On positive solutions of a class of second order nonlinear differential equations on the halfline

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Abstract. The differential equation of the form $(q(t)k(u)(u')^a)' = f(t)h(u)u'$, $a \in (0, \infty)$, is considered and solutions u with u(0) = 0 and $(u(t))^2 + (u'(t))^2 > 0$ on $(0, \infty)$ are studied. Theorems about existence, uniqueness, boundedness and dependence of solutions on a parameter are given.

1. Introduction. In [9] the differential equation (q(t)k(u)u')' = F(t,u)u' was considered and the author gave sufficient conditions for the existence and uniqueness of solutions u such that u(0) = 0 and $(u(t))^2 + (u'(t))^2 > 0$ for $t \in (0, \infty)$. This problem is connected with the description of the mathematical model of infiltration of water. For more details see e.g. [3], [4] and [6]. Naturally, a question arises of what are the properties of solutions of the differential equation $(q(t)k(u)(u')^a)' = F(t,u)u'$, where a is a positive constant. For the sake of simplicity of our assumptions, results and proofs we will consider the differential equations of the type

$$(q(t)k(u)(u')^a)' = f(t)h(u)u', \quad a \in (0, \infty).$$

We also study the qualitative dependence of solutions of (1) on the parameter a. As special cases we obtain results of [9] (with F(t,u)=f(t)h(u) and a=1), of [8] (where $a=1, f\in C^1(\mathbb{R}_+), \mathbb{R}_+=[0,\infty)$) and of [7] (where $a=1, q(t)\equiv 1, h(u)\equiv 1$). We observe that special cases of (1) (with a=1) were also considered in [1], [2], [4] and [6].

2. Notations and lemmas. We consider equation (1) in which the functions q, k, f and h satisfy the following assumptions:

¹⁹⁹¹ Mathematics Subject Classification: 34A15, 34C11, 34B15, 45G10.

Key words and phrases: nonlinear second order differential equation, nonnegative solution, existence and uniqueness of solutions, bounded solution, dependence of solutions on the parameter, boundary value problem on a noncompact interval, Tikhonov–Schauder fixed point theorem.

Supported by grant no. 201/93/2311 of the Grant Agency of Czech Republic.

- (H_1) $q \in C^0(\mathbb{R}_+), q(t) > 0 \text{ for } t > 0 \text{ and } \int_0^{\infty} (1/q(s))^{1/a} ds < \infty;$
- (H₂) $k \in C^0(\mathbb{R}_+), k(0) = 0, k(u) > 0 \text{ for } u > 0 \text{ and } \int_0^\infty (k(s))^{1/a} ds < \infty,$ $\int_0^\infty (k(s))^{1/a} ds = \infty;$
- (H₃) $f \in C^0(\mathbb{R}_+), f(t) > 0 \text{ for } t \in \mathbb{R}_+ \text{ and } f \text{ is decreasing on } \mathbb{R}_+;$
- (H₄) $h \in C^0(\mathbb{R}_+), h(u) \ge 0$ for $u \in \mathbb{R}_+$ and $H(u) = \int_0^u h(s) ds$ is strictly increasing on \mathbb{R}_+ ;
- (H₅) $\int_0 (k(s)/H(s))^{1/a} ds < \infty$, $\int_0^\infty (k(s)/H(s))^{1/a} ds = \infty$.

We say that u is a solution of (1) if $u \in C^0(\mathbb{R}_+) \cap C^1((0,\infty))$, u(0) = 0, $u(t) \geq 0$ on \mathbb{R}_+ , $(u(t))^2 + (u'(t))^2 > 0$ for $t \in (0,\infty)$, $q(t)k(u(t))(u'(t))^a$ is continuously differentiable on $(0,\infty)$, $\lim_{t\to 0_+} q(t)k(u(t))(u'(t))^a = 0$ and (1) is satisfied on $(0,\infty)$.

Let $p \in C^0(\mathbb{R})$, p(0) = 0. We say that u is a solution of the differential equation

$$(q(t)k(u)p(u'))' = f(t)h(u)u'$$

if $u \in C^0(\mathbb{R}_+) \cap C^1((0,\infty))$, u(0) = 0, $u(t) \ge 0$ on \mathbb{R}_+ , $(u(t))^2 + (u'(t))^2 > 0$ for $t \in (0,\infty)$, q(t)k(u(t))p(u'(t)) is continuously differentiable on $(0,\infty)$, $\lim_{t\to 0_+} q(t)k(u(t))p(u'(t)) = 0$ and (2) is satisfied on $(0,\infty)$.

LEMMA 1. Let u(t) be a solution of (2). Then u'(t) > 0 for $t \in (0, \infty)$.

Proof. We see that

(3)
$$q(t)k(u(t))p(u'(t)) = \int_{0}^{t} f(s)h(u(s))u'(s) ds$$
 for $t > 0$.

Suppose that there exist $0 < t_1 < t_2$ such that $u'(t_1) = u'(t_2) = 0$ and u'(t) > 0 (resp. u'(t) < 0) on (t_1, t_2) . Then u(t) > 0 for $t \in [t_1, t_2]$ and (3) implies

$$0 = q(t_2)k(u(t_2))p(u'(t_2)) - q(t_1)k(u(t_1))p(u'(t_1)) = \int_{t_1}^{t_2} f(s)h(u(s))u'(s) ds,$$

which contradicts

$$\int_{t_1}^{t_2} f(s)h(u(s))u'(s) ds \ge f(t_2) \int_{u(t_1)}^{u(t_2)} h(s) ds > 0$$

$$\left(\text{resp. } \int_{t_1}^{t_2} f(s)h(u(s))u'(s) ds \le f(t_2) \int_{u(t_1)}^{u(t_2)} h(s) ds < 0\right).$$

Assume $u'(\tau) = 0$ for a $\tau \in (0, \infty)$ and $u'(t) \neq 0$ on $(0, \tau)$. Then necessarily

u'(t) > 0 on $(0, \tau)$ since $u(t) \ge 0$ for $t \in \mathbb{R}_+$, and (cf. (3))

$$0 = q(\tau)k(u(\tau))p(u'(\tau)) = \int_{0}^{\tau} f(s)h(u(s))u'(s) ds,$$

which contradicts

$$\int_{0}^{\tau} f(s)h(u(s))u'(s) \, ds \ge f(\tau) \int_{0}^{u(\tau)} h(s) \, ds > 0.$$

Therefore by virtue of $(u(t))^2 + (u'(t))^2 > 0$ on $(0, \infty)$ we conclude u'(t) > 0 for $t \in (0, \infty)$.

COROLLARY 1. Let u(t) be a solution of (1). Then u'(t) > 0 for $t \in (0, \infty)$.

Proof. If a=m/n, where $m,n\in\mathbb{N}$ and n is odd, then the function v^a is defined for all $v\in\mathbb{R}$ and Corollary 1 follows from Lemma 1. Assume a=m/n, where $m,n\in\mathbb{N}$ and n is even or a is an irrational number. Then the function v^a is defined for all $v\in\mathbb{R}_+$, and for every $p_1\in C^0((-\infty,0])$ with $p_1(0)=0$, the function $p:\mathbb{R}\to\mathbb{R}$ defined by $p(v)=v^a$ for $v\in\mathbb{R}_+$ and $p(v)=p_1(v)$ for $v\in(-\infty,0)$ is continuous on \mathbb{R} , p(0)=0 and, moreover, u(t) is a solution of (2). Hence u'(t)>0 on $(0,\infty)$ by Lemma 1.

