

POSITIVE SOLUTIONS FOR A SYSTEM OF SINGULAR SECOND-ORDER INTEGRAL BOUNDARY VALUE PROBLEMS

JOHNNY HENDERSON* AND RODICA LUCA**

*Baylor University, Department of Mathematics
Waco, Texas, 76798-7328 USA
E-mail: Johnny_Henderson@baylor.edu

**Gh. Asachi Technical University, Department of Mathematics
Iași 700506, Romania
E-mail: rluca@math.tuiasi.ro

Abstract. We investigate the existence of positive solutions of a system of second-order nonlinear differential equations subject to integral boundary conditions, where the nonlinearities do not possess any sublinear or superlinear growth conditions and may be singular.

Key Words and Phrases: System of second-order differential equations, integral boundary conditions, positive solutions, singular functions, fixed point index.

2010 Mathematics Subject Classification: 34B10, 34B18, 47H10.

1. INTRODUCTION

Boundary value problems with positive solutions describe many phenomena in the applied sciences such as the nonlinear diffusion generated by nonlinear sources, thermal ignition of gases, and concentration in chemical or biological problems (see [4], [5], [9], [11], [12], [26], [29]). Integral boundary conditions arise in thermal conduction, semiconductor and hydrodynamic problems (see for example [6], [7], [23], [35]). In the last decades, many authors investigated scalar problems with integral boundary conditions (see for example [1], [3], [24], [25], [28], [33], [38], [40]). We also mention the papers [8], [10], [13], [21], [22], [27], [30], [36], [39], [41], [42], where the authors studied the existence of positive solutions for some systems of differential equations with integral boundary conditions.

In this paper, we consider the system of nonlinear second-order ordinary differential equations

$$(S) \quad \begin{cases} (a(t)u'(t))' - b(t)u(t) + f(t, v(t)) = 0, & 0 < t < 1, \\ (c(t)v'(t))' - d(t)v(t) + g(t, u(t)) = 0, & 0 < t < 1, \end{cases}$$

with the integral boundary conditions

$$(BC) \quad \begin{cases} \alpha u(0) - \beta a(0)u'(0) = \int_0^1 u(s)dH_1(s), & \gamma u(1) + \delta a(1)u'(1) = \int_0^1 u(s)dH_2(s), \\ \tilde{\alpha}v(0) - \tilde{\beta}c(0)v'(0) = \int_0^1 v(s)dK_1(s), & \tilde{\gamma}v(1) + \tilde{\delta}c(1)v'(1) = \int_0^1 v(s)dK_2(s), \end{cases}$$

where the above integrals are Riemann-Stieltjes integrals.

We present some weaker assumptions on the functions f and g , which do not possess any sublinear or superlinear growth conditions and may be singular at $t = 0$ and/or $t = 1$, such that positive solutions for problem $(S) - (BC)$ exist. By a positive solution of $(S) - (BC)$ we understand a pair of functions $(u, v) \in (C([0, 1], \mathbb{R}_+) \cap C^2(0, 1))^2$ satisfying (S) and (BC) with $\sup_{t \in [0, 1]} u(t) > 0, \sup_{t \in [0, 1]} v(t) > 0$. This problem is a generalization of the problem studied in [14], where in (S) we have $a(t) = 1, c(t) = 1, b(t) = 0, d(t) = 0$ for all $t \in (0, 1)$ (denoted by (\tilde{S})), and $\alpha = \tilde{\alpha} = 1, \beta = \tilde{\beta} = 0, \gamma = \tilde{\gamma} = 1, \delta = \tilde{\delta} = 0, H_1$ and K_1 are constant functions, and H_2 and K_2 are step functions. Problem $(\tilde{S}) - (BC)$ also generalizes the problem investigated in [31], where the authors studied the existence of positive solutions for system (\tilde{S}) with the boundary conditions $u(0) = 0, u(1) = \alpha u(\eta), v(0) = 0, v(1) = \alpha v(\eta)$ with $\eta \in (0, 1), 0 < \alpha\eta < 1$. The existence and multiplicity of positive solutions for problem $(S) - (BC)$ when the nonlinearities f and g are nonsingular functions were studied in [19] by using some theorems from the fixed point index theory. Some integral boundary value problems for systems of ordinary differential equations which involve positive eigenvalues were investigated in recent years by using the Guo-Krasnosel'skii fixed point theorem. For example, in [15], we give sufficient conditions for λ, μ, f and g such that the system

$$(S_1) \quad \begin{cases} (a(t)u'(t))' - b(t)u(t) + \lambda p(t)f(t, u(t), v(t)) = 0, & 0 < t < 1, \\ (c(t)v'(t))' - d(t)v(t) + \mu q(t)g(t, u(t), v(t)) = 0, & 0 < t < 1, \end{cases}$$

with the boundary conditions (BC) has positive solutions $(u(t) \geq 0, v(t) \geq 0$ for all $t \in [0, 1]$ and $(u, v) \neq (0, 0)$). For some higher-order multi-point boundary value problems we mention the papers [16], [17], [18], [32], [37], and the book [20].

In Section 2, we shall present some auxiliary results which investigate a boundary value problem for second-order equations. In Section 3, we shall prove two existence results for the positive solutions with respect to a cone for our problem $(S) - (BC)$, which are based on the Guo-Krasnosel'skii fixed point theorem (see [11]) which we present now.

Theorem 1.1. *Let X be a Banach space and let $C \subset X$ be a cone in X . Assume Ω_1 and Ω_2 are bounded open subsets of X with $0 \in \Omega_1 \subset \overline{\Omega_1} \subset \Omega_2$ and let $A : C \cap (\overline{\Omega_2} \setminus \Omega_1) \rightarrow C$ be a completely continuous operator (continuous, and compact, that is, it maps bounded sets into relatively compact sets) such that, either*

- i) $\|Au\| \leq \|u\|, u \in C \cap \partial\Omega_1$, and $\|Au\| \geq \|u\|, u \in C \cap \partial\Omega_2$, or*
- ii) $\|Au\| \geq \|u\|, u \in C \cap \partial\Omega_1$, and $\|Au\| \leq \|u\|, u \in C \cap \partial\Omega_2$.*

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

Finally, in Section 4, two examples are given to support our main results.

2. AUXILIARY RESULTS

In this section, we present some auxiliary results from [15] related to the following second-order differential equation with integral boundary conditions

$$(a(t)u'(t))' - b(t)u(t) + y(t) = 0, \quad t \in (0, 1), \tag{2.1}$$

$$\alpha u(0) - \beta a(0)u'(0) = \int_0^1 u(s) dH_1(s), \quad \gamma u(1) + \delta a(1)u'(1) = \int_0^1 u(s) dH_2(s). \tag{2.2}$$

For $a \in C^1([0, 1], (0, \infty))$, $b \in C([0, 1], [0, \infty))$, $\alpha, \beta, \gamma, \delta \in \mathbb{R}$, $|\alpha| + |\beta| \neq 0$, $|\gamma| + |\delta| \neq 0$, we denote by ψ and ϕ the solutions of the following linear problems

$$\begin{cases} (a(t)\psi'(t))' - b(t)\psi(t) = 0, & 0 < t < 1, \\ \psi(0) = \beta, \quad a(0)\psi'(0) = \alpha, \end{cases}$$

$$\begin{cases} (a(t)\phi'(t))' - b(t)\phi(t) = 0, & 0 < t < 1, \\ \phi(1) = \delta, \quad a(1)\phi'(1) = -\gamma, \end{cases}$$

respectively.

We denote by θ_1 the function $\theta_1(t) = a(t)(\phi(t)\psi'(t) - \phi'(t)\psi(t))$ for $t \in [0, 1]$. By using the equations above, we deduce that $\theta_1'(t) = 0$, that is $\theta_1(t) = const.$, for all $t \in [0, 1]$. We denote this constant by τ_1 .

