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ON A CLASS OF FUNCTIONAL BOUNDARY VALUE PROBLEMS
FOR SECOND-ORDER FUNCTIONAL DIFFERENTIAL EQUATIONS
WITH PARAMETER

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In this paper sufficient conditions concerning only operators Q , F are given for the functional differential equation

$$y''(t) - Q[y, y'](t) \cdot y(t) = F[y, y', \mu](t)$$

depending on the parameter μ to admit, for a suitable value of μ , a solution y satisfying functional boundary conditions

$$\alpha_1(y(t_1) - y(t)|J_1) = 0, \quad y(t_2) = 0, \quad \alpha_2(y(t_3) - y(t)|J_2) = 0,$$

where $-\infty < t_1 < t_2 < t_3 < \infty$, α_i are continuous functionals and $y(t)|J_i$ denotes the restriction of y to $J_i = \langle t_i, t_{i+1} \rangle$ ($i = 1, 2$). Next, sufficient conditions are given under which the above equation has, for a suitable value of the parameter μ , a bounded solution y on the halfline (t_1, ∞) and $\alpha_1(y(t_1) - y(t)|J_1) = 0$, $y(t_2) = 0$.

1. INTRODUCTION

Let $-\infty < t_1 < t_2 < t_3 < \infty$, $-\infty < a < b < \infty$, $J = \langle t_1, t_3 \rangle$, $J_1 = \langle t_1, t_2 \rangle$, $J_2 = \langle t_2, t_3 \rangle$, $I = \langle a, b \rangle$ and X (X_1 ; X_2) be the Banach space of the C^0 -functions on J (J_1 ; J_2) with the norm $\|y\| = \max\{|y(t)|; t \in J\}$ ($\|y\|_1 = \max\{|y(t)|; t \in J_1\}$; $\|y\|_2 = \max\{|y(t)|; t \in J_2\}$). Consider the functional differential equation

$$(1) \quad y''(t) - Q[y, y'](t) \cdot y(t) = F[y, y', \mu](t),$$

depending on a parameter μ . Here $Q: X \times X \rightarrow X$, $F: X \times X \times I \rightarrow X$ are continuous operators, $Q[y, z](t) > 0$ on J for all $[y, z] \in X \times X$.

Let $\alpha_i: X_i \rightarrow R$ ($i = 1, 2$) be continuous increasing (i.e. $\alpha_i(x) < \alpha_i(y)$ for all $x, y \in X_i$, $x(t) < y(t)$ for $t \in J_i - \{t_{2i-1}\}$, $x(t_{2i-1}) = y(t_{2i-1}) = 0$) functionals, $\alpha_i(0) = 0$. The purpose of this paper is to obtain using the Schauder linearization technique and the Schauder fixed point theorem, sufficient conditions imposed on the operators Q, F under which equation (1) admits, for a suitable value of the parameter μ , a solution y satisfying the functional boundary conditions

$$(2) \quad \alpha_1(y(t_1) - y(t)|J_1) = 0, \quad y(t_2) = 0, \quad \alpha_2(y(t_3) - y(t)|J_2) = 0,$$

where $y(t)|J_i$ ($i = 1, 2$) denotes the restriction of y to the interval J_i .

In Section 4, we use BVP (1)–(2) to consider bounded solutions of (1) on the halfline (t_1, ∞) satisfying the functional boundary conditions

$$\alpha_1(y(t_1) - y(t)|J_1) = 0, \quad y(t_2) = 0.$$

The paper generalizes the author's results in [1]–[3] and, in a special case, also his results in [4]. In [1] the existence of solutions of (1) satisfying for example the boundary conditions $y(t_1) - y(t_2) = y(t_3) = y(t_4) - y(t_5) = 0$ ($-\infty < t_1 < t_2 < t_3 < t_4 < t_5 < \infty$) was studied.

In [2] sufficient conditions for the existence (and uniqueness) of solutions of the differential equation

$$(3) \quad y'' - q(t)y = f(t, y, y', \mu)$$

satisfying the boundary conditions

$$(4) \quad y(t_1) = y(t_2) = y(t_3) = 0$$

($-\infty < t_1 < t_2 < t_3 < \infty$) was established.

