A BOUNDED MOUNTAIN PASS LEMMA
WITHOUT THE (PS) CONDITION AND APPLICATIONS

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Abstract. We present a version of the mountain pass lemma which does not require the (PS) condition. We apply this version to problems where the (PS) condition is not satisfied.

1. Introduction

The mountain pass lemma has been a very interesting tool in solving variational problems (cf., e.g., [4, 6, 7, 8, 9, 10]). It concerns a real-valued $C^1$ functional $G(u)$ defined on a real Banach space $X$ for which one desires to find a critical point, i.e., a point where $G'(u) = 0$. In the simplest version one finds two points $e_1, e_2$ which are separated by a set $M$ such that for some number $a$

$$G(e_1) < a, \quad G(u) > a, \quad u \in M.$$

This resembles the situation of a traveler trying to cross a mountain range without climbing higher than necessary. If we can find a continuous path connecting the two points which does not take the traveler higher than any other such path, it is expected that this path will produce a critical point.

However, there is a difficulty which must be addressed. One must allow the competing paths to roam freely, and conceivably they can take the traveler to infinity while he is trying to cross some local mountains. For the mathematician this can make it extremely difficult for him to locate critical points. To deal with this problem most researchers use the Palais-Smale (PS) condition which requires the sequences $\{u_k\}$ satisfying $|G(u_k)| \leq C, \ G'(u_k) \rightharpoonup 0$ to have convergent subsequences. This has the effect of allowing one to deal with unbounded regions in a uniform way. However, there are many problems for which the (PS) condition is not satisfied. One approach is to require (PS) on bounded regions and control the growth of $\|G'(u)\|^{-1}$ near infinity (cf. [9, 7]). This has the same effect in that it allows one to deal with unbounded regions in a uniform way.

In this paper we consider some problems that do not yield to either approach. Our method is to restrict the competing paths to a bounded region. This can be done only if one can be assured that the paths will not leave the region as they approach the optimal one. We accomplish this by imposing a boundary

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condition. For the cases considered here we take the region to be the ball \( \|u\| \leq R \) and require that there be a \( \Theta < 1 \) such that
\[
(1.1) \quad G'(u)u \geq -\Theta \|G'(u)\| \|u\|,
\]
whenever \( u \) satisfies
\[
(1.2) \quad c - \sigma \leq G(u) \leq c + \sigma, \quad \|u\| = R.
\]
(The constants \( c \) and \( \sigma \) depend on the problem.) If (1.1) holds for such \( u \), we will be guaranteed that competing paths will remain in the ball if they are close to the optimal path. In order to apply (1.1) we were required to generalize the concept of pseudogradient (cf., e.g., [2, 3]). We need a mapping \( Y(u) \), locally Lipschitz, such that for some \( \alpha > 0 \)
\[
(1.3) \quad \|Y(u)\| \leq 1, \quad G'(u)Y(u) \geq \alpha \|G'(u)\|, \quad u \in X,
\]
and
\[
(1.4) \quad (Y(u), u) > 0, \quad \|u\| = R, \quad u \text{ satisfies } (1.2).
\]
(A Hilbert space framework is used.) We prove this under assumption (1.1) provided \( \alpha < 1 - \Theta \). It is property (1.4) that keeps the competing paths inside the ball \( \|u\| \leq R \).

As an application for which the (PS) condition does not apply, we have

**Theorem 1.** Let \( \Omega \) be a smooth bounded domain in \( \mathbb{R}^n \), and let \( f(x, t) \) be a Carathéodory function satisfying \( |f(x, t)| \leq V_1(x) \cdot |t| \leq 1 \), \( V_1(x) \in L^1(\Omega) \), and
\[
(1.5) \quad F(x, t) := \int_0^t f(x, s) \, ds \leq \frac{1}{2} b(x) t^2 + W(x), \quad t \in \mathbb{R},
\]
where \( b(x) \leq b := \lambda_{i+1} - \lambda_i \), \( W(x) \geq 0 \) is in \( L^1(\Omega) \). Here \( \lambda_i \) is an eigenvalue of the Dirichlet problem
\[
(1.6) \quad -\Delta u = \lambda u \text{ in } \Omega, \quad u = 0 \text{ on } \partial \Omega,
\]
with eigenspace \( E_i \), and \( \lambda_{i+1} \) is the next larger eigenvalue. Let
\[
(1.7) \quad H(x, t) := F(x, t) - \frac{1}{2} t f(x, t),
\]
and assume that \( |H(x, t)| \leq W_1(x) \in L^1(\Omega) \) and
\[
(1.8) \quad H(x, t) \to H_\pm(x) \text{ as } t \to \pm \infty \text{ a.e.},
\]
with
\[
(1.9) \quad \int_{v > 0} H_+(x) \, dx + \int_{v < 0} H_-(x) \, dx \geq B := \int W(x) \, dx,
\]
for all solutions \( v \neq 0 \) of
\[
(1.10) \quad -\Delta u - \lambda_i u = b_+ u_+ - b_- u_- \text{ in } \Omega, \quad u = 0 \text{ on } \partial \Omega,
\]
where
\[
b_\pm(x) := \limsup_{t \to \pm \infty} 2t^{-2} F(x, t) \geq 0,
\]
and
\[
u_+(x) = \max[u(x), 0], \quad u_-(x) = u_+(x) - u(x).
\]
Finally, assume that there does not exist a \( w \in E_{i+1}\{0\} \) such that
\[
\begin{align*}
  b_+(x) &\equiv b, \quad H_+(x) \equiv W(x) \quad \text{when } w > 0, \\
  b_-(x) &\equiv b, \quad H_-(x) \equiv W(x) \quad \text{when } w < 0.
\end{align*}
\]

Then the nonlinear Dirichlet problem
\[
-\Delta u - \lambda_i u = f(x, u) \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial \Omega,
\]
has a solution.

Another application is

**Theorem 2.** Let \( \Omega \) be a smooth bounded domain in \( \mathbb{R}^n \) and let \( f(x, t) \) be a Carathéodory function such that
\[
|f(x, t)| \leq C|t|^q + k_1(x), \quad t \in \mathbb{R},
\]
with \( 1 \leq q = 1 + \gamma < 2, \ k_1 \in L^q(\Omega) \). Let \( \lambda_i \) be an eigenvalue of the problem (1.6) with eigenspace \( E_i \). Assume that
\[
|t|^{-\gamma}f(x, t) \to h_\pm(x) \quad \text{a.e. as } t \to \pm \infty,
\]
and
\[
B(v)B(-v) > 0, \quad v \in E_i\{0\},
\]
where
\[
B(v) = \int_{v > 0} h_+(x)|v(x)|^q \, dx - \int_{v < 0} h_-(x)|v(x)|^q \, dx.
\]

Then the problem (1.12) has a solution.

**Remark 1.** One might be tempted to replace (1.14) by the seemingly weaker assumption
\[
B(v) \neq -\mu B(-v), \quad v \in E_i\{0\}, \ 0 \leq \mu \leq 1.
\]

We shall show in §4 that this implies (1.14).

**Remark 2.** Hypothesis (1.14) implies that either
\[
B(v) > 0, \quad v \in E_i\{0\},
\]
or
\[
B(v) < 0, \quad v \in E_i\{0\}.
\]

That is, \( B(v) \) does not change sign on \( E_i \). For \( B(v) \) is a continuous function of \( v \) on \( E_i \), and if \( B(v_1) > 0, \ B(v_2) < 0, \) then \( (1 - \theta)v_1 + \theta v_2 \neq 0 \) for \( 0 < \theta < 1 \). Otherwise there would be a \( \theta \) such that \( v_1 = -\theta v_2/(1 - \theta) \). By (1.14)
\[
B(v_1)B(\theta v_2/(1 - \theta)) > 0.
\]
Consequently
\[
(\theta^q/(1 - \theta)^q)B(v_1) < 0,
\]
a contradiction. But \( B([1 - \theta]v_1 + \theta v_2) \) is positive for \( \theta = 0 \) and negative for \( \theta = 1 \). This would imply that \( B(v) = 0 \) for some \( v \neq 0 \).

As another application we have
Theorem 3. Let $\Omega$ be a bounded smooth domain in $\mathbb{R}^n$, and let $\lambda_i$, $b$ be as above. Let $f(x, t)$ be a Carathéodory function such that

\begin{align}
-W_1(x) & \leq F(x, t) \leq \frac{1}{2}bt^2 + W(x), \\
|f(x, t)| & \leq V(x) \in L^2(\Omega), \quad tf(x, t) \leq W_2(x),
\end{align}

where $W$, $W_1$, $W_2$ are in $L^1(\Omega)$. Assume also that

\begin{align}
F(x, t) & \to F_\pm(x) \quad \text{a.e. as } t \to \pm \infty, \\
\int_{v>0} F_+(x) \, dx + \int_{v<0} F_-(x) \, dx > B := \int W(x) \, dx,
\end{align}

where $v \in E_i \setminus \{0\}$.

