

Research Article

Positive Solutions for a Class of Coupled System of Singular Three-Point Boundary Value Problems

Naseer Ahmad Asif and Rahmat Ali Khan

Centre for Advanced Mathematics and Physics, Campus of College of Electrical and Mechanical Engineering, National University of Sciences and Technology, Peshawar Road, Rawalpindi 46000, Pakistan

Correspondence should be addressed to Rahmat Ali Khan, rahmat.alipk@yahoo.com

Received 27 February 2009; Accepted 15 May 2009

Recommended by Juan J. Nieto

Existence of positive solutions for a coupled system of nonlinear three-point boundary value problems of the type $-x''(t) = f(t, x(t), y(t))$, $t \in (0, 1)$, $-y''(t) = g(t, x(t), y(t))$, $t \in (0, 1)$, $x(0) = y(0) = 0$, $x(1) = \alpha x(\eta)$, $y(1) = \alpha y(\eta)$, is established. The nonlinearities $f, g : (0, 1) \times (0, \infty) \times (0, \infty) \rightarrow [0, \infty)$ are continuous and may be singular at $t = 0, t = 1, x = 0$, and/or $y = 0$, while the parameters η, α satisfy $\eta \in (0, 1), 0 < \alpha < 1/\eta$. An example is also included to show the applicability of our result.

Copyright © 2009 N. A. Asif and R. A. Khan. This is an open access article distributed under the Creative Commons Attribution License, which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

1. Introduction

Multipoint boundary value problems (BVPs) arise in different areas of applied mathematics and physics. For example, the vibration of a guy wire composed of N parts with a uniform cross-section and different densities in different parts can be modeled as a Multipoint boundary value problem [1]. Many problems in the theory of elastic stability can also be modeled as Multipoint boundary value problem [2].

The study of Multipoint boundary value problems for linear second order ordinary differential equations was initiated by Il'in and Moiseev, [3, 4], and extended to nonlocal linear elliptic boundary value problems by Bitsadze et al. [5, 6]. Existence theory for nonlinear three-point boundary value problems was initiated by Gupta [7]. Since then the study of nonlinear three-point BVPs has attracted much attention of many researchers, see [8–11] and references therein for boundary value problems with ordinary differential equations and also [12] for boundary value problems on time scales. Recently, the study of singular BVPs has attracted the attention of many authors, see for example, [13–18] and the recent monograph by Agarwal et al. [19].

The study of system of BVPs has also fascinated many authors. System of BVPs with continuous nonlinearity can be seen in [20–22] and the case of singular nonlinearity can be seen in [8, 21, 23–26]. Wei [25], developed the upper and lower solutions method for the existence of positive solutions of the following coupled system of BVPs:

$$\begin{aligned} -x''(t) &= f(t, x(t), y(t)), \quad t \in (0, 1), \\ -y''(t) &= g(t, x(t), y(t)), \quad t \in (0, 1), \\ x(0) &= 0, \quad x(1) = 0, \\ y(0) &= 0, \quad y(1) = 0, \end{aligned} \tag{1.1}$$

where $f, g \in C((0, 1) \times (0, \infty) \times (0, \infty), [0, \infty))$, and may be singular at $t = 0, t = 1, x = 0$ and/or $y = 0$.

By using fixed point theorem in cone, Yuan et al. [26] studied the following coupled system of nonlinear singular boundary value problem:

$$\begin{aligned} x^{(4)}(t) &= f(t, x(t), y(t)), \quad t \in (0, 1), \\ -y''(t) &= g(t, x(t), y(t)), \quad t \in (0, 1), \\ x(0) &= x(1) = x''(0) = x''(1) = 0, \\ y(0) &= y(1) = 0, \end{aligned} \tag{1.2}$$

f, g are allowed to be superlinear and are singular at $t = 0$ and/or $t = 1$. Similarly, results are studied in [8, 21, 23].

In this paper, we generalize the results studied in [25, 26] to the following more general singular system for three-point nonlocal BVPs:

$$\begin{aligned} -x''(t) &= f(t, x(t), y(t)), \quad t \in (0, 1), \\ -y''(t) &= g(t, x(t), y(t)), \quad t \in (0, 1), \\ x(0) &= 0, \quad x(1) = \alpha x(\eta), \\ y(0) &= 0, \quad y(1) = \alpha y(\eta), \end{aligned} \tag{1.3}$$

where $\eta \in (0, 1), 0 < \alpha < 1/\eta, f, g \in C((0, 1) \times (0, \infty) \times (0, \infty), [0, \infty))$. We allow f and g to be singular at $t = 0, t = 1$, and also $x = 0$ and/or $y = 0$. We study the sufficient conditions for existence of positive solution for the singular system (1.3) under weaker hypothesis on f and g as compared to the previously studied results. We do not require the system (1.3) to have lower and upper solutions. Moreover, the cone we consider is more general than the cones considered in [20, 21, 26].

By singularity, we mean the functions $f(t, x, y)$ and $g(t, x, y)$ are allowed to be unbounded at $t = 0, t = 1, x = 0$, and/or $y = 0$. To the best of our knowledge, existence of positive solutions for a system (1.3) with singularity with respect to dependent variable(s) has not been studied previously. Moreover, our conditions and results are different from those

studied in [21, 24–26]. Throughout this paper, we assume that $f, g : (0, 1) \times (0, \infty) \times (0, \infty) \rightarrow [0, \infty)$ are continuous and may be singular at $t = 0, t = 1, x = 0$, and/or $y = 0$. We also assume that the following conditions hold:

(A₁) $f(\cdot, 1, 1), g(\cdot, 1, 1) \in C((0, 1), (0, \infty))$ and satisfy

$$a := \int_0^1 t(1-t) f(t, 1, 1) dt < +\infty, \quad b := \int_0^1 t(1-t) g(t, 1, 1) dt < +\infty. \quad (1.4)$$

(A₂) There exist real constants α_i, β_i such that $\alpha_i \leq 0 \leq \beta_i < 1, i = 1, 2, \beta_1 + \beta_2 < 1$ and for all $t \in (0, 1), x, y \in (0, \infty)$,

$$\begin{aligned} c^{\beta_1} f(t, x, y) &\leq f(t, cx, y) \leq c^{\alpha_1} f(t, x, y), & \text{if } 0 < c \leq 1, \\ c^{\alpha_1} f(t, x, y) &\leq f(t, cx, y) \leq c^{\beta_1} f(t, x, y), & \text{if } c \geq 1, \\ c^{\beta_2} f(t, x, y) &\leq f(t, x, cy) \leq c^{\alpha_2} f(t, x, y), & \text{if } 0 < c \leq 1, \\ c^{\alpha_2} f(t, x, y) &\leq f(t, x, cy) \leq c^{\beta_2} f(t, x, y), & \text{if } c \geq 1. \end{aligned} \quad (1.5)$$

