NONTRIVIAL PERIODIC SOLUTION FOR THE SUPERQUADRATIC PARABOLIC PROBLEM

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Abstract. We show the existence of a nontrivial periodic solution for the superquadratic parabolic equation with Dirichlet boundary condition and periodic condition with a superquadratic nonlinear term at infinity which have continuous derivatives. We use the critical point theory on the real Hilbert space $L^2(\Omega \times (0, 2\pi))$. We also use the variational linking theorem which is a generalization of the mountain pass theorem.

1. Introduction

Let $\Omega$ be a bounded, connected open subset of $R^n$ with smooth boundary $\partial \Omega$. In this paper we consider the multiplicity of the solutions of the following parabolic boundary value problem

$$
D_t u = \Delta u + F_u(x, t, u) \quad \text{in } \Omega \times R, \\
\begin{cases}
  u(x, t) = 0, & x \in \partial \Omega, \ t \in R, \\
  u(x, t) = u(x, t + T), & \text{in } \Omega \times R,
\end{cases}
\tag{1.1}
$$

where the period $T$ is given and $F : \Omega \times R \times R \to R$ is a superquadratic function at infinity which has a continuous derivative $F_u(x, t, u)$ for almost any $x \in \Omega$. Moreover we assume that $F$ satisfies the following conditions:

\begin{itemize}
  \item[(F1)] $F(x, t, 0) = F_x(x, t, 0) = F_t(x, t, 0) = F_{xx}(x, t, 0) = F_{tt}(x, t, 0) = F_{xt}(x, t, 0) = 0$, $F(x, t, r) > 0$ if $r \neq 0$, $\inf_{(x, t) \in \Omega \times R} \min_{|r| = R} F(x, t, r) > 0$;
  \item[(F2)] $|F_u(x, t, r)| \leq c(|r|^\nu) \ \forall x, \ t, \ r$;
\end{itemize}


2000 Mathematics Subject Classification: 35K20.

Key words and phrases: parabolic problem, periodic condition, Dirichlet boundary condition, critical point theory, variational linking theorem, inverse compact operator, real Hilbert space.

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(F3) \( rF_r(x, t, r) \geq \mu F(x, t, r) \forall x, t, r; \)
(F4) \(|F_r(x, t, r)| \leq dF(x, t, r)^\delta \)

where \( c \geq 0, d > 0, R > 0, \mu \in ]2, 2^*[, \nu \leq 2^* - 1 - (2^* - \mu)(1 - \frac{2^*'}{2^*}) \) and \( \frac{1}{2} < \delta \leq \frac{1}{2^*}. \)

In this paper we consider the case \( T = 2\pi. \) That is

\[
D_t u = \Delta u + F_u(x, t, u) \quad \text{in } \Omega \times R,
\]
(1.2)

\[
u(x, t) = 0, \quad x \in \partial \Omega, \ t \in R,
\]

\[
u(x, t) = \nu(x, t + 2\pi), \quad \text{in } \Omega \times R,
\]

The physical phenomena for this kind of parabolic boundary value problem occur in the heat flow dynamics with superquadratic nonlinearity. We observe that \( 0 < \lambda_1 < \lambda_2 \leq \cdots \leq \lambda_k \to \infty \) are the eigenvalues of the eigenvalue problem \(-\Delta u = \lambda u \) in \( \Omega, \) \( u|_{\partial \Omega} = 0 \) and \( \phi_k \) is the eigenfunction corresponding to the eigenvalue \( \lambda_k \) for each \( k. \) We note that the first eigenfunction \( \phi_1(x) > 0. \)

The purpose of this paper is to find the number of weak solutions of (1.2) under the assumptions (F1) – (F4) on the nonlinear term \( F. \)

The steady-state case of (1.1) is the elliptic problem

\[
\Delta w + F(x, w) = 0 \quad \text{in } \Omega,
\]
(1.3)

\[
w = 0 \quad \text{on } \partial \Omega.
\]

For the multiplicity results of (1.3) the readers refer to [9].

The main result is the following:

**Theorem 1.1.** Assume that \( F \) satisfies the conditions (F1) – (F4). Then (1.2) has a nontrivial periodic solution.

