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An order-type existence theorem and applications to periodic problems

Jifeng Chu^{1*} and Feng Wang^{1,2}

*Correspondence: jifengchu@126.com *Department of Mathematics, Hohai University, Nanjing, 210098, China Full list of author information is available at the end of the article

Abstract

Based on the fixed point index and partial order method, one new order-type existence theorem concerning cone expansion and compression is established. As applications, we present sufficient existence conditions for the first- and second-order periodic problems. **MSC:** 34B15

Keywords: fixed point index; order-type existence theorem; cone expansion and compression; positive solutions; periodic boundary value problems

1 Introduction and preliminaries

Let *X*, *Y* be real Banach spaces. Consider a linear mapping $L : \text{dom} L \subset X \to Y$ and a nonlinear operator $N : X \to Y$. Here we assume that *L* is a Fredholm operator of index zero, that is, Im L is closed and $\dim \text{Ker } L = \text{codim Im } L < \infty$. Then the solvability of the operator equation

$$Lx = Nx$$

has been studied by many researchers in the literature; see [1–8] and the references therein. In [1], Cremins established a fixed point index for A-proper semilinear operators defined on cones which includes and improves the results in [5, 8, 9]. Using the fixed point index and the concept of a quasi-normal cone introduced in [10], Cremins established a norm-type existence theorem concerning cone expansion and compression in [11], which generalizes some corresponding results contained in [12].

In this paper, we will use the properties of the fixed point index in [1] and partial order to present a new order-type existence theorem concerning cone expansion and compression which extends the corresponding results in [12]. We recall that a partial order in X induced by a cone $K \subset X$ is defined by

$$x \le y \quad \Longleftrightarrow \quad y - x \in K.$$

As applications, we study the first- and second-order periodic boundary problems and obtain new existence results. During the last few decades, periodic boundary value problems have been studied by many researchers in the literature; see, for example, [13–19] and the references therein. Our new results improve those contained in [13, 18].



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Next we recall some notations and results which will be needed in this paper. Let Xand Y be Banach spaces, D be a linear subspace of X, $\{X_n\} \subset D$ and $\{Y_n\} \subset Y$ be the sequences of oriented finite dimensional subspaces such that $Q_n y \rightarrow y$ in Y for every y and dist $(x, X_n) \rightarrow 0$ for every $x \in D$, where $Q_n : Y \rightarrow Y_n$ and $P_n : X \rightarrow X_n$ are sequences of continuous linear projections. The projection scheme $\Gamma = \{X_n, Y_n, P_n, Q_n\}$ is then said to be admissible for maps from $D \subset X$ to Y. A map $T: D \subset X \to Y$ is called approximationproper (abbreviated A-proper) at a point $y \in Y$ with respect to an admissible scheme Γ if $T_n \equiv Q_n T|_{D \cap X_n}$ is continuous for each $n \in \mathbb{N}$ and whenever $\{x_{n_i} : x_{n_i} \in D \cap X_{n_i}\}$ is bounded with $T_{n_j}x_{n_j} \to y$, then there exists a subsequence $\{x_{n_{j_k}}\}$ such that $x_{n_{j_k}} \to x \in D$ and Tx = y. T is simply called A-proper if it is A-proper at all points of Y. L: dom $L \subset X \to Y$ is a Fredholm operator of index zero if Im*L* is closed and dim Ker*L* = codim Im $L < \infty$. As a consequence of this property, X and Y may be expressed as direct sums; $X = X_0 \bigoplus X_1$, $Y = Y_0 \oplus Y_1$ with continuous linear projections $P: X \to \text{Ker} L = X_0$ and $Q: Y \to Y_0$. The restriction of L to dom $L \cap X_1$, denoted L_1 , is a bijection onto Im $L = Y_1$ with continuous inverse $L_1^{-1}: Y_1 \to \operatorname{dom} L \cap X_1$. Since X_0 and Y_0 have the same finite dimension, there exists a continuous bijection $J: Y_0 \to X_0$. Let $H = L + J^{-1}P$, then $H: \operatorname{dom} L \subset X \to Y$ is a linear bijection with bounded inverse. Let K be a cone in a Banach space X. Then $K_1 = H(K \cap \text{dom } L)$ is a cone in Y. In [20], Petryshyn has shown that an admissible scheme Γ_L can be constructed such that *L* is A-proper with respect to Γ_L . The following properties of the fixed point index ind_{K} and two lemmas can be found in [1].

