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GENERIC PROPERTIES OF VON KÁRMÁN EQUATIONS  
Pavol QUITNER

Abstract: The operator equation  $f(w) = p$  connected with general boundary value problem for von Kármán equations is studied. It is proved that the singular sets  $B = \{w; f'(w) \text{ is not surjective}\}$  and  $f(B)$  are nowhere dense and that for every  $p \notin f(B)$  the number of elements of  $f^{-1}(p)$  is finite and odd. Also a generic result for the global structure of the solution set of equation  $f(\lambda, w) = p$  /where  $\lambda$  is a bifurcation parameter/ is shown.

Key words: Fredholm map of index  $p$ , coercive, analytic, proper, compact.

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1. NOTATION AND PRELIMINARIES

We restrict ourselves to consider the domain with infinitely smooth boundary /see Definition 1/, but the main results are available under some assumptions also for an angular domain whose boundary is piecewise of  $C^3$  /see [1]/.

We shall use the notation and assumptions from [4] so

what we just recall them.

Denote the partial derivatives by  $w_x, w_y$ , the outward normal derivative by  $w_n = w_x n_x + w_y n_y$ , the tangential derivative by  $w_\tau = -w_x n_y + w_y n_x$ .

Denote further

$$\Delta^2 w = w_{xxxx} + 2w_{xxyy} + w_{yyyy},$$

$$[u, v] = u_{xx} v_{yy} + u_{yy} v_{xx} - 2u_{xy} v_{xy}.$$

The boundary operators M, T are defined by

$$Mw = \nu \Delta w + (1-\nu)(w_{xx} n_x^2 + 2w_{xy} n_x n_y + w_{yy} n_y^2)$$

$$Tw = -(\Delta w)_n + (1-\nu)(w_{xx} n_x n_y - w_{xy}(n_x^2 - n_y^2) - w_{yy} n_x n_y)_\tau$$

where the Poisson constant  $\nu \in \langle 0, \frac{1}{2} \rangle$ .

For  $u, v, \varphi \in W^{2,2}(\Omega)$  we define

$$(u, v)_{W_0^{2,2}} = \int_{\Omega} (u_{xx} v_{xx} + 2u_{xy} v_{xy} + u_{yy} v_{yy}) dx dy,$$

$$\|u\|_0 = ((u, u)_{W_0^{2,2}})^{\frac{1}{2}},$$

$$(u, v)_\nu = (u, v)_{W_0^{2,2}} + \nu \int_{\Omega} [u, v] dx dy,$$

$$B(v; u, \varphi) = \int_{\Omega} (v_{xy} u_x \varphi_y + v_{xy} u_y \varphi_x - v_{xx} u_y \varphi_y - v_{yy} u_x \varphi_x) dx dy.$$

If  $\varphi \in W_0^{2,2}(\Omega)$  we obtain  $B(v; u, \varphi) = B(v; \varphi, u) = B(\varphi; u, v)$ .

Definition 1. Let  $\Omega \subset E_2$  be a simply connected bounded domain. Let there exist a one-to-one mapping  $\theta$  of  $\langle 0, R \rangle$  onto  $\partial\Omega$  defined by  $\theta : t \mapsto (\omega_1(t), \omega_2(t))$  with the properties

$$\omega_i \in C^\infty(\langle 0, R \rangle), \quad i=1,2,$$

$$\omega_{i+}^{(k)}(0) = \lim_{t \rightarrow R-} \omega_i^{(k)}(t), \quad i=1,2, \quad k=0,1,2,\dots,$$

$(-\omega'_2(t), \omega'_1(t))$ ,  $t \in \langle 0, R \rangle$  is the unit vector of the inner normal to  $\partial\Omega$ .

Then we say that  $\Omega$  is of the class  $C^\infty$ .

Definition 2. Let  $\sigma > 0$ . Let the mapping

$$(x, y): \langle 0, R \rangle \times \langle 0, \sigma \rangle \rightarrow E_2$$

$$\text{be defined by } x: (t, s) \mapsto \omega_1(t) - s \omega'_2(t)$$

$$y: (t, s) \mapsto \omega_2(t) + s \omega'_1(t).$$

Denote by  $\Omega_\sigma$  the image of  $\langle 0, R \rangle \times \langle 0, \sigma \rangle$  in this mapping.

