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Existence of solutions for some second order equations with nonhomogeneous boundary conditions and a function ϕ continuous on $DOM(\phi) \subset \mathbb{R}$

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Abstract

We study the second order differential equation

$$(\phi(v'(s)))' = k(s, v(s), v'(s)), a.e. s \in [0, \xi]$$

Submitted to nonlinear Neumann-Steklov boundary conditions on $[0, \xi]$ where $k: [0, \xi] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ a L^1 -Carathéodory function. $\phi: \mathbb{R} \rightarrow \mathbb{R}$, is initially considered as an increasing homeomorphism such that $\phi(0) = 0$. In a second step ϕ is considered as a continuous function on $Dom(\phi) \subset \mathbb{R}$ and strictly increasing on $[a, b] \subset Dom(\phi)$. We show the existence of at least one solution using some sign conditions and lower and upper solution method. No Nagumo-like growth condition for the dependence of $f(s, w, z)$ with respect to v is required.

Keywords: ϕ – Laplacian; L^1 –Carathéodory function, nonlinear Neumann-Steklov problem, Leray-Schauder degree, Brouwer degree, lower and upper solutions

Introduction

This paper aims to study the existence of solutions for the differential equation

$$(\phi(v'(s)))' = k(t, v(s), v'(s)), a.e. s \in [0, \xi] \quad (1)$$

Subject to Neumann-Steklov type conditions

$$\phi(v'(0)) = l_0(v(0)), \phi(v'(\xi)) = l_\xi(v(\xi)), \quad (2)$$

Where:

- $l_0, l_\xi: \mathbb{R} \rightarrow \mathbb{R}$ are continuous functions,
- $k: [0, \xi] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ a L^1 –Carathéodory function,
- $\phi: \mathbb{R} \rightarrow \mathbb{R}$ is either:
 - An increasing homeomorphism with $\phi(0) = 0$, or
 - A continuous function strictly increasing on $[a, b] \subset Dom(\phi)$.

The study of equation (1) is a classical topic with significant applications, attracting extensive research. A ϕ – Laplacian operator is classified as:

- Singular if ϕ has a finite domain (i.e., $\phi:]-d, d[\rightarrow \mathbb{R}$, with $0 < d < +\infty$),
- Regular otherwise.

Recent work has explored both singular and regular operators. Notably, Cristian B. and Jean M. ^[1, 2] established existence and multiplicity results for (1) under various boundary conditions, where ϕ is an increasing homeomorphism on $] - d, d[$ with $(d > 0)$. In 2008, Cristian B. and Jean M. ^[3] studied (1) –(2) with:

- $\phi:]-d, d[\rightarrow \mathbb{R}$ ($d \in]0, +\infty[$) an increasing homeomorphism satisfying $\phi(0) = 0$,
- $k: [0, \xi] \times \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ continuous.

Their key findings include:

- 1) For $d < +\infty$, problem (1) –(2) admits at least one solution under Villari-type sign conditions on k, l_0, l_ξ [4].
- 2) For $d < +\infty$, existence is guaranteed if lower and upper solutions exist (ordered or not).
- 3) For $d = +\infty$, a solution exists when $|l_0|$ is bounded, l_ξ is bounded above and $k(s, u, v) \leq \tau(s)$ for some $\tau \in C([0, \xi])$.

In 2015 and 2017, Eienne G. and Assouhoun A. [5, 6] extended some results of Cristian B. and Jean M. to L^1 –Carathéodory function k .

The paper is structured as follows:

In section 2, we some preliminary. In section 3, we prove that the problem (1) –(2) admits at least one solution when l_0 is bounded from below, l_ξ is bounded from above and there exists $\tau \in L^1(0, \xi)$ such that $k(s, u, v) \geq \tau(s)$ for a.e. $s \in [0, \xi]$ and $\forall(u, v) \in \mathbb{R}^2$ or when l_0 is bounded from above, l_ξ is bounded from below and there exists $\tau \in L^1(0, \xi)$ satisfying $f(s, u, v) \leq \tau(s)$ for a.e. $s \in [0, \xi]$ and $\forall(u, v) \in \mathbb{R}^2$. After that, in section 4 we apply section 3's results to nonlinear beam equations. Finally, in section 5, we extend the study to the generalized problem

$$\left(\Phi(v'(s))\right)' = k(s, v(s), v'(s)), a.e. s \in [0, \xi] \quad (3)$$

$$\Phi(v'(0)) = l_0(v(0)), \Phi(v'(\xi)) = l_\xi(v(\xi)) \quad (4)$$

where $\Phi: Dom(\Phi) \subset \mathbb{R} \rightarrow \mathbb{R}$ is continuous and strictly increasing on $[a, b] \subset Dom(\Phi)$, $l_0, l_\xi: \mathbb{R} \rightarrow \mathbb{R}$ are two continuous functions and $k: [0, \xi] \times \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ a L^1 –Carathéodory function.

