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Commentationes Mathematicae Universitatis Carolinae, Vol. 15 (1974), No. 3, 451--463

Persistent URL: <http://dml.cz/dmlcz/105570>

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NONLINEAR OPERATOR EQUATIONS AND BOUNDARY-VALUE PROBLEMS

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Abstract: Let W and V be real Banach spaces with duals W^* and V^* , respectively. Suppose that $W \subset V$ and let I_1 be the injection mapping of W into V . Let T be a mapping from $D_T \subset V$ into W^* and $f \in V^*$. Under suitable conditions on T the existence of at least one solution $u_0 \in D_T$ of

$$Tu = I_1^* f$$

is proved using regularization methods, where I_1^* is the dual mapping of I_1 . An application to nonlinear elliptic boundary-value problems is given.

Key words and phrases: Nonlinear elliptic boundary-value problem, regularization method, real Banach space.

AMS, Primary: 47H15, 47F05, Ref. Ž. 7.956,
35J60 7.978.5

Secondary: 46B10, 46E35

.. Let W and V be two real Banach spaces with duals W^* and V^* , respectively, and let $W \subset V$. Recently, the author [6] has studied mappings T with domain of definition D_T in V and range in V^* . Under suitable conditions on T there exists at least one solution $u_0 \in D_T$ to $Tu = f$ with $f \in V^*$. The proof is based on regularization methods. This general existence theorem was applied to nonlinear elliptic boundary-value problems of

2. See also Hess [4], where a related theorem is given using other regularization methods. It is an open question, whether the general existence theorem in [6] can also be applied to differential equations of order greater than 2.

In this paper, we will suppose that T is a mapping with domain of definition D_T in V and range in W^* and we will prove the existence of a solution $u_0 \in D_T$ to $Tu = I_1^* f$, where I_1^* is the dual mapping of the injection mapping I_1 of W into V (Theorem 1). This theorem is applied to a class of nonlinear elliptic boundary value problems of order $2m$ (Theorem 2). Bui An Ton [3] also studied operator equations of the form $Tu = I_1^* f$, but he assumes that T is a mapping of $D_T = V$ into W^* . It should be remarked, that the result of [6] is valid - in the case of equations of order 2 - also for more general classes of differential equations, but for the class of differential equations studied in this paper, our present result is (for $m = 1$) less restrictive than the result of [6].

2. Let V and W be two real reflexive separable Banach spaces with $W \subset V$, where the natural injection mapping I_1 of W into V shall be continuous.

Let V^* and W^* be the duals of V and W , respectively. The pairing between V and V^* shall be denoted by $((\cdot, \cdot))$ and that of W and W^* by (\cdot, \cdot) .

By \rightarrow and \rightharpoonup we will denote the strong and weak

convergence, respectively.

By a theorem of Browder-Bui An Ton [2], there exists a separable Hilbert space H (the inner product shall be denoted by $\langle \cdot, \cdot \rangle$) and a compact linear mapping I_2 of H into W such that $I_2(H)$ is dense in W (see also [6]).

The dual mappings of I_2 and I_1 shall be denoted by I_2^* and I_1^* , respectively.

To prove an existence theorem for operator equations with mappings from $D \subset V$ into W^* we will use regularization methods. Therefore we introduce

Assumption 1: (a) For each $\varepsilon \in]0, 1[$, let $A(\varepsilon, \cdot) : V \rightarrow V^*$ be bounded (i.e. maps bounded sets into bounded sets) and demi-continuous (i.e. continuous from the strong to the weak topology).

(b) Let there exist a mapping $A : V \rightarrow W^*$ such that any sequences $\{w_m\} \subset W$ and $\{\varepsilon_m\} \subset]0, 1[$ satisfying $\varepsilon_m \rightarrow 0$ and $I_1 w_m \rightarrow u_0$ in V imply

$$I_1^* A(\varepsilon_m, I_1 w_m) \rightarrow A(u_0) \text{ in } W^* .$$

(c) Suppose that for all $\varepsilon \in]0, 1[$ and all $w \in W$

$$\langle A(\varepsilon, I_1 w), I_1 w \rangle \geq \varphi(\|I_1 w\|_V) \cdot \|I_1 w\|_V$$

where $\varphi : \mathbb{R}_+^1 \rightarrow \mathbb{R}^1$ with (i) $\varphi(x)$ continuous; (ii) $\varphi(x) \rightarrow \infty$ as $x \rightarrow \infty$.

