AN EXISTENCE THEOREM FOR A CLASS OF NON-LINEAR INTEGRAL EQUATIONS WITH APPLICATIONS TO A NON-LINEAR ELLIPTIC BOUNDARY VALUE PROBLEM

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In [5], Nehari proved that if Q, is a bounded real interval, K a symmetric positive definite kernel which is continuous on  $f1 \ge Q_9$  and F a non-negative continuous function on  $\overline{R_+} \ge Q$ satisfying, for some e > 0,

(1) 
$$o < T?_{1}^{\varepsilon} F(r?_{1},x) < TJ_{2}^{u\varepsilon} F(r?_{25}x)$$
,  $o < r?_{x} < i?_{2} < OD$ ,

for all *xetl*, then the integral equation

(2) 
$$y(x) = J K(x,t)y(t)F(y^{2}(t),t)dt$$
,

has a non-trivial, solution which is continuous on f2. The proof uses variational methods. In this note we shall prove, using arguments similar to those of [5], that if Q, is a bounded region in  $\mathbb{R}^n$  (n-dimensional Euclidean space), if K is a symmetric function on fl x fl such that for some pair of conjugate indices p, q, 1 < q < 2 < p < CD, (3) [Au] (x) = J K(x,t)u(t)dt,  $\Omega$ 

defines a completely continuous operator A from  $L^{(fl)}$  to iP(ty, which is positive definite in the sense that

$$\int_{\boldsymbol{\Omega}} \int_{\boldsymbol{\Omega}} K(\mathbf{x},t) u(\mathbf{x}) u(t) d\mathbf{x} dt > 0, \qquad U \in L^{q}(0 \setminus [0])$$

and if in addition to (1), F satisfies the appropriate polynomial growth inequality so that the mapping

$$y(x) \longrightarrow y(x) F(y^{2}(x), x)$$

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HUNT LIBRARY CARNEGIE-MELLON UNIVERSITV is continuous from L^(fl) to L^(fiS) , then (2) has a non-trivial solution yelj  ${}^{\mathbf{p}}$ (fD .

In the concluding section we apply the result described above to the boundary value problem

$$Au + uF(u, x) = 0$$
 in £2  $u | ^{ = 0 ,$ 

where A is the Laplace operator and Q is a bounded region in  $R^{\mathbf{n}}$  for which the Diriclet problem is solvable.

Related to the problem (2) and the boundary value problem above are the eigenvalue problems,

(4) 
$$y(x) = A J K(x,t)y(t)F(y^{2}(t),t)dt$$

and

(5) 
$$\&u + AuF(u^2, x) = 0$$
 in a  $u | ^ = 0$ .

The first of these problems is treated in [3] and in [7]; problems of the form (5) are treated in [4] and in [6]. Also Berger, [1], has investigated a problem similar to (5) but with A replaced by a more general elliptic operator. All of these results contain the linear cases, the results obtained here are strictly non-linear in character.

2. <u>Statement of results</u>. Let *C1* be a bounded region in Euclidean n-space and let K be a real valued symmetric function on  $f2 \ge Q$ . We assume that  $K(x, \cdot)$  is measurable for almost all  $xeCi_3$  and that : (H) the operator A defined by (3) is completely continuous from  $L^q(flj)$  to  $L^p(fiD$  for some pair of conjugate indices p and q with

(6) 1 < q < 2 < p.

Finally we assume that A is positive definite on L<sup>(fi]</sup>, i.e.

(7) 
$$f [K(x,t)u(x)u(t)dtdx > 0, ]$$
<sup>J</sup>frn

٠q

(8)

for uelj (flj, u(x) not almost everywhere equal to zero.

Let F be a real-valued function on "R^X  $Q_{,g}$  (R<sub>+</sub>= {TJ: 77 real,77 >0)) which satisfies the following conditions i) the Caratheodory hypothesis (i.e.  $F(^{\#},x)$  is continuous on  $\mathbb{R}^{+}$  for almost all XGO and  $F(rj, \cdot)$  is measurable for all 7?eR<sub>+</sub>), ii) there is a positive constant e such that (1) holds for almost all (fixed) xeCl, iii) there are positive constants c,y and there is a non-negative function oeL (Q such that for almost all (fixed)  $x\in\Omega$ ,

$$F(TJ,X) \leq cV^7 + cr(x)$$
,  $0 \leq T$  < 00.

