pp. X-XX

HETEROCLINIC SOLUTIONS FOR NON-AUTONOMOUS BOUNDARY VALUE PROBLEMS WITH SINGULAR Φ-LAPLACIAN OPERATORS

Alberto Cabada

University of Santiago de Compostela, Department of Mathematical Analysis Santiago de Compostela, Galicia, Spain

J. ÁNGEL CID

University of Jaén, Department of Mathematics Campus Las Lagunillas, Jaén, Spain.

ABSTRACT. We prove the solvability of the following boundary value problem on the real line

$$\left\{ \begin{array}{l} \Phi(u'(t))' = f(t,u(t),u'(t)) \quad \text{on } \mathbb{R}, \\ u(-\infty) = -1, \quad u(+\infty) = 1, \end{array} \right.$$

with a singular Φ -Laplacian operator.

We assume f to be a continuous function that satisfies suitable symmetry conditions. Moreover some growth conditions in a neighborhood of zero are imposed.

1. **Introduction.** The study of the existence of travelling wave solutions for reaction-diffusion equations has motivated in the recent years many papers concerning the existence of heteroclinic solutions for second order equations (see for instance [1, 10, 11, 13]).

In the recent paper [4] Bianconi and Papalini study the non-autonomous problem

$$\left\{ \begin{array}{ll} \Phi(u'(t))' = f(t,u(t),u'(t)), & \text{a.e. on } \mathbb{R}, \\ u(-\infty) = 0, \quad u(+\infty) = 1, \end{array} \right.$$

where the usual linear second order operator u'' is replaced by the nonlinear one $\Phi(u'(t))'$. Here $\Phi: \mathbb{R} \to \mathbb{R}$ is an increasing homeomorphism with $\Phi(0) = 0$. The paradigm for this operator is the classical one-dimensional p-Laplacian

$$\Phi_p(s) = |s|^{p-2}s, \quad p > 1.$$

The p-Laplacian operator arises in non-Newtonian fluid theory (as well as in the diffusion of flows in porus media or in nonlinear elasticity) and has became a very popular subject in the last decades (see [8, 12, 15, 14] and references therein). Some existence results for the p-Laplacian in the presence of lower and upper solutions were extended for arbitrary increasing homeomorphisms Φ with different kinds of boundary conditions in [5, 6].

²⁰⁰⁰ Mathematics Subject Classification. Primary: 34B40; Secondary: 34B15, 34B16.

Key words and phrases. Heteroclinic connections, singular Φ -Laplacian, boundary value problem on the real line.

This work was partially supported by Ministerio de Educación y Ciencia, Spain, project MTM2007-61724, and by Xunta de Galicia, Spain, project PGIDIT06PXIB207023PR.

Recently some papers have appeared where the authors consider Φ -Laplacian type equations with homeomorphisms $\Phi: (-a,a) \to (-b,b)$ for $0 < a,b \le +\infty$ (see [2,3,7,9]). When $b < +\infty$ the Φ -Laplacian is said to be bounded or non-surjective and the classical model is the mean curvature operator $\Phi(s) = \frac{s}{\sqrt{1+s^2}}$ for $s \in \mathbb{R}$. On the other hand if $a < +\infty$ then the Φ -Laplacian is said to be singular, in the terminology of Bereau and Mawhin [3], and in this case the model is the relativistic operator $\Phi(s) = \frac{s}{\sqrt{1-s^2}}$ for $s \in (-1,1)$.

In this paper we contribute to the literature studying the following boundary value problem on the real line

$$\begin{cases}
\Phi(u'(t))' = f(t, u(t), u'(t)), & \text{on } \mathbb{R}, \\
u(-\infty) = -1, & u(+\infty) = 1,
\end{cases}$$

where Φ is singular.

In [3] Bereanu and Mawhin have proven the striking result that for a singular Φ -Laplacian the Dirichlet problem

$$\left\{ \begin{array}{l} \Phi(u'(t))' = f(t, u(t), u'(t)), \quad \text{ for all } t \in [0, T], \\ u(0) = 0 = u(T), \end{array} \right.$$

is always solvable for every continuous function f and every T>0 without additional assumptions (see also [7]). This "universal" solvability is related with the fact that all solutions of this problem have their derivatives a priori bounded. In this paper we exploit this fact in order to perform an approximation procedure to deal with our infinite interval problem.

2. **Preliminaries.** We shall deal with the problem

$$\Phi(u'(t))' = f(t, u(t), u'(t)) \quad \text{on } \mathbb{R}, \tag{1}$$

$$u(-\infty) = -1, \quad u(+\infty) = 1, \tag{2}$$

under the following assumptions:

- (h0) $\Phi: (-a, a) \to \mathbb{R}$ is an increasing homeomorphism, with $\Phi(0) = 0$ and $0 < a < +\infty$ (i.e., Φ is singular).
- (f0) $f: \mathbb{R}^3 \to \mathbb{R}$ is continuous and satisfies the symmetry condition

$$f(t, x, y) = -f(-t, -x, y)$$
 for all $(t, x, y) \in \mathbb{R}^3$.

