Research Article

Exact Number of Positive Solutions for a Class of Two-Point Boundary Value Problems

Yanmin Niu and Baoqiang Yan

School of Mathematical Sciences, Shandong Normal University, Jinan 250014, China

Correspondence should be addressed to Baoqiang Yan; yanbaoqiang666@gmail.com

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This paper considers the existence of positive solutions of the boundary value problems $v'' + \lambda(v^r + v^p - v^q) = 0$ and $v(-1) = v(1) = 0$, where $p > r > q > -1$ and λ is a positive parameter. Using a time-map approach, we obtain the exact number of positive solutions in different cases.

1. Introduction and Main Results

The study of multiplicity results to boundary value problem

$$\begin{aligned} v'' + \lambda f(v) &= 0, \quad t \in (a, b), \\ v(a) &= v(b) = 0, \end{aligned} \quad (1)$$

where $\lambda > 0$ is a positive parameter, is very interesting because of its applications. As we know, when $f(v) = v^p(x) + v^q(x)$, the boundary value problem

$$\begin{aligned} -v''(x) &= \mu v^p(x) + v^q(x), \quad a \leq x \leq b, \\ v(x) &> 0, \quad x \in (a, b), \\ v(a) &= v(b) = 0, \end{aligned} \quad (2)$$

where $0 < q < 1 < p$ and $k \geq 0$ are fixed given numbers and $\mu > 0$ is a parameter, comes from the elliptic problem

$$\begin{aligned} -\Delta u &= \lambda u^q + u^p, \quad x \in \Omega, \\ u &> 0, \quad x \in \Omega, \\ u &= 0, \quad x \in \partial\Omega, \end{aligned} \quad (3)$$

with $0 < q < 1 < p$, which was raised by Ambrosetti et al. in [1].

Under different assumptions on f , there are many results for the above problems and elliptic equations (see [2–8]).

In [9, 10], Liu considered the case of $f(v) = v^p + (1/\lambda)v^q$ and $f(v) = v^p + v^q + kv$ and gave the exact number of solutions and many interesting properties of the solutions.

Cheng [11] investigated the following two-point boundary value problem:

$$\begin{aligned} -y'' &= \lambda(y^p - y^q), \quad t \in (-1, 1), \\ y(-1) &= y(1) = 0, \end{aligned} \quad (4)$$

where $\lambda > 0$ is a positive parameter and $p > q > -1$ and got the exact number of positive solutions.

Now, in this paper we consider the more general case

$$\begin{aligned} -v'' &= \lambda(v^r + v^p - v^q), \quad t \in (-1, 1), \\ v(-1) &= v(1) = 0, \end{aligned} \quad (5)$$

where $\lambda > 0$ is a positive parameter, $p > r > q > -1$, and $(1/(r+1)) + (1/(p+1)) - (1/(q+1)) < 0$.

Define β , where β satisfies

$$\frac{\beta^r}{r+1} + \frac{\beta^p}{p+1} - \frac{\beta^q}{q+1} = 0. \quad (6)$$

For $p > r > q$ and $-1 < q < 1$, let λ_1 be given by

$$\begin{aligned} \lambda_1 &= \frac{r+1}{2} \beta^{1-r} \\ &\times \left(\int_0^1 \frac{dt}{\sqrt{t^{q+1} [(1-t^{r-q}) + ((r+1)/(p+1)) \beta^{p-r} (1-t^{p-q})]}} \right)^2. \end{aligned} \quad (7)$$

The main results of this paper are as follows.

Theorem 1. If $p > r > q \geq 1$, (5) has exactly one positive solution for any $\lambda > 0$.

Theorem 2. If $p > r \geq 1 > q > -1$, (5) has exactly one positive solution for $\lambda \in (0, \lambda_1]$ and none for $\lambda > \lambda_1$.

Theorem 3. If $p > 1 > r > q \geq 0$, (5) has exactly one positive solution for $\lambda \in (0, \lambda_1]$ and none for $\lambda > \lambda_1$.

Theorem 4. If $(1/3) \geq p > r > q \geq 0$, (5) has exactly one positive solution for $\lambda \in (\lambda_1, +\infty)$ and none for $\lambda < \lambda_1$.

Theorem 5. Assume that $1 > p > r > 0 > q > -1$. Define

$$\begin{aligned} \theta(r, p, q) &= \int_0^1 \frac{1-r}{[t^{q+1}(1-m_1\beta^{r-q}t^{r-q}-m_2\beta^{p-q}t^{p-q})]^{1/2}} dt \\ &\quad - (r-q) \int_0^1 \frac{1-t^{q+1}}{[t^{q+1}(1-m_1\beta^{r-q}t^{r-q}-m_2\beta^{p-q}t^{p-q})]^{3/2}} dt \\ &\quad - \frac{(p-r)(q+1)}{p+1} \beta^{p-q} \\ &\quad \times \int_0^1 \frac{1-t^{p+1}}{[t^{q+1}(1-m_1\beta^{r-q}t^{r-q}-m_2\beta^{p-q}t^{p-q})]^{3/2}} dt, \end{aligned} \quad (8)$$

where $m_1 = (q+1)/(r+1)$ and $m_2 = (q+1)/(p+1)$. One has the following.