Remark 1. It follows from Corollary 1 that $u \in \mathcal{A}$ for any solution u of (1), where

$$\mathcal{A} = \{ u \in C^0(\mathbb{R}_+) : u(0) = 0, \ u \text{ is strictly increasing on } \mathbb{R}_+ \}.$$

Set

$$k_1(u) = (k(u))^{1/a}, \quad K_1(u) = \int_0^u k_1(s) \, ds, \quad P(u) = \int_0^u \left(\frac{k(s)}{H(s)}\right)^{1/a} ds$$

for $u \in \mathbb{R}_+$. Obviously, $k_1 \in C^0(\mathbb{R}_+)$, $K_1 \in C^1(\mathbb{R}_+)$, $P \in C^0(\mathbb{R}_+) \cap C^1((0,\infty))$, K_1 and P are strictly increasing on \mathbb{R}_+ , $\lim_{u\to\infty} K_1(u) = \infty$ by (H_2) and $\lim_{u\to\infty} P(u) = \infty$ by (H_5) .

LEMMA 2. If u(t) is a solution of (1), then

(4)
$$u(t) = K_1^{-1} \left(\int_0^t \left(\frac{1}{q(s)} \int_0^{u(s)} f(u^{-1}(\tau)) h(\tau) d\tau \right)^{1/a} ds \right), \quad t \in \mathbb{R}_+,$$

where K_1^{-1} and u^{-1} denote the inverse functions to K_1 and u, respectively. Conversely, if $u \in \mathcal{A}$ is a solution of (4), then u(t) is a solution of (1).

Proof. Let u be a solution of (1). Then $u \in \mathcal{A}$ (cf. Remark 1) and

$$(k_1(u(t))u'(t))^a = \frac{1}{q(t)} \int_0^t f(s)h(u(s))u'(s) ds, \quad t > 0.$$

Hence

(5)
$$(K_1(u(t)))' = \left(\frac{1}{q(t)} \int_0^{u(t)} f(u^{-1}(s))h(s) ds\right)^{1/a}, \quad t > 0,$$

and integrating (5) from 0 to t, we obtain

$$K_1(u(t)) = \int_0^t \left(\frac{1}{q(s)} \int_0^{u(s)} f(u^{-1}(\tau))h(\tau) d\tau\right)^{1/a} ds, \quad t \in \mathbb{R}_+,$$

and consequently, equality (4) is satisfied.

Conversely, let $u \in \mathcal{A}$ be a solution of (4). Then $u \in C^1((0,\infty))$,

$$\lim_{t \to 0_+} q(t)k(u(t))(u'(t))^a = \lim_{t \to 0_+} \int_0^{u(t)} f(u^{-1}(s))h(s) \, ds = 0$$

and $(q(t)k(u(t))(u'(t))^a)'=f(t)h(u(t))u'(t)$ for $t\in(0,\infty)$. Hence u is a solution of (1). \blacksquare

Define $\varphi, \overline{\varphi}: \mathbb{R}_+ \to \mathbb{R}_+$ by

$$\underline{\varphi}(t) = P^{-1} \bigg(\int\limits_0^t \bigg(\frac{f(s)}{q(s)} \bigg)^{1/a} \, ds \bigg), \quad \overline{\varphi}(t) = P^{-1} \bigg(\int\limits_0^t \bigg(\frac{f(0)}{q(s)} \bigg)^{1/a} \, ds \bigg),$$

where $P^{-1}: \mathbb{R}_+ \to \mathbb{R}_+$ denotes the inverse function to P. Obviously, $\underline{\varphi}(t) \leq \overline{\varphi}(t)$ on \mathbb{R}_+ by (H_3) .

Lemma 3. Let u(t) be a solution of (1). Then

(6)
$$\varphi(t) \le u(t) \le \overline{\varphi}(t) \quad \text{for } t \in \mathbb{R}_+.$$

Proof. Since

$$f(t)H(u(t)) = f(t) \int_{0}^{u(t)} h(s) ds \le \int_{0}^{t} f(s)h(u(s))u'(s) ds$$

$$\le f(0) \int_{0}^{u(t)} h(s) ds = f(0)H(u(t)),$$

we have

$$f(t)H(u(t)) \le q(t)(k_1(u(t))u'(t))^a \le f(0)H(u(t)), \quad t \in (0,\infty).$$

Thus

$$\left(\frac{f(t)}{q(t)}H(u(t))\right)^{1/a} \le k_1(u(t))u'(t) \le \left(\frac{f(0)}{q(t)}H(u(t))\right)^{1/a}$$

and

(7)
$$\left(\frac{f(t)}{q(t)}\right)^{1/a} \le \left(\frac{k(u(t))}{H(u(t))}\right)^{1/a} u'(t) \ (= (P(u(t)))') \le \left(\frac{f(0)}{q(t)}\right)^{1/a}, \ t \in (0, \infty)$$

Integrating (7) from 0 to t we obtain

$$\int\limits_0^t \left(\frac{f(s)}{q(s)}\right)^{1/a} ds \leq P(u(t)) \leq \int\limits_0^t \left(\frac{f(0)}{q(s)}\right)^{1/a} ds, \quad t \in \mathbb{R}_+,$$

and (6) holds.

Set

$$\mathcal{K} = \{ u \in \mathcal{A} : \varphi(t) \leq u(t) \leq \overline{\varphi}(t) \text{ for } t \in \mathbb{R}_+ \text{ and } t \in \mathbb{R}_+ \}$$

$$u(t_2) - u(t_1) \ge (f(t_2)H(\underline{\varphi}(t_1)))^{1/a} \int_{t_1}^{t_2} (1/q(s))^{1/a} ds$$

$$\times \left[\max\{k_1(u) : \varphi(t_1) \le u \le \overline{\varphi}(t_2)\} \right]^{-1} \text{ for } 0 < t_1 < t_2\}.$$

Remark 2. We now verify that $\underline{\varphi} \in \mathcal{K}$ and thus \mathcal{K} is a nonempty subset of \mathcal{A} . Fix $0 < t_1 < t_2$. Then

$$P(\underline{\varphi}(t_2)) - P(\underline{\varphi}(t_1)) = \int_{t_1}^{t_2} \left(\frac{f(s)}{q(s)}\right)^{1/a} ds$$

and, by the Taylor formula, there exists $\xi \in (\underline{\varphi}(t_1), \underline{\varphi}(t_2)) \subset (\underline{\varphi}(t_1), \overline{\varphi}(t_2))$ such that

$$P'(\xi)(\underline{\varphi}(t_2) - \underline{\varphi}(t_1)) \ge (f(t_2))^{1/a} \int_{t_1}^{t_2} \left(\frac{1}{q(s)}\right)^{1/a} ds.$$

Since

$$P'(\xi) = \frac{k_1(\xi)}{(H(\xi))^{1/a}} \le \max\{k_1(u) : \underline{\varphi}(t_1) \le u \le \overline{\varphi}(t_2)\} \left(\frac{1}{H(\varphi(t_1))}\right)^{1/a},$$

we get

$$\underline{\varphi}(t_2) - \underline{\varphi}(t_1) \ge \frac{1}{P'(\xi)} (f(t_2))^{1/a} \int_{t_1}^{t_2} \left(\frac{1}{q(s)}\right)^{1/a} ds$$

$$\ge (f(t_2)H(\underline{\varphi}(t_1)))^{1/a} \int_{t_1}^{t_2} \left(\frac{1}{q(s)}\right)^{1/a} ds$$

$$\times \left[\max\{k_1(y) : \varphi(t_1) \le y \le \overline{\varphi}(t_2)\}\right]^{1/a}$$

 $\times \left[\max\{k_1(u) : \underline{\varphi}(t_1) \le u \le \overline{\varphi}(t_2) \} \right]^{-1}$ and therefore $\varphi \in \mathcal{K}$. Analogously we can show that $\overline{\varphi} \in \mathcal{K}$ as well.