Theorem 1. Let Cl, K and F be as above, in particular assume that (H) holds, and that (7) holds for all  $u \in L^{(flr)}$ , u ^ 0. If

(9) 27

then the integral equation (2) has at least one non-trivial solution in  $IP{Q}$ .

Theorem 2. Let £1, K and F satisfy the hypotheses of Theorem 1. if <sup>p</sup> i<sup>\*</sup>. fL non-negative real-valued function

(10)  $PeL^{r}(q>), \qquad r = p/(p-2),$ 

and if the least eigenvalue A of the symmetrizable linear integral equation

(11) 
$$u(x) = A J K(x,t)P(t)u(t)dt$$

is larger than 1, then the integral equation

(12) 
$$y(x) = [K(x,t)y(t) (P(t) + F(y^{2}(t),t)]dt$$

Q

<u>has a non-trivial solution in  $L^{p}(\Omega)$ .</u>

We note here that the hypothesis (H) is implied by the condition

(13) ess 
$$\sup_{x \in n} J \mathbf{q} K(x,t) |^a dt < oo, \qquad a > |,$$

see [2], Theorem 9.5.6, p. 658, The positive definiteness of A in L^(flS) is equivalent, in the presence of hypothesis (H), to positive definiteness of A restricted to  $L^2\{Qj \text{ together with}$ the density of the range of A in lP(Q. To see this we use the fact, [7], p. 189, that when (H) holds and A is positive definite in  $L^2(O)$  then for u,  $veL^q(f2)$ ,

(13 i)  $J JK (X, t) u (x) v (t) dx dt = \int_{k=1}^{1} T^{1} Ju (t) c^{(t)} dt Jv (t) (^{(t)} dt ,$ nna a

where the A<sub>k</sub> are the eigenvalues of  $A|L^2(Q)$  and, for each k, 2

(p, is the normalized (in L (Q) eigenfunction of A corresponding to  $A_k$ ; the  $tp^{\wedge}$  actually belong to  $L^p(Q)$ . If A has dense range in  $L^p(f^{\wedge})$  it follows, using  $(13^T)^*$  that for non-zero  $U \in L^q(f10)$ , J u(t)cp<sub>k</sub>(t)dt cannot vanish for all k. Putting v = u in (130 we conclude, since u was arbitrary, that A is positive definite on  $L^q(fi)$  when  $A \mid L_2$  is positive definite and A has dense range in  $L^p(fl\&$ . The other direction of the equivalence is obvious, One can construct a symmetric kernel satisfying (13) for some

a>2 , which is positive definite on L  $_3$  but is not positive definite on L^ for any q<2 .

The next theorem gives conditions under which an L<sup>-</sup>-solution of (2) or of (12) will be essentially bounded.

Theorem 3. Suppose that the symmetric kernel K satisfies (13) for some p > 2, and let F be <a non-negative Caratheodory function on RXft satisfying (8) with y < (p-2)/2 > and VeL <u>i</u> <u>Then every L<sup>p</sup> solution of (2) is essentially bounded.</u> If We assume the same hypothesis, and in addition assume that PeL then every IJ solution of (12) is essentially bounded.

3. <u>Formulation of the variational problem</u>. We shall show that the existence of a non-trivial solution of (2) is implied by the existence of a solution to the variational problem formulated below.

We define a function G with the same domain as that of F

(14) 
$$G(Tf,x) = IF(s,x)ds$$

The variational problem is formulated in terms of functionals J(u,v), N(y), H(y) which are defined, for u, v,  $yeL^{P}$ , as follows,

(15) 
$$J(u,v) = J J K(x,t)u(x)F(u^{2}(x),x)v(t)F(v^{2}(t),t)dxdt$$

(16) 
$$H(y) = J[y^{2}(x)F(y^{2}(x),x) - G(y^{2}(x),x)] dx$$

(17) 
$$N(y) = [y^{2}(x)F(y^{2}(x), x)dx - J(y, y)] \cdot \Omega$$

Notice that H vanishes identically for the linear problem.

