

Nontrivial solutions for a Robin problem with a nonlinear term asymptotically linear at $-\infty$ and superlinear at $+\infty$

Soluciones no triviales para un problema de Robin con un término no lineal asintótico en $-\infty$ y superlineal en $+\infty$

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ABSTRACT. In this paper we study the existence of solutions for a Robin problem, with a nonlinear term with subcritical growth respect to a variable.

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RESUMEN. En este artículo estudiamos la existencia de soluciones de un problema de Robin, con término no lineal con crecimiento subcrítico respecto a una variable.

Palabras y frases clave. Problemas de Robin, soluciones débiles, espacios de Sobolev, funcionales, condición de Palais-Smale, puntos críticos.

1. Introduction

In this paper, we study the existence of nontrivial solutions of the following problem with the real parameter $\alpha \neq 0$:

$$(\mathbb{P}) \quad \begin{cases} u \in H^1(\Omega, -\Delta), \\ -\Delta u = f(x, u(x)), & \text{in } \Omega, \\ \gamma_1 u + \alpha \gamma_0 u = 0, & \text{on } \partial\Omega. \end{cases}$$

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Here Δ is the Laplace operator, Ω is a bounded domain in \mathbb{R}^n ($n \geq 2$) simply connected and with smooth boundary $\partial\Omega$. The case $\alpha = 0$ was studied by Arcoya and Villegas in [1].

The function $f : \overline{\Omega} \times \mathbb{R} \rightarrow \mathbb{R}$, satisfies the following conditions:

f_0) The function f is continuous.

f_1) $|f(x, s)| \leq c(1 + |s|^\sigma)$, $\forall x \in \overline{\Omega}$ and $\forall s \in \mathbb{R}$, where the exponent σ is a constant such that

$$\begin{aligned} 1 < \sigma < \frac{n+2}{n-2} & \text{ if } n \geq 3, \\ 1 < \sigma < \infty & \text{ if } n = 2. \end{aligned}$$

f_2) There exists $\lambda > 0$ such that

$$\lim_{s \rightarrow -\infty} [f(x, s) - \lambda s] = 0, \quad \text{uniformly in } x \in \overline{\Omega}.$$

f_3) There exist $s_0 > 0$ and $\theta \in (0, \frac{1}{2})$ such that

$$0 < F(x, s) \leq \theta s f(x, s), \quad \forall x \in \overline{\Omega}, \quad \forall s \geq s_0,$$

where $F(x, s) = \int_0^s f(x, t) dt$ is a primitive of f .

The boundary condition $\gamma_1 u + \alpha \gamma_0 u = 0$ involves the trace operators: $\gamma_0 : H^1(\Omega) \rightarrow H^{1/2}(\partial\Omega)$ and $\gamma_1 : H^1(\Omega, -\Delta) \rightarrow H^{-1/2}(\partial\Omega)$, where $H^1(\Omega, -\Delta) = \{u \in H^1(\Omega) : -\Delta u \in L^2(\Omega)\}$ with the norm

$$\|u\|_{H^1(\Omega, -\Delta)} = \left(\|u\|_{H^1(\Omega)}^2 + \|\Delta u\|_{L^2(\Omega)}^2 \right)^{1/2},$$

for each $u \in H^1(\Omega, -\Delta)$, $\gamma_1 u \in H^{-1/2}(\partial\Omega)$ and $\gamma_0 u \in H^{1/2}(\partial\Omega)$. Identifying the element $\gamma_0 u$ with the functional $\gamma_0^* u \in H^{-1/2}(\partial\Omega)$ defined by

$$\langle \gamma_0^* u, w \rangle = \int_{\partial\Omega} (\gamma_0 u) w ds, \quad \forall w \in H^{1/2}(\partial\Omega),$$

the boundary condition makes sense in $H^{-1/2}(\partial\Omega)$. The mathematical difficulties that arise by involving this type of boundary conditions are in the Condition of Palais -Smale.

2. Preliminary results

To get the results of existence Theorems 4.2 and 4.1 we will use the following Theorem.

Theorem 2.1 (Theorem of Silva, E. A.). *Let $X = X_1 \oplus X_2$ be a real Banach space, with $\dim(X_1) < +\infty$. If $\Phi \in C^1(X, \mathbb{R})$ satisfies the Palais-Smale condition and the following conditions:*

I) $\Phi(u) \leq 0$, $\forall u \in X_1$.

II) *There exists $\rho_0 > 0$ such that $\Phi(u) \geq 0$, $\forall u \in \partial B_{\rho_0}(0) \cap X_2$.*

III) There exist $e \in X_2 - \{0\}$ and a constant M such that

$$\Phi(v + te) \leq M, \quad \forall v \in X_1 \quad \text{and} \quad \forall t > 0.$$

Then Φ has at least a critical point different from zero.

Proof. See [6, Lemma 1.13, p. 460]. \square

We use the decomposition of $H^1(\Omega)$ as orthogonal sum of two subspaces established in [3]. We denote the sequence of eigenvalues of the problem

$$\begin{cases} -\Delta u = \mu u, & \text{in } \Omega, \\ \gamma_1 u + \alpha \gamma_0 u = 0, & \text{on } \partial\Omega, \end{cases} \quad (2.1)$$

in the case $\alpha < 0$ with $\{\mu_j\}_{j=1}^\infty$, where

$$\mu_1 = \inf_{\substack{u \neq 0 \\ u \in H^1(\Omega)}} \frac{\int_{\Omega} |\nabla u|^2 + \alpha \int_{\partial\Omega} (\gamma_0 u)^2 ds}{\int_{\Omega} u^2} < 0. \quad (2.2)$$

With X_1 we denote the space associated to the first eigenvalue μ_1 , and with $X_2 = X_1^\perp$ the orthogonal complement of X_1 respect to the inner product defined by

$$(u, v)_k = \int_{\Omega} \nabla u \cdot \nabla v + \alpha \int_{\partial\Omega} (\gamma_0 u)(\gamma_0 v) ds + k \int_{\Omega} uv, \quad u, v \in H^1(\Omega), \quad (2.3)$$

where k is a positive constant suitably selected in [3]. Then

$$H^1(\Omega) = X_1 \oplus X_2, \quad (2.4)$$

and

$$\int_{\Omega} |\nabla \varphi|^2 + \alpha \int_{\partial\Omega} (\gamma_0 \varphi)^2 ds = \mu_1 \int_{\Omega} \varphi^2, \quad \forall \varphi \in X_1. \quad (2.5)$$

In the case $\alpha > 0$, the constant k in (2.3) is positive and arbitrary. We denote with $\{\beta_j\}_{j=1}^\infty$ the eigenvalues of Problem (2.1), in particular, we have

$$\beta_1 = \inf_{\substack{u \neq 0 \\ u \in H^1(\Omega)}} \frac{\int_{\Omega} |\nabla u|^2 + \alpha \int_{\partial\Omega} (\gamma_0 u)^2 ds}{\int_{\Omega} u^2} > 0. \quad (2.6)$$

With Y_1 we denote the space associated to β_1 and $Y_2 = Y_1^\perp$ the orthogonal complement of Y_1 with respect to the inner product defined by the formula (2.3). Then

$$H^1(\Omega) = Y_1 \oplus Y_2, \quad (2.7)$$

and

$$\int_{\Omega} |\nabla \varphi|^2 + \alpha \int_{\partial\Omega} (\gamma_0 \varphi)^2 ds = \beta_1 \int_{\Omega} \varphi^2, \quad \forall \varphi \in Y_1. \quad (2.8)$$

3. Condition of Palais-Smale

Following Arcoya - Villegas [1], Figueiredo [4], and using theorems 3.1, 3.2 and 3.3 of [3] we establish the conditions under which the functional

$$\Phi(u) = \frac{1}{2} \int_{\Omega} |\nabla u|^2 + \frac{\alpha}{2} \int_{\partial\Omega} (\gamma_0 u)^2 ds - \int_{\Omega} F(x, u), \quad \forall u \in H^1(\Omega),$$

satisfies the Palais-Smale condition. We prove the cases $\alpha > 0$ and $\alpha < 0$. The condition of Palais-Smale (P.S) affirms: any sequence $\{u_n\}_{n=1}^{\infty}$ in $H^1(\Omega)$ such that $|\Phi(u_n)| \leq c$ and $\lim_{n \rightarrow \infty} \Phi'(u_n) = 0$ in $H^{-1}(\Omega)$, contains a convergent subsequence in the norm of $H^1(\Omega)$. In virtue of the density of $C^\infty(\overline{\Omega})$ in $H^1(\Omega)$ and by the continuity of the operator $\gamma_0 : H^1(\Omega) \rightarrow L^2(\partial\Omega)$, we have the following lemma:

Lemma 3.1. *Let us suppose $\Omega \subset \mathbb{R}^n$ bounded with boundary of class C^1 . If $u \in H^1(\Omega)$, $u^+(x) = \max\{u(x), 0\}$ and $u^-(x) = \max\{-u(x), 0\}$ then*

$$\int_{\partial\Omega} \gamma_0(u^+) \gamma_0(u^-) ds = 0. \quad (3.1)$$

Proof. Let $\{u_n\}_{n=1}^{\infty}$ be a sequence in $C^\infty(\overline{\Omega})$ such that $u_n \rightarrow u$ in $H^1(\Omega)$ then $u_n^+ \rightarrow u^+$ and $u_n^- \rightarrow u^-$ in $H^1(\Omega)$, see [2]. By the continuity of the operator $\gamma_0 : H^1(\Omega) \rightarrow L^2(\partial\Omega)$ we have $\gamma_0(u_n^+) \rightarrow \gamma_0(u^+)$ and $\gamma_0(u_n^-) \rightarrow \gamma_0(u^-)$ in $L^2(\partial\Omega)$ then:

$$\begin{aligned} \int_{\partial\Omega} \gamma_0(u^+) \gamma_0(u^-) ds &= \lim_{n \rightarrow \infty} \int_{\partial\Omega} \gamma_0(u_n^+) \gamma_0(u_n^-) ds \\ &= \lim_{n \rightarrow \infty} \int_{\partial\Omega} u_n^+ u_n^- ds \\ &= 0. \end{aligned}$$

□

From (3.1) we have:

$$\int_{\partial\Omega} (\gamma_0 u) (\gamma_0 u^+) ds = \int_{\partial\Omega} (\gamma_0 u^+)^2 ds, \quad (3.2)$$

$$\int_{\partial\Omega} (\gamma_0 u) (\gamma_0 u^-) ds = - \int_{\partial\Omega} (\gamma_0 u^-)^2 ds. \quad (3.3)$$

Lemma 3.2 (Condition of Palais-Smale). *If $\alpha < 0$ we suppose $(f_0), (f_1), (f_2)$ and (f_3) . In the case $\alpha > 0$, moreover, we also suppose the following conditions*

S₁) The number λ of condition (f_2) is not an eigenvalue of the operator $-\Delta$ with boundary condition $\gamma_1 u + \alpha \gamma_0 u = 0$.

