

Solvability of 4-Point Boundary Value Problems at Resonance for Fourth-Order Ordinary Differential Equations

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Abstract In this paper, we consider the following fourth order ordinary differential equation

$$x^{(4)}(t) = f(t, x(t), x'(t), x''(t), x'''(t)), \quad t \in (0, 1) \quad (\text{E})$$

with the four-point boundary value conditions:

$$x(0) = x(1) = 0, \quad \alpha x''(\xi_1) - \beta x'''(\xi_1) = 0, \quad \gamma x''(\xi_2) + \delta x'''(\xi_2) = 0, \quad (\text{B})$$

where $0 < \xi_1 < \xi_2 < 1$. At the resonance condition $\alpha\delta + \beta\gamma + \alpha\gamma(\xi_2 - \xi_1) = 0$, an existence result is given by using the coincidence degree theory. We also give an example to demonstrate the result.

Keywords fourth order equation; resonance; coincidence degree.

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1. Introduction

Boundary value problems for ordinary differential equations play a very important role in both theory and applications. They are used to describe a large number of physical, biological and chemical phenomena. In [1], Chen studied the equation $x^{(4)}(t) = f(t, x(t))$, $0 < t < 1$ with the four-point boundary value conditions:

$$x(0) = x(1) = 0, \quad \alpha x''(\xi_1) - \beta x'''(\xi_1) = 0, \quad \gamma x''(\xi_2) + \delta x'''(\xi_2) = 0,$$

at non-resonance case: $\alpha\delta + \beta\gamma + \alpha\gamma(\xi_2 - \xi_1) \neq 0$ by means of upper and lower solutions method and fixed point theorems. In this work, by using coincidence degree theory, an existence result for Equations (B) and (E) is established under non-linear growth restriction on f at resonance case: $\alpha\delta + \beta\gamma + \alpha\gamma(\xi_2 - \xi_1) = 0$.

In recent years, much research work has been done on boundary value problems at resonance case. We refer readers to [2–5] for some recent results.

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Now we recall some notations and an abstract existence result.

Let Y, Z be real Banach spaces, $L : \text{dom} L \subset Y \rightarrow Z$ be a Fredholm map of index 0 and $P : Y \rightarrow Y, Q : Z \rightarrow Z$ be continuous projectors such that $\text{Im} P = \text{Ker} L, \text{Ker} Q = \text{Im} L$ and $Y = \text{Ker} L \oplus \text{Ker} P, Z = \text{Im} L \oplus \text{Im} Q$. It follows that $L|_{\text{dom} L \cap \text{Ker} P} : \text{dom} L \cap \text{Ker} P \rightarrow \text{Im} L$ is invertible. We denote the inverse of that map by K_P . If Ω is an open bounded subset of Y such that $\text{dom} L \cap \Omega \neq \emptyset$, the map $N : Y \rightarrow Z$ will be called L -compact on $\overline{\Omega}$ if $QN(\overline{\Omega})$ is bounded and $K_P(I - Q)N : \overline{\Omega} \rightarrow Y$ is compact.

The theorem A we use is Theorem IV.13 of [6].

Theorem A *Let L be a Fredholm operator of index 0 and let N be L -compact on $\overline{\Omega}$. Assume that the following conditions are satisfied:*

- (i) $Lx \neq \lambda Nx$ for every $(x, \lambda) \in [(\text{dom} L \setminus \text{Ker} L) \cap \partial\Omega] \times (0, 1)$;
- (ii) $Nx \notin \text{Im} L$ for every $x \in \text{Ker} L \cap \partial\Omega$;
- (iii) $\deg(\wedge QN|_{\text{Ker} L}, \Omega \cap \text{Ker} L, 0) \neq 0$,

where $Q : Z \rightarrow Z$ is a projection as above with $\text{Im} L = \text{Ker} Q, \wedge : \text{Im} Q \rightarrow \text{Ker} L$ is a linear isomorphism. Then the equation $Lx = Nx$ has at least one solution in $\text{dom} L \cap \overline{\Omega}$.

We use the classical spaces $C^3[0, 1]$ and $L^1[0, 1]$. For the $x \in C^3[0, 1]$, we use the norm $\|x\|_\infty = \max_{t \in [0, 1]} |x(t)|$, $\|x\| = \max\{\|x\|_\infty, \|x'\|_\infty, \|x''\|_\infty, \|x'''\|_\infty\}$, and denote the norm in $L^1[0, 1]$ by $\|\cdot\|_1$. We also use the Sobolev space $W^{4,1}(0, 1)$ defined by $W^{4,1}(0, 1) = \{x : [0, 1] \rightarrow R | x, x', x'', x''' \text{ are absolutely continuous on } [0, 1] \text{ with } x^{(4)}(t) \in L^1[0, 1]\}$ with its usual norm.

