

Nonlinear boundary value problems with variable exponent

Giornate di Equazioni Differenziali Ordinarie: metodi e prospettive

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G. Bonanno, G. D'Agù, A. Sciammetta, *One-dimensional nonlinear boundary value problems with variable exponent*, Discrete and Continuous Dynamical Systems - Series S **11** (2018), 179-191.

$$\begin{cases} - \left(|u'(x)|^{p(x)-2} u'(x) \right)' + a(x) |u(x)|^{p(x)-2} u(x) = \lambda f(x, u(x)) & \text{in }]0, 1[, \\ u(0) = u(1) = 0, \end{cases} \quad (D_\lambda^{p(x)})$$

- $a \in L^\infty([0, 1])$, with $\text{essinf}_{[0,1]} a \geq 0$,
- $p \in C([0, 1])$ Put

$$p^- := \min_{x \in [0,1]} p(x), \quad p^+ := \max_{x \in [0,1]} p(x)$$

and assume

$$p^- > 1.$$

- λ is a positive real parameter
- $f : [0, 1] \times \mathbb{R} \rightarrow \mathbb{R}$ is a nonnegative L^1 -Carathéodory function, that is:
 1. $x \mapsto f(x, \xi)$ is measurable for every $\xi \in \mathbb{R}$;
 2. $\xi \mapsto f(x, \xi)$ is continuous for almost every $x \in [0, 1]$;
 3. for every $s > 0$ there is a function $l_s \in L^1([0, 1])$ such that

$$\sup_{|\xi| \leq s} |f(x, \xi)| \leq l_s(x),$$

for a.e. $x \in [0, 1]$.

Some references

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The variable exponent Lebesgue and Sobolev spaces

$$L^{p(x)}([0, 1]) = \left\{ u : [0, 1] \rightarrow \mathbb{R}, u \text{ is measur. and } \rho_{p(x)}(u) := \int_0^1 |u(x)|^{p(x)} dx < +\infty \right\}.$$

$$\|u\|_{L^{p(x)}([0,1])} := \inf \left\{ \eta > 0 : \int_0^1 \left| \frac{u(x)}{\eta} \right|^{p(x)} dx \leq 1 \right\}.$$

$$W^{1,p(x)}([0, 1]) := \left\{ u \in L^{p(x)}([0, 1]) : u' \in L^{p(x)}([0, 1]) \right\}$$

$$\|u\|_{W^{1,p(x)}([0,1])} := \|u\|_{L^{p(x)}([0,1])} + \|u'\|_{L^{p(x)}([0,1])}.$$

Since $p^- > 1$

- $L^{p(x)}([0, 1])$ is a separable, reflexive and uniformly convex Banach space;
- $W^{1,p(x)}([0, 1])$ is separable, reflexive and uniformly convex a Banach space.

By $W_0^{1,p(x)}([0, 1])$ we denote the closure of $C_0^\infty([0, 1])$ in $W^{1,p(x)}([0, 1])$.

- [1] D.V. Cruz-Urbe, A. Fiorenza, *Variable Lebesgue Spaces, Applied and Numerical Harmonic Analysis*, Springer Basel, Heidelberg 2013.
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Lemma (Hölder's inequality)

Let p and $p' \in C([0, 1])$ s. t. $p^- > 1$ and $\frac{1}{p(x)} + \frac{1}{p'(x)} = 1$, for all $x \in [0, 1]$. For all $f \in L^{p(x)}([0, 1])$ and for all $g \in L^{p'(x)}([0, 1])$ one has $fg \in L^1([0, 1])$

$$\|fg\|_1 \leq \left(1 + \frac{1}{p^-} - \frac{1}{p^+}\right) \|f\|_{L^{p(x)}([0,1])} \|g\|_{L^{p'(x)}([0,1])}.$$

Proposition (Poincaré inequality)

Let $p \in C([0, 1])$ such that $p^- > 1$. Then for all $u \in W_0^{1,p(x)}([0, 1])$ one has

$$\|u\|_\infty \leq \|u'\|_{L^{p(x)}([0,1])} \quad \text{and} \quad \|u\|_{L^{p(x)}([0,1])} \leq \|u'\|_{L^{p(x)}([0,1])}.$$

Moreover, the embedding of $W_0^{1,p(x)}([0, 1])$ into $C([0, 1])$ is compact.

