

CONSTANT-SIGN AND NODAL SOLUTIONS TO A DIRICHLET
PROBLEM WITH p -LAPLACIAN AND NONLINEARITY
DEPENDING ON A PARAMETER

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Abstract A homogeneous Dirichlet problem with p -Laplacian and reaction term depending on a parameter $\lambda > 0$ is investigated. At least five solutions—two negative, two positive and one sign-changing (namely, nodal)—are obtained for all λ sufficiently small by chiefly assuming that the involved nonlinearity exhibits a concave–convex growth rate. Proofs combine variational methods with truncation techniques.

Keywords: concave–convex nonlinearities; p -Laplacian; constant-sign solutions; nodal solutions

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1. Introduction

Let Ω be a bounded domain in \mathbb{R}^N with a smooth boundary $\partial\Omega$ and let $p \in]1, +\infty[$. Consider the homogeneous Dirichlet problem

$$\left. \begin{aligned} -\Delta_p u &= f(x, u, \lambda) && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega, \end{aligned} \right\} \quad (\text{P}'_\lambda)$$

where Δ_p denotes the p -Laplace differential operator, namely, $\Delta_p u := \operatorname{div}(|\nabla u|^{p-2} \nabla u)$ for all $u \in W_0^{1,p}(\Omega)$, while the reaction term $f: \Omega \times \mathbb{R} \times \mathbb{R}^+ \rightarrow \mathbb{R}$ satisfies Carathéodory's conditions. The main result (Theorem 4.1) of [14] provides a $\lambda^* > 0$ such that (P'_λ) possesses at least five non-trivial weak solutions belonging to $C_0^1(\bar{\Omega})$, four of which have constant sign, for every $\lambda \in]0, \lambda^*[$.

A bifurcation theorem describing the dependence of positive solutions of (P'_λ) on the parameter $\lambda > 0$ was established in [15] for the case when the nonlinearity f takes the form

$$f(x, t, \lambda) := \lambda g(x, t) + h(x, t), \quad (x, t, \lambda) \in \Omega \times \mathbb{R} \times \mathbb{R}^+, \quad (1.1)$$

with suitable Carathéodory functions $g, h: \Omega \times \mathbb{R} \rightarrow \mathbb{R}$.

This paper contains a more precise version of [14, Theorem 4.1], which, however, requires that f satisfies (1.1). Thus, here, we deal with the problem

$$\left. \begin{aligned} -\Delta_p u &= \lambda g(x, u) + h(x, u) && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega. \end{aligned} \right\} \quad (\text{P}_\lambda)$$

A $(p-1)$ -sublinear growth rate for $g(x, \cdot)$ is assumed, i.e.

$$\lim_{t \rightarrow 0} \frac{g(x, t)}{|t|^{p-2}t} = +\infty, \quad \lim_{|t| \rightarrow +\infty} \frac{g(x, t)}{|t|^{p-2}t} = 0, \quad (1.2)$$

while, roughly speaking, $h(x, \cdot)$ is $(p-1)$ -superlinear; namely,

$$\lim_{t \rightarrow 0} \frac{h(x, t)}{|t|^{p-2}t} = 0, \quad \lim_{|t| \rightarrow +\infty} \frac{h(x, t)}{|t|^{p-2}t} = +\infty. \quad (1.3)$$

Under these hypotheses, in addition to some further technical conditions, we prove that for each $\lambda \in]0, \lambda^*[$ there exist at least five non-trivial weak solutions of (P_λ) : two negative, two positive and one sign-changing (i.e. nodal) (see Theorem 4.3). As in [14], proofs combine variational arguments with truncation methods.

Because of (1.2), (1.3), the reaction term that appears in (P_λ) exhibits a concave-convex behaviour. Following the seminal paper [1], treating the case $p = 2$, such problems have been thoroughly investigated (see, for example, [6, 11, 14–16] and the references therein).

2. Preliminaries

Let $(X, \|\cdot\|)$ be a real Banach space. If V is a subset of X , we write \bar{V} for the closure of V , ∂V for the boundary of V and $\text{int}(V)$ for the interior of V . $(X^*, \|\cdot\|_{X^*})$ denotes the dual space of X , $\langle \cdot, \cdot \rangle$ stands for the duality pairing between X and X^* and $x_n \rightarrow x$ (respectively, $x_n \rightharpoonup x$) in X means ‘the sequence $\{x_n\}$ converges strongly (respectively, weakly) in X ’.

