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## *Research article*

# Maximal and minimal weak solutions for elliptic problems with nonlinearity on the boundary

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Abstract: This paper deals with the existence of weak solutions for semilinear elliptic equation with nonlinearity on the boundary. We establish the existence of a maximal and a minimal weak solution between an ordered pair of sub- and supersolution for both monotone and nonmonotone nonlinearities. We use iteration argument when the nonlinearity is monotone. For the nonmonotone case, we utilize the surjectivity of a pseudomonotone and coercive operator, Zorn's lemma and a version of Kato's inequality.

Keywords: elliptic problem; nonlinear boundary conditions; maximal and minimal weak solution; pseudomonotone operator; Kato's inequality

## 1. Introduction

We consider an elliptic equation with nonlinear boundary condition of the form

<span id="page-2-0"></span>
$$
\begin{cases}\n-\Delta u + u &= 0 & \text{in } \Omega; \\
\frac{\partial u}{\partial \eta} &= f(x, u) & \text{on } \partial \Omega,\n\end{cases}
$$
\n(1.1)

where  $\Omega \subset \mathbb{R}^N (N \ge 2)$  is a bounded domain with  $C^{2,\alpha}$  ( $0 < \alpha < 1$ ) boundary  $\partial \Omega$ , and  $\partial/\partial \eta := \eta(x) \cdot \nabla$ <br>denotes the outer pormal derivative on the boundary  $\partial \Omega$ . Here  $f : \partial \Omega \times \mathbb{R} \to \mathbb{R}$  is a Carathéodor denotes the outer normal derivative on the boundary  $\partial\Omega$ . Here  $f : \partial\Omega \times \mathbb{R} \to \mathbb{R}$  is a Caratheodory function, that is,  $f(\cdot, u)$  is measurable for each *u* and  $f(x, \cdot)$  is continuous for a.e.  $x \in \partial \Omega$ .

In this paper, we investigate the existence of maximal and minimal weak solutions (to be clarified later) between an ordered pair of sub- and supersolution of [\(1.1\)](#page-2-0) for both monotone and nonmonotone nonlinearities. We use monotone iteration procedure when the nonlinearity is monotone. The nonmonotone case required a careful use of the surjectivity of a bounded, pseudomonotone and coercive operator, Zorn's lemma and a version of Kato's inequality up to the boundary. This proof, for the nonmonotone case, is motivated by the works in [\[1\]](#page-16-0) and [\[2\]](#page-16-1).

Elliptic equations with nonlinear boundary conditions have attracted a lot of attention over the last decades, see for instance [\[3–](#page-16-2)[9\]](#page-17-0) and references therein. Motivation to study equations with nonlinear boundary conditions stems from the fact that, when the reaction near the boundary depends on the density itself, linear boundary conditions (Dirichlet, Neumann, or Robin) are often inadequate to study chemical, biological, or ecological processes, see [\[10–](#page-17-1)[13\]](#page-17-2) and references therein, for specific applications.

The existence of a solution between an ordered pair of sub- and supersolution of elliptic boundary value problems has been studied extensively. For the linear boundary conditions, the sub–supersolution method for classical solutions were developed in [\[14](#page-17-3)[–16\]](#page-17-4) to study the solvability of quasi-linear and semi-linear equations using monotone iteration method. This method also yields the existence of a maximal and a minimal solution. These iterative methods can be thought as a generalization of the Perron arguments on sub- and superharmonic functions for existence of solutions of the boundary value problem. For relatively recent results on the existence of maximal and minimal solutions, for the linear boundary conditions, we refer readers to [\[2,](#page-16-1) [17,](#page-17-5) [18\]](#page-17-6) for the Laplacian case, and [\[1,](#page-16-0) [19\]](#page-17-7) for the *p*-Laplacian case.

For the nonlinear boundary case, see [\[20\]](#page-17-8) and [\[13,](#page-17-2) Ch. 4] where the existence of maximal and minimal classical solutions was established for the monotone case. To the best of our knowledge, our results concerning the existence of maximal and minimal weak solutions are new for both monotone and nonmonotone cases.

We begin with the definitions of weak solution and weak sub- and supersolution. For this, we make use of the real Lebesgue space *L<sup>r</sup>*( $\partial$ Ω) and the Sobolev space *H*<sup>1</sup>(Ω).

<span id="page-3-0"></span>**Definition 1.1.** We say that a function  $u \in H^1(\Omega)$  is a weak solution to [\(1.1\)](#page-2-0) whenever:

(i) 
$$
f(., u(.)) \in L^{\frac{2(N-1)}{N}}(\partial \Omega)
$$
 if  $N > 2$ , and  $f(., u(.)) \in L^{r}(\partial \Omega)$  for  $r > 1$  if  $N = 2$ , and  
\n(ii)  $\int_{\Omega} (\nabla u \nabla \psi + u\psi) = \int_{\partial \Omega} f(x, u)\psi$  for all  $\psi \in H^{1}(\Omega)$ .

<span id="page-3-1"></span>**Definition 1.2.** We say that a function  $\overline{u} \in H^1(\Omega)$  is a weak supersolution to [\(1.1\)](#page-2-0) whenever:

(i) 
$$
f(.,\overline{u}(.)) \in L^{\frac{2(N-1)}{N}}(\partial\Omega)
$$
 if  $N > 2$ , and  $f(.,\overline{u}(.)) \in L^{r}(\partial\Omega)$  for  $r > 1$  if  $N = 2$ , and  
\n(ii)  $\int_{\Omega} (\nabla \overline{u} \nabla \psi + \overline{u} \psi) \ge \int_{\partial\Omega} f(x, \overline{u}) \psi$  for all  $0 \le \psi \in H^{1}(\Omega)$ .

*A weak subsolution u is defined by reversing the inequality in* (ii) *above.*

**Remark 1.3.** Let Γ :  $H^1(Ω)$  →  $L^r(∂Ω)$  be the trace operator given by Γ*u* =  $u|∂Ω$ . It is known that, see  $ρ_θ$  [211 [22 Thm 2.701 and [23 Chapter 61 F is continuous (compact) if e.g. [\[21\]](#page-17-9), [\[22,](#page-17-10) Thm 2.79], and [\[23,](#page-17-11) Chapter 6],  $\Gamma$  is continuous (compact) if

<span id="page-3-2"></span>
$$
\begin{cases} 1 \le r \le \frac{2(N-1)}{N-2} \left( 1 \le r < \frac{2(N-1)}{N-2} \right) \text{ if } N > 2\\ r \ge 1 \quad (r \ge 1) \text{ if } N = 2. \end{cases}
$$
(1.2)

Therefore, the integrals on the right hand side of (ii) of Definition [1.1](#page-3-0) and Definition [1.2](#page-3-1) make sense since (i) holds, and  $\frac{2(N-1)}{N}$  is the conjugate of  $\frac{2(N-1)}{N-2}$  when  $N > 2$ .

