

# BOUNDARY VALUE PROBLEMS SINGULAR IN THE SOLUTION VARIABLE WITH NONLINEAR BOUNDARY DATA

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Existence results are established for the equation  $y'' + f(t, y) = 0$ ,  $0 < t < 1$ . Here  $f$  may be singular in  $y$  and  $f$  is allowed to change sign. Our boundary data include  $y(0) = y'(1) + ky(1) = 0$ ,  $k > -1$  and  $y(0) = y'(1) + cy^4(1) = 0$ ,  $c > 0$ .

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## 1. Introduction

This paper discusses problems of the form

$$\begin{cases} y'' + f(t, y) = 0, & 0 < t < 1 \\ y(0) = 0 \\ y'(1) + \mu\psi(y(1)) = 0, & \mu \geq 0 \text{ a constant} \end{cases} \quad (1.1)$$

where  $f$  is not a Carathéodory function due to the singular behavior of its  $y$  variable. Here  $\psi$  may be nonlinear and includes for example the Sturm Liouville boundary condition  $y'(1) + ky(1) = 0$ ,  $k > -1$  and Stefan's condition  $y'(1) + cy^4(1) = 0$ ,  $c > 0$ . Also our nonlinearity  $f$  is allowed to change sign.

Our study is motivated by the problem

$$\begin{cases} y'' + \left( \frac{t^2}{32y^2} - \frac{\kappa^2}{8} \right) = 0, & 0 < t < 1 \\ y(0) = 0 \\ 2y'(1) - (1 + \nu)y(1) = 0, & \kappa > 0 \text{ and } 0 < \nu < 1 \end{cases} \quad (1.2)$$

which arises in nonlinear mechanics; see [1, 9] and their references. The problem models the stress in the spherical membrane of a spherical cap.

The literature [2–4, 7–8, 10–12] on singular problems of the above type is almost totally devoted to the Dirichlet problem

$$\begin{cases} y'' + f(t, y) = 0, & 0 < t < 1 \\ y(0) = 0 = y(1), \end{cases}$$

usually when  $f(t, y) \geq 0$  for  $t \in (0, 1)$  and  $y > 0$ . Very little seems to be known concerning the class of problems (1.1), which includes (1.2). In this paper we obtain a general existence theory for problems of the form (1.1).

The analysis used throughout rely on fixed point methods. We state, for convenience, the two fixed point theorems we will use.

**Theorem 1.1.** (Schauder [11]). *Let  $K$  be a convex subset of a normed linear space  $E$ . Then every compact map  $F: K \rightarrow K$  has at least one fixed point.*

**Theorem 1.2.** (Nonlinear Alternative [5, 11]). *Assume  $U$  is a relatively open subset of a convex set  $K$  in a normed linear space  $E$ . Let  $N: \bar{U} \rightarrow K$  be a compact map with  $p \in U$ . Then either*

- (i)  $N$  has a fixed point in  $\bar{U}$ ; or
- (ii) there is a  $u \in \partial U$  and a  $\lambda \in (0, 1)$  such that  $u = \lambda Nu + (1 - \lambda)p$ .

**Remark.** By a map being *compact* we mean it is continuous with relatively compact range. For later purposes, a map is *completely continuous* if it is continuous and the image of every bounded set in the domain is contained in a compact set in the range.

## 2. Existence

Several existence results are presented for the singular problem

$$\begin{cases} y'' + f(t, y) = 0, & 0 < t < 1 \\ y(0) = 0 \\ y'(1) + \mu\psi(y(1)) = 0, & \mu \geq 0 \text{ a constant.} \end{cases} \quad (2.1)$$

Our first two results were motivated by the boundary value problem (1.2); in particular by the boundary condition  $2y'(1) - (1 + \nu)y(1) = 0$ . By a solution to (2.1) we mean a function  $y \in C[0, 1] \cap C^1(0, 1) \cap C^2(0, 1)$  which satisfies the differential equation on  $(0, 1)$  and the stated boundary data.

**Theorem 2.1.** *Suppose the following conditions are satisfied:*

$$f: (0, 1) \times (0, \infty) \rightarrow \mathbf{R} \text{ is continuous} \quad (2.2)$$

$$\psi: \mathbf{R} \rightarrow \mathbf{R} \text{ is continuous with } \psi(x) \leq 0 \text{ for } x \geq 0 \quad (2.3)$$

$$\left\{ \begin{array}{l} |f(t, y)| \leq q_1(t)g(y) + q_2(t)h(y) \text{ on } (0, 1) \times (0, \infty) \text{ with } g > 0 \\ \text{continuous and nonincreasing on } (0, \infty), h \geq 0 \text{ continuous} \\ \text{on } [0, \infty) \text{ and } \frac{h}{g} \text{ nondecreasing on } (0, \infty); \text{ here } q_i \in C(0, 1), \\ i = 1, 2 \text{ with } q_i > 0 \text{ on } (0, 1) \text{ and } \int_0^1 q_i(x) dx < \infty \end{array} \right. \quad (2.4)$$

$$\left\{ \begin{array}{l} \text{let } n \in \{3, 4, \dots\} \text{ and associated with each } n \text{ we have a constant} \\ \rho_n \text{ such that } \{\rho_n\} \text{ is a nonincreasing sequence with } \lim_{n \rightarrow \infty} \rho_n = 0 \\ \text{and such that for } \frac{1}{n} \leq t \leq 1 - \frac{1}{n} \text{ we have } f(t, \rho_n) \geq 0 \end{array} \right. \quad (2.5)$$

$$\left\{ \begin{array}{l} \text{there exists a function } \alpha \in C[0, 1] \cap C^1(0, 1] \cap C^2(0, 1) \text{ with} \\ \alpha(0) = \alpha'(1) + \mu\psi(\alpha(1)) = 0, \alpha > 0 \text{ on } (0, 1) \text{ such that} \\ f(t, y) + \alpha''(t) > 0 \text{ for } (t, y) \in (0, 1) \times \{y \in (0, \infty) : y < \alpha(t)\} \end{array} \right. \quad (2.6)$$

$$\int_{1/2}^1 q_i(x)g(\alpha(x)) dx < \infty, \quad u = 1, 2 \quad (2.7)$$

$$\left\{ \begin{array}{l} \text{for any } R > 0, \frac{1}{g} \text{ is differentiable on } (0, R] \text{ with } g' < 0 \text{ a.e.} \\ \text{and } \frac{g'}{g^2} \in L^1[0, R]; \text{ in addition } \int_0^\infty \frac{|g'(t)|^{1/2}}{g(t)} dt = \infty \end{array} \right. \quad (2.8)$$

and

$$\left\{ \begin{array}{l} \text{there exists a constant } M > 0 \text{ such that for } z > 0, \\ \int_0^z \frac{du}{g(u)} \leq \frac{[\rho_3 + \mu|\psi^*(z)|]}{g(z)} + \int_0^1 xq_1(x) dx + \frac{h(z)}{g(z)} \int_0^1 xq_2(x) dx + \int_0^{\rho_3} \frac{du}{g(u)} \\ \text{implies } z \leq M; \end{array} \right. \quad (2.9)$$

here

$$\psi^*(z) = \begin{cases} \psi(z), & z \geq \alpha(1) \\ \psi(\alpha(1)), & z < \alpha(1). \end{cases}$$