Assumption 2: (a) For each $\varepsilon \in]0, 1[$ let $B(\varepsilon, \cdot) : V \rightarrow V^*$ be bounded and demicontinuous. Furthermore

suppose that for all $\varepsilon \in]0, 1[$ and all $w \in W$

$$((B(\varepsilon, I_1 w), I_1 w)) \geq 0 .$$

(b) Let there exist a mapping $B: D(B) \subset V \rightarrow W^*$,
 i.e. $D(B) = \{u \in V: B(u) \in W^*\}$, such that any sequences $\{\varepsilon_m\} \subset]0, 1[$ and $\{w_m\} \subset W$ satisfying $\varepsilon_m \rightarrow 0$,
 $I_1 w_m \rightarrow u_0$ in V and $0 \leq ((B(\varepsilon_m, I_1 w_m), I_1 w_m)) \leq \mathcal{C}$
 with some $\mathcal{C} > 0$ imply $u_0 \in D(B)$, i.e. $B(u_0) \in W^*$, and

$$I_1^* B(\varepsilon_m, I_1 w_m) \rightarrow B(u_0) \text{ in } W^* .$$

In this section we will consider the existence of a solution $u_0 \in D(B)$ to

$$(2.1) \quad A(u) + B(u) = I_1^* f$$

with $f \in V^*$.

We formulate our main theorem:

Theorem 1: Suppose that Assumption 1, 2 holds. Let $f \in V^*$. Then there exists at least one solution $u_0 \in D(B)$ satisfying (2.1).

Proof: The proof follows by several steps.

(a) For $\varepsilon \in]0, 1[$ and $x \in H$ we set

$$T(\varepsilon, x) := \frac{1}{\varepsilon} (I_2^*, I_1^* f - I_2^* I_1^* A(\varepsilon, I_1 I_2 x) - I_2^* I_1^* B(\varepsilon, I_1 I_2 x)).$$

By Assumption 1 (a), 2 (a) and the above remarks, it follows that for each $\varepsilon \in]0, 1[$, the mapping $T(\varepsilon, \cdot)$ is compact and continuous from H to H . Furthermore it follows by Assumptions 1 (c), 2 (a)

$$\begin{aligned}
\langle x - T(\varepsilon, x), x \rangle &= \|x\|_H^2 - \frac{1}{\varepsilon} \langle I_2^* I_1^* f, x \rangle + \\
&+ \frac{1}{\varepsilon} \{ \langle I_2^* I_1^* A(\varepsilon, I_1 I_2 x), x \rangle + \langle I_2^* I_1^* B(\varepsilon, I_1 I_2 x), x \rangle \} \\
&= \|x\|_H^2 - \frac{1}{\varepsilon} (\langle f, I_1 I_2 x \rangle) + \frac{1}{\varepsilon} \{ \langle (A(\varepsilon, I_1 I_2 x)), I_1 I_2 x \rangle + \\
&+ \langle (B(\varepsilon, I_1 I_2 x), I_1 I_2 x) \rangle \} \geq \|x\|_H^2 - \frac{1}{\varepsilon} \|f\|_{V^*} \|I_1 I_2 x\|_V + \\
&+ \frac{1}{\varepsilon} \varphi(\|I_1 I_2 x\|_V) \|I_1 I_2 x\|_V \geq \|x\|_H (\|x\|_H + \\
&+ \frac{1}{\varepsilon} \frac{\|I_1 I_2 x\|_V}{\|x\|_H} (\varphi(\|I_1 I_2 x\|_V) - \|f\|_{V^*})) \geq 0
\end{aligned}$$

for all $x \in S_R: \{x \in H: \|x\|_H = R_\varepsilon\}$, where R_ε is a suitable positive constant. Indeed, this follows by the assumption on φ and the inequality $\|I_1 I_2 x\|_V \leq \gamma \|x\|_H$ with some constant $\gamma > 0$. Hence by a theorem of Krasnoselskii there exists for each $\varepsilon \in]0, 1[$ a fixed point $x_\varepsilon \in H$ of $T(\varepsilon, \cdot)$, i.e.