Proposition 1.1 Let $\Omega \subset X$ be open and bounded and $\partial \Omega_K = \partial \Omega \cap K$. Assume that $Q_n K_1 \subset K_1$, $P + JQN + L_1^{-1}(I - Q)N$ maps K to K, and $Lx \neq Nx$ on $\partial \Omega_K$.

- (P₁) (*Existence property*) If ind_K([L,N], Ω) \neq {0}, then there exists $x \in \Omega_K$ such that Lx = Nx.
- (P₂) (*Normality*) If $x_0 \in \Omega_K$, then $\operatorname{ind}_K([L, -J^{-1}P + \hat{y}_0], \Omega) = \{1\}$, where $\hat{y}_0 = Hx_0$ and $\hat{y}_0(y) = y_0$ for every $y \in H\Omega_K$.
- (P₃) (Additivity) If $Lx \neq Nx$ for $x \in \overline{\Omega}_K \setminus (\Omega_1 \cup \Omega_2)$, where Ω_1 and Ω_2 are disjoint relatively open subsets of Ω_K , then

 $\operatorname{ind}_{K}([L,N],\Omega) \subseteq \operatorname{ind}_{K}([L,N],\Omega_{1}) + \operatorname{ind}_{K}([L,N],\Omega_{2})$

with equality if either of indices on the right is a singleton.

(P₄) (Homotopy invariance) If $L - N(\lambda, x)$ is an A-proper homotopy on Ω_K for $\lambda \in [0,1]$ and $(N(\lambda, x) + J^{-1}P)H^{-1}: K_1 \to K_1$ and $\theta \notin (L - N(\lambda, x))(\operatorname{dom} L \cap \partial \Omega_K)$ for $\lambda \in [0,1]$, then $\operatorname{ind}_K([L, N(\lambda, x)], \Omega) = \operatorname{ind}_{K_1}(T_\lambda, U)$ is independent of $\lambda \in [0,1]$, where $T_\lambda = (N(\lambda, x) + J^{-1}P)H^{-1}$.

Lemma 1.1 If $L : \operatorname{dom} L \to Y$ is Fredholm of index zero, Ω is an open bounded set and $\Omega_K \cap \operatorname{dom} L \neq \emptyset, \theta \in \Omega \subset X$. Let $L - \lambda N$ be A-proper for $\lambda \in [0,1]$. Assume that N is bounded and $P + JQN + L_1^{-1}(I - Q)N$ maps K to K. If $Lx \neq \mu Nx - (1 - \mu)J^{-1}Px$ on $\partial \Omega_K$ for $\mu \in [0,1]$, then

 $\operatorname{ind}_{K}([L,N],\Omega) = \{1\}.$

Lemma 1.2 If $L : \operatorname{dom} L \to Y$ is Fredholm of index zero, Ω is an open bounded set and $\Omega_K \cap \operatorname{dom} L \neq \emptyset$. Let $L - \lambda N$ be A-proper for $\lambda \in [0,1]$. Assume that N is bounded and

 $P + JQN + L_1^{-1}(I - Q)N$ maps K to K. If there exists $e \in K_1 \setminus \{\theta\}$ such that

 $Lx - Nx \neq \mu e$,

for every $x \in \partial \Omega_K$ *and all* $\mu \ge 0$ *, then*

 $\operatorname{ind}_{K}([L,N],\Omega) = \{0\}.$

2 An abstract result

We will establish an abstract existence theorem concerning cone expansion and compression of order type, which reads as follows.

Theorem 2.1 If $L : \operatorname{dom} L \to Y$ is Fredholm of index zero, let $L - \lambda N$ be A-proper for $\lambda \in [0,1]$. Assume that N is bounded and $P + JQN + L_1^{-1}(I - Q)N$ maps K to K. Suppose further that Ω_1 and Ω_2 are two bounded open sets in X such that $\theta \in \Omega_1 \subset \overline{\Omega}_1 \subset \Omega_2$, $\Omega_1 \cap K \cap \operatorname{dom} L \neq \emptyset$ and $\Omega_2 \cap K \cap \operatorname{dom} L \neq \emptyset$. If one of the following two conditions is satisfied:

- (C₁) $(P + JQN)x + L_1^{-1}(I Q)Nx \not\geq x$ for all $x \in \partial \Omega_1 \cap K$ and $(P + JQN)x + L_1^{-1}(I Q)Nx \not\leq x$ for all $x \in \partial \Omega_2 \cap K$;
- (C₂) $(P + JQN)x + L_1^{-1}(I Q)Nx \leq x$ for all $x \in \partial \Omega_1 \cap K$ and $(P + JQN)x + L_1^{-1}(I Q)Nx \geq x$ for all $x \in \partial \Omega_2 \cap K$.

