

## TRIPLE POSITIVE SOLUTIONS FOR A CLASS OF TWO-POINT BOUNDARY-VALUE PROBLEMS

ZHANBING BAI, YIFU WANG, & WEIGAO GE

ABSTRACT. We obtain sufficient conditions for the existence of at least three positive solutions for the equation  $x''(t) + q(t)f(t, x(t), x'(t)) = 0$  subject to some boundary conditions. This is an application of a new fixed-point theorem introduced by Avery and Peterson [6].

### 1. INTRODUCTION

Recently, the existence and multiplicity of positive solutions for nonlinear ordinary differential equations and difference equations have been studied extensively. To identify a few, we refer the reader to [1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13]. The main tools used in above works are fixed-point theorems. Fixed-point theorems and their applications to nonlinear problems have a long history, some of which is documented in Zeidler's book [14], and the recent book by Agarwal, O'Regan and Wong [1] contains an excellent summary of the current results and applications.

An interest in triple solutions evolved from the Leggett-Williams multiple fixed-point theorem [10]. And lately, two triple fixed-point theorems due to Avery [2] and Avery and Peterson [6] have been applied to obtain triple solutions of certain boundary-value problems for ordinary differential equations as well as for their discrete analogues.

Avery and Peterson [6], generalize the fixed-point theorem of Leggett-Williams by using theory of fixed-point index and Dugundji extension theorem. An application of the theorem be given to prove the existence of three positive solutions to the following second-order discrete boundary-value problem

$$\begin{aligned}\Delta^2 x(k-1) + f(x(k)) &= 0, \quad \text{for all } k \in [a+1, b+1], \\ x(a) = x(b+2) &= 0,\end{aligned}$$

where  $f : \mathbb{R} \rightarrow \mathbb{R}$  is continuous and nonnegative for  $x \geq 0$ .

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In this paper, we concentrate in getting three positive solutions for the second-order differential equation

$$x''(t) + q(t)f(t, x(t), x'(t)) = 0, \quad 0 < t < 1 \quad (1.1)$$

subject to one of the following two pairs of boundary conditions:

$$x(0) = 0 = x(1), \quad (1.2)$$

$$x(0) = 0 = x'(1). \quad (1.3)$$

We are concerned with positive solutions to the above problem, i.e.,  $x(t) \geq 0$  on  $[0, 1]$ . In this article, it is assumed that:

- (C1)  $f \in C([0, 1] \times [0, \infty) \times \mathbb{R}, [0, \infty))$ ;
- (C2)  $q(t)$  is nonnegative measurable function defined in  $(0, 1)$ , and  $q(t)$  does not identically vanish on any subinterval of  $(0, 1)$ . Furthermore,  $q(t)$  satisfies  $0 < \int_0^1 t(1-t)q(t)dt < \infty$ .

Our main results will depend on an application of a fixed-point theorem due to Avery and Peterson which deals with fixed points of a cone-preserving operator defined on an ordered Banach space. The emphasis here is the nonlinear term be involved explicitly with the first-order derivative. To the best of the authors knowledge, there are no results for triple positive solutions by using the Leggett-Williams fixed-point theorem or its generalizations.

## 2. BACKGROUND MATERIALS AND DEFINITIONS

For the convenience of the reader, we present here the necessary definitions from cone theory in Banach spaces; these definitions can be found in recent literature.

**Definition 2.1.** Let  $E$  be a real Banach space over  $\mathbb{R}$ . A nonempty convex closed set  $P \subset E$  is said to be a cone provided that

- (i)  $au \in P$  for all  $u \in P$  and all  $a \geq 0$  and
- (ii)  $u, -u \in P$  implies  $u = 0$ .

Note that every cone  $P \subset E$  induces an ordering in  $E$  given by  $x \leq y$  if  $y - x \in P$ .

**Definition 2.2.** An operator is called completely continuous if it is continuous and maps bounded sets into precompact sets.