Preliminary

Definition 2.1. $k: [0, \xi] \times \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ is a L^1 –Carathéodory function if:

1. $k(\cdot, w, z): [0, \xi] \rightarrow \mathbb{R}$ is measurable for all $(w, z) \in \mathbb{R}^2$;
2. $k(s, \cdot, \cdot): \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ is continuous for a.e. $s \in [0, \xi]$;
3. For each compact set $A \subset \mathbb{R}^2$ there is a function $\eta_A \in L^1(0, \xi)$ such that $|f(s, w, z)| \leq \eta_A$ for a.e. $s \in [0, \xi]$ and all $(w, z) \in A$.

Let us consider the problem

$$\begin{aligned} \left(\phi(v'(s))\right)' &= k(s, v(s), v'(s)), a.e. t \in [0, \xi] \\ \phi(v'(0)) &= l_0(v(0)), \phi(v'(\xi)) = l_\xi(v(\xi)), \end{aligned} \quad (3)$$

with $k: [0, T] \times \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ is a L^1 –Carathéodory function, $l_0, l_\xi: \mathbb{R} \rightarrow \mathbb{R}$ are two continuous functions and $\phi:]-d, d[\rightarrow \mathbb{R}$ ($d \in]0, +\infty[$), an increasing homeomorphism such that $\phi(0) = 0$.

Definition 2.2. $v \in C^1([0, \xi])$ is a solution of problem (5) if $\phi(v') \in AC([0, \xi])$, $\|u'\|_\infty < d$ and v satisfies (5). $AC([0, \xi])$ is the set of absolutely continuous functions on $[0, \xi]$.

Definition 2.3. A lower-solution of the problem (5) is a function $\alpha \in C^1([0, \xi])$ such that

$$\|\alpha'\|_\infty < d, \phi(\alpha') \in AC([0, \xi]) \text{ and}$$

$$\left(\phi(\alpha'(s))\right)' \geq k(s, \alpha(s), \alpha'(s)), a.e. s \in [0, \xi],$$

$$\phi(\alpha'(0)) \geq l_0(\alpha(0)) \text{ and } \phi(\alpha'(\xi)) \leq l_\xi(\alpha(\xi)).$$

Definition 2.4. A lower-solution of the problem (5) is a function $\beta \in C^1([0, \xi])$ such that

$$\|\beta'\|_\infty < d, \phi(\beta') \in AC([0, \xi]) \text{ and}$$

$$\left(\phi(\beta'(s))\right)' \leq k(s, \beta(s), \beta'(s)), a.e. s \in [0, \xi],$$

$$\phi(\beta'(0)) \leq l_0(\beta(0)) \text{ and } \phi(\beta'(\xi)) \geq l_\xi(\beta(\xi)).$$

Theorem 2.1. The existence of a lower solution α and an upper solution β for (5) implies that the problem (5) has at least one solution.

Proof. See ^[5] and ^[6].

Theorem 2.2. The existence of a lower-solution α and an upper-solution β of (5) such that $\forall s \in [0, \xi], \alpha(s) \leq \beta(s)$, implies that the problem (5) admits at least one solution u such that $\forall s \in [0, \xi], \alpha(s) \leq u(s) \leq \beta(s)$.

Proof. See ^[5] and ^[6].

Existence result

To prove an analogous result for $d = +\infty$, we will apply Theorem 2.1. With this goal in mind, let us consider the problem

$$\begin{aligned} (\phi(v'(s)))' &= k(t, v(s), v'(s)), a.e. s \in [0, \xi] \\ \phi(v'(0)) &= l_0(v(0)), \phi(v'(\xi)) = l_\xi(v(\xi)), \end{aligned} \quad (10)$$

Where $k: [0, \xi] \times \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ is a L^1 -Carathéodory function, $l_0, l_\xi: \mathbb{R} \rightarrow \mathbb{R}$ are two continuous functions and $\phi: \mathbb{R} \rightarrow \mathbb{R}$, an increasing homeomorphism such that $\phi(0) = 0$.

Definition 3.1. $u \in C^1([0, \xi])$ is a solution of problem (10) if $\phi(u') \in AC([0, \xi])$ and satisfies (10).