Throughout the paper let

$$\Omega \in C^\infty, \quad \partial\Omega = \Gamma_1 \cup \Gamma_2 \cup \Gamma_3, \quad \Gamma_i = \Theta(\gamma_i), \quad i=1,2,3$$

where  $\Theta$  is the mapping from Definition 1 and  $\gamma_i$ ,  $i=1,2,3$  are pairwise disjoint measurable subsets of  $\langle 0, R \rangle$ .

By [4] there exists  $\sigma_0 > 0$  such that the mapping  $(x, y)$  from Definition 2 is a one-to-one mapping of  $\langle 0, R \rangle \times \langle 0, \sigma_0 \rangle$  onto  $\overline{\Omega_{\sigma_0}}$ . We shall suppose that

$$s_{xx}(s_y)^2 + s_{yy}(s_x)^2 - 2s_{xy}s_x s_y = 0 \quad \text{on } \Gamma_2.$$

Let us denote by  $V$  the closure of the set

$$\mathcal{V} = \{u \in C^\infty(\overline{\Omega}); u = u_n = 0 \text{ on } \Gamma_1, \quad u = 0 \text{ on } \Gamma_2\}$$

in the norm of  $W^{2,2}(\Omega)$ .

The functions  $k, m, r, \phi, P$  specifying the boundary problem are supposed to fulfil /with arbitrary real numbers  $p > 1, q > 2$ :/

$$k_2 \in L_p(\Gamma_2); \quad k_2 \geq 0 \text{ on } \Gamma_2,$$

$$k_{31} \in L_p(\Gamma_3); \quad k_{31} \geq 0 \text{ on } \Gamma_3,$$

$$k_{32} \in L_1(\Gamma_3); \quad k_{32} \geq 0 \text{ on } \Gamma_3,$$

$$m_2 \in L_p(\Gamma_2), \quad m_3 \in L_p(\Gamma_3), \quad r_3 \in L_1(\Gamma_3), \quad P \in L_p(\Omega),$$

$$\phi_0 \in W^{3-\frac{1}{2}, 2}(\partial\Omega), \quad \phi_1 \in W^{2-\frac{1}{2}, 2}(\partial\Omega),$$

$$\phi_1 = \phi_0 = 0 \quad \text{on } \Gamma_3.$$

Then there exists a function  $F \in C^2(\bar{\Omega})$  which satisfies the conditions

$$F = \phi_0, \quad F_n = \phi_1 \quad \text{on } \partial\Omega$$

/see [6] /.

Let us introduce the following bilinear forms:

$$a(w, \varphi) = \int_{\Gamma_2} k_2 w_n \varphi_n \, dS + \int_{\Gamma_3} (k_{32} w \varphi + k_{31} w_n \varphi_n) \, dS, \\ ((w, \varphi)) = (w, \varphi)_V + a(w, \varphi).$$

We shall suppose

$$(1.1) \quad w \in V, \quad ((w, w)) = 0 \quad \implies \quad w = 0.$$

Then  $\|w\| = ((w, w))^{\frac{1}{2}}$  is an equivalent norm to  $\|\cdot\|_{W^{2,2}}$  in  $V$  /see [3] /.

**Definition 3.** The couple  $(w, \phi) \in V \times W^{2,2}(\Omega)$  is said to be a variational solution of the problem if

$$(1.2) \quad ((w, \varphi)) = B(w; \phi, \varphi) + \int_{\Omega} P \varphi \, dx dy + \int_{\Gamma_3} (r_3 \varphi + m_3 \varphi_n) \, dS + \int_{\Gamma_2} m_2 \varphi_n \, dS \\ \text{holds for each } \varphi \in V,$$

$$(1.3) \quad (\phi, \psi)_{W_0^{2,2}} = -B(w; w, \psi) \quad \text{holds for each } \psi \in W_0^{2,2}(\Omega),$$

$$(1.4) \quad \phi = \phi_0, \quad \phi_n = \phi_1 \quad \text{on } \partial\Omega \text{ in the sense of traces.}$$

