

NONLINEAR ELLIPTIC SYSTEMS IN UNBOUNDED DOMAIN WITH QUADRATIC GROWTH CONDITIONS

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1. Introduction and assumption

The aim of this paper is to give some existence and perturbation results for following system of nonlinear elliptic equations with quadratic growth:

$$(1.1) \quad \begin{aligned} \mathcal{A}(u) + f^\nu(x, u, Du) &= 0 \text{ in } \Omega \\ u &= 0 \text{ on } \partial\Omega. \end{aligned}$$

Here Ω may be unbounded open set of R^n with boundary $\partial\Omega$ and

$$\mathcal{A}(u) := - \sum_{i=1}^n D_i [A_i^\nu(x, u, Du)] + a_0^\nu(x) u^\nu, \nu = 1, \dots, M$$

$$u = (u^1, \dots, u^M), Du = (Du^1, \dots, Du^M), Du^\nu = \left(\frac{\partial u^1}{\partial x_1}, \dots, \frac{\partial u^M}{\partial x_n} \right)$$

For bounded domains such results have been proved in [2]. Also for a single equation in unbounded domains, a similar type of result has been proved in [6].

We assume that the coefficients $a_i^\nu : \Omega \times \mathbb{R}^M \times \mathbb{R}^{M^n} \rightarrow \mathbb{R}$, $i = 1, \dots, n$, satisfy the Caratheodory conditions, i.e. a_i^ν are measurable in x for all η, ξ belonging to $\mathbb{R}^M \times \mathbb{R}^{M^n}$ and continuous in η, ξ for almost all x in Ω . Further, let us assume that

(A₁) $\exists \alpha > 0, \alpha_1 > 0$ and $\alpha_0 > 0$ such that for a.e. x in Ω , $\eta \in \mathbb{R}^M, \xi \in \mathbb{R}^{M^n}$,

$$\sum_{i=1}^n a_i^\nu(x, \eta, \xi) \xi_i^\nu \geq \alpha |\xi^\nu|^2, \alpha_0 \leq a_0^\nu(x) \leq \alpha_1.$$

(A₂) $\exists C_1 > 0$, and $K_1 \in L^2(\Omega)$ such that for a.e. x in Ω , $\eta \in \mathbb{R}^M, \xi \in \mathbb{R}^{M^n}$,

$$|a_i^\nu(x, \eta, \xi)| \leq C_1[|\eta| + |\xi|] + K_1(x).$$

(A₃) For all x in $\Omega, \eta \in \mathbb{R}^M, \xi, \xi^{(1)} \in \mathbb{R}^{M^n}$ with $\xi \neq \xi^{(1)}$ we have

$$\sum_{\nu=1}^m \sum_{i=1}^n [a_i^\nu(x, \eta, \xi) - a_i^\nu(x, \eta, \xi^{(1)})][\xi_i^\nu - \xi_i^{\nu(1)}] > 0.$$

(A₄) $a_i^\nu(x, \eta, \xi)$ may be written as

$$a_i^\nu(x, \eta, \xi) = \tilde{a}_a^\nu(x, \eta) \xi_i^\nu + q_i^\nu(x, \eta, \xi),$$

where \tilde{a}_a^ν and q_i^ν satisfy Caratheodory conditions, \tilde{a}_a^ν is bounded for $|\eta|$ and $|q_i^\nu(x, \eta, \xi)| \leq \tilde{q}_i^\nu(x)$, where $\tilde{q}_i^\nu \in L^2(\Omega)$.

(A₅) Let us assume that

$$\mathcal{A}(u) = P^\nu u^\nu + Q^\nu(x, u, Du),$$

where P^ν is an operator having constant-coefficients, and $Q^\nu(x, \eta, \xi) = 0$ if x is out of K , a compact subset of Ω .

(A_6) Further, we assume that if $h \in L^\infty(\Omega)$ then every weak solution of $P^\nu u^\nu + Q^\nu(u) = h$ belongs to $L_{loc}^\infty(\Omega)$.

The second part $f^\nu : \Omega \cdot R^M \cdot R^{M \cdot n} \rightarrow R$ also satisfy Carathéodory conditions. We shall assume that f^ν satisfies following assumption:

- (A_7) For a.e. x in $\Omega, \eta \in R^M$ and $\xi \in R^{M \cdot n}$,
 - (i) $|f^\nu(x, \eta, \xi)| \leq C_0(x) + b(|\eta|_R, M) |\xi^\nu|_R^2$,
 - (ii) $f^\nu(x, \eta, \xi) \eta^\nu \geq 0$, for all $(\eta, \xi) \in R^M \times R^{M \cdot n}$,
- where $C_0 \in L^\infty(\Omega)$ and b is a positive nondecreasing function.

Remark For linear case results for (A_6) can be found in [1] and [4]. The reader is also referred to papers [9,10].

2. The existence theorem

In the following steps we prove an existence theorem by giving L^∞ - and H^1 - estimates with the help of assumptions (A_1) – (A_7).

