Double Positive Solutions of Three-Point Boundary Value Problems for *p*-Laplacian Difference Equations

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Abstract. In this paper, by means of double fixed-point theorem in a cone, the existence of double positive solutions of three-point boundary value problems for p-Laplacian difference equations is considered.

Keywords: Difference equation, p-Laplacian, boundary value problem, positive solution, double fixed-point theorem, cone

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1. Introduction

For notation, given a < b in Z, we employ intervals to denote discrete sets such as $[a, b] = \{a, a + 1, ..., b\}$, $[a, b) = \{a, a + 1, ..., b - 1\}$, $[a, \infty) = \{a, a + 1, ..., b\}$, etc. Let $N \ge 1$ be fixed. In this paper, we are concerned with the existence of positive solutions of the following *p*-Laplacian difference equation

$$\Delta[\phi_p(\Delta u(t-1))] + a(t)f(u(t)) = 0, \quad t \in [1, N+1],$$
(1)

satisfying the boundary conditions

$$u(0) - B_0(\Delta u(\eta)) = 0, \quad \Delta u(N+1) = 0,$$
 (2)

or

$$\Delta u(0) = 0, \quad u(N+2) + B_1(\Delta u(\eta)) = 0, \tag{3}$$

where $\phi_p(s)$ is a *p*-Laplacian operator, i.e., $\phi_p(s) = |s|^{p-2}s, p > 1$, $(\phi_p)^{-1} = \phi_q$, $\frac{1}{p} + \frac{1}{q} = 1$, $0 < \eta < N + 1$ and

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- (**H**₁) $f : \mathbb{R} \to \mathbb{R}^+$ is continuous (\mathbb{R}^+ denotes the nonnegative reals);
- $(\mathbf{H_2}) \ a(t)$ is a positive valued function defined on [0, N+2];
- (**H**₃) $B_0(v)$ and $B_1(v)$ are both continuous odd functions defined on \mathbb{R} and satisfies that there exist A, B > 0 such that $Bv \leq B_j(v) \leq Av$ for all $v \geq 0, j = 0, 1$.

We remark that by a solution u of (1), (2) (respectively (1), (3)), we mean $u : [0, N+2] \to \mathbb{R}$, u satisfies (1) on [1, N+1], and u satisfies the boundary conditions (2) (respectively (3)). If $\Delta^2 u(t-1) \leq 0$ for $t \in [1, N+1]$, then we say u(t) is concave on [0, N+2].

p-Laplacian problems with two-point, three-point and multi-point boundary conditions for ordinary differential equations and finite difference equations have been studied extensively, see [1, 4 - 6, 9 - 16] and references therein. In this paper, by using a new double fixed-point theorem due to Avery and Henderson [3] in a cone, we prove that there exist at least double positive solutions of (1), (2) (respectively (1), (3)). To this end, in Section 2 we provide some background material from the theory of cones in Banach spaces, and we then state the double fixed-point theorem. In Section 3 and Section 4, by defining an appropriate Banach space and cones, we impose the growth conditions on fwhich allow us to apply the double fixed-point theorem in obtaining existence of double positive solutions of (1), (2) (respectively (1), (3)). Our results are discrete analogues of the recent paper by Liu and Ge [11].

2. Preliminaries

In this section, we provide some background materials from the theory of cones in Banach spaces, and we then state the double fixed-point theorem for a cone preserving operator. The following definitions can be found in the book by Deimling [7] as well as in the book by Guo and Lakshmikantham [8].

Definition 1. Let *E* be a real Banach space. A nonempty, closed convex set $P \subset E$ is called a *cone*, if it satisfies the following two conditions:

- (i) $x \in P, \lambda \ge 0$ implies $\lambda x \in P$;
- (ii) $x, -x \in P$ implies x = 0.

Every cone $P \subset E$ induces an *ordering* in E given by

 $x \leq_P y$ if and only if $y - x \in P$.

Definition 2. Given a cone *P* in a real Banach space *E*, a functional $\psi : P \to R$ is said to be *increasing* on *P*, provided $\psi(x) \leq \psi(y)$ for all $x, y \in P$ with $x \leq_P y$.