Remark

$$\|u\|_\infty \leq \frac{1}{2} \left(1 + \frac{1}{p^-} - \frac{1}{p^+}\right) \|u'\|_{L^{p(x)}([0,1])}, \quad \text{for all } u \in W_0^{1,p(x)}([0, 1]).$$

$$\|u\|_{L^{p(x)}([0,1])} \leq \frac{1}{2} \left(1 + \frac{1}{p^-} - \frac{1}{p^+}\right) \|u'\|_{L^{p(x)}([0,1])} \quad \text{for all } u \in W_0^{1,p(x)}([0, 1]).$$

Definition of Globally log-Hölder continuity

Let $\Omega \subseteq \mathbb{R}$. A function $p : \Omega \rightarrow \mathbb{R}$ is *locally log-Hölder continuous* on Ω if there exist $c_1 > 0$ s. t.

$$|p(x) - p(y)| \leq \frac{c_1}{\log \left(e + \frac{1}{|x - y|} \right)}, \quad \text{for all } x, y \in \Omega.$$

We say that p satisfies the *log-Hölder decay condition* if there exist $p_\infty \in \mathbb{R}$ and $c_2 > 0$ s. t.

$$|p(x) - p_\infty| \leq \frac{c_2}{\log(e + |x|)}, \quad \text{for all } x \in \Omega.$$

Locally log-Hölder continuous + log-Hölder decay condition \implies *globally log-Hölder continuous*.

- [1] L. Diening, P. Harjulehto, P. Hästö, M. Ružička, *Lebesgue and Sobolev spaces with variable exponents*, Lecture Notes in Mathematics, Springer-Verlag, Heidelberg 2017.
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As in the case with constant exponent, on $W_0^{1,p(x)}([0, 1])$ we can consider the norm

$$\|u\|_{W_0^{1,p(x)}([0,1])} := \|u'\|_{L^{p(x)}([0,1])},$$

Now, taking into account that $a \in L^\infty(\Omega)$, with $\operatorname{ess\,inf}_{x \in [0,1]} a(x) \geq 0$, we define on $W_0^{1,p(x)}([0, 1])$ the following norm

$$\|u\|_a := \inf \left\{ \sigma > 0 : \int_0^1 \left(\left| \frac{u'(x)}{\sigma} \right|^{p(x)} + a(x) \left| \frac{u(x)}{\sigma} \right|^{p(x)} \right) dx \leq 1 \right\}.$$

Proposition

Let $p \in C([0, 1])$ such that $p^- > 1$. Then, one has

$$\|u\|_{W_0^{1,p(x)}([0,1])} \leq \|u\|_a \leq (1 + \|a\|_\infty)^{\frac{1}{p^-}} \|u\|_{W_0^{1,p(x)}([0,1])}.$$

From Poincaré inequality, previous Proposition and [1, Theorem 1.3] we obtain

$$\|u\|_\infty \leq \|u\|_a$$

for all $u \in W_0^{1,p(x)}([0, 1])$.

Main tool

Theorem (G. Bonanno 2012)

Let X be a real Banach space and let $\Phi, \Psi : X \rightarrow \mathbb{R}$ be two continuously Gâteaux differentiable functionals such that $\inf_X \Phi = \Phi(0) = \Psi(0) = 0$. Assume that there are $r \in \mathbb{R}$ and $\tilde{u} \in X$, with $0 < \Phi(\tilde{u}) < r$, such that

$$\frac{\sup_{u \in \Phi^{-1}(]-\infty, r[)} \Psi(u)}{r} < \frac{\Psi(\tilde{u})}{\Phi(\tilde{u})},$$

and, for each

$$\lambda \in \left] \frac{\Phi(\tilde{u})}{\Psi(\tilde{u})}, \frac{r}{\sup_{u \in \Phi^{-1}(]-\infty, r[)} \Psi(u)} \right[,$$

the functional $I_\lambda = \Phi - \lambda\Psi$ satisfies the $(PS)^{[r]}$ -condition.

