# A FOURTH-ORDER BVP OF STURM-LIOUVILLE TYPE WITH ASYMMETRIC UNBOUNDED NONLINEARITIES

F. MINHÓS, A. I. SANTOS, AND T. GYULOV

It is obtained an existence and location result for the fourth-order boundary value problem of Sturm-Liouville type  $u^{(iv)}(t) = f(t, u(t), u'(t), u''(t), u'''(t))$  for  $t \in [0, 1]$ ; u(0) = u(1) = A;  $k_1 u'''(0) - k_2 u''(0) = 0$ ;  $k_3 u'''(1) + k_4 u''(1) = 0$ , where  $f : [0, 1] \times \mathbb{R}^4 \to \mathbb{R}$  is a continuous function and  $A, k_i \in \mathbb{R}$ , for  $1 \le i \le 4$ , are such that  $k_1, k_3 > 0, k_2, k_4 \ge 0$ . We assume that f verifies a one-sided Nagumo-type growth condition which allows an asymmetric unbounded behavior on the nonlinearity. The arguments make use of an a priori estimate on the third derivative of a class of solutions, the lower and upper solutions method and degree theory.

Copyright © 2006 F. Minhós et al. This is an open access article distributed under the Creative Commons Attribution License, which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

# 1. Introduction

In this paper it is considered the fourth-order fully nonlinear differential equation

$$u^{(iv)}(t) = f(t, u(t), u'(t), u''(t), u'''(t)) \quad \text{for } t \in I = [0, 1],$$
(1.1)

with the Sturm-Liouville boundary conditions

$$u(0) = u(1) = A,$$
  

$$k_1 u'''(0) - k_2 u''(0) = 0, \qquad k_3 u'''(1) + k_4 u''(1) = 0,$$
(1.2)

where  $A, k_1, k_2, k_3, k_4 \in R$  are such that  $k_1, k_3 > 0$ ,  $k_2, k_4 \ge 0$ , and  $f : [a, b] \times R^4 \to R$  is a continuous function verifying one-sided Nagumo-type growth assumption.

This problem generalizes the classical beam equation and models the study of the bending of an elastic beam simply supported [8, 9, 11].

As far as we know it is the first time, in fourth-order problems, that the nonlinearity f is assumed to satisfy a growth condition from above but no restriction from below. This asymmetric type of unboundedness is allowed since f verifies one-sided Nagumo-type

Hindawi Publishing Corporation

Proceedings of the Conference on Differential & Difference Equations and Applications, pp. 795-804

condition, that is, there exists a positive continuous function  $\varphi$  such that

$$f(t, x_0, x_1, x_2, x_3) \le \varphi(|x_3|), \quad \forall (t, x_0, x_1, x_2, x_3) \in E,$$
(1.3)

on some given subset  $E \subset I \times R^4$ , and  $\int_0^{+\infty} (s/\varphi(s)) ds = +\infty$ .

Some boundedness of Nagumo-type plays a key role in these results because, as it is known for second-order boundary value problems, the existence of well-ordered lower and upper solutions, by itself, is not sufficient to ensure the existence of solutions (see [10, 15]).

When a one-sided Nagumo-type condition is assumed, the situation becomes more delicate since this condition does not provide a priori estimates for the third-order derivative of all solutions of (1.1) which is usually the key point for studying this sort of problem, as it can be seen in [2, 3, 13, 14].

However, it is still possible to establish a priori bounds for classes  $S_{\eta}$  of solutions of (1.1) (see Lemma 2.2). More precisely, if we define for  $\eta \ge 0$ 

$$S_{\eta} = \{ u \text{ solution of } (1.1) : u'''(0) \le \eta, \ u'''(1) \ge -\eta \},$$
(1.4)

we prove that there is r > 0 such that if  $u \in S_{\eta}$ , then it satisfies  $||u'''||_{\infty} < r$ .

The existence and location of a solution for problem (1.1)-(1.2) (see Theorem 3.1) are established by using the method of lower and upper solutions to obtain a priori estimations on a class of solution and some derivatives, which allow us to define an open set where the topological degree is well defined [12].

This kind of arguments was suggested by [1] for second-order boundary value problems and by [4–7] for higher-order separated boundary value problems.

