

**SOLVABILITY OF SINGULAR SECOND ORDER m -POINT
BOUNDARY VALUE PROBLEMS OF DIRICHLET TYPE**

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Let $f : [0, 1] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ be a function satisfying the Carathéodory conditions and $t(1 - t)e(t) \in L^1(0, 1)$. Let $a_i \in \mathbb{R}$ and $\xi_i \in (0, 1)$ for $i = 1, \dots, m - 2$ where $0 < \xi_1 < \xi_2 < \dots < \xi_{m-2} < 1$. In this paper we study the existence of $C[0, 1]$ solutions for the m -point boundary value problem

$$\begin{aligned} x'' &= f(t, x(t), x'(t)) + e(t), \quad 0 < t < 1 \\ x(0) &= 0, \quad x(1) = \sum_{i=1}^{m-2} a_i x(\xi_i). \end{aligned}$$

The proof of our main result is based on the Leray-Schauder continuation theorem.

1. INTRODUCTION

In [4], Gupta, Ntouyas and Tsamatos considered the problem of proving the existence of a $C^1[0, 1]$ solution of the m -point boundary value problem

$$(1.1) \quad x''(t) = f_1(t, x(t), x'(t)) + e_1(t), \quad 0 < t < 1$$

$$(1.2) \quad x(0) = 0, \quad x(1) = \sum_{i=1}^{m-2} a_i x(\xi_i)$$

where $\xi_i \in (0, 1)$ for $i = 1, 2, \dots, m - 2$ satisfies $0 < \xi_1 < \xi_2 < \dots < \xi_{m-2} < 1$, the $a_i \in \mathbb{R}$, $i = 1, 2, \dots, m - 2$, have the same sign, $e_1 \in L^1[0, 1]$, and $f_1 : [0, 1] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ satisfies the Carathéodory's conditions as well as a growth condition of the form

$$(1.3) \quad |f_1(t, u, v)| \leq p_1(t)|u| + q_1(t)|v| + r_1(t),$$

where $p_1, q_1, r_1 \in L^1[0, 1]$.

This, of course, raises the following natural question: What would happen if f_1 and e_1 have a higher order singularity at $t = 0$ and $t = 1$? The results of Gupta, Ntouyas and Tsamatos do not apply to the case $t(1 - t)e(t) \in L^1[0, 1]$.

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The purpose of this paper is to investigate the existence of $C[0, 1]$ solutions for the second order m -point boundary value problem

$$(1.4) \quad x''(t) = f(t, x(t), x'(t)) + e(t), \quad 0 < t < 1$$

$$(1.5) \quad x(0) = 0, \quad x(1) = \sum_{i=1}^{m-2} a_i x(\xi_i)$$

where $f : [0, 1] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ satisfies the *Carathéodory conditions* (that is, for each $(x, y) \in \mathbb{R}^2$, the function $f(\cdot, x, y)$ is measurable on $[0, 1]$ and for almost every $t \in [0, 1]$, the function $f(t, \cdot, \cdot)$ is continuous on \mathbb{R}^2). We make the following additional assumptions:

(H0) $a_i \in \mathbb{R}$ and $\xi_i \in (0, 1)$ for $i = 1, 2, \dots, m - 2$ where $0 < \xi_1 < \xi_2 < \dots < \xi_{m-2} < 1$ and

$$\sum_{i=1}^{m-2} a_i \xi_i \neq 1;$$

(H1) There exist $q(t) \in L^1[0, 1]$ and $p(t), r(t) \in L^1_{\text{loc}}(0, 1)$ with $t(1 - t)p(t), t(1 - t)r(t) \in L^1[0, 1]$, such that

$$(1.6) \quad |f(t, u, v)| \leq p(t)|u| + q(t)|v| + r(t), \quad \text{almost everywhere } t \in [0, 1], (u, v) \in \mathbb{R}^2$$

where

$$L^1_{\text{loc}}(0, 1) = \{u \mid u|_{[c,d]} \in L^1[c, d] \text{ for every compact interval } [c, d] \subset (0, 1)\};$$

(H2) The function $e : [0, 1] \rightarrow \mathbb{R}$ satisfies $\int_0^1 t(1 - t)|e(t)| dt < \infty$.

