Triple solutions of constant sign for a system of fredholm integral equations

Ravi P. Agarwal

Department of Mathematical Sciences, Florida Institute of Technology, Melbourne, Florida 32901-6975, USA. agarwal@fit.edu

Donal O'Regan

Department of Mathematics, National University of Ireland, Galway, Ireland. donal.oregan@nuigalway.ie

Patricia J. Y. Wong

School of Electrical and Electronic Engineering, Nanyang Technological University, 50 Nanyang Avenue, Singapore 639798, Singapore. eivwong@ntu.edu.sg

ABSTRACT

We consider the following system of Fredholm integral equations

$$u_i(t) = \int_0^1 g_i(t,s) P_i(s,u_1(s),u_2(s),\cdots,u_n(s)) ds, \quad t \in [0,1], \ 1 \le i \le n.$$

Criteria for the existence of three constant-sign solutions of the system will be presented. The generality of the results obtained is illustrated through applications to several well known boundary value problems. We also consider a similar problem on the half-line $(0, \infty)$

$$u_i(t) = \int_0^\infty g_i(t,s) P_i(s,u_1(s),u_2(s),\cdots,u_n(s)) ds, \ t \in [0,\infty), \ 1 \le i \le n.$$

RESUMEN

Consideramos el siguiente sistema de ecuaciones integrales de Fredholm.

$$u_i(t) = \int_0^1 g_i(t,s)P_i(s,u_1(s),u_2(s),\cdots,u_n(s))ds, \ t \in [0,1], \ 1 \le i \le n.$$

Se presentarán criterios para la existencia de tres soluciones de signo constante del sistema. La generalidad de los resultados obtenidos es ilustrada a través de la aplicación de varios problemas de límite bien conocidos. Además, consideramos un problema similar en la recta real positiva

$$u_i(t) = \int_0^\infty g_i(t,s) P_i(s,u_1(s),u_2(s),\cdots,u_n(s)) ds, \ t \in [0,\infty), \ 1 \le i \le n.$$

Key words and phrases: Math. Subj. Class.:

Constant-sign solutions, system of Fredholm integral equations, boundary value problems. 45B05, 45G15, 45M20

1 Introduction

In this paper we shall consider two systems of Fredholm integral equations, one is on a finite interval

$$u_i(t) = \int_{-1}^{1} g_i(t,s) P_i(s,u_1(s),u_2(s),\cdots,u_n(s)) ds, \quad t \in [0,1], \ 1 \le i \le n$$
 (1.1)

while the other is on the half-line $[0, \infty)$

$$u_i(t) = \int_0^\infty g_i(t, s) P_i(s, u_1(s), u_2(s), \dots, u_n(s)) ds, \quad t \in [0, \infty), \quad 1 \le i \le n.$$
 (1.2)

A solution $u=(u_1,u_2,\cdots,u_n)$ of (1.1) will be sought in $(C[0,1])^n=C[0,1]\times\cdots\times C[0,1]$ (n times), whereas a solution $u=(u_1,u_2,\cdots,u_n)$ of (1.2) will be sought in a subset of $(BC[0,\infty))^n$ where $\lim_{t\to\infty}u_t(t)$ exists for each $1\le i\le n$. Here $BC[0,\infty)$ denotes the space of functions that are bounded and continuous on $[0,\infty)$. In both cases, we say that u is a solution of constant sign if for each $1\le i\le n$, we have $\theta_tu_t\ge 0$ on [0,1] for (1.1), or on $[0,\infty)$ for (1.2), where $\theta_t\in\{1,-1\}$ is fixed.

For each of (1.1) and (1.2), we shall establish criteria so that the system has at least three constant-sign solutions.

Recently, Agarwal et al [1, 2] have investigated the existence of positive solutions of the nonlinear Fredholm integral equation

$$y(t) = \int_{0}^{1} g(t, s) f(y(s)) ds + h(t), \ t \in [0, 1].$$
(1.3)



Particular cases of this equation are also considered in [15, 16, 20]. We remark that a generalization of (1.3) to a system with existence criteria for single and multiple constant-sign solutions has recently been presented in [4, 5]. The main tool employed has been Krasnosel'skii's fixed point theorem. In the present work, besides extending (1.3) to a system, we will be using other fixed point theorems, namely, that of Leggett and Williams [19] as well as Avery [9], to derive criteria for the existence of triple constant-sign solutions. Note that the term h(t) in (1.3) has been excluded as we wish to apply the results to homogeneous boundary value problems (in which case $h(t) \equiv 0$), which have received almost all the attention in the recent literature (see the monographs [3, 6] and the references cited therein). However, it is not difficult to develop parallel results with the inclusion of h(t) or even $h_i(t)$, $1 \le i \le n$. Many papers have discussed triple solutions of boundary value problems [7,8,10-14,23,25,27,28,30-32. Our problems (1.1), (1.2) generalize almost all the work in the literature to date as we are considering systems as well as more general nonlinear terms. Moreover, our present approach is not only generic, but also improves, corrects and completes the arguments in many papers in the literature.

The outline of the paper is as follows. In Section 2, we shall state the relevant fixed point theorems of Leggett and Williams [19] and Avery [9]. Our main results for (1.1) are presented in Section 3, whose usefulness is illustrated in Section 4 when we apply them to several well known boundary value problems. Finally, parallel results are established for system (1.2) in Section 5.

2 Preliminaries

Definition 2.1. Let $C \subset B$ be a nonempty closed convex set. We say that C is a *cone* provided the following conditions are satisfied:

- (a) If $u \in C$ and $\alpha \geq 0$, then $\alpha u \in C$;
- (b) If $u \in C$ and $-u \in C$, then u = 0.

The cone C induces an ordering \leq on B. For $y,z\in B$, we write $y\leq z$ if and only if $z-y\in C$. If $y,z\in B$ with $y\leq z$, we let (y,z) denote the closed order interval given by

$$\langle y,z\rangle=\{u\in B\mid y\leq u\leq z\}.$$

Definition 2.2. Let $C \subset B$ be a cone. A map ψ is a nonnegative continuous concave functional on C if the following conditions are satisfied:

- (a) $\psi: C \to [0, \infty)$ is continuous;
- (b) $\psi(ty+(1-t)z) \ge t\psi(y)+(1-t)\psi(z)$ for all $y,z \in C$ and $0 \le t \le 1$.

Definition 2.3. Let $C \subset B$ be a cone. A map β is a nonnegative continuous convex functional on C if the following conditions are satisfied:

- (a) $\beta: C \to [0, \infty)$ is continuous;
- (b) $\beta(ty+(1-t)z) \le t\beta(y)+(1-t)\beta(z)$ for all $y,z \in C$ and $0 \le t \le 1$.

Let γ, β, Θ be nonnegative continuous convex functionals on C and α, ψ be nonnegative continuous concave functionals on C. For nonnegative numbers w_i , $1 \le i \le 3$, we shall introduce the following notations:

$$\begin{split} C(w_1) &= \{u \in C \mid ||u|| < w_1\}, \\ C(\psi, w_1, w_2) &= \{u \in C \mid \psi(u) \geq w_1 \text{ and } ||u|| \leq w_2\}, \\ P(\gamma, w_1) &= \{u \in C \mid \gamma(u) < w_1\}, \\ P(\gamma, \alpha, w_1, w_2) &= \{u \in C \mid \alpha(u) \geq w_1 \text{ and } \gamma(u) \leq w_2\}, \\ Q(\gamma, \beta, w_1, w_2) &= \{u \in C \mid \beta(u) \leq w_1 \text{ and } \gamma(u) \leq w_2\}, \\ P(\gamma, \theta, \alpha, w_1, w_2, w_3) &= \{u \in C \mid \alpha(u) \geq w_1, \; \Theta(u) \leq w_2 \text{ and } \gamma(u) \leq w_3\}, \\ Q(\gamma, \beta, \psi, w_1, w_2, w_3) &= \{u \in C \mid \psi(u) \geq w_1, \; \beta(u) \leq w_2 \text{ and } \gamma(u) \leq w_3\}. \end{split}$$

The following fixed point theorems are needed later. The first is usually called Leggett-Williams' fixed point theorem, and the second is known as the five-functional fixed point theorem.

Theorem 2.1. [19] Let $C \subset B$ be a cone, and $w_4 > 0$ be given. Assume that ψ is a nonnegative continuous concave functional on C such that $\psi(u) \leq ||u||$ for all $u \in \overline{C}(w_4)$, and let $S : \overline{C}(w_4) \to \overline{C}(w_4)$ be a continuous and completely continuous operator. Suppose that there exist numbers w_1, w_2, w_3 where $0 < w_1 < w_2 < w_3 \leq w_4$ such that

- (a) $\{u \in C(\psi, w_2, w_3) \mid \psi(u) > w_2\} \neq \emptyset$, and $\psi(Su) > w_2$ for all $u \in C(\psi, w_2, w_3)$;
- (b) $||Su|| < w_1$ for all $u \in \overline{C}(w_1)$;
- (c) $\psi(Su) > w_2$ for all $u \in C(\psi, w_2, w_4)$ with $||Su|| > w_3$.

Then, S has (at least) three fixed points u^1 , u^2 and u^3 in $\overline{C}(w_4)$. Furthermore, we have

$$u^{1} \in C(w_{1}), \quad u^{2} \in \left\{ u \in C(\psi, w_{2}, w_{4}) \mid \psi(u) > w_{2} \right\} \quad and$$

$$u^{3} \in \overline{C}(w_{4}) \setminus \left(C(\psi, w_{2}, w_{4}) \cup \overline{C}(w_{1}) \right). \quad (2.1)$$

Theorem 2.2. [9] Let C (C B) be a cone. Assume that there exist positive numbers w_5 , M, nonnegative continuous convex functionals γ , β , Θ on C, and nonnegative continuous concave functionals α , ψ on C, with

$$\alpha(u) < \beta(u)$$
 and $||u|| < M\gamma(u)$

for all $u \in \overline{P}(\gamma, w_5)$. Let $S : \overline{P}(\gamma, w_5) \to \overline{P}(\gamma, w_5)$ be a continuous and completely continuous operator. Suppose that there exist nonnegative numbers w_i , $1 \le i \le 4$ with $0 < w_2 < w_3$ such that

- (a) {u ∈ P(γ, Θ, α, w₃, w₄, w₅) | α(u) > w₃} ≠ ∅, and α(Su) > w₃ for all u ∈ P(γ, Θ, α, w₃, w₄, w₅);
- (b) {u ∈ Q(γ,β, ψ, w₁, w₂, w₅) | β(u) < w₂} ≠ ∅, and β(Su) < w₂ for all u ∈ Q(γ,β, ψ, w₁, w₂, w₅);
- (c) $\alpha(Su) > w_3$ for all $u \in P(\gamma, \alpha, w_3, w_5)$ with $\Theta(Su) > w_4$;
- (d) $\beta(Su) < w_2$ for all $u \in Q(\gamma, \beta, w_2, w_5)$ with $\psi(Su) < w_1$.

Then, S has (at least) three fixed points u^1 , u^2 and u^3 in $\overline{P}(\gamma, w_5)$. Furthermore, we have

$$\beta(u^1) < w_2$$
, $\alpha(u^2) > w_3$, and $\beta(u^3) > w_2$ with $\alpha(u^3) < w_3$. (2.2)

Remark 2.1. We note that the five-functional fixed point theorem is more general than Leggett-Williams' fixed point theorem. Indeed, in Theorem 2.2 if we replace u_i by w_{i-1} , $2 \le i \le 5$, and choose the functionals $\gamma = \theta = \beta = \|\cdot\|$ and $\alpha = \psi$, then we obtain Theorem 2.1.

We also require the definition of a Lq-Carathéodory function.

Definition 2.4. [22] A function $P:[0,1]\times\mathbb{R}^n\to\mathbb{R}$ is a L^q -Carathéodory function if the following conditions hold:

- (a) The map $t \to P(t, u)$ is measurable for all $u \in \mathbb{R}^n$.
- (b) The map $u \to P(t, u)$ is continuous for almost all $t \in [0, 1]$.
- (c) For any r > 0, there exists $\mu_r \in L^q[0,1]$ such that $|u| \le r$ implies that $|P(t,u)| \le \mu_r(t)$ for almost all $t \in [0,1]$.

3 Triple solutions of (1.1)

Throughout we shall denote $u = (u_1, u_2, \dots, u_n)$. Let the Banach space

$$B = \left\{ u \mid u \in (C[0,1])^n \right\}$$
 (3.1)

be equipped with norm

$$||u|| = \max_{1 \le i \le n} \sup_{t \in [0,1]} |u_i(t)| = \max_{1 \le i \le n} |u_i|_0$$
 (3.2)

where we let $|u_i|_0 = \sup_{t \in [0,1]} |u_i(t)|, \ 1 \le i \le n$. Moreover, for fixed $\theta_i \in \{1,-1\}, \ 1 \le i \le n$, define

$$ilde{K} = \left\{ u \in B \; \middle| \; heta_i u_i \geq 0, \; 1 \leq i \leq n
ight\}$$

and

$$K = \left\{ u \in \tilde{K} \; \middle|\; \theta_j u_j > 0 \text{ for some } j \in \{1, 2, \cdots, n\} \right\} = \tilde{K} \backslash \{0\}.$$

For the purpose of clarity, we shall list the conditions that are needed later. Note that in these conditions $\theta_i \in \{1, -1\}$, $1 \le i \le n$ are fixed.

(C1) Let integers p, q be such that $1 \le p \le q \le \infty$ and $\frac{1}{p} + \frac{1}{q} = 1$. For each $1 \le i \le n$, assume that $P_i : [0, 1] \times \mathbb{R}^n \to \mathbb{R}$ is a L^q -Carathéodory function, and

$$g_t^t(s) \equiv g_t(t,s) \geq 0, \ t \in [0,1], \ a.e. \ s \in [0,1],$$

 $g_t^t(s) \in L^p[0,1], \ t \in [0,1],$
the map $t \rightarrow d_t^t$ is continuous from $[0,1]$ to $L^p[0,1]$.

(C2) For each $1 \le i \le n$, there exists a constant $0 < M_i < 1$, a function $H \in L^p[0,1]$, and an interval $[a,b] \subseteq [0,1]$ such that

$$g_i(t,s) \ge M_i H(s) \ge 0$$
, $t \in [a,b]$, a.e. $s \in [0,1]$.

(C3) For each $1 \le i \le n$,

$$g_i(t,s) \le H(s), t \in [0,1], a.e. s \in [0,1].$$

(C4) For each $1 \le i \le n$, assume that

$$\theta_i P_i(t, u) \ge 0, \ \ u \in \tilde{K}, \ a.e. \ t \in (0, 1) \ \text{and} \ \theta_i P_i(t, u) > 0, \ \ u \in K, \ a.e. \ t \in (0, 1).$$

(C5) There exist continuous functions f, b and a_i , $1 \le i \le n$ with $f: \mathbb{R}^n \to [0, \infty)$ and $b, a_i: (0, 1) \to [0, \infty)$ such that for each $1 \le i \le n$,

$$a_i(t) \leq \frac{\theta_i P_i(t,u)}{f(u)} \leq b(t), \quad u \in \tilde{K}, \ a.e. \ t \in (0,1).$$

(C6) For each $1 \le i \le n$, there exists a number $0 < \rho_i \le 1$ such that

$$a_i(t) \ge \rho_i b(t), \ a.e. \ t \in (0,1).$$

To begin the discussion, let the operator $S: B \to B$ be defined by

$$Su(t) = (Su_1(t), Su_2(t), \dots, Su_n(t)), t \in [0, 1]$$
 (3.3)

where

$$Su_i(t) = \int_0^1 g_i(t, s) P_i(s, u(s)) ds, \quad t \in [0, 1], \quad 1 \le i \le n.$$
 (3.4)

Clearly, a fixed point of the operator S is a solution of the system (1.1). Next, we define a cone in B as

$$C = \left\{ u \in B \mid \text{for each } 1 \leq i \leq n, \ \theta_i u_i(t) \geq 0 \ \text{for } t \in [0, 1], \right.$$

$$\text{and} \min_{t \in [a,b)} \theta_t u_i(t) \geq M_i \rho_i |u_i|_0 \right\}$$

where M_i and ρ_i are defined in (C2) and (C6) respectively. Note that $C \subseteq \tilde{K}$. A fixed point of S obtained in C or \tilde{K} will be a constant-sign solution of the system (1.1).

Remark 3.1. Instead of the cone C defined in (3.5), we can also use the cone $C' (\subset C)$ given by

$$C' = \left\{ u \in B \mid \text{for each } 1 \leq i \leq n, \ \theta_i u_i(t) \geq 0 \text{ for } t \in [0, 1], \right.$$

$$\text{and} \min_{t \in (i, n)} \theta_i u_i(t) \geq M_i \rho_i ||u|| \right\}.$$

The arguments that follow will be similar.

If (C1), (C4) and (C5) hold, then it is clear from (3.4) that for $u \in \tilde{K}$,

$$\int_{0}^{1} g_{i}(t,s)a_{i}(s)f(u(s))ds \leq \theta_{i}Su_{i}(t) \leq \int_{0}^{1} g_{i}(t,s)b(s)f(u(s))ds, \ t \in [0,1], \ 1 \leq i \leq n. \tag{3.6}$$

Lemma 3.1. Let (C1) hold. Then, the operator S is continuous and completely

Proof. As in [22, Theorem 4.2.2], (C1) ensures that S is continuous and completely continuous.

