

## Bifurcation for Nonlinear Elliptic Boundary Value Problems II

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**Abstract.** This paper is a continuation of the previous paper [Ta] where we studied local static bifurcation theory for a class of *degenerate* boundary value problems for semilinear second-order elliptic differential operators which includes as particular cases the Dirichlet and Neumann problems. This paper is devoted to *global* static bifurcation theory.

### Introduction and results.

Let  $D$  be a bounded domain of Euclidean space  $\mathbf{R}^N$ ,  $N \geq 2$ , with  $C^\infty$  boundary  $\partial D$ ; its closure  $\bar{D} = D \cup \partial D$  is an  $n$ -dimensional, compact  $C^\infty$  manifold with boundary. We let

$$Au(x) = - \sum_{i=1}^N \frac{\partial}{\partial x_i} \left( \sum_{j=1}^N a^{ij}(x) \frac{\partial u}{\partial x_j}(x) \right) + c(x)u(x)$$

be a second-order, *elliptic* differential operator with real  $C^\infty$  coefficients on  $\bar{D}$  such that:

- 1)  $a^{ij}(x) = a^{ji}(x)$ ,  $x \in \bar{D}$ ,  $1 \leq i, j \leq N$ , and there exists a constant  $a_0 > 0$  such that

$$\sum_{i,j=1}^N a^{ij}(x) \xi_i \xi_j \geq a_0 |\xi|^2, \quad x \in \bar{D}, \quad \xi \in \mathbf{R}^N.$$

- 2)  $c(x) \geq 0$  on  $\bar{D}$ .

We consider the following linear elliptic boundary value problem: Given function  $f$  defined in  $D$ , find a function  $u$  in  $D$  such that

$$(*) \quad \begin{cases} Au = f & \text{in } D, \\ Bu = a \frac{\partial u}{\partial \nu} + bu = 0 & \text{on } \partial D. \end{cases}$$

Here:

- 1)  $a \in C^\infty(\partial D)$  and  $a \geq 0$  on  $\partial D$ .

- 2)  $b \in C^\infty(\partial D)$  and  $b \geq 0$  on  $\partial D$ .  
 3)  $\partial/\partial \nu$  is the conormal derivative associated with the operator  $A$ :  $\partial/\partial \nu = \sum_{i,j=1}^N a^{ij} n_j \partial/\partial x_i$ , where  $\mathbf{n} = (n_1, n_2, \dots, n_N)$  is the unit exterior normal to the boundary  $\partial D$ .

It is worth pointing out here that problem (\*) is nondegenerate (or coercive) if and only if either  $a > 0$  on  $\partial D$  or  $a \equiv 0$  and  $b > 0$  on  $\partial D$ . In particular, if  $a \equiv 1$  and  $b \equiv 0$  on  $\partial D$  (resp.  $a \equiv 0$  and  $b \equiv 1$  on  $\partial D$ ), then the boundary condition  $L$  is the so-called Neumann (resp. Dirichlet) condition.

First we study problem (\*) in the framework of  $L^2$  spaces. To do so, we associate with problem (\*) an unbounded linear operator  $\mathcal{A}$  from the Hilbert space  $L^2(D)$  into itself as follows:

- (a) The domain of definition  $D(\mathcal{A})$  of  $\mathcal{A}$  is the space

$$D(\mathcal{A}) = \{u \in H^2(D); Bu = 0 \text{ on } \partial D\}.$$

- (b)  $\mathcal{A}u = Au$ ,  $u \in D(\mathcal{A})$ .

Our starting point is the following (cf. [Ta, Theorem 1]):

**THEOREM 0.** *Assume that the following hypotheses (H1) and (H2) are satisfied:*

(H1)  $b(x') > 0$  on  $M = \{x' \in \partial D; a(x') = 0\}$ .

(H2)  $c(x) > 0$  in  $D$ .

