

ON PRINCIPAL EIGENVALUES FOR BOUNDARY VALUE
PROBLEMS WITH INDEFINITE WEIGHT
AND ROBIN BOUNDARY CONDITIONS

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(Communicated by Jeffrey B. Rauch)

ABSTRACT. We investigate the existence of principal eigenvalues (i.e., eigenvalues corresponding to positive eigenfunctions) for the boundary value problem $-\Delta u(x) = \lambda g(x)u(x)$ on D ; $\frac{\partial u}{\partial n}(x) + \alpha u(x) = 0$ on ∂D , where D is a bounded region in \mathbf{R}^N , g is an indefinite weight function and $\alpha \in \mathbf{R}$ may be positive, negative or zero.

We discuss the existence of principal eigenvalues (i.e., eigenvalues corresponding to positive eigenfunctions) for the boundary value problem

$$(1)_\alpha \quad -\Delta u(x) = \lambda g(x)u(x) \text{ on } D; \quad \frac{\partial u}{\partial n}(x) + \alpha u(x) = 0 \text{ on } \partial D,$$

where D is a bounded region in \mathbf{R}^N with smooth boundary, $g : D \rightarrow \mathbf{R}$ is a smooth function which changes sign on D , and $\alpha \in \mathbf{R}$.

Such problems have been studied in recent years because of associated nonlinear problems arising in the study of population genetics (see [3]). The study of the linear ordinary differential equation case, however, goes back to Picone and Bôcher (see [2]). Attention has been confined mainly to the cases of Dirichlet ($\alpha = \infty$) and Neumann boundary conditions.

In the case of Dirichlet boundary conditions it is well known (see [4]) that there exists a double sequence of eigenvalues for $(1)_\alpha$

$$\dots \lambda_2^- < \lambda_1^- < 0 < \lambda_1^+ < \lambda_2^+ \dots,$$

λ_1^+ (λ_1^-) being the unique positive (negative) principal eigenvalue. It is also well known that the case where $0 < \alpha < \infty$ is similar to the Dirichlet case. In the case of Neumann boundary conditions, 0 is clearly a principal eigenvalue and there is a positive (negative) principal eigenvalue if and only if $\int_D g(x) dx < 0$ (> 0); in the case where $\int_D g(x) = 0$ there are no positive and no negative principal eigenvalues.

We shall investigate how the principal eigenvalues of $(1)_\alpha$ depend on α , obtaining new results for the case where $\alpha < 0$. This case seems to have been considered far less often than the case $\alpha \geq 0$, probably because it is more natural that the flux across the boundary should be outwards if there is a positive concentration at the

Received by the editors April 30, 1997.

1991 *Mathematics Subject Classification*. Primary 35J15, 35J25.

Key words and phrases. Indefinite weight function, principal eigenvalues.

The first author gratefully acknowledges financial support from the Ministry of Culture and Higher Education of the Iran Islamic Republic.

boundary, and also because $\alpha \geq 0$ is an easier condition to use when applying the maximum principle to discuss positive solutions. By studying the case $\alpha < 0$, however, we obtain a much clearer overall view of how the principal eigenvalues of $(1)_\alpha$ depend on α . We shall show that, depending on α , $(1)_\alpha$ has two, one or zero principal eigenvalues, and that the natural way of distinguishing between principal eigenvalues is by considering the sign of $\int_D g(x)u_0^2 dx$, where u_0 denotes the corresponding eigenfunction rather than the sign of the eigenvalues themselves.

Our analysis is based on a method used by Hess and Kato ([4]). Consider, for fixed λ , the eigenvalue problem

$$(2)_\alpha \quad -\Delta u(x) - \lambda g(x)u(x) = \mu u(x) \text{ on } D; \quad \frac{\partial u}{\partial n}(x) + \alpha u(x) = 0 \text{ on } \partial D.$$

We denote the lowest eigenvalue of $(2)_\alpha$ by $\mu(\alpha, \lambda)$. Let

$$S_{\alpha, \lambda} = \left\{ \int_D |\nabla \phi|^2 dx + \alpha \int_{\partial D} \phi^2 dS_x - \lambda \int_D g\phi^2 dx : \phi \in W^{1,2}(D), \int_D \phi^2 dx = 1 \right\}.$$

When $\alpha \geq 0$, it is clear that $S_{\alpha, \lambda}$ is bounded below. It is shown in Smoller [5] by variational arguments that $\mu(\alpha, \lambda) = \inf S_{\alpha, \lambda}$ and that an eigenfunction corresponding to $\mu(\alpha, \lambda)$ does not change sign on D . Thus, clearly, λ is a principal eigenvalue of $(1)_\alpha$ if and only if $\mu(\alpha, \lambda) = 0$.

