

## BIFURCATION FROM INFINITY AND MULTIPLE SOLUTIONS FOR AN ELLIPTIC SYSTEM

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**Abstract.** In this paper, we study multiplicity of solutions for a system of semilinear elliptic equations of the form

$$\begin{aligned} -\Delta u &= \lambda u + f(x, u) - v \\ -\Delta v &= \delta u - \gamma v \end{aligned}$$

in some bounded smooth domain in  $\mathbb{R}^N$ , subject to homogeneous Dirichlet boundary conditions. The parameters  $\delta$  and  $\gamma$  are positive and satisfy certain relations involving also the first eigenvalue  $\lambda_1$  of  $(-\Delta_0, H^1(\Omega))$ . The parameter  $\lambda$  varies in a neighborhood of  $\hat{\lambda}_1 := \lambda_1 + \delta/(\gamma + \lambda_1)$ . We establish a priori bounds for solutions of the system when  $\lambda$  is an appropriate side of  $\hat{\lambda}_1$ , depending on the behavior of  $f(x, s)$  and  $s \rightarrow \pm\infty$ . These bounds, together with a bifurcation from infinity, gives the multiplicity results.

**Introduction.** Let  $\Omega$  be a bounded open subset of  $\mathbb{R}^N$  with smooth boundary  $\partial\Omega$ . Consider the semilinear elliptic system depending on the real parameter  $\lambda$

$$(S_\lambda) \quad \begin{cases} -\Delta u = \lambda u + f(x, u) - v \\ -\Delta v = \delta u - \gamma v \end{cases} \quad \text{in } \Omega$$

subject to Dirichlet boundary conditions  $u = v = 0$  on  $\partial\Omega$ ; here  $f = f(x, s)$  is a real-valued continuous function on  $\bar{\Omega} \times \mathbb{R}$  and  $\gamma, \delta$  are nonnegative constants. The solutions  $(u, v)$  of  $(S_\lambda)$  represent steady-state solutions of reaction-diffusion systems of interest in Biology, see e.g., Rothe [14] and Lazer-McKenna [9].

The non-parametric system  $S_0$  ( $\lambda = 0$ ) was studied among others by De Figueiredo-Mitidieri [5], who proved the existence of one or even two [pairs  $(u, v)$  of] solutions under various assumptions on  $f$ , using both monotone iteration techniques and variational methods. In this paper, we study existence and multiplicity of solutions to  $(S_\lambda)$  when  $\lambda$  is near  $\hat{\lambda}_1$ ,

$$\hat{\lambda}_1 := \lambda_1 + \frac{\delta}{\gamma + \lambda_1}$$

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with  $\lambda_1$  the first eigenvalue of  $-\Delta$  in  $\Omega$  subject to zero Dirichlet boundary conditions. As it will be clear from the sequel,  $\hat{\lambda}_1$  plays the role of first eigenvalue of the linear system ( $f \equiv 0$ ) associated with  $(S_\lambda)$ .

In order to set our problem in some more detail, observe that if  $\delta = 0$ , then  $v = 0$  and  $(S_\lambda)$  thus reduces to the scalar problem

$$(P_\lambda^0) \quad -\Delta u = \lambda u + f(x, u) \quad \text{in } \Omega, \quad u = 0 \quad \partial\Omega.$$

The existence of solutions of  $(P_\lambda^0)$  for  $\lambda$  near  $\hat{\lambda}_1$  ( $= \lambda_1$  in this case) was first proved by Landesman-Lazer —for a bounded  $f$ — under the classical conditions

$$\int_\Omega f^-(x)\varphi(x) dx < 0 < \int_\Omega f_+(x)\varphi(x) dx \tag{1}$$

or

$$\int_\Omega f_-(x)\varphi(x) dx > 0 > \int_\Omega f^+(x)\varphi(x) dx, \tag{1'}$$

where  $f^\pm(x) \equiv \limsup_{s \rightarrow \pm\infty} f(x, s)$ ,  $f_\pm(x) \equiv \liminf_{s \rightarrow \pm\infty} f(x, s)$  and  $\varphi$  is the positive and normalized eigenfunction of  $-\Delta$  in  $\Omega$  associated with  $\lambda_1$ . Roughly speaking, the role played by the above conditions is to prevent the possible solutions  $u_\lambda$  of  $(P_\lambda^0)$  from leaving a common bounded set — in  $H_0^1(\Omega)$ , say — when  $\lambda \rightarrow \lambda_1^+$  (resp.  $\lambda \rightarrow \lambda_1^-$ ); note that such a-priori bounds evidently do not exist if e.g.,  $f \equiv 0$ . Landesman-Lazer result has since then been generalized in various directions, allowing, in particular, unbounded  $f$ 's to come into play: see e.g., Brézis-Nirenberg [2] and references therein.

Very recently, Chiappinelli-Mawhin-Nugari [3] considered the problem of *multiplicity* of solutions to  $(P_\lambda^0)$  for  $\lambda$  near  $\lambda_1$ . Employing previous quite general ideas of Mawhin and Schmitt ([11], [12], [10]) on bifurcation from infinity, they showed that if besides (1')  $f$  satisfies

$$\lim_{s \rightarrow +\infty} \frac{f(x, s)}{s} = 0 \tag{2}$$

then  $(P_\lambda^0)$  has at least two distinct solutions for  $\lambda \rightarrow \lambda_1^+$  (i.e.,  $\lambda$  converging to  $\lambda_1$  from above), and in fact three such solutions if  $f(x, s)/s \rightarrow 0$  as  $|s| \rightarrow \infty$ . Note the latter is the familiar condition ensuring the occurrence of asymptotic bifurcation at the simple eigenvalue  $\lambda = \lambda_1$  (Rabinowitz [13]). However, [3] were unable to prove a similar result for  $\lambda \rightarrow \lambda_1^-$  under the symmetric condition (1) rather than (1'). In this paper, we fill this gap by solving in fact a more general problem, i.e., considering the full system  $(S_\lambda)$  for any  $\delta \geq 0$ .

To do this, observe as in [5] that the second equation in  $(S_\lambda)$  can be solved for  $v$  in terms of  $u$ . If, for each given  $u$ , we let  $Bu$  denote the solution of the problem  $-\Delta v + \gamma v = \delta u$  in  $\Omega$ ,  $v = 0$  on  $\partial\Omega$ , then  $(S_\lambda)$  is equivalent to the single equation

$$(P_\lambda) \quad -\Delta u + Bu = \lambda u + f(x, u) \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega.$$

Note that  $(P_\lambda)$  is now an integrodifferential equation, for it contains the integral operator  $B$ . The presence of this nonlocal term makes things more difficult. Nevertheless, it is proved in [5] that  $-\Delta + B$  has pure point spectrum in  $L^2(\Omega)$ , its eigenvalues being

$$\hat{\lambda}_k = \lambda_k + \frac{\delta}{\gamma + \lambda_k} \quad (k = 1, 2, \dots)$$

with  $\lambda_k$  the eigenvalues of  $-\Delta$ . Thus,  $(P_\lambda)$  retains the qualitative properties of  $(P_\lambda^0)$  in that it contains a linear operator with discrete spectrum together with a nonlinearity having asymptotic properties described by (1-1') and (2).

