Positive solutions of BVPs for some second-order four-point difference systems

Yitao Yang
Tianjin University of Technology
Department of Applied Mathematics
Hongqi Nanlu Extension, Tianjin
China
yitaoyangqf@163.com

Fanwei Meng
Qufu Normal University
Department of Applied Mathematics
57 West Jingxuan Xilu, Qufu
China
fwmeng@mail.qfzu.edu.cn

Abstract: This paper is concerned with one type of boundary value problems (BVPs). We first construct Green functions for a second-order four-point difference equation, and try to find delicate conditions for the existence of positive solutions. Our main tool is a nonlinear alternative of Leray-Schauder type, Krasnosel’skii’s fixed point theorem in a cone and Leggett-Williams fixed point theorem.

Key–Words: Discrete system; Positive solutions; Cone; Nonlinear alternative; Leggett-Williams fixed point theorem; Fixed point.

1 Introduction

In this paper, we consider the following discrete system boundary value problem:

$$\begin{align*}
\triangle^2 u_1(k-1) + f_1(k, u_1(k), u_2(k)) &= 0, \\
\triangle^2 u_2(k-1) + f_2(k, u_1(k), u_2(k)) &= 0,
\end{align*}$$

where $T \geq 1$ is a fixed positive integer, $\triangle u(k) = u(k+1) - u(k)$, $\triangle^2 u(k) = \triangle(\triangle u(k))$, $[1, T] = \{1, 2, \ldots, T\} \subset \mathbb{Z}$ the set of all integers, $l_1, l_2 \in [1, T]$, $l_1 < l_2$, $0 \leq a < \frac{1}{4}$, $0 \leq b < \frac{1}{2}$ and $0 \leq al_1 + bl_2 < 1 + a$, $\delta = a(1 - bl_2) - b(1 - al_1) > 0$.

Many problem in applied mathematics lead to the study of difference system, see [1] and [2] and the references therein. Recently, much attention has been paid to the existence of positive solutions of scalar difference equations [3],[4],[5],[6],[9],[14],[18],[19],[20] and discrete difference systems [8],[13],[16].

In [15], Tian considered the multiplicity for four-point boundary value problems

$$\begin{align*}
\triangle^2 u(k-1) + q(k)f(k, u(k), \triangle u(k)) &= 0, \\
&\quad k \in N(1, T),
\end{align*}$$

by using Leggett-Williams fixed point theorem, sufficient conditions are obtained for the existence three positive solutions to the above system.

Motivated by the above works, our purpose in this paper is to study problem (1),(2). Under suitable conditions on $f_1$ and $f_2$, we show that the boundary value problems (1),(2) have one or two positive solutions. Since the construction of Green functions for difference equations may be more complicated and overloaded than that for differential equations, the difficulty of this paper is constructing Green functions for (1)(2), which play important roles in the verifying of the existence of positive solutions for the given difference systems . Furthermore, the system (1), (2) consists of two second order difference equations. To the authors best knowledge, no paper has constructed Green functions for a second order four-point difference equation (1), (2). This paper attempts to fill this gap in the literature.

The rest of the paper is organized as follows. First, we shall state two fixed point theorems, the
first of which is a nonlinear alternative of Leray-Schauder type, whereas the second is krasnosel’skiĭ’s fixed point theorem in a cone. We also present the Green’s function for problem (1), (2). In Section 2, criteria for the existence of one and two positive solutions to boundary value problems (1), (2) are established. In Section 3, three positive solution for boundary value problems (1), (2) are obtained. In section 4, we give the conclusion of my paper.

1.1 Several lemmas

In order to prove our main results, the following well-known fixed point theorems are needed.

**Lemma 1** ([7]) Let $X$ be a Banach space with $E \subseteq X$ closed and convex. Assume $U$ is a relatively open ball of $E$ with $0 \in U$ and $T : U \to E$ is a continuous and compact map. Then, either

(a) $T$ has a fixed point in $U$, or (b) there exists $u \in \partial U$ and $\lambda \in (0, 1)$ such that $u = \lambda Tu$.

**Lemma 2** ([7]) Suppose $X$ is a Banach space, $K \subset X$ is a cone. Assume $\Omega_1, \Omega_2$ are open subsets of $X$ with $\emptyset \subset \Omega_1, \overline{\Omega_2} \subset \Omega_2$. Let $T : K \cap (\overline{\Omega_2} \setminus \Omega_1) \to K$ be a completely continuous operator such that either

(a) $\| Tu \| \leq \| u \|$, $\forall u \in K \cap \partial \Omega_1$ and $\| Tu \| \geq \| u \|$, $\forall u \in K \cap \partial \Omega_2$, or

(b) $\| Tu \| \geq \| u \|$, $\forall u \in K \cap \partial \Omega_1$ and $\| Tu \| \leq \| u \|$, $\forall u \in K \cap \partial \Omega_2$.

Then, $T$ has a fixed point in $K \cap (\overline{\Omega_2} \setminus \Omega_1)$.