Theorem 2.1. If the assumptions mentioned above are satisfied, then there exists $u \in (H_0^1(\Omega))^M \cap (L^\infty(\Omega))^M$ such that, for arbitrary test functions $\phi^\nu \in C_0^\infty(\Omega)$

$$\begin{aligned}
 \sum_{\nu=1}^M \sum_{i=1}^n \langle a_i^\nu(x, u, Du), D_i \phi^\nu \rangle + \sum_{\nu=1}^M \langle a_0^\nu u^\nu, \phi^\nu \rangle &= \\
 (2.1) \qquad \qquad \qquad &= - \sum_{\nu=1}^M \langle f^\nu, \phi^\nu \rangle, \text{ i.e.} \\
 \sum_{\nu=1}^M \sum_{i=1}^n \int_{\Omega} a_i^\nu(x, u, Du) D_i \phi^\nu dx + \sum_{\nu=1}^M \int_{\Omega} a_0^\nu u^\nu \phi^\nu dx &=
 \end{aligned}$$

$$= - \sum_{\nu=1}^m \int f^{\nu}(x, u, Du) \phi^{\nu} dx.$$

Proof. Let us define for the arbitrary samll $\mu > 0$,

$$f_{\mu}^{\nu}(x, \eta, \xi) := \frac{f^{\nu}(x, \eta, \xi)}{1 + \mu |f^{\nu}(x, \eta, \xi)|} \cdot J(\mu x), \text{ where } J \in C_0^{\infty}(R^n)$$

is a fixed function which is equal to 1 in a neighbourhood of zero.

There $|f_{\mu}^{\nu}(x, \eta, \xi)| \leq \frac{1}{\mu} \cdot J(\mu x)$.

We consider the systems

(2.2)

$$- \sum_{i=1}^n D_i [a_i^{\nu}(x, u_{\mu}, Du_{\mu})] + a_0^{\nu}(x) u_{\mu}^{\nu} + f_{\mu}^{\nu}(x, u_{\mu}, Du_{\mu}) = 0$$

$u_{\mu} \in (H_0^1(\Omega))^M$ and $\nu = 1 \dots, M$. The problems (2.2) have solutions according to the result [3], which was proved for a single equation. The generalisation of this result has been used for the system of equations (2.2) considered here. The solutions u_{μ} belong to $L^{\infty}(\Omega)^M$ because of the assumptions (A_5) , (A_6) , since for the solution of the equations

$$P^{\nu} u^{\nu} + Q^{\nu}(x, u, Du) = h,$$

h be longing to $L^{\infty}(\Omega)$, $u(x) \rightarrow 0$ as $|x| \rightarrow \infty$.

Let us consider the function $z_{\mu}^{\nu} = u_{\mu}^{\nu} - \frac{s}{\alpha_0}$, where $S = \sup C_0(x)$ and $z_{\mu}^{\nu} \in H_0^1(\Omega) \cap L^{\infty}(\Omega)$. After substitution in equation (2.2), we obtain

$$- \sum_{i=1}^n D_i [a_i^{\nu}(x, u_{\mu}, Dz_{\mu})] + a_0^{\nu} z_{\mu}^{\nu} = -f_{\mu}^{\nu}(x, u_{\mu}, Du_{\mu}) -$$

(2.3)

$$-a_0^\nu \frac{S}{\alpha_0}.$$

Let $b(\|u_\mu\|_{L^\infty(\Omega)}) = c_2^\mu$, then by (A_7) on the right hand side (r.h.s)

$$-f^\nu(x, u_\mu, Du_\mu)(x) \leq C_0(x) + C_2^\mu |Du_\mu^\nu|^2.$$

Therefore by (A_1)

$$\begin{aligned} -f^\nu(x, u_\mu, Du_\mu(x) - a_0^\nu \sup \frac{C_0(x)}{\alpha_0}) &\leq C_0(x) + C_2^\mu |Du_\mu^\nu|^2 - \\ -a_0^\nu \frac{S}{\alpha_0} &\leq c_2^\mu |Du_\mu^\nu|^2 = c_2^\mu |Dz_\mu^\nu|^2, \end{aligned}$$

where $\sup C_0(x) = S$.

We define test functions by

$$\phi_\mu^\nu := \exp\{\lambda_\mu [(z_\mu^\nu)^+]^2\} (z_\mu^\nu)^+,$$

where $\lambda_\mu = c_2^\mu / 2\alpha^2$, $e_\mu^\nu = \exp\{\lambda_\mu [(z_\mu^\nu)^+]^2\} \geq 1$.

Then $\phi_\mu^\nu \in H_0^1(\Omega)$, because at $\partial\Omega$, $(z_\mu^\nu)^+ = 0$, since $z_\mu^\nu = -\frac{S}{\alpha_0} < 0$ on $\partial\Omega$. Multiplying the equation (2.3) by ϕ_μ^ν , and integrating over Ω , we obtain on left hand side (l.h.s.)

$$\begin{aligned} \sum_{i=1}^n \int_{\Omega} a_i^\nu(x, u_\mu, Dz_\mu) \{e_\mu^\nu (D_i z_\mu^\nu)^+ + 2\lambda_\mu e_\mu^\nu |(z_\mu^\nu)^+|^2 (D_i z_\mu^\nu)^+\} dx + \\ + \int_{\Omega} a_0^\nu z_\mu^\nu e_\mu^\nu (z_\mu^\nu)^+ dx \leq \int_{\Omega} c_2^\mu |Dz_\mu^\nu|^2 e_\mu^\nu (z_\mu^\nu)^+ dx. \end{aligned}$$