# 2. Preliminaries

In this section we will introduce the main concepts that we will use throughout this paper. Given  $y, z \in C(I)$  such that  $y \le z$  in I, we denote

$$[y,z] := \{ x \in C(I) : y(t) \le x(t) \le z(t), \ \forall t \in I \}.$$
(2.1)

In order to obtain an a priori bound for the third-order derivative u'''(t) of a class of solutions of problem (1.1)-(1.2), we will introduce the concept of one-sided Nagumo-type growth condition.

*Definition 2.1.* Given a subset  $E \subset I \times R^4$ , a function  $f : I \times R^4 \to R$  is said to satisfy a one-sided Nagumo-type condition in *E* if there exists, for some a > 0,  $\varphi \in C(R_0^+, [a, +\infty))$  such that

$$f(t, x_0, x_1, x_2, x_3) \le \varphi(|x_3|), \quad \forall (t, x_0, x_1, x_2, x_3) \in E,$$
(2.2)

with

$$\int_{0}^{+\infty} \frac{s}{\varphi(s)} ds = +\infty.$$
(2.3)

This asymmetric growth condition will be an important tool in the proof of next lemma.

LEMMA 2.2. Consider, for i = 0, 1, 2, the functions  $\gamma_i, \Gamma_i \in C(I, R)$  such that  $\gamma_i(t) \leq \Gamma_i(t)$ , for all  $t \in I$ , and define the set

$$E = \{(t, x_0, x_1, x_2, x_3) \in I \times \mathbb{R}^4 : \gamma_i(t) \le x_i \le \Gamma_i(t), \ i = 0, 1, 2\}.$$
(2.4)

Let  $\varphi : R_0^+ \to [a, +\infty)$ , for some a > 0, be a continuous function such that

$$\int_{\eta}^{+\infty} \frac{s}{\varphi(s)} ds > \max_{t \in I} \Gamma_2(t) - \min_{t \in I} \gamma_1(t),$$
(2.5)

where  $\eta \ge 0$  is given by  $\eta = \max\{\Gamma_2(0) - \gamma_2(1), \Gamma_2(1) - \gamma_2(0)\}.$ 

Then there is r > 0 (depending only on  $\varphi$ ,  $\gamma_2$ , and  $\Gamma_2$ ), such that, for every continuous function  $f: I \times R^4 \to R$  satisfying one-sided Nagumo-type condition and every solution u(t) of (1.1) verifying

$$u'''(0) \le \eta, \quad u'''(1) \ge -\eta,$$
 (2.6)

$$u^{(i)}(t) \in [\gamma_i, \Gamma_i] \quad \text{for } i = 0, 1, 2, \ \forall t \in I,$$
 (2.7)

satisfies

$$\|u'''\|_{\infty} < r.$$
 (2.8)

*Proof.* The proof follows the arguments used in [7] and the technique suggested in [13] for fourth-order boundary value problems.  $\Box$ 

This lemma still holds if condition (2.2) is replaced by

$$f(t, x_0, x_1, x_2, x_3) \ge -\varphi(|x_3|), \quad \forall (t, x_0, x_1, x_2, x_3) \in E,$$
(2.9)

and (2.7) by  $u'''(0) \ge -\eta$ ,  $u'''(1) \le \eta$ .

Lower and upper solutions for problem (1.1)-(1.2) must be defined as a pair of functions, in the following way.

Definition 2.3. Consider  $A, k_i \in R$ , for  $1 \le i \le 4$ , such that  $k_1, k_3 > 0$  and  $k_2, k_4 \ge 0$ . The functions  $\alpha, \beta \in C^4(I)$  satisfying

$$\alpha(t) \le \beta(t), \quad \alpha'(t) \ge \beta'(t), \quad \alpha''(t) \le \beta''(t), \quad \forall t \in I,$$
(2.10)

define a pair of lower and upper solutions of problem (1.1)-(1.2) if the following conditions are verified:

(i) 
$$\alpha^{(iv)}(t) \ge f(t, \alpha(t), \alpha'(t), \alpha''(t), \alpha'''(t)),$$
  