Then the problem (1.12) has a solution.

The roots of the mountain pass lemma go back to the “method of steepest descent”, the “deformation theorem” and the “minimax principle” (cf. [1–3]). It was formulated in the present context by Ambrosetti and Rabinowitz [4] basing it on a proof by Clark [5]. Since then there have been several generalizations (cf. [6] for a survey). To the best of the author’s knowledge, they all use either the (PS) condition or an estimate of the growth of $\|G'(u)\|^{-1}$ near infinity.

Some of our applications have been considered by others using different methods. In particular we mention Landesman and Lazer [1], De Figueiredo [14], Gaines and Mawhin [15], Tarafdar [16].

Our mountain pass lemma is stated and proved in §3. Applications are stated in §§1 and 2 and proved in §4.

We give two more applications of the method. Let

\begin{align}
f(x, t) = f_+(x)t_+ - f_-(x)t_- + W(x)y'(t),
\end{align}

where $W(x) \geq 0$ is a function in $L^1(\Omega)$ and $y(t) \in C^1(\mathbb{R})$ satisfies

\begin{align}
|y(t)| + |y'(t)| & \leq C, \quad y(t) < 1, \quad y(0) = 0, \\
\phi(t) := y - \frac{1}{2}ty' & \to 1 \quad \text{as } |t| \to \infty.
\end{align}

We let $\lambda_i$ be an eigenvalue of the Dirichlet problem (1.6) with eigenspace $E_i$. We have

Theorem 4. Assume in addition that $0 \leq f_\pm(x) \leq \lambda_{i+1} - \lambda_i$, and that

\begin{align}
\int_{v>0} f_+(x)v(x)^2 \, dx + \int_{v<0} f_-(x)v(x)^2 \, dx > 0, \quad v \in E_i \setminus \{0\}.
\end{align}

Then (1.12) has a solution.

In our next theorem we do not require (1.25) to hold on the whole of $E_i$. We can allow $E_i$ to be split up into the direct sum of two orthogonal subspaces with (1.25) holding on one of them and the opposite inequality holding on the other. We can do this in the following way. Let $E_i = N_0 \oplus N_1$, where the $N_i$ are orthogonal subspaces. Let

\begin{align}
N' = \bigoplus_{j<i} E_j, \quad N = N' \oplus N_0.
\end{align}

We have
Theorem 5. Under hypotheses (1.22)- (1.24) assume that \( \lambda_{l-1} - \lambda_l \leq f_\pm(x) \leq \lambda_{l+1} - \lambda_l \) and that

\[
-(A + \lambda_l) (v, v) < \int_{v>0} f_+(x) v(x)^2 + \int_{v<0} f_-(x) v(x)^2, \quad v \in N \setminus \{0\},
\]

and

\[
-(A + \lambda_l) (w, w) > \int_{w>0} f_+(x) w(x)^2 + \int_{w<0} f_-(x) w(x)^2, \quad w \perp N.
\]

Then (1.12) has a solution.

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2. SEMILINEAR EQUATIONS

Let \( A \) be a selfadjoint operator on \( L^2(\Omega) \), and let \( f(x, t) \) be a function from \( \Omega \times \mathbb{R} \) to \( \mathbb{R} \). We are concerned with finding solutions to the equation

\[
Au = f(x, u), \quad u \in D(A).
\]

A function \( u \in D := D(|A|^{1/2}) \) will be called a semistrong solution of (2.1) if

\[
2a(u, v) = (f(x, u), v), \quad v \in D,
\]

where

\[
a(u, v) = \frac{1}{2} (Au, v), \quad a(u) = a(u, u),
\]

and

\[
(u, v) = \int_{\Omega} u(x)v(x) \, dx, \quad \|u\|^2 = (u, u).
\]

It is clear that any semistrong solution \( u \) for which \( f(x, u) \) is in \( L^2(\Omega) \) is an actual (strong) solution. We call a semistrong solution a solution.

We make the following assumptions.

I. The essential spectrum \( \sigma_e(A) \) of \( A \), if any, is positive. Thus any nonpositive point of the spectrum \( \sigma(A) \) of \( A \) is an isolated eigenvalue of finite multiplicity.

II. We assume that \( f(x, t) \) is a Carathéodory function. This means that it is measurable in \( x \) for every \( t \) and continuous in \( t \) for almost every \( x \). Also for some \( q \geq 1 \) such that

\[
\|f(x, t)\| \leq C_1 a(h) + C_2 \|h\|^2, \quad h \in D,
\]

we assume that

\[
|f(x, t)| \leq V_0(x)^q |t|^{q-1} + V_0(x) k_1(x),
\]

where \( V_0(x) > 0 \) is a compact operator from \( D \) to \( L^q(\Omega) \) and \( k_1 \) is in \( L^{q'}(\Omega) \). Here \( q' := q/(q - 1) \) and

\[
\|h\|_q := \left( \int_{\Omega} |h(x)|^q \, dx \right)^{1/q}.
\]

III. We assume that there is a subspace \( N_0 \) of \( N(A) \) (possibly empty or the whole of \( N(A) \)) such that

\[
c_1 := \inf_M G > -\infty,
\]

\[
c_0 := \limsup \{G(v), \|v\| \to \infty, \, v \in N\} < c_1,
\]

\[c_1 := \inf_M G > -\infty,\]

\[c_0 := \limsup \{G(v), \|v\| \to \infty, \, v \in N\} < c_1,\]

\[c_1 := \inf_M G > -\infty,\]

\[c_0 := \limsup \{G(v), \|v\| \to \infty, \, v \in N\} < c_1,\]
where
\[ N := N' \oplus N_0, \quad N' := \bigoplus_{\lambda < 0} N(A - \lambda), \quad M := D \cap N^-, \]

(2.6) \[ G(u) := a(u) - \int_\Omega F(x, u) \, dx, \]

(2.7) \[ F(x, t) := \int_0^t f(x, s) \, ds. \]

IV. For each \( c \geq c_1 \) for which the set \( c \leq G(u) \leq c + 1 \) is unbounded, there is a \( \Theta < 1 \) such that

(2.8) \[ b(c) := \liminf_{|u| \to \infty} \{ \int_\Omega H(x, u) \, dx + \frac{\Theta}{2} \|G'(u)\| \|u\| \} > -c, \]

where

(2.9) \[ H(x, t) := F(x, t) - \frac{1}{2} tf(x, t). \]

**Theorem 6.** Under hypotheses I–IV, equation (2.1) has a solution.

**Theorem 7.** Hypothesis IV can be replaced by

IV'. Assume that \( q < 2 \) and that functions in \( N(A) \) are either nonzero a.e., or vanish identically. Assume also that there are functions \( W_0(x), W_1(x) \) in \( L^1(\Omega) \) such that

(2.10) \[ \liminf_{|t| \to \infty} H(x, t) \geq W_0(x) \quad \text{a.e.,} \]

(2.11) \[ H(x, t) \geq W_1(x) \quad \text{a.e.,} \quad t \in \mathbb{R}, \]

and

(2.12) \[ b_0 + c_1 > 0, \]

where

(2.13) \[ b_i := \int_\Omega W_i(x) \, dx, \quad i = 0, 1, \]

and \( H(x, t) \) is given by (2.9).

**Proposition 1.** Hypothesis III will be fulfilled if \( N_0 = N(A), \)

(2.14) \[ F(x, t) < \frac{1}{2} \lambda_+ t^2 + W_0(x), \quad t \in \mathbb{R}, \]

and

(2.15) \[ \liminf_{|t| \to \infty} F(x, t) \geq W_2(x), \quad F(x, t) \geq W_3(x) \quad \text{a.e.,} \]

where \( \lambda_+ \) is the smallest positive point in \( \sigma(A) \), the \( W_i(x) \) are in \( L^1(\Omega) \) with

(2.16) \[ b_2 := \int_\Omega W_2(x) \, dx > -b_0 := -\int_\Omega W_0(x) \, dx, \]

and functions in \( N \) which vanish on a set of positive measure vanish identically.
Theorem 8. If there is a function $V_1(x)$ in $L^2(\Omega)$ such that

\[ |f(x, t)| \leq V_1(x) \quad \text{a.e.,} \quad t \in \mathbb{R}, \]

then hypothesis IV can be replaced by

IV". Functions in $N(A)$ not identically zero are nonzero a.e. There is a real number $\Theta$, $|\Theta| < 1$, and functions $W_4(x)$, $W_5(x)$ in $L^1(\Omega)$ such that

\[ \liminf_{|t| \to \infty} H_\Theta(x, t) \geq W_4(x), \quad H_\Theta(x, t) \geq W_5(x) \quad \text{a.e.,} \]

and

\[ b_4 + c_1 > 0, \]

where

\[ H_\Theta(x, t) := F(x, t) - \frac{1}{2}(1 + \Theta)tf(x, t), \]

and

\[ b_i := \int_\Omega W_i(x) \, dx. \]

Theorem 9. If $f(x, t)$ satisfies (2.17) for some $V_1 \in L^2(\Omega)$, then (2.4) and (2.5) are implied by

\[ \int_\Omega F(x, v) \, dx \to \infty \quad \text{as} \quad \|v\| \to \infty, \quad v \in N_0, \]

and

\[ \alpha_1 := \sup_{N_i} \int_\Omega F(x, v) \, dx < \infty, \]

where $N(A) = N_0 \oplus N_1$.