When $\alpha < 0$, the boundedness below of $S_{\alpha, \lambda}$ is no longer obvious *a priori*, but is a consequence of the following lemma.

Lemma 1. *For every $\epsilon > 0$ there exists a constant $C(\epsilon) > 0$ such that*

$$\int_{\partial D} \phi^2 dS_x \leq \epsilon \int_D |\nabla \phi|^2 dx + C(\epsilon) \int_D \phi^2 dx$$

for all $\phi \in W^{1,2}(D)$.

Proof. Suppose that the result does not hold. Then there exist $\epsilon_0 > 0$ and a sequence $\{u_n\} \subseteq W^{1,2}(D)$ such that $\int_D |\nabla u_n|^2 dx = 1$ and

$$(3) \quad \int_{\partial D} u_n^2 dS_x \geq \epsilon_0 + n \int_D u_n^2 dx.$$

Suppose first that $\{\int_D u_n^2 dx\}$ is unbounded. Let $v_n = u_n / \|u_n\|_{L^2(D)}$. Clearly $\{v_n\}$ is bounded in $W^{1,2}(D)$, and so in $L^2(\partial D)$. But $\int_{\partial D} v_n^2 dS_x \geq n \int_D v_n^2 dx = n$, which is impossible.

Suppose now that $\{\int_D u_n^2 dx\}$ is bounded. Then $\{u_n\}$ is bounded in $W^{1,2}(D)$ and so has a subsequence, which we again denote by $\{u_n\}$, converging weakly to u in $W^{1,2}(D)$. Since $W^{1,2}(D)$ is compactly embedded in $L^2(\partial D)$ (see Adams [1], page 144) and in $L^2(D)$, it follows that $\{u_n\}$ converges to some function u in $L^2(\partial D)$ and in $L^2(D)$. Thus $\{\int_{\partial D} u_n^2 dS_x\}$ is bounded, and so it follows from (3) that $\lim_{n \rightarrow \infty} \int_D u_n^2 dx = 0$, i.e., $\{u_n\}$ converges to zero in $L^2(D)$. Hence $\{u_n\}$ converges to 0 in $L^2(\partial D)$, and this is impossible because of (3). \square

Choosing $\epsilon < \frac{1}{\alpha}$, it is easy to deduce from the above result that $S_{\alpha, \lambda}$ is bounded below, and it follows exactly as in [5] that $\mu(\alpha, \lambda) = \inf S_{\alpha, \lambda}$ and that an eigenfunction corresponding to $\mu(\alpha, \lambda)$ does not change sign on D . Thus it is again the case that λ is a principal eigenvalue of $(1)_\alpha$ if and only if $\mu(\alpha, \lambda) = 0$.

For fixed $\phi \in W^{1,2}(D)$, $\lambda \rightarrow \int_D |\nabla \phi|^2 dx + \alpha \int_{\partial D} \phi^2 dS_x - \lambda \int_D g\phi^2 dx$ is an affine and so concave function. As the infimum of any collection of concave functions is concave, it follows that $\lambda \rightarrow \mu(\alpha, \lambda)$ is a concave function. Also, by considering test

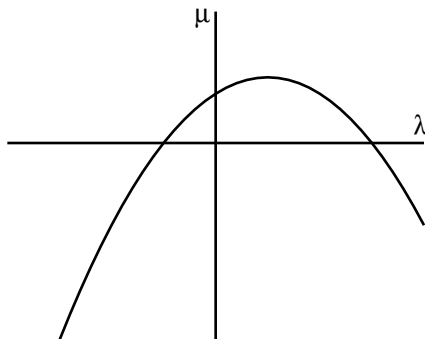


FIGURE 1. Graph of $\lambda \rightarrow \mu(\alpha, \lambda)$ when $\alpha > 0$.

