

## EXISTENCE OF SOLUTIONS FOR NON-NECESSARILY COOPERATIVE SYSTEMS INVOLVING SCHRÖDINGER OPERATORS

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**ABSTRACT.** We study the existence of a solution for a non-necessarily cooperative system of  $n$  equations involving Schrödinger operators defined on  $\mathbb{R}^N$  and we study also a limit case (the Fredholm Alternative (FA)). We derive results for semilinear systems.

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**1. Introduction.** We consider the following elliptic system defined on  $\mathbb{R}^N$ , for  $1 \leq i \leq n$ ,

$$L_{q_i} u_i := (-\Delta + q_i) u_i = \sum_{j=1}^n a_{ij} u_j + f_i \quad \text{in } \mathbb{R}^N, \quad (1.1)$$

where  $n$  and  $N$  are two integers not equal to 0 and  $\Delta$  is the Laplacian operator

(H1) for  $1 \leq i, j \leq n$ ,  $a_{ij} \in L^\infty(\mathbb{R}^N)$ ,

(H2) for  $1 \leq i \leq n$ ,  $q_i$  is a continuous potential defined on  $\mathbb{R}^N$  such that  $q_i(x) \geq 1$ , for all  $x \in \mathbb{R}^N$  and  $q_i(x) \rightarrow +\infty$  when  $|x| \rightarrow +\infty$ ,

(H3) for  $1 \leq i \leq n$ ,  $f_i \in L^2(\mathbb{R}^N)$ .

We do not make here any assumptions on the sign of  $a_{ij}$ . Recall that (1.1) is called cooperative if  $a_{ij} \geq 0$  a.e. for  $i \neq j$ .

Our paper is organized as follow, in Section 2, we recall some results about  $M$ -matrices and about the maximum principle for cooperative systems involving Schrödinger operators  $-\Delta + q_i$  in  $\mathbb{R}^N$ . In Section 3, we show the existence of a solution for a non-necessarily cooperative system of  $n$  equations. After that we study a limit case (FA) and finally we study the existence of a solution for a (non-necessarily cooperative) semilinear system.

### 2. Definitions and notations

**2.1.  $M$ -matrix.** We recall some results about the  $M$ -matrix (see [4, Theorem 2.3, page 134]). We say that a matrix is positive if all its coefficients are nonnegative and we say that a symmetric matrix is positive definite if all its principal minors are strictly positive.

**DEFINITION 2.1** (see [4]). A matrix  $M = sI - B$  is called a nonsingular  $M$ -matrix if  $B$  is a positive matrix (i.e., with nonnegative coefficients) and  $s > \rho(B) > 0$  the spectral radius of  $B$ .

**PROPOSITION 2.2** (see [4]). *If  $M$  is a matrix with nonpositive off-diagonal coefficients, the conditions (P0), (P1), (P2), (P3), and (P4) are equivalent.*

- (P0)  $M$  is a nonsingular  $M$ -matrix,
- (P1) all the principal minors of  $M$  are strictly positive,
- (P2)  $M$  is semi-positive (i.e., there exists  $X \gg 0$  such that  $MX \gg 0$ ), where  $X \gg 0$  signify for all  $i$ ,  $X_i > 0$  if  $X = (X_1, \dots, X_n)$ ,
- (P3)  $M$  has a positive inverse,
- (P4) there exists a diagonal matrix  $D$ ,  $D > 0$ , such that  $MD + D^t M$  is positive definite.

**REMARK 2.3.** If  $M$  is a nonsingular  $M$ -matrix, then  ${}^t M$  is also a nonsingular  $M$ -matrix.

So condition (P4) holds if and only if condition (P5) holds where (P5): there exists a diagonal matrix  $D$ ,  $D > 0$ , such that  ${}^t MD + DM$  is positive definite.

**2.2. Schrödinger operators.** Let  $\mathcal{D}(\mathbb{R}^N) = \mathcal{C}_0^\infty(\mathbb{R}^N) = \mathcal{C}_c^\infty(\mathbb{R}^N)$  be the set of functions  $\mathcal{C}^\infty$  on  $\mathbb{R}^N$  with compact support.

Let  $q$  be a continuous potential defined on  $\mathbb{R}^N$  such that  $q(x) \geq 1$ , for all  $x \in \mathbb{R}^N$ , and  $q(x) \rightarrow +\infty$  when  $|x| \rightarrow +\infty$ . The variational space is,  $V_q(\mathbb{R}^N)$ , the completion of  $\mathcal{D}(\mathbb{R}^N)$  for the norm  $\|\cdot\|_q$  where  $\|u\|_q = [\int_{\mathbb{R}^N} |\nabla u|^2 + q|u|^2]^{1/2}$

$$V_q(\mathbb{R}^N) = \{u \in H^1(\mathbb{R}^N), \sqrt{q}u \in L^2(\mathbb{R}^N)\}, \tag{2.1}$$

$(V_q(\mathbb{R}^N), \|\cdot\|_q)$  is a Hilbert space. (See [1, Proposition I.1.1].)

Moreover, we have the following proposition.

**PROPOSITION 2.4** (see [1, Proposition I.1.1] and [8, Proposition 1, page 356]). *The embedding of  $V_q(\mathbb{R}^N)$  into  $L^2(\mathbb{R}^N)$  is compact with dense range.*

To the form

$$a(u, v) = \int_{\mathbb{R}^N} \nabla u \cdot \nabla v + \int_{\mathbb{R}^N} quv, \quad \forall (u, v) \in (V_q(\mathbb{R}^N))^2, \tag{2.2}$$

we associate the operator  $L_q := -\Delta + q$  defined on  $L^2(\mathbb{R}^N)$  by variational methods.

Here  $D(L_q)$  denotes the domain of the operator  $L_q$ .  $D(L_q) = \{u \in V_q(\mathbb{R}^N), (-\Delta + q)u \in L^2(\mathbb{R}^N)\}$  (see [3, Theorem 1.1, page 4]).

We have that, for all  $u \in D(L_q)$ , for all  $v \in V_q(\mathbb{R}^N)$ ,  $a(u, v) = \int_{\mathbb{R}^N} L_q u \cdot v$ . The embedding of  $D(L_q)$  into  $V_q(\mathbb{R}^N)$  is continuous and with dense range. (See [1, page 24] and [3, pages 5-6].)