**Lemma 3** Let $\delta := a(1 - bl_2) - b(1 - al_1) \neq 0$, then for $y : [1, T] \to \mathbb{R}^+$, the problem

$$\triangle^2 u(k - 1) + y(k) = 0, \quad k \in [1, T],$$

$$\triangle u(0) = au(l_1), \quad \triangle u(T) = bu(l_2),$$

has a unique solution

$$u(k) = \frac{1 - al_1 + ak}{\delta} \sum_{j=1}^{T} y(j)$$

$$- \frac{a(1 - bl_2) + abk}{\delta} \sum_{j=1}^{l_1 - 1} (l_1 - j) y(j)$$

$$- \frac{b(1 - al_1)}{\delta} \sum_{j=1}^{l_2 - 1} (l_1 - j) y(j)$$

$$- \sum_{j=1}^{k - 1} (k - j) y(j).$$

**Proof:** We proceed from (3) and obtain

$$\triangle^2 u(k - 1) = -y(k),$$

after adding from 1 to $i - 1$, we have

$$\triangle u(i - 1) = \triangle u(0) - \sum_{j=1}^{i-1} y(j),$$

and then adding (5) from 1 to $k$, we get

$$u(k) = u(0) + k \triangle u(0) - \sum_{j=1}^{k} \sum_{j=1}^{i-1} y(j)$$

$$= u(0) + k \triangle u(0) - \sum_{j=1}^{k} \sum_{j=1}^{i-1} y(j).$$

From (4) and (6), we can see that

$$u(k) = \frac{1 - al_1 + ak}{\delta} \sum_{j=1}^{T} y(j)$$

$$+ \frac{a(1 - bl_2) + abk}{\delta} \sum_{j=1}^{l_1 - 1} (l_1 - j) y(j)$$

$$- \frac{b(1 - al_1)}{\delta} \sum_{j=1}^{l_2 - 1} (l_1 - j) y(j)$$

$$- \sum_{j=1}^{k} (k - j) y(j).$$

**Lemma 4** Let $\delta \neq 0$, the Green’s function for the boundary value problem

$$-\triangle^2 u(k - 1) = 0, \quad k \in [1, T],$$

$$\triangle u(0) = au(l_1), \quad \triangle u(T) = bu(l_2),$$

is given by

$$G(k, j) = \begin{cases} \frac{1}{\delta} & (1 + kb - bl_2), \\ 1 \leq j \leq \min\{k - 1, l_1 - 1\} \leq T; \\ \frac{1}{\delta} & (bj + 1 - bl_2) \\ + (j - k)(al_2 - abl_1 - a), \\ 0 \leq k \leq j \leq l_1 - 1; \\ \frac{1}{\delta} & (bk + 1 - bl_2)(1 + a j - al_1), \\ 1 \leq j \leq \min\{k - 1, l_2 - 1\} \leq T; \\ \frac{1}{\delta} & (bj + 1 - bl_2)(1 + ak - al_1), \\ \max\{k, l_1\} \leq j \leq l_2 - 1; \\ \frac{1}{\delta} & (1 + ak - al_1) + (j - k), \\ l_2 \leq j \leq k - 1 \leq T; \\ \frac{1}{\delta} & (1 + ak - al_1), \\ \max\{k, l_2\} \leq j \leq T. \end{cases}$$

**Lemma 5** Suppose $1 \leq l_1 < l_2 < T + 1$, $0 < a < \frac{1}{l_1}$, $0 < b < \frac{1}{l_2}$, $0 < al_1 + bl_2 \leq 1 + a$, $\delta > 0$. The Green’s function $G(k, j)$ satisfies

$$G(k, j) > 0, \quad 0 < j, k < T + 1,$$
Let the Banach space $X$ with norm

$$
\|u\|_0 = \max_{k \in [0, T+1]} |u(k)|,
$$

and $X = B \times B$ with norm

$$
\|(u_1, u_2)\| = \max \{\|u_1\|_0, \|u_2\|_0\},
$$

and

$$
K = \{(u_1, u_2) \in X : u_i(k) \geq 0, k \in [0, T+1], \min_{k \in [0, T+1]} u_i(k) \geq \gamma \|u_i\|_0, i = 1, 2\},
$$

where $\gamma$ is defined as (11), then $K$ is a cone in $X$.

The following theorem gives an existence principle for boundary value problems (1),(2). This result is used later to establish the existence of one positive solution of (1),(2).

**Theorem 6** Let $f_i : [1, T] \times R^2 \to R, i = 1, 2$ be continuous. Suppose that there exists a constant $M$, independent of $\lambda$, such that

$$
\|u\| \neq M,
$$

for any solution $u = (u_1, u_2) \in X$ of the boundary value problem

$$
\begin{align*}
\Delta^2 u_1(k-1) + \lambda f_1(k, u_1(k), u_2(k)) &= 0, & k \in [1, T], \\
\Delta^2 u_2(k-1) + \lambda f_2(k, u_1(k), u_2(k)) &= 0, & k \in [1, T],
\end{align*}
$$

and

$$
\begin{align*}
\Delta u_1(0) &= au_1(l_1), & \Delta u_1(T) &= bu_1(l_2), \\
\Delta u_2(0) &= au_2(l_1), & \Delta u_2(T) &= bu_2(l_2),
\end{align*}
$$

where $\lambda \in (0, 1)$. Then, boundary value problems (1),(2) have at least one solution $u = (u_1, u_2) \in X$ such that $\|u\| \leq M$.

**Proof:** Let the operator $T : X \to X$ be defined by

$$
T(u_1, u_2) = (U_1(k), U_2(k)) \quad k \in [0, T+1],
$$

where

$$
U_i(k) = \sum_{j=1}^{T} G(k, j) f_i(j, u_1(j), u_2(j)), \quad i = 1, 2.
$$

Then, it is noted that $T$ is continuous and completely continuous and that solving (13),(14) is equivalent to finding a $u \in X$ such that $u = \lambda T u$.

