

POSITIVE SOLUTIONS FOR THE ROBIN *p*-LAPLACIAN PLUS AN INDEFINITE POTENTIAL

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ABSTRACT. We consider a nonlinear elliptic equation driven by the Robin *p*-Laplacian plus an indefinite potential. In the reaction we have the competing effects of a strictly (p-1)-sublinear parametric term and of a (p-1)-linear and nonuniformly nonresonant term. We study the set of positive solutions as the parameter $\lambda > 0$ varies. We prove a bifurcation-type result for large values of the positive parameter λ . Also, we show that for all admissible $\lambda > 0$, the problem has a smallest positive solution \overline{u}_{λ} and we study the monotonicity and continuity properties of the map $\lambda \mapsto \overline{u}_{\lambda}$.

1. INTRODUCTION

Let $\Omega \subseteq \mathbb{R}^N$ be a bounded domain with a C^2 -boundary $\partial \Omega$. In this paper we study the following nonlinear parametric Robin problem:

$$(P_{\lambda}) \qquad \left\{ \begin{array}{l} -\Delta_p u(z) + \xi(z)u(z)^{p-1} = f(z, u(z), \lambda) + g(z, u(z)) \text{ in } \Omega, \\ \frac{\partial u}{\partial n_p} + \beta(z)u(z)^{p-1} = 0 \text{ on } \partial\Omega, \quad u > 0 \text{ in } \Omega, \ \lambda > 0. \end{array} \right\}$$

In this problem, Δ_p denotes the *p*-Laplace differential operator defined by

$$\Delta_p u = \operatorname{div} \left(|Du|^{p-2} Du \right) \text{ for all } u \in W^{1,p}(\Omega), \ 1$$

The potential function $\xi \in L^{\infty}(\Omega)$ is in general indefinite (that is, sign-changing). Therefore the differential operator (the left-hand side of (P_{λ})) need not be coercive. In the reaction (the right-hand side of (P_{λ})), we have the competing effects of two terms. The first is a parametric function which is strictly (p-1)-sublinear near $+\infty$. The second function (the perturbation of the parametric term), is (p-1)linear near $+\infty$. Both functions are Carathéodory (that is, for all $x \in \mathbb{R}$ the mappings $z \mapsto f(z, x, \lambda)$ and $z \mapsto g(z, x)$ are measurable and for all $z \in \Omega$ the functions $x \mapsto f(z, x, \lambda)$ and $x \mapsto g(z, x)$ are continuous). In the boundary condition, $\frac{\partial u}{\partial n_p}$ denotes the conormal derivative of u, defined by extension (according to the nonlinear Green's identity) of the map

$$C^{1}(\overline{\Omega}) \ni u \mapsto |Du|^{p-2} (Du, n)_{\mathbb{R}^{N}} = |Du|^{p-2} \frac{\partial u}{\partial n},$$

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with $n(\cdot)$ being the outward unit normal on $\partial\Omega$. This map is uniformly continuous from $C^1(\overline{\Omega})$ into $L^p(\partial\Omega)$ (in fact, locally Lipschitz if $p \geq 2$ and Hölder continuous if $1). Also, <math>C^1(\overline{\Omega})$ is dense in $W^{1,p}(\Omega)$. So, this map admits a unique extension to the whole Sobolev space. We refer for details to Lemma 3 and Theorem 1 in Casas & Fernández [5] (see also Papageorgiou, Rădulescu & Repovš [20, p. 28] for the classical case).

Our aim in this paper is to study the nonexistence, existence and multiplicity of positive solutions for problem (P_{λ}) as the parameter λ moves on the positive semiaxis $(0, +\infty)$. We prove a bifurcation-type result for large values of the parameter. More precisely, we show that there is a critical parameter value $\lambda^* > 0$ such that (i) for all $\lambda > \lambda^*$ modules (D_{λ}) has at least two positive solutions.

(i) for all $\lambda > \lambda^*$, problem (P_{λ}) has at least two positive solutions;

(ii) for all $\lambda = \lambda^*$, problem (P_{λ}) has at least one positive solution;

(iii) for all $0 < \lambda < \lambda^*$, problem (P_{λ}) has no positive solutions.

Moreover, we show that for every admissible parameter $\lambda \in [\lambda^*, +\infty)$, problem (P_{λ}) has a smallest positive solution \overline{u}_{λ} and we examine the continuity and monotocicity properties of the map $\lambda \mapsto \overline{u}_{\lambda}$.

The first such bifurcation-type result for parametric elliptic equations with competing nonlinearities was proved by Ambrosetti, Brezis & Cerami [2] (semilinear Dirichlet problems with concave-convex reaction). Their work was extended to Dirichlet *p*-Laplace equations by Garcia Azorero, Manfredi & Peral Alonso [7], Guo & Zhang [10], Hu & Papageorgiou [12]. For equations of logistic type there are the works of Rădulescu & Repovš [21] (semilinear Dirichlet problems) and Cardinali, Papageorgiou & Rubbioni [4] (nonlinear Neumann problems). For Robin problems, we mention the work of Papageorgiou & Rădulescu [16]. In all aforementioned works the differential operator is coercive and the reaction has a different pair of competing nonlinearities. In the present paper we distinguish a new class of competition phenomena, which lead to bifurcation-type results. In fact, the behaviour of the set of positive solutions as the parameter $\lambda > 0$ varies, is similar to that of superdiffusive logistic equations, since the "bifurcation" occurs for large values of $\lambda > 0$.

Our method of proof uses variational tools from critical point theory together with suitable truncation, perturbation and comparison arguments.

2. MATHEMATICAL BACKGROUND AND HYPOTHESES

Suppose that X is a Banach space. We denote by X^* the topological dual of X and by $\langle \cdot, \cdot \rangle$ the duality brackets for the pair (X^*, X) .

Given $\varphi \in C^1(X, \mathbb{R})$ we say that φ satisfies the "Palais-Smale condition" (the "PS-condition" for short) if the following property holds:

"Every sequence $\{u_n\}_{n\geq 1} \subseteq X$ such that $\{\varphi(u_n)\}_{n\geq 1} \subseteq \mathbb{R}$ is bounded and $\varphi'(u_n) \to 0$ in X^* as $n \to \infty$, admits a strongly convergent subsequence".

This is a compactness-type condition on the functional φ . Using this condition, one can prove a deformation theorem from which follows the minimax theory for the critical values of φ . Prominent in this theory is the so-called "mountain pass theorem", which we recall here because we will use it in the sequel.

Theorem 2.1. Assume that $\varphi \in C^1(X, \mathbb{R})$ satisfies the PS-condition, $u_0, u_1 \in X$, $||u_1 - u_0|| > \rho > 0$,

$$\max\{\varphi(u_0), \varphi(u_1)\} < \inf\{\varphi(u) : ||u - u_0|| = \rho\} = m_\rho$$

and $c = \inf_{\gamma \in \Gamma} \max_{0 \le t \le 1} \varphi(\gamma(t))$, where

$$\Gamma = \{\gamma \in C([0,1],X) : \gamma(0) = u_0, \gamma(1) = u_1\}.$$

Then $c \ge m_{\rho}$ and c is a critical value of φ (that is, we can find $\hat{u} \in X$ such that $\varphi'(\hat{u}) = 0$ and $\varphi(\hat{u}) = c$).

Remark 2.2. We mention that if $\varphi' = A + K$, with $A : X \to X^*$ a continuous map of type $(S)_+$ (that is, if $u_n \xrightarrow{w} u$ in X and $\limsup_{n\to\infty} \langle A(u_n), u_n - u \rangle \leq 0$, then $u_n \to u$ in X) and $K : X \to X^*$ is completely continuous (that is, if $u_n \xrightarrow{w} u$ in X, then $K(u_n) \to K(u)$ in X^*), then φ satisfies the PS-condition (see Marano & Papageorgiou [14, Proposition 2.2]). This is the case in our setting.

The analysis of problem (P_{λ}) involves the Sobolev space $W^{1,p}(\Omega)$, the Banach space $C^1(\overline{\Omega})$ and the "boundary" Lebesgue space $L^p(\partial\Omega)$.

We denote by $|| \cdot ||$ the norm of the Sobolev space $W^{1,p}(\Omega)$ defined by

$$||u|| = (||u||_p^p + ||Du||_p^p)^{\frac{1}{p}}$$
 for all $u \in W^{1,p}(\Omega)$.

The space $C^1(\overline{\Omega})$ is an ordered Banach space with positive (order) cone

$$C_{+} = \{ u \in C^{1}(\overline{\Omega}) : u(z) \ge 0 \text{ for all } z \in \overline{\Omega} \}$$

This cone has a nonempty interior given by

$$D_{+} = \{ u \in C_{+} : u(z) > 0 \text{ for all } z \in \overline{\Omega} \}.$$

On $\partial\Omega$ we introduce the (N-1)-dimensional Hausdorff (surface) measure $\sigma(\cdot)$. Using $\sigma(\cdot)$ we can define in the usual way the boundary Lebesgue spaces $L^q(\partial\Omega), 1 \leq q \leq \infty$. From the theory of Sobolev spaces we know that there exists a unique continuous linear map $\gamma_0 : W^{1,p}(\Omega) \to L^p(\partial\Omega)$, known as the "trace map", such that

$$\gamma_0(u) = u|_{\partial\Omega}$$
 for all $u \in W^{1,p}(\Omega) \cap C(\overline{\Omega})$.