S₂) The numbers σ and θ of the conditions (f_1) and (f_3) are such that

$$\begin{aligned} \sigma\theta &\leq \frac{1}{2} + \frac{1}{n} \quad \text{if } n \geq 3 \quad \text{and} \\ \sigma\theta &< 1 \quad \text{if } n = 2. \end{aligned}$$

Then $\forall u \in H^1(\Omega)$ the functional

$$\Phi(u) = \frac{1}{2} \int_{\Omega} |\nabla u|^2 + \frac{\alpha}{2} \int_{\partial\Omega} (\gamma_0 u)^2 ds - \int_{\Omega} F(x, u),$$

satisfies the condition of Palais-Smale (P.S.).

Proof. Let $\{u_n\}_{n=1}^{\infty}$ be a sequence in $H^1(\Omega)$ such that

$$|\Phi(u_n)| = \left| \frac{1}{2} \int_{\Omega} |\nabla u_n|^2 + \frac{\alpha}{2} \int_{\partial\Omega} (\gamma_0 u_n)^2 ds - \int_{\Omega} F(x, u_n) \right| \leq C, \quad (3.4)$$

and $\forall v \in H^1(\Omega)$

$$|\langle \Phi'(u_n), v \rangle| = \left| \int_{\Omega} \nabla u_n \cdot \nabla v + \alpha \int_{\partial\Omega} (\gamma_0 u_n)(\gamma_0 v) ds - \int_{\Omega} f(x, u_n)v \right| \leq \varepsilon_n \|v\|, \quad (3.5)$$

for some constant $C > 0$ and $\varepsilon_n \rightarrow 0^+$.

To show that $\{u_n\}_{n=1}^{\infty}$ has a convergent subsequence it is enough to prove that $\{u_n\}_{n=1}^{\infty}$ is bounded.

Case $\alpha < 0$. We argue by contradiction. Let us consider a subsequence of $\{u_n\}_{n=1}^{\infty}$, which we denote in the same way, such that

$$\lim_{n \rightarrow \infty} \|u_n\| = +\infty.$$

Let $z_n = \frac{u_n}{\|u_n\|}$. Then there exists a subsequence of $\{z_n\}$ which we denote in the same way, such that

$$\begin{aligned} z_n &\rightharpoonup z_0 && \text{weakly in } H^1(\Omega), && z_0 \in H^1(\Omega), \\ z_n &\rightarrow z_0 && \text{in } L^2(\Omega), \\ \gamma_0 z_n &\rightarrow \gamma_0 z_0 && \text{in } L^2(\partial\Omega), \\ z_n(x) &\rightarrow z_0(x) && \text{a.e. } x \in \Omega, \\ |z_n(x)| &\leq q(x) && \text{a.e. } x \in \Omega, \quad q \in L^2(\Omega). \end{aligned} \quad (3.6)$$

Dividing the terms of (3.5) by $\|u_n\|$ and taking the limit $\forall v \in H^1(\Omega)$ we obtain

$$\lim_{n \rightarrow \infty} \int_{\Omega} \frac{f(x, u_n)}{\|u_n\|} v = \int_{\Omega} \nabla z_0 \cdot \nabla v + \alpha \int_{\partial\Omega} (\gamma_0 z_0)(\gamma_0 v) ds. \quad (3.7)$$

From (3.7) with $v = 1$ in $\overline{\Omega}$, we get

$$\lim_{n \rightarrow \infty} \int_{\Omega} \frac{f(x, u_n)}{\|u_n\|} = \alpha \int_{\partial\Omega} \gamma_0 z_0 ds < +\infty. \quad (3.8)$$

We obtain the desired contradiction in three steps.

First step. We shall prove

$$z_0(x) = 0 \quad \text{a.e. } x \in \Omega, \quad \text{and} \quad \gamma_0 z_0(x) = 0 \quad \text{a.e. } x \in \partial\Omega. \quad (3.9)$$

First we prove

$$z_0(x) \leq 0 \quad \text{a.e. } x \in \Omega, \quad \text{and} \quad \gamma_0 z_0(x) \leq 0 \quad \text{a.e. } x \in \partial\Omega. \quad (3.10)$$

Let $\Omega^+ = \{x \in \Omega : z_0(x) > 0\}$ and $|\Omega^+|$ be the measure of Lebesgue of Ω^+ . Choosing $v = z_0^+$ in (3.7) we obtain

$$\lim_{n \rightarrow \infty} \int_{\Omega^+} \frac{f(x, u_n)}{\|u_n\|} z_0 = \int_{\Omega^+} |\nabla z_0|^2 + \alpha \int_{\partial\Omega} (\gamma_0 z_0^+)^2 ds < \infty. \quad (3.11)$$

Using conditions (f_3) and (f_2) , for $x \in \Omega^+$ we obtain

$$\frac{f(x, u_n(x))z_0(x)}{\|u_n\|} \geq -(\lambda q(x) + K_1)z_0(x). \quad (3.12)$$

Indeed, condition (f_3) implies the existence of a constant $c > 0$ such that

$$f(x, s) \geq cs^{\frac{1}{p}-1}, \quad \forall s \geq s_0. \quad (3.13)$$

Then we can choose $s^* > s_0$ such that

$$f(x, s) \geq \lambda s, \quad \forall s \geq s^*. \quad (3.14)$$

On the other hand, by (f_2) , for $\varepsilon > 0$ there is $s' < 0$ such that

$$|f(x, s) - \lambda s| \leq \varepsilon, \quad \forall s \leq s' \quad \text{and} \quad \forall x \in \overline{\Omega}, \quad (3.15)$$

by the continuity of the function f there exists a constant K_1 such that

$$|f(x, s) - \lambda s| \leq K_1, \quad \forall s \in (-\infty, s^*] \quad \text{and} \quad \forall x \in \overline{\Omega}. \quad (3.16)$$

From (3.14) and (3.16) we get

$$f(x, s) \geq \lambda s - K_1 \quad \forall s \in \mathbb{R}, \quad \forall x \in \overline{\Omega}. \quad (3.17)$$

Now, using (3.17) with $x \in \Omega^+$ we have

$$\begin{aligned} \frac{f(x, u_n(x))z_0(x)}{\|u_n\|} &\geq \frac{(\lambda u_n(x) - K_1)}{\|u_n\|} z_0(x) \\ &\geq (\lambda z_n(x) - K_1)z_0(x) \\ &\geq -(\lambda q(x) + K_1)z_0(x). \end{aligned}$$

From (3.6) we have $\lim_{n \rightarrow \infty} u_n(x) = +\infty$ for a.e. $x \in \Omega^+$ and using (3.13) the superlinearity of f in $+\infty$ we have for a. e. $x \in \Omega^+$

$$\lim_{n \rightarrow +\infty} \frac{f(x, u_n)z_0(x)}{\|u_n\|} = \lim_{n \rightarrow \infty} \frac{f(x, u_n)}{u_n(x)} z_n(x)z_0(x) = +\infty.$$

If $|\Omega^+| > 0$, by the Fatou's Lemma, we get

$$\begin{aligned} +\infty &= \int_{\Omega^+} \underline{\lim}_{n \rightarrow \infty} \frac{f(x, u_n(x))}{\|u_n\|} z_0(x) \\ &\leq \underline{\lim}_{n \rightarrow \infty} \int_{\Omega^+} \frac{f(x, u_n)}{\|u_n\|} z_0(x), \end{aligned}$$

then

$$\lim_{n \rightarrow +\infty} \int_{\Omega^+} \frac{f(x, u_n(x))}{\|u_n\|} z_0(x) = +\infty,$$

in contradiction with (3.11). Hence $|\Omega^+| = 0$ and $z_0(x) \leq 0$ a.e. $x \in \Omega$. If $y \in \partial\Omega$, then

$$\gamma_0 z_0(y) = \lim_{r \rightarrow 0} \frac{1}{|B(y, r) \cap \Omega|} \int_{B(y, r) \cap \Omega} z_0(x) dx \leq 0.$$

See [5, p. 143]. Below we prove that

$$\int_{\Omega} z_0(x) dx = 0 = \int_{\partial\Omega} \gamma_0 z_0(s) ds. \tag{3.18}$$

