

Positive Solutions of Fourth-Order Equations under Nonlocal Boundary Value Conditions of Sturm-Liouville Type

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Abstract In this paper, we study the fourth-order problem with the first and second derivatives in nonlinearity under nonlocal boundary value conditions of Sturm-Liouville type involving Stieltjes integrals. Some inequality conditions on nonlinearity are presented that guarantee the existence of positive solutions to the problem by the theory of fixed point index on a special cone. Some examples are provided to support the main results under mixed boundary conditions containing multi-point with sign-changing coefficients and integral with sign-changing kernel.

Keywords positive solution; fixed point index; cone

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1. Introduction

In this paper, we investigate the existence of positive solutions for fourth-order boundary value problem (BVP) with dependence on the first and second derivatives in nonlinearity subject to boundary conditions of Stieltjes integral type

$$\begin{cases} u^{(4)}(t) = h(t)f(t, u(t), u'(t), u''(t)), & t \in (0, 1), \\ u(0) = u(1) = \beta_1[u], \quad au''(0) - bu'''(0) + \beta_2[u] = 0, \quad cu''(1) + du'''(1) + \beta_3[u] = 0, \end{cases} \quad (1.1)$$

where a, b, c, d are nonnegative constants with $\delta = ad + bc + ac \neq 0$, $\beta_i[u] = \int_0^1 u(t)d\mathcal{B}_i(t)$ is Stieltjes integral with \mathcal{B}_i of bounded variation ($i = 1, 2, 3$).

For the case where $\mathcal{B}_i = 0$ ($i = 1, 2, 3$), BVP (1.1) is investigated respectively by [1] with $h = 1$ and $f(t, u)$ which relies on a nonlinear alternative of Leray-Schauder type, and by [2] with h sign-changing and $f(u, u'')$ which applies the Avery-Peterson fixed point theorem in a cone. In fact, in [1, 2] they consider the more general conditions $au''(\xi_1) - bu'''(\xi_1) = 0$, $cu''(\xi_2) + du'''(\xi_2) = 0$, $0 \leq \xi_1 < \xi_2 \leq 1$.

For the case where $a = c = 1$, $b = d = 0$, the existence of positive solutions to BVP (1.1) is also studied by [3] with $h = 1$, $\mathcal{B}_2 = \mathcal{B}_3$ and $f(t, u, u'')$ in which the method of fixed point index

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is used, by [4] with $h = 1$ and $f(t, u, u'')$, and by [5] in which the computations of fixed point index in [6] are applied.

Let E be a real Banach space with the zero element denoted by θ . A nonempty closed convex set $P \subset E$ is called a cone if it satisfies the following two conditions: (i) $\lambda x \in P$ for $x \in P$ and $\lambda \geq 0$; (ii) $\pm x \in P$ implies $x = \theta$. For the properties of cones and fixed point index we refer to [7–10]. Denote $\mathbb{R}_+ = [0, \infty)$ and $\mathbb{R}_- = (-\infty, 0]$. A functional $\alpha : P \rightarrow \mathbb{R}_+$ is called to be sublinear if $\alpha(tx) \leq t\alpha(x)$ for all $x \in P$, $t \in [0, 1]$.

Lemma 1.1 ([6]) *Let P be a cone in E and Ω be a bounded open subset relative to P with $\theta \in \Omega$, $S : \overline{\Omega} \rightarrow P$ be a completely continuous operator. Suppose that $\alpha : P \rightarrow \mathbb{R}_+$ is a continuous and sublinear functional with $\alpha(\theta) = 0$, $\alpha(x) \neq 0$ for $x \neq \theta$. If $Sx \neq x$ and $\alpha(Sx) \leq \alpha(x)$ for all $x \in \partial\Omega$, then the fixed point index $i(S, \Omega, P) = 1$.*

Lemma 1.2 ([6]) *Let P be a cone in E and Ω be a bounded open subset relative to P with $\theta \in \Omega$, $S : \overline{\Omega} \rightarrow P$ be a completely continuous operator. Suppose that $\alpha : P \rightarrow \mathbb{R}_+$ is a continuous and sublinear functional with $\alpha(\theta) = 0$, $\alpha(x) \neq 0$ for $x \neq \theta$, and $\inf_{x \in \partial\Omega} \alpha(x) > 0$. If $Sx \neq x$, $\alpha(Sx) \geq \alpha(x)$ for all $x \in \partial\Omega$, then the fixed point index $i(S, \Omega, P) = 0$.*

2. Preliminaries

Take $\gamma_1(t) = 1$, $\gamma_2(t) = \frac{1}{6\delta}t(1-t)(2c + 3d - ct)$ and $\gamma_3(t) = \frac{1}{6\delta}t(1-t)(a + 3b + at)$, they are the solutions to $u^{(4)}(t) = 0$, respectively, subject to following boundary conditions:

$$\begin{aligned} u(0) = u(1) = 1, \quad au''(0) - bu'''(0) = 0, \quad cu''(1) + du'''(1) = 0; \\ u(0) = u(1) = 0, \quad au''(0) - bu'''(0) + 1 = 0, \quad cu''(1) + du'''(1) = 0; \\ u(0) = u(1) = 0, \quad au''(0) - bu'''(0) = 0, \quad cu''(1) + du'''(1) + 1 = 0. \end{aligned}$$

