

POSITIVE SOLUTIONS FOR A SYSTEM OF p -LAPLACIAN BOUNDARY VALUE PROBLEMS

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Abstract. In this paper, we investigate the existence of positive solutions for a system of fourth order p -Laplacian boundary value problems

$$\begin{cases} -((-x''')^{p-1})' = f(t, x, x', y, y'), t \in [0, 1], \\ -((-y''')^{p-1})' = g(t, x, x', y, y'), t \in [0, 1], \\ x(0) = x'(1) = x''(0) = x'''(1) = 0, \\ y(0) = y'(1) = y''(0) = y'''(1) = 0, \end{cases}$$

where $p > 1$, $f, g \in C([0, 1] \times \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}^+)$ ($\mathbb{R}^+ := [0, \infty)$). Under some new general conditions on f and g , we use the fixed point index to establish two existence theorems for the above system. The interesting point lies in the fact that the nonlinear term f, g can be allowed to depend on the first derivative of the unknown functions, and this derivative dependence in systems is seldom considered in the literature.

Key Words and Phrases: p -Laplacian equation; positive solution; fixed point index; derivative dependence.

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1. INTRODUCTION

The paper mainly concerns the existence of positive solutions for a system of fourth order p -Laplacian boundary value problems

$$\begin{cases} -((-x''')^{p-1})' = f(t, x, x', y, y'), t \in [0, 1], \\ -((-y''')^{p-1})' = g(t, x, x', y, y'), t \in [0, 1], \\ x(0) = x'(1) = x''(0) = x'''(1) = 0, \\ y(0) = y'(1) = y''(0) = y'''(1) = 0, \end{cases} \quad (1.1)$$

where $p > 1$, $f, g \in C([0, 1] \times \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}^+)$.

Systems for nonlinear boundary value problems arise in many applications in engineering, science, economy, and other fields and some results have been established in the literature; see [1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12] and the references therein.

In [1, 2], the authors use the coincidence degree theory of Mawhin to study the existence of solutions for the two coupled systems of fractional differential equations

$$\begin{cases} D_{0+}^{\gamma} \phi_p(D_{0+}^{\alpha} u(t)) = f(t, v(t)), \\ D_{0+}^{\gamma} \phi_p(D_{0+}^{\beta} v(t)) = g(t, u(t)), \\ D_{0+}^{\alpha} u(0) = D_{0+}^{\alpha} u(1) = D_{0+}^{\beta} v(0) = D_{0+}^{\beta} v(1) = 0, \end{cases}$$

and

$$\begin{cases} D^{\alpha} u(t) = f(t, u(t), v(t)), \quad u(0) = 0, \quad D^{\gamma} u(t)|_{t=1} = \sum_{i=1}^n a_i D^{\gamma} u(t)|_{t=\xi_i}, \\ D^{\beta} v(t) = g(t, u(t), v(t)), \quad v(0) = 0, \quad D^{\delta} v(t)|_{t=1} = \sum_{i=1}^m b_i D^{\delta} v(t)|_{t=\eta_i}. \end{cases}$$

In [3], the authors studied the existence of positive solutions of the singular fourth-order boundary value system with integral boundary conditions

$$\begin{cases} (\phi_{p_1}(u''(t)))'' = \lambda^{p_1-1} a_1(t) f_1(t, u(t), v(t)), \quad 0 < t < 1, \\ (\phi_{p_2}(v''(t)))'' = \mu^{p_2-1} a_2(t) f_2(t, u(t), v(t)), \quad 0 < t < 1, \\ u(0) = u(1) = \int_0^1 u(s) d\xi_1(s), \\ v(0) = v(1) = \int_0^1 v(s) d\xi_2(s), \\ \phi_{p_1}(u''(0)) = \phi_{p_1}(u''(1)) = \int_0^1 \phi_{p_1}(u''(s)) d\eta_1(s), \\ \phi_{p_2}(v''(0)) = \phi_{p_2}(v''(1)) = \int_0^1 \phi_{p_2}(v''(s)) d\eta_2(s). \end{cases}$$

In [4], the authors studied the existence of positive solutions for the coupled system of mixed higher-order nonlinear singular fractional differential equations with integral boundary conditions

$$\begin{cases} D_{0+}^{\alpha_1} u(t) + a_1(t) f_1(t, u(t), v(t)) = 0, \quad 0 < t < 1, \\ D_{0+}^{\alpha_2} v(t) + a_2(t) f_2(t, u(t), v(t)) = 0, \quad 0 < t < 1, \\ u^{(j)}(0) = v^{(k)}(0) = 0, \\ u(1) = \int_0^1 h_1(t) u(t) dt, \quad v(1) = \int_0^1 h_2(t) v(t) dt. \end{cases}$$

However we note that in most of these studies the nonlinear terms considered do not involve derivatives of the dependent variable. The papers [9, 10] tackle nonlinear terms that involve even order derivatives. In our paper, the nonlinear terms f, g in (1.1) depend on the first derivative of the unknown functions and our results extend and complement the rich literature on systems of boundary value problems.

2. PRELIMINARIES

Let $E := C[0, 1]$, $\|u\| := \max_{t \in [0, 1]} |u(t)|$, $P := \{u \in E : u(t) \geq 0, \forall t \in [0, 1]\}$. Then $(E, \|\cdot\|)$ is a real Banach space and P is a cone on E . Furthermore, the norm on $E \times E$ is defined by $\|(u, v)\| := \max\{\|u\|, \|v\|\}$, $(u, v) \in E \times E$, and $E \times E$ is a real Banach space and $P \times P$ is a cone on $E \times E$.