2(*N*−1)

We state and prove our results for the case  $N > 2$ , since the case  $N = 2$  follows clearly using [\(1.2\)](#page-3-2). We state our first result concerning maximal and minimal solutions for the monotone case.

<span id="page-4-1"></span>Theorem 1.4. *Suppose there exists a pair of weak sub- and supersolution u and u, respectively, satisfying*  $u \leq \overline{u}$  *in*  $\Omega$ *. Assume that* 

(H1) *there exists*  $k \ge 0$  *such that the map*  $s \mapsto f(x, s) + ks$  *is nondecreasing for all*  $u \le s \le \overline{u}$ *, and for all*  $x \in \partial\Omega$ *.* 

*Then, there exist a minimal weak solution u*<sup>∗</sup> *and a maximal weak solution u*<sup>∗</sup> *to* [\(1.1\)](#page-2-0)*, in the sense that if u is any weak solution to* [\(1.1\)](#page-2-0) *such that*  $\underline{u} \le u \le \overline{u}$ , *then*  $u_* \le u \le u^*$ .

Next, we note that if *f* is locally Lipschitz with respect to the second variable *u*, and the interval  $[u, \overline{u}]$  is bounded, then *f* satisfies the hypothesis (H1). For functions *f* that do not satisfy the monotonicity condition given in (H1), we have the following existence result.

<span id="page-4-0"></span>Theorem 1.5. *Suppose there exists a pair of weak sub- and supersolution u and u, respectively, satisfying*  $u \leq \overline{u}$  *in*  $\Omega$ *. Assume that* 

(H2) *there exists a*  $K \in L^r(\partial\Omega)$ *, r* >  $\frac{2(N-1)}{N}$  $\frac{N-1}{N}$ , such that  $|f(x, s)| \leq K(x)$  *a.e.*  $x \in \partial\Omega$ , for all s satisfying  $u(x) \leq s \leq \overline{u}(x)$ .

*Then* [\(1.1\)](#page-2-0) *has at least one weak solution u such that*  $u \le u \le \overline{u}$ *.* 

Finally, we state a result that guarantees the existence of a maximal and a minimal weak solution without assuming monotonicity condition (H1) on the nonlinearity *f* .

<span id="page-4-4"></span>Theorem 1.6. *Assume hypotheses of Theorem [1.5](#page-4-0) hold. Then, there exist a minimal weak solution u*<sup>∗</sup> *and a maximal weak solution u*<sup>∗</sup> *to* [\(1.1\)](#page-2-0)*, in the sense that if u is any weak solution to* [\(1.1\)](#page-2-0) *such that*  $u \leq u \leq \overline{u}$ , then  $u_* \leq u \leq u^*$ .

In [\[24\]](#page-18-0), Hess proved the existence of a solution, assuming that

<span id="page-4-2"></span>
$$
\int_{\partial\Omega} \sup_{\underline{u}(x)\leq s\leq \overline{u}(x)} |f(x,s)|^q < \infty,\tag{1.3}
$$

for  $q = 2$ . Our result, Theorem [1.4,](#page-4-1) is sharper, needing only that condition [\(1.3\)](#page-4-2) hold for  $q = \frac{2(N-1)}{N}$  $\frac{N-1}{N}$  =  $2-\frac{2}{N}$  $\frac{2}{N}$  < 2.<br>p Section

In Section [2,](#page-4-3) we collect some known results that will be helpful in the sequel. We also state and prove a version of Kato's inequality for our setting, see Theorem [2.4](#page-5-0) and Corollary [2.5.](#page-7-0) In Section [3,](#page-8-0) we prove Theorem [1.4](#page-4-1) using monotone iteration method. In Section [4,](#page-10-0) we prove Theorem [1.5](#page-4-0) by showing that an appropriately defined operator is surjective. We also prove Theorem [1.6](#page-4-4) in Section [4](#page-10-0) by utilizing Theorem [1.5,](#page-4-0) Zorn's Lemma and Theorem [2.4.](#page-5-0) In Section [5,](#page-14-0) we discuss applications of our results.

#### <span id="page-4-3"></span>2. Preliminaries and auxiliary results

Here we collect some results that we use in the sequel. First, we recall an existence and uniqueness result for a linear problem.

<span id="page-5-2"></span>**Proposition 2.1.** *(*  $[4, 8]$  $[4, 8]$  $[4, 8]$ *)* Let  $h \in L^{q}(\partial \Omega)$  for  $q \geq 1$ . Then, the linear problem

$$
\begin{cases}\n-\Delta v + v &= 0 & \text{in } \Omega; \\
\frac{\partial v}{\partial \eta} &= h & \text{on } \partial \Omega\n\end{cases}
$$

*has a unique solution v* ∈ *W*<sup>1</sup>,*<sup>m</sup>* (Ω) *and*

$$
||v||_{W^{1,m}(\Omega)} \leq C||h||_{L^q(\partial\Omega)}, \qquad \text{where} \qquad 1 \leq m \leq Nq/(N-1).
$$

*In particular, if*  $q = \frac{2(N-1)}{N}$  $\frac{N-1}{N}$ *, then*  $u \in H^1(\Omega)$ *.* 

Next, let *X* be a reflexive Banach space and  $A: X \to X^*$ . We say that the operator *A* is *coercive* if

$$
\frac{\langle A(\psi), \psi \rangle}{\|\psi\|_X} \to \infty \text{ as } \|\psi\|_X \to \infty.
$$

We say that *A* is *pseudomonotone*, whenever

<span id="page-5-4"></span>
$$
v_n \rightharpoonup v \quad \text{in} \quad X \quad \text{and} \quad \limsup_{n \to \infty} \langle A(v_n), v_n - v \rangle \le 0 \quad \text{imply}
$$
\n
$$
\liminf_{n \to \infty} \langle A(v_n), v_n - \psi \rangle \ge \langle A(v), v - \psi \rangle \quad \text{for any} \quad \psi \in X. \tag{2.1}
$$

We will utilize the following surjectivity result in the proof of Theorem [1.5.](#page-4-0)