**PROPOSITION 2.5** (see [1, pages 25-27]; [3, Theorem 1.1, pages 4, 6, 8, and 11]; [2, page 3, Theorem 3.2, page 45]; [7, pages 488-489]; [9, pages 346-350], and [10, Theorem XIII.16, page 120 and Theorem XIII.47, page 207]).  *$L_q$  is considered as an operator in  $L^2(\mathbb{R}^N)$ , positive, selfadjoint, and with compact inverse. Its spectrum is discrete and consists of an infinite sequence of positive eigenvalues tending to  $+\infty$ . The smallest one, denoted by  $\lambda(q)$ , is simple and associated with an eigenfunction  $\phi_q$  which does not change sign in  $\mathbb{R}^N$ . The eigenvalue  $\lambda(q)$  is a principal eigenvalue if it is positive and simple.*

Furthermore,

$$L_q \phi_q = \lambda(q) \phi_q \text{ in } \mathbb{R}^N, \quad \phi_q(x) \rightarrow 0 \text{ when } x \rightarrow +\infty; \tag{2.3}$$

$$\phi_q > 0 \text{ in } \mathbb{R}^N; \quad \lambda(q) > 0,$$

$$\forall u \in V_q(\mathbb{R}^N), \quad \lambda(q) \int_{\mathbb{R}^N} |u|^2 \leq \int_{\mathbb{R}^N} [|\nabla u|^2 + q|u|^2]. \tag{2.4}$$

Moreover, the equality holds if and only if  $u$  is collinear to  $\phi_q$ . If  $a \in L^\infty(\mathbb{R}^N)$ , let  $a^* = \sup_{x \in \mathbb{R}^N} a(x)$ ,  $a_* = \inf_{x \in \mathbb{R}^N} a(x)$  and

$$\lambda(q - a) = \inf \left\{ \frac{\int_{\mathbb{R}^N} [|\nabla \phi|^2 + (q - a)\phi^2]}{\int_{\mathbb{R}^N} \phi^2} \phi \in \mathcal{D}(\mathbb{R}^N) \phi \neq 0 \right\}. \tag{2.5}$$

The operator  $-\Delta + q - a$  in  $\mathbb{R}^N$  has a unique selfadjoint realization (see [2, page 3]) in  $L^2(\mathbb{R}^N)$  which is denoted  $L_{q-a}$ . (Indeed,  $q$  is a continuous potential,  $a \in L^\infty(\mathbb{R}^N)$ , so the condition in [2]  $(q - a)_- \in L^p_{loc}(\mathbb{R}^N)$  for a  $p > N/2$  is satisfied.) We also note that  $\lambda(q - a) \leq \lambda(q) - a_*$  and for all  $m \in \mathbb{R}^{*+}$ ,  $\lambda(q - a + m) = \lambda(q - a) + m$ .

The following theorem is classical.

**THEOREM 2.6** (see [1, 6, 10, page 204]). *Consider the equation*

$$(-\Delta + q)u = au + f \text{ in } \mathbb{R}^N, \text{ where } a \in \mathbb{R}, f \in L^2(\mathbb{R}^N), f \geq 0 \tag{2.6}$$

and  $q$  is a continuous potential on  $\mathbb{R}^N$  such that  $q \geq 1$  and  $q(x) \rightarrow +\infty$  when  $|x| \rightarrow +\infty$ . If  $a < \lambda(q)$  then  $\exists! u \in V_q(\mathbb{R}^N)$  solution of (2.6). Moreover,  $u \geq 0$ .

**2.3. Cooperative systems.** In this section, we consider the system (1.1) and we assume that it is cooperative, that is,

$$(H1^*) \quad a_{ij} \in L^\infty(\mathbb{R}^N); \quad a_{ij} \geq 0 \text{ a.e. for } i \neq j.$$

We recall here a sufficient condition for the maximum principle and existence of solutions for such cooperative systems.

We say that (1.1) satisfies the maximum principle if for all  $f_i \geq 0$ ,  $1 \leq i \leq n$ , any solution  $u = (u_1, \dots, u_n)$  of (1.1) is nonnegative.

Let  $E = (e_{ij})$  be the  $n \times n$  matrix such that for all  $1 \leq i \leq n$ ,  $e_{ii} = \lambda(q_i - a_{ii})$ , and for all  $1 \leq i, j \leq n$ ,  $i \neq j$  implies  $e_{ij} = -a_{ij}^*$ .

**THEOREM 2.7** (see [6]). *Assume that (H1\*), (H2), and (H3) are satisfied. If  $E$  is a nonsingular M-matrix, then (1.1) satisfies the maximum principle.*

**THEOREM 2.8** (see [6]). *Assume that (H1\*), (H2), and (H3) are satisfied. If  $E$  is a nonsingular M-matrix and if  $f_i \geq 0$  for each  $1 \leq i \leq n$ , then (1.1) has a unique solution which is nonnegative.*

### 3. Study of a non-necessarily cooperative system

**3.1. Study of a non-necessarily cooperative system of  $n$  equations with bounded coefficients.** We adapt here an approximation method used in [5] for problems defined on bounded domains.

We consider the following elliptic system defined on  $\mathbb{R}^N$ ; for  $1 \leq i \leq n$ ,

$$L_{q_i} u_i := (-\Delta + q_i) u_i = \sum_{j=1}^n a_{ij} u_j + f_i \quad \text{in } \mathbb{R}^N. \tag{3.1}$$

Let  $G = (g_{ij})$  be the  $n \times n$  matrix such that for all  $1 \leq i \leq n$ ,  $g_{ii} = \lambda(q_i - a_{ii})$  and for each  $1 \leq i, j \leq n$ ,  $i \neq j$  implies that  $g_{ij} = -|a_{ij}|^*$ , where  $|a_{ij}|^* = \sup_{x \in \mathbb{R}^N} |a_{ij}(x)|$ .

We make the following hypothesis:

(H)  $G$  is a nonsingular  $M$ -matrix.

**THEOREM 3.1.** *Assume that (H1), (H2), (H3), and (H) are satisfied. Then system (1.1) has a weak solution  $(u_1, \dots, u_n) \in V_{q_1}(\mathbb{R}^N) \times \dots \times V_{q_n}(\mathbb{R}^N)$ .*

First, we prove the following lemma.

**LEMMA 3.2.** *Assume that (H), (H1), (H2), and (H3) are satisfied. Let  $(u_1, \dots, u_n) \in V_{q_1}(\mathbb{R}^N) \times \dots \times V_{q_n}(\mathbb{R}^N)$  be the solution of*

$$L_{q_i} u_i := (-\Delta + q_i) u_i = \sum_{j=1}^n a_{ij} u_j \quad \text{in } \mathbb{R}^N. \tag{3.2}$$

Then  $(u_1, \dots, u_n) = (0, \dots, 0)$ .

