# Lower and Upper Solution Method for Singular System

by

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Dedicated

To My Parents

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May Allah bless you all (Ameen).

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## Preface

Singular boundary value problems (SBVPs) arise in various fields of Mathematics, Engineering and Physics, many problems can be modeled by SBVPs. In last couple of years a great work has been done about the existence of positive solution of SBVPs by different authors in different ways. This thesis is about the existence of positive solution of system of fourth order SBVPs.

In Chapter 1, we study several real world applications about SBVPs. In Section 1.1, we present some definitions, terminologies and results which will be used in the next chapter. Moreover, we used Arzela's Theorem and The Schauder's Fixed Point Theorem in the thesis. Also, we review some literature in Section 1.2.

In Chapter 2, we establish some results for the existence of positive solution to the system of fourth order BVPs,

$$\begin{aligned} x^{(4)}(t) &= f(t, x(t), y(t), -x''(t)), \quad t \in (0, 1), \\ y^{(4)}(t) &= g(t, x(t), y(t), -y''(t)), \quad t \in (0, 1), \\ x(0) &= y(0) = x''(0) = y''(0) = 0, \\ x(1) &= y(1) = x''(1) = y''(1) = 0, \end{aligned}$$
(0.0.1)

where  $f, g: (0,1) \times (0,\infty)^3 \to [0,\infty)$  are continuous and singular at t = 0, t = 1, x = 0, y = 0, x'' = 0, y'' = 0. For this purpose, first of all we define lower and upper solutions of above BVP (0.0.1). We then consider a modified non-singular BVP and show the existence of positive solution for the modified problem. Moreover, we show that the positive solution of modified problem converges to the positive solution of SBVP (0.0.1). A descriptive example is also given at the end of the chapter.

Finally, the conclusion and future directions are also given in Chapter 3.

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### Chapter 1

## Preliminaries

The study about the singular boundary value problems (SBVPs) has become an important area of research in the existence theory, for instance, in the theory of viscous fluids [10], pseudo-plastic fluids [11], in the boundary layer theory, in shallow membrance caps theory [9], etc. Some applications of singular BVPs are as follows:

The Ekman boundary layer problem [18] on the interval  $[0, \infty)$  is a system consists of fourth-order differential equations of the form

$$(-\partial^2 + \alpha^2)^2 y + (-\partial^2 + \alpha^2)(i\alpha RV - \lambda)y + i\alpha RV''y + 2\partial z = 0,$$
  
(1.0.1)  
$$(2\partial + i\alpha RV')y + (-\partial^2 + \alpha^2 + i\alpha RV)z - \lambda Iz = 0.$$

In the matrix form, we can write it as

$$\begin{pmatrix} (-\partial^2 + \alpha^2)^2 + i\alpha RV(-\partial^2 + \alpha^2) + i\alpha RV'' & 2\partial \\ 2\partial + i\alpha RV' & (-\partial^2 + \alpha^2) + i\alpha RV \end{pmatrix} \begin{pmatrix} y \\ z \end{pmatrix} = \lambda \begin{pmatrix} -\partial^2 + \alpha^2 & 0 \\ 0 & I \end{pmatrix} \begin{pmatrix} y \\ z \end{pmatrix}$$

with boundary conditions

$$y(0) = y'(0) = z(0) = 0, \quad y(\infty) = y'(\infty) = z(\infty) = 0,$$
 (1.0.2)

where  $\partial = d/dx$  is the derivative with respect to x and  $x \in [0, \infty)$ . Reynolds number  $R \geq 0$  and a wave number  $\alpha \in \mathbb{R} \setminus \{0\}$ . The parameter  $\lambda = i\alpha Rc$  is a spectral parameter related to the exponential time dependence  $e^{i\alpha ct}$ . It is assumed that the function U is differentiable, V is twice differentiable, and  $U', V, V'' \in L^1[0, \infty) \cap L^{\infty}[0, \infty)$ .

Again in [18] the linear stability of incompressible flow in a circular pipe, that is Hagen-Poiseuille flow, has concerned with non-axisymmetric disturbances and it is a spectral problem for a system of singular differential equations of the form

$$\mathcal{T}_r(r^2(k(r))^2\mathcal{T}_r)\Phi(r) + i\alpha R\mathcal{T}_r\Phi(r)(u(r) - c) + i\alpha R\frac{1}{r}(\frac{u'(r)}{k^2r})' + 2\alpha n\mathcal{T}_r\Omega(r) = 0,$$

$$2\alpha n\mathcal{T}_r\Phi(r) - inR\frac{u'(r)}{r}\Phi(r) + \mathcal{S}_r\Omega(r) + i\alpha R(k(r))^2r^2\Omega(r)(u(r) - c) = 0,$$
(1.0.3)

which can also be expressed in compact form as

$$\begin{pmatrix} \mathcal{T}_r(k(r)^2 r^2 \mathcal{T}_r) + i\alpha Ru(r)\mathcal{T}_r + \frac{i\alpha R}{r} \left(\frac{u'(r)}{(k(r))^2 r}\right)' & 2\alpha n \mathcal{T}_r \\ 2\alpha n \mathcal{T}_r - in R \frac{u'(r)}{r} & S_r + i\alpha Ru(r)(k(r))^2 r^2 \end{pmatrix} \begin{pmatrix} \Phi \\ \Omega \end{pmatrix} = i\alpha Rc \begin{pmatrix} \mathcal{T}_r & 0 \\ 0 & (k(r))^2 r^2 \end{pmatrix} \begin{pmatrix} \Phi \\ \Omega \end{pmatrix},$$

on an interval (0, 1]. Here Reynolds number  $R \ge 0$ ,  $\alpha \in \mathbb{R} \setminus \{0\}$  is the stream wise wave number,  $n \in \mathbb{Z}$  is the azimuthal number, and c is a complex wave speed which result from an exponential dependence on the axial, angular and time coordinate that is,

$$e^{i(\alpha x + n\phi - \alpha ct)}$$

The function  $u : [0,1] \to \mathbb{R}$  is the axial mean flow which is twice differential function bounded on [0,1], and u'(0) = 0.

The function  $k: (0,1] \to [0,\infty)$  is defined as

$$(k(r))^2 = \alpha^2 + \frac{n^2}{r^2}, \quad r \in (0, 1].$$

Further, the differential operators  $\mathcal{T}_r$  and  $\mathcal{S}_r$  are of the forms

$$\mathcal{T}_{r} = \frac{1}{r^{2}} - \frac{1}{r} \frac{d}{dr} \left( \frac{1}{(k(r))^{2} r} \frac{d}{dr} \right), \quad \mathcal{S}_{r} = (k(r))^{4} r^{2} - \frac{1}{r} \frac{d}{dr} \left( (k(r))^{2} r^{3} \frac{d}{dr} \right),$$

where the boundary conditions are given by

$$\lim_{r \to 0} \Phi(r) = \lim_{r \to 0} \Phi'(r) = \Phi(1) = \Phi'(1) = \Omega(1) = 0, \text{ if } n = 0,$$
$$\lim_{r \to 0} \Phi(r) = \lim_{r \to 0} \Omega(r) = \Phi(1) = \Phi'(1) = \Omega(1) = 0, \quad \lim_{r \to 0} \Phi'(r) \text{ is finite, if } n = \pm 1, \quad (1.0.4)$$
$$\lim_{r \to 0} \Phi(r) = \lim_{r \to 0} \Phi'(r) = \lim_{r \to 0} \Omega(r) = \Phi(1) = \Phi'(1) = \Omega(1) = 0, \text{ if } |n| \ge 2.$$

For further details on (1.0.3) and (1.0.4), see [18, 20].

Now, consider a model of simply supported plate relevant to thickness optimization problem. Assume that  $\Omega$  is an open set having a sufficiently smooth boundary  $\partial\Omega$ . We minimize  $\int_{\Omega} u(x) dx$ . Consider a fourth-order boundary value problem

$$\Delta(u^{3}\Delta y) = f \quad \text{in } \Omega,$$
  

$$y = \Delta y = 0 \quad \text{on } \partial\Omega,$$
(1.0.5)

$$0 < m \le u(x) \le M \quad a.e \text{ in } \Omega, \ y \in C.$$

$$(1.0.6)$$

Here  $C \subset L^2(\Omega)$  is nonempty and closed. The dimension of  $\Omega$  is arbitrary with the corresponding model plate to  $\Omega \subset \mathbb{R}^2$  and the beam model to  $\Omega \subset \mathbb{R}$ . Here thickness is  $u \in L^{\infty}(\Omega^+)$  and load is  $f \in L^2(\Omega)$  and  $y \in H^2(\Omega) \cap H_0^1$ . Weak solutions represent the deflection of (1.0.5). So (1.0.5) can be written as

$$\Delta z = f \text{ in } \Omega,$$
  

$$\Delta y = z\ell \text{ in } \Omega,$$
  

$$z = 0 \text{ on } \partial\Omega,$$
  

$$y = 0 \text{ on } \partial\Omega,$$
  
(1.0.7)

where  $z \in H^2(\Omega) \cap H^1_0(\Omega)$  is completely determined by f and  $\ell = u^{-3} \in L^{\infty}(\Omega^+)$ . In view of the differential operators, the above system looks like the optimality conditions of some optimal control problem. So, formulation of such distributed control problem yields the integral

$$\min\left\{\frac{1}{2}\int_{\Omega}\ell(x)(h(x))^2dx\right\}$$
(1.0.8)

subject to

$$\Delta y = \ell z + \ell h \text{ in } \Omega,$$
  

$$y = 0 \text{ on } \partial \Omega.$$
(1.0.9)

is minimum. No constraints are imposed to control  $h \in L^2(\Omega)$  and z is defined by (1.0.7),  $\ell = u^{-3}$ , optimal control problem (1.0.8)-(1.0.9) has the trivial solution  $h^* = 0$  on unique  $\Omega$  and the optimal state  $y^*$  and z satisfies (1.0.7) and consequently (1.0.5). Equations (1.0.8)-(1.0.9) are directly equivalent to the minimization of the usual energy functional associated with (1.0.5).  $h = \ell^{-1}\Delta y - z$  by (1.0.9) and we can write (1.0.8) as

$$\begin{split} \min_{\substack{y \in H^2(\Omega) \cap H_0^1(\Omega)}} &\left\{ \frac{1}{2} \int_{\Omega} \frac{1}{\ell(x)} (\Delta y(x) - \ell(x)z(x))^2 dx \right\} \\ = \min_{\substack{y \in H^2(\Omega) \cap H_0^1(\Omega)}} &\left\{ \frac{1}{2} \int_{\Omega} u^3(x) (\Delta y(x))^2 dx - \int_{\Omega} y(x)f(x) dx \right\} + \frac{1}{2} \int_{\Omega} \ell(x)z(x)^2 dx, \end{split}$$

and last integral does not depend on y. This example shows that the classical variational method for differential equations may be reformulated as a control problem. The above transformations allow us to reformulate it as follows

$$\min\left\{\int_{\Omega} (\ell(x))^{-\frac{1}{3}} dx\right\},\tag{1.0.10}$$

$$\Delta y = z\ell \text{ in } \Omega, \tag{1.0.11}$$

$$y = 0 \text{ on } \partial\Omega,$$

$$0 < M^{-3} \le \ell(x) < m^{-3} \ a.e \ \text{in } \Omega, \ y \in C.$$
(1.0.12)

The integrand in (1.0.11) is strictly convex in the interval  $[M^{-3}, m^{-3}]$ . For more details see [21].

#### **1.1** Some basic definitions and known results

In this section we present some definitions and known results from functional analysis [13–16].

**Definition 1.1.1** (Compactness). Let  $X = (X, \|\cdot\|)$  be a normed space. A subset M of X is said to be compact if every sequence in M has a convergent subsequence whose limit is an element of M.

For example, a closed unit interval [0, 1] is compact.

**Definition 1.1.2** (Relatively Compact). A subset M of a normed space X is relatively compact if and only if closure of M, denoted by  $\overline{M}$  is compact.

For example, an interval (0, 1] is relatively compact.

**Definition 1.1.3** (Continuous Functions). Let  $M \subseteq \mathbb{R}$  and  $a \in M$ . A map  $T : M \to \mathbb{R}$  is said to be continuous at a point  $c \in M$ , if for every  $\varepsilon > 0$  there exists  $\delta > 0$  such that for every  $x \in M$  we have  $|f(x) - f(c)| < \varepsilon$ , whenever  $|x - c| < \delta$ .

**Definition 1.1.4** (Retraction). Let X be a topological space and A is a subspace of X then a continuous mapping  $T: X \to A$  is called a retraction if T(x) = x for all  $x \in A$ .

**Definition 1.1.5** (Uniformly Bounded). A family of functions X defined over an interval [a, b] is said to be uniformly bounded if there exist a constant M such that for each  $x \in X$ , we have

$$|x(t)| \le M, \quad t \in [a, b].$$

**Definition 1.1.6** (Equicontinuous). A family of functions X defined over an interval [a, b] is said to be equicontinuous if for every  $\varepsilon > 0$  there exist a  $\delta > 0$  such that

$$|x(t_1) - x(t_2)| < \varepsilon$$
, for all  $t_1, t_2 \in [a, b], \forall x \in X$ 

such that  $|t_1 - t_2| < \delta$ .

**Definition 1.1.7** (Sequentially Compact). Let X be a Banach space, the subset M of X is said to be sequentially compact if and only if every sequence in M has a subsequence which converges to some point of M.

**Definition 1.1.8**  $(\varepsilon - net)$ . Let X be a Banach space, the subset M of X and  $\varepsilon > 0$  then a subset A of X is said to be an  $\varepsilon - net$  for M, if for every  $m \in M$  there exist  $a \in A$  such that  $d(m, a) < \varepsilon$ . Further, if A is finite then it is called finite  $\varepsilon$ -net. **Definition 1.1.9** (Totally Bounded Set). A subset M of a Banach space X is said to be totally bounded if for every  $\varepsilon > 0$ , M have finite  $\varepsilon - net$ .

**Definition 1.1.10** (Convex Set). Let X be a Banach space. A subset M of X is convex if segment joining the points x and y is contained in M for all  $x, y \in M$ . For every  $m_1, m_2, \dots, m_n \in M$ , a set M is called convex, such that  $\sum_{i=1}^n \alpha_i m_i \in M$  where  $\sum_{i=1}^n \alpha_i = 1$ .

**Definition 1.1.11** (Convex Hull). Let X be a Banach space and M is any subset of X, then the intersection of convex sets containing M is also a convex set which contains M and is contained in every convex set containing M, is called convex hull of M, which is defined as:

$$co(M) = \left\{ m : m = \sum_{i=1}^{k} \alpha_i m_i; \sum_{i=1}^{k} \alpha_i = 1, \alpha_i \ge 0, m_i \in M, i = 1, 2, \cdots, k \right\}.$$

**Definition 1.1.12** (Closed Convex Hull). Convex hull of M is called closed convex hull, if convex sets containing a set M are closed.

