

EXISTENCE OF A POSITIVE SOLUTION FOR A THIRD-ORDER THREE POINT BOUNDARY VALUE PROBLEM

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Abstract. By applying the Krasnoselskii fixed point theorem in cones and the fixed point index theory, we study the existence of positive solutions of the non linear third-order three point boundary value problem

$$\begin{aligned}u'''(t) + a(t)f(t, u(t)) &= 0, \quad t \in (0, 1), \\u'(0) = u'(1) = \alpha u(\eta), \quad u(0) &= \beta u(\eta),\end{aligned}$$

where α , β and η are constants with $\alpha \in [0, \frac{1}{\eta})$, and $0 < \eta < 1$. The results obtained here generalize the work of Torres [Positive solution for a third-order three point boundary value problem, *Electronic J. Diff. Equ.* 2013 (2013), 147, 1–11].

1. Introduction

Third order equations arise in a variety of different areas of applied mathematics and physics, as the deflection of a curved beam having a constant or varying cross section, three layer beam, electromagnetic waves or gravity driven flows and so on [9]. Different types of techniques have been used to study such problems: reduce them to first and/or second order equations [5], use Green's functions and comparison principles [2, 3, 15] (for periodic boundary value conditions), [4, 6, 7, 10, 20] (two point ones), and [16, 19] (three point boundary conditions). A large part of the literature on multiple solutions to boundary value problems seems to be traced back to Krasnoselskii's work on nonlinear operator equations [1], especially the part dealing with the theory of cones in Banach spaces.

In this paper, we are interested in the analysis of qualitative theory of positive solutions of third-order differential equations. Motivated by the papers [12–14, 17] and the references therein, we concentrate on the existence of positive solutions for the nonlinear third-order differential equation three point boundary value problem

$$u'''(t) + a(t)f(t, u(t)) = 0, \quad t \in (0, 1), \quad (1.1)$$

$$u'(0) = u'(1) = \alpha u(\eta), \quad u(0) = \beta u(\eta), \quad (1.2)$$

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where α , β and η are constants with $\alpha \in [0, \frac{1}{\eta})$, $0 < \eta < 1$ and $\beta \in [0, 1 - \alpha\eta)$. In the case $\beta = 0$, Torres in [18] showed that (1.1) and (1.2) has positive solutions by using Krasnoselskii's fixed point theorem and the fixed point index theory.

This paper is organized as follows. In Section 2, we present some theorems and lemmas that will be used to prove our main results. In Section 3, we discuss the existence of single positive solutions of BVP (1.1) and (1.2). In Section 4, we discuss the existence conditions of multiple positive solutions of BVP (1.1) and (1.2). In Section 5, we give some examples to illustrate our results. The results presented in this paper generalize the main results in [18].

2. Preliminaries

We shall consider the Banach space $X = C[0, 1]$ equipped with the norm $\|x\| = \max_{0 \leq t \leq 1} |x(t)|$. Define a cone in X by $C^+[0, 1] = \{x \in X : x(t) \geq 0 \text{ for } t \in [0, 1]\}$, and the ordering \leq by $x \leq y$ iff $x(t) \leq y(t)$ for all $t \in [0, 1]$.

DEFINITION 1. A function $u(t)$ is called a positive solution of (1.1) and (1.2) if $u \in C[0, 1]$ and $u(t) > 0$ for all $t \in (0, 1)$.

The proof of existence of positive solutions is based on applications of the following theorems.

THEOREM 1. [8,11] *Let X be a Banach space and K be a cone in X . Assume that Ω_1 and Ω_2 are open subsets of X with $0 \in \Omega_1 \subseteq \overline{\Omega_1} \subseteq \Omega_2$ and let*

$$T: K \cap (\overline{\Omega_2} \setminus \Omega_1) \rightarrow K$$

be a completely continuous operator such that either

- (i) $\|Tu\| \leq \|u\|$ if $u \in K \cap \partial\Omega_1$ and $\|Tu\| \geq \|u\|$ if $u \in K \cap \partial\Omega_2$, or
- (ii) $\|Tu\| \geq \|u\|$ if $u \in K \cap \partial\Omega_1$ and $\|Tu\| \leq \|u\|$ if $u \in K \cap \partial\Omega_2$.