In what follows, we first convert the system (1.1) into equivalent integral equations. Let $u := -x''$, $v := -y''$. Then, together with the boundary conditions

$$x(0) = x'(1) = y(0) = y'(1) = 0,$$

we have

$$x(t) = \int_0^1 G_1(t, s)u(s)ds := (L_1u)(t), \quad y(t) = \int_0^1 G_1(t, s)v(s)ds := (L_1v)(t),$$

where

$$G_1(t, s) = \begin{cases} t, & 0 \leq t \leq s \leq 1, \\ s, & 0 \leq s \leq t \leq 1. \end{cases}$$

Let

$$G_2(t, s) = \begin{cases} 1, & 0 \leq t \leq s \leq 1, \\ 0, & 0 \leq s \leq t \leq 1. \end{cases}$$

Then

$$x'(t) = \int_0^1 G_2(t, s)u(s)ds := (L_2u)(t), \quad y'(t) = \int_0^1 G_2(t, s)v(s)ds := (L_2v)(t).$$

Consequently, we see that (1.1) is equivalent to

$$\begin{cases} -((u')^{p-1})' = f(t, (L_1u)(t), (L_2u)(t), (L_1v)(t), (L_2v)(t)), \\ -((v')^{p-1})' = g(t, (L_1u)(t), (L_2u)(t), (L_1v)(t), (L_2v)(t)), \\ u(0) = u'(1) = v(0) = v'(1) = 0. \end{cases}$$

Therefore, we obtain

$$\begin{cases} u(t) = \int_0^t \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds, \\ v(t) = \int_0^t \left(\int_s^1 g(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds. \end{cases}$$

Let

$$\begin{aligned} A_1(u, v)(t) &:= \int_0^t \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds, \\ A_2(u, v)(t) &:= \int_0^t \left(\int_s^1 g(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds, \\ A(u, v)(t) &= (A_1(u, v), A_2(u, v))(t). \end{aligned}$$

Note that if $f, g \in C([0, 1] \times \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}^+)$, then $A_i : P \times P \rightarrow P (i = 1, 2)$ and $A : P \times P \rightarrow P \times P$ are continuous and compact (completely continuous) operators, and the existence of positive solutions for (1.1) is equivalent to that of positive fixed points of A .

Remark 2.1. (i) $A_i (i = 1, 2)$ is nonnegative and increasing about $t \in [0, 1]$;

(ii) $\left(\int_s^1 f(\cdot) d\tau\right)^{\frac{1}{p-1}}$ and $\left(\int_s^1 g(\cdot) d\tau\right)^{\frac{1}{p-1}}$ are nonnegative and nonincreasing on $s \in [0, 1]$.

Lemma 2.2. (see [13, Lemma 2.1]) *Let $\kappa := 1 - 2/e$ and $\psi(t) := te^t, t \in [0, 1]$. Then $\psi(t)$ is nonnegative on $[0, 1]$ and*

$$\kappa\psi(s) \leq \int_0^1 G_1(t, s)\psi(t)dt \leq \psi(s). \tag{2.1}$$

Lemma 2.3. *Let $P_0 = \{u \in P : u(t) \geq t\|u\|, \forall t \in [0, 1]\}$. Then $A(P \times P) \subset P_0 \times P_0$. Proof.* Recall if h is nonnegative and nonincreasing on $[0, 1]$ then for any $t \in [0, 1]$, we have

$$\int_0^t h(s)ds \geq t \int_0^1 h(s)ds.$$

If $(u, v) \in P \times P$, then

$$\begin{aligned} \|A_1(u, v)\| &= A_1(u, v)(1) \\ &= \int_0^1 \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds. \end{aligned}$$

Also note that $\left(\int_s^1 f(\cdot) d\tau\right)^{\frac{1}{p-1}}$ is nonnegative and nonincreasing on $s \in [0, 1]$, and we find

$$\begin{aligned} A_1(u, v)(t) &= \int_0^t \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \\ &\geq t \int_0^1 \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \\ &= t\|A_1(u, v)\|. \end{aligned}$$

Similarly we obtain

$$A_2(u, v)(t) \geq t\|A_2(u, v)\|.$$

This completes the proof. □

Lemma 2.4. (see [14]) *Let $\Omega \subset E$ be a bounded open set and $A : \bar{\Omega} \cap P \rightarrow P$ is a continuous and compact (completely continuous) operator. If there exists $v_0 \in P \setminus \{0\}$ such that $v - Av \neq \lambda v_0$ for all $v \in \partial\Omega \cap P$ and $\lambda \geq 0$, then $i(A, \Omega \cap P, P) = 0$.*

Lemma 2.5. (see [14]) *Let $\Omega \subset E$ be a bounded open set with $0 \in \Omega$. Suppose $A : \bar{\Omega} \cap P \rightarrow P$ is a continuous and compact (completely continuous) operator. If $v \neq \lambda Av$ for all $v \in \partial\Omega \cap P$ and $0 \leq \lambda \leq 1$, then $i(A, \Omega \cap P, P) = 1$.*

Lemma 2.6. (Jensen's inequalities, see [13, Lemma 2.6]) *Let $\theta > 0$ and $\varphi \in C([0, 1], \mathbb{R}^+)$. Then*

$$\left(\int_0^1 \varphi(t)dt\right)^\theta \leq \int_0^1 (\varphi(t))^\theta dt, \quad \text{if } \theta \geq 1,$$

and

$$\left(\int_0^1 \varphi(t)dt\right)^\theta \geq \int_0^1 (\varphi(t))^\theta dt, \quad \text{if } 0 < \theta \leq 1.$$

3. MAIN RESULTS

For brevity, we denote by

$$\begin{aligned} w &= (w_1, w_2, w_3, w_4) \in \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+, \\ p_* &:= \min\{1, p - 1\}, \quad p^* := \max\{1, p - 1\}, \\ \mathcal{G}(t, s) &:= \frac{1}{3}[G_1(t, s) + 2G_2(t, s)] \in [0, 1]. \end{aligned}$$

We now list our hypotheses.