functions $\phi_1, \phi_2 \in W^{1,2}(D)$ such that $\int_D g\phi_1^2 dx > 0$ and $\int_D g\phi_2^2 dx < 0$, it is easy to see that $\mu(\alpha, \lambda) \rightarrow -\infty$ as $\lambda \rightarrow \pm\infty$. Thus $\lambda \rightarrow \mu(\alpha, \lambda)$ is an increasing function until it attains its maximum, and is a decreasing function thereafter.

Suppose that $0 < \alpha < \infty$, i.e., we have the ‘usual’ Robin boundary condition. Then, as can be seen from the variational characterisation of $\mu(\alpha, \lambda)$ or the fact that $-\Delta$ has a positive principal eigenvalue, $\mu(\alpha, 0) > 0$ and so $\lambda \rightarrow \mu(\alpha, \lambda)$ must have a graph similar to that shown in Figure 1, i.e., $\lambda \rightarrow \mu(\alpha, \lambda)$ has exactly two zeros. Thus in this case $(1)_\alpha$ has exactly two principal eigenvalues, one positive and one negative.

In the case $\alpha \leq 0$ we have that $\mu(\alpha, 0) \leq 0$, and the situation is less clear.

Lemma 2. *Suppose that u_0 is an eigenfunction of $(2)_\alpha$ corresponding to the principal eigenvalue $\mu(\alpha, \lambda)$. Then*

$$\frac{d\mu}{d\lambda}(\alpha, \lambda) = -\frac{\int_D g u_0^2 dx}{\int_D u_0^2 dx}.$$

Proof. Regarding u and μ as functions of λ , we have

$$-\Delta u(\lambda) - \lambda g(x)u(\lambda) = \mu(\lambda)u(\lambda) \text{ on } D; \quad \frac{\partial}{\partial n} u(\lambda) + \alpha u(\lambda) = 0 \text{ on } \partial D.$$

Let $v(\lambda) = \frac{du}{d\lambda}$. Then $v(\lambda)$ satisfies

$$(4) \quad -\Delta v(\lambda) - \lambda g(x)v(\lambda) - \mu(\lambda)v(\lambda) = g(x)u(\lambda) + \frac{d\mu}{d\lambda}(\lambda)u(\lambda) \text{ on } D.$$

In addition, $\frac{\partial}{\partial n} v(\lambda) + \alpha v(\lambda) = 0$ on ∂D .

Multiplying (4) by $u(\lambda)$ and integrating over D gives

$$0 = \int_D g(x)[u(\lambda)]^2 dx + \frac{d\mu}{d\lambda}(\lambda) \int_D [u(\lambda)]^2 dx$$

and so the result follows. □

The above lemma shows that where $\lambda \rightarrow \mu(\alpha, \lambda)$ is an increasing (decreasing) function we have that $\int_D g(x)[u(\lambda)]^2 dx < 0 (> 0)$, and at critical points we must have $\int_D g(x)[u(\lambda)]^2 dx = 0$. The next lemma shows that $\lambda \rightarrow \mu(\alpha, \lambda)$ has a unique critical point.

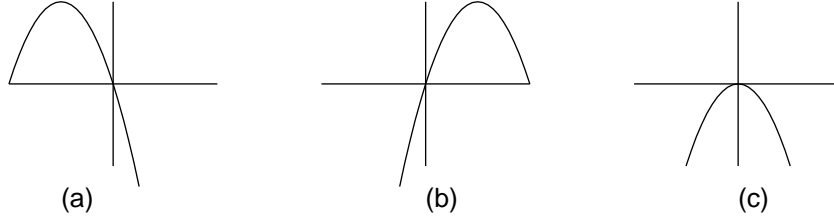


FIGURE 2. Graph of $\lambda \rightarrow \mu(\alpha, \lambda)$ when $\alpha = 0$ in the cases where (a) $\int_D g > 0$, (b) $\int_D g < 0$, (c) $\int_D g = 0$.

