

ON THE SOLVABILITY OF SEMILINEAR DIFFERENTIAL EQUATIONS AT RESONANCE

CHUNG-CHENG KUO

Department of Mathematics, Fu Jen University, Taipei, Taiwan, Republic of China

(Received 22 December 1997)

Abstract In this paper we use the Leray–Schauder continuation method to study the existence of solutions for semilinear differential equations $Lu + g(x, u) = h$, in which the linear operator L on $L^2(\Omega)$ may be non-self-adjoint, the $L^2(\Omega)$ -function h belongs to $N^\perp(L)$, the nonlinear term $g(x, u) \in O(|u|^\alpha)$ as $|u| \rightarrow \infty$ for some $0 \leq \alpha < 1$ and satisfies

$$\int_{v(x)>0} g_\beta^+(x)|v(x)|^{1-\beta} dx + \int_{v(x)<0} g_\beta^-(x)|v(x)|^{1-\beta} dx > 0,$$

for all $v \in N(L) - \{0\}$, where $\beta \in \mathbb{R}$, $-\alpha \leq \beta \leq 1$ and $2\alpha + \beta \leq 1$, $g_\beta^+(x) = \liminf_{u \rightarrow \infty} (g(x, u)u/|u|^{1-\beta})$ and $g_\beta^-(x) = \liminf_{u \rightarrow -\infty} (g(x, u)u/|u|^{1-\beta})$.

Keywords: Landesman–Lazer condition; Leray–Schauder continuation method

AMS 1991 Mathematics subject classification: Primary 35J11, 47H11, 47H15

1. Introduction

Let $\Omega \subset \mathbb{R}^N$ ($N \geq 1$) be a bounded domain and $H = L^2(\Omega)$ with the inner product $(\cdot, \cdot)_H$, $(u, v)_H = \int_\Omega uv$. We consider the following abstract differential equation

$$Lu + g(x, u) = h, \tag{1.1}$$

where $h \in H$ is given, $L : D(L) \subset H \rightarrow H$ is a closed, densely defined linear operator satisfying the following conditions:

(L_1) the null space $N(L)$ of L is finite-dimensional;

(L_2) the range $R(L)$ of L is closed;

(L_3) $R(L) = N^\perp(L)$;

(L_4) the right inverse $L^{-1} : R(L) \rightarrow R(L)$ of L is a compact linear operator;

and $g : \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ is a Caratheodory function satisfying

(G₁) there exist constants $a \geq 0$, $0 \leq \alpha < 1$, and $b \in H$, $b \geq 0$ such that for a.e. $x \in \Omega$ and all $u \in \mathbb{R}$

$$|g(x, u)| \leq a|u|^\alpha + b(x);$$

(G₂) there exist constants $|\beta| \leq 1$, $r_0 \geq 0$ and $c \in L^{2/(1+\beta)}(\Omega)$ such that for a.e. $x \in \Omega$ and $|u| \geq r_0$

$$g(x, u)u \geq c(x)|u|^{1-\beta};$$

(G₃)

$$\int_{w(x)>0} g_\beta^+(x)|w(x)|^{1-\beta} dx + \int_{w(x)<0} g_\beta^-(x)|w(x)|^{1-\beta} dx > 0,$$

for all $w \in N(L) - \{0\}$;

where $g_\beta^+(x) = \liminf_{u \rightarrow \infty} (g(x, u)u/|u|^{1-\beta})$ and $g_\beta^-(x) = \liminf_{u \rightarrow -\infty} (g(x, u)u/|u|^{1-\beta})$. The solvability of (1.1) has been extensively studied if L (or $-L$) = $A + \lambda$, A may be a non-self-adjoint uniformly elliptic operator with the principal eigenvalue λ and the nonlinearity g may be assumed to grow superlinearly in u as $|u| \rightarrow \infty$ (see [1, 3, 7, 8, 11, 13, 14]). When A is self-adjoint with a higher eigenvalue λ , and the nonlinearity g has at most linear growth in u as $|u| \rightarrow \infty$, existence theorems of (1.1) are proved in [2, 4–6, 12, 15, 16] if h satisfies the following Landesman–Lazer condition:

$$\int_\Omega h(x)v(x) dx < \int_{v>0} g_0^+(x)|v(x)| dx + \int_{v<0} g_0^-(x)|v(x)| dx, \tag{1.2}$$

for each $v \in N(L) - \{0\}$.