- (1) If $\theta(r, p, q) \geq 0$, (5) has exactly one positive solution for $\lambda \in (\lambda_1, +\infty)$ and none for $\lambda \in (0, \lambda_1)$.
- (2) If $\theta(r, p, q) < 0$, there exists $\lambda_0 \in (0, \lambda_1)$ such that (5) has exactly two positive solutions for $\lambda \in (\lambda_0, \lambda_1]$, exactly one for $\lambda \in (\lambda_1, +\infty)$ or $\lambda = \lambda_0$, and none for $\lambda \in (0, \lambda_0)$.

2. The Proofs of Theorems 1–4

We assume throughout this section that $p > r > q > -1$ and

$$\frac{1}{r+1} + \frac{1}{p+1} - \frac{1}{q+1} < 0. \quad (9)$$

Denote that $E = (\beta, +\infty)$, where β is given by (6). For $a \geq \beta$ and $t \in (0, 1)$, let

$$P(a, t) = \int_{at}^a (z^r + z^p) dz, \quad Q(a, t) = \int_{at}^a z^q dz. \quad (10)$$

Define a function $F : E \rightarrow (0, +\infty)$ as

$$F(a) = \int_0^a \left[2 \int_v^a (z^r + z^p - z^q) dz \right]^{-1/2} dv \quad \text{for } a \in E. \quad (11)$$

It is clear that $\int_0^\beta (z^r + z^p - z^q) dz = 0$. Now we claim that $a^r + a^p - a^q > 0$ for $a \geq \beta$ and $\int_0^a [2 \int_v^a (z^r + z^p - z^q) dz]^{-1/2} dv < \infty$ if and only if $a \in E$.

Let $g_1(z) = z^p$ and $g_2(z) = z^r - z^q$; then $f(z) = g_1(z) + g_2(z)$. Immediately, we get that $g'_2(x) = rz^{r-1} - qz^{q-1} = z^{q-1}(rz^{r-q} - q)$. In order to judge the sign of $g'_2(x)$, we just judge the sign of $T(z) = rz^{r-q} - q$. Since $T(0) = -q$, $T(1) = r - q$, and $T'(z) = r(r-q)z^{r-q-1}$, we can get the following two results.

- (1) For $r > q > 0$, the function $g_2(z)$ has a stable point $z_0 = (q/r)^{1/(r-q)}$. When $z \in (0, z_0)$, we have $g'_2(z) < 0$, and when $z \in (z_0, +\infty)$, we have $g'_2(z) > 0$.
- (2) For $r > 0 > q$, we have $g'_2(z) > 0$ on $z \in (0, +\infty)$. Combining $g'_1(x) = pz^{p-1}$ and $g''_1(x) = p(p-1)z^{p-2}$ with the above two results, we obtain the monotony of $f(z)$.
- (3) For $p \geq 1 > r > q > 0$, the function $f(z)$ has a stable point z_* on $(0, 1)$. When $z \in (0, z_*)$, we have $f'(z) < 0$ and when $z \in (z_*, +\infty)$, we have $f'(z) > 0$.
- (4) For $1 > p > r > q > 0$, we have that $f'(z) > 0$ on $(0, +\infty)$.
- (5) For $p > r > 0 > q$ or $p > 0 > r > q$, we have that $f'(z) > 0$ on $(0, +\infty)$.

Then from $\int_0^\beta (z^r + z^p - z^q) dz = 0$, we infer that $a^r + a^p - a^q > 0$ for $a \geq \beta$.

We consider the integration $\int_0^a [2 \int_v^a (z^r + z^p - z^q) dz]^{-1/2} dv$. It is clear that $v = a$ is a flaw point. Since $\int_0^a [2 \int_v^a (z^r + z^p - z^q) dz]^{-1/2} dv < \int_0^a [2 \int_v^a (z^p - z^q) dz]^{-1/2} dv$ on E , we consider the integration $\int_0^a [2 \int_v^a (z^p - z^q) dz]^{-1/2} dv$.

Using Lagrange theorem, we obtain that

$$\begin{aligned} &\int_0^a \left[2 \int_v^a (z^p - z^q) dz \right]^{-1/2} dv \\ &= \int_0^a \left[2 \left(\frac{a^{p+1}}{p+1} - \frac{v^{p+1}}{p+1} \right) - 2 \left(\frac{a^{q+1}}{q+1} - \frac{v^{q+1}}{q+1} \right) \right]^{-1/2} dv \\ &= \int_0^a \left\{ 2[v + \theta_1(a-v)]^p (a-v) - 2[v + \theta_2(a-v)]^q (a-v) \right\}^{-1/2} dv \\ &= \int_0^a [2(a-v)]^{-1/2} \left\{ [v + \theta_1(a-v)]^p - [v + \theta_2(a-v)]^q \right\}^{-1/2} dv \\ &< \infty, \end{aligned} \quad (12)$$

where $\theta_1, \theta_2 \in (0, 1)$ are constants.