$$(2.2) \quad \varepsilon \cdot x_\varepsilon = \varepsilon \cdot T(\varepsilon, x_\varepsilon) = I_2^* I_1^* f - I_2^* I_1^* A(\varepsilon, I_1 I_2 x_\varepsilon) - I_2^* I_1^* B(\varepsilon, I_1 I_2 x_\varepsilon).$$

Therefore by Assumption 1 (c), 2 (b)

$$(2.3) \quad \left\{ \begin{aligned} 0 &= \langle \varepsilon x_\varepsilon + I_2^* I_1^* A(\varepsilon, I_1 I_2 x_\varepsilon) + I_2^* I_1^* B(\varepsilon, I_1 I_2 x_\varepsilon) - \\ &- I_2^* I_1^* f, x_\varepsilon \rangle = \varepsilon \|x_\varepsilon\|_H^2 + \langle (A(\varepsilon, I_1 I_2 x_\varepsilon), I_1 I_2 x_\varepsilon) \rangle + \\ &+ \langle (B(\varepsilon, I_1 I_2 x_\varepsilon), I_1 I_2 x_\varepsilon) \rangle - \langle (f, I_1 I_2 x_\varepsilon) \rangle \geq \varepsilon \|x_\varepsilon\|_H^2 + \\ &+ (\varphi(\|I_1 I_2 x_\varepsilon\|_V) - \|f\|_{V^*}) \cdot \|I_1 I_2 x_\varepsilon\|_V. \end{aligned} \right.$$

Hence there exist positive constants $\mathcal{C}_1, \mathcal{C}_2$ such that

$$(2.4) \quad \sqrt{\varepsilon} \|x_\varepsilon\|_H \leq \mathcal{C}_1, \quad \|I_1 I_2 x_\varepsilon\|_V \leq \mathcal{C}_2$$

for all $\varepsilon \in]0, 1[$.

(b) By virtue of (2.4) there exists a sequence $\{\varepsilon_m\} \subset]0, 1[$ such that $\varepsilon_m \rightarrow 0$, $\varepsilon_m \cdot x_{\varepsilon_m} \rightarrow 0$ in H and $I_1 I_2 x_{\varepsilon_m} \rightarrow u_0$ in V . From (2.3) we obtain by Assumption 1 (c), 2 (a)

$$\begin{aligned} 0 &\leq ((B(\varepsilon_m, I_1 I_2 x_{\varepsilon_m}), I_1 I_2 x_{\varepsilon_m})) - \varepsilon_m \|x_{\varepsilon_m}\|_H^2 \\ &\quad - ((A(\varepsilon_m, I_1 I_2 x_{\varepsilon_m}), I_1 I_2 x_{\varepsilon_m})) + ((f, I_1 I_2 x_{\varepsilon_m})) \\ &\leq -\varphi (\|I_1 I_2 x_{\varepsilon_m}\|_V) \|I_1 I_2 x_{\varepsilon_m}\|_V + \|f\|_{V^*} \|I_1 I_2 x_{\varepsilon_m}\|_V \leq \varphi \end{aligned}$$

with some constant φ by (2.4) and the assumption on φ .

Hence by Assumption 1 (b), 2 (b) and $w_m := I_2 x_{\varepsilon_m} \in W$, we obtain $u_0 \in \mathcal{D}(B)$ and

$$I_1^* A(\varepsilon_m, I_1 I_2 x_{\varepsilon_m}) \rightarrow A(u_0), I_1^* B(\varepsilon_m, I_1 I_2 x_{\varepsilon_m}) \rightarrow B(u_0)$$

in W^* as $m \rightarrow \infty$. From (2.2) it follows for each $x \in H$

$$\begin{aligned} \langle \varepsilon_m x_{\varepsilon_m}, x \rangle + (I_1^* A(\varepsilon_m, I_1 I_2 x_{\varepsilon_m}), I_2 x) + \\ + (I_1^* B(\varepsilon_m, I_1 I_2 x_{\varepsilon_m}), I_2 x) = (I_1^* f, I_2 x). \end{aligned}$$

Therefore as $m \rightarrow \infty$

$$(A(u_0), I_2 x) + (B(u_0), I_2 x) = (I_1^* f, I_2 x)$$

from which we get

$$A(u_0) + B(u_0) = I_1^* f,$$

since $I_2(H)$ is dense in W , proving Theorem 1.

