

ITERATIVE METHOD FOR A CLASS OF FOURTH-ORDER P -LAPLACIAN BEAM EQUATION*

Zhanbing Bai^{1,†}, Zengji Du² and Shuo Zhang³

Abstract This paper considers the existence of the solutions for a class of fourth-order p -Laplacian. The boundary value problem considered can describe the tiny deformation of an elastic beam. By using a novel efficient iteration method, the existence and uniqueness result of solution for the problem is obtained. An example is given to illustrate the main results.

Keywords Fourth-order p -Laplacian, uniqueness, iterative method.

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1. Introduction

This paper studies a class of fourth-order p -Laplace boundary value problem.

$$[\phi_p(u''(t))]'' = f(t, u(t), u''(t)), \quad t \in (0, 1), \quad (1.1)$$

$$u(0) = 0, \quad u(1) = au(\xi), \quad u''(0) = 0, \quad \phi_p(u''(1)) = b\phi_p(u''(\zeta)), \quad (1.2)$$

where $\phi_p(t) = |t|^{p-2} \cdot t$, $p > 1$, $0 < \xi, \zeta < 1$, $0 \leq a < 1/\xi$, $0 \leq b < 1/\zeta$, $1/p + 1/q = 1$, $p, q \geq 0$, function $f : [0, 1] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ is continuous.

Problems of the above form occur in beam theory [8], for example,

- (1). a beam with small deformations (also called geometric linearity);
- (2). a beam of a material which satisfies a nonlinear power-like stress-strain law;
- (3). a beam with two-sided links (for example, springs) which satisfies a nonlinear power-like elasticity law.

Many scholars have investigated the boundary value problem (1.1), (1.2) via fixed point theorem, nonlinear alternative on cone, upper and lower solutions, or coincidence degree theorem [1]–[40]. The best known setting is the boundary value problem when $p = 2$, $a = b = 0$.

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This problem arises when one describes deformations of an elastic beam. Usually both ends are simply supported, or one end is simply supported and the other end is clamped by sliding clamps. Also vanishing moments and shear forces at the beam ends are frequently included in the boundary conditions [18]. One derivation of this fourth order equation plus the two-point boundary conditions occurs when the method of lines is used in the description over regions of certain partial differential equations describing the detection of an elastic beam. Ma etc [25] investigated the following problem in 1997,

$$u^{(4)}(t) = f(t, u(t), u''(t)), \quad 0 < t < 1, \quad (1.3)$$

$$u(0) = u(1) = u''(0) = u''(1) = 0. \quad (1.4)$$

For this kind of problem, the method of upper and lower solutions is effective. They obtained the upper and lower solutions via some new maximum principles and constructed monotone sequences to get the existence of the positive solutions. The maximum principles of fourth-order linear operator play a very important role in their proofs. However, when $p \neq 2$, the operator $[\phi_p(u'')]''$ is a nonlinear operator, the maximum principle and the Fredholm alternative cannot be applied.

For $p \neq 2, a \neq 0, b \neq 0$, Bai etc [6] investigated the problem:

$$[\phi_p(u''(t))]'' = f(t, u(t), u''(t)), t \in (0, 1), \quad (1.5)$$

$$u(0) = 0, u(1) = au(\xi), u''(0) = 0, u''(1) = bu''(\zeta), \quad (1.6)$$

where $\phi_p(t) = |t|^{p-2} \cdot t$, $p > 1$, $0 < \xi, \zeta < 1$, $0 \leq a < \frac{1}{\xi}$, $0 \leq b < \min\{\frac{1}{\zeta}, \phi_q(\frac{1}{\zeta})\}$, function $f : [0, 1] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ is continuous. The existence of iterative solutions for problem (1.5), (1.6) without any growth restriction on the nonlinear term f is obtained. The solution is between a lower solution β and an upper solution α . However, the construction of upper and lower solutions is difficult and complicate. For most boundary value problems, we even can't get suitable upper and lower solutions. We pointed here that there was a small mistake in [6] that the boundary condition $u''(1) = bu''(\zeta)$ should be $\phi_p(u''(1)) = b\phi_p(u''(\zeta))$.

More recently, Bachouche etc [2] proved existence of positive solutions to a more general fourth-order semipositone φ -Laplacian boundary value problem. The nonlinearity may have time singularity and change sign. Existence results are proved using the Krasnoselskii and the Leggett-Williams fixed point theorems.

