POSITIVE SOLUTIONS OF FOURTH-ORDER SUPERLINEAR SINGULAR BOUNDARY VALUE PROBLEMS

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This paper investigates fourth-order superlinear singular two-point boundary value problems and obtains necessary and sufficient conditions for existence of C^2 or C^3 positive solutions on the closed interval.

1. INTRODUCTION

In this paper, we are concerned with the fourth-order singular two-point boundary value problem

(1)
$$\begin{cases} u^{(4)}(t) = f(t, u(t)), & 0 < t < 1, \\ u(0) = u(1) = u''(0) = u''(1) = 0, \end{cases}$$

where $f \in C((0,1) \times [0,+\infty), [0,+\infty))$ and is quasi-homogeneous with respect to the second variable, namely, there are constants λ , μ , N, M with $1 < \lambda \leq \mu < \infty$ and $0 < N \leq 1 \leq M$ such that for all 0 < t < 1, $u \geq 0$,

(2)
$$c^{\mu}f(t,u) \leq f(t,cu) \leq c^{\lambda}f(t,u), \quad \text{if} \quad 0 < c \leq N,$$

(3)
$$c^{\lambda}f(t,u) \leq f(t,cu) \leq c^{\mu}f(t,u), \quad \text{if} \quad c \geq M.$$

A typical quasi-homogeneous function is $f = f_1(t)u^{\lambda_1} + \cdots + f_m(t)u^{\lambda_m}$, where $\lambda \leq \lambda_i \leq \mu$, $i = 1, \ldots, m$.

Singular or nonsingular fourth-order boundary value problems have been extensively studied by many authors (see [1, 2, 3, 4, 5, 6, 7] for nonsingular cases and [8, 9] for singular cases). In [3, 4, 5] the right hand side function in the equation of (1) has separated variables, namely, $f(t, u) = \lambda a(t)g(u)$, and in [1, 6, 7, 8] the function f involves the second derivative u''. O'Regan considered the singular case where f(t, u, u'') is singular at u = 0 or u'' = 0, while in [9] singularity occurs at t = 0 or t = 1. Using a modified upper and lower solution method, Chen and Zhang [10] established necessary and sufficient conditions for existence of positive solutions to second-order sublinear

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boundary value problems on a half-line. Using a similar method, Wei [9] obtained necessary and sufficient conditions for existence of positive solutions to the fourth-order problem (1) in the sublinear case. The results in [9, 10] involve integrability conditions in terms of the function f and the Green's function. To this connection, however, the upper and lower solution method can hardly be used to treat the superlinear case.

In this paper, based on a careful analysis of the Green's function, we shall apply a fixed point theorem in cones to the superlinear problem (1) and obtain necessary and sufficient conditions for existence of a positive solution with different smoothness on the closed interval.

2. MAIN RESULTS

Our main results are the two following theorems.

THEOREM 1. The boundary value problem (1) has a positive solution $u \in C^2[0,1] \cap C^4(0,1)$, if and only if,

(4)
$$\int_0^1 t(1-t)f(t,t(1-t)) dt < \infty.$$

THEOREM 2. The boundary value problem (1) has a positive solution $u \in C^3[0,1] \cap C^4(0,1)$, if and only if,

(5)
$$\int_0^1 f(t,t(1-t)) dt < \infty.$$

We note that (5) implies (4). To prove Theorems 1 and 2, we shall prepare some lemmas. First, we state a fixed point theorem in a cone as follows:

LEMMA 1. ([11, Theorem 2.3.4].) Let E be a Banach space and P a cone in E. Suppose that Ω_1 and Ω_2 are two bounded open subsets of E with $\theta \in \Omega_1$, $\overline{\Omega}_1 \subset \Omega_2$. If $T: P \cap (\overline{\Omega}_2 \setminus \Omega_1) \to P$ is a completely continuous operator satisfying

 $||Tx|| \leq ||x||$ for $x \in P \cap \partial \Omega_1$ and $||Tx|| \geq ||x||$ for $x \in P \cap \partial \Omega_2$,

then T has a fixed point in $P \cap (\overline{\Omega}_2 \setminus \Omega_1)$.