Lemma 3. *Suppose that u_0 is an eigenfunction of $(2)_\alpha$ corresponding to the principal eigenvalue $\mu(\alpha, \lambda_0)$ such that $\int_D g(x)u_0^2 dx = 0$. Then $\mu(\alpha, \lambda_0) > \mu(\alpha, \lambda)$ whenever $\lambda \neq \lambda_0$, i.e., the unique global maximum of $\lambda \rightarrow \mu(\alpha, \lambda_0)$ occurs when $\lambda = \lambda_0$.*

Proof. We may assume without loss of generality that $\int_D u_0^2 dx = 1$. Then

$$\mu(\alpha, \lambda_0) = \int_D |\nabla u_0|^2 dx + \alpha \int_{\partial D} u_0^2 dS_x.$$

Hence

$$\begin{aligned} \mu(\alpha, \lambda) &\leq \int_D |\nabla u_0|^2 dx + \alpha \int_{\partial D} u_0^2 dS_x - \lambda \int_D g(x)u_0^2 dx \\ &= \int_D |\nabla u_0|^2 dx + \alpha \int_{\partial D} u_0^2 dS_x = \mu(\alpha, \lambda_0). \end{aligned}$$

Suppose $\lambda \neq \lambda_0$ and $\mu(\alpha, \lambda) = \mu(\alpha, \lambda_0)$. Then u_0 is a minimizer for $S_{\alpha, \lambda}$, and it follows that u_0 must satisfy

$$-\Delta u_0(x) - \lambda g(x)u_0(x) = \mu(\alpha, \lambda)u_0(x) \text{ on } D; \quad \frac{\partial u_0}{\partial n}(x) + \alpha u_0(x) = 0 \text{ on } \partial D.$$

But as $\mu(\alpha, \lambda) = \mu(\alpha, \lambda_0)$, u_0 also satisfies

$$-\Delta u_0(x) - \lambda_0 g(x)u_0(x) = \mu(\alpha, \lambda)u_0(x) \text{ on } D; \quad \frac{\partial u_0}{\partial n}(x) + \alpha u_0(x) = 0 \text{ on } \partial D,$$

and this is a contradiction. Hence $\mu(\alpha, \lambda) < \mu(\alpha, \lambda_0)$. \square

Thus $\lambda \rightarrow \mu(\alpha, \lambda)$ is a concave function which is increasing on some interval of the form $(-\infty, \hat{\lambda})$, has a maximum turning point at $\lambda = \hat{\lambda}$, and is decreasing on $(\hat{\lambda}, \infty)$. Hence the graph of $\lambda \rightarrow \mu(\alpha, \lambda)$ may have 2, 1 or 0 intersections with the μ -axis, and so $(1)_\alpha$ may have 2, 1 or 0 principal eigenvalues.

We have already seen that when $\alpha > 0$, $(1)_\alpha$ has 2 principal eigenvalues, one positive and one negative. If $\alpha = 0$, i.e., we have Neumann boundary conditions, then $\mu(\alpha, 0) = 0$ and the corresponding eigenfunction is a constant. Hence $\frac{d\mu}{d\lambda}(0) > 0 (= 0) (< 0)$ as $\int_D g(x) dx < 0 (= 0) (> 0)$. Thus, when $\alpha = 0$, $\mu = 0$ is a principal eigenvalue in all cases; if $\int_D g(x) dx < 0$, there is an additional positive principal eigenvalue; and, if $\int_D g(x) dx > 0$, there is an additional negative principal eigenvalue and, if $\int_D g(x) dx = 0$, $\mu = 0$ is the only principal eigenvalue (see Figure 2).

