

Existence of positive solutions for second order nonlinear q,ω - difference equations

Changfa Yang, Chengmin Hou *

Department of Mathematics, Yanbian University, Yanji 133002, P. R. China

**corresponding author Email addresses:cmhou@foxmail.com*

Abstract: We consider the existence of positive solutions for boundary value problems of a class of nonlinear q,ω - difference equations . Firstly, analysis some properties of the Green function. The second, by applying a fixed point theorem in cones we investigate the existence of positive solutions for the boundary value problems .

Keywords: q,ω - difference equations; boundary value problem; cones; existence of solutions.

1. Introduction

In 1949 Hahn [1] introduced the q,ω -difference operator $D_{q,\omega}$, say Hahn's difference operator. It has been applied successfully in construction of families of orthogonal polynomials as well as in approximation problem [2-4]. However, during 68 years, few authors have studied Hahn's quantum calculus. We refer reader to the monographs of Aldwoah [5] [6], Bangerezako [7] and Artur M. C Brito da cru Z [8].

In this paper, we consider the boundary value problem of following q,ω - difference equation .

$$(D_{q,\omega}^2 x)(t) = -f(t, x(t)), \quad \omega_0 < t < b, \quad (1)$$

$$x(\omega_0) = x(b) = 0. \quad (2)$$

By using both the fixed point theorem, we show that existence of the positive solution for the problem (1) (2).

2. Preliminaries

Let $q \in (0,1)$ and $\omega > 0$. We introduce the real number $\omega_0 = \frac{\omega}{1-q}$. Let I be a real interval containing

ω_0 . For a function f defined on I , Hahn's difference operator $D_{q,\omega} f$ is given by

$$(D_{q,\omega} f)(x) = \frac{f(qx + \omega) - f(x)}{(q-1)x + \omega}, \quad x \neq \omega_0, \quad (D_{q,\omega} f)(\omega_0) = f'(\omega_0).$$

Definition 1^[7]. Let $a, b \in I$ and $a < b$. For $f : I \rightarrow \mathbb{R}$ the q,ω -integrals is defined by

$$\int_a^b f(x) d_{q,\omega} x = \int_{\omega_0}^b f(x) d_{q,\omega} x - \int_{\omega_0}^a f(x) d_{q,\omega} x,$$

$$\int_{\omega_0}^x f(t) d_{q,\omega} t = \sum_{n=0}^{\infty} (1-q)^n \omega^n f(q^n x - \omega) \quad (3)$$

Provided that the series converges at $x = a, x = b$. In that case, f is called q, ω integrable on $[a, b]$.

We say that f is q, ω integrable over I if it is q, ω integrable on $[a, b]$ for all $a, b \in I$.

Lemma 1. Assume that $f : I \rightarrow \mathbb{R}$ is continuous at ω_0 and, for each $x \in I$, define

$F(x) := \int_{\omega_0}^x f(t) d_{q, \omega} t$, then F is continuous at ω_0 and $D_{q, \omega} F$ exists for every $x \in I$ with

$D_{q, \omega} F(x) = f(x)$. Conversely $\int_a^b (D_{q, \omega} f)(x) d_{q, \omega} x = F(b) - F(a), \forall a, b \in I$.

Lemma 2. Assume that $f : I \rightarrow \mathbb{R}$ is continuous at ω_0 and, for each $x \in I$, f is q, ω integrable, then

$$\int_{\omega_0}^t \int_{\omega_0}^s f(\tau) d_{q, \omega} \tau d_{q, \omega} t = \int_{\omega_0}^t (t - \tau) f(\tau) d_{q, \omega} \tau \quad (4)$$