<span id="page-5-3"></span>**Proposition 2.2.** *(* [\[25,](#page-18-1) *Thm. II.* 2.8], [\[22,](#page-17-10) *Thm.* 2.99]) Let *X* be a reflexive Banach space. If  $A: X \rightarrow X^*$ *is a bounded, pseudomonotone and coercive operator, then for each*  $b \in X^*$ *,*  $Au = b$  *has a solution.* 

Finally, we say that a subset *Y* of a partially ordered set  $(X, \leq)$  is a chain if  $x \leq y$  or  $y \leq x$  for every  $x, y \in Y$ . Then, to prove Theorem [1.6,](#page-4-4) we use the following version of Zorn's lemma (see [\[22\]](#page-17-10)):

<span id="page-5-5"></span>Proposition 2.3 (Zorn's lemma). *If in a partially ordered set* (*X*, <sup>≤</sup>)*, every chain Y has an upper bound, then X possesses a maximal element.*

#### *2.1. A version of Kato's inequality*

In [\[26\]](#page-18-2), authors established Kato's inequality up to the boundary for a function  $u \in W^{1,1}(\Omega)$ . Here, we state and prove a version of Kato's inequality up to the boundary, that is necessary in the proof of Theorem [1.6.](#page-4-4) This result can be rephrased as *the maximum of two weak subsolutions is also a weak subsolution*. In particular, *the maximum of two weak solutions is a weak subsolution*.

<span id="page-5-0"></span>**Theorem 2.4.** *Let*  $u_1$  *and*  $u_2$  *be functions in*  $H^1(\Omega)$  *such that there exist*  $f_1$  *and*  $f_2$  *in*  $L^r(\partial\Omega)$ *, for*  $r > \frac{2(N-1)}{r}$  *satisfying*  $r \geq \frac{2(N-1)}{N}$ *N , satisfying*

<span id="page-5-1"></span>
$$
\int_{\Omega} \left( \nabla u_i \nabla \psi + u_i \psi \right) \le \int_{\partial \Omega} f_i \psi \qquad \text{for all } 0 \le \psi \in H^1(\Omega), \tag{2.2}
$$

*for i* = 1, 2. *Then, u* :=  $max{u_1, u_2}$  *satisfies* 

$$
\int_{\Omega} (\nabla u \nabla \psi + u \psi) \le \int_{\partial \Omega} f \psi \quad \text{for all } 0 \le \psi \in H^1(\Omega),
$$
  
\n
$$
if u_1(x) > u_2(x) \quad a.e. \ x \in \partial \Omega.
$$

*where*  $f(x) :=$  $\left\{\right.$  $\overline{\mathcal{L}}$ *f*<sub>1</sub>(*x*) *if*  $u_1(x) > u_2(x)$ *f*<sub>2</sub>(*x*) *if*  $u_1(x) \le u_2(x)$ , *a.e. x* <sup>∈</sup> ∂Ω*.*

*Proof.* Define

$$
\Omega_1 := \{x \in \Omega : u_1(x) > u_2(x)\} \text{ and } \Omega_2 := \Omega \setminus \Omega_1
$$

and

$$
\Gamma_1 := \{x \in \partial\Omega : u_1(x) > u_2(x)\} \text{ and } \Gamma_2 := \partial\Omega \setminus \Gamma_1.
$$

Fix  $0 \leq \psi \in H^1(\Omega)$ . Then,

$$
I = \int_{\Omega} \nabla u \nabla \psi + \int_{\Omega} u \psi
$$
  
= 
$$
\underbrace{\int_{\Omega_1} (\nabla u_1 \nabla \psi + u_1 \psi)}_{I_1} + \underbrace{\int_{\Omega_2} (\nabla u_2 \nabla \psi + u_2 \psi)}_{I_2}.
$$

Consider a sequence  $\xi_n \in C^1(\mathbb{R})$  such that

$$
\xi_n(t) := \begin{cases} 1 & \text{if } t \ge 1/n \\ 0 & \text{if } t \le 0, \end{cases}
$$

and  $\xi'_n > 0$  on  $(0, 1/n)$ . Then, define the sequence of functions

$$
r_n(x) := \xi_n((u_1 - u_2)(x)) \quad \text{for } x \in \overline{\Omega}.
$$

Observe that  $r_n \in H^1(\Omega)$  and  $r_n$  converges pointwise to  $\chi_{\Omega_1 \cup \Gamma_1}$ , where the characteristic function is defined as  $\chi_{\Omega_1 \cup \Gamma_1}(x) :=$  $\left\{\right.$  $\overline{\mathcal{L}}$ 1 if  $x \in \Omega_1 \cup \Gamma_1$ 0 if otherwise. Moreover,  $||r_n||_{L^{\infty}(\Omega) \cap L^{\infty}(\partial \Omega)} \leq 1$  and supp $(\nabla r_n) \subset D_n$ , where  $D_n := \{x \in \Omega : 0 < u_1(x) - u_2(x) < \frac{1}{n}\}$ <br>Theorem we have that  $\frac{1}{n}$ . Then, using Lebesgue Dominated Convergence Theorem, we have that

$$
I_1 = \lim_{n \to \infty} \left[ \int_{\Omega} r_n \nabla u_1 \nabla \psi + \int_{\Omega} r_n u_1 \psi \right].
$$

Since  $r_n \in H^1(\Omega) \cap L^{\infty}(\Omega) \cap L^{\infty}(\partial \Omega)$ , it follows that  $r_n \psi \in H^1(\Omega)$  for any test function  $\psi \in H^1(\Omega) \cap L^{\infty}(\Omega)$ . Recalling that  $\nabla r = 0$  on  $\Omega \setminus D$ , and that  $\mu_k$  satisfies (2.2), we can write *L*<sup>∞</sup>(Ω). Recalling that  $\nabla r_n = 0$  on  $\Omega \setminus D_n$ , and that *u*<sub>1</sub> satisfies [\(2.2\)](#page-5-1), we can write

$$
\int_{\Omega} r_n \nabla u_1 \nabla \psi + r_n u_1 \psi = \int_{\Omega} \nabla u_1 \nabla (r_n \psi) + u_1(r_n \psi) - \int_{D_n} \psi \nabla u_1 \nabla r_n
$$
\n
$$
\leq \int_{\partial \Omega} f_1 r_n \psi - \int_{D_n} \psi \nabla u_1 \nabla r_n. \tag{2.3}
$$

Taking the limit as  $n \to \infty$  in the first term of the right-hand side of [\(2.3\)](#page-6-0), using the Lebesgue Dominated Convergence Theorem, we get

<span id="page-6-0"></span>
$$
\lim_{n\to\infty}\int_{\partial\Omega}f_1r_n\psi=\int_{\Gamma_1}f_1\psi.
$$

