

MIXED TYPE BOUNDARY-VALUE PROBLEMS OF SECOND-ORDER DIFFERENTIAL SYSTEMS WITH P-LAPLACIAN

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ABSTRACT. In this article we show the existence of solutions to a mixed boundary-value problem of second-order differential systems with a p -Laplacian. The associated Hamiltonian actions are indefinite and the discussion of the existence of solutions is due to the application of duality principle.

1. INTRODUCTION

Second-order differential systems that include the p -Laplacian appear in physical application; see for example [5]. In this article, we study mixed type boundary-value problems of the form

$$\begin{aligned}(\varphi_p(x'))' + \nabla F(t, x) &= 0, \quad p \geq 2, \\ x(0) = x'(1) &= 0,\end{aligned}\tag{1.1}$$

where $x \in \mathbb{R}^n$, $\varphi_p(x) = (\varphi_p(x_1), \dots, \varphi_p(x_n))^T$ with $\varphi_p(s) = |s|^{p-2}s$ for $s \in \mathbb{R}$, $F : [0, 1] \times \mathbb{R}^n \rightarrow \mathbb{R}$ is measurable in t for all $x \in \mathbb{R}^n$ and continuously differentiable in x for a.e. $t \in [0, 1]$. Also we study systems of the form

$$\begin{aligned}(\psi_p(x'))' + \nabla F(t, x) &= 0, \quad p \geq 2, \\ x(0) = x'(1) &= 0,\end{aligned}\tag{1.2}$$

where $\psi_p(x) = |x|^{p-2}x$.

When $\lim_{|x| \rightarrow \infty} F(t, x) = -\infty$, it is easy to obtain a solution of (1.1), by using a minimizing sequence of this functional

$$\Phi(x) = \int_0^1 [\Phi_p(x'(t)) - F(t, x(t))] dt,$$

where $\Phi_p(x'(t)) = \sum_{i=1}^n \frac{1}{p} |x'_i|^p$. However, such an approach is not applicable if $\lim_{|x| \rightarrow \infty} F(t, x) = +\infty$, since $\Phi(x)$ does not admit maximum, and does not admit minimum. In such a case, for $\alpha > 0$, we set $u = (u_1, u_2) = (x, -\varphi_p(\alpha x'))$ for (1.1),

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and $u = (u_1, u_2) = (x, -\psi_p(\alpha x'))$ for (1.2), $\alpha > 0$. Then (1.1) becomes

$$\begin{aligned} -u_2' + \varphi_p(\alpha)\nabla F(t, u_1) &= 0, \\ u_1' + \frac{1}{\alpha}\varphi_q(u_2) &= 0, \\ u_1(0) = u_2(1) &= 0, \end{aligned}$$

and (1.2) becomes

$$\begin{aligned} -u_2' + \psi_p(\alpha)\nabla F(t, u_1) &= 0, \\ u_1' + \frac{1}{\alpha}\psi_q(u_2) &= 0, \\ u_1(0) = u_2(1) &= 0. \end{aligned}$$

So (1.1) and (1.2) become

$$\begin{aligned} J\dot{u} + \nabla G(t, u) &= 0, \\ u_1(0) = u_2(1) &= 0, \end{aligned} \tag{1.3}$$

and

$$\begin{aligned} J\dot{u} + \nabla H(t, u) &= 0, \\ u_1(0) = u_2(1) &= 0, \end{aligned} \tag{1.4}$$

respectively, where

$$\begin{aligned} G(t, u) &= \Phi_q(u_2) + \varphi_p(\alpha)F(t, u_1) = \sum_{i=1}^n \frac{1}{q\alpha} |u_{2,i}|^q + \varphi_p(\alpha)F(t, u_1), \\ H(t, u) &= \tilde{\Phi}_q(u_2) + \varphi_p(\alpha)F(t, u_1) = \frac{1}{q\alpha} |u_2|^q + \varphi_p(\alpha)F(t, u_1), \end{aligned}$$

with $u_1 = (u_{1,1}, \dots, u_{1,n})$, $u_2 = (u_{2,1}, \dots, u_{2,n})$, $q = \frac{p}{p-1}$,

$$J = \begin{pmatrix} 0 & -I_n \\ I_n & 0 \end{pmatrix}$$

where I_n is the $n \times n$ identity matrix. Then $G : [0, 1] \times \mathbb{R}^{2n} \rightarrow \mathbb{R}$ is measurable in t for all $u \in \mathbb{R}^{2n}$ and continually differentiable in u for a.e. $t \in [0, 1]$. Furthermore, if F is strictly convex in u_1 , then G and H are strictly convex in u .

