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EXISTENCE OF BOUNDED SOLUTIONS OF NEUMANN PROBLEM FOR A NONLINEAR DEGENERATE ELLIPTIC EQUATION

SALVATORE BONAFEDE

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ABSTRACT. We prove the existence of bounded solutions of Neumann problem for nonlinear degenerate elliptic equations of second order in divergence form. We also study some properties as the Phragmén-Lindelöf property and the asymptotic behavior of the solutions of Dirichlet problem associated to our equation in an unbounded domain.

1. INTRODUCTION

We consider the equation

$$\sum_{i=1}^{m} \frac{\partial}{\partial x_i} a_i(x, u, \nabla u) - c_0 |u|^{p-2} u = f(x, u, \nabla u) \quad \text{in } \Omega,$$
(1.1)

where Ω is a bounded open set of \mathbb{R}^m , $m \geq 2$, c_0 is a positive constant, ∇u is the gradient of unknown function u and f is a nonlinear function which has the growth of rate $p, 1 , respect to gradient <math>\nabla u$. We assume that the following degenerate ellipticity condition is satisfied,

$$\lambda(|u|) \sum_{i=1}^{m} a_i(x, u, \eta) \eta_i \ge \nu(x) |\eta|^p, \qquad (1.2)$$

where $\eta = (\eta_1, \eta_2, \dots, \eta_m)$, $|\eta|$ denotes the modulus of η , ν and λ are positive functions with properties to be specified later on.

We study the nonlinear Neumann boundary problem for (1.1) with the boundary condition

$$\sum_{i=1}^{m} a_i(x, u, \nabla u) \cos(\overrightarrow{n}, x_i) + c_2 |u|^{p-2} u + F(x, u) = 0 \quad (c_2 > 0), \ x \in \partial\Omega, \quad (1.3)$$

where $\partial\Omega$ is locally Lipschitz boundary (see [1]) and $\vec{n} = \vec{n}(x)$ is the outwardly directed (relative to Ω) unit vector normal to $\partial\Omega$ at every point $x \in \partial\Omega$.

Many results for linear and quasilinear elliptic equations of second order have been established starting with pionering papers [13, 16], and arriving to the most

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recent [2, 7, 20, 21, 22]. For example, in the very recent paper [21] the existence of positive solutions for p-Laplacian, with nonlinear Neumann boundary conditions, is proved by a priori estimates and topological methods.

The Dirichlet problem for the equation of the type (1.1) in nondegenerate case on bounded domains was studied by Boccardo, Murat and Puel in [3, 4], using the method of sub and supersolutions. Afterwards, Drabek and Nicolosi in [8], assuming condition (1.2), studied the weak solvability of general boundary value problem for equation (1.1), obtaining more general results than [3, 4]. Let us also mention, on the related topic and in degenerate-case, [5, 6] and [10, 11].

In this article the basic idea of [8] is used: the question of the existence of solutions is handled by priori estimates, in the energy space corresponding to the given problem and in L^{∞} , together with the theory of equations with pseudomonotone operators.

This article is organized as follows. In Section 2 we formulate the hypotheses, we state our problem and the main existence theorem. Section 3 consists of preliminary assertions which are sufficient in the proof of our main results. In Section 4 we prove the existence theorem and we give an example where all our assumptions are satisfied. In Section 5 we study asymptotic behavior of the solution of the Dirichlet problem associated to equation (1.1) in an unbounded domain. Finally, in Section 6 we shall show that a theorem, like the Phragmén-Lindelöf one, holds for Dirichlet problem, in the case of *p*-Laplacian, in a cylindrical unbounded domain of \mathbb{R}^m ; the analogous question for higher-order linear equations was first investigated by P.D. Lax in [14].

2. Hypotheses and formulation of the main results

We shall suppose that \mathbb{R}^m $(m \geq 2)$ is the *m*-dimensional Euclidean space with elements $x = (x_1, x_2, \ldots, x_m)$. Let Ω be an open bounded nonempty subset of \mathbb{R}^m , $\partial\Omega$ be locally lipschitzian. The symbols meas_m(·) and meas(·) will denote the *m*-dimensional Lebesguel measure and the (m-1)-dimensional Hausdorff measure, respectively.

We denote by $L^q(\partial\Omega)$, $(1 \le q < \infty)$ the Lebesgue space of q-summable functions on $\partial\Omega$ with respect to the (m-1)-dimensional Hausdorff measure, with obvious modifications if $q = \infty$.

Let p be a real number such that $1 . We use, on the weight function <math>\nu(x)$, the hypothesis

(H1) $\nu: \Omega \to (0, +\infty)$ is a measurable function such that

$$\nu(x) \in L^1_{\operatorname{loc}}(\Omega), \quad \left(\frac{1}{\nu(x)}\right)^{\frac{1}{p-1}} \in L^1_{\operatorname{loc}}(\Omega).$$

We shall denote by $W^{1,p}(\nu,\Omega)$ the set of all real functions $u \in L^p(\Omega)$ having the weak derivative $\frac{\partial u}{\partial x_i}$ with the property $\nu \left| \frac{\partial u}{\partial x_i} \right|^p \in L^1(\Omega)$, for $i = 1, \ldots, m$. $W^{1,p}(\nu,\Omega)$ is a Banach space respect to the norm

$$||u||_{1,p} = \left[\int_{\Omega} (|u|^p + \nu |\nabla u|^p) \, dx\right]^{1/p}.$$

The space $\mathring{W}^{1,p}(\nu,\Omega)$ is the closure of $C_0^{\infty}(\Omega)$ in $W^{1,p}(\nu,\Omega)$. Put $W = W^{1,p}(\nu,\Omega) \cap L^{\infty}(\Omega)$.

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Remark 2.1. There exists a positive number K_0 such that for every $u \in W^{1,p}(\nu, \Omega)$ it is also $\min_{\Omega}(u, K) \in W^{1,p}(\nu, \Omega)$ for every $K \geq K_0$. Details concerning this assertion can be found in Nicolosi [19].

Remark 2.2. For every $u \in W$ and for every $\gamma > 0$ it is $u|u|^{\gamma} \in W$. Details concerning this assertion can be found in Guglielmino and Nicolosi [10].

We have also the following hypotheses

(H2) There exists $t > \frac{m}{p-1}$ such that

$$\frac{1}{\nu(x)} \in L^t(\Omega).$$

From (H1) and (H2) there is a continuous inclusion ξ of $W^{1,p}(\nu, \Omega)$ in $W^{1,p\tau}(\Omega)$, where $\tau = (1 + \frac{1}{t})^{-1}$. So, from Sobolev embedding, if we set

$$p^{\star} = \frac{mp}{m - p + m/t},$$

then, we have $W^{1,p}(\nu,\Omega) \subset L^{p^{\star}}(\Omega)$ and there exists $\hat{c} > 0$ depending only on m, p, t, Ω and $\|1/\nu\|_{L^{t}(\Omega)}$ such that for every $u \in W^{1,p}(\nu,\Omega)$

$$\left(\int_{\Omega} |u|^{p^{\star}} dx\right)^{1/p^{\star}} \le \hat{c} ||u||_{1,p}$$

In this connection see, for instance, [11], [12] and [17, Theorem 3.1].

Next, by the theorem of trace for Sobolev spaces (see for instance [18, Cap. 2, pag.77] or [13]), we know that for any $u \in W^{1,p\tau}(\Omega)$, there exists a unique element $\gamma_0 u \in L^{\tilde{p}}(\partial\Omega)$ where

$$\tilde{p} = p\tau(m-1)(m-p\tau)^{-1} = \frac{(m-1)p}{m-p+m/t}$$

and, the mapping γ_0 is continuous linear from $W^{1,p\tau}(\Omega)$ to $L^{\tilde{p}}(\partial\Omega)$. Obviously, $\gamma_0 \circ \xi$ is a continuous linear map of $W^{1,p}(\nu,\Omega)$ to $L^{\tilde{p}}(\partial\Omega)$ and for $u|_{\partial\Omega} = (\gamma_0 \circ \xi)(u)$, the trace of u on $\partial\Omega$, the following inequality holds:

$$\left(\int_{\partial\Omega} |u|_{\partial\Omega}|^{\tilde{p}} \, ds\right)^{1/\tilde{p}} \le c' \|u\|_{1,p}, \quad \text{for all } u \in W^{1,p}(\nu,\Omega),$$

where c' is a positive constant depending only on m, p, t, Ω and $\|1/\nu\|_{L^t(\Omega)}$.

When clear from the context, for $u \in W^{1,p}(\nu,\Omega)$, we shall write u instead of $u|_{\partial\Omega}$.

Remark 2.3. Hypotheses (H1) and (H2) imply that $W^{1,p}(\nu, \Omega)$ is compactly embedded in $L^p(\Omega)$. The proof of this assertion is the same as that for p = 2 (see [11]). Furthermore, as the linear and continuous map γ_0 from $W^{1,p\tau}(\Omega)$ in $L^q(\partial\Omega)$ is compact for every q: $1 \leq q < \tilde{p}$ (see [18, Cap. 2, pag.103]), then, it is also compact the embedding $\gamma_0 \circ \xi$ of $W^{1,p}(\nu, \Omega)$ in $L^q(\partial\Omega)$. It will be useful to note that $W^{1,p}(\nu, \Omega)$ is reflexive. For the proof of this fact it is possible to use the same procedure as in [1, pag.46].

