RUYUN MA

In this paper, we study two-point boundary value problems for the nonlinear second order difference equation

$$\Delta^2 u(i-1) + g(u(i)) = f(i), \quad i \in \{1, \dots, T+1\},$$

$$u(0) = u(T+2) = 0.$$

We establish the relationship between the number of sign-variation of f on $\{0, \ldots, T+2\}$ and the one of the solution u of the above problem.

1. INTRODUCTION

In [2], Bellman considered the following two-point boundary value problem for linear second order ordinary differential equation in the form

(1.1)
$$u''(t) + q(t)u(t) = f(t), \qquad 0 \le t \le 1,$$
$$u(0) = u(1) = 0.$$

Assuming $q(t) \leq \pi^2$ and $q(t) \not\equiv \pi^2$, he proved, by the method of calculus of variation, that if $f(\cdot)$ has n simple zeros in (0, 1), the solution $u(\cdot)$ of (1.1) has at most n simple zeros in (0, 1). A version of this result was proved by Lazer and McKenna [4] and some important applications of it were also given in [4]. Bellman's idea was generalised by Boucherif and Slimini [3] to boundary value problems of nonlinear second order ordinary differential equations of the form

(1.2)
$$u''(t) + g(u(t)) = f(t), \qquad 0 \le t \le 1,$$
$$u(0) = u(1) = 0.$$

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A key condition they used is the following:

$$0 < \alpha \leq g'(s) \leq \beta < \pi^2$$
, for some constants $\alpha, \beta \in (0,\infty)$.

Motivated by [2, 3, 4], we study boundary value problems for the second order difference equation of the form

(1.3)
$$\Delta^2 u(i-1) + c(i)u(i) = f(i), \quad i \in \{1, \dots, T+1\},$$
$$u(0) = u(T+2) = 0.$$

and

(1.4)
$$\Delta^2 u(i-1) + g(u(i)) = f(i), \quad i \in \{1, \dots, T+1\},$$
$$u(0) = u(T+2) = 0.$$

We conclude with some results similar to those of [2, 3, 4]. The methods we apply are rather similar to those in [3, 4]. However a great deal of additional effort has to be made due to the existence of *nodes* in the discrete cases.

2. THE PRELIMINARIES

Let T be an integer with $T \ge 3$. Let $\mathbb{T} := \{0, 1, \dots, T+2\}$. We denote the closure of an interval $I \subset \mathbb{R}$ by \overline{I} .

LEMMA 2.1. ([5, Theorem 7.6]) The Sturm-Liouville problem

$$\Delta^2 u(i-1) + \lambda u(i) = 0, \quad i \in \{1, \dots, T+1\},$$
$$u(0) = u(T+2) = 0$$

has a sequence of eigenvalues: $\lambda_1 < \lambda_2 < \cdots < \lambda_{T+1}$.

 \mathbf{Let}

$$D^* = \Big\{ u \mid u = \big(u(0), u(1), \dots, u(T+2) \big), \ u(j) \in \mathbb{R} \text{ for } i \in \{0, \dots, T+2\} \Big\},\$$

and

(2.1)
$$D = \{ u \in D^* \mid u(0) = u(T+2) = 0 \}.$$

Assume that

(H1) $c: \{1, \ldots, T+1\} \rightarrow \mathbb{R}$ is a function satisfying

$$c(j) < \lambda_1, \quad \forall j \in \{1, \ldots, T+1\}.$$

LEMMA 2.2. Let $u \in D$. Then

$$\sum_{k=0}^{T+1} \left| \Delta u(k) \right|^2 \ge \lambda_1 \sum_{k=0}^{T+1} \left| u(k) \right|^2.$$

PROOF: From Kelley and Perterson [5, Theorem 7.7], we have that for $u \in D$,

$$\lambda_1 \leqslant \frac{\sum_{t=1}^{T+2} \left[\Delta u(t-1) \right]^2}{\sum_{t=1}^{T+1} u^2(t)} \leqslant \frac{\sum_{\tau=0}^{T+1} \left[\Delta u(\tau) \right]^2}{\sum_{t=1}^{T+1} u^2(t)} = \frac{\sum_{k=0}^{T+1} \left[\Delta u(k) \right]^2}{\sum_{k=0}^{T+1} u^2(k)}.$$

