

# EIGENVALUE PROBLEM FOR ODES WITH A PERTURBED Q-LAPLACE OPERATOR

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**ABSTRACT.** We investigate the eigenvalue interval for boundary value problem with a one-dimensional perturbed  $q$ -Laplace operator. Our results cover also the case when the right-hand side has singularities. Applying variational methods we prove the existence of positive solutions and establish their continuous dependence on functional parameters.

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## 1. Introduction

This paper is devoted to the eigenvalue problem associated with a second order ODE containing a perturbed one-dimensional  $q$ -Laplace operator with a singularity at 0. Our main goal is to discuss when the equation

$$(1.1) \quad - \left( \left( a(t) |u'(t)|^{q-2} u' \right)' + \frac{ka(t)}{t} |u'(t)|^{q-2} u' \right) = f_1(t, u(t)) + \lambda f_2(t, u(t))$$

a.e. in  $(0, T)$ , where  $q \geq 2$ ,  $k > 1$ ,  $T > 0$ ,  $a \in C^1([0, T])$ , possesses at least one positive solution satisfying the boundary conditions

$$(1.2) \quad u'(0) = 0 \text{ and } u(T) = 0.$$

Our paper is motivated by the large number of papers associated with similar problems, see for example [1], [2], [3], [4], [5], [6], [8], [9]. The majority of these papers discuss the case  $q = 2$  or when the right-hand side of (1) has a special form. The approach presented here is based on methods in calculus of variations. Thus we treat (1.1)–(1.2) as the Euler-Lagrange equation for the following functional

$$(1.3) \quad J(u) = \int_0^T t^k \left( -F_\lambda(t, u(t)) + \frac{1}{q} a(t) |u'(t)|^q \right) dt,$$

where  $F_\lambda(t, u) := \int_0^u (\bar{f}_1(t, l) + \lambda \bar{f}_2(t, l)) dl$  and for  $i = 1, 2$ ,

$$\bar{f}_i(t, u) = \begin{cases} f_i(t, u) & \text{if } u \in [0, d_1], t \in [0, T] \\ +\infty & \text{if } u \in R \setminus [0, d_1], t \in [0, T] \end{cases}$$

with positive  $d_1 \in I := (-b, c)$ , where  $b$  and  $c$  are fixed positive numbers. We deal with the case when the following assumptions hold

f1  $f_1, f_2 : [0, T] \times I \rightarrow R$  are Caratheodory functions,  $\lambda$  is real number  $R$  such that for almost all  $t \in [0, T]$  and all  $u \in I$

$$f_1(t, u) + \lambda f_2(t, u) \geq 0$$

and  $t \mapsto f_1(t, 0) + \lambda f_2(t, 0)$  is not identically zero in a certain subset of  $[0, T]$  with positive measure.

f2 there exists positive  $d \in I$  such that for  $i = 1, 2$ ,  $u \mapsto f_i(t, u) + \lambda f_2(t, u)$  is increasing in  $I$  for a.a.  $t \in [0, T]$ , and

$$\max_{u \in [0, d]} (f_1(\cdot, u) + \lambda f_2(\cdot, u)) \in L^{q'}(0, T),$$

with  $q' = \frac{q}{q-1}$ .

f3  $a \in C^1([0, T])$  and  $a_{\min} := \min_{t \in [0, T]} a(t) > 0$ .

Let

$$(1.4) \quad \tilde{U} = \left\{ u \in C^1([0, T]) : u(T) = 0 \text{ and } u'(0) = 0 \text{ and } u'(t) < 0 \text{ for } t \in [0, T] \text{ and } t^k a(t) |u'|^{q-2} u' \in A([0, T]) \right\},$$

where  $A([0, T])$  denotes the space of absolutely continuous functions  $v$  such that  $v'/t^k \in L^{q'}(0, T)$ .

Let us note that in this case  $J$  is not necessarily either bounded or continuously differentiable in its natural domain. Therefore we describe the set denoted by  $U$  in which  $J$  is bounded below and possesses a positive minimizer  $\bar{u} \in U$ . The special properties of  $U$  and the Fenchel equalities for auxiliary functionals allow us to show that  $\bar{u}$  is the solution of (1.1)–(1.2). Also in this paper we discuss the continuous dependence of solutions on functional parameters for our problem. Here we employ the schema presented e.g. in [7], [6]. Roughly we prove that a sequence of solutions  $(u_m)_{m \in N}$  of the problem

$$(1.5) \quad \begin{cases} - \left( (a(t) |u'(t)|^{q-2} u')' + \frac{ka(t)}{t} |u'(t)|^{q-2} u' \right) \\ = f_1(t, u(t), w(t)) + \lambda f_2(t, u(t), z(t)) \text{ a.e. in } (0, T), \\ u'(0) = 0 \text{ and } u(T) = 0, \end{cases}$$

corresponding to the sequence of parameters  $((w_m, z_m))_{m \in N} \subset L^{p_1}(0, T) \times L^{p_2}(0, T)$ , where  $p_1, p_2 > 2$ , tends uniformly to  $\bar{u}$  in  $[0, T]$  (up to a subsequence) provided that the sequence of parameters tends almost everywhere in  $(0, T)$  to  $(w_0, z_0) \in L^{p_1}(0, T) \times L^{p_2}(0, T)$ . Moreover we show that  $\bar{u}$  is the solution of (1.5) with parameters  $(w_0, z_0)$ .

**Lemma 1.1.** Assume  $f_1, f_2$  and  $f_3$ . If  $u$  is a solutions of (1.1)–(1.2) such that  $u(t) \in I$  then  $u'(t) < 0$  for  $t \in (0, T)$ .

