

## BIFURCATION FROM INFINITY AND MULTIPLE SOLUTIONS FOR FIRST-ORDER PERIODIC BOUNDARY-VALUE PROBLEMS

ZHENYAN WANG, CHENGHUA GAO

ABSTRACT. In this article, we study the existence and multiplicity of solutions for the first-order periodic boundary-value problem

$$\begin{aligned}u'(t) - a(t)u(t) &= \lambda u(t) + g(u(t)) - h(t), \quad t \in (0, T), \\u(0) &= u(T).\end{aligned}$$

### 1. INTRODUCTION

The first-order periodic differential equation

$$u'(t) = a(t)u(t) - f(u(t - \tau(t)))$$

has been proposed as models for a variety of physiological processes and conditions including production of blood cells, respiration, and cardiac arrhythmias, see [3, 8, 15]. Thus, the existence of periodic solutions of this periodic differential equation has been discussed by several authors; see for example [1, 2, 5, 6, 7, 9, 10, 11, 13, 14, 16] and the references therein.

In these articles, the condition  $\int_0^T a(t)dt \neq 0$  is used for showing the existence of solutions. A natural question is what would happen if  $\int_0^T a(t)dt = 0$ . It is easy to check that if  $\int_0^T a(t)dt = 0$ , then the equation

$$-u'(t) + a(t)u(t) = 0, \quad u(0) = u(T)$$

has nontrivial solutions. Thus, the operator  $Lu = -u'(t) + a(t)u(t)$  is not invertible.

In this article, using Leray-Schauder degree and bifurcation techniques and under the condition that  $\int_0^T a(t)dt = 0$ , we discuss the existence and multiplicity of solutions for the problem

$$u'(t) - a(t)u(t) = \lambda u(t) + g(u(t)) - h(t), \quad t \in (0, T), \quad (1.1)$$

$$u(0) = u(T), \quad (1.2)$$

where  $g : \mathbb{R} \rightarrow \mathbb{R}$  is continuous,  $h \in L^1(0, T)$ , and the parameter  $\lambda$  is close to 0 which is the eigenvalue of

$$-u'(t) + a(t)u(t) = \lambda u(t), \quad u(0) = u(T).$$

---

2000 *Mathematics Subject Classification.* 34B18.

*Key words and phrases.* First-order periodic problems; Landsman-Lazer type condition; Leray-Schauder degree; bifurcation; existence.

©2011 Texas State University - San Marcos.

Submitted September 6, 2011. Published October 28, 2011.

In this article, we use the following assumptions:

(H1)  $a(\cdot) \in C[0, T]$  and  $\int_0^T a(t)dt = 0$ ;

(H2)  $g : \mathbb{R} \rightarrow \mathbb{R}$  is continuous, and there exist  $\alpha \in [0, 1]$ ,  $p, q \in (0, \infty)$ , such that

$$|g(u)| \leq p|u|^\alpha + q, \quad u \in \mathbb{R};$$

(H3) There exist constants  $A, a, R, r$  such that  $r < 0 < R$  and

$$\begin{aligned} g(u) &\geq A, & \text{for all } u \geq R, \\ g(u) &\leq a, & \text{for all } u \leq r; \end{aligned}$$

(H3') There exist constants  $A, a, R, r$  such that  $r < 0 < R$  and

$$\begin{aligned} g(u) &\leq A, & \text{for all } u \geq R, \\ g(u) &\geq a, & \text{for all } u \leq r. \end{aligned}$$

(H4)

$$\int_0^T \frac{g^{-\infty}}{\psi(s)} ds < \int_0^T \frac{h(s)}{\psi(s)} ds < \int_0^T \frac{g^{+\infty}}{\psi(s)} ds,$$

where

$$g^{-\infty} = \limsup_{s \rightarrow -\infty} g(s), \quad g^{+\infty} = \liminf_{s \rightarrow +\infty} g(s),$$

and  $\psi(t) = e^{\int_0^t a(s)ds}$  is the solution of

$$-u' + a(t)u = 0, \quad u(0) = u(T).$$

(H4')

$$\int_0^T \frac{g^{+\infty}}{\psi(s)} ds < \int_0^T \frac{h(s)}{\psi(s)} ds < \int_0^T \frac{g^{-\infty}}{\psi(s)} ds,$$

where

$$g^{+\infty} = \limsup_{s \rightarrow +\infty} g(s), \quad g^{-\infty} = \liminf_{s \rightarrow -\infty} g(s).$$

Our main results are as follows.

