

**POSITIVE SOLUTIONS FOR ABSTRACT HAMMERSTEIN
EQUATIONS AND APPLICATIONS**

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Abstract

The authors use fixed point index properties to prove existence of positive solutions to the abstract Hammerstein equation $u = LFu$ where $L : E \rightarrow E$ is a compact linear operator, $F : K \rightarrow K$ is a continuous and bounded mapping, E is a Banach space, and K is a cone in E . The results obtained are used to prove existence results for positive solutions to two point boundary value problems associated with differential equations.

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1 Introduction

Existence and multiplicity of solutions to boundary value problems (BVPs) associated with ordinary differential equations (ODEs) is a subject that has been widely investigated in the last several decades; see, for example, [3, 4, 5, 13, 16, 17, 18, 19, 20, 21, 15], and the references therein. Often those BVPs are formulated as a fixed point problem in a Banach space E having the form $u = LFu$, where $L \in L(E)$ is compact and $F : E \rightarrow E$ is continuous and bounded (maps bounded sets into bounded sets). This equation is known as the abstract Hammerstein equation (see [23, Chapter 7]).

In many of the papers cited above, existence and multiplicity results are obtained under the condition that the nonlinearity varies between 0 and $+\infty$ or between $-\infty$ and $+\infty$. For instance, in [4], the author obtain existence and multiplicity of positive solutions to the boundary value problem

$$\begin{cases} -u''(x) = f(x, u(x)), & x \in (0, 1), \\ au(0) - bu'(0) = 0, \\ cu(1) + du'(1) = 0, \end{cases} \quad (1.1)$$

where $a, b, c,$ and d are nonnegative real numbers such that $ac + ad + cb > 0$ and $f : [0, 1] \times \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is a continuous function, where $\mathbb{R}^+ = [0, +\infty)$. It is known (see [4, Proposition 3.2]) that problem (1.1) has no positive solutions if either

$$\frac{f(t, x)}{x} > \lambda_1 \quad \text{for all } (t, x) \in [0, 1] \times (0, +\infty)$$

or

$$\frac{f(t, x)}{x} < \lambda_1 \quad \text{for all } (t, x) \in [0, 1] \times (0, +\infty),$$

where λ_1 is the smallest positive eigenvalue of the linear boundary value problem

$$\begin{cases} -u''(x) = \lambda u(x), & x \in (0, 1), \\ au(0) - bu'(0) = 0, \\ cu(1) + du'(1) = 0. \end{cases}$$

This result means that a necessary condition for the existence of a positive solution to problem (1.1) is that the nonlinearity f must cross the linear function $\lambda_1 u$ at least once. An existence result is obtained under the hypothesis

$$f(t, u) \geq \alpha u \quad \text{for all } (t, u) \in [0, 1] \times [p, q] \quad \text{and} \quad f(t, u) \leq \beta u \quad \text{for all } (t, u) \in [0, 1] \times [r, s]$$

with $\alpha > \lambda_1 > \beta$ and other suitable conditions. Moreover, this result holds if the intervals $[p, q]$ and $[r, s]$ are neighborhoods of 0 and $+\infty$ (see [4, Corollary 3.7]).

Results similar to [4, Corollary 3.7] are often seen in the literature; in the case of second order BVPs see, for example, [3, 6, 15, 16, 17], and in the singular case, see [5]; for fourth order BVPs, see [22].

It is clear from the above discussion that the eigenvalues of L play some role in the existence of solutions to the abstract Hammerstein equation. Thus, in this paper, we focus our attention on existence of positive solutions (solutions belonging to a cone) to the equation

$u = LFu$. Roughly speaking, we will prove that there exists two nonnegative real numbers $\lambda^+ \leq \lambda^-$ such that the Hammerstein equation has no positive solutions if the nonlinearity F lies above the linear function $(\lambda^+)^{-1}u$ or below $(\lambda^-)^{-1}u$, and we obtain existence otherwise (see Theorems 3.7 and 3.10 in Section 3 below). We may also ask when do λ^+ and λ^- coincide with a positive eigenvalue of L ? We answer this question in Theorems 3.13 and 3.15.

In order to illustrate the importance of our results, we conclude this paper with two applications. Throughout, we let $A^* := A \setminus \{0\}$ where A is any subset of a Banach space.

2 Preliminaries

In all that follows, E denotes a real Banach space, $L(E)$ is the set of all continuous linear maps from E into E , and $Q(E)$ is the subset of $L(E)$ consisting of compact maps. For $L \in L(E)$, $r(L) = \lim_{n \rightarrow \infty} \|L^n\|^{\frac{1}{n}}$ denotes the *spectral radius* of L .

Definition 2.1. Let K be a nonempty closed convex subset of E . Then K is said to be a cone if $K \cap (-K) = \{0\}$ and $(tK) \subset K$ for all $t \geq 0$.

It is well known that a cone induces a partial ordering in the Banach space E . We write for all $x, y \in E$, $x \leq y$ if $y - x \in K$; $x < y$ if $y - x \in K$ and $y \neq x$; $x \not\leq y$ if $y - x \notin K$; and $x \ll y$ if $\text{int}K \neq \emptyset$ and $y - x \in \text{int}K$. The notations $\geq, >, \not\leq,$ and \gg are defined similarly.

Definition 2.2. Let K be a cone in E . Then:

- (i) K is reproducing if $E = K - K$;
- (ii) K is total if $E = \overline{K - K}$;
- (iii) K is normal if there exists a positive constant N such that for all $u, v \in K$, $u \leq v$ implies $\|u\| \leq N\|v\|$.

Remark 2.3. A cone with nonempty interior is a typical example of a reproducing cone.

Definition 2.4. Let K be a cone in E and $L \in L(E)$. Then:

- (i) L is said to be increasing if $L(K) \subset K$;
- (ii) An increasing operator $L \in L(E)$ is K -normal if there exists a positive constant N such that for all $u, v \in K$, $u \leq v$ implies $\|Lu\| \leq N\|Lv\|$.

We will make extensive use of fixed point index theory. For the sake of completeness, we recall some basic facts related to this; see, for example, [7, 14, 15].

Let K be a nonempty closed subset of E . Then K is called a *retract* of E if there exists a continuous mapping $r : E \rightarrow K$ such that $r(x) = x$ for all $x \in K$. Such a mapping is called a *retraction*. From a theorem by Dugundji, every nonempty closed convex subset of E is a retract of E . In particular, every cone in E is a retract of E .

Let K be a retract of E and U be a bounded open subset of K such that $U \subset B(0, R)$, where $B(0, R)$ is the ball centered at 0 of radius R . For any completely continuous mapping $f : \bar{U} \rightarrow K$ with $f(x) \neq x$ for all $x \in \partial U$, the integer given by

$$i(f, U, K) = \text{deg}(I - f \circ r, B(0, R) \cap r^{-1}(U), 0),$$

where \deg is the Leray-Schauder degree, is well defined and is called the *fixed point index*.
Properties of the fixed point index

Normality: $i(f, U, K) = 1$ if $f(x) = x_0 \in \bar{U}$ for all $x \in \bar{U}$.

