

## COMBINED EFFECTS AND DEGENERATE PHENOMENA IN NONLINEAR STATIONARY PROBLEMS

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In this survey paper we are concerned with several nonlinear stationary problems involving nonhomogeneous differential operators. We report on some recent qualitative results related with various nonlinear problems in Orlicz-Sobolev spaces. Our analysis combines spectral analysis techniques with variational methods.

### 1. Basic properties of Orlicz-Sobolev spaces

Let  $\Omega \subset \mathbb{R}^N$  be an open set with smooth boundary. In Orlicz [31], the standard Lebesgue spaces  $L^p(\Omega)$  were replaced by more general function spaces denoted  $L_\Phi(\Omega)$  and which are now called *Orlicz spaces*. The spaces  $L_\Phi(\Omega)$  were thoroughly studied in the monograph by Kranosel'skii & Rutickii [18] and also in the doctoral thesis of Luxemburg [23]. If the role played by  $L^p(\Omega)$  in the definition of the Sobolev spaces  $W^{m,p}(\Omega)$  is assigned instead to an Orlicz space  $L_\Phi(\Omega)$ , the resulting space is denoted by  $W^m L_\Phi(\Omega)$  and called an *Orlicz-Sobolev space*. Many properties of Sobolev spaces have been extended to Orlicz-Sobolev spaces, mainly by Donaldson & Trudinger [12] and O'Neill [30]. Orlicz-Sobolev spaces have been used in the last decades to model various

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Entrato in redazione: 5 gennaio 2011

AMS 2010 Subject Classification: 35P30, 46E35, 46E39, 47J10, 49R05, 58C40

Keywords: Orlicz-Sobolev space, Neumann problem, Dirichlet problem, Eigenvalue, Ricceri's variational principle

phenomena, such as image restoration and electrorheological fluids [1, 9, 25, 38].

We recall in what follows the definition and the main properties of Orlicz-Sobolev spaces. Consider the mapping  $\phi : \mathbb{R} \rightarrow \mathbb{R}$  defined by  $\phi(t) := \log(1 + |t|^q) \cdot |t|^{p-2}t$ . Set  $\Phi(t) := \int_0^t \phi(s)ds$ . A straightforward computation yields

$$\Phi(t) = \frac{1}{p} \log(1 + |t|^q) \cdot |t|^p - \frac{q}{p} \int_0^{|t|} \frac{s^{p+q-1}}{1 + s^q} ds,$$

for all  $t \in \mathbb{R}$ . We observe that  $\phi$  is an odd, increasing homeomorphism of  $\mathbb{R}$  into  $\mathbb{R}$ , while  $\Phi$  is convex and even on  $\mathbb{R}$  and increasing from  $\mathbb{R}_+$  to  $\mathbb{R}_+$ .

Set

$$\Phi^*(t) := \int_0^t \phi^{-1}(s) ds, \quad \text{for all } t \in \mathbb{R}.$$

The functions  $\Phi$  and  $\Phi^*$  are complementary  $N$ -functions (see Kranosel'skii & Rutickii [18]).

Define the Orlicz class

$$K_\Phi(\Omega) := \left\{ u : \Omega \rightarrow \mathbb{R}, \text{ measurable; } \int_\Omega \Phi(|u(x)|) dx < \infty \right\}$$

and the Orlicz space

$$L_\Phi(\Omega) := \text{the linear hull of } K_\Phi(\Omega).$$

The space  $L_\Phi(\Omega)$  is a Banach space endowed with the Luxemburg norm

$$\|u\|_\Phi := \inf \left\{ k > 0; \int_\Omega \Phi\left(\frac{u(x)}{k}\right) dx \leq 1 \right\}$$

or the equivalent norm (the Orlicz norm)

$$\|u\|_{(\Phi)} := \sup \left\{ \left| \int_\Omega uv dx \right|; v \in K_{\bar{\Phi}}(\Omega), \int_\Omega \bar{\Phi}(|v|) dx \leq 1 \right\},$$

where  $\bar{\Phi}$  denotes the conjugate Young function of  $\Phi$ , that is,

$$\bar{\Phi}(t) = \sup\{ts - \Phi(s); s \in \mathbb{R}\}.$$

By Lemma 2.4 and Example 2 in Clément, de Pagter, Sweers & de Thélin [11, p. 243] we have

$$1 < \liminf_{t \rightarrow \infty} \frac{t\phi(t)}{\Phi(t)} \leq \sup_{t > 0} \frac{t\phi(t)}{\Phi(t)} < \infty. \quad (1)$$

These inequalities imply that  $\Phi$  satisfies the  $\Delta_2$ -condition. By Lemma C.4 in [11] it follows that  $\Phi^*$  also satisfies the  $\Delta_2$ -condition. Then, according to Adams [2, p. 234], it follows that  $L_\Phi(\Omega) = K_\Phi(\Omega)$ . Moreover, by Theorem 8.19 in Adams [2],  $L_\Phi(\Omega)$  is reflexive.

We denote by  $W^1L_\Phi(\Omega)$  the Orlicz-Sobolev space defined by

$$W^1L_\Phi(\Omega) := \left\{ u \in L_\Phi(\Omega); \frac{\partial u}{\partial x_i} \in L_\Phi(\Omega), i = 1, \dots, N \right\}.$$

Then  $W^1L_\Phi(\Omega)$  is a Banach space with respect to the norm

$$\|u\|_{1,\Phi} := \|u\|_\Phi + \|\nabla u\|_\Phi.$$

We also define the Orlicz-Sobolev space  $W_0^1L_\Phi(\Omega)$  as the closure of  $C_0^\infty(\Omega)$  in  $W^1L_\Phi(\Omega)$ . By Lemma 5.7 in [16] we obtain that on  $W_0^1L_\Phi(\Omega)$  we may consider an equivalent norm  $\|u\| := \|\nabla u\|_\Phi$ . The space  $W_0^1L_\Phi(\Omega)$  is also a reflexive Banach space.

We refer to Adams [2], Luxemburg [23], and Kranosel'skii & Rutickii [18] for more details.

## 2. Crucial role of nonlinearities sign

Let  $2^*$  denote the critical Sobolev exponent, that is,  $2^* := 2N/(N - 2)$  if  $N \geq 3$  and  $2^* := +\infty$  if  $N \in \{1, 2\}$ . If  $2 < r < 2^*$ , consider the Dirichlet problems

$$\begin{cases} -\Delta u = -\lambda u + u^{r-1}, & \text{in } \Omega \\ u = 0, & \text{on } \partial\Omega \\ u > 0, & \text{in } \Omega \end{cases} \tag{2}$$

and

$$\begin{cases} -\Delta u = \lambda u - u^{r-1}, & \text{in } \Omega \\ u = 0, & \text{on } \partial\Omega \\ u > 0, & \text{in } \Omega. \end{cases} \tag{3}$$

A direct application of the mountain pass theorem implies that problem (2) has at least one solution for any  $\lambda > 0$ . By multiplication with the first eigenfunction  $\varphi_1 > 0$  of the Laplace operator in (3) we obtain

$$\lambda_1 \int_\Omega u \varphi_1 dx = \lambda \int_\Omega u \varphi_1 dx - \int_\Omega u^{r-1} \varphi_1 dx.$$

Thus, a necessary condition that problem (3) has a solution is that  $\lambda$  is sufficiently large.

In this section, we describe the corresponding setting in the framework of nonhomogeneous differential operators (see Mihăilescu & Rădulescu [26]).

