

# 含有 2 个参数的非线性四阶边值问题解的一个存在定理\*

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摘要: 通过选择适当的 Banach 空间并且利用 Leray- Schauder 非线性抉择, 对含有 2 个参数及各阶导数一类非线性四阶两点边值问题建立了一个存在定理. 在此项工作中, 非线性项满足某种函数型线性增长条件. 在材料力学上, 这类问题描述了 2 个端点被简单支撑的弹性梁的形变.

关键词: 四阶常微分方程; 两点边值问题; 非线性; 存在性

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设  $\alpha, \beta \in R, \beta < 2\pi^2, \alpha \geq \frac{\beta^2}{4}, \frac{\alpha}{\pi^4} + \frac{\beta}{\pi^2} < 1$ . 考察非线性四阶两点边值问题

$$(P) \begin{cases} u^{(4)}(t) + \beta u''(t) - \alpha u(t) = f(t, u(t), u'(t), u''(t), u'''(t)), & 0 \leq t \leq 1, \\ u(0) = A, u(1) = B, u''(0) = C, u''(1) = D. \end{cases}$$

这个问题的特点是非线性项含有未知函数的各阶导数. 在材料力学中, 问题(P) 是一类典型的梁方程. 它描述了 2 个端点被简单支撑的弹性梁的形变, 非线性项中未知函数的一、二、三阶导数分别刻画梁的隅角、弯矩和剪力. 因此问题(P) 的可解性对于相应梁的稳定性分析和数值方法的研究都更加全面和有益.

当  $f(t, u_0, u_1, u_2, u_3) = f_1(t, u_0, u_1, u_2, u_3) - f_2(t, u_0, u_1, u_2, u_3)$  时, 马如云<sup>[1]</sup> 获得了问题(P) 的一个存在定理, 其主要条件是

$$|f_1(t, u_0, u_1, u_2, u_3)| \leq h(t), (t, u_0, u_1, u_2, u_3) \in [0, 1] \times R^4,$$

并且  $f_2(t, u_0, u_1, u_2, u_3)$  满足一定的符号条件. 有关问题(P) 的正解的资料还可参见文献[2~ 4].

当  $\alpha = \beta = 0, f(t, u_0, u_1, u_2, u_3) = f(t, u_0, u_2)$  时, Y. Yang<sup>[5]</sup> 在考察问题(P) 时曾使用过 1 种常数型线性增长条件

$$|f(t, u_0, u_2)| \leq a|u_0| + b|u_2| + c, (t, u_0, u_2) \in [0, 1] \times R^2,$$

其中  $a, b, c$  为正常数. 受文献[5] 启发, 本文将使用更为一般的函数型线性增长条件

$$(H) \begin{cases} |f(t, u_0, u_1, u_2, u_3)| \leq a_0(t)|u_0| + a_1(t)|u_1| + a_2(t)|u_2| + a_3(t)|u_3| + a_4(t), \\ t \in [0, 1], (u_0, u_1, u_2, u_3) \in R^4, \end{cases}$$

其中  $a_i \in L[0, 1]$  是  $[0, 1]$  上的非负函数,  $i = 0, 1, 2, 3, 4$ . 通过选择适当的 Banach 空间并且利用 Leray- Schauder 非线性抉择, 我们将建立问题(P) 的一个新的存在定理. 有关工作可参见文献[6~ 9].

贯穿本文始终假定  $f: [0, 1] \times R^4 \rightarrow R$  连续并且  $\|u\| = \max_{0 \leq t \leq 1} |u(t)|, u \in C[0, 1]$ . 此外记

$$p(t) = \frac{1}{6}(D - C)t^3 + \frac{1}{2}Ct^2 + \frac{1}{6}(6B - 6A - 2C - D)t + A,$$

$$q(t) = -\beta p''(t) + \alpha p(t), \eta = \int_0^1 |q(t)| dt,$$

$$\gamma_i = \|p^{(i)}\| = \max_{0 \leq t \leq 1} |p^{(i)}(t)|, 0 \leq i \leq 3, \gamma_4 = 1,$$

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$$\mu_0 = \frac{1}{27}\sqrt{3}, \mu_1 = \frac{2}{3}, \mu_2 = 1, \mu_3 = 1.$$

下面介绍与问题(P)有关的 Green 函数. 设  $\lambda_1, \lambda_2$  是方程  $\lambda^2 + \beta\lambda - \alpha = 0$  的 2 个根, 即

$$\lambda_{1,2} = \frac{1}{2}(-\beta \pm \sqrt{\beta^2 + 4\alpha}).$$

我们设  $\lambda_i$  是 2 个根中绝对值比较小的那一个, 又记  $\omega_i = \sqrt{|\lambda_i|}$ .