Define the operator $T: \mathcal{K} \to C^0(\mathbb{R}_+)$ by

$$(\mathrm{T}u)(t) = K_1^{-1} \left(\int_0^t \left(\frac{1}{q(s)} \int_0^{u(s)} f(u^{-1}(\tau)) h(\tau) d\tau \right)^{1/a} ds \right), \quad t \in \mathbb{R}_+.$$

Lemma 4. $T: \mathcal{K} \to \mathcal{K}$.

Proof. Let $u \in \mathcal{K}$. Set

$$\gamma(t) = \int_0^t \left(\frac{1}{q(s)} \int_0^{u(s)} f(u^{-1}(\tau)) h(\tau) d\tau \right)^{1/a} ds,$$

$$\alpha(t) = \gamma(t) - K_1(\varphi(t)), \quad \beta(t) = \gamma(t) - K_1(\overline{\varphi}(t))$$

for $t \in \mathbb{R}_+$. Then

$$\alpha'(t) = \left(\frac{1}{q(t)} \int_{0}^{u(t)} f(u^{-1}(s))h(s) ds\right)^{1/a} - \frac{k_1(\underline{\varphi}(t))}{P'(\underline{\varphi}(t))} \left(\frac{f(t)}{q(t)}\right)^{1/a}$$

$$\geq \left(\frac{f(t)}{q(t)} H(u(t))\right)^{1/a} - \frac{k_1(\underline{\varphi}(t))}{k_1(\underline{\varphi}(t))} \left(\frac{f(t)}{q(t)} H(\underline{\varphi}(t))\right)^{1/a} \geq 0,$$

$$\beta'(t) = \left(\frac{1}{q(t)} \int_{0}^{u(t)} f(u^{-1}(s))h(s) ds\right)^{1/a} - \frac{k_1(\overline{\varphi}(t))}{P'(\overline{\varphi}(t))} \left(\frac{f(0)}{q(t)}\right)^{1/a}$$

$$\leq \left(\frac{f(0)}{q(t)} H(u(t))\right)^{1/a} - \frac{k_1(\overline{\varphi}(t))}{k_1(\overline{\varphi}(t))} \left(\frac{f(0)}{q(t)} H(\overline{\varphi}(t))\right)^{1/a} \leq 0$$

for $t \in (0, \infty)$. Since $\alpha(0) = \beta(0) = 0$ and $\alpha'(t) \ge 0$, $\beta'(t) \le 0$ on $(0, \infty)$, we see that $\alpha(t) \ge 0$, $\beta(t) \le 0$ for $t \in \mathbb{R}_+$, and consequently,

(8)
$$\varphi(t) \le K_1^{-1}(\gamma(t)) = (\mathrm{T}u)(t) \le \overline{\varphi}(t) \quad \text{for } t \in \mathbb{R}_+.$$

Let $0 < t_1 < t_2$. Then

$$K_{1}((\mathrm{T}u)(t_{2})) - K_{1}((\mathrm{T}u)(t_{1})) = \int_{t_{1}}^{t_{2}} \left(\frac{1}{q(s)} \int_{0}^{u(s)} f(u^{-1}(\tau))h(\tau) d\tau\right)^{1/a} ds$$

$$\geq \int_{t_{1}}^{t_{2}} \left(\frac{f(s)}{q(s)} H(u(s))\right)^{1/a} ds$$

$$\geq (H(\underline{\varphi}(t_{1}))f(t_{2}))^{1/a} \int_{t_{1}}^{t_{2}} \left(\frac{1}{q(s)}\right)^{1/a} ds$$

and

$$K_{1}((\mathbf{T}u)(t_{2})) - K_{1}((\mathbf{T}u)(t_{1}))$$

$$= k_{1}(\xi)[(\mathbf{T}u)(t_{2}) - (\mathbf{T}u)(t_{1})]$$

$$\leq \max\{k_{1}(u) : \varphi(t_{1}) \leq u \leq \overline{\varphi}(t_{2})\}[(\mathbf{T}u)(t_{2}) - (\mathbf{T}u)(t_{1})]$$

by the Taylor formula (here $\xi \in ((\mathrm{T}u)(t_1), (\mathrm{T}u)(t_2)) \subset (\underline{\varphi}(t_1), \overline{\varphi}(t_2))$). Hence (with $A = [\max\{k_1(u) : \varphi(t_1) \leq u \leq \overline{\varphi}(t_2)\}]^{-1}$)

(9)
$$(\mathrm{T}u)(t_2) - (\mathrm{T}u)(t_1) \ge A[K_1((\mathrm{T}u)(t_2)) - K_1((\mathrm{T}u)(t_1))]$$

 $\ge A(H(\underline{\varphi}(t_1))f(t_2))^{1/a} \int_{t_1}^{t_2} \left(\frac{1}{q(s)}\right)^{1/a} ds.$

From (8) and (9) it follows that $Tu \in \mathcal{K}$ for each $u \in \mathcal{K}$, and consequently, $T : \mathcal{K} \to \mathcal{K}$.

3. Existence theorem

THEOREM 1. Let assumptions (H_1) – (H_5) be satisfied. Then there exists a solution of (1).

Proof. By Lemma 2 and Corollary 1, $u \in \mathcal{A}$ is a solution of (1) if and only if u is a solution of (4). Therefore in order to prove Theorem 1 it is enough to show that the operator T has a fixed point.

Let **X** be the Fréchet space of C^0 -functions on \mathbb{R}_+ with the topology of uniform convergence on compact subintervals of \mathbb{R}_+ . Then \mathcal{K} is a bounded closed convex subset of **X** and $T: \mathcal{K} \to \mathcal{K}$ (by Lemma 4). Let $\{u_n\} \subset \mathcal{K}$ be a convergent sequence, $\lim_{n\to\infty} u_n = u \ (\in \mathcal{K})$. Then $\lim_{n\to\infty} u_n^{-1} = u^{-1} \ (u_n^{-1} \text{ and } u^{-1} \text{ denote the inverse functions to } u_n \text{ and } u$, respectively) and consequently, $\lim_{n\to\infty} Tu_n = Tu$. This proves that T is a continuous operator.

It follows from the inequalities $(0 \le t_1 < t_2 \le t_3, u \in \mathcal{K})$

$$(0 \le) K_1((\mathbf{T}u)(t_2)) - K_1((\mathbf{T}u)(t_1))$$

$$= \int_{t_1}^{t_2} \left(\frac{1}{q(s)} \int_0^{u(s)} f(u^{-1}(\tau))h(\tau) d\tau\right)^{1/a} ds$$

$$\le \int_{t_1}^{t_2} \left(\frac{f(0)}{q(s)} H(u(s))\right)^{1/a} ds$$

$$\le (f(0)H(\overline{\varphi}(t_3)))^{1/a} \int_{t_1}^{t_2} \left(\frac{1}{q(s)}\right)^{1/a} ds$$

and from the Arzelà–Ascoli theorem that $T(\mathcal{K})$ is a relatively compact subset of \mathcal{K} . By the Tikhonov–Schauder fixed point theorem, there exists a fixed point of T. Hence Theorem 1 is proved. \blacksquare

Theorem 2. Let assumptions (H_1) – (H_5) be satisfied. If there exist two different solutions u(t) and v(t) of (1) then

$$u(t) \neq v(t)$$
 for $t \in (0, \infty)$.