We first consider the boundary value problem

$$\begin{cases} -\operatorname{div}(\log(1 + |\nabla u|^q)|\nabla u|^{p-2}\nabla u) = -\lambda|u|^{p-2}u + |u|^{r-2}u, & \text{in } \Omega \\ u = 0, & \text{on } \partial\Omega. \end{cases} \quad (4)$$

We say that  $u \in W_0^1L_\Phi(\Omega)$  is a *weak solution* of problem (4) if

$$\int_\Omega \log(1 + |\nabla u(x)|^q)|\nabla u(x)|^{p-2}\nabla u \nabla v \, dx + \lambda \int_\Omega |u(x)|^{p-2}u(x)v(x) \, dx - \int_\Omega |u(x)|^{r-2}u(x)v(x) \, dx = 0$$

for all  $v \in W_0^1L_\Phi(\Omega)$ .

The property corresponding to problem (2) is the following multiplicity result.

**Theorem 2.1.** *Assume that  $p, q > 1$ ,  $p + q < N$ ,  $p + q < r$  and  $r < (Np - N + p)/(N - p)$ . Then, for every  $\lambda > 0$  problem (4), has infinitely many weak solutions.*

We remark that in the particular case  $q = 1$ ,  $\lambda = 0$ ,  $1 < p < N - 1$ , and  $p < r \leq [N(p - 1) + p]/(N - p)$ , problem (4) has a nontrivial weak solution, by means of Theorem 1.2 in Clément, García-Huidobro, Manásevich & Schmitt [10]. On the other hand, Theorem 1.2 in [10] also applies for solving equations involving more general differential operators  $\operatorname{div}(a(|\nabla u(x)|)\nabla u(x))$ .

Next, we consider the problem

$$\begin{cases} -\operatorname{div}(\log(1 + |\nabla u|^q)|\nabla u|^{p-2}\nabla u) = \lambda|u|^{p-2}u - |u|^{r-2}u, & \text{in } \Omega \\ u = 0, & \text{on } \partial\Omega. \end{cases} \quad (5)$$

We say that  $u \in W_0^1L_\Phi(\Omega)$  is a *weak solution* of problem (5) if

$$\int_\Omega \log(1 + |\nabla u(x)|^q)|\nabla u(x)|^{p-2}\nabla u \nabla v \, dx - \lambda \int_\Omega |u(x)|^{p-2}u(x)v(x) \, dx + \int_\Omega |u(x)|^{r-2}u(x)v(x) \, dx = 0$$

for all  $v \in W_0^1L_\Phi(\Omega)$ .

The following result shows that problem (5) has a solution provided that  $\lambda$  is large enough.

**Theorem 2.2.** *Assume that the hypotheses of Theorem 2.1 are fulfilled. Then there exists  $\lambda_* > 0$  such that for any  $\lambda \geq \lambda_*$ , problem (5) has a nontrivial weak solution.*

We sketch in what follows the proof of Theorem 2.1. The key argument is the following  $\mathbb{Z}_2$ -symmetric version (for even functionals) of the Mountain Pass Lemma (see Theorem 9.12 in Rabinowitz [35]).

**Mountain Pass Lemma.** *Let  $X$  be an infinite dimensional real Banach space and let  $I \in C^1(X, \mathbb{R})$  be even, satisfying the Palais-Smale condition (that is, any sequence  $\{x_n\} \subset X$  such that  $\{I(x_n)\}$  is bounded and  $I'(x_n) \rightarrow 0$  in  $X^*$  has a convergent subsequence) and  $I(0) = 0$ . Suppose that*

- (I1) *there exist two constants  $\rho, b > 0$  such that  $I(x) \geq b$  if  $\|x\| = \rho$ ;*
- (I2) *for each finite dimensional subspace  $X_1 \subset X$ , the set  $\{x \in X_1; I(x) \geq 0\}$  is bounded.*

*Then  $I$  has an unbounded sequence of critical values.*

Let  $E$  denote the Orlicz-Sobolev space  $W_0^1 L_\Phi(\Omega)$ . Let  $\lambda > 0$  be arbitrary but fixed.

The energy functional associated to problem (4) is  $J_\lambda : E \rightarrow \mathbb{R}$  defined by

$$J_\lambda(u) := \int_\Omega \Phi(|\nabla u(x)|) dx + \frac{\lambda}{p} \int_\Omega |u(x)|^p dx - \frac{1}{r} \int_\Omega |u(x)|^r dx.$$

We split the proof of Theorem 2.1 into several steps.

*Step 1.* There exist  $\eta > 0$  and  $\alpha > 0$  such that  $J_\lambda(u) \geq \alpha > 0$  for any  $u \in E$  with  $\|u\| = \eta$ .

*Step 2.* Assume that  $E_1$  is a finite dimensional subspace of  $E$ . Then the set  $S = \{u \in E_1; J_\lambda(u) \geq 0\}$  is bounded.

*Step 3.* Assume that  $\{u_n\} \subset E$  is a sequence which satisfies the properties

$$|J_\lambda(u_n)| < M \tag{6}$$

$$J'_\lambda(u_n) \rightarrow 0 \text{ as } n \rightarrow \infty, \tag{7}$$

where  $M$  is a positive constant. Then  $\{u_n\}$  possesses a convergent subsequence.

*Proof of Theorem 2.1 completed.* The energy functional  $J_\lambda$  is even and verifies  $J_\lambda(0) = 0$ . Step 3 implies that  $J_\lambda$  satisfies the Palais-Smale condition. On the other hand, Steps 1 and 2 show that conditions (I1) and (I2) are satisfied. Thus, the mountain pass lemma can be applied to the functional  $J_\lambda$ . We conclude that equation (4) has infinitely many weak solutions in  $E$ . The proof of Theorem 2.1 is complete. □

We point out that the Orlicz-Sobolev space  $E$  cannot be replaced by a classical Sobolev space. Indeed, in such a case, condition (I1) in the mountain

pass lemma cannot be satisfied (see the proof of Remark 4 in Clément, García-Huidobro, Manásevich & Schmitt [10, p. 56-57]).

Fix  $\lambda > 0$  and consider the energy functional associated to problem (5), that is,

$$I_\lambda(u) := \int_\Omega \Phi(|\nabla u(x)|) dx - \frac{\lambda}{p} \int_\Omega |u(x)|^p dx + \frac{1}{r} \int_\Omega |u(x)|^r dx \quad \text{for all } u \in E.$$

Standard arguments show that  $I_\lambda$  is coercive and lower semi-continuous. Thus, there exists a global minimizer  $u_\lambda \in E$  of  $I_\lambda$ , hence a weak solution of problem (5). We show that  $u_\lambda$  is not trivial for  $\lambda$  large enough. Indeed, letting  $t_0 > 1$  be a fixed real and  $\Omega_1$  be an open subset of  $\Omega$  with  $|\Omega_1| > 0$  we deduce that there exists  $u_1 \in C_0^\infty(\Omega) \subset E$  such that  $u_1(x) = t_0$  for any  $x \in \overline{\Omega}_1$  and  $0 \leq u_1(x) \leq t_0$  in  $\Omega \setminus \Omega_1$ . We have

$$\begin{aligned} I_\lambda(u_1) &= \int_\Omega \Phi(|\nabla u_1(x)|) dx - \frac{\lambda}{p} \int_\Omega |u_1(x)|^p dx + \frac{1}{r} \int_\Omega |u_1(x)|^r dx \\ &\leq L - \frac{\lambda}{p} \int_{\Omega_1} |u_1(x)|^p dx \\ &\leq L - \frac{\lambda}{p} \cdot t_0^p \cdot |\Omega_1| \end{aligned}$$

where  $L$  is a positive constant. Thus, there exists  $\lambda_* > 0$  such that  $I_\lambda(u_1) < 0$  for any  $\lambda \in [\lambda_*, \infty)$ . It follows that  $I_\lambda(u_\lambda) < 0$  for any  $\lambda \geq \lambda_*$  and thus  $u_\lambda$  is a nontrivial weak solution of problem (5) for  $\lambda$  large enough. The proof of Theorem 2.2 is complete.  $\square$

A careful analysis of the proofs shows that Theorems 2.1 and 2.2 still remain valid for more general classes of differential operators. Indeed, we can replace  $\text{div}(\log(1 + |\nabla u(x)|^q) |\nabla u(x)|^{p-2} \nabla u(x))$  by  $\text{div}(a(|\nabla u(x)|) \nabla u(x))$ , where  $a(t)$  is so that the assumption (1) is fulfilled. Some potentials  $a(t)$  satisfying this hypothesis are  $a(t) = |t|^{\alpha-1}$  ( $\alpha > 0$ ) and  $a(t) = |t|^\alpha / \log(1 + |t|^\beta)$  ( $0 < \beta < \alpha$ ).

