

POSITIVE PERIODIC SOLUTIONS OF SYSTEMS OF FUNCTIONAL DIFFERENTIAL EQUATIONS

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ABSTRACT. We apply a cone theoretic fixed point theorem and obtain conditions for the existence of positive periodic solutions of the system of functional differential equations

$$x'(t) = A(t)x(t) + \lambda f(t, x(t - \tau(t))).$$

1. Introduction

In this paper, we are concerned with determining values for λ so that the system of functional differential equations

$$(1.1) \quad x'(t) = A(t)x(t) + \lambda f(t, x(t - \tau(t)))$$

has a positive periodic solution. The matrix $A(t) = \text{diag}[a_1(t), a_2(t), \dots, a_n(t)]$, $a_j \in C(\mathbb{R}, \mathbb{R})$, $\tau : \mathbb{R} \rightarrow \mathbb{R}$, are continuous and ω -periodic, $j = 1, 2, \dots, n$ with $\omega > 0$. The function $f : \mathbb{R} \times \mathbb{R}_+^n \rightarrow \mathbb{R}_+^n$ is continuous, where $\mathbb{R}^n = (x_1, x_2, \dots, x_n)^T$ and $\mathbb{R}_+^n = \{(x_1, x_2, \dots, x_n)^T \in \mathbb{R}^n : x_j > 0, j = 1, 2, \dots, n\}$. We denote BC the normed vector space of bounded functions $\phi : \mathbb{R} \rightarrow \mathbb{R}^n$ with the norm $\|\phi\| = \sum_{j=1}^n \sup_{t \in \mathbb{R}} |\phi_j(t)|$ where $\phi = (\phi_1, \phi_2, \dots, \phi_n)^T$. For each $x = (x_1, x_2, \dots, x_n)^T \in \mathbb{R}^n$, the norm of x is defined as $|x|_0 = \sum_{j=1}^n |x_j|$, where we say that x is “positive” whenever $x \in \mathbb{R}_+^n$.

In this paper we not only carry the work of [17] to the continuous case, but we generalize it to systems. In this research, the set up of the mapping is the same as in [10] in which $\lambda = 1$. In arriving at our results, we make use of Krasnosel'skii fixed point theorem ([11]). The existence of positive periodic solutions of nonlinear functional differential equations have been studied extensively, in recent years. For some appropriate

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references we refer the reader to [1], [2], [3], [4], [5], [6], [7], [8], [9], [12], [13], [14], [15], [16], [19] and the references therein. This work is mainly motivated by the work of [9], [17], and [18].

In section 2, we state Krasnosel'skii fixed point theorem ([11]), prove two Lemmas that are essential to this research and construct the cone of interest. In section 3, we present four theorems and a corollary. In each of the theorems and the corollary an open interval of eigenvalues is determined, which in returns, implies the existence of a positive periodic solution of (1.1), by appealing to Krasnosel'skii fixed point theorem.

2. Preliminaries

THEOREM 2.1. (Krasnosel'skii) *Let \mathcal{B} be a Banach space, and let \mathcal{P} be a cone in \mathcal{B} . Suppose Ω_1 and Ω_2 are bounded open subsets of \mathcal{B} such that $0 \in \Omega_1 \subset \overline{\Omega}_1 \subset \Omega_2$ and suppose that*

$$T : \mathcal{P} \cap (\overline{\Omega}_2 \setminus \Omega_1) \rightarrow \mathcal{P}$$

is a completely continuous operator such that

- (i) $\|Tu\| \leq \|u\|$, $u \in \mathcal{P} \cap \partial\Omega_1$, and $\|Tu\| \geq \|u\|$, $u \in \mathcal{P} \cap \partial\Omega_2$; or
- (ii) $\|Tu\| \geq \|u\|$, $u \in \mathcal{P} \cap \partial\Omega_1$, and $\|Tu\| \leq \|u\|$, $u \in \mathcal{P} \cap \partial\Omega_2$.

Then T has a fixed point in $\mathcal{P} \cap (\overline{\Omega}_2 \setminus \Omega_1)$.