Proof. By Definition 1, we have

$$\begin{aligned} \int_{\omega_0}^t \int_{\omega_0}^s f(\tau) d_{q, \omega} \tau &= (t(1-q) - \omega) \sum_{k=0}^{\infty} q^k \int_{\omega_0}^{q^k t + \omega[k]_q} f(\tau) d_{q, \omega} \tau \\ &= (t(1-q) - \omega) \sum_{k=0}^{\infty} q^k ((q^k t + \omega[k]_q)(1-q) - \omega) \sum_{m=0}^{\infty} q^m f((q^k t + \omega[k]_q)q^m + \omega[m]_q) \\ &= (t(1-q) - \omega) \sum_{k=0}^{\infty} \sum_{m=0}^{\infty} q^m q^k ((q^k t + \omega[k]_q)(1-q) - \omega) f(q^{k+m} t + \omega[k+m]_q) \\ &= (t(1-q) - \omega) \sum_{k=0}^{\infty} \sum_{m=k}^{\infty} q^m ((q^k t + \omega[k]_q)(1-q) - \omega) f(q^m t + \omega[m]_q) \\ &= (t(1-q) - \omega) \sum_{m=0}^{\infty} \sum_{k=0}^m q^m ((q^k t + \omega[k]_q)(1-q) - \omega) f(q^m t + \omega[m]_q) \\ &= (t(1-q) - \omega) \sum_{m=0}^{\infty} q^m f(q^m t + \omega[m]_q) \sum_{k=0}^m ((q^k t + \omega[k]_q)(1-q) - \omega) \\ &= (t(1-q) - \omega)^2 \sum_{m=0}^{\infty} q^m f(q^m t + \omega[m]_q) [m]_q \\ &= (t(1-q) - \omega) \sum_{m=0}^{\infty} q^m (t - (tq^m + \omega[m]_q)) f(q^m t + \omega[m]_q) \end{aligned}$$

$$= \int_{\omega_0}^t (t-\tau) f(\tau) d_{q,\omega} \tau.$$

Therefore, (4) holds.

Lemma 3. Assume that $f : I \times \mathbb{R} \rightarrow \mathbb{R}$ be given. The unique solution of the problem(1) (2) is the function

$$x(t) = \int_{\omega_0}^b G(t,s) f(s, x(s)) d_{q,\omega} s.$$

where

$$G(t,s) = \frac{1}{b-\omega_0} \begin{cases} (b-s)(t-\omega) - (t-s)(b-\omega), & \omega_0 \leq s \leq t \leq b, \\ (b-s)(t-\omega), & \omega_0 \leq t \leq s \leq b. \end{cases}$$

Lemma 4. Let $G(t,s)$ be Green's function given in the statement of Lemma 3, then $G(t,s)$ satisfies the following conditions:

(i) $G(t,s) \geq 0, G(t,s) \leq G(s,s), (t,s) \in [\omega_0, b]^2,$

(ii) There exists $\gamma \in (0,1)$ such that $\min_{t \in [\omega_0 + \frac{b-\omega_0}{4}, \omega_0 + \frac{3(b-\omega_0)}{4}]} G(t,s) \geq \gamma G(s,s).$

Proof. Let $t \in [\omega_0 + \frac{b-\omega_0}{4}, \omega_0 + \frac{3(b-\omega_0)}{4}]$, if $t < s$ then

$$\frac{G(t,s)}{G(s,s)} = \frac{t-\omega}{s-\omega} \geq \frac{\omega_0 + \frac{b-\omega_0}{4} - \omega}{b-\omega}.$$

If $s \leq t$, then

$$\begin{aligned} \frac{G(t,s)}{G(s,s)} &= \frac{(b-s)(t-\omega) - (t-s)(b-\omega)}{(b-s)(s-\omega)} = \frac{t-\omega}{s-\omega} - \frac{(t-s)(b-\omega)}{(b-s)(s-\omega)} \\ &= \frac{t-\omega}{s-\omega} \left(1 - \frac{(t-s)(b-\omega)}{(b-s)(t-\omega)} \right). \end{aligned}$$

Since $\frac{(t-s)(b-\omega)}{(b-s)(t-\omega)} \leq \frac{(\omega_0 + \frac{3}{4}(b-\omega_0) - s)(b-\omega)}{(b-s)(\omega_0 + \frac{3}{4}(b-\omega_0) - \omega)} \leq \frac{3}{4} \frac{b-\omega}{\omega_0 + \frac{3}{4}(b-\omega_0) - \omega},$

we see that

$$\frac{G(t,s)}{G(s,s)} = 1 - \frac{3}{4} \frac{b-\omega}{\omega_0 + \frac{3(b-\omega_0)}{4} - \omega}.$$

Choose

$$\gamma = \min\left\{\frac{\omega_0 + \frac{b-\omega_0}{4} - \omega}{b-\omega}, 1 - \frac{3}{4} \frac{b-\omega}{\omega_0 + \frac{3(b-\omega_0)}{4} - \omega}\right\}.$$

Thus Lemma 4 holds.