Let $v = \frac{1}{2}u_n$ in (3.5) and subtracting this identity from (3.4), we obtain

$$\left| \int_{\Omega} \left\{ \frac{f(x, u_n)}{2} u_n - F(x, u_n) \right\} \right| \leq \frac{\varepsilon_n}{2} \|u_n\| + C. \tag{3.19}$$

Dividing this inequality by $\|u_n\|$ and passing to the limit, we get

$$\lim_{n \rightarrow \infty} \int_{\Omega} \frac{\frac{f(x, u_n)}{2} u_n - F(x, u_n)}{\|u_n\|} dx = 0. \tag{3.20}$$

On the other hand, given $\varepsilon > 0$, conditions (f_0) and (f_2) imply the existence of a constant $k_\varepsilon > 0$ such that

$$\left| \frac{1}{2} f(x, s) s - F(x, s) \right| \leq \varepsilon |s| + k_\varepsilon, \quad \forall s \leq s^*. \tag{3.21}$$

Using (3.21) we have

$$\begin{aligned} \left| \int_{u_n(x) \leq s^*} \frac{\frac{f(x, u_n)}{2} u_n - F(x, u_n)}{\|u_n\|} \right| &\leq \varepsilon \int_{\Omega} \frac{|u_n|}{\|u_n\|} + \frac{K_\varepsilon}{\|u_n\|} |\Omega| \\ &\leq \varepsilon c + \frac{K_\varepsilon}{\|u_n\|} |\Omega| \end{aligned}$$

and, since ε is arbitrary,

$$\lim_{n \rightarrow \infty} \int_{u_n(x) \leq s^*} \frac{\frac{f(x, u_n)}{2} u_n - F(x, u_n)}{\|u_n\|} = 0. \tag{3.22}$$

The identities (3.20) and (3.22) show that

$$\lim_{n \rightarrow \infty} \int_{u_n(x) > s^*} \frac{\frac{f(x, u_n)}{2} u_n - F(x, u_n)}{\|u_n\|} = 0. \quad (3.23)$$

Using (3.16) and condition (f_3) , we obtain

$$\begin{aligned} \int_{u_n(x) > s^*} \frac{\frac{f(x, u_n)}{2} u_n - F(x, u_n)}{\|u_n\|} &\geq \left(\frac{1}{2} - \theta\right) s^* \int_{u_n(x) > s^*} \frac{f(x, u_n(x))}{\|u_n\|} \\ &\geq \left(\frac{1}{2} - \theta\right) s^* \left\{ \int_{\Omega} \frac{f(x, u_n)}{\|u_n\|} - \int_{u_n(x) \leq s^*} \frac{f(x, u_n)}{\|u_n\|} \right\} \\ &\geq \left(\frac{1}{2} - \theta\right) s^* \left\{ \int_{\Omega} \frac{f(x, u_n)}{\|u_n\|} - \lambda \int_{\Omega} \chi_n z_n - \frac{K_1}{\|u_n\|} |\Omega| \right\}, \end{aligned}$$

where

$$\chi_n(x) = \begin{cases} 1 & \text{if } u_n(x) \leq s^*, \\ 0 & \text{otherwise.} \end{cases}$$

Using (3.8), (3.20) and getting the limit we have

$$\begin{aligned} 0 &\geq \lim_{n \rightarrow \infty} \left(\frac{1}{2} - \theta\right) s^* \left\{ \int_{\Omega} \frac{f(x, u_n)}{\|u_n\|} - \lambda \int_{\Omega} \chi_n z_n dx - \frac{K_1 |\Omega|}{\|u_n\|} \right\} \\ &= \left(\frac{1}{2} - \theta\right) s^* \left\{ \alpha \int_{\partial\Omega} \gamma_0 z_0 ds - \lambda \int_{\Omega} z_0 \right\} \\ &= \left(\frac{1}{2} - \theta\right) s^* \left\{ -\alpha \int_{\partial\Omega} |\gamma_0 z_0| ds + \lambda \int_{\Omega} |z_0| \right\} \geq 0. \end{aligned}$$

Hence

$$\left(\frac{1}{2} - \theta\right) s^* \left\{ -\alpha \int_{\partial\Omega} |\gamma_0 z_0| ds + \lambda \int_{\Omega} |z_0| \right\} = 0. \quad (3.24)$$

Then

$$\int_{\partial\Omega} |\gamma_0 z_0| ds = 0 = \int_{\Omega} |z_0|.$$

Using (3.10) we have (3.9). Now, the limit (3.7) is

$$\lim_{n \rightarrow \infty} \int_{\Omega} \frac{f(x, u_n)}{\|u_n\|} v = 0, \quad \forall v \in H^1(\Omega). \quad (3.25)$$

Second step. We shall prove now that

$$\lim_{n \rightarrow \infty} \sup \int_{\Omega} \frac{f(x, u_n(x))}{\|u_n\|} z_n \leq 0. \quad (3.26)$$

We denote:

$$\begin{aligned} I_1 &= \int_{u_n(x) < 0} \frac{f(x, u_n(x))}{\|u_n\|} z_n, \\ I_2 &= \int_{0 \leq u_n(x) \leq s_0} \frac{f(x, u_n(x))}{\|u_n\|} z_n, \\ I_3 &= \int_{u_n(x) > s_0} \frac{f(x, u_n(x))}{\|u_n\|} z_n. \end{aligned}$$

Let us prove that

$$\lim_{n \rightarrow \infty} I_1 = 0. \quad (3.27)$$

From condition (f_2) , we have $\lim_{s \rightarrow -\infty} \frac{sf(x,s) - \lambda s^2}{s} = 0$, so, given $\varepsilon > 0$ by the continuity of f there exists a constant $c_\varepsilon > 0$ such that

$$|f(x, s)s - \lambda s^2| \leq c_\varepsilon + \varepsilon|s|, \quad \forall s \leq 0, \quad (3.28)$$

then

$$\begin{aligned} \left| \int_{u_n < 0} f(x, u_n) u_n \right| &\leq c_\varepsilon \int_{u_n < 0} dx + \varepsilon \int_{u_n < 0} |u_n| + \lambda \int_{u_n < 0} u_n^2 \\ &\leq c + (c + \lambda) \int_{\Omega} u_n^2. \end{aligned}$$

Dividing the last inequality by $\|u_n\|^2$ and getting the limit yields (3.27), because $z_n \rightarrow z_0$ in $L^2(\Omega)$ and $z_0(x) = 0$ a.e. $x \in \Omega$. Let us see that

$$\lim_{n \rightarrow \infty} I_2 = 0. \quad (3.29)$$

If $L = \max \{|f(x, s)| : (x, s) \in \overline{\Omega} \times [0, s_0]\}$ then

$$\begin{aligned} \left| \int_{0 \leq u_n(x) \leq s_0} \frac{f(x, u_n)}{\|u_n\|} z_n \right| &\leq \int_{0 \leq u_n \leq s_0} \frac{|f(x, u_n)|}{\|u_n\|^2} |u_n(x)| \\ &\leq \frac{L s_0}{\|u_n\|^2} |\Omega|. \end{aligned}$$

Therefore, $\lim_{n \rightarrow \infty} I_2 = 0$. To prove that $\lim_{n \rightarrow \infty} I_3 = 0$, first we see that

$$\lim_{n \rightarrow \infty} \sup I_3 \leq 0. \quad (3.30)$$

From (3.19) and (3.21) we have

$$\begin{aligned}
 & \left| \int_{u_n > s_0} \left\{ F(x, u_n) - \frac{1}{2} f(x, u_n) u_n \right\} \right| \\
 & \leq \int_{u_n \leq s_0} \left| \frac{1}{2} f(x, u_n) u_n - F(x, u_n) \right| + c + \frac{\varepsilon_n}{2} \|u_n\| \\
 & \leq \int_{u_n \leq s_0} (\varepsilon |u_n| + k_\varepsilon) + c + \frac{\varepsilon_n}{2} \|u_n\| \\
 & \leq \int_{\Omega} (\varepsilon |u_n| + k_\varepsilon) + c + \frac{\varepsilon_n}{2} \|u_n\| \\
 & \leq c\varepsilon \|u_n\| + c + \frac{\varepsilon_n}{2} \|u_n\|.
 \end{aligned}$$

On the other hand, condition (f_3) implies

$$\left(\frac{1}{2} - \theta \right) \int_{u_n > s_0} f(x, u_n) u_n \leq \int_{u_n > s_0} \left\{ \frac{1}{2} f(x, u_n) u_n - F(x, u_n) \right\}.$$

So,

$$\left(\frac{1}{2} - \theta \right) \int_{u_n > s_0} f(x, u_n) u_n \leq c + \left(c\varepsilon + \frac{\varepsilon_n}{2} \right) \|u_n\|.$$

Dividing by $\|u_n\|^2$, we obtain

$$\int_{u_n > s_0} \frac{f(x, u_n)}{\|u_n\|} z_n \leq \frac{c}{\|u_n\|^2} + \left(c\varepsilon + \frac{\varepsilon_n}{2} \right) \frac{1}{\|u_n\|},$$

then $\lim_{n \rightarrow \infty} \sup I_3 \leq 0$. Hence

$$\lim_{n \rightarrow \infty} \sup \int_{\Omega} \frac{f(x, u_n)}{\|u_n\|} z_n = \lim_{n \rightarrow \infty} \sup \{I_1 + I_2 + I_3\} \leq 0.$$

Third step. Finally we prove

$$\lim_{n \rightarrow \infty} \sup \int_{\Omega} \frac{f(x, u_n)}{\|u_n\|} z_n = 1, \tag{3.31}$$

which contradicts (3.26). From (3.5) with $v = z_n$ and dividing by $\|u_n\|$, we get

$$\frac{\varepsilon_n}{\|u_n\|} \leq \int_{\Omega} z_n^2 - 1 - \alpha \int_{\partial\Omega} (\gamma_0 z_n)^2 ds + \int_{\Omega} \frac{f(x, u_n)}{\|u_n\|} z_n \leq \frac{\varepsilon_n}{\|u_n\|}.$$

By taking superior limit we obtain (3.31).