The sufficiently smooth variational solution defined above is the classical solution of the system of equations

$$\Delta^2 w = [w, \phi] + P \quad \text{on } \Omega \\ \Delta^2 \phi = -[w, w]$$

satisfying the boundary conditions

$$w = w_n = 0 \quad \text{on } \Gamma_1, \\ w = 0, \quad Mw + k_2 w_n = m_2 \quad \text{on } \Gamma_2,$$

$$Mw + k_{31}w_n = m_3, \quad Tw + (w_x \phi_{y\tau} - w_y \phi_{xt}) + k_{32}w = r_3 \quad \text{on } \Gamma_3,$$

$$\phi = \phi_0, \quad \phi_n = \phi_1 \quad \text{on } \partial\Omega.$$

## 2. REFORMULATION OF THE PROBLEM

Let  $w \in W^{2,2}(\Omega)$ . Using the Hölder inequality and the continuous imbedding  $W^{2,2}(\Omega) \subset W^{1,4}(\Omega)$  we obtain that  $B_w: Y \rightarrow B(w; w, Y)$  is a continuous linear functional on  $W_0^{2,2}(\Omega)$  so that by the Riesz theorem

$$(\exists! R(w) \in W_0^{2,2}(\Omega)) (\forall \psi \in W_0^{2,2}(\Omega)) \quad (R(w), \psi)_{W_0^{2,2}} = B(w; w, \psi).$$

Similarly

$$(\exists! \tilde{F} \in W_0^{2,2}(\Omega)) (\forall \psi \in W_0^{2,2}(\Omega)) \quad (\tilde{F}, \psi)_{W_0^{2,2}} = (F, \psi)_{W_0^{2,2}},$$

$$(\exists! C(w) \in V) (\forall \varphi \in V) \quad ((C(w), \varphi)) = B(w; R(w), \varphi),$$

$$(\exists! L(w) \in V) (\forall \varphi \in V) \quad ((L(w), \varphi)) = B(w; F - \tilde{F}, \varphi),$$

$$(\exists! p \in V) (\forall \varphi \in V) \quad ((p, \varphi)) = \int_{\Omega} p \varphi dx dy + \int_{\Gamma_3} (r_3 \varphi + m_3 \varphi_n) dS + \int_{\Gamma_2} m_2 \varphi_n dS.$$

Now we can reformulate the conditions (1.3) and (1.4) as

$$(2.1) \quad \phi = -R(w) + F - \tilde{F}.$$

Substituting from (2.1) into (1.2) we obtain the equation

$$(2.2) \quad f(w) = p$$

where

$$f: V \rightarrow V: w \mapsto f(w) = w + C(w) - L(w).$$

The equation (2.2) is obviously equivalent to our problem.

### 3. PROPERTIES OF OPERATOR $f$

Lemma 1. The operators  $C, L: V \rightarrow V$  are compact.

Proof. Let  $\{w^n\} \subset V$  be bounded. We shall prove that  $\{C(w^n)\}$  and  $\{L(w^n)\}$  are relatively compact in  $V$ .

We may assume  $w^n \rightarrow w$  in  $V$ ,  $w_x^n \rightarrow w_x$  and  $w_y^n \rightarrow w_y$  in  $W^{1,2}(\Omega)$  /since  $\{w_x^n\}, \{w_y^n\}$  are bounded in  $W^{1,2}(\Omega)$ /. Using the compact imbeddings  $W^{2,2}(\Omega) \subset W^{1,2}(\Omega)$  and  $W^{1,2}(\Omega) \subset L^2(\Omega)$  one can easily prove  $w_1 = w_x, w_2 = w_y$ . By the compact imbedding  $W^{2,2}(\Omega) \subset W^{1,4}(\Omega)$  and by the compactness of the operator  $T: W^{1,2}(\Omega) \rightarrow L^2(\partial\Omega): u \mapsto u|_{\partial\Omega}$  we have  $w^n \rightarrow w$  in  $W^{1,4}(\Omega)$ ,  $w_x^n|_{\partial\Omega} \rightarrow w_x|_{\partial\Omega}, w_y^n|_{\partial\Omega} \rightarrow w_y|_{\partial\Omega}$  in  $L^2(\partial\Omega)$ .