Lemma 1. The functionals H and N are continuous on  $L^{p}$ . Proof. In view of (8), (9), the mapping f defined by

 $[fy](x) = y(x)F(y^{2}(x), x)$ 

is a continuous mapping from  $L^p$  to  $L^g$ ; see [7], Theorem 19.1, p. 154. It then follows from hypothesis (H) that Af is a continuous mapping of  $L^p$  into itself; the continuity of J follows from the continuity of the inner product on  $L^pXL^q$ . Appealing again to (8), (9) and [7], Theorem 19.1, we easily see that the mappings  $y(x) \longrightarrow y^2(x) F(y^2(x), x)$ , and  $y(x) \longrightarrow G(y^2(x), x)$  are continuous from If to  $L^1$ ; the continuity of H and N on If follows.

A function yeL<sup>p</sup> will be called <u>admissible</u> if it is not almost everywhere equal to zero and can be represented in the form

(18) 
$$y = Au$$
,  $ueL^q \cdot$ 

If  $yeL^{\mathbf{p}}$  and y is not almost everywhere equal to zero (but not necessarily admissible), then it follows from (1) and the positive definiteness of A that v , defined by

$$\mathbf{v}(\mathbf{x}) = \mathbf{J} \mathbf{K}(\mathbf{x}, t) \mathbf{y}(t) \mathbf{F}(\mathbf{y}^2(t), t) dt ,$$

is admissible.

(\*) UL Y iJi ML admissible function then there is <a positive constant a such that

(19) 
$$N(oy) = 0$$

(\*\*) Ijf y i-s admissible and satisfies

(20) N(y) = 0,

<u>and if</u>

ţ

(21) 
$$\mathbf{v}(\mathbf{x}) = \mathbf{a} \mathbf{J} \mathbf{K}(\mathbf{x}, t) \mathbf{y}(t) \mathbf{F}(\mathbf{y}^{2}(t), t) dt$$

where a > 0 is chosen so that (22) N(v) = 0, '

then (v is admissible and)

(23) 
$$a^2 \setminus y^2(x) F(y^2(x), x) dx \leq J v^2(x) F(y^2(x), x) dx$$

and

$$H(v) < H(y)$$

Equality holds in, (24) if and only if y i^ a^ solution of (2)  $_f$ Finally, if yeL<sup>p</sup>, then,

(25) 
$$H(y) \geq e(1+\varepsilon)^{4} J y^{2}(x) F(y^{2}(x), x) dx .$$

Results analogous to the assertions of (\*) and (\*\*) are proved in [5]; the proofs are essentially the same for the case considered here.

The variational problem which we consider is that of minimizing the functional H(y) within the class of admissible functions and subject to the side condition N(y) = 0. It is clear from (\*\*) that a solution y of this variational problem must be a solution of the integral equation (2). 4. <u>Solution of the variational problem</u>. In this section we prove the existence of a solution to the variational problem posed above. We assume throughout that the hypotheses of Theorem 1 are satisified.

Lemma 2. There is a positive constant m such that for any admissible function, y , satisfying (20) ,

(26) 
$$f y^{2}(x)F(y^{2}(x), x)dx \ge m$$

Moreover there are positive constants  $\ k,,\ k_{\circ}$  such that

(27) 
$$( [ f K(x,t)y(t)F(y^{2}(t),t)dt | ^{p}dx )^{1/p} ]_{J 0^{'J} to}$$

 $\leq (k_x + k_2 j_y^2(t)F(y^2(t),t)dt)^{1/3}$ .

