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On the Solvability of Nonlinear Third-Order Two-Point Boundary Value Problems

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Abstract: Under barrier strips type assumptions we study the existence of $C^3[0, 1]$ —solutions to various two-point boundary value problems for the equation $x''' = f(t, x, x', x'')$. We give also some results guaranteeing positive or non-negative, monotone, convex or concave solutions.

Keywords: third-order differential equation; boundary value problem; existence; sign conditions

MSC: 34B15; 34B18

1. Introduction

In this paper, we study the solvability of boundary value problems (BVPs) for the differential equation

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

with some of the boundary conditions

$$x(0) = A, x'(1) = B, x''(1) = C, \quad (2)$$

$$x(0) = A, x'(0) = B, x''(1) = C, \quad (3)$$

$$x(0) = A, x(1) = B, x''(1) = C, \quad (4)$$

$$x(0) = A, x'(0) = B, x'(1) = C, \quad (5)$$

$$x(1) = A, x'(0) = B, x'(1) = C, \quad (6)$$

where $f : [0, 1] \times D_x \times D_p \times D_q \rightarrow \mathbb{R}$, $D_x, D_p, D_q \subseteq \mathbb{R}$, and $A, B, C \in \mathbb{R}$.

The solvability of BVPs for third-order differential equations has been investigated by many authors. Here, we will cite papers devoted to two-point BVPs which are mostly with some of the above boundary conditions; in each of these works $A, B, C = 0$. Such problems for equations of the form

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

have been studied by H. Li et al. [1], S. Li [2] (the problem may be singular at $t = 0$ and/or $t = 1$), Z. Liu et al. [3,4], X. Lin and Z. Zhao [5], S. Smirnov [6], Q. Yao and Y. Feng [7]. Moreover, the boundary conditions in References [2,3] are (3), in Reference [4] they are (4), in References [1,5,7] they are (5), and in Reference [6] are

$$x(0) = x(1) = 0, x'(0) = C.$$

Y. Feng [8] and Y. Feng and S. Liu [9] have considered the equation

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

with (6) and (5), respectively. Y. Feng [10] and R. Ma and Y. Lu [11] have studied the equations

$$f(t, x, x', x''') = 0 \text{ and } x''' + Mx'' + f(t, x) = 0, t \in (0, 1).$$

with (5). BVPs for the equation

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

have been investigated by A. Granas et al. [12], B. Hopkins and N. Kosmatov [13], Y. Li and Y. Li [14]; the boundary conditions in [12] are (5), these in Reference [13] are (2) and (3), and in Reference [14]—(2).

Results guaranteeing positive or non-negative solutions can be found in References [2–4,7–11,13,14], and results that guarantee negative or non-positive ones in References [7,9,10]. The existence of monotone solutions has been studied in References [3,7,9].

As a rule, the main nonlinearity is defined and continuous on a set such that each dependent variable changes in a left- and/or a right-unbounded set; in Reference [13] it is a Carathéodory function on an unbounded set. Besides, the main nonlinearity is monotone with respect to some of the variables in References [1,5], does not change its sign in References [2–4,14] and satisfies Nagumo type growth conditions in Reference [14]. Maximum principles have been used in References [8,10], Green's functions in References [1,2,4,5], and upper and lower solutions in References [1,7–11].

Here, we use a different tool—barrier strips which allow the right side of the equation to be defined and continuous on a bounded subset of its domain and to change its sign.