2. Existence result for BVP (E) and (B)

In view of BVP (E), (B) and the resonance condition: $\alpha\delta + \beta\gamma + \alpha\gamma(\xi_2 - \xi_1) = 0$, we discuss existence of solutions to the BVP (E), (B) subject to the following case:

$$\alpha \neq 0, \gamma \neq 0, \alpha\delta + \beta\gamma + \alpha\gamma(\xi_2 - \xi_1) = 0.$$

Let $Y = C^3[0, 1], Z = L^1[0, 1]$. Define L to be the linear operator from $\text{dom} L \subset Y \rightarrow Z$ with

$$\text{dom} L = \{x \in W^{4,1}(0, 1) : x(0) = x(1) = 0, \alpha x''(\xi_1) - \beta x'''(\xi_1) = 0, \gamma x''(\xi_2) + \delta x'''(\xi_2) = 0\}$$

and $Lx = x^{(4)}, x \in \text{dom} L$. We define $N : Y \rightarrow Z$ by setting

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

Then the BVP (E), (B) can be written as $Lx = Nx$.

Lemma 1 *If $\alpha \neq 0, \gamma \neq 0, 0 < \xi_1 < \xi_2 < 1$, then there exists $l \in \{0, 1, 2\}$ such that $\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s \tau^l d\tau ds + \alpha\delta \int_0^{\xi_2} \tau^l d\tau + \beta\gamma \int_0^{\xi_1} \tau^l d\tau \neq 0$.*

Proof Suppose the assertion fails to be true, then

$$\frac{\alpha\gamma}{2}(\xi_2^2 - \xi_1^2) + \alpha\delta\xi_2 + \beta\gamma\xi_1 = 0,$$

$$\frac{\alpha\gamma}{3}(\xi_2^3 - \xi_1^3) + \alpha\delta\xi_2^2 + \beta\gamma\xi_1^2 = 0,$$

$$\frac{\alpha\gamma}{4}(\xi_2^4 - \xi_1^4) + \alpha\delta\xi_2^3 + \beta\gamma\xi_1^3 = 0.$$

Thus we have

$$\begin{pmatrix} \frac{1}{2}(\xi_2^2 - \xi_1^2) & \xi_2 & \xi_1 \\ \frac{1}{3}(\xi_2^3 - \xi_1^3) & \xi_2^2 & \xi_1^2 \\ \frac{1}{4}(\xi_2^4 - \xi_1^4) & \xi_2^3 & \xi_1^3 \end{pmatrix} \begin{pmatrix} \alpha\gamma \\ \alpha\delta \\ \beta\gamma \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}. \quad (1)$$

Next we shall show

$$\begin{vmatrix} \frac{1}{2}(\xi_2^2 - \xi_1^2) & \xi_2 & \xi_1 \\ \frac{1}{3}(\xi_2^3 - \xi_1^3) & \xi_2^2 & \xi_1^2 \\ \frac{1}{4}(\xi_2^4 - \xi_1^4) & \xi_2^3 & \xi_1^3 \end{vmatrix} \neq 0, \quad (2)$$

if not, then

$$\begin{vmatrix} \frac{1}{2}(\xi_2^2 - \xi_1^2) & \xi_2 & \xi_1 \\ \frac{1}{3}(\xi_2^3 - \xi_1^3) & \xi_2^2 & \xi_1^2 \\ \frac{1}{4}(\xi_2^4 - \xi_1^4) & \xi_2^3 & \xi_1^3 \end{vmatrix} = \begin{vmatrix} 0 & 0 & \xi_1 \\ \frac{1}{6}(\xi_1^3 - \xi_2^3) & \xi_2^2 - \xi_1\xi_2 & \xi_1^2 \\ \frac{1}{4}(\xi_1^4 - \xi_2^4) & \xi_2^3 - \xi_1^2\xi_2 & \xi_1^3 \end{vmatrix} = 0. \quad (3)$$

From (3) and $0 < \xi_1 < \xi_2 < 1$, we have $(\xi_1 - \xi_2)^2 = 0$, which contradicts $\xi_1 < \xi_2$. Hence (2) holds, then from (1), we have $\alpha\gamma = 0$, which is a contradiction from $\alpha \neq 0$, $\gamma \neq 0$. Therefore Lemma 1 holds. \square

Lemma 2 If $\alpha \neq 0$, $\gamma \neq 0$, $\alpha\delta + \beta\gamma + \alpha\gamma(\xi_2 - \xi_1) = 0$, then $L : \text{dom}L \subset Y \rightarrow Z$ is a Fredholm operator of index 0. Furthermore, the linear continuous projector operator $Q : Z \rightarrow Z$ can be defined by

$$Qy = \frac{1}{\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s \tau^l d\tau ds + \alpha\delta \int_0^{\xi_2} \tau^l d\tau + \beta\gamma \int_0^{\xi_1} \tau^l d\tau} \left(\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s y(\tau) d\tau ds + \alpha\delta \int_0^{\xi_2} y(\tau) d\tau + \beta\gamma \int_0^{\xi_1} y(\tau) d\tau \right) t^l$$

and the linear operator $K_P : \text{Im}L \rightarrow \text{dom}L \cap \text{Ker}P$ can be written as

$$\begin{aligned} K_P y = & -\frac{t(t-1)}{2} \left(\int_0^{\xi_1} \int_0^s y(\tau) d\tau ds - \frac{\beta}{\alpha} \int_0^{\xi_1} y(\tau) d\tau \right) + \\ & \int_0^t \int_0^{s_3} \int_0^{s_2} \int_0^{s_1} y(\tau) d\tau ds_1 ds_2 ds_3 - \\ & t \int_0^1 \int_0^{s_3} \int_0^{s_2} \int_0^{s_1} y(\tau) d\tau ds_1 ds_2 ds_3. \end{aligned}$$

Also

$$\|K_P y\| \leq \Delta_1 \|y\|_1 \quad \text{for all } y \in \text{Im}L,$$

here $\Delta_1 = \max\{\frac{5}{2} + |\frac{\beta}{2\alpha}|, 2 + |\frac{\beta}{\alpha}|\}$.