(A₃) There exist real constants γ_i, ρ_i such that $\gamma_i \leq 0 \leq \rho_i < 1, i = 1, 2, \rho_1 + \rho_2 < 1$ and for all $t \in (0, 1), x, y \in (0, \infty)$,

$$\begin{aligned} c^{\rho_1} g(t, x, y) &\leq g(t, cx, y) \leq c^{\gamma_1} g(t, x, y), & \text{if } 0 < c \leq 1, \\ c^{\gamma_1} g(t, x, y) &\leq g(t, cx, y) \leq c^{\rho_1} g(t, x, y), & \text{if } c \geq 1, \\ c^{\rho_2} g(t, x, y) &\leq g(t, x, cy) \leq c^{\gamma_2} g(t, x, y), & \text{if } 0 < c \leq 1, \\ c^{\gamma_2} g(t, x, y) &\leq g(t, x, cy) \leq c^{\rho_2} g(t, x, y), & \text{if } c \geq 1, \end{aligned} \quad (1.6)$$

for example, a function that satisfies the assumptions (A₂) and (A₃) is

$$h(t, x, y) = \sum_{i=1}^m \sum_{j=1}^n p_{ij}(t) x^{r_i} y^{s_j}, \quad (1.7)$$

where $p_{ij} \in C((0, 1), (0, \infty)), r_i, s_j < 1, i = 1, 2, \dots, m; j = 1, 2, \dots, n$ such that

$$\max_{1 \leq i \leq m} r_i + \max_{1 \leq j \leq n} s_j < 1. \quad (1.8)$$

The main result of this paper is as follows.

Theorem 1.1. *Assume that (A₁)–(A₃) hold. Then the system (1.3) has at least one positive solution.*

2. Preliminaries

For each $u \in E := C[0, 1]$, we write $\|u\| = \max\{u(t) : t \in [0, 1]\}$. Let $P = \{u \in E : u(t) \geq 0, t \in [0, 1]\}$. Clearly, $(E, \|\cdot\|)$ is a Banach space and P is a cone. Similarly, for each $(x, y) \in E \times E$, we write $\|(x, y)\|_1 = \|x\| + \|y\|$. Clearly, $(E \times E, \|\cdot\|_1)$ is a Banach space and $P \times P$ is a cone in $E \times E$. For any real constant $r > 0$, define $\Omega_r = \{(x, y) \in E \times E : \|(x, y)\|_1 < r\}$. By a positive solution of (1.3), we mean a vector $(x, y) \in C[0, 1] \cap C^2(0, 1) \times C[0, 1] \cap C^2(0, 1)$ such that (x, y) satisfies (1.3) and $x > 0, y > 0$ on $(0, 1)$. The proofs of our main result (Theorem 1.1) is based on the Guo's fixed-point theorem.

Lemma 2.1 (Guo's Fixed-Point Theorem [27]). *Let K be a cone of a real Banach space E , Ω_1, Ω_2 be bounded open subsets of E and $\theta \in \overline{\Omega_1} \subset \Omega_2$. Suppose that $T : K \cap (\overline{\Omega_2} \setminus \Omega_1) \rightarrow K$ is completely continuous such that one of the following condition hold:*

- (i) $\|Tx\| \leq \|x\|$ for $x \in \partial\Omega_1 \cap K$ and $\|Tx\| \geq \|x\|$ for $x \in \partial\Omega_2 \cap K$;
- (ii) $\|Tx\| \leq \|x\|$ for $x \in \partial\Omega_2 \cap K$ and $\|Tx\| \geq \|x\|$ for $x \in \partial\Omega_1 \cap K$.

Then, T has a fixed point in $K \cap (\overline{\Omega_2} \setminus \Omega_1)$.

The following result can be easily verified.

Result 1. Let $t_1, t_2 \in \mathbb{R}$ such that $t_1 < t_2$. Let $x \in C[t_1, t_2]$, $x \geq 0$ and concave on $[t_1, t_2]$. Then, $x(t) \geq \min\{t - t_1, t_2 - t\} \max_{s \in [t_1, t_2]} x(s)$ for all $t \in [t_1, t_2]$.

Choose $n_0 \in \{3, 4, 5, \dots\}$ such that $n_0 > \max\{1/\eta, 1/(1-\eta), (2-\alpha)/(1-\alpha\eta)\}$. For fixed $n \in \{n_0, n_0 + 1, n_0 + 2, \dots\}$ and $z \in C[0, 1]$, the linear three-point BVP

$$\begin{aligned} -u''(t) &= z(t), \quad t \in \left[\frac{1}{n}, 1 - \frac{1}{n}\right], \\ u\left(\frac{1}{n}\right) &= 0, \quad u\left(1 - \frac{1}{n}\right) = \alpha u(\eta), \end{aligned} \tag{2.1}$$

has a unique solution

$$u(t) = \int_{1/n}^{1-1/n} H_n(t, s) z(s) ds, \tag{2.2}$$

where $H_n : [1/n, 1 - 1/n] \times [1/n, 1 - 1/n] \rightarrow [0, \infty)$ is the Green's function and is given by

$$H_n(t, s) = \begin{cases} \frac{(t-1/n)(1-1/n-s)}{1-2/n+\alpha/n-\alpha\eta} - \frac{\alpha(t-1/n)(\eta-s)}{1-2/n+\alpha/n-\alpha\eta} - (t-s), & \frac{1}{n} \leq s \leq t \leq 1 - \frac{1}{n}, s \leq \eta, \\ \frac{(t-1/n)(1-1/n-s)}{1-2/n+\alpha/n-\alpha\eta} - \frac{\alpha(t-1/n)(\eta-s)}{1-2/n+\alpha/n-\alpha\eta}, & \frac{1}{n} \leq t \leq s \leq 1 - \frac{1}{n}, s \leq \eta, \\ \frac{(t-1/n)(1-1/n-s)}{1-2/n+\alpha/n-\alpha\eta}, & \frac{1}{n} \leq t \leq s \leq 1 - \frac{1}{n}, s \geq \eta, \\ \frac{(t-1/n)(1-1/n-s)}{1-2/n+\alpha/n-\alpha\eta} - (t-s), & \frac{1}{n} \leq s \leq t \leq 1 - \frac{1}{n}, s \geq \eta. \end{cases} \tag{2.3}$$

We note that $H_n(t, s) \rightarrow H(t, s)$ as $n \rightarrow \infty$, where

$$H(t, s) = \begin{cases} \frac{t(1-s)}{1-\alpha\eta} - \frac{\alpha t(\eta-s)}{1-\alpha\eta} - (t-s), & 0 \leq s \leq t \leq 1, s \leq \eta, \\ \frac{t(1-s)}{1-\alpha\eta} - \frac{\alpha t(\eta-s)}{1-\alpha\eta}, & 0 \leq t \leq s \leq 1, s \leq \eta, \\ \frac{t(1-s)}{1-\alpha\eta}, & 0 \leq t \leq s \leq 1, s \geq \eta, \\ \frac{t(1-s)}{1-\alpha\eta} - (t-s), & 0 \leq s \leq t \leq 1, s \geq \eta, \end{cases} \quad (2.4)$$

is the Green's function corresponding the boundary value problem

$$\begin{aligned} -u''(t) &= z(t), \quad t \in [0, 1], \\ u(0) &= 0, \quad u(1) = \alpha u(\eta) \end{aligned} \quad (2.5)$$

whose integral representation is given by

$$u(t) = \int_0^1 H(t, s) z(s) ds. \quad (2.6)$$

Lemma 2.2 (see [9]). *Let $0 < \alpha < 1/\eta$. If $z \in C[0, 1]$ and $z \geq 0$, then the unique solution u of the problem (2.5) satisfies*

$$\min_{t \in [\eta, 1]} u(t) \geq \gamma \|u\|, \quad (2.7)$$

where $\gamma = \min\{\alpha\eta, \alpha(1-\eta)/(1-\alpha\eta), \eta\}$.