 $\alpha(1) \le A, \quad k_1 \alpha'''(0) - k_2 \alpha''(0) \ge 0, \quad k_3 \alpha'''(1) + k_4 \alpha''(1) \le 0;$  (2.11)  
(ii)  $\beta^{(iv)}(t) \le f(t, \beta(t), \beta'(t), \beta''(t), \beta'''(t)),$ 

$$\beta(1) \ge A, \quad k_1 \beta^{\prime\prime\prime}(0) - k_2 \beta^{\prime\prime}(0) \le 0, \quad k_3 \beta^{\prime\prime\prime}(1) + k_4 \beta^{\prime\prime}(1) \ge 0;$$
 (2.12)

(iii)  $\alpha'(1) - \beta'(1) \ge \max\{\beta(0) - \beta(1), \alpha(1) - \alpha(0)\}.$ 

*Remark 2.4.* (a) Condition (iii) is optimal and cannot be removed, as it will be proved forward (see counterexample).

(b) If the maximum refereed in (iii) is nonnegative, that is,

$$\alpha'(1) - \beta'(1) \ge \max\{\beta(0) - \beta(1), \alpha(1) - \alpha(0), 0\},$$
(2.13)

then assumption (2.10) can be replaced by  $\alpha''(t) \le \beta''(t)$  in *I*, since the other inequalities can be deduced by integration.

# 3. Existence and location results

The main result of this work is the following existence and location theorem.

THEOREM 3.1. Assume that there exists a pair of lower and upper solutions of problem (1.1)-(1.2),  $\alpha(t)$  and  $\beta(t)$ , respectively. Consider the set

$$E_{1} = \begin{cases} (t, x_{0}, x_{1}, x_{2}, x_{3}) \in I \times \mathbb{R}^{4} : \alpha(t) \le x_{0} \le \beta(t), \\ \alpha'(t) \ge x_{1} \ge \beta'(t), \ \alpha''(t) \le x_{2} \le \beta''(t) \end{cases},$$
(3.1)

and let  $f: I \times R^4 \rightarrow R$  be a continuous function such that:

(a) f satisfies the one-sided Nagumo-type condition in  $E_1$ ;

(b) for  $(t, x_2, x_3) \in I \times \mathbb{R}^2$ ,  $\alpha(t) \le x_0 \le \beta(t)$  and  $\alpha'(t) \ge x_1 \ge \beta'(t)$ 

$$f(t,\alpha,\alpha',x_2,x_3) \ge f(t,x_0,x_1,x_2,x_3) \ge f(t,\beta,\beta',x_2,x_3).$$
(3.2)

Then problem (1.1)-(1.2) has at least one solution  $u(t) \in C^4(I)$  that satisfies

$$u \in [\alpha, \beta], \quad u' \in [\beta', \alpha'], \quad u'' \in [\alpha'', \beta''], \quad \forall t \in I.$$
 (3.3)

*Proof.* For  $\lambda \in [0,1]$ , consider the homotopic equation

$$u^{(i\nu)}(t) = \lambda f(t,\xi_0(t,u(t)),\xi_1(t,u'(t)),\xi_2(t,u''(t)),u'''(t)) + u''(t) - \lambda \xi_2(t,u''(t)),$$
(3.4)

where  $\xi_i : I \times R \to R$  are the auxiliary continuous functions defined by

$$\xi_{i}(t,x_{i}) = \max \left\{ \alpha^{(i)}(t), \min \left\{ x_{i}, \beta^{(i)}(t) \right\} \right\} \quad \text{for } i = 0, 2,$$
  
$$\xi_{1}(t,x_{1}) = \max \left\{ \beta'(t), \min \left\{ x_{1}, \alpha'(t) \right\} \right\}$$
(3.5)

with the boundary conditions

$$u(0) = u(1) = \lambda A,$$
  
$$u'''(0) = \lambda \left(\frac{k_2}{k_1}\right) u''(0), \qquad u'''(0) = -\lambda \left(\frac{k_4}{k_3}\right) u''(1).$$
 (3.6)

Take  $r_1 > 0$  large enough such that, for every  $t \in I$ ,

$$-r_1 < \alpha''(t) \le \beta''(t) < r_1,$$
(3.7)

$$f(t, \alpha(t), \alpha'(t), \alpha''(t), 0) - r_1 - \alpha''(t) < 0,$$
 (3.7)

$$f(t,\beta(t),\beta'(t),\beta''(t),0) + r_1 - \beta''(t) > 0.$$
(3.8)

The proof is deduced from the following four steps.