One more basic fact proved in [5] is that  $-\Delta + B$  enjoys a maximum principle: if  $g \geq 0$  in  $\Omega$  and  $u$  solves

$$-\Delta u + Bu - \lambda u = g \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega$$

then  $u \geq 0$  in  $\Omega$  provided  $\lambda$  restricted to an appropriate interval to the left of  $\hat{\lambda}_1$  (depending on the constants  $\gamma, \delta$ ).

It is precisely by virtue of the spectral and maximum properties just described that we perform the main step of our work, i.e., the achievement of a-priori bounds for  $(P_\lambda)$  under [(2) and] (1)-(1') for  $\lambda \rightarrow \hat{\lambda}_1^+, \lambda \rightarrow \hat{\lambda}_1^-$ , respectively. These two situations are in fact quite different — corresponding to whether or not one is inside the spectrum of  $-\Delta + B$ , and are dealt with (in Sections 3 and 2 respectively) by different methods.

Precisely, if (1) holds then by a familiar argument “ad absurdum” one is led to consider the linear problem

$$-\Delta u + Bu - \hat{\lambda}_1 u = m(x)u \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega \tag{*}$$

with  $m \in L^\infty(\Omega)$  related to the asymptotic properties of  $f$ , and to prove that a nontrivial solution of (\*) is necessarily an eigenfunction of  $-\Delta + B$  corresponding to  $\hat{\lambda}_1$ . For this to work however, one needs to restrict the class of nonlinearities by requiring linear growth:

$$|f(x, s)| \leq a|s| + c \quad (x \in \bar{\Omega}, s \in \mathbb{R}) \tag{3}$$

a condition which is customary in the “scalar case”  $B = 0$ , ([2], [1]).

On the other hand, this restriction — as it is again well-known in the case  $B = 0$ , see e.g., Kazdan-Warner [8], pp. 574-575 — is unnecessary for “decreasing” nonlinearities, i.e., for  $f$  satisfying (1'). Here the method of sub- and supersolutions can be applied making full use of the aforementioned maximum principle, and in fact of a more general version of it in which the real parameter  $\lambda$  is replaced by an appropriate function on  $\Omega$ . Also in this case however, the monotone iteration scheme requires an extra assumption on  $f$ ; essentially, it consists in a lower bound on the derivative  $f'_s(x, s)$  of  $f$ :

$$f'_s(x, s) \geq \alpha \quad (x \in \Omega, s \in \mathbb{R}) \tag{3'}$$

with  $\alpha$  related to the constants  $\gamma, \delta$  of the original problem.

Once the a-priori bounds are obtained, the existence and multiplicity of solution to  $(P_\lambda)$  — and thus of pairs of solutions  $(u, v)$  to  $(S_\lambda)$  — follows as in [3] by topological degree arguments together with the results on bifurcation from infinity quoted before. Our final result can then be briefly stated as follows:

**Theorem.** *Assume  $f$  satisfies (1), (2) and (3). Then for  $\lambda$  near  $\hat{\lambda}_1$   $(S_\lambda)$  has at least one pair of solutions if  $\lambda \geq \hat{\lambda}_1$  and at least two distinct pairs of solutions  $(u, v)$  if  $\lambda < \hat{\lambda}_1$ , one such pair  $(u, v)$  consisting of functions which are positive in  $\Omega$ . If on*

the other hand (1'), (2), (3') hold, then a similar statement holds on reversing the side of  $\lambda$  with respect to  $\hat{\lambda}_1$ .

**1. Preliminaries.** Let  $\gamma, \delta$  be nonnegative numbers. Given  $u \in L^p(\Omega)$ ,  $1 < p < \infty$ , let  $Bu$  denote the unique solution of the linear problem

$$-\Delta v + \gamma v = \delta u \quad \text{in } \Omega, \quad v = 0 \quad \text{on } \partial\Omega; \tag{1.1}$$

in other words,  $B = \delta(-\Delta + \gamma)^{-1}$  under zero Dirichlet boundary conditions on  $\partial\Omega$ . By the  $L^p$  theory of linear elliptic equations, we can thus see  $B$  is a bounded linear operator of  $L^p(\Omega)$  into  $W^{2,p}(\Omega) \cap H_0^1(\Omega)$ ; also, by the Schauder theory,  $B$  maps the Hölder space  $C^{0,\alpha}(\bar{\Omega})$  into  $C^{2,\alpha}(\bar{\Omega})$ .

Let us consider, in particular,  $B$  as an operator in  $L^2(\Omega)$ . Then  $B$  is symmetric and compact; also, the operator  $M$  defined in  $L^2(\Omega)$  by

$$M \equiv -\Delta + B, \quad D(M) = H^2(\Omega) \cap H_0^1(\Omega) \tag{1.2}$$

is symmetric on its domain  $D(M)$ . If  $(\lambda_k)$  and  $(\varphi_k)$  denote the eigenvalues and eigenfunctions of  $-\Delta$  in  $\Omega$  with zero Dirichlet boundary conditions, then it is easily seen that the  $\varphi_k$  are also eigenfunctions of  $M$  corresponding to the modified eigenvalues

$$\hat{\lambda}_k \equiv \lambda_k + \frac{\delta}{\gamma + \lambda_k}, \quad k = 1, 2, \dots \tag{1.3}$$

(In particular, we shall heavily use the fact that  $\hat{\lambda}_1$  is a *simple* eigenvalue of  $M$  whose associated eigenfunction  $\varphi \equiv \varphi_1$  can be taken to be *positive* in  $\Omega$ ). A more detailed analysis [5] shows that in fact the spectrum  $\sigma(M)$  of  $M$  is discrete and consists precisely of the above eigenvalues  $\hat{\lambda}_k$ ; this corresponds to the fact that  $M$  has compact resolvent, i.e.,  $T_\lambda \equiv (M - \lambda I)^{-1}$  is compact whenever  $\lambda \notin \sigma(M)$ . Though this holds in the general case, it will be enough to restrict our attention to the case when

$$\gamma + \lambda_1 > \sqrt{\delta}, \tag{1.4}$$

an assumption which we hold throughout the paper without further mention.

More generally,  $T_\lambda$ , when considered for functions  $u \in L^p(\Omega)$ ,  $p > 1$ , maps the latter space in  $W^{2,p}(\Omega)$  and thus — by the Sobolev embedding theorem — into  $C^{1,\alpha}(\bar{\Omega})$  if  $p > N$ , ( $\alpha = 1 - \frac{N}{p}$ ). In particular,  $T_\lambda$  may be considered as a bounded linear operator of  $C(\bar{\Omega})$  into  $C^{1,\alpha}(\bar{\Omega})$ .

