

## On BVPs in $l^\infty(A)$

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### 1. INTRODUCTION

Let  $A \neq \emptyset$  be a set, and let  $l^\infty(A)$  denote the real Banach space of all bounded functions  $x = (x_\alpha)_{\alpha \in A} : A \rightarrow \mathbb{R}$ , endowed with the supremum norm  $\|\cdot\|$ . Let  $l^\infty(A)$  be ordered by the cone

$$K = \{x : x_\alpha \geq 0 \ (\alpha \in A)\},$$

that is  $x \leq y \Leftrightarrow y - x \in K$ . Inequalities for functions with values in  $l^\infty(A)$  are always intended pointwise.

For two functions  $v, w : [0, 1] \rightarrow l^\infty(A)$  with  $v \leq w$  we consider

$$S(v, w) = \{(t, x) \in (0, 1) \times l^\infty(A) : v(t) \leq x \leq w(t) \ (t \in (0, 1))\},$$

and a function  $f : S(v, w) \times l^\infty(A) \rightarrow l^\infty(A)$ . We will assume that  $v, w$  is a pair of generalized upper and lower functions, that  $f$  is continuous and satisfies a Nagumo condition, that  $f$  is quasimonotone increasing in its second variable, and that  $f$  is diagonally depending on the third variable.

Under these conditions we will prove the existence of a maximal and a minimal solution of the boundary value problem

$$u''(t) + f(t, u(t), u'(t)) = 0, \quad u(0) = u(1) = 0.$$

### 2. EXTREMAL SOLUTIONS OF SCALAR BVPs

For a function  $u : [0, 1] \rightarrow \mathbb{R}$  let

$$D_-u(t), D^-u(t) \ (t \in (0, 1]), \quad D_+u(t), D^+u(t) \ (t \in [0, 1))$$

denote the Dini derivatives of  $u$ , and for  $t \in (0, 1)$  let

$$D_2u(t) := \liminf_{h \rightarrow 0} \frac{u(t+h) - 2u(t) + u(t-h)}{h^2},$$

$$D^2u(t) := \limsup_{h \rightarrow 0} \frac{u(t+h) - 2u(t) + u(t-h)}{h^2}$$

denote the Schwarz derivatives of  $u$ .

Now, let  $v, w : [0, 1] \rightarrow \mathbb{R}$ ,  $v \leq w$ ,

$$S(v, w) = \{(t, x) \in (0, 1) \times \mathbb{R} : v(t) \leq x \leq w(t) \ (t \in (0, 1))\},$$

and  $f : S(v, w) \times \mathbb{R} \rightarrow \mathbb{R}$  be given, and consider the scalar boundary value problem

$$u''(t) + f(t, u(t), u'(t)) = 0, \quad u(0) = u(1) = 0. \quad (1)$$

We employ the following notion for lower and upper functions to (1):

The function  $v : [0, 1] \rightarrow \mathbb{R}$  is called lower function for (1), if it is Lipschitz continuous, if we have  $v(0) \leq 0$ ,  $v(1) \leq 0$ ,  $D^-v(t) \leq D_+v(t)$  ( $t \in (0, 1)$ ), and if for each  $t \in (0, 1)$  such that  $v'(t)$  exists we have

$$D^2v(t) + f(t, v(t), v'(t)) \geq 0.$$

Analogously  $w : [0, 1] \rightarrow \mathbb{R}$  is called upper function for (1), if it is Lipschitz continuous, if  $w(0) \geq 0$ ,  $w(1) \geq 0$ ,  $D_-w(t) \geq D^+w(t)$  ( $t \in (0, 1)$ ), and if for each  $t \in (0, 1)$  such that  $w'(t)$  exists we have

$$D_2w(t) + f(t, w(t), w'(t)) \leq 0.$$

The function  $f$  satisfies a Nagumo condition with respect to  $v$  and  $w$ , if there exists a continuous function  $q : [0, \infty) \rightarrow (0, \infty)$  with

$$\int_0^\infty \frac{s}{q(s)} ds = \infty,$$

such that

$$|f(t, x, p)| \leq q(|p|) \quad ((t, x, p) \in S(v, w) \times \mathbb{R}).$$

The following Nagumo type theorem [10] is due to Akö [1] Theorem 1.1. Our concept of lower and upper functions is a simplification of the concept of lower and upper functions in the sense of Akö. We will give a proof of Theorem 1 for this reason.