Proof It is clear that

$$\text{Ker}L = \{x \in \text{dom}L : x(t) = d(t^3 + \frac{3\beta - 3\alpha\xi_1}{\alpha}t^2 - \frac{\alpha + 3\beta - 3\alpha\xi_1}{\alpha}t), d \in R\}.$$

We now show that

$$\text{Im}L = \{y \in Z : \alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s y(\tau) d\tau ds + \alpha\delta \int_0^{\xi_2} y(\tau) d\tau + \beta\gamma \int_0^{\xi_1} y(\tau) d\tau = 0\}. \quad (4)$$

Since the problem

$$x^{(4)}(t) = y \quad (5)$$

has solution $x(t)$ which satisfies

$$x(0) = x(1) = 0, \quad \alpha x''(\xi_1) - \beta x'''(\xi_1) = 0, \quad \gamma x''(\xi_2) + \delta x'''(\xi_2) = 0,$$

if and only if

$$\alpha \gamma \int_{\xi_1}^{\xi_2} \int_0^s y(\tau) d\tau ds + \alpha \delta \int_0^{\xi_2} y(\tau) d\tau + \beta \gamma \int_0^{\xi_1} y(\tau) d\tau = 0. \quad (6)$$

In fact, if (5) has solution $x(t)$ such that $x(0) = x(1) = 0$, $\alpha x''(\xi_1) - \beta x'''(\xi_1) = 0$, $\gamma x''(\xi_2) + \delta x'''(\xi_2) = 0$, then from (5), we have

$$x(t) = x(0) + x'(0)t + \frac{1}{2}x''(0)t^2 + \frac{1}{6}x'''(0)t^3 + \int_0^t \int_0^{s_3} \int_0^{s_2} \int_0^{s_1} y(\tau) d\tau ds_1 ds_2 ds_3.$$

Thus

$$\alpha x''(\xi_1) - \beta x'''(\xi_1) = \alpha \left(x''(0) + x'''(0)\xi_1 + \int_0^{\xi_1} \int_0^s y(\tau) d\tau ds \right) - \beta \left(x'''(0) + \int_0^{\xi_1} y(\tau) d\tau \right) = 0, \quad (7)$$

$$\gamma x''(\xi_2) + \delta x'''(\xi_2) = \gamma \left(x''(0) + x'''(0)\xi_2 + \int_0^{\xi_2} \int_0^s y(\tau) d\tau ds \right) + \delta \left(x'''(0) + \int_0^{\xi_2} y(\tau) d\tau \right) = 0. \quad (8)$$

Then from (7), (8) and $\alpha\delta + \beta\gamma + \alpha\gamma(\xi_2 - \xi_1) = 0$, we can obtain

$$\alpha \gamma \int_{\xi_1}^{\xi_2} \int_0^s y(\tau) d\tau ds + \alpha \delta \int_0^{\xi_2} y(\tau) d\tau + \beta \gamma \int_0^{\xi_1} y(\tau) d\tau = 0.$$

On the other hand, if (6) holds, set

$$\begin{aligned} x(t) = & d \left(t^3 + \frac{3\beta - 3\alpha\xi_1}{\alpha} t^2 - \frac{\alpha + 3\beta - 3\alpha\xi_1}{\alpha} t \right) - \\ & \frac{t(t-1)}{2} \left(\int_0^{\xi_1} \int_0^s y(\tau) d\tau ds - \frac{\beta}{\alpha} \int_0^{\xi_1} y(\tau) d\tau \right) + \\ & \int_0^t \int_0^{s_3} \int_0^{s_2} \int_0^{s_1} y(\tau) d\tau ds_1 ds_2 ds_3 - \\ & t \int_0^1 \int_0^{s_3} \int_0^{s_2} \int_0^{s_1} y(\tau) d\tau ds_1 ds_2 ds_3, \end{aligned}$$

where d is an arbitrary constant, then $x(t)$ is a solution of (5), $x(0) = x(1) = 0$, $\alpha x''(\xi_1) - \beta x'''(\xi_1) = 0$, $\gamma x''(\xi_2) + \delta x'''(\xi_2) = 0$. Hence (4) holds.

