

# *Existence and Nonexistence of Nontrivial Solutions for Some Nonlinear Elliptic Systems*

JEAN VÉLIN AND FRANÇOIS DE THÉLIN

**ABSTRACT.** In this paper we give some existence and nonexistence results of non trivial solutions of nonlinear elliptic systems involving the p-Laplacian.

## **0. INTRODUCTION**

In this paper, we give some existence and nonexistence results concerning nonlinear elliptic systems. The case of one equation has been studied by many authors.

Let  $\Omega$  be a bounded regular open set in  $\mathbb{R}^n$  and consider the problem

$$(P_\lambda) \quad \begin{cases} \text{Find } u \in C^2(\Omega) \cap C^0(\bar{\Omega}) \text{ such that} \\ -\Delta u = \lambda f(u) & \text{in } \Omega \\ u = 0 & \text{on } \partial\Omega \end{cases}$$

where  $f(u) \in C^{0,\alpha}(\mathbb{R})$ ,  $0 < \alpha < 1$ , is such that:  $f(0) = 0$  and  $|f(u)| \leq A + B|u|^m$ .

Any solution  $u^*$  of  $(P_\lambda)$  satisfies the Pohožaev's identity [21]:

$$n \int_{\Omega} \lambda \left[ \frac{n-2}{2n} u^* f(u^*) - \int_0^{u^*} f(s) ds \right] dx = -\frac{1}{2} \int_{\partial\Omega} |\nabla u^*|^2(x \cdot \nu) d\sigma,$$

whence  $u^* = 0$  if  $\Omega$  is starshaped and

$$\lambda \left[ \frac{n-2}{2n} u^* f(u^*) - \int_0^{u^*} f(s) ds \right] > 0.$$

On the other hand, if

$$0 < m+1 < \frac{2n}{n-2},$$

Pohožaev [21] has shown that  $(P_\lambda)$  admits an eigenfunction  $u^* \neq 0$  corresponding to  $\lambda$ .

Always in the scalar case, Ôtani [19], [20] and de Thélin [25] generalize these results for the  $p$ -Laplacian  $\Delta_p u = \operatorname{div}(|\nabla u|^{p-2} \nabla u)$ .

For example, they give the following results concerning the equation

$$(E_\lambda) \quad -\Delta_p u = \lambda |u|^{m-1} u$$

- If  $\Omega$  is a strictly starshaped open set and  $(m+1)(n-p) \geq np$  the only solution  $u^* \in W_0^{1,p}(\Omega)$  of  $(E_\lambda)$  is  $u^* \equiv 0$ .

- If  $(m+1)(n-p) < np$  and  $m+1 \neq p$ , then for any  $\lambda > 0$ ,  $(E_\lambda)$  admits a positive solution  $u^* \in W_0^{1,p}(\Omega)$ .

- If  $m+1 = p$ , we have an eigenvalue problem [3].

More recently, in [32], we have given some results concerning the existence and nonexistence of a nontrivial solution  $(u^*, v^*) \in W_0^{1,p}(\Omega) \times W_0^{1,q}(\Omega)$  of the following system

$$\begin{cases} -\Delta_p u = u |u|^{\alpha-1} |v|^{\beta+1} & \text{in } \Omega \\ -\Delta_q v = |u|^{\alpha+1} |v|^{\beta-1}. \end{cases}$$

We prove

1) nonexistence results when

$$(\alpha+1)\frac{n-p}{np} + (\beta+1)\frac{n-q}{nq} \geq 1$$

when  $\Omega$  is a strictly starshaped open set;

2) existence results when

$$(\alpha+1)\frac{n-p}{np} + (\beta+1)\frac{n-q}{nq} < 1$$

and when

$$\frac{\alpha+1}{p} + \frac{\beta+1}{q} \neq 1.$$

Now, in this paper, we extend the study of existence and nonexistence of positive solutions of the nonlinear elliptic problem

$$(P) \quad \begin{cases} -\Delta_p u = f(x; u, v) & \text{in } \Omega \\ -\Delta_q v = g(x; u, v) & \text{in } \Omega \\ u = 0, v = 0 & \text{on } \partial\Omega. \end{cases}$$

We say that  $(P)$  is a potential system if there is a  $C^1$  function  $H$  such that

$$f(x;s,t) = \frac{\partial H}{\partial s}(x;s,t), \quad g(x;s,t) = \frac{\partial H}{\partial t}(x;s,t).$$

In a first part, following Egnell [10] and Pucci-Serrin [22], we obtain a Pohožaev type identity for potential systems. In the case when  $\Omega$  is a starshaped bounded open set, this identity gives nonexistence results.

In a second part, we give some existence results for non potential systems. Following Deuel and Hess [7], we construct appropriate sub-supersolutions for  $(P)$  and use a suitable comparison principle.

In a third part, we give some existence results for potential systems. Following Nirenberg [18], we apply Mountain-Pass Lemma to find a nontrivial solution; after that, we extend an iterative method previously used by Ôtani [20] for the equation  $(E_\lambda)$  to prove that the solution is bounded.

Concerning the systems, we can notice the existence results obtained in [4], [6], [11], [12], [28]. Independently, [13], [22] give nonexistence results.

## 1. NONEXISTENCE RESULT

In this first section, we propose to extend the non-existence study, made by de Thélin [26] and Egnell [10] in the scalar case, to the following problem  $(P)$

$$(P) \quad \begin{cases} \text{Find } (u,v) \in X \cap [L^\infty(\Omega)]^2 \text{ such that} \\ (1) \quad -\Delta_p u = \frac{\partial H}{\partial u}(x;u,v) & \text{in } \Omega \\ (2) \quad -\Delta_q v = \frac{\partial H}{\partial v}(x;u,v) & \text{in } \Omega \\ \quad \quad u > 0 & \text{in } \Omega \\ \quad \quad v > 0 & \text{in } \Omega \end{cases}$$

Hereafter,  $X$  denotes the space  $W_0^{1,p}(\Omega) \times W_0^{1,q}(\Omega)$ .

### 1.1. Properties and Results.

**Theorem 1.1.** *Assume the following hypotheses*

- i)  $H(x;0,0) = 0$  and  $\frac{\partial H}{\partial s}(x;0,0) = \frac{\partial H}{\partial t}(x;0,0) = 0$   
 ii)  $\frac{\partial H}{\partial s}(x;s,t), \frac{\partial H}{\partial t}(x;s,t)$  are in  $C(\Omega \times \mathbb{R} \times \mathbb{R})$  and  $\frac{\partial H}{\partial s}(x;s,t) \geq 0$

$$\frac{\partial H}{\partial t}(x;s,t) \geq 0 \text{ for any } s, t \geq 0 \text{ and } x \in \Omega$$

- iii)  $\forall (s,t) \in \mathbb{R}^2$

$$H(x;s,t) \leq \frac{n-p}{np} \left\{ s \frac{\partial H}{\partial s}(x;s,t) \right\} + \frac{n-q}{nq} \left\{ t \frac{\partial H}{\partial t}(x;s,t) \right\} - \frac{x}{n} \cdot \nabla_x H(x;s,t)$$

- iv)  $\Omega$  is a bounded strictly starshaped domain in  $\mathbb{R}^n$  containing 0.

Then,  $(u^*, v^*) \equiv 0$  is the only solution of (P) in  $X \cap [L^\infty(\Omega)]^2$ .

**Corollary 1.1.** *Let  $\Omega$  be a bounded strictly starshaped domain in  $\mathbb{R}^n$  and  $H(x;s,t) = |s|^{\alpha+1} |t|^{\beta+1}$ .*

If

$$(\alpha+1) \frac{n-p}{np} + (\beta+1) \frac{n-q}{nq} \geq 1,$$

(P) has only the trivial solution  $(0,0)$  in  $X \cap [L^\infty(\Omega)]^2$ .

**Proof of the Corollary 1.1.** Since

$$(\alpha+1) \frac{n-p}{np} + (\beta+1) \frac{n-q}{nq} \geq 1,$$

we have

$$H(x,s,t) \leq \left[ (\alpha+1) \frac{n-p}{np} + (\beta+1) \frac{n-q}{nq} \right] H(x,s,t)$$

(1.1)

$$\leq \frac{n-p}{np} \left\{ s \frac{\partial H}{\partial s}(x,s,t) \right\} + \frac{n-q}{nq} \left\{ t \frac{\partial H}{\partial t}(x,s,t) \right\}$$

and all the hypotheses of Theorem 1.1 are satisfied.

The proof of Theorem 1.1 needs the following lemma which extends Egnett's one [10].

**Lemma 1.1.1.** *Let  $(u^*, v^*)$  be a solution of the problem (P); then for all  $x$  on the boundary of  $\Omega$ , we have:  $|\nabla u^*(x)| \neq 0$  and  $|\nabla v^*(x)| \neq 0$ .*

**Proof.** Let  $x_0 \in \partial\Omega$ ; there is a ball  $B_{r_0} \subset \Omega$ .

By translation we assume that  $B_{r_0} = \{x \in \Omega; |x| < r_0\}$  and, proceeding as in [10], we introduce the function

$$g(x) = k(e^{-\alpha|x|^2} - e^{-\alpha r_0^2}).$$

For  $p > 1$ , a suitable choice of  $\alpha$  gives  $g_p$  such that

$$(1.2) \quad -\text{div}(|\nabla g_p|^{m-2} \nabla g_p) \leq a g_p^{m-1} \text{ in } B_{r_0} \setminus B_{r_0/2}$$

Multiplying (1) and (1.2)<sub>p</sub> [resp. (2) and (1.2)<sub>q</sub>] by the test function  $\varphi_p = (g_p - u^*)_+$  [resp.  $\varphi_q = (g_q - v^*)_+$ ] and integrating on the set  $B_p^+ = \{x \in B_{r_0} \setminus B_{r_0/2}; \varphi_p > 0\}$  [resp.  $B_q^+$ ] where  $u^*$  and  $v^*$  are regular, we obtain

$$0 \leq \int_{B_p^+} (|\nabla g_p|^{p-2} \nabla g_p - |\nabla u^*|^{p-2} \nabla u^*) \cdot \nabla \varphi_p dx \leq - \int_{B_p^+} \frac{\partial H}{\partial u}(x; u^*, v^*) \varphi_p dx$$

whence,  $g_p \leq u^*$  in  $B_{r_0} \setminus B_{r_0/2}$ .

