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# Existence and Nonexistence of Nontrivial Solutions for Some Nonlinear Elliptic Systems

JEAN VÉLIN AND FRANÇOIS DE THÉLIN

ABSTRACT. In this paper we give some existence and nonexistence results of non trivial solutions of nonlinear elliptic systems involving the p-Laplacian.

#### 0. INTRODUCTION

In this paper, we give some existence and nonexistence results concerning nonlinear elliptic systems. The case of one equation has been studied by many authors.

Let  $\Omega$  be a bounded regular open set in  $\mathbb{R}^n$  and consider the problem

(
$$P_{\lambda}$$
)   
 
$$\begin{cases} \text{Find } u \in C^{2}(\Omega) \cap C^{0}(\overline{\Omega}) \text{ such that} \\ -\Delta u = \lambda f(u) & \text{in } \Omega \\ u = 0 & \text{on } \partial \Omega \end{cases}$$

where  $f(u) \in C^{0,\alpha}(\mathbb{R})$ ,  $0 < \alpha < 1$ , is such that: f(0) = 0 and  $|f(u)| \le A + B |u|^m$ .

Any solution  $u^*$  of  $(P_{\lambda})$  satisfies the Pohožaev's identity [21]:

$$n\int_{\Omega} \lambda \left[ \frac{n-2}{2n} u^* f(u^*) - \int_0^{u^*} f(s) ds \right] dx = -\frac{1}{2} \int_{\partial \Omega} |\nabla u^*|^2 (x \cdot v) d\sigma,$$

whence  $u^* = 0$  if  $\Omega$  is starshaped and

$$\lambda \left[ \frac{n-2}{2n} u \cdot f(u \cdot) - \int_0^u f(s) ds \right] > 0.$$

On the other hand, if

$$0 < m+1 < \frac{2n}{n-2},$$

Pohožaev [21] has shown that  $(P_{\lambda})$  admits an eigenfunction  $u^* \neq 0$  corresponding to  $\lambda$ .

Always in the scalar case, Ôtani [19], [20] and de Thélin [25] generalize these results for the *p-Laplacian*  $\Delta_p u = div(|\nabla u|^{p-2}\nabla u)$ .

For example, they give the following results concerning the equation

$$-\Delta_{p}u = \lambda \mid u \mid {}^{m-1}u$$

- If  $\Omega$  is a strictly starshaped open set and  $(m+1)(n-p) \ge np$  the only solution  $u^* \in W_0^{1,p}(\Omega)$  of  $(E_{\lambda})$  is  $u^* \equiv 0$ .
- If (m+1)(n-p) < np and  $m+1 \neq p$ , then for any  $\lambda > 0$ ,  $(E_{\lambda})$  admits a positive solution  $u^* \in W_0^{1,p}(\Omega)$ .

- If m+1 = p, we have an eigenvalue problem [3].

More recently, in [32], we have given some results concerning the existence and nonexistence of a nontrivial solution  $(u^*,v^*) \in W_0^{1,p}(\Omega) \times W_0^{1,q}(\Omega)$  of the following system

$$\begin{cases} -\Delta_p u = u \mid u \mid^{\alpha-1} \mid v \mid^{\beta+1} & \text{in } \Omega \\ -\Delta_q v = \mid u \mid^{\alpha+1} v \mid v \mid^{\beta-1}. \end{cases}$$

We prove

1) nonexistence results when

$$(\alpha+1)\frac{n-p}{np}+(\beta+1)\frac{n-q}{nq}\geq 1$$

when  $\Omega$  is a strictly starshaped open set;

2) existence results when

$$(\alpha+1)\frac{n-p}{np}+(\beta+1)\frac{n-q}{nq}<1$$

and when

$$\frac{\alpha+1}{p}+\frac{\beta+1}{q}\neq 1.$$

Now, in this paper, we extend the study of existence and nonexistence of positive solutions of the nonlinear elliptic problem

(P) 
$$\begin{cases} -\Delta_p u = f(x; u, v) & \text{in } \Omega \\ -\Delta_q v = g(x; u, v) & \text{in } \Omega \\ u = 0, v = 0 & \text{on } \partial \Omega. \end{cases}$$

We say that (P) is a potential system if there is a  $C^1$  function H such that

$$f(x;s,t) = \frac{\partial H}{\partial s}(x;s,t), \ g(x;s,t) = \frac{\partial H}{\partial t}(x;s,t).$$

In a first part, following Egnell [10] and Pucci-Serrin [22], we obtain a Pohožaev type identity for potential systems. In the case when  $\Omega$  is a starshaped bounded open set, this identity gives nonexistence results.

In a second part, we give some existence results for non potential systems. Following Deuel and Hess [7], we construct appropriate subsupersolutions for (P) and use a suitable comparison principle.

In a third part, we give some existence results for potential systems. Following Nirenberg [18], we apply Mountain-Pass Lemma to find a nontrivial solution; after that, we extend an iterative method previously used by Ôtani [20] for the equation  $(E_{\lambda})$  to prove that the solution is bounded.

Concerning the systems, we can notice the existence results obtained in [4], [6], [11], [12], [28]. Independently, [13], [22] give nonexistence results.

#### 1. NONEXISTENCE RESULT

In this first section, we propose to extend the non-existence study, made by de Thélin [26] and Egnell [10] in the scalar case, to the following problem (P)

(P) 
$$\begin{cases} \operatorname{Find} (u,v) \in X \cap [L^{\infty}(\Omega)]^{2} \text{ such that} \\ (1) -\Delta_{p}u = \frac{\partial H}{\partial u} (x;u,v) & \text{in } \Omega \\ (2) -\Delta_{q}v = \frac{\partial H}{\partial v} (x;u,v) & \text{in } \Omega \\ u > 0 & \text{in } \Omega \\ v > 0 & \text{in } \Omega \end{cases}$$

Hereafter, X denotes the space  $W_0^{1,p}(\Omega) \times W_0^{1,q}(\Omega)$ .

#### 1.1. Properties and Results.

Theorem 1.1. Assume the following hypotheses

i) 
$$H(x;0,0) = 0$$
 and  $\frac{\partial H}{\partial s}(x;0,0) = \frac{\partial H}{\partial t}(x;0,0) = 0$ 

ii) 
$$\frac{\partial H}{\partial s}(x;s,t)$$
,  $\frac{\partial H}{\partial t}(x;s,t)$  are in  $C(\Omega \times \mathbb{R} \times \mathbb{R})$  and  $\frac{\partial H}{\partial s}(x;s,t) \ge 0$ 

$$\frac{\partial H}{\partial t}(x;s,t) \ge 0$$
 for any  $s,t \ge 0$  and  $x \in \Omega$ 

iii) 
$$\forall (s,t) \in \mathbb{R}^2$$

$$H(x;s,t) \leq \frac{n-p}{np} \left\{ s \frac{\partial H}{\partial s}(x;s,t) \right\} + \frac{n-q}{nq} \left\{ t \frac{\partial H}{\partial t}(x;s,t) \right\} - \frac{x}{n} \cdot \nabla_x H(x;s,t)$$

iv)  $\Omega$  is a bounded strictly starshaped domain in  $\mathbb{R}^n$  containing 0.

Then,  $(u^*, v^*) \equiv 0$  is the only solution of (P) in  $X \cap [L^{\infty}(\Omega)]^2$ .

**Corollary 1.1.** Let  $\Omega$  be a bounded strictly starshaped domain in  $\mathbb{R}^n$  and  $H(x;s,t) = |s|^{\alpha+1} |t|^{\beta+1}$ .

*If* 

$$(\alpha+1)\frac{n-p}{np}+(\beta+1)\frac{n-q}{nq}\geq 1,$$

(P) has only the trivial solution (0,0) in  $X \cap [L^{\infty}(\Omega)]^2$ .

#### Proof of the Corollary 1.1. Since

$$(\alpha+1)\frac{n-p}{np}+(\beta+1)\frac{n-q}{nq}\geq 1$$
,

we have

$$H(x;s,t) \le \left(\alpha+1\right) \frac{n-p}{np} + (\beta+1) \frac{n-q}{nq} H(x;s,t)$$

(1.1)

$$\leq \frac{n-p}{np} \left\{ s \frac{\partial H}{\partial s}(x;s,t) \right\} + \frac{n-q}{nq} \left\{ t \frac{\partial H}{\partial t}(x;s,t) \right\}$$

and all the hypotheses of Theorem 1.1 are satisfied.

The proof of Theorem 1.1 needs the following lemma which extends Egnell's one [10].

**Lemma 1.1.1.** Let  $(u^*,v^*)$  be a solution of the problem (P); then for all x on the boundary of  $\Omega$ , we have:  $|\nabla u^*(x)| \neq 0$  and  $|\nabla v^*(x)| \neq 0$ .

**Proof.** Let  $x_0 \in \partial \Omega$ ; there is a ball  $B_n \subset \Omega$ .

By translation we assume that  $B_{r_0} = \{x \in \Omega; |x| < r_0\}$  and, proceeding as in [10], we introduce the function

$$g(x)=k(e^{-\alpha|x|^2}-e^{-\alpha r_0^2}).$$

For p > 1, a suitable choose of  $\alpha$  gives  $g_p$  such that

$$-div(|\nabla g_p|^{m-2}\nabla g_p) \le ag_p^{m-1} \text{ in } B_{r_0} \setminus B_{r_0/2}$$

Multiplying (1) and (1.2)<sub>p</sub> [resp. (2) and (1.2)<sub>q</sub>] by the test function  $\varphi_p = (g_p - u^*)_+$  [resp  $\varphi_q = (g_q - v^*)_+$ ] and integrating on the set  $B_p^+ = \{x \in B_p, B_{p,2}; \varphi_p > 0\}$  [resp.  $B_q^+$ ] where  $u^*$  and  $v^*$  are regular, we obtain

$$0 \le \int_{B_{*}} (|\nabla g_{p}|^{p-2} \nabla g_{p} - |\nabla u^{*}|^{p-2} \nabla u^{*}) \cdot \nabla \varphi_{p} dx \le -\int_{B_{*}} \frac{\partial H}{\partial u} (x; u^{*}, v^{*}) \varphi_{p} dx$$

whence,  $g_p \le u^*$  in  $B_{r_0/2}$ .