In [4] the author considered the functional differential equation

$$y''(t) - q(t)y(t) = f(t, y(t), y(h_0(t)), y'(t), y'(h_1(t)), \mu)$$

with boundary conditions

$$\sum_{i=1}^m \alpha_i y(t_i) = 0, \quad y(c) = 0, \quad \sum_{j=1}^n \beta_j y(x_j) = 0$$

($\alpha_i > 0, \beta_j > 0$ constants, $a = t_1 < \dots < t_m < c < x_n < \dots < x_1 = b$).

In [3]—among other—sufficient conditions for the boundedness of solutions of (3) on a halfline (t_1, ∞) satisfying the boundary conditions $y(t_1) = y(t_2) = 0$ ($t_2 > t_1$) were obtained.

A functional boundary value problem depending on one parameter was studied also in [5]. In this paper the retarded functional differential equation

$$y'' - q(t)y = f(t, y_t, \mu)$$

with boundary conditions (4) was considered.

2. NOTATION, LEMMAS

Let $\varphi \in C^1(J)$ and let u_φ, v_φ be the solutions of the differential equation

$$(5) \quad y'' = Q[\varphi, \varphi'](t)y,$$

$u_\varphi(t_2) = 0, u'_\varphi(t_2) = 1, v_\varphi(t_2) = 1, v'_\varphi(t_2) = 0$. For $(t, s) \in J \times J$ define $r(t, s; \varphi)$ and $r'_1(t, s; \varphi)$ by

$$\begin{aligned} r(t, s; \varphi) &= u_\varphi(t)v_\varphi(s) - u_\varphi(s)v_\varphi(t) \quad (= -r(s, t; \varphi)), \\ r'_1(t, s; \varphi) &= u'_\varphi(t)v_\varphi(s) - u_\varphi(s)v'_\varphi(t) \quad (= \frac{\partial}{\partial t}r(t, s; \varphi)). \end{aligned}$$

Then $r(t, s; \varphi) > 0$ for all $t_1 \leq s < t \leq t_3$, $r(t, s; \varphi) < 0$ for all $t_1 \leq t < s \leq t_3$, $r'_1(t, s; \varphi) > 1$ for all $(t, s) \in J \times J$ and $t \neq s$, $r'_1(t, t; \varphi) = 1$ for all $t \in J$ (for the proof, see e.g. [2]).

Lemma 1. Assume $\varphi \in C^1(J)$, $h \in C^0(J \times I)$, $h(t, \cdot)$ is increasing on I for each fixed $t \in J$ and

$$(6) \quad h(t, a)h(t, b) \leq 0 \quad \text{for all } t \in J.$$

Then there is a unique $\mu_0 \in I$ such that the differential equation

$$(7) \quad y'' = Q[\varphi, \varphi'](t)y + h(t, \mu)$$

with $\mu = \mu_0$ admits a solution y satisfying (2). Moreover, this solution y is unique.

Proof. The function $y(t; \mu, c)$ defined on $J \times I \times R$ by

$$y(t; \mu, c) = c u_\varphi(t) + \int_{t_2}^t r(t, s; \varphi)h(s, \mu) ds$$

is the general solution of (7) vanishing at the point $t = t_2$. Since

$$\begin{aligned} y(t_1; \mu, c) - y(t; \mu, c) &= c(u_\varphi(t_1) - u_\varphi(t)) + \\ &+ \int_{t_2}^t [r(t_1, s; \varphi) - r(t, s; \varphi)] h(s, \mu) ds + \int_t^{t_1} r(t_1, s; \varphi) h(s, \mu) ds, \\ y(t_3; \mu, c) - y(t; \mu, c) &= c(u_\varphi(t_3) - u_\varphi(t)) + \\ &+ \int_{t_2}^t [r(t_3, s; \varphi) - r(t, s; \varphi)] h(s, \mu) ds + \int_t^{t_3} r(t_3, s; \varphi) h(s, \mu) ds \end{aligned}$$

