

POSITIVE SOLUTIONS TO A GENERALIZED SECOND-ORDER THREE-POINT BOUNDARY-VALUE PROBLEM ON TIME SCALES

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ABSTRACT. Let \mathbb{T} be a time scale with $0, T \in \mathbb{T}$. We investigate the existence and multiplicity of positive solutions to the nonlinear second-order three-point boundary-value problem

$$\begin{aligned}u^{\Delta\nabla}(t) + a(t)f(u(t)) &= 0, \quad t \in [0, T] \subset \mathbb{T}, \\u(0) &= \beta u(\eta), \quad u(T) = \alpha u(\eta)\end{aligned}$$

on time scales \mathbb{T} , where $0 < \eta < T$, $0 < \alpha < \frac{T}{\eta}$, $0 < \beta < \frac{T - \alpha\eta}{T - \eta}$ are given constants.

1. INTRODUCTION

In recent years, many authors have begun to pay attention to the study of boundary-value problems on time scales. Here two-point boundary-value problems have been extensively studied; see [1, 2, 3, 4, 5] and the references therein. However, the research for three-point boundary-value problems is still a fairly new subject, even though it is growing rapidly; see [6, 7, 8, 9].

In 2002, inspired by the study of the existence of positive solutions in [10] for the three-point boundary-value problem of differential equations, Anderson [9] considered the following three-point boundary-value problem on a time scale \mathbb{T} ,

$$u^{\Delta\nabla}(t) + a(t)f(u(t)) = 0, \quad t \in [0, T] \subset \mathbb{T}, \quad (1.1)$$

$$u(0) = 0, \quad u(T) = \alpha u(\eta). \quad (1.2)$$

He investigated the existence of at least one positive solution and of at least three positive solutions for the problem (1.1)-(1.2) by using Guo-Krasnoselskii's fixed-point theorem and Leggett-Williams fixed-point theorem, respectively.

In this paper, we extend Anderson's results to the more general boundary-value problem on time scale \mathbb{T} ,

$$u^{\Delta\nabla}(t) + a(t)f(u(t)) = 0, \quad t \in [0, T] \subset \mathbb{T}, \quad (1.3)$$

$$u(0) = \beta u(\eta), \quad u(T) = \alpha u(\eta), \quad (1.4)$$

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where $\alpha > 0$, $\beta \geq 0$, $\eta \in (0, T) \subset \mathbb{T}$ are given constants. Clearly if $\beta = 0$, then (1.4) reduces to (1.2). We also point out that when $\mathbb{T} = \mathbb{R}$, $\beta = 0$, (1.3)-(1.4) becomes a boundary-value problem of differential equations and just is the problem considered in [10]; when $\mathbb{T} = \mathbb{Z}$, $\beta = 0$, (1.3)-(1.4) becomes a boundary-value problem of difference equations and just is the problem considered in [11]. We will use Guo-Krasnoselskii's fixed-point theorem and Leggett-Williams fixed-point theorem to investigate the existence and multiplicity of positive solutions for the problem (1.3)-(1.4). Our main results extend the main results of Ma[10], Anderson[9], Ma and Raffoul[11].

The rest of the paper is arranged as follows: we state some basic time-scale definitions and prove several preliminary results in Section 2. Section 3 is devoted to the existence of a positive solution of (1.3)-(1.4), the main tool being the Guo-Krasnoselskii's fixed-point theorem. Next in Section 4, we give a multiplicity result by using the Leggett-Williams fixed-point theorem. Finally we give two examples to illustrate our results in Section 5.

2. PRELIMINARIES

For convenience, we list here the following definitions which are needed later.

A time scale \mathbb{T} is an arbitrary nonempty closed subset of real numbers \mathbb{R} . The operators σ and ρ from \mathbb{T} to \mathbb{T} , defined by [12],

$$\begin{aligned}\sigma(t) &= \inf\{\tau \in \mathbb{T} : \tau > t\} \in \mathbb{T}, \\ \rho(t) &= \sup\{\tau \in \mathbb{T} : \tau < t\} \in \mathbb{T}\end{aligned}$$

are called the *forward jump operator* and the *backward jump operator*, respectively. In this definition

$$\inf \emptyset := \sup \mathbb{T}, \quad \sup \emptyset := \inf \mathbb{T}.$$

The point $t \in \mathbb{T}$ is *left-dense*, *left-scattered*, *right-dense*, *right-scattered* if $\rho(t) = t$, $\rho(t) < t$, $\sigma(t) = t$, $\sigma(t) > t$, respectively.

Let $f : \mathbb{T} \rightarrow \mathbb{R}$ and $t \in \mathbb{T}$ (assume t is not left-scattered if $t = \sup \mathbb{T}$), then the *delta derivative of f at the point t* is defined to be the number $f^\Delta(t)$ (provided it exists) with the property that for each $\epsilon > 0$ there is a neighborhood U of t such that

$$|f(\sigma(t)) - f(s) - f^\Delta(t)(\sigma(t) - s)| \leq |\sigma(t) - s|, \quad \text{for all } s \in U.$$

Similarly, for $t \in \mathbb{T}$ (assume t is not right-scattered if $t = \inf \mathbb{T}$), the *nabla derivative of f at the point t* is defined in [1] to be the number $f^\nabla(t)$ (provided it exists) with the property that for each $\epsilon > 0$ there is a neighborhood U of t such that

$$|f(\rho(t)) - f(s) - f^\nabla(t)(\rho(t) - s)| \leq |\rho(t) - s|, \quad \text{for all } s \in U.$$

