Nonzero Solutions for Nonlinear Systems of Fourth-Order Boundary Value Problems

Ravi P. Agarwal,1 Mohamed Jleli,2 and Bessem Samet2

1Department of Mathematics, Texas A & M University-Kingsville, Kingsville, TX 78363, USA
2Department of Mathematics, College of Science, King Saud University, P. O. Box 2455, Riyadh 11451, Saudi Arabia

Correspondence should be addressed to Bessem Samet; bsamet@ksu.edu.sa

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This study is devoted to the investigation of nonlinear systems of fourth-order boundary value problems. Namely, using some techniques from matrix analysis and ordinary differential equations, a Lyapunov-type inequality providing a necessary condition for the existence of nonzero solutions is obtained. Next, an estimate involving generalized eigenvalues is derived as an application of our main result.

1. Introduction

In this study, we investigate the system of differential equations

\[
\begin{align*}
\frac{d^4}{dt^4} y(t) &= \rho(t) \mu(t, y, z), & 0 < t < 1, \\
\frac{d^4}{dt^4} z(t) &= \sigma(t) \xi(t, y, z), & 0 < t < 1,
\end{align*}
\]

subjected to the boundary conditions

\[
\begin{align*}
y(0) &= y'(0) = y''(1) = y'''(1) = 0, \\
z(0) &= z'(0) = z''(1) = z'''(1) = 0,
\end{align*}
\]

where \( \rho, \sigma : [0, 1] \to \mathbb{R} \) and \( \mu, \xi : [0, 1] \times C([0, 1]) \to \mathbb{R} \) are the continuous functions with \( \mu(\cdot, 0, 0) = \xi(\cdot, 0, 0) \equiv 0 \). Clearly, \( (y, z) \equiv (0, 0) \) is a trivial solution to (1) and (2). The aim of this study is to obtain necessary conditions for the existence of nonzero solutions to the considered problem. Namely, we establish new Lyapunov-type inequalities [1] for (1) and (2) under reasonable conditions on the nonlinearities \( \mu(t, y, z) \) and \( \xi(t, y, z) \). Our approach is based essentially on matrix analysis and some arguments from ordinary differential equations.

Fourth-order differential equations are useful in modeling many phenomena from physics ([2–7] and the references therein), which makes the study of such equations particularly interesting. In the literature, several contributions have been devoted to the investigation of sufficient conditions ensuring the existence of solutions to fourth-order boundary value problems ([2, 8–19] and the references therein). The study of necessary conditions for the existence of nontrivial solutions to fourth-order differential equations via Lyapunov-type inequalities has been investigated by some authors [20–22]. For instance, in [20], among other results, it was shown that, if \( y \) is a nontrivial solution to

\[
\begin{align*}
\frac{d^4}{dt^4} y(t) + \lambda(t) y(t) &= 0, & a < t < b, \\
y(a) &= y'(a) = y''(a) = y'''(b) = 0,
\end{align*}
\]

where \( \lambda : [a, b] \to \mathbb{R} \) is continuous, then

\[
\int_a^b \lambda^{+}(s)ds > \frac{512}{9(b - a)^9},
\]

where \( \lambda^{+}(t) = \max\{\lambda(t), 0\} \).

For recent contributions related to Lyapunov-type inequalities, see e.g., [23–29] and the references therein.
2. Some Preliminaries

First, we fix some notations. We denote by $\leq_{\mathbb{R}^2}$ the partial order in the Euclidean space $\mathbb{R}^2$ defined as
\[ \overrightarrow{u} \leq_{\mathbb{R}^2} \overrightarrow{v} \Leftrightarrow u_i \leq v_i, \quad i = 1, 2, \]
for every $\overrightarrow{u} = (u_1, u_2), \overrightarrow{v} = (v_1, v_2) \in \mathbb{R}^2$.

We denote by $M_2^+$ the set of square matrices having nonnegative coefficients, i.e.,
\[ M_2^+ = \left\{ (m_{ij})_{1 \leq i, j \leq 2} : m_{ij} \geq 0, \quad 1 \leq i, j \leq 2 \right\}. \]

For $C \in M_2^+$, the trace of $C$ is denoted by Trace$(C)$, the determinant of $C$ is denoted by det$(C)$, and the spectral radius of $C$ is denoted by $\rho_C$, i.e.,
\[ \rho_C = \max \left\{ |\lambda_i(C)| : i = 1, 2 \right\}, \]
where $\lambda_i(C)$ are the complex eigenvalues of $C$.

