

## NONLINEAR EIGENVALUE PROBLEMS FOR DEGENERATE ELLIPTIC SYSTEMS

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**Abstract.** The following nonlinear eigenvalue problem for a pair of real parameters  $(\lambda, \mu)$  is studied:

$$\begin{cases} -\Delta_p u = \lambda a(x) |u|^{\alpha_1} |v|^{\beta_1 - 1} v & \text{in } \Omega; \\ -\Delta_q v = \mu b(x) |v|^{\alpha_2} |u|^{\beta_2 - 1} u & \text{in } \Omega; \\ u = v = 0 & \text{on } \partial\Omega. \end{cases}$$

Here,  $p, q \in (1, \infty)$  are given numbers,  $\Omega$  is a bounded domain in  $\mathbb{R}^N$  with a  $C^2$ -boundary,  $a, b \in L^\infty(\Omega)$  are given functions, both assumed to be strictly positive on compact subsets of  $\Omega$ , and the coefficients  $\alpha_i, \beta_i$  are nonnegative numbers satisfying either the conditions  $\alpha_1 + \beta_1 = p - 1$  and  $\alpha_2 + \beta_2 = q - 1$ , or the condition

$$(p - 1 - \alpha_1)(q - 1 - \alpha_2) = \beta_1 \beta_2.$$

A *smooth curve* of pairs  $(\lambda, \mu)$  in  $(0, \infty) \times (0, \infty)$  is found for which the quasilinear elliptic system possesses a solution pair  $(u, v)$  consisting of nontrivial, nonnegative functions  $u \in W_0^{1,p}(\Omega)$  and  $v \in W_0^{1,q}(\Omega)$ . Key roles in the proof are played by the strong comparison principle and a nonlinear Kreĭn-Rutman theorem obtained by the authors in earlier works. The main result is applied to some quasilinear elliptic systems related to the above system.

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## 1. INTRODUCTION

We consider the following system of quasilinear elliptic boundary-value problems:

$$\begin{cases} -\Delta_p u = \lambda a(x) |u|^{\alpha_1} |v|^{\beta_1-1} v & \text{in } \Omega; \\ -\Delta_q v = \mu b(x) |v|^{\alpha_2} |u|^{\beta_2-1} u & \text{in } \Omega; \\ u = v = 0 & \text{on } \partial\Omega, \end{cases} \quad (1.1)$$

where  $\Omega$  is a bounded domain in  $\mathbb{R}^N$  whose boundary  $\partial\Omega$  is a  $C^2$ -manifold  $\partial\Omega$  (which is not assumed to be connected),  $x = (x_1, \dots, x_N)$  is a generic point in  $\Omega$ ,  $p, q \in (1, \infty)$  are given numbers,  $a, b \in L^\infty(\Omega)$  are given functions satisfying

$$a_0 \stackrel{\text{def}}{=} \operatorname{ess\,inf}_{x \in \Omega} a(x) > 0 \quad \text{and} \quad b_0 \stackrel{\text{def}}{=} \operatorname{ess\,inf}_{x \in \Omega} b(x) > 0,$$

and  $\alpha_i, \beta_i$  are constants with  $\alpha_i \geq 0$  and  $\beta_i > 0$  for  $i = 1, 2$ . The quasilinear elliptic operator  $u \mapsto \Delta_p u \stackrel{\text{def}}{=} \operatorname{div}(|\nabla u|^{p-2} \nabla u)$ , called the  $p$ -Laplacian, is defined for  $u \in W_0^{1,p}(\Omega)$  with values  $\Delta_p u \in W^{-1,p'}(\Omega)$ , the dual space of  $W_0^{1,p}(\Omega)$ , where  $\frac{1}{p} + \frac{1}{p'} = 1$ . We view System (1.1) as a *homogeneous nonlinear eigenvalue problem* for the unknown pair of parameters  $(\lambda, \mu) \in \mathbb{R}_+^* \times \mathbb{R}_+^* = (0, \infty)^2$  associated with the unknown pair of nonnegative eigenfunctions  $u \in W_0^{1,p}(\Omega)$  and  $v \in W_0^{1,q}(\Omega)$ . We will refer to such a couple  $(\lambda, \mu)$  as a “principal eigenvalue” of system (1.1).

Notice that System (1.1) is neither variational nor of Hamiltonian type, in general, except for the cases when either  $\frac{\partial f}{\partial v} \equiv \frac{\partial g}{\partial u}$  or  $\frac{\partial f}{\partial u} \equiv \frac{\partial g}{\partial v}$  where we have denoted by  $f(x, u, v)$  and  $g(x, u, v)$ , respectively, the right-hand side of the first and second equations in (1.1). Computing the partial derivatives

$$\begin{cases} \frac{\partial f}{\partial v} = \lambda \beta_1 a(x) |u|^{\alpha_1} |v|^{\beta_1-1}, & \frac{\partial g}{\partial u} = \mu \beta_2 b(x) |v|^{\alpha_2} |u|^{\beta_2-1}, \\ \frac{\partial f}{\partial u} = \lambda \alpha_1 a(x) |u|^{\alpha_1-2} |v|^{\beta_1-1} v, & \frac{\partial g}{\partial v} = \mu \alpha_2 a(x) |v|^{\alpha_1-2} |u|^{\beta_1-1} u, \end{cases}$$

we observe that the former case occurs if and only if

$$\alpha_1 = \beta_2 - 1, \quad \alpha_2 = \beta_1 - 1, \quad \text{and} \quad \lambda \beta_1 a(x) = \mu \beta_2 b(x) \quad \text{for a.e. } x \in \Omega,$$

whereas the latter case occurs if and only if either

$$\alpha_1 - 1 = \beta_2, \quad \alpha_2 - 1 = \beta_1, \quad \text{and} \quad \lambda \alpha_1 a(x) = \mu \alpha_2 b(x) \quad \text{for } x \in \Omega,$$

or  $\alpha_1 = \alpha_2 = 0$ . The special “superlinear” case when  $\alpha_1 = \alpha_2 = 0$  and  $\beta_1 \beta_2 > (p-1)(q-1)$  was treated in Ph. Clément, R. F. Manásevich, and E. Mitidieri [2]. Systems with variational and Hamiltonian structures have

been studied in D. G. de Figueiredo [6], for instance. Our method does not require any variational or Hamiltonian structure for System (1.1).

We wish to apply a simplified version of a Kreĭn-Rutman theorem for homogeneous nonlinear mappings due to P. Takáč [20, Theorem 3.5, page 1763]. Given any  $f \in L^\infty(\Omega)$ , we denote by  $T_p(f) \equiv u \in W_0^{1,p}(\Omega)$  the unique weak solution of the boundary-value problem

$$-\Delta_p u = f(x) \quad \text{in } \Omega; \quad u = 0 \quad \text{on } \partial\Omega. \quad (1.2)$$

It is well known [7, 15, 24] that  $u \in C^{1,\beta}(\overline{\Omega})$  for some  $\beta \in (0, 1)$ . We denote  $X = [C_0^1(\overline{\Omega})]^2$ ,  $X_+ = \{(f, g) \in X : f \geq 0 \text{ and } g \geq 0 \text{ in } \Omega\}$ , and  $\overset{\circ}{X}_+$  is the topological interior of  $X_+$  in  $X$ . Finally define the map  $S : X \rightarrow X$  by  $S(u, v) \stackrel{\text{def}}{=} (\tilde{u}, \tilde{v})$  with

$$\tilde{u} = T_p(a|u|^{\alpha_1}|v|^{\beta_1-1}v) \quad \text{and} \quad \tilde{v} = T_q(b|v|^{\alpha_2}|u|^{\beta_2-1}u)$$

for  $(u, v) \in X$ .

In Section 2, we treat the case when  $S$  is homogeneous whereas in Section 3, we deal with a slightly more general case. We prove in both cases the existence of a curve  $\mathcal{C}_1$  of principal eigenvalues  $(\lambda, \mu)$  for system (1.1). In Section 3 we turn to the nonhomogeneous problem

$$\begin{cases} -\Delta_p u = \lambda a(x)|u|^{\alpha_1}|v|^{\beta_1-1}v + f(x) & \text{in } \Omega; \\ -\Delta_q v = \mu b(x)|v|^{\alpha_2}|u|^{\beta_2-1}u + g(x) & \text{in } \Omega; \\ u = v = 0 & \text{on } \partial\Omega. \end{cases} \quad (1.3)$$

We discuss the solvability of (1.3) when either **(a)**  $\lambda, \mu > 0$ ,  $(\lambda, \mu)$  lies below or to the left of  $\mathcal{C}_1$ , and  $f, g \geq 0$ , or **(b)**  $(\lambda, \mu)$  lies on  $\mathcal{C}_1$  and  $f, g \geq 0$ , or **(c)**  $(\lambda, \mu)$  lies above or to the right of  $\mathcal{C}_1$ , and  $f, g \leq 0$  (“antimaximum principle”). We also briefly discuss the uniqueness of solutions in these cases.

Finally in the appendix we present first a new theorem on the strong comparison principle for the  $p$ -Laplacian and a simplified version of the Kreĭn-Rutman theorem for homogeneous nonlinear mappings of P. Takáč [20, Theorem 3.5, page 1763].

## 2. A CURVE OF PRINCIPAL EIGENVALUES

**2.1. The case when  $S$  is homogeneous.** We consider  $C_0^1(\overline{\Omega}) \stackrel{\text{def}}{=} \{f \in C^1(\overline{\Omega}) : f = 0 \text{ on } \partial\Omega\}$  and its positive cone  $(C_0^1(\overline{\Omega}))_+ = \{f \in C_0^1(\overline{\Omega}) : f \geq 0 \text{ in } \Omega\}$  which is normal and has nonempty topological interior  $(C_0^1(\overline{\Omega}))_+^\circ$

characterized by  $v \in (C_0^1(\bar{\Omega}))_+^\circ$  if and only if  $v \in C_0^1(\bar{\Omega})$  satisfies the strong maximum principle ([23, 25]):

$$v > 0 \text{ in } \Omega \quad \text{and} \quad \frac{\partial v}{\partial \nu} < 0 \text{ on } \partial\Omega. \quad (2.1)$$

We consider also the Cartesian product  $X = [C_0^1(\bar{\Omega})]^2$ , which is a strongly ordered Banach space endowed with the natural norm and ordering for pairs of functions  $(f, g) \in X$ . Its positive cone  $X_+ = \{(f, g) \in X : f \geq 0 \text{ and } g \geq 0 \text{ in } \Omega\}$  is normal and has nonempty topological interior  $\overset{\circ}{X}_+$ , where  $\overset{\circ}{X}_+ = [(C_0^1(\bar{\Omega}))_+^\circ]^2$ .

