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On a Dirichlet problem with (p, q)-Laplacian and parametric concave-convex nonlinearity



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ABSTRACT

A homogeneous Dirichlet problem with (p,q)-Laplace differential operator and reaction given by a parametric p-convex term plus a q-concave one is investigated. A bifurcation-type result, describing changes in the set of positive solutions as the parameter $\lambda>0$ varies, is proven. Since for every admissible λ the problem has a smallest positive solution \bar{u}_{λ} , both monotonicity and continuity of the map $\lambda\mapsto \bar{u}_{\lambda}$ are studied.

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1. Introduction

Let Ω be a bounded domain in \mathbb{R}^N with a C^2 -boundary $\partial\Omega$, let $1 < \tau < q < p < +\infty$, and let $f: \Omega \times \mathbb{R} \to \mathbb{R}$ be a Carathéodory function. Consider the Dirichlet problem

$$\begin{cases}
-\Delta_p u - \Delta_q u = u^{\tau - 1} + \lambda f(x, u) & \text{in } \Omega, \\
u > 0 & \text{in } \Omega, \\
u = 0 & \text{on } \partial\Omega,
\end{cases}$$
(P_{\lambda})

where $\lambda > 0$ is a parameter while Δ_r , r > 1, denotes the r-Laplacian, namely

$$\Delta_r u := \operatorname{div}(|\nabla u|^{r-2} \nabla u) \quad \forall u \in W_0^{1,r}(\Omega).$$

The nonhomogeneous differential operator $Au := \Delta_p u + \Delta_q u$ that drives (P_λ) is usually called (p,q)-Laplacian. It stems from a wide range of important applications, including models of elementary particles [8],

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biophysics [9], plasma physics [26], reaction-diffusion equations [7], elasticity theory [27], etc. That's why the relevant literature looks daily increasing and numerous meaningful works on this subject are by now available; see the survey paper [19] for a larger bibliography.

Since $\tau < q < p$, the function $\xi \mapsto \xi^{\tau-1}$ grows (q-1)-sublinearly at $+\infty$, whereas $\xi \mapsto f(x,\xi)$ is assumed to be (p-1)-superlinear near $+\infty$, although it need not satisfy the usual (in such cases) Ambrosetti-Rabinowitz condition. So, the reaction in (P_{λ}) exhibits the competing effects of concave and convex terms, with the latter multiplied by a positive parameter.

The aim of this paper is to investigate how the solution set of (P_{λ}) changes as λ varies. In particular, we prove that there exists a critical parameter value $\lambda^* > 0$ for which problem (P_{λ}) admits

- at least two solutions if $\lambda \in (0, \lambda^*)$,
- at least one solution when $\lambda = \lambda^*$, and
- no solution provided $\lambda > \lambda^*$.

Moreover, we detect a smallest positive solution \bar{u}_{λ} for each $\lambda \in (0, \lambda^*]$ and show that the map $\lambda \mapsto \bar{u}_{\lambda}$ turns out left-continuous, besides increasing.

The first bifurcation result for semilinear Dirichlet problems driven by the Laplace operator was established, more than twenty years ago, in the seminal paper [2] and then extended to the p-Laplacian in [11,16]. These works treat the reaction

$$\xi \mapsto \lambda \xi^{s-1} + \xi^{r-1}, \quad \xi > 0,$$

where $1 < s < p < r < p^*$, $\lambda > 0$, and p^* denotes the critical Sobolev exponent. A wider class of nonlinearities has recently been investigated in [22], while [24] deals with Robin boundary conditions. It should be noted that, unlike our case, λ always multiplies the concave term, which changes the analysis of the problem. Finally, [4,14,23] contain analogous bifurcation theorems for problems of a different kind, whereas [20,21] study (p,q)-Laplace equations having merely concave right-hand side.

Our approach is based on the critical point theory, combined with appropriate truncation and comparison techniques.

2. Mathematical background and hypotheses

Let $(X, \|\cdot\|)$ be a real Banach space. Given a set $V \subseteq X$, write \overline{V} for the closure of V, ∂V for the boundary of V, and $\operatorname{int}_X(V)$ or simply $\operatorname{int}(V)$, when no confusion can arise, for the interior of V. If $x \in X$ and $\delta > 0$ then

$$B_{\delta}(x) := \{ z \in X : ||z - x|| < \delta \}, \quad B_{\delta} := B_{\delta}(0).$$

The symbol $(X^*, \|\cdot\|_{X^*})$ denotes the dual space of X, $\langle\cdot,\cdot\rangle$ indicates the duality pairing between X and X^* , while $x_n \to x$ (respectively, $x_n \rightharpoonup x$) in X means 'the sequence $\{x_n\}$ converges strongly (respectively, weakly) in X'. We say that $A: X \to X^*$ is of type $(S)_+$ provided

$$x_n \rightharpoonup x$$
 in X , $\limsup_{n \to +\infty} \langle A(x_n), x_n - x \rangle \leq 0 \implies x_n \to x$.

The function $\Phi: X \to \mathbb{R}$ is called coercive if $\lim_{\|x\| \to +\infty} \Phi(x) = +\infty$ and weakly sequentially lower semicontinuous when

$$x_n \rightharpoonup x$$
 in $X \implies \Phi(x) \le \liminf_{n \to \infty} \Phi(x_n)$.

Suppose $\Phi \in C^1(X)$. We denote by $K(\Phi)$ the critical set of Φ , i.e.,

$$K(\Phi) := \{ x \in X : \Phi'(x) = 0 \}.$$

The classical Cerami compactness condition for Φ reads as follows:

(C) Every $\{x_n\} \subseteq X$ such that $\{\Phi(x_n)\}$ is bounded and $(1 + ||x_n||)\Phi'(x_n) \to 0$ in X^* has a convergent subsequence.