### 3. Eigenvalue problems in Orlicz-Sobolev spaces

In this section we are concerned with a related nonlinear eigenvalue problem in a new framework, corresponding to Orlicz-Sobolev spaces. The main result establishes a curious phenomenon, which does not hold in the standard setting corresponding to the Laplace operator. More precisely, we prove that there exist two constants  $0 < \lambda_0 \leq \lambda_1$  such that any  $\lambda \in [\lambda_1, \infty)$  is an eigenvalue, while any  $\lambda \in (0, \lambda_0)$  is not an eigenvalue of our problem.

Consider the nonlinear eigenvalue problem

$$\begin{cases} -\text{div}((a_1(|\nabla u|) + a_2(|\nabla u|)) \nabla u) = \lambda |u|^{q(x)-2} u, & \text{in } \Omega \\ u = 0, & \text{on } \partial\Omega. \end{cases} \quad (8)$$

We assume that for any  $i = 1, 2$ , the functions  $a_i : (0, \infty) \rightarrow \mathbb{R}$  are such that the mappings  $\phi_i : \mathbb{R} \rightarrow \mathbb{R}$  defined by

$$\phi_i(t) = \begin{cases} a_i(|t|)t, & \text{for } t \neq 0 \\ 0, & \text{for } t = 0, \end{cases}$$

are odd, increasing homeomorphisms from  $\mathbb{R}$  onto  $\mathbb{R}$ . We also suppose throughout this section that  $\lambda > 0$  and  $q : \bar{\Omega} \rightarrow (0, \infty)$  is a continuous function.

We work with functions  $\Phi_i$  and  $(\Phi_i)^*$ ,  $i = 1, 2$ , satisfying the  $\Delta_2$ -condition (at infinity), namely

$$1 < \liminf_{t \rightarrow \infty} \frac{t\phi_i(t)}{\Phi_i(t)} \leq \limsup_{t > 0} \frac{t\phi_i(t)}{\Phi_i(t)} < \infty.$$

Then  $L_{\Phi_i}(\Omega)$  and  $W_0^1 L_{\Phi_i}(\Omega)$ ,  $i = 1, 2$ , are reflexive Banach spaces.

Now we introduce the Orlicz-Sobolev conjugate  $(\Phi_i)_*$  of  $\Phi_i$ ,  $i = 1, 2$ , defined as

$$(\Phi_i)_*^{-1}(t) = \int_0^t \frac{(\Phi_i)^{-1}(s)}{s^{(N+1)/N}} ds.$$

We assume that

$$\lim_{t \rightarrow 0} \int_t^1 \frac{(\Phi_i)^{-1}(s)}{s^{(N+1)/N}} ds < \infty, \quad \text{and} \quad \lim_{t \rightarrow \infty} \int_1^t \frac{(\Phi_i)^{-1}(s)}{s^{(N+1)/N}} ds = \infty, \quad i = 1, 2. \quad (9)$$

Finally, we define

$$(p_i)_0 := \inf_{t > 0} \frac{t\phi_i(t)}{\Phi_i(t)} \quad \text{and} \quad (p_i)^0 := \sup_{t > 0} \frac{t\phi_i(t)}{\Phi_i(t)}, \quad i = 1, 2.$$

We study problem (8) under the following basic assumptions:

$$1 < (p_2)_0 \leq (p_2)^0 < q(x) < (p_1)_0 \leq (p_1)^0, \quad \forall x \in \bar{\Omega} \quad (10)$$

and

$$\lim_{t \rightarrow \infty} \frac{|t|^{q^+}}{(\Phi_2)_*(kt)} = 0, \quad \text{for all } k > 0. \quad (11)$$

We say that  $\lambda \in \mathbb{R}$  is an *eigenvalue* of problem (8) if there exists  $u \in W_0^1 L_{\Phi_1}(\Omega) \setminus \{0\}$  such that

$$\int_{\Omega} (a_1(|\nabla u|) + a_2(|\nabla u|)) \nabla u \nabla v \, dx - \lambda \int_{\Omega} |u|^{q(x)-2} uv \, dx = 0,$$

for all  $v \in W_0^1 L_{\Phi_1}(\Omega)$ . We point out that if  $\lambda$  is an eigenvalue of problem (4) then the corresponding  $u \in W_0^1 L_{\Phi_1}(\Omega) \setminus \{0\}$  is a *weak solution* of (8).

Define

$$\lambda_1 := \inf_{u \in W_0^1 L_{\Phi_1}(\Omega) \setminus \{0\}} \frac{\int_{\Omega} \Phi_1(|\nabla u|) dx + \int_{\Omega} \Phi_2(|\nabla u|) dx}{\int_{\Omega} \frac{1}{q(x)} |u|^{q(x)} dx}.$$

The main result in this section is the following (see Mihăilescu & Rădulescu [27]).

**Theorem 3.1.** *Assume that conditions (9), (10) and (11) are fulfilled. Then  $\lambda_1 > 0$ . Moreover, any  $\lambda \in [\lambda_1, \infty)$  is an eigenvalue of problem (8). Furthermore, there exists a positive constant  $\lambda_0$  such that  $\lambda_0 \leq \lambda_1$  and any  $\lambda \in (0, \lambda_0)$  is not an eigenvalue of problem (8).*

*Proof.* Let  $E$  denote the generalized Sobolev space  $W_0^1 L_{\Phi_1}(\Omega)$ . Denote by  $\|\cdot\|_1$  the norm on  $W_0^1 L_{\Phi_1}(\Omega)$  and by  $\|\cdot\|_2$  the norm on  $W_0^1 L_{\Phi_2}(\Omega)$ .

Define the energy functionals  $J, I, J_1, I_1 : E \rightarrow \mathbb{R}$  by

$$J(u) = \int_{\Omega} \Phi_1(|\nabla u|) dx + \int_{\Omega} \Phi_2(|\nabla u|) dx,$$

$$I(u) = \int_{\Omega} \frac{1}{q(x)} |u|^{q(x)} dx,$$

$$J_1(u) = \int_{\Omega} a_1(|\nabla u|) |\nabla u|^2 dx + \int_{\Omega} a_2(|\nabla u|) |\nabla u|^2 dx,$$

$$I_1(u) = \int_{\Omega} |u|^{q(x)} dx.$$

Then  $J, I \in C^1(E, \mathbb{R})$  and for all  $u, v \in E$ ,

$$\langle J'(u), v \rangle = \int_{\Omega} (a_1(|\nabla u|) + a_2(|\nabla u|)) \nabla u \nabla v dx,$$

$$\langle I'(u), v \rangle = \int_{\Omega} |u|^{q(x)-2} uv dx.$$

We split the proof of Theorem 3.1 into four steps.