We need the following results.

Lemma 3.1. Suppose that:

- There exists $g \in L^1(0, \xi)$ such that $k(s, w, z) \leq g(s)$ for a.e. $s \in [0, \xi]$ and $\forall (w, z) \in \mathbb{R}^2$.
- There exists $(\vartheta_0, \vartheta_\xi) \in \mathbb{R}^2$ such that $\forall s \in [0, T], l_0(s) \leq \vartheta_0$ and $l_\xi(s) \geq \vartheta_\xi$.

If v is a solution of (10), then $\|v'\|_\infty \leq e$ where

$$e = \max\{|\phi^{-1}[-(\max\{|\vartheta_0|, |\vartheta_\xi|\} + \|g\|_{L^1(0, \xi)})]|, |\phi^{-1}[\max\{|\vartheta_0|, |\vartheta_\xi|\} + \|g\|_{L^1(0, \xi)}]|\}.$$

Proof. Let u be a solution of (10). Then we have: $\forall s \in [0, \xi]$,

$$\begin{aligned} \phi(v'(s)) &= \phi(v'(0)) + \int_0^s k(z, v(z), v'(z)) dz \\ &= l_0(v(0)) + \int_0^s k(z, v(z), v'(z)) dz \\ &\leq \vartheta_0 + \int_0^s g(z) dz \end{aligned}$$

and

$$\begin{aligned} \phi(v'(t)) &= \phi(v'(\xi)) - \int_s^\xi k(z, v(z), v'(z)) dz \\ &= l_\xi(v(\xi)) + \int_s^\xi k(z, v(z), v'(z)) dz \\ &\geq \vartheta_\xi - \int_s^\xi g(z) dz \end{aligned}$$

Hence, $\forall s \in [0, \xi], \vartheta_\xi - \int_s^\xi g(z) dz \leq \phi(v'(s)) \leq \vartheta_0 + \int_0^s g(z) dz$.

Moreover $\forall s \in [0, \xi]$,

$$|\phi(v'(s))| \leq \max\{|\vartheta_0| + \|g\|_{L^1(0, \xi)}, |\vartheta_\xi| + \|g\|_{L^1(0, \xi)}\}.$$

$$\max\{|\vartheta_0| + \|g\|_{L^1(0, \xi)}, |\vartheta_\xi| + \|g\|_{L^1(0, \xi)}\} = \max\{|\vartheta_0|, |\vartheta_\xi|\} + \|g\|_{L^1(0, \xi)}$$

It follows that $\forall t \in [0, \xi]$,

$$|v'(t)| \leq \max\{|\phi^{-1}[-(\max\{|\vartheta_0|, |\vartheta_\xi|\} + \|g\|_{L^1(0, \xi)})]|, |\phi^{-1}[\max\{|\vartheta_0|, |\vartheta_\xi|\} + \|g\|_{L^1(0, \xi)}]|\} = e.$$

Lemma 3.2. Suppose that:

- There exists $g \in L^1(0, \xi)$ such that $k(s, w, z) \geq g(s)$ for a.e. $s \in [0, \xi]$ and

$$\forall (w, z) \in \mathbb{R}^2.$$

b) There exists $(\vartheta_0, \vartheta_\xi) \in \mathbb{R}^2$ such that $\forall s \in [0, \xi], l_0(s) \geq \vartheta_0$ and $l_\xi(s) \leq \vartheta_\xi$.

If v is a solution of (10), then $\|v'\|_\infty \leq e$, where

$$e = \max\{|\phi^{-1}[-(\max\{|\vartheta_0|, |\vartheta_\xi|\} + \|g\|_{L^1(0,\xi)})]|, |\phi^{-1}[\max\{|\vartheta_0|, |\vartheta_\xi|\} + \|g\|_{L^1(0,\xi)}]|\}.$$

Proof: One can prove this by adapting the proof of Lemma 3.1

Definition 3.2. $\alpha \in C^1([0, \xi])$ is a lower-solution of the problem (5) if $\phi(\alpha') \in AC([0, \xi])$ and

$$(\phi(\alpha'(s)))' \geq k(s, \alpha(s), \alpha'(s)), a.e. s \in [0, \xi],$$

$$\phi(\alpha'(0)) \geq l_0(\alpha(0)) \text{ and } \phi(\alpha'(\xi)) \leq l_\xi(\alpha(\xi)).$$