A function f is *left-dense continuous* (i.e. ld-continuous), if f is continuous at each left-dense point in \mathbb{T} and its right-sided limit exists at each right-dense point in \mathbb{T} . It is well-known[13] that if f is ld-continuous, then there is a function $F(t)$ such that $F^\nabla(t) = f(t)$. In this case, it is defined that

$$\int_a^b f(t) \nabla t = F(b) - F(a).$$

For the rest of this article, \mathbb{T} denotes a time scale with $0, T \in \mathbb{T}$. Also we denote the set of left-dense continuous functions from $[0, T] \subset \mathbb{T}$ to $E \subset \mathbb{R}$ by $C_{ld}([0, T], E)$,

which is a Banach space with the maximum norm $\|u\| = \max_{t \in [0, T]} |u(t)|$. We now state and prove several lemmas before stating our main results.

Lemma 2.1. *Let $\beta \neq \frac{T-\alpha\eta}{T-\eta}$. Then for $y \in C_{ld}([0, T], \mathbb{R})$, the problem*

$$u^{\Delta\nabla}(t) + y(t) = 0, \quad t \in [0, T] \subset \mathbb{T}, \quad (2.1)$$

$$u(0) = \beta u(\eta), \quad u(T) = \alpha u(\eta) \quad (2.2)$$

has a unique solution

$$\begin{aligned} u(t) = & - \int_0^t (t-s)y(s)\nabla s + \frac{(\beta-\alpha)t - \beta T}{(T-\alpha\eta) - \beta(T-\eta)} \int_0^\eta (\eta-s)y(s)\nabla s \\ & + \frac{(1-\beta)t + \beta\eta}{(T-\alpha\eta) - \beta(T-\eta)} \int_0^T (T-s)y(s)\nabla s. \end{aligned} \quad (2.3)$$

Proof. From (2.1), we have

$$u(t) = u(0) + u^\Delta(0)t - \int_0^t (t-s)y(s)\nabla s := A + Bt - \int_0^t (t-s)y(s)\nabla s.$$

Since

$$u(0) = A;$$

$$u(\eta) = A + B\eta - \int_0^\eta (\eta-s)y(s)\nabla s;$$

$$u(T) = A + BT - \int_0^T (T-s)y(s)\nabla s,$$

by (2.2) from $u(0) = \beta u(\eta)$, we have

$$(1-\beta)A - B\beta\eta = -\beta \int_0^\eta (\eta-s)y(s)\nabla s;$$

from $u(T) = \alpha u(\eta)$, we have

$$(1-\alpha)A + B(T-\alpha\eta) = \int_0^T (T-s)y(s)\nabla s - \alpha \int_0^\eta (\eta-s)y(s)\nabla s.$$

Therefore,

$$\begin{aligned} A = & \frac{\beta\eta}{(T-\alpha\eta) - \beta(T-\eta)} \int_0^T (T-s)y(s)\nabla s \\ & - \frac{\beta T}{(T-\alpha\eta) - \beta(T-\eta)} \int_0^\eta (\eta-s)y(s)\nabla s; \\ B = & \frac{1-\beta}{(T-\alpha\eta) - \beta(T-\eta)} \int_0^T (T-s)y(s)\nabla s \\ & - \frac{\alpha-\beta}{(T-\alpha\eta) - \beta(T-\eta)} \int_0^\eta (\eta-s)y(s)\nabla s, \end{aligned}$$

from which it follows that

$$\begin{aligned} u(t) = & \frac{\beta\eta}{(T-\alpha\eta) - \beta(T-\eta)} \int_0^T (T-s)y(s)\nabla s \\ & - \frac{\beta T}{(T-\alpha\eta) - \beta(T-\eta)} \int_0^\eta (\eta-s)y(s)\nabla s \end{aligned}$$

$$\begin{aligned}
& + \frac{(1-\beta)t}{(T-\alpha\eta) - \beta(T-\eta)} \int_0^T (T-s)y(s)\nabla s \\
& - \frac{(\alpha-\beta)t}{(T-\alpha\eta) - \beta(T-\eta)} \int_0^\eta (\eta-s)y(s)\nabla s - \int_0^t (t-s)y(s)\nabla s \\
& = - \int_0^t (t-s)y(s)\nabla s + \frac{(\beta-\alpha)t - \beta T}{(T-\alpha\eta) - \beta(T-\eta)} \int_0^\eta (\eta-s)y(s)\nabla s \\
& + \frac{(1-\beta)t + \beta\eta}{(T-\alpha\eta) - \beta(T-\eta)} \int_0^T (T-s)y(s)\nabla s.
\end{aligned}$$

The function u presented above is a solution to the problem (2.1)-(2.2), and the uniqueness of u is obvious. \square

Lemma 2.2. *Let $0 < \alpha < \frac{T}{\eta}$, $0 \leq \beta < \frac{T-\alpha\eta}{T-\eta}$. If $y \in C_{ld}([0, T], [0, \infty))$, then the unique solution u of the problem (2.1)-(2.2) satisfies*

$$u(t) \geq 0, \quad t \in [0, T] \subset \mathbb{T}.$$

Proof. It is known that the graph of u is concave down on $[0, T]$ from $u^{\Delta\nabla}(t) = -y(t) \leq 0$, so

$$\frac{u(\eta) - u(0)}{\eta} \geq \frac{u(T) - u(0)}{T}.$$

Combining this with (2.2), we have

$$\frac{1-\beta}{\eta}u(\eta) \geq \frac{\alpha-\beta}{T}u(\eta).$$

If $u(0) < 0$, then $u(\eta) < 0$. It implies that $\beta \geq \frac{T-\alpha\eta}{T-\eta}$, a contradiction to $\beta < \frac{T-\alpha\eta}{T-\eta}$.

