

On two-point boundary value problem for third-order functional differential equations

Robert Hakl, Brno, Czech Republic

$$u'''(t) = -p(u)(t) + g(u)(t) + q(t) \quad (1)$$

$$u(a) = c_1, \quad u(b) = c_2, \quad u'(a) = c_3 \quad (2)$$

- $p, g : C([a, b]; R) \rightarrow L([a, b]; R)$ are linear nondecreasing operators ($p, g \in \mathcal{P}_{ab}$)
- $q \in L([a, b]; R), \quad c_i \in R \quad (i = 1, 2, 3)$

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Solution:

- $u : [a, b] \rightarrow R$
- u, u', u'' are absolutely continuous ($u \in \tilde{C}^2([a, b]; R)$)
- u satisfies (1) almost everywhere on $[a, b]$
- u satisfies (2)

Definition

Let $\ell : C([a, b]; R) \rightarrow L([a, b]; R)$ be a linear operator. Then $\ell \in \mathcal{V}([a, b])$ iff

$$\left. \begin{array}{l} u \in \tilde{C}^2([a, b]; R), \\ u'''(t) \leq \ell(u)(t) \quad \text{for } t \in [a, b] \\ u(a) \geq 0, \quad u(b) \geq 0, \quad u'(a) \geq 0 \end{array} \right\} \implies u(t) \geq 0 \quad \text{for } t \in [a, b]$$

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Remark. If $\ell \in \mathcal{V}([a, b])$ or $\ell \in \mathcal{V}^0([a, b])$ then

$$u'''(t) = \ell(u)(t); \quad u(a) = 0, \quad u(b) = 0, \quad u'(a) = 0$$

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Remark. Obviously $\mathcal{V}([a, b]) \subseteq \mathcal{V}^0([a, b])$. Moreover, if $-\ell \in \mathcal{P}_{ab}$ then

$$\ell \in \mathcal{V}([a, b]) \iff \ell \in \mathcal{V}^0([a, b]).$$

$$v \in \widetilde{C}_a(]a, b[; R) \iff \begin{cases} v \in \widetilde{C}_{loc}^2(]a, b[; R) \cap C([a, b]; R) \\ \exists v'(a+) \end{cases}$$

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Theorem

Let $p \in \mathcal{P}_{ab}$. Then $-p \in \mathcal{V}([a, b])$ if and only if there exists $\gamma \in \tilde{C}_a(]a, b[; R)$ such that

$$\gamma(t) > 0 \quad \text{for } t \in]a, b[, \quad \gamma'(a+) \geq 0,$$

$$\gamma'''(t) \leq -p(\gamma)(t) \quad \text{for } t \in [a, b],$$

$$\gamma(a) + \gamma(b) + \gamma'(a+) + \text{meas} \{t : \gamma'''(t) < -p(\gamma)(t)\} > 0.$$

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$$\gamma(a) + \gamma(b) + \gamma'(a+) + \text{meas} \{t : \gamma'''(t) < -p(\gamma)(t)\} > 0.$$

Proof.

Sufficiency:

$$u'''(t) \leq -p(u)(t) \quad \text{for } t \in [a, b] \quad u(a) \geq 0, \quad u(b) \geq 0, \quad u'(a) \geq 0$$

$$\lambda \stackrel{\text{def}}{=} \sup \left\{ -\frac{u(t)}{\gamma(t)} : t \in]a, b[\right\} > 0; \quad w(t) \stackrel{\text{def}}{=} \lambda \gamma(t) + u(t) \quad \text{for } t \in [a, b]$$

Studying properties of w , we get a contradiction.

$$v \in \tilde{C}_a(]a, b[; R) \iff \begin{cases} v \in \tilde{C}_{loc}^2(]a, b[; R) \cap C([a, b]; R) \\ \exists v'(a+) \end{cases}$$

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Let $p \in \mathcal{P}_{ab}$. Then $-p \in \mathcal{V}([a, b])$ if and only if there exists $\gamma \in \tilde{C}_a(]a, b[; R)$ such that

$$\gamma(t) > 0 \quad \text{for } t \in]a, b[, \quad \gamma'(a+) \geq 0,$$

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$$\gamma(a) + \gamma(b) + \gamma'(a+) + \text{meas} \{t : \gamma'''(t) < -p(\gamma)(t)\} > 0.$$

Proof.