We need the following structural hypotheses:

(H3) The functions $f(x, u, \eta)$, $a_i(x, u, \eta)$ (i = 1, 2, ..., m) are Caratheodory functions in $\Omega \times \mathbb{R} \times \mathbb{R}^m$, i.e. measurable with respect to x for every $(u, \eta) \in \mathbb{R} \times \mathbb{R}^m$ and continuous with respect to (u, η) for almost all $x \in \Omega$.

- (H4) The function F(x, u) is a Caratheodory function in $\partial \Omega \times \mathbb{R}$, i.e. measurable with respect to x for every $u \in \mathbb{R}$ and continuous with respect to u for almost all $x \in \partial \Omega$.
- (H5) There exist a number σ and a function $f^*(x)$ such that

$$\max\left(0, \frac{2-p}{2}\right) < \sigma < 1, \quad f^* \in L^1(\Omega),$$
$$|f(x, u, \eta)| \le \lambda(|u|) \left[f^*(x) + |u|^{p-1+\sigma} + \left(\nu^{1/p}(x)|\eta|\right)^{p-1+\sigma} + \nu(x)|\eta|^p\right]$$
(2.1)

holds for almost all $x \in \Omega$ and for all real numbers $u, \eta_1, \eta_2, \ldots, \eta_m$ (H6) There exists a function $F^* \in L^{\infty}(\partial\Omega)$ such that

$$|F(x,u)| \le \lambda(|u|) + F^*(x)$$
 (2.2)

holds for almost all $x \in \partial \Omega$ and for every $u \in \mathbb{R}$.

(H7) There exists a function $F_0 \in L^{\infty}(\partial\Omega)$ such that

$$uF(x,u) + F_0(x) \ge 0$$
 (2.3)

holds for almost all $x \in \partial \Omega$ and for every $u \in \mathbb{R}$.

(H8) There exist a nonnegative number $c_1 < c_0$ and a function $f_0 \in L^{\infty}(\Omega)$ such that for almost all $x \in \Omega$ and for all real numbers $u, \eta_1, \eta_2, \ldots, \eta_m$,

$$uf(x, u, \eta) + c_1 |u|^p + \lambda(|u|)\nu(x)|\eta|^p + f_0(x) \ge 0.$$
(2.4)

(H9) There exists a function $a^* \in L^{p/(p-1)}(\Omega)$ such that for almost all $x \in \Omega$ and for real numbers $u, \eta_1, \eta_2, \ldots, \eta_m$,

$$\frac{|a_i(x,u,\eta)|}{\nu^{1/p}(x)} \le \lambda(|u|) \left[a^*(x) + |u|^{p-1} + \nu^{(p-1)/p}(x) |\eta|^{p-1} \right].$$
(2.5)

- (H10) Condition (1.2) is satisfied for almost all $x \in \Omega$ and for all real numbers $u, \eta_1, \eta_2, \ldots, \eta_m$; the function $\lambda : [0, +\infty) \to [1, +\infty)$ is monotone and nondecreasing.
- (H11) For almost all $x \in \Omega$ and all real numbers $u, \eta_1, \eta_2, \ldots, \eta_m, \tau_1, \tau_2, \ldots, \tau_m$, the inequality

$$\sum_{i=1}^{m} \left[a_i(x, u, \eta) - a_i(x, u, \tau) \right] (\eta_i - \tau_i) \ge 0$$
(2.6)

holds while the inequality holds if and only if $\eta \neq \tau$.

In this article we study the problem of finding a function $u \in W$ such that

$$\int_{\Omega} \left\{ \sum_{i=1}^{m} a_i(x, u, \nabla u) \frac{\partial w}{\partial x_i} + c_0 |u|^{p-2} uw + f(x, u, \nabla u) w \right\} dx$$

$$+ \int_{\partial \Omega} \{ c_2 |u|^{p-2} uw + F(x, u) w \} ds = 0$$
(2.7)

holds for every $w \in W$. Hypotheses (H1)–(H6)and (H10) provide the correctness for this problem. We shall prove the following result:

Theorem 2.4. Let (H1)–(H11) be satisfied. Then (2.7) has at least one solution.

3. AUXILIARY RESULTS

The first result of this section is an a priori estimate in $L^{\infty}(\Omega) \cap L^{\infty}(\partial\Omega)$ for every solution of (2.7).

Lemma 3.1. Let (H1)-(H10) be satisfied and let u be a solution of (2.7). Then

$$\|u\|_{L^{\infty}(\Omega)} + \|u\|_{L^{\infty}(\partial\Omega)} \le K \tag{3.1}$$

where

$$K = 2\left\{\frac{2}{c_3}[\|f_0\|_{L^{\infty}(\Omega)} + \|F_0\|_{L^{\infty}(\partial\Omega)}]\right\}^{1/p}, \quad c_3 = \min(c_2, c_0 - c_1).$$

Proof. Let us take $w = u|u|^{\gamma}$ as a test function in (2.7) (see Remark 2.2) where γ is a positive number. We deduce that

$$\begin{split} &\int_{\Omega} |u|^{\gamma} \Big\{ (\gamma+1) \sum_{i=1}^{m} a_i(x, u, \nabla u) \frac{\partial u}{\partial x_i} + c_0 |u|^p + f(x, u, \nabla u) u \Big\} dx \\ &+ \int_{\partial \Omega} \Big\{ c_2 |u|^{\gamma+p} + F(x, u) u |u|^{\gamma} \Big\} ds = 0. \end{split}$$

By using (H7), (H8) and (H10) we obtain

$$\begin{split} &\int_{\Omega} |u|^{\gamma} \Big\{ \Big[\frac{\gamma+1}{\lambda(\|u\|_{L^{\infty}(\Omega)})} - \lambda(\|u\|_{L^{\infty}(\Omega)}) \Big] \nu |\nabla u|^{p} + (c_{0} - c_{1})|u|^{p} - f_{0} \Big\} dx \\ &+ \int_{\partial \Omega} \{ c_{2}|u|^{\gamma+p} - F_{0}|u|^{\gamma} \} ds \leq 0. \end{split}$$

Set γ such that $\gamma > [\lambda(||u||_{L^{\infty}(\Omega)})]^2 - 1$, from the above inequality it follows that

$$c_3\Big[\int_{\Omega}|u|^{\gamma+p}\,dx+\int_{\partial\Omega}|u|^{\gamma+p}\,ds\Big]\leq\int_{\Omega}|f_0||u|^{\gamma}\,dx+\int_{\partial\Omega}|F_0||u|^{\gamma}\,ds.$$

Then, by Hölder's inequality

$$c_{3} \left[\int_{\Omega} |u|^{\gamma+p} dx + \int_{\partial \Omega} |u|^{\gamma+p} ds \right]$$

$$\leq \left[\left(\int_{\Omega} |u|^{\gamma+p} dx \right)^{\frac{\gamma}{\gamma+p}} + \left(\int_{\partial \Omega} |u|^{\gamma+p} ds \right)^{\frac{\gamma}{\gamma+p}} \right]$$

$$\times \left[\left(\int_{\Omega} |f_{0}|^{(\gamma+p)/p} dx \right)^{\frac{p}{\gamma+p}} + \left(\int_{\partial \Omega} |F_{0}|^{(\gamma+p)/p} ds \right)^{\frac{p}{\gamma+p}} \right].$$

The above inequality implies

$$\left(\int_{\Omega} |u|^{\gamma+p} dx\right)^{\frac{p}{\gamma+p}} + \left(\int_{\partial\Omega} |u|^{\gamma+p} ds\right)^{\frac{p}{\gamma+p}} \\ \leq \frac{2^{\frac{p}{p+\gamma}+1}}{c_3} \left\{ \|f_0\|_{L^{\infty}(\Omega)} (\operatorname{meas}_m \Omega)^{\frac{p}{\gamma+p}} + \|F_0\|_{L^{\infty}(\partial\Omega)} (\operatorname{meas}\partial\Omega)^{\frac{p}{\gamma+p}} \right\}$$

Letting $\gamma \to +\infty$ we obtain (3.1). The proof is complete.

The second result of this Section is an a priori estimate for every solution u of (2.7), in the norm of $W^{1,p}(\nu, \Omega)$.

Lemma 3.2. Let (H1)–(H10) be satisfied and let u be a solution of (2.7). Then there exists a constant M > 0 such that

$$||u||_{1,p} \le M,$$

where M depends only on c_0 , c_1 , c_2 , σ , p, $\|f_0\|_{L^{\infty}(\Omega)}$, $\|f^*\|_{L^1(\Omega)}$, $\lambda(s)$, meas_m Ω , meas $\partial \Omega$ and $\|F_0\|_{L^{\infty}(\partial \Omega)}$.