Let $E = \{u \in C^2[0,1] : u(0) = u(1) = 0, u''(0) = u''(1) = 0\}$. Define the norm ||u|| for every $u \in E$ by $||u|| = |u|_0 + |u''|_0$, where $|\cdot|_0$ is the usual sup-norm for continuous functions over [0,1]. It is seen that E equipped with the norm $||\cdot||$ is a Banach space.

Let G(t, s) be the Green's function of the second-order boundary value problem

$$\begin{cases} -u''(t) = 0, \\ u(0) = u(1) = 0, \end{cases}$$

that is,

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

Let

$$h(t,s) = \int_0^1 G(t,\tau)G(\tau,s)d\tau.$$

Then h(t,s) is the Green's function of the homogeneous fourth-order boundary value problem corresponding to (1). It is easily seen that

(6)
$$G(t,s) \leq G(s,s), \quad 0 \leq t, \ s \leq 1$$

and for $1/4 \leq t \leq 3/4$,

(7)
$$G(t,s) \ge \frac{1}{4}G(s,s), \qquad 0 \le s \le 1.$$

Denote

$$P = \left\{ u \in E \mid u(t) \ge 0, \ u''(t) \le 0, \ 0 \le t \le 1; \\ u(t) \ge \frac{1}{4} |u|_0, \ -u''(t) \ge \frac{1}{4} |u''|_0, \ \frac{1}{4} \le t \le \frac{3}{4} \right\}.$$

It can be easily seen that P is a cone in E.

Next, we define an operator $T: P \to E$ by

(8)
$$(Tu)(t) = \int_0^1 h(t,s)f(s,u(s)) \, ds, \quad u \in P.$$

We observe that a fixed point of T in E is indeed a positive solution of the boundary value problem (1).

Using the Green's function, for every $u \in P$, we shall have an estimate for u(t) in terms of the magnitude of its second derivative, namely, for $t \in [0, 1]$,

$$u(t) = \int_0^1 G(t,s) (-u''(s)) \, ds \leq \left(\int_0^t s(1-t) \, ds + \int_t^1 t(1-s) \, ds \right) |u''|_0$$
$$= \frac{1}{2} t(1-t) |u''|_0.$$

(9)

Let $u \in P$ and let c be a positive number such that $c \ge M$ and $|u''|_0/(2c) \le N$. From (9), $u(s)/(cs(1-s)) \le |u''|_0/(2c) \le M$. Then, from (2) and (3),

$$\begin{aligned} |Tu(t)| &\leq \int_0^1 G(s,s) c^{\mu} f(s,u(s)/c) \, ds \\ &= c^{\mu} \int_0^1 G(s,s) f\left(s, \frac{u(s)}{cs(1-s)} s(1-s)\right) \, ds \\ &\leq c^{\mu} \left(\frac{|u''|_0}{2c}\right)^{\lambda} \int_0^1 s(1-s) f(s,s(1-s)) \, ds. \end{aligned}$$

Hence, T is well defined on P provided that (4) or (5) holds.

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LEMMA 2. If (4) holds, then $T(P) \in P$.

PROOF: Let $u \in P$. Obviously, $Tu(t) \ge 0$ and $-(Tu)''(t) \ge 0$. For $1/4 \le t \le 3/4$, we claim that

$$Tu(t) \geqslant \frac{1}{4} |Tu|_0.$$

Indeed, from (4), by Fubini's theorem, (8) can be rewritten as

(10)
$$(Tu)(t) = \int_0^1 G(t,\tau) \int_0^1 G(\tau,s) f(s,u(s)) \, ds \, d\tau.$$

It follows from (6) that

(11)
$$|Tu|_0 \leqslant \int_0^1 G(\tau,\tau) \int_0^1 G(\tau,s) f(s,u(s)) \, ds \, d\tau.$$