From now on, Ω indicates a fixed bounded domain in \mathbb{R}^N with a C^2 -boundary $\partial\Omega$. Let $u,v:\Omega\to\mathbb{R}$ be measurable and let $t\in\mathbb{R}$. The symbol $u\leq v$ means $u(x)\leq v(x)$ for almost every $x\in\Omega$, $t^\pm:=\max\{\pm t,0\}$, $u^\pm(\cdot):=u(\cdot)^\pm$. If u,v belong to a function space, say Y, then we set

$$[u,v]:=\left\{w\in Y:u\leq w\leq v\right\},\quad [u):=\left\{w\in Y:u\leq w\right\}.$$

The conjugate exponent r' of a number $r \ge 1$ is defined by r' := r/(r-1), while r^* indicates its Sobolev conjugate, namely

$$r^* := \begin{cases} \frac{Nr}{N-r} & \text{when } r < N, \\ +\infty & \text{otherwise.} \end{cases}$$

As usual,

$$||u||_r := \left(\int\limits_{\Omega} |u|^r dx\right)^{1/r} \quad \forall u \in L^r(\Omega), \quad ||u||_{1,r} := \left(\int\limits_{\Omega} |\nabla u|^r dx\right)^{1/r} \quad \forall u \in W_0^{1,r}(\Omega),$$

and $W^{-1,r'}(\Omega)$ denotes the dual space of $W_0^{1,r}(\Omega)$. We will also employ the linear space $C_0^1(\overline{\Omega}) := \{u \in C^1(\overline{\Omega}) : u |_{\partial\Omega} = 0\}$, which is complete with respect to the standard $C^1(\overline{\Omega})$ -norm. Its positive cone

$$C_+:=\{u\in C^1_0(\overline{\Omega}): u(x)\geq 0 \text{ in } \overline{\Omega}\}$$

has a nonempty interior given by

$$\operatorname{int}(C_+) = \left\{ u \in C_+ : u(x) > 0 \ \forall x \in \Omega, \ \frac{\partial u}{\partial n}(x) < 0 \ \forall x \in \partial\Omega \right\}.$$

Here n(x) denotes the outward unit normal to $\partial\Omega$ at x.

Let $A_r: W_0^{1,r}(\Omega) \to W^{-1,r'}(\Omega)$ be the nonlinear operator stemming from the negative r-Laplacian, i.e.,

$$\langle A_r(u), v \rangle := \int_{\Omega} |\nabla u|^{r-2} \nabla u \cdot \nabla v \, dx \,, \quad u, v \in W_0^{1,r}(\Omega) \,.$$

We know [12, Section 6.2] that A_r is bounded, continuous, strictly monotone, and of type (S)₊. The Liusternik-Schnirelmann theory gives an increasing sequence $\{\lambda_{n,r}\}$ of eigenvalues for A_r . The following assertions can be found in [12, Section 6.2].

 (p_1) $\lambda_{1,r}$ is positive, isolated, and simple.

(p₂)
$$||u||_r^r \le \frac{1}{\lambda_{1,r}} ||u||_{1,r}^r$$
 for all $u \in W_0^{1,r}(\Omega)$.

(p₃) $\lambda_{1,r}$ admits an eigenfunction $\phi_{1,r} \in \operatorname{int}(C_+)$ such that $\|\phi_{1,r}\|_r = 1$.

Proposition 13 of [6] then ensures that

(p₄) If $r \neq \hat{r}$ then $\phi_{1,r}$ and $\phi_{1,\hat{r}}$ are linearly independent.

Let $q: \Omega \times \mathbb{R} \to \mathbb{R}$ be a Carathéodory function satisfying the growth condition

$$|g(x,t)| \le a(x) \left(1 + |t|^{s-1}\right) \text{ in } \Omega \times \mathbb{R},$$

where $a \in L^{\infty}(\mathbb{R})$, $1 < s \le p^*$. Set $G(x,\xi) := \int_0^{\xi} g(x,t) dt$ and consider the C^1 -functional $\varphi : W_0^{1,p}(\Omega) \to \mathbb{R}$ defined by

$$\varphi(u) := \frac{1}{p} \|\nabla u\|_p^p + \frac{1}{q} \|\nabla u\|_q^q - \int_{\Omega} G(x, u(x)) \, dx, \quad u \in W_0^{1, p}(\Omega).$$

Proposition 2.1 ([13], Proposition 2.6). If $u_0 \in W_0^{1,p}(\Omega)$ is a local $C_0^1(\overline{\Omega})$ -minimizer of φ then $u_0 \in C^{1,\alpha}(\overline{\Omega})$ for some $\alpha \in (0,1)$ and u_0 turns out to be a local $W_0^{1,p}(\Omega)$ -minimizer of φ .

Combining this result with the strong comparison principle below, essentially due to Arcoya-Ruiz [3], shows that certain constrained minimizers actually are 'global' critical points. Recall that, given $h_1, h_2 \in$ $L^{\infty}(\Omega)$,

$$h_1 \prec h_2 \iff \operatorname{ess\,inf}(h_2 - h_1) > 0 \text{ for any nonempty compact set } K \subseteq \Omega.$$

Proposition 2.2. Let $a \in \mathbb{R}_+$, $h_1, h_2 \in L^{\infty}(\Omega)$, $u_1 \in C_0^1(\overline{\Omega})$, $u_2 \in \operatorname{int}(C_+)$. Suppose $h_1 \prec h_2$ as well as

$$-\Delta_p u_i - \Delta_q u_i + a |u_i|^{p-2} u_i = h_i \ in \ \Omega, \ i = 1, 2.$$

Then, $u_2 - u_1 \in \operatorname{int}(C_+)$.

Throughout the paper, 'for every $x \in \Omega$ ' will take the place of 'for almost every $x \in \Omega$ ', c_0, c_1, \ldots indicate suitable positive constants, $f: \Omega \times \mathbb{R} \to \mathbb{R}$ is a Carathéodory function such that $f(\cdot, t) = 0$ provided $t \leq 0$, while $F(x,\xi) := \int_0^{\xi} f(x,t) dt$.

The following hypotheses will be posited.

(h₁) There exist $\theta \in [\tau, q]$ and $r \in (p, p^*)$ such that

$$c_1 t^{p-1} + c_2 t^{q-1} \le f(x,t) \le c_0 \left(t^{\theta-1} + t^{r-1} \right) \ \forall (x,t) \in \Omega \times \mathbb{R}_+$$

- where $c_2 > \lambda_{1,q}$. (h₂) $\lim_{\xi \to +\infty} \frac{F(x,\xi)}{\xi^p} = +\infty$ uniformly with respect to $x \in \Omega$.
- (h₃) $\lim_{\xi \to +\infty} \inf \frac{f(x,\xi)\xi pF(x,\xi)}{\xi^{\beta}} \ge c_3$ uniformly in $x \in \Omega$. Here, $\beta > \tau$ and

$$(r-p)\max\{Np^{-1},1\} < \beta < p^*.$$

(h₄) To every $\rho > 0$ there corresponds $\mu_{\rho} > 0$ such that $t \mapsto f(x,t) + \mu_{\rho} t^{p-1}$ is nondecreasing in $[0,\rho]$ for any $x \in \Omega$.

By (h_2) – (h_3) the perturbation $f(x,\cdot)$ is (p-1)-superlinear at $+\infty$. In the literature, one usually treats this case via the well-known Ambrosetti-Rabinowitz condition, namely:

(AR) With appropriate $M>0,\,\sigma>p$ one has both ess $\inf_{\Omega}F(\cdot\,,M)>0$ and

$$0 < \sigma F(x,\xi) \le f(x,\xi)\xi, \quad (x,\xi) \in \Omega \times [M,+\infty). \tag{2.1}$$

It easily entails $c_3\xi^{\sigma} \leq F(x,\xi)$ in $\Omega \times [M,+\infty)$, which forces (h₂). However, nonlinearities having a growth rate 'slower' than $t^{\sigma-1}$ at $+\infty$ are excluded from (2.1). Thus, assumption (h₃) incorporates in our framework more situations.

