

# Ljusternik–Schnirelmann Theorem for the Generalized Laplacian

Matti Tienari

*Department of Mathematical Sciences, University of Oulu,*

*FIN 90570 Oulu, Finland*

E-mail: [matti.tienari@oulu.fi](mailto:matti.tienari@oulu.fi)

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$$\begin{cases} -\operatorname{div}\left(\frac{m(|\nabla u|)}{|\nabla u|}\nabla u\right) = \lambda g(u) & \text{in } \Omega \\ u = 0 & \text{on } \partial\Omega \end{cases}$$

has an infinite number of eigenfunctions on the level set  $\int_{\Omega} M(|\nabla u|) = r$ , where  $M(t) = \int_0^t m(s) ds$  and  $g: \mathbb{R} \rightarrow \mathbb{R}$  is odd satisfying some growth condition. Moreover, we show that the sequence of associated eigenvalues tends to infinity. We emphasize that no  $\Delta_2$ -condition is needed for  $M$  or for its conjugate, so the associated functionals are not continuously differentiable, in general. © 2000

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## 1. INTRODUCTION

In this paper we shall study the problem

$$\begin{cases} -\Delta_m(u) = \lambda g(u) & \text{in } \Omega \\ u = 0 & \text{on } \partial\Omega, \end{cases} \quad (1.1)$$

where  $\Omega \subset \mathbb{R}^N$  is an open and bounded subset,  $\Delta_m(u) = \nabla \cdot ((m(|\nabla u|)/|\nabla u|)\nabla u)$  is the *generalized Laplacian*,  $m: [0, \infty[ \rightarrow [0, \infty[$  is an increasing and continuous function with  $m(t) = 0$  if and only if  $t = 0$  and  $\lim_{t \rightarrow \infty} m(t) = \infty$ . The function  $g: \mathbb{R} \rightarrow \mathbb{R}$  is odd and satisfies some growth condition to be specified later.

If  $m(t) = t$  and  $g(t) = t$ , then the problem (1.1) is the Dirichlet eigenvalue problem for the Laplacian:

$$\begin{cases} -\Delta u = \lambda u & \text{in } \Omega \\ u = 0 & \text{on } \partial\Omega. \end{cases} \quad (1.2)$$

The classical Courant minimax principle guarantees the existence of an infinite sequence of eigenvalues  $\{\lambda_n\}_{n=1}^{\infty}$  of (1.2) with  $\lim_{n \rightarrow \infty} \lambda_n = \infty$  (see [19, 21]).

If  $m(t) = t^{p-1}$  and  $g(t) = |t|^{p-2} t$  with  $1 < p < \infty$ , then the problem (1.1) is reduced to the eigenvalue problem for the  $p$ -Laplacian:

$$\begin{cases} -\nabla \cdot (|\nabla u|^{p-2} \nabla u) = \lambda |u|^{p-2} u & \text{in } \Omega \\ u = 0 & \text{on } \partial\Omega. \end{cases}$$

Applying the Ljusternik–Schnirelmann theory for the functionals

$$F(u) = \int_{\Omega} |\nabla u|^p dx$$

and

$$G(u) = \int_{\Omega} |u|^p dx$$

in the Sobolev space  $W_0^{1,p}(\Omega)$  we get again the existence of eigenvalues  $\{\lambda_n\}_{n=1}^{\infty}$  with  $\lim_{n \rightarrow \infty} \lambda_n = \infty$ . It is essential that the space  $W_0^{1,p}(\Omega)$  is reflexive and separable and the corresponding functionals  $F$  and  $G$  are Fréchet-differentiable (see [9, 10, 21]). For results concerning the first eigenvalue of the  $p$ -Laplacian we refer to [2, 17].

In the general case the suitable function space for studying the problem (1.1) is the Orlicz–Sobolev space  $W_0^1 L_M(\Omega)$ , where  $M(t) = \int_0^t m(s) ds$ . If  $M$  and  $\bar{M}$  (the conjugate of  $M$ ) satisfy the  $\Delta_2$ -condition, then the space  $W_0^1 L_M(\Omega)$  is separable and reflexive and hence has the usual structure (see [5]) and the functionals

$$F(u) = \int_{\Omega} M(|\nabla u|) dx$$

and

$$G(u) = \int_{\Omega} \int_0^u g(t) dt dx$$

are Fréchet-differentiable. Consequently, we may apply again the Ljusternik–Schnirelmann theory to get an infinite sequence of eigenvalues tending to infinity (see [8–10, 21]).

If we do not impose the  $\Delta_2$ -condition on  $M$ , then the problem (1.1) becomes more complicated since the space  $W_0^1 L_M(\Omega)$  is not reflexive or separable, in general, nor are the functionals  $F$  and Fréchet-differentiable. In [18] it is proved that for any  $r > 0$  the minimization problem

$$\inf \left\{ \int_{\Omega} M(|\nabla u|) dx \mid u \in W_0^1 L_M(\Omega), \int_{\Omega} M(u) dx = r \right\}$$

has a solution  $u_r$  satisfying (1.1) in  $W^{-1} L_{\bar{M}}(\Omega)$  for some  $\lambda > 0$  with  $g(u) = m(u)$  without any extra condition on  $M$ .

In this paper we shall prove the existence of an infinite sequence of eigenvalues for (1.1) tending to infinity without any extra condition on  $M$ . Hence the Ljusternik–Schnirelmann theory is not available due to non-reflexivity of the space  $W_0^1 L_M(\Omega)$  and lack of differentiability of  $F$  and  $G$ . Our method is based on Galerkin approximation and pseudomonotonicity of the operator  $-\Delta_m$  using a modified usual structure in a general complementary system. Similar approach for smooth functionals in reflexive Banach spaces can be found in [4, 9, 10].