and $u_\varphi(t_1) - u_\varphi(t) < 0$ on (t_1, t_3) , $u_\varphi(t_3) - u_\varphi(t) > 0$ on (t_1, t_3) , $r(t_1, s; \varphi) - r(t, s; \varphi) = r'_1(\xi, s; \varphi)(t_1 - t) < 0$ for $(t, s) \in J \times J$, $t \neq t_1$ (where ξ lies between t_1 and t), $r(t_3, s; \varphi) - r(t, s; \varphi) = r'_1(\eta, s; \varphi)(t_3 - t) > 0$ for $(t, s) \in J \times J$, $t \neq t_3$ (where η lies between t_3 and t), we see that the functions $p_i: I \times R \rightarrow R$, $p_i(\mu, c) = \alpha_i(y(t_{2i-1}; \mu, c) - y(t; \mu, c)|J_i)$ ($i = 1, 2$) are continuous on $I \times R$, $p_i(\cdot, c)$ are increasing on I for each fixed $c \in R$, $p_1(\mu, \cdot)$ ($p_2(\mu, \cdot)$) is decreasing (increasing) on R for each fixed $\mu \in I$. Finally, one can check that $\lim_{c \rightarrow -\infty} p_1(\mu, c) > 0$, $\lim_{c \rightarrow \infty} p_1(\mu, c) < 0$, $\lim_{c \rightarrow -\infty} p_2(\mu, c) < 0$, $\lim_{c \rightarrow \infty} p_2(\mu, c) > 0$ for each fixed $\mu \in I$. Hence there are unique functions $c_i: I \rightarrow R$ ($i = 1, 2$) such that

$$p_i(\mu, c_i(\mu)) = 0 \quad \text{for all } \mu \in I \text{ and } i = 1, 2,$$

and $c_1(\mu)$ ($c_2(\mu)$) is increasing (decreasing) on I .

To prove that c_i ($i = 1, 2$) are continuous functions on I we suppose there are sequences $\{\mu'_n\}$, $\{\mu''_n\}$ from I such that $\lim_{n \rightarrow \infty} \mu'_n = \lim_{n \rightarrow \infty} \mu''_n = \mu_0$ and $\lim_{n \rightarrow \infty} c_i(\mu'_n) = \lambda_1$, $\lim_{n \rightarrow \infty} c_i(\mu''_n) = \lambda_2$, $\lambda_1 < \lambda_2$, for some $i \in \{1, 2\}$. Then $0 = \lim_{n \rightarrow \infty} p_i(\mu'_n, c_i(\mu'_n)) = p_i(\mu_0, \lambda_1)$, $0 = \lim_{n \rightarrow \infty} p_i(\mu''_n, c_i(\mu''_n)) = p_i(\mu_0, \lambda_2)$, which is a contradiction to $p_i(\mu_0, \lambda_1) \neq p_i(\mu_0, \lambda_2)$.

It remains to prove the existence of a unique $\mu_0 \in I$ such that $c_1(\mu_0) = c_2(\mu_0)$. Since $h(t, a) \leq 0$, $h(t, b) \geq 0$ on J (cf. (6)) we have $y(t_1; a, 0) - y(t; a, 0) \leq 0$, $y(t_1; b, 0) - y(t; b, 0) \geq 0$ for $t \in (t_1, t_2)$, $y(t_3; a, 0) - y(t; a, 0) \leq 0$, $y(t_3; b, 0) - y(t; b, 0) \geq 0$ for $t \in (t_2, t_3)$, and then $p_i(a, 0) \leq 0$, $p_i(b, 0) \geq 0$ ($i = 1, 2$). Using the fact that $p_1(a, \cdot)$, $p_1(b, \cdot)$ ($p_2(a, \cdot)$, $p_2(b, \cdot)$) are decreasing (increasing) on R and $p_i(a, c_i(a)) = 0$, $p_i(b, c_i(b)) = 0$ ($i = 1, 2$), we get $c_1(a) \leq 0$, $c_1(b) \geq 0$, $c_2(a) \geq 0$, $c_2(b) \leq 0$, therefore $c_1(a) - c_2(a) \leq 0$, $c_1(b) - c_2(b) \geq 0$. Since $c_1(\mu) - c_2(\mu)$ is continuous increasing on I , the equation $c_1(\mu) - c_2(\mu) = 0$ has a unique solution on I . \square