In the context of Lemma 1, let

$$
U = \{u = (u_1, u_2) \in X : \|u\| \leq M\}.
$$

In view of (12), we cannot have Conclusion (b) of Lemma 1, and hence, Conclusion (a) of lemma 1 holds, i.e., (1),(2) have a solution $u \in U$ with $\|u\| \leq M$. The proof is complete.
Our next results offer the existence of one and two positive solutions of (1), (2). For convenience, the conditions needed are listed as follows.

(H₁) \( f_i : [1, T] \times [0, \infty) \times [0, \infty) \to [0, \infty) \) is continuous, \( i = 1, 2 \);

(H₂) For each \( i \in \{1, 2\} \), assume that

\[
\frac{i}{j} (k, u_1, u_2) \leq \alpha_1 (k) \omega_i (u_1) \omega_i (u_2),
\]

for \( (k, u_1, u_2) \in [1, T] \times [0, \infty) \times [0, \infty) \),

where \( \alpha_i : [1, T) \to (0, \infty), \) and \( \omega_i : [0, \infty) \to [0, \infty) \), \( i = 1, 2 \) are continuous and nondecreasing;

(H₃) There exists \( r > 0 \) such that

\[
r > d_i \omega_i (r) \omega_i (r), \quad i = 1, 2,
\]

where

\[
d_i = \max_{k \in [0, T+1]} T \sum_{j=1} G(k, j) \alpha_i (j);
\]

(H₄) For each \( i \in \{1, 2\} \), there exist \( \tau_i : [l_1, l_2] \to (0, \infty), \) \( l = 1, 2 \) such that

\[
f_i (k, u_1, u_2) \geq \tau_i (k) \omega_i (u_1), \quad k \in [l_1, l_2], \quad u_i > 0;
\]

(H₅) There exists \( R > r \) such that for all \( l \in \{1, 2\}, x \in \gamma R, R \), the following holds for some \( i \) (depending on \( l \)) in \( \{1, 2\} \):

\[
x \leq \omega_i (x) \gamma \sum_{j=l_1} G(\sigma_i, j) \tau_i (j) \quad (15)
\]

where \( \sigma_i \in [0, T + 1] \) is defined as

\[
\sum_{j=l_1} G(\sigma_i, j) \tau_i (j) = \max_{k \in [0, T+1]} T \sum_{j=1} G(k, j) \tau_i (j);
\]

(H₆) There exists \( L \in (0, r) \) such that for all \( l \in \{1, 2\}, x \in \gamma L, L \), inequality (15) holds for some \( i \) (depending on \( l \)) in \( 1, 2 \).

**Theorem 7** Suppose that (H₁) – (H₃) hold. Then, boundary value problems (1),(2) have a positive solution \( u^* = (u_1^*, u_2^*) \in X \) such that \( \|u^*\| < r \), where \( r \) is defined by (H₃).

**Proof:** First, we consider the following boundary value problem

\[
\begin{align*}
\Delta^2 u_1 (k - 1) + f_1 (k, u_1 (k), u_2 (k)) &= 0, \\
\Delta^2 u_2 (k - 1) + f_2 (k, u_1 (k), u_2 (k)) &= 0,
\end{align*}
\]

\[
\bigg\{ \begin{array}{ll}
\Delta^2 u_1 (k - 1) + f_1 (k, u_1 (k), u_2 (k)) = 0, \\
\Delta^2 u_2 (k - 1) + f_2 (k, u_1 (k), u_2 (k)) = 0,
\end{array} \quad k \in [1, T],
\]

and

\[
\begin{align*}
\Delta u_1 (0) &= au_1 (l_1), \quad \Delta u_1 (T) = bu_1 (l_2), \\
\Delta u_2 (0) &= au_2 (l_1), \quad \Delta u_2 (T) = bu_2 (l_2),
\end{align*}
\]

where \( f_i : [1, T] \times R^2 \to R \) is defined by

\[
f_i (k, u_1, u_2) = f_i (k, |u_1|, |u_2|), \quad i = 1, 2.
\]

It is obvious that \( f_i \) is continuous.

We shall show that (16), (17) have a solution. For this, we look at the following problem:

\[
\begin{align*}
\Delta^2 u_1 (k - 1) + \lambda f_1 (k, u_1 (k), u_2 (k)) &= 0, \\
\Delta^2 u_2 (k - 1) + \lambda f_2 (k, u_1 (k), u_2 (k)) &= 0,
\end{align*}
\]

\[
\bigg\{ \begin{array}{ll}
\Delta^2 u_1 (k - 1) + \lambda f_1 (k, u_1 (k), u_2 (k)) = 0, \\
\Delta^2 u_2 (k - 1) + \lambda f_2 (k, u_1 (k), u_2 (k)) = 0,
\end{array} \quad k \in [1, T],
\]

and

\[
\begin{align*}
\Delta u_1 (0) &= au_1 (l_1), \quad \Delta u_1 (T) = bu_1 (l_2), \\
\Delta u_2 (0) &= au_2 (l_1), \quad \Delta u_2 (T) = bu_2 (l_2),
\end{align*}
\]

where \( \lambda \in (0, 1) \). Let \( u = (u_1, u_2) \in X \) be any solution of (18), (19). We claim that

\[
\|u\| \neq r.
\]

In fact, it is clear that

\[
\begin{align*}
u_1 (k) &= \lambda \sum_{j=1} G(k, j) f_1 (j, u_1 (j), u_2 (j)), \\
u_2 (k) &= \lambda \sum_{j=1} G(k, j) f_2 (j, u_1 (j), u_2 (j)),
\end{align*}
\]

\[
\bigg\{ \begin{array}{ll}
u_1 (k) &= \lambda \sum_{j=1} G(k, j) f_1 (j, u_1 (j), u_2 (j)) \\
u_2 (k) &= \lambda \sum_{j=1} G(k, j) f_2 (j, u_1 (j), u_2 (j))
\end{array} \quad k \in [0, T + 1].
\]