By the use of assumption (A_1) on l.h.s. and that of Cauchy's inequality

$$\begin{aligned} & \frac{\alpha}{2} \int_{\Omega} e_{\mu}^{\nu} |(Dz_{\mu}^{\nu})^{+}|^2 + \lambda_{\mu} \alpha \int_{\Omega} e_{\mu}^{\nu} |(z_{\mu}^{\nu})^{+}|^2 (Dz_{\mu}^{\nu})^{+}|^2 + \\ & + \alpha_0 \int_{\Omega} e_{\mu}^{\nu} |(z_{\mu}^{\nu})^{+}|^2 \leq 0. \end{aligned}$$

Since $e_{\mu}^{\nu} \geq 1$, thus $(z^{\nu})^{+} = 0$ and hence $z_{\mu}^{\nu} \leq 0$. This shows that $u_{\mu}^{\nu} - \frac{S}{\alpha_0} \leq 0$.
(2.4)

$$\text{or } u_{\mu}^{\nu} \leq \frac{S}{\alpha_0}$$

In a similar manner one can prove

$$u_{\mu}^{\nu} \geq -\frac{S}{\alpha_0}.$$

Next, we show that the estimation

$$\|u_{\mu}\|_{(H_0^1(\Omega))^M} \leq \text{constant},$$

holds. From above it may be written that

$$c_3 = b(\sqrt{M} \frac{S}{\alpha_0}) \geq b_1(|(u^1, \dots, u^M)|).$$

Set $\Phi_{\mu}^{\nu} = E_{\mu}^{\nu} u_{\mu}^{\nu} = \exp\{\lambda(u_{\mu}^{\nu})^2\}$ and $\lambda = c_3^2/2\alpha^2$. Then $\phi_{\mu}^{\nu} \in H_0^1(\Omega)$, since $u_{\mu} \in (H_0^1(\Omega))^M \cap (L^{\infty}(\Omega))^M$. Multiplying equation (2.2) by ϕ_{μ}^{ν} and integrating, we obtain

$$\sum_{i=1}^n \int_{\Omega} a_i^{\nu}(x, u_{\mu}, Du_{\mu}) E_{\mu}^{\nu} D_i u_{\mu}^{\nu} +$$

$$\begin{aligned}
 & \sum_{i=1}^n 2\lambda \int_{\Omega} a_i^\nu(x, u_\mu, Du_\mu) E_\mu^\nu u_\mu^{\nu^2} D_i u_\mu^\nu + \\
 (2.5) \quad & + \int_{\Omega} a_0^\nu u_\mu^\nu E_\mu^\nu U_\mu^\nu = - \int_{\Omega} f_\mu^\nu(x, u_\mu, Du_\mu) E_\mu^\nu U_\mu^\nu.
 \end{aligned}$$

Using the assumption (A_1) and the Cauchy's inequality (2.6)

$$\begin{aligned}
 & \frac{\alpha}{2} \int_{\Omega} E_\mu^\nu |Du_\mu^\nu|^2 + \frac{c_3^2}{2\alpha} \int_{\Omega} E_\mu^\nu (u_\mu^\nu)^2 |Du_\mu^\nu|^2 + \\
 & + \alpha_0 \int_{\Omega} E_\mu^\nu (u_\mu^\nu)^2 \leq \text{constant}
 \end{aligned}$$

Since $E_\mu^\nu \geq 1$, therefore u_μ is bounded in $(H_0^1(\Omega))^M$. This shows that (for a subsequence)

$$\begin{aligned}
 & u_\mu \rightarrow u \text{ in } (H_0^1(\Omega))^M \text{ weakly,} \\
 & u_\mu \rightarrow u \text{ a.e. in } \Omega, \|u\|_{(L^\infty(\Omega))^M} \leq \text{constant.}
 \end{aligned}$$

Next, we show that u_μ converges strongly in $(H_0^1(\Omega))^M$. For this, we follow the method of Leary-Lions [8]. Let $\bar{u}_\mu = u_\mu - u$ and substitute this in equation (2.2). Multiply by test function $\Phi_\mu^2 = (\bar{E}_\mu^\nu \bar{u}_\mu^\nu)$, where $\bar{E}_\mu^\nu = \exp\{\bar{\lambda}(u_\mu^\nu)^2\}$ $\bar{\lambda} = 2c_2^3/\alpha^2$. Integration over Ω gives:

$$\begin{aligned}
 & \sum_{i=1}^n \int_{\Omega} a_i^\nu(x, u_\mu, Du + D\bar{u}_\mu) \bar{E}_\mu^\nu D_i \bar{u}_\mu^\nu dx + \\
 & \sum_{i=1}^n 2\bar{\lambda} \int_{\Omega} a_i^\nu(x, u_\mu, Du + D\bar{u}_\mu).
 \end{aligned}$$

$$E_\mu^\nu (u_\mu^\nu)^2 D_i \bar{u}_\mu^\nu dx + \int_\Omega a_0^\nu \bar{u}_\mu^\nu \bar{E}_\mu^\nu \bar{u}_\mu^\nu dx =$$

$$- \int_\Omega f_\mu^\nu(x, u_\mu, Du_\mu) \bar{E}_\mu^\nu \bar{u}_\mu^\nu dx - \int_\Omega a_0^\nu u_\mu^\nu \bar{E}_\mu^\nu \bar{u}_\mu^\nu dx.$$

or

$$\sum_{i=1}^n \int_\Omega a_i^\nu(x, u_\mu, Du + D\bar{u}_\mu) \bar{E}_\mu^\nu D_i \bar{u}_\mu^\nu dx +$$