Homotopy invariance: Let $H : [0, 1] \times \bar{U} \rightarrow K$ be a completely continuous mapping such that $H(t, x) \neq x$ for all $(t, x) \in [0, 1] \times \partial U$. The integer $i(H(t, \cdot), U, K)$ is independent of t .

Additivity: $i(f, U, K) = i(f, U_1, K) + i(f, U_2, K)$ whenever U_1 and U_2 are two disjoint open subsets of U such that f has no fixed point in $\bar{U} \setminus (U_1 \cup U_2)$.

Permanence: If K' is a retract of K with $f(\bar{U}) \subset K'$, then $i(f, U, K) = i(f, U \cap K', K')$.

Solution property: If $i(f, U, K) \neq 0$, then f admits a fixed point in U .

Now we assume that K is a cone in E and for all $R > 0$, we let $K_R = B(0, R) \cap K$. We will need the following lemmas related to the computation of the index $i(f, K_R, K)$.

Lemma 2.5. *If $f(x) \neq \lambda x$ for all $x \in \partial K_R = \partial B(0, R) \cap K$ and $\lambda \geq 1$, then*

$$i(f, K_R, K) = 1.$$

Lemma 2.6. *If $f(x) \neq \lambda x$ for all $x \in \partial K_R = \partial B(0, R) \cap K$ and $\lambda \in (0, 1]$, and if $\inf\{\|f(x)\| : x \in \partial K_R\} > 0$, then*

$$i(f, K_R, K) = 0.$$

Lemma 2.7. *If $f(x) \not\leq x$ for all $x \in \partial K_R = \partial B(0, R) \cap K$, then*

$$i(f, K_R, K) = 1.$$

Lemma 2.8. *If $f(x) \not\leq x$ for all $x \in \partial K_R = \partial B(0, R) \cap K$, then*

$$i(f, K_R, K) = 0.$$

For additional details and proofs of these lemmas, we refer the reader to [14].

3 Main results

Let K be a cone in E , $L \in L(E)$ be increasing, and $F : K \rightarrow K$ be a continuous bounded mapping. We focus our attention in this section on the existence of positive solutions to the abstract equation

$$u = LFu. \tag{3.1}$$

By a *positive solution* to (3.1), we mean a vector $u \in K^*$ satisfying $u = LFu$. We recall that $\lambda \geq 0$ is a *positive eigenvalue* of L if there exists $u \in K^*$ such that $Lu = \lambda u$, and it is an *interior eigenvalue* if there exists $u \in \text{int}K$ such that $Lu = \lambda u$. For any subset P of K with $P^* \neq \emptyset$, let

$$\Lambda_P^+(L) = \{\lambda \geq 0 : \text{there exists } u \in P^* \text{ such that } Lu \leq \lambda u\}$$

and

$$\Lambda_P^-(L) = \{\lambda \geq 0 : \text{there exists } u \in P^* \text{ such that } Lu \geq \lambda u\}.$$

When these quantities exist, we set

$$\lambda_P^+ = \inf \Lambda_P^+(L), \lambda_P^- = \sup \Lambda_P^-(L), \lambda^+ = \inf \Lambda_K^+(L), \text{ and } \lambda^- = \sup \Lambda_K^-(L).$$

Remark 3.1. (i) Note that $0 \in \Lambda_P^-(L)$, and if $\lambda \in \Lambda_P^-(L)$, then $[0, \lambda] \subset \Lambda_P^-(L)$. (ii) If $\lambda \in \Lambda_P^+(L)$, then $[\lambda, +\infty) \subset \Lambda_P^+(L)$. (iii) We have $\Lambda_P^+(L) \subset \Lambda_K^+(L)$ and $\Lambda_P^-(L) \subset \Lambda_K^-(L)$.

The following lemmas provide sufficient conditions for the existence of λ_P^+ and λ_P^- . Let $\mathbb{N}_0 = \{0, 1, 2, \dots\}$.

Lemma 3.2. *If P is a cone and $L(K) \subset P$, then $\Lambda_P^+(L) \neq \emptyset$.*

Proof. For $\lambda > r(L)$, $\left(I - \frac{L}{\lambda}\right)^{-1} = \sum_{n \in \mathbb{N}_0} \frac{L^n}{\lambda^n}$, and since for all integers n , $L^n(K) \subset P$, we obtain $\left(I - \frac{L}{\lambda}\right)^{-1}(K) \subset P$. Thus, for any $u \in K^*$, $v = \left(I - \frac{L}{\lambda}\right)^{-1}(u) \in P^*$. In other words, $\lambda v > Lv$, and so $\lambda \in \Lambda_P^+(L)$. □

Lemma 3.3. *If $\text{int}K \neq \emptyset$, then $\Lambda_{\text{int}K}^+(L) \neq \emptyset$.*

Proof. For $\lambda > r(L)$, $\left(I - \frac{L}{\lambda}\right)^{-1} = \sum_{n \in \mathbb{N}_0} \frac{L^n}{\lambda^n}$ is a homeomorphism of E , so $\left(I - \frac{L}{\lambda}\right)^{-1}(\text{int}K)$ is an open set contained in K . Therefore, $\left(I - \frac{L}{\lambda}\right)^{-1}(\text{int}K) \subset \text{int}K$. Thus, for any $u \in \text{int}K$, $v = \left(I - \frac{L}{\lambda}\right)^{-1}(u) \in \text{int}K$, i.e., $\lambda v > Lv$, so $\lambda \in \Lambda_{\text{int}K}^+(L)$. □

Lemma 3.4. *Assume that K is normal. Then for any nonempty subset $P \subset K$, $\Lambda_P^-(L)$ is bounded from above by $r(L)$.*

Proof. If $\lambda > 0$ and $u \in P^*$ with $\|u\| = 1$ are such that $Lu \geq \lambda u$, then

$$u \leq T^n u \text{ for all } n \in \mathbb{N}^*,$$

where $T = \frac{L}{\lambda}$. Hence, the normality of K implies that

$$1 \leq N^{\frac{1}{n}} \|T^n u\|^{\frac{1}{n}} = N^{\frac{1}{n}} \frac{\|L^n u\|^{\frac{1}{n}}}{\lambda} \leq N^{\frac{1}{n}} \frac{\|L^n\|^{\frac{1}{n}}}{\lambda},$$

where N is the constant of normality of K . Letting $n \rightarrow \infty$, we have

$$\lambda \leq \lim_n N^{\frac{1}{n}} \|L^n\|^{\frac{1}{n}} = r(L),$$

which proves the lemma. □

Lemma 3.5. *Assume that L is K -normal. Then, for any cone $P \subset K$ with $L(K) \subset P$, $\Lambda_P^-(L)$ is bounded from above by $r(L)$.*