Then there exists $x \in (\overline{\Omega}_2 \setminus \Omega_1) \cap K$ *such that* Lx = Nx*.*

Proof We assume that (C_1) is satisfied. First we show that

$$Lx \neq \mu Nx - (1 - \mu)J^{-1}Px, \quad \text{for any } x \in \partial \Omega_1 \cap K, \mu \in [0, 1].$$
(2.1)

In fact, otherwise, there exist $x_1 \in \partial \Omega_1 \cap K$ and $\mu_1 \in [0,1]$ such that

 $Lx_1 = \mu_1 N x_1 - (1 - \mu_1) J^{-1} P x_1,$

then we obtain

$$(L+J^{-1}P)x_1 = \mu_1(N+J^{-1}P)x_1.$$

Therefore,

$$\begin{aligned} x_1 &= \mu_1 \big(L + J^{-1} P \big)^{-1} \big(N + J^{-1} P \big) x_1 \\ &= \mu_1 \big[(P + JQN) x_1 + L_1^{-1} (I - Q) N x_1 \big] \\ &\leq (P + JQN) x_1 + L_1^{-1} (I - Q) N x_1, \end{aligned}$$

.

which contradicts condition (C₁). From (2.1) and Lemma 1.1, we have

$$\operatorname{ind}_{K}([L,N],\Omega_{1}) = \{1\}.$$
 (2.2)

Choosing an arbitrary $e \in K_1 \setminus \{\theta\}$, next we prove that

$$Lx - Nx \neq \mu e. \tag{2.3}$$

In fact, otherwise, there exist $x_2 \in \partial \Omega_2 \cap K$ and $\mu_2 \ge 0$ such that

$$Lx_2 - Nx_2 = \mu_2 e,$$

then we obtain

$$(L+J^{-1}P)x_2 = (N+J^{-1}P)x_2 + \mu_2 e \ge_1 (N+J^{-1}P)x_2,$$

in which the partial order is induced by the cone K_1 in Y. So,

$$x_2 \ge (L + J^{-1}P)^{-1} (N + J^{-1}P) x_2 = (P + JQN) x_2 + L_1^{-1} (I - Q) N x_2,$$

which is a contradiction to condition (C₁). Hence (2.3) holds, and then by Lemma 1.2, we have

$$\operatorname{ind}_{K}([L,N],\Omega_{2}) = \{0\}.$$
 (2.4)

It follows therefore from (2.2), (2.4) and the additivity property (P₃) of Proposition 1.1 that

$$\operatorname{ind}_{K}([L,N],\Omega_{2}\backslash\Omega_{1}) = \operatorname{ind}_{K}([L,N],\Omega_{2}) - \operatorname{ind}_{K}([L,N],\Omega_{1})$$
$$= \{0\} - \{1\}$$
$$= \{-1\}.$$
(2.5)

Since the index is nonzero, the existence property (P₁) of Proposition 1.1 implies that there exists $x \in (\overline{\Omega}_2 \setminus \Omega_1) \cap K$ such that Lx = Nx.

Similarly, when (C_2) is satisfied, instead of (2.2), (2.4) and (2.5), we have

$$\operatorname{ind}_{K}([L, N], \Omega_{1}) = \{0\}, \quad \operatorname{ind}_{K}([L, N], \Omega_{2}) = \{1\},\$$

and therefore

 $\operatorname{ind}_{K}([L, N], \Omega_{2} \setminus \Omega_{1}) = \{1\}.$

Also, we can assert that there exists $x \in (\overline{\Omega}_2 \setminus \Omega_1) \cap K$ such that Lx = Nx.