In section 2 we introduce the Hilbert space \( H \) whose elements are expressed by the square integrable Fourier series expansions on \( \Omega \times (0, 2\pi), \) consider the parabolic problem (1.2) on \( H \) and obtain some results on the operator \( D_t - \Delta \) and \( F. \) In section 3 we introduce the variational linking theorem which is a crucial role for the proof of Theorem 1.1 and show that \( I \) satisfies the linking geometry. In section 4 we prove Theorem 1.1.
2. Parabolic problem on $H$

Let $Q$ be the space $\Omega \times (0, 2\pi)$. The space $L_2(\Omega \times (0, 2\pi))$ is a Hilbert space equipped with the usual inner product
\[
<v, w> = \int_0^{2\pi} \int_\Omega v(x, t) \bar{w}(x, t) dx dt
\]
and a norm
\[
\|v\|_{L_2(Q)} = \sqrt{<v, v>}
\]
We shall work first in the complex space $L_2(\Omega \times (0, 2\pi))$ but shall later switch to the real space. The functions
\[
\Phi_{jk}(x, t) = \phi_k e^{ijt} \sqrt{2\pi}, \quad j = 0, \pm 1, \pm 2, \ldots, \quad k = 1, 2, 3, \ldots
\]
form a complete orthonormal basis in $L_2(\Omega \times (0, 2\pi))$. Every element $v \in L_2(\Omega \times (0, 2\pi))$ has a Fourier expansion
\[
v = \sum_{jk} v_{jk} \Phi_{jk}
\]
with $\sum |v_{jk}|^2 < \infty$ and $v_{jk} = <v, \Phi_{jk}>$. Let us define a subspace $H$ of $L_2(\Omega \times (0, 2\pi))$ as
\[
H = \{u \in L_2(\Omega \times (0, 2\pi)) | \sum_{jk} (j^2 + \lambda_k^2) \frac{1}{2} u_{jk}^2 < \infty\}. \quad (2.1)
\]
Then this is a complete normed space with a norm
\[
\|u\| = \left[ \sum_{jk} (j^2 + \lambda_k^2) \frac{1}{2} u_{jk}^2 \right]^{\frac{1}{2}}.
\]

A weak solution of problem (1.2) is of the form $u = \sum u_{jk} \Phi_{jk}$ satisfying
\[
\sum |u_{jk}|^2 (j^2 + \lambda_k^2)^{\frac{1}{2}} < \infty,
\]
which implies $u \in H$. Thus we have that if $u$ is a weak solution of (1.2), then $u_t = D_t u = \sum_{j, k} iju_{jk} \Phi_{jk}$ belong to $H$ and $-\Delta u = \sum \lambda_k u_{jk} \Phi_{jk}$ belong to $H$.

We have some properties on $\|\cdot\|$ and $D_t - \Delta$. Since $|j + \lambda_k| \to \infty$ for all $j, k$, we have that:

**Lemma 2.1.** (i) $\|u\| \geq \|u(x, 0)\| \geq \|u(x, 0)\|_{L_2(\Omega)}$.
(ii) $\|u\|_{L_2(Q)} = 0$ if and only if $\|u\| = 0$.
(iii) $u_t - \Delta u \in H$ implies $u \in H$. 


Proof. (i) Let $u = \sum_{j,k} u_{jk} \Phi_{jk}$. Then
\[
\|u\|^2 = \sum_{j,k} (j^2 + \lambda_k^2)^{\frac{1}{2}} u_{jk}^2 \\
\geq \sum_{j,k} \lambda_k^2 u_{jk}^2(x,0) = \|u(x,0)\|^2 \\
\geq \sum_{j,k} u_{jk}^2(x,0) = \|u(x,0)\|_{L^2(\Omega)}^2.
\]
(ii) Let $u = \sum_{j,k} u_{jk} \Phi_{jk}$.
\[
\|u\| = 0 \iff \sum_{j,k} (j^2 + \lambda_k^2)^{\frac{1}{2}} u_{jk}^2 = 0 \iff \sum_{j,k} u_{jk}^2 = 0 \iff \|u\|_{L^2(Q)} = 0.
\]
(iii) Let $u_t - \Delta u = f \in H$. Then $f$ can be expressed by
\[
f = \sum_{j,k} f_{jk} \Phi_{jk}, \quad \sum_{j,k} (j^2 + \lambda_k^2)^{\frac{1}{2}} f_{jk}^2 < \infty
\]
Then we have
\[
\|(D_t - \Delta)^{-1} f\|^2 = \sum_{j,k} \frac{(j^2 + \lambda_k^2)^{\frac{1}{2}}}{j^2 + \lambda_k^2} f_{jk}^2 < C \sum_{j,k} f_{jk}^2 < \infty
\]
for some $C > 0$.

