

On a Class of Intermediate Local-Nonlocal Elliptic Problems

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Abstract

This paper is concerned with the existence of solutions for a class of local-nonlocal boundary value problems of the following type

$$(IP) \quad -\operatorname{div} \left[a \left(\int_{\Omega(x,r)} u(y) dy \right) \nabla u \right] = f(x, u, \nabla u) \text{ in } \Omega, \quad u \in H_0^1(\Omega)$$

where Ω is a bounded domain of \mathbb{R}^N , $a : \mathbb{R} \rightarrow \mathbb{R}$ is a continuous function, $f : \Omega \times \mathbb{R} \times \mathbb{R}^N$ is a given function, $r > 0$ is a fixed number, $\Omega(x, r) = \Omega \cap B(x, r)$, where $B(x, r) = \{y \in \mathbb{R}^N; |y - x| < r\}$. Here $|\cdot|$ is the Euclidian norm, $\int_{\Omega(x,r)} u(y) dy = \frac{1}{|\Omega(x,r)|} \int_{\Omega(x,r)} u(y) dy$ and $|X|$ denotes the Lebesgue measure of a measurable set $X \subset \mathbb{R}^N$.

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1 Introduction

In this work we will be concerned with the intermediate class of local-nonlocal elliptic problem

$$(IP) \quad -div \left(a \left(\int_{\Omega(x,r)} u(y) dy \right) \nabla u \right) = f(x, u, \nabla u) \text{ in } \Omega, u \in H_0^1(\Omega),$$

where $\Omega \subset \mathbb{R}^N$, $N \geq 1$, is a bounded domain, $a : \mathbb{R} \rightarrow \mathbb{R}$ is a continuous function, $r > 0$ is a fixed real number,

$$\Omega(x, r) := \Omega \cap B(x, r),$$

with

$$B(x, r) := \{y \in \mathbb{R}^N; |y - x| < r\}.$$

Here $|\cdot|$ is the usual Euclidian norm of \mathbb{R}^N and

$$\int_{\Omega(x,r)} u(y) dy = \frac{1}{|\Omega(x, r)|} \int_{\Omega(x,r)} u(y) dy,$$

where $|\Omega(x, r)|$ is the Lebesgue measure of the set $\Omega(x, r)$.

Note that (IP) is a class of interpolating problem between the purely local problem

$$(L) \quad -div (a(u(x)) \nabla u) = f(x, u, \nabla u) \text{ in } \Omega, u \in H_0^1(\Omega)$$

and the nonlocal problem

$$(NL) \quad -div \left(a \left(\int_{\Omega} u(x) dx \right) \nabla u \right) = f(x, u, \nabla u) \text{ in } \Omega, u \in H_0^1(\Omega).$$

Note that in our case, we are considering a nonlocal quantity $\int_{\Omega(x,r)} u(y) dy$ which is calculated locally in neighborhoods of the form $\Omega(x, r)$.

Remark 1.1. *Although we are working in the space $H_0^1(\Omega)$, we may treat problem (IP) in the space $H_0^1(\Omega; \Gamma_0)$, where $\Gamma_0 \subset \partial\Omega$ is a part of $\partial\Omega$ of positive measure. See, for example [4].*

The purely nonlocal counterpart of problem (IP) is given by problem (NL) and has been studied by several authors like [8], [6] and [7] among others. Equations like (NL) appears in several phenomena. For instance, $u = u(x)$ may

represent a density of population (for instance of bacteria) subject to spreading and because we are considering homogeneous Dirichlet boundary condition ($u \in H_0^1(\Omega)$) it means that the domain Ω is surrounded by inhospitable environment. Contrary to the local model in which the crowding effect of the population u at x only depends on the value of the population in the same point, the model (NL) considers the case in which the crowding effect depends on the total population in Ω . In the present model (IP) the crowding effect depends also on the value of the population in neighborhoods of x . According to [5], see also [1], such a model seems to be more realistic.

In the present paper, we use mainly Galerkin's method in order to attack problem (IP). For this, our approach relies on a variant of the Brouwer Fixed Point Theorem which will be quoted below. Its proof may be found in Lions [9], p. 53.

Proposition 1.2. *Suppose that $F : \mathbb{R}^m \rightarrow \mathbb{R}^m$ is a continuous function such that $(F(\xi), \xi) \geq 0$ on $|\xi| = r$, where (\cdot, \cdot) is the usual inner product in \mathbb{R}^m and $|\cdot|$ its corresponding norm. Then there exists $\xi_0 \in \overline{B_r(0)}$ such that $F(\xi_0) = 0$.*

This paper is organized as follows. In Section 2, we consider the existence of solution for a class of pseudo-linear problem, while in Section 3 we prove the existence of solution for a large class of nonlinearity involving a convective term.

