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Existence and Stability Properties of Positive Weak Solutions for a Class of Dirichlet Equations Involving Indefinite Weight Functions Driven by a (p_1, \ldots, p_n) -Laplacian Operator

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Abstract : In this note, we prove the existence and stability properties of positive weak solutions to a class of nonlinear equations driven by a (p_1, \ldots, p_n) -Laplacian operator and indefinite weight functions. First by using the method of sub-super solution we study the existence of positive weak solution. Next we study the stability properties of positive weak solution.

Keywords : (p_1, \ldots, p_n) -Laplacian; sub-super solution; linearized stability. **2010 Mathematics Subject Classification :** 35J60; 35B30; 35B35.

1 Introduction and Preliminaries

In this work, we study the existence and stability properties of positive weak solutions to the nonlinear elliptic system

$$\begin{cases} -\Delta_{p_i} u_i = \lambda a_i(x) \prod_{j=1}^n u_j^{\alpha_j^i} - c_i & x \in \Omega, \\ u_i(x) = 0 & x \in \partial \Omega \end{cases}$$
(1.1)

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for $1 \leq i \leq n$, where Ω is a bounded domain in $\mathbb{R}^N (N \geq 1)$ with C^2 -boundary $\partial\Omega$, $p_i > 1$, $\Delta_{p_i} u_i := \operatorname{div}(|\nabla u_i|^{p_i - 2} \nabla u_i)$ is the p_i -Laplacian operator, λ, c_i and α_j^i are positive parameters for $1 \leq i, j \leq n$, and the weight functions a_i satisfies $a_i \in C(\Omega)$ and $a_i(x) > a_0^i > 0$ for all $x \in \Omega$ for $1 \leq i \leq n$. First by using the method of sub-super solution we study the existence of positive weak solution. Next we study the stability properties of positive weak solution directly by analyzing the linearized system.

Problems involving the p-Laplacian arise from many branches of pure mathematics as in the theory of quasiregular and quasiconformal mapping (see [1]) as well as from various problems in mathematical physics notably the flow of non-Newtonian fluids.

Systems of the form

$$\begin{cases}
-\Delta_p u = \lambda a(x)v^{\alpha} & x \in \Omega, \\
-\Delta_q v = \lambda b(x)u^{\beta} & x \in \Omega, \\
u(x) = 0 = v(x) & x \in \partial\Omega,
\end{cases}$$
(1.2)

and

$$\begin{aligned} -\Delta_p u &= \lambda u^{\alpha} v^{\gamma} & x \in \Omega, \\ -\Delta_q v &= \lambda u^{\delta} v^{\beta} & x \in \Omega, \\ u(x) &= 0 = v(x) & x \in \partial \Omega \end{aligned}$$
(1.3)

arise in several context in biology and engineering (see [2, 3]). These systems provide simple models to describe, for instance, the interaction of three diffusing biological species. See [4] for details on the physical models involving more general reaction-diffusion system. Semipositone problems have been of great interest during the past two decades, and they continue to pose mathematically difficult problems in the study of positive solutions (see [5-10]). We refer to [11, 12] for additional results in nonlinear elliptic systems.

Throughout this paper, we let X be the Cartesian product of n spaces $W_0^{1,p_i}(\Omega)$ for $1 \leq i \leq n$, i.e., $X = W_0^{1,p_1}(\Omega) \times \cdots \times W_0^{1,p_n}(\Omega)$. We give the definition of weak solution and sub-super solution of (1.1) as follows.

Definition 1.1. We say that $u = (u_1, \ldots, u_n) \in X$ is a *weak solution* of the system (1.1), if we have

$$\int_{\Omega} \sum_{i=1}^{n} |\nabla u_i(x)|^{p_i - 2} \nabla u_i(x) \nabla w_i(x) dx - \int_{\Omega} \sum_{i=1}^{n} \left(\lambda a_i(x) \prod_{j=1}^{n} u_j^{\alpha_j^i}(x) - c_i \right) w_i(x) dx = 0$$

for all $w = (w_1, \ldots, w_n) \in X$.