Proof. If $\lambda > 0$ and $u \in P^*$ with $\|Lu\| = 1$ are such that $Lu \geq \lambda u$, then

$$Lu \leq T^n Lu \text{ for all } n \in \mathbb{N}^*,$$

where $T = \frac{L}{\lambda}$. Hence, the K -normality of L implies that

$$1 \leq N^{\frac{1}{n}} \|T^n Lu\|^{\frac{1}{n}} = N^{\frac{1}{n}} \frac{\|L^n Lu\|^{\frac{1}{n}}}{\lambda} \leq N^{\frac{1}{n}} \frac{\|L^n\|^{\frac{1}{n}}}{\lambda},$$

where N is the constant of the K -normality of L . Letting $n \rightarrow \infty$, we obtain

$$\lambda \leq \lim_n N^{\frac{1}{n}} \|L^n\|^{\frac{1}{n}} = r(L),$$

which completes the proof. \square

Before presenting existence results for equation (3.1), we need to draw attention to the following fact. If L admits a positive eigenvalue λ , then $\lambda^+ \leq \lambda^-$ and $\lambda \in [\lambda^+, \lambda^-]$. In what follows, we will prove that for any cone P , with $L(K) \subset P \subset K$, if L is completely continuous, no matter if L has a positive eigenvalue or not, we always have $\lambda_p^+ \leq \lambda_p^-$. To prove this we need following results.

Proposition 3.6. *Let either*

$$Fu \leq \alpha u \text{ for all } u \in P^* \text{ with } \alpha \lambda_p^- < 1 \quad (3.2)$$

or

$$Fu \geq \beta u \text{ for all } u \in P^* \text{ with } \beta \lambda_p^+ > 1 \quad (3.3)$$

hold, where $P \subset K$ is nonempty with $L(K) \subset P$. Then equation (3.1) has no positive solutions.

Proof. We present the proof in the case where (3.2) holds; the proof in the other case is similar. Assume there exists $u \in K^*$ such that $LFu = u$. Then $u \in P^*$, and since $Fu \leq \alpha u$, it follows that $Lu \geq \frac{1}{\alpha}u$ and $\frac{1}{\alpha} \leq \lambda_p^-$, which contradicts $\alpha \lambda_p^- < 1$. This completes the proof. \square

From [14, Theorem 2.3.3] we can obtain the following existence result.

Theorem 3.7. *Assume that $L \in Q(E)$, $P \subset K$ is a cone with $L(K) \subset P$, and there exist real numbers α, β, R_1 , and R_2 with $\alpha \lambda_p^- < 1$, $\beta \lambda_p^+ > 1$, and $0 < R_1 < R_2$. If either*

$$Fu \leq \alpha u \text{ for all } u \in P \cap \partial B(0, R_1) \text{ and } Fu \geq \beta u \text{ for all } u \in P \cap \partial B(0, R_2), \quad (3.4)$$

or

$$Fu \geq \beta u \text{ for all } u \in P \cap \partial B(0, R_1) \text{ and } Fu \leq \alpha u \text{ for all } u \in P \cap \partial B(0, R_2), \quad (3.5)$$

then equation (3.1) admits a positive solution u with $R_1 < \|u\| < R_2$.

We also have the following comparison result.

Theorem 3.8. *Assume that $L \in Q(E)$. Then for any cone $P \subset K$ with $L(K) \subset P$, we have $\lambda_P^+ \leq \lambda_P^-$.*

Proof. The case $\lambda_P^+ = 0$ is obvious, so assume that $\lambda_P^+ > \lambda_P^- \geq 0$ and consider the function $G : K \rightarrow K$ defined by

$$Gu = \frac{\beta u + \alpha \|u\|u}{1 + \|u\|}$$

with $0 < \beta < \alpha$ and $\beta\lambda_P^+ > 1 > \alpha\lambda_P^-$. On one hand, we have

$$Gu - \alpha u = \frac{(\beta - \alpha)u}{1 + \|u\|} < 0 \text{ for all } u \in K^*,$$

so by Proposition 3.6, the equation $u = LGu$ admits no positive solution. On the other hand, for any $0 < R_1 < R_2$, we have

$$Gu \leq \alpha u \text{ for all } u \in K \cap \partial B(0, R_1) \text{ with } \alpha\lambda_P^- < 1$$

and

$$Gu - \beta u = \frac{(\alpha - \beta)u\|u\|}{1 + \|u\|} > 0 \text{ for all } u \in K \cap \partial B(0, R_2) \text{ with } \beta\lambda_P^+ > 1.$$

Condition (3.4) is satisfied, so by Theorem 3.7, the equation $u = LGu$ has a positive solution. This contradiction implies $\lambda_P^+ \leq \lambda_P^-$. □

Remark 3.9. From Lemmas 2.7 and 2.8 we see that if $L \in Q(E)$, then for any cone $P \subset K$ with $L(K) \subset P$ and any $R > 0$, we have

1. $i(\alpha L, B(0, R) \cap P, P) = 1$ if $\alpha\lambda_P^- < 1$, and
2. $i(\beta L, B(0, R) \cap P, P) = 0$ if $\beta\lambda_P^+ > 1$.

Next we present an existence result for positive solutions to the Hammerstein equation (3.1) in case the cone K is normal. This result includes those covered by [4, Corollary 3.7].

Theorem 3.10. *Assume that $L \in Q(E)$, K is normal, $P \subset K$ is a cone with $L(K) \subset P$, and there exist nonnegative real numbers α , β , and γ , and continuous functions $G_i : K \rightarrow K$, $i = 1, 2, 3$, with*

$$\alpha\lambda_P^- < 1 \text{ and } \beta\lambda_P^+ > 1,$$

$$Fu \leq \alpha u + G_1u \text{ for all } u \in P^* \cap B(0, \delta) \text{ for some } \delta > 0,$$

and

$$\beta u - G_2u \leq Fu \leq \gamma u + G_3u \text{ for all } u \in P^*.$$

If either

$$G_1u = o(\|u\|) \text{ as } u \rightarrow 0 \text{ and } G_iu = o(\|u\|) \text{ as } u \rightarrow \infty \text{ for } i = 2, 3, \tag{3.6}$$

or

$$G_1u = o(\|u\|) \text{ as } u \rightarrow \infty \text{ and } G_iu = o(\|u\|) \text{ as } u \rightarrow 0 \text{ for } i = 2, 3, \tag{3.7}$$

then equation (3.1) has a positive solution.