**Theorem 1.1.13** (Arzela's Theorem). A family of continuous functions defined on a closed interval [a, b] is compact in C[a, b] if and only if the family is uniformly bounded and equicontinuous over [a, b].

*Proof.* Let X be any set which is compact in C[a, b]. So, X is totally bounded as "every compact set is totally bounded". Since X is totally bounded so for each  $\varepsilon > 0$  there exists a finite  $\frac{\varepsilon}{3} - net$  such that  $x_1, x_2, \dots, x_k$  in X. Each of the functions  $x_i$  is bounded because of continuous function on closed interval, therefore there exist  $M_i$  such that

$$|x_i| \le M_i, \quad i = 1, 2, \cdots, k.$$

Let  $M = \max_{1 \le i \le k} M_i + \frac{\varepsilon}{3}$ . Now by using the definition of  $\frac{\varepsilon}{3} - net$ , for every  $x \in X$  there exist at least one  $x_i$  such that

$$d(x, x_i) = \max |x(t) - x_i(t)| < \frac{\varepsilon}{3}.$$

Consequently

$$|x| < |x_i| + \varepsilon/3 < M_i + \frac{\varepsilon}{3} < M.$$

So, X is uniformly bounded.

Since each of the functions  $x_i$  is continuous and also uniformly continuous on [a, b], so for every  $\frac{\varepsilon}{3} > 0$  there exists  $\delta_i$  such that

$$|x_i(t_1) - x_i(t_2)| < \frac{\varepsilon}{3}, \quad |t_1 - t_2| < \delta_i$$

Consider  $\delta = \min_{1 \le i \le k} \delta_i$ . Then for any  $x \in X$  and for  $|t_1 - t_2| < \delta$  there exists  $x_i$  such that  $d(x, x_i) < \frac{\varepsilon}{3}$ , we have

$$\begin{aligned} |x(t_1) - x(t_2)| &= |x(t_1) - x_i(t_1) + x_i(t_1) - x_i(t_2) + x_i(t_2) - x(t_2)|, \\ &\leq |x(t_1) - x_i(t_1)| + |x_i(t_1) - x_i(t_2)| + |x_i(t_2) - x(t_2)|, \\ &< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon. \end{aligned}$$

Hence, X is equicontinuous.

Let X be a family of functions which is uniformly bounded and equicontinuous. We have to show that X is compact in C[a, b], that is, for every  $\varepsilon > 0$  there exists a finite  $\varepsilon - net$  in C[a, b]. Consider for all  $x \in X$ ,  $|x| \leq M$  and also choose  $\delta > 0$ , then by the definition of equicontinuity, we have

$$|x(t_1) - x(t_2)| < \frac{\varepsilon}{5}, \quad \text{for } |t_1 - t_2| < \delta; \quad t_1, t_2 \in [a, b], \forall x \in X.$$

Now we subdivide the segment [a, b] on the t - axis with intervals length less than  $\delta$  such that  $a = t_0, t_1, t_2, \dots, t_n = b$  and also segment [-M, M] on the x - axis with intervals length  $\frac{\varepsilon}{5}$  such that  $-M = x_0, x_1, x_2, \dots, x_m = M$ . Construct vertical lines at the points of subdivision along t - axis and horizontal lines at the points of subdivision along x - axis. Now we subdivide the rectangle  $a \leq t \leq b$  and  $-M \leq x \leq M$  into cells with horizontal sides of length less than  $\delta$  and vertical sides of length  $\frac{\varepsilon}{5}$ . Now for every function  $x \in X$  we assign a polygonal arc z(t) with vertices at points  $(t_k, x_l)$ , that is, at vertices of the constructed net and deviating at the points  $x_k$  from the function x by less than  $\frac{\varepsilon}{5}$ . Since

$$|x(t_k) - z(t_k)| < \frac{\varepsilon}{5},$$
  
$$|x(t_{k+1}) - z(t_{k+1})| < \frac{\varepsilon}{5},$$

also

$$|x(t_k) - x(t_{k+1})| < \frac{\varepsilon}{5},$$

and

$$|z(t_k) - z(t_{k+1})| < \frac{3\varepsilon}{5}.$$

Hence, the function z(t) is linear between  $t_k$  and  $t_{k+1}$ , we have

$$|z(t_k) - z(t)| < \frac{3\varepsilon}{5}$$
 for all  $t_k \le t \le t_{k+1}$ .

Now let t be a point in closed interval [a, b] and  $t_k$  is the subdivision point closed to t. Then

$$\begin{aligned} |x(t) - z(t)| &= |x(t) - x(t_k) + x(t_k) - z(t_k) + z(t_k) - z(t)|, \\ &\leq |x(t) - x(t_k)| + |x(t_k) - z(t_k)| + |z(t_k) - z(t)|, \\ &< \frac{\varepsilon}{5} + \frac{\varepsilon}{5} + \frac{3\varepsilon}{5} = \varepsilon. \end{aligned}$$

So, polygonal arcs z(t) form a  $\varepsilon$  – *net* with respect to X. Finite numbers of polygonal arcs can be drawn through a finite number of points, so their number is finite. This implies that X is totally bounded.

**Theorem 1.1.14** (The Schauder's Fixed Point Theorem). Let S be a nonempty compact and convex subset of a Banach space X and also let  $T : S \to S$  be a continuous map. Then T has a fixed point in S.

*Proof.* Since S is compact and T is continuous. Therefore, T(S) is also compact and hence T(S) is totally bounded. So, for every  $\varepsilon > 0$  there is a finite  $\varepsilon - net$ ,

$$U = \left\{ u_1, u_2, u_3, \cdots u_{n(\varepsilon)} \right\} \in T(S),$$

which implies that, for each  $T(x) \in T(S)$  there exist  $u_i \in U$ , for some *i*, such that

$$||T(x) - u_i|| < \varepsilon.$$

Now, we define

 $z_i: S \to [0,\infty)$ 

by

$$z_i(x) = \max \left\{ \varepsilon - \|T(x) - u_i\|, 0 \right\}.$$

As T is continuous so each  $z_i$  is continuous, such that  $z_i(x) \ge 0$  for all  $x \in S$ . Moreover, for each  $x \in S$  there exist  $i = \{1, 2, 3, \dots, n(\varepsilon)\}$  such that  $z_i(x) > 0$ , and not all  $z_i$  are zero for a fixed value of x. Further, we define Schauder operator

$$p_{\varepsilon}: S \to U_{\varepsilon}$$

by

$$p_{\varepsilon}(x) = \frac{\sum_{i=1}^{n(\varepsilon)} z_i(x) u_i}{\sum_{i=1}^{n(\varepsilon)} z_i(x)},$$

and

$$U_{\varepsilon} = \overline{co(U)} = \overline{\left\{\sum_{i=1}^{n(\varepsilon)} \alpha_i u_i : \alpha_i \ge 0, \sum_{i=1}^{n(\varepsilon)} \alpha_i = 1\right\}}.$$

Since  $z_i$  is continuous, implies that each  $p_{\varepsilon}$  is continuous. If  $z_i(x) > 0$ , then we have

 $||T(x) - u_i|| < \varepsilon.$ 

So,

$$\begin{aligned} \|p_{\varepsilon}(x) - T(x)\| &= \left\| \frac{\sum_{i=1}^{n(\varepsilon)} z_i(x)u_i}{\sum_{i=1}^{n(\varepsilon)} z_i(x)} - T(x) \right\|, \\ &= \left\| \frac{\sum_{i=1}^{n(\varepsilon)} z_i(x)(u_i - T(x))}{\sum_{i=1}^{n(\varepsilon)} z_i(x)} \right\|, \\ &< \left\| \frac{\sum_{i=1}^{n(\varepsilon)} z_i(x)(\varepsilon)}{\sum_{i=1}^{n(\varepsilon)} z_i(x)} \right\| = \varepsilon, \end{aligned}$$

which gives

$$\|p_{\varepsilon}(x) - T(x)\| < \varepsilon$$

Now, consider

$$T(S) \subseteq co(T(S)) \quad \because A \subseteq co(A)$$

which implies

$$U \subseteq co(T(S))$$
  $\therefore U \subseteq T(S).$ 

Now

$$U_{\varepsilon} = \overline{co(U)} \subseteq \overline{co(T(S))}.$$

So, S contains  $\overline{co(T(S))}$  and S is also compact and convex, hence S contains  $U_{\varepsilon}$ . This implies that  $U_{\varepsilon}$  is a closed subset of S, so  $U_{\varepsilon}$  is compact in S. Moreover, since the dimension of linear span of U is finite (say n) and linear span of U is a subspace of X. There exist  $m \leq n$  that is we can relate linear span of S with  $\mathbb{R}^m$ . This also implies that  $U_{\varepsilon}$  is nonempty, convex and compact subset of  $\mathbb{R}^m$ . Let us define

$$T_{\varepsilon}: U_{\varepsilon} \to U_{\varepsilon}$$

by

$$T_{\varepsilon} = p_{\varepsilon}|_{U_{\varepsilon}},$$

where  $T_{\varepsilon}$  is a continuous map. Now by Brouwer's fixed point theorem, for every  $\varepsilon > 0$ there exist  $x_{\varepsilon} \in U_{\varepsilon}$  such that

$$T_{\varepsilon}(x_{\varepsilon}) = x_{\varepsilon}.$$

Since, S is a compact set and  $\{x_{\varepsilon}\}$  is a sequence in S so by the definition of compactness there exist a subsequence  $\{x_{\varepsilon_k}\}$  of  $x_{\varepsilon}$  such that  $x_{\varepsilon_k} \to x$  as  $\varepsilon_k \to 0$ , where  $x \in S$ . Now consider

$$\begin{aligned} \|x - T(x)\| &= \|x - x_{\varepsilon_k} + x_{\varepsilon_k} - T(x_{\varepsilon_k}) + T(x_{\varepsilon_k}) - T(x)\| \\ &\leq \|x - x_{\varepsilon_k}\| + \|x_{\varepsilon_k} - T(x_{\varepsilon_k})\| + \|T(x_{\varepsilon_k}) - T(x)\| \\ &= \|x - x_{\varepsilon_k}\| + \|T_{\varepsilon_k}(x_{\varepsilon_k}) - T(x_{\varepsilon_k})\| + \|T(x_{\varepsilon_k}) - T(x)\| \\ &= \|x - x_{\varepsilon_k}\| + \|p_{\varepsilon_k}(x_{\varepsilon_k}) - T(x_{\varepsilon_k})\| + \|T(x_{\varepsilon_k}) - T(x)\| \\ &< \|x - x_{\varepsilon_k}\| + \varepsilon_k + \|T(x_{\varepsilon_k}) - T(x)\| \to 0 \text{ as } \varepsilon_k \to 0. \end{aligned}$$

 $\operatorname{So}$ 

$$||x - T(x)|| \to 0$$
, as  $\varepsilon_k \to 0$ .

Hence

$$T(x) = x$$

that is, x is fixed point of T.

#### 1.2 Literature Review

# 1.2.1 Multiple positive solutions of singular second order boundary value problems

In paper [26], authors have described the existence of multiple positive solutions for the singular second order BVP

$$x''(t) + \Phi(t)f(t, x, x') = 0 \quad t \in (0, 1)$$
  

$$\alpha x(0) - \beta x'(0) = 0, \quad x'(1) = 0,$$
(1.2.1)

where  $\alpha$ ,  $\beta > 0$  and f is singular at x = 0 and x' = 0. First of all the authors have constructed a special cone and explained its properties. Then they have used the theory of fixed point index on a cone and presented the existence of multiple solutions of (1.2.1) when the nonlinearity has no singularities. f has sublinear or bounded in x or x' when f has a x' dependence, or (1.2.1) has pairs of upper and lower solutions. After this, they established the existence of multiple positive solutions to (1.2.1) when f is singular at x' = 0 but not at x = 0, and also when f is singular at x' = 0, and x = 0, and when f is singular at x = 0 but not at x' = 0.

Firstly, authors have given the following conditions for multiple positive solutions to (1.2.1) without singularity

 $\Phi \in C(0,1) \text{ with } \Phi(t) > 0 \text{ for } t \in (0,1),$  $f \in C([0,1] \times \mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}^+)$ 

and there exist  $g \in C(\mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}^+)$  such that

$$\begin{split} |f(t,x,y)| &\leq g(x,y), \ \forall (t,x,y) \in [0,1] \times \mathbb{R}^+ \times \mathbb{R}^+, \\ \sup_{c \in \mathbb{R}^+} \frac{c}{(1+\frac{\beta}{\alpha}) \int_0^1 \Phi(s) ds \max_{0 \leq x \leq c, 0 \leq y \leq c} g(x,y)} > 1, \end{split}$$

and there also exists  $g_1 \in C(\mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}^+)$  with

$$f(t, x, y) \ge g_1(x, y), \ \forall (t, x, y) \in [0, 1] \times \mathbb{R}^+ \times \mathbb{R}^+,$$

such that  $\lim_{x\to+\infty} \frac{g_1(x,y)}{x} = +\infty$ , uniformally for  $y \in (0, +\infty)$ . Further, they have described the existence of multiple solutions to (1.2.1) when f is singular at x' = 0 but not at x = 0.

$$\Phi \in C(0,1)$$
 with  $\Phi(t) > 0$  for  $t \in (0,1)$  and  $\Phi \in L^{1}[0,1]$ ,

 $f:[0,1]\times\mathbb{R}^+\times\mathbb{R}^+\to+\infty \text{ is continuous with } f(t,x,y)>0 \text{ for } (t,x,y)\in[0,1]\times\mathbb{R}^+\times\mathbb{R}^+,$ 

$$f(t, x, y) \le h(x)[g(y) + r(y)]$$
 on  $[0, 1] \times \mathbb{R}^+ \times \mathbb{R}^+$ 

with g(y) > 0 is continuous and nonincreasing on  $(0, +\infty)$ , and  $h \ge 0$ ,  $r \ge 0$  are continuous and nondecreasing on  $[0, \infty)$ ,

$$\sup_{c\in\mathbb{R}^+}\frac{c}{(1+\frac{\beta}{\alpha})I^{-1}\left(h(c)\int_0^1\Phi(s)ds\right)}>1,$$

where  $I(z) = \int_0^z \frac{1}{g(u)+r(u)} du$ ,  $z \in (0, +\infty)$  and  $I(+\infty) = +\infty$  for a constant H > 0. Then there is a continuous function on [0, 1] which is  $\Psi_H$  and is positive on (0, 1), also  $0 \le \delta \le 1$ is a constant with  $f(t, x, y) \ge \Psi_H(t) x^{\delta}$  on  $[0, 1] \times [0, H] \times (0, H]$ ,

$$\int_0^1 \Phi(t)g\left(k_0 \int_t^1 \Phi(s)\Psi_H(s)\right) dt < +\infty$$

for any constant  $k_0 \ge 0$ , and there is  $g_1 \in C(\mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}^+)$  with

$$f(t, x, y) \ge g_1(x, y), \ \forall (t, x, y) \in [0, 1] \times \mathbb{R}^+ \times \mathbb{R}^+,$$

such that  $\lim_{x\to+\infty} \frac{g_1(x,y)}{x} = +\infty$ , uniformally for  $y \in (0, +\infty)$ .

