Existence of multiple solutions to a two-point boundary value system via variational method

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Abstract. In this paper, we prove the existence of an open interval \([\lambda', \lambda'']\) for each \(\lambda\) of which a class of two-point boundary value equations depending on \(\lambda\) admits at least three solutions. Our main tool is a three critical points theorem of Averna and Bonanno.

Keywords: Three solutions, critical points, two-point boundary value system.

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1. Introduction

Let us consider the following quasilinear elliptic system

\[
\begin{align*}
-u_i'' + a_i(x)u_i &= \lambda F_{u_i}(x, u_1, \ldots, u_n) \quad \text{in } (0, 1), \\
u_i'(0) &= u_i'(1) = 0,
\end{align*}
\]

for \(1 \leq i \leq n\), where \(\lambda\) is a positive parameter, \(F: [0, 1] \times \mathbb{R}^n \to \mathbb{R}\) is a function such that the mapping \((t_1, t_2, \ldots, t_n) \to F(x, t_1, t_2, \ldots, t_n)\) is measurable in \([0, 1]\) for all \((t_1, \ldots, t_n) \in \mathbb{R}^n\) and is \(C^1\) in \(\mathbb{R}^n\) for a.e. \(x \in [0, 1]\) satisfying the condition

\[
\sup_{\sum_{i=1}^n |t_i|^2 \leq \rho} |F(\cdot, t_1, \ldots, t_n)| \in L^1([0, 1])
\]

for every \(\rho > 0\), \(F_{u_i}\) denotes the partial derivative of \(F\) with respect to \(u_i\), and \(a_i \in L^\infty([0, 1])\) with \(\text{ess inf}_{[0, 1]} a_i > 0\) for \(1 \leq i \leq n\).

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Throughout this paper, we let $X$ be the Cartesian product of $n$ copies of $W^{1,2}([0,1])$, i.e., $X = (W^{1,2}([0,1]))^n$ equipped with the norm

$$
\|(u_1, \ldots, u_n)\| := \sum_{i=1}^n \|u_i\|,
$$

where

$$
\|u_i\| := \left( \int_0^1 \left( |u_i'(x)|^2 + a_i(x)|u_i(x)|^2 \right) dx \right)^{1/2}
$$

for $1 \leq i \leq n$, which is equivalent to the usual one.

Put

$$
c := \max \left\{ \sup_{u_i \in W^{1,2}([0,1]) \setminus \{0\}} \frac{\max_{x \in [0,1]} |u_i(x)|^2}{\|u_i\|_2^2} : \text{for } 1 \leq i \leq n \right\}.
$$

(1.2)

Note that $X$ is compactly embedded in $(C^0([0,1]))^n$, so $c < +\infty$. It follows from Proposition 4.1 of [1] that

$$
\sup_{u_i \in W^{1,2}([0,1]) \setminus \{0\}} \frac{\max_{x \in [0,1]} |u_i(x)|^2}{\|u_i\|_2^2} > \frac{1}{\|a_i\|_1} \quad \text{for } 1 \leq i \leq n,
$$

where $\|a_i\|_1 := \int_0^1 |a_i(x)| dx$ for $1 \leq i \leq n$, and so $\frac{1}{\|a_i\|_1} \leq c$ for $1 \leq i \leq n$.

By a (weak) solution of system (1.1), we mean any $u = (u_1, \ldots, u_n) \in X$ such that

$$
\int_0^1 \sum_{i=1}^n u_i'(x)v_i'(x) dx + \int_0^1 \sum_{i=1}^n a_i(x)u_i(x)v_i(x) dx
$$

$$
-\lambda \int_0^1 \sum_{i=1}^n F_{u_i}(x, u_1(x), \ldots, u_n(x))v_i(x) dx = 0
$$

for all $v = (v_1, \ldots, v_n) \in X$.

We shall establish the existence of a definite interval, in which $\lambda$ lies, system (1.1) admits at least three weak solutions in $X$, by means of a recent abstract critical points result of Averna and Bonnano [2] which is actually a refinement of a general principle of Ricceri [8]. The existence and multiplicity of solutions for two-point boundary value problems have been widely investigated (see, for instance, [3, 4, 5, 6, 7] and references therein). For other basic notations and definitions we refer to [9].