2 A Pseudo-Linear Problem

We first study the pseudo-linear version of the problem (IP). More precisely, for each $f \in H^{-1}(\Omega)$, we search weak solutions of the problem

$$(PL) \quad -\operatorname{div} \left(a \left(\int_{\Omega(x,r)} u(y) dy \right) \nabla u \right) = f(x) \text{ in } \Omega, \quad u \in H_0^1(\Omega).$$

Here $H_0^1(\Omega)$ is understood as the closure of $\mathcal{D}(\Omega)$ in $H^1(\Omega)$ and is supposed to be equipped with the Dirichlet norm $\|u\| = \left(\int_{\Omega} |\nabla u|^2 \right)^{\frac{1}{2}}$. $H^{-1}(\Omega)$ denotes the dual space of $H_0^1(\Omega)$ and $\langle \cdot, \cdot \rangle$ will denote the duality bracket between these spaces. We will suppose

$$(H_1) \quad a \text{ is continuous and there exists } \lambda > 0 \text{ such that } a(s) \geq \lambda > 0 \quad \forall s \in \mathbb{R}.$$

Moreover, we will say that Ω is regular, if there is $\tau > 0$ such that

$$|\Omega(x, r)| \geq \tau = \tau(r) > 0, \quad \forall x \in \overline{\Omega}. \quad (2.1)$$

Note that this is the case for a smooth domain.

Our main result in this section is the following:

Theorem 2.1. *If a satisfies (H_1) and if*

(i) a is bounded

or

(ii) Ω is regular,

then for each $f \in H^{-1}(\Omega)$, the problem (PL) possesses a weak solution $u \in H_0^1(\Omega)$.

Proof: Since the operator

$$Lu = -\operatorname{div} \left(a \left(\int_{\Omega(x,r)} u(y) dy \right) \nabla u \right)$$

has no variational structure, we will attack the problem (PL) by using a Galerkin method. For that, let

$$\mathbb{B} = \{e_1, e_2, \dots\}$$

be an Hilbertian basis of $H_0^1(\Omega)$ satisfying

$$((e_i, e_j)) = \delta_{ij},$$

where $((\cdot, \cdot))$ is the usual inner product in $H_0^1(\Omega)$ and δ_{ij} is the Kroenecker symbol. Setting

$$\mathbb{V}_m := [e_1, \dots, e_m],$$

the span of the set $\{e_1, \dots, e_m\}$, for each $u \in \mathbb{V}_m$ there is $\xi = (\xi_1, \dots, \xi_m) \in \mathbb{R}^m$ such that

$$u = \sum_{j=1}^m \xi_j e_j.$$

Thus $\|u\| = |\xi|$, where

$$\|u\| = \left(\int_{\Omega} |\nabla u|^2 \right)^{\frac{1}{2}} \quad \text{and} \quad |\xi| = \left(\sum_{j=1}^m \xi_j^2 \right)^{\frac{1}{2}}.$$

Consequently, \mathbb{V}_m and \mathbb{R}^m are isometrically isomorphic finite dimensional vector spaces. Unless we say something on the contrary, we identify $u \longleftrightarrow \xi$, $u \in \mathbb{V}_m$, $\xi \in \mathbb{R}^m$.

Let $F : \mathbb{R}^m \rightarrow \mathbb{R}^m$, $F = (F_1, \dots, F_m)$ given by

$$F_i(\xi) = \int_{\Omega} a \left(\int_{\Omega(x,r)} u(y) dy \right) \nabla u \cdot \nabla e_i - \langle f, e_i \rangle, \quad i = 1, 2, \dots, m \quad (2.2)$$

so that

$$F_i(\xi) \xi_i = \int_{\Omega} a \left(\int_{\Omega(x,r)} u(y) dy \right) \nabla u \cdot \nabla (\xi_i e_i) - \langle f, (\xi_i e_i) \rangle, \quad i = 1, 2, \dots, m. \quad (2.3)$$

Consequently,

$$((F(\xi), \xi)) = \int_{\Omega} a \left(\int_{\Omega(x,r)} u(y) dy \right) |\nabla u|^2 - \langle f, u \rangle, \quad \forall u \in \mathbb{V}_m. \quad (2.4)$$

In view of the assumption (H_1)

$$((F(\xi), \xi)) \geq \lambda \|u\|^2 - \|f\|^* \|u\|, \quad \forall u \in \mathbb{V}_m. \quad (2.5)$$

where $\|f\|^*$ denotes the strong dual norm of f . Then

$$((F(\xi), \xi)) > 0, \quad \text{if } \|u\| > \frac{\|f\|^*}{\lambda}.$$

Therefore, there is $u_m \in \mathbb{V}_m$ with $\|u_m\| \leq \frac{\|f\|^*}{\lambda}$, such that $F(u_m) = 0$, i.e.,

$$0 = F_i(u_m) = \int_{\Omega} a \left(\int_{\Omega(x,r)} u_m(y) dy \right) \nabla u_m \nabla e_i - \int_{\Omega} f e_i, \quad \forall i = 1, \dots, m. \quad (2.6)$$