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

THEOREM 2. [8,11] *Let X be a Banach space and K be a cone in X . For $r > 0$, define $K_r = \{u \in K : \|u\| \leq r\}$ and assume $T: K_r \rightarrow K$ is a completely continuous operator such that $Tu \neq u$ for $u \in \partial K_r$.*

- (1) *If $\|Tu\| \leq \|u\|$ for all $u \in \partial K_r$ then $i(T, K_r, K) = 1$.*
- (2) *If $\|Tu\| \geq \|u\|$ for all $u \in \partial K_r$ then $i(T, K_r, K) = 0$.*

LEMMA 1. *Assume that $\beta \in [0, 1 - \alpha\eta)$. Then for $y \in C[0, 1]$ the problem*

$$u'''(t) + y(t) = 0, \quad t \in (0, 1), \quad (2.1)$$

$$u'(0) = u'(1) = \alpha u(\eta), \quad u(0) = \beta u(\eta), \quad (2.2)$$

has a unique solution

$$u(t) = \int_0^1 G(t, s)y(s) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)y(s) ds,$$

where

$$G(t, s) = \begin{cases} \frac{1}{2}(2t - t^2 - s)s, & 0 \leq s \leq t \leq 1, \\ \frac{1}{2}t^2(1 - s), & 0 \leq t \leq s \leq 1. \end{cases} \quad (2.3)$$

Proof. Rewriting the differential equation as $u'''(t) = -y(t)$ and integrating three times, we obtain

$$u(t) = -\frac{1}{2} \int_0^t (t-s)^2 y(s) ds + A_1 t^2 + A_2 t + A_3 \text{ where } A_1, A_2, A_3 \in \mathbf{R}. \quad (2.4)$$

Since $u'(0) = u'(1)$,

$$A_2 = - \int_0^1 (1-s)y(s) ds + 2A_1 + A_2,$$

$$A_1 = \frac{1}{2} \int_0^1 (1-s)y(s) ds.$$

Since $u'(0) = \alpha u(\eta)$, we obtain

$$A_2 = \alpha \left(-\frac{1}{2} \int_0^\eta (\eta-s)^2 y(s) ds + \frac{\eta^2}{2} \int_0^1 (1-s)y(s) ds + A_2 \eta + A_3 \right),$$

$$\alpha A_3 = (1 - \alpha \eta) A_2 + \frac{\alpha}{2} \int_0^\eta (\eta-s)^2 y(s) ds - \frac{\alpha \eta^2}{2} \int_0^1 (1-s)y(s) ds.$$

From $u(0) = \beta u(\eta)$, we have

$$A_3 = \beta \left(-\frac{1}{2} \int_0^\eta (\eta-s)^2 y(s) ds + A_1 \eta^2 + A_2 \eta + A_3 \right),$$

$$A_3 = \frac{\beta \eta^2}{2(1 - \alpha \eta - \beta)} \int_0^1 (1-s)y(s) ds - \frac{\beta}{2(1 - \alpha \eta - \beta)} \int_0^\eta (\eta-s)^2 y(s) ds,$$

$$\alpha A_3 = \frac{\alpha \beta \eta^2}{2(1 - \alpha \eta - \beta)} \int_0^1 (1-s)y(s) ds - \frac{\alpha \beta}{2(1 - \alpha \eta - \beta)} \int_0^\eta (\eta-s)^2 y(s) ds.$$

Then

$$A_2 = \frac{\alpha \eta^2}{(1 - \alpha \eta - \beta)} \int_0^1 \frac{1}{2} (1-s)y(s) ds - \frac{\alpha}{(1 - \alpha \eta - \beta)} \int_0^\eta \frac{1}{2} (\eta-s)^2 y(s) ds$$

Replacing these expressions in (2.4),

$$\begin{aligned} u(t) &= -\frac{1}{2} \int_0^t (t-s)^2 y(s) ds + \frac{t^2}{2} \int_0^1 (1-s)y(s) ds \\ &\quad + \frac{1}{2} \frac{\alpha \eta^2 t}{(1 - \alpha \eta - \beta)} \int_0^1 (1-s)y(s) ds - \frac{1}{2} \frac{\alpha t}{(1 - \alpha \eta - \beta)} \int_0^\eta (\eta-s)^2 y(s) ds \\ &\quad + \frac{\beta \eta^2}{2(1 - \alpha \eta - \beta)} \int_0^1 (1-s)y(s) ds - \frac{\beta}{2(1 - \alpha \eta - \beta)} \int_0^\eta (\eta-s)^2 y(s) ds \\ &= -\frac{1}{2} \int_0^t (t-s)^2 y(s) ds + \frac{t^2}{2} \int_0^1 (1-s)y(s) ds \\ &\quad - \frac{1}{2} \frac{\alpha t + \beta}{(1 - \alpha \eta - \beta)} \int_0^\eta (\eta-s)^2 y(s) ds + \frac{\alpha t + \beta}{(1 - \alpha \eta - \beta)} \frac{\eta^2}{2} \int_0^1 (1-s)y(s) ds \end{aligned}$$

