

**EXISTENCE RESULTS FOR ELLIPTIC SYSTEMS INVOLVING
 CRITICAL SOBOLEV EXPONENTS**

MOHAMMED BOUCHEKIF , YASMINA NASRI

ABSTRACT . In this paper , we study the existence and nonexistence of positive solutions of an elliptic system involving critical Sobolev exponent perturbed by a weakly coupled term .

1 . INTRODUCTION

We establish conditions for existence and nonexistence of nontrivial solutions to the system

$$\begin{aligned} -\Delta u &= (\alpha + 1)u^\alpha v^{\beta+1} + \mu(\alpha' + 1)u^{\alpha'} v^{\beta'+1} & \text{in } \Omega \\ -\Delta v &= (\beta + 1)u^{\alpha+1} v^\beta + \mu^{(\beta')} u^{\alpha'+1} v^{\beta'} & \text{in } \Omega \\ u = v &= 0 & \text{on } \partial\Omega, \end{aligned} \tag{1.1}$$

where Ω is a bounded regular domain of \mathbb{R}^N ($N \geq 3$) with smooth boundary $\partial\Omega$, $\mu \in \mathbb{R}$, $\alpha, \beta, \alpha', \beta'$ are positive constants such that $\alpha + \beta = \frac{4}{N-2}$ and $0 \leq \alpha' + \beta' < 4$

$$N - 2.$$

In the scalar case , the problem

$$\begin{aligned} -\Delta u &= u^p + \mu u^q & \text{in } \Omega \\ u &> 0 & \text{in } \Omega \\ u &= 0 & \text{on } \partial\Omega, \end{aligned} \tag{1.2}$$

has been considered by several authors . The paper of Brezis - Nirenberg [7] has drawn our attention .

In [7] , they have obtained the following results : Suppose that Ω is a bounded domain in \mathbb{R}^N , $N \geq 3$, $p = \frac{N+2}{N-2}$, $q = 1$ and let $\lambda_1 > 0$ denote the first eigenvalue of the operator $-\Delta$ with homogeneous Dirichlet boundary conditions .

(1) If $N \geq 4$, then for any $\mu \in (0, \lambda_1)$ there exists a solution of (1 . 2) .

(2) If $N = 3$, there exists $\mu^* \in (0, \lambda_1)$ such that for any $\mu \in (\mu^*, \lambda_1)$ problem (1 . 2) admits a solution .

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(3) If $N = 3$ and Ω is a ball , then $\mu^* = \frac{\lambda_1}{4}$ and for $\mu \leq \frac{\lambda_1}{4}$ problem (1 . 2) has no solution .

They have also obtained the following results for $1 < q < \frac{N+2}{N-2}$:

(a) There is no solutions of (1 . 2) when $\mu \leq 0$ and Ω is a starshaped domain .

(b) When $N \geq 4$, (1.2) has at least one solution for every $\mu > 0$.

(c) When $N = 3$, We distinguish two cases :

(i) If $3 < q < 5$, then for every $\mu > 0$ there is a solution of (1 . 2) .

(i i) If $1 < q \leq 3$, then for every μ large enough there is a solution of (1 . 2) .

Moreover , (1 . 2) has no solution for every small $\mu > 0$ when Ω is strictly starshaped .

In the vectorial case , Alves et al . [1] and Boucekif and Nasri [4] have extended the results of [7] to elliptic system . A number of works contributed to study the elliptic system for example : Boccardo and de Figueiredo [3] , de Th é lin and V é lin [1 1] and Conti et al . [8] .

Our aim is to generalize the results of [7] to an elliptic system when the lower order perturbation of $u^{\alpha+1}v^{\beta+1}$ for each equation is weakly coupled i . e .

→

$$-\Delta U = \nabla H + \mu \nabla G,$$

where

$$\rightarrow \Delta = \begin{pmatrix} \Delta \\ \Delta \end{pmatrix}, \quad H(u, v) = u^{\alpha+1}v^{\beta+1}, \quad U = \begin{pmatrix} u \\ v \end{pmatrix},$$

$G(u, v) = u^{\alpha'+1}v^{\beta'+1}$ and μ is a real parameter .

Our main results are stated as follows :

Theorem 1 . 1 . If $\alpha + \beta = \frac{4}{N-2}$; $0 \leq \alpha' + \beta' < \frac{4}{N-2}$; $\mu \leq 0$ and Ω is a starshaped domain , then (1 . 1) has no solution .