Lemma 3.2. Let (C1)-(C6) hold. Then, the operator S maps C into itself.

Proof. Let $u \in C$. From (3.6) we have for $t \in [0, 1]$ and $1 \le i \le n$,

$$\theta_i Su_i(t) \ge \int_0^1 g_i(t, s) a_i(s) f(u(s)) ds \ge 0.$$
 (3.7)

Next, using (3.6) and (C3) gives for $t \in [0, 1]$ and $1 \le i \le n$,

$$|Su_i(t)| = \theta_i Su_i(t) \le \int_0^1 g_i(t,s)b(s)f(u(s))ds \le \int_0^1 H(s)b(s)f(u(s))ds.$$

Hence, we have

$$|Su_i|_0 \le \int_0^1 H(s)b(s)f(u(s))ds, \ 1 \le i \le n.$$
 (3.8)

Indeed, this immediately gives

$$||Su|| = \max_{1 \le i \le n} |Su_i|_0 \le \int_0^1 H(s)b(s)f(u(s))ds.$$
 (3.9)

Now, employing (3.6), (C2), (C6) and (3.8) we find for $t \in [a, b]$ and 1 < i < n.

$$\begin{array}{lcl} \theta_i Su_i(t) & \geq & \int_0^1 g_i(t,s)a_i(s)f(u(s))ds \\ \\ & \geq & \int_0^1 M_iH(s)a_i(s)f(u(s))ds \\ \\ & \geq & \int_0^1 M_iH(s)\rho_ib(s)f(u(s))ds \\ \\ & \geq & M_i\rho_i|Su_i|_0. \end{array}$$

This leads to

$$\min_{t \in [a,b]} \theta_i Su_i(t) \ge M_i \rho_i |Su_i|_0, \quad 1 \le i \le n. \quad (3.10)$$

Inequalities (3.7) and (3.10) imply that $Su \in C$.

For subsequent results, we define the following constants for each $1 \le i \le n$ and fixed numbers $\tau_i \in [0,1], \ 1 \le j \le 4$:

$$q_{i} = \sup_{t \in [0,1]} \int_{0}^{1} g_{i}(t,s)b(s)ds,$$

$$r_{i} = \min_{t \in [a,b]} \int_{a}^{b} g_{i}(t,s)a_{i}(s)ds,$$

$$d_{1,i} = \inf_{t \in [r_{1},r_{3}]} \int_{r_{2}}^{r_{3}} g_{i}(t,s)a_{i}(s)ds,$$

$$d_{2,i} = \max_{t \in [r_{1},r_{4}]} \int_{r_{1}}^{r_{3}} g_{i}(t,s)b(s)ds,$$

$$d_{3,i} = \max_{t \in [r_{3},r_{4}]} \left[\int_{r_{1}}^{r_{3}} g_{i}(t,s)b(s)ds + \int_{1}^{1} g_{i}(t,s)b(s)ds \right].$$
(3.11)

In view of (C3) and (C2), it is clear that for each $1 \le i \le n$,

$$q_i \le \int_0^1 H(s)b(s)ds$$
, $r_i \ge \int_a^b M_i H(s)a_i(s)ds$ and $d_{2,i} \le \int_{\tau_1}^{\tau_4} H(s)b(s)ds$. (3.12)

Lemma 3.3. Let (C1)-(C6) hold, and assume

(C7) for each 1 ≤ i ≤ n and each t ∈ [0,1], the function g_i(t, s)b(s) is nonzero on a subset of [0,1] of positive measure.

Suppose that there exists a number d > 0 such that for $\theta_j u_j \in [0, d], 1 \le j \le n$,

$$f(u_1, u_2, \dots, u_n) < \frac{d}{a_i}, \ 1 \le i \le n.$$
 (3.13)

Then.

$$S(\overline{C}(d)) \subseteq C(d) \subset \overline{C}(d).$$
 (3.14)

Proof. Let $u \in \overline{C}(d)$. Clearly, we have $\theta_j u_j \in [0,d], \ 1 \leq j \leq n$. Applying (3.6), (3.13) and (3.11), for each $t \in [0,1]$ and $1 \leq i \leq n$ we find

$$\begin{split} |Su_i(t)| &= \theta_i Su_i(t) &\leq \int_0^1 g_i(t,s)b(s)f(u(s))ds \\ &< \sup_{t \in [0,1]} \int_0^1 g_i(t,s)b(s) \, \frac{d}{q_i} \, ds \\ &= \frac{q_i}{q_i} \, d = \, d. \end{split}$$

This implies $|Su_i|_0 < d$, $1 \le i \le n$ and so ||Su|| < d. From Lemma 3.2, we already have $Su \in C$, thus it follows that $Su \in C(d)$. The conclusion (3.14) is now immediate.

The next lemma is similar to Lemma 3.3 and its proof is omitted.

Lemma 3.4. Let (C1)-(C6) hold. Suppose that there exists a number d > 0 such that for $\theta_j u_j \in [0, d], \ 1 \leq j \leq n$,

$$f(u_1, u_2, \cdots, u_n) \leq \frac{d}{a_i}, \ 1 \leq i \leq n$$

Then.

$$S(\overline{C}(d)) \subset \overline{C}(d)$$
.

Our first result makes use of Theorem 2.1.

Theorem 3.1. Let (C1)-(C7) hold, and assume

(C8) for each 1 ≤ i ≤ n and each t ∈ [a, b], the function g_i(t, s)a_i(s) is nonzero on a subset of [a, b] of positive measure.

Suppose that there exist numbers w1, w2, w3 with

$$0 < w_1 < w_2 < \frac{w_2}{\min_{1 \le i \le n} M_i \rho_i} \le w_3$$

such that the following hold for each $1 \leq i \leq n$:

- (P) $f(u_1, u_2, \dots, u_n) < \frac{w_1}{g_i}$ for $\theta_j u_j \in [0, w_1], 1 \le j \le n$;
- (Q) one of the following holds:
 - (Q1) $\limsup_{|u_1|,|u_2|,\cdots,|u_n|\to\infty} \frac{f(u_1,u_2,\cdots,u_n)}{|u_j|} < \frac{1}{q_i}$ for some $j \in \{1,2,\cdots,n\}$ (j depends on i):
 - (Q2) there exists a number $\eta (\geq w_3)$ such that $f(u_1, u_2, \dots, u_n) \leq \frac{\eta}{q_i}$ for $\theta_j u_j \in [0, \eta], 1 \leq j \leq n$;
- (R) $f(u_1, u_2, \dots, u_n) > \frac{w_2}{r_i}$ for $\theta_j u_j \in [w_2, w_3], 1 \le j \le n$.

Then, the system (1.1) has (at least) three constant-sign solutions $u^1, u^2, u^3 \in C$ such that

$$\begin{split} \|u^1\| &< w_1; & |u_i^2(t)| > w_2, & t \in [a,b], \ 1 \le i \le n; \\ \|u^3\| &> w_1 & and & \min_{1 \le i \le n} \min_{t \in [a,b]} |u_i^3(t)| < w_2. \end{split} \tag{3.15}$$

Proof. We shall employ Theorem 2.1. First, we shall prove that condition (Q) implies the existence of a number w_4 where $w_4 \ge w_3$ such that

$$S(\overline{C}(w_4)) \subseteq \overline{C}(w_4). \tag{3.16}$$

Suppose that (Q2) holds. Then, by Lemma 3.4 we immediately have (3.16) where we pick $w_4 = \eta$. Suppose now that (Q1) is satisfied. Then, for each $1 \le i \le n$, there exist $N_i > 0$ and $\epsilon_i < \frac{1}{ds}$ such that

$$\frac{f(u_1, u_2, \cdots, u_n)}{|u_j|} < \epsilon_i, \qquad |u_1|, |u_2|, \cdots, |u_n| > N_i. \tag{3.17}$$

Define

$$M_i = \max_{|u_m| \in [0,N_i], \ 1 \le m \le n} f(u_1, u_2, \cdots, u_n), \ 1 \le i \le n.$$

In view of (3.17), it is clear that for each $1 \le i \le n$ and some $j(i) \in \{1, 2, \dots, n\}$, the following holds for all $(u_1, u_2, \dots, u_n) \in \mathbb{R}^n$,

$$f(u_1, u_2, \cdots, u_n) \le M_i + \epsilon_i |u_j|. \tag{3.18}$$

Now, pick the number w4 so that

$$w_4 > \max \left\{ w_3, \max_{1 \le i \le n} M_i \left(\frac{1}{q_i} - \epsilon_i \right)^{-1} \right\}.$$
 (3.19)

Let $u \in \overline{C}(w_4)$. For $t \in [0,1]$ and 1 < i < n, using (3.6), (3.18) and (3.19) gives

$$\begin{split} |Su_i(t)| \; &= \; \theta_i Su_i(t) \; \; \leq \; \; \int_0^1 g_i(t,s)b(s)f(u(s))ds \\ & \leq \; \sup_{t \in [0,1]} \int_0^1 g_i(t,s)b(s)(M_i + \epsilon_i \; |u_j(s)|)ds \\ & \leq \; \sup_{t \in [0,1]} \int_0^1 g_i(t,s)b(s)(M_i + \epsilon_i \; w_4)ds \\ & = \; g_i(M_i + \epsilon_i \; w_4) \\ & < \; g_i\left[w_4\left(\frac{1}{q_i} - \epsilon_i\right) + \epsilon_i \; w_4\right] \; = \; w_4. \end{split}$$

This leads to $|Su_i|_0 < w_4$, $1 \le i \le n$. Hence, $||Su|| < w_4$ and so $Su \in C(w_4) \subset \overline{C}(w_4)$. Thus, (3.16) follows immediately.

Let $\psi: C \to [0, \infty)$ be defined by

$$\psi(u) = \min_{1 \le i \le n} \min_{t \in [a,b]} \theta_i u_i(t).$$

Clearly, ψ is a nonnegative continuous concave functional on C and $\psi(u) \leq ||u||$ for all $u \in C$.

We shall verify that condition (a) of Theorem 2.1 is satisfied. In fact, it is obvious that

$$\begin{array}{lll} u(t) & = & \left(\frac{\theta_1}{2}(w_2+w_3),\frac{\theta_2}{2}(w_2+w_3),\cdots,\frac{\theta_n}{2}(w_2+w_3)\right) \\ & \in & \left\{u \in C(\psi,w_2,w_3) \ \middle| \ \psi(u) > w_2\right\} \end{array}$$

and so $\{u\in C(\psi,w_2,w_3)\mid \psi(u)>w_2\}\neq\emptyset$. Next, let $u\in C(\psi,w_2,w_3)$. Then, $w_2\leq \psi(u)\leq \|u\|\leq w_3$ and hence for $s\in [a,b]$, we have

$$\theta_j u_j(s) \in [w_2, w_3], \ 1 \le j \le n.$$
 (3.20)

In view of (3.6), (3.20), (R) and (3.11), it follows that

$$\begin{array}{lll} \psi(Su) & = & \min_{1 \leq i \leq n} \min_{t \in [a,b]} \theta_i(Su_i)(t) & \geq & \min_{1 \leq i \leq n} \min_{t \in [a,b]} \int_0^1 g_i(t,s) a_i(s) f(u(s)) ds \\ \\ & \geq & \min_{1 \leq i \leq n} \min_{t \in [a,b]} \int_a^b g_i(t,s) a_i(s) f(u(s)) ds \\ \\ & > & \min_{1 \leq i \leq n} \min_{t \in [a,b]} \int_a^b g_i(t,s) a_i(s) \frac{w_2}{r_i} \, ds \\ \\ & = & \min_{1 \leq i \leq n} \frac{r_i}{r_i} \, w_2 = w_2. \end{array}$$

Therefore, we have shown that $\psi(Su) > w_2$ for all $u \in C(\psi, w_2, w_3)$.

Next, by Lemma 3.3 and condition (P), we have $S(\overline{C}(w_1)) \subseteq C(w_1)$. Hence, condition (b) of Theorem 2.1 is fulfilled.

Finally, we shall show that condition (c) of Theorem 2.1 holds. Recall that w_3 satisfies

$$w_3 \ge \frac{w_2}{\min_{1 \le i \le n} M_i \rho_i}. \tag{3.21}$$

Let $u \in C(\psi, w_2, w_4)$ with $||Su|| > w_3$. Using (3.6), (C2), (C6), (3.9) and (3.21), we find

$$\begin{array}{lll} \psi(Su) & = & \min_{1 \leq i \leq n} \min_{i \in [a,b]} \theta_i(Su_i)(t) & \geq & \min_{1 \leq i \leq n} \min_{i \in [a,b]} \int_0^1 g_i(t,s) a_i(s) f(u(s)) ds \\ & \geq & \min_{1 \leq i \leq n} \int_0^1 M_i H(s) a_i(s) f(u(s)) ds \\ & \geq & \min_{1 \leq i \leq n} \int_0^1 M_i H(s) \rho_i b(s) f(u(s)) ds \\ & \geq & \min_{1 \leq i \leq n} M_i \rho_i \|Su\| \\ & > & \min_{1 \leq i \leq n} M_i \rho_i \|Su\| \\ & > & & \sum_{i \leq i \leq n} M_i \rho_i \|Su\| \\ & > & & & \\ \end{array}$$

Hence, we have proved that $\psi(Su) > w_2$ for all $u \in C(\psi, w_2, w_4)$ with $||Su|| > w_3$.

It now follows from Theorem 2.1 that the system (1.1) has (at least) three constants \sin solutions $u^1, u^2, u^3 \in \overline{C}(w_4)$ satisfying (2.1). It is easy to see that here (2.1) reduces to (3.15).

We shall now employ Theorem 2.2 to give other existence criteria. In applying Theorem 2.2 it is possible to choose the functionals and constants in many different ways. We shall present two results to show the arguments involved. In particular the first result is a generalization of Theorem 3.1.

Theorem 3.2. Let (C1)–(C6) hold. Assume there exist numbers τ_i , $1 \le j \le 4$ with

$$0 < \tau_1 < a < \tau_2 < \tau_3 < b < \tau_4 < 1$$

such that

- (C9) for each 1 ≤ i ≤ n and each t ∈ [τ₂, τ₃], the function g_i(t, s)a_i(s) is nonzero on a subset of [τ₂, τ₃] of positive measure;
- (C10) for each 1 ≤ i ≤ n and each t ∈ [τ₁, τ₄], the function g_i(t, s)b(s) is nonzero on a subset of [τ₁, τ₄] of positive measure.

Suppose that there exist numbers w_i , $2 \le i \le 5$ with

$$0 < w_2 < w_3 < \frac{w_3}{\min_{1 \le i \le n} M_i \rho_i} \le w_4 \le w_5$$

such that the following hold for each $1 \le i \le n$:

(P)
$$f(u_1, u_2, \dots, u_n) < \frac{1}{dx_1} \left(w_2 - \frac{w_5 d_{3,i}}{a_i} \right)$$
 for $\theta_j u_j \in [0, w_2], \ 1 \le j \le n$;

(Q)
$$f(u_1, u_2, \dots, u_n) \leq \frac{w_5}{g_i}$$
 for $\theta_j u_j \in [0, w_5], 1 \leq j \leq n$;

(R)
$$f(u_1, u_2, \dots, u_n) > \frac{w_3}{d_1}$$
 for $\theta_j u_j \in [w_3, w_4], 1 \le j \le n$.

Then, the system (1.1) has (at least) three constant-sign solutions $u^1,u^2,u^3\in \overline{C}(w_5)$ such that

$$\begin{aligned} |u_i^1(t)| < w_2, & t \in [\tau_1, \tau_4], \ 1 \leq i \leq n; \\ \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} |u_i^3(t)| > w_2 & \text{and} & \min_{1 \leq i \leq n} \min_{t \in [\tau_2, \tau_3]} |u_i^3(t)| < w_3. \end{aligned}$$

Proof. To apply Theorem 2.2, we shall define the following functionals on C:

$$\gamma(u) = ||u||,$$

$$\psi(u) = \min_{1 \le i \le n} \min_{t \in [a,b]} \theta_i u_i(t),$$

$$\beta(u) = \Theta(u) = \max_{1 \le i \le n} \max_{t \in [r_1,r_4]} \theta_i u_i(t),$$

$$\alpha(u) = \min_{1 \le i \le n} \min_{t \in [r_2,r_4]} \theta_i u_i(t).$$
(3.23)

First, we shall show that the operator S maps $\overline{P}(\gamma, w_5)$ into $\overline{P}(\gamma, w_5)$. Let $u \in \overline{P}(\gamma, w_5)$. Then, we have $\theta_j u_j \in [0, w_5]$, $1 \le j \le n$. Using (3.6), (Q) and (3.11), for each $t \in [0, 1]$ and $1 \le i \le n$ we find

$$\begin{split} |Su_i(t)| \; &= \; \theta_i Su_i(t) \; \; \leq \; \; \int_0^1 g_i(t,s)b(s) f(u(s)) ds \\ \; &\leq \; \sup_{t \in [0,1]} \int_0^1 g_i(t,s)b(s) \; \frac{w_5}{q_i} \; ds \\ \; &= \; \frac{q_i}{q_i} \; w_5 \; = \; w_5. \end{split}$$

This implies $|Su_i|_0 \le w_5$, $1 \le i \le n$ and so $\gamma(Su) = ||Su|| \le w_5$. From Lemma 3.2, we already have $Su \in C_i$ thus it follows that $Su \in \overline{P}(\gamma, w_5)$. Hence, we have shown that $S: \overline{P}(\gamma, w_5) \to \overline{P}(\gamma, w_5)$.