3 Applications

3.1 First-order periodic boundary value problems

We consider the following first-order periodic boundary value problem:

$$\begin{cases} x'(t) = f(t, x(t)), & t \in (0, 1), \\ x(0) = x(1), \end{cases}$$
(3.1)

where $f : [0,1] \times [0, +\infty) \rightarrow \mathbb{R}$ is continuous and f(0,x) = f(1,x) for all $x \in \mathbb{R}$.

Consider the Banach spaces X = Y = C[0,1] endowed with the norm $||x|| = \max_{t \in [0,1]} |x(t)|$. Define the cone *K* in X by

$$K = \{x \in X : x(t) \ge 0, t \in [0,1]\}.$$

Let *L* be the linear operator from dom $L \subset X$ to *Y* with

and

$$Lx(t) = x'(t), \quad x \in \text{dom}\,L, t \in [0, 1].$$

Let us define $N : X \to Y$ by

$$Nx(t) = f(t, x(t)), \quad t \in [0, 1].$$

Then (3.1) is equivalent to the equation

$$Lx = Nx.$$

It is obvious that L is a Fredholm operator of index zero with

$$\operatorname{Ker} L = \left\{ x \in \operatorname{dom} L : x(t) \equiv c \text{ on } [0,1], c \in \mathbb{R} \right\},$$
$$\operatorname{Im} L = \left\{ y \in Y : \int_{0}^{1} y(s) \, ds = 0 \right\},$$
$$\operatorname{dim} \operatorname{Ker} L = \operatorname{codim} \operatorname{Im} L = 1.$$

Next we define the projections $P: X \to X$, $Q: Y \to Y$ by

$$Px = \int_0^1 x(s) \, ds,$$
$$Qy = \int_0^1 y(s) \, ds,$$

and the isomorphism $J : \text{Im } Q \to \text{Im } P$ as Jy = y. Note that for $y \in \text{Im } L$, the inverse operator

$$L_1^{-1}: \operatorname{Im} L \to \operatorname{dom} L \cap \operatorname{Ker} P$$

of

$$L|_{\operatorname{dom} L \cap \operatorname{Ker} P} : \operatorname{dom} L \cap \operatorname{Ker} P \to \operatorname{Im} L$$

is given by

$$(L_1^{-1}y)(t) = \int_0^1 K(t,s)y(s) \, ds,$$

where

$$K(t,s) = \begin{cases} s+1, & 0 \le s < t \le 1, \\ s, & 0 \le t \le s \le 1. \end{cases}$$

Set

$$G(t,s) = 1 + K(t,s) - \int_0^1 K(t,s) \, ds.$$

We can verify that

$$G(t,s) = \begin{cases} \frac{3}{2} - (t-s), & 0 \le s < t \le 1, \\ \frac{1}{2} + (s-t), & 0 \le t \le s \le 1, \end{cases}$$

and

$$\frac{1}{2} \le G(t,s) \le \frac{3}{2}, \quad t,s \in [0,1].$$

To state the existence result, we introduce two conditions:

(H₁) f(t,b) < 0 for all $t \in [0,1]$, (H₂) f(t,x) > 0 for all $(t,x) \in [0,1] \times [0,a]$.

Theorem 3.1 Assume that there exist two positive numbers 0 < a < b such that (H_1) , (H_2) and

(H₃) $f(t,x) \ge -\frac{2}{3}x$ for all $(t,x) \in [0,1] \times [0,b]$

hold. Then (3.1) has at least one positive periodic solution $x^* \in K$ with $a \leq ||x^*|| \leq b$.

Proof First, we note that *L*, as defined, is Fredholm of index zero, L_1^{-1} is compact by the Arzela-Ascoli theorem and thus $L - \lambda N$ is A-proper for $\lambda \in [0,1]$ by [20, Lemma 2(a)]. For each $x \in K$, then by condition (H₂)

For each $x \in K$, then by condition (H₃),

$$Px + JQNx + L_1^{-1}(I - Q)Nx$$

= $\int_0^1 x(s) \, ds + \int_0^1 f(s, x(s)) \, ds$
+ $\int_0^1 K(t, s) \left(f(s, x(s)) - \int_0^1 f(s, x(s)) \, ds \right) \, ds$
= $\int_0^1 x(s) \, ds + \int_0^1 G(t, s) f(s, x(s)) \, ds$
 $\ge \int_0^1 \left(1 - \frac{2}{3} G(t, s) \right) x(s) \, ds \ge 0.$