*Proof.* Let  $h(t) := t^k a(t) |u'(t)|^{q-2} u'(t)$  for all  $t \in [0, T]$ . Since  $h'(t) < 0$  for all  $t \in (0, T)$  we see that  $h$  is decreasing. Moreover  $h(0) = 0$ , so we have  $h(t) < h(0) = 0$  for  $t \in (0, T)$ . Therefore, by  $f_3$  and definition of  $h$ , we see that  $u'(t) < 0$  for  $t \in (0, T)$ .  $\square$

**Lemma 1.2.** Suppose that  $f_1, f_2, f_3$  hold and assume additionally that for  $d \in I$  defined in  $f_2$  the following inequality hold

f4

$$\int_0^T \left( \frac{1}{a(s)s^k} \int_0^s r^k (f_1(r, d) + \lambda f_2(r, d)) dr \right)^{\frac{1}{q-1}} ds \leq d.$$

Then the set  $U := \{u \in \tilde{U}; u(t) \leq d \text{ for all } t \in [0, T]\}$  has the following property: for each  $u \in U$  there exists  $\tilde{u} \in U$  such that for a.e. in  $(0, T)$

$$(1.6) \quad - \left( a(t)t^k |\tilde{u}'(t)|^{q-2} \tilde{u}'(t) \right)' = t^k (f_1(t, u(t)) + \lambda f_2(t, u(t))).$$

*Proof.* Fix  $u \in U$ . We show that

$$\tilde{u}(t) = \int_t^T \left( \frac{1}{a(s)s^k} \int_0^s r^k (f_1(r, u(r)) + \lambda f_2(r, u(r))) dr \right)^{\frac{1}{q-1}} ds$$

also belongs to  $U$  and satisfies (1.6). To this end we note

$$\tilde{u}'(t) = - \left( \frac{1}{a(t)t^k} \int_0^t r^k (f_1(r, u(r)) + \lambda f_2(r, u(r))) dr \right)^{\frac{1}{q-1}}$$

and further

$$\begin{aligned} & a(t)t^k |\tilde{u}'(t)|^{q-2} \tilde{u}'(t) \\ &= -a(t)t^k \left[ \left( \frac{1}{a(t)t^k} \int_0^t r^k (f_1(r, u(r)) + \lambda f_2(r, u(r))) dr \right)^{\frac{1}{q-1}} \right]^{q-1} \\ &= - \int_0^t r^k (f_1(r, u(r)) + \lambda f_2(r, u(r))) dr \end{aligned}$$

which gives (1.6). It is clear that  $\tilde{u}(T) = 0, \tilde{u} \in C([0, T]) \cap C^1((0, T])$ . Moreover, by Hölder’s inequality, we have

$$\begin{aligned} |\tilde{u}'(t)|^{q-1} &= \frac{1}{a(t)t^k} \int_0^t r^k f_1(r, u(r)) + \lambda f_2(r, u(r)) dr \\ &\leq \frac{1}{a(t)t^k} \left( \int_0^t l^{qk} dl \right)^{1/q} \left( \int_0^t (\overline{f_1}(l, u(l)) + \lambda \overline{f_2}(t, u(t)))^{q'} dl \right)^{1/q'} \\ &\leq \frac{1}{a(t)t^k} \left( \frac{1}{qk + 1} \right)^{1/q} t^{k+1/q} \left( \int_0^T (\overline{f_1}(l, d) + \lambda \overline{f_2}(t, d))^{q'} dl \right)^{1/q'} \end{aligned}$$

$$\leq \frac{1}{a_{\min}} \left( \frac{1}{qk + 1} \right)^{1/q} \left( \int_0^T (\overline{f_1}(l, d) + \lambda \overline{f_2}(t, d))^{q'} dl \right)^{1/q'} t^{1/q}.$$

Therefore

$$\lim_{t \rightarrow 0^+} \tilde{u}'(t) = 0.$$

Taking into account (1.6) we get

$$\left( a(t)t^k |\tilde{u}'(t)|^{q-2} \tilde{u}'(t) \right)' / t^k = (f_1(t, u(t)) + \lambda f_2(t, u(t)))$$

which means, by f2, that  $(a(t)t^k |\tilde{u}'(t)|^{q-2} \tilde{u}'(t))' / t^k$  belongs to  $\in L^{q'}(0, T)$ . Finally, by the definition of  $\tilde{u}$  we get  $a(t)t^k |\tilde{u}'(t)|^{q-2} \tilde{u}'(t) \in A([0, T])$ .  $\square$

**Theorem 1.3.** Assume that (f1)–(f4) hold. If  $(u_m)_{m \in N} \subset U$  is a minimizing sequence of the functional  $J : U \rightarrow R$  then there exists a sequence  $(v_m)_{m \in N} \subset W^{1,q'}(0, T)$  such that

$$(1.7) \quad -v'_m(t) = t^k (\overline{f_1}(t, u_m)) + \lambda \overline{f_2}(t, u_m) \quad \text{a.e. in } (0, 1)$$

and

$$(1.8) \quad \lim_{m \rightarrow \infty} \int_0^T \frac{1}{q'(t^k a(t))^{q'}} |v_m(t)|^{q'} + \frac{1}{q} a(t)t^k |u'_m(t)|^q - u'_m(t)v_m(t) dt = 0.$$

*Proof.* Let us note that  $J$  is bounded below on  $U$ . Indeed, for each  $u \in U$  one can see

$$(1.9) \quad \begin{aligned} J(u) &= \int_0^T \left[ -t^k F_\lambda(t, u) + \frac{a(t)t^k}{q} |u'(t)|^q \right] dt \\ &\geq - \int_0^T t^k F_\lambda(t, u(t)) dt \geq - \int_0^T t^k u(t) [(\overline{f_1}(t, d)) + \lambda \overline{f_2}(t, d)] dt \\ &\geq -dT^k \int_0^T [(\overline{f_1}(t, d)) + \lambda \overline{f_2}(t, d)] dt, \end{aligned}$$

and further  $-\infty < \min := \inf_{u \in \tilde{U}} J(u) < +\infty$ , which implies that for each  $\varepsilon > 0$  there exists  $m_0 \in N$  such that  $J(u_m) < \varepsilon + \min$  for all  $m \geq m_0$ . Taking into account Lemma 1.2 we infer that for each  $u_m \in U$ , there exists  $(\bar{u}_m)_{m \in N} \subset U$  such that

$$(1.10) \quad \begin{aligned} -(t^k a(t) |\bar{u}'_m(t)|^{q-2} \bar{u}'_m(t))' &= t^k (\overline{f_1}(t, u_m(t)) + \lambda \overline{f_2}(t, u_m(t))) \quad \text{a.e. in } (0, T) \\ \bar{u}'_m(0) &= 0 \quad \text{and} \quad \bar{u}_m(T) = 0. \end{aligned}$$