For results concerning the existence and multiplicity of solutions (or positive solutions) of singular nonlinear two-point boundary value problems, one may refer, to Agarwal and O'Regan [1], Asakawa [2], Baxley [3], O'Regan [7], Shi and Chen [8] and Taliaferro [10] and the references therein. The existence and multiplicity of solutions of non-singular multi-point boundary value problems have been studied by many authors; see, for example, Gupta [4], Ma [4, 5], Webb [10] and the references therein for more information on this problem. For recent results on singular multi-point boundary value problems, see Zhang and Wang [11].

2. PRELIMINARY LEMMAS

In this section, we always assume that (H0) holds.

We shall use the classical Banach spaces $C[0, 1], C^k[0, 1], L^1[0, 1]$ and $L^\infty[0, 1]$. We denote by $AC[a, b]$ the space of all absolutely continuous functions on $[a, b]$, and define $AC^k[a, b]$ by

$$AC^k[a, b] = \{u \in C^k[a, b] \mid u^{(k)} \in AC[a, b]\},$$

where $AC^0[a, b] = AC[a, b]$. Let I be an interval in R . We denote by $AC_{loc}I$ and $L^1_{loc}I$ the spaces of functions on I defined by

$$AC_{loc}I = \{u \mid u|_{[c,d]} \in AC[c, d] \text{ for every compact interval } [c, d] \subset I\}$$

and

$$L^1_{loc}I = \{u \mid u|_{[c,d]} \in L^1[c, d] \text{ for every compact interval } [c, d] \subset I\}.$$

Let E be the Banach space

$$E = \{y \in L^1_{loc}(0, 1) \mid t(1 - t)y(t) \in L^1[0, 1]\}$$

equipped with the norm

$$\|y\|_E = \int_0^1 t(1 - t)|y(t)| dt$$

and let X be the Banach space

$$X = \{u \in C^1(0, 1) \mid u \in C[0, 1], \lim_{t \rightarrow 1} (1 - t)u'(t) \text{ and } \lim_{t \rightarrow 0} tu'(t) \text{ exist}\}$$

equipped with the norm

$$\|u\|_X = \max\{\|u\|_\infty, \|t(1 - t)u'(t)\|_\infty\}$$

where $\|\cdot\|_\infty$ denotes the sup norm.

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

$$(2.1) \quad -u''(t) = 0, \quad t \in (0, 1)$$

$$(2.2) \quad u(0) = u(1) = 0$$

which is explicitly given by

$$(2.3) \quad G(t, s) = \begin{cases} (1 - t)s, & 0 \leq s \leq t \leq 1 \\ (1 - s)t, & 0 \leq t \leq s \leq 1. \end{cases}$$

For each $y \in E$, we define the operator T by

$$(2.4) \quad (Ty)(t) = \int_0^1 G(t, s)y(s) ds + \frac{t}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_0^1 G(\xi_i, s)y(s) ds.$$

Now since

$$\begin{aligned} & \left| \int_0^1 G(t, s)y(s) ds + \frac{t}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_0^1 G(\xi_i, s)y(s) ds \right| \\ & \leq \int_0^1 G(t, s)|y(s)| ds + \frac{t}{|1 - \sum_{i=1}^{m-2} a_i \xi_i|} \sum_{i=1}^{m-2} |a_i| \int_0^1 G(\xi_i, s)|y(s)| ds \\ & \leq \int_0^t (1-t)s|y(s)| ds + \int_t^1 (1-s)t|y(s)| ds \\ & \quad + \frac{1}{|1 - \sum_{i=1}^{m-2} a_i \xi_i|} \sum_{i=1}^{m-2} |a_i| \left[\int_0^{\xi_i} (1-\xi_i)s|y(s)| ds + \int_{\xi_i}^1 (1-s)\xi_i|y(s)| ds \right] \\ & \leq \left(1 + \frac{\sum_{i=1}^{m-2} |a_i|}{|1 - \sum_{i=1}^{m-2} a_i \xi_i|} \right) \int_0^1 s(1-s)|y(s)| ds < \infty \end{aligned}$$

we know from (H0) that $(Ty) : [0, 1] \rightarrow \mathbb{R}$ is well-defined.