*Then the operator  $\mathcal{A}$  is a nonnegative, selfadjoint operator in the space  $L^2(D)$ . Moreover, the spectrum of  $\mathcal{A}$  is discrete and the eigenvalues of  $\mathcal{A}$  have finite multiplicities. In particular, the first eigenvalue  $\lambda_1$  of  $\mathcal{A}$  is positive and simple, and the associated eigenfunction  $\varphi_1$  is positive everywhere in  $D$ .*

Now, as an application of Theorem 0, we consider global static bifurcation problems for the following nonlinear elliptic boundary value problem:

$$(**) \quad \begin{cases} Au - \lambda u + h(u) = 0 & \text{in } D, \\ Bu = a \frac{\partial u}{\partial \nu} + bu = 0 & \text{on } \partial D. \end{cases}$$

Here  $\lambda$  is a real parameter and  $h(t)$  is a real-valued function on  $\mathbf{R}$ , not depending explicitly on  $x$ .

A solution  $u \in C^2(\bar{D})$  of problem (\*\*) is said to be *nontrivial* if it does not identically equal zero on  $\bar{D}$ . We call a nontrivial solution  $u$  of problem (\*\*) a *positive solution* (resp. *negative solution*) if  $u(x) \geq 0$  (resp.  $u(x) \leq 0$ ) on  $\bar{D}$ .

By using the bifurcation theory from a simple eigenvalue due to Crandall and Rabinowitz [CR], we can prove that there exist precisely two nontrivial branches of solutions of problem (\*\*) bifurcating at the point  $(\lambda_1, 0)$  where  $\lambda_1$  is the first eigenvalue of  $\mathcal{A}$  (cf. [Ta, Theorem 3]). The forthcoming two theorems characterize them *globally*.

The first theorem is a generalization of Szulkin [Sz, Theorem 1.3] to the degenerate case:

**THEOREM 1.** *Let  $\lambda_1$  be the first eigenvalue of  $\mathcal{A}$ , and let  $h$  be a function of class  $C^1$  on  $\mathbf{R}$  such that  $h(0)=0$  and  $h'(0)=0$ . Assume that the derivative  $h'$  is strictly decreasing for  $t < 0$  and strictly increasing for  $t > 0$ , and that there exist constants  $k_- > 0$  and  $k_+ > 0$  such that*

$$\lim_{t \rightarrow -\infty} h'(t) = k_-, \quad \lim_{t \rightarrow +\infty} h'(t) = k_+ .$$

*Then the point  $(\lambda_1, 0)$  is a bifurcation point of problem (\*\*). More precisely, the set of nontrivial solutions of problem (\*\*) consists of two  $C^1$  curves  $\Gamma_-$  and  $\Gamma_+$  parametrized respectively by  $\lambda$  as follows (cf. Figure 1):*

$$\begin{aligned} \Gamma_- &= \{(\lambda, u_-(\lambda)) \in \mathbf{R} \times C(\bar{D}) ; \lambda_1 \leq \lambda < \lambda_1 + k_-\} , \\ \Gamma_+ &= \{(\lambda, u_+(\lambda)) \in \mathbf{R} \times C(\bar{D}) ; \lambda_1 \leq \lambda < \lambda_1 + k_+\} . \end{aligned}$$

*The branch  $\Gamma_-$  is negative and the branch  $\Gamma_+$  is positive except at  $(\lambda_1, 0)$ , and the uniform norms  $\|u_-(\lambda)\|$  and  $\|u_+(\lambda)\|$  tend to  $\infty$  as  $\lambda \rightarrow \lambda_1 + k_-$  and as  $\lambda \rightarrow \lambda_1 + k_+$ , respectively. Furthermore, problem (\*\*) has no other positive or negative solutions for all  $\lambda \geq \lambda_1$ .*

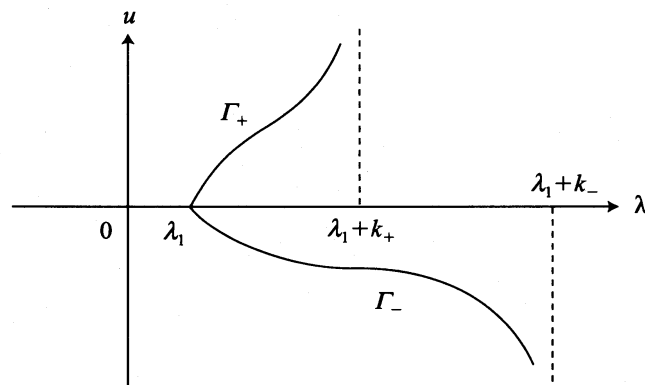


FIGURE 1

**EXAMPLE 1.** For Theorem 1, we give an example of the function  $h(t)$ :

$$h(t) = \begin{cases} k_+(t + 1/(2t) - 4/3) & \text{for } t > 1, \\ (k_+/6)t^3 & \text{for } 0 \leq t \leq 1, \\ (k_-/6)t^3 & \text{for } -1 \leq t \leq 0, \\ k_-(t + 1/(2t) + 4/3) & \text{for } t < -1. \end{cases}$$

