



Positive solutions with changing sign energy to a nonhomogeneous elliptic problem of fourth order

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ABSTRACT: In this paper, we study the existence for two positive solutions to a nonhomogeneous elliptic equation of fourth order with a parameter λ such that $0 < \lambda < \hat{\lambda}$. The first solution has a negative energy while the energy of the second one is positive for $0 < \lambda < \lambda_0$ and negative for $\lambda_0 < \lambda < \hat{\lambda}$. The values λ_0 and $\hat{\lambda}$ are given under variational form and we show that every corresponding critical point is solution of the nonlinear elliptic problem (with a suitable multiplicative term).

Key Words: Ekeland's principle, p -Laplacian operator, Palais-Smale condition.

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1. Introduction

We consider the problem with Navier boundary conditions

$$(P_\lambda) \quad \begin{cases} \Delta_p^2 u = \lambda |u|^{q-2} u + |u|^{r-2} u & \text{in } \Omega \\ u = \Delta u = 0 & \text{on } \partial\Omega, \end{cases}$$

Here Ω is a smooth domain in \mathbb{R}^N ($N \geq 1$), Δ_p^2 is the p -biharmonic operator defined by $\Delta_p^2 u = \Delta(|\Delta u|^{p-2} \Delta u)$, λ is a positive parameter, p , q and r are reals such that

$$1 < q < p < r < p_2^*, \text{ where } \begin{cases} p_2^* = \frac{Np}{N-2p} & \text{if } p < N/2, \\ p_2^* = +\infty & \text{if } p \geq N/2. \end{cases}$$

Such kind of problems with combined concave and convex nonlinearities were studied recently by several authors [2,3,4,5,6,7,9,10,11,17] in the case of operator Δ_p . Our main results here can be summarized as follows:

Let us put $X = W_0^{2,p}(\Omega) \cap W^{2,p}(\Omega)$. We find two characteristic values λ_0 and $\hat{\lambda}$ ($\lambda_0 < \hat{\lambda}$) under variational form, i.e.

$$(V) \quad \lambda_0 = C_0(p, q, r) \inf_{u \in X \setminus \{0\}} F(u) \quad \text{and} \quad \hat{\lambda} = \hat{C}(p, q, r) \inf_{u \in X \setminus \{0\}} F(u),$$

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such that two branches of positive solutions to (P_λ) exist for $\lambda \in]0, \hat{\lambda}[$ (the functional F will be given below). Moreover, the energy of the first positive solution is negative for $\lambda \in]0, \hat{\lambda}[$ while the energy of the second positive solution changes sign at λ_0 , i.e. it is positive for $\lambda \in]0, \lambda_0[$ and negative for $\lambda \in]\lambda_0, \hat{\lambda}[$. Notice that these two positive solutions are found simultaneously and that our approach does not use the mountain-pass lemma.

On the other hand, we show that every solution of (V) is a solution of the problem (P_λ) (with a suitable multiplicative term). This second point lets expect that the first nonlinear eigenvalue ζ of (V) , i.e.

$$\zeta = \sup\{\lambda > 0 : (P_\lambda) \text{ has a nonnegative solution}\}$$

may satisfy a variational problem similar to (V) (see [4] for $p = 2$). Let us precise that $\hat{\lambda}$ coincides with ζ when $q \rightarrow p$ and that $\hat{\lambda}$ constitutes a good minoration of ζ in the general case $1 < q < p$.

We consider the transformation of Poisson problem used by P. Drábek and M. Ôtani (cf. [12]):

We recall some properties of the Dirichlet problem for the Poisson equation:

$$\begin{cases} -\Delta u = f & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega. \end{cases} \quad (1.1)$$

It is well known that (1.1) is uniquely solvable in $W^{2,p}(\Omega) \cap W_0^{1,p}(\Omega)$ for all $f \in L^p(\Omega)$ and for any $p \in]1, +\infty[$.

We denote by :

$$X = W^{2,p}(\Omega) \cap W_0^{1,p}(\Omega),$$

$$\|u\|_p = \left(\int_{\Omega} |u|^p dx \right)^{1/p} \text{ the norm in } L^p(\Omega),$$

$$\|u\|_{2,p} = (\|\Delta u\|_p^p + \|u\|_p^p)^{1/p} \text{ the norm in } X,$$

$$\|u\|_{\infty} \text{ the norm in } L^{\infty}(\Omega),$$

and $\langle \cdot, \cdot \rangle$ is the duality bracket between $L^p(\Omega)$ and $L^{p'}(\Omega)$, where $p' = p/(p-1)$.

Denote by Λ the inverse operator of $-\Delta : X \rightarrow L^p(\Omega)$.

The following lemma gives us some properties of the operator Λ (cf. [12], [16])

Lemma 1.1 (i) (Continuity): *There exists a constant $c_p > 0$ such that*

$$\|\Lambda f\|_{2,p} \leq c_p \|f\|_p$$

holds for all $p \in]1, +\infty[$ and $f \in L^p(\Omega)$.

(ii) (Continuity) *Given $k \in \mathbb{N}^*$, there exists a constant $c_{p,k} > 0$ such that*

$$\|\Lambda f\|_{W^{k+2,p}} \leq c_{p,k} \|f\|_{W^{k,p}}$$

holds for all $p \in]1, +\infty[$ and $f \in W^{k,p}(\Omega)$.

(iii) (Symmetry) The following identity:

$$\int_{\Omega} \Lambda u \cdot v dx = \int_{\Omega} u \cdot \Lambda v dx$$

holds for all $u \in L^p(\Omega)$ and $v \in L^{p'}(\Omega)$ with $p \in]1, +\infty[$.

(iv) (Regularity) Given $f \in L^\infty(\Omega)$, we have $\Lambda f \in C^{1,\alpha}(\bar{\Omega})$ for all $\alpha \in]0, 1[$; moreover, there exists $c_\alpha > 0$ such that

$$\|\Lambda f\|_{C^{1,\alpha}} \leq c_\alpha \|f\|_\infty.$$

(v) (Regularity and Hopf-type maximum principle) Let $f \in C(\bar{\Omega})$ and $f \geq 0$ then $w = \Lambda f \in C^{1,\alpha}(\bar{\Omega})$, for all $\alpha \in]0, 1[$ and w satisfies: $w > 0$ in Ω , $\frac{\partial w}{\partial n} < 0$ on $\partial\Omega$.

