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EXISTENCE RESULTS FOR ELLIPTIC SYSTEMS INVOLVING CRITICAL SOBOLEV EXPONENTS

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ABSTRACT. In this paper, we study the existence and nonexistence of positive solutions of an elliptic system involving critical Sobolev exponent perturbed by a weakly coupled term.

1. INTRODUCTION

We establish conditions for existence and nonexistence of nontrivial solutions to the system

$$-\Delta u = (\alpha + 1)u^{\alpha}v^{\beta+1} + \mu(\alpha' + 1)u^{\alpha'}v^{\beta'+1} \quad \text{in } \Omega$$

$$-\Delta v = (\beta + 1)u^{\alpha+1}v^{\beta} + \mu(\beta' + 1)u^{\alpha'+1}v^{\beta'} \quad \text{in } \Omega$$

$$u > 0, \quad v > 0 \quad \text{in } \Omega$$

$$u = v = 0 \quad \text{on } \partial\Omega,$$

(1.1)

where Ω is a bounded regular domain of \mathbb{R}^N $(N \ge 3)$ with smooth boundary $\partial\Omega$, $\mu \in \mathbb{R}, \alpha, \beta, \alpha', \beta'$ are positive constants such that $\alpha + \beta = \frac{4}{N-2}$ and $0 \le \alpha' + \beta' < \frac{4}{N-2}$.

In the scalar case, the problem

$$-\Delta u = u^{p} + \mu u^{q} \quad \text{in } \Omega$$
$$u > 0 \quad \text{in } \Omega$$
$$u = 0 \quad \text{on } \partial\Omega,$$
$$(1.2)$$

has been considered by several authors. The paper of Brezis-Nirenberg [7] has drawn our attention.

In [7], they have obtained the following results: Suppose that Ω is a bounded domain in \mathbb{R}^N , $N \geq 3$, $p = \frac{N+2}{N-2}$, q = 1 and let $\lambda_1 > 0$ denote the first eigenvalue of the operator $-\Delta$ with homogeneous Dirichlet boundary conditions.

- (1) If $N \ge 4$, then for any $\mu \in (0, \lambda_1)$ there exists a solution of (1.2).
- (2) If N = 3, there exists $\mu^* \in (0, \lambda_1)$ such that for any $\mu \in (\mu^*, \lambda_1)$ problem (1.2) admits a solution.

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(3) If N = 3 and Ω is a ball, then $\mu^* = \frac{\lambda_1}{4}$ and for $\mu \leq \frac{\lambda_1}{4}$ problem (1.2) has no solution.

They have also obtained the following results for $1 < q < \frac{N+2}{N-2}$:

- (a) There is no solutions of (1.2) when $\mu \leq 0$ and Ω is a starshaped domain.
- (b) When $N \ge 4$, (1.2) has at least one solution for every $\mu > 0$.
- (c) When N = 3, We distinguish two cases:
 - (i) If 3 < q < 5, then for every $\mu > 0$ there is a solution of (1.2).

(ii) If $1 < q \leq 3$, then for every μ large enough there is a solution of (1.2). Moreover, (1.2) has no solution for every small $\mu > 0$ when Ω is strictly starshaped.

In the vectorial case, Alves et al. [1] and Bouchekif and Nasri [4] have extended the results of [7] to elliptic system. A number of works contributed to study the elliptic system for example: Boccardo and de Figueiredo [3], de Thélin and Vélin [11] and Conti et al. [8].

Our aim is to generalize the results of [7] to an elliptic system when the lower order perturbation of $u^{\alpha+1}v^{\beta+1}$ for each equation is weakly coupled i. e.

$$-\Delta U = \nabla H + \mu \nabla G,$$

where

$$\vec{\Delta} = \begin{pmatrix} \Delta \\ \Delta \end{pmatrix}, \quad H(u,v) = u^{\alpha+1}v^{\beta+1}, \quad U = \begin{pmatrix} u \\ v \end{pmatrix},$$

 $G(u,v) = u^{\alpha'+1}v^{\beta'+1}$ and μ is a real parameter.

Our main results are stated as follows :

Theorem 1.1. If $\alpha + \beta = \frac{4}{N-2}$; $0 \le \alpha' + \beta' < \frac{4}{N-2}$; $\mu \le 0$ and Ω is a starshaped domain, then (1.1) has no solution.