When $n = 1$, different types of BVPs have been studied there is a series of results [1, 2, 3, 4], whereas there are only a few results for the case $n \geq 2$, except periodic boundary value problems in [6, 7].

Let $X = \{u \in C([0, 1], \mathbb{R}^{2n}) : u_1(0) = u_2(1) = 0\}$. For $u \in X$ we construct functionals in the forms

$$\Psi(u) = \int_0^1 \left[\frac{1}{2}(J\dot{u}, u) + G(t, u) \right] dt, \tag{1.5}$$

$$\mathcal{K}(u) = \int_0^1 \left[\frac{1}{2}(J\dot{u}, u) + H(t, u) \right] dt. \tag{1.6}$$

The Euler equations $\Psi(u)$ and $\mathcal{K}(u)$ are the differential systems in (1.3) and (1.4), respectively. The boundary conditions in (1.3) and (1.4) are given by the definition of X .

Let $u_k(t) = (u_{k,1}(t), u_{k,2}(t)) = (\cos \lambda_k t \cdot c, \sin \lambda_k t \cdot c)$ with $c = (c_1, \dots, c_n)$, $\lambda_k = \frac{(2k+1)\pi}{2}$ and $|c| = 1$. Then

$$\begin{aligned} \frac{1}{2} \int_0^1 (J\dot{u}_k(t), u_k(t)) dt &= \frac{\lambda_k}{2} \int_0^1 [-\cos^2 \lambda_k t |c|^2 - \sin^2 \lambda_k t |c|^2] dt \\ &= -\frac{1}{2} \lambda_k = -\frac{(2k+1)\pi}{4} \rightarrow \mp \infty \end{aligned}$$

as $k \rightarrow \pm\infty$. So $\Psi(u)$ and $\mathcal{K}(u)$ are neither bounded from below nor from above.

Since $G(t, u)$ is continually differentiable in u and strictly convex with respect to u , we can make Fenchel transform

$$G^*(t, \dot{v}) = \sup_{u \in \mathbb{R}^{2n}} [(\dot{v}, u) - G(t, u)]. \quad (1.7)$$

By the transform theory, there is only one u_v for v such that

$$(\dot{v}, u_v) - G(t, u_v) = \sup_{u \in \mathbb{R}^{2n}} [(\dot{v}, u) - G(t, u)].$$

Therefore $\dot{v} = \nabla G(t, u_v)$, $u_v = \nabla G^*(t, \dot{v})$ and

$$G(t, u_v) + G^*(t, \dot{v}) = (\dot{v}, u_v).$$

Let $u = u_v$, we have the relations

$$G(t, u) + G^*(t, \dot{v}) = (\dot{v}, u)$$

$$\dot{v} = \nabla G(t, u), \quad u = \nabla G^*(t, \dot{v})$$

and among them any one implies the others.

The same is true for the relations

$$H(t, u) + H^*(t, \dot{v}) = (\dot{v}, u)$$

$$\dot{v} = \nabla H(t, u), \quad u = \nabla H^*(t, \dot{v})$$

where $H^*(t, \dot{v}) = \sup_{u \in \mathbb{R}^{2n}} [(\dot{v}, u) - H(t, u)]$. With the duality we aim to prove the following theorem.

Theorem 1.1. *Suppose $F(t, x)$ is measurable in t for all $x \in \mathbb{R}^n$, strictly convex and lower semicontinuous (l.s.c.) in x for a.e. $t \in [0, 1]$ and there are $a \in C(\mathbb{R}^n, \mathbb{R}^+)$, $b \in L^2([0, 1], \mathbb{R}^+)$ such that*

$$|\nabla F(t, x)| \leq b(t)a(|x|)$$

and there are $\delta > 0$, ($\delta \in (0, \frac{\pi^2}{4})$ if $p = 2$), and $\beta, \gamma \geq 0$ such that

$$-\beta \leq F(t, x) \leq \frac{\delta}{2}|x|^2 + \gamma.$$

Then (1.1) has at least one solution.