By construction  $g_p(x_0) = u^*(x_0) = 0$ , therefore

$$(1.3) \quad |\nabla u^*(x_0)| > 2k_p \alpha_p e^{-\alpha r} > 0$$

**Proof of Theorem 1.1.** Let  $(u^*, v^*)$  be a nontrivial solution of (P). For  $i = 1, \dots, n$ ;  $l = 1, \dots, n$  let

$$P_i = \sum_{l=1}^n |\nabla u^*|^{p-2} \frac{\partial u^*}{\partial x_l} x_l \frac{\partial u^*}{\partial x_i} \quad \text{and} \quad Q_i = \sum_{l=1}^n |\nabla v^*|^{q-2} \frac{\partial v^*}{\partial x_l} x_l \frac{\partial v^*}{\partial x_i}$$

Let  $K_p = \{x \in \Omega; |\nabla u^*(x)| = 0\}$ ,  $K_q = \{x \in \Omega; |\nabla v^*(x)| = 0\}$ .

Lemma 1.1. allows us to consider as in [10], the sets  $\tilde{\Omega}_k$  and  $\tilde{\Omega}'_k$  such that  $K_p \subset \tilde{\Omega}_k \subset \subset \Omega$ ,  $K_q \subset \tilde{\Omega}'_k \subset \subset \Omega$ , with  $\text{dist}(K_p; \partial \tilde{\Omega}_k) \rightarrow 0$ ,  $\text{dist}(K_q; \partial \tilde{\Omega}'_k) \rightarrow 0$ , as  $k \rightarrow +\infty$  and we define  $\Omega_k = \Omega \setminus \tilde{\Omega}_k, \Omega'_k = \Omega \setminus \tilde{\Omega}'_k$ .

$$\begin{aligned} \sum_{i=1}^n \int_{\Omega_k} \frac{\partial P_i}{\partial x_i} dx &= \sum_{i=1}^n \int_{\Omega_k} \sum_{l=1}^n x_l \frac{\partial u^*}{\partial x_l} \frac{\partial}{\partial x_i} \left( |\nabla u^*|^{p-2} \frac{\partial u^*}{\partial x_i} \right) dx + \int_{\Omega_k} |\nabla u^*|^p dx \\ &+ \sum_{i=1}^n \int_{\Omega'_k} \sum_{l=1}^n \frac{\partial u^*}{\partial x_l} x_l |\nabla u^*|^{p-2} \frac{\partial}{\partial x_i} \left( \frac{\partial u^*}{\partial x_l} \right) dx \\ (1.4) \quad &= - \int_{\Omega_k} \sum_{l=1}^n x_l \frac{\partial u^*}{\partial x_l} \frac{\partial H}{\partial u}(x; u^*, v^*) dx + \int_{\Omega_k} |\nabla u^*|^p dx \\ &+ \int_{\Omega'_k} \sum_{l=1}^n \frac{\partial}{\partial x_l} \left( x_l \frac{1}{p} |\nabla u^*|^p \right) dx - \frac{n}{p} \int_{\Omega_k} |\nabla u^*|^p dx \end{aligned}$$

$\nabla u^*$  do not vanish in  $\Omega_k$  and therefore  $u^*$  is of class  $C^2$  in  $\Omega_k$ , so we can use the Gauss's formula to obtain

$$(1.5) \quad \int_{\Omega} \sum_{i=1}^n \frac{\partial P}{\partial x_i} dx = \int_{\partial\Omega} \sum_{i=1}^n P_i v_i d\sigma = \int_{\partial\Omega} |\nabla u^*|^{p-2} (x \cdot \nabla u^*) (v \cdot \nabla u^*) d\sigma$$

and

$$(1.6) \quad \int_{\Omega} \sum_{i=1}^n \frac{\partial}{\partial x_i} \left( x_i \frac{1}{p} |\nabla u^*|^p \right) = \int_{\partial\Omega} \frac{1}{p} |\nabla u^*|^p (x \cdot v) d\sigma$$

Whence, by (1.4), (1.5) and (1.6)

$$(1.7) \quad \int_{\partial\Omega} |\nabla u^*|^{p-2} (x \cdot \nabla u^*) (v \cdot \nabla u^*) d\sigma - \frac{1}{p} \int_{\partial\Omega} |\nabla u^*|^p (x \cdot v) d\sigma$$

$$= - \int_{\Omega} \sum_{i=1}^n x_i \frac{\partial u^*}{\partial x_i} \frac{\partial H}{\partial u} (x; u^*, v^*) dx + \frac{p-n}{p} \int_{\Omega} u^* \frac{\partial H}{\partial u} (x; u^*, v^*) dx$$

In the same way, an analogous relation is also obtained relatively to  $v^*$ . Summing up these relations, we have

$$\int_{\partial\Omega} |\nabla u^*|^{p-2} (x \cdot \nabla u^*) (v \cdot \nabla u^*) d\sigma + \int_{\partial\Omega'} |\nabla v^*|^{q-2} (x \cdot \nabla v^*) (v \cdot \nabla v^*) d\sigma$$

$$- \frac{1}{p} \int_{\partial\Omega} |\nabla u^*|^p (x \cdot v) d\sigma - \frac{1}{q} \int_{\partial\Omega'} |\nabla v^*|^q (x \cdot v) d\sigma$$



(1.8)

$$\begin{aligned}
&= \frac{p-n}{p} \int_{\Omega_i} u^* \frac{\partial H}{\partial u}(x; u^*, v^*) dx + \frac{q-n}{q} \int_{\Omega_i} v^* \frac{\partial H}{\partial v}(x; u^*, v^*) dx \\
&- \int_{\Omega_i} \sum_{l=1}^n x_l \left\{ \frac{\partial u^*}{\partial x_l} \frac{\partial H}{\partial u}(x; u^*, v^*) \right\} dx - \int_{\Omega_i} \sum_{l=1}^n x_l \left\{ \frac{\partial v^*}{\partial x_l} \frac{\partial H}{\partial v}(x; u^*, v^*) \right\} dx.
\end{aligned}$$

Passing to the limit on  $k$  in this equality, as  $u^*$  and  $v^* \equiv 0$  on  $\partial\Omega$  and using the results of Egnell (2.1 [10, p. 64]).

$$\begin{aligned}
&\frac{p-1}{p} \int_{\partial\Omega} |\nabla u^*|^p(x \cdot \nu) d\sigma + \frac{q-1}{q} \int_{\partial\Omega} |\nabla v^*|^q(x \cdot \nu) d\sigma \\
&= -\frac{n-p}{p} \int_{\Omega} u^* \frac{\partial H}{\partial u}(x; u^*, v^*) dx - \frac{n-q}{q} \int_{\Omega} v^* \frac{\partial H}{\partial v}(x; u^*, v^*) dx
\end{aligned}$$

(1.9)

$$- \int_{\Omega} \sum_{l=1}^n x_l \left\{ \frac{\partial u^*}{\partial x_l} \frac{\partial H}{\partial u}(x; u^*, v^*) + \frac{\partial v^*}{\partial x_l} \frac{\partial H}{\partial v}(x; u^*, v^*) \right\} dx.$$

We have the following relation

$$\sum_{l=1}^n \frac{\partial}{\partial x_l} (x_l H(x; s, t)) = nH(x; s, t) + x \cdot \nabla_x H(x; s, t)$$

(1.10)

$$+ \sum_{l=1}^n x_l \left\{ \frac{\partial s}{\partial x_l} \cdot \frac{\partial H}{\partial s}(x; s, t) + \frac{\partial t}{\partial x_l} \cdot \frac{\partial H}{\partial t}(x; s, t) \right\}.$$

Moreover, since the application  $x \rightarrow H(x; u^*(x), v^*(x))$  is of class  $C^1(\bar{\Omega})$ , using again the Gauss's formula then we have from hypothesis *i*)  $\int_{\partial\Omega} H(x; u^*(x), v^*(x)) (x \cdot \nu) d\sigma = 0$ . Hence, we obtain

(1.11)

$$\begin{aligned} & - \left( \frac{p-1}{p} \int_{\partial\Omega} |\nabla u^*|^p(x \cdot \nu) d\sigma + \frac{q-1}{q} \int_{\partial\Omega} |\nabla v^*|^q(x \cdot \nu) d\sigma \right) \\ & = \int_{\Omega} \left[ -x \cdot \nabla_x H(x; u^*, v^*) - nH(x; u^*, v^*) + \frac{n-p}{p} \left\{ u^* \frac{\partial H}{\partial u}(x; u^*, v^*) \right\} \right. \\ & \quad \left. + \frac{n-q}{q} \left\{ v^* \frac{\partial H}{\partial v}(x; u^*, v^*) \right\} \right] dx \end{aligned}$$

According to the hypothesis *iii*) the integral on  $\Omega$  is nonnegative, whence a contradiction.

## 2. EXISTENCE RESULTS VIA COMPARISON ARGUMENTS

$\Omega$  denotes a bounded regular open set in  $\mathbb{R}^n$  and  $X = W_0^{1,p}(\Omega) \times W_0^{1,q}(\Omega)$ .

Throughout this second section, we shall prove some existence results for the following problem.

$$(P) \quad \begin{cases} \text{Find } (u, v) \in X \text{ such that} \\ -\Delta_p u = f(x; u, v) & \text{on } \Omega \\ -\Delta_q v = g(x; u, v) & \text{on } \Omega. \end{cases}$$



nonnegative continuous functions and assume that  $\alpha > 0$  and  $\beta > 0$  are such that

$$(\alpha+1)\frac{n-p}{np} + (\beta+1)\frac{n-q}{nq} < 1; \quad \frac{\alpha+1}{p} + \frac{\beta+1}{q} < 1.$$

Then, the corresponding problem (P) has a nontrivial solution in  $X \cap [L^\infty(\Omega)]^2$ .

The proof of Theorem 2.1 is in three steps.

**1<sup>st</sup> step: Construction of sub-supersolutions of (P).**

**Definition 2.1.** A pair  $[(u_0, v_0), (u^0, v^0)]$  is said a weak sub-super solution for the Dirichlet problem (P) if the following conditions are satisfied:

$$(1): \begin{cases} (u_0, v_0) \in (W^{1,p}(\Omega) \times W^{1,q}(\Omega)) \cap [L^\infty(\Omega)]^2 \\ (u^0, v^0) \in (W^{1,p}(\Omega) \times W^{1,q}(\Omega)) \cap [L^\infty(\Omega)]^2 \end{cases}$$

$$(2.1) \quad \begin{cases} -\Delta_p u_0 - f(x; u_0, v) \leq 0 \leq -\Delta_p u^0 - f(x; u^0, v) & \text{in } \Omega \quad \forall v \in [v_0, v^0] \\ -\Delta_q v_0 - g(x; u, v_0) \leq 0 \leq -\Delta_q v^0 - g(x; u, v^0) & \text{in } \Omega \quad \forall u \in [u_0, u^0] \\ u_0 \leq u^0 & \text{in } \Omega \\ v_0 \leq v^0 & \text{in } \Omega \\ u_0 \leq 0 \leq u^0 & \text{on } \partial\Omega \\ v_0 \leq 0 \leq v^0 & \text{on } \partial\Omega \end{cases}$$

Similar definitions can be found in Díaz-Hernández [8], Díaz-Herrero [9], Hernández [16].

