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DISCRETE FOCAL BOUNDARY-VALUE PROBLEMS

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Abstract In this paper we shall employ the nonlinear alternative of Leray-Schauder and known sign properties of a related Green's function to establish the existence results for the *n*th-order discrete focal boundary-value problem. Both the singular and non-singular cases will be discussed.

Keywords: Leray-Schauder alternative; focal problems; Green's function; singular; non-singular

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1. Introduction

This paper discusses the *n*th-order $(n \ge 2)$ discrete focal boundary-value problem

$$(-1)^{n-p} \Delta^n y(k-p) = f(k, y(k), y(k+1), \dots, y(k+n-p-1)), \quad k \in J_p,$$

$$\Delta^i y(0) = 0, \quad 0 \le i \le p-1,$$

$$\Delta^i y(T+1) = 0, \quad p \le i \le n-1,$$

$$(1.1)$$

where $T \in \{1, 2, ...\}$, $1 \leq p \leq n-1$, $J_p = \{p, p+1, ..., T+p\}$, and $y: I_n = \{0, 1, ..., T+n\} \rightarrow \mathbb{R}$. We will let $C(I_n)$ denote the class of maps w continuous on I_n (discrete topology) with norm $||w|| = \max_{k \in I_n} |w(k)|$. By a solution to (1.1) we mean a $w \in C(I_n)$ such that w satisfies the difference equation in (1.1) for $k \in J_p$ and w satisfies the focal boundary data. The results presented in this paper are all new and supplement those recently discussed in [1-4, 6, 7, 11, 13-15]. In fact, this is the first time the singular discrete focal boundary-value problem has been discussed successfully. For this we shall employ the nonlinear alternative of Leray–Schauder and known sign properties of a related Green's function cleverly. The continuous analogue of the results established here, which improve several known existence criteria (see, for example, [2, 8, 9]), has appeared in [5].

For the remainder of this introduction we gather together some results that will be used in §2 and in §3. First, we recall the following well-known result from the literature [1,6,10].

Theorem 1.1. The Green's function $G_1(k, j)$ of the boundary-value problem

$$\Delta^{n} y = 0, \quad y(k_{i}) = 0, \quad 1 \le i \le n, \quad 0 = k_{1} < k_{2} < \dots < k_{n} = T + n$$

exists and $G_1(k, j)Q(k) \ge 0$ for $(k, j) \in I_n \times I_0$, where

$$I_0 = \{0, 1, \dots, T\}$$
 and $Q = \prod_{i=1}^n (k - k_i).$

In [1, 6] it was shown that if y satisfies

$$\Delta^{n} y(k) = \phi(k), \quad k \in I_{0},
\Delta^{i} y(0) = 0, \quad 0 \leq i \leq p - 1,
\Delta^{i} y(T+1) = 0, \quad p \leq i \leq n - 1,$$
(1.2)

then

$$y(k) = \sum_{j=0}^{T} G_2(k, j)\phi(j), \text{ for } k \in I_n,$$
(1.3)

where

$$G_2(k,j) = (-1)^{n-p} \sum_{i=0}^{j} \frac{(k-i-1)^{(p-1)}(j+n-p-1-i)^{(n-p-1)}}{(p-1)!(n-p-1)!},$$

if $j \in \{0, 1, \dots, k-1\}$, and

$$G_2(k,j) = (-1)^{n-p} \sum_{i=0}^{k-1} \frac{(k-i-1)^{(p-1)}(j+n-p-1-i)^{(n-p-1)}}{(p-1)!(n-p-1)!},$$

if $j \in \{k, k+1, \ldots, T\}$. Next consider

$$\Delta^{n} y(k-p) = \phi(k), \quad k \in J_{p},
\Delta^{i} y(0) = 0, \quad 0 \leq i \leq p-1,
\Delta^{i} y(T+1) = 0, \quad p \leq i \leq n-1.$$
(1.4)