The purpose of this paper to give several abstract existence theorems of (1.1) by using the Leray–Schauder continuation method (see [17]) when $g(x, u) \in O(|u|^{1/2})$ as $|u| \rightarrow \infty$, $h \in N^\perp(L)$ and (G₃) may be satisfied with $\beta > 0$ and $2\alpha + \beta \leq 1$, in which we improve the main results of Ha [9], Hess [10] and Robinson and Landesman [18], where they assume that g is a bounded function that satisfies (G₂) and (G₃) with $c = r_0 = 0$, $\beta = 1$ and $h \in N^\perp(L)$. Our results can be applied to many well-known differential operators. For example, let $\tilde{\Omega}$ be a bounded open set in \mathbb{R}^N ($N \geq 1$), and λ_n be the n th eigenvalue of the Laplacian $-\Delta : W^{2,2}(\tilde{\Omega}) \cap H_0^1(\tilde{\Omega}) \rightarrow L^2(\tilde{\Omega})$. We first consider the existence of solutions of the problem

$$(i) \quad \begin{cases} \pm(\Delta u + \lambda_n u) + g(x, u) = h \text{ on a.e. } x = \tilde{x} \in \Omega = \tilde{\Omega}, \\ u = 0 \text{ on } \partial\Omega, \end{cases} \tag{1.3}$$

where $L : D(L) \subset L^2(\Omega) \rightarrow L^2(\Omega)$ is defined by

$$D(L) = \{u \in L^2(\Omega) \mid \Delta u \in L^2(\Omega) \text{ and } u = 0 \text{ on } \partial\Omega\} \quad \text{and} \quad L(u) = \pm(\Delta u + \lambda_n u).$$

In order, we consider the existence of time-periodic solutions of problems

$$(ii) \quad \begin{cases} \pm[u_t - \Delta u - \lambda_n u] + g(x, u) = h \text{ on a.e. } x = (\tilde{x}, t) \in \Omega = \tilde{\Omega} \times (-\pi, \pi), \\ u = 0 \text{ on } \partial\tilde{\Omega} \times \mathbb{R}, \end{cases} \tag{1.4}$$

where $L : D(L) \subset L^2(\Omega) \rightarrow L^2(\Omega)$ is defined by

$$D(L) = \{u \in L^2(\Omega) \mid D_t u, \Delta u \in L^2(\Omega) \text{ and } u = 0 \text{ on } \partial\tilde{\Omega} \times \mathbb{R}\}$$

and $L(u) = \pm(u_t - \Delta u - \lambda_n u)$; and

$$(iii) \quad \begin{cases} \pm[u_{tt} - \Delta u + \nu u_t - \lambda_n u] + g(x, u) = h \text{ on a.e. } x = (\tilde{x}, t) \in \Omega = \tilde{\Omega} \times (-\pi, \pi), \\ u = 0 \text{ on } \partial\tilde{\Omega} \times \mathbb{R}, \end{cases} \tag{1.5}$$

where $\nu \neq 0$, $L : D(L) \subset L^2(\Omega) \rightarrow L^2(\Omega)$ is defined by

$$D(L) = \{u \in L^2(\Omega) \mid D_t u, D_{tt} u, \Delta u \in L^2(\Omega) \text{ and } u = 0 \text{ on } \partial\tilde{\Omega} \times \mathbb{R}\}$$

and $L(u) = \pm[u_{tt} - \Delta u + \nu u_t - \lambda_n u]$.

2. Existence theorems

In this section we shall always assume that the linear operator L is closed, densely defined and satisfies (L_1) – (L_4) .

Theorem 2.1. *Let $g : \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ be a Caratheodory function satisfying (G_1) and (G_2) with $2\alpha + \beta < 1$. Then, for each $h \in N^\perp(L)$, the problem (1.1) is solvable, provided that (G_3) holds.*

Proof. Let P and Q be the orthogonal projections of H on $N(L)$ and $R(L)$, respectively, and let $f : H \rightarrow H$ be a continuous function defined by

$$f(u) = \begin{cases} u, & \text{if } \|u\| \leq 1, \\ u/\|u\|, & \text{if } \|u\| > 1. \end{cases}$$