**PROOF OF LEMMA 3.2.** Let  $m \in \mathbb{R}^{*+}$  be such that for all  $1 \leq i \leq n$ ,  $m - a_{ii} > 0$ . Let  $q'_i = q_i + m - a_{ii} \geq 1$ . For any  $1 \leq i \leq n$ , we have

$$\begin{aligned} \int_{\mathbb{R}^N} [|\nabla u_i|^2 + q'_i |u_i|^2] &= \int_{\mathbb{R}^N} m |u_i|^2 + \sum_{j:j \neq i} \int_{\mathbb{R}^N} a_{ij} u_j u_i \\ &\leq \int_{\mathbb{R}^N} m |u_i|^2 + \sum_{j:j \neq i} \int_{\mathbb{R}^N} |a_{ij} u_j u_i|, \end{aligned} \tag{3.3}$$

and by the characterization (2.4) of the first eigenvalue  $\lambda(q'_i)$  we get that  $(\lambda(q'_i) - m) \int_{\mathbb{R}^N} |u_i|^2 \leq \sum_{j:j \neq i} |a_{ij}|^* (\int_{\mathbb{R}^N} |u_j|^2)^{1/2} (\int_{\mathbb{R}^N} |u_i|^2)^{1/2}$ . So  $(\lambda(q'_i) - m) (\int_{\mathbb{R}^N} |u_i|^2)^{1/2} \leq \sum_{j:j \neq i} |a_{ij}|^* (\int_{\mathbb{R}^N} |u_j|^2)^{1/2}$ .

Let

$$X = \begin{pmatrix} \left( \int_{\mathbb{R}^N} u_1^2 \right)^{1/2} \\ \vdots \\ \left( \int_{\mathbb{R}^N} u_n^2 \right)^{1/2} \end{pmatrix}. \tag{3.4}$$

We have  $X \geq 0$  and  $GX \leq 0$ . Since  $G$  is a nonsingular  $M$ -matrix, by Proposition 2.2, we deduce that  $X \leq 0$ . So  $X = 0$ , that is, for all  $1 \leq i \leq n$ ,  $u_i = 0$ . □

**PROOF OF THEOREM 3.1.** Let  $m \in \mathbb{R}^{*+}$  such that for all  $1 \leq i \leq n$ ,  $m - a_{ii} > 0$ . Let  $q'_i = q_i - a_{ii} + m \geq 1$ . ( $m$  exists because for all  $1 \leq i \leq n$ ,  $a_{ii} \in L^\infty(\mathbb{R}^N)$ .)

First, we note that  $(u_1, \dots, u_n) \in V_{q_1}(\mathbb{R}^N) \times \dots \times V_{q_n}(\mathbb{R}^N)$  is a weak solution of (1.1) if and only if  $(u_1, \dots, u_n)$  is a weak solution of (3.5) where, for  $1 \leq i \leq n$ ,

$$(-\Delta + q'_i)u_i = mu_i + \sum_{j:j \neq i} a_{ij}u_j + f_i \quad \text{in } \mathbb{R}^N. \tag{3.5}$$

Let  $\epsilon \in ]0, 1[$ ,  $B_\epsilon = B(0, 1/\epsilon) = \{x \in \mathbb{R}^N, |x| < 1/\epsilon\}$ , and  $1_{B_\epsilon}$  be the indicator function of  $B_\epsilon$ .

Let  $T : L^2(\mathbb{R}^N) \times \dots \times L^2(\mathbb{R}^N) \rightarrow L^2(\mathbb{R}^N) \times \dots \times L^2(\mathbb{R}^N)$  be defined by  $T(\xi_1, \dots, \xi_n) = (\omega_1, \dots, \omega_n)$  where for any  $1 \leq i \leq n$ ,

$$(-\Delta + q'_i)\omega_i = m \frac{\xi_i}{1 + \epsilon|\xi_i|} 1_{B_\epsilon} + \sum_{j:j \neq i} a_{ij} \frac{\xi_j}{1 + \epsilon|\xi_j|} 1_{B_\epsilon} + f_i \quad \text{in } \mathbb{R}^N. \tag{3.6}$$

(i) First, we prove that  $T$  is well defined. Let for all  $(\xi_1, \dots, \xi_n) \in L^2(\mathbb{R}^N) \times \dots \times L^2(\mathbb{R}^N)$ , for all  $1 \leq i \leq n$ ,

$$\psi_i(\xi_1, \dots, \xi_n) = m \frac{\xi_i}{1 + \epsilon|\xi_i|} 1_{B_\epsilon} + \sum_{j:j \neq i} a_{ij} \frac{\xi_j}{1 + \epsilon|\xi_j|} 1_{B_\epsilon}. \tag{3.7}$$

We have

$$\left| \frac{\xi_i}{1 + \epsilon|\xi_i|} 1_{B_\epsilon} \right| = \frac{1}{\epsilon} \left| \frac{\epsilon \xi_i}{1 + \epsilon|\xi_i|} 1_{B_\epsilon} \right| \leq \frac{1}{\epsilon} 1_{B_\epsilon}. \tag{3.8}$$

Since  $1_{B_\epsilon} \in L^2(\mathbb{R}^N)$  and  $a_{ij} \in L^\infty(\mathbb{R}^N)$ , we deduce that for any  $1 \leq i \leq n$ ,  $\psi_i(\xi_1, \dots, \xi_n) \in L^2(\mathbb{R}^N)$ . By (H3),  $f_i \in L^2(\mathbb{R}^N)$  and therefore  $\psi_i(\xi_1, \dots, \xi_n) + f_i \in L^2(\mathbb{R}^N)$ .

By Theorem 2.6, we deduce the existence (and uniqueness) of  $(\omega_1, \dots, \omega_n) \in V_{q_1}(\mathbb{R}^N) \times \dots \times V_{q_n}(\mathbb{R}^N)$ . So  $T$  is well defined.

(ii) We note that for all  $(\xi_1, \dots, \xi_n)$ ,  $|\psi_i(\xi_1, \dots, \xi_n)| \leq n \max_{j:j \neq i} (m, |a_{ij}|^*)(1/\epsilon) 1_{B_\epsilon}$ .

Let  $h = (n/\epsilon) \max_{i,j:i \neq j} (m, |a_{ij}|^*) 1_{B_\epsilon} \in L^2(\mathbb{R}^N)$ , and  $h + f_i \in L^2(\mathbb{R}^N)$ , so, by the scalar case, we deduce that there exists a unique  $\xi_i^0 \in V_{q_i}(\mathbb{R}^N)$  such that  $(-\Delta + q'_i)\xi_i^0 = h + f_i$  in  $\mathbb{R}^N$ ,  $(\xi_1^0, \dots, \xi_n^0)$  is an upper solution of (3.5), for all  $1 \leq i \leq n$ ,

$$(-\Delta + q'_i)\xi_i^0 \geq \psi_i(\xi_1, \dots, \xi_n) + f_i. \tag{3.9}$$

In the same way, we construct a lower solution of (3.5), for all  $1 \leq i \leq n$ , there exists a unique  $\xi_{i,0} \in V_{q_i}(\mathbb{R}^N)$  such that  $(-\Delta + q'_i)\xi_{i,0} = -h + f_i$  in  $\mathbb{R}^N$ ,  $(\xi_{1,0}, \dots, \xi_{n,0})$  is a lower solution of (3.5), for all  $1 \leq i \leq n$ ,

$$(-\Delta + q'_i)\xi_{i,0} \leq \psi_i(\xi_1, \dots, \xi_n) + f_i. \tag{3.10}$$

We note that for all  $i$ ,  $\xi_{i,0} \leq \xi_i^0$  (because  $(-\Delta + q'_i)(\xi_i^0 - \xi_{i,0}) = 2h \geq 0$ ). We consider now the restriction of  $T$ , denoted by  $T^*$ , at  $[\xi_{1,0}, \xi_1^0] \times \dots \times [\xi_{n,0}, \xi_n^0]$ . We prove that  $T^*$  has a fixed point by the Schauder fixed point theorem.