Likewise, for  $I_2$  we have

$$
I_2 = \lim_{n \to \infty} \left[ \int_{\Omega} (1 - r_n) \nabla u_2 \nabla \psi + \int_{\Omega} (1 - r_n) u_2 \psi \right],
$$

and

$$
\int_{\Omega} (1 - r_n) \nabla u_2 \nabla \psi + \int_{\Omega} (1 - r_n) u_2 \psi
$$
\n
$$
= \int_{\Omega} \nabla u_2 \nabla [(1 - r_n) \psi] + u_2 (1 - r_n) \psi + \int_{D_n} \psi \nabla u_2 \nabla r_n
$$
\n
$$
\leq \int_{\partial \Omega} f_2 (1 - r_n) \psi + \int_{D_n} \psi \nabla u_2 \nabla r_n. \tag{2.4}
$$

Taking the limit as  $n \to \infty$  in the first term of the right-hand side of [\(2.4\)](#page-7-1) and using the Lebesgue Dominated Convergence Theorem, we get

<span id="page-7-1"></span>
$$
\lim_{n\to\infty}\int_{\partial\Omega}f_2(1-r_n)\psi=\int_{\Gamma_2}f_2\psi.
$$

Using the fact that  $\nabla r_n = \xi'_n(u_1 - u_2)\nabla(u_1 - u_2)$ , the sum of the second terms of the right-hand side of  $(2, 3)$  and  $(2, 4)$  vialds [\(2.3\)](#page-6-0) and [\(2.4\)](#page-7-1) yields

$$
-\int_{D_n} \psi \nabla u_1 \nabla r_n + \int_{D_n} \psi \nabla u_2 \nabla r_n = -\int_{D_n} \psi \nabla (u_1 - u_2) \nabla r_n
$$
  
= 
$$
-\int_{D_n} \psi \xi'_n (u_1 - u_2) |\nabla (u_1 - u_2)|^2 \le 0,
$$
 (2.5)

since  $\psi \ge 0$  and  $\xi_n' \ge 0$ . Adding [\(2.3\)](#page-6-0) and [\(2.4\)](#page-7-1), taking the limit, and using [\(2.5\)](#page-7-2), we get

$$
I = I_1 + I_2 \leq \int_{\Gamma_1} f_1 \psi + \int_{\Gamma_2} f_2 \psi = \int_{\partial \Omega} f \psi.
$$

Thus,  $u := \max\{u_1, u_2\}$  satisfies

$$
\int_{\Omega} \left( \nabla u \nabla \psi + u \psi \right) \le \int_{\partial \Omega} f \psi \qquad \text{for all } 0 \le \psi \in H^1(\Omega),
$$

completing the proof of Theorem [2.4.](#page-5-0)  $\Box$ 

Likewise, we have a result for the minimum of two supersolutions.

<span id="page-7-0"></span>**Corollary 2.5.** *Let*  $u_1$  *and*  $u_2$  *be functions in*  $H^1(\Omega)$  *such that there exist*  $f_1$  *and*  $f_2$  *in*  $L^r(\partial\Omega)$ *, for*  $r > \frac{2(N-1)}{r}$  *satisfying*  $r \geq \frac{2(N-1)}{N}$ *N , satisfying*

$$
\int_{\Omega} \left( \nabla u_i \nabla \psi + u_i \psi \right) \ge \int_{\partial \Omega} f_i \psi \quad \text{for all } 0 \le \psi \in H^1(\Omega),
$$

*for i* = 1, 2. *Then, u* :=  $\min\{u_1, u_2\}$  *satisfies* 

$$
\int_{\Omega} \left( \nabla u \nabla \psi + u \psi \right) \ge \int_{\partial \Omega} f \psi, \quad \text{for all } 0 \le \psi \in H^1(\Omega),
$$

*where*

$$
f(x) := \begin{cases} f_1(x) & \text{if } u_1(x) < u_2(x) \\ f_2(x) & \text{if } u_1(x) \ge u_2(x), \end{cases} \quad a.e. \ x \in \partial \Omega \, .
$$

*Proof.* Using the fact that  $min\{u_1, u_2\} = max\{-u_1, -u_2\}$ , the proof follows from Theorem [2.4.](#page-5-0) □

<span id="page-7-2"></span>

#### <span id="page-8-0"></span>3. Proof of Theorem [1.4](#page-4-1)

We will construct a monotone operator, and show that the iterative scheme starting with a weak subsolution (supersolution) will converge to a minimal (maximal) weak solution.

Let  $J := \{u \in H^1(\Omega) : u \le u \le \overline{u}\}$ . Define the linear map  $T : J \to H^1(\Omega)$  by  $T(u) = v$ , where *v* satisfies

$$
\begin{cases}\n-\Delta v + v &= 0 & \text{in } \Omega; \\
\frac{\partial v}{\partial \eta} + kv &= f(x, u) + ku & \text{on } \partial \Omega.\n\end{cases}
$$

*Step 1. T is well-defined and maps J into itself.*

For every  $u \in J$ , we have  $u \le u \le \overline{u}$ . Then using (H1) and the fact that *u* and  $\overline{u}$  are sub and supersolutions, we get

$$
f(x, \underline{u}) + k\underline{u} \le f(x, u) + ku \le f(x, \overline{u}) + k\overline{u},
$$

and

$$
0 \le |u| \le \max\{|\underline{u}|, |\overline{u}|\} \le |\underline{u}| + |\overline{u}|.
$$

Taking into account the definitions of *u* and  $\overline{u}$ , we have that  $f(., \underline{u}(.)), f(., \overline{u}(.))$  are in  $L^{\frac{2(N-1)}{N}}(\partial \Omega)$ . Since  $u \overline{u} \in H^1(\Omega)$  then by the continuity of the trace energter (1.2) and the embedding of  $L$ *u*,  $\overline{u} \in H^1(\Omega)$ , then by the continuity of the trace operator [\(1.2\)](#page-3-2) and the embedding of  $L^{\frac{2(N-1)}{N-2}}(\partial \Omega)$  into  $L^{\frac{2(N-1)}{N}}(\partial \Omega)$ , for every  $u \in J$ , we have

$$
||f(x, u) + ku||_{L^{\frac{2(N-1)}{N}}(\partial \Omega)} \le ||f(x, \underline{u}) + k\underline{u}||_{L^{\frac{2(N-1)}{N}}(\partial \Omega)} + ||f(x, \overline{u}) + k\overline{u}||_{L^{\frac{2(N-1)}{N}}(\partial \Omega)} \le C.
$$
 (3.1)

Therefore,  $f(., u(.)) + ku(.) \in L^{\frac{2(N-1)}{N}}(\partial \Omega)$ . Then, Proposition [2.1](#page-5-2) implies that  $v = T(u) \in H^1(\Omega)$  is unique. Thus, the man *T* is well-defined unique. Thus, the map *T* is well-defined.