Theorem 1 . 2 . We suppose that $N \geq 4$ and $\alpha + \beta = \frac{4}{N-2}$. We have :

- If $0 < \alpha' + \beta' < \frac{4}{N-2}$, then for every $\mu > 0$ problem (1 . 1) has at least one solution .
- If $\alpha' + \beta' = 0$, then for every $0 < \mu < \lambda_1$ problem (1 . 1) has a solution .

Theorem 1 . 3 . Assume that $N = 3$ and $\alpha + \beta = 4$. We distinguish two cases :

- If $2 < \alpha' + \beta' < 4$, then for every $\mu > 0$ problem (1 . 1) has a solution .
- If $0 < \alpha' + \beta' \leq 2$, then for every μ large enough there exists a solution to problem (1 . 1) .

The paper is organized as follows . Section 2 contains some preliminaries and notations . Section 3 contains the proof of nonexistence result . Section 4 deals with the existence theorems proofs .

2 . PRELIMINARIES

Lemma 2 . 1 (Pohozaev identity [1 0]) . Suppose that $(u, v) \in [C^2(\Omega)]^2$ is the solution to the problem

$$\begin{aligned} -\Delta u &= \frac{\partial F}{\partial u}(u, v) \quad \text{in } \Omega \\ -\Delta v &= \frac{\partial F}{\partial v}(u, v) \quad \text{in } \Omega \\ u &= v = 0 \quad \text{on } \partial\Omega, \end{aligned}$$

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 where Ω is a bounded domain in \mathbb{R}^N ($N \geq 3$) with smooth boundary $\partial\Omega$, $F \in C^1(\mathbb{R}^2)$, $F(0,0) = 0$, then we have

$$\int_{\partial\Omega} (|\frac{\partial u}{\partial \nu}|^2 + |\frac{\partial v}{\partial \nu}|^2) x \nu d\sigma + (N-2) [\int_{\Omega} (u \frac{\partial F}{\partial u} + v \frac{\partial F}{\partial v}) dx] = 2N \int_{\Omega} F(u,v) dx \quad (2.1)$$

where ν denotes the exterior unit normal.

We shall use the following version of the Brezis - Lieb lemma [6]. **Lemma 2.2.** Assume that $F \in C^1(\mathbb{R}^N)$ with $F(0) = 0$ and $|\frac{\partial F}{\partial u_i}| \leq C |u|^{p-1}$. Let $(u_n) \subset L^p(\Omega)$ with $1 \leq p < \infty$. If (u_n) is bounded in $L^p(\Omega)$ and $u_n \rightarrow u$ a.e. on Ω , then

$$\lim_{n \rightarrow \infty} \int_{\Omega} F(u_n) - F(u_n - u) = \int_{\Omega} F(u).$$

Let us define :

$$S_{\alpha+\beta+2} = S_{\alpha+\beta+2}(\Omega) := u \in 0_{H^1}^{\text{inf}_1}(\Omega) \setminus \{0\} \frac{\int_{\Omega} |\nabla u|^2 dx}{(\int_{\Omega} |u|^{\alpha+\beta+2} dx)^{\frac{2}{\alpha+\beta+2}}}$$

$$S_{\alpha,\beta} = S_{\alpha,\beta}(\Omega) := (u,v) \in [0_{H^1}^{\text{inf}_1}(\Omega)]^2 \setminus \{(0,0)\} \frac{\int_{\Omega} (|\nabla u|^2 + |\nabla v|^2) dx}{(\int_{\Omega} |u|^{\alpha+1} |v|^{\beta+1} dx)^{\frac{2}{\alpha+\beta+2}}}$$

Lemma 2.3 ([1]). Let Ω be a domain in \mathbb{R}^N (not necessarily bounded) and $\alpha + \beta \leq \frac{4}{N-2}$, then we have

$$S_{\alpha,\beta} = [(\frac{\alpha+1}{\beta+1} \frac{\beta+1}{\alpha+\beta+2} + (\frac{\alpha+1}{\beta+1} \frac{-\alpha-1}{\alpha+\beta+2})^2] S_{\alpha+\beta+2}.$$

Moreover, if $S_{\alpha+\beta+2}$ is attained at ω_0 , then $S_{\alpha,\beta}$ is attained at $(A\omega_0, B\omega_0)$ for any real constants A and B such that $\frac{A}{B} = (\frac{\alpha+1}{\beta+1})^{1/2}$.