The next elementary but useful result [15, Proposition 2.1] will be used in §4.

Proposition 2.1. *Suppose $(X, \|\cdot\|)$ is an ordered Banach space with order cone K . If $x_0 \in \text{int}(K)$, then to every $z \in K$ there corresponds $t_z > 0$ such that $t_z x_0 - z \in K$.*

A function $\Phi: X \rightarrow \mathbb{R}$ satisfying

$$\lim_{\|x\| \rightarrow +\infty} \Phi(x) = +\infty$$

is called coercive. We say that Φ is weakly sequentially lower semicontinuous when $x_n \rightharpoonup x$ in X implies $\Phi(x) \leq \liminf_{n \rightarrow \infty} \Phi(x_n)$. Let $\Phi \in C^1(X)$. The classical Palais–Smale condition for Φ reads as follows.

(PS) Every sequence $\{x_n\} \subseteq X$ such that $\{\Phi(x_n)\}$ is bounded and $\|\Phi'(x_n)\|_{X^*} \rightarrow 0$ possesses a convergent subsequence.

Define, for any $c \in \mathbb{R}$,

$$\Phi^c := \{x \in X : \Phi(x) \leq c\}, \quad K_c(\Phi) := K(\Phi) \cap \Phi^{-1}(c),$$

where, as usual, $K(\Phi)$ denotes the critical set of Φ , i.e. $K(\Phi) := \{x \in X : \Phi'(x) = 0\}$.

An operator $A: X \rightarrow X^*$ is said to be of type $(S)_+$ if

$$x_n \rightharpoonup x \text{ in } X, \quad \limsup_{n \rightarrow +\infty} \langle A(x_n), x_n - x \rangle \leq 0$$

imply $x_n \rightarrow x$. The next simple result is more-or-less known and will be employed in § 4.

Proposition 2.2. *Let X be reflexive and let $\Phi \in C^1(X)$ be coercive. Assume $\Phi' = A + B$, where $A: X \rightarrow X^*$ is of type $(S)_+$, while $B: X \rightarrow X^*$ is compact. Then Φ satisfies (PS).*

Proof. Pick a sequence $\{x_n\} \subseteq X$ such that $\{\Phi(x_n)\}$ turns out to be bounded and

$$\lim_{n \rightarrow +\infty} \|\Phi'(x_n)\|_{X^*} = 0. \tag{2.1}$$

By the reflexivity of X , in addition to the coercivity of Φ , we may suppose, up to subsequences, $x_n \rightharpoonup x$ in X . Since B is compact, using (2.1) and taking a subsequence when necessary, one has

$$\lim_{n \rightarrow +\infty} \langle A(x_n), x_n - x \rangle = \lim_{n \rightarrow +\infty} (\langle \Phi'(x_n), x_n - x \rangle - \langle B(x_n), x_n - x \rangle) = 0.$$

This forces $x_n \rightarrow x$ in X , because A is of type $(S)_+$, as desired. □

Given a topological pair (A, B) satisfying $B \subset A \subseteq X$, the symbol $H_k(A, B)$, $k \in \mathbb{N}_0$, indicates the k th relative singular homology group of (A, B) with integer coefficients. If $x_0 \in K_c(\Phi)$ is an isolated point of $K(\Phi)$, then

$$C_k(\Phi, x_0) := H_k(\Phi^c \cap U, \Phi^c \cap U \setminus \{x_0\}), \quad k \in \mathbb{N}_0,$$

are the critical groups of Φ at x_0 . Here, U stands for any neighbourhood of x_0 such that $K(\Phi) \cap \Phi^c \cap U = \{x_0\}$. By excision, this definition does not depend on the choice of U . The monograph [3] is a general reference on the subject.

Throughout the paper, Ω denotes a bounded domain of the real Euclidean N -space $(\mathbb{R}^N, |\cdot|)$ with a smooth boundary $\partial\Omega$, $p \in]1, +\infty[$, $p' := p/(p - 1)$, $\|\cdot\|_p$ is the usual norm of $L^p(\Omega)$ and $W_0^{1,p}(\Omega)$ indicates the closure of $C_0^\infty(\Omega)$ in $W^{1,p}(\Omega)$. On $W_0^{1,p}(\Omega)$ we introduce the norm

$$\|u\| := \left(\int_\Omega |\nabla u(x)|^p \, dx \right)^{1/p}, \quad u \in W_0^{1,p}(\Omega).$$

Write p^* for the critical exponent of the Sobolev embedding $W_0^{1,p}(\Omega) \subseteq L^q(\Omega)$. Recall that $p^* = Np/(N - p)$ if $p < N$, $p^* = +\infty$ otherwise and the embedding is compact whenever $1 \leq q < p^*$.