Proof. Assume u, v are different solutions of (1). Assume there exists a $t_1 > 0$ such that $u(t_1) = v(t_1)$ and $u(t) \neq v(t)$ on $(0, t_1)$, say u(t) < v(t) for $t \in (0, t_1)$. Then

$$0 = v(t_1) - u(t_1) = K_1((\operatorname{T}v)(t_1)) - K_1((\operatorname{T}u)(t_1))$$

$$= \int_0^{t_1} \left(\frac{1}{q(s)} \int_0^{v(s)} f(v^{-1}(\tau))h(\tau) d\tau\right)^{1/a} ds$$

$$- \int_0^{t_1} \left(\frac{1}{q(s)} \int_0^{u(s)} f(u^{-1}(\tau))h(\tau) d\tau\right)^{1/a} ds,$$

which contradicts

$$\int_{0}^{t_{1}} \left(\frac{1}{q(s)} \int_{0}^{v(s)} f(v^{-1}(\tau))h(\tau) d\tau \right)^{1/a} ds$$

$$> \int_{0}^{t_{1}} \left(\frac{1}{q(s)} \int_{0}^{u(s)} f(u^{-1}(\tau))h(\tau) d\tau \right)^{1/a} ds.$$

Let $0 < t_1 < t_2$ be such that $u(t_1) = v(t_1), \ u(t_2) = v(t_2), \ u(t) \neq v(t)$ on $(t_1, t_2), \ \text{say} \ u(t) > v(t)$ for $t \in (t_1, t_2)$. Then $u'(t_1) \geq v'(t_1), \ u'(t_2) \leq v'(t_2)$ and

(10)
$$0 \leq q(t_1)k(u(t_1))((u'(t_1))^a - (v'(t_1))^a)$$
$$-q(t_2)k(u(t_2))((u'(t_2))^a - (v'(t_2))^a)$$
$$= \int_{t_2}^{t_1} f(s)h(u(s))u'(s) ds - \int_{t_2}^{t_1} f(s)h(v(s))v'(s) ds$$
$$= \int_{u(t_1)}^{u(t_1)} [f(u^{-1}(s)) - f(v^{-1}(s))]h(s) ds.$$

On the other hand, since $u(t_2) > u(t_1)$ and $f(u^{-1}(t)) - f(v^{-1}(t)) \ge 0$ on $[u(t_1), u(t_2)],$

$$\int_{u(t_1)}^{u(t_1)} [f(u^{-1}(s)) - f(v^{-1}(s))]h(s) ds \le 0.$$

Thus by (10), $u'(t_1) = v'(t_1)$, $u'(t_2) = v'(t_2)$ and $f(u^{-1}(t)) = f(v^{-1}(t))$ for $t \in [u(t_1), u(t_2)]$. Since

$$q(t)((K_1(u(t)))')^a - q(t_1)k(u(t_1))(u'(t_1))^a = \int_{u(t_1)}^{u(t)} f(u^{-1}(s))h(s) ds,$$

$$q(t)((K_1(v(t)))')^a - q(t_1)k(v(t_1))(v'(t_1))^a = \int_{u(t_1)}^{v(t)} f(v^{-1}(s))h(s) ds$$

on $(0, \infty)$, $q(t_1)k(u(t_1))(u'(t_1))^a = q(t_1)k(v(t_1))(v'(t_1))^a$, $0 < f(u^{-1}(s)) = f(v^{-1}(s))$ for $s \in [u(t_1), u(t_2)]$ and u(t) > v(t) on (t_1, t_2) , we obtain

$$((K_1(u(t)))')^a - ((K_1(v(t)))')^a$$

$$= \frac{1}{q(t)} \int_{v(t)}^{u(t)} f(u^{-1}(s))h(s) ds > 0, \quad t \in (t_1, t_2).$$

Thus

(11)
$$(K_1(u(t)))' > (K_1(v(t)))' \quad \text{for } t \in (t_1, t_2),$$

and consequently, $K_1(u(t_2)) - K_1(u(t_1)) > K_1(v(t_2)) - K_1(v(t_1))$, which contradicts $u(t_1) = v(t_1)$, $u(t_2) = v(t_2)$. So either $u(t) \neq v(t)$ on $(0, \infty)$ or there exists a $t_0 \in (0, \infty)$ such that u(t) = v(t) for $t \in [0, t_0]$ and $u(t) \neq v(t)$ on (t_0, ∞) , say for example u(t) > v(t) for $t \in (t_0, \infty)$. Assume that the second case occurs. Then, by the Bonnet mean value theorem, there exists a $\xi \in [t_0, t]$ such that

$$(12) \quad ((K_{1}(u(t)))')^{a} - ((K_{1}(v(t)))')^{a}$$

$$= \frac{1}{q(t)} \int_{t_{0}}^{t} f(s)[h(u(s))u'(s) - h(v(s))v'(s)] ds$$

$$= \frac{1}{q(t)} \Big[f(t_{0}) \int_{t_{0}}^{\xi} (h(u(s))u'(s) - h(v(s))v'(s)) ds$$

$$+ f(t) \int_{\xi}^{t} (h(u(s))u'(s) - h(v(s))v'(s)) ds \Big]$$

$$= \frac{1}{q(t)} [(f(t_{0}) - f(t))(H(u(\xi)) - H(v(\xi)))$$

$$+ f(t)(H(u(t)) - H(v(t)))], \quad t \geq t_{0}.$$

Set

$$M = a \min\{q(t) : t_0 \le t \le t_0 + 1\} \cdot \min\{(k_1(z))^{a-1} : u(t_0) \le z \le u(t_0 + 1)\}$$

$$\times \min\{\min\{(u'(t))^{a-1}, (v'(t))^{a-1}\} : t_0 \le t \le t_0 + 1\} \ (>0),$$

$$M_1 = \min\{k_1(z) : u(t_0) \le z \le u(t_0 + 1)\} \ (>0),$$

$$L = \max\{h(z) : u(t_0) \le z \le u(t_0 + 1)\} \ (> 0),$$

$$V(t) = \max\{u(s) - v(s) : t_0 \le s \le t\} \quad \text{for } t \in [t_0, t_0 + 1].$$

Obviously, $V(t_0) = 0$ and V is continuous nondecreasing on $[t_0, t_0 + 1]$.

By the Taylor formula, there exists a B = (B(t)) in the interval with end points $(K_1(u(t)))'$ and $(K_1(v(t)))'$ such that

$$((K_1(u(t)))')^a - ((K_1(v(t)))')^a = aB^{a-1}(K_1(u(t)) - K_1(v(t)))',$$

$$t \in [t_0, t_0 + 1],$$

and therefore (cf. (12))

$$(K_{1}(u(t)) - K_{1}(v(t)))'$$

$$\leq \frac{1}{M}[(f(t_{0}) - f(t))(H(u(\xi)) - H(v(\xi)))$$

$$+ f(t)(H(u(t)) - H(v(t)))]$$

$$\leq \frac{f(t_{0})}{M}[(H(u(\xi)) - H(v(\xi))) + (H(u(t)) - H(v(t)))]$$

$$\leq \frac{2}{M}Lf(t_{0})V(t), \quad t \in [t_{0}, t_{0} + 1].$$

Then

$$K_1(u(t)) - K_1(v(t)) \le \frac{2}{M} Lf(t_0) \int_{t_0}^t V(s) ds,$$

and consequently,

$$u(t) - v(t) \le \frac{2Lf(t_0)}{Mk_1(\varepsilon)} \int_{t_0}^t V(s) ds \le \frac{2Lf(t_0)}{MM_1} \int_{t_0}^t V(s) ds, \quad t \in [t_0, t_0 + 1],$$

where $\varepsilon \in [v(t), u(t)]$ by the Taylor formula. Hence

(13)
$$V(t) \leq \frac{2Lf(t_0)}{MM_1} \int_{t_0}^t V(s) \, ds \leq \frac{2Lf(t_0)}{MM_1} V(t) \int_{t_0}^t \, ds$$
$$= \frac{2Lf(t_0)}{MM_1} V(t)(t - t_0), \quad t \in [t_0, t_0 + 1].$$

Since V(t) > 0 for $t \in (t_0, t_0 + 1]$, we obtain (cf. (13))

$$1 \le \frac{2Lf(t_0)}{MM_1}(t - t_0) \quad \text{for } t \in (t_0, t_0 + 1],$$

a contradiction.