By construction  $g_p(x_0) = u^*(x_0) = 0$ , therefore

$$|\nabla u^*(x_0)| > 2k_{\scriptscriptstyle p}\alpha_{\scriptscriptstyle p}e^{-\alpha_{\scriptscriptstyle p}} > 0$$

**Proof of Theorem 1.1.** Let  $(u^*, v^*)$  be a nontrivial solution of (P). For i = 1,...,n; l = 1,...,n let

$$P_{i} = \sum_{l=1}^{n} |\nabla u^{*}|^{p-2} \frac{\partial u^{*}}{\partial x_{i}} x_{l} \frac{\partial u^{*}}{\partial x_{l}} \text{ and } Q_{i} = \sum_{l=1}^{n} |\nabla v^{*}|^{q-2} \frac{\partial v^{*}}{\partial x_{i}} x_{l} \frac{\partial v^{*}}{\partial x_{l}}$$

Let 
$$K_p = \{x \in \Omega; |\nabla u^*(x)| = 0\}, K_q = \{x \in \Omega; |\nabla v^*(x)| = 0\}.$$

Lemma 1.1. allows us to consider as in [10], the sets  $\tilde{\Omega}_k$  and  $\tilde{\Omega}_k$  such that  $K_p \subset \tilde{\Omega}_k \subset\subset \Omega$ ,  $K_q \subset \tilde{\Omega}_k' \subset\subset \Omega$ , with  $dist(K_p;\partial \tilde{\Omega}_k) \to 0$ ,  $dist(K_q;\partial \tilde{\Omega}_k') \to 0$ , as  $k \to +\infty$  and we define  $\Omega_k = \Omega \lambda \tilde{\Omega}_k', \tilde{\Omega}_k' = \Omega \lambda \tilde{\Omega}_k'$ .

$$\sum_{i=1}^{n} \int_{\Omega_{i}} \frac{\partial P_{i}}{\partial x_{i}} dx = \sum_{i=1}^{n} \int_{\Omega_{i}} \sum_{l=1}^{n} x_{l} \frac{\partial u^{*}}{\partial x_{l}} \frac{\partial}{\partial x_{i}} \left( |\nabla u^{*}|^{p-2} \frac{\partial u^{*}}{\partial x_{i}} \right) dx + \int_{\Omega_{i}} |\nabla u^{*}|^{p} dx$$

$$+\sum_{i=1}^{n}\int_{\Omega_{i}}\sum_{l=1}^{n}\frac{\partial u^{*}}{\partial x_{i}}x_{l}|\nabla u^{*}|^{p-2}\frac{\partial}{\partial x_{i}}\left(\frac{\partial u^{*}}{\partial x_{l}}\right)dx$$

$$(1.4) \qquad = -\int_{\Omega_{i}} \sum_{l=1}^{n} x_{l} \frac{\partial u *}{\partial x_{l}} \frac{\partial H}{\partial u}(x; u *, v *) dx + \int_{\Omega_{i}} |\nabla u *|^{p} dx$$

$$+\int_{\Omega_{k}} \sum_{l=1}^{n} \frac{\partial}{\partial x_{l}} \left( x_{l} \frac{1}{p} |\nabla u *|^{p} \right) dx - \frac{n}{p} \int_{\Omega_{k}} |\nabla u *|^{p} dx$$

 $\nabla u^*$  do not vanish in  $\Omega_k$  and therefore  $u^*$  is of class  $C^2$  in  $\Omega_k$ , so we can use the Gauss's formula to obtain

$$(1.5) \int_{\Omega_{i}} \sum_{i=1}^{n} \frac{\partial P}{\partial x_{i}} dx = \int_{\partial \Omega_{i}} \sum_{i=1}^{n} P_{i} v_{i} d\sigma = \int_{\partial \Omega_{i}} |\nabla u *|^{\rho-2} (x \cdot \nabla u *) (v \cdot \nabla u *) d\sigma$$

and

(1.6) 
$$\int_{\Omega_{i,j=1}}^{n} \frac{\partial}{\partial x_{i}} \left( x_{i,p} |\nabla u *|^{p} \right) = \int_{\partial \Omega_{i,p}} \frac{1}{p} |\nabla u *|^{p} (x \cdot \mathbf{v}) d\sigma$$

Whence, by (1.4), (1.5) and (1.6)

$$\int_{\partial\Omega_{t}} |\nabla u *|^{p-2} (x \cdot \nabla u *) (\mathbf{v} \cdot \nabla u *) d\sigma - \frac{1}{p} \int_{\partial\Omega_{t}} |\nabla u *|^{p} (x \cdot \mathbf{v}) d\sigma$$

(1.7)

$$=-\int_{\Omega_{i}}\sum_{l=1}^{n}x_{l}\frac{\partial u*}{\partial x_{l}}\frac{\partial H}{\partial u}(x;u*,v*)dx+\frac{p-n}{p}\int_{\Omega_{i}}u*\frac{\partial H}{\partial u}(x;u*,v*)dx$$

In the same way, an analogous relation is also obtained relatively to  $v^*$ . Summing up these relations, we have

$$\int_{\partial\Omega} |\nabla u *|^{p-2} (x \cdot \nabla u *) (\mathbf{v} \cdot \nabla u *) d\sigma + \int_{\partial\Omega} |\nabla v *|^{q-2} (x \cdot \nabla v *) (\mathbf{v} \cdot \nabla v *) d\sigma$$

$$-\frac{1}{p}\int_{\partial\Omega_{i}}|\nabla u*|^{p}(x\cdot \mathbf{v})d\mathbf{\sigma}-\frac{1}{q}\int_{\partial\Omega_{k}'}|\nabla v*|^{q}(x\cdot \mathbf{v})d\mathbf{\sigma}$$

(1.8)

$$=\frac{p-n}{p}\int_{\Omega_{\iota}}u*\frac{\partial H}{\partial u}(x;u*,v*)dx+\frac{q-n}{q}\int_{\Omega'_{\iota}}v*\frac{\partial H}{\partial v}(x;u*,v*)dx$$

$$-\int_{\Omega_{k}} \sum_{l=1}^{n} x_{l} \left\{ \frac{\partial u *}{\partial x_{l}} \frac{\partial H}{\partial u}(x; u *, v *) \right\} dx - \int_{\Omega_{k}} \sum_{l=1}^{n} x_{l} \left\{ \frac{\partial v *}{\partial x_{l}} \frac{\partial H}{\partial v}(x; u *, v *) \right\} dx.$$

Passing to the limit on k in this equality, as  $u^*$  and  $v^* \equiv 0$  on  $\partial \Omega$  and using the results of Egnell (2.1 [10, p. 64]).

$$\frac{p-1}{p} \int_{\partial\Omega} |\nabla u *|^p (x \cdot \mathbf{v}) d\sigma + \frac{q-1}{q} |\nabla v *|^q (x \cdot \mathbf{v}) d\sigma$$

$$=-\frac{n-p}{p}\int_{\Omega}u*\frac{\partial H}{\partial u}(x;u*,v*)dx-\frac{n-q}{q}\int_{\Omega}v*\frac{\partial H}{\partial v}(x;u*,v*)dx$$

(1.9)

$$-\int_{\Omega} \sum_{l=1}^{n} x_{l} \left\{ \frac{\partial u *}{\partial x_{l}} \frac{\partial H}{\partial u}(x; u *, v *) + \frac{\partial v *}{\partial x_{l}} \frac{\partial H}{\partial v}(x; u *, v *) \right\} dx.$$

We have the following relation

$$\sum_{l=1}^{n} \frac{\partial}{\partial x_{l}} \{x_{l}H(x;s,t)\} = nH(x;s,t) + x \cdot \nabla_{x}H(x;s,t)$$

(1.10)

$$+\sum_{l=1}^{n}x_{l}\left\{\frac{\partial s}{\partial x_{l}}\cdot\frac{\partial H}{\partial s}(x;s,t)+\frac{\partial t}{\partial x_{l}}\cdot\frac{\partial H}{\partial t}(x;s,t)\right\}.$$

Moreover, since the application  $x \to H(x; u^*(x), v^*(x))$  is of class  $C^1(\overline{\Omega})$ , using again the Gauss's formula then we have from hypothesis i)  $\int_{\partial\Omega} H(x; u^*(x), v^*(x)) \ (x \cdot v d\sigma) = 0$ . Hence, we obtain (1.11)

$$-\left(\frac{p-1}{p}\int_{\partial\Omega}|\nabla u*|^p(x\cdot \mathbf{v})d\mathbf{\sigma}+\frac{q-1}{q}\int_{\partial\Omega}|\nabla v*|^q(x\cdot \mathbf{v})d\mathbf{\sigma}\right)$$

$$= \int_{\Omega} \left[ -x \cdot \nabla_{x} H(x; u *, v *) - nH(x; u *, v *) + \frac{n-p}{p} \left\{ u * \frac{\partial H}{\partial u}(x; u *, v *) \right\} \right]$$

$$+\frac{n-q}{q}\left\{v*\frac{\partial H}{\partial v}(x;u*,v*)\right\}dx$$

According to the hypothesis iii) the integral on  $\Omega$  is nonnegative, whence a contradiction.

#### 2. EXISTENCE RESULTS VIA COMPARISON ARGUMENTS

 $\Omega$  denotes a bounded regular open set in  $\mathbb{R}^n$  and  $X = W_0^{1,p}(\Omega) \times W_0^{1,q}(\Omega)$ .