We consider the following semilinear equations

$$Lu + (1 - t)f(Pu) + tg(x, u) = th, \tag{2.1}$$

for $0 \leq t \leq 1$. Then the problem (2.1) has only a trivial solution when $t = 0$, and becomes the original problem (1.1) when $t = 1$. To apply the Leray–Schauder continuation method, it suffices to show that there exists $R_0 > 0$ such that $\|u\| < R_0$ for each $0 < t < 1$ and for all possible solutions u to (2.1). Now let u be a possible solution of (2.1) for some $0 < t < 1$. By (L_4) we have

$$\begin{aligned} \|Qu\| &= \|L^{-1}\{(1 - t)f(Pu) + tg(x, u) - th\}\| \\ &\leq \|L^{-1}\| \|(1 - t)f(Pu) + tg(x, u) - th\| \\ &\leq \|L^{-1}\|((1 - t) + a\|u\|^\alpha + \|b\| + \|h\|) \\ &\leq C_1 + C_2\|u\|^\alpha, \end{aligned} \tag{2.2}$$

for some constants $C_1, C_2 \geq 0$ independent of u . To show that solutions to (2.1) for $0 < t < 1$ have an *a priori* bound in H , we argue by contradiction, and suppose that there exists a sequence $\{u_n\}$ in H and a corresponding sequence $\{t_n\}$ in $(0, 1)$ such that u_n is a solution to (2.1) with $t = t_n$ and $\|u_n\| \geq n$ for all n . Let $v_n = u_n/\|u_n\|$, then $\|v_n\| = 1$, and, by (2.2), we have, for each $n \in \mathbb{N}$,

$$\|Qv_n\| \leq \frac{(C_1 + C_2\|u_n\|^\alpha)}{\|u_n\|}. \tag{2.3}$$

Since $\alpha < 1$, the right-hand side of (2.3) tends to zero in \mathbb{R} as $n \rightarrow \infty$, and, since $\{Pv_n\}$ is bounded in H and $N(L)$ is of finite dimension, we may assume, without loss of generality, that $\{v_n\}$ is bounded by an $L^2(\Omega)$ -function independent of n , converges to w in H , and is pointwise convergent to w on a.e. $x \in \Omega$. It follows that $u_n(x) \rightarrow \infty$ for a.e. $x \in \Omega_w^+ = \{y \in \Omega \mid w(y) > 0\}$, $u_n(x) \rightarrow -\infty$ for a.e. $x \in \Omega_w^- = \{y \in \Omega \mid w(y) < 0\}$, and $w \neq 0$ because $\|v_n\| = 1$ for all $n \in \mathbb{N}$. Taking the inner product of (2.1) in H when $u = u_n$ and $t = t_n$ with Pu_n , we obtain from (L_3) that

$$\begin{aligned} t_n \int g(x, u_n)Pu_n &\leq (1 - t_n) \int f(Pu_n)Pu_n + t_n \int g(x, u_n)Pu_n \\ &= t_n \int hPu_n. \end{aligned} \tag{2.4}$$

It is clear from the assumption of $h \in N^\perp(L)$ that the right-hand side of the last equality of (2.4) is equal to zero. From (G_1) , (2.2) and the assumption of $2\alpha + \beta < 1$ that there exist constants $C_3, C_4 \geq 0$ independent of n such that

$$\begin{aligned} \frac{|\int g(x, u_n)Qu_n|}{\|u_n\|^{1-\beta}} &\leq \frac{\int (a|u_n|^\alpha + b)|Qu_n|}{\|u_n\|^{1-\beta}} \\ &\leq \frac{(C_3\|u_n\|^\alpha + C_4)(C_1 + C_2\|u_n\|^\alpha)}{\|u_n\|^{1-\beta}} \\ &\rightarrow 0 \text{ as } n \rightarrow \infty. \end{aligned} \tag{2.5}$$

By (G_1) , we have, for $0 \neq |u_n(x)| \leq r_0$,

$$\begin{aligned} \frac{|g(x, u_n)u_n|}{|u_n|^{1-\beta}}|v_n|^{1-\beta} &\leq \frac{|g(x, u_n)| |u_n|}{\|u_n\|^{1-\beta}} \\ &\leq \frac{[ar_0^\alpha + b(x)]r_0}{\|u_n\|^{1-\beta}}, \end{aligned} \tag{2.6}$$

and, by (G_2) and the assumption of $\beta \leq 1$, we also have for $|u_n(x)| > r_0$

$$\frac{g(x, u_n)u_n}{|u_n|^{1-\beta}}|v_n|^{1-\beta} \geq c(x)|v_n|^{1-\beta}. \tag{2.7}$$