**Proposition 2.1.** Assume (H2) and

$$\frac{\alpha+1}{p} + \frac{\beta+1}{q} < 1;$$

then, for any  $M > 0$ , the problem (P) admits a pair  $[(u_0, v_0), (u^0, v^0)]$  of sub-super solution satisfying  $u_0(x) \leq M \leq u^0(x)$ ,  $v_0(x) \leq M \leq v^0(x)$  in  $\Omega$ .

**Proof. a) Construction of  $(u^0, v^0)$**

Consider  $R > 0$  such that  $\Omega \subset B(0; R)$ . We seek for  $u^0, v^0$  in the following forms:

$$(2.2) \quad \begin{aligned} u^0(x) &= \varphi^0(r) = ar^{p^*} + b \\ v^0(x) &= \psi^0(r) = cr^{q^*} + d \end{aligned}$$

$$\begin{aligned} &a < 0 \text{ and } c < 0 \\ \text{with: } &b > 0 \text{ and } d > 0 \\ &\|x\| = r. \end{aligned}$$

We fix a real  $M > 0$  and choose

$$(2.3) \quad a = -\frac{b-M}{R^{p^*}} \text{ and } c = -\frac{d-M}{R^{q^*}},$$

we have, for  $b$  and  $d$  greater than  $M$

$$(2.4) \quad M \leq u^0(x); M \leq v^0(x) \quad \forall x \in \Omega.$$

and for each point  $x$  in  $\Omega$ , we have:

$$(2.5) \quad \Delta_p u^0(x) = (p-1)|\varphi'(r)|^{p-2} \varphi''(r) + \frac{n-1}{r} |\varphi'(r)|^{p-2} \varphi'(r) = -np^* |a|^{p-1} = np^* \left( \frac{b-M}{R^{p^*}} \right)^{p-1}$$

For  $u \leq u^0$ ,  $v \leq v^0$  and  $a < 0$ ;  $c < 0$  we have

$$(2.6) \quad \begin{cases} \Delta_p u^0 + f(x; u^0, v) \leq -np * \left( \frac{b-M}{R^{p^*}} \right)^{(p-1)} + a_3 b^\alpha d^{\beta+1} \\ \qquad \qquad \qquad + a_4 b^{p_1-1} + a_5 d^{q_1-1} + a_6, \quad \forall v_0 \leq v \leq v^0 \\ \Delta_q v^0 + g(x; u, v^0) \leq -nq * \left( \frac{d-M}{R^{q^*}} \right)^{(q-1)} + b_3 b^{\alpha+1} d^\beta \\ \qquad \qquad \qquad + b_4 b^{p_2-1} + b_5 d^{q_2-1} + b_6, \quad \forall u_0 \leq u \leq u^0. \end{cases}$$

Let  $k > 0$ ,  $b = k^{1/p}$  and  $d = k^{1/q}$ . Comparing, the growth of the different terms in (2.6) for large  $k$ , we obtain

$$(2.7) \quad \begin{cases} \Delta_p u^0 + f(x; u^0, v) \leq 0 \quad \forall v^0 \leq v \leq v^0 \\ \Delta_q v^0 + g(x; u, v^0) \leq 0 \quad \forall u_0 \leq u \leq u^0. \end{cases}$$

**b) Construction of  $(u_0, v_0)$ .** Consider  $x_0 \in \Omega$ , and  $R > 0$  such that  $B(x_0; R) \subset \Omega$ ; we can assume  $0 \in \Omega$ .

As in [11], [26], we seek  $(u_0, v_0)$  in the following form

$$(2.8) \quad u_0(x) = \varphi_0(r) = \begin{cases} Ar^{p^*} + B & \text{for } 0 \leq r \leq \frac{nR}{n+1}, \\ C(R-r)^{p^*} & \text{for } \frac{nR}{n+1} \leq r \leq R, \\ 0 & \text{for } R < r, \end{cases}$$

$$(2.9) \quad v_0(x) = \psi_0(r) = \begin{cases} \bar{A}r^{q^*} + \bar{B} & \text{for } 0 \leq r \leq \frac{nR}{n+1}, \\ \bar{C}(R-r)^{q^*} & \text{for } \frac{nR}{n+1} \leq r \leq R, \\ 0 & \text{for } R < r \end{cases}$$

Take

$$A = -B \left( \frac{n+1}{n} \right)^{p^*-1} \frac{1}{R^{p^*}}, \quad \tilde{A} = -\tilde{B} \left( \frac{n+1}{n} \right)^{q^*-1} \frac{1}{R^{q^*}}$$

$$(2.10) \quad C = -An^{p^*-1}, \quad \tilde{C} = -\tilde{A}n^{q^*-1}$$

$$B > 0, \quad \tilde{B} > 0.$$

By (2.10)  $u_0$  and  $v_0$  are in  $C^1(\bar{\Omega})$  and moreover they vanish on  $\partial\Omega$ .

First consider  $x$  such that

$$\frac{nR}{n+1} \leq r = \|x\| \leq R;$$

we have

$$(2.11) \quad \begin{cases} 0 \leq u_0(x) \leq C \left( R - \frac{nR}{n+1} \right)^{p^*} \\ 0 \leq v_0(x) \leq \tilde{C} \left( R - \frac{nR}{n+1} \right)^{q^*} \end{cases}$$

Consequently

$$(2.12) \quad \begin{aligned} \Delta_p u_0(x) &= p^{*p-1} C^{p-1} \left\{ 1 - (n-1) \frac{R-r}{r} \right\} \\ &\geq \frac{p^{*p-1} C^{p-1}}{n} \end{aligned}$$

Whence for any  $(u, v) \in [u_0, u^0] \times [v_0, v^0]$  and for sufficiently small  $R$ :

$$(2.13) \quad \begin{cases} \Delta_p u_0 + f(x; u_0, v) \geq C^{p-1} \left\{ \frac{p^{*p-1}}{n} - a_2 \left( \frac{R}{n+1} \right)^p \right\} \geq 0 \\ \Delta_q v_0 + g(x; u, v_0) \geq \tilde{C}^{q-1} \left\{ \frac{q^{*q-1}}{n} - b_2 \left( \frac{R}{n+1} \right)^q \right\} \geq 0 \end{cases}$$

Now consider  $x \in \Omega$  such that:

$$0 \leq \|x\| \leq \frac{nR}{n+1}$$

We have in this case

$$(2.14) \quad 0 \leq u_0(x) \leq B \text{ and } 0 \leq v_0(x) \leq \tilde{B}.$$

Moreover

$$(2.15) \quad \Delta_p u_0(x) = -B^{(p-1)} \frac{n+1}{R^p} p^{*(p-1)}$$

Using the hypothesis (H2), for any  $(u, v) \in [u_0, v_0] \times [v_0, v^0]$ , we obtain

$$(2.16) \quad \begin{cases} -B^{p-1} \frac{n+1}{R^{p*}} (p^*)^{p-1} + a_1 B^{\alpha} \tilde{B}^{\beta+1} \frac{1}{(n+1)^{\alpha+\beta+1}} - a_2 B^{p-1} \leq \Delta_p u_0 + f(x; u_0, v) \\ -\tilde{B}^{q-1} \frac{n+1}{R^{q*}} (q^*)^{q-1} + b_1 B^{\alpha+1} \tilde{B}^{\beta} \frac{1}{(n+1)^{\alpha\beta+1}} - b_2 \tilde{B}^{q-1} \leq \Delta_q v_0 + g(x; u, v_0) \end{cases}$$

Hence the conclusion follows for  $B = D^{1/p}$ ,  $\tilde{B} = D^{1/q}$ ,  $D > 0$  sufficiently small.

**2<sup>nd</sup> Step: The troncated problem ( $\tilde{P}$ ) associated to ( $P$ ).**

Following [7], we define a troncated problem ( $\tilde{P}$ ), associated to ( $P$ ).



$$(\tilde{P}) \quad \begin{cases} \text{Find } (u,v) \in X \text{ such that} \\ (\tilde{I}) \quad -\Delta_p u = \tilde{f}(x;u,v) - \gamma_1(x,u) & \text{in } \Omega \\ (\tilde{J}) \quad -\Delta_q v = \tilde{g}(x;u,v) - \gamma_2(x,v) & \text{in } \Omega \end{cases}$$

Where

$$(2.17) \quad \begin{aligned} \gamma_1(x,u(x)) &= -(u_0(x) - u(x))_+^{p-1} + (u(x) - u^0(x))_+^{p-1} \\ \gamma_2(x,v(x)) &= -(v_0(x) - v(x))_+^{q-1} + (v(x) - v^0(x))_+^{q-1} \\ \tilde{f}(x;u(x),v(x)) &= f(x;U(x),V(x)) \\ \tilde{g}(x;u(x),v(x)) &= g(x;U(x),V(x)) \end{aligned}$$

With

$$(2.18) \quad \begin{aligned} U(x) &= u(x) + (u_0(x) - u(x))_+ - (u(x) - u^0(x))_+ \\ V(x) &= v(x) + (v_0(x) - v(x))_+ - (v(x) - v^0(x))_+ \end{aligned}$$

For any  $(u,v) \in X, (\hat{u},\hat{v}) \in X$ , we define:

$$(2.19) \quad \begin{aligned} A(u,v) &= - \begin{pmatrix} \Delta_p & 0 \\ 0 & \Delta_q \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} + \begin{pmatrix} \gamma_1(x;u) - \tilde{f}(x;u,v) \\ \gamma_2(x;v) - \tilde{g}(x;u,v) \end{pmatrix} \\ &= - \begin{pmatrix} \sum_{i=1}^n \frac{\partial}{\partial x_i} \left( |\nabla u|^{p-2} \frac{\partial u}{\partial x_i} \right) \\ \sum_{i=1}^n \frac{\partial}{\partial x_i} \left( |\nabla v|^{q-2} \frac{\partial v}{\partial x_i} \right) \end{pmatrix} + \begin{pmatrix} \gamma_1(\cdot;u) - \tilde{f}(x;u,v) \\ \gamma_2(\cdot;v) - \tilde{g}(x;u,v) \end{pmatrix} \end{aligned}$$

$$a[(u,v);(\hat{u},\hat{v})] = \int_{\Omega} A(u,v) \cdot W dx$$

$$\text{with } W = \begin{pmatrix} \hat{u} \\ \hat{v} \end{pmatrix}$$

We have

$$(2.20) \quad \begin{aligned} a[(u,v);(\hat{u},\hat{v})] &= \int_{\Omega} |\nabla u|^{p-2} \nabla u \nabla \hat{u} dx + \int_{\Omega} |\nabla v|^{q-2} \nabla v \nabla \hat{v} dx \\ &\quad - \int_{\Omega} \tilde{f}(x;u,v) \hat{u} dx - \int_{\Omega} \tilde{g}(x;u,v) \hat{v} dx \\ &\quad + \int_{\Omega} \gamma_1(x,u) \hat{u} dx + \int_{\Omega} \gamma_2(x,v) \hat{v} dx. \end{aligned}$$