Let

$$G_0(t, s) = \int_0^1 G_1(t, \xi)G_2(\xi, s)d\xi, \quad (2.1)$$

where

$$G_1(t, \xi) = \begin{cases} \xi(1-t), & 0 \leq \xi \leq t \leq 1, \\ t(1-\xi), & 0 \leq t < \xi \leq 1, \end{cases} \quad (2.2)$$

$$G_2(\xi, s) = \frac{1}{\delta} \begin{cases} (as + b)(c(1-\xi) + d), & 0 \leq s \leq \xi \leq 1, \\ (a\xi + b)(c(1-s) + d), & 0 \leq \xi < s \leq 1. \end{cases} \quad (2.3)$$

$G_0(t, s)$ is the Green's function associated with

$$\begin{cases} u^{(4)}(t) = 0, & t \in [0, 1], \\ u(0) = u(1) = 0, \quad au''(0) - bu'''(0) = 0, \quad cu''(1) + du'''(1) = 0. \end{cases}$$

We assume that

(C₁) $f : [0, 1] \times \mathbb{R}_+ \times \mathbb{R} \times \mathbb{R}_- \rightarrow \mathbb{R}_+$ is continuous and $h \in L^1(0, 1)$ with $h(t) \geq 0$ and $\int_0^1 h(t)dt > 0$.

(C₂) For each $i \in \{1, 2, 3\}$, \mathcal{B}_i is of bounded variation and

$$\mathcal{K}_i(s) := \int_0^1 G_0(t, s) d\mathcal{B}_i(t) \geq 0, \quad \forall s \in [0, 1].$$

(C₃) $\beta_i[\gamma_j] \geq 0$ ($i, j = 1, 2, 3$) and for the 3×3 matrix

$$[B] = \begin{pmatrix} \beta_1[\gamma_1] & \beta_1[\gamma_2] & \beta_1[\gamma_3] \\ \beta_2[\gamma_1] & \beta_2[\gamma_2] & \beta_2[\gamma_3] \\ \beta_3[\gamma_1] & \beta_3[\gamma_2] & \beta_3[\gamma_3] \end{pmatrix},$$

its spectral radius $r([B]) < 1$.

Let $E = C^2[0, 1]$ be the Banach space consisting of all twice continuously differentiable functions on $[0, 1]$ with the norm

$$\|u\|_{C^2} = \max\{\|u\|_C, \|u'\|_C, \|u''\|_C\},$$

where $\|u\|_C = \max\{|u(t)| : t \in [0, 1]\}$ for $u \in C[0, 1]$. Define an operator in $C^2[0, 1]$ as

$$(Tu)(t) = \sum_{i=1}^3 \beta_i[u] \gamma_i(t) + \int_0^1 G_0(t, s) h(s) f(s, u(s), u'(s), u''(s)) ds,$$

where $\beta_i[u] = \int_0^1 u(t) d\mathcal{B}_i(t)$ ($i = 1, 2, 3$). We set

$$(Bu)(t) =: \sum_{i=1}^3 \beta_i[u] \gamma_i(t), \quad (Fu)(t) =: \int_0^1 G_0(t, s) h(s) f(s, u(s), u'(s), u''(s)) ds,$$

so $(Tu)(t) = (Bu)(t) + (Fu)(t)$. Writing $\langle \beta, \gamma \rangle = \sum_{i=1}^3 \beta_i \gamma_i$ for the inner product in \mathbb{R}^3 , we define the operator S in $C^2[0, 1]$ as

$$(Su)(t) = \langle (I - [B])^{-1} \beta[Fu], \gamma(t) \rangle + (Fu)(t),$$

where $\beta[Fu] = (\beta_1[Fu], \beta_2[Fu], \beta_3[Fu])^T$ is the transposed vector. Similar to [11] we have the following lemmas.

Lemma 2.1 *Suppose that (C₁) holds. Then BVP (1.1) has a solution if and only if there exists a fixed point of T in $C^2[0, 1]$.*

Lemma 2.2 *Suppose that (C₁)–(C₃) hold. Then S can be written as*

$$\begin{aligned} (Su)(t) &= ((I - B)^{-1} Fu)(t) \\ &= \int_0^1 (\langle (I - [B])^{-1} \mathcal{K}(s), \gamma(t) \rangle + G_0(t, s)) h(s) f(s, u(s), u'(s), u''(s)) ds \\ &=: \int_0^1 G_S(t, s) h(s) f(s, u(s), u'(s), u''(s)) ds, \end{aligned} \tag{2.4}$$

where $\mathcal{K}(s) = (\mathcal{K}_1(s), \mathcal{K}_2(s), \mathcal{K}_3(s))^T$, i.e.,

$$G_S(t, s) = \langle (I - [B])^{-1} \mathcal{K}(s), \gamma(t) \rangle + G_0(t, s) = \sum_{i=1}^3 \kappa_i(s) \gamma_i(t) + G_0(t, s) \tag{2.5}$$

and $\kappa_i(s)$ is the i th component of $(I - [B])^{-1} \mathcal{K}(s)$.