The second theorem asserts that if the function  $h$  is bounded, then the bifurcation curves “turn back” towards  $\lambda_1$ . More precisely, we have the following generalization of [Sz, Theorem 5.2] to the degenerate case:

**THEOREM 2.** *Let  $\lambda_1, \lambda_2$  be the first and second eigenvalues of  $\mathcal{A}$ , respectively, and let  $h$  be a function of class  $C^1$  on  $\mathbf{R}$  such that  $h(0)=0$  and  $h'(0)=0$ . Assume that  $h$  is*

bounded and that there exists a constant  $k > 0$  such that

$$0 \leq h'(t) \leq k < \lambda_2 - \lambda_1 \quad \text{for all } t \in \mathbf{R}.$$

Then the set of nontrivial solutions of problem (\*\*), bifurcating at  $(\lambda_1, 0)$ , consists of two  $C^1$  branches  $\Gamma_1$  and  $\Gamma_2$ . The branches  $\Gamma_1$  and  $\Gamma_2$  may be parametrized respectively by  $s$  as follows (cf. Figure 2):

$$\Gamma_1 = \{(\lambda^1(s), u^1(s)) \in \mathbf{R} \times C(\bar{D}) ; 0 \leq s < \infty\},$$

$$\Gamma_2 = \{(\lambda^2(s), u^2(s)) \in \mathbf{R} \times C(\bar{D}) ; 0 \leq s < \infty\}.$$

Here  $(\lambda^i(0), u^i(0)) = (\lambda_1, 0)$  and  $\lambda^i(s) \rightarrow \lambda_1$  as  $s \rightarrow \infty$  ( $i = 1, 2$ ).

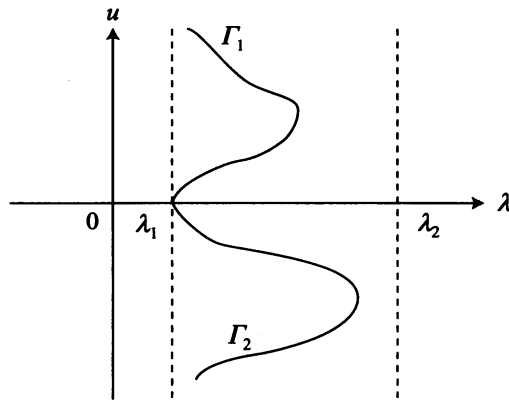


FIGURE 2

EXAMPLE 2. For Theorem 2, we give an example of the function  $h(t)$ :

$$h(t) = \begin{cases} k(-1/(2t) + 2/3) & \text{for } t > 1, \\ (k/6)t^3 & \text{for } -1 \leq t \leq 1, \\ k(-1/(2t) - 2/3) & \text{for } t < -1. \end{cases}$$

The rest of this paper is organized as follows. In Section 1 we give an existence and uniqueness theorem for problem (\*) in the framework of Sobolev spaces of  $L^p$  style (Theorem 1.1) which will play an essential role in the proof of Theorem 1. In Section 2 we study problem (\*\*) and prove Theorems 1 and 2. Problem (\*\*) is reduced to the study of an operator equation for the resolvent  $K$  of problem (\*) (equation (2.1)). This equation is solved by using the theory of positive mappings in ordered Banach spaces (cf. [Am2], [Da]), just as in [Sz]. The essential step in the proof is Proposition 2.2 where the compactness and strong positivity of  $K$  are proved.

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### 1. Existence and uniqueness theorem for problem (\*).