The following Lemma 6 is listed to show that to study the number of positive solutions of (5) is equivalent to study the shape of the map $F(a)$ on E . Lemmas 7–9 show some properties of $F(a)$ on E .

Lemma 6. Let $u(a, t)$ be the unique solution of the problem

$$0 \leq u(t) \leq a,$$

$$\int_{u(t)}^a \left[2 \int_v^a (z^r + z^p - z^q) dz \right]^{-1/2} dv = F(a) t, \quad (13)$$

$$t \in [0, 1],$$

where $a \in E$. One has the following.

- (1) If $\lambda > 0$ and v is a positive solution of (5), $v(0) \in E$, $F(v(0)) = \sqrt{\lambda}$, and $v(t) = u(v(0), |t|)$ for $t \in [-1, 1]$.
- (2) If $a \in E$ and $F(a) = \sqrt{\lambda}$, $v(t) = u(v(0), |t|)$ is a positive solution of (5) with $v(0) = a$.

Proof. (1) Assume that $\lambda > 0$ and v is a positive solution of (5). Let $\tau \in [-1, 1]$ satisfy $v(\tau) = \max_{t \in [-1, 1]} v(t) = a$. It follows from $v'(\tau) = 0$ that

$$\begin{aligned} [v'(s)]^2 &= \int_{\tau}^s 2v''(\eta) v'(\eta) d\eta \\ &= 2\lambda \int_{v(s)}^a (z^r + z^p - z^q) dz, \quad s \in (-1, 1). \end{aligned} \quad (14)$$

This implies that $a \geq \beta$ and $v'(s) \neq 0$ if $v(s) < a$. And combine $v''(\tau) = -\lambda(a^r + a^p - a^q) < 0$ to obtain

$$\begin{aligned} v'(s) &> 0 \quad \text{for } s \in (-1, \tau), \\ v'(s) &< 0 \quad \text{for } s \in (\tau, 1). \end{aligned} \quad (15)$$

Then, we have that

$$\begin{aligned} v'(s) \left[2 \int_{v(s)}^a (z^r + z^p - z^q) dz \right]^{-1/2} &= \sqrt{\lambda}, \quad s \in (-1, \tau), \\ -v'(s) \left[2 \int_{v(s)}^a (z^r + z^p - z^q) dz \right]^{-1/2} &= \sqrt{\lambda}, \quad s \in (\tau, 1). \end{aligned} \quad (16)$$

It follows that

$$\begin{aligned} \int_{v(t)}^a \left[2 \int_v^a (z^r + z^p - z^q) dz \right]^{-1/2} dv &= (\tau - t) \sqrt{\lambda}, \\ t &\in [-1, \tau], \end{aligned} \quad (17)$$

$$\begin{aligned} \int_{v(t)}^a \left[2 \int_v^a (z^r + z^p - z^q) dz \right]^{-1/2} dv &= (t - \tau) \sqrt{\lambda}, \\ t &\in [\tau, 1], \end{aligned} \quad (18)$$

$$\begin{aligned} (1 - \tau) \sqrt{\lambda} &= \int_0^a \left[2 \int_v^a (z^r + z^p - z^q) dz \right]^{-1/2} dv \\ &= (\tau + 1) \sqrt{\lambda}. \end{aligned} \quad (19)$$

From (19) and $a \geq \beta$ we have that $\tau = 0$. With (17) and (18) we obtain the result (1) of this theorem.

(2) Since $u(a, 0) = a > 0$ and $u(a, t)$ is a positive solution of the boundary value problem

$$\begin{aligned} u'' + [F(a)]^2 (u^r + u^p - u^q) &= 0, \quad t \in (0, 1), \\ u'(0) &= 0, \quad u(1) = 0, \end{aligned} \quad (20)$$

we have that $v(t) = u(a, |t|)$ is a positive solution of (5). $\square$

Lemma 7. F is differentiable on (β, ∞) , and

$$F(a) = \frac{1}{4\sqrt{2}} \int_0^1 H_0(a, t) dt, \quad a > \beta, \quad (21)$$

$$F'(a) = \frac{1}{4\sqrt{2}} \int_0^1 H_1(a, t) dt, \quad a > \beta, \quad (22)$$

where

$$\begin{aligned} H_0(a, t) &= 4a[P(a, t) - Q(a, t)]^{-1/2}, \\ H_1(a, t) &= 2[P(a, t) - Q(a, t)]^{-3/2} \\ &\times \left[\frac{1-r}{r+1} a^{r+1} (1-t^{r+1}) + \frac{1-p}{p+1} a^{p+1} (1-t^{p+1}) \right. \\ &\quad \left. - \frac{1-q}{q+1} a^{q+1} (1-t^{q+1}) \right]. \end{aligned} \quad (23)$$