In 2017, Dang etc [13] proposed a novel efficient method for boundary value problem (1.3), (1.4) and obtained the existence of positive solutions. They reduced the problem to two second-order operator equations. Under some easily verified conditions on this function in a specified bounded domain he proved the contraction of the operator. This guarantees the existence and uniqueness of a solution of the problem. This idea also be used for other beam equation [14, 32].

Motivated by the mentioned excellent works, in this paper, we use the method due to Dang to obtain the existence of the positive solution. Differently from [3, 10, 25], we must consider influence of the index p . Specifically, we define a more general operator A to consider the problem (1.1), (1.2). Some preliminaries are presented in section 2. The main results will be given in section 3. An example is presented in section 4.

2. Preliminaries

Suppose that $E = C[0, 1]$ is a real Banach space with the maximum norm $\|u\| = \max_{t \in [0,1]} |u(t)|$. Given $\eta \in C^2[0, 1]$, consider the following boundary value problem

$$[\phi_p(u''(t))]'' = f(t, \eta(t), \eta''(t)), \quad t \in (0, 1), \tag{2.1}$$

$$u(0) = 0, \quad u(1) = au(\xi), \quad u''(0) = 0, \quad \phi_p(u''(1)) = b\phi_p(u''(\zeta)), \tag{2.2}$$

where $0 \leq a < 1/\xi, 0 \leq b < 1/\zeta$.

Lemma 2.1. *Boundary value problem (2.1), (2.2) has a unique solution $u(t)$ and*

$$u(t) = (T\eta)(t) = (HF(\eta))(t),$$

where

$$(F\eta)(s) = \int_0^1 G_1(s, \tau) f(\tau, \eta(\tau), \eta''(\tau)) d\tau,$$

$$(Hy)(t) = \int_0^1 G_2(t, s) \phi_q(y(s)) ds,$$

$$G_1(t, s) = \begin{cases} s \in [0, \zeta] : \begin{cases} \frac{t}{1-b\zeta} [(1-s) - b(\zeta-s)], & t \leq s; \\ \frac{s}{1-b\zeta} [(1-t) - b(\zeta-t)], & s \leq t, \end{cases} \\ s \in [\zeta, 1] : \begin{cases} \frac{1}{1-b\zeta} t(1-s), & t \leq s; \\ \frac{1}{1-b\zeta} [s(1-t) + b\zeta(t-s)], & s \leq t, \end{cases} \end{cases}$$

$$G_2(t, s) = \begin{cases} s \in [0, \xi] : \begin{cases} \frac{t}{1-a\xi} [(1-s) - a(\xi-s)], & t \leq s; \\ \frac{s}{1-a\xi} [(1-t) - a(\xi-t)], & s \leq t, \end{cases} \\ s \in [\xi, 1] : \begin{cases} \frac{1}{1-a\xi} t(1-s), & t \leq s; \\ \frac{1}{1-a\xi} [s(1-t) + a\xi(t-s)], & s \leq t. \end{cases} \end{cases}$$

Moreover, $G_1(t, s) \geq 0, G_2(t, s) \geq 0$, for $t, s \in [0, 1]$.

Proof. Let $y = \phi_p(u'')$, then boundary value problem (2.1), (2.2) changed as

$$y''(t) = f(t, \eta(t), \eta''(t)), \quad t \in (0, 1), \tag{2.3}$$

$$u''(t) = \phi_q(y(t)), \tag{2.4}$$

$$y(0) = 0, \quad y(1) = by(\zeta), \tag{2.5}$$

$$u(0) = 0, \quad u(1) = au(\xi). \tag{2.6}$$

With the condition $0 \leq a < 1/\xi, 0 \leq b < 1/\zeta$, the Green function for the second order three-point boundary value problem was given in [17]. We denote the Green function of (2.3), (2.5) with $G_1(t, s)$, and the Green function of (2.4), (2.6) with $G_2(t, s)$. The positivity of the Green functions are a special case of [5]. We refer the readers to [5, 17] for details. A computation show that for $p > 1$, there is $\phi_q = \phi_p^{-1}$. In fact, let

$$s = \phi_p(t) = |t|^{p-2} \cdot t$$

$$= \begin{cases} t^{p-1}, & \text{for } t \geq 0; \\ -|t|^{p-1}, & \text{for } t < 0, \end{cases}$$

then

$$\begin{aligned} t &= \begin{cases} s^{\frac{1}{p-1}}, & \text{for } s \geq 0; \\ -|s|^{\frac{1}{p-1}}, & \text{for } s < 0. \end{cases} \\ &= \begin{cases} s^{q-1}, & \text{for } s \geq 0; \\ -|s|^{q-1}, & \text{for } s < 0. \end{cases} \\ &= |s|^{q-2} \cdot s = \phi_q(s). \end{aligned}$$