Then (2.1) has a solution in  $C[0, 1] \cap C^1(0, 1] \cap C^2(0, 1)$ .

**Remark.** Note  $\psi^*(z) \leq 0$  for  $z \in \mathbb{R}$ .

**Proof.** Fix  $n \in \{3, 4, \dots\}$ . We begin by showing that

$$\begin{cases} y'' + f(t, y) = 0, 0 < t < 1 \\ y(0) = \rho_n \\ y'(1) + \mu\psi(y(1)) = \rho_n \end{cases} \tag{2.10}^n$$

has a solution in  $C^1[0, 1] \cap C^2(0, 1)$ . To show (2.10)<sup>n</sup> has a solution we consider the family of problems

$$\begin{cases} y'' + \lambda f^*(t, y) = 0, 0 < t < 1, 0 < \lambda < 1 \\ y(0) = \rho_n \\ y'(1) + \lambda\mu\psi^*(y(1)) = \rho_n \end{cases} \tag{2.11}_\lambda^n$$

where

$$f^*(t, y) = \begin{cases} f(t, y), y \geq \rho_n \\ f(t, \rho_n) + \rho_n - y, y < \rho_n \text{ and } \frac{1}{n} \leq t \leq 1 - \frac{1}{n} \\ f\left(\frac{1}{n}, \rho_n\right) + \rho_n - y, y < \rho_n \text{ and } 0 \leq t \leq \frac{1}{n} \\ f\left(1 - \frac{1}{n}, \rho_n\right) + \rho_n - y, y < \rho_n \text{ and } 1 - \frac{1}{n} \leq t \leq 1. \end{cases}$$

We first show that

$$y(t) \geq \rho_n, \quad t \in [0, 1] \tag{2.12}$$

for any solution  $y \in C^1[0, 1] \cap C^2(0, 1)$  to (2.11)<sub>λ</sub><sup>n</sup>. To see this suppose  $y - \rho_n$  has a negative minimum at  $t_0 \in (0, 1]$ . If  $t_0 \in (0, 1)$  then  $y'(t_0) = 0$  and  $y''(t_0) \geq 0$ . However

$$y''(t_0) = -\lambda f^*(t_0, y(t_0)) = \begin{cases} -\lambda [f(t_0, \rho_n) + \rho_n - y(t_0)] & \text{if } \frac{1}{n} \leq t_0 \leq 1 - \frac{1}{n} \\ -\lambda \left[ f\left(\frac{1}{n}, \rho_n\right) + \rho_n - y(t_0) \right] & \text{if } 0 \leq t_0 \leq \frac{1}{n} \\ -\lambda \left[ f\left(1 - \frac{1}{n}, \rho_n\right) + \rho_n - y(t_0) \right] & \text{if } 1 - \frac{1}{n} \leq t_0 \leq 1 \end{cases}$$

i.e.  $y''(t_0) < 0$ , a contradiction. It remains to consider the case  $t_0 = 1$ . Then  $y'(1) \leq 0$ . However

$$y'(1) = \rho_n - \lambda\mu\psi^*(y(1)) > 0,$$

a contradiction. Thus (2.12) holds.

Suppose the absolute maximum of  $y$  occurs at say  $t_n$ . Note we take  $t_n \in (0, 1]$ . There are two cases to consider, namely  $t_n \in (0, 1)$  and  $t_n = 1$ . Notice for  $x \in (0, 1)$  we have

$$\frac{-y''(x)}{g(y(x))} \leq q_1(x) + q_2(x) \frac{h(y(x))}{g(y(x))}. \tag{2.13}$$

Case (i)  $t_n \in (0, 1)$ .

Then  $y'(t_n) = 0$ . Integrate (2.13) from  $t(t < t_n)$  to  $t_n$  to obtain

$$\frac{y'(t)}{g(y(t))} + \int_t^{t_n} \left\{ \frac{-g'(y(x))}{g^2(y(x))} \right\} [y'(x)]^2 dx \leq \int_t^{t_n} q_1(x) dx + \frac{h(y(t_n))}{g(y(t_n))} \int_t^{t_n} q_2(x) dx,$$

and so

$$\frac{y'(t)}{g(y(t))} \leq \int_t^{t_n} q_1(x) dx + \frac{h(y(t_n))}{g(y(t_n))} \int_t^{t_n} q_2(x) dx.$$

Integrate from 0 to  $t_n$  to obtain

$$\int_0^{y(t_n)} \frac{du}{g(u)} \leq \int_0^1 x q_1(x) dx + \frac{h(y(t_n))}{g(y(t_n))} \int_0^1 x q_2(x) dx + \int_0^{\rho_3} \frac{du}{g(u)}.$$

Consequently (2.9) implies

$$y(t_n) \leq M. \tag{2.14}^*$$

Case (ii)  $t_n = 1$ .