Theorem 3. Let assumptions $(H_1)-(H_5)$ be satisfied. Then there exist solutions u(t) and $\overline{u}(t)$ of (1) such that

$$\varphi(t) \le \underline{u}(t) \le u(t) \le \overline{u}(t) \le \overline{\varphi}(t), \quad t \in \mathbb{R}_+,$$

for any solution u(t) of (1).

Proof. Denote by \mathcal{B} the set of all solutions of (1). By Theorem 1, \mathcal{B} is a nonempty set. If \mathcal{B} is a finite set, then Theorem 3 follows from Theorem 2. Assume \mathcal{B} is an infinite set. Set

$$u(t) = \inf\{u(t) : u \in \mathcal{B}\}, \quad \overline{u}(t) = \sup\{u(t) : u \in \mathcal{B}\} \quad \text{for } t \in \mathbb{R}_+.$$

Then $\underline{\varphi}(t) \leq \underline{u}(t) \leq \overline{u}(t) \leq \overline{\varphi}(t)$ on \mathbb{R}_+ and to prove Theorem 3 it is enough to show that \underline{u} and \overline{u} are solutions of (1). By Theorem 2, there exists a sequence $\{u_n\} \subset \mathcal{B}, \ u_1(t) < \ldots < u_n(t) < \ldots < \overline{u}(t), \ t \in (0, \infty), \text{ such that } \overline{u}(t) = \lim_{n \to \infty} u_n(t) \text{ for } t \in \mathbb{R}_+. \text{ Now we prove that } \lim_{n \to \infty} u'_n(t) =: b(t)$ exists for all $t \in (0, \infty)$ and $b = \overline{u}'$. Evidently,

$$(K_1(u_{n+1}(t)))' - (K_1(u_n(t)))'$$

$$= \left(\frac{1}{q(t)}\int\limits_{0}^{u_{n+1}(t)}f(u_{n+1}^{-1}(s))h(s)\,ds\right)^{1/a} - \left(\frac{1}{q(t)}\int\limits_{0}^{u_{n}(t)}f(u_{n}^{-1}(s))h(s)\,ds\right)^{1/a}$$

$$> \left(\frac{1}{q(t)}\int\limits_{0}^{u_n(t)}f(u_n^{-1}(s))h(s)\,ds\right)^{1/a} - \left(\frac{1}{q(t)}\int\limits_{0}^{u_n(t)}f(u_n^{-1}(s))h(s)\,ds\right)^{1/a} = 0$$

for $t \in (0, \infty)$ and $n \in \mathbb{N}$. Therefore the sequence $\{k_1(u_n(t))u'_n(t)\}$ is strictly increasing for each $t \in (0, \infty)$. Setting $\alpha(t) = \lim_{n \to \infty} k_1(u_n(t))u'_n(t)$, $t \in (0, \infty)$, we see that

$$\lim_{n\to\infty}u_n'(t)=\lim_{n\to\infty}\frac{k_1(u_n(t))u_n'(t)}{k_1(u_n(t))}=\frac{\alpha(t)}{k_1(\overline{u}(t))}=:\beta(t), \quad t\in(0,\infty),$$

and using the Lebesgue dominated convergence theorem in the equalities

$$u_n(t) = \int_0^t u'_n(s) ds, \quad t \in \mathbb{R}_+, \ n \in \mathbb{N},$$

we get $\overline{u}(t) = \int_0^t \beta(s) ds$ on \mathbb{R}_+ ; hence $\beta(t) = \overline{u}'(t)$ for $t \in (0, \infty)$. Applying again the Lebesgue theorem to the equalities

$$k_1(u_n(t))u'_n(t) = \left(\frac{1}{q(t)} \int_0^t f(s)h(u_n(s))u'_n(s) ds\right)^{1/a}, \quad t \in (0, \infty), \ n \in \mathbb{N},$$

we obtain

$$k_1(\overline{u}(t))\overline{u}'(t) = \left(\frac{1}{q(t)} \int_0^t f(s)h(\overline{u}(s))\overline{u}'(s) ds\right)^{1/a}, \quad t \in (0, \infty),$$

and consequently, \overline{u} is a solution of (1). Analogously we can prove that \underline{u} is a solution of (1). \blacksquare

4. Bounded and unbounded solutions

THEOREM 4. Let assumptions (H₁)-(H₅) be satisfied. Then

(i) some (and then any) solution of (1) is bounded if and only if

$$\int_{0}^{\infty} \left(\frac{1}{q(t)}\right)^{1/a} dt < \infty,$$

(ii) some (and then any) solution of (1) is unbounded if and only if

$$\int_{0}^{\infty} \left(\frac{1}{q(t)}\right)^{1/a} dt = \infty.$$

Proof. First note that either $\int_0^\infty (1/q(t))^{1/a} dt < \infty$ or $\int_0^\infty (1/q(t))^{1/a} dt = \infty$. In the first case, by Lemma 3, any solution u of (1) is bounded. Now assume $\int_0^\infty (1/q(t))^{1/a} dt = \infty$ and u is a solution of (1). Then

$$\lim_{t \to \infty} \frac{\int_{0}^{t} \left(\frac{1}{q(s)} \int_{0}^{u(s)} f(u^{-1}(\tau))h(\tau) d\tau\right)^{1/a} ds}{\int_{0}^{t} \left(\frac{1}{q(s)}\right)^{1/a} ds}$$

$$= \lim_{t \to \infty} \left(\int_{0}^{u(t)} f(u^{-1}(s))h(s) ds\right)^{1/a}$$

$$= \lim_{t \to \infty} \left(\int_{0}^{t} f(s)h(u(s))u'(s) ds\right)^{1/a} > 0,$$

and consequently,

$$\lim_{t\to\infty} K_1(u(t)) = \lim_{t\to\infty} \int\limits_0^t \left(\frac{1}{q(s)} \int\limits_0^{u(s)} f(u^{-1}(\tau))h(\tau) d\tau\right)^{1/a} ds = \infty.$$

Hence $\lim_{t\to\infty} u(t) = \infty$ and u is unbounded.

Let u be a solution of (1). If u is bounded, then $\int_0^\infty (1/q(t))^{1/a} dt < \infty$ since in the opposite case u is unbounded by the first part of the proof. Analogously, u unbounded implies $\int_0^\infty (1/q(t))^{1/a} dt = \infty$.

5. Uniqueness theorem

Theorem 5. Let assumptions (H_1) – (H_5) be satisfied. Moreover, assume that

- (H₆) There exist positive numbers ε and L such that
 - (i) $|f(t_1) f(t_2)| \le L|t_1 t_2|$ for all $t_1, t_2 \in [0, \varepsilon]$,
 - (ii) the modulus of continuity $\gamma(t) = \sup\{|(q(t_1))^{1/a} (q(t_2))^{1/a}| : t_1, t_2 \in [0, \varepsilon], |t_1 t_2| \le t\}$ of $(q(t))^{1/a}$ on $[0, \varepsilon]$ satisfies

$$\limsup_{t\to 0_+}\frac{\gamma(t)}{t}<\infty.$$

Then (1) admits a unique solution.