Let $W^{-1,p'}(\Omega)$ be the dual space of $W_0^{1,p}(\Omega)$ and let $A: W_0^{1,p}(\Omega) \rightarrow W^{-1,p'}(\Omega)$ be the nonlinear operator stemming from the negative p -Laplacian, i.e.

$$\langle A(u), v \rangle := \int_{\Omega} |\nabla u(x)|^{p-2} \nabla u(x) \cdot \nabla v(x) \, dx, \quad \forall u, v \in W_0^{1,p}(\Omega).$$

Denote by λ_1 the first eigenvalue of the operator $-\Delta_p$ in $W_0^{1,p}(\Omega)$. It is known [13, 16] that

$$(p_1) \quad \|u\|_p^p \leq \lambda_1^{-1} \|u\|^p \text{ for all } u \in W_0^{1,p}(\Omega) \text{ and}$$

$$(p_2) \quad A: W_0^{1,p}(\Omega) \rightarrow W^{-1,p'}(\Omega) \text{ is bijective and of type } (S)_+.$$

Define $C_0^1(\bar{\Omega}) := \{u \in C^1(\bar{\Omega}) : u = 0 \text{ on } \partial\Omega\}$. Obviously, $C_0^1(\bar{\Omega})$ is an ordered Banach space with order cone

$$C_0^1(\bar{\Omega})_+ := \{u \in C_0^1(\bar{\Omega}) : u(x) \geq 0, \forall x \in \bar{\Omega}\}.$$

Moreover, one has

$$\text{int}(C_0^1(\bar{\Omega})_+) = \left\{ u \in C_0^1(\bar{\Omega}) : u > 0 \text{ in } \Omega, \frac{\partial u}{\partial n} < 0 \text{ on } \partial\Omega \right\},$$

where $n(x)$ denotes the outward unit normal vector to $\partial\Omega$ at the point $x \in \partial\Omega$ (see, for example, [8, Remark 6.2.10]).

On account of (p₂), we can find a function $e \in W_0^{1,p}(\Omega)$ such that

$$-\Delta_p e = 1 \quad \text{in } \Omega. \tag{2.2}$$

Theorems 1.5.6 and 1.5.7 of [7] then give $e \in \text{int}(C_0^1(\bar{\Omega})_+)$.

Finally, ‘measurable’ always signifies Lebesgue measurable, while $m(E)$ indicates the Lebesgue measure of E . Provided $t \in \mathbb{R}$, we can set

$$t^- := \max\{-t, 0\}, \quad t^+ := \max\{t, 0\}.$$

If $u, v: \Omega \rightarrow \mathbb{R}$ belong to a given function space X and $u(x) \leq v(x)$ for almost every $x \in \Omega$, then we set

$$[u, v] := \{w \in X : u(x) \leq w(x) \leq v(x) \text{ almost everywhere in } \Omega\}.$$

3. Basic assumptions and auxiliary results

To avoid unnecessary technicalities, ‘for every $x \in \Omega$ ’ will take the place of ‘for almost every $x \in \Omega$ ’ and the variable x will be omitted when no confusion can arise.

Let $g, h: \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ be two Carathéodory functions such that $g(x, 0) = h(x, 0) = 0$ for all $x \in \Omega$. Write, as usual,

$$G(x, z) := \int_0^z g(x, t) \, dt, \quad H(x, z) := \int_0^z h(x, t) \, dt, \quad \forall (x, z) \in \Omega \times \mathbb{R}.$$

The hypotheses below will be posited later.

(a₁₁) There exist $c_1 > 0$, $q \in]1, p^*[$ satisfying

$$|g(x, t)| \leq c_1(1 + |t|^{q-1}) \quad \text{in } \Omega \times \mathbb{R}.$$

(a₁₂) $\lim_{|z| \rightarrow +\infty} G(x, z)/|z|^p = 0$ uniformly with respect to $x \in \Omega$.

(a₁₃) To every $\rho > 0$ there corresponds $\mu'_\rho > 0$ such that the function

$$t \mapsto g(x, t) + \mu'_\rho |t|^{p-2}t$$

is non-decreasing in $[-\rho, \rho]$ for all $x \in \Omega$.