**Definition 2.3.** The map  $\alpha$  is said to be a nonnegative continuous concave functional on a cone  $P$  of a real Banach space  $E$  provided that  $\alpha : P \rightarrow [0, \infty)$  is continuous and

$$\alpha(tx + (1-t)y) \geq t\alpha(x) + (1-t)\alpha(y)$$

for all  $x, y \in P$  and  $0 \leq t \leq 1$ . Similarly, we say the map  $\beta$  is a nonnegative continuous convex functional on a cone  $P$  of a real Banach space  $E$  provided that  $\beta : P \rightarrow [0, \infty)$  is continuous and

$$\beta(tx + (1-t)y) \leq t\beta(x) + (1-t)\beta(y)$$

for all  $x, y \in P$  and  $0 \leq t \leq 1$ .

Let  $\gamma$  and  $\theta$  be nonnegative continuous convex functionals on  $P$ ,  $\alpha$  be a nonnegative continuous concave functional on  $P$ , and  $\psi$  be a nonnegative continuous

functional on  $P$ . Then for positive real numbers  $a, b, c$ , and  $d$ , we define the following convex sets:

$$\begin{aligned} P(\gamma, d) &= \{x \in P \mid \gamma(x) < d\}, \\ P(\gamma, \alpha, b, d) &= \{x \in P \mid b \leq \alpha(x), \gamma(x) \leq d\}, \\ P(\gamma, \theta, \alpha, b, c, d) &= \{x \in P \mid b \leq \alpha(x), \theta(x) \leq c, \gamma(x) \leq d\}, \end{aligned}$$

and a closed set

$$R(\gamma, \psi, a, d) = \{x \in P \mid a \leq \psi(x), \gamma(x) \leq d\}.$$

The following fixed-point theorem due to Avery and Peterson is fundamental in the proofs of our main results.

**Theorem 2.4** ([6]). *Let  $P$  be a cone in a real Banach space  $E$ . Let  $\gamma$  and  $\theta$  be nonnegative continuous convex functionals on  $P$ ,  $\alpha$  be a nonnegative continuous concave functional on  $P$ , and  $\psi$  be a nonnegative continuous functional on  $P$  satisfying  $\psi(\lambda x) \leq \lambda\psi(x)$  for  $0 \leq \lambda \leq 1$ , such that for some positive numbers  $M$  and  $d$ ,*

$$\alpha(x) \leq \psi(x) \quad \text{and} \quad \|x\| \leq M\gamma(x), \quad (2.1)$$

for all  $x \in \overline{P(\gamma, d)}$ . Suppose  $T : \overline{P(\gamma, d)} \rightarrow \overline{P(\gamma, d)}$  is completely continuous and there exist positive numbers  $a, b$ , and  $c$  with  $a < b$  such that

- (S1)  $\{x \in P(\gamma, \theta, \alpha, b, c, d) \mid \alpha(x) > b\} \neq \emptyset$  and  $\alpha(Tx) > b$  for  $x \in P(\gamma, \theta, \alpha, b, c, d)$ ;
- (S2)  $\alpha(Tx) > b$  for  $x \in P(\gamma, \alpha, b, d)$  with  $\theta(Tx) > c$ ;
- (S3)  $0 \notin R(\gamma, \psi, a, d)$  and  $\psi(Tx) < a$  for  $x \in R(\gamma, \psi, a, d)$  with  $\psi(x) = a$ .

Then  $T$  has at least three fixed points  $x_1, x_2, x_3 \in \overline{P(\gamma, d)}$ , such that

$$\begin{aligned} \gamma(x_i) &\leq d \quad \text{for } i = 1, 2, 3; \\ b &< \alpha(x_1); \\ a &< \psi(x_2) \quad \text{with } \alpha(x_2) < b; \\ \psi(x_3) &< a. \end{aligned}$$

### 3. EXISTENCE OF TRIPLE POSITIVE SOLUTIONS

In this section, we impose growth conditions on  $f$  which allow us to apply Theorem 2.4 to establish the existence of triple positive solutions of Problem (1.1)-(1.2), and (1.1)-(1.3).