Noting that (21), (H₂) and (H₃), it follows that

\[
0 \leq u_1 (k) = \lambda \sum_{j=1} G(k, j) f_1 (j, u_1 (j), u_2 (j)) = \lambda \sum_{j=1} G(k, j) f_1 (j, u_1 (j), u_2 (j)) \leq \sum_{j=1} G(k, j) \alpha_1 (j) \omega_1 (u_1 (j)) \omega_1 (u_2 (j)) \leq \omega_1 (\|u\|) \omega_1 (\|u\|) \max_{k \in [0, T+1]} \sum_{j=1} G(k, j) \alpha_1 (j) = d_1 \omega_1 (\|u\|) \omega_1 (\|u\|), \quad \forall k \in [0, T + 1].
\]

This immediately leads to

\[
\|u_1\|_0 \leq d_1 \omega_1 (\|u\|) \omega_1 (\|u\|).
\]

Similarly, from (22), (H₂) and (H₃), we have

\[
\|u_2\|_0 \leq d_2 \omega_2 (\|u\|) \omega_2 (\|u\|).
\]
If 
\[ \|u\|_p = \|u_p\|_0, \]  
for some \( p \in 1, 2 \),
then (23), (24) yield
\[ \|u\| \leq d_p \omega_p \|u\| \omega_p (\|u\|), \]
from which we conclude, by comparing with (H3), that \( \|u\| \neq r \).

It now follows from Theorem 6 that boundary value problems (16), (17) have a solution \( u^* = (u_1^*, u_2^*) \in X \) such that \( \|u^*\| \leq r \). Using a similar argument as above, we see that \( \|u^*\| \neq r \). Therefore,
\[ \|u^*\| < r. \tag{25} \]

Moreover, for \( \forall k \in [0, T + 1] \), we have
\[
\begin{align*}
    u_1^*(k) &= \sum_{j=1}^{T} G(k, j) \bar{f}_1(j, u_1^*(j), u_2^*(j)), \\
    u_2^*(k) &= \sum_{j=1}^{T} G(k, j) \bar{f}_2(j, u_1^*(j), u_2^*(j))
\end{align*}
\]
and it follows immediately that
\[ u_i^*(k) \geq 0, \quad k \in [0, T + 1], \quad i = 1, 2, \tag{28} \]
so,
\[
\begin{align*}
    u_1^*(k) &= \sum_{j=1}^{T} G(k, j) f_1(j, u_1^*(j), u_2^*(j)), \\
    u_2^*(k) &= \sum_{j=1}^{T} G(k, j) f_2(j, u_1^*(j), u_2^*(j))
\end{align*}
\]
i.e., \( u^* = (u_1^*, u_2^*) \in X \) is a positive solution of boundary value problems (1) and (2) and satisfies \( \|u^*\| < r \). \( \square \)

**Theorem 8** Suppose that (H1) – (H5) hold. Then, boundary value problems (1), (2) have two positive solutions \( u^*, \bar{u} \in X \) such that
\[ 0 \leq \|u^*\| < r < \|\bar{u}\| \leq R, \]
where \( r \) and \( R \) are defined by (H3) and (H5).

**Proof:** The existence of \( u^* \) is guaranteed by Theorem 7. We shall employ Lemma 2 to prove the existence of \( \bar{u} \).

Let \( T : K \to X \) be defined by
\[ T(u_1, u_2) = (U_1(k), U_2(k)), \quad k \in [0, T + 1], \]
where
\[ U_i(k) = \sum_{j=1}^{T} G(k, j) f_i(j, u_1(j), u_2(j)), \quad i = 1, 2. \]

First, we shall show that \( T \) maps \( K \) into itself. For this, let \( u = (u_1, u_2) \in K \). Then, it follows immediately that
\[ U_i(k) \geq 0, \quad k \in [0, T + 1], \quad i = 1, 2. \tag{31} \]

Then, we obtain for each \( i \in \{1, 2\} \),
\[ U_i(k) = \sum_{j=1}^{T} G(k, j) f_i(j, u_1(j), u_2(j)) \]
\[ \leq \sum_{j=1}^{T} \max_{k \in [0, T + 1]} G(k, j) f_i(j, u_1(j), u_2(j)), \quad k \in [0, T + 1]. \]

As a result,
\[ \|U_i\| \leq \sum_{j=1}^{T} \max_{k \in [0, T + 1]} G(k, j) f_i(j, u_1(j), u_2(j)), \quad i = 1, 2. \tag{32} \]

Now, in view of (32) and Lemma 5, we have for \( \forall k \in [t_1, t_2] \), \( i = 1, 2 \),
\[ U_i(k) = \sum_{j=1}^{T} G(k, j) f_i(j, u_1(j), u_2(j)) \]
\[ \geq \gamma \sum_{j=1}^{T} \max_{k \in [0, T + 1]} G(k, j) f_i(j, u_1(j), u_2(j)) \]
\[ \geq \gamma \|U_i\|. \]

Therefore,
\[ \min_{k \in [t_1, t_2]} U_i(k) \geq \gamma \|U_i\|, \quad i = 1, 2. \tag{33} \]

Combining (31) and (33), we obtain \( T(K) \subseteq K \). Also, the standard arguments yield that \( T \) is completely continuous.