Lemma 2.1. ([15]) *We assume that $a \in C^1([0, 1], (0, \infty))$, $b \in C([0, 1], [0, \infty))$, $\alpha, \beta, \gamma, \delta \in \mathbb{R}$, $|\alpha| + |\beta| \neq 0$, $|\gamma| + |\delta| \neq 0$, and $H_1, H_2 : [0, 1] \rightarrow \mathbb{R}$ are functions of bounded variation. If $\tau_1 \neq 0$,*

$$\begin{aligned} \Delta_1 &= \left(\tau_1 - \int_0^1 \psi(s) dH_2(s) \right) \left(\tau_1 - \int_0^1 \phi(s) dH_1(s) \right) \\ &\quad - \left(\int_0^1 \psi(s) dH_1(s) \right) \left(\int_0^1 \phi(s) dH_2(s) \right) \neq 0, \end{aligned}$$

and $y \in C(0, 1) \cap L^1(0, 1)$, then the unique solution of (2.1)-(2.2) is given by

$$u(t) = \int_0^1 G_1(t, s)y(s) ds,$$

where the Green's function G_1 is defined by

$$\begin{aligned} G_1(t, s) &= g_1(t, s) \\ &+ \frac{1}{\Delta_1} \left[\psi(t) \left(\int_0^1 \phi(s) dH_2(s) \right) + \phi(t) \left(\tau_1 - \int_0^1 \psi(s) dH_2(s) \right) \right] \int_0^1 g_1(\tau, s) dH_1(\tau) \\ &+ \frac{1}{\Delta_1} \left[\psi(t) \left(\tau_1 - \int_0^1 \phi(s) dH_1(s) \right) + \phi(t) \left(\int_0^1 \psi(s) dH_1(s) \right) \right] \int_0^1 g_1(\tau, s) dH_2(\tau), \end{aligned} \tag{2.3}$$

for all $(t, s) \in [0, 1] \times [0, 1]$, and

$$g_1(t, s) = \frac{1}{\tau_1} \begin{cases} \phi(t)\psi(s), & 0 \leq s \leq t \leq 1, \\ \phi(s)\psi(t), & 0 \leq t \leq s \leq 1. \end{cases} \tag{2.4}$$

Now, we introduce the assumptions

- (A1) $a \in C^1([0, 1], (0, \infty))$, $b \in C([0, 1], [0, \infty))$.
- (A2) $\alpha, \beta, \gamma, \delta \in [0, \infty)$ with $\alpha + \beta > 0$ and $\gamma + \delta > 0$.
- (A3) If $b(t) \equiv 0$, then $\alpha + \gamma > 0$.
- (A4) $H_1, H_2 : [0, 1] \rightarrow \mathbb{R}$ are nondecreasing functions.
- (A5) $\tau_1 - \int_0^1 \phi(s) dH_1(s) > 0$, $\tau_1 - \int_0^1 \psi(s) dH_2(s) > 0$ and $\Delta_1 > 0$.

Lemma 2.2. ([2], [34]) *Let (A1) – (A3) hold. Then the function g_1 given by (2.4) has the properties*

- a) g_1 is a continuous function on $[0, 1] \times [0, 1]$.
- b) $g_1(t, s) \geq 0$ for all $t, s \in [0, 1]$, and $g_1(t, s) > 0$ for all $t, s \in (0, 1)$.
- c) For any $\sigma \in (0, 1/2)$, we have $\min_{t \in [\sigma, 1-\sigma]} g_1(t, s) \geq \nu_1 g_1(s, s)$ for all $s \in [0, 1]$,

where $\nu_1 = \min \left\{ \frac{\phi(1-\sigma)}{\phi(0)}, \frac{\psi(\sigma)}{\psi(1)} \right\}$.

Lemma 2.3. ([15]) *Let (A1) – (A5) hold. Then the Green’s function G_1 of problem (2.1)-(2.2) given by (2.3) is continuous on $[0, 1] \times [0, 1]$ and satisfies $G_1(t, s) \geq 0$ for all $(t, s) \in [0, 1] \times [0, 1]$. Moreover, if $y \in C(0, 1) \cap L^1(0, 1)$ satisfies $y(t) \geq 0$ for all $t \in (0, 1)$, then the solution u of problem (2.1)-(2.2) satisfies $u(t) \geq 0$ for all $t \in [0, 1]$.*

Lemma 2.4. ([15]) *Assume that (A1) – (A5) hold. Then the Green’s function G_1 of problem (2.1)-(2.2) satisfies the inequalities*

- a) $G_1(t, s) \leq J_1(s)$, $\forall (t, s) \in [0, 1] \times [0, 1]$, where

$$\begin{aligned}
 J_1(s) &= g_1(s, s) \\
 &+ \frac{1}{\Delta_1} \left[\psi(T) \left(\int_0^1 \phi(s) dH_2(s) \right) + \phi(0) \left(\tau_1 - \int_0^1 \psi(s) dH_2(s) \right) \right] \int_0^1 g_1(\tau, s) dH_1(\tau) \\
 &+ \frac{1}{\Delta_1} \left[\psi(T) \left(\tau_1 - \int_0^1 \phi(s) dH_1(s) \right) + \phi(0) \left(\int_0^1 \psi(s) dH_1(s) \right) \right] \int_0^1 g_1(\tau, s) dH_2(\tau).
 \end{aligned}$$

- b) For every $\sigma \in (0, 1/2)$, we have

$$\min_{t \in [\sigma, 1-\sigma]} G_1(t, s) \geq \nu_1 J_1(s) \geq \nu_1 G_1(t', s), \quad \forall t', s \in [0, 1],$$

where ν_1 is given in Lemma 2.2.

Lemma 2.5. ([15]) *Assume that (A1) – (A5) hold and let $\sigma \in (0, 1/2)$. If $y \in C(0, 1) \cap L^1(0, 1)$, $y(t) \geq 0$ for all $t \in (0, 1)$, then the solution $u(t)$, $t \in [0, 1]$ of problem (2.1)-(2.2) satisfies the inequality $\inf_{t \in [\sigma, 1-\sigma]} u(t) \geq \nu_1 \sup_{t' \in [0, 1]} u(t')$.*

We can also formulate similar results as Lemmas 2.1-2.5 above for the boundary value problem

$$(c(t)v'(t))' - d(t)v(t) + h(t) = 0, \quad 0 < t < 1, \tag{2.5}$$

$$\tilde{\alpha}v(0) - \tilde{\beta}c(0)v'(0) = \int_0^1 v(s) dK_1(s), \quad \tilde{\gamma}v(1) + \tilde{\delta}c(1)v'(1) = \int_0^1 v(s) dK_2(s), \tag{2.6}$$

under similar assumptions as (A1) – (A5) and $h \in C(0, 1) \cap L^1(0, 1)$. We denote by $\tilde{\psi}, \tilde{\phi}, \theta_2, \tau_2, \Delta_2, g_2, G_2, \nu_2$ and J_2 the corresponding constants and functions for problem (2.5)-(2.6) defined in a similar manner as $\psi, \phi, \theta_1, \tau_1, \Delta_1, g_1, G_1, \nu_1$ and J_1 , respectively.

3. MAIN RESULTS

In this section, we shall investigate the existence of positive solutions for our problem (S) – (BC), under various assumptions on the singular functions f and g .

We present the assumptions that we shall use in the sequel.