3. The mountain pass without the Palais-Smale condition

In this section we prove a version of the mountain pass lemma in which the competing curves or surfaces are restricted to a bounded region. We do this by imposing “boundary conditions”. In order to obtain the most general boundary conditions, we generalize the notion of pseudogradient (cf. [3]). For this purpose we have:

Theorem 10. Let $\mathcal{H}$ be a Hilbert space, and let $X(u)$ be a continuous mapping of $\mathcal{H}$ into itself such that $X(u) \neq 0$ for all $u$. Let $v_i(u)$ be continuous mappings such that $v_i(u)$ does not vanish on a closed set $Q_i$. Assume that

\[ (v_i(u), v_j(u)) = 0, \quad i \neq j, \]

and that there are numbers $\Theta_i \geq 0$ such that

\[ \Theta^2 = \sum \Theta_i^2 < 1, \]

and

\[ (X(u), v_i(u)) \leq \Theta_i \|X(u)\| \|v_i(u)\|, \quad u \in Q_i. \]
If $\alpha < 1 - \Theta$, then there is a locally Lipschitz map $Y(u)$ such that $\|Y(u)\| \leq 1$ and
\[
(X(u), Y(u)) \geq \alpha \|X(u)\|, \quad u \in \mathcal{K},
\]
\[
(Y(u), v_i(u)) < 0, \quad u \in Q_i.
\]

We shall give the proof of Theorem 10 at the end of this section. Now we shall use it in proving

**Theorem 11.** Let $G(u) \in C'(\mathcal{K}, \mathbb{R})$ satisfy
\[
\begin{align*}
    u_k &\to u \quad \text{weakly,} \quad |G(u_k)| \leq C, \\
    G'(u_k) &\to 0 \quad \text{imply that} \quad G'(u) = 0.
\end{align*}
\]
assume that $\mathcal{K} = N \oplus M$, where $N$, $M$ are orthogonal subspaces with $\dim N < \infty$. Assume that there are constants $R \geq R_0 > 0$ such that
\[
c_0 := \max_{\partial B_0} G < c_1 := \inf_B G \leq c_2 := \max_{B_0} G,
\]
where
\[
B_0 := \{v \in N||v|| \leq R_0\}, \quad B := \{w \in M||w|| \leq R\},
\]
and that for each $c$ satisfying $c_1 \leq c \leq c_2$ there are constants $\sigma > 0$, $\Theta < 1$ such that
\[
(G'(u), u) \geq -\Theta R \|G'(u)\|,
\]
holds for all $u$ satisfying
\[
c - \sigma \leq G(u) \leq c + \sigma, \quad \|u\| = R.
\]
Then there is a $u \in \mathcal{K}$ satisfying $G'(u) = 0$.

**Proof.** Let $Q$ be the ball $||u|| \leq R$, and assume that $G'(u) \neq 0$ for all $u$. Let $\mathcal{S}$ denote the set of all continuous mappings $\varphi(v)$ of $B_0$ into $Q$ such that
\[
\varphi(v) = v, \quad v \in \partial B_0.
\]
It is clear that
\[
\varphi(B_0) \cap B \neq \phi, \quad \varphi \in \mathcal{S}.
\]
Let
\[
c = \inf_{\varphi \in \mathcal{S}} \sup_{v \in B_0} G(\varphi(v)).
\]
Then $c_1 \leq c \leq c_2$, and there exist constants $\sigma > 0$, $\Theta < 1$ such that (3.9) holds for all $u$ satisfying (3.10). Let $\varepsilon > 0$ be such that $3\varepsilon < c_1 - c_0$ and $3\varepsilon < \sigma$. Let
\[
Q_1 = \{u \in Q|c - \varepsilon \leq G(u) \leq c + \varepsilon\}, \\
Q_2 = \{u \in Q|G(u) \leq c - 2\varepsilon \text{ or } G(u) \geq c + 2\varepsilon\}.
\]
There is a constant $a > 0$ such that $\|G'(u)\| \geq a$ for all $u \in Q$ satisfying (3.10). For otherwise there would be a sequence $\{u_k\}$ of such elements such that $G'(u_k) \to 0$. A subsequence would converge weakly to an element $u \in Q$, and (3.6) would imply that $G'(u) = 0$. Let
\[
\eta(u) = d(u, Q_2)/[d(u, Q_1) + d(u, Q_2)].
\]
Then $\eta$ is a Lipschitz continuous function which equals 1 on $Q_1$, vanishes on $Q_2$, and satisfies

$$\eta(u) \neq 0 \text{ for } u \notin Q_2, \quad 0 \leq \eta(u) \leq 1.$$ (3.14)

By Theorem 10 there is a locally Lipschitz continuous mapping $Y(u)$ such that

$$G'(u), Y(u) \geq \alpha \|G'(u)\|, \quad \|Y(u)\| \leq 1, \quad u \in \mathcal{H},$$

and

$$Y(u), u > 0, \quad u \text{ satisfies (3.10)},$$ (3.16)

where $\alpha < 1 - \Theta$. (Here there is only one $v_i(u)$, which we take to be $-u$. $Q_i$ is taken as the set of those $u$ satisfying (3.10).) By (3.13) there is a $\varphi \in \mathcal{P}$ such that

$$G(\varphi(v)) < c + \varepsilon, \quad v \in B_0.$$ (3.17)

We let $\rho(t) = \rho(t, v)$ be the solution of

$$\begin{align*}
d\rho/dt &= -\eta(\rho(t))Y(\rho(t))/\|Y(\rho(t))\|, \\
\rho(0) &= \varphi(v).
\end{align*}$$

(3.18)

(3.19)

Since $Y(u)$ is Lipschitz continuous and does not vanish, $\rho(t, v)$ exists for all $t > 0$ and $v \in B_0$. Note that $\partial B_0 \subset Q_2$. Then $\rho(t, v) = v$ for all $v \in \partial B_0$. We claim that $\rho(t)$ never leaves $Q$. $\rho(t)$ cannot leave via a point which is in $Q_2$ because $\eta = 0$ in $Q_2$. Moreover, $\rho(t)$ cannot approach points of $\partial Q$ which are not in $Q_2$ because $\eta > 0$ at such points and $\rho(t)$ is directed inward at them and consequently in the neighborhood of such points by (3.15) and (3.18). Now

$$d\|\rho(t) - \varphi(v)\|/dt \leq \|dp/dt\| \leq 1,$$

and consequently

$$\|\rho(t) - \varphi(v)\| \leq t.$$ (3.20)

Moreover

$$d(G(\rho(t)))/dt = -\eta(\rho(t))G'(\rho(t))Y(\rho(t))/\|Y(\rho(t))\|$$

$$\leq -\eta(\rho(t))\alpha\|G'(\rho(t))\|.$$ (3.21)

Thus we have

$$G(\rho(t_2)) \leq G(\rho(t_1)) \leq G(\varphi(v)), \quad t_1 < t_2.$$ (3.22)

Let $T$ satisfy $2\varepsilon < \alpha aT$. If $\rho(t)$ does not leave $Q_1$ for $0 \leq t \leq T$, then

$$G(\rho(T)) - G(\varphi(v)) \leq -\alpha \int_0^T \|G'(\rho(t))\| \, dt$$

$$\leq -\alpha aT < -2\varepsilon.$$ (3.23)