(H1) There exist $a_1, b_1, c_1, d_1 \geq 0$ and $l_1, l_2 > 0$ such that

$$\begin{aligned} f(t, w) &\geq a_1(w_1 + 2w_2)^{p-1} + b_1(w_3 + 2w_4)^{p-1} - l_1, \forall (w, t) \in \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+ \times [0, 1], \\ g(t, w) &\geq c_1(w_1 + 2w_2)^{p-1} + d_1(w_3 + 2w_4)^{p-1} - l_2, \forall (w, t) \in \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+ \times [0, 1], \end{aligned}$$

and

$$\mathcal{K}_{12} > 0, \mathcal{K}_{13} > 0, \mathcal{K}_1 := \mathcal{K}_{11}\mathcal{K}_{14} - \mathcal{K}_{12}\mathcal{K}_{13} > 0,$$

where

$$\begin{aligned} \mathcal{K}_{11} &:= 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} b_1^{\frac{p_*}{p-1}} \kappa, \quad \mathcal{K}_{12} := 1 - 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} a_1^{\frac{p_*}{p-1}} \kappa, \\ \mathcal{K}_{13} &:= 1 - 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} d_1^{\frac{p_*}{p-1}} \kappa, \quad \mathcal{K}_{14} := 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} c_1^{\frac{p_*}{p-1}} \kappa. \end{aligned}$$

(H2) There exist $a_2, b_2, c_2, d_2 \geq 0$ and $r > 0$ such that

$$\begin{aligned} f(t, w) &\leq a_2(w_1 + 2w_2)^{p-1} + b_2(w_3 + 2w_4)^{p-1}, \forall (w, t) \in [0, r] \times [0, r] \times [0, r] \times [0, r] \times [0, 1], \\ g(t, w) &\leq c_2(w_1 + 2w_2)^{p-1} + d_2(w_3 + 2w_4)^{p-1}, \forall (w, t) \in [0, r] \times [0, r] \times [0, r] \times [0, r] \times [0, 1], \end{aligned}$$

and

$$\mathcal{K}_{21} > 0, \mathcal{K}_{24} > 0, \mathcal{K}_2 := \mathcal{K}_{21}\mathcal{K}_{24} - \mathcal{K}_{22}\mathcal{K}_{23} > 0,$$

where

$$\begin{aligned} \mathcal{K}_{21} &:= 1 - 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} a_2^{\frac{p_*}{p-1}}, \quad \mathcal{K}_{22} := 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} b_2^{\frac{p_*}{p-1}}, \\ \mathcal{K}_{23} &:= 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} c_2^{\frac{p_*}{p-1}}, \quad \mathcal{K}_{24} := 1 - 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} d_2^{\frac{p_*}{p-1}}. \end{aligned}$$

(H3) There exist $a_3, b_3, c_3, d_3 \geq 0$ and $r > 0$ such that

$$\begin{aligned} f(t, w) &\geq a_3(w_1 + 2w_2)^{p-1} + b_3(w_3 + 2w_4)^{p-1}, \forall (w, t) \in [0, r] \times [0, r] \times [0, r] \times [0, r] \times [0, 1], \\ g(t, w) &\geq c_3(w_1 + 2w_2)^{p-1} + d_3(w_3 + 2w_4)^{p-1}, \forall (w, t) \in [0, r] \times [0, r] \times [0, r] \times [0, r] \times [0, 1], \end{aligned}$$

and

$$\mathcal{K}_{32} > 0, \mathcal{K}_{33} > 0, \mathcal{K}_3 := \mathcal{K}_{31}\mathcal{K}_{34} - \mathcal{K}_{32}\mathcal{K}_{33} > 0,$$

where

$$\begin{aligned} \mathcal{K}_{31} &:= 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} b_3^{\frac{p_*}{p-1}} \kappa, \quad \mathcal{K}_{32} := 1 - 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} a_3^{\frac{p_*}{p-1}} \kappa, \\ \mathcal{K}_{33} &:= 1 - 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} d_3^{\frac{p_*}{p-1}} \kappa, \quad \mathcal{K}_{34} := 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} c_3^{\frac{p_*}{p-1}} \kappa. \end{aligned}$$