**THEOREM 1.** *Let  $v, w : [0, 1] \rightarrow \mathbb{R}$  with  $v \leq w$  and  $f : S(v, w) \times \mathbb{R} \rightarrow \mathbb{R}$  be such that  $f$  is continuous and satisfies a Nagumo condition with respect to  $v$  and  $w$ , and that  $v, w$  are lower and upper functions for (1), respectively. Then (1) has a minimal and a maximal solution in  $C([0, 1], \mathbb{R}) \cap C^2((0, 1), \mathbb{R})$  (whose graph is in  $S(v, w)$ ).*

*Remark.* Extremal solutions for boundary value problems have been studied by several authors for various equations, boundary conditions and generalizations of lower and upper functions, see for example [3] Chapter 5., [9], [11] and the references given there.

As an immediate consequence of Theorem 1 we will obtain monotone dependence of the extremal solutions on  $f$ . Consider a second boundary value problem

$$u''(t) + g(t, u(t), u'(t)) = 0, \quad u(0) = u(1) = 0. \quad (2)$$

**THEOREM 2.** *Under the assumptions of Theorem 1 let  $g : S(v, w) \times \mathbb{R} \rightarrow \mathbb{R}$  be continuous, satisfy a Nagumo condition with respect to  $v$  and  $w$ , let  $v, w : [0, 1] \rightarrow \mathbb{R}$  be a lower and upper functions for (2), respectively, and let  $f(t, x, p) \leq g(t, x, p)$  on  $S(v, w) \times \mathbb{R}$ . Then the maximal (minimal) solution of (1) is  $\leq$  the maximal (minimal) solution of (2).*

### 3. THE MAIN RESULT

Let  $v, w : [0, 1] \rightarrow l^\infty(A)$ ,  $v \leq w$  and for each  $\alpha \in A$  let a function  $f_\alpha : S(v, w) \times \mathbb{R} \rightarrow \mathbb{R}$  be given, such that

$$f(t, x, p) = \left( f_\alpha(t, x, p_\alpha) \right)_{\alpha \in A}$$

defines a function  $f : S(v, w) \times l^\infty(A) \rightarrow l^\infty(A)$ .

If  $x \mapsto f(t, x, p)$  is continuous on  $\{x : v(t) \leq x \leq w(t)\}$  for each  $(t, p) \in (0, 1) \times l^\infty(A)$ , then the function  $f$  is quasimonotone increasing in its second variable, in the sense of Volkmann [13], if and only if

$$\begin{aligned} (t, x, p), (t, y, p) \in S(v, w) \times l^\infty(A), \quad x \leq y, \quad \alpha \in A, \quad x_\alpha = y_\alpha \\ \Rightarrow f_\alpha(t, x, p_\alpha) \leq f_\alpha(t, y, p_\alpha), \end{aligned}$$

compare [12].

We consider the boundary value problem

$$u''(t) + f(t, u(t), u'(t)) = 0, \quad u(0) = u(1) = 0 \quad (3)$$

in  $l^\infty(A)$ .

Now,  $v : [0, 1] \rightarrow l^\infty(A)$  is called lower function for (3), if it is Lipschitz continuous, if we have  $v(0) \leq 0, v(1) \leq 0$ , and if it has the following properties for each coordinate  $\alpha \in A$ :  $D^-v_\alpha(t) \leq D^+v_\alpha(t)$  ( $t \in (0, 1)$ ), and for each  $t \in (0, 1)$  such that  $v'_\alpha(t)$  exists we have

$$D^2v_\alpha(t) + f_\alpha(t, v(t), v'_\alpha(t)) \geq 0.$$

The definition of an upper function  $w : [0, 1] \rightarrow l^\infty(A)$  is now obvious.