Then, for each

$$\lambda \in \left] \frac{\Phi(\tilde{u})}{\Psi(\tilde{u})}, \frac{r}{\sup_{u \in \Phi^{-1}(]-\infty, r[)} \Psi(u)} \right[,$$

there is $u_\lambda \in \Phi^{-1}(]0, r[)$ such that $I_\lambda(u_\lambda) \leq I_\lambda(u)$ for all $u \in \Phi^{-1}(]0, r[)$ and $I'_\lambda(u_\lambda) = 0$.

$$I_\lambda(u) = \underbrace{\int_0^1 \frac{1}{p(x)} \left[|u'(x)|^{p(x)} + a(x) |u(x)|^{p(x)} \right] dx}_{\Phi(u)} - \lambda \underbrace{\int_0^1 F(x, u(x)) dx}_{\Psi(u)}.$$

Energy functional

$$F(x, t) = \int_0^t f(x, \xi) d\xi, \quad \text{for all } (x, t) \in [0, 1] \times \mathbb{R}.$$

Definition

A function $u : [0, 1] \rightarrow \mathbb{R}$ is a weak solution of problem $(D_\lambda^{p(x)})$ if $u \in X$ satisfies the following condition for all $v \in X$

$$\underbrace{\int_0^1 |u'(x)|^{p(x)-2} u'(x) v'(x) dx + \int_0^1 a(x) |u(x)|^{p(x)-2} u(x) v(x) dx}_{\Phi'(u)(v)} = \lambda \underbrace{\int_0^1 f(x, u(x)) v(x) dx}_{\Psi'(u)(v)}.$$

Lemma

If we assume $f(x, 0) \geq 0$ for a.e. $x \in [0, 1]$, then the weak solutions of problem $(D_\lambda^{p(x)})$ are nonnegative.

Main result

Theorem

Let $f : [0, 1] \times \mathbb{R} \rightarrow \mathbb{R}$ be a nonnegative L^1 -Carathéodory function. Assume that there exist two positive constants c and d , with $d < c$, s. t.

$$\frac{\int_0^1 F(x, c) \, dx}{\min\{c^{p^-}; c^{p^+}\}} < \frac{2p^-}{p^+(4p^+ + 2\|a\|_1)} \frac{\int_{\frac{1}{4}}^{\frac{3}{4}} F(x, d) \, dx}{\max\{d^{p^-}; d^{p^+}\}}. \quad (1)$$

Then, for each $\lambda \in \Lambda = \left[\frac{4p^+ + 2\|a\|_1}{2p^-} \frac{\max\{d^{p^-}; d^{p^+}\}}{\int_{\frac{1}{4}}^{\frac{3}{4}} F(x, d) \, dx}, \frac{1}{p^+} \frac{\min\{c^{p^-}; c^{p^+}\}}{\int_0^1 F(x, c) \, dx} \right]$, problem

$(D_\lambda^{p(x)})$ admits at least one nonnegative and non-zero weak solution \bar{u} s. t. $|\bar{u}(x)| < c$ for all $x \in [0, 1]$.

Sketch of Proof

1. $X = W_0^{1,p(x)}([0, 1])$
2. $\Phi(u) := \int_0^1 \frac{1}{p(x)} \left[|u'(x)|^{p(x)} + a(x) |u(x)|^{p(x)} \right] dx$, $\Psi(u) := \int_0^1 F(x, u(x)) dx \forall u \in X$
satisfy all regularity assumptions requested in our main tool and the critical points in X of $I_\lambda = \Phi - \lambda\Psi$ are the weak solutions of $(D_\lambda^{p(x)})$.
3. Put $r = \frac{1}{p^+} \min\{c^{p^-}; c^{p^+}\}$ and

$$\tilde{u}(x) = \begin{cases} 4dx & \text{if } x \in \left[0, \frac{1}{4}\right], \\ d & \text{if } x \in \left[\frac{1}{4}, \frac{3}{4}\right], \\ 4d(1-x) & \text{if } x \in \left[\frac{3}{4}, 1\right]. \end{cases}$$

