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SEMILINEAR ELLIPTIC PROBLEMS IN UNBOUNDED DOMAINS

Abstract. We investigate the existence of positive solutions and their continuous dependence on functional parameters for a semilinear Dirichlet problem. We discuss the case when the domain is unbounded and the nonlinearity is smooth and convex on a certain interval only.

1. Introduction. In this paper we are dealing with the following boundary value problem for second order PDE of elliptic type:

$$(1.1) \quad \begin{cases} -\Delta x(y) = F_x(y, x(y)) & \text{for a.e. } y \in \Omega, \\ x \in W_0^{1,2}(\Omega, \mathbb{R}), \end{cases}$$

for Ω being an unbounded domain in \mathbb{R}^n with boundary $\partial\Omega$ and F_x denoting the derivative of F with respect to x . We are looking for a nonnegative and nontrivial weak solution $x \in W_0^{1,2}(\Omega, \mathbb{R})$ of this problem such that $\Delta x(\cdot)$ belongs to $L^2(\Omega, \mathbb{R})$.

There are numerous papers concerning similar equations for a bounded domain Ω (see, among others, [1]–[5]). In the vast existing literature we can also find results on radial solutions for our problem in an exterior domain (see [9], [10], [17]–[19]). More precisely, [17] was devoted to both radial and nonradial cases for an exterior domain with sublinear nonlinearities. In the first part of [17], the authors presented the results for the radial case. Then they obtained sub- and supersolutions of (1.1) as radial solutions of a problem associated to (1.1). Finally, they derived the existence of positive nonradial solutions for (1.1) using the sub- and supersolution methods based on the theory due to Noussair ([11]) for Ω being the exterior of a ball.

2000 *Mathematics Subject Classification*: 35J60, 35B30, 35B35.

Key words and phrases: elliptic Dirichlet problem, weak solution, maximum principle, fixed point, dependence of solutions on parameters.

Here we do not impose any symmetry condition on Ω , and we cover both sub- and superlinear cases. Similar boundary value problems on unbounded domains have been discussed e.g. in [11]–[14]. In [12]–[14] (for systems of equations) the authors investigated a semilinear elliptic problem of the form

$$(1.2) \quad \begin{cases} \mathbf{L}u = \lambda \mathbf{f}(y, u) & \text{for } y \in \Omega, \\ u(y) = 0 & \text{for } y \in \partial\Omega, \end{cases}$$

where \mathbf{L} is a uniformly elliptic operator in Ω , $n > 2$, $\lambda > 0$ and Ω is a smooth unbounded domain in \mathbb{R}^n . They obtained the existence and nonexistence results for (1.2) provided that, among other things, f is locally Lipschitz continuous on $(\Omega \cup \partial\Omega) \times [0, \infty)$ and $f(x, t) < 0$ for all $x \in \Omega$ and sufficiently large t . Here we consider the case when the nonlinearity is increasing and smooth with respect to the second variable on a certain interval \tilde{I} only. So there is no information concerning its behavior and smoothness outside \tilde{I} .

2. The existence results. We propose an approach based on the following assumptions:

(Ω) Ω is an unbounded domain in \mathbb{R}^n with a locally Lipschitz boundary $\partial\Omega$.

(G1) There exist $M, M_0 \in W^{1,2}(\Omega, \mathbb{R}) \cap L^\infty(\Omega, \mathbb{R})$ such that $0 < M_0(y) < M(y)$ for a.e. $y \in \Omega$, $M_0|_{\partial\Omega}, M|_{\partial\Omega} \geq 0$, $\Delta M_0(\cdot) \in L^2(\Omega, \mathbb{R}) \cap L^\infty(\Omega, \mathbb{R})$ and for each bounded set $\Omega' \subset \Omega$,

$$(2.1) \quad -F_x(y, M(y)) \geq \Delta M_0(y) \quad \text{a.e. in } \Omega'.$$

(G2) $F(y, \cdot) \in C^1(\tilde{I})$ and is convex in \tilde{I} for a.e. $y \in \Omega$, $F(\cdot, x)$ is measurable in Ω for all $x \in \tilde{I}$, where \tilde{I} is a certain neighborhood of $I := [0, a]$, with $a := \text{ess sup}_{y \in \Omega} M(y)$.

