Czechoslovak Mathematical Journal

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Czechoslovak Mathematical Journal, Vol. 56 (2006), No. 4, 1243–1263

Persistent URL: http://dml.cz/dmlcz/128143

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Czechoslovak Mathematical Journal, 56 (131) (2006), 1243–1263

NODAL SOLUTIONS FOR A SECOND-ORDER m-POINT BOUNDARY VALUE PROBLEM

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(Received October 12, 2004)

Abstract. We study the existence of nodal solutions of the m-point boundary value problem

$$u'' + f(u) = 0, \quad 0 < t < 1,$$
$$u'(0) = 0, \quad u(1) = \sum_{i=1}^{m-2} \alpha_i u(\eta_i)$$

where $\eta_i \in \mathbb{Q}$ $(i = 1, 2, \ldots, m-2)$ with $0 < \eta_1 < \eta_2 < \ldots < \eta_{m-2} < 1$, and $\alpha_i \in \mathbb{R}$ $(i = 1, 2, \ldots, m-2)$ with $\alpha_i > 0$ and $0 < \sum_{i=1}^{m-2} \alpha_i < 1$. We give conditions on the ratio $f(s)/s$ at infinity and zero that guarantee the existence of nodal solutions. The proofs of the main results are based on bifurcation techniques.

Keywords: multiplicity results, eigenvalues, bifurcation methods, nodal zeros, multi-point boundary value problems

MSC 2000: 34B10, 34G20

1. Introduction

Recently, the existence and multiplicity of positive solutions of the m-point boundary value problem

$$u'' + h(t)f(u) = 0,$$
$$u'(0) = 0, \quad u(1) = \sum_{i=1}^{m-2} \alpha_i u(\eta_i)$$

Supported by the NSFC (No. 10271095), GG-110-10736-1003, NWNU-KJCXGC-212, the Foundation of Excellent Young Teacher of the Chinese Education Ministry, and the support of the ARC Centre of Excellence for Mathematics and Statistics of Complex Systems is gratefully acknowledged.

have also been studied by several authors, see Ma [4] and Webb [11] for some references. However research for existence of nodal solutions of multi-point boundary value problems has proceeded very slowly. To the best of our knowledge, no results on the existence of nodal solutions have been established for multi-point boundary value problems. The likely reason is that the *spectrum structure* of the linear problem

$$u'' + \lambda u = 0, \quad u \in D(L), \tag{1.1}$$

$$u'(0) = 0, \quad u(1) = \sum_{i=1}^{m-2} \alpha_i u(\eta_i) \tag{1.2}$$

is not clear.

It is the purpose of this paper to study the *spectrum structure* of (1.1), (1.2), and investigate the existence and multiplicity of nodal solutions of

$$u'' + f(u) = 0, \quad 0 < t < 1, \tag{1.3}$$

$$u'(0) = 0, \quad u(1) = \sum_{i=1}^{m-2} \alpha_i u(\eta_i). \tag{1.4}$$

We make the following assumptions:

(C0) $\eta_i = p_i/q_i \in \mathbb{Q} \cap (0,1)$ $(i = 1, \dots, m-2)$ with $p_i, q_i \in \mathbb{N}$ and $(p_i, q_i) = 1$;

(C1) $\alpha_i \in (0, \infty)$, $(i = 1, 2, \dots, m-2)$ with $0 < \sum_{i=1}^{m-2} \alpha_i < 1$;

(C2) $f \in C^1(\mathbb{R}, \mathbb{R})$ with $sf(s) > 0$ for $s \neq 0$, and $f_0, f_\infty \in (0, \infty)$ exist, where

$$f_0 = \lim_{s \to 0} \frac{f(s)}{s}, \quad f_\infty = \lim_{s \to \infty} \frac{f(s)}{s}.$$

Here $\mathbb{Q}$, $\mathbb{R}$, $\mathbb{N}$ are the sets of rational, real, and natural numbers, respectively.

We give conditions on the ratio $f(s)/s$ at infinity and zero that guarantee the existence of nodal solutions. The main tool we use is the bifurcations theory of Rabinowitz [7].

For the results on the existence and multiplicity of positive solutions and nodal solutions of second-order and higher-order two-point boundary value problems, see Ambrosetti and Hess [1], Erbe and Wang [3], Ma and Thompson [5], Naito and Tanaka [6], Rabinowitz [7], Ruf and Srikanth [9], Rynne [10] and the references therein. For the results on the existence of sign-changing solutions of elliptic problems and m-point boundary value problems for ordinary differential equations, see Castro, Drábek and Neuberger [2] and Xu [12], respectively.

For a set $D \subset \mathbb{R}$, we denote by $\#D$ the number of elements in D.

The rest of the paper is organized as follows: In Section 2, we define an auxiliary function $\Gamma(s)$ and prove some elementary properties of $\Gamma(s)$ which will be needed in the study of the spectrum of multi-point boundary value problems. Section 3 studies the linear eigenvalue problem (1.1), (1.2), and we will describe the distribution of $\{\lambda_n\}$. In Section 4, (1.1), (1.2) is reduced to an equivalent integral equation, and there we prove a result on the algebraic multiplicity of the eigenvalue of the corresponding integral operator. Finally in Section 5, we state and prove the main results.