Proof, Because of hypothesis (H), (17) and (20) we have

(28) 
$$J y^{2}(x) F(y^{2}(x), x) dx < \underline{M}(f | y(x) F(y^{2}(x), x) |^{q} dx)^{2/q}$$

where M is the norm of the operator A. By Holder's inequality

(29) 
$$\begin{array}{ccc} & & q/2 \\ J & & & \\ n & & & J \\ n & & & & \\ \end{array}$$

where as before, r = g/(2-q). Combining (28) and (29) we get, since the term on the left in (28) is positive,

(30) 
$$1 \leq M(J_{r} | F(y^{2}(x), x) |^{r} dx)^{1/r}.$$

The first assertion of the lemma is now proved as follows. Suppose the assertion is false and that  $\{\dot{y}_n(x)\}$  is a sequence of admissible functions satisfying (20) and

1

$$J y_n^2(x)F(y_n^2(x),x)dx \quad 0, \qquad \text{asn oo.}$$

We can then conclude, using (1), that a subsequence of  $\{y_{\mathbf{n}}(\mathbf{x})\}$ , which can be assumed to be the full sequence, converges almost everywhere to zero. Since *Cl* has finite measure we can assume that y = (p-2)/2, and then  $a^{1 \wedge 2} y_{\epsilon} L^{p}$ . Let  $E_{n}$  denote the subset of *Q* where  $|y_{\mathbf{n}}(\mathbf{x})| \geq . ff^{1,2y}$ , by (8) and (9) we then have, on  $E_{\mathbf{n}}$ ,

$$\begin{split} \left| \operatorname{F}(\operatorname{y}_{\mathbf{n}}^{2}(\operatorname{x}), \operatorname{x}) \right|^{r} &= \left| \operatorname{F}(\operatorname{y}_{\mathbf{n}}^{2}(\operatorname{x}), \operatorname{x}) \right| \left| \operatorname{F}(\operatorname{y}_{\mathbf{n}}^{2}(\operatorname{x}), \operatorname{x}) \right|^{r-1} \\ &\leq \mathbf{c}_{\mathbf{1}}^{r-1} \operatorname{y}_{\mathbf{n}}^{2}(\operatorname{x}) \operatorname{F}(\operatorname{y}_{\mathbf{n}}^{2}(\operatorname{x}), \operatorname{x}) , \end{split}$$

where  $c_{\mathbf{i}} = (c+1)$ . Thus

$$\int_{\mathbf{F}} IF\left(\underline{y}_{\mathbf{n}}^{2}(\mathbf{x}), \mathbf{x}\right) |^{r} d\mathbf{x} \longrightarrow 0, \qquad \text{as } n \rightarrow co.$$

If  $E^{*} = fl \setminus E_{n}$ , then  $|F(yfa), x||^{r} \leq |p((a(x))^{1/y}, x)|^{r}$  for  $XGE_{n}'$ . Thus since  $y_{n}(x) \rightarrow 0$  a.e. in Q, , it follows from the dominated convergence theorem that

$$\begin{bmatrix} |F(y_n^2(x)_5 x)|^r dx_* 0, & \text{as } n -> 00. \end{bmatrix}$$

Thus our supposition has led to a contradiction of (30) and (26) is proved.

For an arbitrary yeL  $^{\mathtt{p}}$  we have, for almost all  $\overset{\boldsymbol{\mathbf{x}} \in \boldsymbol{\Omega}}{\xrightarrow{}}$  ,

$$|F(y^{2}(x),x)|^{r} \leq c_{1y}^{2}(x)F(y^{2}(x)_{5}x) + F((a(x))^{17}Tx).$$

Upon integrating this inequality over Q we obtain

 $| |F(y^{2}(x),x)|^{r}dx < c, Fy^{2}(x)F(y^{2}(x),x)dx + fF((a(x))^{X/}Tx)dx.$ 

Using this inequality in (29) and using the continuity of A from  $L^{q}$  to  $L^{p}$  we obtain (27).