So, the trace map gives meaning to the notion of "boundary values" for any Sobolev function. The trace map is not surjective (in fact, im $\gamma_0 = W_p^{\frac{1}{p'},p}(\partial\Omega)$, with $\frac{1}{p} + \frac{1}{p'} = 1$) and ker $\gamma_0 = W_0^{1,p}(\Omega)$. Moreover, γ_0 is compact into $L^q(\partial\Omega)$ for all $q \in [1, \frac{(N-1)p}{N-p})$ if p < N and into $L^p(\partial\Omega)$ for all $1 \le q < \infty$ if $N \le p$. In the sequel, for the sake of notational simplicity, we will drop the use of the trace map γ_0 . All restrictions of Sobolev functions on $\partial\Omega$ are understood in the sense of traces.

Let $A: W^{1,p}(\Omega) \to W^{1,p}(\Omega)^*$ be the nonlinear map defined by

$$\langle A(u),h\rangle = \int_{\Omega} |Du|^{p-2} (Du,Dh)_{\mathbb{R}^N} dz$$
 for all $u,h \in W^{1,p}(\Omega)$.

In the next proposition, we have collected the main properties of this map (see Gasinski & Papageorgiou [9, p. 279]).

Proposition 2.3. The map $A(\cdot)$ is bounded (that is, maps bounded sets to bounded) sets), continuous, monotone (thus, maximal monotone, too) and of type $(S)_+$.

Now we introduce our conditions on the potential function $\xi(\cdot)$ and on the boundary coefficient $\beta(\cdot)$.

$$H(\xi):\xi\in L^{\infty}(\Omega)$$

$$H(\beta): \beta \in C^{0,\alpha}(\partial\Omega)$$
 for some $0 < \alpha < 1$ and $\beta(z) \ge 0$ for all $z \in \partial\Omega$.

Remark 2.4. When $\beta \equiv 0$, we have the Neumann problem.

Let $\gamma_n: W^{1,p}(\Omega) \to \mathbb{R}$ be the C¹-functional defined by

$$\gamma_p(u) = ||Du||_p^p + \int_{\Omega} \xi(z)|u|^p dz + \int_{\partial\Omega} \beta(z)|u|^p d\sigma \text{ for all } u \in W^{1,p}(\Omega).$$

Also, let $f_0: \Omega \times \mathbb{R} \to \mathbb{R}$ be a Carathéodory function that satisfies

$$|f_0(z,x)| \le a(z)(1+|x|^{r-1})$$
 for almost all $z \in \Omega$, all $x \in \mathbb{R}$,

with $a_0 \in L^{\infty}(\Omega), 1 < r \le p^* = \begin{cases} \frac{Np}{N-p} & \text{if } p < N \\ +\infty & \text{if } N \le p \end{cases}$ (the critical Sobolev exponent). We set $F_0(z, x) = \int_0^x f_0(z, s) ds$ and consider the C^1 -functional $\varphi_0 : W^{1,p}(\Omega) \to \mathbb{R}$

defined by

$$\varphi_0(u) = \frac{1}{p} \gamma_p(u) - \int_{\Omega} F_0(z, u) dz \text{ for all } u \in W^{1, p}(\Omega).$$

In the framework of variational methods, the local minimizers of φ_0 play an important role. As we will see in the sequel, solutions of the problem are often generated by minimizing φ_0 on a constrained set defined by using the usual pointwise order on $W^{1,p}(\Omega)$ (this is done, via truncation of $f_0(z, \cdot)$). It is well-known that the order cone

$$W_{+} = \{ u \in W^{1,p}(\Omega) : u(z) \ge 0 \text{ for almost all } z \in \Omega \}$$

of $W^{1,p}(\Omega)$ has an empty interior. So, it is not clear if the constrained minimizer is in fact an unconstrained local minimizer of φ_0 over all of $W^{1,p}(\Omega)$.

The next result is helpful in this direction. It is a particular case of a more general result that can be found in Papageorgiou & Rădulescu [17]. The first to prove this relation between Hölder and Sobolev local minimizers were Brezis & Nirenberg [3].

Proposition 2.5. Assume that $u_0 \in W^{1,p}(\Omega)$ is a local $C^1(\overline{\Omega})$ -minimizer of φ_0 , that is, there exists $\rho_0 > 0$ such that

$$\varphi_0(u_0) \leq \varphi_0(u_0+h) \text{ for all } h \in C^1(\Omega) \text{ with } ||h||_{C^1(\overline{\Omega})} \leq \rho_0.$$

Then $u_0 \in C^{1,\vartheta}(\overline{\Omega})$ with $\vartheta \in (0,1)$ and u_0 is also a local $W^{1,p}(\Omega)$ -minimizer of φ_0 , that is, there exists $\rho_1 > 0$ such that

$$\varphi_0(u_0) \leq \varphi_0(u_0+h)$$
 for all $h \in W^{1,p}(\Omega)$ with $||h|| \leq \rho_1$.

As we already mentioned in the first section of this paper, our approach involves also comparison arguments. The next proposition will be helpful in this direction. It is a special case of a more general result of Papageorgiou, Rădulescu & Repovš [19].

Proposition 2.6. Assume that $h_1, h_2, \vartheta \in L^{\infty}(\Omega), \vartheta(z) \geq 0$ for almost all $z \in \Omega$

$$0 < \eta \leq h_2(z) - h_1(z)$$
 for almost all $z \in \Omega$

and $u_1, u_2 \in C^{1,\mu}(\overline{\Omega})$ with $0 < \mu \leq 1$ are such that $u_1 \leq u_2$ and

$$\begin{split} -\Delta_p u_1 + \vartheta(z) |u_1|^{p-2} u_1 &= h_1, \\ -\Delta_p u_2 + \vartheta(z) |u_2|^{p-2} u_2 &= h_2 \text{ for almost all } z \in \Omega \end{split}$$

Then $u_2 - u_1 \in \operatorname{int} \widehat{C}_+ = \left\{ u \in C^1(\overline{\Omega}) : u(z) > 0 \text{ for all } z \in \Omega, \ \frac{\partial u}{\partial n} |_{\partial \Omega \cap u^{-1}(0)} < 0 \right\}.$

Next, we consider the following nonlinear eigenvalue problem

(2.1)
$$\left\{\begin{array}{l} -\Delta_p u(z) + \xi(z)|u(z)|^{p-2}u(z) = \hat{\lambda}|u(z)|^{p-2}u(z) \text{ in } \Omega, \\ \frac{\partial u}{\partial n_p} + \beta(z)|u|^{p-2}u = 0 \text{ on } \partial\Omega. \end{array}\right\}$$

We say that $\hat{\lambda} \in \mathbb{R}$ is an "eigenvalue" if problem (2.1) admits a nontrivial solution \hat{u} , which is known as an "eigenfunction" corresponding to $\hat{\lambda}$. We denote by $\hat{\sigma}(p)$ the set of eigenvalues of problem (2.1). It is easy to see that $\hat{\sigma}(p) \subseteq \mathbb{R}$ is closed and has a smallest element $\hat{\lambda}_1 = \hat{\lambda}_1(p,\xi,\beta) \in \mathbb{R}$ (first eigenvalue), which has the following properties (for details, we refer to Papageorgiou & Rădulescu [16] and Fragnelli, Mugnai & Papageorgiou [6]).

Proposition 2.7. If hypotheses $H(\xi)$, $H(\beta)$ are satisfied, then problem (2.1) has a smallest eigenvalue $\hat{\lambda}_1 \in \mathbb{R}$ such that

- (a) $\hat{\lambda}_1$ is isolated in $\hat{\sigma}(p)$ (that is, there exists $\epsilon > 0$ such that $(\hat{\lambda}_1, \hat{\lambda}, +\epsilon) \cap \hat{\sigma}(p) = \emptyset$);
- (b) $\hat{\lambda}_1$ is simple (that is, if \hat{u}, \hat{v} are eigenfunctions corresponding to $\hat{\lambda}_1$, then $\hat{u} = \eta \hat{v}$ for some $\eta \in \mathbb{R} \setminus \{0\}$);

(c)
$$\hat{\lambda}_1 = \inf\left\{\frac{\gamma_0(u)}{||u||_p^p} : u \in W^{1,p}(\Omega), u \neq 0\right\}.$$

Remark 2.8. The infimum in (2.2) is realized on the corresponding one-dimensional eigenspace.

It follows from (2.2) that the elements of this eigenspace have fixed sign. We denote by \hat{u}_1 the positive, L^p -normalized (that is, $||\hat{u}_1||_p = 1$) eigenfunction corresponding to $\hat{\lambda}_1$. We know that $\hat{u}_1 \in D_+$ (see [16], [6]). Also, every eigenvalue different from $\hat{\lambda}_1$ has eigenfunctions in $C^1(\overline{\Omega})$ which are nodal (that is, sign-changing). Finally, if $\xi \in L^{\infty}(\Omega), \xi(z) \geq 0$ for almost all $z \in \Omega$ and either $\xi \not\equiv 0$ or $\beta \not\equiv 0$, then $\hat{\lambda}_1 > 0$.