Proof. We have (see the proof of the Lemma 3.1):

$$\begin{split} &\int_{\Omega} |u|^{\gamma} \Big\{ \Big[\frac{\gamma+1}{\lambda(\|u\|_{L^{\infty}(\Omega)})} - \lambda(\|u\|_{L^{\infty}(\Omega)}) \Big] \nu |\nabla u|^{p} + (c_{0} - c_{1}) |u|^{p} \Big\} dx \\ &+ \int_{\partial \Omega} c_{2} |u|^{\gamma+p} ds \\ &\leq \int_{\partial \Omega} |F_{0}| |u|^{\gamma} ds + \int_{\Omega} |f_{0}| |u|^{\gamma} dx. \end{split}$$

Set γ such that $\gamma > \lambda(K)[1 + \lambda(K)] - 1$, where K is the constant defined in previous Lemma. Then, from the last inequality we obtain

$$\int_{\Omega} |u|^{\gamma} [\nu |\nabla u|^p + (c_0 - c_1) |u|^p] \, dx \le K^{\gamma} \Big(\int_{\Omega} |f_0| \, dx + \int_{\partial \Omega} |F_0| \, ds \Big). \tag{3.2}$$

On the other hand if we take w(x) = u(x) as a test function in relation (2.7), we have

$$\int_{\Omega} \left\{ \sum_{i=1}^{m} a_i(x, u, \nabla u) \frac{\partial u}{\partial x_i} + c_0 |u|^p + f(x, u, \nabla u) u \right\} dx + \int_{\partial \Omega} F(x, u) u \, ds \le 0.$$

Applying inequalities (1.2), (2.1), (2.3) and Lemma 3.1 we obtain

$$\min\left(\frac{1}{\lambda(K)}, c_{0}\right) \|u\|_{1,p}^{p} \leq \lambda(K) \int_{\Omega} \left[f^{*}|u| + |u|^{p+\sigma} + |u|(\nu^{1/p}|\nabla u|)^{p-1+\sigma} + |u|\nu|\nabla u|^{p}\right] dx + \int_{\partial\Omega} |F_{0}| ds.$$

Then, there exists a constant K_1 , depending only on c_0 , c_1 , c_2 , σ , $\lambda(s)$, $||f_0||_{L^{\infty}(\Omega)}$ and $||F_0||_{L^{\infty}(\partial\Omega)}$, such that

$$\|u\|_{1,p}^{p} \leq K_{1} \int_{\Omega} [f^{*}|u| + |u|^{p+\sigma} + |u|^{\tau'} \nu |\nabla u|^{p}] dx + \|F_{0}\|_{L^{\infty}(\partial\Omega)} \operatorname{meas} \ \partial\Omega, \quad (3.3)$$

where $\tau' = \frac{\sigma}{2} \frac{p}{p-1+\sigma}$ (see also [8, (3.4)]).

We use (3.1), (3.2) to estimate the first term on the right-hand side of previous inequality:

$$\begin{split} \int_{\Omega} f^* |u| \, dx &\leq \|u\|_{L^{\infty}(\Omega)} \|f^*\|_{L^1(\Omega)} \leq K \|f^*\|_{L^1(\Omega)} \\ \int_{\Omega} |u|^{p+\sigma} \, dx &\leq \|u\|_{L^{\infty}(\Omega)}^{p+\sigma} \operatorname{meas}_m \Omega \leq K^{p+\sigma} \operatorname{meas}_m \Omega, \\ \int_{\Omega} |u|^{\tau'} \nu |\nabla u|^p \, dx &\leq K^{\tau'} \Big(\int_{\Omega} |f_0| \, dx + \int_{\partial \Omega} |F_0| \, ds \Big) \quad \text{if } \tau' > \lambda(K) [1+\lambda(K)] - 1. \end{split}$$

In the case $\tau' \leq \lambda(K)[1 + \lambda(K)] - 1$, we first apply Young's inequality to obtain

$$|u|^{\tau'} \le \epsilon + C(\epsilon, \tau', \gamma) |u|^{\gamma}, \quad \gamma > \lambda(K)[1 + \lambda(K)] - 1;$$

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$$\int_{\Omega} |u|^{\tau'} \nu |\nabla u|^p \, dx \le \epsilon ||u||_{1,p}^p + C(\epsilon, \tau', \gamma) K^{\gamma} \Big(\int_{\Omega} |f_0| \, dx + \int_{\partial \Omega} |F_0| \, ds \Big).$$

The above inequalities and (3.3) give $||u||_{1,p} \leq M$, where M depends only on c_0, c_1 , $c_2, p, \sigma, \|f_0\|_{L^{\infty}(\Omega)}, \|F_0\|_{L^{\infty}(\partial\Omega)}, \operatorname{meas}_m \Omega, \operatorname{meas} \partial\Omega, \|f^*\|_{L^1(\Omega)}, \lambda(s).$ The proof is complete. \square

We want to emphasize that the constants K and M in previous Lemmas do not depend on u. Moreover, Hypothesis (H2) in such Lemmas is only used for defining the trace of u on $\partial \Omega$.

The following lemma will be useful in verifying the assumptions of the Leray-Lions Theorem in the proof of Lemma 3.4.

Lemma 3.3. Let (H1), (H3), (H9)–(H11) be satisfied. Let $u \in W^{1,p}(\nu,\Omega)$ and $\{u_n\}$ be a sequence in $W^{1,p}(\nu,\Omega)$ such that there exists a constant $\Lambda > 0$ for which $||u_n||_{1,p} \leq \Lambda$ and $\lambda(|u_n(x)|) \leq \Lambda$ for almost all $x \in \Omega$ and for every $n = 1, 2, \ldots$ Moreover, let us suppose $\lim_{n\to+\infty} ||u_n - u||_{L^p(\Omega)} = 0$ and

$$\lim_{n \to +\infty} \int_{\Omega} \sum_{i=1}^{m} [a_i(x, u_n, \nabla u_n) - a_i(x, u_n, \nabla u)] \frac{\partial (u_n - u)}{\partial x_i} \, dx = 0.$$
(3.4)

Then

$$\lim_{d\to +\infty} \int_{\Omega} \nu |\nabla u_n - \nabla u|^p \, dx = 0.$$

The proof of the above lemma is an easy modification of the proof of [8, Lemma 3.3]. The following Lemma is a direct application of the Leray-Lions Theorem.

Lemma 3.4. Assume that $\lambda(s) \equiv \lambda$, with λ a positive constant. Let us suppose that (H1)–(H4), (H9)–(H11) are satisfied. Let us suppose moreover that for every $u \in \mathbb{R}, (\eta_1, \ldots, \eta_m) \in \mathbb{R}^m$ and for almost all $x \in \Omega$, it holds

$$|f(x, u, \eta)| \le \lambda,$$

and for almost all $x \in \partial \Omega$ and for all $u \in \mathbb{R}$,

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$$|F(x,u)| \le \lambda.$$

Then (2.7) has at least one solution.

Proof. Let us consider the operator

$$A(u,v): W^{1,p}(\nu,\Omega) \times W^{1,p}(\nu,\Omega) \to (W^{1,p}(\nu,\Omega))^{\star},$$

defined by

$$\begin{split} \left\langle A(u,v),w\right\rangle &= \int_{\Omega} \left\{ \sum_{i=1}^{m} a_i(x,u,\nabla v) \frac{\partial w}{\partial x_i} + c_0 |u|^{p-2} uw + f(x,u,\nabla u) w \right\} dx \\ &+ \int_{\partial \Omega} [c_2 |u|^{p-2} uw + F(x,u) w] \, ds \end{split}$$

for every $w \in W^{1,p}(\nu,\Omega)$, and the operator $T: W^{1,p}(\nu,\Omega) \to (W^{1,p}(\nu,\Omega))^*$ defined by

$$T(u) = A(u, u), \quad u \in W^{1, p}(\nu, \Omega).$$

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Using (H9), it is easy to check that the operator A(u, v) is a bounded operator. Moreover,

$$\left\langle A(v,v),v\right\rangle \geq \min(\frac{1}{\lambda},c_0)\|v\|_{1,p}^p - \lambda\|v\|_{1,p} \left[(\operatorname{meas}_m \Omega)^{(p-1)/p} + c'(\operatorname{meas}\partial\Omega)^{(\tilde{p}-1)/\tilde{p}} \right].$$

Hence

$$\lim_{v \parallel_{1,p} \to +\infty} \frac{\langle T(v), v \rangle}{\|v\|_{1,p}} = +\infty$$

Now, we shall verify that the operator A(u, v) satisfies the other assumptions of the Leray-Lions Theorem (see [15, Theorem 1]; see, also, [9]):

(i) Continuity and monotony in v: from (H11),

 $\| \cdot \|$

$$\langle A(u,u) - A(u,v), u - v \rangle \ge 0$$

Moreover, we observe that

$$\lim_{n \to +\infty} \langle A(u_n, v_n), w \rangle = \langle A(u, v), w \rangle \quad \text{for every } w \in W^{1, p}(\nu, \Omega)$$

if

$$(u_n, v_n) \to (u, v)$$
 in $W^{1,p}(\nu, \Omega) \times W^{1,p}(\nu, \Omega)$.