Lemma 2.3 Let $\Gamma = \max\{\max_{t \in [0,1]} \gamma_1(t), \max_{t \in [0,1]} \gamma_2(t), \max_{t \in [0,1]} \gamma_3(t)\}$. If (C_2) and (C_3) hold, then $\kappa_i(s) \geq 0$ ($i = 1, 2, 3$),

$$G_S(0, s) = G_S(1, s) = \kappa_1(s), \quad (2.6)$$

and for $t, s \in [0, 1]$,

$$c_0(t)\Phi_0(s) \leq G_S(t, s) \leq \Phi_0(s), \quad (2.7)$$

where

$$\Phi_0(s) = \Gamma \sum_{i=1}^3 \kappa_i(s) + \int_0^1 G_1(\xi, \xi) G_2(\xi, s) d\xi, \quad (2.8)$$

$$c_0(t) = \min\left\{\frac{1}{\Gamma} \gamma_1(t), \frac{1}{\Gamma} \gamma_2(t), \frac{1}{\Gamma} \gamma_3(t), t, 1-t\right\}, \quad (2.9)$$

$$c_1(t)\Phi_1(s) \leq -\frac{\partial^2 G_S(t, s)}{\partial t^2} \leq \Phi_1(s), \quad (2.10)$$

where

$$\Phi_1(s) = \frac{1}{\delta} \max\{a+b, c+d\}(\kappa_2(s) + \kappa_3(s)) + \frac{1}{\delta}(as+b)(c(1-s)+d), \quad (2.11)$$

$$c_1(t) = \frac{\min\{c(1-t)+d, at+b\}}{\max\{a+b, c+d\}}. \quad (2.12)$$

Proof By [11], we have $\kappa_i(s) \geq 0$ ($i = 1, 2, 3$), and (2.6) holds from (2.5). It follows from (2.2) that $G_1(t, \xi) \leq G_1(\xi, \xi)$ for $t, \xi \in [0, 1]$, then from (2.1) we have $G_S(t, s) \leq \Phi_0(s)$. Since $G_1(t, \xi) \geq \min\{t, 1-t\}G_1(\xi, \xi)$, by (2.1) we have $G_0(t, s) \geq \min\{t, 1-t\} \int_0^1 G_1(\xi, \xi) G_2(\xi, s) d\xi$, and thus

$$G_S(t, s) = \Gamma \sum_{i=1}^3 \kappa_i(s) \left(\frac{1}{\Gamma} \gamma_i(t)\right) + G_0(t, s) \geq c_0(t)\Phi_0(s).$$

Moreover,

$$\begin{aligned} -\frac{\partial^2 G_S(t, s)}{\partial t^2} &= -\sum_{i=2}^3 \kappa_i(s) \gamma_i''(t) - \frac{\partial^2 G_0(t, s)}{\partial t^2} \\ &= \frac{1}{\delta} ((c(1-t)+d)\kappa_2(s) + (at+b)\kappa_3(s)) + G_2(t, s) \leq \Phi_1(s). \end{aligned}$$

As for $-\frac{\partial^2 G_S(t, s)}{\partial t^2} \geq c_1(t)\Phi_1(s)$, it can be checked easily. \square

Define a cone P in E as follows:

$$P = \left\{ u \in E : u(0) = u(1), \quad u(t) \geq c_0(t)\|u\|_C, \right. \\ \left. -u''(t) \geq c_1(t)\|u''\|_C, \quad \forall t \in [0, 1]; \quad \beta_i[u] \geq 0 \quad (i = 1, 2, 3) \right\}. \quad (2.13)$$

By the method due to Webb and Infante [11] we have the following lemma.

Lemma 2.4 Suppose that (C_1) – (C_3) hold. Then $S : P \rightarrow P$ is a completely continuous operator, S and T have the same fixed points in P . As a result, BVP (1.1) has a positive solution if and only if S has a fixed point in P .

3. Main results

Take $\tau \in (0, 1/2)$ such that $\int_{\tau}^{1-\tau} h(t)dt > 0$ and denote

$$h_0 = \max \left\{ \int_0^1 \Phi_0(t)h(t)dt, \int_0^1 \Phi_1(t)h(t)dt \right\},$$

$$h_{\tau} = \min \left\{ \int_{\tau}^{1-\tau} \Phi_0(t)h(t)dt, \int_{\tau}^{1-\tau} \Phi_1(t)h(t)dt \right\}.$$

Lemma 3.1 *If (C_2) and (C_3) hold, define a functional $\alpha : P \rightarrow \mathbb{R}_+$ as*

$$\alpha(u) = \max \left\{ \max_{\tau \leq t \leq 1-\tau} |u(t)|, \max_{\tau \leq t \leq 1-\tau} |u''(t)| \right\},$$

then α is a continuous and sublinear functional with $\alpha(\theta) = 0$, $\alpha(u) \neq 0$ for $u \neq \theta$.