Proof. We give the proof in case (3.6) holds; the proof if (3.7) holds is similar. All we need to do is to show the existence of $0 < r < R$ such that

$$i(LF, B(0, r) \cap P, P) = 1 \quad \text{and} \quad i(LF, B(0, R) \cap P, P) = 0.$$

Then the additivity and the solution properties of the fixed point index will imply that

$$i(LF, (B(0, R) \setminus \bar{B}(0, r)) \cap P, P) = i(LF, B(0, R) \cap P, P) - i(LF, B(0, r) \cap P, P) = -1$$

and equation (3.1) has a positive solution u with $r < \|u\| < R$.

Consider the function $H_1 : [0, 1] \times K \rightarrow K$ defined by $H_1(t, u) = tLFu + (1-t)\beta Lu$. We want to show the existence of $R > 0$ large enough so that for all $t \in [0, 1]$, the equation $H_1(t, u) = u$ has no solution in $\partial B(0, R) \cap P$. To the contrary, suppose that for all integers $n \geq 1$, there exist $t_n \in [0, 1]$ and $u_n \in \partial B(0, n) \cap P$ such that

$$u_n = t_n LFu_n + (1-t_n)\beta Lu_n.$$

Note that $v_n = \frac{u_n}{\|u_n\|} \in \partial B(0, 1) \cap P$ and satisfies

$$v_n = t_n L \left(\frac{Fu_n}{\|u_n\|} \right) + (1-t_n)\beta Lv_n. \quad (3.8)$$

Thus, the normality of the cone K combined with the inequalities

$$\beta v_n - \frac{G_2 u_n}{\|u_n\|} \leq \frac{Fu_n}{\|u_n\|} \leq \gamma v_n + \frac{G_3 u_n}{\|u_n\|} \quad (3.9)$$

and the fact that $G_i(u_n) = o(\|u_n\|)$ at ∞ for $i = 2, 3$, implies that $\frac{Fu_n}{\|u_n\|}$ is bounded. From the compactness of L , we obtain the existence of a subsequence of (v_n) , also denoted by (v_n) , that converges to $v \in \partial B(0, 1) \cap P$. Taking limits as $n \rightarrow \infty$ in (3.8) and (3.9) shows $v \geq \beta Lv$. That is, $\frac{1}{\beta} \geq \lambda_p^+$, which contradicts $\beta \lambda_p^+ > 1$.

For such an $R > 0$, from the homotopy property of the fixed point index and Remark 3.9, we have

$$\begin{aligned} i(LF, B(0, R) \cap P, P) &= i(H_1(1, \cdot), B(0, R) \cap P, P) \\ &= i(H_1(0, \cdot), B(0, R) \cap P, P) = i(\beta L, B(0, R) \cap P, P) = 0. \end{aligned}$$

In a similar way, we consider the function $H_2 : [0, 1] \times K \rightarrow K$ defined by $H_2(t, u) = tLFu + (1-t)\alpha Lu$ and we prove the existence of $r > 0$ small enough so that for all $t \in [0, 1]$, the equation $H_2(t, u) = u$ has no solution in $\partial B(0, r) \cap P$. To the contrary, suppose that for every integer $n \geq 1$ with $1/n < \delta$, there exists $t_n \in [0, 1]$ and $u_n \in \partial B(0, 1/n) \cap P$ such that

$$u_n = t_n LFu_n + (1-t_n)\alpha Lu_n.$$

Now $v_n = \frac{u_n}{\|u_n\|} \in \partial B(0, 1) \cap P$ and satisfies

$$v_n = t_n L \left(\frac{Fu_n}{\|u_n\|} \right) + (1-t_n)\alpha Lv_n.$$

The normality of the cone K combined with the inequality

$$\frac{Fu_n}{\|u_n\|} \leq \alpha v_n + \frac{G_1 u_n}{\|u_n\|}$$

and the fact that $G_1(u_n) = o(\|u_n\|)$ at 0 shows that $\frac{Fu_n}{\|u_n\|}$ is bounded. Then, from the compactness of L , we conclude the existence of a subsequence of (v_n) , also denoted by (v_n) , that converges to $v \in \partial B(0, 1) \cap P$. Again taking limits shows that $v \leq \alpha Lv$. Thus, $\frac{1}{\alpha} \leq \lambda_P^-$, which contradicts $\alpha \lambda_P^- < 1$.

For such an $r > 0$ the homotopy property of the fixed point index and Remark 3.9 show that

$$\begin{aligned} i(LF, B(0, r) \cap P, P) &= i(H_2(1, \cdot), B(0, r) \cap P, P) \\ &= i(H_2(0, \cdot), B(0, r) \cap P, P) = i(\alpha L, B(0, r) \cap P, P) = 1. \end{aligned}$$

This completes the proof of the theorem. □

Remark 3.11. Note that if $\ker L \cap K^* = \emptyset$, then for every subset $P \subset K$ with $L(K) \subset P$,

$$\Lambda_P^+(L) = \Lambda_K^+(L), \quad \Lambda_P^-(L) = \Lambda_K^-(L), \quad \lambda_P^+ = \lambda^+, \quad \text{and} \quad \lambda_P^- = \lambda^-.$$

In fact, if $\lambda > 0$ and $u \in K^*$ are such that $Lu \leq \lambda u$ (resp. $Lu \geq \lambda u$), then $U = Lu \in P^*$ and $LU \leq \lambda U$ (resp. $LU \geq \lambda U$).

Let P be a cone such that $L(K) \subset P \subset K$. In our previous results, we saw the role played by the constants λ_P^+ and λ_P^- in the existence of positive solutions for the Hammerstein equation (3.1). Now we will present two results in which λ_P^+ and λ_P^- coincide with the unique positive eigenvalue of L . To do this, we need the following definition.

Definition 3.12. Let $\chi : E \times E \rightarrow \mathbb{R}$ be a bilinear form. We say that χ is positive if for all $u, v \in K$, $\chi(u, v) \geq 0$, and we say that χ is increasing if for all $u_1, u_2, v_1, v_2 \in K$,

$$u_1 \leq u_2 \text{ implies } \chi(u_1, v_1) \leq \chi(u_2, v_1) \text{ and } v_1 \leq v_2 \text{ implies } \chi(u_1, v_1) \leq \chi(u_1, v_2).$$

Theorem 3.13. Assume that $L \in Q(E)$, $\lambda^+ > 0$, and there exists a positive increasing bilinear form $\chi : E \times E \rightarrow \mathbb{R}$ such that

$$0 < \chi(Lu, v) = \chi(u, Lv) \text{ for all } u, v \in K^*.$$

Then for every subset P of K with $L(K) \subset P$, we have $\lambda_P^+ = \lambda_P^- = \lambda^+ = \lambda^-$, and $\lambda_1 = \lambda^+ = \lambda^-$ is the unique positive eigenvalue of L .