If $u(T) < 0$, then $u(\eta) < 0$, and the same contradiction emerges. Thus, it is true that $u(0) \geq 0$, $u(T) \geq 0$, together with the concavity of u , we have

$$u(t) \geq 0, \quad t \in [0, T] \subset \mathbb{T}.$$

as required. \square

Lemma 2.3. *Let $\alpha\eta \neq T$, $\beta > \max\{\frac{T-\alpha\eta}{T-\eta}, 0\}$. If $y \in C_{ld}([0, T], [0, \infty))$, then problem (2.1)-(2.2) has no nonnegative solutions.*

Proof. Suppose that problem (2.1)-(2.2) has a nonnegative solution u satisfying $u(t) \geq 0$, $t \in [0, T]$ and there is a $t_0 \in (0, T)$ such that $u(t_0) > 0$.

If $u(T) > 0$, then $u(\eta) > 0$. It implies

$$u(0) = \beta u(\eta) > \frac{T-\alpha\eta}{T-\eta}u(\eta) = \frac{Tu(\eta) - \eta u(T)}{T-\eta},$$

that is

$$\frac{u(T) - u(0)}{T} > \frac{u(\eta) - u(0)}{\eta},$$

which is a contradiction to the concavity of u .

If $u(T) = 0$, then $u(\eta) = 0$. When $t_0 \in (0, \eta)$, we get $u(t_0) > u(\eta) = u(T)$, a violation of the concavity of u . When $t_0 \in (\eta, T)$, we get $u(0) = \beta u(\eta) = 0 = u(\eta) < u(t_0)$, another violation of the concavity of u . Therefore, no nonnegative solutions exist. \square

Remark 2.4. When $\beta = 0$, the result similar to Lemma 2.3 has been obtained in Lemma 5 of [9] for $\alpha\eta > T$.

Lemma 2.5. *Let $0 < \alpha < \frac{T}{\eta}$, $0 < \beta < \frac{T-\alpha\eta}{T-\eta}$. If $y \in C_{ld}([0, T], [0, \infty))$, then the unique solution to the problem (2.1)-(2.2) satisfies*

$$\min_{t \in [0, T]} u(t) \geq \gamma \|u\|, \quad (2.4)$$

where

$$\gamma := \min \left\{ \frac{\alpha(T-\eta)}{T-\alpha\eta}, \frac{\alpha\eta}{T}, \frac{\beta(T-\eta)}{T}, \frac{\beta\eta}{T} \right\}. \quad (2.5)$$

Proof. It is known that the graph of u is concave down on $[0, T]$ from $u^{\Delta\nabla}(t) = -y(t) \leq 0$. We divide the proof into two cases.

Case 1. $0 < \alpha < 1$, then $\frac{T-\alpha\eta}{T-\eta} > \alpha$. For $u(0) = \beta u(\eta) = \frac{\beta}{\alpha} u(T)$, it may develop in the following two possible directions.

(i) $0 < \alpha \leq \beta$. It implies that $u(0) \geq u(T)$, so

$$\min_{t \in [0, T]} u(t) = u(T).$$

Assume $\|u\| = u(t_1)$, $t_1 \in [0, T]$, then either $0 \leq t_1 \leq \eta < \rho(T)$, or $0 < \eta < t_1 < T$. If $0 \leq t_1 \leq \eta < \rho(T)$, then

$$\begin{aligned} u(t_1) &\leq u(T) + \frac{u(T) - u(\eta)}{T - \eta} (t_1 - T) \\ &\leq u(T) + \frac{u(T) - u(\eta)}{T - \eta} (0 - T) \\ &= \frac{Tu(\eta) - \eta u(T)}{T - \eta} \\ &= \frac{T - \alpha\eta}{\alpha(T - \eta)} u(T), \end{aligned}$$

from which it follows that $\min_{t \in [0, T]} u(t) \geq \frac{\alpha(T-\eta)}{T-\alpha\eta} \|u\|$.

If $0 < \eta < t_1 < T$, from

$$\frac{u(\eta)}{\eta} \geq \frac{u(t_1)}{t_1} \geq \frac{u(T)}{T},$$

together with $u(T) = \alpha u(\eta)$, we have

$$u(T) > \frac{\alpha\eta}{T} u(t_1),$$

so that, $\min_{t \in [0, T]} u(t) \geq \frac{\alpha\eta}{T} \|u\|$.

(ii) $0 < \beta < \alpha$. It implies that $u(0) \leq u(T)$, so

$$\min_{t \in [0, T]} u(t) = u(0).$$

Assume $\|u\| = u(t_2)$, $t_2 \in (0, T]$, then either $0 < t_2 < \eta < \rho(T)$, or $0 < \eta \leq t_2 \leq T$.

If $0 < t_2 < \eta < \rho(T)$, from

$$\frac{u(\eta)}{T - \eta} \geq \frac{u(t_2)}{T - t_2} \geq \frac{u(T)}{T},$$

together with $u(0) = \beta u(\eta)$, we have

$$u(0) \geq \frac{\beta(T-\eta)}{T} u(t_2),$$

hence, $\min_{t \in [0, T]} u(t) \geq \frac{\beta(T-\eta)}{T} \|u\|$.