(iii) First, we prove that  $[\xi_{1,0}, \xi_1^0] \times \dots \times [\xi_{n,0}, \xi_n^0]$  is invariant by  $T^*$ . Let  $(\xi_1, \dots, \xi_n) \in [\xi_{1,0}, \xi_1^0] \times \dots \times [\xi_{n,0}, \xi_n^0]$ . We put  $T^*(\xi_1, \dots, \xi_n) = (\omega_1, \dots, \omega_n)$ . We have  $(-\Delta + q'_i)(\xi_i^0 - \omega_i) = h - \psi_i(\xi_1, \dots, \xi_n) \geq 0$ . By the scalar case, we deduce that  $\xi_i^0 \geq \omega_i$  a.e. By the same way we get  $(-\Delta + q'_i)(\omega_i - \xi_{i,0}) = \psi_i(\xi_1, \dots, \xi_n) + h \geq 0$  and  $\omega_i \geq \xi_{i,0}$  a.e. So  $[\xi_{1,0}, \xi_1^0] \times \dots \times [\xi_{n,0}, \xi_n^0]$  is invariant by  $T^*$ .

(iv) We prove that  $T^*$  is a compact continuous operator.  $T^*$  is continuous if and only if for all  $i$ ,  $\psi_i^*$  is continuous where  $\psi_i^*$  is the restriction of  $\psi_i$  to  $[\xi_{1,0}, \xi_1^0] \times \cdots \times [\xi_{n,0}, \xi_n^0]$ .

Let  $(\xi_1, \dots, \xi_n) \in [\xi_{1,0}, \xi_1^0] \times \cdots \times [\xi_{n,0}, \xi_n^0]$ . Let  $(\xi_1^p, \dots, \xi_n^p)_p$  be a sequence in  $[\xi_{1,0}, \xi_1^0] \times \cdots \times [\xi_{n,0}, \xi_n^0]$  converging to  $(\xi_1, \dots, \xi_n)$  for  $\|\cdot\|_{(L^2(\mathbb{R}^N))^n}$ . We have for all  $1 \leq i \leq n$ ,

$$\left\| \frac{\xi_i^p}{1 + \epsilon |\xi_i^p|} 1_{B_\epsilon} - \frac{\xi_i}{1 + \epsilon |\xi_i|} 1_{B_\epsilon} \right\|_{L^2(\mathbb{R}^N)} \leq \frac{1}{\epsilon} \left\| \frac{\epsilon \xi_i^p}{1 + \epsilon |\xi_i^p|} - \frac{\epsilon \xi_i}{1 + \epsilon |\xi_i|} \right\|_{L^2(\mathbb{R}^N)}. \tag{3.11}$$

However, the function  $l$  defined on  $\mathbb{R}$  by for all  $x \in \mathbb{R}$ ,  $l(x) = x/(1 + |x|)$  is Lipschitz and satisfies for all  $x, y \in \mathbb{R}$ ,  $|l(x) - l(y)| \leq |x - y|$ . So

$$\left\| \frac{\xi_i^p}{1 + \epsilon |\xi_i^p|} - \frac{\xi_i}{1 + \epsilon |\xi_i|} \right\|_{L^2(\mathbb{R}^N)} \leq \frac{1}{\epsilon} \|\epsilon \xi_i^p - \epsilon \xi_i\|_{L^2(\mathbb{R}^N)} = \|\xi_i^p - \xi_i\|_{L^2(\mathbb{R}^N)}. \tag{3.12}$$

Hence,

$$\frac{\xi_i^p}{1 + \epsilon |\xi_i^p|} 1_{B_\epsilon} - \frac{\xi_i}{1 + \epsilon |\xi_i|} 1_{B_\epsilon} \rightarrow 0 \text{ in } L^2(\mathbb{R}^N) \text{ when } p \rightarrow +\infty. \tag{3.13}$$

So  $\psi_i^*$  is continuous and therefore  $T^*$  is a continuous operator. Moreover, by Proposition 2.5,  $(-\Delta + q_i')^{-1}$  is a compact operator. So  $T^*$  is compact.

(v)  $[\xi_{1,0}, \xi_1^0] \times \cdots \times [\xi_{n,0}, \xi_n^0]$  is a closed convex subset. Hence, by the Schauder fixed point theorem, we deduce the existence of  $(\xi_1, \dots, \xi_n) \in [\xi_{1,0}, \xi_1^0] \times \cdots \times [\xi_{n,0}, \xi_n^0]$  such that  $T^*(\xi_1, \dots, \xi_n) = (\xi_1, \dots, \xi_n)$  for all  $i$ ,  $\xi_i$  depends of  $\epsilon$ , so we denote  $\xi_i = u_{i,\epsilon}$  and  $u_{1,\epsilon}, \dots, u_{n,\epsilon}$  satisfy for  $1 \leq i \leq n$ ,

$$(-\Delta + q_i')u_{i,\epsilon} = m \frac{u_{i,\epsilon}}{1 + \epsilon |u_{i,\epsilon}|} 1_{B_\epsilon} + \sum_{j:j \neq i} a_{ij} \frac{u_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} 1_{B_\epsilon} + f_i \text{ in } \mathbb{R}^N. \tag{3.14}$$

(vi) Now we prove that for all  $i$ ,  $(\epsilon u_{i,\epsilon})_\epsilon$  is a bounded sequence in  $V_{q_i'}(\mathbb{R}^N)$ . Let  $\|u\|_{q_i'} = [\int_{\mathbb{R}^N} |\nabla u|^2 + q_i' |u|^2]^{1/2}$ . Multiply (3.14) by  $\epsilon^2 u_{i,\epsilon}$  and integrate over  $\mathbb{R}^N$ . So we get

$$\begin{aligned} \|\epsilon u_{i,\epsilon}\|_{q_i'}^2 &\leq m \int_{\mathbb{R}^N} \left| \frac{\epsilon u_{i,\epsilon}}{1 + \epsilon |u_{i,\epsilon}|} 1_{B_\epsilon} \epsilon u_{i,\epsilon} \right| \\ &\quad + \sum_{j:j \neq i} |a_{ij}|^* \int_{\mathbb{R}^N} \left| \frac{\epsilon u_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} 1_{B_\epsilon} \epsilon u_{i,\epsilon} \right| + \int_{\mathbb{R}^N} |\epsilon f_i \epsilon u_{i,\epsilon}|. \end{aligned} \tag{3.15}$$

But for all  $j$ ,  $|\epsilon u_{j,\epsilon}/(1 + \epsilon |u_{j,\epsilon}|)| < 1$ . So there exists a strictly positive constant  $K$  such that  $\|\epsilon u_{i,\epsilon}\|_{q_i'}^2 \leq K \|\epsilon u_{i,\epsilon}\|_{L^2(\mathbb{R}^N)} \leq K \|\epsilon u_{i,\epsilon}\|_{q_i'}$  and therefore,  $\|\epsilon u_{i,\epsilon}\|_{q_i'} \leq K$ .