We consider the following sequence  $(v_m)_{m \in N} \subset W^{1,q'}(0, T)$

$$(1.11) \quad v_m(t) := t^k a(t) |\bar{u}'_m(t)|^{q-2} \bar{u}'_m(t) \quad \text{for } t \in (0, T)$$

and note, by (1.10), that

$$(1.12) \quad \begin{aligned} -v'_m(t) &\in \partial_u \{ t^k F_\lambda(t, u_m(t)) \} \\ &= \{ t^k (\overline{f_1}(t, u_m(t)) + \lambda \overline{f_2}(t, u_m(t))) \} \quad \text{a. e. in } (0, T) \end{aligned}$$

which can be rewritten as (1.7).

Moreover, by the Fenchel equality for  $L^q(0, T) \ni u \mapsto \int_0^T t^k F_\lambda(t, u(t)) dt$ , we infer that for each  $m \geq m_0$

$$\begin{aligned}
 (1.13) \quad \min + \varepsilon &> J(u_m) \\
 &= \int_0^T t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k} \right) dt + \int_0^T u_m(t) v'_m(t) dt \\
 &\quad + \int_0^T \frac{a(t)t^k}{q} |u'_m(t)|^q dt,
 \end{aligned}$$

where  $F_\lambda^*(t, v) := \sup_{u \in R} (uv - F_\lambda(t, u))$  for all  $(t, v, \lambda) \in (0, T) \times R \times R$ .

On the other hand, for all  $u \in U$ , we have the estimate

$$\begin{aligned}
 \min &= \inf_{u \in \tilde{U}} J(u) \leq \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt - \int_0^T t^k F_\lambda(t, u(t)) dt \\
 &\leq \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt + \int_0^T t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k} \right) dt - \int_0^T u'(t) v_m(t) dt.
 \end{aligned}$$

Therefore one sees

$$\begin{aligned}
 (1.14) \quad \min &\leq \inf_{u \in \tilde{U}} \left[ \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt + \int_0^T t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k} \right) dt \right. \\
 &\quad \left. - \int_0^T u'(t) v_m(t) dt \right] = \int_0^T t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k} \right) dt \\
 &\quad - \sup_{u \in \tilde{U}} \left[ \int_0^T u'(t) v_m(t) dt - \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt \right]
 \end{aligned}$$

for all  $m \in N$ . Now, by formula (1.11) and the properties of  $U$  we have

$$\begin{aligned}
 \int_0^T \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} dt &= \int_0^T \bar{u}'_m(t) v_m(t) dt - \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt \\
 &\leq \sup_{u \in \tilde{U}} \left[ \int_0^T u'(t) v_m(t) dt - \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt \right] \\
 &\leq \sup_{z \in L^2(0, T)} \left[ \int_0^T z(t) v_m(t) dt - \int_0^T \frac{a(t)t^k}{q} |z(t)|^q dt \right] \\
 &= \int_0^T \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} dt,
 \end{aligned}$$

which implies

$$(1.15) \quad \sup_{u \in \tilde{U}} \left[ \int_0^T u'(t) v_m(t) dt - \int_0^T \frac{t^k}{2} |u'(t)| dt \right] = \int_0^T \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} dt,$$

that for all  $m \in N$ . Consequently, (1.14) yields that

$$(1.16) \quad \min \leq \int_0^T t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k} \right) dt - \int_0^T \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} dt, \text{ for all } m \in N.$$

Combining (1.13) and (1.16) we obtain the estimate

$$\begin{aligned}
 0 &\leq \left( \int_0^T \frac{a(t)t^k}{q} |u'_m(t)|^q dt + \int_0^T \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} dt - \int_0^T u'_m(t)v_m(t) dt \right) \\
 &= \left\{ \int_0^T \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} dt - \int_0^T t^k F_\lambda^*(t, -\frac{v'_m(t)}{t^k}) dt \right\} \\
 &+ \left\{ \int_0^T \frac{a(t)t^k}{q} |u'(t)|^q dt + \int_0^T u_m(t)v'_m(t) dt + \int_0^T t^k F_\lambda^*(t, -\frac{v'_m(t)}{t^k}) dt \right\} \\
 &\leq -\min + \min + \varepsilon = \varepsilon,
 \end{aligned}$$

for all  $m \geq m_0$ . Since  $\varepsilon > 0$  was arbitrary, we get (1.8). □

**Theorem 1.4.** *If (f1)–(f4) hold, then problem (1.1)–(1.2) possesses at least one solution  $\bar{u} \in U$  which is a minimizer of  $J : U \rightarrow R$ .*