Example 2.3. Let $c_2 > \lambda_{1,q}$. The functions $f_1, f_2 : \mathbb{R}_+ \to \mathbb{R}$ defined by

$$f_1(t) := \begin{cases} t^{p-1} + c_2 t^{\tau-1} & \text{if } 0 \le t \le 1, \\ t^{r-1} + c_2 t^{q-1} & \text{otherwise,} \end{cases} \quad f_2(t) := t^{p-1} \log(1+t) + c_2 t^{q-1}, \quad t \in \mathbb{R}_+,$$

satisfy (h_1) - (h_4) . Nevertheless, f_1 alone complies with condition (AR).

3. A bifurcation-type theorem

Write S_{λ} for the set of positive solutions to (P_{λ}) . Lieberman's nonlinear regularity theory [18, p. 320] and Pucci-Serrin's maximum principle [25, pp. 111,120] yield

$$S_{\lambda} \subseteq \operatorname{int}(C_{+}).$$

Put $\mathcal{L} := \{\lambda > 0 : S_{\lambda} \neq \emptyset\}$. Our first goal is to establish some basic properties of \mathcal{L} . From now on, $X := W_0^{1,p}(\Omega)$ and $\|\cdot\| := \|\cdot\|_{1,p}$.

Proposition 3.1. Under (h_1) one has $\mathcal{L} \neq \emptyset$.

Proof. Given $\lambda > 0$, consider the C^1 -functional $\Psi_{\lambda} : W_0^{1,p}(\Omega) \to \mathbb{R}$ defined by

$$\Psi_{\lambda}(u) := \frac{1}{p} \|\nabla u\|_p^p + \frac{1}{q} \|\nabla u\|_q^q - \int\limits_{\Omega} dx \int\limits_{0}^{u(x)} g_{\lambda}(t) dt \quad \forall u \in W_0^{1,p}(\Omega),$$

where

$$g_{\lambda}(t) := (t^{+})^{\tau - 1} + \lambda c_{0} \left[(t^{+})^{\theta - 1} + (t^{+})^{r - 1} \right], \quad t \in \mathbb{R}.$$

Evidently, g_{λ} fulfills (2.1) once $\sigma \in (p, r)$ and M > 0 is big enough. So, condition (C) holds true for Ψ_{λ} . Moreover,

$$u \in \operatorname{int}(C_+) \implies \lim_{t \to +\infty} \Psi_{\lambda}(tu) = -\infty$$

because r > p. Observe next that if $s \in [1, p^*]$ then

$$||u||_s \le c||u||_{p^*} \le C||u| \quad \forall \, u \in X,$$

with $C := C(s, \Omega)$. This easily leads to

$$\Psi_{\lambda}(u) \geq \frac{1}{p} \|u\|^{p} - c_{4} \|u\|^{\tau} - \lambda c_{5} \left[\|u\|^{\theta} + \|u\|^{r} \right]
= \left[\frac{1}{p} - c_{4} \|u\|^{\tau-p} - \lambda c_{5} \left(\|u\|^{\theta-p} + \|u\|^{r-p} \right) \right] \|u\|^{p}, \quad u \in X.$$
(3.1)

Let us set, for any t > 0,

$$\gamma_{\lambda}(t) := c_4 t^{\tau - p} + \lambda c_5 (t^{\theta - p} + t^{r - p}), \quad \hat{\gamma}_{\lambda}(t) := (c_4 + \lambda c_5) t^{\tau - p} + 2\lambda c_5 t^{r - p}.$$

From $\tau \leq \theta it follows <math>\lambda c_5 t^{\theta-p} \leq \lambda c_5 (t^{\tau-p} + t^{r-p})$, which implies

$$0 < \gamma_{\lambda}(t) \le \hat{\gamma}_{\lambda}(t) \quad \text{in} \quad (0, +\infty). \tag{3.2}$$

Since $\lim_{t\to 0^+} \hat{\gamma}_{\lambda}(t) = \lim_{t\to +\infty} \hat{\gamma}_{\lambda}(t) = +\infty$, there exists $t_0 > 0$ satisfying $\hat{\gamma}'_{\lambda}(t_0) = 0$. One has

$$t_0 := t_0(\lambda) := \left[\frac{(c_4 + \lambda c_5)(p - \tau)}{2\lambda c_5(r - p)} \right]^{\frac{1}{r - \tau}}$$

and, via simple calculations, $\lim_{\lambda \to 0^+} \hat{\gamma}_{\lambda}(t_0) = 0$. On account of (3.1)–(3.2) we can thus find $\lambda_0 > 0$ such that

$$\Psi_{\lambda}(u) \ge m_{\lambda} > 0 = \Psi_{\lambda}(0)$$
 for all $u \in \partial B(0, t_0), \ \lambda \in (0, \lambda_0).$

Pick $\lambda \in (0, \lambda_0)$. The mountain pass theorem entails $\Psi'_{\lambda}(\bar{u}_{\lambda}) = 0$ and $\Psi_{\lambda}(\bar{u}_{\lambda}) \geq m_{\lambda}$ with appropriate $\bar{u}_{\lambda} \in X$. Hence,

$$\langle A_p(\bar{u}_\lambda) + A_q(\bar{u}_\lambda), v \rangle = \int_{\Omega} \left[(\bar{u}_\lambda^+)^{\tau - 1} + \lambda c_0 \left((\bar{u}_\lambda^+)^{\theta - 1} + (\bar{u}_\lambda^+)^{r - 1} \right) \right] v \, dx, \quad v \in X, \tag{3.3}$$

and $\bar{u}_{\lambda} \neq 0$. Choosing $v := -\bar{u}_{\lambda}^-$ in (3.3) yields $\|\nabla \bar{u}_{\lambda}^-\|_p^p + \|\nabla \bar{u}_{\lambda}^-\|_q^q = 0$, namely $\bar{u}_{\lambda}^- = 0$. This forces $\bar{u}_{\lambda} \geq 0$ while, by (3.3) again,

$$-\Delta_p \bar{u}_{\lambda} - \Delta_q \bar{u}_{\lambda} = \bar{u}_{\lambda}^{\tau - 1} + \lambda c_0 \left(\bar{u}_{\lambda}^{\theta - 1} + \bar{u}_{\lambda}^{r - 1} \right) \text{ in } \Omega.$$