2. MAIN RESULT

First we here recall for the reader’s convenience the three critical points theorem of [2] which is our main tool to prove the results. Here, $Y^*$ denotes the dual space of $Y$. 
Theorem 2.1 (Theorem B of [2]). Let $Y$ be a real reflexive Banach space; $\Phi : Y \to \mathbb{R}$ a continuously Gâteaux differentiable and sequentially weakly lower semicontinuous functional whose Gâteaux derivative admits a continuous inverse on $Y^*$; $\Psi : Y \to \mathbb{R}$ a continuously Gâteaux differentiable functional whose Gâteaux derivative is compact. Assume that

(i) $\lim_{\|u\| \to +\infty} (\Phi(u) + \lambda \Psi(u)) = +\infty$ for all $\lambda \in [0, +\infty[$;
(ii) there is $r \in \mathbb{R}$ such that:

$$\inf_Y \Phi < r,$$

and

$$\varphi_1(r) < \varphi_2(r),$$

where

$$\varphi_1(r) := \inf_{u \in \Phi^{-1}([-\infty, r])} \frac{\Psi(u) - \inf_{\Phi^{-1}([-\infty, r])} \Psi}{r - \Phi(u)},$$

$$\varphi_2(r) := \inf_{u \in \Phi^{-1}([-\infty, r])} \sup_{v \in \Phi^{-1}([r, +\infty[)} \frac{\Psi(u) - \Psi(v)}{\Phi(v) - \Phi(u)},$$

and $\Phi^{-1}([-\infty, r])$ is the closure of $\Phi^{-1}([-\infty, r])$ in the weak topology.

Then, for each $\lambda \in ]\frac{1}{\varphi_2(r)}, \frac{1}{\varphi_1(r)}[$ the functional $\Phi + \lambda \Psi$ has at least three critical points in $Y$.

For all $\gamma > 0$ we denote by $K(\gamma)$ the set

$$\left\{ (t_1, \ldots, t_n) \in \mathbb{R}^n : \sum_{i=1}^n |t_i|^2 \leq \gamma \right\}. \quad (2.1)$$

We formulate our main result as follows.

Theorem 2.2. Assume that there exist two positive constants $\gamma$ and $\delta$ with $\delta^2 > \frac{\gamma}{2n-1}$ such that

(i) $\sup_{(t_1, \ldots, t_n) \in K(\frac{\gamma}{2n-1})} \frac{\int_0^1 F(x,t_1,\ldots,t_n) dx}{\gamma} < \frac{\int_0^1 F(x,\delta,\ldots,\delta) dx}{2n\delta^2 \sum_{i=1}^n |a_i|_1^2}$, where $c$ and $K(\frac{\gamma}{2n-1})$

are given by (1.2) and (2.1);

(ii) $\limsup_{|t_1| \to +\infty, \ldots, |t_n| \to +\infty} \frac{\int_0^1 F(x,t_1,\ldots,t_n) dx}{\sum_{i=1}^n |t_i|^2} \leq 0$ uniformly with respect to $x \in [0, 1]$;

(iii) $F(x,0,\ldots,0) = 0$ for every $x \in [0, 1]$. 

Then, setting
\[ \lambda':=\frac{\delta^2}{2} \sum_{i=1}^{n} \|a_i\|_1 \cdot \int_0^1 F(x, \delta, \ldots, \delta) \, dx - \int_0^1 \sup_{(t_1, \ldots, t_n) \in \mathcal{K}(\frac{\gamma}{2^n-1})} F(x, t_1, \ldots, t_n) \, dx \]
and
\[ \lambda'':=\frac{\gamma}{2^{n-1}c} \sum_{i=1}^{n} \|a_i\|_1 \cdot \int_0^1 \sup_{(t_1, \ldots, t_n) \in \mathcal{K}(\frac{\gamma}{2^n-1})} F(x, t_1, \ldots, t_n) \, dx \]
for each \( \lambda \in [\lambda', \lambda''] \) system (1.1) admits at least three weak solutions in \( X \).