Further, if  $u, w \in J$  with  $u \leq w$ , then by the weak maximum principle and the fact that f satisfies (H1),  $T(u) \leq T(w)$ , that is, the map *T* is nondecreasing. Moreover, repeating the argument and using Definition [1.2\(](#page-3-1)ii), it follows that

<span id="page-8-2"></span><span id="page-8-1"></span>
$$
\underline{u} \le T(\underline{u}) \le T(\overline{u}) \le \overline{u}.\tag{3.2}
$$

Hence, *T* maps *J* to *J*.

Step 2. There exist weakly convergent monotone sequences in  $H^1(\Omega)$ . Let's construct monotone sequences  $\{u_n\}$  and  $\{w_n\}$  successively from the (linear) iteration process

$$
u_n = T(u_{n-1})
$$
 with  $u_0 = \underline{u}$  and  $w_n = T(w_{n-1})$  with  $w_0 = \overline{u}$ .

Using [\(3.2\)](#page-8-1) and the monotonicity of *T*, we get

<span id="page-8-3"></span>
$$
\underline{u} = u_0 \leq \dots \leq u_n \leq \dots \leq w_n \leq \dots \leq w_0 = \overline{u}.\tag{3.3}
$$

We show that  $\{u_n\}$  is convergent. The proof for  $\{w_n\}$  is analogous. We see that  $u_n = T(u_{n-1})$  satisfies

$$
\int_{\Omega} \left( \nabla u_n \nabla \psi + u_n \psi \right) + k \int_{\partial \Omega} u_n \psi = \int_{\partial \Omega} \left( f(x, u_{n-1}) + k u_{n-1} \right) \psi,
$$

for all  $\psi \in H^1(\Omega)$ . Letting  $u_n = T(u_{n-1})$  as a test function, we get

 $\ddot{\phantom{a}}$ 

<span id="page-9-0"></span>
$$
\int_{\Omega} \left( |\nabla u_n|^2 + u_n^2 \right) + k \int_{\partial \Omega} u_n^2 = \int_{\partial \Omega} \left( f(x, u_{n-1}) + ku_{n-1} \right) u_n. \tag{3.4}
$$

Since  $u_{n-1}, u_n \in J$ , using Hölder's inequality in ([3.4\)](#page-9-0), and the bound [\(3.1\)](#page-8-2), we have

$$
||u_n||_{H^1(\Omega)}^2 \le ||u_n||_{H^1(\Omega)}^2 + k||u_n||_{L^2(\partial\Omega)}^2
$$
  
\n
$$
\le ||f(x, u_{n-1}) + ku_{n-1}||_{L^{\frac{2(N-1)}{N}}(\partial\Omega)}||u_n||_{L^{\frac{2(N-1)}{N-2}}(\partial\Omega)}
$$
  
\n
$$
\le C\left(||\overline{u}||_{L^{\frac{2(N-1)}{N-2}}(\partial\Omega)} + ||\underline{u}||_{L^{\frac{2(N-1)}{N-2}}(\partial\Omega)}\right).
$$

Hence, there exists a uniform constant  $C' > 0$ , depending on  $\Omega$ ,  $f$ ,  $k$ ,  $\underline{u}$  and  $\overline{u}$ , such that

<span id="page-9-1"></span>
$$
||u_n||_{H^1(\Omega)} \le C' \,. \tag{3.5}
$$

By the reflexivity of  $H^1(\Omega)$ , [\(3.5\)](#page-9-1), there is a subsequence (relabeled)  $u_n$  which converges weakly to  $u_*$ in  $H^1(\Omega)$ .

*Step 3. f*(*x*, *u<sub>n</sub>*) + *ku<sub>n</sub> converges weakly to f*(*x*, *u*<sub>\*</sub>) + *ku*<sub>\*</sub> *in L*<sup>2(*N*−1)</sup>) (∂Ω).<br>Since the sequence *u*<sub>r</sub> in Step 2 is pondecreasing and bounded (see (

Since the sequence  $u_n$  in Step 2 is nondecreasing and bounded (see [\(3.3\)](#page-8-3)), it converges pointwise to *u*∗, that is,

<span id="page-9-2"></span>
$$
u_*(x) = \lim_{n \to \infty} u_n(x) \in J. \tag{3.6}
$$

Using the fact that *f* is continuous in the second variable *u* for a.e  $x \in \partial\Omega$  and [\(3.6\)](#page-9-2), we have that

$$
f(x, u_*(x)) + ku_* = \lim_{n \to \infty} f(x, u_n(x)) + ku_n(x).
$$

By [\(3.1\)](#page-8-2),  $f(x, u_n) + ku_n$  is bounded in  $L^{\frac{2(N-1)}{N}}(\partial \Omega)$ . Then, Lebesgue Dominated Convergence Theorem yields

$$
\left\| (f(x,u_n)+ku_n) - (f(x,u_*)+ku_*) \right\|_{L^{\frac{2(N-1)}{N}}(\partial\Omega)} \to 0 \quad \text{as } n \to \infty.
$$

Therefore,  $f(x, u_n) + ku_n$  converges strongly (hence weakly) to  $f(x, u_*) + ku_*$  in  $L^{\frac{2(N-1)}{N}}(\partial \Omega)$ . Thus, for all  $\psi \in H^1(\Omega) \subset L^{\frac{2(N-1)}{N-2}}(\partial \Omega)$ , we have

<span id="page-9-3"></span>
$$
\lim_{n \to \infty} \int_{\partial \Omega} (f(x, u_n) + ku_n) \psi = \int_{\partial \Omega} (f(x, u_*) + ku_*) \psi. \tag{3.7}
$$

*Step 4.*  $u_*$  *is a weak solution to* [\(1.1\)](#page-2-0)*.* 

First, since  $u_* \in H^1(\Omega)$ , the continuity of the trace [\(1.2\)](#page-3-2) and  $L^{\frac{2(N-1)}{N-2}}(\partial \Omega) \hookrightarrow L^{\frac{2(N-1)}{N}}(\partial \Omega)$ , imply that  $\subset L^{\frac{2(N-1)}{N}}(\partial \Omega)$ . Therefore, for some positive constant  $C''$ , we have  $u_* \in L^{\frac{2(N-1)}{N}}(\partial \Omega)$ . Therefore, for some positive constant *C*<sup>*''*</sup>, we have

$$
\|f(x, u_*)\|_{L^{\frac{2(N-1)}{N}}(\partial \Omega)} = \|f(x, u_*) + ku_* - ku_*\|_{L^{\frac{2(N-1)}{N}}(\partial \Omega)},
$$
  