It follows from (2.6), (2.7) and the fact that $|v_n|$ is pointwise bounded by an $L^2(\Omega)$ -function independent of n , that we have $(g(x, u_n)u_n/|u_n|^{1-\beta})|v_n|^{1-\beta}$ is bounded from

below by an $L^1(\Omega)$ -function independent of n . Using (2.3), (2.4), (2.6), (2.7), the fact that $t_n \neq 0$ and $h \in N^\perp(L)$, we also have

$$\begin{aligned}
 & \int_{\substack{v_n(x) > 0 \\ w(x) \neq 0}} \frac{g(x, u_n)u_n}{|u_n|^{1-\beta}} |v_n|^{1-\beta} + \int_{\substack{v_n(x) < 0 \\ w(x) \neq 0}} \frac{g(x, u_n)u_n}{|u_n|^{1-\beta}} |v_n|^{1-\beta} \\
 &= \int_{\substack{v_n(x) \neq 0 \\ w(x) \neq 0}} \frac{g(x, u_n)u_n}{|u_n|^{1-\beta}} |v_n|^{1-\beta} \\
 &= \int_{u_n(x) \neq 0} \frac{g(x, u_n)u_n}{|u_n|^{1-\beta}} |v_n|^{1-\beta} \\
 &= \int_{u_n(x) \neq 0} \frac{g(x, u_n)u_n}{|u_n|^{1-\beta}} |v_n|^{1-\beta} - \int_{\substack{u_n(x) \neq 0 \\ w(x) = 0}} \frac{g(x, u_n)u_n}{|u_n|^{1-\beta}} |v_n|^{1-\beta} \\
 &= \frac{1}{\|u_n\|^{1-\beta}} \int g(x, u_n)u_n - \int_{\substack{u_n(x) \neq 0 \\ w(x) = 0}} \frac{g(x, u_n)u_n}{|u_n|^{1-\beta}} |v_n|^{1-\beta} \\
 &\leq \frac{1}{\|u_n\|^{1-\beta}} \int g(x, u_n)Qu_n - \int_{\substack{u_n(x) \neq 0 \\ w(x) = 0}} \frac{g(x, u_n)u_n}{|u_n|^{1-\beta}} |v_n|^{1-\beta} \\
 &\leq \frac{1}{\|u_n\|^{1-\beta}} \left| \int g(x, u_n)Qu_n \right| + \int_{\substack{|u_n(x)| > r_0 \\ w(x) = 0}} |c| |v_n|^{1-\beta} + \int_{\substack{0 < |u_n(x)| \leq r_0 \\ w(x) = 0}} \left[\frac{ar_0^\alpha + b}{\|u_n\|^{1-\beta}} \right].
 \end{aligned} \tag{2.8}$$

Clearly, from (2.5), the assumption of $2\alpha + \beta < 1$, the fact of $v_n(x) \rightarrow 0$ for a.e. $x \in \Omega_w^0 = \{y \in \Omega \mid w(y) = 0\}$ and the Lebesgue bounded convergence theorem that the right-hand side of the last inequality of (2.8) is convergent to zero as n approaches ∞ . Applying Fatou’s Lemma to the left-hand side of the first equality of (2.8), we have

$$\begin{aligned}
 & \int_{w(x) > 0} g_\beta^+(x) |w(x)|^{1-\beta} dx + \int_{w(x) < 0} g_\beta^-(x) |w(x)|^{1-\beta} dx \\
 &= \int g_\beta^+(x) |w(x)|^{1-\beta} \chi_{\Omega_w^+} dx + \int g_\beta^-(x) |w(x)|^{1-\beta} \chi_{\Omega_w^-} dx \\
 &= \int_{w(x) \neq 0} g_\beta^+(x) |w(x)|^{1-\beta} \chi_{\Omega_w^+} dx + \int_{w(x) \neq 0} g_\beta^-(x) |w(x)|^{1-\beta} \chi_{\Omega_w^-} dx \\
 &\leq \int_{w(x) \neq 0} \liminf_{n \rightarrow \infty} \left[\frac{g(x, u_n(x))u_n(x)}{|u_n(x)|^{1-\beta}} |v_n(x)|^{1-\beta} \chi_{\Omega_{v_n}^+} \right] dx \\
 &\quad + \int_{w(x) \neq 0} \liminf_{n \rightarrow \infty} \left[\frac{g(x, u_n(x))u_n(x)}{|u_n(x)|^{1-\beta}} |v_n(x)|^{1-\beta} \chi_{\Omega_{v_n}^-} \right] dx \\
 &\leq \liminf_{n \rightarrow \infty} \int_{w(x) \neq 0} \frac{g(x, u_n(x))u_n(x)}{|u_n(x)|^{1-\beta}} |v_n(x)|^{1-\beta} \chi_{\Omega_{v_n}^+} dx \\
 &\quad + \liminf_{n \rightarrow \infty} \int_{w(x) \neq 0} \frac{g(x, u_n(x))u_n(x)}{|u_n(x)|^{1-\beta}} |v_n(x)|^{1-\beta} \chi_{\Omega_{v_n}^-} dx
 \end{aligned}$$