Proof. Note that $\lambda^+ > 0$ implies $\ker L \cap K^* = \emptyset$, and for every subset P of K with $L(K) \subset P \subset K$, we have $\lambda_P^+ = \lambda^+$ and $\lambda_P^- = \lambda^-$. We claim that L has a positive eigenvalue. By Remark 3.9, for any $R > 0$, $i(\alpha L, B(0, R) \cap K, K) = 0$ with $\alpha \lambda^+ > 1$. Hence, we see from Lemma 2.5 that there exist $\theta \geq 1$ and $u \in K \cap \partial B(0, R)$ such that $\alpha Lu = \theta u$. That is, $\frac{\theta}{\alpha}$ is a positive eigenvalue of L .

Let λ_1 be a positive eigenvalue of L and let ϕ be the associated eigenvector. On one hand, we have

$$0 < \lambda^+ \leq \lambda_1 \leq \lambda^- \leq +\infty. \quad (3.10)$$

At the same time, if $u, v \in K^*$ and λ, μ , are such that $Lu \leq \lambda u$ and $Lv \geq \mu v$, then the properties of χ lead to

$$0 < \lambda_1 \chi(\phi, u) = \chi(L\phi, u) = \chi(\phi, Lu) \leq \lambda \chi(\phi, u)$$

and

$$\lambda_1 \chi(\phi, v) = \chi(L\phi, v) = \chi(\phi, Lv) \geq \mu \chi(\phi, v),$$

which imply

$$\mu \leq \lambda_1 \leq \lambda,$$

that is,

$$\lambda^- \leq \lambda_1 \leq \lambda^+. \quad (3.11)$$

Combining (3.10) and (3.11) gives $\lambda^- = \lambda^+ = \lambda_1$ is the unique positive eigenvalue of L . \square

Remark 3.14. If we add to Theorem 3.13 the condition that K is a total cone, then it follows from [7, Theorem 19.2] (or [23, Proposition 7.26]) that $\lambda^- = \lambda^+ = \lambda_1$ is the principal and unique positive eigenvalue of L .

Theorem 3.15. *Assume that $L \in Q(E)$, $\text{int}K \neq \emptyset$, and either K is normal or L is K -normal. Then*

$$\lambda^- \leq \lambda_{\text{int}K}^+.$$

Moreover, if $\lambda^+ > 0$ and K is a total cone, then $\lambda^- = r(L) > 0$ is the principal eigenvalue of L .

Proof. Assume that $\lambda_{\text{int}K}^+ < \lambda^-$ and $\lambda \in (\lambda_{\text{int}K}^+, \lambda^-)$. For such a λ , there exists $u \in \text{int}K$ and $v \in K^*$ such that $Lu \leq \lambda u$ and $Lv \geq \lambda v$. Now $u \in \text{int}K$ implies the existence of $t > 0$ such that $u > v_t = tv$.

If K is normal, then the operator $T = \frac{L}{\lambda}$ maps the closed bounded convex interval $[v_t, u]$ into itself. So Schauder's fixed point theorem guarantees the existence of a fixed point w of T such that $v_t \leq w \leq u$ and λ is an eigenvalue of L .

If L is K -normal, then the operator $T = \frac{L}{\lambda}$ maps the closed bounded convex set $\overline{L([v_t, u])}$ into itself. Schauder's fixed point theorem then guarantees the existence of a fixed point $w \in \overline{L([v_t, u])}$ of T and λ is an eigenvalue of L .

This shows that in the two cases, $(\lambda_{\text{int}K}^+, \lambda^-) \subset \text{sp}(L)$, where $\text{sp}(L)$ is the spectrum of L , and this contradicts L being compact.

Now if $0 < \lambda^+$, then $r(L) > 0$, and since K is total, [7, Theorem 19.2] (or [23, Proposition 7.26]) ensures that $r(L)$ is a positive eigenvalue of L and $r(L) = \lambda^-$. \square

Remark 3.16. Note that Theorem 3.15 guarantees that L has at most one interior eigenvalue. In fact, if λ_1 is an interior eigenvalue, then

$$\lambda^+ \leq \lambda_1 \leq \lambda^- \leq \lambda_{\text{int}K}^+ \leq \lambda_1,$$

which implies

$$\lambda_1 = \lambda^- = \lambda_{\text{int}K}^+$$

Moreover, if 0 is an interior eigenvalue, then λ_1 is the unique positive eigenvalue of L . If this is the case, then $\lambda_{\text{int}K}^+ = \lambda^+ = \lambda^-$.

Theorem 3.17. *Assume that $L \in Q(E)$, $\text{int}K \neq \emptyset$, $L(\partial K \setminus \{0\}) \subset \text{int}K$, and either K is normal or L is K -normal. Then, $\lambda^- = \lambda^+ = r(L)$ is the principal and unique positive eigenvalue of L .*

Proof. We need to prove that $\lambda^+ = \lambda_{\text{int}K}^+$. To this end, we show that $\Lambda_K^+(L) \subset \Lambda_{\text{int}K}^+(L)$. If $\lambda \in \Lambda_K^+(L)$, then there exists $u \in K^*$ such that $Lu \leq \lambda u$ and there are two possibilities.

First, we could have $u \in \text{int}K$. Then $\lambda \in \Lambda_{\text{int}K}^+(L)$. Second, we could have $u \in \partial K$. In this case, $U = Lu \in \text{int}K$ and $LU \leq \lambda U$. This again implies $\lambda \in \Lambda_{\text{int}K}^+(L)$.

Let $u \in \partial K \setminus \{0\}$; then $Lu \in \text{int}K$, so there exists $t > 0$ such that $Lu \geq tu$. This implies that $\lambda^- > 0$, and by Lemmas 3.4 and 3.5, $r(L) \geq \lambda^- > 0$. Thus, it follows from the Krein-Rutman Theorem (see [7, Theorem 19.3] or [23, Theorem 7.C]) that $r(L) = \lambda^-$ is the principal and positive eigenvalue of L . Finally, we see that the condition $L(\partial K \setminus \{0\}) \subset \text{int}K$ implies that L has only interior eigenvalues, so uniqueness follows from Remark 3.16. □

Combining the Krein-Rutman Theorem with Theorem 3.17, we obtain the following result.

Corollary 3.18. *Assume that $L \in Q(E)$, $\text{int}K \neq \emptyset$, $L(K \setminus \{0\}) \subset \text{int}K$, and either K is normal or L is K -normal. Then $\lambda^- = \lambda^+ = r(L)$ is the principal and unique positive eigenvalue of L .*

Remark 3.19. Common to both Theorems 3.13 and 3.17 is that 0 cannot be an eigenvalue of L and so for every subset $P \subset K$ with $L(K) \subset P$, we have $\lambda_P^+ = \lambda_P^- = \lambda^+ = \lambda^-$.

4 Applications

In this section we apply our results to some specific boundary value problems.

