# 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 $£ 1 X Q$ and $F$ a non-negative continuous function on $\overline{R_{+} X} Q$ satisfying, for some $e>0$,

$$
\begin{equation*}
0<T ? \sim_{I}^{\epsilon} F\left(r ?_{1}, x\right)<T T J_{2}^{\epsilon} F\left(r ?_{25} x\right), \quad 0<r ?_{x}<i ?_{2}<0 D \tag{1}
\end{equation*}
$$

for all xetl, then the integral equation

$$
\begin{equation*}
y(x)=J \underset{\sim}{J} \underset{\sim}{K}(x, t) y(t) F\left(y^{2}(t), t\right) d t \tag{2}
\end{equation*}
$$

has a non-trivial, solution which is continuous on $£ 2$. The proof uses variational methods. In this note we shall prove, using arguments similar to those of [5]g that if $Q$, is a bounded region in $R^{n}$ (n-dimensional Euclidean space), if $K$ is a symmetric function on fl $x$ fl such that for some pair of conjugate indices p, $q, \quad 1<q<2 \overline{<} \ll C D$,

$$
\begin{equation*}
[A u](x)=J_{\Omega} K(x, t) u(t) d t, \tag{3}
\end{equation*}
$$

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

$$
\int_{\Omega} \int_{\Omega} K(x, t) u(x) u(t) d x d t>0, \quad U € L^{q}(0 \backslash "\{0]
$$

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

$$
y(x) \quad>y(x) F\left(y^{2}(x), x\right)
$$

is continuous from $L^{\wedge}(f l)$ to $L^{\wedge}(f i S)$, then (2) has a non-trivial solution yelj $^{\mathbf{P}}{ }_{(f \mathbb{D}}$.

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

$$
A u+u F\left(u^{-}, x\right)=0 \quad \text { in } £ 2 \quad u \mid \wedge \wedge=0,
$$

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,

$$
\begin{equation*}
y(x)=A J J_{2}(x, t) y(t) F\left(y^{2}(t), t\right) d t \tag{4}
\end{equation*}
$$

and

$$
\begin{equation*}
\& u+A u F\left(u^{2}, x\right)=0 \text { in }\left.a \quad u\right|^{\wedge}=0 . \tag{5}
\end{equation*}
$$

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. Statement of results. Let $C l$ be a bounded region in Euclidean $n$-space and let $K$ be a real valued symmetric function on $£ 2 \mathrm{x} Q$. We assume that $K(x, \bullet)$ is measurable for almost all xeCi $y^{\text {and }}$ and (H) the operator $A$ defined by (3) is completely continuous from $L^{q}(f l j)$ to $L^{p}(f i D$ for sbme pair of conjugate

```
indices p and q with
```

$$
\begin{equation*}
1<q \leq 2 \leq p \tag{6}
\end{equation*}
$$

Finally we assume that $A$ is positive definite on $L^{\wedge}(f i\}$, ie.

$$
\begin{equation*}
\underset{J_{f r n}}{f}[K(x, t) u(x) u(t) d t d x>0 \tag{7}
\end{equation*}
$$

## . $q$

for uelj (ㄱj,$u(x)$ not almost everywhere equal to zero.
Let $F$ be a real-valued function on $" R^{\wedge} X$ Q, $9\left(R_{+}=\{T J ; 77\right.$ real, $77>0)$ ) which satisfies the following conditions i) the Caratheodory hypothesis (ie. $F\left({ }^{\#}, x\right)$ is continuous on $R^{\boldsymbol{+}}$ for almost all $X G O$ and $F(r j, \bullet)$ is measurable for all $7 ? e R_{+}$), 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 oe ( $Q$ such that for almost all (fixed) $\mathbf{x} \in \Omega$,
(8)

$$
\left.\mathrm{F}(\mathrm{TJ}, \mathrm{X}) \quad<\ddot{C V^{7}}+\mathrm{cr}(\mathrm{x}), \quad 0 \leq T\right)<00
$$

Theorem 1. Let $C l, K$ and $F$ be as^ above, in particular assume that (H) holds, and that (7) holds for all ưL^(flr), u^0. If

$$
\begin{equation*}
27<\_p-2, \quad c r \in L^{r}(\$\}, \quad r=p /(p-2) \tag{9}
\end{equation*}
$$

then the integral equation (2) has at least one nontrivial soluslion in $1 P\{Q$.