Necessity:

$$-p \in \mathcal{V}([a, b])$$

$$\gamma'''(t) = -p(\gamma)(t); \quad \gamma(a) = 1, \quad \gamma(b) = 1, \quad \gamma'(a) = 0$$

The function γ has the properties required.



$\ell : C([a, b]; R) \rightarrow L([a, b]; R)$ is an a -Volterra operator if for every $c \in]a, b]$

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$$\ell(u)(t) \stackrel{def}{=} h(t)u(\tau(t)), \quad h \in L([a, b]; R), \quad \tau : [a, b] \rightarrow [a, b]$$

$$\ell \text{ is an } a\text{-Volterra operator} \quad \iff \quad |h(t)|(\tau(t) - t) \leq 0 \quad \text{for } t \in [a, b]$$

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Theorem

Let $g \in \mathcal{P}_{ab}$ be an a -Volterra operator. Then $g \in \mathcal{V}([a, b])$ if and only if there exists $\beta \in \tilde{C}_a(]a, b[; R)$ such that

$$\begin{aligned} \beta(t) &> 0 & \text{for } t \in [a, b[, & \quad \beta'(t) \leq 0 & \text{for } t \in]a, b[, \\ \beta'''(t) &\geq g(\beta)(t) & \text{for } t \in [a, b]. \end{aligned}$$

$\ell : C([a, b]; R) \rightarrow L([a, b]; R)$ is an a -Volterra operator if for every $c \in]a, b]$

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$$\beta(t) > 0 \quad \text{for } t \in]a, b[, \quad \beta'(b-) \leq 0, \quad \beta'''(t) \geq g(\beta)(t) \quad \text{for } t \in [a, b].$$

Theorem

Let $p, g \in \mathcal{P}_{ab}$. Then

$$-p \in \mathcal{V}([a, b]), \quad g \in \mathcal{V}([a, b]) \quad \implies \quad -p + g \in \mathcal{V}([a, b]).$$

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Proof.

$$u'''(t) \leq -p(u) + g(u)(t) \quad \text{for } t \in [a, b] \quad u(a) \geq 0, \quad u(b) \geq 0, \quad u'(a) \geq 0$$

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$$\begin{aligned} u'''(t) &\leq -p(u) + g(u)(t) \quad \text{for } t \in [a, b] & u(a) &\geq 0, \quad u(b) \geq 0, \quad u'(a) \geq 0 \\ \alpha'''(t) &= g(\alpha)(t) + p([u]_-(t); & \alpha(a) &= 0, \quad \alpha(b) = 0, \quad \alpha'(a) = 0 \end{aligned}$$

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$$\alpha'''(t) \leq g(\alpha)(t) - p(\alpha)(t) \leq -p(\alpha)(t); \quad \alpha(a) = 0, \quad \alpha'(a) = 0, \quad \alpha(b) = 0$$

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Remark. If $p, g \in \mathcal{P}_{ab}$ and $-p \in \mathcal{V}([a, b])$, $g \in \mathcal{V}([a, b])$, then

$$u'''(t) = -p(u)(t) + g(u)(t) + q(t); \quad u(a) = c_1, \quad u(b) = c_2, \quad u'(a) = c_3$$

has a unique solution u . Moreover,

$$q(t) \leq 0 \quad \text{for } t \in [a, b], \quad c_i \geq 0 \quad (i = 1, 2, 3) \quad \implies \quad u(t) \geq 0 \quad \text{for } t \in [a, b].$$

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Theorem

Let $p, g \in \mathcal{P}_{ab}$. Let, moreover,

$$-p \in \mathcal{V}([a, b]), \quad \frac{1}{2}g \in \mathcal{V}^0([a, b]).$$

Then

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is uniquely solvable.

$$u'''(t) = -p(t)u(\tau(t)) + g(t)u(\mu(t)) + q(t) \tag{3}$$

$$u(a) = c_1, \quad u(b) = c_2, \quad u'(a) = c_3 \tag{2}$$

$$p, g \in L([a, b]; R_+), \quad \tau, \mu : [a, b] \rightarrow [a, b]$$

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Corollary

Let $\mu(t) \leq t$ for $t \in [a, b]$ and

$$\int_a^b p(s)ds \leq \frac{16}{(b-a)^2}, \quad \int_a^b g(s)ds \leq \frac{8}{(b-a)^2}.$$