Case $\alpha > 0$. In this case we have that

$$(u, v)_* = \int_{\Omega} \nabla u \cdot \nabla v + \alpha \int_{\partial\Omega} (\gamma_0 u)(\gamma_0 v) ds, \quad \forall u, v \in H^1(\Omega),$$

defines an inner product in $H^1(\Omega)$ and the norm $\|u\|_* = \sqrt{(u, u)_*}$ is equivalent to the usual norm $\|\cdot\|$ of $H^1(\Omega)$. As a matter of fact, from (2.6) we get $\int_{\Omega} u^2 \leq \beta_1^{-1} \|u\|_*^2$, then

$$\|u\|^2 \leq (1 + \beta_1^{-1}) \|u\|_*^2 = d_1 \|u\|_*^2, \quad \forall u \in H^1(\Omega).$$

On the other hand, the inequality $\|\gamma_0 u\|_{L^2(\partial\Omega)} \leq c_1 \|u\|$ implies,

$$\|u\|_*^2 \leq (1 + \alpha c_1^2) \|u\|^2 = d_2 \|u\|^2, \quad \forall u \in H^1(\Omega).$$

Then

$$(d_1)^{-1/2} \|u\|^2 \leq \|u\|_*^2 \leq d_2 \|u\|^2, \quad \forall u \in H^1(\Omega).$$

Henceforth, we denote the constants with the same letter c and expressions of the form $c\varepsilon_n$ with ε_n . Using the inner product previously defined and its associated norm, the inequalities (3.4) and (3.5) take the form

$$|\Phi(u_n)| = \left| \frac{1}{2} \|u_n\|_*^2 - \int_{\Omega} F(x, u_n) \right| \leq C, \tag{3.32}$$

$$\begin{aligned} |\langle \Phi'(u_n), v \rangle| &= \left| (u_n, v)_* - \int_{\Omega} f(x, u_n)v \right| \\ &\leq \varepsilon'_n \|v\| \leq \sqrt{d_1} \varepsilon'_n \|v\|_* = \varepsilon_n \|v\|_*, \end{aligned} \tag{3.33}$$

where, $\lim_{n \rightarrow \infty} \varepsilon_n = 0$ and $v \in H^1(\Omega)$.

Next we shall prove that the sequence $\{u_n\}_{n=1}^{\infty}$ is bounded. With this purpose first we establish the inequality $\|u_n^+\|_*^2 \leq c + c\|u_n^-\|_*$ and second, we prove that $\|u_n^-\|_*$ is bounded. The desired result will follow from the equality $\|u\|_*^2 = \|u^+\|_*^2 + \|u^-\|_*^2, \forall u \in H^1(\Omega)$.

First step. We shall prove

$$\int_{u_n \geq s_0} F(x, u_n) dx \leq c + \varepsilon_n \|u_n\|_* + c \|u_n^-\|_{L^1}. \tag{3.34}$$

From (f₃) we have

$$\int_{u_n \geq s_0} F(x, u_n) \leq \left(\frac{1}{\theta} - 2\right)^{-1} \int_{u_n \geq s_0} \{f(x, u_n)u_n - 2F(x, u_n)\} dx. \tag{3.35}$$

From (3.32) and (3.33) we get

$$\left| \int_{\Omega} \{f(x, u_n)u_n - 2F(x, u_n)\} dx \right| \leq c + \varepsilon_n \|u_n\|_*. \tag{3.36}$$

Hence

$$\int_{u_n \geq s_0} \{f(x, u_n)u_n - 2F(x, u_n)\} dx \leq c + \varepsilon_n \|u_n\|_* + \int_{u_n < s_0} |2F(x, u_n) - f(x, u_n)u_n|. \quad (3.37)$$

Conditions (f_0) and (f_2) imply

$$|2F(x, s) - f(x, s)s| \leq c + c|s|, \quad s < 0, \quad \forall x \in \overline{\Omega}, \quad (3.38)$$

from (3.37) and (3.38) we get

$$\left| \int_{u_n \geq s_0} \{f(x, u_n)u_n - 2F(x, u_n)\} dx \right| \leq c + \varepsilon_n \|u_n\|_* + c \|u_n^-\|_{L^1}. \quad (3.39)$$

Now, from (3.35) and (3.39), we obtain (3.34).

Second step. We shall prove now that

$$\left| \|u_n^-\|_*^2 - \int_{u_n < 0} 2F(x, u_n) \right| \leq c + \varepsilon_n \|u_n^-\|_* + c \|u_n^-\|_{L^1}. \quad (3.40)$$

Making $v(x) = u_n^-(x)$ in (3.33) we have

$$\left| \|u_n^-\|_*^2 - \int_{u_n < 0} f(x, u_n)u_n \right| \leq \varepsilon_n \|u_n^-\|_*. \quad (3.41)$$

From (3.38) and (3.41) we obtain

$$\begin{aligned} \left| \|u_n^-\|_*^2 - \int_{u_n < 0} 2F(x, u_n) \right| &= \left| \|u_n^-\|_*^2 - \int_{u_n < 0} f(x, u_n)u_n \right. \\ &\quad \left. + \int_{u_n < 0} f(x, u_n)u_n - \int_{u_n < 0} 2F(x, u_n) \right| \\ &\leq \left| \|u_n^-\|_*^2 - \int_{u_n < 0} f(x, u_n)u_n \right| \\ &\quad + \left| \int_{u_n < 0} \{f(x, u_n)u_n - 2F(x, u_n)\} dx \right| \\ &\leq \varepsilon_n \|u_n^-\|_* + \int_{u_n < 0} |f(x, u_n)u_n - 2F(x, u_n)| dx \\ &\leq c + \varepsilon_n \|u_n^-\|_* + c \|u_n^-\|_{L^1}. \end{aligned}$$

Third step. Next we shall verify the inequality

$$\|u_n^+\|_*^2 \leq c + c \|u_n^-\|_* . \tag{3.42}$$

From (3.32) we have

$$\begin{aligned} & \left| \|u_n^+\|_*^2 - \int_{u_n \geq 0} 2F(x, u_n) \right| - \left| \int_{u_n < 0} 2F(x, u_n) - \|u_n^-\|_*^2 \right| \\ & \leq \left| \|u_n^+\|_*^2 + \|u_n^-\|_*^2 - \int_{\Omega} 2F(x, u_n) \right| \\ & = \left| \|u_n\|_*^2 - \int_{\Omega} 2F(x, u_n) \right| \leq c , \end{aligned}$$

and with (3.40) we get

$$\begin{aligned} \left| \|u_n^+\|_*^2 - \int_{u_n \geq 0} 2F(x, u_n) \right| & \leq c + \left| \int_{u_n < 0} 2F(x, u_n) - \|u_n^-\|_*^2 \right| \\ & \leq c + c \|u_n^-\|_* . \end{aligned}$$

Then the above inequality and (3.34) give

$$\begin{aligned} \|u_n^+\|_*^2 & \leq c + c \|u_n^-\|_* + \left| \int_{u_n \geq 0} 2F(x, u_n) \right| \\ & \leq c + c \|u_n^-\|_* + \left| \int_{0 \leq u_n(x) \leq s_0} 2F(x, u_n) \right| \\ & \quad + \left| \int_{u_n > s_0} 2F(x, u_n) \right| \\ & \leq c + c \|u_n^-\|_* + \varepsilon_n \|u_n^+\|_* . \end{aligned}$$

Therefore

$$\|u_n^+\|_*^2 \leq c + c \|u_n^-\|_* + \varepsilon_n \|u_n^+\|_* ,$$

since $\lim_{n \rightarrow \infty} \varepsilon_n = 0$ this inequality yields (3.42).

Fourth step. We consider the following exhaustive cases:

- i) There exists a constant c such that $\|u_n^-\|_* \leq c$, or
- ii) $\lim_{n \rightarrow \infty} \|u_n^-\|_* = \infty$, passing to a subsequence if it would be necessary.

In case i), using (3.42) we have $\|u_n^+\|_* \leq c, \forall n \in \mathbb{N}$ and, from the equality $\|u\|_*^2 = \|u^+\|_*^2 + \|u^-\|_*^2 \forall u \in H^1(\Omega)$, we conclude that $(u_n)_{n=1}^\infty$ is bounded. Next let us prove that case ii) can not occur. First, from (3.28) and (3.41) we get

$$\left| \|u_n^-\|_*^2 - \lambda \int_{\Omega} (u_n^-)^2 \right| \leq c + c \|u_n^-\|_* . \tag{3.43}$$

If $w_n = \frac{u_n^-}{\|u_n^-\|_*}$ then there exists $w_0 \in H^1(\Omega)$ and a subsequence from $\{w_n\}_{n=1}^\infty$ that we denote in the same way, such that it converges to w_0 weakly in $H^1(\Omega)$

and strongly in $L^2(\Omega)$. Let us see that $w_0 \neq 0$. Dividing (3.43) by $\|u_n^-\|_*^2$ we obtain

$$\left| 1 - \lambda \int_{\Omega} w_n^2 \right| \leq \frac{c}{\|u_n^-\|_*^2} + \frac{c}{\|u_n^-\|_*}.$$