*Proof.* We start our proof with the observation that for  $a \in R$  large enough the set  $S_a := \{u \in U, J(u) \leq a\}$  is nonempty. Let  $(u_m)_{m \in N} \subset S_a$  be a minimizing sequence of  $J : U \rightarrow R$ . Taking into account the estimate (1.9), we see that  $(t^{k/q}u'_m)_{m \in N}$  is bounded in the  $L^q(0, T)$ -norm, and further  $((t^k u_m)')_{m \in N}$  is bounded in the  $L^q(0, T)$ -norm. Thus, going if necessary to a subsequence,  $(t^k u_m)_{m \in N}$  is weakly convergent in  $W_0^{1,q}(0, T)$  to a certain  $\tilde{z} \in W_0^{1,q}(0, T)$  and, as a consequence, it is uniformly convergent in  $[0, T]$ . Moreover  $(u_m)_{m \in N}$  is bounded in  $L^q(0, T)$  so up to a subsequence,  $(u_m)_{m \in N}$  tends weakly to a certain  $\bar{u} \in L^q(0, T)$ . Therefore  $\tilde{z}(t) = t^k \bar{u}(t)$  and further  $\bar{u}$  is continuous in  $(0, T]$  and  $0 \leq \bar{u} \leq d$  in  $(0, T]$ . Now we show that  $\bar{u}' < 0$  and  $\bar{u} \in C^1([0, T])$ . To this end we see, by Theorem 1.3, that there exists a sequence  $(v_m)_{m \in N} \subset W^{1,q'}(0, T)$  such that

$$(1.17) \quad -v'_m(t) = t^k (f_1(t, u_m(t)) + \lambda \overline{f_2}(t, u_m(t))), \text{ for a.e. } t \in (0, T),$$

and such that

$$(1.18) \quad \lim_{m \rightarrow \infty} \int_0^T \left( \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} + \frac{a(t)t^k}{q} |u'_m(t)|^q - u'_m(t)v_m(t) \right) dt = 0.$$

Assertion (1.17) leads to the conclusion that  $(v'_m/t^k)_{m \in N}$  and  $(v'_m)_{m \in N}$  are bounded in the  $L^{q'}(0, T)$  norm, which implies the weak convergence (up to subsequences) of  $(v'_m)_{m \in N}$  and  $(v'_m/t^k)_{m \in N}$  in  $L^{q'}(0, T)$ . By (1.18) we can deduce also the boundedness of  $(v_m)_{m \in N}$  in  $L^{q'}(0, T)$ . Finally, going if necessary to a subsequence,  $(v_m)_{m \in N}$  is weakly convergent in  $W^{1,q'}(0, T)$  to  $\bar{v} \in W^{1,q'}(0, T)$ . Therefore  $(v_m)_{m \in N}$  tends uniformly to  $\bar{v}$  in  $[0, T]$ . Since for all  $m \in N$ ,  $v_m$  is continuous and nonpositive, we obtain the continuity and positivity of  $\bar{v}$ . Our task is now to prove that

$$(1.19) \quad \bar{v}'(t) = -t^k (f_1(t, \bar{u}(t)) + \lambda \overline{f_2}(t, \bar{u}(t))) \text{ a.e. in } (0, T)$$

$$(1.20) \quad \bar{v}(t) = t^k a(t) |\bar{u}'(t)|^{q-2} \bar{u}'(t) \text{ a.e. in } (0, T).$$

To this end one notes, by (1.17) and the properties of  $(u_m)_{m \in \mathbb{N}}$  and  $(v'_m)_{m \in \mathbb{N}}$ ,

$$\begin{aligned} 0 &\geq \liminf_{m \rightarrow \infty} \int_0^T \left( v'_m(t)u_m(t) + t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k} \right) + t^k F_\lambda(t, u_m(t)) \right) dt \\ &\geq \int_0^T \left( \bar{v}'(t)\bar{u}(t) + t^k F_\lambda^* \left( t, -\frac{\bar{v}'(t)}{t^k} \right) + t^k F_\lambda(t, \bar{u}(t)) \right) dt \geq 0, \end{aligned}$$

where the last inequality is due to the properties of the Fenchel conjugate. Thus we get

$$(1.21) \quad \bar{v}'(t) = -t^k (f_1(t, \bar{u}(t)) + \lambda f_2(t, \bar{u}(t))) \text{ a.e. in } (0, T).$$

On the other hand, (1.18) gives

$$\begin{aligned} 0 &\geq \liminf_{m \rightarrow \infty} \int_0^T \left( \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} + \frac{a(t)t^k}{q} |u'_m(t)|^q - u'_m(t)v_m(t) \right) dt \\ &\geq \int_0^T \left( \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |\bar{v}(t)|^{q'} + \frac{a(t)t^k}{q} |\bar{u}'(t)|^q - \bar{u}'(t)\bar{v}(t) \right) dt \geq 0. \end{aligned}$$

Consequently, applying again the properties of the Fenchel transform, we get

$$(1.22) \quad \bar{v}(t) = t^k a(t) |\bar{u}'(t)|^{q-2} \bar{u}'(t) \text{ a.e. in } (0, T).$$

Summarizing, assertions (1.21) and (1.22) give

$$(1.23) \quad (t^k a(t) |\bar{u}'(t)|^{q-2} \bar{u}'(t))' = -t^k f_1(t, \bar{u}(t)) + \lambda f_2(t, \bar{u}(t)) \text{ for a. a. } t \in (0, T)$$

which can be rewritten as (1.1)–(1.2). Moreover it is clear that Lemmas 1.1 and 1.2 yield  $\bar{u} \in C^1([0, T])$ ,  $\bar{u}'(0) = 0$ ,  $\bar{u}(T) = 0$ ,  $\bar{u}' < 0$  a.e. in  $[0, T]$ ,  $t^k a(t) |\bar{u}'(t)|^{q-2} \bar{u}'(t) \in L^{q'}(0, T)$ . Finally  $\bar{u} \in U$ .