Thus $(P + JQN + L_1^{-1}(I - Q)N)(K) \subset K$. Let

$$\Omega_1 = \{ x \in X : \|x\| < a \}, \qquad \Omega_2 = \{ x \in X : \|x\| < b \}.$$

Clearly, Ω_1 and Ω_2 are bounded open sets and

$$\theta \in \Omega_1 \subset \overline{\Omega}_1 \subset \Omega_2.$$

We now show that

$$(P + JQN)x + L_1^{-1}(I - Q)Nx \ngeq x \quad \text{for any } x \in \partial \Omega_2 \cap K.$$
(3.2)

In fact, if there exists $x_3 \in \partial \Omega_2 \cap K$ such that

$$(P + JQN)x_3 + L_1^{-1}(I - Q)Nx_3 \ge x_3.$$

Then

$$x'_{3}(t) \leq f(t, x_{3}(t)), \quad t \in [0, 1].$$

Let $t_1 \in [0,1]$ be such that $x_3(t_1) = b$. Clearly, the function x_3^2 attains a maximum on [0,1] at $t = t_1$. Therefore $2x_3(t_1)x'_3(t_1) = 0$. As a consequence,

$$0 = 2bx'_{3}(t_{1}) \leq 2bf(t_{1}, x_{3}(t_{1})) = 2bf(t_{1}, b),$$

which is a contradiction to (H_1) . Therefore (3.2) holds.

On the other hand, we claim that

$$(P + JQN)x + L_1^{-1}(I - Q)Nx \nleq x \quad \text{for any } x \in \partial \Omega_1 \cap K.$$
(3.3)

In fact, if not, there exists $x_4 \in \partial \Omega_1 \cap K$ such that

$$(P + JQN)x_4 + L_1^{-1}(I - Q)Nx_4 \le x_4.$$

For any $x_4 \in \partial \Omega_1 \cap K$, we have $||x_4|| = a$, then $0 \le x_4(t) \le a$ for $t \in [0,1]$. By condition (H₂), we have

$$\begin{aligned} x_4(t) &\ge (P + JQN)x_4(t) + L_1^{-1}(I - Q)Nx_4(t) \\ &= \int_0^1 x_4(s) \, ds + \int_0^1 G(t,s)f(s,x_4(s)) \, ds \\ &> \int_0^1 x_4(s) \, ds, \quad \text{for any } t \in [0,1], \end{aligned}$$

which is a contradiction. As a result, (3.3) is verified.

It follows from (3.2), (3.3) and Theorem 2.1 that there exists $x^{\circ} \in K \cap (\overline{\Omega}_2 \setminus \Omega_1)$ such that $Lx^{\circ} = Nx^{\circ}$ with $a \leq ||x^{\circ}|| \leq b$.

Remark 3.1 In [18], the following condition is required instead of (H₂):

(H^{*}) there exist $a \in (0, b)$, $t_0 \in [0, 1]$, $r \in (0, 1]$, and continuous functions $g : [0, 1] \rightarrow [0, \infty)$, $h : (0, a] \rightarrow [0, \infty)$ such that $f(t, x) \ge g(t)h(x)$ for all $t \in [0, 1]$ and $x \in (0, a]$, $h(x)/x^r$ is nonincreasing on (0, a] with

$$\frac{h(a)}{2^{r-1}}\int_0^1 G(t_0,s)g(s)\,ds\geq a.$$

Obviously, our condition (H_2) is much weaker and less strict compared with (H^*) . Moreover, (H_2) is easier to check than (H^*) . So, our result generalizes and improves [18, Theorem 5].