For $y \in Z$, take the projector

$$Qy = \frac{1}{\alpha \gamma \int_{\xi_1}^{\xi_2} \int_0^s \tau^l d\tau ds + \alpha \delta \int_0^{\xi_2} \tau^l d\tau + \beta \gamma \int_0^{\xi_1} \tau^l d\tau} \left(\alpha \gamma \int_{\xi_1}^{\xi_2} \int_0^s y(\tau) d\tau ds + \right. \\ \left. \alpha \delta \int_0^{\xi_2} y(\tau) d\tau + \beta \gamma \int_0^{\xi_1} y(\tau) d\tau \right) t^l.$$

Let $y_1 = y - Qy$. Since $\alpha \gamma \int_{\xi_1}^{\xi_2} \int_0^s y_1(\tau) d\tau ds + \alpha \delta \int_0^{\xi_2} y_1(\tau) d\tau + \beta \gamma \int_0^{\xi_1} y_1(\tau) d\tau = 0$, we have $y_1 \in \text{Im}L$. Hence $Z = \text{Im}L + \text{Im}Q$. Since $\text{Im}L \cap \text{Im}Q = \{0\}$, we have $Z = \text{Im}L \oplus \text{Im}Q$. Thus

$$\dim \text{Ker}L = \dim \text{Im}Q = \text{codim Im}L = 1.$$

Hence L is a Fredholm operator of index 0.

Taking $P : Y \rightarrow Y$ as

$$Px = \frac{x'''(0)}{6} \left(t^3 + \frac{3\beta - 3\alpha\xi_1}{\alpha} t^2 - \frac{\alpha + 3\beta - 3\alpha\xi_1}{\alpha} t \right),$$

one can write the generalized inverse $K_P : \text{Im}L \rightarrow \text{dom}L \cap \text{Ker}P$ of L as

$$\begin{aligned} K_P y = & -\frac{t(t-1)}{2} \left(\int_0^{\xi_1} \int_0^s y(\tau) d\tau ds - \frac{\beta}{\alpha} \int_0^{\xi_1} y(\tau) d\tau \right) + \\ & \int_0^t \int_0^{s_3} \int_0^{s_2} \int_0^{s_1} y(\tau) d\tau ds_1 ds_2 ds_3 - \\ & t \int_0^1 \int_0^{s_3} \int_0^{s_2} \int_0^{s_1} y(\tau) d\tau ds_1 ds_2 ds_3. \end{aligned} \quad (9)$$

In fact, for $y(t) \in \text{Im}L$, we have

$$(LK_P)y(t) = [K_P y(t)]^{(4)} = y(t),$$

and for $x \in \text{dom}L \cap \text{Ker}P$, we know

$$\begin{aligned} (K_P L)x(t) = & -\frac{t(t-1)}{2} \left(\int_0^{\xi_1} \int_0^s x^{(4)}(\tau) d\tau ds - \frac{\beta}{\alpha} \int_0^{\xi_1} x^{(4)}(\tau) d\tau \right) + \\ & \int_0^t \int_0^{s_3} \int_0^{s_2} \int_0^{s_1} x^{(4)}(\tau) d\tau ds_1 ds_2 ds_3 - \\ & t \int_0^1 \int_0^{s_3} \int_0^{s_2} \int_0^{s_1} x^{(4)}(\tau) d\tau ds_1 ds_2 ds_3. \end{aligned}$$

In view of $x \in \text{dom}L \cap \text{Ker}P$, $x(0) = x(1) = 0$, $\alpha x''(\xi_1) - \beta x'''(\xi_1) = 0$ and $Px = \frac{x'''(0)}{6} \left(t^3 + \frac{3\beta - 3\alpha\xi_1}{\alpha} t^2 - \frac{\alpha + 3\beta - 3\alpha\xi_1}{\alpha} t \right) = 0$, we have

$$(K_P L)x(t) = x(t).$$

This shows that $K_P = (L|_{\text{dom}L \cap \text{Ker}P})^{-1}$. From (9), we have

$$\|K_P y\|_\infty \leq \frac{1}{8} (\|y\|_1 + |\frac{\beta}{\alpha}| \|y\|_1) + 2\|y\|_1 = (\frac{17}{8} + |\frac{\beta}{8\alpha}|) \|y\|_1$$

and

$$\|(K_P y)'\|_\infty \leq \frac{5}{2} \|y\|_1 + |\frac{\beta}{2\alpha}| \|y\|_1$$

and

$$\|(K_P y)''\|_\infty \leq 2\|y\|_1 + |\frac{\beta}{\alpha}| \|y\|_1$$

and

$$\|(K_P y)'''\|_\infty \leq \|y\|_1.$$

Thus $\|K_P y\| = \max\{\|x\|_\infty, \|x'\|_\infty, \|x''\|_\infty, \|x'''\|_\infty\} \leq \Delta_1 \|y\|_1$.

This completes the proof of Lemma 2. \square

Lemma 3 Let $f : [0, 1] \times R^4 \rightarrow R$ be a continuous function. Assume that the following conditions are satisfied:

(A₁) There exist functions u_1, u_2, u_3, u_4, e in $L^1[0, 1]$ and a constant $\theta \in [0, 1]$, such that

$$|f(t, x_1, x_2, x_3, x_4)| \leq u_1(t)|x_1| + u_2(t)|x_2| + u_3(t)|x_3| + u_4(t)|x_4| + e(t)(|x_1|^\theta + |x_2|^\theta + |x_3|^\theta + |x_4|^\theta) + r(t)$$

for all $(x, y, z, u) \in R^4, t \in [0, 1]$;

(A₂) There exists a positive constant Δ such that $\|u_1\|_1 + \|u_2\|_1 + \|u_3\|_1 + \|u_4\|_1 < \frac{1}{\Delta}$. Then there exist nonnegative functions $\bar{u}_1, \bar{u}_2, \bar{u}_3, \bar{u}_4, \bar{r}$ in $L^1[0, 1]$ such that

$$|f(t, x_1, x_2, x_3, x_4)| \leq \bar{u}_1(t)|x_1| + \bar{u}_2(t)|x_2| + \bar{u}_3(t)|x_3| + \bar{u}_4(t)|x_4| + \bar{r}(t). \quad (10)$$

