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CONSTRUCTIVE EXISTENCE ANALYSIS OF TWO SOLUTIONS OF SOME NON-LINEAR INTEGRAL BVPS

We consider the following non-linear integral boundary value problem

$$\frac{dx}{dt} = f(t, x), \ t \in [a, b] , \tag{1}$$

$$\int_{a}^{b} [g(s, x(s)) + h(s, f(s, x(s)))] ds = d .$$
⁽²⁾

Here we suppose that the functions $f:[a,b] \times D \to R^n$, $g:[a,b] \times D \to R^n$ and $h:[a,b] \times D \to R^n$ satisfy the Caratheodory and the Lipschitz condition in the domain D and d is a given vector. Let D_a and D_b be a convex subsets of R^n where one looks for respectively the initial value x(a) and the value x(b) of the solution of the boundary value problem (1), (2).

The problem is to find and establish the existence of an absolutely continuous solution $x:[a,b] \to D$ of the problem (1), (2) with initial value $x(a) \in D_a$.

We note, that the domain D will be defined by using convex linear combinations of subsets D_a and D_b . We introduce the vectors of parameters $z = col(z_1, z_2, ..., z_n) = x(a)$, $\eta = col(\eta_1, \eta_2, ..., \eta_n) = x(b)$ and now, instead of integral problem (1), (2) we will consider the following "model-type" two-point boundary value problem with separated parameterized conditions: $\frac{dx}{dt} = f(t, x)$, $t \in [a, b]$, x(a) = z, $x(b) = \eta$.

We connect the introduced model type problem with the special parameterized sequence of function $x_m(t,z,\eta)_{m=0}^{\infty}$, satisfying the boundary conditions x(a) = z, $x(b) = \eta$ for all $z, \eta \in \mathbb{R}^n$. We prove the uniform convergence of the sequence of functions : $x_{\infty}(t,z,\eta) = \lim_{m\to\infty} x_m(t,z,\eta)$. The limit function $x_{\infty}(t,z^*,\eta^*)$ will be a solution of the original integral boundary value problem if and only if the pair of parameters (z^*,η^*) satisfies the following system of 2n algebraic determining equations:

$$[\eta - z] - \int_{a}^{b} f(s, x_{\infty}(s, z, \eta)) ds = 0, \quad \int_{a}^{b} [g(s, x_{\infty}(s, z, \eta)) + h(s, f(s, x_{\infty}(s, z, \eta)))] ds - d = 0.$$

The existence of two solutions was proved by studying the approximate determining system:

$$[\eta - z] - \int_{a}^{b} f(s, x_m(s, z, \eta)) ds = 0, \quad \int_{a}^{b} [g(s, x_m(s, z, \eta)) + h(s, f(s, x_m(s, z, \eta)))] ds - d = 0.$$

1. Rontó A., Rontó M., and Varha Y. "A new approach to non-local boundary value problems for ordinary differential systems," Applied Mathematics and Computation. – 2015. – Vol. 250. – P. 689–700.

^{2.} Rontó M., Varha Y., and Marynets K. "Further results on the investigation of solutions of integral boundary value problems," Tatra Mt. Math. Publ., to be published.