(H4) There exist $a_4, b_4, c_4, d_4 \geq 0$ and $l_3, l_4 > 0$ such that

$$\begin{aligned} f(t, w) &\leq a_4(w_1 + 2w_2)^{p-1} + b_4(w_3 + 2w_4)^{p-1} + l_3, \forall (w, t) \in \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+ \times [0, 1], \\ g(t, w) &\leq c_4(w_1 + 2w_2)^{p-1} + d_4(w_3 + 2w_4)^{p-1} + l_4, \forall (w, t) \in \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+ \times [0, 1], \end{aligned}$$

and

$$\mathcal{K}_{41} > 0, \mathcal{K}_{44} > 0, \mathcal{K}_4 := \mathcal{K}_{41}\mathcal{K}_{44} - \mathcal{K}_{42}\mathcal{K}_{43} > 0,$$

where

$$\begin{aligned}\mathcal{K}_{41} &:= 1 - 4^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} a_4^{\frac{p^*}{p-1}}, \quad \mathcal{K}_{42} := 4^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} b_4^{\frac{p^*}{p-1}}, \\ \mathcal{K}_{43} &:= 4^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} c_4^{\frac{p^*}{p-1}}, \quad \mathcal{K}_{44} := 1 - 4^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} d_4^{\frac{p^*}{p-1}}.\end{aligned}$$

We let $B_\rho := \{u \in E : \|u\| < \rho\}$ for $\rho > 0$ in the sequel.

Theorem 3.1. *Suppose that (H1) and (H2) are satisfied. Then (1.1) has at least one positive solution.*

Proof. Let

$$\mathcal{M}_1 := \{(u, v) \in P \times P : (u, v) = A(u, v) + \lambda(\varphi, \varphi) \text{ for some } \lambda \geq 0\},$$

where $\varphi(t) \in P_0$ is a fixed element. Clearly, Lemma 2.3 implies $u, v \in P_0$. Next we claim \mathcal{M}_1 is bounded. Indeed, $(u, v) \in \mathcal{M}_1$ implies $u = A_1(u, v) + \lambda\varphi$, $v = A_2(u, v) + \lambda\varphi$ and thus $u(t) \geq A_1(u, v)(t)$, $v(t) \geq A_2(u, v)(t)$, $\forall t \in [0, 1]$. By definition we obtain

$$u(t) \geq \int_0^t \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds, \forall (u, v) \in \mathcal{M}_1.$$

Note that $p_*, \frac{p_*}{p-1} \in [0, 1]$. Now, by Jensen's inequality and (H1), we find

$$\begin{aligned}u^{p_*}(t) &\geq \left[\int_0^t \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \right]^{p_*} \\ &\geq \int_0^t \int_s^1 f^{\frac{p_*}{p-1}}(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau ds \\ &= \int_0^1 G_1(t, s) f^{\frac{p_*}{p-1}}(s, (L_1u)(s), (L_2u)(s), (L_1v)(s), (L_2v)(s)) ds \\ &\geq \int_0^1 G_1(t, s) [a_1((L_1u)(s) + 2(L_2u)(s))^{p-1} + b_1((L_1v)(s) + 2(L_2v)(s))^{p-1} - l_1]^{\frac{p_*}{p-1}} ds \\ &= \int_0^1 G_1(t, s) \left[a_1 \left(\int_0^1 [G_1(s, \tau) + 2G_2(s, \tau)] u(\tau) d\tau \right)^{p-1} \right. \\ &\quad \left. + b_1 \left(\int_0^1 [G_1(s, \tau) + 2G_2(s, \tau)] v(\tau) d\tau \right)^{p-1} - l_1 \right]^{\frac{p_*}{p-1}} ds \\ &\geq 2^{\frac{p_*-p+1}{p-1}} 3^{p_*} \int_0^1 G_1(t, s) \left[a_1^{\frac{p_*}{p-1}} \left(\int_0^1 \mathcal{G}(s, \tau) u(\tau) d\tau \right)^{p_*} + b_1^{\frac{p_*}{p-1}} \left(\int_0^1 \mathcal{G}(s, \tau) v(\tau) d\tau \right)^{p_*} \right] ds \\ &\quad - \frac{l_1^{\frac{p_*}{p-1}}}{2} \\ &\geq 2^{\frac{p_*-p+1}{p-1}} 3^{p_*} \int_0^1 G_1(t, s) \left[a_1^{\frac{p_*}{p-1}} \int_0^1 \mathcal{G}(s, \tau) u^{p_*}(\tau) d\tau + b_1^{\frac{p_*}{p-1}} \int_0^1 \mathcal{G}(s, \tau) v^{p_*}(\tau) d\tau \right] ds \\ &\quad - \frac{l_1^{\frac{p_*}{p-1}}}{2}\end{aligned}$$

$$\begin{aligned}
 &= 2^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \int_0^1 G_1(t, s) \int_0^1 [G_1(s, \tau) + 2G_2(s, \tau)] \left[a_1^{\frac{p^*}{p-1}} u^{p^*}(\tau) + b_1^{\frac{p^*}{p-1}} v^{p^*}(\tau) \right] d\tau ds \\
 &\qquad\qquad\qquad - \frac{l_1^{\frac{p^*}{p-1}}}{2}. \tag{3.1}
 \end{aligned}$$

Let

$$z_1(\tau) := a_1^{\frac{p^*}{p-1}} u^{p^*}(\tau) + b_1^{\frac{p^*}{p-1}} v^{p^*}(\tau).$$