Theorem 1.2. *Under the assumptions of Theorem 1.1, system (1.2) has at least one solution.*

2. PRELIMINARIES

To prove our main theorems, we use the following propositions.

Proposition 2.1. *Assume $F : [0, 1] \times \mathbb{R}^n \rightarrow \mathbb{R}$ and $F(t, x)$ is strictly convex in x for all $t \in [0, 1]$ and there are $\alpha > 0$, $\beta(t), \gamma(t) \geq 0$ such that*

$$-\beta(t) \leq F(t, x) \leq \frac{\alpha}{2}|x|^2 + \gamma(t).$$

Then for $v = \nabla F(t, x)$ it holds that

$$|v| \leq 2\alpha(|x| + \beta(t) + \gamma(t)) + 1, \quad \forall t \in [0, 1].$$

Proof. On the one hand, by $v = \nabla F(t, x) \Leftrightarrow F^*(t, v) = (v, x) - F(t, x)$, we have

$$F^*(t, v) \leq (v, x) + \beta(t), \quad \forall t \in [0, 1]. \quad (2.1)$$

On the other hand,

$$\begin{aligned} F^*(t, v) &= \sup_{x \in \mathbb{R}^n} [(v, x) - F(t, x)] \\ &\geq \sup_{x \in \mathbb{R}^n} [(v, x) - \frac{\alpha}{2}|x|^2 - \gamma(t)] = \frac{1}{2\alpha}|v|^2 - \gamma(t), \quad \forall t \in [0, 1]. \end{aligned} \quad (2.2)$$

By (2.1) and (2.2),

$$|v|^2 \leq 2\alpha[(v, x) + \beta(t) + \gamma(t)], \quad \forall t \in [0, 1]. \quad (2.3)$$

If $|v| \leq 1$, the result is obvious. If $|v| > 1$, by (2.3), $|v|^2 \leq 2\alpha[|v||x| + \beta(t)|v| + \gamma(t)|v|]$. The result also follows. \square

Proposition 2.2. *If $u \in X = \{x \in H^1([0, 1], \mathbb{R}^{2n}) : x_1(0) = x_2(1) = 0\}$, then*

$$|u|_2^2 \leq \frac{4}{\pi^2} |\dot{u}|_2^2. \quad (2.4)$$

Proof. Let $u = (u_1, u_2)$, $u_1, u_2 \in \mathbb{R}^n$. From

$$\begin{aligned} \dot{u}(t) &= \lambda J u(t), \\ u_1(0) &= u_2(1) = 0, \end{aligned} \quad (2.5)$$

and the expression $e^{\lambda J t} = \cos(\lambda t)I + \sin(\lambda t)J$, we have the set of eigenvalues λ_k of (2.5)

$$\lambda_k = \frac{(2k+1)\pi}{2}, \quad k = 0, \pm 1, \pm 2, \dots$$

Then for each λ_k , $k = 0, 1, 2, 3, \dots$, (2.5) possesses $2n$ -dimensional vector space

$$u_k(t) = \begin{pmatrix} \sin(\lambda_k t) C_{1,k} \\ \cos(\lambda_k t) C_{2,k} \end{pmatrix},$$

where $C_{1,k}, C_{2,k} \in \mathbb{R}^n$ are arbitrary vectors. Then $u \in X$ can be expressed as

$$u(t) = \begin{pmatrix} \sum_{k=0}^{\infty} \sin(\lambda_k t) C_{1,k} \\ \sum_{k=0}^{\infty} \cos(\lambda_k t) C_{2,k} \end{pmatrix}, \quad C_{1,k}, C_{2,k} \in \mathbb{R}^n.$$

