

EXISTENCE AND ASYMPTOTIC PROPERTIES FOR QUASILINEAR ELLIPTIC EQUATIONS WITH GRADIENT DEPENDENCE

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ABSTRACT. The existence of solutions of opposite constant sign is proved for a Dirichlet problem driven by the weighted (p, q) -Laplacian with $q < p$ and exhibiting a $(q - 1)$ -order term as well as a convection term. The approach is based on the method of sub-supersolution. Extremal solutions in relevant ordered intervals are obtained as well.

1. INTRODUCTION

Let $\Omega \subset \mathbb{R}^N$ be a bounded domain with a C^2 -boundary $\partial\Omega$. We consider the following quasilinear Dirichlet problem

$$\begin{aligned} -\Delta_p u - \mu(x)\Delta_q u &= a|u|^{q-2}u - g(x, u, \nabla u) && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega, \end{aligned} \tag{P_{\mu,a}}$$

with $1 < q < p < +\infty$, $a > 0$, and a weight function $\mu : \Omega \rightarrow \mathbb{R}$ with $\mu \in L^\infty(\Omega)$ and $\text{ess inf}_\Omega \mu > 0$. Here, for $r = p, q$, Δ_r stands for the r -Laplace differential operator. The case $\mu \equiv 1$ is fundamental giving rise to the problem driven by the (p, q) -Laplacian. In the statement of $(P_{\mu,a})$ we also have a Carathéodory function $g : \Omega \times \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}$, i.e., $g(\cdot, s, \xi)$ is measurable for all $(s, \xi) \in \mathbb{R} \times \mathbb{R}^N$ and $g(x, \cdot, \cdot)$ is continuous for a.a. $x \in \Omega$, describing dependence on u and its gradient ∇u which is called convection term. We say that $u \in W_0^{1,p}(\Omega)$ is a weak solution of problem $(P_{\mu,a})$ if it fulfills

$$\begin{aligned} &\int_\Omega |\nabla u|^{p-2} \nabla u \cdot \nabla \varphi dx + \int_\Omega \mu(x) |\nabla u|^{q-2} \nabla u \cdot \nabla \varphi dx \\ &= a \int_\Omega |u|^{q-2} u \varphi dx - \int_\Omega g(x, u, \nabla u) \varphi dx \quad \text{for all } \varphi \in W_0^{1,p}(\Omega). \end{aligned} \tag{1.1}$$

Problem $(P_{\mu,a})$ belongs to the class of quasilinear elliptic equations

$$\begin{aligned} \text{div } A(x, u, \nabla u) &= f(x, u, \nabla u) && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega, \end{aligned} \tag{1.2}$$

with Carathéodory mappings $A : \Omega \times \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}^N$ and $f : \Omega \times \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}$. Generally, (1.2) does not have variational structure, so non-variational methods must be used, see Averna-Motreanu-Tornatore [1], Carl-Le-Motreanu [2], Faraci-Motreanu-Puglisi [3], Faria-Miyagaki-Motreanu [4], Faria-Miyagaki-Motreanu-Tanaka [5],

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Motreanu [9], Motreanu-Tornatore [10] and Tanaka [11]. A leading part is represented by the sub-supersolution approach, which in addition allows the location of solutions within ordered intervals determined by sub-supersolutions. This enclosure principle is useful for instance to find positive solutions. A frequent assumption is that $f(x, s, \xi)$ in (1.2) is bounded from below with respect to $s > 0$ near zero by a term of order s^r with $r < q - 1$, see Faraci-Motreanu-Puglisi [3], Faria-Miyagaki-Motreanu [4], Faria-Miyagaki-Motreanu-Tanaka [5], Motreanu [9], Motreanu-Tornatore [10] and Tanaka [11]. Such a condition is not applicable to $(P_{\mu,a})$ due to the term $a|u|^{q-2}u$ matching the weighted q -Laplacian $\mu(x)\Delta_q$.

