

Existence Criteria for Singular Initial Value Problems with Sign Changing Nonlinearities

RAVI P. AGARWAL^{a,*}, DONAL O'REGAN^b
and V. LAKSHMIKANTHAM^a

^a*Department of Mathematical Sciences, Florida Institute of Technology, Melbourne, Florida 32901, USA;* ^b*Department of Mathematics, National University of Ireland, Galway, Ireland;*

(Received 16 April 2001)

A general existence theory is presented for initial value problems where our nonlinearity may be singular in its dependent variable and may also change sign.

Keywords: Singular initial value problem; Sign changing nonlinearity; Upper and lower solutions; Existence criteria

1. INTRODUCTION

This paper discusses the singular initial value problem

$$\begin{cases} y' = q(t)f(t, y), & 0 < t < T (< \infty) \\ y(0) = 0, \end{cases} \quad (1.1)$$

where our nonlinearity f is allowed to change sign. In addition f may not be a Carathéodory function because of the singular behavior of the y variable *i.e.* f may be singular at $y = 0$. Nonsingular problems have been discussed extensively in the literature [1–6]. However only a few papers [2, 3] have appeared when the nonlinearity f is singular at $y = 0$.

* Corresponding author.

The results here are new and they complement and extend those in [2, 3]. In this paper to establish existence for (1.1) we approximate (1.1) by a sequence of nonsingular problems, each of which has a lower solution α and an upper solution β_n . Using the Schauder fixed point theorem we establish the existence of a solution which lies between α and β_n for each approximating problem. The Arzela–Ascoli theorem will then complete the proof. In addition we also present, in this paper, easily verifiable criteria which guarantee that (1.1) has a solution $y \in C[0, T]$ with $y > 0$ on $(0, T]$.

2. EXISTENCE THEORY

In this section we discuss the initial value problem

$$\begin{cases} y' = q(t)f(t, y), & 0 < t < T (< \infty) \\ y(0) = 0, \end{cases} \quad (2.1)$$

where our nonlinearity f may change sign. We first present an upper and lower solution result for the singular initial value problem. The idea involves approximating (1.1) by a sequence of nonsingular problems each of which has a lower solution α and an upper solution β_n . The Arzela–Ascoli theorem will then complete the proof. After the proof we discuss how to construct the lower solution α . In particular general criteria will be given which will enable us to verify immediately that a particular equation has a lower solution α . This has the added advantage that we do not need to construct α explicitly for each example. Also in this section we replace the β_n condition with another more easily verifiable one. Examples will then be given to illustrate our theory.

THEOREM 2.1 *Let $n_0 \in \{3, 4, \dots\}$ be fixed and suppose the following conditions are satisfied:*

$$f: [0, T] \times (0, \infty) \rightarrow \mathbf{R} \text{ is continuous,} \quad (2.2)$$

$$q \in C(0, T], \quad q > 0 \text{ on } (0, T] \text{ and } \int_0^T q(x) dx < \infty, \quad (2.3)$$

$$\left\{ \begin{array}{l} \text{let } n \in N_0 = \{n_0, n_0 + 1, \dots\} \text{ and associated with each } n \\ \text{we have a constant } \rho_n \text{ such that } \{\rho_n\} \text{ is a nonincreasing} \\ \text{sequence with } \lim_{n \rightarrow \infty} \rho_n = 0 \text{ and such that for} \\ \frac{T}{n} \leq t \leq T \text{ we have } q(t)f(t, \rho_n) \geq 0, \end{array} \right. \quad (2.4)$$

$$\left\{ \begin{array}{l} \exists \alpha \in C[0, T] \cap C^1(0, T], \alpha(0) = 0, \alpha > 0 \text{ on } (0, T] \\ \text{such that for each } n \in N_0, q(t)f(t, \alpha(t)) \geq \alpha'(t) \text{ for} \\ t \in \left[\frac{T}{n}, T\right) \text{ and } q(t)f\left(\frac{T}{n}, \alpha(t)\right) \geq \alpha'(t) \text{ for } t \in \left(0, \frac{T}{n}\right), \end{array} \right. \quad (2.5)$$

$$\left\{ \begin{array}{l} \text{for each } n \in N_0, \exists \beta_n \in C[0, T] \cap C^1(0, T] \text{ with} \\ \beta_n(t) \geq \alpha(t) \text{ and } \beta_n(t) \geq \rho_n \text{ for } t \in [0, T] \text{ and} \\ q(t)f(t, \beta_n(t)) \leq \beta_n'(t) \text{ for } t \in \left[\frac{T}{n}, T\right) \text{ with} \\ q(t)f\left(\frac{T}{n}, \beta_n(t)\right) \leq \beta_n'(t) \text{ for } t \in \left(0, \frac{T}{n}\right), \end{array} \right. \quad (2.6)$$

$$a_0 \equiv \max \left\{ \sup_{t \in [0, T]} \beta_n(t) : n \in N_0 \right\} < \infty \quad (2.7)$$

and

$$\left\{ \begin{array}{l} |f(t, y)| \leq g(y) \text{ on } [0, T] \times (0, a_0] \text{ with} \\ g > 0 \text{ continuous and nonincreasing on } (0, \infty). \end{array} \right. \quad (2.8)$$

Then (2.1) has a solution $y \in C[0, T] \cap C^1(0, T]$ with $y(t) \geq \alpha(t)$ for $t \in [0, T]$.