**Theorem 1.1.** *Assume that (H1)–(H4) hold. Then there exists  $\lambda_+, \lambda_-$  with  $\lambda_+ > 0 > \lambda_-$  such that*

- (i) (1.1), (1.2) has at least one solution if  $\lambda \in [0, \lambda_+]$ ;
- (ii) (1.1), (1.2) has at least three solutions if  $\lambda \in [\lambda_-, 0)$ .

**Theorem 1.2.** *Assume that (H1), (H2), (H3'), (H4') hold. Then there exists  $\lambda_+, \lambda_-$  with  $\lambda_+ > 0 > \lambda_-$  such that*

- (i) (1.1), (1.2) has at least one solution if  $\lambda \in [\lambda_-, 0]$ ;
- (ii) (1.1), (1.2) has at least three solutions if  $\lambda \in (0, \lambda_+]$ .

The rest of the paper is arranged as follows. In section 2, we discuss the Lyapunov-Schmidt procedure for (1.1), (1.2). In section 3, the existence of solutions of (1.1), (1.2) is discussed under ‘Landesman-Lazer’ type conditions.

## 2. LYAPUNOV-SCHMIDT PROCEDURE

Let  $X, Y$  be the Banach spaces  $C[0, T], L^1[0, T]$  with the norm  $\|x\| = \max\{|x(t)| : t \in [0, T]\}$ ,  $\|u\|_1 = \int_0^T |u(s)| ds$ , respectively. Define linear operator  $L : D(L) \subset X \rightarrow Y$  by

$$Lu = -u' + a(t)u, u \in D(L), \quad (2.1)$$

where  $D(L) = \{u \in W^{1,1}(0, T) : u(0) = u(T)\}$ . Let  $N : X \rightarrow X$  be the nonlinear operator defined by

$$(Nu)(t) = g(u(t)), \quad t \in [0, T], u \in D(L). \quad (2.2)$$

It is easy to see that  $N$  is continuous. Note that (1.1), (1.2) is equivalent to

$$Lu + \lambda u + Nu = h, u \in D(L). \quad (2.3)$$

**Lemma 2.1.** *Let  $L$  be defined by (2.1). Then*

$$\ker L = \{x \in X : x(t) = c\psi(t) : c \in \mathbb{R}\},$$

$$\operatorname{Im} L = \{y \in Y : \int_0^T \frac{y(s)}{\psi(s)} ds = 0\}.$$

*Proof.* It is easy to see that  $\ker L = \{c\psi(t) : c \in \mathbb{R}\}$ . The following will prove that  $\operatorname{Im} L = \{y \in Y : \int_0^T \frac{y(s)}{\psi(s)} ds = 0\}$ .

If  $y \in \operatorname{Im} L$ , then there exists  $u \in D(L)$  such that  $-u'(t) + a(t)u(t) = y(t)$ . So

$$u(t) = u(0)\psi(t) - \int_0^t y(s)e^{\int_s^t a(\tau)d\tau} ds.$$

Combining with  $u(0) = u(T)$ , we have

$$\int_0^T \frac{y(s)}{\psi(s)} ds = 0.$$

On the other hand, if  $y \in Y$  satisfies  $\int_0^T \frac{y(s)}{\psi(s)} ds = 0$ , then we set

$$u(t) := - \int_0^t y(s)e^{\int_s^t a(\tau)d\tau} ds.$$

It is not difficult to prove that  $x \in D(L)$  and  $Lu = y$ . □

Define operator  $P : X \rightarrow \ker L$ ,

$$(Pu)(t) = u(0)\psi(t), \quad u \in X. \quad (2.4)$$

Let  $Q : Y \rightarrow Y$  be such that

$$(Qy)(t) = \frac{1}{T}\psi(t) \int_0^T \frac{y(s)}{\psi(s)} ds. \quad (2.5)$$

Denote  $X_1 = \{u \in X : u(0) = 0\}$ .