Lemma 5. Let B be a Banach space and $P \subseteq B$ be a cone in B . Assume Ω_1 and Ω_2 are open subsets of B with $0 \in \Omega_1, \bar{\Omega}_1 \subseteq \Omega_2$, and let $T : P \cap (\bar{\Omega}_2 \setminus \Omega_1) \rightarrow B$ is completely continuous operator such that ,
 either

- (i) $\|Ty\| \leq \|y\|, y \in P \cap \partial\Omega_1, \|Ty\| \geq \|y\|, y \in P \cap \partial\Omega_2$ or
- (ii) $\|Ty\| \geq \|y\|, y \in P \cap \partial\Omega_1, \|Ty\| \leq \|y\|, y \in P \cap \partial\Omega_2$

Then T has a fixed point in $T : P \cap (\bar{\Omega}_2 \setminus \Omega_1)$.

3. The main results

In this section, we give the existence of positive solutions of problem (1) (2). We notice that x solves (1) (2) if and only if x is a fixed point of the operator

$$Tx(t) = \int_{\omega_0}^b G(t,s)f(s,x(s))d_{q,\omega}s. \tag{5}$$

Where G is Green's function derived in Lemma 3 and $T : B \rightarrow B$, where B is the Banach space consisting of all maps $[\omega_0, b] \rightarrow \mathbb{R}$ when equipped with the usual supremum norm $\|\cdot\|$.

Let us also make the following declarations, which will be use in the sequel.

$$\eta = \frac{1}{\int_{\omega_0}^b G(s,s)d_{q,\omega}s}, \quad \lambda = \frac{1}{\int_{\omega_0 + \frac{b-\omega_0}{4}}^{\omega_0 + \frac{3(b-\omega_0)}{4}} \gamma G(\omega_0 + \frac{b-\omega_0}{2}, s)d_{q,\omega}s}.$$

Let us also introduce two conditions on the behaviour of f that will be useful in the sequel. These are standard assumptions on the growth of the non-linearity f .

(C_1) There exists a number $r > 0$ such that $f(t,x) \leq \eta r$, whenever $0 \leq x \leq r$.

(C_2) There exists a number $r > 0$ such that $f(t,x) \geq \lambda r$, whenever $\gamma r \leq x \leq r$.

Where γ is the constant deduced in Lemma 4.

We now can prove the following existence result.

Theorem 1. Suppose that there are distinct $r_1, r_2 > 0$ such that condition (C_1) holds at $r = r_1$ and condition

(C_2) holds at $r = r_2$. Suppose also that $f(t,x) \geq 0$ and continuous. Then the boundary value problem (1) (2)

has at least one positive solution, say x_0 , such that $\|x_0\|$ lies between r_1 and r_2 .

Proof. We shall assume without loss of generality that $0 < r_1 < r_2$, consider the set

$$K = \{x \in B : x(t) \geq 0, \min x(t) \geq \gamma \|x\|\},$$

which is a cone with $K \subseteq B$. Observe that $T : K \rightarrow K$, for we observe that

$$\min_{t \in [\omega_0 + \frac{b-\omega_0}{4}, \omega_0 + \frac{3(b-\omega_0)}{4}]} (Tx)(t) \geq \gamma \int_{\omega_0}^b G(s, s) f(s, x(s)) d_{q, \omega} s = \gamma \|Tx\|,$$

whence $Tx \in K$, as claimed. Also, it is easy to see that T is a completely continuous operator. Now, put

$\Omega_1 = \{x \in K, \|x\| < r_1\}$. Note that for $x \in \partial\Omega_1$, we have that $\|x\| = r_1$ so that condition (C_1) holds for all

$x \in \partial\Omega_1$. Then for $x \in K \cap \partial\Omega_1$, we find

$$\begin{aligned} \|Tx\| &= \max_{t \in [\omega_0, b]} \int_{\omega_0}^b G(t, s) f(s, x(s)) d_{q, \omega} s \\ &\leq \int_{\omega_0}^b G(s, s) f(s, x(s)) d_{q, \omega} s \\ &\leq \eta r_1 \int_{\omega_0}^b G(s, s) f(s, x(s)) d_{q, \omega} s = r_1 = \|x\|, \end{aligned}$$

whence we find that $\|Tx\| \leq \|x\|$. Thus T is a cone compression on $K \cap \partial\Omega_1$.

