

Stability of the Solutions of Nonlinear Weighted Elliptic Equations Without the Weighted Sobolev Spaces Framework

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We prove some stability results on sequences of solutions of weighted elliptic equations such as

$$-\operatorname{div}(s(x)|\nabla u_n|^{p-2}\nabla u_n) = f_n(x),$$

under some assumptions on the convergence of the sequence $\{f_n\}$ (either weak or strong in some Lebesgue space). Here $s(x)$ is a positive weight belonging to the Sobolev space $W^{1,p}(\Omega)$.

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1. Introduction

One of the roots of this paper are the Paris Orsay weekly meetings of the first author with Hedy Attouch, almost half a century ago.

The results proved are related with the scientific framework of some papers by Hedy Attouch (see [1]).

2. Setting

In the paper [4] (see also the references therein and [7]) we studied nonlinear weighted elliptic equations of the form

$$\begin{cases} -\operatorname{div}(s(x)|\nabla u|^{p-2}\nabla u) = f(x) & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega, \end{cases} \quad (1)$$

where Ω is a bounded, open subset of $\mathbb{R}^N$, $N > 2$, $p > 1$, f belongs to $L^{p^*}(\Omega)$, where $p_* = (p^*)' = \frac{Np}{Np-N+p}$, and $s(x)$ is such that

$$s(x) \in W^{1,p}(\Omega) : s(x) \geq \alpha > 0, \quad (2)$$

for some α in $\mathbb{R}$.

The existence result proved is the following one.

Theorem 2.1. *Let $p > 1$, and let f belong to $L^{p^*}(\Omega)$; let $s(x)$ be such that (2) holds. Then there exists a distributional solution u in $W_0^{1,p}(\Omega)$ of equation (1), that is we have*

$$\int_{\Omega} s(x) |\nabla u|^{p-2} \nabla u \cdot \nabla \varphi = \int_{\Omega} f(x) \varphi, \quad \forall \varphi \in W_0^{1,\infty}(\Omega). \quad (3)$$

In this paper we study two stability results for the solutions u with respect to perturbations (in the weak or in the strong topology of $L^{p^*}(\Omega)$) of the datum f .

There are some difficulties; the first one is that, when we work with perturbations in the weak topology of $L^{p^*}(\Omega)$, it is not possible to take advantage of Rellich theorem in some passages to the limit. Moreover, in general it is not known whether u can be chosen as test function in the equation (3), as well as the uniqueness of such solution u .

We point out that in the study of (3) (as in [3]) are used standard Sobolev spaces and not weighted Sobolev spaces as in N. Trudinger works (see [10]).

Remark 2.2. The solution u of (3) can also be seen as a minimum of the integral functional defined on $W_0^{1,p}(\Omega)$ as

$$J_f(v) = \begin{cases} \frac{1}{p} \int_{\Omega} s(x) |\nabla v|^p - \int_{\Omega} f(x) v(x), & \text{if } \int_{\Omega} s(x) |\nabla v|^p < +\infty, \\ +\infty & \text{otherwise.} \end{cases}$$

Our first result deals with data weakly converging in $L^{p^*}(\Omega)$.

Theorem 2.3. *Let $\{f_n(x)\}$ be a sequence weakly converging in $L^{p^*}(\Omega)$ to $f_0(x)$, and let u_n be a weak solution, given by Theorem 2.1, of the Dirichlet problem*

$$\int_{\Omega} s(x) |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla \varphi = \int_{\Omega} f_n(x) \varphi, \quad \forall \varphi \in W_0^{1,\infty}(\Omega). \quad (4)$$

Then, if u_0 is a weak solution, given by Theorem 2.1, of the Dirichlet problem

$$\int_{\Omega} s(x) |\nabla u_0|^{p-2} \nabla u_0 \cdot \nabla \varphi = \int_{\Omega} f_0(x) \varphi, \quad \forall \varphi \in W_0^{1,\infty}(\Omega). \quad (5)$$

we have that, up to subsequences,

$$\{u_n\} \text{ weakly converges in } W_0^{1,p}(\Omega) \text{ to } u_0. \quad (6)$$

If, instead, the sequence of data $\{f_n\}$ is strongly convergent in $L^{p^*}(\Omega)$, the convergence of the sequence $\{u_n\}$ is strong in $W_0^{1,p}(\Omega)$.