Throughout this second section, we shall prove some existence results for the following problem.

$$\begin{cases} \text{Find } (u,v) \in X \text{) such that} \\ -\Delta_p u = f(x;u,v) & \text{on } \Omega \\ -\Delta_q v = g(x;u,v) & \text{on } \Omega. \end{cases}$$

We make the following assumptions

- (H1) f and g belong to  $C(\Omega \times \mathbb{R} \times \mathbb{R})$ moreover, for any  $s \ge 0$ .  $t \ge 0$ ;  $f(x;s,t) \ge 0$  and  $g(x;s,t) \ge 0$
- (H2) There are nonnegative constants:

 $\alpha > 0$ ,  $\beta > 0$ ,  $p_i$ ,  $q_i$  (i = 1,2)  $a_j$ ,  $b_j$  (j = 1,...,6) where  $a_1 > 0$ ,  $a_3 > 0$ ,  $b_1 > 0$ ,  $b_3 > 0$  satisfying  $(H2)_a$  and  $(H2)_b$ :

$$(H2)_{a}: \begin{cases} \frac{\alpha+1}{p} + \frac{\beta+1}{p} < 1 \\ 1 < p_{1} < p; \quad 0 < q_{1} - 1 < \frac{q}{p^{*}} \\ 0 < p_{2} - 1 < \frac{p}{q^{*}}; \quad 1 < q_{2} < q \end{cases}$$

$$(H2)_{b} : \begin{cases} a_{1}s \mid s \mid {}^{\alpha-1} \mid t \mid {}^{\beta+1}-a_{2} \mid s \mid {}^{p-1} \leq f(x;s,t) \leq a_{3}s \mid s \mid {}^{\alpha-1} \mid t \mid {}^{\beta+1}+a_{4} \mid s \mid {}^{p-1} \\ +a_{5} \mid t \mid {}^{q-1}+a_{6} \end{cases}$$

$$(H2)_{b} : \begin{cases} a_{1}s \mid s \mid {}^{\alpha+1}t \mid t \mid {}^{\beta-1}-b_{2} \mid t \mid {}^{q-1} \leq g(x;s,t) \leq b_{3}s^{\alpha+1}t \mid t \mid {}^{\beta-1}+b_{4} \mid s \mid {}^{p-1} \\ +b_{5} \mid t \mid {}^{q-1}+b_{6} \end{cases}$$

We have the following existence theorem:

**Theorem 2.1.** Under hypotheses (H1) and (H2), (P) has a nontrivial solution  $(u^*, v^*)$  in  $X \cap [L^{\infty}(\Omega)]^2$ .

**Example:** existence result for  $f(x;s,t) = a(x)s | s |^{\alpha-1} | t |^{\beta+1}$  and  $g(x;s,t) = b(x) | s |^{\alpha+1}t | t |^{\beta-1}$ .

Corollary 2.1. Let f and g be as above where a and b are

nonnegative continuous functions and assume that  $\alpha > 0$  and  $\beta > 0$  are such that

$$(\alpha+1)\frac{n-p}{np}+(\beta+1)\frac{n-q}{nq}<1; \frac{\alpha+1}{p}+\frac{\beta+1}{q}<1.$$

Then, the corresponding problem (P) has a nontrivial solution in  $X \cap [L^{\infty}(\Omega)]^2$ .

The proof of Theorem 2.1 is in three steps.

#### 1<sup>st</sup> step: Construction of sub-supersolutions of (P).

**Definition 2.1.** A pair  $[(u_0,v_0),(u^0,v^0)]$  is said a weak sub-super solution for the Dirichlet problem (P) if the following conditions are satisfied:

(2.1) 
$$\begin{cases} (u_{0},v_{0}) \in (W^{1,p}(\Omega) \times W^{1,q}(\Omega)) \cap [L^{\infty}(\Omega)]^{2} \\ (u^{0},v^{0}) \in (W^{1,p}(\Omega) \times W^{1,q}(\Omega)) \cap [L^{\infty}(\Omega)]^{2} \end{cases}$$

$$\begin{cases} -\Delta_{p}u_{0} f(x;u_{0},v) \leq 0 \leq -\Delta_{p}u^{0} f(x;u^{0},v) & \text{in } \Omega \quad \forall v \in [v_{0},v^{0}] \\ -\Delta_{q}v_{0} g(x;u,v_{0}) \leq 0 \leq -\Delta_{q}v^{0} g(x;u,v^{0}) & \text{in } \Omega \quad \forall u \in [u_{0},u^{0}] \\ u_{0} \leq u^{0} & \text{in } \Omega \\ v_{0} \leq v^{0} & \text{in } \Omega \\ u_{0} \leq 0 \leq u^{0} & \text{on } \partial\Omega \\ v_{0} \leq 0 \leq v^{0} & \text{on } \partial\Omega \end{cases}$$

Similar definitions can be found in Díaz-Hernández [8], Díaz-Herrero [9], Hernández [16].

Proposition 2.1. Assume (H2) and

$$\frac{\alpha+1}{p}+\frac{\beta+1}{q}<1;$$

then, for any M > 0, the problem (P) admits a pair  $[(u_0, v_0), (u^0, v^0)]$  of subsuper solution satisfying  $u_0(x) \le M \le u^0(x)$ ,  $v_0(x) \le M \le v^0(x)$  in  $\Omega$ .

## Proof. a) Construction of $(u^0, v^0)$

Consider R > 0 such that  $\Omega \subset B(0;R)$ . We seek for  $u^0, v^0$  in the following forms:

(2.2) 
$$u^{0}(x) = \varphi^{0}(r) = ar^{p^{*}} + b$$

$$v^{0}(x) = \psi^{0}(r) = cr^{q^{*}} + d$$

$$a < 0 \text{ and } c < 0$$
with:  $b > 0 \text{ and } d > 0$ 

$$\|x\| = r.$$

We fix a real M > 0 and choose

(2.3) 
$$a = -\frac{b - M}{R^{p^*}} \text{ and } c = -\frac{d - M}{R^{q^*}},$$

we have, for b and d greater than M

(2.4) 
$$M \leq u^{0}(x); \ M \leq v^{0}(x) \quad \forall x \in \Omega.$$

and for each point x in  $\Omega$ , we have:

$$\Delta_{p}u^{0}(x)=(p-1)|\varphi'(r)|^{p-2}\varphi''(r)+\frac{n-1}{r}|\varphi'(r)|^{p-2}\varphi'(r)=-np*|a|^{p-1}=np*\left(\frac{b-M}{R^{p^{*}}}\right)^{(p-1)}$$

For  $u \le u^0$ ,  $v \le v^0$  and a < 0; c < 0 we have

$$\begin{cases}
\Delta_{p}u^{0} + f(x; u^{0}, v) \leq -np * \left(\frac{b - M}{R^{p^{*}}}\right)^{(p-1)} + a_{3}b^{\alpha}d^{\beta+1} \\
+ a_{4}b^{p_{1}-1} + a_{5}d^{q_{1}-1} + a_{6}, \quad \forall v_{0} \leq v \leq v^{0} \\
\Delta_{q}v^{0} + g(x; u, v^{0}) \leq -nq * \left(\frac{d - M}{R^{q^{*}}}\right)^{(q-1)} + b_{3}b^{\alpha+1}d^{\beta} \\
+ b_{4}b^{p_{2}-1} + b_{5}d^{q_{2}-1} + b_{6}, \quad \forall u_{0} \leq u \leq u^{0}.
\end{cases}$$

Let k > 0,  $b = k^{1/p}$  and  $d = k^{1/q}$ . Comparing, the growth of the different terms in (2.6) for large k, we obtain

(2.7) 
$$\begin{cases} \Delta_{p}u^{0} + f(x; u^{0}, v) \leq 0 & \forall v^{0} \leq v \leq v^{0} \\ \Delta_{q}v^{0} + g(x; u, v^{0}) \leq 0 & \forall u_{0} \leq u \leq u^{0}. \end{cases}$$

**b)** Construction of  $(u_0,v_0)$ . Consider  $x_0 \in \Omega$ , and R > 0 such that  $B(x_0;R) \subset \Omega$ ; we can assume  $0 \in \Omega$ .

As in [11], [26], we seek  $(u_0, v_0)$  in the following form

(2.8) 
$$u_0(x) = \varphi_0(r) = \begin{cases} Ar^{p*} + B & \text{for } 0 \le r \le \frac{nR}{n+1}, \\ C(R-r)^{p*} & \text{for } \frac{nR}{n+1} \le r \le R, \\ 0 & \text{for } R < r, \end{cases}$$

(2.9) 
$$v_0(x) = \psi_0(r) = \begin{cases} \tilde{A}r^{q^*} + \tilde{B} & \text{for } 0 \le r \le \frac{nR}{n+1}, \\ \tilde{C}(R-r)^{q^*} & \text{for } \frac{nR}{n+1} \le r \le R, \\ 0 & \text{for } R < r \end{cases}$$

Take

$$A = -B\left(\frac{n+1}{n}\right)^{p^{*-1}}\frac{1}{R^{p^{*}}}, \quad \tilde{A} = -\tilde{B}\left(\frac{n+1}{n}\right)^{q^{*-1}}\frac{1}{R^{q^{*}}}$$

(2.10) 
$$C = -An^{p^{*-1}}, \quad \tilde{C} = -\tilde{A}n^{q^{*-1}}$$

$$B>0, \ \tilde{B}>0.$$

By (2.10)  $u_0$  and  $v_0$  are in  $C^1(\overline{\Omega})$  and moreover they vanish on  $\partial\Omega$ .