An easy consequence of the above properties is the following lemma (see Mugnai & Papageorgiou [15, Lemma 4.11]).

Lemma 2.9. If hypotheses $H(\xi)$, $H(\beta)$ hold, $\eta \in L^{\infty}(\Omega)$, $\eta(z) \leq \hat{\lambda}_1$ for almost all $z \in \Omega$ and the inequality is strict on a set of positive measure, then there exists $c_0 > 0$ such that

$$c_0||u||^p \leq \gamma_p(u) - \int_{\Omega} \eta(z)|u|^p dz \text{ for all } u \in W^{1,p}(\Omega).$$

The hypotheses on the two terms of the reaction of (P_{λ}) are the following.

 $H(f) \ f : \Omega \times \mathbb{R} \times (0, +\infty) \to \mathbb{R}$ is a Carathéodory function such that for all $\lambda > 0, \ f(z, x, \lambda) \ge 0$ for almost all $z \in \Omega$, all $x \ge 0, \ f(z, 0, \lambda) = 0$ for almost all $z \in \Omega$, and

(i) for every $\rho > 0$ and every $\lambda_0 > 0$, there exists $a_{\rho,\lambda_0} \in L^{\infty}(\Omega)$ such that

$$0 \leq f(z, x, \lambda) \leq a_{\rho, \lambda_0}(z)$$
 for almost all $z \in \Omega$, all $0 \leq x \leq \rho$, $0 < \lambda \leq \lambda_0$;

(ii) for every $\lambda > 0$, we have

$$\lim_{x \to +\infty} \frac{f(z, x, \lambda)}{x^{p-1}} = \lim_{x \to 0^+} \frac{f(z, x, \lambda)}{x^{p-1}} = 0 \text{ uniformly for almost all } z \in \Omega;$$

- (iii) if $F(z, x, \lambda) = \int_0^x f(z, s, \lambda) ds$, then there exist $v_0 \in L^p(\Omega)$ and $\tilde{\lambda} > 0$ such that $\int_{\Omega} F(z, v_0(z), \lambda) dz > 0$ for all $\lambda > \tilde{\lambda}$;
- (iv) we have $f(z, x, \lambda) \to 0^+$ as $\lambda \to 0^+$ uniformly for almost all $z \in \Omega$, all $x \in C \subseteq \mathbb{R}_+$ bounded, $f(z, x, \lambda) \to +\infty$ as $\lambda \to +\infty$ for almost all $z \in \Omega$, all x > 0;
 - for every s > 0, we can find $\tilde{\eta}_s > 0$ such that

$$0 < \tilde{\eta}_s \leq f(z, x, \mu) - f(z, x, \lambda)$$
 for almost all $z \in \Omega$, all $x \geq s$, all $0 < \lambda < \mu$.

Remark 2.10. Since we are looking for positive solutions and all the above hypotheses concern the positive semiaxis $\mathbb{R}_+ = [0, +\infty)$, we may assume without any loss of generality that

(2.3)
$$f(z,\cdot,\lambda)|_{(-\infty,0]} = 0 \text{ for almost all } z \in \Omega, \text{ all } \lambda > 0.$$

Note that hypothesis H(f)(ii) implies that $f(z, \cdot, \lambda)$ is strictly (p-1)-sublinear near $+\infty$ and also near 0^+ . Hypothesis H(f)(iii) is satisfied if there exists $\tilde{\lambda} > 0$ such that $L(z) = \{x \in \mathbb{R} : f(z, x, \lambda) > 0\}$ is nonempty for almost all $z \in \Omega$, all $\lambda > \tilde{\lambda}$. Finally, note that hypothesis H(f)(iv) implies that for almost all $z \in \Omega$, all x > 0, the mapping $\lambda \mapsto f(z, x, \lambda)$ is strictly increasing.

 $H(g)\colon g:\Omega\times\mathbb{R}\to\mathbb{R}$ is a Carathéodory function such that g(z,0)=0 for almost all $z\in\Omega$ and

(i) there exist $a \in L^{\infty}(\Omega)$ and $p \leq r < p^*$ such that

 $(g(z,x)) \leq a(1)(1+x^{r-1})$ for almost all $z \in \Omega$, all $x \geq 0$;

- (ii) there exists a function $\eta_0 \in L^{\infty}(\Omega)$ such that $\eta_0(z) \leq \hat{\lambda}_1$ for almost all $z \in \Omega, \ \eta_0 \neq \hat{\lambda}_1$, $\limsup_{x \to +\infty} \frac{g(z,x)}{x^{p-1}} \leq \eta_0(z)$ and $\limsup_{x \to 0^+} \frac{g(z,x)}{x^{p-1}} \leq \eta_0(z)$ uniformly for almost all $z \in \Omega$;
- (iii) for almost all $z \in \Omega$ the mapping $x \mapsto \frac{g(z,x)}{x^{p-1}}$ is nondecreasing on $(0, +\infty)$.

Remark 2.11. As we did for $f(z, \cdot, \lambda)$, without any loss of generality, we may assume that

(2.4)
$$g(z,\cdot)|_{(-\infty,0]} = 0$$
 for almost all $z \in \Omega$.

Hypothesis H(g)(ii) says that asymptotically at $+\infty$ and at 0^+ we have nonuniform nonresonance with respect to $\hat{\lambda}_1$ from the left.

 H_0 : for every $\rho > 0$ and every $\tilde{\lambda} > 0$, we can find $\hat{\xi}_0^{\tilde{\lambda}} > 0$ such that for almost all $z \in \Omega$ and all $0 < \lambda \leq \lambda_0$, the function $x \mapsto f(z, x, \lambda) + g(z, x) + \hat{\xi}_{\rho}^{\hat{\lambda}} x^{p-1}$ is nondecreasing on $[0, \rho]$.

Remark 2.12. This hypothesis is satisfied if, for example, for almost all $z \in \Omega$ and every $\lambda > 0$, the functions $f(z, \cdot, \lambda)$ and $g(z, \cdot)$ are differentiable and for every $\rho > 0$ and $\hat{\lambda} > 0$, there exists $\hat{\xi}_{\rho}^{\tilde{\lambda}} > 0$ such that

$$(f'(z,x,\lambda) + g'_x(z,x))x \ge -\hat{\xi}^{\tilde{\lambda}}_{\rho} x^{p-1}$$
 for almost all $z \in \Omega$, all $0 \le x \le \rho$.

Examples. The following pairs of functions f and g satisfy hypotheses H(f), H(g), H_0 . For the sake of simplicity we drop the z-dependence. Also recall (2.3) and (2.4).

$$\begin{split} f_1(x,\lambda) &= \begin{cases} \lambda x^{p-1} \ln(1+x) & \text{if } 0 \leq x \leq 1\\ \lambda x^{q-1} & \text{if } 1 < x \end{cases} & 1 < q < p \\ g_1(x) &= \eta x^{p-1} & \text{for } x \geq 0, \ \eta < \hat{\lambda}_1, \\ f_2(x,\lambda) &= \begin{cases} \lambda x^{r-1} & \text{if } 0 \leq x \leq 1\\ \lambda x^{q-1} & \text{if } 1 < x \end{cases} & 1 < q < p < r, \\ g_2(x) &= \begin{cases} cx^{\tau-1} - x^{q-1} & \text{if } 0 \leq x \leq 1\\ \eta x^{p-1} + (c-1-\eta) & \text{if } 1 < x \end{cases} & 1 < q < p \leq \tau, \eta < \hat{\lambda}_1, \\ c > \max\{\eta + 1, 0\}, \end{cases} \\ f_3(x,\lambda) &= \begin{cases} \lambda(x^{\tau-1} - x^{r-1}) & \text{if } 0 \leq x \leq 1\\ \lambda x^{q-1} \ln x & \text{if } 1 < x \end{cases} & 1 < q < p < \tau < r, \\ g_3(x) &= \begin{cases} \eta(x^{p-1} + x^{r-1}) & \text{if } 0 \leq x \leq 1\\ \eta(x^{p-1} + x^{q-1}) & \text{if } 1 < x \end{cases} & 1 < q < p < \tau < r, \\ g_3(x) &= \begin{cases} \eta(x^{p-1} + x^{r-1}) & \text{if } 0 \leq x \leq 1\\ \eta(x^{p-1} + x^{q-1}) & \text{if } 1 < x \end{cases} & 1 < q < p < r, \eta < \hat{\lambda}_1, \\ 1 < q < p < \tau < r, \end{cases} \\ f_4(x,\lambda) &= \begin{cases} x^{\tau-1} & \text{if } 0 \leq x \leq \rho(\lambda)\\ x^{q-1} + \mu(\lambda) & \text{if } \rho(\lambda) < x \end{cases} \\ g_4(x) &= \eta x^{p-1} \end{cases} \end{split}$$

with $\rho: (0, +\infty) \to (0, +\infty)$ strictly increasing, continuous, $\rho(\lambda) \to 0^+$ as $\lambda \to 0^+$, $\rho(\lambda) \to +\infty$ as $\lambda \to +\infty$, $\mu(\lambda) = [\rho(\lambda)^{\tau-1} - 1]\rho(\lambda)^{q-1}$, $1 < q < p < \tau$ and $\eta < \hat{\lambda}_1$.

