



EXISTENCE OF POSITIVE SOLUTIONS OF SOME QUASILINEAR ELLIPTIC EQUATION

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Abstract

In this paper we consider the following problem:

$$\begin{cases} -\operatorname{div}(|\nabla u|^{p-2}\nabla u) = \lambda a(x)u(x)|u|^{p-2}(1-|u|^q), & x \in \Omega, \\ \partial u/\partial n = 0, & x \in \partial\Omega, \end{cases}$$

where Ω is a smooth bounded domain in \mathbb{R}^N , $1 < p < N$, λ is real parameter and $a(x)$ changes sign. We show that a continuum of positive solutions bifurcates out from the principal eigenvalue λ_1 of the problem

$$\begin{cases} -\operatorname{div}(|\nabla u|^{p-2}\nabla u) = \lambda a(x)u(x)|u|^{p-2}, & x \in \Omega, \\ \partial u/\partial n = 0, & x \in \partial\Omega. \end{cases}$$

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1. Introduction

In this paper we consider the following problem:

$$\begin{cases} -\Delta_p u = \lambda a(x) |u|^{p-2} + f(\lambda, x, u), & x \in \Omega, \\ \frac{\partial u}{\partial n} = 0, & x \in \partial\Omega, \end{cases} \quad (1.1)$$

where $\Omega \subseteq \mathbb{R}^N$ is a smooth bounded domain, $p > 1$, $\lambda \in \mathbb{R}$, $\Delta_p u = \operatorname{div}(|\nabla u|^{p-2} \nabla u)$ is the p -Laplacian operator and $a(x)$ may change sign on Ω . Here we say a function $a(x)$ changes sign if the measures of the sets $\{x \in \Omega; a(x) > 0\}$ and $\{x \in \Omega; a(x) < 0\}$ are both positive.

We are mainly concerned with the existence of positive solutions to (1.1) for λ in certain range.

A host of literature exists for this type of problems when $p = 2$ and $f(\lambda, x, u) = \pm \lambda a(x) u(1 - u)$ (see [7]). In this setting, (1.1) is a reaction diffusion equation, where the real parameter $\lambda > 0$ corresponds to the reciprocal of the diffusion coefficient and the unknown function u represents a relative frequency.

The bifurcation problem of type (1.1) has received extensive attention recently, and we refer to [1, 4] and [5, 6] for details.

The study of existence of positive solutions of the p -Laplacian sees great increase in number of papers published. We mention [9, 2, 3] to name a few. Loosely speaking, most references mentioned use variational methods, and as such, only the case where (in essence) $a(x) < 0$, $\lambda > 0$ and $f(|\lambda|, x, |u|) > 0$ was studied thoroughly, and their methods break down when $a(x)$ changes sign.

We show, however, that, when $a(x)$ changes sign, the variational method proves the existence of a positive solution for a special range of λ in the case p -Laplacian.

Our method relies on the eigencurve theory developed in [2, 3]. It turns out that the sign of the integral $\int_{\Omega} a$ plays an important role for the range of λ for which (1.1) has a positive solution.

In the next section we prove our main results via a series of theorems.

2. Some Existence Results

We study the existence of positive solutions and bifurcation of the problem

$$\begin{cases} -\Delta_p u = \lambda a(x) |u|^{p-2} (1 + |u|^\gamma), & x \in \Omega, \\ \frac{\partial u}{\partial n} = 0, & x \in \partial\Omega. \end{cases} \quad (2.1)$$

We first introduce some basic assumptions and notations which we will need in this paper.

We assume first that $p > 1$, $a(x)$ is a smooth weight function which changes sign on Ω . We study the influence of the function $a(x)$ on the existence of positive solutions of (2.1).

Consider the eigenvalue problem

$$\begin{cases} -\Delta_p u = \lambda a(x) |u|^{p-2} + \mu |u|^{p-2}, & x \in \Omega, \\ \frac{\partial u}{\partial n} = 0, & x \in \partial\Omega, \end{cases} \quad (2.2)$$

where we treat the eigenvalue μ associated with a positive eigenfunction as a function of λ .

By taking

$$S_\lambda = \left\{ \int_\Omega |\nabla u|^p - \lambda \int_\Omega a |u|^p; u \in W^{1,p}(\Omega), \int_\Omega |u|^p = 1 \right\}$$

it can be shown that $\mu(\lambda) = \inf S_\lambda$ and that an eigenfunction corresponding to $\mu(\lambda)$ does not change sign on Ω . Thus, clearly, λ is a principal eigenvalue of the problem

$$\begin{cases} -\Delta_p u = \lambda a(x) |u|^{p-2}, & x \in \Omega, \\ \frac{\partial u}{\partial n} = 0, & x \in \partial\Omega, \end{cases} \quad (2.3)$$

if and only if $\mu(\lambda) = 0$.