Let
\[ \Omega_1 = \{u \in X : \|u\| < r\} \]
and \( \Omega_2 = \{u \in X : \|u\| < R\} \).

We claim that
\[ (i) \quad \|Tu\| \leq \|u\|, \quad \text{for } u \in K \cap \partial \Omega_1, \]
\[ (ii) \quad \|Tu\| \geq \|u\|, \quad \text{for } u \in K \cap \partial \Omega_2. \]
To justify (i), let \( u = (u_1, u_2) \in K \cap \partial \Omega_1 \), then 
\[ \|u\| = r \] and by \((H_2)\) and \((H_3)\) we have

\[
0 \leq U_i(k) = \sum_{j=1}^{T} G(k, j) f_i(j, u_1(j), u_2(j)) \\
\leq \sum_{j=1}^{T} G(k, j) \alpha_i(j) \omega_1(u_1(j)) \omega_2(u_2(j)) \\
\leq \omega_1(\|u\|) \omega_2(\|u\|) \sum_{j=1}^{T} G(k, j) \alpha_i(j) \leq 0 \\
\leq \omega_1(\|r\|) \omega_2(\|r\|) \max_{k \in \{0, T+1\}} \sum_{j=1}^{T} G(k, j) \alpha_i(j) \\
= d \omega_1(\|r\|) \omega_2(\|r\|) < r = \|u\|, \quad k \in \{0, T+1\}, \quad i = 1, 2.
\]

Therefore, \( \|U_i\| \leq \|u\|, \quad i = 1, 2 \), and so

\[ \|Tu\| = \max\{\|U_1\|, \|U_2\|\} \leq \|u\|. \]

Next, we prove (ii). Let

\[ u = (u_1, u_2) \in K \cap \partial \Omega_2. \]

Then, it follows that

\[ 0 \leq u_p(k) \leq R, \quad k \in \{0, T+1\}, \]

and

\[ u_p(k) \geq \gamma R, \quad k \in [l_1, l_2]. \]

Thus, we have

\[
\gamma R \leq u_p(k) \leq R, \quad k \in [l_1, l_2]. \tag{34}
\]

In view of (34), \((H_1)\) and \((H_5)\), we find that the following holds for some \(i\) (depending on \(p\)) in \{1, 2\}:

\[
U_i(\sigma_{ip}) = \sum_{j=1}^{T} G(\sigma_{ip}, j) f_i(j, u_1(j), u_2(j)) \\
\geq \sum_{j=1}^{l_2} G(\sigma_{ip}, j) f_i(j, u_1(j), u_2(j)) \\
\geq \sum_{j=1}^{l_2} G(\sigma_{ip}, j) \tau_{ip}(j) \omega_p(u_2(j)) \\
\geq \sum_{j=1}^{l_2} G(\sigma_{ip}, j) \tau_{ip}(j) \omega_p(\gamma R) \\
\geq \sum_{j=1}^{l_2} G(\sigma_{ip}, j) \tau_{ip}(j) \gamma R \\
= R \gamma \sum_{j=1}^{l_2} G(\sigma_{ip}, j) \tau_{ip}(j) \\
= \|u\|. \tag{35}
\]

Hence, \( \|U_i\| \geq \|u\| \), and so \( \|Tu\| \geq \|u\| \).

Having obtained (i) and (ii), it follows from Lemma 2 that \( T \) has a fixed point \( \tilde{u} \in K \cap (\Omega_2 \setminus \Omega_1) \), i.e., \( \tilde{u} \) is a positive solution of (1), (2) and

\[ r \leq \|\tilde{u}\| \leq R. \]

Using a similar argument as in the proof of Theorem 7, we see that

\[ r < \|\tilde{u}\| \leq R. \]

\[ \square \]

It is noted in Theorem 8 that \( \|u^*\| \) may be zero. Our next result guarantees that \( \|u^*\| \neq 0 \).

**Theorem 9** Suppose that \((H_1) - (H_6)\) hold. Then, boundary value problems (1), (2) have two positive solutions \( u^*, \tilde{u} \in X \) such that

\[ 0 < L \leq \|u^*\| < r < \|\tilde{u}\| \leq R, \]

where \( L, r \) and \( R \) are defined by \((H_3)\), \((H_5)\) and \((H_6)\), respectively.

**Proof:** The existence of \( \tilde{u} \) is guaranteed by Theorem 8. We shall employ Lemma 2 to show the existence of \( u^* \). Suppose that the set \( \Omega_1 \) and the map \( T : K \to K \) are the same as in the proof of Theorem 8.

Let

\[ \Omega_3 = \{u \in X : \|u\| < L\}. \]

From the proof of Theorem 8, we see that

(i) \( \|Tu\| \leq \|u\| \), for \( u \in K \cap \partial \Omega_1 \); thus, it remains to prove that

(ii) \( \|Tu\| \geq \|u\| \), for \( u \in K \cap \partial \Omega_3 \).