Notice (1.4) is the same as

$$\Delta^{n} y(k) = \phi(k+p), \quad k \in I_{0},
\Delta^{i} y(0) = 0, \qquad 0 \leq i \leq p-1,
\Delta^{i} y(T+1) = 0, \qquad p \leq i \leq n-1,$$
(1.5)

and so

$$y(k) = \sum_{j=0}^{T} G_2(k, j)\phi(j+p), \text{ for } k \in I_n.$$

This is the same as

$$y(k) = \sum_{j=p}^{T+p} G(k,j)\phi(j), \quad \text{for } k \in I_n,$$
 (1.6)

where

$$G(k,j) = G_2(k,j-p), \quad \text{for } k \in I_n \text{ and } j \in J_p.$$
(1.7)

Next suppose $y: I_n \to \mathbb{R}$ satisfies

$$(-1)^{n-p} \Delta^{n} y(k) \ge 0, \quad k \in I_{0}, \Delta^{i} y(0) = 0, \quad 0 \le i \le p-1, \Delta^{i} y(T+1) = 0, \quad p \le i \le n-1.$$
(1.8)

Now (1.3) implies

$$\Delta^{i}y(k) = \sum_{j=0}^{T} (-1)^{n-p} \Delta^{i}G_{2}(k,j)(-1)^{n-p} \Delta^{n}y(j),$$

and since [6]

$$(-1)^{n-p}\Delta^i G_2(k,j) \ge 0, \qquad (k,j) \in I_{n-i} \times I_0, \quad 0 \le i \le p-1$$

and

$$(-1)^{n-p+i}\Delta^{i+p}G_2(k,j) \ge 0, \qquad (k,j) \in I_{n-i-p} \times I_0, \quad 0 \le i \le n-p-1,$$

we have

$$\Delta^{i} y(k) \ge 0, \quad \text{for } k \in I_{n-i}, \ 0 \le i \le p$$
(1.9)

and

 $\Delta^{p+1}y(k) \leqslant 0, \quad \text{for } k \in I_{n-p-1}, \tag{1.10}$

where $I_j = \{0, 1, \dots, T + j\}$. As a result we have

$$\sup_{k \in I_{n-i}} \Delta^i y(k) = \Delta^i y(T+n-i), \quad 0 \le i \le p-1.$$
(1.11)

Fix $i \in \{0, 1, ..., p-1\}$ and let $\phi_i(k) = \Delta^i y(k)$. It is easy to see that $\phi_i(k)$ satisfies the following p-i+1 conditions

$$\Delta^{j}\phi_{i}(0) = 0, \quad j = 0, 1, \dots, p - i - 1, \\\phi_{i}(T + n - i) = \Delta^{i}y(T + n - i); \end{cases}$$
(1.12)

these are conjugate conditions [6]. In addition, (1.10) implies

$$\Delta^{p-i+1}\phi_i(k) = \Delta^{p+1}y(k) \le 0, \quad \text{for } k \in I_{n-p-1}.$$
 (1.13)

Now [1, 6], $\phi_i(k)$ can be written as

$$\phi_i(k) = \frac{k^{(p-i)}}{(T+n-i)^{(p-i)}} \phi_i(T+n-i) + \sum_{j=0}^{T+n-p-1} G_3(k,j) \Delta^{p-i+1} \phi_i(j), \qquad (1.14)$$

for $k \in I_{n-i}$, where G_3 is the Green's function for the problem

$$\Delta^{p-i+1}\phi_i(k) = 0, \quad k \in I_{n-p-1}, \Delta^j\phi_i(0) = 0, \quad j = 0, 1, \dots, p-i-1, \phi_i(T+n-i) = 0.$$
(1.15)

Theorem 1.1 implies that, for $k \in I_{n-i}$,

$$\operatorname{sgn} G_3(k,j) = \operatorname{sgn}(k^{(p-i)}(k-T-n+i)) = -$$

(here we use the convention sgn 0 = -). This, together with (1.14), gives

$$\phi_i(k) \ge \frac{k^{(p-i)}}{(T+n-i)^{(p-i)}} \Delta^i y(T+n-i), \quad \text{for } k \in I_{n-i} \text{ and } 0 \le i \le p-1,$$

i.e.

$$\Delta^{i} y(k) \ge \frac{k^{(p-i)}}{(T+n-i)^{(p-i)}} \sup_{j \in I_{n-i}} \Delta^{i} y(j), \quad \text{for } k \in I_{n-i} \text{ and } 0 \le i \le p-1.$$
 (1.16)