Denote several constants by

$$\bar{c}_0 = \max_{\tau \leq t \leq 1-\tau} c_0(t), \quad \bar{c}_1 = \max_{\tau \leq t \leq 1-\tau} c_1(t), \quad \underline{c}_0 = \min_{\tau \leq t \leq 1-\tau} c_0(t), \quad \underline{c}_1 = \min_{\tau \leq t \leq 1-\tau} c_1(t)$$

and $\bar{c} = \min\{\bar{c}_0, \bar{c}_1\}$.

Theorem 3.2 *Suppose that (C_1) – (C_3) are satisfied. If there exist constants a_1 and b_1 with $0 < b_1 < a_1$ satisfying $b_1 < a_1 \min\{\bar{c}_0 \underline{c}_0, \bar{c}_1 \underline{c}_1\}$, such that*

$$f(t, x_1, x_2, x_3) \leq \frac{b_1}{h_0} \tag{3.1}$$

for $(t, x_1, x_2, x_3) \in D_1 = [0, 1] \times [0, b_1/\bar{c}_0] \times [-b_1/\bar{c}_1, b_1/\bar{c}_1] \times [-b_1/\bar{c}_1, 0]$, and

$$f(t, x_1, x_2, x_3) \geq \frac{a_1}{ch_{\tau}} \tag{3.2}$$

for $(t, x_1, x_2, x_3) \in D_2 \cup D_3$, where

$$D_2 = [0, 1] \times [\underline{c}_0 a_1, a_1] \times [-a_1/\bar{c}_1, a_1/\bar{c}_1] \times [-a_1, 0],$$

$$D_3 = [0, 1] \times [0, a_1] \times [-a_1/\bar{c}_1, a_1/\bar{c}_1] \times [-a_1, -\underline{c}_1 a_1],$$

then BVP(1.1) has at least one positive solution.

Proof Obviously, $D_1 \cap (D_2 \cup D_3) = \emptyset$ since $b_1 < a_1 \min\{\bar{c}_0 \underline{c}_0, \bar{c}_1 \underline{c}_1\}$. Let

$$\Omega_1 = \{u \in P : \alpha(u) < b_1\}, \quad \Omega_2 = \{u \in P : \alpha(u) < a_1\}.$$

It is clear that $\bar{\Omega}_1 \subset \Omega_2$, both Ω_1 and Ω_2 are open sets in P with $\theta \in \Omega_1$.

If $u \in \Omega_2$, by Lemma 2.3, we have

$$a_1 > \max_{\tau \leq t \leq 1-\tau} |u(t)| \geq \left(\max_{\tau \leq t \leq 1-\tau} c_0(t) \right) \|u\|_C = \bar{c}_0 \|u\|_C,$$

$$a_1 \geq \max_{\tau \leq t \leq 1-\tau} |u''(t)| \geq \left(\max_{\tau \leq t \leq 1-\tau} c_1(t) \right) \|u''\|_C = \bar{c}_1 \|u''\|_C.$$

Since $u(0) = u(1)$, there exists $\eta \in (0, 1)$ such that $u'(\eta) = 0$ and thus

$$\|u'\|_C = \max_{0 \leq t \leq 1} |u'(t)| \leq \max_{0 \leq t \leq 1} \left| \int_{\eta}^t |u''(s)| ds \right| \leq \|u''\|_C \leq \frac{a_1}{\bar{c}_1}.$$

Therefore, Ω_2 is bounded. Similarly, $\|u\|_C \leq b_1/\bar{c}_0$, $\|u'\|_C \leq b_1/\bar{c}_1$, $\|u''\|_C \leq b_1/\bar{c}_1$ for $u \in \Omega_1$.

If $u \in \partial\Omega_1$, then $\alpha(u) = b_1$. From Lemma 2.3 and (3.1) it follows that

$$\begin{aligned} \max_{\tau \leq t \leq 1-\tau} |(Su)(t)| &\leq \frac{b_1}{h_0} \int_0^1 \Phi_0(s)h(s)ds \leq b_1, \\ \max_{\tau \leq t \leq 1-\tau} |(Su)''(t)| &\leq \frac{b_1}{h_0} \int_0^1 \Phi_1(s)h(s)ds \leq b_1, \end{aligned}$$

and hence $\alpha(Su) \leq \alpha(u)$. So by Lemma 1.1 the fixed point index

$$i(S, \Omega_1, P) = 1 \quad (3.3)$$

if $Su \neq u$ for $u \in \partial\Omega_1$.