We adopt the following notation :

- For $p > 1$, $\|u\|_p = [\int_{\Omega} |u|^p dx]^{\frac{1}{p}}$;
- $H_0^1(\Omega)$ is the Sobolev space endowed with the norm $\|u\|_{1,2} = [\int_{\Omega} |\nabla u|^2 dx]^{1/2}$;
- $\|(u,v)\|_{2E} := \|u\|_{1,2}^2 + \|v\|_{1,2}^2$;
- $E := [H_0^1(\Omega)]^2$;
- E' denotes the dual of E ;
- $2^* := \frac{2N}{N-2}$ is the critical Sobolev exponent ;
- $u^+ := \max(u, 0)$ and $u^- = u^+ - u$.

The functional associated to problem (1.1) is written as

$$J(u,v) := \frac{1}{2} \|(u,v)\|_E^2 - \int_{\Omega} (u^+)^{\alpha+1} (v^+)^{\beta+1} dx - \mu \int_{\Omega} (u^+)^{\alpha'+1} (v^+)^{\beta'+1} dx. \quad (2.2)$$

3. NONEXISTENCE RESULT

Theorem 1 . 1 is a direct consequence of the Pohozaev identity . *Proof of Theorem 1 . 1 .* Arguing by contradiction . Suppose that problem (1 . 1) has a solution $(u, v) \neq (0, 0)$, applying Lemma 2 . 1 and putting

$$F(u, v) = H(u, v) + \mu G(u, v),$$

$$\int_{\partial\Omega} (|\frac{\partial u}{\partial\nu}|^2 + |\frac{\partial v}{\partial\nu}|^2) x\nu d\sigma = \mu[2N - (N - 2)(\alpha' + \beta' + 2)] \int_{\Omega} |u|^{\alpha'+1} |v|^{\beta'+1} dx.$$

Since $2N - (N - 2)(\alpha' + \beta' + 2) > 0$ and the fact that Ω is starshaped with respect to the origin , we get

$$0 \leq \int_{\partial\Omega} (|\frac{\partial u}{\partial\nu}|^2 + |\frac{\partial v}{\partial\nu}|^2) x\nu d\sigma < 0.$$

A contradiction . Hence (1 . 1) has no a solution for $\mu \leq 0$. \square

4 . EXISTENCE RESULTS

The proof of Theorems 1 . 2 and 1 . 3 are based on the following Ambrosetti -

Rabinowitz result [2] .

Lemma 4 . 1 (Mountain Pass Theorem) . *Let J be a C^1 functional on a Banach space E . Suppose there exists a neighborhood V of 0 in E and a positive constant ρ such that*

- (i) $J(u, v) \geq \rho$ for every U in the boundary of V .
- (ii) $J(0, 0) < \rho$ and $J(\varphi, \psi) < 0$ for some $\Psi := (\varphi, \psi)$ element - slash V . We set

$$c = \inf_{\phi \in \Gamma} \max_{t \in [0,1]} J(\phi(t))$$

with $\Gamma = \{ \phi \in C([0, 1], E) : \phi(0) = 0, \phi(1) = \Psi \}$. Then there exists a sequence (u_n, v_n) in E such that $J(u_n, v_n) \rightarrow c$ and $J'(u_n, v_n) \rightarrow 0$ in E' . *Proof .* Using Holder ' s inequality and Sobolev injection , we obtain that

$$\begin{aligned} J(u, v) &= \frac{1}{2} \| (u, v) \|_E^2 - \int_{\Omega} (u^+)^{\alpha+1} (v^+)^{\beta+1} dx - \mu \int_{\Omega} (u^+)^{\alpha'+1} (v^+)^{\beta'+1} dx \\ &\geq \frac{1}{2} \| (u, v) \|_E^2 - A \| (u, v) \|_{2^*E} - B \| (u, v) \|_E^{\alpha'+\beta'+2} \end{aligned}$$

where A and B are positive constants .