- (L1) The functions $a, c \in C^1([0, 1], (0, \infty))$ and $b, d \in C([0, 1], [0, \infty))$.
- (L2) $\alpha, \beta, \gamma, \delta, \tilde{\alpha}, \tilde{\beta}, \tilde{\gamma}, \tilde{\delta} \in [0, \infty)$ with $\alpha + \beta > 0, \gamma + \delta > 0, \tilde{\alpha} + \tilde{\beta} > 0, \tilde{\gamma} + \tilde{\delta} > 0$; if $b \equiv 0$ then $\alpha + \gamma > 0$; if $d \equiv 0$ then $\tilde{\alpha} + \tilde{\gamma} > 0$.
- (L3) $H_1, H_2, K_1, K_2 : [0, 1] \rightarrow \mathbb{R}$ are nondecreasing functions.
- (L4) $\tau_1 - \int_0^1 \phi(s) dH_1(s) > 0, \tau_1 - \int_0^1 \psi(s) dH_2(s) > 0, \tau_2 - \int_0^1 \tilde{\phi}(s) dK_1(s) > 0, \tau_2 - \int_0^1 \tilde{\psi}(s) dK_2(s) > 0, \Delta_1 > 0, \Delta_2 > 0$, where $\tau_1, \tau_2, \Delta_1, \Delta_2$ are defined in Section 2.
- (L5) The functions $f, g \in C((0, 1) \times \mathbb{R}_+, \mathbb{R}_+)$ and there exist $p_i \in C((0, 1), \mathbb{R}_+), q_i \in C(\mathbb{R}_+, \mathbb{R}_+), i = 1, 2$, with $0 < \int_0^1 p_i(t) dt < \infty, i = 1, 2, q_1(0) = 0, q_2(0) = 0$ such that

$$f(t, x) \leq p_1(t)q_1(x), \quad g(t, x) \leq p_2(t)q_2(x), \quad \forall t \in (0, 1), \quad x \in \mathbb{R}_+.$$

The pair of functions $(u, v) \in (C([0, 1]) \cap C^2(0, 1))^2$ is a solution for our problem (S) – (BC) if and only if $(u, v) \in (C([0, 1]))^2$ is a solution for the nonlinear integral equations

$$\begin{cases} u(t) = \int_0^1 G_1(t, s) f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds, & t \in [0, 1], \\ v(t) = \int_0^1 G_2(t, s) g(s, u(s)) ds, & t \in [0, 1]. \end{cases}$$

We consider the Banach space $X = C([0, 1])$ with the supremum norm $\|u\| = \max_{t \in [0, 1]} |u(t)|$ and the cone $P \subset X$ by $P = \{u \in X, u(t) \geq 0, \forall t \in [0, 1]\}$.

We also define the operator $D : P \rightarrow X$ by

$$D(u)(t) = \int_0^1 G_1(t, s) f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds.$$

Lemma 3.1. *Assume that (L1)-(L5) hold. Then $D : P \rightarrow P$ is completely continuous.*

Proof. We denote by $\alpha_0 = \int_0^1 J_1(s)p_1(s) ds$ and $\beta_0 = \int_0^1 J_2(s)p_2(s) ds$. Using (L5), we deduce that $0 < \alpha_0 < \infty$ and $0 < \beta_0 < \infty$. By Lemma 2.3, we deduce that D maps P into P . We shall prove that D maps bounded sets into relatively compact sets. Suppose $E \subset P$ is an arbitrary bounded set. First, we prove that $D(E)$ is a bounded set. Because E is bounded, then there exists $M_1 > 0$ such that $\|u\| \leq M_1$ for all $u \in E$. By the continuity of q_2 , there exists $M_2 > 0$ such that $M_2 = \sup_{x \in [0, M_1]} q_2(x)$. By using Lemma 2.4, for any $u \in E$ and $s \in [0, 1]$, we obtain

$$\int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \leq \int_0^1 G_2(s, \tau) p_2(\tau) q_2(u(\tau)) d\tau \leq \beta_0 M_2. \tag{3.1}$$

Because q_1 is continuous, there exists $M_3 > 0$ such that $M_3 = \sup_{x \in [0, \beta_0 M_2]} q_1(x)$. Therefore, from (3.1), (L5) and Lemma 2.4, we deduce

$$\begin{aligned} (Du)(t) &\leq \int_0^1 G_1(t, s) p_1(s) q_1 \left(\int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\ &\leq M_3 \int_0^1 J_1(s) p_1(s) ds = \alpha_0 M_3, \quad \forall t \in [0, 1]. \end{aligned} \quad (3.2)$$

So, $\|Du\| \leq \alpha_0 M_3$ for all $u \in E$. Therefore, $D(E)$ is a bounded set.

In what follows, we shall prove that $D(E)$ is equicontinuous. By using (2.5) from Lemma 2.1, we have for all $t \in [0, 1]$

$$\begin{aligned} (Du)(t) &= \int_0^1 G_1(t, s) f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\ &= \int_0^1 \left\{ g_1(t, s) + \frac{1}{\Delta_1} \left[\psi(t) \left(\int_0^1 \phi(\tau) dH_2(\tau) \right) \right. \right. \\ &\quad \left. \left. + \phi(t) \left(\tau_1 - \int_0^1 \psi(\tau) dH_2(\tau) \right) \right] \left(\int_0^1 g_1(\tau, s) dH_1(\tau) \right) \right. \\ &\quad \left. + \frac{1}{\Delta_1} \left[\psi(t) \left(\tau_1 - \int_0^1 \phi(\tau) dH_1(\tau) \right) + \phi(t) \left(\int_0^1 \psi(\tau) dH_1(\tau) \right) \right] \right. \\ &\quad \left. \times \left(\int_0^1 g_1(\tau, s) dH_2(\tau) \right) \right\} f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\ &= \int_0^t \frac{1}{\tau_1} \phi(t) \psi(s) f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\ &\quad + \int_t^1 \frac{1}{\tau_1} \phi(s) \psi(t) f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\ &\quad + \frac{1}{\Delta_1} \int_0^1 \left[\psi(t) \left(\int_0^1 \phi(\tau) dH_2(\tau) \right) + \phi(t) \left(\tau_1 - \int_0^1 \psi(\tau) dH_2(\tau) \right) \right] \\ &\quad \times \left(\int_0^1 g_1(\tau, s) dH_1(\tau) \right) f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\ &\quad + \frac{1}{\Delta_1} \int_0^1 \left[\psi(t) \left(\tau_1 - \int_0^1 \phi(\tau) dH_1(\tau) \right) + \phi(t) \left(\int_0^1 \psi(\tau) dH_1(\tau) \right) \right] \\ &\quad \times \left(\int_0^1 g_1(\tau, s) dH_2(\tau) \right) f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds. \end{aligned}$$

Therefore, we obtain for any $t \in (0, 1)$

$$\begin{aligned}
 (Du)'(t) &= \frac{1}{\tau_1} \phi(t) \psi(t) f \left(t, \int_0^1 G_2(t, \tau) g(\tau, u(\tau)) d\tau \right) \\
 &+ \frac{1}{\tau_1} \int_0^t \phi'(t) \psi(s) f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\
 &- \frac{1}{\tau_1} \phi(t) \psi(t) f \left(t, \int_0^1 G_2(t, \tau) g(\tau, u(\tau)) d\tau \right) \\
 &+ \frac{1}{\tau_1} \int_t^1 \psi'(t) \phi(s) f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\
 &+ \frac{1}{\Delta_1} \int_0^1 \left[\psi'(t) \left(\int_0^1 \phi(\tau) dH_2(\tau) \right) + \phi'(t) \left(\tau_1 - \int_0^1 \psi(\tau) dH_2(\tau) \right) \right] \\
 &\times \left(\int_0^1 g_1(\tau, s) dH_1(\tau) \right) f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\
 &+ \frac{1}{\Delta_1} \int_0^1 \left[\psi'(t) \left(\tau_1 - \int_0^1 \phi(\tau) dH_1(\tau) \right) + \phi'(t) \left(\int_0^1 \psi(\tau) dH_1(\tau) \right) \right] \\
 &\times \left(\int_0^1 g_1(\tau, s) dH_2(\tau) \right) f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds.
 \end{aligned}$$

So, for any $t \in (0, 1)$, we deduce

$$\begin{aligned}
 |(Du)'(t)| &\leq \frac{1}{\tau_1} \int_0^t |\phi'(t) \psi(s)| p_1(s) q_1 \left(\int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\
 &+ \frac{1}{\tau_1} \int_t^1 |\psi'(t) \phi(s)| p_1(s) q_1 \left(\int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\
 &+ \frac{1}{\Delta_1} \int_0^1 \left[|\psi'(t)| \left(\int_0^1 \phi(\tau) dH_2(\tau) \right) + |\phi'(t)| \left(\tau_1 - \int_0^1 \psi(\tau) dH_2(\tau) \right) \right] \\
 &\times \left(\int_0^1 g_1(\tau, s) dH_1(\tau) \right) p_1(s) q_1 \left(\int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\
 &+ \frac{1}{\Delta_1} \int_0^1 \left[|\psi'(t)| \left(\tau_1 - \int_0^1 \phi(\tau) dH_1(\tau) \right) + |\phi'(t)| \left(\int_0^1 \psi(\tau) dH_1(\tau) \right) \right] \\
 &\times \left(\int_0^1 g_1(\tau, s) dH_2(\tau) \right) p_1(s) q_1 \left(\int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds.
 \end{aligned}$$