Definition 3.3. $\beta \in C^1([0, \xi])$ is an upper-solution of the problem (5) if $\phi(\beta') \in AC([0, \xi])$ and

$$(\phi(\beta'(s)))' \leq k(s, \beta(s), \beta'(s)), a.e. s \in [0, \xi],$$

$$\phi(\beta'(0)) \leq l_0(\beta(0)) \text{ and } \phi(\beta'(\xi)) \geq l_\xi(\beta(\xi)).$$

Theorem 3.1. Suppose that:

- There exists $g \in L^1(0, \xi)$ such that $k(s, w, z) \leq g(s)$ for a.e. $s \in [0, \xi]$ and $\forall (w, z) \in \mathbb{R}^2$.
- There exists $(\vartheta_0, \vartheta_\xi) \in \mathbb{R}^2$ such that $\forall s \in [0, \xi], l_0(s) \leq \vartheta_0$ and $l_\xi(s) \geq \vartheta_\xi$.
- The problem (10) admits a lower-solution α and an upper-solution β .

It follows that problem (10) has at least one solution.

Proof: Let

$$e = \max\{|\phi^{-1}[-(\max\{|\vartheta_0|, |\vartheta_\xi|\} + \|g\|_{L^1(0,T)})]|, |\phi^{-1}[\max\{|\vartheta_0|, |\vartheta_\xi|\} + \|g\|_{L^1(0,T)}]|\}, d' = \max\{\|\alpha'\|_\infty, \|\beta'\|_\infty, e\} + 1 \text{ and } d = d' + 1.$$

Let $Y:]-d, d[\rightarrow \mathbb{R}$ be an increasing homeomorphism such that $\phi = Y$ on $[-d', d']$. It is clear that α and β are respectively lower-solution and upper-solution of problem

$$\begin{aligned} (Y(v'(s)))' &= k(s, v(s), v'(s)), a.e. s \in [0, \xi] \\ Y(v'(0)) &= l_0(v(0)), Y(v'(\xi)) = l_\xi(v(\xi)), \end{aligned} \quad (11)$$

Then, using Theorem 2.2. we deduce that the problem (11) has a solution u which is also a solution of problem (10) by Lemma 3.1.

Theorem 3.2. Suppose that:

- There exists $g \in L^1(0, \xi)$ such that $k(s, w, z) \geq g(s)$ for a.e. $s \in [0, \xi]$ and $\forall (w, z) \in \mathbb{R}^2$.
- There exists $(\vartheta_0, \vartheta_\xi) \in \mathbb{R}^2$ such that $\forall s \in [0, \xi], l_0(s) \geq \vartheta_0$ and $l_\xi(s) \leq \vartheta_\xi$.
- The problem (10) admits a lower-solution α and an upper-solution β .

It follows that problem (10) has at least one solution.

Proof: The proof is similar to the proof Theorem 3.1.

Remark 3.1. In contrast to Theorem 5 in [3], $|g_0|$ bounded is not necessary; g_0 bounded above or g_0 bounded below is sufficient when $d = +\infty$.

Example 3.1. Consider the problem

$$\begin{aligned} (|v'(s)|^{p-2}v'(s))' &= -\gamma|v'(s)|^q - \frac{\delta \max\{0, v(s)\}}{\sqrt{t}} + s, a.e. s \in [0, \xi] \\ |v'(0)|^{p-2}v'(0) &= -(v(0))^2 \text{ and } |v'(\xi)|^{p-2}v'(\xi) = (v(\xi))^2 \end{aligned}$$

where $p \geq 2$, $\gamma > 0$, $\delta > 0$ and $q > 0$. $\alpha(s) = \frac{\xi\sqrt{\xi}}{\delta}$ and $\beta(s) = 0$ are lower and upper solutions. Taking $h(s) = s$ and $\vartheta_0 = \vartheta_\xi = 0$, by Theorem 3.1, we deduce that the problem has at least one solution.

Application to some nonlinear beam equations

In 2006, P. Pablo A. and Pedro Pablo Cardenas A. prove in ^[7] that the problem

$$\begin{aligned} u''(s) + h(s, u(s), u'(s)) &= 0, 0 < s < \xi, \\ u'(0) &= -l(u(0)), u'(\xi) = l(u(\xi)) \end{aligned} \quad (12)$$

with $h: [0, \xi] \times \mathbb{R}^2 \rightarrow \mathbb{R}$, and $l: \mathbb{R} \rightarrow \mathbb{R}$ continuous, admits at least one solution, if h satisfies a Nagumo type condition and there exists an ordered couple of a lower and an upper solution of (12). The following result gives us some existence results without Nagumo type condition, when h is a L^1 -Carathéodory function and no ordering is assumed between the lower and upper solutions.