We equip $M_2^+$ with the norm $\| \cdot \|_2$ defined as
\[ \|C\| = \sup_{\overrightarrow{u} \in \mathbb{R}^2 : \|\overrightarrow{u}\|_2 \neq 0} \frac{|\text{Trace}(C\overrightarrow{u})|}{\|\overrightarrow{u}\|_2}, \quad C \in M_2^+, \]
where $\| \cdot \|_2$ is the Euclidean norm in $\mathbb{R}^2$.

The following lemmas will be useful later.

**Lemma 1.** Let $\overrightarrow{u}, \overrightarrow{v} \in \mathbb{R}^2$ with
\[ 0 \leq_{\mathbb{R}^2} \overrightarrow{u} \leq_{\mathbb{R}^2} \overrightarrow{v}, \]
where $\overrightarrow{0}$ is the zero vector in $\mathbb{R}^2$. Then, $\|\overrightarrow{u}\|_2 \leq \|\overrightarrow{v}\|_2$.

**Proof.** The result follows from the fact that
\[ P = \left\{ \overrightarrow{u} \in \mathbb{R}^2 : \overrightarrow{u} \geq_{\mathbb{R}^2} \overrightarrow{0} \right\} \]
is a normal cone in $\mathbb{R}^2$ with normal constant equal to 1 (e.g., [30]). \(\square\)

**Lemma 2** (See e.g., [31]). Let $C \in M_2^+$. If $\rho_C < 1$, then
\[ \lim_{n \to \infty} \|C^n\| = 0. \]

**Lemma 3** (See [25]). Let $C \in M_2^+$. Then,
\[ \rho_C = \frac{\text{Trace}(C) + \sqrt{[\text{Trace}(C)]^2 - 4 \text{det}(C)}}{2} . \]

**Lemma 4** (See [12]). Let $x \in C^4((0,1)) \cap C^4([0,1]) \cap C^3((0,1])$ be a solution to
\[ \begin{cases} x^{(4)}(t) = f(t), & 0 < t < 1, \\ x(0) = x'(0) = x''(1) = x'''(1) = 0, \end{cases} \]
where $f \in C([0,1])$. Then,
\[ x(t) = \int_0^1 H(t, \tau) f(\tau) d\tau, \quad 0 \leq t \leq 1, \]
with
\[ 0 \leq H(t, \tau) = \begin{cases} \frac{(3t-\tau)^2}{6}, & \text{if } 0 \leq \tau \leq t \leq 1, \\ \frac{(3t-\tau)^2}{6}, & \text{if } 0 \leq t \leq \tau \leq 1. \end{cases} \]

**Lemma 5.** For all $0 < \tau < 1$,
\[ \max_{0 \leq s \leq 1} H(t, \tau) = H(1, \tau) = \frac{(3-t)^2}{6} . \]

**Proof.** Fix $0 < \tau < 1$. Since $H(\cdot, \tau)$ is nondecreasing in $[\tau, 1]$, we deduce that
\[ H(t, \tau) \leq H(1, \tau), \quad \text{for all } t \in [\tau, 1]. \]

Similarly, it can be easily shown that $H(\cdot, \tau)$ is nondecreasing in $[0, \tau]$, which yields
\[ H(t, \tau) \leq H(\tau, \tau) = \frac{\tau^3}{3}, \quad \text{for all } t \in [0, \tau]. \]

Combining (17) with (18), for all $0 \leq t \leq 1$, we obtain
\[ H(t, \tau) \leq \max \left\{ \frac{(3-t)^2}{6}, \frac{\tau^3}{3} \right\} = \frac{(3-t)^2}{6}. \]

Hence, (16) is proved. \(\square\)

Throughout this study, we denote by $\| \cdot \|_\infty$ the norm in $C([0,1])$ defined as
\[ \|\vartheta\|_\infty = \max_{0 \leq t \leq 1} |\vartheta(t)|, \quad \vartheta \in C([0,1]). \]

3. Results and Proofs

We investigate (1) and (2) under the following assumptions:

(A1) $\rho, \sigma : [0,1] \to \mathbb{R}$ are continuous

(A2) $\mu, \xi : [0,1] \times C([0,1]) \times C([0,1]) \to \mathbb{R}$ are continuous

(A3) $\mu(\cdot, 0,0) = \xi(\cdot, 0,0) \equiv 0$ (where 0 is the zero function)

(A4) For all $(t, y, z) \in [0,1] \times C([0,1]) \times C([0,1])$,\n\[ |\mu(t, y, z)| \leq \mu_1(t) \|y\|_\infty + \mu_2(t) \|z\|_\infty, \]
\[ |\xi(t, y, z)| \leq \xi_1(t) \|y\|_\infty + \xi_2(t) \|z\|_\infty, \]
where $f \in C([0,1])$. Then,
\[ x(t) = \int_0^1 H(t, \tau) f(\tau) d\tau, \quad 0 \leq t \leq 1, \]
with
\[ 0 \leq H(t, \tau) = \begin{cases} \frac{(3-t)^2}{6}, & \text{if } 0 \leq \tau \leq t \leq 1, \\ \frac{(3-t)^2}{6}, & \text{if } 0 \leq t \leq \tau \leq 1. \end{cases} \]
where $\mu_{11}, \mu_{12}, \xi_{21}, \xi_{22} : [0,1] \rightarrow [0,\infty)$ are the continuous functions.

By solution to (1) and (2), we mean a pair of functions $(y, z)$, $y, z \in C^4((0,1)) \cap C^3([0,1]) \cap C^2((0,1))$, satisfying (1) and the initial conditions (2). A solution $(y, z)$ to (1) and (2) is said to be nontrivial, if $(y, z) \equiv (0,0)$.

For $\delta, \eta \in C([0,1])$, let
\[
J_\delta(\eta) = \int_0^1 (3 - r)^2 |\delta(r)|\eta(r) dr.
\] (22)

**Theorem 1.** If (1) and (2) have a nontrivial solution, then
\[
J_\rho(\mu_{11}) + J_\sigma(\xi_{22}) + \left\{ \left( \frac{1}{6} |\rho(\mu_{11}) - J_\rho(\xi_{22})|^2 + 4J_\rho(\xi_{21})J_\rho(\mu_{12}) \right) \right\} \geq 12.
\] (23)

\[|y(t)| \leq \int_0^1 |H(t, r) \rho(r) \mu(r, y, z)| dr
\]
\[= \int_0^1 \left( \frac{1}{6} |\rho(r) (\mu_{11}(r) y(\mu(r)) + \mu_{12}(r) z)\|_{\infty} \right) |\rho(r)\|_{\infty} \|y\|_{\infty} + \left( \int_0^1 \frac{1}{6} |\rho(r) \mu_{12}(r) dr \right) \|z\|_{\infty},
\]
which leads to
\[
\|y\|_{\infty} \leq \left( \int_0^1 \frac{1}{6} |\rho(r) \mu_{11}(r) dr) \right) \|y\|_{\infty}
\]
\[+ \left( \int_0^1 \frac{1}{6} |\rho(r) \mu_{12}(r) dr) \right) \|z\|_{\infty}.\] (27)

Similarly, by (A4) and (16), we obtain
\[
\|z\|_{\infty} \leq \left( \int_0^1 \frac{1}{6} |\sigma(r) \xi_{21}(r) dr) \right) \|y\|_{\infty}
\]
\[+ \left( \int_0^1 \frac{1}{6} |\sigma(r) \xi_{22}(r) dr) \right) \|z\|_{\infty}.\] (28)

Combining (27) with (28), we deduce that
\[
\overrightarrow{0} \leq R^2 \hat{\phi}_{y,z} \leq R^2 C \hat{\phi}_{y,z},\] (29)
where \(\hat{\phi}_{y,z} = (\|y\|_{\infty}, \|z\|_{\infty})\) and
\[
C = \frac{1}{6} \left( \begin{array}{cc} J_\rho(\mu_{11}) & J_\rho(\mu_{12}) \\
J_\rho(\xi_{21}) & J_\rho(\xi_{22}) \end{array} \right).
\] (30)

Next, using Lemma 3 and (24), we deduce that
\[
\rho_C < 1.\] (31)

On the other hand, using Lemma 1 and (29), we obtain
\[
\hat{\phi}_{y,z} \leq C \hat{\phi}_{y,z} \leq 0,\] (32)
Since $(y, z)$ is nontrivial, then $\overrightarrow{\phi}_{y,z} \neq \overrightarrow{0}$, and the above inequality leads to
\[
\|C\| \geq 1.\] (33)

But by Lemma 2 and (31), we know that
\[
\lim_{n \to \infty} \|C^n\| = 0,
\]
which contradicts (33). This proves (23). \(\square\)

Next, we discuss some particular cases of Theorem 1.