We need the following properties of the Green's function H_n in the sequel.

Lemma 2.3 (see [11]). *The function H_n can be written as*

$$H_n(t, s) = G_n(t, s) + \frac{\alpha(t-1/n)}{1-2/n+\alpha/n-\alpha\eta} G_n(\eta, s), \quad (2.8)$$

where

$$G_n(t, s) = \frac{n}{n-2} \begin{cases} \left(s - \frac{1}{n}\right) \left(1 - \frac{1}{n} - t\right), & \frac{1}{n} \leq s \leq t \leq 1 - \frac{1}{n}, \\ \left(t - \frac{1}{n}\right) \left(1 - \frac{1}{n} - s\right), & \frac{1}{n} \leq t \leq s \leq 1 - \frac{1}{n}. \end{cases} \quad (2.9)$$

Following the idea in [10], we calculate upper bound for the Green's function H_n in the following lemma.

Lemma 2.4. *The function H_n satisfies*

$$H_n(t, s) \leq \mu_n \left(s - \frac{1}{n} \right) \left(1 - \frac{1}{n} - s \right), \quad (t, s) \in \left[\frac{1}{n}, 1 - \frac{1}{n} \right] \times \left[\frac{1}{n}, 1 - \frac{1}{n} \right], \quad (2.10)$$

where $\mu_n = \max\{1, \alpha\} / (1 - 2/n + \alpha/n - \alpha\eta)$.

Proof. For $(t, s) \in [1/n, 1 - 1/n] \times [1/n, 1 - 1/n]$, we discuss various cases.

Case 1. $s \leq \eta, s \leq t$; using (2.3), we obtain

$$H_n(t, s) = s - \frac{1}{n} + (\alpha - 1) \frac{(t - 1/n)(s - 1/n)}{1 - 2/n + \alpha/n - \alpha\eta}. \quad (2.11)$$

If $\alpha > 1$, the maximum occurs at $t = 1 - 1/n$, hence

$$\begin{aligned} H_n(t, s) &\leq H_n\left(1 - \frac{1}{n}, s\right) = \alpha \frac{(s - 1/n)(1 - 1/n - \eta)}{1 - 2/n + \alpha/n - \alpha\eta} \\ &\leq \alpha \frac{(s - 1/n)(1 - 1/n - s)}{1 - 2/n + \alpha/n - \alpha\eta} \leq \mu_n \left(s - \frac{1}{n} \right) \left(1 - \frac{1}{n} - s \right), \end{aligned} \quad (2.12)$$

and if $\alpha \leq 1$, the maximum occurs at $t = s$, hence

$$\begin{aligned} H_n(t, s) &\leq H_n(s, s) = \frac{(s - 1/n)(1 - 1/n - s + \alpha(s - \eta))}{1 - 2/n + \alpha/n - \alpha\eta} \\ &\leq \frac{(s - 1/n)(1 - 1/n - s)}{1 - 2/n + \alpha/n - \alpha\eta} \leq \mu_n \left(s - \frac{1}{n} \right) \left(1 - \frac{1}{n} - s \right). \end{aligned} \quad (2.13)$$

Case 2. $s \leq \eta, s \geq t$; using (2.3), we have

$$\begin{aligned} H_n(t, s) &= \frac{(t - 1/n)(1 - 1/n - s)}{1 - 2/n + \alpha/n - \alpha\eta} - \alpha \frac{(t - 1/n)(\eta - s)}{1 - 2/n + \alpha/n - \alpha\eta} \leq \frac{(t - 1/n)(1 - 1/n - s)}{1 - 2/n + \alpha/n - \alpha\eta} \\ &\leq \frac{(s - 1/n)(1 - 1/n - s)}{1 - 2/n + \alpha/n - \alpha\eta} \leq \mu_n \left(s - \frac{1}{n} \right) \left(1 - \frac{1}{n} - s \right). \end{aligned} \quad (2.14)$$

Case 3. $s \geq \eta, t \leq s$; using (2.3), we have

$$H_n(t, s) = \frac{(t - 1/n)(1 - 1/n - s)}{1 - 2/n + \alpha/n - \alpha\eta} \leq \frac{(s - 1/n)(1 - 1/n - s)}{1 - 2/n + \alpha/n - \alpha\eta} \leq \mu_n \left(s - \frac{1}{n} \right) \left(1 - \frac{1}{n} - s \right). \quad (2.15)$$

Case 4. $s \geq \eta, t \geq s$; using (2.3), we have

$$H_n(t, s) = s - \frac{1}{n} + \left(t - \frac{1}{n}\right) \frac{\alpha(\eta - 1/n) - (s - 1/n)}{1 - 2/n + \alpha/n - \alpha\eta}. \quad (2.16)$$

For $\alpha(\eta - 1/n) > s - 1/n$, the maximum occurs at $t = 1 - 1/n$, hence

$$\begin{aligned} H_n(t, s) &\leq H_n\left(1 - \frac{1}{n}, s\right) = \alpha \frac{(\eta - 1/n)(1 - 1/n - s)}{1 - 2/n + \alpha/n - \alpha\eta} \leq \alpha \frac{(s - 1/n)(1 - 1/n - s)}{1 - 2/n + \alpha/n - \alpha\eta} \\ &\leq \mu_n \left(s - \frac{1}{n}\right) \left(1 - \frac{1}{n} - s\right). \end{aligned} \quad (2.17)$$

For $\alpha(\eta - 1/n) \leq s - 1/n$, the maximum occurs at $t = s$, so

$$H_n(t, s) \leq H_n(s, s) = \frac{(s - 1/n)(1 - 1/n - s)}{1 - 2/n + \alpha/n - \alpha\eta} \leq \mu_n \left(s - \frac{1}{n}\right) \left(1 - \frac{1}{n} - s\right). \quad (2.18)$$

□

Now, we consider the nonlinear nonsingular system of BVPs

$$\begin{aligned} -x''(t) &= f\left(t, \max\left\{x(t) + \frac{1}{n}, \frac{1}{n}\right\}, \max\left\{y(t) + \frac{1}{n}, \frac{1}{n}\right\}\right), \quad t \in \left[\frac{1}{n}, 1 - \frac{1}{n}\right], \\ -y''(t) &= g\left(t, \max\left\{x(t) + \frac{1}{n}, \frac{1}{n}\right\}, \max\left\{y(t) + \frac{1}{n}, \frac{1}{n}\right\}\right), \quad t \in \left[\frac{1}{n}, 1 - \frac{1}{n}\right], \\ x\left(\frac{1}{n}\right) &= 0, \quad x\left(1 - \frac{1}{n}\right) = \alpha x(\eta), \\ y\left(\frac{1}{n}\right) &= 0, \quad y\left(1 - \frac{1}{n}\right) = \alpha y(\eta). \end{aligned} \quad (2.19)$$

We write (2.19) as an equivalent system of integral equations

$$\begin{aligned} x(t) &= \int_{1/n}^{1-1/n} H_n(t, s) f\left(s, \max\left\{x(s) + \frac{1}{n}, \frac{1}{n}\right\}, \max\left\{y(s) + \frac{1}{n}, \frac{1}{n}\right\}\right) ds, \\ y(t) &= \int_{1/n}^{1-1/n} H_n(t, s) g\left(s, \max\left\{x(s) + \frac{1}{n}, \frac{1}{n}\right\}, \max\left\{y(s) + \frac{1}{n}, \frac{1}{n}\right\}\right) ds. \end{aligned} \quad (2.20)$$