Also, it is clear from the above discussion that the Fredholm alternative applies to the “resonant” problems

$$Mu - \lambda u = g, \quad \lambda = \hat{\lambda}_k \quad \text{for some } k \tag{1.5}$$

in the sense that (1.5) will be solvable if and only if  $g$  is  $L^2$ -orthogonal to the eigenfunction(s)  $\varphi_k$  corresponding to  $\hat{\lambda}_k$ ; the solution is then made unique by requiring that itself be orthogonal to  $\varphi_k$ .

It was proved in [5] that  $T_\lambda$  is a positive operator if  $-\gamma + 2\sqrt{\delta} \leq \lambda \leq \hat{\lambda}_1$ . This is a maximum principle for the equation

$$-\Delta u + Bu - \lambda u = g(x) \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega.$$

In this paper, however, we need a stronger maximum principle, namely Proposition 1.2 below. For completeness, we present its proof, which we learned from E. Mitidieri.

**Proposition 1.2.** *Let  $a(x)$  be an  $L^\infty$  function in  $\Omega$  such that*

$$-\gamma + 2\sqrt{\delta} \leq a(x) < \hat{\lambda}_1 \quad (\text{a.e. } x \in \Omega) \tag{1.6}$$

*and let  $u$  be a solution of the problem*

$$-\Delta u + Bu - a(x)u = g(x) \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega.$$

*It is assumed that  $u$  is Lipschitz continuous in  $\bar{\Omega}$  and that  $\Omega$  satisfies the interior sphere condition. If  $g \in C(\bar{\Omega})$  and  $g \geq 0$  in  $\Omega$ ,  $g \not\equiv 0$ , then  $u > 0$  in  $\Omega$  and the outward normal derivative  $\frac{\partial u}{\partial \nu} < 0$  on  $\partial\Omega$ .*

**Proof.** We consider the problem in an equivalent form given by the system

$$\begin{cases} -\Delta u = a(x)u - v + g(x) \\ -\Delta v = \delta u - \gamma v. \end{cases}$$

Then we introduce a new variable  $w = u - (1\sqrt{\delta})v$ , and observe that  $u$  and  $w$  satisfy the system

$$\begin{cases} -\Delta u = (a(x) - \sqrt{\delta})u + \sqrt{\delta}w + g(x) \\ -\Delta w = (a(x) - 2\sqrt{\delta} + \gamma)u + (\sqrt{\delta} - \gamma)w + g(x), \end{cases}$$

which is cooperative in view of (1.6). Next we apply to the latter system Theorem 2 of [7]. For that matter we observe that this system satisfies Property  $\Psi$  with

$$\Psi(x) = (\varphi(x), t\varphi(x)), \quad t = \frac{\gamma + \lambda_1 - \sqrt{\delta}}{\gamma + \lambda_1}.$$

To conclude this section, we prove a technical result (to be used in Section 3) which follows from the spectral properties of  $M$  sketched above. It should be mentioned here that, under assumption (1.6), the eigenvalues  $\hat{\lambda}_k$  of  $M$  form an increasing sequence ([5], Remark 1.2).

**Proposition 1.3.** *Let  $\alpha^\pm \in L^\infty(\Omega)$  be such that for some  $\varepsilon > 0$  and some  $k \in \mathbb{N}$*

$$\hat{\lambda}_k + \varepsilon \leq \alpha^\pm(x) \leq \hat{\lambda}_{k+1} - \varepsilon \quad (\text{a.e. } x \in \Omega). \tag{1.7}$$

*Then, if  $v$  satisfies*

$$-\Delta v + Bv = \alpha^+v^+ - \alpha^-v^- \quad \text{in } \Omega, \quad v = 0 \quad \text{on } \partial\Omega$$

*(with  $v^+$ ,  $v^-$  denoting the positive and negative parts of  $\pi$ ), it follows that  $v \equiv 0$ .*

**Proof.** Let  $\mu := (\hat{\lambda}_{k+1} + \hat{\lambda}_k)/2$ . Then,

$$-\Delta v + Bv - \mu v = (\alpha^+ - \mu)v^+ - (\alpha^- - \mu)v^- \equiv Fv \quad \text{in } \Omega \tag{1.8}$$

and  $v = 0$  on  $\partial\Omega$ . Evidently,  $\mu \notin \sigma(M)$  and  $d := \text{dist}(\mu, \sigma(M)) = (\hat{\lambda}_{k+1} + \hat{\lambda}_k)/2$ . As  $M$  is symmetric and with compact resolvent,  $T_\mu = (M - \mu I)^{-1}$  has operator

norm in  $L^2(\Omega)$  equal to  $d^{-1}$ . On the other hand, the assumptions (1.7) on  $\alpha^\pm$  imply that

$$\|\alpha^\pm - \mu\|_{L^\infty(\Omega)} \leq d - \varepsilon$$

which in turn implies  $\|F(v)\|_{L^2(\Omega)} \leq (d - \varepsilon)\|v\|_{L^2(\Omega)}$ . Thus, from (1.8),

$$\|v\|_{L^2(\Omega)} = \|T_\mu F(v)\|_{L^2(\Omega)} \leq d^{-1}(d - \varepsilon)\|v\|_{L^2(\Omega)}$$

which gives  $v \equiv 0$ .

**2. Decreasing nonlinearities.** In this section, we consider equation  $(P_\lambda)$  under hypothesis (1') upon  $f$ . Our precise assumptions are as follows:

(A') there exist  $c, C \in L^1(\Omega)$  such that

$$\begin{aligned} \liminf_{s \rightarrow -\infty} f(x, s) &\geq c(x), & \int_{\Omega} c(x)\varphi(x) dx &> 0 \\ \limsup_{s \rightarrow +\infty} f(x, s) &\leq C(x), & \int_{\Omega} C(x)\varphi(x) dx &< 0 \end{aligned}$$

(the above limits are meant to hold uniformly with respect to  $x \in \Omega$ ).

(B')  $f = f(x, s)$  is continuous in both variables and  $C^1$  in  $s$ , and

$$\eta > \beta - \hat{\lambda}_1, \tag{2.1}$$

where

$$\eta := \inf\{f'_s(x, s) : x \in \bar{\Omega}, s \in \mathbb{R}\}, \quad \beta := -\gamma + 2\sqrt{\delta}.$$

**Remark 2.1.** The discussion below shows that, rather than (B'), it is enough to assume

$$f(x, s) - f(x, t) \geq \eta(s - t) \quad (s \geq t, x \in \Omega),$$

(i.e.,  $s \rightarrow f(x, s) - \eta s$  should be increasing) with  $\eta$  satisfying (2.1).

By a solution of  $(P_\lambda)$  we mean a strong solution  $u \in W^{2,p}(\Omega) \cap W_0^{1,2}(\Omega)$  with  $p > N$ . In particular, a solution  $u \in C^{1,\alpha}(\bar{\Omega})$ .