Next, to see that condition (a) of Theorem 2.2 is fulfilled, we note that

$$\begin{array}{lll} u(t) & = & \left(\frac{\theta_1}{2}(w_3+w_4),\frac{\theta_2}{2}(w_3+w_4),\cdots,\frac{\theta_n}{2}(w_3+w_4)\right) \\ & \in & \left\{u \in P(\gamma,\Theta,\alpha,w_3,w_4,w_5) \;\middle|\; \alpha(u) > w_3\right\} \end{array}$$

and so $\{u \in P(\gamma, \Theta, \alpha, w_3, w_4, w_5) \mid \alpha(u) > w_3\} \neq \emptyset$. Let $u \in P(\gamma, \Theta, \alpha, w_3, w_4, w_5)$. Then, by definition we have $\alpha(u) \geq w_3$ and $\Theta(u) \leq w_4$ which imply

$$\theta_i u_i(s) \in [w_3, w_4], \quad s \in [\tau_2, \tau_3], \quad 1 \le i \le n.$$
 (3.24)

Noting (3.6), (3.24), (R) and (3.11), we obtain

$$\begin{split} \alpha(Su) &= \min_{1 \leq i \leq n} \, \min_{t \in [\tau_2, \tau_3]} \theta_i(Su_i)(t) &\geq \, \min_{1 \leq i \leq n} \, \min_{t \in [\tau_2, \tau_3]} \int_0^1 g_i(t, s) a_i(s) f(u(s)) ds \\ &\geq \, \min_{1 \leq i \leq n} \, \min_{t \in [\tau_1, \tau_3]} \int_{\tau_2}^{\tau_3} g_i(t, s) a_i(s) f(u(s)) ds \\ &> \, \min_{1 \leq i \leq n} \, \min_{t \in [\tau_1, \tau_3]} \int_{\tau_2}^{\tau_3} g_i(t, s) a_i(s) \, \frac{w_3}{d_{1,i}} \, ds \\ &= \, \min_{1 \leq i \leq n} \, \frac{d_{1,i}}{d_{i}} \, w_3 = \, w_3. \end{split}$$

Hence, $\alpha(Su) > w_3$ for all $u \in P(\gamma, \Theta, \alpha, w_3, w_4, w_5)$.

We shall now verify that condition (b) of Theorem 2.2 is satisfied. Let w_1 be such that $0 < w_1 < w_2$. Note that

$$\begin{array}{ll} u(t) & = & \left(\frac{\theta_1}{2}(w_1 + w_2), \frac{\theta_2}{2}(w_1 + w_2), \cdots, \frac{\theta_n}{2}(w_1 + w_2)\right) \\ & \in & \left\{u \in Q(\gamma, \beta, \psi, w_1, w_2, w_5) \,\middle|\, \beta(u) < w_2\right\} \end{array}$$

and so $\{u \in Q(\gamma, \beta, \psi, w_1, w_2, w_5) \mid \beta(u) < w_2\} \neq \emptyset$. Let $u \in Q(\gamma, \beta, \psi, w_1, w_2, w_5)$. Then, we have $\beta(u) \leq w_2$ and $\gamma(u) \leq w_5$ which imply

$$\theta_i u_i(s) \in [0, w_2], \ s \in [\tau_1, \tau_4]$$
 and $\theta_i u_i(s) \in [0, w_5], \ s \in [0, 1], \ 1 \le i \le n.$
(3.25)

In view of (3.6), (3.25), (P), (Q) and (3.11), we find

$$\begin{split} \beta(Su) &= \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \beta_i(Su_i)(t) \\ &\leq \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \int_0^1 g_i(t, s)b(s)f(u(s))ds \\ &= \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \left[\int_{\tau_1}^{\tau_4} g_i(t, s)b(s)f(u(s))ds \\ &+ \int_0^{\tau_1} g_i(t, s)b(s)f(u(s))ds + \int_{\tau_4}^1 g_i(t, s)b(s)f(u(s))ds \right] \\ &< \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \int_{\tau_1}^{\tau_4} g_i(t, s)b(s) \frac{1}{d_{2,i}} \left(w_2 - \frac{w_5 d_{3,i}}{q_i} \right) ds \\ &+ \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \left[\int_0^{\tau_1} g_i(t, s)b(s)ds + \int_{\tau_4}^1 g_i(t, s)b(s)ds \right] \frac{w_5}{q_i} \\ &= \max_{1 \leq i \leq n} \left[d_{2,i} \frac{1}{d_{2,i}} \left(w_2 - \frac{w_5 d_{3,i}}{a_c} \right) + d_{3,i} \frac{w_5}{a_c} \right] = w_2. \end{split}$$

Therefore, $\beta(Su) < w_2$ for all $u \in Q(\gamma, \beta, \psi, w_1, w_2, w_5)$.

Next, we shall show that condition (c) of Theorem 2.2 is met. We observe that, by (3.6) and (C3), for $u \in C$,

$$\Theta(Su) = \max_{1 \le i \le n} \max_{t \in [r_i, r_e]} \theta_i(Su_i)(t)$$

$$\leq \max_{1 \le i \le n} \max_{t \in [r_i, r_e]} \int_0^1 g_i(t, s)b(s)f(u(s))ds$$

$$\leq \max_{1 \le i \le n} \max_{t \in [r_i, r_e]} \int_0^1 H(s)b(s)f(u(s))ds$$

$$= \int_0^1 H(s)b(s)f(u(s))ds. \qquad (3.26)$$

Moreover, using (3.6), (C6) and (C2), we get for $u \in C$,

$$\alpha(Su) = \min_{1 \le i \le n} \min_{t \in [\tau_2, \tau_3]} \theta_i(Su_i)(t)$$

$$\geq \min_{1 \le i \le n} \min_{t \in [\tau_2, \tau_3]} \int_0^1 g_i(t, s) a_i(s) f(u(s)) ds$$

$$\geq \min_{1 \le i \le n} \min_{t \in [a, b]} \int_0^1 g_i(t, s) \rho_i b(s) f(u(s)) ds$$

$$\geq \min_{1 \le i \le n} M_i \rho_i \int_0^1 H(s) b(s) f(u(s)) ds. \qquad (3.27)$$

Combining (3.26) and (3.27) yields

$$\alpha(Su) \ge \min_{1 \le i \le n} M_i \rho_i \Theta(Su), \quad u \in C.$$
 (3.28)

Let $u \in P(\gamma, \alpha, w_3, w_5)$ with $\Theta(Su) > w_4$. Then, it follows from (3.28) that

$$\alpha(Su) \ge \min_{1 \le i \le n} M_i \rho_i \Theta(Su) > \min_{1 \le i \le n} M_i \rho_i w_4 \ge \min_{1 \le i \le n} M_i \rho_i \frac{w_3}{\min_{1 \le i \le n} M_i \rho_i} = w_3.$$
(3.29)

Thus, $\alpha(Su) > w_3$ for all $u \in P(\gamma, \alpha, w_3, w_5)$ with $\Theta(Su) > w_4$.

Finally, we shall prove that condition (d) of Theorem 2.2 is fulfilled. Let $u \in Q(\gamma, \beta, w_2, w_5)$ with $\psi(Su) < w_1$. Then, we have $\beta(u) \le w_2$ and $\gamma(u) \le w_5$ which give (3.25). Using (3.6), (3.25), (P), (Q) and (3.11), we get as in an earlier part

$$\begin{array}{ll} \beta(Su) & \leq & \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \int_0^1 g_i(t, s)b(s)f(u(s))ds \\ \\ & < & \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \int_{\tau_1}^{\tau_4} g_i(t, s)b(s) \frac{1}{d_{2,i}} \left(w_2 - \frac{w_5 d_{3,i}}{q_i}\right) ds \\ \\ & + & \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \left[\int_0^{\tau_1} g_i(t, s)b(s)ds + \int_{\tau_4}^1 g_i(t, s)b(s)ds \right] \frac{w_5}{q_i} \\ \\ & = & \max_{1 \leq i \leq n} \left[d_{2,i} \frac{1}{d_{2,i}} \left(w_2 - \frac{w_5 d_{3,i}}{q_i}\right) + d_{3,i} \frac{w_5}{q_i} \right] = w_2. \end{array}$$

Thus, $\beta(Su) < w_2$ for all $u \in Q(\gamma, \beta, w_2, w_5)$ with $\psi(Su) < w_1$.

It now follows from Theorem 2.2 that the system (1.1) has (at least) three constantsign solutions $u^1, u^2, u^3 \in \overline{P}(\gamma, w_5) = \overline{C}(w_5)$ satisfying (2.2). Furthermore, (2.2) reduces to (3.22) immediately.

When $\tau_1 = 0$, $\tau_4 = 1$, $\tau_2 = a$ and $\tau_3 = b$, then

$$d_{1,i} = r_i$$
, $d_{2,i} = q_i$ and $d_{3,i} = 0$. (3.30)

In this case Theorem 3.2 yields the following corollary.

Corollary 3.1. Let (C1)-(C6) hold, and assume

- (C9)* for each 1 ≤ i ≤ n and each t ∈ [a, b], the function g_i(t, s)a_i(s) is nonzero on a subset of [a, b] of positive measure;
- (C10)* for each 1 ≤ i ≤ n and each t ∈ [0,1], the function g_i(t,s)b(s) is nonzero on a subset of [0,1] of positive measure.

Suppose that there exist numbers w_i , 2 < i < 5 with

$$0 < w_2 < w_3 < \frac{w_3}{\min_{1 \le i \le n} M_i \rho_i} \le w_4 \le w_5$$

such that the following hold for each $1 \le i \le n$:

- (P) $f(u_1, u_2, \dots, u_n) < \frac{w_2}{g_i}$ for $\theta_j u_j \in [0, w_2], 1 \le j \le n$;
- (Q) $f(u_1, u_2, \dots, u_n) \leq \frac{w_5}{n}$ for $\theta_i u_i \in [0, w_5], 1 \leq j \leq n$;
- (R) $f(u_1, u_2, \dots, u_n) > \frac{w_3}{n}$ for $\theta_i u_i \in [w_3, w_4], 1 < j < n$.

Then, the system (1.1) has (at least) three constant-sign solutions $\mathbf{u}^1, \mathbf{u}^2, \mathbf{u}^3 \in \overline{C}(w_5)$ such that

$$||u^1|| < w_2;$$
 $|u_i^2(t)| > w_3, t \in [a, b], 1 \le i \le n;$
 $||u^3|| > w_2$ and $\min_{1 \le i \le n} \min_{t \in [a, b]} |u_i^3(t)| < w_3.$

$$(3.31)$$

Remark 3.2. Corollary 3.1 is actually Theorem 3.1.

The next result is another application of Theorem 2.2.

Theorem 3.3. Let (C1)-(C6) hold. Assume there exist numbers τ_j , $1 \leq j \leq 4$ with

$$a \le \tau_1 < \tau_2 < \tau_3 < \tau_4 \le b$$

such that (C9) and (C10) hold. Suppose that there exist numbers w_i , $1 < i \le 5$ with

$$0 < w_1 \le w_2 \cdot \min_{1 \le i \le n} M_i \rho_i < w_2 < w_3 < \frac{w_3}{\min_{1 \le i \le n} M_i \rho_i} \le w_4 \le w_5$$

such that the following hold for each $1 \le i \le n$:

(P)
$$f(u_1, u_2, \dots, u_n) < \frac{1}{d_{2,i}} \left(w_2 - \frac{w_5 d_{3,i}}{q_i}\right)$$
 for $\theta_j u_j \in [w_1, w_2], 1 \le j \le n$;

(Q)
$$f(u_1, u_2, \dots, u_n) \leq \frac{w_5}{a_i}$$
 for $\theta_j u_j \in [0, w_5], 1 \leq j \leq n$;

(R)
$$f(u_1, u_2, \dots, u_n) > \frac{w_3}{d_{3,j}}$$
 for $\theta_j u_j \in [w_3, w_4], 1 \le j \le n$.

Then, the system (1.1) has (at least) three constant-sign solutions $u^1,u^2,u^3\in \overline{C}(w_5)$ such that

$$|u_i^1(t)| < w_2, \quad t \in [\tau_1, \tau_4], \quad 1 \le i \le n;$$

$$\max_{1 \le i \le n} \max_{t \in [\tau_1, \tau_4]} |u_i^3(t)| > w_2 \quad and \quad \min_{1 \le i \le n} \min_{t \in [\tau_2, \tau_3]} |u_i^3(t)| < w_3.$$
(3.32)

Proof. To apply Theorem 2.2, we shall define the following functionals on C:

$$\begin{split} \gamma(u) &= \|u\|, \\ \psi(u) &= \min_{1 \leq t \leq n} \min_{t \in [\tau_1, \tau_t]} \theta_t u_t(t), \\ \beta(u) &= \max_{1 \leq t \leq n} \max_{t \in [\tau_1, \tau_t]} \theta_t u_t(t), \\ \alpha(u) &= \min_{1 \leq t \leq n} \min_{t \in [\tau_2, \tau_t]} \theta_t u_t(t), \\ \Theta(u) &= \max_{1 \leq t \leq n} \max_{t \in [\tau_2, \tau_t]} \theta_t u_t(t), \\ \Theta(u) &= \max_{1 \leq t \leq n} \max_{t \in [\tau_2, \tau_t]} \theta_t u_t(t). \end{split}$$

$$(3.33)$$

First, using (Q), as in the proof of Theorem 3.2, we can show that $S: \overline{P}(\gamma, w_5) \to \overline{P}(\gamma, w_5)$.

Next, to see that condition (a) of Theorem 2.2 is fulfilled, we use (R) and a similar argument as in the proof of Theorem 3.2.

We shall now verify that condition (b) of Theorem 2.2 is satisfied. Note that

$$\begin{array}{ll} u(t) & = & \left(\frac{\theta_1}{2}(w_1 + w_2), \frac{\theta_2}{2}(w_1 + w_2), \cdots, \frac{\theta_2}{2}(w_1 + w_2)\right) \\ & \in & \left\{u \in Q(\gamma, \beta, \psi, w_1, w_2, w_5) \middle| \beta(u) < w_2\right\} \end{array}$$

and so $\{u \in Q(\gamma, \beta, \psi, w_1, w_2, w_5) \mid \beta(u) < w_2\} \neq \emptyset$. Let $u \in Q(\gamma, \beta, \psi, w_1, w_2, w_5)$. Then, we have $\psi(u) \geq w_1$, $\beta(u) \leq w_2$ and $\gamma(u) \leq w_5$ which imply

$$\theta_{i}u_{i}(s) \in [w_{1},w_{2}], \ s \in [\tau_{1},\tau_{4}] \qquad \text{and} \qquad \theta_{i}u_{i}(s) \in [0,w_{5}], \ s \in [0,1], \qquad 1 \leq i \leq n. \tag{3.34}$$

In view of (3.6), (3.34), (P), (Q) and (3.11), we find

$$\begin{array}{ll} \beta(Su) & = \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \beta_i(Su_i)(t) \\ & \leq \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \int_0^1 g_i(t, s)b(s)f(u(s))ds \\ & = \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \left[\int_{\tau_1}^{\tau_4} g_i(t, s)b(s)f(u(s))ds \\ & + \int_0^{\tau_1} g_i(t, s)b(s)f(u(s))ds + \int_{\tau_4}^1 g_i(t, s)b(s)f(u(s))ds \right] \\ & < \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \int_{\tau_1}^{\tau_4} g_i(t, s)b(s) \frac{1}{d_{2,i}} \left(w_2 - \frac{w_5 d_{3,i}}{q_i} \right) ds \\ & + \max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} \left[\int_0^{\tau_1} g_i(t, s)b(s)ds + \int_{\tau_4}^1 g_i(t, s)b(s)ds \right] \frac{w_5}{q_i} \\ & = \max_{1 \leq i \leq n} \left[d_{2,i} \frac{1}{d_{2,i}} \left(w_2 - \frac{w_5 d_{3,i}}{q_i} \right) + d_{3,i} \frac{w_5}{q_i} \right] = w_2. \end{array}$$

Therefore, $\beta(Su) < w_2$ for all $u \in Q(\gamma, \beta, \psi, w_1, w_2, w_5)$.

Next, we shall show that condition (c) of Theorem 2.2 is met. We observe that, by (3.6) and (C3), for $u \in C$,

$$\Theta(Su) = \max_{1 \le i \le n} \max_{t \in [\tau_2, \tau_3]} \beta_i(Su_i)(t)
\leq \max_{1 \le i \le n} \max_{t \in [\tau_2, \tau_3]} \int_0^1 g_i(t, s)b(s)f(u(s))ds
\leq \max_{1 \le i \le n} \max_{t \in [\tau_2, \tau_3]} \int_0^1 H(s)b(s)f(u(s))ds
= \int_0^1 H(s)b(s)f(u(s))ds.$$
(3.35)

Moreover, using (3.6), (C2) and (C6), we get (3.27) for $u \in C$. Combining (3.27) and (3.35) yields (3.28). The rest then follows as in the proof of Theorem 3.2.