Then (3), (2) has a unique solution u . Moreover,

$$q(t) \leq 0 \quad \text{for } t \in [a, b], \quad c_i \geq 0 \quad (i = 1, 2, 3) \quad \implies \quad u(t) \geq 0 \quad \text{for } t \in [a, b].$$

$$u'''(t) = -p(t)u(\tau(t)) + g(t)u(\mu(t)) + q(t) \quad (3)$$

$$u(a) = c_1, \quad u(b) = c_2, \quad u'(a) = c_3 \quad (2)$$

$$p, g \in L([a, b]; R_+), \quad \tau, \mu : [a, b] \rightarrow [a, b]$$

Corollary

Let $\mu(t) \leq t$ for $t \in [a, b]$ and

$$\int_a^b p(s)ds \leq \frac{16}{(b-a)^2}, \quad \int_a^b g(s)ds \leq \frac{16}{(b-a)^2}.$$

Then (3), (2) has a unique solution u . Moreover,

$$q(t) \leq 0 \text{ for } t \in [a, b], \quad c_1 = 0, \quad c_2 = 0, \quad c_3 \geq 0 \quad \implies \quad u(t) \geq 0 \text{ for } t \in [a, b].$$

$$u'''(t) = -p(t)u(\tau(t)) + g(t)u(\mu(t)) + q(t) \quad (3)$$

$$u(a) = c_1, \quad u(b) = c_2, \quad u'(a) = c_3 \quad (2)$$

$$p, g \in L([a, b]; R_+), \quad \tau, \mu : [a, b] \rightarrow [a, b]$$

Corollary

Let $\mu(t) \leq t$ for $t \in [a, b]$ and

$$\int_a^b p(s)ds \leq \frac{16}{(b-a)^2}, \quad \int_a^b g(s)ds \leq \frac{32}{(b-a)^2}.$$

Then (3), (2) has a unique solution u .

$$u'''(t) = -p(t)u(\tau(t)) + g(t)u(\mu(t)) + q(t) \quad (3)$$

$$u(a) = c_1, \quad u(b) = c_2, \quad u'(a) = c_3 \quad (2)$$

$$p, g \in L([a, b]; R_+), \quad \tau, \mu : [a, b] \rightarrow [a, b]$$

Corollary

Let $\tau(t) \leq t$, $\mu(t) \leq t$ for $t \in [a, b]$ and

$$\int_a^b p(s)ds \leq \frac{16}{(b-a)^2} .$$

Then (3), (2) has a unique solution u .

$$u'''(t) = -p(t)u(\tau(t)) + g(t)u(\mu(t)) + q(t) \quad (3)$$

$$u(a) = c_1, \quad u(b) = c_2, \quad u'(a) = c_3 \quad (2)$$

$$p, g \in L([a, b]; R_+), \quad \tau, \mu : [a, b] \rightarrow [a, b]$$

Corollary

Let $\mu(t) \leq t$ for $t \in [a, b]$ and

$$\left(\frac{b - \tau(t)}{b - t}\right)^{1 - \frac{\sqrt{3}}{3}} \left(\frac{\tau(t) - a}{t - a}\right)^{1 + \frac{\sqrt{3}}{3}} p(t) \leq \frac{2\sqrt{3}(b - a)^3}{9(b - t)^3(t - a)^3} \quad \text{for } t \in]a, b[$$

and the inequality is strict on a set of positive measure. Let, moreover,

$$\left(\frac{b - \mu(t)}{b - t}\right)^{1 + \frac{\sqrt{3}}{3}} \left(\frac{\mu(t) - a + \omega}{t - a + \omega}\right)^{1 - \frac{\sqrt{3}}{3}} g(t) \leq \frac{2\sqrt{3}(b - a + \omega)^3}{9(b - t)^3(t - a + \omega)^3} \quad \text{for } t \in]a, b[$$

with $\omega = \frac{3 - \sqrt{3}}{3 + \sqrt{3}}(b - a)$. Then the problem (3), (2) has a unique solution u . Moreover,