To prove our existence results we apply a basic existence theorem whose formulation requires the introduction of the BVP

$$x''' + a(t)x'' + b(t)x' + c(t)x = f(t, x, x', x''), t \in (0, 1), \quad (7)$$

$$V_i(x) = r_i, i = 1, 2, 3 (i = \overline{1, 3} \text{ for short}), \quad (8)$$

where $a, b, c \in C([0, 1], \mathbb{R})$, $f : [0, 1] \times D_x \times D_p \times D_q \rightarrow \mathbb{R}$,

$$V_i(x) = \sum_{j=0}^2 [a_{ij}x^{(j)}(0) + b_{ij}x^{(j)}(1)], i = \overline{1, 3},$$

with constants a_{ij} and b_{ij} such that $\sum_{j=0}^2 (a_{ij}^2 + b_{ij}^2) > 0, i = \overline{1, 3}$, and $r_i \in \mathbb{R}, i = \overline{1, 3}$. Next, consider the family of BVPs for

$$x''' + a(t)x'' + b(t)x' + c(t)x = g(t, x, x', x'', \lambda), t \in (0, 1), \lambda \in [0, 1] \quad (7)_\lambda$$

with boundary conditions (8), where g is a scalar function defined $[0, 1] \times D_x \times D_p \times D_q \times [0, 1]$, and a, b, c are as above. Finally, BC denotes the set of functions satisfying boundary conditions (8), and BC_0 denotes the set of functions satisfying the homogeneous boundary conditions $V_i(x) = 0, i = \overline{1, 3}$. Besides, let $C_{BC}^3[0, 1] = C^3[0, 1] \cap BC$ and $C_{BC_0}^3[0, 1] = C^3[0, 1] \cap BC_0$.

The proofs of our existence results are based on the following theorem. It is a variant of Reference [12] (Chapter I, Theorem 5.1 and Chapter V, Theorem 1.2). Its proof can be found in Reference [15]; see also the similar result in Reference [16] (Theorem 4).

Lemma 1. Suppose:

- (i) Problem $(7)_0, (8)$ has a unique solution $x_0 \in C^3[0, 1]$.
- (ii) Problems $(7), (8)$ and $(7)_1, (8)$ are equivalent.

(iii) The map $\mathbf{L}_h : C_{BC_0}^3[0, 1] \rightarrow C[0, 1]$ is one-to-one: here,

$$\mathbf{L}_h x = x''' + a(t)x'' + b(t)x' + c(t)x.$$

(iv) Each solution $x \in C^3[0, 1]$ to family (7) $_{\lambda}$, (8) satisfies the bounds

$$m_i \leq x^{(i)} \leq M_i \text{ for } t \in [0, 1], i = \overline{0, 3},$$

where the constants $-\infty < m_i, M_i < \infty, i = \overline{0, 3}$, are independent of λ and x .

(v) There is a sufficiently small $\sigma > 0$ such that

$$[m_0 - \sigma, M_0 + \sigma] \subseteq D_x, [m_1 - \sigma, M_1 + \sigma] \subseteq D_p, [m_2 - \sigma, M_2 + \sigma] \subseteq D_q,$$

and $g(t, x, p, q, \lambda)$ is continuous for $(t, x, p, q, \lambda) \in [0, 1] \times J \times [0, 1]$ where $J = [m_0 - \sigma, M_0 + \sigma] \times [m_1 - \sigma, M_1 + \sigma] \times [m_2 - \sigma, M_2 + \sigma]$; $m_i, M_i, i = \overline{0, 3}$, are as in (iv).

Then boundary value problem (7), (8) has at least one solution in $C^3[0, 1]$.

For us, the equation from (7) $_{\lambda}$ has the form

$$x''' = \lambda f(t, x, x', x''). \quad (1)_{\lambda}$$

Preparing the application of Lemma 1, we impose conditions which ensure the a priori bounds from (iv) for the eventual $C^3[0, 1]$ - solutions of the families of BVPs for (7) $_{\lambda}, \lambda \in [0, 1]$, with one of the boundary conditions (k), $k = \overline{2, 6}$.