## 2. PREREQUISITIES

We begin with some preliminaries on Orlicz–Sobolev spaces. Let  $\Omega$  be a bounded open subset in  $\mathbb{R}^N$  and let  $M: \mathbb{R} \rightarrow \mathbb{R}$  be an  $N$ -function, i.e., even, convex and continuous with  $M(t) > 0$  for  $t > 0$ ,  $M(t)/t \rightarrow 0$  as  $t \rightarrow 0$  and  $M(t)/t \rightarrow +\infty$  as  $t \rightarrow +\infty$ .  $M$  is an  $N$ -function if and only if it can be represented in the form

$$M(t) = \int_0^{|t|} m(s) ds \quad (2.1)$$

where  $m: [0, \infty[ \rightarrow [0, \infty[$  is increasing, right continuous,  $m(t) = 0$  if and only if  $t = 0$  and  $m(t) \rightarrow +\infty$  as  $t \rightarrow +\infty$ . We extend  $m$  to  $\mathbb{R}$  by  $m(t) = -m(-t)$  for  $t < 0$  (odd continuation). The Orlicz class  $\mathcal{L}_M(\Omega)$  is defined as the set of real-valued measurable functions  $u$  on  $\Omega$  such that

$$\int_{\Omega} M(u) dx < \infty.$$

The Orlicz space  $L_M(\Omega)$  is the linear hull of  $\mathcal{L}_M(\Omega)$ . Then  $L_M(\Omega)$  is a Banach space with respect to the Luxemburg norm

$$\|u\|_{(M)} = \inf \left\{ k > 0 \mid \int_{\Omega} M \left( \frac{u}{k} \right) dx \leq 1 \right\}.$$

It is easily seen that

$$\|u\|_{(M, r)} = \inf \left\{ k > 0 \mid \int_{\Omega} M\left(\frac{u}{k}\right) dx \leq r \right\}$$

defines an equivalent norm for all  $r > 0$ . One has  $L_M(\Omega) = \mathcal{L}_M(\Omega)$  if and only if  $M$  satisfies the  $\Delta_2$ -condition: there exist  $\alpha > 0$  and  $t_0 > 0$  such that

$$M(2t) \leq \alpha M(t)$$

for all  $t \geq t_0$ . Moreover,  $L_M(\Omega)$  is separable if and only if  $M$  satisfies the  $\Delta_2$ -condition. The closure in  $L_M(\Omega)$  of all bounded measurable functions is denoted by  $E_M(\Omega)$ . Then  $E_M(\Omega) \subset \mathcal{L}_M(\Omega)$  and  $E_M(\Omega) = \mathcal{L}_M(\Omega)$  if and only if  $M$  satisfies the  $\Delta_2$ -condition. The space  $E_M$  is  $\sigma(L_M, L_{\bar{M}})$  dense in  $L_M(\Omega)$ . The conjugate  $N$ -function  $\bar{M}$  is defined by

$$\bar{M}(t) = \sup \{ ts - M(s) \mid s \in \mathbb{R} \}.$$

The function  $\bar{M}$  is also an  $N$ -function and  $\bar{\bar{M}} = M$ . The space  $L_{\bar{M}}(\Omega)$  is the dual space of  $E_M(\Omega)$ . The space  $L_M(\Omega)$  is reflexive if and only if  $M$  and  $\bar{M}$  satisfy the  $\Delta_2$ -condition. Note that the norm  $\|\cdot\|_{(M, r)}$  is  $\sigma(L_M, E_{\bar{M}})$  lower semicontinuous for all  $r > 0$ . It is well-known that  $L_M(\Omega) L_{\bar{M}}(\Omega) \subset L^1(\Omega)$ . We recall also Young's inequality:

$$M(x) + \bar{M}(y) \geq xy \quad \text{for all } x, y \in \mathbb{R} \quad (2.2)$$

with equality if and only if  $x = \bar{m}(y)$  or  $y = m(x)$ . Define

$$\text{dom}(m) = \{u \in L_M(\Omega) \mid m(u) \in L_{\bar{M}}(\Omega)\}.$$

It can be shown that  $E_M(\Omega) \subset \text{dom}(m) \subset \mathcal{L}_M(\Omega)$  and  $\text{dom}(m) = L_M(\Omega)$  if and only if  $M$  satisfies the  $\Delta_2$ -condition. Moreover, the mapping  $u \rightarrow m(u)$  is continuous from  $E_M(\Omega) \rightarrow L_{\bar{M}}(\Omega)$  if and only if  $\bar{M}$  satisfies the  $\Delta_2$ -condition (see [3, 12, 15]).

*Remark 2.1.* Typical examples of  $N$ -functions satisfying the  $\Delta_2$ -condition are  $(1 + |t|) \log(1 + |t|) - |t|$  and  $|t|^p$  for  $p > 1$ . On the other hand, functions  $e^{|t|} - |t| - 1$  and  $e^{|t|^p} - 1$  for  $p > 1$  are  $N$ -functions not satisfying the  $\Delta_2$ -condition.

The first order Orlicz-Sobolev space of functions in  $L_M(\Omega)$  with first distributional derivatives in  $L_M(\Omega)$  is denoted by  $W^1 L_M(\Omega)$ . The space  $W^1 E_M(\Omega)$  is defined analogously. These spaces are identified, as usual, to subspaces of the product  $\prod L_M(\Omega)$ . The spaces  $W_0^1 L_M(\Omega)$  and  $W_0^1 E_M(\Omega)$  are defined as the  $\sigma(\prod L_M, \prod E_{\bar{M}})$  closure of  $\mathcal{D}(\Omega)$  in  $W^1 L_M(\Omega)$  and as the

norm closure of  $\mathcal{D}(\Omega)$  in  $W^1E_M(\Omega)$ , respectively. The following spaces of distributions will also be used:

$$W^{-1}L_{\bar{M}}(\Omega) = \left\{ f \in \mathcal{D}'(\Omega) \left| f = f_0 - \sum_{i=1}^N D_i f_i \text{ with } f_i \in L_{\bar{M}}(\Omega) \right. \right\}$$

$$W^{-1}E_{\bar{M}}(\Omega) = \left\{ f \in \mathcal{D}'(\Omega) \left| f = f_0 - \sum_{i=1}^N D_i f_i \text{ with } f_i \in E_{\bar{M}}(\Omega) \right. \right\}.$$