Lemma 2.2. For any real $\alpha \neq \lambda_k$, the operator $(D_t - \Delta - \alpha)^{-1}$ is linear, self-adjoint, and a compact operator from $L^2(\Omega \times (0,2\pi))$ to $H$ with the operator norm $\frac{1}{|\alpha - \lambda_k|}$, where $\lambda_k$ is an eigenvalue of $-\Delta$ closest to $\alpha$.

Proof. Suppose that $\alpha \neq \lambda_k$. Since $\lambda_k \to +\infty$, the number of elements in the set $\{\lambda_k | \lambda_k < \alpha\}$ is finite, where $\lambda_k$ is an eigenvalue of $-\Delta$. Let $h = \sum_{j,k} h_{jk} \Phi_{jk}$, where $\Phi_{jk} = \phi_k e^{ijt}/\sqrt{2\pi}$. Then
\[
(D_t - \Delta - \alpha)^{-1} h = \sum_{j,k} \frac{1}{ij + \lambda_k - \alpha} h_{jk} \Phi_{jk}.
\]
Hence
\[
\|(D_t - \Delta - \alpha)^{-1} h\|^2 = \sum_{j,k} \frac{1}{j^2 + (\lambda_k - \alpha)^2} \frac{4}{2(\lambda_k - \alpha)^2} h_{jk}^2 \leq \sum_{j,k} C h_{jk}^2 < \infty
\]
for some $C > 0$. Thus $(D_t - \Delta - \alpha)^{-1}$ is a bounded operator from $L^2(\Omega \times (0,2\pi))$ to $H$ and also send bounded subset of $L^2(\Omega \times (0,2\pi))$ to a compact subset of $H$, hence $(D_t - \Delta - \alpha)^{-1}$ is a compact operator.
From Lemma 2.2 we obtain the following lemma:

**Lemma 2.3.** Let $F(x, t, u) \in L_2(\Omega \times (0, 2\pi))$. Then all the solutions of

$$u_t - \Delta u = F(x, t, u) \quad \text{in } L_2(\Omega \times (0, 2\pi))$$

belong to $H$.

From now on we restrict ourselves to the real $L_2$-space and observe that this is an invariant space for $R$. So $L_2(\Omega \times (0, 2\pi))$ denotes the real square-integrable functions on $\Omega \times (0, 2\pi)$ and $H$ the subspace of $L_2(\Omega \times (0, 2\pi))$ satisfying (2.1). The functions

$$\Phi_{0k} = \frac{1}{\sqrt{2\pi}} \phi_k(x),$$

$$\Phi_{jk}^c = \frac{1}{\sqrt{\pi}} \cos j t \phi_k(x),$$

$$\Phi_{jk}^s = \frac{1}{\sqrt{\pi}} \sin j t \phi_k(x) \quad j, k = 1, 2, 3, \ldots \,$$

form a real orthonormal basis in the real space $L_2(\Omega \times (0, 2\pi))$, and the Fourier coefficients of a real valued function $u \in L_2(\Omega \times (0, 2\pi))$ are given by $u_{0k} = < u, \Phi_{0k} >, u_{jk}^c = < u, \Phi_{jk}^c >, u_{jk}^s = < u, \Phi_{jk}^s >$. We also have that

$$u_{jk}^c = \sqrt{2} Re u_{jk}, \quad u_{jk}^s = -\sqrt{2} Im u_{jk}, \quad \text{for } j, k = 1, 2, 3, \ldots ,$$

$$\sqrt{2} u_{jk} = u_{jk}^c - i u_{jk}^s, \quad \sqrt{2} u_{-j,k} = u_{jk}^c + i u_{jk}^s, \quad \bar{u}_{jk} = u_{-j,k}.$$

The function $w = Au = (D_t - \Delta)^{-1} u$ is given, in terms of its Fourier coefficients, by

$$w_{jk}^c - i w_{jk}^s = \sqrt{2} w_{jk} = \frac{\sqrt{2}}{j^2 + \lambda_k^2} u_{jk} (ij + \lambda_k).$$

Equation (2.2) can be expressed by matrix notation

$$\begin{pmatrix} w_{jk}^c \\ w_{jk}^s \end{pmatrix} = A_{jk} \begin{pmatrix} u_{jk}^c \\ u_{jk}^s \end{pmatrix}, \quad A_{jk} = \frac{1}{j^2 + \lambda_k^2} \begin{pmatrix} -\lambda_k & j \\ -j & -\lambda_k \end{pmatrix}.$$