Theorem 2. Let $£ 1, K$ and $F$ satisfy the hypotheses of Theorem 1- if ${ }^{p} i^{\wedge}$. fL non-negative real-valued function

$$
\begin{equation*}
\mathrm{PeL}^{\mathrm{r}}(q>, \quad r=p /(p-2) \tag{10}
\end{equation*}
$$

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

$$
\begin{equation*}
u(x)=A J K(x, t) P(t) u(t) d t, \tag{11}
\end{equation*}
$$

is larger than 1 , then the integral equation

$$
\begin{equation*}
y(x)=\left[K ( x , t ) y ( t ) \left(P(t)+F\left(y^{2}(t), t j d t,\right.\right.\right. \tag{12}
\end{equation*}
$$

has a nontrivial solution in $L^{\mathrm{P}}(\Omega)$.

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

$$
\begin{equation*}
\text { ess supxen }\left.J \nmid K(x, t)\right|^{a} d t<o o, \quad a>\mid, \tag{13}
\end{equation*}
$$

see [2], Theorem 9.5.6, p. 658, The positive definiteness of $A$ in $L^{\wedge}(f l S)$ is equivalent, in the presence of hypothesis (H) , to positive definiteness of $A$ restricted to $L^{2}\{Q j$ together with the density of the range of $A$ in $I P(Q$. To see this we use the fact, [7], p. 189, that when (H) holds and $A$ is positive definite in $L^{2}(0)$ then for $u, v^{q}(£ 2)$,
oo
(13 i) $J J K(X, t) u(x) v(t) d x d t \underset{k=1}{=} T^{\wedge 1} J u(t) C^{\wedge}(t) d t J v(t)(\wedge(t) d t$, $\boldsymbol{n} \mathbf{n}$ a a
where the $A_{k}$ are the eigenvalues of $A \mid L^{2}$ (Q and, for each $k$, 2
$(\mathbb{K}, \quad$ is the normalized (in $L(Q)$ eigenfunction of $A$ corresponding to $A_{k}$; the $t p^{\wedge}$ actually belong to $L^{P}(Q$. If $A$ has dense range in $L^{p}\left(£^{\wedge}\right.$ it follows, using $\left(13^{T}\right)$ * that for nonzero $U € L^{g}(f l 0$, $J \quad u(t) \mathrm{cp}_{\mathrm{k}}(\mathrm{t}) \mathrm{dt}$ cannot vanish for all $k$. Putting $\mathrm{v}=\mathrm{u}$ in (130 we conclude, since u was arbitrary, that $A$ is positive definite on $L^{q}(f i)$ when $A \mid L_{2}$ is positive definite and $A$ has dense
range in $L^{\mathrm{p}}(f l \& . \quad$ The other direction of the equivalence is obvious, One can construct a symmetric kernel satisfying (13) for some 2 a > 2 , which is positive definite on $L$ but is not positive definite on $L^{\wedge}$ for any $q<2$.

The next theorem gives conditions under which an $L^{\wedge}$-solution of (2) or of (12) will be essentially bounded. Theorem 3. Suppose that the symmetric $\overline{\text { kernel }}$ k $\overline{\text { satisfies }}$
(13) for some $p>2, \overline{\text { and }} \overline{\text { let }} \mathrm{F} \overline{\text { be }} \overline{\text { a }} \overline{\text { non-negative }} \overline{\text { Caratheodofy }}$. function on RXft satisfying (8) with $y<(p-2) / 2>$ and VeL
 then every IJ solution of (12) is essentially bounded.
3. Formulation of the variational problem. 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 $F$

$$
\begin{equation*}
G(T f, x)={\underset{J}{J}}_{1} F(s, x) d s \tag{14}
\end{equation*}
$$

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

$$
\begin{equation*}
J(u, v)=J \underset{\Omega}{J} K(x, t) u(x) F\left(u^{2}(x), x\right) v(t) F\left(v^{2}(t), t\right) d x d t \tag{15}
\end{equation*}
$$

$$
\begin{equation*}
H(y)=J .\left[y^{2}(x) F\left(y^{2}(x), x\right)-G\left(y^{2}(x), x\right)\right] d x \tag{16}
\end{equation*}
$$

$$
\begin{equation*}
N(y)=\left[y^{2}(x) F\left(y^{2}(x), x\right) d x-J(y, y)\right. \tag{17}
\end{equation*}
$$

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

$$
[f y](x)=y(x) F\left(y^{2}(x), x\right)
$$

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 $L^{p} X L^{q}$. Appealing again to (8), (9) and [7], Theorem 19.1, we easily see that the mappings $y(x) \longrightarrow y^{2}(x) F\left(y^{2}(x), x\right)$, and $y(x)->G\left(y^{2}(x), x\right)$ are continuous from $I P$ to $L^{\mathbf{l}}$; the continuity of $H$ and $N$ on If follows.