Next, we will suppose that there exist positive constants r_0, r_1 such that the operators Q, F satisfy the following assumptions:

- (H₁) $|F[y, y', \mu](t)| \leq r_0 \cdot Q[y, y'](t)$ for all $t \in J$ and $[y, y', \mu] \in D \times I$,
 where $D = \{[y, y']; y \in C^1(J), \|y^{(i)}\| \leq r_i \text{ for } i = 0, 1\}$;
- (H₂) $F[y, y', \mu_1](t) < F[y, y', \mu_2](t)$ for all $t \in J$
 and $[y, y'] \in D, \mu_1, \mu_2 \in I, \mu_1 < \mu_2$;
- (H₃) $F[y, y', a](t) \cdot F[y, y', b](t) \leq 0$ for all $t \in J$ and $[y, y'] \in D$;
- (H₄) $\min\{(A + r_0 B)\tau, 2\sqrt{r_0}\sqrt{A + r_0 B}\} \leq r_1$,
 where $A = \sup\{\|F[y, y', \mu]\|; [y, y', \mu] \in D \times I\}$,
 $B = \sup\{\|Q[y, y']\|; [y, y'] \in D\}$, $\tau = \max\{t_2 - t_1, t_3 - t_2\}$.

Lemma 2. *Let assumptions (H₁)–(H₄) be fulfilled for positive constants r_0, r_1 and let $\varphi \in C^1(J), \|\varphi^{(i)}\| \leq r_i$ ($i = 0, 1$). Then there exists a unique $\mu_0 \in I$ such that the equation*

$$(8) \quad y'' = Q[\varphi, \varphi'](t)y + F[\varphi, \varphi', \mu](t)$$

with $\mu = \mu_0$ admits a (then unique) solution y satisfying (2) and, moreover,

$$(9) \quad \|y^{(i)}\| \leq r_i \quad \text{for } i = 0, 1.$$

Proof. Setting $h(t, \mu) = F[\varphi, \varphi', \mu](t)$ for $(t, \mu) \in J \times I$, the function h fulfils the assumptions of Lemma 1 and hence there is a unique $\mu_0 \in I$ such that equation (8) with $\mu = \mu_0$ admits a (then unique) solution y satisfying (2).

Now we prove $\|y\| \leq r_0$. Let $|y(\xi)| = \|y\| > r_0$ for some $\xi \in J$. If $\xi \in (t_1, t_3)$ then the function $y \cdot \text{sign } y(\xi)$ has a local maximum at the point $t = \xi$, which contradicts $y''(\xi) \cdot \text{sign } y(\xi) > 0$. The last inequality follows from assumption (H₁). Hence $\xi \in \{t_1, t_3\}$. If $\xi = t_1$ ($\xi = t_3$) then due to $y(t_2) = 0$ and assumption (H₁) we have $(y(t_1) - y(t)) \text{sign } y(t_1) > 0$ for all $t \in (t_1, t_2)$ ($(y(t_3) - y(t)) \cdot \text{sign } y(t_3) > 0$ for all $t \in (t_2, t_3)$), which contradicts $\alpha_1(y(t_1) - y(t)|_{J_1}) = 0$ ($\alpha_2(y(t_3) - y(t)|_{J_2}) = 0$). Thus $\|y\| \leq r_0$.

Since $\alpha_i(y(t_{2i-1}) - y(t)|_{J_i}) = 0$, α_i are increasing functionals and $\alpha_i(0) = 0$ ($i = 1, 2$), there exist $\xi_1 \in (t_1, t_2)$, $\xi_2 \in (t_2, t_3)$ such that $y(t_{2i-1}) - y(\xi_i) = 0$ and therefore $y'(\eta_i) = 0$ for some $\eta_1 \in (t_1, \xi_1)$, $\eta_2 \in (\xi_2, t_3)$. For the next part of the proof of the inequality $\|y'\| \leq r_1$ see e.g. [2] and [4]. \square

3. EXISTENCE THEOREM

Theorem 1. *Assume assumptions (H₁)–(H₄) are fulfilled for positive constants r_0 and r_1 . Then there exists $\mu_0 \in I$ such that equation (1) with $\mu = \mu_0$ admits a solution y satisfying (2) and (9).*