Finally, we shall prove that condition (d) of Theorem 2.2 is fulfilled. As in (3.35), by (3.6) and (C3), we see that for $u \in C$,

$$\beta(Su) = \max_{1 \le i \le n} \max_{t \in [r_i, r_i]} \theta_i(Su_i)(t) \le \int_0^1 H(s)b(s)f(u(s))ds.$$
 (3.36)

On the other hand, similar to (3.27) it follows from (3.6), (C2) and (C6) that for $\mathfrak{u}\in C$,

$$\psi(Su) = \min_{1 \le i \le n} \min_{t \in [\tau_1, \tau_4]} \theta_i(Su_i)(t) \ge \min_{1 \le i \le n} M_i \rho_i \int_0^1 H(s)b(s)f(u(s))ds.$$
 (3.37)

A combination of (3.36) and (3.37) gives

$$\psi(Su) \ge \min_{1 \le i \le n} M_i \rho_i \beta(Su), \quad u \in C.$$
 (3.38)

Let $u \in Q(\gamma, \beta, w_2, w_5)$ with $\psi(Su) < w_1$. Then, (3.38) leads to

$$\begin{array}{lcl} \beta(Su) & \leq & \frac{1}{\min_{1 \leq i \leq n} M_i \rho_i} \; \psi(Su) < \frac{1}{\min_{1 \leq i \leq n} M_i \rho_i} \; w_1 \\ \\ & \leq & \frac{1}{\min_{1 \leq i \leq n} M_i \rho_i} \; w_2 \cdot \min_{1 \leq i \leq n} M_i \rho_i = w_2. \end{array}$$

Thus, $\beta(Su) < w_2$ for all $u \in Q(\gamma, \beta, w_2, w_5)$ with $\psi(Su) < w_1$.

It now follows from Theorem 2.2 that the system (1.1) has (at least) three constantsign solutions $u^1, u^3, u^3 \in \overline{P}(\gamma, w_5) = \overline{C}(w_5)$ satisfying (2.2). Furthermore, (2.2) reduces to (3.32) immediately.

4 Applications to boundary value problems

In this section we shall illustrate the generality of the results obtained in Section 3 by considering various well known boundary value problems in the literature. Indeed, we shall apply our results to systems of boundary value problems of the following types: (m,p), Lidstone, focal, conjugate, Hermite, Neumann, Sturm-Liouville and periodic.

Case 4.1. (m, p) boundary value problem

Consider the system of (m, p) boundary value problems

$$u_i^{(m)}(t) + P_i(t, u(t)) = 0, \ t \in [0, 1]$$

 $u_i^{(j)}(0) = 0, \ 0 \le j \le m - 2; \quad u_i^{(p)}(1) = 0$

$$(4.1)$$

where $i=1,2,\cdots,n$. For each $1 \le i \le n$, assume that $m \ge 2$ is fixed, $1 \le p \le m-1$ is fixed, and $P_i:[0,1] \times \mathbb{R}^n \to \mathbb{R}$ is a L^1 -Carathéodory function.

Let G(t,s) be the Green's function of the boundary value problem

$$-y^{(m)}(t) = 0, \ t \in [0, 1]$$
$$y^{(j)}(0) = 0, \ 0 \le j \le m - 2; \qquad y^{(p)}(1) = 0.$$

It is known that [3, p.191]

(a)
$$G(t,s) = \frac{1}{(m-1)!} \begin{cases} t^{m-1} (1-s)^{m-p-1} - (t-s)^{m-1}, & 0 \le s \le t \le 1 \\ t^{m-1} (1-s)^{m-p-1}, & 0 \le t \le s \le 1; \end{cases}$$

(b)
$$\frac{\partial^j}{\partial t^j}$$
 $G(t,s) \ge 0$, $0 \le j \le p$, $(t,s) \in [0,1] \times [0,1]$;

(c)
$$G(t,s) > 0$$
, $(t,s) \in (0,1) \times (0,1)$;

(d)
$$G(t,s) \ge \left(\frac{1}{4}\right)^{m-1} \frac{1}{(m-1)!} (1-s)^{m-p-1} [1-(1-s)^p], \quad (t,s) \in \left[\frac{1}{4},\frac{3}{4}\right] \times [0,1];$$

(e)
$$G(t,s) \leq \frac{1}{(m-1)!} (1-s)^{m-p-1} [1-(1-s)^p], (t,s) \in [0,1] \times [0,1].$$

Now, $u = (u_1, u_2, \dots, u_n)$ is a solution of the system (4.1) if and only if u is a fixed point of the operator $S : (C[0,1])^n \to (C[0,1])^n$ defined by (3.3) where

$$Su_i(t) = \int_0^1 G(t, s)P_i(s, u(s))ds, \quad t \in [0, 1], \quad 1 \le i \le n.$$
 (4.2)

In the context of Section 3, let

$$\begin{split} g_i(t,s) &= G(t,s), \ 1 \leq i \leq n, \qquad a = \frac{1}{4}, \qquad b = \frac{3}{4}, \\ M_i &= \left(\frac{1}{4}\right)^{m-1} \quad \text{and} \quad H(s) = \frac{1}{(m-1)!}(1-s)^{m-p-1}[1-(1-s)^p], \quad 1 \leq i \leq n. \end{split}$$

Then, noting (a)–(e), we have
$$g_i^t(s) \equiv g_i(t,s) \in C[0,1] \subseteq L^{\infty}[0,1]$$
 and the conditions

(C1)-(C3) are fulfilled.
The results in Sections 3 reduce to the following theorem, which is new in the

literature to date.

Theorem 4.1. With g_i , a, b, M_i and H given in (4.3), and the various constants

(i) (Theorem 3.1) Let (C4)-(C8) hold. Suppose that there exist numbers w₁, w₂, w₃ with

$$0 < w_1 < w_2 < \frac{w_2}{\min_{1 \le i \le n} M_i \rho_i} \le w_3$$

such that the following hold for each $1 \le i \le n$:

- (P) $f(u_1, u_2, \dots, u_n) < \frac{w_1}{q_i}$ for $\theta_j u_j \in [0, w_1], 1 \le j \le n$;
- (Q) one of the following holds:

given in (3.11), we have the following:

- (Q1) $\limsup_{|u_1|,|u_2|,\cdots,|u_n|\to\infty} \frac{f(u_1,u_2,\cdots,u_n)}{|u_j|} < \frac{1}{q_i} \text{ for some } j \in \{1,2,\cdots,n\}$ (j depends on i);
- (Q2) there exists a number η ($\geq w_3$) such that $f(u_1, u_2, \dots, u_n) \leq \frac{\eta}{q_i}$ for $\theta_j u_j \in [0, \eta], \ 1 \leq j \leq n$;
- (R) $f(u_1, u_2, \dots, u_n) > \frac{w_2}{r_i}$ for $\theta_j u_j \in [w_2, w_3], 1 \le j \le n$.

Then, the system (4.1) has (at least) three constant-sign solutions $u^1, u^2, u^3 \in C$ such that

$$\|u^1\| < w_1;$$
 $|u_i^2(t)| > w_2, t \in [a, b], 1 \le i \le n;$ $\|u^3\| > w_1$ and $\min_{1 \le i \le n} \min_{t \in [a, b]} |u_i^3(t)| < w_2.$

(ii) (Theorem 3.2) Let (C4)-(C6) hold. Assume there exist numbers τ_j, 1 ≤ j ≤ 4 with

$$0 < \tau_1 < a < \tau_2 < \tau_3 < b < \tau_4 < 1$$

such that (C9) and (C10) hold. Suppose that there exist numbers $w_i,\ 2\leq i\leq 5$ with

$$0 < w_2 < w_3 < \frac{w_3}{\min_{1 \le i \le n} M_i o_i} \le w_4 \le w_5$$

such that the following hold for each $1 \le i \le n$:

- (P) $f(u_1, u_2, \dots, u_n) < \frac{1}{d_{2,i}} \left(w_2 \frac{w_5 d_{3,i}}{q_i} \right)$ for $\theta_j u_j \in [0, w_2], 1 \le j \le n$;
- (Q) $f(u_1, u_2, \dots, u_n) \le \frac{w_b}{a_i}$ for $\theta_j u_j \in [0, w_b], 1 \le j \le n$;
- (R) $f(u_1, u_2, \dots, u_n) > \frac{w_3}{d_{1,j}}$ for $\theta_j u_j \in [w_3, w_4], 1 \le j \le n$.

Then, the system (4.1) has (at least) three constant-sign solutions $u^1, u^2, u^3 \in \overline{C}(w_5)$ such that

$$\begin{aligned} |u_i^1(t)| < w_2, & t \in [\tau_1, \tau_4], & 1 \le i \le n; & |u_i^2(t)| > w_3, & t \in [\tau_2, \tau_3], & 1 \le i \le n; \\ \max_{1 \le i \le n} & \max_{1 \in [\tau_1, \tau_4]} |u_i^3(t)| > w_2 & \text{and} & \min_{1 \le i \le n} \min_{1 \in [\tau_2, \tau_3]} |u_i^3(t)| < w_3. \end{aligned}$$

(iii) (Theorem 3.3) Let (C4)-(C6) hold. Assume there exist numbers τ_j, 1 ≤ j ≤ 4 with

$$a \le \tau_1 < \tau_2 < \tau_3 < \tau_4 \le b$$

such that (C9) and (C10) hold. Suppose that there exist numbers $w_i,\ 1\leq i\leq 5$ with

$$0 < w_1 \le w_2 \cdot \min_{1 \le i \le n} M_i \rho_i < w_2 < w_3 < \frac{w_3}{\min_{1 < i < n} M_i \rho_i} \le w_4 \le w_5$$

such that the following hold for each $1 \le i \le n$:

- (P) $f(u_1, u_2, \dots, u_n) < \frac{1}{d_{2,i}} \left(w_2 \frac{w_3 d_{3,i}}{g_i} \right)$ for $\theta_j u_j \in [w_1, w_2], 1 \le j \le n$;
- (Q) $f(u_1, u_2, \dots, u_n) \le \frac{w_k}{q_i}$ for $\theta_j u_j \in [0, w_5], 1 \le j \le n$;
- (R) $f(u_1, u_2, \dots, u_n) > \frac{w_1}{d_{1,j}}$ for $\theta_j u_j \in [w_3, w_4], 1 \le j \le n$.

Then, the system (4.1) has (at least) three constant-sign solutions $u^1,u^2,$ $u^3\in \overline{C}(w_5)$ such that

$$\begin{aligned} |u_i^1(t)| < w_2, & t \in [\tau_1, \tau_4], \ 1 \le i \le n; & |u_i^2(t)| > w_3, & t \in [\tau_2, \tau_3], \ 1 \le i \le n; \\ \max_{1 \le i \le n} \max_{t \in [\tau_1, \tau_4]} |u_i^3(t)| > w_2 & \text{and} & \min_{1 \le i \le n} \min_{t \in [\tau_2, \tau_3]} |u_i^3(t)| < w_3. \end{aligned}$$

Case 4.2. Lidstone boundary value problem

Consider the system of Lidstone boundary value problems

$$(-1)^m u_i^{(2m)}(t) = P_i(t, u(t)), t \in [0, 1]$$

 $u_i^{(2j)}(0) = u_i^{(2j)}(1) = 0, 0 \le j \le m - 1$

$$(4.4)$$

where $i=1,2,\cdots,n$. For each $1\leq i\leq n$, assume that $m\geq 1$ is fixed and $P_i:[0,1]\times\mathbb{R}^n\to\mathbb{R}$ is a L^1 -Carathéodory function.

Let $G_m(t,s)$ be the Green's function of the boundary value problem

$$y^{(2m)}(t) = 0, t \in [0, 1]$$

 $y^{(2j)}(0) = y^{(2j)}(1) = 0, 0 \le j \le m - 1.$

It is known that [31]

(a) $G_m(t,s) = \int_0^1 G(t,u)G_{m-1}(u,s)du$ where

$$G_1(t,s)=G(t,s)=\left\{\begin{array}{ll} t(s-1), & 0\leq t\leq s\leq 1\\ s(t-1), & 0\leq s\leq t\leq 1; \end{array}\right.$$

(b)
$$(-1)^m G_m(t,s) \ge 0$$
, $(t,s) \in [0,1] \times [0,1]$;

(c)
$$(-1)^m G_m(t,s) > 0$$
, $(t,s) \in (0,1) \times (0,1)$;

(d)
$$(-1)^m G_m(t,s) \ge 4^{-m} \left(\frac{3}{32}\right)^{m-1} s(1-s), \quad (t,s) \in \left[\frac{1}{4}, \frac{3}{4}\right] \times [0,1];$$

(e)
$$(-1)^m G_m(t,s) \le 6^{-(m-1)} s(1-s), (t,s) \in [0,1] \times [0,1].$$

Clearly, $u=(u_1,u_2,\cdots,u_n)$ is a solution of the system (4.4) if and only if u is a fixed point of the operator $S:(C[0,1])^n\to (C[0,1])^n$ defined by (3.3) where

$$Su_i(t) = \int_0^1 (-1)^m G_m(t, s) P_i(s, u(s)) ds, \quad t \in [0, 1], \quad 1 \le i \le n.$$
 (4.5)

In the context of Section 3, let

$$g_i(t, s) = (-1)^m G_m(t, s), \ 1 \le i \le n, \quad a = \frac{1}{4}, \quad b = \frac{3}{4},$$

$$M_i = \frac{6^{m-1}}{4^m} \left(\frac{3}{32}\right)^{m-1} = 4^{-m} \left(\frac{9}{16}\right)^{m-1} \text{ and}$$

$$H(s) = 6^{-(m-1)} s(1-s), \ 1 \le i \le n.$$
(4.6)

Then, the conditions (C1)–(C3) are satisfied in view of (a)–(e) (note that $g_t^i(s)\equiv g_i(t,s)\in C[0,1]\subseteq L^\infty[0,1]$).

Applying the results in Section 3, we obtain the following theorem which improves and extends the earlier work of [14, 31] (for n = 1). Note that the P_i considered in (4.4) as well as the methodology used are both more general.

Theorem 4.2. With g_i , a, b, M_i and H given in (4.6), the statements (i)-(iii) of Theorem 4.1 hold for system (4.4).

Case 4.3. Focal boundary value problem

Consider the system of focal boundary value problems

$$(-1)^{m-p} u^{(m)}(t) = P_i(t, u(t)), t \in [0, 1]$$

 $u_i^{(j)}(0) = 0, 0 \le j \le p - 1; \quad u_i^{(j)}(1) = 0, p \le j \le m - 1$

$$(4.7)$$

where $i=1,2,\cdots,n$. For each $1\leq i\leq n$, assume that $m\geq 2$ is fixed, $1\leq p\leq m-1$ is fixed, and $P_i:[0,1]\times\mathbb{R}^n\to\mathbb{R}$ is a L^1 -Carathéodory function.

Let G(t, s) be the Green's function of the boundary value problem

$$y^{(m)}(t)=0,\ t\in[0,1]$$

$$y^{(j)}(0)=0,\ 0\leq j\leq p-1;\qquad y^{(j)}(1)=0,\ p\leq j\leq m-1$$

In [3, p.211] it is documented that

$$\text{(a)} \ \ G(t,s) = \frac{1}{(m-1)!} \left\{ \begin{array}{ll} \displaystyle \sum_{j=0}^{p-1} \binom{m-1}{j} t^{j} (-s)^{m-j-1}, & 0 \leq s \leq t \leq 1 \\ - \displaystyle \sum_{j=p}^{m-1} \binom{m-1}{j} t^{j} (-s)^{m-j-1}, & 0 \leq t \leq s \leq 1; \end{array} \right.$$

(b) for $(t, s) \in [0, 1] \times [0, 1]$,

$$\left\{ \begin{array}{ll} (-1)^{m-p} \frac{\partial}{\partial t^j} \ G(t,s) \geq 0, & 0 \leq j \leq p-1 \\ \\ (-1)^{m-j} \frac{\partial}{\partial t^j} \ G(t,s) \geq 0, & p \leq j \leq m-1; \end{array} \right.$$

- (c) $(-1)^{m-p}G(t,s) > 0$, $(t,s) \in (0,1) \times (0,1)$;
- (d) for a given $\delta \in (0, \frac{1}{2})$,

$$(-1)^{m-p}G(t,s) \geq (-1)^{m-p}G(1,s) \inf_{z \in [0,1]} \frac{G(\delta,z)}{G(1,z)}, \quad (t,s) \in [\delta,1-\delta] \times [0,1];$$

(e)
$$(-1)^{m-p}G(t,s) \le (-1)^{m-p}G(1,s), (t,s) \in [0,1] \times [0,1].$$

Obviously, $u = (u_1, u_2, \dots, u_n)$ is a solution of the system (4.7) if and only if u is a fixed point of the operator $S : (C[0,1])^n \to (C[0,1])^n$ defined by (3.3) where

$$Su_i(t) = \int_0^1 (-1)^{m-p} G(t, s) P_i(s, u(s)) ds, \quad t \in [0, 1], \quad 1 \le i \le n.$$
 (4.8)

Let $\delta \in (0, \frac{1}{2})$ be fixed. In the context of Section 3, let

$$g_i(t, s) = (-1)^{m-p}G(t, s), 1 \le i \le n, \quad a = \delta, \quad b = 1 - \delta,$$

$$M_i = \inf_{z \in [0,1]} \frac{G(\delta, z)}{G(1, z)} \quad \text{and} \quad H(s) = (-1)^{m-p}G(1, s), \quad 1 \le i \le n.$$
(4.9)

Then, from (a)–(e) we see that the conditions (C1)–(C3) are satisfied (note that $q_s^t(s) \equiv q_s(t,s) \in C[0,1] \subset L^{\infty}[0,1]$).