REMARK 2.1. It is worth remarking that by taking n = T+2, p = q = 1, $u_k = v_k = u(k)$, in Pachpatte [6, Theorem 2] we obtain

$$\sum_{k=0}^{T+1} |\Delta u(k)|^2 \ge \left(\frac{2}{T+2}\right)^2 \sum_{k=0}^{T+1} |u(k)|^2, \quad u \in D.$$

However the constant $(2/(T+2))^2$ may be smaller than λ_1 . This can be seen from the linear eigenvalue problem

$$\Delta^2 u(i-1) + \lambda u(i) = 0, \quad i \in \{1, 2, 3\},$$
$$u(0) = u(4) = 0.$$

From [5, Example 7.1], $\lambda_1 = 2 - \sqrt{2}$. Obviously $\lambda_1 > \left(\frac{2}{T+2}\right)^2$.

LEMMA 2.3. Let $u, w \in D$. Then

$$\sum_{k=0}^{T+1} w(k) \Delta^2 u(k-1) = -\sum_{k=0}^{T+1} \Delta u(k) \Delta w(k).$$

PROOF: Since w(0) = w(T+2) = 0, we have

$$\sum_{k=0}^{T+1} w(k) \Delta^2 u(k-1)$$

= $\sum_{k=1}^{T+1} w(k) \Delta^2 u(k-1)$ (by $w(0) = 0$)
= $\sum_{j=0}^{T} w(j+1) \Delta^2 u(j)$ (by setting $j = k-1$)
= $\sum_{j=0}^{T} w(j+1) (\Delta u(j+1) - \Delta u(j))$
= $\sum_{j=0}^{T} \Delta u(j+1) w(j+1) - \sum_{j=0}^{T} \Delta u(j) w(j+1)$

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[4]

$$= \sum_{l=1}^{T+1} \Delta u(l)w(l) - \sum_{j=0}^{T} \Delta u(j)w(j+1) \qquad \text{(by setting } l = j+1)$$

$$= \Delta u(T+1)w(T+1) + \sum_{l=1}^{T} \Delta u(l)w(l) - \left[\Delta u(0)w(1) + \sum_{j=1}^{T} \Delta u(j)w(j+1)\right]$$

$$= \Delta u(T+1)\left[w(T+1) - w(T+2)\right] - \sum_{l=1}^{T} \Delta u(l)\Delta w(l) - \Delta u(0)\left[w(1) - w(0)\right]$$

$$= -\sum_{l=0}^{T+1} \Delta u(l)\Delta w(l).$$

LEMMA 2.4. Let $f : \{1, \ldots, T+1\} \to \mathbb{R}$ be a function. Let (H1) be satisfied, and let u satisfy

(2.2)
$$\Delta^2 u(i-1) + c(i)u(i) = f(i), \quad i \in \{1, \dots, T+1\},$$
$$u(0) = u(T+2) = 0.$$

Assume that there exist $i_0 \in \{0, ..., T\}$ and an integer p > 1 with $i_0 + p \leq T + 2$, such that

(i) either

$$u(i_0) \leq 0, \ u(i_0+p) \leq 0, \ u(i_0+j) > 0, \quad j \in \{1, \dots, p-1\},$$

or

$$u(i_0) \ge 0, \ u(i_0 + p) \ge 0, \ u(i_0 + j) < 0, \quad j \in \{1, \dots, p-1\};$$

(ii) either $f(i_0 + j) > 0$ for all $j \in \{1, ..., p - 1\}$ or $f(i_0 + j) < 0$ for all $j \in \{1, ..., p - 1\}$.

Then $u(i_0 + j)f(i_0 + j) < 0$ for all $j \in \{1, \ldots, p-1\}$.