We say that  $f$  satisfies a Nagumo condition with respect to  $v$  and  $w$ , if there exists a continuous function  $q : [0, \infty) \rightarrow (0, \infty)$  with

$$\int_0^\infty \frac{s}{q(s)} ds = \infty,$$

such that for each  $\alpha \in A$

$$|f_\alpha(t, x, r)| \leq q(|r|) \quad ((t, x, r) \in S(v, w) \times \mathbb{R}).$$

*Remark.* A Nagumo condition in particular implies that  $f(S(v, w) \times B)$  is bounded for each bounded subset  $B \subseteq l^\infty(A)$ . It is a notable fact that in contrast to the finite dimensional case ( $|A| < \infty$ ) and in contrast to the case of monotone functions, a continuous quasimonotone increasing function defined on an order interval may be unbounded. An example is  $g : [0, 1]^{\mathbb{N}} \rightarrow l^\infty(\mathbb{N})$  defined by

$$g(x) = \left( \frac{1 - x_n}{x_n + \sum_{k=1}^{\infty} (1 - x_k)/2^k} \right)_{n \in \mathbb{N}}.$$

We have

**THEOREM 3.** *Let  $v, w : [0, 1] \rightarrow l^\infty(A)$  with  $v \leq w$  and  $f_\alpha : S(v, w) \times \mathbb{R} \rightarrow \mathbb{R}$  ( $\alpha \in A$ ) be such that  $f : S(v, w) \times l^\infty(A) \rightarrow l^\infty(A)$ ,  $f(t, x, p) = (f_\alpha(t, x, p_\alpha))_{\alpha \in A}$  is continuous, quasimonotone increasing in its second variable, satisfies a Nagumo condition with respect to  $v$  and  $w$ , and that  $v, w$  are lower and upper functions for (3), respectively. Then (3) has a minimal and a maximal solution in  $C([0, 1], l^\infty(A)) \cap C^2((0, 1), l^\infty(A))$  (whose graph is in  $S(v, w)$ ).*

*Remarks.* 1. We will prove Theorem 3 by a variant of Tarski's fixed point Theorem. For existence results of solutions of boundary value problems in  $\mathbb{R}^n$  involving quasimonotonicity and upper and lower functions see [6], [7] and the

references given there.

2. For existence results of extremal solutions for initial value problems of first order equations in  $l^\infty(A)$  see [4], [8] and the references given there.

#### 4. PROOF OF THEOREM 1

We make use of Nagumo's Lemma [5, Chapter VII, Lemma 5.1]:

PROPOSITION 1. *Let  $q : [0, \infty) \rightarrow (0, \infty)$  be continuous, let  $z \in C([0, 1], \mathbb{R}) \cap C^2((0, 1), \mathbb{R})$ ,  $z(0) = z(1) = 0$ , and let*

$$\max_{t \in [0,1]} z(t) - \min_{t \in [0,1]} z(t) \leq \int_0^L \frac{s}{q(s)} ds.$$

*Then  $|z''(t)| \leq q(|z'(t)|)$  ( $t \in (0, 1)$ ) implies  $|z'(t)| \leq L$  ( $t \in (0, 1)$ ).*

Extend  $f$  to  $(0, 1) \times \mathbb{R}^2$  by

$$\tilde{f}(t, x, p) = \begin{cases} f(t, w(t), p) - \frac{x - w(t)}{1 + x - w(t)} & (x > w(t)) \\ f(t, v(t), p) + \frac{v(t) - x}{1 + v(t) - x} & (x < v(t)) \end{cases}$$

and choose  $L \geq 0$  such that

$$\int_0^L \frac{s}{q(s)} ds \geq \max_{t \in [0,1]} w(t) - \min_{t \in [0,1]} v(t).$$

Without loss of generality  $L$  is a Lipschitz constant for both  $v$  and  $w$ . Next, let  $S : \mathbb{R} \rightarrow \mathbb{R}$  be continuous such that  $0 \leq S(p) \leq 1$  ( $p \in \mathbb{R}$ ), and

$$S(p) = 1 \quad (|p| \leq L), \quad S(p) = 0 \quad (|p| \geq L + 1).$$

Set

$$F(t, x, p) = S(p)\tilde{f}(t, x, p) \quad ((t, x, p) \in (0, 1) \times \mathbb{R}^2).$$