**Lemma 2.2.** *Let operators  $P$  and  $Q$  be defined by (2.4) and (2.5). Then*

$$X = X_1 \oplus \ker L, \quad Y = \operatorname{Im} L \oplus \operatorname{Im} Q.$$

*We define linear operator  $K : \operatorname{Im} L \rightarrow D(L) \cap X_1$*

$$(Ky)(t) = - \int_0^t y(s)e^{\int_s^t a(\tau)d\tau} ds, \quad y \in \operatorname{Im} L, \quad (2.6)$$

*satisfying  $K = L_p^{-1}$ , where  $L_p = L|_{D(L) \cap X_1}$ .*

*Proof.* Let  $y_1(t) = y(t) - (Qy)(t)$ ,  $y \in Y$ , then it is easy to verify that  $y_1 \in \text{Im } L$ . Thus  $Y = \text{Im } L + \text{Im } Q$ . Also  $\text{Im } L \cap \text{Im } Q = \{0\}$ . Hence  $Y = \text{Im } L \oplus \text{Im } Q$ . If  $u \in D(L) \cap X_1$ , then

$$(KL_p u)(t) = K(-u'(t) + a(t)u(t)) = u(t).$$

If  $y \in \text{Im } L$ , then

$$(L_p K y)(t) = -\left(-\int_0^t y(s)e^{\int_s^t a(\tau)d\tau} ds\right)' - a(t) \int_0^t y(s)e^{\int_s^t a(\tau)d\tau} ds = y(t).$$

This indicates  $K = L_p^{-1}$ .  $\square$

Therefore, for every  $u \in X$ , we have a unique decomposition  $u(t) = \rho\psi(t) + v(t)$ ,  $t \in [0, T]$ , where  $\rho \in \mathbb{R}$ ,  $v \in X_1$ . Similarly, for every  $h \in Y$ , we have unique decomposition  $h(t) = \tau\psi(t) + \bar{h}(t)$ ,  $t \in [0, T]$ , where  $\tau \in \mathbb{R}$ ,  $\bar{h} \in \text{Im } L$ . The operator  $Q, K$  be defined as (2.5), (2.6). Then  $K(I-Q)N : X \rightarrow X$  is completely continuous, and (2.3) is equivalent to the system

$$v(t) + \lambda K v(t) + K(I-Q)N(\rho\psi(t) + v(t)) = K\bar{h}(t), \quad (2.7)$$

$$\lambda\rho\psi(t) + QN(\rho\psi(t) + v(t)) = \tau\psi(t). \quad (2.8)$$

**Lemma 2.3** ([4]). *Assume that (H2), (H3) hold. Then for each real number  $s > 0$ , there exists a decomposition  $g(u) = q_s(u) + g_s(u)$  of  $g$  by  $q_s$  and  $g_s$  satisfying the conditions:*

$$uq_s(u) \geq 0, u \in \mathbb{R}, \quad (2.9)$$

$$|q_s(u)| \leq p|u| + q + s, u \geq 1, \quad (2.10)$$

there exists  $\sigma_s$  depending on  $a, A$  and  $g$  such that

$$|g_s(u)| \leq \sigma_s, u \in \mathbb{R}. \quad (2.11)$$

**Lemma 2.4.** *Assume that (H1)–(H4) hold, and  $\lambda$  satisfies*

$$0 \leq \lambda \leq \eta_1 := \frac{1}{2\|K\|_{\text{Im } L \rightarrow X_1}}. \quad (2.12)$$

Then there exists constant  $R_0 > 0$  such that any solution  $u$  of (1.1) (1.2) satisfies  $\|u\| < R_0$ .

*Proof.* We divide the proof into several steps.