Theorem 4.1. Suppose that:

- There exists $g \in L^1(0, \xi)$ such that for a.e. $s \in [0, \xi]$ and $\forall (w, z) \in \mathbb{R}^2$,
 $h(s, w, z) \geq g(s)$ (resp $h(s, w, z) \leq g(s)$).
- There exists $\vartheta \in \mathbb{R}$ such that $\forall s \in [0, \xi]$, $l(s) \geq \vartheta$ and (resp $l(s) \leq \vartheta$).
- The problem (12) admits a lower-solution α and an upper-solution β .

Then the problem (12) admits at least one solution.

Proof: Application of Theorem 3.1. (resp Theorem 3.2.) with $k = -h$, $l_0 = -l$, $l_\xi = l$ and $\phi(x) = x$.

5. Existence result for problem (3) –(4).

In this section we study the problem (3) –(4), where $\Phi: \text{Dom}(\Phi) \subset \mathbb{R} \rightarrow \mathbb{R}$ is continuous and strictly increasing on $[a, b] \subset \text{Dom}(\Phi)$, $l_0, l_\xi: \mathbb{R} \rightarrow \mathbb{R}$ are two continuous functions, and $k: [0, T] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ a L^1 -Carathéodory function.

$$\text{Let } \theta: \mathbb{R} \rightarrow \mathbb{R} \text{ given by } \theta(s) = \begin{cases} a & \text{if } s < a \\ s & \text{if } a \leq s \leq b \\ b & \text{if } s > b \end{cases}$$

Definition 5.1. $\alpha \in C^1([0, \xi])$ is a lower-solution of the problem (3) –(4) if: $\alpha'([0, \xi]) \subset \text{Dom}(\Phi)$, $\Phi(\alpha') \in AC([0, \xi])$ and

$$(\Phi(\alpha'(s)))' \geq f(s, \alpha(s), \alpha'(s)), \text{ a.e. } s \in [0, \xi],$$

$$\Phi(\alpha'(0)) \geq l_0(\alpha(0)) \text{ and } \Phi(\alpha'(\xi)) \leq l_\xi(\alpha(\xi)).$$

Definition 5.2. $\beta \in C^1([0, \xi])$ is an upper-solution of the problem (3) –(4) if: $\beta'([0, \xi]) \subset \text{Dom}(\Phi)$, $\Phi(\beta') \in AC([0, \xi])$ and

$$(\Phi(\beta'(s)))' \leq k(s, \beta(s), \beta'(s)), \text{ a.e. } s \in [0, \xi],$$

$$\Phi(\beta'(0)) \leq l_0(\beta(0)) \text{ and } \Phi(\beta'(\xi)) \geq l_\xi(\beta(\xi)).$$

Theorem 3.1. Assume that:

- There exist a lower-solution α and an upper-solution β of (3) –(4) such that $\forall s \in [0, T]$, $a \leq \alpha'(s) \leq b$, $a \leq \beta'(s) \leq b$ and $\alpha(s) \leq \beta(s)$;
- There exists $g \in L^1(0, \xi)$ such that, for a.e. $s \in [0, \xi]$, and all (w, z) with $(s, w, z) \in \{(s, w, z) \in [0, \xi] \times \mathbb{R}^2, \alpha(s) \leq w \leq \beta(s), a \leq z \leq b\}$, $k(s, w, z) \leq g(s)$;
- $\max_{[\alpha(0), \beta(0)]} l_0 + \|g\|_{L^1(0, \xi)} \leq \Phi(b)$ and $\min_{[\alpha(\xi), \beta(\xi)]} l_\xi - \|g\|_{L^1(0, \xi)} \geq \Phi(a)$.

Then, the problem (3) –(4) admits at least one solution U , with

$$\alpha(s) \leq U(s) \leq \beta(s) \text{ and } a \leq U'(s) \leq b, \forall s \in [0, \xi].$$

Proof: We have three possible cases: $0 \in [a, b]$, $a > 0$ and $b < 0$.

$$\text{Let } \vartheta_0 = \max_{[\alpha(0), \beta(0)]} l_0 \text{ and } \vartheta_\xi = \min_{[\alpha(\xi), \beta(\xi)]} l_\xi.$$

Case 1: $0 \in [a, b]$.