Now since  $y'(1) = \rho_3 - \lambda \mu \psi^*(y(1))$  we have

$$|y'(1)| \leq \rho_3 + \mu |\psi^*(y(1))|. \tag{2.15}$$

Integrate (2.13) from  $t$  to 1 to obtain

$$\frac{y'(t)}{g(y(t))} - \frac{y'(1)}{g(y(1))} \leq \int_t^1 q_1(x) dx + \frac{h(y(1))}{g(y(1))} \int_t^1 q_2(x) dx,$$

and so

$$\frac{y'(t)}{g(y(t))} \leq \frac{[\rho_3 + \mu |\psi^*(y(1))|]}{g(y(1))} + \int_t^1 q_1(x) dx + \frac{h(y(1))}{g(y(1))} \int_t^1 q_2(x) dx.$$

Integrate from 0 to 1 to obtain

$$\int_0^{y(t_n)} \frac{du}{g(u)} \leq \frac{[\rho_3 + \mu |\psi^*(y(1))|]}{g(y(1))} + \int_0^1 x q_1(x) dx + \frac{h(y(1))}{g(y(1))} \int_0^1 x q_2(x) dx + \int_0^{\rho_3} \frac{du}{g(u)}.$$

Consequently (2.9) implies

$$y(t_n) = y(1) \leq M. \tag{2.14}^{**}$$

Thus in both cases

$$\rho_n \leq y(t) \leq M \quad \text{for } t \in [0, 1]. \tag{2.16}$$

Also the mean value theorem implies that there exists  $\tau \in (0, 1)$  with  $|y'(\tau)| = |y(1) - y(0)| \leq 2M$ . For  $t \in [0, 1]$  we have

$$\begin{aligned} |y'(t)| &\leq |y'(\tau)| + \left| \int_{\tau}^t f^*(x, y(x)) \, dx \right| \\ &\leq 2M + g(\rho_n) \int_0^1 \left[ q_1(x) + q_2(x) \frac{h(M)}{g(M)} \right] dx \equiv M_1. \end{aligned}$$

Define the mappings

$$L, F: C_{\rho_n}^1[0, 1] \rightarrow C_0[0, 1] \times \mathbf{R}$$

by

$$Ly(t) = (y'(t) - y'(0), \rho_n - y'(1)) \quad \text{and} \quad Fy(t) = \left( -\int_0^t f^*(x, y(x)) \, dx, \mu\psi^*(y(1)) \right).$$

Here  $C_0[0, 1] = \{u \in C[0, 1]: u(0) = 0\}$  and  $C_{\rho_n}^1[0, 1] = \{u \in C^1[0, 1]: u(0) = \rho_n\}$ . Now  $F$  is completely continuous by the Arzela–Ascoli theorem. Also if  $Ly = (u(t), \gamma)$  then

$$y(t) = \rho_n + (\rho_n - \gamma - u(1))t + \int_0^t u(x) \, dx;$$

hence  $L^{-1}$  exists and is continuous.

Solving  $(2.11)_\lambda^n$  is equivalent to finding a fixed point of  $y = \lambda L^{-1}Fy = \lambda Ny$  where  $N = L^{-1}F: C_{\rho_n}^1[0, 1] \rightarrow C_{\rho_n}^1[0, 1]$  is completely continuous. Let

$$U = \{u \in C_{\rho_n}^1[0, 1]: |u|_1 < \max\{M, M_1\} + 1\}, K = C_{\rho_n}^1[0, 1] \text{ and } E = C^1[0, 1];$$

here  $|u|_1 = \max\{|u|_0, |u'|_0\}$  and  $|u|_0 = \sup_{t \in [0, 1]} |u(t)|$ . Now Theorem 1.2 implies that  $(2.11)_\lambda^n$  has a solution  $y_n \in C^1[0, 1] \cap C^2(0, 1)$ . Also  $\rho_n \leq y_n(t) \leq M$  for  $t \in [0, 1]$ . Next we obtain a sharper lower bound on  $y_n$ , namely we will show

$$\alpha(t) \leq y_n(t) \leq M \quad \text{for } t \in [0, 1]. \tag{2.17}$$

If this is not true then  $y_n - \alpha$  would have a negative minimum at say  $t_0 \in (0, 1)$ . If  $t_0 \in (0, 1)$  then  $y_n''(t_0) - \alpha''(t_0) \geq 0$ . However since  $0 < y_n(t_0) < \alpha(t_0)$  and  $y_n(t_0) \geq \rho_n$  we have

$$y_n''(t_0) - \alpha''(t_0) = -[f(t_0, y_n(t_0)) + \alpha''(t_0)] < 0,$$

a contradiction. It remains to consider the case  $t_0 = 1$ . Then  $y'_n(1) \leq \alpha'(1)$  and  $0 < y_n(1) < \alpha(1)$ . However

$$\begin{aligned} y'_n(1) - \alpha(1) &= \rho_n - \mu\psi^*(y(1)) + \mu\psi(\alpha(1)) \\ &= \rho_n - \mu\psi(\alpha(1)) + \mu\psi(\alpha(1)) = \rho_n > 0, \end{aligned}$$

a contradiction. Hence (2.17) is true. In particular  $y_n(1) \geq \alpha(1)$  and consequently  $y_n \in C^1[0, 1] \cap C^2(0, 1)$  is a solution of (2.10)<sup>n</sup>.

We shall now obtain a solution to (2.1) by means of the Arzela–Ascoli theorem, as a limit of solutions of (2.10)<sup>n</sup>. To this end, we will show

$$\{y_n\}_{n=3}^\infty \text{ is a bounded, equicontinuous family on } [0, 1]. \tag{2.18}$$

Of course  $\{y_n\}$  is uniformly bounded by (2.17). To show equicontinuity, some more estimates are needed.

The differential equation yields

$$-y''_n(x) \leq g(y_n(x)) \left\{ q_1(x) + q_2(x) \frac{h(M)}{g(M)} \right\} \text{ for } x \in (0, 1). \tag{2.19}$$

Also  $y'_n(1) = \rho_n - \mu\psi(y_n(1))$  together with (2.17) yields

$$|y'_n(1)| \leq \rho_3 + \mu \max_{z \in [0, M]} |\psi(z)| \equiv K_0.$$

Divide (2.19) by  $g(y_n(x))$  and integrate from 0 to 1 to obtain

$$\frac{-y'_n(1)}{g(y_n(1))} + \frac{y'_n(0)}{g(\rho_n)} + \int_0^1 \left\{ \frac{-g'(y_n(x))}{g^2(y_n(x))} \right\} [y'_n(x)]^2 dx \leq \int_0^1 \left[ q_1(x) + q_2(x) \frac{h(M)}{g(M)} \right] dx. \tag{2.20}$$

Then since  $y'_n(0) \geq 0$  (note  $y_n(0) = \rho_n$  and  $y_n \geq \rho_n$  on  $[0, 1]$ ) we have

$$\int_0^1 \left\{ \frac{-g'(y_n(x))}{g^2(y_n(x))} \right\} [y'_n(x)]^2 dx \leq \frac{K_0}{g(M)} + \int_0^1 \left[ q_1(x) + q_2(x) \frac{h(M)}{g(M)} \right] dx \equiv K_1. \tag{2.21}$$