Proof. Equation (21) can be obtained by (11), immediately. From

$$\begin{aligned} \frac{\partial P(a, t)}{\partial a} &= \frac{\partial}{\partial a} \\ &\times \left[\frac{1-r}{r+1} a^{r+1} (1-t^{r+1}) + \frac{1-p}{p+1} a^{p+1} (1-t^{p+1}) \right] \\ &= a^r (1-t^{r+1}) + a^p (1-t^{p+1}), \\ \frac{\partial Q(a, t)}{\partial a} &= \frac{\partial}{\partial a} \left[\frac{1}{q+1} a^{q+1} (1-t^{q+1}) \right] = a^q (1-t^{q+1}), \end{aligned} \quad (24)$$

we have that

$$\begin{aligned} \frac{\partial H_0(a, t)}{\partial a} &= 2[P(a, t) - Q(a, t)]^{-3/2} \\ &\times \left[\frac{1-r}{r+1} a^{r+1} (1-t^{r+1}) + \frac{1-p}{p+1} a^{p+1} (1-t^{p+1}) \right. \\ &\quad \left. - \frac{1-q}{q+1} a^{q+1} (1-t^{q+1}) \right] \\ &= H_1(a, t). \end{aligned} \quad (25)$$

It follows from (21) that F is differentiable on (β, ∞) and (22) is true. $\square$

Lemma 8. Consider the following:

$$\lim_{a \rightarrow \beta} F(a) = \begin{cases} +\infty, & q \geq 1, \\ \sqrt{\lambda_1}, & q < 1, \end{cases} \quad (26)$$

where λ_1 is given by (7).

Proof. From

$$\lim_{a \rightarrow \beta} \int_{\beta}^a \frac{dv}{\sqrt{2 \int_v^a (z^r + z^p - z^q) dz}} = 0 \quad (27)$$

and the Lebesgue theorem, we have that

$$\begin{aligned} \lim_{a \rightarrow \beta} F(a) &= \lim_{a \rightarrow \beta} \int_0^{\beta} \frac{dv}{\sqrt{2 \int_v^a (z^r + z^p - z^q) dz}} \\ &= \int_0^{\beta} \frac{dv}{\sqrt{2 \int_v^{\beta} (z^r + z^p - z^q) dz}}. \end{aligned} \quad (28)$$

On the other hand, from $\int_0^{\beta} (z^r + z^p - z^q) dz = 0$, we can obtain that

$$\begin{aligned} &\int_0^{\beta} \frac{dv}{\sqrt{2 \int_v^{\beta} (z^r + z^p - z^q) dz}} \\ &= \int_0^{\beta} \frac{dv}{\sqrt{2 \int_0^v (z^q - z^r - z^p) dz}} \\ &= \int_0^1 (\beta dt) \\ &\quad \times \left(\sqrt{2 \left[\frac{(\beta t)^{q+1}}{q+1} - \frac{(\beta t)^{r+1}}{r+1} - \frac{(\beta t)^{p+1}}{p+1} \right]} \right)^{-1} \\ &= \int_0^1 (\beta dt) \\ &\quad \times \left(2 \left[\frac{\beta^{r+1}}{r+1} t^{q+1} + \frac{\beta^{p+1}}{p+1} t^{q+1} \right. \right. \\ &\quad \left. \left. - \frac{(\beta t)^{r+1}}{r+1} - \frac{(\beta t)^{p+1}}{p+1} \right] \right)^{-1/2} \\ &= \sqrt{\frac{r+1}{2}} \beta^{(1-r)/2} \\ &\quad \times \int_0^1 \frac{dt}{\sqrt{t^{q+1} [(1-t^{r-q}) + ((r+1)/(p+1)) \beta^{p-r} (1-t^{p-q})]}}. \end{aligned} \quad (29)$$

This completes the proof of Lemma 8. $\square$

Lemma 9. Consider the following:

$$\lim_{a \rightarrow +\infty} F(a) = \begin{cases} 0, & p > 1, r \geq 1 \text{ or } p > 1, r < 1, \\ \frac{\pi}{2\sqrt{2}}, & p = 1, r = 1, \\ +\infty, & p < 1, r < 1. \end{cases} \quad (30)$$

Proof. From

$$\begin{aligned} &\lim_{a \rightarrow +\infty} \frac{Q(a, t)}{P(a, t)} \\ &= \lim_{a \rightarrow +\infty} \frac{a^{q+1} (1-t^{q+1}) / (q+1)}{a^{r+1} (1-t^{r+1}) / (r+1) + a^{p+1} (1-t^{p+1}) / (p+1)} \\ &= \lim_{a \rightarrow +\infty} \left((1-t^{q+1}) (r+1) (p+1) \right) \\ &\quad \times \left((q+1) (p+1) a^{r-q} (1-t^{r+1}) \right. \\ &\quad \left. + (q+1) (r+1) a^{p-q} (1-t^{p+1}) \right)^{-1} \\ &= 0, \end{aligned} \quad (31)$$

we have that

$$\begin{aligned} &\lim_{a \rightarrow +\infty} \frac{a}{\sqrt{P(a, t) - Q(a, t)}} \\ &= \lim_{a \rightarrow +\infty} \frac{a}{\sqrt{P(a, t)}} \\ &= \lim_{a \rightarrow +\infty} \frac{1}{\sqrt{(1/(r+1)) a^{r-1} (1-t^{r+1}) + (1/(p+1)) a^{p-1} (1-t^{p+1})}}. \end{aligned} \quad (32)$$