Then

$$|F(t, x, p)| \leq q(|p|) + 1,$$

so

$$|F(t, x, p)| \leq \max\{q(|p|) + 1 : |p| \leq L + 1\}.$$

Thus,  $F$  is continuous and bounded on  $(0, 1) \times \mathbb{R}^2$ . By Scorzà Dragoni's theorem there is a solution of

$$u''(t) + F(t, u(t), u'(t)) = 0, \quad u(0) = u(1) = 0,$$

which turns out to be in  $S(v, w)$ : If there was  $t \in (0, 1)$  such that  $u(t) > w(t)$ , there would exist an interval  $[t_1, t_2] \subseteq [0, 1]$  such that

$$u(t_1) = w(t_1), \quad u(t_2) = w(t_2), \quad u(t) > w(t) \quad (t \in (t_1, t_2)).$$

The function  $w - u$  would then have a negative minimum there, say for  $t = t_0$ , where evidently

$$\begin{aligned} D^-(w - u)(t_0) &= D^-w(t_0) - u'(t_0) \leq 0, \\ D_+(w - u)(t_0) &= D_+w(t_0) - u'(t_0) \geq 0, \\ D_2(w - u)(t_0) &= D_2w(t_0) - u''(t_0) \geq 0. \end{aligned} \tag{4}$$

But then

$$D^+w(t_0) \geq D_+w(t_0) \geq u'(t_0) \geq D^-w(t_0) \geq D_-w(t_0) \geq D^+w(t_0),$$

where the last inequality holds according to the definition of an upper function. So  $w$  is differentiable at  $t_0$  with  $w'(t_0) = u'(t_0)$ . This implies  $|u'(t_0)| \leq L$ , thus

$$\begin{aligned} u''(t_0) &= -F(t_0, u(t_0), u'(t_0)) = -\tilde{f}(t_0, u(t_0), u'(t_0)) \\ &= -f(t_0, w(t_0), w'(t_0)) + \frac{u(t_0) - w(t_0)}{1 + u(t_0) - w(t_0)} \\ &> -f(t_0, w(t_0), w'(t_0)) \geq D_2w(t_0), \end{aligned}$$

which contradicts (4).

The inequality  $v(t) \leq w(t)$  is proven along the same lines.

Therefore

$$|u''(t)| = |S(u'(t))f(t, u(t), u'(t))| \leq q(|u'(t)|) \quad (t \in (0, 1)),$$

and according to Proposition 1  $|u'(t)| \leq L$ , thus  $S(u'(t)) = 1$  ( $t \in (0, 1)$ ).

To show that there is a maximal and a minimal solution, note that for each solution  $u : [0, 1] \rightarrow \mathbb{R}$  of (1),  $u' : (0, 1) \rightarrow \mathbb{R}$  can be extended to  $[0, 1]$  such that  $u \in C^1([0, 1], \mathbb{R})$ , and that the set of all solutions to (1) is a compact

subset of  $C^1([0, 1], \mathbb{R})$ , as Proposition 1 implies  $|u'(t)| \leq L$  ( $t \in (0, 1)$ ) for each solution. Set

$$\bar{u}(t) = \max\{u(t) : u \text{ is a solution of (1)}\}.$$

Then  $\bar{u}$  is Lipschitz continuous with constant  $L$ , and to each  $t_0 \in (0, 1)$  there is a solution  $u_0$  of (1) satisfying  $u_0(t_0) = \bar{u}(t_0)$ . Because of  $u_0 \leq \bar{u}$  it follows

$$D_+\bar{u}(t_0) \geq u_0'(t_0) \geq D^-\bar{u}(t_0), \quad D_2\bar{u}(t_0) \geq u_0''(t_0),$$

and, in case  $\bar{u}$  is differentiable at  $t_0$ ,

$$\bar{u}'(t_0) = u_0'(t_0).$$

Therefore,

$$D^2\bar{u}(t_0) \geq D_2\bar{u}(t_0) \geq u_0''(t_0) = -f(t, u_0(t_0), u_0'(t_0)) = -f(t, \bar{u}(t_0), \bar{u}'(t_0)).$$

Summing up,  $\bar{u}$  is a lower function for (1), and by the first part of the proof, there is a solution of (1) between  $\bar{u}$  and  $w$ , which must be  $\bar{u}$ . So  $\bar{u}$  is the maximal solution.

