

NONLINEAR ELLIPTIC SYSTEMS IN UNBOUNDED DOMAIN WITH QUADRATIC GROWTH CONDITIONS

KUMUD SINGH

Computing Center of the Eötvös Loránd University
1117. Budapest, Bogdánfy u. 10/b

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:

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

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

$(A_1) \exists \alpha > 0, \alpha_1 > 0$ and $\alpha_0 > 0$ such that for a.e. x in Ω , $\eta \in R^M, \xi \in R^{M^n}$,

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

$(A_2) \exists C_1 > 0$, and $K_1 \in L^2(\Omega)$ such that for a.e. x in Ω , $\eta \in R^M, \xi \in R^{M^n}$,

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

(A_3) For all x in $\Omega, \eta \in R^M, \xi, \xi^{(1)} \in R^{M^n}$ with $\xi \neq \xi^{(1)}$ we have

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

$(A_4) a_i^\nu(x, \eta, \xi)$ 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 $\tilde{q}_i^\nu \in L^2(\Omega)$.

(A_5) 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 $f^\nu : \Omega \cdot R^M \cdot R^{Mn} \rightarrow R$ also satisfy Carathéodory conditions. We shall assume that f^ν satisfies following assumption:

(A_7) For a.e. x in Ω , $\eta \in R^M$ and $\xi \in R^{Mn}$,

(i) $|f^\nu(x, \eta, \xi)|_R \leq C_0(x) + b(|\eta|_R, M) |\xi^\nu|_R^2$, n ,

(ii) $f^\nu(x, \eta, \xi)\eta^\nu \geq 0$, for all $(\eta, \xi) \in R^M \times R^{Mn}$,

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 $\phi^\nu \in C_0^\infty(\Omega)$

$$(2.1) \quad \sum_{\nu=1}^M \sum_{i=1}^n \langle a_i^\nu(x, u, Du), D_i \phi^\nu \rangle + \sum_{\nu=1}^M \langle a_0^\nu u^\nu, \phi^\nu \rangle =$$

$$= - \sum_{\nu=1}^M \langle f^\nu, \phi^\nu \rangle, \text{ i.e.}$$

$$\sum_{\nu=1}^M \sum_{i=1}^n \int_{\Omega} a_i^\nu(x, u, Du) D_i \phi^\nu dx + \sum_{\nu=1}^M \int_{\Omega} a_0^\nu u^\nu \phi^\nu dx =$$

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

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

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

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)

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

$u_{\mu} \in (H_0^1(\Omega))^M$ 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 belong to $L^{\infty}(\Omega)$, $u(x) \rightarrow 0$ as $|x| \rightarrow \infty$.

Let us consider the function $z_{\mu}^{\nu} = u_{\mu}^{\nu} - \frac{S}{a_0^{\nu}}$, 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)

$$-f^\nu(x, u_\mu, Du_\mu(x)) - a_0^\nu \sup \frac{C_0(x)}{\alpha_0} \leq C_0(x) + C_2^\mu |Du_\mu^\nu|^2 -$$

$$-a_0^\nu \frac{S}{\alpha_0} \leq c_2^\mu |Du_\mu^\nu|^2 = c_2^\mu |Dz_\mu^\nu|^2,$$

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

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

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

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

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

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

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

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

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

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

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 (A_7)

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

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 $\xi \neq \xi^{(1)}$;

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

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

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

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)

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

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

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)

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

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

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) ,

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

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 $(Ag)'$ 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 $k = 0$.

Acknowledgements. The author expresses her thanks to Prof. Dr. László Simon for useful suggestions and discussions.

The author is specially grateful to Prof. Imre Kátai for providing her working facilities at the Computer Center of the Loránd Eötvös University, Budapest.

References

- [1] **AGMON, S., DOUGLIS, A. and NIRENBERG, L.:** Estimates near the boundary for solutions of elliptic partial differential equations satisfying general boundary value conditions I., *Comm. Pure Appl. Math.*, 12, 1959.
- [2] **BOCCARDO, L., MURAT, F. and PUEL J.P.:** Existence de solutions faibles pour des equations elliptiques quasi-lineaires a croissance quadratique. *Nonlinear partial differential equations and their applications. College de France Seminar, Vol. IV. ed. by H. Brezis, J.L. Lions, research Notes in Math. No 84. Pitman, London, 1983.*
- [3] **BROWDER, F.E.:** Pseudomonotone operators and nonlinear elliptic boundary value problems on unbounded domains. *Proc. Mat. Acad. Sci. USA*, 74, No 7. 1977.
- [4] **CHELKAK, S.I. and KOSHELEV, A.I.:** Regularity of solutions of quasilinear elliptic systems. *Teubner Texte zur Mathematik. Band 77, Leipzig, 1955.*
- [5] **COMPANATO, S.:** "Hölder Continuity of the solutions of some nonlinear elliptic systems". *Advance in Maths.* 48. 1983.
- [6] **DONATO, P. and GIACHETTI, D.:** Quadratic growth in unbounded domains. *Nonlinear analysis. Theory and Applications*, vol. 10., No 8. 1986.
- [7] **KINDERLEHRER, D. and STAMPACCHIA, G.:** An introduction to variational inequalities and their applications. *A.P.N.Y. London, 1980.*
- [8] **LEARAY, J. and LIONS, J.L.:** Quelques resultats de Visik sur les problemes elliptiques nonlineaires par la methodes de Minty-Browder. *Bull. Soc. Hat. France*, 93. 1965.
- [9] **NECAS, T.:** On the regularity of weak solutions to

nonlinear elliptic systems of partial differential equations.
Lecture Scuole Norm. Sup. Pisa, 1979.

- [10] **NECAS, T.:** Introduction to the theory of nonlinear elliptic equations. Serie Teubner Texte zur Mathematik, Band 52, Leipzig, 1983.

Received: February 14, 1987.