(vi) (Order preserving property) Given $f, g \in L^p(\Omega)$ if $f \leq g$ in Ω , then $\Lambda f < \Lambda g$ in Ω .

Remark 1.1 ($\forall u \in X$) ($\forall v \in L^p(\Omega)$) $v = -\Delta u \iff u = \Lambda v$.
Let us denote N_p the Nemytskii operator defined by

$$\begin{cases} N_p(v)(x) = |v(x)|^{p-2}v(x) & \text{if } v(x) \neq 0 \\ N_p(v)(x) = 0 & \text{if } v(x) = 0, \end{cases}$$

and we have $\forall v \in L^p(\Omega), \forall w \in L^{p'}(\Omega)$:

$$N_p(v) = w \iff v = N_{p'}(w).$$

We define the functionals $P, Q, R : L^p(\Omega) \rightarrow \mathbb{R}$ as follows:

$$P(v) = \|v\|_p^p, \quad Q(v) = \|\Lambda v\|_q^q \quad \text{and} \quad R(v) = \|\Lambda v\|_r^r.$$

The operator Λ enables us to transform problem (P_λ) to an other problem which we will study in the space $L^p(\Omega)$.

Definition 1.1 We say that $u \in X \setminus \{o\}$ is a solution of problem (P_λ) , if $v = -\Delta u$ is a solution of the following problem

$$(P'_\lambda) \quad \begin{cases} \text{Find } v \in L^p(\Omega) \setminus \{o\}, \text{ such that} \\ N_p(v) = \lambda \Lambda(N_q(\Lambda v)) + \Lambda(N_r(\Lambda v)) \quad \text{in } L^{p'}(\Omega). \end{cases}$$

For solutions of (P_λ) we understand critical points of the associated Euler-Lagrange functional $E_\lambda \in C^1(L^p(\Omega))$, given by

$$E_\lambda(v) = \frac{1}{p}P(v) - \lambda \frac{1}{q}Q(v) - \frac{1}{r}R(v).$$

As in (cf. [13,19]), we introduce the modified Euler-Lagrange functional defined on $\mathbb{R} \times L^p(\Omega)$ by $\tilde{E}_\lambda(t, v) = E - \lambda(tv)$. If v is an arbitrary element of $L^p(\Omega)$, $\partial_t \tilde{E}_\lambda(\cdot, v)$ (resp. $\partial_{tt} \tilde{E}_\lambda(\cdot, v)$) are the first (resp. second) derivative of the real valued function: $t \mapsto \tilde{E}_\lambda(t, v)$.

2. Preliminary results

Since the functional \tilde{E}_λ is even in t and that we are interested by the positive solutions, we limit our study for $t > 0$.

Lemma 2.1 *For every $v \in L^p(\Omega) \setminus \{0\}$, There is a unique $\lambda(v) > 0$ such that the real valued function $t \mapsto \partial \tilde{E}_\lambda(t, v)$ has exactly two positive zeros (resp. one positive zero) if $0 < \lambda < \lambda(v)$ (resp. $\lambda = \lambda(v)$). This function has no zero for $\lambda > \lambda(v)$.*

Proof: Let v be an arbitrary element of $L^p(\Omega) \setminus \{0\}$ and let us write

$$\partial_t \tilde{E}_\lambda(t, v) = t^{q-1} \tilde{F}_\lambda(t, v), \quad \text{where } \tilde{F}_\lambda(t, v) = t^{p-q} P(v) - \lambda Q(v) - t^{r-q} R(v).$$

Then

$$\partial_{tt} \tilde{E}_\lambda(t, v) = (q-1)t^{q-2} \tilde{F}_\lambda(t, v) + t^{q-1} \partial_t \tilde{F}_\lambda(t, v),$$

holds true, with

$$\partial_t \tilde{F}_\lambda(t, v) = t^{p-q-1} [(p-q)P(v) - (r-q)t^{r-p}R(v)].$$

It is clear that the real valued function $t \mapsto \tilde{F}_\lambda(t, v)$ is increasing on $]0, t(v)[$, decreasing on $]t(v), +\infty[$ and attains its unique maximum for $t = t(v)$, where

$$t(v) = \left(\frac{p-q}{r-q} \frac{P(v)}{R(v)} \right)^{\frac{1}{r-p}}. \quad (2.1)$$

Thus, if $\tilde{F}_\lambda(t(v), v) > 0$ (resp. $\tilde{F}_\lambda(t(v), v) = 0$), the function $t \mapsto \tilde{F}_\lambda(t, v)$ has two positive zeros (resp. one positive zero) and has no zero if $\tilde{F}_\lambda(t(v), v) < 0$. On the other hand, a direct computation gives

$$\tilde{F}_\lambda(t(v), v) = \frac{r-p}{p-q} \left(\frac{p-q}{r-q} \frac{P(v)}{R(v)} \right)^{\frac{r-q}{r-p}} R(v) - \lambda Q(v).$$

We deduce that $\tilde{F}_\lambda(t(v), v) > 0$ (resp. $\tilde{F}_\lambda(t(v), v) < 0$) for $\lambda < \lambda(v)$ (resp. $\lambda > \lambda(v)$) and $\tilde{F}_{\lambda(v)}(t(v), v) = 0$, where

$$\lambda(v) = \hat{c} \frac{P^{\frac{r-q}{r-p}}(v)}{Q(v) R^{\frac{p-q}{r-p}}(v)}, \quad (2.2)$$

with

$$\hat{c} = \frac{r-p}{p-q} \left(\frac{p-q}{r-q} \right)^{\frac{r-q}{r-p}}.$$

Hence, if $\lambda \in]0, \lambda(v)[$, the real valued function $t \mapsto \partial_t \tilde{E}_\lambda(t, v)$ has two positive zeros, denoted by $t_1(v, \lambda)$ and $t_2(v, \lambda)$, verifying $0 < t_1(v, \lambda) < t(v) < t_2(v, \lambda)$.