On the other hand, for $1/4 \leq t \leq 3/4$, (7) together with (11) gives

(12)
$$(Tu)(t) \ge \frac{1}{4} \int_0^1 G(\tau,\tau) \int_0^1 G(\tau,s) f(s,u(s)) \, ds \, d\tau \ge \frac{1}{4} |Tu|_0.$$

Next, we claim that $-(Tu)''(t) \ge (1/4)|(Tu)''|_0$ for $t \in [1/4, 3/4]$. In fact, from

$$-(Tu)''(t) = \int_0^1 G(t,s) f(s,u(s)) \, ds,$$

it follows from (6) and (7) that

$$\left|\left(Tu\right)''\right|_{0}\leq\int_{0}^{1}G(s,s)f\bigl(s,u(s)\bigr)\,ds$$

and, for $1/4 \leq t \leq 3/4$,

(13)
$$-(Tu)''(t) \ge \frac{1}{4} \int_0^1 G(s,s) f(s,u(s)) \, ds \ge \frac{1}{4} |(Tu)''|_0.$$

We now conclude that $T: P \to P$ from (12) and (13) and complete the proof.

LEMMA 3. If (4) holds, then T is a completely continuous operator on P.

PROOF: If $u_n \in P$ and $u_n \to u_0$ in E as $n \to \infty$, then we have that $u_0 \in P$ by the definition of the cone P and that $\{||u_n||\}$ is bounded, say, $||u_n|| \leq C_0$, $n \geq 1$. As a result, from (9), we have

(14)
$$u_n(t) \leqslant \frac{C_0}{2}t(1-t)$$

Let c be a positive number such that $c \ge M$ and $C_0/2c \le N$. From (2) and (3),

$$\begin{aligned} \left| (Tu_n)(t) \right| &\leq \int_0^1 s(1-s) f\left(s, u_n(s)\right) ds \\ &\leq \int_0^1 s(1-s) c^{\mu} f\left(s, u_n(s)/c\right) ds \\ &\leq \int_0^1 s(1-s) c^{\mu} \left(\frac{u_n(s)}{s(1-s)c}\right)^{\lambda} f\left(s, s(1-s)\right) ds \\ &\leq c^{\mu-\lambda} \left(\frac{C_0}{2}\right)^{\lambda} \int_0^1 s(1-s) f\left(s, s(1-s)\right) ds. \end{aligned}$$

Now, from (4), an application of Lebesgue's dominant convergence theorem gives the continuity of T on P.

To prove T is a compact operator, we shall show that for every bounded sequence $\{u_n\}$ in P, the sequence $\{Tu_n\} \subset P$ has a convergent subsequence in E. Since $\{Tu_n\}$ is bounded in E, $\{|(Tu_n)''|_0\}$ is bounded and hence $\{Tu_n(t)\}$ is equicontinuous. By Ascoli—Arzela's lemma, it suffices to show that $\{(Tu_n)''(t)\}$ is equicontinuous. Let C_0 be a positive number such that $||u_n|| \leq C_0$, $n = 1, 2, \ldots$ Then (14) holds from (9). Again, choose a $c \geq \max\{M, C_0/(2N)\}$. Then

$$(Tu)^{'''}(t) = \int_0^t sf(s, u(s)) \, ds - \int_t^1 (1-s)f(s, u(s)) \, ds$$

$$\leq \int_0^t sf(s, u(s)) \, ds + \int_t^1 (1-s)f(s, u(s)) \, ds$$

$$\leq C_1 \left(\int_0^t sf(s, s(1-s)) \, ds + \int_t^1 (1-s)f(s, s(1-s)) \, ds \right)$$

$$=: F(t),$$

where $C_1 = c^{\mu-\lambda} (C_0/2)^{\lambda}$. Since, in view of (4),

$$\int_0^1 F(t) dt = C_1 \int_0^1 \int_0^t sf(s, u(s)) ds dt + C_1 \int_0^1 \int_t^1 (1-s)f(s, u(s)) ds$$
$$= 2C_1 \int_0^1 s(1-s)f(s, s(1-s)) ds < \infty,$$

we have the equicontinuity of the sequence $\{(Tu_n)''(t)\}$ from the uniform continuity of the convergent integral of F(t) with respect to the Lebesgue measure over [0, 1].