Proof Without loss of generality assume $\rho_{n_0} \leq \min_{t \in [T/3, T]} \alpha(t)$. Fix $n \in N_0$. Let $t_n \in [0, T/3]$ be such that

$$\alpha(t_n) = \rho_n \text{ and } \alpha(t) \leq \rho_n \text{ for } t \in [0, t_n].$$

Define

$$\alpha_n(t) = \begin{cases} \rho_n & \text{if } t \in [0, t_n] \\ \alpha(t) & \text{if } t \in (t_n, T] \end{cases}.$$

Consider the initial value problem

$$\begin{cases} y' = q(t)f_n^*(t, y), & 0 < t < T \\ y(0) = \rho_n; \end{cases} \quad (2.9)''$$

here

$$f_n^*(t, y) = \begin{cases} f\left(\frac{T}{n}, \beta_n(t)\right), & y \geq \beta_n(t) \text{ and } 0 \leq t \leq \frac{T}{n} \\ f(t, \beta_n(t)), & y \geq \beta_n(t) \text{ and } \frac{T}{n} \leq t \leq T \\ f\left(\frac{T}{n}, y\right), & \alpha_n(t) \leq y \leq \beta_n(t) \text{ and } 0 \leq t \leq \frac{T}{n} \\ f(t, y), & \alpha_n(t) \leq y \leq \beta_n(t) \text{ and } \frac{T}{n} \leq t \leq T \\ f(t, \alpha_n(t)), & y \leq \alpha_n(t) \text{ and } \frac{T}{n} \leq t \leq T \\ f\left(\frac{T}{n}, \alpha_n(t)\right), & y \leq \alpha_n(t) \text{ and } 0 \leq t \leq \frac{T}{n}. \end{cases}$$

Schauder's fixed point theorem [1, 2] guarantees that (2.9)'' has a solution $y_n \in C[0, T] \cap C^1(0, T)$. We first show

$$y_n(t) \geq \alpha_n(t) \quad \text{for } t \in [0, T]. \quad (2.10)$$

Suppose (2.10) is not true. Then there exists $\tau_1 < \tau_2 \in [0, T]$ with

$$y_n(\tau_1) = \alpha_n(\tau_1), \quad y_n(\tau_2) < \alpha_n(\tau_2)$$

and

$$y_n(t) < \alpha_n(t) \quad \text{for } t \in (\tau_1, \tau_2).$$

Of course

$$y_n(\tau_2) - \alpha_n(\tau_2) = \int_{\tau_1}^{\tau_2} (y_n - \alpha_n)'(t) dt. \quad (2.11)$$

We now claim

$$(y_n - \alpha_n)'(t) \geq 0 \text{ and a.e. } t \in (\tau_1, \tau_2). \quad (2.12)$$

If (2.12) is true then (2.11) implies

$$y_n(\tau_2) - \alpha_n(\tau_2) \geq 0,$$

a contradiction. As a result if we show (2.12) is true then (2.10) will follow. To see (2.12) we will in fact prove more *i.e.* we will show

$$(y_n - \alpha_n)'(t) \geq 0 \text{ for } t \in (\tau_1, \tau_2) \text{ provided } t \neq t_n.$$

Fix $t \in (\tau_1, \tau_2)$ and assume $t \neq t_n$. Then $y_n(t) - \alpha_n(t) < 0$. Now either (i) $t < t_n$; or (ii) $t > t_n$.

Case (i) $t < t_n (\leq T/3)$.

First suppose $t_n \geq T/n$. Then

$$\begin{aligned} (y_n - \alpha_n)'(t) &= [q(t)f_n^*(t, y_n(t)) - \alpha_n'(t)] \\ &= \begin{cases} q(t)f\left(\frac{T}{n}, \alpha_n(t)\right) - \alpha_n'(t), & 0 < t \leq \frac{T}{n} \\ q(t)f(t, \alpha_n(t)) - \alpha_n'(t), & \frac{T}{n} \leq t < t_n \end{cases} \\ &= \begin{cases} q(t)f\left(\frac{T}{n}, \rho_n\right), & 0 < t \leq \frac{T}{n} \\ q(t)f(t, \rho_n), & \frac{T}{n} \leq t < t_n \end{cases} \\ &\geq 0, \end{aligned}$$

from (2.4). Next suppose $t_n \leq T/n$. Then $t \leq T/n$ so we have

$$(y_n - \alpha_n)'(t) = q(t)f\left(\frac{T}{n}, \alpha_n(t)\right) - \alpha_n'(t) = q(t)f\left(\frac{T}{n}, \rho_n\right) \geq 0,$$

from (2.4).

Case (ii) $t > t_n$.

First suppose $t_n \leq T/n$. Then

$$\begin{aligned} (y_n - \alpha_n)'(t) &= [q(t)f_n^*(t, y_n(t)) - \alpha'_n(t)] \\ &= \begin{cases} q(t)f\left(\frac{T}{n}, \alpha_n(t)\right) - \alpha'_n(t), & t_n < t \leq \frac{T}{n} \\ q(t)f(t, \alpha_n(t)) - \alpha'_n(t), & \frac{T}{n} \leq t \end{cases} \\ &= \begin{cases} q(t)f\left(\frac{T}{n}, \alpha(t)\right) - \alpha'(t), & t_n < t \leq \frac{T}{n} \\ q(t)f(t, \alpha(t)) - \alpha'(t), & \frac{T}{n} \leq t \end{cases} \\ &\geq 0, \end{aligned}$$

from (2.5). Next suppose $t_n \geq T/n$. Then

$$(y_n - \alpha_n)'(t) = q(t)f(t, \alpha_n(t)) - \alpha'_n(t) = q(t)f(t, \alpha(t)) - \alpha'(t) \geq 0,$$

from (2.5).

Consequently (2.12) (and so (2.10)) is true, and now since $\alpha(t) \leq \alpha_n(t)$ for $t \in [0, T]$ we have

$$\alpha(t) \leq \alpha_n(t) \leq y_n(t) \quad \text{for } t \in [0, T]. \quad (2.13)$$

Next we show

$$y_n(t) \leq \beta_n(t) \quad \text{for } t \in [0, T]. \quad (2.14)$$

If (2.14) is not true then there exists $\tau_1 < \tau_2 \in [0, T]$ with

$$y_n(\tau_1) = \beta_n(\tau_1), \quad y_n(\tau_2) > \beta_n(\tau_2)$$

and

$$y_n(t) > \beta_n(t) \quad \text{for } t \in (\tau_1, \tau_2).$$

Notice also that

$$y_n(\tau_2) - y_n(\tau_1) = \int_{\tau_1}^{\tau_2} q(s)f_n^*(s, y_n(s))ds.$$

There are three cases to consider, namely (i) $T/n \leq \tau_1$; (ii) $\tau_1 < \tau_2 \leq T/n$; and (iii) $\tau_1 < T/n < \tau_2$.