On the other hand, if there is a $t_1$ such that $0 \leq t_1 \leq T$ and $\rho(t_1)$ is not in $Q_1$, then we must have

$$G(\rho(t_1)) < c - \varepsilon,$$

since we cannot have $G(\rho(t_1)) < c + \varepsilon$. Thus

$$G(\rho(T)) \leq G(\rho(t_1)) < c - \varepsilon.$$ (3.24)
Let \( \phi_1(v) = \rho(T, v) \). Since \( \rho(t) \) never leaves \( Q \), we see that \( \phi_1 \) is in \( \mathcal{H} \). Moreover, (3.23) and (3.24) show that
\[
G(\phi_1(v)) < c - \varepsilon, \quad v \in B_0.
\]
This contradicts (3.13), showing that the assumption \( G'(u) \neq 0 \) is incorrect. \( \square \)

In proving Theorem 10 we shall make use of

**Lemma 1.** Let \( \Theta_i \geq 0 \) be such that
\[
\Theta^2 = \sum \Theta_i^2 < 1,
\]
and let \( \alpha > 0 \) satisfy \( \alpha < 1 - \Theta \). Then for any elements \( u \neq 0, v_i \neq 0 \), such that
\[
(u, v_i) \leq \Theta_i \|u\| \|v_i\|, \quad (v_i, v_j) = 0, \quad i \neq j,
\]
there is an element \( h \) such that
\[
(u, h) \geq \alpha \|u\| \|h\|, \quad (h, v_i) < 0 \text{ for each } i.
\]

**Proof.** We may assume that \( u \) and the \( v_i \) are unit vectors. We take \( h \) of the form
\[
h = u - \sum \beta_i v_i, \quad \beta_i \geq 0.
\]
If \( \beta^2 = \sum \beta_i^2 \), then
\[
\|h\| \leq 1 + \beta, \quad (h, v_i) \leq \Theta_i - \beta_i,
\]
and
\[
(u, h) \geq 1 - \sum \beta_i \Theta_i \geq 1 - \beta \Theta.
\]
If we take \( \beta_i > \Theta_i \) such that \( \alpha(1 + \beta) \leq 1 - \beta \Theta \), (3.27) will be satisfied. This can be done because of the assumptions on \( \Theta \) and \( \alpha \). \( \square \)

**Proof of Theorem 10.** Let \( \alpha' \) be any number satisfying \( \alpha < \alpha' < 1 - \Theta \). By Lemma 1 for each \( u \) there is an element \( h(u) \) such that
\[
(X(u), h(u)) \geq \alpha' \|X(u)\|, \quad \|h(u)\| = 1, \quad u \in \mathcal{H},
\]
\[
(h(u), v_i(u)) < 0, \quad u \in Q_i.
\]
(If \( u \) is not in \( Q_i \), (3.3) does not hold and (3.29) is not needed. We merely take \( \beta_i = 0 \) in the construction of \( h \) in Lemma 1.) By the continuity of \( X(u) \) and the \( v_i(u) \), there is a neighborhood \( N(u) \) of each \( u \) such that
\[
(X(g), h(u)) \geq \alpha \|X(g)\|, \quad g \in N(u),
\]
\[
(h(u), v_i(g)) < 0, \quad u \in Q_i, \quad g \in N(u).
\]
If \( u \) is not in \( Q_i \), we require that \( N(u) \) not intersect \( Q_i \). The set of all such neighborhoods covers \( \mathcal{H} \). There is a locally finite, locally Lipschitz partition of unity \( \{\psi_\tau\} \) subordinate to a refinement of this covering (cf., e.g., [3]). Let
\[
Y(g) = \sum \psi_\tau(g) h_\tau(u_\tau).
\]
\( Y(g) \) is locally Lipschitz continuous since \( u_\tau \) is constant on the support of \( \psi_\tau \). Now
\[
\|Y(g)\| \leq \sum \psi_\tau(g) \|h_\tau\| \leq 1,
\]
and for \( g \in Q \)
\[
(Y(g), v_i(g)) = \sum \psi_i(g)(h_t(u_t), v_i(g)) < 0.
\]
Also for any \( g \)
\[
(X(g), Y(g)) = \sum \psi_i(g)(X(g), h_t(u_t)) \geq \sum \psi_i(g)\alpha \|X(g)\| = \alpha \|X(g)\|
\]
Thus (3.4) and (3.5) hold. \( \Box \)

4. The reduction

Now we show how the mountain pass lemma (Theorem 11) can be used to prove the theorems of \( \S 2 \). First we give the

Proof of Theorem 6. We apply Theorem 11 to \( G(u) \) given by (2.6). We take \( \mathcal{X} = D \) with norm
\[
\|u\| := \left[a(u) + K\|u\|^2\right]^{1/2} \geq \|u\|
\]
where \( K \) is sufficiently large. We must show that \( G \) has a continuous derivative. Let \( u, h \) be any two functions in \( D \). Then
\[
\int_0^1 \int_\Omega [F(x, u + th) - F(x, u)] dx = \int_0^1 \int_\Omega f(x, u + \Theta th) h d\Theta dx.
\]
The integrand converges a.e. to \( f(x, u)h(x) \) as \( t \to 0 \). By hypothesis II, it is bounded in absolute value by
\[
(CV_0h)[V_0^{q-1}(|u|^{q-1} + |h|^{q-1}) + k_1].
\]
Since \( u, h \) are in \( D \), the second factor is in \( L^q(\Omega) \) while the first is in \( L^q(\Omega) \). Thus the expression (4.3) is in \( L^1(\Omega) \) and majorizes the integrand of (4.2). Hence the right-hand side of (4.2) converges to
\[
\int_\Omega f(x, u)h(x) dx.
\]
This shows that
\[
(G'(u), h) = 2a(u, h) - \int_\Omega f(x, u)h dx.
\]
Next we check that (3.6) holds. If \( u_k \) converges weakly to \( u \) in \( D \), then
\[
a(u_k - u, h) \to 0, \quad h \in D,
\]
and there is a subsequence for which \( V_0 u_k \) converges strongly in \( L^q(\Omega) \) and another which converges a.e. But
\[
|f(x, u_k)h(x)| \leq |V_0 u_k|^{q-1} |V_0 h| + k_1 |V_0 h|,
\]
and \( V_0 u_k \) converges to \( V_0 u \) in \( L^q(\Omega) \). Thus \( |V_0 u_k|^{q-1} \) converges to \( |V_0 u|^{q-1} \) in \( L^q(\Omega) \), and consequently the right-hand side of (4.6) converges to \( |V_0 u|^{q-1} |V_0 h| + k_1 |V_0 h| \) in \( L^1(\Omega) \). Hence
\[
\int_\Omega f(x, u_k)h(x) dx \to \int_\Omega f(x, u)h(x) dx.
\]
By (4.5) and (4.6)

\[(4.8) \quad (G'(u_k), h) \to (G'(u), h).\]

Thus if \(G'(u_k) \to 0\), we must have \(G'(u) = 0\).

Next we take \(R_0\) so large that

\[(4.9) \quad \max \{G(v), \|v\| = R_0, \ v \in N\} < c_1.\]

This is possible by (2.5). Next, let \(c\) be any number satisfying \(c_1 \leq c\), and let \(c' = \max(c_1, c - \sigma)\), where \(0 < \sigma < 1\). Let \(b = b(c')\), and take \(e < b + c\). If \(G(u)\) satisfies (3.10), then

\[(4.10) \quad \frac{1}{2}(G'(u), u) \geq c' + \int_{\Omega} H(x, u) \, dx.\]

Take \(R\) so large that

\[(4.11) \quad \int_{\Omega} H(x, u) \, dx + \frac{\Theta}{2} \|G'(u)\| \|u\| > b - e, \quad \|u\| \geq R,\]

and \(R \geq R_0\). Then for \(u\) satisfying (3.10) we have

\[(4.12) \quad \frac{1}{2}(G'(u), u) + \frac{\Theta}{2} \|G'(u)\| \|u\| > c' + b - e > 0.\]

Thus (3.9) holds. Theorem 11 tells us that there is a \(u \in D\) such that \(G'(u) = 0\). This is precisely what we want in view of (4.4). \(\square\)

**Proof of Theorem 7.** We shall show that for any \(\Theta > 0\) and \(\sigma < b_0 + c_1\) there is an \(R\) such that

\[(4.13) \quad (G'(u), u) + \Theta \|G'(u)\| \|u\| > 0\]

holds for all \(u\) satisfying (3.10). If this were not so, there would be a sequence \(\{u_k\} \subset D\) such that

\[(4.14) \quad \|u_k\| \to \infty, \quad \|G'(u_k)\| \|u_k\| \leq C,\]

and

\[(4.15) \quad \lim_{k \to \infty} (G'(u_k), u_k) \leq 0.\]

(Recall that \(\frac{1}{2}(G'(u), u) \geq c - \sigma + b_1\) when (3.10) holds by (4.10) and (2.11).)