PROOF: Notice that the set D is a Hilbert space under the inner product

$$\langle u,v\rangle := \sum_{k=0}^{T+2} u(k)v(k)$$

Clearly

$$\langle u,v\rangle = \sum_{k=1}^{T+1} u(k)v(k).$$

since u(0) = u(T+2) = 0. For $v \in D$, let

$$J(v) := \frac{1}{2} \sum_{k=0}^{T+1} (\Delta v(k))^2 - \frac{1}{2} \sum_{k=1}^{T+1} c(k) v^2(k) + \sum_{k=1}^{T+1} f(k) v(k).$$

If v(k) = u(k) + w(k), then by (2.2), Lemma 2.2, Lemma 2.3, the fact $u, v, w \in D$, it follows that

$$\begin{split} J(v) &- J(u) \\ &= \frac{1}{2} \sum_{k=0}^{T+1} \left(\Delta u(k) + \Delta w(k) \right)^2 - \frac{1}{2} \sum_{k=1}^{T+1} c(k) \left(u(k) + w(k) \right)^2 \\ &+ \sum_{k=1}^{T+1} f(k) \left(u(k) + w(k) \right) - \frac{1}{2} \sum_{k=0}^{T+1} \left(\Delta u(k) \right)^2 + \frac{1}{2} \sum_{k=1}^{T+1} c(k) u^2(k) - \sum_{k=1}^{T+1} f(k) u(k) \\ &= \sum_{k=0}^{T+1} (\Delta u(k) \Delta w(k)) + \frac{1}{2} \sum_{k=0}^{T+1} (\Delta w(k))^2 \\ &- \sum_{k=1}^{T+1} c(k) u(k) w(k) - \frac{1}{2} \sum_{k=1}^{T+1} c(k) \left(w(k) \right)^2 + \sum_{k=1}^{T+1} f(k) w(k) \\ (2.3) &= \sum_{k=0}^{T+1} \left[-\Delta^2 u(k-1) - c(k) u(k) + f(k) \right] w(k) \\ &+ \frac{1}{2} \sum_{k=0}^{T+1} (\Delta w(k))^2 - \frac{1}{2} \sum_{k=1}^{T+1} c(k) \left(w(k) \right)^2 \\ &= \frac{1}{2} \sum_{k=0}^{T+1} (\Delta w(k))^2 - \frac{1}{2} \sum_{k=1}^{T+1} c(k) \left(w(k) \right)^2 \\ &\geq \frac{1}{2} \sum_{k=0}^{T+1} \left[\lambda_1 - c(k) \right] \left(w(k) \right)^2 \end{split}$$

If, contrary to the assertion of the lemma,

(2.4)
$$u(i_0+j)f(i_0+j) > 0, \quad j \in \{1, \ldots, p-1\},$$

and we set

$$v^{*}(i) = \begin{cases} u(i), & i \in \{0, \dots, T+2\} \setminus \{i_{0}+1, \dots, i_{0}+p-1\}, \\ -u(i), & i \in \{i_{0}+1, \dots, i_{0}+p-1\}, \end{cases}$$

then $v^* \in D$. It is easy to check that

$$\left|\Delta u(i_0)\right| \ge \left|\Delta v^*(i_0)\right|, \quad \left|\Delta u(i_0+p-1)\right| \ge \left|\Delta v^*(i_0+p-1)\right|,$$

and

$$|\Delta u(i_0+j)| = |\Delta v^*(i_0+j)|, \quad j \in \{1, \ldots, p-2\},$$

which together with (2.4) implies $J(v^*) < J(u)$, contrary to (2.3). This contradiction shows that $u(i_0 + j)f(i_0 + j) < 0$ for all $j \in \{1, \ldots, p-1\}$.

LEMMA 2.5. Let m, n be integers with n < m. Let $0 = t_0 < t_1 < \cdots < t_n$ $< t_{n+1} = 1$ and $0 = \tau_0 < \tau_1 < \cdots < \tau_m < \tau_{m+1} = 1$ be given. Denote

$$I_i := (t_{i-1}, t_i), \quad i = 1, \dots, n+1; \qquad J_j := (\tau_{j-1}, \tau_j), \quad j = 1, \dots, m+1.$$

Let's dye each of these open intervals in blue or red, such that

- (a) any two adjacent open intervals in $\{I_i \mid i = 1, ..., n+1\}$ have different colours;
- (b) any two adjacent open intervals in $\{J_j \mid j = 1, ..., m+1\}$ have different colours.

Then there exist I_{i_0} and J_{j_0} such that

- (i) $J_{j_0} \subseteq I_{i_0}$;
- (ii) I_{i_0} and J_{j_0} are in same colour.