First consider x such that

$$\frac{nR}{n+1} \le r = ||x|| \le R;$$

we have

(2.11) 
$$\begin{cases} 0 \le u_0(x) \le C \left( R - \frac{nR}{n+1} \right)^{n} \\ 0 \le v_0(x) \le \tilde{C} \left( R - \frac{nR}{n+1} \right)^{n} \end{cases}$$

Consequently

$$\Delta_{p} u_{0}(x) = p *^{p-1} C^{p-1} \left\{ 1 - (n-1) \frac{R-r}{r} \right\}$$

(2.12)

$$\geq \frac{p *^{p-1} C^{p-1}}{n}$$

Whence for any  $(u,v) \in [u_0,u^0] \times [v_0,v^0]$  and for sufficiently small R:

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$$\left\{ \begin{array}{l} \Delta_{p}u_{0}+f(x;u_{0},v)\geq C^{p-1} & \left\{ \frac{p*^{p-1}}{n}-a_{2}\left(\frac{R}{n+1}\right)^{p} \right\} \geq 0 \\ \Delta_{q}v_{0}+g(x;u,v_{0})\geq \tilde{C}^{q-1} & \left\{ \frac{q*^{q-1}}{n}-b_{2}\left(\frac{R}{n+1}\right)^{q} \right\} \geq 0 \end{array} \right.$$

Now consider  $x \in \Omega$  such that:

$$0 \le ||x|| \le \frac{nR}{n+1}$$

We have in this case

$$(2.14) 0 \le u_0(x) \le B \text{ and } 0 \le v_0(x) \le \tilde{B}.$$

Moreover

(2.15) 
$$\Delta_{p}u_{0}(x) = -B^{(p-1)}\frac{n+1}{R^{p}}p^{*(p-1)}$$

Using the hypothesis (H2), for any  $(u,v) \in [u_0,v_0] \times [v_0,v^0]$ , we obtain

$$(2.16) \begin{cases} -B^{p-1} \frac{n+1}{R^{p^{*}}} (p^{*})^{p-1} + a_{1}B^{\alpha} \tilde{B}^{\beta+1} \frac{1}{(n+1)^{\alpha+\beta+1}} - a_{2}B^{p-1} \leq \Delta_{p} u_{0} + f(x; u_{0}, v) \\ -\tilde{B}^{q-1} \frac{n+1}{R^{q^{*}}} (q^{*})^{q-1} + b_{1}B^{\alpha+1} \tilde{B}^{\beta} \frac{1}{(n+1)^{\alpha\beta+1}} - b_{2}\tilde{B}^{q-1} \leq \Delta_{q} v_{0} + g(x; u, v_{0}) \end{cases}$$

Hence the conclusion follows for  $B=D^{1/p},\ \tilde{B}=D^{1/q},\ D>0$  sufficiently small.

# $2^{nd}$ Step: The troncated problem $(\tilde{P})$ associed to (P).

Following [7], we define a troncated problem  $(\tilde{P})$ , associated to (P).

Existence and Nonexistence of Nontrivial...

$$(\tilde{P}) \qquad \begin{cases} \text{Find } (u,v) \in X \text{ such that} \\ (\tilde{1}) - \Delta_p u = \tilde{f}(x;u,v) - \gamma_1(x,u) & \text{in } \Omega \\ (\tilde{2}) - \Delta_q v = \tilde{g}(x;u,v) - \gamma_2(x,v) & \text{in } \Omega \end{cases}$$

Where

$$\gamma_{1}(x,u(x)) = -(u_{0}(x) - u(x))_{+}^{p-1} + (u(x) - u^{0}(x))_{+}^{p-1}$$

$$\gamma_{2}(x,v(x)) = -(v_{0}(x) - v(x))_{+}^{q-1} + (v(x) - v^{0}(x))_{+}^{q-1}$$

$$\tilde{f}(x;u(x),v(x)) = f(x;U(x),V(x))$$

$$\tilde{g}(x;u(x),v(x)) = g(x;U(x),V(x))$$

With

$$U(x) = u(x) + (u_0(x) - u(x))_+ - (u(x) - u^0(x))_+$$

$$V(x) = v(x) + (v_0(x) - v(x))_+ - (v(x) - v^0(x))_+$$

For any  $(u,v) \in X$ ,  $(\hat{u},\hat{v}) \in X$ , we define:

$$A(u,v) = -\begin{pmatrix} \Delta_p & 0 \\ 0 & \Delta_q \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} + \begin{pmatrix} \gamma_1(x;u) - \tilde{f}(x;u,v) \\ \gamma_2(x;v) - \tilde{g}(x;u,v) \end{pmatrix}$$

$$(2.19) = - \left( \sum_{i=1}^{n} \frac{\partial}{\partial x_{i}} \left( |\nabla u|^{p-2} \frac{\partial u}{\partial x_{i}} \right) \right) + \left( \gamma_{1}(.;u) - \tilde{f}(x;u,v) \right) + \left( \gamma_{2}(.;v) - \tilde{g}(x;u,v) \right)$$

$$a[(u,v);(\hat{u},\hat{v})] = \int_{\Omega} A(u,v) \cdot W dx$$

with 
$$W = \begin{pmatrix} \hat{u} \\ \hat{v} \end{pmatrix}$$

We have

$$a[(u,v);(\hat{u},\hat{v})] = \int_{\Omega} |\nabla u|^{p-2} \nabla u \nabla \hat{u} dx + \int_{\Omega} |\nabla v|^{q-2} \nabla v \nabla \hat{v} dx$$

$$(2.20) -\int_{\Omega} \tilde{f}(x;u,v)\hat{u}dx - \int_{\Omega} \tilde{g}(x;u,v)\hat{v}dx$$

$$+ \int_{\Omega} \gamma_1(x,u) \hat{u} dx + \int_{\Omega} \gamma_2(x,v) \hat{v} dx.$$

**Lemma 2.1.** A is a bounded operator from X to  $X^*$ .

**Proof** [31].

**Definition 2.2** (C.f [17]). An operator  $A: X \to X^*$  is called a calculus of variations operator, if it is bounded and if it can be represented in the form

(1) 
$$A(u,v) = \mathcal{A}[(u,v);(u,v)]$$

where  $((u,v),(\hat{u},\hat{v})) \to \mathcal{A}[(u,v);(\hat{u},\hat{v})]$  is an operator  $X \times X \to X^*$  which satisfies

$$\begin{cases} \forall (u,v) \in X; \ (\hat{u},\hat{v}) \longrightarrow \mathcal{A}[(u,v);(\hat{u},\hat{v})] \ is \ a \ hemicontinuous \ bounded \\ operator \ X \longrightarrow X^* \ and \\ <\mathcal{A}[(u,v);(u,v)] -\mathcal{A}[(u,v);(\hat{u},\hat{v})],(u,v) - (\hat{u},\hat{v}) > \geq 0; \ \forall (u,v),(\hat{u},\hat{v}) \in X \end{cases}$$
 (2)

For any 
$$(\hat{u},\hat{v}) \in X$$
,  $(u,v) \to \mathcal{A}[(u,v);(\hat{u},\hat{v})]$  is a bounded hemicontinuous operator  $X \to X^*$ . (3)

If 
$$(u_{\mu},v_{\mu}) \rightarrow (u,v)$$
 weakly in  $X$  and if  $\langle \mathcal{A}[(u_{\mu},v_{\mu}),(u_{\mu},v_{\mu})] - \mathcal{A}[(u_{\mu},v_{\mu}),(u,v)],(u_{\mu}-u,v_{\mu}-v) \rangle \rightarrow 0$  (4) then, for any  $(\hat{u},\hat{v})$  in  $X$  the sequence  $\mathcal{A}[(u_{\mu},v_{\mu}),(\hat{u},\hat{v})]$  converges weakly to  $\mathcal{A}[(u,v),(\hat{u},\hat{v})]$  in  $X^*$ .

If 
$$(u_{\mu},v_{\mu}) \rightarrow (u,v)$$
 in  $X$  and if  $\mathcal{A}[(u_{\mu},v_{\mu}),(\hat{u},\hat{v})] \rightarrow (\phi,\psi)$  weakly in  $X^*$  (5) then  $<\mathcal{A}[(u_{\mu},v_{\mu}),(\hat{u},\hat{v})];(u_{\mu},v_{\mu})>_{X^*X} \rightarrow <(\phi,\psi),(u,v)>_{X^*X}.$ 

In our problem, we define  $\mathcal{A}$  by the following relation; for any  $(u_1,v_1)$ ,  $(u_2,v_2)$ , $(\hat{u},\hat{v})$ :

$$<\mathcal{A} [(u_{1},v_{1}),(u_{2},v_{2})];(\hat{u},\hat{v})> = \int_{\Omega} |\nabla u_{2}|^{p-2} \nabla u_{2} \nabla \hat{u} dx + \int_{\Omega} |\nabla v_{2}|^{q-2} \nabla v_{2} \nabla \hat{v} dx \\ - \int_{\Omega} \tilde{f}(x;u_{1},v_{1}) \hat{u} dx - \int_{\Omega} \tilde{g}(x;u_{1},v_{1}) \hat{v} dx$$
 (2.21)

$$+\int_{\Omega} \gamma_1(x, u_1) \hat{u} dx + \int_{\Omega} \gamma_2(x, v_1) \hat{v} dx$$

**Lemma 2.2.** A is a calculus of variations operator.

**Proof.** (c.f [31])

**Lemma 2.3.** Let V be a Banach space and let A be a coercive calculus of variations operator.

Then, for any f in  $V^*$ , the equation A(u) = f has a solution u in V.

**Proof** (c.f [17], proposition 2.6, theorem 2.7, p. 180-181).

**Lemma 2.4.** If the application  $\tilde{f}$ ,  $\tilde{g}$ ,  $\gamma_1$  and  $\gamma_2$  are defined as above, then the problem  $(\tilde{P})$  has a solution  $(\bar{u},\bar{v})$  in X.

3st Step: Existence of a non-trivial solution for (P).

Now, we prove that  $u_0 \le \bar{u} \le u^0$   $v_0 \le \bar{v} \le v^0$ , in  $\Omega$ .

W show for example  $\bar{u} \leq u^0$ .

Consider  $\hat{u} = (\bar{u} - u^0)_+$  and  $\hat{v} = (\bar{v} - v^0)_+$ .

Multiplying  $(\tilde{1})$  by  $\hat{u}$  and  $(\tilde{2})$  by  $\hat{v}$ , we have

$$(2.22) \qquad \int_{\Omega} |\nabla \overline{u}|^{p-2} \nabla \overline{u} \nabla \hat{u} dx - \int_{\Omega} \tilde{f}(x; \overline{u}, \overline{v}) \cdot \hat{u} dx + \|(\overline{u} - u^{0})_{+}\|_{L^{p}(\Omega)}^{p} = 0$$

but, according to the definition of  $u^0$ ,  $\forall v \in [v_0, v^0]$ , we have

(2.23) 
$$\int_{\Omega} |\nabla u|^{0}|^{p-2} \nabla u^{0} \nabla \hat{u} dx - \int_{\Omega} f(x; u^{0}, v) \hat{u} dx \ge 0$$

Thus, combining (2.22) and (2.23), we obtain

$$0 \ge \int_{\Omega} \{ |\nabla \bar{u}|^{p-2} \nabla \bar{u} - |\nabla u|^{0} |^{p-2} \nabla u|^{0} \} \nabla (\bar{u} - u|^{0})^{+} dx$$

(2.24)

$$+ \int_{\Omega} \{f(x;u^{0},v) - \tilde{f}(x;\overline{u},\overline{v})\} (\overline{u} - u^{0}) dx + \|(\overline{u} - u^{0})\|_{L^{p}(\Omega)}^{p}$$

Take  $v = \overline{V}$  where  $\overline{V}$  is associated to  $\overline{v}$  as in (2.18). On the set  $\{x \in \Omega; \overline{u}(x) - u^0(x) > 0\}$ , we have  $\overline{U}(x) = u^0(x)$ ,

(2.27)

$$\int_{\Omega} \langle f(x; u^{0}, \overline{V}) - \tilde{f}(x; \overline{u}, \overline{v}) \rangle (\overline{u} - u^{0})_{+}(x) dx = \int_{\Omega} \langle f(x; u^{0}, \overline{V}) - f(x; \overline{U}, \overline{V}) \rangle (\overline{u} - u^{0})_{+}(x) dx = 0$$

By monotonicity of  $-\Delta_p$ , we get that  $0 \ge \|(\bar{u} - u^0)_+\|_{L^1(\Omega)}^p \ge 0$ .

