The Multiplicity of Positive Solutions For A Certain Logistic Problem^{*}

Shao-Yuan Huang[†], Wei-Hsun Lee[‡], Ming-Hsuan Ho[§]

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Abstract

We study the exact multiplicity and bifurcation curves of positive solutions for the logistic problem

$$\begin{cases} -u^{\prime\prime} = \lambda \left(\frac{u}{1+u}\right)^p, & \text{in } (-1,1), \\ u(-1) = u(1) = 0, \end{cases}$$

where $\lambda, p > 0$. We prove that the bifurcation curve is monotone increasing for $0 and <math>\subset$ -shaped for p > 1.

1 Introduction and Main Result

In this paper, we study the exact multiplicity and bifurcation curves of positive solutions for the logistic problem

$$\begin{cases} -u'' = \lambda \left(\frac{u}{1+u}\right)^p, & \text{in } (-1,1), \\ u(-1) = u(1) = 0, \end{cases}$$
(1)

where $\lambda, p > 0$. For any p > 0, on the $(\lambda, ||u||_{\infty})$ -plane, we define the bifurcation curve S by

$$S_p \equiv \{(\lambda, \|u_\lambda\|_{\infty}) : \lambda > 0 \text{ and } u_\lambda \text{ is a positive solution of } (1)\}.$$
(2)

It is well-known that studying the exact shape of bifurcation curve S_p of (1) is equivalent to studying of the exact multiplicity of positive solutions of (1). Therefore, this issue has been extensively researched, cf. [2, 3, 4, 6] and references therein.

Let

$$f(u) \equiv \left(\frac{u}{1+u}\right)^p.$$
(3)

When p = 1, the nonlinearity f becomes f(u) = u/(1+u). It is a standard logistic function, which is widely used as a logarithmic linear model for classification and regression scenarios. The other significance of studying nonlinearity (3) can be found in [9]. Zhang et al. [9] studied the following prescribed mean curvature problem

$$\begin{cases} -\left(u'/\sqrt{1+u'^2}\right)' = \lambda \left(\frac{u}{1+u}\right)^p, & \text{in } (-L,L), \\ u(-L) = u(L) = 0, \end{cases}$$
(4)

where $\lambda, L, p > 0$, and have the following result:

Theorem 1 ([9, Theorems 1–3]) Consider (4). Then the following statement (i)–(iii) hold.

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[†]Department of Mathematics and Information Education, National Taipei University of Education, Taipei, Taiwan

[‡]Department of Mathematics and Information Education, National Taipei University of Education, Taipei, Taiwan

[§]Department of Mathematics and Information Education, National Taipei University of Education, Taipei, Taiwan

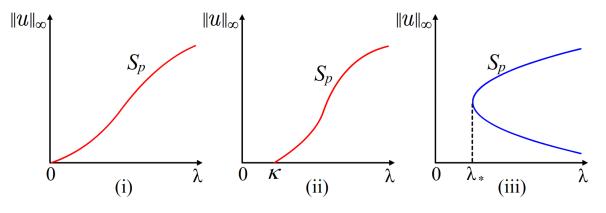


Figure 1: Grpahs of bifurcation curve S_p . (i) 0 . (i) <math>p = 1 and $\kappa = \frac{\pi}{\sqrt{p}}$. (iii) p > 1.

- (i) If $0 , then the corresponding bifurcation curve is <math>\supset$ -shaped for L > 0.
- (ii) If p = 1, then the corresponding bifurcation curve is \supset -shaped for $0 < L < \pi/2$ or $L > \pi^2/4$.
- (iii) If p > 1, then there exist $L^* > L_* > 0$ such that the corresponding bifurcation curve is monotone decreasing for $0 < L < L_*$, and reversed S-like shaped for $L > L^*$.

Although problem (4) seems to be more complex than problem (1), we find that problem (1) has not yet been completely solved. Therefore, we intend to address the issue of the exact multiplicity of positive solutions of (1) in this paper. In addition, f is a convex-concave function if p > 1. There are many researchers to study the shape of bifurcation curve of positive solutions for the semilinear problem

$$\begin{cases} -u'' = \lambda g(u), & \text{in } (-1,1), \\ u(-1) = u(1) = 0, \end{cases}$$

where $\lambda > 0$ and g is a convex-concave function on $(0, \infty)$, cf. [5, 8, 1] and references therein. However, no references can solve our problem (1). To this end, we study this problem (1) and have the following main result:

Theorem 2 (See Figure 1) Consider (1). Then the following statements (i)-(iii) hold.