Hence,

$$\int_{\Omega} a \left(\int_{\Omega(x,r)} u_m(y) dy \right) \nabla u_m \nabla \varphi = \int_{\Omega} f \varphi, \quad \forall \varphi \in \mathbb{V}_k, \quad k \leq m. \quad (2.7)$$

In what follows we fix k . From the boundedness of $\|u_m\|$, it follows that there is a subsequence of (u_m) , still labelled by m , such that

$$u_m \rightharpoonup u \text{ in } H_0^1(\Omega),$$

and

$$u_m \rightarrow u \text{ in } L^2(\Omega).$$

As $u_m \rightarrow u$ also in $L^1(\Omega)$ and Ω is bounded, we have that

$$\begin{aligned} \left| \int_{\Omega(x,r)} u_m dy - \int_{\Omega(x,r)} u dy \right| &\leq \int_{\Omega(x,r)} |u_m - u| dy \\ &\leq \int_{\Omega} |u_m - u| dy \rightarrow 0, \text{ uniformly for } x \in \Omega. \end{aligned}$$

In view of the continuity of a it follows that

$$a \left(\int_{\Omega(x,r)} u_m dy \right) \rightarrow a \left(\int_{\Omega(x,r)} u dy \right), \text{ for each } x \in \Omega. \quad (2.8)$$

It is easy to see that in both cases (i) or (ii), $a\left(\int_{\Omega(x,r)} u_m dy\right)$ is bounded independently of m . Thus by the Lebesgue theorem

$$a\left(\int_{\Omega(x,r)} u_m(y) dy\right) \nabla\varphi \rightarrow a\left(\int_{\Omega(x,r)} u(y) dy\right) \nabla\varphi \text{ in } L^2(\Omega). \quad (2.9)$$

As

$$\nabla u_m \rightharpoonup \nabla u \text{ in } L^2(\Omega), \quad (2.10)$$

taking the limit of $m \rightarrow +\infty$ in (2.7), we get

$$\int_{\Omega} a\left(\int_{\Omega(x,r)} u(y) dy\right) \nabla u \nabla\varphi = \int_{\Omega} f\varphi, \quad \forall \varphi \in \mathbb{V}_k. \quad (2.11)$$

Since k is arbitrary, we obtain

$$\int_{\Omega} a\left(\int_{\Omega(x,r)} u(y) dy\right) \nabla u \nabla\varphi = \int_{\Omega} f\varphi, \quad \forall \varphi \in H_0^1(\Omega), \quad (2.12)$$

showing that u is a weak solution of the problem (PL). \blacksquare

Here, we would like to point out that one could use also the Schauder fixed point theorem in the spirit of [4] in order to get the existence result above. However the technique we developed here will be useful in the second part of the paper.

3 A Sublinear Singular Problem with a Convective Term

In this section, our main goal is to study a problem involving sublinear, singular and convective terms. More precisely, we will be concerned with the existence of positive solutions to the problem

$$\begin{cases} -\operatorname{div}\left(a\left(\int_{\Omega(x,r)} u(y) dy\right) \nabla u\right) = H(x)u^\alpha + \frac{K(x)}{u^\gamma} + L(x)|\nabla u|^\theta \text{ in } \Omega, \\ u \in H_0^1(\Omega), \end{cases} \quad (3.1)$$

where $H(x), K(x), L(x) \geq 0$, for all $x \in \Omega$, are given functions whose properties will be timely introduced and α, γ and θ are positive numbers suitably chosen.

Remark 3.1. *We should remark that it would be more natural, before studying the problem (3.1), to attack problems like*

$$\begin{cases} -\operatorname{div}\left(a\left(\int_{\Omega(x,r)} u(y) dy\right) \nabla u\right) = a(x)u^\alpha + b(x)u^\beta, \text{ in } \Omega, \\ u > 0, \text{ in } \Omega, \\ u = 0, \text{ on } \partial\Omega, \end{cases} \quad (3.2)$$

On the other hand, by Sobolev's continuous embedding and Poincaré's inequality

$$\int_{\Omega} H(u^+)^{\alpha} u \leq C \|H\|_{\infty} (|\nabla u|^2)^{\frac{\alpha+1}{2}} = C \|H\|_{\infty} \|u\|^{\alpha+1}$$

and

$$\int_{\Omega} K \frac{u}{(|u| + \epsilon)^{\gamma}} \leq \int_{\Omega} K |u|^{1-\gamma} \leq C \|K\|_{\infty} \|u\|^{1-\gamma},$$

for some positive constant C , which is independent of ϵ . Here, we point out that, at this stage, $0 < \epsilon < 1$ is fixed. In view of (H_4) , one has $0 < \theta < 1 < \frac{N+2}{N} \leq 2$ if $N \geq 2$, that is, in particular $\theta < 2$. Thus,

$$\left| \int_{\Omega} L |\nabla u|^{\theta} u \right| \leq \|L\|_{\infty} \left[\int_{\Omega} (|\nabla u|^{\theta})^{\frac{2}{\theta}} \right]^{\frac{\theta}{2}} \left(\int_{\Omega} |u|^{\frac{2-\theta}{2}} \right)^{\frac{2-\theta}{2}}.$$

