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A Short Note on Semilinear Elliptic Equations in Unbounded Domain

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Abstract: Let $\Omega \subset \mathbb{R}^n$ be a domain (not necessarily bounded) with smooth boundary $\partial\Omega$. Let $1 \leq n \leq 6$ and $f \in C^{0,\alpha}(\overline{\Omega}) \cap L^2(\Omega)$ be a given function with f < 0. In the present study, we prove that the following BVP

 $-\Delta u = u^2 + f$ in Ω , u = 0 on $\partial \Omega$,

has a solution $u \in H_0^1(\Omega)$ and satisfies $u \leq 0$ in Ω .

Keywords: monotone iteration method; maximum principle; unbounded domain.

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1 Introduction

Let $\Omega \subset \mathbb{R}^n$ be a domain (i.e open and connected) with smooth boundary $\partial \Omega$. Let $1 \leq n \leq 6$ and $f \in C^{0,\alpha}(\overline{\Omega}) \cap L^2(\Omega)$ be a nonzero given function. We consider the BVP

$$-\Delta u = u^2 + f \quad \text{in } \Omega, \tag{1.1}$$

$$u = 0 \quad \text{on } \partial\Omega. \tag{1.2}$$

The variational or the weak formulation of (1.1) and (1.2) is to find $u \in H_0^1(\Omega)$ such that

$$\int_{\Omega} \nabla u \cdot \nabla v = \int_{\Omega} u^2 v + \int_{\Omega} fv, \text{ for all } v \in H_0^1(\Omega).$$
(1.3)

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For a bounded domain Ω and f < 0, monotone iteration technique has been used to prove the existence of a solution of (1.1) and (1.2). For details of the proof, we refer to the book by Kesavan, S. [3, p.227]. The Rellich–Kondrasov theorem has been used. The present study deals with the existence of a solution of the BVP when Ω is an unbounded domain with smooth boundary.

We assume $\Omega = \bigcup_{i=1}^{\infty} \Omega_i$, where Ω_i is a bounded domain with smooth boundary $\partial \Omega_i$, for i = 1, 2, 3... with $\Omega_i \subseteq \Omega_{i+1}$. Before we proceed, as a consequence of embedding theorem, we note that $u^2 \in L^{3/2}(\Omega)$ if $u \in H_0^1(\Omega)$ for $n \leq 6$, and so

$$\left| \int_{\Omega} u^2 v \right| \leq |u|_{0,3,\Omega}^2 |v|_{0,3,\Omega} \leq c ||u||_{1,\Omega}^2 ||v||_{1,\Omega},$$

which shows that $u \in H^{-1}(\Omega)$. Here c is a generic constant, $\|.\|_{1,\Omega}$ denotes the norm in $H^1_0(\Omega)$ and $|.|_{0,\Omega}$ denotes the norm in $L^2(\Omega)$. Hence, the integrals on the right side of (1.3) exist.

2 The Main Results

Let G be a bounded domain in \mathbb{R}^n , $n \leq 6$, with smooth boundary ∂G , $f \in C^{0,\alpha}(\overline{G}) \cap L^2(\Omega)$ and f < 0. Let $w \in H^1_0(G)$ be the smooth solution of

$$-\Delta u = f \text{ in } G, \quad u = 0 \text{ on } \partial G. \tag{2.1}$$

The following result is proved in the book [3, p. 227].

Lemma 2.1 Let G be a bounded domain in \mathbb{R}^n , $n \leq 6$ with smooth boundary ∂G . Let $f \in C^{0,\alpha}(\overline{G}) \cap L^2(\Omega)$ with f < 0. Then, there exists, $u \in H^1_0(G)$ satisfying

$$\int_{G} \nabla u . \nabla v = \int_{G} u^{2} v + \int_{G} f v, \text{ for every } v \in H^{1}_{0}(G)$$

such that $w \leq u \leq 0$ in G and

$$||u||_{1,G} \le c \ (|f|_{0,G} + |w|_{0,G}). \tag{2.2}$$

Remark 2.1 By Lemma 9.17 [1, p. 242], we obtain $|w|_{0,G} \leq c |f|_{0,G}$, where c depends only on n and G and (2.2) reduces to

$$\|u\|_{1,G} \le c|f|_{0,G},\tag{2.3}$$

where c > 0 depends on n and G only. Let $n \leq 6$ and $\Omega = \bigcup_{i=1}^{\infty} \Omega_i$, where Ω_i is a bounded domain in \mathbb{R}^n with smooth boundary $\partial \Omega_i$, for each $i \geq 1$. Let $f \in C^{0,\alpha}(\overline{\Omega}) \cap L^2(\Omega)$. By Lemma 2.1, for $i \geq 1$ there exists a sequence u_i such that

$$\int_{\Omega_i} \nabla u_i \cdot \nabla v_i = \int_{\Omega_i} u_i^2 v_i + \int_{\Omega_i} f_i v_i, \text{ for all } v_i \in H_0^1(\Omega_i), \qquad (2.4)$$

$$\|u_i\|_{1,\Omega_i} \le c|f|_{0,\Omega},\tag{2.5}$$

where c depends on Ω_i and n. Here $f_i = f|_{\Omega_i}$ is the restriction of f on $\Omega_i, i \ge 1$.

With these preliminaries, we have the main result stated below.

Theorem 2.1 Let $\Omega = \bigcup_{i=1}^{\infty} \Omega_i$, $\Omega_i \subseteq \Omega_{i+1}$ be open bounded domains in Ω . We suppose that $f \in L^2(\Omega) \cap C^{0,\alpha}(\overline{\Omega})$. Then (1.1) and (1.2) have a solution $u \in H_0^1(\Omega)$ with $u \leq 0$ a.e in Ω .

Proof A part of the following proof is similar to the one found in [2]. Let M be any fixed (but arbitrary) bounded domain such that $\overline{M} \subseteq \Omega$. Then there exists an integer i such that $\overline{M} \subseteq \Omega_j$ for $j \ge i$. Let \tilde{u}_j (for $j \ge i$) denote the extension of u_j by zero outside Ω_j . We continue to denote \tilde{u}_j by u_j . By a lemma [4, p.124] and (2.4),(2.5) of Remark 2.1, there exists a positive constant k > 0 depending on α, n and M such that

$$||u_j||_{H^1_0(M)} \leq k$$
, for all $j \geq i$,

where k is independent of $j \geq i$. Since $\{u_j\}$ is a bounded sequence in $H_0^1(M)$, $\{u_j\}$ has a weakly convergent subsequence in $H_0^1(M)$, which we still denote by $\{u_j\}$. A little computation shows that $u_j^2 \rightharpoonup u^2$ weakly in $H_0^1(M)$. Since M is an arbitrary bounded domain in Ω , we have

$$\int_{\Omega} \nabla u \cdot \nabla v = \int_{\Omega} u^2 v + \int_{\Omega} f v, \text{ for every } v \in H^1_0(\Omega)$$

which completes the proof of the theorem. \Box

Remark 2.2 When f > 0, (1.1) and (1.2) may not admit a solution even in bounded domain. We refer to example 5.4.1 in the book [3, p. 230].

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