MULTIPLE POSITIVE SOLUTIONS OF STURM-LIOUVILLE PROBLEMS FOR SECOND ORDER IMPULSIVE DIFFERENTIAL EQUATIONS

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ABSTRACT. This paper is devoted to study the existence of multiple positive solutions for the second order Sturm-Liouville problems with impulse effects. The proof is based on the theory of fixed point index in cones.

Keywords: Boundary value problems; Impulse effects; Multiple positive solutions; Fixed point index in cones

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1. INTRODUCTION

This paper is devoted to study the existence of multiple positive solutions for the boundary value problem with impulse effects

(1.1)
$$\begin{cases} -Lu = g(x, u), & x \in I', \\ -\Delta(pu')|_{x=x_k} = I_k(u(x_k)), & k = 1, 2, \dots, m, \\ R_1(u) = \alpha_1 u(0) + \beta_1 u'(0) = 0, \\ R_2(u) = \alpha_2 u(1) + \beta_2 u'(1) = 0, \end{cases}$$

here Lu = (p(x)u')' + q(x)u is Sturm-Liouville operator, I = [0, 1] $I' = I \setminus \{x_1, x_2, \ldots, x_m\}$ and $0 < x_1 < x_2 < \cdots < x_m < 1$ are given, $\mathbb{R}^+ = [0, \infty), g \in \mathbb{C}(I \times \mathbb{R}^+, \mathbb{R}^+), I_k \in \mathbb{C}(\mathbb{R}^+, \mathbb{R}^+), \Delta(pu')|_{x=x_k} = p(x_k)u'(x_k^+) - p(x_k)u'(x_k^-), u'(x_k^+)$ (respectively $u'(x_k^-)$) denotes the right limit (respectively left limit) of u'(x) at $x = x_k$.

Throughout this paper, we always suppose that

(S₁) $p(x) \in \mathbb{C}^1([0,1],\mathbb{R}), \ p(x) > 0, \ q(x) \in \mathbb{C}([0,1],\mathbb{R}), \ q(x) \le 0, \ \alpha_1,\alpha_2,\beta_2 \ge 0, \ \beta_1 \le 0, \ \alpha_1^2 + \beta_1^2 > 0, \ \alpha_2^2 + \beta_2^2 > 0.$

In recent years, second-order differential boundary value problems with impulses have been studied extensively in the literature (see for instance [1, 3, 6, 7, 8, 9, 10, 11]

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and their references). However, most papers are concerned with the case p(x) = 1and q(x) = 0. In this paper, we will consider the case $p(x) \neq 1$ and $q(x) \neq 0$. Here we also mention that second order dynamic inclusions on time scales with impulses has been studied in [2].

The existence of positive solutions of problem (1.1) has been studied in [5]. By employing Krasnoselskii fixed point theorem on compression and expansion of cones, it was proved in [5] that problem (1.1) has at least one positive solution when g(x, u)is either superlinear or sublinear in u. Our results in this paper improve those in [5]. The proof is based on fixed point index theory in cones [4].

To conclude the introduction, we introduce the following notation:

$$g_{0} = \liminf_{u \to 0^{+}} \min_{x \in [0,1]} \frac{g(x,u)}{u}, \qquad I_{0}(k) = \liminf_{u \to 0^{+}} \frac{I_{k}(u)}{u},$$
$$g_{\infty} = \liminf_{u \to +\infty} \min_{x \in [0,1]} \frac{g(x,u)}{u}, \qquad I_{\infty}(k) = \liminf_{u \to +\infty} \frac{I_{k}(u)}{u};$$
$$g^{\infty} = \limsup_{u \to +\infty} \max_{x \in [0,1]} \frac{g(x,u)}{u}, \qquad I^{\infty}(k) = \limsup_{u \to +\infty} \frac{I_{k}(u)}{u},$$
$$g^{0} = \limsup_{u \to 0^{+}} \max_{x \in [0,1]} \frac{g(x,u)}{u}, \qquad I^{0}(k) = \limsup_{u \to 0^{+}} \frac{I_{k}(u)}{u}.$$

Moreover, for the simplicity in the following discussion, we introduce the following hypotheses.

$$(\mathbf{H}_{1}) \ g_{0} + \frac{\sigma \sum_{k=1}^{m} I_{0}(k)\phi_{1}(x_{k})}{\int_{0}^{1} \phi_{1}(x)dx} > \lambda_{1}, \quad g_{\infty} + \frac{\sigma \sum_{k=1}^{m} I_{\infty}(k)\phi_{1}(x_{k})}{\int_{0}^{1} \phi_{1}(x)dx} > \lambda_{1}.$$

$$(\mathbf{H}_{2}) \ g^{0} + \frac{\sum_{k=1}^{m} I^{0}(k)\phi_{1}(x_{k})}{\int_{0}^{1} (\frac{m(x)}{m(1)}\frac{n(x)}{n(0)})\phi_{1}(x)dx} < \lambda_{1}, \quad g^{\infty} + \frac{\sum_{k=1}^{m} I^{\infty}(k)\phi_{1}(x_{k})}{\int_{0}^{1} (\frac{m(x)}{m(1)}\frac{n(x)}{n(0)})\phi_{1}(x)dx} < \lambda_{1},$$

here $\sigma = \min_{x \in [x_1, x_m]} \min\{\frac{m(x)}{m(1)}, \frac{n(x)}{n(0)}\}$ (see section 2), and $\phi_1(x)$ is the eigenfunction related to the smallest eigenvalue λ_1 of the eigenvalue problem $-L\phi = \lambda\phi$, $R_1(\phi) = R_2(\phi) = 0$.