If $\alpha' + \beta' > 0$ then (i) is satisfying for small norm $\| (u, v) \|_E = R$. If $\alpha' + \beta' = 0$, we have

$$J(u, v) \geq \frac{1}{2} (1 - \frac{\mu}{\lambda_1}) \| (u, v) \|_{2E} - A \| (u, v) \|_E^{2^*}$$

and condition (i) is still satisfied for $\mu < \lambda_1$ and $R < (\frac{1-\mu}{2A})^{\frac{1}{2^*-2}}$. For any $(\varphi, \psi) \in E$ with $\varphi \neq 0$ and $\psi \neq 0$, we have that $\lim_{t \rightarrow +\infty} J(t\varphi, t\psi) = -\infty$. Thus , there are many (φ, ψ) satisfying (ii). It will be important to use with a special $(\varphi, \psi) := (t_0\varphi_0, t_0\psi_0)$ for some $t_0 > 0$ chosen large enough so that (φ, ψ) element - slash V , $J(\varphi, \psi) < 0$

and $\sup_{t \geq 0} J(t\varphi, t\psi) < \frac{2^*}{N} (\frac{S_{\alpha, \beta}}{2^*})^{N/2}$. Then there exists a sequence $(u_n, v_n) \in E$ such that $J(u_n, v_n) \rightarrow c$ and $J'(u_n, v_n) \rightarrow 0$ in E' . \square

Lemma 4 . 2 . *Suppose $\mu > 0$ and let (u_n, v_n) be a sequence in E such that $J(u_n, v_n) \rightarrow c$ and $J'(u_n, v_n) \rightarrow 0$ in E' with*

$$c < \frac{2^*}{N} (\frac{S_{\alpha, \beta}}{2^*})^{N/2} = \frac{2}{N-2} (\frac{S_{\alpha, \beta}}{2^*})^{N/2}$$

Then (u_n, v_n) is relatively compact in E .

$$\frac{1}{2} \| (u_n, v_n) \|_{2E}^2 - \int_{\Omega} (n_u^+)^{\alpha+1} (n_v^+)^{\beta+1} dx - \mu \int_{\Omega} (n_u^+)^{\alpha'+1} (n_v^+)^{\beta'+1} dx = c + o(1) \tag{4.1}$$

and

$$\| (u_n, v_n) \|_E^2 - 2^* \int_{\Omega} (n_u^+)^{\alpha+1} (n_v^+)^{\beta+1} dx - \mu(\alpha' + \beta' + 2) \int_{\Omega} (n_u^+)^{\alpha'+1} (n_v^+)^{\beta'+1} dx = \langle \varepsilon_n, (u_n, v_n) \rangle$$

(4.2) with $\varepsilon_n \rightarrow 0$ in E' . Combining (4.1) and (4.2), we obtain

$$\begin{aligned} \left(\frac{2^*}{2} - 1\right) \int_{\Omega} (n_u^+)^{\alpha+1} (n_v^+)^{\beta+1} dx + \mu \left(\frac{\alpha' + \beta'}{2}\right) \int_{\Omega} (n_u^+)^{\alpha'+1} (n_v^+)^{\beta'+1} dx & \tag{4.3} \\ \leq c + o(1) + \| \varepsilon_n \|_{E'} \| (u_n, v_n) \|_E. \end{aligned}$$

From this inequality, we obtain

$$\begin{aligned} \int_{\Omega} (n_u^+)^{\alpha+1} (n_v^+)^{\beta+1} dx & \leq C, \\ \int_{\Omega} (n_u^+)^{\alpha'+1} (n_v^+)^{\beta'+1} dx & \leq C. \end{aligned}$$

Where C is any generic positive constant. Therefore, the sequence (u_n, v_n) is bounded in E . By the Sobolev embedding Theorem, there exists a subsequence again denoted by (u_n, v_n) such that

- $(u_n, v_n) \rightarrow (u, v)$ weakly in E
- $(u_n, v_n) \rightarrow (u, v)$ strongly in $L^r \times L^q$ for $2 \leq r, q < 2^*$
- $(u_n, v_n) \rightarrow (u, v)$ a . e . on Ω .