Lieberman's nonlinear regularity theory and Pucci-Serrin's maximum principle finally lead to $\bar{u}_{\lambda} \in \text{int}(C_{+})$. Now define, provided $(x, \xi) \in \Omega \times \mathbb{R}$,

$$\bar{f}_{\lambda}(x,\xi) := \begin{cases} (\xi^{+})^{\tau-1} + \lambda f(x,\xi^{+}) & \text{if } \xi \leq \bar{u}_{\lambda}(x), \\ \bar{u}_{\lambda}(x)^{\tau-1} + \lambda f(x,\bar{u}_{\lambda}(x)) & \text{otherwise,} \end{cases} \quad \bar{F}_{\lambda}(x,\xi) := \int_{0}^{\xi} \bar{f}_{\lambda}(x,t) dt.$$

An easy verification ensures that the associated C^1 -functional

$$\bar{\Phi}_{\lambda}(u) := \frac{1}{p} \|\nabla u\|_p^p + \frac{1}{q} \|\nabla u\|_q^q - \int\limits_{\Omega} \bar{F}_{\lambda}(x, u(x)) \, dx, \quad u \in X,$$

is coercive and weakly sequentially lower semicontinuous. So, it attains its infimum at some point $u_{\lambda} \in X$. Assumption (h₁) produces

$$\bar{\Phi}_{\lambda}(u_{\lambda}) < 0 = \bar{\Phi}_{\lambda}(0),$$

i.e., $u_{\lambda} \neq 0$, because $\tau < q < p$. As before, from

$$\langle A_p(u_\lambda) + A_q(u_\lambda), v \rangle = \int_{\Omega} \bar{f}_\lambda(x, u_\lambda(x)) v(x) \, dx \quad \forall \, v \in X$$
 (3.4)

we infer $u_{\lambda} \geq 0$. Test (3.4) with $v := (u_{\lambda} - \bar{u}_{\lambda})^+$, exploit (h₁) again, and recall (3.3) to arrive at

$$\langle A_p(u_\lambda) + A_q(u_\lambda), (u_\lambda - \bar{u}_\lambda)^+ \rangle = \int_{\Omega} \left[\bar{u}_\lambda^{\tau - 1} + \lambda f(\cdot, \bar{u}_\lambda) \right] (u_\lambda - \bar{u}_\lambda)^+ dx$$

$$\leq \int_{\Omega} \left[\bar{u}_\lambda^{\tau - 1} + \lambda c_0 (\bar{u}_\lambda^{\theta - 1} + \bar{u}_\lambda^{\tau - 1}) \right] (u_\lambda - \bar{u}_\lambda)^+ dx$$

$$= \langle A_p(\bar{u}_\lambda) + A_q(\bar{u}_\lambda), (u_\lambda - \bar{u}_\lambda)^+ \rangle,$$

which entails $u_{\lambda} \leq \bar{u}_{\lambda}$ by monotonicity. Summing up, $u_{\lambda} \in [0, \bar{u}_{\lambda}] \setminus \{0\}$. On account of (3.4), one thus has $u_{\lambda} \in S_{\lambda}$ for any $\lambda \in (0, \lambda_0)$. This completes the proof. \square

Our next result ensures that \mathcal{L} is an interval.

Proposition 3.2. Let (h_1) be satisfied. If $\hat{\lambda} \in \mathcal{L}$ then $(0, \hat{\lambda}) \subseteq \mathcal{L}$.

Proof. Pick $\hat{u} \in S_{\hat{\lambda}}$, $\lambda \in (0, \hat{\lambda})$, and define, provided $(x, \xi) \in \Omega \times \mathbb{R}$,

$$\hat{f}_{\lambda}(x,\xi) := \begin{cases} (\xi^{+})^{\tau-1} + \lambda f(x,\xi^{+}) & \text{if } \xi \leq \hat{u}(x), \\ \hat{u}(x)^{\tau-1} + \lambda f(x,\hat{u}(x)) & \text{otherwise,} \end{cases} \quad \hat{F}_{\lambda}(x,\xi) := \int_{0}^{\xi} \hat{f}_{\lambda}(x,t) dt.$$

The associated energy functional

$$\hat{\Phi}_{\lambda}(u) := \frac{1}{p} \|\nabla u\|_p^p + \frac{1}{q} \|\nabla u\|_q^q - \int\limits_{\Omega} \hat{F}_{\lambda}(x, u(x)) \, dx, \quad u \in X,$$

turns out coercive, weakly sequentially lower semicontinuous, besides C^1 . Now, arguing exactly as above yields the conclusion. \Box

A careful reading of this proof allows one to state the next 'monotonicity' property.

Corollary 3.3. Under hypothesis (h_1) , for every $\hat{\lambda} \in \mathcal{L}$, $u_{\hat{\lambda}} \in S_{\hat{\lambda}}$, and $\lambda \in (0, \hat{\lambda})$ there exists $u_{\lambda} \in S_{\lambda}$ such that $u_{\lambda} \leq u_{\hat{\lambda}}$.

Actually, we can prove a more precise assertion.

Proposition 3.4. Suppose (h_1) and (h_4) hold. Then to each $\hat{\lambda} \in \mathcal{L}$, $u_{\hat{\lambda}} \in S_{\hat{\lambda}}$, $\lambda \in (0, \hat{\lambda})$ there corresponds $u_{\lambda} \in S_{\lambda}$ fulfilling $u_{\hat{\lambda}} - u_{\lambda} \in \text{int}(C_+)$.

Proof. Write $\rho := \|u_{\hat{\lambda}}\|_{\infty}$. If μ_{ρ} is given by (h_4) while u_{λ} comes from Corollary 3.3 then

$$-\Delta_{p}u_{\hat{\lambda}} - \Delta_{q}u_{\hat{\lambda}} + \lambda\mu_{\rho}u_{\hat{\lambda}}^{p-1} = u_{\hat{\lambda}}^{\tau-1} + \hat{\lambda}f(x, u_{\hat{\lambda}}) + \lambda\mu_{\rho}u_{\hat{\lambda}}^{p-1}$$

$$= u_{\hat{\lambda}}^{\tau-1} + \lambda f(x, u_{\hat{\lambda}}) + \lambda\mu_{\rho}u_{\hat{\lambda}}^{p-1} + (\hat{\lambda} - \lambda)f(x, u_{\hat{\lambda}})$$

$$\geq u_{\hat{\lambda}}^{\tau-1} + \lambda f(x, u_{\hat{\lambda}}) + \lambda\mu_{\rho}u_{\hat{\lambda}}^{p-1} = -\Delta_{p}u_{\hat{\lambda}} - \Delta_{q}u_{\hat{\lambda}} + \lambda\mu_{\rho}u_{\hat{\lambda}}^{p-1}$$

$$(3.5)$$

because $u_{\lambda} \leq u_{\hat{\lambda}}$ and $f(x,t) \geq 0$ once $t \geq 0$. The function $h(x) := (\hat{\lambda} - \lambda) f(x, u_{\hat{\lambda}}(x))$ lies in $L^{\infty}(\Omega)$. Indeed, on account of (h_1) , we have

$$0 \le h(x) \le c_0(\hat{\lambda} - \lambda) \left[\|u\|_{\infty}^{\theta - 1} + \|u\|_{\infty}^{r - 1} \right] \quad \forall x \in \Omega.$$