(H₃) There is a p > 0 such that $0 \le u \le p$ and $0 \le x \le 1$ implies

$$g(x,u) \le \eta p, \ I_k(u) \le \eta_k p,$$

here η , $\eta_k \ge 0$ satisfy $\eta + \sum_{k=1}^m \eta_k > 0$, $\eta \int_0^1 G(y, y) dy + \sum_{k=1}^m G(x_k, x_k) \eta_k < 1$ and G(x, y) is the Green's function of boundary value problem -Lu = 0, $R_1(u) = R_2(u) = 0$ (see section 2).

(H₄) There is a p > 0 such that $\sigma p \le u \le p$ implies

$$g(x, u) \ge \lambda p, \ 0 \le x \le 1, \quad I_k(u) \ge \lambda_k p,$$

here
$$\lambda$$
, $\lambda_k \ge 0$ satisfy $\lambda + \sum_{k=1}^m \lambda_k > 0$ and $\lambda \int_{x_1}^{x_m} G(\frac{1}{2}, y) dy + \sum_{k=1}^m \lambda_k G(\frac{1}{2}, x_k) > 1$.

2. PRELIMINARIES

In this paper, we shall consider the following space

$$\mathbb{PC}'(I,\mathbb{R}) = \{ u \in \mathbb{C}(I,\mathbb{R}); u'|_{(x_k,x_{k+1})} \in \mathbb{C}(x_k,x_{k+1}), u'(x_k^-) = u'(x_k), \quad \exists u'(x_k^+), \ k = 1, 2, \cdots, m \}$$

with the norm $||u||_{\mathbb{PC}'} = \max\{||u||, ||u'||\}$, here $||u|| = \sup_{x \in [0,1]} |u(x)|, ||u'|| = \sup_{x \in [0,1]} |u'(x)|$. Then $\mathbb{PC}'(I, \mathbb{R})$ is a Banach space.

Definition 2.1. A function $u \in \mathbb{PC}'(I, \mathbb{R}) \cap \mathbb{C}^2(I', \mathbb{R})$ is a solution of (1.1) if it satisfies the differential equation

$$Lu + g(x, u) = 0, \quad x \in I'$$

and the function u satisfies conditions $\Delta(pu')|_{x=x_k} = -I_k(u(x_k))$ and $R_1(u) = R_2(u) = 0$.

Let $Q = I \times I$ and $Q_1 = \{(x, y) \in Q | 0 \le x \le y \le 1\}$, $Q_2 = \{(x, y) \in Q | 0 \le y \le x \le 1\}$. Let G(x, y) is the Green's function of the boundary value problem

$$-Lu = 0, R_1(u) = R_2(u) = 0$$

Following from [5], G(x, y) can be written by

(2.1)
$$G(x,y) := \begin{cases} \frac{m(x)n(y)}{\omega}, \ (x,y) \in Q_1, \\ \frac{m(y)n(x)}{\omega}, \ (x,y) \in Q_2. \end{cases}$$

Lemma 2.2. [4] Suppose that (S_1) holds, then the Green's function G(x, y), defined by (2.1), possesses the following properties:

- (i) $m(x) \in \mathbb{C}^2(I, R)$ is increasing and $m(x) > 0, x \in (0, 1]$.
- (ii) $n(x) \in \mathbb{C}^2(I, R)$ is decreasing and $n(x) > 0, x \in [0, 1)$.
- (iii) $(Lm)(x) \equiv 0, \ m(0) = -\beta_1, \ m'(0) = \alpha_1.$
- (iv) $(Ln)(x) \equiv 0, \ n(1) = \beta_2, \ n'(1) = -\alpha_2.$
- (v) ω is a positive constant. Moreover, $p(x)(m'(x)n(x) m(x)n'(x)) \equiv \omega$.
- (vi) G(x, y) is continuous and symmetrical over Q.
- (vii) G(x, y) has continuously partial derivative over Q_1, Q_2 .
- (viii) For each fixed $y \in I$, G(x, y) satisfies LG(x, y) = 0 for $x \neq y$, $x \in I$. Moreover, $R_1(G) = R_2(G) = 0$ for $y \in (0, 1)$.

(viiii) G'_x has discontinuous point of the first kind at x = y and

$$G'_x(y+0,y) - G'_x(y-0,y) = -\frac{1}{p(y)}, \qquad y \in (0,1).$$

Consider the linear Sturm-Liouvile problem

$$-(Lu)(x) = \lambda u(x), \qquad R_1(u) = R_2(u) = 0.$$

By the Sturm-Liouvile theory of ordinary differential equations (see, for example, [4], [11]), we know that there exists an eigenfunction $\phi_1(x)$ with respect to the first eigenvalue $\lambda_1 > 0$ such that $\phi_1(x) > 0$ for $x \in (0, 1)$.

Following from Lemma 2.2, it is easy to see that

(2.2)
$$\min\left\{\frac{m(x)}{m(1)}, \frac{n(x)}{n(0)}\right\} \frac{m(y)n(y)}{\omega} \le G(x, y)$$

 $\le G(y, y) = \frac{m(y)n(y)}{\omega}, \quad (x, y) \in [0, 1] \times [0, 1].$

Let *E* be a Banach space and $K \subset E$ be a closed convex cone in *E*. For r > 0, let $K_r = \{u \in K : ||u|| < r\}$ and $\partial K_r = \{u \in K : ||u|| = r\}$. The following three Lemmas are needed in our argument, which can be found in [4].