Finally, by the uniform convergence of  $(u_m)_{m \in \mathbb{N}}$  to  $\bar{u}$  and the weak convergence of  $(t^{k/q} u'_m)_{m \in \mathbb{N}}$  in  $L^q(0, T)$  to  $t^{k/q} \bar{u}'$ , one gets

$$\begin{aligned} \inf_{u \in U} J(u) &= \liminf_{m \rightarrow \infty} \int_0^T t^k \left( -F_\lambda(t, u_m(t)) + \frac{a(t)}{q} |u'_m(t)|^q \right) dt \\ &\geq \int_0^T t^k \left( -F_\lambda(t, \bar{u}(t)) + \frac{a(t)}{q} |\bar{u}'(t)|^q \right) dt = J(\bar{u}). \end{aligned}$$

□

## 2. Stability of solutions

In this section we shall investigate the dependence on functional parameters. Let us consider the set  $W \times Z \subset L^{p_1}(0, T) \times L^{p_2}(0, T)$ , where  $p_1, p_2 > 2$ . We start with assumptions which guarantee that for each pair  $(w, z) \in W \times Z$  there exists at least one positive and decreasing solution of (1.5). For this we assume

f1p  $f_1 : [0, T] \times I \times R \rightarrow R, f_2 : [0, T] \times I \times R \rightarrow R$  are Caratheodory functions,  $\lambda$  is real number  $R$  such that for almost all  $t \in [0, T]$  and all  $u \in I, (x, y) \in R^2$

$$f_1(t, u, x) + \lambda f_2(t, y) \geq 0;$$

f2p there exists positive  $d \in I$  such that for each  $(w, z) \in W \times Z, u \mapsto f_1(t, u, w(t)) + \lambda f_2(t, u, z(t))$  is increasing in  $I$  for a.a.  $t \in [0, T]$ , and

$$\max_{u \in [0, d]} (f_1(\cdot, u, w(\cdot)) + \lambda f_2(\cdot, u, z(\cdot))) \in L^{q'}(0, T),$$

with  $q' = \frac{q}{q-1}$ , and  $t \mapsto f_1(t, 0, w(t)) + \lambda f_2(t, 0, z(t))$  is not identically zero in a certain subset of  $[0, T]$  with positive measure.

f4p for each  $(w, z) \in W \times Z$

$$\int_0^T \left( \frac{1}{a(s)s^k} \int_0^s r^k (f_1(r, d, w(r)) + \lambda f_2(r, d, z(r))) dr \right)^{\frac{1}{q-1}} ds \leq d.$$

f5p there exists  $M > 0$  such that for each  $(w, z) \in W \times Z$

$$\int_0^T t^k \max_{u \in [0, d]} [f_1(t, u, w(t)) + \lambda f_2(t, u, z(t))] dt \leq M.$$

**Theorem 2.1.** Suppose that (f1p), (f2p), (f4p), (f5p) and (f3) hold. Consider the sequence of parameters  $(w_m, z_m)_{m \in N} \in W \times Z$  such that for each  $m \in N$ , we denote by  $u_m \in U$  a solution of (1.5). If  $(w_m, z_m)_{m \in N}$  tends a.e. in  $[0, T]$  to  $(w_0, z_0)$ , then the sequence of solutions  $(u_m)_{m \in N}$  tends uniformly (up to a subsequence) to a certain  $u_0 \in U$  being a solution of (1.5) for parameters  $(w_0, z_0)$ .

*Proof.* By the previous theorem for each pair  $(w_m, z_m)_{m \in N} \in W \times Z$  there exists a solution  $u_m \in U$  for problem (1.5), namely

$$(2.1) \quad - \left( a(t)t^k |u'_m(t)|^{q-2} u'_m(t) \right)' = t^k f_1(t, u_m(t), w_m(t)) + \lambda f_2(t, u_m(t), z_m(t)).$$

Thus we have

$$\begin{aligned} & \int_0^T t^k |u'_m(t)|^q dt \\ & \leq \frac{1}{a_{\min}} \int_0^T a(t)t^k |u'_m(t)|^{q-2} u'_m(t) u'_m(t) dt \\ & = \frac{1}{a_{\min}} \int_0^T a(t)t^k |u'_m(t)|^{q-2} u'_m(t) u'_m(t) dt \\ & = \frac{1}{a_{\min}} \left( \left[ u(t)a(t)t^k |u'_m(t)|^{q-2} u'_m(t) \right]_0^T \right. \\ & \quad \left. - \int_0^T \left( a(t)t^k |u'_m(t)|^{q-2} u'_m(t) \right)' u_m(t) dt \right) \\ & = \frac{1}{a_{\min}} \int_0^T - \left( a(t)t^k |u'_m(t)|^{q-2} u'_m(t) \right)' u_m(t) dt \end{aligned}$$



$$= \frac{1}{a_{\min}} \int_0^T t^k \max_{u \in [0, d]} [f_1(t, u, w_m(t)) + \lambda f_2(t, u, z_m(t))] dt \leq \frac{M}{a_{\min}}.$$

Therefore we see that  $(t^{k/q}u'_m)_{m \in \mathbb{N}}$  is bounded in the  $L^q(0, T)$ -norm, and further  $((t^k u_m)')_{m \in \mathbb{N}}$  is bounded in the  $L^q(0, T)$ -norm. Now, employing a reasoning similar to that in the proof of Theorem 1.4, we infer that  $(t^k u_m)_{m \in \mathbb{N}}$  tends weakly (up to a subsequence) in  $W_0^{1,q}(0, T)$  to a certain  $x_0 \in W_0^{1,q}(0, T)$ . Consequently, it is uniformly convergent in  $[0, T]$ . On the other hand  $(u_m)_{m \in \mathbb{N}}$  is bounded in  $L^q(0, T)$  so up to a subsequence,  $(u_m)_{m \in \mathbb{N}}$  is weakly convergent to a certain  $u_0 \in L^q(0, T)$ . Therefore  $x_0(t) = t^k u_0(t)$  and further  $u_0$  is continuous in  $(0, T]$  and  $0 \leq u_0 \leq d$  in  $(0, T]$ . Now we prove that  $u'_0 < 0$  and  $u_0 \in C^1([0, T])$ . For this we consider the sequence

$$v_m(t) = t^k a(t) |u'_m(t)|^{q-2} u'_m(t) \text{ a.e. in } (0, T).$$

By (2.1),

$$(2.2) \quad -v'_m(t) = t^k f_1(t, u_m(t), w_m(t)) + \lambda f_2(t, u_m(t), z_m(t)) \text{ a.e. in } (0, T).$$

