

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

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(Presented by W. Okrasinski)

AMS Subject Class. (2000): 34B15, 34G20

Received October 6, 2004

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 Ω 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 Ω is not a lattice). First note that each solution of (3) is in Ω , 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_α 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_α, w_α 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}_α 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 Ω .

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_α 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 Ψ 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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