Now we can establish the following proposition.

Proposition 1. *Assume that $a \in L^\infty(\Omega)$. Then $\mu(\lambda)$ is a continuous and concave function of λ and $\mu(0) = 0$. If $a(x) > 0$, then $\mu(\lambda)$ is decreasing, and if $a(x) < 0$, then $\mu(\lambda)$ is increasing. Assume, now, that $a(x)$ changes sign in Ω :*

(i) *If $\int_{\Omega} a(x)dx < 0$, then there exists a unique $\lambda_1^+ > 0$ such that $\mu(\lambda_1^+) = 0$ and $\mu(\lambda) > 0$ for $\lambda \in (0, \lambda_1^+)$.*

(ii) *If $\int_{\Omega} a(x)dx = 0$, then $\mu(0) = 0$ and $\mu(\lambda) < 0$ if $\lambda \neq 0$.*

(iii) *If $\int_{\Omega} a(x)dx > 0$, then there exists a unique $\lambda_1^- < 0$ such that $\mu(\lambda_1^-) = 0$ and $\mu(\lambda) > 0$ for $\lambda \in (\lambda_1^-, 0)$ (see [2, 3, 8]).*

Remark 1. It follows from this proposition that when $a(x)$ changes sign and $\int_{\Omega} a(x) < 0$, the eigenvalue problem

$$\begin{cases} -\Delta_p u = \lambda a(x) |u|^{p-2} u, & x \in \Omega, \\ \partial u / \partial n = 0, & x \in \partial \Omega, \end{cases}$$

has a positive eigenvalue λ_1^+ associated with a positive eigenfunction.

Remark 2. It is easy to see that if λ_1^- and λ_1^+ exist, then $\mu(\lambda) > 0$ for all $\lambda \in (\lambda_1^-, \lambda_1^+)$. With these constructions, we have

Theorem 1. *Assume that $a(x)$ changes sign and $\int_{\Omega} a(x) \neq 0$. Then for any λ strictly between λ_1^- and λ_1^+ , the relation*

$$\|u\|_{\lambda} := \left(\int_{\Omega} (|\nabla u|^p - \lambda a |u|^p) \right)^{\frac{1}{p}}$$

defines an equivalent norm on $W^{1,p}(\Omega)$.

Proof. We first prove that $\|u\|_\lambda$ is a norm and then show the equivalence property. It is easy to see that $\|u\|_\lambda$ is induced by the bilinear form

$$\langle u, v \rangle_\lambda = \int_{\Omega} (|\nabla u|^{p-2} \nabla u \nabla v - \lambda a |u|^{p-2} uv).$$

Since λ is strictly between λ_1^- and λ_1^+ , it follows that

$$\langle u, u \rangle = \int_{\Omega} (|\nabla u|^p - \lambda a |u|^p) \geq \mu(\lambda) \int_{\Omega} |u|^p > 0$$

for all $u \in W^{1,p}(\Omega) - 0$ and so $\langle u, v \rangle_\lambda$ induces a norm of the form $\|u\|_\lambda$.

To see the equivalence of the norms, suppose the contrary. Then there exists $u_n \in W^{1,p}(\Omega)$ such that $\|u_n\| = 1$ and

$$\int_{\Omega} (|\nabla u_n|^p - \lambda a |u_n|^p) dx \rightarrow 0.$$

The variational characterization of $\mu(\lambda)$ gives

$$\|u_n\|_\lambda \geq \mu(\lambda) \int_{\Omega} |u_n|^p.$$

Since $\lambda_1^- < \lambda < \lambda_1^+$, it follows that $\mu(\lambda) > 0$ so $u_n \rightarrow 0$ in $L^p(\Omega)$. This implies $\int_{\Omega} a |u_n|^p \rightarrow 0$ and since

$$\lim_{n \rightarrow \infty} \left[\int_{\Omega} (|\nabla u_n|^p - \lambda a |u_n|^p) \right] = 0,$$

we have $\int_{\Omega} |\nabla u_n|^p \rightarrow 0$. This contradicts the fact that $\|u_n\| = 1$ and so the theorem is proved. \square

Now we can state our main results.

We define the functional I_λ and J on the space $W^{1,p}(\Omega)$ by

$$I_\lambda(u) = \frac{1}{p} \int_{\Omega} (|\nabla u|^p - \lambda a |u|^p) \text{ and } J(u) = \frac{1}{p+\gamma} \int_{\Omega} a |u|^{p+\gamma}.$$

Note that $I_\lambda(u) + \lambda J(u)$ is the natural energy functional associated with the problem (2.1), that is bounded neither above nor below.