**Lemma 2.1.** *A is a bounded operator from X to X\*.*

**Proof** [31].

**Definition 2.2** (C.f [17]). *An operator  $A : X \rightarrow X^*$  is called a calculus of variations operator, if it is bounded and if it can be represented in the form*

$$(1) \quad A(u,v) = \mathcal{A}[(u,v);(u,v)]$$

where  $((u,v),(\hat{u},\hat{v})) \rightarrow \mathcal{A}[(u,v);(\hat{u},\hat{v})]$  is an operator  $X \times X \rightarrow X^*$  which satisfies

$$\left\{ \begin{array}{l} \forall (u,v) \in X; (\hat{u}, \hat{v}) \rightarrow \mathcal{A}[(u,v);(\hat{u}, \hat{v})] \text{ is a hemicontinuous bounded} \\ \text{operator } X \rightarrow X^* \text{ and} \\ \langle \mathcal{A}[(u,v);(u,v)] - \mathcal{A}[(u,v);(\hat{u}, \hat{v})], (u,v) - (\hat{u}, \hat{v}) \rangle \geq 0; \forall (u,v), (\hat{u}, \hat{v}) \in X \end{array} \right. \quad (2)$$

For any  $(\hat{u}, \hat{v}) \in X, (u,v) \rightarrow \mathcal{A}[(u,v);(\hat{u}, \hat{v})]$   
is a bounded hemicontinuous operator  $X \rightarrow X^*$ . (3)

If  $(u_\mu, v_\mu) \rightarrow (u,v)$  weakly in  $X$   
and

if  $\langle \mathcal{A}[(u_\mu, v_\mu);(u_\mu, v_\mu)] - \mathcal{A}[(u_\mu, v_\mu);(u,v)], (u_\mu - u, v_\mu - v) \rangle \rightarrow 0$  (4)  
then, for any  $(\hat{u}, \hat{v})$  in  $X$   
the sequence  $\mathcal{A}[(u_\mu, v_\mu);(\hat{u}, \hat{v})]$  converges weakly to  $\mathcal{A}[(u,v);(\hat{u}, \hat{v})]$   
in  $X^*$ .

If  $(u_\mu, v_\mu) \rightarrow (u,v)$  in  $X$   
and if  $\mathcal{A}[(u_\mu, v_\mu);(\hat{u}, \hat{v})] \rightarrow (\phi, \psi)$  weakly in  $X^*$  (5)

then  
 $\langle \mathcal{A}[(u_\mu, v_\mu);(\hat{u}, \hat{v})]; (u_\mu, v_\mu) \rangle_{X^*, X} \rightarrow \langle (\phi, \psi), (u,v) \rangle_{X^*, X}$ .

In our problem, we define  $\mathcal{A}$  by the following relation; for any  $(u_1, v_1), (u_2, v_2), (\hat{u}, \hat{v})$ :

$$\begin{aligned} \langle \mathcal{A} [(u_1, v_1), (u_2, v_2)]; (\hat{u}, \hat{v}) \rangle = & \int_{\Omega} |\nabla u_2|^{p-2} \nabla u_2 \nabla \hat{u} dx + \int_{\Omega} |\nabla v_2|^{q-2} \nabla v_2 \nabla \hat{v} dx \\ (2.21) \quad & - \int_{\Omega} \tilde{f}(x; u_1, v_1) \hat{u} dx - \int_{\Omega} \tilde{g}(x; u_1, v_1) \hat{v} dx \\ & + \int_{\Omega} \gamma_1(x, u_1) \hat{u} dx + \int_{\Omega} \gamma_2(x, v_1) \hat{v} dx \end{aligned}$$

**Lemma 2.2.**  $\mathcal{A}$  is a calculus of variations operator.

**Proof.** (c.f [31])

**Lemma 2.3.** Let  $V$  be a Banach space and let  $A$  be a coercive calculus of variations operator.

Then, for any  $f$  in  $V^*$ , the equation  $A(u) = f$  has a solution  $u$  in  $V$ .

**Proof** (c.f [17], proposition 2.6, theorem 2.7, p. 180-181).

**Lemma 2.4.** *If the application  $\tilde{f}$ ,  $\tilde{g}$ ,  $\gamma_1$  and  $\gamma_2$  are defined as above, then the problem  $(\tilde{P})$  has a solution  $(\bar{u}, \bar{v})$  in  $X$ .*

**3<sup>rd</sup> Step: Existence of a non-trivial solution for  $(P)$ .**

Now, we prove that  $u_0 \leq \bar{u} \leq u^0$   $v_0 \leq \bar{v} \leq v^0$ , in  $\Omega$ .

We show for example  $\bar{u} \leq u^0$ .

Consider  $\hat{u} = (\bar{u} - u^0)_+$  and  $\hat{v} = (\bar{v} - v^0)_+$ .

Multiplying  $(\tilde{1})$  by  $\hat{u}$  and  $(\tilde{2})$  by  $\hat{v}$ , we have

$$(2.22) \quad \int_{\Omega} |\nabla \bar{u}|^{p-2} \nabla \bar{u} \nabla \hat{u} dx - \int_{\Omega} \tilde{f}(x; \bar{u}, \bar{v}) \cdot \hat{u} dx + \|(\bar{u} - u^0)_+\|_{L^p(\Omega)}^p = 0$$

but, according to the definition of  $u^0$ ,  $\forall v \in [v_0, v^0]$ , we have

$$(2.23) \quad \int_{\Omega} |\nabla u^0|^{p-2} \nabla u^0 \nabla \hat{u} dx - \int_{\Omega} f(x; u^0, v) \hat{u} dx \geq 0$$

Thus, combining (2.22) and (2.23), we obtain

$$(2.24) \quad \begin{aligned} & \geq \int_{\Omega} (|\nabla \bar{u}|^{p-2} \nabla \bar{u} - |\nabla u^0|^{p-2} \nabla u^0) \nabla (\bar{u} - u^0)_+ dx \\ & + \int_{\Omega} (f(x; u^0, v) - \tilde{f}(x; \bar{u}, \bar{v})) (\bar{u} - u^0)_+ dx + \|(\bar{u} - u^0)_+\|_{L^p(\Omega)}^p \end{aligned}$$

Take  $v = \bar{V}$  where  $\bar{V}$  is associated to  $\bar{v}$  as in (2.18). On the set  $\{x \in \Omega; \bar{u}(x) - u^0(x) > 0\}$ , we have  $\bar{U}(x) = u^0(x)$ ,

(2.27)

$$\int_{\Omega} (f(x; u^0, \bar{V}) - \tilde{f}(x; \bar{u}, \bar{v})) (\bar{u} - u^0)_+(x) dx = \int_{\Omega} (f(x; u^0, \bar{V}) - f(x; \bar{U}, \bar{V})) (\bar{u} - u^0)_+(x) dx = 0$$

By monotonicity of  $-\Delta_p$ , we get that  $0 \geq \|(\bar{u} - u^0)_+\|_{L^p(\Omega)}^p \geq 0$ .

Thus  $\bar{u} \leq u^0$  on  $\Omega$  and similarly  $\bar{v} \leq v^0$  on  $\Omega$ .

### 3. EXISTENCE RESULTS VIA VARIATIONAL METHODS

**3.0. Introduction.** We present in this final section an existence result for the following problem (P)

$$\left\{ \begin{array}{l} \text{Find } (u, v) \in X \text{ such that} \\ (1^*) \quad -\Delta_p u = \frac{\partial H}{\partial u}(x; u, v) \quad \text{in } \Omega \\ (2^*) \quad -\Delta_q v = \frac{\partial H}{\partial v}(x; u, v) \quad \text{in } \Omega \end{array} \right.$$

This result extends to a potential system those obtained by L. Nirenberg [18] and F. de Thélin [26], in the scalar case. Our existence result follows from an appropriate adaptation of the variational method given by Ambrosetti-Rabinowitz [2].

Recal that  $X = W_0^{1,p}(\Omega) \times W_0^{1,q}(\Omega)$ .

In the next section, we shall prove that in fact  $(u, v) \in X \cap [L^\infty(\Omega)]^2$ .

We make the following assumptions

(H1)  $H \in C^1(\Omega \times \mathbb{R} \times \mathbb{R})$

(H2) There exist two positive real numbers  $\delta, A$ , with  $\delta < A$  such that, for a partition of  $\mathbb{R}^2$  in  $D_1, D_2, D_3$  respectively defined by

$$D_1 = \{(s,t) \in \mathbb{R}^2; |s| \geq A \text{ or } |t| \geq A\}$$

$$D_2 = \{(s,t) \in \mathbb{R}^2 \setminus D_1; |s| > \delta \text{ and } |t| > \delta\}$$

$$D_3 = \mathbb{R}^2 \setminus (D_1 \cup D_2)$$

We have:

(H2)<sub>a</sub> there exists a nonnegative constant  $C$  and

$$p' \in \left] p, \frac{np}{n-p} \right], \quad q' \in \left] q, \frac{nq}{n-q} \right],$$

such that  $0 \leq H(x;s,t) \leq C(|s|^{p'} + |t|^{q'})$ , for any  $x \in \Omega$  and for any pair  $(s,t) \in D_3$ .

(H2)<sub>b</sub> There exists a positive function  $a \in L^\infty(\Omega)$  such that  $H(x;s,t) = a(x)|s|^{\alpha+1}|t|^{\beta+1}$  for any  $x \in \Omega$  and  $(s,t) \in D_1$ .

**Remark.** We are interested by the nonnegative solutions for the problem (P), so we can add the following hypothesis

(H3) For any  $x \in \Omega$ ,  $s \leq 0$  or  $t \leq 0$ ;

$$\frac{\partial H}{\partial s}(x;s,t)=0 \text{ and } \frac{\partial H}{\partial t}(x;s,t)=0.$$

For any  $(u,v)$  in  $X$ , we define:

$$(3.0) \quad J(u,v) = \frac{1}{p} \int_{\Omega} |\nabla u|^p dx + \frac{1}{p} \int_{\Omega} |\nabla v|^q dx - \int_{\Omega} H(x;u,v) dx$$

We shall use the Mountain-Pass Lemma to obtain an existence theorem for (P). The nontrivial solution is obtained as a critical point of  $J$ .

**Theorem 3.1.** We suppose that the hypotheses (H1) and (H2) are satisfied and that the real numbers  $\alpha$  and  $\beta$  in (H2)<sub>b</sub> are such that

$$\begin{cases} 1) & (\alpha+1)\frac{n-p}{np} + (\beta+1)\frac{n-q}{nq} < 1 \\ 2) & \frac{\alpha+1}{p} + \frac{\beta+1}{q} > 1, \end{cases}$$

then, the problem (P) possesses a nontrivial solution  $(u^*, v^*)$  in  $X \cap [L^\infty(\Omega)]^2$ .