Therefore, T is a compact operator on P and the proof of Lemma 3 is complete. \square We are now in a position to prove our main results. PROOF OF THEOREM 1: Necessity. Let $u \in C^2[0,1] \cap C^4(0,1)$ be a positive solution of (1). Obviously, $u''(t) \leq 0$ for $0 \leq t \leq 1$ and hence u(t) is concave. It follows from u(0) = u(1) = 0 that u'(0) > 0 and u'(1) < 0. Consequently, there must be a positive number k such that $u(t) \geq kt(1-t)$. Let $c \geq \max\{M, 1/(kN)\}$. Then, for 0 < t < 1, t(1-t)/(cu(t)) < N, and we get

(15)
$$f(t,t(1-t)) \leq c^{\mu} f(t,t(1-t)u(t)/(cu(t)))$$
$$\leq c^{\mu-\lambda} k^{-\lambda} f(t,u(t)) = c^{\mu-\lambda} k^{-\lambda} u^{(4)}(t).$$

Since u''(0) = u''(1) = 0, there is a $t_0 \in (0,1)$ such that $u'''(t_0) = 0$. Then

(16)
$$u''(t_0) = \int_0^{t_0} u'''(s) \, ds = -\int_0^{t_0} \int_s^{t_0} u^{(4)}(\tau) d\tau \, ds = -\int_0^{t_0} \tau u^{(4)}(\tau) \, d\tau.$$

On the other hand,

(17)
$$u''(t_0) = -\int_{t_0}^1 u'''(s) \, ds = -\int_{t_0}^1 \int_{t_0}^s u^{(4)}(\tau) \, d\tau \, ds$$
$$= -\int_{t_0}^1 (1-\tau) u^{(4)}(\tau) \, d\tau.$$

Therefore,

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18)
$$\int_{0}^{1} t(1-t)u^{(4)}(t) dt = \left(\int_{0}^{t_{0}} + \int_{t_{0}}^{1}\right) t(1-t)u^{(4)}(t) dt$$
$$\leqslant \int_{0}^{t_{0}} tu^{(4)}(t) dt + \int_{t_{0}}^{1} (1-t)u^{4}(t) dt$$
$$= 2(-u''(t_{0})) < \infty.$$

We now obtain (4) from (15) and (18), and complete the proof of the necessity.

Sufficiency. Let $\Omega_1 = \{ u \in E \mid ||u|| < r \}$, where

(19)
$$r \leq \min \left\{ 2N, 2\left(\int_0^1 s(1-s)f(s,s(1-s))\,ds\right)^{1/(1-\lambda)} \right\}.$$

Let $u \in \partial \Omega_1 \cap P$. Then $||u|| = |u|_0 + |u''|_0 = r$, and $|u|_0 \leq r$, $|u''|_0 \leq r$. It follows from (9) that

(20)
$$u(t) \leq \frac{1}{2}t(1-t)|u''|_0 \leq \frac{r}{2}t(1-t) \leq Nt(1-t).$$

In view of (2), (3), and (20), we have

$$Tu(t) = \int_0^1 h(t,s) f(s,u(s)) ds$$

$$\leq \int_0^1 h(t,s) \left(\frac{u(s)}{s(1-s)}\right)^{\lambda} f(s,s(1-s)) ds$$

$$\leq 2^{-\lambda} r^{\lambda} \int_0^1 s(1-s) f(s,s(1-s)) ds$$

and

(21)
$$|Tu|_0 \leq 2^{-\lambda} r^{\lambda} \int_0^1 s(1-s) f(s,s(1-s)) ds, \quad u \in \partial \Omega_1 \cap P.$$