The results in Section 3 reduce to the following theorem which improves and extends the earlier work of [7, 8, 10, 28] (for n = 1). We remark that the P_i considered in (4.7) as well as the methodology used are both more general.

Theorem 4.3. With g_i , a, b, M_i and H given in (4.9), the statements (i)–(iii) of Theorem 4.1 hold for system (4.7).

Case 4.4. Conjugate boundary value problem

Consider the system of conjugate boundary value problems

$$(-1)^{m-p} u^{(m)}(t) = P_i(t, u(t)), t \in [0, 1]$$

 $u_i^{(j)}(0) = 0, 0 \le j \le p - 1; \quad u_j^{(j)}(1) = 0, 0 \le j \le m - p - 1$

$$(4.10)$$

where $i=1,2,\cdots,n$. For each $1\leq i\leq n$, assume that $m\geq 2$ is fixed, $1\leq p\leq m-1$ is fixed, and $P_i:[0,1]\times\mathbb{R}^n\to\mathbb{R}$ is a L^1 -Carathéodory function.

Let G(t,s) be the Green's function of the boundary value problem

$$y^{(m)}(t)=0,\ t\in[0,1]$$

$$y^{(j)}(0)=0,\ 0\leq j\leq p-1;\qquad y^{(j)}(1)=0,\ 0\leq j\leq m-p-1.$$

It is known that [23, 25, 29]

$$(a) \ \ G(t,s) = \left\{ \begin{array}{l} \displaystyle \sum_{j=0}^{p-1} \left[\sum_{r=0}^{p-1-j} \binom{m-p+\tau-1}{r} \right) t^r \right] \frac{t^j (-s)^{m-j-1}}{j! (m-j-1)!} \ (1-t)^{m-p}, \\ 0 \le s \le t \le 1 \\ - \displaystyle \sum_{j=0}^{m-p-1} \left[\sum_{r=0}^{m-p-1-j} \binom{p+\tau-1}{r} \right) (1-t)^r \right] \frac{(t-1)^j (1-s)^{m-j-1}}{j! (m-j-1)!} \ t^p, \\ 0 \le t \le s \le 1; \end{array} \right.$$

(b)
$$(-1)^{m-p}G(t,s) \ge 0$$
, $(t,s) \in [0,1] \times [0,1]$;

- (c) $(-1)^{m-p}G(t,s) > 0$, $(t,s) \in (0,1) \times (0,1)$;
- (d) for a fixed $\delta \in (0, 1/2)$,

$$(-1)^{m-p}G(t,s) > \nu_{\delta}||G(\cdot,s)||, (t,s) \in [\delta, 1-\delta] \times [0,1]$$

where

$$||G(\cdot,s)|| = \sup_{t \in [0,1]} |G(t,s)| = \sup_{t \in [0,1]} (-1)^{m-p} G(t,s),$$

the constant $0 < \nu_{\delta} < 1$ is given by

$$\nu_\delta = \min \bigg\{ b(p) \cdot \min\{c(p), c(m-p-1)\}, \quad b(p-1) \cdot \min\{c(p-1), c(m-p)\} \bigg\},$$

and the functions b and c are defined as

$$b(t) = \frac{(m-1)^{m-1}}{t^t(m-t-1)^{m-t-1}} \quad \text{and} \quad c(t) = \delta^t (1-\delta)^{m-t-1};$$

(e)
$$(-1)^{m-p}G(t,s) \le ||G(\cdot,s)||, (t,s) \in [0,1] \times [0,1].$$

Now, $u=(u_1,u_2,\cdots,u_n)$ is a solution of the system (4.10) if and only if u is a fixed point of the operator $S:(C[0,1])^n\to (C[0,1])^n$ defined by (3.3) where

$$Su_i(t) = \int_0^1 (-1)^{m-p} G(t, s) P_i(s, u(s)) ds, \quad t \in [0, 1], \quad 1 \le i \le n.$$
 (4.11)

Let $\delta \in (0, \frac{1}{2})$ be fixed. In the context of Section 3, let

$$g_i(t, s) = (-1)^{m-p}G(t, s), 1 \le i \le n, \quad a = \delta, \quad b = 1 - \delta,$$

 $M_i = \nu_\delta \quad \text{and} \quad H(s) = ||G(\cdot, s)||, \ 1 \le i \le n.$

$$(4.12)$$

Then, (a)–(e) ensures that the conditions (C1)–(C3) are fulfilled (note that $g_i^t(s) \equiv g_i(t, s) \in C[0, 1] \subseteq L^{\infty}[0, 1]$).

Applying the results in Section 3, we obtain the following theorem which improves and extends the earlier work of [11-13,23] (for n=1) and [25] (on systems). Note that the P_i considered in (4.10) as well as the methodology used are both more general.

Theorem 4.4. With g_i, a, b, M_i and H given in (4.12), the statements (i)-(iii) of Theorem 4.1 hold for system (4.10).

Case 4.5. Hermite boundary value problem

Let $r \ge 2$ and $0 = t_1 < t_2 < \cdots < t_r = 1$ be given. Consider the system of Hermite boundary value problems

$$u_i^{(m)}(t) = P_i(t, u(t)), t \in [0, 1]$$

 $u_i^{(j)}(t_k) = 0, j = 0, \dots, m_k - 1, k = 1, \dots, r$

$$(4.13)$$

where $i=1,2,\cdots,n$. For each $1\leq k\leq r$, assume $m_k\geq 1$ is fixed with $\sum_{k=1}^r m_k=m$, and for each $1\leq i\leq n$, let $P_i:[0,1]\times\mathbb{R}^n\to\mathbb{R}$ be a L^1 -Carathéodory function.

For each $k = 1, \dots, r - 1$, define the constant γ_k and the interval I_k as

$$\gamma_k = \sum_{i=k+1}^r m_j \qquad \text{and} \qquad I_k = \left[\frac{3t_k + t_{k+1}}{4}, \; \frac{t_k + 3t_{k+1}}{4}\right].$$

Let G(t,s) be the Green's function of the boundary value problem

$$y^{(m)}(t) = 0, t \in [0, 1]$$

 $y^{(j)}(t_k) = 0, j = 0, \dots, m_k - 1, k = 1, \dots, r.$

It is well known that [26, 30]

- (a) $G(t,s) \in C[0,1] \subseteq L^{\infty}[0,1], t \in [0,1]$ and the map $t \to G(t,s)$ is continuous from [0,1] to C[0,1];
- (b) $(-1)^{\gamma_k}G(t,s) > 0$, $(t,s) \in [t_k, t_{k+1}] \times [0,1]$, $k = 1, \dots, r-1$;
- (c) $(-1)^{\gamma_k}G(t,s) > 0$, $(t,s) \in (t_k, t_{k+1}) \times (0,1)$, $k = 1, \dots, r-1$;
- (d) for each $k = 1, \dots, r 1$,

$$(-1)^{\gamma_k}G(t,s) \ge L_k ||G(\cdot,s)||, \quad (t,s) \in I_k \times [0,1]$$

where

$$\|G(\cdot,s)\| = \sup_{t \in [0,1]} |G(t,s)| = \max_{1 \le j \le r-1} \sup_{t \in [t_j,t_{j+1}]} (-1)^{\gamma_j} G(t,s),$$

the constant $0 < L_k < 1$ is given by

$$\begin{split} L_k &= \min \left\{ \left. \min \left\{ R\left(\frac{3t_k + t_{k+1}}{4}\right), \ R\left(\frac{t_k + 3t_{k+1}}{4}\right) \right\} \right/ \max_{t \in [0,1]} R(t), \\ &\min \left\{ Q\left(\frac{3t_k + t_{k+1}}{4}\right), \ Q\left(\frac{t_k + 3t_{k+1}}{4}\right) \right\} \right/ \max_{t \in [0,1]} Q(t) \right\}, \end{split}$$

and the functions R and Q are defined as

$$R(t) = \prod_{j=1}^{r-1} |t-t_j|^{m_j} (1-t)^{m_r-1} \qquad \text{and} \qquad Q(t) = t^{m_1-1} \prod_{j=2}^r |t-t_j|^{m_j} \ ;$$

(e) $(-1)^{\gamma_k}G(t,s) \le ||G(\cdot,s)||, (t,s) \in [t_k, t_{k+1}] \times [0,1], k = 1, \dots, r-1.$

We say that $u=(u_1,u_2,\cdots,u_n)$ is a solution of constant sign if for each $1 \le i \le n$, we have $(-1)^{\gamma_k}\theta_iu_i \ge 0$ on $[t_k,t_{k+1}],\ 1 \le k \le r-1$ where $\theta_i \in \{1,-1\}$ is fixed.

In the context of Section 3, let the Banach space $B = (C[0,1])^n$ be equipped with norm $||u|| = \max_{1 \le i \le n} \sup_{t \in [0,1]} |u_i(t)| = \max_{1 \le i \le n} |u_i|_0$ where we let

$$|u_i|_0 = \sup_{t \in [0,1]} |u_i(t)| = \max_{1 \le k \le r-1} \max_{t \in [t_k, t_{k+1}]} |u_i(t)|, \ 1 \le i \le n.$$

Define the cone C in B as

 $C = \left\{ u \in B \mid \text{for each } 1 \le i \le n, (-1)^{\gamma_k} \theta_i u_i(t) \ge 0 \text{ for } t \in [t_k, t_{k+1}], k = 1, \dots, r-1 \right\}$

and
$$\min_{t \in I_k} (-1)^{\gamma_k} \theta_i u_i(t) \ge L_k \rho_i |u_i|_0, \ k = 1, \dots, r-1$$
. (4.14)

Clearly, if $u \in C$, then u is of constant-sign.

Now, $u = (u_1, u_2, \dots, u_n)$ is a solution of the system (4.13) if and only if u is a fixed point of the operator $S : (C[0,1])^n \to (C[0,1])^n$ defined by (3.3) where

$$Su_i(t) = \int_0^1 G(t, s)P_i(s, u(s))ds, \quad t \in [0, 1], \quad 1 \le i \le n.$$
 (4.15)

It can be verified that S maps C into C.

In the context of Section 3, let

$$g_i(t, s) = (-1)^{\gamma_k}G(t, s), 1 \le i \le n, \quad a = \frac{3t_k + t_{k+1}}{4}, \quad b = \frac{t_k + 3t_{k+1}}{4},$$

 $M_i = L_k \text{ and } H(s) = ||G(\cdot, s)||, 1 \le i \le n.$

$$(4.16)$$

Then, noting (a)–(e), we have $g_i^t(s) \equiv g_i(t,s) \in C[0,1] \subseteq L^{\infty}[0,1]$, the conditions (C1), (C3) and (C2) (for $k=1,2,\cdots,r-1$) are fulfilled. Moreover, the constants defined earlier in (3.11) are now modified appropriately. We define the following constants for each $1 \leq i \leq r$ and fixed numbers $\tau_{i,k} \in [0,1], \ 1 \leq j \leq 4$, $1 \leq k \leq r-1$:

$$q_{i} = q = \max_{1 \le k \le r-1} \max_{t \in [t_{k}, t_{k+1}]} \int_{0}^{1} (-1)^{\gamma_{k}} G(t, s) b(s) ds,$$

$$r_{i} = \min_{1 \le k \le r-1} \min_{t \in I_{k}} \int_{I_{k}} (-1)^{\gamma_{k}} G(t, s) a_{i}(s) ds,$$

$$d_{1,i} = \min_{1 \le k \le r-1} \min_{t \in [r_{2,k}, r_{2,k}]} \int_{r_{2,k}}^{r_{2,k}} (-1)^{\gamma_{k}} G(t, s) a_{i}(s) ds,$$

$$d_{2,i} = d_{2} = \max_{1 \le k \le r-1} \max_{t \in [r_{1,k}, r_{4,k}]} \int_{r_{1,k}}^{r_{4,k}} (-1)^{\gamma_{k}} G(t, s) b(s) ds,$$

$$d_{3,i} = d_{3} = \max_{1 \le k \le r-1} \max_{t \in [r_{1,k}, r_{4,k}]} \left[\int_{0}^{r_{1,k}} (-1)^{\gamma_{k}} G(t, s) b(s) ds + \int_{r_{4,k}}^{1} (-1)^{\gamma_{k}} G(t, s) b(s) ds \right].$$
(4.17)

A modification of the argument in Section 3 yields the following theorem, which improves and extends [30] (for n = 1). We refer the reader to [32] for details.

Theorem 4.5. With the constants defined in (4.17), we have the following:

- (i) (Theorem 3.1) Let (C4)-(C6) hold, and assume
 - (C7)' for each $1 \le k \le r 1$ and each $t \in [t_k, t_{k+1}]$, the function G(t, s)b(s) is nonzero on a subset of [0, 1] of positive measure;
 - (C8)' for each $1 \le i \le n$, each $1 \le k \le r 1$ and each $t \in I_k$, the function $G(t,s)a_i(s)$ is nonzero on a subset of I_k of positive measure.

Suppose that there exist numbers w1, w2, w3 with

$$0 < w_1 < w_2 < \frac{w_2}{\min_{1 \le i \le n} \min_{1 \le k \le r-1} L_k \rho_i} < u$$

such that the following hold for each $1 \le i \le n$:

- (P) $f(u_1, u_2, \dots, u_n) < \frac{w_1}{a}$ for $|u_j| \in [0, w_1], 1 \le j \le n$;
- (Q) one of the following holds:
 - (Q1) $\limsup_{|u_1|,|u_2|,\cdots,|u_n|\to\infty} \frac{f(u_1,u_2,\cdots,u_n)}{|u_i|} < \frac{1}{g} \text{ for some } j \in \{1,2,\cdots,n\};$
 - (Q2) there exists a number $\eta \geq w_3$ such that $f(u_1, u_2, \dots, u_n) \leq \frac{\eta}{q}$ for $|u_i| \in [0, \eta], 1 < j < n$;
- (R) $f(u_1, u_2, \dots, u_n) > \frac{w_2}{n}$ for $|u_j| \in [w_2, w_3], 1 \le j \le n$.

Then, the system (4.13) has (at least) three constant-sign solutions $u^1, u^2, u^3 \in C$ such that

$$\begin{aligned} ||u^1|| &< w_1; & |u_i^2(t)| > w_2, & t \in I_k, \ 1 \leq k \leq r-1, \ 1 \leq i \leq n; \\ ||u^3|| &> w_1 & \text{and} & \min_{1 \leq i \leq n} \min_{1 \leq k \leq r-1} \min_{t \in I_k} |u_i^3(t)| < w_2. \end{aligned}$$

(ii) (Theorem 3.2) Let (C4)-(C6) hold. Assume there exist numbers τ_{j,k}, 1 ≤ j ≤ 4, 1 ≤ k ≤ r − 1 with

$$0 \leq t_k \leq \tau_{1,k} \leq \frac{3t_k + t_{k+1}}{4} \leq \tau_{2,k} < \tau_{3,k} \leq \frac{t_k + 3t_{k+1}}{4} \leq \tau_{4,k} \leq t_{k+1} \leq 1$$

such that

- (C9)' for each $1 \le i \le n$, each $1 \le k \le r-1$, and each $t \in [\tau_{2,k}, \tau_{3,k}]$, the function $G(t,s)a_i(s)$ is nonzero on a subset of $[\tau_{2,k}, \tau_{3,k}]$ of positive measure;
- (C10)' for each 1 ≤ k ≤ r − 1 and each t ∈ [τ_{1,k}, τ_{4,k}], the function G(t, s)b(s) is nonzero on a subset of [τ_{1,k}, τ_{4,k}] of positive measure.

Suppose that there exist numbers w_i , $2 \le i \le 5$ with

$$0 < w_2 < w_3 < \frac{w_3}{\min_{1 \leq i \leq n} \ \min_{1 \leq k \leq r-1} L_k \rho_i} < w_4 \leq w_5$$

such that the following hold for each $1 \le i \le n$:

(P)
$$f(u_1, u_2, \dots, u_n) < \frac{1}{d_2} \left(w_2 - \frac{w_1 d_1}{\sigma} \right)$$
 for $|u_j| \in [0, w_2], 1 \le j \le n$;

(Q)
$$f(u_1, u_2, \dots, u_n) \leq \frac{w_5}{q}$$
 for $|u_j| \in [0, w_5]$, $1 \leq j \leq n$;

(R)
$$f(u_1, u_2, \dots, u_n) > \frac{w_1}{d_{1,i}}$$
 for $|u_j| \in [w_3, w_4]$, $1 \le j \le n$.