Thus  $\bar{u} \leq u^0$  on  $\Omega$  and similarly  $\bar{v} \leq v^0$  on  $\Omega$ .

#### 3. EXISTENCE RESULTS VIA VARIATIONAL METHODS

3.0. Introduction. We present in this final section an existence result for the following problem (P)

$$\begin{cases} \text{Find } (u,v) \in X \text{ such that} \\ (1^*) \quad -\Delta_p u = \frac{\partial H}{\partial u}(x;u,v) & \text{in } \Omega \\ (2^*) \quad -\Delta_q v = \frac{\partial H}{\partial v}(x;u,v) & \text{in } \Omega \end{cases}$$

This result extends to a potential system those obtained by L. Nirenberg [18] and F. de Thélin [26], in the scalar case. Our existence result follows from an appropriate adaptation of the variational method given by Ambrosetti-Rabinowitz [2].

Recal that  $X = W_0^{1,p}(\Omega) \times W_0^{1,q}(\Omega)$ .

In the next section, we shall prove that in fact  $(u,v) \in X \cap [L^{\infty}(\Omega)]^2$ .

We make the following assumptions

(H1) 
$$H \in C^1(\Omega \times \mathbb{R} \times \mathbb{R})$$

(H2) There exist two positive real numbers  $\delta$ , A, with  $\delta < A$  such that, for a partition of  $\mathbb{R}^2$  in  $D_1$ ,  $D_2$ ,  $D_3$  respectively defined by

$$D_1 = \{ (s,t) \in \mathbb{R}^2; |s| \ge A \text{ or } |t| \ge A \}$$

$$D_2 = \{ (s,t) \in \mathbb{R}^2 \setminus D_1; |s| > \delta \text{ and } |t| > \delta \}$$

$$D_3 = \mathbb{R}^2 \setminus (D_1 \cup D_2)$$

We have:

 $(H2)_a$  there exists a nonnegative constant C and

$$p' \in \left] p, \frac{np}{n-p} \right[, \ q' \in \left] q, \frac{nq}{n-q} \right[,$$

such that  $0 \le H(x;s,t) \le C(|s|^{p'} + |t|^{q'})$ , for any  $x \in \Omega$  and for any pair  $(s,t) \in D_3$ .

 $(H2)_b$  There exists a positive function  $a \in L^{\infty}(\Omega)$  such that  $H(x;s,t) = a(x) |s|^{\alpha+1} |t|^{\beta+1}$  for any  $x \in \Omega$  and  $(s,t) \in D_1$ .

**Remark.** We are interested by the nonnegative solutions for the problem (P), so we can add the following hypothesis

(H3) For any 
$$x \in \Omega$$
,  $s \le 0$  or  $t \le 0$ ; 
$$\frac{\partial H}{\partial s}(x;s,t) = 0 \text{ and } \frac{\partial H}{\partial t}(x;s,t) = 0.$$

For any (u,v) in X, we define:

(3.0) 
$$J(u,v) = \frac{1}{p} \int_{\Omega} |\nabla u|^p dx + \frac{1}{p} \int_{\Omega} |\nabla v|^q dx - \int_{\Omega} H(x;u,v) dx$$

We shall use the Mountain-Pass Lemma to obtain an existence theorem for (P). The nontrivial solution is obtained as a critical point of J.

**Theorem 3.1.** We suppose that the hypotheses (H1) and (H2) are satisfied and that the real numbers  $\alpha$  and  $\beta$  in (H2)<sub>b</sub> are such that

$$\begin{cases} 1) & (\alpha+1)\frac{n-p}{np} + (\beta+1)\frac{n-q}{nq} < 1 \\ 2) & \frac{\alpha+1}{p} + \frac{\beta+1}{q} > 1, \end{cases}$$

then, the problem (P) possesses a nontrivial solution  $(u^*,v^*)$  in  $X \cap [L^{\infty}(\Omega)]^2$ .

**Corollary 3.1.** All the hypotheses of Theorem 3.1. are satisfied for  $H(x;s,t) = a(x) |s|^{\alpha+1} |t|^{\beta+1}$ .

If

$$(\alpha+1)\frac{n-p}{np}+(\beta+1)\frac{n-q}{nq}<1, \frac{\alpha+1}{p}+\frac{\beta+1}{q}>1$$

then, the corresponding problem possesses a nontrivial solution  $(u^*, v^*)$  in  $X \cap \{L^{\infty}(\Omega)\}^2$ .

**Proof of Corollary 3.1.** Consider a truncature  $\tilde{H}$  of the application H

$$\tilde{H}(x;s,t) = \begin{cases} 0 & \text{if } s \le 0 \text{ or } t \le 0 \\ H(x;s,t) & \text{otherwise} \end{cases}$$

 $\tilde{H}$  satisfies the hypotheses (H1), (H2). For proving (H2)<sub>a</sub>, we write for any real s and t

(\*) 
$$|s|^{\alpha+1}|t|^{\beta+1} \le C(|s|^{\lambda p} + |t|^{\mu q})$$

Where  $\lambda$  and  $\mu$  are such that

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$$\frac{\alpha+1}{\lambda p} + \frac{\beta+1}{\mu q} = 1, 1 < \lambda < \frac{n}{n-p} \text{ and } 1 < \mu < \frac{n}{n-q}$$

#### 3.1. Existence of a solution in X.

#### Lemma 3.1.1. If

$$(\alpha+1)\frac{n-p}{np}+(\beta+1)\frac{n-q}{nq}<1,$$

there exist  $\gamma_1$  and  $\gamma_2$  such that

$$\begin{cases} \frac{\alpha+1}{\gamma_1} + \frac{\beta+1}{\gamma_2} = 1 \\ \gamma_1 \in \left[1, \frac{np}{n-p}\right], \gamma_2 \in \left[1, \frac{nq}{n-q}\right] \end{cases}$$

Moreover, if  $(u_k, v_k)$  is bounded in X, the applications  $x \rightarrow u_k(x) |u_k(x)|^{\alpha-1} |v_k(x)|^{\beta+1}$  and  $x \rightarrow v_k(x) |v_k(x)|^{\beta-1} |u_k(x)|^{\alpha+1}$ 

are bounded in  $L^{\gamma_i}(\Omega)$  and  $L^{\gamma_i}$  respectively.

### Lemma 3.1.2. If

$$\frac{\alpha+1}{p} + \frac{\beta+1}{q} > 1,$$

J satisfies the Palais-Smale (P.S) condition.

**Proof.** Let  $\{(u_k, v_k); k \in \mathcal{N}\}$  be a sequence in X such that there exist M > 0,  $|J(u_k, v_k)| \leq M (P.S)$ .

 $J'(u_k, v_k) \rightarrow 0$  strongly in  $X^*$  as k goes to  $+\infty$   $(P.S)_2$ .

We claim that this sequence is bounded in X.

By contradiction, suppose that we can extract from  $(u_k, v_k)$  a subsequence denoted again by  $(u_k, v_k)$  such that  $\|(u_k, v_k)\|_X \to +\infty$ .

Hereafter, we set

$$e_k = \frac{1}{p} \int_{\Omega} |\nabla u_k|^p dx + \frac{1}{q} \int_{\Omega} |\nabla v_k|^q dx.$$

The  $(P.S)_1$  condition implies that

$$(3.1.1) -\frac{M}{e_k} \le 1 - \frac{1}{e_k} \int_{\Omega} H(x; u_k, v_k) dx \le \frac{M}{e_k}.$$

Let  $\Omega_{i,k} = \{x \in \Omega: (u_k(x), v_k(x)) \in D_i\}$ , for i = 1,2,3; we obtain

$$(3.1.2) \quad -\frac{M}{e_k} \le 1 - \frac{1}{e_k} \left\{ \int_{\Omega_{1,k}} a(x) u_k^{\alpha+1} v_k^{(\beta+1)} dx + \int_{\Omega \setminus \Omega_{1,k}} H(x; u_k, v_k) dx \right\} \le \frac{M}{e_k}.$$

On the other hand, by  $(PS)_2$  we have:

$$-\varepsilon \|(u_k,v_k)\|_{\chi} \leq J'(u_k,v_k) \left(\frac{u_k}{p},\frac{v_k}{q}\right) \leq \varepsilon \|(u_k,v_k)\|_{\chi}.$$

That means

$$-\varepsilon \|(u_k,v_k)\|_{X} \leq e_k - \frac{1}{p} \int_{\Omega_{i,k}} u_k \frac{\partial H}{\partial u}(x;u_k,v_k) dx - \frac{1}{q} \int_{\Omega_{i,k}} v_k \frac{\partial H}{\partial v}(x;u_k,v_k) dx$$

$$(3.1.3) \qquad -\frac{1}{p} \int_{\Omega \Omega_{1,k}} u_k \frac{\partial H}{\partial u}(x; u_k, v_k) dx - \frac{1}{q} \int_{\Omega \Omega_{1,k}} v_k \frac{\partial H}{\partial v}(x; u_k, v_k) dx$$

$$\leq \varepsilon \|(u_k, v_k)\|_{Y}$$

Then, taking the limit with respect to k in the inequalities (3.1.2) and (3.1.3), we obtain respectively

$$\lim_{k \to +\infty} \frac{1}{e_k} \int_{\Omega_{1,k}} a(x) u_k^{\alpha+1} v_k^{\beta+1} dx = 1$$

(3.1.4)

$$\lim_{k\to\infty}\frac{1}{e_k}\int_{\Omega_{1,k}}a(x)u_k^{\alpha+1}v_k^{\beta+1}dx=\frac{1}{\alpha+1}\frac{\beta+1}{p}$$

But, this contradicts the hypothesis

$$\frac{\alpha+1}{p} + \frac{\beta+1}{q} > 1.$$

Thus, there exist positive contants  $C_1$  et  $C_2$  such that:  $\|u_k\|_{1,p} \le C_1$  and  $\|v_k\|_{1,q} \le C_2$ .