REMARK 2.1. If all of the a_i 's have the same sign, then $x(1) = \sum_{i=1}^{m-2} a_i x(\xi_i)$ implies

$$(2.5) \quad x(1) = \alpha x(\eta)$$

for some $\eta \in [\xi_1, \xi_{m-2}]$, where $\alpha = \sum_{i=1}^{m-2} a_i$. To study (1.4)–(2.5), Gupta, Ntouyas and Tsamatos defined the operator T by

$$(Ty)(t) = \int_0^t (t-s)y(s) ds + \frac{\alpha t}{1-\alpha\eta} \int_0^\eta (\eta-s)y(s) ds - \frac{t}{1-\alpha\eta} \int_0^1 (1-s)y(s) ds.$$

This form of T is not suitable for studying the multi-point boundary value problem (1.4)–(2.5), and accordingly (1.4)–(1.5), in singular case.

LEMMA 2.1. ([2, Lemma 2.1].) Suppose that $\phi \in E$. Then

- (i) $\int_0^t s\phi(s) ds, \int_t^1 (1-s)\phi(s) ds \in L^1[0, 1]$, and

$$\int_0^1 \int_0^t s\phi(s) ds dt = \int_0^1 \int_t^1 (1-s)\phi(s) ds dt = \int_0^1 s(1-s)\phi(s) ds$$
- (ii) $\lim_{t \rightarrow 0} t \int_t^1 (1-s)\phi(s) ds = 0, \lim_{t \rightarrow 1} (1-t) \int_0^t s\phi(s) ds = 0.$

LEMMA 2.2. Let $y \in E$. Then $Ty \in X$ and

$$(2.6) \quad (Ty)''(t) + y(t) = 0, \quad \text{almost everywhere } t \in (0, 1).$$

PROOF: For $y(t) \in E$, we have that $t(1 - t)y(t) \in L^1[0, 1]$. So for each $r \in (0, 1)$, $ty(t) \in L^1[0, r]$ and $(1 - t)y(t) \in L^1[r, 1]$. Thus $(Ty)(t) \in AC_{loc}(0, 1)$ since

$$(2.7) \quad (Ty)(t) = \int_0^t (1 - t)sy(s) ds + \int_t^1 (1 - s)ty(s) ds + \frac{t}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \left[\int_0^{\xi_i} (1 - \xi_i)sy(s) ds + \int_{\xi_i}^1 (1 - s)\xi_i y(s) ds \right].$$

Moreover

$$(2.8) \quad (Ty)'(t) = - \int_0^t sy(s) ds + \int_t^1 (1 - s)y(s) ds + D_y.$$

where

$$(2.9) \quad D_y := \frac{1}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_0^1 G(\xi_i, s)y(s) ds.$$

Now since

$$\begin{aligned} \int_0^1 |(Ty)'(t)| dt &= \int_0^1 \left| - \int_0^t sy(s) ds + \int_t^1 (1 - s)y(s) ds + D_y \right| dt \\ &\leq \int_0^1 \int_0^t s|y(s)| ds dt + \int_0^1 \int_t^1 (1 - s)|y(s)| ds dt + |D_y| \\ &= \int_0^1 \int_s^1 s|y(s)| dt ds + \int_0^1 \int_0^s (1 - s)|y(s)| dt ds + |D_y| \\ &= 2 \int_0^1 s(1 - s)|y(s)| ds + |D_y| < \infty \end{aligned}$$

we have $Ty \in AC[0, 1]$. Now (2.8) together with the fact that $sy(s) \in L^1[0, r]$ and $(1 - s)y(s) \in L^1[r, 1]$ for each $r \in (0, 1)$ imply that $(Ty)'(t) \in AC_{loc}(0, 1)$, and accordingly

$$(2.10) \quad (Ty)''(t) = -y(t), \quad \text{almost everywhere } t \in (0, 1).$$

Now set

$$\gamma(t) := [t(1 - t)(Ty)'(t)]', \quad t \in [0, 1].$$

First we show $\gamma \in L^1[0, 1]$. If this is true then $t(1 - t)(Ty)'(t) \in AC[0, 1]$, and consequently, $\lim_{t \rightarrow 1} (1 - t)(Ty)'(t)$ and $\lim_{t \rightarrow 0} t(Ty)'(t)$ exist.