(a₁₄) $g(x, t)t \geq 0$, $(x, t) \in \Omega \times \mathbb{R}$. Moreover, for every $x \in \Omega$, the function

$$t \mapsto \frac{g(x, t)}{|t|^{p-2}t}$$

turns out to be non-decreasing in $]-\infty, 0[$ and non-increasing in $]0, +\infty[$.

(a₁₅) $0 < g(x, z)z \leq \theta G(x, z)$ provided $x \in \Omega$ and $0 < |z| \leq \delta$, where $\theta \in]1, p[$, while $\delta > 0$. Further, $\text{ess inf}_{x \in \Omega} G(x, \delta) > 0$.

(a₂₁) There exist $c_2 > 0$, $r \in]\max\{p, q\}, p^*[$ satisfying

$$|h(x, t)| \leq c_2 |t|^{r-1} \quad \text{in } \Omega \times \mathbb{R}.$$

(a₂₂) $\lim_{|z| \rightarrow +\infty} H(x, z)/|z|^p = +\infty$ uniformly with respect to $x \in \Omega$.

(a₂₃) To every $\rho > 0$ there corresponds $\mu''_\rho > 0$ such that the function

$$t \mapsto h(x, t) + \mu''_\rho |t|^{p-2}t$$

is non-decreasing in $[-\rho, \rho]$ for all $x \in \Omega$.

(a₂₄) $h(x, t)t \geq 0$, $(x, t) \in \Omega \times \mathbb{R}$.

(a₂₅) $h(x, t) \leq \theta H(x, t)$, provided $x \in \Omega$ and $0 < |z| \leq \delta$, where θ, δ come from (a₁₅).

Finally, let $\lambda > 0$ and let

$$\xi_\lambda(x, z) := z[\lambda g(x, z) + h(x, z)] - p[\lambda G(x, z) + H(x, z)], \quad (x, z) \in \Omega \times \mathbb{R}.$$

The next assumption, involving both nonlinearities, will also be adopted.

(a₃₁) For every $\lambda > 0$ there exists $\alpha_\lambda \in L^1(\Omega)$ such that

$$\alpha_\lambda(x) \geq 0, \quad \xi_\lambda(x, z') \leq \xi_\lambda(x, z'') + \alpha_\lambda(x) \quad \text{in } \Omega$$

whenever $z', z'' \in \mathbb{R}$, $|z'| \leq |z''|$ and $z'z'' \geq 0$.

Throughout the paper, we shall write

$$f(x, t, \lambda) := \lambda g(x, t) + h(x, t), \quad \forall (x, t, \lambda) \in \Omega \times \mathbb{R} \times \mathbb{R}^+, \quad (3.1)$$

as well as

$$F(x, z, \lambda) := \int_0^z f(x, t, \lambda) dt, \quad (x, z, \lambda) \in \Omega \times \mathbb{R} \times \mathbb{R}^+. \quad (3.2)$$

Remark 3.1. An elementary verification shows that if (a_{ij}) , $i = 1, 2$, $j = 1, \dots, 5$, and (a_{31}) hold true then f satisfies (f_1) – (f_5) of [14]. Hence, all the results in that paper can be exploited here.

Remark 3.2. Due to (a_{12}) and (a_{15}) the function $G(x, \cdot)$ is p -sublinear; namely,

$$\lim_{z \rightarrow 0} \frac{G(x, z)}{|z|^p} = +\infty, \quad \lim_{|z| \rightarrow +\infty} \frac{G(x, z)}{|z|^p} = 0.$$

Likewise, due to (a_{21}) and (a_{22}) , the function $H(x, \cdot)$ turns out to be p -superlinear, i.e.

$$\lim_{z \rightarrow 0} \frac{H(x, z)}{|z|^p} = 0, \quad \lim_{|z| \rightarrow +\infty} \frac{H(x, z)}{|z|^p} = +\infty.$$

Consequently, the reaction term in problem (P_λ) exhibits a growth rate of concave–convex type.

Example 3.3. A simple but meaningful situation when all the hypotheses stated above are satisfied is the following:

$$g(x, t) := |t|^{q-2}t, \quad h(x, t) := |t|^{r-2}t, \quad (x, t) \in \Omega \times \mathbb{R},$$

where $1 < q < p < r < p^*$. The same conclusion holds if

$$h(x, t) := |t|^{p-2}t \log(1 + |t|^p).$$

However, in such a case, the nonlinearity f given by (3.1) does not comply with the well-known Ambrosetti–Rabinowitz condition; namely,

(AR) there exist $\sigma > p$, $M > 0$ such that

$$0 < \sigma F(x, z, \lambda) \leq z f(x, z, \lambda)$$

for every $x \in \Omega$, $|z| \geq M$.