So, we will say that for some of the BVPs (1), (k), $k = \overline{2, 6}$, the conditions **(H₁)** and **(H₂)** hold for a $K \in \mathbb{R}$ (it will be specified later for each problem) if:

(H₁) There are constants $F'_i, L'_i, i = 1, 2$, such that

$$F'_2 < F'_1 \leq K \leq L'_1 < L'_2, [F'_2, L'_2] \subseteq D_q,$$

$$f(t, x, p, q) \geq 0 \text{ for } (t, x, p, q) \in [0, 1] \times D_x \times D_p \times [L'_1, L'_2], \quad (9)$$

$$f(t, x, p, q) \leq 0 \text{ for } (t, x, p, q) \in [0, 1] \times D_x \times D_p \times [F'_2, F'_1]. \quad (10)$$

(H₂) There are constants $F_i, L_i, i = 1, 2$, such that

$$F_2 < F_1 \leq K \leq L_1 < L_2, [F_2, L_2] \subseteq D_q,$$

$$f(t, x, p, q) \leq 0 \text{ for } (t, x, p, q) \in [0, 1] \times D_x \times D_p \times [L_1, L_2],$$

$$f(t, x, p, q) \geq 0 \text{ for } (t, x, p, q) \in [0, 1] \times D_x \times D_p \times [F_2, F_1].$$

Besides, we will say that for some of the BVPs (1), (k), $k = \overline{2, 6}$, the condition **(H₃)** holds for constants $m_i \leq M_i, i = \overline{0, 2}$, (they also will be specified later for each problem) if:

(H₃) $[m_0 - \sigma, M_0 + \sigma] \subseteq D_x, [m_1 - \sigma, M_1 + \sigma] \subseteq D_p, [m_2 - \sigma, M_2 + \sigma] \subseteq D_q$ and $f(t, x, p, q)$ is continuous on the set $[0, 1] \times J$, where J is as in (v) of Lemma 1, and $\sigma > 0$ is sufficiently small.

In fact, the present paper supplements P. Kelevedjiev and T. Todorov [15] where only conditions **(H₂)** and **(H₃)** have been used for studying the solvability of various BVPs for (1) with other boundary conditions. Here, **(H₁)** is also needed. Now, only **(H₁)** guarantees the a priori bounds for $x''(t), x'(t)$ and $x(t)$, in this order, for each eventual solution $x \in C^3[0, 1]$ to the families (1) $_{\lambda}, (k), k = \overline{2, 4}$, and **(H₁)** and **(H₂)** together guarantee these bounds for the families (1) $_{\lambda}, (k), k = 5, 6$. As in Reference [15], **(H₃)** gives the bounds for $x'''(t)$.

The auxiliary results which guarantee a priori bounds are given in Section 2, and the existence theorems are in Section 3. The ability to use **(H₁)** and **(H₂)** for studying the existence of solutions with important properties is shown in Appendix A. Examples are given in Section 4.

2. Auxiliary Results

This part ensures a priori bounds for the eventual $C^3[0, 1]$ -solutions of each family $(1)_\lambda, (k), k = \overline{2, 6}$, that is, it ensures the constants $m_i, M_i, i = \overline{0, 2}$, from (iv) of Lemma 1 and **(H₃)**.

Lemma 2. Let $x \in C^3[a, b]$ be a solution to $(1)_\lambda$. Suppose **(H₁)** holds with $[0, 1]$ replaced by $[a, b]$ and $K = x''(b)$. Then

$$F'_1 \leq x''(t) \leq L'_1 \text{ on } [a, b].$$

Proof. By contradiction, assume that $x''(t) > L'_1$ for some $t \in [a, b]$. This means that the set

$$S_+ = \{t \in [a, b] : L'_1 < x''(t) \leq L'_2\}$$

is not empty because $x''(t)$ is continuous on $[a, b]$ and $x''(b) \leq L'_1$. Besides, there is a $\gamma \in S_+$ such that

$$x'''(\gamma) < 0.$$

As $x(t)$ is a $C^3[a, b]$ -solution to $(1)_\lambda$,

$$x'''(\gamma) = \lambda f(\gamma, x(\gamma), x'(\gamma), x''(\gamma)).$$

But, $(\gamma, x(\gamma), x'(\gamma), x''(\gamma)) \in S_+ \times D_x \times D_p \times (L'_1, L'_2]$ and (9) imply

$$x'''(\gamma) \geq 0,$$

a contradiction. Consequently,

$$x''(t) \leq L'_1 \text{ for } t \in [a, b].$$

Along similar lines, assuming on the contrary that the set

$$S_- = \{t \in [a, b] : F'_2 \leq x''(t) < F'_1\}$$

is not empty and using (10), we achieve a contradiction which implies that

$$F'_1 \leq x''(t) \text{ for } t \in [a, b].$$

□

The proof of the next assertion is virtually the same as that of Lemma 2 and is omitted; it can be found in [15].