On the other hand,

$$\begin{aligned} -(Tu)''(t) &= \int_0^1 G(t,s) f\left(s,u(s)\right) ds \\ &\leq \int_0^1 G(t,s) \left(\frac{u(s)}{s(1-s)}\right)^\lambda f\left(s,s(1-s)\right) ds \\ &\leqslant 2^{-\lambda} r^\lambda \int_0^1 s(1-s) f\left(s,s(1-s)\right) ds, \end{aligned}$$

and so

(22)
$$|(Tu)''|_0 \leq 2^{-\lambda} r^{\lambda} \int_0^1 s(1-s) f(s, s(1-s)) ds.$$

Thus, from (21), (22), and (19),

(23)
$$||Tu|| = |Tu|_{0} + |(Tu)''|_{0} \leq 2^{1-\lambda} r^{\lambda} \int_{0}^{1} s(1-s) f(s, s(1-s)) ds$$
$$\leq r = ||u||, \quad u \in \partial \Omega_{1} \cap P.$$

Next, set $\ \Omega_2 = \left\{ u \in E \ \big| \ \|u\| < R
ight\}$, where

(24)
$$R = \max\left\{288M, 2^{(9\lambda+1)/(\lambda-1)} \left(\int_{1/4}^{3/4} s(1-s)f(s,s(1-s))\,ds\right)^{1/(1-\lambda)}\right\}.$$

Let $u \in \partial \Omega_2 \cap P$. Then $||u|| = |u|_0 + |u''|_0 = R$, $|u|_0 \le R$, $|u''|_0 \le R$. From (9), we have

(25)
$$|u|_0 \leq \frac{1}{8} |u''|_0, \quad |u''|_0 \geq \frac{8}{9} R.$$

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Also, by the definition of the cone P, we have that for $1/4 \leq t \leq 3/4$,

$$\begin{aligned} u(t) &= \int_0^1 G(t,s) \left(-u''(s) \right) ds \geq \int_{1/4}^{3/4} G(t,s) \left(-u''(s) \right) ds \\ &\geqslant \frac{1}{4^2} |u''|_0 \int_{1/4}^{3/4} G(s,s) ds \geqslant \frac{1}{2^8} |u''|_0, \end{aligned}$$

and hence,

(26)
$$|u|_0 \ge \frac{1}{2^8} |u''|_0$$

Since $u \in P$, from (26), we have

(27)
$$\frac{u(s)}{s(1-s)} \ge 4u(s) \ge |u|_0 \ge \frac{1}{2^8} |u''|_0,$$

and so, from (24) and (25), for $1/4 \leq s \leq 3/4$,

(28)
$$\frac{u(s)}{s(1-s)} \ge \frac{1}{2^8} \frac{8}{9} R \ge M.$$

For $1/4 \leq t \leq 3/4$, from (27) and (28), we have

$$Tu(t) = \int_{0}^{1} G(t,\tau) \int_{0}^{1} G(\tau,s) f(s,u(s)) \, ds d\tau$$

$$\geqslant \int_{1/4}^{3/4} G(t,\tau) \int_{1/4}^{3/4} G(\tau,s) f(s,u(s)) \, ds d\tau$$

$$\geqslant \frac{1}{4^{2}} \int_{1/4}^{3/4} \tau(1-\tau) d\tau \int_{1/4}^{3/4} s(1-s) \left(\frac{u(s)}{s(1-s)}\right)^{\lambda} f(s,s(1-s)) \, ds$$

(29)
$$\geqslant \frac{1}{2^{8}} |u|_{0}^{\lambda} \int_{1/4}^{3/4} s(1-s) f(s,s(1-s)) \, ds.$$

On the other hand, from (27),

$$\begin{aligned} -(Tu)''(t) &= \int_0^1 G(t,s) f(s,u(s)) \, ds \\ \vdots & \geq \int_{1/4}^{3/4} G(t,s) \Big(\frac{u(s)}{s(1-s)}\Big)^\lambda f(s,s(1-s)) \, ds \\ &\geq 2^{-8\lambda-2} |u''|_0^\lambda \int_{1/4}^{3/4} s(1-s) f(s,s(1-s)) \, ds, \end{aligned}$$

and hence,

(30)
$$|(Tu)''|_0 \ge 2^{-8\lambda-2} |u''|_0^\lambda \int_{1/4}^{3/4} s(1-s) f(s, s(1-s)) ds.$$