We define the map  $S : X \rightarrow X$  by  $S(u, v) \stackrel{\text{def}}{=} (\tilde{u}, \tilde{v})$  with

$$\tilde{u} = T_p(a|u|^{\alpha_1}|v|^{\beta_1-1}v) \quad \text{and} \quad \tilde{v} = T_q(b|v|^{\alpha_2}|u|^{\beta_2-1}u)$$

for  $(u, v) \in X$ , where  $T_p$  and  $T_q$  have been defined in (1.2).

The following lemma describes the interaction between positive eigenvalues and the different homogeneities of  $S_1$  and  $S_2$ , the two components of  $S$ .

**Lemma 2.1. (i)** *A couple  $(u, v) \in X_+ \setminus \{0\}$  is a weak solution of (1.1) for some  $(\lambda, \mu) \in (\mathbb{R}_+^*)^2$  if and only if  $(u, v) \in \overset{\circ}{X}_+$  and  $S(u, v) = (\lambda^{-1/(p-1)}u, \mu^{-1/(q-1)}v)$ .*

**(ii)** *For all  $\rho, \sigma \in \mathbb{R}_+$  and for all  $(u, v) \in X_+$  we have*

$$S(\rho u, \sigma v) = \left( (\rho^{\alpha_1} \sigma^{\beta_1})^{1/(p-1)} S_1(u, v), (\rho^{\beta_2} \sigma^{\alpha_2})^{1/(q-1)} S_2(u, v) \right).$$

**(iii)** *If  $(u, v) \in X_+$  solves (1.1) with  $(\lambda', \mu')$  in place of  $(\lambda, \mu)$ , then for any  $\rho, \sigma > 0$ , the pair  $(\rho u, \sigma v)$  solves (1.1) with  $(\lambda, \mu)$  satisfying*

$$\lambda = \rho^{p-1-\alpha_1} \sigma^{-\beta_1} \lambda', \quad \mu = \sigma^{q-1-\alpha_2} \rho^{-\beta_2} \mu'. \quad (2.2)$$

The proof is left to the reader.

Let us now look for principal eigenvalues of the map  $S$  via the Kreĭn-Rutman theorem, cf. Theorem A.2. We have the following.

**Theorem 2.2.** *Assume*

$$\alpha_1 + \beta_1 = p - 1 \quad \text{and} \quad \alpha_2 + \beta_2 = q - 1. \quad (2.3)$$

*Then there exists  $\Lambda > 0$  and a couple  $(u_1, v_1) \in \overset{\circ}{X}_+$  such that system (1.1) possesses a positive weak solution  $(u, v) \in X_+$  associated to some  $(\lambda, \mu) \in (\mathbb{R}_+^*)^2$  if and only if*

$$\lambda^{\frac{1}{\beta_1}} \mu^{\frac{1}{\beta_2}} = \Lambda. \quad (2.4)$$

*Moreover,  $(u, v) = c(u_1, v_1)$  for some constant  $c > 0$ .*

**Proof.** It is easy to see from Lemma 2.1(ii) that  $S$  is homogeneous; i.e.,  $S(tu, tv) = tS(u, v)$  for every  $t \in \mathbb{R}_+ \stackrel{\text{def}}{=} [0, \infty)$  if and only if (2.3) is satisfied. Furthermore  $S : X_+ \rightarrow X_+$  is strongly monotone; that is, if  $(u_i, v_i) \in X$ ,  $i = 1, 2$ , satisfy  $0 \leq u_1 \leq u_2$  and  $0 \leq v_1 \leq v_2$  in  $\Omega$  with  $u_1 \not\equiv u_2$  or  $v_1 \not\equiv v_2$  in  $\Omega$ , then  $S(u_2, v_2) - S(u_1, v_1) \in \overset{\circ}{X}_+$ . This result follows from the strong comparison principle established in [4] and [16]. Finally by a regularity result of de Thélin [22, Théorème 1, page 376] or Ladyzhenskaya and Ural'tseva [14, Théorème 7.1] (for the  $L^\infty(\Omega)$  bound of  $u$  and  $v$ ) and the results of Lieberman [15, Theorem 1, page 1203] and DiBenedetto [7] or Tolksdorf [24] for interior regularity it follows that the mapping  $T_p : L^\infty(\Omega) \rightarrow C^{1,\beta}(\overline{\Omega})$  is continuous and bounded; that is, it maps bounded sets into bounded sets. It follows from Arzelá-Ascoli's theorem that  $T_p : L^\infty(\Omega) \rightarrow C^{1,\beta'}(\overline{\Omega})$  is compact whenever  $0 < \beta' < \beta$ ; that is, it maps bounded sets into sets with compact closure. By Theorem A.1 there exists a unique number  $\Lambda_1 \in \mathbb{R}$  and  $e = (u_1, v_1) \in \overset{\circ}{X}_+$  such that  $S(u_1, v_1) = \Lambda_1(u_1, v_1)$ . Hence, by Lemma 2.1(i), the couple  $(\lambda', \mu') \stackrel{\text{def}}{=} (\Lambda_1^{-(p-1)}, \Lambda_1^{-(q-1)})$  is a principal eigenvalue for system (1.1). Using this eigenvalue in Lemma 2.1(iii) and condition (2.3) it follows that, for any  $(\lambda, \mu)$  satisfying

$$\left( \frac{\lambda}{\Lambda_1^{-(p-1)}} \right)^{1/\beta_1} \left( \frac{\mu}{\Lambda_1^{-(q-1)}} \right)^{1/\beta_2} = 1, \quad (2.5)$$

the couple  $\rho = \left( \frac{\lambda}{\Lambda_1^{-(p-1)}} \right)^{1/\beta_1}$ ,  $\sigma = 1$  solves (2.2). Therefore,  $(\lambda, \mu)$  is a principal eigenvalue of (1.1). Conversely, assume that system (1.1) possesses a positive weak solution  $(u, v) \in \overset{\circ}{X}_+$  associated to some  $(\lambda, \mu) \in (\mathbb{R}_+^*)^2$  and choose  $\rho, \sigma > 0$  such that  $\left( \left( \frac{\rho}{\sigma} \right)^{\beta_1} \lambda \right)^{\frac{-1}{p-1}} = \left( \left( \frac{\sigma}{\rho} \right)^{\beta_2} \mu \right)^{\frac{-1}{q-1}} \stackrel{\text{def}}{=} \Lambda_0$ . Then, by Lemma 2.1, parts (ii) and (iii),  $S(\rho u, \sigma v) = \Lambda_0(\rho u, \sigma v)$  and, therefore, by the uniqueness results of Theorem A.2,  $\Lambda_0 = \Lambda_1$ . It follows from the definition of  $\Lambda_0$  above that  $(\lambda, \mu)$  satisfies (2.5). The conclusion of the theorem is now obtained with

$$\Lambda \stackrel{\text{def}}{=} \Lambda_1^{-(p-1)/\beta_1 - (q-1)/\beta_2}. \quad (2.6)$$

Finally, the fact that  $(u, v) = c(u_1, v_1)$  with some positive constant  $c$  follows from the uniqueness in Theorem A.2.  $\square$

Let us denote the set of all principal eigenvalues  $(\lambda, \mu)$  of (1.1) by

$$\mathcal{C}_1 \stackrel{\text{def}}{=} \left\{ (\lambda, \mu) \in (\mathbb{R}_+^*)^2 : \lambda^{\frac{1}{\beta_1}} \mu^{\frac{1}{\beta_2}} = \Lambda \right\}.$$

We will call it the *principal eigenvalue curve* of system (1.1).

**2.2. The general case.** Let us now consider  $\lambda > 0$ ,  $\mu > 0$ , the mapping  $S : X_+ \rightarrow X_+$  defined in Section 2 above, and its square iterate  $S^2 \equiv S \circ S$ . We wish to apply the Kreĭn-Rutman theorem to  $S^2$ . Notice that  $S^2 : X_+ \rightarrow X_+$  is homogeneous if and only if the following equations are satisfied:

$$\alpha_1 = \alpha_2 = 0, \quad \beta_1\beta_2 = (p-1)(q-1). \quad (2.7)$$

Indeed, given  $(u, v) \in X_+$ , set  $(\tilde{u}, \tilde{v}) = S(u, v)$  and  $(\tilde{\tilde{u}}, \tilde{\tilde{v}}) = S(\tilde{u}, \tilde{v})$ . For  $t \in \mathbb{R}_+$  we have

$$(t^{\gamma_1}\tilde{u}, t^{\gamma_2}\tilde{v}) = S(tu, tv), \quad (2.8)$$

and, therefore,

$$(t^{\delta_1}\tilde{\tilde{u}}, t^{\delta_2}\tilde{\tilde{v}}) = S^2(tu, tv),$$

where  $\delta_1 = \frac{\alpha_1\gamma_1 + \beta_1\gamma_2}{p-1}$ ,  $\delta_2 = \frac{\alpha_2\gamma_2 + \beta_2\gamma_1}{q-1}$ . Thus,  $S^2$  is homogeneous if and only if  $\delta_1 = \delta_2 = 1$ . These equations are equivalent to

$$\begin{aligned} \alpha_1(\gamma_1 - \gamma_2) &= (p-1)(1 - \gamma_1\gamma_2), & \beta_1(\gamma_1 - \gamma_2) &= (p-1)(\gamma_1^2 - 1), \\ \alpha_2(\gamma_1 - \gamma_2) &= (q-1)(\gamma_1\gamma_2 - 1), & \beta_2(\gamma_1 - \gamma_2) &= (q-1)(1 - \gamma_2^2). \end{aligned}$$

The case  $\gamma_1 = \gamma_2$  forces  $\gamma_1\gamma_2 = 1$  which yields  $\gamma_1 = \gamma_2 = 1$ . Consequently,  $\alpha_i$  and  $\beta_i$  satisfy (2.3). Therefore, without loss of generality, from now on we may assume  $\gamma_1 < \gamma_2$ . Using  $\alpha_1 \geq 0$  we obtain  $1 - \gamma_1\gamma_2 \leq 0$ , whereas  $\alpha_2 \geq 0$  yields  $\gamma_1\gamma_2 - 1 \leq 0$ . It follows that  $\gamma_1\gamma_2 = 1$  again. This forces also  $\alpha_1 = \alpha_2 = 0$  and  $\beta_1\beta_2 = (p-1)(q-1)$ .

