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# EXISTENCE OF POSITIVE SOLUTIONS FOR A SUPERLINEAR ELLIPTIC SYSTEM WITH NEUMANN BOUNDARY CONDITION 

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#### Abstract

We prove the existence of a positive solution for a class of nonlinear elliptic systems with Neumann boundary conditions. The proof combines extensive use of a priori estimates for elliptic problems with Neumann boundary condition and Krasnoselskii's compression-expansion theorem.


## 1. Introduction

The purpose of this paper is to prove that the system

$$
\begin{array}{rlrl}
-\Delta u+\alpha u & =\beta v+f_{1}(x, u, v) & \text { in } \Omega \\
-\Delta v+\delta v & =\gamma u+f_{2}(x, u, v) & \text { in } \Omega  \tag{1.1}\\
\frac{\partial u}{\partial n} & =\frac{\partial v}{\partial n}=0 \quad \text { in } \partial \Omega
\end{array}
$$

has a nontrivial positive solution. In (1.1) $\Delta$ denotes the Laplacian operator, $\Omega \subset \mathbb{R}^{N}$ is a smooth bounded domain, and $\alpha>0, \beta>0, \gamma>0, \delta>0$ are real parameters. We also assume that $f_{1}(x, u, v), f_{2}(x, u, v)$ are measurable in $x$, differentiable in $(u, v)$, and bounded on bounded sets. Our main result reads as follows.

Theorem 1.1. If there exist $b \in(1, \min \{2,(N+1) /(N-1)\}), m>0$, and $M>0$ such that

$$
\begin{equation*}
m(u+v)^{b} \leq f_{i}(x, u, v) \leq M(u+v)^{b} \quad \text { for } i=1,2, u, v \geq 0 \tag{1.2}
\end{equation*}
$$

and $\beta \gamma<\alpha \delta$, then the problem (1.1) has a positive solution.
The main tool in our proofs is Krasnoselskii's compression-expansion theorem (see Theorem 1.2 below) which we state for sake of completeness. For a proof of this theorem the reader is referred to [12, Theorem 13.D]. To apply Theorem 1.2 to Theorem 1.1, in Section 3 we use of a priori estimates for elliptic equation with Neumann boundary conditions, see [11].

[^0]Theorem 1.2. Let $X$ be a real ordered Banach space with positive cone $K$. If $\Upsilon: K \rightarrow K$ is a compact operator and there exist real numbers $0<R<\bar{R}$ such that

$$
\begin{aligned}
& \Upsilon(x) \nless x, \text { for } x \in K,\|x\|=R, \\
& \Upsilon(x) \nsupseteq x, \text { for } x \in K,\|x\|=\bar{R} .
\end{aligned}
$$

then $\Upsilon$ has a fixed point with $\|x\| \in(R, \bar{R})$.
There is rich literature on systems like 1.1) in the presence of variational structure and Dirichlet boundary condition, see [2, 3, 4, 6, 7, 8]. Costa and Magalhaes [3] study system (1.1) for nonlinearities with subcritical growth. The reader may consult [2] for applications of the Mountain Pass Lemma to the study of fourth order systems. In [8, (1.1) is studied for Lipschitzian nonlinearities and $\alpha=\delta=\lambda_{1}$, where $\lambda_{1}$ is the principal eigenvalue of $-\Delta$ with Dirichlet boundary condition in $\Omega$. For a survey on the study of elliptic systems the reader is referred to [4].

Throughout this paper we denote by $\|\cdot\|_{p}$ the norm in $L^{p}(\Omega)$ and by $\|c d o t\|_{k, p}$ the norm in the Sobolev space $W^{k, p}(\Omega)$ (see [1]).