*Step 1.* We have  $\lambda_1 > 0$ .

A straightforward computation combined with relation (10) implies

$$\begin{aligned} 2 \cdot c \cdot (\Phi_1(|\nabla u(x)|) + \Phi_2(|\nabla u(x)|)) &\geq 2 \cdot (|\nabla u(x)|^{(p_1)_0} + |\nabla u(x)|^{(p_2)_0}) \\ &\geq |\nabla u(x)|^{q^+} + |\nabla u(x)|^{q^-} \end{aligned}$$

and

$$|u(x)|^{q^+} + |u(x)|^{q^-} \geq |u(x)|^{q(x)}.$$



Integrating these inequalities we find

$$2c \cdot \int_{\Omega} (\Phi_1(|\nabla u(x)|) + \Phi_2(|\nabla u(x)|)) dx \geq \int_{\Omega} (|\nabla u|^{q^+} + |\nabla u|^{q^-}) dx, \quad \forall u \in E \tag{12}$$

and

$$\int_{\Omega} (|u|^{q^+} + |u|^{q^-}) dx \geq \int_{\Omega} |u|^{q(x)} dx \quad \forall u \in E. \tag{13}$$

On the other hand, there exist two positive constants  $\lambda_{q^+}$  and  $\lambda_{q^-}$  such that

$$\int_{\Omega} |\nabla u|^{q^+} dx \geq \lambda_{q^+} \int_{\Omega} |u|^{q^+} dx, \quad \forall u \in W_0^{1,q^+}(\Omega) \tag{14}$$

and

$$\int_{\Omega} |\nabla u|^{q^-} dx \geq \lambda_{q^-} \int_{\Omega} |u|^{q^-} dx, \quad \forall u \in W_0^{1,q^-}(\Omega). \tag{15}$$

Using again the fact that  $q^- \leq q^+ < (p_1)_0$ , we deduce that  $E$  is continuously embedded both in  $W_0^{1,q^+}(\Omega)$  and in  $W_0^{1,q^-}(\Omega)$ . Thus, inequalities (14) and (15) hold true for any  $u \in E$ .

Using inequalities (14), (15) and (13) we obtain a positive constant  $\mu$  such that

$$\int_{\Omega} (|\nabla u|^{q^+} + |\nabla u|^{q^-}) dx \geq \mu \int_{\Omega} |u|^{q(x)} dx \quad \forall u \in E. \tag{16}$$

Next, inequalities (16) and (12) yield

$$\int_{\Omega} (\Phi_1(|\nabla u(x)|) + \Phi_2(|\nabla u(x)|)) dx \geq \frac{\mu}{2c} \int_{\Omega} |u|^{q(x)} dx \quad \forall u \in E. \tag{17}$$

The above inequality implies

$$J(u) \geq \frac{\mu \cdot q^-}{2c} I(u) \quad \forall u \in E. \tag{18}$$

The last inequality assures that  $\lambda_1 > 0$  and thus, step 1 is verified.

We point out that by the definitions of  $(p_i)_0, i = 1, 2$ , we have

$$a_i(t) \cdot t^2 = \phi_i(t) \cdot t \geq (p_i)_0 \Phi_i(t), \quad \forall t > 0.$$

The above inequality and relation (17) imply

$$\lambda_0 = \inf_{v \in E \setminus \{0\}} \frac{J_1(v)}{I_1(v)} > 0. \tag{19}$$

*Step 2.* We show that  $\lambda_1$  is an eigenvalue of problem (8).

We start with some auxiliary results.

**Lemma 3.2.** *The following relations hold true:*

$$\lim_{\|u\| \rightarrow \infty} \frac{J(u)}{I(u)} = \infty \quad (20)$$

and

$$\lim_{\|u\| \rightarrow 0} \frac{J(u)}{I(u)} = \infty. \quad (21)$$

*Proof of lemma.* Since  $E$  is continuously embedded in  $L^{q^\pm}(\Omega)$  it follows that there exist two positive constants  $c_1$  and  $c_2$  such that

$$\|u\|_1 \geq c_1 \cdot |u|_{q^+}, \quad \forall u \in E \quad (22)$$

and

$$\|u\|_1 \geq c_2 \cdot |u|_{q^-}, \quad \forall u \in E. \quad (23)$$

For any  $u \in E$  with  $\|u\|_1 > 1$ , relations (13), (22), (23) imply that

$$\frac{J(u)}{I(u)} \geq \frac{\|u\|_1^{(p_1)_0}}{|u|_{q^+}^{q^+} + |u|_{q^-}^{q^-}} \geq \frac{\frac{\|u\|_1^{p_1^-}}{p_1^+}}{c_1^{-q^+} \|u\|_1^{q^+} + c_2^{-q^-} \|u\|_1^{q^-}}{q^-}.$$

Since  $(p_1)_0 > q^+ \geq q^-$ , passing to the limit as  $\|u\|_1 \rightarrow \infty$  in the above inequality we deduce that relation (20) holds true.

Next, the space  $W_0^1 L_{\Phi_1}(\Omega)$  is continuously embedded in  $W_0^1 L_{\Phi_2}(\Omega)$ . Thus,  $\|u\|_1 < 1$  is small enough, then  $\|u\|_2 < 1$ . On the other hand, since (11) holds true we deduce that  $W_0^1 L_{\Phi_2}(\Omega)$  is continuously embedded in  $L^{q^\pm}(\Omega)$ . It follows that there exist two positive constants  $d_1$  and  $d_2$  such that

$$\|u\|_2 \geq d_1 \cdot |u|_{q^+}, \quad \forall u \in W_0^1 L_{\Phi_2}(\Omega) \quad (24)$$

and

$$\|u\|_2 \geq d_2 \cdot |u|_{q^-}, \quad \forall u \in W_0^1 L_{\Phi_2}(\Omega). \quad (25)$$

Thus, for any  $u \in E$  with  $\|u\|_1 < 1$  small enough, relations (13), (24), (25) imply

$$\frac{J(u)}{I(u)} \geq \frac{\int_{\Omega} \Phi_2(|\nabla u|) dx}{|u|_{q^+}^{q^+} + |u|_{q^-}^{q^-}} \geq \frac{\|u\|_2^{(p_2)_0}}{d_1^{-q^+} \|u\|_2^{q^+} + d_2^{-q^-} \|u\|_2^{q^-}}{q^-}.$$

Since  $(p_2)_0 < q^- \leq q^+$ , passing to the limit as  $\|u\|_1 \rightarrow 0$  (and thus,  $\|u\|_2 \rightarrow 0$ ) in the above inequality we deduce that relation (21) holds true. The proof of Lemma 3.2 is complete.  $\square$