If $u \in \partial\Omega_2$, then $\alpha(u) = a_1$ and by Lemma 2.3 for $t \in [\tau, 1-\tau]$,

$$a_1 \geq u(t) \geq c_0(t)\|u\|_C \geq \left(\min_{\tau \leq t \leq 1-\tau} c_0(t)\right)\|u\|_C \geq \underline{c}_0 \max_{\tau \leq t \leq 1-\tau} |u(t)|, \quad (3.4)$$

$$a_1 \geq -u''(t) \geq c_1(t)\|u''\|_C \geq \left(\min_{\tau \leq t \leq 1-\tau} c_1(t)\right)\|u''\|_C \geq \underline{c}_1 \max_{\tau \leq t \leq 1-\tau} |u''(t)|. \quad (3.5)$$

When $\alpha(u) = a_1 = \max_{\tau \leq t \leq 1-\tau} |u(t)|$, it follows from Lemma 2.3, together with (3.2) and (3.4), that

$$\begin{aligned} \max_{\tau \leq t \leq 1-\tau} |(Su)(t)| &= \max_{\tau \leq t \leq 1-\tau} \left| \int_0^1 G_S(t, s)h(s)f(s, u(s), u'(s), u''(s))ds \right| \\ &\geq \left(\max_{\tau \leq t \leq 1-\tau} c_0(t)\right) \int_\tau^{1-\tau} \Phi_0(s)h(s)f(s, u(s), u'(s), u''(s))ds \\ &\geq \bar{c}_0 \times \frac{a_1}{\bar{c}h_\tau} \int_\tau^{1-\tau} \Phi_0(s)h(s)ds \geq \bar{c} \times \frac{a_1}{\bar{c}h_\tau} \int_\tau^{1-\tau} \Phi_0(s)h(s)ds \geq a_1, \\ \max_{\tau \leq t \leq 1-\tau} |(Su)''(t)| &= \max_{\tau \leq t \leq 1-\tau} \left| \int_0^1 \frac{\partial^2 G_S(t, s)}{\partial t^2} h(s)f(s, u(s), u'(s), u''(s))ds \right| \\ &\geq \left(\max_{\tau \leq t \leq 1-\tau} c_1(t)\right) \int_\tau^{1-\tau} \Phi_1(s)h(s)f(s, u(s), u'(s), u''(s))ds \\ &\geq \bar{c}_1 \times \frac{a_1}{\bar{c}h_\tau} \int_\tau^{1-\tau} \Phi_1(s)h(s)ds \geq \bar{c} \times \frac{a_1}{\bar{c}h_\tau} \int_\tau^{1-\tau} \Phi_1(s)h(s)ds \geq a_1, \end{aligned}$$

and hence $\alpha(Su) \geq \alpha(u)$; when $\alpha(u) = a_1 = \max_{\tau \leq t \leq 1-\tau} |u''(t)|$, it similarly follows from Lemma 2.3, together with (3.2) and (3.5), that $\alpha(Su) \geq \alpha(u)$. So by Lemma 1.2 and since $\inf_{x \in \partial\Omega_2} \alpha(x) = a_1 > 0$, the fixed point index

$$i(S, \Omega_2, P) = 0 \quad (3.6)$$

if $Su \neq u$ for $u \in \partial\Omega_2$.

From (3.3) and (3.6) it follows that S has at least one fixed point, and hence BVP (1.1) has at least one positive solution by Lemma 2.4. \square

Theorem 3.3 *Suppose that (C₁)–(C₃) are satisfied. If there exist constants a_2 and b_2 with $0 < b_2 < a_2$ satisfying $b_2 < \bar{c}h_\tau h_0^{-1}a_2$, such that*

$$f(t, x_1, x_2, x_3) \geq \frac{b_2}{\bar{c}h_\tau} \quad (3.7)$$

for $(t, x_1, x_2, x_3) \in D_4 \cup D_5$, where

$$\begin{aligned} D_4 &= [0, 1] \times [\underline{c}_0 b_2, b_2] \times [-b_2/\bar{c}_1, b_2/\bar{c}_1] \times [-b_2, 0], \\ D_5 &= [0, 1] \times [0, b_2] \times [-b_2/\bar{c}_1, b_2/\bar{c}_1] \times [-b_2, -\underline{c}_1 b_2], \\ f(t, x_1, x_2, x_3) &\leq \frac{a_2}{h_0} \end{aligned} \quad (3.8)$$

for $(t, x_1, x_2, x_3) \in D_6 = [0, 1] \times [0, a_2/\bar{c}_0] \times [-a_2/\bar{c}_1, a_2/\bar{c}_1] \times [-a_2/\bar{c}_1, 0]$, then BVP (1.1) has at least one positive solution.

Proof Obviously, $D_4 \cup D_5 \subset D_6$ due to $\bar{c}_0 \leq 1$ and $\bar{c}_1 \leq 1$; however (3.7) and (3.8) are well-posed since $b_2 < \bar{c}h_\tau h_0^{-1}a_2$. Let $\Omega_1 = \{u \in P : \alpha(u) < b_2\}$, $\Omega_2 = \{u \in K : \alpha(u) < a_2\}$, we know from the proof of Theorem 3.2 that Ω_1 and Ω_2 are bounded open sets in P with $0 \in \Omega_1$ and $\bar{\Omega}_1 \subset \Omega_2$. Moreover, $\|u\|_C \leq b_2/\bar{c}_0$, $\|u'\|_C \leq b_2/\bar{c}_1$, $\|u''\|_C \leq b_2/\bar{c}_1$ for $u \in \Omega_1$; $\|u\|_C \leq a_2/\bar{c}_0$, $\|u'\|_C \leq a_2/\bar{c}_1$, $\|u''\|_C \leq a_2/\bar{c}_1$ for $u \in \Omega_2$.