Step 1. Every solution u(t) of problem (3.4)-(3.6) satisfies  $|u^{(i)}(t)| < r_1$ , for every  $t \in I$  and i = 0, 1, 2, independently of  $\lambda \in [0, 1]$ .

Assume, by contradiction, that the above estimate does not hold for i = 2. So, for  $\lambda \in [0,1]$ , there exist  $t \in I$  and a solution u of (3.4)-(3.6) such that  $|u''(t)| \ge r_1$ . In the case  $u''(t) \ge r_1$  define

$$u''(t_0) := \max_{t \in I} u''(t) \ge r_1.$$
(3.9)

If  $t_0 \in (0,1)$ , then  $u^{\prime\prime\prime}(t_0) = 0$  and  $u^{(i\nu)}(t_0) \le 0$ . For  $\lambda \in [0,1]$ , by (3.2) and (3.8), the following contradiction is obtained:

$$0 \ge u^{(i\nu)}(t_0)$$
  

$$\ge \lambda f(t_0, \beta(t_0), \beta'(t_0), \beta''(t_0), 0) + u''(t_0) - \lambda \beta''(t_0)$$
  

$$= \lambda [f(t_0, \beta(t_0), \beta'(t_0), \beta''(t_0), 0) + r_1 - \beta''(t_0)] + u''(t_0) - \lambda r_1 > 0.$$
(3.10)

So  $t_0 \notin (0,1)$ . If  $t_0 = 0$ , for  $\lambda \in [0,1]$ , we obtain, by (3.6),

$$0 \ge u^{\prime\prime\prime}(0) = \lambda \left(\frac{k_2}{k_1}\right) u^{\prime\prime}(0) \ge \lambda \left(\frac{k_2}{k_1}\right) r_1 \ge 0.$$
(3.11)

Thus u'''(0) = 0 and  $u^{(i\nu)}(0) \le 0$ . Replacing in the above computations  $t_0$  by 0, it can be proved that  $t_0 \ne 0$ . For  $t_0 = 1$  the technique is similar and so  $u''(t) < r_1$ , for every  $t \in I$ . The case  $u''(t) \le -r_1$  follows analogous arguments and then  $|u''(t)| < r_1$ , for all  $t \in I$ .

By (3.4), there exists  $\xi \in (0,1)$  such that  $u'(\xi) = 0$ . Then, integrating on  $[\xi, t]$  first and then on [0, t], we obtain

$$|u'(t)| = \left| \int_{\xi}^{t} u''(s) ds \right| < r_1 |t - \xi| \le r_1, \qquad |u(t)| = \left| \int_{0}^{t} u'(s) ds \right| < r_1 t \le r_1. \quad (3.12)$$

*Step 2.* There is  $r_2 > 0$  such that, for every solution u(t) of problem (3.4)-(3.6),  $|u'''(t)| < r_2$  in *I*, independently of  $\lambda \in [0, 1]$ .

Consider the set

$$E_{r_1} = \{(t, x_0, x_1, x_2, x_3) \in I \times \mathbb{R}^4 : -r_1 \le x_i \le r_1, i = 0, 1, 2\},$$
(3.13)

and, for  $\lambda \in [0, 1]$ , the function  $F_{\lambda} : E_{r_1} \to R$  is given by

$$F_{\lambda}(t, x_0, x_1, x_2, x_3) = \lambda f(t, \xi_0(t, x_0), \xi_1(t, x_1), \xi_2(t, x_2), x_3) + x_2 - \lambda \xi_2(t, x_2).$$
(3.14)

As

$$F_{\lambda}(t, x_0, x_1, x_2, x_3) \le \lambda \varphi(|x_3|) + r_1 - \lambda \alpha''(t) \le \varphi(|x_3|) + 2r_1,$$
(3.15)

then  $F_{\lambda}$  satisfies one-sided Nagumo-type condition in  $E_{r_1}$  with  $\varphi$  replaced by  $\overline{\varphi} := 2r_1 + \varphi(t)$ , independently of  $\lambda \in [0, 1]$ . By (3.6) and Step 1, we have

$$u^{\prime\prime\prime}(0) = \lambda \left(\frac{k_2}{k_1}\right) u^{\prime\prime}(0) \le \lambda \left(\frac{k_2}{k_1}\right) r_1 \le \left(\frac{k_2}{k_1}\right) r_1 \le \rho,$$
  
$$u^{\prime\prime\prime}(1) = -\lambda \left(\frac{k_4}{k_3}\right) u^{\prime\prime}(1) \ge -\lambda \left(\frac{k_4}{k_3}\right) r_1 \ge -\left(\frac{k_4}{k_3}\right) r_1 \ge -\rho.$$
  