$$+ \sum_{i=1}^n 2\bar{\lambda} \int_\Omega a_i^\nu(x, u_\mu, Du_\mu) \bar{E}_\mu^\nu (\bar{u}_\mu^\nu)^2 D_i \bar{u}_\mu^\nu dx$$

$$+ \int_\Omega a_0^\nu \bar{u}_\mu^\nu \bar{E}_\mu^\nu \bar{u}_\mu^\nu dx = - \int_\Omega f_\mu^\nu(x, u_\mu, Du_\mu) \bar{E}_\mu^\nu \bar{u}_\mu^\nu dx -$$

$$\int_\Omega a_0^\nu u_\mu^\nu \bar{E}_\mu^\nu \bar{u}_\mu^\nu dx - \sum_{i=1}^n \int_\Omega \tilde{a}_i^\nu(x, u_\mu) Du \bar{E}_\mu^\nu D_i \bar{u}_\mu^\nu dx -$$

$$- \sum_{i=1}^n 2\bar{\lambda} \int_\Omega \tilde{a}_i^\nu(x, u_\mu) Du \bar{E}_\mu^\nu (\bar{u}_\mu^\nu)^2 D_i \bar{u}_\mu^\nu dx - \sum_{i=1}^n <$$

$$< D_i [q_i^\nu(x, u_\mu, Du + D\bar{u}_\mu) - q_i^\nu(x, u, D\bar{u}_\mu)], \bar{E}_\mu^\nu \bar{u}_\mu^\nu >$$

(2.7)

$$((H^{-1}(\Omega))^M, (H_0^1(\Omega))^M)$$

where assumption (A_4) has been used.

By the assumption (A_1) we can estimate l.h.s. and thus we obtain

$$\begin{aligned}
 & \alpha \int_{\Omega} \bar{E}_{\mu}^{\nu} |D\bar{u}_{\mu}^{\nu}|^2 dx + 2\bar{\lambda}\alpha \int_{\Omega} \bar{E}_{\mu}^{\nu} (\bar{u}_{\mu}^{\nu})^2 |D\bar{u}_{\mu}^{\nu}|^2 + \alpha_0 \int_{\Omega} \bar{E}_{\mu}^{\nu} (\bar{u}_{\mu}^{\nu})^2 \leq \\
 & \leq - \int_{\Omega} f_{\mu}^{\nu}(x, u_{\mu}, Du_{\mu}) \bar{E}_{\mu}^{\nu} \bar{u}_{\mu}^{\nu} dx - \int_{\Omega} a_0^{\nu} u^{\nu} \bar{E}_{\mu}^{\nu} \bar{u}_{\mu}^{\nu} dx - \\
 & \quad - \int_{i=1}^n \int_{\Omega} \tilde{a}_i^{\nu}(x, u_{\mu}) Du \bar{E}_{\mu}^{\nu} D_i \bar{u}_{\mu}^{\nu} dx - \\
 & \quad - \sum_{i=1}^n 2\bar{\lambda} \int_{\Omega} \tilde{a}_i^{\nu}(x, u_{\mu}) Du \bar{E}_{\mu}^{\nu} (\bar{u}_{\mu}^{\nu})^2 D_i \bar{u}_{\mu}^{\nu} dx - \\
 & - \sum_{i=1}^n \langle D_i [q_i^{\nu}(x, u_{\mu}, Du + D\bar{u}_{\mu}) - q_i^{\nu}(x, D_{\mu}, D\bar{u}_{\mu})], \bar{E}_{\mu}^{\nu} \bar{u}_{\mu}^{\nu} \rangle . \\
 & \quad \left(((H^{-1}(\Omega))^M, (H_0^1(\Omega))^M) \right)
 \end{aligned}$$

Using the inequality $(a + b)^2 \leq 2a^2 + 2b^2$, Young's inequality and assumption (A_7) we have

$$\begin{aligned}
 & \alpha \int_{\Omega} \bar{E}_{\mu}^{\nu} |D\bar{u}_{\mu}^{\nu}|^2 dx + \bar{\lambda}\alpha \int_{\Omega} E_{\mu}^{\nu} (\bar{u}_{\mu}^{\nu})^2 |D\bar{u}_{\mu}^{\nu}|^2 dx + \\
 & \quad + \alpha_0 \int_{\Omega} \bar{E}_{\mu}^{\nu} (\bar{u}_{\mu}^{\nu})^2 \leq \int_{\Omega} \bar{E}_{\mu}^{\nu} C_0(x) |\bar{u}_{\mu}^{\nu}| dx \\
 & \quad + \int_{\Omega} \bar{E}_{\mu}^{\nu} (2c_3) |Du|^2 |\bar{u}_{\mu}^{\nu}| dx - \int_{\Omega} a_0^{\nu} u^{\nu} \bar{E}_{\mu}^{\nu} \bar{u}_{\mu}^{\nu} dx -
 \end{aligned}$$

$$\begin{aligned}
& - \sum_{i=1}^n \int_{\Omega} \tilde{a}_i^\nu(x, u) Du \bar{E}_\mu^\nu D_i \bar{u}_\mu^\nu dx - \\
& - \sum_{i=1}^n 2\bar{\lambda} \int_{\Omega} \tilde{a}_i^\nu(x, u_\mu) Du \bar{E}_\mu^\nu (\bar{u}_\mu^\nu)^2 D_i \bar{u}_\mu^\nu dx + \\
& + \sum_{i=1}^n \int_{\Omega} [q_i^\nu(x, u_\mu, Du + D\bar{u}_\mu) - q_i^\nu(x, u_\mu, D\bar{u}_\mu)] \bar{E}_\mu^\nu D_i \bar{u}_\mu^\nu dx + \\
& \sum_{i=1}^n 2\bar{\lambda} \int_{\Omega} [q_i^\nu(x, u_\mu, Du + D\bar{u}_\mu) - q_i^\nu(x, u_\mu, D\bar{u}_\mu)] \bar{E}_\mu^\nu (\bar{u}_\mu^\nu)^2 D_i \bar{u}_\mu^\nu dx.
\end{aligned}$$