We now show that the problem

(31) 
$$H(y) = \min., N(y) * 0,$$

has a solution within the class of admissible functions. First we observe that (25) and (26) imply

(32) 
$$/x = \inf\{H(y) : y \text{ is admissible and } N(y)' = 0\} > 0$$

Let y,v and a be as in (\*\*). The function F(Tj,x) is increasing in rj for almost all x , therefore

$$0 \leq f (v^{2}(x) - y^{2}(x)) (F(v^{2}(x), x) - F(y^{2}(x), x)) dx,$$

and this implies, in view of (24) and (25) ,

$$\begin{array}{l} J \ v^{2}(x) F(y^{2}(x), x) dx < J \ (v^{2}(x) F(v^{2}(x), x) + y^{2}(x) F(y^{2}(x), x)) dx \\ s_{2} \\ \leq 2 \varepsilon^{-1} (1 + \epsilon) H(y) . \end{array}$$

Using (25) this gives ,

$$a^{2} J y^{2}(x)F(y^{2}(x),x)dx \leq 2e^{-1} (1+e) H(y)$$

From (26) follows

(33) 
$$a^2 < CH(y)$$
,  $C = 2(me)^{-1}(1+e)$ 

and finally from (21), (27), (33) and (25) we have

(34) 
$$\|k\|_{P} < C_{3}(1+H(y))^{(2+q)/2q}$$
.

For B c L^\{0] we denote by O(B) the set of all (admissible) functions of the form (21), where a > 0 is chosen so that (22) holds ,

$$0(B) = \{v : v = OAfy, yeB; «€R_+, N(v) = 0\}$$
.

We choose  $|X_1 > #4$  and take

$$B = \{y : y \text{ admissible}, N(y) = 0, H(y) \leq j^{*}\}$$
.

Then by (34) ,

(35) 0(B) c {
$$y \in L^{P}(\Omega : ||y||_{p} \leq c_{0}(1 + \mu_{1}^{(2+q)/2q})$$
}

and since f maps bounded sets in  $I_r^{\mathbf{p}}$  into bounded sets in  $\mathbf{L}^{\mathbf{q}}$  it follows from (35) that

(36) 
$$0^{2}(B) = 0(0(B)) \ c \ A\{ueL^{q} : ||u||_{q} \le const.\}.$$

The ball {ueL^ :  $||u||_{\mathbf{q}} - \langle \text{const.} \rangle$  is weakly compact and A is completely continuous so the set on the right in (35) is compact (in L^). Thus B^, the closure of  $0^2$  (B) in L^, is compact in L^ and any non-zero function in B-, is admissible. By Lemma 1,

(37) 
$$\inf{H(y) : yeBj} = \inf(H(y) : ye0^2(B))$$
,

and since  $\begin{pmatrix} 2 \\ (B) \end{pmatrix}$  consists entirely of admissible functions

(38) 
$$/i \leq \inf \{ H(y) : ye0^2(B) \} \leq \inf \{ H(y) : yeB \} = /x ;$$

the second inequality in (38) follows from (\*\*) and the definition of 0. From the first inequality of (38) and from (37) it follows, using (32), that  $O^B_3$  therefore all functions in B, are admissible. Since  $B_{1}$  is compact it follows from (37), (38), and Lemma 1 that there is a  $y \, \mathbf{\hat{6}}^{B-1}$  with  $H(y_{\mathbf{\hat{0}}}) = /i$ . By Lemma 1, N vanishes identically on  $B_{\mathbf{\hat{1}}}$ , thus the admissible function  $y_{\mathbf{\hat{0}}}$ is a solution of the variational problem (31). As we have already observed, an admissible solution of (31) satisfies (2). Thus we have proved Theorem 1.

<u>Remark</u> \* Let C denote the cone of almost everywhere nonnegative functions in  $L^p$  and assume that K is noh-negative, or let C denote some other closed convex cone in  $L^p$  and assume that K and F are such that  $| \vec{K}(x,t)y(t)F(y^2(t),t)dt$  is in C whenever y is. Then one can add to the definition of admissibility the condition that yeC ; with this definition of admissibility the argument given above implies that (2) has a non-trivial solution in C . In particular, if we add non-negativity to the definition of admissibility, then the condition that A be positive definite in  $L^g$  can be replaced by the condition that K be positive a.e. in  $Qi X Q_g$  and that  $AJL^-$  be non-negative definite.