Since $0 < \theta < \frac{N+2}{N}$, $N \geq 2$, we also have $\frac{2}{2-\theta} < 2^* = \frac{2N}{N-2}$ and so $H_0^1(\Omega) \hookrightarrow L^{\frac{2}{2-\theta}}(\Omega)$. So,

$$\left| \int_{\Omega} L |\nabla u|^{\theta} u \right| \leq \|L\|_{\infty} \|u\|^{\theta} |u|_{\frac{2}{2-\theta}} \leq C \|u\|^{\theta+1}.$$

These last inequalities imply that

$$((F(\xi), \xi)) \geq \lambda \|u\|^2 - C \|H\|_{\infty} \|u\|^{\alpha+1} - C \|K\|_{\infty} \|u\|^{1-\gamma} - C \|u\|^{\theta+1}. \quad (3.6)$$

In view of assumptions $(H_2) - (H_4)$, we may find a real constant $R > 0$ such that

$$((F(\xi), \xi)) > 0 \text{ if } \|u\| = |\xi| = R. \quad (3.7)$$

Here is important to observe that R does not depend on m or ϵ . By the Brouwer Fixed Point Theorem, there is $u_m \in \mathbb{V}_m$ such that

$$F(u_m) = 0, \quad \|u_m\| \leq R, \quad m = 1, 2, \dots \quad (3.8)$$

that is,

$$\begin{aligned} \int_{\Omega} a \left(\int_{\Omega} u_m(y) dy \right) \nabla u_m \nabla \varphi &= \int_{\Omega} H(u_m^+)^{\alpha} \varphi \\ &+ \int_{\Omega} \frac{K}{(|u_m| + \epsilon)^{\gamma}} \varphi + \int_{\Omega} L |\nabla u_m|^{\theta} \varphi, \quad \forall \varphi \in \mathbb{V}_m. \end{aligned} \quad (3.9)$$

Since $\|u_m\| \leq R$ for all $m \in \mathbb{N}$, there is $u_{\epsilon} \in H_0^1(\Omega)$ such that, perhaps for some subsequence,

$$\begin{aligned} u_m &\rightharpoonup u_{\epsilon} \text{ in } H_0^1(\Omega), \\ u_m &\rightarrow u_{\epsilon} \text{ in } L^q(\Omega), \quad 1 \leq q < 2^*, \\ u_m(x) &\rightarrow u_{\epsilon}(x) \text{ a.e. in } \Omega. \end{aligned}$$

(We have a conflict of notation between u_m and u_ϵ but it should be no trouble). We now fix $1 \leq k < m$ and $\varphi \in \mathbb{V}_k$. As in the previous section,

$$\int_{\Omega} a \left(\int_{\Omega((x,r))} u_m(y) dy \right) \nabla u_m \nabla \varphi \rightarrow \int_{\Omega} a \left(\int_{\Omega((x,r))} u_\epsilon(y) dy \right) \nabla u_\epsilon \nabla \varphi, \quad \forall \varphi \in \mathbb{V}_k.$$

At the expense of extracting a subsequence we can assume that

$$u_m \rightarrow u_\epsilon \text{ in } L^q(\Omega), \quad \text{and} \quad |u_m| \leq h \text{ a.e.}$$

for some $h \in L^q(\Omega)$. Since for $q > 2$, $h^\alpha \varphi \in L^1(\Omega)$, by the Lebesgue dominated convergence theorem, for each $\varphi \in \mathbb{V}_k$ we have

$$\int_{\Omega} H(u_m^+)^{\alpha} \varphi \rightarrow \int_{\Omega} H(u_\epsilon^+)^{\alpha} \varphi$$

and

$$\int_{\Omega} \frac{K}{(|u_m| + \epsilon)^\gamma} \varphi \rightarrow \int_{\Omega} \frac{K}{(|u_\epsilon| + \epsilon)^\gamma} \varphi.$$

Our next step is to pass to the limit in the gradient term. Since (u_n) is bounded in $H_0^1(\Omega)$, it is easy to prove that $(|\nabla u_m|^\theta)$ is bounded in $L^{\frac{2}{\theta}}(\Omega)$. Then, there is $g \in L^{\frac{2}{\theta}}(\Omega)$ such that

$$L|\nabla u_m|^\theta \rightharpoonup g \text{ in } L^{\frac{2}{\theta}}(\Omega), \quad (3.10)$$

or equivalently

$$\int_{\Omega} L|\nabla u_m|^\theta \varphi \rightarrow \int_{\Omega} g \varphi, \quad \forall \varphi \in L^{(\frac{2}{\theta})'}(\Omega),$$

where $(\frac{2}{\theta})' = \frac{2}{2-\theta}$ is the conjugate exponent of $\frac{2}{\theta}$. Furthermore,

$$\int_{\Omega} L|\nabla u_m|^\theta u_m = \int_{\Omega} L|\nabla u_m|^\theta u_\epsilon + \int_{\Omega} L|\nabla u_m|^\theta (u_m - u_\epsilon).$$