Since $\tilde{F}_\lambda(t_1(v, \lambda), v) = \tilde{F}_\lambda(t_2(v, \lambda), v) = 0$, $\partial_t \tilde{F}_\lambda(t, v) > 0$ for $t < t(v)$ and $\partial_t \tilde{F}_\lambda(t, v) < 0$ for $t > t(v)$, it follows that

$$\partial_{tt} \tilde{E}_\lambda(t_1(v, \lambda), v) > 0 \quad \text{and} \quad \partial_{tt} \tilde{E}_\lambda(t_2(v, \lambda), v) < 0. \quad (2.3)$$

This means that the real valued function $t \mapsto \tilde{E}_\lambda(t, v)$, ($t > 0$) achieves its unique local minimum at $t = t_1(v, \lambda)$ and its global maximum at $t = t_2(v, \lambda)$. \square

Lemma 2.2 *If we put $\hat{\lambda} = \inf_{v \in L^p(\Omega) \setminus \{0\}} \lambda(v)$, then $\hat{\lambda} > 0$.*

Proof: By Sobolev injection theorem, we have $X \hookrightarrow L^q(\Omega)$ and $X \hookrightarrow L^r(\Omega)$. Thus there exists two positive constants c_1 and c_2 such that

$$\|\Lambda v\|_q \leq c_1 \|v\|_p \quad \text{et} \quad \|\Lambda v\|_r \leq c_2 \|v\|_p.$$

Then (2.2) implies for every $v \in L^p(\Omega) \setminus \{0\}$

$$\lambda(v) \geq \frac{\hat{c}}{c_1^q c_2^{\frac{r(p-q)}{r-p}}} > 0.$$

□

Consider $\lambda \in]0, \hat{\lambda}[$ and let (v_n) be minimizing sequence of $v \mapsto \tilde{E}_\lambda(t_1(v, \lambda), v)$ in $L^p(\Omega) \setminus \{0\}$ (resp. of $v \mapsto \tilde{E}_\lambda(t_2(v, \lambda), v)$).

Put $V_n = t_1(v_n, \lambda)v_n$ and $W_n = t_2(v_n, \lambda)v_n$.

Lemma 2.3 *The sequences (V_n) and (W_n) verify :*

$$\begin{aligned} (i) \quad & \limsup_{n \rightarrow +\infty} \|V_n\|_p < +\infty \quad (\text{resp. } \limsup_{n \rightarrow +\infty} \|W_n\|_p < +\infty) \\ (ii) \quad & \liminf_{n \rightarrow +\infty} \|V_n\|_p > 0 \quad (\text{resp. } \liminf_{n \rightarrow +\infty} \|W_n\|_p > 0) \end{aligned}$$

Proof: (i) We know that $\partial_t \tilde{E}_\lambda[t_1(v_n, \lambda), v_n] = 0$.

Hence

$$\|V_n\|_p^p = \lambda \|\Lambda V_n\|_q^q + \|\Lambda V_n\|_r^r. \quad (2.4)$$

Suppose that there is a subsequence of (V_n) , still denoted by (V_n) such that $\lim_{n \rightarrow +\infty} \|V_n\|_p = +\infty$. Us $r > q$, there exist a constant $c > 0$ such that

$\|\Lambda V_n\|_q \leq c \|\Lambda V_n\|_r$. Then the relation (2.4) implies that $\lim_{n \rightarrow +\infty} \|\Lambda V_n\|_r = +\infty$.

The fact that $0 < q < r$ enables us to deduce: $\|\Lambda V_n\|_q^q = o_n(\|\Lambda V_n\|_r^r)$. Then

$$\|V_n\|_p^p = \|\Lambda V_n\|_r^r (1 + o_n(1)),$$

and

$$E_\lambda(V_n) = \|\Lambda V_n\|_r^r \left(\frac{1}{p} - \frac{1}{r} + o_n(1) \right).$$

which implies that $E_\lambda(V_n)$ tends to $+\infty$ as n goes to $+\infty$ and this is impossible.

The same arguments with a minimizing sequence (v_n) of $v \mapsto \tilde{E}_\lambda(t_2(v, \lambda), v)$ show that $\limsup_{n \rightarrow +\infty} \|W_n\|_p < +\infty$.

(ii) Relation (2.4) and the fact that $\partial_{tt} \tilde{E}_\lambda[t_1(v_n, \lambda), v_n] > 0$, implies

$$(p-1)\|V_n\|_p^p - \lambda(q-1)\|\Lambda V_n\|_q^q - (r-1)\|\Lambda V_n\|_r^r > 0. \quad (2.5)$$

If we combine (2.4) and (2.5), we obtain for every $n \in \mathbb{N}$

$$\lambda(p-q)\|\Lambda V_n\|_q^q + (p-r)\|\Lambda V_n\|_r^r > 0.$$

So

$$\begin{aligned} E_\lambda(V_n) &= \lambda \frac{q-p}{pq} Q(V_n) + \frac{r-p}{pr} R(V_n) \\ &\leq \frac{-1}{pq} (\lambda(p-q)Q(V_n) + (p-r)R(V_n)) \\ &< 0. \end{aligned}$$

suppose that there is a subsequence of (V_n) , still denoted by (V_n) such that $\lim_{n \rightarrow +\infty} \|V_n\|_p = 0$. By Sobolev injection theorem we deduce that $\lim_{n \rightarrow +\infty} \|\Lambda V_n\|_q = 0$ and $\lim_{n \rightarrow +\infty} \|\Lambda V_n\|_r = 0$. It follows that $\lim_{n \rightarrow +\infty} E_\lambda(V_n) = 0$, i.e $\inf_{v \in L^p(\Omega) \setminus \{0\}} \tilde{E}_\lambda(t_1(v, \lambda), v) = 0$, which is impossible since $\tilde{E}_\lambda(t_1(v_n, \lambda), v_n) < 0$ for every n .