We also have that

$$(w_{jk}^c)^2 + (w_{jk}^s)^2 = |w_{jk}|^2 + |w_{-j,k}|^2 = \frac{1}{j^2 + \lambda_k^2} (|u_{jk}|^2 + |u_{-j,k}|^2). \quad (2.2)$$
Note that, for \( u \in H, \)
\[
\int_Q (D_t u - \Delta u) u \, dx \, dt = \int_Q \sum_{mn} \lambda_n (u^{c^2}_{mn} \Phi^{c^2}_{mn} + u^{s^2}_{mn} \Phi^{s^2}_{mn}) \, dx \, dt = \| u \|^2. \tag{2.3}
\]
Let us define the functional on \( H, \)
\[
I(u) = \int_0^{2\pi} \int_{\Omega} \left[ \frac{1}{2} D_t u \cdot u + \frac{1}{2} |\nabla u|^2 - F(x, t, u) \right] \, dt \, dx. \tag{2.4}
\]
We note that \( I \) is well defined. By the following Lemma 2.4, the solutions of (1.2) coincide with the critical points of \( I(u). \)

**Lemma 2.4.** The functional \( I(u) \) is continuous and Fréchet differentiable in \( H \) with Fréchet derivative
\[
DI(u)v = \int_0^{2\pi} \int_{\Omega} [D_t u - \Delta u - F_u(x, t, u)] v \, dx \, dt. \tag{2.5}
\]

**Proof.** Let \( u \in H. \) To prove the continuity of \( I(u) \) we consider
\[
|I(u + v) - I(u)| = \frac{1}{2} \int_0^{2\pi} \int_{\Omega} \left[ |(D_t u + D_t v)(u + v) + (-\Delta u - \Delta v)(u + v)| \right] dx \, dt
\]
\[
= \frac{1}{2} \int_0^{2\pi} \int_{\Omega} \left[ |(D_t u - \Delta u)v + (D_t v - \Delta v)u + (D_t v - \Delta v)v| \right] dx \, dt
\]
\[
- \int_0^{2\pi} \int_{\Omega} |F(x, t, u + v) - F(x, t, u)| \, dx \, dt.
\]
Let \( u = \sum_{jk} \left( \frac{1}{2} u^c_{jk} \Phi^c_{jk} + \frac{1}{2} u^s_{jk} \Phi^s_{jk} \right), \ v = \sum_{jk} \left( \frac{1}{2} v^c_{jk} \Phi^c_{jk} + \frac{1}{2} v^s_{jk} \Phi^s_{jk} \right), \ j = 0, 1, \ldots, \ k = 1, 2, \ldots. \) Then we have
\[
|\int_0^{2\pi} \int_{\Omega} (D_t u - \Delta u) v| = \frac{1}{2} \left| \sum (j + \lambda_k) (u^c_{jk} v^c_{jk} + u^s_{jk} v^s_{jk}) \right| \leq \| u \| \cdot \| v \|, \]
\[
|\int_0^{2\pi} \int_{\Omega} (D_t v - \Delta v) u| = \frac{1}{2} \left| \sum (j + \lambda_k) (u^c_{jk} v^c_{jk} + u^s_{jk} v^s_{jk}) \right| \leq \| u \| \cdot \| v \|, \]
\[
|\int_0^{2\pi} \int_{\Omega} (D_t v - \Delta v) v| = \frac{1}{2} \left| \sum (j + \lambda_k) (u^c_{jk} v^c_{jk} + u^s_{jk} v^s_{jk}) \right| \leq \| u \| \cdot \| v \|. \]
On the other hand, it follows from the differentiability of $F$ that
\[ |F(x, t, u + v) - F(x, t, u)| = O(\|v\|). \]
Thus it follows that $I(u)$ is continuous at $u$. To prove the Fréchet differentiability at $u \in H$, with (2.5), of $I(u)$ we consider
\[
|I(u + v) - I(u) - DI(u)v| = \left| \int_0^{2\pi} \int_\Omega \frac{1}{2} v(D_t v - \Delta v) dx dt \right|
- \int_0^{2\pi} \int_\Omega \left[ F(x, t, u + v) - F(x, t, u) - F_u(x, t, u)v \right] dx dt
\leq \frac{1}{2} \|v\|^2 + o(\|v\|),
\]
since $F$ is differentiable at $u \in H$. It follows that $I(u)$ is Fréchet differentiable at $u \in H$.

By (F1) and (F3), we obtain the lower bound for $F(x, t, u)$ in the term of $|u|^\mu$.