- (i) If $0 , then the bifurcation curve <math>S_p$ is monotone increasing, starts from (0,0) and goes to (∞,∞) . Furthermore, (1) has exactly one positive solution for $\lambda > 0$.
- (ii) If p = 1, then the bifurcation curve S_p is monotone increasing, starts from $(\frac{\pi}{\sqrt{p}}, 0)$ and goes to (∞, ∞) Furthermore, (1) has no positive solutions for $0 < \lambda \leq \frac{\pi}{\sqrt{p}}$, and exactly one positive solution for $\lambda > \frac{\pi}{\sqrt{p}}$.
- (iii) If p > 1, then the bifurcation curve S_p is \subset -shaped, starts from $(\infty, 0)$ and goes to (∞, ∞) . Furthermore, there exists $\lambda_* > 0$ such that
 - (a) (1) has no positive solutions for $0 < \lambda < \lambda_*$;
 - (b) (1) has exactly one positive solution for $\lambda = \lambda_*$; and
 - (c) (1) has exactly two positive solutions for $\lambda > \lambda_*$.

2 The Proof of Theorem 2

To prove Theorem 2, we develop some new time-map techniques. The time-map formula which we apply to study (1) takes the form as follows:

$$\sqrt{\lambda} = \frac{1}{\sqrt{2}} \int_0^\alpha \left[F(\alpha) - F(u) \right]^{-1/2} du \equiv T(\alpha) \quad \text{for } \alpha > 0, \tag{5}$$

where $F(u) \equiv \int_0^u f(t) dt$, see Laetsch [7]. Observe that positive solutions u_λ for (1) correspond to

$$||u_{\lambda}||_{\infty} = \alpha \text{ and } T(\alpha) = \sqrt{\lambda}.$$
 (6)

Thus, studying of the exact number of positive solutions of (1) is equivalent to studying the shape of the time map $T(\alpha)$ on $(0, \infty)$. Since $f \in C^2(0, \infty)$, it can be proved that $T_{\varepsilon}(\alpha)$ is a twice differentiable function of $\alpha > 0$. The proof is easy but tedious and hence we omit them.

By (??), we compute

$$T'(\alpha) = \frac{1}{2\sqrt{2}\alpha} \int_0^\alpha \frac{2B(\alpha, u) - A(\alpha, u)}{B^{3/2}(\alpha, u)} du$$
(7)

and

$$T''(\alpha) = \frac{1}{4\sqrt{2}\alpha^2} \int_0^\alpha \frac{3A^2(\alpha, u) - 4A(\alpha, u)B(\alpha, u) - 2B(\alpha, u)C(\alpha, u)}{B^{5/2}(\alpha, u)} du$$
(8)

where $A(\alpha, u) \equiv \alpha f(\alpha) - u f(u)$, $B(\alpha, u) \equiv F(\alpha) - F(u)$ and $C(\alpha, u) \equiv \alpha^2 f'(\alpha) - u^2 f'(u)$. Clearly,

$$B(\alpha, u) = \int_0^\alpha f(t) > 0 \quad \text{for } 0 < u < \alpha.$$
(9)

We further compute

$$\lim_{u \to 0^+} \frac{f(u)}{u} = \lim_{u \to 0^+} \frac{u^{p-1}}{(1+u)^p} \begin{cases} \infty & \text{if } 0 1, \end{cases}$$
(10)

$$\lim_{u \to \infty} \frac{f(u)}{u} = \lim_{u \to \infty} \frac{u^{p-1}}{(1+u)^p} = 0,$$
(11)

$$f'(u) = \frac{pu^{p-1}}{(1+u)^{p+1}} \text{ and } f''(u) = \frac{2pu^{p-2}}{(1+u)^{p+2}} \left(\frac{p-1}{2} - u\right).$$
(12)

Let $\theta(u) \equiv 2F(u) - uf(u)$. Then

$$\theta'(u) = f(u) - uf'(u)$$
 and $\theta''(u) = -uf''(u)$. (13)

Next, we consider three cases.

Case 1. Assume that 0 . By (10), (11) and [7, Theorems 2.6, 2.9 and 2.10], we have

$$\lim_{\alpha \to 0^+} T(\alpha) = \begin{cases} 0 & \text{if } 0 (14)$$

By (12) and (13), then $\theta''(u) > 0$ for u > 0. It follows that

$$\theta'(u) > \lim_{u \to 0^+} \theta'(u) = \lim_{u \to 0^+} \frac{u^p (u - p + 1)}{(u + 1)^{p+1}} = 0 \text{ for } u > 0.$$

Then $\theta(\alpha) - \theta(u) > 0$ for $0 < u < \alpha$. Since $2B(\alpha, u) - A(\alpha, u) = \theta(\alpha) - \theta(u)$, and by (7), we see that

$$T'(\alpha) = \frac{1}{2\sqrt{2\alpha}} \int_0^\alpha \frac{\theta(\alpha) - \theta(u)}{B(\alpha, u)} du > 0 \quad \text{for } \alpha > 0.$$
(15)

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So by (14) and (15), the bifurcation curve S is monotone increasing, starts from $(\kappa, 0)$ and goes to (∞, ∞) where

$$\kappa = \left\{ \begin{array}{ll} 0 & \text{if } 0$$

Thus the statements (i) and (ii) hold.