Remark: Theorem 1 in this section is related to theorem 1 in [6] but none of them implies the other (see the following application).

3. In this section we will apply Theorem 1 to nonlinear elliptic differential equations. We use the notations of Browder in [1]. Suppose that $\Omega \subset \mathbb{R}^n$ is a bounded open domain with sufficiently smooth boundary $\partial\Omega$ such that the Imbedding Theorems of Sobolev are applicable (see e.g. [1]).

It is our purpose to study differential equations of the form

$$\sum_{|\alpha|=m} (-1)^{|\alpha|} D^\alpha (A_\alpha(x, \xi_{m-1}(\mu)(x)) D^\alpha u(x)) + \sum_{|\alpha| \leq m-1} (-1)^{|\alpha|} D^\alpha B_\alpha(x, \xi_{m-1}(\mu)(x)) = f(x)$$

for $x \in \Omega$ with Dirichlet boundary conditions. Precisely, we set $[f, g] := \int_\Omega f(x) g(x) dx$, $V := \dot{W}_{m,2}(\Omega)$ and $W := W_{m^*,2}(\Omega) \cap V$ with $m^* > m + n/2$, where we introduce in W the norm of $W_{m^*,2}(\Omega)$. In addition, we set

$$(3.1) \quad \mathcal{D}(B) := \{ \mu \in V : \left| \sum_{|\alpha|=m-1} [B_\alpha(\cdot, \xi_{m-1}(\mu)), D^\alpha w] \right| \leq \mathcal{C}_\mu \|w\|_W$$

for all $w \in W$ with some constant \mathcal{C}_μ } .

Furthermore let f be an element of V^* . Then we ask for an element $u_0 \in \mathcal{D}(B)$ satisfying

$$(3.2) \quad \left\{ \begin{array}{l} \sum_{|\alpha|=m} [A_\alpha(\cdot, \xi_{m-1}(u_0)) D^\alpha u_0, D^\alpha w] \\ + \sum_{|\alpha| \leq m-1} [B_\alpha(\cdot, \xi_{m-1}(u_0)), D^\alpha w] = [f, w] \end{array} \right.$$

for all $w \in W$.

Assumption 3: (a) Each $A_\alpha(x, \xi_{m-1})$ (with $|\alpha| = m$) is measurable in x for fixed ξ_{m-1} in $\mathbb{R}^{\wedge m-1}$ and continuous in ξ_{m-1} on $\mathbb{R}^{\wedge m-1}$ for almost all x in Ω . Let ℓ be the greatest integer less than $m - m/2$ and let ξ_ℓ denote the vector $\xi_\ell := \{\xi_\alpha : |\alpha| \leq \ell\}$ from the vector space $\mathbb{R}^{\wedge \ell}$. There exist continuous functions c_α and c_1 from $\mathbb{R}^{\wedge \ell}$ to $L^2(\Omega)$ and \mathbb{R}^1 , respectively, and a constant $c_0 > 0$, such that the following inequalities hold:

$$c_0 \leq A_\alpha(x, \xi_{m-1}) \leq c_\alpha(\xi_\ell)(x) + c_1(\xi_\ell) \sum_{\ell < |\beta| \leq m-1} |\xi_\beta|^{\frac{t_\beta}{2}}$$

for all $x \in \Omega$ and $\xi_{m-1} \in \mathbb{R}^{\wedge m-1}$ with

$$\frac{1}{t_\beta} > \frac{1}{2} - \frac{1}{m} (m - |\beta|).$$

(b) Each $B_\alpha(x, \xi_{m-1})$ (with $|\alpha| \leq m-1$) is a continuous function from $\Omega \times \mathbb{R}^{\wedge m-1}$ to \mathbb{R}^1 such that for all $\varepsilon \in [0, 1]$, all ξ_{m-1} in $\mathbb{R}^{\wedge m-1}$ and almost all x in Ω

$$\sum_{|\alpha| \leq m-1} \frac{B_\alpha(x, \xi_{m-1}) \xi_\alpha}{1 + \varepsilon |B_\alpha(x, \xi_{m-1})|} \geq 0.$$