**Lemma 2.5.** Assume that $F$ satisfies the conditions (F1) and (F3). Then there exist $a_0, b_0 \in \mathbb{R}$ with $a_0 > 0$ such that
\[ F(x, t, r) \geq a_0(|r|^\mu) - b_0, \quad \forall x, t, r. \tag{2.6} \]

**Proof.** Let $r$ be such that $|r| \geq R$. Let us set $\varphi(\xi) = F(x, t, \xi r)$ for $\xi \geq 1$. Then
\[ \varphi'(\xi) = rF_r(x, t, \xi r) \geq \frac{\mu}{\xi} \varphi(\xi). \]
Multiplying by $\xi^{-\mu}$, we get
\[ (\xi^{-\mu} \varphi(\xi))' \geq 0, \]
hence $\varphi(\xi) \geq \varphi(1)\xi^\mu$ for $\xi \geq 1$. Thus we have
\[ F(x, t, r) \geq F\left(x, t, \frac{Rr}{|r|}\right) \left(\frac{|r|}{R}\right)^\mu \geq c_0 \left(\frac{|r|}{R}\right)^\mu \geq a_0(|r|^\mu) - b_0, \quad \text{for some } a_0 > 0, b_0, \]
where $c_0 = \inf \{F(x, t, r) \mid (x, t) \in Q, \ |r| = R\}$. \qed
Lemma 2.6. Assume that $F$ satisfies the conditions (F1), (F2) and (F3). Then

(i) $\int_Q F(x, t, 0)dxdt = 0$, $\int_Q F(x, t, u)dxdt > 0$ if $u \neq 0$, $\text{grad} (\int_Q F(x, t, u))dxdt = o(\|u\|)$ as $u \to 0$;

(ii) there exist $a_0 > 0$, $\mu > 2$ and $b_1 \in R$ such that

$$\int_Q F(x, t, u)dxdt \geq a_0 \|u\|_L^\mu - b_1 \quad \forall u \in H;$$

(iii) $u \mapsto \text{grad}(\int_Q F(x, t, u))dxdt$ is a compact map;

(iv) if $\int_Q u F(x, t, u)dxdt - 2 \int_Q F(x, t, u)dxdt = 0$, then $\text{grad}(\int_Q F(x, t, u))dxdt = 0$;

(v) if $\|u_n\| \to +\infty$ and $\int_Q u_n F(x, t, u_n)dxdt - 2 \int_Q F(x, t, u_n)dxdt \to 0$, then there exist $(u_{h_n})_n$ and $w \in H$ such that

$$\frac{\text{grad}(\int_Q F(x, t, u_n)dxdt)}{\|u_{h_n}\|} \to w \quad \text{and} \quad \frac{u_{h_n}}{\|u_{h_n}\|} \to 0.$$

Proof. (i) (i) follows from (F1) and (F2), since $1 < \nu$.

(ii) By Lemma 2.5, for $u \in H$,

$$\int_Q F(x, t, u)dxdt \geq a_0 \|u\|_L^\mu - b_1,$$

where $b_1 \in R$. Thus (ii) holds.

(iii) (iii) is easily obtained with standard arguments.

(iv) (iv) is implied by (F3) and the fact that $F(x, t, u) > 0$ for $u \neq 0$.

(v) By Lemma 2.5 and (F3), for $u$, $F(x, t, u)$

$$\int_Q u F_u(x, t, u)dxdt - 2 \int_Q F(x, t, u)dxdt \geq (\mu - 2) \int_Q F(x, t, u)dxdt \geq (\mu - 2) (a_0 \|u\|_L^\mu - b_1).$$

By (F2),

$$\|\text{grad}(\int_Q F(x, t, u)dxdt)\| \leq C' \|F_u(x, t, u)\|_{L^{2\nu}} \leq C'' \|u\|^{\nu} \|u\|^{\nu} L^{2\nu},$$

for suitable constants $C'$, $C''$. To get the conclusion it suffices to estimate $\|u\|_{L^{2\nu}}$ in terms of $\frac{\|u\|_L^\mu}{\|u\|}$. If $\mu \geq 2\nu$, then this is a consequence of Hölder inequality. If $\mu < 2\nu$, by the standard interpolation arguments,
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It follows that $\|u^\nu\|_{L^{2'}} \leq C\left(\frac{\|u\|^\nu}{\|u\|} \right) \|u\|^\beta$, where $\alpha$ is such that $\frac{\alpha}{\mu} + \frac{1-\alpha}{2} = \frac{1}{2^{2'}}\left(\alpha > 0\right)$ and $\beta = (1-\alpha)\nu - 1 - \frac{\alpha}{\mu}$. Notice that, the assumptions on $\mu$ and $\nu$ imply that $\nu \leq 2^* - 1 - (2^* - \mu)(1 - \frac{2^*}{2})$. Thus we prove (v).

\begin{proof}
\end{proof}

**Lemma 2.7.** Assume that $F$ satisfies the conditions $(F1) - (F4)$. Then there exist $\varphi, \psi : [0, +\infty] \to \mathbb{R}$ continuous and such that $\frac{\psi(s)}{s} \to 0$ as $s \to 0$, $\varphi(s) > 0$ if $s > 0$.