From Lemma 7 and the Lebesgue theorem, we can obtain the results of this lemma. $\square$

In the following section, we give the proofs of Theorems 1–5. For convenience, we denote that

$$\begin{aligned} I(a, t) &= \frac{1-r}{r+1} a^{r+1} (1-t^{r+1}) + \frac{1-p}{p+1} a^{p+1} (1-t^{p+1}) \\ &\quad - \frac{1-q}{q+1} a^{q+1} (1-t^{q+1}). \end{aligned} \quad (33)$$

Hence from Lemma 7, we have that

$$F'(a) = \frac{1}{4\sqrt{2}} \int_0^1 2(P-Q)^{-3/2} I(a, t) dt, \quad \text{for } a > \beta. \quad (34)$$

Proof of Theorem 1. From $p > r > q \geq 1$, we obtain that

$$\begin{aligned} I(a, t) &< \frac{1-r}{r+1} a^{r+1} (1-t^{r+1}) + \frac{1-p}{p+1} a^{p+1} (1-t^{p+1}) \\ &\quad - \frac{1-q}{q+1} a^{p+1} (1-t^{p+1}) \\ &= \frac{1-r}{r+1} a^{r+1} (1-t^{r+1}) + \frac{2(q-p)}{(p+1)(q+1)} a^{p+1} \\ &\quad \times (1-t^{p+1}) < 0, \end{aligned} \quad (35)$$

for $a > \beta, t \in (0, 1)$. Thus $F'(a) < 0$ for $a > \beta$. By Lemmas 6, 8, and 9, we have the results of this theorem. $\square$

Proof of Theorem 2. From $p > r \geq 1 > q > -1$, (33), and (34), we have that $F'(a) < 0$ for $a > \beta$. It follows from Lemmas 6, 8, and 9 that the results of Theorem 2 hold. $\square$

Proof of Theorem 3. Conditions $p > 1 > r > q \geq 0$ and $(1/(r+1)) + (1/(p+1)) - (1/(q+1)) < 0$ imply that $rp-1 > q(r+p+2) > 0$. With (33), we obtain that

$$\begin{aligned} I(a, t) &< \frac{1-r}{r+1} a^{p+1} (1-t^{p+1}) + \frac{1-p}{p+1} a^{p+1} (1-t^{p+1}) \\ &\quad - \frac{1-q}{q+1} a^{q+1} (1-t^{q+1}) \\ &< \frac{2(1-rp)}{(p+1)(r+1)} a^{p+1} (1-t^{p+1}) - \frac{1-q}{q+1} a^{q+1} \\ &\quad \times (1-t^{q+1}) < 0, \end{aligned} \quad (36)$$

for $a > \beta$, $t \in (0, 1)$, which means that $F'(a) < 0$ for $a > \beta$. Thus by Lemmas 6, 8, and 9, we have the results of this theorem. $\square$

Proof of Theorem 4. From $(1/3) \geq p > r > q \geq 0$ and (33), we have that

$$\begin{aligned} I(a, t) &> \frac{1-r}{r+1} a^{q+1} (1-t^{q+1}) + \frac{1-p}{p+1} a^{q+1} (1-t^{q+1}) \\ &\quad - \frac{1-q}{q+1} a^{q+1} (1-t^{q+1}) \\ &> \left(2 \frac{1-p}{p+1} - \frac{1-q}{q+1} \right) a^{q+1} (1-t^{q+1}) \\ &= \frac{q(3-p) + (1-3p)}{(p+1)(q+1)} a^{q+1} (1-t^{q+1}) > 0, \end{aligned} \quad (37)$$

for $a > \beta$, $t \in (0, 1)$. Hence $F'(a) > 0$ for $a > \beta$. By Lemmas 6, 8, and 9, we have the results of this theorem. $\square$