(vii) We prove now that  $\epsilon u_{i,\epsilon} \rightarrow 0$  when  $\epsilon \rightarrow 0$  strongly in  $L^2(\mathbb{R}^N)$  and weakly in  $V_{q_i'}(\mathbb{R}^N)$ . We know that the imbedding of  $V_{q_i'}(\mathbb{R}^N)$  into  $L^2(\mathbb{R}^N)$  is compact. The sequence  $(\epsilon u_{i,\epsilon})_\epsilon$  is bounded in  $V_{q_i'}(\mathbb{R}^N)$  so (for a subsequence), we deduce that there exist  $u_i^*$  such that  $\epsilon u_{i,\epsilon} \rightarrow u_i^*$  when  $\epsilon \rightarrow 0$  strongly in  $L^2(\mathbb{R}^N)$  and weakly in  $V_{q_i'}(\mathbb{R}^N)$ . Multiplying (3.14) by  $\epsilon$ , we get

$$(-\Delta + q_i')\epsilon u_{i,\epsilon} = m \frac{\epsilon u_{i,\epsilon}}{1 + \epsilon |u_{i,\epsilon}|} 1_{B_\epsilon} + \sum_{j:j \neq i} a_{ij} \frac{\epsilon u_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} 1_{B_\epsilon} + \epsilon f_i \text{ in } \mathbb{R}^N. \tag{3.16}$$

But  $\epsilon u_{i,\epsilon} \rightarrow u_i^*$  weakly in  $V_{q_i}(\mathbb{R}^N)$ . So for all  $\phi \in \mathcal{D}(\mathbb{R}^N)$ ,

$$\int_{\mathbb{R}^N} [\nabla(\epsilon u_{i,\epsilon}) \cdot \nabla \phi + q'_i \epsilon u_{i,\epsilon} \phi] \rightarrow \int_{\mathbb{R}^N} [\nabla u_i^* \cdot \nabla \phi + q'_i u_i^* \phi] \quad \text{when } \epsilon \rightarrow 0. \quad (3.17)$$

Moreover, for all  $\phi \in \mathcal{D}(\mathbb{R}^N)$ ,  $\int_{\mathbb{R}^N} \epsilon f_i \phi \rightarrow 0$  when  $\epsilon \rightarrow 0$ . Moreover, we have for all  $j$

$$\begin{aligned} & \left\| \frac{\epsilon u_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} 1_{B_\epsilon} - \frac{u_j^*}{1 + |u_j^*|} \right\|_{L^2(\mathbb{R}^N)}^2 \\ &= \int_{B_\epsilon} \left[ \frac{\epsilon u_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} - \frac{u_j^*}{1 + |u_j^*|} \right]^2 + \int_{\mathbb{R}^N - B_\epsilon} \left( \frac{u_j^*}{1 + |u_j^*|} \right)^2. \end{aligned} \quad (3.18)$$

Since  $|u_j^* / (1 + |u_j^*|)| \leq |u_j^*|$ ,  $u_j^* / (1 + |u_j^*|) \in L^2(\mathbb{R}^N)$ , hence  $\int_{\mathbb{R}^N - B_\epsilon} (u_j^* / (1 + |u_j^*|))^2 \rightarrow 0$  when  $\epsilon \rightarrow 0$ . Moreover,

$$\begin{aligned} \int_{B_\epsilon} \left[ \frac{\epsilon u_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} - \frac{u_j^*}{1 + |u_j^*|} \right]^2 &\leq \int_{\mathbb{R}^N} \left[ \frac{\epsilon u_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} - \frac{u_j^*}{1 + |u_j^*|} \right]^2 \\ &\leq \|\epsilon u_{j,\epsilon} - u_j^*\|_{L^2(\mathbb{R}^N)}^2. \end{aligned} \quad (3.19)$$

But  $\epsilon u_{j,\epsilon} \rightarrow u_j^*$  when  $\epsilon \rightarrow 0$  strongly in  $L^2(\mathbb{R}^N)$ . So,  $(\epsilon u_{j,\epsilon} / (1 + \epsilon |u_{j,\epsilon}|)) 1_{B_\epsilon} \rightarrow u_j^* / (1 + |u_j^*|)$  when  $\epsilon \rightarrow 0$  strongly in  $L^2(\mathbb{R}^N)$ . Therefore, we can pass through the limit and we get for all  $1 \leq i \leq n$ ,

$$(-\Delta + q'_i) u_i^* = m \frac{u_i^*}{1 + |u_i^*|} + \sum_{j:j \neq i} a_{ij} \frac{u_j^*}{1 + |u_j^*|} \quad \text{in } \mathbb{R}^N. \quad (3.20)$$

We prove now that for any  $i$ ,  $u_i^* = 0$ . Multiply (3.20) by  $u_i^*$ , integrate over  $\mathbb{R}^N$ , and obtain

$$\begin{aligned} \int_{\mathbb{R}^N} [|\nabla u_i^*|^2 + q'_i |u_i^*|^2] &= \int_{\mathbb{R}^N} m \frac{|u_i^*|^2}{1 + |u_i^*|} + \sum_{j:j \neq i} \int_{\mathbb{R}^N} a_{ij} \frac{u_j^* u_i^*}{1 + |u_j^*|} \\ &\leq \int_{\mathbb{R}^N} m \frac{|u_i^*|^2}{1 + |u_i^*|} + \sum_{j:j \neq i} \int_{\mathbb{R}^N} |a_{ij}|^* \frac{|u_j^*| |u_i^*|}{1 + |u_j^*|}. \end{aligned} \quad (3.21)$$

But for all  $j$ ,  $1 / (1 + |u_j^*|) \leq 1$ . So we get

$$\lambda(q'_i) \int_{\mathbb{R}^N} |u_i^*|^2 \leq m \int_{\mathbb{R}^N} |u_i^*|^2 + \sum_{j:j \neq i} |a_{ij}|^* \left( \int_{\mathbb{R}^N} |u_j^*|^2 \right)^{1/2} \left( \int_{\mathbb{R}^N} |u_i^*|^2 \right)^{1/2}. \quad (3.22)$$

Replacing  $u_i$  by  $u_i^*$ , we proceed exactly as in Lemma 3.2 and we get that for all  $1 \leq i \leq n$ ,  $u_i^* = 0$ .