Since these conditions on  $\alpha_i, \beta_i$  are very restrictive, one would prefer using a better method than the one we have just described. The idea is the following. Let us assume throughout this section that  $\alpha_1 < p-1$  and  $\alpha_2 < q-1$ . We introduce a new mapping  $T : X_+ \rightarrow X_+$  defined by  $T(u, v) \stackrel{\text{def}}{=} (J_1(v), J_2(u))$  where, for  $(u, v) \in X$ ,  $J_1(v)$  is the unique (weak) solution  $\tilde{u}$  of

$$\begin{cases} -\Delta_p \tilde{u} = a(x)|\tilde{u}|^{\alpha_1} v^{\beta_1} & \text{in } \Omega; \\ \tilde{u} = 0 & \text{on } \partial\Omega, \end{cases} \quad (2.9)$$

and  $J_2(u)$  is the unique (weak) solution  $\tilde{v}$  of

$$\begin{cases} -\Delta_q \tilde{v} = b(x)|\tilde{v}|^{\alpha_2} u^{\beta_2} & \text{in } \Omega; \\ \tilde{v} = 0 & \text{on } \partial\Omega. \end{cases} \quad (2.10)$$

The existence is obtained by classical minimization while uniqueness follows from a convexity argument ([11, Theorem 3, page 151]). The regularity results combined with the strong maximum principle already mentioned imply that the pair  $(\tilde{u}, \tilde{v})$  belongs to  $\overset{\circ}{X}_+$ .

Let us to consider the mapping  $T^2$ . Notice that

$$T^2(u, v) = (J_1 \circ J_2(u), J_2 \circ J_1(v))$$

for any  $(u, v) \in X$ , so we can decouple  $T^2$  and look for eigenvalues of each component. We have now that the condition (2.14) below for the homogeneity of  $J_1 \circ J_2$  and  $J_2 \circ J_1$  is less restrictive than the one found before for  $S^2$ . We will need the following result.

**Lemma 2.3.** *Let us denote  $V = C_0^1(\bar{\Omega})$ . Then the mapping  $J_i : V_+ \rightarrow V_+$  is nondecreasing for  $i = 1, 2$ .*

**Proof.** We prove the result only for  $J_1$ . Let  $v_1, v_2 \in V_+$ ,  $0 \leq v_1 \leq v_2$ ,  $v_1 \neq 0$ , and denote  $m_i(x) = a(x)v_i^{\beta_1}$  and  $u_i = J_1(v_i)$  for  $i = 1, 2$ . Since  $m_1 \leq m_2$ , it follows that  $u_2$  is an upper solution for the following problem:

$$-\Delta_p u = m_1(x)|u|^{\alpha_1} \quad \text{in } \Omega; \quad u = 0 \quad \text{on } \partial\Omega. \quad (2.11)$$

Let us denote by  $\varphi$  the positive eigenfunction of the Dirichlet  $p$ -Laplacian with weight  $m_1$ ; that is, there exists  $\lambda_1 > 0$  such that

$$-\Delta_p \varphi = \lambda_1 m_1(x)\varphi^{p-1} \quad \text{in } \Omega; \quad \varphi = 0 \quad \text{on } \partial\Omega. \quad (2.12)$$

We can assume that  $0 \leq \varphi \leq 1$  on  $\Omega$ . It follows that, for any constant  $c > 0$  sufficiently small, we have  $\lambda_1(c\varphi)^{p-1} \leq (c\varphi)^{\alpha_1}$  in  $\Omega$ , whence  $c\varphi$  is a lower solution for problem (2.11). By choosing  $c$  even smaller if necessary we can assume  $c\varphi < u_2$  in  $\Omega$ . Let us define the sequence  $\{z_n\}_{n=0}^\infty$  recursively by  $z_0 = u_2$  and  $z_n$  is the unique solution of

$$-\Delta_p z_n = m_1(x)z_{n-1}^{\alpha_1} \quad \text{in } \Omega; \quad z_n = 0 \quad \text{on } \partial\Omega \quad (2.13)$$

in  $W_0^{1,p}(\Omega)$ , which is positive. Since obviously this sequence is bounded below and above by  $c\varphi \leq z_n \leq u_2$  in  $\Omega$ , using regularity and compactness results, we can prove that it converges in the norm of  $V$  to some function  $u \in V$  which is a solution of problem (2.11) and satisfies  $c\varphi \leq u \leq u_2$  in  $\Omega$ . We refer the reader to D. H. Sattinger [18] for details on this monotone iteration method. Thus, by uniqueness,  $u = u_1$  and the conclusion follows.  $\square$

Now we give the analogue of Lemma 2.1 for the mappings  $J_1 \circ J_2$  and  $J_2 \circ J_1$ .

**Lemma 2.4. (i)** *A couple  $u, v \in V_+ \setminus \{0\}$  is a weak solution of (1.1) for some  $(\lambda, \mu) \in (\mathbb{R}_+^*)^2$  if and only if  $u, v \in \overset{\circ}{V}_+$  and  $J_1(v) = \lambda^{\frac{-1}{p-1-\alpha_1}} u$ ,  $J_2(u) = \mu^{\frac{-1}{q-1-\alpha_2}} v$ .*

(ii) For any  $\rho, \sigma > 0$  we have

$$\begin{aligned} (J_1 \circ J_2)(\rho u) &= \rho^{\frac{\beta_1 \beta_2}{(p-1-\alpha_1)(q-1-\alpha_2)}} (J_1 \circ J_2)(u), \\ (J_2 \circ J_1)(\sigma v) &= \sigma^{\frac{\beta_1 \beta_2}{(p-1-\alpha_1)(q-1-\alpha_2)}} (J_2 \circ J_1)(v). \end{aligned}$$

The proof is left to the reader.

The following theorem holds.

**Theorem 2.5.** Assume  $\alpha_1 < p - 1$ ,  $\alpha_2 < q - 1$  and

$$\beta_1 \beta_2 = (p - 1 - \alpha_1)(q - 1 - \alpha_2). \quad (2.14)$$

Then there exists  $\Lambda' > 0$  and a couple  $(u', v') \in \overset{\circ}{X}_+$  such that system (1.1) possesses a positive weak solution  $(u, v) \in X_+$  associated to some  $(\lambda, \mu) \in (\mathbb{R}_+^*)^2$  if and only if

$$\lambda^{\frac{1}{\sqrt{\beta_1(p-1-\alpha_1)}}} \mu^{\frac{1}{\sqrt{\beta_2(q-1-\alpha_2)}}} = \Lambda'. \quad (2.15)$$

Moreover,  $(u, v) = (\rho u', \rho \mu^{1/\beta_2} v')$  with some positive constant  $\rho$ .

**Proof.** It follows from Lemma 2.4(ii) and condition (2.14) that the mappings  $J_i \circ J_j : V_+ \rightarrow V_+$ ,  $i, j \in \{1, 2\}$ ,  $i \neq j$ , are homogeneous. Moreover, both mappings are strongly monotone by the strong comparison principle in [4]. The regularity results quoted before imply that  $J_1 \circ J_2$  and  $J_2 \circ J_1$  maps bounded sets into sets with compact closure. By Theorem A.2, there exists a unique number  $\Lambda_1 \in \mathbb{R}_+^*$  such that  $(J_1 \circ J_2)(u') = \Lambda_1 u'$  holds for some  $u' \in \overset{\circ}{V}_+$  which is unique up to a positive constant multiple. Similarly, there exists a unique number  $\Theta_1 \in \mathbb{R}_+^*$  such that  $(J_2 \circ J_1)(v') = \Theta_1 v'$  holds for some  $v' \in \overset{\circ}{V}_+$ . The  $\frac{\beta_2}{q-1-\alpha_2}$ -homogeneity of  $J_2$  applied to  $(J_1 \circ J_2)(u') = \Lambda_1 u'$  yields

$$(J_2 \circ J_1)(J_2(u')) = \Lambda_1^{\beta_2/(q-1-\alpha_2)} J_2(u').$$

Similarly, the  $\frac{\beta_1}{p-1-\alpha_1}$ -homogeneity of  $J_1$  applied to  $(J_2 \circ J_1)(v') = \Theta_1 v'$  yields

$$(J_1 \circ J_2)(J_1(v')) = \Theta_1^{\beta_1/(p-1-\alpha_1)} J_1(v').$$

The uniqueness of  $\Theta_1$  and  $v'$  yields

$$\Theta_1 = \Lambda_1^{\beta_2/(q-1-\alpha_2)} \quad \text{and} \quad v' = \theta J_2(u') \quad \text{for some } \theta \in (0, \infty).$$

Hence, we have also

$$\Lambda_1 = \Theta_1^{\beta_1/(p-1-\alpha_1)} \quad \text{and} \quad u' = \theta^{-\beta_1/(p-1-\alpha_1)} \Lambda_1^{-1} J_1(v').$$



By Lemma 2.4(i), the pair  $(u', J_2(u'))$  solves (1.1) with  $\lambda = \Lambda_1^{1-p+\alpha_1}$  and  $\mu = 1$ . Similarly,  $(J_1(v'), v')$  solves (1.1) with  $\lambda = 1$  and  $\mu = \Theta_1^{1-q+\alpha_2} = \Lambda_1^{-\beta_2}$ . Thus, if  $\lambda, \mu$  are positive real numbers satisfying

$$\mu^{-1/\beta_2} \lambda^{-1/(p-1-\alpha_1)} = \Lambda_1, \quad (2.16)$$

it is easy to see that the pair

$$\rho = \lambda^{1/(p-1-\alpha_1)} \Lambda_1, \quad \sigma = 1 \quad (2.17)$$

satisfies (2.2). Hence,  $(\lambda, \mu)$  is a principal eigenvalue of (1.1). Conversely, if  $u, v \in V_+$  solves (1.1) for some  $(\lambda, \mu)$  then, by Lemma 2.4(i), it follows that

$$(J_1 \circ J_2)(u) = (\mu^{-1/(q-1-\alpha_2)} \lambda^{-1/\beta_1})^{\beta_1/(p-1-\alpha_1)} u = \mu^{-1/\beta_2} \lambda^{-1/(p-1-\alpha_1)} u.$$

By the uniqueness results of Theorem A.2, we have equation (2.16) and  $u = \rho u'$  for some  $\rho > 0$ . Raising both sides of equation (2.16) to the power  $-\sqrt{\beta_2/(q-1-\alpha_2)}$ , we find that  $(\lambda, \mu)$  satisfies (2.15) with  $\Lambda' \stackrel{\text{def}}{=} \Lambda_1^{-\sqrt{\beta_2/(q-1-\alpha_2)}}$ .