Lemma 2.3. Let $\Phi : K \to K$ be a continuous and completely continuous mapping and $\Phi u \neq u$ for $u \in \partial K_r$. Then the following conclusions hold:

- (i) If $||u|| \leq ||\Phi u||$ for $u \in \partial K_r$, then $i(\Phi, K_r, K) = 0$;
- (ii) If $||u|| \ge ||\Phi u||$ for $u \in \partial K_r$, then $i(\Phi, K_r, K) = 1$.

Lemma 2.4. Let $\Phi : K \to K$ be a continuous and completely continuous mapping with $\mu \Phi u \neq u$ for every $u \in \partial K_r$ and $0 < \mu \leq 1$. Then $i(\Phi, K_r, K) = 1$.

Lemma 2.5. Let $\Phi : K \to K$ be a continuous and completely continuous mapping. Suppose that the following two conditions are satisfied:

(i) $\inf_{u \in \partial K_r} ||\Phi u|| > 0;$ (ii) $\mu \Phi u \neq u$ for every $u \in \partial K_r$ and $\mu \ge 1$. Then, $i(\Phi, K_r, K) = 0$.

In applications below, we take $E = \mathbb{C}(I, \mathbb{R})$ and define

$$K = \{ u \in \mathbb{C}(I, \mathbb{R}) : u(x) \ge \min\{\frac{m(x)}{m(1)}, \frac{n(x)}{n(0)}\} \|u\|, x \in I \}.$$

One may readily verify that K is a cone in E.

Define an operator $\Phi: K \to K$ by

$$(\Phi u)(x) = \int_0^1 G(x, y)g(y, u(y))dy + \sum_{k=1}^m G(x, x_k)I_k(u(x_k)), \ x \in I.$$

Lemma 2.6. $\Phi(K) \subset K$. Moreover, $\Phi : K \to K$ is continuous and completely continuous.

Proof It is easy to see that $\Phi : K \to K$ is continuous and completely continuous. Thus we only need to show $\Phi(K) \subset K$.

In fact, for $u \in K$, by using inequalities (2.2), we have that

$$\|\Phi u\| \le \int_0^1 G(y, y)g(y, u(y))ds + \sum_{k=1}^m G(x_k, x_k)I_k(u(x_k))$$

and

(2.3)
$$(\Phi u)(x) \ge \min\left\{\frac{m(x)}{m(1)}, \frac{n(x)}{n(0)}\right\} \int_0^1 G(y, y)g(y, u(y))dy + \min\left\{\frac{m(x)}{m(1)}, \frac{n(x)}{n(0)}\right\} \sum_{k=1}^m G(x_k, x_k)I_k(u(x_k)) \ge \min\{\frac{m(x)}{m(1)}, \frac{n(x)}{n(0)}\} \|\Phi u\|, \ x \in [0, 1].$$

Thus, $\Phi(K) \subset K$.

Lemma 2.7. If u is a fixed point of the operator Φ , then u is a solution of problem (1.1).

3. MAIN RESULTS

Lemma 3.1. If (H₃) is satisfied, then $i(\Phi, K_p, K) = 1$.

Proof Let $u \in K$ with ||u|| = p. It follows from (H₃) that

$$\begin{aligned} \|\Phi u\| &\leq \int_0^1 G(y,y)g(y,u(y))dy + \sum_{k=1}^m G(x_k,x_k)I_k(u(x_k)) \\ &\leq p[\eta \int_0^1 G(y,y)dy + \sum_{k=1}^m G(x_k,x_k)\eta_k]$$

Thus

$$\|\Phi u\| < \|u\|, \quad \forall \ u \in \partial K_p.$$

It is obvious that $\Phi u \neq u$ for $u \in \partial K_p$. Therefore, $i(\Phi, K_p, K) = 1$, here we use Lemma 2.3.

Lemma 3.2. If (H_4) is satisfied, then $i(\Phi, K_p, K) = 0$.

Proof Let $u \in K$ with ||u|| = p, then

$$u(x) \ge \min\{\frac{m(x)}{m(1)}, \frac{n(x)}{n(0)}\} \|u\| \ge \min_{x \in [x_1, x_m]} \min\{\frac{m(x)}{m(1)}, \frac{n(x)}{n(0)}\} \|u\| = \sigma p, \ x \in [x_1, x_m].$$

It follows from (H_4) that

$$(\Phi u)(\frac{1}{2}) \geq \int_{x_1}^{x_m} G(\frac{1}{2}, y) g(y, u(y)) dy + \sum_{k=1}^m G(\frac{1}{2}, x_k) I_k(u(x_k))$$

$$\geq p[\lambda \int_{x_1}^{x_m} G(\frac{1}{2}, y) dy + \sum_{k=1}^m \lambda_k G(\frac{1}{2}, x_k)]$$

$$> p = ||u||.$$

Therefore,

$$\|\Phi u\| > \|u\|, \quad \forall \ u \in \partial K_p.$$

Clearly $\Phi u \neq u$ for $u \in \partial K_p$. So, $i(\Phi, K_p, K) = 0$, here we use Lemma 2.3.