By a solution of the system (2.19), we mean a solution of the corresponding system of integral equations (2.20). Define a retraction $\sigma_n : [0, 1] \rightarrow [1/n, 1 - 1/n]$ by $\sigma_n(t) = \max\{1/n, \min\{t, 1 - 1/n\}\}$ and an operator $T_n : E \times E \rightarrow P \times P$ by

$$T_n(x, y) = (A_n(x, y), B_n(x, y)), \quad (2.21)$$

where operators $A_n, B_n : E \times E \rightarrow P$ are defined by

$$\begin{aligned}
A_n(x, y)(t) &= \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, \max\left\{x(s) + \frac{1}{n}, \frac{1}{n}\right\}, \max\left\{y(s) + \frac{1}{n}, \frac{1}{n}\right\}\right) ds, \\
B_n(x, y)(t) &= \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) g\left(s, \max\left\{x(s) + \frac{1}{n}, \frac{1}{n}\right\}, \max\left\{y(s) + \frac{1}{n}, \frac{1}{n}\right\}\right) ds.
\end{aligned} \tag{2.22}$$

Clearly, if $(x_n, y_n) \in E \times E$ is a fixed point of T_n , then (x_n, y_n) is a solution of the system (2.19).

Lemma 2.5. *Assume that (A_1) – (A_3) holds. Then $T_n : P \times P \rightarrow P \times P$ is completely continuous.*

Proof. Clearly, for any $(x, y) \in P \times P$, $A_n(x, y), B_n(x, y) \in P$. We show that the operator $A_n : P \times P \rightarrow P$ is uniformly bounded. Let $d > 0$ be fixed and consider

$$D = \{(x, y) \in P \times P : \|(x, y)\|_1 \leq d\}. \tag{2.23}$$

Choose a constant $c \in (0, 1]$ such that $c(x + 1/3) \leq 1$, $c(y + 1/3) \leq 1$, $(x, y) \in D$. Then, for every $(x, y) \in D$, using (2.22), Lemma 2.4, (A_1) and (A_2) , we have

$$\begin{aligned}
A_n(x, y)(t) &= \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, x(s) + \frac{1}{n}, y(s) + \frac{1}{n}\right) ds \\
&= \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, c \frac{x(s) + 1/n}{c}, c \frac{y(s) + 1/n}{c}\right) ds \\
&\leq \left(\frac{1}{c}\right)^{\beta_1} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, c \left(x(s) + \frac{1}{n}\right), c \frac{y(s) + 1/n}{c}\right) ds \\
&\leq \left(\frac{1}{c}\right)^{\beta_1} \left(\frac{1}{c}\right)^{\beta_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, c \left(x(s) + \frac{1}{n}\right), c \left(y(s) + \frac{1}{n}\right)\right) ds \\
&\leq c^{\alpha_1 - \beta_1 - \beta_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) \left(x(s) + \frac{1}{n}\right)^{\alpha_1} f\left(s, 1, c \left(y(s) + \frac{1}{n}\right)\right) ds \\
&\leq c^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) \left(x(s) + \frac{1}{n}\right)^{\alpha_1} \left(y(s) + \frac{1}{n}\right)^{\alpha_2} f(s, 1, 1) ds \\
&\leq c^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) \left(\frac{1}{n}\right)^{\alpha_1} \left(\frac{1}{n}\right)^{\alpha_2} f(s, 1, 1) ds \\
&\leq \mu_n c^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} n^{-\alpha_1 - \alpha_2} \int_{1/n}^{1-1/n} \left(s - \frac{1}{n}\right) \left(1 - \frac{1}{n} - s\right) f(s, 1, 1) ds \\
&\leq \mu_n c^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} n^{-\alpha_1 - \alpha_2} \int_{1/n}^{1-1/n} s(1-s) f(s, 1, 1) ds \\
&\leq \mu_n c^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} n^{-\alpha_1 - \alpha_2} \int_0^1 s(1-s) f(s, 1, 1) ds = a \mu_n c^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} n^{-\alpha_1 - \alpha_2},
\end{aligned} \tag{2.24}$$

which implies that

$$\|A_n(x, y)\| \leq a\mu_n c^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} n^{-\alpha_1 - \alpha_2}, \quad (2.25)$$

that is, $A_n(D)$ is uniformly bounded. Similarly, using (2.22), Lemma 2.4, (A_1) and (A_3) , we can show that $B_n(D)$ is also uniformly bounded. Thus, $T_n(D)$ is uniformly bounded. Now we show that $A_n(D)$ is equicontinuous. Define

$$\omega = \max \left\{ \begin{aligned} & \max_{(t,x,y) \in [1/n, 1-1/n] \times [0,d] \times [0,d]} f \left(t, x + \frac{1}{n}, y + \frac{1}{n} \right), \\ & \max_{(t,x,y) \in [1/n, 1-1/n] \times [0,d] \times [0,d]} g \left(t, x + \frac{1}{n}, y + \frac{1}{n} \right) \end{aligned} \right\}. \quad (2.26)$$

Let $t_1, t_2 \in [0, 1]$ such that $t_1 \leq t_2$. Since $H_n(t, s)$ is uniformly continuous on $[1/n, 1 - 1/n] \times [1/n, 1 - 1/n]$, for any $\varepsilon > 0$, there exist $\delta = \delta(\varepsilon) > 0$ such that $|t_1 - t_2| < \delta$ implies

$$|H_n(\sigma_n(t_1), s) - H_n(\sigma_n(t_2), s)| < \frac{\varepsilon}{\omega(1 - 2/n)} \quad \text{for } s \in \left[\frac{1}{n}, 1 - \frac{1}{n} \right]. \quad (2.27)$$

For $(x, y) \in D$, using (2.22)–(2.27), we have

$$\begin{aligned} & |A_n(x, y)(t_1) - A_n(x, y)(t_2)| \\ &= \left| \int_{1/n}^{1-1/n} \left(H_n(\sigma_n(t_1), s) - H_n(\sigma_n(t_2), s) f \left(s, x(s) + \frac{1}{n}, y(s) + \frac{1}{n} \right) \right) ds \right| \\ &\leq \int_{1/n}^{1-1/n} |H_n(\sigma_n(t_1), s) - H_n(\sigma_n(t_2), s)| f \left(s, x(s) + \frac{1}{n}, y(s) + \frac{1}{n} \right) ds \\ &\leq \omega \int_{1/n}^{1-1/n} |H_n(\sigma_n(t_1), s) - H_n(\sigma_n(t_2), s)| ds \\ &< \omega \frac{\varepsilon}{\omega(1 - 2/n)} \int_{1/n}^{1-1/n} ds = \frac{\varepsilon}{(1 - 2/n)} \left(1 - \frac{2}{n} \right) = \varepsilon. \end{aligned} \quad (2.28)$$

Hence,

$$|A_n(x, y)(t_1) - A_n(x, y)(t_2)| < \varepsilon, \quad \forall (x, y) \in D, |t_1 - t_2| < \delta, \quad (2.29)$$

which implies that $A_n(D)$ is equicontinuous. Similarly, using (2.22)–(2.27), we can show that $B_n(D)$ is also equicontinuous. Thus, $T_n(D)$ is equicontinuous. By Arzelà-Ascoli theorem, $T_n(D)$ is relatively compact. Hence, T_n is a compact operator.