Theorem 1.2. We suppose that $N \ge 4$ and $\alpha + \beta = \frac{4}{N-2}$. We have:

- If $0 < \alpha' + \beta' < \frac{4}{N-2}$, then for every $\mu > 0$ problem (1.1) has at least one solution.
- If $\alpha' + \beta' = 0$, then for every $0 < \mu < \lambda_1$ problem (1.1) has a solution.

Theorem 1.3. Assume that N = 3 and $\alpha + \beta = 4$. We distinguish two cases:

- If $2 < \alpha' + \beta' < 4$, then for every $\mu > 0$ problem (1.1) has a solution.
- If 0 < α' + β' ≤ 2, then for every μ large enough there exists a solution to problem (1.1).

The paper is organized as follows. Section 2 contains some preliminaries and notations. Section 3 contains the proof of nonexistence result. Section 4 deals with the existence theorems proofs.

2. Preliminaries

Lemma 2.1 (Pohozaev identity [10]). Suppose that $(u, v) \in [C^2(\Omega)]^2$ is the solution to the problem

$$-\Delta u = \frac{\partial F}{\partial u}(u, v) \quad in \ \Omega$$
$$-\Delta v = \frac{\partial F}{\partial v}(u, v) \quad in \ \Omega$$
$$u = v = 0 \quad on \ \partial\Omega,$$

 $\mathbf{2}$

where Ω is a bounded domain in \mathbb{R}^N ($N \geq 3$) with smooth boundary $\partial \Omega$, $F \in$ $C^{1}(\mathbb{R}^{2}), F(0,0) = 0, \text{ then we have}$

$$\int_{\partial\Omega} \left(\left| \frac{\partial u}{\partial \nu} \right|^2 + \left| \frac{\partial v}{\partial \nu} \right|^2 \right) x \nu d\sigma + (N-2) \left[\int_{\Omega} \left(u \frac{\partial F}{\partial u} + v \frac{\partial F}{\partial v} \right) dx \right] = 2N \int_{\Omega} F(u,v) dx \quad (2.1)$$

where ν denotes the exterior unit normal.

We shall use the following version of the Brezis-Lieb lemma [6].

Lemma 2.2. Assume that $F \in C^1(\mathbb{R}^N)$ with F(0) = 0 and $|\frac{\partial F}{\partial u_i}| \leq C|u|^{p-1}$. Let $(u_n) \subset L^p(\Omega)$ with $1 \leq p < \infty$. If (u_n) is bounded in $L^p(\Omega)$ and $u_n \to u$ a.e. on Ω , then

$$\lim_{n \to \infty} \left(\int_{\Omega} F(u_n) - F(u_n - u) \right) = \int_{\Omega} F(u).$$

Let us define:

$$S_{\alpha+\beta+2} = S_{\alpha+\beta+2}(\Omega) := \inf_{u \in H_0^1(\Omega) \setminus \{0\}} \frac{\int_{\Omega} |\nabla u|^2 dx}{(\int_{\Omega} |u|^{\alpha+\beta+2} dx)^{\frac{2}{\alpha+\beta+2}}}$$
$$S_{\alpha,\beta} = S_{\alpha,\beta}(\Omega) := \inf_{(u,v) \in [H_0^1(\Omega)]^2 \setminus \{(0,0)\}} \frac{\int_{\Omega} (|\nabla u|^2 + |\nabla v|^2) dx}{(\int_{\Omega} |u|^{\alpha+1} |v|^{\beta+1} dx)^{\frac{2}{\alpha+\beta+2}}}.$$

Lemma 2.3 ([1]). Let Ω be a domain in \mathbb{R}^N (not necessarily bounded) and $\alpha + \beta \leq$ $\frac{4}{N-2}$, then we have

$$S_{\alpha,\beta} = \left[\left(\frac{\alpha+1}{\beta+1}\right)^{\frac{\beta+1}{\alpha+\beta+2}} + \left(\frac{\alpha+1}{\beta+1}\right)^{\frac{-\alpha-1}{\alpha+\beta+2}} \right] S_{\alpha+\beta+2}.$$

Moreover, if $S_{\alpha+\beta+2}$ is attained at ω_0 , then $S_{\alpha,\beta}$ is attained at $(A\omega_0, B\omega_0)$ for any real constants A and B such that $\frac{A}{B} = (\frac{\alpha+1}{\beta+1})^{1/2}$.