(i) $\|\nabla (\int_Q F(x, t, u)dxdt)\|^2 \leq \psi(\int_Q F(x, t, u)dxdt), \forall u \in H$,

(ii) $\int_Q [uF_u(x, t, u)]dxdt - 2\int_Q F(x, t, u)dxdt \geq \varphi(u), \forall u \in H$.

**Proof.**

(i) By (F4), for all $u \in H$,

$$
\|\nabla (\int_Q F(x, t, u)dxdt)\| \leq \|F_u(x, t, u)\|_{L^{2'}} \leq C_1 \|F(x, t, u)\|_{L^{2'}} \leq C_2 \|F(x, t, u)\|_{L^{2'}} \|L^{2'}\| \leq C_3 \|F(x, t, u)\|_{L^\frac{m}{2}} \leq C_4 \|F(x, t, u)\|_{L^1} \leq C_5 \left(\int_Q F(x, t, u)dxdt\right)^\delta,
$$

where $C_1, C_2, C_3, C_4$ and $C_5$ are constants. Since $\delta > \frac{1}{2}$, (i) follows.

(ii) By (F3),

$$
\int_Q F_u(x, t, u)dxdt - 2\int_Q F(x, t, u)dxdt \geq (\mu - 2)\int_Q F(x, t, u)dxdt \geq (\mu - 2)(a_0\|u\|_{L^{2'}} - b_1).
$$

Thus (ii) follows.

\begin{proof}
\end{proof}

3. Linking geometry

Now we are looking for the nontrivial periodic weak solution of 1.2). By Lemma 2.4, the weak solutions of (1.2) coincide with the critical points of the corresponding functional $I(u)$. To find the critical points
of \( I(u) \) we shall use the variational linking theorem. Now we recall the variational linking theorem (cf. [9]).

**Lemma 3.1. (Variational Linking Theorem)**

Let \( H \) be a real Hilbert space with \( H = H_1 \oplus H_2 \) and \( H_2 = H_1^\perp \). We suppose that

(I1) \( I \in C^1(H,\mathbb{R}), \) satisfies \((P.S.)^*\) condition, and

(I2) \( I(u) = \frac{1}{2}(Lu, u) + bu, \) where \( Lu = L_1P_1u + L_2P_2u \) and \( L_i : H_i \to H_i \) is bounded and selfadjoint, \( i = 1, 2, \)

(I3) \( b' \) is compact, and

(I4) there exists a subspace \( \tilde{H} \subset H \) and sets \( S \subset H, T \subset \tilde{H} \) and constants \( \alpha > w \) such that,

(i) \( S \subset H_1 \) and \( I|_S \geq \alpha, \)

(ii) \( T \) is bounded and \( I|_{\partial T} \leq w, \)

(iii) \( S \) and \( \partial T \) link.

Then \( I \) possesses a critical value \( c \geq \alpha. \)

Let \( H^+ = \operatorname{span}\{\Phi_{jk}^c, \Phi_{jk}^s| j \geq 1, k \geq 1\}, H^- = \operatorname{span}\{\Phi_{jk}^c, \Phi_{jk}^s| j \leq -1, k \geq 1\} \) and \( H_0 = \operatorname{span}\{\Phi_{0k}| k \geq 1\}. \) Then \( H^+, H^- \) and \( H_0 \) are mutually orthogonal and \( H = H^+ \oplus H_0 \oplus H^- \). Let

\[
H_{nn} = \operatorname{span}\{\Phi_{jk}^c, \Phi_{jk}^s| -n \leq j \leq n, 1 \leq k \leq n\},
\]

\[
H_{nn}^+ = \operatorname{span}\{\Phi_{jk}^c, \Phi_{jk}^s| 1 \leq j \leq n, 1 \leq k \leq n\},
\]

\[
H_{nn}^- = \operatorname{span}\{\Phi_{jk}^c, \Phi_{jk}^s| -n \leq j \leq -1, 1 \leq k \leq n\}.
\]

