

MULTIPLE POSITIVE SOLUTIONS OF PERIODIC BOUNDARY VALUE PROBLEMS WITH IMPULSE

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ABSTRACT. At least two positive solutions of a first-order periodic boundary value problem with impulse are obtained by establishing a new cone and the theorem of fixed point index. And at the end of this paper we give an example to illustrate the application of our main results.

AMS Mathematics Subject Classification : 34B15; 34B25

Key words and phrases : Periodic boundary value problem with impulse; positive solutions; fixed point index; cone

1. Introduction

Let $0 = t_0 < t_1 < t_2 < \dots < t_m = N$ be given. In this paper we examine the first order impulsive equation

$$\begin{cases} x'(t) + \lambda x(t) = f(t, x(t)), & t \in J, t \neq t_k, k = 1, 2, \dots, m, \\ x(t_k^+) = x(t_k^-) + I(x(t_k)), & k = 1, 2, \dots, m, \\ x(0) = x(N). \end{cases} \quad (1)$$

Here $\lambda \in \mathcal{R} \setminus \{\theta\}$, $\mathcal{N} > \iota$, $\mathcal{I} \in \mathcal{C}(\mathcal{R}, \mathcal{R})$, $\{f: [t, \mathcal{N}] \times \mathcal{R} \rightarrow \mathcal{R} \text{ is continuous on } (t, x) \in [0, N] \setminus \{t_1, \dots, t_m\} \times \mathcal{R}, f(t_k^-, x), f(t_k^+, x) \text{ exist and } f(t_k^-, x) = f(t_k, x). \Delta x|_{t=t_k} = x(t_k^+) - x(t_k^-) \text{ where } x(t_k^+) \text{ (respectively } x(t_k^-) \text{) denote the right limit (respectively left limit) of } x(t) \text{ at } t = t_k.$

The processes of impulsive are naturally seen in such fields as: chemotherapy; population dynamics; optimal control; ecology; industrial robotics; biotechnology and physics. Recently Eq. (1) ($x \in R^+$, $R^+ = [0, +\infty)$) has been studied in a number of papers, e.g. [1-5]. As both f and I are bounded, Li in [1] obtain a solution by the Schaeffer's theorem. And the result is developed in [2]. Particularly, in [3], Chen and Sun obtain the existence results of the solution by the upper and lower solution method and the monotone iterative technique. In this

Received November 19, 2007. Revised April 1, 2008. Accepted April 23, 2008. *Corresponding author.

paper, we obtained at least two positive solutions by the theorem of fixed point index and the hypotheses is improved.

The article is organized as follows. In Section 1 some hypotheses are given and in Section 2 we present some preliminary ideas associated with the impulsive BVP (1). Section 3 contains the main results of the paper and is devoted to the existence of solutions to (1). Our new results extend those of [1-5].

For convenience and simplicity in the following discussion, we always use the notations:

$$\begin{aligned} J &= [0, N], \quad J' = J \setminus \{t_1, t_2, \dots, t_m\}; \\ f_0 &= \liminf_{x \rightarrow 0^+} \min_{t \in J} \frac{f(t, x)}{\lambda x}, \quad I_0 = \liminf_{x \rightarrow 0^+} \frac{I(x)}{\lambda x}, \\ f^0 &= \limsup_{x \rightarrow 0^+} \max_{t \in J} \frac{f(t, x)}{\lambda x}, \quad I^0 = \limsup_{x \rightarrow 0^+} \frac{I(x)}{\lambda x}, \\ f_\infty &= \liminf_{x \rightarrow +\infty} \min_{t \in J} \frac{f(t, x)}{\lambda x}, \quad I_\infty = \liminf_{x \rightarrow +\infty} \frac{I(x)}{\lambda x}, \\ f^\infty &= \limsup_{x \rightarrow +\infty} \max_{t \in J} \frac{f(t, x)}{\lambda x}, \quad I^\infty = \limsup_{x \rightarrow +\infty} \frac{I(x)}{\lambda x}. \end{aligned}$$

In this paper, some of the following hypotheses are satisfied:

(H1) There exists $r > 0$ such that $0 \leq x \leq r$ and $t \in J$ implies

$$0 \leq \frac{f(t, x)}{\lambda} \leq \eta r, \quad 0 \leq \frac{I(x)}{\lambda} \leq \eta_k r,$$

where $\eta, \eta_k \geq 0$ and

$$\eta + \lambda \frac{e^{|\lambda|N}}{1 - e^{-\lambda N}} \sum_{k=1}^m \eta_k < 1.$$

(H2) $f_0 \geq 0, I_0 \geq 0, f_\infty \geq 0, I_\infty \geq 0$ and

$$f_0 + I_0 \frac{m}{N} e^{(-\lambda - |\lambda|)N} > 1, \quad f_\infty + I_\infty \frac{m}{N} e^{(-\lambda - |\lambda|)N} > 1.$$

(H3) There exists $r > 0$ such that $e^{(-\lambda - |\lambda|)N} r \leq x \leq r$ and $t \in J$ implies

$$\frac{f(t, x)}{\lambda} \geq \eta r, \quad \frac{I(x)}{\lambda} \geq \eta_k r,$$

where $\eta, \eta_k \geq 0$ and

$$\eta + \lambda \frac{e^{-|\lambda|N}}{1 - e^{-\lambda N}} \sum_{k=1}^m \eta_k > 1.$$

(H4) $f^0 \geq 0, I^0 \geq 0, f^\infty \geq 0, I^\infty \geq 0$ and

$$(f^0 + I^0 \frac{m}{N}) e^{(-\lambda - |\lambda|)N} > 1, \quad (f^\infty + I^\infty \frac{m}{N}) e^{(-\lambda - |\lambda|)N} > 1.$$

$x(t) \in PC(J) \cap C^1(J')$ is a positive solution of (1) if $x(t)$ satisfies (1) and $x(t) > 0, t \in J$.

Let $PC(J) = \{x: x(t) \text{ is continuous at } t \neq t_1, \text{ left continuous at } t = t_i \text{ and its right-hand limit at } t = t_i \text{ exists, } i = 1, 2, \dots, m\}$. Obviously, $PC[J, R]$ is a Banach space with norm $\|x\| = \sup_{t \in J} |x(t)|$. $P = \{x \in PC(J) : x(t) \geq 0 \text{ for } t \in J\}$

is a cone in space $PC(J)$.

A map $x \in PC(J)$ is called a positive solution of the BVP (1) if it satisfies (1) and $x \in P$, $x(t) \neq 0$ for all $t \in J \setminus \{0, t_1, t_2, \dots, t_m, 1\}$.

2. Several Lemmas

We denote $K = \{x \in PC(J) : x(t) \geq e^{(-\lambda-|\lambda|)N} \|x\|, \forall t \in J\}$ and $K_r = \{x \in K : \|x\| < r\}$. For any $x \in K$, let

$$(Ax)(t) = \int_0^N g(t, s)f(s, x(s))ds + \sum_{k=1}^m g(t, t_k)I(x(t_k)), \quad t \in J. \quad (2)$$

where

$$g(t, s) = \frac{1}{1 - e^{-\lambda N}} \begin{cases} e^{-\lambda(t-s)}, & 0 \leq s \leq t \leq N, \\ e^{-\lambda(N+t-s)}, & 0 \leq t \leq s \leq N. \end{cases}$$

Then $A: K \rightarrow P$ is completely continuous. What's more, the positive fixed points of A are the positive solutions of the BVP (1).

Lemma 1. ([1]) *Let $A: K \rightarrow K$ be a completely continuous mapping. If*

(i) $\inf_{x \in \partial\Omega} \|Ax\| > 0$;

(ii) $Ax \neq tx$ for every $x \in \partial K_r, t \in (0, 1]$.

Then $i(A, K_r, K) = 0$.