A simple computation (by interchanging the order of integration) yields

$$\begin{aligned}
 \int_0^1 |\gamma(t)| dt &= \int_0^1 \left| [(1-t)(Ty)'(t) - t(Ty)'(t) + t(1-t)(Ty)''(t)] \right| dt \\
 &\leq \int_0^1 (1-t)|(Ty)'(t)| dt + \int_0^1 t|(Ty)'(t)| dt + \int_0^1 t(1-t)|(Ty)''(t)| dt \\
 &\leq \int_0^1 \left[(1-t) \int_0^t s|y(s)| ds \right] dt + \int_0^1 \left[(1-t) \int_t^1 (1-s)|y(s)| ds \right] dt \\
 &\quad + \int_0^1 (1-t)|D_y| dt + \int_0^1 \left[t \int_0^t s|y(s)| ds \right] dt \\
 &\quad + \int_0^1 \left[t \int_t^1 (1-s)|y(s)| ds \right] dt + \int_0^1 t|D_y| dt + \int_0^1 t(1-t)|y(t)| dt \\
 &= \int_0^1 \left[\int_s^1 (1-t)s|y(s)| dt \right] ds + \int_0^1 \left[\int_0^s (1-t)(1-s)|y(s)| dt \right] ds \\
 &\quad + \int_0^1 \left[\int_s^1 ts|y(s)| dt \right] ds + \int_0^1 \left[\int_0^s t(1-s)|y(s)| dt \right] ds \\
 &\quad + \int_0^1 t(1-t)|y(t)| dt + |D_y| \\
 &\leq 5 \int_0^1 s(1-s)|y(s)| ds + |D_y| < \infty.
 \end{aligned}$$

This completes the proof of the lemma. □

LEMMA 2.3. *Let $y \in E$. Then*

$$(2.11) \quad (Ty)(0) = 0 \text{ and } (Ty)(1) = \sum_{i=1}^{m-2} a_i(Ty)(\xi_i).$$

PROOF: By Lemma 2.2, $Ty \in X$. Thus we have from (2.7) that

$$\begin{aligned}
 (Ty)(0) &= \lim_{t \rightarrow 0} (Ty)(t) \\
 &= \lim_{t \rightarrow 0} \int_0^t (1-t)sy(s) ds + \lim_{t \rightarrow 0} \int_t^1 (1-s)ty(s) ds \\
 &\quad + \frac{0}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_0^1 G(\xi_i, s)y(s) ds \\
 &= 0.
 \end{aligned}$$

Again applying (2.7) and the fact that $Ty \in X$, we have

$$\begin{aligned}
 (2.12) \quad (Ty)(1) &= \lim_{t \rightarrow 1} (Ty)(t) \\
 &= \lim_{t \rightarrow 1} \int_0^t (1-t)sy(s) ds + \lim_{t \rightarrow 1} \int_t^1 (1-s)ty(s) ds \\
 &\quad + \frac{1}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_0^1 G(\xi_i, s)y(s) ds.
 \end{aligned}$$

Applying (ii) of Lemma 2.1 and using the fact that $(1 - s)y(s) \in L^1[r, 1]$ for some $r, 0 < r < 1$, we conclude that

$$(2.13) \quad (Ty)(1) = \frac{1}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_0^1 G(\xi_i, s)y(s) ds.$$

Similarly

$$(2.14) \quad (Ty)(\xi_i) = \int_0^1 G(\xi_i, s)y(s) ds + \frac{\xi_i}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_0^1 G(\xi_i, s)y(s) ds.$$

This together with (2.13) implies that $(Ty)(1) = \sum_{i=1}^{m-2} a_i (Ty)(\xi_i)$.

For $x \in X$, we define a nonlinear operator N by

$$(2.15) \quad (Nx)(t) = -f(t, x(t), x'(t)) - e(t), \quad t \in (0, 1).$$

From (H1) and (H2), we conclude that $N : X \rightarrow E$ is well-defined. In fact

$$(2.16) \quad \begin{aligned} \|Nx\|_E &= \|t(1 - t)(Nx)(t)\|_{L^1} \\ &= \int_0^1 t(1 - t) |f(t, x(t), x'(t)) + e(t)| dt \\ &\leq \int_0^1 [t(1 - t)p(t)|x(t)| + |q(t)t(1 - t)x'(t)| + t(1 - t)|r(t)| \\ &\quad + t(1 - t)|e(t)|] dt \\ &\leq \|p\|_E \|x\|_\infty + \|q\|_{L^1} \|t(1 - t)x'(t)\|_\infty + \|r\|_E + \|e\|_E \\ &< \infty. \end{aligned}$$

□

LEMMA 2.4 $TN : X \rightarrow X$ is completely continuous.