Let $p \in \mathbb{R}$ be such that $\Phi(0) + p = 0$. Let $a' = \max\{|a|, |b|\} + 1$.

$$\text{Let } \Lambda:]-a', a'[\rightarrow \mathbb{R} \text{ given by } \Lambda(s) = \begin{cases} \Phi(a) - \frac{1}{\sqrt{a'+s}} + \frac{1}{\sqrt{a'+a}} + p & \text{if } -a' < s < a \\ \Phi(s) + p & \text{if } a \leq s \leq b \\ \Phi(b) + \frac{1}{\sqrt{a'-s}} - \frac{1}{\sqrt{a'-b}} + p & \text{if } b < s < a' \end{cases}$$

Λ is an increasing homeomorphism such that $\Lambda(0) = 0$. Consider the functions

$$G_0: \mathbb{R} \rightarrow \mathbb{R} \text{ and } G_\xi: \mathbb{R} \rightarrow \mathbb{R} \text{ given by } G_0(s) = l_0(s) + p \text{ and } G_\xi(s) = l_\xi(s) + p.$$

We introduce the problem

$$\begin{aligned} \left(\Lambda(v'(s)) \right)' &= k(s, v(s), \theta(v'(s))), \text{ a.e. } s \in [0, \xi] \\ \Lambda(v'(0)) &= G_0(v(0)), \Lambda(v'(\xi)) = G_\xi(v(\xi)), \end{aligned} \quad (13)$$

We have:

$$\begin{aligned} \left(\Lambda(\alpha'(s)) \right)' &= \left(\Phi(\alpha'(s)) \right)' \geq k(s, \alpha(s), \alpha'(s)), \text{ a.e. } s \in [0, \xi]; \\ \Lambda(\alpha'(0)) &= \Phi(\alpha'(0)) + p \geq l_0(\alpha(0)) + p = G_0(\alpha(0)) \\ \Lambda(\alpha'(\xi)) &= \Phi(\alpha'(\xi)) + p \leq l_\xi(\alpha(\xi)) + p = G_\xi(\alpha(\xi)) \end{aligned}$$

and

$$\begin{aligned} \left(\Lambda(\beta'(s)) \right)' &= \left(\Phi(\beta'(s)) \right)' \leq f(s, \beta(s), \beta'(s)), \text{ a.e. } s \in [0, \xi]; \\ \Lambda(\beta'(0)) &= \Phi(\beta'(0)) + p \leq l_0(\beta(0)) + p = G_0(\beta(0)) \\ \Lambda(\beta'(\xi)) &= \Phi(\beta'(\xi)) + p \geq l_\xi(\beta(\xi)) + p = G_\xi(\beta(\xi)) \end{aligned}$$

Hence α is a lower-solution and β an upper-solution of problem (13) such that $\forall s \in [0, \xi], \alpha(s) \leq \beta(s)$. Using Theorem 2.1., there is at least one solution U , with $\alpha(s) \leq U(s) \leq \beta(s), \forall s \in [0, \xi]$. Therefore we have,

$$\forall s \in [0, \xi], \Lambda(U'(s)) = G_0(U(0)) + \int_0^s f(y, U(y), \theta(U'(y))) dy$$

$$\leq \vartheta_0 + p + \int_0^s h(y) dy \leq \vartheta_0 + p + \|g\|_{L^1(0, \xi)} \leq \Phi(b) + p,$$

$$\text{and } \Lambda(U'(s)) = G_T(U(\xi)) - \int_s^\xi k(y, U(y), \theta(U'(y))) ds$$

$$\geq \vartheta_\xi + p - \int_s^\xi h(y) dy \geq \vartheta_T + p - \|g\|_{L^1(0, \xi)} \geq \Phi(a) + p,$$

Hence, $\forall s \in [0, \xi], \Lambda(a) \leq \Lambda(U'(s)) \leq \Lambda(b)$. Moreover $\forall s \in [0, \xi], a \leq U'(s) \leq b$.

It follows that $\forall s \in [0, \xi], \Lambda(U'(s)) = \Phi(U'(s)) + p$ and $\theta(U'(s)) = U'(s)$, hence U is also a solution of problem (3) –(4).

Case 2: $a > 0$.