Lemma 3. Let $x \in C^3[a, b]$ be a solution to $(1)_\lambda$. Suppose **(H₂)** holds with $[0, 1]$ replaced by $[a, b]$ and $K = x''(a)$. Then

$$F_1 \leq x''(t) \leq L_1 \text{ on } [a, b].$$

Let us recall, conditions of type **(H₁)** and **(H₂)** are called barrier strips, see P. Kelevedjiev [17]. As can we see from Lemmas 2 and 3 they control the behavior of $x''(t)$ on $[a, b]$, depending on the sign of $f(t, x, x', x'')$ the curve of $x''(t)$ on $[a, b]$ crosses the strips $[a, b] \times [L'_1, L'_2]$, $[a, b] \times [L_1, L_2]$, $[a, b] \times [F'_2, F'_1]$ and $[a, b] \times [F_2, F_1]$ not more than once. This property ensures the a priori bounds for $x''(t)$.

Lemma 4. Let (H_1) hold for $K = C$. Then every solution $x \in C^3[0, 1]$ to (1) $_{\lambda}$, (2) or (1) $_{\lambda}$, (3) satisfies the bounds

$$\begin{aligned} |x(t)| &\leq |A| + |B| + \max\{|F'_1|, |L'_1|\}, t \in [0, 1], \\ |x'(t)| &\leq |B| + \max\{|F'_1|, |L'_1|\}, t \in [0, 1], \\ F'_1 &\leq x''(t) \leq L'_1, t \in [0, 1]. \end{aligned} \quad (11)$$

Proof. Let first $x(t)$ be a solution to (1) $_{\lambda}$, (2). Using Lemma 2 we conclude that (11) is true. Then, according to the mean value theorem, for each $t \in [0, 1]$ there is a $\zeta \in (t, 1)$ such that

$$x'(1) - x'(t) = x''(\zeta)(1 - t),$$

which together with (11) gives the bound for $|x'(t)|$. Again from the mean value theorem for each $t \in (0, 1]$ there is an $\eta \in (0, t)$ with the property

$$x(t) - x(0) = x'(\eta)t,$$

which yields the bound for $|x(t)|$. The assertion follows similarly for (1) $_{\lambda}$, (3). \square

Lemma 5. Let (H_1) hold for $K = C$. Then every solution $x \in C^3[0, 1]$ to (1) $_{\lambda}$, (4) satisfies the bounds

$$\begin{aligned} |x(t)| &\leq |A| + |B - A| + \max\{|F'_1|, |L'_1|\}, t \in [0, 1], \\ |x'(t)| &\leq |B - A| + \max\{|F'_1|, |L'_1|\}, t \in [0, 1], \\ F'_1 &\leq x''(t) \leq L'_1, t \in [0, 1]. \end{aligned}$$

Proof. By Lemma 2, $F'_1 \leq x''(t) \leq L'_1$ on $[0, 1]$. Clearly, there is a $\mu \in (0, 1)$ for which $x'(\mu) = B - A$. Further, for each $t \in [0, \mu]$ there is a $\zeta \in (t, \mu)$ such that

$$x'(\mu) - x'(t) = x''(\zeta)(\mu - t),$$

from where, using the obtained bounds for $x''(t)$, we get

$$|x'(t)| \leq |B - A| + \max\{|F'_1|, |L'_1|\}, t \in [0, \mu].$$

We can proceed analogously to see that the same bound is valid for $t \in [\mu, 1]$. Finally, for each $t \in (0, 1]$ there is an $\eta \in (0, t)$ such that

$$x(t) - x(0) = x'(\eta)t,$$

which together with the obtained bound for $|x'(t)|$ yields the bound for $|x(t)|$. \square