### 3.1. Nonlinearities Involving Trigonometric Functions.

Consider the system of differential equations
\[
\begin{align*}
y^{(0)}(t) &= \rho(t) \sin(y(t) + z(t)), & 0 < t < 1, \\
z^{(0)}(t) &= \sigma(t) \sec(y(t) + z(t)), & 0 < t < 1,
\end{align*}
\] (35)
under the boundary conditions (2), where $\rho, \sigma \in C([0,1])$.

Observe that (35) is a particular case of (1) with
\[
\begin{align*}
\mu(t, y, z) &= \sin(y(t) + z(t)), \\
\xi(t, y, z) &= \sec(y(t) + z(t)),
\end{align*}
\] (36)
where
\[
\begin{align*}
\xi(t, y, z) &= \arctan(y(t) + z(t)), & (t, y, z) \in [0,1] \times C([0,1]) \times C([0,1]),
\end{align*}
\] (36)

### Proof.

Let $(y, z)$ be a nontrivial solution to (1) and (2), and suppose that
\[
J_\rho(\mu_{11}) + J_\rho(\xi_{22}) + \left\{ \left( \frac{1}{6} |\rho(\mu_{11}) - J_\rho(\xi_{22})|^2 + 4J_\rho(\xi_{21})J_\rho(\mu_{12}) \right) \right\} \geq 12.
\] (24)

By Lemma 4, $(y, z) \in C([0,1]) \times C([0,1])$ is a nontrivial solution to the system of integral equations:
\[
\begin{align*}
y(t) &= \int_0^1 H(t, r) \rho(r) \mu(r, y, z) dr, & 0 \leq t \leq 1, \\
z(t) &= \int_0^1 H(t, r) \sigma(r) \xi(r, y, z) dr.
\end{align*}
\] (25)
Using (A4) and (16), for all $0 \leq t \leq 1$, we obtain
If (35) and (2) have a nontrivial solution, then

\begin{align*}
|\mu(t, y, z)| &= |\sin(y(t) + z(t))| \leq |y(t) + z(t)| \leq \|y\|_{\infty} + \|z\|_{\infty}, \\
|\xi(t, y, z)| &= |\arctan(y(t) + z(t))| \leq |y(t) + z(t)| \leq \|y\|_{\infty} + \|z\|_{\infty}.
\end{align*}

(37)

Then, (A4) is satisfied with

\[ \mu_{11} = \mu_{12} = \xi_{21} = \xi_{22} = 1. \tag{38} \]

Hence, by Theorem 1, we deduce the following.

**Corollary 1.** If (35) and (2) have a nontrivial solution, then

\[ J_\rho(1) + J_\sigma(1) + \sqrt{(J_\rho(1) - J_\sigma(1))^2 + 4J_\sigma(1)J_\rho(1)} \geq 12. \tag{39} \]

3.2. **Nonlocal Source Terms.** Consider the system of differential equations

\[
\begin{aligned}
y^{(4)}(t) &= \rho(t) \int_0^t (t-s)^{\alpha-1}(y(s) + z(s))ds, \quad 0 < t < 1, \\
z^{(4)}(t) &= \sigma(t) \int_0^t (t-s)^{\beta-1}(y(s) + z(s))ds, \quad 0 < t < 1,
\end{aligned}
\]

under the boundary condition (16), where \( \rho, \sigma \in C([0, 1]) \) and \( \alpha, \beta > 0 \). Problem (40) is a particular case of (1) with

\[
\begin{aligned}
\mu(t, y, z) &= \int_0^t (t-s)^{\alpha-1}(y(s) + z(s))ds, \quad 0 < t \leq 1, \\
\xi(t, y, z) &= \int_0^t (t-s)^{\beta-1}(y(s) + z(s))ds, \quad 0 < t \leq 1,
\end{aligned}
\]