**Lemma 3.3.** *There exists  $u \in E \setminus \{0\}$  such that  $\frac{J(u)}{I(u)} = \lambda_1$ .*

*Proof of lemma.* Let  $\{u_n\} \subset E \setminus \{0\}$  be a minimizing sequence for  $\lambda_1$ , that is,

$$\lim_{n \rightarrow \infty} \frac{J(u_n)}{I(u_n)} = \lambda_1 > 0. \tag{26}$$

By relation (20) we deduce that  $\{u_n\}$  is bounded in  $E$ . Since  $E$  is reflexive it follows that there exists  $u \in E$  such that  $u_n$  converges weakly to  $u$  in  $E$ . On the other hand, the functional  $J$  is weakly lower semi-continuous. Therefore

$$\liminf_{n \rightarrow \infty} J(u_n) \geq J(u). \tag{27}$$

By Remark 1 it follows that  $E$  is compactly embedded in  $L^{q(x)}(\Omega)$ . Thus,  $u_n$  converges strongly in  $L^{q(x)}(\Omega)$ , hence

$$\lim_{n \rightarrow \infty} I(u_n) = I(u). \tag{28}$$

Relations (27) and (28) imply that if  $u \neq 0$  then

$$\frac{J(u)}{I(u)} = \lambda_1.$$

Thus, in order to conclude that the lemma holds true it is enough to show that  $u$  can not be trivial. Assume by contradiction the contrary. Then  $u_n$  converges weakly to 0 in  $E$  and strongly in  $L^{q(x)}(\Omega)$ . In other words, we have

$$\lim_{n \rightarrow \infty} I(u_n) = 0. \tag{29}$$

Letting  $\varepsilon \in (0, \lambda_1)$  be fixed by relation (26) we deduce that for  $n$  large enough we have

$$|J(u_n) - \lambda_1 I(u_n)| < \varepsilon I(u_n),$$

or

$$(\lambda_1 - \varepsilon)I(u_n) < J(u_n) < (\lambda_1 + \varepsilon)I(u_n).$$

Passing to the limit in the above inequalities and taking into account that relation (29) holds true we find  $\lim_{n \rightarrow \infty} J(u_n) = 0$ . That implies that actually  $u_n$  converges strongly to 0 in  $E$ , that is,  $\lim_{n \rightarrow \infty} \|u_n\|_1 = 0$ . So, by (21),

$$\lim_{n \rightarrow \infty} \frac{J(u_n)}{I(u_n)} = \infty,$$

and this is a contradiction. Thus,  $u \neq 0$ . The proof of Lemma 3.3 is complete. □

By Lemma 3.3 we conclude that there exists  $u \in E \setminus \{0\}$  such that

$$\frac{J(u)}{I(u)} = \lambda_1 = \inf_{w \in E \setminus \{0\}} \frac{J(w)}{I(w)}. \quad (30)$$

Then, for any  $v \in E$  we have

$$\left. \frac{d}{d\varepsilon} \frac{J(u + \varepsilon v)}{I(u + \varepsilon v)} \right|_{\varepsilon=0} = 0.$$

A simple computation yields

$$\int_{\Omega} (|\nabla u|^{p_1(x)-2} + |\nabla u|^{p_2(x)-2}) \nabla u \nabla v \, dx \cdot I(u) - J(u) \cdot \int_{\Omega} |u|^{q(x)-2} uv \, dx = 0, \quad \forall v \in E. \quad (31)$$

Relation (31) combined with the fact that  $J(u) = \lambda_1 I(u)$  and  $I(u) \neq 0$  implies the fact that  $\lambda_1$  is an eigenvalue of problem (8). Thus, step 2 is verified.

*Step 3.* Any  $\lambda \in (\lambda_1, \infty)$  is an eigenvalue of problem (8).

Fix  $\lambda \in (\lambda_1, \infty)$ . Define  $T_\lambda : E \rightarrow \mathbb{R}$  by

$$T_\lambda(u) = J(u) - \lambda I(u).$$

Thus,  $\lambda$  is an eigenvalue of problem (8) if and only if there exists  $u_\lambda \in E \setminus \{0\}$  a critical point of  $T_\lambda$ .

With similar arguments as in the proof of relation (20) we deduce that  $T_\lambda$  is coercive, that is,  $\lim_{\|u\| \rightarrow \infty} T_\lambda(u) = \infty$ . On the other hand,  $T_\lambda$  is weakly lower semi-continuous. Thus, there exists  $u_\lambda \in E$  a global minimum point of  $T_\lambda$  and hence, a critical point of  $T_\lambda$ . It remains to show that  $u_\lambda$  is not trivial. Indeed, since  $\lambda_1 = \inf_{u \in E \setminus \{0\}} \frac{J(u)}{I(u)}$  and  $\lambda > \lambda_1$  it follows that there exists  $v_\lambda \in E$  such that  $J(v_\lambda) < \lambda I(v_\lambda)$ , or, equivalently,  $T_\lambda(v_\lambda) < 0$ . Thus,  $\inf_E T_\lambda < 0$  and we conclude that  $u_\lambda$  is a nontrivial critical point of  $T_\lambda$ , that is,  $\lambda$  is an eigenvalue of problem (8). Thus, step 3 is verified.

*Step 4.* Any  $\lambda \in (0, \lambda_0)$ , where  $\lambda_0$  is given by relation (19), is not an eigenvalue of problem (8).

Indeed, assuming by contradiction that there exists  $\lambda \in (0, \lambda_0)$  an eigenvalue of problem (8) it follows that there exists  $u_\lambda \in E \setminus \{0\}$  such that

$$\langle J'(u_\lambda), v \rangle = \lambda \langle I'(u_\lambda), v \rangle, \quad \forall v \in E.$$

Thus, for  $v = u_\lambda$  we find

$$\langle J'(u_\lambda), u_\lambda \rangle = \lambda \langle I'(u_\lambda), u_\lambda \rangle,$$

or

$$J_1(u_\lambda) = \lambda I_1(u_\lambda).$$

The fact that  $u_\lambda \in E \setminus \{0\}$  assures that  $I_1(u_\lambda) > 0$ . Since  $\lambda < \lambda_0$ , the above information implies

$$J_1(u_\lambda) \geq \lambda_0 I_1(u_\lambda) > \lambda I_1(u_\lambda) = J_1(u_\lambda).$$

Clearly, the above inequalities lead to a contradiction. Thus, step 4 is verified.

By steps 2, 3 and 4 we deduce that  $\lambda_0 \leq \lambda_1$ . The proof of Theorem 3.1 is now complete.  $\square$

#### 4. Neumann problems in Orlicz-Sobolev spaces

In this section we study the nonhomogeneous Neumann problem

$$\begin{cases} -\operatorname{div}(a(x, |\nabla u(x)|) \nabla u(x)) + a(x, |u(x)|) u(x) = \lambda g(x, u(x)), & \text{for } x \in \Omega \\ \frac{\partial u}{\partial \nu}(x) = 0, & \text{for } x \in \partial\Omega, \end{cases} \tag{32}$$

where  $\Omega$  is a bounded domain in  $\mathbb{R}^N$  with smooth boundary  $\partial\Omega$  and  $\nu$  is the outward unit normal to  $\partial\Omega$ . We assume that the function  $a(x, t) : \overline{\Omega} \times \mathbb{R} \rightarrow \mathbb{R}$  is such that  $\varphi(x, t) : \overline{\Omega} \times \mathbb{R} \rightarrow \mathbb{R}$ ,

$$\varphi(x, t) = \begin{cases} a(x, |t|)t, & \text{for } t \neq 0 \\ 0, & \text{for } t = 0, \end{cases}$$

and satisfies

( $\varphi$ ) for all  $x \in \Omega$ ,  $\varphi(x, \cdot) : \mathbb{R} \rightarrow \mathbb{R}$  is an odd, increasing homeomorphism from  $\mathbb{R}$  onto  $\mathbb{R}$ ;

and  $\Phi(x, t) : \overline{\Omega} \times \mathbb{R} \rightarrow \mathbb{R}$ ,

$$\Phi(x, t) = \int_0^t \varphi(x, s) ds, \quad \forall x \in \overline{\Omega}, t \geq 0,$$

belongs to class  $\Phi$ , that is,  $\Phi$  satisfies the following conditions

( $\Phi_1$ ) for all  $x \in \Omega$ ,  $\Phi(x, \cdot) : [0, \infty) \rightarrow \mathbb{R}$  is a nondecreasing continuous function, with  $\Phi(x, 0) = 0$  and  $\Phi(x, t) > 0$  whenever  $t > 0$ ;  $\lim_{t \rightarrow \infty} \Phi(x, t) = \infty$ ;

( $\Phi_2$ ) for every  $t \geq 0$ ,  $\Phi(\cdot, t) : \Omega \rightarrow \mathbb{R}$  is a measurable function.