The existence of a minimal solution  $\underline{u}$  follows by similar reasoning.

## 5. PROOF OF THEOREM 2

Let  $\bar{u}$  and  $\bar{U}$  be the maximal solution of (1) and (2), respectively. Then, for  $t \in (0, 1)$  we get

$$\bar{u}''(t) + g(t, \bar{u}(t), \bar{u}'(t)) \geq \bar{u}''(t) + f(t, \bar{u}(t), \bar{u}'(t)) = 0,$$

and therefore  $\bar{u}$  is a lower function of (2). Thus, (2) has a solution between  $\bar{u}$  and  $w$ , in particular  $\bar{u}(t) \leq \bar{U}(t) \leq w(t)$ . Analogously, for the minimal solutions  $\underline{u}$  and  $\underline{U}$  we have

$$0 = \underline{U}''(t) + g(t, \underline{U}(t), \underline{U}'(t)) \geq \underline{U}''(t) + f(t, \underline{U}(t), \underline{U}'(t)),$$

thus  $\underline{U}$  is an upper function of (1), and therefore  $v(t) \leq \underline{u}(t) \leq \underline{U}(t)$ .

## 6. PROOF OF THEOREM 3

We make use of a fixed point Theorem of Bourbaki [2].

**PROPOSITION 2.** *Let  $\Omega \neq \emptyset$  be an ordered set, and let  $T : \Omega \rightarrow \Omega$  be monotone increasing.*

1. If  $\sup C$  exists for each chain  $\emptyset \neq C \subseteq \Omega$ , and if there is  $\omega_0 \in \Omega$ ,  $\omega_0 \leq T\omega_0$ , then  $T$  has a smallest fixed point in the set  $\{\omega \in \Omega : \omega_0 \leq \omega\}$ .
2. If  $\inf C$  exists for each chain  $\emptyset \neq C \subseteq \Omega$ , and if there is  $\omega_1 \in \Omega$ ,  $T\omega_1 \leq \omega_1$ , then  $T$  has a greatest fixed point in the set  $\{\omega \in \Omega : \omega \leq \omega_1\}$ .

Let  $L \geq 0$  be such that for each  $\alpha \in A$

$$\int_0^L \frac{s}{q(s)} ds \geq \max_{t \in [0,1]} w_\alpha(t) - \min_{t \in [0,1]} v_\alpha(t),$$

and set

$$M = \sup \{ \|f(t, x, p)\| : (t, x, p) \in S(v, w) \times [-L, L]^{\mathbb{N}} \}.$$

Note that  $M < \infty$  since  $f(S(v, w) \times [-L, L]^{\mathbb{N}})$  is bounded, as a consequence of Nagumo's condition.

We consider the following subset  $\Omega$  of  $C^1([0, 1], l^\infty(A))$ :

$$\{\omega : \omega(0) = \omega(1) = 0, \|\omega'(t)\| \leq L, \|\omega'(t) - \omega'(s)\| \leq M\|t - s\| \ (t, s \in [0, 1])\}$$

By standard reasoning  $\sup C$  and  $\inf C$  exist for each chain  $\emptyset \neq C \subseteq \Omega$  (but  $\Omega$  is not a lattice). First note that each solution of (3) is in  $\Omega$ , by the choice of  $L$  and  $M$ , and by continuous extension of  $u' : (0, 1) \rightarrow l^\infty(A)$  to  $[0, 1]$ .