Since $u_\mu \rightarrow u$ a.e. in Ω and $\|u_\mu\|_{L^\infty(\Omega)}^M \leq \text{const}$, then by the use of Lebesgues dominated convergence theorem, we have

$$\int_{\Omega} \bar{E}_\mu^\nu C_0(x) \bar{u}_\mu^\nu dx + \int_{\Omega} \bar{E}_\mu^\nu (2C_{(3)} |Du|^2 \bar{u}_\mu^\nu) dx \rightarrow 0,$$

as we know that $C_0(x) \in L^1(\Omega)$ and $|Du|^2 \in L^1(\Omega)$, also \bar{E}_μ^ν is bounded in $L^\infty(\Omega)$.

The term $\int_{\Omega} a_0^\nu u^\nu \bar{E}_\mu^\nu \bar{u}_\mu^\nu \rightarrow 0$, because $a_0^\nu u^\nu$ belongs to $L^2(\Omega)$, $u_\mu \rightarrow u$ in $(H_0^1(\Omega))^M$ weakly which implies that $\bar{u}_\mu \rightarrow 0$ in $(L^2(\Omega))^M$ weakly. Thus we may prove in a similar manner that other terms tend to zero. Therefore left hand side of the last inequality also tends to zero. We know that $E_\mu^\nu \geq 1$. This in turn gives that \bar{u}_μ tends 0 in $(H_0^1(\Omega))^M$ strongly.

$$\begin{aligned}
u_\mu & \rightarrow u \text{ in } (H_0^1(\Omega))^M \text{ strongly implies that} \\
Du_\mu & \rightarrow Du \text{ a.e. in } \Omega
\end{aligned}$$

for a subsequence.

By (A₇)

$$| f_{\mu}^{\nu}(x, u_{\mu}, Du_{\mu}) | \leq C_0(x) + c_3 | Du_{\mu}^{\nu}(x) |^2,$$

where $| Du_{\mu}^{\nu} |^2$ converges in $L^1(\Omega)$ - norm. Thus we can apply Vitali's convergence theorem to the sequence

$$f_{\mu}^{\nu}(x, u_{\mu}, Du_{\mu}) \rightarrow f^{\nu}(x, u, Du) \quad \text{a.e. in } \Omega,$$

and so we have that this sequence is converging also strongly in $L^1(\Omega)$ - norm.

Further, since a_i^{ν} satisfy Caratheodory conditions thus,

$$a_i^{\nu}(x, u_{\mu}, Du_{\mu}) \rightarrow a_i^{\nu}(x, u, Du) \quad \text{a.e. in } \Omega.$$

Consequently, (A_2) and Vitali's convergence theorem imply that

$$a_i^{\nu}(x, u_{\mu}, Du_{\mu}) \rightarrow a_i^{\nu}(x, u, Du) \quad \text{in } L^2(\Omega),$$

as $\nu \rightarrow 0$. Therefore applying (2.2) to fixed test functions $\phi_{\mu}^{\nu} \in C_0^{\infty}(\Omega)$, as $\nu \rightarrow 0$ we obtain theorem 2.1.

3. A theorem on perturbations

3.1. Formulation and assumptions. Consider for $u^k = (u^{1k}, \dots, u^{Mk}) \in (H_0^1(\Omega))^M \cap (L^{\infty}(\Omega))^M$ the following system of equations ($k = 1, 2 \dots$):

(3.1)

$$-\sum_{i=1}^n D_i [a_i^{\nu k}(x, u^k, Du^k)] + a_0^{\nu k}(x) u^{\nu k} + f^{\nu k}(x, u^k, Du^k) = 0,$$

where $\nu = 1, \dots, M$. We assume that the functions $a_i^{\nu k}$ and $f^{\nu k}$ satisfy Caratheodory conditions, also $a_0^{\nu k}(x)$ are measurable.

Furthermore, we suppose that:

$$(A_1)' \left\{ \begin{array}{l} \exists \alpha > 0, \alpha_1 > 0 \text{ and } \alpha_0 > 0 \text{ such that} \\ \sum_{i=1}^n a_i^{\nu k}(x, \mu, \xi) \xi_i^{\nu k} \geq \alpha |\xi^\nu|^2, \\ \alpha_0 \leq a_0^{\nu k}(x) \leq \alpha_1; \end{array} \right.$$

$$(A_2)' \left\{ \begin{array}{l} \exists c_1 > 0, \text{ a constant and a function } K_1 \in L^2(\Omega) \\ \text{such that} \\ |a_i^{\nu k}(x, \mu, \xi)| \leq c_1[|\mu| + |\xi|] + K_1(x); \end{array} \right.$$

$$(A_3)' \sum_{\nu=1}^m \sum_{i=1}^n [a_i^{\nu k}(x, \mu, \xi) - a_i^{\nu k}(x, \mu, \xi^{(1)})][\xi_i^\nu - \xi_i^{\nu(1)}] > 0$$

for $x \in \Omega$ and $\xi \neq \xi^{(1)}$;

$$(A_4)' \quad a_i^{\nu k}(x, \mu, \xi) = \tilde{a}_i^{\nu k}(x, \mu)\xi + q_i^{\nu k}(x, \mu, \xi),$$

where $|q_i^{\nu k}(x, \mu, \xi)| \leq \tilde{q}_i^{\nu k}(x), \tilde{a}_i^{\nu k}(x), q_i^{\nu k}$ satisfy Caratheodory conditions, $\tilde{a}_i^{\nu k}$ is uniformly bounded if f is bounded and also we have $\tilde{q}_i^{\nu k} \in L^2(\Omega)$.