Finally, the result  $v = \mu^{1/\beta_2} \rho v'$  follows from (2.2) and (2.17).  $\square$

**Remark 2.6.** One can easily prove that if we restrict ourselves to the case (2.3) then  $\Lambda = \Lambda'$ .

We will denote also in this case

$$\mathcal{C}_1 \stackrel{\text{def}}{=} \left\{ (\lambda, \mu) \in (\mathbb{R}_+^*)^2 : \lambda^{1/\sqrt{\beta_1(p-1-\alpha_1)}} \mu^{1/\sqrt{\beta_2(q-1-\alpha_2)}} = \Lambda' \right\}. \quad (2.18)$$

Let us also denote by  $(\varphi_\lambda, \varphi_\mu)$  the positive eigenfunction associated to  $(\lambda, \mu) \in \mathcal{C}_1$  with  $\|\varphi_\lambda\|_{L^\infty(\Omega)} = 1$ .

The following proposition gives some properties of the principal eigenvalues from  $\mathcal{C}_1$ .

**Proposition 2.7.** *Assume that  $\alpha_1 < p-1$ ,  $\alpha_2 < q-1$ , and (2.14) holds.*

(i) *Uniqueness.*  $(\lambda, \mu) \in \mathbb{R}_+ \times \mathbb{R}_+$  is a principal eigenvalue of (1.1) if and only if  $(\lambda, \mu) \in \mathcal{C}_1$ .

(ii) *Simplicity in  $\mathring{X}_+$ .* Let  $(\lambda, \mu) \in \mathcal{C}_1$  and  $(u, v), (u', v') \in \mathring{X}_+$  be a couple of eigenfunctions associated to  $(\lambda, \mu)$ . Then there exists  $\rho > 0$  such that  $u = \rho u'$  and  $v = \rho \mu^{1/\beta_2} v'$ .

(iii) *Simplicity in  $X$ .* Assume that  $\alpha_1 = \alpha_2 = 0$  and let  $(u, v) \in X$  be an eigenfunction associated to  $(\lambda, \mu) \in \mathcal{C}_1$ . Then either  $(u, v) \in \mathring{X}_+$  or  $(-u, -v) \in \mathring{X}_+$ .

**Proof.** The uniqueness and simplicity in  $\overset{\circ}{X}_+$  of principal eigenvalues follow from the previous theorem and Theorem A.2, so we just prove **(iii)**. It is clear that there exists some  $\gamma \in \mathbb{R}_+$  such that

$$-u \leq \gamma\varphi_\lambda \quad \text{and} \quad -v \leq \gamma^\omega\varphi_\mu,$$

where  $\omega = \frac{\beta_2}{q-1}$ ; let  $\bar{\gamma}$  be the minimum of such  $\gamma$ 's. We assume by contradiction that  $\bar{\gamma} > 0$ . Then if we have also  $-u \equiv \bar{\gamma}\varphi_\lambda$  in  $\Omega$ , it follows from the second equation of system (1.1) that  $\mu b(x)|-u|^{\beta_2-1}(-u) = \mu b(x)|\bar{\gamma}\varphi_\lambda|^{\beta_2-1}\bar{\gamma}\varphi_\lambda$  and, consequently,  $-v = \bar{\gamma}^\omega\varphi_\mu$  and we are done. Thus, it remains to treat the case  $-u \not\equiv \bar{\gamma}\varphi_\lambda$ . Hence, we have

$$\begin{aligned} -\Delta_p(-u) &= \lambda a(x)|-v|^{\beta_1-1}(-v) \leq (\neq) -\Delta_p(\bar{\gamma}\varphi_\lambda) \quad \text{in } \Omega, \\ -\Delta_q(-v) &= \mu b(x)|-u|^{\beta_2-1}(-u) \leq (\neq) -\Delta_q(\bar{\gamma}^\omega\varphi_\mu) \quad \text{in } \Omega, \end{aligned}$$

together with  $-u = \bar{\gamma}\varphi_\lambda = -v = \bar{\gamma}^\omega\varphi_\mu = 0$  on  $\partial\Omega$ . It follows from the strong comparison principle (SCP) of Theorem A.1 that  $-u \ll \bar{\gamma}\varphi_\lambda$ ,  $-v \ll \bar{\gamma}^\omega\varphi_\mu$  (see (A.3) in the Appendix for the definition of the strong ordering “ $\ll$ ” in  $C^1(\bar{\Omega})$ ). Thus, we can find  $0 < \varepsilon < 1$  such that  $-u \leq \varepsilon\bar{\gamma}\varphi_\lambda$  and  $-v \leq (\varepsilon\bar{\gamma})^\omega\varphi_\mu$ , a contradiction with our definition of  $\bar{\gamma}$ .  $\square$

### 3. SYSTEMS OF NON-HOMOGENEOUS EQUATIONS

We turn to the following system of two non-homogeneous equations:

$$\begin{cases} -\Delta_p u = \lambda a(x)|u|^{\alpha_1}|v|^{\beta_1-1}v + f(x) & \text{in } \Omega; \\ -\Delta_q v = \mu b(x)|v|^{\alpha_2}|u|^{\beta_2-1}u + g(x) & \text{in } \Omega; \\ u = v = 0 & \text{on } \partial\Omega, \end{cases} \quad (3.1)$$

where  $0 \leq f, g \in L^\infty(\Omega)$  are given functions. Our aim is to study the solvability of system (3.1) in the following three cases: (a)  $\lambda, \mu > 0$  and  $(\lambda, \mu)$  below or to the left of the eigenvalue curve  $\mathcal{C}_1$  (in Section (3.1)), (b)  $(\lambda, \mu) \in \mathcal{C}_1$  (in Section (3.2)), and (c)  $\lambda, \mu > 0$  and  $(\lambda, \mu)$  above or to the right of, but close to, the eigenvalue curve  $\mathcal{C}_1$  (in Section (3.3)). We recall that the eigenvalue curve  $\mathcal{C}_1$  has been defined in (2.18) with  $\Lambda' \stackrel{\text{def}}{=} \Lambda_1^{-\sqrt{\beta_2/(q-1-\alpha_2)}}$ .

**3.1. The case when  $(\lambda, \mu)$  lies below or to the left of  $\mathcal{C}_1$ .** Let us now consider system (3.1) when  $(\lambda, \mu)$  are in the first quadrant of  $\mathbb{R}^2$  and below or to the left of the principal eigenvalue curve  $\mathcal{C}_1$ . Of course, in order to assure the existence of  $\mathcal{C}_1$  we assume the more general condition (2.14) jointly with  $\beta_1, \beta_2 > 0$ ,  $0 \leq \alpha_1 < p-1$  and  $0 \leq \alpha_2 < q-1$ .

**Theorem 3.1.** *Let  $f, g \in L^\infty(\Omega)$ ,  $f \geq 0$ ,  $g \geq 0$ , and  $\lambda > 0, \mu > 0$  be such that*

$$\lambda \frac{1}{\sqrt{\beta_1(p-1-\alpha_1)}} \mu \frac{1}{\sqrt{\beta_2(q-1-\alpha_2)}} < \Lambda'.$$

*Then system (3.1) has a unique weak solution  $(u, v) \in X_+$ . If, moreover,  $\alpha_1 = \alpha_2 = 0$  and  $f + g \not\equiv 0$  then there exists a unique solution in  $X$ .*

**Proof.** First observe that we can rule out the case when either  $f \equiv 0$  and  $\alpha_1 \neq 0$ , or  $g \equiv 0$  and  $\alpha_2 \neq 0$ , because in these cases either  $(0, T_q(g))$  or  $(T_p(f), 0)$  are solutions of (3.1). Otherwise consider  $(u_0, v_0) = (0, 0)$  and define recursively for  $n \in \mathbb{N}$ :  $u_n = T_p(a|u_{n-1}|^{\alpha_1}|v_{n-1}|^{\beta_1-1}v + f)$  and  $v_n = T_q(b|v_{n-1}|^{\alpha_2}|u_{n-1}|^{\beta_2-1}u + g)$ . It is enough to prove that both sequences,  $\{u_n\}_{n=1}^\infty$  and  $\{v_n\}_{n=1}^\infty$ , are uniformly bounded in  $L^\infty(\Omega)$ . By the regularity results already quoted, these sequences will also be uniformly bounded in  $C_0^{1,\alpha}(\bar{\Omega})$ . First observe that

$$\begin{aligned} 0 &\leq (\neq)u_2 \leq \dots \leq u_n \leq u_{n+1} \leq \dots \quad \text{and} \\ 0 &\leq (\neq)v_2 \leq \dots \leq v_n \leq v_{n+1} \leq \dots \quad \text{pointwise a.e. in } \Omega. \end{aligned} \quad (3.2)$$