Clearly, $\tilde{u} \in W_0^{1,p(x)}([0, 1])$. From $d < c + (1) \implies 0 < \Phi(\tilde{u}) < r$ and

$$\frac{\Psi(\tilde{u})}{\Phi(\tilde{u})} \geq \frac{2p^-}{4p^+ + 2\|a\|_1} \frac{\int_{\frac{1}{4}}^{\frac{3}{4}} F(x, d) dx}{\max\{d^{p^-}; d^{p^+}\}} > \frac{p^+ \int_0^1 F(x, c) dx}{\min\{c^{p^-}; c^{p^+}\}} \geq \frac{\sup_{u \in \Phi^{-1}([-\infty, r])} \Psi(u)}{r}.$$

4. Hence

$$\lambda \in \Lambda \subseteq \left[\frac{\Phi(\tilde{u})}{\Psi(\tilde{u})}, \frac{r}{\sup_{u \in \Phi^{-1}([-\infty, r])} \Psi(u)} \right],$$

and our conclusion is achieved.

Some consequences

Theorem

Let $f : [0, 1] \times \mathbb{R} \rightarrow \mathbb{R}$ be a nonnegative L^1 -Carathéodory function. Assume that there exist two distinct positive constants c and d , with $d \leq 1 \leq c$ such that

$$\frac{\int_0^1 F(x, c) \, dx}{c^{p^-}} < \frac{2p^-}{p^+(4^{p^+} + 2\|a\|_1)} \frac{\int_{\frac{1}{4}}^{\frac{3}{4}} F(x, d) \, dx}{d^{p^-}}.$$

Then, for each $\lambda \in \left[\frac{4^{p^+} + 2\|a\|_1}{2p^-} \frac{d^{p^-}}{\int_{\frac{1}{4}}^{\frac{3}{4}} F(x, d) \, dx}, \frac{1}{p^+} \frac{c^{p^-}}{\int_0^1 F(x, c) \, dx} \right]$, problem $(D_\lambda^{p(x)})$

admits at least one nonnegative and non-zero weak solution \bar{u} such that $|\bar{u}(x)| < c$ for all $x \in [0, 1]$.

Some consequences

Let $\alpha \in L^1([0, 1])$ be such that $\alpha(x) \geq 0$ a.e. $x \in [0, 1]$, $\alpha \not\equiv 0$, and let $g : \mathbb{R} \rightarrow \mathbb{R}$ be a continuous nonnegative function. Consider the following Dirichlet boundary value problem

$$(AD_{\lambda}^{p(x)}) \begin{cases} - \left(|u'(x)|^{p(x)-2} u'(x) \right)' + a(x) |u(x)|^{p(x)-2} u(x) = \lambda \alpha(x) g(u(x)) & \text{in }]0, 1[, \\ u(0) = u(1) = 0. \end{cases}$$

$$G(t) = \int_0^t g(\xi) d\xi, \quad \text{for all } t \in \mathbb{R}, \quad K = \frac{2p^-}{p^+(4p^+ + 2\|a\|_1)} \frac{\int_{\frac{1}{4}}^{\frac{3}{4}} \alpha(x) dx}{\|\alpha\|_1}.$$

Theorem

Assume that there exist two positive constants c, d , with $d < c \leq 1$, such that

$$\frac{G(c)}{c^{p^+}} < K \frac{G(d)}{d^{p^-}}.$$

Then, for each $\lambda \in$

$$\left] \frac{1}{K} \frac{1}{p^+ \|\alpha\|_1} \frac{d^{p^-}}{G(d)}, \frac{1}{p^+ \|\alpha\|_1} \frac{c^{p^+}}{G(c)} \right[,$$

problem $(AD_{\lambda}^{p(x)})$ admits at least one nonnegative and non-zero weak solution \bar{u} such that $|\bar{u}(x)| < c$ for all $x \in [0, 1]$.