Then

$$\begin{aligned} |u|_2^2 &= \sum_{k=0}^{\infty} \left[\int_0^1 \sin^2 \lambda_k t dt \cdot |C_{1,k}|^2 + \int_0^1 \cos^2 \lambda_k t dt \cdot |C_{2,k}|^2 \right] \\ &= \frac{1}{2} \sum_{k=0}^{\infty} [|C_{1,k}|^2 + |C_{2,k}|^2], \end{aligned}$$

$$|\dot{u}|_2^2 = \frac{1}{2} \sum_{k=0}^{\infty} \lambda_k^2 (|C_{1,k}|^2 + |C_{2,k}|^2) \geq \frac{1}{2} \sum_{k=0}^{\infty} \frac{\pi^2}{4} (|C_{1,k}|^2 + |C_{2,k}|^2),$$

and hence (2.4) holds. \square

Proposition 2.3. *If $u \in X$, then*

$$\int_0^1 (J\dot{u}, u) dt \geq -\frac{2}{\pi} |\dot{u}|_2^2.$$

Proof. The result follows directly from the calculation

$$\begin{aligned} \int_0^1 (J\dot{u}, u) dt &\geq - \int_0^1 |J\dot{u}| \cdot |u| dt \\ &\geq - \left[\int_0^1 |J\dot{u}|^2 dt \cdot \int_0^1 |u|^2 dt \right]^{1/2} \\ &= - \left[\int_0^1 |\dot{u}|^2 dt \cdot \frac{4}{\pi^2} \int_0^1 |\dot{u}|^2 dt \right]^{1/2} \\ &= -\frac{2}{\pi} |\dot{u}|_2^2. \end{aligned}$$

\square

Proposition 2.4. *Under the conditions in Theorem 1.1, we can choose a suitable $\alpha > 0$ so that after the transform $u = (u_1, u_2) = (x, -\varphi_p(\alpha\dot{x}))$, the function $G(t, u)$ in BVP (1.3) satisfies*

$$-\xi \leq G(t, u) \leq \frac{l}{2} |u|^2 + \eta, \quad (2.6)$$

where $\xi, \eta \geq 0, l \in (0, \frac{\pi}{2})$ are appropriate real numbers.

Proof. If $p = 2$, then $\delta \in (0, \pi^2/4)$. Choose $\alpha = 1/\sqrt{\delta}$. One get $G(t, u) = \frac{\sqrt{\delta}}{2} |u_2|^2 + \frac{1}{\sqrt{\delta}} F(t, u_1)$ and

$$-\frac{\beta}{\sqrt{\delta}} \leq G(t, u) \leq \frac{\sqrt{\delta}}{2} (|u_1|^2 + |u_2|^2) + \frac{\gamma}{\sqrt{\delta}}.$$

Let $\xi = \beta/\sqrt{\delta}, \eta = \gamma/\sqrt{\delta}, l = \sqrt{\delta}$. Obviously $\xi, \eta > 0, l \in (0, \frac{\pi}{2})$.

If $p > 2$, then $q \in (1, 2)$. Without loss of generality, assume that $\delta > \pi^2/4$. Let $\alpha = (\pi/4\delta)^{q-1}$, then

$$\begin{aligned} -\varphi_p(\alpha)\beta &\leq G(t, u) \leq \frac{n}{\alpha q} |u_2|^q + \varphi_p(\alpha)F(t, u_1) \\ &\leq \frac{n}{\alpha q} |u_2|^q + \frac{\delta\varphi_p(\alpha)}{2} |u_1|^2 + \varphi_p(\alpha)\gamma \\ &= \frac{n}{\alpha q} |u_2|^q + \frac{\pi}{8} |u_1|^2 + \varphi_p(\alpha)\gamma. \end{aligned}$$

It follows from $q \in (1, 2)$ that there is $M > 0$ such that

$$\frac{n}{\alpha q} |u_2|^q \leq M + \frac{\pi}{8} |u_2|^2.$$

Let $\xi = \varphi_p(\alpha)\beta, \eta = M + \varphi_p(\alpha)\gamma, l = \frac{\pi}{4}$. Then it holds

$$-\xi \leq G(t, u) \leq \frac{l}{2} |u|^2 + \eta.$$

\square

For the rest of this article, we assume $G(t, u)$ satisfies (2.6). Similarly we can prove the following result.

Proposition 2.5. *Under the conditions in Theorem 1.2, there is an $\alpha > 0$ such that after the transform $u = (u_1, u_2) = (x, -\psi_p(\alpha \dot{x}))$, the function H in (1.4) satisfies*

$$-\xi \leq H(t, u) \leq \frac{l}{2}|u|^2 + \eta, \quad (2.7)$$

where $\xi, \eta \geq 0$, $l \in (0, \frac{\pi}{2})$ are some real numbers.