They are endowed with their usual quotient norms. It is shown in [11] that if  $\Omega$  has the segment property, then

$$\begin{pmatrix} Y & Z \\ Y_0 & Z_0 \end{pmatrix} = \begin{pmatrix} W_0^1 L_M(\Omega) & W^{-1} L_{\bar{M}}(\Omega) \\ W_0^1 E_M(\Omega) & W^{-1} E_{\bar{M}}(\Omega) \end{pmatrix}$$

constitutes a complementary system, i.e.,  $Y$  and  $Z$  are real Banach spaces in duality with respect to a continuous pairing  $\langle \cdot, \cdot \rangle$  and  $Y_0$  and  $Z_0$  are closed subspaces of  $Y$  and  $Z$  respectively such that, by means of  $\langle \cdot, \cdot \rangle$ , the dual of  $Y_0$  can be identified to  $Z$  and that of  $Z_0$  to  $Y$ . The pairing between  $u \in Y$  and  $f = f_0 - \sum_{i=1}^N D_i f_i \in Z$  is given by

$$\langle u, f \rangle = \int_{\Omega} \left( u f_0 + \sum_{i=1}^N (D_i u) f_i \right) dx.$$

Standard references on Orlicz and Orlicz–Sobolev spaces include [1, 6, 11–16]. The reader interested in the topological degree theory for monotone-like mappings in Orlicz–Sobolev spaces is referred to [20].

We end this section by recalling the definition of the topological index *genus*. Let  $X$  be a real Banach space. Denote the class of all closed symmetric subsets  $K$  of  $X$  with  $0 \notin K$  by  $sym_X$ . For each non-empty set  $K \in sym_X$  we define  $gen K$  to be the smallest natural number  $n \geq 1$  for which there exists an odd and continuous mapping  $f: K \rightarrow \mathbb{R}^n \setminus \{0\}$ . If no such number exists, then  $gen K = \infty$ . We also define  $gen \emptyset = 0$ . The basic properties of genus can be found in [21]. We will list here some of them which will be utilized in Chapter 4:

(i)  $gen K \leq \dim X$  for all  $K \in sym_X$

(ii)  $gen \{u \in X \mid \|u\| = 1\} = \dim X$

(iii) if  $K \in sym_X$  is compact and  $P: K \rightarrow X$  is odd and continuous with  $0 \notin P(K)$ , then  $P(K) \in sym_X$  and  $gen K \leq gen P(K)$ .

## 3. A USUAL STRUCTURE IN A COMPLEMENTARY SYSTEM

Let  $(Y, Y_0; Z, Z_0)$  be a complementary system with  $Y_0$  and  $Z_0$  separable. The space  $Y$  with  $\sigma(Y, Z_0)$  topology, being a Hausdorff topological vector space, is regular. Since  $Y_0$  is separable, the norm topology in  $Y_0$  is Lindelöf implying  $\sigma(Y, Z_0)$  topology in  $Y_0$ , being coarser, is also Lindelöf. Hence the space  $Y_0$  with the topology  $\sigma(Y_0, Z_0)$  is a regular Lindelöf space implying it is paracompact and normal (see [7]).

Now we are ready to prove the existence of a usual structure in a complementary system, with  $Y_0$  and  $Z_0$  separable. We shall utilize the ideas in [5], in which a similar result is proved for the reflexive case.

**THEOREM 3.1.** *Assume  $(Y, Y_0; Z, Z_0)$  is a complementary system,  $Y_0$  and  $Z_0$  are separable, the norm  $\|\cdot\|_Z$  is dual to  $\|\cdot\|_{Y_0}$ , the norm  $\|\cdot\|_Y$  is dual to  $\|\cdot\|_{Z_0}$  and  $V \subset Y_0$  is a norm-dense linear subspace. Then there exists a sequence of mappings  $P_n: Y_0 \rightarrow Y_0$ ,  $n = 1, 2, \dots$ , satisfying*

- (i)  $P_n$  is odd and norm-continuous for all  $n = 1, 2, \dots$
- (ii)  $P_n(Y_0)$  is contained in a finite-dimensional subspace of  $V$  for all  $n = 1, 2, \dots$
- (iii) if  $\{u_n\} \subset Y_0$  and  $u_n \rightarrow u \in Y$  for  $\sigma(Y, Z_0)$ , then  $P_n(u_n) \rightarrow u$  for  $\sigma(Y, Z_0)$
- (iv) if  $\{u_n\} \subset Y_0$  and  $u_n \rightarrow u \in Y$  strongly, then  $\|P_n(u_n)\|_Y \rightarrow \|u\|_Y$ .

*Proof.* Let  $\{z_i\}_{i=1} \subset Z_0$  be a norm-dense countable set in  $Z_0$  and denote

$$B_n = \{x \in Y \mid \|x\|_Y \leq n\}$$

$$Y_n = \left\{ x \in Y \mid |\langle x, z_1 \rangle| + |\langle x, z_2 \rangle| + \dots + |\langle x, z_n \rangle| < \frac{1}{n} \right\}$$

for  $n = 1, 2, \dots$ . Note that the set  $B_n$  is  $\sigma(Y, Z_0)$  closed, being  $\sigma(Y, Z_0)$  compact due to Alaoglu's theorem, and the set  $Y_n$  is  $\sigma(Y, Z_0)$  open. By regularity of  $\sigma(Y, Z_0)$ , for every  $x \in Y$  there exists a  $\sigma(Y, Z_0)$  open subset  $\mathcal{W}_x \subset Y_n$  with  $0 \in \mathcal{W}_x$  and  $\mathcal{W}_x = -\mathcal{W}_x$  satisfying

$$(x + 2\mathcal{W}_x) \cap \{y \in Y \mid \|y\|_Y \leq \|x\|_Y - 1/n\} = \emptyset. \quad (3.1)$$