We now consider what happens when $\alpha < 0$. We first assume that $\int_D g(x) dx < 0$. It is clear from the variational characterisation of $\mu(\alpha, \lambda)$ that $\alpha \rightarrow \mu(\alpha, \lambda)$ is a

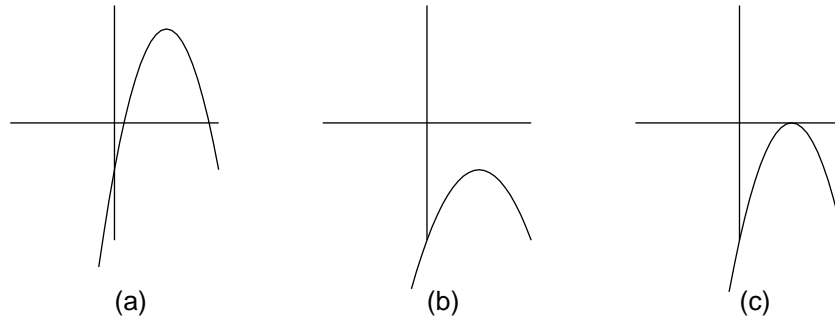


FIGURE 3. Graph of $\lambda \rightarrow \mu(\alpha, \lambda)$ when $\int g < 0$ and $\alpha < 0$, where (a) α is small, (b) α is large, and (c) $\alpha = \alpha_0$.

strictly increasing, concave (and so continuous) function. Thus, for α sufficiently small and negative, $\lambda \rightarrow \mu(\alpha, \lambda)$ must have a graph of the form shown in Figure 3(a), and so $(1)_\alpha$ has two positive principal eigenvalues. This state of affairs does not persist, however, for all $\alpha < 0$.

Lemma 4. *There exists $\alpha^* < 0$ such that $(1)_\alpha$ has no principal eigenvalues if $\alpha < \alpha^*$.*

Proof. Suppose $\alpha < 0$ and u_0 is a positive eigenfunction of $(1)_\alpha$ corresponding to a positive principal eigenvalue λ_0 . It is easy to show by using the maximum principle that $u_0(x) > 0$ for all $x \in \bar{D}$. Also $0 = \mu(\alpha, \lambda_0) < \mu(0, \lambda_0)$. Hence $\lambda_0 < \mu_0$ (the positive principal eigenvalue for the Neumann problem.)

Dividing $(1)_\alpha$ by u_0 and integrating over D , we have

$$\int_D \frac{-\Delta u_0}{u_0} dx = \lambda_0 \int_D g(x) dx,$$

and so

$$-\int_{\partial D} \frac{\partial u_0}{\partial n} u_0 dS_x - \int_D \frac{|\nabla u_0|^2}{u_0^2} dx = \lambda_0 \int_D g(x) dx,$$

i.e.,

$$\alpha \int_{\partial D} dS_x - \int_D \frac{|\nabla u_0|^2}{u_0^2} dx = \lambda_0 \int_D g(x) dx.$$

Hence $\alpha = (\lambda_0 \int_D g(x) dx + \int_D \frac{|\nabla u_0|^2}{u_0^2} dx) / |\partial D|$. Since $\lambda_0 < \mu_0$, α cannot be too negative, and the proof is complete. \square

It follows that for large negative α the graph of $\lambda \rightarrow \mu(\alpha, \lambda)$ must be as in Figure 3(b), and so by the continuity of $\alpha \rightarrow \mu(\alpha, \lambda)$ there must exist α_0 such that $\max_\lambda \mu(\alpha_0, \lambda) = 0$ (see Figure 3(c)). Clearly $(1)_{\alpha_0}$ has precisely one principal eigenvalue.

A similar analysis can be carried out in the case $\int_D g(x) dx > 0$; in this case two negative principal eigenvalues will occur for an appropriate range of negative α .

Our results may be summarized in the following theorem.

Theorem 5. *There exists $\alpha_0 \leq 0$ such that*

- (i) *if $\alpha < \alpha_0$, then $(1)_\alpha$ does not have a principal eigenvalue;*

(ii) if $\alpha = \alpha_0$, then $(1)_\alpha$ has a unique principal eigenvalue with corresponding eigenfunction u_0 such that $\int_D g(x)u_0^2 dx = 0$;

(iii) if $\alpha > \alpha_0$, then $(1)_\alpha$ has exactly two principal eigenvalues λ and μ , $\lambda < \mu$; if u_0 and v_0 are eigenfunctions corresponding to λ and μ , respectively, then $\int_D g(x)u_0^2 dx < 0$ and $\int_D g(x)v_0^2 dx > 0$;

(iv) $\alpha_0 = 0$ if and only if $\int_D g(x) dx = 0$.

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