\n
$$
\leq \|f(x, u_*) + ku_*\|_{L^{\frac{2(N-1)}{N}}(\partial \Omega)}, + \|ku_*\|_{L^{\frac{2(N-1)}{N}}(\partial \Omega)},
$$
  
\n
$$
\leq C''.
$$

$$
\int_{\Omega} \left( \nabla u_n \nabla \psi + u_n \psi \right) + k \int_{\partial \Omega} u_n \psi = \int_{\partial \Omega} \left( f(x, u_{n-1}) + k u_{n-1} \right) \psi.
$$

Observe that  $u_n$  converges weakly to  $u_*$  in  $H^1(\Omega)$ , strongly in  $L^2(\partial\Omega)$  (see Step 2) and  $f(x, u_n)$  + converges weakly to  $f(x, u_n) + ku_n$  in  $I^{\frac{2(N-1)}{N}}(\partial\Omega)$  (see Step 3). Then taking the limit as  $n \to \infty$ *ku<sub>n</sub>* converges weakly to  $f(x, u_*) + ku_*$  in  $L^{\frac{2(N-1)}{N}}(\partial \Omega)$  (see Step 3). Then taking the limit as  $n \to \infty$ and using [\(3.7\)](#page-9-3), we get for any  $\psi \in H^1(\Omega)$ 

$$
\int_{\Omega} (\nabla u_{*} \nabla \psi + u_{*} \psi) + \int_{\partial \Omega} k u_{*} \psi = \lim_{n \to \infty} \left( \int_{\Omega} (\nabla u_{n} \nabla \psi + u_{n} \psi) + \int_{\partial \Omega} k u_{n} \psi \right)
$$

$$
= \lim_{n \to \infty} \left( \int_{\partial \Omega} (f(x, u_{n-1}) + k u_{n-1}) \psi \right)
$$

$$
= \int_{\partial \Omega} (f(x, u_{*}) + k u_{*}) \psi.
$$

Hence,

$$
\int_{\Omega} \left( \nabla u_* \nabla \psi + u_* \psi \right) = \int_{\partial \Omega} f(x, u_*) \psi \quad \text{for all } \psi \in H^1(\Omega).
$$

Moreover, we also have  $f(x, u_*) \in L^{\frac{2(N-1)}{N}}(\partial \Omega)$ . Thus  $u_*$  is a weak solution to [\(1.1\)](#page-2-0).

*Step 5.*  $u_*$  *is the minimal weak solution in the interval*  $[u, \overline{u}]$ *.* 

Let *v* be a weak solution to [\(1.1\)](#page-2-0) with  $u \le v \le \overline{u}$ . Then *v* is a weak supersolution, and  $u \le v$ . Repeating the above iteration procedure with  $u_0 = u$ , we get  $u \le u_* \le v$ . Thus  $u_*$  is a weak minimal solution.

Similarly, we can construct the maximal weak solution  $u^*$  from the sequence  $\{w_n\}$  with  $w_0 = \overline{u}$ . This completes the proof of Theorem [1.4.](#page-4-1)  $\Box$ 

#### <span id="page-10-0"></span>4. Proofs of Theorem [1.5](#page-4-0) and Theorem [1.6](#page-4-4)

We prove Theorem [1.5](#page-4-0) by applying Proposition [2.2](#page-5-3) to an appropriate operator related to our problem [\(1.1\)](#page-2-0). Then, Theorem [1.6](#page-4-4) is proved by using Zorn's lemma and Theorem [2.4.](#page-5-0) Theorem [1.5](#page-4-0) guarantees that the set defined for the Zorn's lemma in the proof of Theorem [1.6](#page-4-4) is nonempty.

#### *4.1. Proof of Theorem [1.5](#page-4-0)*

Let us consider a modified problem

<span id="page-10-2"></span><span id="page-10-1"></span>
$$
\begin{cases}\n-\Delta u + u &= 0 & \text{in } \Omega; \\
\frac{\partial u}{\partial \eta} &= g(x, u) & \text{on } \partial \Omega,\n\end{cases}
$$
\n(4.1)

where

$$
g(x, s) := \begin{cases} f(x, \underline{u}(x)), & s < \underline{u}(x), \\ f(x, s), & \underline{u}(x) \le s \le \overline{u}(x), \\ f(x, \overline{u}(x)), & s > \overline{u}(x) \end{cases}
$$
(4.2)

is the truncated function. We observe that  $g$  is a Caratheodory function, since  $f$  is a Caratheodory function. We note that a weak solution *u* of [\(4.1\)](#page-10-1) is a weak solution of [\(1.1\)](#page-2-0) whenever  $u \le u \le \overline{u}$ .

Our plan is to establish the existence of a weak solution *u* of [\(4.1\)](#page-10-1), and verify that  $u \le u \le \overline{u}$ . For the existence part, we use Proposition [2.2.](#page-5-3) For this, we define the map  $B: H^1(\Omega) \to (H^1(\Omega))^*$  given by

<span id="page-11-0"></span>
$$
\langle B(v), \psi \rangle := \int_{\Omega} (\nabla v \nabla \psi + v \psi) - \int_{\partial \Omega} g(x, v) \psi,
$$
 (4.3)

for all  $\psi \in H^1(\Omega)$ .

First, we show that *B* is *well-defined and bounded.* The first integral of [\(4.3\)](#page-11-0) is well-defined since  $v, \psi \in H^1(\Omega)$ . By the Hölder's inequality combined with the continuity of trace operator ([1.2\)](#page-3-2) and hypothesis (**H2**), we get hypothesis  $(H2)$ , we get

<span id="page-11-2"></span><span id="page-11-1"></span>
$$
\int_{\{\underline{u}\leq v\leq \overline{u}\}}|f(x,v)\psi|\leq ||K||_{L^{r}(\partial\Omega)}||\psi||_{L^{r'}(\partial\Omega)},\tag{4.4}
$$

where  $r' < \frac{2(N-1)}{N-2}$ < [\(4.4\)](#page-11-1) yield  $\frac{(N-1)}{N-2}$  is the conjugate of *r*. Then, the definition of *g* given in [\(4.2\)](#page-10-2), Definition [1.2\(](#page-3-1)i), and

$$
\left| \int_{\partial \Omega} g(x, v) \psi \right| \leq \int_{\{v < \underline{u}\}} |f(x, \underline{u}) \psi| + \int_{\{\underline{u} \leq v \leq \overline{u}\}} |f(x, v) \psi| + \int_{\{v > \overline{u}\}} |f(x, \overline{u}) \psi|
$$
\n
$$
\leq C_2 \|\psi\|_{H^1(\Omega)},
$$
\n(4.5)

where the last inequalities of  $(4.5)$  follow by  $(4.4)$  and  $(1.2)$ , and the constant  $C_2$  depends only on *K* and  $Ω$ .