**Step 1.** By assumption (H2), there exists a constant  $b$  such that

$$|g(u)| \leq p|u| + b, u \in \mathbb{R},$$

where  $p = \eta_1/4$ . Using Lemma 2.3 with  $s = 1$ , (1.1), (1.2) is equivalent to

$$u'(t) - a(t)u(t) = \lambda u(t) + g_1(u(t)) + q_1(u(t)) - h(t), t \in [0, T], u \in D(L), \quad (2.13)$$

where  $q_1$  and  $g_1$  satisfying conditions (2.9) and (2.11). Moreover, by (2.10),

$$|q_1(u)| \leq p|u| + b + 1. \quad (2.14)$$

Let  $\bar{\delta} > 0$  and choose  $B \in \mathbb{R}$  such that

$$(b+1)\left|\frac{1}{u}\right| \leq \frac{1}{4}\bar{\delta} \quad (2.15)$$

for all  $u \in \mathbb{R}$  with  $|u| \geq B$ . It follows from (2.14) and (2.15) that

$$0 \leq q_1(u)u^{-1} \leq p + \frac{1}{4}\bar{\delta} \quad (2.16)$$

for all  $u \in \mathbb{R}$  with  $|u| \geq B$ .

**Step 2.** Let us define  $\gamma : \mathbb{R} \rightarrow \mathbb{R}$  by

$$\gamma(u) = \begin{cases} u^{-1}q_1(u), & |u| \geq B; \\ B^{-1}q_1(B)(\frac{u}{B}) + (1 - \frac{u}{B})p, & 0 \leq u < B; \\ B^{-1}q_1(-B)(\frac{u}{B}) + (1 + \frac{u}{B})p, & -B < u \leq 0. \end{cases} \quad (2.17)$$

It is easy to see that  $\gamma$  is continuous. Moreover, by (2.16), one has

$$0 \leq \gamma(u) \leq p + \frac{1}{4}\bar{\delta} \quad (2.18)$$

for all  $u \in \mathbb{R}$ . Defining  $f : \mathbb{R} \rightarrow \mathbb{R}$  by

$$f(u) = g_1(u) + q_1(u) - \gamma(u)u, \quad (2.19)$$

it follows from (2.16) that for some  $\sigma \in \mathbb{R}$ ,

$$|f(u)| \leq \sigma \quad (2.20)$$

for all  $u \in \mathbb{R}$ , where  $\sigma$  depends only on  $p$  and  $h$ . Finally, (2.13) is equivalent to

$$u'(t) - a(t)u(t) = \lambda u(t) + f(u(t)) + \gamma(u(t))u(t) - h(t), t \in [0, T], u \in D(L).$$

**Step 3.** It is to see that  $(L + \lambda I)|_{X_1 \cap D(L)} : X_1 \rightarrow \text{Im } L$  is invertible. From (2.12),

$$\begin{aligned} \|(L + \lambda I)|_{X_1 \cap D(L)}^{-1}\|_{\text{Im } L \rightarrow X_1} &= \|L^{-1}|_{X_1 \cap D(L)}(I + \lambda K)^{-1}\|_{\text{Im } L \rightarrow X_1} \\ &= \|K\|_{\text{Im } L \rightarrow X_1} \|(I + \lambda K)^{-1}\|_{\text{Im } L \rightarrow X_1} \\ &\leq 2\|K\|_{\text{Im } L \rightarrow X_1}. \end{aligned}$$

Let  $u = \rho\psi(t) + v$  be a solution of (2.13), where  $\rho \in \mathbb{R}, v \in X_1$ . Then from (2.7),