Proof This lemma is similar to the Lemma 3.2 of [2] and the proof is similar too, so we omit it. \square

For brevity, we use u_1, u_2, u_3, u_4, r to denote $\bar{u}_1, \bar{u}_2, \bar{u}_3, \bar{u}_4, \bar{r}$, respectively. Then (10) can be written as

$$|f(t, x_1, x_2, x_3, x_4)| \leq u_1(t)|x_1| + u_2(t)|x_2| + u_3(t)|x_3| + u_4(t)|x_4| + r(t).$$

From now on, we always assume that $\rho(t) \triangleq t^3 + \frac{3\beta-3\alpha\xi_1}{\alpha}t^2 - \frac{\alpha+3\beta-3\alpha\xi_1}{\alpha}t, t \in [0, 1]$.

Theorem 1 Let $f : [0, 1] \times R^4 \rightarrow R$ be a continuous function. Assume that (A₁) of Lemma 3 is satisfied and the following conditions hold:

(A₃) There exists constant $M > 0$ such that for $x \in \text{dom}L$, if $|x'''(t)| > M$ for all $t \in (0, 1)$, then

$$\begin{aligned} & \alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s f(\tau, x(\tau), x'(\tau), x''(\tau), x'''(\tau)) d\tau ds + \\ & \alpha\delta \int_0^{\xi_2} f(\tau, x(\tau), x'(\tau), x''(\tau), x'''(\tau)) d\tau + \\ & \beta\gamma \int_0^{\xi_1} f(\tau, x(\tau), x'(\tau), x''(\tau), x'''(\tau)) d\tau \neq 0; \end{aligned}$$

(A₄) There exists constant $M^* > 0$ such that for all $d \in R$, if $|d| > M^*$, then either

$$\begin{aligned} & d \left(\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s f(\tau, d\rho(\tau), d\rho'(\tau), d\rho''(\tau), d\rho'''(\tau)) d\tau ds + \right. \\ & \alpha\delta \int_0^{\xi_2} f(\tau, d\rho(\tau), d\rho'(\tau), d\rho''(\tau), d\rho'''(\tau)) d\tau + \\ & \left. \beta\gamma \int_0^{\xi_1} f(\tau, d\rho(\tau), d\rho'(\tau), d\rho''(\tau), d\rho'''(\tau)) d\tau \right) < 0 \end{aligned}$$

or else

$$\begin{aligned} & d \left(\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s f(\tau, d\rho(\tau), d\rho'(\tau), d\rho''(\tau), d\rho'''(\tau)) d\tau ds + \right. \\ & \alpha\delta \int_0^{\xi_2} f(\tau, d\rho(\tau), d\rho'(\tau), d\rho''(\tau), d\rho'''(\tau)) d\tau + \\ & \left. \beta\gamma \int_0^{\xi_1} f(\tau, d\rho(\tau), d\rho'(\tau), d\rho''(\tau), d\rho'''(\tau)) d\tau \right) > 0. \end{aligned}$$

Then, the BVP (E), (B) with $\alpha \neq 0$, $\gamma \neq 0$, $x(0) = x(1) = 0$, $\alpha x''(\xi_1) - \beta x'''(\xi_1) = 0$, $\gamma x''(\xi_2) + \delta x'''(\xi_2) = 0$, $\alpha\delta + \beta\gamma + \alpha\gamma(\xi_2 - \xi_1) = 0$ has at least one solution in $C^3[0, 1]$ provided that

$$\|u_1\|_1 + \|u_2\|_1 + \|u_3\|_1 + \|u_4\|_1 < \frac{1}{\Delta_1 + \Delta_2},$$

where Δ_1 is as in Lemma 2, $\Delta_2 = \frac{1}{6}\|\rho(t)\|_{C^3[0,1]}$.

Proof Set

$$\Omega_1 = \{x \in \text{dom}L \setminus \text{Ker}L : Lx = \lambda Nx, \lambda \in [0, 1]\}.$$

Then for $x \in \Omega_1$, $Lx = \lambda Nx$, thus $\lambda \neq 0$, $Nx \in \text{Im}L = \text{Ker}Q$. Hence

$$\begin{aligned} & \alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s f(\tau, x(\tau), x'(\tau), x''(\tau), x'''(\tau)) d\tau ds + \alpha\delta \int_0^{\xi_2} f(\tau, x(\tau), x'(\tau), x''(\tau), x'''(\tau)) d\tau + \\ & \beta\gamma \int_0^{\xi_1} f(\tau, x(\tau), x'(\tau), x''(\tau), x'''(\tau)) d\tau = 0. \end{aligned}$$

Thus from (A_3) , there exists $t_0 \in [0, 1]$ such that $|x'''(t_0)| \leq M$. In view of $x'''(0) = x'''(t_0) - \int_0^{t_0} x^{(4)}(t) dt$, then

$$|x'''(0)| \leq M + \|x^{(4)}(t)\|_1 = M + \|Lx\|_1 \leq M + \|Nx\|_1. \quad (11)$$