Second, we show that *B* is *pseudomonotone*, see definition [\(2.1\)](#page-5-4). For this, we set  $B = L - G$ , where  $L, G: H^1(\Omega) \to (H^1(\Omega))^*$  are defined by

$$
\langle L(v), \psi \rangle := \int_{\Omega} (\nabla v \nabla \psi + v \psi) \text{ and } \langle G(v), \psi \rangle := \int_{\partial \Omega} g(x, v) \psi,
$$

for all  $\psi \in H^1(\Omega)$ . Then we show that *B* is pseudomonotone in the following steps. Let  $v_n \to v$  in  $H^1(\Omega)$  $H^1(\Omega).$ 

*Step 1:*  $Lv_n \to Lv$  in  $(H^1(\Omega))^*$ . Since  $v_n \to v$ ,  $\langle L(v_n) - L(v), \psi \rangle \to 0$  as  $n \to \infty$  for all  $\psi \in H^1(\Omega)$ . Hence,

$$
||L(v_n) - L(v)||_{(H^1(\Omega))^*} = \sup_{||\psi||_{H^1(\Omega)} \le 1} |\langle L(v_n) - L(v), \psi \rangle| \to 0 \text{ as } n \to \infty,
$$

as desired.

*Step 2:*  $G(v_n) \to G(v)$  in  $(H^1(\Omega))^*$ . Suppose that  $v_n \rightharpoonup v$  in  $H^1(\Omega)$  but  $G(v_n) \nightharpoonup G(v)$  in  $(H^1(\Omega))^*$ . Then there exists  $\varepsilon_0 > 0$  and a subsequence by level that subsequence  $\{v_{n_j}\}$  such that

<span id="page-11-3"></span>
$$
||G(v_{n_j}) - G(v)||_{(H^1(\Omega))^*} \ge \varepsilon_0.
$$
\n(4.6)

Using the fact that  $\{v_{n_j}\}\$ is bounded in  $H^1(\Omega)$  and the compactness of the trace operator [\(1.2\)](#page-3-2), there exists a subsequence  $\{v'_{n_j}\}$  such that  $v'_{n_j} \to v$  in  $L^{r'}(\partial \Omega)$ , where *r'* exists a subsequence  $\{v''_{n_j}\}$  such that 2(*N*−1) <sup>*<u>(N-1)</u>*</sup>. By [\[27,](#page-18-3) Theorem 4.9], there exists a subsequence  $\{v''_{n_j}\}\)$  such that

$$
v''_{n_j}(x) \to v(x)
$$
 a.e.  $x \in \partial\Omega$ .

Since  $g(x,.)$  is continuous for a.e.  $x \in \partial\Omega$ , then  $g(x, v''_{n_j}(x)) \to g(x, v(x))$  a.e.  $x \in \partial\Omega$  and  $g(x, v''_{n_j}(x))$  is<br>bounded in  $U'(\partial\Omega)$  by (H2). Using the Lebesgue Dominated Convergence Theorem, we get bounded in *L<sup>r</sup>*( $\partial$ Ω) by (**H2**). Using the Lebesgue Dominated Convergence Theorem, we get

> |*g*(., *v*<sup>"</sup><sub>*n*</sup>.</sub>  $\langle f''_{n_j}(\cdot) \rangle - g(\cdot, v(\cdot)) ||_{L^r(\partial \Omega)} \to 0 \text{ as } n \to \infty.$

By the Hölder's inequality, for all  $\psi \in H^1(\Omega)$ , we get

$$
\langle G(v''_{n_j}) - G(v), \psi \rangle \to 0 \text{ as } j \to \infty.
$$

Therefore,  $||G(v''_{n_j}) - G(v)||_{(H^1(\Omega))^*} = \sup$  $\|\psi\|_{H^1(\Omega)} \leq 1$  $|\langle G(v''_n)|$  $P''_{n_j}$  → *G*(*v*),  $\psi$   $\rangle$  → 0 as *j* → ∞. Hence, *G*(*v*<sub>n<sub>j</sub></sub>) → *G*(*v*)

in  $(H<sup>1</sup>(\Omega))$ <sup>\*</sup> as *j* → ∞, a contradiction to [\(4.6\)](#page-11-3).

*Step 3: B is pseudomonotone.*

Let  $v_n \rightharpoonup v$  in  $H^1(\Omega)$ . Using *Step 1-Step 2*, we get that

$$
B(v_n) \to B(v) \quad \text{in} \quad (H^1(\Omega))^*.
$$

Therefore,  $\langle B(v_n), \psi \rangle \to \langle B(v), \psi \rangle$  as  $n \to \infty$  for all  $\psi \in H^1(\Omega)$ . Furthermore, by [\[27,](#page-18-3) Proposition 3.5 (*iv*)]  $\langle B(v), v \rangle \to \langle B(v), v \rangle$  as  $n \to \infty$ . Hence  $(iv)$ ],  $\langle B(v_n), v_n \rangle \rightarrow \langle B(v), v \rangle$  as  $n \rightarrow \infty$ . Hence,

$$
\langle B(v_n), v_n - \psi \rangle \to \langle B(v), v - \psi \rangle \text{ as } n \to \infty,
$$

establishing that *B* is pseudomonotone.