We set

$$\begin{aligned} M &= \{u \in W^{1,p}(\Omega); (\lambda J'(u), u) = -1\} \\ &= \left\{ u \in W^{1,p}(\Omega); \lambda \int_{\Omega} a |u|^{p+\gamma} = -1 \right\}. \end{aligned}$$

Since $a(x)$ is a sign changing function, there exists an open subset B of Ω such that $a(x) < 0$ on B . Then taking $u \in W^{1,p}(\Omega)$ with $\text{Supp } u \subseteq B$, we get $M \neq \emptyset$.

Moreover, as $L^{p+\gamma}(\Omega)$ may be embedded compactly in $W^{1,p}(\Omega)$, M is weakly closed in $W^{1,p}(\Omega)$.

Now using the homogeneity of (2.1), a solution of the equation (2.1) can also be obtained by solving a constrained minimization problem for the functional

$$F_\lambda(u) = \int_{\Omega} (|\nabla u|^p - \lambda a |u|^p) = \frac{1}{p} \|u\|_\lambda^p$$

on the $W^{1,p}(\Omega)$, restricted to the set M .

It is easy to see that F_λ is sequentially weakly lower semicontinuous and Theorem 1 shows that F_λ is coercive. It follows (see [10, Theorem 1.2]) that F_λ is bounded from below on M and attains its infimum on M .

Suppose that F_λ assumes its infimum at $u_\lambda \in M$. Then $|u_\lambda| \in M$ and $F_\lambda(u_\lambda) = F_\lambda(|u_\lambda|)$. Thus we may assume that $u_\lambda \geq 0$ on Ω .

By the Lagrange multiplier rule there exists a parameter $\mu \in \mathfrak{R}$ such that

$$(F'_\lambda(u), v) = \mu(J'(u), v)$$

for all $v \in W^{1,p}(\Omega)$, i.e.,

$$\int_{\Omega} (|\nabla u_{\lambda}|^{p-2} \nabla u_{\lambda} \nabla v - \lambda a |u_{\lambda}|^{p-2} u_{\lambda} v) + \mu \lambda \int_{\Omega} a |u_{\lambda}|^{p+\gamma-2} u_{\lambda} v,$$

for all $v \in W^{1,p}(\Omega)$.

Setting $v = u_{\lambda}$, above gives

$$\int_{\Omega} (|\nabla u_{\lambda}|^p - \lambda a |u_{\lambda}|^p) + \mu \lambda \int_{\Omega} a |u_{\lambda}|^{p+\gamma} dx = 0,$$

i.e.,

$$\|u_{\lambda}\|_{\lambda}^p = -\mu \lambda \int_{\Omega} a |u_{\lambda}|^{p+\gamma} = \mu(p + \gamma).$$

Since $u_{\lambda} \in M$ cannot vanish identically, $\|u_{\lambda}\|_{\lambda} > 0$ and so $\mu > 0$.

Scaling with a suitable power of μ , we obtain a weak solution $u = \mu^{\gamma-1} u_{\lambda} \in W^{1,p}(\Omega)$ of (2.1) in the sense that

$$\mu^{-\frac{p-1}{\gamma}} \left[\int_{\Omega} (|\nabla u|^{p-2} \nabla u \nabla v - \lambda a |u|^{p-2} uv) \right] + \mu \mu^{-\frac{p+\gamma-1}{\gamma}} \lambda \int_{\Omega} a |u|^{p+\gamma-2} uv = 0,$$

i.e.,

$$\int_{\Omega} (|\nabla u|^{p-2} \nabla u \nabla v - \lambda a |u|^{p-2} uv + \lambda a |u|^{p+\gamma-2} uv) = 0$$

for all $v \in W^{1,p}(\Omega)$.

It follows from standard regularity arguments that $u \in C^2(\Omega)$ is a classical solution satisfying the appropriate boundary condition, and finally by the maximum principle $u > 0$ on Ω .

So we have proved the following.

Theorem 2. Assume that $a(x)$ changes sign and $\int_{\Omega} a(x) \neq 0$. Then

for any nonzero λ strictly between λ_1^- and λ_1^+ , the problem (2.1) has a positive solution, provided that $\lambda \neq 0$.

Remark 3. Using a similar argument, Theorem 2 can also be obtained for the case, where $f(\lambda, x, u) = -\lambda a(x)|u|^{p+\gamma-2}$ by considering the same functional I_λ constrained to the set $M = \{u \in W^{1,p}(\Omega); (\lambda J'(u), u) = 1\}$.

In this case the Lagrange multiplier $\mu < 0$ and the change of variable $(-\mu)^{1/\gamma} u_\lambda$ is required.

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