2. Elementary properties of $\Gamma(s)$

Set

$$\Gamma(s) = \cos(s) - \sum_{i=1}^{m-2} \alpha_i \cos(\eta_i s). \tag{2.1}$$

Lemma 2.1. *Let* (C0) *hold. Then* $\Gamma(s)$ *is a periodic function.*

Proof. Let

$$\hat{q} = q_1 \dots q_{m-2}.$$

We show that $\Gamma(s)$ is a $2\hat{q}\pi$-periodic function. Using the facts that $\cos(s+2\pi) = \cos(s)$ and $\cos \eta_i(s + 2\pi q_i/p_i) = \cos(\eta_i s)$ and $\eta_i \hat{q} \in \mathbb{N}$, we conclude that

$$\begin{aligned}\Gamma(s + 2\hat{q}\pi) &= \cos(s + 2\hat{q}\pi) - \sum_{i=1}^{m-2} \alpha_i \cos(\eta_i(s + 2\hat{q}\pi)) \\ &= \cos(s) - \sum_{i=1}^{m-2} \alpha_i \cos(\eta_i s + 2\eta_i \hat{q}\pi)) \\ &= \cos(s) - \sum_{i=1}^{m-2} \alpha_i \cos(\eta_i s) = \Gamma(s).\end{aligned}$$

This completes the proof of the Lemma. □

Let

$$q^* = \min\{\hat{q} \in \mathbb{N} : \Gamma(s + 2\hat{q}\pi) = \Gamma(s),\ \forall\, s \in \mathbb{R}\}. \tag{2.2}$$

Then

$$q^* \leqslant q_1 \dots q_{m-2}. \tag{2.3}$$

Lemma 2.2. *Let* (C0) *and* (C1) *hold. Then*

$$\Gamma(s) = 0 \tag{2.4}$$

has a solution in $(0, \frac{\pi}{2})$.

P r o o f. Since

$$\Gamma(0) = \cos 0 - \sum_{i=1}^{m-2} \alpha_i \cos \eta_i 0 > 0$$

and

$$\Gamma\Big(\frac{\pi}{2}\Big) = 0 - \sum_{i=1}^{m-2} \alpha_i \cos \frac{\pi\eta_i}{2} < 0$$

we see that

$$\Gamma(\tau) = 0, \quad \text{for some } \tau \in \Big(0, \frac{\pi}{2}\Big).$$

This completes the proof of the lemma. □

Set

$$A := \Big\{s \colon\ s > 0,\ \cos s = \sum_{i=1}^{m-2} \alpha_i \cos \eta_i s\Big\}. \tag{2.5}$$

Lemma 2.3. *Let* (C0) *and* (C1) *hold. Then the set* A *is infinite.*

P r o o f. This is an immediate consequence of Lemma 2.1 and 2.2. □

Lemma 2.4. *Let* (C0) *and* (C1) *hold. Then there is no* $\{s_n\} \in A$ *with* $s_i \neq s_j$ $(i \neq j)$, *such that*

$$\lim_{n\to\infty} s_n = a, \quad \textit{for some } a \in \mathbb{R}.$$

P r o o f. Suppose on the contrary that there exists $\{s_n\} \subseteq A$ with $s_i \neq s_j$ $(i \neq j)$, such that

$$\lim_{n\to\infty} s_n = a, \quad \text{for some } a \in \mathbb{R}.$$

We may assume that

$$s_1 < s_2 < \ldots < s_n < \ldots < a.$$

By Rolle's Theorem, there exist $s_i^{(1)} \subset (s_i, s_{i+1})$ such that

$$\Gamma'(s_i^{(1)}) = 0$$

and consequently

$$\Gamma'(a) = \lim_{n\to\infty} \Gamma'(s_i^{(1)}) = 0.$$

Similarly we have that for each $n \in \mathbb{N}$

$$\Gamma^{(n)}(a) = 0.$$

Combining this with the Taylor Formula for Γ at $s = a$ and using the fact that

$$|\Gamma^{(n)}(s)| \leqslant 2, \quad s \in \mathbb{R}$$

we conclude that

$$\Gamma(s) \equiv 0, \quad s \in \mathbb{R}$$

which contradicts (2.1). This completes the proof of the lemma. □

Now we can arrange the elements of the set A as follows:

$$s_1 < s_2 < \ldots < s_n < \ldots. \tag{2.6}$$

Lemma 2.5. *Let* (C0) *and* (C1) *hold, and let*

$$s_1 < s_2 < \ldots < s_n < \ldots$$

be the sequence of the elements of A. Let

$$l = \#\{t\colon\ \Gamma(t) = 0,\ t \in (0, 2q^*\pi]\}. \tag{2.7}$$

Then for each $n = kl + j$ with $k \in \mathbb{N} \cup \{0\}$ and $j \in \{1, \ldots, l\}$

$$s_{kl+j} = 2kq^*\pi + s_j. \tag{2.8}$$

Proof. Lemma 2.4 yields that l is finite. (2.8) can be directly deduced from Lemma 2.1. □

Lemma 2.6. *Let* (C0) *and* (C1) *hold. Then*

$$s_1 < \frac{\pi}{2}.$$

Proof. This is an immediate consequence of Lemma 2.2. □

Lemma 2.7. *Let* (C0) *and* (C1) *hold. Then*

$$s_2 > \frac{\pi}{2}.$$

P r o o f. Suppose on the contrary that $0 < s_2 \leqslant \frac{1}{2}\pi$. Then $\Gamma(s_1) = \Gamma(s_2) = 0$ implies that

$$\Gamma'(\tau) = 0, \quad \text{for some } \tau \in (s_1, s_2). \tag{2.9}$$

However

$$\Gamma'(s) = -\sin s + \sum_{i=1}^{m-2} \alpha_i \eta_i \sin(\eta_i s) < 0, \quad s \in \Bigl(0, \frac{\pi}{2}\Bigr).$$

This contradicts (2.9). □

3. Linear eigenvalue problems

Lemma 3.1. *Let* (C0) *and* (C1) *hold. Let* q^* *and* l *be as in* (2.2) *and* (2.7), *respectively. Assume that the sequence of positive solutions of* $\Gamma(s) = 0$ *is*

$$s_1 < s_2 < \ldots < s_n < \ldots \tag{3.1}$$

Then

(1) *The sequence of positive eigenvalues of* (1.1), (1.2) *is exactly given by*

$$\lambda_n = s_n^2, \quad n = 1, 2, \ldots; \tag{3.2}$$

(2) *For each* $n \in \mathbb{R}$, *the eigenfunction corresponding to* λ_n *is*

$$\varphi_n(t) = \cos\bigl(\sqrt{\lambda_n}\, t\bigr); \tag{3.3}$$

(3) *For each* $n = kl + j$ *with* $k \in \mathbb{N}$ *and* $j \in \{1, \ldots, l\}$,

$$\sqrt{\lambda_{lk+j}} = 2kq^*\pi + \sqrt{\lambda_j}. \tag{3.4}$$

P r o o f. It is easy to check that $\lambda \in (0, \infty)$ is an eigenvalue of (1.1), (1.2) if and only if

$$\Gamma\bigl(\sqrt{\lambda}\bigr) = 0.$$

Hence the desired results follow from Lemmas 2.1–2.7. The proof is completed. □

Let

$$Z_n = \{t \in (0,1)\colon\ \cos\bigl(\sqrt{\lambda_n}\, t\bigr) = 0\} \tag{3.5}$$

and let

$$\mu_n := \#Z_n \tag{3.6}$$

which is the number of elements in Z_n.