Now we show that T_n is continuous. Let $(x_m, y_m), (x, y) \in P \times P$ such that $\|(x_m, y_m) - (x, y)\|_1 \rightarrow 0$ as $m \rightarrow +\infty$. Then by using (2.22) and Lemma 2.4, we have

$$\begin{aligned} & |A_n(x_m, y_m)(t) - A_n(x, y)(t)| \\ &= \left| \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) \left(f\left(s, x_m(s) + \frac{1}{n}, y_m(s) + \frac{1}{n}\right) - f\left(s, x(s) + \frac{1}{n}, y(s) + \frac{1}{n}\right) \right) ds \right| \\ &\leq \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) \left| f\left(s, x_m(s) + \frac{1}{n}, y_m(s) + \frac{1}{n}\right) - f\left(s, x(s) + \frac{1}{n}, y(s) + \frac{1}{n}\right) \right| ds \\ &\leq \mu_n \int_{1/n}^{1-1/n} \left(s - \frac{1}{n}\right) \left(1 - \frac{1}{n} - s\right) \left| f\left(s, x_m(s) + \frac{1}{n}, y_m(s) + \frac{1}{n}\right) - f\left(s, x(s) + \frac{1}{n}, y(s) + \frac{1}{n}\right) \right| ds. \end{aligned} \quad (2.30)$$

Consequently,

$$\begin{aligned} & \|A_n(x_m, y_m) - A_n(x, y)\| \\ &\leq \mu_n \int_{1/n}^{1-1/n} \left(s - \frac{1}{n}\right) \left(1 - \frac{1}{n} - s\right) \\ &\quad \times \left| f\left(s, x_m(s) + \frac{1}{n}, y_m(s) + \frac{1}{n}\right) - f\left(s, x(s) + \frac{1}{n}, y(s) + \frac{1}{n}\right) \right| ds. \end{aligned} \quad (2.31)$$

By Lebesgue dominated convergence theorem, it follows that

$$\|A_n(x_m, y_m) - A_n(x, y)\| \rightarrow 0 \quad \text{as } m \rightarrow +\infty. \quad (2.32)$$

Similarly, by using (2.22) and Lemma 2.4, we have

$$\|B_n(x_m, y_m) - B_n(x, y)\| \rightarrow 0 \quad \text{as } m \rightarrow +\infty. \quad (2.33)$$

From (2.32) and (2.33), it follows that

$$\|T_n(x_m, y_m) - T_n(x, y)\|_1 \rightarrow 0 \quad \text{as } m \rightarrow +\infty, \quad (2.34)$$

that is, $T_n : P \times P \rightarrow P \times P$ is continuous. Hence, $T_n : P \times P \rightarrow P \times P$ is completely continuous. \square

3. Main Results

Proof of Theorem 1.1. Let $M = \max\{\mu_{n_0}, \max\{1, \alpha\}/(1 - \alpha\eta)\}$. Choose a constant $R > 0$ such that

$$R \geq \max\left\{(2aM)^{1/(1-\alpha_1-\alpha_2)}, (2bM)^{1/(1-\gamma_1-\gamma_2)}\right\}. \quad (3.1)$$

Choose a constant $c_1 \in (0, 1]$ such that $c_1(x(t) + 1/n_0) \leq 1$, $c_1(y(t) + 1/n_0) \leq 1$, $(x, y) \in \partial\Omega_R \cap (P \times P)$, $t \in (0, 1)$. For any $(x, y) \in \partial\Omega_R \cap (P \times P)$, using (2.22), (3.1), (A_1) , and (A_2) , we have

$$\begin{aligned}
A_n(x, y)(t) &= \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, x(s) + \frac{1}{n}, y(s) + \frac{1}{n}\right) ds \\
&= \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, c_1 \frac{x(s) + 1/n}{c_1}, c_1 \frac{y(s) + 1/n}{c_1}\right) ds \\
&\leq \left(\frac{1}{c_1}\right)^{\beta_1} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, c_1 \left(x(s) + \frac{1}{n}\right), c_1 \frac{y(s) + 1/n}{c_1}\right) ds \\
&\leq \left(\frac{1}{c_1}\right)^{\beta_1} \left(\frac{1}{c_1}\right)^{\beta_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, c_1 \left(x(s) + \frac{1}{n}\right), c_1 \left(y(s) + \frac{1}{n}\right)\right) ds \\
&\leq c_1^{\alpha_1 - \beta_1 - \beta_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) \left(x(s) + \frac{1}{n}\right)^{\alpha_1} f\left(s, 1, c_1 \left(y(s) + \frac{1}{n}\right)\right) ds \\
&\leq c_1^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) \left(x(s) + \frac{1}{n}\right)^{\alpha_1} \left(y(s) + \frac{1}{n}\right)^{\alpha_2} f(s, 1, 1) ds \\
&\leq c_1^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) (x(s))^{\alpha_1} (y(s))^{\alpha_2} f(s, 1, 1) ds \\
&\leq \mu_n c_1^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} \int_{1/n}^{1-1/n} \left(s - \frac{1}{n}\right) \left(1 - \frac{1}{n} - s\right) (x(s))^{\alpha_1} (y(s))^{\alpha_2} f(s, 1, 1) ds \\
&\leq \mu_n c_1^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} \int_{1/n}^{1-1/n} s(1-s) (x(s))^{\alpha_1} (y(s))^{\alpha_2} f(s, 1, 1) ds \\
&\leq \mu_n c_1^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} \int_0^1 s(1-s) (x(s))^{\alpha_1} (y(s))^{\alpha_2} f(s, 1, 1) ds \\
&\leq M c_1^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} \int_0^1 s(1-s) (x(s))^{\alpha_1} (y(s))^{\alpha_2} f(s, 1, 1) ds.
\end{aligned} \tag{3.2}$$

Since,

$$\begin{aligned}
&M c_1^{\alpha_1 - \beta_1 + \alpha_2 - \beta_2} \int_0^1 s(1-s) (x(s))^{\alpha_1} (y(s))^{\alpha_2} f(s, 1, 1) ds \\
&\leq M \int_0^1 s(1-s) (x(s))^{\alpha_1} (y(s))^{\alpha_2} f(s, 1, 1) ds \\
&\leq aMR^{\alpha_1 + \alpha_2} \leq \frac{R}{2},
\end{aligned} \tag{3.3}$$

it follows that

$$\|A_n(x, y)\| \leq \frac{R}{2} = \frac{\|(x, y)\|_1}{2}, \quad \forall (x, y) \in \partial\Omega_R \cap (P \times P). \quad (3.4)$$

Similarly, using (2.22), (3.1), (A₁), and (A₃), we have

$$\|B_n(x, y)\| \leq \frac{\|(x, y)\|_1}{2}, \quad \forall (x, y) \in \partial\Omega_R \cap (P \times P). \quad (3.5)$$

From (3.4), and (3.5), it follows that

$$\|T_n(x, y)\|_1 \leq \|(x, y)\|_1, \quad \forall (x, y) \in \partial\Omega_R \cap (P \times P). \quad (3.6)$$