Then multiplying both sides of (3.1) by $\psi(t)$, note (2.1), and we obtain

$$\begin{aligned}
 &\int_0^1 u^{p^*}(t)\psi(t)dt \\
 &\geq 2^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \kappa \int_0^1 \psi(s) \left[\int_0^1 [G_1(s, \tau) + 2G_2(s, \tau)] z_1(\tau) d\tau \right] ds - \frac{l_1^{\frac{p^*}{p-1}}}{2} \\
 &= 2^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \kappa \int_0^1 \int_0^s se^s \tau z_1(\tau) d\tau ds + 2^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \kappa \int_0^1 \int_s^1 se^s(s+2) z_1(\tau) d\tau ds \\
 &\qquad\qquad\qquad - \frac{l_1^{\frac{p^*}{p-1}}}{2} \\
 &= 2^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \kappa \int_0^1 \int_\tau^1 se^s \tau z_1(\tau) ds d\tau + 2^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \kappa \int_0^1 \int_0^\tau se^s(s+2) z_1(\tau) ds d\tau \\
 &\qquad\qquad\qquad - \frac{l_1^{\frac{p^*}{p-1}}}{2} \\
 &= 2^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \kappa \int_0^1 \left[a_1^{\frac{p^*}{p-1}} u^{p^*}(\tau) + b_1^{\frac{p^*}{p-1}} v^{p^*}(\tau) \right] \psi(\tau) d\tau - \frac{l_1^{\frac{p^*}{p-1}}}{2}.
 \end{aligned}$$

Similarly,

$$\int_0^1 v^{p^*}(t)\psi(t)dt \geq 2^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \kappa \int_0^1 \left[c_1^{\frac{p^*}{p-1}} u^{p^*}(\tau) + d_1^{\frac{p^*}{p-1}} v^{p^*}(\tau) \right] \psi(\tau) d\tau - \frac{l_2^{\frac{p^*}{p-1}}}{2}.$$

Hence,

$$\begin{bmatrix} \mathcal{K}_{11} & -\mathcal{K}_{12} \\ -\mathcal{K}_{13} & \mathcal{K}_{14} \end{bmatrix} \begin{bmatrix} \int_0^1 v^{p^*}(t)\psi(t)dt \\ \int_0^1 u^{p^*}(t)\psi(t)dt \end{bmatrix} \leq \begin{bmatrix} \frac{l_1^{\frac{p^*}{p-1}}}{2} \\ \frac{l_2^{\frac{p^*}{p-1}}}{2} \end{bmatrix}.$$

Also we have

$$\begin{bmatrix} \int_0^1 v^{p^*}(t)\psi(t)dt \\ \int_0^1 u^{p^*}(t)\psi(t)dt \end{bmatrix} \leq \frac{1}{\mathcal{K}_1} \begin{bmatrix} \mathcal{K}_{14} & \mathcal{K}_{12} \\ \mathcal{K}_{13} & \mathcal{K}_{11} \end{bmatrix} \begin{bmatrix} \frac{l_1^{\frac{p^*}{p-1}}}{2} \\ \frac{l_2^{\frac{p^*}{p-1}}}{2} \end{bmatrix}.$$

This implies there exist $N_1, N_2 > 0$ such that

$$\int_0^1 u^{p^*}(t)\psi(t)dt \leq N_1, \quad \int_0^1 v^{p^*}(t)\psi(t)dt \leq N_2.$$

Recall that $u, v \in P_0$, and then

$$\int_0^1 u^{p^*}(t)\psi(t)dt \geq \int_0^1 \|u\|^{p^*} t^{p^*} \psi(t)dt := \delta_1 \|u\|^{p^*},$$

where $\delta_1 = \int_0^1 t^{p^*} \psi(t)dt > 0$. Consequently,

$$\|u\| \leq \sqrt[p^*]{\delta_1^{-1}N_1}, \|v\| \leq \sqrt[p^*]{\delta_1^{-1}N_2} \tag{3.2}$$

for all $(u, v) \in \mathcal{M}_1$, which implies the boundedness of \mathcal{M}_1 , as claimed.

Taking $R > \sup\{\|(u, v)\| : (u, v) \in \mathcal{M}_1\}$ and $R > r$ (r is defined in (H2)), we have

$$(u, v) \neq A(u, v) + \lambda(\varphi, \varphi), \forall v \in \partial B_R \cap (P \times P), \lambda \geq 0.$$

Now by virtue of Lemma 2.4, we obtain

$$i(A, B_R \cap (P \times P), P \times P) = 0. \tag{3.3}$$

Let

$$\mathcal{M}_2 := \{(u, v) \in \overline{B}_r \cap (P \times P) : (u, v) = \lambda A(u, v) \text{ for some } \lambda \in [0, 1]\}.$$

We shall prove $\mathcal{M}_2 = \{0\}$. Indeed, if $(u, v) \in \mathcal{M}_2$, we have $u = \lambda A_1(u, v)$, $v = \lambda A_2(u, v)$ and thus $u(t) \leq A_1(u, v)(t)$, $v(t) \leq A_2(u, v)(t)$, $\forall t \in [0, 1]$. Hence

$$u(t) \leq \int_0^t \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds, \forall (u, v) \in \mathcal{M}_2.$$