Next, put $\Omega_2 = \{x \in K, \|x\| < r_2\}$. Note that for $x \in \partial\Omega_2$, we have that $\|x\| = r_2$ so that condition

(C_2) holds for all $x \in \partial\Omega_2$. Then for $x \in K \cap \partial\Omega_2$, we find

$$\begin{aligned} Tx(\omega_0 + \frac{b-\omega_0}{2}) &= \int_{\omega_0}^b G(\omega_0 + \frac{b-\omega_0}{2}, s) f(s, x(s)) d_{q, \omega} s \\ &\geq \int_{\omega_0 + \frac{b-\omega_0}{4}}^{\omega_0 + \frac{3(b-\omega_0)}{4}} \gamma G(s, s) f(s, x(s)) d_{q, \omega} s \\ &\geq \lambda r_2 \int_{\omega_0 + \frac{b-\omega_0}{4}}^{\omega_0 + \frac{3(b-\omega_0)}{4}} \gamma G(\omega_0 + \frac{b-\omega_0}{2}, s) d_{q, \omega} s = r_2, \end{aligned}$$

whence we find that $\|Tx\| \geq \|x\|$. Thus T is a cone expansion on $K \cap \partial\Omega_2$. So, it follows by Lemma 5 that

the operator has fixed T point. It means that (1) (2) has a positive solution with $r_1 \leq x_0 \leq r_2$.

Theorem 2. Assume that there exists a constant $M > 0$ such that

$$\max_{(t,x) \in [\omega_0, b] \times [-M, M]} |f(t, x)| \leq \frac{M}{\int_{\omega_0}^b G(s, s) d_{q, \omega} s}.$$

Then (1) (2) has a solution, say $x_0(t)$ such that $|x_0(t)| \leq M$, for each $t \in [\omega_0, b]$.

Proof. Let T be the operator defined by (5). Denote

$B_M = \{x : [\omega_0, b] \rightarrow \mathbb{R}, \|x\| \leq M\}$, observe that

$$\|Tx\| \leq \max_{t \in [\omega_0, b]} \int_{\omega_0}^b |G(t, s)| |f(s, x(s))| d_{q, \omega} s \leq \frac{M}{\int_{\omega_0}^b G(s, s) d_{q, \omega} s} \int_{\omega_0}^b \max_{t \in [\omega_0, b]} |G(t, s)| d_{q, \omega} s = M.$$

We see that $T : B_M \rightarrow B_M$. Consequently, we conclude by the Brouwer theorem that T has a fixed point

$x_0 \in B_M$ with $|x_0| \leq M$.

References:

- [1]. W. Hahn, Über orthogonalpolynome, die q-Differenzgleichungen genügen, Math.Nachr. 2(1949)4-34.
- [2]. R.Alvarez-Nodarse, On characterizations of classical polynomials, J. Comput.Appl.Math.196(1)(2006) 320-337.
- [3]. A.Dobrogowska, A.Odzijewica, Second order q-difference equations solvable by factorization method.J.Comput.Appl.Math.193(1)(2006)319-346.
- [4]. J.Petroniho, Generic formulas for the values at the singular points of some special monic classical H-orthogonal polynomial, J. Comput, Appl Math. 205(1)(2007)314-324.
- [5]. K.A.Aldwoah, Generalized time scales and associated difference equations, Ph.D.Thesis, Cairo University, 2009.
- [6]. K.A.Aldwoah, A.E.Hamza, Difference time scales, Int. J. Math.Stat. 9(A11)(2011)106-125.
- [7]. G.Bangerezako, Variational q-calculus. J.Math.Anal. Appl. 289(2)(2004)650-665.
- [8]. Artur M.C. Brito da Cruz, Natalia Martins, Delfim F. M. Torres, Higher-order Hahn's quantum variational calculus. Nonlinear Analysis. 75(2012)1147-1157.