Let $q \in \mathbb{R}$ be such that $\Phi(a) + q > 0$. Let $a' = b + 1$.

$$\text{Let } \Gamma:]-a', a'[\rightarrow \mathbb{R} \text{ given by } \Gamma(s) = \begin{cases} -\frac{1}{\sqrt{a'+s}} + 1 - \frac{b(\Phi(a)+q)}{a} & \text{if } -a' < s < -b \\ \frac{(\Phi(a)+q)s}{a} & \text{if } -b \leq s < a \\ \Phi(s) + q & \text{if } a \leq s \leq b \\ \Phi(b) + \frac{1}{\sqrt{a'-s}} - 1 + q & \text{if } b < s < a' \end{cases}.$$

Γ is an increasing homeomorphism such that $\Gamma(0) = 0$. Consider the functions

$$G_0: \mathbb{R} \rightarrow \mathbb{R} \text{ and } G_\xi: \mathbb{R} \rightarrow \mathbb{R} \text{ given by } G_0(s) = l_0(s) + q \text{ and } G_\xi(s) = l_\xi(s) + q.$$

Consider the problem

$$\begin{aligned} \left(\Gamma(v'(s)) \right)' &= k(s, v(s), \theta(v'(s))), a.e. s \in [0, \xi] \\ \Gamma(v'(0)) &= G_0(v(0)), \Gamma(v'(\xi)) = G_\xi(v(\xi)), \end{aligned} \quad (14)$$

As in the proof of previous case, we can prove that α is a lower-solution and β an upper-solution of problem (14) such that $\forall s \in [0, \xi], \alpha(s) \leq \beta(s)$. Using Theorem (2.1), there is at least one solution V , with $\alpha(s) \leq V(s) \leq \beta(s), \forall s \in [0, \xi]$.

We have,

$$\forall s \in [0, \xi], \Gamma(V'(s)) = G_0(V(0)) + \int_0^s k(y, V(y), \theta(V'(y))) dy$$

$$\leq \vartheta_0 + q + \int_0^s h(y) dy \leq \vartheta_0 + q + \|g\|_{L^1(0, T)} \leq \Phi(b) + q,$$

$$\text{and } \Gamma(V'(t)) = G_T(V(\xi)) - \int_s^\xi k(y, V(y), \theta(V'(y))) dy$$

$$\geq \vartheta_\xi + q - \int_s^\xi h(y) dy \geq \vartheta_\xi + q - \|g\|_{L^1(0, \xi)} \geq \Phi(a) + q,$$

Hence, $\forall s \in [0, \xi], \Gamma(a) \leq \Gamma(V'(s)) \leq \Gamma(b)$. Moreover $\forall s \in [0, \xi], a \leq V'(s) \leq b$.

It follows that $\forall s \in [0, \xi], \Gamma(V'(s)) = \Phi(V'(s)) + q$ and $\theta(V'(s)) = V'(s)$, hence V is also a solution of problem (3) –(4).

Case 3: $b < 0$.

Let $r \in \mathbb{R}$ be such that $\Phi(b) + r < 0$. Let $a' = -a + 1$.

$$\text{Let } \Psi:]-a', a'[\rightarrow \mathbb{R} \text{ given by } \Psi(s) = \begin{cases} \Phi(a) - \frac{1}{\sqrt{a'+s}} + 1 + r & \text{if } -a' < s < a \\ \Phi(s) + r & \text{if } a \leq s \leq b \\ \frac{(\Phi(b)+r)s}{b} & \text{if } b \leq s < -a \\ \frac{1}{\sqrt{a'-s}} - 1 - \frac{a(\Phi(b)+s)}{b} & \text{if } -a < s < a' \end{cases}.$$

Ψ is an increasing homeomorphism such that $\Psi(0) = 0$. Consider the functions

$$G_0: \mathbb{R} \rightarrow \mathbb{R} \text{ and } G_\xi: \mathbb{R} \rightarrow \mathbb{R} \text{ given by } G_0(s) = l_0(s) + r \text{ and } G_\xi(s) = l_\xi(s) + r.$$

Consider the problem

$$\begin{aligned} \left(\Psi(v'(s)) \right)' &= k(s, v(s), \theta(v'(s))), a.e. s \in [0, \xi] \\ \Psi(v'(0)) &= G_0(v(0)), \Psi(v'(\xi)) = G_\xi(v(\xi)), \end{aligned} \quad (15)$$