(3.16)

So, applying Lemma 2.2 with  $\gamma_i(t) \equiv -r_1$ ,  $\Gamma_i(t) \equiv r_1$ , for i = 0, 1, 2, and

$$\rho := \max\left\{ \left(\frac{k_2}{k_1}\right) r_1, \left(\frac{k_4}{k_3}\right) r_1 \right\},\tag{3.17}$$

there is  $r_2 > 0$  such that  $|u'''(t)| < r_2$ , for all  $t \in I$ . As  $r_1$  and  $\varphi$  do not depend on  $\lambda$ , then  $r_2$  is independent of  $\lambda$ .

Step 3. For  $\lambda = 1$ , problem (3.4)-(3.6) has at least a solution  $u_1(t)$ .

Define the operators  $\mathcal{L}: C^4(I) \subset C^3(I) \to C(I) \times R^4$  by

$$\mathcal{L}u = \left(u^{(iv)} - u^{\prime\prime}(t), u(0), u(1), u^{\prime\prime}(0), u^{\prime\prime}(1)\right)$$
(3.18)

and, for  $\lambda \in [0,1]$ ,  $\mathcal{N}_{\lambda} : C^{3}(I) \rightarrow C(I) \times \mathbb{R}^{4}$  by

$$\mathcal{N}_{\lambda} u = \left(\lambda f(t, \xi_0(t, u(t)), \xi_1(t, u'(t)), \xi_2(t, u''(t)), u'''(t)) - \lambda \xi_2(t, u''(t)), \lambda A, \lambda A, \lambda \left(\frac{k_2}{k_1}\right) u''(0), -\lambda \left(\frac{k_4}{k_3}\right) u''(1)\right).$$
(3.19)

As  $\mathcal{L}$  has a compact inverse, we can define the completely continuous operator  $\mathcal{T}_{\lambda}$ :  $(C^{3}(I), R) \rightarrow (C^{3}(I), R)$  by

$$\mathcal{T}_{\lambda}(u) = \mathcal{L}^{-1} \mathcal{N}_{\lambda}(u). \tag{3.20}$$

For  $r_2$  given by Step 2, consider the set

$$\Omega = \left\{ x \in C^{3}(I) : \left\| |x^{(i)}| \right\|_{\infty} < r_{1}, \ i = 0, 1, 2, \ \left\| |x^{\prime \prime \prime}| \right\|_{\infty} < r_{2} \right\}.$$
(3.21)

By Steps 1 and 2, for every *u* solution of (3.4)–(3.6),  $u \notin \partial \Omega$  and so the degree  $d(I - \mathcal{T}_{\lambda}, \Omega, 0)$  is well defined, for every  $\lambda \in [0, 1]$ . By the invariance under homotopy,

$$d(I - \mathcal{T}_0, \Omega, 0) = d(I - \mathcal{T}_1, \Omega, 0). \tag{3.22}$$

Since the equation  $x = \mathcal{T}_0(x)$ , equivalent to the problem

$$u^{(iv)}(t) - u^{\prime\prime}(t) = 0,$$
  

$$u(0) = u(1) = u^{\prime\prime\prime}(0) = u^{\prime\prime\prime}(1) = 0,$$
(3.23)

has only the trivial solution, then  $d(I - \mathcal{T}_0, \Omega, 0) = \pm 1$ . Therefore, by degree theory, the equation  $x = \mathcal{T}_1(x)$  has at least one solution. That is, the problem

$$u^{(i\nu)}(t) = f(t,\xi_0(t,u),\xi_1(t,u'),\xi_2(t,u''),u'''(t)) + u''(t) - \xi_2(t,u'')$$
(3.24)

with the boundary condition (1.2) has at least one solution  $u_1(t)$  in  $\Omega$ .

Step 4. The function  $u_1(t)$  is a solution of problem (1.1)-(1.2).