Note that $p^*, \frac{p^*}{p-1} \geq 1$. Now by (H2) and Jensen's inequality, we obtain

$$\begin{aligned} & u^{p^*}(t) \\ & \leq \left[\int_0^t \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \right]^{p^*} \\ & \leq \int_0^t \int_s^1 f^{\frac{p^*}{p-1}}(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau ds \\ & = \int_0^1 G_1(t, s) f^{\frac{p^*}{p-1}}(s, (L_1u)(s), (L_2u)(s), (L_1v)(s), (L_2v)(s)) ds \\ & \leq \int_0^1 G_1(t, s) [a_2((L_1u)(s) + 2(L_2u)(s))^{p-1} + b_2((L_1v)(s) + 2(L_2v)(s))^{p-1}]^{\frac{p^*}{p-1}} ds \\ & \leq 2^{\frac{p^*-p+1}{p-1}} \int_0^1 G_1(t, s) [a_2^{\frac{p^*}{p-1}} ((L_1u)(s) + 2(L_2u)(s))^{p^*} + b_2^{\frac{p^*}{p-1}} ((L_1v)(s) + 2(L_2v)(s))^{p^*}] ds \\ & \leq 2^{\frac{p^*-p+1}{p-1}} 3^{p^*} \int_0^1 G_1(t, s) \left[a_2^{\frac{p^*}{p-1}} \left(\int_0^1 \mathcal{G}(s, \tau) u(\tau) d\tau \right)^{p^*} + b_2^{\frac{p^*}{p-1}} \left(\int_0^1 \mathcal{G}(s, \tau) v(\tau) d\tau \right)^{p^*} \right] ds \\ & \leq 2^{\frac{p^*-p+1}{p-1}} 3^{p^*} \int_0^1 G_1(t, s) \left[a_2^{\frac{p^*}{p-1}} \int_0^1 \mathcal{G}(s, \tau) u^{p^*}(\tau) d\tau + b_2^{\frac{p^*}{p-1}} \int_0^1 \mathcal{G}(s, \tau) v^{p^*}(\tau) d\tau \right] ds \\ & = 2^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \int_0^1 G_1(t, s) \left[\int_0^1 [G_1(s, \tau) + 2G_2(s, \tau)] \left[a_2^{\frac{p^*}{p-1}} u^{p^*}(\tau) + b_2^{\frac{p^*}{p-1}} v^{p^*}(\tau) \right] d\tau \right] ds. \end{aligned}$$

Multiplying both sides of the above by $\psi(t)$ and integrating over $[0, 1]$, note (2.1) we get

$$\begin{aligned} & \int_0^1 u^{p^*}(t)\psi(t)dt \\ & \leq 2^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \int_0^1 \psi(s) \int_0^1 [G_1(s, \tau) + 2G_2(s, \tau)] \left[a_2^{\frac{p^*}{p-1}} u^{p^*}(\tau) + b_2^{\frac{p^*}{p-1}} v^{p^*}(\tau) \right] d\tau ds \\ & = 2^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \int_0^1 \left[a_2^{\frac{p^*}{p-1}} u^{p^*}(t) + b_2^{\frac{p^*}{p-1}} v^{p^*}(t) \right] \psi(t)dt. \end{aligned}$$

Similarly,

$$\int_0^1 v^{p^*}(t)\psi(t)dt \leq 2^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \int_0^1 \left[c_2^{\frac{p^*}{p-1}} u^{p^*}(t) + d_2^{\frac{p^*}{p-1}} v^{p^*}(t) \right] \psi(t)dt.$$

Hence,

$$\begin{bmatrix} \mathcal{K}_{21} & -\mathcal{K}_{22} \\ -\mathcal{K}_{23} & \mathcal{K}_{24} \end{bmatrix} \begin{bmatrix} \int_0^1 u^{p^*}(t)\psi(t)dt \\ \int_0^1 v^{p^*}(t)\psi(t)dt \end{bmatrix} \leq \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

Consequently,

$$\begin{bmatrix} \int_0^1 u^{p^*}(t)\psi(t)dt \\ \int_0^1 v^{p^*}(t)\psi(t)dt \end{bmatrix} \leq \frac{1}{\mathcal{K}_2} \begin{bmatrix} \mathcal{K}_{24} & \mathcal{K}_{22} \\ \mathcal{K}_{23} & \mathcal{K}_{21} \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

Therefore,

$$\int_0^1 u^{p^*}(t)\psi(t)dt = 0, \quad \int_0^1 v^{p^*}(t)\psi(t)dt = 0,$$

whence $u(t), v(t) \equiv 0, \forall (u, v) \in \mathcal{M}_2$. As a result, $\mathcal{M}_2 = \{0\}$, as claimed.

Consequently,

$$(u, v) \neq \lambda A(u, v), \forall (u, v) \in \partial B_r \cap (P \times P), \lambda \in [0, 1].$$

Now Lemma 2.5 yields

$$i(A, B_r \cap (P \times P), P \times P) = 1. \tag{3.4}$$

Combining this with (3.3) gives

$$i(A, (B_R \setminus \overline{B}_r) \cap (P \times P), P \times P) = 0 - 1 = -1.$$

Hence the operator A has at least one fixed point on $(B_R \setminus \overline{B}_r) \cap (P \times P)$ and therefore (1.1) has at least one positive solution. This completes the proof. \square

Theorem 3.2. *Suppose that (H3) and (H4) are satisfied. Then (1.1) has at least one positive solution.*

Proof. Let

$$\mathcal{M}_3 := \{(u, v) \in \overline{B}_r \cap (P \times P) : (u, v) = A(u, v) + \lambda(\varphi, \varphi) \text{ for some } \lambda \geq 0\},$$

where $\varphi \in P$ is a given element. Next we claim $\mathcal{M}_3 \subset \{0\}$. Indeed, if $(u, v) \in \mathcal{M}_3$, then we have $u \geq A_1(u, v), v \geq A_2(u, v)$ by definition. Consequently,

$$u(t) \geq \int_0^t \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds, \forall (u, v) \in \mathcal{M}_3.$$