For this, let

\[ u = (u_1, u_2) \in K \cap \partial \Omega_3. \]

Assume that

\[ \|u\| = \|u_p\| = L, \quad \text{for some } p \in \{1, 2\}. \]

Then, we have

\[ \gamma L \leq u_p(k) \leq L, \quad k \in [l_1, l_2]. \tag{35} \]

In view of (35), \((H_4)\) and \((H_6)\), we find that the fol-
lowing holds for some \( i \) (depending on \( p \)) in \( \{1, 2\} \):

\[
U_{i}(\sigma_{ip}) = \sum_{j=1}^{T} G(\sigma_{ip}, j) f_{i}(j, u_{1}(j), u_{2}(j))
\]

\[
\geq \sum_{j=1}^{l_{i}} G(\sigma_{ip}, j) f_{i}(j, u_{1}(j), u_{2}(j))
\]

\[
\geq \sum_{j=1}^{l_{i}} G(\sigma_{ip}, j) \tau_{ip}(j) \omega_{ip}(u_{p}(j))
\]

\[
\geq \sum_{j=1}^{l_{i}} G(\sigma_{ip}, j) \tau_{ip}(j) \omega_{ip}(\gamma L)
\]

\[
= \sum_{j=1}^{l_{i}} G(\sigma_{ip}, j) \tau_{ip}(j)
\]

\[
\gamma \sum_{j=1}^{l_{i}} G(\sigma_{ip}, j) \tau_{ip}(j) = |
u_{i}|
\]

Hence, \( \|U_{i}\|_{0} \geq \|u_{i}\| \), and so \( \|Tu\| \geq \|u\| \).

Having obtained (i) and (ii), we conclude from Lemma 2 that \( T \) has a fixed point

\[
u^{*} \in K \cap (\Omega_{1} \cap \Omega_{2}),
\]

i.e., \( \nu^{*} \) is a positive solution of boundary value problems (1), (2) and

\[
L \leq \|\nu^{*}\| \leq r.
\]

Using a similar argument as in the proof of Theorem 7, we see that

\[
L < \|\nu^{*}\| \leq r.
\]

\[
\square
\]

Example: Consider the following boundary value problem:

\[
\begin{cases}
\Delta^{2} u_{1}(k - 1) + \mu \exp(u_{1}^{\frac{1}{6}} + u_{2}^{\frac{1}{6}}) = 0, \\
\Delta^{2} u_{2}(k - 1) + \mu \exp(u_{1}^{\frac{1}{6}} + u_{2}^{\frac{1}{6}}) = 0,
\end{cases}
\]

with the boundary condition:

\[
\begin{align*}
\Delta u_{1}(0) &= \frac{1}{6} u_{1}(5), & \Delta u_{1}(20) &= \frac{1}{100} u_{1}(10), \\
\Delta u_{2}(0) &= \frac{1}{6} u_{2}(5), & \Delta u_{2}(20) &= \frac{1}{100} u_{2}(10),
\end{align*}
\]

where \( \mu > 0 \). It is easy to prove that \( (H_{1}) - (H_{5}) \) are satisfied when \( \mu \) is small enough. Hence, it follows from Theorem 8 that boundary value problems (38), (39) have two positive solutions when \( \mu \) is small enough.

Remark 10 If conditions \( (H_{5}) \) and \( (H_{5})' \) are replaced by \( (H_{5})' \) and \( (H_{5})' \), respectively, where \( (H_{5})' \) for each \( i \in \{1, 2\} \), assume that

\[
f_{i}(k, u_{1}, u_{2}) \leq \alpha_{i}(k) \omega_{i1}(u_{1}) + \beta_{i}(k) \omega_{i2}(u_{2}),
\]

for \( (k, u_{1}, u_{2}) \in [1, T] \times [0, \infty) \times [0, \infty) \), where \( \alpha_{i}, \beta_{i} : [1, T] \to (0, \infty) \), and \( \omega_{i} : [0, \infty) \to [0, \infty), \) \( i = 1, 2 \) are continuous and nondecreasing; \( (H_{5})' \) There exists \( r > 0 \) such that

\[
r > d_{i} [\omega_{i1}(r) + \omega_{i2}(r)], \quad i = 1, 2,
\]

where

\[
d_{i} = \max \left\{ \frac{\max_{k \in [0,T+1]} \sum_{j=1}^{T} G(k, j) \alpha_{i}(j)}{\beta_{i}(k)}, \quad \frac{\max_{k \in [0,T+1]} \sum_{j=1}^{T} G(k, j) \beta_{i}(j)}{\alpha_{i}(k)} \right\},
\]

then, similar conclusions are true.

3 Three positive solution for boundary value problems (1), (2)

Let the Banach space \( B = \{ u : [0, T + 1] \to R \} \) be endowed with norm,

\[
\|u\|_{0} = \max_{k \in [0,T+1]} |u(k)|,
\]

and \( X = B \times B \) with norm

\[
\|(u_{1}, u_{2})\| = \max\{\|u_{1}\|_{0}, \|u_{2}\|_{0}\},
\]

and

\[
P = \left\{ (u_{1}, u_{2}) \in X : u_{i}(k) \geq 0, \ k \in [0, T + 1], \right. \\
\left. \min_{k \in [t, i]} u_{i}(k) \geq \gamma \|u_{i}\|_{0}, \ i = 1, 2, \right\},
\]

where \( \gamma \) is defined as (11), then \( P \) is a cone in \( X \).

A map \( \alpha \) is said to be a nonnegative continuous concave functional on \( P \) if

\[
\alpha : P \to [0, +\infty)
\]

is continuous and

\[
\alpha(tx + (1 - t)y) \geq t\alpha(x) + (1 - t)\alpha(y)
\]

for all \( x, y \in P \) and \( t \in [0, 1] \).

For numbers \( a, b \) such that \( 0 < a < b \) and \( \alpha \) is a nonnegative continuous concave functional on \( P \) we define the following convex sets

\[
P_{a} = \{ x \in P : \|x\| < a \},
\]

\[
P_{b} = \{ x \in P : \|x\| < b \}.
\]
\(P(\alpha, a, b) = \{x \in P : a \leq \alpha(x), \|x\| \leq b\}\).