Thus 
$$\|R(w^n) - R(w)\|_0 = \sup_{\gamma \in W_0^{2,2}(\Omega), \|\gamma\|_0 \leq 1} |(R(w^n) - R(w), \gamma)|_{W_0^{2,2}} =$$

$$= \sup |B(w^n; w^n, \gamma) - B(w; w, \gamma)| = \sup |B(\gamma; w^n, w^n) - B(\gamma; w, w)| \leq$$

$$\leq \sup \int_{\Omega} (2|\gamma_{xy}| |w_x^n w_y^n - w_x w_y| + |\gamma_{xx}| |(w_y^n)^2 - w_y^2| + |\gamma_{yy}| |(w_x^n)^2 - w_x^2|) dx dy \rightarrow 0,$$
 since e.g.

$$\begin{aligned} & \int_{\Omega} |\gamma_{xy}| |w_x^n w_y^n - w_x w_y| dx dy \leq \\ & \leq \int_{\Omega} |\gamma_{xy}| (|w_y^n| |w_x^n - w_x| + |w_x| |w_y^n - w_y|) dx dy \leq \\ & \leq \|\gamma\|_0 (\|w^n\|_{W^{1,4}} \|w^n - w\|_{W^{1,4}} + \|w\|_{W^{1,4}} \|w^n - w\|_{W^{1,4}}). \end{aligned}$$

Similarly 
$$\|C(w^n) - C(w)\| = \sup_{\varphi \in V, \|\varphi\| \leq 1} |((C(w^n) - C(w), \varphi))| =$$

$$= \sup |B(w^n; R(w^n), \varphi) - B(w; R(w), \varphi)| \rightarrow 0.$$

Finally, 
$$\|L(w^n) - L(w)\| = \sup_{\varphi \in V, \|\varphi\| \leq 1} |B(w^n - w; F - \tilde{F}, \varphi)| \leq$$

$$\leq \sup |B(w^n - w; \tilde{F}, \varphi)| + \sup |B(w^n - w; F, \varphi)|.$$

Clearly, 
$$\sup |B(w^n - w; \tilde{F}, \varphi)| = \sup |B(\tilde{F}; \varphi, w^n - w)| \rightarrow 0.$$

Using the integration by parts we get 
$$\sup |B(w^n - w; F, \varphi)| \rightarrow 0.$$

Lemma 2. There exists a constant  $K$  such that for each  $w \in V$  the following estimate holds

$$((C(w), w)) - |((L(w), w))| \geq -\frac{1}{2}\|w\|^2 - K.$$

Proof. There exists a function  $f \in C^\infty(\bar{\Omega})$  with the properties:

$$\left. \begin{array}{l} f = 1 \\ f_x = f_y = 0 \end{array} \right\} \text{ on } \partial\Omega,$$

$$|B(w; fF, w)| \leq \frac{1}{2}\|w\|^2 \quad \text{for each } w \in V$$

/see [4], Lemma 5/.

Using the Riesz theorem we get

$$(\exists! \tilde{f}F \in W_0^{2,2}(\Omega)) (\forall \gamma \in W_0^{2,2}(\Omega)) \quad (\tilde{f}F, \gamma)_{W_0^{2,2}} = (fF, \gamma)_{W_0^{2,2}}.$$

Since  $F - \tilde{F} = fF - \tilde{f}F$ , we have

$$\begin{aligned} ((C(w), w)) - |((L(w), w))| &= B(w; R(w), w) - |B(w; fF - \tilde{f}F, w)| \geq \\ &\geq B(w; w, R(w)) - |B(w; fF, w)| - |B(w; w, \tilde{f}F)| \geq \\ &\geq \|R(w)\|_0^2 - \frac{1}{2}\|w\|^2 - \|R(w)\|_0 \cdot \|\tilde{f}F\|_0 = \\ &= -\frac{1}{2}\|w\|^2 + \|R(w)\|_0 (\|R(w)\|_0 - \|\tilde{f}F\|_0) \geq -\frac{1}{2}\|w\|^2 - \|\tilde{f}F\|_0^2. \end{aligned}$$

Corollary. The operator  $f$  is coercive.

Definition 4. Let  $X, Y$  be Banach spaces,  $A: X \rightarrow Y$  a continuous linear mapping,  $f: X \rightarrow Y$  a /nonlinear/  $C^1$  map.