We denote $f = (f_1, f_2, \dots, f_n)^T$ and assume

$$(H1) \quad \int_0^\omega a_j(s)ds < 0 \quad \text{for } j = 1, 2, \dots, n.$$

DEFINITION 2.2. Let X be a Banach space and K be a closed, nonempty subset of X . K is a cone if

- (i) $\alpha u + \beta v \in K$ for all $u, v \in K$ and all $\alpha, \beta \geq 0$
- (ii) $u, -u \in K$ imply $u = 0$.

Define the set C_ω by

$$C_\omega = \{x \in C(\mathbb{R}, \mathbb{R}^n) : x(t + \omega) = x(t), t \in \mathbb{R}\}.$$

Then it is clear that $C_\omega \subset BC$ when it is endowed with supremum norm $\|x\| = \sum_{j=1}^n \|x_j\|_0$, where $\|x_j\|_0 = \sup_{t \in [0, \omega]} |x_j(t)|$.

Next, we consider the scalar differential equation

$$(2.1) \quad x'(t) = a(t)x(t) + \lambda f(t, x(t - \tau(t))),$$

where λ is constant, $a \in C(\mathbb{R}, \mathbb{R})$, $\tau : \mathbb{R} \rightarrow \mathbb{R}$, are continuous and ω -periodic with $\omega > 0$. The function $f : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ is continuous and

ω -periodic in t . The proof of the next Lemma is trivial, and hence we omit it.

LEMMA 2.3. $x(t) \in C_\omega$ is a solution of (2.1) if and only if

$$(2.2) \quad x(t) = \lambda \int_t^{t+\omega} \frac{\exp(\int_s^t a(u) du)}{\exp(-\int_0^\omega a(u) du) - 1} f(s, x(s - \tau(s))) ds.$$

Now, we define the cone K and the Green's function $G(t, s)$ for equation (1.1). For $(t, s) \in \mathbb{R}^2$, $j = 1, 2, \dots, n$, we define

$$(2.3) \quad \sigma := \min \left\{ \exp(-2 \int_0^\omega |a_j(s)| ds), j = 1, 2, \dots, n \right\},$$

$$(2.4) \quad G_j(t, s) = \frac{\exp(\int_s^t a_j(\nu) d\nu)}{\exp(-\int_0^\omega a_j(\nu) d\nu) - 1}.$$

We also define

$$G(t, s) = \text{diag}[G_1(t, s), G_2(t, s), \dots, G_n(t, s)].$$

It is clear that $G(t, s) = G(t + \omega, s + \omega)$ for all $(t, s) \in \mathbb{R}^2$ and by (H1) and the assumption on f we have,

$$G_j(t, s) > 0, f_j(u, \phi(u - \tau(u))) > 0$$

for $(t, s) \in \mathbb{R}^2$ and $(u, \phi) \in \mathbb{R} \times BC(\mathbb{R}, \mathbb{R}_+^n)$. Let K be the set defined by

$$K = \{x \in C_\omega : x_j(t) \geq \sigma \|x_j\|, t \in [0, \omega], x = (x_1, x_2, \dots, x_n)^T\}.$$

It is straight forward to verify that K is a cone.

Now, we are in a position to define an operator $\psi : K \rightarrow K$ as

$$(2.5) \quad (\psi x)(t) = \int_t^{t+\omega} G(t, s) f(s, x(s - \tau(s))) ds$$

for $x \in K$, $t \in \mathbb{R}$, where $G(t, s)$ is defined following (2.4). We denote

$$(\psi x) = \left(\psi_1 x, \psi_2 x, \dots, \psi_n x \right)^T.$$

Before we proceed any further we state the followings:

$$(2.6) \quad A_j = \frac{e^{-\int_0^\omega |a_j(u)| du}}{e^{-\int_0^\omega a_j(u) du} - 1}$$

and

$$(2.7) \quad B_j = \frac{e^{\int_0^\omega |a_j(u)| du}}{e^{-\int_0^\omega a_j(u) du} - 1},$$

for $j = 1, 2, \dots, n$. It is easy to see that for $j = 1, 2, \dots, n$,

$$A_j \leq G_j(t, s) \leq B_j$$

for all $s \in [t, t + \omega]$.