Case 2. Assume that p > 1. By (10), (11) and [7, Theorems 2.6 and 2.9], we have

$$\lim_{\alpha \to 0^+} T(\alpha) = \infty \quad \text{and} \quad \lim_{\alpha \to \infty} T(\alpha) = \infty.$$
(16)

By (13), we find that

$$\theta'(u) = \frac{u^p \left(u - p + 1\right)}{\left(u + 1\right)^{p+1}} \begin{cases} < 0 & \text{for } 0 < u < p - 1, \\ = 0 & \text{for } u = p - 1, \\ > 0 & \text{for } u > p - 1. \end{cases}$$
(17)

Since $\lim_{u\to\infty} \theta'(u) = 1$, there exists N > 0 such that $\theta'(u) > 1/2$ for u > N. Since $\theta(0) = 0$, we observe that

$$\lim_{u \to \infty} \theta(u) = \int_0^\infty \theta'(t)dt = \int_0^N \theta'(t)dt + \int_N^\infty \theta'(t)dt > \int_0^N \theta'(t)dt + \int_N^\infty \frac{1}{2}dt = \infty.$$

So by (17), there exists $\tau > p - 1$ such that

$$\theta(u) \begin{cases} < 0 & \text{for } 0 < u < \tau, \\ = 0 & \text{for } u = \tau, \\ > 0 & \text{for } u > \tau. \end{cases}$$
(18)

By (15)-(18), we obtain that

$$T'(\alpha) < 0 \text{ for } 0 < \alpha < p-1, \text{ and } T'(\alpha) > 0 \text{ for } \alpha > \tau.$$
(19)

On the other hand, by (7) and (8), we see that

$$T''(\alpha) + \frac{2}{\alpha}T'(\alpha) = \frac{1}{4\sqrt{2}\alpha^2} \int_0^\alpha \frac{H(\alpha, u)}{B^{5/2}(\alpha, u)} du > 0,$$
(20)

where

$$H(\alpha, u) \equiv 3(A - 2B)^2 + 2B(2A - 2B - C).$$

Let $\varphi(u) \equiv u\theta'(u) - \theta(u)$. By (12), (17) and (18), we see that

$$\varphi(p-1) = (p-1)\theta'(p-1) - \theta(p-1) = -\theta(p-1) > 0$$
(21)

and

$$\varphi'(u) = -u^2 f''(u) \begin{cases} < 0 & \text{for } 0 < u < \frac{p-1}{2}, \\ = 0 & \text{for } u = \frac{p-1}{2}, \\ > 0 & \text{for } u > \frac{p-1}{2}. \end{cases}$$
(22)

Since $\varphi(0) = 0$ and by (21) and (22), we obtain that $\varphi(\alpha) - \varphi(u) > 0$ for $0 \le u < \alpha$ and $\alpha \ge p - 1$. So by (9), then

$$H(\alpha, u) \geq 2B(\alpha, u) \left[2A(\alpha, u) - 2B(\alpha, u) - C(\alpha, u)\right]$$

= $2B(\alpha, u) \left[\varphi(\alpha) - \varphi(u)\right] > 0$ (23)

or $0 < u < \alpha$ and $\alpha \ge p - 1$. By (20) and (23), we obtain that

$$T''(\alpha) + \frac{2}{\alpha}T'(\alpha) > 0 \quad \text{for } \alpha \ge p - 1.$$
(24)

By (19), $T(\alpha)$ has a critical point $\bar{\alpha}$ in $(p-1,\tau)$. Then by (24), we see that

$$T''(\bar{\alpha}) = T''(\bar{\alpha}) + \frac{2}{\bar{\alpha}}T'(\bar{\alpha}) > 0$$

So $T(\alpha)$ has exactly one local minimum on $(p-1,\tau)$. It implies that

$$T'(\alpha) \begin{cases} < 0 & \text{for } 0 < \alpha < \bar{\alpha}, \\ = 0 & \text{for } \alpha = \bar{\alpha}, \\ > 0 & \text{for } \alpha > \bar{\alpha}. \end{cases}$$
(25)

So by (16) and (25), the bifurcation curve S is \subset -shaped, starts from $(\infty, 0)$ and goes to (∞, ∞) . Thus the statement (iii) holds.

The proof is complete.

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