(G3) $F_x(y, \cdot)$ is nonnegative in I for a.e. $y \in \Omega$, $F_x(\cdot, a) \in L^2(\Omega, \mathbb{R}) \cap L^\infty(\Omega, \mathbb{R})$;

$$(G4) \quad \int_{\Omega} F_x(y, 0) \, dy \neq 0, \quad \left| \int_{\Omega} F(y, 0) \, dy \right| < \infty.$$

Let us define

$$X := \{x \in W_0^{1,2}(\Omega, \mathbb{R}) : 0 \leq x(y) \leq M(y) \text{ a.e. on } \Omega \\ \text{and } \Delta x(\cdot) \in L^2(\Omega, \mathbb{R})\}.$$

We will prove the existence of solutions to (1.1) in X and their properties in two steps. First we shall construct a sequence of solutions of the corresponding problems in bounded domains. Then a solution of (1.1) will be obtained as the limit of this sequence (precisely, of a subsequence). Let us consider

the sequence of bounded sets

$$\Omega_m := \{y = (y_1, \dots, y_n) \in \Omega : |y_i| < m \text{ for each } i = 1, \dots, n\}, \quad m \in \mathbb{N}.$$

There exists an $m_0 \in \mathbb{N}$ such that $\Omega_m \neq \emptyset$ for all $m \in N_0 := \{m \in \mathbb{N} : m \geq m_0\}$. For each $m \in N_0$, we will use the Schauder fixed point theorem to prove the existence of a solution $x_m \in X_m$ of the problem

$$(2.2) \quad \begin{cases} -\Delta x(y) = F_x(y, x(y)) & \text{for a.e. } y \in \Omega_m, \\ x \in W_0^{1,2}(\Omega_m, \mathbb{R}), \end{cases}$$

with

$$X_m = \{x \in W_0^{1,2}(\Omega_m, \mathbb{R}) : 0 \leq x(y) \leq M(y) \text{ a.e. on } \Omega_m \text{ and } \Delta x(y) \in L^2(\Omega_m, \mathbb{R})\}.$$

Thus, we fix $m \in N_0$ and consider a map T_m defined in X_m as follows:

$$T_m x(y) = \int_{\Omega_m} \mathbf{G}_m(y, z) \tilde{F}_x(z, x(z)) dz \quad \text{for } x \in X_m,$$

where \mathbf{G}_m is the Green's function corresponding to the linear homogeneous problem associated with (2.2), and

$$\tilde{F}_x(z, x) := \begin{cases} F_x(z, 0) & \text{for } x < 0 \text{ and } z \in \Omega_m, \\ F_x(z, x) & \text{for } 0 \leq x \leq a \text{ and } z \in \Omega_m, \\ F_x(z, a) & \text{for } x > a \text{ and } z \in \Omega_m, \end{cases}$$

where a was given in **(G2)**. By the above assumptions T_m is well defined on $L^2(\Omega_m, \mathbb{R})$ and is continuous and compact.

It is clear that our problem is equivalent to the existence of a fixed point of T_m in X_m . So we have to show that T_m maps X_m into X_m . To this end we prove the following lemma:

LEMMA 2.1. *For each $m \in N_0$ and each $x_0 \in X_m$ there exists $\bar{x} \in X_m$ such that*

$$\begin{cases} -\Delta \bar{x}(y) = F_x(y, x_0(y)) & \text{for a.e. } y \in \Omega_m, \\ \bar{x} \in W_0^{1,2}(\Omega_m, \mathbb{R}). \end{cases}$$