Proof. By Theorem 1, there exists at least one solution of (1). Let u_1 , u_2 be different solutions of (1), say $u_1(t) < u_2(t)$ on $(0, \infty)$ (see Theorem 2). According to the last part of the proof of Theorem 2 it is enough to show that $u_1(t) = u_2(t)$ on $[0, t_0]$ for a positive number t_0 . Setting $A_i = \lim_{t \to \infty} u_i(t)$ and $w_i = u_i^{-1}$ (i = 1, 2), we see that $0 < A_1 \le A_2 \le \infty$, $w_i : [0, A_i) \to \mathbb{R}_+$ are continuous strictly increasing functions and

$$w_i(t) = \int_0^t k_1(s) \left(\frac{1}{q(w_i(s))} \int_0^s f(w_i(\tau))h(\tau) d\tau \right)^{-1/a} ds,$$

$$t \in [0, A_i), \ i = 1, 2.$$

Then (for $t \in [0, A_1)$)

$$(14) (0 \le) w_1(t) - w_2(t)$$

$$= \int_0^t k_1(s) [(q(w_1(s)))^{1/a} - (q(w_2(s)))^{1/a}] \Big(\int_0^s f(w_2(\tau))h(\tau) d\tau \Big)^{-1/a} ds$$

$$+ \int_0^t \frac{k_1(s)(q(w_1(s)))^{1/a}}{(\int_0^s f(w_1(\tau))h(\tau) d\tau \int_0^s f(w_2(\tau))h(\tau) d\tau)^{1/a}}$$

$$\times \Big[\Big(\int_0^s f(w_2(\tau))h(\tau) d\tau \Big)^{1/a} - \Big(\int_0^s f(w_1(\tau))h(\tau) d\tau \Big)^{1/a} \Big] ds.$$

Let $\varepsilon > 0$ be as in assumption (H₆) and set $b = \min\{u_1(\varepsilon), \varepsilon\}$, $A = \max\{(q(t))^{1/a}: 0 \le t \le \varepsilon\}$ and $X(t) = \max\{w_1(s) - w_2(s): 0 \le s \le t\}$ for $t \in (0, b]$. Then X is continuous nondecreasing, X(0) = 0, X(t) > 0 for $t \in (0, b]$ and (cf. (H₆))

$$|(q(w_1(t)))^{1/a} - (q(w_2(t)))^{1/a}| < \gamma(X(t))$$
 for $t \in [0, b]$.

1. Let a = 1. Then (cf. (14))

$$\begin{split} w_1(t) - w_2(t) &\leq \frac{1}{f(\varepsilon)} \int_0^t k(s) \gamma(X(s)) (H(s))^{-1} ds \\ &+ \frac{L}{(f(\varepsilon))^2} \int_0^t \frac{k(s) q(w_1(s))}{(H(s))^2} \int_0^s h(\tau) (w_1(\tau) - w_2(\tau)) d\tau ds \\ &\leq \frac{1}{f(\varepsilon)} \gamma(X(t)) P(t) + \frac{LA}{(f(\varepsilon))^2} X(t) P(t), \quad t \in [0, b]. \end{split}$$

Hence

$$X(t) \le \frac{1}{f(\varepsilon)} \gamma(X(t)) P(t) + \frac{LA}{(f(\varepsilon))^2} X(t) P(t), \quad t \in [0, b],$$

and

(15)
$$1 \le \frac{\gamma(X(t))}{f(\varepsilon)X(t)}P(t) + \frac{LA}{(f(\varepsilon))^2}P(t), \quad t \in (0, b].$$

Since

$$\limsup_{t \to 0_+} \frac{\gamma(X(t))}{X(t)} = \limsup_{t \to 0_+} \frac{\gamma(t)}{t} < \infty \quad \text{(by (H6))}$$

and $\lim_{t\to 0_+} P(t) = 0$, we get

$$\lim_{t\to 0_+} \left[\frac{\gamma(X(t))}{f(\varepsilon)X(t)} P(t) + \frac{LA}{(f(\varepsilon))^2} P(t) \right] = 0,$$

which contradicts (15)

2. Let a > 1. Then there is a positive integer n such that (n+1)/a > 1 and

$$(16) \qquad \left(\int_{0}^{t} f(w_{2}(s))h(s) ds\right)^{(n+1)/a} - \left(\int_{0}^{t} f(w_{1}(s))h(s) ds\right)^{(n+1)/a}$$

$$= \left[\left(\int_{0}^{t} f(w_{2}(s))h(s) ds\right)^{1/a} - \left(\int_{0}^{t} f(w_{1}(s))h(s) ds\right)^{1/a}\right]$$

$$\times \sum_{k=0}^{n} \left(\int_{0}^{t} f(w_{2}(s))h(s) ds\right)^{k/a} \left(\int_{0}^{t} f(w_{1}(s))h(s) ds\right)^{(n-k)/a}.$$

By the Taylor formula,

$$\left(\int_{0}^{t} f(w_{2}(s))h(s) ds\right)^{(n+1)/a} - \left(\int_{0}^{t} f(w_{1}(s))h(s) ds\right)^{(n+1)/a}$$

$$= \frac{n+1}{a} \xi^{(n+1)/a-1} \int_{0}^{t} (f(w_{2}(s)) - f(w_{1}(s)))h(s) ds,$$

where $\xi = \xi(t)$ lies in the interval with end points $\int_0^t f(w_1(s))h(s) ds$, $\int_0^t f(w_2(s))h(s) ds$, and thus (cf. (14) and (16))

$$\begin{split} w_1(t) - w_2(t) \\ &\leq \int\limits_0^t k_1(s) \gamma(X(s)) (f(\varepsilon)H(s))^{-1/a} \, ds \\ &+ \int\limits_0^t \frac{k_1(s) (q(w_1(s)))^{1/a}}{(\int_0^s f(w_1(\tau))h(\tau) \, d\tau \int_0^s f(w_2(\tau))h(\tau) \, d\tau)^{1/a}} \\ &\times \frac{[(\int_0^s f(w_2(\tau))h(\tau) \, d\tau)^{(n+1)/a} - (\int_0^s f(w_1(\tau))h(\tau) \, d\tau)^{(n+1)/a}]}{\sum_{k=0}^n (\int_0^s f(w_2(\tau))h(\tau) \, d\tau)^{k/a} (\int_0^s f(w_1(\tau))h(\tau) \, d\tau)^{(n-k)/a}} \, ds \\ &\leq \gamma(X(t))P(t) \left(\frac{1}{f(\varepsilon)}\right)^{1/a} + \frac{n+1}{a} A \left(\frac{1}{f(\varepsilon)}\right)^{(n+2)/a} \\ &\times \int\limits_0^t \frac{k_1(s)\xi^{(n+1)/a-1} \int_0^s (f(w_2(\tau)) - f(w_1(\tau)))h(\tau) \, d\tau}{(n+1)(H(s))^{2/a}(H(s))^{n/a}} \, ds \\ &\leq \gamma(X(t))P(t) \left(\frac{1}{f(\varepsilon)}\right)^{1/a} + \frac{A}{a} \left(\frac{1}{f(\varepsilon)}\right)^{(n+2)/a} L(f(0))^{(n+1)/a-1} \\ &\times \int\limits_0^t \frac{k_1(s)(H(s))^{(n+1)/a}X(s)}{(H(s))^{(n+2)/a}} \, ds \leq \gamma(X(t))P(t) \left(\frac{1}{f(\varepsilon)}\right)^{1/a} \\ &+ \frac{A}{a} \left(\frac{1}{f(\varepsilon)}\right)^{(n+2)/a} (f(0))^{(n+1)/a-1} LX(t)P(t) \end{split}$$