Denoting again by  $\{u_k; k \in \mathcal{N}\}$  and  $\{v_k; k \in \mathcal{N}\}$  the extracted subsequences, they converge strongly in the spaces  $L^{\gamma}(\Omega)$  and  $L^{\gamma}(\Omega)$  respectively; we claim that the subsequence  $\{(u_k, v_k); k \geq 0\}$  converges strongly in X.

In fact, for any integer pair (m,l)

(3.1.5) 
$$\int_{\Omega} \langle F_p(\nabla u_m) - F_p(\nabla u_l) \rangle \nabla (u_m - u_l) dx = A_{m,l}$$

where

$$A_{m,l} = \langle J'_{p,q}(u_m, v_m) - J'_{p,q}(u_l, v_l); (u_m - u_l, 0) \rangle_{X,X_*} + \int_{\Omega} \left\{ \frac{\partial H}{\partial u}(x; u_m, v_m) - \frac{\partial H}{\partial u}(x; u_l, v_l) \right\} (u_m - u_l) dx$$

and

(3.1.6) 
$$\int_{\Omega} \{F_q(\nabla v_m) - F_q(\nabla v_l)\} \nabla (v_m - v_l) dx = B_{m,l}$$

where

$$B_{m,l} = \langle J'(u_m, v_m) - J'(u_l, v_l); (0, v_m - v_l) \rangle_{X,X*} + \int_{\Omega} \left\{ \frac{\partial H}{\partial v}(x; u_m, v_m) - \frac{\partial H}{\partial v}(x; u_l, v_l) \right\} (v_m - v_l) dx$$

By  $(P.S)_2$  it is easy to remark that  $\langle J_{p,q}(u_m,v_m)-J_{p,q}(u_l,v_l);(u_m-u_l,0)\rangle_{X,X^*}$  converges to 0 as m and l tend to  $+\infty$ .

From the hypotheses (H1) and (H2), there exist two constants  $A_1$  and  $A_2$  such that for any (s,t) in  $\mathbb{R}^2$  and x in  $\Omega$ 

$$(3.1.7) \qquad \left| \frac{\partial H}{\partial s}(x;s,t) \right| \leq A_1 + A_2 |s|^{\alpha} |t|^{\beta+1}.$$

By use of Lemma 3.1.,

$$\int_{\Omega} \left\{ \frac{\partial H}{\partial v}(x; u_m, v_m) - \frac{\partial H}{\partial v}(x; u_l, v_l) \right\} (v_m - v_l) dx$$

converges to 0 and therefore  $A_{m,l}$  converges to 0.

We have the following algebraic relation [24]:

$$|\nabla u_{m} - \nabla u_{l}|^{p} \leq C^{\{[F_{p}(\nabla u_{m}) - F_{p}(\nabla u_{l})](\nabla_{m} - \nabla u_{l})\}^{s/2}} (|\nabla u_{m}|^{p} + |\nabla u_{l}|^{p})^{(1-s/2)}$$

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(3.1.8) with 
$$s = \begin{cases} p \text{ for } 1$$

Integrating (3.1.8) on  $\Omega$  and using Hölder's inequality in the right hand side, we obtain

$$\|u_m - u_l\|_{1,p}^p \le C |A_{m,l}|^{s/2} \{\|u_m\|_{1,p}^p + \|u_l\|_{1,p}^p\}^{(1-s/2)}$$

and

From the convergence results related above, these inequalities give strong convergence of  $\{(u_k, v_k); k \in \mathcal{N}\}$ .

### Lemma 3.1.3. Under the hypotheses of Theorem 3.1.

- 1) There exist two positive real numbers  $\rho$ ,  $v_1$  and a neighborhood  $V_{\rho}$  of the origin of X such that for any element (u,v) on the boundary of  $V_{\rho}$ ;  $J(u,v) \geq v_1 > 0$ .
  - 2) There exist  $(\phi, \psi)$  in X such that  $J(\phi, \psi) < 0$ .

$$\int_{\Omega} H(x; u, v) dx \le C \int_{\Omega_{1}} (|u|^{p'} + |v|^{q'} dx + \int_{\Omega_{2}} B dx + \int_{\Omega_{3}} a(x) |u|^{\alpha + 1} |v|^{\beta + 1} dx$$

(3.1.11)

$$\leq C(\|u\|_{1,p}^{p'}+\|v\|_{1,q}^{q'})+b_{\delta}\int_{\Omega}|u|^{\alpha+1}|v|^{\beta+1}dx+\int_{\Omega}a(x)|u|^{\alpha+1}|v|^{\beta+1}dx$$

By lemma 3.1.1., we obtain

$$(3.1.12) \qquad \int_{\Omega} |u|^{\alpha+1} |v|^{\beta+1} dx \le ||u||_{L^{\eta_1}(\Omega)}^{\alpha+1} \cdot ||v||_{L^{\eta_2}(\Omega)}^{\beta+1} \le M ||u||_{1,p}^{\alpha+1} \cdot ||v||_{1,q}^{\beta+1}$$

Therefore, we get

$$(3.1.13) \qquad \int_{\Omega} H(x;u,v) dx \leq C (\|u\|_{1,p}^{p'} + \|v\|_{1,q}^{q'} + (b_{\delta} + \|a\|_{\infty}) \{\|u\|_{1,p}^{r(\alpha+1)} + \|v\|_{1,q}^{r*(\beta+1)}\}$$

where  $b_{\delta}$  is a positive constant  $B = b_{\delta} \delta^{\alpha+\beta+2}$ ,  $\delta$  fixed,

$$r=1+\frac{p}{q}\frac{\beta+1}{\alpha+1}$$
 and  $r*=1+\frac{q}{p}\frac{\alpha+1}{\beta+1}$ .

Denoting by  $\theta$  and  $\eta$  respectively  $||u||_{1,p}$  and  $||v||_{1,q}$ , we therefore obtain the following minoration of J for any  $(u,v) \in X$ ,

(3.1.14)

$$\begin{split} J(u,v) &\geq \Theta^p \Big[ 1 - C \Theta^{p'-p} - (b_\delta + \|a\|_\infty) \Theta^{(r(\alpha+1)-p)} \Big] + \eta^q \Big[ 1 - C \eta^{q'-q} - (b_\delta + \|a\|_\infty) \eta^{(r\bullet(\beta+1)-q)} \Big] \\ &\qquad \qquad \text{Whence,} \end{split}$$

(3.1.15) 
$$J(u,v) \ge v_i > 0$$

2) Let  $\phi \in W_0^{1,p}(\Omega)$  and  $\psi \in W_0^{1,q}(\Omega)$  be positive in  $\Omega$ , for any  $\sigma > 0$ , we have

$$J(\sigma^{\frac{1}{p}}\phi;\sigma^{\frac{1}{q}}\psi) = \sigma\|\phi\|_{1,p}^{p} + \sigma\|\psi\|_{1,q}^{q} - \int_{\Omega} H(x;\sigma^{\frac{1}{p}}\phi,\sigma^{\frac{1}{q}}\psi)dx$$

(3.1.16)

$$=\sigma\|\phi\|_{1,p}^{p}+\sigma\|\psi\|_{1,q}^{q}-\int_{\Omega\Omega_{i}}H(x;\sigma^{\frac{1}{p}}\phi,\sigma^{\frac{1}{q}}\psi)dx-\sigma^{\frac{\alpha+1}{p}+\frac{\beta+1}{q}}\int_{\Omega_{i}}|\phi|^{\alpha+1}|\psi|^{\beta+1}dx$$

Taking  $\sigma$  sufficiently large to have  $|\Omega_1| > 0$ , we obtain

$$\lim_{\sigma \to +\infty} J(\sigma^{\frac{1}{p}} \tilde{\phi}; \sigma^{\frac{1}{q}} \tilde{\psi}) = -\infty, \text{ since } \frac{\alpha+1}{p} + \frac{\beta+1}{q} > 1.$$

By the continuity for J(.,.) on X, we find a pair  $(\phi,\psi)$  in  $X \mathcal{B}_{\rho}(0)$  such that  $J(\phi,\psi) < 0$ .

**Proof of the theorem 3.1.** (1<sup>st</sup> part). By Mountain-Pass Lemma [2], there exist a pair  $(u^*, v^*)$  in X which is a critical point of J. This means that for any  $(w_1, w_2) \in X$ ,  $J'(u^*, v^*) \cdot (w_1, w_2) = 0$ , i.e

$$\begin{cases} -\Delta_p u * = \frac{\partial H}{\partial u}(x; u *, v *) & \text{in } \Omega \\ -\Delta_q v * = \frac{\partial H}{\partial v}(x; u *, v *) & \text{in } \Omega. \end{cases}$$

So, we have proved that (P) posseses a nontrivial solution in X. The second part is devoted to prove that the solutions are bounded in  $\Omega$ .

Moreover, [26] (c.f the definition for H) ensure  $u^* \ge 0$  and  $v^* \ge 0$  in  $\Omega$ .

#### 3.2. $L^{\infty}$ -Estimate of the solution

**3.2.0. Introduction.** In this part, we use an iterative method to estimate the solution  $(u^*, v^*)$  obtained in section 3.1. We prove here that in fact  $(u^*, v^*) \in [L^{\infty}(\Omega)]^2$ .