Definition 1.2. We say that $\psi = (\psi_1, \ldots, \psi_n)$ and $z = (z_1, \ldots, z_n)$ in X are a subsolution and a supersolution of the system (1.1), if we have

$$\int_{\Omega} \sum_{i=1}^{n} |\nabla \psi_i(x)|^{p_i - 2} \nabla \psi_i(x) \nabla w_i(x) dx \le \int_{\Omega} \sum_{i=1}^{n} \left(\lambda a_i(x) \prod_{j=1}^{n} \psi_j^{\alpha_j^i}(x) - c_i \right) w_i(x) dx$$

and

$$\int_{\Omega} \sum_{i=1}^{n} |\nabla z_i(x)|^{p_i - 2} \nabla z_i(x) \nabla w_i(x) dx \ge \int_{\Omega} \sum_{i=1}^{n} \left(\lambda a_i(x) \prod_{j=1}^{n} z_j^{\alpha_j^i}(x) - c_i \right) w_i(x) dx,$$

respectively, for all $w = (w_1, \ldots, w_n) \in X$.

Now if there exist a subsolution $\psi = (\psi_1, \ldots, \psi_n)$ and a supersolution $z = (z_1, \ldots, z_n)$ such that $0 \leq \psi_i(x) \leq z_i(x)$ for all $x \in \Omega$ for $1 \leq i \leq n$, then the system (1.1) has a positive solution $u = (u_1, \ldots, u_n) \in X$ such that $\psi_i(x) \leq u_i(x) \leq z_i(x)$ for all $x \in \Omega$ for $1 \leq i \leq n$ (see [12]).

2 Existence Results

In this section, we shall prove that if $0 < \alpha_j^i < 1$ for $1 \le i, j \le n$, then there exist positive constants c_0 and λ^* such that the system (1.1) has a positive solution when $c_i \le c_0$ for $1 \le i \le n$ and $\lambda \ge \lambda^*$. We will obtain the existence of positive weak solution to the system (1.1) by constructing a positive subsolution $\psi = (\psi_1, \ldots, \psi_n)$ and a positive supersolution $z = (z_1, \ldots, z_n)$.

To precisely state our theorem, for $1 \leq i \leq n$ we first consider the eigenvalue problem

$$\begin{cases} -\Delta_{p_i}\phi_i = \lambda_i |\phi_i|^{p_i - 2}\phi_i & x \in \Omega, \\ \phi_i = 0 & x \in \partial\Omega. \end{cases}$$
(2.1)

Let λ_{1,p_i} be the respective first eigenvalue of Δ_{p_i} with Dirichlet boundary condition and ϕ_{1,p_i} the corresponding eigenfunction with

$$\phi_{1,p_i} > 0, \ \|\phi_{1,p_i}\|_{\infty} = 1, \quad \text{for} 1 \le i \le n.$$

It can be shown that $|\nabla \phi_{1,p_i}| \neq 0$ on $\partial \Omega$ for $1 \leq i \leq n$, and hence, depending on Ω , there exist positive constants k, η and μ such that

$$\begin{cases} |\nabla \phi_{1,p_i}|^{p_i} - \lambda_{1,p_i} \phi_{1,p_i}^{p_i} \ge k & \text{in } \overline{\Omega}_{\eta}, \\ \phi_{1,p_i} \ge \mu & \text{in } \Omega \setminus \overline{\Omega}_{\eta} \end{cases}$$
(2.2)

where $\overline{\Omega}_{\eta} = \{x \in \Omega | d(x, \partial \Omega) \leq \eta\}.$

For $1 \leq i \leq n$, we will also consider the unique solution, $\zeta_i \in C^1(\overline{\Omega})$ of the boundary value problem

$$\begin{cases} -\Delta_{p_i}\zeta_i = 1 & x \in \Omega, \\ \zeta_i = 0 & \text{for } 1 \le i \le n & x \in \partial\Omega. \end{cases}$$

To discuss our existence result, it is known that $\zeta_i > 0$ in Ω and $\partial \zeta_i / \partial n < 0$ on $\partial \Omega$ where *n* denotes the outward unit normal to $\partial \Omega$ for $1 \leq i \leq n$ (see [13]). Now we state our main result as follows. **Theorem 2.1.** Let $0 < \alpha_j^i < 1$ for $1 \le i, j \le n$. Then there exist positive constants c_0 and λ^* such that the system (1.1) has a positive solution for $c_i \le c_0$ $(1 \le i \le n)$ and $\lambda \ge \lambda^*$.