Choose a real constant $r \in (0, R)$ such that

$$r \leq \min \left\{ (2aM)^{1/(1-\beta_1-\beta_2)}, (2bM)^{1/(1-\rho_1-\rho_2)} \right\}. \quad (3.7)$$

Choose a constant $c_2 \in (0, 1]$ such that $c_2(x(t) + 1/n_0) \leq 1$, $c_2(y(t) + 1/n_0) \leq 1$, $(x, y) \in \partial\Omega_r \cap (P \times P)$, $t \in (0, 1)$. For any $(x, y) \in \partial\Omega_r \cap (P \times P)$, using (2.22), (3.7), (A₁), and (A₂), we have

$$\begin{aligned} A_n(x, y)(t) &= \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, x(s) + \frac{1}{n}, y(s) + \frac{1}{n}\right) ds \\ &= \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, c_2 \frac{x(s) + 1/n}{c_2}, c_2 \frac{y(s) + 1/n}{c_2}\right) ds \\ &\geq \left(\frac{1}{c_2}\right)^{\alpha_1} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, c_2 \left(x(s) + \frac{1}{n}\right), c_2 \frac{y(s) + 1/n}{c_2}\right) ds \\ &\geq \left(\frac{1}{c_2}\right)^{\alpha_1} \left(\frac{1}{c_2}\right)^{\alpha_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) f\left(s, c_2 \left(x(s) + \frac{1}{n}\right), c_2 \left(y(s) + \frac{1}{n}\right)\right) ds \\ &\geq c_2^{\beta_1 - \alpha_1 - \alpha_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) \left(x(s) + \frac{1}{n}\right)^{\beta_1} f\left(s, 1, c_2 \left(y(s) + \frac{1}{n}\right)\right) ds \\ &\geq c_2^{\beta_1 - \alpha_1 + \beta_2 - \alpha_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) \left(x(s) + \frac{1}{n}\right)^{\beta_1} \left(y(s) + \frac{1}{n}\right)^{\beta_2} f(s, 1, 1) ds \\ &\geq c_2^{\beta_1 - \alpha_1 + \beta_2 - \alpha_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) (x(s))^{\beta_1} (y(s))^{\beta_2} f(s, 1, 1) ds \geq \frac{r}{2}. \end{aligned} \quad (3.8)$$

We used the fact that

$$\begin{aligned} & c_2^{\beta_1 - \alpha_1 + \beta_2 - \alpha_2} \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) (x(s))^{\beta_1} (y(s))^{\beta_2} f(s, 1, 1) ds \\ & \geq \int_{1/n}^{1-1/n} H_n(\sigma_n(t), s) (x(s))^{\beta_1} (y(s))^{\beta_2} f(s, 1, 1) ds \\ & \geq aMr^{\beta_1 + \beta_2}. \end{aligned} \quad (3.9)$$

Thus,

$$\|A_n(x, y)\| \geq \frac{\|(x, y)\|_1}{2}, \quad \forall (x, y) \in \partial\Omega_r \cap (P \times P). \quad (3.10)$$

Similarly, using (2.22), (3.7), (A₁) and (A₃), we have,

$$\|B_n(x, y)\| \geq \frac{\|(x, y)\|_1}{2}, \quad \forall (x, y) \in \partial\Omega_r \cap (P \times P). \quad (3.11)$$

From (3.10) and (3.11), it follows that

$$\|T_n(x, y)\|_1 \geq \|(x, y)\|_1, \quad \forall (x, y) \in \partial\Omega_r \cap (P \times P). \quad (3.12)$$

Hence by Lemma 2.1, T_n has a fixed point $(x_n, y_n) \in (P \times P) \cap (\overline{\Omega_R} \setminus \Omega_r)$, that is,

$$x_n = A_n(x_n, y_n), \quad y_n = B_n(x_n, y_n). \quad (3.13)$$

Moreover, by (3.4), (3.5), (3.10) and (3.11), we have

$$\begin{aligned} \frac{r}{2} & \leq \|x_n\| \leq \frac{R}{2}, \\ \frac{r}{2} & \leq \|y_n\| \leq \frac{R}{2}. \end{aligned} \quad (3.14)$$

Since (x_n, y_n) is a solution of the system (2.19), hence x_n and y_n are concave on $[1/n, 1-1/n]$. Moreover, $\max_{t \in [1/n, 1-1/n]} x_n(t) = \|x_n\|$ and $\max_{t \in [1/n, 1-1/n]} y_n(t) = \|y_n\|$. For $h \in (1/n, 1/2)$, using result (2.2) and (3.14), we have

$$\begin{aligned} \frac{rh}{2} & \leq x_n(t) \leq \frac{R}{2}, \quad \forall t \in [h, 1-h], \\ \frac{rh}{2} & \leq y_n(t) \leq \frac{R}{2}, \quad \forall t \in [h, 1-h], \end{aligned} \quad (3.15)$$

which implies that $\{(x_n, y_n)\}$ is uniformly bounded on $[h, 1-h]$. Now we show that $\{(x_n, y_n)\}$ is equicontinuous on $[h, 1-h]$. Choose $\eta \in (h, 1-h)$ and $0 < \alpha < (1-2h)/(\eta-h)$ and consider the integral equation

$$x_n(t) = \frac{x_n(1-h) - \alpha x_n(\eta) - (1-\alpha)x_n(h)}{1-2h+\alpha h-\alpha\eta} (t-h) + x_n(h) + \int_h^{1-h} H_{h^{-1}}(t,s) f\left(s, x_n(s) + \frac{1}{n}, y_n(s) + \frac{1}{n}\right) ds, \quad t \in [h, 1-h]. \quad (3.16)$$

Using Lemma 2.3, we have

$$x_n(t) = \frac{x_n(1-h) - \alpha x_n(\eta) - (1-\alpha)x_n(h)}{1-2h+\alpha h-\alpha\eta} (t-h) + x_n(h) + \frac{1-h-t}{1-2h} \int_h^t (s-h) f\left(s, x_n(s) + \frac{1}{n}, y_n(s) + \frac{1}{n}\right) ds + \frac{t-h}{1-2h} \int_t^{1-h} (1-h-s) f\left(s, x_n(s) + \frac{1}{n}, y_n(s) + \frac{1}{n}\right) ds + \frac{\alpha(t-h)}{1-2h+\alpha h-\alpha\eta} \int_h^{1-h} G_{h^{-1}}(\eta, s) f\left(s, x_n(s) + \frac{1}{n}, y_n(s) + \frac{1}{n}\right) ds, \quad t \in [h, 1-h]. \quad (3.17)$$