We adopt the following notation:

- For p > 1, $||u||_p = \left[\int_{\Omega} |u|^p dx\right]^{\frac{1}{p}}$; $H_0^1(\Omega)$ is the Sobolev space endowed with the norm $||u||_{1,2} = \left[\int_{\Omega} |\nabla u|^2 dx\right]^{1/2}$;
- $\|(u,v)\|_E^2 := \|u\|_{1,2}^2 + \|v\|_{1,2}^2;$ $E := [H_0^1(\Omega)]^2;$

- E' denotes the dual of E; $2^* := \frac{2N}{N-2}$ is the critical Sobolev exponent; $u^+ := \max(u, 0)$ and $u^- = u^+ u$.

The functional associated to problem (1.1) is written as

$$J(u,v) := \frac{1}{2} \| (u,v) \|_E^2 - \int_{\Omega} (u^+)^{\alpha+1} (v^+)^{\beta+1} dx - \mu \int_{\Omega} (u^+)^{\alpha'+1} (v^+)^{\beta'+1} dx.$$
 (2.2)

3. Nonexistence result

Theorem 1.1 is a direct consequence of the Pohozaev identity.

Proof of Theorem 1.1. Arguing by contradiction. Suppose that problem (1.1) has a solution $(u, v) \neq (0, 0)$, applying Lemma 2.1 and putting

$$F(u, v) = H(u, v) + \mu G(u, v),$$

the expression (2.1) becomes

$$\int_{\partial\Omega} \left(\left| \frac{\partial u}{\partial \nu} \right|^2 + \left| \frac{\partial v}{\partial \nu} \right|^2 \right) x \nu \, d\sigma = \mu \left[2N - (N-2)(\alpha' + \beta' + 2) \right] \int_{\Omega} |u|^{\alpha' + 1} |v|^{\beta' + 1} dx.$$

Since $2N - (N-2)(\alpha' + \beta' + 2) > 0$ and the fact that Ω is starshaped with respect to the origin, we get

$$0 \le \int_{\partial\Omega} (|\frac{\partial u}{\partial\nu}|^2 + |\frac{\partial v}{\partial\nu}|^2) x\nu \, d\sigma < 0.$$

A contradiction. Hence (1.1) has no a solution for $\mu \leq 0$.

4. Existence results

The proof of Theorems 1.2 and 1.3 are based on the following Ambrosetti-Rabinowitz result [2].

Lemma 4.1 (Mountain Pass Theorem). Let J be a C^1 functional on a Banach space E. Suppose there exits a neighborhood V of 0 in E and a positive constant ρ such that

- (i) $J(u, v) \ge \rho$ for every U in the boundary of V.
- (ii) $J(0,0) < \rho$ and $J(\varphi, \psi) < 0$ for some $\Psi := (\varphi, \psi) \notin V$.

 $We \ set$

$$c = \inf_{\phi \in \Gamma} \max_{t \in [0,1]} J(\phi(t))$$

with $\Gamma = \{\phi \in C([0,1], E) : \phi(0) = 0, \phi(1) = \Psi\}$. Then there exists a sequence (u_n, v_n) in E such that $J(u_n, v_n) \to c$ and $J'(u_n, v_n) \to 0$ in E'.

Proof. Using Holder's inequality and Sobolev injection, we obtain that

$$J(u,v) = \frac{1}{2} \|(u,v)\|_E^2 - \int_{\Omega} (u^+)^{\alpha+1} (v^+)^{\beta+1} dx - \mu \int_{\Omega} (u^+)^{\alpha'+1} (v^+)^{\beta'+1} dx$$
$$\geq \frac{1}{2} \|(u,v)\|_E^2 - A \|(u,v)\|_E^{2^*} - B \|(u,v)\|_E^{\alpha'+\beta'+2}$$

where A and B are positive constants.