设  $G_i(t, s), i = 2$ , 是线性边值问题  $-u''(t) + \lambda u(t) = 0, u(0) = u(1) = 0$  的 Green 函数. Green 函数  $G_i(t, s)$  及其偏导数  $\frac{\partial}{\partial t}G_i(t, s)$  的精确表达式如下.

如果  $-\pi^2 < \lambda < 0$ , 则

$$G_i(t, s) = \begin{cases} \frac{\sin \omega_i t \sin \omega_i(1-s)}{\omega_i \sin \omega_i}, & 0 \leq t \leq s \leq 1, \\ \frac{\sin \omega_i s \sin \omega_i(1-t)}{\omega_i \sin \omega_i}, & 0 \leq s \leq t \leq 1, \end{cases}$$

$$\frac{\partial}{\partial t}G_i(t, s) = \begin{cases} \frac{\cos \omega_i t \sin \omega_i(1-s)}{\sin \omega_i}, & 0 \leq t \leq s \leq 1, \\ -\frac{\sin \omega_i s \cos \omega_i(1-t)}{\sin \omega_i}, & 0 \leq s < t \leq 1; \end{cases}$$

如果  $\lambda = 0$ , 则

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

$$\frac{\partial}{\partial t}G_i(t, s) = \begin{cases} 1-s, & 0 \leq t \leq s \leq 1, \\ -s, & 0 \leq s < t \leq 1; \end{cases}$$

如果  $0 < \lambda < +\infty$ , 则

$$G_i(t, s) = \begin{cases} \frac{\text{sh } \omega_i t \text{ sh } \omega_i(1-s)}{\omega_i \text{ sh } \omega_i}, & 0 \leq t \leq s \leq 1, \\ \frac{\text{sh } \omega_i s \text{ sh } \omega_i(1-t)}{\omega_i \text{ sh } \omega_i}, & 0 \leq s \leq t \leq 1, \end{cases}$$

$$\frac{\partial}{\partial t}G_i(t, s) = \begin{cases} \frac{\text{ch } \omega_i t \text{ sh } \omega_i(1-s)}{\text{sh } \omega_i}, & 0 \leq t \leq s \leq 1, \\ -\frac{\text{sh } \omega_i s \text{ ch } \omega_i(1-t)}{\text{sh } \omega_i}, & 0 \leq s < t \leq 1. \end{cases}$$

记常数

$$\delta = |\lambda| \max_{0 \leq t, s \leq 1} \left| \frac{\partial}{\partial t}G_1(t, s) \right| + \max_{0 \leq t, s \leq 1} G_2(t, s) + \max_{0 \leq t, s \leq 1} \left| \frac{\partial}{\partial t}G_2(t, s) \right|.$$

当  $\alpha, \beta$  及  $A, B, C, D$  确定时, 上述多项式和常数均可精确计算.

本文获得了下列存在性定理. 由于基本条件相差甚远, 这一结论显然不能从文献[1]中推出.

**定理 1** 假设条件(H)成立并且

$$L = \delta \sum_{i=0}^4 \nu_i \int_0^1 a_i(s) ds + \delta \eta > 0, \quad M = \delta \sum_{i=0}^3 \mu_i \int_0^1 a_i(t) dt < 1.$$

则问题(P)有 1 个解  $u^* \in C^4[0, 1]$  满足  $\|(u^*)^{(i)} - p^{(i)}\| \leq \mu_i d, 0 \leq i \leq 3$ , 其中  $d = L(1-M)^{-1}$ .

为了证明这个定理, 需要作一些准备.

设  $X = \{u \in C^3[0, 1] : u(0) = u(1) = u''(0) = 0\}$  并且  $\|u\| = \max\{\|u\|, \|u'\|, \|u''\|, \|u'''\|\}$ . 容易验证  $X$  是关于范数  $\|\cdot\|$  的 Banach 空间.