(A₅)' The first terms of equation (3.1) may be written as

$$-\sum_{i=1}^n D_i [a_i^{\nu k}(x, u, Du)] + a_0^{\nu k}(x)u^\nu = p^{\nu k}u^\nu + Q^{\nu k}(u),$$

where $P^{\nu k}$ is an operator with constant coefficients and

$$Q^{\nu k}(u) = -\sum_{i=1}^n D_i b_i^{\nu k}(x, u, Du) + b_0^{\nu k}(x)u^\nu,$$

$b_i^{\nu k}(x, \mu, \xi), b_0^{\nu k}(x)$ are zero if x is out of a compact subset of Ω .

(A₆): Further we suppose that all the solutions of the equation

$$P^{\nu k} u^\nu + Q^{\nu k}(u) = h, \quad h \in L^\infty(\Omega)$$

belong to $L_{loc}^\infty(\Omega)$.

For the second part $f^{\nu k}(x, u^k, Du^k)$, it has been assumed that is satisfies the sign condition

(A₇):

$$f^{\nu k}(x, \mu, \xi) \mu^{\nu k} \geq 0;$$

(A₈):

$$|f^{\nu k}(x, \mu, \xi)| \leq C_0(x) + b(|\mu|) |\xi^\nu|^2$$

where $C_0 \in L^\infty(\Omega) \cap L^1(\Omega)$ and b is a nonnegative continuous function.

(A₉):

If $\xi^k \rightarrow \xi^0, \mu^k \rightarrow \mu^0$ then for a.e. $x \in \Omega$

$$a_i^{\nu k}(x, \mu^k, \xi^k) \rightarrow a_i^{\nu 0}(x, \mu^0, \xi^0),$$

$$a_i^{\nu k}(x) \rightarrow a_i^{\nu 0}(x)$$

and

$$f^{\nu k}(x, \mu^k, \xi^k) \rightarrow f^{\nu 0}(x, \mu^0, \xi^0), \text{ as } k \rightarrow \infty.$$

We shall now prove following result: if u^k is a sequence of solutions of (3.1) belonging to $(H_0^1(\Omega))^M \cap (L^\infty(\Omega))^M, (k = 1, 2, \dots)$. then there exists a subsequence \tilde{u}^k such that \tilde{u}^k converges strongly to u^0 in $(H_0^1(\Omega))^M$, where u^0 is the solution of (3.1) with $k = 0$.

Multiplying equation (3.1) by $\Phi^{\nu k}$, integrating over Ω , we obtain

(3.4)

$$\begin{aligned}
& \sum_{i=1}^n \int_{\Omega} a_i^{\nu k}(x, u^k, Du^k) E^{\nu k} D_i u^{\nu k} dx + \\
& + \sum_{i=1}^n 2\lambda \int_{\Omega} a_i^{\nu k}(x, u^k, Du^k) E^{\nu k} (u^{\nu k})^2 D_i u^{\nu k} dx + \\
& + \int_{\Omega} a_0^{\nu k}(x) E^{\nu k} (u^{\nu k})^2 dx = - \int_{\Omega} f^{\nu k}(x, u^k, Du^k) E^{\nu k} u^{\nu k} dx.
\end{aligned}$$

By the assumption (A_1) , l.h.s. is greater than or equal to noindent(3.5)

$$\begin{aligned}
& \alpha \int_{\Omega} E^{\nu k} |Du^{\nu k}|^2 dx + 2\lambda\alpha \int_{\Omega} E^{\nu k} |u^{\nu k}|^2 |Du^{\nu k}|^2 dx + \\
& \alpha_0 \int_{\Omega} E^{\nu k} |u^{\nu k}|^2 dx
\end{aligned}$$

and for r.h.s. we have

$$\begin{aligned}
& - \int_{\Omega} f^{\nu k}(x, u^k, Du^k) E^{\nu k} u^{\nu k} dx \leq \int_{\Omega} |f^{\nu k}(x, u^k, Du^k)| |E^{\nu k} u^{\nu k}| dx \\
& \leq \frac{S}{\alpha_0} \sup E^{\nu k} \int_{\Omega} C_0(x) dx + \frac{\alpha}{2} \int_{\Omega} E^{\nu k} |Du^{\nu k}|^2 + \\
& \frac{1}{2\alpha} \int_{\Omega} (C_2)^2 E^{\nu k} (u^{\nu k})^2 |Du^{\nu k}|^2 dx
\end{aligned}$$

Thus,

(3.6)

$$\begin{aligned} & \frac{\alpha}{2} \int_{\Omega} E^{\nu^k} |Du^{\nu^k}|^2 dx + \lambda \alpha \int_{\Omega} E^{\nu^k} |u^{\nu^k}|^2 |Du^{\nu^k}|^2 dx + \\ & + \alpha_0 \int_{\Omega} E^{\nu^k} |u^{\nu^k}|^2 dx \leq \text{constant}. \end{aligned}$$

or

(3.7)

$$\|u^k\|_{(H_0^1(\Omega))^M} \leq \text{constant},$$

since $E^{\nu^k} \geq 1$.