Hence, we obtain for any $t \in (0, 1)$

$$\begin{aligned}
 |(Du)'(t)| &\leq M_3 \left\{ -\frac{1}{\tau_1} \int_0^t \phi'(t)\psi(s)p_1(s) ds + \frac{1}{\tau_1} \int_t^1 \psi'(t)\phi(s)p_1(s) ds \right. \\
 &\quad \left. + \frac{1}{\Delta_1} \int_0^1 \left[\psi'(t) \left(\int_0^1 \phi(\tau)dH_2(\tau) \right) - \phi'(t) \left(\tau_1 - \int_0^1 \psi(\tau)dH_2(\tau) \right) \right] \right. \\
 &\quad \times \left(\int_0^1 g_1(\tau, s)dH_1(\tau) \right) p_1(s) ds \\
 &\quad \left. + \frac{1}{\Delta_1} \int_0^1 \left[\psi'(t) \left(\tau_1 - \int_0^1 \phi(\tau)dH_1(\tau) \right) - \phi'(t) \left(\int_0^1 \psi(\tau)dH_1(\tau) \right) \right] \right. \\
 &\quad \left. \times \left(\int_0^1 g_1(\tau, s)dH_2(\tau) \right) p_1(s) ds \right\}.
 \end{aligned} \tag{3.3}$$

We denote

$$\begin{aligned}
 h(t) &= -\frac{1}{\tau_1} \int_0^t \phi'(t)\psi(s)p_1(s) ds + \frac{1}{\tau_1} \int_t^1 \psi'(t)\phi(s)p_1(s) ds, \quad t \in (0, 1), \\
 \mu(t) &= h(t) + \frac{1}{\Delta_1} \int_0^1 \left[\psi'(t) \left(\int_0^1 \phi(\tau)dH_2(\tau) \right) - \phi'(t) \left(\tau_1 - \int_0^1 \psi(\tau)dH_2(\tau) \right) \right] \\
 &\quad \times \left(\int_0^1 g_1(\tau, s)dH_1(\tau) \right) p_1(s) ds + \frac{1}{\Delta_1} \int_0^1 \left[\psi'(t) \left(\tau_1 - \int_0^1 \phi(\tau)dH_1(\tau) \right) \right. \\
 &\quad \left. - \phi'(t) \left(\int_0^1 \psi(\tau)dH_1(\tau) \right) \right] \left(\int_0^1 g_1(\tau, s)dH_2(\tau) \right) p_1(s) ds, \quad t \in (0, 1).
 \end{aligned}$$

For the integral of the function h , by exchanging the order of integration, we obtain

$$\begin{aligned}
 \int_0^1 h(t) dt &= \frac{1}{\tau_1} \int_0^1 \left(\int_0^t (-\phi'(t))\psi(s)p_1(s) ds \right) dt \\
 &\quad + \frac{1}{\tau_1} \int_0^1 \left(\int_t^1 \psi'(t)\phi(s)p_1(s) ds \right) dt \\
 &= \frac{1}{\tau_1} \int_0^1 \left(\int_s^1 (-\phi'(t))\psi(s)p_1(s) dt \right) ds \\
 &\quad + \frac{1}{\tau_1} \int_0^1 \left(\int_0^s \psi'(t)\phi(s)p_1(s) dt \right) ds \\
 &= \frac{1}{\tau_1} \int_0^1 \psi(s)(\phi(s) - \phi(1))p_1(s) ds + \frac{1}{\tau_1} \int_0^1 \phi(s)(\psi(s) - \psi(0))p_1(s) ds \\
 &\leq \frac{1}{\tau_1} [\psi(1)(\phi(0) - \phi(1)) + \phi(0)(\psi(1) - \psi(0))] \int_0^1 p_1(s) ds \\
 &= \widetilde{M}_0 \int_0^1 p_1(s) ds < \infty,
 \end{aligned}$$

where $\widetilde{M}_0 = \frac{1}{\tau_1}[\psi(1)(\phi(0) - \phi(1)) + \phi(0)(\psi(1) - \psi(0))]$. For the integral of the function μ , we have

$$\begin{aligned}
 \int_0^1 \mu(t) dt &\leq \widetilde{M}_0 \int_0^1 p_1(s) ds + \frac{1}{\Delta_1} \left[\left(\int_0^1 \psi'(t) dt \right) \left(\int_0^1 \phi(\tau) dH_2(\tau) \right) \right. \\
 &\quad \left. - \left(\int_0^1 \phi'(t) dt \right) \left(\tau_1 - \int_0^1 \psi(\tau) dH_2(\tau) \right) \right] \\
 &\quad \times \left(\int_0^1 \left(\int_0^1 g_1(\tau, s) dH_1(\tau) \right) p_1(s) ds \right) \\
 &\quad + \frac{1}{\Delta_1} \left[\left(\int_0^1 \psi'(t) dt \right) \left(\tau_1 - \int_0^1 \phi(\tau) dH_1(\tau) \right) - \left(\int_0^1 \phi'(t) dt \right) \right. \\
 &\quad \left. \times \left(\int_0^1 \psi(\tau) dH_1(\tau) \right) \right] \left(\int_0^1 \left(\int_0^1 g_1(\tau, s) dH_2(\tau) \right) p_1(s) ds \right) \\
 &\leq \widetilde{M}_0 \int_0^1 p_1(s) ds + \frac{1}{\Delta_1} \left[(\psi(1) - \psi(0)) \left(\int_0^1 \phi(\tau) dH_2(\tau) \right) \right. \\
 &\quad \times \left(\int_0^1 dH_1(\tau) \right) + (\phi(0) - \phi(1)) \left(\tau_1 - \int_0^1 \psi(\tau) dH_2(\tau) \right) \\
 &\quad \times \left(\int_0^1 dH_1(\tau) \right) + (\psi(1) - \psi(0)) \left(\tau_1 - \int_0^1 \phi(\tau) dH_1(\tau) \right) \\
 &\quad \times \left(\int_0^1 dH_2(\tau) \right) + (\phi(0) - \phi(1)) \left(\int_0^1 \psi(\tau) dH_1(\tau) \right) \\
 &\quad \left. \times \left(\int_0^1 dH_2(\tau) \right) \right] \left(\int_0^1 g_1(s, s) p_1(s) ds \right) \\
 &\leq \widetilde{M}_0 \int_0^1 p_1(s) ds + \frac{1}{\tau_1 \Delta_1} \phi(0) \psi(1) \left[(\psi(1) - \psi(0))(H_1(1) - H_1(0)) \right. \\
 &\quad \times \left(\int_0^1 \phi(\tau) dH_2(\tau) \right) + (\phi(0) - \phi(1))(H_1(1) - H_1(0)) \\
 &\quad \times \left(\tau_1 - \int_0^1 \psi(\tau) dH_2(\tau) \right) + (\psi(1) - \psi(0))(H_2(1) - H_2(0)) \\
 &\quad \times \left(\tau_1 - \int_0^1 \phi(\tau) dH_1(\tau) \right) + (\phi(0) - \phi(1))(H_2(1) - H_2(0)) \\
 &\quad \left. \times \left(\int_0^1 \psi(\tau) dH_1(\tau) \right) \right] \int_0^1 p_1(s) ds < \infty.
 \end{aligned} \tag{3.4}$$

We deduce that $\mu \in L^1(0, 1)$. Thus for any given $t_1, t_2 \in [0, 1]$ with $t_1 \leq t_2$ and $u \in E$, by (3.3), we obtain

$$|(Du)(t_1) - (Du)(t_2)| = \left| \int_{t_1}^{t_2} (Du)'(t) dt \right| \leq M_3 \int_{t_1}^{t_2} \mu(t) dt. \tag{3.5}$$

From (3.4), (3.5) and the absolute continuity of the integral function, we obtain that $D(E)$ is equicontinuous. This conclusion, together with (3.2) and Ascoli-Arzelà theorem, yields that $D(E)$ is relatively compact. Therefore D is a compact operator.

