

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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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 ϕ is an odd, increasing homeomorphism of \mathbb{R} into \mathbb{R} , while Φ 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 Φ and Φ^* are complementary N -functions (see Kranosel'skii & Rutickii [18]).

Define the Orlicz class

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

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 Φ , 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 Φ satisfies the Δ_2 -condition. By Lemma C.4 in [11] it follows that Φ^* also satisfies the Δ_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 λ 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 λ 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_λ is even and verifies $J_\lambda(0) = 0$. Step 3 implies that J_λ 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_λ . 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_λ is coercive and lower semi-continuous. Thus, there exists a global minimizer $u_\lambda \in E$ of I_λ , hence a weak solution of problem (5). We show that u_λ is not trivial for λ large enough. Indeed, letting $t_0 > 1$ be a fixed real and Ω_1 be an open subset of Ω 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_λ is a nontrivial weak solution of problem (5) for λ 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 Φ_i and $(\Phi_i)^*$, $i = 1, 2$, satisfying the Δ_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 Φ_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 λ 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 λ_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

$$\begin{aligned} J(u) &= \int_{\Omega} \Phi_1(|\nabla u|) dx + \int_{\Omega} \Phi_2(|\nabla u|) dx, \\ I(u) &= \int_{\Omega} \frac{1}{q(x)} |u|^{q(x)} dx, \\ J_1(u) &= \int_{\Omega} a_1(|\nabla u|) |\nabla u|^2 dx + \int_{\Omega} a_2(|\nabla u|) |\nabla u|^2 dx, \\ I_1(u) &= \int_{\Omega} |u|^{q(x)} dx. \end{aligned}$$

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

$$\begin{aligned} \langle J'(u), v \rangle &= \int_{\Omega} (a_1(|\nabla u|) + a_2(|\nabla u|)) \nabla u \nabla v dx, \\ \langle I'(u), v \rangle &= \int_{\Omega} |u|^{q(x)-2} uv dx. \end{aligned}$$

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 λ_{q^+} and λ_{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 μ 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 λ_1 is an eigenvalue of problem (8).

We start with some auxiliary results.

Lemma 3.2. *The following relations hold true:*

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

and

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

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

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

and

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

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

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

and

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

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 λ_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

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

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

With similar arguments as in the proof of relation (20) we deduce that T_λ is coercive, that is, $\lim_{\|u\| \rightarrow \infty} T_\lambda(u) = \infty$. On the other hand, T_λ is weakly lower semi-continuous. Thus, there exists $u_\lambda \in E$ a global minimum point of T_λ and hence, a critical point of T_λ . It remains to show that u_λ 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_λ is a nontrivial critical point of T_λ , that is, λ is an eigenvalue of problem (8). Thus, step 3 is verified.

Step 4. Any $\lambda \in (0, \lambda_0)$, where λ_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 Ω is a bounded domain in \mathbb{R}^N with smooth boundary $\partial\Omega$ and ν 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

(φ) 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 Φ , that is, Φ satisfies the following conditions

(Φ_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 $t > 0$; $\lim_{t \rightarrow \infty} \Phi(x, t) = \infty$;

(Φ_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 φ_0 and φ^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 Φ 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 Φ 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 φ and Φ 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 φ and Φ 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_λ 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_λ 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 Λ 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 λ_* 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 ρ 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 $u_\varepsilon \in B_\rho(0)$ 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_ε is a minimum point of I_λ 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

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

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,

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

On the other hand, by (39) we have

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

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_λ 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_λ , hence a weak solution of problem (32).

We show that u_λ is not trivial for λ 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_λ is a nontrivial weak solution of problem (32) for λ large enough. The proof of Theorem 4.2 is complete. \square

We conclude this section with several examples of functions φ and Φ 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 Φ 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, Φ be a Young function satisfying the structural hypotheses (Φ_0) – (Φ_1) and let ρ 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 λ 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

(c₁) there is a global minimum of J which is a local minimum of $g_\lambda := J - \lambda I$,
or

(c₂) there is a sequence $\{u_n\}$ of pairwise distinct critical points (local minima) of g_λ 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 (Φ_0) , (Φ_1) , and (Φ_ρ) 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].

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