5. <u>Proof of Theorem 2</u>. The only place in the proof of Theorem 1 where the argument can break down when F is replaced by  $F_1 = P + F$  is in the demonstration (for which the reader was referred to [5]) that the normalization (19) is possible for any admissible function  $y_0$ . However if F is replaced by  $F_1$ in (15) and (17) then the normalization (19) is still possible provided the least eigenvalue of (11) exceeds 1. The proof is the same as in [5]. All of the rest of the arguments above remain valid as they stand when F is replaced by F' . It should be noted that H(y) remains unchanged when F is replaced by F', .

6. <u>Boundedness</u>. <u>Proof of Theorem 3</u>. The following lemmas constitute the proof cf Theorem 3.

Lemma 3. Suppose that (13) holds for some p > 2, and that F satisfies (8) where

(39)  $0 \le y \le (p-2)/2$ , tfeL<sup>S</sup>, s > p/27.

<sup>P</sup>1 <sup>P</sup>2 Then Af maps L into L for

(41)

(40)  $p \leq_{P_{\pm}} < 2ys$ ,  $p^{1} > p_{2}^{1} > (2\gamma+1)/p$  - (a-1)/a.

<u>Proof</u>. For yel<sup>p</sup>, Pi  $\geq$ . P > <sup>we</sup> have by (8) and (39),

for  $q_1 < p_1 \min ((2y+1) ""^1, s/(s+p_x))$ . If  $p_1 < 2ys$  then  $s/fs+p^*) \ge (2y+1)^{-1}$  and thus (41) holds for  $q_1 < p_1/(2y+1)$ . Now by Theorem 9.5.6\* [2], A maps  $L^{q_1}$  into  $L^{p_2}$  for

$$p_{\tilde{2}}^{1} > q_{f}^{1} - (a-lj/a, 1 \leq p_{2} \leq 00,$$

and we conclude that the composite Af maps  $L^{P_1}$  into  $L^{P_2}$  for  ${}^{P_1}*{}^{P_2}$  satisfying (40).

- 1

Lemma 4. <u>Assume the hypothesis of Lemma 3.</u> <u>Then any L<sup>p</sup>-solution</u> <sup>p</sup>2 of (2) <del>belongs to</del> L for every p<sup>2</sup> <del>satisfying</del>

$$P\bar{2}^{1} > (2y+1)/2ys - (a-1)/a, \quad 1 \le p_{2} \le 00$$
.

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<u>Proof</u>. It is clear from Lemma 3 that there is a positive integer k such that  $(Af)^{k}$  maps  $L^{p}$  into  $L^{p_{1}}$  where  $p_{1} = 2ys$ . It then follows, again by Lemma 3, that  $(Af)^{k+1}(iP) < L^{p_{2}}$  for any  $p_{\gamma}$  satisfying (42).

It follows from Lemma 4 that any  $L^{P}$  solution of (2) will belong to  $L^{\circ\circ}$  if s> (2y+1)a/(2y(a-1)), we shall prove the follow-ing stronger result which, however, is not needed for the proof of Theorem 3.

Lemma 5. Assume again the hypothesis of Lemma 3. ij[

(43) s > (4y+1)a/4y(a-1),

then any  $L^{\mathbf{p}}$  solution of (2) belongs to  $L^{\infty}$ .

<u>Proof</u>. By (8), (39) and Lemma 4, if y is an *iP* solution of (2) then fyel<sup>q</sup><sup>2</sup> for every  $q_9$  satisfying

(44)  $\vec{q_2}^1 > 2s''^1 + (2ys)^{-x} - (a-1)/a+2y \max[0,s^1-(a-1)/a]$ .