(viii) We prove now by contradiction that for all  $1 \leq i \leq n$ ,  $(u_{i,\epsilon})_\epsilon$  is bounded in  $V_{q_i}(\mathbb{R}^N)$ . We suppose that there exists  $i_0$ ,  $\|u_{i_0,\epsilon}\|_{q_{i_0}} \rightarrow +\infty$  when  $\epsilon \rightarrow 0$ . Let for all  $1 \leq i \leq n$ ,

$$t_\epsilon = \max_i (\|u_{i,\epsilon}\|_{q_i}), \quad v_{i,\epsilon} = \frac{1}{t_\epsilon} u_{i,\epsilon}. \quad (3.23)$$

We have  $\|v_{i,\epsilon}\|_{q_i} \leq 1$  so  $(v_{i,\epsilon})_\epsilon$  is a bounded sequence in  $V_{q_i}(\mathbb{R}^N)$ . Since the imbedding of  $V_{q_i}(\mathbb{R}^N)$  in  $L^2(\mathbb{R}^N)$  is compact (see [Proposition 2.4](#)), there exists  $v_i$  such that  $v_{i,\epsilon} \rightarrow v_i$  when  $\epsilon \rightarrow 0$  strongly in  $L^2(\mathbb{R}^N)$  and weakly in  $V_{q_i}(\mathbb{R}^N)$ .

In a weak sense, we have for all  $1 \leq i \leq n$ ,

$$(-\Delta + q'_i)v_{i,\epsilon} = m \frac{v_{i,\epsilon}}{1 + \epsilon |u_{i,\epsilon}|} 1_{B_\epsilon} + \sum_{j:j \neq i} a_{ij} \frac{v_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} 1_{B_\epsilon} + \frac{1}{t_\epsilon} f_i \quad \text{in } \mathbb{R}^N. \quad (3.24)$$

We have for all  $\phi \in \mathcal{D}(\mathbb{R}^N)$ ,

$$\int_{\mathbb{R}^N} [\nabla v_{i,\epsilon} \cdot \nabla \phi + q'_i v_{i,\epsilon} \phi] \rightarrow \int_{\mathbb{R}^N} [\nabla v_i \cdot \nabla \phi + q'_i v_i \phi] \quad \text{when } \epsilon \rightarrow 0. \quad (3.25)$$

Moreover,  $t_\epsilon \rightarrow +\infty$  when  $\epsilon \rightarrow 0$  so, for all  $\phi \in \mathcal{D}(\mathbb{R}^N)$ ,  $\int_{\mathbb{R}^N} (1/t_\epsilon) f_i \phi \rightarrow 0$  when  $\epsilon \rightarrow 0$ . We also have for all  $1 \leq j \leq n$ ,

$$\left\| \frac{v_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} 1_{B_\epsilon} - v_j \right\|_{L^2(\mathbb{R}^N)}^2 = \int_{B_\epsilon} \left[ \frac{v_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} - v_j \right]^2 + \int_{\mathbb{R}^N - B_\epsilon} v_j^2. \quad (3.26)$$

But  $v_j \in L^2(\mathbb{R}^N)$  so,  $\int_{\mathbb{R}^N - B_\epsilon} v_j^2 \rightarrow 0$  when  $\epsilon \rightarrow 0$ . Moreover,

$$\begin{aligned} \int_{B_\epsilon} \left[ \frac{v_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} - v_j \right]^2 &\leq \int_{\mathbb{R}^N} \left[ \frac{v_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} - v_j \right]^2 \\ &\leq 2 \left[ \int_{\mathbb{R}^N} \frac{(v_{j,\epsilon} - v_j)^2}{(1 + \epsilon |u_{j,\epsilon}|)^2} + \int_{\mathbb{R}^N} \frac{(\epsilon v_j |u_{j,\epsilon}|)^2}{(1 + \epsilon |u_{j,\epsilon}|)^2} \right]. \end{aligned} \quad (3.27)$$

But  $1 + \epsilon |u_{j,\epsilon}| \geq 1$ . So,  $\int_{\mathbb{R}^N} (v_{j,\epsilon} - v_j)^2 / (1 + \epsilon |u_{j,\epsilon}|)^2 \leq \int_{\mathbb{R}^N} (v_{j,\epsilon} - v_j)^2$ . Since  $v_{j,\epsilon} \rightarrow v_j$  in  $L^2(\mathbb{R}^N)$ , we get  $\int_{\mathbb{R}^N} (v_{j,\epsilon} - v_j)^2 / (1 + \epsilon |u_{j,\epsilon}|)^2 \rightarrow 0$  when  $\epsilon \rightarrow 0$ . Moreover,

$$\frac{(\epsilon v_j |u_{j,\epsilon}|)^2}{(1 + \epsilon |u_{j,\epsilon}|)^2} \rightarrow 0 \quad \text{a.e. when } \epsilon \rightarrow 0. \quad (3.28)$$

(At least for a subsequence because  $\epsilon |u_{j,\epsilon}| \rightarrow 0$  when  $\epsilon \rightarrow 0$ .) By using the dominated convergence theorem, we deduce that  $\int_{\mathbb{R}^N} (\epsilon v_j |u_{j,\epsilon}|)^2 / (1 + \epsilon |u_{j,\epsilon}|)^2 \rightarrow 0$  when  $\epsilon \rightarrow 0$ . So we can pass through the limit and we get for all  $1 \leq i \leq n$ ,

$$(-\Delta + q'_i)v_i = m v_i + \sum_{j:j \neq i} a_{ij} v_j \quad \text{in } \mathbb{R}^N. \quad (3.29)$$

By [Lemma 3.2](#), we deduce that for all  $1 \leq i \leq n$ ,  $v_i = 0$ . However, there exists a sequence  $(\epsilon_n)$  such that there exists  $i_1$ ,  $\|v_{i_1, \epsilon_n}\|_{q_{i_1}} = 1$ . But  $v_{i_1, \epsilon_n} \rightarrow v_{i_1}$  when  $n \rightarrow +\infty$ . So we get a contradiction.

(ix) There exists  $u_i^0$  such that  $u_{i,\epsilon} \rightarrow u_i^0$  strongly in  $L^2(\mathbb{R}^N)$  and weakly in  $V_{q_i}(\mathbb{R}^N)$ . We have in a weak sense

$$(-\Delta + q'_i)u_{i,\epsilon} = m \frac{u_{i,\epsilon}}{1 + \epsilon |u_{i,\epsilon}|} 1_{B_\epsilon} + \sum_{j:j \neq i} a_{ij} \frac{u_{j,\epsilon}}{1 + \epsilon |u_{j,\epsilon}|} 1_{B_\epsilon} + f_i \quad \text{in } \mathbb{R}^N. \quad (3.30)$$

But  $u_{i,\epsilon} - u_i^0$  when  $\epsilon \rightarrow 0$  weakly in  $V_{q_i}(\mathbb{R}^N)$ . Hence, for all  $\phi \in \mathcal{D}(\mathbb{R}^N)$ ,

$$\int_{\mathbb{R}^N} [\nabla u_{i,\epsilon} \cdot \nabla \phi + q'_i u_{i,\epsilon} \phi] \rightarrow \int_{\mathbb{R}^N} [\nabla u_i^0 \cdot \nabla \phi + q'_i u_i^0 \phi] \quad \text{when } \epsilon \rightarrow 0. \tag{3.31}$$