Hence, the functions  $\hat{u}_n \stackrel{\text{def}}{=} u_n/\|u_{n+1}\|_\infty$  and  $\hat{v}_n \stackrel{\text{def}}{=} v_n/\|v_{n+1}\|_\infty$  satisfy  $0 \leq \hat{u}_n, \hat{v}_n \leq 1$  almost everywhere in  $\Omega$ ,  $n \in \mathbb{N}$ . Consequently, the right-hand sides of the following equations:

$$\begin{cases} -\Delta_p \left( \frac{u_n}{\|u_n\|_\infty^{\frac{\alpha_1}{p-1}} \|v_n\|_\infty^{\frac{\beta_1}{p-1}}} \right) = \lambda a(x) \hat{u}_{n-1}^{\alpha_1} \hat{v}_{n-1}^{\beta_1} + \frac{f(x)}{\|u_n\|_\infty^{\alpha_1} \|v_n\|_\infty^{\beta_1}} & \text{in } \Omega, \\ -\Delta_q \left( \frac{v_n}{\|v_n\|_\infty^{\frac{\alpha_2}{q-1}} \|u_n\|_\infty^{\frac{\beta_2}{q-1}}} \right) = \mu b(x) \hat{v}_{n-1}^{\alpha_2} \hat{u}_{n-1}^{\beta_2} + \frac{g(x)}{\|v_n\|_\infty^{\alpha_2} \|u_n\|_\infty^{\beta_2}} & \text{in } \Omega, \\ u_n = v_n = 0 & \text{on } \partial\Omega \end{cases} \quad (3.3)$$

are uniformly bounded in  $L^\infty(\Omega)$ . Employing the regularity result in  $C^{1,\alpha}(\bar{\Omega})$ , we obtain that both sequences on the left-hand sides above,

$$\frac{u_n}{\|u_n\|_\infty^{\frac{\alpha_1}{p-1}} \|v_n\|_\infty^{\frac{\beta_1}{p-1}}} \quad \text{and} \quad \frac{v_n}{\|v_n\|_\infty^{\frac{\alpha_2}{q-1}} \|u_n\|_\infty^{\frac{\beta_2}{q-1}}}, \quad (3.4)$$

are bounded in  $C^{1,\alpha}(\bar{\Omega})$  and, in particular, also in  $L^\infty(\Omega)$ ; that is, there is a constant  $C > 0$  such that

$$\frac{\|u_n\|_\infty}{\|u_n\|_\infty^{\frac{\alpha_1}{p-1}} \|v_n\|_\infty^{\frac{\beta_1}{p-1}}} \leq C \quad \text{and} \quad \frac{\|v_n\|_\infty}{\|v_n\|_\infty^{\frac{\alpha_2}{q-1}} \|u_n\|_\infty^{\frac{\beta_2}{q-1}}} \leq C, \quad (3.5)$$

$n \in \mathbb{N}$ . Thus,  $\|u_n\|_\infty$  is uniformly bounded if and only if  $\|v_n\|_\infty$  is uniformly bounded. Now assume that, by contradiction,  $\|u_n\|_\infty \rightarrow +\infty$  and

$\|v_n\|_\infty \rightarrow +\infty$ . We combine (3.4) with (3.5) to conclude that also the sequences  $u_n/\|u_n\|_\infty$  and  $v_n/\|v_n\|_\infty$  are uniformly bounded in  $C^{1,\alpha}(\bar{\Omega})$ . Hence, for a subsequence denoted again by  $(u_n, v_n)$  with  $n \in \mathbb{N}$ , there exist some functions  $u_*, v_* \in C_0^1(\bar{\Omega})$ ,  $u_*, v_* \geq 0$  in  $\Omega$ ,  $\|u_*\|_\infty = \|v_*\|_\infty = 1$ , such that

$$\frac{u_n}{\|u_n\|_\infty} \rightarrow u_* \quad \text{and} \quad \frac{v_n}{\|v_n\|_\infty} \rightarrow v_* \quad \text{in } C_0^1(\bar{\Omega}) \text{ as } n \rightarrow \infty.$$

Furthermore, there exist  $\lambda_*, \mu_* \in \mathbb{R}$  such that also

$$s_n \stackrel{\text{def}}{=} \frac{\|v_n\|_\infty^{\beta_1}}{\|u_n\|_\infty^{p-1-\alpha_1}} \rightarrow \lambda_* \quad \text{and} \quad t_n \stackrel{\text{def}}{=} \frac{\|u_n\|_\infty^{\beta_2}}{\|v_n\|_\infty^{q-1-\alpha_2}} \rightarrow \mu_* \quad \text{as } n \rightarrow \infty.$$

Observe that  $s_n^{\beta_2} t_n^{p-1-\alpha_1} = 1$  forces  $\lambda_*^{\beta_2} \mu_*^{p-1-\alpha_1} = 1$ . Passing to the limit in system (3.3) above, as  $n \rightarrow \infty$ , we find

$$\begin{cases} -\Delta_p u_* \leq \lambda \lambda_* a(x) u_*^{\alpha_1} v_*^{\beta_1} & \text{in } \Omega; \\ -\Delta_q v_* \leq \mu \mu_* b(x) v_*^{\alpha_2} u_*^{\beta_2} & \text{in } \Omega; \\ u_* = v_* = 0 & \text{on } \partial\Omega. \end{cases}$$

The inequalities are obtained with a help from inequalities (3.2). From the first inequality in the system above we deduce that  $(\lambda \lambda_*)^{-1/(p-1-\alpha_1)} u_*$  is a lower solution of problem (2.9) and  $(\mu \mu_*)^{-1/(q-1-\alpha_2)} v_*$  is a lower solution of problem (2.10). Using the uniqueness of positive solutions of these problems we deduce that  $(\lambda \lambda_*)^{-1/p-1-\alpha_1} u_* \leq J_1(v_*)$  and  $(\mu \mu_*)^{-1/q-1-\alpha_2} v_* \leq J_2(u_*)$  and, consequently, using also  $\lambda_*^{\beta_2} \mu_*^{p-1-\alpha_1} = 1$ , we get

$$\mu^{-1/\beta_2} \lambda^{-1/(p-1-\alpha_1)} u_* \leq (J_1 \circ J_2)(u_*).$$

From the uniqueness results of Theorem A.2 we infer  $\mu^{-1/\beta_2} \lambda^{-1/(p-1-\alpha_1)} \leq \Lambda_1$ . We recall that  $\Lambda_1$  is the unique principal eigenvalue of  $J_1 \circ J_2$  associated to some  $u' \in \mathring{V}_+$ . Thus, using the definition of  $\Lambda'$  in (2.6), we obtain a contradiction with the hypothesis  $\lambda^{\frac{1}{\sqrt{\beta_1(p-1-\alpha_1)}}} \mu^{\frac{1}{\sqrt{\beta_2(q-1-\alpha_2)}}} < \Lambda'$ . We have just proved that both sequences  $\{u_n\}_{n=1}^\infty$  and  $\{v_n\}_{n=1}^\infty$  are uniformly bounded in  $C_0^{1,\alpha}(\Omega)$ . Hence, there exists  $(u, v) \in X_+$  such that  $u_n \rightarrow u$  and  $v_n \rightarrow v$  in  $C_0^1(\Omega)$  and  $u, v$  solves (3.1).

Assume now by contradiction that  $(\tilde{u}, \tilde{v}) \in X_+$  is a second solution of (3.1); we distinguish between two cases: (a)  $u \not\equiv 0$ ,  $v \not\equiv 0$  and (b) either  $u \equiv 0$  or  $v \equiv 0$ .

In case (a) let us assume that for instance  $f \not\equiv 0$  (a similar proof works if  $g \not\equiv 0$ ). Since  $-\Delta_p \tilde{u} \geq f = -\Delta_p u_1$ , we have  $\tilde{u} \geq u_1$  and, after an

iteration process,  $\tilde{u} \geq u_n$  for all  $n \in \mathbb{N}$ . Thus,  $u \leq \tilde{u}$  and  $v \leq \tilde{v}$ . Observe that if for instance  $u = \tilde{u}$  then it follows from the first equation of system (3.1) that  $\lambda a(x)u^{\alpha_1}v^{\beta_1} + f = \lambda a(x)u^{\alpha_1}\tilde{v}^{\beta_1} + f$  and consequently  $v = \tilde{v}$ . Thus, let us assume by contradiction that  $u \leq (\neq)\tilde{u}$  and  $v \leq (\neq)\tilde{v}$ . Denote  $\omega \stackrel{\text{def}}{=} (p-1-\alpha_1)/\beta_1$ , and consider the smallest  $k \in \mathbb{R}$  such that  $\tilde{u} \leq ku$  and  $\tilde{v} \leq k^\omega v$ . We have  $\omega = \beta_2/(q-1-\alpha_2)$ . Let us assume, by contradiction, that  $k > 1$ . From the first equation of (3.1) we have

$$-\Delta_p(ku) = \lambda a(x)(ku)^{\alpha_1}(k^\omega v)^{\beta_1} + k^{p-1}f \geq (\neq) -\Delta_p\tilde{u} \quad \text{in } \Omega,$$

and  $ku = \tilde{u} = 0$  on  $\partial\Omega$ . From the strong comparison principle of [4] we infer that  $\tilde{u} \ll ku$ ; see (A.3) for the definition of “ $\ll$ ”. Taking advantage of the strict inequality in the second equation of system (3.1) we get, again by using the same SCP, that  $\tilde{v} \ll k^\omega v$ , in contradiction with our choice of  $k$ .

In case (b) if both  $u \equiv 0$  and  $v \equiv 0$  then  $f = g \equiv 0$  and we can prove directly from the system that  $\mu^{-1/\beta_2} \lambda^{-1/(p-1-\alpha_1)} \tilde{u} = (J_1 \circ J_2)(\tilde{u})$ . Therefore, from Theorem A.2, it follows that  $\mu^{-1/\beta_2} \lambda^{-1/(p-1-\alpha_1)} = \Lambda_1$ , a contradiction with our hypothesis. In the case  $u \equiv 0$  it is trivial that the couple  $(0, T_q(g))$  is the unique solution of (3.1). A similar result holds if  $v \equiv 0$ .

Finally, to prove the uniqueness in  $X$  when  $\alpha_1 = \alpha_2 = 0$ , we argue as in Part (iii) of Proposition 2.7 to get the conclusion. We leave the details to the reader.  $\square$

As a corollary of this theorem we have the following more general existence result.

**Corollary 3.2.** *Let us consider  $f, g \in L^\infty(\Omega)$  and let  $\lambda > 0$ ,  $\mu > 0$  be such that*

$$\frac{1}{\lambda^{\sqrt{\beta_1(p-1-\alpha_1)}}} \frac{1}{\mu^{\sqrt{\beta_2(q-1-\alpha_2)}}} < \Lambda'.$$

*Then system (3.1) possesses at least one solution.*

**Proof.** Assume  $|f| + |g| \not\equiv 0$ , otherwise the conclusion is trivial. Let  $(u_1, v_1) \in \overset{\circ}{X}_+$  be the (unique) solution of (3.1) for the functions  $|f|$  and  $|g|$  instead of  $f$  and  $g$ . Then trivially  $(u_1, v_1)$  is an upper solution of our problem. Similarly  $(-u_1, -v_1)$  is a lower solution of our problem. We then apply degree theory to the mapping  $T_{f,g} : X \mapsto X$  defined by

$$T_{f,g}(u, v) \stackrel{\text{def}}{=} \left( T_p(a|u|^{\alpha_1}|v|^{\beta_1-1}v + f), T_q(b|v|^{\alpha_2}|u|^{\beta_2-1}u + g) \right)$$

to get the conclusion (cf., for instance, [5]).  $\square$

**3.2. The case when  $(\lambda, \mu) \in \mathcal{C}_1$ .** In this section we prove a nonexistence result for system (3.1) in the case when  $(\lambda, \mu) \in \mathcal{C}_1$ ,  $f \geq 0$ ,  $g \geq 0$ , and  $f + g \not\equiv 0$ .