We show now that the operator D is continuous. Suppose that $u_p, u \in E$ for $p \in \mathbb{N}$ and $\|u_p - u\| \rightarrow 0$, as $p \rightarrow \infty$. Then there exists $M_4 > 0$ such that $\|u_p\| \leq M_4$

and $\|u\| \leq M_4$. From the first part of this proof we know that $\{Du_p, p \in \mathbb{N}\}$ is relatively compact. We shall prove that $\|Du_p - Du\| \rightarrow 0$, as $p \rightarrow \infty$. If we suppose that this is not true, then there exists $\varepsilon_0 > 0$ and a subsequence $(u_{p_k})_k \subset (u_k)_k$ such that $\|Du_{p_k} - Du\| \geq \varepsilon_0, k = 1, 2, \dots$. Since $\{Du_{p_k}, k = 1, 2, \dots\}$ is relatively compact, there exists a subsequence of $(Du_{p_k})_k$ which converges in P to some $u^* \in P$. Without loss of generality, we assume that $(Du_{p_k})_k$ itself converges to u^* , that is, $\lim_{k \rightarrow \infty} \|Du_{p_k} - u^*\| = 0$. From the above relation, we deduce that $(Du_{p_k})(t) \rightarrow u^*(t)$, as $k \rightarrow \infty$ for all $t \in [0, 1]$. By (L5) and Lemma 2.4, we obtain

$$G_2(s, \tau)g(\tau, u_{p_k}(\tau)) \leq J_2(\tau)p_2(\tau)q_2(u_{p_k}(\tau)) \leq M_5J_2(\tau)p_2(\tau),$$

for all $s, \tau \in [0, 1]$, where $M_5 = \sup_{x \in [0, M_4]} q_2(x) < \infty$. Therefore we obtain

$$\begin{aligned} G_1(t, s)f\left(s, \int_0^1 G_2(s, \tau)g(\tau, u_{p_k}(\tau)) d\tau\right) \\ \leq J_1(s)p_1(s)q_1\left(\int_0^1 G_2(s, \tau)g(\tau, u_{p_k}(\tau)) d\tau\right) \leq M_6J_1(s)p_1(s), \end{aligned} \tag{3.6}$$

where $M_6 = \sup_{x \in [0, \beta_0 M_5]} q_1(x)$.

By (L5), (3.6) and the Lebesgue's Dominated Convergence Theorem, we obtain

$$u^*(t) = \lim_{k \rightarrow \infty} (Du_{p_k})(t) = (Du)(t), \quad \forall t \in [0, 1],$$

that is, $u^* = Du$. This relation contradicts the inequality $\|Du_{p_k} - u^*\| \geq \varepsilon_0, k = 1, 2, \dots$. Therefore, D is continuous in u , and in general on P . Lemma 3.1 is completely proved. \square

For $\sigma \in (0, 1/2)$ we define the cone

$$P_0 = \{u \in X, u(t) \geq 0, \forall t \in [0, 1], \inf_{t \in [\sigma, 1-\sigma]} u(t) \geq \nu \|u\|\} \subset P,$$

where $\nu = \min\{\nu_1, \nu_2\}$, and ν_1 and ν_2 are defined in Section 2 (Lemma 2.2). Under the assumptions (L1) – (L5), we have $D(P) \subset P_0$. Indeed, for $u \in P$, let $v = D(u)$. By Lemma 2.5, we have $\inf_{t \in [\sigma, 1-\sigma]} v(t) \geq \nu_1 \|v\| \geq \nu \|v\|$, that is $v \in P_0$.

Theorem 3.2. *Assume that (L1) – (L5) hold. If the functions f and g also satisfy the conditions*

(L6) *There exist $r_1, r_2 \in (0, \infty)$ with $r_1 r_2 \geq 1$ such that*

$$i) q_{10}^s = \limsup_{x \rightarrow 0^+} \frac{q_1(x)}{x^{r_1}} \in [0, \infty); \quad ii) q_{20}^s = \limsup_{x \rightarrow 0^+} \frac{q_2(x)}{x^{r_2}} = 0,$$

(L7) *There exist $l_1, l_2 \in (0, \infty)$ with $l_1 l_2 \geq 1$ and $\sigma \in (0, 1/2)$ such that*

$$i) f_\infty^i = \liminf_{x \rightarrow \infty} \inf_{t \in [\sigma, 1-\sigma]} \frac{f(t, x)}{x^{l_1}} \in (0, \infty]; \quad ii) g_\infty^i = \liminf_{x \rightarrow \infty} \inf_{t \in [\sigma, 1-\sigma]} \frac{g(t, x)}{x^{l_2}} = \infty,$$

then problem (S) – (BC) has at least one positive solution $(u(t), v(t)), t \in [0, 1]$.

Proof. We consider the cone P_0 with σ given in (L7). From (L6) i) and (L5), we deduce that there exists $C_1 > 0$ such that

$$q_1(x) \leq C_1 x^{r_1}, \quad \forall x \in [0, 1]. \tag{3.7}$$

From (L6) ii) and (L5), for $C_2 = \min \left\{ (1/(C_1\alpha_0\beta_0^{r_1}))^{1/r_1}, 1/\beta_0 \right\} > 0$ with α_0, β_0 defined in the proof of Lemma 3.1, we conclude that there exists $\delta_1 \in (0, 1)$ such that

$$q_2(x) \leq C_2x^{r_2}, \quad \forall x \in [0, \delta_1]. \tag{3.8}$$

From (3.8), (L5) and Lemma 2.4, for any $u \in \partial B_{\delta_1} \cap P_0$ and $s \in [0, 1]$, we obtain

$$\int_0^1 G_2(s, \tau)g(\tau, u(\tau)) d\tau \leq C_2 \int_0^1 J_2(\tau)p_2(\tau) d\tau \cdot \|u\|^{r_2} = C_2\beta_0\delta_1^{r_2} \leq \delta_1^{r_2} < 1. \tag{3.9}$$

By using (3.7)-(3.9) and (L5), for any $u \in \partial B_{\delta_1} \cap P_0$ and $t \in [0, 1]$, we deduce

$$\begin{aligned} (Du)(t) &\leq C_1 \int_0^1 G_1(t, s)p_1(s) \left(\int_0^1 G_2(s, \tau)g(\tau, u(\tau)) d\tau \right)^{r_1} ds \\ &\leq C_1 \int_0^1 G_1(t, s)p_1(s) \left(C_2 \int_0^1 G_2(s, \tau)p_2(\tau)(u(\tau))^{r_2} d\tau \right)^{r_1} ds \\ &\leq C_1 \left(\int_0^1 J_1(s)p_1(s) ds \right) \left(C_2 \int_0^1 J_2(\tau)p_2(\tau) d\tau \right)^{r_1} \|u\|^{r_1r_2} \leq \|u\|. \end{aligned}$$

Therefore

$$\|Du\| \leq \|u\|, \quad \forall u \in \partial B_{\delta_1} \cap P_0. \tag{3.10}$$

From (L7) i), we conclude that there exist $C_3 > 0$ and $x_1 > 0$ such that

$$f(t, x) \geq C_3x^{l_1}, \quad \forall x \geq x_1, \quad \forall t \in [\sigma, 1 - \sigma]. \tag{3.11}$$

We consider now $C_4 = \max \left\{ (\nu_2\nu^{l_2}\theta_2)^{-1}, (C_3\nu_1\nu_2^{l_1}\nu^{l_1l_2}\theta_1\theta_2^{l_1})^{-1/l_1} \right\} > 0$, where

$$\theta_1 = \int_{\sigma}^{1-\sigma} J_1(s)ds > 0 \text{ and } \theta_2 = \int_{\sigma}^{1-\sigma} J_2(s) ds > 0.$$

From (L7) ii), we deduce that there exists $x_2 \geq 1$ such that

$$g(t, x) \geq C_4x^{l_2}, \quad \forall x \geq x_2, \quad \forall t \in [\sigma, 1 - \sigma]. \tag{3.12}$$

We choose $R_0 = \max\{x_1, x_2\}$ and $R > \max \left\{ R_0/\nu, R_0^{1/l_2} \right\}$. Then for any $u \in \partial B_R \cap P_0$, we have $\inf_{t \in [\sigma, 1-\sigma]} u(t) \geq \nu\|u\| = \nu R > R_0$.