**引理 1** 设  $u \in X$  并且  $\|u\| = r$ , 则  $\|u^{(i)}\| \leq \mu_i r, 0 \leq i \leq 3$ .

**证明** 设  $K(t, s)$  是三阶线性边值问题  $-u'''(t) = 0, 0 \leq t \leq 1; u(0) = u(1) = u''(0) = 0$  的 Green

函数. 根据文献[6], 它的表达式是

$$K(t, s) = \begin{cases} \frac{1}{2}t(1-s)^2 - \frac{1}{2}(t-s)^2, & 0 \leq s \leq t \leq 1, \\ \frac{1}{2}t(1-s)^2, & 0 \leq t \leq s \leq 1. \end{cases}$$

对  $t$  求导, 可得

$$\begin{aligned} \frac{\partial}{\partial t}K(t, s) &= \begin{cases} \frac{1}{2}(1-s)^2 - (t-s), & 0 \leq s \leq t \leq 1, \\ \frac{1}{2}(1-s)^2, & 0 \leq t < s \leq 1; \end{cases} \\ \frac{\partial^2}{\partial t^2}K(t, s) &= \begin{cases} -1, & 0 \leq s \leq t \leq 1, \\ 0, & 0 \leq t < s \leq 1. \end{cases} \end{aligned}$$

因为  $0 \leq s \leq t \leq 1$  时,

$$\frac{1}{2}t(1-s)^2 - \frac{1}{2}(t-s)^2 = \frac{1}{2}(1-t)(t-s^2) \geq 0,$$

可以看出  $K(t, s) \geq 0, 0 \leq t, s \leq 1$ . 积分计算可得

$$\int_0^1 |K(t, s)| ds = \frac{1}{2} \int_0^t [t(1-s)^2 - (t-s)^2] ds + \frac{1}{2} \int_t^1 t(1-s)^2 ds = \frac{1}{6}t(1-t^2),$$

$$\int_0^1 \left| \frac{\partial}{\partial t}K(t, s) \right| ds \leq \int_0^t \left[ \frac{1}{2}(1-s)^2 + (t-s) \right] ds + \frac{1}{2} \int_t^1 (1-s)^2 ds = \frac{1}{2}t^2 + \frac{1}{6},$$

$$\int_0^1 \left| \frac{\partial^2}{\partial t^2}K(t, s) \right| ds = \int_0^t ds = t.$$

于是

$$\max_{0 \leq t \leq 1} \int_0^1 |K(t, s)| ds = \frac{1}{27}\sqrt{3}, \quad \max_{0 \leq t \leq 1} \int_0^1 \left| \frac{\partial}{\partial t}K(t, s) \right| ds \leq \frac{2}{3}, \quad \max_{0 \leq t \leq 1} \int_0^1 \left| \frac{\partial^2}{\partial t^2}K(t, s) \right| ds = 1.$$

如果  $u \in X$  并且  $\|u\| = r$ . 则

$$u(t) = \int_0^1 K(t, s)[-u'''(s)] ds,$$

$$u'(t) = \int_0^1 \frac{\partial}{\partial t}K(t, s)[-u'''(s)] ds, \quad u''(t) = \int_0^1 \frac{\partial^2}{\partial t^2}K(t, s)[-u'''(s)] ds.$$

这样一來

$$\|u\| \leq \max_{0 \leq t \leq 1} \int_0^1 |K(t, s)| |u'''(s)| ds \leq \|u'''\| \max_{0 \leq t \leq 1} \int_0^1 |K(t, s)| ds = \frac{1}{27}\sqrt{3} \|u'''\|,$$

$$\|u'\| \leq \max_{0 \leq t \leq 1} \int_0^1 \left| \frac{\partial}{\partial t}K(t, s) \right| |u'''(s)| ds \leq \|u'''\| \max_{0 \leq t \leq 1} \int_0^1 \left| \frac{\partial}{\partial t}K(t, s) \right| ds = \frac{2}{3} \|u'''\|,$$

$$\|u''\| \leq \max_{0 \leq t \leq 1} \int_0^1 \left| \frac{\partial^2}{\partial t^2}K(t, s) \right| |u'''(s)| ds \leq \|u'''\| \max_{0 \leq t \leq 1} \int_0^1 \left| \frac{\partial^2}{\partial t^2}K(t, s) \right| ds = \|u'''\|.$$

因此, 我们断言  $\|u'''\| = \|u\| = r$  并且引理获证. 证毕.

本文的论证基于下列 Leray-Schauder 非线性抉择:

引理 2<sup>[10]</sup> 设  $E$  是 Banach 空间,  $\Omega$  是  $E$  中的有界开子集并且满足  $0 \in \Omega, T: \bar{\Omega} \rightarrow E$  是全连续算子.

如果对于任何  $\sigma > 1, x \in \partial \Omega$  均有  $Tx \neq \sigma x$ , 则算子  $T$  在  $\bar{\Omega}$  中至少有 1 个不动点.