for $t \in [0, b]$ since $|\xi(t)| \le f(0)H(t)$ on [0, b]. Then

$$\begin{split} X(t) & \leq \gamma(X(t))P(t)\bigg(\frac{1}{f(\varepsilon)}\bigg)^{1/a} \\ & + \frac{A}{a}\bigg(\frac{1}{f(\varepsilon)}\bigg)^{(n+2)/a} (f(0))^{(n+1)/a-1} LX(t)P(t), \end{split}$$

hence

(17)
$$1 \leq \frac{\gamma(X(t))}{X(t)} P(t) \left(\frac{1}{f(\varepsilon)}\right)^{1/a} + \frac{A}{a} \left(\frac{1}{f(\varepsilon)}\right)^{(n+2)/a} (f(0))^{(n+1)/a-1} LP(t)$$

for $t \in (0, b]$, and since $\limsup_{t\to 0_+} \gamma(X(t))/X(t) < \infty$ and $\lim_{t\to 0_+} P(t) = 0$,

we get

$$\lim_{t\to 0_+} \left[\frac{\gamma(X(t))}{X(t)} P(t) \left(\frac{1}{f(\varepsilon)} \right)^{1/a} + \frac{A}{a} \left(\frac{1}{f(\varepsilon)} \right)^{(n+2)/a} (f(0))^{(n+1)/a-1} LP(t) \right] = 0,$$
 which contradicts (17).

3. Let a < 1. By the Taylor formula.

$$\left(\int_{0}^{t} f(w_{2}(s))h(s) ds\right)^{1/a} - \left(\int_{0}^{t} f(w_{1}(s))h(s) ds\right)^{1/a}$$

$$= \frac{\nu^{1/a-1}}{a} \left(\int_{0}^{t} f(w_{2}(s))h(s) ds - \int_{0}^{t} f(w_{1}(s))h(s) ds\right),$$

where $\nu = \nu(t)$ lies in the interval with end points $\int_0^t f(w_2(s))h(s) ds$ and $\int_0^t f(w_1(s))h(s) ds$, and using (14) we obtain

$$w_1(t) - w_2(t)$$

$$= \gamma(X(t))P(t)\left(\frac{1}{f(\varepsilon)}\right)^{1/a} + \frac{A}{a}\left(\frac{1}{f(\varepsilon)}\right)^{2/a}(f(0))^{1/a-1}$$

$$\times \int_{0}^{t} \frac{k_{1}(s)(H(s))^{1/a-1}}{(H(s))^{2/a}} \int_{0}^{s} (f(w_{2}(\tau)) - f(w_{1}(\tau)))h(\tau) d\tau ds$$

$$\leq \gamma(X(t))P(t)\left(\frac{1}{f(\varepsilon)}\right)^{1/a} + \frac{A}{a}\left(\frac{1}{f(\varepsilon)}\right)^{2/a}(f(0))^{1/a-1}L \int_{0}^{t} \frac{k_{1}(s)X(s)}{(H(s))^{1/a}} ds$$

$$\leq \gamma(X(t))P(t)\left(\frac{1}{f(\varepsilon)}\right)^{1/a} + \frac{A}{a}\left(\frac{1}{f(\varepsilon)}\right)^{2/a}(f(0))^{1/a-1}LX(t)P(t)$$

for $t \in [0, b]$ since $|\nu(t)| \le f(0)H(t)$ on [0, b]. Then

$$X(t) \le \gamma(X(t))P(t)\left(\frac{1}{f(\varepsilon)}\right)^{1/a} + \frac{A}{a}\left(\frac{1}{f(\varepsilon)}\right)^{2/a}(f(0))^{1/a-1}LX(t)P(t),$$

$$t \in [0,b],$$

and hence

$$1 \leq \frac{\gamma(X(t))}{X(t)}P(t)\left(\frac{1}{f(\varepsilon)}\right)^{1/a} + \frac{A}{a}\left(\frac{1}{f(\varepsilon)}\right)^{2/a}(f(0))^{1/a-1}LP(t), \quad t \in (0,b],$$

which contradicts

$$\lim_{t\to 0_+} \left[\frac{\gamma(X(t))}{X(t)}P(t)\left(\frac{1}{f(\varepsilon)}\right)^{1/a} + \frac{A}{a}\left(\frac{1}{f(\varepsilon)}\right)^{2/a}(f(0))^{1/a-1}LP(t)\right] = 0. \quad \blacksquare$$

6. Dependence of solutions on a parameter. Consider the differential equation

$$(q(t)k(u)(u')^a)' = \lambda f(t)h(u)u', \quad \lambda > 0,$$

depending on the positive parameter λ with q, k, f and h satisfying assumptions (H₁)–(H₅). Set

$$\underline{\varphi}(t,\lambda) = P^{-1} \bigg(\int\limits_0^t \bigg(\lambda \frac{f(s)}{q(s)} \bigg)^{1/a} \, ds \bigg),$$

$$\overline{\varphi}(t,\lambda) = P^{-1} \bigg(\int\limits_0^t \left(\lambda \frac{f(0)}{q(s)} \right)^{1/a} ds \bigg)$$

for $(t,\lambda) \in \mathbb{R}_+ \times (0,\infty)$. Denote by $u(t,\lambda)$ a solution of (18_{λ}) . By Theorem 3 (with λf instead of f), there exist solutions $\underline{u}(t,\lambda)$ and $\overline{u}(t,\lambda)$ of (18_{λ}) such that

(19)
$$\underline{\varphi}(t,\lambda) \leq \underline{u}(t,\lambda) \leq \overline{u}(t,\lambda) \leq \overline{u}(t,\lambda) \leq \overline{\varphi}(t,\lambda),$$
$$(t,\lambda) \in \mathbb{R}_+ \times (0,\infty),$$

for any solution $u(t, \lambda)$ of (18_{λ}) .

THEOREM 6. Let assumptions (H₁)-(H₅) be satisfied. Then

$$\overline{u}(t,\lambda_1) < \underline{u}(t,\lambda_2), \quad t \in (0,\infty),$$

for any $0 < \lambda_1 < \lambda_2$.

Proof. Let $0 < \lambda_1 < \lambda_2$. Since

$$\lim_{t \to 0_{+}} \frac{\int\limits_{0}^{t} \left(\lambda_{2} \frac{f(s)}{q(s)}\right)^{1/a} ds}{\int\limits_{0}^{t} \left(\lambda_{1} \frac{f(0)}{q(s)}\right)^{1/a} ds} = \lim_{t \to 0_{+}} \frac{(\lambda_{2} f(t))^{1/a}}{(\lambda_{1} f(0))^{1/a}} = (\lambda_{2} / \lambda_{1})^{1/a} > 1,$$

there exists an $\varepsilon > 0$ such that $\underline{\varphi}(t, \lambda_2) > \overline{\varphi}(t, \lambda_1)$ for $t \in (0, \varepsilon]$, and consequently,