In this matter, the crucial point is the construction of two strictly increasing unbounded sequences  $\{\lambda_k; k \ge 0\}$  and  $\{\mu_k; k \ge 0\}$  such that  $u^*$  and  $v^*$  verify:

If 
$$\begin{cases} u^* \in L^{\lambda}(\Omega) \\ v^* \in L^{\mu}(\Omega) \end{cases}$$
 then 
$$\begin{cases} u^* \in L^{\lambda}(\Omega) \\ v^* \in L^{\mu}(\Omega) \end{cases}$$

We shall present some properties deriving to the fact that  $u^*$  and  $v^*$  belong to  $L^{\lambda}(\Omega)$  and  $L^{\mu}(\Omega)$  respectively. In a second step, we shall proceed to the appropriate construction for these sequences.

It is very important to note that this iterative schema use some regularity properties of  $u^*$  and  $v^*$ , for example  $(u^*, v^*)$  belong to  $[C^2(\Omega) \cap C^1(\Omega)]^2$ . The study of regularized equations (cf. [20], [26]) allows us to suppose  $u^*$  and  $v^*$  smooth throughout all this part. Though we do not make extensive development about our iterative method, more detailed proofs are given in [31].

**Proposition 3.2.** Suppose that all the hypotheses of Theorem 3.1. are satisfied. Then, there exist sequences  $\{\lambda_k; k \geq 0\}$  and  $\{\mu_k; k \geq 0\}$  such that

- 1) For each k,  $u^*$  and  $v^*$  belong respectively to  $L^{\lambda}(\Omega)$  and  $L^{\mu}(\Omega)$ .
- 2) There exist two real constants  $A_p$  and  $A_q$  be such that

$$\|u*\|_{\infty} \leq \overline{\lim}_{k \to +\infty} \|u*\|_{L^{\lambda_k}(\Omega)} \leq A_p$$

$$\|v*\|_{\infty} \leq \overline{\lim}_{k \to +\infty} \|v*\|_{L^{n_k}(\Omega)} \leq A_q$$

**Lemma 3.2.1.** Let  $\pi_p$  (resp.  $\pi_q$ ) be such that

$$1 < \pi_p < \frac{np}{n-p} \text{ (resp. } 1 < \pi_q < \frac{nq}{n-q}),$$

and for any  $k \ge 0$ 

$$a_k = \lambda_k \left( 1 - \frac{\alpha}{\lambda_k} - \frac{\beta + 1}{\mu_k} \right) - 1 \quad (1)_k$$

$$b_k = \mu_k \left( 1 - \frac{\alpha + 1}{\lambda_k} - \frac{\beta}{\mu_k} \right) - 1 \quad (2)_k$$

Then there are some constants c and c' such that for any  $u^* \in L^{\lambda}(\Omega)$  and  $v^* \in L^{\mu}(\Omega)$  we have

$$\int_{\Omega} |u*|^{\left(1+\frac{a_{k}}{p}\right)\pi_{p}} dx \leq c \left(1+\frac{a_{k}}{p}\right)^{\pi_{p}} \theta_{k}^{(\pi/p)}, \quad \int_{\Omega} |v*|^{\left(1+\frac{b_{k}}{q}\right)\pi_{q}} dx \leq c \left(1+\frac{b_{k}}{q}\right)^{\pi_{q}} \Phi_{k}^{(\pi/p)}$$

where  $\theta_k$  and  $\Phi_k$  are defined as

$$\Theta_k = \int_{\Omega} \frac{\partial H}{\partial u}(x; u *, v *) u * |u *|^{a_k} dx, \quad \Phi_k = \int_{\Omega} \frac{\partial H}{\partial v}(x; u *, v *) v * |v *|^{b_k} dx.$$

**Proof of the Lemma 3.2.1.** Multiplying (1\*) by  $u^* \mid u^* \mid^{a_0}$  and integrating on  $\Omega$ , we obtain

$$(3.2.1) \int_{\Omega} |\nabla u *|^{p-2} \nabla u * \nabla [u *|u *|^{a_{k}}] = \int_{\Omega} \frac{\partial H}{\partial u} (x; u *, v *) u *|u *|^{a_{k}} dx$$

On the other hand, we have,

(3.2.2) 
$$\int_{\Omega} \left| \nabla \{u * \}^{1 + \frac{a_i}{p}} \right|^p = \left( 1 + \frac{a_k}{p} \right) \int_{\Omega} \left| u * \right|^{a_k} \left| \nabla u * \right|^p dx$$

Since,  $u^*$  is in  $C^1(\overline{\Omega})$ , so is  $\{u^*\}^{1+adp}$  and consequently  $\{u^*\}^{1+adp}$  belongs to  $W_0^{1,p}(\Omega)$ . The continuous imbedding  $W_0^{1,p}(\Omega) \hookrightarrow L^{\pi_0}(\Omega)$  implies the existence of a constant c > 0 such that

$$(3.2.3) \qquad \left(\int_{\Omega} |u*|^{\left(1+\frac{a_{i}}{p}\right)\pi_{p}}\right)^{1/\pi_{p}} dx \leq c \left(\int_{\Omega} |\nabla(u*)|^{1+\frac{a_{i}}{p}} |p|^{p}\right)^{1/p}$$

Since  $a_k$  is nonnegative, (3.2.1), (3.2.2), (3.2.3) give,

$$\int_{\Omega} |u*|^{\left(1+\frac{a_{k}}{p}\right)\pi_{p}} \leq C \left(1+\frac{a_{k}}{p}\right)^{\pi_{p}} \left[\int_{\Omega} |\nabla u*|^{p} |u*|^{a_{k}} dx\right]^{\pi_{p}/p}$$

(3.2.4)

$$\leq C \left(1 + \frac{a_k}{p}\right)^{n^p} \theta_k^{\pi_p/p}$$

Lemma 3.2.2. Assume that

$$\lambda_{k+1} \leq \left(1 + \frac{a_k}{p}\right) \pi_p \quad (3)_k, \qquad \mu_{k+1} \leq \left(1 + \frac{b_k}{q}\right) \pi_q \quad (4)_k.$$

Then, If  $u^* \in L^{\lambda}(\Omega)$  and  $v^* \in L^{\mu}(\Omega)$ , we have

$$\|u*\|_{L^{\lambda_{k+1}}(\Omega)}^{\lambda_{k+1}}$$

(3.2.5)

$$\leq K_{p}^{\lambda_{k+1}} \left\{ c^{-\frac{1}{N_{p}}} \left( 1 + \frac{a_{k}}{p} \right) \left\{ A_{1} \| u * \|_{L^{\lambda_{1}}(\Omega)}^{\lambda_{k}} + A_{2} \left( \| u * \|_{L^{\lambda_{1}}(\Omega)}^{\mu_{k}} \right)^{\frac{\alpha + a_{k} + 1}{\mu_{k}}} \left( \| v * \|_{L^{\mu_{1}}(\Omega)}^{\lambda_{k}} \right)^{\frac{\beta + 1}{\lambda_{k}}} + A_{3} \right\}^{\frac{1}{p}} \right\}^{\frac{\lambda_{k+1}}{\mu_{1}}}$$

where  $A_i(i=1;2;3)$  are positive constants.

**Proof.** We first call (c.f (3.1.7)) that the hypotheses on H imply the existence of positive constants  $A_i$  (i=1;2) such that for any real numbers s and t.

$$\frac{\partial H}{\partial s}(x;s,t) \leq A_1 + A_2 |s|^{\alpha} |t|^{\beta+1}$$

Thus, by Hölder's inequality we obtain

$$\int_{\Omega} \frac{\partial H}{\partial u}(x; u *, v *) u * |u *|^{a_{k}} dx \le A_{1} \int_{\Omega} |u *|^{a_{k}+1} dx + A_{2} \int_{\Omega} |u *|^{\alpha + a_{k}+1} |v *|^{\beta + 1} dx$$

$$(3.2.6) \leq A_1 \int_{\Omega} |u*|^{\lambda_1} dx + A_2 \int_{\Omega} |u*|^{\alpha + a_1 + 1} |v*|^{(\beta + 1)} dx + A_3$$

$$\leq A_1 \int_{\Omega} |u*|^{\lambda_s} dx + A_2 \left( \int_{\Omega} |u*|^{\lambda_s} dx \right)^{\frac{\alpha + a_s + 1}{\lambda_s}} \left( \int_{\Omega} |v*|^{u_s} dx \right)^{\frac{(\beta + 1)}{\mu_s}} + A_3$$

That implies with (3.2.4),

(3.2.7)

$$\int_{\Omega} |u*|^{\left(1+\frac{a_{k}}{p}\right)\pi_{p}} \leq c \left(1+\frac{a_{k}}{p}\right)^{\pi_{p}} \left[\int_{\Omega} |\nabla u*|^{p} |u*|^{a_{k}} dx\right]^{\pi/p}$$

$$\leq c \left(1 + \frac{a_k}{p}\right)^{\pi_p} \left[A_1 \int_{\Omega} |u*|^{\lambda_k} dx + A_2 \left(\int_{\Omega} |u*|^{\lambda_k} dx\right)^{\frac{\alpha + a_k + 1}{\lambda_k}} \left(\int_{\Omega} |v*|^{\mu_k} dx\right)^{\frac{(\beta + 1)}{\mu_k}} + A_3\right]^{\pi_p/p}$$

Now, by  $(3_k)$ ,  $L^{(1+a/p)\pi_p}(\Omega)$  is continuously imbedded into  $L^{\lambda_{-1}}(\Omega)$ , so there exists a constant  $K_p$  such that

$$\left(\int_{\Omega} |u*|^{\lambda_{i+1}} dx\right)^{1/\lambda_{i+1}} \leq K_{\rho} \left(\int_{\Omega} |u*|^{\left(1+\frac{a_{i}}{p}\right)\pi_{\rho}} dx\right)^{1/\left(1+\frac{a_{i}}{p}\right)\pi_{\rho}}.$$

Combined with (3.2.7), we have

$$(3.2.8)$$

$$\int_{\Omega} |u*|^{\lambda_{i+1}} dx$$

$$\leq K_{p}^{\lambda_{i,i}} \left\{ c^{\frac{1}{\pi_{p}}} \left( 1 + \frac{a_{k}}{p} \right) \left[ A_{1} \int_{\Omega} \left| u * \right|^{\lambda_{i}} dx + A_{2} \left( \int_{\Omega} \left| u * \right|^{\lambda_{i}} dx \right)^{\frac{\alpha + a_{i} + 1}{\lambda_{i}}} \left( \int_{\Omega} \left| v * \right|^{\mu_{i}} dx \right)^{\frac{(\beta + 1)}{\mu_{i}}} + A_{3} \right]^{\frac{1}{p}} \right\}^{\frac{\lambda_{i,i}}{1 + \frac{\alpha_{k}}{p}}}.$$

An analogous result is obtained for  $v^*$ .