Case (i) $T/n \leq \tau_1$.

Then (2.6) implies

$$\begin{aligned} y_n(\tau_2) - y_n(\tau_1) &= \int_{\tau_1}^{\tau_2} q(s)f(s, \beta_n(s))ds \leq \int_{\tau_1}^{\tau_2} \beta'_n(s)ds \\ &= \beta_n(\tau_2) - \beta_n(\tau_1), \end{aligned}$$

a contradiction.

Case (ii) $\tau_1 < \tau_2 \leq T/n$.

Then (2.6) implies

$$\begin{aligned} y_n(\tau_2) - y_n(\tau_1) &= \int_{\tau_1}^{\tau_2} q(s)f\left(\frac{T}{n}, \beta_n(s)\right)ds \\ &\leq \int_{\tau_1}^{\tau_2} \beta'_n(s)ds = \beta_n(\tau_2) - \beta_n(\tau_1), \end{aligned}$$

a contradiction.

Case (iii) $\tau_1 < T/n < \tau_2$. Now

$$y_n\left(\frac{T}{n}\right) - y_n(\tau_1) = \int_{\tau_1}^{T/n} q(s)f\left(\frac{T}{n}, \beta_n(s)\right)ds \leq \beta_n\left(\frac{T}{n}\right) - \beta_n(\tau_1)$$

and

$$y_n(\tau_2) - y_n\left(\frac{T}{n}\right) = \int_{T/n}^{\tau_2} q(s)f(s, \beta_n(s))ds \leq \beta_n(\tau_2) - \beta_n\left(\frac{T}{n}\right).$$

Combine to obtain

$$y_n(\tau_2) - y_n(\tau_1) \leq \beta_n(\tau_2) - \beta_n(\tau_1),$$

a contradiction.

Thus (2.14) holds. In particular for $t \in [0, T]$ we have

$$\alpha(t) \leq \alpha_n(t) \leq y_n(t) \leq \beta_n(t) \leq a_0; \quad (2.15)$$

here a_0 is given in (2.7). We next show

$$\{y_n\}_{n \in \mathcal{N}_0} \text{ is a bounded, equicontinuous family on } [0, T]. \quad (2.16)$$

To see this notice (2.8) and (2.15) guarantee that we have

$$\frac{|y'_n(t)|}{g(y_n(t))} \leq q(t) \quad \text{for } t \in (0, T),$$

and so

$$\pm v'_n(t) \leq q(t) \quad \text{for } t \in (0, T);$$

here

$$v_n(t) = \int_0^{y_n(t)} \frac{du}{g(u)} = G(y_n(t)).$$

For $t, s \in [0, T]$ we have

$$|v_n(t) - v_n(s)| = \left| \int_s^t v'_n(\tau) d\tau \right| \leq \left| \int_s^t q(\tau) d\tau \right|.$$

This together with the uniform continuity of G^{-1} on $[0, G(a_0)]$ and

$$\begin{aligned} |y_n(t) - y_n(s)| &= |G^{-1}(G(y_n(t))) - G^{-1}(G(y_n(s)))| \\ &= |G^{-1}(v_n(t)) - G^{-1}(v_n(s))| \end{aligned}$$

immediately guarantees that $\{y_n\}_{n \in N_0}$ is equicontinuous on $[0, T]$. Thus (2.16) holds. The Arzela–Ascoli theorem guarantees the existence of a subsequence N_1 of N_0 and a function $y \in C[0, T]$ with y_n converging uniformly on $[0, T]$ to y as $n \rightarrow \infty$ through N_1 . Also $y(0) = 0$ and $\alpha(t) \leq y(t) \leq a_0$ for $t \in [0, T]$. Fix $t \in (0, T)$ and let $n_1 \in N_1$ be such that $T/n_1 < t < T$. Let $N_1^* = \{n \in N_1 : n \geq n_1\}$. Now $y_n, n \in N_1^*$, satisfies

$$\begin{aligned} y_n(t) &= y_n(T) - \int_t^T q(s) f_n^*(s, y_n(s)) ds \\ &= y_n(T) - \int_t^T q(s) f(s, y_n(s)) ds. \end{aligned}$$

Let $n \rightarrow \infty$ through N_1^* to obtain

$$y(t) = y(T) - \int_t^T q(s) f(s, y(s)) ds.$$

We can do this argument for each $t \in (0, T)$.

Remark 2.1 We could replace (2.7) and (2.8) in Theorem 2.1 with the following condition:

$$\left\{ \begin{array}{l} \text{for each } t \in [0, T], \text{ we have that } \{\beta_n(t)\} \text{ is a} \\ \text{nonincreasing sequence and } \lim_{n \rightarrow \infty} \beta_n(0) = 0. \end{array} \right. \quad (2.17)$$

To see this notice that we only needed (2.8) in the proof of Theorem 2.1 from (2.16) onwards. Here notice we have

$$\alpha(t) \leq \alpha_n(t) \leq y_n(t) \leq \beta_n(t) \leq \beta_{n_0}(t) \quad \text{for } t \in [0, T].$$

Now lets look at the interval $[T/n_0, T]$. Let

$$R_{n_0} = \sup \left\{ |q(x) f(x, y)| : x \in \left[\frac{T}{n_0}, T \right] \text{ and } \alpha(x) \leq y \leq \beta_{n_0}(x) \right\}.$$

We have immediately that

$\{y_n\}_{n=n_0}^\infty$ is a bounded, equicontinuous family on $[T/n_0, T]$.