PROOF: From the definitions of T and N and (H1) and (H2), it is easy to show that $TN : X \rightarrow X$ is continuous. Let $B \subset X$ be a bounded set. We need to show that $(TN)(B)$ is a relatively compact subset of X .

Let $\{x_n\} \subset B$ and set

$$(2.17) \quad w_n(t) = ((TN)x_n)(t) \text{ and } z_n(t) = t(1 - t)((TN)x_n)'(t).$$

We need show only that there exists a subsequence with

$$(2.18) \quad w_n \rightarrow w^* \quad \text{in } C[0, 1]$$

and

$$(2.19) \quad z_n \rightarrow z^* \quad \text{in } C[0, 1].$$

(We note that (2.18) together with (2.19) and the fact that $z^*(t) = t(1 - t)(w^*(t))'$ for $t \in [0, 1]$ implies that, after taking a subsequence if necessary, $\|w_n - w^*\|_X \rightarrow 0$.)

To prove (2.18), we recall that $N : X \rightarrow E$ and

$$(2.20) \quad \begin{aligned} |(Nx_n)(t)| &\leq p(t)M + \frac{q(t)}{t(1-t)}M + r(t) + |e(t)| \\ &:= \chi(t) \end{aligned}$$

where

$$(2.21) \quad M = \max\{\|x\|_X \mid x \in B\}.$$

Clearly, (H1) and (H2) imply that $\chi \in E$. Now for each n and for every $t_1, t_2 \in [0, 1]$ with $t_1 < t_2$

$$(2.22) \quad \begin{aligned} |w_n(t_1) - w_n(t_2)| &= \left| \int_{t_2}^{t_1} ((TN)x_n)'(\tau) d\tau \right| \\ &\leq \int_{t_2}^{t_1} |((TN)x_n)'(\tau)| d\tau \\ &= \int_{t_2}^{t_1} \left| - \int_0^\tau s(Nx_n)(s) ds + \int_\tau^1 (1-s)(Nx_n)(s) ds + D_{Nx_n} \right| d\tau \\ &\leq \int_{t_2}^{t_1} \left[\int_0^\tau s|(Nx_n)(s)| ds + \int_\tau^1 (1-s)|(Nx_n)(s)| ds + D \right] d\tau \\ &= \int_{t_2}^{t_1} \left[\int_0^\tau s\chi(s) ds + \int_\tau^1 (1-s)\chi(s) ds + D \right] d\tau \end{aligned}$$

where

$$D = \sup\{|D_y| \mid y \in B\}.$$

By (i) of Lemma 2.2, $\int_0^\tau s\chi(s) ds, \int_\tau^1 (1-s)\chi(s) ds \in L^1[0, 1]$. Thus (2.22) shows that $\{w_n\}_{n=1}^\infty$ is equi-continuous on $[0, 1]$. Therefore by the Arzela-Ascoli theorem, after taking a subsequence if necessary, (2.18) holds.

To prove (2.19), in view of the Arzela-Ascoli theorem, we need to verify that

- (a) $\|z_n\|_\infty < M_1$ for some positive constant M_1 , independent of n ;
- (b) $\{z_n(t)\}_{n=1}^\infty$ is equi-continuous on $[0, 1]$.

Since (a) can be easily deduced from the definitions of T and N and the conditions (H1) and (H2), we only prove (b) here.