$$\begin{aligned}
&= -\frac{1}{2} \int_0^t (t-s)^2 y(s) ds + \frac{t^2}{2} \int_0^1 (1-s)y(s) ds \\
&\quad + \frac{\alpha t + \beta}{(1-\alpha\eta - \beta)} \left(-\frac{1}{2} \int_0^\eta (\eta-s)^2 y(s) ds + \frac{\eta^2}{2} \int_0^1 (1-s)y(s) ds \right) \\
&= -\frac{1}{2} \int_0^t (t-s)^2 y(s) ds + \frac{t^2}{2} \int_0^t (1-s)y(s) ds + \frac{t^2}{2} \int_t^1 (1-s)y(s) ds \\
&\quad + \frac{\alpha t + \beta}{(1-\alpha\eta - \beta)} \left(-\frac{1}{2} \int_0^\eta (\eta-s)^2 y(s) ds + \frac{\eta^2}{2} \int_0^1 (1-s)y(s) ds \right) \\
&= \frac{1}{2} \left[\int_0^t (2t - t^2 - s) s y(s) ds + \int_t^1 t^2 (1-s)y(s) ds \right] \\
&\quad + \frac{\alpha t + \beta}{(1-\alpha\eta - \beta)} \left(-\frac{1}{2} \int_0^\eta (\eta-s)^2 y(s) ds + \frac{\eta^2}{2} \int_0^1 (1-s)y(s) ds \right) \\
&= \int_0^1 G(t, s) y(s) ds + \frac{\alpha t + \beta}{1-\alpha\eta - \beta} \int_0^1 G(\eta, s) y(s) ds \quad \blacksquare
\end{aligned}$$

LEMMA 2. For all t and s such that $0 \leq s \leq 1$ and $0 < \tau \leq t \leq 1$, we have

$$\theta G(1, s) \leq G(t, s) \leq G(1, s) = \frac{1}{2}(1-s)s \quad \text{where } \theta = \tau^2. \quad (2.5)$$

Proof. For all $t, s \in [0, 1]$, if $s \leq t$,

$$\begin{aligned}
G(t, s) &= \frac{1}{2}(2t - t^2 - s)s = \frac{1}{2}[(1-s) - (1-t)^2]s \\
&\leq \frac{1}{2}(1-s)s = G(1, s),
\end{aligned}$$

and

$$\begin{aligned}
G(t, s) &= \frac{1}{2}(2t - t^2 - s)s = \frac{1}{2}st^2(1-s) + \frac{1}{2}(1-t)[(t-s) + (1-s)t]s \\
&\geq \theta G(1, s);
\end{aligned}$$

if $t \leq s$,

$$\frac{t^2}{2}(1-s)s \leq G(t, s) = \frac{1}{2}t^2(1-s) \leq G(1, s).$$

Therefore

$$\theta G(1, s) \leq G(t, s) \leq G(1, s), \quad \forall (t, s) \in [\tau, 1] \times [0, 1]. \quad \blacksquare \quad (2.6)$$

LEMMA 3. For all $y \in C^+[0, 1]$, the unique solution $u(t)$ of (2.1) and (2.2) is nonnegative and satisfies

$$\min_{\tau \leq t \leq 1} u(t) \geq \theta \|u\|.$$

Proof. From Lemma 1 and Lemma 2, $u(t)$ is nonnegative,

$$\begin{aligned} u(t) &= \int_0^1 G(t,s)y(s) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta,s)y(s) ds \\ &\leq \frac{1}{2} \int_0^1 s(1-s)y(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta,s)y(s) ds; \end{aligned}$$

then

$$\|u\| \leq \frac{1}{2} \int_0^1 s(1-s)y(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta,s)y(s) ds. \quad (2.7)$$

For $t \in [\tau, 1]$,

$$\begin{aligned} u(t) &= \int_0^1 G(t,s)y(s) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta,s)y(s) ds \\ &\geq \tau^2 \int_0^1 \frac{1}{2} s(1-s)y(s) ds + \frac{\alpha t^2 + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta,s)y(s) ds \\ &\geq \tau^2 \int_0^1 \frac{1}{2} s(1-s)y(s) ds + \frac{\alpha \tau^2 + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta,s)y(s) ds \\ &\geq \tau^2 \int_\tau^1 \frac{1}{2} s(1-s)y(s) ds + \tau^2 \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta,s)y(s) ds \\ &= \theta \left[\frac{1}{2} \int_0^1 s(1-s)y(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta,s)y(s) ds \right] \\ &\geq \theta \|u\|. \end{aligned}$$

Therefore $\min_{\tau \leq t \leq 1} u(t) \geq \theta \|u\|$. ■

Now, we assume the following

(J1) $f \in C([0, 1] \times [0, \infty), [0, \infty))$,

(J2) $a \in L^1[0, 1]$ is nonnegative and $a(t) \not\equiv 0$ on any subinterval $[0, 1]$.

Define the cone

$$K = \left\{ u \in C[0, 1] : u(t) \geq 0, \min_{\tau \leq t \leq 1} u(t) \geq \theta \|u\| \right\},$$

and the operator $T: K \rightarrow X$ by

$$Tu(t) = \int_0^1 G(t,s)a(s)f(s, u(s)) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta,s)a(s)f(s, u(s)) ds. \quad (2.8)$$

By Lemma 1 and Lemma 3, it is easy to see that the BVP (1.1) and (1.2) has a positive solution $u(t)$ if and only if u is a fixed point of T .