定理 1 的证明 定义算子  $T$  如下:

$$(Tu)(t) = \int_0^1 \int_0^1 G_1(t, s) G_2(s, \tau) [F(\tau, u(\tau) + p(\tau)) + q(\tau)] d\tau ds, \quad 0 \leq t \leq 1, \quad u \in X,$$

其中为了书写方便使用了缩写

$$F(t, w(t)) = f(t, w(t), w'(t), w''(t), w'''(t)), \quad 0 \leq t \leq 1.$$

对  $t$  求导可得

$$(Tu)'(t) = \int_0^1 \int_0^1 \frac{\partial}{\partial r} G_1(t, s) G_2(s, \tau) [F(\tau, u(\tau) + p(\tau)) + q(\tau)] d\tau ds,$$

$$(Tu)''(t) = \lambda_1 (Tu)'(t) - \int_0^1 G_2(t, s) [F(s, u(s) + p(s)) + q(s)] ds,$$

$$(Tu)'''(t) = \lambda_1 (Tu)''(t) - \int_0^1 \frac{\partial}{\partial t} G_2(t, s) [F(s, u(s) + p(s)) + q(s)] ds.$$

这样一来

$$(Tu)'''(t) = \lambda_1 \int_0^1 \int_0^1 \frac{\partial}{\partial t} G_1(t, s) G_2(s, \tau) [F(\tau, u(\tau) + p(\tau)) + q(\tau)] d\tau ds - \int_0^1 \frac{\partial}{\partial t} G_2(t, s) [F(s, u(s) + p(s)) + q(s)] ds,$$

注意到  $G_i(0, s) = G_i(1, s) = 0, 0 \leq s \leq 1, i = 1, 2$ , 可知  $(Tu)(0) = (Tu)(1) = (Tu)''(0) = 0$ , 于是  $T: X \rightarrow X$ . 根据 Arzela-Ascoli 定理, 可以证明  $T, (T(\cdot))', (T(\cdot))'', (T(\cdot))''' : X \rightarrow C[0, 1]$  都是全连续算子. 于是  $T: X \rightarrow X$  是全连续的.

设  $U = \{u \in X: \|u\| < d\}$ . 则  $U$  是  $X$  中的有界开集并且  $0 \in U$ . 我们需要证明算子  $T$  在  $U$  中有 1 个不动点. 为此根据引理 2 仅需证明对于任何  $\sigma > 1, u \in \partial U$  均有  $Tu \neq \sigma u$ .

若不然, 则存在  $\bar{\sigma} > 1, \bar{u} \in \partial U$  使得  $T\bar{u} = \bar{\sigma}\bar{u}$ . 因为  $\|\bar{u}\| = d$ , 从引理 1 知  $\|\bar{u}^{(i)}\| \leq \mu_i d, 0 \leq i \leq 3$ . 因为  $T(X) \subset X$ , 又知  $\|T\bar{u}\| = \|(T\bar{u})'''\|$ . 利用条件(H) 则有

$$\begin{aligned} |F(t, \bar{u}(t) + p(t))| &= |f(t, \bar{u}(t) + p(t), \bar{u}'(t) + p'(t), \bar{u}''(t) + p''(t), \bar{u}'''(t) + p'''(t))| \leq \\ &\sum_{i=0}^3 a_i(t) |\bar{u}^{(i)}(t) + p^{(i)}(t)| + a_4(t) \leq \\ &\sum_{i=0}^3 a_i(t) \|\bar{u}^{(i)}\| + \sum_{i=0}^3 a_i(t) \|p^{(i)}\| + a_4(t) \leq \\ &d \sum_{i=0}^3 \mu_i a_i(t) + \sum_{i=0}^4 \nu_i a_i(t). \end{aligned}$$