Since $w_n := u_n^\alpha n_v^{\beta+1}$ and $t_n := u_n^{\alpha+1} n_v^\beta$ are bounded sequences in $[L^{\frac{2^*}{2^*-1}}(\Omega)]^2$, these sequences converge to $w := u^\alpha v^{\beta+1}$ and to $t := u^{\alpha+1} v^\beta$ respectively. Passing to the limit, we obtain

$$\begin{aligned} -\Delta u &= (\alpha + 1)(u^+)^{\alpha} (v^+)^{\beta+1} + \mu(\alpha' + 1)(u^+)^{\alpha'} (v^+)^{\beta'+1} \\ -\Delta v &= (\beta + 1)(u^+)^{\alpha+1} (v^+)^{\beta} + \mu(\beta' + 1)(u^+)^{\alpha'+1} (v^+)^{\beta'} \end{aligned}$$

i . e

$$\| (u, v) \|_{2E}^2 = 2^* \int_{\Omega} (u^+)^{\alpha+1} (v^+)^{\beta+1} dx + \mu(\alpha' + \beta' + 2) \int_{\Omega} (u^+)^{\alpha'+1} (v^+)^{\beta'+1} dx$$

Moreover,

$$J(u, v) = \left(\frac{2^*}{2} - 1\right) \int_{\Omega} (u^+)^{\alpha+1} (v^+)^{\beta+1} dx + \mu \left(\frac{\alpha' + \beta'}{2}\right) \int_{\Omega} (u^+)^{\alpha'+1} (v^+)^{\beta'+1} dx \geq 0.$$

We put

$$u = u_n + \varphi_n, \quad v = v_n + \psi_n \quad \text{and} \quad H(u_n, v_n) = u_n^{\alpha+1} v_n^{\beta+1}$$

Applying Lemma 2 . 2 for $H(u_n, v_n)$ and the following two relations (Brezis - Lieb [6])

$$\begin{aligned} \| u_n \|_2^2 &= \| u - \varphi_n \|_2^2 = \| u \|^2 + \| \varphi_n \|^2 + o(1), \\ \| v_n \|_2^2 &= \| v - \psi_n \|_2^2 = \| v \|^2 + \| \psi_n \|^2 + o(1), \end{aligned}$$

$$J(u, v) + \frac{1}{2} \|(\varphi_n, \psi_n)\|_{2E}^2 - \int_{\Omega} H(\varphi_n^+, \psi_n^+) dx = c + o(1) \tag{4.4}$$

and

$$\|(\varphi_n, \psi_n)\|_E^2 + \|(u, v)\|_E^2 = 2^* \left[\int_{\Omega} H(\varphi_n^+, \psi_n^+) dx + \int_{\Omega} (u^+)^{\alpha'+1} (v^+)^{\beta'+1} dx \right] + o(1). \tag{4.5}$$

From this equality , we deduce

$$\|(\varphi_n, \psi_n)\|_{2E} = 2^* \int_{\Omega} H(\varphi_n^+, \psi_n^+) dx + o(1).$$

We may therefore assume that

$$\|(\varphi_n, \psi_n)\|_{2E} \rightarrow k \quad \text{and} \quad 2^* \int_{\Omega} H(\varphi_n^+, \psi_n^+) dx \rightarrow k.$$

By the Sobolev inequality ,

$$\|(\varphi_n, \psi_n)\|_E^2 \geq S_{\alpha,\beta} \left(\int_{\Omega} (\varphi_n^+)^{\alpha+1} (\psi_n^+)^{\beta+1} dx \right)^{\frac{2}{2^*}}.$$

In the limit , $k \geq S_{\alpha,\beta} (\frac{k}{2^*})^{2/2^*}$. It follows that either $k = 0$ or $k \geq 2^* (\frac{S_{\alpha,\beta}}{2^*})^{N/2}$.

We show that $(u_n, v_n) \rightarrow (u, v)$ strongly in E i . e . $(\varphi_n, \psi_n) \rightarrow (0, 0)$ strongly in E . Suppose that $k \geq 2^* (\frac{S_{\alpha,\beta}}{2^*})^{N/2}$. Since

$$J(u, v) + \frac{k}{N} = c$$

and $J(u, v) \geq 0$, then $\frac{k}{N} \leq c$ i . e . $c \geq \frac{2^*}{N} (\frac{S_{\alpha,\beta}(\Omega)}{2^*})^{N/2}$ in contradiction with the hypothesis . Thus $k = 0$ and $(u_n, v_n) \rightarrow (u, v)$ strongly in E . \square

Proof of Theorem 1 . 2 . It suffices to apply the mountain pass theorem with the value $c < \frac{2^*}{N} (\frac{S_{\alpha,\beta}(\Omega)}{2^*})^{N/2}$. We have to show that this geometric condition on c is satisfied . Following the method in [7] . Without loss of generality we assume that