Pick any compact set $K \subseteq \Omega$. Recalling that $u_{\hat{\lambda}} \in \text{int}(C_+)$ and using (h_1) again gives

$$h(x) \ge (\hat{\lambda} - \lambda) \left[c_1 u_{\hat{\lambda}}(x)^{p-1} + c_2 u_{\hat{\lambda}}(x)^{q-1} \right] \ge \left(c_1 \inf_K u_{\hat{\lambda}}^{p-1} + c_2 \inf_K u_{\hat{\lambda}}^{q-1} \right) > 0, \ \ x \in \Omega,$$

whence $0 \prec h$. Now, (3.5) combined with Proposition 2.2 entails $u_{\hat{\lambda}} - u_{\lambda} \in \text{int}(C_+)$. \square

The interval \mathcal{L} turns out to be bounded.

Proposition 3.5. Let (h_1) and (h_4) be satisfied. If $\lambda^* := \sup \mathcal{L}$ then $\lambda^* < \infty$.

Proof. Fix $\lambda \in \mathcal{L}$, $u_{\lambda} \in S_{\lambda}$. Note that we can suppose $\lambda > 1$, otherwise \mathcal{L} would be bounded, which of course entails $\lambda^* < \infty$. Define

$$g_{\lambda}(x,\xi) := \begin{cases} \lambda \left[c_1(\xi^+)^{p-1} + c_2(\xi^+)^{q-1} \right] & \text{if } \xi \le u_{\lambda}(x), \\ \lambda \left[c_1 u_{\lambda}(x)^{p-1} + c_2 u_{\lambda}(x)^{q-1} \right] & \text{otherwise,} \end{cases} G_{\lambda}(x,\xi) := \int_0^{\xi} g_{\lambda}(x,t) dt$$

for every $(x,\xi) \in \Omega \times \mathbb{R}$, as well as

$$\Psi_{\lambda}(u) := \frac{1}{p} \|\nabla u\|_p^p + \frac{1}{q} \|\nabla u\|_q^q - \int_{\Omega} G_{\lambda}(x, u(x)) dx, \quad u \in X.$$

The same arguments employed before yield here a global minimum point, say \bar{u}_{λ} , to Ψ_{λ} . So, in particular,

$$\langle A_p(\bar{u}_\lambda) + A_q(\bar{u}_\lambda), v \rangle = \int_{\Omega} g_\lambda(x, \bar{u}_\lambda(x)) v(x) \, dx \quad \forall \, v \in X.$$
 (3.6)

Choosing $v := -\bar{u}_{\lambda}^-$ first and then $v := (\bar{u}_{\lambda} - u_{\lambda})^+$ we obtain $\bar{u}_{\lambda} \in [0, u_{\lambda}]$; cf. the proof of Proposition 3.1. Since, by (p₃) in Section 2, $u_{\lambda}, \phi_{1,q} \in \text{int}(C_+)$, through [22, Proposition 1] one has $t\phi_{1,q} \leq u_{\lambda}$, with t > 0 small enough. Thus, on account of (p₃) again,

$$\begin{split} \Psi_{\lambda}(t\phi_{1,q}) &= \frac{1}{p} \|\nabla(t\phi_{1,q})\|_{p}^{p} + \frac{1}{q} \|\nabla(t\phi_{1,q})\|_{q}^{q} - \int_{\Omega} G_{\lambda}(x,t\phi_{1,q}(x)) \, dx \\ &= \frac{t^{p}}{p} \|\nabla\phi_{1,q}\|_{p}^{p} + \frac{t^{q}}{q} \|\nabla\phi_{1,q}\|_{q}^{q} - \int_{\Omega} \lambda \left(c_{1} \frac{t^{p}}{p} \phi_{1,q}^{p} + c_{2} \frac{t^{q}}{q} \phi_{1,q}^{q}\right) dx \\ &= \frac{t^{p}}{p} \|\nabla\phi_{1,q}\|_{p}^{p} + \frac{t^{q}}{q} \lambda_{1,q} - \lambda c_{1} \frac{t^{p}}{p} \|\phi_{1,q}\|_{p}^{p} - \lambda c_{2} \frac{t^{q}}{q} \end{split}$$

$$\leq \frac{t^p}{p} \|\nabla \phi_{1,q}\|_p^p + \frac{t^q}{q} (\lambda_{1,q} - \lambda c_2)$$

$$< \frac{t^p}{p} \|\nabla \phi_{1,q}\|_p^p + \frac{t^q}{q} \lambda_{1,q} (1 - \lambda) = c_6 t^p - c_7 t^q.$$

Now, recall that q < p and decrease t when necessary to achieve

$$\Psi_{\lambda}(\bar{u}_{\lambda}) = \min_{X} \Psi_{\lambda} \le \Psi_{\lambda}(t\phi_{1,q}) < 0 = \Psi_{\lambda}(0),$$

i.e., $\bar{u}_{\lambda} \neq 0$. Summing up, $\bar{u}_{\lambda} \in [0, u_{\lambda}] \setminus \{0\}$, whence, by (3.6), it turns out a positive solution of the equation

$$-\Delta_n u - \Delta_n u = \lambda c_1 |u|^{p-2} u + \lambda c_2 |u|^{q-2} u \quad \text{in} \quad \Omega.$$

Due to [5, Theorem 2.4], this prevents λ from being arbitrary large, as desired. \square

Le us finally prove that $\mathcal{L} = (0, \lambda^*]$. From now on, $\Phi_{\lambda} : X \to \mathbb{R}$ will denote the C^1 -energy functional associated with problem (P_{λ}) . Evidently,

$$\Phi_{\lambda}(u) = \frac{1}{p} \|\nabla u\|_{p}^{p} + \frac{1}{q} \|\nabla u\|_{q}^{q} - \frac{1}{\tau} \|u^{+}\|_{\tau}^{\tau} - \lambda \int_{\Omega} F(x, u^{+}(x)) dx \quad \forall u \in X.$$
(3.7)

Proposition 3.6. Under (h_1) , (h_3) , and (h_4) one has $\lambda^* \in \mathcal{L}$.