The mapping  $A$  is said to be a Fredholm mapping of index  $p$  if  $\text{Im } A$  is closed,  $\dim \text{Ker } A < \infty$ ,  $\text{codim } \text{Im } A < \infty$  and  $p = \dim \text{Ker } A - \text{codim } \text{Im } A$ .

The map  $f$  is said to be a Fredholm map of index  $p$  if  $f'(x)$  is a linear Fredholm mapping of index  $p$  for each  $x \in X$ .

The map  $f$  is said to be proper if  $f^{-1}(K)$  is compact whenever  $K \subset Y$  is compact.



Lemma 3. The operator  $f$  is a Fredholm map of index zero.

Proof. Let  $w \in V$ . Since  $L, C$  are compact analytic operators, their derivatives  $L'(w), C'(w)$  have to be compact mappings. Thus  $f'(w) = \text{Id} - L'(w) + C'(w)$  is the compact perturbation of the identity and hence it is a linear Fredholm mapping of index 0.

Lemma 4. The operator  $f$  is proper.

Proof. Let  $K \subset Y$  be compact, let us choose a sequence  $\{w^n\} \subseteq f^{-1}(K)$ . Since  $f$  is coercive,  $\{w^n\}$  is bounded. According to Lemma 1 we may assume  $C(w^n) \rightarrow p^1, L(w^n) \rightarrow p^2$ . Further  $\{f(w^n)\} \subseteq K$  so that we may assume  $f(w^n) \rightarrow p \in K$ . Thus  $w^n = f(w^n) - C(w^n) + L(w^n) \rightarrow p - p^1 + p^2$  and hence  $f^{-1}(K)$  is relatively compact. Since  $f$  is continuous,  $f^{-1}(K)$  is closed.

#### 4. MODIFIED SMALE'S THEOREM

Let  $X, Y$  be real Banach spaces,  $U \subseteq X$  open,  $M \subseteq U$ .

Let  $f: U \rightarrow Y$  be a  $C^1$  map. We shall denote the restriction of  $f$  to  $M$  by  $f/M$ . Further denote

$B(f/M) = \{x \in M; f'(x) \text{ is not surjective}\},$

$\mathcal{O}(f/M) = \{y \in Y; (\forall x \in M \cap f^{-1}(y)) f'(x) \text{ is surjective}\} = Y - f(B(f/M)),$

$B(f) = B(f/U), \mathcal{O}(f) = \mathcal{O}(f/U).$

Then  $\mathcal{O}(f/M_1) \supseteq \mathcal{O}(f/M_2)$  for  $M_1 \subseteq M_2$  and  $y \in \mathcal{O}(f/M)$  for each  $y \notin f(M)$ .

Theorem 1. Let  $X, Y$  be real Banach spaces,  $U_1, U_2 \subseteq X$  open subsets,  $\bar{U}_1 \subseteq U_2$ . Let  $f: U_2 \rightarrow Y$  be a  $C^k$  /resp. real analytic/ Fredholm map of index  $p \geq 0, p < k$ . Let  $f^{-1}(K)$  be relatively compact /in  $X$ / whenever  $K \subset Y$  is compact.

Then the set  $\mathcal{O} = \mathcal{O}(f/\bar{U}_1)$  is a dense open subset of  $Y$  and for every  $y_0 \in \mathcal{O}$  the set  $f^{-1}(y_0) \cap U_1$  is a  $C^k$  /resp. analytic/ manifold of dimension  $p$ . If  $p=0$  the set  $f^{-1}(y_0) \cap U_1$  is finite /for  $y_0 \in \mathcal{O}$ /.

Proof. We shall prove that the set  $\mathcal{O}$  is dense and open in  $Y$ ; all remaining assertions follow from the implicit function theorem.

First we show that  $f$  is a closed mapping.

Let  $Z \subseteq U_2$  be closed /in  $X$ /, let  $x_n \in Z$ ,  $f(x_n) \rightarrow y$ . Since  $\{x_n\}$  is relatively compact, we may assume  $x_n \rightarrow x \in Z$ . Then  $f(x) = y$ ,  $y \in f(Z)$ . Consequently  $f(Z)$  is closed.