Proof. To obtain the existence of positive weak solution to the system (1.1), we shall construct a positive subsolution $\psi = (\psi_1, \ldots, \psi_n)$ and a supersolution $z = (z_1, \ldots, z_n)$ of the system (1.1). First, we construct a positive subsolution. For this, we shall verify that (ψ_1, \ldots, ψ_n) with $\psi_i = \frac{p_i - 1}{p_i} \phi_{1,p_i}^{\frac{p_i}{p_i - 1}}$ for $1 \le i \le n$ is a subsolution of the system (1.1). Let the test function $w = (w_1, \ldots, w_n) \in X$. Then

$$\begin{split} \int_{\Omega} |\nabla \psi_i|^{p_i - 2} \nabla \psi_i \nabla w_i dx &= \int_{\Omega} \phi_{1, p_i} |\nabla \phi_{1, p_i}|^{p_i - 2} \nabla \phi_{1, p_i} \nabla w_i dx \\ &= \int_{\Omega} |\nabla \phi_{1, p_i}|^{p_i - 2} \nabla \phi_{1, p_i} \nabla (\phi_{1, p_i} w_i) dx \\ &- \int_{\Omega} |\nabla \phi_{1, p_i}|^{p_i} w_i dx \\ &= \int_{\Omega} \lambda_{1, p_i} |\phi_{1, p_i}|^{p_i - 2} \phi_{1, p_i} (\phi_{1, p_i} w_i) dx \\ &- \int_{\Omega} |\nabla \phi_{1, p_i}|^{p_i} w_i dx. \\ &= \int_{\Omega} (\lambda_{1, p_i} |\phi_{1, p_i}|^{p_i} - |\nabla \phi_{1, p_i}|^{p_i}) w_i dx. \end{split}$$

Thus (ψ_1, \ldots, ψ_n) is a subsolution if

$$\lambda_{1,p_i}\phi_{1,p_i}^{p_i} - |\nabla\phi_{1,p_i}|^{p_i} \le \lambda a_i(x) \prod_{j=1}^n \psi_j^{\alpha_j^i} - c_i, \text{ for } 1 \le i \le n.$$

This inequality holds, because we have from (2.2)

$$\lambda_{1,p_i}\phi_{1,p_i}^{p_i} - |\nabla\phi_{1,p_i}|^{p_i} \le -k, \quad \text{in } \overline{\Omega}_\eta \text{ for } 1 \le i \le n,$$

and therefore if $c_i \leq c_0 := k$ for $1 \leq i \leq n$, then

$$\lambda_{1,p_i}\phi_{1,p_i}^{p_i} - |\nabla\phi_{1,p_i}|^{p_i} \le -k = -c_0 \le \lambda a_i(x) \prod_{j=1}^n \psi_j^{\alpha_j^i} - c_i$$

for $1 \leq i \leq n$, since

$$\lambda a_i(x) \prod_{j=1}^n \psi_j^{\alpha_j^i} \ge 0.$$

On the other hand, in $\Omega \setminus \overline{\Omega}_{\eta}$ we have $\phi_{1,p_i} \ge \mu > 0$ for $1 \le i \le n$. Thus in $\Omega \setminus \overline{\Omega}_{\eta}$ we have

$$\lambda_{1,p_i}\phi_{1,p_i}^{p_i} - |\nabla\phi_{1,p_i}|^{p_i} \le \lambda_{1,p_i} \le \lambda a_i(x) \prod_{j=1}^n \psi_j^{\alpha_j^i} - c_i \text{ for } 1 \le i \le n,$$

if

$$\lambda \ge \hat{\lambda_i} := \frac{(\lambda_{1,p_i} + k) \prod_{j=1}^n (\frac{p_j}{p_j - 1})^{\alpha_j^i}}{a_0^i \prod_{j=1}^n \mu^{\frac{\alpha_j^j p_j}{p_j - 1}}} \quad \text{for } 1 \le i \le n.$$