We study problem (\*) in the framework of Sobolev spaces of  $L_p$  style. If  $k$  is a nonnegative integer and  $1 < p < \infty$ , we define the Sobolev space

$$H^{k,p}(D) = \text{the space of (equivalence classes of) functions } u \in L^p(D) \text{ whose derivatives } D^\alpha u, |\alpha| \leq k, \text{ in the sense of distributions are in } L^p(D).$$

Then we can obtain the following existence and uniqueness theorem for problem (\*) (cf. [Um, Theorem 1]):

**THEOREM 1.1.** *If hypotheses (H1) and (H2) are satisfied, then the mapping*

$$A: H_B^{k,p}(D) \longrightarrow H^{k-2,p}(D)$$

*is an algebraic and topological isomorphism for all integer  $k \geq 2$ . Here*

$$H_B^{k,p}(D) = \{u \in H^{k,p}(D); Bu = 0 \text{ on } \partial D\}.$$

### 2. Proof of Theorems 1 and 2.

**2.1. Reduction to an operator equation.** By Theorem 1.1, we can introduce a continuous linear operator

$$K: H^{k-2,p}(D) \longrightarrow H_B^{k,p}(D)$$

as follows: For any  $v \in H^{k-2,p}(D)$ , the function  $u = Kv \in H^{k,p}(D)$  is the unique solution of the problem

$$\begin{cases} Au = v & \text{in } D, \\ Bu = 0 & \text{on } \partial D. \end{cases}$$

Then we find that problem (\*\*) is equivalent to the following operator equation:

$$(2.1) \quad \lambda Ku - K(h(u)) = u \quad \text{in } C(\bar{D}).$$

Indeed, it suffices to note that the operator  $K$  can be uniquely extended to an operator  $K: C(\bar{D}) \rightarrow C^1(\bar{D})$ , and also an operator  $K: C^1(\bar{D}) \rightarrow C^2(\bar{D})$ , since we have, by Sobolev's imbedding theorem,

$$C^k(\bar{D}) \subset H^{k,p}(D) \subset C^{k-N/p}(\bar{D})$$

if  $p > N$ . Here we remark that, by the Ascoli-Arzelà theorem, the operators  $K: C(\bar{D}) \rightarrow C^1(\bar{D})$  and  $K: C^1(\bar{D}) \rightarrow C^2(\bar{D})$  are compact.

**2.2. Theory of positive mappings in ordered Banach spaces.** We make use of the theory of positive operators in ordered Banach spaces to find nontrivial solutions of equation (2.1) (cf. [Am2]).

A Banach space  $X$  is called an *ordered Banach space* if it is an ordered set. For an ordered Banach space  $X$  having the ordering  $\leq$ , the set  $Q = \{x \in X; x \geq 0\}$  is called the *positive cone* in  $X$ .

For functions  $u$  and  $v$  in  $C(\bar{D})$ , we write  $u \leq v$  if  $u(x) \leq v(x)$  for all  $x \in \bar{D}$ . Then the space  $C(\bar{D})$  becomes an ordered Banach space with the ordering  $\leq$ . Moreover, if we let  $P = \{u \in C(\bar{D}); u \geq 0\}$ , then the set  $P$  is the positive cone in  $C(\bar{D})$ .

Now we introduce an ordered Banach space which is associated with the operator  $K: C(\bar{D}) \rightarrow C^1(\bar{D})$ . To do so, we need the following:

**LEMMA 2.1.** *Assume that hypotheses (H1) and (H2) are satisfied. If  $v \in C^1(\bar{D})$  and if  $v \geq 0$  but  $v \not\equiv 0$  on  $\bar{D}$ , then the function  $u = Kv \in C^2(\bar{D})$  satisfies the following conditions:*

- (1)  $u(x') = 0$  on  $M = \{x' \in \partial D; a(x') = 0\}$ .
- (2)  $u(x) > 0$  on  $\bar{D} \setminus M$ .
- (3) For the conormal derivative  $\partial u / \partial v$  of  $u$ , we have  $(\partial u / \partial v)(x') < 0$  on  $M$ .

Furthermore, the operator  $K: C(\bar{D}) \rightarrow C(\bar{D})$  is positive, that is,  $K(P) \subset P$ .