If $0 < \eta \leq t_2 \leq T$, from

$$\frac{u(t_2)}{T} \leq \frac{u(t_2)}{t_2} \leq \frac{u(\eta)}{\eta},$$

together with $u(0) = \beta u(\eta)$, we have

$$u(0) \geq \frac{\beta\eta}{T} u(t_2),$$

so that, $\min_{t \in [0, T]} u(t) \geq \frac{\beta\eta}{T} \|u\|$.

Case 2. $\frac{T}{\eta} > \alpha \geq 1$, then $\frac{T-\alpha\eta}{T-\eta} \leq \alpha$. In this case, $\beta < \alpha$ is true. It implies that $u(0) \leq u(T)$. So,

$$\min_{t \in [0, T]} u(t) = u(0).$$

Assume $\|u\| = u(t_2)$, $t_2 \in (0, T]$ again. Since $\alpha \geq 1$, it is known that $u(\eta) \leq u(T)$, together with the concavity of u , we have $0 < \eta \leq t_2 \leq T$. Similar to the above discussion,

$$\min_{t \in [0, T]} u(t) \geq \frac{\beta\eta}{T} \|u\|.$$

Summing up, we have

$$\min_{t \in [0, T]} u(t) \geq \gamma \|u\|,$$

where

$$0 < \gamma = \min \left\{ \frac{\alpha(T-\eta)}{T-\alpha\eta}, \frac{\alpha\eta}{T}, \frac{\beta(T-\eta)}{T}, \frac{\beta\eta}{T} \right\} < 1.$$

This completes the proof. \square

Remark 2.6. If $\beta = 0$, Anderson obtained the inequality in [9, Lemma 7] that is

$$\min_{t \in [\eta, T]} u(t) \geq r \|u\|,$$

where

$$r := \min \left\{ \frac{\alpha(T-\eta)}{T-\alpha\eta}, \frac{\alpha\eta}{T}, \frac{\eta}{T} \right\}.$$

The following two theorems, Theorem 2.7 (Guo-Krasnoselskii's fixed-point theorem) and Theorem 2.8 (Leggett-Williams fixed-point theorem), will play an important role in the proof of our main results.

Theorem 2.7 ([14]). *Let E be a Banach space, and let $K \subset E$ be a cone. Assume Ω_1, Ω_2 are open bounded subsets of E with $0 \in \Omega_1$, $\bar{\Omega}_1 \subset \Omega_2$, and let*

$$A : K \cap (\bar{\Omega}_2 \setminus \Omega_1) \longrightarrow K$$

be a completely continuous operator such that either

- (i) $\|Au\| \leq \|u\|$, $u \in K \cap \partial\Omega_1$, and $\|Au\| \geq \|u\|$, $u \in K \cap \partial\Omega_2$; or
- (ii) $\|Au\| \geq \|u\|$, $u \in K \cap \partial\Omega_1$, and $\|Au\| \leq \|u\|$, $u \in K \cap \partial\Omega_2$

hold. Then A has a fixed point in $K \cap (\bar{\Omega}_2 \setminus \Omega_1)$.

Theorem 2.8 ([15]). *Let P be a cone in the real Banach space E . Set*

$$P_c := \{x \in P : \|x\| < c\}, \tag{2.6}$$

$$P(\psi, a, b) := \{x \in P : a \leq \psi(x), \|x\| \leq b\}. \tag{2.7}$$

Suppose $A : \overline{P}_c \rightarrow \overline{P}_c$ be a completely continuous operator and ψ be a nonnegative continuous concave functional on P with $\psi(x) \leq \|x\|$ for all $x \in \overline{P}_c$. If there exists $0 < a < b < d \leq c$ such that the following conditions hold,

- (i) $\{x \in P(\psi, b, d) : \psi(x) > b\} \neq \emptyset$ and $\psi(Ax) > b$ for all $x \in P(\psi, b, d)$;
- (ii) $\|Ax\| < a$ for $\|x\| \leq a$;
- (iii) $\psi(Ax) > b$ for $x \in P(\psi, b, c)$ with $\|Ax\| > d$.

Then A has at least three fixed points x_1, x_2 and x_3 in \overline{P}_c satisfying

$$\|x_1\| < a, \quad \psi(x_2) > b, \quad a < \|x_3\| \quad \text{with } \psi(x_3) < b.$$

3. EXISTENCE OF POSITIVE SOLUTIONS

We assume the following hypotheses:

- (A1) $f \in C([0, \infty), [0, \infty))$;
- (A2) $a \in C_{ld}([0, T], [0, \infty))$ and there exists $t_0 \in (0, T)$, such that $a(t_0) > 0$.

Define

$$f_0 = \lim_{u \rightarrow 0^+} \frac{f(u)}{u}, \quad f_\infty = \lim_{u \rightarrow \infty} \frac{f(u)}{u}.$$

For the boundary-value problem (1.3)-(1.4), we establish the following existence theorem by using Theorem 2.7 (Guo-Krasnoselskii's fixed-point theorem).

Theorem 3.1. Assume (A1), (A2) hold, and $0 < \alpha < \frac{T}{\eta}$, $0 < \beta < \frac{T-\alpha\eta}{T-\eta}$. If either

- (C1) $f_0 = 0$ and $f_\infty = \infty$ (f is superlinear), or
- (C2) $f_0 = \infty$ and $f_\infty = 0$ (f is sublinear),

then problem (1.3)-(1.4) has at least one positive solution.