Since  $B(f/\bar{U}_1)$  is closed and  $f$  is a closed mapping, the set  $\mathcal{O}$  is open.

Let us choose  $y \in Y$ . Then  $K = f^{-1}(y) \cap \bar{U}_1$  is compact. Let  $x \in K$ . By [2] /see the proof of Theorem C.1.3./ there exists a neighbourhood  $U_x$  of  $x$  such that the set  $\mathcal{O}(f/U_x)$  is dense. Let us choose  $W_x \subset U_x$  a closed neighbourhood of  $x$ . Then the set  $\mathcal{O}(f/W_x)$  is open /since  $B(f/W_x)$  is closed and  $f$  is a closed mapping/ and dense /since  $\mathcal{O}(f/W_x) \supseteq \mathcal{O}(f/U_x)$ /. Further choose an open set  $V_x$  such that  $x \in V_x \subset W_x$ . Since  $K \subseteq \bigcup_{x \in K} V_x$ , there exists a finite set  $\{x_1, \dots, x_n\} \subseteq K$  such that  $K \subseteq \bigcup_{i=1}^n V_{x_i}$ . Let us denote  $G = \bigcup_{i=1}^n V_{x_i}$ . Since  $\mathcal{O}(f/W_{x_i})$ ,  $i=1, \dots, n$  is dense and open and  $\mathcal{O}(f/G) \supseteq \bigcap_{i=1}^n \mathcal{O}(f/W_{x_i})$ , the set  $\mathcal{O}(f/G)$  is dense in  $Y$ .

One can easily prove that there exists a neighbourhood  $\tilde{U}$  of  $y$  such that  $\tilde{U} \cap f(\bar{U}_1 - G) = \emptyset$ . Then  $\tilde{U} \cap \mathcal{O}(f/G) \subseteq \mathcal{O}$  and hence the set  $\mathcal{O}$  is dense.

Lemma 5. Let the assumptions of Theorem 1 be fulfilled. Let  $U_1=U_2=X$ ,  $p=0$ . Then  $\text{card } f^{-1}(y)$  /i.e. the number of elements of the set  $f^{-1}(y)$ / is constant on every connected component of  $\mathcal{O}$ .

**Proof.** It is sufficient to prove that  $\text{card } f^{-1}(y)$  is a continuous function on  $\mathcal{O}$ . Choose  $y_0 \in \mathcal{O}$ ; let  $f^{-1}(y_0) = \{x_1, \dots, x_N\}$ . By the implicit function theorem there exists an open neighbourhood  $O_i$  of  $x_i$  / $i=1, \dots, N$ / such that  $f/O_i$  is a diffeomorphism. Thus  $\text{card } f^{-1}(y)$  is a lower semicontinuous function and it remains to show that it is also upper semicontinuous.

Let us suppose  $z_n \notin \bigcup_{i=1}^N O_i$ ,  $f(z_n) \rightarrow y_0$ . We may assume  $z_n \rightarrow z$ . But then  $f(z) = y_0$ ,  $z \notin \bigcup_{i=1}^N O_i$ , which contradicts the construction of  $O_i$ .

## 5. THE STRUCTURE OF THE SOLUTION SET

Theorem 2. Let  $f:V \rightarrow V$  be the mapping defined in Section 2. Then  $\mathcal{O} = \mathcal{O}(f)$  is a dense open subset of  $V$  and  $\text{card } f^{-1}(p)$  is finite, odd and locally constant for  $p \in \mathcal{O}$ .

**Proof.** According to Lemmas 3,4,5 and Theorem 1 it remains to prove that  $\text{card } f^{-1}(p)$  is odd /for  $p \in \mathcal{O}$ /.