Then, they have given the following conditions for the existence of multiple solutions for (1.2.1), when f is singular at x' = 0 and x = 0.

$$\Phi \in C[0,1]$$
 with  $\Phi(t) > 0$  for  $t \in (0,1)$ ,

 $f:[0,1]\times\mathbb{R}^+\times\mathbb{R}^+\to+\infty \text{ is continuous with } f(t,x,y)>0 \text{ for } (t,x,y)\in[0,1]\times\mathbb{R}^+\times\mathbb{R}^+,$ 

$$f(t, x, y) \leq [h(x) + w(x)][g(y) + r(y)]$$

on  $[0,1] \times \mathbb{R}^+ \times \mathbb{R}^+$  with g(y) > 0 and w(x) > 0 are continuous and nonincreasing on  $(0,+\infty)$ . Also  $h \ge 0$  and  $r \ge 0$  are continuous and nondecreasing on  $[0,\infty)$ ,

$$\sup_{c \in \mathbb{R}^+} \frac{c}{(1 + \frac{\beta}{\alpha})I^{-1}\left(ch(c) \|\Phi\|_1 + \|\Phi\|_1 \int_0^c w(s)ds\right)} > 1,$$

where  $I(z) = \int_0^z \frac{u}{g(u)+r(u)} du$ ,  $z \in (0, +\infty)$  and  $I(+\infty) = +\infty$ . Moreover,  $\int_0^a w(s) ds < +\infty$ , for a constant H > 0 and there is a continuous function on interval [0, 1]. That is  $\Psi_H$  and positive on (0, 1), with  $f(t, x, y) \ge \Psi_H(t)$  on  $[0, 1] \times [0, H] \times (0, H]$ ,

$$\int_0^1 \Phi(t)g\left(\int_t^1 \Phi(s)\Psi_H(s)ds\right)dt < +\infty$$

for any constant  $k_0 > 0$ , and there is  $g_1 \in C(\mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}^+)$  with

$$f(t, x, y) \ge g_1(x, y), \ \forall (t, x, y) \in [0, 1] \times \mathbb{R}^+ \times \mathbb{R}^+,$$

such that  $\lim_{x\to+\infty} \frac{g_1(x,y)}{x} = +\infty$ , uniformally for  $y \in (0, +\infty)$ . Moreover, they have discussed the following conditions for multiple solutions of (1.2.1), when f is singular at x = 0 but not at x' = 0,

$$\Phi \in C[0,1]$$
 with  $\Phi(t) > 0$  for  $t \in (0,1)$ ,

and  $f: [0,1] \times \mathbb{R}^+ \times \mathbb{R}^+ \to +\infty$  is continuous with f(t,x,y) > 0 for  $(t,x,y) \in [0,1] \times \mathbb{R}^+ \times \mathbb{R}^+$ ,

$$f(t, x, y) \le [h(x) + w(x)]r(y)$$

on  $[0,1] \times \mathbb{R}^+ \times \mathbb{R}^+$  with w > 0 are continuous and nonincreasing on  $(0, +\infty)$ , also  $h \ge 0$ and  $r \ge 0$  are continuous and nondecreasing on  $[0, \infty)$ ,

$$\sup_{c \in \mathbb{R}^+} \frac{c}{I^{-1}\left(ch(c) \|\Phi\|_1 + \|\Phi\|_1 \int_0^c w(s) ds\right)} > 1,$$

where  $I(z) = \int_0^z \frac{u}{r(u)} du$ ,  $z \in (0, +\infty)$  and  $I(+\infty) = +\infty$ . Further,  $\int_0^a w(s) ds < +\infty$ , for a constant H > 0 and there is a continuous function  $\psi_H$  on interval [0,1], and  $0 \le \delta \le 1$ is also a constant with  $f(t, x, y) \ge \psi_H(t) y^{\delta}$  on  $[0,1] \times [0,H] \times (0,H]$ , and there is  $g_1 \in C(\mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}^+)$  with

$$f(t, x, y) \ge g_1(x, y), \ \forall (t, x, y) \in [0, 1] \times \mathbb{R}^+ \times \mathbb{R}^+,$$

such that  $\lim_{x\to+\infty} \frac{g_1(x,y)}{x} = +\infty$ , uniformally for  $y \in (0, +\infty)$ .

Also in [27], authors have studied the existence of multiple solutions of the above BVP with  $\alpha = 1$  and  $\beta = 0$  by using the fixed point index in a cone of an ordered Banach space in similar way.

# 1.2.2 Existence of solution for a class of fourth order singular boundary value problems

In paper [24], the author has investigated the existence of positive solutions of a class of fourth order singular sublinear BVP

$$x^{(4)}(t) = f(t, x(t), -x''(t)), \quad t \in (0, 1),$$
  

$$x(0) = ax''(0) - bx'''(0) = 0,$$
  

$$x(1) = c x''(1) + dx'''(1) = 0,$$
  
(1.2.2)

where  $a, b, c, d \ge 0$ , a + b, c + d > 0, ac + ad + bc > 0 and  $f: (0, 1) \times \mathbb{R} \setminus \{0\} \times \mathbb{R} \setminus \{0\} \to \mathbb{R}$ is continuous with  $f(t, t(1-t), 1) \ne 0$  for  $t \in (0, 1)$ . Also, there exist constants  $\lambda_1, \mu_1, \lambda_2, \mu_2$  such that  $-\infty < \lambda_i \le 0 \le \mu_i$   $(i = 1, 2), \mu_2 < 1$  such that  $\mu_1 + \mu_2 < 1$ , and

$$c^{\mu_{1}}f(t,x,y) \leq f(t,cx,y) \leq c^{\lambda_{1}}f(t,x,y) \quad \text{for } (t,x,y) \in (0,1) \times (0,\infty)^{2}, \ 0 < c \leq 1,$$

$$(1.2.3)$$

$$c^{\mu_{2}}f(t,x,y) \leq f(t,x,cy) \leq c^{\lambda_{2}}f(t,x,y) \quad \text{for } (t,x,y) \in (0,1) \times (0,\infty)^{2}, \ 0 < c \leq 1.$$

$$(1.2.4)$$

(1.2.3) implies

$$c^{\lambda_1} f(t, x, y) \le f(t, cx, y) \le c^{\mu_1} f(t, x, y) \text{ if } c \ge 1;$$
 (1.2.5)

and (1.2.4) implies

$$c^{\lambda_2} f(t, x, y) \le f(t, x, cy) \le c^{\mu_2} f(t, x, y) \text{ if } c \ge 1.$$
 (1.2.6)

Conversally, (1.2.5) implies (1.2.3), and (1.2.6) implies (1.2.4). The function f is singular at t = 0 and t = 1, which means that f is allowed to be unbounded at the end points t=0 and t=1. A function  $x(t) \in C^2[0,1] \cap C^4(0,1)$  is called a  $C^2[0,1]$  positive solution of (1.2.2) if it satisfies (1.2.2) and x(t) > 0, x''(t) < 0 for  $t \in (0,1)$ . A  $C^{2}[0,1]$  positive solution of (1.2.2) is called a  $C^3[0,1]$  positive solution if  $x^3(0^+)$  and  $x^3(1^-)$  exist (x(t) > 0,x''(t) < 0 for  $t \in (0,1)$ . A sufficient condition for the existence of solutions of the singular problem (1.2.2) was given by O' Regan in [19] with a topological transversal theorem. In the case of b = d = 0, a sufficient and necessary condition for the existence of  $C^{2}[0,1]$  as well as  $C^{3}[0,1]$  positive solutions of the singular problem (1.2.2) was given by Wei in [23] with the method of lower and upper solutions. In this paper, author has given a sufficient and necessary condition for the existence of  $C^{2}[0,1]$  as well as  $C^{3}[0,1]$ positive solutions of the singular problem (1.2.2) by constructing lower and upper solutions and with the maximal theorem "if  $x \in C^2[a_n, b_n] \cap C^4(a_n, b_n), x(a_n) \geq 0, x(b_n) \geq 0$  $ax''(a_n) - bx'''(a_n) \le 0, \ cx''(b_n) + dx'''(b_n) \le 0$  such that  $x^{(4)}(t) \ge 0$  for  $t \in (a_n, b_n)$ , then  $x(t) \ge 0$ ,  $x''(t) \le 0$ ,  $t \in [a_n, b_n]$ ". Then the author has introduced the following Green's functions

$$G_1(t,s) = \begin{cases} s(1-t), & s < t, \\ t(1-s), & t \le s, \end{cases}$$
(1.2.7)

$$G_2(t,s) = \frac{1}{c+d} \begin{cases} s[c(1-t)+d], & s < t, \\ t[c(1-s)+d], & t \le s, \end{cases}$$
(1.2.8)

$$G_3(t,s) = \frac{1}{a+b} \begin{cases} (b+as)(1-t), & s < t, \\ (b+at)(1-s), & t \le s, \end{cases}$$
(1.2.9)

$$G_4(t,s) = \frac{1}{ac+ad+bc} \begin{cases} (b+as)[c(1-t)+d], & s < t, \\ (b+at)[c(1-s)+d], & t \le s, \end{cases}$$
(1.2.10)

For b = d = 0, the necessary and sufficient condition for problem (1.2.2) to have  $C^{2}[0, 1]$  positive solutions is that the following integral conditions hold:

$$0 < \int_0^1 t(1-t)f(t,t(1-t),1)dt < \infty,$$

also

$$\lim_{t \to 0^+} t \int_t^1 (1-s) f(s, s(1-s), 1) ds = 0 \text{ if } \int_0^1 (1-s) f(s, s(1-s), 1) ds = \infty,$$

and

$$\lim_{t \to 1^{-}} (1-t) \int_0^t sf(s, s(1-s), 1) ds = 0 \text{ if } \int_0^1 sf(s, s(1-s), 1) ds = \infty.$$

When b = 0, d > 0, then a necessary and sufficient condition for problem (1.2.2) to have  $C^{3}(0, 1]$  positive solutions is that the following integral conditions hold:

$$0 < \int_0^1 t f(t, t(1-t), 1) dt < \infty,$$

also

$$\lim_{t \to 0^+} t \int_t^1 f(s, s(1-s), 1) ds = 0 \text{ if } \int_0^1 f(s, s(1-s), 1) ds = \infty.$$

If b > 0, d = 0 then a necessary and sufficient condition for (1.2.2) to have  $C^{3}[0, 1)$  positive solutions is that the following integral conditions hold:

$$0 < \int_0^1 (1-t)f(t,t(1-t),1)dt < \infty,$$
$$\lim_{t \to 1^-} (1-t)\int_0^t f(s,s(1-s),1)ds = 0 \text{ if } \int_0^1 f(s,s(1-s),1)ds = \infty.$$

#### 1.2.3 Existence solution for the system of fourth order and second order boundary value problem

In [25], authors have considered BVPs of singular nonlinear system of fourth-order and second-order ordinary differential equations of the form

$$\begin{aligned} x^{(4)}(t) &= f(t, y), \quad t \in (0, 1), \\ -y''(t) &= g(t, x), \quad t \in (0, 1), \\ x(0) &= x''(0) = y(0) = 0, \\ x(1) &= x''(1) = y(1) = 0, \end{aligned}$$
(1.2.11)

where  $f, g \in C((0,1) \times [0,\infty), [0,\infty))$ , f and g are singular at t = 0 and t = 1. Moreover,  $f(t,0) \equiv 0$  and  $g(t,0) \equiv 0$  and  $(x,y) \in C^4(0,1) \cap C^2[0,1] \times C^2(0,1) \cap C[0,1]$  is solution of singular BVP (1.2.11) if (x,y) satisfies (1.2.11). Moreover, authors have shown that (x,y)is a positive solution of singular BVP (1.2.11) if x(t) > 0, y(t) > 0, for  $t \in (0,1)$ . First of all they have discussed the following assumptions

(a) There exist  $q_i \in C([0,\infty), [0,\infty)), p_i \in C((0,1), [0,\infty))$  such that  $f(t,u), g(t,u) \leq p_i(t)q_i(u)$  and

$$0 < \int_0^1 t(1-t)p_i(t)dt < +\infty, \quad (i=1,2).$$

(b) There exists  $\alpha \in (0, 1]$ , 0 < a < b < 1 such that

$$\lim_{u \to +\infty} \inf \frac{f(t,u)}{u^{\alpha}} > 0, \quad \lim_{u \to +\infty} \inf \frac{g(t,u)}{u^{1/\alpha}} = +\infty$$

uniformally on  $t \in [a, b]$ .

(c) There exists  $\beta \in (0, +\infty)$ , such that

$$\lim_{u \to 0^+} \sup \frac{f(t, u)}{u^{\beta}} < +\infty, \quad \lim_{u \to 0^+} \sup \frac{g(t, u)}{u^{1/\beta}} = 0$$

uniformally on  $t \in (0, 1)$ .

(d) There exists  $\gamma \in (0, 1]$ , 0 < a < b < 1 such that

$$\lim_{u \to 0^+} \inf \frac{f(t,u)}{u^{\gamma}} > 0, \quad \lim_{u \to 0^+} \inf \frac{g(t,u)}{u^{1/\gamma}} = +\infty$$

uniformally on  $t \in [a, b]$ .

(e) There exists R > 0 such that  $q_1[0, N] \int_0^1 t(1-t)p_1(t)dt < R$ , where  $N = q_2[0, R] \int_0^1 t(1-t)p_2(t)dt$ ,  $q_i[0, d] = \sup\{q_i(u) : u \in [0, d]\}$  and i = (1, 2).

After this, authors have showed that if assumptions (a), (b) and (c) hold, then singular BVP (1.2.11) has at least one positive solution and if (a), (d) and (e) hold then also BVP (1.2.11) has at least one positive solution. Moreover, when (a), (b), (d) and (e) hold then BVP (1.2.11) has at least two positive solutions.

In same paper, authors have considered BVPs of nonlinear system of fourth-order and second-order ordinary differential equations for the continuous case,

$$\begin{aligned} x^{(4)}(t) &= f(t, y), \quad t \in [0, 1], \\ -y''(t) &= g(t, x), \quad t \in [0, 1], \\ x(0) &= x''(0) = y(0) = 0, \\ x(1) &= x''(1) = y(1) = 0, \end{aligned}$$
(1.2.12)

where  $f, g \in C([0,1] \times [0,\infty), [0,\infty))$ . Moreover,  $f(t,0) \equiv 0$  and  $g(t,0) \equiv 0$  and  $(x,y) \in C^4[0,1] \times C^2[0,1]$  is a solution of BVP (1.2.12) if (x,y) satisfies (1.2.12). Further, authors have shown that (x,y) is a positive solution of BVP (1.2.12) if x(t) > 0, y(t) > 0, for  $t \in (0,1)$ .

So, they have considered the following assumptions:

(f) There exists  $\tau \in (0, +\infty)$  such that

$$\lim_{u \to +\infty} \sup \frac{f(t,u)}{u^{\tau}} < +\infty, \quad \lim_{u \to +\infty} \sup \frac{g(t,u)}{u^{1/\tau}} = 0$$

uniformally on  $t \in [0, 1]$ .