这样一来利用引理 1 可得

$$\begin{aligned} \bar{\sigma}d &= \bar{\sigma} \|\bar{u}\| = \|\bar{\sigma}\bar{u}\| = \|T\bar{u}\| = \|(T\bar{u})'''\| \leq \\ &|\lambda_1| \max_{0 \leq t, s \leq 1} \int_0^1 \left| \frac{\partial}{\partial t} G_1(t, s) \right| |G_2(s, \tau)| |F(\tau, \bar{u}(\tau) + p(\tau)) + q(\tau)| d\tau ds + \\ &\max_{0 \leq t \leq 1} \int_0^1 \left| \frac{\partial}{\partial t} G_2(t, s) \right| |F(s, \bar{u}(s) + p(s)) + q(s)| ds \leq \\ &|\lambda_1| \max_{0 \leq t, s \leq 1} \left| \frac{\partial}{\partial t} G_1(t, s) \right| \max_{0 \leq r, s \leq 1} |G_2(s, \tau)| \int_0^1 \int_0^1 |F(\tau, \bar{u}(\tau) + p(\tau)) + \\ &|q(\tau)| d\tau ds + \max_{0 \leq t, s \leq 1} \left| \frac{\partial}{\partial t} G_2(t, s) \right| \int_0^1 |F(s, \bar{u}(s) + p(s)) + q(s)| ds = \\ &\left[ |\lambda_1| \max_{0 \leq t, s \leq 1} \left| \frac{\partial}{\partial t} G_1(t, s) \right| \max_{0 \leq r, s \leq 1} |G_2(t, s)| + \max_{0 \leq t, s \leq 1} \left| \frac{\partial}{\partial t} G_2(t, s) \right| \right] \cdot \\ &\int_0^1 |F(s, \bar{u}(s) + p(s)) + q(s)| ds = \\ &\delta \int_0^1 |F(s, \bar{u}(s) + p(s))| ds + \delta \int_0^1 |q(s)| ds \leq \\ &\delta \int_0^1 \left[ d \sum_{i=1}^3 \mu_i a_i(s) + \sum_{i=1}^4 \nu_i a_i(s) \right] ds + \delta \eta = \\ &d\delta \sum_{i=0}^3 \mu_i \int_0^1 a_i(s) ds + \delta \sum_{i=0}^4 \nu_i \int_0^1 a_i(s) ds + \delta \eta = \\ &dM + L = L(1 - M)^{-1}M + L = L(1 - M)^{-1} = d. \end{aligned}$$

由于  $d > 0$  并且  $\bar{\sigma} > 1$ , 这是不可能的.

根据引理 2, 存在 1 个  $\tilde{u} \in U$  使得  $T\tilde{u} = \tilde{u}$ .

这样一来  $\tilde{u} \in X \subset C^3[0, 1]$ ,  $\|\tilde{u}^{(i)}\| \leq \mu_i d, 0 \leq i \leq 3$ , 并且

$$\tilde{u}(t) = \int_0^1 \int_0^1 G_1(t, s) G_2(s, \tau) [F(\tau, \tilde{u}(\tau) + p(\tau)) + q(\tau)] d\tau ds, 0 \leq t \leq 1.$$

因为  $\tilde{u} \in X$ , 可知  $\tilde{u}(0) = \tilde{u}(1) = \tilde{u}''(0) = 0$ . 上式两端对  $t$  求导 2 次可得

$$\tilde{u}''(t) = \lambda \tilde{u}(t) - \int_0^1 G_2(t, s) [F(s, \tilde{u}(s) + p(s)) + q(s)] ds.$$

注意到  $G_2(1, s) = 0, 0 \leq s \leq 1$ , 可得  $\tilde{u}''(1) = 0$ . 上式两端再对  $t$  求导 2 次可得

$$\tilde{u}^{(4)}(t) + \beta \tilde{u}''(t) - \alpha \tilde{u}(t) = F(t, \tilde{u}(t) + p(t)) + q(t), 0 \leq t \leq 1.$$

现在令  $u^*(t) = \tilde{u}(t) + p(t)$ , 则

$$u^*(0) = p(0) = A, u^*(1) = p(1) = B, (u^*)''(0) = p''(0) = C, (u^*)''(1) = p''(1) = D,$$

并且

$$(u^*)^{(4)}(t) - p^{(4)}(t) + \beta [(u^*)''(t) - p''(t)] - \alpha [u^*(t) - p(t)] = F(t, u^*(t)) + q(t) = f(t, u^*(t), (u^*)'(t), (u^*)''(t), (u^*)'''(t)) - \beta p''(t) + \alpha p(t).$$

注意到  $p^{(4)}(t) \equiv 0$ , 我们得到

$$(u^*)^{(4)}(t) + \beta (u^*)''(t) - \alpha u^*(t) = f(t, u^*(t), (u^*)'(t), (u^*)'''(t)), 0 \leq t \leq 1.$$

这表明  $u^*$  是问题(P)的解并且  $u^* \in C^4[0, 1]$ . 定理获证.

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## An existence theorem of solution to nonlinear fourth-order boundary value problems with two parameters

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**Abstract:** By choosing suitable Banach space and using Leray-Schauder nonlinear alternate, an existence theorem is established for a class of nonlinear fourth order boundary value problems with two parameters and all order derivatives. In this work, the nonlinear term satisfies a linear growth condition of function type. In material mechanics, the class of problems describes the deformations of an elastic beam simply supported at both ends.

**Key words:** fourth order ordinary differential equation; two point boundary value problem; nonlinearity; existence