**Proof.** For each \( u = (u_1, \ldots, u_n) \in X \), put
\[ \Phi(u) := \sum_{i=1}^{n} \frac{\|u_i\|^2}{2} \quad \text{and} \quad \Psi(u) := -\int_0^1 F(x, u_1(x), \ldots, u_n(x)) \, dx. \]
It is well known that \( \Phi \) and \( \Psi \) are well defined and continuously Gâteaux differentiable functionals with
\[ \Phi'(u)(v) = \int_0^1 \sum_{i=1}^{n} u_i'(x)v_i'(x) \, dx + \int_0^1 \sum_{i=1}^{n} a_i(x)u_i(x)v_i(x) \, dx \]
and
\[ \Psi'(u)(v) = -\int_0^1 \sum_{i=1}^{n} F_{u_i}(x, u_1(x), \ldots, u_n(x))v_i(x) \, dx \]
for every \( u = (u_1, \ldots, u_n), v = (v_1, \ldots, v_n) \in X \), as well as \( \Psi' : X \to X^* \) is continuous and compact operator, and \( \Phi' : X \to X^* \) admits a continuous inverse on \( X^* \). Furthermore, by Proposition 25.20 of [9], \( \Phi \) is sequentially weakly lower semicontinuous. Thanks to the assumption (jj), for each \( \lambda > 0 \) one has
\[ \lim_{\|u\| \to +\infty} \left( \Phi(u) + \lambda \Psi(u) \right) = +\infty. \]
Put \( r := \frac{\gamma}{2^n-1} \). From the hypothesis (j), we get
\[ \int_0^1 \sup_{(t_1, \ldots, t_n) \in \mathcal{K}(\frac{\gamma}{2^n-1})} F(x, t_1, \ldots, t_n) \, dx \leq \frac{\int_0^1 F(x, \delta, \ldots, \delta) \, dx}{2^{n-1}c\delta^2 \sum_{i=1}^{n} \|a_i\|_1} \]
and
\[ \Phi(u) + \lambda \Psi(u) \leq \frac{\int_0^1 \sup_{(t_1, \ldots, t_n) \in \mathcal{K}(\frac{\gamma}{2^n-1})} F(x, t_1, \ldots, t_n) \, dx}{\gamma}. \]
Thus, since $\delta^2 > \frac{\gamma}{2^n - 1}$, and $c\|a_i\|_1 \geq 1$ for $1 \leq i \leq n$, we have
\[
\int_0^1 \sup_{(t_1, \ldots, t_n) \in K(\frac{\gamma}{2^n - 1})} F(x, t_1, \ldots, t_n) \, dx \leq \frac{\gamma}{2^n - 1} \delta^2 \sum_{i=1}^{n} \|a_i\|_1
\]
from which, multiplying by $2^n c$, we obtain
\[
2^n c \int_0^1 \sup_{(t_1, \ldots, t_n) \in K(\frac{\gamma}{2^n - 1})} F(x, t_1, \ldots, t_n) \, dx \leq \frac{\gamma}{2^n - 1} \delta^2 \sum_{i=1}^{n} \|a_i\|_1 \tag{2.2}
\]
We claim that
\[
\varphi_1(r) \leq \frac{2^n c \int_0^1 \sup_{(t_1, \ldots, t_n) \in K(\frac{\gamma}{2^n - 1})} F(x, t_1, \ldots, t_n) \, dx}{\gamma} \tag{2.3}
\]
and
\[
\varphi_2(r) \geq \frac{\delta^2 \sum_{i=1}^{n} \|a_i\|_1}{2^n - 1} \tag{2.4}
\]
from which (ii) of Theorem 2.1 follows.

In fact, taking into account that the function identically 0 obviously belongs to $\Phi^{-1}(-\infty, r]$, and that $\Psi(0) = 0$, we get
\[
\varphi_1(r) \leq \frac{\sup_{\Phi^{-1}(-\infty, r]} \int_0^1 F(x, u_1(x), \ldots, u_n(x)) \, dx}{r},
\]
and, since $\Phi^{-1}(-\infty, r] = \Phi^{-1}(-\infty, r])$, we have
\[
\sup_{\Phi^{-1}(-\infty, r]} \int_0^1 F(x, u_1(x), \ldots, u_n(x)) \, dx \leq \frac{\sup_{\Phi^{-1}(-\infty, r]} \int_0^1 F(x, u_1(x), \ldots, u_n(x)) \, dx}{r}
\]
Since for each $u_i \in W^{1,2}([0,1])$
\[
\sup_{x \in [0,1]} |u_i(x)|^2 \leq c\|u_i\|^2
\]
for $1 \leq i \leq n$ (see (1.2)), we have that
\[
\sup_{x \in [0,1]} \frac{1}{2} \sum_{i=1}^{n} |u_i(x)|^2 \leq c \sum_{i=1}^{n} \frac{\|u_i\|^2}{2} = c\Phi(u)
\]
for every $u = (u_1, \ldots, u_n) \in X$. Thus, taking into account that
\[
\sum_{i=1}^{n} |u_i(x)|^2 \leq \frac{\gamma}{2^n-1},
\]
for every $u = (u_1, \ldots, u_n) \in X$ such that $\Phi(u) \leq r$ and for each $x \in [0,1]$, we obtain
\[
\sup_{\Phi^{-1}([0,1])} \int_{0}^{1} F(x, u_1(x), \ldots, u_n(x)) dx
\]
\[
\leq \frac{\int_{0}^{1} \sup_{(t_1, \ldots, t_n) \in K(\frac{\gamma}{2^n-1})} F(x, t_1, \ldots, t_n) dx}{r}.
\]
So, (2.3) follows at once by the definition of $r$.