If we set $A = \min_{1 \leq j \leq n} A_j$ and $B = \max_{1 \leq j \leq n} B_j$, then

$$A \leq G_j(t, s) \leq B \text{ for } j = 1, 2, \dots, n.$$

LEMMA 2.4. *If $(\psi x)(t)$ is given by (2.5), then $\psi : K \rightarrow K$ is completely continuous.*

Proof. For each $x \in K$, since $f(t, x(t - \tau(t)))$ is a continuous function of t , we have $(\psi x)(t)$ is continuous in t and

$$\begin{aligned} (\psi x)(t + \omega) &= \int_{t+\omega}^{t+2\omega} G(t + \omega, s) f(s, x(s - \tau(s))) ds \\ &= \int_t^{t+\omega} G(t + \omega, s + \omega) f(s + \omega, x(s + \omega - \tau(s + \omega))) ds \\ &= \int_t^{t+\omega} G(t, s) f(s, x(s - \tau(s))) ds = (\psi x)(t). \end{aligned}$$

Thus, $(\psi x) \in C_\omega$. Next we show that (ψx) is continuous. For $\theta, \vartheta \in C_\omega$, $\|\theta - \vartheta\| < \delta$ imply

$$\sup_{0 \leq s \leq \omega} |f_j(s, \theta(s - \tau(s))) - f_j(s, \vartheta(s - \tau(s)))| < \frac{\varepsilon}{\lambda n B_j \omega}.$$

If $x, y \in K$ with $\|x - y\| < \delta$, then

$$\begin{aligned} |(\psi_j x)(t) - (\psi_j y)(t)| &\leq \lambda \int_t^{t+\omega} |G_j(t, s)| |f_j(s, x(s - \tau(s))) - f_j(s, y(s - \tau(s)))| ds \\ &\leq \lambda B_j \omega \sup_{0 \leq t \leq \omega} |f_j(t, \theta(t - \tau(t))) - f_j(t, \vartheta(t - \tau(t)))| \\ &< \frac{\varepsilon}{n} \end{aligned}$$

for all $t \in [0, \omega]$. This yields to

$$\|(\psi_j x)(t) - (\psi_j y)(t)\|_0 < \frac{\varepsilon}{n}.$$

Thus,

$$\|(\psi x) - (\psi y)\| < \varepsilon.$$

Hence, ψ is continuous. For $x \in K$, let

$$(\psi_j x)(t) = \lambda \int_0^\omega G_j(t, s) f_j(s, x(s - \tau(s))) ds.$$

Then,

$$(\psi_j x)(t) \leq \lambda B_j \int_0^\omega |f_j(s, x(s - \tau(s)))| ds$$

and

$$\begin{aligned} (\psi_j x)(t) &\geq \lambda A_j \int_0^\omega |f_j(s, x(s - \tau(s)))| ds \\ &\geq \frac{A_j}{B_j} \|\psi_j x\|_0 = \sigma \|\psi_j x\|_0, \quad j = 1, 2, \dots, n. \end{aligned}$$

Therefore, $(\psi x) \in K$. The proof of ψ being completely continuous is similar to the proof of [10], and hence we omit it. This completes the prove. \square

3. Main results

Now we are ready to state and proof our results. But before we proceed we state the following.

$$(L1) \quad \lim_{x_j \rightarrow 0^+} \frac{f_j(s, x(s - \tau(s)))}{x_j} = \infty,$$

$$(L2) \quad \lim_{x_j \rightarrow \infty} \frac{f_j(s, x(s - \tau(s)))}{x_j} = \infty,$$

$$(L3) \quad \lim_{x_j \rightarrow 0^+} \frac{f_j(s, x(s - \tau(s)))}{x_j} = 0,$$

$$(L4) \quad \lim_{x_j \rightarrow \infty} \frac{f_j(s, x(s - \tau(s)))}{x_j} = 0,$$

$$(L5) \quad \lim_{x_j \rightarrow 0^+} \frac{f_j(s, x(s - \tau(s)))}{x_j} = l_j \text{ uniformly in } s \text{ with } 0 < l_j < \infty,$$

and

$$(L6) \quad \lim_{x_j \rightarrow \infty} \frac{f_j(s, x(s - \tau(s)))}{x_j} = L_j \text{ uniformly in } s \text{ with } 0 < L_j < \infty,$$

for $x \in \mathbb{R}^n$. For notational convenience, we let

$$\begin{aligned} L_M &= \max_{1 \leq j \leq n} L_j, \quad L_m = \min_{1 \leq j \leq n} L_j, \quad l_M = \max_{1 \leq j \leq n} l_j, \\ l_m &= \min_{1 \leq j \leq n} l_j \text{ and } |G(t, s)| = \max_{1 \leq j \leq n} |G_j(t, s)|. \end{aligned}$$