## 2. Linear Analysis

In this section we study the linear problem

$$
\begin{align*}
&-\Delta u+\alpha u-\beta v=P_{1}(x) \quad \text { in } \Omega \\
&-\Delta v-\gamma u+\delta v=P_{2}(x) \quad \text { in } \Omega  \tag{2.1}\\
& \frac{\partial u}{\partial n}=\frac{\partial v}{\partial n}=0 \quad \text { on } \partial \Omega
\end{align*}
$$

where $P_{1}(x) \geq 0, P_{2}(x) \geq 0, \alpha>0, \beta>0, \gamma>0$, and $\delta>0$.
Lemma 2.1. For each $P_{1}, v \in L^{2}(\Omega)$, then the equation

$$
\begin{align*}
-\Delta u+\alpha u & =P_{1}(x)+\beta v \quad \text { in } \Omega \\
\frac{\partial u}{\partial n} & =0 \quad \text { in } \partial \Omega \tag{2.2}
\end{align*}
$$

has a unique solution. Moreover, there exists $c>0$, independent of $\left(P_{1}, v\right)$, such that

$$
\begin{equation*}
\|u\|_{1,2} \leq c\left\|P_{1}+\beta v\right\|_{2} \tag{2.3}
\end{equation*}
$$

Proof. Let $H$ be the Sobolev space $H^{1}(\Omega)$, and $B: H \times H \rightarrow \mathbb{R}$ defined by $B[u, v]=$ $\int_{\Omega} \nabla u \nabla v+\alpha u v$. Since $\alpha>0, B[u, u] \geq \min \{1, \alpha\}\|u\|^{2}$. By the Lax-Milgram theorem (see [5]) there exists $u \in H$ such that

$$
\begin{equation*}
B[u, z]=\int_{\Omega} \nabla u \nabla z+\alpha \int_{\Omega} u z=\int_{\Omega} z(x)\left(P_{1}(x)+\beta v(x)\right) d x \tag{2.4}
\end{equation*}
$$

Hence $u$ is a weak solution to 2.2 . Taking $z=u$ and $c^{-1}=\min \{1, \alpha\}$ the lemma is proved.

Lemma 2.2. Let $P_{1}, v$, and $u$ be as in Lemma 2.1. If $v \geq 0$ then $u \geq 0$.
Proof. Suppose $u$ is not positive. Let $A=\{x \in \Omega, u(x)<0\}$, and $z=u \chi_{A}$. By the definition of weak solution

$$
\begin{equation*}
\int_{\Omega} z\left(P_{1}+\beta v\right)=\int_{\Omega} \nabla u \nabla z+\alpha \int_{\Omega} u z=\int_{A} \nabla u \nabla u+\alpha\left(\int_{A} u^{2}\right) \tag{2.5}
\end{equation*}
$$

This is a contradiction since $\int_{A} \nabla u \nabla u+\alpha\left(\int_{A} u^{2}\right)>0$, while $\int_{A} z\left(P_{1}+\beta v\right)<0$. This proves the lemma.

Lemma 2.3. For each $v \in L^{2}$, let $u(v) \equiv u \in H^{1}(\Omega)$ be the solution to 2.2 given by Lemma 2.1. If $w \in H^{1}(\Omega)$ is the weak solution to

$$
\begin{gather*}
-\Delta w+\delta w=P_{2}(x)+\gamma u(v) \quad \text { in } \Omega \\
\frac{\partial w}{\partial n}=0 \quad \text { in } \partial \Omega \tag{2.6}
\end{gather*}
$$

then

$$
\begin{equation*}
\|w\|_{2} \leq \frac{1}{\alpha}\left\|P_{2}\right\|_{2}+\frac{\delta}{\alpha \gamma}\left\|P_{1}\right\|_{2}+\frac{\beta \gamma}{\delta \alpha}\|v\|_{2} . \tag{2.7}
\end{equation*}
$$

Proof. Multiplying (2.6) by $w$ and using the Cauchy-Schwartz inequality we have

$$
\begin{align*}
\int_{\Omega} \nabla w \nabla w+\delta \int_{\Omega} w^{2} & =\int_{\Omega} P_{2}(x) \cdot w+\gamma u(v) \cdot w \\
& \leq\left\|P_{2}\right\|_{2} \cdot\|w\|_{2}+\gamma\|u(v)\|_{2} \cdot\|w\|_{2}  \tag{2.8}\\
& \leq\left(\left\|P_{2}\right\|_{2}+\delta\|u(v)\|_{2}\right) \cdot\|w\|_{2} .
\end{align*}
$$