$$\begin{aligned}
 &= \liminf_{n \rightarrow \infty} \int_{\substack{v_n(x) > 0 \\ w(x) \neq 0}} \frac{g(x, u_n(x))u_n(x)}{|u_n(x)|^{1-\beta}} |v_n(x)|^{1-\beta} dx \\
 &\quad + \liminf_{n \rightarrow \infty} \int_{\substack{v_n(x) < 0 \\ w(x) \neq 0}} \frac{g(x, u_n(x))u_n(x)}{|u_n(x)|^{1-\beta}} |v_n(x)|^{1-\beta} dx \\
 &\leq \liminf_{n \rightarrow \infty} \left[\int_{\substack{v_n(x) > 0 \\ w(x) \neq 0}} \frac{g(x, u_n(x))u_n(x)}{|u_n(x)|^{1-\beta}} |v_n(x)|^{1-\beta} dx \right. \\
 &\quad \left. + \int_{\substack{v_n(x) < 0 \\ w(x) \neq 0}} \frac{g(x, u_n(x))u_n(x)}{|u_n(x)|^{1-\beta}} |v_n(x)|^{1-\beta} dx \right] \\
 &\leq 0,
 \end{aligned}$$

which contradicts the inequality (G_3) , and the proof is complete. □

By modifying slightly the proof of Theorem 2.1, we can obtain the following theorems in which $2\alpha + \beta$ may be equal to 1.

Theorem 2.2. *Let $g : \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ be a Caratheodory function satisfying (G_1) , (G_2) with $2\alpha + \beta = 1$ and $\beta < 1$. Then the problem (1.1) is solvable for each $h \in N^{\perp}(L)$, provided that (G_3) holds and for a.e. $x \in \Omega$*

$$\lim_{|u| \rightarrow \infty} \frac{g(x, u)}{|u|^{\alpha}} = 0. \tag{2.9}$$

Proof. In proving Theorem 2.1, the condition $2\alpha + \beta < 1$ is used only to show that the sequence $\{(1/\|u_n\|^{1-\beta}) \int g(x, u_n)Qu_n\}$ is convergent to zero in \mathbb{R} . Thus we can proceed exactly the same way as in the proof of Theorem 2.1, and it suffices to prove that $\{(1/\|u_n\|^{1-\beta}) \int g(x, u_n)Qu_n\}$ is convergent to zero. By the assumption of (G_1) , the sequence $\{Lu_n/\|u_n\|^{\alpha}\}$ is bounded in H . Using the compactness of L^{-1} that $\{Qu_n/\|u_n\|^{\alpha}\}$ has a subsequence that is convergent in H . We may assume without loss of generality that $\{Qu_n/\|u_n\|^{\alpha}\}$ is bounded by an $L^2(\Omega)$ -function independent of n . Since $2\alpha + \beta = 1$ and $\beta < 1$, we have $\alpha > 0$. It follows from (2.9), the fact that $u_n(x) \rightarrow \infty$ for a.e. $x \in \Omega_w^+$, $u_n(x) \rightarrow -\infty$ for a.e. $x \in \Omega_w^-$ and the Lebesgue bounded convergence theorem that we have

$$\begin{aligned}
 &\frac{1}{\|u_n\|^{1-\beta}} \left| \int g(x, u_n)Qu_n \right| \\
 &\leq \frac{1}{\|u_n\|^{1-\beta}} \left[\int_{|u_n(x)| \leq r_0} |g(x, u_n)Qu_n| + \int_{\substack{|u_n(x)| > r_0 \\ w(x) \neq 0}} |g(x, u_n)Qu_n| \right. \\
 &\quad \left. + \int_{\substack{|u_n(x)| > r_0 \\ w(x) = 0}} |g(x, u_n)Qu_n| \right]
 \end{aligned}$$