Finally, we fix some basic notation which we will use throughout this work. Let $x \in \mathbb{R}$ and set $x^{\pm} = \max\{\pm x, 0\}$. Then for $u \in W^{1,p}(\Omega)$ we define $u^{\pm}(\cdot) = u(\cdot)^{\pm}$. We know that

$$u^{\pm} \in W^{1,p}(\Omega), \ u = u^{+} - u^{-}, \ |u| = u^{+} + u^{-}.$$

Also, if $u, \hat{u} \in W^{1,p}(\Omega)$ and $u \leq \hat{u}$, then

$$[u, \hat{u}] = \{ v \in W^{1, p}(\Omega) : u(z) \le v(z) \le \hat{u}(z) \text{ for almost all } z \in \Omega \}$$

We denote by $\operatorname{int}_{C^1(\overline{\Omega})}[u, \hat{u}]$ the interior in $C^1(\overline{\Omega})$ of $[u, \hat{u}] \cap C^1(\overline{\Omega})$.

Under the hypotheses on the data of problem (P_{λ}) , the main result of this paper is the following bifurcation-type theorem. **Theorem.** Assume that hypotheses $H(\xi), H(\beta), H(f), H(g), H_0$ hold. Then there exists $\lambda^* > 0$ such that

(a) for all $\lambda > \lambda^*$ problem (P_{λ}) has at least two positive solutions

$$u_0, \ \hat{u} \in D_+;$$

(b) for $\lambda = \lambda^*$ problem (P_{λ}) has at least one positive solution

$$u_{\lambda^*} \in D_+;$$

(c) for all $\lambda \in (0, \lambda^*)$ problem (P_{λ}) has no positive solution.

Finally, if $\varphi \in C^1(X, \mathbb{R})$, then by K_{φ} we denote the critical set of φ , that is,

$$K_{\varphi} = \{ u \in X : \varphi'(u) = 0 \}.$$

3. Positive solutions

Throughout the rest of the paper we assume that hypotheses $H(\xi)$, $H(\beta)$, H(f), H(g), H_0 are fulfilled.

We introduce the two following two sets:

 $\mathcal{L} = \{\lambda > 0 : \text{ problem } (P_{\lambda}) \text{ admits a positive solution} \},$

 $S(\lambda) =$ the set of positive solutions for problem (P_{λ}) .

We set $\lambda^* = \inf \mathcal{L}$ with the usual convention that $\inf \emptyset = +\infty$.

Proposition 3.1. We have $\mathcal{L} \neq \emptyset$ and so $0 \leq \lambda^* < +\infty$.

Proof. From hypotheses H(f)(i), (ii), we see that given $\epsilon > 0$ and $\lambda > 0$, we can find $c_1 = c_1(\epsilon, \lambda) > 0$ such that

(3.1)
$$F(z, x, \lambda) \leq \frac{\epsilon}{p} x^p + c_1 \text{ for almost all } z \in \Omega, \text{ all } x \geq 0.$$

Similarly, hypotheses H(g)(i), (ii) imply that we can find $c_2 = c_2(\epsilon) > 0$ such that

(3.2)
$$G(z,x) \le (\eta_0(z) + \epsilon)x^p + c_2 \text{ for almost all } z \in \Omega, \text{ all } x \ge 0.$$

Let $\mu > ||\xi||_{\infty}$ (see hypothesis $H(\xi)$) and consider the Carathéodory function $k_{\lambda}(z, x)$ defined by

$$k_{\lambda}(z,x) = f(z,x,\lambda) + g(z,x)$$
 for all $(z,x) \in \Omega \times \mathbb{R}$, $\lambda > 0$ (see (2.3), (2.4)).

We set $K_{\lambda}(z,x) = \int_0^x k_{\lambda}(z,s) ds$ and consider the C^1 -functional $\Psi_{\lambda} : W^{1,p}(\Omega) \to \mathbb{R}$ defined by

$$\Psi_{\lambda}(u) = \frac{1}{p}\gamma_p(u) + \frac{\mu}{p}||u^-||_p^p - \int_{\Omega} K_{\lambda}(z, u)dz \text{ for all } u \in W^{1, p}(\Omega).$$

Using (3.1) and (3.2), we have for all $u \in W^{1,p}(\Omega)$.

$$\Psi_{\lambda}(u) \geq c_{3}||u^{-}||^{p} + \frac{1}{p}\gamma_{p}(u^{+}) - \frac{1}{p}\int_{\Omega}(\eta_{0}(z) + 2\epsilon)(u^{+})^{p}dz - c_{4}$$

for some $c_{3}, c_{4} > 0$ (recall that $\mu > ||\xi||_{\infty}$)
 $\geq c_{3}||u^{-}||^{p} + (c_{0} - 2\epsilon)||u^{+}||^{p} - c_{4}.$

Choosing $\epsilon \in (0, \frac{c_0}{2})$, we obtain

 $\Psi_{\lambda}(u) \ge c_5 ||u||^p - c_4 \text{ for some } c_5 > 0, \text{ all } u \in W^{1,p}(\Omega),$

 $\Rightarrow \quad \Psi_{\lambda}(\cdot) \text{ is coercive.}$

Also, using the Sobolev embedding theorem and the compactness of the trace map, we see that

 $\Psi_{\lambda}(\cdot)$ is sequentially weakly lower semicontinuous.

By the Weierstrass-Tonelli theorem, we can find $u_{\lambda} \in W^{1,p}(\Omega)$ such that

(3.3)
$$\Psi_{\lambda}(u_{\lambda}) = \inf \left\{ \Psi_{\lambda}(u) : u \in W^{1,p}(\Omega) \right\}.$$

Hypotheses H(f)(i), (ii) imply that for every $\lambda > 0$, we can find $c_6 = c_6(\lambda) > 0$ such that

 $0 \leq F(z, x, \lambda) \leq c_6 x^p$ for almost all $z \in \Omega$, all $x \geq 0$.

Evidently, in hypothesis H(f)(iii) we can have $v_0 \ge 0$ (see (2.3)). Consider the continuous integral functional $i_{\lambda} : L^p(\Omega) \to \mathbb{R}$ defined by

$$i_{\lambda}(v) = \int_{\Omega} F(z, v(z), \lambda) dz \text{ for all } v \in L^{p}(\Omega),$$
$$i_{\lambda}(v_{0}) > 0 \text{ for all } \lambda > \tilde{\lambda} > 0 \text{ (see hypothesis } H(f)(iii)).$$

Exploiting the density of $W^{1,p}(\Omega)$ in $L^p(\Omega)$, we can find $\tilde{v}_0 \in W^{1,p}(\Omega)$, $\tilde{v}_0 \geq 0$, $\tilde{v}_0 \neq 0$ such that

 $i_{\lambda}(\tilde{v}_0) > 0$ for all $\lambda > \tilde{\lambda}$.

Then using hypothesis H(f)(iv) and Fatou's lemma, we infer that

(3.4)
$$\lim_{\lambda \to +\infty} \int_{\Omega} F(z, \tilde{v}_0, \lambda) dz = +\infty.$$

On the other hand, hypothesis H(g)(i) implies that if $G(z, x) = \int_0^x g(z, s) ds$, then

(3.5)
$$\left| \int_{\Omega} G(z, \tilde{v}_0) dz \right| \le c_7 \text{ for some } c_7 > 0.$$

Then from (3.4) and (3.5) we see that for large enough $\lambda > \tilde{\lambda}$, we have

$$\begin{aligned} \Psi_{\lambda}(\tilde{v}_{0}) &< 0, \\ \Rightarrow & \Psi_{\lambda}(u_{\lambda}) &< 0 = \Psi_{\lambda}(0) \text{ (see (3.3))} \\ \Rightarrow & u_{\lambda} \neq 0. \end{aligned}$$

From (3.3) we have

 \Rightarrow

$$\begin{split} \Psi_{\lambda}'(u_{\lambda}) &= 0, \\ \Rightarrow \quad \langle A(u_{\lambda}), h \rangle + \int_{\Omega} \xi(z) |u_{\lambda}|^{p-2} u_{\lambda} h d\sigma \int_{\partial \Omega} \beta(z) |u_{\lambda}|^{p-2} u_{\lambda} h d\sigma - \int_{\Omega} \mu(u_{\lambda}^{-})^{p-1} h d\sigma \\ (3-6) \quad \int_{\Omega} [f(z, u_{\lambda}, \lambda) + g(z, u_{\lambda})] h dz \text{ for all } h \in W^{1,p}(\Omega). \end{split}$$

In (3.6) we choose $h = -u_{\lambda}^{-} \in W^{1,p}(\Omega)$. Then

$$\begin{aligned} \gamma_p(u_{\lambda}^-) + \mu ||u_{\lambda}^-||_p^p &= 0 \text{ (see (2.3), (2.4)),} \\ \Rightarrow \quad c_8 ||u_{\lambda}^-||^p &\leq 0 \text{ for some } c_8 > 0 \text{ (recall that } \mu > ||\xi||_{\infty}), \\ \Rightarrow \quad u_{\lambda} &\geq 0, u_{\lambda} \neq 0. \end{aligned}$$

Then it follows from (3.6) that $u_{\lambda} \in S_{\lambda} \subseteq D_+$ and so for large enough $\lambda > \tilde{\lambda}$, we have $\lambda \in \mathcal{L}$, hence $\mathcal{L} \neq \emptyset$.