(20)
$$\overline{u}(t, \lambda_1) < \underline{u}(t, \lambda_2) \quad \text{for } t \in (0, \varepsilon]$$

by (19). Assume $\overline{u}(t,\lambda_1) < \underline{u}(t,\lambda_2)$ on $(0,t_0)$ while $\overline{u}(t_0,\lambda_1) = \underline{u}(t_0,\lambda_2)$ for a $t_0 \in (\varepsilon,\infty)$. Then

$$0 = K_{1}(\underline{u}(t_{0}, \lambda_{2})) - K_{1}(\overline{u}(t_{0}, \lambda_{1}))$$

$$= \int_{0}^{t_{0}} \left(\frac{\lambda_{2}}{q(t)} \int_{0}^{\underline{u}(t, \lambda_{2})} f(\underline{u}^{-1}(s, \lambda_{2}))h(s) ds\right)^{1/a} dt$$

$$- \int_{0}^{t_{0}} \left(\frac{\lambda_{1}}{q(t)} \int_{0}^{\overline{u}(t, \lambda_{1})} f(\overline{u}^{-1}(s, \lambda_{1}))h(s) ds\right)^{1/a} dt,$$

which contradicts

$$\begin{split} \left(\frac{\lambda_2}{q(t)} \int\limits_0^{\underline{u}(t,\lambda_2)} f(\underline{u}^{-1}(s,\lambda_2))h(s)\,ds\right)^{1/a} &- \left(\frac{\lambda_1}{q(t)} \int\limits_0^{\overline{u}(t,\lambda_1)} f(\overline{u}^{-1}(s,\lambda_1))h(s)\,ds\right)^{1/a} \\ &> \left(\frac{\lambda_2}{q(t)} \int\limits_0^{\overline{u}(t,\lambda_1)} f(\overline{u}^{-1}(s,\lambda_1))h(s)\,ds\right)^{1/a} \\ &- \left(\frac{\lambda_1}{q(t)} \int\limits_0^{\overline{u}(t,\lambda_1)} f(\overline{u}^{-1}(s,\lambda_1))h(s)\,ds\right)^{1/a} > 0 \quad \text{ for } 0 < t \leq t_0. \ \blacksquare \end{split}$$

COROLLARY 2. Let assumptions (H_1) – (H_5) be satisfied. Then there exists an at most countable set $\mathcal{R} \subset (0, \infty)$ such that equation (18_{λ}) has a unique solution for every $\lambda \in (0, \infty) - \mathcal{R}$.

Proof. Let $t_0 \in (0, \infty)$ and set $g(\lambda) = \underline{u}(t_0, \lambda)$ for $\lambda \in (0, \infty)$. Then g is strictly increasing on $(0, \infty)$ by Theorem 6, and

$$\lim_{\lambda \to \infty} g(\lambda) = \lim_{\lambda \to \infty} \underline{u}(t_0, \lambda)$$

$$\geq \lim_{\lambda \to \infty} \underline{\varphi}(t_0, \lambda) = \lim_{\lambda \to \infty} P^{-1} \left(\int_0^{t_0} \left(\lambda \frac{f(s)}{g(s)} \right)^{1/a} ds \right) = \infty.$$

Evidently, if g is continuous at a point $\lambda = \lambda_0$ then (18_{λ}) has a unique solution for $\lambda = \lambda_0$. For each $n \in \mathbb{N}$ denote by \mathcal{R}_n the set of points of discontinuity of g on the interval [1/n, n]. By Theorem 1 of [5, p. 229], the set \mathcal{R}_n is at most countable. Hence $\mathcal{R} = \bigcup_{n=1}^{\infty} \mathcal{R}_n$ is the set of points of discontinuity of g and since \mathcal{R} is at most countable, the proof of Corollary 2 is finished.

THEOREM 7. Let assumptions (H_1) – (H_6) be satisfied and, moreover, $\int_0^\infty (1/q(t))^{1/a} dt < \infty$. Then for each $c \in (0,\infty)$ there exists a unique $\lambda_c \in (0,\infty)$ such that equation (18_{λ}) for $\lambda = \lambda_c$ has a (necessarily unique) solution $u(t,\lambda_c)$ with

$$\lim_{t \to \infty} u(t, \lambda_c) = c.$$

Proof. By Theorem 5, equation (18_{λ}) has a unique solution $u(t,\lambda)$ for each $\lambda \in (0,\infty)$. This solution is strictly increasing (by Corollary 1) and bounded on \mathbb{R}_+ (by Theorem 4). Define $g(\lambda) = \lim_{t \to \infty} u(t,\lambda)$ for all $\lambda > 0$. The function $g:(0,\infty) \to (0,\infty)$ is increasing by Theorem 6. To prove our theorem it is sufficient to show that g is continuous, strictly increasing and maps $(0,\infty)$ onto itself. Assume $g(\lambda_1) = g(\lambda_2)$ for some $0 < \lambda_1 < \lambda_2$. Then $u(t,\lambda_1) < u(t,\lambda_2)$ on $(0,\infty)$ and thus

$$g(\lambda_1) = \int_0^\infty \left(\frac{\lambda_1}{q(t)} \int_0^{u(t,\lambda_1)} f(u^{-1}(s,\lambda_1))h(s) \, ds\right)^{1/a} dt$$
$$< \int_0^\infty \left(\frac{\lambda_2}{q(t)} \int_0^{u(t,\lambda_2)} f(u^{-1}(s,\lambda_2))h(s) \, ds\right)^{1/a} dt = g(\lambda_2),$$

a contradiction. Assume

$$\lim_{\lambda \to \lambda_{0+}} g(\lambda) - \lim_{\lambda \to \lambda_{0-}} g(\lambda) > 0 \quad \text{for a } \lambda_0 \in (0, \infty).$$

Set

$$\alpha(t) = \lim_{\lambda \to \lambda_{0+}} u(t, \lambda), \quad \beta(t) = \lim_{\lambda \to \lambda_{0-}} u(t, \lambda) \quad \text{ for } t \in \mathbb{R}_+.$$

Then

(21)
$$\liminf_{t \to \infty} (\alpha(t) - \beta(t)) > 0.$$

Using the Lebesgue dominated convergence theorem as $\lambda \to \lambda_{0+}$ and $\lambda \to \lambda_{0-}$ in the equality

$$u(t,\lambda) = K_1^{-1} \left(\int_0^t \left(\frac{\lambda}{q(s)} \int_0^{u(s,\lambda)} f(u^{-1}(\tau,\lambda)) h(\tau) d\tau \right)^{1/a} ds \right),$$
$$(t,\lambda) \in \mathbb{R}_+ \times (0,\infty),$$

we see (cf. Lemma 2) that α and β are solutions of (18_{λ_0}) . Consequently, $\alpha(t) = \beta(t) = u(t, \lambda_0)$ for $t \in \mathbb{R}_+$, which contradicts (21). Finally,

$$\lim_{\lambda \to \infty} \lim_{t \to \infty} \underline{\varphi}(t, \lambda) = \lim_{\lambda \to \infty} P^{-1} \left(\int_{0}^{\infty} \left(\frac{\lambda f(s)}{q(s)} \right)^{1/a} ds \right) = \infty,$$

$$\lim_{\lambda \to 0_+} \lim_{t \to \infty} \overline{\varphi}(t, \lambda) = \lim_{\lambda \to 0_+} P^{-1} \left(\int_0^\infty \left(\frac{\lambda f(0)}{q(s)} \right)^{1/a} ds \right) = 0,$$

since $\lim_{t\to\infty} P^{-1}(t) = \infty$, $\lim_{t\to 0_+} P^{-1}(t) = 0$,

$$0 < \int_{0}^{\infty} \left(\frac{f(s)}{q(s)}\right)^{1/a} ds < \int_{0}^{\infty} \left(\frac{f(0)}{q(s)}\right)^{1/a} ds < \infty$$

and therefore (cf. (19)) $\lim_{\lambda\to\infty} g(\lambda) = \infty$ and $\lim_{\lambda\to 0_+} g(\lambda) = 0$.

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Reçu par la Rédaction le 30.6.1994 Révisé le 20.11.1994