We first deal with the boundary-value problem (1.1)-(1.2). Let  $X = C^1[0, 1]$  be endowed with the ordering  $x \leq y$  if  $x(t) \leq y(t)$  for all  $t \in [0, 1]$ , and the maximum norm,

$$\|x\| = \max \left\{ \max_{0 \leq t \leq 1} |x(t)|, \max_{0 \leq t \leq 1} |x'(t)| \right\}.$$

From the fact  $x''(t) = -f(t, x, x') \leq 0$ , we know that  $x$  is concave on  $[0, 1]$ . So, define the cone  $P \subset X$  by

$$P = \{x \in X : x(t) \geq 0, x(0) = x(1) = 0, x \text{ is concave on } [0, 1]\} \subset X.$$

Let the nonnegative continuous concave functional  $\alpha$ , the nonnegative continuous convex functional  $\theta, \gamma$ , and the nonnegative continuous functional  $\psi$  be defined on the cone  $P$  by

$$\gamma(x) = \max_{0 \leq t \leq 1} |x'(t)|, \quad \psi(x) = \theta(x) = \max_{0 \leq t \leq 1} |x(t)|, \quad \alpha(x) = \min_{\frac{1}{4} \leq t \leq \frac{3}{4}} |x(t)|.$$

**Lemma 3.1.** *If  $x \in P$ , then  $\max_{0 \leq t \leq 1} |x(t)| \leq \frac{1}{2} \max_{0 \leq t \leq 1} |x'(t)|$ .*

*Proof.* To the contrary, suppose that there exist  $t_0 \in (0, 1)$  such that  $|x(t_0)| > \frac{1}{2} \max_{0 \leq t \leq 1} |x'(t)| =: A$ . Then by the mid-value theorem there exist  $t_1 \in (0, t_0)$ ,  $t_2 \in (t_0, 1)$  such that

$$x'(t_1) = \frac{x(t_0) - x(0)}{t_0} = \frac{x(t_0)}{t_0}, \quad x'(t_2) = \frac{x(1) - x(t_0)}{1 - t_0} = \frac{-x(t_0)}{1 - t_0}.$$

Thus,  $\max_{0 \leq t \leq 1} |x'(t)| \geq \max\{|x'(t_1)|, |x'(t_2)|\} > 2A$ , it is a contradiction. The proof is complete.  $\square$

By Lemma 3.1 and their definitions, and the concavity of  $x$ , the functionals defined above satisfy:

$$\frac{1}{4}\theta(x) \leq \alpha(x) \leq \theta(x) = \psi(x), \quad \|x\| = \max\{\theta(x), \gamma(x)\} = \gamma(x), \quad (3.1)$$

for all  $x \in \overline{P(\gamma, d)} \subset P$ . Therefore, Condition (2.1) is satisfied.

Denote by  $G(t, s)$  the Green's function for boundary-value problem

$$\begin{aligned} -x''(t) &= 0, & 0 < t < 1, \\ x(0) &= x(1) = 0. \end{aligned}$$

then  $G(t, s) \geq 0$  for  $0 \leq t, s \leq 1$  and

$$G(t, s) = \begin{cases} t(1-s) & \text{if } 0 \leq t \leq s \leq 1, \\ s(1-t) & \text{if } 0 \leq s \leq t \leq 1. \end{cases}$$

Let

$$\begin{aligned} \delta &= \min \left\{ \int_{1/4}^{3/4} G(1/4, s)q(s)ds, \int_{1/4}^{3/4} G(3/4, s)q(s)ds \right\}, \\ M &= \max \left\{ \int_0^1 (1-s)q(s)ds, \int_0^1 sq(s)ds \right\}, \\ N &= \max_{0 \leq t \leq 1} \int_0^1 G(t, s)q(s)ds. \end{aligned}$$

To present our main result, we assume there exist constants  $0 < a < b \leq d/8$  such that

- (A1)  $f(t, u, v) \leq d/M$ , for  $(t, u, v) \in [0, 1] \times [0, d] \times [-d, d]$
- (A2)  $f(t, u, v) > \frac{b}{\delta}$ , for  $(t, u, v) \in [1/4, 3/4] \times [b, 4b] \times [-d, d]$ ;
- (A3)  $f(t, u, v) < \frac{a}{N}$ , for  $(t, u, v) \in [0, 1] \times [0, a] \times [-d, d]$ .

