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EXISTENCE AND UNIQUENESS OF SOLUTIONS OF FOUR-POINT BOUNDARY VALUE PROBLEMS FOR 2ND ORDER DIFFERENTIAL EQUATIONS

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The three-point boundary value problems for differential equations of the second order were studied in [1], [2], [9] and [11]. The problem of existence of solutions of the equation

$$u''=f(t,u)$$

satisfying the conditions

$$u(0) = u(a) = u(2a), \quad a \in (-\infty, +\infty)$$

is solved in [1], [2]. Theorems on existence and uniqueness of solutions of the problem

$$u''=f(t,u,u'),$$

$$u(a) = c_1, \quad u(b) = u(t_0) + c_2, \quad a, b, t_0, \quad c_1, c_2 \in (-\infty, +\infty),$$

 $a < t_0 < b$, are proved in [11] and, for the linear differential equation, in [9].

1. Our paper deals with the problem of existence and uniqueness of solutions of the equation

(1.1) u'' = f(t, u, u')

defined on an interval [a, b] and satisfying the conditions

(1.2)
$$u(c) - u(a) = A$$
, $u(b) - u(d) = B$.

where $A, B \in (-\infty, +\infty), -\infty < a < c < d < b < +\infty$. Sufficient conditions for the existence of solutions of the problem (1.1), (1.2) were found in [12]. Other existence theorems for this problem are proved here. Moreover, the problem of uniqueness is solved.

We shall use the following notation:

$$R = (-\infty, +\infty), \quad R_{+} = [0, +\infty), \quad D = [a, b] \times R^{2}, \quad D_{+} = [a, b] \times R_{+}^{2}.$$

$$\tau = \begin{cases} \max\{c - a, b - c\} & \text{for } d - a > b - c\\ \max\{d - a, b - d\} & \text{for } d - a \leq b - c, \end{cases}$$

$$g_{0}(t) = \alpha t^{2} + \beta t + \gamma,$$

where

$$\alpha = (B/(b-d) - A/(c-a))(b-c+d-a)^{-1},$$

$$\beta = (A(b+d)/(c-a) - B(c+a)/(b-d))(b-c+d-a)^{-1}, \quad \gamma \in \mathbb{R},$$

$$r_0 = \max\{|g_0(t)|: a \leq t \leq b\}, \quad r_1 = \max\{|g'_0(t)|: a \leq t \leq b\}.$$

 $AC^{1}(a, b)$ is the set of all real functions which are absolutely continuous together with their first derivatives on [a, b].

 $\operatorname{Car}_{\operatorname{loc}}(D)$ is the set of all real functions satisfying the local Carathéodory conditions on D, i.e. $f \in \operatorname{Car}_{\operatorname{loc}}(D)$ iff

 $f(\cdot, x, y): [a, b] \to R \text{ is measurable for every } (x, y) \in R^2,$ $f(t, \cdot, \cdot): R^2 \to R \text{ is continuous for almost every } t \in [a, b],$ $sup {|f(\cdot, x, y)|: |x| + |y| \le \varrho} \in L(a, b) \text{ for any } \varrho \in (0, +\infty).$

Definition. A function $u \in AC^{1}(a, b)$ which fulfils (1.1) for almost every $t \in [a, b]$ will be called a *solution of the equation* (1.1). Each solution of (1.1) which satisfies the conditions (1.2) will be called a *solution of the problem* (1.1), (1.2).

In the whole paper we suppose that $f \in \operatorname{Car}_{\operatorname{loc}}(D)$ and $\lambda \in \{-1, 1\}$.

Theorem 1. Let there exist $r \in (0, +\infty)$ such that one the set D the inequalities

(1.3)
$$\lambda(f(t, x, y) - 2\alpha) \operatorname{sgn} x \ge 0 \quad for \quad |x| > n$$

and

(1.4)
$$|f(t, x, y)| \leq h_1(t) |x| + h_2(t) |y| + \omega(t, |x| + |y|)$$

hold, where $h_1, h_2 \in L^2(a, b)$ are non-negative functions satisfying

(1.5)
$$(b-a)^{1/2} \left(\left(\int_a^b h_1^2(t) \, \mathrm{d}t \right)^{1/2} 2(b-a) / \pi + \left(\int_a^b h_2^2(t) \, \mathrm{d}t \right)^{1/2} \right) < 1$$

and $\omega \in \operatorname{Car}_{\operatorname{loc}}([a, b] \times R_+)$ is a non-negative function, non-decreasing with respect to its second variable and satisfying the condition

(1.6)
$$\lim_{\varrho \to +\infty} \frac{1}{\varrho} \int_{a}^{b} \omega(t, \varrho) \, \mathrm{d}t = 0 \, .$$

Then the problem (1.1), (1.2) is solvable.