Definition 3. Given a nonnegative continuous functional γ on a cone P of a real Banach space E, we define, for each d > 0, the *level* set

$$P(\gamma, d) = \{ x \in P \mid \gamma(x) < d \}.$$

The following double fixed-point theorem due to Avery and Henderson [3] will play an important role in the proof of our results. Applications of this fixed point theorem can be found in recent papers [2, 11, 12].

Theorem 1. Let P be a cone in a real Banach space E. Let α and γ be increasing, nonnegative, continuous functionals on P, and let θ be a nonnegative, continuous functional on P with $\theta(0) = 0$ such that for some c > 0 and M > 0,

$$\gamma(x) \le \theta(x) \le \alpha(x)$$
 and $||x|| \le M\gamma(x)$

for all $x \in \overline{P(\gamma, c)}$. Suppose there exist positive numbers a and b with a < b < c such that

$$\theta(\lambda x) \leq \lambda \theta(x) \quad for \ 0 \leq \lambda \leq 1 \ and \ x \in \partial P(\theta, b),$$

and

$$T:\overline{P(\gamma,c)}\to P$$

is a completely continuous operator such that

- (i) $\gamma(Tx) > c$ for all $x \in \partial P(\gamma, c)$
- (ii) $\theta(Tx) < b$ for all $x \in \partial P(\theta, b)$
- (iii) $P(\alpha, a) \neq \emptyset$ and $\alpha(Tx) > a$ for all $x \in \partial P(\alpha, a)$.

Then T has at least two fixed points x_1 and x_2 belonging to $\overline{P(\gamma,c)}$ such that

$$a < \alpha(x_1) \quad with \ \theta(x_1) < b$$

$$b < \theta(x_2) \quad with \ \gamma(x_2) < c.$$

3. Solutions of (1) and (2) in a cone

In this section, by defining an appropriate Banach space and cones, we impose the growth conditions on f which allow us to apply the double fixed-point theorem in establishing the existence of double positive solutions of (1), (2). We note that, from the nonegativity of a and f, a solution of (1), (2) is nonegative and concave on [0, N + 2].

Let

$$E = \{ u \mid u : [0, N+2] \to \mathbb{R} \},\$$

with norm $||u|| = \max_{t \in [0, N+2]} |u(t)|$, then $(E, ||\cdot||)$ is a Banach space. Define a cone $P \subset E$ by

$$P = \left\{ \begin{array}{l} u \in E \\ 0 & \text{on } [0, N+2], \text{ and } \Delta u(N+1) = 0 \end{array} \right\}.$$

Lemma 1. If $u \in P$, then

$$u(t) \ge \frac{t}{N+2} ||u||, \quad t \in [0, N+2],$$
(4)

where $||u|| = \max_{t \in [0, N+2]} |u(t)|.$

Proof. From the fact that u is concave on [0, N + 2], we see that $\Delta u(t)$ is decreasing. Thus $\Delta u(t) \geq \Delta u(N + 1) = 0$ for $t \in [0, N + 1]$ and u(t) is increasing on [0, N + 2], that is, $u(N + 2) \geq u(t) \geq u(0) \geq 0$ for $t \in [0, N + 2]$. So, $||u|| = \max_{t \in [0, N+2]} |u(t)| = u(N + 2)$.

Let

$$x(t) = u(t) - \frac{t}{N+2} ||u||, \quad t \in [0, N+2].$$
(5)

Then

$$\Delta^2 x(t-1) \le 0 \quad \text{for } t \in [1, N+1],$$
(6)

and

$$x(0) \ge 0, \quad x(N+2) = 0.$$
 (7)

From (6), (7) we get for $t \in [0, N+2]$

$$x(t) = \frac{N+2-t}{N+2} x(0) + \frac{t}{N+2} x(N+2) - \sum_{s=1}^{N+1} G(t,s) \triangle^2 x(s-1) \ge 0, \quad (8)$$

where

$$G(t,s) = \frac{1}{N+2} \begin{cases} s(N+2-t), & 1 \le s \le t \le N+2, \\ t(N+2-s), & 0 \le t \le s \le N+1. \end{cases}$$

From (5), (8) we obtain

$$u(t) \ge \frac{t}{N+2} ||u|| \text{ for } t \in [0, N+2].$$

The proof of Lemma 1 is complete.