Now consider

$$I(z) = \int_0^z \frac{[-g'(u)]^{1/2}}{g(u)} du.$$

Notice  $I$  is an increasing map from  $[0, \infty)$  onto  $[0, \infty)$  with  $I$  continuous on  $[0, \Omega]$  for any  $\Omega > 0$ . For  $t, s \in [0, 1]$  we have from Hölder's inequality that

$$\begin{aligned}
 |I(y_n(t)) - I(y_n(s))| &= \left| \int_{y_n(s)}^{y_n(t)} \frac{[-g'(u)]^{1/2}}{g(u)} du \right| = \left| \int_s^t \frac{[-g'(y_n(x))]^{1/2}}{g(y_n(x))} y'_n(x) dx \right| \\
 &\leq |t - s|^{1/2} \left( \int_0^1 \left\{ \frac{-g'(y_n(x))}{g^2(y_n(x))} \right\} [y'_n(x)]^2 dx \right)^{1/2} \leq K_1^{1/2} |t - s|^{1/2}.
 \end{aligned}$$

It follows from this inequality, the uniform continuity of  $I^{-1}$  on  $[0, I(M)]$  and

$$|y_n(t) - y_n(s)| = |I^{-1}(I(y_n(t))) - I^{-1}(I(y_n(s)))|$$

that  $\{y_n\}$  is equicontinuous on  $[0, 1]$ . Thus (2.18) is established.

The Arzela–Ascoli theorem guarantees the existence of a subsequence  $N$  of integers and a function  $y \in C[0, 1]$  with  $y_n$  converging uniformly on  $[0, 1]$  to  $y$  as  $n \rightarrow \infty$  through  $N$ . Also  $y(0) = 0$  and  $\alpha(t) \leq y(t) \leq M$  for  $t \in [0, 1]$ . Now  $y_n, n \in N$ , satisfies the integral equation

$$y_n(t) = y_n(1) + (\mu\psi(y_n(1)) - \rho_n)(1 - t) - \int_t^1 (x - t)f(x, y_n(x)) dx \quad \text{for } t \in [0, 1]. \quad (2.22)$$

We would like to let  $n \rightarrow \infty$  through  $N$  in (2.22). First notice

$$\int_{1/2}^1 |f(x, y_n(x))| dx \leq \int_{1/2}^1 g(\alpha(x)) \left\{ q_1(x) + q_2(x) \frac{h(M)}{g(M)} \right\} dx < \infty.$$

Fix  $t \in (0, 1]$ . Let  $n \rightarrow \infty$  through  $N$  in (2.22), and so the Lebesgue dominated convergence theorem implies

$$y(t) = y(1) + \mu\psi(y(1))(1 - t) - \int_t^1 (x - t)f(x, y(x)) dx.$$

Also for  $t \in (0, 1]$  we have

$$y'(t) = -\mu\psi(y(1)) + \int_t^1 f(x, y(x)) dx \tag{2.23}$$

so  $y \in C^1(0, 1]$ . In addition  $-y''(t) = f(t, y(t))$  for  $t \in (0, 1)$  and  $y \in C^2(0, 1)$ . Finally (2.23) implies  $y'(1) + \mu\psi(y(1)) = 0$ . □

The next theorem is a “general upper and lower solution theorem” for singular problems with nonlinear boundary data.

**Theorem 2.2.** *Suppose (2.2)–(2.8) hold. In addition assume*

$$\left\{ \begin{array}{l} \text{there exists a function } \beta \in C[0, 1] \cap C^1(0, 1] \cap C^2(0, 1) \text{ with } \beta(0) \geq \rho_3, \\ \beta'(1) + \mu\psi(\beta(1)) > \rho_3, \beta \geq \rho_3 \text{ on } (0, 1) \text{ and } \beta(1) > \alpha(1) \\ \text{such that } f(t, \beta(t)) + \beta''(t) \leq 0 \text{ for } t \in (0, 1) \end{array} \right. \quad (2.24)$$

is satisfied. Then (2.1) has a solution in  $C[0, 1] \cap C^1(0, 1] \cap C^2(0, 1)$ .

**Proof.** Fix  $n \in \{3, 4, \dots\}$ . We first show

$$\left\{ \begin{array}{l} y'' + f(t, y) = 0, 0 < t < 1 \\ y(0) = \rho_n \\ y'(1) + \mu\psi(y(1)) = \rho_n \end{array} \right. \quad (2.25)^n$$

has a solution. The idea is to look at

$$\left\{ \begin{array}{l} y'' + f^{**}(t, y) = 0, 0 < t < 1 \\ y(0) = \rho_n \\ y'(1) + \mu\psi^{**}(y(1)) = \rho_n \end{array} \right. \quad (2.26)^n$$

where

$$f^{**}(t, y) = \left\{ \begin{array}{l} f(t, \beta(t)) + r(\beta(t) - y), y \geq \beta(t) \\ f(t, y), \rho_n \leq y \leq \beta(t) \\ f(t, \rho_n) + r(\rho_n - y), y < \rho_n \text{ and } \frac{1}{n} \leq t \leq 1 - \frac{1}{n} \\ f\left(\frac{1}{n}, \rho_n\right) + r(\rho_n - y), y < \rho_n \text{ and } 0 \leq t \leq \frac{1}{n} \\ f\left(1 - \frac{1}{n}, \rho_n\right) + r(\rho_n - y), y < \rho_n \text{ and } 1 - \frac{1}{n} \leq t \leq 1 \end{array} \right.$$

$$\psi^{**}(z) = \left\{ \begin{array}{l} \psi(\beta(1)), z > \beta(1) \\ \psi(z), \alpha(1) \leq z \leq \beta(1) \\ \psi(\alpha(1)), z < \alpha(1). \end{array} \right.$$

and  $r: \mathbf{R} \rightarrow [-1, 1]$  is the radial retraction defined by

$$r(u) = \begin{cases} u & \text{if } |u| \leq 1 \\ \frac{u}{|u|} & \text{otherwise.} \end{cases}$$