To sum up, the proof is complete. \square

Lemma 2.2. Given $\varphi \in C[0, 1]$, let

$$\begin{aligned} v(t) &= \phi_q \left(\int_0^1 G_1(t, s) \varphi(s) ds \right), \quad u(t) = \int_0^1 G_2(t, \tau) v(\tau) d\tau, \\ M_1 &= \max_{0 \leq t \leq 1} \int_0^1 G_1(t, s) ds, \quad M_2 = \max_{0 \leq t \leq 1} \int_0^1 G_2(t, s) ds. \end{aligned}$$

Then

$$\|v\| \leq M_1^{q-1} \|\varphi\|^{q-1}, \quad \|u\| \leq M_2 M_1^{q-1} \|\varphi\|^{q-1}.$$

where $p, q > 0$, $1/p + 1/q = 1$, $\|\cdot\|$ is the maximum norm.

Proof. Noticed that $q - 1 = 1/(p - 1)$ and ϕ_q is increasing, so

$$\begin{aligned} v(t) &= \phi_q \left(\int_0^1 G_1(t, s) \varphi(s) ds \right) \leq \phi_q \left(\int_0^1 G_1(t, s) \|\varphi\| ds \right) \\ &\leq \phi_q \left(\int_0^1 G_1(t, s) ds \|\varphi\| \right) \leq M_1^{q-1} \|\varphi\|^{q-1}. \end{aligned}$$

Thus, $\|v\| \leq M_1^{q-1} \|\varphi\|^{q-1}$. Similarly, $\|u\| \leq M_2 M_1^{q-1} \|\varphi\|^{q-1}$. The proof is completed. \square

Lemma 2.3 (Lemma 2.2, [33]). *The following relations hold:*

(1) If $1 < q \leq 2$, then for all $u, v \in \mathbb{R}$,

$$|\phi_q(u + v) - \phi_q(u)| \leq 2^{2-q} |v|^{q-1},$$

(2) If $q > 2$, then for all $u, v \in \mathbb{R}$,

$$|\phi_q(u + v) - \phi_q(u)| \leq (q - 1)(|u| + |v|)^{q-2} |v|.$$

3. Main results

In this section, we use the Banach fixed point theorem to obtain the existence of positive solution of boundary value problem (1.1), (1.2).

Given $M > 0$, denote by the set D_M as

$$D_M = \left\{ (t, u, v) \in \mathbb{R}^3 \mid 0 \leq t \leq 1, |u| \leq M_2 M_1^{q-1} M^{q-1}, |v| \leq M_1^{q-1} M^{q-1} \right\}.$$

Denote by $B[O, M]$ a closed ball centred at O with the radius M in the space of continuous functions $C[0, 1]$.

Theorem 3.1. *Suppose that $f : [0, 1] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ is a continuous function, $1 < p \leq 2$ and there exist three numbers $M, L_1, L_2 \geq 0$ such that*

- (i) $|f(t, u, v)| \leq M, \quad \text{for } (t, u, v) \in D_M;$
- (ii) $|f(t, u_2, v_2) - f(t, u_1, v_1)| \leq L_1|u_2 - u_1| + L_2|v_2 - v_1|, \quad \text{for } (t, u_i, v_i) \in D_M, i = 1, 2;$
- (iii) $k := (q - 1)(3M)^{q-2} M_1^{q-1} (L_1 M_2 + L_2) < 1.$