(g) There exists  $\beta \in (0, +\infty)$  such that

$$\lim_{u \to 0^+} \sup \frac{f(t, u)}{u^{\beta}} < +\infty, \quad \lim_{u \to 0^+} \inf \frac{g(t, u)}{u^{1/\beta}} = 0$$

uniformally on  $t \in [0, 1]$ .

(h) There exist  $q_i \in C([0,\infty), [0,\infty)), p_i \in C([0,1], [0,\infty))$  such that  $f(t,u), g(t,u) \leq p_i(t)q_i(u)$  and there exists R > 0 such that  $q_1[0,N] \int_0^1 t(1-t)p_1(t)dt < R$ , where  $N = q_2[0,R] \int_0^1 t(1-t)p_2(t)dt, q_i[0,d] = \sup\{q_i(u) : u \in [0,d]\}$  and i = (1,2).

Then, they have showed that the BVP (1.2.12) has at least one positive solution if assumptions (d) and (f) hold or when (b) and (g) hold or (d) and (h) hold. Further, when (b), (d) and (h) hold then BVP (1.2.12) has at least two positive solutions.

In next chapter, we will discuss some new results about the existence of positive solution for the system of fourth order SBVP by determining lower and upper solutions, of the form

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

where  $f, g: (0, 1) \times (0, \infty)^3 \to [0, \infty)$  are continuous and singular at t = 0, t = 1, x = 0, y = 0, x'' = 0, y'' = 0. Then, we consider a modified non-singular BVP of above SBVP over  $[a_n, b_n]$ , and show the solution existence for modified non-singular boundary value problem by defining a map which has a fixed point property. Moreover, we discuss that the positive solution of modified non-singular BVP converges to the positive solution of SBVP.

### Chapter 2

# Existence Results for Fourth–order Singular System

#### 2.1 Introduction

The singular boundary value problems to differential equations have been studied widely in recent years [1–8, 12, 17, 22, 25, 26]. In this chapter we discuss some new results about the existence of positive solution for the system of fourth–order boundary value problem (BVP):

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

$$(2.1.1)$$

where  $f, g: (0, 1) \times (0, \infty)^3 \to [0, \infty)$  are continuous and singular at t = 0, t = 1, x = 0, y = 0, x'' = 0, y'' = 0.

In paper [24], the author has investigated the existence of positive solutions of a class of fourth order singular sublinear BVP

$$x^{(4)}(t) = f(t, x(t), -x''(t)), \quad t \in (0, 1),$$
  

$$x(0) = ax''(0) - bx'''(0) = 0,$$
  

$$x(1) = c x''(1) + dx'''(1) = 0,$$
  
(2.1.2)

where  $a, b, c, d \ge 0$ , a + b, c + d > 0, ac + ad + bc > 0 and  $f: (0, 1) \times \mathbb{R} \setminus \{0\} \times \mathbb{R} \setminus \{0\} \to \mathbb{R}$ is continuous with  $f(t, t(1-t), 1) \ne 0$  for  $t \in (0, 1)$ . Also, there exist constants  $\lambda_1, \mu_1, \lambda_2, \mu_2$  such that  $-\infty < \lambda_i \le 0 \le \mu_i$   $(i = 1, 2), \mu_2 < 1$  such that  $\mu_1 + \mu_2 < 1$ , and

$$c^{\mu_1} f(t, x, y) \le f(t, cx, y) \le c^{\lambda_1} f(t, x, y) \quad \text{for } (t, x, y) \in (0, 1) \times (0, \infty)^2,$$
  

$$c^{\mu_2} f(t, x, y) \le f(t, x, cy) \le c^{\lambda_2} f(t, x, y) \quad \text{for } (t, x, y) \in (0, 1) \times (0, \infty)^2,$$
(2.1.3)

for  $0 < c \le 1$ . The function f is singular at t = 0, t = 1, x = 0 and y = 0.

In [25], authors have considered BVPs of singular nonlinear system of fourth-order and second-order ordinary differential equations of the form

$$\begin{aligned} x^{(4)}(t) &= f(t, y), \quad t \in (0, 1), \\ -y''(t) &= g(t, x), \quad t \in (0, 1), \\ x(0) &= x''(0) = y(0) = 0, \\ x(1) &= x''(1) = y(1) = 0, \end{aligned}$$
(2.1.4)

where  $f, g \in C((0,1) \times [0,\infty), [0,\infty))$ , f and g are singular at t = 0 and t = 1. Moreover,  $f(t,0) \equiv 0$  and  $g(t,0) \equiv 0$ . They proved the existence of positive solution of above BVP (2.1.4) under certain conditions on nonlinear functions f and g.

Furthermore, B. Yan *et al.* [26] described the existence of multiple positive solutions for the singular second order BVP

$$x''(t) + \Phi(t)f(t, x, x') = 0 \quad t \in (0, 1)$$
  
$$\alpha x(0) - \beta x'(0) = 0, \quad x'(1) = 0,$$

where  $\alpha$ ,  $\beta > 0$  and f is singular at x = 0 and x' = 0. Also in [27], authors have studied the existence of multiple solutions of the above BVP with  $\alpha = 1$  and  $\beta = 0$  by using the fixed point index in a cone of an ordered Banach space.

The main feature of this chapter is that we proved existence of at least one positive solution of (2.1.1) by using only lower and upper solutions in an ordered Banach space  $C^{2}[0,1]$ . For this work we use Schauder's fixed point theorem by defining a completely continuous map. An example is also worked out to show the applicability of our results.

#### 2.2 Preliminaries

We need following terminologies and lemmas in the subsequent discussion.

**Definition 2.2.1.** By singularity of a function h(t, x, y, z) we mean that h is allowed to be unbounded at t = 0, t = 1, x = 0, y = 0 and z = 0.

**Definition 2.2.2.**  $(\alpha_1, \alpha_2) \in (C^2[0, 1] \cap C^4(0, 1)) \times (C^2[0, 1] \cap C^4(0, 1))$  is called a lower solution of (2.1.1), if it satisfies

$$\begin{aligned}
\alpha_1^{(4)}(t) &\leq f(t, \alpha_1(t), \alpha_2(t), -\alpha_1''(t)), \quad t \in (0, 1), \\
\alpha_2^{(4)}(t) &\leq g(t, \alpha_1(t), \alpha_2(t), -\alpha_2''(t)), \quad t \in (0, 1), \\
\alpha_1(0) &\leq 0, \, \alpha_1(1) \leq 0, \, -\alpha_1''(0) \leq 0, \, -\alpha_1''(1) \leq 0, \\
\alpha_2(0) &\leq 0, \, \alpha_2(1) \leq 0, \, -\alpha_2''(0) \leq 0, \, -\alpha_2''(1) \leq 0.
\end{aligned}$$
(2.2.1)

**Definition 2.2.3.**  $(\beta_1, \beta_2) \in (C^2[0, 1] \cap C^4(0, 1)) \times (C^2[0, 1] \cap C^4(0, 1))$  is called an upper solution of (2.1.1), if it satisfies

$$\beta_{1}^{(4)}(t) \geq f(t, \beta_{1}(t), \beta_{2}(t), -\beta_{1}''(t)), \quad t \in (0, 1),$$
  

$$\beta_{2}^{(4)}(t) \geq g(t, \beta_{1}(t), \beta_{2}(t), -\beta_{2}''(t)), \quad t \in (0, 1),$$
  

$$\beta_{1}(0) \geq 0, \ \beta_{1}(1) \geq 0, \ -\beta_{1}''(0) \geq 0, \ -\beta_{1}''(1) \geq 0,$$
  

$$\beta_{2}(0) \geq 0, \ \beta_{2}(1) \geq 0, \ -\beta_{2}''(0) \geq 0, \ -\beta_{2}''(1) \geq 0.$$
  
(2.2.2)

We choose sequences of real numbers  $\{a_n\}_{n=1}^{\infty}$  and  $\{b_n\}_{n=1}^{\infty}$  with  $0 < \cdots < a_{n+1} < a_n < \cdots < a_1 < \frac{1}{2} < b_1 < \cdots < b_n < b_{n+1} < \cdots < 1$  such that  $a_n \to 0$  and  $b_n \to 1$  as  $n \to \infty$ . Further, we choose sequences of real constants  $\{\xi_{ij}^{(n)}\}_{n=1}^{\infty}$  and  $\{\eta_{ij}^{(n)}\}_{n=1}^{\infty}$  (i, j = 1, 2) with  $\xi_{ij}^{(n)} \to 0$  and  $\eta_{ij}^{(n)} \to 0$  as  $n \to \infty$ , such that

$$\begin{aligned} \alpha_1(a_n) &\leq \xi_{11}^{(n)} \leq \beta_1(a_n), & \alpha_2(a_n) \leq \xi_{21}^{(n)} \leq \beta_2(a_n), \\ \alpha_1(b_n) &\leq \xi_{12}^{(n)} \leq \beta_1(b_n), & \alpha_2(b_n) \leq \xi_{22}^{(n)} \leq \beta_2(b_n), \\ -\alpha_1''(a_n) \leq \eta_{11}^{(n)} \leq -\beta_1''(a_n), & -\alpha_2''(a_n) \leq \eta_{21}^{(n)} \leq -\beta_2''(a_n), \\ -\alpha_1''(b_n) \leq \eta_{12}^{(n)} \leq -\beta_1''(b_n), & -\alpha_2''(b_n) \leq \eta_{22}^{(n)} \leq -\beta_2''(b_n). \end{aligned}$$

For  $x \in C^2[a_n, b_n]$ , we write  $||x|| = \max\{|x(t)| : t \in [a_n, b_n]\}$  and  $||x||_1 = \max\{|x''(t)| : t \in [a_n, b_n]\}$ . Further, for  $(x, y) \in C^2[a_n, b_n] \times C^2[a_n, b_n]$  we write  $||(x, y)||_2 = ||x||_1 + ||y||_1$ . Clearly,  $(C^2[a_n, b_n] \times C^2[a_n, b_n], ||\cdot||_2)$  is a Banach space. We define partial order  $\preceq$  in  $C^2[a_n, b_n]$  by  $x \preceq y$  if and only if  $x(t) \le y(t)$  and  $-x''(t) \le -y''(t)$  for  $t \in [a_n, b_n]$ .

**Lemma 2.2.4.** Suppose that  $0 \le a_n < b_n$ , if  $x \in C^2[a_n, b_n] \cap C^4(a_n, b_n)$ ,  $x(a_n) \ge 0$ ,  $x(b_n) \ge 0$ ,  $x''(a_n) \le 0$ ,  $x''(b_n) \le 0$ , such that  $x^{(4)}(t) \ge 0$  for  $t \in (a_n, b_n)$ , then

$$x(t) \ge 0, \ x''(t) \le 0, \ t \in [a_n, b_n].$$

Proof. Let

$$x^{(4)}(t) = \sigma(t), \quad t \in (a_n, b_n),$$
 (2.2.3)

$$x(a_n) = \xi_{11}^{(n)}, \quad x(b_n) = \xi_{12}^{(n)}, \quad x''(a_n) = \eta_{11}^{(n)}, \quad x''(b_n) = \eta_{12}^{(n)}, \tag{2.2.4}$$

then

$$\xi_{11}^{(n)} \ge 0, \quad \xi_{12}^{(n)} \ge 0, \quad \eta_{11}^{(n)} \le 0, \quad \eta_{12}^{(n)} \le 0, \quad \sigma(t) \ge 0, \quad t \in (a_n, b_n).$$
 (2.2.5)

Suppose that

$$y(t) = x(t) - \left(\frac{t - a_n}{b_n - a_n}\xi_{12}^{(n)} + \frac{b_n - t}{b_n - a_n}\xi_{11}^{(n)} + \int_{a_n}^{b_n} H_n(t,\tau)(-R(\tau))d\tau\right), \quad t \in [a_n, b_n],$$
(2.2.6)

where

$$H_n(t,s) = \frac{1}{b_n - a_n} \begin{cases} (b_n - t)(s - a_n), & a_n \le s \le t \le b_n, \\ (b_n - s)(t - a_n), & a_n \le t \le s \le b_n, \end{cases}$$
(2.2.7)

$$R(t) = \frac{1}{b_n - a_n} [(b_n - t)\eta_{11}^{(n)} + (t - a_n)\eta_{12}^{(n)}], \qquad (2.2.8)$$

$$b_n - a_n > 0. (2.2.9)$$

Then  $y(t) \in C^2[a_n, b_n] \cap C^4(a_n, b_n)$ , and differentiate (2.2.6) with respect to t,

$$y'(t) = x'(t) - \left(\frac{1}{b_n - a_n}\xi_{12}^{(n)} + \frac{-1}{b_n - a_n}\xi_{11}^{(n)} + \int_{a_n}^{b_n}\frac{\partial H_n(t,\tau)}{\partial t}(-R(\tau))d\tau\right),$$
  

$$= x'(t) - \left(\frac{\xi_{12}^{(n)} - \xi_{11}^{(n)}}{b_n - a_n} - \int_{a_n}^t \frac{-(\tau - a_n)}{b_n - a_n}(R(\tau))d\tau - \int_t^{b_n}\frac{(b_n - \tau)}{b_n - a_n}(R(\tau))d\tau\right)$$
  

$$= x'(t) - \frac{\xi_{12}^{(n)} - \xi_{11}(n)}{b_n - a_n} - \int_{a_n}^t \frac{(\tau - a_n)}{b_n - a_n}(R(\tau))d\tau + \int_t^{b_n}\frac{(b_n - \tau)}{b_n - a_n}(R(\tau))d\tau.$$
  
(2.2.10)

Again differentiate (2.2.10), we have

$$y''(t) = x''(t) - 0 - \frac{(\tau - a_n)}{b_n - a_n} (R(\tau)) \Big|_{a_n}^t + \frac{(b_n - \tau)}{b_n - a_n} (R(\tau)) \Big|_t^{b_n},$$
  
=  $x''(t) - \frac{t - a_n}{b_n - a_n} R(t) - \frac{b_n - t}{b_n - a_n} R(t),$ 

or

$$y''(t) = x''(t) - R(t).$$
(2.2.11)

Differentiating (2.2.11) once again, we have

$$y^{(3)}(t) = x^{(3)}(t) - \frac{1}{b_n - a_n} \left[ -\eta_{11}^{(n)} + \eta_{12}^{(n)} \right].$$

One more differentiation yields

$$y^{(4)}(t) = x^{(4)}(t).$$

Now the boundary conditions become

$$y(t) = x(t) - \frac{t - a_n}{b_n - a_n} \xi_{12}^{(n)} - \frac{b_n - t}{b_n - a_n} \xi_{11}^{(n)} + \int_{a_n}^t \frac{(b_n - t)(\tau - a_n)}{b_n - a_n} R(\tau) d\tau$$
$$+ \int_t^{b_n} \frac{(b_n - \tau)(t - a_n)}{b_n - a_n} R(\tau) d\tau,$$
$$y(a_n) = x(a_n) - 0 - \xi_{11}^{(n)} + \int_{a_n}^{a_n} \frac{(b_n - a_n)(\tau - a_n)}{b_n - a_n} R(\tau) d\tau + 0,$$
$$y(a_n) = \xi_{11}^{(n)} - \xi_{11}^{(n)} = 0.$$