**Theorem 3.2.** *Under assumptions (A1)–(A3), the boundary-value problem (1.1)–(1.2) has at least three positive solutions  $x_1$ ,  $x_2$ , and  $x_3$  satisfying*

$$\begin{aligned} \max_{0 \leq t \leq 1} |x'_i(t)| &\leq d, \quad \text{for } i = 1, 2, 3; \\ b &< \min_{\frac{1}{4} \leq t \leq \frac{3}{4}} |x_1(t)|; \\ a &< \max_{0 \leq t \leq 1} |x_2(t)|, \quad \text{with } \min_{\frac{1}{4} \leq t \leq \frac{3}{4}} |x_2(t)| < b; \\ \max_{0 \leq t \leq 1} |x_3(t)| &< a. \end{aligned} \quad (3.2)$$

*Proof.* Problem (1.1)-(1.2) has a solution  $x = x(t)$  if and only if  $x$  solves the operator equation

$$x(t) = Tx(t) := \int_0^1 G(t, s)q(s)f(s, x(s), x'(s))ds.$$

It is well know that this operator,  $T : P \rightarrow P$ , is completely continuous. We now show that all the conditions of Theorem 2.4 are satisfied.

If  $x \in \overline{P(\gamma, d)}$ , then  $\gamma(x) = \max_{0 \leq t \leq 1} |x'(t)| \leq d$ . With Lemma 3.1 and  $\max_{0 \leq t \leq 1} |x(t)| \leq \frac{d}{2}$ , then assumption (A1) implies  $f(t, x(t), x'(t)) \leq \frac{d}{M}$ . On the other hand, for  $x \in P$ , there is  $Tx \in P$ , then  $Tx$  is concave on  $[0, 1]$ , and  $\max_{t \in [0, 1]} |(Tx)'(t)| = \max\{|(Tx)'(0)|, |(Tx)'(1)|\}$ , so

$$\begin{aligned} \gamma(Tx) &= \max_{t \in [0, 1]} |(Tx)'(t)| \\ &= \max_{t \in [0, 1]} \left| - \int_0^t sq(s)f(s, x(s), x'(s))ds + \int_t^1 (1-s)q(s)f(s, x(s), x'(s))ds \right| \\ &= \max \left\{ \int_0^1 (1-s)q(s)f(s, x(s), x'(s))ds, \int_0^1 sq(s)f(s, x(s), x'(s))ds \right\} \\ &\leq \frac{d}{M} \cdot \max \left\{ \int_0^1 (1-s)q(s)ds, \int_0^1 sq(s)ds \right\} \\ &= \frac{d}{M} \cdot M = d. \end{aligned}$$

Hence,  $T : \overline{P(\gamma, d)} \rightarrow \overline{P(\gamma, d)}$ .

To check condition (S1) of Theorem 2.4, we choose  $x(t) = 4b$ ,  $0 \leq t \leq 1$ . It is easy to see that  $x(t) = 4b \in P(\gamma, \theta, \alpha, b, 4b, d)$  and  $\alpha(x) = \alpha(4b) > b$ , and so  $\{x \in P(\gamma, \theta, \alpha, b, 4b, d) \mid \alpha(x) > b\} \neq \emptyset$ . Hence, if  $x \in P(\gamma, \theta, \alpha, b, 4b, d)$ , then  $b \leq x(t) \leq 4b, |x'(t)| \leq d$  for  $1/4 \leq t \leq 3/4$ . From assumption (A2), we have  $f(t, x(t), x'(t)) \geq \frac{b}{\delta}$  for  $1/4 \leq t \leq 3/4$ , and by the conditions of  $\alpha$  and the cone  $P$ , we have to distinguish two cases, (i)  $\alpha(Tx) = (Tx)(1/4)$  and (ii)  $\alpha(Tx) = (Tx)(3/4)$ .

In case (i), we have

$$\alpha(Tx) = (Tx)\left(\frac{1}{4}\right) = \int_0^1 G\left(\frac{1}{4}, s\right)q(s)f(s, x(s), x'(s))ds > \frac{b}{\delta} \cdot \int_{1/4}^{3/4} G\left(\frac{1}{4}, s\right)q(s)ds \geq b.$$

In case (ii), we have

$$\alpha(Tx) = (Tx)\left(\frac{3}{4}\right) = \int_0^1 G\left(\frac{3}{4}, s\right)q(s)f(s, x(s), x'(s))ds > \frac{b}{\delta} \cdot \int_{1/4}^{3/4} G\left(\frac{3}{4}, s\right)q(s)ds \geq b;$$

i.e.,

$$\alpha(Tx) > b, \text{ for all } x \in P(\gamma, \theta, \alpha, b, 4b, d).$$

This show that condition (S1) of Theorem 2.4 is satisfied.