Differentiating with respect to t , we obtain

$$x'_n(t) = \frac{x_n(1-h) - \alpha x_n(\eta) - (1-\alpha)x_n(h)}{1-2h+\alpha h-\alpha\eta} - \frac{1}{1-2h} \int_h^t (s-h) f\left(s, x_n(s) + \frac{1}{n}, y_n(s) + \frac{1}{n}\right) ds + \frac{1}{1-2h} \int_t^{1-h} (1-h-s) f\left(s, x_n(s) + \frac{1}{n}, y_n(s) + \frac{1}{n}\right) ds + \frac{\alpha}{1-2h+\alpha h-\alpha\eta} \int_h^{1-h} G_{h^{-1}}(\eta, s) f\left(s, x_n(s) + \frac{1}{n}, y_n(s) + \frac{1}{n}\right) ds, \quad t \in [h, 1-h], \quad (3.18)$$

which implies that

$$|x'_n(t)| \leq \frac{(1+\alpha)R}{1-2h+\alpha h-\alpha\eta} + \int_h^{1-h} f\left(s, x_n(s) + \frac{1}{n}, y_n(s) + \frac{1}{n}\right) ds + \frac{\alpha}{1-2h+\alpha h-\alpha\eta} \int_h^{1-h} G_{h^{-1}}(\eta, s) f\left(s, x_n(s) + \frac{1}{n}, y_n(s) + \frac{1}{n}\right) ds, \quad t \in [h, 1-h], \quad (3.19)$$

In view of (A_2) and (3.15), we have

$$\begin{aligned} |x'_n(t)| &\leq \frac{(1+\alpha)R}{1-2h+\alpha h-\alpha\eta} + c_1^{\alpha_1-\beta_1+\alpha_2-\beta_2} \left(\frac{hr}{2}\right)^{\alpha_1+\alpha_2} \int_h^{1-h} f(s,1,1) ds \\ &\quad + \frac{\alpha}{1-2h+\alpha h-\alpha\eta} c_1^{\alpha_1-\beta_1+\alpha_2-\beta_2} \left(\frac{hr}{2}\right)^{\alpha_1+\alpha_2} \int_h^{1-h} G_{h^{-1}}(\eta,s) f(s,1,1) ds, \quad t \in [h,1-h], \end{aligned} \quad (3.20)$$

which implies that

$$\begin{aligned} \|x'_n\| &\leq \frac{(1+\alpha)R}{1-2h+\alpha h-\alpha\eta} + c_1^{\alpha_1-\beta_1+\alpha_2-\beta_2} \left(\frac{hr}{2}\right)^{\alpha_1+\alpha_2} \int_h^{1-h} f(s,1,1) ds \\ &\quad + \frac{\alpha}{1-2h+\alpha h-\alpha\eta} c_1^{\alpha_1-\beta_1+\alpha_2-\beta_2} \left(\frac{hr}{2}\right)^{\alpha_1+\alpha_2} \int_h^{1-h} G_{h^{-1}}(\eta,s) f(s,1,1) ds, \quad t \in [h,1-h]. \end{aligned} \quad (3.21)$$

Similarly, consider the integral equation

$$\begin{aligned} y_n(t) &= \frac{y_n(1-h) - \alpha y_n(\eta) - (1-\alpha)y_n(h)}{1-2h+\alpha h-\alpha\eta} (t-h) + y_n(h) \\ &\quad + \int_h^{1-h} H_{h^{-1}}(t,s) g\left(s, x_n(s) + \frac{1}{n}, y_n(s) + \frac{1}{n}\right) ds, \quad t \in [h,1-h], \end{aligned} \quad (3.22)$$

using (A_3) and (3.15), we can show that

$$\begin{aligned} \|y'_n\| &\leq \frac{(1+\alpha)R}{1-2h+\alpha h-\alpha\eta} + c_1^{\gamma_1-\rho_1+\gamma_2-\rho_2} \left(\frac{hr}{2}\right)^{\gamma_1+\gamma_2} \int_h^{1-h} g(s,1,1) ds \\ &\quad + \frac{\alpha}{1-2h+\alpha h-\alpha\eta} c_1^{\gamma_1-\rho_1+\gamma_2-\rho_2} \left(\frac{hr}{2}\right)^{\gamma_1+\gamma_2} \int_h^{1-h} G_{h^{-1}}(\eta,s) g(s,1,1) ds, \quad t \in [h,1-h]. \end{aligned} \quad (3.23)$$

In view of (3.21) and (3.23), $\{(x_n, y_n)\}$ is equicontinuous on $[h,1-h]$. Hence by Arzelà-Ascoli theorem, the sequence $\{(x_n, y_n)\}$ has a subsequence $\{(x_{n_k}, y_{n_k})\}$ converging uniformly on $[h,1-h]$ to $(x, y) \in (P \times P) \cap (\Omega_R \setminus \Omega_r)$. Let us consider the integral equation

$$\begin{aligned} x_{n_k}(t) &= \frac{x_{n_k}(1-h) - \alpha x_{n_k}(\eta) - (1-\alpha)x_{n_k}(h)}{1-2h+\alpha h-\alpha\eta} (t-h) + x_{n_k}(h) \\ &\quad + \int_h^{1-h} H_{h^{-1}}(t,s) f\left(s, x_{n_k}(s) + \frac{1}{n_k}, y_{n_k}(s) + \frac{1}{n_k}\right) ds, \quad t \in [h,1-h]. \end{aligned} \quad (3.24)$$

Letting $n_k \rightarrow \infty$, we have

$$x(t) = \frac{x(1-h) - \alpha x(\eta) - (1-\alpha)x(h)}{1-2h+\alpha h-\alpha\eta} (t-h) + x(h) + \int_h^{1-h} H_{h^{-1}}(t,s) f(s, x(s), y(s)) ds, \quad t \in [h, 1-h]. \quad (3.25)$$

Differentiating twice with respect to t , we have

$$-x''(t) = f(t, x(t), y(t)), \quad t \in [h, 1-h]. \quad (3.26)$$

Letting $h \rightarrow 0$, we have

$$-x''(t) = f(t, x(t), y(t)), \quad t \in (0, 1). \quad (3.27)$$

Similarly, consider the integral equation

$$y_{n_k}(t) = \frac{y_{n_k}(1-h) - \alpha y_{n_k}(\eta) - (1-\alpha)y_{n_k}(h)}{1-2h+\alpha h-\alpha\eta} (t-h) + y_{n_k}(h) + \int_h^{1-h} H_{h^{-1}}(t,s) g\left(s, x_{n_k}(s) + \frac{1}{n_k}, y_{n_k}(s) + \frac{1}{n_k}\right) ds, \quad t \in [h, 1-h], \quad (3.28)$$

we can show that

$$-y''(t) = g(t, x(t), y(t)), \quad t \in (0, 1). \quad (3.29)$$

Now, we show that (x, y) also satisfies the boundary conditions. Since,

$$x(0) = \lim_{n_k \rightarrow \infty} x\left(\frac{1}{n_k}\right) = \lim_{n_k \rightarrow \infty} x_{n_k}\left(\frac{1}{n_k}\right) = 0, \quad (3.30)$$

$$x(1) = \lim_{n_k \rightarrow \infty} x\left(1 - \frac{1}{n_k}\right) = \lim_{n_k \rightarrow \infty} x_{n_k}\left(1 - \frac{1}{n_k}\right) = \lim_{n_k \rightarrow \infty} \alpha x_{n_k}(\eta) = \alpha x(\eta).$$

Similarly, we can show that

$$y(t) = 0, \quad y(1) = \alpha y(\eta). \quad (3.31)$$

Equations (3.27)–(3.31) imply that (x, y) is a solution of the system (1.3). Moreover, (x, y) is positive. In fact, by (3.27) x is concave and by Lemma 2.2

$$x(1) \geq \min_{t \in [\eta, 1]} x(t) \geq \gamma \|x\| > 0, \quad (3.32)$$

implies that $x(t) > 0$ for all $t \in (0, 1)$. Similarly, $y(t) > 0$ for all $t \in (0, 1)$. The proof of Theorem 1.1 is complete. \square