We also have

$$\left\| \frac{u_{i,\epsilon}}{1 + \epsilon |u_{i,\epsilon}|} \mathbf{1}_{B_\epsilon} - u_i^0 \right\|_{L^2(\mathbb{R}^N)}^2 = \int_{B_\epsilon} \left[ \frac{u_{i,\epsilon}}{1 + \epsilon |u_{i,\epsilon}|} - u_i^0 \right]^2 + \int_{\mathbb{R}^N - B_\epsilon} |u_i^0|^2. \tag{3.32}$$

By  $u_i^0 \in L^2(\mathbb{R}^N)$  we derive  $\int_{\mathbb{R}^N - B_\epsilon} |u_i^0|^2 \rightarrow 0$  when  $\epsilon \rightarrow 0$ . Moreover,

$$\begin{aligned} \int_{B_\epsilon} \left[ \frac{u_{i,\epsilon}}{1 + \epsilon |u_{i,\epsilon}|} - u_i^0 \right]^2 &\leq \int_{\mathbb{R}^N} \left[ \frac{u_{i,\epsilon}}{1 + \epsilon |u_{i,\epsilon}|} - u_i^0 \right]^2 \\ &\leq 2 \left[ \int_{\mathbb{R}^N} \frac{(u_{i,\epsilon} - u_i^0)^2}{(1 + \epsilon |u_{i,\epsilon}|)^2} + \int_{\mathbb{R}^N} \frac{(\epsilon u_i^0 |u_{i,\epsilon}|)^2}{(1 + \epsilon |u_{i,\epsilon}|)^2} \right]. \end{aligned} \tag{3.33}$$

Since  $1 + \epsilon |u_{i,\epsilon}| \geq 1$  we get  $\int_{\mathbb{R}^N} (u_{i,\epsilon} - u_i^0)^2 / (1 + \epsilon |u_{i,\epsilon}|)^2 \leq \int_{\mathbb{R}^N} (u_{i,\epsilon} - u_i^0)^2$ . But  $u_{i,\epsilon} \rightarrow u_i^0$  in  $L^2(\mathbb{R}^N)$ . So  $\int_{\mathbb{R}^N} (u_{i,\epsilon} - u_i^0)^2 / (1 + \epsilon |u_{i,\epsilon}|)^2 \rightarrow 0$  when  $\epsilon \rightarrow 0$ . Moreover,

$$\frac{(\epsilon u_i^0 |u_{i,\epsilon}|)^2}{(1 + \epsilon |u_{i,\epsilon}|)^2} \rightarrow 0 \quad \text{a.e. when } \epsilon \rightarrow 0. \tag{3.34}$$

(At least for a subsequence because  $\epsilon u_{i,\epsilon} \rightarrow 0$  when  $\epsilon \rightarrow 0$ ) and  $(\epsilon u_i^0 |u_{i,\epsilon}|)^2 / (1 + \epsilon |u_{i,\epsilon}|)^2 \leq |u_i^0|^2$  and  $|u_i^0|^2 \in L^1(\mathbb{R}^N)$ .

By using the dominated convergence theorem, we deduce that

$$\int_{\mathbb{R}^N} \frac{(\epsilon u_i^0 |u_{i,\epsilon}|)^2}{(1 + \epsilon |u_{i,\epsilon}|)^2} \rightarrow 0 \quad \text{when } \epsilon \rightarrow 0. \tag{3.35}$$

So we can pass through the limit and we get for all  $1 \leq i \leq n$ ,

$$(-\Delta + q'_i)u_i^0 = m u_i^0 + \sum_{j:j \neq i} a_{ij} u_j^0 + f_i \quad \text{in } \mathbb{R}^N. \tag{3.36}$$

So we get  $(-\Delta + q_i)u_i^0 = a_{ii}u_i^0 + \sum_{j:j \neq i} a_{ij}u_j^0 + f_i$  in  $\mathbb{R}^N$ ,  $(u_1^0, \dots, u_n^0)$  is a weak solution of (1.1). □

**3.2. Study of a limit case.** We use again a method in [5]. We rewrite system (1.1), assuming for all  $1 \leq i \leq n$ ,  $q_i = q$

$$L_q u_i := (-\Delta + q)u_i = \sum_{j=1}^n a_{ij} u_j + f_i(x, u_1, \dots, u_n) \quad \text{in } \mathbb{R}^N. \tag{3.37}$$

Each  $a_{ij}$  is a real constant. We denote  $A = (a_{ij})$  the  $n \times n$  matrix,  $I$  the  $n \times n$  identity matrix,  ${}^t U = (u_1, \dots, u_n)$  and  ${}^t F = (f_1, \dots, f_n)$ .

**THEOREM 3.3.** *Suppose that (H1), (H2), and (H3) are satisfied. Suppose that  $A$  has only real eigenvalues. Suppose also that  $\lambda(q)$ , the principal eigenvalue of  $-\Delta + q$ , is the largest eigenvalue of  $A$  and that it is simple.*

*Let  $X \in \mathbb{R}^N$  such that  ${}^tX(\lambda(q)I - A) = 0$ . Then (3.37) has a solution if and only if  $\int_{\mathbb{R}^N} {}^tXF\phi_q = 0$ , where  $\phi_q$  is the eigenfunction associated to  $\lambda(q)$ .*

**PROOF OF THEOREM 3.3.** Let  $P$  be a  $n \times n$  nonsingular matrix such that the last line of  $P$  is  ${}^tX$  and such that  $T = PAP^{-1} := (t_{ij})$  where,  $t_{ij} = 0$  if  $i > j$ ;  $t_{nn} = \lambda(q)$  and for all  $1 \leq i \leq n - 1$ ,  $t_{ii} < \lambda(q)$ .