Secondly, with (3.1) and  $b \leq \frac{d}{8}$ , we have

$$\alpha(Tx) \geq \frac{1}{4}\theta(Tx) > \frac{4b}{4} = b,$$

for all  $x \in P(\gamma, \alpha, b, d)$  with  $\theta(Tx) > 4b$ . Thus, condition (S2) of Theorem 2.4 is satisfied.

We finally show that (S3) of Theorem 2.4 also holds. Clearly, as  $\psi(0) = 0 < a$ , there holds that  $0 \notin R(\gamma, \psi, a, d)$ . Suppose that  $x \in R(\gamma, \psi, a, d)$  with  $\psi(x) = a$ . Then, by the assumption (A3),

$$\begin{aligned} \psi(Tx) &= \max_{0 \leq t \leq 1} |(Tx)(t)| \\ &= \max_{0 \leq t \leq 1} \int_0^1 G(t, s)q(s)f(s, x(s), x'(s))ds \\ &< \frac{a}{N} \cdot \max_{0 \leq t \leq 1} \int_0^1 G(t, s)q(s)ds = a. \end{aligned}$$

So, Condition (S3) of Theorem 2.4 is satisfied. Therefore, an application of Theorem 2.4 imply the boundary-value problem (1.1)-(1.2) has at least three positive solutions  $x_1, x_2$ , and  $x_3$  satisfying (3.2). The proof is complete.  $\square$

**Remark 3.3.** To apply Theorem 2.4, we only need  $T : \overline{P(\gamma, d)} \rightarrow \overline{P(\gamma, d)}$ , therefore, condition (C1) can be substituted with a weaker condition

$$(C1)' \quad f \in C([0, 1] \times [0, d/2] \times [-d, d], [0, \infty))$$

Now we deal with Problem (1.1)-(1.3). The method is just similar to what we have done above. Moreover, the solutions of Problem (1.1)-(1.3) are monotone increasing, which leads to the situation more simple. Define the cone  $P_1 \subset X$  by

$$P_1 = \{x \in X \mid x(t) \geq 0, x(0) = x'(1) = 0, x \text{ is concave and increasing on } [0, 1]\}.$$

Let the nonnegative continuous concave functional  $\alpha_1$ , the nonnegative continuous convex functional  $\theta_1, \gamma_1$ , and the nonnegative continuous functional  $\psi_1$  be defined on the cone  $P_1$  by

$$\begin{aligned} \gamma_1(x) &= \max_{t \in [0, 1]} |x'(t)| = x'(0), \quad \psi_1(x) = \theta_1(x) = \max_{t \in [0, 1]} |x(t)| = x(1), \\ \alpha_1(x) &= \min_{t \in [\frac{1}{2}, 1]} |x(t)| = x(\frac{1}{2}), \quad \text{for } x \in P_1. \end{aligned}$$

**Lemma 3.4.** If  $x \in P_1$ , then  $x(1) \leq x'(0)$ .

With Lemma 3.4, their definition, and the concavity of  $x$ , the functionals defined above satisfy

$$\frac{1}{2}\theta_1(x) \leq \alpha_1(x) \leq \theta_1(x) = \psi_1(x), \quad \|x\| = \max\{\theta_1(x), \gamma_1(x)\} \leq \gamma_1(x), \quad (3.3)$$

for all  $x \in \overline{P_1(\gamma, d)} \subset P_1$ .