Lemma 3.2. *Let* (C0) *and* (C1) *hold. Then for each* $k \in \mathbb{N}$,

$$\mu_{kl+1} < \mu_{kl+2}. \tag{3.7}$$

Proof. By (3.4), we only need to show that

$$\mu_1 < \mu_2. \tag{3.8}$$

Using Lemma 2.6 and 2.7, we conclude that $\mu_1 = 0$ and $\mu_2 \geqslant 1$.

Example 3.1. Let's consider the linear three-point problem

$$u'' + \lambda u = 0, \quad 0 < t < 1, \tag{3.9}$$

$$u'(0) = 0, \quad u(1) = \frac{1}{2} u\Bigl(\frac{1}{4}\Bigr). \tag{3.10}$$

It is easy to check that

$$\Gamma(s) = \cos s - \frac{1}{2}\cos\Bigl(\frac{s}{4}\Bigr)$$

is a 8π-periodic function, and consequently,

$$q^* = 4.$$

Moreover Γ has exactly eight zeros in $(0, 8\pi]$. They are

$$\begin{aligned} s_1 &\doteq 1.06752, & s_2 &\doteq 4.88453,\\ s_3 &\doteq 8.07192, & s_4 &\doteq 10.5429,\\ s_5 &\doteq 14.5898, & s_6 &\doteq 17.0608,\\ s_7 &\doteq 20.2482, & s_8 &\doteq 24.0652, \end{aligned}$$

and accordingly $l = 8$, and

$$\begin{aligned} \mu_1 &= 0, & \mu_2 &= 2, \\ \mu_3 &= 3, & \mu_4 &= 3, \\ \mu_5 &= 5, & \mu_6 &= 5, \\ \mu_7 &= 6, & \mu_8 &= 8. \end{aligned}$$

Clearly

$$\mu_1 < \mu_2 < \mu_3, \quad \mu_6 < \mu_7 < \mu_8. \tag{3.11}$$

Γ has exactly eight zeros in $(8\pi, 16\pi]$. They are

$$\begin{aligned} s_9 &\doteq 26.2003, & s_{10} &\doteq 30.0173, \\ s_{11} &\doteq 33.2047, & s_{12} &\doteq 35.6756, \\ s_{13} &\doteq 39.7225, & s_{14} &\doteq 42.1935, \\ s_{15} &\doteq 45.3809, & s_{16} &\doteq 49.1979. \end{aligned}$$

Example 3.2. Let's consider the linear three-point problem

$$u'' + \lambda u = 0, \quad 0 < t < 1, \tag{3.12}$$

$$u'(0) = 0, \quad u(1) = u(\eta) \tag{3.13}$$

where $\eta \in (0,1)$ is given. A simple computation yields that λ is a real eigenvalue of (1.1), (1.2) if and only if

$$\lambda \in \Big\{ \Big(\frac{2k\pi}{1+\eta}\Big)^2 \colon \ k = 0, 1, \ldots \Big\} \cup \Big\{ \Big(\frac{2k\pi}{1-\eta}\Big)^2 \colon \ k = 0, 1, \ldots \} \tag{3.14}$$

and the eigenfunction corresponding to λ_n is

$$\varphi_n(t) = \cos\big(\sqrt{\lambda_n}\, t\big).$$

If we take $\eta = \frac{1}{2}$, then

$\lambda_1 = 0^2$, $\varphi_1(t) = 1$ has no zero in $(0,1)$;
$\lambda_2 = \big(\frac{4}{3}\pi\big)^2$, $\varphi_2(t) = \cos \frac{4}{3}\pi t$ has 1 zero $\frac{3}{8}$ in $(0,1)$;
$\lambda_3 = \big(\frac{8}{3}\pi\big)^2$, $\varphi_3(t) = \cos \frac{8}{3}\pi t$ has 3 zeros $\frac{3}{16}, \frac{9}{16}, \frac{15}{16}$ in $(0,1)$;

$\lambda_4 = (4\pi)^2$, $\varphi_4(t) = \cos 4\pi t$ has 4 zeros $\frac{1}{8}, \frac{8}{3}, \frac{5}{8}, \frac{7}{8}$ in $(0,1)$;
$\lambda_5 = \left(\frac{16}{3}\pi\right)^2$, $\varphi_5(t) = \cos \frac{163}{\pi} t$ has 5 zeros $\frac{3}{32}, \frac{9}{32}, \frac{15}{32}, \frac{21}{32}, \frac{27}{32}$ in $(0,1)$;
$\lambda_6 = \left(\frac{20}{3}\pi\right)^2$, $\varphi_6(t) = \cos \frac{20}{3}\pi t$ has 7 zeros $\frac{3}{40}, \frac{9}{40}, \frac{15}{40}, \frac{21}{40}, \frac{27}{40}, \frac{33}{40}, \frac{39}{40}$ in $(0,1)$;
$\lambda_7 = (8\pi)^2$, $\varphi_7(t) = \cos(8\pi t)$ has 8 zeros $\frac{1}{16}, \frac{3}{16}, \frac{5}{16}, \frac{7}{16}, \frac{9}{16}, \frac{11}{16}, \frac{13}{16}, \frac{15}{16}$ in $(0,1)$;
$\lambda_8 = \left(\frac{28}{3}\pi\right)^2$, $\varphi_8(t) = \cos \frac{28}{3}\pi t$ has 9 zeros $\frac{3}{56}, \frac{9}{56}, \frac{15}{56}, \frac{21}{56}, \frac{27}{56}, \frac{33}{56}, \frac{39}{56}, \frac{45}{56}, \frac{51}{56}$ in $(0,1)$;
$\lambda_9 = \left(\frac{32}{3}\pi\right)^2$, $\varphi_9(t) = \cos \frac{32}{3}\pi t$ has 11 zeros $\frac{3}{64}, \frac{9}{64}, \frac{15}{64}, \frac{21}{64}, \frac{27}{64}, \frac{33}{64}, \frac{39}{64}, \frac{45}{64}, \frac{51}{64}, \frac{57}{64}, \frac{63}{64}$ in $(0,1)$;

. . . .