Taking limit when $n \rightarrow \infty$ we get

$$\int_{\Omega} w_0^2 = \frac{1}{\lambda},$$

therefore $w_0 \neq 0$. Let us see that λ is an eigenvalue and w_0 its eigenfunction. First we prove

$$\left| (u_n^-, v)_* - \lambda \int_{\Omega} u_n^- v \right| \leq (c + \varepsilon_n + \|u_n^+\|_* + c \|u_n^+\|_{L^{p\sigma}}^\sigma) \|v\|_*. \quad (3.44)$$

From (3.33) we get

$$\begin{aligned} & \left| (u_n^-, v)_* - \lambda \int_{\Omega} u_n^- v \right| - \left| (u_n^+, v)_* - \lambda \int_{\Omega} u_n^- v - \int_{\Omega} f(x, u_n) v \right| \leq \\ & \leq \left| (u_n^-, v)_* - \lambda \int_{\Omega} u_n^- v - (u_n^+, v)_* + \lambda \int_{\Omega} u_n^- v + \int_{\Omega} f(x, u_n) v \right| \\ & = \left| (u_n, v)_* - \int_{\Omega} f(x, u_n) v \right| \leq \varepsilon_n \|v\|_*. \end{aligned}$$

Then

$$\begin{aligned} & \left| (u_n^-, v)_* - \lambda \int_{\Omega} u_n^- v \right| \leq \varepsilon_n \|v\|_* + \left| (u_n^+, v)_* - \lambda \int_{\Omega} u_n^- v - \int_{\Omega} f(x, u_n) v \right| \\ & \leq \varepsilon_n \|v\|_* + \|u_n^+\|_* \|v\|_* + \left| \lambda \int_{\Omega} u_n^- v + \int_{\Omega} f(x, u_n) v \right|. \quad (3.45) \end{aligned}$$

Next we estimate $\left| \lambda \int_{\Omega} u_n^- v + \int_{\Omega} f(x, u_n) v \right|$. Conditions (f_0) and (f_2) imply

$$|f(x, s) - \lambda s| \leq c, \quad \forall s \leq 0, \quad \forall x \in \overline{\Omega}. \quad (3.46)$$

using (3.46), we obtain

$$\begin{aligned} \left| \lambda \int_{\Omega} u_n^- v + \int_{\Omega} f(x, u_n) v \right| &\leq \left| \int_{u_n < 0} \{f(x, u_n) - \lambda u_n\} v \right| \\ &\quad + \left| \int_{u_n \geq 0} f(x, u_n) v \right| \\ &\leq \int_{\Omega} \chi_{u_n} |f(x, u_n) - \lambda u_n| |v| + \int_{\Omega} |f(x, u_n^+)| |v| \\ &\leq c \int_{\Omega} \chi_{u_n} |v| + \int_{\Omega} |f(x, u_n^+)| |v| \\ &\leq c \int_{\Omega} |v| + \int_{\Omega} |f(x, u_n^+)| |v| \\ &\leq c \int_{\Omega} |v| + c \int_{\Omega} |v| + c \int_{\Omega} |u_n^+|^{\sigma} |v| \\ &\leq c \|v\|_* + c \|u_n^+\|_{L^{p\sigma}}^{\sigma} \|v\|_{L^q}, \end{aligned}$$

where the function χ_{u_n} is defined by

$$\chi_{u_n}(x) = \begin{cases} 1 & \text{if } u_n(x) < 0, \\ 0 & \text{if } u_n(x) \geq 0, \end{cases}$$

and $p = \frac{2n}{n+2}$, $q = \frac{2n}{n-2}$ for $n \geq 3$, and we take $1 < p < 1/\sigma\theta$ as long as $\sigma\theta < 1$ for $n = 2$. Then we obtain (3.44). Now, dividing (3.44) by $\|u_n^-\|_*$, we get

$$\left| (w_n, v)_* - \lambda \int_{\Omega} w_n v \right| \leq \left(\frac{c + \varepsilon_n}{\|u_n^-\|_*} + \frac{\|u_n^+\|_*}{\|u_n^-\|_*} + c \frac{\|u_n^+\|_{L^{p\sigma}}^{\sigma}}{\|u_n^-\|_*} \right) \|v\|_*. \quad (3.47)$$

It is evident that $\lim_{n \rightarrow \infty} \frac{c + \varepsilon_n}{\|u_n^-\|_*} = 0$. From (3.42) we have $\lim_{n \rightarrow \infty} \frac{\|u_n^+\|_*}{\|u_n^-\|_*} = 0$.

Let us prove that

$$\lim_{n \rightarrow \infty} \frac{\|u_n^+\|_{L^{p\sigma}}^{\sigma}}{\|u_n^-\|_*} = 0. \quad (3.48)$$

Conditions (f_0) and (f_3) imply the existence of positive constants K and c_2 such that

$$F(x, s) \geq \theta K s^{1/\theta} - c_2, \quad \text{for } s > 0. \quad (3.49)$$

Then (3.34) and (3.49) give

$$\int_{\Omega} |u_n^+|^{1/\theta} \leq c + \varepsilon_n \|u_n^+\|_* + c \|u_n^-\|_*. \quad (3.50)$$

Dividing (3.50) by $\|u_n^-\|_*^{1/\sigma\theta}$ we have

$$\frac{1}{\|u_n^-\|_*^{1/\sigma\theta}} \int_{\Omega} |u_n^+|^{1/\theta} \leq \frac{c}{\|u_n^-\|_*^{1/\sigma\theta}} + \varepsilon_n \frac{\|u_n^+\|_*}{\|u_n^-\|_*^{1/\sigma\theta}} + \frac{c}{\|u_n^-\|_*^{\frac{1}{\sigma\theta}-1}}. \quad (3.51)$$

From (S_2) we have $\frac{1}{\sigma\theta} = 1 + \delta$ for some $\delta > 0$. Hence

$$\lim_{n \rightarrow \infty} \int_{\Omega} \left(\frac{|u_n^+|}{\|u_n^-\|_*^{1/\sigma}} \right)^{1/\theta} = 0. \tag{3.52}$$

From (S_2) and the choice of p in the case $n = 2$ we have that $1 < p\sigma \leq \frac{1}{\theta}$, then

$$\begin{aligned} 0 &\leq \lim_{n \rightarrow \infty} \left(\int_{\Omega} \left(\frac{|u_n^+|}{\|u_n^-\|_*^{1/\sigma}} \right)^{p\sigma} \right)^{1/p\sigma} \\ &\leq \lim_{n \rightarrow \infty} \left(\int_{\Omega} \left(\frac{|u_n^+|}{\|u_n^-\|_*^{1/\sigma}} \right)^{1/\theta} \right)^{\theta} = 0. \end{aligned}$$

Therefore

$$\lim_{n \rightarrow \infty} \left(\int_{\Omega} \left(\frac{|u_n^+|}{\|u_n^-\|_*^{1/\sigma}} \right)^{p\sigma} \right)^{1/p} = 0.$$

Then, the limit in (3.47) yields

$$\lim_{n \rightarrow \infty} \left| (w_n, v)_* - \lambda \int_{\Omega} w_n v \right| = \left| (w_0, v)_* - \lambda \int_{\Omega} w_0 v \right| = 0.$$

Hence

$$(w_0, v)_* = \lambda \int_{\Omega} w_0 v, \quad \forall v \in H^1(\Omega),$$

so, λ is an eigenvalue of $-\Delta$, with boundary condition $\gamma_1 u + \alpha\gamma_0 u = 0$. But this contradicts hypothesis (S_1) . Hence, $\|u_n^-\|_*$ cannot tend to $+\infty$ when $n \rightarrow \infty$. □

4. Results of existence

In this section, we establish the existence of solutions of Problem (\mathbb{P}) .

Theorem 4.1. *Suppose $n \geq 2$, $\alpha < 0$, $(f_0), (f_1), (f_2), (f_3)$, and let μ_1, μ_2 be the first and the second eigenvalues of $-\Delta$ with the boundary condition of the problem*

$$(P_1) \quad \begin{cases} -\Delta u = f(x, u(x)), & \text{in } \Omega, \\ \gamma_1 u + \alpha\gamma_0 u = 0, & \text{on } \partial\Omega, \end{cases}$$

such that

- $f_4) \frac{f(x,s)}{s} \geq \mu_1, \forall s \in \mathbb{R} - \{0\}, \forall x \in \overline{\Omega}.$
- $f_5) \text{ There exist } \varepsilon_0 > 0 \text{ and } p > 0 \text{ such that } \mu_1 < \mu_2 - p < \mu_2, \text{ and}$

$$\frac{f(x,s)}{s} \leq \mu_2 - p, \quad \forall s \in (-\varepsilon_0, \varepsilon_0) - \{0\}, \quad \forall x \in \overline{\Omega}.$$

Then Problem (P_1) has at least one nontrivial solution.

Proof. We prove the conditions of Theorem 2.1. The functional Φ associated to the problem (P_1) is defined by

$$\Phi(u) = \frac{1}{2} \int_{\Omega} |\nabla u|^2 + \frac{\alpha}{2} \int_{\partial\Omega} (\gamma_0 u)^2 ds - \int_{\Omega} F(x, u),$$

which satisfies the Palais-Smale condition by Lemma (3.2).