Then the boundary value problem (1.1), (1.2) has a unique solution $u(t) \in C[0, 1]$ such that

$$|u(t)| \leq M_2 M_1^{q-1} M^{q-1}, \quad |u''(t)| \leq M_1^{q-1} M^{q-1}.$$

Proof. Firstly, define an operator $A : C[0, 1] \rightarrow C[0, 1]$ by

$$(A\varphi)(t) = f \left(t, \int_0^1 G_2(t, \tau) \phi_q \left(\int_0^1 G_1(\tau, s) \varphi(s) ds \right) d\tau, \phi_q \left(\int_0^1 G_1(t, s) \varphi(s) ds \right) \right).$$

By the continuity of $G_1(t, s), G_2(t, s)$ and $f(t, u, v)$, it is easy to check that A is a continuous operator. With Lemma 2.1, it is clear that if $\varphi(t)$ is a fixed point of the operator A , then

$$u(t) = \int_0^1 G_2(t, \tau) \phi_q \left(\int_0^1 G_1(\tau, s) \varphi(s) ds \right) d\tau$$

is a solution of the problem (1.1), (1.2). On the contrary, if problem (1.1), (1.2) has a solution $u(t)$, then $\varphi(t) = [\phi_p(u''(t))]''$ is a fixed point of the operator A .

Secondly, we show that the operator A maps $B[O, M]$ into itself. For any $\varphi(t) \in B[O, M]$, by Lemma 2.2, we have

$$|u(t)| \leq M_2 M_1^{q-1} M^{q-1}, \quad |v(t)| \leq M_1^{q-1} M^{q-1}.$$

Consequently, for any $t \in [0, 1]$, we have $(t, u(t), v(t)) \in D_M$. Meanwhile, from assumption (i) of Theorem 3.1, we can conclude that

$$|(A\varphi)(t)| = |f(t, u(t), v(t))| \leq M, \quad t \in [0, 1],$$

thus $(A\varphi)(t) \in B[O, M]$. So the operator A maps $B[O, M]$ into itself.

Thirdly, we show that the operator $A : B[O, M] \rightarrow B[O, M]$ is a contraction mapping. Since $B[O, M]$ is a subspace of $C([0, 1], \|\cdot\|)$, so $B[O, M]$ is a complete distance space. By using the assumption (ii) of Theorem 3.1, Lemma 2.2, and (2) of Lemma 2.3, for $\varphi_1(t), \varphi_2(t) \in B[O, M]$, there is

$$|(A\varphi_2)(t) - (A\varphi_1)(t)|$$

$$\begin{aligned}
&= |f(t, u_2(t), v_2(t)) - f(t, u_1(t), v_1(t))| \\
&\leq L_1 |u_2(t) - u_1(t)| + L_2 |v_2(t) - v_1(t)| \\
&\leq L_1 \left| \int_0^1 G_2(t, \tau) \left[\phi_q \left(\int_0^1 G_1(\tau, s) \varphi_2(s) ds \right) - \phi_q \left(\int_0^1 G_1(\tau, s) \varphi_1(s) ds \right) \right] d\tau \right| \\
&\quad + L_2 \left| \phi_q \left(\int_0^1 G_1(t, s) \varphi_2(s) ds \right) - \phi_q \left(\int_0^1 G_1(t, s) \varphi_1(s) ds \right) \right| \\
&\leq L_1 \left| \int_0^1 G_2(t, \tau) \left[(q-1) \left(\left| \int_0^1 G_1(\tau, s) \varphi_1(s) ds \right| \right. \right. \right. \\
&\quad \left. \left. \left. + \left| \int_0^1 G_1(\tau, s) (\varphi_2(s) - \varphi_1(s)) ds \right| \right)^{q-2} \cdot \left| \int_0^1 G_1(\tau, s) (\varphi_2(s) - \varphi_1(s)) ds \right| \right] d\tau \right. \\
&\quad \left. + L_2 (q-1) \left(\left| \int_0^1 G_1(\tau, s) \varphi_1(s) ds \right| + \left| \int_0^1 G_1(\tau, s) (\varphi_2(s) - \varphi_1(s)) ds \right| \right)^{q-2} \right. \\
&\quad \left. \cdot \left| \int_0^1 G_1(t, s) (\varphi_2(s) - \varphi_1(s)) ds \right| \right| \\
&\leq L_1 M_2 (q-1) (3MM_1)^{q-2} M_1 \|\varphi_2 - \varphi_1\| \\
&\quad + L_2 (q-1) (3MM_1)^{q-2} M_1 \|\varphi_2 - \varphi_1\| \\
&\leq (q-1) (3M)^{q-2} M_1^{q-1} (L_1 M_2 + L_2) \|\varphi_2 - \varphi_1\| \\
&= k \|\varphi_2 - \varphi_1\|.
\end{aligned}$$