PROOF: Without loss of the generality, we assume that I_1 is blue.

It is easy to see that in the case n = 1, the lemma holds.

Assume that in the case n = k, the result is true. We make a couple of fundamental observations.

OBSERVATION 1. If there exist I_{i^*} , J_{j^*} and J_{j^*+1} such that $(J_{j^*} \cup J_{j^*+1}) \subseteq I_{i^*}$, then we have done.

OBSERVATION 2. The results of Lemma 2.5 with $n \leq k$ are still true if we replace the interval [0, 1] with a general interval $[\alpha, \beta]$.

Let's consider the case that n = k + 1.

So we may assume that for each $i \in \{1, \ldots, k+2\}$ and $j \in \{1, \ldots, m\}$ (m > k+2),

$$(2.5) (J_j \cup J_{j+1}) \not\subseteq I_i.$$

By Observation 1 and (2.5), we only need to consider the following three cases:

CASE 1. J_1 is blue and $I_1 \subset J_1$;

CASE 2. J_1 is red and $J_1 \subset I_1 \subset (J_1 \cup J_2)$;

CASE 3. J_1 is red and $I_1 \subseteq J_1$.

In Case 1, there exists $r \in \{2, \ldots, k+2\}$ such that $\tau_1 \in [t_r, t_{r+1})$ and

$$(\overline{J}_2 \cup \overline{J}_3 \cup \cdots \cup \overline{J}_m) \subseteq (\overline{I}_r \cup \overline{I}_{r+1} \cup \cdots \cup \overline{I}_{k+2}).$$

If

$$(\overline{J}_2\cup\overline{J}_3\cup\cdots\cup\overline{J}_m)\subset(\overline{I}_r\cup\overline{I}_{r+1}\cup\cdots\cup\overline{I}_{k+2}),$$

we take $I'_r := I_r \cap (J_2 \cup \overline{J}_3 \cup \cdots \cup \overline{J}_m)$ so that

(2.6)
$$(\overline{J}_2 \cup \overline{J}_3 \cup \cdots \cup \overline{J}_m) = (\overline{I}'_r \cup \overline{I}_{r+1} \cup \cdots \cup \overline{I}_{k+2}).$$

Thus we can reduce the problem with n = k+1 to a new problem with n = k+2-r ($\leq k$). So by reduction and Observation 2, there exists $j_0 \in \{2, ..., m\}$, such that either

(2.7)
$$J_{j_0} \subseteq I'_r \ (\subset I_r)$$
 and they have same colour,

or for some $i_0 \in \{r + 1, ..., k + 2\}$,

(2.8)
$$J_{j_0} \subseteq I_{i_0}$$
 and they have same colour.

In Case 2, set $J'_2 := (J_1 \cup \overline{J}_2) \setminus \overline{I}_1$. Then $J'_2 \neq \emptyset$ and

(2.9)
$$\overline{I}_2 \cup \overline{I}_3 \cup \cdots \cup \overline{I}_{k+2} = \overline{J}'_2 \cup \overline{J}_3 \cup \cdots \cup \overline{J}_m,$$

and again we reduce the problem to a new problem with n = k. So by reduction and Observation 2, either there exists $j_0 \in \{3, ..., m\}$, such that for some $i_0 \in \{2, ..., k+2\}$,

$$(2.10) J_{j_0} \subseteq I_{i_0} \text{ and they have same colour,}$$

or

(2.11)
$$J'_2 \subset I_2$$
, and they have same colour.

However (2.11) can not occur in Case 2 since J'_2 and I_2 have two different colours. Therefore, (2.10) holds.

In Case 3, there exists $l \in \{2, \ldots, k+2\}$ such that $\tau_1 \in [t_l, t_{l+1})$ and

(2.12)
$$(\overline{J}_2 \cup \overline{J}_3 \cup \cdots \cup \overline{J}_m) \subseteq (\overline{I}_l \cup \overline{I}_{l+1} \cup \cdots \cup \overline{I}_{k+2}).$$

If

$$(\overline{J}_2 \cup \overline{J}_3 \cup \cdots \cup \overline{J}_m) \subset (\overline{I}_l \cup \overline{I}_{l+1} \cup \cdots \cup \overline{I}_{k+2})$$

holds, we take $I'_l := I_l \cap (J_2 \cup \overline{J}_3 \cup \cdots \cup \overline{J}_m)$. Then $I'_l \neq \emptyset$ and