**Corollary 3.1.** All the hypotheses of Theorem 3.1. are satisfied for  $H(x; s, t) = a(x) |s|^{\alpha+1} |t|^{\beta+1}$ .

If

$$(\alpha+1)\frac{n-p}{np} + (\beta+1)\frac{n-q}{nq} < 1, \quad \frac{\alpha+1}{p} + \frac{\beta+1}{q} > 1$$

then, the corresponding problem possesses a nontrivial solution  $(u^*, v^*)$  in  $X \cap [L^\infty(\Omega)]^2$ .

**Proof of Corollary 3.1.** Consider a truncature  $\tilde{H}$  of the application  $H$

$$\tilde{H}(x; s, t) = \begin{cases} 0 & \text{if } s \leq 0 \text{ or } t \leq 0 \\ H(x; s, t) & \text{otherwise} \end{cases}$$

$\tilde{H}$  satisfies the hypotheses (H1), (H2). For proving (H2)<sub>a</sub>, we write for any real  $s$  and  $t$

$$(*) \quad |s|^{\alpha+1} |t|^{\beta+1} \leq C(|s|^{\lambda p} + |t|^{\mu q})$$

Where  $\lambda$  and  $\mu$  are such that

$$\frac{\alpha+1}{\lambda p} + \frac{\beta+1}{\mu q} = 1, \quad 1 < \lambda < \frac{n}{n-p} \quad \text{and} \quad 1 < \mu < \frac{n}{n-q}.$$

### 3.1. Existence of a solution in $X$ .

**Lemma 3.1.1.** *If*

$$(\alpha+1)\frac{n-p}{np} + (\beta+1)\frac{n-q}{nq} < 1,$$

*there exist  $\gamma_1$  and  $\gamma_2$  such that*

$$\begin{cases} \frac{\alpha+1}{\gamma_1} + \frac{\beta+1}{\gamma_2} = 1 \\ \gamma_1 \in \left[1, \frac{np}{n-p}\right], \gamma_2 \in \left[1, \frac{nq}{n-q}\right] \end{cases}$$

*Moreover, if  $(u_k, v_k)$  is bounded in  $X$ , the applications*

$$x \rightarrow u_k(x) |u_k(x)|^{\alpha-1} |v_k(x)|^{\beta+1} \quad \text{and} \quad x \rightarrow v_k(x) |v_k(x)|^{\beta-1} |u_k(x)|^{\alpha+1}$$

*are bounded in  $L^{\gamma_1}(\Omega)$  and  $L^{\gamma_2}$  respectively.*

**Lemma 3.1.2.** *If*

$$\frac{\alpha+1}{p} + \frac{\beta+1}{q} > 1,$$

*$J$  satisfies the Palais-Smale (P.S) condition.*

**Proof.** Let  $\{(u_k, v_k); k \in \mathcal{N}\}$  be a sequence in  $X$  such that

$$\text{there exist } M > 0, \quad |J(u_k, v_k)| \leq M \quad (P.S)_1$$



$J'(u_k, v_k) \rightarrow 0$  strongly in  $X^*$  as  $k$  goes to  $+\infty$   $(P.S)_2$ .

We claim that this sequence is bounded in  $X$ .

By contradiction, suppose that we can extract from  $(u_k, v_k)$  a subsequence denoted again by  $(u_k, v_k)$  such that  $\|(u_k, v_k)\|_X \rightarrow +\infty$ .

Hereafter, we set

$$e_k = \frac{1}{p} \int_{\Omega} |\nabla u_k|^p dx + \frac{1}{q} \int_{\Omega} |\nabla v_k|^q dx.$$

The  $(P.S)_1$  condition implies that

$$(3.1.1) \quad -\frac{M}{e_k} \leq 1 - \frac{1}{e_k} \int_{\Omega} H(x; u_k, v_k) dx \leq \frac{M}{e_k}.$$

Let  $\Omega_{i,k} = \{x \in \Omega: (u_k(x), v_k(x)) \in D_i\}$ , for  $i = 1, 2, 3$ ; we obtain

$$(3.1.2) \quad -\frac{M}{e_k} \leq 1 - \frac{1}{e_k} \left\{ \int_{\Omega_{1,k}} a(x) u_k^{\alpha+1} v_k^{(\beta+1)} dx + \int_{\Omega_{2,k}} H(x; u_k, v_k) dx \right\} \leq \frac{M}{e_k}.$$

On the other hand, by  $(PS)_2$  we have:

$$-\varepsilon \|(u_k, v_k)\|_X \leq J'(u_k, v_k) \cdot \left( \frac{u_k}{p}, \frac{v_k}{q} \right) \leq \varepsilon \|(u_k, v_k)\|_X.$$

That means

$$-\varepsilon \|(u_k, v_k)\|_X \leq e_k - \frac{1}{p} \int_{\Omega_{1,k}} u_k \frac{\partial H}{\partial u}(x; u_k, v_k) dx - \frac{1}{q} \int_{\Omega_{2,k}} v_k \frac{\partial H}{\partial v}(x; u_k, v_k) dx$$

$$(3.1.3) \quad -\frac{1}{p} \int_{\Omega \Omega_{1,t}} u_k \frac{\partial H}{\partial u}(x; u_k, v_k) dx - \frac{1}{q} \int_{\Omega \Omega_{1,t}} v_k \frac{\partial H}{\partial v}(x; u_k, v_k) dx$$

$$\leq \varepsilon \|(u_k, v_k)\|_X$$

Then, taking the limit with respect to  $k$  in the inequalities (3.1.2) and (3.1.3), we obtain respectively

$$(3.1.4) \quad \lim_{k \rightarrow +\infty} \frac{1}{e_k} \int_{\Omega_{1,t}} a(x) u_k^{\alpha+1} v_k^{\beta+1} dx = 1$$

$$\lim_{k \rightarrow +\infty} \frac{1}{e_k} \int_{\Omega_{1,t}} a(x) u_k^{\alpha+1} v_k^{\beta+1} dx = \frac{1}{\frac{\alpha+1}{p} + \frac{\beta+1}{q}}$$

But, this contradicts the hypothesis

$$\frac{\alpha+1}{p} + \frac{\beta+1}{q} > 1.$$

Thus, there exist positive constants  $C_1$  et  $C_2$  such that:  $\|u_k\|_{1,p} \leq C_1$  and  $\|v_k\|_{1,q} \leq C_2$ .

Denoting again by  $\{u_k; k \in \mathcal{N}\}$  and  $\{v_k; k \in \mathcal{N}\}$  the extracted subsequences, they converge strongly in the spaces  $L^p(\Omega)$  and  $L^q(\Omega)$  respectively; we claim that the subsequence  $\{(u_k, v_k); k \geq 0\}$  converges strongly in  $X$ .

In fact, for any integer pair  $(m, l)$

$$(3.1.5) \quad \int_{\Omega} (F_p(\nabla u_m) - F_p(\nabla u_l)) \nabla(u_m - u_l) dx = A_{m,l}$$

where

$$A_{m,l} = \langle J'_{p,q}(u_m, v_m) - J'_{p,q}(u_l, v_l); (u_m - u_l, 0) \rangle_{X, X^*} + \int_{\Omega} \left\{ \frac{\partial H}{\partial u}(x; u_m, v_m) - \frac{\partial H}{\partial u}(x; u_l, v_l) \right\} (u_m - u_l) dx$$

and

$$(3.1.6) \quad \int_{\Omega} (F_q(\nabla v_m) - F_q(\nabla v_l)) |\nabla(v_m - v_l)| dx = B_{m,l}$$

where

$$B_{m,l} = \langle J'(u_m, v_m) - J'(u_l, v_l); (0, v_m - v_l) \rangle_{X, X^*} + \int_{\Omega} \left\{ \frac{\partial H}{\partial v}(x; u_m, v_m) - \frac{\partial H}{\partial v}(x; u_l, v_l) \right\} (v_m - v_l) dx$$

By  $(P.S)_2$  it is easy to remark that  $\langle J'_{p,q}(u_m, v_m) - J'_{p,q}(u_l, v_l); (u_m - u_l, 0) \rangle_{X, X^*}$  converges to 0 as  $m$  and  $l$  tend to  $+\infty$ .

From the hypotheses  $(H1)$  and  $(H2)$ , there exist two constants  $A_1$  and  $A_2$  such that for any  $(s, t)$  in  $\mathbb{R}^2$  and  $x$  in  $\Omega$

$$(3.1.7) \quad \left| \frac{\partial H}{\partial s}(x; s, t) \right| \leq A_1 + A_2 |s|^\alpha |t|^{\beta+1}.$$

By use of Lemma 3.1.,

$$\int_{\Omega} \left\{ \frac{\partial H}{\partial v}(x; u_m, v_m) - \frac{\partial H}{\partial v}(x; u_l, v_l) \right\} (v_m - v_l) dx$$

converges to 0 and therefore  $A_{m,l}$  converges to 0.

We have the following algebraic relation [24]:

$$|\nabla u_m - \nabla u_l|^p \leq C ([F_p(\nabla u_m) - F_p(\nabla u_l)] (\nabla u_m - \nabla u_l))^{s/2} (|\nabla u_m|^p + |\nabla u_l|^p)^{(1-s/2)}$$

$$(3.1.8) \quad \text{with } s = \begin{cases} p & \text{for } 1 < p \leq 2 \\ 2 & \text{for } 2 < p \end{cases}$$

Integrating (3.1.8) on  $\Omega$  and using Hölder's inequality in the right hand side, we obtain

$$(3.1.9) \quad \|u_m - u_l\|_{1,p}^p \leq C |A_{m,l}|^{s/2} (\|u_m\|_{1,p}^p + \|u_l\|_{1,p}^p)^{(1-s/2)}$$

and

$$(3.1.10) \quad \|v_m - v_l\|_{1,q}^q \leq C' |B_{m,l}|^{t/2} (\|v_m\|_{1,q}^q + \|v_l\|_{1,q}^q)^{(1-t/2)}$$

From the convergence results related above, these inequalities give strong convergence of  $\{(u_k, v_k); k \in \mathcal{N}\}$ .