Hence

$$
\begin{equation*}
\|w\|_{2} \leq \frac{1}{\delta}\left\|P_{2}\right\|_{2}+\frac{\gamma}{\delta}\|u(v)\|_{2} . \tag{2.9}
\end{equation*}
$$

Similarly,

$$
\begin{equation*}
\|u\|_{2} \leq \frac{1}{\alpha}\left\|P_{1}\right\|_{2}+\frac{\beta}{\alpha}\|v\|_{2} . \tag{2.10}
\end{equation*}
$$

Replacing (2.9) in (2.10),

$$
\begin{align*}
\|w\|_{2} & \leq \frac{1}{\gamma}\left\|P_{2}\right\|_{2}+\frac{\gamma}{\delta}\|u(v)\|_{2} \\
& \leq \frac{1}{\gamma}\left\|P_{2}\right\|_{2}+\frac{\delta}{\gamma}\left(\frac{1}{\alpha}\left\|P_{1}\right\|_{2}+\frac{\beta}{\alpha}\|v\|_{2}\right)  \tag{2.11}\\
& \leq \frac{1}{\alpha}\left\|P_{2}\right\|_{2}+\frac{\delta}{\alpha \gamma}\left\|P_{1}\right\|_{2}+\frac{\beta \gamma}{\delta \alpha}\|v\|_{2}
\end{align*}
$$

which proves the lemma.
Theorem 2.4. Given $\left(P_{1}, P_{2}\right) \in L^{2}(\Omega) \times L^{2}(\Omega)$, there exists a unique pair $(u, v) \in$ $H \times H$ satisfying (2.1). In addition, $(u, v)$ depends continuously on $\left(P_{1}, P_{2}\right)$.

Proof. Let $v_{1}, v_{2} \in L^{2}(\Omega)$. Let $u\left(v_{1}\right)$ and $u\left(v_{2}\right)$ be given by Lemma 2.1 and $w_{1}, w_{2}$ as given by Lemma 2.3 Hence

$$
\begin{align*}
& \int_{\Omega}\left|\nabla\left(w_{1}-w_{2}\right)\right|^{2}+\delta \int_{\Omega}\left|\left(w_{1}-w_{2}\right)\right|^{2} \\
& \left.=\gamma \int_{\Omega} u\left(v_{1}\right)-u\left(v_{2}\right)\right)\left(w_{1}-w_{2}\right)  \tag{2.12}\\
& \left.\left.\leq \gamma\left(\| u\left(v_{1}\right)-u\left(v_{2}\right)\right) \|_{L_{2}}\right) \| w_{1}-w_{2}\right) \|_{2}
\end{align*}
$$

Therefore,

$$
\begin{equation*}
\left\|w_{1}-w_{2}\right\| \leq \frac{\gamma}{\delta}\left(\| u\left(v_{1}\right)-u\left(v_{2}\right)\right) \|_{L_{2}} \tag{2.13}
\end{equation*}
$$

Multiplying 2.2 by $u\left(v_{1}\right)-u\left(v_{2}\right)$ and subtracting we have

$$
\begin{align*}
& \int_{\Omega}\left|\nabla\left(u_{1}-u_{2}\right)\right|^{2}+\alpha \int_{\Omega}\left(u\left(v_{1}\right)-u\left(v_{2}\right)\right)^{2} \\
& =\beta \int_{\Omega}\left(\left(v_{1}-v_{2}\right)\left(u\left(v_{1}\right)-u\left(v_{2}\right)\right)\right.  \tag{2.14}\\
& \leq \beta\left\|v_{1}-v_{2}\right\|_{2}\left\|u\left(v_{1}\right)-u\left(v_{2}\right)\right\|_{2}
\end{align*}
$$