Similarly

$$y(b_n) = \xi_{12}^{(n)} - \xi_{12}^{(n)} = 0.$$
(2.2.12)

For other two boundary conditions, consider (2.2.11)

$$y''(a_n) = x''(a_n) - R(a_n),$$
  

$$y''(a_n) = \eta_{11}^{(n)} - \frac{1}{b_n - a_n} \left[ (b_n - a_n)\eta_{11}^{(n)} + (a_n - a_n)\eta_{12}^{(n)} \right],$$
  

$$y''(a_n) = \eta_{11}^{(n)} - \eta_{11}^{(n)} = 0.$$

Similarly

$$y''(b_n) = \eta_{12}^{(n)} - \eta_{12}^{(n)} = 0.$$

Finally, we get

$$y^{(4)}(t) = \sigma(t), \quad t \in (a_n, b_n),$$
 (2.2.13)

while the boundary conditions take the form

$$y(a_n) = y(b_n) = 0, \quad y''(a_n) = y''(b_n) = 0.$$
 (2.2.14)

Integrate twice (2.2.13) and then using (2.2.14), we have

$$-y''(t) = \int_{a_n}^{b_n} H_n(t,s)\sigma(s)ds,$$
(2.2.15)

where  $H_n(t, s)$  is defined in (2.2.7). By twice integration of (2.2.15) and employing (2.2.14), we get

$$y(t) = \int_{a_n}^{b_n} H_n(t,\tau) \int_{a_n}^{b_n} H_n(\tau,s)\sigma(s)dsd\tau, \quad t \in [a_n, b_n],$$

that is

$$x(t) = \left(\frac{t - a_n}{b_n - a_n}\xi_{12}^{(n)} + \frac{b_n - t}{b_n - a_n}\xi_{11}^{(n)} + \int_{a_n}^{b_n} H_n(t,\tau)(-R(\tau))d\tau\right) + \int_{a_n}^{b_n} H_n(t,\tau) \int_{a_n}^{b_n} H_n(\tau,s)\sigma(s)dsd\tau, \quad t \in [a_n, b_n].$$
(2.2.16)

From (2.2.6), (2.2.8) and (2.2.15), we have

$$x''(t) = \frac{1}{b_n - a_n} [(b_n - t)\eta_{11}^{(n)} + (t - a_n)\eta_{12}^{(n)}] - \int_{a_n}^{b_n} H_n(t, s)\sigma(s)ds, \quad t \in [a_n, b_n].$$
(2.2.17)

Note that (2.2.5) and  $-R(t) \ge 0$ ,  $t \in [a_n, b_n]$ ,  $H_n(t, s) \ge 0$ ,  $(t, s) \in [a_n, b_n] \times [a_n, b_n]$ , and by (2.2.16) and (2.2.17), we have  $x(t) \ge 0, x''(t) \le 0, t \in [a_n, b_n]$ .

**Lemma 2.2.5.** For  $a, b \in \mathbb{R}$  and  $x \in C^2[a, b]$ , we write  $||x||_1 = \max_{t \in [a, b]} |x''(t)|$ . Then norm space  $(C^2[a, b], || \cdot ||_1)$  is a Banach space.

*Proof.* Let  $\{x_m\}$  be a cauchy sequence in  $C^2[a, b]$ , then for every  $\varepsilon > 0$ , there exists a positive integer  $n_0$  such that

$$||x_m - x_n||_1 < \varepsilon$$
 for all  $m, n \ge n_0$ 

which implies that

$$\|x_m - x_n\|_1 = \max_{t \in [a,b]} |x_m''(t) - x_n''(t)| < \varepsilon \text{ for all } m, n \ge n_0.$$
(2.2.18)

Thus for any fixed  $t = t_0 \in [a, b]$ , we have

$$|x_m''(t_0) - x_n''(t_0)| < \varepsilon \text{ for all } m, n \ge n_0,$$

which shows that  $\{x''_m(t_0)\}$  is a cauchy sequence of real numbers. Since  $\mathbb{R}$  is complete, so there exist  $x''(t_0) \in \mathbb{R}$  such that  $x''_m(t_0) \to x''(t_0)$  as  $m \to \infty$ . In such way we can associate with each  $t \in [a, b]$  a unique real number x''(t) which defines pointwise a function x'' on [a, b]. Now we have to show that  $x'' \in C[a, b]$  and  $x''_m \to x''$ , from (2.2.18) with  $n \to \infty$ , we have

$$\max_{t \in [a,b]} |x''_m(t) - x''(t)| < \varepsilon \text{ for all } m \ge n_0.$$

Hence for every  $t \in [a, b]$ 

$$|x''_m(t) - x''(t)| < \varepsilon$$
 for all  $m \ge n_0$ .

This implies that  $x''_m(t) \to x''(t)$  uniformly on [a, b]. Since  $x''_m(t)$  is continuous on [a, b]and converges uniformly, so the limit function x'' is continuous on [a, b] as "if a sequence  $\{x_m\}$  of continuous function on [a, b] converges on [a, b] and also convergence is uniform, then limit function x is continuous on [a, b]." Hence space  $C^2[a, b]$  is complete.  $\Box$ 

**Lemma 2.2.6.** For  $a, b \in \mathbb{R}$  with a < b and  $v \in C[a, b]$ . The boundary value problem

$$u''(t) = v(t), \quad t \in [a, b],$$
  
 $u(a) = u_a, u(b) = u_b$  (2.2.19)

has integral representation

$$u(t) = \frac{b-t}{b-a}u_a + \frac{t-a}{b-a}u_b - \int_a^b H(t,s)v(s)ds,$$
(2.2.20)

where

$$H(t,s) = \frac{1}{b-a} \begin{cases} (b-t)(s-a), & a \le s \le t \le b, \\ (b-s)(t-a), & a \le t \le s \le b. \end{cases}$$
(2.2.21)

*Proof.* Integrating (2.2.19) from a to t, we obtain

$$u'(t) = C_1 + \int_a^t v(s)ds.$$
 (2.2.22)

Again integrating (2.2.22) from a to t, we get

$$u(t) = C_2 + (t-a)C_1 + \int_a^t \int_a^s v(\tau)d\tau ds$$

where  $C_1$  and  $C_2$  are constants and can be determined by imposing boundary conditions (2.2.19), which can be written as

$$u(t) = C_2 + (t-a)C_1 + \int_a^t (t-s)v(s)ds.$$
(2.2.23)

Now after imposing boundary conditions (2.2.19)

$$C_{1} = \frac{u_{b} - u_{a}}{b - a} - \frac{1}{b - a} \int_{a}^{b} (b - s)v(s)ds,$$

$$C_{2} = u_{a}.$$
(2.2.24)

Using the values of  $C_1$  and  $C_2$  in (2.2.23), we have

$$\begin{aligned} u(t) &= \frac{b-t}{b-a} u_a + \frac{t-a}{b-a} u_b - \frac{t-a}{b-a} \int_a^b (b-s)v(s)ds + \int_a^t (t-s)v(s)ds, \\ &= \frac{b-t}{b-a} u_a + \frac{t-a}{b-a} u_b - \frac{1}{b-a} \int_t^b (t-a)(b-s)v(s)ds - \frac{1}{b-a} \int_a^t (b-t)(s-a)v(s)ds, \end{aligned}$$
which is equivalent to (2.2.20).

which is equivalent to (2.2.20).

Lemma 2.2.7. The Green's function (2.2.21) satisfies

$$H(t,s) \le \frac{1}{b-a}(s-a)(b-s), \quad t,s \in [a,b].$$
(2.2.25)

*Proof.* Case i: For  $s \leq t$ , using (2.2.21)

$$H(t,s) = \frac{1}{b-a}(b-t)(s-a),$$

which implies that

$$H(t,s) \le \frac{1}{b-a}(b-s)(s-a).$$
(2.2.26)

Case ii: Now for  $t \leq s$ , in view of (2.2.21), we have

$$H(t,s) = \frac{1}{b-a}(b-s)(t-a),$$

which again implies that

$$H(t,s) \le \frac{1}{b-a}(b-s)(s-a).$$
(2.2.27)

For each  $n \in \{1, 2, 3, \dots\}$  consider the modified non-singular boundary value problem

$$\begin{aligned} x^{(4)}(t) &= f_*(t, x(t), y(t), -x''(t)), \quad t \in [a_n, b_n], \\ y^{(4)}(t) &= g_*(t, x(t), y(t), -y''(t)), \quad t \in [a_n, b_n], \\ x(a_n) &= \xi_{11}^{(n)}, y(a_n) = \xi_{21}^{(n)}, -x''(a_n) = \eta_{11}^{(n)}, -y''(a_n) = \eta_{21}^{(n)}, \\ x(b_n) &= \xi_{12}^{(n)}, y(b_n) = \xi_{22}^{(n)}, -x''(b_n) = \eta_{12}^{(n)}, -y''(b_n) = \eta_{22}^{(n)}, \end{aligned}$$
(2.3.1)

where the modified functions  $f_\ast$  and  $g_\ast$  are defined as follows:

$$f_{*}(t, x(t), y(t), -x''(t)) = \begin{cases} f(t, \alpha_{1}(t), \alpha_{2}(t), -\alpha_{1}''(t)), & \text{if } (\alpha_{1}, \alpha_{2}) \not\leq (x, y) \leq (\beta_{1}, \beta_{2}), \\ f(t, x(t), y(t), -x''(t)), & \text{if } (\alpha_{1}, \alpha_{2}) \leq (x, y) \leq (\beta_{1}, \beta_{2}), \end{cases}$$

$$g_{*}(t, x(t), y(t), -y''(t)) = \begin{cases} g(t, \alpha_{1}(t), \alpha_{2}(t), -\alpha_{2}''(t)), & \text{if } (\alpha_{1}, \alpha_{2}) \neq (x, y), \\ g(t, x(t), y(t), -y''(t)), & \text{if } (\alpha_{1}, \alpha_{2}) \leq (x, y) \leq (\beta_{1}, \beta_{2}), \\ g(t, \beta_{1}(t), \beta_{2}(t), -\beta_{2}''(t)), & \text{if } (x, y) \neq (\beta_{1}, \beta_{2}), \end{cases}$$

$$(2.3.2)$$

$$(2.3.3)$$

Employing Lemma 2.2.6, the boundary value problem (2.3.1) becomes

$$x''(t) = \frac{b_n - t}{b_n - a_n} \eta_{11}^{(n)} + \frac{t - a_n}{b_n - a_n} \eta_{12}^{(n)} - \int_{a_n}^{b_n} H_n(t, s) f_*(s, x(s), y(s), -x''(s)) ds, \quad t \in [a_n, b_n],$$

$$y''(t) = \frac{b_n - c}{b_n - a_n} \eta_{21}^{(n)} + \frac{c - a_n}{b_n - a_n} \eta_{22}^{(n)} - \int_{a_n} H_n(t, s) g_*(s, x(s), y(s), -y''(s)) ds, \quad t \in [a_n, b_n],$$
  
$$x(a_n) = \xi_{11}^{(n)}, y(a_n) = \xi_{21}^{(n)}, x(b_n) = \xi_{12}^{(n)}, y(b_n) = \xi_{22}^{(n)},$$

where

$$H_n(t,s) = \frac{1}{b_n - a_n} \begin{cases} (b_n - t)(s - a_n), & s \le t, \\ (b_n - s)(t - a_n), & t \le s. \end{cases}$$
(2.3.5)

Again employing Lemma 2.2.6, the integro-differential boundary value problem (2.3.4) becomes

$$\begin{aligned} x(t) &= \frac{b_n - t}{b_n - a_n} \xi_{11}^{(n)} + \frac{t - a_n}{b_n - a_n} \xi_{12}^{(n)} - \int_{a_n}^{b_n} H_n(t, s) \left( \frac{b_n - s}{b_n - a_n} \eta_{11}^{(n)} + \frac{s - a_n}{b_n - a_n} \eta_{12}^{(n)} \right) ds \\ &+ \int_{a_n}^{b_n} H_n(t, s) \int_{a_n}^{b_n} H_n(s, \tau) f_*(\tau, x(\tau), y(\tau), -x''(\tau)) d\tau ds, \quad t \in [a_n, b_n], \\ y(t) &= \frac{b_n - t}{b_n - a_n} \xi_{21}^{(n)} + \frac{t - a_n}{b_n - a_n} \xi_{22}^{(n)} - \int_{a_n}^{b_n} H_n(t, s) \left( \frac{b_n - s}{b_n - a_n} \eta_{21}^{(n)} + \frac{s - a_n}{b_n - a_n} \eta_{22}^{(n)} \right) ds \\ &+ \int_{a_n}^{b_n} H_n(t, s) \int_{a_n}^{b_n} H_n(s, \tau) g_*(\tau, x(\tau), y(\tau), -y''(\tau)) d\tau ds, \quad t \in [a_n, b_n]. \end{aligned}$$
(2.3.6)

Define map  $T_n: C^2[a_n, b_n] \times C^2[a_n, b_n] \to C^2[a_n, b_n] \times C^2[a_n, b_n]$  by

$$T_n = (A_n, B_n),$$
 (2.3.7)

where the maps  $A_n, B_n : C^2[a_n, b_n] \times C^2[a_n, b_n] \to C^2[a_n, b_n]$  are defined as

$$A_{n}(x,y)(t) = \frac{b_{n} - t}{b_{n} - a_{n}} \xi_{11}^{(n)} + \frac{t - a_{n}}{b_{n} - a_{n}} \xi_{12}^{(n)} - \int_{a_{n}}^{b_{n}} H_{n}(t,s) \left(\frac{b_{n} - s}{b_{n} - a_{n}} \eta_{11}^{(n)} + \frac{s - a_{n}}{b_{n} - a_{n}} \eta_{12}^{(n)}\right) ds + \int_{a_{n}}^{b_{n}} H_{n}(t,s) \int_{a_{n}}^{b_{n}} H_{n}(s,\tau) f_{*}(\tau,x(\tau),y(\tau),-x''(\tau)) d\tau ds, \quad t \in [a_{n},b_{n}], B_{n}(x,y)(t) = \frac{b_{n} - t}{b_{n} - a_{n}} \xi_{21}^{(n)} + \frac{t - a_{n}}{b_{n} - a_{n}} \xi_{22}^{(n)} - \int_{a_{n}}^{b_{n}} H_{n}(t,s) \left(\frac{b_{n} - s}{b_{n} - a_{n}} \eta_{21}^{(n)} + \frac{s - a_{n}}{b_{n} - a_{n}} \eta_{22}^{(n)}\right) ds + \int_{a_{n}}^{b_{n}} H_{n}(t,s) \int_{a_{n}}^{b_{n}} H_{n}(s,\tau) g_{*}(\tau,x(\tau),y(\tau),-y''(\tau)) d\tau ds, \quad t \in [a_{n},b_{n}].$$

$$(2.3.8)$$

Clearly if  $(x_n, y_n)$  is a fixed point of  $T_n$  then  $(x_n, y_n)$  is a solution of (2.3.1).