$$\begin{aligned} \|v\| &= \|(L + \lambda I)|_{X_1 \cap D(L)}^{-1}(I - Q)(\bar{h} - g(\rho\psi(t) + v(t)))\| \\ &\leq \|(L + \lambda I)|_{X_1 \cap D(L)}^{-1}\|_{\text{Im } L \rightarrow X_1} \|(I - Q)\|_{Y \rightarrow \text{Im } L} [\|\bar{h}\|_1 + p(|\rho| \cdot \|\psi\| + \|v\|)^\alpha + q] \\ &\leq 2\|K\|_{\text{Im } L \rightarrow X_1} \|(I - Q)\|_{Y \rightarrow \text{Im } L} [\|\bar{h}\|_1 + p(|\rho| \cdot \|\psi\| + \|v\|)^\alpha + q] \\ &= 2\|K\|_{\text{Im } L \rightarrow X_1} \|(I - Q)\|_{Y \rightarrow \text{Im } L} [\|\bar{h}\|_1 + p(|\rho| \cdot \|\psi\|)^\alpha (1 + \frac{\|v\|}{|\rho| \cdot \|\psi\|})^\alpha + q] \\ &\leq 2\|K\|_{\text{Im } L \rightarrow X_1} \|(I - Q)\|_{Y \rightarrow \text{Im } L} [\|\bar{h}\|_1 + p(|\rho| \cdot \|\psi\|)^\alpha (1 + \frac{\alpha\|v\|}{|\rho| \cdot \|\psi\|}) + q] \\ &= 2\|K\|_{\text{Im } L \rightarrow X_1} \|(I - Q)\|_{Y \rightarrow \text{Im } L} [\|\bar{h}\|_1 + p(|\rho| \cdot \|\psi\|)^\alpha \\ &\quad \times (1 + \frac{\alpha}{(|\rho| \cdot \|\psi\|)^{1-\alpha}} \cdot \frac{\|v\|}{(|\rho| \cdot \|\psi\|)^\alpha}) + q]. \end{aligned}$$

Therefore,

$$\frac{\|v\|}{(|\rho| \cdot \|\psi\|)^\alpha} \leq \frac{c_0}{(|\rho| \cdot \|\psi\|)^\alpha} + c_1 + \frac{\alpha c_1}{(|\rho| \cdot \|\psi\|)^{1-\alpha}} \cdot \frac{\|v\|}{(|\rho| \cdot \|\psi\|)^\alpha},$$

where

$$\begin{aligned} c_0 &= 2\|K\|_{\text{Im } L \rightarrow X_1} \|(I - Q)\|_{Y \rightarrow \text{Im } L} (\|\bar{h}\|_1 + q), \\ c_1 &= 2p\|K\|_{\text{Im } L \rightarrow X_1} \|(I - Q)\|_{Y \rightarrow \text{Im } L}. \end{aligned}$$

If

$$|\rho| \geq \frac{(2\alpha c_1)^{\frac{1}{1-\alpha}}}{\|\psi\|} := \tilde{c},$$

then

$$\frac{\|v\|}{(|\rho| \cdot \|\psi\|)^\alpha} \leq \frac{2c_0}{(\tilde{c}\|\psi\|)^\alpha} + 2c_1 := \bar{c}. \quad (2.21)$$

**Step 4.** If we now assume that the conclusion of the lemma is false, we obtain a sequence  $\{\lambda_n\} : 0 \leq \lambda_n \leq \eta_1, \lambda_n \rightarrow 0$  and a sequence  $\{u_n\} : u_n = \rho_n \psi(t) + v_n, \rho_n \in \mathbb{R}, v_n \in X_1$  with  $\|u_n\| \rightarrow \infty$  such that

$$\lambda_n \rho_n \psi(t) + Qg(\rho_n \psi(t) + v_n(t)) = \tau \psi(t). \quad (2.22)$$

It follows immediately from (2.21) that

$$|\rho_n| \rightarrow \infty, \|v_n\|(|\rho_n| \cdot \|\psi\|)^{-1} \rightarrow 0, \quad n \rightarrow \infty. \quad (2.23)$$