For $n \in \mathbb{N}$ and $t \in (0, 1)$, we have from (H1) and (H2) that

$$\begin{aligned}
 |z'_n(t)| &= \left| (1-t)((TN)x_n)'(t) - t((TN)x_n)'(t) + t(1-t)((TN)x_n)''(t) \right| \\
 &\leq (1-t) \left| ((TN)x_n)'(t) \right| + t \left| ((TN)x_n)'(t) \right| + t(1-t) \left| ((TN)x_n)''(t) \right| \\
 &\leq (1-t) \int_0^t s |Nx_n(s)| ds + (1-t) \int_t^1 (1-s) |Nx_n(s)| ds + (1-t) |D| \\
 (2.23) \quad &+ t \int_0^t s |Nx_n(s)| ds + t \int_t^1 (1-s) |Nx_n(s)| ds + t |D| + t(1-t) |Nx_n(t)| \\
 &\leq (1-t) \int_0^t s \chi(s) ds + (1-t) \int_t^1 (1-s) \chi(s) ds + (1-t) |D| \\
 &+ t \int_0^t s \chi(s) ds + t \int_t^1 (1-s) \chi(s) ds + t |D| + t(1-t) \chi(t) \\
 &:= \psi_1(t).
 \end{aligned}$$

By (i) of Lemma 2.1,

$$(2.24) \quad \psi_1 \in L^1[0, 1].$$

Now (2.23) is sufficient to ensure the validity of (b) since

$$|z_n(t_1) - z_n(t_2)| = \left| \int_{t_2}^{t_1} z'_n(\tau) d\tau \right| \leq \int_{t_2}^{t_1} |z'_n(\tau)| d\tau \leq \int_{t_2}^{t_1} \psi_1(\tau) d\tau. \quad \square$$

3. MAIN RESULT

THEOREM 3.1. *Let $f : [0, 1] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ satisfy the Carathéodory conditions. Assume that (H0), (H1) and (H2) hold. Then problem (1.4)–(1.5) has at least one solution in X provided*

$$(3.1) \quad \|p\|_E \left(1 + \frac{\sum_{i=1}^{m-2} |a_i|}{|1 - \sum_{i=1}^{m-2} a_i \xi_i|} \right) + \|q\|_{L^1} < 1.$$

REMARK 3.1. In [4], a key condition is that all a_i have same sign. We don't need the restriction on a_i in (H0).

REMARK 3.2. Let us consider the three-point boundary value problem

$$\begin{aligned}
 (3.2) \quad &x'' = g(t, x, x') \\
 &x'(0) = 0, \quad x(1) = x\left(\frac{1}{3}\right) - x\left(\frac{2}{3}\right)
 \end{aligned}$$

where

$$g(t, u, v) = \frac{\alpha}{t(1-t)} \sin(u+v)u + \beta v + \frac{1}{t(1-t)} [1 + \cos(u^{200} + v^{30})].$$

It is easy to see that

$$|g(t, u, v)| \leq p(t)|u| + q(t)|v| + r(t)$$

with $p(t) = \alpha/(t(1-t))$, $q(t) = \beta$ and $r(t) = 2/(t(1-t))$. Clearly, $\|p\|_E = |\alpha|$, $\|q\|_{L^1} = |\beta|$, $\|r\|_E = 2$, and

$$\frac{\sum_{i=1}^{m-2} |a_i|}{|1 - \sum_{i=1}^{m-2} a_i|} = \frac{1 + 1}{|1 - (1 \times (1/3)) - 1 \times (2/3)|} = \frac{3}{2}$$

By Theorem 3.1, (3.2) has at least solution in X provided

$$\frac{5}{2}|\alpha| + |\beta| < 1.$$

Now we cannot apply the main results of [4] to deal with (3.2) since $p, r \notin L^1[0, 1]$.

PROOF OF THEOREM 3.1. From Lemmas 2.2 and 2.3, we know that $u \in X$ is a solution of (1.4)–(1.5) if and only if

$$(3.3) \quad u = TNu.$$

By Lemma 2.4, we can apply the Leray-Schauder continuation theorem (see, for example, [6, Corollary IV. 7]) to obtain the existence of a solution for (3.3) in X .

To do this it suffices to verify that the set of all possible solutions of the family of equations

$$(3.4_\lambda) \quad x''(t) = \lambda f(t, x(t), x'(t)) + \lambda e(t), \quad t \in (0, 1)$$

$$(3.5) \quad x(0) = 0, \quad x(1) = \sum_{i=1}^{m-2} a_i x(\xi_i)$$

is a priori bounded in X by a constant independent of $\lambda \in [0, 1]$.