To simplify notation, define $X := W_0^{1,p}(\Omega)$ and $C_+ := C_0^1(\bar{\Omega})_+$. Let F be as in (3.2) and let

$$\varphi_\lambda(u) := \frac{1}{p} \|u\|^p - \int_\Omega F(x, u(x), \lambda) dx, \quad u \in X. \quad (3.3)$$

Obviously, one has $\varphi_\lambda \in C^1(X)$. Theorem 3.1 in [14] directly yields the next result.

Lemma 3.4. *Suppose (a_{i1}) , (a_{i3}) and (a_{i5}) , $i = 1, 2$, hold true. Then there exists $\lambda^* > 0$ such that, for all $\lambda \in]0, \lambda^*[$, (P_λ) possesses two solutions $u_0 \in \text{int}(C_+)$, $v_0 \in -\text{int}(C_+)$, which are local minima of φ_λ .*

Actually, the proof of [14, Theorem 3.1] guarantees that

$$u_0 \in \text{int}(C_+) \cap [0, \bar{u}], \quad v_0 \in -\text{int}(C_+) \cap [-\bar{u}, 0], \tag{3.4}$$

where $\bar{u} := t_\lambda e$, with e given by (2.2) and $t_\lambda > 0$ a suitable constant.

Lemma 3.5. *Under assumptions (a_{1j}) , $j = 1, 2, 4, 5$, there correspond to every $\lambda > 0$ a unique $\tilde{u} \in \text{int}(C_+)$ and a unique $\tilde{v} \in -\text{int}(C_+)$ solving the equation*

$$-\Delta_p u = \lambda g(x, u) \quad \text{in } \Omega. \tag{3.5}$$

Proof. Fix $\lambda > 0$. Set $g_+(x, t) := g(x, t^+)$,

$$G_+(x, z) := \int_0^z g_+(x, t) dt$$

and

$$\psi_{\lambda,+}(u) := \frac{1}{p} \|u\|^p - \int_\Omega G_+(x, u(x)) dx, \quad \forall u \in X. \tag{3.6}$$

On account of (a_{11}) and (a_{12}) , given any $\varepsilon > 0$, we can find $c_3 > 0$ such that

$$G_+(x, z) < \frac{\varepsilon}{p} |z|^p + c_3, \quad (x, z) \in \Omega \times \mathbb{R}.$$

This implies that

$$\psi_{\lambda,+}(u) > \frac{1}{p} \left(1 - \frac{\lambda\varepsilon}{\lambda_1}\right) \|u\|^p - \lambda c_3 m(\Omega) \quad \text{in } X.$$

Hence, the functional $\psi_{\lambda,+}$ turns out to be coercive. A simple argument, based on the compact embedding $X \subseteq L^p(\Omega)$, shows that it is also weakly sequentially lower semicontinuous. So, there exists $\tilde{u} \in X$ satisfying

$$\psi_{\lambda,+}(\tilde{u}) = \inf_{u \in X} \psi_{\lambda,+}(u). \tag{3.7}$$

Let us verify that $\tilde{u} \neq 0$. If $u \in C_+ \setminus \{0\}$, then $tu(x) \leq \delta$, $x \in \Omega$, for every sufficiently small $t > 0$. Through (a_{15}) we infer that

$$\psi_{\lambda,+}(tu) = \frac{t^p}{p} \|u\|^p - \lambda \int_\Omega G_+(x, tu(x)) dx \leq \frac{t^p}{p} \|u\|^p - c_4 t^\theta \|u\|^\theta,$$

where $c_4 > 0$. Since $\theta < p$, fixing $t > 0$ small enough yields $\psi_{\lambda,+}(tu) < 0$. Therefore,

$$\psi_{\lambda,+}(\tilde{u}) = \inf_{u \in X} \psi_{\lambda,+}(u) < 0 = \psi_{\lambda,+}(0),$$

which clearly means $\tilde{u} \neq 0$, as desired. Now, from (3.7), it follows that $\psi'_{\lambda,+}(\tilde{u}) = 0$; namely,

$$\langle A(\tilde{u}), v \rangle = \lambda \int_{\Omega} g_+(x, \tilde{u}(x))v(x) \, dx, \quad \forall v \in X. \quad (3.8)$$