Lemma 6. Let (H_1) and (H_2) hold for $K = C - B$. Then every solution $x \in C^3[0, 1]$ to (1) $_{\lambda}$, (5) or (1) $_{\lambda}$, (6) satisfies the bounds

$$\begin{aligned} |x(t)| &\leq |A| + |B| + \max\{|F_1|, |L_1|, |F'_1|, |L'_1|\}, t \in [0, 1], \\ |x'(t)| &\leq |B| + \max\{|F_1|, |L_1|, |F'_1|, |L'_1|\}, t \in [0, 1], \\ \min\{F_1, F'_1\} &\leq x''(t) \leq \max\{L_1, L'_1\}, t \in [0, 1]. \end{aligned}$$

Proof. Let $x(t)$ be a solution to $(1)_\lambda$, (5); the proof is similar for $(1)_\lambda$, (6). We know there is a $\nu \in (0, 1)$ for which $x''(\nu) = C - B$. Then, applying Lemmas 2 and 3 on the intervals $[0, \nu]$ and $[\nu, 1]$, respectively, we get

$$F_1' \leq x''(t) \leq L_1' \text{ on } [0, \nu] \text{ and } F_1 \leq x''(t) \leq L_1 \text{ on } [\nu, 1]$$

and so the bounds for $x''(t)$ follow. Further, as in the proof of Lemma 4 we establish consecutively the bounds for $|x'(t)|$ and $|x(t)|$. \square

3. Existence Results

Theorem 1. Let (H_1) hold for $K = C$ and (H_3) hold for

$$M_0 = |A| + |B| + \max\{|F_1'|, |L_1'|\}, m_0 = -M_0,$$

$$M_1 = |B| + \max\{|F_1'|, |L_1'|\}, m_1 = -M_1, m_2 = F_1', M_2 = L_1'.$$

Then each of BVPs (1), (2) and (1), (3) has at least one solution in $C^3[0, 1]$.

Proof. We will establish that the assertion is true for problem (1), (2) after checking that the hypotheses of Lemma 1 are fulfilled; it follows similarly and for (1), (3). We easily check that (i) holds for $(1)_0$, (2). Clearly, BVP (1), (2) is equivalent to BVP $(1)_1$, (2) and so (ii) is satisfied. Since now $L_h = x'''$, (iii) also holds. Next, according to Lemma 4, for each solution $x \in C^3[0, 1]$ to $(1)_\lambda$, (2) we have

$$m_i \leq x^{(i)}(t) \leq M_i, t \in [0, 1], i = 0, 1, 2.$$

Now use that f is continuous on $[0, 1] \times J$ to conclude that there are constants m_3 and M_3 such that

$$m_3 \leq \lambda f(t, x, p, q) \leq M_3 \text{ for } \lambda \in [0, 1] \text{ and } (t, x, p, q) \in [0, 1] \times J,$$

which together with $(x(t), x'(t), x''(t)) \in J$ for $t \in [0, 1]$ and Equation $(1)_\lambda$ implies

$$m_3 \leq x'''(t) \leq M_3, t \in [0, 1].$$

These observations imply that (iv) holds, too. Finally, the continuity of f on the set J gives (v) and so the assertion is true by Lemma 1. \square

Theorem 2. Let (H_1) hold for $K = C$ and (H_3) hold for

$$M_0 = |A| + |B - A| + \max\{|F_1'|, |L_1'|\}, m_0 = -M_0,$$

$$M_1 = |B - A| + \max\{|F_1'|, |L_1'|\}, m_1 = -M_1, m_2 = F_1', M_2 = L_1'.$$

Then BVP (1), (4) has at least one solution in $C^3[0, 1]$.