If $u \in \partial\Omega_1$, then $\alpha(u) = b_2$ and by Lemma 2.3 for $t \in [\tau, 1 - \tau]$,

$$b_2 \geq u(t) \geq c_0(t)\|u\|_C \geq \left(\min_{\tau \leq t \leq 1-\tau} c_0(t)\right)\|u\|_C \geq \underline{c}_0\|u\|_C \geq \underline{c}_0 \max_{\tau \leq t \leq 1-\tau} |u(t)|, \quad (3.9)$$

$$b_2 \geq -u''(t) \geq c_1(t)\|u''\|_C \geq \left(\min_{\tau \leq t \leq 1-\tau} c_1(t)\right)\|u''\|_C \geq \underline{c}_1 \max_{\tau \leq t \leq 1-\tau} |u''(t)|. \quad (3.10)$$

When $\alpha(u) = b_2 = \max_{\tau \leq t \leq 1-\tau} |u(t)|$, it follows from Lemma 2.3, as well as (3.7) and (3.9), that

$$\begin{aligned} \max_{\tau \leq t \leq 1-\tau} |(Su)(t)| &= \max_{\tau \leq t \leq 1-\tau} \left| \int_0^1 G_S(t, s)h(s)f(s, u(s), u'(s), u''(s))ds \right| \\ &\geq \left(\max_{\tau \leq t \leq 1-\tau} c_0(t)\right) \int_\tau^{1-\tau} \Phi_0(s)h(s)f(s, u(s), u'(s), u''(s))ds \\ &\geq \bar{c}_0 \times \frac{b_2}{\bar{c}h_\tau} \int_\tau^{1-\tau} \Phi_0(s)h(s)ds \geq \bar{c} \times \frac{b_2}{\bar{c}h_\tau} \int_\tau^{1-\tau} \Phi_0(s)h(s)ds \geq b_2, \\ \max_{\tau \leq t \leq 1-\tau} |(Su)''(t)| &= \max_{\tau \leq t \leq 1-\tau} \left| \int_0^1 \frac{\partial^2 G_S(t, s)}{\partial t^2} h(s)f(s, u(s), u'(s), u''(s))ds \right| \\ &\geq \left(\max_{\tau \leq t \leq 1-\tau} c_1(t)\right) \int_\tau^{1-\tau} \Phi_1(s)h(s)f(s, u(s), u'(s), u''(s))ds \\ &\geq \bar{c}_1 \times \frac{b_2}{\bar{c}h_\tau} \int_\tau^{1-\tau} \Phi_1(s)h(s)ds \geq \bar{c} \times \frac{b_2}{\bar{c}h_\tau} \int_\tau^{1-\tau} \Phi_1(s)h(s)ds \geq b_2, \end{aligned}$$

and hence $\alpha(Su) \geq \alpha(u)$; when $\alpha(u) = b_2 = \max_{\tau \leq t \leq 1-\tau} |u''(t)|$, it similarly follows from Lemma 2.3, together with (3.7) and (3.10), that $\alpha(Su) \geq \alpha(u)$. So by Lemma 1.2 and since $\inf_{x \in \partial\Omega_1} \alpha(x) = b_2 > 0$, the fixed point index

$$i(S, \Omega_1, P) = 0 \quad (3.11)$$

if $Su \neq u$ for $u \in \partial\Omega_1$.

If $u \in \partial\Omega_2$, then $\alpha(u) = a_2$ and from Lemma 2.3 and (3.8) it follows that

$$\max_{\tau \leq t \leq 1-\tau} |(Su)(t)| \leq \frac{a_2}{h_0} \int_0^1 \Phi_0(s)h(s)ds \leq a_2,$$

$$\max_{\tau \leq t \leq 1-\tau} |(Su)''(t)| \leq \frac{a_2}{h_0} \int_0^1 \Phi_1(s)h(s)ds \leq a_2,$$

and hence $\alpha(Su) \leq \alpha(u)$. So by Lemma 1.1 the fixed point index

$$i(S, \Omega_2, P) = 1 \quad (3.12)$$

if $Su \neq u$ for $u \in \partial\Omega_2$.

From (3.11) and (3.12) it follows that S has at least one fixed point, and hence BVP (1.1) has at least one positive solution by Lemma 2.4. \square

Remark 3.4 If $a = c = 1$, $b = d = 0$, BVP (1.1) is

$$\begin{cases} u^{(4)}(t) = h(t)f(t, u(t), u'(t), u''(t)), & t \in (0, 1), \\ u(0) = u(1) = \beta_1[u], \quad u''(0) + \beta_2[u] = 0, \quad u''(1) + \beta_3[u] = 0, \end{cases} \quad (3.13)$$

then $\delta = 1$, $\gamma_1(t) = 1$, $\gamma_2(t) = \frac{1}{6}t(1-t)(2-t)$, $\gamma_3(t) = \frac{1}{6}t(1-t)(1+t)$ and $\Gamma = 1$,

$$c_0(t) = \min\left\{\frac{1}{6}t(1-t)(2-t), \frac{1}{6}t(1-t)(1+t)\right\}, \quad c_1(t) = \min\{t, 1-t\}.$$