Then, the system (4.13) has (at least) three constant-sign solutions $u^1, u^2, u^3 \in \overline{C}(w_5)$ such that

$$\begin{split} |u_i^1(t)| &< w_2, \quad t \in [\tau_{1,k}, \tau_{4,k}], \quad 1 \leq k \leq r-1, \quad 1 \leq i \leq n; \\ |w_i^2(t)| &> w_3, \quad t \in [\tau_{2,k}, \tau_{3,k}], \quad 1 \leq k \leq r-1, \quad 1 \leq i \leq n; \\ \max_{1 \leq i \leq n} \max_{1 \leq k \leq r-1} \max_{t \in [\tau_{1,k}, \tau_{4,k}]} |u_i^3(t)| &> w_2 \quad and \\ \min_{1 \leq i \leq n} \min_{1 \leq k \leq r-1} \min_{t \in [\tau_{2,k}, \tau_{3,k}]} |u_i^3(t)| &< w_3. \end{split}$$

(iii) (Theorem 3.3) Let (C4)-(C6) hold. Assume there exist numbers τ_{j,k}, 1 ≤ j ≤ 4, 1 ≤ k ≤ r − 1 with

$$\frac{3t_k + t_{k+1}}{4} \leq \tau_{1,k} < \tau_{2,k} < \tau_{3,k} < \tau_{4,k} \leq \frac{t_k + 3t_{k+1}}{4}$$

such that (C9)' and (C10)' hold. Suppose that there exist numbers $w_i,\ 1\leq i\leq 5$ with

$$0 < w_1 < w_2 \cdot \min_{1 \le i \le n} \min_{1 \le k \le r-1} L_k \rho_i < w_2 < w_3$$

$$< \frac{w_3}{\min_{1 \le i \le n} \min_{1 \le k \le r-1} L_k \rho_i}$$
 $< w_4 \le w_5$

such that the following hold for each $1 \le i \le n$:

(P)
$$f(u_1, u_2, \dots, u_n) < \frac{1}{d_2} \left(w_2 - \frac{w_3 d_3}{q} \right)$$
 for $|u_j| \in [w_1, w_2], \ 1 \le j \le n$;

(Q)
$$f(u_1, u_2, \dots, u_n) \le \frac{w_5}{q}$$
 for $|u_j| \in [0, w_5], 1 \le j \le n$;

(R)
$$f(u_1, u_2, \dots, u_n) > \frac{w_3}{d_{1,j}}$$
 for $|u_j| \in [w_3, w_4]$, $1 \le j \le n$.

Then, the system (4.13) has (at least) three constant-sign solutions $u^1, u^2, u^3 \in \overline{C}(w_5)$ such that

$$|u_1^1(t)| < w_2, t \in [r_{1,k}, r_{4,k}], 1 \le k \le r - 1, 1 \le i \le n;$$

 $|u_1^2(t)| > w_3, t \in [r_{2,k}, r_{3,k}], 1 \le k \le r - 1, 1 \le i \le n;$
 $\max_{1 \le i \le n} \max_{1 \le k \le r - 1} \max_{t \in [r_{1,k}, r_{4,k}]} |u_1^3(t)| > w_2 \quad and$
 $\min_{1 \le i \le n} \min_{1 \le k \le r - 1} \min_{t \in [r_{2,k}, r_{2,k}]} |u_1^3(t)| < w_3.$

Case 4.6. Neumann boundary value problem

Consider the following two systems of Neumann boundary value problems

$$-u_i''(t) + cu_i(t) = P_i(t, u(t)), t \in [0, 1]$$

 $u_i'(0) = u_i'(1) = 0$

$$(4.18)$$

and

$$u_i''(t) + ru_i(t) = P_i(t, u(t)), t \in [0, 1]$$

 $u_i'(0) = u_i'(1) = 0$

$$(4.19)$$

where $i=1,2,\cdots,n$. For each $1 \leq i \leq n$, assume that c>0 is fixed, $0 < r < \frac{\pi^2}{4}$ is fixed and $P_i:[0,1] \times \mathbb{R}^n \to \mathbb{R}$ is a L^1 -Carathéodory function.

Let $G^{(4.18)}(t,s)$ be the Green's function of the boundary value problem

$$-y''(t) + cy(t) = 0, \ t \in [0, 1]$$
$$y'(0) = y'(1) = 0,$$

and let $G^{(4.19)}(t,s)$ be the Green's function of the boundary value problem

$$y''(t) + ry(t) = 0, t \in [0, 1]$$

 $y'(0) = y'(1) = 0.$

It is known that [18]

$$(\mathrm{a}) \ \ G^{(4.18)}(t,s) = \frac{1}{\sqrt{c} \sinh \sqrt{c}} \left\{ \begin{array}{l} \cosh \left(\sqrt{c} (1-t)\right) \cosh \left(\sqrt{c} s\right), & 0 \leq s \leq t \leq 1 \\ \cosh \left(\sqrt{c} (1-s)\right) \cosh \left(\sqrt{c} t\right), & 0 \leq t \leq s \leq 1; \end{array} \right.$$

$$G^{(4.19)}(t,s) = \frac{1}{\sqrt{r}\sin\sqrt{r}} \left\{ \begin{array}{l} \cos\left(\sqrt{r}(1-t)\right)\cos\left(\sqrt{r}s\right), & 0 \leq s \leq t \leq 1 \\ \cos\left(\sqrt{r}(1-s)\right)\cos\left(\sqrt{r}t\right), & 0 \leq t \leq s \leq 1; \end{array} \right.$$

(b)
$$G^{(4.18)}(t,s) \ge 0$$
 and $G^{(4.19)}(t,s) \ge 0$, $(t,s) \in [0,1] \times [0,1]$;

(c)
$$G^{(4.18)}(t,s) > 0$$
 and $G^{(4.19)}(t,s) > 0$, $(t,s) \in (0,1) \times (0,1)$;

(d)
$$G^{(4.18)}(t,s) \ge \frac{1}{\sqrt{c}\sinh\sqrt{c}}$$
 and $G^{(4.19)}(t,s) \ge \frac{\cos^2\sqrt{r}}{\sqrt{r}\sin\sqrt{r}}$, $(t,s) \in [0,1] \times [0,1]$;

$$\text{(e)} \ \ G^{(4.18)}(t,s) \leq \tfrac{\cosh^2 \sqrt{c}}{\sqrt{c} \sinh \sqrt{c}} \ \text{and} \ \ G^{(4.19)}(t,s) \leq \tfrac{1}{\sqrt{\tau} \sin \sqrt{\tau}}, \quad (t,s) \in [0,1] \times [0,1].$$

Now, $u=(u_1,u_2,\cdots,u_n)$ is a solution of the system (4.18) if and only if u is a fixed point of the operator $S:(C[0,1])^n\to (C[0,1])^n$ defined by (3.3) where

$$Su_i(t) = \int_0^1 G^{(4.18)}(t, s)P_i(s, u(s))ds, \quad t \in [0, 1], \ 1 \le i \le n.$$
 (4.20)

Likewise, u is a solution of the system (4.19) provided u = Su where

$$Su_i(t) = \int_0^1 G^{(4,19)}(t,s)P_i(s,u(s))ds, \quad t \in [0,1], \quad 1 \le i \le n.$$
 (4.21)

In the context of Section 3, for system (4.18) let

$$g_i(t,s) = G^{(4.18)}(t,s), \ 1 \le i \le n, \quad a = 0, \quad b = 1,$$

$$M_i = \frac{1}{\cosh^2 \sqrt{c}} \quad \text{and} \quad H(s) = \frac{\cosh^2 \sqrt{c}}{\sqrt{c} \sinh \sqrt{c}}, \ 1 \le i \le n$$
(4.22)

whereas for system (4.19), let

$$g_i(t, s) = G^{(4,10)}(t, s), \ 1 \le i \le n, \quad a = 0, \quad b = 1,$$

 $M_i = \cos^2 \sqrt{r} \quad \text{and} \quad H(s) = \frac{1}{\sqrt{r} \sin \sqrt{r}}, \ 1 \le i \le n.$

$$(4.23)$$

Then, noting (a)–(e), it is clear that $g_t^t(s) \equiv g_t(t,s) \in C[0,1] \subseteq L^{\infty}[0,1]$ and the conditions (C1)–(C3) are fulfilled for both systems (4.18) and (4.19).

The results in Section 3 reduce to the following theorem, which not only extends the work of Jiang and Lui [18] for the special cases of (4.18) and (4.19) when n = 1, but in particular provides the existence of triple constant-sign solutions.

Theorem 4.6.

- (a) With g_i, a, b, M_i and H given in (4.22), the statements (i)-(iii) of Theorem 4.1 hold for system (4.18).
- (b) With g_i, a, b, M_i and H given in (4.23), the statements (i)-(iii) of Theorem 4.1 hold for system (4.19).

Case 4.7. Sturm-Liouville boundary value problem

Consider the system of Sturm-Liouville boundary value problems

$$u_i^{(m_i)}(t) + P_i(t, u) = 0, \ t \in [0, 1]$$

 $u_i^{(j)}(0) = 0, \ 0 \le j \le m_i - 3$
 $\le u_i^{(m_i-2)}(0) - nu_i^{(m_i-1)}(0) = 0, \quad \omega u_i^{(m_i-2)}(1) + \delta u_i^{(m_i-1)}(1) = 0$

$$(4.24)$$

where $i=1,2,\cdots,n$. For each $1\leq i\leq n$, assume that $P_i:[0,1]\times\mathbb{R}^n\to\mathbb{R}$ is a L^1 -Carathéodory function, $m_i\geq 2$ is fixed, $\zeta,\ \eta,\ \omega$ and δ are such that

$$\eta \ge 0$$
, $\delta \ge 0$, $\eta + \zeta > 0$, $\delta + \omega > 0$, $\Gamma \equiv \zeta \omega + \zeta \delta + \eta \omega > 0$.

These assumptions allow ζ and ω to be negative.

Let $h_i(t, s)$ be the Green's function of the boundary value problem

$$\begin{aligned} -y^{(m_i)}(t) &= 0, \ t \in [0,1] \\ y^{(j)}(0) &= 0, \ 0 \le j \le m_i - 3 \\ \zeta y^{(m_i-2)}(0) &= \eta y^{(m_i-1)}(0) = 0, \quad \omega y^{(m_i-2)}(1) + \delta y^{(m_i-1)}(1) = 0. \end{aligned}$$

It can be verified [24] that G(t, s) where

$$G(t, s) = \frac{\partial^{m_i-2}}{\partial t^{m_i-2}} h_i(t, s) = h_i^{(m_i-2)}(t, s)$$
 (4.25)

is the Green's function of the boundary value problem

$$-y''(t) = 0, \ t \in [0,1]$$

$$\zeta y(0) - \eta y'(0) = 0;$$
 $\omega y(1) + \delta y'(1) = 0.$

Further, it is known that [24]

$$(a) \ \ G(t,s) = \frac{1}{\Gamma} \left\{ \begin{array}{ll} (\eta + \zeta s)[\delta + \omega(1-t)], & 0 \leq s \leq t \\ (\eta + \zeta t)[\delta + \omega(1-s)], & 0 \leq t \leq s \leq 1; \end{array} \right.$$

- (b) $G(t,s) \ge 0$, $(t,s) \in [0,1] \times [0,1]$;
- (c) G(t,s) > 0, $(t,s) \in (0,1) \times (0,1)$;
- (d) $G(t,s) \geq A$ G(s,s), $(t,s) \in \begin{bmatrix} \frac{1}{4}, \frac{3}{4} \end{bmatrix} \times [0,1]$ where 0 < A < 1 is given by

$$A=\min\left\{\frac{4\eta+\zeta}{4(\eta+\zeta)},\ \frac{4\delta+\omega}{4(\delta+\omega)},\ \frac{4\eta+3\zeta}{4\eta+\zeta},\ \frac{4\delta+3\omega}{4\delta+\omega}\right\};$$

(e) $G(t,s) \leq D$ G(s,s), $(t,s) \in [0,1] \times [0,1]$ where $D \geq 1$ is given by

$$D = \max \left\{ 1, \frac{\eta}{n+\zeta}, \frac{\delta}{\delta + \omega} \right\}.$$

In the context of Section 3, let the Banach space

$$B = \left\{ u = (u_1, u_2, \dots, u_n) \in (C^{(m_i)}[0, 1])^n \middle| u_i^{(j)}(0) = 0, \ 0 \le j \le m_i - 3, \ 1 \le i \le n \right\}$$
(4.26)

be equipped with norm

$$||u|| = \max_{1 \le i \le n} \sup_{t \in [0,1]} |u_i^{(m_i-2)}(t)| = \max_{1 \le i \le n} |u_i|_0$$
 (4.27)

where we let $|u_i|_0 = \sup_{t \in [0,1]} |u_i^{(m_i-2)}(t)|, \ 1 \le i \le n$. Further, define the cone C in B as

$$C = \left\{u = (u_1, u_2, \cdots, u_n) \in B \mid \text{for each } 1 \leq i \leq n, \ \theta_i u_i^{(m_i - 2)}(t) \geq 0 \text{ for } t \in [0, 1], \right.$$

and
$$\min_{t \in [\frac{1}{4}, \frac{3}{2}]} \theta_i u_i^{(m_i - 2)}(t) \ge M_i \rho_i |u_i|_0$$
 (4.28)

where $M_i = \frac{A}{D} \in (0,1), 1 \le i \le n$. It can be verified that S maps C into C.

If $u = (u_1, u_2, \dots, u_n) \in C$ is a solution of (4.24), then u is of constant sign (see [24]). Clearly, u is a solution of the system (4.24) if and only if u is a fixed point of the operator $S: B \to B$ defined by (3.3) where

$$Su_i(t) = \int_0^1 h_i(t, s)P_i(s, u(s))ds, t \in [0, 1], 1 \le i \le n$$
 (4.29)

or equivalently

$$(Su_i)^{(m_i-2)}(t) = \int_0^1 G(t, s)P_i(s, u(s))ds, t \in [0, 1], 1 \le i \le n.$$
 (4.30)

Now, in the context of Section 3, let

$$g_i(t, s) = G(t, s), \ 1 \le i \le n, \quad a = \frac{1}{4}, \quad b = \frac{3}{4},$$

 $M_i = \frac{A}{D} \text{ and } H(s) = D G(s, s), \ 1 \le i \le n.$

$$(4.31)$$

Then, noting (a)–(e), we see that $g_i^t(s) \equiv g_i(t, s) \in C[0, 1] \subseteq L^{\infty}[0, 1]$ and the conditions (C1)–(C3) are fulfilled. The constants defined earlier in (3.11) are now modified appropriately. For each $1 \le i \le n$ and fixed numbers $\tau_j \in [0, 1], 1 \le j \le 4$ we define the following:

$$\begin{aligned} q_i &= q = \sup_{t \in [0,1]} \int_0^1 G(t,s)b(s)ds, \\ r_i &= \min_{t \in \left[\frac{1}{2},\frac{3}{2}\right]} \int_{\frac{1}{2}}^{\frac{3}{2}} G(t,s)a_i(s)ds, \\ d_{1,i} &= \min_{t \in \left[r_1,r_i\right]} \int_{\frac{1}{2}}^{\frac{3}{2}} G(t,s)a_i(s)ds, \\ d_{2,i} &= d_2 = \max_{t \in \left[r_1,r_i\right]} \int_{\tau_1}^{\tau_1} G(t,s)b(s)ds, \\ d_{3,i} &= d_3 &= \max_{t \in \left[r_1,r_i\right]} \left[\int_0^{\tau_1} G(t,s)b(s)ds + \int_{\tau_4}^{\frac{1}{2}} G(t,s)b(s)ds \right], \\ d_4 &= \max_{t \in \left[r_1,r_i\right]} \int_{\max\left\{r_i,\frac{3}{2}\right\}}^{\epsilon_4} G(t,s)b(s)ds, \\ d_5 &= \max_{t \in \left[r_1,r_i\right]} \left[\int_0^{\max\left\{r_i,\frac{3}{2}\right\}} G(t,s)b(s)ds + \int_{\tau_4}^{1} G(t,s)b(s)ds \right]. \end{aligned}$$

A modification of the argument in Section 3 yields the following theorem (see [27] for details).

Theorem 4.7. With the constants defined in (4.32), we have the following:

(i) (Theorem 3.1) Let (C4)-(C7) hold, and assume

(C8)" for each $1 \le i \le n$ and each $t \in \left[\frac{1}{4}, \frac{3}{4}\right]$, the function $G(t, s)a_i(s)$ is nonzero on a subset of $\left[\frac{1}{2}, \frac{3}{4}\right]$ of positive measure.

Suppose that there exist numbers w1, w2, w3 with

$$0 < w_1 < w_2 < \frac{w_2}{\frac{A}{D} \min_{1 \le i \le n} \rho_i} \le w_3$$

such that the following hold for each $1 \le i \le n$:

(P)
$$f(u_1, u_2, \dots, u_n) < \frac{w_1}{q}$$
 for $\theta_j u_j \in \left[0, \frac{w_1}{(m_j - 2)!}\right], 1 \le j \le n$;

(Q) one of the following holds:

(Q1)
$$\limsup_{|u_1|,|u_2|,\cdots,|u_n|\to\infty} \frac{f(u_1,u_2,\cdots,u_n)}{|u_j|} < \frac{1}{q}$$
 for some $j \in \{1,2,\cdots,n\}$;

(Q2) there exists a number $\eta \geq w_3$ such that $f(u_1, u_2, \dots, u_n) \leq \frac{\eta}{q}$ for $\theta_1 u_1 \in \left[0, \frac{\eta}{(m_1 - 2)!}\right], 1 \leq j \leq n$;

(R)
$$f(u_1, u_2, \dots, u_n) > \frac{w_2}{r_i}$$
 for $\theta_j u_j \in \left[\frac{Aw_2\rho_j}{D4^{m_j-2}(m_1-2)!}, \frac{w_3}{(m_j-2)!}\right], 1 \le j \le n$.