Hence,

$$\|(A\varphi_2) - (A\varphi_1)\| \leq k \|\varphi_2 - \varphi_1\|, \quad 0 < k < 1.$$

Thus, the operator $A : B[O, M] \rightarrow B[O, M]$ is a contraction mapping and it has a unique fixed point in $B[O, M]$. According to Lemma 2.1, Lemma 2.2, we can obtain that the boundary value problem (1.1), (1.2) has a unique solution $u(t) \in C[0, 1]$ such that

$$|u(t)| \leq M_2 M_1^{q-1} M^{q-1}, \quad |u''(t)| \leq M_1^{q-1} M^{q-1}.$$

The proof is complete. \square

Now we consider the following iterative process:

$$(1). \quad u_1(t) = v_1(t) = 0,$$

For $n = 2, 3, 4, \dots$, let

$$(2). \quad \varphi_n(t) = f(t, u_{n-1}(t), v_{n-1}(t)),$$

$$(3). \quad v_n(t) = \phi_q \left(\int_0^1 G_1(t, s) \varphi_n(s) ds \right),$$

$$(4). \quad u_n(t) = \int_0^1 G_2(t, s) v_n(s) ds.$$

By using the Banach contracting mapping principle, the sequence $\{\varphi_n(t)\}$ converges with the rate of geometric progression to the fixed-point of the operator A , denote it as $\varphi^*(t)$. And there holds the estimation

$$\|\varphi_n - \varphi^*\| \leq \frac{k^n}{1-k} \|\varphi_1 - \varphi_0\|. \quad (3.1)$$

Therefore, we can obtain a iterative sequence solution $\{u_n(t)\}$ of the problem (1.1), (1.1)

$$u_n(t) = \int_0^1 G_2(t, \tau) \phi_q \left(\int_0^1 G_1(\tau, s) \varphi_n(s) ds \right) d\tau,$$

which converges to the unique solution u^* of the problem (1.1), (1.1).

Remark 3.1. For $p > 2$, to use the similar method, one has to apply (1) of Lemma 2.3. In this situation, the nonlinearity f should satisfy

$$|f(t, u_2, v_2) - f(t, u_1, v_1)| \leq L_1|u_2 - u_1|^{p-1} + L_2|v_2 - v_1|^{p-1},$$

for $(t, u_i, v_i) \in D_M, i = 1, 2$. However, it is well know that under the condition that the exponent of the Hölder $\alpha > 1$ the function is constant. So, the problem is not solved yet.

4. An Example

Example 4.1. Consider the following boundary value problem:

$$[\phi_p(u''(t))]'' = -3u^2(t)u''(t) + 3u(t) - 4u''(t) + 5 \sin(\pi t), \tag{4.1}$$

$$u(0) = u(1) = u''(0) = u''(1) = 0. \tag{4.2}$$

Let $f(t, u, v) = -3u^2v + 3u - 4v + 5 \sin(\pi t)$. Firstly, we choose $p = 2$.

From the definitions of M_1, M_2 , we can calculate that $M_1 = M_2 = 1/8$. Then, we need choose a suitable $M > 0$ such that all conditions of Theorem 3.1 are satisfied. Clearly, for $(t, u, v) \in D_M$, there is

$$\begin{aligned} |f(t, u, v)| &\leq | -3u^2v + 3u - 4v + 5 \sin(\pi t) | \\ &\leq 3 \left(\frac{M}{64} \right)^2 \frac{M}{8} + 3 \frac{M}{64} + 4 \frac{M}{8} + 5 \sin(\pi t) \leq M \end{aligned}$$

as soon as $11.4 < M < 64.02$. Thus, choose $M = 12$, the condition (i) of Theorem 3.1 hold in D_M .

In the other hand, for $(t, u, v) \in D_M$,

$$|f_u| = | -6uv + 3 | \leq 6 \frac{M}{64} \frac{M}{8} + 3 \leq 3.5,$$

$$|f_v| = | -3u^2 - 4 | \leq 3 \left(\frac{M}{64} \right)^2 + 4 \leq 4.5.$$

So we choose $L_1 = 3.5, L_2 = 4.5$, the condition (ii) of Theorem 3.1 is satisfied.