Next, suppose that $y: I_n \to \mathbb{R}$ satisfies

$$(-1)^{n-p} \Delta^{n} y(k-p) \ge 0, \quad k \in J_{p}, \Delta^{i} y(0) = 0, \quad 0 \le i \le p-1, \Delta^{i} y(T+1) = 0, \quad p \le i \le n-1.$$
 (1.17)

Now, since $(-1)^{n-p}\Delta^n y(k-p) \ge 0$ for $k \in J_p$ is the same as $(-1)^{n-p}\Delta^n y(k) \ge 0$ for $k \in I_0$, we have

$$\Delta^{i}y(k) \geq \frac{k^{(p-i)}}{(T+n-i)^{(p-i)}} \sup_{j \in I_{n-i}} \Delta^{i}y(j), \quad \text{for } k \in I_{n-i} \text{ and } 0 \leq i \leq p-1.$$
(1.18)

In particular,

$$y(k) \ge \frac{p^{(p)}}{(T+n)^{(p)}} \sup_{j \in I_n} y(j), \text{ for } k \in J_p.$$
 (1.19)

Next we present a new existence principle for the discrete focal boundary-value problem

$$(-1)^{n-p} \Delta^{n} y(k-p) = f(k, y(k), y(k+1), \dots, y(k+n-p-1)), \quad k \in J_{p},$$

$$y(0) = a$$

$$\Delta^{i} y(0) = 0, \quad 1 \leq i \leq p-1,$$

$$\Delta^{i} y(T+1) = 0, \quad p \leq i \leq n-1.$$

$$(1.20)$$

Theorem 1.2. Suppose $f: J_p \times \mathbb{R}^{n-p} \to \mathbb{R}$ is continuous (i.e. continuous as a map from the topological space $J_p \times \mathbb{R}^{n-p}$ into the topological space \mathbb{R} (of course, the topology on J_p will be the discrete topology)). Assume there is a constant M > |a|, independent of λ , with

$$\|y\| = \max_{j \in I_n} |y(j)| \neq M,$$

for any solution $y \in C(I_n)$ to

$$(-1)^{n-p} \Delta^n y(k-p) = \lambda f(k, y(k), y(k+1), \dots, y(k+n-p-1)), \quad k \in J_p, \\ y(0) = a, \\ \Delta^i y(0) = 0, \quad 1 \le i \le p-1, \\ \Delta^i y(T+1) = 0, \quad p \le i \le n-1, \end{cases}$$
(1.21)_{\lambda}

for each $\lambda \in (0, 1)$. Then (1.20) has a solution.

Proof. Solving $(1.21)_{\lambda}$ is equivalent to finding a $y \in C(I_n)$ that satisfies

$$y(k) = a + \lambda \sum_{j=p}^{T+p} (-1)^{n-p} G(k,j) f(j,y(j),y(j+1),\dots,y(j+n-p-1)), \quad \text{for } k \in I_n,$$
(1.22)_{\lambda}

where G is as in (1.7). Define the operator $S: C(I_n) \to C(I_n)$ by setting

$$Sy(k) = a + \sum_{j=p}^{T+p} (-1)^{n-p} G(k,j) f(j,y(j),y(j+1),\ldots,y(j+n-p-1)).$$

Now $(1.22)_{\lambda}$ is equivalent to the fixed-point problem

$$y = (1 - \lambda)a + \lambda Sy.$$

It is easy to see [3,6] that $S: C(I_n) \to C(I_n)$ is continuous and completely continuous. Let

$$U = \{u \in C(I_n) : ||u|| < M\}$$
 and $E = C(I_n).$

The nonlinear alternative of Leray-Schauder [12] guarantees that S has a fixed point in \overline{U} , i.e. (1.20) has a solution.

2. Non-singular focal problems

In this section we establish existence of solutions to discrete focal non-singular boundaryvalue problems. For convenience, we discuss (1.1).