Fix an integer l such that $0 < \eta < l < N + 2$, and define the increasing, nonnegative continuous functionals γ , θ , and α on P by

$$\begin{split} \gamma(u) &= \min_{\eta \leq t \leq l} u(t) = u(\eta) \\ \theta(u) &= \max_{0 \leq t \leq \eta} u(t) = u(\eta) \\ \alpha(u) &= \min_{l \leq t \leq N+2} u(t) = u(l). \end{split}$$

We see that $\gamma(u) = \theta(u) \leq \alpha(u)$ for each $u \in P$. In addition, for each $u \in P$, Lemma 1 implies $\gamma(u) = u(\eta) \geq \frac{\eta}{N+2} ||u||$. Thus,

$$||u|| \le \frac{N+2}{\eta}\gamma(u)$$
 for all $u \in P$.

We also see that $\theta(\lambda u) = \lambda \theta(u)$ for $\lambda \in [0, 1]$ and $u \in \partial P(\theta, b)$. For notational convenience, we denote μ , ξ and δ , by

$$\mu = (B+l)\phi_q \left(\sum_{i=l}^{N+1} a(i)\right)$$

$$\xi = A\phi_q \left(\sum_{i=\eta+1}^{N+1} a(i)\right) + \sum_{s=0}^{\eta-1} \phi_q \left(\sum_{i=s+1}^{N+1} a(i)\right)$$

$$\delta = (B+\eta)\phi_q \left(\sum_{i=\eta+1}^{N+1} a(i)\right).$$

We note that u(t) is a solution of (1) and (2), if and only if for $t \in [0, N+2]$

$$u(t) = B_0\left(\phi_q\left(\sum_{i=\eta+1}^{N+1} a(i)f(u(i))\right)\right) + \sum_{s=0}^{t-1} \phi_q\left(\sum_{i=s+1}^{N+1} a(i)f(u(i))\right).$$

Theorem 2. Assume that conditions (H_1) , (H_2) and (H_3) are satisfied. Let

$$0 < a < \frac{\mu}{\xi}b < \frac{\eta\mu}{(N+2)\xi}c,$$

and suppose that f satisfies the following conditions:

 $\begin{array}{ll} (\mathbf{C_1}) & f(w) > \phi_p(\frac{c}{\delta}) \mbox{ for } c \leq w \leq \frac{N+2}{\eta} c \\ (\mathbf{C_2}) & f(w) < \phi_p(\frac{b}{\xi}) \mbox{ for } 0 \leq w \leq \frac{N+2}{\eta} b \\ (\mathbf{C_3}) & f(w) > \phi_p(\frac{a}{\mu}) \mbox{ for } a \leq w \leq \frac{N+2}{l} a. \end{array}$

Then, there exists at least two solutions u_1 and u_2 of (1) and (2) such that

$$a < \alpha(u_1) \quad with \quad \theta(u_1) < b$$

$$b < \theta(u_2) \quad with \quad \gamma(u_2) < c.$$

Proof. Define a completely continuous summation operator $T: P \to E$ by

$$(Tu)(t) = B_0\left(\phi_q\left(\sum_{i=\eta+1}^{N+1} a(i)f(u(i))\right)\right) + \sum_{s=0}^{t-1} \phi_q\left(\sum_{i=s+1}^{N+1} a(i)f(u(i))\right)$$
(9)

for $u \in P$, $t \in [0, N + 2]$. We will seek fixed points of T in the cone P. For $t \in [0, N+2]$, it is easy to see that (Tu)(t) satisfies (1), (2). So each fixed point of T in the cone P is a positive solution of (1), (2).

We now prove that the conditions of Theorem 1 hold with respect to T. Let $u \in \partial P(\gamma, c)$, then $(Tu)(t) \ge 0$ for $t \in [0, N+2]$. In addition, $\Delta^2(Tu)(t) \le 0$ for $t \in [0, N]$, and $\Delta(Tu)(N+1) = 0$. This implies $Tu \in P$, and so $T : P(\gamma, c) \to P$.

To verify that (i) of Theorem 1 holds, we choose $u \in \partial P(\gamma, c)$. Then $\gamma(u) = \min_{\eta \leq t \leq l} u(t) = u(\eta) = c$. This implies $u(t) \geq c$, $\eta \leq t \leq N+2$. Recalling that $||u|| \leq \frac{N+2}{\eta}\gamma(u) = \frac{N+2}{\eta}c$, we have

$$c \le u(t) \le \frac{N+2}{\eta}c$$
 for $\eta \le t \le N+2$.