$$\begin{aligned}
 &\leq \frac{1}{\|u_n\|^{1-\beta}} \int_{|u_n(x)| \leq r_0} |g(x, u_n)Qu_n| + \int_{\substack{|u_n(x)| > r_0 \\ w(x) \neq 0}} \left[\frac{|g(x, u_n)|}{|u_n|^\alpha} |v_n|^\alpha \frac{|Qu_n|}{\|u_n\|^\alpha} \right] \\
 &\quad + \int_{\substack{|u_n(x)| > r_0 \\ w(x) = 0}} \frac{|g(x, u_n)|}{|u_n|^\alpha} \left[|v_n|^\alpha \frac{|Qu_n|}{\|u_n\|^{1-\alpha-\beta}} \right] \\
 &\leq \frac{1}{\|u_n\|^{1-\beta}} \|a_{r_0}\| \|Qu_n\| + \int_{\substack{|u_n(x)| > r_0 \\ w(x) \neq 0}} \left[\frac{|g(x, u_n)|}{|u_n|^\alpha} |v_n|^\alpha \right] \frac{|Qu_n|}{\|u_n\|^\alpha} \\
 &\quad + \int_{\substack{|u_n(x)| > r_0 \\ w(x) = 0}} \frac{|g(x, u_n)|}{|u_n|^\alpha} \left[|v_n|^\alpha \frac{|Qu_n|}{\|u_n\|^{1-\alpha-\beta}} \right] \\
 &\rightarrow 0 \text{ as } n \rightarrow \infty.
 \end{aligned}
 \tag{2.10}$$

□

Theorem 2.3. *Let $g : \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ be a Caratheodory function satisfying (G_1) , (G_2) with $2\alpha + \beta \leq 1$. Then the problem (1.1) is solvable for each $h \in N^\perp(L)$, provided that for each $w \in N(L) \setminus \{0\}$,*

$$\int_{w(x) > 0} g_\beta^+(x) |w(x)|^{1-\beta} dx + \int_{w(x) < 0} g_\beta^-(x) |w(x)|^{1-\beta} dx = \infty.
 \tag{2.11}$$

Proof. By the assumption of $2\alpha + \beta \leq 1$, we find that the left-hand side of the first inequality of (2.5) is bounded by a constant independent of n and (2.8) is satisfied. Clearly, both

$$\int_{\substack{|u_n(x)| > r_0 \\ w(x) = 0}} |c(x)| |v_n(x)|^{1-\beta} dx \quad \text{and} \quad \int_{\substack{0 < |u_n(x)| \leq r_0 \\ w(x) = 0}} \frac{ar_0^\alpha + b(x)}{\|u_n\|^{1-\beta}} dx$$

are bounded by a constant independent of n . Applying Fatou’s Lemma to the left-hand side of the first equality of (2.8), we have

$$\begin{aligned}
 &\int_{w(x) > 0} g_\beta^+(x) |w(x)|^{1-\beta} dx + \int_{w(x) < 0} g_\beta^-(x) |w(x)|^{1-\beta} dx \\
 &\leq \limsup_{n \rightarrow \infty} \left[\frac{1}{\|u_n\|^{1-\beta}} \left| \int g(x, u_n)Qu_n \right| + \int_{\substack{|u_n(x)| > r_0 \\ w(x) = 0}} |c| |v_n|^{1-\beta} + \int_{\substack{0 < |u_n(x)| \leq r_0 \\ w(x) = 0}} \frac{ar_0^\alpha + b}{\|u_n\|^{1-\beta}} \right] \\
 &< \infty,
 \end{aligned}$$

which contradicts the condition (2.11), and the proof is complete. □

If the null space of L enjoys the unique continuation property, then the assumption of $\beta < 1$ in Theorem 2.2 is superfluous, and the following theorem can be proved.

Theorem 2.4. *Under assumptions of Theorem 2.3, the problem (1.1) is solvable for each $h \in N^\perp(L)$, provided that $N(L)$ has the unique continuation property and both (2.9) and (G_3) hold.*

Proof. It suffices to prove that the theorem is true when $\beta = 1$ and $\alpha = 0$, and it needs only to be shown that

$$\int g(x, u_n)Qu_n \rightarrow 0, \quad \text{as } n \rightarrow \infty. \tag{2.12}$$

Indeed, the unique continuation property of $N(L)$ implies that, for a.e. $x \in \Omega$, $|u_n(x)| \rightarrow \infty$ as $n \rightarrow \infty$. It follows from this, (2.9) and the boundedness of $\{Qu_n\}$ in H that (2.12) is satisfied. Hence the proof is complete. \square

If $h = 0$ in $L^2(\Omega)$ and $(Lu, u)_H \geq 0$ for all $u \in D(L)$, then the condition (2.9) in Theorem 2.4 is superfluous, and the following theorem can be obtained.