The objective of the present paper is to establish the existence of a positive solution and of a negative solution to problem $(P_{\mu,a})$ through an adequate set-up for the method of sub-supersolution. As mentioned before, these results cannot be deduced from what it is known for the more general problem (1.2). Our main contribution consists in dealing with the possibly concave term $a|u|^{q-2}u$ against the convection $g(x, u, \nabla u)$. There is a balance between the roles of the reals p and q . For instance, we argue in the space $W_0^{1,p}(\Omega)$ but assume that the parameter a is above the first eigenvalue of $-\Delta_q$ with weight μ . We are able to provide precise bounds for the obtained solutions. Moreover, we show the existence of extremal (i.e., the greatest and smallest) solutions in relevant ordered intervals.

2. PRELIMINARIES

For a bounded domain $\Omega \subset \mathbb{R}^N$ and a real $1 < r < +\infty$, we denote by $W^{1,r}(\Omega)$ and $W_0^{1,r}(\Omega)$ the usual Sobolev spaces. Recall that the negative r -Laplacian $-\Delta_r$ is the mapping $-\Delta_r : W_0^{1,r}(\Omega) \rightarrow (W_0^{1,r}(\Omega))^* = W^{-1,r'}(\Omega)$ given by

$$\Delta_r u = \operatorname{div}(|\nabla u|^{r-2} \nabla u).$$

Regarding the weighted eigenvalue problem

$$\begin{aligned} -\mu(x)\Delta_r u &= \lambda|u|^{r-2}u && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega, \end{aligned} \tag{2.1}$$

with $\lambda \in \mathbb{R}$ and a weight function $\mu : \Omega \rightarrow \mathbb{R}$ as in $(P_{\mu,a})$, we say that λ is an eigenvalue and $u \in W^{1,r}(\Omega)$ an associated eigenfunction if $u \neq 0$ and

$$\int_{\Omega} \mu(x)|\nabla u|^{r-2} \nabla u \cdot \nabla \varphi \, dx = \lambda \int_{\Omega} |u|^{r-2} u \varphi \, dx$$

for all $\varphi \in W_0^{1,r}(\Omega)$. Based on the Ljusternik-Schnirelman principle, see, e.g., L e [6], we can construct a sequence $\{\lambda_{n,r,\mu}\}_{n \geq 1}$ of eigenvalues for problem (2.1). The first eigenvalue $\lambda_{1,r,\mu}$ admits the variational representation

$$\lambda_{1,r,\mu} = \inf_{u \in W_0^{1,r}(\Omega), u \neq 0} \left\{ \frac{\int_{\Omega} \mu(x)|\nabla u|^r \, dx}{\int_{\Omega} |u|^r \, dx} \right\} > 0. \tag{2.2}$$

In the study of problem $(P_{\mu,a})$, we make use of (2.2) in the case $r = q$.

An element $v \in W_0^{1,p}(\Omega)$ with $v|_{\partial\Omega} \geq 0$ ($v|_{\partial\Omega} \leq 0$) is a supersolution (subsolution) of problem $(P_{\mu,a})$ if it satisfies

$$\begin{aligned} &\int_{\Omega} |\nabla v|^{p-2} \nabla v \cdot \nabla \varphi \, dx + \int_{\Omega} \mu(x)|\nabla v|^{q-2} \nabla v \cdot \nabla \varphi \, dx \\ &\geq (\leq) a \int_{\Omega} |v|^{q-2} v \varphi \, dx - \int_{\Omega} g(x, v, \nabla v) \varphi \, dx \end{aligned} \tag{2.3}$$

for all $\varphi \in W_0^{1,p}(\Omega)$ with $\varphi \geq 0$. Corresponding to an ordered pair $\underline{u} \leq \bar{u}$ a.e. in Ω consisting of a subsolution \underline{u} and a supersolution \bar{u} for problem $(P_{\mu,a})$, we introduce the ordered interval

$$[\underline{u}, \bar{u}] = \left\{ u \in W_0^{1,p}(\Omega) : \underline{u}(x) \leq u(x) \leq \bar{u}(x) \text{ for a.a. } x \in \Omega \right\}. \quad (2.4)$$

The positive and negative parts of any $r \in \mathbb{R}$ are denoted by r^\pm , that is, $r^\pm = \max\{\pm r, 0\}$. In the sequel, for any $r > 1$ the notation r' stands for the Hölder conjugate of r , i.e., $r' = r/(r-1)$. In particular, this applies to the Sobolev critical exponent p^* with its conjugate $(p^*)'$. Recall that $p^* = \frac{pN}{N-p}$ if $N > p$ and $p^* = +\infty$ if $N \leq p$. For a later use, it is worth pointing out that $p-1 < p/(p^*)'$. The strong convergence and the weak convergence are denoted by \rightarrow and \rightharpoonup , respectively.