Proof. Since $M_0|_{\Omega_m} \in X_m$ we get $X_m \neq \emptyset$. Let us fix $x_0 \in X_m$ and investigate the existence of solution for the linear problem

$$(2.3) \quad \begin{cases} -\Delta x(y) = F_x(y, x_0(y)) & \text{for a.e. } y \in \Omega_m, \\ x \in W_0^{1,2}(\Omega_m, \mathbb{R}). \end{cases}$$

From assumptions **(G1)**–**(G3)** we can derive that

$$(2.4) \quad 0 \leq F_x(y, x_0(y)) \leq F_x(y, M(y)) \leq -\Delta M_0(y)$$

a.e. in Ω_m and $F_x(\cdot, x_0(\cdot)) \in L^2(\Omega_m, \mathbb{R})$. It is well known that problem (2.3) has a unique solution $\bar{x} \in W_0^{1,2}(\Omega_m, \mathbb{R}) \cap W_{loc}^{2,2}(\Omega_m, \mathbb{R})$ (see e.g. [5, Th. 8.9]).

Our task is now to show that $\bar{x} \in X_m$. To this end we can observe that, by **(G3)**, $\Delta\bar{x} \leq 0$ a.e. in Ω_m . Applying the weak maximum principle (see e.g. [5, Th. 8.1]) we infer that $\bar{x} \geq 0$ a.e. in Ω_m . On the other hand, taking into account (2.4), we obtain

$$-\Delta\bar{x}(y) = F_x(y, x_0(y)) \leq -\Delta M_0(y)$$

a.e. in Ω_m , so that

$$\Delta(\bar{x}(y) - M_0(y)) \geq 0.$$

Moreover we know that $\bar{x} - M_0 \leq 0$ in $\partial\Omega_m$. Finally, using again the weak maximum principle, we find that $\bar{x} \leq M_0$ a.e. in Ω_m and further $0 \leq \bar{x} \leq M$ a.e. in Ω_m . Thus $\bar{x} \in X_m$. ■

By the above lemma, for each $m \in N_0$, the continuous and compact operator T_m maps the convex set $X_m \subset L^2(\Omega_m, \mathbb{R})$ into itself. Now Schauder’s fixed point theorem gives the existence of a fixed point $x_m \in X_m$ of T_m . Thus we have proved the following result.

THEOREM 2.2. *If hypotheses **(Ω)** and **(G1)**–**(G4)** are satisfied then for each $m \in N_0$, there exists a solution $x_m \in X_m$ for (2.2).*

Now we define the sequence $\{\bar{x}_m\}_{m \in N_0}$ as follows: for each $m \in N_0$,

$$\bar{x}_m(y) = \begin{cases} x_m(y) & \text{for } y \in \Omega_m, \\ 0 & \text{for } y \in \Omega \setminus \Omega_m, \end{cases}$$

where x_m is a solution for (2.2). Its existence follows from Theorem 2.2. Our task is to prove that the weak limit of a certain subsequence of $\{\bar{x}_m\}_{m \in N_0}$ is a solution for (1.1). A similar approach was also used e.g. by Noussair, and Noussair and Swanson (see [11]–[13]). However, we shall consider a quite different class of elliptic problems.

Now we formulate our main result:

THEOREM 2.3. *Assume hypotheses **(Ω)** and **(G1)**–**(G4)**. Then there exists a solution $x_0 \in X$ of the problem*

$$(2.5) \quad \begin{cases} -\Delta x(y) = F_x(y, x(y)) & \text{for a.e. } y \in \Omega, \\ x \in W_0^{1,2}(\Omega, \mathbb{R}). \end{cases}$$

Proof. For each $m \in N_0$, Theorem 2.2 yields the existence of $x_m \in X_m$ such that

$$(2.6) \quad \begin{cases} -\Delta x_m(y) = F_x(y, x_m(y)) & \text{for a.e. } y \in \Omega_m, \\ x_m \in W_0^{1,2}(\Omega_m, \mathbb{R}). \end{cases}$$