Proof. It is known that $0 < \alpha < \frac{T}{\eta}$, $0 < \beta < \frac{T-\alpha\eta}{T-\eta}$. From Lemma 2.1, u is a solution to the boundary-value problem (1.3)-(1.4) if and only if u is a fixed point of operator A , where A is defined by

$$\begin{aligned} Au(t) &= - \int_0^t (t-s)a(s)f(u(s))\nabla s + \frac{(\beta-\alpha)t-\beta T}{(T-\alpha\eta)-\beta(T-\eta)} \int_0^\eta (\eta-s)a(s)f(u(s))\nabla s \\ &\quad + \frac{(1-\beta)t+\beta\eta}{(T-\alpha\eta)-\beta(T-\eta)} \int_0^T (T-s)a(s)f(u(s))\nabla s. \end{aligned} \tag{3.1}$$

Denote

$$K = \{u \in C_{ld}([0, T], \mathbb{R}) : u \geq 0, \min_{t \in [0, T]} u(t) \geq \gamma \|u\|\},$$

where γ is defined in (2.5).

It is obvious that K is a cone in $C_{ld}([0, T], \mathbb{R})$. Moreover, from (A1), (A2), Lemma 2.2 and Lemma 2.5, $AK \subset K$. It is also easy to check that $A : K \rightarrow K$ is completely continuous.

Superlinear case. $f_0 = 0$ and $f_\infty = \infty$. Since $f_0 = 0$, we may choose $H_1 > 0$ so that $f(u) \leq \epsilon u$, for $0 < u \leq H_1$, where $\epsilon > 0$ satisfies

$$\epsilon \frac{T + \beta(T + \eta)}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)a(s)\nabla s \leq 1.$$

Thus, if we let

$$\Omega_1 = \{u \in C_{ld}([0, T], \mathbb{R}) : \|u\| < H_1\},$$

then for $u \in K \cap \partial\Omega_1$, we get

$$\begin{aligned}
 Au(t) &\leq \frac{(\beta - \alpha)t - \beta T}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^\eta (\eta - s)a(s)f(u(s))\nabla s \\
 &\quad + \frac{(1 - \beta)t + \beta\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)a(s)f(u(s))\nabla s \\
 &\leq \frac{\beta t}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^\eta (\eta - s)a(s)f(u(s))\nabla s \\
 &\quad + \frac{t + \beta\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)a(s)f(u(s))\nabla s \\
 &\leq \frac{\beta T}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^\eta (\eta - s)a(s)f(u(s))\nabla s \\
 &\quad + \frac{T + \beta\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)a(s)f(u(s))\nabla s \\
 &\leq \frac{T + \beta(T + \eta)}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)a(s)f(u(s))\nabla s \\
 &\leq \epsilon \|u\| \frac{T + \beta(T + \eta)}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)a(s)\nabla s \leq \|u\|.
 \end{aligned}$$

Thus $\|Au\| \leq \|u\|$, $u \in K \cap \partial\Omega_1$.

Further, since $f_\infty = \infty$, there exists $\hat{H}_2 > 0$ such that $f(u) \geq \rho u$, for $u \geq \hat{H}_2$, where $\rho > 0$ is chosen so that

$$\rho\gamma \frac{T - \eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T sa(s)\nabla s \geq 1.$$

Let $H_2 = \max\{2H_1, \frac{\hat{H}_2}{\gamma}\}$ and

$$\Omega_2 = \{u \in C_{\text{id}}([0, T], \mathbb{R}) : \|u\| < H_2\}.$$

Then $u \in K \cap \partial\Omega_2$ implies

$$\min_{t \in [0, T]} u(t) \geq \gamma \|u\| = \gamma H_2 \geq \hat{H}_2,$$

and so

$$\begin{aligned}
 Au(\eta) &= - \int_0^\eta (\eta - s)a(s)f(u(s))\nabla s + \frac{\beta\eta - \alpha\eta - \beta T}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^\eta (\eta - s)a(s)f(u(s))\nabla s \\
 &\quad + \frac{\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)a(s)f(u(s))\nabla s \\
 &= \frac{-T}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^\eta (\eta - s)a(s)f(u(s))\nabla s \\
 &\quad + \frac{\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)a(s)f(u(s))\nabla s \\
 &\geq \frac{1}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T [-T(\eta - s) + \eta(T - s)]a(s)f(u(s))\nabla s
 \end{aligned}$$

$$\begin{aligned}
&= \frac{T - \eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T sa(s)f(u(s))\nabla s \\
&\geq \gamma\rho\|u\| \frac{T - \eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T sa(s)\nabla s \geq \|u\|.
\end{aligned}$$

Hence, $\|Au\| \geq \|u\|$, $u \in K \cap \partial\Omega_2$. By the first part of Theorem 2.7, A has a fixed point in $K \cap (\overline{\Omega}_2 \setminus \Omega_1)$, such that $H_1 \leq \|u\| \leq H_2$. This completes the superlinear part of the theorem.