Moreover,

$$k = M_1(L_1M_2 + L_2) \approx 0.6172 < 1,$$

the condition (iii) of Theorem 3.1 is satisfied. Hence, the problem (4.1), (4.2) has a uniqueness solution (see Figure 1 and Table 1 for the iterative process).

Table 1. The numerical approximation of the solution (4.1), (4.2) for $p = 2$

	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
2	0	0.0031	0.0188	0.0446	0.0685	0.0781	0.0685	0.0446	0.0188	0.0031	0
3	0	0.0026	0.0131	0.0273	0.0384	0.0425	0.0384	0.0273	0.0131	0.0026	0
4	0	0.0027	0.0149	0.0340	0.0517	0.0588	0.0517	0.0340	0.0149	0.0027	0
5	0	0.0027	0.0143	0.0314	0.0459	0.0514	0.0459	0.0314	0.0143	0.0027	0
6	0	0.0027	0.0145	0.0324	0.0484	0.0548	0.0484	0.0324	0.0145	0.0027	0

We can find that the iterative method is very effective.

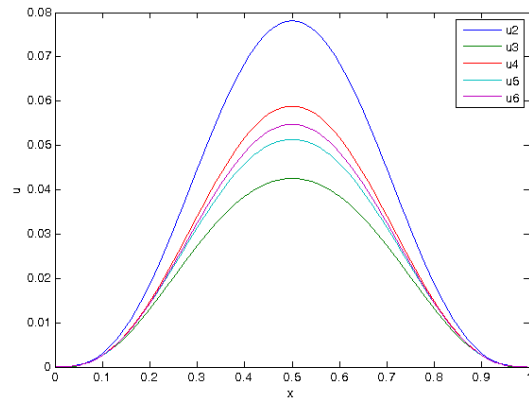


Figure 1. The approximation of the solution (4.1), (4.2) for $p = 2$

Secondly, we consider the case that $1 < p < 2$. We choose $p = 3/2$.

In this case, the conditions (i), (ii) of Theorem 3.1 are satisfied clearly. We only need notice that

$$k = (q - 1)(3M)^{q-2}M_1^{q-1}(L_1M_2 + L_2) = \frac{1}{2}9^{-\frac{1}{2}}\left(\frac{1}{8}\right)^{\frac{1}{2}}\left(\frac{3.5}{8} + 4.5\right) \approx 0.291 < 1,$$

the condition (iii) of Theorem 3.1 is satisfied, too. Hence, the problem (4.1), (4.2) has a uniqueness solution (see Figure 2 and Table 2 for the iterative process).

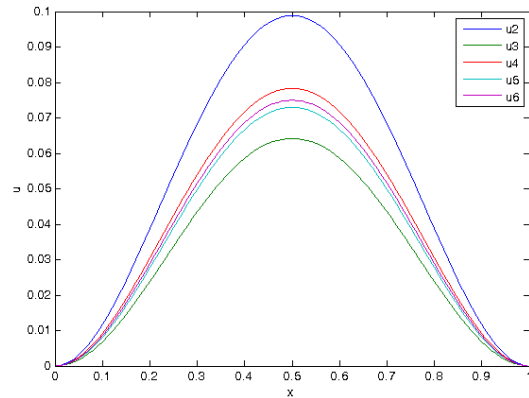


Figure 2. The approximation of the solution (4.1), (4.2) for $p = 3/2$

Table 2. The numerical approximation of the solution (4.1), (4.2) for $p = 3/2$

	0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1
2	0	0.0119	0.0388	0.0684	0.0906	0.0988	0.0906	0.0684	0.0388	0.0119	0
3	0	0.0069	0.0239	0.0435	0.0586	0.0642	0.0586	0.0435	0.0239	0.0069	0
4	0	0.0093	0.0305	0.0540	0.0717	0.0782	0.0717	0.0540	0.0305	0.0093	0
5	0	0.0082	0.0278	0.0498	0.0667	0.0729	0.0667	0.0498	0.0278	0.0082	0
6	0	0.0087	0.0289	0.0515	0.0686	0.0750	0.0686	0.0515	0.0289	0.0087	0

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