4.1 Third order boundary value problem

Consider the third order boundary value problem

$$\begin{cases} -u'''(x) = a(x)f(u(x)), & x \in (0, 1), \\ u(0) = u'(0) = u'(1) = 0, \end{cases} \tag{4.1}$$

where $a \in C([0, 1], \mathbb{R}^+)$ does not vanish identically on any subinterval of $[0, 1]$ and $f : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is a continuous function. We also consider the associated linear eigenvalue problem

$$\begin{cases} -u'''(x) = \mu a(x)u(x), & x \in (0, 1), \\ u(0) = u'(0) = u'(1) = 0. \end{cases} \tag{4.2}$$

Theorem 4.1. *The linear eigenvalue problem (4.2) has a unique positive eigenvalue $\mu_1 > 0$. Moreover, problem (4.1) has no positive solution if either*

$$\inf \{f(t,u)/u, t \in [0, 1] \ u > 0\} > \mu_1$$

or

$$\sup \{f(t,u)/u, t \in [0, 1] \ u > 0\} < \mu_1.$$

Proof. Let $X = \{u \in C^2([0, 1]) : u(0) = u'(0) = u'(1) = 0\}$ be equipped with the norm defined for $u \in X$ by $\|u\| = \sup\{|u''(t)|, t \in [0, 1]\}$ and consider the operator $L : X \rightarrow X$ given by

$$Lu(x) = \int_0^x \left(\int_0^1 G(s,t)a(t)u(t)dt \right), \quad (4.3)$$

where

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

is the Green function associated with the differential operator $-\frac{d^2}{dx^2}$ and Dirichlet boundary conditions. It is clear that $\mu > 0$ is a positive eigenvalue of (4.2) if and only if μ^{-1} is a positive eigenvalue of L . Let Q be the natural cone in X , i.e., $Q = \{u \in X : u \geq 0 \text{ in } [0, 1]\}$. In view of Corollary 3.18, let us prove that $L(Q^*) \subset \text{int}Q$. To this end, consider the set

$$S = \{u \in X : u' > 0 \text{ in } (0, 1), u''(0) > 0, \text{ and } u''(1) < 0\}.$$

We have $S \subset Q$ and S is an open set; in fact, $X \setminus S = F_1 \cup F_2 \cup F_3$ where

$$\begin{aligned} F_1 &= \{u \in X : \text{there exists } x \in (0, 1) \text{ with } u'(x) \leq 0\}, \\ F_2 &= \{u \in X : u''(0) \leq 0\}, \text{ and} \\ F_3 &= \{u \in X : u''(1) \geq 0\}. \end{aligned}$$

It is clear that F_2 and F_3 are closed sets in X so let $(u_n) \subset F_1$ tending to u in X and $(x_n) \subset (0, 1)$ tending to $\bar{x} \in [0, 1]$ with $u'_n(x_n) \leq 0$. Now if $\bar{x} \in (0, 1)$, then $u'(\bar{x}) = \lim u'_n(x_n) \leq 0$, and so $u \in F_1$. If $\bar{x} = 0$, we have $u''(0) = \lim_{n \rightarrow \infty} \frac{u'_n(x_n)}{x_n} \leq 0$, which implies $u \in F_2$. Finally, if $\bar{x} = 1$, then $u''(1) = \lim_{n \rightarrow \infty} \frac{u'_n(x_n)}{x_n - 1} \geq 0$, so $u \in F_3$.

Now let $u \in Q^*$ and $v = Lu$; we have

$$v'(x) = \int_0^1 G(x,t)a(t)u(t)dt > 0 \text{ for any } x \in (0, 1),$$

$$v''(0) = \int_0^1 (1-t)a(t)u(t)dt > 0, \text{ and } v''(1) = - \int_0^1 ta(t)u(t)dt < 0,$$

that is, $L(Q^*) \subset S \subset \text{int}Q$. Since Q is not a normal cone in X , to complete our proof we need to show that L is a Q -normal operator. Let $u_1, u_2 \in Q$ with $u_1 \leq u_2$, $v_1 = Lu_1$, and $v_2 = Lu_2$. For $i = 1, 2$, v'_i are concave functions on $[0, 1]$ and $\|v_i\| = \max\{v''_i(0), -v''_i(1)\}$. We have

$$v''_1(0) = \int_0^1 (1-t)a(t)u_1(t)dt \leq \int_0^1 (1-t)a(t)u_2(t)dt = v''_2(0)$$

and

$$-v_1''(1) = \int_0^1 ta(t)u_1(t)dt \leq \int_0^1 ta(t)u_2(t)dt = -v_2''(0).$$

That is, $\|v_1\| \leq \|v_2\|$ and so L is Q -normal. The conclusion of the theorem then follows from Corollary 3.18 and Proposition 3.6. □

In order to present an existence result, we introduce the following notations:

$$f^0 = \limsup_{u \rightarrow 0} \left(\max_{t \in [0,1]} \frac{f(t,u)}{u} \right), \quad f^\infty = \limsup_{u \rightarrow +\infty} \left(\max_{t \in [0,1]} \frac{f(t,u)}{u} \right),$$

$$f_0 = \liminf_{u \rightarrow 0} \left(\min_{t \in [0,1]} \frac{f(t,u)}{u} \right), \quad f_\infty = \liminf_{u \rightarrow +\infty} \left(\min_{t \in [0,1]} \frac{f(t,u)}{u} \right).$$

Theorem 4.2. *If either*

$$f^0 < \mu_1 < f_\infty \leq f^\infty < \infty$$

or

$$f^\infty < \mu_1 < f_0 \leq f^0 < \infty$$

holds, then problem (4.1) has a positive solution.

Proof. Let $E = C([0,1])$ equipped with its sup-norm, $L : E \rightarrow E$ be the operator defined by (4.3), and $F : C \rightarrow C$ be the Nemytskii operator defined for $u \in C$ by $Fu(t) = f(t, u(t))$, where C is a positive cone in E . It is clear that continuity of f implies that F is continuous and maps bounded sets of C into bounded sets of C . Also, L is an increasing and compact operator and u is a positive solution of problem (4.1) if and only if u is a positive fixed point of LF . Let λ_C^+ and λ_C^- be defined by

$$\lambda_C^+ = \inf \{ \lambda \geq 0 : Lu \leq \lambda u \text{ for some } u \in C^* \}$$

and

$$\lambda_C^- = \sup \{ \lambda \geq 0 : Lu \geq \lambda u \text{ for some } u \in C^* \}.$$

Since 0 is not an eigenvalue of L and $L(C) \subset Q$, where Q is the cone defined in the proof of Theorem 4.1, it follows from Remark 3.19 that

$$(\mu_1)^{-1} = \lambda_C^- = \lambda_C^+.$$

Moreover, $f^0 < \mu_1 < f_\infty \leq f^\infty < \infty$ (the other case is similar) implies there exists $\varepsilon > 0$ and positive constants C_1, C_2 such that

$$F(u) \leq (\mu_1 - \varepsilon)u + G(u) \text{ for all } u \in Q^* \cap B(0, \delta)$$

and

$$(\mu_1 + \varepsilon)u - C_1 \leq F(u) \leq (f^\infty + \varepsilon)u + C_2 \text{ for all } u \in Q^*,$$

where $G(u) = \max \{ f(t, u(t)) - f^0 u(t), 0 \}$. The conclusion of the theorem follows from Theorem 3.10. □