**Proposition 3.3.** *Let  $f, g \in L^\infty(\Omega)$ ,  $f \geq 0, g \geq 0$ ,  $f + g \not\equiv 0$ , and  $\lambda > 0$ ,  $\mu > 0$  be such that*

$$\frac{1}{\lambda \sqrt{\beta_1(p-1-\alpha_1)}} \frac{1}{\mu \sqrt{\beta_2(q-1-\alpha_2)}} = \Lambda'.$$

*Then system (3.1) has no solution in  $X_+$ . If, moreover,  $\alpha_1 = \alpha_2 = 0$  then there is no solution in  $X$ .*

**Proof.** Assume by contradiction that  $(u, v) \in X_+$  is a solution of (3.1). Then,

$$\begin{cases} -\Delta_p u \geq \lambda a(x) u^{\alpha_1} v^{\beta_1} & \text{in } \Omega; \\ -\Delta_q v \geq \mu b(x) v^{\alpha_2} u^{\beta_2} & \text{in } \Omega; \\ u = v = 0 & \text{on } \partial\Omega, \end{cases}$$

and arguing as in the first part of the proof of Theorem 3.1 we conclude that  $J_1 \circ J_2(u) \leq \Lambda_1 u$ . By Theorem A.2, it follows that  $u = \rho \varphi_\lambda$  for some  $\rho > 0$  and similarly  $v = \rho \mu^{1/\beta_2} \varphi_\mu$ . But this is impossible because of  $f + g \not\equiv 0$ .

In the case  $\alpha_1 = \alpha_2 = 0$  let us assume, by contradiction, that there exists a solution  $(u, v) \in X$  and let us consider the smallest  $\gamma \in \mathbb{R}_+$  such that  $-u \leq \gamma \varphi_\lambda$ ,  $-v \leq \gamma^\omega \varphi_\mu$ , where  $\omega = \frac{\beta_2}{q-1}$ . If  $\gamma = 0$  then  $(u, v) \in X_+$  and we argue as previously to arrive at a contradiction with  $f + g \not\equiv 0$ . Hence, we may assume  $\gamma > 0$ . If, for instance,  $f \not\equiv 0$ , then, from the first equation of system (3.1), we have

$$-\Delta_p(-u) = \lambda a(x) | -v |^{\beta_1-1} (-v) - f \leq (\neq) -\Delta_p(\gamma \varphi_\lambda) \text{ in } \Omega.$$

Applying Theorem A.1, we conclude that  $-u \ll \gamma \varphi_\lambda$ . Then, using the second equation of (3.1), we get also that  $-v \ll \gamma^\omega \varphi_\mu$  and thus a contradiction with the minimality of  $\gamma$ .  $\square$

**3.3. An antimaximum principle for systems.** Here we treat the case when  $(\lambda, \mu)$  lies above or to the right of, but close to,  $\mathcal{C}_1$ .

Let us recall the so-called ‘‘antimaximum principle’’ for a single equation (cf. for instance [9, 10]): Assume that  $\Omega$  is a bounded domain in  $\mathbb{R}^N$  with a  $C^2$ -boundary  $\partial\Omega$ . If  $f \in L^\infty(\Omega)$ ,  $f \geq 0$ ,  $f \not\equiv 0$  in  $\Omega$ , then there exists  $\delta > 0$  such that, for each  $\lambda \in (\lambda_1, \lambda_1 + \delta)$ , every weak solution  $u \in W_0^{1,p}(\Omega)$  of

$$-\Delta_p u = \lambda |u|^{p-2} u + f \text{ in } \Omega \quad u = 0 \text{ on } \partial\Omega$$

satisfies  $-u \in \overset{\circ}{V}_+$ ; i.e.,  $u$  is of class  $C^1$  and satisfies  $u \ll 0$  (cf. (A.3) for the definition of “ $\ll$ ”).

In this section we consider again system (3.1) with  $\alpha_1 = \alpha_2 = 0$ ,  $f \geq 0$  and  $g \geq 0$ . More precisely, we have the following result.

**Theorem 3.4.** *Let  $\alpha_1 = \alpha_2 = 0$ ,  $\beta_1\beta_2 = (p-1)(q-1)$ , and  $(\lambda_1, \mu_1) \in \mathcal{C}_1$ . Consider two functions  $0 \leq f, g \in L^\infty(\Omega)$  with  $f + g \not\equiv 0$ . Then there exists  $\delta > 0$  such that, for all pairs  $(\lambda, \mu) \in \mathbb{R}^2$  with  $\lambda_1 < \lambda < \lambda_1 + \delta$  and  $\mu_1 < \mu < \mu_1 + \delta$ , every (weak) solution  $(u, v)$  of system (3.1) satisfies  $u \ll 0$  and  $v \ll 0$  in  $\Omega$ .*

**Proof.** Assume that, by contradiction, there exist a sequence  $\{(\lambda'_n, \mu'_n)\}_{n=1}^\infty \subset \mathbb{R}^2$ , such that  $\lambda'_n > \lambda_1$ ,  $\mu'_n > \mu_1$ , and  $\lambda'_n \rightarrow \lambda_1$ ,  $\mu'_n \rightarrow \mu_1$  as  $n \rightarrow \infty$ , and another sequence of solutions  $(u_n, v_n) \in X$  of

$$\begin{cases} -\Delta_p u_n = \lambda'_n a(x) |v_n|^{\beta_1-1} v_n + f(x) & \text{in } \Omega; \\ -\Delta_q v_n = \mu'_n b(x) |u_n|^{\beta_2-1} u_n + g(x) & \text{in } \Omega; \\ u_n = v_n = 0 & \text{on } \partial\Omega, \end{cases} \quad (3.6)$$

with at least one of  $-u_n$  or  $-v_n$  not in  $(C_0^1(\overline{\Omega}))_+^\circ$ . We distinguish between two cases: (a) both  $\|u_n\|_\infty$  and  $\|v_n\|_\infty$  are bounded and (b) either  $\|u_n\|_\infty$  or  $\|v_n\|_\infty$  is unbounded.

In case (a) it follows that the sequences are bounded in  $C_0^{1,\alpha}(\Omega)$ , by regularity. Employing Arzelà-Ascoli's theorem, we may pass to the limit in  $C_0^1(\Omega)$ . Then the limit functions  $u, v \in C_0^1(\Omega)$  satisfy

$$\begin{cases} -\Delta_p u = \lambda a(x) |v|^{\beta_1-1} v + f(x) & \text{in } \Omega; \\ -\Delta_q v = \mu b(x) |u|^{\beta_2-1} u + g(x) & \text{in } \Omega; \\ u = v = 0 & \text{on } \partial\Omega. \end{cases}$$

But this contradicts Proposition 3.3.

In case (b) we argue as in the proof of Theorem 3.1; see system (3.3). We observe that both sequences in (3.4) are bounded in  $C^{1,\alpha}(\overline{\Omega})$  and, in particular, also in  $L^\infty(\Omega)$ ; that is, there is a constant  $C > 0$  such that both inequalities in (3.5) hold for every  $n \in \mathbb{N}$ . Thus,  $\|u_n\|_\infty \rightarrow \infty$  if and only if  $\|v_n\|_\infty \rightarrow \infty$  as  $n \rightarrow \infty$ . For a subsequence denoted again by  $(u_n, v_n)$  with  $n \in \mathbb{N}$ , there exist some functions  $u_*, v_* \in C_0^1(\overline{\Omega})$ ,  $\|u_*\|_\infty = \|v_*\|_\infty = 1$ , such that

$$\frac{u_n}{\|u_n\|_\infty} \rightarrow u_* \quad \text{and} \quad \frac{v_n}{\|v_n\|_\infty} \rightarrow v_* \quad \text{in } C_0^1(\overline{\Omega}) \text{ as } n \rightarrow \infty. \quad (3.7)$$

Furthermore, there exist  $\lambda_*, \mu_* \in \mathbb{R}$  such that also

$$s_n \stackrel{\text{def}}{=} \frac{\|v_n\|_\infty^{\beta_1}}{\|u_n\|_\infty^{p-1}} \rightarrow \lambda_* \quad \text{and} \quad t_n \stackrel{\text{def}}{=} \frac{\|u_n\|_\infty^{\beta_2}}{\|v_n\|_\infty^{q-1}} \rightarrow \mu_* \quad \text{as } n \rightarrow \infty,$$

thanks to  $\alpha_1 = \alpha_2 = 0$ . We have  $\lambda_*^{\beta_2} \mu_*^{p-1} = 1$ . Passing to the limit in system (3.6) above, as  $n \rightarrow \infty$ , for  $u_n/\|u_n\|_\infty$  and  $v_n/\|v_n\|_\infty$ , we find

$$\begin{cases} -\Delta_p u_* = \lambda_1 \lambda_* a(x) |v_*|^{\beta_1-1} v_* & \text{in } \Omega; \\ -\Delta_q v_* = \mu_1 \mu_* b(x) |u_*|^{\beta_2-1} u_* & \text{in } \Omega; \\ u_* = v_* = 0 & \text{on } \partial\Omega. \end{cases}$$

This shows that  $(\lambda_1 \lambda_*, \mu_1 \mu_*) \in \mathcal{C}_1$ . By Proposition 2.7(iii), we must have either  $(u_*, v_*) \in \overset{\circ}{X}_+$  or  $(-u_*, -v_*) \in \overset{\circ}{X}_+$ .