3. The Proof of Theorem 5

In this section we always assume that $1 > p > r > 0 > q > -1$. Denote that

$$S(a, t) = \frac{P(a, t)}{Q(a, t)}, \quad a > \beta, \quad t \in (0, 1), \quad (38)$$

$$h_1(s) = (s-1)(s-n), \quad s \in (-\infty, \infty), \quad (39)$$

$$\begin{aligned} h_2(s) &= -3(s-m)(s-n) + 2(s-1)(s-l), \\ &\quad s \in (-\infty, \infty), \end{aligned} \quad (40)$$

where $P(a, t)$, $Q(a, t)$, and β are given by (10), (6), and

$$\begin{aligned} m = m(t) &= \frac{q+1}{r+1} - \frac{(p-r)(q+1)}{(p+1)(r+1)} a^{p-q} \frac{1-t^{p+1}}{1-t^{q+1}}, \\ &\quad a > \beta, \quad t \in (0, 1), \\ n = n(t) &= \frac{1-q}{1-r} + \frac{(p-r)(q+1)}{(p+1)(1-r)} a^{p-q} \frac{1-t^{p+1}}{1-t^{q+1}}, \\ &\quad a > \beta, \quad t \in (0, 1), \end{aligned} \quad (41)$$

$$\begin{aligned} l = l(t) &= \frac{1-q^2}{1-r^2} + \frac{(p^2-r^2)(q+1)}{(p+1)(1-r^2)} a^{p-q} \frac{1-t^{p+1}}{1-t^{q+1}}, \\ &\quad a > \beta, \quad t \in (0, 1). \end{aligned}$$

Remark 10. From $1 > p > r > 0 \geq q > -1$, (6), and (41), it is obvious that $m < 1$, $n > 1$, and $l < n$.

Lemma 11. For $a > \beta$ and $t \in (0, 1)$,

$$\frac{q+1}{r+1} a^{r-q} + \frac{q+1}{p+1} a^{p-q} < \frac{P(a, t)}{Q(a, t)} < a^{r-q} + a^{p-q}. \quad (42)$$

Proof. Let

$$\begin{aligned} K(t) &= \frac{a^r}{r+1} [(r-q)t^{r+q+1} + (q+1)t^q - (r+1)t^r] \\ &\quad + \frac{a^p}{p+1} [(p-q)t^{p+q+1} + (q+1)t^q - (p+1)t^p]. \end{aligned} \quad (43)$$

Condition $1 > p > r > 0 > q > -1$ implies that

$$\begin{aligned} K'(t) &= \frac{a^r}{r+1} [(r-q)(r+q+1)t^{r+q} \\ &\quad + (q+1)qt^{q-1} - (r+1)rt^{r-1}] \\ &\quad + \frac{a^p}{p+1} [(p-q)(p+q+1)t^{p+q} \\ &\quad + (q+1)qt^{q-1} - (p+1)pt^{p-1}] \\ &< \frac{a^r}{r+1} [(r-q)(r+q+1) \\ &\quad + (q+1)q - (r+1)r] t^{r+q} \\ &\quad + \frac{a^p}{p+1} [(p-q)(p+q+1) + (q+1)q \\ &\quad - (p+1)p] t^{p+q} = 0, \quad t \in (0, 1). \end{aligned} \quad (44)$$

With $K(1) = 0$ and (44), we have that $K(t) > 0$ for $t \in (0, 1)$. It follows that

$$\frac{\partial}{\partial t} \frac{P(a, t)}{Q(a, t)} = \frac{q+1}{(1-t^{q+1})^2} a^{-q} K(t) > 0, \quad t \in (0, 1). \quad (45)$$

Combining

$$\begin{aligned} \lim_{t \rightarrow 0} \frac{P(a, t)}{Q(a, t)} &= \frac{q+1}{r+1} a^{r-q} + \frac{q+1}{p+1} a^{p-q}, \\ \lim_{t \rightarrow 1} \frac{P(a, t)}{Q(a, t)} &= a^{r-q} + a^{p-q}, \end{aligned} \quad (46)$$

we have the results of this lemma. $\square$

Lemma 12. For $1 > p > r > 0 > q > -1$,

$$\lim_{a \rightarrow \beta} F'(a) = \frac{1}{2\sqrt{2}} \left(\frac{q+1}{\beta^{q+1}} \right)^{1/2} \theta(r, p, q). \quad (47)$$

Proof. From Lemma 7 we have that

$$\begin{aligned}
 2\sqrt{2}F'(a) &= \int_0^1 \left(\left(\frac{1-r}{r+1} a^{r+1} (1-t^{r+1}) + \frac{1-p}{p+1} a^{p+1} (1-t^{p+1}) \right. \right. \\
 &\quad \left. \left. - \frac{1-q}{q+1} a^{q+1} (1-t^{q+1}) \right) \right. \\
 &\quad \left. \times [P(a, t) - Q(a, t)]^{3/2} \right)^{-1} dt \\
 &= \int_0^1 \frac{1-r}{[P(a, t) - Q(a, t)]^{1/2}} dt \\
 &\quad - \frac{r-q}{q+1} a^{q+1} \int_0^1 \frac{1-t^{q+1}}{[P(a, t) - Q(a, t)]^{3/2}} dt \\
 &\quad - \frac{p-r}{p+1} a^{p+1} \int_0^1 \frac{1-t^{p+1}}{[P(a, t) - Q(a, t)]^{3/2}} dt.
 \end{aligned} \tag{48}$$