Sublinear case. $f_0 = \infty$ and $f_\infty = 0$. Since $f_0 = \infty$, choose $H_3 > 0$ such that $f(u) \geq Mu$ for $0 < u \leq H_3$, where $M > 0$ satisfies

$$M\gamma \frac{T - \eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T sa(s)\nabla s \geq 1.$$

Let

$$\Omega_3 = \{u \in C_{ld}([0, T], \mathbb{R}) : \|u\| < H_3\},$$

then for $u \in K \cap \partial\Omega_3$, we get

$$\begin{aligned}
Ay(\eta) &\geq \frac{T - \eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T sa(s)f(u(s))\nabla s \\
&\geq M\gamma\|u\| \frac{T - \eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T sa(s)\nabla s \geq \|u\|.
\end{aligned}$$

Thus, $\|Au\| \geq \|u\|$, $u \in K \cap \partial\Omega_3$. Now, since $f_\infty = 0$, there exists $\hat{H}_4 > 0$ so that $f(u) \leq \lambda u$ for $u \geq \hat{H}_4$, where $\lambda > 0$ satisfies

$$\lambda \frac{T + \beta(T + \eta)}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)a(s)\nabla s \leq 1.$$

Choose $H_4 = \max\{2H_3, \frac{\hat{H}_4}{\gamma}\}$. Let

$$\Omega_4 = \{u \in C_{ld}([0, T], \mathbb{R}) : \|u\| < H_4\},$$

then $u \in K \cap \partial\Omega_4$ implies

$$\min_{t \in [0, T]} u(t) \geq \gamma\|u\| = \gamma H_4 \geq \hat{H}_4.$$

Therefore,

$$\begin{aligned}
Au(t) &\leq \frac{T + \beta(T + \eta)}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)a(s)f(u(s))\nabla s \\
&\leq \lambda\|u\| \frac{T + \beta(T + \eta)}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)a(s)\nabla s \leq \|u\|.
\end{aligned}$$

Thus $\|Au\| \leq \|u\|$, $u \in K \cap \partial\Omega_4$.

By the second part of Theorem 2.7, A has a fixed point u in $K \cap (\overline{\Omega}_4 \setminus \Omega_3)$, such that $H_3 \leq \|u\| \leq H_4$. This completes the sublinear part of the theorem. Therefore, the problem (1.3)-(1.4) has at least one positive solution. It finishes the proof of Theorem 3.1. \square

4. MULTIPLICITY OF POSITIVE SOLUTIONS

In this section, we discuss the multiplicity of positive solutions for the general boundary-value problem

$$u^{\Delta \nabla}(t) + f(t, u(t)) = 0, \quad t \in [0, T] \subset \mathbb{T}, \quad (4.1)$$

$$u(0) = \beta u(\eta), \quad u(T) = \alpha u(\eta), \quad (4.2)$$

where $\eta \in (0, \rho(T)) \subset \mathbb{T}$, $0 < \alpha < \frac{T}{\eta}$, $0 < \beta < \frac{T - \alpha\eta}{T - \eta}$ are given constants.

To state the next theorem we assume

(A3) $f \in C_{ld}([0, T] \times [0, \infty), [0, \infty))$.

Define constants

$$m := \left(\frac{T + \beta(T + \eta)}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s) \nabla s \right)^{-1}, \quad (4.3)$$

$$\delta := \min \left\{ \frac{\beta\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_{\eta}^T (T - s) \nabla s, \right. \\ \left. \frac{\alpha\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_{\eta}^T (T - s) \nabla s \right\} \quad (4.4)$$

Note that $\delta > 0$ from $0 < \eta < \rho(T)$, $0 < \alpha < \frac{T}{\eta}$, $0 < \beta < \frac{T - \alpha\eta}{T - \eta}$. Using Theorem 2.8 (the Leggett-Williams fixed-point theorem), we established the following existence theorem for the boundary-value problem (4.1)-(4.2).

Theorem 4.1. *Assume (A3) holds, and $0 < \alpha < \frac{T}{\eta}$, $0 < \beta < \frac{T - \alpha\eta}{T - \eta}$. Suppose there exists constants $0 < a < b < b/\gamma \leq c$ such that*

(D1) $f(t, u) < ma$ for $t \in [0, T]$, $u \in [0, a]$;

(D2) $f(t, u) \geq \frac{b}{\delta}$ for $t \in [\eta, T]$, $u \in [b, \frac{b}{\gamma}]$;

(D3) $f(t, u) \leq mc$ for $t \in [0, T]$, $u \in [0, c]$,

where γ, m, δ are as defined in (2.5), (4.3) and (4.4), respectively. Then the boundary-value problem (4.1)-(4.2) has at least three positive solutions u_1, u_2 and u_3 satisfying

$$\|u_1\| < a, \quad \min_{t \in [0, T]} (u_2)(t) > b, \quad a < \|u_3\| \quad \text{with} \quad \min_{t \in [0, T]} (u_3)(t) < b.$$

Proof. It is known that $0 < \alpha < \frac{T}{\eta}$, $0 < \beta < \frac{T - \alpha\eta}{T - \eta}$. Define the cone $P \subset C_{ld}([0, T], \mathbb{R})$ by

$$P = \{u \in C_{ld}([0, T], \mathbb{R}) : u \text{ concave down and } u(t) \geq 0 \text{ on } [0, T]\}. \quad (4.5)$$

Let $\psi : P \rightarrow [0, \infty)$ be defined by

$$\psi(u) = \min_{t \in [0, T]} u(t), \quad u \in P. \quad (4.6)$$

then ψ is a nonnegative continuous concave functional and $\psi(u) \leq \|u\|, u \in P$.