We remark that this statement holds if  $u_1(t)$  verifies (3.3). Assume, by contradiction, that there is  $t \in I$  such that  $u''_1(t) > \beta''(t)$  and define

$$(u_1 - \beta)''(t_1) := \max_{t \in I} \{ (u_1 - \beta)''(t) \} > 0.$$
(3.25)

If  $t_1 \in (0,1)$ , then  $u_1'''(t_1) = \beta'''(t_1)$  and  $u_1^{(i\nu)}(t_1) \le \beta^{(i\nu)}(t_1)$ . By (b) and (ii), the following contradiction is achieved:

$$u_{1}^{(i\nu)}(t_{1}) \geq f(t_{1},\beta(t_{1}),\beta'(t_{1}),\beta''(t_{1}),\beta'''(t_{1})) + u_{1}''(t_{1}) - \beta''(t_{1}) > f(t_{1},\beta(t_{1}),\beta'(t_{1}),\beta''(t_{1}),\beta'''(t_{1})) \geq \beta^{(i\nu)}(t_{1}).$$
(3.26)

If  $t_1 = 0$ , then  $(u_1 - \beta)'''(0) \le 0$  so, by (3.6) and Definition 2.1,

$$0 \ge u_1^{\prime\prime\prime}(0) - \beta^{\prime\prime\prime}(0) = \frac{\left[k_2 u_1^{\prime\prime}(0) - k_1 \beta^{\prime\prime\prime}(0)\right]}{k_1} \ge \left(\frac{k_2}{k_1}\right) \left[u_1^{\prime\prime}(0) - \beta^{\prime\prime}(0)\right] \ge 0.$$
(3.27)

Thus  $u_1''(0) = \beta'''(0)$  and  $u_1^{(iv)}(0) \le \beta^{(iv)}(0)$ . Therefore, replacing in the above inequality  $t_1$  by 0 a contradiction is obtained. By similar arguments it can be proved that  $t_1 \ne 1$  and so  $u_1''(t) \le \beta''(t)$ , for every  $t \in I$ . Using an analogous technique, we prove that  $\alpha''(t) \le u_1''(t)$ , for all  $t \in I$ . So  $u_1'' \in [\alpha'', \beta'']$ . Then, by integration and (iii), we have

$$\beta'(1) \le \alpha(0) - \alpha(1) + \alpha'(1) = \int_0^1 \int_t^1 \alpha''(s) ds dt \le \int_0^1 \int_t^1 u_1''(s) ds dt = u_1'(1).$$
(3.28)

As  $(\beta - u_1)'(t)$  is nondecreasing, then  $\beta'(t) - u'_1(t) \le \beta'(1) - u'_1(1) \le 0$ , for every  $t \in I$ . By the monotony of  $(\beta - u_1)(t)$  and (ii), we have  $0 \le \beta(1) - u_1(1) \le \beta(t) - u_1(t)$ , for all  $t \in I$ . The inequalities  $u'_1(t) \le \alpha'(t)$  and  $u_1(t) \ge \alpha(t)$ , for all  $t \in I$ , can be deduced in a similar way.

If f satisfies the reversed one-sided Nagumo-type condition (2.2), then Theorem 3.1 still holds.

Moreover, if in Definition 2.3 we consider the following new assumptions:

$$\alpha(t) \le \beta(t), \quad \alpha'(t) \le \beta'(t), \quad \alpha''(t) \le \beta''(t), \quad \forall t \in I,$$
(3.29)

the initial value inequalities  $\alpha(0) \le A$ ,  $\beta(0) \ge A$ , and

(iii')  $\alpha'(0) - \beta'(0) \le \min\{\beta(0) - \beta(1), \alpha(1) - \alpha(0)\},\$ then Theorem 3.1 remains true for

$$E_{2} = \begin{cases} (t, x_{0}, x_{1}, x_{2}, x_{3}) \in I \times R^{4} : \alpha(t) \le x_{0} \le \beta(t), \\ \alpha'(t) \le x_{1} \le \beta'(t), \ \alpha''(t) \le x_{2} \le \beta''(t) \end{cases},$$
(3.30)

and f verifying

$$f(t,\alpha(t),\alpha'(t),x_2,x_3) \ge f(t,x_0,x_1,x_2,x_3) \ge f(t,\beta(t),\beta'(t),x_2,x_3)$$
(3.31)

for  $(t, x_2, x_3) \in I \times \mathbb{R}^2$ ,  $\alpha(t) \le x_0 \le \beta(t)$ ,  $\alpha'(t) \le x_1 \le \beta'(t)$ .