In view of $u_m \rightarrow u_\epsilon$ in $L^{\frac{2}{2-\theta}}(\Omega)$ (note that $\frac{2}{2-\theta} < 2 < 2^*$), we obtain

$$\begin{aligned} \left| \int_{\Omega} L|\nabla u_m|^\theta (u_m - u_\epsilon) \right| &\leq \|L\|_\infty \left(\int_{\Omega} (|\nabla u_m|^\theta)^{\frac{2}{\theta}} \right)^{\frac{\theta}{2}} \left(\int_{\Omega} |u_m - u_\epsilon|^{\frac{2}{2-\theta}} \right)^{\frac{2-\theta}{2}} \\ &\leq C \|u_m - u_\epsilon\|_{L^{\frac{2}{2-\theta}}} \rightarrow 0. \end{aligned}$$

Consequently,

$$\int_{\Omega} L|\nabla u_m|^\theta u_m \rightarrow \int_{\Omega} g u_\epsilon.$$

Fixing e_j , we obtain, for $1 \leq j \leq k$,

$$\int_{\Omega} a \left(\int_{\Omega((x,r))} u_m(y) dy \right) \nabla u_m \nabla e_j = \int_{\Omega} H(u_m^+)^{\alpha} e_j + \int_{\Omega} \frac{K}{(|u_m| + \epsilon)^\gamma} e_j + \int_{\Omega} L|\nabla u_m|^\theta e_j.$$

Taking limits as $m \rightarrow +\infty$, we get

$$\int_{\Omega} a \left(\int_{\Omega(x,r)} u_{\epsilon}(y) dy \right) \nabla u_{\epsilon} \nabla e_j = \int_{\Omega} H(u_{\epsilon}^+)^{\alpha} e_j + \int_{\Omega} \frac{K}{(|u_{\epsilon}| + \epsilon)^{\gamma}} e_j + \int_{\Omega} L g e_j.$$

Since k is arbitrary, this last equality becomes

$$\int_{\Omega} a \left(\int_{\Omega(x,r)} u_{\epsilon}(y) dy \right) \nabla u_{\epsilon} \nabla \varphi = \int_{\Omega} H(u_{\epsilon}^+)^{\alpha} \varphi + \int_{\Omega} \frac{K}{(|u_{\epsilon}| + \epsilon)^{\gamma}} \varphi + \int_{\Omega} L g \varphi$$

for all $\varphi \in H_0^1(\Omega)$. Hence, u_{ϵ} is a weak solution of the problem

$$\begin{aligned} -\operatorname{div} \left(a \left(\int_{\Omega(x,r)} u_{\epsilon}(y) dy \right) \nabla u_{\epsilon} \right) &= \\ H(u_{\epsilon}^+)^{\alpha} + \frac{K}{(|u_{\epsilon}| + \epsilon)^{\gamma}} + Lg &\text{ in } \Omega, \quad u_{\epsilon} \in H_0^1(\Omega). \end{aligned} \quad (3.11)$$

Since a, H, K and g are nonnegative functions, the maximum principle ensures that $u_{\epsilon} \geq 0$, and so, u_{ϵ} is solution to

$$\begin{aligned} -\operatorname{div} \left(a \left(\int_{\Omega(x,r)} u_{\epsilon}(y) dy \right) \nabla u_{\epsilon} \right) &= \\ H(x)u_{\epsilon}^{\alpha} + \frac{K(x)}{(u_{\epsilon} + \epsilon)^{\gamma}} + L(x)g &\text{ in } \Omega, \quad u_{\epsilon} \in H_0^1(\Omega). \end{aligned} \quad (3.12)$$

Therefore,

$$\int_{\Omega} a \left(\int_{\Omega(x,r)} u_{\epsilon}(y) dy \right) |\nabla u_{\epsilon}|^2 = \int_{\Omega} H u_{\epsilon}^{\alpha+1} + \int_{\Omega} \frac{K}{(u_{\epsilon} + \epsilon)^{\gamma}} u_{\epsilon} + \int_{\Omega} L g u_{\epsilon}. \quad (3.13)$$

On the other hand, we know that

$$\begin{aligned} \int_{\Omega} a \left(\int_{\Omega(x,r)} u_m(y) dy \right) |\nabla u_m|^2 &= \\ \int_{\Omega} H(u_m^+)^{\alpha+1} + \int_{\Omega} \frac{K}{(|u_m| + \epsilon)^{\gamma}} u_m + \int_{\Omega} L |\nabla u_m|^{\theta} u_m. \end{aligned} \quad (3.14)$$