For example, we prove that

$$\lim_{n \to +\infty} \int_{\partial \Omega} |v_n|^{p-2} v_n w \, ds = \int_{\partial \Omega} |v|^{p-2} v w \, ds.$$
(3.5)

Now, Hypothesis (H2) implies

$$\|v_n - v\|_{L^p(\partial\Omega)} \le c'(\operatorname{meas}\partial\Omega)^{(\tilde{p}-p)/p\tilde{p}} \|v_n - v\|_{1,\tilde{p}}$$

then $v_n \to v$ in $L^p(\partial \Omega)$. Let E be an arbitrary measurable subset of $\partial \Omega$. It results

$$\int_{E} |v_{n}|^{p-1} |w| \, ds \le \int_{E} |v_{n}|^{p} \, ds + \int_{E} |w|^{p} \, ds.$$

The strong convergence of v_n to v in $L^p(\partial\Omega)$ implies that $\{|v_n|^p\}$ are equiintegrable. Then the above inequality together with Hypothesis (H2) imply that $\{|v_n|^{p-1}|w|\}$ is also an equiintegrable sequence of functions. Hence (3.5) follows from Vitali's theorem.

(ii) Continuity of A(u, v) with respect to v: let $u_n \rightharpoonup u$ in $W^{1,p}(\nu, \Omega)$ and $\lim_{n\to\infty} \langle A(u_n, u_n) - A(u_n, u), u_n - u \rangle = 0$, then, by Lemma 3.3, $u_n \rightarrow u$ in $W^{1,p}(\nu, \Omega)$; hence, by previous observation, we have that $A(u_n, v) \rightharpoonup A(u, v)$ in $(W^{1,p}(\nu, \Omega))^*$, for every $v \in W^{1,p}(\nu, \Omega)$.

(iii) Continuity of $\langle A(u,v), u \rangle$ in u: we observe that if $v \in W^{1,p}(\nu, \Omega), u_n \to u$ in $W^{1,p}(\nu, \Omega)$ and $A(u_n, v) \to v'$ in $(W^{1,p}(\nu, \Omega))^*$, then $u_n \to u$ in $L^p(\Omega), u_n \to u$ in $L^p(\partial\Omega)$, hence

$$\lim_{n \to \infty} \left\langle A(u_n, v), u_n - u \right\rangle = 0$$

and, therefore, $\langle A(u_n, v), u_n \rangle \rightarrow \langle v', u \rangle$ (see, also, [11, note (15)], where the special case p = 2 is treated, but for Dirichlet problem, and, Remark 2.3).

Thus, all the assumptions of the Leray-Lions theorem (Hypothesis II) are satisfied. Hence the equation Tu = 0 has at least one solution $u \in W^{1,p}(\nu, \Omega)$.

We shall prove that $u \in L^{\infty}(\Omega) \cap L^{\infty}(\partial\Omega)$. We set:

$$\Omega_k = \{ x \in \Omega : u > k \}, \quad \partial \Omega_k = \{ x \in \partial \Omega : u > k \}.$$

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From (2.7), choosing $w = u - \min(u, k)$, $k > K_0$ (for K_0 see Remark 2.1), we have

$$\int_{\Omega_k} \left\{ \sum_{i=1}^m a_i(x, w+k, \nabla w) \frac{\partial w}{\partial x_i} + c_0 |w+k|^{p-1} w + f(x, w+k, \nabla w) w \right\} dx$$
$$+ \int_{\partial\Omega_k} \{ c_2 |w+k|^{p-1} w + F(x, w+k) w \} ds = 0.$$

Applying condition (1.2) we obtain

$$\min\left(\frac{1}{\lambda}, c_0\right) \|w\|_{1,p}^p \le \lambda \int_{\Omega_k} w \, dx + \lambda \int_{\partial\Omega_k} w \, ds.$$

The above inequality and (H4) imply

$$\|w\|_{1,p}^{p-1} \le \frac{\lambda[\hat{c}(\max_{m} \Omega)^{(p^{\star}-\tilde{p})/p^{\star}\tilde{p}} + c']}{\min(\frac{1}{\lambda}, c_{0})} [(\max_{m} \Omega_{k})^{(\tilde{p}-1)/\tilde{p}} + (\max_{m} \partial\Omega_{k})^{(\tilde{p}-1)/\tilde{p}}].$$

For h > k we have

$$\left(\int_{\Omega} |w|^{\tilde{p}} dx\right)^{\frac{p-1}{\tilde{p}}} + \left(\int_{\partial\Omega} |w|^{\tilde{p}} ds\right)^{\frac{p-1}{\tilde{p}}}$$

$$\geq (h-k)^{p-1} \{(\operatorname{meas}_{m} \Omega_{h})^{(p-1)/\tilde{p}} + (\operatorname{meas} \partial\Omega_{h})^{(p-1)/\tilde{p}}\}.$$

For h > 0, denote

$$\varphi(h) = \{ \operatorname{meas}_m \Omega_h + \operatorname{meas} \partial \Omega_h \}.$$

We have

$$\varphi(h) \le \frac{\alpha}{(h-k)^{\tilde{p}}} [\varphi(k)]^{\frac{\tilde{p}-1}{p-1}}, \quad \text{if } h > k > K_0$$

where the positive constant α depends only on \hat{c} , c', c_0 , λ , m, p, t, Ω .

Note that $\frac{\tilde{p}-1}{p-1} > 1$, then it follows from a lemma of Stampacchia [17, Lemma 3.11] that $\operatorname{ess\,sup}_{\Omega} u + \operatorname{ess\,sup}_{\partial\Omega} u < +\infty$. By this way also $\operatorname{ess\,sup}_{\Omega}(-u) + \operatorname{ess\,sup}_{\partial\Omega}(-u) < +\infty$. Hence $u \in L^{\infty}(\Omega) \cap L^{\infty}(\partial\Omega)$.

4. Proof of Theorem 2.4

Proof. Let K be the constant defined in Lemma 3.1. We define

$$A_i(x, u, \eta) = \begin{cases} a_i(x, -K, \eta) & \text{if } u < -K \\ a_i(x, u, \eta) & \text{if } |u| \le K \\ a_i(x, K, \eta) & \text{if } u > K, \end{cases}$$

in $\Omega \times \mathbb{R} \times \mathbb{R}^m$. For every positive integer *n* we define:

$$f_n(x, u, \eta) = \begin{cases} f(x, u, \eta) & \text{if } |f| \le n\\ n \frac{f(x, u, \eta)}{|f(x, u, \eta)|} & \text{if } |f| > n \end{cases}$$

in $\Omega \times \mathbb{R} \times \mathbb{R}^m$,

$$F_n(x,u) = \begin{cases} F(x,u) & \text{if } |F| \leq n \\ n \frac{F(x,u)}{|F(x,u)|} & \text{if } |F| > n \end{cases}$$

in $\partial \Omega \times \mathbb{R}$.

The functions $A_i(x, u, \eta)$, $f_n(x, u, \eta)$, $F_n(x, u)$, satisfy (H3)–(H11). It is sufficient to note, for example, that in $\Omega \times \mathbb{R} \times \mathbb{R}^m$,

$$|f_n(x, u, \eta)| \le |f(x, u, \eta)|,$$

and, that (H8) holds with $|f_0(x)|$ instead of $f_0(x)$. Analogous considerations verify the others assumptions. On the other hand, for every $u \in \mathbb{R}$, $(\eta_1, \ldots, \eta_m) \in \mathbb{R}^m$ and for almost all $x \in \Omega$ it holds that

$$|f_n(x, u, \eta)| \le n \,,$$

and for almost all $x \in \partial \Omega$ and for all $u \in \mathbb{R}$,

$$|F_n(x,u)| \le n$$

Then, it follows from Lemma 3.4 that, for every $n \in \mathbb{N}$, there exists $u_n \in W$ such that

$$\int_{\Omega} \left[\sum_{i=1}^{m} A_i(x, u_n, \nabla u_n) \frac{\partial w}{\partial x_i} + c_0 |u_n|^{p-2} u_n w + f_n(x, u_n, \nabla u_n) w \right] dx$$

$$+ \int_{\partial \Omega} [c_2 |u_n|^{p-2} u_n w + F_n(x, u_n) w] ds = 0$$
(4.1)

for every $w \in W$. An a priori estimate of Lemma 3.1 yields

$$\|u_n\|_{L^{\infty}(\Omega)} + \|u_n\|_{L^{\infty}(\partial\Omega)} \le K, \quad \text{for every } n \in \mathbb{N},$$
(4.2)

and hence (4.1) can be written in the equivalent form

$$\int_{\Omega} \left[\sum_{i=1}^{m} a_i(x, u_n, \nabla u_n) \frac{\partial w}{\partial x_i} + c_0 |u_n|^{p-2} u_n w + f_n(x, u_n, \nabla u_n) w \right] dx$$

$$+ \int_{\partial \Omega} [c_2 |u_n|^{p-2} u_n w + F_n(x, u_n) w] ds = 0.$$
(4.3)

It follows from Lemma 3.2 that for every $n \in \mathbb{N}$,

$$\|u_n\|_{1,p} \le M.$$
 (4.4)

On the basis of (4.2) and (4.4) there exists a subsequence of $\{u_n\}$ (denoted again by $\{u_n\}$) such that $\{u_n\}$ converges weakly to u in $W^{1,p}(\nu, \Omega)$ and $\{u_n\}$ converges weakly* in $L^{\infty}(\Omega)$ and in $L^{\infty}(\partial\Omega)$ where $u \in W$ and $\|u\|_{L^{\infty}(\Omega)} + \|u\|_{L^{\infty}(\partial\Omega)} \leq K$. We shall prove that $u \in W$ is the solution of (2.7).