Proof. Pick any $\{\lambda_n\} \subseteq (0, \lambda^*)$ fulfilling $\lambda_n \uparrow \lambda^*$. Via Corollary 3.3, construct a sequence $\{u_n\} \subseteq X$ such that $u_n \in S_{\lambda_n}$, $u_n \leq u_{n+1}$. Then

$$\langle A_p(u_n) + A_q(u_n), v \rangle = \int_{\Omega} u_n^{\tau - 1} v \, dx + \lambda_n \int_{\Omega} f(\cdot, u_n) v \, dx, \quad v \in X.$$
 (3.8)

We can also assume $\Phi_{\lambda}(u_n) < 0$ (see the proof of Proposition 3.1), which means

$$\|\nabla u_n\|_p^p + \frac{p}{q}\|\nabla u_n\|_q^q - \frac{p}{\tau}\|u_n\|_{\tau}^{\tau} - \lambda_n \int_{\Omega} pF(x, u_n(x)) \, dx < 0.$$
 (3.9)

Testing (3.8) with $v := u_n$ gives

$$\|\nabla u_n\|_p^p + \|\nabla u_n\|_q^q = \|u_n\|_{\tau}^{\tau} + \lambda_n \int_{\Omega} f(\cdot, u_n) u_n \, dx.$$
 (3.10)

Since q < p while $\lambda_1 \leq \lambda_n$, from (3.9)–(3.10) it follows

$$\int_{\Omega} \left[f(\cdot, u_n) u_n - pF(\cdot, u_n) \right] dx \le \frac{1}{\lambda_1} \left(\frac{p}{\tau} - 1 \right) \|u_n\|_{\tau}^{\tau} \quad \forall n \in \mathbb{N}.$$
 (3.11)

Observe next that, thanks to (h_1) and (h_3) , one has

$$f(x,\xi)\xi - pF(x,\xi) \ge c_8 \xi^{\beta} - c_9$$
 in $\Omega \times \mathbb{R}_+$.

Consequently, (3.11) becomes

$$c_8 \|u_n\|_{\beta}^{\beta} \le \frac{1}{\lambda_1} \left(\frac{p}{\tau} - 1\right) \|u_n\|_{\tau}^{\tau} + c_{10} \le c_{11} \|u_n\|_{\beta}^{\tau} + c_{10}, \quad n \in \mathbb{N},$$

because $\tau < \beta$. This clearly forces

$$||u_n||_{\beta} \le c_{12} \quad \forall \, n \in \mathbb{N}. \tag{3.12}$$

If $r \leq \beta$ then $\{u_n\}$ turns out also bounded in $L^r(\Omega)$. Using (3.10) besides (h_1) entails

$$||u_{n}||^{p} \leq ||\nabla u_{n}||_{p}^{p} + ||\nabla u_{n}||_{q}^{q} \leq ||u_{n}||_{\tau}^{\tau} + \lambda^{*} \int_{\Omega} f(\cdot, u_{n}) u_{n} dx$$

$$\leq |\Omega|^{1-\tau/r} ||u_{n}||_{r}^{\tau} + \lambda^{*} c_{0} \int_{\Omega} (u_{n}^{\theta} + u_{n}^{r}) dx$$

$$\leq |\Omega|^{1-\tau/r} ||u_{n}||_{r}^{\tau} + \lambda^{*} c_{0} \int_{\Omega} [(1 + u_{n}^{r}) + u_{n}^{r}] dx,$$
(3.13)

whence $\{u_n\} \subseteq X$ is bounded. Suppose now $\beta < r < p^*$. Two cases may occur.

1) p < N. Let $t \in (0,1)$ satisfy

$$\frac{1}{r} = \frac{1-t}{\beta} + \frac{t}{p^*}. (3.14)$$

The interpolation inequality [12, p. 905] yields $||u_n||_r \leq ||u_n||_{\beta}^{1-t} ||u_n||_{p^*}^t$. Via (3.12) we thus obtain

$$||u_n||_r^r \le c_{13} ||u_n||_{p^*}^{tr}, \quad n \in \mathbb{N}.$$
 (3.15)

Reasoning exactly as before and exploiting (3.15) produce

$$||u_n||^p \le ||\nabla u_n||_p^p + ||\nabla u_n||_q^q \le c_{14} \left(1 + ||u_n||_{p^*}^{tr}\right) \le c_{15} \left(1 + ||u_n||_{t^*}^{tr}\right). \tag{3.16}$$

Finally, note that tr < p. Indeed, $(r-p)\frac{N}{p} < \beta$ due to (h_3) , while

$$tr$$

cf. (3.14). Now, the boundedness of $\{u_n\} \subseteq X$ directly stems from (3.16).

2) $p \ge N$, which implies $p^* = +\infty$. We will repeat the previous argument with p^* replaced by any $\sigma > r$. Accordingly, if $t \in (0,1)$ fulfills $\frac{1}{r} = \frac{1-t}{\beta} + \frac{t}{\sigma}$ then $tr = \frac{\sigma(r-\beta)}{\sigma-\beta}$. Since, thanks to (h₃) again,

$$\lim_{\sigma \to +\infty} \frac{\sigma(r-\beta)}{\sigma-\beta} = r - \beta < p,$$

one arrives at tr < p for σ large enough. This entails $\{u_n\} \subseteq X$ bounded once more.

Hence, in either case, we may assume

$$u_n \rightharpoonup u^* \text{ in } X \text{ and } u_n \to u^* \text{ in } L^r(\Omega),$$
 (3.17)

where a subsequence is considered when necessary. Testing (3.8) with $v := u_n - u^*$ thus yields, as $n \to +\infty$,

$$\lim_{n \to +\infty} \langle A_p(u_n) + A_q(u_n), u_n - u^* \rangle = 0,$$

whence, by monotonicity of A_q ,

$$\limsup_{n \to +\infty} \left[\langle A_p(u_n), u_n - u^* \rangle + \langle A_q(u), u_n - u^* \rangle \right] \le 0.$$

On account of (3.17) it follows

$$\lim_{n \to +\infty} \sup \langle A_p(u_n), u_n - u^* \rangle \le 0.$$

Recalling that A_p enjoys the (S)₊-property, we infer $u_n \to u^*$ in X, besides $0 \le u_n \le u^*$ for all $n \in \mathbb{N}$. Finally, let $n \to +\infty$ in (3.8) to get

$$\langle A_p(u^*) + A_q(u^*), v \rangle = \int_{\Omega} (u^*)^{\tau - 1} v \, dx + \lambda^* \int_{\Omega} f(\cdot, u^*) v \, dx \quad \forall v \in X,$$

i.e., $u^* \in S_{\lambda^*}$ and, a fortiori, $\lambda^* \in \mathcal{L}$. \square

Some meaningful (bifurcation) properties of the set S_{λ} will now be established.

Proposition 3.7. Suppose (h_1) – (h_4) hold true. Then, for every $\lambda \in (0, \lambda^*)$, problem (P_{λ}) admits two solutions $u_0, \hat{u} \in \text{int}(C_+)$ such that $u_0 \leq \hat{u}$. Moreover, u_0 is a local minimizer of the associated energy functional Φ_{λ} .