Proof. Let Y be the Banach space of the C^1 -functions on J with the norm $\|y\|_Y = \|y\| + \|y'\|$ for $y \in Y$ and $K = \{y; y \in Y, \|y^{(i)}\| \leq r_i \text{ for } i = 0, 1\}$. K is a bounded convex closed subset of Y . Let $\varphi \in K$. By Lemma 2 there is a unique $\mu_0 \in I$ such that equation (8) with $\mu = \mu_0$ admits a (then unique) solution y satisfying (2) and $y \in K$. Setting $T(\varphi) = y$ we obtain an operator $T: K \rightarrow K$. To prove Theorem 1 it is sufficient to show that T has a fixed point.

First we prove that T is a continuous operator. Let $\{y_n\} \subset K$ be a convergent sequence, $\lim_{n \rightarrow \infty} y_n = y$ and let $z_n = T(y_n)$, $z = T(y)$. Then there are sequences $\{\mu_n\} \subset I$, $\{c_n\} \subset R$ and $\mu_0 \in I$, $c_0 \in R$ such that we have (see the proof of Lemma 1)

$$z_n(t) = c_n u_{y_n}(t) + \int_{t_2}^t r(t, s; y_n) F[y_n, y'_n, \mu_n](s) ds \text{ for all } t \in J \text{ and } n \in N,$$

$$z(t) = c_0 u_y(t) + \int_{t_2}^t r(t, s; y) F[y, y', \mu_0](s) ds \text{ for all } t \in J,$$

and

$$\alpha_1(z_n(t_1) - z_n(t)|J_1) = 0, \quad z_n(t_2) = 0, \quad \alpha_2(z_n(t_3) - z_n(t)|J_2) = 0 \text{ for all } n \in N,$$

$$\alpha_1(z(t_1) - z(t)|J_1) = 0, \quad z(t_2) = 0, \quad \alpha_2(z(t_3) - z(t)|J_2) = 0.$$

The sequence $\{c_n\}$ is bounded since $\lim_{n \rightarrow \infty} y_n = y$ and $\|z_n\| \leq r_0$ for all $n \in N$. If $\{c_n\}$ is not convergent there are convergent subsequences $\{c_{k_n}\}$, $\{c_{r_n}\}$ and convergent subsequences $\{\mu_{k_n}\}$, $\{\mu_{r_n}\}$ of $\{\mu_n\}$ such that $\lim_{n \rightarrow \infty} c_{k_n} = c^{(1)}$, $\lim_{n \rightarrow \infty} c_{r_n} = c^{(2)}$, $\lim_{n \rightarrow \infty} \mu_{k_n} = \mu^{(1)}$, $\lim_{n \rightarrow \infty} \mu_{r_n} = \mu^{(2)}$, $c^{(1)} < c^{(2)}$ and $\mu^{(1)}, \mu^{(2)}$ are either equal or not. Then

$$(k_1(t) :=) \lim_{n \rightarrow \infty} z_{k_n}(t) = c^{(1)} u_y(t) + \int_{t_2}^t r(t, s; y), F[y, y', \mu^{(1)}](s) ds,$$

$$(k_2(t) :=) \lim_{n \rightarrow \infty} z_{r_n}(t) = c^{(2)} u_y(t) + \int_{t_2}^t r(t, s; y) F[y, y', \mu^{(2)}](s) ds$$

uniformly on J and

$$(10) \quad \alpha_1(k_i(t_1) - k_i(t)|J_1) = 0, \quad k_i(t_2) = 0,$$

$$\alpha_2(k_i(t_3) - k_i(t)|J_2) = 0 \quad \text{for } i = 1, 2.$$

The equalities ($i = 1, 2$)

$$\begin{aligned}
 k_i(t_1) - k_i(t) &= c^{(i)}(u_y(t_1) - u_y(t)) + \int_{t_2}^t (r(t_1, s; y) - r(t, s; y)) \\
 &\quad \times F[y, y', \mu^{(i)}](s) ds + \int_t^{t_1} r(t_1, s; y) F[y, y', \mu^{(i)}](s) ds, \\
 k_i(t_3) - k_i(t) &= c^{(i)}(u_y(t_3) - u_y(t)) + \int_{t_2}^t (r(t_3, s; y) - r(t, s; y)) \\
 &\quad \times F[y, y', \mu^{(i)}](s) ds + \int_t^{t_3} r(t_3, s; y) F[y, y', \mu^{(i)}](s) ds
 \end{aligned}$$