- (f1) f(t, 1, y) = 0 = f(t, -1, y) for all $t, y \in \mathbb{R}$.
- (f2) f(t,x,y) < 0 for all t > 0, -1 < x < 1 and $y \in \mathbb{R}$. Moreover for every compact set of the form $K = [-r,r] \times [-\varepsilon,\varepsilon]$, where 0 < r < 1 and $0 < \varepsilon < 1$, there exist $t_K \ge 0$ and a continuous function $h_K : [t_K,\infty) \to \mathbb{R}$ such that

$$f(t, x, y) \le h_K(t)$$
 for all $t \ge t_K$ and $(x, y) \in K$,

and

$$\int_{t_K}^{+\infty} h_k(s)ds = -\infty.$$

A solution of (1)-(2) is a function $u \in C^1(\mathbb{R})$ such that $u' \in (-a, a)$, $\phi \circ u' \in C^1(\mathbb{R})$ and u satisfies the differential equation (1) and the boundary conditions (2).

We shall approximate problem (1)-(2) by problems defined on compact intervals. The following result shall be very useful for us.

Theorem 2.1. [3, Corollary 1] Suppose that $\Phi: (-a,a) \to \mathbb{R}$ is an increasing homeomorphism with $0 < a < +\infty$ and $f: [0,T] \times \mathbb{R}^2 \to \mathbb{R}$ is continuous. Then the Dirichlet problem

$$\Phi(u'(t))' = f(t, u(t), u'(t)), \quad u(0) = 0 = u(T),$$

has at least one solution. (Notice that in particular $||u'||_{\infty} < a$).

3. Main results. Next we prove the solvability of our problem.

Theorem 3.1. If conditions (h0), (f0), (f1) and (f2) hold then problem (1)-(2) has an odd increasing solution $u : \mathbb{R} \to \mathbb{R}$.

Proof. By the symmetry condition of (f0) it suffices to prove the existence of a solution $u:[0,+\infty)\to\mathbb{R}$ of (1) satisfying u(0)=0 and $\lim_{t\to+\infty}u(t)=1$, since its odd extension solves (1)-(2).

Claim 1.- For each $n \in \mathbb{N}$ the Dirichlet boundary value problem

$$\Phi(u'(t))' = f(t, u, u'), \ u(0) = 0, \ u(n) = 0,$$
(3)

has a solution $u_n : [0, n] \to \mathbb{R}$ satisfying $0 \le u_n(t) \le 1$ and $||u'_n||_{\infty} < a$. Consider the continuous function

$$\tilde{f}(t,x,y) = \left\{ \begin{array}{ll} f(t,x,y), & \quad \text{if } -1 \leq x \leq 1 \\ 0, & \quad \text{in other case.} \end{array} \right.$$

For each $n \in \mathbb{N}$ the modified problem

$$\Phi(u'(t))' = \tilde{f}(t, u(t), u'(t)), u(0) = 0 = u(n),$$

has by Theorem 2.1 a solution $u_n : [0, n] \to \mathbb{R}$ with $||u'_n||_{\infty} < a$. Moreover it is easy to show that $-1 \le u_n(t) \le 1$ and therefore u_n is also a solution of (3). On the other hand (f2) implies that u_n is concave and then $0 \le u_n(t) \le 1$.

Claim 2.- There exists a bounded nondecreasing solution $u:[0,+\infty)\to\mathbb{R}$ of (1) such that u(0)=0 and $0\leq u(t)\leq 1$.

Since u_n and u'_n are uniformly bounded then it is easy to prove that a subsequence of u_n converges uniformly on compact sets to a solution $u:[0,+\infty)\to\mathbb{R}$ of (1). Clearly u(0)=0 and $0\leq u(t)\leq 1$.

On the other hand, from the uniform continuity of function Φ^{-1} on compact sets it follows that the sequence $\{u'_n\}$ is an equicontinuous family, and as consequence it is verified that $\Phi(u'(t))' = f(t, u(t), u'(t)) \leq 0$. So we deduce that u' is nonincreasing. If $u'(t_0) < 0$ at some point $t_0 \geq 0$ then $u'(t) \leq u'(t_0) < 0$ for all $t \geq t_0$ and consequently $\lim_{t \to +\infty} u(t) = -\infty$, a contradiction. Thus $u'(t) \geq 0$ for all $t \geq 0$ and then u is nondecreasing.

Claim 3.- $\lim_{t\to+\infty} u'(t) = 0$.

Since u' is decreasing there exists $\lim_{t\to +\infty} u'(t) \in \mathbb{R} \cup \{-\infty\}$. But as u is bounded we deduce that $\lim_{t\to +\infty} u'(t)=0$.