LEMMA 4. *The operator defined in (2.8) is completely continuous and satisfies $T(K) \subseteq K$.*

Proof. By Lemma 3, $T(K) \subseteq K$, and by Ascoli-Arzelà theorem we prove that T is a completely continuous operator. ■

3. Existence results

Throughout this paper, we shall use the following notations

$$\begin{aligned} f^0 &= \limsup_{u \rightarrow 0} \max_{0 \leq t \leq 1} \frac{f(t, u)}{u}, & f_0 &= \liminf_{u \rightarrow 0} \min_{0 \leq t \leq 1} \frac{f(t, u)}{u}, \\ f^\infty &= \limsup_{u \rightarrow \infty} \max_{0 \leq t \leq 1} \frac{f(t, u)}{u}, & f_\infty &= \liminf_{u \rightarrow \infty} \min_{0 \leq t \leq 1} \frac{f(t, u)}{u}, \\ A &= \int_0^1 G(1, s)a(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s) ds, & R &= A^{-1}, \\ B &= \tau^2 \left(\int_\tau^1 G(1, s)a(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s) ds \right), & r &= B^{-1}. \end{aligned}$$

THEOREM 3. *Assume that $f^0 = 0$ and $f_\infty = \infty$ are valid. Then the problem (1.1) and (1.2) has at least one positive solution.*

Proof. Since $f^0 = 0$, there exists $H_1 > 0$ such that $f(t, u) \leq \epsilon u$, for all $t \in [0, 1]$ where $0 < u \leq H_1$ and $\epsilon > 0$. Then for $u \in K \cap \partial\Omega_1$ with $\Omega_1 = \{u \in X : \|u\| < H_1\}$, we have

$$\begin{aligned} Tu(t) &= \int_0^1 G(t, s)a(s)f(s, u(s)) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\leq \int_0^1 G(1, s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\leq \int_0^1 G(1, s)a(s)\epsilon u(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)\epsilon u(s) ds \\ &\leq \epsilon \left[\int_0^1 G(1, s)a(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s) ds \right] \|u\|. \end{aligned}$$

If $\epsilon A \leq 1$, then $Tu(t) \leq \|u\|$. Therefore

$$\|Tu\| \leq \|u\| \text{ for } u \in K \cap \partial\Omega_1.$$

On the other hand, since $f_\infty = \infty$, there exists $\widehat{H}_2 > 0$ such that $f(t, u) \geq \delta u$, for all $t \in [\tau, 1]$ where $u \geq \widehat{H}_2$ and $\delta > 0$. Then for $u \in K \cap \partial\Omega_2$ where $\Omega_2 = \{u \in X, \|u\| < H_2\}$ with $H_2 = \max\{2H_1, \frac{\widehat{H}_2}{\theta}\}$. Then $u \in K \cap \partial\Omega_2$ implies that $\min_{\tau \leq t \leq 1} u(t) \geq \theta \|u\| = \theta H_2 > \widehat{H}_2$, and

$$\begin{aligned} Tu(1) &= \int_0^1 G(1, s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\geq \int_\tau^1 \frac{1}{2}s(1-s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\geq \int_\tau^1 \frac{1}{2}s(1-s)a(s)\delta u(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s)\delta u(s) ds \end{aligned}$$

$$\geq \delta \left[\int_{\tau}^1 \frac{\tau^2}{2} s(1-s)a(s) ds + \tau^2 \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_{\tau}^1 G(\eta, s)a(s) ds \right] \|u\|.$$

If $\delta B \geq 1$ then $Tu(1) \geq \|u\|$. We conclude that

$$\|Tu\| \geq \|u\| \text{ for } u \in K \cap \partial\Omega_2.$$

Then T has a fixed point in $K \cap (\overline{\Omega_2} \setminus \Omega_1)$ such that $H_1 \leq \|u\| \leq H_2$. ■

THEOREM 4. *Assume that $f_0 = \infty$ and $f^\infty = 0$ are valid. Then the problem (1.1) and (1.2) has at least one positive solution.*

Proof. Since $f_0 = \infty$, there exists $H_1 > 0$ such that $f(t, u) \geq \delta u$, for all $t \in [\tau, 1]$ where $0 < u \leq H_1$ and $\delta > 0$. Then for $u \in K \cap \partial\Omega_1$ with $\Omega_1 = \{u \in X : \|u\| < H_1\}$, we have

$$\begin{aligned} Tu(1) &= \int_0^1 G(1, s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\geq \int_{\tau}^1 \frac{1}{2} s(1-s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_{\tau}^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\geq \int_{\tau}^1 \frac{1}{2} s(1-s)a(s)\delta u(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_{\tau}^1 G(\eta, s)a(s)\delta u(s) ds \\ &\geq \delta \left[\int_{\tau}^1 \frac{\tau^2}{2} s(1-s)a(s) ds + \tau^2 \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_{\tau}^1 G(\eta, s)a(s) ds \right] \|u\|. \end{aligned}$$