Note that $p_*, \frac{p_*}{p-1} \in [0, 1]$. Now by (H3) and Jensen's inequality, we obtain

$$\begin{aligned} &u^{p_*}(t) \\ &\geq \left[\int_0^t \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \right]^{p_*} \\ &\geq \int_0^1 G_1(t, s) [a_3((L_1u)(s) + 2(L_2u)(s))^{p-1} + b_3((L_1v)(s) + 2(L_2v)(s))^{p-1}]^{\frac{p_*}{p-1}} ds \\ &\geq 2^{\frac{p_*-p+1}{p-1}} 3^{p_*} \int_0^1 G_1(t, s) \left[a_3^{\frac{p_*}{p-1}} \int_0^1 \mathcal{G}(s, \tau) u^{p_*}(\tau) d\tau + b_3^{\frac{p_*}{p-1}} \int_0^1 \mathcal{G}(s, \tau) v^{p_*}(\tau) d\tau \right] ds \\ &= 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} \int_0^1 G_1(t, s) \int_0^1 [G_1(s, \tau) + 2G_2(s, \tau)] \left[a_3^{\frac{p_*}{p-1}} u^{p_*}(\tau) + b_3^{\frac{p_*}{p-1}} v^{p_*}(\tau) \right] d\tau ds. \end{aligned}$$

We multiply both sides of the above by $\psi(t)$ and integrate over $[0, 1]$, and use (2.1) to obtain

$$\begin{aligned} &\int_0^1 u^{p_*}(t) \psi(t) dt \\ &\geq 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} \kappa \int_0^1 \psi(s) \int_0^1 [G_1(s, \tau) + 2G_2(s, \tau)] \left[a_3^{\frac{p_*}{p-1}} u^{p_*}(\tau) + b_3^{\frac{p_*}{p-1}} v^{p_*}(\tau) \right] d\tau ds \\ &= 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} \kappa \int_0^1 \psi(t) \left[a_3^{\frac{p_*}{p-1}} u^{p_*}(t) + b_3^{\frac{p_*}{p-1}} v^{p_*}(t) \right] dt. \end{aligned}$$

Similarly,

$$\int_0^1 v^{p_*}(t) \psi(t) dt \geq 2^{\frac{p_*-p+1}{p-1}} 3^{p_*-1} \kappa \int_0^1 \psi(t) \left[c_3^{\frac{p_*}{p-1}} u^{p_*}(t) + d_3^{\frac{p_*}{p-1}} v^{p_*}(t) \right] dt.$$

Consequently,

$$\begin{bmatrix} \mathcal{K}_{31} & -\mathcal{K}_{32} \\ -\mathcal{K}_{33} & \mathcal{K}_{34} \end{bmatrix} \begin{bmatrix} \int_0^1 v^{p_*}(t) \psi(t) dt \\ \int_0^1 u^{p_*}(t) \psi(t) dt \end{bmatrix} \leq \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

Also we have

$$\begin{bmatrix} \int_0^1 v^{p_*}(t) \psi(t) dt \\ \int_0^1 u^{p_*}(t) \psi(t) dt \end{bmatrix} \leq \frac{1}{\mathcal{K}_3} \begin{bmatrix} \mathcal{K}_{34} & \mathcal{K}_{32} \\ \mathcal{K}_{33} & \mathcal{K}_{31} \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

Therefore,

$$\int_0^1 u^{p^*}(t)\psi(t)dt = 0, \quad \int_0^1 v^{p^*}(t)\psi(t)dt = 0,$$

whence $u(t), v(t) \equiv 0, \forall (u, v) \in \mathcal{M}_3$. Therefore, we claim $\mathcal{M}_3 \subset \{0\}$.

As a result, we have

$$(u, v) - A(u, v) \neq \lambda(\varphi, \varphi), \forall (u, v) \in \partial B_r \cap (P \times P), \lambda \geq 0.$$

Now Lemma 2.4 gives

$$i(A, B_r \cap (P \times P), P \times P) = 0. \tag{3.5}$$

Let

$$\mathcal{M}_4 := \{(u, v) \in P \times P : (u, v) = \lambda A(u, v) \text{ for some } \lambda \in [0, 1]\}.$$

It follows from Lemma 2.3 that $u, v \in P_0$. Next we assert \mathcal{M}_4 is bounded. Indeed, if $(u, v) \in \mathcal{M}_4$, then

$$u \leq A_1(u, v), \quad v \leq A_2(u, v).$$

Hence

$$u(t) \leq \int_0^t \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds, \forall (u, v) \in \mathcal{M}_4. \tag{3.6}$$

Note that $p^*, \frac{p^*}{p-1} \geq 1$. Now by (H4) and Jensen's inequality, we obtain

$$\begin{aligned} & u^{p^*}(t) \\ & \leq \left[\int_0^t \left(\int_s^1 f(\tau, (L_1u)(\tau), (L_2u)(\tau), (L_1v)(\tau), (L_2v)(\tau)) d\tau \right)^{\frac{1}{p-1}} ds \right]^{p^*} \\ & \leq \int_0^1 G_1(t, s) \left[a_4 ((L_1u)(s) + 2(L_2u)(s))^{p-1} + b_4 ((L_1v)(s) + 2(L_2v)(s))^{p-1} + l_3 \right]^{\frac{p^*}{p-1}} ds \\ & \leq 4^{\frac{p^*-p+1}{p-1}} 3^{p^*} \int_0^1 G_1(t, s) \left[a_4^{\frac{p^*}{p-1}} \int_0^1 \mathcal{G}(s, \tau) u^{p^*}(\tau) d\tau + b_4^{\frac{p^*}{p-1}} \int_0^1 \mathcal{G}(s, \tau) v^{p^*}(\tau) d\tau \right] ds \\ & \quad + 2^{\frac{p^*-2p+2}{p-1}} l_3^{\frac{p^*}{p-1}} \\ & = 4^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \int_0^1 G_1(t, s) \int_0^1 [G_1(s, \tau) + 2G_2(s, \tau)] \left[a_4^{\frac{p^*}{p-1}} u^{p^*}(\tau) + b_4^{\frac{p^*}{p-1}} v^{p^*}(\tau) \right] d\tau ds \\ & \quad + 2^{\frac{p^*-2p+2}{p-1}} l_3^{\frac{p^*}{p-1}}. \end{aligned} \tag{3.7}$$