3.2.1. Definition and construction of sequences  $\{\lambda_k; k \in \mathcal{N}\}$  and  $\{\mu_k; k \in \mathcal{N}\}$ . Here, we construct the sequences  $\{\lambda_k; k \in \mathcal{N}\}$  and  $\{\mu_k; k \in \mathcal{N}\}$ . This construction requires similar tools as in [20], [26] or [27] use for the study of first eigenvalue, but here the problem is different from [27], because  $\alpha$  and  $\beta$  do not verify

$$\frac{\alpha+1}{p}+\frac{\beta+1}{q}=1.$$

Here, the first terms of each sequence cannot be determined directly by using the Rellich-Kondrachov's continuous imbedding result. So, we first construct Lebesgue spaces of exponents  $\hat{\lambda}_k$  and  $\hat{\mu}_k$  containing respectively  $u^*$  and  $v^*$ . By an appropriate choice for  $k_0 \in \mathcal{N}$ ,  $\hat{\lambda}_k$ , and  $\hat{\mu}_k$ , give the respective first terms of  $\{\lambda_k; k \geq 0\}$  and  $\{\mu_k; k \geq 0\}$ . After that, we shall show that  $u^*$  and  $v^*$  are estimated independently to k by a same constant in every  $L^{\lambda_l}(\Omega)$  and  $L^{\mu_l}(\Omega)$  spaces respectively. This is not always the case when we are limiting us only to  $L^{\lambda_l}(\Omega)$  and  $L^{\mu_l}(\Omega)$  spaces.

a) Construction of  $\{\hat{\lambda}_k; k > 0\}$  and  $\{\hat{\mu}_k; k > 0\}$ . We consider here  $\alpha$  and  $\beta$  satisfying the relations

$$\frac{\alpha+1}{p}\left(\frac{n-p}{n}\right)+\frac{\beta+1}{q}\left(\frac{n-q}{n}\right)<1$$

(3.2.9)

$$\frac{\alpha+1}{p}(1) + \frac{\beta+1}{q}(1) > 1$$

So, we can find  $\hat{C} > 1$  and  $(\lambda, \mu)$  such that

(3.2.10) 
$$\begin{cases} 1 < \lambda < \frac{n}{(n-p)\hat{C}} \\ 1 < \mu < \frac{n}{(n-q)\hat{C}} \\ \frac{\alpha+1}{\lambda p} + \frac{\beta+1}{\mu q} = 1 \end{cases}$$

Now, we take  $\hat{\lambda}_k = \lambda p \hat{C}^k$ ,  $\hat{\mu}_k = \mu q \hat{C}^k$ .

From  $(1)_k$  and  $(2)_k$ , we get

(3.2.11) 
$$\begin{cases} \hat{a}_k = \hat{\lambda}_k - \lambda p \\ \hat{b}_k = \hat{\mu}_k - \mu q \end{cases}$$

**Lemma 3.2.3.** For each  $k \in \mathcal{N}$ ,  $u^*$  and  $v^*$  belong respectively to  $L^{\hat{h}}(\Omega)$  and  $L^{\hat{h}}(\Omega)$ .

Proof. We give a proof by induction.

By Sobolev imbedding Theorem, we have  $u^* \in L^{\lambda p}(\Omega)$ ;  $v^* \in L^{pq}(\Omega)$ .

Then the Lemma is proved for k = 0. Suppose that it is true for all integer k' such that  $0 \le k' \le k \in \mathcal{N}$ .

Take  $\pi_p = \lambda p \hat{C}$  and  $\pi_q = \mu q \hat{C}$ , and  $u^* \in L^{\lambda}(\Omega)$ . The relation:

$$\left(1 + \frac{a_k}{p}\right) \pi_p = \lambda^2 p \hat{C}^{k+1} + \lambda p \hat{C} - \lambda^2 p \hat{C} \ge \lambda p \hat{C}^{k+1} = \hat{\lambda}_{k+1},$$

and Lemma 3.2.1. give  $u^* \in L^{\lambda_m}(\Omega)$  and  $v^* \in L^{\mu_m}(\Omega)$ .

b) Construction of sequences  $\{\lambda_k; k \in N\}$  and  $\{\mu_k; k \in N\}$ . Let

$$C = \min\left(\frac{n}{n-p}, \frac{n}{n-q}\right), \ \gamma = \frac{\alpha+1}{\lambda p} + \frac{\beta+1}{\mu q}, \ \delta = \langle M - (\gamma-1) \rangle C,$$

with  $M > \gamma - 1$ ; we define the sequences  $\{\lambda_k; k \in \mathcal{N}\}$  and  $\{\mu_k; k \in \mathcal{N}\}$  by  $\lambda_k = pf_k$ ,  $\mu_k = qf_k$ 

where  $f_k$  denotes the sequence

(3.2.12) 
$$f_k = \frac{C}{C-1} [\delta C^{k-1} + (\gamma - 1)].$$

Remark the sequences  $\{\lambda_k; k \in \mathcal{N}\}$  and  $\{\mu_k; k \in \mathcal{N}\}$  are strictly increasing and tend to  $+\infty$ , futhermore, we have the iterative relation

$$f_{k+1} = C[f_k - (\gamma - 1)]$$
 (5)<sub>k</sub>.

### **Proof of Proposition 3.2.** We proceed again by induction.

First, we use the fact that the sequences  $\hat{\lambda}_k$  and  $\hat{\mu}_k$  are strictly increasing to establish the existence of an integer  $k_0$  such that  $\lambda_0 \ge \hat{\lambda}_{k_0}$  and  $\mu_0 \ge \hat{\mu}_{k_0}$ ; we obtain from Lemma 3.2.3. that  $u^* \in L^{\lambda_0}(\Omega)$  and  $v^* \in L^{\mu_0}(\Omega)$ .

Suppose that the proposition is true for  $0 \le k' \le k$ . Let  $\pi_p = Cp$  and  $\pi_q = Cq$ ,  $(1)_k$  and  $(2)_k$  give:  $a_k = p(f_k - \gamma)$  and  $b_k = q(f_k - \gamma)$ .

So,

$$1 + \frac{a_k}{p} = 1 + f_k - \gamma < \frac{C}{C - 1} \left[ \frac{\delta}{C} + (\gamma - 1) \right] C^k.$$

Moreover by  $(5)_k$  we obtain

$$\lambda_{k+1} = \left(1 + \frac{a_k}{p}\right) \pi_p,$$

and similarily

$$\mu_{k+1} = \left(1 + \frac{b_k}{q}\right) \pi_q.$$

Then, we conclude with Lemma 3.2.2. that  $u^* \in L^{\lambda_{in}}(\Omega)$ , according to (3.1.6) and taking

$$A = \frac{C}{C-1} \left[ \frac{\delta}{C} + (\gamma - 1) \right],$$

$$\|u*\|_{L^{\lambda_{k+1}}(\Omega)}^{\lambda_{k+1}} \leq c \left(1 + \frac{a_k}{p}\right)^{c_k} \left\{A_1 \|u*\|_{L^{\lambda_k}(\Omega)}^{\lambda_k} + A_2 \left(\|u*\|_{L^{\lambda_k}(\Omega)}^{\lambda_k}\right)^{\frac{\alpha + a_k + 1}{\lambda_k}} \left(\|v*\|_{L^{\mu_k}(\Omega)}^{\mu_k}\right)^{\frac{\beta + 1}{\mu_k}}\right\}^{c_k}$$

(3.2.13)

$$\leq A^{C}C^{kCp}\max\left(1;\|u*\|_{L^{\lambda_{i}}(\Omega)}^{\lambda_{i}};\|v*\|_{L^{n_{i}}(\Omega)}^{\mu_{i}}\right)^{C}.$$

Considering the equality

$$-\Delta_q v \stackrel{\star}{=} \frac{\partial H}{\partial v}(x; u *, v *),$$

we obtain an analogous inequality

$$\|v*\|_{L^{\mu_{k}}(\Omega)}^{\mu_{k,1}} \le A^{C} C^{kCq} \max \left(1; \|u*\|_{L^{\lambda_{k}}(\Omega)}^{\lambda_{k}}; \|v*\|_{L^{\mu_{k}}(\Omega)}^{\mu_{k}}\right)^{C} \quad (3.2.14)$$

As in [20], [26], [27], we obtain the iterative relation  $E_{k+1} \le r_k + CE_k$ , where

(3.2.15) 
$$\begin{cases} E_{k} = \ln \max \left( \|u^{*}\|_{L^{\lambda_{k}(\Omega)}}^{\lambda_{k}}; \|v^{*}\|_{L^{p_{k}(\Omega)}}^{\mu_{k}} \right) \\ r_{k} = ak + b \quad a = \ln C^{Cmax(p,q)}, \quad b = \ln(A)^{C} \end{cases}$$

So, we get the iterative relation  $E_k \le dC^{k-1}$ , where d denotes a positive constant.

Thus,

$$\|u*\|_{L^{\lambda_{k}}(\Omega)} \le \exp\left(\frac{E_{k}}{\lambda_{k}}\right) \le \exp\left(\frac{d(C-1)}{pC\delta}\right)$$

(3.2.16)

$$\|v*\|_{L^{p_{k}}(\Omega)} \le \exp\left(\frac{d(C-1)}{qC\delta}\right)$$

then,  $u^*$  and  $v^*$  are bounded in  $L^{\lambda}(\Omega)$  and  $L^{\mu}(\Omega)$  independently of  $k \in \mathcal{N}$ .

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Départment de Mathématiques Laboratoire d'Analyse Numérique Université PAUL SABATIER 118, route de Narbonne 31062, Toulouse Cédex FRANCE Recibido: 10 de febrero de 1992 Revisado: 30 de julio de 1992