Suppose that there exists a constant $c_2 \geq 0$ and a function $F: \Omega \times \mathbb{R}^{\wedge m-1} \times \mathbb{R}^{\wedge m-1} \rightarrow \mathbb{R}^1$ such that for all $\varepsilon \in [0, 1]$, all ξ_{m-1}, ξ'_{m-1} in $\mathbb{R}^{\wedge m-1}$ and almost all x in Ω

$$\left| \sum_{|\alpha| \leq m-1} \frac{B_\alpha(x, \xi_{m-1}) \xi'_\alpha}{1 + \varepsilon |B_\alpha(x, \xi_{m-1})|} \right| \leq F(x, \xi_{m-1}, \xi'_{m-1}) + c_2 \sum_{|\alpha| \leq m-1} \frac{B_\alpha(x, \xi_{m-1}) \xi_\alpha}{1 + \varepsilon |B_\alpha(x, \xi_{m-1})|}.$$

In addition, suppose that for all $w \in W$, the mapping $F(\xi_{m-1}(\cdot), \xi_{m-1}(w))$, defined by

$$F(\xi_{m-1}(\mu), \xi_{m-1}(w))(x) := F(x, \xi_{m-1}(\mu)(x), \xi_{m-1}(w)(x)),$$

is bounded and continuous from $W_{m-1,2}$ to L^1 .

Theorem 2: Let Assumption 3 be satisfied. Then there exists at least one solution $\mu_0 \in \mathcal{D}(B)$ of (3.2).

Proof: (a) We remark that by the Imbedding Theorems of Sobolev it follows

$$W_{m^*,2}(\Omega) \subset C^m(\bar{\Omega}); \quad W_{m^*,2}(\Omega) \subset W_{m,2}(\Omega)$$

with continuous injection. Hence W and V are two real reflexive separable Banach spaces with $W \subset V$, where the injection mapping of W into V is continuous.

(b) We now define for $\varepsilon \in]0, 1[$ and $\mu, w \in V$

$$\alpha(\varepsilon, \mu, w) := \sum_{|\alpha|=m} \left[\frac{A_\alpha(\cdot, \xi_{m-1}(\mu))}{1 + \varepsilon |A_\alpha(\cdot, \xi_{m-1}(\mu))|} D^\alpha \mu, D^\alpha w \right],$$

$$\beta(\varepsilon, \mu, w) := \sum_{|\alpha| \leq m-1} \left[\frac{B_\alpha(\cdot, \xi_{m-1}(\mu))}{1 + \varepsilon |B_\alpha(\cdot, \xi_{m-1}(\mu))|}, D^\alpha w \right].$$

For $\mu \in V$ and $w \in W$ let

$$\alpha(\mu, w) := \sum_{|\alpha|=m} [A_\alpha(\cdot, \xi_{m-1}(\mu)) D^\alpha \mu, D^\alpha w]$$

and for $\mu \in \mathcal{D}(B)$ and $w \in W$ we set

$$\beta(\mu, w) := \sum_{|\alpha| \leq m-1} [B_\alpha(\cdot, \xi_{m-1}(\mu)), D^\alpha w].$$

It follows by Assumption 3 and a well-known theorem (see e.g. [1]): For each $\varepsilon \in]0, 1[$ there exist bounded continuous

mappings $A(\varepsilon, \cdot): V \rightarrow V^*$ and $B(\varepsilon, \cdot): V \rightarrow V^*$ such that for all $u, v \in V$

$$\begin{aligned} \langle A(\varepsilon, u), v \rangle &= a(\varepsilon, u, v), & \langle B(\varepsilon, u), v \rangle &= \\ & & &= \mathcal{L}(\varepsilon, u, v). \end{aligned}$$