The above assertions and the properties of the sequence  $(u_m)_{m \in \mathbb{N}}$  guarantee that  $(v_m)_{m \in \mathbb{N}}$  is bounded in  $W^{q'}(0, T)$  and further, it is weakly convergent (up to a subsequence) to  $v_0 \in W^{q'}(0, T)$ . Finally  $(v_m)_{m \in \mathbb{N}}$  is uniformly convergent to  $v_0$  in  $[0, T]$ . Since each  $v_m(t) < 0$  we see that  $v_0(t) \leq 0$  in  $(0, T)$  and  $v_0 \in C([0, T])$ . Moreover we have

$$(2.3) \quad \begin{aligned} 0 &= \liminf_{m \rightarrow \infty} \int_0^T \left( \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_m(t)|^{q'} \right. \\ &\quad \left. + \frac{a(t)t^k}{q} |u'_m(t)|^q - u'_m(t)v_m(t) \right) dt \\ &\geq \int_0^T \left( \frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_0(t)|^{q'} + \frac{a(t)t^k}{q} |u'_0(t)|^q - u'_0(t)v_0(t) \right) dt \geq 0. \end{aligned}$$

We now show

$$(2.4) \quad \begin{aligned} 0 &= \liminf_{m \rightarrow \infty} \int_0^T \left( v'_m(t)u_m(t) + t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) \right. \\ &\quad \left. + t^k F_\lambda(t, u_m(t), w_m(t), z_m(t)) \right) dt \\ &\geq \int_0^T \left( v'_0(t)u_0(t) + t^k F_\lambda^* \left( t, -\frac{v'_0(t)}{t^k}, w_0(t), z_0(t) \right) \right. \\ &\quad \left. + t^k F_\lambda(t, u_0(t), w_0(t), z_0(t)) \right) dt \geq 0, \end{aligned}$$

where for almost all  $t \in [0, T]$  and all  $u \in I$ ,  $(x, y) \in R^2$  and  $v^* \in R$ ,

$$F_\lambda(t, u, x, y) := \int_0^u (\bar{f}_1(t, l, x) + \lambda \bar{f}_2(t, l, y)) dl,$$

$$F_\lambda^*(t, v^*, x, y) := \sup_{u \in R} (uv^* - F_\lambda(t, u, x, y))$$

with

$$\begin{aligned} \bar{f}_1(t, u, x) &= \begin{cases} f_1(t, u, x) & \text{if } u \in [0, d_1], t \in [0, T] \\ +\infty & \text{if } u \in R \setminus [0, d_1], t \in [0, T] \end{cases} \\ \bar{f}_2(t, u, y) &= \begin{cases} f_2(t, u, y) & \text{if } u \in [0, d_1], t \in [0, T] \\ +\infty & \text{if } u \in R \setminus [0, d_1], t \in [0, T]. \end{cases} \end{aligned}$$

For this we note that (2.2), convexity of  $F_\lambda$  with respect to the second variable and definition of  $F_\lambda$  yield

$$-\frac{v'_m(t)}{t^k} \in \partial_u F_\lambda(t, u_m(t), w_m(t), z_m(t))$$

for a.a.  $t \in (0, T)$  and all  $m \in N$ , where  $\partial_u F_\lambda$  is the subdifferential of  $F_\lambda$  with respect to the second variable:

$$\partial_u F_\lambda(t, u, x, y) := \{v^* \in R, F_\lambda(t, v, x, y) \geq F_\lambda(t, u, x, y) + v^*(v - u) \text{ for all } v \in R\}.$$

Now applying the Fenchel equality for the function  $F_\lambda(t, \cdot, x, y)$  we get

$$(v'_m(t)u_m(t) + t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) + t^k F_\lambda(t, u_m(t), w_m(t), z_m(t))) = 0$$

for a.a.  $t \in (0, T)$  and all  $m \in N$ . Thus

$$\begin{aligned} \lim_{m \rightarrow \infty} \int_0^T \left( v'_m(t)u_m(t) + t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) \right. \\ \left. + t^k F_\lambda(t, u_m(t), w_m(t), z_m(t)) \right) dt = 0. \end{aligned}$$

On the other hand, by the assumptions on  $F_\lambda$  and properties of the sequences, we know that

$$(2.5) \quad \lim_{m \rightarrow \infty} \int_0^T v'_m(t)u_m(t)dt = \int_0^T v'_0(t)u_0(t)dt$$

and

$$(2.6) \quad \lim_{m \rightarrow \infty} \int_0^T t^k F_\lambda(t, u_m(t), w_m(t), z_m(t))dt = \int_0^T t^k F_\lambda(t, u_0(t), w_0(t), z_0(t))dt.$$

Therefore, we infer the existence of the following limit

$$\lim_{m \rightarrow \infty} \int_0^T t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) dt.$$

Now we note that for all  $u \in L^q(0, T)$ ,  $m \in N$  and a.e.  $t \in [0, T]$  one has

$$\begin{aligned} & -v'_m(t)u(t) - t^k F_\lambda(t, u(t), w_m(t), z_m(t)) \\ & \leq \sup_{r \in R} \{ -v'_m(t)r - t^k F_\lambda(t, r, w_m(t), z_m(t)) \} \\ & = t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) \end{aligned}$$

and further

$$\begin{aligned} & \lim_{m \rightarrow \infty} \int_0^T (-v'_m(t))u(t) - t^k F_\lambda(t, u(t), w_m(t), z_m(t)) dt \\ & \leq \lim_{m \rightarrow \infty} \int_0^T t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) dt. \end{aligned}$$