**Lemma 3.1.3.** *Under the hypotheses of Theorem 3.1.*

1) *There exist two positive real numbers  $\rho$ ,  $\nu_1$  and a neighborhood  $V_\rho$  of the origin of  $X$  such that for any element  $(u, v)$  on the boundary of  $V_\rho$ ;  $J(u, v) \geq \nu_1 > 0$ .*

2) *There exist  $(\phi, \psi)$  in  $X$  such that  $J(\phi, \psi) < 0$ .*

**Proof.** 1) By (H1) and (H2)

$$(3.1.11) \quad \int_{\Omega} H(x; u, v) dx \leq C \int_{\Omega} (|u|^{p'} + |v|^{q'}) dx + \int_{\Omega} B dx + \int_{\Omega} a(x) |u|^{\alpha+1} |v|^{\beta+1} dx$$

$$\leq C (\|u\|_{1,p}^{p'} + \|v\|_{1,q}^{q'}) + b_\delta \int_{\Omega} |u|^{\alpha+1} |v|^{\beta+1} dx + \int_{\Omega} a(x) |u|^{\alpha+1} |v|^{\beta+1} dx$$

By lemma 3.1.1., we obtain

$$(3.1.12) \quad \int_{\Omega} |u|^{\alpha+1} |v|^{\beta+1} dx \leq \|u\|_{L^n(\Omega)}^{\alpha+1} \cdot \|v\|_{L^n(\Omega)}^{\beta+1} \leq M \|u\|_{1,p}^{\alpha+1} \cdot \|v\|_{1,q}^{\beta+1}$$

Therefore, we get

$$(3.1.13) \quad \int_{\Omega} H(x;u,v) dx \leq C (\|u\|_{1,p}^{p'} + \|v\|_{1,q}^{q'} + (b_{\delta} + \|a\|_{\infty}) \{ \|u\|_{1,p}^{r(\alpha+1)} + \|v\|_{1,q}^{r^*(\beta+1)} \})$$

where  $b_{\delta}$  is a positive constant  $B = b_{\delta} \delta^{\alpha+\beta+2}$ ,  $\delta$  fixed,

$$r = 1 + \frac{p}{q} \frac{\beta+1}{\alpha+1} \quad \text{and} \quad r^* = 1 + \frac{q}{p} \frac{\alpha+1}{\beta+1}.$$

Denoting by  $\theta$  and  $\eta$  respectively  $\|u\|_{1,p}$  and  $\|v\|_{1,q}$ , we therefore obtain the following minoration of  $J$  for any  $(u,v) \in X$ ,

(3.1.14)

$$J(u,v) \geq \theta^p \left[ 1 - C \theta^{p'-p} - (b_{\delta} + \|a\|_{\infty}) \theta^{r(\alpha+1)-p} \right] + \eta^q \left[ 1 - C \eta^{q'-q} - (b_{\delta} + \|a\|_{\infty}) \eta^{r^*(\beta+1)-q} \right]$$

Whence,

$$(3.1.15) \quad J(u,v) \geq v_1 > 0$$

2) Let  $\phi \in W_0^{1,p}(\Omega)$  and  $\psi \in W_0^{1,q}(\Omega)$  be positive in  $\Omega$ , for any  $\sigma > 0$ , we have

$$J(\sigma^{\frac{1}{p}} \phi; \sigma^{\frac{1}{q}} \psi) = \sigma \|\phi\|_{1,p}^p + \sigma \|\psi\|_{1,q}^q - \int_{\Omega} H(x; \sigma^{\frac{1}{p}} \phi, \sigma^{\frac{1}{q}} \psi) dx$$

(3.1.16)

$$= \sigma \|\phi\|_{1,p}^p + \sigma \|\psi\|_{1,q}^q - \int_{\Omega} H(x; \sigma^{\frac{1}{p}} \phi, \sigma^{\frac{1}{q}} \psi) dx - \sigma^{\frac{\alpha+1}{p} + \frac{\beta+1}{q}} \int_{\Omega} |\phi|^{\alpha+1} |\psi|^{\beta+1} dx$$

Taking  $\sigma$  sufficiently large to have  $|\Omega_1| > 0$ , we obtain

$$\lim_{\sigma \rightarrow +\infty} J(\sigma^{\frac{1}{p}}\tilde{\phi}; \sigma^{\frac{1}{q}}\tilde{\psi}) = -\infty, \text{ since } \frac{\alpha+1}{p} + \frac{\beta+1}{q} > 1.$$

By the continuity for  $J(\dots)$  on  $X$ , we find a pair  $(\phi, \psi)$  in  $X \setminus \mathcal{B}_p(0)$  such that  $J(\phi, \psi) < 0$ .

**Proof of the theorem 3.1. (1<sup>st</sup> part).** By Mountain-Pass Lemma [2], there exist a pair  $(u^*, v^*)$  in  $X$  which is a critical point of  $J$ . This means that for any  $(w_1, w_2) \in X$ ,  $J'(u^*, v^*) \cdot (w_1, w_2) = 0$ , i.e

$$\left\{ \begin{array}{l} -\Delta_p u^* = \frac{\partial H}{\partial u}(x; u^*, v^*) \quad \text{in } \Omega \\ -\Delta_q v^* = \frac{\partial H}{\partial v}(x; u^*, v^*) \quad \text{in } \Omega. \end{array} \right.$$

So, we have proved that  $(P)$  possesses a nontrivial solution in  $X$ . The second part is devoted to prove that the solutions are bounded in  $\Omega$ .

Moreover, [26] (c.f the definition for  $H$ ) ensure  $u^* \geq 0$  and  $v^* \geq 0$  in  $\Omega$ .

### 3.2. $L^\infty$ -Estimate of the solution

**3.2.0. Introduction.** In this part, we use an iterative method to estimate the solution  $(u^*, v^*)$  obtained in section 3.1. We prove here that in fact  $(u^*, v^*) \in [L^\infty(\Omega)]^2$ .

In this matter, the crucial point is the construction of two strictly increasing unbounded sequences  $\{\lambda_k; k \geq 0\}$  and  $\{\mu_k; k \geq 0\}$  such that  $u^*$  and  $v^*$  verify:

$$\text{If } \begin{cases} u^* \in L^{\lambda_k}(\Omega) \\ v^* \in L^{\mu_k}(\Omega) \end{cases} \quad \text{then } \begin{cases} u^* \in L^{\lambda_{k+1}}(\Omega) \\ v^* \in L^{\mu_{k+1}}(\Omega) \end{cases}$$

We shall present some properties deriving to the fact that  $u^*$  and  $v^*$  belong to  $L^{\lambda_k}(\Omega)$  and  $L^{\mu_k}(\Omega)$  respectively. In a second step, we shall proceed to the appropriate construction for these sequences.

It is very important to note that this iterative schema use some regularity properties of  $u^*$  and  $v^*$ , for example  $(u^*, v^*)$  belong to  $[C^2(\Omega) \cap C^1(\overline{\Omega})]^2$ . The study of regularized equations (cf. [20], [26]) allows us to suppose  $u^*$  and  $v^*$  smooth throughout all this part. Though we do not make extensive development about our iterative method, more detailed proofs are given in [31].

**Proposition 3.2.** *Suppose that all the hypotheses of Theorem 3.1. are satisfied. Then, there exist sequences  $\{\lambda_k; k \geq 0\}$  and  $\{\mu_k; k \geq 0\}$  such that*

- 1) For each  $k$ ,  $u^*$  and  $v^*$  belong respectively to  $L^{\lambda_k}(\Omega)$  and  $L^{\mu_k}(\Omega)$ .
- 2) There exist two real constants  $A_p$  and  $A_q$  be such that

$$\|u^*\|_{\infty} \leq \overline{\lim}_{k \rightarrow +\infty} \|u^*\|_{L^{\lambda_k}(\Omega)} \leq A_p$$

$$\|v^*\|_{\infty} \leq \overline{\lim}_{k \rightarrow +\infty} \|v^*\|_{L^{\mu_k}(\Omega)} \leq A_q$$

**Lemma 3.2.1.** *Let  $\pi_p$  (resp.  $\pi_q$ ) be such that*

$$1 < \pi_p < \frac{np}{n-p} \quad (\text{resp. } 1 < \pi_q < \frac{nq}{n-q}),$$

and for any  $k \geq 0$

$$a_k = \lambda_k \left( 1 - \frac{\alpha}{\lambda_k} - \frac{\beta + 1}{\mu_k} \right) - 1 \quad (1)_k$$

$$b_k = \mu_k \left( 1 - \frac{\alpha + 1}{\lambda_k} - \frac{\beta}{\mu_k} \right) - 1 \quad (2)_k$$

Then there are some constants  $c$  and  $c'$  such that for any  $u^* \in L^{\lambda_k}(\Omega)$  and  $v^* \in L^{\mu_k}(\Omega)$  we have

$$\int_{\Omega} |u^*|^{\left(1 + \frac{a_k}{p}\right)^{r_p}} dx \leq c \left(1 + \frac{a_k}{p}\right)^{r_p} \theta_k^{(r_p/p)}, \quad \int_{\Omega} |v^*|^{\left(1 + \frac{b_k}{q}\right)^{r_q}} dx \leq c' \left(1 + \frac{b_k}{q}\right)^{r_q} \Phi_k^{(r_q/p)}$$

where  $\theta_k$  and  $\Phi_k$  are defined as

$$\theta_k = \int_{\Omega} \frac{\partial H}{\partial u}(x; u^*, v^*) u^* |u^*|^{a_k} dx, \quad \Phi_k = \int_{\Omega} \frac{\partial H}{\partial v}(x; u^*, v^*) v^* |v^*|^{b_k} dx.$$

**Proof of the Lemma 3.2.1.** Multiplying (1\*) by  $u^* |u^*|^a$  and integrating on  $\Omega$ , we obtain

$$(3.2.1) \quad \int_{\Omega} |\nabla u^*|^{p-2} \nabla u^* \nabla [u^* |u^*|^{a_k}] = \int_{\Omega} \frac{\partial H}{\partial u}(x; u^*, v^*) u^* |u^*|^{a_k} dx$$

On the other hand, we have,

$$(3.2.2) \quad \int_{\Omega} \left| \nabla (u^*)^{1 + \frac{a_k}{p}} \right|^p = \left( 1 + \frac{a_k}{p} \right)^p \int_{\Omega} |u^*|^{a_k} |\nabla u^*|^p dx$$

Since,  $u^*$  is in  $C^1(\bar{\Omega})$ , so is  $\{u^*\}^{1+a_k/p}$  and consequently  $\{u^*\}^{1+a_k/p}$  belongs to  $W_0^{1,p}(\Omega)$ . The continuous imbedding  $W_0^{1,p}(\Omega) \hookrightarrow L^r(\Omega)$  implies the existence of a constant  $c > 0$  such that



$$(3.2.3) \quad \left( \int_{\Omega} |u^*|^{(1+\frac{a_k}{p})\pi_p} dx \right)^{1/\pi_p} \leq c \left( \int_{\Omega} |\nabla(u^*)|^{1+\frac{a_k}{p}} dx \right)^{1/p}$$