Let  $p \in \mathcal{O}$ . For  $\mu \in \langle 0, 1 \rangle$  we define operators

$$f_\mu: V \rightarrow V: w \mapsto w + \mu(C-L)(w).$$

By Lemma 2 there exists a constant  $K$  such that for every  $w \in V$  and every  $\mu \in \langle 0, 1 \rangle$  the following estimate holds

$$((f_\mu(w), w)) \geq \frac{1}{2} \|w\|^2 - K.$$

Consequently, there exists an open bounded set  $U$  in  $V$  such that  $p \in U$ ,  $f^{-1}(p) \subseteq U$  and  $p \notin f_{\mu}(\partial U)$  for every  $\mu$ . By the homotopy invariance property of the Leray-Schauder degree we have

$$\deg(f, U, p) = \deg(f_1, U, p) = \deg(f_0, U, p) = 1.$$

Since  $\deg(f, U, p) = \sum_{j=1}^N i(w_j)$ , where  $\{w_1, \dots, w_N\} = f^{-1}(p)$  and  $i(w_j) = \pm 1 \quad /j=1, \dots, N/$ , we get that  $N = \text{card } f^{-1}(p)$  is an odd number.

Now let us consider /instead of (1.4)/ the following boundary conditions

$$(5.1) \quad \phi = \lambda \phi_0, \quad \phi_n = \lambda \phi_1$$

/ $\lambda$  being a real number/.

The operator  $f = f^{\lambda}$  connected with the boundary conditions (5.1) can be written in the form  $f^{\lambda} = \text{Id} + C^{\lambda} - L^{\lambda}$ , where  $C^{\lambda} = C$ ,  $L^{\lambda} = \lambda L$  and  $C, L$  are operators connected with the boundary conditions (1.4).

Let us define the following operator

$$g: V \times E_1 \rightarrow V: (w, \lambda) \mapsto f^{\lambda}(w) = w + C(w) - \lambda L(w).$$

Theorem 3.

- (i) The set  $\mathcal{O}_M = \mathcal{O}(g/V \times \langle -M, M \rangle)$  is dense and open for any  $M \in E_1$ . For every  $p \in \mathcal{O}_M$  the set  $g^{-1}(p) \cap (V \times \langle -M, M \rangle)$  is an analytic relatively compact manifold of dimension 1.
- (ii)  $\mathcal{O}(g)$  is a residual set. For each  $p \in \mathcal{O}(g)$  the set  $g^{-1}(p)$  is a 1-dimensional analytic manifold and there exists a discrete set  $D = D(p) \subset E_1$  such that the equation  $f^{\lambda}(w) = p$  has only a finite number of solutions for any  $\lambda \notin D$ .

Proof.

(i)  $g$  is obviously a Fredholm map of index 1. By Lemma 2 we have

$$|(C^\lambda(w), w) - |(L^\lambda(w), w)|| \geq -\frac{1}{2}\|w\|^2 - K_\lambda.$$

Thus for  $|\lambda| \leq M$  we obtain

$$\begin{aligned} |(C(w), w) - |\lambda|(L(w), w)|| &\geq |(C(w), w) - M|(L(w), w)|| = \\ &= |(C^M(w), w) - |(L^M(w), w)|| \geq -\frac{1}{2}\|w\|^2 - K_M, \end{aligned}$$

hence  $g/V \times \langle -M, M \rangle$  is coercive /i.e.  $\lim_{\substack{|x| \rightarrow \infty \\ x \in V \times \langle -M, M \rangle}} \frac{(g(x), x)}{|x|} = +\infty$ ,

where  $(\cdot, \cdot)$  is a scalar product in  $V \times E_1$  and  $|x| = (x, x)^{\frac{1}{2}}$  /.

Now one can easily prove /analogously as in Lemma 4/ that  $g/V \times \langle -M, M \rangle$  is proper. Using Theorem 1 with  $U_1 = V \times \langle -M, M \rangle$ ,  $U_2 = V \times \langle -M - \varepsilon, M + \varepsilon \rangle$ ,  $\varepsilon > 0$  we get our assertion.

(ii)  $\mathcal{O}(g) = \bigcup_{n=1}^{\infty} \mathcal{O}_n$ , hence  $\mathcal{O}(g)$  is a residual set.

$g^{-1}(p) = \bigcup_{n=1}^{\infty} ((V \times \langle -n, n \rangle) \cap g^{-1}(p))$ , hence  $g^{-1}(p)$  is 1-dimensional analytic manifold.

Let us consider the projection  $\Pi: g^{-1}(p) \rightarrow E_1: (w, \lambda) \mapsto \lambda$ .  $\Pi$  is an analytic map,  $\Pi$  is proper. Using [9] for the maps of the form  $\Pi \circ \Lambda$  /where  $\Lambda: E_1 \rightarrow g^{-1}(p)$  is a local description of the manifold  $g^{-1}(p)$ / we get that the set  $D = E_1 - \mathcal{O}(\Pi)$  is discrete. Our assertion now follows from the implicit function theorem.