As a consequence of (C₁), $f(u(s)) > \phi_p\left(\frac{c}{\delta}\right)$ for $\eta \leq s \leq N+2$. Since $Tu \in P$, we have

$$\gamma(Tu) = (Tu)(\eta)$$

$$= B_0 \left(\phi_q \left(\sum_{i=\eta+1}^{N+1} a(i) f(u(i)) \right) \right) + \sum_{s=0}^{\eta-1} \phi_q \left(\sum_{i=s+1}^{N+1} a(i) f(u(i)) \right)$$

$$> (B+\eta) \phi_q \left(\sum_{i=\eta+1}^{N+1} a(i) \right) \cdot \frac{c}{\delta} = c.$$

Thus, (i) of Theorem 1 is satisfied.

Let $u \in \partial P(\theta, b)$. Then $\theta(u) = \max_{0 \le t \le \eta} u(t) = u(\eta) = b$. This implies $0 \le u(t) \le b, 0 \le t \le \eta$, and since $u \in P$, we have $b \le u(t) \le ||u|| = u(N+2)$ for $\eta \le t \le N+2$. Note that $||u|| \le \frac{N+2}{\eta}\gamma(u) = \frac{N+2}{\eta}\theta(u) = \frac{N+2}{\eta}b$. So,

$$0 \le u(t) \le \frac{N+2}{\eta}b \quad \text{for } 0 \le t \le N+2.$$

From (C₂) we have $f(u(s)) < \phi_p(\frac{b}{\xi})$ for $0 \le s \le N+2$, and so

$$\begin{aligned} \theta(Tu) &= (Tu)(\eta) \\ &= B_0 \left(\phi_q \bigg(\sum_{i=\eta+1}^{N+1} a(i) f(u(i)) \bigg) \bigg) + \sum_{s=0}^{\eta-1} \phi_q \bigg(\sum_{i=s+1}^{N+1} a(i) f(u(i)) \bigg) \\ &\leq A \phi_q \bigg(\sum_{i=\eta+1}^{N+1} a(i) f(u(i)) \bigg) + \sum_{s=0}^{\eta-1} \phi_q \bigg(\sum_{i=s+1}^{N+1} a(i) f(u(i)) \bigg) \\ &< \bigg(A \phi_q \bigg(\sum_{i=\eta+1}^{N+1} a(i) \bigg) + \sum_{s=0}^{\eta-1} \phi_q \bigg(\sum_{i=s+1}^{N+1} a(i) \bigg) \bigg) \cdot \frac{b}{\xi} = b. \end{aligned}$$

Thus, (ii) of Theorem 1 is satisfied.

We now prove that (iii) of Theorem 1 is also satisfied. We note that $u(t) = \frac{a}{2}$, $t \in [0, N+2]$, is a member of $P(\alpha, a)$ and $\alpha(u) = \frac{a}{2} < a$. So $P(\alpha, a) \neq \emptyset$.

Now, let $u \in \partial P(\alpha, a)$. Then $\alpha(u) = \min_{l \le t \le N+2} = u(l) = a$. Recalling that $||u|| \le \frac{N+2}{l}\gamma(u) \le \frac{N+2}{l}\alpha(u) = \frac{N+2}{l}a$, we have

$$a \le u(t) \le \frac{N+2}{l}a$$
 for $l \le t \le N+2$.

From assumption (C₃), we get $f(u(s)) > \phi_p\left(\frac{a}{\mu}\right)$ for $l \le s \le N+2$, and so

$$\begin{aligned} \alpha(Tu) &= (Tu)(l) \\ &= B_0 \left(\phi_q \bigg(\sum_{i=\eta+1}^{N+1} a(i) f(u(i)) \bigg) \bigg) + \sum_{s=0}^{l-1} \phi_q \bigg(\sum_{i=s+1}^{N+1} a(i) f(u(i)) \bigg) \\ &\geq B \phi_q \bigg(\sum_{i=\eta+1}^{N+1} a(i) f(u(i)) \bigg) + \sum_{s=0}^{l-1} \phi_q \bigg(\sum_{i=s+1}^{N+1} a(i) f(u(i)) \bigg) \\ &> (B+l) \phi_q \bigg(\sum_{i=l}^{N+1} a(i) \bigg) \cdot \frac{a}{\mu} = a. \end{aligned}$$

Therefore, Theorem 1 implies that T has at least two fixed points u_1 and u_2 , belonging to $\overline{P(\gamma, c)}$, which are positive solutions of (1) and (2) such that

$$a < \alpha(u_1)$$
 with $\theta(u_1) < b$
 $b < \theta(u_2)$ with $\gamma(u_2) < c$.