(2.13)
$$(\overline{J}_2 \cup \overline{J}_3 \cup \cdots \cup \overline{J}_m) = (\overline{I}_l \cup \overline{I}_{l+1} \cup \cdots \cup \overline{I}_{k+2}).$$

Thus we can reduce the problem with n = k + 1 to the new problem with n = k + 2 - l. So by the reduction and Observation 2, there exists $j_0 \in \{2, ..., m\}$, such that either

(2.14)
$$J_{j_0} \subset I'_l \ (\subset I_l)$$
 and they have same colour

or for some $i_0 \in \{l + 1, ..., k + 2\},\$

$$(2.15) J_{j_0} \subseteq I_{i_0} ext{ and they have same colour.}$$

3. THE MAIN RESULTS

DEFINITION 3.1: A function $u \in D^*$ has a zero $j \in \{0, \dots, T+2\}$ if u(j) = 0. If

$$u(j) = 0$$
, and $u(j-1)u(j+1) < 0$

for some $j \in \{1, ..., T+1\}$, then we say that j is a simple zero of u. If u(k)u(k+1) < 0 for some $k \in \{1, ..., T+1\}$, then we say that u has a node at k + 1/2.

We say j is a point of sign-variation if it is a simple zero and or if it is a node. We shall denote by $NSVu(\mathbb{T})$ the number of the points of sign-variations of a function u on \mathbb{T} .

REMARK 3.2. The point s given by the definition of node of u does not belong to the set $\{0, 1, \ldots, T+2\}$. This idea of nodes can be found from Agarwal, Bohner and Wong [1].

THEOREM 3.3. Assume that (H1) is satisfied. If all zeros of f in $\{1, \ldots, T+1\}$ are simple zeros, and if u is the unique solution of (2.2) and all zeros of u in $\{0, 1, \ldots, T+2\}$ are simple zeros. Then $NSVu(\mathbb{T}) \leq NSVf(\mathbb{T})$.

PROOF: The case $NSVf(\mathbb{T}) = 0$ is trivial.

We now deal with the case $NSVf(\mathbb{T}) \ge 1$.

Let all of the points of sign-variation of u and f on \mathbb{T} be given by

$$a_1 < a_2 < \cdots < a_r$$
, and $b_1 < b_2 < \cdots < b_l$

respectively. Then

$$0 = a_0 < a_1 < a_2 < \cdots < a_r < a_{r+1} = T + 2,$$

and

$$0 = b_0 < b_1 < b_2 < \cdots < b_l < b_{l+1} = T + 2,$$

 \mathbf{and}

$$\operatorname{NSV} f(\mathbb{T}) = r, \quad \operatorname{NSV} u(\mathbb{T}) = l.$$

If f(j) > 0 for all $j \in (a_s, a_{s+1}) \cap \mathbb{T}$, then we dye the interval (a_s, a_{s+1}) in blue; if f(j) < 0 for all $j \in (a_s, a_{s+1}) \cap \mathbb{T}$, then we dye the interval (a_s, a_{s+1}) in red; If u(j) > 0 for all $j \in (b_{\tau}, b_{\tau+1}) \cap \mathbb{T}$, then we dye the interval $(b_{\tau}, b_{\tau+1})$ in blue; if f(i) < 0 for all $j \in (b_{\tau}, b_{\tau+1}) \cap \mathbb{T}$, then we dye the interval $(b_{\tau}, b_{\tau+1})$ in blue; if f(i) < 0 for all $j \in (b_{\tau}, b_{\tau+1}) \cap \mathbb{T}$, then we dye the interval $(b_{\tau}, b_{\tau+1})$ in red.

Suppose on the contrary that r > l. Since all zeros of f and u in $\{1, \ldots, T+1\}$ are simple zeros, we are in the position of applying Lemma 2.5 now. Hence there exist $j_0 \in \{1, \ldots, r+1\}$ and $i_0 \in \{1, \ldots, l+1\}$, such that

(i)
$$(a_{j_0-1}, a_{j_0}) \subseteq (b_{i_0-1}, b_{i_0})$$

(ii) f(k)u(k) > 0 for $k \in \{a_{j_0-1}+1, \ldots, a_{j_0-1}-1\}$.