**Theorem 2.1.** *Assume (A') and (B'), and let  $\hat{\beta} := \max\{\beta, \beta - \eta\}$ . Then there exist a subsolution  $z < 0$  of  $(P_\lambda)$  and a supersolution  $w > 0$  (independent of  $\lambda : \hat{\beta} \leq \lambda \leq \hat{\lambda}_1$ ) such that  $z \leq u \leq w$  for all possible solutions  $u$  of  $(P_\lambda)$  with  $\hat{\beta} \leq \lambda \leq \hat{\lambda}_1$ .*

**Proof.** We prove the assertion concerning the subsolution, the other part being entirely similar. Let us first consider  $(P_\lambda)$  with  $\lambda = \hat{\lambda}_1$ . The “first half” of assumption (A') above implies ([3], Lemma 1) that there exist a  $d \in C(\bar{\Omega})$  with  $\int_{\Omega} d(x)\varphi(x) dx > 0$  and  $R > 0$  so that

$$f(x, s) \geq d(x) \quad \text{whenever} \quad s \leq -R\varphi(x). \tag{2.2}$$

**Step a)** Consider the linear problem

$$-\Delta u + Bu - \hat{\lambda}_1 u = d - \left( \int_{\Omega} d\varphi \right) \varphi \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega, \quad (2.3)$$

where the right-hand side  $v$  satisfies the orthogonality condition  $\int_{\Omega} v\varphi = 0$ , and let  $z_0$  denote the solution of (2.3) with  $\int_{\Omega} z_0\varphi = 0$ .

The existence and uniqueness of  $z_0$  follow by the Fredholm alternative recalled in Section 1; by regularity, we also have  $z_0 \in C^{1,\alpha}(\bar{\Omega})$ , since  $d \in C(\bar{\Omega})$ . Now this implies that  $\mu\varphi < z_0 < \nu\varphi$  in  $\Omega$  for some real constants  $\mu, \nu$ ; and since any  $z = z_0 + c\varphi$ ,  $c \in \mathbb{R}$ , also solves (2.3), we can thus choose  $c$  negative sufficiently large so that  $z(x) \leq -R\varphi(x)$ ,  $x \in \Omega$ . But then by (2.2),  $f(x, z(x)) \geq d(x)$  for all  $x \in \Omega$  and, since  $\int_{\Omega} d\varphi > 0$ , we conclude that

$$-\Delta z + Bz - \hat{\lambda}_1 z < d \leq f(x, z) \quad \text{in } \Omega, \quad z = 0 \quad \text{on } \partial\Omega \quad (2.4)$$

which shows that  $z$  is a (strict) subsolution of  $(P_{\lambda})$  with  $\lambda = \hat{\lambda}_1$ .

**Step b)** Let  $u$  be any given solution of  $(P_{\lambda})$  with  $\lambda = \hat{\lambda}_1$ . Set  $w = u - z$  and write the equation for  $w$  (here and henceforth we omit the boundary condition and write  $\int$  for  $\int_{\Omega}$ ):

$$-\Delta w + Bw - \hat{\lambda}_1 w = f(x, u) - d + \left( \int d\varphi \right) \varphi. \quad (2.5)$$

First, choose  $\lambda_0 : \hat{\beta} \leq \lambda_0 < \hat{\lambda}_1$  so that

$$(\hat{\lambda}_1 - \lambda_0)w + \left( \int d\varphi \right) \varphi > 0 \quad \text{in } \Omega; \quad (2.6)$$

this is possible because — as  $w \in C^{1,\alpha}(\bar{\Omega})$  — there exist again constants  $\mu', \nu'$  so that  $\mu'\varphi < w < \nu'\varphi$  in  $\Omega$ ; (2.6) will hold as soon as  $\lambda_0$  near enough to  $\hat{\lambda}_1$ . Now to prove our claim that  $w = u - z \geq 0$ , we use the maximum principle (Proposition 1.2) on distinguishing two cases:

**Case  $\eta \geq 0$ .** Then write (2.5) as

$$-\Delta w + Bw - \lambda_0 w = (\hat{\lambda}_1 - \lambda_0)w + \left( \int d\varphi \right) \varphi + f(x, u) - d := g_1(x).$$

As  $\beta \leq \lambda_0 < \hat{\lambda}_1$ , by the maximum principle, it will be enough to show that  $g_1 \geq 0$  in  $\Omega$ . To this purpose, first note that, by virtue of (2.6),

$$g_1(x) \geq f(x, u(x)) - d(x), \quad x \in \Omega.$$

Now in the set  $\{x \in \Omega : u(x) \leq z(x)\}$  we have  $u(x) < -R\varphi(x)$  (recall  $z < -R\varphi$  in  $\Omega$ ) and thus by (2.2),  $f(x, u(x)) \geq d(x)$ . On the other hand, if  $u(x) > z(x)$ , write

$$g_1(x) \geq f(x, u(x)) - f(x, z(x)) + f(x, z(x)) - d(x)$$

so that, using the above argument for  $z$  and the mean value theorem,

$$g_1(x) \geq f'_s(x, \xi)[u(x) - z(x)]$$

for some  $\xi = \xi(x) \in \mathbb{R}$ . Therefore, on the set  $\{x \in \Omega : u(x) > z(x)\}$ ,  $g_1(x) \geq \eta w(x) \geq 0$  and the claim is proved in this case.

**Case  $\eta < 0$ .** Define an  $L^\infty$  function  $a(x)$  on  $\Omega$  by

$$a(x) = \begin{cases} \lambda_0 & \text{if } u(x) \leq z(x) \\ \hat{\lambda}_1 + \eta & \text{if } u(x) > z(x). \end{cases} \tag{2.7}$$

By assumption (B'),

$$\beta \leq a(x) < \hat{\lambda}_1 \quad \text{in } \Omega. \tag{2.8}$$

Write (2.5) as

$$-\Delta w + Bw - a(x)w = (\hat{\lambda}_1 - a(x))w + \left( \int d\varphi \right) \varphi + f(x, u) - d := g_2(x).$$

Because of (2.8), we may again invoke the maximum principle to conclude that  $w \geq 0$  if  $g_2 \geq 0$ . Indeed, on the set  $[u(x) \leq z(x)]$  we have  $a(x) = \lambda_0$  and thus  $g_2(x) \geq 0$  as already seen for the case  $\eta \geq 0$ . While if  $u(x) > z(x)$ , then

$$g_2(x) \geq -\eta w(x) + f(x, u(x)) - f(x, z(x)) + f(x, z(x)) - d(x)$$

so that, using again the mean value theorem and (B'), we get  $g_2(x) \geq 0$ . This proves Theorem 2.1 when  $\lambda$  is “frozen” to the value  $\hat{\lambda}_1$ . To complete the proof, i.e., to show that  $z$  is indeed a subsolution of  $(P_\lambda)$  for all  $\lambda : \hat{\beta} \leq \lambda \leq \hat{\lambda}_1$ , we merely observe that from (2.4), as  $z < 0$ ,

$$-\Delta z + Bz - \hat{\lambda}_1 z < d + (\lambda - \hat{\lambda}_1)z \leq f(x, z) + (\lambda + \hat{\lambda}_1)z.$$

Moreover, if  $u$  is any solution of  $(P_\lambda)$  with  $\hat{\beta} \leq \lambda \leq \hat{\lambda}_1$ , then  $w = u - z$  satisfies

$$\begin{aligned} -\Delta w + Bw - \lambda w &= (\lambda - \hat{\lambda}_1)z + f(x, u) - d + \left( \int d\varphi \right) \varphi \\ &\geq f(x, u) - d + \left( \int d\varphi \right) \varphi. \end{aligned}$$

The proof that  $w \geq 0$  is now similar to the above, but it is simpler, as there is no need to introduce a  $\lambda_0$  — as in (2.6) — to “shift to the left” of  $\hat{\lambda}_1$ . Accordingly, in case  $\eta < 0$ , the function  $a$  in (2.7) will be replaced by  $a_\lambda$ , where

$$a_\lambda(x) = \begin{cases} \lambda & \text{if } w(x) \leq 0 \\ \lambda + \eta & \text{if } w(x) > 0 \end{cases}$$

so that again  $\beta \leq a_\lambda(x) < \hat{\lambda}_1$  in  $\Omega$ , and the maximum principle will once more yield the result.