We also assume that there exist two positive constants  $\varphi_0$  and  $\varphi^0$  such that

$$1 < \varphi_0 \leq \frac{t\varphi(x, t)}{\Phi(x, t)} \leq \varphi^0 < \infty, \quad \forall x \in \overline{\Omega}, t \geq 0. \tag{33}$$

Furthermore, we assume that  $\Phi$  satisfies the following condition:

$$\text{for each } x \in \overline{\Omega}, \text{ the function } [0, \infty) \ni t \rightarrow \Phi(x, \sqrt{t}) \text{ is convex.} \quad (34)$$

Relation (16) assures that  $L^\Phi(\Omega)$  is an uniformly convex space and thus, a reflexive space.

We study problem (32) in the particular case when  $\Phi$  satisfies

$$M \cdot |t|^{p(x)} \leq \Phi(x, t), \quad \forall x \in \overline{\Omega}, t \geq 0, \quad (35)$$

where  $p(x) \in C(\overline{\Omega})$  with  $p(x) > 1$  for all  $x \in \overline{\Omega}$  and  $M > 0$  is a constant.

On the other hand, we assume that the function  $g$  from problem (32) satisfies the hypotheses

$$|g(x, t)| \leq C_0 \cdot |t|^{q(x)-1}, \quad \forall x \in \Omega, t \in \mathbb{R} \quad (36)$$

and

$$C_1 \cdot |t|^{q(x)} \leq G(x, t) := \int_0^t g(x, s) ds \leq C_2 \cdot |t|^{q(x)}, \quad \forall x \in \Omega, t \in \mathbb{R}, \quad (37)$$

where  $C_0, C_1$  and  $C_2$  are positive constants and  $q(x) \in C(\overline{\Omega})$  satisfies  $1 < q(x) < \frac{Np^-}{N-p^-}$  for all  $x \in \overline{\Omega}$ .

We say that  $u \in W^{1,\Phi}(\Omega)$  is a *weak solution* of problem (32) if

$$\int_{\Omega} a(x, |\nabla u|) \nabla u \nabla v dx + \int_{\Omega} a(x, |u|) uv dx - \lambda \int_{\Omega} g(x, u) v dx = 0,$$

for all  $v \in W^{1,\Phi}(\Omega)$ .

The main results of this section are the following (see Mihăilescu & Rădulescu [28]).

**Theorem 4.1.** *Assume  $\varphi$  and  $\Phi$  verify conditions  $(\varphi), (\Phi_1), (\Phi_2), (33), (34)$  and  $(35)$  and the functions  $g$  and  $G$  satisfy conditions  $(36)$  and  $(37)$ . Furthermore, we assume that  $q^- < \varphi_0$ . Then there exists  $\lambda_* > 0$  such that for any  $\lambda \in (0, \lambda_*)$  problem (32) has a nontrivial weak solution.*

**Theorem 4.2.** *Assume  $\varphi$  and  $\Phi$  verify conditions  $(\varphi), (\Phi_1), (\Phi_2), (33), (34)$  and  $(35)$  and the functions  $g$  and  $G$  satisfy conditions  $(36)$  and  $(37)$ . Furthermore, we assume that  $q^+ < \varphi_0$ . Then there exists  $\lambda_* > 0$  and  $\lambda^* > 0$  such that for any  $\lambda \in (0, \lambda_*) \cup (\lambda^*, \infty)$  problem (32) has a nontrivial weak solution.*

Let  $E$  denote the generalized Orlicz-Sobolev space  $W^{1,\Phi}(\Omega)$ .

For each  $\lambda > 0$  we define the energy functional  $J_\lambda : E \rightarrow \mathbb{R}$  by

$$J_\lambda(u) = \int_{\Omega} [\Phi(x, |\nabla u|) + \Phi(x, |u|)] dx - \lambda \int_{\Omega} G(x, u) dx.$$

Then  $J_\lambda$  is well-defined on  $E$ ,  $J_\lambda \in C^1(E, \mathbb{R})$ , and

$$\langle J'_\lambda(u), v \rangle = \int_\Omega a(x, |\nabla u|) \nabla u \cdot \nabla v \, dx + \int_\Omega a(x, |u|) uv \, dx - \lambda \int_\Omega g(x, u) v \, dx,$$

for all  $u, v \in E$ . Standard arguments show that  $J_\lambda$  is weakly lower semi-continuous.

We also define the functional  $\Lambda : E \rightarrow \mathbb{R}$  by

$$\Lambda(u) = \int_\Omega [\Phi(x, |\nabla u|) + \Phi(x, |u|)] \, dx.$$

Then  $\Lambda$  is well defined on  $E$ ,  $\Lambda \in C^1(E, \mathbb{R})$  is weakly lower semi-continuous, and for all  $u, v \in E$ ,

$$\langle \Lambda'(u), v \rangle = \int_\Omega a(x, |\nabla u|) \nabla u \cdot \nabla v \, dx + \int_\Omega a(x, |u|) uv \, dx.$$

*Proof of Theorem 4.1.* We split the proof into several steps.

*Step 1.* There exists  $\lambda_* > 0$  such that for all  $\lambda \in (0, \lambda_*)$ , there are  $\rho, \alpha > 0$  such that  $J_\lambda(u) \geq \alpha > 0$ , for any  $u \in E$  with  $\|u\| = \rho$ . The value of  $\lambda_*$  is given by

$$\lambda_* = \frac{\rho^{\varphi^0 - q^-}}{2 \cdot C_2 \cdot c_1^{q^-}}. \tag{38}$$

*Step 2.* There exists  $\theta \in E$  such that  $\theta \geq 0$ ,  $\theta \neq 0$  and  $J_\lambda(t\theta) < 0$ , for  $t > 0$  small enough.

*Step 3.* Conclusion.

Fix  $\lambda \in (0, \lambda_*)$ . Then, by Step 1, it follows that on the boundary of the ball centered in the origin and of radius  $\rho$  in  $E$ , denoted by  $B_\rho(0)$ , we have  $\inf_{\partial B_\rho(0)} J_\lambda > 0$ . On the other hand, by Step 2, there exists  $\theta \in E$  such that  $J_\lambda(t \cdot \theta) < 0$  for all  $t > 0$  small enough. Moreover, our hypotheses imply that for any  $u \in B_\rho(0)$  we have

$$J_\lambda(u) \geq \|u\|^{\varphi^0} - \lambda \cdot C_2 \cdot c_1^{q^-} \|u\|^{q^-}.$$

It follows that

$$-\infty < \underline{c} := \inf_{B_\rho(0)} J_\lambda < 0.$$

We let now  $0 < \varepsilon < \inf_{\partial B_\rho(0)} J_\lambda - \inf_{B_\rho(0)} J_\lambda$ . Applying Ekeland's variational principle we find  $u_\varepsilon \in \overline{B_\rho(0)}$  such that

$$\begin{aligned} J_\lambda(u_\varepsilon) &< \inf_{B_\rho(0)} J_\lambda + \varepsilon \\ J_\lambda(u_\varepsilon) &< J_\lambda(u) + \varepsilon \cdot \|u - u_\varepsilon\|, \quad u \neq u_\varepsilon. \end{aligned}$$