Let (v_n) be a minimizing sequence of $v \mapsto \tilde{E}_\lambda(t_2(v), v)$ in $L^p(\Omega) \setminus \{0\}$. Since $\partial_t \tilde{E}_\lambda(t_2(v_n), v_n) = 0$ and $\partial_{tt} \tilde{E}_\lambda(t_2(v_n), v_n) < 0$, it follows that

$$\begin{cases} \|W_n\|_p^p - \lambda \|\Lambda W_n\|_q^q - \|\Lambda W_n\|_r^r = 0, \\ (p-1) \|W_n\|_p^p - \lambda(q-1) \|\Lambda W_n\|_q^q - (r-1) \|\Lambda W_n\|_r^r < 0. \end{cases}$$

Combining the two last inequalities and by Sobolev injection theorem there exist a constant c' such that for every n we have

$$(p-q) \|W_n\|_p^p < (r-q) \|\Lambda W_n\|_r^r \leq c' \|W_n\|_p^r.$$

Hence

$$(p-q) \leq c' \|W_n\|_p^{r-p}.$$

Now, suppose that there is a subsequence of (W_n) , still denoted by (W_n) such that $\lim_{n \rightarrow +\infty} \|W_n\|_p = 0$. This implies that $p-q \leq 0$. which is impossible since $p > q$. \square

Lemma 2.4 *The functionals $v \mapsto \tilde{E}_\lambda(t_1(v, \lambda), v)$ and $v \mapsto \tilde{E}_\lambda(t_2(v, \lambda), v)$ are bonded bellow in $L^p(\Omega)$.*

Proof: Let (v_n) be a minimizing sequence of the functional $v \mapsto \tilde{E}_\lambda(t_1(v, \lambda), v)$. We know that $\partial_t \tilde{E}_\lambda(t_1(v_n, \lambda), v_n) = 0$, then

$$[t_1(v_n, \lambda)]^p \|v_n\|_p^p = \lambda [t_1(v_n, \lambda)]^q \|\Lambda v_n\|_q^q + [t_1(v_n, \lambda)]^r \|\Lambda v_n\|_r^r.$$

Hence

$$\tilde{E}_\lambda(t_1(v_n, \lambda), v_n) = \lambda \left(\frac{1}{p} - \frac{1}{q}\right) [t_1(v_n, \lambda)]^q \|\Lambda v_n\|_q^q + \left(\frac{1}{p} - \frac{1}{r}\right) [t_1(v_n, \lambda)]^r \|\Lambda v_n\|_r^r.$$

As $p < r$, we conclude that

$$\tilde{E}_\lambda(t_1(v_n, \lambda), v_n) \geq \lambda \left(\frac{1}{p} - \frac{1}{q}\right) [t_1(v_n, \lambda)]^q \|\Lambda v_n\|_q^q. \quad (2.6)$$

Sobolev injection of X in $L^q(\Omega)$ and the fact that $\limsup_{n \rightarrow +\infty} \|V_n\|_p < +\infty$, implies that there exists c and k positive such that for every n in \mathbb{N} , we have $\|V_n\|_p < k$. and $\|\Lambda V_n\|_q \leq c\|V_n\|_p < kc$. As $q < p$, the inequality (2.6) implies

$$\tilde{E}_\lambda(t_1(v_n, \lambda), v_n) > \left(\frac{1}{p} - \frac{1}{q}\right)\lambda k^q c^q.$$

We show by the same method that the functional $v \mapsto \tilde{E}_\lambda(t_2(v, \lambda), v)$ is bonded bellow. \square

Put

$$\alpha_1(\lambda) = \inf_{v \in L^p(\Omega) \setminus \{0\}} \tilde{E}_\lambda(t_1(v, \lambda), v). \quad (2.7)$$

$$\alpha_2(\lambda) = \inf_{v \in L^p(\Omega) \setminus \{0\}} \tilde{E}_\lambda(t_2(v, \lambda), v). \quad (2.8)$$

We have the following lemma:

Lemma 2.5 *If $\lambda \in]0, \hat{\lambda}[$, then*

$$\alpha_1(\lambda) = \inf_{v \in S, v \geq 0} \tilde{E}_\lambda(t_1(v, \lambda), v) \quad \text{and} \quad \alpha_2(\lambda) = \inf_{v \in S, v \geq 0} \tilde{E}_\lambda(t_2(v, \lambda), v),$$

where S is the unit sphere of $L^p(\Omega)$.

Proof: Let $t > 0$. If $\partial_t \tilde{E}_\lambda(t, v) > 0$, then $t \in]t_1(v, \lambda), t_2(v, \lambda)[$. Since $|\Lambda v| \leq \Lambda|v|$, we deduce that

$$\partial_t \tilde{E}_\lambda(t_i(|v|, \lambda), v) \geq \partial_t \tilde{E}_\lambda(t_i(|v|, \lambda), |v|) = 0, \quad i = 1, 2.$$

It follows that $]t_1(|v|, \lambda), t_2(|v|, \lambda)[\subseteq]t_1(v, \lambda), t_2(v, \lambda)[$.

Hence, $t_1(|v|, \lambda) \geq t_1(v, \lambda)$.

Using the fact that $t \mapsto \tilde{E}_\lambda(t, |v|)$ is decreasing on $]0, t_1(|v|, \lambda)[$, we get

$$\tilde{E}_\lambda(t_1(v, \lambda), |v|) \geq \tilde{E}_\lambda(t_1(|v|, \lambda), |v|)$$

and since $|\Lambda v| \leq \Lambda|v|$, we get

$$\tilde{E}_\lambda(t_1(v, \lambda), v) \geq \tilde{E}_\lambda(t_1(v, \lambda), |v|).$$

Hence we conclude that

$$\tilde{E}_\lambda(t_1(|v|, \lambda), |v|) \leq \tilde{E}_\lambda(t_1(v, \lambda), v).$$

Since $|\Lambda v| \leq \Lambda|v|$ and the function $t \mapsto \tilde{E}_\lambda(t, v)$ is creasing on $[t_1(v, \lambda), t_2(v, \lambda)]$, we obtain

$$\begin{aligned} \tilde{E}_\lambda(t_2(|v|, \lambda), |v|) &\leq \tilde{E}_\lambda(t_2(|v|, \lambda), v). \\ &\leq \tilde{E}_\lambda(t_2(v, \lambda), v). \end{aligned}$$

Finally, we have showed that for every $v \in L^p(\Omega) \setminus \{0\}$

$$\tilde{E}_\lambda(t_i(|v|, \lambda), |v|) \leq \tilde{E}_\lambda(t_i(v, \lambda), v), \quad \text{where } i = 1, 2. \quad (2.9)$$

Moreover, for every $\gamma > 0$, we get

$$\begin{aligned} \tilde{E}_\lambda(\gamma t, \frac{v}{\gamma}) &= \tilde{E}_\lambda(t, v), \\ \partial_t \tilde{E}_\lambda(\gamma t, \frac{v}{\gamma}) &= \frac{1}{\gamma} \partial_t \tilde{E}_\lambda(t, v), \\ \partial_{tt} \tilde{E}_\lambda(\gamma t, \frac{v}{\gamma}) &= \frac{1}{\gamma^2} \partial_{tt} \tilde{E}_\lambda(t, v). \end{aligned}$$