3. TWO SOLUTIONS OF OPPOSITE CONSTANT SIGN

The following conditions on the nonlinearity $g : \Omega \times \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}$ in $(P_{\mu,a})$ are required:

H(g) $g : \Omega \times \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}$ is a Carathéodory function satisfying

(i) there exists constants $b > 0$ and $\delta > 0$ such that

$$g(x, s, \xi)s \leq b|s|^p \quad (3.1)$$

for a.a. $x \in \Omega$, for all $|s| \leq \delta$, for all $\xi \in \mathbb{R}^N$, and

$$\left(\frac{a}{b}\right)^{\frac{1}{p-q}} \leq \delta; \quad (3.2)$$

(ii) there exist constants $M > 0$, $\gamma \in [0, \frac{p}{(p^*)'})$ and $c_1, c_2 \geq \delta$, with $\delta > 0$ in (i), for which one has

$$ac_1^{q-1} \leq g(x, c_1, 0) \quad \text{for a.a. } x \in \Omega, \quad (3.3)$$

$$-ac_2^{q-1} \geq g(x, -c_2, 0) \quad \text{for a.a. } x \in \Omega, \quad (3.4)$$

$$|g(x, s, \xi)| \leq M(1 + |\xi|^\gamma) \quad \text{for a.a. } x \in \Omega, \quad (3.5)$$

for all $|s| \leq \max\{c_1, c_2\}$ and for all $\xi \in \mathbb{R}^N$.

Theorem 3.1. *Assume that hypotheses H(g) hold. If $a > \lambda_{1,q,\mu}$, then problem $(P_{\mu,a})$ has at least two solutions $u, v \in C^{1,\beta}(\bar{\Omega})$ of opposite constant sign satisfying*

$$0 < u \leq c_1 \quad \text{and} \quad -c_2 \leq v < 0 \quad \text{in } \Omega,$$

with some $\beta \in (0, 1)$, where c_1 and c_2 are given in (3.3) and (3.4).

Proof. We start with the existence of a positive solution through the method of sub-supersolution. To this end we formulate the auxiliary problem

$$\begin{aligned} -\Delta_p u - \mu(x)\Delta_q u + b|u|^{p-2}u &= a(u^+)^{q-1} & \text{in } \Omega, \\ u &= 0 & \text{on } \partial\Omega, \end{aligned} \quad (3.6)$$

for $b > 0$ as in assumption H(g)(i). Notice that (3.6) has variational structure and its corresponding energy functional $J_+ : W_0^{1,p}(\Omega) \rightarrow \mathbb{R}$ is expressed as

$$J_+(w) = \frac{1}{p} \int_{\Omega} (|\nabla w|^p + b|w|^p) dx + \frac{1}{q} \int_{\Omega} \mu(x)|\nabla w|^q dx - \frac{a}{q} \int_{\Omega} (w^+)^q dx.$$

Since $p > q$ and $b > 0$, the functional J_+ is coercive and weakly sequentially lower semicontinuous. Hence a global minimizer $u_+ \in W_0^{1,p}(\Omega)$ of J_+ exists. It follows that u_+ is a weak solution of problem (3.6), that is,

$$\begin{aligned} & \int_{\Omega} |\nabla u_+|^{p-2} \nabla u_+ \cdot \nabla \varphi dx + \int_{\Omega} \mu(x) |\nabla u_+|^{q-2} \nabla u_+ \cdot \nabla \varphi dx \\ & + b \int_{\Omega} |u_+|^{p-2} u_+ \varphi dx = a \int_{\Omega} \left((u_+)^+ \right)^{q-1} \varphi dx \quad \text{for all } \varphi \in W_0^{1,p}(\Omega). \end{aligned} \quad (3.7)$$