Theorem 3.3. Assume that (H_1) and (H_3) are satisfied. Then problem (1.1) has at least two positive solutions u_1 and u_2 with

$$0 < ||u_1|| < p < ||u_2||.$$

Proof According to Lemma 3.1, we have that

Since (H₁) holds, then there exists $0 < \varepsilon < 1$ such that

$$(3.2) \quad (1-\varepsilon)[g_0 + \frac{\sigma \sum_{k=1}^m I_0(k)\phi_1(x_k)}{\int_0^1 \phi_1(x)dx}] > \lambda_1, \ (1-\varepsilon)[g_\infty + \frac{\sigma \sum_{k=1}^m I_\infty(k)\phi_1(x_k)}{\int_0^1 \phi_1(x)dx}] > \lambda_1.$$

By the definitions of g_0 , I_0 , one can find $0 < r_0 < p$ such that

$$g(x, u) \ge g_0(1 - \varepsilon)u, \ I_k(u) \ge I_0(k)(1 - \varepsilon)u, \ \forall \ x \in [0, 1], \ 0 < u < r_0.$$

Let $r \in (0, r_0)$, then for $u \in \partial K_r$, $x \in [x_1, x_m]$, we have

$$u(x) \ge \min_{x \in [x_1, x_m]} \min\{\frac{m(x)}{m(1)}, \frac{n(x)}{n(0)}\} \|u\| = \sigma r.$$

Thus

$$\begin{split} (\Phi u)(\frac{1}{2}) &= \int_0^1 G(\frac{1}{2}, y) g(y, u(y)) dy + \sum_{k=1}^m G(\frac{1}{2}, x_k) I_k(u(x_k)) \\ &\geq \int_{x_1}^{x_m} G(\frac{1}{2}, y) g(y, u(y)) dy + \sum_{k=1}^m G(\frac{1}{2}, x_k) I_k(u(x_k)) \\ &\geq g_0(1-\varepsilon) \int_{x_1}^{x_m} G(\frac{1}{2}, y) u(y) dy + (1-\varepsilon) \sum_{k=1}^m G(\frac{1}{2}, x_k) I_0(k) u(x_k) \\ &\geq (1-\varepsilon) \sigma r[g_0 \int_{x_1}^{x_m} G(\frac{1}{2}, y) dy + \sum_{k=1}^m G(\frac{1}{2}, x_k) I_0(k)], \end{split}$$

from which we see that $\inf_{u \in \partial K_r} ||\Phi u|| > 0$, namely, hypothesis (i) of Lemma 2.5 holds.

Next we show that $\mu \Phi u \neq u$ for any $u \in \partial K_r$ and $\mu \geq 1$.

If this is not true, then there exist $u_0 \in \partial K_r$ and $\mu_0 \ge 1$ such that $\mu_0 \Phi u_0 = u_0$. Note that $u_0(x)$ satisfies

(3.3)
$$\begin{cases} Lu_0(x) + \mu_0 g(x, u_0(x)) = 0, & x \in I', \\ -\Delta(pu'_0)|_{x=x_k} = \mu_0 I_k(u_0(x_k)), & k = 1, 2, \cdots, m, \\ \alpha_1 u_0(0) + \beta_1 u'_0(0) = 0 \\ \alpha_2 u_0(1) + \beta_2 u'_0(1) = 0. \end{cases}$$

Multiply equation (3.3) by $\phi_1(x)$ and integrate from 0 to 1, note that

$$\begin{split} &\int_{0}^{1} \phi_{1}(x) [(p(x)u_{0}'(x))' + q(x)u_{0}(x)]dx = \int_{0}^{x_{1}} \phi_{1}(x) [(p(x)u_{0}'(x))' + q(x)u_{0}(x)]dx \\ &+ \sum_{k=1}^{m-1} \int_{x_{k}}^{x_{k+1}} \phi_{1}(x) [(p(x)u_{0}'(x))' + q(x)u_{0}(x)]dx \\ &+ \int_{x_{m}}^{1} \phi_{1}(x) [(p(x)u_{0}'(x))' + q(x)u_{0}(x)]dx \\ &= \phi_{1}(x_{1})p(x_{1})u_{0}'(x_{1} - 0) - \phi_{1}(0)p(0)u_{0}'(0) - \int_{0}^{x_{1}} p(x)u_{0}'(x)\phi_{1}'(x)dx \\ &+ \int_{0}^{x_{1}} q(x)u_{0}(x)\phi_{1}(x)dx + \sum_{k=1}^{m-1} [\phi_{1}(x_{k+1})p(x_{k+1})u_{0}'(x_{k+1} - 0) \\ &- \phi_{1}(x_{k})p(x_{k})u_{0}'(x_{k} + 0) - \int_{x_{k}}^{x_{k+1}} p(x)u_{0}'(x)\phi_{1}'(x)dx \\ &+ \int_{x_{k}}^{x_{k+1}} q(x)u_{0}(x)\phi_{1}(x)dx] + \phi_{1}(1)p(1)u_{0}'(1) - \phi_{1}(x_{m})p(x_{m})u_{0}'(x_{m} + 0) \\ &- \int_{x_{m}}^{1} p(x)u_{0}'(x)\phi_{1}'(x)dx + \int_{x_{m}}^{1} q(x)u_{0}(x)\phi_{1}(x)dx \\ &= -\sum_{k=1}^{m} \Delta(p(x_{k})u_{0}'(x_{k}))\phi_{1}(x_{k}) - \int_{0}^{1} p(x)\phi_{1}'(x)u_{0}'(x)dx + \int_{0}^{1} q(x)\phi_{1}(x)u_{0}(x)dx \\ &+ \phi_{1}(1)p(1)u_{0}'(1) - \phi_{1}(0)p(0)u_{0}'(0). \end{split}$$