By using (3.11) and (3.12), for any $u \in \partial B_R \cap P_0$ and $s \in [\sigma, 1 - \sigma]$, we obtain

$$\begin{aligned} \int_0^1 G_2(s, \tau)g(\tau, u(\tau)) d\tau &\geq \nu_2C_4 \int_{\sigma}^{1-\sigma} J_2(\tau)(u(\tau))^{l_2} d\tau \\ &\geq \nu_2C_4\nu^{l_2} \int_{\sigma}^{1-\sigma} J_2(\tau) d\tau \cdot \|u\|^{l_2} \geq \|u\|^{l_2} = R^{l_2} > R_0. \end{aligned}$$

Then for any $u \in \partial B_R \cap P_0$ and $t \in [\sigma, 1 - \sigma]$, we have

$$\begin{aligned} (Du)(t) &\geq \int_{\sigma}^{1-\sigma} G_1(t, s) f \left(s, \int_0^1 G_2(s, \tau) g(\tau, u(\tau)) d\tau \right) ds \\ &\geq C_3 \int_{\sigma}^{1-\sigma} G_1(t, s) \left(\nu_2 \int_{\sigma}^{1-\sigma} J_2(\tau) C_4(u(\tau))^{l_2} d\tau \right)^{l_1} ds \\ &\geq C_3 C_4^{l_1} \nu_2^{l_1} \int_{\sigma}^{1-\sigma} G_1(t, s) \nu^{l_1 l_2} \|u\|^{l_1 l_2} \left(\int_{\sigma}^{1-\sigma} J_2(\tau) d\tau \right)^{l_1} ds \\ &\geq C_3 C_4^{l_1} \nu_2^{l_1} \nu_1 \nu^{l_1 l_2} \left(\int_{\sigma}^{1-\sigma} J_1(s) ds \right) \left(\int_{\sigma}^{1-\sigma} J_2(\tau) d\tau \right)^{l_1} \|u\|^{l_1 l_2} \geq \|u\|. \end{aligned}$$

Therefore we obtain

$$\|Du\| \geq \|u\|, \quad \forall u \in \partial B_R \cap P_0. \tag{3.13}$$

By (3.10), (3.13), Lemma 3.1 and Theorem 1.1 i), we conclude that D has a fixed point $u_1 \in (\bar{B}_R \setminus B_{\delta_1}) \cap P_0$, that is $\delta_1 \leq \|u_1\| \leq R$. Let

$$v_1(t) = \int_0^1 G_2(t, s) g(s, u_1(s)) ds.$$

Then $(u_1, v_1) \in P_0 \times P_0$ is a positive solution of $(S) - (BC)$. In addition $\|v_1\| > 0$. Indeed, if we suppose that $v_1(t) = 0$ for all $t \in [0, 1]$, then by using (L5) we have $f(s, v_1(s)) = f(s, 0) = 0$ for all $s \in [0, 1]$. This implies $u_1(t) = 0$ for all $t \in [0, 1]$, which contradicts $\|u_1\| > 0$. The proof of Theorem 3.2 is completed. \square

Theorem 3.3 *Assume that (L1) – (L5) hold. If the functions f and g also satisfy the conditions*

(L8) *There exist $\alpha_1, \alpha_2 \in (0, \infty)$ with $\alpha_1 \alpha_2 \leq 1$ such that*

$$i) \quad q_{1\infty}^s = \limsup_{x \rightarrow \infty} \frac{q_1(x)}{x^{\alpha_1}} \in [0, \infty); \quad ii) \quad q_{2\infty}^s = \limsup_{x \rightarrow \infty} \frac{q_2(x)}{x^{\alpha_2}} = 0,$$

(L9) *There exist $\beta_1, \beta_2 \in (0, \infty)$ with $\beta_1 \beta_2 \leq 1$ and $\sigma \in (0, 1/2)$ such that*

$$i) \quad f_0^i = \liminf_{x \rightarrow 0^+} \inf_{t \in [\sigma, 1-\sigma]} \frac{f(t, x)}{x^{\beta_1}} \in (0, \infty]; \quad ii) \quad g_0^i = \liminf_{x \rightarrow 0^+} \inf_{t \in [\sigma, 1-\sigma]} \frac{g(t, x)}{x^{\beta_2}} = \infty,$$

then problem (S) – (BC) has at least one positive solution $(u(t), v(t))$, $t \in [0, 1]$.

Proof. We consider the cone P_0 with σ given in (L9). By (L8) i) we deduce that there exist $C_5 > 0$ and $C_6 > 0$ such that

$$q_1(x) \leq C_5 x^{\alpha_1} + C_6, \quad \forall x \in [0, \infty). \tag{3.14}$$

From (L8) ii), for $\varepsilon_0 > 0$, $\varepsilon_0 < (2^{\alpha_1} C_5 \alpha_0 \beta_0^{\alpha_1})^{-1/\alpha_1}$, we conclude that there exists $C_7 > 0$ such that

$$q_2(x) \leq \varepsilon_0 x^{\alpha_2} + C_7, \quad \forall x \in [0, \infty). \tag{3.15}$$

By using (3.14), (3.15) and (L5), for any $u \in P_0$, we obtain

$$\begin{aligned}
 (Du)(t) &\leq \int_0^1 G_1(t,s)p_1(s)q_1 \left(\int_0^1 G_2(s,\tau)g(\tau,u(\tau)) d\tau \right) ds \\
 &\leq C_5 \int_0^1 G_1(t,s)p_1(s) \left(\int_0^1 G_2(s,\tau)g(\tau,u(\tau)) d\tau \right)^{\alpha_1} ds \\
 &\quad + C_6 \int_0^1 J_1(s)p_1(s) ds \\
 &\leq C_5 \int_0^1 J_1(s)p_1(s) ds \left(\int_0^1 J_2(\tau)p_2(\tau) d\tau \right)^{\alpha_1} (\varepsilon_0 \|u\|^{\alpha_2} + C_7)^{\alpha_1} + \alpha_0 C_6 \\
 &\leq C_5 2^{\alpha_1} \varepsilon_0^{\alpha_1} \alpha_0 \beta_0^{\alpha_1} \|u\|^{\alpha_1 \alpha_2} + C_5 2^{\alpha_1} \alpha_0 \beta_0^{\alpha_1} C_7^{\alpha_1} + \alpha_0 C_6, \quad \forall t \in [0, 1].
 \end{aligned}$$

By definition of ε_0 , we can choose sufficiently large $R_1 > 0$ such that

$$\|Du\| \leq \|u\|, \quad \forall u \in \partial B_{R_1} \cap P_0. \tag{3.16}$$

From (L9) i), we deduce that there exist positive constants $C_8 > 0$ and $x_3 > 0$ such that $f(t, x) \geq C_8 x^{\beta_1}$, for all $x \in [0, x_3]$ and $t \in [\sigma, 1 - \sigma]$. From (L9) ii), for $\varepsilon_1 = \left(C_8 \nu_1 \nu_2^{\beta_1} \nu^{\beta_1 \beta_2} \theta_1 \theta_2^{\beta_1} \right)^{-1/\beta_1} > 0$, we conclude that there exists $x_4 > 0$ such that $g(t, x) \geq \varepsilon_1 x^{\beta_2}$ for all $x \in [0, x_4]$ and $t \in [\sigma, 1 - \sigma]$.

We consider $x_5 = \min\{x_3, x_4\}$. So we obtain

$$f(t, x) \geq C_8 x^{\beta_1}, \quad g(t, x) \geq \varepsilon_1 x^{\beta_2}, \quad \forall (t, x) \in [\sigma, 1 - \sigma] \times [0, x_5]. \tag{3.17}$$

From assumption $q_2(0) = 0$ and the continuity of q_2 , we deduce that there exists sufficiently small $\varepsilon_2 \in (0, \min\{x_5, 1\})$ such that $q_2(x) \leq \beta_0^{-1} x_5$ for all $x \in [0, \varepsilon_2]$.