Theorem 2. Let $a_1, a_2 \in (0, +\infty)$ satisfy

(1.7)
$$a_1(2/\pi)^2 \tau(b-a) + a_2(2/\pi) \tau < 1$$

and let there exist $h_1, h_2 \in L(a, b)$ such that

(1.8)
$$0 < \lambda h_1(t) \leq a_1, \ |h_2(t)| \leq a_2 \ for \ a < t < b$$

and on the set D the inequality

(1.9)
$$|f(t, x, y) - h_1(t) x - h_2(t) y| \leq \omega(t, |x| + |y|)$$

is fulfilled, where ω is the function from Theorem 1.

Then the problem (1.1), (1.2) is solvable.

Note. The inequality $0 < \lambda h_1(t)$ cannot be replaced by the inequality $0 \le \lambda h_1(t)$ because the problem u'' = 1, u(0) = u(1/2) = u(1) has no solution.

Theorem 3. Let there exist a non-negative function $h \in L(a, b)$ such that on the set D the inequality

(1.10)
$$f(t, x_1, y_1) - f(t, x_2, y_2) + h(t) |y_1 - y_2| > 0$$
, where $x_1 > x_2$,

is satisfied.

Then the problem (1.1), (1.2) does not have more than one solution.

2. Lemmas. Lemma 1 ([6], Theorem 256, p. 219). If $f \in AC(t_1, t_2)$, $f' \in L^2(t_1, t_2)$ and $f(t_0) = 0$, where $-\infty < t_1 < t_2 < +\infty$, $t_0 \in [t_1, t_2]$, then

$$\int_{t_1}^{t_2} f^2(t) \, \mathrm{d}t \le (2(t_2 - t_1)/\pi)^2 \int_{t_1}^{t_2} f'^2(t) \, \mathrm{d}t \, .$$

Lemma 2. Let $a_1, a_2 \in (0, +\infty)$ satisfy (1.7) and let $h_1, h_2 \in L(a, b)$ satisfy (1.8). Then the problem

(2.1) $v'' = h_1(t) v + h_2(t) v',$

(2.2)
$$v(c) - v(a) = 0, \quad v(b) - v(d) = 0$$

has only the trivial solution.

Proof. Let v be a solution of the problem (2.1), (2.2). The equation (2.1) can be written in the form

(2.3)
$$\exp\left(\int_{a}^{t} h_{2}(s) \, \mathrm{d}s\right) \left(\exp\left(-\int_{a}^{t} h_{2}(s) \, \mathrm{d}s\right) v'(t)\right)' - h_{1}(t) v(t) = 0 \quad \text{for} \quad a \leq t \leq b.$$

By (2.2) there exist $t_1 \in (a, c), t_2 \in (d, b)$ such that

$$v'(t_1) = v'(t_2) = 0$$
.

Consequently, the function $\varphi(t) = \exp\left(-\int_a^t h_2(s) \, ds\right) v'(t)$ has two zeros on (a, b). Let $v(t) \neq 0$ for $a \leq t \leq b$. Then (1.8) and (2.3) imply that φ is strictly monotonous on [a, b] and we get a contradiction. Therefore there exists $t_0 \in (a, b)$ such that $v(t_0) = 0$. By Lemma 1 we have

$$\left(\int_{a}^{b} v'^{2}(t) dt\right)^{1/2} \leq (2\tau/\pi) \left(\int_{a}^{b} v''^{2}(t) dt\right)^{1/2}$$

and

$$\left(\int_{a}^{b} v^{2}(t) \,\mathrm{d}t\right)^{1/2} \leq (2/\pi)^{2} \tau(b - a) \left(\int_{a}^{b} v''^{2}(t) \,\mathrm{d}t\right)^{1/2}$$

and by virtue of (2.1), the inequality

$$\left(\int_a^b v''^2(t) \, \mathrm{d}t\right)^{1/2} \leq \left(a_1(2/\pi)^2 \tau(b-a) + a_2 \, 2\tau/\pi\right) \left(\int_a^b v''^2(t) \, \mathrm{d}t\right)^{1/2}$$

is true. Since (1.7), we get $(\int_a^b v''^2(t) dt)^{1/2} = 0$ and thus $(\int_a^b v^2(t) dt)^{1/2} = 0$.