Combining (2.5), (2.6) and the previous inequality we derive

$$\begin{aligned} & \int_0^T (-v'_0(t))u(t) - t^k F_\lambda(t, u(t), w_0(t), z_0(t)) dt \\ & \leq \lim_{m \rightarrow \infty} \int_0^T t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) dt \end{aligned}$$

for all  $u \in L^q(0, T)$ . Consequently

$$\begin{aligned} & \sup_{u \in L^q(0, T)} \left\{ \int_0^T (-v'_0(t))u(t) - t^k F_\lambda(t, u(t), w_0(t), z_0(t)) dt \right\} \\ & \leq \lim_{m \rightarrow \infty} \int_0^T t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) dt. \end{aligned}$$

Since

$$\begin{aligned} & \int_0^T t^k F_\lambda^* \left( t, -\frac{v'_0(t)}{t^k}, w_0(t), z_0(t) \right) dt \\ & = \sup_{u \in L^q(0, T)} \left\{ \int_0^T (-v'_0(t))u(t) - t^k F_\lambda(t, u(t), w_0(t), z_0(t)) dt \right\}, \end{aligned}$$

we have

$$(2.7) \quad \int_0^T t^k F_\lambda^* \left( t, -\frac{v'_0(t)}{t^k}, w_0(t), z_0(t) \right) dt \leq \lim_{m \rightarrow \infty} \int_0^T t^k F_\lambda^* \left( t, -\frac{v'_m(t)}{t^k}, w_m(t), z_m(t) \right) dt.$$

Taking into account (2.5), (2.6) and (2.7) we get (2.4).

Assertions (2.3) and (2.4) give

$$\frac{1}{q'(t^k a(t))^{\frac{q'}{q}}} |v_0(t)|^{q'} + \frac{a(t)t^k}{q} |u'_0(t)|^q - u'_0(t)v_0(t) = 0 \text{ a.e in } (0, T)$$

and

$$\left( v'_0(t)u_0(t) + t^k F_\lambda^* \left( t, -\frac{v'(t)}{t^k} \right) + t^k F_\lambda(t, u_0(t), w_0(t), z_0(t)) \right) = 0 \text{ a.e in } (0, T).$$

Consequently, by the properties of the Fenchel transform,

$$(2.8) \quad v_0(t) = t^k a(t) |u'_0(t)|^{q-2} u'_0(t) \text{ a.e. in } (0, T).$$

By (2.1),

$$(2.9) \quad -v'_0(t) = t^k (f_1(t, u_0(t), w_0(t)) + \lambda f_2(t, u_m(t), z_0(t))) \text{ a.e. in } (0, T).$$

Thus

$$(2.10) \quad - \left( t^k a(t) |u'_0(t)|^{q-2} u'_0(t) \right)' = t^k (f_1(t, u_0(t), w_0(t)) + \lambda f_2(t, u_m(t), z_0(t)))$$

a.e. in  $(0, T)$ . Note that  $u_0(T) = 0$ ,  $0 \leq u_0 \leq d$  in  $(0, T]$  and  $u_0$  is continuous in  $(0, T]$ . By (2.8), the continuity of  $v_0$  in  $[0, T]$  implies that  $u_0 \in C^1((0, T])$ . Further (2.8), (2.9) and assumption (f2p) imply  $t^k a(t) |u'_0(t)|^{q-2} u'_0 \in A([0, T])$ . Now it suffices to show that  $u'(t) < 0$  for  $t \in [0, T]$  and  $u_0$  is continuous at 0. From (2.10) we have the estimates (as in the proof of Lemma 1.2)

$$\begin{aligned} |u'_0(t)|^{q-1} &= \frac{1}{a(t)t^k} \int_0^t r^k f_1(r, u_0(r)) + \lambda f_2(r, u_0(r)) dr \\ &\leq \frac{1}{a(t)t^k} \left( \frac{1}{qk+1} \right)^{1/q} t^{k+1/q} \left( \int_0^T (\overline{f_1}(l, d) + \lambda \overline{f_2}(t, d))^{q'} dl \right)^{1/q'} \\ &\leq \frac{1}{a_{\min}} \left( \frac{1}{qk+1} \right)^{1/q} \left( \int_0^T (\overline{f_1}(l, d) + \lambda \overline{f_2}(t, d))^{q'} dl \right)^{1/q'} t^{1/q}. \end{aligned}$$

Finally

$$\lim_{t \rightarrow 0^+} u'_0(t) = 0 = u'_0(0).$$

Now (2.10) and Lemma 1.1 lead to the conclusion that  $u'_0(t) < 0$  for  $t \in (0, T)$ . Thus  $u_0 \in U$ . □

**Example 2.2.** For  $\lambda \in (6.935, 8.366)$  and all  $(w, z) \in L^{p_1}(0, T) \times L^{p_2}(0, T)$ , with  $p_1, p_2 > 2$ , the BVP

$$(2.11) \quad \begin{cases} - \left( \left( \frac{1}{1+t^2} |u'(t)|^2 u'(t) \right)' + \frac{k}{(1+t^2)t} |u'(t)|^2 u'(t) \right) \\ = \frac{1}{810\sqrt{t}} (-u^4(t) (1 + \arctan^2 w(t)) + \lambda (u^2(t) + 1) (1 + \sin^2 z(t))) \text{ a.e. in } (0, 3), \\ u'(0) = 0 \text{ and } u(3) = 0. \end{cases}$$

possesses at least one positive solution in the set  $U := \{u \in \tilde{U} ; u(t) \leq 1 \text{ for all } t \in [0, 3]\}$ , with

$$(2.12) \quad \tilde{U} = \left\{ u \in C^1([0, T]) : u(3) = 0 \text{ and } u'(0) = 0 \text{ and } u'(t) < 0 \right. \\ \left. \text{for } t \in [0, 3] \text{ and } \frac{t^k}{1+t^2} |u'|^2 u' \in A([0, T]) \right\}.$$

Moreover if for each  $m \in N$ ,  $u_m \in U$  denotes the solution of (2.11) for  $(w_m, z_m)$  and if  $(w_m, z_m)_{m \in N}$  tends a.e. in  $[0, T]$  to  $(w_0, z_0)$ , then the sequence of solutions  $(u_m)_{m \in N}$  tends uniformly (up to a subsequence) to a certain  $u_0 \in U$  being a solution of (2.11) for parameters  $(w_0, z_0)$ .