Let \(M' = [N' \oplus N(A)]^\perp \cap D\). We write \(u_k = v_{0k} + v_k + w_k\), where \(v_{0k} \in N(A)\), \(v_k \in N'\) and \(w_k \in M'\). In view of (4.14) we have

\[(4.16) \quad |2a(v_{0k}) - (f(u_k), v_k)| \leq C, \quad |2a(w_k) - (f(u_k), w_k)| \leq C.\]

Now by (4.6), (4.1) and hypothesis II

\[||f(u_k), h|| \leq (||v_{0k}||_{q-1} + ||k_1||_{q'})||h||_{q} \leq C_1(||u||_{q-1} + 1)||h||.\]

Thus if we put \(t_k = ||u_k||\), (4.16) implies

\[(4.17) \quad |a(v_{0k})| + a(w_k) \leq C + C_1(t_k^{q} + t_k).\]

Let \(\hat{u}_k = u_k/t_k\). Then \(||\hat{u}_k|| = 1\) and (4.17) implies

\[||\hat{a}_k + \hat{w}_k|| \to 0.\]
Hence
\[ \|\tilde{v}_{0k}\| = K\|\tilde{v}_{0k}\| \to 1. \]
Thus there is a subsequence for which \( \tilde{v}_{0k} \to \tilde{v}_0, \tilde{v}_k \to 0, \tilde{w}_k \to 0 \) in \( L^2(\Omega) \) and a.e. Since \( \tilde{v}_0 \neq 0, \tilde{v}_0 \neq 0 \) a.e., and
\[ |u_k|/t_k = |\tilde{v}_{0k} + \tilde{v}_k + \tilde{w}_k| \to |\tilde{v}_0| \quad \text{a.e.} \]
Hence \( |u_k| \to \infty \) a.e. This implies
\[ \liminf_{k \to \infty} H(x, u_k) > W_0(x), \quad H(x, u_k) > W_1(x), \]
and consequently
\[ \liminf_{k \to \infty} G(u_k, u_k) > c - \sigma + b_0 > 0, \]
contradicting (4.15). The result now follows from Theorem 11. □

Proof of Proposition 1. If \( w \) is in \( M \),
\[ G(w) \geq \frac{1}{2} \lambda_+ \|w\|^2 - \int_\Omega F(x, w) \, dx \geq -b_0. \]
Thus (2.4) holds with \( c_1 \geq -b_0 \). On the other hand for \( v \in N \)
\[ G(v) \leq -\int_\Omega F(x, v) \, dx. \]
But
\[ \liminf_{\|v\| \to \infty} \int_\Omega F(x, v) \, dx \geq b_2. \]
For otherwise there would be a sequence \( \{v_k\} \subset N \) and an \( \epsilon > 0 \) such that \( \|v_k\| \to \infty \) and
\[ \int_\Omega F(x, v_k) \, dx \to b_2 - \epsilon. \]
Let \( t_k = \|v_k\| \) and \( \tilde{v}_k = v_k/t_k \). Then \( \|\tilde{v}_k\| = 1 \), and consequently there is a subsequence which converges to some \( \tilde{v} \in N \). Thus \( \tilde{v} \neq 0 \) and hence \( \tilde{v} \neq 0 \) a.e. This means that \( |v_k| = t_k|\tilde{v}_k| \to \infty \) a.e. From this we see that
\[ \liminf_{\|v\| \to \infty} \int_\Omega F(x, v_k) \, dx \geq b_2, \]
contradicting (4.19). □

In proving Theorem 8 we shall make use of

Lemma 2. Suppose there are functions \( W_6(x), W_7(x) \) in \( L^1(\Omega) \) such that
\[ \liminf_{|t| \to \infty} M(x, t) \geq W_6(x), \quad M(x, t) \geq W_7(x) \quad \text{a.e.} \]
Then
\[ \liminf_{\|u\| \to \infty} \int_\Omega M(x, u) \, dx \geq b_6 := \int_\Omega W_6(x) \, dx, \]
as \( \|u\| \to \infty \) provided \( \tilde{a}(u) := \frac{1}{2}(|A|u, u) \leq C \).

Before proving the lemma we show how it can be used in giving the
Proof of Theorem 8. Let $R_0$ be chosen as in the proof of Theorem 6. For $u \in D$ we write $u = v_0 + v + w$, where $v_0 \in N(A)$, $v \in N'$ and $w \in M'$. We note that

\begin{align}
(4.22) \quad |\Theta|(G'(u), w - v + (\text{sgn} \Theta) v_0) \\
= |\Theta|(2a(w) - 2a(v) - (\text{sgn} \Theta)(f, v_0)) \\
= |\Theta|(2a(w) - 2a(v) - (\text{sgn} \Theta)(f, u) + (\text{sgn} \Theta)(f, v + w)) \\
= -\Theta(f, u) + |\Theta|(2a(w) - 2a(v) + (\text{sgn} \Theta)(f, v + w)).
\end{align}

Since

\[ \|f\| \leq \|V_1\|, \]

(4.23) \quad $K(u) := a(w) - a(v) + \frac{1}{2}(\text{sgn} \Theta)(f, v + w) \to \infty$, \]

as $\hat{a}(u) = a(w) - a(v) \to \infty$. By (4.10) and (4.22)

\begin{align}
(4.24) \quad \frac{1}{2}(G'(u), u) + \frac{1}{2}|\Theta||G'(u)||u| &\geq c - \sigma + \int_{\Omega} H_{\Theta}(x, u) \, dx + |\Theta| K(u) \\
&\geq c - \sigma + b_5 + |\Theta| K(u).
\end{align}

We take $\sigma < b_4 + c_1$ and take $C_2$ so large that the right-hand side of (4.24) and $K(u)$ are positive for $\hat{a}(u) \geq C_2$. This can be done by (4.23). We can now apply Lemma 2 to conclude that

\[ \liminf \int_{\Omega} H_{\Theta}(x, u) \, dx \geq b_4, \]

as $\|u\| \to \infty$ provided $\hat{a}(u) \leq C_2$. Thus we can take $R$ so large that the left-hand side of (4.24) is positive when $\|u\| \geq R$ and $\hat{a}(u) \leq C_2$. We see that the left-hand side of (4.24) is positive when $\|u\| = R$. The conclusion now follows from Theorem 11. \qed

Proof of Lemma 2. We shall show that for each $c$, $\varepsilon > 0$ there is an $R > 0$ such that

\begin{align}
(4.25) \quad \int_{\Omega} M(x, u) \, dx \geq b_6 - \varepsilon
\end{align}

holds whenever $\hat{a}(u) \leq c$ and $\|u\| > R$. If (4.25) did not hold, there would be constants, $C$, $\varepsilon > 0$ and a sequence $\{u_k\}$ such that $\hat{a}(u_k) \leq C$, $\|u_k\| \to \infty$ and

\begin{align}
(4.26) \quad \int_{\Omega} M(x, u_k) \, dx \leq b_6 - \varepsilon \quad \text{for each } k.
\end{align}

We write $u_k = v_{0k} + v_k + w_k$, where $v_{0k} \in N(A)$, $v_k \in N'$, $w_k \in M'$. By hypothesis II, there is a subsequence (also denoted $\{u_k\}$) such that $V_0 v_k \to V_0 v$, $V_0 w_k \to V_0 w$ in $L^q(\Omega)$, and we may assume that $v_k \to v$, $w_k \to w$ a.e. Thus $t_k = \|v_{0k}\| \to \infty$. Put $v'_{0k} = v_{0k}/t_k$. Then $\|v'_{0k}\| = 1$. Since $\dim N(A) < \infty$, there is a subsequence (renamed) such that $v'_{0k} \to v_0$ in norm and a.e. Since $v' \neq 0$, we have $v'_0 \neq 0$ a.e. Consequently, $|v_{0k}| = t_k |v'_{0k}| \to \infty$ a.e. Since $v$ and $w$ are finite a.e., we see that $|u_k| \to \infty$ a.e. Thus

\[ \liminf_{k \to \infty} M(x, u_k) \geq W_6(x), \quad M(x, u_k) \geq W_7(x), \quad \text{a.e.} \]
This implies
\[ \liminf_{k \to \infty} \int_{\Omega} M(x, u_k) \, dx \geq b_6, \]
contradicting (4.26). \( \square \)