Example 3.1. Let

$$\begin{aligned} f(t, x, y) &= \sum_{i=1}^m \sum_{j=1}^n t^{p_i} (1-t)^{q_j} x^{r_i} y^{s_j}, \\ g(t, x, y) &= \sum_{k=1}^{m'} \sum_{l=1}^{n'} t^{p'_k} (1-t)^{q'_l} x^{r'_k} y^{s'_l}, \end{aligned} \tag{3.33}$$

where the real constants p_i, q_j, r_i, s_j satisfy $p_i, q_j > -2, r_i, s_j < 1, i = 1, 2, \dots, m; j = 1, 2, \dots, n$, with $\max_{1 \leq i \leq m} r_i + \max_{1 \leq j \leq n} s_j < 1$ and the real constants p'_k, q'_l, r'_k, s'_l satisfy $p'_k, q'_l > -2, r'_k, s'_l < 1, k = 1, 2, \dots, m'; l = 1, 2, \dots, n'$, with $\max_{1 \leq k \leq m'} r'_k + \max_{1 \leq l \leq n'} s'_l < 1$. Clearly, f and g satisfy the assumptions (A_1) – (A_3) . Hence, by Theorem 1.1, the system (1.3) has a positive solution.

Acknowledgement

Research of R. A. Khan is supported by HEC, Pakistan, Project 2-3(50)/PDFP/HEC/2008/1.

References

- [1] M. Moshinsky, "Sobre los problemas de condiciones a la frontera en una dimension de características discontinuas," *Boletín Sociedad Matemática Mexicana*, vol. 7, pp. 1–25, 1950.
- [2] T. Timoshenko, *Theory of Elastic Stability*, McGraw-Hill, New York, NY, USA, 1971.
- [3] V. A. Il'in and E. I. Moiseev, "A nonlocal boundary value problem of the first kind for the Sturm-Liouville operator in differential and difference interpretations," *Differential Equations*, vol. 23, no. 7, pp. 803–810, 1987.
- [4] V. A. Il'in and E. I. Moiseev, "A nonlocal boundary value problem of the second kind for the Sturm-Liouville operator," *Differential Equations*, vol. 23, no. 8, pp. 979–987, 1987.
- [5] A. V. Bitsadze, "On the theory of nonlocal boundary value problems," *Soviet Mathematics—Doklady*, vol. 30, pp. 8–10, 1984.
- [6] A. V. Bitsadze, "On a class of conditionally solvable nonlocal boundary value problems for harmonic functions," *Soviet Mathematics—Doklady*, vol. 31, pp. 91–94, 1985.
- [7] C. P. Gupta, "Solvability of a three-point nonlinear boundary value problem for a second order ordinary differential equation," *Journal of Mathematical Analysis and Applications*, vol. 168, no. 2, pp. 540–551, 1992.
- [8] B. Liu, L. Liu, and Y. Wu, "Positive solutions for singular systems of three-point boundary value problems," *Computers & Mathematics with Applications*, vol. 53, no. 9, pp. 1429–1438, 2007.
- [9] R. Ma, "Positive solutions of a nonlinear three-point boundary-value problem," *Electronic Journal of Differential Equations*, vol. 1999, no. 34, pp. 1–8, 1999.
- [10] J. R. L. Webb, "Positive solutions of some three point boundary value problems via fixed point index theory," *Nonlinear Analysis: Theory, Methods & Applications*, vol. 47, no. 7, pp. 4319–4332, 2001.
- [11] Z. Zhao, "Solutions and Green's functions for some linear second-order three-point boundary value problems," *Computers & Mathematics with Applications*, vol. 56, no. 1, pp. 104–113, 2008.
- [12] R. A. Khan, J. J. Nieto, and V. Otero-Espinar, "Existence and approximation of solution of three-point boundary value problems on time scales," *Journal of Difference Equations and Applications*, vol. 14, no. 7, pp. 723–736, 2008.
- [13] B. Ahmad and J. J. Nieto, "Existence results for nonlinear boundary value problems of fractional integrodifferential equations with integral boundary conditions," *Boundary Value Problems*, vol. 2009, Article ID 708576, 11 pages, 2009.

- [14] M. van den Berg, P. Gilkey, and R. Seeley, "Heat content asymptotics with singular initial temperature distributions," *Journal of Functional Analysis*, vol. 254, no. 12, pp. 3093–3122, 2008.
- [15] J. Chu and J. J. Nieto, "Recent existence results for second order singular periodic differential equations," *Boundary Value Problems*. In press.
- [16] J. Chu and D. Franco, "Non-collision periodic solutions of second order singular dynamical systems," *Journal of Mathematical Analysis and Applications*, vol. 344, no. 2, pp. 898–905, 2008.
- [17] J. Chu and J. J. Nieto, "Impulsive periodic solutions of first-order singular differential equations," *Bulletin of the London Mathematical Society*, vol. 40, no. 1, pp. 143–150, 2008.
- [18] A. Orpel, "On the existence of bounded positive solutions for a class of singular BVPs," *Nonlinear Analysis: Theory, Methods & Applications*, vol. 69, no. 4, pp. 1389–1395, 2008.
- [19] R. P. Agarwal and D. O'Regan, *Singular Differential and Integral Equations with Applications*, Kluwer Academic Publishers, Dordrecht, The Netherlands, 2003.
- [20] H. Wang, "On the number of positive solutions of nonlinear systems," *Journal of Mathematical Analysis and Applications*, vol. 281, no. 1, pp. 287–306, 2003.
- [21] S. Xie and J. Zhu, "Positive solutions of boundary value problems for system of nonlinear fourth-order differential equations," *Boundary Value Problems*, vol. 2007, Article ID 76493, 12 pages, 2007.
- [22] Y. Zhou and Y. Xu, "Positive solutions of three-point boundary value problems for systems of nonlinear second order ordinary differential equations," *Journal of Mathematical Analysis and Applications*, vol. 320, no. 2, pp. 578–590, 2006.
- [23] P. Kang and Z. Wei, "Three positive solutions of singular nonlocal boundary value problems for systems of nonlinear second-order ordinary differential equations," *Nonlinear Analysis: Theory, Methods & Applications*, vol. 70, no. 1, pp. 444–451, 2009.
- [24] H. Lü, H. Yu, and Y. Liu, "Positive solutions for singular boundary value problems of a coupled system of differential equations," *Journal of Mathematical Analysis and Applications*, vol. 302, no. 1, pp. 14–29, 2005.
- [25] Z. Wei, "Positive solution of singular Dirichlet boundary value problems for second order differential equation system," *Journal of Mathematical Analysis and Applications*, vol. 328, no. 2, pp. 1255–1267, 2007.
- [26] Y. Yuan, C. Zhao, and Y. Liu, "Positive solutions for systems of nonlinear singular differential equations," *Electronic Journal of Differential Equations*, vol. 2008, no. 74, pp. 1–14, 2008.
- [27] D. J. Guo and V. Lakshmikantham, *Nonlinear Problems in Abstract Cones*, vol. 5 of *Notes and Reports in Mathematics in Science and Engineering*, Academic Press, Boston, Mass, USA, 1988.