Then $\bar{c}_0 = \frac{1}{16}$, $\bar{c}_1 = \frac{1}{2}$, $\underline{c}_0 = \frac{1}{6}\tau(1-\tau)(1+\tau)$, $\underline{c}_1 = \tau$, $\bar{c} = \frac{1}{16}$ for $\tau \in (0, \frac{1}{2})$. For this case we can see [5] and [4, Remark 3.2]. \square

Now as the examples we consider fourth-order problems under mixed boundary conditions involving multi-point with sign-changing coefficients and integral with sign-changing kernel

$$\begin{cases} u^{(4)}(t) = \frac{1}{\sqrt{t(1-t)}}f(t, u(t), u'(t), u''(t)), & t \in (0, 1), \\ u(0) = u(1) = \frac{1}{4}u(\frac{1}{4}) - \frac{1}{12}u(\frac{3}{4}), \\ u''(0) - u'''(0) - \int_0^1 u(t) \cos(2\pi t)dt = 0, \quad u''(1) + u'''(1) + \frac{1}{2}u(\frac{1}{2}) - \frac{1}{4}u(\frac{3}{4}) = 0, \end{cases} \quad (3.14)$$

that is, $\beta_1[u] = \frac{1}{4}u(\frac{1}{4}) - \frac{1}{12}u(\frac{3}{4})$, $\beta_2[u] = -\int_0^1 u(t) \cos(2\pi t)dt$, $\beta_3[u] = \frac{1}{2}u(\frac{1}{2}) - \frac{1}{4}u(\frac{3}{4})$, and $a = b = c = d = 1$, $\delta = 3$, $\gamma_1(t) = 1$, $\gamma_2(t) = \frac{1}{18}t(1-t)(5-t)$, $\gamma_3(t) = \frac{1}{18}t(1-t)(4+t)$, $\Gamma = 1$,

$$G_0(t, s) = \frac{1}{18} \begin{cases} (1-t)(t(5-t)(1+s) - 3s^3), & 0 \leq s \leq t \leq 1, \\ t(5 - 9s^2 + 3s^3 - 6t - 2t^2 + s(5 + 3t + t^2)), & 0 \leq t < s \leq 1. \end{cases}$$

Hence for $s \in [0, 1]$,

$$\begin{aligned} 0 \leq \mathcal{K}_1(s) &= \frac{1}{4}G_0(\frac{1}{4}, s) - \frac{1}{12}G_0(\frac{3}{4}, s) \\ &= \begin{cases} -\frac{1}{36}s^3 + \frac{5}{576}s + \frac{5}{576}, & 0 \leq s \leq \frac{1}{4}, \\ \frac{1}{72}s^3 - \frac{1}{32}s^2 + \frac{19}{1152}s + \frac{37}{4608}, & \frac{1}{4} < s \leq \frac{3}{4}, \\ -\frac{1}{144}s + \frac{1}{72}, & \frac{3}{4} < s \leq 1, \end{cases} \end{aligned}$$

$$\mathcal{K}_2(s) = -\int_0^1 G_0(t, s) \cos(2\pi t)dt = \frac{1 + \pi^2(2 + 2s - 2s^2) - \cos(2\pi s)}{16\pi^4} \geq 0,$$

$$0 \leq \mathcal{K}_3(s) = \frac{1}{2}G_0\left(\frac{1}{2}, s\right) - \frac{1}{4}G_0\left(\frac{3}{4}, s\right)$$

$$= \begin{cases} -\frac{1}{32}s^3 + \frac{31}{1536}s + \frac{31}{1536}, & 0 \leq s \leq \frac{1}{2}, \\ \frac{5}{96}s^3 - \frac{1}{8}s^2 + \frac{127}{1536}s + \frac{5}{512}, & \frac{1}{2} < s \leq \frac{3}{4}, \\ \frac{1}{96}s^3 - \frac{1}{32}s^2 + \frac{19}{1536}s + \frac{7}{256}, & \frac{3}{4} < s \leq 1 \end{cases}$$

and the 3×3 matrix

$$[B] = \begin{pmatrix} \beta_1[\gamma_1] & \beta_1[\gamma_2] & \beta_1[\gamma_3] \\ \beta_2[\gamma_1] & \beta_2[\gamma_2] & \beta_2[\gamma_3] \\ \beta_3[\gamma_1] & \beta_3[\gamma_2] & \beta_3[\gamma_3] \end{pmatrix} = \begin{pmatrix} \frac{1}{6} & \frac{5}{576} & \frac{1}{144} \\ 0 & \frac{1}{8\pi^2} & \frac{1}{8\pi^2} \\ \frac{1}{4} & \frac{31}{1536} & \frac{29}{1536} \end{pmatrix}.$$