Remark 3.2 From the proof of Theorem 3.1, we can see that condition (H_2) can be replaced by one of the following two relatively weaker conditions:

- (H_2^*) $f(t,x) \ge 0$ for all $(t,x) \in [0,1] \times [0,a]$ and $f(t,\cdot)$ is positive for almost everywhere on [0,a].
- $(H_2^{**}) \lim_{x\to 0^+} \min_{t\in[0,1]} f(t,x) > 0.$

Remark 3.3 Finally in this section, we note that conditions (H_1) and (H_2) can be replaced by the following asymptotic conditions:

 $\begin{array}{ll} ({\rm H}_1') & \lim_{x \to +\infty} \frac{f(t,x)}{x} < 0 \text{ uniformly for } t; \\ ({\rm H}_2') & \lim_{x \to 0^+} \frac{f(t,x)}{x} > 0 \text{ uniformly for } t. \end{array}$

Example 3.1 Let the nonlinearity in (3.1) be

$$f(t,x) = c(t)x^{\alpha} + \mu d(t)x^{\beta} - kx,$$

where $0 < \alpha < 1 < \beta$, c(t), $d(t) \in C[0,1]$ are positive 1-periodic functions, $k \in (0,2/3)$ and $\mu > 0$ is a positive parameter. Then (3.1) has at least one positive 1-periodic solution for each $0 < \mu < \mu^*$, here μ^* is some positive constant.

Proof We will apply Theorem 3.1 with $f(t, x) = c(t)x^{\alpha} + \mu d(t)x^{\beta} - kx$. Since $k \in (0, 2/3)$, it is easy to see that (H₃) holds. Set

$$T(x)=\frac{kx-c^*x^{\alpha}}{d^*x^{\beta}},$$

where

$$c^* = \max_{t} c(t), \qquad d^* = \max_{t} d(t).$$

Since $0 < \alpha < 1 < \beta$, we have

$$T(0^+) = -\infty, \qquad T(+\infty) = 0.$$

One may easily see that there exists b > 0 such that

$$T(b) = \frac{kb - c^* b^{\alpha}}{d^* b^{\beta}} = \sup_{x > 0} T(x) > 0.$$

Let

$$\mu^* = \frac{kb - c^*b^\alpha}{d^*b^\beta}.$$

Then, for each $\mu \in (0, \mu^*)$, we have

$$f(t,b) = c(t)b^{\alpha} + \mu d(t)b^{\beta} - kb$$
$$< c^{*}b^{\alpha} + \mu^{*}d^{*}b^{\beta} - kb$$
$$= 0,$$

which implies that (H_1) holds.

On the other hand, we have

$$\lim_{x\to 0^+} \frac{f(t,x)}{x} = \lim_{x\to 0^+} \left(\frac{c(t)}{x^{1-\alpha}} + \mu d(t) x^{\beta-1} \right) - k > 0,$$

which implies that (H'_2) holds. Now we have the desired result.

3.2 Second-order periodic boundary value problems

Let $f : [0,1] \times [0,+\infty) \to \mathbb{R}$ be continuous and f(0,x) = f(1,x) for all $x \in \mathbb{R}$. We will discuss the existence of positive solutions of the second-order periodic boundary value problem

$$\begin{cases} -x''(t) = f(t, x), & t \in (0, 1), \\ x(0) = x(1), & x'(0) = x'(1). \end{cases}$$
(3.4)

Since some parts of the proof are in the same line as that of Theorem 3.1, we will outline the proof with the emphasis on the difference.

Let X, Y be Banach spaces and the cone K be as in Section 3.1. In this case, we may define

and let the linear operator $L : \operatorname{dom} L \to Y$ be defined by

Lx = -x'', for $x \in \text{dom } L$.

Then *L* is Fredholm of index zero,

$$\operatorname{Ker} L = \left\{ x \in \operatorname{dom} L : x(t) \equiv \operatorname{constants} \right\},$$

and

$$\operatorname{Im} L = \left\{ y \in Y : \int_0^1 y(s) \, ds = 0 \right\}.$$

Define $N: X \to Y$ by

$$Nx(t) = f(t, x(t)).$$

Thus it is clear that (3.4) is equivalent to

Lx = Nx.

We use the same projections P, Q as in Section 3.1 and define the isomorphism J: Im $Q \rightarrow$ Im P as

$$Jy = \beta y$$
,

where $\beta = \frac{1}{6}$. It is easy to verify that the inverse operator $L_1^{-1} : \operatorname{Im} L \to \operatorname{dom} L \cap \operatorname{Ker} P$ of $L|_{\operatorname{dom} L \cap \operatorname{Ker} P} : \operatorname{dom} L \cap \operatorname{Ker} P \to \operatorname{Im} L$ is

$$\left(L_1^{-1}y\right)(t) = \int_0^1 \Lambda(t,s)y(s)\,ds,$$

where

$$\Lambda(t,s) = \begin{cases} \frac{s}{2}(1-2t+s), & 0 \le s < t \le 1, \\ \frac{1}{2}(1-s)(2t-s), & 0 \le t \le s \le 1. \end{cases}$$