imply (see the proof of Lemma 1)

$$\begin{aligned}
 k_1(t_1) - k_1(t) &> k_2(t_1) - k_2(t) \quad \text{for } t \in (t_1, t_2) \quad \text{and } \mu^{(1)} \geq \mu^{(2)}, \\
 k_2(t_3) - k_2(t) &> k_1(t_3) - k_1(t) \quad \text{for } t \in (t_2, t_3) \quad \text{and } \mu^{(1)} \leq \mu^{(2)},
 \end{aligned}$$

which contradicts (10). Hence $\{c_n\}$ is convergent, and let $\lim_{n \rightarrow \infty} c_n = c^*$. If $\{\mu_n\}$ is not convergent there are convergent subsequences $\{\mu_{j_n}\}$, $\{\mu_{i_n}\}$, $\lim_{n \rightarrow \infty} \mu_{j_n} = \lambda^{(1)}$, $\lim_{n \rightarrow \infty} \mu_{i_n} = \lambda^{(2)}$, $\lambda^{(1)} < \lambda^{(2)}$. Then

$$\begin{aligned}
 (p_1(t) :=) \lim_{n \rightarrow \infty} z_{j_n}(t) &= c^* u_y(t) + \int_{t_2}^t r(t, s; y) F[y, y', \lambda^{(1)}](s) ds, \\
 (p_2(t) :=) \lim_{n \rightarrow \infty} z_{i_n}(t) &= c^* u_y(t) + \int_{t_2}^t r(t, s; y) F[y, y', \lambda^{(2)}](s) ds
 \end{aligned}$$

uniformly on J and

$$\begin{aligned}
 (11) \quad \alpha_1(p_i(t_1) - p_i(t)|J_1) &= 0, \quad p_i(t_2) = 0, \\
 \alpha_2(p_i(t_3) - p_i(t)|J_2) &= 0 \quad \text{for } i = 1, 2.
 \end{aligned}$$

As above we may verify

$$\begin{aligned}
 p_2(t_1) - p_2(t) &> p_1(t_1) - p_1(t) \quad \text{for all } t \in (t_1, t_2), \\
 p_2(t_3) - p_2(t) &> p_1(t_3) - p_1(t) \quad \text{for all } t \in (t_2, t_3),
 \end{aligned}$$

which contradicts (11). Hence $\{\mu_n\}$ is convergent, and let $\lim_{n \rightarrow \infty} \mu_n = \mu^*$. Then

$$(z^*(t) :=) \lim_{n \rightarrow \infty} z_n(t) = c^* u_y(t) + \int_{t_2}^t r(t, s; y) F[y, y', \mu^*](s) ds$$

uniformly on J , and consequently, z^* is a solution of the differential equation

$$w'' = Q[y, y'](t) w + F[y, y', \mu^*](t)$$

and

$$\alpha_1(z^*(t_1) - z^*(t)|J_1) = 0, \quad z^*(t_2) = 0, \quad \alpha_2(z^*(t_3) - z^*(t)|J_2) = 0.$$

By Lemma 2 it is necessary that $z = z^*$ and $\mu_0 = \mu^*$. Since $\lim_{n \rightarrow \infty} z_n^{(i)}(t) = z^{(i)}(t)$ uniformly on J for $i = 0, 1$, we have $z = \lim_{n \rightarrow \infty} z_n = \lim_{n \rightarrow \infty} T(y_n) = T(y)$ and therefore T is a continuous operator. Let $\varphi \in K$ and $T(\varphi) = y$. Then the equality

$$y''(t) = Q[\varphi, \varphi'](t) y(t) + F[\varphi, \varphi', \mu_0](t)$$

holds on J for some $\mu_0 \in I$, thus $\|y''\| \leq A + r_0 B$ ($:= r_2$) and $K \subset L = \{y; y \in C^2(J), \|y^{(i)}\| \leq r_i \text{ for } i = 0, 1, 2\}$. Since L is a compact subset of Y , K is a relative compact subset of Y .