Moreover, for each $v = (v_1, \ldots, v_n) \in X$ such that $\Phi(v) \geq r$, we have
\[
\varphi_2(r) \geq \inf_{u \in \Phi^{-1}([0,1])} \frac{\int_{0}^{1} F(x, v_1(x), \ldots, v_n(x)) dx - \int_{0}^{1} F(x, u_1(x), \ldots, u_n(x)) dx}{\Phi(v) - \Phi(u)} \frac{\int_{0}^{1} \sup_{(t_1, \ldots, t_n) \in K(\frac{\gamma}{2^n-1})} F(x, t_1, \ldots, t_n) dx}{r},
\]
thus, from $\sum_{i=1}^{n} |u_i(x)|^2 \leq \frac{\gamma}{2^n-1}$, for every $u = (u_1, \ldots, u_n) \in X$ such that $\Phi(u) < r$ and for each $x \in [0,1]$, we obtain
\[
\inf_{u \in \Phi^{-1}([0,1])} \frac{\int_{0}^{1} F(x, v_1(x), \ldots, v_n(x)) dx - \int_{0}^{1} F(x, u_1(x), \ldots, u_n(x)) dx}{\Phi(v) - \Phi(u)} \frac{\int_{0}^{1} \sup_{(t_1, \ldots, t_n) \in K(\frac{\gamma}{2^n-1})} F(x, t_1, \ldots, t_n) dx}{r}
\]
\[
\geq \inf_{u \in \Phi^{-1}([0,1])} \frac{\int_{0}^{1} \sup_{(t_1, \ldots, t_n) \in K(\frac{\gamma}{2^n-1})} F(x, t_1, \ldots, t_n) dx}{r},
\]
from which, being $0 < \Phi(v) - \Phi(u) \leq \Phi(v)$ for every $u \in \Phi^{-1}([0,1])$, and under further condition
\[
\int_{0}^{1} F(x, v_1(x), \ldots, v_n(x)) dx \geq \int_{0}^{1} \sup_{(t_1, \ldots, t_n) \in K(\frac{\gamma}{2^n-1})} F(x, t_1, \ldots, t_n) dx, \tag{2.5}
\]
we can write
\[
\inf_{u \in \Phi^{-1}([0,1])} \frac{\int_{0}^{1} F(x, v_1(x), \ldots, v_n(x)) dx - \int_{0}^{1} \sup_{(t_1, \ldots, t_n) \in K(\frac{\gamma}{2^n-1})} F(x, t_1, \ldots, t_n) dx}{\Phi(v) - \Phi(u)} \frac{\int_{0}^{1} \sup_{(t_1, \ldots, t_n) \in K(\frac{\gamma}{2^n-1})} F(x, t_1, \ldots, t_n) dx}{r}
\]
\[
\geq \frac{\sum_{i=1}^{n} \|u_i\|^2}{2}.
\]
If we put $v(x) := (\delta, \ldots, \delta)$, for each $x \in [0,1]$, we have $\|v_i\| = \|a_i\|^{1/2} \delta$ for $1 \leq i \leq n$. 

Now since $\delta^2 > \frac{\gamma}{2^n r}$, bearing in mind that $\frac{1}{\|a_i\|_1} \leq c$ for $1 \leq i \leq n$, we get $\Phi(v) = \frac{\delta^2}{2} \sum_{i=1}^{n} \|a_i\|_1 > r$. Moreover, with this choice of $v$, (2.2) ensures (2.5), thus (2.4) is also proved.