To pass to the limit in (4.3) for $n \to +\infty$ we have to prove that

$$\lim_{n \to +\infty} \int_{\Omega} \nu |\nabla u_n - \nabla u|^p \, dx = 0.$$
(4.5)

Now, the compact embedding of $W^{1,p}(\nu, \Omega)$ in $L^p(\Omega)$ implies the strong convergence of u_n to u in $L^p(\Omega)$ and hence also almost everywhere in $\partial\Omega$ (see Remark 2.3). Then, taking into account Lemma 3.3, to get (4.5) it will be sufficient to prove that (3.4) it holds.

Let us take $w = |u_n - u|^{\gamma}(u_n - u)$ as a test function in (4.3) where γ is a positive number. We deduce

$$\begin{split} &\int_{\Omega} \left\{ \sum_{i=1}^{m} a_i(x, u_n, \nabla u_n)(\gamma + 1) |u_n - u|^{\gamma} \frac{\partial(u_n - u)}{\partial x_i} \right. \\ &+ c_0 |u_n|^{p-2} u_n |u_n - u|^{\gamma} (u_n - u) + f_n(x, u_n, \nabla u_n) |u_n - u|^{\gamma} (u_n - u) \right\} dx \\ &+ \int_{\partial \Omega} \{ c_2 |u_n|^{p-2} u_n |u_n - u|^{\gamma} (u_n - u) + F_n(x, u_n) |u_n - u|^{\gamma} (u_n - u) \} ds \\ &= 0. \end{split}$$

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From the above inequality, taking into account (1.2), (2.1), (2.2), (4.2), we obtain

$$\begin{split} &\int_{\Omega} |u_n - u|^{\gamma} |\nabla u_n|^p \nu \, dx \\ &\leq \int_{\Omega} \sum_{i=1}^m a_i(x, u_n, \nabla u_n)(\gamma + 1) |u_n - u|^{\gamma} \frac{\partial u}{\partial x_i} \\ &+ c_0 K^{p-1} \int_{\Omega} |u_n - u|^{\gamma+1} \, dx + 2K\lambda(K) \int_{\Omega} \left[|f^*| + K^{p-1+\sigma} + 1 \right] |u_n - u|^{\gamma} \, dx \\ &+ c_2 \int_{\partial \Omega} |u_n|^{p-1} |u_n - u|^{\gamma+1} \, ds + \int_{\partial \Omega} \left[|F^*| + \lambda(K) \right] |u_n - u|^{\gamma+1} \, ds, \end{split}$$

where γ is such that $\frac{\gamma+1}{\lambda(K)} - 4K\lambda(K) > 1$. By Lebesgue theorem, the first three addends in the right hand side of previous inequality go to 0 as $n \to +\infty$ (see, [8, Lemma 3.4, pp. 229-230]). We prove, for example, that

$$\lim_{n \to \infty} \int_{\partial \Omega} [|F^*| + \lambda(K)] |u_n - u|^{\gamma + 1} \, ds = 0,$$

this integral is absent in [8]. It results that a.e. $x \in \partial \Omega$,

$$[|F^*| + \lambda(K)]|u_n - u|^{\gamma+1} \le (2K)^{\gamma+1}[|F^*| + \lambda(K)] \in L^1(\partial\Omega).$$

As $u_n \to u$ a.e. in $\partial \Omega$, it will be enough to apply Lebesgue theorem again. Then, it follows

$$\lim_{n \to +\infty} \int_{\Omega} |u_n - u|^{\gamma} |\nabla u_n|^p \nu \, dx = 0,$$

and, so, applying Hölder inequality

$$\lim_{n \to +\infty} \int_{\Omega} |u_n - u| |\nabla u_n|^p \nu \, dx = 0.$$
(4.6)

By (4.3) we obtain

$$\begin{split} &\int_{\Omega} \sum_{i=1}^{m} [a_i(x, u_n, \nabla u_n) - a_i(x, u_n, \nabla u)] \frac{\partial (u_n - u)}{\partial x_i} \, dx \\ &= -\int_{\Omega} c_0 |u_n|^{p-2} u_n(u_n - u) \, dx - \int_{\Omega} f_n(x, u_n, \nabla u_n)(u_n - u) \, dx \\ &- \int_{\Omega} \sum_{i=1}^{m} a_i(x, u, \nabla u) \frac{\partial (u_n - u)}{\partial x_i} \, dx \\ &+ \int_{\Omega} \sum_{i=1}^{m} [a_i(x, u, \nabla u) - a_i(x, u_n, \nabla u)] \frac{\partial (u_n - u)}{\partial x_i} \, dx \\ &- \int_{\partial \Omega} c_2 |u_n|^{p-2} u_n(u_n - u) \, ds - \int_{\partial \Omega} F_n(x, u_n)(u_n - u) \, ds. \end{split}$$

Now, all addends in the right-hand side of previous inequality go to 0 as $n \to +\infty$. For example, we shall estimate the second and the last addend. We have

$$\int_{\Omega} |f_n(x, u_n, \nabla u_n)| |u_n - u| \, dx$$

$$\leq \lambda(K) \int_{\Omega} [K^{p-1+\sigma} + 1 + |f^*|] |u_n - u| \, dx + 2\lambda(K) \int_{\Omega} |u_n - u| |\nabla u_n|^p \nu \, dx.$$

From the Lebesgue theorem and (4.6), the above inequality implies

$$\lim_{n \to +\infty} \int_{\Omega} f_n(x, u_n, \nabla u_n)(u_n - u) \, dx = 0.$$

Next

$$\int_{\partial\Omega} |F_n(x, u_n)| |u_n - u| \, ds \le [\lambda(K) + ||F^*||_{L^{\infty}(\partial\Omega)}] \int_{\partial\Omega} |u_n - u| \, ds.$$

Taking into account that the imbedding of $W^{1,p}(\Omega)$ in $L^1(\partial\Omega)$ is compact (see Remark 2.3), the above inequality implies

$$\lim_{n \to +\infty} \int_{\partial \Omega} F_n(x, u_n)(u_n - u) \, dx = 0.$$

For details concerning others passage to the limit see [8, pag. 228]. Consequently

$$\int_{\Omega} \sum_{i=1}^{m} [a_i(x, u_n, \nabla u_n) - a_i(x, u_n, \nabla u)] \frac{\partial (u_n - u)}{\partial x_i} dx$$

tends to zero as $n \to +\infty$. So, $u_n \to u$ in $W^{1,p}(\nu, \Omega)$.

Now, to prove that the function $u \in W$ is the solution of (2.7) it is sufficient to pass to the limit as $n \to \infty$. For example, we prove that

$$\lim_{n \to +\infty} \int_{\partial \Omega} F_n(x, u_n) w \, ds = \int_{\partial \Omega} F(x, u) w \, ds \tag{4.7}$$

for every $w \in W$.

We fix $\epsilon > 0$ and a point $x_0 \in \partial \Omega$ such that $u_n(x_0) \to u(x_0)$ as $n \to +\infty$ and the function $F(x_0, u)$ is continuous with respect u. Then there is a number $n_{\epsilon} \in \mathbb{N}$ such that for any $n > n_{\epsilon}$,

$$-n < F(x_0, u(x_0)) - \epsilon < F(x_0, u_n(x_0)) < \epsilon + F(x_0, u(x_0)) < n.$$

These inequalities and the definition of the function $F_n(x, u)$ imply that for any $n > n_{\epsilon}$, $F_n(x_0, u_n(x_0)) = F(x_0, u_n(x_0))$ and

$$|F_n(x_0, u_n(x_0)) - F(x_0, u(x_0))| < \epsilon.$$

In this way $F_n(x, u_n(x)) \to F(x, u(x))$ a.e. on $\partial \Omega$. Next, from definition of $F_n(x, u)$ and (2.2) we have

$$|F_n(x, u_n(x))w(x)| \le [\lambda(K) + ||F^*||_{L^{\infty}(\partial\Omega)}]|w(x)|$$

a.e. $x \in \partial \Omega$. Now, a new application of the Lebesgue theorem gives (4.7). The proof is complete.