It follows that

$$t_1(v, \lambda) = \frac{1}{\gamma} t_1(\frac{v}{\gamma}, \lambda), \quad (2.10)$$

$$t_2(v, \lambda) = \frac{1}{\gamma} t_2(\frac{v}{\gamma}, \lambda). \quad (2.11)$$

By the virtue of (2.9), (2.10) and (2.11), we conclude that

$$\alpha_1(\lambda) = \inf_{v \in S, v \geq 0} \tilde{E}_\lambda(t_1(v, \lambda), v), \quad (2.12)$$

$$\alpha_2(\lambda) = \inf_{v \in S, v \geq 0} \tilde{E}_\lambda(t_2(v, \lambda), v), \quad (2.13)$$

where S is the unit sphere of $L^p(\Omega)$. \square

Lemma 2.6 *Let $(v_n) \subset S$ be a minimizing sequence of (2.12) (resp. of (2.13)). Then, $(V_n) := (t_1(v_n, \lambda)v_n)$ (resp. $(W_n) := (t_2(v_n, \lambda)v_n)$) are Palais-Smale sequences for the functional E_λ .*

Proof: We will show this lemma only for the sequence (V_n) , the proof for (W_n) can be done in the same way.

Let $\lambda \in]0, \hat{\lambda}[$. Then $\lim_{n \rightarrow +\infty} E_\lambda(V_n) = \alpha_1(\lambda)$.

Now we show that $\lim_{n \rightarrow +\infty} E'_\lambda(V_n) = 0$.

Notice that for every $v \in L^p(\Omega) \setminus \{0\}$, we have $\partial_t \tilde{E}_\lambda(t_1(v, \lambda), v) = 0$ and $\partial_{tt} \tilde{E}_\lambda(t_1(v, \lambda), v) \neq 0$. The implicit function theorem implies that the functional $v \mapsto t_1(v, \lambda)$ is C^1 since \tilde{E}_λ is. Let us introduce the C^1 functional $f_{1,\lambda}$ defined on S by

$$f_{1,\lambda}(v) = \tilde{E}_\lambda(t_1(v, \lambda), v) = E_\lambda(t_1(v, \lambda)v).$$

Hence

$$\alpha_1(\lambda) = \inf_{v \in S} f_{1,\lambda}(v) = \inf_{v \in S, v \geq 0} f_{1,\lambda}(v) \quad \text{and} \quad \lim_{n \rightarrow +\infty} f_{1,\lambda}(v_n) = \alpha_1(\lambda).$$

Using the Ekeland variational principle on the complete manifold $(S, \|\cdot\|_p)$ to the functional $f_{1,\lambda}$, we conclude that

$$|f'_{1,\lambda}(v_n)(\varphi)| \leq \frac{1}{n} \|\varphi\|_p, \quad \text{for every } \varphi \in T_{v_n}S,$$

where $T_{v_n}S$ is the tangent space to S at the point v_n .

Moreover, since $\partial_t \tilde{E}_\lambda(t_1(v_n, \lambda), v_n) \equiv 0$, then for every $\varphi \in T_{v_n}S$, one has

$$\begin{aligned} f'_{1,\lambda}(v_n)(\varphi) &= \partial_t \tilde{E}_\lambda(t_1(v_n, \lambda), v_n) \partial_v t_1(v_n, \lambda)(\varphi) \\ &\quad + \partial_v \tilde{E}_\lambda(t_1(v_n, \lambda), v_n)(\varphi) \\ &= \partial_v \tilde{E}_\lambda(t_1(v_n, \lambda), v_n)(\varphi), \end{aligned}$$

where $\partial_v t_1(v_n, \lambda)$ denotes the derivative of $t_1(\cdot, \lambda)$ with respect to its first variable at the point (v_n, λ) .

Furthermore, let

$$\begin{aligned} P : L^p(\Omega) \setminus \{0\} &\rightarrow \mathbb{R} \times S \\ v &\mapsto (P_1(v), P_2(v)) = (\|v\|_p, \frac{v}{\|v\|_p}). \end{aligned}$$

Applying Hölder's inequality, we get for every $(v, \varphi) \in L^p(\Omega) \setminus \{0\} \times L^p(\Omega)$:

$$\|P'_2(v)(\varphi)\|_p \leq 2 \frac{\|\varphi\|_p}{\|v\|_p}.$$

From lemma 2.3 and by the fact that $\|V_n\|_p = t(v_n, \lambda)$, there exists positive constant C such that

$$t_1(v_n, \lambda) \geq C, \quad \forall n \in \mathbb{N}.$$

Hence for every $\varphi \in L^p(\Omega)$, we obtain

$$\begin{aligned} |E' - \lambda(V_n)(\varphi)| &= |\partial_t \tilde{E}_\lambda(P_1(V_n), P_2(V_n)) P'_1(V_n)(\varphi) \\ &\quad + \partial_v \tilde{E}_\lambda(P_1(V_n), P_2(V_n)) P'_2(V_n)(\varphi)| \\ &= |\partial_v \tilde{E}_\lambda(t(v_n), v_n) P'_2(V_n)(\varphi)| \\ &= |f'_{1,\lambda}(v_n) P'_2(V_n)(\varphi)| \\ &\leq \frac{1}{n} \|P'_2(V_n)(\varphi)\|_p \\ &\leq \frac{2}{n} \frac{\|\varphi\|_p}{C} \end{aligned}$$

We easily conclude that

$$\lim_{n \rightarrow +\infty} E' - \lambda(V_n) = 0 \quad \text{in } L^{p'}(\Omega).$$

□

Remark 2.1 Until now, the minimizing sequences we consider are in S and are nonnegative.

3. Existence results

Theorem 3.1 *Let $1 < q < p < r < p_2^*$ and $\lambda \in]0, \hat{\lambda}[$. Then the problem (P_λ) has at least two positive solutions.*

Proof: We will use the notations of the previous lemmas.

Since the sequences (V_n) and (W_n) are Palais-Smale for the functional E_λ , it suffices to show that E_λ ($0 < \lambda < \hat{\lambda}$) satisfy Palais-Smale condition.