Since the norm  $\|\cdot\|_Y$  is dual to  $\|\cdot\|_{Z_0}$ , the set  $\{y \in Y_0 \mid \|y\|_Y \leq \|x\|_Y\}$  is  $\sigma(Y, Z_0)$  dense in  $\{y \in Y \mid \|y\|_Y \leq \|x\|_Y\}$  (see [11, Lemma 1.11]). Hence, on account of norm-density of  $V$  in  $Y_0$ , the set  $\{v \in V \mid \|v\|_Y \leq \|x\|_Y\}$  is also  $\sigma(Y, Z_0)$  dense in  $\{y \in Y \mid \|y\|_Y \leq \|x\|_Y\}$ . Since the set  $x + \mathcal{W}_x$  is  $\sigma(Y, Z_0)$  open, the intersection

$$\{v \in V \mid \|v\|_Y \leq \|x\|_Y\} \cap (x + \mathcal{W}_x)$$

is non-empty. Consequently, for every  $x \in Y$  we may choose  $y_x$  from this intersection, i.e.,  $y_x \in V$  satisfies  $y_x \in x + \mathcal{W}_x$  and  $\|y_x\|_Y \leq \|x\|_Y$ . Clearly

$$B_n \subset \bigcup_{x \in B_n} (y_x + \mathcal{W}_x).$$

Since the set  $B_n$  is  $\sigma(Y, Z_0)$  compact, there exists a finite subcover

$$B_n \subset \bigcup_{i=1}^k (y_{x_i} + \mathcal{W}_{x_i}).$$

Denote

$$K_n = B_n \cap Y_0$$

$$W_i = (y_{x_i} + \mathcal{W}_{x_i}) \cap K_n$$

Then  $K_n$  is  $\sigma(Y_0, Z_0)$  closed in  $Y_0$ ,  $W_i$  is  $\sigma(Y_0, Z_0)$  open in  $K_n$  and  $K_n = \bigcup_{i=1}^k W_i$ . Due to paracompactness of  $\sigma(Y_0, Z_0)$ , there exists a partition of unity  $\{g_i\}_{i=1}^k$  such that

$$\begin{aligned} g_i: K_n &\rightarrow [0, 1] && \text{is } \sigma(Y_0, Z_0) \text{ continuous} \\ \sum_{i=1}^k g_i(x) &= 1 && \text{for all } x \in K_n \\ g_i(x) &= 0 && \text{if } x \in K_n \setminus W_i. \end{aligned}$$

Since  $K_n$  is  $\sigma(Y_0, Z_0)$  closed and  $\sigma(Y_0, Z_0)$  is normal, we may extend each  $g_i$  by Tietze's extension theorem to a  $\sigma(Y_0, Z_0)$  continuous map  $\tilde{g}_i: Y_0 \rightarrow [0, 1]$ . Define a mapping  $Q_n: Y_0 \rightarrow Y_0$  by

$$Q_n(x) = \sum_{i=1}^k \tilde{g}_i(x) y_{x_i}.$$

Then  $Q_n$  is continuous from  $\sigma(Y_0, Z_0)$  topology to the norm topology and hence norm-continuous. Moreover,

$$Q_n(x) - x \in Y_n \quad \text{for all } x \in K_n.$$

Indeed, suppose  $x \in K_n$  and  $\tilde{g}_i(x) \neq 0$ . Then  $x \in W_i$  implying  $x \in y_{x_i} + \mathcal{W}_{x_i}$  and consequently  $y_{x_i} - x \in \mathcal{W}_{x_i} \subset Y_n$ . Therefore

$$Q_n(x) - x = \sum_{i=1}^k \tilde{g}_i(x)(y_{x_i} - x) \subset Y_n,$$

since the set  $Y_n$  is convex. Next we shall prove that

$$\|Q_n(x)\|_Y \leq \|x\|_Y + 1/n \quad \text{for all } x \in K_n.$$

Suppose  $x \in K_n$  and  $\tilde{g}_i(x) \neq 0$ . Then  $x \in y_{x_i} + \mathcal{W}_{x_i}$  implying  $x \in x_i + 2\mathcal{W}_{x_i}$ . By (3.1),  $\|x\|_Y > \|x_i\|_Y - 1/n$  and consequently

$$\begin{aligned} \|Q_n(x)\|_Y &\leq \sum_{i=1}^k \tilde{g}_i(x) \|y_{x_i}\|_Y \leq \sum_{i=1}^k \tilde{g}_i(x) \|x_i\|_Y \\ &\leq \sum_{i=1}^k \tilde{g}_i(x) (\|x\|_Y + 1/n) = \|x\|_Y + 1/n. \end{aligned}$$

Define a mapping  $P_n: Y_0 \rightarrow Y_0$  by

$$P_n(x) = \frac{1}{2}(Q_n(x) - Q_n(-x)).$$

Then clearly (i) and (ii) hold.