By (3.1) it follows the existence of a mapping $B: \mathcal{D}(B) \rightarrow W^*$ such that for all $u \in \mathcal{D}(B)$ and $v \in W$ we have

$$\langle B(u), v \rangle = \mathcal{L}(u, v).$$

By the Imbedding Theorem of Sobolev $W_{m,2}(\Omega) \subset W_{|\beta|,t_\beta}(\Omega)$ for $\mathcal{L} < |\beta| \leq m-1$ and $W_{m,2}(\Omega) \subset C^{|\beta|}(\bar{\Omega})$ for $|\beta| \leq \mathcal{L}$ with continuous and compact injection mapping. Hence any weakly convergent sequence in $W_{m,2}(\Omega)$ is strongly convergent in $W_{|\beta|,t_\beta}(\Omega)$ for $\mathcal{L} < |\beta| \leq m-1$ and in $C^{|\beta|}(\bar{\Omega})$ for $|\beta| \leq \mathcal{L}$,

respectively. Since $W \subset C^m(\bar{\Omega})$, we obtain by Assumption 3(a) for $u \in V$ and $v \in W$ using the inequality of Schwarz

$$\begin{aligned} & \left| \sum_{|\alpha|=m} [A_\alpha(\cdot, \xi_{m-1}(u)) D^\alpha u, D^\alpha v] \right| \\ & \leq \sum_{|\alpha|=m} \|D^\alpha v\|_{C^0} \|A_\alpha(\cdot, \xi_{m-1}(u)) D^\alpha u\|_{L^1} \\ & \leq \sum_{|\alpha|=m} \|D^\alpha v\|_{C^0} \|A_\alpha(\cdot, \xi_{m-1}(u))\|_{L^2} \cdot \|D^\alpha u\|_{L^2} \\ & \leq \mathcal{C}_1(\|u\|_V) \sum_{|\alpha|=m} \|D^\alpha v\|_{C^0} \leq \mathcal{C}_2(\|u\|_V) \|v\|_W, \end{aligned}$$

i.e. there exists a mapping $A: V \rightarrow W^*$ such that for all $u \in V$ and all $v \in W$

$$\langle A u, v \rangle = a(u, v).$$

(c) We now apply Theorem 1. We first prove Assumption

1 (b). Let $\{w_m\} \subset W$ and $\{\varepsilon_m\} \subset]0, 1[$ with $\varepsilon_m \rightarrow 0$ and $u_m := I, w_m \rightarrow u_0$ in V . Then by the remark under (b)

$\{D^\beta \mu_m\}$ converges strongly to $D^\beta \mu_0$ in $L^\beta(\Omega)$ for $\mathcal{L} < |\beta| \leq m-1$ and in $C^0(\bar{\Omega})$ for $|\beta| \leq \mathcal{L}$, respectively. Let $w \in W$ then we obtain by $W \subset C^m(\bar{\Omega})$ and Assumption 3

$$\begin{aligned} |(I_1^* A(\varepsilon_m, \mu_m), w) - (A(\mu_0), w)| &= |(I_1^* A(\varepsilon_m, \mu_m) - A(\mu_0), w)| \\ &= \sum_{|\alpha|=m} \left| \left[\frac{A_\alpha(\cdot, \xi_{m-1}(\mu_m))}{1 + \varepsilon_m A_\alpha(\cdot, \xi_{m-1}(\mu_m))} D^\alpha \mu_m - A_\alpha(\cdot, \xi_{m-1}(\mu_0)) D^\alpha \mu_0 \right] D^\alpha w \right| \\ &\leq \mathcal{J}_{1m} + \mathcal{J}_{2m} \end{aligned}$$

with

$$\mathcal{J}_{1m} := \sum_{|\alpha|=m} \left| [A_\alpha(\cdot, \xi_{m-1}(\mu_0)) D^\alpha w, D^\alpha \mu_m - D^\alpha \mu_0] \right|$$

$$\mathcal{J}_{2m} := \sum_{|\alpha|=m} \left| \left[\left(\frac{A_\alpha(\cdot, \xi_{m-1}(\mu_m))}{1 + \varepsilon_m A_\alpha(\cdot, \xi_{m-1}(\mu_m))} - A_\alpha(\cdot, \xi_{m-1}(\mu_0)) \right) D^\alpha w, D^\alpha \mu_m \right] \right|.$$

It follows by virtue of $A_\alpha(\cdot, \xi_{m-1}(\mu_0)) D^\alpha w \in L^2(\Omega)$ and $D^\alpha \mu_m \rightarrow D^\alpha \mu_0$ in $L^2(\Omega)$ for $|\alpha|=m$ that $\mathcal{J}_{1m} \rightarrow 0$ as $m \rightarrow \infty$.