Therefore, $\psi = (\psi_1, \dots, \psi_n)$ is a subsolution of the system (1.1) for $c_i \leq c_0$ $(1 \leq i \leq n)$ and

$$\lambda \ge \lambda^* := \max\{\lambda_1, \dots, \lambda_n\}.$$

Next we construct a supersolution $z = (z_1, \ldots, z_n)$ of the system (1.1) such that $0 < \psi_i(x) \le z_i(x)$ for $x \in \Omega$ and $1 \le i \le n$. We denote

$$(z_1,\ldots,z_n)=(A_1\zeta_1,\ldots,A_n\zeta_n),$$

where the constants $A_1, \ldots, A_n > 0$ are large and to be chosen later. We shall verify that $z = (z_1, \ldots, z_n)$ is a supersolution of the system (1.1). To this end, letting $w = (w_1, \ldots, w_n) \in X$, we have

$$\begin{split} \int_{\Omega} |\nabla z_i(x)|^{p_i - 2} \nabla z_i(x) \nabla w_i(x) dx &= A_i^{p_i - 1} \int_{\Omega} |\nabla \zeta_i(x)|^{p_i - 2} \nabla \zeta_i(x) \nabla w_i(x) dx \\ &= A_i^{p_i - 1} \int w_i(x) dx. \end{split}$$

Let $l_i = \|\zeta_i\|_{\infty}$ for $1 \le i \le n$. Bearing in mind that $0 < \alpha_j^i < 1$ for $1 \le i, j \le n$, it is easy to prove that there exist positive large constants A_1, \ldots, A_n such that

$$A_i \ge \left[\lambda \|a_i\|_{\infty} \prod_{j=1}^n (A_j l_j) \alpha_j^i\right]^{\frac{1}{p_i - 1}}$$

for $1 \leq i \leq n$, and then

$$\begin{aligned} A_i^{p_i-1} \geq \lambda \|a_i\|_{\infty} \prod_{j=1}^n (A_j l_j)^{\alpha_j^i} \geq \lambda a_i(x) \prod_{j=1}^n (A_j l_j)^{\alpha_j^i} - c_i \\ \geq \lambda a_i(x) \prod_{j=1}^n (A_j \zeta_j)^{\alpha_j^i} - c_i \\ = \lambda a_i(x) \prod_{j=1}^n z_j^{\alpha_j^i} - c_i \end{aligned}$$

for $1 \leq i \leq n$. Therefore

$$\int_{\Omega} |\nabla z_i(x)|^{p_i - 2} \nabla z_i(x) \nabla w_i(x) dx = A_i^{p_i - 1} \int_{\Omega} w_i(x) dx$$
$$\geq \int_{\Omega} \left(\lambda a_i(x) \prod_{j=1}^n z_j^{\alpha_j^i}(x) - c_i \right) w_i(x) dx,$$

279

i.e., $z = (z_1, \ldots, z_n)$ is a supersolution of the system (1.1) with $z_i \ge \psi_i$ in Ω for large A_i for $1 \le i \le n$. Then the system (1.1) has a positive solution $u = (u_1, \ldots, u_n) \in X$ such that $\psi_i \le u_i \le z_i$ for $1 \le i \le n$. Hence, Theorem 2.1 is proven.

3 Stability Results

Here, we would establish stability of positive solution $u = (u_1, \ldots, u_n) \in X$ to the system (1.1) directly by showing that the principle eigenvalue η_1 of its linearization is positive.