Thus

$$
\begin{equation*}
\|\left(u\left(v_{1}\right)-u\left(v_{2}\right)\left\|_{2} \leq \frac{\beta}{\alpha}\right\|\left(v_{1}-v_{2}\right) \|_{2}\right. \tag{2.15}
\end{equation*}
$$

Replacing this in 2.13 yields $\left\|w_{1}-w_{2}\right\|_{2} \leq \frac{\gamma \beta}{\alpha \delta}\left\|\left(v_{1}-v_{2}\right)\right\|_{2}$. Hence by the contraction mapping principle there exists a unique $w$ such that $w=v$. That is $(u, v)$ satisfies

$$
\begin{align*}
-\Delta u+\alpha u & =\beta v+P_{1}(x) \quad \text { in } \Omega \\
-\Delta v+\delta v & =\gamma u+P_{2}(x) \quad \text { in } \Omega  \tag{2.16}\\
\frac{\partial u}{\partial n}=0 & =\frac{\partial v}{\partial n} \quad \text { on } \quad \partial \Omega
\end{align*}
$$

By Lemma 2.1, $u$ depends continuously on $\left(P_{1}, v\right)$. Also, by Lemma 2.3, $v$ depends continuously on $\left(P_{1}, P_{2}\right)$. Hence $(u, v)$ depends continuously on $\left(P_{1}, P_{2}\right)$, which proves the theorem.

Lemma 2.5. Let $h_{1}, h_{2} \in L^{\infty}(\Omega)$. For each $p>1$ there exist $C_{2}(p) \equiv C_{2}>0$ such that if $(y, z)$ satisfies

$$
\begin{gather*}
-\Delta y+\alpha y=\beta z+h_{1} \\
-\Delta z+\delta z=\gamma y+h_{2}, \quad \text { in } \Omega  \tag{2.17}\\
\frac{\partial y}{\partial n}=\frac{\partial z}{\partial n}=0 \quad \text { in } \partial \Omega
\end{gather*}
$$

then

$$
\begin{equation*}
\|y\|_{2, p}+\|z\|_{2, p} \leq C_{2}\left(\left\|h_{1}\right\|_{\infty}+\left\|h_{2}\right\|_{\infty}\right) \tag{2.18}
\end{equation*}
$$

(see [5]). In particular, by the Sobolev imbedding theorem, taking $p>N / 2$ we may assume that

$$
\begin{equation*}
\|y\|_{\infty}+\sup \frac{|y(\zeta)-y(\eta)|}{\|\zeta-\eta\|}+\|z\|_{\infty}+\sup \frac{|z(\zeta)-z(\eta)|}{\|\zeta-\eta\|} \leq C_{2}\left(\left\|h_{1}\right\|_{p}+\left\|h_{2}\right\|_{p}\right) \tag{2.19}
\end{equation*}
$$

Proof. Multiplying the first equation in 2.17 by $y$ we have

$$
\begin{align*}
\int_{\Omega}|\nabla y|^{2}+\alpha \int_{\Omega} y^{2} & =\beta \int_{\Omega}(y z)+\int_{\omega} h_{1} y \\
& \leq \beta \int_{\Omega}(y z)+\left\|h_{1}\right\|_{\infty}|\Omega|^{1 / 2}\|y\|_{2} \tag{2.20}
\end{align*}
$$

Similarly,

$$
\begin{align*}
\int_{\Omega}|\nabla z|^{2}+\delta \int_{\Omega} z^{2} & =\gamma \int_{\Omega}(y z)+\int_{\omega} h_{2} z \\
& \leq \gamma \int_{\Omega}(y z)+\left\|h_{2}\right\|_{\infty}|\Omega|^{1 / 2}\|z\|_{2} \tag{2.21}
\end{align*}
$$