Clearly

(i) $q^* = 2$, $\Gamma(s) = \cos s - \cos \frac{1}{2}s$ is a 4π-periodic function which has 3 zeros 0, $\frac{4}{3}\pi$, $\frac{8}{3}\pi$ in $[0, 4\pi)$, and consequently $l = 3$;
(ii) $\mu_{3k+1} < \mu_{3k+2} < \mu_{3k+3}$ for each $k \in \mathbb{N} \cup \{0\}$;
(iii) $\sqrt{\lambda_{3k+j}} = 4k\pi + \sqrt{\lambda_j}$ for $j \in \{1,2,3\}$ and $k \in \mathbb{N} \cup \{0\}$.

Example 3.3. Let's consider the linear two-point problem

$$u'' + \lambda u = 0, \quad 0 < t < 1, \tag{3.15}$$

$$u'(0) = 0, \quad u(1) = 0. \tag{3.16}$$

It is well-known that $\lambda_n = ((n - \frac{1}{2})\pi)^2$, $n = 1, 2, \ldots$, and the corresponding eigenfunction $\varphi_n(s) = \cos(n - \frac{1}{2})\pi t$ has exactly $n-1$ simple zeros in (0,1). In this case,

(i) $\Gamma(s) = \cos s$ is a 2π-periodic function which has only 2 zeros in $[0, 2\pi)$, and consequently $l = 2$;
(ii) $\mu_{2k} < \mu_{2k+1} < \mu_{2k+2}$ for each $k \in \mathbb{N} \cup \{0\}$;
(iii) $\sqrt{\lambda_{2k+j}} = 2k\pi + \sqrt{\lambda_j}$ for $j \in \{1,2\}$ and $k \in \mathbb{N} \cup \{0\}$.

4. The algebraic multiplicity of the eigenvalue

Let $Y = C[0,1]$ with the norm

$$\|u\|_\infty = \max_{t \in [0,1]} |u(t)|.$$

Let $E = C^1[0,1]$ with the norm

$$\|u\| = \max_{t \in [0,1]} |u(t)| + \max_{t \in [0,1]} |u'(t)|.$$

Let $G(t,s)$ be the Green function for the second-order boundary value problem

$$-u''(t) = 0, \quad t \in (0,1), \tag{4.1}$$

$$u'(0) = u(1) = 0, \tag{4.2}$$

which is explicitly given by

$$G(t,s) = \begin{cases} 1-t, & 0 \leqslant s \leqslant t \leqslant 1, \\ 1-s, & 0 \leqslant t \leqslant s \leqslant 1. \end{cases} \tag{4.3}$$

Define $K\colon E \to E$ by

$$(Ku)(t) = \int_0^1 G(t,s)u(s)\,\mathrm{d}s + \frac{1}{1-\sum_{i=1}^{m-2} a_i} \sum_{i=1}^{m-2} a_i \int_0^1 G(\eta_i,s)u(s)\,\mathrm{d}s. \tag{4.4}$$

Set

$$H(t,s) = G(t,s) + \frac{\sum_{i=1}^{m-2} \alpha_i G(\eta_i,s)}{1-\sum_{i=1}^{m-2} \alpha_i \eta_i}, \tag{4.5}$$

then (4.4) can be rewritten as

$$(Ku)(t) = \int_0^1 H(t,s)u(s)\,\mathrm{d}s. \tag{4.6}$$

Lemma 4.1. *Let* (C0) *and* (C1) *hold. Then* (1.1), (1.2) *is equivalent to the operator equation*

$$u = \lambda K u. \tag{4.7}$$

Moreover $K\colon E \to E$ is completely continuous.

It follows from Lemma 4.1 that λ is a *characteristic value* of K if and only if λ is a eigenvalue of (1.1), (1.2). This together with Lemma 3.1 implies that K has a strictly increasing sequence of characteristic values $\lambda_n = s_n^2$, $n = 1, 2, \ldots$, each with *geometric multiplicity* one (the geometric multiplicity of the characteristic values λ_n is defined to be the dimension of the subspace $\ker(I_E - \lambda_n K)$). However to apply the global bifurcation results of [7] it is necessary that the characteristic values of K have odd *algebraic multiplicity*. (The *algebraic multiplicity* of the characteristic values λ_n is defined to be the dimension of the subspace $\bigcup_{r=1}^{\infty} (\ker(I_E - \lambda_n K))^r$. See [7, p. 490].)