Since

$$J_\lambda(u_\varepsilon) \leq \inf_{B_\rho(0)} J_\lambda + \varepsilon \leq \inf_{B_\rho(0)} J_\lambda + \varepsilon < \inf_{\partial B_\rho(0)} J_\lambda,$$

we deduce that  $u_\varepsilon \in B_\rho(0)$ . Now, we define  $I_\lambda : \overline{B_\rho(0)} \rightarrow \mathbb{R}$  by  $I_\lambda(u) = J_\lambda(u) + \varepsilon \cdot \|u - u_\varepsilon\|$ . Then  $u_\varepsilon$  is a minimum point of  $I_\lambda$  and thus

$$\frac{I_\lambda(u_\varepsilon + t \cdot v) - I_\lambda(u_\varepsilon)}{t} \geq 0$$

for small  $t > 0$  and any  $v \in B_1(0)$ . Therefore

$$\frac{J_\lambda(u_\varepsilon + t \cdot v) - J_\lambda(u_\varepsilon)}{t} + \varepsilon \cdot \|v\| \geq 0.$$

Letting  $t \rightarrow 0$  it follows that  $\langle J'_\lambda(u_\varepsilon), v \rangle + \varepsilon \cdot \|v\| > 0$  and we infer that  $\|J'_\lambda(u_\varepsilon)\| \leq \varepsilon$ .

We deduce that there exists a sequence  $\{w_n\} \subset B_\rho(0)$  such that

$$J_\lambda(w_n) \rightarrow \underline{c} \quad \text{and} \quad J'_\lambda(w_n) \rightarrow 0. \tag{39}$$

It is clear that  $\{w_n\}$  is bounded in  $E$ . Thus, there exists  $w \in E$  such that, up to a subsequence,  $\{w_n\}$  converges weakly to  $w$  in  $E$ . Since  $E$  is compactly embedded in  $L^{q(x)}(\Omega)$ , it follows that  $\{w_n\}$  converges strongly to  $w$  in  $L^{q(x)}(\Omega)$ . Thus, by (36) and Hölder's inequality,

$$\begin{aligned} \left| \int_\Omega g(x, w_n) \cdot (w_n - w) \, dx \right| &\leq C_0 \cdot \int_\Omega |w_n|^{q(x)-1} |w_n - w| \, dx \\ &\leq C_0 \cdot \left\| |w_n|^{q(x)-1} \right\|_{\frac{q(x)}{q(x)-1}} \cdot \|w_n - w\|_{q(x)} \rightarrow 0, \tag{40} \\ &\text{as } n \rightarrow \infty. \end{aligned}$$

On the other hand, by (39) we have

$$\lim_{n \rightarrow \infty} \langle J'_\lambda(w_n), w_n - w \rangle = 0. \tag{41}$$

Relations (40) and (41) imply  $\lim_{n \rightarrow \infty} \langle \Lambda'(w_n), w_n - w \rangle = 0$ . Thus,  $\{w_n\}$  converges strongly to  $w$  in  $E$ . So, by (39),  $J_\lambda(w) = \underline{c} < 0$  and  $J'_\lambda(w) = 0$ . We conclude that  $w$  is a nontrivial weak solution for problem (32) for any  $\lambda \in (0, \lambda_\star)$ . The proof of Theorem 4.1 is complete.  $\square$

*Proof of Theorem 4.2.* Since  $q^+ < \varphi_0$  it follows that  $q^- < \varphi_0$ . Thus, by Theorem 4.1, there exists  $\lambda_\star > 0$  such that for any  $\lambda \in (0, \lambda_\star)$  problem (32) has a nontrivial weak solution.



Next, we observe that  $J_\lambda$  is coercive and weakly lower semi-continuous in  $E$ , for all  $\lambda > 0$ . Thus, there exists  $u_\lambda \in E$  a global minimizer of  $I_\lambda$ , hence a weak solution of problem (32).

We show that  $u_\lambda$  is not trivial for  $\lambda$  large enough. Indeed, letting  $t_0 > 1$  be a fixed real and  $u_0(x) = t_0$ , for all  $x \in \Omega$  we have  $u_0 \in E$  and

$$J_\lambda(u_0) = \Lambda(u_0) - \lambda \int_\Omega G(x, u_0) dx \leq \int_\Omega \Phi(x, t_0) dx - \lambda \cdot C_1 \cdot \int_\Omega |t_0|^{q(x)} dx \leq L - \lambda \cdot C_1 \cdot t_0^{q^+} \cdot |\Omega_1|,$$

where  $L$  is a positive constant. Thus, there exists  $\lambda^* > 0$  such that  $J_\lambda(u_0) < 0$  for any  $\lambda \in [\lambda^*, \infty)$ . It follows that  $J_\lambda(u_\lambda) < 0$  for any  $\lambda \geq \lambda^*$  and thus  $u_\lambda$  is a nontrivial weak solution of problem (32) for  $\lambda$  large enough. The proof of Theorem 4.2 is complete.  $\square$

We conclude this section with several examples of functions  $\varphi$  and  $\Phi$  for which the results in this section do apply.

**Example 4.3.** Define

$$\varphi(x, t) = p(x)|t|^{p(x)-2}t \quad \text{and} \quad \Phi(x, t) = |t|^{p(x)},$$

with  $p(x) \in C(\overline{\Omega})$  satisfying  $2 \leq p(x) < N$ , for all  $x \in \overline{\Omega}$ .

**Example 4.4.** Define

$$\varphi(x, t) = p(x) \frac{|t|^{p(x)-2}t}{\log(1 + |t|)}$$

and

$$\Phi(x, t) = \frac{|t|^{p(x)}}{\log(1 + |t|)} + \int_0^{|t|} \frac{s^{p(x)}}{(1 + s)(\log(1 + s))^2} ds,$$

with  $p(x) \in C(\overline{\Omega})$  satisfying  $3 \leq p(x) < N$ , for all  $x \in \overline{\Omega}$ .

**Example 4.5.** Define

$$\varphi(x, t) = p(x) \cdot \log(1 + \alpha + |t|) \cdot |t|^{p(x)-1}t,$$

and

$$\Phi(x, t) = \log(1 + \alpha + |t|) \cdot |t|^{p(x)} - \int_0^{|t|} \frac{s^{p(x)}}{1 + \alpha + s} dx,$$

where  $\alpha > 0$  is a constant and  $p(x) \in C(\overline{\Omega})$  satisfying  $2 \leq p(x) < N$ , for all  $x \in \overline{\Omega}$ .

### 5. Variational analysis versus nonlinear eigenvalue problems

Consider the eigenvalue problem

$$\begin{cases} -\operatorname{div}(\alpha(|\nabla u|)\nabla u) + \alpha(|u|)u = \lambda f(x, u) & \text{in } \Omega, \\ \frac{\partial u}{\partial \nu} = 0 & \text{on } \partial\Omega. \end{cases} \quad (N_{\alpha, \lambda}^f)$$

We assume that  $f : \overline{\Omega} \times \mathbb{R} \rightarrow \mathbb{R}$  is continuous and  $\alpha : (0, \infty) \rightarrow \mathbb{R}$  is such that the mapping  $\phi : \mathbb{R} \rightarrow \mathbb{R}$  defined by

$$\phi(t) = \begin{cases} \alpha(|t|)t, & \text{for } t \neq 0 \\ 0, & \text{for } t = 0, \end{cases}$$

is an odd, strictly increasing homeomorphism from  $\mathbb{R}$  onto  $\mathbb{R}$ .