Since $\alpha>0$ and $\alpha \delta-\beta \gamma>0$, the quadratic form $G(s, t)=\alpha s^{2}-(\beta+\gamma) s t+\delta t^{2}$ positive definite. That is, there exists $C>0$ such that $G(s, t) \geq C\left(s^{2}+t^{2}\right)$ for all $s, t \in \mathbb{R}$. This, 2.20, and 2.21 imply

$$
\begin{equation*}
C\left(\|y\|_{2}+\|z\|_{2}\right) \leq 2|\Omega|^{1 / 2}\left(\left\|h_{1}\right\|_{\infty}+\left\|h_{2}\right\|_{\infty}\right) \tag{2.22}
\end{equation*}
$$

By 2.20 and 2.22,

$$
\begin{align*}
\bar{\alpha}\|y\|_{1,2}^{2} & \leq\|y\|_{2}\left(\beta\|z\|_{2}+|\Omega|^{1 / 2}\left(\left\|h_{1}\right\|_{\infty}+\left\|h_{2}\right\|_{\infty}\right)\right) \\
& \leq\left(\frac{2 \beta}{C}+1\right)|\Omega|^{1 / 2}\|y\|_{2}\left(\left\|h_{1}\right\|_{\infty}+\left\|h_{2}\right\|_{\infty}\right)  \tag{2.23}\\
& \equiv C_{3}\|y\|_{2}\left(\left\|h_{1}\right\|_{\infty}+\left\|h_{2}\right\|_{\infty}\right) \\
& \leq C_{3}\|y\|_{1,2}\left(\left\|h_{1}\right\|_{\infty}+\left\|h_{2}\right\|_{\infty}\right)
\end{align*}
$$

Hence

$$
\begin{equation*}
\|y\|_{1,2} \leq \frac{C_{3}}{\bar{\alpha}}\left(\left\|h_{1}\right\|_{\infty}+\left\|h_{2}\right\|_{\infty}\right) \tag{2.24}
\end{equation*}
$$

Similarly,

$$
\begin{equation*}
\|z\|_{1,2} \leq \frac{C_{3}}{\bar{\delta}}\left(\left\|h_{1}\right\|_{\infty}+\left\|h_{2}\right\|_{\infty}\right) \tag{2.25}
\end{equation*}
$$

From 2.24, 2.25 ) and the Sobolev imbedding theorem (see [5, Theorem ??]) we see that

$$
\begin{align*}
\|y\|_{2 N /(N-2)}+\|z\|_{2 N /(N-2)} & \leq S(1,2)\left(\|y\|_{1,2}+\|z\|_{1,2}\right) \\
& \leq S(1,2)\left(\frac{C_{3}}{\bar{\alpha}}+\frac{C_{3}}{\bar{\delta}}\right)\left(\left\|h_{1}\right\|_{\infty}+\left\|h_{2}\right\|_{\infty}\right)  \tag{2.26}\\
& \equiv C_{4}\left(\left\|h_{1}\right\|_{\infty}+\left\|h_{2}\right\|_{\infty}\right)
\end{align*}
$$

By regularity properties for elliptic boundary value problems there exists a positive real number $C_{2}$ such that if $-\Delta u+\tau u=f$ en $\Omega$ and $(\partial u) /(\partial \eta)=0$ in $\partial \Omega\|u\|_{2, P}$ when $p \in(1,(N / 2)+1)$. This and 2.26) imply

$$
\begin{equation*}
\left.\|y\|_{2, \frac{2 N}{N-2}}+\|z\|_{2, \frac{2 N}{N-2}} \leq C_{2}\left(C_{4}+|\Omega|^{\frac{N-2}{2 N}}\right)\left(\left\|h_{1}\right\|_{\infty}+\left\|h_{2}\right\|_{\infty}\right)\right) \tag{2.27}
\end{equation*}
$$

Iterating this argument finitely many times we see that there exist $p>N / 2$ and $C_{3}>0$ such that

$$
\begin{equation*}
\left.\|y\|_{2, p}+\|z\|_{2, p} \leq C_{3}\left(\left\|h_{1}\right\|_{\infty}+\left\|h_{2}\right\|_{\infty}\right)\right) \tag{2.28}
\end{equation*}
$$

which proves the lemma.