Using Hö'lder<sup>1</sup>s inequality,, it follows from (13) that A maps  $L^{q_2}$  into  $L^{\mathbf{m}}$  if

(45) 
$$q_{2}^{*1} \leq (a-1)/a$$

In order that (44) and (45) be satisfied simultaneously by some q<sup>\*</sup> it suffices that

$$0 > 2s^{*1} + (27s)^{1} - 2(a-1)/a + 2y \max[0.s^{1} - (a-1)/a]$$

and this holds if and only if (43) holds. Clearly if there is a  $q_2$  satisfying both (44) and (45) then the conclusion of the Lemma follows.

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We can conclude from Lemma 4 that, under the hypothesis of Theorem 3, any  $L^{\mathbf{p}}$  solution of (2) actually belongs to  $L^{\infty}$ . The condition (1) is not used in this section so the assertion of Theorem 3 concerning solutions of (12) follows by applying Lemma 4 with F replaced by F, = P + F.

The argument used above to prove boundedness is an integral equations version of the 'bootstrap procedure\* for proving regularity of a generalized solution of a boundary value problem,

7. <u>Application to a non-linear elliptic boundary value problem</u>. We consider the boundary value problem

(46) 
$$Ay + yF(y^2, x) = 0$$
, in 0,  $y|_0^2 = 0$ ,

where Q is a bounded region in n-space for which the Diriclet problem is solvable and A is the Laplace operator. If G(x,t) is the Green<sup>1</sup>s function for the Diriclet problem in Q then

ess sup 
$$\int_{J_Q} |G(X,t),I^a dt < oo, for a < n/(n-2)$$

thus if we put K = G the hypothesis H is satisfied for any pair p,q with

$$(47) 2$$

Let such a p be chosen and let A be the operator from  $L^{A}$  to  $L^{P}$  defined by (3), with K = G. Then, as is well known,  $A | L^{2}$  is positive definite and the range of A contains all  $C^{3}$  functions with compact support in f2. Thus, in view of the remarks following the statement of Theorem 2, A is positive definite on  $L^{q}$ . If we

assume that F satisfies (1) and (8), where

(48) 
$$y < 2/n-2$$
),  $a = const.$ 

then, since p can be chosen anywhere on the range (47) it follows from Theorems 1 and 3 that the integral equation

(49) 
$$y(x) = J G(x,t)y(t)F(y^{2}(t),t)dt$$

has a non-trivial solution in  $L^{\infty}$ . From (8), (48) and the properties of the Green<sup>1</sup>s function it follows that an  $L^{\infty}$  solution y of (49) is continuously differentiable in ft , and continuous in ft and that yKrj = 0. If we assume in addition that F is locally Httlder continuous on  $\overline{R}_{+}x$  ft , then y will be twice continuously differentiable in ft . Thus we have proved the following.

Theorem 4. Let F bf Ideally Holder continuous on  $R_+ \times 0$ , and satisfy (8) where (48) holds. Assume also that for some e > 0, (1) holds for all xeft. Then the boundary value problem (46) has IL non-trivial solution y which is continuous in ft and of class  $C^2$  in ft.

Similarly we can prove the following.

Theorem 5. <u>Assume the hypothesis of Theorem 4, and assume</u> <u>that P js[ j\* bounded non-negative function which is locally Ho'lder</u> <u>continuous on ft</u>. <u>If the least eigenvalue of</u>

$$Au + AP(x)u = 0$$
, in ft,  $u \mid_{\partial \Omega} = 0$ ,

exceeds 1 g then the boundary value problem

 $Ay + y(P(x) + F(y^2, x)) = 0$ , in ft,  $y_{k-1} = 0$ ,

## <u>has a non-trivial solution</u> y which is continuous in $\overline{ft}$ and of <u>class</u> $C^2$ <u>jun</u> ft •

<u>Remarks</u>. 1. From Remark 1 at the end of section 4 it follows that the solutions whose existence is obtained in Theorems 4 and 5 can also be asserted to be positive in fi.

2. In [6] it is shown that if

 $0 = (xeR^{n} | |x| < 1\}, n > 2, and if F(r?,x) = r \setminus ^{y} where$   $y \ge 2/(n-2) \text{ then (46) does not have a solution which is positive}$ and of class C in Q and continuous in C1.

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