The proof of Theorem 2 is complete.

4. Solutions of (1) and (3) in a cone

In this section, we use the double fixed-point theorem to establish the existence of double positive solutions of (1), (3).

Consider the Banach space

 $E = \{ u \mid u : [0, N+2] \to R \},\$

with norm $||u|| = \max_{t \in [0, N+2]} |u(t)|$, and define a cone $P_1 \subset E$ by

Lemma 2. If $u \in P_1$, then

$$u(t) \ge \frac{N+2-t}{N+2} \|u\|, \quad t \in [0, N+2],$$
(10)

where $||u|| = \max_{t \in [0, N+2]} |u(t)|.$

Proof. From the fact that u is concave on [0, N + 2], we see that Δu is decreasing. Thus $\Delta u(t) \leq \Delta u(0) = 0$ for $t \in [0, N + 1]$ and u(t) is decreasing on [0, N + 2], that is, $u(0) \geq u(t) \geq u(N + 2) \geq 0$ for $t \in [0, N + 2]$. So, $||u|| = \max_{t \in [0, N+2]} |u(t)| = u(0)$.

Let

$$y(t) = u(t) - \frac{N+2-t}{N+2} ||u||, \quad t \in [0, N+2].$$
(11)

Then

$$\Delta^2 y(t-1) \le 0, \quad t \in [1, N+1], \tag{12}$$

and

$$y(0) = 0, \quad y(N+2) \ge 0.$$
 (13)

From (12), (13) we get

$$y(t) = \frac{N+2-t}{N+2}y(0) + \frac{t}{N+2}y(N+2) - \sum_{s=1}^{N+1}G(t,s)\triangle^2 y(s-1) \ge 0 \quad (14)$$

for $t \in [0, N+2]$, where

$$G(t,s) = \frac{1}{N+2} \begin{cases} s(N+2-t), & 1 \le s \le t \le N+2\\ t(N+2-s), & 0 \le t \le s \le N+1. \end{cases}$$

From (11), (14) we obtain

$$u(t) \ge \frac{N+2-t}{N+2} \|u\|, \quad t \in [0, N+2].$$

The proof of Lemma 2 is complete.

Fix an integer r such that $0 < r < \eta$, and define the increasing, nonnegative, continuous functionals γ , θ and α on P_1 by

$$\begin{split} \gamma(u) &= \min_{r \leq t \leq \eta} u(t) = u(\eta) \\ \theta(u) &= \max_{\eta \leq t \leq N+2} u(t) = u(\eta) \\ \alpha(u) &= \min_{0 \leq t \leq r} u(t) = u(r) \,. \end{split}$$

We see that, for each $u \in P_1$, $\gamma(u) = \theta(u) \le \alpha(u)$. In addition, for each $u \in P_1$, $\gamma(u) = u(\eta) \ge \frac{N+2-\eta}{N+2} ||u||$. Thus,

$$||u|| \le \frac{N+2}{N+2-\eta}\gamma(u), \quad u \in P_1.$$

We also see that $\theta(\lambda u) = \lambda \theta(u)$ for $\lambda \in [0, 1]$ and $u \in \partial P_1(\theta, b)$. Set

$$\mu_1 = (B + N + 2 - r)\phi_q \left(\sum_{i=1}^r a(i)\right)$$
$$\xi_1 = A\phi_q \left(\sum_{i=1}^\eta a(i)\right) + \sum_{s=\eta}^{N+1} \phi_q \left(\sum_{i=1}^s a(i)\right)$$
$$\delta_1 = (B + N + 2 - \eta)\phi_q \left(\sum_{i=1}^\eta a(i)\right).$$

We note that u(t) is a solution of (1) and (3), if and only if for $t \in [0, N+2]$

$$u(t) = B_1\left(\phi_q\left(\sum_{i=1}^{\eta} a(i)f(u(i))\right)\right) + \sum_{s=t}^{N+1} \phi_q\left(\sum_{i=1}^{s} a(i)f(u(i))\right).$$

In analogy to the existence results of the previous section, we have the following theorem for positive solutions of (1) and (3).