The Arzela–Ascoli theorem guarantees the existence of a subsequence N_{n_0} of integers and a function $z_{n_0} \in C[T/n_0, T]$ with y_n converging uniformly to z_{n_0} on $[T/n_0, T]$ as $n \rightarrow \infty$ through N_{n_0} . Proceed inductively to obtain subsequences of integers

$$N_{n_0} \supseteq N_{n_0+1} \supseteq \cdots \supseteq N_k \supseteq \cdots$$

and functions

$$z_k \in C\left[\frac{T}{k}, T\right]$$

with

y_n converging uniformly to z_k on $[T/k, T]$ as $n \rightarrow \infty$ through N_k

and

$$z_{k+1} = z_k \text{ on } \left[\frac{T}{k}, T\right].$$

Define a function $y : [0, T] \rightarrow [0, \infty)$ by $y(x) = z_k(x)$ on $[T/k, T]$ and $y(0) = 0$. Notice y is well defined and $\alpha(t) \leq y(t) \leq \beta_{n_0}(t)$ for $t \in (0, T)$. Fix $t \in (0, T)$ and let $m \in \{n_0, n_0 + 1, \dots\}$ be such that $T/m < t < T$. Let $N_m^* = \{n \in N_m : n \geq m\}$. Now $y_n, n \in N_m^*$, satisfies

$$y_n(t) = y_n(T) - \int_t^T q(s)f(s, y_n(s)) \, ds.$$

Let $n \rightarrow \infty$ through N_m^* to obtain

$$y(t) = y(T) - \int_t^T q(s)f(s, y(s)) \, ds.$$

We can do this argument for each $t \in (0, T)$. It remains to show y is continuous at 0. Let $\epsilon > 0$ be given. Now since $\lim_{n \rightarrow \infty} \beta_n(0) = 0$ there exists $n_1 \in \{n_0, n_0 + 1, \dots\}$ with $\beta_{n_1}(0) < \epsilon/2$. Since $\beta_{n_1} \in C[0, T]$ there exists $\delta_{n_1} > 0$ with

$$\beta_{n_1}(t) < \frac{\epsilon}{2} \quad \text{for } t \in [0, \delta_{n_1}].$$

Now for $n \geq n_1$ we have, since $\{\beta_n(t)\}$ is nonincreasing for each $t \in [0, T]$,

$$\beta_n(t) \leq \beta_{n_1}(t) < \frac{\epsilon}{2} \quad \text{for } t \in [0, \delta_{n_1}].$$

This together with the fact that $\alpha(t) \leq y_n(t) \leq \beta_n(t)$ for $t \in [0, T]$, implies for $n \geq n_1$ that we have

$$\alpha(t) \leq y_n(t) < \frac{\epsilon}{2} \quad \text{for } t \in [0, \delta_{n_1}].$$

Consequently

$$0 \leq \alpha(t) \leq y(t) \leq \frac{\epsilon}{2} < \epsilon \quad \text{for } t \in (0, \delta_{n_1}]$$

and so y is continuous at 0. Thus $y \in C[0, T]$.

Remark 2.2 Suppose (2.2)–(2.5), (2.7) and (2.8) hold, and in addition assume the following conditions are satisfied:

$$\left\{ \begin{array}{l} \text{for each } n \in N_0 \text{ we have } q(t)f(t, y) \geq \alpha'(t) \text{ for} \\ (t, y) \in \left[\frac{T}{n}, T \right) \times \{y \in (0, \infty) : y < \alpha(t)\} \text{ and} \\ q(t)f\left(\frac{T}{n}, y\right) \geq \alpha'(t) \text{ for} \\ (t, y) \in \left(0, \frac{T}{n} \right) \times \{y \in (0, \infty) : y < \alpha(t)\} \end{array} \right. \quad (2.18)$$

and

$$\left\{ \begin{array}{l} \text{for each } n \in N_0, \exists \beta_n \in C[0, T] \cap C^1(0, T] \text{ with} \\ \beta_n(t) \geq \rho_n \text{ for } t \in [0, T] \text{ and } q(t)f(t, \beta_n(t)) \leq \beta'_n(t) \\ \text{for } t \in \left[\frac{T}{n}, T \right) \text{ with } q(t)f\left(\frac{T}{n}, \beta_n(t)\right) \leq \beta'_n(t) \\ \text{for } t \in \left(0, \frac{T}{n} \right). \end{array} \right. \quad (2.19)$$

Then the result in Theorem 2.1 is again true. This follows immediately from Theorem 2.1 once we show (2.6) holds *i.e.* once we show $\beta_n(t) \geq \alpha(t)$ for $t \in [0, T]$ for each $n \in \{n_0, n_0 + 1, \dots\}$. To see this suppose it is false for some $n \in \{n_0, n_0 + 1, \dots\}$. Then there exists $\tau_1 < \tau_2 \in [0, T]$ with

$$\beta_n(\tau_1) = \alpha(\tau_1), \beta_n(\tau_2) < \alpha(\tau_2) \text{ and } \beta_n(t) < \alpha(t) \text{ for } t \in (\tau_1, \tau_2).$$

There are three cases to consider, namely (i) $T/n \leq \tau_1$; (ii) $\tau_1 < \tau_2 \leq T/n$ and (iii) $\tau_1 < T/n < \tau_2$.

Case (i) $T/n \leq \tau_1$.

Then (2.19) and $\beta_n(t) < \alpha(t)$ for $t \in (\tau_1, \tau_2)$ yields

$$\begin{aligned} \beta_n(\tau_2) - \beta_n(\tau_1) &= \int_{\tau_1}^{\tau_2} \beta'_n(s) ds \geq \int_{\tau_1}^{\tau_2} q(s)f(s, \beta_n(s)) ds \\ &\geq \int_{\tau_1}^{\tau_2} \alpha'(s) ds = \alpha(\tau_2) - \alpha(\tau_1), \end{aligned}$$

a contradiction.