Lemma 2. *Let $A: K \rightarrow K$ be a completely continuous mapping and $Ax \neq x$ for $x \in \partial K_r$. Then*

(i) *If $\|Ax\| \leq \|x\|$, for $x \in \partial K_r$, then $i(A, K_r, K) = 1$.*

(ii) *If $\|Ax\| \geq \|x\|$, for $x \in \partial K_r$, then $i(A, K_r, K) = 0$.*

Lemma 3. *Let $A: K \rightarrow K$ be a completely continuous operator with $\mu Ax \neq x$ for every $x \in \partial K_r$ and $0 < \mu \leq 1$. Then $i(A, K_r, K) = 1$.*

Lemma 4. *Assume (H1) is satisfied, Then $i(A, K_r, P) = 1$.*

Proof. $\forall x \in \bar{K}_r$, by (H1), it is easy to see

$$\begin{aligned} (Ax)(t) &= \int_0^N g(t, s)f(s, x(s))ds + \sum_{k=1}^m g(t, t_k)I(x(t_k)) \\ &= \int_0^N \lambda g(t, s) \frac{f(s, x(s))}{\lambda} ds + \sum_{k=1}^m \lambda g(t, t_k) \frac{I(x(t_k))}{\lambda} \\ &\geq 0. \end{aligned}$$

Thus $A(K_r) \subset P$. $\forall x \in \partial K_r$, we have

$$\begin{aligned} (Ax)(t) &= \int_0^N \lambda g(t, s) \frac{f(s, x(s))}{\lambda} ds + \sum_{k=1}^m \lambda g(t, t_k) \frac{I(x(t_k))}{\lambda} \\ &\leq r(\eta + \lambda \frac{e^{|\lambda|N}}{1 - e^{-\lambda N}} \sum_{k=1}^m \eta_k) < r = \|x\|. \end{aligned}$$

so $\|Ax\| < \|x\|$, $\forall x \in \partial K_r$. On the other way, it is easy to get $Ax \neq x$, $\forall x \in \partial K_r$. From Lemma 2, $i(A, K_r, P) = 1$. \square

Lemma 5. *If (H3) is satisfied, then $i(A, K_r, P) = 0$.*

Proof. $\forall x \in \bar{K}_r$, we have $x(t) \geq e^{(-\lambda - |\lambda|)N} \|x\|$. It follows from (H3) that

$$\begin{aligned} (Ax)(t) &= \int_0^N g(t, s) f(s, x(s)) ds + \sum_{k=1}^m g(t, t_k) I(x(t_k)) \\ &= \int_0^N \lambda g(t, s) \frac{f(s, x(s))}{\lambda} ds + \sum_{k=1}^m \lambda g(t, t_k) \frac{I(x(t_k))}{\lambda} \\ &\geq 0. \end{aligned}$$

So $A(K_r) \subset P$. $\forall x \in \partial K_r$, we get

$$\begin{aligned} (Ax)(\frac{T}{2}) &\geq \int_0^T g(\frac{T}{2}, s) f(s, x(s)) ds + \sum_{k=1}^m g(\frac{T}{2}, t_k) I(x(t_k)) \\ &\geq r(\eta + \lambda \sum_{k=1}^m g(t, t_k) \eta_k) > r = \|x\|, \end{aligned}$$

which shows that $\|Ax\| > \|x\|$, $\forall x \in \partial K_r$. It is obviously that $Ax \neq x$, $\forall x \in \partial K_r$. Therefore, from Lemma 2, $i(A, K_r, P) = 0$. \square

3. Main results

Theorem 1. *Suppose that (H1) and (H2) hold. Then (1.1) at least has two positive solutions x_1 and x_2 , witch satisfy $0 < \|x_1\| < r < \|x_2\|$.*

Proof. Suppose that (H2) holds, then there exists $0 < \varepsilon < 1$ such that

$$(1 - \varepsilon)f_0 + (1 - \varepsilon)I_0 \frac{m}{N} e^{(-\lambda - |\lambda|)N} > 1, \quad (3)$$

$$(1 - \varepsilon)f_\infty + (1 - \varepsilon)I_\infty \frac{m}{N} e^{(-\lambda - |\lambda|)N} > 1. \quad (4)$$

From the definition of f_0, I_0 and (H2), we know there exists $0 < r_0 < r$ such that

$$\frac{f(t, x)}{\lambda} \geq (1 - \varepsilon)f_0 x, \quad \frac{I(x)}{\lambda} \geq (1 - \varepsilon)I_0 x, \quad \forall t \in J, 0 < x < r_0.$$