If $\alpha' + \beta' > 0$ then (i) is satisfying for small norm $||(u, v)||_E = R$. If $\alpha' + \beta' = 0$, we have

$$J(u,v) \ge \frac{1}{2} \left(1 - \frac{\mu}{\lambda_1}\right) \|(u,v)\|_E^2 - A\|(u,v)\|_E^{2^*}$$

and condition (i) is still satisfied for $\mu < \lambda_1$ and $R < (\frac{1-\frac{\mu}{\lambda_1}}{2A})^{\frac{1}{2^*-2}}$. For any $(\varphi, \psi) \in E$ with $\varphi \neq 0$ and $\psi \neq 0$, we have that $\lim_{t \to +\infty} J(t\varphi, t\psi) = -\infty$. Thus, there are many (φ, ψ) satisfying (ii). It will be important to use with a special $(\varphi, \psi) := (t_0\varphi_0, t_0\psi_0)$ for some $t_0 > 0$ chosen large enough so that $(\varphi, \psi) \notin V$, $J(\varphi, \psi) < 0$ and $\sup_{t \geq 0} J(t\varphi, t\psi) < \frac{2^*}{N} (\frac{S_{\alpha,\beta}}{2^*})^{N/2}$. Then there exists a sequence $(u_n, v_n) \in E$ such that $J(u_n, v_n) \to c$ and $J'(u_n, v_n) \to 0$ in E'.

Lemma 4.2. Suppose $\mu > 0$ and let (u_n, v_n) be a sequence in E such that $J(u_n, v_n) \rightarrow c$ and $J'(u_n, v_n) \rightarrow 0$ in E' with

$$c < \frac{2^*}{N} (\frac{S_{\alpha,\beta}}{2^*})^{N/2} = \frac{2}{N-2} (\frac{S_{\alpha,\beta}}{2^*})^{N/2}$$

Then (u_n, v_n) is relatively compact in E.

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Proof. We show that the sequence (u_n, v_n) is bounded in E. Since (u_n, v_n) satisfies:

$$\frac{1}{2} \| (u_n, v_n) \|_E^2 - \int_{\Omega} (u_n^+)^{\alpha+1} (v_n^+)^{\beta+1} dx - \mu \int_{\Omega} (u_n^+)^{\alpha'+1} (v_n^+)^{\beta'+1} dx = c + o(1) \quad (4.1)$$

and

$$\|(u_{n}, v_{n})\|_{E}^{2} - 2^{*} \int_{\Omega} (u_{n}^{+})^{\alpha+1} (v_{n}^{+})^{\beta+1} dx - \mu(\alpha' + \beta' + 2) \int_{\Omega} (u_{n}^{+})^{\alpha'+1} (v_{n}^{+})^{\beta'+1} dx$$

= $\langle \varepsilon_{n}, (u_{n}, v_{n}) \rangle$ (4.2)

with $\varepsilon_n \to 0$ in E'. Combining (4.1) and (4.2), we obtain

$$\left(\frac{2^{*}}{2}-1\right)\int_{\Omega}(u_{n}^{+})^{\alpha+1}(v_{n}^{+})^{\beta+1}dx + \mu\left(\frac{\alpha'+\beta'}{2}\right)\int_{\Omega}(u_{n}^{+})^{\alpha'+1}(v_{n}^{+})^{\beta'+1}dx \qquad (4.3)$$

$$\leq c+o(1)+\|\varepsilon_{n}\|_{E'}\|(u_{n},v_{n})\|_{E}.$$

From this inequality, we obtain

$$\int_{\Omega} (u_n^+)^{\alpha+1} (v_n^+)^{\beta+1} dx \le C ,$$
$$\int_{\Omega} (u_n^+)^{\alpha'+1} (v_n^+)^{\beta'+1} dx \le C .$$

Where C is any generic positive constant. Therefore, the sequence (u_n, v_n) is bounded in E. By the Sobolev embedding Theorem, there exists a subsequence again denoted by (u_n, v_n) such that

- $\begin{array}{l} \bullet \ (u_n,v_n) \to (u,v) \text{ weakly in } E \\ \bullet \ (u_n,v_n) \to (u,v) \text{ strongly in } L^r \times L^q \text{ for } 2 \leq r,q < 2^* \\ \bullet \ (u_n,v_n) \to (u,v) \text{ a. e. on } \Omega. \end{array}$