*Proof.* We consider (1.5) with  $T = 3$ ,  $q = 4$ ,  $a(t) = \frac{1}{1+t^2}$  and

$$\begin{aligned} f_1(t, u, x) &= -\frac{1}{810} \frac{1 + \arctan^2 x}{\sqrt{t}} u^4; \\ f_2(t, u, y) &= \frac{1}{810} \frac{1 + \sin^2 y}{\sqrt{t}} (u^2 + 1). \end{aligned}$$

We show that all the assumptions of Theorem 2.1 are satisfied in this case. First we look for  $\lambda$  such that

$$\begin{aligned} f(t, u, x, y) &: = f_1(t, u, x) + \lambda f_2(t, u, y) \\ &= \frac{1}{810\sqrt{t}} (-u^4 (1 + \arctan^2 x) + \lambda (u^2 + 1) (1 + \sin^2 y)) \end{aligned}$$

is increasing in  $[0, 1]$ . Note

$$f'_u(t, u, x, y) = \frac{1}{810\sqrt{t}} (-4u^3 (1 + \arctan^2 x) + 2\lambda u (1 + \sin^2 y))$$

and further

$$f'_u(t, u, x, y) = 0 \Leftrightarrow -4u^3 (1 + \arctan^2 x) + 2\lambda u (1 + \sin^2 y) = 0$$

which gives

$$u_0 = 0 \text{ or } u_1 = \sqrt{\frac{\lambda}{2}} \sqrt{\frac{1 + \sin^2 y}{1 + \arctan^2 x}} \text{ or } u_2 = -\sqrt{\frac{\lambda}{2}} \sqrt{\frac{1 + \sin^2 y}{1 + \arctan^2 x}}.$$

Thus for a.a.  $t \in (0, T)$  and all  $x, y \in R$

$$\begin{aligned} f'_u(t, u, x, y) &> 0 \text{ for } u \in (-\infty, u_2) \cup (0, u_1) \\ f'_u(t, u, x, y) &< 0 \text{ for } u \in (u_2, 0) \end{aligned}$$

which implies that for a.a.  $t \in (0, T)$  and  $x, y \in R$  the function  $f(t, \cdot, x, y)$  is increasing for  $u \in (0, u_1)$ . Moreover, since  $f(t, 0, x, y) = \frac{\lambda}{810\sqrt{t}} (1 + \sin^2 y) > 0$ , one sees that  $f(t, u, x, y) > 0$  for  $u \in (0, u_1)$ . Thus we obtain

$$1 \leq \sqrt{\frac{\lambda}{2}} \sqrt{\frac{1 + \sin^2 y}{1 + \arctan^2 x}}$$

for a.a.  $t \in (0, T)$  and all  $x, y \in R$ . Note that

$$\sqrt{\frac{1}{1 + \pi^2/4}} \leq \sqrt{\frac{1 + \sin^2 y}{1 + \arctan^2 x}} \leq \sqrt{2}$$

for all  $x, y \in R$ . We take  $\lambda$  such that

$$1 \leq \sqrt{\frac{\lambda}{2}} \sqrt{\frac{1}{1 + \pi^2/4}},$$

namely

$$(2.13) \quad \lambda \geq \frac{4 + \pi^2}{2} \approx 6.9348.$$

We also look for  $\lambda$  such that

$$(2.14) \quad \int_0^3 \left( \frac{1}{a(s)s^k} \int_0^s r^k \frac{1}{810\sqrt{r}} (-d^4 (1 + \arctan^2 x) + \lambda (d^2 + 1) (1 + \sin^2 y)) dr \right)^{\frac{1}{3}} ds \leq d$$

with  $d = 1$ . It is easy to see that

$$\begin{aligned} & \int_0^3 \left( \frac{1}{a(s)s^k} \int_0^s r^k \frac{1}{810\sqrt{r}} (-(1 + \arctan^2 x) + 2\lambda (1 + \sin^2 y)) dr \right)^{\frac{1}{3}} ds \\ & \leq \int_0^3 \left( \frac{1}{810} \frac{1}{1+s^2} \int_0^s \frac{1}{\sqrt{r}} \left( -\left(1 + \frac{\pi^2}{4}\right) + 4\lambda \right) dr \right)^{\frac{1}{3}} ds \\ & = \int_0^3 \left( \frac{1}{810} \frac{\left(4\lambda - \left(1 + \frac{\pi^2}{4}\right)\right)}{1+s^2} \int_0^s \frac{dr}{\sqrt{r}} \right)^{\frac{1}{3}} ds \\ & = \sqrt[3]{\frac{1}{810} \left(4\lambda - \left(1 + \frac{\pi^2}{4}\right)\right)} \int_0^3 \left( \frac{2\sqrt{s}}{1+s^2} \right)^{\frac{1}{3}} ds \\ & \leq 2.7 \sqrt[3]{\frac{1}{810} \left(4\lambda - \left(1 + \frac{\pi^2}{4}\right)\right)} \leq \sqrt[3]{\frac{1}{30} \left(4\lambda - \left(1 + \frac{\pi^2}{4}\right)\right)}. \end{aligned}$$

Therefore (2.14) holds if

$$\sqrt[3]{\frac{1}{30} \left(4\lambda - \left(1 + \frac{\pi^2}{4}\right)\right)} \leq 1$$

which is equivalent to

$$(2.15) \quad \lambda \leq \frac{31}{4} + \frac{\pi^2}{16} \approx 8.3669.$$

Summarizing, for  $\lambda$  satisfying (2.13) and (2.15) all the assumptions of Theorem 2.1 hold.  $\square$

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