Proof. Fix $\lambda \in (0, \lambda^*)$ and choose $\eta \in (\lambda, \lambda^*)$. By Proposition 3.2, there exists $u_{\eta} \in S_{\eta}$ while Proposition 3.4 provides $u_0 \in S_{\lambda}$ satisfying

$$u_0 \in \operatorname{int}_{C_0^1(\overline{\Omega})}([0, u_{\eta}]). \tag{3.18}$$

The same reasoning adopted in the proof of Proposition 3.2 ensures here that u_0 is a global minimum point to the functional

$$\Phi_{\lambda,\eta}(u) := \frac{1}{p} \|\nabla u\|_p^p + \frac{1}{q} \|\nabla u\|_q^q - \int_{\Omega} F_{\lambda,\eta}(x, u(x)) dx, \quad u \in X,$$

where $F_{\lambda,\eta}(x,\xi) := \int_0^{\xi} f_{\lambda,\eta}(x,t) dt$, with

$$f_{\lambda,\eta}(x,\xi) := \begin{cases} (\xi^+)^{\tau-1} + \lambda f(x,\xi^+) & \text{if } \xi \le u_\eta(x), \\ u_\eta(x)^{\tau-1} + \lambda f(x,u_\eta(x)) & \text{otherwise.} \end{cases}$$

By (3.18), u_0 turns out a local $C_0^1(\overline{\Omega})$ -minimizer of Φ_{λ} , because $\Phi_{\lambda} \lfloor_{[0,u_{\eta}]} = \Phi_{\lambda,\eta} \lfloor_{[0,u_{\eta}]}$. Via Proposition 2.1 we then see that this remains valid with $C_0^1(\overline{\Omega})$ replaced by X. Set

$$f_0(x,\xi) := \begin{cases} u_0(x)^{\tau-1} + \lambda f(x, u_0(x)) & \text{if } \xi \le u_0(x), \\ \xi^{\tau-1} + \lambda f(x, \xi) & \text{otherwise,} \end{cases} F_0(x,\xi) := \int_0^{\xi} f_0(x, t) dt, \tag{3.19}$$

 $(x,\xi) \in \Omega \times \mathbb{R}$, as well as

$$\Phi_0(u) := \frac{1}{p} \|\nabla u\|_p^p + \frac{1}{q} \|\nabla u\|_q^q - \int_{\Omega} F_0(x, u(x)) \, dx \quad \forall u \in X.$$
 (3.20)

From (3.19) and the nonlinear regularity theory it follows $u_0 \in K(\Phi_0) \subseteq [u_0) \cap \operatorname{int}(C_+)$. We may thus assume

$$K(\Phi_0) \cap [u_0, u_n] = \{u_0\},\tag{3.21}$$

or else a second solution of (P_{λ}) bigger than u_0 would exist. Bearing in mind the proof of Proposition 3.6 and making small changes to accommodate the truncation at $u_0(x)$ shows that Φ_0 satisfies condition (C). Let us next truncate $f_0(x,\cdot)$ at $u_{\eta}(x)$ to construct a new Carathéodory function \tilde{f} , with primitive \tilde{F} and associated functional $\tilde{\Phi}$, defined like in (3.20) but replacing F_0 by \tilde{F} . Evidently,

$$K(\tilde{\Phi}) = K(\Phi_0) \cap [u_0, u_n],$$

whence $K(\tilde{\Phi}) = \{u_0\}$ because of (3.21). Since $\tilde{\Phi}$ is coercive and weakly sequentially lower semicontinuous, it possesses a global minimum point that must coincide with u_0 . An easy verification gives $\Phi_0 \lfloor_{[0,u_\eta]} = \tilde{\Phi} \lfloor_{[0,u_\eta]} = \tilde{\Phi} \rfloor_{[0,u_\eta]} = \tilde{\Phi} \rfloor_{[0,u$

$$\Phi_0(u_0) < m_0 := \inf\{\Phi_0(u) : ||u - u_0|| = \rho\}. \tag{3.22}$$

Finally, if $u \in \text{int}(C_+)$ then simple calculations based on (h_2) entail $\Phi_0(tu) \to -\infty$ as $t \to +\infty$. Therefore, the mountain pass theorem can be applied, and there is $\hat{u} \in X$ fulfilling

$$\hat{u} \in K(\Phi_0), \quad \Phi_0(\hat{u}) \ge m_0. \tag{3.23}$$

Via (3.22)–(3.23) one has $u_0 \neq \hat{u}$ while the inclusion $K(\Phi_0) \subseteq [u_0) \cap \operatorname{int}(C_+)$ forces $u_0 \leq \hat{u}$, which ends the proof. \square

Proposition 3.8. Under (h_1) - (h_4) , the solution set S_{λ} admits a smallest element \bar{u}_{λ} for every $\lambda \in \mathcal{L}$.

Proof. A standard procedure ensures that S_{λ} turns out downward directed; see, e.g., [10, Section 4]. Lemma 3.10 at p. 178 of [17] yields

$$\operatorname{ess\,inf} S_{\lambda} = \inf\{u_n : n \in \mathbb{N}\} \tag{3.24}$$

for some decreasing sequence $\{u_n\}\subseteq S_\lambda$. Consequently, $0\leq u_n\leq u_1$ and

$$\langle A_p(u_n) + A_q(u_n), v \rangle = \int_{\Omega} \left[u_n^{\tau - 1} + \lambda f(\cdot, u_n) \right] v \, dx \quad \forall \, v \in X.$$
 (3.25)

Due to (h_1) , testing (3.25) with $v := u_n$ we thus obtain

$$||u_n||^p \le ||\nabla u_n||_p^p + ||\nabla u_n||_q^q = \int_{\Omega} [u_n^{\tau} + \lambda f(\cdot, u_n)u_n] dx$$

$$\le \int_{\Omega} [u_n^{\tau} + \lambda c_0 (u_n^{\theta} + u_n^{\tau})] dx \le \int_{\Omega} [u_1^{\tau} + \lambda c_0 (u_1^{\theta} + u_1^{\tau})] dx, \quad n \in \mathbb{N},$$

namely $\{u_n\} \subseteq X$ is bounded. Like before (cf. the proof of Proposition 3.6), this gives $u_n \to \bar{u}_\lambda$ in X, where a subsequence is considered if necessary. So, from (3.25) it easily follows

$$\langle A_p(\bar{u}_\lambda) + A_q(\bar{u}_\lambda), v \rangle = \int_{\Omega} \left[\bar{u}_\lambda^{\tau-1} + \lambda f(\cdot, \bar{u}_\lambda) \right] v \, dx \quad \forall v \in X.$$