Let $r_1 \in (0, r_0)$. Then $A(K_{r_1}) \subset P$ and $\forall x \in \partial K_{r_1}$, we have

$$\begin{aligned} (Ax)\left(\frac{T}{2}\right) &= \int_0^N g\left(\frac{T}{2}, s\right)f(s, x(s))ds + \sum_{k=1}^m g\left(\frac{T}{2}, t_k\right)I(x(t_k)) \\ &\geq (1 - \varepsilon)e^{(-\lambda - |\lambda|)N}r_1(f_0 + I_0 \frac{m\lambda e^{-\lambda N}}{1 - e^{-\lambda N}}). \end{aligned}$$

Thus

$$\|Ax\| \geq (1 - \varepsilon)e^{(-\lambda - |\lambda|)N}r_1(f_0 + I_0 \frac{m\lambda e^{-\lambda N}}{1 - e^{-\lambda N}}) > 0.$$

i.e. $\inf_{x \in \partial K_{r_1}} \|Ax\| > 0$. Next we will show $\mu Ax \neq x$ for $x \in \partial K_{r_1}$ and $\mu \geq 0$. In fact, assume there exist $x_0 \in \partial K_{r_1}$ and $\mu_0 \geq 1$ such that $\mu_0 Ax_0 = x_0$. Then $x_0(t)$ satisfies

$$\begin{cases} x_0'(t) + \mu_0 \lambda x_0(t) = \mu_0 f(t, x_0(t)), & t \in J', \\ x_0(t_k^+) = x_0(t_k^-) + I(x_0(t_k)), & k = 1, 2, \dots, m, \\ x(0) = x(N). \end{cases} \tag{5}$$

Integrating (5) from 0 to N , we have

$$\int_0^N x_0'(t)dt + \mu_0 \lambda \int_0^N x_0(t)dt = \mu_0 \int_0^N f(t, x_0(t))dt.$$

Then

$$\begin{aligned} \int_0^N x_0(t)dt &= \int_0^N \frac{f(t, x_0(t))}{\lambda} dt + \sum_{k=1}^m \frac{I(x_0(t_k))}{\lambda} \\ &\geq (1 - \varepsilon)f_0 \int_0^N x_0(t)dt + (1 - \varepsilon)I_0 \sum_{k=1}^m x_0(t_k). \end{aligned}$$

Consequently $(1 - \varepsilon)f_0 \leq 1$. What's more, we also get

$$(1 - \varepsilon)f_0 + (1 - \varepsilon)I_0 \frac{m}{N} e^{(-\lambda - |\lambda|)N} \leq 1,$$

which is contradict to (3). Thus, by $A(K_{r_1}) \subset P$ and Lemma 1, we obtain

$$i(A, K_{r_1}, P) = 0. \tag{6}$$

On the other way, by the definition of f_∞ and I_∞ , we know there exists $R_1 > r$ such that

$$\frac{f(t, x)}{\lambda} \geq (1 - \varepsilon)f_\infty x, \quad \frac{I(x)}{\lambda} \geq (1 - \varepsilon)I_\infty x, \quad \forall t \in J, x \geq R_1. \tag{7}$$

Then there exists a constant C such that

$$\frac{f(t, x)}{\lambda} \geq (1 - \varepsilon)f_\infty x - C, \quad \frac{I(x)}{\lambda} \geq (1 - \varepsilon)I_\infty x - C, \quad \forall t \in J, x \geq 0.$$

Let $R = \max\{e^{(\lambda+|\lambda|)N}R_1, R_2, R_3\}$. Next we will show $\mu Ax \neq x$ for $x \in \partial K_R$ and $\mu \geq 1$. In fact, assume there exist $x_0 \in \partial K_R$ and $\mu \geq 1$ such that $\mu_0 Ax_0 = x_0$. Then $x_0(t)$ satisfies (5) and therefor

$$\int_0^N x_0(t)dt \geq (1 - \varepsilon)f_\infty \int_0^N x_0(t)dt + (1 - \varepsilon)I_\infty \sum_{k=1}^m x_0(t_k) - C(m + N).$$

If $f_\infty \leq 1$, by (H2), we have

$$\|x_0\| \leq \frac{C(m + N)}{m(1 - \varepsilon)I_\infty e^{(-\lambda-|\lambda|)N} - [1 - (1 - \varepsilon)f_\infty]N} \doteq R_2.$$

If $f_\infty > 1$, there exists $\varepsilon_1 > 0$ such that $(1 - \varepsilon)f_\infty > 1$, we get

$$\|x_0\| \leq \frac{C(m + N)}{[(1 - \varepsilon_1)f_\infty - 1]N e^{(-\lambda-|\lambda|)N}} \doteq R_3.$$