Proposition 3.2. For every $\lambda \in \mathcal{L}$ we have $S(\lambda) \subseteq D_+$ and $\lambda^* > 0$.

Proof. Let $\lambda \in \mathcal{L}$ and let $u \in S(\lambda)$. Reasoning as in Papageorgiou & Rădulescu [16] using the nonlinear Green identity, we have (3.7)

$$\left\{ \begin{array}{l} -\Delta_p u(z) + \xi(z)u(z)^{p-1} = f(z, u(z), \lambda) + g(z, u(z)) \text{ for almost all } z \in \Omega, \\ \frac{\partial u}{\partial n_p} + \beta(z)u^{p-1} = 0 \text{ on } \partial\Omega. \end{array} \right\}$$

By (3.7) and Papageorgiou & Rădulescu [17] (see Proposition 2.10) we have $u \in L^{\infty}(\Omega)$.

Invoking Theorem 2 of Lieberman [13], we infer that

$$u \in C_+ \setminus \{0\}.$$

Let $\rho = ||u||_{\infty}$ and let $\hat{\xi}^{\lambda}_{\rho} > 0$ be as postulated by hypothesis H_0 . Then

(3.8)
$$\Delta_p u(z) \le \left(||\xi||_{\infty} + \hat{\xi}_{\rho}^{\lambda} \right) u(z)^{p-1} \text{ for almost all } z \in \Omega.$$

From (3.8) and the nonlinear maximum principle (see, for example, Gasinski & Papageorgiou [8, p. 738]), we have

$$u \in D_+,$$

$$\Rightarrow \quad S(\lambda) \subseteq D_+ \text{ for all } \lambda > 0.$$

Next, we show that $\lambda^* = \inf \mathcal{L} > 0$. Hypotheses H(f)(i), (ii), (iv) imply that given $\epsilon > 0$, we can find $\overline{\lambda} > 0$ such that

(3.9)
$$0 \le f(z, x, \overline{\lambda}) \le \epsilon x^{p-1}$$
 for almost all $z \in \Omega$, all $x \ge 0$.

Hypothesis H(g)(ii) implies that we can find $M, \delta > 0$ such that

 $(3.10) \qquad g(z,x) \leq (\eta_0(z) + \epsilon) x^{p-1} \text{ for almost all } z \in \Omega, \text{ all } x \geq M, \ 0 \leq x \leq \delta.$

On the other hand, by hypothesis H(g)(iii), we have for almost all $z\in\Omega$ and all $\delta\leq x\leq M$

(3.11)

$$\frac{g(z,x)}{x^{p-1}} \leq \frac{g(z,M)}{M^{p-1}}, \\
\approx g(z,x) \leq \frac{g(z,M)}{M^{p-1}} x^{p-1} \\
\leq (\eta_0(z) + \epsilon) x^{p-1} (\text{see } (3.10)).$$

So, by (3.10) and (3.11), we infer that

(3.12)
$$g(z,x) \le (\eta_0(z) + \epsilon) x^{p-1}$$
 for almost all $z \in \Omega$, all $x \ge 0$

Let $\lambda \in (0, \overline{\lambda})$ (see (3.9)) and assume that $\lambda \in \mathcal{L}$. Then from the first part of the proof, we know that we can find $u_{\lambda} \in S(\lambda) \subseteq D_+$. For every $h \in W^{1,p}(\Omega), h \ge 0$ we have

$$\langle A(u_{\lambda}),h\rangle + \int_{\Omega} \xi(z) u_{\lambda}^{p-1} h dz + \int_{\partial \Omega} \beta(z) u_{\lambda}^{p-1} h d\sigma$$

$$= \int_{\Omega} [f(z, u_{\lambda}, \lambda) + g(z, u_{\lambda})] h dz$$

(3.13) $\leq \int_{\Omega} (\eta_0(z) + 2\epsilon) u_{\lambda}^{p-1} h dz$ (see (3.9), (3.12) and hypothesis $H(f)(iv)$).

In (3.13) we choose $h = u_{\lambda} \in W^{1,p}(\Omega), u_{\lambda} \ge 0$. Then

$$\begin{array}{l} \gamma_p(u_{\lambda}) - \int_{\Omega} \eta_0(z) u_{\lambda}^{p-1} dz \leq 2\epsilon ||u_{\lambda}||^p, \\ c_0 \leq 2\epsilon \text{ (see Lemma 2.9),} \end{array}$$

Choosing $\epsilon \in (0, \frac{c_0}{2})$, we get a contradiction. Therefore $\lambda \notin \mathcal{L}$ and so

$$0 < \overline{\lambda} \le \lambda^*.$$

The proof is now complete.

Next, we show that \mathcal{L} is half-line.

 \Rightarrow

Proposition 3.3. Assume that $\lambda \in \mathcal{L}$. Then $[\lambda, +\infty) \subseteq \mathcal{L}$.

Proof. Since $\lambda \in \mathcal{L}$, we can find $u_{\lambda} \in S(\lambda) \subseteq D_+$ (see Proposition 3.2). Let $\vartheta > \lambda$ and consider the following truncation-perturbation of the reaction in problem (P_{ϑ}) :

(3.14)
$$\hat{k}_{\vartheta}(z,x) = \begin{cases} f(z,u_{\lambda}(z),\vartheta) + g(z,u_{\lambda}(z)) + \mu u_{\lambda}(z)^{p-1} & \text{if } x \leq u_{\lambda}(z) \\ f(z,x,\vartheta) + g(z,x) + \mu x^{p-1} & \text{if } u_{\lambda}(z) < x. \end{cases}$$

Recall that $\mu > ||\xi||_{\infty}$. We set $\hat{K}_{\vartheta}(z, x) = \int_0^x \hat{k}_{\vartheta}(z, s) ds$ and consider the C^1 -functional $\hat{\psi}_{\vartheta} : W^{1,p}(\Omega) \to \mathbb{R}$ defined by

$$\hat{\psi}_{\vartheta}(u) = \frac{1}{p}\gamma_p(u) + \frac{\mu}{p}||u||_p^p - \int_{\Omega} \hat{K}_{\vartheta}(z, u)dz \text{ for all } u \in W^{1, p}(\Omega).$$

Reasoning as in the proof of Proposition 3.1, we can show that

- $\hat{\psi}_{\vartheta}(\cdot)$ is coercive;
- $\hat{\psi}_{\vartheta}(\cdot)$ is sequentially weakly lower semicontinuous.

So, we can find $u_{\vartheta} \in W^{1,p}(\Omega)$ such that

 \Rightarrow

$$\hat{\psi}_{\vartheta}(u_{\vartheta}) = \inf \left\{ \hat{\psi}_{\vartheta}(u) : u \in W^{1,p}(\Omega) \right\},$$
$$\hat{\psi}'_{\vartheta}(u_{\vartheta}) = 0,$$

$$\Rightarrow \langle A(u_{\vartheta}), h \rangle + \int_{\Omega} (\xi(z) + \mu) |u_{\vartheta}|^{p-2} u_{\vartheta} h dz + \int_{\partial \Omega} \beta(z) |u_{\vartheta}|^{p-2} u_{\vartheta} h d\sigma =$$
(3.15)
$$\int_{\Omega} \hat{k}_{\vartheta}(z, u_{\vartheta}) h dz \text{ for all } W^{1,p}(\Omega).$$

In (3.15) we choose $h = (u_{\lambda} - u_{\vartheta})^+ \in W^{1,p}(\Omega)$. Then we have

$$\langle A(u_{\vartheta}), (u_{\lambda} - u_{\vartheta})^{+} \rangle + \int_{\Omega} (\xi(z) + \mu) |u_{\vartheta}|^{p-2} u_{\vartheta} (u_{\lambda} - u_{\vartheta})^{+} dz + \int_{\partial \Omega} \beta(z) |u_{\vartheta}|^{p-2} u_{\vartheta} (u_{\lambda} - u_{\vartheta})^{+} d\sigma$$

$$= \int_{\Omega} [f(z, u_{\lambda}, \vartheta) + g(z, u_{\lambda}) + \mu u_{\lambda}^{p-1}] (u_{\lambda} - u_{\vartheta})^{+} dz \text{ (see (3.14))}$$

1227

N. S. PAPAGEORGIOU, V. D. RĂDULESCU, AND D. D. REPOVŠ

$$\geq \int_{\Omega} [f(z, u_{\lambda}, \lambda) + g(z, u_{\lambda}) + \mu_{\lambda}^{p-1}](u_{\lambda} - u_{\vartheta})^{+} dz \text{ (since } \lambda < \vartheta,$$

see hypothesis $H(f)(iv)$)
$$= \langle A(u_{\lambda}), (u_{\lambda} - u_{\vartheta})^{+} \rangle + \int_{\Omega} (\xi(z) + \mu) u_{\lambda}^{p-1} (u_{\lambda} - u_{\vartheta})^{+} dz$$

$$+ \int_{\partial \Omega} \beta(z) u_{\lambda}^{p-1} (u_{\lambda} - u_{\vartheta})^{+} d\sigma$$

(since $u_{\lambda} \in S(\lambda)$),

 $\Rightarrow u_{\lambda} \leq u_{\vartheta}$ (see Proposition 2.3 and recall that $\mu > ||\xi||_{\infty}$).