Lemma 3. Let $g \in \operatorname{Car}_{\operatorname{loc}}(D)$, $h_1, h_2 \in L(a, b)$ and let the problem (2.1), (2.2) have only the trivial solution. If there exists $g^* \in L(a, b)$ such that

$$|g(t, x, y)| \leq g^*(t)$$
 on D ,

then the problem

$$v'' = h_1(t) v + h_2(t) v' + g(t, v, v'), \quad (2.2)$$

is solvable

Proof. See [8], Theorem 2.4, p. 25.

Lemma 4. Let $a_1, a_2, b_1, b_2 \in L(a, b)$ and for any $h_1, h_2 \in L(a, b)$ satisfying

(2.4)
$$a_i(t) \leq h_i(t) \leq b_i(t) \text{ for } a \leq t \leq b, \quad i = 1, 2,$$

let the problem (2.1), (2.2) have only the trivial solution.

Then there exists $\gamma \in (0, +\infty)$ such that for any $h_1, h_2 \in L(a, b)$ satisfying (2.4) the inequality

(2.5)
$$\left|\frac{\partial G(t,s)}{\partial t}\right| + |G(t,s)| \leq \gamma, \quad a \leq t, \quad s \leq b$$

is fulfilled, where G is Green's function of the problem (2.1), (2.2).

Proof. See [8], Lemma 2.2, p. 12.

3. Lemmas for a priori estimates. Lemma 5. Let $r \in (0, +\infty)$, let $h_1, h_2 \in L^2(a, b)$ be non-negative functions satisfying (1.5) and $\omega \in \operatorname{Car}_{\operatorname{loc}}([a, b] \times R_+)$ a nonnegative function, non-decreasing with respect to its second variable and satisfying (1.6). Then there exists $r^* \in (r, +\infty)$ such that for any function $v \in AC^1(a, b)$ the conditions

(3.1)
$$v(a) = v(c), \quad v(d) = v(b),$$

(3.2)
$$\lambda v''(t) \operatorname{sgn} v(t) > 0 \quad for \quad |v(t)| > r, \quad t \in [a, b],$$

$$(3.3) |v''(t)| \le h_1(t) |v(t)| + h_2(t) |v'(t)| + \omega(t, |v| + |v'|), \quad a \le t \le b$$

imply the estimate

$$(3.4) |v(t)| + |v'(t)| \le r^* \quad for \quad a \le t \le b$$

Proof. The condition (3.1) implies the existence of $t_1, t_2 \in (a, b)$ such that $v'(t_1) = v'(t_2) = 0$. If |v(t)| > r on (a, b), then by (3.2), v' has to be strictly monotonous on (a, b) and we get a contradiction. Therefore there exists $t_0 \in (a, b)$ such that $v(t_0) = c_0$, where $|c_0| \leq r$. Put $y(t) = v(t) - c_0$ for $a \leq t \leq b$. By virtue of (3.3), $|y''(t)| \leq h_1(t) |y(t)| + h_2(t) |y'(t)| + \omega(t, |v| + |v'|) + h_1(t) r$ for $a \leq t \leq b$. Integrating the last inequality from t to t_1 and applying the Hölder inequality, we get

$$\begin{aligned} |y'(t)| &\leq \left(\int_a^b h_1^2(s) \, \mathrm{d}s\right)^{1/2} \left(\int_a^b y^2(s) \, \mathrm{d}s\right)^{1/2} + \left(\int_a^b h_2^2(s) \, \mathrm{d}s\right)^{1/2} \left(\int_a^b y'^2(s) \, \mathrm{d}s\right)^{1/2} + \\ &+ \int_a^b \left(\omega(s, |v| + |v'|) + h_1(s) \, r\right) \, \mathrm{d}s \,, \quad a \leq t \leq b \,. \end{aligned}$$

Put $\varrho_0 = \max\{|y'(t)|: a \leq t \leq b\}$. Then $|y(t)| \leq (b-a) \varrho_0$ and we get

$$\begin{split} \varrho_0 &\leq \left(\int_a^b h_1^2(s) \,\mathrm{d}s\right)^{1/2} \left(\int_a^b y^2(s) \,\mathrm{d}s\right)^{1/2} + \left(\int_a^b h_2^2(s) \,\mathrm{d}s\right)^{1/2} \left(\int_a^b y'^2(s) \,\mathrm{d}s\right)^{1/2} + \\ &+ \int_a^b \left(\omega(s, r + \varrho_0(1 + b - a)) + h_1(s) \,r\right) \,\mathrm{d}s \,. \end{split}$$