Theorem 2.4. *Let $\{f_n(x)\}$ be a sequence strongly converging in $L^{p^*}(\Omega)$ to $f_0(x)$, and let u_n and u_0 be as in Theorem 2.3. Then, up to subsequences,*

$$\{u_n\} \text{ strongly converges in } W_0^{1,p}(\Omega) \text{ to } u_0. \quad (7)$$

Remark 2.5. In the spirit of Remark 2.2, consider the functionals $J_{f_n}(v)$ and $J_{f_0}(v)$ corresponding to f_n and f_0 respectively. We then have the following.

- Under the assumptions of Theorem 2.3, or Theorem 2.4, the sequence of functionals $\{J_{f_n}(v)\}$ Epi-converges (see [1]) to $J_{f_0}(v)$.
- Under the assumptions of Theorem 2.4, it is easy to prove that the sequence of functionals $\{J_{f_n}(v)\}$ Mosco-converges (see [9]) to $J_{f_0}(v)$. Thus the statement of Theorem 2.4 can be read as the strong convergence in $W_0^{1,p}(\Omega)$ of the sequence of minima $\{u_n\}$ of a sequence of functionals $\{J_{f_n}(v)\}$ which is Mosco-convergent.
- Under the assumptions of Theorem 2.3, we are neither in a framework of Mosco-convergence nor in a framework of $\Gamma(\text{weak}, \text{weak})$ convergence (see [8], [5]); in other words, there are sequences $\{v_n\}$ and $\{f_n\}$ for which it does not hold that

$$\liminf_{n \rightarrow +\infty} J_n(v_n) \geq J_0(v_0). \quad (8)$$

Indeed, let $s(x) = 1$, let $\{f_n(x)\}$ be a sequence convergent in $L^{p^*}(\Omega)$ weakly (and no more) to $f_0(x) = 0$, and let v_n be the weak solution of the Dirichlet problem

$$v_n \in W_0^{1,p}(\Omega) : -\operatorname{div}(|\nabla v_n|^{p-2} \nabla v_n) = f_n(x).$$

It is proved in [2] that the sequence $\{v_n\}$ weakly converges in $W_0^{1,p}(\Omega)$ to $v_0 = 0$, the weak solution of the Dirichlet problem

$$v_0 \in W_0^{1,p}(\Omega) : -\operatorname{div}(|\nabla v_0|^{p-2} \nabla v_0) = f_0(x).$$

Now we observe that (using that v_n solves the Dirichlet problem)

$$J_n(v_n) = \frac{1}{p} \int_{\Omega} |\nabla v_n|^p - \int_{\Omega} f_n(x) v_n(x) = -\left(1 - \frac{1}{p}\right) \int_{\Omega} |\nabla v_n|^p \leq 0,$$

so that, if we assume (8), we have

$$0 \geq \liminf_{n \rightarrow +\infty} J_n(v_n) = -\left(1 - \frac{1}{p}\right) \int_{\Omega} |\nabla v_n|^p \geq J_0(v_0) = 0,$$

which implies the strong convergence in $W_0^{1,p}(\Omega)$ to zero; and this is false even in the linear case ($p = 2$).

3. Proof of the results

In order to prove both Theorem 2.3 and Theorem 2.4, we need to recall the steps of the proof of the existence result Theorem 2.1 for a fixed datum f .

In the following, we will use the following functions of one real variable, depending on a parameter $k \geq 0$:

$$G_k(s) = (|s| - k)^+ \operatorname{sgn}(s), \quad T_k(s) = s - G_k(s) = \max(-k, \min(s, k)).$$

- Let n in $\mathbb{N}$ and define

$$s_n(x) = \frac{s(x)}{1 + \frac{s(x)}{n}}. \quad (9)$$

- Let $w_n \in W_0^{1,p}(\Omega)$ be the weak solution of the boundary value problem

$$\begin{cases} -\operatorname{div}(s_n(x) |\nabla w_n|^{p-2} \nabla w_n) = f(x) & \text{in } \Omega, \\ w_n = 0 & \text{on } \partial\Omega. \end{cases} \quad (10)$$

- For the sequence $\{w_n\}$ we have that

$$\frac{\alpha}{1+\alpha} \|w_n\|_{W_0^{1,p}(\Omega)}^{p-1} \leq S \|f\|_{L^{p^*}(\Omega)}, \quad (11)$$

where S is the Sobolev constant. Thus, up to subsequences, we have that there exists a function u in $W_0^{1,p}(\Omega)$ such that

$$\begin{cases} w_n \text{ converges to } u \text{ weakly in } W_0^{1,p}(\Omega), \\ \nabla w_n(x) \text{ converges almost everywhere to } \nabla u(x). \end{cases} \quad (12)$$

- Then u is a weak solution of (3) with

$$\frac{\alpha}{1+\alpha} \|u\|_{W_0^{1,p}(\Omega)}^{p-1} \leq S \|f\|_{L^{p^*}(\Omega)}. \quad (13)$$

- Furthermore (and this is the result we will use to prove our theorems)

$$\int_{\Omega} |\nabla u|^{p-2} \nabla u \cdot \nabla v = \int_{\Omega} \left[|\nabla u|^{p-2} \nabla u \cdot \nabla s + f(x) \right] \frac{1}{s(x)} v, \quad (14)$$

for all $v \in W_0^{1,p}(\Omega) \cap L^\infty(\Omega)$.