We recall that, if $u = (u_1, \ldots, u_n)$ be any positive solution to the system

$$\begin{cases} -\Delta_{p_i} u_i = \lambda f^i(x, u_1, \dots, u_n) & x \in \Omega, \\ u_i(x) = 0 & x \in \partial \Omega \end{cases}$$

for $1 \leq i \leq n$, then the linearized equation about $u = (u_1, \ldots, u_n)$ is

$$\begin{cases} -(p_i-1)\operatorname{div}(|\nabla u_i|^{p_i-2}\nabla w_i) \\ -\lambda \sum_{j=1}^n f_{u_j}^i(x,u_1,\ldots,u_n)w_j = \eta\omega_i \quad x \in \Omega, \\ w_i(x) = 0 \qquad \qquad x \in \partial\Omega \end{cases}$$
(3.1)

for $1 \leq i \leq n$, where $f_{u_j}^i(x, u_1, \ldots, u_n)$ denotes the partial derivative of $f^i(x, u_1, \ldots, u_n)$ with respect to u_j for $1 \leq i \leq n$. Equation (3.1) obtained from the formal derivative of the operator Δ_{p_i} (see [13]).

Definition 3.1. Let η_1 denote the first eigenvalue of (3.1). We say that $u = (u_1, \ldots, u_n)$ is *linearly stable*, if all eigenvalues of (3.1) are strictly positive, which can be inferred if the principal eigenvalue $\eta_1 > 0$. Otherwise $u = (u_1, \ldots, u_n)$ is linearly unstable.

Let $u = (u_1, \ldots, u_n)$ be any positive solution of the system (1.1). Then from (3.1) the linearized equation about $u = (u_1, \ldots, u_n)$ is

$$\begin{cases} -(p_i-1)\operatorname{div}(|\nabla u_i|^{p_i-2}\nabla w_i) - \lambda a_i(x)\alpha_1^i u_1^{\alpha_1^{i-1}} u_2^{\alpha_2^{i}} \dots u_n^{\alpha_n^{i}} w_1 \\ -\dots - \lambda a_i(x)\alpha_n^i u_1^{\alpha_1^{i}} u_2^{\alpha_2^{i}} \dots u_n^{\alpha_n^{i-1}} w_n = \eta \omega_i & x \in \Omega, \\ w_i(x) = 0 & x \in \partial\Omega \end{cases}$$
(3.2)

for $1 \leq i \leq n$.

Let η_1 be the principal eigenvalue and $\psi = (\psi_1, \ldots, \psi_n)$ be the corresponding eigenfunction. We make take ψ_i such that $\psi_i > 0$ in Ω and $\|\psi_i\|_{\infty} = 1$ for $1 \le i \le n$ (see [14]). Finally, we state our stability result as follows.

Theorem 3.2. Suppose $c_i \leq c_0$ for $1 \leq i \leq n$, and $\lambda \geq \lambda^*$. Let $u = (u_1, \ldots, u_n)$ be the solution of the system (1.1) obtained in Theorem 1. Moreover, let α_j^i , c_i

for $1 \leq i, j \leq n$, and λ be such that

$$\sum_{i=1}^{n} c_i(p_i-1)\psi_i(x) + \lambda \sum_{i=1}^{n} a_i(x)u_i\left(\alpha_1^i u_1^{\alpha_1^{i-1}} u_2^{\alpha_2^{i}} \cdots u_n^{\alpha_n^{i}} \psi_1 + \dots + \alpha_n^i u_1^{\alpha_1^{i}} u_2^{\alpha_2^{i}} \cdots u_n^{\alpha_n^{i-1}} \psi_n\right) \\ < \lambda \sum_{i=1}^{n} (p_i-1)a_i(x)u_1^{\alpha_1^{i}} u_2^{\alpha_2^{i}} \cdots u_n^{\alpha_n^{i}} \psi_i$$

for all $x \in \Omega$. Then $u = (u_1, \ldots, u_n)$ is linearly stable.