Using decomposition (2.4), $H^1(\Omega) = X_1 \oplus X_2$, we have

I) $\Phi(u) \leq 0$, $\forall u \in X_1$. Indeed, condition (f_4) implies that $F(x, s) \geq \mu_1 \frac{s^2}{2}$, $\forall s \in \mathbb{R}$, $\forall x \in \overline{\Omega}$. Then for each $u \in X_1$

$$\begin{aligned} \Phi(u) &= \frac{1}{2} \int_{\Omega} |\nabla u|^2 + \frac{\alpha}{2} \int_{\partial\Omega} (\gamma_0 u)^2 ds - \int_{\Omega} F(x, u) \\ &= \frac{1}{2} \mu_1 \int_{\Omega} u^2 - \int_{\Omega} F(x, u) \quad (\text{by (2.5)}) \\ &\leq \frac{1}{2} \mu_1 \int_{\Omega} u^2 - \frac{1}{2} \mu_1 \int_{\Omega} u^2 = 0. \end{aligned}$$

II) There exists $\rho_0 > 0$ such that $\Phi(u) \geq 0$, $\forall u \in \partial B_{\rho_0}(0) \cap X_2$. Condition (f_5) implies

$$F(x, s) \leq (\mu_2 - p) \frac{s^2}{2}, \quad \text{for } |s| < \varepsilon_0, \quad \text{and } \forall x \in \overline{\Omega}. \quad (4.1)$$

On the other hand, for $|s| \geq \varepsilon_0$, condition (f_1) implies the existence of a positive constant m_0 such that

$$|f(x, s)| \leq m_0 |s|^\sigma, \quad \text{for } |s| \geq \varepsilon_0, \quad \text{and } \forall x \in \overline{\Omega}. \quad (4.2)$$

Now, (4.1) and (4.2) implies

$$F(x, s) \leq \begin{cases} (\mu_2 - p) \frac{s^2}{2}, & \text{if } |s| < \varepsilon_0, \\ m |s|^{\sigma+1}, & \text{if } |s| \geq \varepsilon_0, \end{cases} \quad (4.3)$$

for any constant m and $x \in \overline{\Omega}$.

Using (4.3), the variational characterization of μ_2 , the Sobolev Imbedding Theorem, and the norm $\|u\|_k = \sqrt{(u, u)_k}$, where the inner product $(u, v)_k$ is

defined in (2.3), we get for $u \in X_2$,

$$\begin{aligned}
 \Phi(u) &= \frac{1}{2} \|u\|_k^2 - \frac{k}{2} \int_{\Omega} u^2 - \int_{\Omega} F(x, u) \\
 &\geq \frac{1}{2} \|u\|_k^2 - \frac{k}{2} \int_{|u| < \varepsilon_0} u^2 - \frac{k}{2} \int_{|u| \geq \varepsilon_0} u^2 - \frac{1}{2} (\mu_2 - p) \\
 &\quad \int_{|u| < \varepsilon_0} u^2 - m \int_{|u| \geq \varepsilon_0} |u|^{\sigma+1} \\
 &= \frac{1}{2} \|u\|_k^2 - \frac{1}{2} (\mu_2 + k - p) \int_{|u| < \varepsilon_0} u^2 - \frac{k}{2} \int_{|u| \geq \varepsilon_0} u^2 - m \int_{|u| \geq \varepsilon_0} |u|^{\sigma+1} \\
 &\geq \frac{1}{2} \|u\|_k^2 - \frac{1}{2} (\mu_2 + k - p) \int_{\Omega} u^2 - \tilde{c} \int_{|u| \geq \varepsilon_0} |u|^{\sigma+1} - m \int_{|u| \geq \varepsilon_0} |u|^{\sigma+1} \\
 &\text{(where } \tilde{c} = k/2\varepsilon_0^{\sigma-1}\text{)} \\
 &= \frac{1}{2} \|u\|_k^2 - \frac{1}{2} (\mu_2 + k - p) \int_{\Omega} u^2 - m_1 \int_{|u| \geq \varepsilon_0} |u|^{\sigma+1} \\
 &\text{(} m_1 = \tilde{c} + m\text{)} \\
 &\geq \frac{1}{2} \|u\|_k^2 - \frac{(\mu_2 + k - p)}{2(\mu_2 + k)} \|u\|_k^2 - m_1 \int_{\Omega} |u|^{\sigma+1} \\
 &\geq \frac{1}{2} \left(\frac{p\delta}{\mu_2 + k} \right) \|u\|^2 - m_1 \int_{\Omega} |u|^{\sigma+1} \\
 &= m_4 \|u\|^2 - m_3 \|u\|^{\sigma+1}.
 \end{aligned}$$

So,

$$\Phi(u) \geq \|u\| (m_4 \|u\| - m_3 \|u\|^{\sigma}), \quad u \in X_2. \tag{4.4}$$

Recalling that $\sigma > 1$ by condition f_1 , the function $d : [0, +\infty) \rightarrow \mathbb{R}$ defined by $d(\rho) = m_4 \rho - m_3 \rho^{\sigma}$ achieves its global maximum in $\rho_0 = \left(\frac{m_4}{m_3 \sigma} \right)^{1/(\sigma-1)}$. Then

$$\Phi(u) \geq \rho_0 d(\rho_0) = \rho_0^2 \left(1 - \frac{1}{\sigma} \right) m_4 > 0, \quad \forall u \in \partial B_{\rho_0}(0) \cap X_2.$$

III) There exists $e \in X_2 - \{0\}$ and a constant M such that

$$\Phi(v + te) \leq M, \quad \forall v \in X_1 \quad \text{and} \quad \forall t > 0.$$

If $n \geq 2$ the space $H^1(\Omega)$ is not contained in $L^\infty(\Omega)$. Let $e \in X_2$ be a function which is unbounded from above, and λ_* the number given by

$$\lambda_* = \frac{\int_{\Omega} |\nabla e|^2 + \alpha \int_{\partial\Omega} (\gamma_0 e)^2 ds}{\int_{\Omega} e^2}. \tag{4.5}$$

Then, $\mu_2 \leq \lambda_*$ and $\mu_1 < \lambda_*$. The value of λ_* does not change by substituting e by te , then we suppose that e satisfies the condition

$$2(\lambda_* - \lambda) \int_{\Omega} e^2 < -\delta^*(\mu_1 - \lambda), \tag{4.6}$$

where λ is the positive constant of condition (f_2) , $\delta^* = \frac{\delta_1}{\mu_1+k}$ and δ_1 is a positive constant such that $\delta_1 \|v\|_{L^\infty}^2 \leq \|v\|_k^2$, $\forall v \in X_1$ where $\|v\|_{L^\infty} = \sup_{x \in \overline{\Omega}} |v(x)|$. Moreover δ^* satisfies

$$\delta^* \|v\|_{L^\infty}^2 \leq \int_{\Omega} v^2, \quad \forall v \in X_1. \quad (4.7)$$

If $v \in X_1$ we get

$$\begin{aligned} 0 = (v, e)_k &= \int_{\Omega} \nabla v \cdot \nabla e + k \int_{\Omega} ve + \alpha \int_{\partial\Omega} (\gamma_0 v)(\gamma_0 e) ds \\ &= (\mu_1 + k) \int_{\Omega} ve, \end{aligned}$$

where $\mu_1 + k > 0$, then $\int_{\Omega} ve = 0$ and we obtain

$$\int_{\Omega} \nabla v \cdot \nabla e + \alpha \int_{\partial\Omega} (\gamma_0 v)(\gamma_0 e) ds = 0. \quad (4.8)$$

From (f_3) there exist $m_5 > 0$ and $s_1 \geq s_0$ such that

$$F(x, s) \geq \frac{\lambda}{2} s^2 + m_5 s^{1/\theta}, \quad \forall s \geq s_1 \quad \text{and} \quad \forall x \in \overline{\Omega}. \quad (4.9)$$

Conditions (f_0) and (f_2) imply the existence of a positive constant $m_6 > 0$ such that

$$F(x, s) \geq \frac{\lambda}{2} s^2 - m_6 |s|, \quad \forall s \leq s_1 \quad \text{and} \quad \forall x \in \overline{\Omega}. \quad (4.10)$$

Now, if $v \in X_1$ and $t > 0$ then (4.5), (4.8), (4.9) and (4.10) yield

$$\begin{aligned} \Phi(v + te) &= \frac{1}{2} \int_{\Omega} |\nabla(v + te)|^2 + \frac{\alpha}{2} \int_{\partial\Omega} (\gamma_0(v + te))^2 - \int_{\Omega} F(x, v + te) \\ &= \frac{1}{2} \mu_1 \int_{\Omega} v^2 + \frac{t^2}{2} \lambda_* \int_{\Omega} e^2 - \int_{\Omega} F(x, v + te) \\ &= \frac{1}{2} \mu_1 \int_{\Omega} v^2 + \frac{t^2}{2} \lambda_* \int_{\Omega} e^2 - \int_{v(x)+te(x) \leq s_1} F(x, v + te) \\ &\quad - \int_{v(x)+te(x) > s_1} F(x, v + te) \\ &\leq \frac{1}{2} \mu_1 \int_{\Omega} v^2 + \frac{t^2}{2} \lambda_* \int_{\Omega} e^2 - \frac{\lambda}{2} \int_{\Omega} (v + te)^2 \\ &\quad + m_6 \int_{v(x)+te(x) \leq s_1} |v + te| - m_5 \int_{v(x)+te(x) > s_1} (v + te)^{1/\theta} \\ &\leq \frac{1}{2} (\mu_1 - \lambda) \int_{\Omega} v^2 + \frac{t^2}{2} (\lambda_* - \lambda) \int_{\Omega} e^2 + m_6 \int_{\Omega} |v| \\ &\quad + m_6 t \int_{\Omega} |e| - m_5 \int_{v(x)+te(x) > s_1} (v + te)^{1/\theta}. \end{aligned}$$

From (4.7) we have

$$\begin{aligned} \Phi(v + te) &\leq \frac{\delta^*}{2}(\mu_1 - \lambda)\|v\|_{L^\infty}^2 + m_6|\Omega| \|v\|_{L^\infty} + \frac{t^2}{2}(\lambda_* - \lambda) \int_{\Omega} e^2 \\ &\quad + m_6t \int_{\Omega} |e| - m_5 \int_{v(x)+te(x)>s_1} (v + te)^{1/\theta}. \end{aligned} \quad (4.11)$$

Observing (4.11) we have the following cases:

Case 1. If $\lambda > \lambda_*$, then

$$\begin{aligned} \Phi(v + te) &\leq \frac{\delta^*}{2}(\mu_1 - \lambda)\|v\|_{L^\infty}^2 + m_6|\Omega| \|v\|_{L^\infty} \\ &\quad + \frac{t^2}{2}(\lambda_* - \lambda) \int_{\Omega} e^2 + m_6t \int_{\Omega} |e|, \end{aligned}$$

where the coefficients of $\|v\|_{L^\infty}^2$ and t^2 are negative, therefore there exists a constant $M_1 > 0$ such that $\Phi(v + te) \leq M_1$, $\forall v \in X_1$ and $\forall t > 0$.