Case (ii) $\tau_1 < \tau_2 \leq T/n$. Then

$$\begin{aligned} \beta_n(\tau_2) - \beta_n(\tau_1) &= \int_{\tau_1}^{\tau_2} \beta'_n(s) ds \geq \int_{\tau_1}^{\tau_2} q(s)f\left(\frac{T}{n}, \beta_n(s)\right) ds \\ &\geq \int_{\tau_1}^{\tau_2} \alpha'(s) ds = \alpha(\tau_2) - \alpha(\tau_1), \end{aligned}$$

a contradiction.

Case (iii) $\tau_1 < T/n < \tau_2$.

Then

$$\beta_n\left(\frac{T}{n}\right) - \beta_n(\tau_1) \geq \int_{\tau_1}^{T/n} q(s)f\left(\frac{T}{n}, \beta_n(s)\right) ds \geq \alpha\left(\frac{T}{n}\right) - \alpha(\tau_1),$$

and

$$\beta_n(\tau_2) - \beta_n\left(\frac{T}{n}\right) \geq \int_{T/n}^{\tau_2} q(s)f(s, \beta_n(s)) ds \geq \alpha(\tau_2) - \alpha\left(\frac{T}{n}\right).$$

Combine to get

$$\beta_n(\tau_2) - \beta_n(\tau_1) \geq \alpha(\tau_2) - \alpha(\tau_1),$$

a contradiction.

If in (2.4) we replace $T/n \leq t \leq T$ by $0 \leq t \leq T$ then in this case we define f_n^* as follows:

$$f_n^*(t, y) = \begin{cases} f(t, \beta_n(t)), & y \geq \beta_n(t) \\ f(t, y), & \alpha_n(t) \leq y \leq \beta_n(t) \\ f(t, \alpha_n(t)), & y \leq \alpha_n(t). \end{cases}$$

For completeness we state the result.

THEOREM 2.2 *Suppose (2.2) and (2.3) hold. In addition assume the following conditions hold*

$$\begin{cases} \text{let } n \in \{1, 2, \dots\} = N_1 \text{ and associated with each} \\ n \in N_1 \text{ we have a constant } \rho_n \text{ such that } \{\rho_n\}, \\ \text{is a nonincreasing sequence with } \lim_{n \rightarrow \infty} \rho_n = 0 \\ \text{and such that for } 0 \leq t \leq T \text{ we have } q(t)f(t, \rho_n) \geq 0, \end{cases} \quad (2.20)$$

$$\begin{cases} \exists \alpha \in C[0, T] \cap C^1(0, T], \alpha(0) = 0, \alpha > 0 \text{ on } (0, T] \\ \text{such that } q(t)f(t, \alpha(t)) \geq \alpha'(t) \text{ for } t \in (0, T) \end{cases} \quad (2.21)$$

and

$$\begin{cases} \text{for each } n \in N_1, \exists \beta_n \in C[0, T] \cap C^1(0, T] \\ \text{with } \beta_n(t) \geq \alpha(t) \text{ and } \beta_n(t) \geq \rho_n \text{ for } t \in [0, T] \\ \text{and } q(t)f(t, \beta_n(t)) \leq \beta_n'(t) \text{ for } t \in (0, T). \end{cases} \quad (2.22)$$

Finally assume either (2.17) or (2.7), (2.8) (with N_0 replaced by N_1) occur. Then (2.1) has a solution $y \in C[0, T] \cap C^1(0, T]$ with $y(t) \geq \alpha(t)$ for $t \in [0, T]$.

Next we discuss how to construct the lower solution α in (2.5) (and in (2.18)). Suppose the following condition is satisfied:

$$\begin{cases} \text{let } n \in N_0 \text{ and associated with each } n \text{ we} \\ \text{have a constant } \rho_n \text{ such that } \{\rho_n\} \text{ is a decreasing} \\ \text{sequence with } \lim_{n \rightarrow \infty} \rho_n = 0 \text{ and there exists a} \\ \text{constant } k_0 > 0 \text{ such that for } \frac{T}{n} \leq t \leq T \\ \text{and } 0 < y \leq \rho_n \text{ we have } q(t)f(t, y) \geq k_0. \end{cases} \quad (2.23)$$

The argument in [2, Chapter 1] guarantees that there exists a $\alpha \in C[0, T] \cap C^1(0, T]$, $\alpha(0) = 0$, $\alpha(t) \leq \rho_{n_0}$ for $t \in [0, T]$ with

$$q(t)f(t, \alpha(t)) \geq \alpha'(t) \quad \text{for } t \in (0, T) \quad (2.24)$$

and

$$q(t)f(t, y) \geq \alpha'(t) \quad \text{for } (t, y) \in (0, T) \times \{y \in (0, \infty) : y < \alpha(t)\}. \quad (2.25)$$

If in addition to (2.23) assume the following holds:

$$f(\cdot, y) \text{ is nondecreasing on } (0, T/3) \text{ for each fixed } y \in (0, \infty). \quad (2.26)$$

Then (2.5) is satisfied. This follows from (2.24) if $t \in [T/n, T]$, whereas if $t \in (0, T/n)$ then (2.24) and (2.26) yield

$$q(t)f\left(\frac{T}{n}, \alpha(t)\right) \geq q(t)f(t, \alpha(t)) \geq \alpha'(t).$$

In addition it is easy to check that (2.18) also holds.

Combining the above with Theorem 2.1 and Remark 2.2 gives the following existence result.

THEOREM 2.3 *Let $n_0 \in \{3, 4, \dots\}$ be fixed and suppose (2.2), (2.3), (2.7), (2.8), (2.19), (2.23) and (2.26) hold. Then (2.1) has a solution $y \in C[0, T] \cap C^1(0, T]$ with $y(t) > 0$ for $t \in (0, T]$.*

Remark 2.3 In Theorem 2.3 we could replace (2.7), (2.8) with (2.17).