However this contradicts Lemma 2.4. Therefore $r \leq l$.

Sign-variations

Assume the following

- (H2) $g \in C^1(\mathbb{R}, \mathbb{R});$
- (H3) There exists two constants α_0 and β_0 , such that

$$0 < \alpha \leq g'(s) \leq \beta < \lambda_1.$$

For $\psi \in D = \left\{ u \in D^* \mid u(0) = u(T+2) = 0 \right\}$, let
$$\|\psi\|_D := \sum_{j=0}^{T+2} |\psi(j)|^2.$$

Let

$$Y = \left\{ \varphi \mid \varphi : \{1, \dots, T+1\} \to \mathbb{R} \right\}$$

and for $\varphi \in Y$, let $\|\varphi\|_Y := \sum_{j=1}^{T+1} |\varphi(j)|^2$. It is clear that the above are norms on D and Y, respectively, and that the finite dimensionality of these spaces makes them Banach spaces.

THEOREM 4.1. Assume that (H2) and (H3). Then

(4.1)
$$\Delta^2 u(j-1) + g(u(j)) = f(j), \quad j \in \{1, \dots, T+1\}$$
$$u(0) = u(T+2) = 0,$$

has a unique solution.

PROOF: Define an operator $L: D \to Y$ by

(4.2)
$$(Lu)(j) = \Delta^2 u(j-1) + \frac{\beta + \alpha}{2} (u(j)), \quad j \in \{1, \dots, T+1\}.$$

Then it is easy to check that L is an bijection from Y onto D, and

(4.3)
$$||L^{-1}||_{Y \to D} = \frac{1}{\lambda_1 - (\beta + \alpha)/2}.$$

Now (4.1) is equivalent to the fixed point problem

$$(4.4) \quad u(j) = L^{-1} \Big[\frac{\beta + \alpha}{2} \big(u(j) \big) - g \big(u(j) \big) + f(j) \Big] := (Tu)(j), \quad j \in \{0, 1, \dots, T+2\}.$$

For every $u, v \in D$,

(4.5)
$$|Tu(j) - Tv(j)|$$

= $||L^{-1}||_{Y \to D} \left| \frac{\beta + \alpha}{2} - g'(\theta(j)u(j) + (1 - \theta(j))v(j)) \right| |u(j) - v(j)|$

for some $\theta(j) \in (0,1)$. This together with (H3) and (4.3) implies that $T: D \to D$ is a contraction mapping. So by the Contraction Mapping Principle, T has unique fixed point in D, and accordingly (4.1) has unique solution.

THEOREM 4.2. Assume that (H2) and (H3). Assume that all zeros of f in $\{1, \ldots, T+1\}$ are simple zeros. Let u be the unique solution of (4.1) and assume that all zeros of u in $\{0, 1, \ldots, T+2\}$ are simple zeros. Then $NSVu(\mathbb{T}) \leq NSVf(\mathbb{T})$.

REMARK 4.1. Theorem 4.2 is a similar result to [3, Theorem 9]. However the main conditions are much weaker than those imposed on [3, Theorem 9] where the following restrictions are needed

(h.2)
$$g(0) = 0;$$

(h.5)
$$G(u) = G(-u)$$
 where $G(u) = \int_0^u g(s) ds$.

Moreover the proof of Theorem 4.2 is much simple than the proof of [3, Theorem 9].

PROOF OF THEOREM 4.2: Set

$$c^{*}(k) = \begin{cases} \frac{g(u(k))}{u(k)}, & \text{if } u(k) \neq 0, \\ \frac{1}{2}\lambda_{1}, & \text{if } u(k) = 0. \end{cases}$$

Then (4.1) can be rewritten as

(4.6)
$$\Delta^2 u(j-1) + c^*(j)u(j) = f(j), \quad j \in \{1, \dots, T+1\}$$
$$u(0) = u(T+2) = 0.$$

Now the desired result is an immediate consequence of Theorem 3.3.

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Department of Mathematics Northwest Normal University Lanzhou 730070 Peoples Republic ov China e-mail: mary@nwnu.edu.cn 0