**Lemma 2.3.1.** Assume that  $0 < \alpha_i(t) \leq \beta_i(t)$  and  $0 < -\alpha''_i(t) \leq -\beta''_i(t)$  for  $t \in (0,1)$ , i = 1, 2. Further,  $\alpha_i(0) = \alpha_i(1) = \alpha''_i(0) = \alpha''_i(1) = 0$ , i = 1, 2. Then the map  $T_n$  defined by (2.3.7) is completely continuous.

*Proof.* First we show that  $T_n(C^2[a_n, b_n] \times C^2[a_n, b_n])$  is uniformly bounded. Differentiating (2.3.8) twice with respect to t, we have

$$A_n(x,y)''(t) = \frac{b_n - t}{b_n - a_n} \eta_{11}^{(n)} + \frac{t - a_n}{b_n - a_n} \eta_{12}^{(n)} - \int_{a_n}^{b_n} H_n(t,s) f_*(s,x(s),y(s),-x''(s)) ds, \quad (2.3.9)$$

which implies

$$|A_n(x,y)''(t)| \le |\eta_{11}^{(n)}| + |\eta_{12}^{(n)}| + \int_{a_n}^{b_n} H_n(t,s) f_*(s,x(s),y(s),-x''(s)) ds, \quad t \in [a_n,b_n],$$

which in view of Lemma (2.2.7) becomes

$$|A_n(x,y)''(t)| \le |\eta_{11}^{(n)}| + |\eta_{12}^{(n)}| + \frac{1}{b_n - a_n} \int_{a_n}^{b_n} (s - a_n)(b_n - s)f_*(s,x(s),y(s),-x''(s))ds,$$

which can be written as

$$||A_n(x,y)||_1 \le |\eta_{11}^{(n)}| + |\eta_{12}^{(n)}| + \frac{1}{b_n - a_n} \int_{a_n}^{b_n} (s - a_n)(b_n - s)f_*(s, x(s), y(s), -x''(s))ds.$$
(2.3.10)

Similarly, we can show that

$$||B_n(x,y)||_1 \le |\eta_{21}^{(n)}| + |\eta_{22}^{(n)}| + \frac{1}{b_n - a_n} \int_{a_n}^{b_n} (s - a_n)(b_n - s)g_*(s, x(s), y(s), -y''(s))ds.$$
(2.3.11)

From (2.3.10) and (2.3.11), it follows that  $T_n(C^2[a_n, b_n] \times C^2[a_n, b_n])$  is uniformly bounded.

Now we show that the map  $T_n$  is equicontinuous. Differentiating (2.3.9) with respect to t, we obtain

$$A_n(x,y)^{\prime\prime\prime}(t) = \frac{\eta_{12}^{(n)} - \eta_{11}^{(n)}}{b_n - a_n} - \int_{a_n}^{b_n} \frac{\partial}{\partial t} H_n(t,s) f_*(s,x(s),y(s),-x^{\prime\prime}(s)) ds.$$

But

$$\frac{\partial}{\partial t}H_n(t,s) = \frac{1}{b_n - a_n} \begin{cases} -(s - a_n), & s \le t, \\ (b_n - s), & t \le s. \end{cases}$$

 $\operatorname{So}$ 

$$A_n(x,y)''(t) = \frac{\eta_{12}^{(n)} - \eta_{11}^{(n)}}{b_n - a_n} + \frac{1}{b_n - a_n} \int_{a_n}^t (s - a_n) f_*(s,x(s),y(s),-x''(s)) ds$$
$$- \frac{1}{b_n - a_n} \int_t^{b_n} (b_n - s) f_*(s,x(s),y(s),-x''(s)) ds, \quad t \in [a_n,b_n],$$

which implies that

$$|A_n(x,y)''(t)| = \left| \frac{\eta_{12}^{(n)} - \eta_{11}^{(n)}}{b_n - a_n} + \frac{1}{b_n - a_n} \int_{a_n}^t (s - a_n) f_*(s,x(s),y(s),-x''(s)) ds - \frac{1}{b_n - a_n} \int_t^{b_n} (b_n - s) f_*(s,x(s),y(s),-x''(s)) ds \right|,$$

$$\leq \frac{|\eta_{12}^{(n)} - \eta_{11}^{(n)}|}{b_n - a_n} + \frac{1}{b_n - a_n} \int_{a_n}^t (s - a_n) f_*(s, x(s), y(s), -x''(s)) ds + \frac{1}{b_n - a_n} \int_t^{b_n} (b_n - s) f_*(s, x(s), y(s), -x''(s)) ds,$$

$$\leq \frac{|\eta_{12}^{(n)} - \eta_{11}^{(n)}|}{b_n - a_n} + \frac{1}{b_n - a_n} \int_{a_n}^{b_n} (s - a_n) f_*(s, x(s), y(s), -x''(s)) ds + \frac{1}{b_n - a_n} \int_{a_n}^{b_n} (b_n - s) f_*(s, x(s), y(s), -x''(s)) ds,$$

$$=\frac{|\eta_{12}^{(n)}-\eta_{11}^{(n)}|}{b_n-a_n}+\frac{1}{b_n-a_n}\int_{a_n}^{b_n}(b_n-a_n)f_*(s,x(s),y(s),-x''(s))ds.$$

Thus

$$|A_n(x,y)'''(t)| \le \frac{|\eta_{12}^{(n)} - \eta_{11}^{(n)}|}{b_n - a_n} + \int_{a_n}^{b_n} f_*(s,x(s),y(s),-x''(s))ds,$$

which shows that

$$\|A_n(x,y)'\|_1 \le \frac{|\eta_{12}^{(n)} - \eta_{11}^{(n)}|}{b_n - a_n} + \int_{a_n}^{b_n} f_*(s,x(s),y(s),-x''(s))ds.$$
(2.3.12)

Similarly, we can show that

$$\|B_n(x,y)'\|_1 \le \frac{|\eta_{22}^{(n)} - \eta_{21}^{(n)}|}{b_n - a_n} + \int_{a_n}^{b_n} g_*(s,x(s),y(s),-y''(s))ds.$$
(2.3.13)

Consequently, from (2.3.12) and (2.3.13),  $T_n(C^2[a_n, b_n] \times C^2[a_n, b_n])$  is equicontinuous.

Next we show that  $T_n$  is continuous. Let  $(x_m, y_m), (x, y) \in C^2[a_n, b_n] \times C^2[a_n, b_n]$  such that  $||(x_m, y_m) - (x, y)|| \to 0$  as  $m \to \infty$ . In view of (2.3.8), we have

$$|A_n(x_m, y_m)(t) - A_n(x, y)(t)| = \left| \int_{a_n}^{b_n} H_n(t, s) \int_{a_n}^{b_n} H_n(s, \tau) f_*(\tau, x_m(\tau), y_m(\tau), -x''_m(\tau)) d\tau ds \right| - \int_{a_n}^{b_n} H_n(t, s) \int_{a_n}^{b_n} H_n(s, \tau) f_*(\tau, x(\tau), y(\tau), -x''(\tau)) d\tau ds \right|, \quad t \in [a_n, b_n],$$

which implies that

$$|A_n(x_m, y_m)(t) - A_n(x, y)(t)| = \int_{a_n}^{b_n} H_n(t, s) \int_{a_n}^{b_n} H_n(s, \tau) |f_*(\tau, x_m(\tau), y_m(\tau), -x''_m(\tau))| d\tau ds, \quad t \in [a_n, b_n].$$

Now using Lemma 2.2.7, we get

$$|A_n(x_m, y_m)(t) - A_n(x, y)(t)| \le \frac{1}{(b_n - a_n)^2} \int_{a_n}^{b_n} (s - a_n)(b_n - s) ds \int_{a_n}^{b_n} (\tau - a_n)(b_n - \tau) |f_*(\tau, x_m(\tau), y_m(\tau), -x''_m(\tau)) - f_*(\tau, x(\tau), y(\tau), -x''(\tau))| d\tau, \quad t \in [a_n, b_n].$$

This yields  $||A_n(x_m, y_m) - A_n(x, y)|| \to 0$  as  $m \to \infty$ . Similarly, we can show that  $||B_n(x_m, y_m) - B_n(x, y)|| \to 0$  as  $m \to \infty$ . Consequently  $T_n$  is continuous, which together with the compactness of  $T_n$ , implies that  $T_n$  is completely continuous.

#### 2.4 Existence of at least one positive solution

**Theorem 2.4.1.** Assume that (2.1.1) has a lower solution  $(\alpha_1, \alpha_2)$  and an upper solution  $(\beta_1, \beta_2)$  such that  $0 < \alpha_i(t) \leq \beta_i(t)$  and  $0 < -\alpha''_i(t) \leq -\beta''_i(t)$  for  $t \in (0,1)$ , i = 1,2. Further,  $\alpha_i(0) = \alpha_i(1) = \alpha''_i(0) = \alpha''_i(1) = 0$ , i = 1,2. Then the boundary value problem (2.1.1) has a positive solution  $(u, v) \in (C^2[0, 1] \cap C^4(0, 1)) \times (C^2[0, 1] \cap C^4(0, 1))$  such that  $(\alpha_1, \alpha_2) \leq (u, v) \leq (\beta_1, \beta_2)$ .

Proof. Since  $T_n$  is completely continuous and  $f_*$ ,  $g_*$  are bounded on  $[a_n, b_n] \times \mathbb{R}^3$ , by Schauder's fixed point theorem 1.1.14,  $T_n$  has a fixed point  $(x_n, y_n) \in C^4[a_n, b_n] \times C^4[a_n, b_n]$ . We claim that  $(\alpha_1, \alpha_2) \preceq (x_n, y_n) \preceq (\beta_1, \beta_2)$ , that is

$$\begin{aligned}
\alpha_{1}(t) &\leq x_{n}(t) \leq \beta_{1}(t), \quad t \in [a_{n}, b_{n}], \\
\alpha_{2}(t) &\leq y_{n}(t) \leq \beta_{2}(t), \quad t \in [a_{n}, b_{n}], \\
-\alpha_{1}^{''}(t) &\leq -x_{n}^{''}(t) \leq -\beta_{1}^{''}(t), \quad t \in [a_{n}, b_{n}], \\
-\alpha_{2}^{''}(t) &\leq -y_{n}^{''}(t) \leq -\beta_{2}^{''}(t), \quad t \in [a_{n}, b_{n}].
\end{aligned}$$
(2.4.1)

Suppose  $(x_n, y_n) \not\preceq (\beta_1, \beta_2)$ . By the definition of  $f_*$  and  $g_*$ , we have

$$f_*(t, x_n(t), y_n(t), -x_n''(t)) = f(t, \beta_1(t), \beta_2(t), -\beta_1''(t)), \quad t \in [a_n, b_n],$$
  
$$g_*(t, x_n(t), y_n(t), -y_n''(t)) = g(t, \beta_1(t), \beta_2(t), -\beta_2''(t)), \quad t \in [a_n, b_n].$$

Therefore

$$\begin{aligned} x_n^{(4)}(t) &= f(t, \beta_1(t), \beta_2(t), -\beta_1''(t)), \quad t \in [a_n, b_n], \\ y_n^{(4)}(t) &= g(t, \beta_1(t), \beta_2(t), -\beta_2''(t)), \quad t \in [a_n, b_n]. \end{aligned}$$

On the other hand, since  $(\beta_1, \beta_2)$  is an upper solution of (2.1.1), we also have

$$\begin{aligned} \beta_1^{(4)}(t) &\geq f(t, \beta_1(t), \beta_2(t), -\beta_1''(t)), \quad t \in [a_n, b_n], \\ \beta_2^{(4)}(t) &\geq g(t, \beta_1(t), \beta_2(t), -\beta_2''(t)), \quad t \in [a_n, b_n], \\ \beta_1(a_n) &\geq \xi_{11}^{(n)}, \beta_2(a_n) \geq \xi_{21}^{(n)}, -\beta_1''(a_n) \geq \eta_{11}^{(n)}, -\beta_2''(a_n) \geq \eta_{21}^{(n)}, \\ \beta_1(b_n) &\geq \eta_{12}^{(n)}, \beta_2(b_n) \geq \xi_{22}^{(n)}, -\beta_1''(b_n) \geq \eta_{12}^{(n)}, -\beta_2''(b_n) \geq \eta_{22}^{(n)}. \end{aligned}$$

Let

$$p_1(t) = \beta_1(t) - x_n(t), \quad t \in [a_n, b_n],$$
$$p_2(t) = \beta_2(t) - y_n(t), \quad t \in [a_n, b_n].$$

Now consider

$$p_1^{(4)}(t) = \beta_1^{(4)}(t) - x_n^{(4)}(t) \ge 0, \quad t \in (a_n, b_n),$$
  
$$p_2^{(4)}(t) = \beta_2^{(4)}(t) - y_n^{(4)}(t) \ge 0, \quad t \in (a_n, b_n).$$

Also

$$p_1(a_n) = \beta_1(a_n) - x_n(a_n) \ge \xi_{11}^{(n)} - \xi_{11}^{(n)} = 0,$$
  

$$p_2(a_n) = \beta_2(a_n) - y_n(a_n) \ge \xi_{21}^{(n)} - \xi_{21}^{(n)} = 0,$$
  

$$p_1(b_n) = \beta_1(b_n) - x_n(b_n) \ge \xi_{12}^{(n)} - \xi_{12}^{(n)} = 0,$$
  

$$p_2(b_n) = \beta_2(a_n) - y_n(b_n) \ge \xi_{22}^{(n)} - \xi_{22}^{(n)} = 0.$$

Moreover

$$-p_{1}''(a_{n}) = -\beta_{1}''(a_{n}) + x_{n}''(a_{n}) \ge \eta_{11}^{(n)} - \eta_{11}^{(n)} = 0,$$
  

$$-p_{2}''(a_{n}) = -\beta_{2}''(a_{n}) + y_{n}''(a_{n}) \ge \eta_{21}^{(n)} - \eta_{21}^{(n)} = 0,$$
  

$$-p_{1}''(b_{n}) = -\beta_{1}''(b_{n}) + x_{n}''(b_{n}) \ge \eta_{12}^{(n)} - \eta_{12}^{(n)} = 0,$$
  

$$-p_{2}''(b_{n}) = -\beta_{2}''(b_{n}) + y_{n}''(b_{n}) \ge \eta_{22}^{(n)} - \eta_{22}^{(n)} = 0.$$

By Lemma 2.2.4, we conclude that

$$p_i(t) \ge 0, \quad -p_i''(t) \ge 0, \quad t \in [a_n, b_n], \ i = 1, 2,$$

which is a contradiction to our assumption that  $(x_n, y_n) \not\preceq (\beta_1, \beta_2)$ . Therefore,  $(x_n, y_n) \preceq (\beta_1, \beta_2)$ .