The main result in this section (see Bonanno, Molica Bisci & Rădulescu [7]) establishes that if  $p > N + 1$  and  $\lambda > 0$  is arbitrary, then there exists a sequence of pairwise distinct solutions of problem  $(N_{\alpha, \lambda}^f)$  that converges to zero in  $W^1L_{\Phi}(\Omega)$ . We also refer to Bonanno & Molica Bisci [6] for a related property for the  $p$ -Laplace operator.

Throughout this section we assume that  $\Phi$  satisfies the following hypotheses:

$$(\Phi_0) \quad 1 < \liminf_{t \rightarrow \infty} \frac{t\phi(t)}{\Phi(t)} \leq p^0 := \sup_{t > 0} \frac{t\phi(t)}{\Phi(t)} < \infty;$$

$$(\Phi_1) \quad N < p_0 := \inf_{t > 0} \frac{t\phi(t)}{\Phi(t)} < \liminf_{t \rightarrow \infty} \frac{\log(\Phi(t))}{\log(t)}.$$

Let

$$A := \liminf_{\xi \rightarrow 0^+} \frac{\int_{\Omega} \max_{|t| \leq \xi} F(x, t) \, dx}{\xi^{p^0}}, \quad B := \limsup_{\xi \rightarrow 0^+} \frac{\int_{\Omega} F(x, \xi) \, dx}{\xi^{p_0}}.$$

The following multiplicity result has been established in [7].

**Theorem 5.1.** *Let  $f : \overline{\Omega} \times \mathbb{R} \rightarrow \mathbb{R}$  be a continuous function,  $\Phi$  be a Young function satisfying the structural hypotheses  $(\Phi_0)$ – $(\Phi_1)$  and let  $\rho$  be a positive constant such that*

$$(\Phi_{\rho}) \quad \lim_{t \rightarrow 0^+} \frac{\Phi(t)}{t^{p_0}} < \rho.$$

Further, assume that

$$(h_0) \quad \liminf_{\xi \rightarrow 0^+} \frac{\int_{\Omega} \max_{|t| \leq \xi} F(x, t) \, dx}{\xi^{p_0}} < \frac{1}{(2c)^{p_0} \rho |\Omega|} \limsup_{\xi \rightarrow 0^+} \frac{\int_{\Omega} F(x, \xi) \, dx}{\xi^{p_0}}.$$

Then, for every  $\lambda$  belonging to

$$\left] \frac{\rho |\Omega|}{B}, \frac{1}{(2c)^{p_0} A} \right[ ,$$

the problem  $(N_{\alpha, \lambda}^f)$  admits a sequence of pairwise distinct weak solutions which strongly converges to zero in  $W^1L_{\Phi}(\Omega)$ .

The key ingredient in the proof of Theorem 5.1 is the following result of Bonanno & Molica Bisci [5, Theorem 2.1], which is a refinement of Ricceri’s variational principle [37]. Ricceri’s result goes back to an elementary property established by Pucci and Serrin [33, 34], which asserts that if a functional of class  $C^1$  defined on a real Banach space has two local minima, then it has a third critical point. At our best knowledge, the first *three critical point* property was found by Krasnoselskii [17]. He showed that if  $f$  is a coercive  $C^1$  functional defined on a finite dimensional space having a nondegenerate critical point  $x_0$  (that is, the *topological index*  $\text{ind } f'(x_0)(0)$  is different from zero) which is not a global minimum, then  $f$  admits a third critical point. This result was extended to infinite dimensional Banach spaces by Amann [3]. We refer to Bonanno & Marano [4], Livrea & Marano [22], and Marano & Motreanu [24] for related results and applications of Ricceri’s variational principle. The recent book by Kristály, Rădulescu & Varga [20] contains several applications of Ricceri’s variational principle.

**Theorem 5.2.** (Bonanno & Molica Bisci [5, Theorem 2.1]). *Let  $X$  be a reflexive real Banach space, let  $J, I : X \rightarrow \mathbb{R}$  be two Gâteaux differentiable functionals such that  $J$  is strongly continuous, sequentially weakly lower semicontinuous and coercive and  $I$  is sequentially weakly upper semicontinuous. For every  $r > \inf_X J$ , put*

$$\varphi(r) := \inf_{u \in J^{-1} ]-\infty, r[ } \frac{\left( \sup_{v \in J^{-1} ]-\infty, r[ } I(v) \right) - J(u)}{r - J(u)},$$

and  $\delta := \liminf_{r \rightarrow (\inf_X J)^+} \varphi(r)$ .

Then, if  $\delta < +\infty$ , for each  $\lambda \in ]0, \frac{1}{\delta} [$ , the following alternative holds:

either

(c<sub>1</sub>) there is a global minimum of  $J$  which is a local minimum of  $g_\lambda := J - \lambda I$ ,  
or

(c<sub>2</sub>) there is a sequence  $\{u_n\}$  of pairwise distinct critical points (local minima) of  $g_\lambda$  which weakly converges to a global minimum of  $J$ , with  $\lim_{n \rightarrow +\infty} J(u_n) = \inf_X J$ .

Define

$$\phi(t) = \frac{|t|^{p-2}}{\log(1+|t|)} t \quad \text{for } t \neq 0, \quad \text{and } \phi(0) = 0.$$

A straightforward computation shows that the assumptions  $(\Phi_0)$ ,  $(\Phi_1)$ , and  $(\Phi_\rho)$  are fulfilled. A direct application of Theorem 5.1 implies the following multiplicity property.

**Corollary 5.3.** *Let  $p > N + 1$  and  $g : \mathbb{R} \rightarrow \mathbb{R}$  be a continuous non-negative function with potential  $G(\xi) := \int_0^\xi g(t) dt$ . Assume that*

$$\liminf_{\xi \rightarrow 0^+} \frac{G(\xi)}{\xi^p} = 0, \quad \text{and} \quad \limsup_{\xi \rightarrow 0^+} \frac{G(\xi)}{\xi^{p-1}} = +\infty.$$

Let  $h : \overline{\Omega} \rightarrow \mathbb{R}$  be a continuous and positive function.

Then, for each  $\lambda > 0$ , the Neumann problem

$$\begin{cases} -\operatorname{div} \left( \frac{|\nabla u|^{p-2}}{\log(1+|\nabla u|)} \nabla u \right) + \frac{|u|^{p-2}}{\log(1+|u|)} u = \lambda h(x) g(u) & \text{in } \Omega, \\ \frac{\partial u}{\partial \nu} = 0 & \text{on } \partial\Omega, \end{cases}$$

admits a sequence of pairwise distinct weak solutions which strongly converges to zero in  $W^1 L_\Phi(\Omega)$ .

The reader interested in nonlinear PDE's in Orlicz-Sobolev spaces may consult the following very related references: Byun, Yao & Zhou [8], Fukagai, Ito & Narukawa [13], Le [21], Kristály, Mihăilescu & Rădulescu [19], Mihăilescu, Rădulescu & Repovš [29], Pucci & Rădulescu [32], and Xing & Ding [39]. For many examples and related properties we also refer to the books by Ghergu & Rădulescu [14, 15].

**Acknowledgments.** This paper is based on the author's plenary talk given at the International Workshop "Variational, Topological, and Set-Valued Methods for Nonlinear Differential Problems", Messina, April 14-16, 2010. The author would like to thank Professor Gabriele Bonanno and Professor Salvatore Angelo Marano for invitation and for useful discussions during the Workshop. It is acknowledged the support through Grant CNCSIS PCCE-8/2010 "Sisteme diferențiale în analiza neliniară și aplicații".

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