Proof. We give from equations (1.1) and (3.2) that

$$\int_{\Omega} \sum_{i=1}^{n} (p_{i}-1) \left(u_{i}(x) \operatorname{div}(|\nabla u_{i}(x)|^{p_{i}-2} \nabla \psi_{i}(x)) - \psi_{i}(x) \operatorname{div}(|\nabla u_{i}(x)|^{p_{i}-2} \nabla u_{i}(x)) \right) dx$$

$$+ \lambda \int_{\Omega} \sum_{i=1}^{n} a_{i}(x) u_{i}(x) \left(\alpha_{1}^{i} u_{1}^{\alpha_{1}^{i}-1} u_{2}^{\alpha_{2}^{i}} \dots u_{n}^{\alpha_{n}^{i}} \psi_{i} + \dots + \alpha_{n}^{i} u_{1}^{\alpha_{1}^{i}} u_{2}^{\alpha_{2}^{i}} \dots u_{n}^{\alpha_{n}^{i}-1} \psi_{n} \right) dx$$

$$- \lambda \int_{\Omega} \sum_{i=1}^{n} (p_{i}-1) \psi_{i}(x) \left(a_{i}(x) u_{1}^{\alpha_{1}^{i}} \dots u_{n}^{\alpha_{n}^{i}} \right) dx + \int_{\Omega} \sum_{i=1}^{n} c_{i}(p_{i}-1) \psi_{i}(x) dx$$

$$= -\eta_{1} \int_{\Omega} \sum_{i=1}^{n} u_{i}(x) \psi_{i}(x) dx. \qquad (3.3)$$

But by using the Green's first identity, for $1 \leq i \leq n$ we obtain

$$\int_{\Omega} u_i(x) \operatorname{div}(|\nabla u_i(x)|^{p_i-2} \nabla \psi_i(x)) dx = -\int_{\Omega} |\nabla u_i(x)|^{p_i-2} \nabla u_i(x) \nabla \psi_i(x) dx + \int_{\partial \Omega} u_i(x) |\nabla u_i(x)|^{p_i-2} (\frac{\partial \psi_i}{\partial n}) dS = -\int_{\Omega} |\nabla u_i(x)|^{p_i-2} \nabla u_i(x) \nabla \psi_i(x) dx \quad (3.4)$$

and

$$\int_{\Omega} \psi_i(x) \operatorname{div}(|\nabla u_i(x)|^{p_i - 2} \nabla u_i(x)) dx = -\int_{\Omega} |\nabla u_i(x)|^{p_i - 2} \nabla u_i(x) \nabla \psi_i(x) dx + \int_{\partial \Omega} \psi_i(x) |\nabla u_i(x)|^{p_i - 2} (\frac{\partial u_i}{\partial n}) dS = -\int_{\Omega} |\nabla u_i(x)|^{p_i - 2} \nabla u_i(x) \nabla \psi_i(x) dx. \quad (3.5)$$

By using (3.4) and (3.5) in (3.3) and from the hypotheses we get

$$- \eta_1 \int_{\Omega} \sum_{i=1}^n u_i(x) \psi_i(x)$$

$$= \lambda \int_{\Omega} \sum_{i=1}^n a_i(x) u_i(x) \left(\alpha_1^i u_1^{\alpha_1^{i-1}} u_2^{\alpha_2^{i}} \cdots u_n^{\alpha_n^{i}} \psi_i + \dots + \alpha_n^i u_1^{\alpha_1^{i-1}} u_2^{\alpha_2^{i}} \cdots u_n^{\alpha_n^{i-1}} \psi_n \right) dx$$

$$- \lambda \int_{\Omega} \sum_{i=1}^n \left((p_i - 1) \psi_i(x) \left(a_i(x) u_1^{\alpha_1^{i}} \cdots u_n^{\alpha_n^{i}} \right) dx + \int_{\Omega} \sum_{i=1}^n c_i(p_i - 1) \psi_i(x) dx < 0$$

But $\psi_1, \ldots, \psi_n > 0$ and $u_1, \ldots, u_n > 0$ in Ω , and hence $\eta_1 > 0$. This completes the proof.

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