By the definitions of X_m and \bar{x}_m we have

$$(2.7) \quad 0 \leq \bar{x}_m(y) \leq M(y) \quad \text{a.e. in } \Omega.$$

Moreover using (2.6), the monotonicity of $\tilde{I} \ni x \mapsto F_x(y, x)$ and the fact that $F_x(\cdot, M(\cdot)) \in L^2(\Omega, \mathbb{R})$, we can derive that for each $m \in N_0$,

$$\begin{aligned}
 (2.8) \quad & \int_{\Omega} |\nabla \bar{x}_m(y)|^2 dy = \int_{\Omega_m} \langle \nabla \bar{x}_m(y), \nabla \bar{x}_m(y) \rangle dy \\
 & = \int_{\Omega_m} F_x(y, \bar{x}_m(y)) \bar{x}_m(y) dy \leq \left[\int_{\Omega} (F_x(y, M(y)))^2 dy \right]^{1/2} \left[\int_{\Omega} (M(y))^2 dy \right]^{1/2}.
 \end{aligned}$$

Taking into account (2.8) we derive that the sequence $\{\nabla \bar{x}_m\}_{m \in N_0}$ is bounded in $L^2(\Omega, \mathbb{R}^n)$, so (up to a subsequence) $\{\nabla \bar{x}_m\}_{m \in N_0}$ tends weakly in $L^2(\Omega, \mathbb{R}^n)$ to a certain $v \in L^2(\Omega, \mathbb{R}^n)$. Thus we obtain the existence of $\bar{x}_1 \in W_0^{1,2}(\Omega, \mathbb{R})$ such that $v = \nabla \bar{x}_1$ in $L^2(\Omega, \mathbb{R}^n)$ and further (up to a subsequence again) $\{\bar{x}_m(y)\}_{m \in N_0}$ tends to $\bar{x}_1(y)$ a.e. in Ω , so $\bar{x}_1(y) \leq M(y)$ a.e. in Ω .

Now we claim that

$$\Delta \bar{x}_m \rightharpoonup p_1 \quad (\text{weakly in } L^2(\Omega, \mathbb{R})).$$

Indeed, from **(G2)** and the definition of \bar{x}_m one obtains the estimate

$$|\Delta \bar{x}_m(y)| \leq F_x(y, \bar{x}_m(y)) \leq F_x(y, M(y)) \quad \text{a.e. on } \Omega,$$

for each $m \in N_0$. Therefore $\{\Delta \bar{x}_m\}_{m \in N_0}$ is bounded in $L^2(\Omega, \mathbb{R})$, and consequently, passing to a subsequence if necessary, it tends weakly to a certain element p_1 in $L^2(\Omega, \mathbb{R})$. So for any $h \in C_c^\infty(\Omega, \mathbb{R})$,

$$\begin{aligned}
 \int_{\Omega} \langle \nabla \bar{x}_1(y), \nabla h(y) \rangle dy &= \lim_{m \rightarrow \infty} \int_{\Omega} \langle \nabla \bar{x}_m(y), \nabla h(y) \rangle dy \\
 &= - \lim_{m \rightarrow \infty} \int_{\Omega} \Delta \bar{x}_m(y) h(y) dy = - \int_{\Omega} p_1(y) h(y) dy,
 \end{aligned}$$

which means that $\Delta \bar{x}_1(y) = p_1(y)$ for a.e. $y \in \Omega$. On the other hand, by (2.6), we obtain, for $h \in C_c^\infty(\mathbb{R}^n, \mathbb{R})$,

$$\begin{aligned}
 (2.9) \quad & \int_{\Omega} -\Delta \bar{x}_1(y) h(y) dy = \lim_{m \rightarrow \infty} \int_{\Omega} -\Delta \bar{x}_m(y) h(y) dy \\
 & = \lim_{m \rightarrow \infty} \int_{\Omega_m} -\Delta \bar{x}_m(y) h(y) dy = \lim_{m \rightarrow \infty} \int_{\Omega_m} F_x(y, \bar{x}_m(y)) h(y) dy \\
 & = \lim_{m \rightarrow \infty} \left[\int_{\Omega} F_x(y, \bar{x}_m(y)) h(y) dy - \int_{\Omega \setminus \Omega_m} F_x(y, \bar{x}_m(y)) h(y) dy \right] \\
 & = \lim_{m \rightarrow \infty} \left[\int_{\Omega} F_x(y, \bar{x}_m(y)) h(y) dy - \int_{\Omega \setminus \Omega_m} F_x(y, 0) h(y) dy \right].
 \end{aligned}$$