Since  $a_k$  is nonnegative, (3.2.1), (3.2.2), (3.2.3) give,

$$(3.2.4) \quad \int_{\Omega} |u^*|^{(1+\frac{a_k}{p})\pi_p} \leq c \left( 1 + \frac{a_k}{p} \right) \left[ \int_{\Omega} |\nabla u^*|^p |u^*|^{a_k} dx \right]^{\pi/p}$$

$$\leq c \left( 1 + \frac{a_k}{p} \right)^{\pi} \theta_k^{\pi/p}$$

**Lemma 3.2.2.** Assume that

$$\lambda_{k+1} \leq \left( 1 + \frac{a_k}{p} \right) \pi_p \quad (3)_k, \quad \mu_{k+1} \leq \left( 1 + \frac{b_k}{q} \right) \pi_q \quad (4)_k.$$

Then, If  $u^* \in L^{\lambda}(\Omega)$  and  $v^* \in L^{\mu}(\Omega)$ , we have

$$(3.2.5) \quad \|u^*\|_{L^{\lambda_{k+1}}(\Omega)}^{\lambda_{k+1}} \leq K_p^{\lambda_{k+1}} \left\{ c^{\frac{1}{\pi_p}} \left( 1 + \frac{a_k}{p} \right) \left\{ A_1 \|u^*\|_{L^{\lambda_k}(\Omega)}^{\lambda_k} + A_2 \left( \|u^*\|_{L^{\lambda_k}(\Omega)}^{\mu_k} \right)^{\frac{\alpha+a_k+1}{\mu_k}} \left( \|v^*\|_{L^{\mu_k}(\Omega)}^{\lambda_k} \right)^{\frac{\beta+1}{\lambda_k}} + A_3 \right\} \right\}^{\frac{1}{p}} \left\{ \frac{\lambda_{k+1}}{1+\frac{a_k}{p}} \right\}$$

where  $A_i(i=1;2;3)$  are positive constants.

**Proof.** We first call (c.f (3.1.7)) that the hypotheses on  $H$  imply the existence of positive constants  $A_i$ , ( $i=1;2$ ) such that for any real numbers  $s$  and  $t$ ,

$$\frac{\partial H}{\partial s}(x;s,t) \leq A_1 + A_2 |s|^\alpha |t|^{\beta+1}$$

Thus, by Hölder's inequality we obtain

$$\int_{\Omega} \frac{\partial H}{\partial u}(x;u^*,v^*) u^* |u^*|^{a_i} dx \leq A_1 \int_{\Omega} |u^*|^{\alpha_i+1} dx + A_2 \int_{\Omega} |u^*|^{\alpha+a_i+1} |v^*|^{\beta+1} dx$$

$$(3.2.6) \quad \leq A_1 \int_{\Omega} |u^*|^{\lambda_i} dx + A_2 \int_{\Omega} |u^*|^{\alpha+a_i+1} |v^*|^{(\beta+1)} dx + A_3$$

$$\leq A_1 \int_{\Omega} |u^*|^{\lambda_i} dx + A_2 \left( \int_{\Omega} |u^*|^{\lambda_i} dx \right)^{\frac{\alpha+a_i+1}{\lambda_i}} \left( \int_{\Omega} |v^*|^{\mu_i} dx \right)^{\frac{(\beta+1)}{\mu_i}} + A_3$$

That implies with (3.2.4),

(3.2.7)

$$\int_{\Omega} |u^*|^{\left(1+\frac{a_i}{p}\right)\pi_i} \leq c \left(1+\frac{a_i}{p}\right)^{\pi_i} \left[ \int_{\Omega} |\nabla u^*|^p |u^*|^{a_i} dx \right]^{\pi_i/p}$$

$$\leq c \left(1+\frac{a_i}{p}\right)^{\pi_i} \left[ A_1 \int_{\Omega} |u^*|^{\lambda_i} dx + A_2 \left( \int_{\Omega} |u^*|^{\lambda_i} dx \right)^{\frac{\alpha+a_i+1}{\lambda_i}} \left( \int_{\Omega} |v^*|^{\mu_i} dx \right)^{\frac{(\beta+1)}{\mu_i}} + A_3 \right]^{\pi_i/p}$$

Now, by (3<sub>k</sub>),  $L^{(1+a_i/p)\pi_i}(\Omega)$  is continuously imbedded into  $L^{\lambda_i}(\Omega)$ , so there exists a constant  $K_p$  such that

$$\left(\int_{\Omega} |u^*|^{\lambda_{k+1}} dx\right)^{1/\lambda_{k+1}} \leq K_p \left(\int_{\Omega} |u^*|^{\left(1+\frac{a_k}{p}\right)\pi_p} dx\right)^{1/\left(1+\frac{a_k}{p}\right)\pi_p}.$$

Combined with (3.2.7), we have

(3.2.8)

$$\int_{\Omega} |u^*|^{\lambda_{k+1}} dx$$

$$\leq K_p^{\lambda_{k+1}} \left\{ c^{\frac{1}{\pi_p}} \left(1 + \frac{a_k}{p}\right) \left[ A_1 \int_{\Omega} |u^*|^{\lambda_k} dx + A_2 \left(\int_{\Omega} |u^*|^{\lambda_k} dx\right)^{\frac{\alpha \cdot a_k + 1}{\lambda_k}} \left(\int_{\Omega} |v^*|^{\mu_k} dx\right)^{\frac{(\beta+1)}{\mu_k}} + A_3 \right]^{\frac{1}{p}} \right\}^{\frac{\lambda_{k+1}}{1+\frac{a_k}{p}}}.$$

An analogous result is obtained for  $v^*$ .

**3.2.1. Definition and construction of sequences  $\{\lambda_k; k \in \mathcal{N}\}$  and  $\{\mu_k; k \in \mathcal{N}\}$ .** Here, we construct the sequences  $\{\lambda_k; k \in N\}$  and  $\{\mu_k; k \in N\}$ . This construction requires similar tools as in [20], [26] or [27] use for the study of first eigenvalue, but here the problem is different from [27], because  $\alpha$  and  $\beta$  do not verify

$$\frac{\alpha+1}{p} + \frac{\beta+1}{q} = 1.$$

Here, the first terms of each sequence cannot be determined directly by using the Rellich-Kondrachov's continuous imbedding result. So, we first construct Lebesgue spaces of exponents  $\hat{\lambda}_k$  and  $\hat{\mu}_k$  containing respectively  $u^*$  and  $v^*$ . By an appropriate choice for  $k_0 \in \mathcal{N}$ ,  $\hat{\lambda}_{k_0}$  and  $\hat{\mu}_{k_0}$  give the respective first terms of  $\{\lambda_k; k \geq 0\}$  and  $\{\mu_k; k \geq 0\}$ . After that, we shall show that  $u^*$  and  $v^*$  are estimated independently to  $k$  by a same constant in every  $L^{\lambda_k}(\Omega)$  and  $L^{\mu_k}(\Omega)$  spaces respectively. This is not always the case when we are limiting us only to  $L^{\hat{\lambda}_k}(\Omega)$  and  $L^{\hat{\mu}_k}(\Omega)$  spaces.

a) Construction of  $\{\hat{\lambda}_k; k > 0\}$  and  $\{\hat{\mu}_k; k > 0\}$ . We consider here  $\alpha$  and  $\beta$  satisfying the relations

$$\frac{\alpha+1}{p} \left( \frac{n-p}{n} \right) + \frac{\beta+1}{q} \left( \frac{n-q}{n} \right) < 1$$

(3.2.9)

$$\frac{\alpha+1}{p}(1) + \frac{\beta+1}{q}(1) > 1$$

So, we can find  $\hat{C} > 1$  and  $(\lambda, \mu)$  such that

$$(3.2.10) \quad \left\{ \begin{array}{l} 1 < \lambda < \frac{n}{(n-p)\hat{C}} \\ 1 < \mu < \frac{n}{(n-q)\hat{C}} \\ \frac{\alpha+1}{\lambda p} + \frac{\beta+1}{\mu q} = 1 \end{array} \right.$$

Now, we take  $\hat{\lambda}_k = \lambda p \hat{C}^k$ ,  $\hat{\mu}_k = \mu q \hat{C}^k$ .

From (1)<sub>k</sub> and (2)<sub>k</sub>, we get

$$(3.2.11) \quad \left\{ \begin{array}{l} \hat{a}_k = \hat{\lambda}_k - \lambda p \\ \hat{b}_k = \hat{\mu}_k - \mu q \end{array} \right.$$

**Lemma 3.2.3.** For each  $k \in \mathcal{N}$ ,  $u^*$  and  $v^*$  belong respectively to  $L^{\hat{\lambda}_k}(\Omega)$  and  $L^{\hat{\mu}_k}(\Omega)$ .

**Proof.** We give a proof by induction.

By Sobolev imbedding Theorem, we have  $u^* \in L^{\lambda p}(\Omega)$ ;  $v^* \in L^{\mu q}(\Omega)$ .

Then the Lemma is proved for  $k = 0$ . Suppose that it is true for all integer  $k'$  such that  $0 \leq k' \leq k \in \mathcal{N}$

Take  $\pi_p = \lambda p \hat{C}$  and  $\pi_q = \mu q \hat{C}$ , and  $u^* \in L^{\hat{\lambda}}(\Omega)$ . The relation:

$$\left(1 + \frac{a_k}{p}\right) \pi_p = \lambda^2 p \hat{C}^{k+1} + \lambda p \hat{C} - \lambda^2 p \hat{C} \geq \lambda p \hat{C}^{k+1} = \hat{\lambda}_{k+1},$$

and Lemma 3.2.1. give  $u^* \in L^{\hat{\lambda}_{k+1}}(\Omega)$  and  $v^* \in L^{\hat{\mu}_{k+1}}(\Omega)$ .

b) Construction of sequences  $\{\lambda_k; k \in N\}$  and  $\{\mu_k; k \in N\}$ . Let

$$C = \min\left(\frac{n}{n-p}, \frac{n}{n-q}\right), \quad \gamma = \frac{\alpha+1}{\lambda p} + \frac{\beta+1}{\mu q}, \quad \delta = (M - (\gamma-1))C,$$

with  $M > \gamma-1$ ; we define the sequences  $\{\lambda_k; k \in \mathcal{N}\}$  and  $\{\mu_k; k \in \mathcal{N}\}$  by

$$\lambda_k = p f_k, \quad \mu_k = q f_k$$

where  $f_k$  denotes the sequence

$$(3.2.12) \quad f_k = \frac{C}{C-1} [\delta C^{k-1} + (\gamma-1)].$$

Remark the sequences  $\{\lambda_k; k \in \mathcal{N}\}$  and  $\{\mu_k; k \in \mathcal{N}\}$  are strictly increasing and tend to  $+\infty$ , futhermore, we have the iterative relation

$$f_{k+1} = C[f_k - (\gamma-1)] \quad (5)_k.$$

**Proof of Proposition 3.2.** We proceed again by induction.

First, we use the fact that the sequences  $\hat{\lambda}_k$  and  $\hat{\mu}_k$  are strictly increasing to establish the existence of an integer  $k_0$  such that  $\lambda_0 \geq \hat{\lambda}_{k_0}$  and  $\mu_0 \geq \hat{\mu}_{k_0}$ ; we obtain from Lemma 3.2.3. that  $u^* \in L^{\lambda_0}(\Omega)$  and  $v^* \in L^{\mu_0}(\Omega)$ .