**Remark.** Notice  $\psi^{**}(z) \leq 0$  for  $z \in \mathbf{R}$ .

Let  $C_0[0, 1], C_{\rho_n}^1[0, 1]$  be as in Theorem 2.1 and define mappings

$$L, F: C_{\rho_n}^1[0, 1] \rightarrow C_0[0, 1] \times \mathbf{R}$$

by

$$Ly(t) = (y'(t) - y'(0), \rho_n - y'(1)) \quad \text{and} \quad Fy(t) = \left( -\int_0^t f^{**}(x, y(x)) \, dx, \mu\psi^{**}(y(1)) \right).$$

Now  $L^{-1}$  exists and is continuous as in Theorem 2.1. Notice also that  $F$  is compact. Hence solving (2.26)<sup>n</sup> is equivalent to finding a fixed point of  $y = L^{-1}Fy = Ny$  where  $N = L^{-1}F: C_{\rho_n}^1[0, 1] \rightarrow C_{\rho_n}^1[0, 1]$  is compact. Theorem 1.1 implies (2.26)<sup>n</sup> has a solution  $y_n \in C^1[0, 1] \cap C^2(0, 1)$ . Essentially the same reasoning as in Theorem 2.1 yields

$$y_n(t) \geq \rho_n \quad \text{for} \quad t \in [0, 1]. \tag{2.27}$$

Next we claim

$$y_n(t) \leq \beta(t) \quad \text{for} \quad t \in [0, 1]. \tag{2.28}$$

If (2.28) is not true then  $y_n - \beta$  would have a positive maximum at say  $t_0 \in (0, 1]$ . If  $t_0 \in (0, 1)$  then  $y_n''(t_0) - \beta''(t_0) \leq 0$ . However since  $y_n(t_0) > \beta(t_0)$  we have

$$y_n''(t_0) - \beta''(t_0) = -[f(t_0, \beta(t_0)) + r(\beta(t_0) - y_n(t_0)) + \beta''(t_0)] > 0,$$

a contradiction. If  $t_0 = 1$  then  $y_n'(1) \geq \beta'(1)$ . However since  $y_n(1) > \beta(1)$  we have

$$y_n'(1) - \beta'(1) = \rho_n - \mu\psi^{**}(y_n(1)) - \beta'(1) = \rho_n - [\mu\psi(\beta(1)) + \beta'(1)] < \rho_n - \rho_3 \leq 0,$$

a contradiction. Thus (2.28) is true. Consequently

$$\rho_n \leq y_n(t) \leq \beta(t) \quad \text{for} \quad t \in [0, 1]. \tag{2.29}$$

Essentially the same reasoning as in Theorem 2.1 establishes

$$\alpha(t) \leq y_n(t) \leq \beta(t) \quad \text{for} \quad t \in [0, 1]. \tag{2.30}$$

In particular  $\alpha(1) \leq y_n(1) \leq \beta(1)$  so  $y_n \in C^1[0, 1] \cap C^2(0, 1)$  is a solution of (2.25)<sup>n</sup>. The reasoning in Theorem 2.1 (from (2.18) onwards) now establishes that (2.1) has a solution. □

We now discuss condition (2.6). One can usually “construct”  $\alpha$  explicitly from the differential equation; see [2, 10, 11]. However if (2.5) is replaced by the conditions

$$\left\{ \begin{array}{l} \text{let } n \in \{3, 4, \dots\} \text{ and associated with each } n \text{ we have a constant} \\ \rho_n \text{ such that } \{\rho_n\} \text{ is a decreasing sequence with } \lim_{n \rightarrow \infty} \rho_n = 0, \\ \text{and there exists a constant } k_0 > 0 \text{ such that for } \frac{1}{n} \leq t \leq 1 - \frac{1}{n} \text{ and} \\ 0 < y \leq \rho_n \text{ we have } f(t, y) \geq k_0 \end{array} \right. \quad (2.31)$$

and

$$\psi(0) = 0 \quad (2.32)$$

then we can construct an explicit  $\alpha$  off the sequence of constants  $\{\rho_n\}$ ; this is a standard argument, see [6] for example.

The details are as follows. Let  $0 \leq x \leq \frac{1}{3}$  and

$$r_0(x) = \begin{cases} \rho_k \left(x - \frac{1}{k}\right) + \sum_{m=k+1}^{\infty} \rho_m \left(\frac{1}{m-1} - \frac{1}{m}\right), & x \in \left(\frac{1}{k}, \frac{1}{k-1}\right], \quad k = 4, 5, \dots \\ 0, & x = 0. \end{cases}$$

**Remark.** Notice  $r_0(x) = \int_0^x \phi(s) ds$  for  $0 \leq x \leq \frac{1}{3}$  where  $\phi: [0, \frac{1}{3}] \rightarrow [0, \infty)$  is the step function defined by

$$\phi(t) = \begin{cases} 0, & t = 0 \\ \rho_k, & k \in \left(\frac{1}{k}, \frac{1}{k-1}\right], \quad k = 4, 5 \end{cases}$$

Here  $r_0 \in C[0, \frac{1}{3}]$  and notice

$$r_0(t) \leq \phi(t) \leq \rho_k \quad \text{for } t \in \left(\frac{1}{k}, \frac{1}{k-1}\right], \quad k = 4, 5, \dots$$

Next define

$$\theta(t) = \int_0^t \int_0^s r_0(x) dx ds \quad \text{for } 0 \leq t \leq \frac{1}{3}.$$

Notice  $\theta(t) \leq \rho_k$  for  $t \in \left(\frac{1}{k}, \frac{1}{k-1}\right], k = 4, 5, \dots$  and so

$$f(t, y) \geq k_0 \quad \text{for } (t, y) \in \left(0, \frac{1}{3}\right] \times \{y \in (0, \infty) : y \leq \theta(t)\}. \quad (2.33)$$

Let

$$\alpha^*(t) = \begin{cases} \theta(t), & 0 \leq t < \frac{1}{3} \\ q(t), & \frac{1}{3} \leq t \leq \frac{2}{3} \\ \theta(1-t), & \frac{2}{3} < t \leq 1. \end{cases}$$

Here  $q: [\frac{1}{3}, \frac{2}{3}] \rightarrow (0, \rho_3]$  is such that  $q \in C^2[\frac{1}{3}, \frac{2}{3}]$  with  $q(\frac{1}{3}) = \theta(\frac{1}{3}) = q(\frac{2}{3})$ ,  $q'(\frac{1}{3}) = \theta'(\frac{1}{3}) = -q'(\frac{2}{3})$  and  $q''(\frac{1}{3}) = \theta''(\frac{1}{3}) = q''(\frac{2}{3})$ .