Since $w_n := u_n^{\alpha} v_n^{\beta+1}$ and $t_n := u_n^{\alpha+1} v_n^{\beta}$ are bounded sequences in $[L^{\frac{2^*}{2^*-1}}(\Omega)]^2$, these sequences converge to $w := u^{\alpha} v^{\beta+1}$ and to $t := u^{\alpha+1} v^{\beta}$ respectively. Passing to the limit, we obtain

$$-\Delta u = (\alpha + 1)(u^{+})^{\alpha}(v^{+})^{\beta+1} + \mu(\alpha' + 1)(u^{+})^{\alpha'}(v^{+})^{\beta'+1}$$
$$-\Delta v = (\beta + 1)(u^{+})^{\alpha+1}(v^{+})^{\beta} + \mu(\beta' + 1)(u^{+})^{\alpha'+1}(v^{+})^{\beta'}$$

i.e

$$\|(u,v)\|_E^2 = 2^* \int_{\Omega} (u^+)^{\alpha+1} (v^+)^{\beta+1} dx + \mu(\alpha'+\beta'+2) \int_{\Omega} (u^+)^{\alpha'+1} (v^+)^{\beta'+1} dx$$

Moreover,

$$J(u,v) = \left(\frac{2^*}{2} - 1\right) \int_{\Omega} (u^+)^{\alpha+1} (v^+)^{\beta+1} dx + \mu\left(\frac{\alpha'+\beta'}{2}\right) \int_{\Omega} (u^+)^{\alpha'+1} (v^+)^{\beta'+1} dx \ge 0.$$

We put

 $u = u_n + \varphi_n, v = v_n + \psi_n$ and $H(u_n, v_n) = u_n^{\alpha+1} v_n^{\beta+1}$

Applying Lemma 2.2 for $H(u_n, v_n)$ and the following two relations (Brezis-Lieb [6])

$$\begin{split} \|u_n\|^2 &= \|u - \varphi_n\|^2 = \|u\|^2 + \|\varphi_n\|^2 + o(1) \,, \\ \|v_n\|^2 &= \|v - \varphi_n\|^2 = \|v\|^2 + \|\psi_n\|^2 + o(1), \end{split}$$

we obtain

$$J(u,v) + \frac{1}{2} \|(\varphi_n,\psi_n)\|_E^2 - \int_{\Omega} H(\varphi_n^+,\psi_n^+) dx = c + o(1)$$
(4.4)

and

$$\begin{aligned} \|(\varphi_n, \psi_n)\|_E^2 + \|(u, v)\|_E^2 &= 2^* \Big[\int_{\Omega} (H(u^+, v^+) + H(\varphi_n^+, \psi_n^+)) dx \Big] \\ &+ \mu(\alpha' + \beta' + 2) \int_{\Omega} (u^+)^{\alpha' + 1} (v^+)^{\beta' + 1} dx + o(1). \end{aligned}$$
(4.5)

From this equality, we deduce

$$\|(\varphi_n, \psi_n)\|_E^2 = 2^* \int_{\Omega} H(\varphi_n^+, \psi_n^+) dx + o(1).$$

We may therefore assume that

$$\|(\varphi_n, \psi_n)\|_E^2 \to k \text{ and } 2^* \int_{\Omega} H(\varphi_n^+, \psi_n^+) dx \to k.$$

By the Sobolev inequality,

$$\|(\varphi_n,\psi_n)\|_E^2 \ge S_{\alpha,\beta} \Big(\int_\Omega \left(\varphi_n^+\right)^{\alpha+1} (\psi_n^+)^{\beta+1} dx\Big)^{\frac{2}{2^*}}.$$

In the limit, $k \ge S_{\alpha,\beta}(\frac{k}{2^*})^{2/2^*}$. It follows that either k = 0 or $k \ge 2^*(\frac{S_{\alpha,\beta}}{2^*})^{N/2}$. We show that $(u_n, v_n) \to (u, v)$ strongly in E i. e. $(\varphi_n, \psi_n) \to (0, 0)$ strongly in E. Suppose that $k \ge 2^*(\frac{S_{\alpha,\beta}}{2^*})^{N/2}$. Since

$$J(u,v) + \frac{k}{N} = c$$

and $J(u,v) \ge 0$, then $\frac{k}{N} \le c$ i.e. $c \ge \frac{2^*}{N} \left(\frac{S_{\alpha,\beta}(\Omega)}{2^*}\right)^{N/2}$ in contradiction with the hypothesis. Thus k = 0 and $(u_n, v_n) \to (u, v)$ strongly in E.