Lemma 4.2. *Let* (C0) *and* (C1) *hold. Assume that the sequence of positive solutions of* $\Gamma(s)=0$ *is*

$$s_1 < s_2 < \ldots < s_n < \ldots. \tag{4.8}$$

Then the sequence of positive characteristic values of the operator K *is*

$$s_1^2 < s_2^2 < \ldots < s_n^2 < \ldots. \tag{4.9}$$

Moreover, the characteristic values s_n^2 *have algebraic multiplicity one, and the corresponding eigenfunction is*

$$\varphi_n(t) = \cos(s_n t). \tag{4.10}$$

Proof. We only need to show that

$$\ker(I - s_n^2 K) = \ker(I - s_n^2 K)^2.$$

Obviously, it is sufficient to show that

$$\ker(I - s_n^2 K)^2 \subseteq \ker(I - s_n^2 K).$$

For any $y \in \ker(I - s_n^2 K)^2$, $(I - s_n^2 K)y$ is the characteristic function of the linear operator K corresponding to the eigenvalue s_n^2 if $(I - \lambda_n K)y \neq \theta$. Then there exists a nonzero constant γ such that

$$(I - s_n^2 K)y = \gamma \cos s_n t, \quad t \in [0,1]. \tag{4.11}$$

By direct computation, we have

$$y''(t) + s_n^2 y = -s_n^2 \gamma \cos s_n t, \quad t \in [0,1], \tag{4.12}$$

$$y'(0) = 0, \quad y(1) = \sum_{i=1}^{m-2} \alpha_i y(\eta_i). \tag{4.13}$$

Since (C1) and the fact $y(1) = \sum\limits_{i=1}^{m-2} \alpha_i y(\eta_i)$ imply

$$\sum_{i=1}^{m-2} \alpha_i \min_{1\leqslant i\leqslant m-2} y(\eta_i) \leqslant \sum_{i=1}^{m-2} \alpha_i y(\eta_i) \leqslant \sum_{i=1}^{m-2} \alpha_i \max_{1\leqslant i\leqslant m-2} y(\eta_i),$$

we have from the fact that $y \in C[0,1]$ that there exists $\eta \in [\eta_1, \eta_{m-2}]$ such that

$$y(\eta) = \frac{\sum_{i=1}^{m-2} \alpha_i y(\eta_i)}{\sum_{i=1}^{m-2} \alpha_i}.$$

Set

$$\alpha = \sum_{i=1}^{m-2} \alpha_i; \tag{4.14}$$

then by (4.13), we get

$$y(1) = \alpha y(\eta). \tag{4.15}$$

Now (4.12), (4.13) yield

$$y''(t) + s_n^2 y = -s_n^2 \gamma \cos s_n t, \quad t \in [0,1], \tag{4.16}$$

$$y'(0) = 0, \quad y(1) = \alpha y(\eta). \tag{4.17}$$

It is easy to verify that the general solution of (4.16) is of the form

$$\begin{aligned} y(t) &= C_1 \cos s_n t + C_2 \sin s_n t \\ &\quad + \Big(\frac{-\gamma}{4} \cos 2s_n t\Big) \cos s_n t + \Big(-\frac{s_n \gamma}{2} t - \frac{\gamma}{4} \sin 2s_n t\Big) \sin s_n t. \end{aligned} \tag{4.18}$$

That is,

$$y(t) = C_1 \cos s_n t + C_2 \sin s_n t - \frac{\gamma}{4} \cos s_n t - \frac{s_n \gamma}{2} t \sin s_n t. \tag{4.19}$$

Applying the condition $y'(0) = 0$ and

$$\begin{aligned} y'(t) &= -s_n C_1 \sin s_n t + s_n C_2 \cos s_n t \\ &\quad + \frac{s_n \gamma}{4} \sin s_n t - \frac{s_n \gamma}{2} \sin s_n t - \frac{s_n^2 \gamma}{2} t \cos s_n t \end{aligned} \tag{4.20}$$

we obtain that $C_2 = 0$. This together with (4.19) implies that

$$y(1) = C_1 \cos s_n - \frac{\gamma}{4} \cos s_n - \frac{s_n \gamma}{2} \sin s_n \tag{4.21}$$

and

$$\alpha y(\eta) = \alpha C_1 \cos s_n \eta - \frac{\alpha \gamma}{4} \cos s_n \eta - \frac{s_n \gamma}{2} \alpha \eta \sin s_n \eta. \tag{4.22}$$

Since $y(1) = \alpha y(\eta)$ and

$$\cos s_n = \alpha \cos \eta s_n, \tag{4.23}$$

we have

$$\sin s_n = \alpha\eta \sin \eta s_n. \tag{4.24}$$

Combining this with (4.23), we conclude that

$$\cos^2 s_n = \frac{1-\alpha^2\eta^2}{1-\eta^2} > 1,$$

a contradiction. Therefore $(I - s_n^2 K)y = 0$, and consequently

$$\ker(I - s_n^2 K)^2 \subseteq \ker(I - s_n^2 K).$$

This completes the proof of the lemma. □

5. The main results

Assume that

(C3) $\lambda_l < \lambda_{l+1}$;

(C4) there exists $r \in \{2, \dots, l-1\}$ such that $\lambda_{r-1} < \lambda_r < \lambda_{r+1}$.

Remark 5.1. Combining (C3) with (3.4) and using Lemma 3.2, we conclude that

$$\lambda_{kl} < \lambda_{kl+1} < \lambda_{kl+2}, \quad k \in \mathbb{N}. \tag{5.1}$$

Remark 5.2. From (3.11), we know that (C4) holds for either $i_0 = 2$ or $i_0 = 7$.

Theorem 5.1. *Let* (C0), (C1), (C2) *and* (C3) *hold. Assume that either*

$$f_0 < \lambda_{kl+1} < f_\infty$$

or

$$f_\infty < \lambda_{kl+1} < f_0$$

for some $k \in \mathbb{N}$. *Then the problem* (1.3), (1.4) *has two solutions* u^+_{kl+1} *and* u^-_{kl+1}, u^+_{kl+1} *has exactly* μ_{kl+1} *zeros in* $(0,1)$ *and is positive near* $t = 0$, *and* u^-_{kl+1} *has exactly* μ_{kl+1} *zeros in* $(0,1)$ *and is negative near* $t = 0$.

Theorem 5.2. *Let* (C0), (C1), (C2) *and* (C3) *hold. Assume that either* (i) *or* (ii) *holds for some* $k \in \mathbb{N}$ *and* $j \in \{0\} \cup \mathbb{N}$*:*

(i) $f_0 < \lambda_{kl+1} < \ldots < \lambda_{(k+j)l+1} < f_\infty$;

(ii) $f_\infty < \lambda_{kl+1} < \ldots < \lambda_{(k+j)l+1} < f_0$.