**Proof of Theorem 9.** For \( w \in M \), write \( w = w' + v_1 \), where \( w' \in M' \) and \( v_1 \in N_1 \). Then we have
\[
G(w) = a(w') - \int F(x, w' + v_1) \, dx \geq \frac{1}{2} \lambda_+ \|w'\|^2 - \|V_1\|\|w'\| - \alpha_1 \\
\geq -\left(\frac{\|V_1\|^2}{2\lambda_+}\right) - \alpha_1.
\]
This gives (2.4). For \( v \in N \), we write \( v = v' + v_0 \), \( v' \in N' \), \( v_0 \in N_0 \). Then
\[
G(v) = a(v') - \int F(x, v' + v_0) \, dx \\
\leq a(v') - \int F(x, v_0) \, dx + \|V_1\|\|v'\| \\
\leq \frac{1}{2} \lambda_- \|v'\|^2 + \|V_1\|\|v'\| - \int F(x, v_0) \, dx,
\]
where \( \lambda_- \) is the largest negative point in \( \sigma(A) \). By (2.22),
\[
K_0 = \inf_{N_0} \int F(x, v_0) \, dx > -\infty.
\]
Thus
\[
G(v) \leq \frac{1}{2} \lambda_- \|v'\|^2 + \|V_1\|\|v'\| - K_0.
\]
On the other hand
\[
G(v) \leq \left(\frac{\|V_1\|^2}{2\lambda_-}\right) - \int F(x, v_0) \, dx.
\]
Thus there is an \( R \) such that \( G(v) < c_1 \) will hold if either \( 2\|v'\| \geq R \) or \( 2\|v_0\| \geq R \). It will therefore hold if \( \|v' + v_0\| \geq R \). This proves (2.5). \( \square \)

**Proof of Theorem 1.** We apply Theorem 6. Hypothesis I is satisfied with \( A = -\Delta - \lambda I \). We take \( N_0 = N(A) = E \) and note that by (1.5)
\[
G(w) \geq a(w) - \frac{1}{2} b\|w\|^2 - B \geq -B, \quad w \in M.
\]
Hence \( c_1 \geq -B \). Thus (2.4) holds. Next we note that if \( u \equiv 0 \) is not a solution of (1.12), then \( c_1 \geq -B \). To see this we make use of the formulas

\[
(4.27) \quad F(x, t) = \frac{1}{2} b_+(x)t^2 + F_0(x, t), \quad t > 0,
\]
\[
= \frac{1}{2} b_-(x)t^2 + F_0(x, t), \quad t < 0.
\]

\[
(4.28) \quad F_0(x, t) = 2t^2 \int_{-\infty}^{\infty} s^{-3}H(x, s) \, ds, \quad t > 0,
\]
\[
= -2t^2 \int_{-\infty}^{t} s^{-3}H(x, s) \, ds, \quad t < 0.
\]
These formulas are easily derived from the fact that

\[ \frac{\partial (Ft^{-2}}{\partial t} = -2t^{-3}H(x, t). \]

Now suppose \( c_1 = -B \). Then there is a sequence \( \{w_k\} \subset M \) such that \( G(w_k) \to -B \). If the \( a(w_k) \) are bounded, then there is a subsequence (renamed) which converges weakly in \( D \), \( w_k \to w \) in \( L^2(\Omega) \) and a.e. in \( \Omega \). Thus

\[
\int_{\Omega} F(x, w_k) \, dx = \frac{1}{2} \int b_+(x)w^2_k(x) \, dx + \frac{1}{2} \int b_-(x)w^2_k(x) \, dx \\
+ \int_{\Omega} F_0(x, w_k) \, dx \\
\to \frac{1}{2} \int b_+w^2(x) \, dx + \frac{1}{2} \int b_-w^2(x) \, dx + \int_{\Omega} F_0(x, w) \, dx.
\]

Since \( a(w) \leq \liminf a(w_k) \), we have \( G(w) = c_1 \). Thus

\[ a(w) + B \leq \int F(x, w) \, dx \leq \frac{1}{2} b \|w\|^2 + B \leq a(w) + B. \]

Thus \( a(w) = \frac{1}{2} b \|w\|^2 \), implying that \( w \in E_{i+1} \). Also

\[ F(x, w) \equiv \frac{1}{2} bw^2 + W(x). \]

In view of (1.5), this implies \( (b-b(x))w^2 \leq 0 \). By hypothesis, \( b(x) \leq b \) and \( b(x) \neq b \). The only way we can obtain \( \leq 0 \) is if \( w(x) = 0 \) on a set of positive measure. But then \( w(x) \equiv 0 \). This implies \( W(x) \equiv 0 \), \( F(x, t) \leq \frac{1}{2} bt^2 \), \( f(x, 0) \equiv 0 \). On the other hand, if \( \lim_{k \to \infty} t_k = \infty \), let \( \tilde{w}_k = w_k / t_k \). Again there is a subsequence (renamed) such that \( \tilde{w}_k \to \tilde{w} \) weakly in \( D \), \( \tilde{w}_k \to \tilde{w} \) in \( L^2(\Omega) \) and a.e. in \( \Omega \). Thus

\[
(4.29) \quad \int b_+\tilde{w}_k^2 + \int b_-\tilde{w}_k^2 \to \int b_+\tilde{w}^2 + b_-\tilde{w}^2 \leq b \|\tilde{w}\|^2 \leq 2.
\]

If this limit does not equal 2, then

\[ G(w_k) = t_k^2 \left[ 1 - \frac{1}{2} \int b_+\tilde{w}_k^2 + \frac{1}{2} \int b_-\tilde{w}_k^2 \right] - \int F_0(x, t_k\tilde{w}_k) \, dx \]

will converge to \( \infty \) as \( k \to \infty \). Thus we must have equality in (4.29). In particular, we see that \( \tilde{w} \neq 0 \). Thus \( \tilde{w} \neq 0 \) a.e. (the unique continuation property). Consequently

\[
(4.30) \quad b_+(x) \equiv b \quad \text{when} \quad \tilde{w} > 0, \quad b_-(x) \equiv b \quad \text{when} \quad \tilde{w} < 0.
\]

Since by (1.15)

\[ \frac{1}{2} b_+w^2_k + F_0(x, w_k) \leq \frac{1}{2} bw^2 + W(x), \]

we have

\[ F_0(x, w_k) \leq W(x) \quad \text{when} \quad w_k > 0, \quad \tilde{w} > 0. \]

Consequently \( H_+(x) \leq W(x) \) when \( \tilde{w} > 0 \). Similar reasoning gives \( H_-(x) \leq W(x) \) when \( \tilde{w} < 0 \). But

\[
-B \leq G(w_k) \geq -\int F_0(x, t_k\tilde{w}_k) \, dx \to -\int_{\tilde{w} > 0} H_+(x) \, dx - \int_{\tilde{w} < 0} H_-(x) \, dx.
\]
Thus
\[ B \leq \int_{\tilde{w} > 0} H_+(x) \, dx + \int_{\tilde{w} < 0} H_-(x) \, dx \leq B. \]

This means that
\[ (4.31) \quad H_+(x) \equiv W(x) \quad \text{when } \tilde{w} > 0, \quad H_-(x) \equiv W(x) \quad \text{when } \tilde{w} < 0. \]

But (4.30) and (4.31) contradict the hypotheses of the theorem. Thus \( c_1 > -B \).

Next we show that \( c_0 \leq -B \). Let \( \{ v_k \} \subset \mathcal{N} \) be such that \( G(v_k) \to c_0 \), \( t_k = \|v_k\| \to \infty \). Let \( \tilde{v}_k = v_k/t_k \). Then \( \|\tilde{v}_k\| = 1 \), and consequently there is a subsequence (renamed) such that \( \tilde{v}_k \to \tilde{v} \) in \( \mathcal{N} \). Since
\[
G(v_k) = t_k^2 \left[ a(\tilde{v}_k) - \frac{1}{2} \int_{\Omega} b_+ \tilde{v}_k^2 \, dx - \frac{1}{2} \int_{\Omega} b_- \tilde{v}_k^2 \, dx \right] - \int_{\Omega} F_0(x, t_k \tilde{v}_k) \, dx,
\]
and \( a(\tilde{v}_k) \to a(\tilde{v}) \), we will have \( G(v_k) \to -\infty \) unless
\[
a(\tilde{v}) = 0, \quad b_+ \tilde{v}_k^2 \equiv 0, \quad b_- \tilde{v}_k^2 \equiv 0.
\]