Taking into account **(G2)**–**(G3)**, the Lebesgue dominated convergence theorem leads to

$$(2.10) \quad \lim_{m \rightarrow \infty} \int_{\Omega} F_x(y, \bar{x}_m(y))h(y) \, dy = \int_{\Omega} F_x(y, \bar{x}_1(y))h(y) \, dy.$$

Moreover, by the continuity of the integral as a function of a set, and the fact that $\bigcup_{n=n_0}^{\infty} \Omega_n = \Omega$ and $\Omega_m \subset \Omega_{m+1} \subset \Omega$ for all $m \in N_0$, we have

$$(2.11) \quad \lim_{m \rightarrow \infty} \int_{\Omega \setminus \Omega_m} F_x(y, 0)h(y) \, dy = 0.$$

Combining (2.9) with (2.10) and (2.11) we obtain

$$\int_{\Omega} -\Delta \bar{x}_1(y)h(y) \, dy = \int_{\Omega} F_x(y, \bar{x}_1(y))h(y) \, dy.$$

Since $h \in C^{\infty}(\mathbb{R}^n, \mathbb{R})$ was arbitrary we infer that $\bar{x}_1 \in X$ satisfies (2.5). ■

3. Applications

EXAMPLE 1. Let us consider (1.1) with $\Omega = \{y = (y_1, y_2) \in \mathbb{R}^2 : 1/10 < y_1 < 1/2 \text{ and } y_2 < 6\}$, and

$$F(y, x) = \frac{25}{11} \ln|x + 5| - \frac{36}{11} \ln|6 - x| - x + \left(\frac{1}{4}x^4 + x\right) \frac{1}{y^4}$$

for $y \in \Omega$ and all $x \in \mathbb{R} \setminus \{-5, 6\}$. Then the problem

$$(3.1) \quad \begin{cases} -\Delta x(y) = \frac{(x(y))^2}{(6 - x(y))(x(y) + 5)} + \frac{(x(y))^3 + 1}{(y_2)^4} & \text{for a.e. } y \in \Omega, \\ x \in W_0^{1,2}(\Omega, \mathbb{R}), \end{cases}$$

has at least one positive solution x_0 such that $x_0(y) \leq M$ a.e. on Ω .

Proof. Our task is to find $0 < M_0 \leq M$ a.e. on Ω such that (2.1) holds. Let us consider

$$M_0(y_1, y_2) = \frac{1}{2} \left[\frac{y_1}{(y_1)^4 + 1/20} + \frac{1}{(y_2)^4} \right]$$

and $M(y_1, y_2) = 1.1M_0(y_1, y_2)$. It is easy to check that $M_0 \in W^{1,2}(\Omega, \mathbb{R}) \cap L^{\infty}(\Omega, \mathbb{R})$, $\Delta M_0(\cdot) \in L^2(\Omega, \mathbb{R}) \cap L^{\infty}(\Omega, \mathbb{R})$ and

$$-F_x(y, M(y)) \geq \Delta M_0(y) \quad \text{a.e. in } \Omega,$$

where

$$F_x(y, x) = \frac{x^2}{(6 - x)(x + 5)} + \frac{x^3 + 1}{(y_2)^4}.$$

Since $0 \leq M(y_1, y_2) \leq 3.5$ on Ω and $F(y, \cdot)$ is smooth and convex, e.g. in $(-1, 4)$, assumptions **(G2)**–**(G4)** are satisfied. Thus, by Theorem 2.3 there exists a nonnegative, nontrivial and bounded solution of (3.1). ■

Of course our results can also be applied to sublinear problems.