By Lemma 1, we obtain

$$\left(\int_{a}^{b} y^{2}(s) \, \mathrm{d}s\right)^{1/2} \leq \left(2(b-a)/\pi\right) \left(\int_{a}^{b} y^{\prime 2}(s) \, \mathrm{d}s\right)^{1/2}$$

and since

$$(\int_a^b y'^2(s) \,\mathrm{d} s)^{1/2} \leq \varrho_0(b-a)^{1/2}$$
,

we have

$$\begin{split} \varrho_0 &\leq \left[\left(\int_a^b h_1^2(s) \, \mathrm{d}s \right)^{1/2} \, 2(b-a)^{3/2} / \pi + \left(\int_a^b h_2^2(s) \, \mathrm{d}s \right)^{1/2} (b-a)^{1/2} \right] \varrho_0 \, + \\ &+ \int_a^b \left(\omega(s, r + \varrho_0(1 + b - a)) + h_1(s) \, r \right) \mathrm{d}s \, . \end{split}$$

In view of (1.5) and (1.6) there exists $\varrho^* > 0$ such that for any $\varrho > \varrho^*$ the inequality

$$\left[\left(\int_a^b h_1^2(s) \, \mathrm{d}s \right)^{1/2} 2(b-a)^{3/2} / \pi + \left(\int_a^b h_2^2(s) \, \mathrm{d}s \right)^{1/2} (b-a)^{1/2} \right] \varrho + \int_a^b \left(\omega(s, r+\varrho(1+b-a)) + h_1(s) \, r \right) \mathrm{d}s < \varrho$$

is satisfied. Consequently $\varrho_0 \leq \varrho^*$. Putting

$$r^* = r + \varrho^*(b - a + 1).$$

we get the estimate (3.4).

Lemma 6. Let $a_1, a_2 \in (0, +\infty)$ satisfy (1.7), let $h_1, h_2 \in L(a, b)$ satisfy (1.8) and let $\omega \in \operatorname{Car}_{\operatorname{loc}}([a, b] \times R_+)$ be a non-negative function, non-decreasing with respect to its second variable and satisfying (1.6). Then there exists $r^* \in (r, +\infty)$ such that for any function $v \in AC^1(a, b)$ the conditions (3.1) and

(3.5)
$$|v'' - h_1(t)v - h_2(t)v'| \le \omega(t, |v| + |v'|), \quad a \le t \le b$$

imply the estimate (3.4).

Proof. Put $h_0(t) = v''(t) - h_1(t)v(t) - h_2(t)v'(t)$ for $a \leq t \leq b$ and consider the equation

(3.6)
$$v'' = h_1(t) v + h_2(t) v' + h_0(t).$$

Since h_1 , h_2 satisfy the conditions of Lemma 2, the problem (2.1), (2.2) has only the trivial solution. Consequently, by Lemma 4, there exists $\gamma \in (0, +\infty)$ such that Green's function G for the problem (2.1), (2.2) fulfils the estimate (2.5). Therefore the solution

$$v(t) = \int_a^b G(t, s) h_0(s) \, \mathrm{d}s$$

of the problem (3.6), (2.2) satisfies the estimate

$$|v(t)| + |v'(t)| \leq \gamma \int_a^b \omega(s, |v| + |v'|) \, \mathrm{d}s \quad \text{for} \quad a \leq t \leq b \; .$$

Putting max $\{|v(t)| + |v'(t)|: a \leq t \leq b\} = \varrho_0$, we get

$$\varrho_0 \leq \int_a^b \omega(t, \varrho_0) \,\mathrm{d}t$$

It follows from (1.6) that there exists $r^* > 0$ such that

$$\gamma \int_a^b \omega(t,\varrho) \, \mathrm{d}t < \varrho \quad \text{for any} \quad \varrho > r^*$$
.

Therefore $\varrho_0 \leq r^*$ and Lemma 6 is proved.