Again for $x \in \Omega_1$, $x \in \text{dom}L \setminus \text{Ker}L$, then $(I - P)x \in \text{dom}L \cap \text{Ker}P$, $LPx = 0$. From Lemma 2, we have

$$\|(I - P)x\| = \|K_PL(I - P)x\| \leq \Delta_1 \|L(I - P)x\|_1 = \Delta_1 \|Lx\|_1 \leq \Delta_1 \|Nx\|_1. \quad (12)$$

From (11) and (12), we have

$$\begin{aligned} \|x\| & \leq \|Px\| + \|(I - P)x\| \\ & = \frac{|x'''(0)|}{6} \|t^3 + \frac{3\beta - 3\alpha\xi_1}{\alpha} t^2 - \frac{\alpha + 3\beta - 3\alpha\xi_1}{\alpha} t\| + \|(I - P)x\| \\ & \leq (M + \|Nx\|_1)\Delta_2 + \Delta_1 \|Nx\|_1 \\ & = \Delta_2 M + (\Delta_1 + \Delta_2) \|Nx\|_1. \end{aligned}$$

Then from Lemma 3, we obtain

$$\|x\| \leq \Delta_2 M + (\Delta_1 + \Delta_2)(\|u_1\|_1 \|x\|_\infty + \|u_2\|_1 \|x'\|_\infty + \|u_3\|_1 \|x''\|_\infty + \|u_4\|_1 \|x'''\|_\infty + \|r\|_1). \quad (13)$$

Thus from $\|x\|_\infty \leq \|x\|$ and (13), we obtain

$$\begin{aligned} \|x\|_\infty & \leq \frac{\Delta_1 + \Delta_2}{1 - (\Delta_1 + \Delta_2)\|u_1\|_1} \left(\|u_2\|_1 \|x'\|_\infty + \|u_3\|_1 \|x''\|_\infty + \right. \\ & \quad \left. \|u_4\|_1 \|x'''\|_\infty + \|r\|_1 + \frac{\Delta_2 M}{\Delta_1 + \Delta_2} \right). \end{aligned} \quad (14)$$

Thus from $\|x'\|_\infty \leq \|x\|$, (13) and (14), we obtain

$$\begin{aligned} \|x'\|_\infty & \leq \frac{\Delta_1 + \Delta_2}{1 - (\Delta_1 + \Delta_2)(\|u_1\|_1 + \|u_2\|_1)} \left(\|u_3\|_1 \|x''\|_\infty + \right. \\ & \quad \left. \|u_4\|_1 \|x'''\|_\infty + \|r\|_1 + \frac{\Delta_2 M}{\Delta_1 + \Delta_2} \right). \end{aligned} \quad (15)$$

Thus from $\|x''\|_\infty \leq \|x\|$, (13), (14) and (15), we obtain

$$\|x''\|_\infty \leq \frac{\Delta_1 + \Delta_2}{1 - (\Delta_1 + \Delta_2)(\|u_1\|_1 + \|u_2\|_1 + \|u_3\|_1)} \left(\|u_4\|_1 \|x'''\|_\infty + \|r\|_1 + \frac{\Delta_2 M}{\Delta_1 + \Delta_2} \right). \quad (16)$$

And from $\|x'''\|_\infty \leq \|x\|$, (13), (14), (15) and (16), it follows

$$\|x'''\|_\infty \leq \frac{\Delta_1 + \Delta_2}{1 - (\Delta_1 + \Delta_2)(\|u_1\|_1 + \|u_2\|_1 + \|u_3\|_1 + \|u_4\|_1)} \left(\|r\|_1 + \frac{\Delta_2 M}{\Delta_1 + \Delta_2} \right). \quad (17)$$

From (17), we know $\|x'''\|_\infty$ is bounded. From (16), (15) and (14), we can obtain $\|x''\|_\infty$, $\|x'\|_\infty$ and $\|x\|_\infty$ are all bounded. In view of $\|x\| = \max\{\|x\|_\infty, \|x'\|_\infty, \|x''\|_\infty, \|x'''\|_\infty\}$, we know Ω_1 is bounded.

Set

$$\Omega_2 = \{x \in \text{Ker} L : Nx \in \text{Im} L\},$$

for $x \in \Omega_2$, $x \in \text{Ker} L = \{x \in \text{dom} L : x = d\rho(t)\}$ and $Q Nx = 0$. Then

$$\begin{aligned} & \frac{1}{\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s \tau^l d\tau ds + \alpha\delta \int_0^{\xi_2} \tau^l d\tau + \beta\gamma \int_0^{\xi_1} \tau^l d\tau} \left(\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s f(\tau, d\rho(\tau), d\rho'(\tau), \right. \\ & d\rho''(\tau), d\rho'''(\tau)) d\tau ds + \alpha\delta \int_0^{\xi_2} f(\tau, d\rho(\tau), d\rho'(\tau), d\rho''(\tau), d\rho'''(\tau)) d\tau + \\ & \left. \beta\gamma \int_0^{\xi_1} f(\tau, d\rho(\tau), d\rho'(\tau), d\rho''(\tau), d\rho'''(\tau)) d\tau \right) = 0. \end{aligned} \quad (18)$$

From (A₃), there exists $t_0 \in [0, 1]$ such that $|x'''(t_0)| \leq M$. Hence $|d| \leq \frac{M}{6}$. Then we can obtain $\|x\| \leq M\Delta_2$. Thus Ω_2 is bounded.