A function $y e L^{p}$ will be called admissible if it is not almost everywhere equal to zero and can be represented in the form

$$
\begin{equation*}
y=A u, \quad u e L^{q} \tag{18}
\end{equation*}
$$

If $y^{p}{ }^{p}$ 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 $v, ~ d e f i n e d ~ b y ~$

$$
v(x)=J K(x, t) y(t) F\left(y^{2}(t), t\right) d t
$$

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

$$
\begin{equation*}
\mathrm{N}(\mathrm{oy})=0 \text {. } \tag{19}
\end{equation*}
$$

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

(20)

$$
\mathrm{N}(\mathrm{y})=0
$$

and if
(21)

$$
v(x)=a J J_{\Omega} K(x, t) y(t) F\left(y^{2}(t), t\right) d t
$$

where $a>0$ is^ chosen so that

$$
\begin{equation*}
N(v)=0, \quad \text {, } \tag{22}
\end{equation*}
$$

then ( $v$ is admissible and)

$$
\begin{equation*}
a^{2} \backslash y_{\Omega}^{2}(x) F\left(y^{2}(x), x\right) d x<J v_{\Omega}^{2}(x) F\left(y^{2}(x), x\right) d x \tag{23}
\end{equation*}
$$

and
(24)

$$
H(v) \leq H(y)
$$

Equality holds in, (24) if and only if $y$ in $a^{\wedge}$ solution of. (2)f Finally, if $y^{\text {if }}{ }^{p}$, then,

$$
\begin{equation*}
H(y) \geq e(l+€)^{4} J \underset{\Omega}{y^{2}}(x) F\left(y^{2}(x), x\right) d x \tag{25}
\end{equation*}
$$

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. Solution of the variational problem. 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) ,

$$
\begin{equation*}
f y^{2}(x) F\left(y^{2}(x), x\right) d x \geq m \tag{26}
\end{equation*}
$$

Moreover there are positive constants $k, k_{0}$ such that

$$
\begin{align*}
& \left(\left[\left.{ }_{J} \underset{0^{\cdot J}}{f} K(x, t) y(t) F\left(y^{2}(t), t\right) d t\right|^{p} d x\right)^{1 / p}\right.  \tag{27}\\
& \leq\left(k_{x}+k_{2} j, Y^{2}(t) F\left(y^{2}(t), t\right) d t\right)^{1 /<} 3 .
\end{align*}
$$

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

$$
\begin{equation*}
J y^{2}(x) F\left(y^{2}(x), x\right) d x<\underline{M}\left(f\left|y(x) F\left(y^{2}(x), x\right)\right|^{q} d x\right)^{2 / q} \tag{28}
\end{equation*}
$$

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

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

$$
\begin{equation*}
1 \leq M\left(\underset{\sim}{J}\left|F\left(y^{2}(x), x\right)\right|^{r} d x\right)^{1 / r} \tag{30}
\end{equation*}
$$

The first assertion of the lemma is now proved as follows. Suppose the assertion is false and that $\left[\Psi_{n}(x)\right)$ is a sequence of admissible functions satisfying (20) and

$$
J_{36} y_{n}^{2}(x) F\left(y_{n}^{2}(x), x\right) d x \quad 0
$$

as n 0 .

We can then conclude, using (1), that a subsequence of $\left\{y_{\mathbf{n}}(\mathrm{x})\right)$, which can be assumed to be the full sequence, converges almost everywhere to zero. Since $C l$ has finite measure we can assume that $y=(p-2) / 2$, and then $a^{1 \wedge \wedge^{2} y} \in L^{p}$. Let $E_{n}$ denote the subset of $Q$ where $\left|y_{n^{(x)}}\right| \geq$. $\mathrm{ff}^{1} 12 y^{\prime}$, by (8) and (9) we then have, on $E_{n}$,

$$
\begin{aligned}
\left|F\left(y_{\mathbf{n}}^{2}(x), x\right)\right|^{x} & =\left|F\left(y_{\mathbf{n}}^{2}(x), x\right)\right|\left|F\left(y_{\mathbf{n}}^{2}(x), x\right)\right|^{r-1} \\
& \leq c_{\mathbf{1}}^{r-1} y_{\mathbf{n}}^{2}(x) F\left(y_{\mathbf{n}}^{2}(x), x\right),
\end{aligned}
$$