Also note that

$$\begin{split} \int_{0}^{1} p(x)\phi_{1}'(x)u_{0}'(x)dx &= \int_{0}^{1} p(x)\phi_{1}'(x)du_{0}(x) \\ &= p(1)\phi_{1}'(1)u_{0}(1) - p(0)\phi_{1}'(0)u_{0}(0) - \int_{0}^{1} u_{0}(x)(p(x)\phi_{1}'(x))'dx \\ &= p(1)\phi_{1}'(1)u_{0}(1) - p(0)\phi_{1}'(0)u_{0}(0) + \int_{0}^{1} u_{0}(x)q(x)\phi_{1}(x)dx \\ &+ \lambda_{1}\int_{0}^{1} u_{0}(x)\phi_{1}(x)dx. \end{split}$$

Thus, by the boundary conditions, we have

$$\begin{split} \int_{0}^{1} \phi_{1}(x) [(p(x)u_{0}'(x))' + q(x)u_{0}(x)] dx &= -\sum_{k=1}^{m} \Delta(p(x_{k})u_{0}'(x_{k}))\phi_{1}(x_{k}) \\ &- p(1)\phi_{1}'(1)u_{0}(1) + p(0)\phi_{1}'(0)u_{0}(0) \\ &- \int_{0}^{1} u_{0}(x)q(x)\phi_{1}(x)dx - \lambda_{1}\int_{0}^{1} u_{0}(x)\phi_{1}(x)dx \\ &+ \int_{0}^{1} q(x)\phi_{1}(x)u_{0}(x)dx + \phi_{1}(1)p(1)u_{0}'(1) - \phi_{1}(0)p(0)u_{0}'(0) \\ &= -\sum_{k=1}^{m} \Delta(p(x_{k})u_{0}'(x_{k}))\phi_{1}(x_{k}) - \lambda_{1}\int_{0}^{1} u_{0}(x)\phi_{1}(x)dx \\ &= \sum_{k=1}^{m} \mu_{0}I_{k}(u_{0}(x_{k}))\phi_{1}(x_{k}) - \lambda_{1}\int_{0}^{1} u_{0}(x)\phi_{1}(x)dx. \end{split}$$

So we obtain

$$\lambda_1 \int_0^1 u_0(x)\phi_1(x)dx = \mu_0 \sum_{k=1}^m I_k(u_0(x_k))\phi_1(x_k) + \mu_0 \int_0^1 \phi_1(x)g(x, u_0(x))dx$$
$$\geq (1-\varepsilon) \sum_{k=1}^m I_0(k)\phi_1(x_k)u_0(x_k) + (1-\varepsilon)g_0 \int_0^1 \phi_1(x)u_0(x)dx$$

Since $u_0(x) \ge \min\{\frac{m(x)}{m(1)}, \frac{n(x)}{n(0)}\} ||u_0|| \ge \min\{\frac{m(x)}{m(1)}, \frac{n(x)}{n(0)}\} r$, we have $\int_0^1 \phi_1(x)u_0(x)dx > 0$, and so from the above inequality we see that $\lambda_1 \ge (1-\varepsilon)g_0$. If $\lambda_1 = (1-\varepsilon)g_0$, then $I_0(k) = 0, k = 1, 2, \ldots, m$. But from (3.2) we have $(1-\varepsilon)g_0 > \lambda_1$, which is a contradiction. So $\lambda_1 > (1-\varepsilon)g_0$. Thus

$$\begin{aligned} \left[\lambda_1 - (1-\varepsilon)g_0\right] &\int_0^1 u_0(x)\phi_1(x)dx \ge (1-\varepsilon)\sum_{k=1}^m I_0(k)\phi_1(x_k)u(x_k)\\ &\ge (1-\varepsilon)\sigma r\sum_{k=1}^m I_0(k)\phi_1(x_k). \end{aligned}$$

Since $\int_0^1 u_0(x)\phi_1(x)dx \le r \int_0^1 \phi_1(x)dx$, we have

$$[\lambda_1 - (1 - \varepsilon)g_0] \int_0^1 \phi_1(x) dx \ge (1 - \varepsilon)\sigma \sum_{k=1}^m I_0(k)\phi_1(x_k),$$

which contradicts (3.2) again. Hence Φ satisfies the hypotheses of Lemma 2.5 in K_r . Thus

On the other hand, from (H_1) , there exists H > p such that

(3.5)
$$g(x,u) \ge g_{\infty}(1-\varepsilon)u, \ I_k(u) \ge I_{\infty}(k)(1-\varepsilon)u, \ \forall \ x \in [0,1], \ u \ge H.$$

Let $C = \max_{0 \le u \le H} \max_{0 \le x \le 1} |g(x, u) - g_{\infty}(1 - \varepsilon)u| + \sum_{k=1}^{m} \max_{0 \le u \le H} |I_k(u) - I_{\infty}(k)(1 - \varepsilon)u|$. It is clear that

(3.6)
$$g(x,u) \ge g_{\infty}(1-\varepsilon)u - C, \quad I_k(u) \ge I_{\infty}(k)(1-\varepsilon)u - C, \ \forall x \in [0,1], \ u \ge 0.$$

Choose $R > R_0 := \max\{\frac{H}{\sigma}, p\}$ and let $u \in \partial K_R$. Since $u(x) \ge \sigma ||u|| = \sigma R > H$ for $x \in [x_1, x_m]$, from (3.5) we see that

$$g(x, u(x)) \ge g_{\infty}(1 - \varepsilon)u(x) \ge \sigma g_{\infty}(1 - \varepsilon)R, \ \forall \ x \in [x_1, x_m].$$
$$I_k(u(x_k) \ge \sigma I_{\infty}(k)(1 - \varepsilon)R.$$

Essentially the same reasoning as above yields $\inf_{u \in \partial K_R} ||\Phi u|| > 0$. Next we show that if R is large enough, then $\mu \Phi u \neq u$ for any $u \in \partial K_R$ and $\mu \ge 1$. In fact, if there exist $u_0 \in \partial K_R$ and $\mu_0 \ge 1$ such that $\mu_0 \Phi u_0 = u_0$, then $u_0(x)$ satisfies equation (3.3).