Similarly we will show that  $(\alpha_1, \alpha_2) \preceq (x_n, y_n)$ . For this again suppose on contrary that  $(\alpha_1, \alpha_2) \not \preceq (x_n, y_n)$ . By definition of  $f_*$  and  $g_*$ , we have

$$f_*(t, x_n(t), y_n(t), -x''_n(t)) = f(t, \alpha_1(t), \alpha_2(t), -\alpha_1''(t)), \quad t \in [a_n, b_n],$$
  
$$g_*(t, x_n(t), y_n(t), -y''_n(t)) = g(t, \alpha_1(t), \alpha_2(t), -\alpha_2''(t)), \quad t \in [a_n, b_n],$$

therefore

$$x_n^{(4)}(t) = f(t, \alpha_1(t), \alpha_2(t), -\alpha_1''(t)), \quad t \in [a_n, b_n],$$
  
$$y_n^{(4)}(t) = g(t, \alpha_1(t), \alpha_2(t), -\alpha_2''(t)), \quad t \in [a_n, b_n].$$

Since  $(\alpha_1, \alpha_2)$  is a lower solution of (2.1.1), so

$$\begin{aligned} &\alpha_1^{(4)}(t) \le f(t, \alpha_1(t), \alpha_2(t), -\alpha_1''(t)), \quad t \in [a_n, b_n], \\ &\alpha_2^{(4)}(t) \le g(t, \alpha_1(t), \alpha_2(t), -\alpha_2''(t)), \quad t \in [a_n, b_n], \\ &\alpha_1(a_n) \le \xi_{11}^{(n)}, \alpha_2(a_n) \le \xi_{21}^{(n)}, -\alpha_1''(a_n) \le \eta_{11}^{(n)}, -\alpha_2''(a_n) \le \eta_{21}^{(n)}, \\ &\alpha_1(b_n) \le \xi_{12}^{(n)}, \alpha_2(b_n) \le \xi_{22}^{(n)}, -\alpha_1''(b_n) \le \eta_{12}^{(n)}, -\alpha_2''(b_n) \le \eta_{22}^{(n)}. \end{aligned}$$

Let

$$q_1(t) = x_n(t) - \alpha_1(t), \quad t \in [a_n, b_n],$$
  
 $q_2(t) = y_n(t) - \alpha_2(t), \quad t \in [a_n, b_n],$ 

then

$$q_1^{(4)}(t) = x_n^{(4)}(t) - \alpha_1^{(4)}(t) \ge 0, \quad t \in (a_n, b_n),$$
  
$$q_2^{(4)}(t) = y_n^{(4)}(t) - \alpha_2^{(4)}(t) \ge 0, \quad t \in (a_n, b_n).$$

Also

$$q_1(a_n) = x_n(a_n) - \alpha_1(a_n) \ge \xi_{11}^{(n)} - \xi_{11}^{(n)} = 0,$$
  

$$q_2(a_n) = y_n(a_n) - \alpha_2(a_n) \ge \xi_{21}^{(n)} - \xi_{21}^{(n)} = 0,$$
  

$$q_1(b_n) = x_n(b_n) - \alpha_1(b_n) \ge \xi_{12}^{(n)} - \xi_{12}^{(n)} = 0,$$
  

$$q_2(b_n) = y_n(b_n) - \alpha_2(a_n) \ge \xi_{22}^{(n)} - \xi_{22}^{(n)} = 0.$$

Further

$$-q_{1}^{''}(a_{n}) = -x_{n}^{''}(a_{n}) + \alpha_{1}^{''}(a_{n}) \ge \eta_{11}^{(n)} - \eta_{11}^{(n)} = 0,$$
  

$$-q_{2}^{''}(a_{n}) = -y_{n}^{''}(a_{n}) + \alpha_{2}^{''}(a_{n}) \ge \eta_{21}^{(n)} - \eta_{21}^{(n)} = 0,$$
  

$$-q_{1}^{''}(b_{n}) = -x_{n}^{''}(b_{n}) + \alpha_{1}^{''}(b_{n}) \ge \eta_{12}^{(n)} - \eta_{12}^{(n)} = 0,$$
  

$$-q_{2}^{''}(b_{n}) = -y_{n}^{''}(b_{n}) + \alpha_{2}^{''}(b_{n}) \ge \eta_{22}^{(n)} - \eta_{22}^{(n)} = 0.$$

Again by Lemma 2.2.4, we conclude that

$$q_i(t) \ge 0, \quad -q_i''(t) \ge 0, \quad t \in [a_n, b_n], \ i = 1, 2,$$

which is a contradiction to our assumption  $(\alpha_1, \alpha_2) \not\preceq (x_n, y_n)$ . Therefore,  $(\alpha_1, \alpha_2) \preceq (x_n, y_n)$ . Hence, we have shown that (2.4.1) hold. Consequently,  $(x_n, y_n) \in C^4[a_n, b_n] \times C^4[a_n, b_n]$  is a solution of the following boundary value problem

$$\begin{aligned} x^{(4)}(t) &= f(t, x(t), y(t), -x''(t)), \quad t \in [a_n, b_n], \\ y^{(4)}(t) &= g(t, x(t), y(t), -y''(t)), \quad t \in [a_n, b_n], \\ x(a_n) &= \xi_{11}^{(n)}, y(a_n) = \xi_{21}^{(n)}, -x''(a_n) = \eta_{11}^{(n)}, -y''(a_n) = \eta_{21}^{(n)}, \\ x(b_n) &= \xi_{12}^{(n)}, y(b_n) = \xi_{22}^{(n)}, -x''(b_n) = \eta_{12}^{(n)}, -y''(b_n) = \eta_{22}^{(n)}. \end{aligned}$$

$$(2.4.2)$$

Let

$$M = \max\left\{\max_{t\in[0,1]}\beta_1(t), \max_{t\in[0,1]}\beta_2(t), \max_{t\in[0,1]}-\beta_1''(t), \max_{t\in[0,1]}-\beta_2''(t)\right\},\$$
  
$$\gamma_1^{(n)} = \min\{\alpha_1(a_n), \alpha_1(b_n)\}, \qquad \gamma_2^{(n)} = \min\{\alpha_2(a_n), \alpha_2(b_n)\},\$$
  
$$\delta_1^{(n)} = \min\{-\alpha_1''(a_n), -\alpha_1''(b_n)\}, \ \delta_2^{(n)} = \min\{-\alpha_2''(a_n), -\alpha_2''(b_n)\}.$$

Then

$$\gamma_1^{(n)} \le x_n(t) \le M, \qquad \gamma_2^{(n)} \le y_n(t) \le M, \qquad t \in [a_n, b_n], \\ \delta_1^{(n)} \le -x_n^{''}(t) \le M, \quad \delta_2^{(n)} \le -y_n^{''}(t) \le M, \quad t \in [a_n, b_n].$$
(2.4.3)

In view of (2.4.3), the sequence  $\{(x_m, y_m)\}_{m=n}^{\infty}$  satisfies

$$\gamma_1^{(n)} \le x_m(t) \le M, \qquad \gamma_2^{(n)} \le y_m(t) \le M, \qquad t \in [a_n, b_n], \\ \delta_1^{(n)} \le -x_m^{''}(t) \le M, \quad \delta_2^{(n)} \le -y_m^{''}(t) \le M, \quad t \in [a_n, b_n].$$
(2.4.4)

Moreover, the sequence  $\{(x_m, y_m)\}_{m=n}^{\infty}$  satisfies the integral equations

$$\begin{aligned} x_m(t) &= \frac{b_n - t}{b_n - a_n} x_m(a_n) + \frac{t - a_n}{b_n - a_n} x_m(b_n) - \int_{a_n}^{b_n} H_n(t, s) \left( \frac{b_n - s}{b_n - a_n} x''_m(a_n) + \frac{s - a_n}{b_n - a_n} x''_m(b_n) \right) ds \\ &+ \int_{a_n}^{b_n} H_n(t, s) \int_{a_n}^{b_n} H_n(s, \tau) f_*(\tau, x_m(\tau), y_m(\tau), -x''_m(\tau)) d\tau ds, \quad t \in [a_n, b_n], \\ y_m(t) &= \frac{b_n - t}{b_n - a_n} y_m(a_n) + \frac{t - a_n}{b_n - a_n} y_m(b_n) - \int_{a_n}^{b_n} H_n(t, s) \left( \frac{b_n - s}{b_n - a_n} y''_m(a_n) + \frac{s - a_n}{b_n - a_n} y''_m(b_n) \right) ds \\ &+ \int_{a_n}^{b_n} H_n(t, s) \int_{a_n}^{b_n} H_n(s, \tau) g_*(\tau, x_m(\tau), y_m(\tau), -y''_m(\tau)) d\tau ds, \quad t \in [a_n, b_n]. \end{aligned}$$

Differentiating three times with respect to t, we have

$$\begin{aligned} x_m''(t) &= \frac{x_m''(b_n) - x_m''(a_n)}{b_n - a_n} + \frac{1}{b_n - a_n} \int_{a_n}^t (s - a_n) f(s, x_m(s), y_m(s), -x_m''(s)) ds \\ &- \frac{1}{b_n - a_n} \int_t^{b_n} (b_n - s) f(s, x_m(s), y_m(s), -x_m''(s)) ds, \quad t \in [a_n, b_n], \\ y_m''(t) &= \frac{y_m''(b_n) - y_m''(a_n)}{b_n - a_n} + \frac{1}{b_n - a_n} \int_{a_n}^t (s - a_n) g(s, x_m(s), y_m(s), -y_m''(s)) ds \\ &- \frac{1}{b_n - a_n} \int_t^{b_n} (b_n - s) g(s, x_m(s), y_m(s), -y_m''(s)) ds, \quad t \in [a_n, b_n], \end{aligned}$$

which implies that

$$\begin{aligned} |x_m''(t)| &\leq \frac{|x_m''(b_n) - x_m''(a_n)|}{b_n - a_n} + \frac{1}{b_n - a_n} \int_{a_n}^t (s - a_n) f(s, x_m(s), y_m(s), -x_m''(s)) ds \\ &+ \frac{1}{b_n - a_n} \int_t^{b_n} (b_n - s) f(s, x_m(s), y_m(s), -x_m''(s)) ds, \quad t \in [a_n, b_n], \\ |y_m''(t)| &\leq \frac{|y_m''(b_n) - y_m''(a_n)|}{b_n - a_n} + \frac{1}{b_n - a_n} \int_{a_n}^t (s - a_n) g(s, x_m(s), y_m(s), -y_m''(s)) ds \\ &+ \frac{1}{b_n - a_n} \int_t^{b_n} (b_n - s) g(s, x_m(s), y_m(s), -y_m''(s)) ds, \quad t \in [a_n, b_n]. \end{aligned}$$

Hence

$$\begin{aligned} |x_m''(t)| &\leq \frac{|x_m''(b_n) - x_m''(a_n)|}{b_n - a_n} + \int_{a_n}^{b_n} f(s, x_m(s), y_m(s), -x_m''(s)) ds, \quad t \in [a_n, b_n], \\ |y_m'''(t)| &\leq \frac{|y_m''(b_n) - y_m''(a_n)|}{b_n - a_n} + \int_{a_n}^{b_n} g(s, x_m(s), y_m(s), -y_m''(s)) ds, \quad t \in [a_n, b_n]. \end{aligned}$$

Let

$$M_{1} = \max\left\{f(t, x, y, z) : (t, x, y, z) \in [a_{n}, b_{n}] \times [\gamma_{1}^{(n)}, M] \times [\gamma_{2}^{(n)}, M] \times [\delta_{1}^{(n)}, M]\right\},\$$
$$M_{2} = \max\left\{g(t, x, y, z) : (t, x, y, z) \in [a_{n}, b_{n}] \times [\gamma_{1}^{(n)}, M] \times [\gamma_{2}^{(n)}, M] \times [\delta_{2}^{(n)}, M]\right\},\$$

with this above inequalities become

$$\begin{aligned} |x_m''(t)| &\leq \frac{|x_m''(b_n) - x_m''(a_n)|}{b_n - a_n} + (b_n - a_n)M_1, \quad t \in [a_n, b_n], \\ |y_m''(t)| &\leq \frac{|y_m''(b_n) - y_m''(a_n)|}{b_n - a_n} + (b_n - a_n)M_2, \quad t \in [a_n, b_n], \end{aligned}$$

and

$$||x'_{m}||_{1} \leq \frac{2M}{b_{n} - a_{n}} + (b_{n} - a_{n})M_{1},$$
  
$$||y'_{m}||_{1} \leq \frac{2M}{b_{n} - a_{n}} + (b_{n} - a_{n})M_{2},$$
  
(2.4.5)

Thus in view of (2.4.4) and (2.4.5) the sequence  $\{(x_m, y_m)\}_{m=n}^{\infty}$  is uniformly bounded and equicontinuous on  $[a_n, b_n]$ . Define constant extension  $\{(u_m, v_m)\}_{m=n}^{\infty}$  of  $\{(x_m, y_m)\}_{m=n}^{\infty}$  by

$$u_m(t) = \begin{cases} x_m(a_n), & 0 \le t \le a_n, \\ x_m(t), & a_n \le t \le b_n, \\ x_m(b_n), & b_n \le t \le 1, \end{cases} \quad v_m(t) = \begin{cases} y_m(a_n), & 0 \le t \le a_n, \\ y_m(t), & a_n \le t \le b_n, \\ y_m(b_n), & b_n \le t \le 1. \end{cases}$$
(2.4.6)

Clearly  $\{(u_m, v_m)\}_{m=n}^{\infty}$ , being constant extension of  $\{(x_m, y_m)\}_{m=n}^{\infty}$  over the interval [0, 1], is uniformly bounded and equicontinuous on [0, 1]. Thus, there exists a subsequence  $\{(u_{m_k}, v_{m_k})\}$  of  $\{(u_m, v_m)\}$  converging uniformly to  $(u, v) \in C^2[0, 1] \times C^2[0, 1]$ . Further, the sequence  $\{(u_{m_k}, v_{m_k})\}$  satisfies the integral equations

$$\begin{split} u_{m_k}(t) &= \frac{b_n - t}{b_n - a_n} u_{m_k}(a_n) + \frac{t - a_n}{b_n - a_n} u_{m_k}(b_n) \\ &- \int_{a_n}^{b_n} H_n(t, s) \left( \frac{b_n - s}{b_n - a_n} u_{m_k}''(a_n) + \frac{s - a_n}{b_n - a_n} u_{m_k}''(b_n) \right) ds \\ &+ \int_{a_n}^{b_n} H_n(t, s) \int_{a_n}^{b_n} H_n(s, \tau) f(\tau, u_{m_k}(\tau), v_{m_k}(\tau), -u_{m_k}''(\tau)) d\tau ds, \quad t \in [a_n, b_n], \\ v_{m_k}(t) &= \frac{b_n - t}{b_n - a_n} v_{m_k}(a_n) + \frac{t - a_n}{b_n - a_n} v_{m_k}(b_n) \\ &- \int_{a_n}^{b_n} H_n(t, s) \left( \frac{b_n - s}{b_n - a_n} v_{m_k}''(a_n) + \frac{s - a_n}{b_n - a_n} v_{m_k}''(b_n) \right) ds \\ &+ \int_{a_n}^{b_n} H_n(t, s) \int_{a_n}^{b_n} H_n(s, \tau) g(\tau, u_{m_k}(\tau), v_{m_k}(\tau), -v_{m_k}''(\tau)) d\tau ds, \quad t \in [a_n, b_n]. \end{split}$$