Notice since  $0 < q(t) \leq \rho_3$  for  $t \in [\frac{1}{3}, \frac{2}{3}]$  we have

$$f(t, y) \geq k_0 \quad \text{for } (t, y) \in \left[\frac{1}{3}, \frac{2}{3}\right] \times \{y \in (0, \infty): y \leq q(t)\}. \tag{2.34}$$

Consequently (2.33) and (2.34) imply

$$f(t, y) \geq k_0 \quad \text{for } (t, y) \in (0, 1) \times \{y \in (0, \infty): y \leq \alpha^*(t)\}. \tag{2.35}$$

Finally define

$$\alpha(t) = \eta \alpha^*(t) \tag{2.36}$$

where

$$\eta = \min \left\{ 1, \frac{k_0}{|(\alpha^*)''|_0 + 1} \right\}.$$

Now  $\alpha \in C^2[0, 1]$  with  $\alpha(0) = 0$  and  $\alpha > 0$  on  $(0, 1)$ . Also since  $\alpha(t) \leq \alpha^*(t)$  we have

$$f(t, y) \geq k_0 \quad \text{for } (t, y) \in (0, 1) \times \{y \in (0, \infty): y < \alpha(t)\}.$$

In addition for  $(t, y) \in (0, 1) \times \{y \in (0, \infty): y < \alpha(t)\}$  we have

$$f(t, y) + \alpha''(t) \geq k_0 + \alpha''(t) \geq k_0 - \frac{k_0 |(\alpha^*)''(t)|}{|(\alpha^*)''|_0 + 1} > k_0 - k_0 = 0.$$

Finally since  $(\alpha^*)'(t) = -\int_0^{1-t} r_0(x) dx$  for  $\frac{2}{3} \leq t \leq 1$  we have  $(\alpha^*)'(1) = 0$  and so  $\alpha'(1) + \mu\psi(\alpha(1)) = 0 + \mu\psi(0) = 0$  since (2.32) holds.

Consequently we have constructed an  $\alpha$  which satisfies (2.6). However since (2.7) must also be satisfied it is desirable to construct the "best"  $\alpha$ . Usually it is possible to obtain an explicit  $\alpha$  from the differential equation. We now provide a general result for the boundary value problem

$$\begin{cases} y'' + f(t, y) = 0, & 0 < t < 1 \\ y(0) = 0 \\ y'(1) - \mu y(1) = 0, & 0 \leq \mu < 1. \end{cases} \tag{2.37}$$

**Remark.** Note (2.37) is a special case of (2.1); here  $\psi(u) = -u$ .

**Theorem 2.3.** Suppose (2.2), (2.4), (2.8) and (2.31) are satisfied. In addition assume

$$\begin{cases} \text{there exists a function } \beta \in C[0, 1] \cap C^1(0, 1] \cap C^2(0, 1) \text{ with } \beta(0) \geq \rho_3, \\ \beta'(1) - \mu\beta(1) > \rho_3, \beta \geq \rho_3 \text{ on } (0, 1) \text{ and } \beta(1) > \rho_3 \\ \text{such that } f(t, \beta(t)) + \beta''(t) \leq 0 \text{ for } t \in (0, 1), \end{cases} \quad (2.38)$$

and

$$\text{there exists } \tau \in (0, 1) \text{ with } f(t, y) > 0 \text{ for } t \in [\tau, 1) \text{ and } 0 < y \leq \frac{\rho_3}{1 - \mu(1 - \tau)} \quad (2.39)$$

are satisfied. Then (2.37) has a solution in  $C[0, 1] \cap C^1(0, 1] \cap C^2(0, 1)$ .

**Proof.** Let  $\gamma$  denote the  $\alpha$  given above (i.e. as in (2.36)). Without loss of generality assume  $\frac{1}{3} < \tau \leq \frac{2}{3}$ . Define

$$\mu_1(t) = \begin{cases} \gamma(t), & 0 \leq t \leq \frac{1}{3} \\ \omega(t), & \frac{1}{3} < t < \tau \\ \frac{\gamma(\tau)[1 - \mu(1 - t)]}{1 - \mu(1 - \tau)}, & t \geq \tau \end{cases}$$

and

$$\alpha(t) = \eta \mu_1(t) \quad (2.40)$$

where

$$\eta = \min \left\{ 1, \frac{k_0}{|\mu_1'|_0 + 1} \right\}.$$

Here  $\omega: [\frac{1}{3}, \tau] \rightarrow (0, \rho_3]$  is such that  $\omega \in C^2[\frac{1}{3}, \tau]$  with

$$\omega(\frac{1}{3}) = \gamma(\frac{1}{3}), \omega'(\frac{1}{3}) = \gamma'(\frac{1}{3}), \omega''(\frac{1}{3}) = \gamma''(\frac{1}{3}), \omega(\tau) = \gamma(\tau), \omega'(\tau) = \frac{\mu\gamma(\tau)}{1 - \mu(1 - \tau)} \text{ and } \omega''(\tau) = 0.$$

**Remark.** Notice

$$\alpha(1) \leq \frac{\gamma(\tau)}{1 - \mu(1 - \tau)} \leq \frac{\rho_3}{1 - \mu(1 - \tau)}.$$

We now claim that  $\alpha$  satisfies (2.6). First notice  $\alpha(0) = \alpha'(1) - \mu\alpha(1) = 0$ . Also  $\alpha > 0$  on  $(0, 1)$  since  $0 \leq \mu < 1$ . Also from above

$$f(t, y) + \alpha''(t) > 0 \text{ for } (t, y) \in (0, \tau) \times \{y \in (0, \infty) : y < \alpha(t)\}. \quad (2.41)$$

Now for  $t > \tau$  we have  $\alpha''(t) = 0$  and also

$$\alpha(t) \leq \frac{\gamma(\tau)}{1 - \mu(1 - \tau)} \leq \frac{\rho_3}{1 - \mu(1 - \tau)}.$$

Consequently

$$f(t, y) + \alpha''(t) = f(t, y) > 0 \quad \text{for } (t, y) \in [\tau, 1) \times \{y \in (0, \infty) : y < \alpha(t)\}. \tag{2.42}$$

Thus (2.41) and (2.42) imply that  $\alpha$  satisfies (2.6). Notice also that (2.7) is trivially satisfied since  $\mu_1(t) \geq \gamma(\tau)$  for  $t > \tau$ . Existence of a solution is now guaranteed from Theorem 2.2. □

**Example 2.1.** (Membrane response of a spherical cap).  
The boundary value problem

$$\begin{cases} y'' + \left(\frac{t^2}{32y^2} - \frac{\kappa^2}{8}\right) = 0, 0 < t < 1 \\ y(0) = 0 \\ y'(1) - \mu y(1) = 0, 0 \leq \mu < 1, \kappa > 0 \end{cases} \tag{2.43}$$

has a solution.