It follows from Lebesgue theorem that

$$\begin{aligned}
 \lim_{a \rightarrow \beta} \int_0^1 \frac{1-r}{[P(a, t) - Q(a, t)]^{1/2}} dt &= \int_0^1 \frac{1-r}{[P(\beta, t) - Q(\beta, t)]^{1/2}} dt, \\
 \lim_{a \rightarrow \beta} \frac{r-q}{q+1} a^{q+1} \int_0^1 \frac{1-t^{q+1}}{[P(a, t) - Q(a, t)]^{3/2}} dt &+ \lim_{a \rightarrow \beta} \frac{p-r}{p+1} a^{p+1} \int_0^1 \frac{1-t^{p+1}}{[P(a, t) - Q(a, t)]^{3/2}} dt \\
 &= \frac{r-q}{q+1} \beta^{q+1} \int_0^1 \frac{1-t^{q+1}}{[P(\beta, t) - Q(\beta, t)]^{3/2}} dt \\
 &\quad + \frac{p-r}{p+1} \beta^{p+1} \int_0^1 \frac{1-t^{p+1}}{[P(\beta, t) - Q(\beta, t)]^{3/2}} dt.
 \end{aligned} \tag{49}$$

Finally, $\int_0^\beta (z^r + z^p - z^q) dz = 0$ implies that

$$\begin{aligned}
 P(\beta, t) - Q(\beta, t) &= \int_0^{\beta t} (z^q - z^r - z^p) dz \\
 &= \frac{(\beta t)^{q+1}}{q+1} (1 - m_1 \beta^{r-q} t^{r-q} - m_2 \beta^{p-q} t^{p-q}).
 \end{aligned} \tag{50}$$

Combing (49) and (50), we complete the proof of this lemma. $\square$

Lemma 13. $F(a)$ has continuous derivatives up to second order on (β, ∞) as follows:

$$F'(a) = \frac{1-r}{2\sqrt{2}} \int_0^1 G(a, t) h_1(S(a, t)) dt, \quad a > \beta, \tag{51}$$

$$F''(a) = \frac{1-r^2}{4a\sqrt{2}} \int_0^1 G(a, t) h_2(S(a, t)) dt, \quad a > \beta, \tag{52}$$

where $G(a, t) = [S(a, t) - 1]^{-5/2} [Q(a, t)]^{-1/2}$.

Proof. Equation (51) can be obtained by

$$\begin{aligned}
 H_1(a, t) &= 2[P(a, t) - Q(a, t)]^{-3/2} \\
 &\times \left[(1-r)P(a, t) - (1-q)Q(a, t) \right. \\
 &\quad \left. - \frac{p-r}{p+1} a^{p+1} (1-t^{p+1}) \right] \\
 &= 2 \left[\frac{P(a, t)}{Q(a, t)} - 1 \right]^{-5/2} [Q(a, t)]^{-1/2} \\
 &\times (1-r) \left[\frac{P(a, t)}{Q(a, t)} - \frac{1-q}{1-r} - \frac{(p-r)(q+1)}{(p+1)(1-r)} \right. \\
 &\quad \left. \times a^{p-q} \frac{1-t^{p+1}}{1-t^{q+1}} \right] \left[\frac{P(a, t)}{Q(a, t)} - 1 \right] \\
 &= 2(1-r)G(a, t)h_1(S(a, t))
 \end{aligned} \tag{53}$$

and Lemma 7, immediately. From (24) we have that

$$\begin{aligned}
 a \frac{\partial H_1(a, t)}{\partial a} &= -3(P-Q)^{-5/2} \\
 &\times \left[(r+1)P - (q+1)Q \right. \\
 &\quad \left. + \frac{p-r}{p+1} a^{p+1} (1-t^{p+1}) \right] \\
 &\times \left[(1-r)P - (1-q)Q - \frac{p-r}{p+1} a^{p+1} \right. \\
 &\quad \left. \times (1-t^{p+1}) \right] + 2(P-Q)^{-3/2} \\
 &\times \left[(1-r^2)P - (1-q^2)Q \right. \\
 &\quad \left. - \frac{p^2-r^2}{p+1} a^{p+1} (1-t^{p+1}) \right] \\
 &= \left(\frac{P}{Q-1} \right)^{-3/2} (1-r^2) \\
 &\times \left\{ -3 \left[P - \frac{q+1}{r+1} Q + \frac{(p-r)}{(p+1)(r+1)} \right. \right. \\
 &\quad \left. \left. \times a^{p+1} (1-t^{p+1}) \right] \right. \\
 &\quad \times \left[P - \frac{1-q}{1-r} Q - \frac{(p-r)}{(p+1)(1-r)} a^{p+1} \right. \\
 &\quad \left. \times (1-t^{p+1}) \right] + 2(P-Q)
 \end{aligned}$$

$$\begin{aligned} & \times \left[P - \frac{1-q^2}{1-r^2} Q - \frac{(p^2-r^2)}{(p+1)(1-r^2)} \right. \\ & \quad \left. \times a^{p+1} (1-t^{p+1}) \right] \Bigg\} \\ & = (1-r^2) G(a, t) h_2(S(a, t)), \end{aligned} \quad (54)$$

and so (52) holds. $\square$

Lemma 14. *There exist $\delta(r, p, q) > 0$ and $\eta(r, p, q) > 0$ such that*

$$\begin{aligned} & F''(a) + \delta(r, p, q) F'(a) \frac{1+r}{2a} \\ & > \eta(r, p, q) (a^{r-q} + a^{p-q})^{-5/2} a^{-(3+q)/2} \quad \text{for } a > \beta. \end{aligned} \quad (55)$$