Theorem 2.1. Suppose the following conditions are satisfied:

$$f: J_p \times \mathbb{R}^{n-p} \to \mathbb{R}$$
 is continuous; (2.1)

there exists a continuous, non-decreasing function $\psi : [0, \infty) \rightarrow [0, \infty)$ with $\psi > 0$ on $(0, \infty)$ and a function $q : J_p \rightarrow [0, \infty)$ with $|f(k, u_1, \dots, u_{n-p})| \leq q(k)\psi(|u|)$ for all $u_i \in \mathbb{R}$, $i = 1, 2, \dots, n-p$ and $k \in J_p$, where $|u| = \max\{|u_i| : i = 1, 2, \dots, n-p\};$ (2.2)

and

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$$\sup_{c \in (0,\infty)} \left(\frac{c}{\psi(c)}\right) > Q, \quad \text{where } Q = \max_{k \in I_n} \sum_{j=p}^{T+p} q(j)(-1)^{n-p} G(k,j). \tag{2.3}$$

Then (1.1) has a solution.

Proof. Let M > 0 satisfy

$$(M/\psi(M)) > Q. \tag{2.4}$$

Consider the family of problems

$$(-1)^{n-p} \Delta^n y(k-p) = \lambda f(k, y(k), y(k+1), \dots, y(k+n-p-1)), \quad k \in J_p,$$

$$\Delta^i y(0) = 0, \quad 0 \le i \le p-1,$$

$$\Delta^i y(T+1) = 0, \quad p \le i \le n-1,$$

$$(2.5)_{\lambda} = 0, \quad 0 \le i \le n-1,$$

for $0 < \lambda < 1$. Let y be any solution of $(2.5)_{\lambda}$ for $0 < \lambda < 1$. Then

$$y(k) = \lambda \sum_{j=p}^{T+p} (-1)^{n-p} G(k,j) f(j,y(j),y(j+1),\dots,y(j+n-p-1)), \quad \text{for } k \in I_n.$$
(2.6)

Now, (2.6) together with (2.2) implies that for $k \in I_n$,

$$|y(k)| \leq \sum_{j=p}^{T+p} (-1)^{n-p} G(k,j) q(j) \psi(||y||) \leq Q \psi(||y||),$$

where $||y|| = \sup_{k \in I_n} |y(k)|$. Consequently,

$$\frac{\|\boldsymbol{y}\|}{\boldsymbol{\psi}(\|\boldsymbol{y}\|)} \leqslant Q. \tag{2.7}$$

Now, (2.4) together with (2.7) implies $||y|| \neq M$. Thus, any solution y of $(2.5)_{\lambda}$ satisfies $||y|| \neq M$. Now, Theorem 1.2 implies that (1.1) has a solution.

Remark 2.2. It is easy to put conditions [3,4,6] on f to guarantee that (1.1) has a non-negative solution.

Remark 2.3. The ideas in this section can be trivially extended in order to establish existence results for the non-singular conjugate nth-order problem,

$$(-1)^{n-p} \Delta^n y(k) = f(k, y(k), y(k+1), \dots, y(k+n-1)), \quad k \in I_0,$$

$$\Delta^i y(0) = 0, \quad 0 \le i \le p-1,$$

$$\Delta^i y(T+n-i) = 0, \quad 0 \le i \le n-p-1,$$

the non-singular focal nth-order problem,

$$(-1)^{n-p} \Delta^n y(k) = f(k, y(k), y(k+1), \dots, y(k+n-1)), \quad k \in I_0,$$
$$\Delta^i y(0) = 0, \quad 0 \le i \le p-1,$$
$$\Delta^i y(T+1) = 0, \quad p \le i \le n-1,$$

and the non-singular (n, p) problem,

$$\Delta^{n} y(k) = f(k, y(k), y(k+1), \dots, y(k+n-1)), \quad k \in I_{0},$$

$$\Delta^{i} y(0) = 0, \quad 0 \leq i \leq n-2,$$

$$\Delta^{p} y(T+n-p) = 0, \quad 0 \leq p \leq n-1 \quad (p \text{ fixed}).$$

3. Singular focal problems

Next we discuss

$$(-1)^{n-p} \Delta^{n} y(k-p) = f(k, y(k)), \quad k \in J_{p}, \Delta^{i} y(0) = 0, \quad 0 \leq i \leq p-1, \Delta^{i} y(T+1) = 0, \quad p \leq i \leq n-1,$$
(3.1)

where f(i, y) may be singular at y = 0.