$0 \in \Omega$, we use the test function

$$\omega_{\varepsilon}(x) = \frac{\varphi(x)}{(\varepsilon + |x|^2)^{\frac{N-2}{2}}}, \quad \varepsilon > 0$$

where φ is a cut - off positive function such that $\varphi \equiv 1$ in a neighborhood of 0 . Let A and B be positive constants such that

$$\frac{A}{B} = \left(\frac{\alpha + 1}{\beta + 1} \right)^{1/2}$$

then $(A\omega_{\varepsilon}, B\omega_{\varepsilon})$ is a solution of

$$\begin{aligned} -\Delta u &= (\alpha + 1)u^{\alpha}v^{\beta+1} \quad \text{in } \mathbb{R}^N \\ -\Delta v &= (\beta + 1)u^{\alpha+1}v^{\beta} \quad \text{in } \mathbb{R}^N \\ u(x) &= 0, \quad v(x) = 0 \quad \text{as } |x| \rightarrow +\infty \end{aligned}$$

By [7 , lemma 1] , we obtain

$$\sup_{t \geq 0} J(tA\omega_{\varepsilon}, tB\omega_{\varepsilon}) \leq \frac{2^*}{N} \left(\frac{S_{\alpha,\beta}}{2^*} \right)^{N/2} + O\left(\varepsilon \frac{N-2}{2}\right) - \mu K \varepsilon^{\theta}$$

where K is a positive constant independent of ε , and $\theta := (4 - (\alpha' + \beta')(N - 2))/4$.

For $\theta < \frac{N-2}{2}$ if $N > 4$ the inequality is satisfying for all $0 \leq \alpha' + \beta' < \frac{4}{N-2}$. Thus we obtain

$$\sup_{t \geq 0} J(tA\omega_\varepsilon, tB\omega_\varepsilon) < \frac{2^*}{N} \left(\frac{S_{\alpha,\beta}}{2^*}\right)^{N/2} \quad \text{for } \varepsilon > 0 \text{ small enough .}$$

Then problem (1.1) has a solution for every $\mu > 0$.

For $N = 4$, we distinguish two cases . Case 1 : We have $\theta < 1$ for all $\alpha' + \beta' > 0$. Case 2 : If $\alpha' + \beta' = 0$, we obtain

$$\sup_{t \geq 0} J(tA\omega_\varepsilon, tB\omega_\varepsilon) \leq \left(\frac{S_{\alpha,\beta}}{4}\right)^2 + O(\varepsilon) - \mu K \varepsilon |\log \varepsilon| ,$$

so for $\varepsilon > 0$ small enough , $\sup_{t \geq 0} J(tA\omega_\varepsilon, tB\omega_\varepsilon) < \left(\frac{S_{\alpha,\beta}}{4}\right)^2$.

Note that the maximum principle ensures the positivity of solution . \square *Proof of Theorem 1.3.* In three dimension the situation is different . We have

$$\sup_{t \geq 0} J(tA\omega_\varepsilon, tB\omega_\varepsilon) \leq 2\left(\frac{S_{\alpha,\beta}}{6}\right)^{3/2} + O(\varepsilon^{1/2}) - \mu K \varepsilon^\theta .$$

In this case we distinguish two cases .

$$(i) \quad 0 < \theta < \frac{1}{2} \text{ if } 2 < \alpha' + \beta' < 4 ,$$

$$(ii) \quad \theta \geq \frac{1}{2} \text{ if } 0 < \alpha' + \beta' \leq 2 .$$

In case (i) we have the same conclusion as in the previous proof for ($N \geq 4$). So for the case $0 < \alpha' + \beta' \leq 2$, the existence of positive solution is assured for μ large enough . It follows that $\sup_{t \geq 0} J(tA\omega_\varepsilon, tB\omega_\varepsilon) < 2\left(\frac{S_{\alpha,\beta}}{6}\right)^{3/2}$. Thus (1.1) has a solution . \square

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MOHAMMED BOUCHEKIF DEPARTEMENT OF MATHEMATICS , UNIVERSITY OF TLEMCEEN B . P . 1 1 9
TLEMCEEN 1 3 0 0 , ALGERIA

E - mail address : `m_____boucekif @ mail . univ - t lemceen . dz`

YASMINA NASRI DEPARTEMENT OF MATHEMATICS , UNIVERSITY OF TLEMCEEN B . P . 1 1 9 TLEMCEEN
1 3 0 0 , ALGERIA

E - mail address : `yline-nasri @ mail . n - u iv - tlemceen . dz`