## 3. Proof of Theorem 1.1

Let $\rho=\max \{\alpha / m, \delta / m\}$ and $\bar{R}=2(2 M \rho|\Omega|)^{1 /(2-b)}$ (see 1.2 ). For $i=1,2$, let

$$
g_{i}(x, u, v)= \begin{cases}f_{i}(x, u, v) & \text { for } 0 \leq u+v \leq \bar{R} \\ f_{i}(x, \bar{R} u /(u+v), \bar{R} v /(u+v)) & \text { for } u+v \geq \bar{R}\end{cases}
$$

Let $X$ be the ordered Banach space $C(\bar{\Omega}) \times C(\bar{\Omega})$ with positive cone

$$
\begin{align*}
K=\{ & (u, v) \in X: u \geq 0, v \geq 0,\left\|u-\frac{1}{|\Omega|} \int_{\Omega} u\right\|_{\infty} \leq b M \bar{R}^{b-1} \int_{\Omega} u  \tag{3.1}\\
& \left.\left\|v-\frac{1}{|\Omega|} \int_{\Omega} v\right\|_{\infty} \leq b M \bar{R}^{b-1} \int_{\Omega} v\right\}
\end{align*}
$$

Let (see 1.2 ) and Lema 2.5)

$$
\begin{equation*}
R \in\left(0, \min \left\{\bar{R},\left(2 C_{2} M\right)^{1-b}\right\}\right) \tag{3.2}
\end{equation*}
$$

For $(u, v) \in K,\|(u, v)\|_{X} \geq R$, we define $\Upsilon(u, v)=(U, V)$ as the only solution to

$$
\begin{array}{rlrl}
-\Delta U+\alpha U & =\beta V+g_{1}(x, u, v) & \text { in } \Omega \\
-\Delta V+\delta V & =\gamma U+g_{2}(x, u, v) & \text { in } \Omega  \tag{3.3}\\
\frac{\partial u}{\partial n} & =0=\frac{\partial v}{\partial n} \quad \text { in } \partial \Omega
\end{array}
$$

If $(u, v) \in K$ and $\|(u, v)\|_{X} \leq R$ we define

$$
\begin{equation*}
\Upsilon(u, v)=\|(u, v)\|_{X} \Upsilon\left(\left(R /\|(u, v)\|_{X}\right)(u, v)\right), \quad \Upsilon(0,0)=(0.0) \tag{3.4}
\end{equation*}
$$

Since $g_{1}, g_{2}$ are nonnegative continuous functions, $\Upsilon(u, v)=(U, V)$ satisfies $U \geq 0$ y $V \geq 0$ for $(u, v) \in K$ (see Lemma 2.2 ).

Suppose that for some $(U, V)=\Upsilon(u, v)$ we have

$$
\begin{equation*}
\left\|U-\frac{1}{|\Omega|} \int_{\Omega} U\right\|_{\infty}>b M \bar{R}^{b-1} \int_{\Omega} U \tag{3.5}
\end{equation*}
$$

with $\|(u, v)\|_{X} \geq R$. Hence $\|U\|_{\infty} \geq b M R^{b-1} \int_{\Omega} U$, which implies that if $\|U\|_{\infty}=$ $U(x), x \in \bar{\Omega}$, then there exists $y \in \bar{\Omega}$ such that $\|y-x\| \leq m_{1} \bar{R}^{(1-b) / n}$ and $U(y) \leq$ $U(x) / 2$, with $m_{1}$ a constant depending only on $\Omega$. Hence

$$
\begin{equation*}
\frac{U(x)-U(y)}{\|x-y\|} \geq \frac{\|U\|_{\infty}}{2 m_{1} \bar{R}^{(b-1) / N}} \tag{3.6}
\end{equation*}
$$

Let now $p>N$ be such that

$$
\begin{equation*}
\frac{N+p-b(p-1)}{(p-1) N}+\frac{b}{p}>0 \tag{3.7}
\end{equation*}
$$