- Moreover, from the weak formulation of (10) we deduce that

$$\int_{\Omega} s_n(x) |\nabla w_n|^{p-2} \nabla w_n \nabla G_k(w_n) = \int_{\Omega} f(x) G_k(w_n)$$

which implies (thanks to Fatou Lemma) that

$$\int_{\Omega} s(x) |\nabla u|^{p-2} \nabla u \nabla G_k(u) \leq \int_{\Omega} f(x) G_k(u),$$

an inequality that holds even though we cannot choose $\varphi = G_k(u)$ as test function in (3).

- A consequence of the last inequality is

$$S\alpha \left[\int_{\Omega} |\nabla G_k(u)|^p \right]^{\frac{1}{p'}} \leq \left[\int_{\{k < |u|\}} |f(x)|^{p^*} \right]^{\frac{1}{p^*}}. \quad (15)$$

We now prove Theorem 2.3.

PROOF OF THEOREM 2.3. Applying (13) and (14) to the sequence $\{u_n\}$ of solutions of (4), we have that

$$\frac{\alpha}{1+\alpha} \|u_n\|_{W_0^{1,p}(\Omega)}^{p-1} \leq S \|f_n\|_{L^{p^*}(\Omega)}, \quad (16)$$

and that

$$\int_{\Omega} |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla v = \int_{\Omega} \left[|\nabla u_n|^{p-2} \nabla u_n \cdot \nabla s + f_n(x) \right] \frac{1}{s(x)}, \quad (17)$$

for every v in $W_0^{1,p}(\Omega) \cap L^\infty(\Omega)$.

Using (16) we have that there exists a function u^* in $W_0^{1,p}(\Omega)$ such that, up to subsequences, u_n converges weakly in $W_0^{1,p}(\Omega)$ to u^* . Furthermore, since in (17) the term

$$g_n(x) = \left[|\nabla u_n|^{p-2} \nabla u_n \cdot \nabla s + f_n(x) \right] \frac{1}{s(x)}$$

is bounded in $L^1(\Omega)$, by a result of [6] we also have that $\nabla u_n(x) \rightarrow \nabla u^*(x)$ almost everywhere in Ω , which implies that $|\nabla u_n|^{p-2} \nabla u_n$ weakly converges in $(L^{p'}(\Omega))^N$ to $|\nabla u^*|^{p-2} \nabla u^*$.

Now it is possible to pass to the limit in (4) to deduce that

$$\int_{\Omega} s(x) |\nabla u^*|^{p-2} \nabla u^* \cdot \nabla \varphi = \int_{\Omega} f_0(x) \varphi, \quad \forall \varphi \in W_0^{1,\infty}(\Omega),$$

that is, u^* is one of the solutions u_0 of (5). □

Under the (stronger) assumptions of Theorem 2.4 the result of Theorem 2.3 still holds: that is, the sequence $\{u_n\}$ of solutions of (4) weakly converges in $W_0^{1,p}(\Omega)$ to some solution u_0 of (3) with datum $f(x)$. Our aim is to prove that the convergence is indeed strong.

PROOF OF THEOREM 2.4. We begin by observing that (15) implies that

$$S\alpha \left[\int_{\Omega} |\nabla G_k(u_n)|^p \right]^{\frac{1}{p'}} \leq \left[\int_{\{k < |u_n|\}} |f_n(x)|^{p^*} \right]^{\frac{1}{p^*}}, \quad (18)$$

and the right hand side of this inequality is small for k large, uniformly with respect to n , since the sequence $\{f_n\}$ is strongly convergent in $L^{p^*}(\Omega)$, and the measure of the set $\{k < |u_n|\}$ tends to zero as k tends to infinity, uniformly with respect to n , since the sequence $\{u_n\}$ is bounded in $L^1(\Omega)$.