As in the proof of the case 1, we can prove that α is a lower-solution and β an upper-solution of problem (15) such that $\forall s \in [0, \xi], \alpha(s) \leq \beta(s)$. By Theorem (2.1), there is at least one solution W , with $\alpha(s) \leq W(s) \leq \beta(s), \forall s \in [0, \xi]$. We have:

$$\forall s \in [0, \xi], \Psi(W'(s)) = G_0(W(0)) + \int_0^s k(y, W(y), \theta(W'(y))) dy$$

$$\leq \vartheta_0 + r + \int_0^s h(y) dy \leq \vartheta_0 + r + \|g\|_{L^1(0, \xi)} \leq \Phi(b) + r,$$

$$\text{and } \Psi(W'(s)) = G_\xi(W(T)) - \int_s^\xi k(y, W(y), \theta(W'(y))) dy$$

$$\geq \vartheta_T + r - \int_s^\xi g(y) dy \geq \vartheta_T + r - \|g\|_{L^1(0, \xi)} \geq \Phi(a) + r,$$

Hence, $\forall s \in [0, \xi], \Psi(a) \leq \Psi(W'(s)) \leq \Psi(b)$. Moreover $\forall s \in [0, \xi], a \leq V'(s) \leq b$.

It follows that $\forall s \in [0, \xi], \Psi(W'(s)) = \Phi(W'(s)) + r$ and $\theta(W'(s)) = W'(s)$, hence W is also a solution of problem (3) –(4).

Theorem 5.2. Assume that:

- 1) There exist a lower-solution α and an upper-solution β of (3) –(4) such that $\forall s \in [0, \xi], a \leq \alpha'(s) \leq b, a \leq \beta'(s) \leq b$ and $\alpha(s) \leq \beta(s)$;

- 2) There exists $g \in L^1(0, \xi)$ such that, for a.e. $s \in [0, \xi]$, and all (w, z) with $(s, w, z) \in \{(s, w, z) \in [0, \xi] \times \mathbb{R}^2, \alpha(s) \leq u \leq \beta(s), a \leq v \leq b\}$, $k(s, w, z) \geq g(s)$;
- 3) $\min_{[\alpha(0), \beta(0)]} l_0 - \|h\|_{L^1(0, \xi)} \geq \Phi(a)$ and $\max_{[\alpha(\xi), \beta(\xi)]} l_\xi + \|h\|_{L^1(0, \xi)} \leq \Phi(b)$.

Then, the problem (3) –(4) admits at least one solution U , with

$$\alpha(s) \leq U(s) \leq \beta(s) \text{ and } a \leq U'(s) \leq b, \forall s \in [0, \xi].$$

Proof: The proof is similar to the proof of Theorem 5.1.

Example 5 .1. Consider the problem
$$\left(\sin(v'(s)) \right)' = \frac{|v'(s)|}{8\sqrt{s}} + v(s) + \frac{s}{3} \text{ a. e. } s \in [0, 1]$$

$$\sin(v'(0)) = (v(0))^3 \text{ and } \sin(v'(1)) = -v(1)e^{v(1)}$$

It is easy to see that $\alpha(s) = -\frac{1}{2}$ and $\beta(s) = 0$ are respectively lower and upper solutions. Taking $g(s) = \frac{1}{3} + \frac{\pi}{16\sqrt{s}}$, $a = -\frac{\pi}{2}$ and $b = \frac{\pi}{2}$, from Theorem 5.1, we deduce the existence of a solution.

Example 5 .2. Consider the problem
$$\left((v'(s))^2 \right)' = \frac{|v'(s)|}{8\sqrt{s}} + v(s) - \frac{s}{3} \text{ a. e. } s \in [0, 1]$$

$$(v'(0))^2 = 4(v(0))^3 \text{ and } (v'(1))^2 = |v(1) - 3| + 5$$

It is easy to see that $\alpha(s) = 0$ and $\beta(s) = 2s + 1$ are respectively lower and upper solutions. Taking $g(s) = 3 + \frac{1}{2\sqrt{s}}$, $a = 0$ and $b = 3$, from Theorem 5.1, we deduce the existence of a solution.

Example 5 .3. Consider the problem
$$-\left(\frac{1}{v'(s)} \right)' = \frac{1}{24((v'(s))^2 + 1)} + \frac{v(s)}{36\sqrt{s}} - \frac{\sqrt{s}}{12} \text{ a. e. } s \in [0, 1]$$

$$-\left(\frac{1}{v'(0)} \right)' = -\frac{1}{3}e^{-v(0)} \text{ and } -\left(\frac{1}{v'(1)} \right)' = -v(1) + \frac{3}{2}$$

It is easy to see that $\alpha(s) = 3s - \frac{3}{2}$ and $\beta(s) = 3s$ are respectively lower and upper solutions. Taking $g(s) = \frac{1}{24} + \frac{1}{12\sqrt{s}}$, $a = \frac{1}{2}$ and $b = 9$, from Theorem 5.1, we deduce the existence of at least one solution.

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