(41)

for all \( t, y, z \in C([0, 1]) \). Obviously, \( \mu \) and \( \xi \) satisfy (A3). Moreover, for all \( (t, y, z) \in [0, 1] \times C([0, 1]) \times C([0, 1]) \),

\[
|\mu(t, y, z)| \leq \left( \int_0^t (t-s)^{\alpha-1}ds \right) (\|y\|_{\infty} + \|z\|_{\infty})
\]

(42)

\[
= \frac{t^{\alpha}}{\alpha} (\|y\|_{\infty} + \|z\|_{\infty}).
\]

and similarly

\[
|\xi(t, y, z)| \leq \frac{t^{\beta}}{\beta} (\|y\|_{\infty} + \|z\|_{\infty}).
\]

(43)

Then, (A4) is satisfied with

\[
\begin{aligned}
\mu_{11} &= \mu_{12} = \xi_{21} = \xi_{22} = 1, \quad 0 \leq t \leq 1, \\
\xi_{21}(t) &= \xi_{22}(t) = \frac{e^t}{\beta}, \quad 0 \leq t \leq 1.
\end{aligned}
\]

(44)

Then, by Theorem 1, we deduce the following.

**Corollary 2.** If (39) and (2) have a nontrivial solution, then

\[
\left( J_\rho \left( \frac{t^\alpha}{\alpha} \right) + J_\sigma \left( \frac{t^\beta}{\beta} \right) \right)
+ \sqrt{\left( J_\rho \left( \frac{t^\alpha}{\alpha} \right) - J_\sigma \left( \frac{t^\beta}{\beta} \right) \right)^2 + 4J_\sigma \left( \frac{t^\beta}{\beta} \right) J_\rho \left( \frac{t^\alpha}{\alpha} \right)} \geq 12.
\]

(45)

**Example 1.** Consider the system of differential equation (35) with \( \rho \equiv 1 \) and \( \sigma(t) = 9/4(3 - t) \) for all \( t \in [0, 1] \). Elementary calculations show that

\[
J_\rho(1) = J_\sigma(1) = \frac{3}{4}, \quad J_\rho(1) + J_\sigma(1) + \sqrt{(J_\rho(1) - J_\sigma(1))^2 + 4J_\sigma(1)J_\rho(1)} = 3 < 12.
\]

(46)

Hence, by Corollary 1, we deduce that (35) and (2) have no nontrivial solution.

4. **Generalized Eigenvalues Problems**

We say that \( e = (e_{ij})_{1 \leq i, j \leq 2} \) is a generalized eigenvalue of the system of differential equations

\[
\begin{aligned}
y^{(4)}(t) &= e_{11}y(t) + e_{12}z(t), \quad 0 < t < 1, \\
z^{(4)}(t) &= e_{21}y(t) + e_{22}z(t), \quad 0 < t < 1,
\end{aligned}
\]

subjected to the boundary condition (2), if (2) and (44) admit a nonzero solution \((y_0, z_0)\). Notice that (44) is a particular case of (1) with

\[
\begin{aligned}
\rho(t) &= 1, \quad \mu(t, y, z) = e_{11}y(t) + e_{12}z(t), \\
\sigma(t) &= 1, \quad \xi(t, y, z) = e_{21}y(t) + e_{22}z(t),
\end{aligned}
\]

(48)

Moreover, (A2)–(A4) are satisfied with
Corollary 3. Therefore, the following result follows.

Corollary 3. If \(e = (e_{ij})_{1 \leq i,j \leq 2}\) is a generalized eigenvalue of (43) and (2), then

\[
e_{11} + e_{22} + \sqrt{(e_{11} - e_{22})^2 + 4e_{21}e_{12}} \geq 16.
\]

Therefore, the following result follows.

5. Conclusion

Using some techniques from matrix analysis and ordinary differential equations, a necessary condition for the existence of nonzero solutions to (1) and (2) is obtained (Theorem 1). As particular cases of (1), we discussed nonlinearities involving trigonometric functions (Corollary 1) and nonlocal source terms (Corollary 2). Finally, we applied our main result to obtain an estimate involving generalized eigenvalues (Corollary 3).

Data Availability

No data were used to support this study.

Conflicts of Interest

The authors declare that there are no conflicts of interest.

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