4.2 Positive solution for the generalized Fisher like equation posed on the positive half line

Consider the boundary value problem

$$\begin{cases} -u''(x) + cu'(x) + \lambda u(x) = a(x)f(x, u(x)), & x \in (0, +\infty), \\ u(0) = u(+\infty) = 0, \end{cases} \quad (4.4)$$

where c, λ are positive constants, $a \in C(\mathbb{R}^+, \mathbb{R}^+)$ does not vanish identically on any subinterval of $[0, +\infty)$, and $f: \mathbb{R}^+ \times \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is a continuous function. Also consider the associated linear eigenvalue problem

$$\begin{cases} -u''(x) + cu'(x) + \lambda u(x) = \mu a(x)u(x), & x \in (0, +\infty), \\ u(0) = u(+\infty) = 0. \end{cases} \quad (4.5)$$

Let G be the Green function associated with (4.4) given by

$$G(x, t) = \frac{1}{k} \begin{cases} e^{r_1(x-t)}(1 - e^{(r_1-r_2)x}), & x \geq t, \\ e^{r_2(x-t)}(1 - e^{(r_1-r_2)t}), & x \leq t, \end{cases}$$

where $r_1 < 0 < r_2$ are the two roots of $-X^2 + cX + \lambda = 0$ and $k = r_2 - r_1$. For the mathematical origin and physical significance of this equation we refer the reader to [9]–[12].

Denote by E the Banach space of all continuous functions defined on $[0, +\infty)$ that vanish at 0 and $+\infty$ equipped with its sup-norm. Let $L: E \rightarrow E$ be the linear operator defined by

$$Lu(x) = \int_0^{+\infty} G(x, t)a(t)u(t)dt$$

and $F: U \rightarrow U$ be the Nemytskii operator defined by

$$Fu(t) = f(t, u(t)),$$

where U is the normal positive cone of E . It is clear that F is continuous and maps bounded sets into bounded sets and $u \in E$ is a positive solution of (4.4) if and only if u is a positive fixed point of LF . Moreover, $\mu > 0$ is a positive eigenvalue of (4.5) if and only if μ^{-1} is a positive eigenvalue of L .

In order to prove the compactness of the operator L , we will make use of the following lemmas.

Lemma 4.3. ([1], [2]) *A subset $A \subset E$ is relatively compact if and only if the following conditions are satisfied*

- (i) *A is uniformly bounded;*
- (ii) *A is equicontinuous on every compact interval of \mathbb{R}^+ ;*
- (iii) *A is equiconvergent.*

By *equiconvergence* in Lemma 4.3 we mean that for every $\varepsilon > 0$ there exists $T_\varepsilon > 0$ such that, for all $u \in A$ and $t > T_\varepsilon$, we have $|u(t)| < \varepsilon$.

Lemma 4.4. *If $a \in E$, then $L \in Q(E)$.*

Proof. First note that $\int_0^{+\infty} G(0,t)a(t)dt = 0$, and by Hôpital's rule, we conclude from the fact that $a \in E$ that $\lim_{x \rightarrow +\infty} \int_0^{+\infty} G(x,t)a(t)dt = 0$. Let $[a,b] \subset [0, +\infty)$ and $a \leq x < y \leq b$. Straightforward computations show that

$$\left| \int_0^{+\infty} G(x,t)a(t)dt - \int_0^{+\infty} G(y,t)a(t)dt \right| \leq 2\theta^* \int_x^y e^{-r_1 t} a(t)dt + 2\gamma^* \int_x^y e^{-r_2 t} a(t)dt,$$

where $\theta^* = \sup\{e^{-r_1 x}(1 - e^{(r_1 - r_2)x}) : x \in [a,b]\}$ and $\gamma^* = \sup\{e^{r_2 x} : x \in [a,b]\}$.

Since the functions $z \rightarrow \int_0^z e^{-r_1 t} a(t)dt$ and $z \rightarrow \int_0^z e^{-r_2 t} a(t)dt$ are uniformly continuous on $[a,b]$, for any $\varepsilon > 0$ there exists $\delta > 0$ such that, for all $x, y \in [a,b]$ with $|x - y| < \delta$, we have

$$\left| \int_0^{+\infty} G(x,t)a(t)dt - \int_0^{+\infty} G(y,t)a(t)dt \right| < \varepsilon. \tag{4.6}$$

Therefore, the function $x \rightarrow \int_0^{+\infty} G(x,t)a(t)dt$ is continuous and $\sup_{x \geq 0} \{\int_0^{+\infty} G(x,t)a(t)dt\} < \infty$. Thus, for all $u \in E$, $Lu(0) = 0$, $\lim_{x \rightarrow +\infty} Lu(x) = 0$, and Lu is continuous on $[0, +\infty)$, that is, $Lu \in E$. In addition,

$$|Lu(x)| \leq \left(\sup_{x \geq 0} \left\{ \int_0^{+\infty} G(x,t)a(t)dt \right\} \right) \|u\|,$$

so $L \in L(E)$.

To show the compactness of L , let B be a subset of E bounded by $M > 0$. Then $L(B)$ is bounded by $\left(\sup_{x \geq 0} \left\{ \int_0^{+\infty} G(x,t)a(t)dt \right\} \right) M$, and for all $u \in B$ and $x, y \in [a,b] \subset [0, +\infty)$ with $0 < y - x < \delta$, (4.6) implies

$$|Lu(x) - Lu(y)| \leq M\varepsilon,$$

that is, $L(B)$ is equicontinuous on any compact subinterval of $[0, +\infty)$.

Now, for any $u \in B$, we have

$$|Lu(x)| \leq M \int_0^{+\infty} G(x,t)a(t)dt,$$

so from the fact that $\lim_{x \rightarrow +\infty} \int_0^{+\infty} G(x,t)a(t)dt = 0$, for any $\varepsilon > 0$ there exists $T_\varepsilon > 0$ such that

$$|Lu(x)| \leq M \int_0^{+\infty} G(x,t)a(t)dt < \varepsilon \text{ for any } x > T_\varepsilon.$$

Hence, $L(B)$ is equiconvergent. Thus, Lemma 4.3 guarantees $L \in Q(E)$. □

Now consider the functional $\alpha : U \rightarrow \mathbb{R}^+$ defined by

$$\alpha(u) = \min\{u(x), x \in [\gamma, \delta]\},$$

where $[\gamma, \delta] \subset (0, +\infty)$ is a given interval. It is easy to see that α has the following properties:

$$\alpha(\lambda u) = \lambda \alpha(u) \text{ for any } u \in U \text{ and } \lambda \geq 0;$$

$u \leq v$ implies $\alpha(u) \leq \alpha(v)$ where $u, v \in U$;

$\alpha(Lu) = 0$ implies $u = 0$;

and for all $u \in U$,

$$\alpha(Lu) \geq C_0\alpha(u), \quad (4.7)$$

where $C_0 = \min \left\{ \int_{\gamma}^{\delta} G(x, t)a(t)dt : x \in [\gamma, \delta] \right\} > 0$.