By the Schauder fixed point theorem there is a fixed point of T . This completes the proof. \square

Remark 1. If $\alpha_1(z) = \alpha_2(z) = z(t_2)$, then Theorem 1 in [2] and Theorem 1 in [4] (where $m = n = 1$) follow from Theorem 1.

Let $t_1 < x_1 < t_2 < x_2 < t_3$. If $\alpha_1(z) = z(x_1)$, $\alpha_2(z) = z(x_2)$, then Theorem 1 in [1] follows from Theorem 1.

Example 1. Consider the functional differential equation

$$(12) \quad y''(t) = y(t) \exp \{ |y(y'(t))| \} + \frac{1}{2} \cos (t + y'(y(t))) + \mu$$

on the interval $J = \langle 0, t_3 \rangle$, where $t_3 \geq 2\sqrt{1+e}$. Let $t_2 \in (0, t_3)$. Assumptions (H_1) – (H_4) are fulfilled with $r_0 = 1$, $r_1 = 2\sqrt{1+e}$ and $I = \langle -\frac{1}{2}, \frac{1}{2} \rangle$. Let $\alpha_1(z) = \int_0^{t_2} z^3(s) ds$ for $z \in C^0((0, t_2))$ and $\alpha_2(z) = \max \{ z(t); t \in \langle t_2, \frac{1}{2}(t_2 + t_3) \rangle \}$ for $z \in C^0(\langle t_2, t_3 \rangle)$. Then by Theorem 1 there is $\mu_0 \in \langle -\frac{1}{2}, \frac{1}{2} \rangle$ such that equation (12) with $\mu = \mu_0$ admits a solution y satisfying

$$\int_0^{t_2} (y(t_1) - y(s))^3 ds = 0, \quad y(t_2) = 0, \quad \max \{ y(t_3) - y(t); t \in \langle t_2, \frac{1}{2}(t_2 + t_3) \rangle \} = 0$$

and

$$\|y\| \leq 1, \quad \|y'\| \leq 2\sqrt{1+e}.$$

4. BOUNDED SOLUTIONS ON A HALFLINE

In this section BVP (1)–(2) is applied to the investigation of bounded solutions of a functional differential equation of type (1) with functional boundary conditions

$$(13) \quad \alpha_1(y(t_1) - y(t)|J_1) = 0, y(t_2) = 0.$$

Let Y be the space of bounded C^0 -functions on the halfline $\langle t_1, \infty \rangle$ with the topology of uniform convergence on compact subintervals of $\langle t_1, \infty \rangle$. Consider the functional differential equation

$$(14) \quad y''(t) - U[y, y'](t)y(t) = V[y, y', \mu](t),$$

where $U: Y \times Y \rightarrow Y$, $V: Y \times Y \times I \rightarrow Y$ are continuous operators, $U[y, z](t) > 0$ for all $t \geq t_1$ and $[y, z] \in Y \times Y$. Further we shall assume that there exists an increasing sequence $\{x_n\} \subset R$, $x_1 > t_2$, $\lim_{n \rightarrow \infty} x_n = \infty$ such that the functions $U[y, z](t)$, $V[y, z, \mu](t)$ are defined on $\langle t_1, x_n \rangle$ only by the restrictions of y, z to the interval $\langle t_1, x_n \rangle$ ($n = 1, 2, \dots$), that is

$$U: Y_n \times Y_n \rightarrow Y_n, \quad V: Y_n \times Y_n \times I \rightarrow Y_n \quad (n = 1, 2, \dots),$$

where Y_n is the Banach space of the C^0 -functions on $\langle t_1, x_n \rangle$ with the sup norm. The differential equation $y'' - q(t, y, y')y = f(t, y, y', \mu)$, where $q \in C^0(\langle t_1, \infty \rangle \times R^2)$, $f \in C^0(\langle t_1, \infty \rangle \times R^2 \times I)$, is a special case of (14).