So we infer that there exists sufficiently large  $n_0 \in \mathbb{N}$  such that for  $n \geq n_0$

$$|v_n(t)|(|\rho_n| \psi(t))^{-1} \leq 1, \quad t \in [0, T]. \quad (2.24)$$

Without loss of generality, let  $\rho_n \rightarrow +\infty$  if  $n \rightarrow +\infty$  (the other case be proved by similar method), then there exists sufficiently large  $n_0 \in \mathbb{N}$ . If  $n \geq n_0, \lambda_n \rho_n \geq 0$ ; thus

$$\begin{aligned} \tau - \frac{1}{T} \int_0^T \frac{g(\rho_n \psi(s) + v_n(s))}{\psi(s)} ds &\geq 0, \\ \tau &\geq \frac{1}{T} \liminf_{n \rightarrow \infty} \int_0^T \frac{g(\rho_n \psi(s) + v_n(s))}{\psi(s)} ds. \end{aligned} \quad (2.25)$$

To apply Fatou's lemma to (2.25), we need a function  $\hat{K} \in L^1[0, T]$  such that for  $s \in [0, T], \frac{g(u_n(s))}{\psi(s)} \geq \hat{K}(s)$ . Indeed, from the relation (2.24), one has that there exists nonnegative function  $k_1 \in L^1[0, T]$  such that for  $n \geq n_0$ ,

$$|v_n(t)|(\rho_n \psi(t))^{-1} \leq k_1(t), \quad t \in [0, T],$$

and for every  $s \in [0, T]$ ,

$$\begin{aligned} \gamma(u_n(s))u_n(s) + f(u_n(s)) &= \gamma(u_n(s))(\rho_n \psi(s) + v_n(s)) + f(u_n(s)) \\ &\geq \gamma(u_n(s)) \frac{\rho_n \psi(s) + v_n(s)}{|\rho_n| \psi(s)} + f(u_n(s)) \\ &\geq \gamma(u_n(s))(1 - k_1(s)) - |f(u_n(s))| \\ &\geq -(p + \frac{1}{4}\bar{\delta})(1 - k_1(s)) - \sigma := \hat{K}(s). \end{aligned}$$

It follows from  $\psi(s) > 0$  that

$$\frac{1}{\psi(s)} g(\rho_n \psi(s) + v_n(s)) \geq \frac{1}{\psi(s)} \hat{K}(s), \quad s \in [0, T].$$

Thus, applying Fatou's lemma to (2.25), we have

$$\begin{aligned} \tau &\geq \frac{1}{T} \liminf_{n \rightarrow \infty} \int_0^T \frac{g(\rho_n \psi(s) + v_n(s))}{\psi(s)} ds \\ &\geq \frac{1}{T} \int_0^T \liminf_{n \rightarrow \infty} \frac{g(\rho_n \psi(s) + v_n(s))}{\psi(s)} ds \\ &\geq \frac{1}{T} \int_0^T \frac{g_{+\infty}}{\psi(s)} ds. \end{aligned}$$

This contradicts with (H4). □

**Lemma 2.5.** *Assume that (H1), (H2), (H3'), (H4') hold, and  $\lambda$  satisfies*

$$0 \leq \lambda \leq \eta_1 := \frac{1}{2\|K\|_{\text{Im } L \rightarrow X_1}}.$$

*Then there exists constant  $R_0 > 0$  such that any solution  $u$  of (1.1) (1.2) satisfy  $\|u\| < R_0$ .*

### 3. THE PROOF OF THE MAIN RESULT

**Lemma 3.1.** *Assume that (H1)–(H4) hold. Then there exists  $R_1 : R_1 \geq R_0$  such that for  $0 \leq \lambda \leq \delta$ , and  $R \geq R_1$  one has*

$$\deg(L + \lambda I + N - h, B(R), 0) = \deg(L + \delta I, B(R), 0) = \pm 1,$$

*where  $B(R) = \{u \in C[0, T] : \|u\| < R\}$ , and the  $\deg$  denotes Leray-Schauder degree when  $\lambda \neq 0$  and coincidence degree when  $\lambda = 0$ . Then (1.1),(1.2) has a solution in  $\bar{B}(R)$  for  $0 \leq \lambda \leq \delta$ .*