Multiply equation (3.3) by $\phi_1(x)$ and integrate from 0 to 1, using integration by parts in the left side to obtain

$$\begin{split} \lambda_1 \int_0^1 u_0(x) \phi_1(x) dx &= \mu_0 \sum_{k=1}^m I_k(u_0(x_k)) \phi_1(x_k) + \mu_0 \int_0^1 g(x, u_0(x)) \phi_1(x) dx \\ &\ge (1-\varepsilon) \sum_{k=1}^m I_\infty(k) \phi_1(x_k) u_0(x_k) + (1-\varepsilon) g_\infty \int_0^1 u_0(x) \phi_1(x) dx \\ &- C(\sum_{k=1}^m \phi_1(x_k) + \int_0^1 \phi_1(x) dx). \end{split}$$

If $g_{\infty} \leq \lambda_1$, then we have

$$[\lambda_1 - (1 - \varepsilon)g_\infty] \int_0^1 u_0(x)\phi_1(x)dx + C\left(\sum_{k=1}^m \phi_1(x_k) + \int_0^1 \phi_1(x)dx\right)$$
$$\ge (1 - \varepsilon)\sum_{k=1}^m I_\infty(k)\phi_1(x_k)u_0(x_k),$$

thus

$$\|u_0\|[\lambda_1 - (1-\varepsilon)g_\infty] \int_0^1 \phi_1(x)dx + C\left(\sum_{k=1}^m \phi_1(x_k) + \int_0^1 \phi_1(x)dx\right)$$
$$\geq (1-\varepsilon)\sigma\|u_0\|\sum_{k=1}^m I_\infty(k)\phi_1(x_k)$$

and

(3.7_a)
$$||u_0|| \le \frac{C(\sum_{k=1}^m \phi_1(x_k) + \int_0^1 \phi_1(x)dx)}{(1-\varepsilon)\sigma\sum_{k=1}^m I_\infty(k)\phi_1(x_k) - [\lambda_1 - (1-\varepsilon)g_\infty]\int_0^1 \phi_1(x)dx} =: \bar{R}.$$

If $g_{\infty} > \lambda_1$, we can choose $\varepsilon > 0$ such that $(1 - \varepsilon)g_{\infty} > \lambda_1$, then we have

$$C\left(\sum_{k=1}^{m}\phi_1(x_k) + \int_0^1\phi_1(x)dx\right) \ge \left[(1-\varepsilon)g_\infty - \lambda_1\right]\int_0^1\phi_1(x)u_0(x)dx$$
$$\ge \left[(1-\varepsilon)g_\infty - \lambda_1\right] \|u_0\| \int_0^1\left(\frac{m(x)}{m(1)}\frac{n(x)}{n(0)}\right)\phi_1(x)dx.$$

Thus

(3.7_b)
$$\|u_0\| \le \frac{C\left(\sum_{k=1}^m \phi_1(x_k) + \int_0^1 \phi_1(x)dx\right)}{\left[(1-\varepsilon)g_\infty - \lambda_1\right]\int_0^1 (\frac{m(x)}{m(1)}\frac{n(x)}{n(0)})\phi_1(x)dx} =: \bar{R}.$$

Let $R > \max\{p, \overline{R}\}$, then for any $u \in \partial K_R$ and $\mu \ge 1$, we have $\mu \Phi u \neq u$. Hence hypothesis (ii) of Lemma 2.5 is satisfied and

In view of (3.1), (3.4) and (3.8), we obtain

$$i(\Phi, K_R \setminus \bar{K}_p, K) = -1, \ i(\Phi, K_p \setminus \bar{K}_r, K) = 1.$$

Then Φ has fixed points u_1 and u_2 in $K_p \setminus \overline{K}_r$ and $K_R \setminus \overline{K}_p$, respectively, which means $u_1(x)$ and $u_2(x)$ are positive solution of the problem (1.1) and $0 < ||u_1|| < p < ||u_2||$.

Corollary 3.4. The conclusion of Theorem 3.3 is valid if (H₁) is replaced by (H₁^{*}) $g_0 = \infty$ or $\sum_{k=1}^{m} I_0(k)\phi_1(x_k) = \infty$; $g_\infty = \infty$ or $\sum_{k=1}^{m} I_\infty(k)\phi_1(x_k) = \infty$.