# 4. Example and counterexample

Next example shows the applicability and improvement given by Theorem 3.1, since the nonlinearity considered does not satisfy the usual two-sided Nagumo condition.

Example 4.1. Consider the fully fourth-order differential equation

$$u^{(i\nu)}(t) = 8 - e^{u(t)} + \left[u'(t) - 4\right] \left[2 - u''(t)\right]^2 - \left|u'''(t)\right|^{\theta}, \quad t \in I,$$
(4.1)

where  $\theta > 2$ , with the boundary conditions of Sturm-Liouville type

$$u(0) = u(1) = 0,$$
  $u'''(0) - 2u''(0) = 0,$   $u'''(1) + u''(1) = 0.$  (4.2)

It is easy to see that the continuous functions  $\alpha$ ,  $\beta$  :  $I \rightarrow R$  given by

$$\alpha(t) = -t^2 + 3t - 2, \qquad \beta(t) = t^2 - 3t + 2 \tag{4.3}$$

define a pair of lower and upper solutions for problem (4.1)-(4.2). On

$$E = \begin{cases} (t, x_0, x_1, x_2, x_3) \in I \times \mathbb{R}^4 : -t^2 + 3t - 2 \le x_0 \le t^2 - 3t + 2, \\ 3 - 2t \ge x_1 \ge 2t - 3, -2 \le x_2 \le 2 \end{cases},$$
(4.4)

the continuous function  $f: E \rightarrow R$  given by

$$f(t, x_0, x_1, x_2, x_3) = 8 - e^{x_0} + (x_1 - 4)(2 - x_2)^2 - |x_3|^{\theta},$$
(4.5)

verifies (3.2) and the one-sided Nagumo-type condition with  $\varphi(x_3) \equiv 8 - e^{-2}$ .

Therefore, by Theorem 3.1, there is at least a solution u(t) of problem (4.1)-(4.2) such that, for every  $t \in I$ ,

$$-t^{2} + 3t - 2 \le u(t) \le t^{2} - 3t + 2, \qquad 3 - 2t \ge u'(t) \ge 2t - 3, \qquad -2 \le u''(t) \le 2.$$
(4.6)

Notice that the nonlinearity f given by (4.5) does not verify the two-sided Nagumotype condition. In fact, assume, by contradiction, that there is a positive continuous function  $\varphi$  verifying (2.3) and such that

$$|f(t, x_0, x_1, x_2, x_3)| \le \varphi(|x_3|), \quad \forall (t, x_0, x_1, x_2, x_3) \in E.$$
(4.7)

In particular,  $-f(t,x_0,x_1,x_2,x_3) \le \varphi(|x_3|)$ , for every  $(t,x_0,x_1,x_2,x_3) \in E$ , and so, for  $t \in [0,1]$ ,  $x_0 = 2$ ,  $x_1 = 2$ ,  $x_2 = 0$ , and  $x_3 \in R$ , we have

$$-f(t,2,2,0,x_3) = e^2 + |x_3|^{\theta} \le \varphi(|x_3|).$$
(4.8)

As  $\int_0^{+\infty} (s/(e^2 + s^{\theta})) ds$ , with  $\theta > 2$ , is finite, then we have the following contradiction:

$$+\infty > \int_0^{+\infty} \frac{s}{e^2 + s^{\theta}} ds \ge \int_0^{+\infty} \frac{s}{\varphi(s)} ds = +\infty.$$
(4.9)

*Counterexample 4.2.* We will show that assumption (iii) in Definition 2.3 cannot be removed. In fact, considering the fourth-order boundary value problem

$$u^{(iv)}(t) = -2u^{\prime\prime\prime}(t) + 3u^{\prime\prime}(t),$$
  

$$u(0) = u(1) = 0,$$
  

$$u^{\prime\prime\prime}(0) - u^{\prime\prime}(0) = 0, \qquad u^{\prime\prime\prime}(1) + 3u^{\prime\prime}(1) = 0,$$
  
(4.10)

the functions  $\alpha(t) = -(t-1)(3t-1)/3$ ,  $\beta(t) = (1-t)(4-t)/3$  are lower and upper solutions of problem (4.10) but condition (iii) does not hold. As (4.10) has only the trivial solution  $u(t) \equiv 0$ , then condition (3.3) is not satisfied. In fact,  $0 \equiv u(t) < \alpha(t) < \beta(t)$ , for  $t \in ]1/3, 1[$ , and  $0 \equiv u'(t) > \alpha'(t) > \beta'(t)$ , for  $t \in ]2/3, 1[$ .