The hypothesis $a > \lambda_{1,q,\mu}$, in conjunction with (2.2) for $r = q$, enables us to fix $w \in W_0^{1,p}(\Omega)$ with $w > 0$ a.e. in Ω such that

$$\lambda_{1,q,\mu} < \frac{\int_{\Omega} \mu(x) |\nabla w|^q dx}{\int_{\Omega} w^q dx} < a. \quad (3.8)$$

From (3.8) and $q < p$, for $t > 0$ sufficiently small, we get

$$J_+(tw) = \frac{t^p}{p} \int_{\Omega} (|\nabla w|^p + bw^p) dx + \frac{1}{q} t^q \int_{\Omega} \mu(x) |\nabla w|^q dx - \frac{a}{q} t^q \int_{\Omega} w^q dx < 0.$$

We infer that $J_+(u_+) < 0$, thus the solution u_+ of (3.6) is nontrivial.

Testing (3.7) with $\varphi = -(u_+)^-$ we see that $u_+ \geq 0$. Then, in view of (3.6), u_+ is a weak solution of

$$\begin{aligned} -\Delta_p u - \mu(x) \Delta_q u + bu^{p-1} &= au^{q-1} && \text{in } \Omega, \\ u &\geq 0 && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega. \end{aligned} \quad (3.9)$$

Through Moser's iteration, see, e.g., Marino-Winkert [8], applied to (3.9) we note that $u_+ \in L^\infty(\Omega)$. At this point, the regularity up to the boundary, see Lieberman [7, p. 320], ensures that $u_+ \in C_0^1(\bar{\Omega}) \setminus \{0\}$. Then, the strong maximum in Motreanu [9, Theorem 2.19] enables us to conclude that $u_+ > 0$ in Ω .

Let us act with $\varphi = u_+^{\alpha+1}$ as test functions in (3.9) for each $\alpha > 0$. By Hölder's inequality, this leads to

$$b \int_{\Omega} u_+^{p+\alpha} dx \leq a \int_{\Omega} u_+^{q+\alpha} dx \leq a \left(\int_{\Omega} u_+^{p+\alpha} dx \right)^{\frac{q+\alpha}{p+\alpha}} |\Omega|^{\frac{p-q}{p+\alpha}},$$

where $|\Omega|$ denotes the Lebesgue measure of Ω . This results in

$$b \|u_+\|_{L^{p+\alpha}(\Omega)}^{p-q} \leq a |\Omega|^{\frac{p-q}{p+\alpha}}.$$

Letting $\alpha \rightarrow +\infty$ implies

$$b \|u_+\|_{L^\infty(\Omega)}^{p-q} \leq a. \quad (3.10)$$

Using (3.1), (3.2), (3.10) and the fact that u_+ is a solution of (3.9), we find

$$-\Delta_p u_+ - \mu(x) \Delta_q u_+ = au_+^{q-1} - bu_+^{p-1} \leq au_+^{q-1} - g(x, u_+, \nabla u_+).$$

According to (2.3), this means that $\underline{u} = u_+$ is a subsolution of problem $(P_{\mu,a})$.

Thanks to assumption (3.3) it turns out that $\bar{u} \equiv c_1$ is a supersolution of $(P_{\mu,a})$. By means of (3.10) and (3.2), as well as the assumption $c_1 \geq \delta$, we note that

$$\underline{u}(x) \leq \|\underline{u}\|_{L^\infty(\Omega)} \leq \left(\frac{a}{b} \right)^{\frac{1}{p-q}} \leq \delta \leq c_1 = \bar{u}(x) \quad \text{for all } x \in \Omega.$$

We have thus a subsolution \underline{u} and a supersolution \bar{u} of problem $(P_{\mu,a})$ satisfying $\underline{u} \leq \bar{u}$. Therefore, taking into account (3.5), the general method of sub-supersolution for quasilinear elliptic equations as presented in Motreanu-Tornatore [10, Theorem 3.1] (see also Carl-Le-Motreanu [2, Theorem 3.17]) can be carried out to problem $(P_{\mu,a})$ with the ordered pair $\underline{u} \leq \bar{u}$. It gives the existence of a weak solution u with the enclosure property $0 < u_+ \leq u \leq c_1$. Again by the nonlinear regularity up to the boundary, we have that $u \in C^{1,\beta}(\bar{\Omega})$ with some $\beta \in (0, 1)$.