**Corollary 2.1.** *Under the assumption of Theorem 2.1, there exists  $R > 0$  such that  $\|u\|_{1,\alpha} := \|u\|_{C^{1,\alpha}(\bar{\Omega})} < R$  for all solutions of  $(P_\lambda)$  with  $\hat{\beta} \leq \lambda \leq \hat{\lambda}_1$ .*

**Proof.** By the regularity theory sketched in Section 1, for all  $\lambda \in [\hat{\beta}, \hat{\lambda}_1]$ ,  $T_\lambda = (M - \lambda I)^{-1}$  exists and is a bounded linear operator of  $C(\bar{\Omega})$  into  $C^{1,\alpha}(\bar{\Omega})$ . Thus, setting  $T := T_{\hat{\beta}}$  we may rewrite  $(P_\lambda)$  as

$$u = T[(\lambda - \beta)u + F(u)], \tag{2.9}$$

where  $F(u)(x) = f(x, u(x))$ ,  $x \in \bar{\Omega}$ . Since  $f = f(x, s)$  is continuous on  $\bar{\Omega} \times \mathbb{R}$ ,  $F$  maps continuously  $C(\bar{\Omega})$  into  $C(\bar{\Omega})$  and is bounded on bounded sets. Now, let

$$K := \sup\{ |(\lambda - \beta)s + f(x, s)| : x \in \bar{\Omega}, z(x) \leq s \leq w(x) \},$$

where  $z, w$  are the sub and supersolutions of Theorem 2.1; by that theorem, we have  $\sup_{x \in \bar{\Omega}} |(\lambda - \beta)u(x) + f(x, u(x))| \leq K$  for all solutions of  $(P_\lambda)$  with  $\hat{\beta} \leq \lambda \leq \hat{\lambda}_1$ . In other words,

$$\|(\lambda - \beta)u + F(u)\|_{L^\infty(\Omega)} \leq M$$

for all such solutions; the conclusion now follows from (2.9).

**Theorem 2.2.** *Assume (A'), (B') and*

$$\lim_{s \rightarrow +\infty} \frac{f(x, s)}{s} = 0 \tag{C}$$

*uniformly with respect to  $x \in \Omega$ . Then, there exists  $\delta > 0$  so that  $(P_\lambda)$  has at least one solution for  $\hat{\beta} \leq \lambda \leq \hat{\lambda}_1$  and at least two solutions for  $\hat{\lambda}_1 < \lambda < \hat{\lambda}_1 + \delta$ .*

**Proof.** The proof follows similar lines to [3], where the scalar case  $B = 0$  was treated. The main steps are sketched next.

**Step 1: (Nonzero degree)** As in (2.9), write  $(P_\lambda)$  in the form

$$u = (\lambda - \beta)Tu + TF(u) := C_\lambda(u), \quad u \in C^{1,\alpha}(\bar{\Omega}), \tag{2.10}$$

where  $C_\lambda$  is a compact operator in  $C^{1,\alpha}(\bar{\Omega})$ . Now it follows by Theorem 2.1 and its corollary that there exists a bounded open set  $U$  in  $C^{1,\alpha}(\bar{\Omega})$  such that

$$\deg(I - C_\lambda, U, 0) = 1, \quad \hat{\beta} \leq \lambda \leq \hat{\lambda}, \tag{2.11}$$

where “deg” stands for the Leray-Schauder degree. This is a consequence of a fairly general result (see e.g., [4], Lemma 2.11 or [3], Proposition 2) concerning sub and supersolutions for equations possessing a *strong* maximum principle. In fact,  $U$  may be chosen as  $\theta \cap B_R$ , where

$$\theta = \left\{ u \in C^{1,\alpha}(\bar{\Omega}) : z < u < w \text{ in } \Omega, \quad \frac{\partial z}{\partial u} > \frac{\partial u}{\partial y} > \frac{\partial w}{\partial u} \text{ on } \partial\Omega \right\}$$

$$B_R = \{u \in C^{1,\alpha}(\bar{\Omega}) : \|u\|_{1,\alpha} < R\}$$

with  $R$  as in Corollary 2.1. Equation (2.11) proves in particular the first assertion of Theorem 2.2 in virtue of the solution property of the degree.

**Remark 2.2.** The mere existence of a solution to  $(P_\lambda)$  for  $\hat{\beta} \leq \lambda \leq \hat{\lambda}_1$  could have been established earlier in force of the existing *ordered* pair  $z < w$  of sub and supersolutions. Indeed, the method of monotone iteration (e.g., [4], Theorem 2.1) works for equation  $(P_\lambda)$  if one can find a real number  $c$  so that

- i)  $[-\Delta + B - (\lambda + c)I]^{-1}$  be a positive operator, and
- ii)  $s \rightarrow f(x, s) - cs$  be nondecreasing (for each  $x \in \Omega$ ).

Both these requirements are accomplished (for the specified values of  $\lambda$ ) if one chooses  $c = \beta - \lambda$ ; indeed, i) then follows by the maximum principle, while ii) holds true because

$$f'_s(x, s) - (\beta - \lambda) \geq \eta - (\beta - \lambda) \geq 0$$

for the above  $\lambda$ 's (recall  $\hat{\beta} = \max[\beta, \beta - \eta]$ ).

**Step 2:** (Continuation) Considering (2.11) with  $\lambda = \hat{\lambda}_1$  we infer from the continuity of the degree that, for some  $\delta_1 > 0$ ,

$$\text{deg}(I - C_\lambda, U, 0) = 1 \tag{2.12}$$

for all  $\lambda : \hat{\lambda}_1 < \lambda < \hat{\lambda}_1 + \delta_1$  (and in fact for all  $\lambda$  in an *open* interval centered at  $\hat{\lambda}_1$ ). Thus, there exists a solution to  $(P_\lambda)$ , lying in  $U$ , for all  $\lambda : \hat{\lambda}_1 < \lambda < \hat{\lambda}_1 + \delta_1$ .