Multiplying both sides of (3.7) by $\psi(t)$ and integrating over $[0, 1]$, and (2.1) enables us to obtain

$$\begin{aligned} & \int_0^1 u^{p^*}(t)\psi(t)dt \\ & \leq 4^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \int_0^1 \psi(s) \left[\int_0^1 [G_1(s, \tau) + 2G_2(s, \tau)] \left[a_4^{\frac{p^*}{p-1}} u^{p^*}(\tau) + b_4^{\frac{p^*}{p-1}} v^{p^*}(\tau) \right] d\tau \right] ds \\ & \quad + 2^{\frac{p^*-2p+2}{p-1}} l_3^{\frac{p^*}{p-1}} \\ & = 4^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \int_0^1 \left[a_4^{\frac{p^*}{p-1}} u^{p^*}(t) + b_4^{\frac{p^*}{p-1}} v^{p^*}(t) \right] \psi(t)dt + 2^{\frac{p^*-2p+2}{p-1}} l_3^{\frac{p^*}{p-1}}. \end{aligned}$$

Similarly,

$$\int_0^1 v^{p^*}(t)\psi(t)dt \leq 4^{\frac{p^*-p+1}{p-1}} 3^{p^*-1} \int_0^1 \left[c_4^{\frac{p^*}{p-1}} u^{p^*}(t) + d_4^{\frac{p^*}{p-1}} v^{p^*}(t) \right] \psi(t)dt + 2^{\frac{p^*-2p+2}{p-1}} l_4^{\frac{p^*}{p-1}}.$$

Consequently,

$$\begin{bmatrix} \mathcal{K}_{41} & -\mathcal{K}_{42} \\ -\mathcal{K}_{43} & \mathcal{K}_{44} \end{bmatrix} \begin{bmatrix} \int_0^1 u^{p^*}(t)\psi(t)dt \\ \int_0^1 v^{p^*}(t)\psi(t)dt \end{bmatrix} \leq \begin{bmatrix} 2^{\frac{p^*-2p+2}{p-1}} l_3^{\frac{p^*}{p-1}} \\ 2^{\frac{p^*-2p+2}{p-1}} l_4^{\frac{p^*}{p-1}} \end{bmatrix}.$$

Also we have

$$\begin{bmatrix} \int_0^1 u^{p^*}(t)\psi(t)dt \\ \int_0^1 v^{p^*}(t)\psi(t)dt \end{bmatrix} \leq \frac{1}{\mathcal{K}_4} \begin{bmatrix} \mathcal{K}_{44} & \mathcal{K}_{42} \\ \mathcal{K}_{43} & \mathcal{K}_{41} \end{bmatrix} \begin{bmatrix} 2^{\frac{p^*-2p+2}{p-1}} l_3^{\frac{p^*}{p-1}} \\ 2^{\frac{p^*-2p+2}{p-1}} l_4^{\frac{p^*}{p-1}} \end{bmatrix}.$$

This implies there exist $N_3, N_4 > 0$ such that

$$\int_0^1 u^{p^*}(t)\psi(t)dt \leq N_3, \quad \int_0^1 v^{p^*}(t)\psi(t)dt \leq N_4.$$

Recall that $u, v \in P_0$, and we see

$$N_3 \geq \int_0^1 u^{p^*}(t)\psi(t)dt \geq \int_0^1 (t\|u\|)^{p^*} \psi(t)dt := \delta_2 \|u\|^{p^*},$$

where $\delta_2 = \int_0^1 t^{p^*} \psi(t)dt$. Therefore,

$$\|u\| \leq \sqrt[p^*]{\delta_2^{-1} N_3}, \|v\| \leq \sqrt[p^*]{\delta_2^{-1} N_4}, \forall (u, v) \in \mathcal{M}_4.$$

Now the boundedness of \mathcal{M}_4 , as asserted. Taking $R > \sup\{\|(u, v)\| : (u, v) \in \mathcal{M}_4\}$ and $R > r$ so we have

$$(u, v) \neq \lambda A(u, v), \forall (u, v) \in \partial B_R \cap (P \times P), \lambda \in [0, 1].$$

Now Lemma 2.5 yields

$$i(A, B_R \cap (P \times P), P \times P) = 1. \tag{3.8}$$

Combining this with (3.5) gives

$$i(A, (B_R \setminus \overline{B}_r) \cap (P \times P), P \times P) = 1 - 0 = 1.$$

Hence the operator A has at least one fixed point on $(B_R \setminus \overline{B}_r) \cap (P \times P)$ and therefore (1.1) has at least one positive solution. This completes the proof. \square

Remark 3.3. Using the inverse-positive matrix idea in this paper one can easily generalize to n -equations.

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