Then, the system (4.24) has (at least) three constant-sign solutions $u^1, u^2, u^3 \in C$ such that

$$\begin{split} \|u^1\| &< w_1; \qquad |(u_i^2)^{(m_i-2)}(t)| > w_2, \quad t \in \left[\frac{1}{4}, \frac{3}{4}\right], \ 1 \leq i \leq n; \\ \|u^3\| &> w_1 \qquad \text{ and } \quad \min_{1 \leq i \leq n} \, \min_{t \in \left[\frac{1}{4}, \frac{3}{4}\right]} |(u_i^3)^{(m_i-2)}(t)| < w_2. \end{split}$$

(ii) (Theorem 3.2) Let (C4)-(C6) hold. Assume there exist numbers τ_j, 1 ≤ j ≤ 4 with

$$0 \le \tau_1 \le \frac{1}{4} \le \tau_2 < \tau_3 \le \frac{3}{4} \le \tau_4 \le 1$$

such that (C10) holds and

(C9)" for each 1 ≤ i ≤ n and each t ∈ [τ₂, τ₃], the function G(t, s)a_i(s) is nonzero on a subset of [½, ¾] of positive measure.

Suppose that there exist numbers w_i , $2 \le i \le 5$ with

$$0 < w_2 < w_3 < \frac{w_3}{\frac{A}{D} \min_{1 \le i \le n} \rho_i} \le w_4 \le w_5$$

such that the following hold for each $1 \le i \le n$:

(P)
$$f(u_1, u_2, \dots, u_n) < \frac{1}{d_2} \left(w_2 - \frac{w_2 d_1}{q} \right)$$
 for $\theta_j u_j \in \left[0, \frac{w_2 \tau_n^{m_j - 2}}{(m_j - 2)!} \right], \ 1 \leq j \leq n;$

(Q)
$$f(u_1, u_2, \dots, u_n) \leq \frac{w_k}{q}$$
 for $\theta_j u_j \in \left[0, \frac{w_k}{(m_j - 2)!}\right], 1 \leq j \leq n$;

$$\text{(R)} \ \ f(u_1,u_2,\cdots,u_n) > \tfrac{w_1}{d_{1,i}} \ \text{for} \ \theta_j u_j \in \left[\frac{Aw_3\rho_j}{D4^{m_j-2}(m_j-2)!}, \tfrac{w_4\tau_4^{m_j-2}}{(m_j-2)!} \right], \ 1 \leq j \leq n.$$

Then, the system (4.24) has (at least) three constant-sign solutions $u^1, u^2, u^3 \in \overline{C}(w_*)$ such that

$$|(u_i^1)^{(m_i-2)}(t)| < w_2, t \in [\tau_1, \tau_4], 1 \le i \le n;$$

 $|(u_i^2)^{(m_i-2)}(t)| > w_3, t \in [\tau_2, \tau_3], 1 \le i \le n;$

$$\max_{1 \le i \le n} \max_{t \in [r_1, r_2]} |(u_i^3)^{(m_i - 2)}(t)| > w_2 \quad and \quad \min_{1 \le i \le n} \min_{t \in [r_2, r_2]} |(u_i^3)^{(m_i - 2)}(t)| < w_3.$$

(iii) (Theorem 3.3) Let (C4)-(C6) hold. Assume there exist numbers τ_j, 1 ≤ j ≤ 4 with $\frac{1}{7} ≤ τ_1 < τ_2 < τ_3 < τ_4 ≤ \frac{3}{7}$

$$\overline{4} \le au_1 < au_2 < au_3$$

such that (C9)" holds and

(C10)" for each t ∈ [τ₁, τ₄], the function G(t, s)b(s) is nonzero on a subset of [max {τ₁, ½}, τ₄] of positive measure.

Suppose that there exist numbers w_i , $1 \le i \le 5$ with

$$0 < w_1 \le w_2 \cdot \frac{A}{D} \min_{1 \le i \le n} \rho_i < w_2 < w_3 < \frac{w_3}{\frac{D}{D} \min_{1 \le i \le n} \rho_i} \le w_4 \le w_5$$

such that the following hold for each $1 \le i \le n$:

(P)
$$f(u_1, u_2, \dots, u_n) < \frac{1}{d_4} \left(w_2 - \frac{w_3 d_5}{q}\right)$$
 for $\theta_j u_j \in \left[\frac{Aw_1 \rho_j}{D4^{m_j-2}(m_j-2)!}, \frac{w_2 r_n^{m_j-2}}{(m_j-2)!}\right]$,
 $1 \le j \le n$;

(Q)
$$f(u_1, u_2, \dots, u_n) \leq \frac{w_b}{g}$$
 for $\theta_j u_j \in \left[0, \frac{w_b}{(m_i-2)!}\right], 1 \leq j \leq n$;

$$(\mathbf{R}) \ \ f(u_1,u_2,\cdots,u_n) > \tfrac{w_2}{d_{1,i}} \ \ for \ \theta_j u_j \in \left[\tfrac{Aw_3\rho_j}{D4^{m_j-2}(m_j-2)i}, \tfrac{w_4\tau_4^{m_j-2}}{(m_j-2)i} \right], \ \ 1 \leq j \leq n.$$

Then, the system (4.24) has (at least) three constant-sign solutions $u^1, u^2, u^3 \in \overline{C}(w_5)$ such that

$$|(u_i^1)^{(m_i-2)}(t)| < w_2, t \in [\tau_1, \tau_4], 1 \le i \le n;$$

 $|(u_i^2)^{(m_i-2)}(t)| > w_3, t \in [\tau_2, \tau_3], 1 \le i \le n;$

 $\max_{1 \leq i \leq n} \max_{t \in [\tau_1, \tau_4]} |(u_i^3)^{(m_i - 2)}(t)| > w_2 \quad and \quad \min_{1 \leq i \leq n} \min_{t \in [\tau_2, \tau_3]} |(u_i^3)^{(m_i - 2)}(t)| < w_3.$

Case 4.8. Periodic boundary value problem

Consider the following two systems of periodic boundary value problems

$$-u_i''(t) + cu_i(t) = P_i(t, u(t)), t \in [0, 2\pi]$$

 $u_i(0) = u_i(2\pi), \quad u_i'(0) = u_i'(2\pi)$

$$(4.33)$$

and

$$u_i''(t) + ru_i(t) = P_i(t, u(t)), t \in [0, 2\pi]$$

 $u_i(0) = u_i(2\pi), \quad u_i'(0) = u_i'(2\pi)$

$$(4.34)$$

where $i = 1, 2, \dots, n$. For each $1 \le i \le n$, assume that c > 0 is fixed, $0 < r < \frac{1}{4}$ is fixed and $P_i:[0,2\pi]\times\mathbb{R}^n\to\mathbb{R}$ is a L^1 -Carathéodory function.

Let $G^{(4.33)}(t,s)$ be the Green's function of the boundary value problem

$$-y''(t) + cy(t) = 0, t \in [0, 2\pi]$$
$$y(0) = y(2\pi), \qquad y'(0) = y'(2\pi),$$

and let $G^{(4.34)}(t,s)$ be the Green's function of the boundary value problem

$$y''(t) + ry(t) = 0, t \in [0, 2\pi]$$
$$y(0) = y(2\pi), y'(0) = y'(2\pi).$$

It is known that [17]

$$\begin{aligned} \text{(a)} \ \ G^{(4\cdot33)}(t,s) &= \frac{1}{2\sqrt{c} \left[\exp\left(2\pi\sqrt{c}\right) - 1 \right]} \begin{cases} & \exp\left(\sqrt{c}(t-s)\right) + \exp\left(\sqrt{c}(2\pi-t+s)\right), \\ & 0 \leq s \leq t \leq 2\pi, \\ & \exp\left(\sqrt{c}(s-t)\right) + \exp\left(\sqrt{c}(2\pi-s+t)\right), \\ & 0 \leq t \leq s \leq 2\pi; \end{cases} \\ & G^{(4\cdot34)}(t,s) &= \frac{1}{2\sqrt{r}[1-\cos(2\pi\sqrt{r})]} \begin{cases} & \sin\left(\sqrt{r}(t-s)\right) + \sin\left(\sqrt{r}(2\pi-t+s)\right), \\ & 0 \leq s \leq t \leq 2\pi, \\ & \sin\left(\sqrt{r}(s-t)\right) + \sin\left(\sqrt{r}(2\pi-s+t)\right), \\ & 0 \leq t \leq s \leq 2\pi; \end{cases}$$

(b)
$$G^{(4.33)}(t,s) \ge 0$$
 and $G^{(4.34)}(t,s) \ge 0$, $(t,s) \in [0,2\pi] \times [0,2\pi]$;

(c)
$$G^{(4.33)}(t,s) > 0$$
 and $G^{(4.34)}(t,s) > 0$, $(t,s) \in (0,2\pi) \times (0,2\pi)$;

(d) for
$$(t, s) \in [0, 2\pi] \times [0, 2\pi]$$
,

$$G^{(4.33)}(t,s) \ge \frac{2 \exp(\pi \sqrt{c})}{2\sqrt{c} \left[\exp(2\pi \sqrt{c}) - 1\right]}$$

and

$$G^{(4.34)}(t,s) \ge \frac{\sin(2\pi\sqrt{r})}{2\sqrt{r}[1-\cos(2\pi\sqrt{r})]};$$

(e) for $(t,s) \in [0,2\pi] \times [0,2\pi]$,

$$G^{(4.33)}(t,s) \le \frac{\exp(2\pi\sqrt{c}) + 1}{2\sqrt{c}\left[\exp(2\pi\sqrt{c}) - 1\right]}$$

and

$$G^{(4.34)}(t,s) \le \frac{\sin(\pi\sqrt{r})}{\sqrt{r}[1-\cos(\pi\sqrt{r})]}$$

Now, $u=(u_1,u_2,\cdots,u_n)$ is a solution of the system (4.33) if and only if u is a fixed point of the operator $S:(C[0,2\pi])^n\to(C[0,2\pi])^n$ defined by (3.3) where

$$Su_i(t) = \int_0^{2\pi} G^{(4,33)}(t,s)P_i(s,u(s))ds, \quad t \in [0,2\pi], \quad 1 \le i \le n.$$
 (4.35)

Likewise, u is a solution of the system (4.34) provided u = Su where

$$Su_i(t) = \int_0^{2\pi} G^{(4.34)}(t, s)P_i(s, u(s))ds, \quad t \in [0, 2\pi], \quad 1 \le i \le n.$$
 (4.36)

In the context of Section 3 (obviously the interval [0,1] is changed to $[0,2\pi]$), for system (4.33) let

$$g_i(t,s) = G^{(4,33)}(t,s), \ 1 \le i \le n, \quad a = 0, \quad b = 2\pi,$$

$$M_i = \frac{2 \exp{(\pi \sqrt{c})}}{\exp{(2\pi \sqrt{c})} + 1} \quad \text{and} \quad H(s) = \frac{\exp{(2\pi \sqrt{c})} + 1}{2\sqrt{c} \left[\exp{(2\pi \sqrt{c})} - 1\right]}, \quad 1 \le i \le n$$
(4.37)

whereas for system (4.34), let

$$g_i(t,s) = G^{(4.34)}(t,s), \ 1 \le i \le n, \quad a = 0, \quad b = 2\pi,$$

$$M_i = \cos(\pi\sqrt{r}) \quad \text{and} \quad H(s) = \frac{\sin(\pi\sqrt{r})}{\sqrt{r}[1 - \cos(\pi\sqrt{r})]}, \ 1 \le i \le n.$$
 (4.38)

Then, noting (a)–(e), it is clear that $g_t^i(s) \equiv g_i(t,s) \in C[0,2\pi] \subseteq L^{\infty}[0,2\pi]$ and the conditions (C1)–(C3) are fulfilled for both systems (4.33) and (4.34).

The results in Section 3 reduce to the following theorem, which not only extends the work of Jiang [17] for the special cases of (4.33) and (4.34) when n = 1, but also provides the existence of *triple constant-sian* solutions.

Theorem 4.8.

- (a) With g₁, a, b, M₁ and H given in (4.37), and the obvious modification that the interval [0,1] is replaced by [0, 2π], the statements (i)-(iii) of Theorem 4.1 hold for system (4.33).
- (b) With g_i, a, b, M_i and H given in (4.38), and the obvious modification that the interval [0, 1] is replaced by [0, 2π], the statements (i)-(iii) of Theorem 4.1 hold for system (4.34).

5 Triple solutions of (1.2)

This section extends the results in Section 3 to the system of Fredholm integral equations (1.2) on the half-line $[0,\infty)$. To begin, let the Banach space $B=(BC[0,\infty))^n$ be equipped with norm

$$||u|| = \max_{1 \le i \le n} \sup_{t \in [0,\infty)} |u_i(t)| = \max_{1 \le i \le n} |u_i|_0$$
 (5.1)

where we let $|u_i|_0 = \sup_{t \in [0,\infty)} |u_i(t)|, 1 \le i \le n$.

We shall seek a solution $u=(u_1,u_2,\cdots,u_n)$ of (1.2) in $(C_l[0,\infty))^n$ where

$$(C_l[0,\infty))^n = \left\{ u \in (BC[0,\infty))^n \middle| \lim_{t \to \infty} u_i(t) \text{ exists, } 1 \le i \le n \right\}.$$
 (5.2)

For the purpose of clarity, we shall list the conditions that are needed later. Note that in these conditions $\theta_i \in \{1, -1\}, \ 1 \le i \le n$ are fixed.

(C1)_∞ Let integers p,q be such that $1 \le p \le q \le \infty$ and $\frac{1}{p} + \frac{1}{q} = 1$. For each $1 \le i \le n$, assume that $P_i : [0,\infty) \times \mathbb{R}^n \to \mathbb{R}$ is a L^q -Carathéodory function, and

$$g_i^t(s) \equiv g_i(t,s) \ge 0, \quad t \in [0,\infty), \quad a.e. \quad s \in [0,\infty),$$

$$g_i^t(s)\in L^p[0,\infty),\ t\in [0,\infty),$$

the map $t \to g_i^t$ is continuous from $[0, \infty)$ to $L^p[0, \infty)$,

there exists
$$\tilde{g}_i \in L^p[0,\infty)$$
 such that $\lim_{t\to\infty} \int_0^\infty |g_i^t(s) - \tilde{g}_i(s)|^p ds = 0$
(i.e., $g_i^t \to \tilde{g}_i$ in $L^p[0,\infty)$ as $t\to\infty$).

(i.e., g₁ / g₁ iii 2 [0, ∞) as t / ∞).

 $(\mathrm{C2})_{\infty} \ \ \text{For each } 1 \leq i \leq n, \text{ there exists a constant } 0 < M_i < 1, \text{ a function } H \in L^p[0,\infty), \\ \text{and an interval } [a,b] \subseteq [0,\infty) \text{ such that}$

$$g_i(t,s) \ge M_i H(s) \ge 0, \ t \in [a,b], \ a.e. \ s \in [0,\infty).$$

 $(C3)_{\infty}$ For each $1 \leq i \leq n$,

$$g_i(t,s) \le H(s), \ t \in [0,\infty), \ a.e. \ s \in [0,\infty).$$

 $(C4)_{\infty}$ Let \tilde{K} and K be as in Section 3 with $B=(BC[0,\infty))^n$. For each $1\leq i\leq n$, assume that

$$\theta_i P_i(t, u) \geq 0, u \in \tilde{K}, a.e. \ t \in (0, \infty) \text{ and } \theta_i P_i(t, u) > 0, u \in K, a.e. \ t \in (0, \infty).$$

 $(C5)_{\infty}$ For each $1 \leq i \leq n$, there exist continuous functions $f,\ a_i,\ b$ with $f: \mathbb{R}^n \to [0,\infty)$ and $a_i,b:(0,\infty)\to [0,\infty)$ such that

$$a_i(t) \leq \frac{\theta_i P_i(t,u)}{f(u)} \leq b(t), \quad u \in \tilde{K}, \ a.e. \ t \in (0,\infty).$$

 $(C6)_{\infty}$ For each $1 < i \le n$, there exists a number $0 < \rho_i \le 1$ such that

$$a_i(t) > \rho_i b(t)$$
, a.e. $t \in (0, \infty)$.

Assume (C1) $_{\infty}$ holds. Let the operator $S:(C_{l}[0,\infty))^{n}\to (C_{l}[0,\infty))^{n}$ be defined by

$$Su(t) = (Su_1(t), Su_2(t), \dots, Su_n(t)), \ t \in [0, \infty)$$
 (5.3)

where

$$Su_i(t) = \int_0^\infty g_i(t, s)P_i(s, u(s))ds, \quad t \in [0, \infty), \quad 1 \le i \le n.$$
 (5.4)

Clearly, a fixed point of the operator S is a solution of the system (1.2). We shall show that S maps $(C_i[0,\infty))^n$ into itself. Let $u\in (C_i[0,\infty))^n$ and $i\in \{1,2,\cdots,n\}$ be fixed. We need to show that $\lim_{t\to\infty} Su_i(t)$ exists. Fix r>0. Since P_i is L^{q} -Carathéodory, there exists $\mu_{r,i}\in L^q[0,\infty)$ such that $|P_i(s,u(s))|\leq \mu_{r,i}(s)$ for $||u||\leq r$ and a.e. $s\in [0,\infty)$. In fact, for a sufficiently large r,

$$\left| \int_0^\infty [g_i(t,s) - \tilde{g}_i(s)] P_i(s,u(s)) ds \right| \leq \int_0^\infty |g_i(t,s) - \tilde{g}_i(s)| [\mu_{r,i}(s)] ds \to 0$$

as $t \to \infty$. Therefore, as $t \to \infty$ we have

$$Su_i(t) = \int_0^\infty g_i(t,s)P_i(s,u(s))ds \rightarrow \int_0^\infty \tilde{g}_i(s)P_i(s,u(s))ds.$$

Hence, S maps $(C_l[0,\infty))^n$ into $(C_l[0,\infty))^n$ if $(C1)_\infty$ holds.