Proof. It follows the lines of the proof of Theorem 1. Now the bounds

$$m_i \leq x^{(i)}(t) \leq M_i, t \in [0, 1], i = 0, 1, 2,$$

for each solution $x \in C^3[0, 1]$ to a $(1)_\lambda$, (4) follow from Lemma 5. \square

Theorem 3. Let (H_1) and (H_2) hold for $K = C - B$ and (H_3) hold for

$$M_0 = |A| + |B| + \max\{|F_1|, |L_1|, |F_1'|, |L_1'|\}, m_0 = -M_0,$$

$$M_1 = |B| + \max\{|F_1|, |L_1|, |F_1'|, |L_1'|\}, m_1 = -M_1,$$

$$m_2 = \min\{F_1, F'_1\}, M_2 = \max\{L_1, L'_1\}.$$

Then each of BVPs (1), (5) and (1), (6) has at least one solution in $C^3[0, 1]$.

Proof. Arguments similar to those in the proof of Theorem 1 yield the assertion. Now the bounds

$$m_i \leq x^{(i)}(t) \leq M_i, t \in [0, 1], i = 0, 1, 2,$$

for each solution $x \in C^3[0, 1]$ to (1)_λ, (5) and (1)_λ, (6) follow from Lemma 6. \square

4. Examples

Through several examples we will illustrate the application of the obtained results.

Example 1. Consider the BVPs for the equation

$$x'''(t) = \exp(x'' - 3) + 5x''(x'^2 + 1) - t \sin x, t \in (0, 1),$$

with boundary conditions (2) or (3).

For $F'_2 = -|C| - 2$, $F'_1 = -|C| - 1$, $L'_1 = \max\{|C|, 3\} + 1$, $L'_2 = \max\{|C|, 3\} + 2$ and $\sigma = 0.1$, for example, each of these problems has a solution in $C^3[0, 1]$ by Theorem 1.

Example 2. Consider the BVP

$$x'''(t) = \varphi(t, x, x') \left(\lg((x'' + 50)(60 - x'')) - 3 \right), t \in (0, 1),$$

$$x(0) = 5, x'(0) = 10, x'(1) = 40,$$

where $\varphi : [0, 1] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ is continuous and does not change its sign.

If $\varphi(t, x, p) \geq 0$ on $[0, 1] \times \mathbb{R}^2$, the assumptions of Theorem 3 are satisfied for $F_2 = -36$, $F_1 = -35$, $F'_2 = -46$, $F'_1 = -45$, $L'_1 = 40$, $L'_2 = 41$, $L_1 = 55$, $L_2 = 56$ and $\sigma = 0.01$, for example, and if $\varphi(t, x, p) \leq 0$ on $[0, 1] \times \mathbb{R}^2$, they are satisfied for $F'_2 = -36$, $F'_1 = -35$, $F_2 = -46$, $F_1 = -45$, $L_1 = 40$, $L_2 = 41$, $L'_1 = 55$, $L'_2 = 56$ and $\sigma = 0.01$, for example; it is clear, $K = 30$. Thus, the considered problem has at least one solution in $C^3[0, 1]$. Let us note, here $D_q = (-50, 60)$.

Example 3. Consider the BVP

$$x'''(t) = \frac{t(x'' + 8)(x'' + 3)\sqrt{625 - x'^2}}{\sqrt{900 - x^2}\sqrt{100 - x'^2}}, t \in (0, 1),$$

$$x(0) = 9, x(1) = 1, x''(1) = -4.$$

For $F'_2 = -6$, $F'_1 = -5$, $L'_1 = -3$, $L'_2 = -2$ and $\sigma = 0.1$, for example, this problem has a positive, decreasing, concave solution in $C^3[0, 1]$ by Theorem A1; notice, here D_x , D_p and D_q are bounded.