THEOREM 3.2. Assume that (H1), (L5), and (L6) hold. Then, for each λ satisfying

$$(3.1) \quad \frac{1}{\omega\sigma AL_m} < \lambda < \frac{1}{\omega Bl_M}$$

(1.1) has at least one positive periodic solution.

Proof. We construct the sets Ω_1 and Ω_2 in order to apply Theorem 2.1. Let λ be defined by (3.1), and choose $\epsilon > 0$ such that

$$\frac{1}{\omega\sigma A(L_m - \epsilon)} \leq \lambda \leq \frac{1}{\omega B(l_M + \epsilon)}.$$

By condition (L5), there exists $H_1 > 0$ such that $f_j(t, y) \leq (l_j + \epsilon)y_j \leq (l_M + \epsilon)y_j$, for $0 < y_j \leq H_1$. Define $\Omega_1 = \{x \in K : \|x_j\|_0 < H_1, j = 1, \dots, n\}$ and assume $x \in K \cap \partial\Omega_1$. Then

$$\begin{aligned} (\psi_j x)(t) &\leq \lambda B \int_0^\omega f_j(s, x(s - \tau(s))) ds \\ &\leq \lambda B \omega (l_j + \epsilon) \int_0^\omega x_j(s, x(s - \tau(s))) ds \\ &\leq \lambda B \omega (l_j + \epsilon) \|x_j\|_0 \\ &\leq \lambda B \omega (l_M + \epsilon) \|x_j\|_0 \\ &\leq \|x_j\|_0. \end{aligned}$$

In particular,

$$\|\psi_j x\|_0 \leq \|x_j\|_0$$

and

$$(3.2) \quad \|\psi x\| = \sum_{j=1}^n \|\psi_j x\|_0 \leq \sum_{j=1}^n \|x_j\|_0 = \|x\| \quad \text{for all } x \in K \cap \partial\Omega_1.$$

Next we construct the set Ω_2 . Considering (L6) there exists \overline{H}_2 such that $f_j(t, y) \geq (L_j - \epsilon)y_j \geq (L_m - \epsilon)y_j$, for all $y_j \geq \overline{H}_2$. Let $H_2 = \max\{2H_1, \frac{\overline{H}_2}{\sigma}\}$ and set

$$\Omega_2 = \{x \in K : \|x_j\|_0 < H_2, j = 1, \dots, n\}.$$

If $x \in K$ with $\|x\| \geq H_2$, then

$$x_j \geq \sigma \|x_j\| \geq \overline{H}_2.$$

Thus

$$(\psi_j x)(t) \geq \lambda A \int_0^\omega f_j(s, x(s - \tau(s))) ds \geq \lambda A \omega \sigma (L_m - \epsilon) \|x_j\|_0.$$

Hence

$$\|\psi_j x\|_0 \geq \|x_j\|_0$$

and

$$(3.3) \quad \|\psi x\| = \sum_{j=1}^n \|\psi_j x\|_0 \geq \sum_{j=1}^n \|x_j\|_0 = \|x\| \quad \text{for all } x \in K \cap \partial\Omega_2.$$

Applying (i) of Theorem 2.1 to (3.2) and (3.3) yields that ψ has a fixed point $x \in K \cap (\overline{\Omega_2} \setminus \Omega_1)$. The proof is complete. \square

THEOREM 3.3. Assume that (H1), (L5), and (L6) hold. Then, for each λ satisfying

$$(3.4) \quad \frac{1}{\omega \sigma A l_m} < \lambda < \frac{1}{\omega B L_M}$$

(1.1) has at least one positive periodic solution.