Next, we define a cone in B as

$$C = \left\{ u \in (C_l[0,\infty))^n \ \middle| \ \text{for each } 1 \leq i \leq n, \ \theta_i u_i(t) \geq 0 \ \text{for} \ t \in [0,\infty), \right.$$

and
$$\min_{t \in [a,b]} \theta_i u_i(t) \ge M_i \rho_i |u_i|_0$$
 (5.5)

where M_i and ρ_i are defined in $(C2)_{\infty}$ and $(C6)_{\infty}$ respectively. Note that $C \subseteq \tilde{K}$. A fixed point of S obtained in C will be a constant-sign solution of the system (1.2).

Remark 5.1. Instead of the cone C defined in (5.5), we can also use the cone C' ($\subset C$) given by

$$C' = \left\{ u \in (C_l[0,\infty))^n \; \middle| \; ext{for each } 1 \leq i \leq n, \; heta_i u_i(t) \geq 0 \; ext{for } t \in [0,\infty),
ight.$$

and
$$\min_{t \in [a,b]} \theta_i u_i(t) \ge M_i \rho_i ||u||$$
.

The arguments that follow will be similar.

If $(C1)_{\infty}$, $(C4)_{\infty}$ and $(C5)_{\infty}$ hold, then it is clear from (5.4) that for $u \in \tilde{K}$,

$$\int_{0}^{\infty} g_{i}(t, s)a_{i}(s)f(u(s))ds \leq \theta_{i}Su_{i}(t) \leq \int_{0}^{\infty} g_{i}(t, s)b(s)f(u(s))ds,$$

$$t \in [0, \infty), \quad 1 \leq i \leq n.$$
(5.6)

Lemma 5.1. Let $(C1)_{\infty}$ hold. Then, the operator S is continuous and completely continuous.

Proof. As in [21, Theorem 5.2.3], $(C1)_{\infty}$ ensures that S is continuous and completely continuous.

In what follows we shall only state the results for (1.2) parallel to those in Section 3. The proofs are omitted as the arguments used are similar to those of the corresponding results in Section 3, with the interval [0, 1] replaced by $[0, \infty)$.

Lemma 5.2. Let (C1) -(C6) hold. Then, the operator S maps C into itself.

For subsequent results, we define the following constants for each $1 \le i \le n$ and fixed numbers $\tau_i \in [0, \infty), \ 1 \le j \le 4$:

$$\begin{split} q_i^\infty &= \sup_{t \in [0,\infty)} \int_0^\infty g_i(t,s)b(s)ds, \\ r_i^\infty &= \min_{t \in [a,b]} \int_a^b g_i(t,s)a_i(s)ds, \\ d_{1,i}^\infty &= \min_{t \in [r_2,r_3]} \int_{\tau_2}^{\tau_2} g_i(t,s)a_i(s)ds, \\ d_{2,i}^\infty &= \max_{t \in [r_1,r_4]} \int_{\tau_1}^{\tau_2} g_i(t,s)b(s)ds, \\ d_{3,i}^\infty &= \max_{t \in [r_1,r_4]} \left[\int_0^{\tau_2} g_i(t,s)b(s)ds + \int_{\tau_4}^\infty g_i(t,s)b(s)ds \right]. \end{split}$$
(5.7)

In view of $(C3)_{\infty}$ and $(C2)_{\infty}$, it is clear that for each $1 \leq i \leq n$,

$$q_i^\infty \leq \int_0^\infty H(s)b(s)ds, \, r_i^\infty \geq \int_a^b M_i H(s)a_i(s)ds \text{ and } d_{2,i}^\infty \leq \int_{\tau_1}^{\tau_4} H(s)b(s)ds. \quad (5.8)$$

Lemma 5.3. Let $(C1)_{\infty}$ - $(C6)_{\infty}$ hold, and assume

(C7)_∞ for each 1 ≤ i ≤ n and each t ∈ [0,∞), the function g_i(t,s)b(s) is nonzero on a subset of [0,∞) of positive measure.

Suppose that there exists a number d > 0 such that for $\theta_j u_j \in [0, d], 1 \le j \le n$,

$$f(u_1, u_2, \cdots, u_n) < \frac{d}{q_i^{\infty}}, \ 1 \le i \le n.$$

Then.

$$S(\overline{C}(d)) \subseteq C(d) \subset \overline{C}(d)$$
.

Lemma 5.4. Let $(C1)_{\infty}$ - $(C6)_{\infty}$ hold. Suppose that there exists a number d>0 such that for $\theta_j u_j \in [0,d], \ 1 \leq j \leq n$,

$$f(u_1, u_2, \cdots, u_n) \le \frac{d}{q_i^{\infty}}, \ 1 \le i \le n.$$

Then,

$$S(\overline{C}(d)) \subseteq \overline{C}(d)$$
.

Applying Theorem 2.1, we obtain the following result.

Theorem 5.1. Let (C1)∞-(C7)∞ hold, and assume

 $(C8)_{\infty}$ for each $1 \leq i \leq n$ and each $t \in [a, b]$, the function $g_i(t, s)a_i(s)$ is nonzero on a subset of [a, b] of positive measure.

Suppose that there exist numbers w1, w2, w3 with

$$0 < w_1 < w_2 < \frac{w_2}{\min_{1 \leq i \leq n} M_i \rho_i} \leq w_3$$

such that the following hold for each $1 \le i \le n$:

- (P) $f(u_1, u_2, \dots, u_n) < \frac{w_1}{\sigma^{\infty}}$ for $\theta_j u_j \in [0, w_1], 1 \le j \le n$;
- (Q) one of the following holds:
 - (Q1) $\limsup_{|\mathbf{u}_1|,|\mathbf{u}_2|,\cdots,|\mathbf{u}_n|\to\infty} \frac{f(\mathbf{u}_1,\mathbf{u}_2,\cdots,\mathbf{u}_n)}{|\mathbf{u}_j|} < \frac{1}{q_i^\infty}$ for some $j\in\{1,2,\cdots,n\}$ (j depends on i);
 - (Q2) there exists a number $\eta (\geq w_3)$ such that $f(u_1,u_2,\cdots,u_n) \leq \frac{\eta}{q_i^\infty}$ for $\theta_j u_j \in [0,\eta], \ 1 \leq j \leq n;$
- (R) $f(u_1, u_2, \dots, u_n) > \frac{w_2}{r^{\infty}}$ for $\theta_j u_j \in [w_2, w_3], 1 \le j \le n$.

Then, the system (1.2) has (at least) three constant-sign solutions $u^1,u^2,u^3\in C$ such that

$$\begin{split} \|u^1\| &< w_1; & |u_i^2(t)| > w_2, & t \in [a,b], \ 1 \le i \le n; \\ \|u^3\| &> w_1 & \text{and} & \min_{1 \le i \le n} \min_{t \in [a,b]} |u_i^3(t)| < w_2. \end{split}$$

The next two results are derived using Theorem 2.2.

Theorem 5.2. Let $(C1)_{\infty}$ - $(C6)_{\infty}$ hold. Assume there exist numbers $\tau_j,\ 1\leq j\leq 4$ with

$$0 \leq \tau_1 \leq a \leq \tau_2 < \tau_3 \leq b \leq \tau_4 \leq \infty$$

such that

- (C9)_∞ for each 1 ≤ i ≤ n and each t ∈ [τ₂, τ₃], the function g_i(t, s)a_i(s) is nonzero on a subset of [τ₂, τ₃] of positive measure;
- (C10)_∞ for each 1 ≤ i ≤ n and each t ∈ [τ₁, τ₄], the function g_i(t, s)b(s) is nonzero on a subset of [τ₁, τ₄] of positive measure.

Suppose that there exist numbers w_i , 2 < i < 5 with

$$0 < w_2 < w_3 < \frac{w_3}{\min_{1 < i < n} M_i \rho_i} \le w_4 \le w_5$$

such that the following hold for each 1 < i < n:

(P)
$$f(u_1, u_2, \dots, u_n) < \frac{1}{d^{\infty}} \left(w_2 - \frac{w_5 d_{3,i}^{\infty}}{\sigma^{\infty}} \right)$$
 for $\theta_j u_j \in [0, w_2], 1 \le j \le n$;

(Q)
$$f(u_1, u_2, \dots, u_n) \leq \frac{w_5}{q^{\infty}}$$
 for $\theta_j u_j \in [0, w_5], 1 \leq j \leq n$;

(R)
$$f(u_1, u_2, \dots, u_n) > \frac{w_3}{d^{\infty}}$$
 for $\theta_j u_j \in [w_3, w_4], 1 \le j \le n$.

Then, the system (1.2) has (at least) three constant-sign solutions $u^1,u^2,u^3\in \overline{C}(w_5)$ such that

$$\begin{aligned} |u_i^1(t)| &< w_2, & t \in [\tau_1, \tau_4], & 1 \leq i \leq n; & |u_i^2(t)| > w_3, & t \in [\tau_2, \tau_3], & 1 \leq i \leq n; \\ \max_{1 \leq i \leq n} & \max_{t \in [\tau_1, \tau_4]} |u_i^3(t)| > w_2 & \text{and} & \min_{1 \leq i \leq n} \min_{t \in [\tau_2, \tau_3]} |u_i^3(t)| < w_3. \end{aligned}$$

Remark 5.2. Under the special case when $\tau_1 = 0$, $\tau_4 = \infty$, $\tau_2 = a$ and $\tau_3 = b$, we have

$$d_{1,i}^{\infty} = r_i^{\infty}$$
, $d_{2,i}^{\infty} = q_i^{\infty}$ and $d_{3,i}^{\infty} = 0$

In this case Theorem 5.2 reduces to Theorem 5.1.

Theorem 5.3. Let $(C1)_{\infty}$ - $(C6)_{\infty}$ hold. Assume there exist numbers τ_j , $1 \leq j \leq 4$ with

$$a < \tau_1 < \tau_2 < \tau_3 < \tau_4 < b$$

such that $(C9)_{\infty}$ and $(C10)_{\infty}$ hold. Suppose that there exist numbers $w_i,\ 1\leq i\leq 5$ with

$$0 < w_1 \le w_2 \cdot \min_{1 \le i \le n} M_i \rho_i < w_2 < w_3 < \frac{w_3}{\min_{1 \le i \le n} M_i \rho_i} \le w_4 \le w_5$$

such that the following hold for each 1 < i < n:

(P)
$$f(u_1, u_2, \dots, u_n) < \frac{1}{d_{2,i}^{\infty}} \left(w_2 - \frac{w_5 d_{3,i}^{\infty}}{q_i^{\infty}} \right)$$
 for $\theta_j u_j \in [w_1, w_2], \ 1 \leq j \leq n$;

(Q)
$$f(u_1, u_2, \dots, u_n) \leq \frac{w_5}{a^{\infty}}$$
 for $\theta_j u_j \in [0, w_5], 1 \leq j < n$;

(R)
$$f(u_1, u_2, \dots, u_n) > \frac{w_3}{d_{1,i}^{\infty}}$$
 for $\theta_j u_j \in [w_3, w_4], 1 \le j \le n$.

Then, the system (1.2) has (at least) three constant-sign solutions $u^1,u^2,u^3\in \overline{C}(w_5)$ such that

$$\begin{aligned} |u_i^1(t)| < w_2, & \ t \in [\tau_1, \tau_4], \ 1 \le i \le n; & |u_i^2(t)| > w_3, \ t \in [\tau_2, \tau_3], \ 1 \le i \le n; \\ \max_{1 \le i \le n} \max_{t \in [\tau_1, \tau_4]} |u_i^3(t)| > w_2 & \text{and} & \min_{1 \le i \le n} \min_{t \in [\tau_2, \tau_3]} |u_i^3(t)| < w_3. \end{aligned}$$

Received: Sep 2003. Revised: Nov 2003.

References

- R. P. Agarwal, M. Meehan and D. O'Regan, Nonlinear Integral Equations and Inclusions, Nova Science Publishers, Hungtington, New York, 2001.
- [2] R. P. Agarwal and D. O'Regan, Existence of three solutions to integral and discrete equations via the Leggett Williams fixed point theorem, Rocky Mountain J. Math. 31(2001), 23-35.
- [3] R. P. Agarwal, D. O'Regan and P. J. Y. Wong, Positive Solutions of Differential, Difference and Integral Equations, Kluwer, Dordrecht, 1999.
- [4] R. P. Agarwal, D. O'Regan and P. J. Y. Wong, Constant-sign solutions of a system of Fredholm integral equations, Acta Applicandae Mathematicae, to appear.
- [5] R. P. Agarwal, D. O'Regan and P. J. Y. Wong, Eigenvalues of a system of Fredholm integral equations, Math. Comput. Modelling, to appear.
- [6] R. P. Agarwal and P. J. Y. Wong, Advanced Topics in Difference Equations, Kluwer, Dordrecht, 1997.
- [7] D. Anderson and R. I. Avery, Multiple positive solutions to a third order discrete focal boundary value problem, Comput. Math. Appl. 42(2001), 333-340.
- [8] D. Anderson, R. I. Avery and A. C. Peterson, Three positive solutions to a discrete focal boundary value problem, J. Comput. Appl. Math. 88(1998), 102-118.
- [9] R. I. Avery, A generalization of the Leggett-Williams fixed point theorem, MSR Hot-Line 2(1998), 9-14.
- [10] R. I. Avery, Multiple positive solutions of an nth order focal boundary value problem, PanAmer. Math. J. 8(1998), 39-55.

- [11] R. I. Avery, Existence of multiple positive solutions to a conjugate boundary value problem, MSR Hot-Line 2(1998), 1-6.
- [12] R. I. Avery and J. Henderson, Three symmetric positive solutions for a second order boundary value problem, Appl. Math. Lett. 13(2000), 1-7.
- [13] R. I. Avery and A. C. Peterson, Multiple positive solutions of a discrete second order conjugate problem, PanAmer. Math. J. 8(1998), 1-12.
- [14] J. M. Davis, P. W. Eloe and J. Henderson, Triple positive solutions and dependence on higher order derivatives, J. Math. Anal. Appl. 237(1999), 710-720.
- [15] L. H. Erbe, S. Hu and H. Wang, Multiple positive solutions of some boundary value problems, J. Math. Anal. Appl. 184(1994), 640-648.
- [16] L. H. Erbe and H. Wang, On the existence of positive solutions of ordinary differential equations, Proc. Amer. Math. Soc. 120(1994), 743-748.
- [17] D. Jiang, On the existence of positive solutions to second order periodic boundary value problems, Mathematica Acta Scientia 18(1998), 31-35.
- [18] D. Jiang and H. Liu, Existence of positive solutions to second order Neumann boundary value problems, J. Math. Research & Exposition 20(2000), 360-364.
- [19] R. W. Leggett and L. R. Williams, Multiple positive fixed points of nonlinear operators on ordered Banach spaces, Inidana Univ. Math. J. 28(1979), 673-688.
- [20] W. Lian, F. Wong and C. Yeh, On the existence of positive solutions of nonlinear second order differential equations, Proc. Amer. Math. Soc. 124(1996), 1117-1126.
- [21] M. Meehan and D. O'Regan, Multiple nonnegative solutions of nonlinear integral equations on compact and semi-infinite intervals, Applicable Analysis 74(2000), 413-427.
- [22] D. O'Regan and M. Meehan, Existence Theory for Nonlinear Integral and Integrodifferential Equations, Kluwer, Dordrecht, 1998.
- [23] P. J. Y. Wong, Triple positive solutions of conjugate boundary value problems, Comput. Math. Appl. 36(1998), 19-35.
- [24] P. J. Y. Wong, Solutions of constant signs of a system of Sturm-Liouville boundary value problems, Math. Comput. Modelling 29(1999), 27-38.
- [25] P. J. Y. Wong, Triple positive solutions of conjugate boundary value problems II, Comput. Math. Appl. 40(2000), 537-557.
- [26] P. J. Y. Wong, Sharp inequalities for solutions of multipoint boundary value problems, Math. Inequal. Appl. 3(2000), 79-88.

- [27] P. J. Y. Wong, Three fixed-sign solutions of system model with Sturm-Liouville type conditions, J. Math. Anal. Appl. 298(2004), 120-145.
- [28] P. J. Y. Wong and R. P. Agarwal, Multiple positive solutions of two-point right focal boundary value problems, Math. Comput. Modelling 28(1998), 41-49.
- [29] P. J. Y. Wong and R. P. Agarwal, Extension of continuous and discrete inequalities due to Eloe and Henderson, Nonlinear Analysis: Theory, Methods and Applications 34(1998), 479-487.
- [30] P. J. Y. Wong and R. P. Agarwal, Multiple solutions of generalized multipoint conjugate boundary value problems, Georgian Math. J. 6(1999), 567-590.
- [31] P. J. Y. Wong and R. P. Agarwal, Results and estimates on multiple positive solutions of Lidstone boundary value problems, Acta Math. Hungar. 86(2000), 137-168.
- [32] P. J. Y. Wong and Y. C. Soh, Triple fixed-sign solutions in modelling a system with Hermite boundary conditions, Archives of Inequalities and Applications, to appear.