Hence

$$\int_{\Omega} a \left(\int_{\Omega(x,r)} u_m(y) dy \right) |\nabla u_m|^2 \rightarrow \int_{\Omega} H u_{\epsilon}^{\alpha+1} + \int_{\Omega} \frac{K}{(u_{\epsilon} + \epsilon)^{\gamma}} + \int_{\Omega} L g u_{\epsilon}. \quad (3.15)$$

From (3.13) and (3.15),

$$\int_{\Omega} a \left(\int_{\Omega(x,r)} u_m(y) dy \right) |\nabla u_m|^2 \rightarrow \int_{\Omega} a \left(\int_{\Omega(x,r)} u_{\epsilon} \right) |\nabla u_{\epsilon}|^2. \quad (3.16)$$

Arguing as in Section 1 one has $a\left(\int_{\Omega(x,r)} u_m dy\right)$ is bounded independently of m and

$$a\left(\int_{\Omega(x,r)} u_m(y) dy\right) \rightarrow a\left(\int_{\Omega(x,r)} u_\epsilon(y) dy\right) \quad \text{for all } x \in \Omega. \quad (3.17)$$

Hence

$$\begin{aligned} \int_{\Omega} |\nabla(u_m - u_\epsilon)|^2 &\leq \frac{1}{\lambda} \int_{\Omega} a\left(\int_{\Omega(x,r)} u_m(y) dy\right) |\nabla u_m - u_\epsilon|^2 \\ &= \frac{1}{\lambda} \int_{\Omega} a\left(\int_{\Omega(x,r)} u_m(y) dy\right) \{|\nabla u_m|^2 - 2\nabla u_m \cdot \nabla u_\epsilon + |\nabla u_\epsilon|^2\} \\ &\rightarrow 0. \end{aligned} \quad (3.18)$$

i.e.

$$u_m \rightarrow u_\epsilon \quad \text{in } H_0^1(\Omega). \quad (3.19)$$

The above limit implies that up to a subsequence

$$L|\nabla u_m|^\theta \rightharpoonup L|\nabla u_\epsilon|^\theta \quad \text{in } L^{\frac{2}{\theta}}(\Omega). \quad (3.20)$$

To see that, note first that from

$$\int_{\Omega} (|\nabla u_m| - |\nabla u_\epsilon|)^2 \leq \int_{\Omega} |\nabla u_m - \nabla u_\epsilon|^2$$

one derives that

$$|\nabla u_m| \rightarrow |\nabla u_\epsilon| \quad \text{in } L^2(\Omega).$$

Thus, up to a subsequence one has

$$|\nabla u_m| \rightarrow |\nabla u_\epsilon| \quad \text{a.e. in } \Omega, \quad |\nabla u_m| \leq h$$

for some $h \in L^2(\Omega)$. This implies that for any $\varphi \in L^{(\frac{2}{\theta})'}(\Omega)$

$$L|\nabla u_m|^\theta \varphi \leq Lh^\theta \varphi$$

with $Lh^\theta \varphi \in L^1(\Omega)$. Then (3.20) follows from the Lebesgue dominated convergence theorem. Now, we recall that $\forall j = 1, 2, \dots$

$$\int_{\Omega} a\left(\int_{\Omega} u_m(y) dy\right) \nabla u_m \nabla e_j = \int_{\Omega} H(u_m^+)^\alpha e_j + \int_{\Omega} \frac{K}{(|u_m| + \epsilon)^\gamma} e_j + \int_{\Omega} L|\nabla u_m|^\theta e_j.$$

Gathering (3.17), (3.19), (3.20) and taking limits as $m \rightarrow +\infty$ on both sides of the last equality, we obtain

$$\int_{\Omega} a\left(\int_{\Omega} u_\epsilon(y) dy\right) \nabla u_\epsilon \nabla e_j = \int_{\Omega} H(u_\epsilon^+)^\alpha e_j + \int_{\Omega} \frac{K}{(u_\epsilon + \epsilon)^\gamma} e_j + \int_{\Omega} L|\nabla u_\epsilon|^\theta e_j.$$

So, $u_\epsilon \in H_0^1(\Omega)$ is a positive weak solution of the auxiliary problem (3.3). \blacksquare

Now, we are ready to prove the main result of this section

Theorem 3.3. *Under the same assumptions as in Theorem 3.2, problem (3.1) possesses a positive solution*