Let us prove the existence of a negative solution to problem $(P_{\mu,a})$. Consider the auxiliary problem

$$\begin{aligned} -\Delta_p u - \mu(x)\Delta_q u + b|u|^{p-2}u &= -a(u^-)^{q-1} && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega. \end{aligned} \quad (3.11)$$

The energy functional $J_- : W_0^{1,p}(\Omega) \rightarrow \mathbb{R}$ associated to (3.11) is defined by

$$J_-(v) = \frac{1}{p} \int_{\Omega} (|\nabla v|^p + b|v|^p) dx + \frac{1}{q} \int_{\Omega} \mu(x)|\nabla v|^q dx - \frac{a}{q} \int_{\Omega} (v^-)^q dx.$$

As before we can show that there exists a global minimizer v_- of the functional J_- , which is a nontrivial weak solution of (3.11) belonging to $C_0^1(\bar{\Omega})$. Upon acting on (3.11) with $(v_-)^+$, it readily follows that v_- turns out to be a negative weak solution of (3.11). Along the lines of the first part of the proof, arguing this time with the test function $\varphi = |v_-|^\alpha v_-$ in (3.11) for each $\alpha > 0$, we arrive at

$$b\|v_-\|_{L^\infty(\Omega)}^{p-q} \leq a. \quad (3.12)$$

Through (3.11), (3.1), (3.2), and (3.12), we find that

$$-\Delta_p v_- - \mu(x)\Delta_q v_- = a|v_-|^{q-2}v_- - b|v_-|^{p-2}v_- \geq a|v_-|^{q-2}v_- - g(x, v_-, \nabla v_-).$$

This amounts to saying that v_- is a negative supersolution of problem $(P_{\mu,a})$.

From (2.3) and (3.4), it is clear that the negative constant $-c_2$ is a subsolution of problem $(P_{\mu,a})$. On the basis of (3.2), (3.12) and because $c_2 \geq \delta$, we see that

$$-c_2 \leq -\delta \leq -\left(\frac{a}{b}\right)^{\frac{1}{p-q}} \leq -\|v_-\|_{L^\infty(\Omega)} \leq v_-(x) \quad \text{for all } x \in \Omega.$$

On account of (3.5), we are thus able to implement the method of sub-supersolution in the form of Motreanu-Tornatore [10, Theorem 3.1] (see also Carl-Le-Motreanu [2, Theorem 3.17]) to the quasilinear elliptic problem $(P_{\mu,a})$ with the ordered pair $-c_2 \leq v_-$, which leads to the existence of a weak solution to $(P_{\mu,a})$ with $-c_2 \leq v \leq v_- < 0$ in Ω . The fact that $v \in C^{1,\beta}(\bar{\Omega})$ for some $\beta \in (0, 1)$ is the consequence of the nonlinear regularity theory up to the boundary applied to problem $(P_{\mu,a})$ with the weak solution v . The proof is complete. \square

Finally, we focus on extremal solutions to problem $(P_{\mu,a})$.

Corollary 3.2. *Under hypotheses $H(g)$ and $a > \lambda_{1,q,\mu}$, problem $(P_{\mu,a})$ possesses extremal solutions (i.e., the smallest and greatest solution) in each of the ordered sub-supersolution interval $[\underline{u}, \bar{u}]$ obtained by Theorem 3.1.*

Proof. We only prove the existence of the smallest solution in the ordered interval $[u_+, c_1]$. The proof for the existence of the greatest solution in $[u_+, c_1]$, as well as for the extremal solutions in the ordered interval $[-c_2, v_-]$, can be done analogously.