By (3.8) for $v := -\tilde{u}^-$, one has $\|\tilde{u}^-\|^p = 0$. Thus, $\tilde{u} \geq 0$ in Ω and, *a fortiori*, the function \tilde{u} solves (3.5). Standard regularity results [7, Theorems 1.5.5 and 1.5.6] then give $\tilde{u} \in C_+$. Since, by (a₁₄), $\Delta_p \tilde{u}(x) \leq 0$ for almost every $x \in \Omega$, [18, Theorem 5] ensures that $\tilde{u} \in \text{int}(C_+)$. Finally, the uniqueness of \tilde{u} is an immediate consequence of [4, Theorem 1]. Similar reasoning produces a function $v \in -\text{int}(C_+)$ with the asserted properties. \square

4. Nodal solutions

The main purpose of this section is to find a sign-changing (i.e. nodal) solution of (P_λ) . We start with the following.

Lemma 4.1. *Let hypotheses (a_{ij}), $i = 1, 2, j = 1, \dots, 5$, be satisfied and let $\lambda \in]0, \lambda^*[$. Then (P_λ) has a biggest non-trivial negative solution $\hat{v} \in -\text{int}(C_+)$ and a smallest non-trivial positive solution $\hat{u} \in \text{int}(C_+)$.*

Proof. Assume that $u \in X$ is a non-trivial positive solution of (P_λ) . Arguing as in the proof of Lemma 3.5, we obtain $u \in \text{int}(C_+)$. Hence, due to Proposition 2.1, there exists $t > 0$ such that

$$t\tilde{u}(x) \leq u(x), \quad \forall x \in \Omega, \quad (4.1)$$

where \tilde{u} comes from Lemma 3.5. Denote by $t_0 > 0$ the biggest positive constant for which (4.1) holds true. We claim that $t_0 \geq 1$. Indeed, set $\rho := \|u\|_\infty$. Conditions (a₁₃) and (a₂₃) provide $\mu_\rho > 0$ such that

$$z \mapsto \lambda g(x, z) + h(x, z) + \mu_\rho |z|^{p-2} z$$

turns out to be non-decreasing in $[-\rho, \rho]$ for all $x \in \Omega$. If the assertion were false then, on account of (a₁₄), (a₂₄) and (4.1),

$$\begin{aligned} -\Delta_p(t_0\tilde{u}) + \mu_\rho(t_0\tilde{u})^{p-1} &= t_0^{p-1}[\lambda g(x, \tilde{u}) + \mu_\rho\tilde{u}^{p-1}] \\ &< \lambda g(x, t_0\tilde{u}) + \mu_\rho(t_0\tilde{u})^{p-1} \\ &\leq \lambda g(x, t_0\tilde{u}) + h(x, t_0\tilde{u}) + \mu_\rho(t_0\tilde{u})^{p-1} \\ &\leq \lambda g(x, u) + h(x, u) + \mu_\rho u^{p-1} \\ &= -\Delta_p u + \mu_\rho u^{p-1}. \end{aligned}$$

So, by [2, Proposition 2.6], we would have $u - t_0\tilde{u} \in \text{int}(C_+)$, against the maximality of t_0 . Now, since $t_0 \geq 1$ while u was arbitrary, from (4.1) it results in

$$\tilde{u} \leq u \text{ in } \Omega \quad \text{for every non-trivial positive solution of } (P_\lambda). \quad (4.2)$$

Define

$$S_{\lambda,+} := \{u \in [0, \bar{u}] : u \neq 0 \text{ and satisfies } (P_\lambda)\}.$$

Lemma 3.4 guarantees that $S_{\lambda,+} \neq \emptyset$, because $u_0 \in S_{\lambda,+}$. Reasoning as before, we get $S_{\lambda,+} \subseteq \text{int}(C_+)$. Moreover, $S_{\lambda,+}$ turns out to be downward directed (see [9, Lemma 4.2]). By the Kuratowski–Zorn lemma, a smallest non-trivial positive solution $\hat{u} \in \text{int}(C_+)$ of (P_λ) exists once we know that each chain $C \subseteq S_{\lambda,+}$ is bounded below. Using [5, p. 336] one has

$$\inf C = \inf\{u_k : k \in \mathbb{N}\} \tag{4.3}$$

for some $\{u_k\} \subseteq C$, while [10, Lemma 1.1.5] allows this sequence to be decreasing. Since

$$u_k \in [0, \bar{u}] \text{ and } A(u_k) = \lambda g(\cdot, u_k) + h(\cdot, u_k) \text{ in } W^{-1,p'}(\Omega), \quad \forall k \in \mathbb{N}, \tag{4.4}$$

