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Necessary and sufficient conditions for the existence of solution to three-point BVP

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Abstract

We study the existence of a solution of the three-point boundary value problem

$$x'' + \lambda x + g(x) = h$$
, $x(0) = 0$, $x(n) = x(\pi)$. (P)

We give sufficient and necessary conditions on g and h in order for (P) to have a real solution. Our conditions are of Landesman–Lazer type and depend on the real values of λ and η . © 2007 Elsevier Ltd. All rights reserved.

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1. Introduction

In this paper we deal with the three-point boundary value problem

$$x'' + \lambda x + g(x) = h, \quad x(0) = 0, \ x(\eta) = x(\pi), \tag{1}$$

where $h \in L^1(0,\pi)$ is a given real function, $g: \mathbb{R} \to \mathbb{R}$ is a continuous and bounded function and $\lambda \in \mathbb{R}$ and $\eta \in [0,\pi)$ are parameters. We provide necessary and sufficient conditions for the existence of a real solution of (1) depending on the values of parameters λ and η . In particular, we focus on those pairs (η,λ) for which the linear homogeneous problem

$$x'' + \lambda x = 0, \quad x(0) = 0, \ x(\eta) = x(\pi),$$
 (2)

has a nonzero real solution.

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Let us denote

$$\sigma := \{(\eta, \lambda) \in [0, \pi) \times \mathbb{R} : (2) \text{ has a nonzero real solution} \}.$$

A real function $x \in W^{2,1}(0,\pi)$ is called a *solution* of (1) if the equation is satisfied almost everywhere in $(0,\pi)$ and the boundary conditions are satisfied pointwise. In what follows all constants are *real* and all functions are *real-valued*. The main results can be summarized as follows:

(1) If $(\eta, \lambda) \notin \sigma$ then for any $h \in L^1(0, \pi)$ there exists at least one solution $x \in W^{2,1}(0, \pi)$ of (1) (see Remark 5).

If $(\eta, \lambda) \in \sigma$, we have to first characterize the set of all $h \in L^1(0, \pi)$ for which the linear nonhomogeneous problem

$$x'' + \lambda x = h$$
, $x(0) = 0$, $x(n) = x(\pi)$ (3)

has a solution. Let $\psi = \psi(t)$ be such that (3) has a solution if and only if

$$\int_0^{\pi} h(t)\psi(t) \, \mathrm{d}t = 0$$

(see Section 2 for explicit formula of ψ). Let $(\eta, \lambda) \in \sigma$ and let us denote by $\varphi = \varphi(t)$ a nontrivial solution of (2) and normalize it by

$$\int_0^{\pi} \varphi(t)\psi(t) \, \mathrm{d}t \ge 0$$

(see Section 2 for explicit formula of φ). We assume that the limits

$$g(\pm \infty) = \lim_{s \to \pm \infty} g(s)$$

exist and that $g(+\infty) < g(-\infty)$.

(2) If $(\eta, \lambda) \in \sigma$ and

$$g(+\infty) \int_{\varphi>0} \psi \, \mathrm{d}t + g(-\infty) \int_{\varphi<0} \psi \, \mathrm{d}t < \int_0^\pi h(t) \psi(t) \, \mathrm{d}t < g(-\infty) \int_{\varphi>0} \psi \, \mathrm{d}t + g(+\infty) \int_{\varphi<0} \psi \, \mathrm{d}t$$

then (1) has a solution (see Theorem 4).

Moreover, we assume that for all $s \in \mathbb{R}$,

$$g(+\infty) < g(s) < g(-\infty)$$
.

(3) If $(\eta, \lambda) \in \sigma$ and (1) has a solution then necessarily

$$g(+\infty) \int_{\psi>0} \psi \, dt + g(-\infty) \int_{\psi<0} \psi \, dt < \int_0^{\pi} h(t) \psi(t) \, dt < g(-\infty) \int_{\psi>0} \psi \, dt + g(+\infty) \int_{\psi<0} \psi \, dt$$
(5)

(see Theorem 6).

If $g(+\infty) < 0 < g(-\infty)$, we can compare conditions (4) and (5). Namely, we get

$$g(-\infty) \int_{\varphi>0} \psi \, \mathrm{d}t + g(+\infty) \int_{\varphi<0} \psi \, \mathrm{d}t \le g(-\infty) \int_{\psi>0} \psi \, \mathrm{d}t + g(+\infty) \int_{\psi<0} \psi \, \mathrm{d}t \tag{6}$$

and

$$g(+\infty) \int_{\varphi>0} \psi \, \mathrm{d}t + g(-\infty) \int_{\varphi<0} \psi \, \mathrm{d}t \ge g(+\infty) \int_{\psi>0} \psi \, \mathrm{d}t + g(-\infty) \int_{\psi<0} \psi \, \mathrm{d}t. \tag{7}$$

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