Thus, if $\lambda \geq 0$ and $u \in U^*$ are such that $Lu \leq \lambda u$, then

$$0 < \alpha(Lu) \leq \lambda\alpha(u),$$

and by (4.7),

$$0 < C_0\alpha(u) \leq \alpha(Lu) \leq \lambda\alpha(u),$$

that is, $\lambda \geq C_0$, and so $\lambda^+ \geq C_0 > 0$.

Consider the bilinear form $\chi : E \times E \rightarrow \mathbb{R}$ defined for $u, v \in E$ by

$$\chi(u, v) = \int_0^{+\infty} e^{-cx}a(x)u(x)v(x)dx.$$

It is clear that χ is positive, increasing, and for all $u, v \in U^*$, $\chi(Lu, v) > 0$. Let $u, v \in U$, $W_1 = Lu$, and $W_2 = Lv$. We need to prove that $e^{-cx}W_1'(x)$ and $e^{-cx}W_2'(x)$ are bounded functions. Let $x_0 \geq 0$ be such that $W_1'(x_0) = 0$. Then,

$$|e^{-cx}W_1'(x)| = \left| \int_{x_0}^x e^{-cx}(mu - \lambda W_1) \right| \leq \left(\int_0^{+\infty} e^{-cx}dx \right) (\|m\|\|u\| + \lambda\|W_1\|) < \infty,$$

and similarly

$$|e^{-cx}W_2'(x)| \leq \left(\int_0^{+\infty} e^{-cx}dx \right) (\|m\|\|v\| + \lambda\|W_2\|) < \infty.$$

Two integrations by parts then lead to

$$\begin{aligned} \chi(Lu, v) &= \int_0^{+\infty} e^{-cx}a(x)W_1(x)v(x)dx \\ &= \int_0^{+\infty} e^{-cx}a(x)W_1(x)(-W_2''(x) + cW_2'(x) + \lambda W_2(x))dx \end{aligned}$$

and

$$\begin{aligned} \int_0^{+\infty} aW_1(-e^{-cx}W_2') + \lambda e^{-cx}W_2 dx \\ = \int_0^{+\infty} aW_2(-e^{-cx}W_1') + \lambda e^{-cx}W_1 dx = \chi(u, Lv). \end{aligned}$$

The hypotheses of Theorem 3.13 are satisfied, so we have the following result.

Theorem 4.5. *The linear eigenvalue problem (4.5) has a unique positive eigenvalue $\mu_1 > 0$. Moreover, problem (4.4) has no positive solutions if either*

$$\inf \{f(t, u)/u, t \in [0, 1] \ u > 0\} > \mu_1$$

or

$$\sup \{f(t, u)/u, t \in [0, 1] \ u > 0\} < \mu_1.$$

To prove our existence result we need the following notation:

$$f^0 = \limsup_{u \rightarrow 0} \left(\max_{t \in [0, +\infty)} \frac{f(t, u)}{u} \right), \quad f^\infty = \limsup_{u \rightarrow +\infty} \left(\max_{t \in [0, +\infty)} \frac{f(t, u)}{u} \right)$$

$$f_0 = \liminf_{u \rightarrow 0} \left(\min_{t \in [0, +\infty)} \frac{f(t, u)}{u} \right), \quad f_\infty = \liminf_{u \rightarrow +\infty} \left(\min_{t \in [0, +\infty)} \frac{f(t, u)}{u} \right).$$

Theorem 4.6. *If either*

$$f^0 < \mu_1 < f_\infty \leq f^\infty < \infty$$

or

$$f^\infty < \mu_1 < f_0 \leq f^0 < \infty,$$

then problem (4.4) has a positive solution.

Proof. The condition $f^0 < \mu_1 < f_\infty \leq f^\infty < \infty$ (the other case is similar) implies that there exists $\varepsilon > 0$ and positive constants C_1, C_2 such that

$$F(u) \leq (\mu_1 - \varepsilon)u + G(u) \text{ for all } u \in U^* \cap B(0, \delta)$$

and

$$(\mu_1 + \varepsilon)u - C_1 \leq F(u) \leq (f^\infty + \varepsilon)u + C_2 \text{ for all } u \in U^*,$$

where $G(u) = \max \{f(t, u(t)) - f^0 u(t), 0\}$. The conclusion then follows from Theorem 3.10. □

Remark 4.7. The generalized Fisher equation posed on the real line has been studied in [8] and [9]. Arguing as in Sub-section 4.2, we can prove the existence of $0 < \mu^+ \leq \mu^-$ such that, if

$$f^0 < \mu^+ \leq \mu^- < f_\infty \leq f^\infty < \infty$$

or

$$f^\infty < \mu^+ \leq \mu^- < f_0 \leq f^0 < \infty$$

holds, then the boundary value problem

$$\begin{cases} -u''(x) + cu'(x) + \lambda u(x) = a(x)f(x, u(x)), & x \in \mathbb{R}, \\ u(-\infty) = u(+\infty) = 0, \end{cases}$$

has a positive solution in the case where $a \in C(\mathbb{R}, \mathbb{R}^+)$ does not vanish identically on any subinterval of \mathbb{R} , and vanishes at $\pm\infty$, $f \in C(\mathbb{R} \times \mathbb{R}^+, \mathbb{R}^+)$, and

$$f^0 = \limsup_{u \rightarrow 0} \left(\max_{t \in [0, +\infty)} \frac{f(t, u)}{u} \right), \quad f^\infty = \limsup_{u \rightarrow +\infty} \left(\max_{t \in [0, +\infty)} \frac{f(t, u)}{u} \right),$$

$$f_0 = \liminf_{u \rightarrow 0} \left(\min_{t \in [0, +\infty)} \frac{f(t, u)}{u} \right), \quad f_\infty = \liminf_{u \rightarrow +\infty} \left(\min_{t \in [0, +\infty)} \frac{f(t, u)}{u} \right).$$

Moreover, the eigenvalue problem

$$\begin{cases} -u''(x) + cu(x) + \lambda u(x) = \mu a(x)u(x), & x \in \mathbb{R}, \\ u(-\infty) = u(+\infty) = 0, \end{cases}$$

admits at least one positive eigenvalue.

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