In the Clarke transform $G^*(t, \dot{v}) = \sup_{u \in \mathbb{R}^{2n}} [(\dot{v}, u) - G(t, u)]$, $G^*(t, u)$ is convex in u . On the other hand, if

$$\begin{aligned} G_\varepsilon(t, u) &= \frac{\varepsilon}{2}(u, u) + G(t, u), \\ G_\varepsilon^*(t, \dot{v}) &= \sup_{u \in \mathbb{R}^{2n}} [(\dot{v}, u) - G_\varepsilon(t, u)], \end{aligned}$$

then $G_\varepsilon(t, u)$ is strictly convex in u and satisfies $\lim_{|u| \rightarrow \infty} \frac{G_\varepsilon(t, u)}{|u|} = \infty$. Hence $G_\varepsilon^*(t, \dot{v})$ is differentiable in \dot{v} ; i.e., $\nabla G_\varepsilon^*(t, y)$ is continuous in y . This time we have

$$-\xi + \frac{\varepsilon}{2}|u|^2 \leq G_\varepsilon(t, u) \leq \frac{l + \varepsilon}{2}|u|^2 + \eta \quad (2.8)$$

and

$$\begin{aligned} G_\varepsilon^*(t, \dot{v}) &= \sup_{u \in \mathbb{R}^{2n}} [(\dot{v}, u) - G_\varepsilon(t, u)] \geq \sup_{u \in \mathbb{R}^{2n}} [(\dot{v}, u) - \frac{l + \varepsilon}{2}|u|^2 - \eta] = \frac{1}{2(l + \varepsilon)}|\dot{v}|^2 - \eta. \\ G_\varepsilon^*(t, \dot{v}) &\leq \frac{1}{2\varepsilon}|\dot{v}|^2 + \xi. \end{aligned} \quad (2.9)$$

Let $\dot{v} \in \partial G_\varepsilon(t, u)$. One has

$$G_\varepsilon^*(t, \dot{v}) = (\dot{v}, u) - G_\varepsilon(t, u) \leq (\dot{v}, u) - \frac{\varepsilon}{2}|u|^2 + \xi$$

and

$$\frac{1}{2(l + \varepsilon)}|\dot{v}|^2 - \eta \leq |\dot{v}||u| + \xi,$$

which implies

$$|\dot{v}| \leq 1 + 2(l + \varepsilon)(|u| + \xi + \eta). \quad (2.10)$$

Similarly for $u \in \partial G_\varepsilon^*(t, \dot{v})$, we have

$$|u| \leq 1 + \frac{2}{\varepsilon}(|\dot{v}| + \xi + \eta). \quad (2.11)$$

Let $\varepsilon > 0$ be such that $l + \varepsilon \in (0, \frac{\pi}{2})$. Take in account the boundary-value problem

$$\begin{aligned} J\dot{u} + \nabla G_\varepsilon(t, u) &= 0 \\ u_1(0) &= u_2(1) = 0, \end{aligned} \quad (2.12)$$

whose functional is

$$\Psi_\varepsilon(u) = \int_0^1 \left[\frac{1}{2}(J\dot{u}, u) + G_\varepsilon(t, u) \right] dt.$$

Let $v = -Ju$. Then

$$\Psi_\varepsilon(u) = -\frac{1}{2} \int_0^1 (J\dot{u}, u) dt + \int_0^1 [(J\dot{u}, u) + G_\varepsilon(t, u)] dt$$

$$\begin{aligned}
&= -\frac{1}{2} \int_0^1 (J\dot{u}, u) dt - \int_0^1 [(\dot{v}, u) - G_\varepsilon(t, u)] dt \\
&= -\int_0^1 \left[\frac{1}{2} (J\dot{v}, v) + G_\varepsilon^*(t, \dot{v}) \right] dt =: -\mathcal{K}_\varepsilon(v).
\end{aligned}$$

Proposition 2.6. *Under the conditions in Theorem 1.1, \mathcal{K}_ε has one critical point $v_\varepsilon \in Y = \{y \in H^1([0, 1], \mathbb{R}^{2n}) : y_1(1) = 0, y_2(0) = 0\}$, which minimize the value of \mathcal{K}_ε and is uniformly bounded below for all $\varepsilon \in (0, \frac{\pi}{2} - l)$. Furthermore $u_\varepsilon = Jv_\varepsilon$ is a solution of BVP (2.12).*