**PROOF.** The lemma follows by using Theorem 1.1 and the maximum principle, just as in the proof of [Ta, Proposition 7.5]. Indeed, it suffices to note that the operator  $K$  is nothing but the resolvent of problem (\*).  $\square$

If we let  $e = K1$ , it follows from Lemma 2.1 that the function  $e \in C^2(\bar{D})$  satisfies:

$$\begin{cases} e(x') = 0 & \text{on } M, \\ e(x) > 0 & \text{on } \bar{D} \setminus M, \\ (\partial e / \partial v)(x') < 0 & \text{on } M. \end{cases}$$

Further we let

$$C_e(\bar{D}) = \{u \in C(\bar{D}); \text{ there is a constant } c > 0 \text{ such that } -ce \leq u \leq ce\}.$$

Then the space  $C_e(\bar{D})$  is given a norm by the formula

$$\|u\|_e = \inf\{c > 0; -ce \leq u \leq ce\}.$$

It is easy to verify that the space  $C_e(\bar{D})$  is an ordered Banach space having the positive cone  $P_e = C_e(\bar{D}) \cap P$  with nonempty interior.

The next proposition, which is a generalization of [Am1, Lemma 5.3] to the degenerate case, is the essential step in the proof of Theorem 1:

**PROPOSITION 2.2.** *The operator  $K$  maps  $C(\bar{D})$  compactly into  $C_e(\bar{D})$ . Moreover,  $K$  is strongly positive, that is, if  $v \in P$  and  $v \not\equiv 0$  on  $\bar{D}$ , then the function  $Kv$  is an interior point of  $P_e$ .*

PROOF. (i) First, by the positivity of  $K$ , we find that  $K$  maps  $C(\bar{D})$  into  $C_e(\bar{D})$ . Indeed, since we have  $-\|v\| \leq v(x) \leq \|v\|$  on  $\bar{D}$  for all  $v \in C(\bar{D})$ , it follows that

$$-\|v\| K1(x) \leq Kv(x) \leq \|v\| K1(x) \quad \text{on } \bar{D}.$$

This proves that  $-ce \leq Kv \leq ce$  with  $c = \|v\|$ .

(ii) Next we prove that  $K: C(\bar{D}) \rightarrow C_e(\bar{D})$  is compact. To do so, we let

$$C_B^1(\bar{D}) = \{u \in C^1(\bar{D}); Bu = 0 \text{ on } \partial D\}.$$

Since  $K$  maps  $C(\bar{D})$  compactly into  $C_B^1(\bar{D})$ , it suffices to show that the inclusion mapping  $\iota: C_B^1(\bar{D}) \rightarrow C_e(\bar{D})$  is continuous.

(ii-a) We verify that  $\iota$  maps  $C_B^1(\bar{D})$  into  $C_e(\bar{D})$ .

Let  $u$  be an arbitrary function in  $C_B^1(\bar{D})$ . Since we have for some neighborhood  $\omega$  of  $M$  in  $\partial D$

$$\begin{cases} b > 0 & \text{in } \omega, \\ \partial e / \partial v < 0 & \text{in } \omega, \end{cases}$$

it follows that

$$\frac{u}{e} = \frac{(-a/b)\partial u / \partial v}{(-a/b)\partial e / \partial v} = \frac{\partial u / \partial v}{\partial e / \partial v} \quad \text{in } \omega \setminus M.$$

Hence there exists a constant  $c_1 > 0$  such that  $|u(x')| \leq c_1 e(x')$  in  $\omega$ . Thus, by using Taylor's formula, we can find a neighborhood  $W$  of  $\omega$  in  $D$  and a constant  $c_2 > 0$  such that  $|u(x)| \leq c_2 e(x)$  in  $W$ .

On the other hand, since we have, for some constant  $\alpha > 0$ ,  $e(x) \geq \alpha$  on  $\bar{D} \setminus W$ , we can find a constant  $c_3 > 0$  such that  $|u(x)/e(x)| \leq c_3$  on  $\bar{D} \setminus W$ .

Therefore, there exists a constant  $c > 0$  such that  $-ce(x) \leq u(x) \leq ce(x)$  on  $\bar{D}$ . This proves that  $u \in C_e(\bar{D})$ .