Now, we show an example where all assumptions are satisfied. Let Ω be a bounded open set of \mathbb{R}^m such that $0 \in \partial \Omega$. Put

$$\nu(x) = |x|^{\gamma} \quad \text{for } 0 < \gamma < p - 1.$$

Then the function ν satisfies Hypotheses (H1) and (H2) with t such that

$$\frac{m}{p-1} < t < \frac{m}{\gamma}$$

Consider the boundary-value problem

$$-\operatorname{div}\left(\frac{|x|^{\gamma}}{1+|u|^{p}}|\nabla u|^{p-2}\nabla u\right) + e^{u} - |u|^{p} + |x|^{\gamma}|\nabla u|^{p} = g(x) \quad \text{in } \Omega,$$
(4.8)

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$$\frac{|x|^{\gamma}}{1+|u|^{p}}|\nabla u|^{p-2}\sum_{i=1}^{m}\frac{\partial u}{\partial x_{i}}\cos(\overrightarrow{n},x_{i})+\frac{1}{e}u|u|^{p-2}+\frac{e^{u-1}}{2}=0 \quad \text{on } \partial\Omega, \qquad (4.9)$$

where $g(x) \in L^{\infty}(\Omega)$. In this case we have:

$$a_i(x, u, \nabla u) = \frac{|x|^{\gamma}}{1 + |u|^p} |\nabla u|^{p-2} \frac{\partial u}{\partial x_i}, \quad i = 1, 2, \dots, m;$$

$$f(x, u, \nabla u) = e^u - |u|^p - u|u|^{p-2} + |x|^{\gamma} |\nabla u|^p - g(x), \quad c_0 = 1;$$

$$F(x, u) = \frac{1}{2e} u |u|^{p-2} + \frac{e^{u-1}}{2}; \quad c_2 = \frac{1}{2e}.$$

If we put $\lambda(|u|) = e^{|u|^p}$, it is possible to verify all the Hypotheses (H3)–(H11). To verify (H3), for example, it will be sufficient to note that the function $(|u|^p + ue^u)$ has minimum (≤ 0) in $(-\infty, +\infty)$.

Hence, BVP (4.8), (4.9) has at least one weak solution in the sense (2.7), i.e. there exists at least one $u \in W$ such that

$$\begin{split} &\int_{\Omega} \frac{|x|^{\gamma}}{1+|u|^{p}} |\nabla u|^{p-2} \nabla u \nabla w \, dx + \int_{\Omega} [e^{u} - |u|^{p} + |x|^{\gamma} |\nabla u|^{p}] w \, dx \\ &+ \int_{\partial \Omega} \left\{ \frac{1}{e} u |u|^{p-2} + \frac{e^{u-1}}{2} \right\} w \, ds \\ &= \int_{\Omega} g w \, dx \end{split}$$

holds for every $w \in W$.

Examples concerning the Dirichlet problem related to (1.1) can be found in [8, Section 6].

5. Asymptotic behavior near infinity of solutions to the Dirichlet problem for (1.1)

Let $\Omega = \{x \in \mathbb{R}^m : |x| > r\}$, r be a positive constant. For $n \in \mathbb{N}$, we denote

$$\Omega_n = \Omega \cap \{ x \in \mathbb{R}^m : |x| < n \}.$$

We introduce the hypothesis

(H12) The function $\nu = \nu(x) : \Omega \to (0, +\infty)$ is a measurable function such that $\nu \in L^{\infty}(\Omega)$. For every $n \in \mathbb{N}$, there exists a real number $\delta_n > \max(\frac{m}{p}, \frac{1}{p-1})$ such that $1/\nu \in L^{\delta_n}(\Omega_n)$.

We set

$$L^{1}(\Omega) + L^{p/(p-1)}(\Omega) = \{f_{1}(x) + f_{2}(x) : f_{1} \in L^{1}(\Omega), f_{2} \in L^{p/(p-1)}(\Omega)\}.$$

Let (H3), (H5), (H8)–(H12) be satisfied with $f_0 \in L^1(\Omega) \cap L^{\infty}(\Omega)$, $f^* \in L^1(\Omega) + L^{p/(p-1)}(\Omega)$ and let $u \in \mathring{W}^{1,p}(\nu, \Omega) \cap L^{\infty}(\Omega)$ such that

$$\int_{\Omega} \left\{ \sum_{i=1}^{m} a_i(x, u, \nabla u) \frac{\partial w}{\partial x_i} + c_0 |u|^{p-2} uw + f(x, u, \nabla u) w \right\} dx = 0$$
 (5.1)

for every $w \in \mathring{W}^{1,p}(\nu,\Omega) \cap L^{\infty}(\Omega)$. The function u exists because of [8, Theorem 2.2].

Theorem 5.1. Let (H3), (H5), (H8)–(H12) be satisfied, with the function f^* in $L^1(\Omega) + L^{p/(p-1)}(\Omega)$, and

$$|f_0(x)| + |a^*(x)| \le \tilde{c}e^{-\delta_1|x|}, \quad x \in \Omega,$$
(5.2)

with \tilde{c} and δ_1 positive constants. Let us consider $u \in \mathring{W}^{1,p}(\nu,\Omega) \cap L^{\infty}(\Omega)$ that satisfies (5.1) for every $w \in \mathring{W}^{1,p}(\nu,\Omega) \cap L^{\infty}(\Omega)$. Then

$$\int_{|x|>\lambda} |u|^p \, dx \le C e^{-\delta_3 \lambda} \tag{5.3}$$

for every $\lambda \geq r$, where δ_3 and C are positive constants depending on known parameters.

Proof. Let us define in \mathbb{R}^m a Lipschitzian function $\theta(x)$, $0 \leq \theta(x) \leq 1$, such that $\theta(x) = 0$ if 0 < |x| < r+1, $\theta(x) = 1$ if |x| > r+2. Define in \mathbb{R}^m the function $\theta_R(x)$, $0 \leq \theta_R(x) \leq 1$, such that $\theta_R(x) = 1$ if |x| < R, $\theta_R(x) = 0$ if |x| > R+1, and let $\theta_R(x)$ be a Lipschitzian function.

Take in (5.1) as a test function $w = u|u|^{\gamma}e^{\gamma\tau(x)}\theta\theta_R$ where $\tau(x) = \beta|x|$ if |x| < L, $\tau(x) = \beta L$ for |x| > L and the positive constants γ, β will be stated later on. Moreover, let us suppose that real numbers L, R are such that r + 2 < L < R.

After easy computations, by (1.2) and (2.4), we obtain

$$\begin{split} &\int_{\mathbb{R}^m} e^{\gamma \tau(x)} |u|^{\gamma} \theta \theta_R \Big\{ \Big[\frac{\gamma + 1}{\lambda(\|u\|_{L^{\infty}(\Omega)})} - \lambda(\|u\|_{L^{\infty}(\Omega)}) \Big] \nu |\nabla u|^p \\ &+ (c_0 - c_1) |u|^p \Big\} dx \\ &\leq \gamma \int_{\mathbb{R}^m} \sum_{i=1}^m |a_i(x, u, \nabla u)| \Big| \frac{\partial \tau(x)}{\partial x_i} \Big| |u|^{\gamma + 1} e^{\gamma \tau(x)} \theta \theta_R dx \\ &+ \int_{\mathbb{R}^m} \sum_{i=1}^m |a_i(x, u, \nabla u)| |u|^{\gamma + 1} e^{\gamma \tau(x)} |\nabla \theta| \theta_R dx \\ &+ \int_{\mathbb{R}^m} \sum_{i=1}^m |a_i(x, u, \nabla u)| |u|^{\gamma + 1} e^{\gamma \tau(x)} |\nabla \theta_R| \theta dx \\ &+ \int_{\mathbb{R}^m} e^{\gamma \tau(x)} |f_0| |u|^{\gamma} \theta \theta_R dx. \end{split}$$
(5.4)

Now, we choose γ in such that

$$\frac{\gamma+1}{\lambda(\|u\|_{L^{\infty}(\Omega)})} - \lambda(\|u\|_{L^{\infty}(\Omega)}) = 2.$$

Then, we can estimate from below the left-hand side of (5.4) by

$$2\int_{r+2<|x|(5.5)$$

Next, we shall estimate every addend of right hand side of (5.4). By (2.5), (5.2)and the definitions of $\tau(x), \theta(x), \theta_R(x)$, it results that

where the constants d_i (i = 1, 2, 3, 4) are positive and depend only on $m, p, \lambda(s)$, $\|u\|_{L^{\infty}(\Omega)}, \|u\|_{1,p}, \|\nu\|_{L^{\infty}(\Omega)}, \|a^*\|_{L^1(\Omega)} \text{ and } r.$ From (5.4), estimates (5.5)–(5.9), letting $R \to +\infty$, we obtain

$$2\int_{r+2<|x|
$$\leq d_{3}e^{\gamma\beta(r+2)} + \gamma\beta d_{1} \Big[\tilde{c}\int_{\mathbb{R}^{m}} e^{(\gamma\beta-\delta_{1})|x|} dx + e^{\gamma\beta(r+2)}\Big]$$
$$+ 2m\gamma\beta\lambda(\|u\|_{L^{\infty}(\Omega)})\|\nu\|_{L^{\infty}(\Omega)}^{1/p}\int_{r+2<|x|$$$$