Theorem 3.5. Assume that (H_2) and (H_4) are satisfied, then problem (1.1) has at least two positive solutions u_1 and u_2 with

$$0 < ||u_1|| < p < ||u_2||.$$

Proof According to Lemma 3.2, we have that

Since (H₂) holds, there exists $0 < \varepsilon < \min\{\lambda_1 - g^0, \lambda_1 - g^\infty\}$ such that

(3.10)
$$(\lambda_1 - \varepsilon - g^0) \int_0^1 \left(\frac{m(x)}{m(1)} \frac{n(x)}{n(0)} \right) \phi_1(x) dx > \sum_{k=1}^m (I^0(k) + \varepsilon) \phi_1(x_k),$$

and

(3.11)
$$(\lambda_1 - \varepsilon - g^\infty) \int_0^1 \left(\frac{m(x)}{m(1)} \frac{n(x)}{n(0)}\right) \phi_1(x) dx > \sum_{k=1}^m (I^\infty(k) + \varepsilon) \phi_1(x_k).$$

One can find $0 < r_0 < p$ such that

(3.12)
$$g(x,u) \le (g^0 + \varepsilon)u, \quad I_k(u) \le (I^0(k) + \varepsilon)u, \ \forall \ x \in [0,1], \ 0 \le u \le r_0.$$

Let $r \in (0, r_0)$. Now we prove that $\mu \Phi u \neq u$ for any $x \in \partial K_r$ and $0 < \mu \leq 1$. If this is not true, then there exist $u_0 \in \partial K_r$ and $0 < \mu_0 \leq 1$ such that $\mu_0 \Phi u_0 = u_0$. Then $u_0(x)$ satisfies equation (3.3). Multiply equation (3.3) by $\phi_1(x)$ and integrate from 0 to 1, using (3.12), to obtain

$$\begin{split} \lambda_1 \int_0^1 u_0(x)\phi_1(x)dx &= \mu_0 \sum_{k=1}^m I_k(u_0(x_k))\phi_1(x_k) + \mu_0 \int_0^1 \phi_1(x)g(x,u_0(x))dx \\ &\leq \sum_{k=1}^m (I^0(k) + \varepsilon)u_0(x_k)\phi_1(x_k) + \int_0^1 \phi_1(x)u_0(x)dx(g^0 + \varepsilon), \end{split}$$

i.e.

$$(\lambda_1 - g^0 - \varepsilon) \int_0^1 u_0(x)\phi_1(x)dx \le \sum_{k=1}^m (I^0(k) + \varepsilon)u_0(x_k)\phi_1(x_k) \le r \sum_{k=1}^m (I^0(k) + \varepsilon)\phi_1(x_k).$$

Since $u_0(x) \ge \min\{\frac{m(x)}{m(1)}, \frac{n(x)}{n(0)}\} ||u_0|| \ge \left(\frac{m(x)}{m(1)} \frac{n(x)}{n(0)}\right) r$, and so from the above inequality we see that

$$(\lambda_1 - g^0 - \varepsilon) \int_0^1 \left(\frac{m(x)}{m(1)} \frac{n(x)}{n(0)}\right) \phi_1(x) dx \le \sum_{k=1}^m (I^0(k) + \varepsilon) \phi_1(x_k),$$

which is a contradiction. By Lemma 2.4, we have

On the other hand, from (H_2) , there exist H > p such that

$$g(x, u) \le (g^{\infty} + \varepsilon)u, I_k(u) \le (I^{\infty}(k) + \varepsilon)u \ \forall \ x \in [0, 1], \ u \ge H.$$

Let $C = \max_{0 \le u \le H} \max_{0 \le x \le 1} |g(x, u) - (g^{\infty} + \varepsilon)u| + \sum_{k=1} \max_{0 \le u \le H} |I_k(u) - (I^{\infty}(k) + \varepsilon)u|$. It is clear that

(3.14)
$$g(x,u) \le (g^{\infty} + \varepsilon)u + C, \quad I_k(u) \le (I^{\infty}(k) + \varepsilon)u + C, \quad \forall x \in [0,1], u \ge 0.$$

Next we show that if R is large enough, then $\mu \Phi u \neq u$ for any $u \in \partial K_R$ and $0 < \mu \leq 1$. In fact, if there exist $u_0 \in \partial K_R$ and $0 < \mu_0 \leq 1$ such that $\mu_0 \Phi u_0 = u_0$, then $u_0(x)$ satisfies equation (3.3). Multiply equation (3.3) by $\phi_1(x)$ and integrate from 0 to 1, using (3.14), to obtain

$$\begin{split} \lambda_1 \int_0^1 u_0(x) \phi_1(x) dx &= \mu_0 \sum_{k=1}^m I_k(u_0(x_k)) \phi_1(x_k) + \mu_0 \int_0^1 g(x, u_0(x)) \phi_1(x) dx \\ &\leq \sum_{k=1}^m (I^\infty(k) + \varepsilon) \phi_1(x_k) u_0(x_k) + \int_0^1 \phi_1(x) u_0(x) dx (g^\infty + \varepsilon) \\ &+ C(\sum_{k=1}^m \phi_1(x_k) + \int_0^1 \phi_1(x) dx), \end{split}$$

i.e.,

(3.15)

$$(\lambda_{1} - g^{\infty} - \varepsilon) \int_{0}^{1} u_{0}(x)\phi_{1}(x)dx \leq \sum_{k=1}^{m} (I^{\infty}(k) + \varepsilon)\phi_{1}(x_{k})u_{0}(x_{k}) + C(\sum_{k=1}^{m} \phi_{1}(x_{k}) + \int_{0}^{1} \phi_{1}(x)dx) \leq \|u_{0}\| \sum_{k=1}^{m} (I^{\infty}(k) + \varepsilon)\phi_{1}(x_{k}) + C(\sum_{k=1}^{m} \phi_{1}(x_{k}) + \int_{0}^{1} \phi_{1}(x)dx).$$

Also we have $\int_0^1 u_0(x)\phi_1(x)dx \ge ||u_0|| \int_0^1 (\frac{m(x)}{m(1)}\frac{n(x)}{n(0)})\phi_1(x)dx$, and this together with (3.15) yields

$$\|u_0\| \le \frac{C(\sum_{k=1}^m \phi_1(x_k) + \int_0^1 \phi_1(x)dx)}{(\lambda_1 - g^\infty - \varepsilon)\int_0^1 (\frac{m(x)}{m(1)}\frac{n(x)}{n(0)})\phi_1(x)dx - \sum_{k=1}^m (I^\infty(k) + \varepsilon)\phi_1(x_k)} =: \bar{R}.$$

Let $R = \max\{p, \overline{R}\}$, then for any $x \in \partial K_R$ and $0 < \mu \le 1$, we have $\mu \Phi u \neq u$. Thus (3.16) $i(\Phi, K_R, K) = 1$.