If $\delta B \geq 1$, then $Tu(1) \geq \|u\|$. Therefore

$$\|Tu\| \geq \|u\| \text{ for } u \in K \cap \partial\Omega_1.$$

On the other hand, Since $f^\infty = 0$, there exists $\hat{H}_2 > 0$ such that $f(t, u) \leq \epsilon u$, for all $t \in [0, 1]$ where $u \geq \hat{H}_2$ and $\epsilon > 0$.

We consider two cases:

CASE 1. Suppose f is bounded. Let L be such that $f(t, u) \leq L$ and $\Omega_2 = \{u \in X : \|u\| < H_2\}$ with $H_2 = \max\{2H_1, LA\}$. Then for $u \in K \cap \partial\Omega_2$, we have

$$\begin{aligned} Tu(t) &= \int_0^1 G(t, s)a(s)f(s, u(s)) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\leq \int_0^1 \frac{1}{2} s(1-s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\leq \int_0^1 \frac{1}{2} s(1-s)a(s)L ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)L ds \\ &= L \left[\int_0^1 G(1, s)a(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s) ds \right] \\ &\leq H_2 = \|u\|. \end{aligned}$$

Then $\|Tu\| \leq \|u\|$.

CASE 2. Suppose f is unbounded. Then from (J1), there exists $H_2 > \max\{2H_1, \widehat{H}_2\}$ such that $f(t, u) \leq f(t, H_2)$ with $0 < u \leq H_2$ and let $\Omega_2 = \{u \in X, \|u\| < H_2\}$. Then for $u \in K \cap \partial\Omega_2$, we have

$$\begin{aligned} Tu(t) &= \int_0^1 G(t, s)a(s)f(s, u(s)) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\leq \int_0^1 \frac{1}{2}s(1-s)a(s)f(s, H_2) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, H_2) ds \\ &\leq \int_0^1 \frac{1}{2}s(1-s)a(s)\epsilon H_2 ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)\epsilon H_2 ds \\ &= \epsilon H_2 \left[\int_0^1 G(1, s)a(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s) ds \right]. \end{aligned}$$

If $\epsilon A \leq 1$, then $Tu(t) \leq H_2 = \|u\|$. Therefore $\|Tu\| \leq \|u\|$. ■

THEOREM 5. Assume that $0 \leq f^0 < R$ and $r < f_\infty \leq \infty$ hold. Then the problem (1.1) and (1.2) has at least one positive solution.

Proof. Since $0 \leq f^0 < R$, there exist $H_1 > 0$ and $0 < \epsilon_1 < R$ such that $f(t, u) \leq (R - \epsilon_1)u$, $0 \leq t \leq 1$, $0 < u \leq H_1$. Let $\Omega_1 = \{u \in X : \|u\| < H_1\}$. So for any $u \in K \cap \partial\Omega_1$ and $RA = 1$ we have

$$\begin{aligned} Tu(t) &= \int_0^1 G(t, s)a(s)f(s, u(s)) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\leq \int_0^1 \frac{1}{2}s(1-s)a(s)(R - \epsilon_1)u ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)(R - \epsilon_1)u ds \\ &\leq (R - \epsilon_1) \left[\int_0^1 G(1, s)a(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s) ds \right] \|u\| \\ &= (R - \epsilon_1)A \|u\| < \|u\|. \end{aligned}$$

Thus $\|Tu\| < \|u\|$.

Since $r \leq f_\infty \leq \infty$ there exist $\overline{H}_2 > 0$ and $0 < \epsilon_2$ such that $f(t, u) \geq (r + \epsilon_2)u$, $u \geq \overline{H}_2$ and $\tau \leq t \leq 1$. Let $H_2 > \max\{2H_1, \frac{\overline{H}_2}{\theta}\}$ and $\Omega_2 = \{u \in X : \|u\| < H_2\}$. If $u \in K \cap \partial\Omega_2$, then $\min_{\tau \leq t \leq 1} u(t) \geq \theta \|u\| = \theta H_2 > \overline{H}_2$. So by a property of $G(t, s)$ we have

$$\begin{aligned} Tu(1) &= \int_0^1 G(1, s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\geq \int_\tau^1 G(1, s)a(s)(r + \epsilon_2)u ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s)(r + \epsilon_2)u ds \\ &\geq (r + \epsilon_2) \left[\int_\tau^1 \tau^2 G(1, s)a(s) ds + \tau^2 \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s) ds \right] \|u\| \\ &= (r + \epsilon_2)B \|u\| > \|u\|. \end{aligned}$$

Thus $\|Tu\| > \|u\|$.