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$$+ m\gamma\beta\lambda(\|u\|_{L^{\infty}(\Omega)})\|\nu\|_{L^{\infty}(\Omega)}^{1/p} \int_{r+2<|x|
$$+ \tilde{c}\|u\|_{L^{\infty}(\Omega)}^{\gamma} \int_{\mathbb{R}^{m}} e^{(\gamma\beta-\delta_{1})|x|} dx,$$$$

for every real numbers L > r + 2, $\beta > 0$; where γ is a fixed real number, $\gamma > 2$. Fix β such that

$$0 < \beta < \min\Big(\frac{\delta_1}{\gamma}, \frac{c_0 - c_1}{2m\gamma\lambda(\|u\|_{L^{\infty}(\Omega)})\|\nu\|_{L^{\infty}(\Omega)}^{1/p}}, \frac{2}{m\gamma\lambda(\|u\|_{L^{\infty}(\Omega)})\|\nu\|_{L^{\infty}(\Omega)}^{1/p}}\Big).$$

Then, for every L > r + 2, we obtain

$$\int_{r+2 < |x| < L} e^{\gamma \beta |x|} |u|^{\gamma + p} \, dx \le M$$

where M depends only on $m, p, r, \beta, \gamma, c_0, c_1, \tilde{c}, \lambda(s), ||u||_{L^{\infty}(\Omega)}, ||u||_{1,p}, ||\nu||_{L^{\infty}(\Omega)}$ and δ_1 . Letting $L \to +\infty$, the above inequality implies

$$\int_{|x|>r} e^{\delta_2 |x|} |u|^{\gamma+p} \, dx \le M_1 \tag{5.10}$$

where $\delta_2 = \gamma \beta$ and $M_1 = e^{\gamma \beta (r+2)} ||u||_{L^{\infty}(\Omega)}^{\gamma+p} \operatorname{meas}_m (r < |x| < r+2) + M$. Hence (5.3) follows from (5.10). The proof is complete.

We give an example where Hypothesis (H12) is satisfied. Let $\Omega = \{x \in \mathbb{R}^m : |x| > 1\}$. We consider the function $\nu : \Omega \to (0, +\infty)$ defined by

$$\nu(x) = \left[(|x| - 1)e^{-(|x| - 1)} \right]^{\gamma}, \quad \gamma \in (0, (p - 1)/m).$$

Then

$$\nu(x) \le \left(\frac{1}{e}\right)^{\gamma}, \quad x \in \Omega.$$

For every integer $n \ge 2$, we set $\Omega_n = \{x \in \mathbb{R}^m : 1 < |x| < n\}$. Then, the function $1/\nu(x) \in L^{\delta_n}(\Omega_n)$ for every δ_n satisfying $m/(p-1) < \delta_n < 1/\gamma$.

6. Phragmén-Lindelöf Theorem

Now, we shall consider weak solutions of (1.1) for the Dirichlet problem, with p-Laplacian, in a cylindrical unbounded domain.

Let $0 \le a < b \le +\infty$ and define the set

$$\pi_{a,b} = \{ x \in \mathbb{R}^m : x' \in \Omega', a < x_m < b \},\$$

where $x' = (x_1, \ldots, x_{m-1})$, Ω' is a bounded domain in \mathbb{R}^{m-1} , $m \ge 3$, with a smooth boundary $\partial \Omega'$; $\pi_a = \pi_{a,\infty}$. Let p be a real number such that 1 .

For the next theorem we need the following hypotheses:

(H13) Let $\hat{\nu} = \hat{\nu}(x') : \Omega' \to (0, +\infty)$ be a measurable such that

$$\hat{\nu} \in L^{\infty}(\Omega'), \quad \left(\frac{1}{\hat{\nu}}\right) \in L^{t}(\Omega'),$$

with $t > \max(\frac{m}{p}, \frac{1}{p-1});$

(H14) Let $f(x, u, \eta)$ be a Caratheodory function in $\pi_0 \times \mathbb{R} \times \mathbb{R}^m$ such that for almost all $x = (x', x_m) \in \pi_0$ and for all $(u, \eta) \in \mathbb{R} \times \mathbb{R}^m$,

$$|f(x, u, \eta)| \le \lambda(|u|)[f^*(x) + \hat{\nu}(x')|\eta|^p], \quad f^* \in L^1(\pi_0) + L^{p/(p-1)}(\pi_0),$$

$$c_1|u|^p + uf(x, u, \eta) \ge -f_0(x), \quad f_0 \in L^1(\pi_0) \cap L^{\infty}(\pi_0),$$

where $\lambda : [0, +\infty) \to [1, +\infty)$ is a monotone nondecreasing function and c_1 is a positive constant.

Theorem 6.1. Let (H13), (H14) be satisfied. Let $\hat{\lambda} : [0, +\infty) \to [1, +\infty)$ be a nondecreasing function such that $\tilde{\lambda}(s) \leq \lambda(s)$ for all $s \geq 0$. Let c_0 be a positive constant such that $c_0 > c_1$. Let $u \in \mathring{W}^{1,p}(\hat{\nu}, \pi_0) \cap L^{\infty}(\pi_0)$ satisfy

$$\int_{\pi_0} \left\{ \frac{\hat{\nu}}{\tilde{\lambda}(|u|)} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^{p-2} \frac{\partial u}{\partial x_i} \frac{\partial w}{\partial x_i} + c_0 |u|^{p-2} uw + f(x, u, \nabla u) w \right\} dx = 0$$
(6.1)

for an arbitrary function $w \in \mathring{W}^{1,p}(\hat{\nu},\pi_0) \cap L^{\infty}(\pi_0)$ (the function u exists by [8, Theorem 2.2]). Let us assume that for some $a \ge 0$,

$$c_1|u|^p + uf(x, u, \eta) \ge 0$$

for almost all $x \in \pi_a$ and for all $(u, \eta) \in \mathbb{R} \times \mathbb{R}^m$.

Then there exists a positive constant α , depending on $m, p, t, \Omega', \|u\|_{L^{\infty}(\pi_0)}, \|u\|_{1,p}, \lambda(s), \|\hat{\nu}\|_{L^{\infty}(\Omega')}$ and $\|1/\hat{\nu}\|_{L^t(\Omega')}$, such that

$$\int_{\pi_0} e^{\alpha x_m} \hat{\nu} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^p dx \le D$$

where D is a positive number depending only on known parameters.

Proof. For the sake of simplicity, we will assume throughout that

$$c_1|u|^p + uf(x, u, \eta) \ge 0$$
 (6.2)

for almost all $x \in \pi_0$ and for all $(u, \eta) \in \mathbb{R} \times \mathbb{R}^m$. Let $\theta(x) \in C^1(\mathbb{R})$ be a function such that $\theta(x) = 1$ if $x < \frac{1}{2}$, $\theta(x) = 0$ if x > 1, $0 \le \theta(x) \le 1$, $|\theta'(x)| \le \beta$.

For every $b \ge 0$, we consider $\theta_b(x_m) = \theta(x_m - b)$. It results $0 \le \theta_b(x_m) \le 1$ and $|\theta'_b(x_m)| \le \beta$ for all $b \ge 0$. Let b be a real number, b > 0. Let us prove that

$$\int_{\pi_0} \frac{\hat{\nu}}{\tilde{\lambda}(|u|)} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^p dx + \int_{\pi_0} \{c_0 |u|^p + f(x, u, \nabla u) u\} dx$$
$$= \int_{\pi_0} \frac{\hat{\nu}}{\tilde{\lambda}(|u|)} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^{p-2} \frac{\partial u}{\partial x_i} \frac{\partial}{\partial x_i} (\theta_b u) dx$$
$$+ \int_{\pi_0} \{c_0 |u|^p + f(x, u, \nabla u) u\} \theta_b dx.$$
(6.3)

The function $w = (\theta_c(x_m) - \theta_b(x_m))u \in \mathring{W}^{1,p}(\hat{\nu}, \pi_0) \cap L^{\infty}(\pi_0), c > b > 0$, so by (6.1), we have

$$\begin{split} &\int_{\pi_0} \frac{\hat{\nu}}{\tilde{\lambda}(|u|)} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^{p-2} \frac{\partial u}{\partial x_i} \frac{\partial}{\partial x_i} [(\theta_c - \theta_b)u] + c_0 |u|^p (\theta_c - \theta_b) \\ &+ f(x, u, \nabla u) (\theta_c - \theta_b) u \, dx = 0, \end{split}$$

hence, in (6.3) the right hand side does not depend on b. It results

$$\int_{\pi_0} \frac{\hat{\nu}}{\tilde{\lambda}(|u|)} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^{p-2} \frac{\partial u}{\partial x_i} \frac{\partial}{\partial x_i} (\theta_b u) \, dx + \int_{\pi_0} c_0 |u|^p \theta_b \, dx + \int_{\pi_0} f(x, u, \nabla u) u \theta_b \, dx$$
$$= \int_{\pi_0} \frac{\hat{\nu}}{\tilde{\lambda}(|u|)} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^p \theta_b \, dx + \int_{\pi_0} \frac{\hat{\nu}}{\tilde{\lambda}(|u|)} \left| \frac{\partial u}{\partial x_m} \right|^{p-2} \frac{\partial u}{\partial x_m} u \theta'_b \, dx \qquad (6.4)$$
$$+ \int_{\pi_0} c_0 |u|^p \theta_b \, dx + \int_{\pi_0} f(x, u, \nabla u) u \theta_b \, dx.$$

By (H13) and (6.2), Hölder's inequality and the definition of function θ_b it follows that

$$\left| \int_{\pi_0} \frac{\hat{\nu}}{\tilde{\lambda}(|u|)} \left| \frac{\partial u}{\partial x_m} \right|^{p-2} \frac{\partial u}{\partial x_m} u \theta'_b dx \right| \\ \leq \beta (\sup_{\Omega'} \hat{\nu})^{1/p} \Big(\int_{\pi_{b+\frac{1}{2},b+1}} \hat{\nu} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^p dx \Big)^{(p-1)/p} \Big(\int_{\pi_{b+\frac{1}{2},b+1}} |u|^p dx \Big)^{1/p}.$$
(6.5)

Next, from the weighted Friedrichs inequality (see, [17, Corollary 3.3]), we have

$$\int_{\Omega'} |u|^p \, dx' \le \alpha_1 \int_{\Omega'} \hat{\nu}(x') \sum_{i=1}^{m-1} \left| \frac{\partial u}{\partial x_i} \right|^p \, dx',\tag{6.6}$$

where the positive constant α_1 depends only on m, p, Ω' and $\|1/\hat{\nu}\|_{L^t(\Omega')}$.