Remark 1. The problem  $g(w, \lambda) = p$  is often studied in the bifurcation theory. Theorem 3 shows that for generic  $p$  there is no bifurcation /cf. [7]/.

Remark 2. Let us choose  $p_0 \in V$  and define the operator

$$h: V \times E_1 \times E_1 \rightarrow V: (w, \lambda, \mu) \mapsto g(w, \lambda) + \mu p_0.$$

Analogously as in Theorem 3 we get that  $\mathcal{O}(h)$  is a residual set, for each  $p \in \mathcal{O}(h)$  the set  $h^{-1}(p)$  is an analytic manifold of dimension 2 and  $h^{-1}(p) \cap (V \times K)$  is compact if  $K \subset E_1 \times E_1$  is compact. Let us define the projection

$$\Pi: h^{-1}(p) \rightarrow E_1: (w, \lambda, \mu) \mapsto \mu.$$

Then the set  $E_1 - \mathcal{O}(\Pi)$  is discrete and for each  $\mu \in \mathcal{O}(\Pi)$  the set  $g^{-1}(p + \mu p_0)$  is an analytic manifold of dimension 1.

Let  $p \notin \mathcal{O}(h)$ . If there exists  $\tilde{\mu} \in E_1$  such that  $p + \tilde{\mu} p_0 \in \mathcal{O}(h)$ , then we can repeat our considerations and we get again that  $g^{-1}(p + \mu p_0)$  is an analytic manifold for generic  $\mu$ .

## 6. THE SINGULAR SET B

Theorem 4. The set  $B = B(f)$  is nowhere dense.

Proof. Since  $\mathcal{O}$  is nonempty and  $f$  is surjective, there exists  $w_0 \in B$ . Choose  $w \in V$  and define /for  $\alpha \in E_1$ /

$$T(\alpha) = L - C(w_0 + \alpha(w - w_0)).$$

Obviously

$$w_0 + \alpha(w - w_0) \in B \iff 1 \text{ is an eigenvalue of } T(\alpha).$$

$T$  is an analytic mapping of  $E_1$  into the set of compact linear mappings on  $V$  and 1 is not an eigenvalue of the operator  $T(0)$ .

By [5] /Theorem VII.1.9/ the set

$$\{\alpha \in E_1; 1 \text{ is an eigenvalue of } T(\alpha)\}$$

is discrete. Thus  $B$  is nowhere dense.

Corollary. The set  $f^{-1}(f(B))$  is nowhere dense.

Proof. Choose  $w \in V$  and its open neighbourhood  $U$ . Since  $B$  is nowhere dense, there exists  $v \in U - B$ . By the implicit function theorem there exists an open neighbourhood  $\tilde{U}$  of  $v$   $\tilde{U} \subseteq U$  such that  $f/\tilde{U}$  is a diffeomorphism. Since  $f(\tilde{U})$  is open, there exists  $p \in f(\tilde{U}) \cap \mathcal{O}$ . Let  $z \in f^{-1}(p) \cap \tilde{U}$ . Then  $z \notin f^{-1}(f(B))$  and  $z \in U$ .

Remark 3. If the operator  $(\text{Id} - L)$  is invertible then Theorem 4 can be proved in an elementary way:

We have  $f'(\lambda w) = \text{Id} - L + \lambda^2 C'(w)$ ,

consequently

$$\begin{aligned} \lambda w \in B &\iff (\exists v \neq 0) \quad (\text{Id} - L)v + \lambda^2 C'(w)v = 0 \\ &\iff (\exists v \neq 0) \quad v + \lambda^2 (\text{Id} - L)^{-1} C'(w)v = 0 \\ &\iff -\frac{1}{\lambda^2} \text{ is an eigenvalue of } (\text{Id} - L)^{-1} C'(w). \end{aligned}$$

Since  $(\text{Id} - L)^{-1} C'(w)$  is compact, the set  $\{\lambda \in E_1; \lambda w \in B\}$  is discrete.

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