This implies \( \tilde{v} \in E_I \), and it is a solution of (1.10). By unique continuation \( \tilde{v} \neq 0 \) a.e. Thus \( |v_k| \to \infty \) a.e., and we have
\[
\lim \sup G(v_k) \leq -\lim \inf \int_{\Omega} F_0(x, t_k \tilde{v}_k) \, dx
= -\int_{\tilde{w} > 0} H_+(x) \, dx - \int_{\tilde{w} < 0} H_-(x) \, dx \leq -B,
\]
by hypothesis. Thus (2.5) holds. Finally we verify (2.8). An examination of (4.27) (4.28) shows that
\[ |f(x, t)| \leq C(|t| + W_1(x)|t|^{-1}), \]
and
\[ f(x, t)/t \to b_\pm(x) \quad \text{as } t \to \pm \infty \quad \text{a.e.} \]
Thus \( f(x, t) \) satisfies hypothesis I with \( q = 2 \). Let \( \{ u_k \} \) be a sequence such that (4.14) holds. Let \( t_k = \|u_k\| \) and \( \tilde{u}_k = u_k/t_k \). Then (4.16) holds. By (4.32) we have
\[
a(w_k) \leq C(\|w_k\| + 1), \quad |a(u_k)| \leq C(\|w_k\| + 1).
\]
This shows that \( \|\|\tilde{u}_k\|\| \leq C \). Since the embedding of \( D \) into \( L^2(\Omega) \) is compact, there is a subsequence (renamed) such that \( \tilde{u}_k \to \tilde{u} \) weakly in \( D \), strongly in \( L^2(\Omega) \) and a.e. in \( \Omega \). Since
\[
|a(\tilde{u}_k, h) - \frac{1}{2} t_k^{-1}(f(x, u_k), h)| \leq C\|h\|/t_k \quad \forall h \in D,
\]
we have in the limit
\[
a(\tilde{u}, h) = \frac{1}{2} \int (b_+ \tilde{u}_+ - b_- \tilde{u}_-) h \, dx, \quad h \in D.
\]
Thus \( \tilde{u} \) is a solution of
\[ (4.33) \quad Au = b_+ u_+ - b_- u_- \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial \Omega.
\]
By the unique continuation property, \( \tilde{u} \) cannot vanish on a set of positive measure since \( \|\tilde{u}\| = 1 \). Thus \( |u_k| = t_k|\tilde{u}_k| \to \infty \) a.e., as \( k \to \infty \).
Now suppose \( \{u_k\} \) is a sequence satisfying \( G(u_k) \geq c_1, \|u_k\| \rightarrow \infty \). Then we claim that for any \( \Theta > 0 \)

\[
\liminf_{k \rightarrow \infty} (G'(u_k), u_k) + \Theta \|G'(u_k)\| \|u_k\| > 0.
\]

For

\[
\frac{1}{2} (G'(u_k), u_k) = G(u_k) + \int H(x, u_k) dx,
\]

is bounded from below. The only way (4.34) can fail to hold is if (4.14) holds. But then \( |u_k| \rightarrow \infty \) a.e. In this case

\[
\int H(x, u_k) dx \rightarrow \int_{u > 0} H_+(x) dx + \int_{u < 0} H_-(x) dx.
\]

Hence

\[
\liminf_{k \rightarrow \infty} \frac{1}{2} (G'(u_k), u_k) \geq c_1 + B > 0. \quad \Box
\]

**Remark.** Note that if there exists a \( \omega \in E_{l+1}\{0\} \) satisfying (1.11), then

\[
G(t\omega) = -\int_{\Omega} F_0(x, t\omega) dx \rightarrow -B \quad \text{as} \quad t \rightarrow \infty.
\]

In this case we have \( c_1 = -B \). Instead of assuming \( b(x) \neq b \) we can assume that there does not exist a \( \omega \in E_{l+1}\{0\} \) such that

\[
F(x, \omega) \leq b|w|^2 + W(x).
\]

If we insist on a strict inequality in (1.9) we can dispense with the assumptions \( b(x) \neq b \) and the nonexistence of a \( \omega \in E_{l+1}\{0\} \) satisfying (1.11).

**Proof of Theorem 2.** Clearly hypotheses I and II of Theorem 6 are satisfied. Note also that

\[
|F(x, t)| \leq q^{-1} C|t|^q + k_1|t|.
\]

Assume first that (1.16) holds. We take \( A = \Delta - \lambda_I, \quad N_0 = N(A) = E_I, \quad b = \lambda_{l+1} - \lambda_I \). Thus

\[
qG(w) \geq \int_{\Omega} \left( \frac{q}{2} b|w|^2 - C|w|^q - qk_1|w| \right) dx, \quad w \in M.
\]

Thus \( G(w) \rightarrow \infty \) as \( \|w\| \rightarrow \infty \), \( w \in M \). This shows that (2.4) holds. On the other hand

\[
q|t|^{-q} F(x, t) \rightarrow \pm h_\pm(x) \quad \text{a.e., as} \quad t \rightarrow \pm \infty,
\]

\[
q|t|^{-q} H(x, t) \rightarrow \pm (1 - q/2) h_\pm(x) \quad \text{a.e., as} \quad t \rightarrow \pm \infty,
\]

by (1.13). Let \( \{v_k\} \subset N \) be such that \( t_k = \|v_k\| \rightarrow \infty \). Let \( \hat{\omega}_k = v_k/t_k \). Then \( \|\hat{\omega}_k\| = 1 \) and there is a renamed subsequence such that \( \hat{\omega}_k \rightarrow \hat{\omega} \) as \( k \rightarrow \infty \). If \( a(\hat{\omega}_k) \leq -c < 0 \), then

\[
G(v_k) = t_k^2 \left[ a(\hat{\omega}_k) - t_k^{-2} \int F(x, v_k) dx \right] \rightarrow -\infty.
\]
If \( a(\bar{v}_k) \to 0 \), then \( a(\bar{v}) = 0 \) and \( \bar{v} \in E_I \). Since \( \bar{v} \neq 0 \), \( \bar{v} \neq 0 \) a.e., and
\[
|v_k(x)| = t_k |\bar{v}_k(x)| \to \infty \quad \text{a.e.}
\]
But by (4.36)
\[
q t_k^{-q} \int F(x, v_k) \, dx = q \int \left[ F(x, t_k \bar{v}_k) / t_k^q |\bar{v}_k|^q \right] |\bar{v}_k|^q \, dx
\]
\[
\to B(\bar{v}) \quad \text{as } k \to \infty.
\]
Thus
\[
\int F(x, v_k) \, dx \to \infty \quad \text{as } k \to \infty,
\]
by (1.16). Hence
\[
G(v_k) \leq - \int F(x, v_k) \, dx \to -\infty \quad \text{as } k \to \infty.
\]
This shows that \( c_0 = -\infty \) and (2.5) is satisfied. Finally, suppose \( \{u_k\} \) is a sequence such that
\[
|G(u_k)| \leq C, \quad t_k = \|u_k\| \to \infty.
\]
The only way (4.34) can fail to hold is if (4.14) holds. But this implies \(|u_k(x)| \to \infty \) a.e. (see the proof of Theorem 7). But then (4.37) implies
\[
q t_k^{-q} \int H(x, u_k) \, dx \to (1 - q/2) B(\bar{u}) \quad \text{as } k \to \infty,
\]
(see (4.38)). Hence
\[
\int H(x, u_k) \, dx \to \infty \quad \text{as } k \to \infty.
\]
If we now make use of (4.35) and (4.38), we see that
\[
(G'(u_k), u_k) \to \infty \quad \text{as } k \to \infty,
\]
and the proof for this case is complete. If (1.17) holds, we take \( N_0 = \{0\} \). Thus \( E_I \subset M \). Let \( \{w_k\} \) be a sequence in \( M \) such that \( t_k = \|w_k\| \to \infty \). If \( a(\hat{w}_k) \geq c > 0 \), then
\[
G(w_k) = t_k^2 \left[ a(\hat{w}_k) - t_k^{-2} \int F(x, w_k) \, dx \right] \to \infty.
\]
Otherwise \( a(\hat{w}_k) \to 0 \). There is a \( \hat{w} \in M \) such that \( \hat{w}_k \rightharpoonup \hat{w} \) weakly in \( D \), strongly in \( L^2(\Omega) \) and a.e. in \( \Omega \). Thus \( \hat{w} \in E_I \). Since \( \|\hat{w}\| = 1 \), \( \hat{w} \neq 0 \) a.e. Consequently, \( |w_k(x)| \to \infty \) a.e. In view of (4.36)
\[
q |t_k|^{-q} \int F(x, w_k) \, dx
\]
\[
= q \int \left[ F(x, t_k \hat{w}_k) / t_k^q |\hat{w}_k|^q \right] |\hat{w}_k|^q \, dx \to B(\hat{w}) \quad \text{as } k \to \infty.
\]
Consequently
\[
G(w_k) \geq - \int F(x, w_k) \, dx \to \infty \quad \text{as } k \to \infty,
\]
and (2.4) holds. On the other hand, if \( \{v_k\} \subset N \) and \( t_k = \|v_k\| \to \infty \), then
\( a(\check{v}_k) \leq -c < 0 \) and
\[
G(v_k) = t_k^2 \left[ a(\check{v}_k) - t_k^{-2} \int F(x, v_k) \, dx \right] \to -\infty.
\]
as \( k \to \infty \). Thus (2.5) holds. Finally, if the sequence \( \{u_k\} \) satisfies (4.38) and (4.14) holds, then \( |u_k(x)| \to \infty \) a.e., as before, and (4.37) implies

\[
\int H(x, u_k) \, dx \to -\infty \quad \text{as } k \to \infty.
\]