From (6.5) and (6.6) we obtain

$$\left| \int_{\pi_0} \frac{\hat{\nu}}{\tilde{\lambda}(|u|)} \left| \frac{\partial u}{\partial x_m} \right|^{p-2} \frac{\partial u}{\partial x_m} u \theta'_b \, dx \right| \le \int_{\pi_0} \hat{\nu} \left| \frac{\partial u}{\partial x_m} \right|^{p-1} |u| \, |\theta'_b| \, dx$$
$$\le \alpha_2 (\sup_{\Omega'} \hat{\nu})^{1/p} \int_{\pi_{b+\frac{1}{2},b+1}} \hat{\nu} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^p \, dx, \tag{6.7}$$

where the positive constant α_2 depends only on m, p, β, Ω' and $\|1/\hat{\nu}\|_{L^t(\Omega')}$. Hence

$$\lim_{b \to +\infty} \int_{\pi_0} \frac{\hat{\nu}}{\tilde{\lambda}(|u|)} \left| \frac{\partial u}{\partial x_m} \right|^{p-2} \frac{\partial u}{\partial x_m} u \theta'_b \, dx = 0.$$
(6.8)

From (6.4), letting $b \to +\infty$, taking into account that the left hand side does not depend on b, by Lebesgue theorem and (6.8) we obtain (6.3).

Next, by (6.2), (6.3), $c_0 > c_1$, an easy computation gives

$$\int_{\pi_0} \frac{\hat{\nu}}{\tilde{\lambda}(|u|)} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^p dx \le \int_{\pi_0} \frac{\hat{\nu}}{\tilde{\lambda}(|u|)} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^{p-2} \frac{\partial u}{\partial x_i} \frac{\partial}{\partial x_i} (\theta_b u) dx, \tag{6.9}$$

for every b > 0.

From (6.9) and (6.7) we obtain

$$\begin{split} \int_{\pi_{b+\frac{1}{2}}} \hat{\nu} \sum_{i=1}^{m} \left| \frac{\partial u}{\partial x_{i}} \right|^{p} dx &\leq \lambda (\|u\|_{L^{\infty}(\pi_{0})}) [\alpha_{2} (\sup_{\Omega'} \hat{\nu})^{1/p} + 1] \int_{\pi_{b+\frac{1}{2},b+1}} \hat{\nu} \sum_{i=1}^{m} \left| \frac{\partial u}{\partial x_{i}} \right|^{p} dx \\ &= (\alpha_{3} + 1) \int_{\pi_{b+\frac{1}{2},b+1}} \hat{\nu} \sum_{i=1}^{m} \left| \frac{\partial u}{\partial x_{i}} \right|^{p} dx, \end{split}$$

for every b > 0, where the positive constant α_3 depends on $m, p, \beta, \Omega', \|\hat{\nu}\|_{L^{\infty}(\Omega')}, \|u\|_{L^{\infty}(\pi_0)}, \lambda(s)$ and $\|1/\hat{\nu}\|_{L^t(\Omega')}$ Consequently,

$$I_{b+1}(u) \le \frac{\alpha_3}{\alpha_3 + 1} I_b(u), \quad \forall b > 0,$$

where, for every $a \ge 0$,

$$I_a(u) = \int_{\pi_a} \hat{\nu} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^p dx, \quad A = I_0(u) < \infty.$$

This formula, by induction, gives

$$I_{b+n}(u) \le s^n I_b(u) \le As^n$$
,

for $n \in \mathbb{N}$, b > 0 and $s = \frac{\alpha_3}{\alpha_3 + 1}$. We can write last relation in this way

$$I_{b+n}(u) \le Ae^{n\log s}$$
, for every $b > 0, n \in \mathbb{N} \cup \{0\}$.

It is simple to verify that above inequality gives

$$I_{\lambda}(u) \le \alpha_4 e^{-\lambda \tilde{\alpha}}, \quad \text{for all } \lambda > 0$$

where $\alpha_4 = Ae^{\tilde{\alpha}}$ and $\tilde{\alpha} = -\log s > 0$.

Now, fixing α such that $0 < \alpha < \tilde{\alpha}$, we have

$$\int_{\pi_0} e^{\alpha x_m} \hat{\nu} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^p dx = \sum_{j=0}^{+\infty} \int_{\pi_{j,j+1}} e^{\alpha x_m} \hat{\nu} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^p dx$$
$$\leq \sum_{j=0}^{+\infty} e^{\alpha(j+1)} \int_{\pi_{j,j+1}} \hat{\nu} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^p dx$$
$$\leq \sum_{j=0}^{+\infty} e^{\alpha(j+1)} I_j(u)$$
$$\leq \alpha_4 \sum_{j=0}^{+\infty} e^{\alpha(j+1)} e^{-j\tilde{\alpha}} < +\infty.$$

The proof is complete.

As in Section 4, we will show an example where all assumptions are fulfilled. Let $\Omega' = \{x' = (x_1, x_2, \dots, x_{m-1}) \in \mathbb{R}^{m-1} : |x'| < 1\}$. Put

$$\hat{\nu}(x') = [d(x', \partial \Omega')]^{\rho} = (1 - |x'|)^{\rho}$$

for $\rho : 0 < \rho < \min(\frac{p}{m}, (p-1))$. Then the function $\hat{\nu}$ satisfies (H13) with t arbitrarily taken as follows:

$$\max\left(\frac{m}{p}, \frac{1}{p-1}\right) < t < \frac{1}{\rho}.$$

Let us define in $\pi_0 \times \mathbb{R} \times \mathbb{R}^m \to \mathbb{R}$ the function $f(x, u, \eta)$ by

$$f(x, u, \eta) = u e^{u} (1 - |x'|)^{\rho} |\eta|^{p} - g_{1}(x),$$

where $g_1(x) \in L^{\infty}(\pi_0)$ has compact support. It is possible to verify (H14) by setting $\lambda(|u|) = e^{2|u|}$, and, taking into account that

$$\frac{1}{2}|u|^{p} + uf(x, u, \eta) \ge -2^{\frac{1}{p-1}}|g_{1}(x)|^{\frac{p}{p-1}}$$
(6.10)

for almost all $x \in \pi_0$ and for all $(u, \eta) \in \mathbb{R} \times \mathbb{R}^m$. Then, from [8, Theorem 2.2], there exists a function $u \in \mathring{W}^{1,p}(\hat{\nu}, \pi_0) \cap L^{\infty}(\pi_0)$ such that

$$\int_{\pi_0} \left\{ \frac{(1-|x'|)^{\rho}}{e^{2|u|}} \sum_{i=1}^m \left| \frac{\partial u}{\partial x_i} \right|^{p-2} \frac{\partial u}{\partial x_i} \frac{\partial w}{\partial x_i} + |u|^{p-2} uw + ue^u (1-|x'|)^{\rho} |\nabla u|^p w \right\} dx$$
$$= \int_{\pi_0} g_1 w \, dx$$

for every arbitrary function $w \in \mathring{W}^{1,p}(\hat{\nu},\pi_0) \cap L^{\infty}(\pi_0)$. In this case $c_0 = 1$.

From (6.10) because of the support of g_1 , there exists a positive number a such that

$$\frac{1}{2}|u|^p + uf(x, u, \eta) \ge 0$$

for almost all $x \in \pi_a$ and for all $(u, \eta) \in \mathbb{R} \times \mathbb{R}^m$. So, it is possible to apply Theorem 6.1 to the function u.

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Salvatore Bonafede

DIPARTIMENTO DI AGRARIA, UNIVERSITÀ DEGLI STUDI MEDITERRANEA DI REGGIO CALABRIA, LO-CALITÁ FEO DI VITO - 89122 REGGIO CALABRIA, ITALY

E-mail address: salvatore.bonafede@unirc.it