Remark 2.4 One could replace (2.26) in Theorem 2.3 with the more general condition: there exists $\delta \in (0, T/3)$ with $f(\cdot, y)$ nondecreasing on $(0, \delta)$ for each fixed $y \in (0, \infty)$.

Looking at Theorem 2.1 and Theorem 2.3 we see that the main difficulty when discussing examples is constructing the β_n in (2.6) (and (2.19)). As a result we present a theorem which removes (2.6) (and (2.19)) and replaces it with an easy verifiable condition. We first present the result in its full generality.

THEOREM 2.4 *Let $n_0 \in \{3, 4, \dots\}$ be fixed and suppose (2.2)–(2.5) hold. Also assume*

$$\begin{cases} |f(t, y)| \leq g(y) + h(y) & \text{on } [0, T] \times (0, \infty) \text{ with} \\ g > 0 \text{ continuous and nonincreasing on } (0, \infty) \\ \text{and } h \geq 0 \text{ continuous on } [0, \infty). \end{cases} \quad (2.27)$$

Also suppose there exists a constant $M > 0$ with $G^{-1}(M) > \sup_{t \in [0, T]} \alpha(t)$ and with

$$\int_0^T q(x) dx < \int_0^M \frac{ds}{[1 + (h(G^{-1}(s))/g(G^{-1}(s)))]} \quad (2.28)$$

holding; here $G(z) = \int_0^z du/g(u)$ (note G is an increasing map from $[0, \infty)$ onto $[0, \infty)$ with $G(0) = 0$). Then (2.1) has a solution $y \in C[0, T] \cap C^1(0, T]$ with $y(t) \geq \alpha(t)$ for $t \in [0, T]$.

Proof Choose $c > 0$, $c < M$ with

$$\int_0^T q(x) dx < \int_c^M \frac{ds}{[1 + (h(G^{-1}(s))/g(G^{-1}(s)))]}. \quad (2.29)$$

Let $m_0 \in \{3, 4, \dots\}$ be chosen so that $G(\rho_{m_0}) < c$ and without loss of generality assume $m_0 \leq n_0$. Let α_n be as in Theorem 2.1 and again we examine (2.9)ⁿ with

$$f_n^*(t, y) = \begin{cases} f\left(\frac{T}{n}, G^{-1}(M)\right), & y \geq G^{-1}(M) \text{ and } 0 \leq t \leq \frac{T}{n} \\ f(t, G^{-1}(M)), & y \geq G^{-1}(M) \text{ and } \frac{T}{n} \leq t \leq T \\ f\left(\frac{T}{n}, y\right), & \alpha_n(t) \leq y \leq G^{-1}(M) \text{ and } 0 \leq t \leq \frac{T}{n} \\ f(t, y), & \alpha_n(t) \leq y \leq G^{-1}(M) \text{ and } \frac{T}{n} \leq t \leq T \\ f(t, \alpha_n(t)), & y \leq \alpha_n(t) \text{ and } \frac{T}{n} \leq t \leq T \\ f\left(\frac{T}{n}, \alpha_n(t)\right), & y \leq \alpha_n(t) \text{ and } 0 \leq t \leq \frac{T}{n}. \end{cases}$$

As in Theorem 2.1, (2.9)ⁿ has a solution y_n with

$$y_n(t) \geq \alpha_n(t) \geq \alpha(t) \quad \text{for } t \in [0, T].$$

Next we show

$$y_n(t) < G^{-1}(M) \quad \text{for } t \in [0, T]. \quad (2.30)$$

Suppose (2.30) is false, then since $y_n(0) = \rho_n$ there exists $\tau_1 < \tau_2 \in [0, T]$ with

$$\begin{aligned} \rho_n \leq y_n(t) \leq G^{-1}(M) \\ \text{for } t \in (\tau_1, \tau_2), \quad y_n(\tau_1) = \rho_n \text{ and } y_n(\tau_2) = G^{-1}(M). \end{aligned}$$

Now for $t \in (\tau_1, \tau_2)$ we have

$$f_n^*(t, y_n(t)) \leq g(y_n(t)) \left\{ 1 + \frac{h(y_n(t))}{g(y_n(t))} \right\},$$

since if $t \in (0, T/n)$ then $f_n^*(t, y_n(t)) = f(T/n, y_n(t)) \leq g(y_n(t)) + h(y_n(t))$, whereas if $t \in [T/n, T)$ then $f_n^*(t, y_n(t)) = f(t, y_n(t)) \leq g(y_n(t)) + h(y_n(t))$. Thus

$$\frac{y_n'(t)}{g(y_n(t))} \leq q(t) \left\{ 1 + \frac{h(y_n(t))}{g(y_n(t))} \right\} \quad \text{for } t \in (\tau_1, \tau_2).$$

Let

$$v_n(t) = \int_0^{y_n(t)} \frac{du}{g(u)} = G(y_n(t))$$

and so

$$v_n'(t) \leq q(t) \left\{ 1 + \frac{h(G^{-1}(v_n(t)))}{g(G^{-1}(v_n(t)))} \right\} \quad \text{for } t \in (\tau_1, \tau_2).$$

Integrate from τ_1 to τ_2 to obtain

$$\begin{aligned} & \int_{\epsilon}^{v_n(\tau_2)} \frac{ds}{[1 + (h(G^{-1}(s))/g(G^{-1}(s)))]} \\ & \leq \int_{G(\rho_n)}^{v_n(\tau_2)} \frac{ds}{[1 + (h(G^{-1}(s))/g(G^{-1}(s)))]} \\ & \leq \int_0^T q(s) ds < \int_{\epsilon}^M \frac{ds}{[1 + (h(G^{-1}(s))/g(G^{-1}(s)))]}. \end{aligned}$$

Consequently $v_n(\tau_2) < M$ so $y_n(\tau_2) < G^{-1}(M)$. This is a contradiction. Thus (2.30) holds and so

$$\alpha(t) \leq \alpha_n(t) \leq y_n(t) < G^{-1}(M) \quad \text{for } t \in [0, T]. \quad (2.31)$$

Essentially the same reasoning as in Theorem 2.1 from (2.16) onwards completes the proof.