It then follows from (4.35) and (4.38) that

\[
\|(G'(u_k), u_k)\| \to \infty,
\]

contradicting (4.14). Thus (4.38) implies

\[
\|(G'(u_k))\| \to \infty,
\]

and the result follows. \( \Box \)

**Proof of Remark 1.** Assumption (1.15) says that for each \( v \in E_i \setminus \{0\} \) we have either

(4.39) \[
(a) \quad -\frac{B(v)}{B(-v)} < 0, \quad \text{or} \quad (b) \quad -\frac{B(v)}{B(-v)} > 1.
\]

If \( B(v) > 0 \), this implies either

(4.40) \[
(a) \quad B(-v) > 0, \quad \text{or} \quad (b) \quad B(-v) < 0, \quad \text{and} \quad B(v) > -B(-v).
\]

If \( B(v) < 0 \), (4.39) implies either

(4.41) \[
(a) \quad B(-v) < 0, \quad \text{or} \quad (b) \quad B(-v) > 0, \quad \text{and} \quad -B(v) > B(-v).
\]

In particular, if \( B(v)B(-v) < 0 \), then we must have \( |B(v)| > |B(-v)| \). By symmetry, we must also have \( |B(-v)| > |B(v)| \), which is a contradiction. Thus only option (a) is possible.

**Proof of Theorem 3.** We apply Theorems 6 and 8. Hypotheses I and II are clearly satisfied. In view of (1.18) we see that \( c_1 \geq -B \). If \( \{v_k\} \subset N \) and \( t_k = \|v_k\| \to \infty \), let \( \tilde{v}_k = v_k/t_k \). Then \( \|\tilde{v}_k\| = 1 \) and there is a renamed subsequence such that \( \tilde{v}_k \to \tilde{v} \) in \( N \). If \( a(\tilde{v}) \neq 0 \), then

\[
G(v_k) = t_k^2 \left[ a(\tilde{v}_k) - t_k^{-2} \int F(x, v_k) \, dx \right] \to -\infty.
\]

If \( a(\tilde{v}) = 0 \), \( \tilde{v} \in E_i \setminus \{0\} \). Hence \( \tilde{v}(x) \neq 0 \) a.e. Thus \( |v_k(x)| \to \infty \) a.e., and

\[
G(v_k) \leq -\int F(x, v_k) \, dx - \int_{\tilde{v} > 0} F_+(x) \, dx - \int_{\tilde{v} < 0} F_-(x) \, dx < -B,
\]

by (1.21). Let \( \varepsilon > 0 \) be so small that

\[
2\varepsilon b_2 < \int_{\tilde{v} > 0} F_+(x) \, dx + \int_{\tilde{v} < 0} F_-(x) \, dx - \frac{1}{2}(1 - \Theta)t_f \geq F - \varepsilon W_2,
\]

where \( b_2 := \int W_2(x) \, dx \). If \( \{u_k\} \) is a sequence satisfying (4.14), we have shown that \( |u_k(x)| \to \infty \) a.e. If \( \Theta < 1 \) is such that \( 1 - \Theta < 2\varepsilon \), then

\[
H_\Theta = F - \frac{1}{2}(1 - \Theta)t_f \geq F - \varepsilon W_2.
\]
Thus
\[ \liminf_{t \to \pm \infty} H_\Theta \geq F_\pm(x) - \varepsilon W_2, \]
and
\[ \liminf \int H_\Theta(x, u_k) \, dx \geq B + \varepsilon b_2. \]
We can now apply Theorem 8 to conclude that hypothesis IV is satisfied. \( \square \)

Proof of Theorem 5. We apply Theorem 6 taking \( q = 2, A = -\Delta - \lambda_l, \) and
\[ F(x, t) = \frac{1}{2} f_+(x) t^2_+ + \frac{1}{2} f_-(x) t^2_- + W(x) \psi(t). \]
By (1.27), for \( w \perp N \)
\[ G(w) \geq -\int W(x) \psi(w) \, dx > -\|W\|_1 = -B. \]
Thus \( c_1 > -B. \) On the other hand we claim
\[ (4.42) \quad G(v) \to -\infty \quad \text{as} \quad \|v\| \to \infty, \quad v \in N. \]
To see this let \( \{v_k\} \subseteq N \) be a sequence such that \( t_k = \{v_k\} \to \infty. \) Let \( \tilde{v}_k = v_k/t_k. \) Then \( \|\tilde{v}_k\| = 1 \) and there is a subsequence (renamed) for which \( \tilde{v}_k \to \tilde{v} \) in \( N. \) Thus
\[ t_k^{-2}G(v_k) = a(\tilde{v}_k) - \frac{1}{2} \int (f_+ \tilde{v}^2_k + f_- \tilde{v}^2_k) \, dx - t_k^{-2} \int W(x) \psi(v_k) \, dx \]
\[ \to a(\tilde{v}) - \frac{1}{2} \int (f_+ \tilde{v}^2 + f_- \tilde{v}^2) \, dx < 0, \]
by (1.26) since \( \tilde{v} \neq 0. \) Thus \( G(v_k) \to -\infty \) and (4.42) holds. Hence hypothesis III is verified. We now turn to (2.8). Let \( \{u_k\} \) be a sequence such that (4.14) holds. Let \( \tilde{u}_k = u_k/t_k \) where \( t_k = \|u_k\|. \) Then (4.16) holds. Since
\[ |f(x, t)| \leq C(|t| + 1), \quad a(w_k) \leq C(\|u_k\| \|w_k\| + 1), \]
\[ |a(v_k)| \leq C(\|u_k\| \|v_k\| + 1). \]
This shows that \( \|\tilde{u}_k\| \leq C. \) Since the embedding of \( H^1_0(\Omega) = D(|A|^{1/2}) \) into \( L^2(\Omega) \) is compact, there is a subsequence (renamed) such that \( \tilde{u}_k \to \tilde{u} \) weakly in \( H^1_0(\Omega), \) strongly in \( L^2(\Omega) \) and a.e. in \( \Omega. \) Since
\[ |a(\tilde{u}_k, h) - \frac{1}{2} t_k^{-1}(f(x, u_k), h)| \leq C\|h\|/t_k \quad \forall h \]
for each \( k, \) we have in the limit
\[ a(\tilde{u}, h) = \frac{1}{2} \int [f_+ \tilde{u} + f_- \tilde{u}] h \, dx \quad \forall h. \]
Hence \( \tilde{u} \) is a solution of (4.33). By the unique continuation property \( \tilde{u} \neq 0 \) a.e., since \( \|\tilde{u}\| = 1. \) Consequently, \( |u_k| = t_k \|\tilde{u}_k\| \to \infty \) a.e.

Now suppose \( \{u_k\} \) is a sequence such that
\[ G(u_k) \geq c_1, \quad \|u_k\| \to \infty. \]
Then we claim that for any \( \Theta > 0 \)
\[ \liminf_{k \to \infty} (G'(u_k), u_k) + \Theta \|G'(u_k)\| \|u_k\| > 0. \]
For
\[ \frac{1}{2}(G'(u_k), u_k) = G(u_k) + \int W(x)\varphi(u_k) \, dx, \]
which is bounded from below. Thus the only way (4.43) can fail to hold is if (4.14) holds. But then we showed that $|u_k| \to \infty$ a.e. In this case by (1.24)
\[
\liminf_{k \to \infty} \frac{1}{2}(G'(u_k), u_k) \geq c_1 + B.
\]

Proof of Theorem 4. This is a special case of Theorem 5. We have $N_0 = E_i$, $N = N' \oplus E_i$. Inequality (1.27) clearly holds since the left-hand side is $\geq (\lambda_{i+1} - \lambda_i)\|w\|^2$ while the right-hand side is bounded above by this quantity. Inequality (1.26) also holds. For the right-hand side is never negative. If $v \in N$ is not in $E_i$, then the left-hand side of (1.26) is negative. Thus (1.26) holds for such $v$. On the other hand, if $v \neq 0$ is in $E_i$, then the left-hand side vanishes and the right-hand side is positive by (1.25). Thus all of the hypotheses of Theorem 5 are satisfied.

**Bibliography**


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