Next we shall deduce part (iii). Suppose  $\{u_n\} \subset Y_0$  and  $u_n \rightarrow u \in Y$  for  $\sigma(Y, Z_0)$ . Then  $M = \sup_n \|u_n\|_Y$  is finite and consequently,  $\pm u_n \in K_n$  for all  $n > M$  implying

$$\|P_n(u_n)\|_Y \leq \frac{1}{2}(\|Q_n(u_n)\|_Y + \|Q_n(-u_n)\|_Y) \leq \|u_n\|_Y + 1/n \quad (3.2)$$

for all  $n > M$ . Therefore the sequence  $\{P_n(u_n)\}$  is bounded in  $Y$ . Let  $i \in \mathbb{N}$  be arbitrary. If  $n > \max\{i, M\}$ , then  $\pm u_n \in K_n$  and

$$P_n(u_n) - u_n = \frac{1}{2}(Q_n(u_n) - u_n) - \frac{1}{2}(Q_n(-u_n) + u_n) \in Y_n.$$

Hence

$$\begin{aligned} |\langle z_i, P_n(u_n) - u \rangle| &\leq |\langle z_i, P_n(u_n) - u_n \rangle| + |\langle z_i, u_n - u \rangle| \\ &\leq 1/n + |\langle z_i, u_n - u \rangle| \rightarrow 0, \end{aligned}$$

when  $n \rightarrow \infty$ . Since the set  $\{z_i\}$  is norm-dense in  $Z_0$  and  $P_n(u_n)$  remains bounded in  $Y$ , we get  $P_n(u_n) \rightarrow u$  for  $\sigma(Y, Z_0)$ .

Finally, to prove (iv), suppose  $\{u_n\} \subset Y_0$ ,  $u \in Y$  and  $\|u_n - u\|_Y \rightarrow 0$ , when  $n \rightarrow \infty$ . Due to (3.2),  $\limsup \|P_n(u_n)\|_Y \leq \|u\|_Y$ . On the other hand, by  $\sigma(Y, Z_0)$  lower semicontinuity of  $\|\cdot\|_Y$ , we have  $\|u\|_Y \leq \liminf \|P_n(u_n)\|_Y$ . Hence the proof is complete.



#### 4. AN EIGENVALUE PROBLEM FOR THE GENERALIZED LAPLACIAN

Let  $m: [0, \infty[ \rightarrow [0, \infty[$  be an increasing continuous function with  $m(t) = 0$  if and only if  $t = 0$ ,  $m(t) \rightarrow \infty$  as  $t \rightarrow \infty$  and  $\Omega \subset \mathbb{R}^N$  an open and bounded subset with the segment property. Let  $r > 0$  be given. Let

$$\begin{pmatrix} Y & Z \\ Y_0 & Z_0 \end{pmatrix} = \begin{pmatrix} W_0^1 L_{\mathcal{M}}(\Omega) & W^{-1} L_{\bar{\mathcal{M}}}(\Omega) \\ W_0^1 E_{\mathcal{M}}(\Omega) & W^{-1} E_{\bar{\mathcal{M}}}(\Omega) \end{pmatrix}$$

be the complementary system formed by Orlicz–Sobolev spaces with the norm

$$\|u\|_Y = \|\nabla u\|_{(\mathcal{M}, r)} = \left\| \left( \sum_{i=1}^N (D_i u)^2 \right)^{1/2} \right\|_{(\mathcal{M}, r)}$$

and the corresponding quotient norm in  $Z$ . It is routine to check, based on [11, Lemmas 1.2, 1.11, and 1.12] and [19, Theorem 3.3, p. 135], that the norm  $\|\cdot\|_Y$  is dual to  $\|\cdot\|_{Z_0}$  and the norm  $\|\cdot\|_Z$  is dual to  $\|\cdot\|_{Y_0}$ . Let  $\{v_1, v_2, \dots\} \subset \mathcal{D}(\Omega)$  be a countable norm-dense linearly independent subset in  $Y_0$  and  $\{P_n\}$  be the sequence of mappings given by Theorem 3.1 with  $V = sp\{v_1, v_2, \dots\}$ . Denote

$$V_n = sp\{v_1, v_2, \dots, v_n\}.$$

We shall denote the continuous pairing between  $Y$  and  $Z$  by  $\langle \cdot, \cdot \rangle$  and the one between  $V_n$  and  $V_n^*$  by  $\langle \cdot, \cdot \rangle_n$ . For each  $n = 1, 2, \dots$ , there exists  $m_n \in \mathbb{N}$  such that

$$P_n(Y_0) \subset V_{m_n}.$$

Let  $g: \mathbb{R} \rightarrow \mathbb{R}$  be an odd and continuous function satisfying  $g(t) > 0$  for all  $t \neq 0$  and

$$|g(t)| \leq c_1 + c_2 m(c_3 t) \quad \text{for all } t \geq 0, \quad (4.1)$$

where  $c_1, c_2$ , and  $c_3$  are positive constants. Define even functionals  $F: D_F \rightarrow \mathbb{R}$  and  $G: D_G \rightarrow \mathbb{R}$  by

$$F(u) = \int_{\Omega} M(|\nabla u|) \, dx$$

and

$$G(u) = \int_{\Omega} \int_0^u g(t) \, dt \, dx$$

with  $D_F = \{u \in Y \mid F(u) < \infty\}$  and  $D_G = \{u \in Y \mid G(u) < \infty\}$ . Clearly both functionals vanish only at zero. A straightforward calculation gives  $F, G \in C^1(V_n)$  and

$$\langle v, F'(u) \rangle_n = \int_{\Omega} \frac{m(|\nabla u|)}{|\nabla u|} \nabla u \cdot \nabla v \, dx \quad \text{for all } u, v \in V_n$$

$$\langle v, G'(u) \rangle_n = \int_{\Omega} g(u) v \, dx \quad \text{for all } u, v \in V_n$$

for each  $n = 1, 2, \dots$ . The growth condition (4.1) and the compact embedding  $W_0^1 L_M(\Omega) \rightarrow E_M(\Omega)$  ([6, 8, 11, 20]) imply  $D_G = Y$  and

$$G(u_n) \rightarrow G(u)$$

$$\langle u_n, G'(u_n) \rangle_n \rightarrow \int_{\Omega} g(u) u \, dx$$

$$\langle v, G'(u_n) \rangle_n \rightarrow \int_{\Omega} g(u) v \, dx$$

whenever  $u_n \in V_n$ ,  $u_n \rightarrow u \in Y$  for  $\sigma(Y, Z_0)$  and  $v \in V$ . Define a mapping  $\Delta_m: D_{\Delta_m} \rightarrow Z$  by

$$D_{\Delta_m} = \{u \in Y \mid m(|\nabla u|) \in L_{\bar{M}}(\Omega)\}$$

and

$$\langle v, \Delta_m(u) \rangle = - \int_{\Omega} \frac{m(|\nabla u|)}{|\nabla u|} \nabla u \cdot \nabla v \, dx \quad \text{for all } u \in D_{\Delta_m} \text{ and } v \in Y.$$