Then equation (3.15) becomes

$$\langle A(u_{\vartheta}), h \rangle + \int_{\Omega} \xi(z) u_{\vartheta}^{p-1} h dz + \int_{\partial \Omega} \beta(z) u_{\vartheta}^{p-1} h d\sigma$$

$$= \int_{\Omega} [f(z, u_{\vartheta}, \vartheta) + g(z, u_{\vartheta})] h dz$$
for all $h \in W^{1,p}(\Omega)$,
$$\Rightarrow u_{\vartheta} \in S(\vartheta) \subseteq D_{+} \text{ and so } \vartheta \in \mathcal{L}.$$

Therefore we conclude that

$$[\lambda, +\infty) \subseteq \mathcal{L}.$$

The proof is now complete.

An interesting byproduct of the above proof is the following corollary.

Corollary 3.4. If hypotheses $H(\xi), H(\beta), H(f), H(g), H_0$ hold, $\lambda \in \mathcal{L}, \vartheta > \lambda$ and $u_{\lambda} \in S(\lambda) \subseteq D_+$, then $\vartheta \in \mathcal{L}$ and we can find $u_{\vartheta} \in S(\vartheta) \subseteq D_+$ such that $u_{\lambda} \leq u_{\vartheta}, u_{\vartheta} \neq u_{\lambda}$.

In fact, we can improve the conclusion of this corollary as follows.

Proposition 3.5. Assume that $\lambda \in \mathcal{L}$, $\vartheta > \lambda$ and $u_{\lambda} \in S(\lambda) \subseteq D_+$. Then $\vartheta \in \mathcal{L}$ and we can find $u_{\vartheta} \in S(\vartheta) \subseteq D_+$ such that $u_{\vartheta} - u_{\lambda} \in \operatorname{int} \widehat{C_+}$.

Proof. From Corollary 3.4 we already know that $\vartheta \in \mathcal{L}$ and that there exists $u_{\vartheta} \in S(\vartheta) \subseteq D_+$ such that

$$u_{\vartheta} - u_{\lambda} \in C_+ \setminus \{0\}$$

Let $\rho = ||u_{\vartheta}||_{\infty}$ and $\hat{\xi}^{\vartheta}_{\rho} > 0$ as in H_0 . We can always assume that $\hat{\xi}^{\vartheta}_{\rho} > ||\xi||_{\infty}$. We have

$$\begin{aligned} &-\Delta_{p}u_{\lambda} + (\xi(z) + \hat{\xi}_{\rho}^{\vartheta})u_{\lambda}^{p-1} \\ &= f(z, u_{\lambda}, \lambda) + g(z, u_{\lambda}) + \hat{\xi}_{\rho}^{\vartheta}u_{\lambda}^{p-1} \\ &\leq f(z, u_{\vartheta}, \lambda) + g(z, u_{\vartheta}) + \hat{\xi}_{\rho}^{\vartheta}u_{\vartheta}^{p-1} \text{ (see hypothesis } H_{0} \text{ and recall that } \lambda < \vartheta) \\ &= f(z, u_{\vartheta}, \vartheta) + g(z, u_{\vartheta}) + \hat{\xi}_{\rho}^{\vartheta}u_{\vartheta}^{p-1} - [f(z, u_{\vartheta}, \vartheta) - f(z, u_{\vartheta}, \lambda)] \\ &\leq f(z, u_{\vartheta}, \vartheta) + g(z, u_{\vartheta}) + \hat{\xi}_{\rho}^{\vartheta}u_{\vartheta}^{p-1} - \tilde{\eta}_{s} \\ &\text{ with } 0 < s = \min_{\overline{\Omega}} u_{\vartheta} \text{ (recall that } u_{\vartheta} \in D_{+} \text{ and see hypothesis } H(f)(iv)) \end{aligned}$$

1228

$$< f(z, u_{\vartheta}, \vartheta) + g(z, u_{\vartheta}) + \hat{\xi}_{\rho}^{\vartheta} u_{\vartheta}^{p-1}$$

 $(3.16) \quad -\Delta_p u_{\vartheta} + (\xi(z) + \hat{\xi}_{\rho}^{\vartheta}) u_{\vartheta}^{p-1} \text{ for almost all } z \in \Omega \text{ (since } u_{\vartheta} \in S(\vartheta)\text{).}$

Since $\tilde{\eta}_s > 0$, from (3.16) and Proposition 2.6, we infer that

$$u_{\vartheta} - u_{\lambda} \in \operatorname{int} C_+$$

The proof is complete.

Now let $\lambda > \lambda^*$. By Proposition 3.3 we know that $\lambda \in \mathcal{L}$. We show that problem (P_{λ}) has at least two positive solutions.

Proposition 3.6. If $\lambda > \lambda^*$, then problem (P_{λ}) has at least two positive solutions $u_0, \ \hat{u} \in D_+, \ u_0 \neq \hat{u}.$

Proof. As we have already mentioned, $\lambda \in \mathcal{L}$. Let $\lambda^* < \eta < \lambda < \vartheta$. We have $\eta, \vartheta \in \mathcal{L}$ (see Proposition 3.3). According to Proposition 3.5, there are $u_{\vartheta} \in S(\vartheta) \subseteq D_+$ and $u_{\mu} \in S(\mu) \subseteq D_+$ such that

$$u_{\vartheta} - u_{\mu} \in \operatorname{int} \widehat{C_+}$$

We introduce the Carathéodory function $l_{\lambda}(z, x)$ defined by

$$(3.17) l_{\lambda}(z,x) = \begin{cases} f(z, u_{\eta}(z), \lambda) + g(z, u_{\eta}(z)) + \mu u_{\eta}(z)^{p-1} & \text{if } x < u_{\eta}(z) \\ f(z, x, \lambda) + g(z, x) + \mu x^{p-1} & \text{if } u_{\eta}(z) \le x \le u_{\vartheta}(z) \\ f(z, u_{\vartheta}(z), \lambda) + g(z, x) + \mu u_{\vartheta}(z)^{p-1} & \text{if } u_{\vartheta}(z) < x. \end{cases}$$

Recall that $\mu > ||\xi||_{\infty}$. We set $L_{\lambda}(z, x) = \int_0^x l_{\lambda}(z, s) ds$ and consider the C^1 -functional $\hat{\varphi}_{\lambda} : W^{1,p}(\Omega) \to \mathbb{R}$ defined by

$$\hat{\varphi}_{\lambda}(u) = \frac{1}{p}\gamma_p(u) + \frac{\mu}{p}||u||_p^p - \int_{\Omega} L_{\lambda}(z, u)dz \text{ for all } u \in W^{1, p}(\Omega).$$

Since $\mu > ||\xi||_{\infty}$, it is clear from (3.17) that $\hat{\varphi}_{\lambda}(\cdot)$ is coercive. Also, it is sequentially weakly lower semicontinuous. So, we can find $u_0 \in W^{1,p}(\Omega)$ such that

$$\hat{\varphi}_{\lambda}(u_{0}) = \inf \left\{ \hat{\varphi}_{\lambda}(u) : u \in W^{1,p}(\Omega) \right\},$$

$$\Rightarrow \quad \hat{\varphi}'_{\lambda}(u_{0}) = 0,$$

$$\Rightarrow \quad \langle A(u_{0}), h \rangle + \int_{\Omega} (\xi(z) + \mu) |u_{0}|^{p-2} u_{0} h dz + \int_{\partial \Omega} \beta(z) |u_{0}|^{p-2} u_{0} h d\sigma =$$

$$(3.18) \qquad \int_{\Omega} l_{\lambda}(z, u_{0}) h dz \text{ for all } h \in W^{1,p}(\Omega).$$

In (3.18) we first choose $h = (u_0 - u_\vartheta)^+ \in W^{1,p}(\Omega)$. Then

$$\langle A(u_0), (u_0 - u_\vartheta)^+ \rangle + \int_{\Omega} (\xi(z) + \mu) u_0^{p-1} (u_0 - u_\vartheta)^+ dz + \int_{\partial\Omega} \beta(z) u_0^{p-1} (u_0 - u_\vartheta)^+ d\sigma = \int_{\Omega} [f(z, u_\vartheta, \lambda) + g(z, u_\vartheta) + \mu u_\vartheta^{p-1}] (u_0 - u_\vartheta)^+ dz$$
 (see (3.17))
$$\leq \int_{\Omega} [f(z, u_\vartheta, \vartheta) + g(z, u_\vartheta) + \mu u_\vartheta^{p-1}] (u_0 - u_\vartheta)^+ dz$$

1229

(see hypothesis H(f)(iv) and recall that $\lambda < \vartheta$)

$$= \langle A(u_{\vartheta}), (u_{0} - u_{\vartheta})^{+} \rangle + \int_{\Omega} (\xi(z) + \mu) u_{\vartheta}^{p-1} (u_{0} - u_{\vartheta})^{+} dz$$
$$+ \int_{\partial \Omega} \beta(z) u_{\vartheta}^{p-1} (u_{0} - u_{\vartheta})^{+} d\sigma$$
(since $u_{\vartheta} \in S(\vartheta)$),