This and Lemma 2.5 imply

$$
\begin{align*}
\|U\|_{\infty} \bar{R}^{(b-1) / n} & \leq C_{2}\left\|g_{1}(\cdot, u, v)\right\|_{p} \\
& \leq C_{2} M\left(\int_{\Omega}(u+v)^{b p}\right)^{1 / p} \\
& \leq C_{2} M\left(\int_{\Omega}(u+v)^{b}(u+v)^{b(p-1)}\right)^{1 / p}  \tag{3.8}\\
& \leq C_{2} M\|u+v\|_{\infty}^{b(p-1) / p}\left(\int_{\Omega}(u+v)^{b}\right)^{1 / p}
\end{align*}
$$

Integrating the first equation in 3.3 on $\Omega$,

$$
\begin{equation*}
\alpha \int_{\Omega} U \geq m \int_{\Omega}(u+v)^{b} \tag{3.9}
\end{equation*}
$$

(see 1.2 ). From (3.8) and (3.9),

$$
\begin{align*}
\|U\|_{\infty} \bar{R}^{\frac{b-1}{n}} & \leq C_{2} M\|u+v\|_{\infty}^{b(p-1) / p}\left(\frac{\alpha}{m} \int_{\Omega} U\right)^{1 / p} \\
& \leq C_{2} M\|u+v\|_{\infty}^{b(p-1) / p}\left(\frac{\alpha}{2 m M} \bar{R}^{1-b}\|U\|_{\infty}\right)^{1 / p}  \tag{3.10}\\
& \leq C_{2} M\left(2 M \bar{R}^{b-1} \int_{\Omega}(u+v)\right)^{\frac{b(p-1)}{p}}\left(\frac{\alpha}{2 m M} \bar{R}^{1-b} \int_{\Omega}\|U\|_{\infty}\right)^{1 / p}
\end{align*}
$$

Therefore

$$
\begin{align*}
\|U\|_{\infty}^{(p-1) / p} & \leq m_{2} \bar{R}^{(b-1)\left(\frac{b(p-1)}{n}-\frac{1}{p}-\frac{1}{n}\right)}\left(\int_{\Omega}(u+v)\right)^{b(p-1) / p} \\
& \leq m_{3} \bar{R}^{(b-1)\left(\frac{b(p-1)}{n}-\frac{1}{p}-\frac{1}{n}\right)}\left(\int_{\Omega}(u+v)^{b}\right)^{(p-1) / p}  \tag{3.11}\\
& \leq m_{3} \bar{R}^{(b-1)\left(\frac{b(p-1)}{n}-\frac{1}{p}-\frac{1}{n}\right)}\left(\frac{\alpha}{m} \int_{\Omega} U\right)^{(p-1) / p} \\
& \leq m_{4} \bar{R}^{(b-1)\left(\frac{b(p-1)}{n}-\frac{1}{p}-\frac{1}{n}\right)}\left(\bar{R}^{1-b}\|U\|_{\infty}\right)^{(p-1) / p} .
\end{align*}
$$

Since $m_{2}, m_{3}, m_{4}$ are independent of $U$,

$$
\begin{equation*}
1 \leq m_{4} \bar{R}^{(b-1)\left(\frac{b(p-1)}{n}-\frac{1}{p}-\frac{1}{n}-\frac{p-1}{p}\right)} . \tag{3.12}
\end{equation*}
$$

By (1.2), there exists $p>N$ such that

$$
\begin{equation*}
(b-1)\left(\frac{b(p-1)}{n}-\frac{1}{p}-\frac{1}{n}-\frac{p-1}{p}\right)<0 . \tag{3.13}
\end{equation*}
$$

Taking $\bar{R}$ sufficiently large we have a contradiction to (3.5). Thus $\Upsilon(u, v) \in K$. For $\|(u, v)\|_{X}<R$ the proof follows from the definition of $\Upsilon$. Thus $\Upsilon(K) \subset K$.