Theorem 2.5. *Under the assumptions of Theorem 2.3. Assume that $(Lu, u)_H \geq 0$ for all $u \in D(L)$, then the problem (1.1) is solvable, provided that $h = 0$ in $L^2(\Omega)$, $N(L)$ has the unique continuation property and (G_3) is satisfied.*

Proof. Taking the inner product of (2.1) in H when $u = u_n$ and $t = t_n$ with u_n , we have

$$\begin{aligned} t_n \int g(x, u_n)u_n &\leq (Lu_n, u_n)_H + (1 - t_n) \int f(Pu_n)Pu_n + t_n \int g(x, u_n)u_n \\ &= t_n \int hu_n = 0. \end{aligned}$$

Combining this with (G_3) , we obtain

$$\begin{aligned} 0 &< \int_{w(x)>0} g_\beta^+(x)|w(x)|^{1-\beta} dx + \int_{w(x)<0} g_\beta^-(x)|w(x)|^{1-\beta} dx \\ &\leq \liminf_{n \rightarrow \infty} \frac{1}{\|u_n\|^{1-\beta}} \int g(x, u_n)u_n \\ &\leq 0, \end{aligned}$$

which is a contradiction. \square

If $\alpha = 0, \beta = 1$ and $\dim N(L) = 1$, then the unique continuation property for $N(L)$ in Theorem 2.4 can be omitted, and the following theorem can be proved.

Theorem 2.6. *Let $g : \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ be a Caratheodory function satisfying $(G_1), (G_2)$ with $\alpha = 0$ and $\beta = 1$. Assume that $\dim N(L) = 1$, then, for each $h \in N^\perp(L)$, the problem (1.1) is solvable, provided that both (G_3) and (2.9) hold.*

Proof. Let $w \in N(L) \setminus \{0\}$ be obtained as in the proof of Theorem 2.1, and let $\Omega_w = \{x|w(x) \neq 0\}$. Then

$$\int_{\Omega_w} g(x, u_n)Pu_n = \int g(x, u_n)Pu_n \leq \int hPu_n = 0.$$

Therefore, if integrals in (2.4) and (2.5) are taken over Ω_w with $\alpha = 0$ and $\beta = 1$, then we have, analogously,

$$\begin{aligned} 0 &< \int_{w(x)>0} g_1^+(x) \, dx + \int_{w(x)<0} g_1^-(x) \, dx \\ &\leq \liminf_{n \rightarrow \infty} \int_{\Omega_w} g(x, u_n) u_n \\ &\leq \liminf_{n \rightarrow \infty} \int_{\Omega_w} g(x, u_n) Q u_n \\ &= 0, \end{aligned} \tag{2.13}$$

which has arrived at a contradiction. Hence the proof is complete. □

Remark 2.7. Under the special case $\alpha = 0, \beta = 1$ and $c(x) \geq c_0 > 0$ for a.e. $x \in \Omega$ and a fixed positive number c_0 . Conclusions of Theorems 2.4 and 2.6 have been obtained by Ha [9] and Robinson and Landesman [18].

Remark 2.8. By slightly modifying the proofs of Theorems 2.1–2.6. The condition $h \in N^\perp(L)$ can be replaced by either (1.2) if $\beta = 0$; or $h \in L^2(\Omega)$ is arbitrary and (G_3) is satisfied if $-\alpha \leq \beta < 0$.