If  $(u_*, v_*) \in \overset{\circ}{X}_+$ , we rewrite system (3.6) as follows:

$$\begin{cases} -\Delta_p u_n = \lambda_1 a(x) |v_n|^{\beta_1-1} v_n + (\lambda'_n - \lambda_1) a(x) |v_n|^{\beta_1-1} v_n + f(x) & \text{in } \Omega; \\ -\Delta_q v_n = \mu_1 b(x) |u_n|^{\beta_2-1} u_n + (\mu'_n - \mu_1) b(x) |u_n|^{\beta_2-1} u_n + g(x) & \text{in } \Omega; \\ u_n = v_n = 0 & \text{on } \partial\Omega. \end{cases} \quad (3.8)$$

From the convergence in (3.7) we thus conclude that also  $(u_n, v_n) \in \overset{\circ}{X}_+$  for all  $n \geq n_0$  with  $n_0 \in \mathbb{N}$  large enough. But then (3.8) contradicts the nonexistence result in Proposition 3.3. Thus, we must have  $(-u_*, -v_*) \in \overset{\circ}{X}_+$ . Using the convergence in (3.7) again, we now have  $(-u_n, -v_n) \in \overset{\circ}{X}_+$  for all  $n \geq n_0$  with  $n_0 \in \mathbb{N}$  large enough. But this contradicts our hypothesis that for every  $n \in \mathbb{N}$  we have  $-u_n \notin (C_0^1(\bar{\Omega}))_+^\circ$  or  $-v_n \notin (C_0^1(\bar{\Omega}))_+^\circ$ .

The proposition is proved.  $\square$

## APPENDIX A. APPENDIX

**A.1. Strong comparison principle.** In this paragraph we establish a version of the *strong comparison principle* (SCP, for brevity) for the  $p$ -Laplacian. The present version of the SCP is a modification of those in D. Arcoya and D. Ruiz [1, Proposition 2.6, page 853], M. Cuesta and P. Takáč [3, Theorem 1, page 81] and [4, Theorem 2.1, page 725], and M. Lucia and S. Prashanth [16, Theorem 1.3, pages 1006–1007]. Let  $f$  and  $g$  be two functions from  $L^\infty(\Omega)$  satisfying  $f \leq g$  almost everywhere in  $\Omega$ . Assume that



$u, v \in W_0^{1,p}(\Omega)$  are any weak solutions to the following boundary value problems, respectively:

$$-\Delta_p u = f(x) \text{ in } \Omega; \quad u = 0 \text{ on } \partial\Omega, \quad (\text{A.1})$$

$$-\Delta_p v = g(x) \text{ in } \Omega; \quad v = 0 \text{ on } \partial\Omega. \quad (\text{A.2})$$

Then we have  $u \leq v$  in  $\Omega$ , by the *weak comparison principle* (WCP, for brevity) due to P. Tolksdorf [23, Lemma 3.1, page 800]. A classical version of the SCP would claim that if  $f$  and  $g$  satisfy also  $f \not\equiv g$  in  $\Omega$  then

$$u < v \text{ in } \Omega \quad \text{and} \quad \frac{\partial u}{\partial \nu} > \frac{\partial v}{\partial \nu} \text{ on } \partial\Omega. \quad (\text{A.3})$$

We abbreviate  $u \ll v$  if (A.3) holds. It is still an open question if this claim holds without additional hypotheses. For  $f \equiv 0$  and  $u \equiv 0$  in  $\Omega$ , this is the strong maximum principle due to P. Tolksdorf [23, Proposition 3.2.1 and 3.2.2, page 801] and J. L. Vázquez [25, Theorem 5, page 200].

As usual,  $\nu \equiv \nu(x_0)$  denotes the exterior unit normal to  $\partial\Omega$  at  $x_0 \in \partial\Omega$ . We recall that  $u, v \in C^{1,\beta}(\bar{\Omega})$  by a regularity result due to E. DiBenedetto [7, Theorem 2, page 829] and P. Tolksdorf [24, Theorem 1, page 127] (interior regularity, shown independently), and to G. Lieberman [15, Theorem 1, page 1203] (regularity near the boundary).

Here, we verify the SCP (A.3) under the following additional hypotheses.

**Theorem A.1.** *Let  $1 < p < \infty$ . Assume that  $\Omega$  is either a bounded domain in  $\mathbb{R}^N$  whose boundary  $\partial\Omega$  is a  $C^2$ -manifold if  $N \geq 2$ , or a bounded open interval in  $\mathbb{R}^1$  if  $N = 1$ . Let  $f, g \in L^\infty(\Omega)$  be such that  $f \leq g$  and  $f \not\equiv g$  in  $\Omega$  and also  $g \geq 0$  and  $g \not\equiv 0$  in  $\Omega$ . Then the SCP (A.3) is valid for any weak solutions  $u, v \in W_0^{1,p}(\Omega)$  of equations (A.1) and (A.2).*

**Proof.** The case  $N = 1$  is proved in M. Cuesta and P. Takáč [4, pages 731–732]. In the sequel we therefore assume  $N \geq 2$ .

First, the WCP with  $0 \equiv f \leq g$  and  $u \equiv 0$  in  $\Omega$  guarantees  $v \geq 0$  in  $\Omega$ . Now we may apply the strong maximum principle ([23, 25]) to obtain (2.1). Take  $\gamma > 0$  and  $\delta > 0$  small enough, such that  $|\nabla v(x)| \geq \gamma$  holds for every  $x \in \Omega_\delta$ , where

$$\Omega_\delta = \{x \in \Omega : d(x) < \delta\} \quad (\text{A.4})$$

is the open  $\delta$ -neighborhood in  $\Omega$  of the boundary  $\partial\Omega$ . As usual,  $d(x) \stackrel{\text{def}}{=} \text{dist}(x, \partial\Omega)$  denotes the distance from a point  $x \in \Omega$  to the boundary  $\partial\Omega$ . Set  $\Omega'_\delta = \Omega \setminus \bar{\Omega}_\delta$ . Since  $\partial\Omega$  is assumed to be a compact manifold of class  $C^2$ , so is  $\partial\Omega'_\delta$  provided  $\delta > 0$  is small enough. Indeed, the last claim is a consequence of  $d \in C^2(\bar{\Omega}_\delta)$ , by [12, Lemma 14.16, page 355] and its proof,

where it is shown that  $\overline{\Omega_\delta}$  is  $C^1$ -diffeomorphic to  $\partial\Omega \times [0, \delta]$  with  $x \mapsto (x, 0)$  for all  $x \in \partial\Omega$ , and  $\overline{\Omega'_\delta} = \Omega \setminus \Omega_\delta$  is  $C^1$ -diffeomorphic to  $\overline{\Omega}$ . Both diffeomorphisms are considered between manifolds with boundary of class  $C^2$ . Of course, they can be replaced by  $C^2$ -diffeomorphisms, by M. W. Hirsch [13, Theorem 3.5, page 57].

Second, set  $w = v - u$ ; hence  $0 \leq w \in C^{1,\beta}(\overline{\Omega})$  with  $w = 0$  on  $\partial\Omega$ . Subtracting Equation (A.1) from (A.2), we find out that  $w$  satisfies the following linear elliptic inequality in the sense of distributions in  $\Omega_\delta$ :

$$\begin{aligned} -\operatorname{div}(\mathbf{A}(x)\nabla w) &\stackrel{\text{def}}{=} -\sum_{i,j=1}^N \frac{\partial}{\partial x_i} \left( a_{ij}(x) \frac{\partial w}{\partial x_j} \right) \\ &= g - f \geq 0 \quad \text{for } x \in \Omega_\delta. \end{aligned} \quad (\text{A.5})$$

Here, the coefficients

$$a_{ij}(x) = \int_0^1 \hat{a}_{ij}((1-s)\nabla u(x) + s\nabla v(x)) \, ds \quad (\text{A.6})$$

of the matrix  $\mathbf{A}(x)$  belong to  $C^\beta(\overline{\Omega_\delta})$  and form a uniformly elliptic operator in  $\Omega_\delta$ , where

$$\hat{a}_{ij}(\mathbf{z}) = |\mathbf{z}|^{p-2} (\delta_{ij} + (p-2)|\mathbf{z}|^{-2} z_i z_j)$$

is the Jacobian matrix of the mapping  $\mathbf{z} \mapsto |\mathbf{z}|^{p-2}\mathbf{z}$  for  $\mathbf{z} = (z_1, \dots, z_N) \in \mathbb{R}^N \setminus \{\mathbf{0}\}$ , with the Kronecker symbol  $\delta_{ij}$ . The uniform ellipticity is verified as follows, cf. P. Takáč [21, Appendix A, pages 233–235]:

The symmetric matrix with the entries  $\hat{a}_{ij}(\mathbf{z}) = \delta_{ij} + (p-2)|\mathbf{z}|^{-2} z_i z_j$  has only two eigenvalues, equal to 1 and  $p-1$ . The expression  $|\mathbf{z}|^{p-2}$  for  $\mathbf{z} = (1-s)\mathbf{a} + s\mathbf{b}$  with  $\mathbf{a} = \nabla u(x)$  and  $\mathbf{b} = \nabla v(x)$  is estimated by the inequalities

$$\begin{aligned} c_p \cdot \left( \max_{0 \leq s \leq 1} |\mathbf{a} + s\mathbf{b}| \right)^{p-2} &\leq \int_0^1 |\mathbf{a} + s\mathbf{b}|^{p-2} \, ds \leq C_p \cdot \left( \max_{0 \leq s \leq 1} |\mathbf{a} + s\mathbf{b}| \right)^{p-2} \\ &\text{for all } \mathbf{a}, \mathbf{b} \in \mathbb{R}^N \text{ with } |\mathbf{a}| + |\mathbf{b}| > 0, \end{aligned} \quad (\text{A.7})$$

where  $0 < c_p \leq C_p < \infty$  are some constants and we have substituted  $\mathbf{b}$  for the difference  $\mathbf{b} - \mathbf{a}$  in  $\mathbf{z} = \mathbf{a} + s(\mathbf{b} - \mathbf{a})$  to simplify our notation. The first inequality is trivial for  $1 < p \leq 2$  (take  $c_p = 1$ ), the second one for  $2 \leq p < \infty$  (take  $C_p = 1$ ); the remaining inequalities are proved in [21, Lemma A.1, page 233]. The desired uniform ellipticity now follows from our choice of  $\Omega_\delta$ ; we have  $|\nabla v| \geq \gamma = \text{const} > 0$  in  $\Omega_\delta$ .