Some consequences

Consider following problem

$$\begin{cases} - \left(|u'(x)|^{p(x)-2} u'(x) \right)' = \lambda g(u(x)) & \text{in }]0, 1[, \\ u(0) = u(1) = 0, \end{cases} \quad (A_\lambda)$$

Theorem

Let $g : \mathbb{R} \rightarrow \mathbb{R}$ be a nonnegative continuous function such that

$$\int_0^4 g(\xi) d\xi < \frac{p^-}{p^+} \frac{4^{2p^-}}{4^{p^+}} \int_0^{\frac{1}{4}} g(\xi) d\xi.$$

Then, for each $\lambda \in \left[\frac{4^{p^+}}{p^- 4^{p^-}} \frac{1}{\int_0^{\frac{1}{4}} g(\xi) d\xi}, \frac{4^{p^-}}{p^+} \frac{1}{\int_0^4 g(\xi) d\xi} \right]$, the problem (A_λ) admits at least one non-zero weak solution \bar{u} such that $0 \leq \bar{u}(x) < 4$ for all $x \in [0, 1]$.

Some consequences

Example

$d = \frac{1}{4} < c = 4$, $p(x) = \frac{x^4}{10} + 5$ for all $x \in [0, 1]$ and

$$g(\xi) = \begin{cases} (10\xi)^4 & \text{if } 0 \leq \xi \leq \frac{1}{4}, \\ \left(\frac{5}{8\xi}\right)^4 & \text{if } \frac{1}{4} < \xi < 4, \\ h(\xi) & \text{if } \xi \geq 4, \end{cases}$$

where $h : [4, +\infty[\rightarrow \mathbb{R}$ is an arbitrary function. Owing to previous Theorem, the problem

$$\begin{cases} - \left(|u'(x)|^{p(x)-2} u'(x) \right)' = g(u(x)) & \text{in }]0, 1[, \\ u(0) = u(1) = 0, \end{cases}$$

admits at least one non-zero weak solution u such that $0 \leq u(x) < 4$. Indeed

$$\int_0^4 g(\xi) d\xi < \frac{p^-}{p^+} \frac{4^{2p^-}}{4^{p^+}} \int_0^{\frac{1}{4}} g(\xi) d\xi \text{ and } \frac{4^{p^+}}{p^- 4^{p^-}} \frac{1}{\int_0^{\frac{1}{4}} g(\xi) d\xi} < 1 < \frac{4^{p^-}}{p^+} \frac{1}{\int_0^4 g(\xi) d\xi}.$$

We explicitly observe that the function f is not $(p^- - 1)$ -sublinear at zero since one has

$$\lim_{t \rightarrow 0^+} \frac{g(t)}{t^{p^- - 1}} = 10^4 < +\infty.$$

Some consequences

$$(AD_{\lambda}^{p(x)}) \begin{cases} - \left(|u'(x)|^{p(x)-2} u'(x) \right)' + a(x) |u(x)|^{p(x)-2} u(x) = \lambda \alpha(x) g(u(x)) & \text{in }]0, 1[, \\ u(0) = u(1) = 0. \end{cases}$$

Theorem

Assume that

$$\lim_{t \rightarrow 0^+} \frac{g(t)}{t^{p^- - 1}} = +\infty,$$

Then, for each $\lambda \in]0, \frac{1}{p^+ \|\alpha\|_1} \max \left\{ \sup_{0 < c < 1} \frac{c^{p^+}}{\int_0^c g(\xi) d\xi}; \sup_{c \geq 1} \frac{c^{p^-}}{\int_0^c g(\xi) d\xi} \right\} [$,

problem $(AD_{\lambda}^{p(x)})$ admits at least one non-zero and nonnegative weak solution.

Example

$$\begin{cases} - \left(|u'(x)|^{x^2+2} u'(x) \right)' + |u(x)|^{x^2+2} u(x) = x^4 [u(x)]^2 & \text{in }]0, 1[, \\ u(0) = u(1) = 0. \end{cases}$$

$$p(x) = x^2 + 4, \quad \lim_{t \rightarrow 0^+} \frac{g(t)}{t^{p^- - 1}} = \lim_{t \rightarrow 0^+} \frac{t^2}{t^{4-1}} = +\infty, \quad \lambda^* \geq \frac{1}{p^+ \|\alpha\|_1} \frac{1}{\int_0^1 g(\xi) d\xi} = 3.$$