The boundedness of u^k in $(H_0^1(\Omega))^M$ implies that there exists a subsequence of u^k (denoted again by u^k) such that $u^k \rightarrow u^0$ weakly in $(H_0^1(\Omega))^M$ and $u^k \rightarrow u^0$ a.e. in Ω .

Theorem 3.4. $u^k \rightarrow u^0$ strongly in $(H_0^1(\Omega))^M$ as $k \rightarrow \infty$.

Proof. Put $\bar{u}^k = u^k - u^0$ in equation (3.1) and multiply by $\bar{\phi}^{\nu^k} = \bar{E}^{\nu^k} \bar{u}^{\nu^k} = \exp\{\bar{\lambda}(\bar{u}^{\nu^k})^2\} \bar{u}^{\nu^k}$, where $\bar{\lambda} = 2C_2^2/\alpha^2$. Then we have

(3.8)

$$\begin{aligned} & \sum_{i=1}^n \int_{\Omega} a_i^{\nu^k}(x, u^k, Du^k) \bar{E}^{\nu^k} D_i \bar{u}^{\nu^k} dx + \\ & + \sum_{i=1}^n 2\bar{\lambda} \int_{\Omega} a_i^{\nu^k}(x, u^k, Du^k) \bar{E}^{\nu^k} (\bar{u}^{\nu^k})^2 D_i \bar{u}^{\nu^k} dx + \\ & + \int_{\Omega} a_0^{\nu^k}(x) \bar{u}^{\nu^k} \bar{E}^{\nu^k} \bar{u}^{\nu^k} dx = - \int_{\Omega} f^{\nu^k}(x, u^k, Du^k) \bar{E}^{\nu^k} \bar{u}^{\nu^k} dx - \end{aligned}$$

$$\begin{aligned}
& - \int_{\Omega} a_0^{\nu k}(x) u^{\nu 0} \bar{E}^{\nu k} \bar{u}^{\nu k} dx - \sum_{i=1}^n \int_{\Omega} \tilde{a}_i^{\nu k}(x, u^k, Du^{\nu 0} \bar{E}^{\nu k} D_i \bar{u}^{\nu k}) dx - \\
& - \sum_{i=1}^n 2\bar{\lambda} \int_{\Omega} \tilde{a}_i^{\nu k}(x, u^k) Du^{\nu 0} \bar{E}^{\nu k} (u^{\nu k})^2 D_i u^{\nu k} dx - \\
& - \sum_{i=1}^n \langle D_i [q_i^{\nu k}(x, u^k, D\bar{u}^k + Du^0) - \\
& - q_i^{\nu k}(x, u^k, D\bar{u}^k)], \bar{E}^{\nu k} \bar{u}^{\nu k} \rangle > ((H^{-1}(\Omega))^M, (H_0^1(\Omega))^M)
\end{aligned}$$

by making use of assumption (A_4) . Also by the use of assumption (A_1) , l.h.s. is greater than or equal to

(3.9)

$$\begin{aligned}
& \alpha \int_{\Omega} E^{\nu k} |D\bar{u}^{\nu k}|^2 dx + 2\bar{\lambda}\alpha \int_{\Omega} \bar{E}^{\nu k} (\bar{u}^{\nu k})^2 |D\bar{u}^{\nu k}|^2 dx + \\
& + \alpha_0 \int_{\Omega} \bar{E}^{\nu k} (\bar{u}^{\nu k})^2 dx.
\end{aligned}$$

On r.h.s. the term

(3.10)

$$\begin{aligned}
& - \int_{\Omega} f^{\nu k}(x, u^k, Du^k) \bar{E}^{\nu k} \bar{u}^{\nu k} dx \leq \int_{\Omega} C_0(x) \bar{E}^{\nu k} |\bar{u}^{\nu k}| dx + \\
& + \int_{\Omega} (2C_2) |Du^{\nu 0}|^2 \bar{E}^{\nu k} |\bar{u}^{\nu k}| dx + \frac{\alpha}{2} \int_{\Omega} \bar{E}^{\nu k} |D\bar{u}^{\nu k}|^2 dx +
\end{aligned}$$

$$+ \frac{1}{2\alpha} \int_{\Omega} (2C_2)^2 \bar{E}^{\nu k} (\bar{u} s^{\nu k})^2 |D\bar{u}^{\nu k}|^2 dx,$$