 $\Rightarrow \quad u_0 \leq u_{\vartheta} \text{ (see Proposition 2.3 and recall that } \mu > ||\xi||_{\infty}).$ Similarly, if in (3.18) we choose $h = (u_{\eta} - u_0)^+ \in W^{1,p}(\Omega)$, we can show that

$$u_\eta \le u_0$$

So, we have proved that

$$(3.19) u_0 \in [u_\eta, u_\vartheta].$$

Then it follows from (3.17), (3.18) and (3.19) that $u_0 \in S(\lambda) \subseteq D_+$. Moreover, arguing as in the proof of Proposition 3.5, via Proposition 2.6, we show that

(3.20)
$$u_{\vartheta} - u_{0} \in \operatorname{int} \widehat{C_{+}} \text{ and } u_{0} - u_{\eta} \in \operatorname{int} \widehat{C_{+}},$$
$$u_{0} \in \operatorname{int}_{C^{1}(\overline{\Omega})}[u_{\eta}, u_{\vartheta}].$$

Let $\psi_{\lambda} : W^{1,p}(\Omega) \to \mathbb{R}$ be the C^1 -functional introduced in the proof of Proposition 3.1. From (3.17) it is clear that

(3.21)
$$\psi_{\lambda}|_{[u_{\eta}, u_{\vartheta}]} = \hat{\varphi}_{\lambda}|_{[u_{\eta}, u_{\vartheta}]} + \hat{k}_{\lambda} \text{ with } \hat{k}_{\lambda} \in \mathbb{R}.$$

From (3.20) and (3.21) it follows that

 u_0 is local $C^1(\overline{\Omega})$ – minimizer of ψ_{λ} ,

(3.22) $\Rightarrow u_0 \text{ is local } W^{1,p}(\Omega) - \text{minimizer of } \psi_{\lambda} \text{ (see Proposition 2.5).}$

Hypotheses H(f)(ii) and H(g)(ii) imply that given $\epsilon > 0$, we can find $\delta > 0$ such that

$$F(z, x, \lambda) \leq \frac{\epsilon}{p} x^p, \ G(z, x) \leq \frac{1}{p} (\eta_0(z) + \epsilon) x^p \text{ for almost all } z \in \Omega, \text{ all } 0 \leq x \leq \delta.$$

For all $u \in C^1(\overline{\Omega})$ with $||u||_{C^1(\overline{\Omega})} \leq \delta$, we have

$$\begin{split} \psi_{\lambda}(u) &\geq \frac{1}{p} \gamma_{p}(u^{-}) + \frac{\mu}{p} ||u^{-}||_{p}^{p} + \frac{1}{p} \gamma_{p}(u^{+}) - \frac{1}{p} \int_{\Omega} \eta_{0}(z) (u^{+})^{p} dz - \frac{2\epsilon}{p} ||u^{+}||_{p}^{p} \\ (\text{see (3.23) and recall the definition of } \psi_{\lambda} \text{ in the proof of Proposition 3.1}) \\ &\geq c_{9} ||u^{-}||^{p} + \frac{1}{p} (c_{0} - 2\epsilon) ||u^{+}||^{p} \text{ for some } c_{9} > 0 \\ (\text{recall that } \mu > ||\xi||_{\infty} \text{ and use Lemma 2.9}). \end{split}$$

Choosing $\epsilon \in (0, \frac{c_0}{2})$, we conclude that

 $\psi_{\lambda}(u) \ge c_{10}||u||^{p} \text{ for some } c_{10} > 0, \text{ all } u \in C^{1}(\overline{\Omega}) \text{ with } ||u||_{C^{1}(\overline{\Omega})} \le \delta,$ $\Rightarrow \quad u = 0 \text{ is a local } C^{1}(\overline{\Omega}) - \text{minimizer of } \psi_{\lambda},$

 $(3.24) \Rightarrow u = 0$ is a local $W^{1,p}(\Omega)$ – minimizer of ψ_{λ} (see Proposition 2.5).

Without any loss of generality, we may assume that

$$0 = \psi_{\lambda}(0) \le \psi_{\lambda}(u_0).$$

The analysis is similar if the opposite inequality holds using (3.24) instead of (3.22). In addition, we may assume that $K_{\psi_{\lambda}}$ is finite. Otherwise since $K_{\psi_{\lambda}} \subseteq D_+ \cup \{0\}$, we see that we already have an infinity of positive solutions for problem (P_{λ}) and so we are done. Then on account of (3.22), we can find $\rho \in (0, 1)$ small such that

(3.25)
$$0 = \psi_{\lambda}(0) \le \psi_{\lambda}(u_0) < \inf\{\psi_{\lambda}(u) : ||u - u_0|| = \rho\} = m_{\lambda}, \ ||u_0|| > \rho$$

(see Aizicovici, Papageorgiou & Staicu [1], proof of Proposition 29).

From the proof of Proposition 3.1 we know that

(3.26) $\psi_{\lambda}(\cdot)$ is coercive, $\psi_{\lambda}(\cdot)$ satisfies the PS-condition (see Section 2).

From (3.25) and (3.26) it follows that we can use Theorem 2.1 (the mountain pass theorem). So, we can find $\hat{u} \in W^{1,p}(\Omega)$ such that

$$\hat{u} \in K_{\psi_{\lambda}} \subseteq D_{+} \cup \{0\} \text{ and } 0 < m_{\lambda} \leq \psi_{\lambda}(\hat{u}),$$

$$\Rightarrow \quad \hat{u} \in S(\lambda) \subseteq D_{+} \text{ and } \hat{u} \neq u_{0} \text{ (see (3.25))}.$$

The proof is now complete.

Next, we show that the critical parameter value $\lambda^* > 0$ is also admissible (that is, $\lambda^* \in \mathcal{L}$).

Proposition 3.7. We have that $\lambda^* \in \mathcal{L}$.

=

Proof. Let $\{\lambda_n\}_{n\geq 1} \subseteq (\lambda^*, +\infty)$ be such that $\lambda_n \to (\lambda^*)^+$ as $n \to \infty$. From the proof of Proposition 3.5, we know that we can find $u_n \in S(\lambda_n) \subseteq D_+$ $(n \in \mathbb{N})$ decreasing. We have

(3.27)
$$0 \leq u_n \leq u_1 \text{ for all } n \in \mathbb{N},$$
$$\langle A(u_n), h \rangle + \int_{\Omega} \xi(z) u_n^{p-1} h dz + \int_{\partial \Omega} \beta(z) u_n^{p-1} h d\sigma$$
$$= \int_{\Omega} [f(z, u_n, \lambda_n) + g(z, u_n)] h dz$$
(3.28) for all $h \in W^{1, p}(\Omega)$, all $n \in \mathbb{N}.$

In (3.28) we choose $h = u_n \in W^{1,p}(\Omega)$. Using (3.27) and hypotheses $H(\xi), H(\beta), H(f)(i), H(g)(i)$, we see that

 $\{u_n\}_{n\geq 1}\subseteq W^{1,p}(\Omega)$ is bounded.

Therefore, by passing to a subsequence if necessary, we may assume that

(3.29)
$$u_n \xrightarrow{w} u_{\lambda^*} \text{ in } W^{1,p}(\Omega) \text{ and } u_n \to u_{\lambda^*} \text{ in } L^p(\Omega) \text{ and in } L^p(\partial\Omega).$$

For every $n \in \mathbb{N}$, we have $-\Delta_p u_n(z) + \xi(z)u_n(z)^{p-1} = f(z, u_n(z), \lambda_n) + g(z, u_n(z))$ for almost all $z \in \Omega$,

(3.30)
$$\frac{\partial u}{\partial n_p} + \beta(z)u_n^{p-1} = 0 \text{ on } \partial\Omega \text{ (see Papageorgiou & Rădulescu [16]).}$$

From Papageorgiou & Rădulescu [17, Proposition 7] and (3.30), we know that we can find $c_{11} > 0$ such that

$$||u_n||_{\infty} \leq c_{11}$$
 for all $n \in \mathbb{N}$

Then invoking Theorem 2 of Lieberman [13], we can find $\gamma \in (0, 1)$ and $c_{12} > 0$ such that

(3.31)
$$u_n \in C^{1,\gamma}(\overline{\Omega}) \text{ and } ||u_n||_{C^{1,\gamma}(\overline{\Omega})} \leq c_{12} \text{ for all } n \in \mathbb{N}.$$

Since $C^{1,\gamma}(\overline{\Omega})$ is compactly embedded in $C^1(\overline{\Omega})$, from (3.29) and (3.31), we have (3.32) $u_n \to u_{\lambda^*}$ in $C^1(\overline{\Omega})$.