Therefore, by Theorem 1, the operator T has at least one fixed point, which is a positive solution of (1.1) and (1.2). ■

THEOREM 6. *Suppose that $r < f_0 \leq \infty$ and $0 \leq f^\infty < R$ hold. Then the problem (1.1) and (1.2) has at least one positive solution.*

Proof. Since $r < f_0 \leq \infty$ there exist $H_1 > 0$ and $0 < \epsilon_1$ such that $f(t, u) > (r + \epsilon_1)u$, $0 < u \leq H_1$ and $\tau \leq t \leq 1$. Let $\Omega_1 = \{u \in X : \|u\| < H_1\}$. If $u \in K \cap \partial\Omega_1$, then we have

$$\begin{aligned} Tu(1) &= \int_0^1 G(1, s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\geq \int_\tau^1 G(1, s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\geq \int_\tau^1 G(1, s)a(s)(r + \epsilon_1)u ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s)(r + \epsilon_1)u ds \\ &\geq (r + \epsilon_1) \left[\int_\tau^1 \tau^2 G(1, s)a(s) ds + \tau^2 \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s) ds \right] \|u\| \\ &= (r + \epsilon_1)B\|u\| > \|u\|. \end{aligned}$$

Thus, $Tu(1) > \|u\|$. Then $\|Tu\| > \|u\|$.

Since $0 \leq f^\infty < R$, there exist $\bar{H}_2 > 0$ and $0 < \epsilon_2 < R$ such that $f(t, u) < (R - \epsilon_2)u$, $\bar{H}_2 \leq u$ and $0 \leq t \leq 1$. Let $\Omega_2 = \{u \in X : \|u\| < H_2\}$ where $H_2 > \max\{2H_1, \frac{\bar{H}_2}{\theta}\}$. If $u \in K \cap \partial\Omega_1$ then $\min_{\tau \leq t \leq 1} u(t) \geq \theta\|u\| = \theta H_2 > \bar{H}_2$. So by a property of $G(t, s)$ we have

$$\begin{aligned} Tu(t) &= \int_0^1 G(t, s)a(s)f(s, u(s)) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\leq \int_0^1 G(t, s)a(s)(R - \epsilon_2)u ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)(R - \epsilon_2)u ds \\ &\leq (R - \epsilon_2) \left[\int_0^1 G(1, s)a(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s) ds \right] \|u\| \\ &= (R - \epsilon_1)A\|u\| < \|u\|. \end{aligned}$$

Then $Tu(t) < \|u\|$. Therefore, by Theorem 1, the operator T has at least one fixed point, which is a positive solution of (1.1) and (1.2). ■

4. Multiplicity results

Now, we will study the problem (1.1) and (1.2) in the following cases:

- (a) $\exists \rho > 0 : f(t, u) < R\rho$, $0 < u \leq \rho$, $t \in [0, 1]$.
- (b) $\exists \rho > 0 : f(t, u) > r\rho$, $0 < u \leq \frac{\rho}{\theta}$, $t \in [\tau, 1]$.

THEOREM 7. *Assume that (a) holds, $f_0 = \infty$ and $f_\infty = \infty$. Then the problem (1.1) and (1.2) has at least two positive solutions.*

Proof. Since $f_0 = \infty$, there exists $H_1 > 0$ where $0 < H_1 < \rho$ such that $f(t, u) > ru$, for all $t \in [\tau, 1]$ where $0 < u \leq H_1$. Then for $u \in K \cap \partial\Omega_1$ with $\Omega_1 = \{u \in X : \|u\| < H_1\}$, we have

$$\begin{aligned} Tu(1) &= \int_0^1 G(1, s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &> \int_\tau^1 G(1, s)a(s)ru ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s)ru ds \\ &> r \left[\int_\tau^1 \tau^2 G(1, s)a(s) ds + \tau^2 \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s) ds \right] \|u\| \\ &= rB\|u\| = \|u\|. \end{aligned}$$

Then $Tu(1) > \|u\|$. Therefore

$$\|Tu\| > \|u\| \text{ for } u \in K \cap \partial\Omega_1.$$

By Theorem 2, we have $i(T, K_{H_1}, K) = 0$.

Since $f_\infty = \infty$, there exists $\hat{H}_2 > \rho$ such that $f(t, u) > ru$, for all $t \in [\tau, 1]$, where $u > \hat{H}_2$. Then $u \in K \cap \partial\Omega_2$ where $\Omega_2 = \{u \in X : \|u\| < H_2\}$ with $H_2 > \frac{\hat{H}_2}{\theta}$. This implies that $\min_{\tau \leq t \leq 1} u(t) \geq \theta\|u\| = \theta H_2 > \hat{H}_2$ and

$$\begin{aligned} Tu(1) &= \int_0^1 G(1, s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &> \int_\tau^1 G(1, s)a(s)ru ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s)ru ds \\ &> r \left[\int_\tau^1 \tau^2 G(1, s)a(s) ds + \tau^2 \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s) ds \right] \|u\| \\ &= rB\|u\|. \end{aligned}$$

Then $Tu(1) > \|u\|$. Therefore

$$\|Tu\| > \|u\| \text{ for } u \in K \cap \partial\Omega_2.$$

By Theorem 2, we have $i(T, K_{H_2}, K) = 0$.