**Step 3:** (Bifurcation from infinity) Let now assumption (C) come in. Define  $\hat{f}$  on  $\bar{\Omega} \times \mathbb{R}$  as follows:

$$\hat{f}(x, s) = \begin{cases} f(x, s) & s \geq 0 \\ f(x, 0) & s < 0 \end{cases}$$

so that  $\hat{f}$  is continuous  $\bar{\Omega} \times \mathbb{R}$  and satisfies

$$\lim_{|s| \rightarrow \infty} \frac{\hat{f}(x, s)}{s} = 0. \tag{2.13}$$

Clearly, any solution  $u \geq 0$  of the modified problem

$$-\Delta u + Bu - \lambda u = \hat{f}(x, u) \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega \tag{2.14}$$

is a solution to  $(P_\lambda)$ . On the other hand, (2.14) can be written as

$$u = (\lambda - \beta)Tu + T\hat{F}(u), \quad u \in C^{1,\alpha}(\bar{\Omega}) \tag{2.15}$$

and (2.13) now implies that  $\|T\hat{F}(u)\|_{1,\alpha}/\|u\|_{1,\alpha} \rightarrow 0$  as  $\|u\|_{1,\alpha} \rightarrow \infty$ . (Precisely, from (2.13) we first infer that given  $\varepsilon > 0$ , there exists  $c_\varepsilon$  so that  $\|\hat{F}(u)\|_\infty \leq \varepsilon\|u\|_\infty + c_\varepsilon$ , where  $\|u\|_\infty := \|u\|_{L^\infty(\Omega)}$ ). Then, as  $T$  is a bounded linear operator of  $C(\bar{\Omega})$  into  $C^{1,\alpha}(\bar{\Omega})$ ,

$$\|T\hat{F}(u)\|_{1,\alpha} \leq c\|\hat{F}(u)\|_\infty < c\varepsilon\|u\|_\infty + d \leq c'\varepsilon\|u\|_{1,\alpha} + d'$$

which proves the claim). Therefore, since  $\hat{\lambda}_1 - \beta$  is a *simple* characteristic value of  $T = T_\beta = (-\Delta + B - \beta)^{-1}$ , we can employ the results of Rabinowitz [13] on bifurcation from infinity to deduce the existence of a connected set  $C$  in  $\mathbb{R} \times C^{1,\alpha}(\bar{\Omega})$  of solution pairs  $(\lambda, u)$  of (2.15) with  $\lambda$  near  $\hat{\lambda}_1$  and  $\|u\|_{1,\alpha}$  near  $\infty$ . This last assertion precisely means that  $C \cap U_r \neq \emptyset$  for all  $r > 0$ , where

$$U_r := \{(\lambda, u) \in \mathbb{R} \times C^{1,\alpha}(\bar{\Omega}) : |\lambda - \hat{\lambda}_1| < r, \|u\|_{1,\alpha} > r^{-1}\} \tag{2.16}$$

is a typical neighborhood of  $(\hat{\lambda}_1, \infty)$  in  $\mathbb{R} \times C^{1,\alpha}(\bar{\Omega})$ .

Furthermore, since the eigenspace corresponding to  $\hat{\lambda}_1$  is spanned by a positive function,  $C$  consists of two connected subsets  $C^+, C^-$  which both “meet  $(\hat{\lambda}_1, \infty)$ ” in the sense specified above and are such that, for  $r > 0$  sufficiently small,

$$(\lambda, u) \in C^+ \text{ ( resp. } C^-) \cap U_r \implies u > 0 \text{ ( resp. } u < 0) \text{ in } \Omega. \tag{2.17}$$

**Step 4:** (Multiple solutions) We now first deduce that there exists  $r_0 > 0$  so that

$$(\lambda, u) \in C^+ \cap U_{r_0} \implies \lambda > \hat{\lambda}_1. \tag{2.18}$$

Indeed, let  $r > 0$  be such that  $u > 0$  for  $(\lambda, u) \in C^+ \cap U_r$  as in (2.17); those  $(\lambda, u)$  are thus solutions to the original problem  $(P_\lambda)$ . But the a-priori bounds, Corollary 2.1, show that  $\|u\| < R$  for all solutions of  $(P_\lambda)$  with  $\hat{\lambda}_1 - \delta_0 \leq \lambda \leq \hat{\lambda}_1$  ( $\delta_0 = \hat{\lambda}_1 - \hat{\beta}$ ); thus, the definition of  $U_r$  implies (2.18) as soon as  $r_0 < \min[r, R^{-1}, \delta_0]$ .

Next, let

$$\delta_2 := \sup\{\lambda : (\lambda, u) \in C^+ \cap U_{r_0}\};$$

in other words,  $(\hat{\lambda}_1, \hat{\lambda}_1 + \delta_1)$  is the projection over  $\mathbb{R}$  of the “piece”  $C^+ \cap U_{r_0}$  of the bifurcation branch  $C^+$ . Thus by construction, to each  $\lambda : \hat{\lambda}_1 < \lambda < \hat{\lambda}_1 + \delta_2$  there corresponds a solution  $u = u_\lambda$  of  $(P_\lambda)$  with  $\|u\| > r_0^{-1}$  and  $u > 0$  in  $\Omega$ . As  $r_0^{-1} > R$  by the choice of  $r_0$ , this solution is distinct from the one found by continuation in Step 2 and lying inside the ball  $B_R$ . This ends the proof of Theorem 2.2 on taking  $\delta = \min[\delta_1, \delta_2]$ .

**3. Increasing nonlinearities.** In this section, we consider  $(P_\lambda)$  under the following set of assumptions on  $f$ :

(A) there exist  $\gamma, \Gamma \in L^1(\Omega)$  such that

$$\begin{aligned} \limsup_{s \rightarrow -\infty} f(x, s) &\leq \Gamma(x), & \int_{\Omega} \Gamma(x)\varphi(x) dx &< 0 \\ \liminf_{s \rightarrow +\infty} f(x, s) &\geq \gamma(x), & \int_{\Omega} \gamma(x)\varphi(x) dx &> 0. \end{aligned}$$

(B) there exist positive constants  $c_1, c_2$  so that

$$|f(x, s)| \leq c_1|s| + c_2, \quad (x, s) \in \bar{\Omega} \times \mathbb{R}$$

(C)  $\lim_{s \rightarrow +\infty} \frac{f(x,s)}{s} = 0$ .