Let $u \in X$ be a solution of (3.4_λ)-(3.5) for some $\lambda \in [0, 1]$. Then for $t \in [0, 1]$, we have

$$\begin{aligned} |u(t)| &= \left| \int_0^1 G(t, s)\lambda(Nu)(s) ds + \frac{t}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_0^1 G(\xi_i, s)\lambda(Nu)(s) ds \right| \\ &= \left| \int_0^1 G(t, s)u''(s) ds + \frac{t}{1 - \sum_{i=1}^{m-2} a_i \xi_i} \sum_{i=1}^{m-2} a_i \int_0^1 G(\xi_i, s)u''(s) ds \right| \\ (3.6) \quad &\leq \left(1 + \frac{\sum_{i=1}^{m-2} |a_i|}{|1 - \sum_{i=1}^{m-2} a_i \xi_i|} \right) \int_0^1 s(1-s)|u''(s)| ds \\ &= \left(1 + \frac{\sum_{i=1}^{m-2} |a_i|}{|1 - \sum_{i=1}^{m-2} a_i \xi_i|} \right) \|u''(s)\|_E \end{aligned}$$

which implies that

$$(3.7) \quad \|u\|_\infty \leq \left(1 + \frac{\sum_{i=1}^{m-2} |a_i|}{|1 - \sum_{i=1}^{m-2} a_i \xi_i|} \right) \|u''\|_E.$$

Similarly,

$$\begin{aligned}
 |t(1-t)u'(t)| &= \left| t(1-t) \left[-\int_0^t s(\lambda Nu)(s) ds + \int_t^1 (1-s)(\lambda Nu)(s) ds \right] \right| \\
 &= \left| t(1-t) \left[-\int_0^t su''(s) ds + \int_t^1 (1-s)u''(s) ds \right] \right| \\
 (3.8) \quad &\leq t(1-t) \int_0^t s|u''(s)| ds + t(1-t) \int_t^1 (1-s)|u''(s)| ds \\
 &\leq (1-t) \int_0^t s|u''(s)| ds + t \int_t^1 (1-s)|u''(s)| ds \\
 &\leq \int_0^1 s(1-s)|u''(s)| ds
 \end{aligned}$$

which implies that

$$(3.9) \quad \|t(1-t)u'(t)\|_\infty \leq \|u''\|_E.$$

Now from (3.4), (3.7) and (3.9) it follows that

$$\begin{aligned}
 |t(1-t)u''(t)| &= \lambda t(1-t) |f(t, u(t), u'(t)) + e(t)| \\
 &\leq t(1-t) [p(t)|u(t)| + q(t)|u'(t)| + |r(t)| + |e(t)|] \\
 (3.10) \quad &\leq \|p\|_E \|u\|_\infty + \|q\|_{L^1} \|t(1-t)u'(t)\|_\infty + \|r\|_E + \|e\|_E \\
 &\leq \|p\|_E \left(1 + \frac{\sum_{i=1}^{m-2} |a_i|}{|1 - \sum_{i=1}^{m-2} a_i \xi_i|} \right) \|u''\|_E + \|q\|_{L^1} \|u''\|_E + \|r\|_E + \|e\|_E
 \end{aligned}$$

for $t \in (0, 1)$. Thus

$$(3.11) \quad \|u''\|_E \leq \left[\|p\|_E \left(1 + \frac{\sum_{i=1}^{m-2} |a_i|}{|1 - \sum_{i=1}^{m-2} a_i \xi_i|} \right) + \|q\|_{L^1} \right] \|u''\|_E + \|r\|_E + \|e\|_E.$$

It follows from the assumption (3.1) that there is a constant c , independent of $\lambda \in [0, 1]$, such that

$$(3.12) \quad \|u''\|_E \leq c.$$

This together (3.7) implies that

$$(3.13) \quad \|u\|_\infty \leq \left(1 + \frac{\sum_{i=1}^{m-2} |a_i|}{|1 - \sum_{i=1}^{m-2} a_i \xi_i|} \right) c.$$

Similarly, (3.12) together with (3.9) imply that

$$(3.14) \quad \|t(1-t)u'(t)\|_\infty \leq c.$$

Therefore

$$(3.15) \quad \|u\|_X \leq \max \left\{ c, \left(1 + \frac{\sum_{i=1}^{m-2} |a_i|}{|1 - \sum_{i=1}^{m-2} a_i \xi_i|} \right) c \right\}.$$

This completes the proof of the theorem. □

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