Claim 4.- $\lim_{t \to +\infty} u(t) = 1$.

Since u is concave and bounded there exists $\lim_{t\to +\infty} u(t) = l \in (0,1]$. Suppose that l < 1. From (f2) and the facts that $0 \le u(t) \le l < 1$ and $\lim_{t\to +\infty} u'(t) = 0$ it follows that there exist a suitable compact set $K \subset (-1,1) \times \mathbb{R}$, $t_K > 0$ for which $0 < u'(t_K) < 1$ and a continuous function h_K such that

$$\Phi(u'(t))' = f(t, u(t), u'(t)) \le h_K(t) \quad \text{for all } t \ge t_K,$$

and $\int_{t_K}^{\infty} h_K(t) = -\infty$. But in this case $\Phi(u'(t)) \to -\infty$ and then $u'(t) \to -a < 0$, which is a contradiction. Thus l = 1 and the proof is over.

Remark 1. With some technical minor modifications the result of Theorem (3.1) also holds for L^1 -Carathéodory nonlinearities instead of continuous ones.

Example 1. Let $n \in \mathbb{N}$ be given. Consider the problem

$$\begin{cases} \left(\frac{u'(t)}{\sqrt{1-u'(t)^2}}\right)' = t^3(u(t)^2 - 1)(u'(t)^{2n} + 1), & \text{on } \mathbb{R}, \\ u(-\infty) = -1, & u(+\infty) = 1, \end{cases}$$

where $\Phi(s) = \frac{s}{\sqrt{1-s^2}}$ for all $s \in (-1,1)$ models mechanical oscillations subject to relativistic effects and $f(t,x,y) = t^3(x^2-1)(y^{2n}+1)$. Clearly conditions of Theorem 3.1 are fulfilled and so its solvability is guaranteed.

REFERENCES

- [1] R. P. Agarwal and D. O'Regan, "Infinite interval problems for differential, difference and integral equations", Kluwer Academic, Dordrecht, 2001.
- [2] C. Bereanu and J. Mawhin, Boundary-value problems with non-surjective φ-Laplacian and one-sided bounded nonlinearity, Adv. Differential Equations, 11 (2006), 35–60.
- [3] C. Bereanu and J. Mawhin, Existence and multiplicity results for some nonlinear problems with singular φ-laplacian, J. Differential Equations, 243 (2007), 536–557.
- [4] B. Bianconi and F. Papalini, Non-autonomous boundary value problems on the real line, Discrete Contin. Dyn. Syst., 15 (2006), 759–776.
- [5] A. Cabada and R. L. Pouso, Existence results for the problem $(\phi(u'))' = f(t, u, u')$ with nonlinear boundary conditions, Nonlinear Anal., **35** (1999), 221–231.
- [6] A. Cabada and R. L. Pouso, Extremal solutions of strongly nonlinear discontinuous secondorder equations with nonlinear functional boundary conditions, Nonlinear Anal., 42 (2000), 1377–1396.
- J. A. Cid and P. J. Torres, Solvability for some boundary value problems with φ-Laplacian operators, Discrete Contin. Dyn. Syst., 23 (2009), 727–732; doi:10.3934/dcds.2009.23.727.
- [8] C. Fabry and R. Manásevich, Equations with a p-Laplacian and an asymmetric nonlinear term, Discrete Contin. Dynam. Syst., 7 (2001), 545–557.
- P. Girg, Neumann and periodic boundary-value problems for quasilinear ordinary differential equations with a nonlinearity in the derivative, Electron. J. Differential Equations, 63 2000, 1–28.
- [10] L. Malaguti and C. Marcelli, Existence of bounded trajectories via upper and lower solutions, Discrete Contin. Dynam. Syst., 6 (2000) 575–590.
- [11] L. Malaguti and C. Marcelli, Heteroclinic orbits in plane dynamical systems, Arch. Math. (Brno), 38 (2002), 183–200.
- [12] R. Manásevich and F. Zanolin, Time-mappings and multiplicity of solutions for the onedimensional p-Laplacian, Nonlinear Anal., 21 (1993), 269–291.
- [13] C. Marcelli and F. Papalini, Heteroclinic connections for fully non-linear non-autonomous second-order differential equations, J. Differential Equations, 241 (2007), 160–183.
- [14] M. del Pino, P. Drábek and R. Manásevich, The Fredholm alternative at the first eigenvalue for the one dimensional p-Laplacian, J. Differential Equations, 151 (1999), 386–419.

[15] M. del Pino, M. Elgueta and R. Manásevich, A homotopic deformation along p of a Leray-Schauder degree result and existence for $(|u'|^{p-2}u')'+f(t,u)=0,\ u(0)=u(T)=0,\ p>1,$ J. Differential Equations, 80 (1989), 1–13.

 $E\text{-}mail\ address: \verb|cabada@usc.es| \\ E\text{-}mail\ address: angelcid@ujaen.es}$