**Theorem 3.1.** *Assume (A), (B) and (C). Then there exist  $\delta > 0$  and  $M > 0$  so that  $\|u\|_{H^1(\Omega)} \leq M$  for all solutions  $u$  of  $(P_\lambda)$  with  $\hat{\lambda}_1 \leq \lambda \leq \hat{\lambda}_1 + \delta$ .*

**Proof.** We argue by contradiction. Assume thus that there exist sequences  $(\lambda_n)$ ,  $(u_n)$  with  $\lambda_n \geq \hat{\lambda}_1$ ,  $\lambda_n \rightarrow \hat{\lambda}_1$ ,  $\|u_n\|_{H^1(\Omega)} \rightarrow \infty$  such that

$$-\Delta u_n + Bu_n - \lambda_n u_n = f(x, u_n) \tag{3.1}$$

for all  $n \in \mathbb{N}$ . Let  $v_n := \frac{u_n}{\|u_n\|}$  (in this section,  $\|\cdot\|$  stands for  $\|\cdot\|_{H^1(\Omega)}$ ); passing to subsequences, we can suppose that  $v_n \rightharpoonup v_0$  in  $H_0^1(\Omega)$ ,  $v_n \rightarrow v_0$  in  $L^2(\Omega)$  and almost everywhere in  $(\Omega)$  ( $\rightharpoonup$  and  $\rightarrow$  denote weak and strong convergence respectively). Now, divide (3.1) by  $\|u_n\|$ , multiply by  $z \in H_0^1(\Omega)$  and integrate to obtain

$$\int \nabla v_n \nabla z + \int (Bv_n)z - \lambda_n \int v_n z = \int w_n z, \quad \forall z \in H_0^1(\Omega), \tag{3.2}$$

where  $w_n(x) := f(x, u_n(x))/\|u_n\|$ . By assumption (B),

$$|w_n(x)| := c_1|v_n(x)| + c_2\|u_n\|^{-1} \leq c_1|v_n(x)| + c'_2$$

which implies that  $(w_n)$  is a bounded sequence in  $L^2(\Omega)$  and thus converges weakly (through a subsequence) to some  $w_0 \in L^2(\Omega)$ . It is proved in [1, Lemma 4] that, in general,

$$\begin{aligned} \ell_+ v_0 &\leq w_0 \leq k_+ v_0 && \text{a.e. on the set } \{v_0(x) > 0\} \\ k_- v_0 &\leq w_0 \leq \ell_- v_0 && \text{a.e. on the set } \{v_0(x) < 0\} \\ w_0 &= 0 && \text{a.e. on the set } \{v_0(x) = 0\}, \end{aligned}$$

where

$$\ell_\pm(x) = \liminf_{s \rightarrow +\infty} \frac{f(x, s)}{s}, \quad k_\pm(x) = \limsup_{s \rightarrow \pm\infty} \frac{f(x, s)}{s}. \tag{3.3}$$

Thus, letting  $m = m(x)$ , denote the function defined in  $\Omega$  by  $w_0(x)/v_0(x)$  if  $v_0(x) \neq 0$  and  $m(x) = 0$  otherwise, one has  $w_0 = mv_0$  in  $\Omega$  with  $\ell_+ \leq m \leq k_+$  in  $\{v_0(x) > 0\}$  and  $\ell_- \leq m \leq k_-$  in  $\{v_0(x) < 0\}$ .

In the present situation, (A) implies  $\ell_+, \ell_- \geq 0$  and thus  $m \geq 0$  in  $\Omega$ ; while (C) further implies that  $m = 0$  on  $\{v_0(x) > 0\}$  and in fact on  $\{v_0(x) \geq 0\}$  by the above definition of  $m$ . Thus,  $mv_0^+ \equiv 0$ .

Now, letting  $n \rightarrow \infty$  in (3.2), we obtain

$$\int \nabla v_0 \nabla z + \int (Bv_0)z - \hat{\lambda}_1 \int v_0 z = \int mv_0 z = - \int mv_0^- z, \quad z \in H_0^1(\Omega). \tag{3.4}$$

We first claim that  $v_0 \not\equiv 0$ . Indeed, taking  $z = v_n$  in (3.2) and, letting  $n \rightarrow \infty$ , we obtain

$$1 + \int (Bv_0)v_0 - \hat{\lambda}_1 \int v_0^2 = \int mv_0^2,$$

which proves the claim.

Our next step is to show that  $v_0 = c\varphi$  for some  $c \in \mathbb{R}$ . Indeed, from (3.4) with  $z = \varphi$  we get

$$\int m v_0^- \varphi = 0. \tag{3.5}$$

Since  $m \geq 0$  in  $\Omega$  while  $\varphi > 0$  in  $\Omega$ , this shows that either  $v_0^- \equiv 0$  (i.e.,  $v_0 \geq 0$ ), or  $m = 0$  on the set  $\{v_0 < 0\}$ , so that at any rate  $m = 0$  (a.e.) on the whole  $\Omega$ . Thus, (3.4) says that  $v_0$  is an eigenfunction of  $-\Delta + B$  corresponding to the eigenvalue  $\hat{\lambda}_1$  (recall  $v_0 \not\equiv 0$ ). Then  $v_0 = c\varphi$  for some  $c \neq 0$ .

Now, multiply the equation (3.1) for  $u_n$  by  $\varphi$  and integrate to get

$$(\hat{\lambda}_1 - \lambda_n) \int u_n \varphi = \int f(x, u_n) \varphi. \tag{3.6}$$

Assume, for instance,  $c > 0$  in  $v_0 = c\varphi$ . Then  $v_0 > 0$  in  $\Omega$ ; since we can show that in fact  $v_n \rightarrow v_0$  in  $C^{1,\alpha}(\bar{\Omega})$ , it follows that  $v_n > 0$  in  $\Omega$  for  $n$  large enough. Then also  $u_n = \|u_n\|v_n > 0$  in  $\Omega$ , and (3.6) gives  $0 \geq \int f(x, u_n)\varphi$  for large  $n$ . By Fatou's Lemma, since  $u_n(x) \rightarrow +\infty$  for all  $x \in \Omega$ ,

$$0 \geq \liminf_{s \rightarrow \infty} \int f(x, u_n(x))\varphi(x) dx \geq \int \liminf_{s \rightarrow +\infty} f(x, u_n(x))\varphi(x) dx \geq \int \gamma(x)\varphi(x) dx.$$

which contradicts assumption (A). Note that the use of Fatou's Lemma is justified in view of (A) and the bound on  $f(x, u_n(x))$  for  $0 \leq u_n(x) \leq s_0$ , any  $s_0 > 0$ .

Similarly, the possibility  $c < 0$  contradicts the other half of (A); this accomplishes the proof of the Theorem 3.1.

**Corollary 3.1.** *Under the same assumptions as in Theorem 3.1, there exists  $R > 0$  so that  $\|u\|_{1,\alpha} < R$  for all solutions of  $(P_\lambda)$  with  $\hat{\lambda}_1 \leq \lambda \leq \hat{\lambda}_1 + \delta$ .*

**Proof.** By a familiar bootstrap argument, the  $H^1(\Omega)$  bounds found above yield bounds in  $L^\infty(\Omega)$ . Then the same argument follows as in Corollary 2.1.