Then the problem (1.3), (1.4) *has* $2(j+1)$ *solutions* $u^+_{(k+i)l+1}$, $u^-_{(k+i)l+1}$, $i = 0, \ldots, j$; $u^+_{(k+i)l+1}$ *has exactly* $\mu_{(k+i)l+1}$ *zeros in* $(0,1)$ *and is positive near* $t = 0$, *and* $u^-_{(k+i)l+1}$ *has exactly* $\mu_{(k+i)l+1}$ *zeros in* $(0,1)$ *and is negative near* $t = 0$.

Let $\zeta, \xi \in C(\mathbb{R})$ be such that

$$f(u) = f_0 u + \zeta(u), \quad f(u) = f_\infty u + \xi(u), \tag{5.2}$$

$$\lim_{|u| \to 0} \frac{\zeta(u)}{u} = 0, \quad \lim_{|u| \to \infty} \frac{\xi(u)}{u} = 0. \tag{5.3}$$

Let

$$\tilde{\xi}(u) = \max_{0 \leqslant |s| \leqslant u} |\xi(s)|; \tag{5.4}$$

then $\tilde{\xi}$ is nondecreasing and

$$\lim_{u \to \infty} \frac{\tilde{\xi}(u)}{u} = 0. \tag{5.5}$$

Let us consider

$$\begin{gathered} u'' + \lambda f_0 u + \lambda \zeta(u) = 0, \\ u'(0) = 0, \quad u(1) = \sum_{i=1}^{m-2} \alpha_i u(\eta_i) \end{gathered} \tag{5.6}$$

as a bifurcation problem from the trivial solution $u \equiv 0$.

In view of (4.6), Equation (5.6) can be converted to the equivalent equation

$$u(t) = \int_0^1 H(t,s)[\lambda f_0 u(s) + \lambda \zeta(u(s))] \, \mathrm{d}s. \tag{5.7}$$

Further we note that

$$\|K[\zeta(u(\cdot)]\| = o(\|u\|)$$

for u near 0 in E, since

$$\begin{aligned} \|K[\zeta(u(\cdot))]\| &= \max_{t \in [0,1]} \left| \int_0^1 H(t,s) \zeta(u(s)) \, \mathrm{d}s \right| + \max_{t \in [0,1]} \left| \int_0^1 H_t(t,s) \zeta(u(s)) \, \mathrm{d}s \right| \\ &\leqslant C \|\zeta(u(\cdot))\|_\infty. \end{aligned}$$

Let $\mathbb{E} = \mathbb{R} \times E$ with the product topology. Let S_k^+ denote the set of functions in E which have exactly $k-1$ interior nodal (i.e. nondegenerate) zeros in $(0,1)$ and are positive near $t=0$, and set $S_k^- = -S_k^+$, and $S_k = S_k^+ \cup S_k^-$. They are disjoint and open in E. Finally, let $\Phi_k^{\pm} = \mathbb{R} \times S_k^{\pm}$ and $\Phi_k = \mathbb{R} \times S_k$.

If (C3) holds, then we have from Remark 5.1 that for each $k \in \mathbb{N}$,

$$\mu_{lk} < \mu_{lk+1} < \mu_{lk+2}.$$

Thus the results of Rabinowitz [7] for (5.7) can be stated as follows: For each integer $k \geqslant 1$ and each $\nu \in \{+,-\}$, there exists a continuum of solutions $C_{kl+1}^{\nu} \subset \mathbb{R} \times E$ satisfying

$$C_{kl+1}^{\nu} \setminus \{(\lambda_{kl+1}/f_0, 0)\} \subseteq \Phi_{kl+r}^{\nu}$$

and joining $(\lambda_{kl+1}/f_0, 0)$ to infinity in Φ_{kl+1}^{ν}.

Remark 5.3. It is worth remarking that if (C3) holds, then for $p \in \{2, \ldots, l\}$ and $k \in \mathbb{N}$, there exists a connected set C_{kl+p}^{ν} of nontrivial solutions of (5.7) such that $C_{kl+p}^{\nu} \cup (\lambda_{kl+p}/f_0, 0)$ is closed and connected. However we give no information on the interesting question of which of the following cases will occur:
(i) C_{kl+p}^{ν} meets infinity in $\mathbb{R} \times E$;
(ii) $C_{kl+p}^{\nu} \cap C_{kl+p'}^{\nu'} \neq \emptyset$ for some $r' \in \{2, \ldots, l\}$ with $p' \neq p$ and $\nu' \in \{+,-\}$.

In fact, for the multi-point eigenvalue problem (1.1), (1.2), $\lambda_{kl+p} < \lambda_{kl+p'}$ does not imply

$$\mu_{kl+p} < \mu_{kl+p}.$$

Let us recall Example 3.1. In this example, $\lambda_3 < \lambda_4$. But $\mu_3 = \mu_4 = 3$. So we don't know if C_3^+ joins infinity or not.

P r o o f of Theorem 5.1. It is clear that any solution of (5.6) of the form $(1, u)$ yields a solutions u of (1.3), (1.4). We will show that C_{kl+1}^{ν} crosses the hyperplane $\{1\} \times E$ in $\mathbb{R} \times E$. To do this, it is enough to show that C_{kl+1}^{ν} joins $(\lambda_{kl+1}/f_0, 0)$ to $(\lambda_{kl+1}/f_\infty, \infty)$. Let $(r_n, y_n) \in C_{kl+1}^{\nu}$ satisfy

$$r_n + \|y_n\| \to \infty.$$

We note that $r_n > 0$ for all $n \in \mathbb{N}$ since $(0,0)$ is the only solution of (5.6) for $\lambda = 0$ and $C_{kl+1}^{\nu} \cap (\{0\} \times E) = \emptyset$.

Case 1. $f_0 < \lambda_{kl+1} < f_\infty$. In this case, we show that

$$\Big(\frac{\lambda_{kl+1}}{f_\infty}, \frac{\lambda_{kl+1}}{f_0}\Big) \subseteq \{\lambda \in \mathbb{R}\colon\ \exists (\lambda, u) \in C_{kl+1}^{\nu}\}$$

We divide the proof into two steps.