Theorem 3.1. Suppose the following conditions are satisfied:

$$f: J_p \times (0, \infty) \to (0, \infty)$$
 is continuous; (3.2)

 $\begin{cases} f(k,u) \leq g(u) + h(u) \text{ on } J_p \times (0,\infty) \text{ with } g > 0 \text{ continuous} \\ \text{and non-increasing on } (0,\infty), \ h \geq 0 \text{ continuous on } [0,\infty) \\ \text{and } (h/g) \text{ non-decreasing on } (0,\infty); \end{cases}$ (3.3)

for each constant
$$H > 0$$
, there exists a continuous function
 $\psi_H : J_p \to (0, \infty)$ with $f(k, u) \ge \psi_H(k)$ on $J_p \times (0, H];$

$$(3.4)$$

there exists a constant
$$K_{\theta} > 0$$
 with $g(\theta u) \leq K_{\theta}g(u)$
for all $u \geq 0$, where $\theta = [p^{(p)}/(T+n)^{(p)}];$ (3.5)

and

$$\sup_{c \in (0,\infty)} \left(\frac{c}{g(c) + h(c)} \right) > K_{\theta} Q, \tag{3.6}$$

where

$$Q = \sum_{j=p}^{T+p} (-1)^{n-p} G(T+n,j), \text{ and } G \text{ is as in (1.7)}.$$
 (3.7)

Then (3.1) has a solution $y \in C(I_n)$ with y(i) > 0 for $i \in J_p$.

Proof. Choose M > 0 with

$$\frac{M}{QK_{\theta}[g(M)+h(M)]} > 1.$$
(3.8)

Next choose $\epsilon > 0$ and $\epsilon < M$ with

$$\frac{M}{QK_{\theta}[g(M) + h(M)] + \epsilon} > 1.$$
(3.9)

Let $n_0 \in \{1, 2, ...\}$ be chosen so that $(1/n_0) < \epsilon$ and let $N_0 = \{n_0, n_0 + 1, ...\}$. We show first that

$$(-1)^{n-p} \Delta^{n} y(k-p) = f^{\star}(k, y(k)), \quad k \in J_{p}, y(0) = (1/m), \Delta^{i} y(0) = 0, \quad 1 \leq i \leq p-1, \Delta^{i} y(T+1) = 0, \quad p \leq i \leq n-1,$$

$$(3.10)^{m}$$

has a solution for each $m \in N_0$, where

$$f^{\star}(k,u) = egin{cases} f(k,u), & u \geqslant (1/m), \ f(k,(1/m)), & u < (1/m). \end{cases}$$

To show that $(3.10)^m$ has a solution for each $m \in N_0$, we will apply Theorem 1.2. Consider the family of problems

$$\begin{array}{c} (-1)^{n-p} \Delta^{n} y(k-p) = \lambda f^{\star}(k, y(k)), \quad k \in J_{p}, \\ y(0) = (1/m), \\ \Delta^{i} y(0) = 0, \quad 1 \leq i \leq p-1, \\ \Delta^{i} y(T+1) = 0, \quad p \leq i \leq n-1, \end{array} \right\}$$

$$(3.11)_{\lambda}^{m}$$

for $0 < \lambda < 1$. Let $y \in C(I_n)$ be any solution of $(3.11)^m_{\lambda}$. Then

$$y(k) = (1/m) + \lambda \sum_{j=p}^{T+p} (-1)^{n-p} G(k,j) f^{\star}(j,y(j)), \quad \text{for } k \in I_n,$$
(3.12)

and so $y(k) \ge (1/m)$ for $k \in I_n$. Also, as in §1 (see (1.11)), we know that $||y|| = \sup_{j \in I_n} y(j) = y(T+n)$. We next claim that

$$||y|| = y(T+n) \neq M$$
 (here *M* is as in (3.8)). (3.13)

