le 2F(\xi)$$

for all $\xi \in [0, a]$. Now, fix $r \in [0, a^2]$. Since

(2)
$$\sup_{u \in X} \frac{\max_{[0,1]} |u|}{\|u\|} \le \frac{1}{2}$$

from (1) it follows that

(3)
$$f(u(t))u(t) \le 2F(u(t))$$

for all $u \in B_r$ and for all $t \in [0, 1]$. Now, let $u \in B_r$, with $\sup_{[0,1]} u > 0$. Observe that

(4)
$$\{t \in [0,1] : f(u(t))u(t) < 2F(u(t))\} \neq \emptyset .$$

Indeed, otherwise, in view of (3) we would have

$$f(u(t))u(t) = 2F(u(t))$$

for all $t \in [0,1]$ and so the function $\xi \to \frac{F(\xi)}{\xi^2}$ would be constant in the interval $[0, \sup_{[0,1]} u]$, against (i). Then, since α is positive in [0,1], from (4) we infer that

$$\int_0^1 \alpha(t) f(u(t)) u(t) dt < 2 \int_0^1 \alpha(t) F(u(t)) dt$$

This inequality can be rewritten as

$$\langle J'(u), u \rangle < 2J(u)$$
.

Therefore, all the assumptions of Theorem 2 are satisfied and (ii) follows directly from it.

Now, let us prove that $(ii) \rightarrow (i)$. Arguing by contradiction, assume that there are b, c > 0 such that

$$F(\xi) = c\xi^2$$

and hence

$$f(\xi) = 2c\xi$$

for all $\xi \in [0, b]$. Fix $r \in]0, b^2]$. By (*ii*), there exists an open interval I such that, for every $\lambda \in I$, problem (*D*) has a solution u satisfying

$$\int_0^1 |u'(t)|^2 dt < r \; .$$

In view of (2), we have

$$\max_{[0,1]} u \le b$$

and so

$$f(u(t)) = 2cu(t)$$

for all $t \in [0,1]$. In other words, for every $\lambda \in I$, the problem

$$\begin{cases} -u'' = 2\lambda c\alpha(t)u & \text{in } [0,1] \\ u > 0 & \text{in }]0,1[\\ u(0) = u(1) = 0 \end{cases}$$

would have a solution. This contradicts the classical fact that the above problem has a solution only for countably many $\lambda > 0$.

Remark 3. It is worth noticing the following wide class of functions f for which Theorem 1 applies. Namely, assume that f is 2k + 1 times derivable (in a right neighbourhood of 0) and that $f^{(2k)}(0) < 0$ and $f^{(2m)}(0) = 0$ for all $m = 1, \ldots, k - 1$ if $k \ge 2$. Then, there exists some a > 0 such that the function $\xi \to \frac{F(\xi)}{\xi^2}$ is decreasing in [0, a]. Indeed, if we put

$$\varphi(\xi) = 2F(\xi) - \xi f(\xi) ,$$

we have $\varphi^{(2m)}(\xi) = -\xi f^{(2m)}(\xi)$ and $\varphi^{(2m+1)}(\xi) = -f^{(2m)}(\xi) - \xi f^{(2m+1)}(\xi)$ for all $m = 1, \ldots, k$. Hence, $\varphi(0) = \varphi^{(m)}(0) = 0$ for all $m = 1, \ldots, 2k$ and $\varphi^{(2k+1)}(0) > 0$. This clearly implies that, for some a > 0, one has $\varphi(\xi) > 0$ for all $\xi \in]0, a]$, as claimed.

References

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