Then \((H_{nn})_n\) is a sequence of closed subspaces of \( H \) with the conditions:

\[
H_{nn} = H_{nn}^- \oplus H_0 \oplus H_{nn}^+, \quad \text{where} \quad H_{nn}^+ \subset H^+ , H_{nn}^- \subset H^- \text{ for all } n, \quad (3.1)
\]

\((H_{nn}^+ \text{ and } H_{nn}^- \text{ are subspaces of } H), \dim H_{nn} < +\infty, \)

\[
H_{nn} \subset H_{n+1} \oplus H_{n+1} \cup \cup_{n \in \mathbb{N}} H_{nn} \text{ is dense in } H. \quad (3.2)
\]

Let \( P_{H_{nn}} \) be the orthogonal projection from \( H \) onto \( H_{nn}. \)

Let us set

\[
H_m = \operatorname{span}\{\Phi_{jk}^c, \Phi_{jk}^s| j \in \mathbb{Z}, 1 \leq k \leq m\}.
\]

Then

\[
H_m = \cup_{j \in \mathbb{Z}} H_{jm}, \quad H = \cup_{m \in \mathbb{N}} H_m.
\]

Let us prove that the functional \( I \) satisfies the linking geometry.
Lemma 3.2. Assume that $F$ satisfies the conditions (F1) – (F4),

(i) there exist a small number $\rho_m > 0$ and a small ball $B_{\rho_m} \subset H_m^+$ with radius $\rho_m$ such that if $u \in \partial B_{\rho_m}$, then

$$\alpha_m = \inf I(u) > 0,$$

(ii) there are an $e \in H_m^+ \cap B_{\rho_m}$, $R_m > \rho_m$ and a large ball $B_{R_m}$ with radius $R_m > 0$ such that if

$$W_m = (B_{R_m} \cap H_m) \oplus \{re| 0 < r < R_m\},$$

then

$$\sup_{u \in \partial W_m} I(u) \leq 0.$$

Proof. (i) By (i) of Lemma 2.6, we have that, for $u \in H_m^+$,

$$I(u) = \frac{1}{2} \int_Q (D_t u - \Delta u) dx dt - \int_Q F(x, t, u) dx dt$$

$$\geq \frac{1}{2} \lambda_{m+1} \|u\|^2 - 0(\|u\|).$$

Then there exists a small number $\rho_m > 0$ and a small ball $B_{\rho_m} \subset H_m^+$ with radius $\rho_m$ such that if $u \in \partial B_{\rho_m}$, then $I(u) > 0$. Thus the assertion (1) hold.

(ii) We note that

if $u \in H_m$, then

$$\int_Q (D_t u - \Delta u) dx dt \leq \lambda_m \|u\|_{L^2(Q)},$$

$$\tag{3.3}$$

if $u \in H_m^+$, then

$$\int_Q (D_t u - \Delta u) dx dt \geq \lambda_{m+1} \|u\|_{L^2(Q)}.$$

$$\tag{3.4}$$

Let $B_{\rho_m}$ be a ball in (i). Let us choose an element $e \in H_m^+ \cap B_{\rho_m}$ with $\|e\| = 1$. Let us choose $u \neq 0 \in H_m \oplus \{re| r > 0\}$. By Lemma 2.5, we have that

$$I(u) \leq \frac{1}{2} \lambda_m \|u\|_{L^2(Q)}^2 + \frac{1}{2} r^2 - a_0 \|u\|_{L^\mu}^\mu + b_1$$

for some $a_0 > 0$ and $b_1$. Since $\mu > 2$, there exists $R_m > 0$ and a ball $B_{R_m}$ with radius $R_m$ such that if $u \in (B_{R_m} \cap H_m) \oplus \{re| 0 < r < R_m\}$, then $I(u) < 0$. So the assertion (ii) hold. So the lemma is proved.

We shall prove that the functional $I$ satisfies the $(P.S.)_c^*$ condition with respect to $(H_m)_n$ for any $c \in R$.  

Lemma 3.3. Assume that $F$ satisfies the conditions $(F1)-(F4)$. Then the functional $I$ satisfies the $(P.S.)_c$ condition with respect to $(H_{nn})_n$ for any real number $c$.