by the use of Young's inequality and the inequality

$$(a + b)^2 \leq 2a^2 + 2b^2.$$

From equations (3.9), (3.10) we obtain

$$\begin{aligned} & \frac{\alpha}{2} \int_{\Omega} \bar{E}^{\nu k} |D\bar{u}^{\nu k}|^2 dx + \bar{\lambda}\alpha \int_{\Omega} \bar{E}^{\nu k} (\bar{u}^{\nu k})^2 |D\bar{u}^{\nu k}|^2 dx + \\ & + \alpha_0 \int_{\Omega} \bar{E}^{\nu k} (\bar{u}^{\nu k})^2 dx \leq \int_{\Omega} C_0(x) \bar{E}^{\nu k} |\bar{u}^{\nu k}| dx + \\ & + \int_{\Omega} (2C_2) |Du^{\nu 0}|^2 \bar{E}^{\nu k} |\bar{u}^{\nu k}| dx - \int_{\Omega} a_0^{\nu k}(x) u^{\nu 0} E^{\nu k} u^{\nu k} dx - \\ & \sum_{i=1}^n \int_{\Omega} a_i^{\nu k}(x, u^k) Du^{\nu 0} E^{\nu k} D_i u^{\nu k} dx - \\ & - \sum_{i=1}^n 2\lambda \int_{\Omega} a_i^{\nu k}(x, u^k) Du^{\nu 0} \bar{E}^{\nu k} (\bar{u}^{\nu k})^2 D_i u^{\nu k} dx + \\ & + \sum_{i=1}^n \int_{\Omega} [q_i^{\nu k}(x, u^k, Du^0 + Du^k) - q_i^{\nu k}(x, u^k, Du^k)] E^{\nu k} D_i u^{\nu k} dx + \\ & + \sum_{i=1}^n 2\lambda \int_{\Omega} [q_i^{\nu k}(x, u^k, Du^0 + Du^k) - \\ & - q_i^{\nu k}(x, u^k, Du^k)] E^{\nu k} (u^{\nu k})^2 D_i u^{\nu k} dx. \end{aligned}$$

Lebesgue,s dominated convergence theorem gives,

$$\int_{\Omega} C_0(x)E^{\nu^k} | u^{\nu^k} | dx + \int_{\Omega} (2C_2) | Du^{\nu^0} |^2 E^{\nu^k} | u^{\nu^k} | \rightarrow 0,$$

since $C_0(x) \in L^1(\Omega)$, $| Du^{\nu^0} |^2 \in L^1(\Omega)$ and E^{ν^k}, u^{ν^k} are bounded in $L^\infty(\Omega)$. Also $u^{\nu^k} \rightarrow u^{\nu^0}$ in $H_0^1(\Omega)$ implies that $D_i u^{\nu^k} \rightarrow 0$ in $(L^2(\Omega))^M$ weakly. By the assumption (A_4) , $a_i^{\nu^k}(x, u^k)$ is bounded in $L^\infty(\Omega)$. Thus the third and fourth terms in the right side will tend to zero. In a similar manner, it can be shown that all other terms in the right side, and consequently all terms in the left side will tend to zero, as $k \rightarrow \infty$.

Since $E^{\nu^k} \geq 1$, thus

$$u^{\nu^k} \rightarrow u^{\nu^0} \text{ strongly in } H_0^1(\Omega).$$

Our main objective is to justify the passage to the limit $k \rightarrow \infty$ in (3.1) which yields perturbation result. The strong convergence of u^{ν^k} in $H_0^1(\Omega)$ implies that

$$Du^{\nu^k} \rightarrow Du^{\nu^0} \quad \text{a.e. in } \Omega,$$

for a subsequence.

Therefore, by (A_9) ,

$$f^{\nu^k}(x, u^k, Du^k) \rightarrow f^{\nu^0}(x, u^0, Du^0) \text{ a.e. in } \Omega.$$

Also, by the assumption (A_7)

$$| f^{\nu^k}(x, u^k, Du^k) |^2 \geq C_0(x) + b(| u^k(x) |) | (Du^{\nu^k}(x) |^2,$$

where $C_0(x) \in L^1(\Omega)$, $b(| u^k(x) |) \leq C_2$ and $| Du^{\nu^k}(x) |^2$ is convergent in L^1 -norm. Therefore using the Vitali's convergence theorem

$$f^{\nu k}(x, u^k, Du^k) \rightarrow f^{\nu 0}(x, u^0, Du^0) \text{ in } L^1(\Omega)$$

strongly. Further, assumption $(A_g)'$ implies that

$$a_i^{\nu k}(x, u^k, Du^k) \rightarrow a_i^{\nu 0}(x, u^0, Du^0)$$

for a.e. $x \in \Omega$, and

$$a_0^{\nu k}(x) \rightarrow a_0^{\nu 0}(x)$$

for a.e. $x \in \Omega$.

Vitali's convergence theorem and the assumption $(A_2)'$ imply that

$$a_i^{\nu k}(x, u^k, Du^k) \rightarrow a_i^{\nu 0}(x, u^0, Du^0)$$

in the norm of $L^2(\Omega)$. Further, since $\alpha_0 \leq a_0^{\nu k} \leq \alpha_1$, thus

$$a_0^{\nu k}(x)u^{\nu k} \rightarrow a_0^{\nu 0}(x)u^{\nu 0} \text{ in } L^2(\Omega).$$

Therefore as $k \rightarrow \infty$, $u^{\nu 0}$ satisfies equation (3.1) for any test function $\phi^\nu \in C_0^\infty(\Omega)$. We have thus proved following theorem.

Theorem 3.5. If the assumptions $(A_1)'$ – $(A_9)'$ are valid and u^k are solutions of system (3.1) belonging to $(H_0^1(\Omega))^M \cap ((L^\infty(\Omega))^M)$, then there is a subsequence of u^k (denoted again by u^k) such that $u^k \rightarrow u^0$ strongly in $(H_0^1(\Omega))^M$ and $u^0 \in (H_0^1(\Omega))^M \cap (L^\infty(\Omega))^M$ is a solution of equation (3.1) for $k = 0$.

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