# References

- C. De Coster and P. Habets, Upper and lower solutions in the theory of ODE boundary value problems: classical and recent results, Non-Linear Analysis and Boundary Value Problems for Ordinary Differential Equations (Udine), CISM Courses and Lectures, vol. 371, Springer, Vienna, 1996, pp. 1–78.
- [2] J. Ehme, P. W. Eloe, and J. Henderson, *Upper and lower solution methods for fully nonlinear boundary value problems*, Journal of Differential Equations **180** (2002), no. 1, 51–64.
- [3] D. Franco, D. O'Regan, and J. Perán, Fourth-order problems with nonlinear boundary conditions, Journal of Computational and Applied Mathematics 174 (2005), no. 2, 315–327.
- [4] M. R. Grossinho and F. Minhós, Existence result for some third order separated boundary value problems, Nonlinear Analysis 47 (2001), no. 4, 2407–2418.
- [5] M. Grossinho and F. Minhós, Solvability of some higher order two-point boundary value problems, Equadiff 10, 2001, pp. 183–189, CD-ROM papers.
- [6] M. R. Grossinho and F. Minhós, Upper and lower solutions for higher order boundary value problems, Nonlinear Studies 12 (2005), no. 2, 165–176.
- [7] M. R. Grossinho, F. Minhós, and A. I. Santos, Solvability of some third-order boundary value problems with asymmetric unbounded nonlinearities, Nonlinear Analysis 62 (2005), no. 7, 1235– 1250.
- [8] C. P. Gupta, *Existence and uniqueness theorems for the bending of an elastic beam equation*, Applicable Analysis **26** (1988), no. 4, 289–304.
- [9] \_\_\_\_\_, Existence and uniqueness theorems for a fourth order boundary value problem of Sturm-Liouville type, Differential and Integral Equations 4 (1991), no. 2, 397–410.
- [10] P. Habets and R. L. Pouso, *Examples of the nonexistence of a solution in the presence of upper and lower solutions*, The Australian & New Zealand Industrial and Applied Mathematics Journal 44 (2003), no. 4, 591–594.

- [11] T. F. Ma and J. da Silva, *Iterative solutions for a beam equation with nonlinear boundary conditions of third order*, Applied Mathematics and Computation **159** (2004), no. 1, 11–18.
- [12] J. Mawhin, *Topological Degree Methods in Nonlinear Boundary Value Problems*, CBMS Regional Conference Series in Mathematics, vol. 40, American Mathematical Society, Rhode Island, 1979.
- [13] F. Minhós, T. Gyulov, and A. I. Santos, *Existence and location result for a fourth order boundary value problem*, Proceedings of 5th International Conference on Dynamical Systems and Differential Equations, USA, 2004, to appear.
- [14] \_\_\_\_\_, *Existence and location theorems for the bending of an elastic beam fully equation*, to appear.
- [15] M. Nagumo, *On principally linear elliptic differential equations of the second order*, Osaka Journal of Mathematics **6** (1954), 207–229.

F. Minhós: Departamento de Matemática, Universidade de Évora, Centro de Investigação em Matemática e Aplicações da U.E. (CIMA-UE), Rua Romão Ramalho 59, 7000-671 Évora, Portugal *E-mail address*: fminhos@uevora.pt

A. I. Santos: Departamento de Matemática, Universidade de Évora, Centro de Investigação em Matemática e Aplicações da U.E. (CIMA-UE), Rua Romão Ramalho 59, 7000-671 Évora, Portugal *E-mail address*: aims@uevora.pt

T. Gyulov: Centre of Applied Mathematics and Informatics, University of Rousse, 8 Studenska Street, 7017 Rousse, Bulgaria *E-mail address*: tgyulov\_03@yahoo.com