**Leggett-Williams fixed point theorem.** Let \(A : \overline{P}_c \to \{x \in P : \|x\| < a\}\) be completely continuous and \(\alpha\) be a nonnegative continuous functional on \(P\) such that \(\alpha(x) \leq \|x\|\) for all \(x \in \overline{P}_c\). Suppose there exist \(0 < d < a < b \leq c\) such that

(i) \(\{x \in P(\alpha, a, b) : \alpha(x) > a\} \neq \emptyset\) and \(\alpha(Ax) > a\) for \(x \in P(\alpha, a, b)\);
(ii) \(\|Ax\| < d\) for \(\|x\| \leq d\);
(iii) \(\alpha(Ax) > a\) for \(x \in P(\alpha, a, c)\) with \(\|Ax\| > b\).

Then \(A\) has at least three fixed points \(x_1, x_2, x_3\) satisfying

\[
\|x_1\| < d, \quad a < \alpha(x_2), \\
\|x_3\| > d, \quad \text{and} \quad \alpha(x_3) < a.
\]

**Theorem 11** Suppose that \(f_i : [1, T] \times [0, +\infty) \times [0, +\infty) \to [0, +\infty)\) is continuous and that there exist numbers \(a\) and \(d\) with \(0 < d < a < \alpha\) such that the following conditions are satisfied:

(i) if \(j \in [1, T]\), \(u_1, u_2 \geq 0\) and \(u_1 + u_2 \leq d\), then \(f_i(j, u_1, u_2) < \frac{d}{2D}, \quad i = 1, 2\), where \(D = \max_{k \in [0, T+1]} \sum_{j=1}^T G(k, j)\);
(ii) there exists \(u_0 \in \{1, 2\}\), such that \(f_{u_0}(j, u_1, u_2) > a; \quad j \in [1, T], \quad u_1, u_2 \geq 0\) and \(u_1 + u_2 \in [a, \frac{1}{c}]\),

where \(C = \min_{k \in [1, l_2]} \sum_{j=1}^T G(k, j)\);
(iii) one of the following conditions holds:

(A) \(\lim\limits_{u_1, u_2 \to \infty} \max_{j \in [0, T]} \frac{f_i(j, u_1, u_2)}{u_1 + u_2} < \frac{1}{2D}, \quad i = 1, 2\);

(B) there exists a number \(c\) such that \(c > a\) and if \(j \in [1, T], \quad u_1, u_2 \geq 0\), \(u_1 + u_2 \leq c\) then \(f_i(j, u_1, u_2) < \frac{d}{2D}, \quad i = 1, 2\).

Then the boundary value problem (1), (2) has at least three positive solutions.

**Proof:** For \(u = (u_1, u_2) \in P\), define

\[
\alpha(u) = \min_{k \in [l_1, l_2]} u_1(k) + \min_{k \in [l_1, l_2]} u_2(k), \\
A(u_1, u_2) = (U_1(k), U_2(k)) \quad k \in [0, T + 1],
\]

where

\[
U_i(k) = \sum_{j=1}^T G(k, j)f_i(j, u_1(j), u_2(j)), \quad i = 1, 2,
\]

then it is easy to know that \(\alpha\) is a nonnegative continuous concave functional on \(P\) with \(\alpha(x) \leq \|x\|\) for \(x \in P\) and that \(A : P \to P\) is completely continuous.

For the sake of convenience, set \(b = \frac{a}{c}\).

**Claim 1.** If there exists a positive number \(r\) such that

\[
f_i(j, u_1, u_2) < \frac{r}{2D}, \quad i = 1, 2
\]

for \(j \in [1, T], \quad u_1, u_2 \geq 0, \quad u_1 + u_2 \leq r\), then

\[
A : \overline{P}_r \to P_r.
\]

Suppose that \(u = (u_1, u_2) \in \overline{P}_r\), then

\[
\|U_i\| = \max_{k \in [0, T+1]} \sum_{j=1}^T G(k, j)f_i(j, u_1(j), u_2(j)) < \frac{r}{2D}D = \frac{r}{2}, \quad i = 1, 2.
\]

Thus

\[
\|Au\| = \|U_1\|_0 + \|U_2\|_0 < \frac{r}{2} + \frac{r}{2} = r.
\]

Then there exists a number \(c\) such that \(c > b\) and \(A : \overline{P}_c \to P_c\). From Claim 1 with \(r = d\) and (i) that \(A : \overline{P}_d \to P_d\).

**Claim 2.** We show that \(\{u \in P(\alpha, a, b) : \alpha(u) > a\} \neq \emptyset\) and \(\alpha(Au) > a\) for \(u \in P(\alpha, a, b)\).

In fact,

\[
\alpha(u) = \alpha(u_1(k), u_2(k)) = \frac{(a + b, a + b)}{4} \in \{u \in P(\alpha, a, b) : \alpha(u) > a\}.
\]

For \(u = (u_1(k), u_2(k)) \in P(\alpha, a, b)\), we have

\[
b \geq \|u_1\|_0 + \|u_2\|_0 \geq \min_{k \in [l_1, l_2]} u_1(k) + \min_{k \in [l_1, l_2]} u_2(k) \geq \min_{k \in [l_1, l_2]} \sum_{j=1}^T G(k, j)f_i(j, u_1(j), u_2(j))
\]

for all \(k \in [l_1, l_2]\). Then, in view of (ii), we know that

\[
\min_{k \in [l_1, l_2]} U_i(k) = \min_{k \in [l_1, l_2]} \sum_{j=1}^T G(k, j)f_i(j, u_1(j), u_2(j)) > \frac{a}{C} \min_{k \in [l_1, l_2]} \sum_{j=1}^T G(k, j) = a,
\]

and so

\[
\alpha(Au) = \alpha(U_1(k), U_2(k)) \geq \min_{k \in [l_1, l_2]} U_i(k) > a.
\]