Its spectral radius is $r([B]) \approx 0.1787 < 1$. This means that (C₂) and (C₃) are satisfied. Moreover,

$$\kappa_1(s) \approx 1.2026\mathcal{K}_1(s) + 0.0107\mathcal{K}_2(s) + 0.0087\mathcal{K}_3(s),$$

$$\kappa_2(s) \approx 0.0039\mathcal{K}_1(s) + 1.0131\mathcal{K}_2(s) + 0.0131\mathcal{K}_3(s),$$

$$\kappa_3(s) \approx 0.3065\mathcal{K}_1(s) + 0.0236\mathcal{K}_2(s) + 1.0217\mathcal{K}_3(s),$$

$$\Phi_0(s) = \sum_{i=1}^3 \kappa_i(s) + \frac{1}{12}(1 + s - 2s^3 + s^4), \quad \Phi_1(s) = \frac{2}{3} \sum_{i=2}^3 \kappa_i(s) + \frac{1}{3}(1 + s)(2 - s),$$

$$c_0(t) = \min\left\{\frac{1}{18}t(1-t)(5-t), \frac{1}{18}t(1-t)(4+t)\right\}, \quad c_1(t) = \frac{1}{2} \min\{2-t, 1+t\}.$$

Take $\tau = 1/4$ and then $\bar{c}_0 = \frac{1}{16}$, $\bar{c}_1 = \frac{3}{4}$, $\underline{c}_0 = \frac{17}{384}$, $\underline{c}_1 = \frac{5}{8}$, $\bar{c} = \frac{1}{16}$,

$$h_0 = \max\left\{\int_0^1 \Phi_0(t)h(t)dt, \int_0^1 \Phi_1(t)h(t)dt\right\} \approx \max\{0.4658, 2.3121\} = 2.3121,$$

$$h_\tau = \min\left\{\int_{1/4}^{3/4} \Phi_0(t)h(t)dt, \int_{1/4}^{3/4} \Phi_1(t)h(t)dt\right\} \approx \min\{0.1737, 0.8105\} = 0.1737.$$

Example 3.5 If $f(t, x_1, x_2, x_3) = 123x_1^2 + tx_2^2 + x_3^2$, then BVP (3.14) has a positive solution.

Proof For $a_1 = 384$, $b_1 = 3 \times 10^{-6}$, it is clear that $b_1 < a_1 \min\{\bar{c}_0\underline{c}_0, \bar{c}_1\underline{c}_1\} = \frac{17}{16} = 1.0625$. Moreover,

$$f(t, x_1, x_2, x_3) \leq 123 \times (48 \times 10^{-6})^2 + 2 \times (4 \times 10^{-6})^2 \approx 0.2834 \times 10^{-6} < \frac{b_1}{h_0} \approx 1.2975 \times 10^{-6}$$

for $(t, x_1, x_2, x_3) \in D_1 = [0, 1] \times [0, 48 \times 10^{-6}] \times [-4 \times 10^{-6}, 4 \times 10^{-6}] \times [-4 \times 10^{-6}, 0]$;

$$f(t, x_1, x_2, x_3) \geq 123 \times 17^2 = 35547 > \frac{a_1}{\bar{c}h_\tau} \approx 35371.3$$

for $(t, x_1, x_2, x_3) \in D_2 = [0, 1] \times [17, 384] \times [-512, 512] \times [-384, 0]$;

$$f(t, x_1, x_2, x_3) \geq (-240)^2 = 57600 > \frac{a_1}{\bar{c}h_\tau} \approx 35371.3$$

for $(t, x_1, x_2, x_3) \in D_3 = [0, 1] \times [0, 384] \times [-512, 512] \times [-384, -240]$. Then BVP (3.14) has a positive solution by Theorem 3.2. \square

Example 3.6 If $f(t, x_1, x_2, x_3) = 123000(1 - \frac{1}{1+x_1^2+tx_2^2+x_3^2})$, then BVP (3.14) has a positive solution.

Proof For $a_2 = 284400$, $b_2 = 0.384$, it is clear that $b_2 < \bar{c}h_\tau h_0^{-1}a_2 \approx 1335.37$. Moreover,

$$f(t, x_1, x_2, x_3) \geq 123000(1 - \frac{1}{1+0.017^2}) \approx 35.5367 > \frac{b_2}{\bar{c}h_\tau} \approx 35.3713$$

for $(t, x_1, x_2, x_3) \in D_4 = [0, 1] \times [0.017, 0.384] \times [-0.512, 0.512] \times [-0.384, 0]$;

$$f(t, x_1, x_2, x_3) \geq 123000(1 - \frac{1}{1+0.24^2}) \approx 6698.94 > \frac{b_2}{\bar{c}h_\tau} \approx 35.3713$$

for $(t, x_1, x_2, x_3) \in D_5 = [0, 1] \times [0, 0.384] \times [-0.512, 0.512] \times [-0.384, -0.24]$;

$$f(t, x_1, x_2, x_3) \leq 123000 < \frac{a_2}{h_0} \approx 123005$$

for $(t, x_1, x_2, x_3) \in D_6 = [0, 1] \times [0, 4550400] \times [-379200, 379200] \times [-379200, 0]$. Then BVP (3.14) has a positive solution by Theorem 3.3. \square

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