Passing to the limit as $n \to \infty$ in (3.28) and using (3.32), we obtain

(3.33)
$$\langle A(u_{\lambda^*}), h \rangle + \int_{\Omega} \xi(z) u_{\lambda^*}^{p-1} h dz + \int_{\partial \Omega} \beta(z) u_{\lambda^*}^{p-1} h d\sigma = \\ \int_{\Omega} [f(z, u_{\lambda^*}, \lambda^*) + g(z, u_{\lambda^*})] h dz \text{ for all } h \in W^{1, p}(\Omega), \\ \Rightarrow u_{\lambda^*} \text{ is a nonnegative solution of } (P_{\lambda^*}).$$

We need to show that $u_{\lambda^*} \neq 0$. Then we will have $u_{\lambda^*} \in S(\lambda^*) \subseteq D_+$ and $\lambda^* \in \mathcal{L}$. Arguing by contradiction, suppose that $u_{\lambda^*} = 0$. Then from (3.32) we have

(3.34)
$$u_n \to 0 \text{ in } C^1(\overline{\Omega}).$$

Hypotheses H(f)(ii) and H(g)(ii) imply that given $\epsilon > 0$, we can find $\delta = \delta(\epsilon) > 0$ such that

(3.35)

$$f(z, x, \lambda_1)x \leq \epsilon x^p, \ g(z, x)x \leq (\eta_0(z) + \epsilon)x^p \text{ for almost all } z \in \Omega, \text{ all } 0 \leq x \leq \delta.$$

In (3.33) we choose $h = u_n \in W^{1,p}(\Omega)$. Then

$$\gamma_p(u_n) = \int_{\Omega} [f(z, u_n, \lambda_n) + g(z, u_n)] u_n dz$$

(3.36) $\leq \int_{\Omega} [f(z, u_n, \lambda_1) + g(z, u_n)] u_n dz$ for all $n \in \mathbb{N}$ (see hypothesis $H(f)(iv)$).

From (3.34), we see that we can find $n_0 \in \mathbb{N}$ such that

(3.37)
$$u_n(z) \in (0, \delta] \text{ for all } z \in \overline{\Omega}, \text{ all } n \ge n_0.$$

Then from (3.35), (3.36), (3.37), we see that

$$\begin{split} \gamma_p(u_n) &- \int_{\Omega} \eta_0(z) u_n^p dz \leq 2\epsilon ||u_n||_p^p \text{ for all } n \geq n_0, \\ \Rightarrow & c_0 ||u_n||^p \leq 2\epsilon ||u_n||_p^p \text{ for all } n \geq n_0 \text{ (see Lemma 2.9)}, \\ \Rightarrow & c_0 \leq 2\epsilon. \end{split}$$

Since $\epsilon > 0$ is arbitrary, choosing $\epsilon \in (0, \frac{c_0}{2})$, we have a contradiction. Therefore $u_{\lambda^*} \neq 0$ and so $u_{\lambda^*} \in S(\lambda^*) \subseteq D_+$, hence $\lambda^* \in \mathcal{L}$.

So, we conclude that

$$\mathcal{L} = [\lambda^*, +\infty)$$
.

4. MINIMAL POSITIVE SOLUTIONS

In this section we show that for every $\lambda \in \mathcal{L}$, problem (P_{λ}) has a smallest positive solution $\bar{u}_{\lambda} \in D_{+}$ and we study the monotonicity and continuity properties of the map $\lambda \mapsto \bar{u}_{\lambda}$.

From Papageorgiou, Rădulescu & Repovš [18] (see the proof of Proposition 7), we know that $S(\lambda)$ is downward directed, that is, if $u_1, u_2 \in S(\lambda)$, then we can find $u \in S(\lambda)$ such that $u \leq u_1, u \leq u_2$.

Proposition 4.1. Assume that $\lambda \in \mathcal{L} = [\lambda^*, +\infty)$. Then problem (P_{λ}) admits a smallest positive solution $\bar{u}_{\lambda} \in S(\lambda) \subseteq D_+$ (that is, $\bar{u}_{\lambda} \leq u$ for all $u \in S(\lambda)$).

Proof. According to Lemma 3.10 of Hu & Papageorgiou [11, p. 178] and since $S(\lambda)$ is downward directed, we can find $\{u_n\}_{n\geq 1} \subseteq S(\lambda)$ decreasing such that

$$\inf S(\lambda) = \inf_{n \ge 1} u_n.$$

We have

(4.1)
$$0 \leq u_n \leq u_1 \text{ for all } n \in \mathbb{N},$$
$$\langle A(u_n), h \rangle + \int_{\Omega} \xi(z) u_n^{p-1} h dz + \int_{\partial \Omega} \beta(z) u_n^{p-1} h d\sigma =$$
$$(4.2) \qquad \int_{\Omega} [f(z, u_n.\lambda) + g(z, u_n)] h dz \text{ for all } h \in W^{1,p}(\Omega), \text{ all } n \in \mathbb{N}.$$

Then reasoning as in the proof of Proposition 3.7 (see the part of the proof after (3.28)) and using (4.1) and (4.2), we obtain

$$u_n \to \bar{u}_\lambda \text{ in } C^1(\overline{\Omega}) \text{ with } \bar{u}_\lambda \in S(\lambda),$$

 $\to \bar{u}_\lambda = \inf S(\lambda).$

The proof is complete.

Proposition 4.2. The map $\lambda \mapsto \bar{u}_{\lambda}$ from $\overset{o}{\mathcal{L}} = (\lambda^*, +\infty)$ into $C^1(\overline{\Omega})$ has the following properties:

• is strictly monotone in the sense that

 \Rightarrow

$$\overset{\circ}{\mathcal{L}} \ni \lambda < \vartheta \Rightarrow \bar{u}_{\vartheta} - \bar{u}_{\lambda} \in \operatorname{int} \widehat{C_{+}};$$

• *it is left continuous.*

Proof. First, we show the strict monotonicity of the map. So, let $\lambda \in \mathcal{L}$ and $\vartheta > \lambda$. Then $\vartheta \in \mathcal{L}$ and let $\bar{u}_{\vartheta} \in S(\vartheta) \subseteq D_+$ be the minimal solution of problem (P_{ϑ}) . From the proof of Proposition 3.6, we know that we can find $u_{\lambda} \in S(\lambda) \subseteq D_+$ such that

1233

This proves the strict monotonicity of the map $\lambda \mapsto \bar{u}_{\lambda}$ from $\overset{o}{\mathcal{L}} = (\lambda^*, +\infty)$ into $C^1(\overline{\Omega})$.

Next, we show the left continuity of this map. So, let $\{\lambda_n\}_{n\geq 1} \subseteq \overset{o}{\mathcal{L}}$ and assume that $\lambda_n \to \lambda^-$. From the first part of the proof, we have

 $0 \leq \bar{u}_{\lambda_n} \leq \bar{u}_{\lambda}$ for all $n \geq 1$

Then as before (see the proof of Proposition 3.7), we can say that

(4.3) $\bar{u}_{\lambda_n} \to \tilde{u}_{\lambda} \text{ in } C^1(\overline{\Omega}) \text{ as } n \to \infty$

and

$$\tilde{u}_{\lambda} \in S(\lambda) \subseteq D_{+}$$

Suppose that $\tilde{u}_{\lambda} \neq \bar{u}_{\lambda}$. Then we can find $z_0 \in \overline{\Omega}$ such that

$$\begin{aligned} \bar{u}_{\lambda}(z_0) &< \tilde{u}_{\lambda}(z_0), \\ \Rightarrow \quad \bar{u}_{\lambda}(z_0) &< \bar{u}_{\lambda_n}(z_0) \text{ for all } n \geq n_0, \end{aligned}$$

which contradicts the first part of the proposition. Therefore

$$\tilde{u}_{\lambda} = \bar{u}_{\lambda},$$

 $\Rightarrow \quad \lambda \mapsto \bar{u}_{\lambda} \text{ is continuous from } \overset{o}{\mathcal{L}} \text{ into } C^{1}(\overline{\Omega}).$

The proof is now complete.

Remark 4.3. In our setting the equation was nonuniformly nonresonant as $x \to +\infty$ (see hypotheses H(f)(ii), H(g)(ii)). Is it possible to treat also the resonant case, that is,

$$\limsup_{x \to +\infty} \frac{g(z,x)}{x^{p-1}} \le \hat{\lambda}_1 \text{ uniformly for almost all } z \in \Omega.$$

Moreover, what is the situation of asymptotical behavior as $x \to +\infty$ we are nonresonant with respect to $\hat{\lambda}_1$, but from above the principal eigenvalue, that is,

$$\liminf_{x \to +\infty} \frac{g(z,x)}{x^{p-1}} \ge \hat{\eta} > \hat{\lambda}_1 \text{ uniformly for almost all } z \in \Omega.$$

A careful inspection of the arguments of this paper, reveals that for the nonresonant case but from above $\hat{\lambda}_1$, if a bifurcation-type result holds, then it will be for small values of $\lambda > 0$. This also suggests that if we want to extend the results of this paper to the resonant case, we must have resonance from the left of $\hat{\lambda}_1$, in the sense that

$$\hat{\lambda}_1 x^{p-1} - [f(z, x, \lambda) + g(z, x)] \to +\infty$$
 uniformly for almost all $z \in \Omega$, as $x \to +\infty$.

In this way we can preserve the coercivity of the energy functional and we hope to be able to extend the results of paper to the resonant case.

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1235

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1236

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