Suppose that the proposition is true for  $0 \leq k' \leq k$ . Let  $\pi_p = Cp$  and  $\pi_q = Cq$ . (1)<sub>k</sub> and (2)<sub>k</sub> give:  $a_k = p(f_k - \gamma)$  and  $b_k = q(f_k - \gamma)$ .

So,

$$1 + \frac{a_k}{p} = 1 + f_k - \gamma < \frac{C}{C-1} \left[ \frac{\delta}{C} + (\gamma - 1) \right] C^k.$$

Moreover by (5)<sub>k</sub> we obtain

$$\lambda_{k+1} = \left( 1 + \frac{a_k}{p} \right) \pi_p,$$

and similarly

$$\mu_{k+1} = \left( 1 + \frac{b_k}{q} \right) \pi_q.$$

Then, we conclude with Lemma 3.2.2. that  $u^* \in L^{\lambda_{k+1}}(\Omega)$ , according to (3.1.6) and taking

$$A = \frac{C}{C-1} \left[ \frac{\delta}{C} + (\gamma - 1) \right],$$

$$\|u^*\|_{L^{\lambda_{k+1}}(\Omega)}^{\lambda_{k+1}} \leq C \left( 1 + \frac{a_k}{p} \right)^{C_p} \left\{ A_1 \|u^*\|_{L^{\lambda_k}(\Omega)}^{\lambda_k} + A_2 \left( \|u^*\|_{L^{\lambda_k}(\Omega)}^{\lambda_k} \right)^{\frac{\alpha + a_k + 1}{\lambda_k}} \left( \|v^*\|_{L^{\mu_k}(\Omega)}^{\mu_k} \right)^{\frac{\beta + 1}{\mu_k}} \right\}^C$$

(3.2.13)

$$\leq A^C C^{kCp} \max \left( 1; \|u^*\|_{L^{\lambda_k}(\Omega)}^{\lambda_k}; \|v^*\|_{L^{\mu_k}(\Omega)}^{\mu_k} \right)^C.$$

Considering the equality

$$-\Delta_q v^* = \frac{\partial H}{\partial v}(x; u^*, v^*),$$

we obtain an analogous inequality

$$\|v^*\|_{L^{\mu_k}(\Omega)}^{\mu_{k+1}} \leq A^C C^{kCq} \max\left(1; \|u^*\|_{L^{\lambda_k}(\Omega)}^{\lambda_k}; \|v^*\|_{L^{\mu_k}(\Omega)}^{\mu_k}\right)^C \quad (3.2.14)$$

As in [20], [26], [27], we obtain the iterative relation  $E_{k+1} \leq r_k + CE_k$ , where

$$(3.2.15) \quad \begin{cases} E_k = \ln \max\left(\|u^*\|_{L^{\lambda_k}(\Omega)}^{\lambda_k}; \|v^*\|_{L^{\mu_k}(\Omega)}^{\mu_k}\right) \\ r_k = ak + b \quad a = \ln C^{C \max(p,q)}, \quad b = \ln(A)^C \end{cases}$$

So, we get the iterative relation  $E_k \leq dC^{k-1}$ , where  $d$  denotes a positive constant.

Thus,

$$(3.2.16) \quad \|u^*\|_{L^{\lambda_k}(\Omega)} \leq \exp\left(\frac{E_k}{\lambda_k}\right) \leq \exp\left(\frac{d(C-1)}{pC\delta}\right)$$

$$\|v^*\|_{L^{\mu_k}(\Omega)} \leq \exp\left(\frac{d(C-1)}{qC\delta}\right)$$

then,  $u^*$  and  $v^*$  are bounded in  $L^{\lambda_k}(\Omega)$  and  $L^{\mu_k}(\Omega)$  independently of  $k \in \mathcal{N}$

## References

- [1] ADAMS, R.A. *Sobolev spaces*. Academic Press, 1975.
- [2] AMBROSETTI, A. and RABINOWITZ, PH. *Dual Variational Methods in Critical Point Theory and Application*. J. Funct. Anal. (1973), 14, pp. 349-381.
- [3] ANANE, A. *Simplicité et isolation de la première valeur propre du  $p$ -Laplacien*. C.R. Acad. Sci. Paris, (1987), t. 305, pp. 725-728.
- [4] BAOYAO, C. *Nonexistence Results and Existence Theorems of Positives Solutions of Dirichlet Problems for a Class of Semilinear Elliptic Systems of Second Order*. Acta Mathematica Scientia n° 3, (1987), pp. 299-309.
- [5] BERGER, M.S. *Nonlinearity and Functional Analysis*. Lectures On Nonlinear Problems in Mathematical Analysis. Academic Press, 1975.
- [6] BREZIS-LIEB, H. *Minimum Action Solutions of Some Vector Field Equations*. Commun. Math. Phys. (1984), vol. 96, pp. 97-113.
- [7] DEUEL, J. and HESS, P. *A Criterion for the Existence of Solutions of Nonlinear Elliptic Boundary Value Problem*. Proc. Royal. Soc. Edinburgh. (1975), vol. 74A, pp. 49-54.
- [8] DIAZ, J.I. and HERNANDEZ, J. *On the Existence of a Free Boundary for a Class of Reaction Diffusion Systems*. Siam J. Maths. Anal. (1984), vol. 15, n° 4, pp. 670-685.
- [9] DIAZ, J.I. and HERRERO, J. *Estimates on the Support of the Solutions of Some Nonlinear Elliptic and Parabolic Problems*. Proc. Royal. Soc. Edinburgh. (1981), vol. 39A, pp. 249-258.
- [10] EGNELL, H. *Semilinear Elliptic Equations Involving Critical Sobolev Exponents*. Arch. Rational Mech. Anal. (1988), vol. 104, n° 1, pp. 27-56.
- [11] ELOUARDI, H. *Etude de Certains Systèmes Paraboliques Non-linéaires*. Thèse 3<sup>ième</sup> cycle, Toulouse (1986).
- [12] ELOUARDI, H. and THELIN F. de. *Supersolutions and Stabilization of the Solution of a Nonlinear Parabolic System*. Publicacions Matemàtiques (1989), vol. 33, pp. 369-381.
- [13] ESTEBAN, M.J. and LIONS, P.L. *Existence and Nonexistence Results for Semilinear Elliptic Problems in Unbounded Domains*. Proceedings of the Royal Society of Edinburgh (1982), 93A, pp. 1-14.
- [14] GILBARG, D. and TRUNDINGER, N.S. *Elliptic Partial Differential Equations of Second Order*. Springer-Verlag.
- [15] GUEDDA, M. and VERON, L. *Quasilinear Elliptic Equations Involving Critical Sobolev Exponent*. Nonlinear Analysis (1989), vol. 13, n° 8, pp. 879-902.



- [16] HERNANDEZ, J. *Qualitative Methods For Non-linear Diffusion Equations*. Lecture Notes in Math. Non-linear Diffusion Problems Springer-Verlag.
- [17] LIONS, J.L. *Quelques Méthodes de Résolution des Problèmes aux Limites Non-linéaires*. Dunod (1969).
- [18] NIRENBERG, L. *Variational and Topological Methods in Nonlinear Problems*. Bulletin of the A.M.S. (1981), vol. 4, n° 3, pp. 267-302.
- [19] ÔTANI, M. *On Certain Second Order Ordinary Differential Equations Associated with Sobolev-Poincaré-type Inequalities*. C.R. Acad. Sc. Paris (1983), vol. 296, n° 10, pp. 415-418.
- [20] ÔTANI, M. *Existence and Nonexistence of Nontrivial Solution of Some Nonlinear Degenerate Elliptic Equations*. Journal of Functional Analysis (1988), vol. 76, pp. 140-159.
- [21] POHOZAEV, S.I. *Eigenfunctions of the Equation  $\Delta u + \lambda f(u) = 0$* . Soviet. Math. Doklady. (1965), tom. 165, n° 1, pp. 1408-1411.
- [22] PUCCI, P. and SERRIN, J. A. *General Variational Identity*. Indiana University Mathematics Journal. (1986), vol. 35, n° 3, pp. 681-703.
- [23] PUEL, J.P. *A Compactness Theorem in Quasilinear Parabolic Problems and Application to an Existence Result*. Nonlinear Parabolic Equations. (1989), vol. 13, n° 4, pp. 373-392.
- [24] SIMON, J. *Régularité de la solution d'un problème aux limites Non linéaires*. Annales Faculté des Sciences de Toulouse (1981), vol. V, n° 3, pp. 247-274.
- [25] THELIN, F. de. *Quelques résultats d'existence et de non-existence pour une E.D.P. elliptique non-linéaire*. C.R. Acad. Sc. Paris (1984), vol. 299, pp. 911-914.
- [26] THELIN, F. de. *Résultats d'Existence et de Non-existence pour la Solution positive et bornée d'une E.D.P. elliptique non-linéaire*. Annales Fac. Sc. Toulouse (1986-1987), n° 8, pp. 375-389.
- [27] THELIN, F. de. *Première Valeur Propre d'un Système Elliptique Non-linéaire*. C.R. Acad. Sc. Paris (1990), vol. 311, pp. 603-606.
- [28] TERMAN, D. *Infinitely Many Radial Solutions of an Elliptic System*. Anna. Inst. Henri Poincaré (1987), vol. 4, n° 6, pp. 549-604.
- [29] TOLKSDORF, P. *On The Dirichlet Problem for Quasilinear Equations in Domains with Conical Boundary Points*. Comm. in Partial Differential Equations (1983), vol. 8, pp. 773-817.
- [30] VAZQUEZ, J.L. *A Strong Maximum Principle for Some Quasilinear Elliptic Equations*. Appl. Math. and Optimization (1984), n° 12, pp. 191-202.
- [31] VELIN, J. These de Doctorat de l'Université PAUL SABATIER, Toulouse (1991).

- [32] VELIN, J. and THELIN, F. de. *Existence et non-existence de solutions non-triviales pour des systèmes elliptiques non-linéaires*. C.R. Acad. Sc. Paris, t. 321, Série I, pp. 589-592, 1991.

Département de Mathématiques  
Laboratoire d'Analyse Numérique  
Université PAUL SABATIER  
118, route de Narbonne  
31062, Toulouse Cédex  
FRANCE

Recibido: 10 de febrero de 1992  
Revisado: 30 de julio de 1992