Proof: First of all we note that that we will use the notation introduced in the previous sections. Thus, we recall that $\|u_m\| \leq R$ for all $m = 1, 2, \dots$ and R does not depend on ϵ . Hence

$$\|u_\epsilon\| \leq \liminf \|u_m\| \leq R.$$

Consequently, fixing $\epsilon_n = \frac{1}{n}$ and $v_n := u_{\epsilon_n}$, for some subsequence still denoted by n , there exists $v \in H_0^1(\Omega)$ satisfying

$$v_n \rightharpoonup v \text{ in } H_0^1(\Omega),$$

$$v_n \rightarrow v \text{ in } L^q(\Omega), \quad 1 \leq q < 2^*,$$

and

$$v_n(x) \rightarrow v(x) \text{ a.e. in } \Omega.$$

Let us consider the function

$$M(t) = h_0 t^\alpha + \frac{h_0}{(t+1)^\gamma} \text{ for } t \geq 0, \quad (3.21)$$

where h_0 is defined in the assumption (H_3) . Thus, there is $m_0 > 0$ such that

$$M(t) \geq m_0 > 0 \quad \forall t \geq 0. \quad (3.22)$$

Noticing that

$$H(x)v_n^\alpha + \frac{K(x)}{(v_n + \epsilon_n)^\gamma} + L|\nabla v_n|^\theta \geq h_0 v_n^\alpha + \frac{h_0}{(v_n + \epsilon_n)^\gamma} \geq m_0 \quad \forall n \in \mathbb{N},$$

we obtain

$$-div \left(a \left(\int_{\Omega(x,r)} v_n(y) dy \right) \nabla v_n \right) \geq m_0 \text{ in } \Omega \quad \forall n \in \mathbb{N}. \quad (3.23)$$

Let $\omega_n > 0$ be the unique solution of the problem

$$-div \left(a \left(\int_{\Omega(x,r)} v_n(y) dy \right) \nabla \omega_n \right) = m_0 \text{ in } \Omega, \omega_n \in H_0^1(\Omega). \quad (3.24)$$

Note that, for each $n \in \mathbb{N}$, $a \left(\int_{\Omega(x,r)} v_n(y) dy \right)$ is a positive function, which belongs to $C(\bar{\Omega})$, this implies the positivity of w_n . Consequently,

$$-div \left(a \left(\int_{\Omega(x,r)} v_n(y) dy \right) \nabla v_n \right) \geq -div \left(a \left(\int_{\Omega(x,r)} v_n(y) dy \right) \nabla w_n \right) \quad (3.25)$$

i.e.

$$\int_{\Omega} a \left(\int_{\Omega(x,r)} v_n(y) dy \right) \nabla v_n \nabla \varphi \geq \int_{\Omega} a \left(\int_{\Omega(x,r)} v_n \right) \nabla w_n \nabla \varphi \quad (3.26)$$

for all $\varphi \in H_0^1(\Omega)$, $\varphi \geq 0$. This implies by the maximum principle

$$v_n \geq w_n \text{ in } \Omega. \quad (3.27)$$

Since

$$\int_{\Omega} a \left(\int_{\Omega(x,r)} v_n(y) dy \right) \nabla w_n \nabla \varphi = \int_{\Omega} m_0 \varphi \quad \forall \varphi \in H_0^1(\Omega) \quad (3.28)$$

we have

$$\lambda \|w_n\|^2 \leq C \|w_n\| \quad (3.29)$$

and so, $\|w_n\| \leq C$ for all $n \in \mathbb{N}$. As before, there is $w \in H_0^1(\Omega)$ such that $w_n \rightharpoonup w$ in $H_0^1(\Omega)$ and

$$-div \left(a \left(\int_{\Omega(x,r)} v(y) dy \right) \nabla w \right) = m_0 \text{ in } \Omega, w \in H_0^1(\Omega). \quad (3.30)$$

Consequently, $w > 0$ in Ω and $w \in C(\bar{\Omega})$. In view of (3.27), if $n \rightarrow \infty$, we obtain

$$v(x) \geq w(x) > 0 \text{ a.e in } \Omega. \quad (3.31)$$

We now claim that up to a subsequence

$$\nabla v_n(x) \rightarrow \nabla v(x) \text{ a.e in } \Omega.$$

Indeed, given $\Omega' \subset\subset \Omega$, there is $\phi \in C_0^\infty(\Omega)$ such that

$$\phi(x) = 1 \quad \forall x \in \Omega'.$$

Repeating the arguments of the proof of the previous theorem and using (3.31) to control the singular term, we deduce also that for some $g \in L^{\frac{2}{\theta}}(\Omega)$ (see (3.10))

$$\int_{\Omega} a \left(\int_{\Omega} v(y) dy \right) \nabla v \nabla \psi = \int_{\Omega} H v^\alpha \psi + \int_{\Omega} \frac{K}{v^\gamma} \psi + \int_{\Omega} g \psi,$$

for all $\psi \in H_0^1(\Omega)$ with compact support. Taking $\psi = v\phi$ leads to

$$\begin{aligned} \int_{\Omega} a \left(\int_{\Omega} v(y) dy \right) |\nabla v|^2 \phi + a \left(\int_{\Omega} v(y) dy \right) \nabla v \nabla \phi v \\ = \int_{\Omega} H v^{\alpha} v \phi + \int_{\Omega} \frac{K}{v^{\gamma}} v \phi + \int_{\Omega} g v \phi, \end{aligned}$$