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

$$
\left.\underset{{ }^{E_{n}}}{\dot{J}} \operatorname{IF}\left(y_{11}^{2}(x), x\right)\right|^{r} d x \longrightarrow 0, \quad \text { as } n \rightarrow>C o
$$

If $E^{\wedge}=f l \backslash E_{n}$, then $\left.\backslash F(y f a), x\right)\left.\right|^{r} \leq\left|p\left((a(x))^{1 / y}, x\right)\right|^{r}$ for $X G E_{\mathrm{n}}^{\prime}$. Thus since $Y_{\mathrm{n}}(\mathrm{x})->0$ a.e. in $Q$, it follows from the dominated convergence theorem that

$$
\int_{\mathbb{X}}\left|F\left(y_{\mathbf{n}}^{2}(x)_{5} x\right)\right|^{r} d x — * 0, \quad \text { as } n->00
$$

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

For an arbitrary $y e L^{p}$ we have, for almost all $\mathbf{x} \in \boldsymbol{\Omega}$,

$$
\left|F\left(y^{2}(x), x\right)\right|^{x} \leq C_{1 y}{ }^{2}(x) F\left(y^{2}(x)_{5} x\right)+F\left((a(x))^{17} T x\right) .
$$

Upon integrating this inequality over $Q$ we obtain

$$
\left|\left|F\left(y^{2}(x), x\right)\right|^{r} d x<c, F y^{2}(x) F\left(y^{2}(x), x\right) d x+f F\left((a(x))^{x / T x}\right) d x\right.
$$

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

$$
\begin{equation*}
H(y)=\min ., \quad N(y) * 0, \tag{31}
\end{equation*}
$$

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

$$
\begin{equation*}
/ x=\inf \left\{H(y): y \text { is admissible and } N(y)^{\prime}=0\right)>0 \tag{32}
\end{equation*}
$$

Let $y, v$ and $a$ be as in (**) . The function $F(T j, x)$ is increasing in ry for almost all $x$, therefore

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

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

$$
\begin{aligned}
& J \\
& J v^{2} \\
& V_{2}(x) F\left(y^{2}(x), x\right) d x \leq J S_{S}\left(v^{2}(x) F\left(v^{2}(x), x\right)+y^{2}(x) F\left(y^{2}(x), x\right)\right) d x \\
& \leq 2 €^{-1}(1+\epsilon) H(y)
\end{aligned}
$$

Using (25) this gives ,

$$
a^{2} J \mathrm{y}_{\boldsymbol{\Omega}}^{2}(\mathrm{x}) \mathrm{F}\left(\mathrm{y}^{2}(\mathrm{x}), \mathrm{x}\right) \mathrm{dx} \leq 2 \mathrm{e}^{1}(1+\mathrm{e}) \mathrm{H}(\mathrm{y})
$$

From (26) follows

$$
\begin{equation*}
a^{2} \leq C H(y), \quad C=2(\mathrm{me})^{11}(1+e), \tag{33}
\end{equation*}
$$

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

$$
\begin{equation*}
\operatorname{llill}_{p}<C_{O}(1+H(y))^{(2+q) / 2 q} . \tag{34}
\end{equation*}
$$

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

$$
0(B)=\left\{v: v=O A f y, y e B ;<€ R_{+}, N(v)=0\right\} .
$$

We choose $\mid X_{1}>\# 4$ and take

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

Then by (34),

$$
\begin{equation*}
0 \text { (B) } \quad c\left\{y \in L^{p}(A):\|y\|_{p} \leq c_{0}\left(1+\mu_{1}^{(2+q) / 2 q}\right)\right\}, \tag{35}
\end{equation*}
$$

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

$$
\begin{equation*}
0^{2}(B)=0(0(B)) \quad \text { c } A\left\{u^{q} L^{q}:\|u\|_{q} \leq \text { const. }\right\} . \tag{36}
\end{equation*}
$$

The ball $\left\{u^{\wedge} L^{\wedge}:\|u\|_{q_{-}}<\right.$const.\} is weakly compact and $A$ is completely continuous so the set on the right in (35) is compact (in $L^{\wedge}$ ). Thus $\mathrm{B}^{\wedge}$, the closure of $0^{2}(\mathrm{~B})$ in $\mathrm{L}^{\wedge}$, is compact in $L^{\wedge}$ and any non-zero function in $B_{\perp}$. $^{\text {is }}$ admissible. By Lemma 1 ,

$$
\begin{equation*}
\inf \{H(y): y e B j\}=\inf \left(H(y): y^{2} 0^{2}(B)\right\}, \tag{37}
\end{equation*}
$$

and since $0^{2}$ (B) consists entirely of admissible functions

$$
\begin{equation*}
/ i<\inf \left\{H(y): y^{2} 0^{2}(B)\right\} \leq \inf \{H(y): y e B\}=/ x ; \tag{38}
\end{equation*}
$$