Taking into account that the weak solutions of system (1.1) are exactly the solutions of the equation $\Phi'(u) + \lambda \Psi'(u) = 0$, we have the conclusion by using of Theorem 2.1. Namely, by observing that

$$\frac{1}{\varphi_2(r)} \leq \frac{\delta^2}{2} \sum_{i=1}^{n} \|a_i\|_1 - \int_0^1 \sup_{(t_1, \ldots, t_n) \in K} F(x, t_1, \ldots, t_n) \, dx$$

and

$$\frac{1}{\varphi_1(r)} \geq \frac{\gamma}{2^n c \int_0^1 \sup_{(t_1, \ldots, t_n) \in K} F(x, t_1, \ldots, t_n) \, dx},$$

for each $\lambda \in [\lambda', \lambda'']$ system (1.1) admits at least three weak solutions in $X$.

It is of interest to list some special cases of Theorem 2.2.

**Theorem 2.3.** Let $F : \mathbb{R}^n \to \mathbb{R}$ be a $C^1$-function and assume that there exist two positive constants $\gamma$ and $\delta$ with $\delta^2 > \frac{\gamma}{2^n r}$ such that

1. $\max_{(t_1, \ldots, t_n) \in K} F(t_1, \ldots, t_n) \leq \frac{F(\delta, \ldots, \delta)}{\gamma}$, where $c$ and $K(\frac{\gamma}{2^n r})$ are given by (1.2) and (2.1);
2. $\limsup_{|t_1| \to +\infty, \ldots, |t_n| \to +\infty} \sum_{i=1}^{n} \|a_i\|_1 \leq 0$;
3. $F(0, \ldots, 0) = 0$.

Then, setting

$$\lambda' := \frac{\delta^2}{2} \sum_{i=1}^{n} \|a_i\|_1 - \max_{(t_1, \ldots, t_n) \in K} F(t_1, \ldots, t_n)$$

and

$$\lambda'' := \frac{\gamma}{(2^n c) \max_{(t_1, \ldots, t_n) \in K} F(t_1, \ldots, t_n)},$$

for each $\lambda \in [\lambda', \lambda'']$ the system

$$\begin{cases}
-u''_i + a_i(x)u_i = \lambda F_{u_i}(u_1, \ldots, u_n) \quad \text{in } (0, 1), \\
u_i'(0) = u_i'(1) = 0,
\end{cases}$$

for $1 \leq i \leq n$, admits at least three weak solutions in $X$. 

\[\square\]
Corollary 2.4. Let $f : \mathbb{R} \to \mathbb{R}$ be a continuous function. Put $F(t) = \int_0^t f(\xi)d\xi$ for each $t \in \mathbb{R}$ and assume that there exist two positive constants $\gamma$ and $\delta$ with $\delta^2 > \gamma$ such that

\[
\begin{align*}
(j)'' & \quad \frac{\max_{t \in [-\sqrt{\gamma}, \sqrt{\gamma}]} F(t)}{\gamma} < \frac{F(\delta)}{2c\delta \|a\|_1}, \quad \text{where } c := \sup_{u \in W^{1,2}([0,1]) \setminus \{0\}} \left( \frac{\|u\|_\infty}{\|u\|} \right)^2; \\
(jj)'' & \quad \limsup_{|t| \to +\infty} \frac{F(t)}{|t|^2} \leq 0.
\end{align*}
\]

Then, setting

\[
\lambda' := \frac{\delta^2 \|a\|_1}{2(F(\delta) - \max_{t \in [-\sqrt{\gamma}, \sqrt{\gamma}]} F(t))}
\]

and

\[
\lambda'' := \frac{\gamma}{(2c) \max_{t \in [-\sqrt{\gamma}, \sqrt{\gamma}]} F(t)},
\]

for each $\lambda \in ]\lambda', \lambda''[ \setminus \{\lambda''\}$ the problem

\[
\left\{ \begin{array}{l}
-u'' + a(x)u = \lambda f(u) \quad \text{in } (0,1), \\
u'(0) = u'(1) = 0
\end{array} \right.
\]

admits at least three classical solutions in $W^{1,2}([0,1])$.

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References