We will apply Theorem 2.3. First choose  $n_0 \in \{3, 4, \dots\}$  such that

$$\frac{1}{2n_0(8 + \kappa^2)} < \frac{1 - \mu}{2(1 + \mu)\kappa}.$$

Notice that (2.31), with

$$\rho_n = \frac{1}{2(n_0 + n)(\kappa^2 + 8)^{1/2}} \quad \text{and} \quad k_0 = 1,$$

is true since for  $\frac{1}{n} \leq t \leq 1 - \frac{1}{n}$  and  $0 < y \leq \rho_n$  we have

$$f(t, y) \geq \frac{1}{32n^2\rho_n^2} - \frac{\kappa^2}{8} \geq \frac{(\kappa^2 + 8)}{8} - \frac{\kappa^2}{8} = 1.$$

Now let

$$\beta(t) = \frac{t}{2\kappa} + \rho_3.$$

Notice  $\beta \geq \rho_3$  on  $[0, 1]$  and  $\beta'(1) - \mu\beta(1) > \rho_3$

$$\left( \text{i.e. } \frac{1}{2\kappa} - \mu \left( \frac{1}{2\kappa} + \rho_3 \right) > \rho_3 \right) \text{ since } \rho_3 < \frac{1-\mu}{2(1+\mu)\kappa}.$$

In addition  $f(t, \beta(t)) + \beta''(t) = f(t, \beta(t)) \leq 0$  on  $(0, 1)$  and so (2.38) holds. Also let

$$q_1(t) = \frac{t^2}{32}, g(y) = y^{-2}, q_2(t) = \frac{\kappa^2}{8} \text{ and } h(y) = 1$$

so (2.4) and (2.8) are clearly true. Let

$$\tau = \frac{1}{(n_0 + 3)(1 - \mu)} \text{ so for } \tau \leq t < 1 \text{ and } 0 < y \leq \frac{\rho_3}{1 - \mu(1 - \tau)}$$

we have

$$f(t, y) \geq \frac{\tau^2(1 - \mu(1 - \tau))^2}{32\rho_3^2} - \frac{\kappa^2}{8} \geq \frac{4\tau^2(1 - \mu)^2(n_0 + 3)^2(8 + \kappa^2)}{32} - \frac{\kappa^2}{8} = 1 > 0$$

and so (2.39) is satisfied. Existence of a solution to (2.43) is now guaranteed from Theorem 2.3.

Our next two results are modelled on the Stefan boundary condition  $y'(1) + cy^4(1) = 0, c > 0$ .

**Theorem 2.4.** *Suppose (2.2), (2.4), (2.5), (2.6), (2.7) and (2.8) hold. In addition suppose the following conditions are satisfied:*

$$\psi: \mathbf{R} \rightarrow \mathbf{R} \text{ is continuous and nondecreasing with } \psi(0) = 0 \text{ and } \psi(u) > 0 \text{ for } u > 0 \tag{2.44}$$

and

$$\left\{ \begin{array}{l} \text{there exists a constant } M > 0 \text{ such that for } z > 0, \\ \int_0^z \frac{du}{g(u)} \leq \int_0^1 xq_1(x) dx + \frac{h(z)}{g(z)} \int_0^1 xq_2(x) dx + \int_0^{\rho_3} \frac{du}{g(u)} \\ \text{implies } z \leq M. \end{array} \right. \tag{2.45}$$

Then (2.1), with  $\mu > 0$ , has a solution in  $C[0, 1] \cap C^1(0, 1] \cap C^2(0, 1)$ .

**Remark.** The case  $\mu = 0$ , is included in Theorems 2.1 and 2.2.

**Proof.** Fix  $n \in \{3, 4, \dots\}$  and look at

$$\begin{cases} y'' + f(t, y) = 0, 0 < t < 1 \\ y(0) = \rho_n \\ y'(1) + \mu\psi(y(1)) = \mu\psi(\rho_n). \end{cases} \quad (2.46)^n$$

To show (2.46)<sup>n</sup> has a solution we consider the family of problems

$$\begin{cases} y'' + \lambda f^*(t, y) = 0, 0 < t < 1 \\ y(0) = \rho_n \\ y'(1) + y(1) + \lambda\psi_n^*(y(1)) = \rho_n \end{cases} \quad (2.47)_\lambda^n$$

where  $f^*$  is as in Theorem 2.1 and

$$\psi_n^*(z) = \begin{cases} \mu[\psi(z) - \psi(\rho_n)] + \rho_n - z, z \geq \rho_n \\ 0, z < \rho_n. \end{cases}$$

We first show

$$y(t) \geq \rho_n, \quad t \in [0, 1] \quad (2.48)$$

for any solution  $y \in C^1[0, 1] \cap C^2(0, 1)$  to (2.47)<sub>λ</sub><sup>n</sup>. To see this suppose  $y - \rho_n$  has a negative minimum at  $t_0 \in (0, 1]$ . If  $t_0 \in (0, 1)$  then we obtain a contradiction as in Theorem 2.1. It remains to consider the case  $t_0 = 1$ . Then  $y'(1) \leq 0$ . However since  $y(1) < \rho_n$  we have

$$y'(1) = \rho_n - y(1) - \lambda\psi_n^*(y(1)) = \rho_n - y(1) > 0,$$

a contradiction. Thus (2.48) holds.

Next suppose the absolute minimum of  $y$  occurs at  $t_n \in [0, 1]$ . In fact we may take  $t_n \in (0, 1)$ , and so  $y'(t_n) = 0$ . To see this notice if  $y(t_n) = \rho_n$  then  $y \equiv \rho_n$ . Next if  $y(t_n) > \rho_n$  then if  $t_n = 1$  we have  $y'(1) \geq 0$  and so

$$y'(1) = \rho_n - y(1) - \lambda\psi_n^*(y(1)) = (1 - \lambda)(\rho_n - y(1)) + \lambda\mu[\psi(\rho_n) - \psi(y(1))] < 0,$$

a contradiction.