Proof. It follows from

$$G_\varepsilon(t, u) \leq \frac{l + \varepsilon}{2} |u|^2 + \eta =: G(u)$$

that

$$G_\varepsilon^*(t, v) \geq G^*(\dot{v}) = \sup_{u \in \mathbb{R}^{2n}} [(\dot{v}, u) - G(u)] = \frac{1}{2(l + \varepsilon)} |\dot{v}|^2 - \eta$$

and then

$$\mathcal{K}_\varepsilon(v) \geq \frac{1}{2} \left(\frac{1}{l + \varepsilon} - \frac{2}{\pi} \right) \int_0^1 |\dot{v}(t)|^2 dt - \int_0^1 \eta(t) dt \geq \alpha_0 \|\dot{v}\|_2^2 - \eta_0,$$

where $\eta_0 = \int_0^1 \eta(t) dt$, $\alpha_0 = \frac{1}{2} \left(\frac{1}{l + \varepsilon} - \frac{2}{\pi} \right) > 0$. Obviously $\mathcal{K}_\varepsilon(v) \rightarrow +\infty$ as $\|\dot{v}\|_2 \rightarrow \infty$ and uniformly bounded below. Let

$$\mathcal{K}_{\varepsilon 1}(v) = \frac{1}{2} \int_0^1 (J\dot{v}, v) dt, \quad \mathcal{K}_{\varepsilon 2}(v) = \int_0^1 G_\varepsilon^*(t, \dot{v}) dt.$$

Both $\mathcal{K}_{\varepsilon 1}$ and $\mathcal{K}_{\varepsilon 2}$ are weakly lower semi-continuous (w.l.s.c.) imply \mathcal{K}_ε is w.l.s.c. and then \mathcal{K}_ε possesses one minimum at some point $v_\varepsilon \in Y$.

At the same time, by $L(t, x, y) = \frac{1}{2} (Jy, x) + G_\varepsilon^*(t, y)$, we have from (2.8) (2.9) and (2.11) that

$$\begin{aligned}
|L(t, x, y)| &\leq \frac{1}{2} |x| |y| + \frac{1}{2\varepsilon} |y|^2 + \xi, \\
|\nabla_x L(t, x, y)| &= \frac{1}{2} |y|,
\end{aligned}$$

$$|\nabla_y L(t, x, y)| \leq \frac{1}{2} |x| + |\nabla_y G_\varepsilon^*(t, y)| \leq \frac{1}{2} |x| + 1 + \frac{2}{\varepsilon} (|y| + \xi + \eta),$$

and then \mathcal{K}_ε is continuously differentiable on Y . As for all $w \in Y$,

$$\begin{aligned}
\langle \mathcal{K}'_\varepsilon(v), w \rangle &= \int_0^1 \left[\frac{1}{2} (J\dot{v}_\varepsilon, w) - \frac{1}{2} (Jv_\varepsilon, \dot{w}) + (\nabla G_\varepsilon^*(t, \dot{v}_\varepsilon), \dot{w}) \right] dt \\
&= \int_0^1 (-Jv_\varepsilon + \nabla G_\varepsilon^*(t, \dot{v}_\varepsilon), \dot{w}) dt = 0.
\end{aligned}$$

One gets $Jv_\varepsilon = \nabla G_\varepsilon^*(t, \dot{v}_\varepsilon)$, i.e., $u_\varepsilon = \nabla G_\varepsilon^*(t, \dot{v}_\varepsilon)$. From the duality principle, it holds

$$\dot{v}_\varepsilon = \nabla G_\varepsilon(t, u)$$

and hence

$$-J\dot{u}_\varepsilon = \nabla G_\varepsilon(t, u);$$

i.e.,

$$J\dot{u}_\varepsilon + \nabla G_\varepsilon(t, u) = 0.$$

Clearly $v_\varepsilon \in Y$ implies $u_\varepsilon \in X$. □

Let $\varepsilon \in (0, \frac{\pi}{2} - l)$ and $H_\varepsilon(t, u) = H(t, u) + \frac{\varepsilon}{2}|u|^2$. Consider the system

$$\begin{aligned} J\dot{u} + \nabla H_\varepsilon(t, u) &= 0, \\ u_1(0) &= u_2(0) = 0. \end{aligned} \quad (2.13)$$