On the other hand, let $\Omega_3 = \{u \in X : \|u\| < \rho\}$. Then for $u \in K \cap \partial\Omega_3$ such that $f(t, u) < R\rho$ for all $t \in [0, 1]$ we get

$$\begin{aligned} Tu(t) &= \int_0^1 G(t, s)a(s)f(s, u(s)) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &< \int_0^1 G_1(t, s)a(s)R\rho ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)R\rho ds \\ &< R \left[\int_0^1 G(1, s)a(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s) ds \right] \rho \\ &= RA\rho \leq \|u\|. \end{aligned}$$

Then $Tu(t) \leq \|u\|$. Therefore

$$\|Tu\| \leq \|u\| \text{ for } u \in K \cap \partial\Omega_3.$$

By Theorem 2, we have $i(T, K_\rho, K) = 1$. Hence

$$\begin{aligned} i(T, K_{H_2} \setminus \overline{K}_\rho, K) &= i(T, K_{H_2}, K) - i(T, K_\rho, K) = -1. \\ i(T, K_\rho \setminus \overline{K}_{H_1}, K) &= i(T, K_\rho, K) - i(T, K_{H_1}, K) = +1. \end{aligned}$$

Therefore, there exist at least two positive solutions $u_1 \in K \cap (\overline{\Omega}_3 \setminus \Omega_1)$ and $u_2 \in K \cap (\overline{\Omega}_2 \setminus \Omega_3)$ of (1.1) and (1.2) in K , such that

$$0 < \|u_1\| < \rho < \|u_2\|. \quad \blacksquare$$

THEOREM 8. *Assume that (b) holds, $f^0 = 0$ and $f^\infty = 0$. Then the problem (1.1) and (1.2) has at least two positive solutions.*

Proof. Since $f^0 = 0$ there exists $H_1 > 0$ such that $f(t, u) \leq \epsilon u$, for all $t \in [0, 1]$ where $0 < u \leq H_1$ and $\epsilon > 0$. Then for $u \in K \cap \partial\Omega_1$ with $\Omega_1 = \{u \in X : \|u\| < H_1\}$, we have

$$\begin{aligned} Tu(t) &= \int_0^1 G(t, s)a(s)f(s, u(s)) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\leq \int_0^1 G(1, s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\leq \int_0^1 \frac{1}{2}s(1-s)a(s)\epsilon u(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)\epsilon u(s) ds \\ &\leq \epsilon \left[\int_0^1 G(1, s)a(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s) ds \right] \|u\|. \end{aligned}$$

If $\epsilon A \leq 1$, then $Tu(t) \leq \|u\|$. Therefore

$$\|Tu\| \leq \|u\| \text{ for } u \in K \cap \partial\Omega_1.$$

By Theorem 1, we have

$$i(T, K_{H_1}, K) = 1.$$

Since $f^\infty = 0$, there exists $\widehat{H}_2 > 0$ such that $f(t, u) \leq \epsilon u$, for all $t \in [0, 1]$ where $u \geq \widehat{H}_2$ and $\epsilon > 0$.

We consider two cases:

CASE 1. Suppose f is bounded. Let L be such that $f(t, u) \leq L$ and $\Omega_2 = \{u \in X : \|u\| < H_2\}$ with $H_2 = \max\{2H_1, LA\}$. Then for $u \in K \cap \partial\Omega_2$, we have

$$\begin{aligned} Tu(t) &= \int_0^1 G(t, s)a(s)f(s, u(s)) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\ &\leq \int_0^1 \frac{1}{2}s(1-s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \end{aligned}$$

$$\begin{aligned}
&\leq \int_0^1 \frac{1}{2}s(1-s)a(s)L ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)L ds \\
&= L \left[\int_0^1 G(1, s)a(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s) ds \right] \\
&\leq H_2 = \|u\|.
\end{aligned}$$

Then $\|Tu\| \leq \|u\|$.