Next, according to the condition (A₄), for any $d \in R$, if $|d| > M^*$, then either

$$\begin{aligned} & d \frac{1}{\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s \tau^l d\tau ds + \alpha\delta \int_0^{\xi_2} \tau^l d\tau + \beta\gamma \int_0^{\xi_1} \tau^l d\tau} \left(\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s f(\tau, d\rho(\tau), d\rho'(\tau), \right. \\ & d\rho''(\tau), d\rho'''(\tau)) d\tau ds + \alpha\delta \int_0^{\xi_2} f(\tau, d\rho(\tau), d\rho'(\tau), d\rho''(\tau), d\rho'''(\tau)) d\tau + \\ & \left. \beta\gamma \int_0^{\xi_1} f(\tau, d\rho(\tau), d\rho'(\tau), d\rho''(\tau), d\rho'''(\tau)) d\tau \right) < 0 \end{aligned} \quad (19)$$

or else

$$\begin{aligned} & d \frac{1}{\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s \tau^l d\tau ds + \alpha\delta \int_0^{\xi_2} \tau^l d\tau + \beta\gamma \int_0^{\xi_1} \tau^l d\tau} \left(\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s f(\tau, d\rho(\tau), d\rho'(\tau), \right. \\ & d\rho''(\tau), d\rho'''(\tau)) d\tau ds + \alpha\delta \int_0^{\xi_2} f(\tau, d\rho(\tau), d\rho'(\tau), d\rho''(\tau), d\rho'''(\tau)) d\tau + \\ & \left. \beta\gamma \int_0^{\xi_1} f(\tau, d\rho(\tau), d\rho'(\tau), d\rho''(\tau), d\rho'''(\tau)) d\tau \right) > 0. \end{aligned} \quad (20)$$

If (19) holds, set

$$\Omega_3 = \{x \in \text{Ker} L : -\lambda x + (1 - \lambda) \wedge Q Nx = 0, \lambda \in [0, 1]\},$$

here $\wedge : \text{Im} Q \rightarrow \text{Ker} L$ is the linear isomorphism given by $\wedge(d) = d\rho(t)$, $\forall d \in R$, $t \in [0, 1]$. Since

$x = d_0\rho(t) \in \Omega_3$, we have

$$\begin{aligned} \lambda d_0\rho(t) = & (1-\lambda) \frac{\rho(t)}{\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s \tau^l d\tau ds + \alpha\delta \int_0^{\xi_2} \tau^l d\tau + \beta\gamma \int_0^{\xi_1} \tau^l d\tau} \left(\alpha\gamma \right. \\ & \int_{\xi_1}^{\xi_2} \int_0^s f(\tau, d_0\rho(\tau), d_0\rho'(\tau), d_0\rho''(\tau), d_0\rho'''(\tau)) d\tau ds + \\ & \alpha\delta \int_0^{\xi_2} f(\tau, d_0\rho(\tau), d_0\rho'(\tau), d_0\rho''(\tau), d_0\rho'''(\tau)) d\tau + \\ & \left. \beta\gamma \int_0^{\xi_1} f(\tau, d_0\rho(\tau), d_0\rho'(\tau), d_0\rho''(\tau), d_0\rho'''(\tau)) d\tau \right) t^l. \end{aligned}$$

If $\lambda = 1$, then $d_0 = 0$. Otherwise, if $|d_0| > M^*$, in view of (19), we have

$$\begin{aligned} \lambda d_0^2 = & d_0(1-\lambda) \frac{1}{\alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s \tau^l d\tau ds + \alpha\delta \int_0^{\xi_2} \tau^l d\tau + \beta\gamma \int_0^{\xi_1} \tau^l d\tau} \left(\alpha\gamma \right. \\ & \int_{\xi_1}^{\xi_2} \int_0^s f(\tau, d_0\rho(\tau), d_0\rho'(\tau), d_0\rho''(\tau), d_0\rho'''(\tau)) d\tau ds + \\ & \alpha\delta \int_0^{\xi_2} f(\tau, d_0\rho(\tau), d_0\rho'(\tau), d_0\rho''(\tau), d_0\rho'''(\tau)) d\tau + \\ & \left. \beta\gamma \int_0^{\xi_1} f(\tau, d_0\rho(\tau), d_0\rho'(\tau), d_0\rho''(\tau), d_0\rho'''(\tau)) d\tau \right) t^l < 0, \end{aligned}$$

which contradicts $\lambda d_0^2 \geq 0$. Thus $\Omega_3 \subset \{x \in \text{Ker} L : \|x\| \leq 6M^*\Delta_2\}$ is bounded.

If (20) holds, then set

$$\Omega_3 = \{x \in \text{Ker} L : \lambda x + (1-\lambda) \wedge QNx = 0, \lambda \in [0, 1]\},$$

here \wedge is as above. Similarly to the above argument, we can show that Ω_3 is bounded too.