Denote by \mathcal{S} the set of solutions to problem $(P_{\mu,a})$ belonging to $[u_+, c_1]$. Theorem 3.1 ensures that \mathcal{S} is nonempty. It is well-known that there exists a sequence

$\{u_n\}_{n \geq 1}$ in \mathcal{S} such that with respect to the pointwise order in $W_0^{1,p}(\Omega)$ and the pointwise convergence it holds

$$\inf \mathcal{S} = \lim_{n \rightarrow \infty} u_n. \quad (3.13)$$

Since $u_n \in \mathcal{S}$, by (1.1), it satisfies (1.1), that is

$$\begin{aligned} & \int_{\Omega} |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla \varphi dx + \int_{\Omega} \mu(x) |\nabla u_n|^{q-2} \nabla u_n \cdot \nabla \varphi dx \\ &= a \int_{\Omega} |u_n|^{q-2} u_n \varphi dx - \int_{\Omega} g(x, u_n, \nabla u_n) \varphi dx \quad \text{for all } \varphi \in W_0^{1,p}(\Omega). \end{aligned} \quad (3.14)$$

If we insert $\varphi = u_n$ in (3.14) and use that the sequence $\{u_n\}_{n \geq 1}$ is uniformly bounded, namely $u_+ \leq u_n \leq c_1$ (see (2.4)), by (3.5) we infer that

$$\int_{\Omega} |\nabla u_n|^p dx + \int_{\Omega} \mu(x) |\nabla u_n|^q dx \leq a \int_{\Omega} |u_n|^q dx + C \int_{\Omega} (1 + |\nabla u_n|^\gamma) dx,$$

with a constant $C > 0$. Due to $\gamma < p$, it turns out that the sequence $\{u_n\}_{n \geq 1}$ is bounded in $W_0^{1,p}(\Omega)$, thus, up to a subsequence, $u_n \rightharpoonup u$ for some $u \in W_0^{1,p}(\Omega)$. Through (3.14) with $\varphi = u_n - u$, in conjunction with (3.5) and Hölder's inequality, we derive that

$$\limsup_{n \rightarrow \infty} \int_{\Omega} |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla (u_n - u) dx \leq 0.$$

Then the S_+ -property of $-\Delta_p$ on $W_0^{1,p}(\Omega)$, see Carl-Le-Motreanu [2, Theorem 2.109], implies the strong convergence $u_n \rightarrow u$ in $W_0^{1,p}(\Omega)$. We can pass to the limit as $n \rightarrow \infty$ in (3.14), whence $u \in \mathcal{S}$. In view of (3.13), the desired conclusion ensues. \square

We end the paper with a simple example of term $g(x, s, \xi)$ in problem $(P_{\mu,a})$ verifying assumptions H(g). For simplicity we drop the dependence on $x \in \Omega$ in $g(x, s, \xi)$.

Example 3.3. Let $1 < q < p < +\infty$, a weight function $\mu : \Omega \rightarrow \mathbb{R}$ with $\mu \in L^\infty(\Omega)$ and $\text{ess inf}_{\Omega} \mu > 0$, and $a > \lambda_{1,q,\mu}$, for which we state problem $(P_{\mu,a})$. For fixed constants $b_1, b_2 \geq a$, $0 < r_1, r_2 < p - 1$, $\gamma_1, \gamma_2 \in [0, \frac{p}{(p^*)'})$ and $d_1, d_2 > 0$, we introduce the continuous function $g : \Omega \times \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}$ by

$$g(x, s, \xi) = \begin{cases} -as^{r_1} + b_1 s^{p-1} - d_1 |\xi|^{\gamma_1} s & \text{if } s \geq 0 \\ as^{r_2} - b_2 |s|^{p-1} - d_2 |\xi|^{\gamma_2} s & \text{if } s < 0. \end{cases}$$

Condition H(g) is satisfied taking for instance $\delta = 1$, $b = \max\{b_1, b_2\}$, $\gamma = \max\{\gamma_1, \gamma_2\}$ and a sufficiently large $M > 0$.

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