Infinitely many solutions

G. D'Aguì, A. Sciammetta, *Infinitely many solutions to elliptic problems with variable exponent and nonhomogeneous Neumann conditions*, *Nonlinear Analysis: Theory, Methods and Applications*, Volume 75, Issue 14, (2012), 5612–5619.

$$\begin{cases} -\Delta_{p(x)}u(x) + \alpha(x)|u(x)|^{p(x)-2}u(x) = \lambda f(x, u(x)) & \text{in } \Omega, \\ |\nabla u(x)|^{p(x)-2} \frac{\partial u}{\partial \nu} = \mu g(\gamma(u(x))) & \text{on } \partial\Omega, \end{cases} \quad (P_{\lambda, \mu})$$

- $\Delta_{p(x)}u(x) = \operatorname{div} \left(|\nabla u(x)|^{p(x)-2} \nabla u(x) \right)$ is the $p(x)$ -Laplacian operator;
- $\Omega \subset \mathbb{R}^N$ is an open bounded domain with smooth boundary;
- $p \in C(\bar{\Omega})$ with $N < p^- := \inf_{x \in \Omega} p(x) \leq p(x) \leq p^+ := \sup_{x \in \Omega} p(x)$;
- $f : \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ is a Carathéodory function and $g : \mathbb{R} \rightarrow \mathbb{R}$ is a nonnegative continuous function,
- $\lambda > 0$ and $\mu \geq 0$;
- $\alpha \in L^\infty(\Omega)$, with $\operatorname{ess\,inf}_\Omega \alpha > 0$;
- ν is the outer unit normal to $\partial\Omega$;
- $\gamma : W^{1,p(x)}(\Omega) \rightarrow L^{p(x)}(\partial\Omega)$ is the trace operator.

Main tool

G. Bonanno, *A critical point theorem via Ekeland variational principle*, *Nonlinear Anal.* 75 (2012), 2992–3007.

$$A := \liminf_{\xi \rightarrow +\infty} \frac{\int_{\Omega} \max_{|t| < \xi} F(x, t) dx}{\xi^{p^-}}, \quad B := \limsup_{\xi \rightarrow +\infty} \frac{\int_{\Omega} F(x, \xi) dx}{\xi^{p^+}}, \quad \lambda_1 = \frac{\|\alpha\|_1}{p^- B}, \quad \lambda_2 = \frac{1}{p^+ m^{p^-} A},$$

$$k_{p^-} \leq 2^{\frac{p^- - 1}{p^-}} \max \left\{ \left(\frac{1}{\|\alpha\|_1} \right)^{\frac{1}{p^-}}, \frac{d}{N^{\frac{1}{p^-}}} \left(\frac{p^- - 1}{p^- - N} m(\Omega) \right)^{\frac{p^- - 1}{p^-}} \frac{\|\alpha\|_{\infty}}{\|\alpha\|_1} \right\},$$

where $\|\alpha\|_1$ is the usual norm in $L^1(\Omega)$, $m = k_{p^-} (1 + m(\Omega))$.

Theorem

Let $f : \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ an L^1 -Carathéodory function. Assume that

$$\liminf_{\xi \rightarrow +\infty} \frac{\int_{\Omega} \max_{|t| < \xi} F(x, t) dx}{\xi^{p^-}} < \frac{p^-}{p^+ m^{p^-} \|\alpha\|_1} \limsup_{\xi \rightarrow +\infty} \frac{\int_{\Omega} F(x, \xi) dx}{\xi^{p^+}}.$$

Then, for each $\lambda \in]\lambda_1, \lambda_2[$, for each nonnegative continuous function $g : \mathbb{R} \rightarrow \mathbb{R}$ such that

$$G_{\infty} = \limsup_{\xi \rightarrow +\infty} \frac{G(\xi)}{\xi^{p^-}} < +\infty,$$

and for each $\mu \in [0, \delta[$, with $\delta = \frac{1 - m^{p^-} p^+ \lambda A}{m^{p^-} p^+ G_{\infty} a(\partial\Omega)}$, where $a(\partial\Omega) = \int_{\partial\Omega} d\sigma$, the problem $(P_{\lambda, \mu})$ admits a sequence of weak solutions which is unbounded in $W^{1, p(x)}(\Omega)$.

Thank you for your kind attention