Proof. Let $c \in \mathbb{R}$ and $(h_n)$ be a sequence in $\mathbb{N}$ such that $h_n \to +\infty$, $(u_n)_n$ be a sequence in $H_{h_nh_n}$ such that $I(u_n) \to c$, $P_{h_nh_n} \nabla I(u_n) \to 0$. We claim that $(u_n)_n$ is bounded. By contradiction we suppose that $\|u_n\| \to +\infty$ and set $\hat{u}_n = \frac{u_n}{\|u_n\|}$. Then

$$\langle P_{h_nh_n} \nabla I(u_n), \hat{u}_n \rangle = \langle \nabla I(u_n), \hat{u}_n \rangle = \frac{2I(u_n)}{\|u_n\|}$$

$$\int_Q \nabla F(x, t, u_n) \cdot u_n dx dt - 2 \int_Q F(x, t, u_n) dx dt \to 0.$$ 

Hence

$$\int_Q \nabla F(x, t, u_n) \cdot u_n dx dt - 2 \int_Q F(x, t, u_n) dx dt \to 0.$$ 

By (v) of Lemma 2.6,

$$\frac{\grad \int_Q F(x, t, u_n) dx dt}{\|u_n\|}$$

converges

and $\hat{u}_n \to 0$. We get

$$\frac{P_{h_nh_n} \nabla I(u_n)}{\|u_n\|} = P_{h_nh_n} (D_t - \Delta) \hat{u}_n - \frac{P_{h_nh_n} \grad \int_Q F(x, t, u_n) dx dt}{\|u_n\|} \to 0$$

so $(P_{h_nh_n} (D_t - \Delta) \hat{u}_n)$ converges. Since $(\hat{u}_n)_n$ is bounded and $(D_t - \Delta)^{-1}$ is a compact mapping, up to subsequence, $(\hat{u}_n)_n$ has a limit. Since $\hat{u}_n \to 0$, we get $\hat{u}_n \to 0$, which is a contradiction to the fact that $\|\hat{u}_n\|_{E} = 1$. Thus $(u_n)_n$ is bounded. We can now suppose that $u_n \to u$ for some $u \in H$. Since the mapping $u \mapsto \grad \int_Q F(x, t, u) dx dt$ is a compact mapping, $\grad \int_Q F(x, t, u_n) dx dt \to \grad \int_Q F(x, t, u) dx dt$. Thus $(P_{h_nh_n} (D_t - \Delta) u_n)_n$ converges. Since $(D_t - \Delta)^{-1}$ is a compact operator and $(u_n)_n$ is bounded, we deduce that, up to a subsequence,
(u_n)_n converges to some u strongly with \( \nabla I(u) = \lim \nabla I(u_n) = 0 \). Thus we prove the lemma.

4. Proof of theorem 1.1

Assume that the nonlinear term \( F \) satisfies (F1), (F2), (F3) and (F4). We note that \( I(0,0) = 0 \) and \( H = H_m \oplus H_m^\perp \). By (iii) of Lemma 2.6, \( u \mapsto \text{grad}(\int_Q F(x,t,u)dxdt) \) is a compact mapping. By Lemma 3.2, there exist a small number \( \rho_m > 0 \) and a small ball \( B_{\rho_m} \subset H_m^\perp \) with radius \( \rho_m \) such that if \( u \in \partial B_{\rho_m} \), then \( \alpha_m = \inf I(u) > 0 \), and there is an \( e \in H_m^\perp \cap B_{\rho_m} \), \( R_m > \rho_m > 0 \) and a large ball \( B_{R_m} \) with radius \( R_m > 0 \) such that if

\[
W_m = (B_{R_m} \cap H_m) \oplus \{ r e \mid 0 < r < R_m \},
\]

then

\[
\sup_{u \in \partial W_m} I(u) \leq 0.
\]

Let us set \( \beta_m = \sup_{W_m} I \). We note that \( \beta_m < +\infty \). We note that \( \partial B_{\rho_m} \) and \( \partial W_m \) link. Moreover, by Lemma 3.3, \( I_m = I|_{H_m} \) satisfies the \((P.S.)_c^*\) condition for any \( c \in \mathbb{R} \). Thus by Lemma 3.1 (Linking Theorem), there exists a critical point \( u_m \) for \( I_m \) with

\[
\alpha_m \leq \inf_{\partial B_{\rho_m} \cap H_m} I \leq I(u_m) \leq \sup_{W_m \cap H_m} I \leq \beta_m.
\]

Since \( I_m \) satisfies the \((P.S.)_c^*\) condition, we obtain that, up to a subsequence, \( u_m \to u \), with \( u \) a critical point for \( I \) such that \( \alpha_m \leq I(u) \leq \beta_m \). Hence \( u \neq (0,0) \). Thus system (1.2) has a nontrivial solution. Thus Theorem 1.1 is proved.

References


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