EXAMPLE 2. The sublinear elliptic BVP

$$(3.2) \quad \begin{cases} -\Delta x(y) = \frac{(x(y))^2}{(4-x(y))(5+x(y))} + \sqrt{x(y)+1} \frac{y_1}{(y_2)^6} & \text{a.e. in } \Omega, \\ x \in W_0^{1,2}(\Omega, \mathbb{R}), \end{cases}$$

with Ω given as in Example 1, has at least one positive solution.

Proof. One can easily check that for M_0 and M from Example 1, assumption **(G1)** is satisfied. Moreover

$$F(y, x) = -x - \frac{16}{9} \ln |4-x| + \frac{25}{9} \ln |x+5| + \frac{2}{3}(x+1)^{3/2} \frac{y_1}{(y_2)^6}$$

is continuously differentiable and convex in x , e.g. in $\tilde{I} = (-\frac{1}{2}, 3\frac{1}{2})$. Finally, **(G2)**–**(G4)** hold. Thus Theorem 2.3 gives the existence of a nonnegative, nontrivial and bounded solution of (3.2). ■

4. Continuous dependence on parameters. Continuous dependence of solutions for elliptic problems has been widely discussed by S. Walczak since the 1990’s (see e.g. [6]–[8], [20]–[22]). It was also studied in [15] (for bounded Ω) and in [16] (for an exterior domain).

This section is devoted to the following PDE:

$$(4.1) \quad \begin{cases} -\Delta x(y) = F_x(y, x(y)) + u(y) & \text{for a.e. } y \in \Omega, \\ x \in W_0^{1,2}(\Omega, \mathbb{R}), \end{cases}$$

with functional parameters u from a certain subset U of $L^2(\Omega, \mathbb{R}_+)$. We introduce the following assumption:

(G1u) there exists $M_0 \in W^{1,2}(\Omega, \mathbb{R}) \cap L^\infty(\Omega, \mathbb{R})$ such that for each $u \in U$ there exist $M_u, M_{0u} \in W^{1,2}(\Omega, \mathbb{R}) \cap L^\infty(\Omega, \mathbb{R})$ such that

$$0 < M_{0u}(y) < M_u(y) \leq M_0(y)$$

for a.e. $y \in \Omega$, and $\Delta M_{0u}(\cdot) \in L^2(\Omega, \mathbb{R}) \cap L^\infty(\Omega, \mathbb{R})$ and for each bounded set $\Omega' \subset \Omega$,

$$(4.2) \quad \begin{aligned} -F_x(y, M_u(y)) &\geq \Delta M_{0u}(y) \\ \text{a.e. in } \Omega', M_u|_{\partial\Omega}, M_{0u}|_{\partial\Omega} &\geq 0. \end{aligned}$$

We shall consider the case when **(\Omega)**, **(G2)**–**(G4)** hold for $M = M_0$ a.e. in Ω .

THEOREM 4.1. Assume hypotheses **(\Omega)**, **(G1u)** and **(G2)**–**(G4)**. Suppose that $\{u_m\}_{m \in \mathbb{N}} \subset U$ tends weakly to 0 in $L^2(\Omega, \mathbb{R}_+)$. For each $m \in \mathbb{N}$, denote by $x_m \in X_{u_m}$ a solution of (4.1) corresponding to u_m , namely

$$(4.3) \quad -\Delta x_m(y) = F_x(y, x_m(y)) + u_m(y)$$

for a.e. $y \in \Omega$, with

$$X_{u_m} = \{x \in W_0^{1,2}(\Omega, \mathbb{R}) : 0 \leq x(y) \leq M_{u_m}(y) \text{ a.e. on } \Omega$$

$$\text{and } \Delta x \in L^2(\Omega, \mathbb{R})\}.$$

Then $\{x_m\}_{m \in \mathbb{N}}$ (up to a subsequence) tends weakly to x_0 in $W_0^{1,2}(\Omega, \mathbb{R})$, where $x_0 \in X_0$ is a solution of the equation