Therefore for any $u \in \partial B_{\varepsilon_2} \cap P_0$ and $s \in [0, 1]$, we have

$$\int_0^1 G_2(s,\tau)g(\tau,u(\tau)) d\tau \leq \beta_0^{-1} x_5 \int_0^1 J_2(\tau)p_2(\tau) d\tau = x_5. \tag{3.18}$$

By (3.17), (3.18), Lemma 2.4 and Lemma 2.5, for any $t \in [\sigma, 1 - \sigma]$, we obtain

$$\begin{aligned}
 (Du)(t) &\geq C_8 \int_{\sigma}^{1-\sigma} G_1(t,s) \left(\int_{\sigma}^{1-\sigma} G_2(s,\tau)g(\tau,u(\tau)) d\tau \right)^{\beta_1} ds \\
 &\geq C_8 \nu_1 \int_{\sigma}^{1-\sigma} J_1(s) \left[(\varepsilon_1 \nu_2)^{\beta_1} \left(\int_{\sigma}^{1-\sigma} J_2(\tau)(u(\tau))^{\beta_2} d\tau \right)^{\beta_1} \right] ds \\
 &\geq C_8 \nu_1 \nu_2^{\beta_1} \varepsilon_1^{\beta_1} \nu^{\beta_1 \beta_2} \theta_1 \theta_2^{\beta_1} \|u\|^{\beta_1 \beta_2} \geq \|u\|.
 \end{aligned}$$

Therefore

$$\|Du\| \geq \|u\|, \quad \forall u \in \partial B_{\varepsilon_2} \cap P_0. \tag{3.19}$$

By (3.16), (3.19), Lemma 3.1 and Theorem 1.1 ii), we deduce that D has at least one fixed point $u_2 \in (\bar{B}_{R_1} \setminus B_{\varepsilon_2}) \cap P_0$. Then our problem (S) – (BC) has at least one positive solution $(u_2, v_2) \in P_0 \times P_0$ where $v_2(t) = \int_0^1 G_2(t,s)g(s,u_2(s)) ds$. This completes the proof of Theorem 3.3. □

4. EXAMPLES

In this section, we shall present two examples which illustrate our main results.

Example 4.1. Let

$$f(t, x) = \frac{x^a}{t^{\gamma_1}(1-t)^{\delta_1}}, \quad g(t, x) = \frac{x^b}{t^{\gamma_2}(1-t)^{\delta_2}}, \quad \forall t \in (0, 1), \quad x \in [0, \infty),$$

with $a, b > 1$ and $\gamma_1, \delta_1, \gamma_2, \delta_2 \in (0, 1)$. Here $f(t, x) = p_1(t)q_1(x)$ and $g(t, x) = p_2(t)q_2(x)$, where

$$p_1(t) = \frac{1}{t^{\gamma_1}(1-t)^{\delta_1}}, \quad p_2(t) = \frac{1}{t^{\gamma_2}(1-t)^{\delta_2}}, \quad q_1(x) = x^a, \quad q_2(x) = x^b.$$

We have $0 < \int_0^1 p_1(s) ds < \infty, 0 < \int_0^1 p_2(s) ds < \infty$.

In (L6), for $r_1 < a, r_2 < b$ and $r_1 r_2 \geq 1$, we have

$$\limsup_{x \rightarrow 0^+} \frac{q_1(x)}{x^{r_1}} = \lim_{x \rightarrow 0^+} x^{a-r_1} = 0, \quad \limsup_{x \rightarrow 0^+} \frac{q_2(x)}{x^{r_2}} = \lim_{x \rightarrow 0^+} x^{b-r_2} = 0.$$

In (L7), for $l_1 < a, l_2 < b, l_1 l_2 \geq 1$ and $\sigma \in (0, \frac{1}{2})$, we have

$$\begin{aligned} \liminf_{x \rightarrow \infty} \inf_{t \in [\sigma, 1-\sigma]} \frac{f(t, x)}{x^{l_1}} &= \liminf_{x \rightarrow \infty} \inf_{t \in [\sigma, 1-\sigma]} \frac{x^{a-l_1}}{t^{\gamma_1}(1-t)^{\delta_1}} \\ &= \left(\max \left\{ \frac{\gamma_1^{\gamma_1} \delta_1^{\delta_1}}{(\gamma_1 + \delta_1)^{\gamma_1 + \delta_1}}, \sigma^{\gamma_1} (1-\sigma)^{\delta_1}, \sigma^{\delta_1} (1-\sigma)^{\gamma_1} \right\} \right)^{-1} \cdot \lim_{x \rightarrow \infty} x^{a-l_1} = \infty. \end{aligned}$$

In a similar manner, we have $\liminf_{x \rightarrow \infty} \inf_{t \in [\sigma, 1-\sigma]} \frac{g(t, x)}{x^{l_2}} = \infty$.

For example, if $a = 2, b = 3/2, r_1 = 1, r_2 = 4/3, l_1 = 3/2, l_2 = 1$, the above conditions are satisfied. Under the assumptions (L1) – (L4), by Theorem 3.2, we deduce that problem (S) – (BC) has at least one positive solution.

Example 4.2. Let

$$f(t, x) = \frac{x^a(2 + \cos x)}{t^{\gamma_1}}, \quad g(t, x) = \frac{x^b(1 + \sin x)}{(1-t)^{\delta_1}}, \quad \forall t \in (0, 1), \quad x \in [0, \infty),$$

with $a, b \in (0, 1)$ and $\gamma_1, \delta_1 \in (0, 1)$. Here $f(t, x) = p_1(t)q_1(x)$ and $g(t, x) = p_2(t)q_2(x)$, where

$$p_1(t) = \frac{1}{t^{\gamma_1}}, \quad p_2(t) = \frac{1}{(1-t)^{\delta_1}}, \quad q_1(x) = x^a(2 + \cos x), \quad q_2(x) = x^b(1 + \sin x).$$

We have $0 < \int_0^1 p_1(s) ds < \infty, 0 < \int_0^1 p_2(s) ds < \infty$.

In (L8), for $\alpha_1 = a, \alpha_2 > b$ and $\alpha_1 \alpha_2 \leq 1$, we have

$$\limsup_{x \rightarrow \infty} \frac{q_1(x)}{x^{\alpha_1}} = \limsup_{x \rightarrow \infty} \frac{x^a(2 + \cos x)}{x^{\alpha_1}} = 3, \quad \limsup_{x \rightarrow \infty} \frac{q_2(x)}{x^{\alpha_2}} = \limsup_{x \rightarrow \infty} \frac{x^b(1 + \sin x)}{x^{\alpha_2}} = 0.$$

In (L9), for $\beta_1 = a, \beta_2 > b, \beta_1\beta_2 \leq 1$ and $\sigma \in (0, \frac{1}{2})$, we have

$$\liminf_{x \rightarrow 0^+} \inf_{t \in [\sigma, 1-\sigma]} \frac{f(t, x)}{x^{\beta_1}} = \liminf_{x \rightarrow 0^+} \inf_{t \in [\sigma, 1-\sigma]} \frac{x^a(2 + \cos x)}{t^{\gamma_1} x^{\beta_1}} = \frac{3}{(1 - \sigma)^{\gamma_1}} > 0,$$

$$\liminf_{x \rightarrow 0^+} \inf_{t \in [\sigma, 1-\sigma]} \frac{g(t, x)}{x^{\beta_2}} = \liminf_{x \rightarrow 0^+} \inf_{t \in [\sigma, 1-\sigma]} \frac{x^b(1 + \sin x)}{(1 - t)^{\delta_1} x^{\beta_2}} = \frac{1}{(1 - \sigma)^{\delta_1}} \lim_{x \rightarrow 0^+} x^{b-\beta_2} = \infty.$$

For example, if $a = 1/3, b = 1/2, \alpha_1 = 1/3, \alpha_2 = 1, \beta_1 = 1/3, \beta_2 = 1$, the above conditions are satisfied. Under the assumptions (L1) – (L4), by Theorem 3.3, we deduce that problem (S) – (BC) has at least one positive solution.