(ii-b) Now assume that

$$\begin{cases} u_j \in C_B^1(\bar{D}), \\ u_j \rightarrow u & \text{in } C_B^1(\bar{D}), \\ u_j \rightarrow v & \text{in } C_e(\bar{D}). \end{cases}$$

Then there exists a sequence  $\{c_j\}$ ,  $c_j \rightarrow 0$ , such that  $\|u_j - v\| \leq c_j \|e\|$ . This implies that  $u_j \rightarrow v$  in  $C(\bar{D})$ . Hence we have  $u = v$ . By the closed graph theorem, it follows that the mapping  $\iota$  is continuous.

(iii) It remains to prove the strong positivity of  $K$ .

(iii-a) We show that, for any  $v \geq 0$  but  $v \neq 0$  on  $\bar{D}$ , there exist constants  $\beta > 0$  and  $\gamma > 0$  such that

$$(2.2) \quad \beta e(x) \leq Kv(x) \leq \gamma e(x) \quad \text{on } \bar{D}.$$

By the positivity of  $K$ , one may modify the function  $v$  in such a way that  $v \in C^1(\bar{D})$ .

Furthermore, since the functions  $u = Kv$  and  $e = K1$  vanish only on the set  $M$ , it suffices to prove that there exists a neighborhood  $W$  of  $M$  in  $D$  such that

$$(2.2') \quad \beta e(x) \leq u(x) \quad \text{in } W.$$

We recall that in a neighborhood  $\omega$  of  $M$  in  $\partial D$ ,

$$u = \left( -\frac{a}{b} \right) \frac{\partial u}{\partial v}, \quad \frac{\partial u}{\partial v} < 0 \quad \text{in } \omega,$$

$$e = \left( -\frac{a}{b} \right) \frac{\partial e}{\partial v}, \quad \frac{\partial e}{\partial v} < 0 \quad \text{in } \omega.$$

Thus we have for  $\beta$  sufficiently small

$$u(x') - \beta e(x') \geq 0, \quad \frac{\partial}{\partial v} (u - \beta e)(x') < 0 \quad \text{in } \omega.$$

Therefore, by using Taylor's formula, we can find a neighborhood  $W$  of  $M$  in  $D$  such that

$$u(x) - \beta e(x) \geq 0 \quad \text{in } W.$$

This proves estimate (2.2').

(iii-b) Finally we show that the function  $u = Kv$  is an interior point of  $P_e$ . Take  $\varepsilon = \beta/2$ , where  $\beta$  is the same constant as in estimate (2.2). Then, for all functions  $w \in C_e(\bar{D})$  satisfying  $\|w - Kv\|_e < \varepsilon$ , we have by estimate (2.2)

$$w \leq Kv + \varepsilon e \leq (\gamma + \varepsilon)e, \quad w \geq Kv - \varepsilon e \geq \beta e/2.$$

This implies that  $w \in P_e$ , that is, the function  $Kv$  is an interior point of  $P_e$ .

The proof of Proposition 2.2 is now complete.  $\square$

Now let  $m$  be a function in  $C(\bar{D})$  such that  $m(x) > 0$  on  $\bar{D}$ , and consider the following eigenvalue problem for the operator  $K$ :

$$(2.3) \quad K(mu) = \mu u \quad \text{in } C(\bar{D}).$$

This problem has a countable number of positive eigenvalues,  $\mu_j(m)$ , which may accumulate only at 0. Hence they may be arranged in a decreasing sequence  $\mu_1(m) \geq \mu_2(m) \geq \dots$ , where each eigenvalue is repeated according to its multiplicity.