We have immediately, from (3.12), (3.3), (1.19) and (3.5), that

$$y(T+n) \leq \frac{1}{m} + \left\{ 1 + \frac{h(y(T+n))}{g(y(T+n))} \right\} \sum_{j=p}^{T+p} (-1)^{n-p} G(T+n,j) g(y(j))$$

$$\leq \epsilon + \left\{ 1 + \frac{h(y(T+n))}{g(y(T+n))} \right\} \sum_{j=p}^{T+p} (-1)^{n-p} G(T+n,j) g(\theta y(T+n))$$

$$\leq \epsilon + [g(y(T+n)) + h(y(T+n))] K_{\theta} Q.$$

Consequently,

$$\frac{y(T+n)}{\epsilon + [g(y(T+n)) + h(y(T+n))]K_{\theta}Q} \leq 1.$$
(3.14)

Now (3.9) and (3.14) imply $y(T+n) \neq M$, and so (3.13) is true. Consequently, Theorem 1.2 guarantees that $(3.10)^m$ has a solution $y_m \in C(I_n)$ with $(1/m) \leq y_m(i) \leq M$ for $i \in I_n$. Next we obtain a sharper lower bound on y_m . Notice that y_m satisfies

$$y_m(i) = \frac{1}{m} + \sum_{j=p}^{T+p} (-1)^{n-p} G(i,j) f(j, y_m(j)), \quad \text{for } i \in I_n.$$
(3.15)

Also, (3.4) guarantees the existence of a continuous function $\psi_M : J_p \to (0, \infty)$ with $f(i, u) \ge \psi_M(i)$ for $(i, u) \in J_p \times (0, M]$. This, together with (3.15), yields

$$y_m(i) \ge \sum_{j=p}^{T+p} (-1)^{n-p} G(i,j) \psi_M(j) \equiv \Phi_M(i), \text{ for } i \in J_p.$$
 (3.16)

Clearly,

 $\{y_m\}_{m \in N_0}$ is a bounded family on I_n . (3.17)

The Arzela-Ascoli Theorem [3] guarantees the existence of a subsequence N of N_0 and a function $y \in C(I_n)$ with $y_n \to y$ in $C(I_n)$ as $n \to \infty$ through N. Also

$$y(0) = \cdots = y(p-1) = 0$$
 and $\Delta^{i}y(T+1) = 0$, $p \leq i \leq n-1$.

Fix $i \in J_p$, then $y_m, m \in N$ satisfies (3.15). Also,

$$\Phi_M = \min_{i \in J_p} \Phi_M(i) \le y_m(j) \le M, \quad \text{for } j \in J_p \text{ and } m \in N.$$
(3.18)

Let $m \to \infty$ through N in (3.15) to obtain

$$y(i) = \sum_{j=p}^{T+p} (-1)^{n-p} G(i,j) f(j,y(j)), \text{ for } i \in J_p.$$

Also, notice that (3.18) implies $y(j) \ge \Phi_M > 0$ for $j \in J_p$.

Example 3.2. Consider the focal discrete boundary-value problem

$$(-1)^{n-p} \Delta^{n} y(k-p) = \mu([y(k)]^{-\alpha} + Ae^{y(k)}), \text{ for } k \in J_{p},$$

$$\Delta^{i} y(0) = 0, \quad 0 \leq i \leq p-1,$$

$$\Delta^{i} y(T+1) = 0, \quad p \leq i \leq n-1,$$
(3.19)

with $\alpha > 0$, $\beta \ge 0$, $A \ge 0$ and $\mu > 0$. If

$$\mu < \frac{\theta^{\alpha}}{Q} \sup_{c \in (0,\infty)} \left(\frac{c^{\alpha+1}}{1 + Ac^{\alpha} e^{c}} \right), \tag{3.20}$$

where

$$\theta = \frac{p^{(p)}}{(T+n)^{(p)}}$$
 and $Q = \sum_{j=p}^{T+p} (-1)^{n-p} G(T+n,j),$

then (3.19) has a solution $y \in C(I_n)$ with y(i) > 0 for $i \in J_p$.

The result follows immediately from Theorem 3.1 with $g(u) = \mu u^{-\alpha}$ and $h(u) = \mu A e^{u}$.

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