Proof. From (41) and $1 > p > r > 0 > q > -1$, we have that

$$\begin{aligned} \min_{s \in [1, n]} h_2(s) &= \min \{h_2(1), h_2(n)\} \\ &= (n-1) \min \{3(1-m), 2(n-l)\} \\ &\geq 2(n-1) \min \{(1-m), (n-l)\} \\ &> 2(n-1) \min \left\{ \frac{r-q}{r+1}, \frac{(1-q)(r-q)}{1-r^2} \right\} \\ &= 2(n-1) \frac{r-q}{r+1}. \end{aligned} \quad (56)$$

And since $h_1((1+n)/2) = -((n-1)^2/4) < 0$, let $\delta(r, p, q) > 0$ satisfy

$$\min_{s \in [1, n]} [h_2(s) + \delta(r, p, q) h_1(s)] = 2(n-1) \frac{r-q}{r+1}. \quad (57)$$

Set

$$h(s) = h_2(s) + \delta(r, p, q) h_1(s), \quad s \in (-\infty, \infty). \quad (58)$$

From $h(s) = (\delta-1)s^2 + (3m+3n-2l-2-\delta-\delta n)s - 3mn+2l+\delta n$, we have that $\delta(r, p, q) - 1 > 0$ and

$$h(s) \geq \min_{s \in [1, n]} h(s) = 2(n-1) \frac{r-q}{r+1}, \quad s \in (-\infty, \infty). \quad (59)$$

On the other hand, from (10), (38), and Lemma 11, we have that

$$\begin{aligned} & 0 < Q(a, t) < \frac{1}{q+1} a^{q+1}, \\ & 0 < \frac{q+1}{a^{q+1}} \int_0^a (z^r + z^p - z^q) dz \\ & = \frac{q+1}{r+1} a^{r-q} + \frac{q+1}{p+1} a^{p-q} - 1 \\ & < S(a, t) - 1 < S(a, t) < a^{r-q} + a^{p-q}, \end{aligned} \quad (60)$$

for $a > \beta, t \in (0, 1)$.

This means that

$$\begin{aligned} G(a, t) &= [S(a, t) - 1]^{-5/2} [Q(a, t)]^{-1/2} \\ &> (a^{r-q} + a^{p-q})^{-5/2} a^{-(1+q)/2} \sqrt{1+q}, \end{aligned} \quad (61)$$

for $a > \beta, t \in (0, 1)$. It follows from Lemma 13 and (58) that

$$\begin{aligned} & F''(a) + \delta(r, p, q) F'(a) \frac{1+r}{2a} \\ & = \frac{1-r^2}{4a\sqrt{2}} \int_0^1 G(a, t) h(S(a, t)) dt. \end{aligned} \quad (62)$$

Now, from (59)–(62) we have (55), where

$$\eta(r, p, q) = \frac{(1-r)(r-q)\sqrt{1+q}}{2\sqrt{2}} \int_0^1 [n(t) - 1] dt. \quad (63)$$

$\square$

Lemma 15. *If $\theta(r, p, q) \geq 0$, then $F'(a) > 0$ for $a > \beta$. If $\theta(r, p, q) < 0$, then there exists $a^* > \beta$, such that $F'(a) < 0$ for $a \in (\beta, a^*)$ and $F'(a) > 0$ for $a > a^*$.*

Proof. It follows from Lemma 14 that if

$$F'(a) = 0, \quad \text{then } F''(a) > 0, \quad (64)$$

and then

$$F'(a) \text{ has at most one zero in } (\beta, \infty). \quad (65)$$

By (40), (42), and (51) we can obtain that

$$F'(a) > 0 \quad \text{for } \frac{P(a, t)}{Q(a, t)} > n(t). \quad (66)$$

With (10) and (41), (66) implies that

$$F'(a) > 0 \quad \text{for } \frac{q+1}{r+1} a^r + \left(\frac{q+1}{p+1} - \frac{p-r}{1-r} \right) a^p > \frac{1-q}{1-r} a^q. \quad (67)$$

If $\theta(r, p, q) \neq 0$, then from Lemma 12 and (64)–(67) we have the results of this lemma, immediately. If $\theta(r, p, q) = 0$, then by Lemmas 12 and 14 we have that $F''(a) > 0$ for a near β , and so $F'(a) > 0$ for a near β . Thus, it follows from (64)–(67) that $F'(a) > 0$ for $a > \beta$. $\square$

Proof of Theorem 5. From Lemmas 6, 8, 9, and 15, we can obtain the results of Theorem 5. $\square$

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