For  $x \in (0, 1)$  we have

$$\frac{-y''(x)}{g(y(x))} \leq q_1(x) + q_2(x) \frac{h(y(x))}{g(y(x))}$$

Integrate from  $t(t < t_n)$  to  $t_n$  and then from 0 to  $t_n$  to obtain

$$\int_0^{y(t_n)} \frac{du}{g(u)} \leq \int_0^1 xq_1(x) dx + \frac{h(y(t_n))}{g(y(t_n))} \int_0^1 xq_2(x) dx + \int_0^{\rho_3} \frac{du}{g(u)}.$$

Consequently (2.45) implies

$$\rho_n \leq y(t) \leq M \quad \text{for } t \in [0, 1]. \tag{2.49}$$

Define the mappings

$$L, F: C^1_{\rho_n}[0, 1] \rightarrow C_0[0, 1] \times \mathbf{R}$$

by

$$Ly(t) = (y'(t) - y'(0), \rho_n - y'(1) - y(1)) \quad \text{and} \quad Fy(t) = \left( -\int_0^t f^*(x, y(x)) dx, \psi_n^*(y(1)) \right).$$

If  $Ly = (u(t), \gamma)$  then

$$y(t) = \rho_n - \frac{t}{2} \left( \gamma + u(1) + \int_0^1 u(x) dx \right) + \int_0^t u(x) dx;$$

hence  $L^{-1}$  exists and is continuous. Also  $F$  is completely continuous. Essentially the same reasoning as in Theorem 2.1 implies (2.47)<sub>1</sub><sup>n</sup> has a solution  $y_n \in C^1[0, 1] \cap C^2(0, 1)$ . Also  $\rho_n \leq y_n(t) \leq M$  for  $t \in [0, 1]$ , so  $y_n$  is a solution of (2.46)<sup>n</sup>.

Next we show

$$\alpha(t) \leq y_n(t) \leq M \quad \text{for } t \in [0, 1]. \tag{2.50}$$

If this is not true then  $y_n - \alpha$  would have a negative minimum at say  $t_0 \in (0, 1]$ . If  $t_0 \in (0, 1)$  then we obtain a contradiction as in Theorem 2.1. If  $t_0 = 1$  then  $y'_n(1) \leq \alpha'(1)$  and  $0 < y_n(1) < \alpha(1)$ . However

$$y'_n(1) - \alpha'(1) = \mu\psi(\rho_n) - \mu\psi(y_n(1)) + \mu\psi(\alpha(1)) \geq \mu\psi(\rho_n) > 0,$$

a contradiction. Hence (2.50) is true.

Essentially the same reasoning as in Theorem 2.1 (from (2.18) onwards) now establishes the result. □

**Theorem 2.5.** *Suppose (2.2), (2.4), (2.5), (2.6), (2.7), (2.8) and (2.44) hold. In addition assume*

$$\left\{ \begin{array}{l} \text{there exists a function } \beta \in C[0, 1] \cap C^1(0, 1] \cap C^2(0, 1) \text{ with} \\ \beta \geq \rho_3 \text{ on } [0, 1], \beta'(1) + \mu\psi(\beta(1)) \geq \mu\psi(\rho_3) \text{ and such that} \\ f(t, \beta(t)) + \beta''(t) \leq 0 \text{ for } t \in (0, 1). \end{array} \right. \tag{2.51}$$

Then (2.1), with  $\mu > 0$ , has a solution in  $C[0, 1] \cap C^1(0, 1] \cap C^2(0, 1)$ .

**Proof.** Fix  $n \in \{3, 4, \dots\}$  and look at (2.46)<sup>n</sup>. The idea is to first consider

$$\begin{cases} y'' + f^{**}(t, y) = 0, 0 < t < 1 \\ y(0) = \rho_3 \\ y'(1) + y(1) + \psi_n^{**}(y(1)) = \rho_n \end{cases} \quad (2.52)^n$$

where  $f^{**}$  is as in Theorem 2.2 and

$$\psi_n^{**}(z) = \begin{cases} \mu[\psi(\beta(1)) - \psi(\rho_n)] + \rho_n - \beta(1), z > \beta(1) \\ \mu[\psi(z) - \psi(\rho_n)] + \rho_n - z, \rho_n \leq z \leq \beta(1) \\ 0, z < \rho_n. \end{cases}$$

Let

$$L, F: C_{\rho_n}^1[0, 1] \rightarrow C_0[0, 1] \times \mathbf{R}$$

be defined by

$$Ly(t) = (y'(t) - y'(0), \rho_n - y'(1) - y(1)) \quad \text{and} \quad Fy(t) = \left( -\int_0^t f^{**}(x, y(x)) dx, \psi_n^{**}(y(1)) \right).$$

Now  $F$  is compact so essentially the same reasoning as in Theorem 2.2 implies (2.52)<sup>n</sup> has a solution  $y_n \in C^1[0, 1] \cap C^2(0, 1)$ .

The reasoning in Theorem 2.4 yields

$$y_n(t) \geq \rho_n \quad \text{for } t \in [0, 1]. \quad (2.53)$$

Next we claim

$$y_n(t) \leq \beta(t) \quad \text{for } t \in [0, 1]. \quad (2.54)$$

If (2.54) is not true then  $y_n - \beta$  would have a positive maximum at say  $t_0 \in (0, 1]$ . If  $t_0 \in (0, 1)$  then we obtain a contradiction as in Theorem 2.2. If  $t_0 = 1$  then  $y_n'(1) \geq \beta'(1)$  and  $y_n(1) > \beta(1)$ . However

$$\begin{aligned} y_n'(1) - \beta'(1) &\leq [\rho_n - y_n(1) - \psi^{**}(y_n(1))] + \mu\psi(\beta(1)) - \mu\psi(\rho_3) \\ &= (\beta(1) - y_n(1) - \mu[\psi(\beta(1)) - \psi(\rho_n)]) + \mu\psi(\beta(1)) - \mu\psi(\rho_3) \\ &= \beta(1) - y_n(1) + \mu[\psi(\rho_n) - \psi(\rho_3)] < 0, \end{aligned}$$

a contradiction. Thus (2.54) is true.

Hence  $y_n$  is a solution of (2.46)<sup>n</sup>. The same reasoning as in Theorem 2.4 establishes

$$\alpha(t) \leq y_n(t) \leq \beta(t) \quad \text{for } t \in [0, 1].$$

Essentially the same argument as in Theorem 2.1 (from (2.18) onwards) now establishes the result.  $\square$

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