Set

$$H(t,s) = \frac{1}{6} + \Lambda(t,s) - \int_0^1 \Lambda(t,s) \, ds.$$

We can verify that

$$H(t,s) = \begin{cases} \frac{1}{4} + \frac{s}{2}(1 - 2t + s) + \frac{t^2}{2} - \frac{t}{2}, & 0 \le s < t \le 1, \\ \frac{1}{4} + \frac{1}{2}(1 - s)(2t - s) + \frac{t^2}{2} + \frac{t}{2}, & 0 \le t \le s \le 1, \end{cases}$$

and

$$\frac{1}{8} \le H(t,s) \le \frac{1}{4}, \quad t,s \in [0,1].$$

Theorem 3.2 Assume that there exist two positive numbers 0 < a < b such that (H_1) , (H_2) and

(H₄) $f(t,x) \ge -4x$ for all $(t,x) \in [0,1] \times [0,b]$

hold. Then (3.4) has at least one positive periodic solution $x^* \in K$ with $a \le ||x^*|| \le b$.

Proof It is again easy to show that $L - \lambda N$ is A-proper for $\lambda \in [0,1]$ by [20, Lemma 2(a)]. For each $x \in K$, then by condition (H₄),

$$Px + JQNx + L_1^{-1}(I - Q)Nx$$

= $\int_0^1 x(s) \, ds + \frac{1}{6} \int_0^1 f(s, x(s)) \, ds$
+ $\int_0^1 \Lambda(t, s) \left(f(s, x(s)) - \int_0^1 f(s, x(s)) \, ds \right) \, ds$

$$= \int_0^1 x(s) \, ds + \int_0^1 H(t,s) f(s,x(s)) \, ds$$
$$\geq \int_0^1 (1 - 4H(t,s)) x(s) \, ds \ge 0.$$

Thus $(P + JQN + L_1^{-1}(I - Q)N)(K) \subset K$. Let

$$\Omega_3 = \{ x \in X : \|x\| < a \}, \qquad \Omega_4 = \{ x \in X : \|x\| < b \}.$$

Clearly, Ω_3 and Ω_4 are bounded and open sets and

$$\theta \in \Omega_3 \subset \overline{\Omega}_3 \subset \Omega_4.$$

Next, we show that

$$(P + JQN)x + L_1^{-1}(I - Q)Nx \ngeq x, \quad \text{for any } x \in \partial \Omega_4 \cap K.$$
(3.5)

On the contrary, suppose that there exists $x_5 \in \partial \Omega_4 \cap K$ such that

$$(P + JQN)x_5 + L_1^{-1}(I - Q)Nx_5 \ge x_5.$$

Then

$$-x_5''(t) \le f(t, x_5(t)), \quad t \in [0, 1].$$

Let $t_2 \in [0,1]$ such that $x_5(t_2) = \max_{t \in [0,1]} x_5(t) = b$. Using the boundary conditions, we have $t_2 \in (0,1)$. In this case, $x'_5(t_2) = 0$, $x''_5(t_2) \le 0$. This gives

$$0 \leq -x_5''(t_2) \leq f(t_2, x_5(t_2)) = f(t_2, b),$$

which is a contradiction to condition (H_1) . Therefore (3.5) holds.

Finally, similar to the proof of (3.3), it follows from condition (H_2) that

$$(P + JQN)x + L_1^{-1}(I - Q)Nx \leq x$$
, for any $x \in \partial \Omega_3 \cap K$.

Consequently all conditions of Theorem 2.1 are satisfied. Therefore, there exists $x^{\circ} \in K \cap (\overline{\Omega}_4 \setminus \Omega_3)$ such that $Lx^{\circ} = Nx^{\circ}$ with $x^{\circ} \in K$ and $a \leq ||x^{\circ}|| \leq b$ and the assertion follows.

Competing interests

The authors declare that they have no competing interests.

Authors' contributions

Both authors read and approved the final manuscript.

Author details

¹Department of Mathematics, Hohai University, Nanjing, 210098, China. ²School of Mathematics and Physics, Changzhou University, Changzhou, 213164, China.

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