Letting  $m_k \to \infty$ , we have

$$\begin{split} u(t) &= \frac{b_n - t}{b_n - a_n} u(a_n) + \frac{t - a_n}{b_n - a_n} u(b_n) - \int_{a_n}^{b_n} H_n(t, s) \left( \frac{b_n - s}{b_n - a_n} u''(a_n) + \frac{s - a_n}{b_n - a_n} u''(b_n) \right) ds \\ &+ \int_{a_n}^{b_n} H_n(t, s) \int_{a_n}^{b_n} H_n(s, \tau) f(\tau, u(\tau), v(\tau), -u''(\tau)) d\tau ds, \quad t \in [a_n, b_n], \\ v(t) &= \frac{b_n - t}{b_n - a_n} v(a_n) + \frac{t - a_n}{b_n - a_n} v(b_n) - \int_{a_n}^{b_n} H_n(t, s) \left( \frac{b_n - s}{b_n - a_n} v''(a_n) + \frac{s - a_n}{b_n - a_n} v''(b_n) \right) ds \\ &+ \int_{a_n}^{b_n} H_n(t, s) \int_{a_n}^{b_n} H_n(s, \tau) g(\tau, u(\tau), v(\tau), -v''(\tau)) d\tau ds, \quad t \in [a_n, b_n]. \end{split}$$

Differentiating four times with respect to t, we have

$$u^{(4)}(t) = f(t, u(t), v(t), -u''(t)), \quad t \in [a_n, b_n],$$
  
$$v^{(4)}(t) = g(t, u(t), v(t), -v''(t)), \quad t \in [a_n, b_n].$$

Now taking  $\lim_{n\to\infty}$ , we have

$$u^{(4)}(t) = f(t, u(t), v(t), -u''(t)), \quad t \in (0, 1),$$
  
$$v^{(4)}(t) = g(t, u(t), v(t), -v''(t)), \quad t \in (0, 1),$$

which shows that  $(u, v) \in C^4(0, 1) \times C^4(0, 1)$ . Now, we show that (u, v) also satisfies the boundary conditions. As

$$u(0) = \lim_{m_k \to \infty} u(a_{m_k}) = \lim_{m_k \to \infty} u_{m_k}(a_{m_k}) = \lim_{m_k \to \infty} \xi_{11}^{(m_k)} = 0,$$
  
$$u(1) = \lim_{m_k \to \infty} u(b_{m_k}) = \lim_{m_k \to \infty} u_{m_k}(b_{m_k}) = \lim_{m_k \to \infty} \xi_{12}^{(m_k)} = 0,$$
  
$$u''(0) = \lim_{m_k \to \infty} u''(a_{m_k}) = \lim_{m_k \to \infty} u''_{m_k}(a_{m_k}) = \lim_{m_k \to \infty} -\eta_{11}^{(m_k)} = 0,$$
  
$$u''(1) = \lim_{m_k \to \infty} u''(b_{m_k}) = \lim_{m_k \to \infty} u''_{m_k}(b_{m_k}) = \lim_{m_k \to \infty} -\eta_{12}^{(m_k)} = 0.$$

Similarly

$$v(0) = v(1) = v''(0) = v''(1) = 0.$$

Furthermore, the sequence  $\{(u_{m_k}, v_{m_k})\}$  satisfies

$$\begin{aligned}
\alpha_{1}(t) &\leq u_{m_{k}}(t) \leq \beta_{1}(t), \quad t \in [a_{n}, b_{n}], \\
\alpha_{2}(t) &\leq v_{m_{k}}(t) \leq \beta_{2}(t), \quad t \in [a_{n}, b_{n}], \\
-\alpha_{1}^{''}(t) &\leq -u_{m_{k}}^{''}(t) \leq -\beta_{1}^{''}(t), \quad t \in [a_{n}, b_{n}], \\
-\alpha_{2}^{''}(t) &\leq -v_{m_{k}}^{''}(t) \leq -\beta_{2}^{''}(t), \quad t \in [a_{n}, b_{n}].
\end{aligned}$$
(2.4.7)

Allowing  $m_k \to \infty$ , we have

$$\begin{aligned}
\alpha_{1}(t) &\leq u(t) \leq \beta_{1}(t), \quad t \in [a_{n}, b_{n}], \\
\alpha_{2}(t) &\leq v(t) \leq \beta_{2}(t), \quad t \in [a_{n}, b_{n}], \\
-\alpha_{1}^{''}(t) &\leq -u^{''}(t) \leq -\beta_{1}^{''}(t), \quad t \in [a_{n}, b_{n}], \\
-\alpha_{2}^{''}(t) &\leq -v^{''}(t) \leq -\beta_{2}^{''}(t), \quad t \in [a_{n}, b_{n}],
\end{aligned}$$
(2.4.8)

and finally  $\lim_{n\to\infty}$ , gives

$$\begin{aligned}
\alpha_1(t) &\leq u(t) \leq \beta_1(t), \quad t \in [0, 1], \\
\alpha_2(t) &\leq v(t) \leq \beta_2(t), \quad t \in [0, 1], \\
-\alpha_1^{''}(t) &\leq -u^{''}(t) \leq -\beta_1^{''}(t), \quad t \in [0, 1], \\
-\alpha_2^{''}(t) &\leq -v^{''}(t) \leq -\beta_2^{''}(t), \quad t \in [0, 1].
\end{aligned}$$
(2.4.9)

Hence,  $(u, v) \in (C^2[0, 1] \cap C^4(0, 1)) \times (C^2[0, 1] \cap C^4(0, 1))$  is a positive solution of the system (2.1.1) and satisfies  $(\alpha_1, \alpha_2) \preceq (u, v) \preceq (\beta_1, \beta_2)$ .

### 2.5 An Example: Application of Theorem 2.4.1

Example 2.5.1. Consider the following system of singular BVPs

$$x^{(4)}(t) = \frac{|6y+3t^2-3t-6|}{t(t^3-2t^2+1)} \left[ \frac{1}{x(t)} + \frac{1}{y(t)} - \frac{1}{x''(t)} \right],$$
  

$$y^{(4)}(t) = \frac{|6x+3t^2-3t-6|}{t(t^3-2t^2+1)} \left[ \frac{1}{x(t)} + \frac{1}{y(t)} - \frac{1}{y''(t)} \right],$$
  

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

$$x(1) = y(1) = x''(1) = y''(1) = 0.$$
  
(2.5.1)

We choose

$$\alpha_1(t) = \alpha_2(t) = \frac{t}{6}(t^3 - 2t^2 + 1),$$
  
$$\beta_1(t) = \beta_2(t) = \frac{1}{6}t^4 - \frac{1}{3}t^3 - \frac{1}{2}t^2 + \frac{2}{3}t + 1$$

Clearly

$$\alpha_i(0) = \alpha_i(1) = \alpha_i''(0) = \alpha_i''(1) = 0, \quad i = 1, 2,$$
  
$$\beta_i(0) = \beta_i(1) = -\beta_i''(0) = -\beta_i''(1) = 1, \quad i = 1, 2.$$

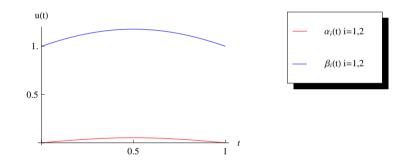


Figure 2.1:

Moreover, from Figure 2.1 it is clear that  $0 < \alpha_i(t) \le \beta_i(t), i = 1, 2$ .

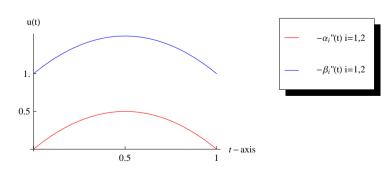


Figure 2.2:

Also, from Figure 2.2 it is evident that  $0 < -\alpha''_i(t) \le -\beta''_i(t)$  for i = 1, 2. Let

$$\begin{split} \omega_1(t) &= \frac{|6\alpha_2(t) + 3t^2 - 3t - 6|}{t(t^3 - 2t^2 + 1)} \left[ \frac{1}{\alpha_1(t)} + \frac{1}{\alpha_2(t)} - \frac{1}{\alpha_1''(t)} \right] - \alpha_1^{(4)}(t), \\ \omega_2(t) &= \frac{|6\alpha_1(t) + 3t^2 - 3t - 6|}{t(t^3 - 2t^2 + 1)} \left[ \frac{1}{\alpha_1(t)} + \frac{1}{\alpha_2(t)} - \frac{1}{\alpha_2''(t)} \right] - \alpha_2^{(4)}(t), \\ \psi_1(t) &= \beta_1^{(4)}(t) - \frac{|6\beta_2(t) + 3t^2 - 3t - 6|}{t(t^3 - 2t^2 + 1)} \left[ \frac{1}{\beta_1(t)} + \frac{1}{\beta_2(t)} - \frac{1}{\beta_1''(t)} \right], \\ \psi_2(t) &= \beta_2^{(4)}(t) - \frac{|6\beta_1(t) + 3t^2 - 3t - 6|}{t(t^3 - 2t^2 + 1)} \left[ \frac{1}{\beta_1(t)} + \frac{1}{\beta_2(t)} - \frac{1}{\beta_2''(t)} \right]. \end{split}$$

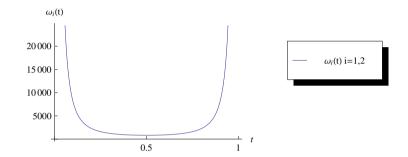
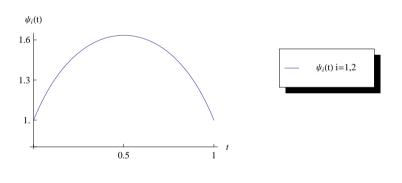


Figure 2.3:





Figures 2.3 and 2.4, respectively, shows that  $\omega_i(t) \ge 0$  and  $\psi_i(t) \ge 0$  for i = 1, 2. Which shows that, order pairs  $(\alpha_1, \alpha_2)$  and  $(\beta_1, \beta_2)$  are lower and upper solutions of singular system (2.5.1). Hence by Theorem 2.4.1, the system (2.5.1) has a positive solution  $(u, v) \in C^2[0, 1] \cap C^4(0, 1)$  such that  $(\alpha_1, \alpha_2) \preceq (u, v) \preceq (\beta_1, \beta_2)$ .

### Chapter 3

## Conclusion

In this thesis, we have studied some results about the existence of positive solution for the system of fourth order SBVP

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

where  $f, g: (0,1) \times (0,\infty)^3 \to [0,\infty)$  are continuous and singular at t = 0, t = 1, x = 0, y = 0, x'' = 0, y'' = 0. For this, in Chapter 2, first of all we determine lower solution  $(\alpha_1, \alpha_2)$  and upper solution  $(\beta_1, \beta_2)$  of BVP (2.1.1). Also, we describe some lemmas relevant to our work. Then, we consider a modified non-singular BVP of SBVP (2.1.1) over  $[a_n, b_n]$ , which is of form

$$\begin{aligned} x^{(4)}(t) &= f_*(t, x(t), y(t), -x''(t)), \quad t \in [a_n, b_n], \\ y^{(4)}(t) &= g_*(t, x(t), y(t), -y''(t)), \quad t \in [a_n, b_n], \\ x(a_n) &= \xi_{11}^{(n)}, y(a_n) = \xi_{21}^{(n)}, -x''(a_n) = \eta_{11}^{(n)}, -y''(a_n) = \eta_{21}^{(n)}, \\ x(b_n) &= \xi_{12}^{(n)}, y(b_n) = \xi_{22}^{(n)}, -x''(b_n) = \eta_{12}^{(n)}, -y''(b_n) = \eta_{22}^{(n)}, \end{aligned}$$

where  $\{a_n\}_{n=1}^{\infty}$  and  $\{b_n\}_{n=1}^{\infty}$  are the sequences of real numbers and  $\{\xi_{ij}^{(n)}\}_{n=1}^{\infty}$  and  $\{\eta_{ij}^{(n)}\}_{n=1}^{\infty}$ (i, j = 1, 2) are the sequences of real constants. Moreover, we define a map  $T_n : C^2[a_n, b_n] \times C^2[a_n, b_n] \times C^2[a_n, b_n]$  and showed that  $T_n$  has a fixed point  $(x_n, y_n) \in C^4[a_n, b_n] \times C^4[a_n, b_n]$  which is the solution of modified BVP (2.3.1). After this we take a sequence of functions  $\{(x_m, y_m)\}_{m=n}^{\infty}$  and define a constant extension  $\{(u_m, v_m)\}_{m=n}^{\infty}$  of  $\{(x_m, y_m)\}_{m=n}^{\infty}$  over the interval [0, 1]. Further, we have showed that a subsequence  $\{(u_{m_k}, v_{m_k})\}$  of  $\{(u_m, v_m)\}_{m=n}^{\infty}$  converges uniformally  $(u, v) \in C^2[0, 1] \times C^2[0, 1]$  and (u, v) satisfies the boundary conditions as well. In Theorem (2.4.1), we have established that SBVP (2.1.1) has a positive solution  $(u, v) \in (C^2[0, 1] \cap C^4(0, 1)) \times (C^2[0, 1] \cap C^4(0, 1))$  such that  $(\alpha_1, \alpha_2) \preceq (u, v) \preceq (\beta_1, \beta_2)$  and also satisfies,  $0 < \alpha_i(t) \leq \beta_i(t)$  and  $0 < -\alpha''_i(t) \leq -\beta''_i(t)$  for  $t \in (0, 1)$ , i = 1, 2 with  $\alpha_i(0) = \alpha_i(1) = \alpha''_i(0) = \alpha''_i(1) = 0$ , i = 1, 2. All of this is also verified by example given at the end of the Chapter 2.

For the future work, we can extend this work for some other systems of fourth order BVP. One of those systems is given bellow

$$\begin{aligned} x^{(4)}(t) &= f(t, x(t), y(t), x'(t), -x''(t), -x'''(t)), & t \in (0, 1), \\ y^{(4)}(t) &= g(t, x(t), y(t), y'(t), -y''(t), -y'''(t)), & t \in (0, 1), \\ x(0) &= y(0) = x''(0) = y''(0) = 0, \\ x'(1) &= y'(1) = x'''(1) = y'''(1) = 0, \end{aligned}$$
(3.0.1)

where f, g are singular at t = 0, t = 1, x = 0, y = 0, x' = 0, y' = 0, x'' = 0, y'' = 0, x''' = 0, y''' = 0. For the boundary conditions given in BVP (2.1.1), the singularity at x' and x''' is not possible. But if we take singularity at x' and x''' then the boundary conditions will be in form of boundary conditions that is given in BVP (3.0.1).

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