By lemma 2.3, we deduce that (V_n) is bonded in $L^p(\Omega)$. Passing if necessary to a subsequence, we get

$$\begin{cases} V_n \rightharpoonup V_1 & \text{in } L^p(\Omega), \\ \Lambda V_n \rightharpoonup \Lambda V_1 & \text{in } X, \\ \Lambda V_n \rightarrow \Lambda V_1 & \text{in } L^r(\Omega), \quad (\text{and in } L^q(\Omega)). \end{cases} \quad (3.1)$$

On the other hand we have,

$$\begin{aligned} \langle N_p(V_n), V_n - V_1 \rangle &= \langle E'_\lambda(V_n), V_n - V_1 \rangle + \lambda \int_{\Omega} N_q(\Lambda V_n)(\Lambda V_n - \Lambda V_1) dx \\ &\quad + \int_{\Omega} N_r(\Lambda V_n)(\Lambda V_n - \Lambda V) dx. \end{aligned}$$

Moreover, $E'_\lambda(V_n) \rightarrow 0$, $N_q(\Lambda V_n) \rightarrow N_q(\Lambda V_1)$ and $N_r(\Lambda V_n) \rightarrow N_r(\Lambda V_1)$.

Then $\langle N_p(V_n), V_n - V_1 \rangle \rightarrow 0$.

The fact that N_p is $(S+)$ type implies that $V_n \rightarrow V_1$ dans $L^p(\Omega)$.

We know that for any minimizing sequence (v_n) of (2.12), there is a subsequence still denoted by (v_n) such that $V_n = t_1(v_n, \lambda)v_n$ and $t_1(v_n, \lambda) = \|V_n\|_p$. Hence

$$t_1(v_n, \lambda) \rightarrow \|V_1\|_p = t_1,$$

which implies that

$$v_n \rightarrow V_1/t_1 = v_1, \quad \text{and} \quad t_1 = t_1(v_1, \lambda),$$

where $v_1 \in S$.

In the same way, for any minimizing sequence $(v_n) \subset S$ of (2.13), passing if necessary to a subsequence, there is $t_2 \in]0, +\infty[$ such that

$$\begin{cases} t_2(v_n, \lambda)v_n \rightarrow t_2 & \text{in } \mathbb{R}, \\ v_n \rightarrow v_2 = V_2/t_2, \end{cases}$$

where V_2 is the limit of the sequence $(W_n) := (t_2(v_n, \lambda)v_n)$ in $L^p(\Omega)$ and $t_2 = \|V_2\|_p = t_2(v_2, \lambda)$.

At this stage, it is easy to see that $V_1 \neq V_2$. Indeed, since $\partial_{tt}\tilde{E}_\lambda(t_1(v_1, \lambda), v_1) > 0$ and $\partial_{tt}\tilde{E}_\lambda(t_2(v_2, \lambda), v_2) < 0$, it follows that $\partial_{tt}E_\lambda(t_1, V_1/t_1) > 0$ and $\partial_{tt}E_\lambda(t_2, V_2/t_2) < 0$. This achieves the proof. \square

In the sequel the solutions V_1 and V_2 of (P'_λ) , for $\lambda \in]0, \hat{\lambda}[$, will be denoted by $V_{1,\lambda}$ and $V_{2,\lambda}$. Also, $t_{1,\lambda}$, $t_{2,\lambda}$, $v_{1,\lambda}$ and $v_{2,\lambda}$ will stand for $t_1(v_1, \lambda)$, $t_2(v_2, \lambda)$, v_1 and v_2 respectively.

Theorem 3.2 *Let $1 < q < p < r < p_2^*$. Then*

$$(i) \quad E_\lambda(V_{1,\lambda}) < 0 \quad \text{for } \lambda \in]0, \hat{\lambda}[,$$

$$(ii) \quad \begin{cases} E_\lambda(V_{2,\lambda}) > 0 & \text{for } \lambda \in]0, \lambda_0[, \\ E_\lambda(V_{2,\lambda}) < 0 & \text{for } \lambda \in]\lambda_0, \hat{\lambda}[. \end{cases}$$

where

$$\lambda_0 = \frac{q}{r} \left(\frac{r}{p} \right)^{\frac{r-q}{r-p}} \hat{\lambda}.$$

Proof: (i) Let us recall that $\partial_t \tilde{E}_\lambda(t_{1,\lambda}, v_{1,\lambda}) = 0$ and $\partial_{tt} \tilde{E}_\lambda(t_{1,\lambda}, v_{1,\lambda}) > 0$. Then

$$\begin{cases} P(V_{1,\lambda}) - \lambda Q(V_{1,\lambda}) - R(V_{1,\lambda}) = 0, \\ (p-1)P(V_{1,\lambda}) - \lambda(q-1)Q(V_{1,\lambda}) - (r-1)R(V_{1,\lambda}) > 0. \end{cases}$$

Using the fact that $1 < q < p < r$, we get

$$\lambda(p-q)Q(V_{1,\lambda}) + (p-r)R(V_{1,\lambda}) > 0.$$

Hence

$$\begin{aligned} E_\lambda(V_{1,\lambda}) &= \lambda \frac{q-p}{pq} Q(V_{1,\lambda}) + \frac{r-p}{pr} R(V_{1,\lambda}) \\ &\leq \frac{-1}{pq} (\lambda(p-q)Q(V_{1,\lambda}) + (p-r)R(V_{1,\lambda})) \\ &< 0. \end{aligned}$$

(ii) Let v be an arbitrary element of $L^p(\Omega) \setminus \{0\}$ and let us write

$$\tilde{E}_\lambda(t, v) = t^q \tilde{G}_\lambda(t, v), \quad \text{where } \tilde{G}_\lambda(t, v) = \frac{t^{p-q}}{p} P(v) - \frac{\lambda}{q} Q(v) - \frac{t^{r-q}}{r} R(v).$$

It follows that

$$\partial_t \tilde{E}_\lambda(t, v) = qt^{q-1} \tilde{G}_\lambda(t, v) + t^q \partial_t \tilde{G}_\lambda(t, v),$$

with

$$\partial_t \tilde{G}_\lambda(t, v) = t^{p-q-1} \left(\frac{p-q}{p} P(v) - \frac{r-q}{r} t^{r-p} R(v) \right).$$

It is clear that the real valued function $t \rightarrow \tilde{G}_\lambda(t, v)$ is increasing on $]0, t_0(v)[$, decreasing on $]t_0(v), +\infty[$ and attains its unique maximum for $t = t_0(v)$, where

$$t_0(v) = \left(\frac{r}{p} \right)^{\frac{1}{r-p}} t(v), \tag{3.2}$$

and $t(v)$ is defined by the relation (2.1).