Now, from (29), (30), and the fact that $a^{\lambda} + b^{\lambda} \ge 2^{1-\lambda}(a+b)^{\lambda}$ for $\lambda \ge 1$ and a, b > 0, we arrive at

$$\begin{aligned} ||Tu|| &\ge \left(2^{-8}|u|_0^{\lambda} + 2^{-8\lambda-2}|u''|_0^{\lambda}\right) \int_{1/4}^{3/4} s(1-s)f(s,s(1-s)) \, ds \\ &\ge 2^{-8\lambda-2} \left(|u|_0^{\lambda} + |u''|_0^{\lambda}\right) \int_{1/4}^{3/4} s(1-s)f(s,s(1-s)) \, ds \\ &\ge 2^{-9\lambda-1} \left(|u|_0 + |u''|_0\right)^{\lambda} \int_{1/4}^{3/4} s(1-s)f(s,s(1-s)) \, ds. \end{aligned}$$

Consequently, by the definition of R, we have

$$||Tu|| = |Tu|_0 + |(Tu)''|_0 \ge 2^{-9\lambda - 1} R^\lambda \int_{1/4}^{3/4} s(1-s) f(s, s(1-s)) ds$$

(31)
$$\ge R = ||u||, \quad u \in \partial\Omega_2 \cap P.$$

Finally, from (23) and (31), by Lemma 1, the operator T has at least one fixed point $u \in P \cap (\overline{\Omega}_2 \setminus \Omega_1)$ which is a positive $C^2[0,1]$ solution to the boundary value problem (1).

The proof of Theorem 1 is complete.

PROOF OF THEOREM 2: We prove the sufficiency first. Since (5) implies (4), Theorem 1 provides a $C^2[0,1]$ solution $u \in P$. From (9), $u(t) \leq (1/2)t(1-t)|u''|_0$.

To prove that $u \in C^3[0,1]$, choose a positive number $c \ge \max\{M, |u''|_0/(2N)\}$. Then, from (2) and (3), we have

$$\begin{split} \int_0^1 |u^{(4)}(s)| \, ds &= \int_0^1 f(s, u(s)) \, ds \leqslant c^{\mu} \int_0^1 f\left(s, \frac{u(s)}{c}\right) \, ds \\ &\leqslant c^{\mu} \left(\frac{|u''|_0}{2c}\right)^{\lambda} \int_0^1 f\left(s, s(1-s)\right) \, ds. \end{split}$$

Now, $u^{(4)}(t)$ is absolute integrable over [0, 1] from (5), and hence, $u \in C^3[0, 1]$.

To prove the necessity, let there be a positive solution $u \in C^3[0, 1]$ of (1). The same reasoning at the beginning of the proof of Theorem 1 asserts that $u(t) \ge k_1 t(1-t)$ for

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all $t \in [0,1]$ and for some constant $k_1 > 0$. Let $c \ge \max\{M, 1/(k_1N)\}$. Then, from (2) and (3),

$$f(t,t(1-t)) \leqslant c^{\mu} f(t,(t(1-t)u(t))/(cu(t))) \leqslant c^{\mu-\lambda} k_1^{-\lambda} f(t,u(t)),$$

and hence,

$$\int_0^1 f(t, t(1-t)) dt \leq c^{\mu-\lambda} k_1^{-\lambda} \int_0^1 f(t, u(t)) dt = c^{\mu-\lambda} k_1^{-\lambda} \int_0^1 u^{(4)}(t) dt$$
$$= c^{\mu-\lambda} k_1^{-\lambda} [u^{\prime\prime\prime}(1) - u^{\prime\prime\prime}(0)] < +\infty.$$

Thus, (5) holds and the proof of Theorem 2 is complete.

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