Let  $W = PU$ . The system (3.37) is equivalent to the system (3.2)  $(-\Delta + q)W = TW + PF$ . Let  ${}^tW = (w_1, \dots, w_n)$  and  $\pi_i = (\delta_{ij})$  where,  $\delta_{ij} = 0$  if  $i \neq j$  and  $\delta_{ii} = 1$ . So (3.2) is

$$L_q w_i := (-\Delta + q)w_i = t_{ii}w_i + \sum_{j:j>i} t_{ij}w_j + \pi_i PF \quad \text{in } \mathbb{R}^N, \tag{3.38}$$

for  $1 \leq i \leq n$ . We have

$$(-\Delta + q)w_n = \lambda(q)w_n + {}^tXF \quad \text{in } \mathbb{R}^N. \tag{3.39}$$

Equation (3.39) has a solution if and only if  $\int_{\mathbb{R}^N} {}^tXF\phi_q = 0$ . If  $\int_{\mathbb{R}^N} {}^tXF\phi_q = 0$  is satisfied, first we solve (2n), then we solve (2n - 1) until  $n = 1$  because for all  $1 \leq i \leq n - 1$ ,  $t_{ii} < \lambda(q)$ . Then we deduce  $U$  (because matrix  $P$  is a nonsingular matrix).  $\square$

**3.3. Study of a non-necessarily cooperative semilinear system of  $n$  equations.**

We rewrite system (3.37), for  $1 \leq i \leq n$ ,

$$L_{q_i} u_i := (-\Delta + q_i)u_i = \sum_{j=1}^n a_{ij}u_j + f_i(x, u_1, \dots, u_n) \quad \text{in } \mathbb{R}^N. \tag{3.40}$$

We recall that the  $n \times n$  matrix  $G = (g_{ij})$  defined by  $g_{ii} = \lambda(q_i - a_{ii})$ , for all  $1 \leq i \leq n$ , and

$$\forall 1 \leq i, j \leq n, i \neq j \implies g_{ij} = -|a_{ij}|^*, \quad \text{where } |a_{ij}|^* = \sup_{x \in \mathbb{R}^N} |a_{ij}(x)|. \tag{3.41}$$

Let  $I$  be the identity matrix.

**THEOREM 3.4.** *Assume that (H1), (H2), and (H3) are satisfied. Also assume that hypothesis (H4), (H5), and (H6) are satisfied, where*

(H4)  $\exists s > 0$  such that  $F - sI$  is a nonsingular  $M$ -matrix,

(H5) for all  $1 \leq i \leq n$ ,  $\exists \theta_i \in L^2(\mathbb{R}^N)$ ,  $\theta_i > 0$ , such that for all  $1 \leq i \leq n$ , for all  $u_1, \dots, u_n$ ,  $0 \leq f_i(x, u_1, \dots, u_n) \leq su_i + \theta_i$ ,

(H6) for all  $1 \leq i \leq n$ ,  $f_i$  is Lipschitz for  $(u_1, \dots, u_n)$ , uniformly in  $x$ .

Then (3.40) has at least a solution.

**PROOF OF THEOREM 3.4.** (a) Construction of an upper and lower solution. We consider the following system (3.42)

$$\forall 1 \leq i \leq n, \quad L_{q_i} u_i := (-\Delta + q_i)u_i = a_{ii}u_i + \sum_{j:j \neq i} |a_{ij}| u_j + su_i + \theta_i \quad \text{in } \mathbb{R}^N. \tag{3.42}$$

By hypothesis (H4) and (H5) we can apply Theorem 2.8. We deduce the existence of a

positive solution  $U^0 = (u_1^0, \dots, u_n^0)$  in  $V_{q_1}(\mathbb{R}^N) \times \dots \times V_{q_n}(\mathbb{R}^N)$  for the system (3.42).  $U^0$  is an upper solution of (3.40).

Let  $U_0 = -U^0 = (-u_1^0, \dots, -u_n^0)$ . We have for all  $1 \leq i \leq n$ ,  $(-\Delta + q_i)(-u_i^0) = -(-\Delta + q_i)u_i^0$ . Hence,  $(-\Delta + q_i)(-u_i^0) = -a_{ii}u_i^0 - \sum_{j:j \neq i} |a_{ij}|u_j^0 - su_i^0 - \theta_i$ . So, for all  $1 \leq i \leq n$ ,

$$(-\Delta + q_i)(-u_i^0) \leq a_{ii}(-u_i^0) + \sum_{j:j \neq i} a_{ij}(-u_j^0) + f_i(x, -u_1^0, \dots, -u_n^0). \tag{3.43}$$

Therefore,  $U_0$  is a lower solution of (3.40).

(b) We first recall the definition of a compact operator. Let  $m \in \mathbb{R}^{*+}$  be such that for all  $1 \leq i \leq n$ ,  $m - a_{ii} > 0$ . Let  $q'_i = q_i - a_{ii} + m$ . Let  $T : (L^2(\mathbb{R}^N))^n \rightarrow (L^2(\mathbb{R}^N))^n$  defined by  $T(u_1, \dots, u_n) = (w_1, \dots, w_n)$  such that for all  $1 \leq i \leq n$ ,

$$(-\Delta + q'_i)w_i = mu_i + \sum_{j=1; j \neq i}^n a_{ij}u_j + f_i(x, u_1, \dots, u_n) \text{ in } \mathbb{R}^N. \tag{3.44}$$

We easily prove that  $T$  is a well-defined operator by the scalar case, continuous by (H6) and compact (because  $(-\Delta + q'_i)^{-1}$  is compact). We prove now that  $T([U_0, U^0]) \subset [U_0, U^0]$ . Let  $U = (u_1, \dots, u_n) \in [U_0, U^0]$ . We have for all  $1 \leq i \leq n$ ,  $-u_i^0 \leq u_i \leq u_i^0$ . We have

$$\begin{aligned} (-\Delta + q'_i)(u_i^0 - w_i) &= m(u_i^0 - u_i) + \sum_{j:j \neq i} |a_{ij}|u_j^0 \\ &\quad - \sum_{j:j \neq i} a_{ij}u_j + su_i^0 + \theta_i - f_i(x, u_1, \dots, u_n). \end{aligned} \tag{3.45}$$

So  $m(u_i^0 - u_i) \geq 0$ . By (H5), we have  $f_i(x, u_1, \dots, u_n) \leq su_i + \theta_i \leq su_i^0 + \theta_i$ . Moreover,  $|a_{ij}u_j| \leq |a_{ij}|u_j^0$  so,  $a_{ij}u_j \leq |a_{ij}|u_j^0$ . So,  $(-\Delta + q'_i)(u_i^0 - w_i) \geq 0$  and by the scalar case  $u_i^0 - w_i \geq 0$ . In the same way, we have

$$\begin{aligned} (-\Delta + q'_i)(w_i - (-u_i^0)) &= m(u_i^0 + u_i) + \sum_{j:j \neq i} |a_{ij}|u_j^0 \\ &\quad + \sum_{j:j \neq i} a_{ij}u_j + su_i^0 + \theta_i + f_i(x, u_1, \dots, u_n). \end{aligned} \tag{3.46}$$

But  $-u_i^0 \leq u_i$ . So  $m(u_i^0 + u_i) \geq 0$ . Moreover,  $-a_{ij}u_j \leq |a_{ij}|u_j^0$ . By using (H5), we conclude that  $(-\Delta + q'_i)(w_i - (-u_i^0)) \geq 0$  and hence,  $w_i \geq -u_i^0$ . So  $T([U_0, U^0]) \subset [U_0, U^0]$ .  $[U_0, U^0]$  is a convex, closed, and bounded subset of  $(L^2(\mathbb{R}^N))^n$ , so by the Schauder fixed point theorem, we deduce that  $T$  has a fixed point. Therefore, (3.40) has at least a solution.  $\square$

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