**Claim 3.** If \(u \in P(\alpha, a, c)\) and \(\|Au\| > b\), then \(\alpha(Au) > a\).
Suppose \( u = (u_1, u_2) \in P(\alpha, a, c) \) and \( \|Au\| > b \), then, by Lemma 5, we have

\[
\min_{k \in [I_1, I_2]} U_i(k) = \min_{k \in [I_1, I_2]} \sum_{j=1}^{T} G(k,j)f_i(j, u_1(j), u_2(j))
\]

\[
= \min_{k \in [I_1, I_2]} \frac{\max_{0 \leq k \leq T+1} G(k,j)}{G(k,j)} G(k,j) f_i(j, u_1(j), u_2(j)),
\]

\[
\geq \gamma \sum_{j=1}^{T} \max_{0 \leq k \leq T+1} G(k,j) f_i(j, u_1(j), u_2(j))
\]

\[
= \gamma \|U_i(k)|_0, \quad i = 1, 2.
\]

Thus

\[
\min_{k \in [I_1, I_2]} U_i(k) \geq \gamma \|U_i(k)|_0, \quad i = 1, 2,
\]

and so

\[
\alpha(Au) = \min_{k \in [I_1, I_2]} U_i(k) + \min_{k \in [I_1, I_2]} U_2(k)
\]

\[
\geq \gamma \|U_i(k)|_0 + \|U_2(k)|_0
\]

\[
= \gamma \|Au\| > \gamma b = a.
\]

Therefore, the hypotheses of Leggett-Williams theorem are satisfied, hence the boundary value problem (1), (2) has at least three positive solutions \( u = (u_1, u_2) \), \( v = (v_1, v_2) \) and \( w = (w_1, w_2) \) such that

\[
\|u\| < d,
\]

\[
a < \min_{k \in [I_1, I_2]} v_1(k) + \min_{k \in [I_1, I_2]} v_2(k),
\]

\[
\|w\| > d \text{ with } \min_{k \in [I_1, I_2]} w_1(k) + \min_{k \in [I_1, I_2]} w_2(k) < a.
\]

The proof is complete. \( \square \)

**Example:** Consider the following boundary value problem:

\[
\begin{align*}
\Delta^2 u_1(k-1) + f_1(k, u_1(k), u_2(k)) &= 0, \\
\Delta^2 u_2(k-1) + f_2(k, u_1(k), u_2(k)) &= 0,
\end{align*}
\]

\[
\begin{align*}
\Delta u_1(0) &= \frac{1}{5} u_1(5), \\
\Delta u_2(0) &= \frac{1}{5} u_2(5),
\end{align*}
\]

(38)

with the boundary condition:

\[
\begin{align*}
\Delta u_1(20) &= \frac{1}{5} u_1(25), \\
\Delta u_2(20) &= \frac{1}{5} u_2(25),
\end{align*}
\]

(39)

Then, boundary value problem (38), (39) has at least three positive solutions.

**Proof:** Choose \( d = 1, a = 1600 \). By computation, we know

\[
\gamma = \frac{57}{220}, \quad D = \frac{112145}{89}, \quad C = \frac{11190}{89}.
\]

Thus

\[
f_i(k, u_1(k), u_2(k)) = \frac{k}{4485800} + \frac{88}{224290} (u_1 + u_2)
\]

\[
\leq \frac{d}{2D} = \frac{1}{224290} = \frac{1}{224290}.
\]

for \( k \in [1, 20] \), \( 0 \leq u_1 + u_2 \leq 1 \), and

\[
f_i(k, u_1(k), u_2(k)) = \frac{k}{4485800} + \frac{88}{224290} [50(\sqrt{u_1 + u_2 - 1} + 1)] > \frac{1442000}{11190} = \frac{a}{C},
\]

for \( k \in [1, 20] \), \( 1600 \leq u_1 + u_2 \leq \frac{352000}{57} \).

\[
\lim_{u_1 + u_2 \to \infty} \max_{j \in [0, 7]} f_i(u_1, u_2) = 0 < \frac{1}{2D}, \quad i = 1, 2.
\]

To sum up, by an application of Theorem 11, we know that (38), (39) has at least three positive solutions.

### 4 Conclusion

In this paper, we first construct Green functions for a second-order four-point difference equation, and try to find suitable conditions on \( f_1 \) and \( f_2 \), which can guarantee that the boundary value problems (1),(2) have one, two or three positive solutions. Our work presented in this paper has the following new features. Firstly, BVP (1),(2) is a four-point boundary value problem, which is very difficult when constructing Green functions. Secondly, the main tool used in this paper is Leray-Schauder type [7], krasnosel’kii’s fixed point theorem in a cone [7] and Leggett-Williams fixed point theorem [17] and the result obtained is the multiple positive solutions of BVP (1),(2). Thirdly, the system (1), (2) consists of two second order difference equations.

**Acknowledgements:** The research was supported by Tianjin University of Technology and in the case of the first author, it was also supported by the National Natural Science Foundation of China (No. ((11171178)))and the Tianjin City High School Science and Technology Fund Planning Project (No. (20091008)) and Tianyuan Fund of Mathematics in China (No. (11026176)) and Yumiao Fund of Tianjin University of Technology (No. (LGYM201012)). The authors thank the referee for his/her careful reading of the paper and useful suggestions.
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