Proof. We construct the sets Ω_1 and Ω_2 in order to apply Theorem 2.1. Let λ be given as in (3.4), and choose $\epsilon > 0$ such that

$$\frac{1}{\sigma A(l_m - \epsilon)} \leq \lambda \leq \frac{1}{B(L_M + \epsilon)}.$$

By condition (L5), there exists $H_1 > 0$ such that $f_j(t, y) \geq (l_j - \epsilon)y_j \geq (l_m - \epsilon)y_j$, for $0 < y_j \leq H_1$. Define $\Omega_1 = \{x \in K : \|x_j\|_0 < H_1, j = 1, 2, \dots, n\}$, and assume $x \in K \cap \partial\Omega_1$. Then

$$\begin{aligned} (\psi_j x)(t) &\geq \lambda A \int_0^\omega f_j(s, x(s - \tau(s))) ds \\ &\geq \lambda A \omega (l_m - \epsilon) x_j(t - \tau(t)) \\ &\geq \lambda A \sigma \omega (l_m - \epsilon) \|x_j\|_0 \\ &\geq \|x_j\|_0. \end{aligned}$$

In particular,

$$\|\psi_j x\|_0 \geq \|x_j\|_0 \quad \text{for all } x \in K \cap \partial\Omega_1$$

and

$$(3.5) \quad \|\psi x\| = \sum_{j=1}^n \|\psi_j x\|_0 \geq \sum_{j=1}^n \|x_j\|_0 = \|x\|, \quad \text{for all } x \in K \cap \partial\Omega_1.$$

Next we construct the set Ω_2 . Considering (L6) there exists $\overline{H_2}$ such that $f_j(t, y) \leq (L_j + \epsilon)y_j \leq (L_M + \epsilon)y_j$, for $y_j \geq \overline{H_2}$.

We consider two cases; $f_j(t, y)$ is bounded and $f_j(t, y)$ is unbounded.

The case where $f_j(t, y)$ is bounded is straight forward. If $f_j(t, y)$ is bounded by $Q > 0$, set

$$H_2 = \max\{2H_1, \omega\lambda QB\}.$$

Then if $x \in K$ and $\|x\|_0 = H_2$, we have

$$\begin{aligned} (\psi_j x)(t) &\leq \lambda B \int_0^\omega f_j(s, x(s - \tau(s))) ds \\ &\leq \omega\lambda BQ \leq \|x_j\|_0. \end{aligned}$$

Consequently, $\|\psi_j x\|_0 \leq \|x_j\|_0$, and hence $\|\psi x\| \leq \|x\|$. So, if we set

$$\Omega_2 = \{y \in K : \|y_j\| < H_2, j = 1, 2, \dots, n\},$$

then

$$(3.6) \quad \|\psi x\| \leq \|x\|, \text{ for } x \in K \cap \partial\Omega_2.$$

When f is unbounded, we let $H_2 > \max\{2H_1, \overline{H_2}\}$ be such that $f_j(t, y) \leq f_j(t, H_2)$, for $0 < y_j \leq H_2$. For $x \in K$ with $\|x_j\|_0 = H_2$,

$$\begin{aligned} (\psi_j x)(t) &\leq \lambda B \int_0^\omega f_j(s, x(s - \tau(s))) ds \\ &\leq \lambda B \int_0^\omega f_j(s, H_2) ds \\ &\leq \lambda B \int_0^\omega (L_j + \epsilon) H_2 ds \\ &\leq \lambda B \omega (L_M + \epsilon) \|x_j\|_0 \\ &\leq \|x_j\|_0. \end{aligned}$$

Consequently, $\|\psi_j x\| \leq \|x_j\|_0$, which implies that

$$\|\psi x\| = \sum_{j=1}^n \|\psi_j x\|_0 \leq \sum_{j=1}^n \|x_j\|_0 = \|x\|.$$

So, if we set

$$\Omega_2 = \{x \in K : \|x_j\|_0 < H_2, j = 1, 2, \dots, n\},$$

then

$$(3.7) \quad \|\psi x\| \leq \|x\|, \text{ for } x \in K \cap \partial\Omega_2.$$

Applying (ii) of Theorem 2.1 to (3.5) and (3.6) yields that T has a fixed point $x \in K \cap (\overline{\Omega}_2 \setminus \Omega_1)$. Also, applying (ii) of Theorem 2.1 to (3.5) and (3.7) yields that ψ has a fixed point $x \in K \cap (\overline{\Omega}_2 \setminus \Omega_1)$. The proof is complete. \square

THEOREM 3.4. Assume that (H1), (L1), and (L6) hold. Then, for each λ satisfying

$$(3.8) \quad 0 < \lambda < \frac{1}{\omega AL_M},$$

(1.1)–(1.2) has at least one positive solution.