On the other hand, a direct computation gives

$$\tilde{G}_\lambda(t_0(v), v) = \frac{1}{r} \left(\frac{r}{p} \right)^{\frac{r-q}{r-p}} \frac{r-p}{p-q} \left(\frac{p-q}{r-q} \frac{P(v)}{R(v)} \right)^{\frac{r-q}{r-p}} R(v) - \lambda \frac{Q(v)}{q}.$$

Similarly, $\tilde{G}_\lambda(t_0(v), v) > 0$ (resp. $\tilde{G}_\lambda(t_0(v), v) < 0$) if $\lambda < \lambda_0(v)$ (resp. $\lambda > \lambda_0(v)$) and $\tilde{G}_{\lambda_0(v)}(t_0(v), v) = 0$, where

$$\lambda_0(v) = \frac{q}{r} \left(\frac{r}{p}\right)^{\frac{r-q}{r-p}} \lambda(v), \quad (3.3)$$

with $\lambda(v)$ given by (2.2). Thus, we get

$$\begin{cases} \tilde{E}_\lambda(t_0(v), v) > 0 & \text{if } \lambda < \lambda_0(v), \\ \tilde{E}_\lambda(t_0(v), v) = 0 & \text{if } \lambda = \lambda_0(v), \\ \tilde{E}_\lambda(t_0(v), v) < 0 & \text{if } \lambda > \lambda_0(v). \end{cases} \quad (3.4)$$

First, since the function

$$\begin{aligned}]0, 1[&\rightarrow \mathbb{R} \\ t &\rightarrow \frac{\ln t}{1-t} \end{aligned}$$

is increasing, then for every real numbers x and y such that $0 < x < y$, one has

$$\ln\left(\frac{1}{x}\right) > \frac{1-x}{1-y} \ln\left(\frac{1}{y}\right) = \ln\left(\frac{1}{y}\right)^{\frac{1-x}{1-y}},$$

and consequently

$$0 < x(1/y)^{\frac{1-x}{1-y}} < 1.$$

In the particular case $x = \frac{q}{r}$ and $y = \frac{p}{r}$, we get

$$0 < \frac{q}{r} \left(\frac{r}{p}\right)^{\frac{r-q}{r-p}} < 1,$$

and therefore $0 < \lambda_0(v) < \lambda(v)$.

Moreover, for every $v \in L^p(\Omega) \setminus \{0\}$, one has $\tilde{G}_{\lambda_0(v)}(t, v) < 0$ for $t \in]0, +\infty[\setminus \{t_0(v)\}$ and $\tilde{G}_{\lambda_0(v)}(t_0(v), v) = 0$. Hence, the real valued function $t \rightarrow \tilde{E}_{\lambda_0(v)}(t, v)$, ($t > 0$), attains its unique maximum at $t = t_0(v)$ and we obtain the following interesting identity

$$t_2(v, \lambda_0(v)) = t_0(v). \quad (3.5)$$

On the other hand, let

$$\lambda_0 = \inf_{v \in L^p(\Omega) \setminus \{0\}} \lambda_0(v). \quad (3.6)$$

(2.2) et (3.2) implies that

$$\lambda_0(v) = \frac{p}{q} \left(\frac{r}{p}\right)^{\frac{r-q}{r-p}} \hat{c} \frac{P^{\frac{r-q}{r-p}}(v)}{Q(v)R^{\frac{p-q}{r-p}}(v)}.$$

Let us put

$$M = \{v \in L^p(\Omega), Q(v)R^{\frac{p-q}{r-p}}(v) = 1\}.$$

It is clear that M is weakly closed.

Moreover the functional $v \mapsto P^{\frac{r-q}{r-p}}(v)$ is weakly lower semi-continuous and coercive on M . Thus this functional attains its minimum on M . The homogeneities of $v \mapsto P^{\frac{r-q}{r-p}}(v)$ and $v \mapsto Q(v)R^{\frac{p-q}{r-p}}(v)$ enables us to conclude that there is $v^* \in S$ such that

$$\inf_{v \in M} \lambda_0(v) = \inf_{v \in L^p(\Omega) \setminus \{0\}} \lambda_0(v) = \inf_{v \in S} \lambda_0(v) = \lambda_0(v^*) = \lambda_0.$$

Now, let $\lambda \in]0, \lambda_0[$. Then, for every $v \in L^p(\Omega) \setminus \{0\}$ one has $\lambda < \lambda_0(v)$ and consequently, $\tilde{E}_\lambda(t_0(v), v) > 0$ holds from (3.4). Then the function $t \mapsto \tilde{E}_\lambda(t, v)$, ($t > 0$) attains its maximum at $t_2(v, \lambda)$ such that $\tilde{E}_\lambda(t_2(v, \lambda), v) > 0$ for every $v \in L^p(\Omega) \setminus \{0\}$. In particular, we have $\tilde{E}_\lambda(t_2(v_{2,\lambda}, \lambda), v_{2,\lambda}) > 0$, i.e. $E_\lambda(V_{2,\lambda}) > 0$. If $\lambda = \lambda_0$, then

$$\begin{aligned} E_{\lambda_0}(V_{2,\lambda_0}) &= \tilde{E}_{\lambda_0}(t_2(v_{2,\lambda_0}, \lambda_0), v_{2,\lambda_0}) \\ &= \inf_{v \in S} \tilde{E}_{\lambda_0}(t_2(v, \lambda_0), v) \\ &\leq \tilde{E}_{\lambda_0}(t_2(v^*, \lambda_0(v^*)), v^*) \\ &= \tilde{E}_{\lambda_0(v^*)}(t_0(v^*), v^*) \\ &= 0, \end{aligned}$$

which implies that $E_{\lambda_0}(V_{2,\lambda_0}) \leq 0$. In addition, it is known from (3.4) that $\tilde{E}_{\lambda_0}(t_0(v), v) \geq 0$, for every $v \in L^p(\Omega) \setminus \{0\}$. Then, since $\tilde{E}_{\lambda_0}(t_2(v_{2,\lambda_0}, \lambda_0), v_{2,\lambda_0})$ is a global maximum of the function $t \mapsto \tilde{E}_{\lambda_0}(t, v_{2,\lambda_0})$, ($t > 0$), we have

$$\tilde{E}_{\lambda_0}(t_2(v_{2,\lambda_0}, \lambda_0), v_{2,\lambda_0}) \geq \tilde{E}_{\lambda_0}(t_0(v_{2,\lambda_0}), v_{2,\lambda_0}) \geq 0.$$

We conclude that

$$E_{\lambda_0}(V_{2,\lambda_0}) = \tilde{E}_{\lambda_0}(t_2(v_{2,\lambda_0}, \lambda_0), v_{2,\lambda_0}) = 0.$$

Finally, suppose that $\lambda_0 < \lambda < \hat{\lambda}$.