Acknowledgement. The authors thank the referee for his/her valuable comments and suggestions. The work of R. Luca was supported by a grant of the Romanian National Authority for Scientific Research, CNCS-UEFISCDI, project number PN-II-ID-PCE-2011-3-0557.

REFERENCES

[1] B. Ahmad, A. Alsaedi, B.S. Alghamdi, *Analytic approximation of solutions of the forced Duffing equation with integral boundary conditions*, Nonlinear Anal., Real World Appl., **9**(2008), 1727-1740.

[2] F.M. Atici, G.Sh. Guseinov, *On Green's functions and positive solutions for boundary value problems on time scales*, J. Comput. Appl. Math., **141**(2002), 75-99.

[3] A. Boucherif, *Second-order boundary value problems with integral boundary conditions*, Nonlinear Anal., **70**(2009), 364-371.

[4] A. Boucherif, J. Henderson, *Positive solutions of second order boundary value problems with changing signs Caratheodory nonlinearities*, Electron. J. Qual. Theory Differ. Equ., **7**(2006), 1-14.

[5] N.P. Cac, A.M. Fink, J.A. Gatica, *Nonnegative solutions of quasilinear elliptic boundary value problems with nonnegative coefficients*, J. Math. Anal. Appl., **206**(1997), 1-9.

[6] J.R. Cannon, *The solution of the heat equation subject to the specification of energy*, Quart. Appl. Math., **22**(1964), 155-160.

[7] R. Yu. Chegis, *Numerical solution of the heat conduction problem with an integral condition*, Litov. Mat. Sb., **24**(1984), 209-215.

[8] Y. Cui, J. Sun, *On existence of positive solutions of coupled integral boundary value problems for a nonlinear singular superlinear differential system*, Electron. J. Qual. Theory Differ. Eq., **41**(2012), 1-13.

[9] D.G. de Figueiredo, P.L. Lions, R.D. Nussbaum, *A priori estimates and existence of positive solutions of semilinear elliptic equations*, J. Math. Pures Appl., **61**(1982), 41-63.

[10] C.S. Goodrich, *Nonlocal systems of BVPs with asymptotically superlinear boundary conditions*, Comment. Math. Univ. Carolin., **53**(2012), 79-97.

[11] D. Guo, V. Lakshmikantham, *Nonlinear Problems in Abstract Cones*, Academic Press NY 1988.

[12] D.J. Guo, V. Lakshmikantham, *Multiple solutions of two-point boundary value problems of ordinary differential equations in Banach spaces*, J. Math. Anal. Appl., **129**(1988), 211-222.

[13] X. Hao, L. Liu, Y. Wu, *Positive solutions for second order differential systems with nonlocal conditions*, Fixed Point Theory, **13**(2012), 507-516.

[14] J. Henderson, R. Luca, *Positive solutions for singular systems of multi-point boundary value problems*, Math. Methods Appl. Sci., **36**(2013), 814-828.

[15] J. Henderson, R. Luca, *Positive solutions for systems of second-order integral boundary value problems*, Electron. J. Qual. Theory Differ. Eq., **70**(2013), 1-21.

[16] J. Henderson, R. Luca, *Existence and multiplicity of positive solutions for a system of higher-order multi-point boundary value problems*, Adv. Dyn. Syst. Appl., **8**(2013), no. 2, 233-245.

[17] J. Henderson, R. Luca, *Positive solutions for singular systems of higher-order multi-point boundary value problems*, Math. Model. Anal., **18**(2013), no. 3, 309-324.

- [18] J. Henderson, R. Luca, *Positive solutions for systems of multi-point nonlinear boundary value problems*, Comm. Appl. Nonlinear Anal., **21**(2014), no. 3, 1-12.
- [19] J. Henderson, R. Luca, *Existence of positive solutions for a system of nonlinear second-order integral boundary value problems*, Discrete Contin. Dyn. Syst., Suppl. 2015, Dyn. Sys. Differ. Equ. Appl., AIMS Proceedings, 596-604.
- [20] J. Henderson, R. Luca, *Boundary Value Problems for Systems of Differential, Difference and Fractional Equations. Positive Solutions*, Elsevier, Amsterdam, 2016.
- [21] G. Infante, F.M. Minhos, P. Pietramala, *Non-negative solutions of systems of ODEs with coupled boundary conditions*, Commun. Nonlinear Sci. Numer. Simul., **17**(2012), 4952-4960.
- [22] G. Infante, P. Pietramala, *Existence and multiplicity of non-negative solutions for systems of perturbed Hammerstein integral equations*, Nonlinear Anal., **71**(2009), 1301-1310.
- [23] N.I. Ionkin, *Solution of a boundary-value problem in heat conduction with a nonclassical boundary condition*, Differ. Eq., **13**(1977), 204-211.
- [24] T. Jankowski, *Positive solutions to second-order differential equations with dependence on the first-order derivative and nonlocal boundary conditions*, Boundary Value Probl., **8**(2013), 1-20.
- [25] M. Jia, P. Wang, *Multiple positive solutions for integro-differential equations with integral boundary conditions and sign changing nonlinearities*, Electron. J. Differ. Eq., **31**(2012), 1-13.
- [26] D.D. Joseph, E.M. Sparrow, *Nonlinear diffusion induced by nonlinear sources*, Quart. Appl. Math., **28**(1970), 327-342.
- [27] P. Kang, Z. Wei, *Three positive solutions of singular nonlocal boundary value problems for systems of nonlinear second-order ordinary differential equations*, Nonlinear Anal., **70**(2009), 444-451.
- [28] G.L. Karakostas, P.Ch. Tsamatos, *Multiple positive solutions of some Fredholm integral equations arisen from nonlocal boundary-value problems*, Electron. J. Differ. Eq., **30**(2002), 1-17.
- [29] H.B. Keller, D.S. Cohen, *Some positive problems suggested by nonlinear heat generation*, J. Math. Mech., **16**(1967), 1361-1376.
- [30] K.Q. Lan, *Positive solutions of systems of Hammerstein integral equations*, Commun. Appl. Anal., **15**(2011), 521-528.
- [31] B. Liu, L. Liu, Y. Wu, *Positive solutions for singular systems of three-point boundary value problems*, Comput. Math. Appl., **53**(2007), 1429-1438.
- [32] R. Luca, A. Tudorache, *Existence of positive solutions to a system of higher-order semipositone integral boundary value problems*, Comm. Appl. Anal., **19**(2015), 589-604.
- [33] R. Ma, Y. An, *Global structure of positive solutions for nonlocal boundary value problems involving integral conditions*, Nonlinear Anal., **71**(2009), 4364-4376.
- [34] R. Ma, B. Thompson, *Positive solutions for nonlinear m -point eigenvalue problems*, J. Math. Anal. Appl., **297**(2004), 24-37.
- [35] A.A. Samarskii, *Some problems of the theory of differential equations*, Differ. Urav., **16**(1980), 1925-1935.
- [36] W. Song, W. Gao, *Positive solutions for a second-order system with integral boundary conditions*, Electron. J. Differ. Eq., **13**(2011), 1-9.
- [37] H. Su, Z. Wei, X. Zhang, J. Liu, *Positive solutions of n -order and m -order multi-point singular boundary value system*, Appl. Math. Comput., **188**(2007), 1234-1243.
- [38] J.R.L. Webb, G. Infante, *Positive solutions of nonlocal boundary value problems involving integral conditions*, Nonlinear Differ. Eq. Appl., **15**(2008), 45-67.
- [39] Z. Yang, *Positive solutions to a system of second-order nonlocal boundary value problems*, Nonlinear Anal., **62**(2005), 1251-1265.
- [40] Z. Yang, *Positive solutions of a second-order integral boundary value problem*, J. Math. Anal. Appl., **321**(2006), 751-765.
- [41] Z. Yang, D. O'Regan, *Positive solvability of systems of nonlinear Hammerstein integral equations*, J. Math. Anal. Appl., **311**(2005), 600-614.
- [42] Z. Yang, Z. Zhang, *Positive solutions for a system of nonlinear singular Hammerstein integral equations via nonnegative matrices and applications*, Positivity, **16**(2012), 783-800.

Received: October 8, 2015; Accepted: June 28, 2016.