$\{u_k\}$ is bounded in $W_0^{1,p}(\Omega)$. Passing to a subsequence when necessary, we may thus suppose $u_k \rightharpoonup u$ in $W_0^{1,p}(\Omega)$ as well as $u_k \rightarrow u$ in $L^q(\Omega)$, with

$$u = \inf\{u_k : k \in \mathbb{N}\}. \tag{4.5}$$

This forces

$$\lim_{k \rightarrow +\infty} \int_{\Omega} [\lambda g(x, u_k(x)) + h(x, u_k(x))](u_k(x) - u(x)) \, dx = 0.$$

Therefore, on account of (4.4),

$$\lim_{k \rightarrow +\infty} \langle A(u_k), u_k - u \rangle = 0.$$

Property (p_2) yields $u_k \rightarrow u$ in $W_0^{1,p}(\Omega)$. From (4.4), letting $k \rightarrow +\infty$ it follows that

$$u \in [0, \bar{u}], \quad A(u) = \lambda g(\cdot, u) + h(\cdot, u) \quad \text{in } W_0^{-1,p'}(\Omega);$$

namely, $u \in S_{\lambda,+}$ because, by (4.2), $\tilde{u} \leq u$ in Ω . Now, (4.3) and (4.5) lead to $\inf C \in S_{\lambda,+}$, as desired. Finally, due to (4.2) again, $\tilde{u}(x) \leq \hat{u}(x)$ for all $x \in \Omega$. The construction of a biggest non-trivial negative solution $\hat{v} \in -\text{int}(C_+)$ of (P_λ) such that $\hat{v} \leq \tilde{v}$ in Ω is analogous. \square

We are now in a position to find a sign-changing solution of (P_λ) .

Theorem 4.2. *Under hypotheses (a_{ij}) , $i = 1, 2$, $j = 1, \dots, 5$, and (a_{31}) , if $\lambda \in]0, \lambda^*[$, then (P_λ) possesses a nodal solution $w \in C_0^1(\bar{\Omega})$.*

Proof. Define, for every $(x, t) \in \Omega \times \mathbb{R}$,

$$\hat{f}(x, t, \lambda) := \begin{cases} \lambda g(x, \hat{v}(x)) + h(x, \hat{v}(x)) & \text{if } t < \hat{v}(x), \\ \lambda g(x, t) + h(x, t) & \text{if } \hat{v}(x) \leq t \leq \hat{u}(x), \\ \lambda g(x, \hat{u}(x)) + h(x, \hat{u}(x)) & \text{if } \hat{u}(x) < t, \end{cases} \tag{4.6}$$

$$\hat{f}_+(x, t, \lambda) := \hat{f}(x, t^+, \lambda), \quad \hat{f}_-(x, t, \lambda) := \hat{f}(x, -t^-, \lambda). \tag{4.7}$$

Moreover, provided $u \in X$, set

$$\begin{aligned}\hat{\varphi}_\lambda(u) &:= \frac{1}{p} \|u\|^p - \int_\Omega \hat{F}(x, u(x), \lambda) \, dx, \\ \hat{\varphi}_{\lambda, \pm}(u) &:= \frac{1}{p} \|u\|^p - \int_\Omega \hat{F}_\pm(x, u(x), \lambda) \, dx,\end{aligned}$$

where

$$\hat{F}(x, z, \lambda) := \int_0^z \hat{f}(x, t, \lambda) \, dt \quad \text{and} \quad \hat{F}_\pm(x, z, \lambda) := \int_0^z \hat{f}_\pm(x, t, \lambda) \, dt.$$

By (4.6), (4.7), one has

$$K(\hat{\varphi}_\lambda) \subseteq [\hat{v}, \hat{u}], \quad K(\hat{\varphi}_{\lambda, -}) \subseteq [\hat{v}, 0], \quad K(\hat{\varphi}_{\lambda, +}) \subseteq [0, \hat{u}]. \quad (4.8)$$

We may assume that

$$K(\hat{\varphi}_{\lambda, -}) = \{\hat{v}, 0\}, \quad K(\hat{\varphi}_{\lambda, +}) = \{0, \hat{u}\}. \quad (4.9)$$

Indeed, if, for example, $u \in K(\hat{\varphi}_{\lambda, +}) \setminus \{0, \hat{u}\}$, then (4.8) forces $u \in [0, \hat{u}] \setminus \{0, \hat{u}\}$. Thanks to (4.6) we thus obtain $u \in K(\varphi_\lambda)$, with φ_λ given by (3.3). Hence, on account of (4.2), u is a non-trivial positive solution of (P_λ) and, like before, $u \in \text{int}(C_+)$. However, this is impossible because of the minimality of \hat{u} (see Lemma 4.1).