We also have the following result.

THEOREM 2.5. *Let $n_0 \in \{3, 4, \dots\}$ be fixed and suppose (2.2), (2.3), (2.23), (2.26) and (2.27) hold. In addition assume there is a constant $M > 0$ with*

$$\int_0^T q(x)dx < \int_0^M \frac{ds}{[1 + (h(G^{-1}(s))/g(G^{-1}(s)))]} \quad (2.32)$$

holding; here $G(z) = \int_0^z du/g(u)$. Then (2.1) has a solution $y \in C[0, T] \cap C^1(0, T]$ with $y(t) > 0$ for $t \in [0, T]$.

Proof This follows immediately from Theorem 2.4 once we show

$$G^{-1}(M) > \alpha(t) \quad \text{for each } t \in [0, T]$$

(α is described after (2.23)). Suppose this is false. Then since $\alpha(0) = 0$ there exists $\tau_1 < \tau_2 \in [0, T]$ with

$$\begin{aligned} 0 \leq \alpha(t) \leq G^{-1}(M) \quad & \text{for } t \in (\tau_1, \tau_2), \quad \alpha(\tau_1) = 0 \\ & \text{and } \alpha(\tau_2) = G^{-1}(M). \end{aligned}$$

Notice (2.23) (see (2.24)) implies

$$\alpha'(t) \leq q(t)f(t, \alpha(t)) \quad \text{for } t \in (\tau_1, \tau_2),$$

so we have

$$\frac{\alpha'(t)}{g(\alpha(t))} \leq q(t) \left\{ 1 + \frac{h(\alpha(t))}{g(\alpha(t))} \right\} \quad \text{for } t \in (\tau_1, \tau_2).$$

Let

$$v(t) = \int_0^{\alpha(t)} \frac{du}{g(u)} = G(\alpha(t)),$$

so

$$v'(t) \leq q(t) \left\{ 1 + \frac{h(G^{-1}(v(t)))}{g(G^{-1}(v(t)))} \right\} \quad \text{for } t \in (\tau_1, \tau_2).$$

Integrate from τ_1 to τ_2 to obtain

$$\begin{aligned} & \int_0^{v(\tau_2)} \frac{ds}{[1 + (h(G^{-1}(s))/g(G^{-1}(s)))]} \\ & \leq \int_0^{v(\tau_2)} \frac{ds}{[1 + (h(G^{-1}(s))/g(G^{-1}(s)))]} \\ & \leq \int_0^T q(s)ds < \int_0^M \frac{ds}{[1 + (h(G^{-1}(s))/g(G^{-1}(s)))]} \end{aligned}$$

Thus $v(\tau_2) < M$, so $\alpha(\tau_2) < G^{-1}(M)$, a contradiction.

Remark 2.5 In Theorem 2.5 we could replace (2.23), (2.26) with Eqs. (2.4) and (2.18).

Next we present some examples which illustrate how easily the theory is applied in practice.

Example 2.1 The initial value problem

$$\begin{cases} y' = y^{-\alpha} + y^\beta + A, & 0 < t < T (< \infty) \\ y(0) = 0, & \alpha, \beta > 0, A \geq 0 \end{cases} \quad (2.33)$$

has a solution $y \in C[0, T] \cap C^1(0, T]$ with $y(t) > 0$ for $t \in (0, T]$ if

$$T < \int_0^\infty \frac{ds}{1 + [(\alpha + 1)s]^{(\beta + \alpha)/(\alpha + 1)} + A[(\alpha + 1)s]^{\alpha/(\alpha + 1)}}. \quad (2.34)$$

To see this we will apply Theorem 2.5 with

$$n_0 = 3, \quad q = 1, \quad g(y) = y^{-\alpha}, \quad h(y) = y^\beta + A,$$

together with

$$\rho_n = \frac{1}{n} \quad \text{and} \quad k_0 = 3^\alpha.$$

Clearly (2.2), (2.3), (2.26) and (2.27) hold. Also for $n \in \{3, 4, \dots\}$, $(T/n) \leq t \leq T$ and $0 < y \leq \rho_n$ we have

$$q(t)f(t, y) \geq y^{-\alpha} \geq n^\alpha \geq 3^\alpha,$$

so (2.23) is satisfied. From (2.34) there exists $M > 0$ with

$$T < \int_0^M \frac{ds}{1 + [(\alpha + 1)s]^{(\beta + \alpha)/(\alpha + 1)} + A[(\alpha + 1)s]^{\alpha/(\alpha + 1)}},$$

so now (2.32) holds with this M since

$$G(z) = \frac{z^{\alpha + 1}}{\alpha + 1}, \quad \text{so } G^{-1}(z) = [(\alpha + 1)z]^{1/\alpha + 1}.$$

Existence of a solution to (2.33) is now guaranteed from Theorem 2.5.

Example 2.2 The initial value problem

$$\begin{cases} y' = \left(\frac{t^\alpha}{y^\theta} + Ay^\beta - \lambda \right), & 0 < t < T (< \infty) \\ y(0) = 0, \end{cases} \quad (2.35)$$

with $\alpha > 0$, $\theta \geq 0$, $\lambda > 0$, $\alpha \geq \theta$, $0 \leq \beta < 1$, $A \geq 0$ has a solution $y \in C[0, T] \cap C^1(0, T]$ with $y(t) > 0$ for $t \in (0, T]$.