Theorem 3. Assume that conditions (H_1) , (H_2) and (H_3) are satisfied. Let

$$0 < a < \frac{\mu_1}{\xi_1}b < \frac{(N+2-\eta)\mu_1}{(N+2)\xi_1}c,$$

and suppose that f satisfies the following conditions

 $\begin{aligned} & (\mathbf{D_1}) \ f(w) > \phi_p(\frac{c}{\delta_1}) \ for \ c \leq w \leq \frac{N+2}{N+2-\eta}c \\ & (\mathbf{D_2}) \ f(w) < \phi_p(\frac{b}{\xi_1}) \ for \ 0 \leq w \leq \frac{N+2}{N+2-\eta}b \\ & (\mathbf{D_3}) \ f(w) > \phi_p(\frac{a}{\mu_1}) \ for \ a \leq w \leq \frac{N+2}{N+2-r}a. \end{aligned}$

Then, there exists at least two solutions of (1) and (3) such that

$$a < \alpha(u_1) \quad with \quad \theta(u_1) < b$$

$$b < \theta(u_2) \quad with \quad \gamma(u_2) < c.$$

5. Example

In this section, we present an example to explain our result. Consider the p-Laplacian difference equation

$$\Delta[\phi_p(\Delta u(t-1))] + f(u(t)) = 0, \quad t \in [1,99], \tag{15}$$

satisfying the boundary conditions

$$u(0) - 2 \Delta u(45) = 0, \quad \Delta u(99) = 0,$$
 (16)

where $p = \frac{3}{2}, q = 3, a(t) \equiv 1, A = B = 2, \eta = 45, N = 98$, and

$$f(u) = \begin{cases} 0.4, & 0 \le u \le \frac{1}{9} \cdot 10^6\\ 0.4 + \frac{9u - 10^6}{8 \cdot 10^5}, & \frac{1}{9} \cdot 10^6 \le u \le 2 \cdot 10^5\\ 1.4, & u \ge 2 \cdot 10^5. \end{cases}$$

Then, the system (15), (16) has at least two positive solutions.

Proof. Choose $a = 10^4, b = 5 \cdot 10^4, c = 2 \cdot 10^5$ and l = 50. Then

$$\mu = 52\phi_3\left(\sum_{i=50}^{99} a(i)\right) = 130000$$

$$\xi = 2\phi_3\left(\sum_{i=46}^{99} a(i)\right) + \sum_{s=0}^{44} \phi_3\left(\sum_{i=s+1}^{99} a(i)\right) = 280227$$

$$\delta = 47\phi_3\left(\sum_{i=46}^{99} a(i)\right) = 137052.$$

It is easy to see that $0 < a < \frac{\mu}{\xi} b < \frac{\eta \mu}{(N+2)\xi} c\,,$ and f satisfies

$$f(w) > \phi_p\left(\frac{c}{\delta}\right) = \sqrt{\frac{2 \cdot 10^5}{137052}} \approx 1.208 \quad \text{for } 2 \cdot 10^5 \le w \le \frac{4}{9} \cdot 10^6$$

$$f(w) < \phi_p\left(\frac{b}{\xi}\right) = \sqrt{\frac{5 \cdot 10^5}{280227}} \approx 0.422 \quad \text{for } 0 \le w \le \frac{1}{9} \cdot 10^6$$

$$f(w) > \phi_p\left(\frac{a}{\mu}\right) = \sqrt{\frac{10^4}{130000}} \approx 0.277 \quad \text{for } 10^4 \le w \le 2 \cdot 10^4.$$

Therefore by Theorem 2, the problem (15), (16) has at least two positive solutions u_1 , u_2 satisfying

$$10^{4} < \min_{t \in [50,100]} u_{1}(t) \quad \text{with} \quad \max_{t \in [0,45]} u_{1}(t) < 5 \cdot 10^{4}$$
$$5 \cdot 10^{4} < \max_{t \in [0,45]} u_{2}(t) \quad \text{with} \quad \min_{t \in [45,50]} u_{2}(t) < 2 \cdot 10^{5}.$$

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