Proof of Theorem 1.2. It suffices to apply the mountain pass theorem with the value $c < \frac{2^*}{N} \left(\frac{S_{\alpha,\beta}(\Omega)}{2^*}\right)^{N/2}$. We have to show that this geometric condition on c is satisfied. Following the method in [7]. Without loss of generality we assume that $0 \in \Omega$, we use the test function

$$\omega_{\varepsilon}(x) = \frac{\varphi(x)}{(\varepsilon + |x|^2)^{\frac{N-2}{2}}}, \quad \varepsilon > 0$$

where φ is a cut-off positive function such that $\varphi \equiv 1$ in a neighborhood of 0. Let A and B be positive constants such that

$$\frac{A}{B} = (\frac{\alpha+1}{\beta+1})^{1/2}$$

then $(A\omega_{\varepsilon}, B\omega_{\varepsilon})$ is a solution of

$$\begin{split} -\Delta u &= (\alpha+1)u^{\alpha}v^{\beta+1} \quad \text{in } \mathbb{R}^N \\ -\Delta v &= (\beta+1)u^{\alpha+1}v^{\beta} \quad \text{in } \mathbb{R}^N \\ u(x) &= 0, \quad v(x) = 0 \quad \text{as } |x| \to +\infty \end{split}$$

By [7, lemma 1], we obtain

$$\sup_{t \ge 0} J(tA\omega_{\varepsilon}, tB\omega_{\varepsilon}) \le \frac{2^*}{N} \left(\frac{S_{\alpha,\beta}}{2^*}\right)^{N/2} + O\left(\varepsilon^{\frac{N-2}{2}}\right) - \mu K\varepsilon^{\theta}$$

where K is a positive constant independent of ε , and $\theta := (4 - (\alpha' + \beta')(N-2))/4$. For $\theta < \frac{N-2}{2}$ if N > 4 the inequality is satisfying for all $0 \le \alpha' + \beta' < \frac{4}{N-2}$. Thus we obtain

$$\sup_{t\geq 0} J(tA\omega_{\varepsilon}, tB\omega_{\varepsilon}) < \frac{2^*}{N} \left(\frac{S_{\alpha,\beta}}{2^*}\right)^{N/2} \quad \text{for } \varepsilon > 0 \text{ small enough.}$$

Then problem (1.1) has a solution for every $\mu > 0$.

For N = 4, we distinguish two cases. Case 1: We have $\theta < 1$ for all $\alpha' + \beta' > 0$. Case 2: If $\alpha' + \beta' = 0$, we obtain

$$\sup_{t\geq 0} J(tA\omega_{\varepsilon}, tB\omega_{\varepsilon}) \leq (\frac{S_{\alpha,\beta}}{4})^2 + O(\varepsilon) - \mu K\varepsilon |\log\varepsilon|,$$

so for $\varepsilon > 0$ small enough, $\sup_{t \ge 0} J(tA\omega_{\varepsilon}, tB\omega_{\varepsilon}) < (\frac{S_{\alpha,\beta}}{4})^2$. Note that the maximum principle ensures the positivity of solution.

Proof of Theorem 1.3. In three dimension the situation is different. We have

$$\sup_{t\geq 0} J(tA\omega_{\varepsilon}, tB\omega_{\varepsilon}) \leq 2(\frac{S_{\alpha,\beta}}{6})^{3/2} + O(\varepsilon^{1/2}) - \mu K\varepsilon^{\theta}.$$

In this case we distinguish two cases.

- $\begin{array}{ll} (\mathrm{i}) & 0 < \theta < \frac{1}{2} \ \mathrm{if} \ 2 < \alpha' + \beta' < 4, \\ (\mathrm{ii}) & \theta \geq \frac{1}{2} \ \mathrm{if} \ 0 < \alpha' + \beta' \leq 2. \end{array}$

In case (i) we have the same conclusion as in the previous proof for $(N \ge 4)$. So for the case $0 < \alpha' + \beta' \leq 2$, the existence of positive solution is assured for μ large enough. It follows that $\sup_{t>0} J(tA\omega_{\varepsilon}, tB\omega_{\varepsilon}) < 2(\frac{S_{\alpha,\beta}}{6})^{3/2}$. Thus (1.1) has a solution.

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