Denote by  $G_1(t, s)$  is Green's function for boundary-value problem

$$\begin{aligned} -x''(t) &= 0, \quad 0 < t < 1, \\ x(0) &= x'(1) = 0. \end{aligned}$$

Then  $G_1(t, s) \geq 0$  for  $0 \leq t, s \leq 1$  and

$$G_1(t, s) = \begin{cases} t & \text{if } 0 \leq t \leq s \leq 1, \\ s & \text{if } 0 \leq s \leq t \leq 1. \end{cases}$$

Let

$$\delta_1 = \int_{\frac{1}{2}}^1 G(1/2, s)q(s)ds = \frac{1}{2} \int_{\frac{1}{2}}^1 q(s)ds,$$

$$M_1 = \int_0^1 (1-s)q(s)ds,$$

$$N_1 = \int_0^1 sq(s)ds.$$

Suppose there exist constants  $0 < a < b \leq d/2$  such that

$$(A4) \quad f(t, u, v) \leq d/M_1, \text{ for } (t, u, v) \in [0, 1] \times [0, d] \times [-d, d]$$

$$(A5) \quad f(t, u, v) > b/\delta_1, \text{ for } (t, u, v) \in [1/2, 1] \times [b, 2b] \times [-d, d]$$

$$(A6) \quad f(t, u, v) < \frac{a}{N_1}, \text{ for } (t, u, v) \in [0, 1] \times [0, a] \times [-d, d].$$

**Theorem 3.5.** *Under assumption (A4)–(A6), the boundary-value problem (1.1)–(1.3) has at least three positive solutions  $x_1, x_2,$  and  $x_3$  satisfying*

$$\begin{aligned} \max_{0 \leq t \leq 1} |x'_i(t)| &\leq d, \quad \text{for } i = 1, 2, 3; \\ b &< \min_{\frac{1}{2} \leq t \leq 1} |x_1(t)|; \\ a &< \max_{0 \leq t \leq 1} |x_2(t)|, \quad \text{with } \min_{\frac{1}{2} \leq t \leq 1} |x_2(t)| < b; \\ \max_{0 \leq t \leq 1} |x_3(t)| &< a. \end{aligned}$$

**Example.** Consider the boundary-value problem

$$\begin{aligned} x''(t) + f(t, x(t), x'(t)) &= 0, \quad 0 < t < 1, \\ x(0) = x(1) &= 0, \end{aligned} \tag{3.4}$$

where

$$f(t, u, v) = \begin{cases} e^t + \frac{9}{2}u^3 + \left(\frac{v}{3000}\right)^3 & \text{for } u \leq 8, \\ e^t + \frac{9}{2}(9-u)u^3 + \left(\frac{v}{3000}\right)^3 & \text{for } 8 \leq u \leq 9, \\ e^t + \frac{9}{2}(u-9)u^3 + \left(\frac{v}{3000}\right)^3 & \text{for } 9 \leq u \leq 10, \\ e^t + 4500 + \left(\frac{v}{3000}\right)^3 & \text{for } u \geq 10. \end{cases}$$

Choose  $a = 1, b = 2, d = 3000$ , we note  $\delta = 1/16, M = 1/2, N = 1/8$ . Consequently,  $f(t, u, v)$  satisfy

$$f(t, u, v) < \frac{a}{N} = 8, \quad \text{for } 0 \leq t \leq 1, 0 \leq u \leq 1, -3000 \leq v \leq 3000;$$

$$f(t, u, v) > \frac{b}{\delta} = 32, \quad \text{for } 1/4 \leq t \leq 3/4, 2 \leq u \leq 8, -3000 \leq v \leq 3000;$$

$$f(t, u, v) < \frac{d}{M} = 6000, \quad \text{for } 0 \leq t \leq 1, 0 \leq u \leq 1500, -3000 \leq v \leq 3000.$$

Then all assumptions of Theorem 3.2 hold. Thus, with Theorem 3.2, Problem (3.4) has at least three positive solutions  $x_1, x_2, x_3$  such that

$$\begin{aligned} \max_{0 \leq t \leq 1} |x'_i(t)| &\leq 3000, \quad \text{for } i = 1, 2, 3; \\ 2 &< \min_{\frac{1}{4} \leq t \leq \frac{3}{4}} |x_1(t)|; \\ 1 &< \max_{0 \leq t \leq 1} |x_2(t)|, \quad \text{with } \min_{\frac{1}{4} \leq t \leq \frac{3}{4}} |x_2(t)| < 2; \\ \max_{0 \leq t \leq 1} |x_3(t)| &< 1. \end{aligned}$$

**Remark 3.6.** The early results, see [1, 2, 3, 5, 6, 10], for example, are not applicable to the above problem. In conclusion, we see that the nonlinear term is involved in first derivative explicitly.

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