Step 1. We show that if there exists a constant number $M > 0$ such that

$$r_n \subset (0, M],$$

then C^{ν}_{kl+1} joins $(\lambda_{kl+1}/f_0, 0)$ to $(\lambda_{kl+1}/f_\infty, \infty)$.

In this case it follows that $\|y_n\| \to \infty$. We divide the equation

$$y_n'' + r_n f_\infty y_n + r_n \xi(y_n(t)) = 0 \tag{5.8}$$

by $\|y_n\|$ and set $\bar{y}_n = \frac{y_n}{\|y_n\|}$. Since $\bar{y}_n$ is bounded in $C^2[0,1]$, choosing a subsequence and relabelling if necessary, we see that $\bar{y}_n \to \bar{y}$ for some $\bar{y} \in E$ with $\|\bar{y}\| = 1$. Moreover, from (5.3) and the fact that $\tilde{\xi}$ is nondecreasing, we have

$$\lim_{n\to\infty} \frac{|\xi(y_n(t))|}{\|y_n\|} = 0 \tag{5.9}$$

since $|\xi(y_n(t))|/\|y_n\| \leqslant \tilde{\xi}(|y_n(t)|)/\|y_n\| \leqslant \tilde{\xi}(\|y_n\|_\infty)/\|y_n\| \leqslant \tilde{\xi}(\|y_n\|)/\|y_n\|$. Thus

$$\bar{y}(t) = \int_0^1 H(t,s)\bar{r} f_\infty \bar{y}(s)\, \mathrm{d}s$$

where $\bar{r} := \lim\limits_{n\to\infty} r_n$, again choosing a subsequence and relabelling if necessary. Thus

$$\begin{gathered} \bar{y}'' + \bar{r} f_\infty \bar{y} = 0, \\ \bar{y}'(0) = 0, \quad \bar{y}(1) = \sum_{i=1}^{m-2} \alpha_i \bar{y}(\eta_i). \end{gathered} \tag{5.10}$$

We claim that

$$\bar{y} \in S^{\nu}_{kl+1}. \tag{5.11}$$

Suppose on the contrary that $\bar{y} \notin S^{\nu}_{kl+1}$. Since $\bar{y} \neq 0$ is a solution of (5.10), all zeros of $\bar{y}$ in $[0,1]$ are non-degenerate. It follows that $\bar{y} \in S^{\iota}_h \neq S^{\nu}_{kl+1}$ for some $h \in \mathbb{N}$ and $\iota \in \{+,-\}$. By the openness of S^{ι}_h, we know that there exists a neighborhood $U(\bar{y}, \delta)$ such that

$$U(\bar{y}, \delta) \subset S^{\iota}_h$$

which contradicts the facts that $\bar{y}_n \to \bar{y}$ in E and $\bar{y}_n \in C^{\nu}_{kl+1}$. Therefore $\bar{y} \in S^{\nu}_{kl+1}$.

By Lemma 3.1 and 3.2, $\bar{r} f_\infty = \lambda_{kl+1}$, so that

$$\bar{r} = \frac{\lambda_{kl+1}}{f_\infty}.$$

Thus C^{ν}_{kl+1} joins $(\lambda_{kl+1}/f_0, 0)$ to $(\lambda_{kl+1}/f_\infty, \infty)$.

Step 2. We show that there exists a constant M such that $r_n \in (0, M]$, for all n.

Suppose there is no such M. Choosing a subsequence and relabelling if necessary, it follows that

$$\lim_{n\to\infty} r_n = \infty. \tag{5.12}$$

Let

$$\tau(1, n) < \tau(2, n) < \ldots < \tau(\mu_{kl+1} - 1, n)$$

denote the zeros of y_n in $(0, 1)$, and set

$$\tau(0, n) = 0, \quad \tau(\mu_{kl+1}, n) = 1$$

for convenience. Then there exists a subsequence $\{\tau(1, n_m)\} \subseteq \{\tau(1, n)\}$ such that

$$\lim_{m\to\infty} \tau(1, n_m) := \tau(1, \infty).$$

Clearly

$$\lim_{m\to\infty} \tau(0, n_m) := \tau(0, \infty) = 0.$$

We claim that

$$\tau(1, \infty) - \tau(0, \infty) = 0. \tag{5.13}$$

Suppose on the contrary that

$$\tau(0, \infty) < \tau(1, \infty). \tag{5.14}$$

Define a function $p\colon (0, \infty) \times \mathbb{R} \to \mathbb{R}$ by

$$p(r, u) := \begin{cases} r\dfrac{f(u)}{u}, & u \neq 0, \\ rf_0, & u = 0. \end{cases} \tag{5.15}$$

Then by (C2), there exist two positive numbers ϱ_1 and ϱ_2, such that

$$r\varrho_1 \leqslant r\frac{f(u)}{u} \leqslant r\varrho_2, \quad \text{for all } u \geqslant 0. \tag{5.16}$$

Using (5.14), (5.16), and the fact that $\lim\limits_{m\to\infty} r_{n_m} = \infty$, we conclude that there exists a closed interval $I_1 \subset (\tau(0, \infty), \tau(1, \infty))$ such that

$$\lim_{m\to\infty} p(r_{n_m}, y_{n_m}(t)) = \infty, \quad \text{uniformly for } t \in I_1.$$

It follows that the solution y_{n_m} of the equation

$$y''_{n_m}(t) = p(r_{n_m}, y_{n_m}(t))y_{n_m}(t)$$

must change sign on I_1. However, this contradicts the fact that for all m sufficiently large we have $I_1 \subset (\tau(0, n_m), \tau(1, n_m))$ and

$$\nu y_{n_m}(t) > 0, \quad t \in (\tau(0, n_m), \tau(1, n_m)).$$

Therefore, (5.13) holds.