4. Proofs of Theorems.

Proof of Theorem 1. Let $\varepsilon_0 \in (0, +\infty)$ satisfy

(4.1)
$$(b-a)^{1/2} \left[\left(\int_a^b (h_1(t) + \varepsilon_0)^2 \, \mathrm{d}t \right)^{1/2} 2(b-a) / \pi + \left(\int_a^b h_2^2(t) \, \mathrm{d}t \right)^{1/2} \right] < 1$$

and let r^* be the constant constructed by means of Lemma 5 for the functions $h_1(t) + \varepsilon_0$, $h_2(t)$ and $\tilde{\omega}(t,s) = \omega(t,s+r_0+r_1) + h_1(t)r_0 + h_2(t)r_1 + 2|\alpha|$ and for the constant $\tilde{r} = r + r_0$. Put

$$\chi(r^*, s) = \begin{cases} 1 & \text{for } 0 \leq s \leq r^* \\ 2 - s/r^* & \text{for } r^* < s < 2r^* \\ 0 & \text{for } s \geq 2r^* \\ \end{cases},$$
$$g(t, x, y) = f(t, x + g_0(t), y + g'_0(t)) - 2\alpha ,$$
$$\tilde{g}(t, x, y) = \chi(r^*, |x| + |y|) g(t, x, y)$$

and consider the equation

(4.2)
$$v'' = \lambda \varepsilon v + \tilde{g}(t, v, v'), \quad \varepsilon \in (0, \varepsilon_0].$$

Since ε satisfies the assumptions of Lemma 2, the problem

$$v'' = \lambda \varepsilon v$$
, (2.2)

has only the trivial solution. Consequently, by Lemma 3, the problem (4.2), (2.2) has a solution v.

Clearly v satisfies (3.1). Now, let $v(t) > \tilde{r}$ for some $t \in [a, b]$. Then $v(t) + g_0(t) > r$ and

$$\lambda v''(t) = \lambda \chi(r^*, |v| + |v'|) (f(t, v + g_0(t), v' + g'_0(t)) - 2\alpha) + \varepsilon v(t) > 0.$$

Analogously, if $v(t) < -\tilde{r}$, then $v(t) + g_0(t) < -r$ and $\lambda v''(t) < 0$. Consequently, v satisfies (3.2) with the constant \tilde{r} . Further,

$$\begin{aligned} |v''(t)| &\leq |f(t, v + g_0, v' + g'_0) - 2\alpha| + \varepsilon|v| \leq \\ &\leq h_1(t) (|v| + r_0) + h_2(t) (|v'| + r_1) + \\ &+ 2|\alpha| + \varepsilon_0|v| + \omega(t, |v| + r_0 + |v'| + r_1) = \\ &= (h_1(t) + \varepsilon_0) |v| + h_2(t) |v'| + \tilde{\omega}(t, |v| + |v'|) \quad \text{for} \quad a \leq t \leq b. \end{aligned}$$

It follows from (4.1) that the functions $h_1 + \varepsilon_0$, h_2 satisfy (1.5). Since ω satisfies (1.6), there exists $\varrho^* > 0$ such that for any $\varrho > \varrho^*$ the conditions $r_0 + r_1 + \varrho \leq 2\varrho$ and

$$\lim_{\varrho \to +\infty} \frac{1}{2\varrho} \int_{a}^{b} (\omega(t, 2\varrho) + h_{1}(t) r_{0} + h_{2}(t) r_{1} + 2|\alpha|) dt = 0$$

are fulfilled. Therefore $\tilde{\omega}$ satisfies (1.6) and, by Lemma 5, the estimate (3.4) is valid. Thus v is a solution of the equation

$$v'' = \lambda \varepsilon v + g(t, v, v')$$

and $u = v + g_0$ is a solution of the equation

(4.3)
$$u'' = \lambda \varepsilon (u - g_0(t)) + f(t, u, u')$$

and satisfies the conditions (1.2).

Consequently, for any $\varepsilon \in (0, \varepsilon_0]$ there exists a solution u_ε of the problem (4.3), (1.2) satisfying the estimate

$$|u_{\varepsilon}| + |u'_{\varepsilon}| \leq r^* + r_0 + r_1$$
 for $a \leq t \leq b$.

It follows that all functions of the set $\{u_{\varepsilon}: \varepsilon \in (0, \varepsilon_0]\}$ are uniformly bounded together with their derivatives and so also equi-continuous on [a, b]. Therefore, by the Arzelà-Ascoli lemma there exist a sequence $(\varepsilon_k)_{k=1}^{\infty}, \varepsilon_k \to 0$ for $k \to \infty$, and a sequence $(u_{\varepsilon_k})_{k=1}^{\infty}$ uniformly convering together with $(u'_{\varepsilon_k})_{k=1}^{\infty}$ on [a, b], such that $u_0(t) =$ $= \lim_{k \to +\infty} u_{\varepsilon_k}(t)$ is a solution of the problem (1.1), (1.2).