Showing that $\bar{u}_{\lambda} \neq 0$ will entail $\bar{u}_{\lambda} \in S_{\lambda}$, whence the conclusion by (3.24). To the aim, consider the problem

$$-\Delta_p u - \Delta_q u = u^{\tau - 1} \text{ in } \Omega, \quad u > 0 \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega.$$
 (3.26)

Its energy functional

$$\Phi_0(u) := \frac{1}{p} \|\nabla u\|_p^p + \frac{1}{q} \|\nabla u\|_q^q - \frac{1}{\tau} \|u^+\|_{\tau}^{\tau}, \quad u \in X,$$

turns out coercive and weakly sequentially lower semicontinuous. Hence, there exists $\tilde{u} \in X$ satisfying $\Phi_0(\tilde{u}) = \inf_X \Phi_0$. One has $\tilde{u}_0 \neq 0$, because $\Phi_0(\tilde{u}) < 0 = \Phi_0(0)$ (the argument is like in the proof of Proposition 3.5). Further, $\Phi'_0(\tilde{u}) = 0$, i.e.,

$$\langle A_p(\tilde{u}) + A_q(\tilde{u}), v \rangle = \int_{\Omega} (\tilde{u}^+)^{\tau - 1} v \, dx \quad \forall v \in X.$$

Choosing $v := -\tilde{u}^-$ we see that u is a positive solution to (3.26). Actually, $\tilde{u} \in \text{int}(C_+)$ and, through a standard procedure [15, Lemma 3.1], \tilde{u} turns out unique.

Claim: $\tilde{u} \leq u$ for all $u \in S_{\lambda}$.

Indeed, for any fixed $u \in S_{\lambda}$, define

$$\Psi(w) := \frac{1}{p} \|\nabla u\|_p^p + \frac{1}{q} \|\nabla u\|_q^q - \int_{\Omega} dx \int_{0}^{w(x)} g(x, t) dt, \quad w \in X,$$

where

$$g(x,t) := \begin{cases} (t^+)^{\tau-1} & \text{if } t \le u(x), \\ u(x)^{\tau-1} & \text{otherwise} \end{cases} \quad \forall (x,t) \in \Omega \times \mathbb{R}.$$

The following assertions can be easily verified.

- $\Psi(u^*) = \inf_X \Psi$, with appropriate $u^* \in X$.
- $\Psi(u^*) < 0 = \Psi(0)$, whence $u^* \neq 0$.
- $u^* \in K(\Psi) \subseteq [0, u] \cap C_+$.

Therefore, u^* is a positive solution of (3.26). By uniqueness, this implies $u^* = \tilde{u}$. Thus, a fortiori, $\tilde{u} \leq u$. The claim brings $\tilde{u} \leq u_n$, $n \in \mathbb{N}$, which in turn provides $0 < \tilde{u} \leq \bar{u}_{\lambda}$, as desired. \square

Let us finally come to some meaningful properties of the map

$$k: \lambda \in \mathcal{L} \mapsto \bar{u}_{\lambda} \in C_0^1(\overline{\Omega}).$$

Proposition 3.9. Suppose (h_1) – (h_4) hold true. Then the function k is both

- (i₁) strictly increasing, namely $\bar{u}_{\lambda_2} \bar{u}_{\lambda_1} \in \text{int}(C_+)$ if $\lambda_1 < \lambda_2$, and
- (i₂) left-continuous.

Proof. Pick $\lambda_1, \lambda_2 \in \mathcal{L}$ such that $\lambda_1 < \lambda_2$. Since $\bar{u}_{\lambda_2} \in S_{\lambda_2}$, Proposition 3.4 yields $u_{\lambda_1} \in S_{\lambda_1}$ fulfilling $\bar{u}_{\lambda_2} - u_{\lambda_1} \in \operatorname{int}(C_+)$, while Proposition 3.8 entails $\bar{u}_{\lambda_1} \leq u_{\lambda_1}$. Hence, $\bar{u}_{\lambda_2} - \bar{u}_{\lambda_1} \in \operatorname{int}(C_+)$. This shows (i₁). If $\lambda_n \to \lambda^-$ in \mathcal{L} then, by (i₁), the sequence $\{\bar{u}_{\lambda_n}\}$ turns out increasing. Its boundedness in X immediately stems from (h₁); see the previous proof. Now, repeat the argument below (3.17) to arrive at

$$\bar{u}_{\lambda_n} \to \tilde{u}_{\lambda} \text{ in } X,$$
 (3.27)

whence $\tilde{u}_{\lambda} \in S_{\lambda} \subseteq \operatorname{int}(C_{+})$. We finally claim that $\tilde{u}_{\lambda} = \bar{u}_{\lambda}$. Assume on the contrary

$$\bar{u}_{\lambda}(x_0) < \tilde{u}_{\lambda}(x_0) \text{ for some } x_0 \in \Omega.$$
 (3.28)

Lieberman's nonlinear regularity theory gives $\{\bar{u}_n\}\subseteq C_0^{1,\alpha}(\overline{\Omega})$ as well as

$$\|\bar{u}_{\lambda_n}\|_{C_0^{1,\alpha}(\overline{\Omega})} \le c_{16} \quad \forall n \in \mathbb{N}.$$

Since the embedding $C_0^{1,\alpha}(\overline{\Omega}) \hookrightarrow C_0^1(\overline{\Omega})$ is compact, (3.27) becomes

$$\bar{u}_{\lambda_n} \to \tilde{u}_{\lambda}$$
 in $C_0^1(\overline{\Omega})$.

Because of (3.28), this implies $\bar{u}_{\lambda}(x_0) < \bar{u}_{\lambda_n}(x_0)$ for any n large enough, against (i₁). Consequently, $\tilde{u}_{\lambda} = \bar{u}_{\lambda}$, and (i₂) follows from (3.27). \square

Gathering Propositions 3.1–3.9 together we obtain the following

Theorem 3.10. Let (h_1) - (h_4) be satisfied. Then, there exists $\lambda^* > 0$ such that problem (P_{λ}) admits

- (j_1) at least two solutions $u_0, \hat{u} \in \text{int}(C_+)$, with $u_0 \leq \hat{u}$, for every $\lambda \in (0, \lambda^*)$,
- (j_2) at least one solution $u^* \in \operatorname{int}(C_+)$ when $\lambda = \lambda^*$,
- (j₃) no positive solutions for all $\lambda > \lambda^*$,
- (j_4) a smallest positive solution $\bar{u}_{\lambda} \in \text{int}(C_+)$ provided $\lambda \in (0, \lambda^*]$.

Moreover, the map $\lambda \in (0, \lambda^*] \mapsto \bar{u}_{\lambda} \in C_0^1(\overline{\Omega})$ is strictly increasing and left-continuous.

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