Let $C_{2}$ be as in 2.5 and $x \in \bar{\Omega}$ be such that $U(x)=\max \{U(y) ; y \in \bar{\Omega}\}$. From the definition of $C_{2}$ we conclude that if $y \in \bar{\Omega}$ and $\|y-x\| \leq C_{2} M\left(\|u\|_{\infty}^{b}+\|v\|_{\infty}^{b}\right)$ then by the definition of $g_{1}, g_{2}$, if $\left\{u_{j}, v_{j}\right\}_{j}$ is a bounded sequence in $X$ so are $\left\{g_{1}\left(x, u_{j}, v_{j}\right)\right\}_{j}$ and $\left\{g_{2}\left(x, u_{j}, v_{j}\right)\right\}_{j}$ in $C(\bar{\Omega})$. Since $g_{1}, g_{2}$ are bounded functions, due to Lemmas 2.5, $\left\{U_{j}, V_{j}\right\}_{j}$ is bounded in $W^{2, p}(\Omega) \times W^{2, p}(\Omega)$. Taking $p>N / 2$, by the Sobolev imbedding theorem (see [5]) we see that $\left\{U_{j}, V_{j}\right\}_{j}$ has a converging subsequence in the space $X$, which proves that $\Upsilon$ is a compact operator.

Suppose that for some $(u, v)$ such that $\|u\|_{\infty}+\|v\|_{\infty}=R, U \geq u, V \geq v$. By (2.18),

$$
\begin{align*}
R & =\|u\|_{\infty}+\|v\|_{\infty} \leq\|U\|_{\infty}+\|V\|_{\infty} \\
& \leq 2 C_{2} M\|u+v\|_{\infty}^{b}  \tag{3.14}\\
& \leq 2 C_{2} M R^{b}
\end{align*}
$$

which contradicts the definition of $R$. This proves that $\Upsilon(u, v) \nsupseteq(u, v)$ for $\|(u, v)\|_{X}$ $=R$.

Suppose that $(U, V)=\Upsilon(u, v) \leq(u, v)$ for some $(u, v)$ with $\|(u, v)\|_{X}=\bar{R}$. Without loss of generality we may assume that $\|u\| \geq \bar{R} / 2$. Hence, by the definition of $K$,

$$
\begin{equation*}
\int_{\Omega} u \geq \bar{R} \frac{1}{2\left(|\Omega|^{-1}+b M \bar{R}^{b-1}\right)} \geq C_{3} \bar{R}^{2-b} \tag{3.15}
\end{equation*}
$$

Integrating the first equation in $\sqrt{3.3}$ we infer that

$$
\begin{align*}
\alpha \int_{\Omega} U & =\beta \int_{\Omega} V+\int_{\Omega} g_{1}(u, v) \\
& =\beta \int_{\Omega} V+m \int_{\Omega}(u+v)^{b}  \tag{3.16}\\
& \geq \beta \int_{\Omega} V+m \int_{\Omega}(U+V)^{b} .
\end{align*}
$$

Similarly,

$$
\delta \int_{\Omega} V \geq \gamma \int_{\Omega} U+m \int_{\Omega}(U+V)^{b}
$$

By Holder inequality and the definition of $\rho$,

$$
\begin{equation*}
\int_{\Omega}(U+V)^{b} \leq \rho|\Omega| \tag{3.17}
\end{equation*}
$$

Since $(U, V) \in K$,

$$
\begin{equation*}
\bar{R} \leq 2\|U\|_{\infty} \leq 4 M R^{b-1} \int_{\Omega} U \leq 2 M \bar{R}^{b-1} \rho|\Omega| \tag{3.18}
\end{equation*}
$$

which contradicts the definition of $\bar{R}$. Thus $\Upsilon$ satisfies the hypotheses of Theorem 1.2. Hence $\Upsilon$ has a fixed point $(u, v)$ in $\{(y, z) ;\|(y, z)\| \in(R, \bar{R})$. Therefore $(u, v)$ is a positive solution to (1.1), which proves Theorem 1.1.

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