$$q(t) \leq 0 \quad \text{for } t \in [a, b], \quad c_i \geq 0 \quad (i = 1, 2, 3) \quad \implies \quad u(t) \geq 0 \quad \text{for } t \in [a, b].$$

$$u'''(t) = -p(t)u(\tau(t)) + g(t)u(\mu(t)) + q(t) \quad (3)$$

$$u(a) = c_1, \quad u(b) = c_2, \quad u'(a) = c_3 \quad (2)$$

$$p, g \in L([a, b]; R_+), \quad \tau, \mu : [a, b] \rightarrow [a, b]$$

Corollary

Let $\mu(t) \leq t$ for $t \in [a, b]$ and

$$\left(\frac{b - \tau(t)}{b - t} \right)^{1 - \frac{\sqrt{3}}{3}} \left(\frac{\tau(t) - a}{t - a} \right)^{1 + \frac{\sqrt{3}}{3}} p(t) \leq \frac{2\sqrt{3}(b - a)^3}{9(b - t)^3(t - a)^3} \quad \text{for } t \in]a, b[$$

and the inequality is strict on a set of positive measure. Let, moreover,

$$\left(\frac{b - \mu(t)}{b - t} \right)^{1 + \frac{\sqrt{3}}{3}} \left(\frac{\mu(t) - a}{t - a} \right)^{1 - \frac{\sqrt{3}}{3}} g(t) \leq \frac{2\sqrt{3}(b - a)^3}{9(b - t)^3(t - a)^3} \quad \text{for } t \in]a, b[.$$

Then the problem (3), (2) has a unique solution u . Moreover,

$$q(t) \leq 0 \quad \text{for } t \in [a, b], \quad c_1 = 0, \quad c_2 = 0, \quad c_3 \geq 0 \quad \implies \quad u(t) \geq 0 \quad \text{for } t \in [a, b].$$

$$u'''(t) = -p(t)u(\tau(t)) + g(t)u(\mu(t)) + q(t) \quad (3)$$

$$u(a) = c_1, \quad u(b) = c_2, \quad u'(a) = c_3 \quad (2)$$

$$p, g \in L([a, b]; R_+), \quad \tau, \mu : [a, b] \rightarrow [a, b]$$

Corollary

Let $\mu(t) \leq t$ for $t \in [a, b]$ and

$$\left(\frac{b - \tau(t)}{b - t} \right)^{1 - \frac{\sqrt{3}}{3}} \left(\frac{\tau(t) - a}{t - a} \right)^{1 + \frac{\sqrt{3}}{3}} p(t) \leq \frac{2\sqrt{3}(b - a)^3}{9(b - t)^3(t - a)^3} \quad \text{for } t \in]a, b[$$

and the inequality is strict on a set of positive measure. Let, moreover,

$$\left(\frac{b - \mu(t)}{b - t} \right)^{1 + \frac{\sqrt{3}}{3}} \left(\frac{\mu(t) - a}{t - a} \right)^{1 - \frac{\sqrt{3}}{3}} g(t) \leq \frac{4\sqrt{3}(b - a)^3}{9(b - t)^3(t - a)^3} \quad \text{for } t \in]a, b[.$$

Then the problem (3), (2) has a unique solution u .

$$u'''(t) = -p(t)u(\tau(t)) + g(t)u(\mu(t)) + q(t) \quad (3)$$

$$u(a) = c_1, \quad u(b) = c_2, \quad u'(a) = c_3 \quad (2)$$

$$p, g \in L([a, b]; R_+), \quad \tau, \mu : [a, b] \rightarrow [a, b]$$

Corollary

Let $\tau(t) \leq t$, $\mu(t) \leq t$ for $t \in [a, b]$ and

$$\left(\frac{b - \tau(t)}{b - t}\right)^{1 - \frac{\sqrt{3}}{3}} \left(\frac{\tau(t) - a}{t - a}\right)^{1 + \frac{\sqrt{3}}{3}} p(t) \leq \frac{2\sqrt{3}(b - a)^3}{9(b - t)^3(t - a)^3} \quad \text{for } t \in]a, b[$$

and the inequality is strict on a set of positive measure. Then the problem (3), (2) has a unique solution u .