It is clear that  $Y_0 \subset D_{\Delta_m} \subset D_F \subset Y$ . Moreover, the following monotony properties of the mapping  $-\Delta_m$  are well-known (see [11, 14]):

— the mapping  $-\Delta_m$  is *monotone*, i.e.

$$\langle -\Delta_m(u) - (-\Delta_m(v)), u - v \rangle > 0 \quad \text{for all } u, v \in D_{\Delta_m} \text{ with } u \neq v$$

— the mapping  $-\Delta_m$  is *pseudomonotone*, i.e. the conditions

$$\begin{cases} \{u_n\} \subset D_{\Delta_m} \\ u_n \rightarrow u \in Y & \text{for } \sigma(Y, Z_0) \\ -\Delta_m(u_n) \rightarrow \chi \in Z & \text{for } \sigma(Z, Y_0) \\ \limsup \langle u_n, -\Delta_m(u_n) \rangle \leq \langle u, \chi \rangle \end{cases}$$

imply

$$\begin{cases} u \in D_{\Delta_m} \\ \chi = -\Delta_m(u) \\ \langle u_n, -\Delta_m(u_n) \rangle \rightarrow \langle u, \chi \rangle. \end{cases}$$

Define an even and continuous mapping  $k_r: Y_0 \setminus \{0\} \rightarrow ]0, \infty[$  by

$$k_r(u) = \frac{1}{\|u\|_Y}.$$

It is easily seen that  $F(k_r(u)u) = r$  for all  $u \in Y_0 \setminus \{0\}$ . Moreover,  $F(u) = r$  if and only if  $k_r(u) = 1$ .

In the sequel we denote

$$\mathcal{M}_r = \{u \in Y_0 \mid F(u) = r\}$$

$$\mathcal{K}_i(r) = \{K \subset \mathcal{M}_r \text{ compact and symmetric} \mid \text{gen } K \geq i\}$$

$$\mathcal{K}_{i,n}(r) = \{K \subset \mathcal{M}_r \cap V_n \text{ compact and symmetric} \mid \text{gen } K \geq i\}$$

$$c_i(r) = \sup_{K \in \mathcal{K}_i(r)} \inf_{u \in K} G(u)$$

$$c_{i,n}(r) = \sup_{K \in \mathcal{K}_{i,n}(r)} \inf_{u \in K} G(u).$$

Note that  $c_{i,n}(r)$  increases with  $n$ . Choosing  $K$  to be the unit sphere of  $V_i$ , we have  $\text{gen } K = i$ ,  $K \subset \mathcal{M}_r$  and  $\inf_{u \in K} G(u) > 0$ . Hence  $c_{i,n}(r) > 0$ , when  $n \geq i$ . On the other hand, if  $n < i$  then  $\mathcal{K}_{i,n}(r)$  is empty.

Now we are ready to attack the problem (1.1). We start with a finite-dimensional result. We shall use the assumptions and notations given above.

**LEMMA 4.1.** *Let  $i \in \mathbb{N}$  be given. Then there exist sequences  $\{u_n\}_{n=i}^\infty \subset Y_0$  and  $\{\lambda_n\}_{n=i}^\infty \subset ]0, \infty[$  such that*

$$u_n \in V_n$$

$$F(u_n) = r$$

$$G(u_n) = c_{i,n}(r)$$

$$F'(u_n) = \lambda_n G'(u_n) \quad \text{in } V_n^*$$

for all  $n = i, i+1, \dots$

*Proof.* By assumptions,  $F, G \in C^1(V_n)$  and  $F(0) = 0$ . Moreover, for each  $u \in V_n$  with  $u \neq 0$  we have  $\langle u, F'(u) \rangle_n > 0$  and  $F(k_r(u)u) = r$ . The claim follows now from the finite dimensional Ljusternik-Schnirelmann theorem ([21, Theorem 44.B]).

Next we shall study the convergence of the sequences  $\{\lambda_n\}$  and  $\{u_n\}$ , when  $n$  tends to infinity with fixed  $r$  and  $i$ .

**LEMMA 4.2.** *Let  $i \in \mathbb{N}$  be given and the sequences  $\{u_n\}_{n=i}^\infty \subset Y_0$  and  $\{\lambda_n\}_{n=i}^\infty \subset ]0, \infty[$  as given by Lemma 4.1. Then there exist  $\bar{u} \in D_{\Delta_m}$  and  $\bar{\lambda} \in ]0, \infty[$  such that  $\lambda_{n'} \rightarrow \bar{\lambda}$  and  $u_{n'} \rightarrow \bar{u}$  for  $\sigma(Y, Z_0)$  for some common subsequence. Moreover,  $F(\bar{u}) = r$ ,  $G(\bar{u}) = \lim_{n \rightarrow \infty} c_{i,n}(r)$  and*

$$-\Delta_m(\bar{u}) = \lambda g(\bar{u}) \quad \text{in } Z.$$

*Proof.* Since  $\int_\Omega M(|\nabla u_n|) dx = r$  for all  $n \geq i$ , the sequence  $\{u_n\}$  is bounded in  $Y$ . Therefore we may assume that  $u_n \rightarrow \bar{u} \in Y$  for  $\sigma(Y, Z_0)$  for a subsequence implying  $G(u_n) \rightarrow G(\bar{u})$ . Assume  $\lambda_n \rightarrow \infty$ , when  $n \rightarrow \infty$ . Since the sequence  $\{c_{i,n}(r)\}_{n=i}^\infty$  is increasing, we have  $G(\bar{u}) > 0$  implying  $g(\bar{u}) \neq 0$ . Consequently, there exist  $n_0 > i$  and  $\phi \in V_{n_0}$  such that