Thus $\mu Ax \neq x$ for $x \in \partial K_R$ and $\mu \geq 1$. Next we will show if $x \in \partial K_R$, $\inf_{x \in \partial K_R} \|Ax\| > 0, \forall t \in J$. Since $x(t) \geq e^{(-\lambda-|\lambda|)N} \|x\| = e^{(-\lambda-|\lambda|)N} R > R$, by (7), we know

$$\frac{f(t, x)}{\lambda} \geq e^{(-\lambda-|\lambda|)N} (1 - \varepsilon)f_\infty R, \quad \frac{I(x)}{\lambda} \geq e^{(-\lambda-|\lambda|)N} (1 - \varepsilon)I_\infty R, \quad \forall t \in J.$$

In a similar way, we can get $\inf_{x \in \partial K_R} \|Ax\| > 0$ and $A(K_R) \subset P$. consequently, from Lemma 1, we obtain

$$i(A, K_R, P) = 0. \tag{8}$$

In addition Eqs. (6), (8) and Lemma 3, we have

$$i(A, K_R \setminus \bar{K}_r, P) = -1, \quad i(A, K_r \setminus \bar{K}_{r_2}, P) = 1.$$

Thus A has fixed points $x_1 \in K_r \setminus \bar{K}_{r_2}$ and $x_2 \in K_R \setminus \bar{K}_r$, i.e. $x_1(t)$ and $x_2(t)$ are positive solutions of (1) with $0 < \|x_1\| < r < \|x_2\|$. \square

Theorem 2. *Suppose that (H3) and (H4) hold. Then (1) at least has two positive solutions x_1 and x_2 , witch satisfy $0 < \|x_1\| < r < \|x_2\|$.*

Proof. According to Lemma 5, we have that

$$i(A, K_r, P) = 0. \tag{9}$$

Suppose that (H3) holds, there exists $0 < \varepsilon < \min\{e^{(\lambda+|\lambda|)N} - f^0, e^{(\lambda+|\lambda|)N} - f^\infty\}$ such that

$$e^{(\lambda+|\lambda|)N} - f^0 - \varepsilon < \frac{I^0 + \varepsilon}{N} m, \tag{10}$$

$$e^{(\lambda+|\lambda|)N} - f^\infty - \varepsilon < \frac{I^\infty + \varepsilon}{N} m. \tag{11}$$

There exists a constant $0 < r_0 < r$ such that

$$\frac{f(t, x)}{\lambda} \leq (f^0 + \varepsilon)x, \quad \frac{I(x)}{\lambda} \leq (\varepsilon + I_0)x, \quad \forall t \in J, \quad 0 \leq x \leq r_0.$$

Let $r_1 \in (0, r_0)$. We now prove that $\mu Ax = x$ for any $x \in K_{r_1}$ and $0 < \mu \leq 1$. If this is not true, then there exist $\mu_0 \in \partial K_{r_1}$ and $0 < \mu_0 \leq 1$ such that $\mu_0 Ax_0 = x_0$. Then $x_0(t)$ satisfies Eq. (3.3). Integrate from 0 to T to obtain

$$\begin{aligned} \int_0^N x_0(t) dt &= \int_0^N \frac{f(t, x_0(t))}{\lambda} dt + \sum_{k=1}^m \frac{I(x_0(t_k))}{\lambda} \\ &\geq (\varepsilon + f^0) \int_0^N x_0(t) dt + (\varepsilon + I^0) \sum_{k=1}^m x_0(t_k). \end{aligned}$$

Since $x_0(t) \in K_{r_1}$ and $f^0 + \varepsilon < e^{(\lambda+|\lambda|)N}$, we see that

$$e^{(\lambda+|\lambda|)N} - f^0 - \varepsilon \geq \frac{I^0 + \varepsilon}{N} m,$$

which is a contradiction. By Lemma 3, we have

$$i(A, K_{r_1}, P) = 1. \quad (12)$$

On the other hand, there exists $H > r$ such that

$$\frac{f(t, x)}{\lambda} \leq (f^\infty + \varepsilon)x, \quad \frac{I(x)}{\lambda} \leq (\varepsilon + I_\infty)x, \quad \forall t \in J, x \geq H.$$