Proof. Apply (L1) and choose $H_1 > 0$ such that if $0 < x_j < H_1$, then

$$f_j(t, x) \geq \frac{x_j}{\lambda \gamma A}.$$

Define

$$\Omega_1 = \{x \in K : \|x_j\|_0 < H_1\}.$$

If $x \in K \cap \partial\Omega_1$, then

$$\begin{aligned} (\psi_j x)(t) &\geq \lambda A \int_0^\omega f_j(s, x(s - \tau(s))) ds \\ &\geq \lambda A \int_0^\omega \frac{x_j(s, s - \tau(s))}{\lambda \sigma A} ds \\ &\geq \lambda A \int_0^\omega \frac{\sigma \|x_j\|_0}{\lambda \sigma A} ds \\ &= \|x_j\|_0. \end{aligned}$$

In particular, $\|\psi x\| \geq \|x\|$, for all $x \in K \cap \partial\Omega_1$. In order to construct Ω_2 , we let λ be given as in (3.8), and choose $\epsilon > 0$ such that

$$0 \leq \lambda \leq \frac{1}{B\omega(L_M + \epsilon)}.$$

The construction of Ω_2 follows along the lines of the construction of Ω_2 in Theorem 3.3, and hence we omit it. Thus, by (ii) of Theorem 2.1, equation (1.1) has at least one positive solution. \square

THEOREM 3.5. Assume that (H1), (L2), and (L5) hold. Then, for each λ satisfying

$$(3.9) \quad 0 < \lambda < \frac{1}{B\omega l_M},$$

(1.1)–(1.2) has at least one positive solution.

Proof. Assume (L5) holds. Then, we may take the set Ω_1 to be the one obtained for Theorem 3.2. That is,

$$\Omega_1 = \{x \in K : \|x_j\|_0 < H_1, j = 1, 2, \dots, n\}.$$

Hence, we have

$$\|\psi x\| \leq \|x\|, \text{ for } x \in K \cap \partial\Omega_1.$$

Next, we assume (L2). Choose $\overline{H_2} > 0$ such that $f_j(t, x) \geq \frac{x_j}{\lambda\sigma A}$, for $x_j \geq \overline{H_2}$. Let $H_2 = \max\{2H_1, \frac{\overline{H_2}}{\sigma}\}$ and set

$$\Omega_2 = \{x \in K : \|x_j\|_0 < H_2\}.$$

If $x \in K$ with $\|x\|_0 = H_2$,

$$\begin{aligned} (\psi_j x)(t) &\geq \lambda A \int_0^\omega f_j(s, x(s - \tau(s))) ds \\ &\geq \lambda A \int_0^\omega \frac{x_j(s, s - \tau(s))}{\lambda\sigma A} ds \\ &\geq \lambda A \int_0^\omega \frac{\sigma \|x_j\|_0}{\lambda\sigma A} ds \\ &= \|x_j\|_0. \end{aligned}$$

In particular, $\|\psi x\| \geq \|x\|$, for all $x \in K \cap \partial\Omega_2$. Consequently,

$$\|\psi x\| \geq \|x\|, \text{ for } x \in K \cap \partial\Omega_2.$$

Applying (i) of Theorem 2.1 yields that ψ has a fixed point $x \in K \cap (\overline{\Omega_2} \setminus \Omega_1)$.

We state the next results as corollary, because by now, its proof can be easily obtained from the proofs of the previous results.

COROLLARY 3.6. *Assume that (H1) hold. Also, if either (L3) and (L6) hold, or, (L4), and (L5) hold, then (1.1)–(1.2) has at least one positive solution if λ satisfies either $1/(\sigma AL_m) < \lambda$, or, $1/(\sigma Al_m) < \lambda$.*

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