$$\int_\Omega g(\bar{u})(\bar{u} - \phi) dx < 0.$$

By monotony of the mapping  $-\Delta_m$  we get

$$\begin{aligned} 0 &\leq \langle u_n - \phi, -\Delta_m(u_n) - (-\Delta_m(\phi)) \rangle \\ &= \langle u_n - \phi, F'(u_n) - F'(\phi) \rangle_n \\ &= \lambda_n \langle u_n - \phi, G'(u_n) \rangle_n - \langle u_n - \phi, F'(\phi) \rangle_n, \end{aligned} \quad (4.2)$$

when  $n \geq n_0$ . Since

$$\langle u_n - \phi, G'(u_n) \rangle_n \rightarrow \int_\Omega g(\bar{u})(\bar{u} - \phi) dx < 0$$

and

$$\langle u_n - \phi, F'(\phi) \rangle_n \rightarrow \int_\Omega \frac{m(|\nabla \phi|)}{|\nabla \phi|} \nabla \phi \cdot \nabla(\bar{u} - \phi) dx,$$

the right hand side of (4.2) tends to  $-\infty$ , which is a contradiction. Consequently, the sequence  $\{\lambda_n\}$  is bounded and thus we may assume that

$\lambda_n \rightarrow \bar{\lambda}$  in  $\mathbb{R}$  and  $u_n \rightarrow \bar{u} \in Y$  for  $\sigma(Y, Z_0)$  for a common subsequence. Moreover,

$$\begin{aligned} \int_{\Omega} m(|\nabla u_n|) |\nabla u_n| dx &= \langle u_n, F'(u_n) \rangle_n \\ &= \lambda_n \langle u_n, G'(u_n) \rangle_n \\ &\rightarrow \lambda \int_{\Omega} g(\bar{u}) \bar{u} dx < \infty \end{aligned}$$

implying  $m(|\nabla u_n|)$  remains bounded in  $L_{\bar{M}}(\Omega)$ . Hence we may assume

$$-\Delta_m(u_n) \rightarrow \chi \in Z \quad \text{for } \sigma(Z, Y_0)$$

for some  $\chi \in Z$ . Since

$$\langle \phi, \chi \rangle = \lim \langle \phi, F'(u_n) \rangle_n = \lim \lambda_n \langle \phi, G'(u_n) \rangle_n = \lambda \int_{\Omega} g(\bar{u}) \phi dx$$

for all  $\phi \in V$  and  $V$  is norm-dense in  $Y_0$ , we have

$$\langle \phi, \chi \rangle = \lambda \int_{\Omega} g(\bar{u}) \phi dx \tag{4.3}$$

for all  $\phi \in Y_0$ . By the bipolar theorem,  $Y_0$  is  $\sigma(Y, Z)$  dense in  $Y$ . Hence (4.3) holds for all  $\phi \in Y$ . Consequently,

$$\begin{aligned} \lim \langle u_n, -\Delta_m(u_n) \rangle &= \lim \langle u_n, F'(u_n) \rangle_n \\ &= \lim \lambda_n \langle u_n, G'(u_n) \rangle_n \\ &= \lambda \int_{\Omega} g(\bar{u}) \bar{u} dx = \langle \bar{u}, \chi \rangle \end{aligned}$$

implying, due to pseudomonotonicity of the mapping  $-\Delta_m$ , that  $\bar{u} \in D_{\Delta_m}$ ,  $-\Delta_m(\bar{u}) = \chi$  and

$$\int_{\Omega} m(|\nabla u_n|) |\nabla u_n| dx \rightarrow \int_{\Omega} m(|\nabla \bar{u}|) |\nabla \bar{u}| dx.$$

Standard argument (see [11, 14]) gives

$$m(|\nabla u_n|) |\nabla u_n| \rightarrow m(|\nabla \bar{u}|) |\nabla \bar{u}|$$

in  $L^1(\Omega)$ . Consequently, we have a majorant  $h \in L^1(\Omega)$  such that

$$M(|\nabla u_n|) \leq m(|\nabla u_n|) |\nabla u_n| \leq h \quad \text{a.e. in } \Omega.$$

The dominated convergence theorem implies  $F(\bar{u}) = \lim F(u_n) = r$ .

Finally, we shall study the convergence of the sequences  $\{c_{i,n}(r)\}$  and  $\{c_i(r)\}$ . The proofs are analogous to ones in [9, 10]. The main difference is due to the fact that  $w_n \rightarrow w$  in  $Y_0$  does not imply  $P_n(w_n) \rightarrow w$  in  $Y_0$ , in general.

LEMMA 4.3. *Let  $i \in \mathbb{N}$  be given. Then  $c_{i,n}(r) \rightarrow c_i(r)$ , when  $n \rightarrow \infty$ .*