In the following, we shall prove that all the conditions of Theorem A are satisfied. Let Ω be a bounded open subset of Y such that $\bigcup_{i=1}^3 \overline{\Omega}_i \subset \Omega$. By using the Ascoli-Arzelà theorem, we can prove that $K_P(I - Q)N : \overline{\Omega} \rightarrow Y$ is compact. Thus N is L -compact on $\overline{\Omega}$. Then by the above argument we have:

- (i) $Lx \neq \lambda Nx$ for every $(x, \lambda) \in [(\text{dom} L \setminus \text{Ker} L) \cap \partial\Omega] \times (0, 1)$;
- (ii) $Lx \notin \text{Im} L$ for $x \in \text{Ker} L \cap \partial\Omega$.

At last we will prove that (iii) of Theorem A is satisfied. Let

$$H(x, \lambda) = \pm \lambda x + (1-\lambda) \wedge QNx.$$

According to the above argument, we know $H(x, \lambda) \neq 0$ for $x \in \partial\Omega \cap \text{Ker} L$. Thus, by the homotopy property of degree

$$\begin{aligned} \deg(\wedge QN|_{\text{Ker} L}, \Omega \cap \text{Ker} L, 0) &= \deg(H(\cdot, 0), \Omega \cap \text{Ker} L, 0) \\ &= \deg(H(\cdot, 1), \Omega \cap \text{Ker} L, 0) = \deg(\pm I, \Omega \cap \text{Ker} L, 0) \neq 0. \end{aligned}$$

Then by Theorem A, $Lx = Nx$ has at least one solution in $\text{dom} L \cap \overline{\Omega}$, so that the BVP (E), (B) has solution in $C^3[0, 1]$. The proof is completed. \square

3. An example

Consider the problem

$$x^{(4)}(t) = t + 1 + t \cos x(t) + \frac{1}{2} \arctan x'(t) + \frac{1}{3} \sin x''(t) + \frac{1}{10} (t^2 + 1) x'''(t), \quad (21)$$

$$x(0) = x(1) = 0, \quad x''\left(\frac{1}{4}\right) - \frac{1}{4} x''' \left(\frac{1}{4}\right) = 0, \quad x''\left(\frac{1}{2}\right) - \frac{1}{2} x''' \left(\frac{1}{2}\right) = 0. \quad (22)$$

Since $f(t, x_1, x_2, x_3, x_4) = t + 1 + t \cos x(t) + \frac{1}{2} \arctan x'(t) + \frac{1}{3} \sin x''(t) + \frac{1}{10} (t^2 + 1) x'''(t)$, $\alpha = 1$, $\beta = \frac{1}{4}$, $\gamma = 1$, $\delta = -\frac{1}{2}$, $\xi_1 = \frac{1}{4}$, $\xi_2 = \frac{1}{2}$, we have $\alpha\delta + \beta\gamma + \alpha\gamma(\xi_2 - \xi_1) = 0$, $\frac{1}{2}(\xi_2^2 - \xi_1^2)\alpha\gamma + \alpha\delta\xi_2 + \beta\gamma\xi_1 = -\frac{3}{32} \neq 0$, $\Delta_1 = \frac{21}{8}$, $\Delta_2 = 1$, $\frac{1}{\Delta_1 + \Delta_2} = \frac{8}{29} > \frac{1}{4}$. Let

$$u_1 = u_2 = u_3 = 0, \quad u_4 = \frac{1}{5}, \quad r(t) = 5.$$

Then

$$|f(t, x_1, x_2, x_3, x_4)| \leq \frac{1}{5} |x_4| + 5, \quad \|u_1\|_1 + \|u_2\|_1 + \|u_3\|_1 + \|u_4\|_1 < \frac{1}{\Delta_1 + \Delta_2}.$$

Since

$$\begin{aligned} & \alpha\gamma \int_{\xi_1}^{\xi_2} \int_0^s f(\tau, x(\tau), x'(\tau), x''(\tau), x'''(\tau)) d\tau ds + \alpha\delta \int_0^{\xi_2} f(\tau, x(\tau), x'(\tau), x''(\tau), x'''(\tau)) d\tau \\ & \quad + \beta\gamma \int_0^{\xi_1} f(\tau, x(\tau), x'(\tau), x''(\tau), x'''(\tau)) d\tau \\ & = \int_{\frac{1}{4}}^{\frac{1}{2}} \int_0^s f(\tau, x(\tau), x'(\tau), x''(\tau), x'''(\tau)) d\tau ds - \frac{1}{2} \int_0^{\frac{1}{2}} f(\tau, x(\tau), x'(\tau), x''(\tau), x'''(\tau)) d\tau + \\ & \quad + \frac{1}{4} \int_0^{\frac{1}{4}} f(\tau, x(\tau), x'(\tau), x''(\tau), x'''(\tau)) d\tau \\ & = - \int_{\frac{1}{4}}^{\frac{1}{2}} \tau f(\tau, x'(\tau), x''(\tau), x'''(\tau)) d\tau, \end{aligned}$$

as $|x'''(t)| > 50$, f and $x'''(t)$ have the same sign. If we set $M = 50$ and $M^* = \frac{50}{6}$, the conditions of Theorem 1 are satisfied. Hence from Theorem 1, there exists at least one solution $x(t) \in C^3[0, 1]$ to (21) with the condition (22).

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