To see this we will apply Theorem 2.3 with

$$n_0 = 3, \quad q = 1, \quad g(y) = \frac{T^\alpha}{y^\theta}, \quad h(y) = Ay^\beta + \lambda,$$

together with

$$\rho_n = \left(\frac{T^\alpha}{(\lambda + 1)n^\alpha} \right)^{1/\theta} \quad \text{and } k_0 = 1.$$

Clearly (2.2), (2.3), (2.8) and (2.26) are satisfied. Also for $n \in \{3, 4, \dots\}$, $(T/n) \leq t \leq T$ and $0 < y \leq \rho_n$ we have

$$q(t)f(t, y) \geq \frac{t^\alpha}{y^\theta} - \lambda \geq \left(\frac{T}{n} \right)^\alpha \frac{1}{\rho_n^\theta} - \lambda = (\lambda + 1) - \lambda = 1.$$

Thus (2.23) holds. It remains to check (2.7) and (2.19). Let

$$\beta_n(t) = at + \rho_n$$

where $a > 0$ is chosen so that

$$\frac{T^{\alpha-\theta}}{a^\theta} + A(aT + \rho_3)^\beta - \lambda - a \leq 0 \quad \text{and} \quad 1 + A(aT + \rho_3)^\beta - a \leq 0; \quad (2.36)$$

the existence of an $a > 0$ so that (2.36) holds is immediate since $0 \leq \beta < 1$. Clearly (2.7) is true. Also if $n \in \{3, 4, \dots\}$ and $(T/n) \leq t \leq T$ we have

$$\begin{aligned} q(t)f(t, \beta_n(t)) - \beta'_n(t) &\leq \left[\frac{t^\alpha}{[at]^\theta} + A(at + \rho_n)^\beta - \lambda \right] - a \\ &\leq \frac{T^{\alpha-\theta}}{a^\theta} + A(aT + \rho_3)^\beta - \lambda - a \\ &\leq 0, \end{aligned}$$

whereas if $n \in \{3, 4, \dots\}$ and $0 < t < (T/n)$ we have

$$\begin{aligned} q(t)f\left(\frac{T}{n}, \beta_n(t)\right) - \beta'_n(t) &= \left[\left(\frac{T}{n}\right)^\alpha \frac{1}{\rho_n^\theta} + A(at + \rho_n)^\beta - \lambda \right] - a \\ &\leq [(\lambda + 1) + A(aT + \rho_3)^\beta - \lambda] - a \\ &= 1 + A(aT + \rho_3)^\beta - a \\ &\leq 0. \end{aligned}$$

Thus (2.19) holds. Existence of a solution to (2.35) is now guaranteed from Theorem 2.3.

References

- [1] Agarwal, R.P. and O'Regan, D. (2001) Existence theory for single and multiple solutions to singular positone boundary value problems. *Jour. Differential Equations*, 175, 393–414.

- [2] Agarwal, R.P., O'Regan, D. and Wong, P.J.Y. (1999). *Positive Solutions of Differential, Difference and Integral Equations*. Kluwer Acad. Publ., Dordrecht.
- [3] Bobisud, L.E. and O'Regan, D. (1988). Existence of solutions to some singular initial value problems. *Jour. Math. Anal. Appl.*, **133**, 214–230.
- [4] Lakshmikantham, V. and Leela, S. (1969). *Differential and Integral Inequalities*, Vol. 1. Academic Press, New York.
- [5] Nkashama, M.N. (1989). A generalized upper and lower solution method and multiplicity results for nonlinear first order ordinary differential equations. *Jour. Math. Anal. Appl.*, **140**, 381–395.
- [6] Piccinini, L.C., Stampacchia, G. and Vidossich, G. (1984). *Ordinary Differential Equations in \mathbf{R}^n* . Springer, New York.

Special Issue on Space Dynamics

Call for Papers

Space dynamics is a very general title that can accommodate a long list of activities. This kind of research started with the study of the motion of the stars and the planets back to the origin of astronomy, and nowadays it has a large list of topics. It is possible to make a division in two main categories: astronomy and astrodynamics. By astronomy, we can relate topics that deal with the motion of the planets, natural satellites, comets, and so forth. Many important topics of research nowadays are related to those subjects. By astrodynamics, we mean topics related to spaceflight dynamics.

It means topics where a satellite, a rocket, or any kind of man-made object is travelling in space governed by the gravitational forces of celestial bodies and/or forces generated by propulsion systems that are available in those objects. Many topics are related to orbit determination, propagation, and orbital maneuvers related to those spacecrafts. Several other topics that are related to this subject are numerical methods, nonlinear dynamics, chaos, and control.

The main objective of this Special Issue is to publish topics that are under study in one of those lines. The idea is to get the most recent researches and published them in a very short time, so we can give a step in order to help scientists and engineers that work in this field to be aware of actual research. All the published papers have to be peer reviewed, but in a fast and accurate way so that the topics are not outdated by the large speed that the information flows nowadays.

Before submission authors should carefully read over the journal's Author Guidelines, which are located at <http://www.hindawi.com/journals/mpe/guidelines.html>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/> according to the following timetable:

Manuscript Due	July 1, 2009
First Round of Reviews	October 1, 2009
Publication Date	January 1, 2010

Lead Guest Editor

Antonio F. Bertachini A. Prado, Instituto Nacional de Pesquisas Espaciais (INPE), São José dos Campos, 12227-010 São Paulo, Brazil; prado@dem.inpe.br

Guest Editors

Maria Cecilia Zanardi, São Paulo State University (UNESP), Guaratinguetá, 12516-410 São Paulo, Brazil; cecilia@feg.unesp.br

Tadashi Yokoyama, Universidade Estadual Paulista (UNESP), Rio Claro, 13506-900 São Paulo, Brazil; tadashi@rc.unesp.br

Silvia Maria Giuliatti Winter, São Paulo State University (UNESP), Guaratinguetá, 12516-410 São Paulo, Brazil; silvia@feg.unesp.br