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 $O^{\wedge} \mathrm{B}^{\wedge}{ }_{3}$ therefore all functions in $\mathrm{B}_{\boldsymbol{\prime}_{\perp}}$ are
admissible. Since B.i is compact it follows from (37), (38), and Lemma 1 that there is a $y \delta^{B-}{ }_{\mathbf{i}}$ with $H(y d=/ i$. By Lemma 1, $N$ vanishes identically on $B_{\perp}$, thus the admissible function $Y_{o}$ 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.

Remark. * 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 $\left\lvert\, \frac{p}{K}(x, t) y(t) F\left(y^{2}(t), t\right) d t \quad\right.$ 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 $Q i X Q g$ and that $A J L^{-}$be non-negative definite.
5. Proof of Theorem 2. The only place in the proof of Theorem 1 where the argument can break down when $F$ is replaced by $\mathrm{F}_{1}=\mathrm{P}+\mathrm{F}$ is in the demonstration (for which the reader was referred to [5]) that the normalization (19) is possible for any admissible function $Y_{o}$. 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 $F_{\perp}$. It should be noted that $H(y)$ remains unchanged when $F$ is replaced by $F_{\perp}^{\prime}$.
6. Boundedness. Proof of Theorem. 3. 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

$$
\begin{equation*}
0 \leq y<(p-2) / 2, t f e L^{S}, s>p / 27 . \tag{39}
\end{equation*}
$$

${ }^{\mathrm{p}} 1 \quad \mathrm{P}_{2}$
Trent Af maps $L$ into $L$ for

$$
\begin{equation*}
\mathrm{P} \leq_{P \pm}<-2 y s, \quad \mathrm{P}^{\wedge}>\mathrm{R}^{1}{ }^{1}>(2 \gamma+1) / \mathrm{Q}-(\mathrm{a}-1) / \mathrm{a} \tag{40}
\end{equation*}
$$

Proof. For $y e L^{p}$, $\mathrm{Pi}_{\mathbf{L}} \geq$. $\mathrm{P}>{ }^{\text {we }}$ have by (8) and (39),

$$
\begin{equation*}
\text { Eyed }{ }^{\mathrm{q}}{ }^{\mathrm{l}} \tag{41}
\end{equation*}
$$

for $q_{1}<p_{1} \min \left((2 y+1)\| \|^{1}, s /\left(s+p_{x}\right)\right)$. If $p_{1} \leq 2 y s$ then
$\left.s / f s+p^{\wedge}\right) \geq-(2 y+1)^{-1}$ and thus (41) holds for $q_{1} \leq p_{1} /(2 y+1)$. Now by Theorem 9.5.6^ [2], A maps $L^{\text {q }} 1$ into $\mathrm{L}^{\mathrm{P}} 2$ for

$$
\mathrm{p} \tilde{2}^{1}>\mathrm{q}^{1}-\left(\mathrm{a}-1 j / \mathrm{a}, \quad 1 \leq \mathrm{p}_{2} \leq \mathrm{oo}\right.
$$

and we conclude that the composite Af maps $L^{P} 1$ into $\mathrm{L}^{2}$ for ${ }^{\mathrm{p}} 1 *{ }^{\mathrm{P}} 2$ satisfying (40).

Lemma 4. Assume the hypothesis of Lemma 3. Then any $L^{p}$-solution of (2) betorigs to $L$ for every pu satisfying

$$
P \overline{2}^{1}>(2 y+1) / 2 y s-(a-1) / a, \quad 1 \leq p_{2} \leq o o
$$

Proof. It is clear from Lemma 3 that there is a positive integer $k$ such that (Af) ${ }^{k}$ maps $L^{R}$ into $L^{p} 1$ where $p_{1}=2 y s$. It then follows, again by Lemma 3, that (Af) ${ }^{k+1} \mathbf{l}_{\text {(iP) }}<\wedge{ }_{\mathrm{L}}^{\mathrm{p}_{2}}$ for any $p_{\tilde{z}}$ satisfying (42).