*Proof.* From Lemma 2.4 and the definition of  $L$ , if  $\lambda \in [0, \delta]$ ,

$$\deg(L + \delta I, B(R), 0)$$

is defined and depends on  $\lambda$ . Let  $(\mu, u) \in [0, 1] \times X$  be a solution of (2.3). Then

$$Lu + \delta u + \mu(Nu - h) = 0.$$

So

$$\|u\| = \mu\|(L + \delta)^{-1}(h - Nu)\| \leq \|(L + \delta)^{-1}\|_{Y \rightarrow X}(\|h\|_1 + p\|u\|^\alpha + q).$$

Therefore there exists  $R'_0 > 0$  such that  $\|u\| < R'_0$ . Choosing  $R_1 = \max\{R'_0, R_0\}$ , then for arbitrary  $R > R_1$ ,

$$\deg(L + \lambda I + N - h, B(R), 0) = \deg(L + \delta I, B(R), 0) = \pm 1.$$

□

**Lemma 3.2.** *Assume that (H1), (H2), (H3'),(H4') hold. Then there exists  $R_1 : R_1 \geq R_0$  such that for  $0 \leq \lambda \leq \delta$ , and  $R \geq R_1$  one has*

$$\deg(L + \lambda I + N - h, B(R), 0) = \deg(L + \delta I, B(R), 0) = \pm 1,$$

*where  $B(R) = \{u \in C[0, T] : \|u\| < R\}$ .*

**Lemma 3.3.** *Assume that (H1)–(H4) hold. Then there exists  $\mu \geq 0$  such that for  $-\mu \leq \lambda \leq 0$  one has*

$$\deg(L + \lambda I + N - h, B(R), 0) = \deg(L + \delta I, B(R), 0) = \pm 1,$$

*where  $R$  be defined in Lemma 3.1. Then (1.1),(1.2) has a solution in  $B(R)$  for  $-\mu \leq \lambda \leq \delta$ .*

*Proof.* Let

$$\tau_0 = \inf_{u \in \partial B(R) \cap X} \|Lu + Nu - h\|.$$

It is easy to verify that  $\tau_0 > 0$ . Choosing sufficiently small  $\mu > 0$  such that  $\mu R < \tau_0$ , then if  $\lambda \in [-\mu, \mu]$ ,

$$\deg(L + \lambda I + N - h, B(R), 0) = \deg(L + N - h, B(R), 0).$$

Combined with Lemma 3.1, the result can be proved. That is to see that if  $\lambda \in [-\mu, \delta]$ , (2.3) has at least one solution in  $\bar{B}(R)$ . □

**Lemma 3.4.** *Assume that (H1), (H2), (H3')(H4') hold. Then there exists  $\mu \geq 0$  such that for  $-\mu \leq \lambda \leq 0$ , one has*

$$\deg(L + \lambda I + N - h, B(R), 0) = \deg(L + \delta I, B(R), 0) = \pm 1,$$

where  $R$  be defined in Lemma 3.1. Then (1.1), (1.2) has a solution in  $B(R)$  for  $-\mu \leq \lambda \leq \delta$ .

**Remark 3.5.** Since  $g$  is L-completely continuous and satisfies (H2) and since  $\lambda = 0$  is a simple eigenvalue of L, it follows from bifurcation results of [4] that there exist two connected sets  $\mathcal{C}_+, \mathcal{C}_- \subset \mathbb{R} \times X$  of solutions of (1.1), (1.2) such that for all sufficiently small  $\epsilon > 0$ ,

$$\mathcal{C}_+ \cap U_\epsilon \neq \emptyset, \quad \mathcal{C}_- \cap U_\epsilon \neq \emptyset,$$

where  $U_\epsilon := \{(\lambda, u) \in \mathbb{R} \times X, |\lambda| < \epsilon, \|u\| > 1/\epsilon\}$ .