In view of (3.9), (3.13) and (3.16), we obtain

 $i(\Phi, K_R \setminus \overline{K}_p, K) = 1, \ i(\Phi, K_p \setminus \overline{K}_r, K) = -1.$

Then Φ has fixed points u_1 and u_2 in $K_p \setminus \bar{K}_r$ and $K_R \setminus \bar{K}_p$, respectively, which means $u_1(x)$ and $u_2(x)$ are positive solution of problem (1.1) and $0 < ||u_1|| < p < ||u_2||$.

Corollary 3.6. The conclusion of Theorem 3.5 is valid if (H_2) is replaced by $(H_2^*) g^0 = 0$ and $I^0(k) = 0, \ k = 1, 2, ..., m;$ $g^{\infty} = 0$ and $I^{\infty}(k) = 0, \ k = 1, 2, ..., m.$

The proof of the following two Theorems follows the ideas in the proof of Theorems 3.3 and 3.5. Here we omit it here.

Theorem 3.7. Assume the following condition is satisfied:

$$g_0 + \frac{\sigma \sum_{k=1}^m I_0(k)\phi_1(x_k)}{\int_0^1 \phi_1(x)dx} > \lambda_1, \quad g^\infty + \frac{\sum_{k=1}^m I^\infty(k)\phi_1(x_k)}{\int_0^1 (\frac{m(x)}{m(1)}\frac{n(x)}{n(0)})\phi_1(x)dx} < \lambda_1.$$

Then (1.1) has at least one positive solution.

Corollary 3.8. Assume the following condition is satisfied:

$$g_0 = \infty \text{ or } \sum_{k=1}^m I_0(k)\phi_1(x_k) = \infty, \quad g^\infty = 0 \text{ and } I^\infty(k) = 0, \ k = 1, \dots, m$$

Then (1.1) has at least one positive solution.

Theorem 3.9. Assume the following condition is satisfied:

$$g^{0} + \frac{\sum_{k=1}^{m} I^{0}(k)\phi_{1}(x_{k})}{\int_{0}^{1} (\frac{m(x)}{m(1)} \frac{n(x)}{n(0)})\phi_{1}(x)dx} < \lambda_{1}, \quad g_{\infty} + \frac{\sigma \sum_{k=1}^{m} I_{\infty}(k)\phi_{1}(x_{k})}{\int_{0}^{1} \phi_{1}(x)dx} > \lambda_{1}.$$

Then (1.1) has at least one positive solution.

Corollary 3.10. Assume that

$$g^0 = 0$$
 and $I^0(k) = 0$, $k = 1, ..., m$; $g_\infty = \infty$ or $\sum_{k=1}^m I^\infty(k)\phi_1(x_k) = \infty$.

Then (1.1) has at least one positive solution.

Example 3.11. Consider the following impulsive boundary value problem

(3.17)
$$\begin{cases} Lu + Au^{\alpha} + Bu^{\beta} = 0, \ x \in I', \ 0 < \alpha < 1 < \beta, \ A > 0, \ B > 0, \\ -\Delta(pu')|_{x=x_k} = c_k u(x_k), \ c_k \ge 0, \\ R_1(u) = \alpha_1 u(0) + \beta_1 u'(0) = 0, \\ R_2(u) = \alpha_2 u(1) + \beta_2 u'(1) = 0, \end{cases}$$

here Lu = (p(x)u')' + q(x)u. Assume that (S_1) is satisfied. Then problem (3.17) has at least two positive solutions u_1 and u_2 with

$$0 < ||u_1|| < 1 < ||u_2||$$

provided

(3.18)
$$A + B < \frac{1}{d} (1 - \sum_{k=1}^{m} G(x_k, x_k) c_k), \ d = \int_0^1 G(y, y) dy.$$

Proof To see this we will apply Theorem 3.3 (or Corollary 3.4).

By (3.18), $\eta > 0$ is chosen such that

$$A + B < \eta < \frac{1}{d} (1 - \sum_{k=1}^{m} G(x_k, x_k)c_k).$$

Set

$$g(x,u) = Au^{\alpha} + Bu^{\beta}.$$

Note

 $g_0 = \infty, \ g_\infty = \infty,$

so (H_1) (or (H_1^*)) holds.

Let $\eta_k = c_k$, then η , η_k satisfy

$$\eta \int_0^1 G(y, y) dy + \sum_{k=1}^m G(x_k, x_k) \eta_k < 1.$$

Let p = 1, then for $0 \le u \le p$, we have

$$g(x, u) = Au^{\alpha} + Bu^{\beta} \le A + B < \eta p = \eta,$$

and

$$I_k(u) = c_k u = \eta_k u \le \eta_k p_s$$

thus (H₃) holds. The result now follows from Theorem 3.3 (or Corollary 3.4). \Box Acknowledgment. The authors are grateful to the referees for their useful suggestions.

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