We define a mapping  $T$  the following way:

Let  $\omega : [0, 1] \rightarrow l^\infty(A)$  be continuous with  $v \leq \omega \leq w$  (not necessarily  $\omega \in \Omega$ ),  $\alpha \in A$ ,

$$S_\alpha(v, w) := \{(t, \xi) \in (0, 1) \times \mathbb{R} : v_\alpha(t) \leq \xi \leq w_\alpha(t)\},$$

$$(Q_\alpha(x, \xi))_\beta = \begin{cases} x_\beta & \beta \neq \alpha \\ \xi & \beta = \alpha \end{cases} \quad (x \in l^\infty(A), \xi \in \mathbb{R}),$$

and let  $g_\alpha : S_\alpha(v, w) \times \mathbb{R} \rightarrow \mathbb{R}$  be defined by

$$g_\alpha(t, \xi, r) = f_\alpha(t, Q_\alpha(\omega(t), \xi), r).$$

Each function  $Q_\alpha : l^\infty(A) \times \mathbb{R} \rightarrow l^\infty(A)$  is Lipschitz continuous, hence each  $g_\alpha$  is continuous.

Consider the scalar boundary value problems

$$u''_\alpha(t) + g_\alpha(t, u_\alpha(t), u'_\alpha(t)) = 0, \quad u_\alpha(0) = u_\alpha(1) = 0. \quad (5)$$



Now, Theorem 1 applies to (5), since  $v_\alpha, w_\alpha$  are lower and upper functions for (5), respectively. For example if  $t \in (0, 1)$  and  $v'_\alpha(t)$  exists, then the quasimonotonicity of  $f$  implies

$$D^2v_\alpha(t) + f_\alpha(t, Q_\alpha(\omega(t), v_\alpha(t)), v'_\alpha(t)) \geq D^2v_\alpha(t) + f_\alpha(t, v(t), v'_\alpha(t)) \geq 0.$$

Hence (5) has a maximal solution  $\bar{u}_\alpha$  and according to Proposition 1 we have  $|\bar{u}'_\alpha(t)| \leq L$ , and therefore  $|\bar{u}''_\alpha(t)| \leq M$  ( $t \in (0, 1)$ ). Thus,  $T\omega := (\bar{u}_\alpha)_{\alpha \in A} \in \Omega$ , and in particular  $T(\Omega) \subseteq \Omega$ .

Moreover  $\omega \leq \tilde{\omega}$  implies

$$f_\alpha(t, Q_\alpha(\omega(t), \xi), r) \leq f_\alpha(t, Q_\alpha(\tilde{\omega}(t), \xi), r)$$

since  $f$  is quasimonotone increasing. Therefore  $T\omega \leq T\tilde{\omega}$  according to Theorem 2, and in particular  $T$  is monotone increasing on  $\Omega$ .

To see that  $\Omega \neq \emptyset$  note that  $Tw \in \Omega$ .

Next, consider  $\omega_1 := Tw \leq w$ . Then  $T\omega_1 \leq \omega_1$  and Proposition 2 proves the existence of a greatest fixed point  $z$  of  $T$  in  $\{\omega \in \Omega : \omega \leq \omega_1\}$ , which is a solution of (3), since  $Tz = z$  means that the maximal solution of

$$u''_\alpha(t) + f_\alpha(t, Q_\alpha(z(t), u_\alpha(t)), u'_\alpha(t)) = 0, \quad u_\alpha(0) = u_\alpha(1) = 0$$

is  $u_\alpha = z_\alpha$ , hence  $Q_\alpha(z(t), u_\alpha(t)) = z(t)$ .

Finally  $z$  is the greatest solution of (3) between  $v$  and  $w$ : Let  $y$  be any solution of (3). In particular  $y \in \Omega$  and  $y \leq w$ . We have

$$y''_\alpha(t) + f_\alpha(t, y(t), y'_\alpha(t)) = 0, \quad y_\alpha(0) = y_\alpha(1) = 0,$$

thus,  $y_\alpha$  is a solution of

$$u''_\alpha(t) + f_\alpha(t, Q_\alpha(y(t), u_\alpha(t)), u'_\alpha(t)) = 0, \quad u_\alpha(0) = u_\alpha(1) = 0,$$

whereas  $(Ty)_\alpha$  is the greatest solution of this boundary value problem. This proves  $y \leq Ty$ . Set  $\omega_0 := y$ . Again, by means of Proposition 2 there is a (smallest) fixed point  $\tilde{z}$  of  $T$  in  $\{\omega \in \Omega : \omega_0 \leq \omega\}$ . From  $\tilde{z} \leq w$  we obtain  $\tilde{z} \leq Tw = \omega_1$ . Therefore,  $\tilde{z}$  is a fixed point of  $T$  in  $\{\omega \in \Omega : \omega \leq \omega_1\}$ . In particular  $y \leq \tilde{z} \leq z$ .