*Proof of Theorem 1.1.* Set  $\lambda^+ = \delta$ , then it follows from Lemma 3.1 and Lemma 3.3 that (1.1), (1.2) has at least one solution in  $B(R)$  for  $\lambda \in [-\mu, \lambda^+]$ . On the other hand, Remark 3.5 shows that there exists two connected sets  $\mathcal{C}_+$  and  $\mathcal{C}_-$  of solutions of (1.1), (1.2) bifurcating from infinity at  $\lambda = 0$ . Hence by Lemma 2.4, the connected sets  $\mathcal{C}_+$  and  $\mathcal{C}_-$  of Remark 3.5 must satisfy

$$\mathcal{C}_+, \mathcal{C}_- \subset \{(\lambda, u) : \|u\| \geq 1/\epsilon, -\mu < \lambda < 0\}.$$

and hence, if  $1/\epsilon \geq R$ ; i.e.,  $\epsilon \leq 1/k$ . Choosing  $\lambda_- = \max\{-\mu, -1/k\}$ , we obtain two solutions  $u_1, u_2 : u_1 \in \mathcal{C}_+, u_2 \in \mathcal{C}_-$ , and  $\|u_i\| \geq R$  ( $i = 1, 2$ ).  $\square$

Theorem 1.2 can be proved by a similar method.

#### REFERENCES

- [1] R. P. Agarwal, Jinhai Chen; *Periodic solutions for first order differential systems*. Appl. Math. Lett. 23 (2010), no. 3, 337-341.
- [2] S. Cheng, G. Zhang; *Existence of positive periodic solutions for non-autonomous functional differential equations*, Electronic J. Differential Equations, 59 (2001) 1-8.
- [3] W. S. Gurney, S. P. Blythe, R. N. Nisbet; *Nicholson's blowflies revisited*, Nature 287 (1980) 17-21.
- [4] R. Iannacci, M. N. Nkashama; *Unbounded perturbations of forced second order at resonance*, J. Diff. Eqns., 69(1987), 289-309.
- [5] Z. Jin, H. Wang; *A note on positive periodic solutions of delayed differential equations*, Appl. Math. Lett., 23(5)(2010) 581-584.
- [6] R. Ma, R. Chen, T. Chen; *Existence of positive periodic solutions of nonlinear first-order delayed differential equations*, J. Math. Anal. Appl., 384 (2011) 527-535.
- [7] R. Ma; *Bifurcation from infinity and multiple solutions for periodic boundary value problems*, Nonlinear Analysis: TMA, 42 (2000), 27-39.
- [8] M. C. Mackey, L. Glass; *Oscillations and chaos in physiological control systems*, Science 197 (1977) 287-289.
- [9] J. Mawhin, K. Schmitt; *Landesman-Lazer type problems at an eigenvalue of odd multiplicity*, Result in Math. 14(1988), 138-146.
- [10] S. Padhi, S. Srivastava; *Multiple periodic solutions for nonlinear first order functional differential equations with applications to population dynamics*, Appl. Math. Comput. 203(1) (2008) 1-6.
- [11] S. Padhi, S. Srivastava; *Existence of three periodic solutions for a nonlinear first order functional differential equation*, Journal of the Franklin Institute, 346(2009), 818-829.
- [12] P. Rabinowitz; *On bifurcation from infinity*, J. Diff. Eqns., 14(1973) 462-475.
- [13] A. Wan, D. Jiang, X. Xu; *A new existence theory for positive periodic solutions to functional differential equations*, Comput. Math. Appl., 47 (2004) 1257-1262.



- [14] H. Wang; *Positive periodic solutions of functional differential equations*, J. Diff. Eqns., 202 (2004) 354-366.
- [15] M. Wazewska-Czyzewska, A. Lasota; *Mathematical problems of the dynamics of a system of red blood cells*, Mat. Stos. 6 (1976) 23-40 (in Polish).
- [16] G. Zhang, S. Cheng; *Positive periodic solutions of nonautonomous functional differential equations depending on a parameter*, Abstr. Appl. Anal. 7(2002) 279-286.

ZHENYAN WANG

DEPARTMENT OF MATHEMATICS, NORTHWEST NORMAL UNIVERSITY, LANZHOU 730070, CHINA

*E-mail address:* wangzhenyan86714@163.com

CHENGHUA GAO

DEPARTMENT OF MATHEMATICS, NORTHWEST NORMAL UNIVERSITY, LANZHOU 730070, CHINA

*E-mail address:* gaokuguo@163.com