In the proof of Theorem 1, we need the following two results about problem (2.3):

**PROPOSITION 2.3.** *The largest eigenvalue  $\mu_1(m)$  is simple, i.e.,  $\mu_1(m) > \mu_2(m)$ , and has a positive eigenfunction. No other eigenvalues have positive eigenfunctions.*

**PROOF.** Proposition 2.2 tells us that the operator  $K: C(\bar{D}) \rightarrow C_e(\bar{D})$  is strongly positive and compact. Hence the assertions follow from an application of [Am2, Theorem 3.2].  $\square$



**PROPOSITION 2.4.** *If  $m_1(x) \leq m_2(x)$  for all  $x \in \bar{D}$ , then we have  $\mu_j(m_1) \leq \mu_j(m_2)$  for all  $j$ . If  $m_1(x) < m_2(x)$  for almost all  $x \in \bar{D}$ , then we have  $\mu_j(m_1) < \mu_j(m_2)$  for all  $j$ .*

**PROOF.** The proposition is an immediate consequence of the well-known minimax property of eigenvalues.  $\square$

**2.3. Proof of Theorem 1.** The proof of Theorem 1 is essentially the same as that of [Sz, Theorem 1.3]; so we only give a sketch of the proof.

(i) First, by [Ta, Theorem 3], we obtain that equation (2.1) (or problem (\*)) has precisely two branches of nontrivial solutions emanating from the point  $(\lambda_1, 0)$ .

(ii) Secondly, by using Propositions 2.3 and 2.4, we find that the nontrivial solutions of equation (2.1) with  $\lambda_1 < \lambda \leq \lambda_2$  must necessarily be positive or negative.

(iii) In order to study globally the bifurcation solution curves, we need the following three lemmas:

**LEMMA 2.5.** *If  $u$  is a positive (or negative) solution of equation (2.1) with  $\lambda_1 < \lambda < \infty$ , then  $u$  is a regular point of the mapping  $G(\lambda, u): \mathbf{R} \times C(\bar{D}) \rightarrow C(\bar{D})$ , given by the formula*

$$G(\lambda, u) = u - \lambda Ku + K(h(u)),$$

*that is, the partial Fréchet derivative  $G_u(\lambda, u)$  at  $u$  is invertible.*

**LEMMA 2.6.** *Equation (2.1) has a unique positive solution for each  $\lambda_1 < \lambda < \lambda_1 + k_+$ . No positive solutions exist for  $\lambda \geq \lambda_1 + k_+$ . The uniform norm  $\|u_+(\lambda)\|$  of the positive solution  $u_+(\lambda)$  tends to  $\infty$  as  $\lambda \rightarrow \lambda_1 + k_+$ . Similar assertions are valid for negative solutions  $u_-(\lambda)$ , with  $k_+$  replaced by  $k_-$ .*

**LEMMA 2.7.** *There is a constant  $\delta > 0$  such that equation (2.1) has no nontrivial solutions for  $\lambda_1 - \delta \leq \lambda \leq \lambda_1$ .*

Lemmas 2.5, 2.6 and 2.7 are proved just as in the proof of [Sz, Lemmas 2.1, 2.2 and 2.3], by using Propositions 2.3 and 2.4 and the theory of positive mappings in ordered Banach spaces.

(iii-a) By using Lemma 2.6, Lemma 2.5 and the implicit function theorem, we can prove that equation (2.1) has a unique positive solution  $u_+(\lambda)$  for all  $\lambda_1 < \lambda < \lambda_1 + k_+$ , and that the branch  $\Gamma_+$  of positive solutions emanating from  $(\lambda_1, 0)$  is a  $C^1$  curve given by the formula

$$\Gamma_+ = \{(\lambda, u) \in \mathbf{R} \times C(\bar{D}); u = u_+(\lambda), \lambda_1 \leq \lambda < \lambda_1 + k_+\}.$$

The other branch  $\Gamma_-$  is obtained in a similar way.

(iii-b) Furthermore, it follows from an application of Lemma 2.6 that no other positive or negative solutions exist for  $\lambda > \lambda_1$ , and also  $\|u_+(\lambda)\| \rightarrow \infty$  as  $\lambda \rightarrow \lambda_1 + k_+$  and  $\|u_-(\lambda)\| \rightarrow \infty$  as  $\lambda \rightarrow \lambda_1 + k_-$ .

(iv) Finally, Lemma 2.7 tells us that there are no nontrivial solutions at  $\lambda = \lambda_1$ .

The proof of Theorem 1 is complete.  $\square$

**2.4. Proof of Theorem 2.** The proof of Theorem 2 is carried out by using the global theory of positive mappings (cf. [Da]), just as in the proof of [Sz, Theorems 5.1 and 5.2].  $\square$

### References

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