$$(4.4) \quad -\Delta x(y) = F_x(y, x(y)) \quad \text{for a.e. } y \in \Omega.$$

Proof. We start with the observation that **(G1u)**, the properties of F_x and (4.3) yield

$$(4.5) \quad \int_{\Omega} |\nabla x_m(y)|^2 dy = \int_{\Omega} (-\Delta x_m(y)x_m(y)) dy$$

$$= \int_{\Omega} F_x(y, x_m(y))x_m(y) dy + \int_{\Omega} u_m(y)x_m(y) dy$$

$$\leq \left[\int_{\Omega} (F_x(y, M_0(y)))^2 dy \right]^{1/2} \left[\int_{\Omega} (M_0(y))^2 dy \right]^{1/2} + \int_{\Omega} u_m(y)M_0(y) dy$$

for each $m \in N_0$. Combining (4.5) with the weak convergence of $\{u_m\}_{m \in \mathbb{N}}$ to 0 in $L^2(\Omega, \mathbb{R}_+)$ we infer that $\{\nabla x_m\}_{m \in \mathbb{N}}$ is bounded in $L^2(\Omega, \mathbb{R})$, and consequently, it is (up to a subsequence) weakly convergent in $L^2(\Omega, \mathbb{R})$ to a certain $v \in L^2(\Omega, \mathbb{R})$. This yields the existence of $x_0 \in W_0^{1,2}(\Omega, \mathbb{R})$ such that $v = \nabla x_0$ in $L^2(\Omega, \mathbb{R}^n)$. We can also derive that some subsequence of $\{x_m\}_{m \in \mathbb{N}}$ (still denoted by $\{x_m\}_{m \in \mathbb{N}}$) tends to x_0 a.e. on Ω , which implies that $x_0 \leq M_0$ a.e. in Ω .

Our task is to show that x_0 is a solution for (4.4). To see this, we use again (4.3), monotonicity of $F_x(y, \cdot)$ and the fact that $u_m \rightharpoonup 0$ in $L^2(\Omega, \mathbb{R}_+)$, and obtain the boundedness of $\{\Delta x_m\}_{m \in \mathbb{N}}$ in $L^2(\Omega, \mathbb{R})$. So (up to a subsequence) $\{\Delta x_m\}_{m \in \mathbb{N}}$ is weakly convergent to p in $L^2(\Omega, \mathbb{R})$. Analysis similar to that in the proof of Theorem 2.3 shows that $p = \Delta x_0$ a.e. on Ω . Taking into account (4.3) and the weak convergence of $\{u_m(\cdot)\}_{m \in \mathbb{N}}$ to 0 in $L^2(\Omega, \mathbb{R}_+)$, and employing the scheme used in the proof of (2.9), we get, for any $h \in C_c^\infty(\Omega, \mathbb{R})$,

$$(4.6) \quad \int_{\Omega} -\Delta x_0(y)h(y) dy = \lim_{m \rightarrow \infty} \int_{\Omega} -\Delta x_m(y)h(y) dy$$

$$= \lim_{m \rightarrow \infty} \int_{\Omega} (F_x(y, x_m(y)) + u_m(y))h(y) dy = \int_{\Omega} F_x(y, x_0(y))h(y) dy.$$

Since $h \in C_c^\infty(\Omega, \mathbb{R})$ was arbitrary we conclude that $x_0 \in X$ satisfies (4.4).

Summarizing we have proved that the sequence $\{x_m\}_{m \in \mathbb{N}}$ of solutions corresponding to the sequence $\{u_m\}_{m \in \mathbb{N}}$ of parameters tends weakly in $W_0^{1,2}(\Omega, \mathbb{R})$ (up to a subsequence) to x_0 provided that $u_m(\cdot) \rightharpoonup 0$ in $L^2(\Omega, \mathbb{R}_+)$ as $m \rightarrow \infty$. ■

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*Received on 20.9.2006;
revised version on 5.10.2006*

(1830)