Let us next verify that \hat{u}, \hat{v} are local minima for $\hat{\varphi}_\lambda$. Due to (4.7), the functional $\hat{\varphi}_{\lambda, +}$ is weakly sequentially lower semicontinuous and coercive. Thus, there exists $\bar{u} \in X$ such that

$$\hat{\varphi}_{\lambda, +}(\bar{u}) = \inf_{u \in X} \hat{\varphi}_{\lambda, +}(u). \quad (4.10)$$

Arguing as in the proof of Lemma 3.5 produces

$$\hat{\varphi}_{\lambda, +}(\bar{u}) < 0 = \hat{\varphi}_{\lambda, +}(0), \quad \text{i.e. } \bar{u} \neq 0. \quad (4.11)$$

By (4.9), this implies $\bar{u} = \hat{u} \in \text{int}(C_+)$. Since $\hat{\varphi}_\lambda|_{X_+} = \hat{\varphi}_{\lambda, +}|_{X_+}$, where

$$X_+ := \{u \in X : u \geq 0 \text{ in } \Omega\}, \quad (4.12)$$

\hat{u} turns out to be a $C_0^1(\bar{\Omega})$ -local minimum for $\hat{\varphi}_\lambda$. Theorem 1.1 of [6] guarantees that the same is true with X in place of $C_0^1(\bar{\Omega})$. A similar reasoning then holds for \hat{v} .

Now, observe that $\hat{\varphi}_\lambda$ is coercive and if

$$\langle B(u), v \rangle := - \int_\Omega \hat{f}(x, u(x), \lambda) v(x) \, dx, \quad \forall u, v \in X,$$

then

$$\langle \hat{\varphi}'_\lambda(u), v \rangle = \langle A(u), v \rangle + \langle B(u), v \rangle.$$

The operator A is of type $(S)_+$ (see (p_2)), while $B: X \rightarrow X^*$ turns out to be compact, because (a_{i1}) , $i = 1, 2$, hold true and X embeds compactly in $L^p(\Omega)$. Therefore,

Proposition 2.2 guarantees that $\hat{\varphi}_\lambda$ satisfies (PS). Through [17, Corollary 1] we thus obtain

$$K(\hat{\varphi}_\lambda) \setminus \{\hat{v}, \hat{u}\} \neq \emptyset.$$

Let $w \in K(\hat{\varphi}_\lambda) \setminus \{\hat{v}, \hat{u}\}$ be a critical point of mountain pass type. From (4.8) and (4.6) it follows that

$$A(w) = \lambda g(\cdot, w) + h(\cdot, w) \quad \text{in } W^{-1,p'}(\Omega);$$

namely, w solves (P_λ) , while standard regularity results [7, Theorems 1.5.5 and 1.5.6] produce $w \in C_0^1(\bar{\Omega})$. We may assume that

$$C_1(\hat{\varphi}_\lambda, w) \neq 0 \tag{4.13}$$

(see [3, pp. 89–90]). By [12, Proposition 2.1] one has

$$C_k(\hat{\varphi}_\lambda, 0) = 0, \quad \forall k \in \mathbb{N}_0. \tag{4.14}$$

Comparing (4.13) with (4.14) yields $w \neq 0$. Now, since $w \in [\hat{v}, \hat{u}] \setminus \{\hat{v}, 0, \hat{u}\}$, Lemma 4.1 immediately leads to the conclusion. \square

Through Lemma 3.4, Theorem 3.2 in [14] and Theorem 4.2 we easily infer the next multiplicity result.

Theorem 4.3. *If (a_{ij}) , $i = 1, 2$, $j = 1, \dots, 5$, and (a_{31}) hold true, then for every $\lambda \in]0, \lambda^*[$ problem (P_λ) has at least four constant-sign solutions, $v_0, v_1 \in -\text{int}(C_+)$, $u_0, u_1 \in \text{int}(C_+)$, and a nodal solution, $w \in C_0^1(\bar{\Omega})$. Moreover, $v_1 \leq v_0 < 0 < u_0 \leq u_1$ in Ω .*

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