Define the operator $A : P \rightarrow C_{ld}([0, T], \mathbb{R})$ by

$$Au(t) = - \int_0^t (t - s) f(s, u(s)) \nabla s + \frac{(\beta - \alpha)t - \beta T}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^\eta (\eta - s) f(s, u(s)) \nabla s \\ + \frac{(1 - \beta)t + \beta\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s) f(s, u(s)) \nabla s. \quad (4.7)$$

Then the fixed points of A just are the solutions of the boundary-value problem (4.1)-(4.2) from Lemma 2.1. Since $(Au)^{\Delta\nabla}(t) = -f(t, u(t))$ for $t \in (0, T)$, together with (A3) and Lemma 2.2, we see that $Au(t) \geq 0$, $t \in [0, T]$ and $(Au)^{\Delta\nabla}(t) \leq 0$, $t \in (0, T)$. Thus $A : P \rightarrow P$. Moreover, A is completely continuous.

We now verify that all of the conditions of Theorem 2.8 are satisfied. Since

$$\psi(u) = \min_{t \in [0, T]} u(t), \quad u \in P.$$

we have $\psi(u) \leq \|u\|$. Now we show $A : \overline{P_c} \rightarrow \overline{P_c}$, where P_c is given in (2.6). If $u \in \overline{P_c}$, then $0 \leq u \leq c$, together with (D3), we find $\forall t \in [0, T]$,

$$\begin{aligned} Au(t) &\leq \frac{(\beta - \alpha)t - \beta T}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^\eta (\eta - s)f(s, u(s))\nabla s \\ &\quad + \frac{(1 - \beta)t + \beta\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)f(s, u(s))\nabla s \\ &\leq \frac{T + \beta(T + \eta)}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)f(s, u(s))\nabla s \\ &\leq mc \frac{T + \beta(T + \eta)}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)\nabla s = c. \end{aligned}$$

Thus, $A : \overline{P_c} \rightarrow \overline{P_c}$.

By (D1) and the argument above, we can get that $A : \overline{P_a} \rightarrow P_a$. So, $\|Au\| < a$ for $\|u\| \leq a$, the condition (ii) of Theorem 2.8 holds.

Consider the condition (i) of Theorem 2.8 now. Since $\psi(b/\gamma) = b/\gamma > b$, let $d = b/\gamma$, then $\{u \in P(\psi, b, d) : \psi(u) > b\} \neq \emptyset$. For $u \in P(\psi, b, d)$, we have $b \leq u(t) \leq b/\gamma$, $t \in [0, T]$. Combining with (D2), we get

$$f(t, u) \geq \frac{b}{\delta}, \quad t \in [\eta, T].$$

Since $u \in P(\psi, b, d)$, then there are two cases that either $\psi(Au)(t) = Au(0)$, or $\psi(Au)(t) = Au(T)$. As the former holds, we have

$$\begin{aligned} \psi(Au)(t) &= \frac{-\beta T}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^\eta (\eta - s)f(s, u(s))\nabla s \\ &\quad + \frac{\beta\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T (T - s)f(s, u(s))\nabla s \\ &= \frac{\beta\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_\eta^T T f(s, u(s))\nabla s \\ &\quad + \frac{\beta T}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^\eta s f(s, u(s))\nabla s \\ &\quad - \frac{\beta\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_0^T s f(s, u(s))\nabla s \\ &> \frac{\beta\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_\eta^T T f(s, u(s))\nabla s \\ &\quad - \frac{\beta\eta}{(T - \alpha\eta) - \beta(T - \eta)} \int_\eta^T s f(s, u(s))\nabla s \end{aligned}$$

$$\geq \frac{b\beta\eta}{\delta[(T-\alpha\eta)-\beta(T-\eta)]} \int_{\eta}^T (T-s)\nabla s \geq b.$$

As the later holds, we have

$$\begin{aligned} & \psi(Au)(t) \\ &= - \int_0^T (T-s)f(s, u(s))\nabla s + \frac{(\beta-\alpha)T-\beta T}{(T-\alpha\eta)-\beta(T-\eta)} \int_0^{\eta} (\eta-s)f(s, u(s))\nabla s \\ & \quad + \frac{(1-\beta)T+\beta\eta}{(T-\alpha\eta)-\beta(T-\eta)} \int_0^T (T-s)f(s, u(s))\nabla s \\ &= \frac{\alpha\eta}{(T-\alpha\eta)-\beta(T-\eta)} \int_0^T (T-s)f(s, u(s))\nabla s \\ & \quad - \frac{\alpha T}{(T-\alpha\eta)-\beta(T-\eta)} \int_0^{\eta} (\eta-s)f(s, u(s))\nabla s \\ &= \frac{\alpha\eta}{(T-\alpha\eta)-\beta(T-\eta)} \int_{\eta}^T T f(s, u(s))\nabla s \\ & \quad - \frac{\alpha\eta}{(T-\alpha\eta)-\beta(T-\eta)} \int_0^T s f(s, u(s))\nabla s \\ & \quad + \frac{\alpha T}{(T-\alpha\eta)-\beta(T-\eta)} \int_0^{\eta} s f(s, u(s))\nabla s \\ &> \frac{\alpha\eta}{(T-\alpha\eta)-\beta(T-\eta)} \int_{\eta}^T T f(s, u(s))\nabla s \\ & \quad - \frac{\alpha\eta}{(T-\alpha\eta)-\beta(T-\eta)} \int_{\eta}^T s f(s, u(s))\nabla s \\ &\geq \frac{b\alpha\eta}{\delta[(T-\alpha\eta)-\beta(T-\eta)]} \int_{\eta}^T (T-s)\nabla s \geq b. \end{aligned}$$

So, $\psi(Au) > b$, $u \in P(\psi, b, b/\gamma)$, as required.