It follows from Lemma 4 that any $L^{P}$ solution of (2) will belong to $L^{00}$ if $s>(2 y+1) a /(2 y(a-1))$, we shall prove the following stronger result which, however, is not needed for the proof of Theorem 3 .

Lemma 5. Assume again the hypothesis of Lemma 3. jj]

$$
\begin{equation*}
\text { s> }(4 y+l) a / 4 y(a-l) \tag{43}
\end{equation*}
$$

then any $L^{\mathrm{p}}$ solution of (2) belongs to $L^{\infty}$.
Proof. By (8), (39) and Lemma 4, if $y$ is an iP solution of (2) then fyel ${ }^{q}$ for every $q_{9}$ satisfying

$$
\begin{equation*}
\bar{q}_{2}^{1}>2 s^{11}+(2 y s)^{-x}-(a-1) / a+2 y \max \left[0, s^{1}-(a-1) / a\right] . \tag{44}
\end{equation*}
$$

Using Hölder ${ }^{1} s$ inequality, , follows from (13) that $A$ maps $L^{q}{ }^{q}$ into $\mathrm{L}^{\boldsymbol{\infty}}$ if

$$
\begin{equation*}
q_{2}^{\|^{1}} \leq(a-1) / a . \tag{45}
\end{equation*}
$$

In order that (44) and (45) be satisfied simultaneously by some $q^{\wedge}$ _ it suffices that

$$
\left.0>2 s^{\prime *} *^{1}+(27 s)^{1}-2(a-1) / a+2 y \operatorname{maxfo} \cdot s^{1}-(a-1) / a\right],
$$

and this holds if and only if (43) holds. Clearly if there is a $\mathrm{q}_{2}$ satisfying both (44) and (45) then the conclusion of the Lemma follows.

We can conclude from Lemma 4 that, under the hypothesis of Theorem 3, any $L^{\mathbf{p}}$ solution of (2) actually belongs to $L^{\boldsymbol{\infty}}$. 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 $F_{\perp}=P+F$.

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. Application to a non-linear elliptic boundary value problem. We consider the boundary value problem

$$
\begin{equation*}
A y+y F\left(y^{2}, x\right)=0, \quad \text { in } 0, \quad y \mid \wedge_{0}=0, \tag{46}
\end{equation*}
$$

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 ${ }^{1}$ s function for the Diriclet problem in $Q$ then

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

$$
\begin{equation*}
2<p<2 n /(n-2) \tag{47}
\end{equation*}
$$

Let such a $p$ be chosen and let $A$ be the operator from $L^{\wedge}$ to $L^{P}$ defined by (3), with $K=G$. Then, as is well known, $A \mid L^{2}$ is positive definite and the range of $A$ contains all $C^{3}$ functions with compact support in f 2 . 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

$$
\begin{equation*}
y<2 / n-2), \quad a=\text { const } \tag{48}
\end{equation*}
$$

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

$$
\begin{equation*}
y(x)=J_{\boldsymbol{\Omega}} G(x, t) y(t) F\left(y^{2}(t), t\right) d t \tag{49}
\end{equation*}
$$

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

Theorem 4. Let $F$ bef Ideally Holder continuous on $\bar{R}_{+} x 0$, 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 $\overline{f t}$ and of class $C^{2}$ in $f t$.

Similarly we can prove the following.
Theorem 5. Assume the hypothesis of Theorem 4, and assume that $P$ jjs[ in $^{*}$ bounded non-negative function which is locally Hólder continuous on ft . If the least eigenvalue of

$$
\mathrm{Au}+\mathrm{AP}(\mathrm{x}) \mathrm{u}=0, \quad \text { in } \mathrm{ft},
$$

$$
\left.u \cdot\right|_{\partial \boldsymbol{\Omega}}=0,
$$

exceeds 1 , then the boundary value problem-

$$
A y+y\left(P(x)+F\left(y^{2}, x\right)\right)=0, \quad \text { in } f t, \cdot y b_{-x}=0,
$$

has a. non-trivial solution $y$ which is continuous in $\overline{\mathrm{ft}}$ and of class $\mathbf{C}^{2}$ Jin $\mathrm{ft} \cdot$

Remarks. 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 £i .
2. In [6] it is shown that if
$0=\left(x \in R^{n}| | x \mid<1\right\}, n>2$, and if $F(r ?, x)=\left.r\right|^{y}$ where
$y \geq 2 /(n-2)$ then (46) does not have a solution which is positive 2
and of class $C$ in $Q$ and continuous in $C l$.

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