**Theorem 3.2.** *Under the same assumptions, there exists  $\delta > 0$  so that  $(P_\lambda)$  has at least one solution  $\hat{\lambda}_1 \leq \lambda \leq \hat{\lambda}_1 + \delta$  and at least two solutions for  $\hat{\lambda}_1 - \delta < \lambda < \hat{\lambda}_1$ .*

**Proof.** It follows the same lines as Theorem 2.2, once we prove that

$$\deg(I - C_{\hat{\lambda}_1}, B_R, 0) \neq 0 \tag{3.7}$$

for a suitable chosen  $R > 0$ . Indeed, this is enough to ensure that

$$\deg(I - C_\lambda, B_R, 0) \neq 0 \tag{3.8}$$

when  $\lambda$  runs in a small interval around  $\hat{\lambda}_1$  (Theorem 2.2, Step 2). To this purpose, we construct via a-priori bounds an homotopy of  $I - C_{\hat{\lambda}_1}$  with the linear map  $I - (\bar{\lambda} - \beta)T$  (notations as in Theorem 2.2) with  $\hat{\lambda}_1 < \bar{\lambda} < \hat{\lambda}_2$ ; our claim will then follow because the latter is a linear homeomorphism and has therefore nonzero degree. We proceed in two steps along the propositions below; it suffices as usual to achieve the bounds in  $H^1(\Omega)$  as they imply the bounds in  $C^{1,\alpha}(\bar{\Omega})$ .

**Proposition 3.1.** *Let  $\mu$  be such that  $0 < \mu < \hat{\lambda}_2 - \hat{\lambda}_1$ . Then there exists  $R_0 > 0$  so that  $\|u\|_{H_0^1(\Omega)} < R_0$  for all possible solutions of*

$$-\Delta u + Bu = \hat{\lambda}_1 u + f(x, u^+) + [(1 - t)f(x, -u^-) - t\mu u^-], \quad 0 \leq t \leq 1. \tag{3.9}$$

**Proof.** The argument is similar to that used in Theorem 3.1. Indeed if not, there exist sequences  $(u_n) \subset H_0^1(\Omega)$ ,  $(t_n) \subset [0, 1]$ , so that

$$-\Delta u_n + Bu_n = \hat{\lambda}_1 u_n + f(x, u_n^+) + [(1 - t_n)f(x, -u_n^-) - t_n\mu u_n^-] \tag{3.10}$$

with  $\|u_n\| \rightarrow \infty$ . We can assume that  $t_n \rightarrow \bar{t} \in [0, 1]$  and also, setting  $v_n = \frac{u_n}{\|u_n\|}$ , that  $v_n \rightarrow v_0$  in  $H_0^1(\Omega)$ ,  $v_n \rightarrow v_0$  in  $L^2(\Omega)$  and, pointwisely, almost everywhere in  $\Omega$ . As in Theorem 3.1, we obtain that  $v_0 \not\equiv 0$  and satisfies

$$-\Delta v_0 + Bv_0 = \hat{\lambda}_1 v_0 + (1 - \bar{t})(-mv_0^-) - \bar{t}\mu v_0^- \tag{3.11}$$

with  $m \in L^\infty(\Omega)$ ,  $m \geq 0$  in  $\Omega$ . Multiply this by  $\varphi$  and integrate to obtain

$$\int [(1 - \bar{t})m + \bar{t}\mu] v_0^- \varphi = 0. \tag{3.12}$$

This shows that either  $v_0 \geq 0$  or  $\bar{t} = 0$  and  $m = 0$  in  $\Omega$ . In either case it follows from (3.11) that  $-\Delta v_0 + Bv_0 = \hat{\lambda}_1 v_0$ , proving that  $v_0 = c\varphi$ ,  $c \neq 0$ .

i) Suppose first  $c > 0$ . Since  $v_n \rightarrow v_0$  in  $C^{1,\alpha}(\bar{\Omega})$ , then  $u_n > 0$  for large  $n$ . Thus, (3.10) for large  $n$  becomes

$$-\Delta u_n + Bu_n = \hat{\lambda}_1 u_n + f(x, u_n) \tag{3.13}$$

which gives, on multiplying by  $\varphi$  and integrating,

$$\int f(x, u_n(x))\varphi(x) dx = 0 \quad (n \text{ large}). \tag{3.14}$$

Now use Fatou's Lemma and (A) to get, as in Theorem 3.1, the contradiction

$$0 \geq \int \gamma\varphi > 0.$$

ii) If  $c < 0$ , then  $u_n < 0$  for large  $n$  and thus, (3.10) reads

$$-\Delta u_n + Bu_n = \hat{\lambda}_1 u_n + (1 - t_n)f(x, u_n) + t_n\mu u_n. \tag{3.15}$$

Thus,

$$(1 - t_n) \int f(x, u_n)\varphi + t_n\mu \int u_n\varphi = 0. \tag{3.16}$$

However,

$$\lim_{n \rightarrow \infty} \int u_n\varphi = \lim_{n \rightarrow \infty} \|u_n\| \int v_n\varphi = -\infty,$$

while by (A)

$$\limsup_{s \rightarrow \infty} \int f(x, u_n)\varphi \leq \int \Gamma\varphi < 0.$$

It is now easy to check that these relations contradict (3.16) whatever  $\bar{t}$ , the limit of  $(t_n)$ . This ends the proof of Proposition 3.1.

**Proposition 3.2.** *With  $\mu$  as in Proposition 3.1, there exists  $R_1 > 0$  so that  $\|u\| < R_1$  for all possible solutions of*

$$-\Delta u + Bu = \hat{\lambda}_1 u + [(1-t)f(x, u^+) + t\mu u^+] - \mu u^-, \quad 0 \leq t \leq 1. \quad (3.17)$$

**Proof.** Let  $(u_n), (t_n)$  be such that

$$-\Delta u_n + Bu_n = \hat{\lambda}_1 u_n + [(1-t_n)f(x, u_n^+) + t_n\mu u_n^+] - \mu u_n^- \quad (3.18)$$

with  $\|u_n\| \rightarrow \infty$ . As before, the normalized sequence  $v_n = \frac{u_n}{\|u_n\|}$  tends to a limit  $v_0 \neq 0$  which now satisfies

$$-\Delta v_0 + Bv_0 = \hat{\lambda}_1 v_0 + \bar{t}\mu v_0^+ - \mu v_0^- = (\hat{\lambda}_1 + \bar{t}\mu)v_0^+ - (\hat{\lambda}_1 + \mu)v_0^-. \quad (3.19)$$

If  $\bar{t} \neq 0$ , the coefficients of  $v_0^+, v_0^-$  are strictly within  $\hat{\lambda}_1$  and  $\hat{\lambda}_2$ ; thus, by Proposition 1.3 in the Introduction, we have  $v_0 = 0$ , a contradiction. While if  $\bar{t} = 0$ , then

$$-\Delta v_0 + Bv_0 = \hat{\lambda}_1 v_0 - \mu v_0^-; \quad (3.20)$$

thus, multiplying by  $\varphi$  and integrating,  $\mu \int v_0^- \varphi = 0$ , which first implies  $v_0 \geq 0$  and then by (3.20)  $v_0 = c\varphi$ ,  $c > 0$ .

Since  $v_n \rightarrow v_0$  in  $C^{1,\alpha}(\bar{\Omega})$ , then  $u_n > 0$  for large  $n$  and thus, by (3.17) we obtain  $(1-t_n) \int f(x, u_n)\varphi + t_n\mu \int u_n\varphi = 0$ , which contradicts (A).

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