Suppose there are positive constants r_0, r_1 such that the operators U, V satisfy the following assumptions:

- (C₁) $|V[y, y', \mu](t)| \leq r_0 U[y, y'](t)$ for all $t \geq t_1$ and $[y, y', \mu] \in H \times I$, where $H = \{[y, y']; y \in C^1(\langle t_1, \infty \rangle), |y^{(i)}(t)| \leq r_i \text{ for } t \geq t_1, i = 0, 1\}$;
- (C₂) $V[y, y', \mu_1](t) < V[y, y', \mu_2](t)$ for all $t \geq t_1$, $[y, y'] \in H$ and $\mu_1, \mu_2 \in I$, $\mu_1 < \mu_2$;
- (C₃) $V[y, y', a](t)V[y, y', b](t) \leq 0$ for all $t \geq t_1$ and $[y, y'] \in H$;
- (C₄) $2\sqrt{r_0}\sqrt{A + r_0B} \leq r_1$, where $A = \sup_{t \geq t_1} \{ \sup |V[y, y', \mu](t)|; [y, y', \mu] \in H \times I \}$, $B = \sup_{t \geq t_1} \{ \sup |U[y, y'](t)|; [y, y'] \in H \}$.

Lemma 3. *Assume assumptions (C₁)–(C₄) are fulfilled with positive constants r_0, r_1 . Then for any x_n ($n = 1, 2, \dots$) there exists a $\mu_n \in I$ such that equation (14) with $\mu = \mu_n$ admits a solution y_n defined on the interval $\langle t_1, x_n \rangle$ and satisfying the boundary conditions*

$$(15) \quad \alpha_1(y_n(t_1) - y_n(t)|J_1) = 0, \quad y_n(t_2) = 0, \quad y_n(x_n) = 0 \quad (n = 1, 2, \dots),$$

and, moreover,

$$(16) \quad \begin{aligned} |y_n(t)| &\leq r_0, & |y'_n(t)| &\leq r_1, \\ |y''_n(t)| &\leq A + r_0 B & \text{for } t \in \langle t_1, x_n \rangle, & \quad (n = 1, 2, \dots). \end{aligned}$$

Proof. The proof follows immediately from Theorem 1 if we set $t_3 = x_n$ and $\alpha_2(z) = z(t_2)$. The last inequality in (16) is evident. \square

Theorem 2. Assume assumptions (C_1) – (C_4) are fulfilled with positive constants r_0, r_1 . Then there exists a $\mu_0 \in I$ such that equation (14) with $\mu = \mu_0$ admits a solution y satisfying (13) and

$$(17) \quad |y(t)| \leq r_0, \quad |y'(t)| \leq r_1 \quad \text{for } t \geq t_1.$$

Proof. According to Lemma 3 there exists a sequence $\{y_n\}$ of solutions of equation (14) with $\mu = \mu_n (\in I)$ on the intervals $\langle t_1, x_n \rangle$ satisfying (15) and (16). Using the Ascoli-Arzelà theorem, a diagonal process of Cantor and the fact that $\{\mu_n\}$ is a bounded sequence, we may assume without loss of generality that $\{y_n(t)\}$ and $\{y'_n(t)\}$ are locally uniformly convergent on $\langle t_1, \infty \rangle$ and $\{\mu_n\}$ is convergent. Setting $\lim_{n \rightarrow \infty} y_n(t) = y(t)$ for $t \in \langle t_1, \infty \rangle$ and $\lim_{n \rightarrow \infty} \mu_n = \mu_0$, then y is a solution of equation (14) with $\mu = \mu_0$ satisfying (13) and (17). \square

Example 2. Consider the functional differential equation

$$(18) \quad y''(t) = 6\pi y(t) \exp\{|y(t + (\sin t)^2)|\} + \ln(e + |y'(\sqrt{t})|) \arctan t + (1 + y^2(t))\mu.$$

The assumptions of Theorem 2 are satisfied with $t_1 \geq 1$, $r_0 = 1$, $r_1 = e^3$ and $I = \langle -2\pi, 0 \rangle$. Therefore there exists a $\mu_0 \in \langle -2\pi, 0 \rangle$ such that equation (18) with $\mu = \mu_0$ has a solution y defined on $\langle t_1, \infty \rangle$, and (13) and $|y(t)| \leq 1$, $|y'(t)| \leq e^3$ for $t \geq t_1$ hold.

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