Finally, we give an example to show that problems (1.3)–(1.5) are solvable when the nonlinearity $g(x, u)$ has sublinear growth in u as $|u| \rightarrow \infty$ and (1.2) may be excluded. Let $\alpha, \beta \in \mathbb{R}, 0 \leq \beta, \alpha \leq 1$ and $2\alpha + \beta \leq 1$, let $c, d \in L^2(\Omega)$ and let $a \in L^\infty(\Omega), a \geq 0$. We define

$$g_1(x, u) = a(x)(\operatorname{sgn} u) |\sin u| |u|^\alpha, \quad g_2(x, u) = \begin{cases} \frac{c(x)u}{1 + |u|^{1+\beta}}, & \text{if } u \geq 0, \\ \frac{d(x)u}{1 + |u|^{1+\beta}}, & \text{if } u \leq 0, \end{cases}$$

and $g(x, u) = g_1(x, u) + g_2(x, u)$. Then $|g(x, u)| \leq \|a\|_\infty |u|^\alpha + |c(x)| + |d(x)|, g_\beta^+(x) = c(x), g_\beta^-(x) = d(x)$, and $\liminf_{u \rightarrow \infty} g(x, u) = \limsup_{u \rightarrow -\infty} g(x, u) = 0$ for $\beta > 0$. Hence one of problems (1.3)–(1.5) is solvable, provided that

$$\int_{v(x)>0} c(x)|v(x)|^{1-\beta} \, dx + \int_{v(x)<0} d(x)|v(x)|^{1-\beta} \, dx > \int_\Omega h(x)v(x) \, dx = 0$$

for all $v \in N(L) - \{0\}$, and either (i) $2\alpha + \beta < 1$; or (ii) (2.9) is satisfied and $2\alpha + \beta = 1$, holds, where $N(L) = N(\Delta + \lambda_n)$.

Acknowledgements. Research supported in part by the National Science Council of the Republic Of China.

References

1. S. AHMAD, Nonselfadjoint resonance problems with unbounded perturbations, *Nonlinear Analysis* **10** (1986), 147–156.
2. H. BERESTYCKI AND D. G. DE FIGUEIREDO, Double resonance in semilinear elliptic problems, *Commun. PDE* **6** (1980), 91–120.
3. H. BREZIS AND L. NIRENBERG, Characterizations of the ranges of some nonlinear operators and applications to boundary value problems, *Ann. Scuola Norm. Sup. Pisa* **5** (1978), 225–326.
4. P. DRÁBEK, On the resonance problem with nonlinearity which has arbitrary linear growth, *J. Math. Analysis Appl.* **127** (1987), 435–442.
5. P. DRÁBEK, Landesman–Lazer condition for nonlinear problems with jumping nonlinearities, *J. Diff. Eqns* **85** (1990), 186–199.
6. P. DRÁBEK AND F. NICOLSI, Semilinear boundary value problems at resonance with general nonlinearities, *Diff. Integ. Eqns* **5** (1992), 339–355.
7. D. G. DE FIGUEIREDO AND W. M. NI, Perturbations of a second order linear elliptic problem by nonlinearities without Landesman–Lazer condition, *Nonlinear Analysis* **3** (1979), 629–634.
8. C. P. GUPTA, Perturbations of second order linear elliptic problems by unbounded nonlinearities, *Nonlinear Analysis* **6** (1982), 919–933.
9. C.-W. HA, On the solvability of an operator equation without Landesman–Lazer condition, *J. Math. Analysis Appl.* **178** (1993), 547–552.
10. P. HESS, A remark on the preceding paper of Fucik and Krbeč, *Math. Z.* **155** (1977), 139–141.
11. R. IANNACCI AND M. N. NKASHAMA, Nonlinear two point boundary value problems at resonance without Landesman–Lazer condition, *Proc. Am. Math. Soc.* **311** (1989), 711–726.
12. R. IANNACCI AND M. N. NKASHAMA, Nonlinear elliptic partial differential equations at resonance: higher eigenvalues, *Nonlinear Analysis* **25** (1995), 455–471.
13. R. IANNACCI, M. N. NKASHAMA AND J. R. WARD JR, Nonlinear second order elliptic partial differential equations at resonance, *Trans. Am. Math. Soc.* **311** (1989), 711–726.
14. C.-C. KUO, On the solvability of nonselfadjoint resonance problems, *Nonlinear Analysis* **26** (1996), 887–891.
15. C.-C. KUO, Solvability of a nonlinear two point boundary value problem at resonance, *J. Diff. Eqns* **140** (1997), 1–9.
16. E. M. LANDESMAN AND A. C. LAZER, Nonlinear perturbations of linear elliptic boundary problems at resonance, *J. Math. Mech.* **19** (1970), 609–623.
17. N. G. LLOYD, *Degree theory* (Cambridge University Press, 1978).
18. S. B. ROBINSON AND E. M. LANDESMAN, A general approach to solvability conditions for semilinear elliptic boundary value problems at resonance, *Diff. Integ. Eqns* **8** (1995), 1555–1569.