*Proof.* Clearly  $c_{i,n}(r) \leq c_{i,n+1}(r) \leq \dots \leq c_i(r)$  for all  $n \in \mathbb{N}$ . Suppose there exists  $\varepsilon > 0$  such that  $c_{i,n}(r) < c_i(r) - \varepsilon$  for all  $n$ . By the definition of  $c_i(r)$ , there would exist a set  $K_\varepsilon \in \mathcal{K}_i(r)$  such that

$$c_i(r) - \varepsilon/2 < \inf_{w \in K_\varepsilon} G(w). \quad (4.4)$$

It is easy to check that  $0 \notin P_n(K_\varepsilon)$  for every  $n$  large enough. Indeed, suppose  $P_{n_k}(w_{n_k}) = 0$  with  $w_{n_k} \in K_\varepsilon$  and  $n_k \rightarrow \infty$ . By compactness of the set  $K_\varepsilon$ ,  $w_{n_k} \rightarrow w \in K_\varepsilon$  for a subsequence. But part (iii) of Theorem 3.1 implies  $w = 0$ , which contradicts  $0 \notin K_\varepsilon$ . Consequently, the map

$$\Psi_n: w \rightarrow k_r(P_n(w)) P_n(w)$$

is odd and continuous from  $K_\varepsilon$  to  $\mathcal{M}_r \cap V_{m_n}$  for  $n$  large enough. Hence  $\Psi_n(K_\varepsilon) \subset \mathcal{K}_{i,m_n}(r)$  implying

$$\inf_{w \in \Psi_n(K_\varepsilon)} G(w) \leq c_{i,m_n}(r)$$

for every  $n$  large enough. Thus, for every  $n$  large enough there exists  $w_n \in K_\varepsilon$  such that

$$G(\Psi_n(w_n)) < c_i(r) - \varepsilon. \quad (4.5)$$

Due to compactness,  $w_n \rightarrow w \in K_\varepsilon$  in  $Y_0$  for a subsequence implying  $\|P_n w_n\|_Y \rightarrow \|w\|_Y$  and  $k_r(P_n w_n) \rightarrow k_r(w) = 1$ . Consequently,

$$\Psi_n(w_n) \rightarrow w \quad \text{for } \sigma(Y, Z_0)$$

implying  $G(\Psi_n(w_n)) \rightarrow G(w)$ , which contradicts (4.4) and (4.5).

LEMMA 4.4.  $c_i(r) \rightarrow 0$ , when  $i \rightarrow \infty$

*Proof.* Let  $\varepsilon > 0$  be arbitrary. The continuity properties of the mappings  $\{P_n\}_{n=1}^\infty$  and  $G$  imply the existence of  $n_0 \in \mathbb{N}$  and  $\delta > 0$  such that

$$|G(P_{n_0}(w)) - G(w)| < \varepsilon/2 \quad \text{for all } w \in \mathcal{M}_r$$

and

$$G(w) < \varepsilon/2 \quad \text{for all } \|w\|_Y \leq \delta.$$

Consequently, if  $K \subset \mathcal{M}_r$  is compact and symmetric with  $\inf_{w \in K} G(w) > \varepsilon$ , then

$$\|P_{n_0}(w)\|_Y \geq \delta \quad \text{for all } w \in K.$$

Hence  $\text{gen } K \leq \text{gen } P_{n_0}(K) \leq m_{n_0}$ . Thus, if  $i > m_{n_0}$  and  $K \in \mathcal{K}_i(r)$ , then

$$\inf_{w \in K} G(w) \leq \varepsilon$$

implying the claim.

Now we are ready to prove our main theorem:

THEOREM 4.5. Let  $\Omega \subset \mathbb{R}^N$  be open and bounded with the segment property and  $r > 0$ . Then there exist sequences  $\{\bar{u}_i\}_{i=1}^\infty \subset W_0^1 L_M(\Omega)$  and  $\{\bar{\lambda}_i\}_{i=1}^\infty \subset ]0, \infty[$  such that

$$-\nabla \cdot \left( \frac{m(|\nabla \bar{u}_i|)}{|\nabla \bar{u}_i|} \nabla \bar{u}_i \right) = \bar{\lambda}_i g(\bar{u}_i) \quad \text{in } W^{-1} L_M(\Omega) \quad (4.6)$$

and

$$\int_{\Omega} M(|\nabla \bar{u}_i|) dx = r \quad (4.7)$$

$$\int_{\Omega} \int_0^{\bar{u}_i} g(s) ds dx = c_i(r). \quad (4.8)$$

Moreover,  $\bar{\lambda}_i \rightarrow \infty$  and  $\bar{u}_i \rightarrow 0$  for  $\sigma(Y, Z_0)$ , when  $i \rightarrow \infty$ .

*Proof.* On account of the previous lemmas, for each  $i \in \mathbb{N}$  there exist  $\bar{u}_i \in D_{\Delta_m}$  and  $\bar{\lambda}_i > 0$  satisfying (4.6), (4.7), and (4.8). By Lemma 4.4,  $G(\bar{u}_i) \rightarrow 0$ , when  $i \rightarrow \infty$ . Since  $\bar{u}_i$  remains bounded in  $Y$ , we may deduce

that  $\bar{u}_i \rightarrow 0$  for  $\sigma(Y, Z_0)$ , when  $i \rightarrow \infty$ . By compact embedding and (4.1),  $\bar{u}_i \rightarrow 0$  in  $E_M(\Omega)$  and  $g(\bar{u}_i)$  remains bounded in  $L_{\bar{M}}(\Omega)$ . Using (4.6) we get

$$\bar{\lambda}_i = \frac{\int_{\Omega} m(|\nabla \bar{u}_i|) |\nabla \bar{u}_i| dx}{\int_{\Omega} g(\bar{u}_i) \bar{u}_i dx} \geq \frac{r}{\int_{\Omega} g(\bar{u}_i) \bar{u}_i dx} \rightarrow \infty,$$

when  $i \rightarrow \infty$ .

*Remark 4.6.* If  $M$  and  $\bar{M}$  satisfy the  $\Delta_2$ -condition, then an analogous result for the problem

$$\begin{cases} -\nabla \cdot \left( \frac{m(|\nabla u|)}{|\nabla u|} \nabla u \right) = \lambda a(x) m(u) & \text{in } \Omega \\ u = 0 & \text{on } \partial\Omega \end{cases}$$

is proved in [8] assuming  $a \in L^\infty(\Omega)$ ,  $a \geq 0$  in  $D$  and  $\mu\{x \in D \mid a(x) > 0\} > 0$  for some ball  $D \subset \Omega$ .

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