For the condition (iii) of the Theorem 2.8, we can verify it easily under our assumptions using Lemma 2.5. Here

$$\psi(Au) = \min_{t \in [0, T]} Au(t) \geq \gamma \|Au\| > \gamma \frac{b}{\gamma} = b$$

as long as $u \in P(\psi, b, c)$ with $\|Au\| > b/\gamma$.

Since all conditions of Theorem 2.8 are satisfied. We say the problem (4.1)-(4.2) has at least three positive solutions u_1, u_2, u_3 with

$$\|u_1\| < a, \quad \psi(u_2) > b, \quad a < \|u_3\| \quad \text{with } \psi(u_3) < b.$$

□

5. EXAMPLES

Example 5.1. Let $\mathbb{T} = [0, 1] \cup [2, 3]$. Considering the boundary-value problem on \mathbb{T}

$$u^{\Delta\nabla}(t) + tu^p = 0, \quad t \in [0, 3] \subset \mathbb{T}, \quad (5.1)$$

$$u(0) = \frac{1}{2}u(2), \quad u(3) = u(2), \quad (5.2)$$

where $p \neq 1$. When taking $T = 3$, $\eta = 2$, $\alpha = 1$, $\beta = \frac{1}{2}$, and

$$a(t) = t, \quad t \in [0, 3] \subset \mathbb{T}; \quad f(u) = u^p, \quad u \in [0, \infty),$$

we prove the solvability of problem (5.1)-(5.2) by means of Theorem 3.1. It is clear that $a(\cdot)$ and $f(\cdot)$ satisfy (A1) and (A2). We can also show that

$$0 < \alpha\eta = 2 < 3 = T, \quad 0 < \beta(T - \eta) = \frac{1}{2} < T - \alpha\eta = 1.$$

Now we consider the existence of positive solutions of the problem (5.1)-(5.2) in two cases.

Case 1: $p > 1$. In this case,

$$\lim_{u \rightarrow 0^+} \frac{f(u)}{u} = \lim_{u \rightarrow 0^+} u^{p-1} = 0, \quad \lim_{u \rightarrow \infty} \frac{f(u)}{u} = \lim_{u \rightarrow \infty} u^{p-1} = \infty,$$

and (C1) of Theorem 3.1 holds. So the problem (5.1)-(5.2) has at least one positive solution by Theorem 3.1.

Case 2: $p < 1$. In this case,

$$\lim_{u \rightarrow 0^+} \frac{f(u)}{u} = \lim_{u \rightarrow 0^+} \frac{1}{u^{1-p}} = \infty, \quad \lim_{u \rightarrow \infty} \frac{f(u)}{u} = \lim_{u \rightarrow \infty} \frac{1}{u^{1-p}} = 0,$$

and (C2) of Theorem 3.1 holds. So the problem (5.1)-(5.2) has at least one positive solution by Theorem 3.1. Therefore, the boundary-value problem (5.1)-(5.2) has at least one positive solution when $p \neq 1$.

Example 5.2. Let $\mathbb{T} = \{0\} \cup \{1/2^n : n \in \mathbb{N}_0\}$. Considering the boundary-value problem on \mathbb{T}

$$u^{\Delta \nabla}(t) + \frac{2005u^3}{u^3 + 5000} = 0, \quad t \in [0, 1] \subset \mathbb{T}, \quad (5.3)$$

$$u(0) = \frac{1}{3}u\left(\frac{1}{16}\right), \quad u(1) = 8u\left(\frac{1}{16}\right), \quad (5.4)$$

When taking $T = 1$, $\eta = 1/16$, $\alpha = 8$, $\beta = 1/3$, and

$$f(t, u) = f(u) = \frac{2005u^3}{u^3 + 5000}, \quad u \geq 0,$$

we prove the solvability of the problem (5.1)-(5.2) by means of Theorem 4.1. It is clear that $f(\cdot)$ is continuous and increasing on $[0, \infty)$. We can also see that

$$0 < \alpha\eta = \frac{1}{2} < 1 = T, \quad 0 < \beta(T - \eta) = \frac{5}{16} < T - \alpha\eta = \frac{1}{2}.$$

Now we check that (D1), (D2) and (D3) of Theorem 4.1 are satisfied. By (2.5), (4.3) and (4.4), we get $\gamma = 1/48$, $m = 27/65$, $\delta = 35/1152$. Let $c = 5000$, we have

$$f(u) \leq 2005 < mc \approx 2076.92, \quad u \in [0, c]$$

from $\lim_{u \rightarrow \infty} f(u) = 2005$, so that (D3) is met. Note that $f(10) \approx 334.17$, when we set $b = 10$,

$$f(u) \geq \frac{b}{\delta} \approx 329.14, \quad u \in [b, 48b]$$

holds. It means that (D2) are satisfied. To verify (D1), as $f(\frac{1}{5}) \approx 0.0032$, we take $a = 1/5$, then

$$f(u) < ma \approx 0.083, \quad u \in [0, a],$$

and (D1) holds. Summing up, there exists constants $a = 1/5$, $b = 10$, $c = 5000$ satisfying

$$0 < a < b < \frac{b}{\gamma} \leq c$$

such that (D1), (D2) and (D3) of Theorem 4.1 hold. So the boundary-value problem (5.3)-(5.4) has at least three positive solutions u_1, u_2 and u_3 satisfying

$$\|u_1\| < \frac{1}{5}, \quad \min_{t \in [0, T]} (u_2)(t) > 10, \quad \frac{1}{5} < \|u_3\| \quad \text{with} \quad \min_{t \in [0, T]} (u_3)(t) < 10.$$

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