Case 2. If $0 < \lambda \leq \lambda_*$, and $v_0 = \min\{v(x) : x \in \overline{\Omega}\}$ then $v_0 + t \leq s_1$ or $v_0 + t > s_1$. Let $t \leq s_1 - v_0$.

• If $v_0 = 0$, from (4.11) we have

$$\begin{aligned} \Phi(v + te) &\leq \frac{\delta^*}{2}(\mu_1 - \lambda)\|v\|_{L^\infty}^2 + m_6|\Omega| \|v\|_{L^\infty} \\ &\quad + \frac{s_1^2}{2}(\lambda_* - \lambda) \int_{\Omega} e^2 + m_6s_1 \int_{\Omega} |e|. \end{aligned}$$

Since the coefficient of $\|v\|_{L^\infty}^2$ is negative, there is $M_2 > 0$ such that $\Phi(v + te) \leq M_2$.

• If $v_0 \neq 0$ then $|v_0| \leq \|v\|_{L^\infty}$ and from (4.11) we have,

$$\begin{aligned} \Phi(v + te) &\leq \frac{\delta^*}{2}(\mu_1 - \lambda)\|v\|_{L^\infty}^2 + m_6|\Omega| \|v\|_{L^\infty} \\ &\quad + \frac{1}{2}(s_1 - v_0)^2(\lambda_* - \lambda) \int_{\Omega} e^2 + (s_1 - v_0)m_6 \int_{\Omega} |e|. \end{aligned}$$

Using the inequality

$$(s_1 - v_0)^2 \leq 2(s_1^2 + |v_0|^2), \quad (4.12)$$

and calling

$$c = m_6 \left(|\Omega| + \int_{\Omega} |e| \right), \quad (4.13)$$

we obtain

$$\begin{aligned} \Phi(v + te) &\leq \left[\frac{\delta^*}{2}(\mu_1 - \lambda) + (\lambda_* - \lambda) \int_{\Omega} e^2 \right] \|v\|_{L^\infty}^2 \\ &\quad + c\|v\|_{L^\infty} + s_1^2(\lambda_* - \lambda) \int_{\Omega} e^2 + s_1m_6 \int_{\Omega} |e|. \end{aligned}$$

The coefficient of $\|v\|_{L^\infty}^2$ is negative, therefore there exists $M_3 > 0$ such that $\Phi(v + te) \leq M_3$.

• In the case $t > s_1 - v_0$, let $\Omega_1 = \{x \in \Omega : e(x) > 1\}$ then $|\Omega_1| > 0$. Since the function e is not bounded from above, and $\Omega_1 \subset \{x \in \Omega : v(x) + te(x) > s_1\}$ then (4.11) yields

$$\begin{aligned} \Phi(v + te) &\leq \frac{\delta^*}{2}(\mu_1 - \lambda)\|v\|_{L^\infty}^2 + m_6|\Omega| \|v\|_{L^\infty} + \frac{t^2}{2}(\lambda_* - \lambda) \int_{\Omega} e^2 \\ &\quad + m_6t \int_{\Omega} |e| - m_5|\Omega_1|(v_0 + t)^{1/\theta}. \end{aligned} \tag{4.14}$$

Setting $v_0 + t = s$ we have

$$\begin{aligned} \Phi(v + te) &\leq \frac{\delta^*}{2}(\mu_1 - \lambda)\|v\|_{L^\infty}^2 + m_6|\Omega| \|v\|_{L^\infty} + \frac{(s - v_0)^2}{2}(\lambda_* - \lambda) \int_{\Omega} e^2 \\ &\quad + m_6(s - v_0) \int_{\Omega} |e| - m_5|\Omega_1|s^{1/\theta}. \end{aligned}$$

From $(s - v_0)^2 \leq 2s^2 + 2\|v\|_{L^\infty}^2$ and (4.13) we obtain

$$\begin{aligned} \Phi(v + te) &\leq \left(\frac{\delta^*}{2}(\mu_1 - \lambda) + (\lambda_* - \lambda) \int_{\Omega} e^2 \right) \|v\|_{L^\infty}^2 + c\|v\|_{L^\infty} \\ &\quad + m_6s \int_{\Omega} |e| + s^2(\lambda_* - \lambda) \int_{\Omega} e^2 - m_5|\Omega_1|s^{1/\theta}. \end{aligned}$$

Since the coefficients of $\|v\|_{L^\infty}^2$ and $s^{1/\theta}$ are negative, then there exists $M_4 > 0$ such that $\Phi(v + te) \leq M_4$. If $M = \max\{M_2, M_3, M_4\}$, then $\Phi(v + te) \leq M \forall v \in X_1$, and $t > 0$. □

In the following theorem we consider the case $\alpha > 0$, and we use the following condition (f_2^*) : the number λ of condition (f_2) is such that $\lambda > \beta_1$, and $\lambda \neq \beta_j$, for $j = 2, 3, \dots$, (λ is not an eigenvalue).

Theorem 4.2. *Suppose: $n \geq 2$, $\alpha > 0$, (f_0) , (f_1) , (f_3) , (f_2^*) , (S_2) , and the conditions:*

- $(f_4^*) \frac{f(x,s)}{s} \geq \beta_1, \forall s \in \mathbb{R} - \{0\}, \forall x \in \overline{\Omega}$,
- (f_5^*) *there exist $\varepsilon_0 > 0$ and $\beta \in (\beta_1, \beta_2)$ such that*

$$\frac{f(x,s)}{s} \leq \beta \quad \forall s \in (-\varepsilon_0, \varepsilon_0) - \{0\} \quad \forall x \in \overline{\Omega}.$$

Then the problem

$$(\mathbb{P}_2) \begin{cases} -\Delta u &= f(x, u(x)), & \text{in } \Omega, \\ \gamma_1 u + \alpha \gamma_0 u &= 0, & \text{on } \partial\Omega, \end{cases}$$

has at least a nontrivial solution.

Proof. To prove the conditions of Theorem 2.1 we use the decomposition (2.7), $H^1(\Omega) = Y_1 \oplus Y_2$. The functional Φ associated to problem (\mathbb{P}_2) is

$$\Phi(u) = \frac{1}{2} \int_{\Omega} |\nabla u|^2 + \frac{\alpha}{2} \int_{\partial\Omega} (\gamma_0 u)^2 ds - \int_{\Omega} F(x, u),$$

which satisfies the Palais-Smale condition by Lemma (3.2).

I) $\Phi(u) \leq 0, \forall u \in Y_1$. Let $u \in Y_1$, condition (f_4^*) and the equality (2.8), yields

$$\begin{aligned} \Phi(u) &= \frac{1}{2} \int_{\Omega} |\nabla u|^2 + \frac{\alpha}{2} \int_{\partial\Omega} (\gamma_0 u)^2 ds - \int_{\Omega} F(x, u) \\ &\leq \frac{1}{2} \beta_1 \int_{\Omega} u^2 - \frac{\beta_1}{2} \int_{\Omega} u^2 = 0. \end{aligned}$$

II) There exists $\rho_0 > 0$ such that $\Phi(u) \geq 0 \forall u \in \partial B_{\rho_0}(0) \cap Y_2$. Condition (f_5^*) implies

$$F(x, s) \leq \frac{\beta}{2} s^2, \quad |s| \leq \varepsilon_0, \quad \forall x \in \overline{\Omega}. \quad (4.15)$$

On the other hand, for $|s| \geq \varepsilon_0$ and $x \in \overline{\Omega}$ condition (f_1) implies the existence of a positive constant m_0 such that $|f(x, s)| \leq m_0 |s|^\sigma$ and its integrals yield

$$|F(x, s)| \leq m |s|^{\sigma+1}, \quad \forall |s| \geq \varepsilon_0 \quad \text{and} \quad \forall x \in \overline{\Omega}, \quad (4.16)$$

for any constant $m > 0$. From (4.15) and (4.16), we have

$$F(x, s) \leq \frac{\beta}{2} s^2 + m |s|^{\sigma+1}, \quad \forall s \in \mathbb{R}, \quad \forall x \in \overline{\Omega}. \quad (4.17)$$

If $u \in Y_2$ then

$$\begin{aligned} \Phi(u) &= \frac{1}{2} \int_{\Omega} |\nabla u|^2 + \frac{\alpha}{2} \int_{\partial\Omega} (\gamma_0 u)^2 ds - \int_{\Omega} F(x, u) \\ &= \frac{1}{2} \|u\|_*^2 - \int_{\Omega} F(x, u) \\ &\geq \frac{1}{2} \|u\|_*^2 - \frac{\beta}{2} \int_{\Omega} u^2 - m \int_{\Omega} |u|^{\sigma+1} \\ &\geq \frac{1}{2} \|u\|_*^2 - \frac{\beta}{2\beta_2} \|u\|_*^2 - mc \|u\|^{\sigma+1} \\ &\geq \frac{1}{2} \left(1 - \frac{\beta}{\beta_2}\right) d_1^{-1} \|u\|^2 - mc \|u\|^{\sigma+1}. \end{aligned}$$