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Appendix A

In this part we show how the barrier strips can be used for studying the existence of positive or non-negative, monotone, convex or concave $C^3[0, 1]$ - solutions. Here, we demonstrate this on problem (1), (4) but it can be done for the rest of the BVPs considered in this paper. Similar results for various other two-point boundary conditions can be found in R. Agarwal and P. Kelevedjiev [16] and P. Kelevedjiev and T. Todorov [15].

Lemma A1. Let $A, B \geq 0, C \leq 0$. Suppose (H_1) holds for $K = C$ with $L'_1 \leq 0$. Then each solution $x \in C^3[0, 1]$ to (1)_λ, (4) satisfies the bounds

$$\min\{A, B\} \leq x(t) \leq A + |B - A| + |F'_1|, \quad t \in [0, 1],$$

$$B - A + F'_1 \leq x'(t) \leq B - A - F'_1, \quad t \in [0, 1].$$

Proof. From Lemma 2 we know that $F'_1 \leq x''(t) \leq L'_1$ for $t \in [0, 1]$. Besides, for some $\mu \in (0, 1)$ we have $x'(\mu) = B - A$. Then,

$$\int_t^\mu F'_1 ds \leq \int_t^\mu x''(s) ds \leq \int_t^\mu L'_1 ds, \quad t \in [0, \mu),$$

gives

$$B - A \leq x'(t) \leq B - A - F'_1, \quad t \in [0, \mu],$$

and

$$\int_\mu^t F'_1 ds \leq \int_\mu^t x''(s) ds \leq \int_\mu^t L'_1 ds, \quad t \in (\mu, 1],$$

implies

$$B - A + F'_1 \leq x'(t) \leq B - A, \quad t \in [\mu, 1].$$

As a result,

$$B - A + F'_1 \leq x'(t) \leq B - A - F'_1, \quad t \in [0, 1].$$

Using Lemma 5, conclude

$$|x(t)| \leq A + |B - A| + |F'_1| \quad \text{for } t \in [0, 1].$$

From $x''(t) \leq L'_1 \leq 0$ for $t \in [0, 1]$ it follows that $x(t)$ is concave on $[0, 1]$ and so, in view of $A, B \geq 0, x(t) \geq \min\{A, B\}$ on $[0, 1]$, which completes the proof. \square

Theorem A1. Let $A \geq B \geq 0$ and $C \leq 0$ ($A \geq B > 0$ and $C < 0$). Suppose (H_1) holds for $K = C$ with $B - A \leq F'_1$ ($B - A < F'_1$) and $L'_1 \leq 0$, and (H_3) holds for

$$m_0 = B, M_0 = 2A - B + |F'_1|,$$

$$m_1 = B - A + F'_1, M_1 = B - A - F'_1, m_2 = F'_1, M_2 = L'_1.$$

Then BVP (1), (4) has at least one non-negative, non-increasing (positive, decreasing), concave solution in $C^3[0, 1]$.

Proof. By Lemma 5, for every solution $x \in C^3[0, 1]$ to (1)_λ, (4) we have $F'_1 \leq x''(t) \leq L'_1$ on $[0, 1]$, and Lemma A1 yields

$$B - A + F'_1 \leq x'(t) \leq B - A - F'_1, \quad t \in [0, 1]$$

$$\min\{A, B\} \leq x(t) \leq A + |B - A| + |F'_1|, \quad t \in [0, 1].$$

Because of $A \geq B$, the last inequality gets the form

$$B \leq x(t) \leq 2A - B + |F_1'|, \quad t \in [0, 1].$$

So, $x(t)$ satisfies the bounds

$$m_0 \leq x^{(i)}(t) \leq M_0, \quad t \in [0, 1], i = 0, 1, 2.$$

Essentially the same reasoning as in the proof of Theorem 1 establishes that (1), (4) has a solution in $C^3[0, 1]$. Since $m_0 = B \geq 0$ ($m_0 > 0$), $M_1 = B - A - F_1' \leq 0$ ($M_1 < 0$) and $M_2 = L_1' \leq 0$, this solution has the desired properties. \square

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