CASE 2. Suppose f is unbounded. Then from (J1), there exists $H_2 > \max\{2H_1, \widehat{H}_2\}$ such that $f(t, u) \leq f(t, H_2)$ with $0 < u \leq H_2$. Let $\Omega_2 = \{u \in X : \|u\| < H_2\}$. Then for $u \in K \cap \partial\Omega_2$, we have

$$\begin{aligned}
Tu(t) &= \int_0^1 G(t, s)a(s)f(s, u(s)) ds + \frac{\alpha t + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\
&\leq \int_0^1 \frac{1}{2}s(1-s)a(s)f(s, H_2) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, H_2) ds \\
&\leq \int_0^1 \frac{1}{2}s(1-s)a(s)\epsilon H_2 ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)\epsilon H_2 ds \\
&= \epsilon H_2 \left[\int_0^1 G(1, s)a(s) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s) ds \right]
\end{aligned}$$

If $\epsilon A \leq 1$ then $Tu(t) \leq H_2 = \|u\|$, and $\|Tu\| \leq \|u\|$. Therefore

$$\|Tu\| \leq \|u\| \text{ for } u \in K \cap \partial\Omega_2.$$

By Theorem 2, we have $i(T, K_{H_2}, K) = 1$.

On the other hand, let $\Omega_3 = \{u \in X : \|u\| < \rho\}$. Then for $u \in K \cap \partial\Omega_3$ such that $f(t, u) > r\rho$ for all $t \in [\tau, 1]$ we get

$$\begin{aligned}
Tu(1) &= \int_0^1 G(1, s)a(s)f(s, u(s)) ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_0^1 G(\eta, s)a(s)f(s, u(s)) ds \\
&> \int_\tau^1 G(1, s)a(s)r\rho ds + \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s)r\rho ds \\
&> r\rho \left[\int_\tau^1 \tau^2 G(1, s)a(s) ds + \tau^2 \frac{\alpha + \beta}{1 - \alpha\eta - \beta} \int_\tau^1 G(\eta, s)a(s) ds \right] \|u\| \\
&= r\rho B \|u\|.
\end{aligned}$$

If $\rho = 1$ then $Tu(1) \geq \|u\|$. Therefore

$$\|Tu\| > \|u\| \text{ for } u \in K \cap \partial\Omega_3.$$

By Theorem 2, we have $i(T, K_\rho, K) = 0$. Hence

$$i(T, K_{H_2} \setminus \overline{K_\rho}, K) = i(T, K_{H_2}, K) - i(T, K_\rho, K) = 1 - 0 = 1.$$

$$i(T, K_\rho \setminus \overline{K_{H_1}}, K) = i(T, K_\rho, K) - i(T, K_{H_1}, K) = 0 - 1 = -1.$$

Therefore, there exist at least two positive solutions $u_1 \in K \cap (\overline{\Omega_3} \setminus \Omega_1)$ and $u_2 \in K \cap (\overline{\Omega_2} \setminus \Omega_3)$ of (1.1) and (1.2) in K , such that

$$0 < \|u_1\| < \rho < \|u_2\|. \quad \blacksquare$$

5. Examples

EXAMPLE 1. If $f(t, u) = (u^2 + t)e^{-u}$, then the condition of Theorem 3 hold (superlinear case). If $f(t, u) = \alpha t + ch(u)$, $\alpha > 0$, then the conditions of Theorem 4 hold (sublinear case).

EXAMPLE 2. Consider the boundary value problem

$$u'''(t) + ch(u) = 0, \quad t \in (0, 1), \quad (5.1)$$

$$u'(0) = u'(1) = \frac{1}{2}u\left(\frac{1}{2}\right), \quad u(0) = \frac{1}{2}u\left(\frac{1}{2}\right), \quad (5.2)$$

where $f(t, u) = f(u) = ch(u)$, $a(t) = 1$. Then $f_0 = \infty$ and $f_\infty = \infty$. By simple calculation, $A = \frac{1}{4}$ and $R = 4$.

On the other hand, we could chose $\rho = 1$. Then $f(t, u) \leq \frac{1}{2}(e + e^{-1}) \leq 4 = \rho R$, for $(t, u) \in [0, 1] \times [0, \rho]$. By Theorem 7, (5.1) and (5.2) have at least two positive solutions.

EXAMPLE 3. Consider the boundary value problem

$$u'''(t) + ue^u \ln(t + u) = 0, \quad t \in (0, 1), \quad (5.3)$$

$$u'(0) = u'(1) = \frac{1}{2}u\left(\frac{1}{2}\right), \quad u(0) = \frac{1}{4}u\left(\frac{1}{2}\right), \quad (5.4)$$

where $f(t, u) = f(u) = ue^u \ln(t + u)$, $a(t) = 1$. Then $f^0 = 0$ and $f_\infty = \infty$. By simple calculation $A = \frac{7}{48}$, $R = \frac{48}{7}$, $B = \frac{40\sigma^5 + 3\sigma^4 + 14\sigma^2}{96}$ and $r = \frac{96}{40\sigma^5 + 3\sigma^4 + 14\sigma^2}$. Therefore $0 \leq f^0 = 0 < \frac{48}{7} = R$ and $r < f_\infty \leq \infty$. By Theorem 3, (5.3) and (5.4) have at least one positive solution.

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