Third, in every subdomain  $\sigma$  of  $\Omega_\delta$  with  $\overline{\sigma} \cap \partial\Omega = \emptyset$ , we apply the strong maximum principle from D. Gilbarg and N. S. Trudinger [12, Theorem 8.19, page 198] to the linear elliptic inequality (A.5) considered in  $\sigma$ . If  $\partial\Omega$  is connected as in M. Cuesta and P. Takáč [3, 4], then so is  $\Omega_\delta$  and, consequently,

we obtain either  $w = v - u > 0$  in  $\Omega_\delta$ , or else  $w = v - u \equiv 0$  in  $\Omega_\delta$ . If  $\partial\Omega$  is not connected as in M. Lucia and S. Prashanth [16], Proposition 4.1 in [16, page 1009] guarantees that either  $w \equiv 0$  in some connected component of  $\Omega_\delta$ , or else  $w > 0$  in  $\Omega_\delta$  (cf. Cases A and B on page 1009).

If  $u < v$  in  $\Omega_\delta$  then, for any fixed number  $\eta \in (0, \delta)$ , we can find a constant  $c > 0$  such that  $v \geq u + c$  holds on the boundary  $\partial\Omega'_\eta = \partial\Omega_\eta \setminus \partial\Omega \subset \Omega_\delta$  of the domain  $\Omega'_\eta = \Omega \setminus \overline{\Omega_\eta}$ . We combine this boundary inequality with

$$-\Delta_p(u + c) = -\Delta_p u = f(x) \leq g(x) = -\Delta_p v \quad \text{in } \Omega'_\eta$$

to conclude that  $v \geq u + c$  holds throughout  $\overline{\Omega'_\eta}$ , by the WCP (P. Tolksdorf [23, Lemma 3.1, page 800]). We have thus obtained  $u < v$  in  $\Omega = \Omega_\delta \cup \overline{\Omega'_\eta}$  as desired. Furthermore, we can make use of the boundary point principle as shown in R. Finn and D. Gilbarg [8, Lemma 7, page 31] (for  $N \geq 3$ , see also [8, Remarks, page 35]) in order to deduce that  $-\frac{\partial u}{\partial \nu}(x_0) < -\frac{\partial v}{\partial \nu}(x_0)$  holds at an arbitrary boundary point  $x_0 \in \partial\Omega$ .

Finally, assume  $u \equiv v$  in  $\Omega_\delta$ . Next, we employ a version of the divergence theorem proved in M. Cuesta and P. Takáč [3, Lemma A.1, page 742]. For  $\eta \in (0, \delta)$  small enough we apply the divergence theorem to equations (A.1) and (A.2) over the domain  $\Omega'_\eta = \Omega \setminus \overline{\Omega_\eta}$ . We thus obtain

$$-\int_{\partial\Omega'_\eta} |\nabla u(x)|^{p-2} \nabla u(x) \cdot \nu(x) d\sigma(x) = \int_{\Omega'_\eta} f(x) dx, \quad (\text{A.8})$$

$$-\int_{\partial\Omega'_\eta} |\nabla v(x)|^{p-2} \nabla v(x) \cdot \nu(x) d\sigma(x) = \int_{\Omega'_\eta} g(x) dx. \quad (\text{A.9})$$

Since  $u \equiv v$  in  $\Omega_\delta$  and  $\partial\Omega'_\eta \subset \Omega_\delta$ , the two surface integrals on the left-hand side in equations (A.8) and (A.9) are equal. Therefore, we have

$$\int_{\Omega'_\eta} f(x) dx = \int_{\Omega'_\eta} g(x) dx.$$

Combined with  $f \leq g$  in  $\Omega$ , this equality forces  $f \equiv g$  in  $\Omega'_\eta$ . From  $u \equiv v$  in  $\Omega_\delta$  we obtain also  $f \equiv g$  in  $\Omega_\delta$ . Thus, we arrive at  $f \equiv g$  throughout  $\Omega = \Omega_\delta \cup \Omega'_\eta$ , a contradiction to our hypothesis  $f \not\equiv g$  in  $\Omega$ .

The proposition is proved.  $\square$

**A.2. Kreĭn-Rutman theorem for nonlinear mappings.** We need the following version of the Kreĭn-Rutman theorem for nonlinear homogeneous mappings which is essentially due to P. Takáč [20, Theorem 3.5, page 1763];

cf. also R. Nussbaum [17, Proposition 3.1, page 100]. As stated below, this version includes also some results from the proof of Theorem 3.5 in [20].

We assume that  $E = (E, \leq)$  is a strongly ordered Banach space; i.e.,  $E$  is a real Banach space endowed with an ordering “ $\leq$ ” that is compatible with the norm topology on  $E$  and such that the positive cone  $E_+ \stackrel{\text{def}}{=} \{x \in E : x \geq 0\}$  has nonempty interior (in  $E$ ) denoted by  $\overset{\circ}{E}_+$ . For  $x, y \in E$  we write  $x \leq y$  (or equivalently  $y \geq x$ ) if and only if  $y - x \in E_+$ . Similarly, we write  $x < y$  (or equivalently  $y > x$ ) in  $E$  if and only if  $y - x \in E_+ \setminus \{0\}$ , whereas  $x \ll y$  (or equivalently  $y \gg x$ ) in  $E$  if and only if  $y - x \in \overset{\circ}{E}_+$ . In particular,  $\overset{\circ}{E}_+ = \{x \in E : x \gg 0\}$ . For  $a \leq b$  in  $E$ , the set  $[a, b] \stackrel{\text{def}}{=} \{x \in E : a \leq x \leq b\}$  is called a closed order interval in  $E$ . (The reader is referred to the monograph by H. H. Schaefer [19] for details on ordered Banach spaces.)

A (nonlinear) self-mapping  $T : E_+ \rightarrow E_+$  is called *homogeneous* if  $T(sx) = sTx$  holds for all  $x \in E_+$  and  $s \in [0, 1]$ . We say that  $T : X \subset E \rightarrow E$  is *monotone* if  $x \leq y$  in  $X$  implies  $Tx \leq Ty$ , and *strongly monotone* if  $x < y$  in  $X$  implies  $Tx \ll Ty$ . Finally, a monotone mapping  $T : X \subset E \rightarrow E$  is called *order-compact* if the set  $T([a, b] \cap X) = \{Tx : x \in [a, b] \cap X\}$  has compact closure in  $E$  for each pair  $a \leq b$  in  $E$ .

**Theorem A.2.** ([20, Theorem 3.5, page 1763]) *Let  $E$  be a strongly ordered Banach space and  $T : E_+ \rightarrow E_+$  a continuous homogeneous mapping. Assume that  $T$  is strongly monotone and order-compact. Then there exist a number  $\Lambda_1 > 0$  and  $e \in \overset{\circ}{E}_+$  such that  $Te = \Lambda_1 e$ . Furthermore, if  $\lambda \in [0, \Lambda_1]$  and  $u \in E_+ \setminus \{0\}$  satisfy  $Tu \leq \lambda u$ , then  $\lambda = \Lambda_1$  and  $u = ce$  for some constant  $c > 0$ , and thus  $Tu = \Lambda_1 u$ . Finally, if  $u \in E_+ \setminus \{0\}$  satisfies  $Tu \geq \Lambda_1 u$ , then again  $u = ce$  with a constant  $c > 0$ .*

We wish to apply this theorem in the Banach space  $E = C'_0(\overline{\Omega})$  (or in  $E^2 = E \times E$ ) of all continuous functions  $u : \overline{\Omega} \rightarrow \mathbb{R}$  with  $u = 0$  on  $\partial\Omega$ , such that  $u$  possesses a continuous normal derivative  $\partial u / \partial \nu : \partial\Omega \rightarrow \mathbb{R}$ . Recall that  $\nu \equiv \nu(x_0)$  denotes the exterior unit normal to  $\partial\Omega$  at  $x_0 \in \partial\Omega$ . More precisely,  $C'_0(\overline{\Omega})$  is defined to be the completion of the vector space

$$C_0^1(\overline{\Omega}) \stackrel{\text{def}}{=} \{u \in C^1(\overline{\Omega}) : u = 0 \text{ on } \partial\Omega\}$$

under the *order norm*

$$\|u\|' \stackrel{\text{def}}{=} \max_{\overline{\Omega}} |u(x)| + \max_{\partial\Omega} \left| \frac{\partial u}{\partial \nu} \right| \quad \text{for } u \in C_0^1(\overline{\Omega}). \quad (\text{A.10})$$

The ordering “ $\leq$ ” on  $C'_0(\overline{\Omega})$  is induced by the natural pointwise ordering of functions; that is,  $u \leq v$  in  $E$  is defined by  $u(x) \leq v(x)$  for all  $x \in \Omega$ . Thus,

$$C'_0(\overline{\Omega})_+ = \{u \in C'_0(\overline{\Omega}) : u \geq 0 \text{ in } \Omega\}$$

is the positive cone in  $C'_0(\overline{\Omega})$ ; the interior  $\overset{\circ}{C}'_0(\overline{\Omega})$  consists of all functions  $u \in C'_0(\overline{\Omega})$  that satisfy both inequalities of the strong maximum principle,

$$u > 0 \text{ in } \Omega \quad \text{and} \quad \frac{\partial u}{\partial \nu} < 0 \text{ on } \partial\Omega. \quad (\text{A.11})$$

The self-mapping  $T : C'_0(\overline{\Omega}) \rightarrow C'_0(\overline{\Omega})$  may typically be of the form  $Tu \stackrel{\text{def}}{=} v$ , where  $u \in C'_0(\overline{\Omega})$  is arbitrary and  $v \in W_0^{1,p}(\Omega)$  is the unique weak solution to the Dirichlet boundary-value problem

$$-\Delta_p v = m(x)|u|^{p-2}u \text{ in } \Omega; \quad v = 0 \text{ on } \partial\Omega. \quad (\text{A.12})$$

Hence,  $v \in C^{1,\beta}(\overline{\Omega}) \cap C'_0(\overline{\Omega})$ , by regularity. The function  $m \in L^\infty(\Omega)$  is a positive “weight;” i.e., it satisfies  $m > 0$  almost everywhere in  $\Omega$ . It is easy to see that this mapping satisfies all hypotheses of Theorem A.2 above, thanks to Theorem A.1 combined with the uniqueness and regularity of  $v$ ; cf. [20], Example 5.2 (pages 1771–1773) and Corollary 5.3 (page 1773).

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