We know that for every $(t, v) \in]0, +\infty[\times L^p(\Omega) \setminus \{0\}$, the real valued function $\lambda \mapsto \tilde{E}_\lambda(t, v)$ is decreasing on $[\lambda_0, \hat{\lambda}]$, hence we deduce

$$\begin{aligned} \tilde{E}_\lambda(t_2(v_{2,\lambda}, \lambda), v_{2,\lambda}) &= \inf_{v \in S} \tilde{E}_\lambda(t_2(v, \lambda), v) \\ &\leq \tilde{E}_\lambda(t_2(v^*, \lambda), v^*) \\ &< \tilde{E}_{\lambda_0}(t_2(v, \lambda), v). \end{aligned}$$

Moreover, the real valued function $t \mapsto \tilde{E}_{\lambda_0}(t, v^*)$, ($t > 0$), attains its unique maximum for $t = t_0(v^*)$. Then

$$\begin{aligned} \tilde{E}_{\lambda_0}(t_2(v^*, \lambda), v^*) &\leq \tilde{E}_{\lambda_0}(t_0(v^*), v^*) \\ &= \tilde{E}_{\lambda_0(v^*)}(t_0(v^*), v^*) \\ &= 0. \end{aligned}$$

Hence $\tilde{E}_\lambda(t_2(v_{2,\lambda}, \lambda), v_{2,\lambda}) < 0$, which achieves this proof. \square

Theorem 3.3 *if v^* is a solution of (3.6), then $t_0(v^*)v^*$ is a solution of (P'_{λ_0}) .*

Proof: Let v^* be a solution of (3.6), then $\lambda_0 = \lambda_0(v^*)$ and for every $h \in L^p(\Omega)$, we have

$$\begin{aligned} E'_{\lambda_0}(t_0(v^*)v^*)(h) &= \frac{1}{p}t_0^{p-1}(v^*)\langle P'(v^*), h \rangle - \frac{\lambda_0}{q}t_0^{q-1}(v^*)\langle Q'(v^*), h \rangle \\ &\quad - \frac{1}{r}t_0^{r-1}(v^*)\langle R'(v^*), h \rangle \\ &= \frac{P(v^*)(t_0(v^*))^{p-1}}{p} \left(\frac{\langle P'(v^*), h \rangle}{P(v^*)} \right. \\ &\quad \left. - \frac{p\lambda_0}{q}t_0^{q-p} \frac{\langle Q'(v^*), h \rangle}{P(v^*)} - \frac{p}{r}t_0^{r-p} \frac{\langle R'(v^*), h \rangle}{P(v^*)} \right). \end{aligned}$$

By the virtue of relations (2.1), (2.2), (3.2) and (3.3), a direct computation gives for every $h \in L^p(\Omega)$

$$\frac{p\lambda_0}{q}t_0^{q-p} \frac{\langle Q'(v^*), h \rangle}{P(v^*)} = \frac{r-p}{r-q} \frac{\langle Q'(v^*), h \rangle}{Q(v^*)},$$

and

$$\frac{p}{r}t_0^{r-p} \frac{\langle R'(v^*), h \rangle}{P(v^*)} = \frac{p-q}{r-q} \frac{\langle R'(v^*), h \rangle}{R(v^*)}.$$

Then

$$E'_{\lambda_0}(t_0(v^*)v^*)(h) = K \left(\frac{r-q}{r-p} \frac{\langle P'(v^*), h \rangle}{P(v^*)} - \frac{\langle Q'(v^*), h \rangle}{Q(v^*)} - \frac{p-q}{r-p} \frac{\langle R'(v^*), h \rangle}{R(v^*)} \right),$$

where

$$K = \frac{r-p}{r-q} \frac{P(v^*)}{p} [t_0(v^*)]^{p-1}.$$

In the other hand, the relations (2.2) and (3.3) implies that for every $h \in L^p(\Omega)$

$$\langle \lambda'_0(v^*), h \rangle = \lambda_0(v^*) \left(\frac{r-q}{r-p} \frac{\langle P'(v^*), h \rangle}{P(v^*)} - \frac{\langle Q'(v^*), h \rangle}{Q(v^*)} - \frac{p-q}{r-p} \frac{\langle R'(v^*), h \rangle}{R(v^*)} \right).$$

Since $\langle \lambda'_0(v^*), h \rangle = 0$ for every $h \in L^p(\Omega)$, we deduce that

$$\langle E'_{\lambda_0}(t_0(v^*)v^*), h \rangle = \frac{K}{\lambda_0} \langle \lambda'_0(v^*), h \rangle = 0,$$

for every $h \in L^p(\Omega)$.

Which implies that $t_0(v^*)v^*$ is a solution of (P'_{λ_0}) .

Remark 3.1 It is very interesting to notice that in the case of homogeneous Dirichlet boundary condition, we have

$$\lim_{q \rightarrow p} \hat{\lambda} = \inf_{v \in L^p(\Omega) \setminus \{0\}} \frac{\int_{\Omega} |v(x)|^p dx}{\int_{\Omega} |\Delta v(x)|^p dx},$$

Hence, in the case where $p = q$, $\hat{\lambda}$ is the first eigenvalue of the problem $(P'_{\hat{\lambda}})$, i.e. the problem (P'_{λ}) has positive solutions for $\lambda \in]0, \hat{\lambda}]$ and has no positive solution for $\lambda > \hat{\lambda}$.

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