Proof of Theorem 2. Let r^* be the constant constructed by means of Lemma 6 for the function

$$\tilde{\omega}(t,s) = \omega(t,s+r_0+r_1) + |h_1(t)|r_0 + |h_2(t)|r_1 + 2|\alpha|.$$

$$\chi(r^*, s) = \begin{cases} 1 & \text{for } 0 \leq s \leq r^* \\ 2 - s/r^* & \text{for } r^* < s < 2r^* \\ 0 & \text{for } s \geq 2r^* \end{cases},$$
$$g(t, x, y) = f(t, x + g_0(t), y + g'_0(t)) - 2\alpha - h_1(t) x - h_2(t) y,$$
$$\tilde{g}(t, x, y) = \chi(r^*, |x| + |y|) g(t, x, y)$$

and consider the equation

(4.4)
$$v'' = h_1(t) v + h_2(t) v' + \tilde{g}(t, v, v').$$

By Lemma 2, the problem (2.1), (2.2) has only the trivial solution. Consequently, by Lemma 3, the problem (4.4), (4.2) has a solution v. Now (1.9) implies

$$\begin{aligned} |v'' - h_1(t) v - h_2(t) v'| &\leq |f(t, v + g_0, v' + g'_0) - h_1(t) v - h_2(t) v' - 2\alpha| \leq \\ &\leq |f(t, v + g_0, v' + g'_0) - h_1(t) (v + g_0(t)) - h_2(t) (v' + g'_0)| + \\ &+ |h_1(t)| r_0 + |h_2(t)| r_1 + 2|\alpha| \leq \omega(t, |v + g_0| + |v' + g'_0|) + |h_1(t)| r_0 + \\ &+ |h_2(t)| r_1 + 2|\alpha| \leq \tilde{\omega}(t, |v| + |v'|) \quad \text{for} \quad a \leq t \leq b. \end{aligned}$$

In the same way as in the proof of Theorem 1 we can show that $\tilde{\omega}$ satisfies (1.6). Consequently, by Lemma 6, the estimate (3.4) is valid and v is a solution of the equation

 $v'' = h_1(t) v + h_2(t) v' + g(t, v, v').$

Therefore $u = v + g_0$ is a solution of the problem (1.1), (1.2).

Proof of Theorem 3. Let us assume that the problem (1.1), (1.2) has two solu-

tions u_1, u_2 . Put $v = u_1 - u_2$ on [a, b]. Then

(4.5)
$$v(c) - v(a) = 0$$
, $v(b) - v(d) = 0$

and thus there exist $t_1 \in (a, c)$, $t_2 \in (d, b)$ such that $v'(t_1) = v'(t_2) = 0$. First, lat us suppose that

First, let us suppose that

 $v(t_0) \neq 0$ for some $t_0 \in (t_1, t_2)$.

Without loss of generality we may consider that $v(t_0) > 0$. Then there exist $t_*, t^* \in [t_1, t_2]$ such that

(4.6)
$$v(t) > 0$$
 for $t \in (t_*, t^*)$ and $v'(t_*) \ge 0$, $v'(t^*) \le 0$.

From (1.10) we get

$$v''(t) + \tilde{h}(t)v'(t) > 0$$
 for $t_* \leq t \leq t^*$, where $\tilde{h}(t) = h(t)\operatorname{sgn} v'(t)$,

and thus the inequality

(4.7)
$$(\exp\left(\int_a^t \tilde{h}(s) \, \mathrm{d}s\right) v'(t))' > 0 \quad \text{for} \quad t_* \leq t \leq t^*$$

is satisfied. Integrating (4.7) from t_* to t^* , we obtain, by (4.6), that

(4.8)
$$0 \ge \exp\left(\int_a^{t^*} \tilde{h}(s) \, \mathrm{d}s\right) v'(t^*) - \exp\left(\int_a^{t_*} \tilde{h}(s) \, \mathrm{d}s\right) v'(t_*) > 0$$

The contradiction (4.8) implies v(t) = 0 for $t_1 \leq t \leq t_2$.

From this, according to (4.5), we get

(4.9)
$$v(a) = v(c) = v(d) = v(b) = 0$$

Now, let us suppose that

$$v(t_0) > 0$$
 for some $t_0 \in (a, t_1) [t_0 \in (t_2, b)]$.

On the basis of (4.9) we can find $t_*, t^* \in [a, t_1] [\in [t_2, b]]$ such that the conditions (4.6) are fulfilled. Therefore we obtain the contradiction (4.8) in the same way as in the first part of this proof. Thus v(t) = 0 for $a \leq t \leq b$.

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