We now remark that, thanks to Vitali theorem, the sequence

$$g_n(x) = |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla s,$$

is strongly convergent in $L^1(\Omega)$. Indeed, if E is a measurable subset of Ω we have

$$\int_E \left| |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla s \right| \leq \|u_n\|_{W_0^{1,p}(\Omega)}^{p-1} \left(\int_E |\nabla s|^p \right)^{\frac{1}{p}},$$

so that (recall that the sequence $\{u_n\}$ is bounded in $W_0^{1,p}(\Omega)$), we have

$$\lim_{|E| \rightarrow 0} \int_E \left| |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla s \right| = 0, \quad \text{uniformly with respect to } n,$$

where we have used that $s(x)$ belongs to $W^{1,p}(\Omega)$. Thus the sequence $\{g_n\}$ is uniformly equiintegrable; since it almost everywhere converges to

$$g_0(x) = |\nabla u_0|^{p-2} \nabla u_0 \cdot \nabla s,$$

the sequence $\{g_n\}$ is strongly convergent in $L^1(\Omega)$ to g_0 .

Choosing $T_k(u_n) - T_k(u_0)$ in (17) we have that

$$\begin{aligned} & \left[\int_{\Omega} |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla [T_k(u_n) - T_k(u_0)] \right. \\ & \quad = \int_{\Omega} \left[|\nabla u_n|^{p-2} \nabla u_n \cdot \nabla s + f_n(x) \right] \frac{1}{s(x)} [T_k(u_n) - T_k(u_0)] \\ & \quad = \int_{\Omega} \frac{g_n(x) + f_n(x)}{s(x)} [T_k(u_n) - T_k(u_0)], \end{aligned}$$

and the right hand side tends to zero thanks to the boundedness of $\frac{1}{s(x)}$, to the strong convergence in $L^1(\Omega)$ of the sequence $\{g_n + f_n\}$, and to the fact that the sequence $\{T_k(u_n) - T_k(u_0)\}$ is weakly* convergent to zero in $L^\infty(\Omega)$. In other words, for every fixed k we have that

$$\lim_{n \rightarrow +\infty} \int_{\Omega} |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla [T_k(u_n) - T_k(u_0)] = 0. \quad (19)$$

We therefore have

$$\begin{aligned} & \left[\int_{\Omega} |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla [u_n - u_0] \right. \\ & \quad = \int_{\Omega} |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla [T_k(u_n) - T_k(u_0)] + \int_{\Omega} |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla [G_k(u_n) - G_k(u_0)] \\ & \quad = \int_{\Omega} |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla [T_k(u_n) - T_k(u_0)] - \int_{\Omega} |\nabla T_k(u_n)|^{p-2} \nabla T_k(u_n) \cdot \nabla G_k(u_0) \\ & \quad \quad + \int_{\Omega} |\nabla G_k(u_n)|^{p-2} \nabla G_k(u_n) \cdot \nabla [G_k(u_n) - G_k(u_0)]. \end{aligned} \quad (20)$$

Recalling that

$$|\nabla T_k(u_n)|^{p-2} \nabla T_k(u_n) \text{ weakly converges in } (L^{p'}(\Omega))^N \text{ to } |\nabla T_k(u_0)|^{p-2} \nabla T_k(u_0),$$

we have, for every fixed k ,

$$\lim_{n \rightarrow +\infty} \int_{\Omega} |\nabla T_k(u_n)|^{p-2} \nabla T_k(u_n) \cdot \nabla G_k(u_0) = 0. \quad (21)$$

Furthermore,

$$\left| \int_{\Omega} |\nabla G_k(u_n)|^{p-2} \nabla G_k(u_n) \cdot \nabla [G_k(u_n) - G_k(u_0)] \right| \leq C_1(u_0) \left[\int_{\Omega} |\nabla G_k(u_n)|^p \right]^{\frac{1}{p'}},$$

so that, thanks to (18), for $\varepsilon > 0$ fixed, there exists $k = k_{\varepsilon} > 0$ such that

$$\left| \int_{\Omega} |\nabla G_k(u_n)|^{p-2} \nabla G_k(u_n) \cdot \nabla [G_k(u_n) - G_k(u_0)] \right| \leq \varepsilon,$$

uniformly with respect to n .

Using this fact, (19) and (21) in (20), we have that

$$\limsup_{n \rightarrow +\infty} \left| \int_{\Omega} |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla [u_n - u_0] \right| \leq \varepsilon,$$

which implies (since ε is arbitrary) that

$$\lim_{n \rightarrow +\infty} \int_{\Omega} |\nabla u_n|^{p-2} \nabla u_n \cdot \nabla [u_n - u_0] = 0;$$

from this fact it is easy to prove that the sequence $\{u_n\}$ strongly converges to u_0 in $W_0^{1,p}(\Omega)$, as desired. $\square$

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