Now taking $v_n \phi$ as test function in the equation satisfied by v_n one gets

$$\begin{aligned} \int_{\Omega} a \left(\int_{\Omega} v_n(y) dy \right) |\nabla v_n|^2 \phi + a \left(\int_{\Omega} v_n(y) dy \right) \nabla v_n \nabla \phi v \\ = \int_{\Omega} H v_n^{\alpha} v_n \phi + \int_{\Omega} \frac{K}{v_n^{\gamma}} v_n \phi + \int_{\Omega} |\nabla v_n|^{\theta} v_n \phi, \end{aligned}$$

Taking the limit in n we deduce easily arguing as in the proof of Theorem 3.2

$$\int_{\Omega} a \left(\int_{\Omega} v_n(y) dy \right) |\nabla v_n|^2 \phi \rightarrow \int_{\Omega} a \left(\int_{\Omega} v(y) dy \right) |\nabla v|^2 \phi \quad (3.32)$$

We have also,

$$\int_{\Omega'} |\nabla(v_n - v)|^2 \leq \frac{1}{\lambda} \int_{\Omega} a \left(\int_{\Omega(x,r)} v_n(y) dy \right) |\nabla v_n - v|^2 \phi \quad (3.33)$$

and

$$\begin{aligned} \int_{\Omega} a \left(\int_{\Omega(x,r)} v_n(y) dy \right) |\nabla v_n - v|^2 \phi = \\ \int_{\Omega} a \left(\int_{\Omega(x,r)} v_n(y) dy \right) (|\nabla v_n|^2 - 2\nabla v_n \cdot \nabla v + |\nabla v|^2) \phi. \end{aligned}$$

From (3.32) and (3.33) taking the limit in n we deduce

$$|\nabla v_n - \nabla v| \rightarrow 0 \quad \text{in } L^2(\Omega').$$

Hence, for some subsequence,

$$\nabla v_n(x) \rightarrow \nabla v(x) \quad \text{a.e in } \Omega'.$$

As Ω' is arbitrary, it follows that

$$\nabla v_n(x) \rightarrow \nabla v(x) \quad \text{a.e in } \Omega.$$

Now, gathering this with the boundedness of $(|\nabla v_n|^{\theta})$ in $L^{\frac{2}{\theta}}(\Omega)$ we can conclude as below (3.20) that the weak limit of $(|\nabla v_n|^{\theta})$ in $L^{\frac{2}{\theta}}(\Omega)$ is $|\nabla v|^{\theta}$, that is,

$$\int_{\Omega} |\nabla v_n|^{\theta} \psi \rightarrow \int_{\Omega} |\nabla v|^{\theta} \psi, \quad \forall \psi \in L^{\frac{2}{\theta}}(\Omega).$$

Using this, we derive easily that v verifies

$$\begin{aligned} & \int_{\Omega} a \left(\int_{\Omega} v(y) dy \right) \nabla v \nabla \psi \\ &= \int_{\Omega} H v^{\alpha} \psi + \int_{\Omega} \frac{K}{v^{\gamma}} \psi + \int_{\Omega} L |\nabla v|^{\theta} \psi, \quad \forall \psi \in C_0^{\infty}(\Omega). \end{aligned} \quad (3.34)$$

From the above equality, there is $C > 0$ such that

$$\left| \int_{\Omega} \frac{K \psi}{v^{\gamma}} \right| \leq C \|\psi\|, \quad \forall \psi \in C_0^{\infty}(\Omega).$$

Combining the density of $C_0^{\infty}(\Omega)$ in $H_0^1(\Omega)$ with the last inequality, we derive that

$$\left| \int_{\Omega} \frac{K w}{v^{\gamma}} \right| \leq C \|w\|, \quad \forall w \in H_0^1(\Omega).$$

Then, if $w \in H_0^1(\Omega)$ and $(\psi_n) \subset C_0^{\infty}(\Omega)$ verify

$$\psi_n \rightarrow w \quad \text{in } H_0^1(\Omega),$$

we can infer that

$$\lim_{n \rightarrow \infty} \int_{\Omega} \frac{K \psi_n}{v^{\gamma}} = \int_{\Omega} \frac{K w}{v^{\gamma}}.$$

The last limit combined with equality (3.34) and Sobolev embeddings gives

$$\begin{aligned} & \int_{\Omega} a \left(\int_{\Omega} v(y) dy \right) \nabla v \nabla \psi \\ &= \int_{\Omega} H v^{\alpha} \psi + \int_{\Omega} \frac{K}{v^{\gamma}} \psi + \int_{\Omega} L |\nabla v|^{\theta} \psi, \quad \forall \psi \in H_0^1(\Omega), \end{aligned} \quad (3.35)$$

showing that v is a solution of problem (3.1). ■

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