Analogously one can prove the existence of a minimal solution of (3) between  $v$  and  $w$ .

## 7. A UNIQUENESS CONDITION

Let  $\Psi$  be a continuous positive linear functional on  $l^\infty(A)$  with the following property:

$$x \geq 0, \Psi(x) = 0 \Rightarrow x = 0.$$

Assume that  $v, w$  and  $f$  are as in Theorem 3, and that there are continuous functions  $k, l : (0, 1) \rightarrow \mathbb{R}$  such that:

1. The differential inequality  $z''(t) + k(t)|z'(t)| + l(t)z(t) < 0$  has a positive solution  $z \in C([0, 1], \mathbb{R}) \cap C^2((0, 1), \mathbb{R})$ ;
2. For  $(t, x, p), (t, \tilde{x}, \tilde{p}) \in S(v, w) \times l^\infty(A)$  with  $x \leq \tilde{x}$

$$\Psi(f(t, \tilde{x}, \tilde{p}) - f(t, x, p)) \leq k(t)|\Psi(\tilde{p} - p)| + l(t)\Psi(\tilde{x} - x).$$

Let  $\underline{u}, \bar{u}$  be the minimal and maximal solution of (3) according to Theorem 3, and set  $h = \varphi(\bar{u} - \underline{u})$ . Then, by means of 2., we have

$$h''(t) + k(t)|h'(t)| + l(t)h(t) \geq 0, \quad h(0) = h(1) = 0$$

By means of 1., standard reasoning proves  $h(t) \leq 0$ , hence  $h(t) = 0$  ( $t \in [0, 1]$ ), and therefore  $\bar{u} = \underline{u}$ . In particular (3) is uniquely solvable between  $v$  and  $w$ .

## 8. AN EXAMPLE

First note that our results hold for  $[a, b] \subseteq \mathbb{R}$  instead of  $[0, 1]$  and for general boundary values instead of 0, as usual, by application of an affine transformation.

Let  $A = \mathbb{Z}$ . Let  $g : \mathbb{R} \rightarrow \mathbb{R}$  be continuous, monotone increasing,  $g(0) \geq 0$ , and let  $h = (h_n) : (-1, 1) \rightarrow K$  be continuous and bounded:  $\|h(t)\| \leq c$  ( $t \in (-1, 1)$ ).

Consider the boundary value problem

$$u_n''(t) + h_n(t)g(u_{n+1}(t) - 2u_n(t) + u_{n-1}(t)) - (u_n'(t))^2 = 0, \quad (6)$$

$$u_n(a) = \xi_n, \quad u_n(b) = \eta_n \quad (7)$$

in  $l^\infty(\mathbb{Z})$ . Let  $e = (1)_{n \in \mathbb{Z}}$ , and let  $v, w : [-1, 1] \rightarrow l^\infty(\mathbb{Z})$  and  $f : S(v, w) \times l^\infty(\mathbb{Z}) \rightarrow l^\infty(\mathbb{Z})$  be defined by  $v(t) = -\max\{\|\xi\|, \|\eta\|\}e$  ( $t \in [-1, 1]$ ),

$$w(t) = \begin{cases} (\max\{\|\xi\|, \|\eta\|\} + \sqrt{cg(0)}(1+t))e & (t \in [-1, 0]), \\ (\max\{\|\xi\|, \|\eta\|\} + \sqrt{cg(0)}(1-t))e & (t \in [0, 1]), \end{cases}$$

and

$$f_n(t, x, p_n) = h_n(t)g(x_{n+1} - 2x_n + x_{n-1}) - (p_n)^2.$$

Then, the transformed functions satisfy the assumptions of Theorem 3, in particular (6), (7) is solvable in  $l^\infty(\mathbb{Z})$  for each choice of  $\xi, \eta \in l^\infty(\mathbb{Z})$ .

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