From $v = -Ju$ one has

$$\begin{aligned} \mathcal{K}_\varepsilon(u) &= \int_0^1 \left[\frac{1}{2}(J\dot{u}, u) + H_\varepsilon(t, u) \right] dt \\ &= - \int_0^1 \left[\frac{1}{2}(J\dot{v}, v) + H_\varepsilon^*(t, \dot{v}) \right] dt =: -\Pi_\varepsilon(v), \end{aligned}$$

where $H_\varepsilon^*(t, \dot{v}) = \sup_{u \in \mathbb{R}^{2n}} [(v, u) - H_\varepsilon(t, u)]$.

The following proposition can be proved in a similar way as Proposition 2.5.

Proposition 2.7. *Under the conditions given in Theorem 1.2, Π_ε has one critical point $v_\varepsilon \in Y = \{y \in H^1([0, 1], \mathbb{R}^{2n}) : y_1(1) = 0, y_2(0) = 0\}$, which minimize the value of \mathcal{K}_ε and is uniformly bounded below for all $\varepsilon \in (0, \frac{\pi}{2} - l)$. Furthermore $u_\varepsilon = Jv_\varepsilon$ is a solution of (2.13).*

3. PROOF OF MAIN THEOREMS

Proof of Theorem 1.1. In Proposition 2.5 we have proven that for each $\varepsilon \in (0, \frac{\pi}{2} - l)$, BVP (2.12) has a solution $u_\varepsilon = Jv_\varepsilon$, and $\mathcal{K}_\varepsilon(v_\varepsilon)$ is the minimum of \mathcal{K}_ε on Y with $\mathcal{K}_\varepsilon(v_\varepsilon) \geq -\eta_0 + \alpha_0 \|\dot{v}_\varepsilon\|_2^2$. Furthermore,

$$G(t, u) \leq G_\varepsilon(t, u)$$

implies

$$G_\varepsilon^*(t, \dot{v}) \leq G^*(t, \dot{v}).$$

So

$$\alpha_0 \|\dot{v}_\varepsilon\|_2^2 - \eta_0 \leq \mathcal{K}_\varepsilon(v_\varepsilon) \leq \mathcal{K}_\varepsilon(0) = \int_0^1 G^*(t, 0) dt = c < \infty$$

and then there is a $c_1 > 0$ such that

$$\|\dot{v}_\varepsilon\|_2^2 < c_1^2,$$

which in turn implies

$$\|\dot{u}_\varepsilon\|_2 = \|J\dot{v}_\varepsilon\|_2 < c_1$$

and there is $c_2 > 0$ such that $\|u_\varepsilon\|_2 < c_2$. Therefore, there is a $c_3 > 0$ such that

$$\|u_\varepsilon\|_X < c_3.$$

Since X is reflexive, there is a sequence $\{u_{\varepsilon_n}\} \subset \{u_\varepsilon : 0 < \varepsilon < \frac{\pi}{2} - l\}$ such that $u_{\varepsilon_n} \rightharpoonup u_0 \in X \subset H^1$ as $\varepsilon_n \rightarrow 0$ when $n \rightarrow \infty$. Hence

$$u_{\varepsilon_n} \rightarrow u_0 \quad \text{uniformly in } C([0, 1], \mathbb{R}^{2n}).$$

It follows from $J\dot{u}_{\varepsilon_n}(t) + \nabla G_\varepsilon(t, u_{\varepsilon_n}(t)) = 0$ that

$$J(u_{\varepsilon_n}(t) - u_{\varepsilon_n}(0)) + \int_0^t [\varepsilon_n u_\varepsilon(s) + \nabla G(s, u_{\varepsilon_n}(s))] ds = 0$$

and then

$$J(u_0(t) - u_0(0)) + \int_0^t \nabla G(s, u_0(s)) ds = 0.$$

Consequently,

$$J\dot{u}_0(t) + \nabla G(t, u_0(t)) = 0$$

and $u_0 \in X$ implies $u_{0,1}(0) = u_{0,2}(1) = 0$. That is to say, $u_0(t)$ is a solution to (1.3). Then $x(t) = u_{0,1}(t)$ is a solution to (1.1). Theorem 1.1 is now proved. \square

Theorem 1.2 is proved in a similar way as Theorem 1.1.

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