Since $\sigma + 1 > 2$, there exist $\rho_0 > 0$ and $a > 0$ such that

$$\Phi(u) \geq a > 0, \quad \forall u \in \partial B_{\rho_0}(0) \cap Y_2.$$

III) There exist a function $e \in Y_2 - \{0\}$ and a constant $M > 0$ such that

$$\Phi(v + te) \leq M, \quad \forall v \in Y_1 \quad \text{and} \quad \forall t > 0.$$

Let $e \in Y_2$ be a function which is unbounded from above and λ_* the number defined by

$$\lambda_* = \frac{\int_{\Omega} |\nabla e|^2 + \alpha \int_{\partial\Omega} (\gamma_0 e)^2 ds}{\int_{\Omega} e^2}, \tag{4.18}$$

then $\beta_2 \leq \lambda_*$ and $\lambda > \lambda_*$ or $\lambda \leq \lambda_*$. We suppose that e satisfies the condition

$$2(\lambda_* - \lambda) \int_{\Omega} e^2 < -\delta^* \left(1 - \frac{\lambda}{\beta_1}\right), \tag{4.19}$$

where $\delta^* > 0$ is such that

$$\delta^* \|v\|_{L^\infty}^2 \leq \|v\|_*^2, \quad \forall v \in Y_1. \tag{4.20}$$

For $v \in Y_1$ and $k > 0$ we have,

$$(v, u)_k = (v, u)_* + k \int_{\Omega} vu = (\beta_1 + k) \int_{\Omega} vu, \quad \forall u \in H^1(\Omega).$$

Making $u = e$ we get

$$0 = (v, e)_k = (v, e)_* + k \int_{\Omega} ve = (\beta_1 + k) \int_{\Omega} ve,$$

then

$$\int_{\Omega} ve = 0, \tag{4.21}$$

and

$$(v, e)_* = 0. \tag{4.22}$$

We also use

$$F(x, s) \geq \frac{\lambda}{2} s^2 + m_5 s^{1/\theta}, \quad \forall s \geq s_1, \quad \forall x \in \bar{\Omega} \quad \text{and} \tag{4.23}$$

$$F(x, s) \geq \frac{\lambda}{2} s^2 - m_6 |s|, \quad \forall s \leq s_1 \quad \text{and} \quad \forall x \in \bar{\Omega}. \tag{4.24}$$

If $v \in Y_1$ and $t > 0$ then using (4.18), (4.21), (4.22), (4.23) and (4.24), we obtain

$$\begin{aligned} \Phi(v + te) &= \frac{1}{2} \int_{\Omega} |\nabla(v + te)|^2 + \frac{\alpha}{2} \int_{\partial\Omega} (\gamma_0(v + te))^2 - \int_{\Omega} F(x, v + te) \\ &= \frac{1}{2} \beta_1 \int_{\Omega} v^2 + \frac{t^2}{2} \lambda_* \int_{\Omega} e^2 - \int_{v(x)+te(x) \leq s_1} F(x, v + te) \\ &\quad - \int_{v(x)+te(x) > s_1} F(x, v + te) \end{aligned}$$

$$\begin{aligned}
 &\leq \frac{1}{2}\beta_1 \int_{\Omega} v^2 + \frac{t^2}{2}\lambda_* \int_{\Omega} e^2 - \frac{\lambda}{2} \int_{v+te \leq s_1} (v+te)^2 \\
 &\quad + m_6 \int_{v+te \leq s_1} |v+te| \\
 &\quad - \frac{\lambda}{2} \int_{v+te > s_1} (v+te)^2 - m_5 \int_{v+te > s_1} (v+te)^{1/\theta} \\
 &\leq \frac{1}{2}(\beta_1 - \lambda) \int_{\Omega} v^2 + \frac{t^2}{2}(\lambda_* - \lambda) \int_{\Omega} e^2 + m_6 \int_{\Omega} |v+te| \\
 &\quad - m_5 \int_{v+te > s_1} (v+te)^{1/\theta} \\
 &\leq \frac{1}{2}(\beta_1 - \lambda) \int_{\Omega} v^2 + m_6 \int_{\Omega} |v| + \frac{t^2}{2}(\lambda_* - \lambda) \int_{\Omega} e^2 \\
 &\quad + tm_6 \int_{\Omega} |e| - m_5 \int_{v+te > s_1} (v+te)^{1/\theta}.
 \end{aligned}$$

Using $\beta_1 \int_{\Omega} v^2 = \|v\|_*^2, \forall v \in Y_1$ and (4.20) we get

$$\begin{aligned}
 \Phi(v+te) &\leq \frac{\delta^*}{2} \left(1 - \frac{\lambda}{\beta_1}\right) \|v\|_{L^\infty}^2 + m_6|\Omega| \|v\|_{L^\infty} \\
 &\quad + \frac{t^2}{2}(\lambda_* - \lambda) \int_{\Omega} e^2 + tm_6 \int_{\Omega} |e| - m_5 \int_{v+te > s_1} (v+te)^{1/\theta}.
 \end{aligned} \tag{4.25}$$

Observing (4.25) we have the following cases:

Case $\lambda > \lambda_*$. In this case, the coefficients of $\|v\|_{L^\infty}^2$ and t^2 in (4.25) are negative, therefore, there exists a constant $M_1^* > 0$ such that

$$\Phi(v+te) \leq M_1^* \quad \forall v \in Y_1 \quad \text{and} \quad \forall t > 0.$$

Case $0 < \lambda \leq \lambda_*$. If $v_0 = \min \{v(x) : x \in \bar{\Omega}\}$ then $v_0 + t \leq s_1$ or $v_0 + t > s_1$. Let $t \leq s_1 - v_0$.

If $v_0 = 0$ then from (4.25) we have,

$$\begin{aligned}
 \Phi(v+te) &\leq \frac{\delta^*}{2} \left(1 - \frac{\lambda}{\beta_1}\right) \|v\|_{L^\infty}^2 + m_6|\Omega| \|v\|_{L^\infty} \\
 &\quad + \frac{s_1^2}{2}(\lambda_* - \lambda) \int_{\Omega} e^2 + s_1 m_6 \int_{\Omega} |e|,
 \end{aligned} \tag{4.26}$$

then there exists $M_2^* > 0$ such that $\Phi(v+te) \leq M_2^*$.

If $v_0 \neq 0$ then $|v_0| \leq \|v\|_{L^\infty} \quad \forall v \in Y_1$. From (4.25) we have

$$\begin{aligned}
 \Phi(v+te) &\leq \frac{\delta^*}{2} \left(1 - \frac{\lambda}{\beta_1}\right) \|v\|_{L^\infty}^2 + m_6|\Omega| \|v\|_{L^\infty} \\
 &\quad + \frac{1}{2}(s_1 - v_0)^2(\lambda_* - \lambda) \int_{\Omega} e^2 + (s_1 - v_0)m_6 \int_{\Omega} |e|.
 \end{aligned}$$

Using (4.12) and (4.13), we obtain

$$\begin{aligned} \Phi(v + te) &\leq \left[\frac{\delta^*}{2} \left(1 - \frac{\lambda}{\beta_1} \right) + (\lambda_* - \lambda) \int_{\Omega} e^2 \right] \|v\|_{L^\infty}^2 \\ &\quad + c\|v\|_{L^\infty} + s_1^2(\lambda_* - \lambda) \int_{\Omega} e^2 + s_1 m_6 \int_{\Omega} |e|. \end{aligned}$$

From (4.19) there exists $M_3^* > 0$ such that $\Phi(v + te) \leq M_3^*$.

In the case $v_0 + t > s_1$, let $\Omega_1 = \{x \in \Omega : e(x) > 1\}$. Clearly, $|\Omega_1| > 0$. From (4.25) we have

$$\begin{aligned} \Phi(v + te) &\leq \frac{\delta^*}{2} \left(1 - \frac{\lambda}{\beta_1} \right) \|v\|_{L^\infty}^2 m_6 |\Omega| \|v\|_{L^\infty} + \frac{t^2}{2} (\lambda_* - \lambda) \int_{\Omega} e^2 \\ &\quad + t m_6 \int_{\Omega} |e| - m_5 |\Omega_1| (v_0 + t)^{1/\theta}. \end{aligned} \quad (4.27)$$

Making $v_0 + t = s$, using (4.12) and (4.13), we obtain

$$\begin{aligned} \Phi(v + te) &\leq \left[\frac{\delta^*}{2} \left(1 - \frac{\lambda}{\beta_1} \right) + (\lambda_* - \lambda) \int_{\Omega} e^2 \right] \|v\|_{L^\infty}^2 + c\|v\|_{L^\infty} \\ &\quad + s m_6 \int_{\Omega} |e| + s^2 (\lambda_* - \lambda) \int_{\Omega} e^2 - m_5 |\Omega_1| s^{1/\theta}. \end{aligned}$$

and there exists $M_4^* > 0$ such that $\Phi(v + te) \leq M_4^*$. If $M^* = \max \{M_2^*, M_3^*, M_4^*\}$ then

$$\Phi(v + te) \leq M^*, \quad \forall v \in Y_1 \quad \text{and} \quad \forall t > 0.$$

✓

Recalling that for $n = 1$ the space $H^1(\Omega)$ is contained in $L^\infty(\Omega)$, and the fact that the above proofs require an unbounded function in $H^1(\Omega)$, we conclude that theorems 4.1 and 4.2 can not be applied to the case $n = 1$.

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