By the inequality of Schwarz and $w \in C^m(\bar{\Omega})$ it follows

$$\begin{aligned} \mathcal{J}_{2m} &\leq \sum_{|\alpha|=m} \|D^\alpha \mu_m\|_{L^2} \left\| \left(\frac{A_\alpha(\cdot, \xi_{m-1}(\mu_m))}{1 + \varepsilon_m A_\alpha(\cdot, \xi_{m-1}(\mu_m))} - A_\alpha(\cdot, \xi_{m-1}(\mu_0)) \right) D^\alpha w \right\|_{L^2} \\ &\leq \sum_{|\alpha|=m} \|D^\alpha \mu_m\|_{L^2} \|D^\alpha w\|_{C^0} \left\| \frac{A_\alpha(\cdot, \xi_{m-1}(\mu_m))}{1 + \varepsilon_m A_\alpha(\cdot, \xi_{m-1}(\mu_m))} - A_\alpha(\cdot, \xi_{m-1}(\mu_0)) \right\|_{L^2} \\ &\leq \mathcal{C} \|\mu_m\|_V \|w\|_W \sum_{|\alpha|=m} (\|A_\alpha(\cdot, \xi_{m-1}(\mu_m)) - A_\alpha(\cdot, \xi_{m-1}(\mu_0))\|_{L^2} \\ &\quad + \sup_{x \in \Omega} \left| 1 - \frac{1}{1 + \varepsilon_m A_\alpha(x, \xi_{m-1}(\mu_m)(x))} \right| \cdot \|A_\alpha(\cdot, \xi_{m-1}(\mu_m))\|_{L^2}) \end{aligned}$$

with some $\mathcal{C} > 0$. By Assumption 3 (a) and the above remark the right hand side of the inequality converges to zero as $m \rightarrow \infty$. Hence it follows $I_1^* A(\varepsilon_m, \mu_m) \rightarrow A(\mu_0)$ in W^* , proving Assumption 1 (b).

(d) Let $\varepsilon \in]0, 1]$ and $u \in W$, then we obtain by Assumption 3 (a)

$$\begin{aligned} ((A(\varepsilon, I_1 u), I_1 u)) &= \sum_{|\alpha|=m} \left[\frac{A_\alpha(\cdot, \xi_{m-1}(u))}{1 + \varepsilon A_\alpha(\cdot, \xi_{m-1}(u))} D^\alpha u, D^\alpha u \right] \\ &\geq \sum_{|\alpha|=m} \left[\frac{c_0}{1 + \varepsilon c_0} D^\alpha u, D^\alpha u \right] = \frac{c_0}{1 + \varepsilon c_0} \sum_{|\alpha|=m} \|D^\alpha u\|_{L^2}^2 \geq c_1 \|I_1 u\|_V^2 \end{aligned}$$

with some $c_1 > 0$, since for $u \in V$ the usual norm $\|u\|_V$ of V and $(\sum_{|\alpha|=m} \|D^\alpha u\|_{L^2}^2)^{\frac{1}{2}}$ are equivalent norms (see [5]). Hence Assumption 1 (c) is satisfied.

(e) The second part of Assumption 2 (a) is a direct consequence of Assumption 3 (b), while Assumption 2 (b) is proved in [6] by using Assumption 3 (b). Hence Theorem 2 follows by Theorem 1.

Remark: (a) Conditions on $B_\alpha(x, \xi_{m-1})$ which are more useful in applications and which imply Assumption 3 (b) are given in [6] Proposition 3 and Remark 3.

(b) The differential equations studied in this paper are of more special form than those studied in [6], but the order of the differential equation can be of order $2m$ with m integer, while in [6] the differential equation is of second order i.e. $m=1$ and it is an open question whether the order $2m$ can also be studied. In addition, considering the special class of differential equations studied in this paper, the present Theorem 2 (for the case $m=1$) is more general than the corresponding theorem in [6].

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(Oblatum 30.5.1974)