And so there exist C such that

$$\frac{f(t, x)}{\lambda} \leq (f^\infty + \varepsilon)x + C, \quad \frac{I(x)}{\lambda} \leq (\varepsilon + I_\infty)x + C, \quad \forall t \in J, x \geq 0. \quad (13)$$

Next we will show that if R is large enough, then $\mu Ax \neq x$ for any $x \in \partial K_R$ and $0 < \mu \leq 1$. In fact, if there exist $x_0 \in \partial K_R$ and $0 < \mu_0 \leq 1$ such that $\mu_0 Ax_0 = x_0$, then $x_0(t)$ satisfies Eq. (3.3). Integrate from 0 to 1 to obtain

$$\int_0^N x_0(t) dt \geq (\varepsilon + f^\infty) \int_0^N x_0(t) dt + (\varepsilon + I^\infty) \sum_{k=1}^m x_0(t_k) + CN + Cm.$$

Since $x \in K_R$, from (13), and we have

$$\|x_0\| \leq \frac{C(N+m)}{(1-f^\infty-\varepsilon)e^{(-\lambda-|\lambda|)N} - (I^\infty+\varepsilon)m} = R_1.$$

Let $R = \max\{r, R_1\}$. Then for any $x \in \partial K_R$ and $0 < \mu \leq 1$, we have $\mu Ax \neq x$. Hence hypothesis (ii) of Lemma 1 also holds. Consequently

$$i(A, K_R, P) = 1. \quad (14)$$

In addition Eq. (9), (12) and (14), we obtain

$$i(A, K_R \setminus \bar{K}_r, P) = 1, \quad i(A, K_r \setminus \bar{K}_{r_1}, P) = -1.$$

Thus, A has fixed points x_1 and x_2 in $K_r \setminus \bar{K}_{r_1}$ and $K_R \setminus \bar{K}_r$, which means $x_1(t)$ and $x_2(t)$ are positive solution of the problem (1.1) and $0 < \|x_1\| < r < \|x_2\|$. \square

Theorem 3. Suppose $\frac{f(t,x)}{\lambda} \geq 0$, $\frac{I(x)}{\lambda} \geq 0$, and

$$e^{(-\lambda-|\lambda|)N} (f_0 + m\lambda \frac{e^{-|\lambda|N}}{1 - e^{-\lambda N}} I_0 > 1, \quad f_0 + m\lambda \frac{e^{|\lambda|N}}{1 - e^{-\lambda N}} I_0 < 1.$$

Then (1) has at least one positive solution.

Proof. The proof follows the ideas in the proof of Theorem 1. \square

Theorem 4. Suppose $\frac{f(t,x)}{\lambda} \geq 0$, $\frac{I(x)}{\lambda} \geq 0$, and

$$f^0 + m\lambda \frac{e^{|\lambda|N}}{1 - e^{-\lambda N}} I^0 < 1, \quad f^0 + m\lambda \frac{e^{-|\lambda|N}}{1 - e^{-\lambda N}} I^0 > \frac{1}{e^{(-\lambda-|\lambda|)N}}.$$

Then (1) has at least one positive solution.

Proof. The proof follows the ideas in the proof of Theorem 2. \square

3. Example

Consider the following impulsive boundary value problem:

$$\begin{cases} x'(t) = 10^{-3}x^3 + \frac{1}{10} \sin x - x + [5 - t], & t \in [0, 5], t \neq 1, 2, 3, 4, \\ x(t_k^+) = x(t_k^-) + 30e^{-10}, \\ x(0) = x(5). \end{cases} \quad (15)$$

where $f(t, x) = 10^{-3}x^3 + \frac{1}{10} \sin x + [5 - t]$ ($[t]$ denotes the integer part of t), $I(x(t_k)) = 30e^{-10}$, $\lambda = 1$, $N = 5$. Let $r = 3$ and $\eta = \frac{1}{2}$, $\eta_k = 2 \times 10^{-3}$, it easy to see (H1) and (H2) hold. And so, by, we get (15) has two positive solutions x_1, x_2 with $0 < \|x_1\| < 3 < \|x_2\|$.

Acknowledge

The project is supported financially by the National Natural Science Foundation of China (10471075).

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