Next, we work with $\{(\tau(1, n_m), \tau(2, n_m))\}$. It is easy to see that there is a subsequence $\{\tau(2, n_{m_j})\} \subseteq \{\tau(2, n_m)\}$, such that

$$\lim_{j\to\infty} \tau(2, n_{m_j}) := \tau(2, \infty).$$

Clearly

$$\lim_{j\to\infty} \tau(1, n_{m_j}) = \tau(1, \infty). \tag{5.17}$$

We claim that

$$\tau(2, \infty) - \tau(1, \infty) = 0. \tag{5.18}$$

Suppose on the contrary that $\tau(1, \infty) < \tau(2, \infty)$. Then from (5.15) and (5.16) and the fact that $\lim\limits_{j\to\infty} r_{n_{m_j}} = \infty$, we know that there exists a closed interval $I_2 \subset (\tau(0, \infty), \tau(1, \infty))$ such that

$$\lim_{j\to\infty} p(r_{n_{m_j}}, y_{n_{m_j}}) = \infty, \quad \text{uniformly for } t \in I_2.$$

This implies that the solution $y_{n_{m_j}}$ of the equation

$$y''_{n_{m_j}}(t) = p(r_{n_{m_j}}, y_{n_{m_j}}(t))y_{n_{m_j}}(t)$$

must change sign on I_2. However, this contradicts the fact that for all j sufficiently large we have $I_2 \subset (\tau(1, n_{m_j}), \tau(2, n_{m_j}))$ and

$$\nu y_{n_{m_j}}(t) < 0, \quad t \in (\tau(1, n_{m_j}), \tau(2, n_{m_j})).$$

This proves that (5.18) holds.

By a similar argument to that used to obtain (5.13) and (5.18), we can show that for each $s \in \{2, \ldots, \mu_{lk+1} - 1\}$

$$\tau(s+1, \infty) - \tau(s, \infty) = 0. \tag{5.19}$$

Taking a subsequence and relabelling it as $\{(r_n, y_n)\}$ if necessary, it follows that for each $s \in \{0, \ldots, \mu_{lk+1} - 1\}$

$$\lim_{n\to\infty} \big(\tau(s+1, n) - \tau(s, n)\big) = 0. \tag{5.20}$$

But this is impossible since

$$1 = \tau(\mu_{lk+1}, n) - \tau(0, n) = \sum_{s=0}^{\mu_{lk+1}-1} \big(\tau(s+1, n) - \tau(s, n)\big)$$

for all n.

Therefore

$$|r_n| \leqslant M$$

for some constant number $M > 0$, independent of $n \in \mathbb{N}$.

Case 2. $f_\infty < \lambda_{kl+1} < f_0$.

In this case, we have

$$\frac{\lambda_{kl+1}}{f_0} < 1 < \frac{\lambda_{kl+1}}{f_\infty}.$$

If $(r_n, y_n) \in C^\nu_{kl+1}$ is such that

$$\lim_{n\to\infty} (r_n + \|y_n\|) = \infty$$

and

$$\lim_{n\to\infty} r_n = \infty,$$

then

$$\Big(\frac{\lambda_{kl+1}}{f_0}, \frac{\lambda_{kl+1}}{f_\infty}\Big) \subseteq \{\lambda \in (0,\infty)\colon\ (\lambda, u) \in C^\nu_{kl+1}\}$$

and consequently

$$(\{1\} \times E) \cap C^\nu_{kl+1} \neq \emptyset.$$

Assume that there exists $M > 0$, such that for all $n \in \mathbb{N}$,

$$r_n \in (0, M].$$

Applying a similar argument to that used in Step 1 of Case 1, after taking a subsequence and relabelling, if necessary, it follows that

$$(r_n, y_n) \to \Big(\frac{\lambda_{kl+1}}{f_\infty}, \infty\Big), \quad n \to \infty.$$

Again C^ν_{kl+1} joins $(\lambda_{kl+1}/f_0, 0)$ to $(\lambda_{kl+1}/f_\infty, \infty)$ and the result follows. $\square$

P r o o f of Theorem 5.2. Repeating the arguments used in the proof of Theorem 1, we see that for each $\nu \in \{+, -\}$ and each $i \in \{0, 1, \dots, j\}$

$$C^\nu_{l(k+i)+1} \cap (\{1\} \times E) \neq \emptyset.$$

The result follows. This completes the proof of Theorem 5.2. $\square$

By using the similar method, we can establish the following results under the condition (C4).

Theorem 5.3. *Let* (C0), (C1), (C2) *and* (C4) *hold. Assume that either*

$$f_0 < \lambda_{kl+r} < f_\infty$$

or

$$f_\infty < \lambda_{kl+r} < f_0$$

for some $k \in \mathbb{N}$. *Then the problem* (1.3), (1.4) *has two solutions* u^+_{kl+r} *and* u^-_{kl+r}, u^+_{kl+1} *has exactly* μ_{kl+r} *zeros in* $(0,1)$ *and is positive near* $t = 0$, *and* u^-_{kl+r} *has exactly* μ_{kl+1} *zeros in* $(0,1)$ *and is negative near* $t = 0$.

Theorem 5.4. *Let* (C0), (C1), (C2) *and* (C4) *hold. Assume that either* (i) *or* (ii) *holds for some* $k \in \mathbb{N}$ *and* $j \in \{0\} \cup \mathbb{N}$:
(i) $f_0 < \lambda_{kl+r} < \ldots < \lambda_{(k+j)l+r} < f_\infty$;
(ii) $f_\infty < \lambda_{kl+r} < \ldots < \lambda_{(k+j)l+r} < f_0$.
Then the problem (1.3), (1.4) *has* $2(j+1)$ *solutions* $u^+_{(k+i)l+r}$, $u^-_{(k+i)l+r}$, $i = 0, \dots, j$, $u^+_{(k+i)l+r}$ *has exactly* $\mu_{(k+i)l+r}$ *zeros in* $(0,1)$ *and is positive near* $t = 0$, *and* $u^-_{(k+i)l+r}$ *has exactly* $\mu_{(k+i)l+r}$ *zeros in* $(0,1)$ *and is negative near* $t = 0$.

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