Finally, we show that *B* is *coercive*, i.e.,  $\langle B(\psi), \psi \rangle / ||\psi||_{H^1(\Omega)} \to \infty$  as  $||\psi||_{H^1(\Omega)} \to \infty$ . For any  $H^1(\Omega)$  using (4.5) in the definition of the operator *B*, we have  $\psi \in H^1(\Omega)$ , using [\(4.5\)](#page-11-2) in the definition of the operator *B*, we have

$$
\langle B(\psi), \psi \rangle \geq ||\psi||^2_{H^1(\Omega)} - C_2 ||\psi||_{H^1(\Omega)} \geq \frac{1}{2} ||\psi||^2_{H^1(\Omega)} - C_3.
$$

Hence *B* is *coercive*. Thus *B* satisfies the hypotheses of Proposition [2.2](#page-5-3) with  $X = H^1(\Omega)$ . Therefore, for  $b = 0 \in (H^1(\Omega))^*$ , there exists  $u \in H^1(\Omega)$  such that

<span id="page-12-0"></span>
$$
\langle B(u), \psi \rangle = 0 \quad \forall \psi \in H^1(\Omega).
$$

Moreover,  $g(x,.)$  is bounded in  $L^{\frac{2(N-1)}{N-2}}(\partial \Omega)$  by (H2), and therefore in  $L^{\frac{2(N-1)}{N}}(\partial \Omega)$  by continuous embed-<br>ding of  $L^{\frac{2(N-1)}{N-2}}(\partial \Omega)$  into  $L^{\frac{2(N-1)}{N-2}}(\partial \Omega)$ . Hence u is a weak solution of (4.1). It ding of  $L^{\frac{2(N-1)}{N-2}}(\partial \Omega)$  into  $L^{\frac{2(N-1)}{N}}(\partial \Omega)$ . Hence *u* is a weak solution of [\(4.1\)](#page-10-1). It remains to prove that *u* is a weak solution of (4.1). Weak solution of (4.1) weak solution of [\(1.1\)](#page-2-0). For this, we will show that  $u \le u \le \overline{u}$  in  $\Omega$ , so that  $g = f$  in [\(4.1\)](#page-10-1).

Clearly,  $(u - \overline{u})_+ := max\{0, u - \overline{u}\}\in H^1(\Omega)$  and  $(\underline{u} - u)_+ := max\{0, \underline{u} - u\}\in H^1(\Omega)$ . Then, using the set formulation of (4.1) with the test function  $u(x) = (u - \overline{u}) > 0$  in  $H^1(\Omega)$  and the facts that  $\overline{u}$  is a weak formulation of [\(4.1\)](#page-10-1) with the test function  $\psi := (u - \overline{u})_+ \ge 0$  in  $H^1(\Omega)$ , and the facts that  $\overline{u}$  is a supersolution of (1.1) and  $(u - \overline{u}) = 0$  in  $\{u \le \overline{u}\}\$  we have supersolution of [\(1.1\)](#page-2-0) and  $(u - \overline{u})_+ = 0$  in  $\{u \le \overline{u}\}\)$ , we have

$$
\int_{\Omega} \left( \nabla u \nabla (u - \overline{u})_{+} + u(u - \overline{u})_{+} \right) = \int_{\partial \Omega} g(x, u)(u - \overline{u})_{+} \tag{4.7}
$$

$$
= \int_{\{u>\overline{u}\}} f(x,\overline{u})(u-\overline{u})_{+}
$$
  

$$
= \int_{\partial\Omega} f(x,\overline{u})(u-\overline{u})_{+}
$$
  

$$
\leq \int_{\Omega} \nabla \overline{u} \nabla (u-\overline{u})_{+} + \int_{\Omega} \overline{u}(u-\overline{u})_{+}.
$$

Then, [\(4.7\)](#page-12-0) yields

$$
0 \leq \int_{\Omega} |\nabla(u - \overline{u})_{+}|^{2} + \int_{\Omega} |(u - \overline{u})_{+}|^{2}
$$
  
= 
$$
\int_{\Omega} \nabla(u - \overline{u}) \nabla(u - \overline{u})_{+} + \int_{\Omega} (u - \overline{u})(u - \overline{u})_{+}
$$
  
 $\leq 0,$ 

which implies that  $||(u - \overline{u})_+||_{H^1(\Omega)} = 0$ . That is,  $u \leq \overline{u}$  a.e. in  $\Omega$ . Using the the continuity of the trace operator [\(1.2\)](#page-3-2), we get that  $||(u - \overline{u})_+||_{L^{\frac{2(N-1)}{N-2}}(\partial\Omega)} = 0$ . Hence,  $u \le \overline{u}$  a.e. in  $\Omega$ .

Analogously, taking the test function  $\psi := (\underline{u} - u)_+ \ge 0$  and using the fact that <u>*u*</u> is a subsolution of [\(1.1\)](#page-2-0), we obtain that

$$
0 \leq \int_{\Omega} |\nabla (\underline{u} - u)_+|^2 + \int_{\Omega} |(\underline{u} - u)_+|^2
$$
  
= 
$$
\int_{\Omega} \nabla (\underline{u} - u) \nabla (\underline{u} - u)_+ + \int_{\Omega} (\underline{u} - u) (\underline{u} - u)_+ \leq 0,
$$

Therefore,  $u \le u$  a.e. in  $\overline{\Omega}$ , and hence  $u \le u \le \overline{u}$  a.e. in  $\overline{\Omega}$ . Thus, *u* is a weak solution of [\(1.1\)](#page-2-0), completing the proof of Theorem [1.5.](#page-4-0)  $\Box$ 

#### *4.2. Proof of Theorem [1.6](#page-4-4)*

We will use Zorn's Lemma and Proposition [2.3,](#page-5-5) to prove our result. Consider the set

$$
\mathcal{A} := \{ u \in H^1(\Omega) \colon \underline{u}(x) \le u(x) \le \overline{u}(x) \text{ a.e. in } \overline{\Omega} \text{ and } u \text{ is a weak solution of (1.1)} \},
$$

and we note that  $\mathcal{A}$  is nonempty by Theorem [1.5.](#page-4-0) Let  $\{u_i\}_{i\in I} \subseteq \mathcal{A}$  be a family of *chain*. Since  $u_i$  is a weak solution of [\(1.1\)](#page-2-0), taking  $u_i$  as the test function and using [\(4.4\)](#page-11-1), we get

$$
||u_i||_{H^1(\Omega)} = \int_{\Omega} \left( |\nabla u_i|^2 + u_i^2 \right) = \int_{\partial \Omega} f(x, u_i) u_i \leq C,
$$

where *C* depends on <u>*u*</u>,  $\overline{u}$ , *K*,  $\partial\Omega$  but independent of *i* ∈ *I*. By the separability and reflexivity of  $H^1(\Omega)$ , there exists an increasing sequence *u*, such that there exists an increasing sequence  $u_n$  such that

$$
u_n \rightharpoonup u := \sup_{i \in I} u_i \text{ in } H^1(\Omega).
$$

Clearly, *u* is an upper bound of the chain  $\{u_i\}_{i \in I}$ . It suffices to show that  $u \in A$ . Since  $\{u_n\}$  is nondecreasing and  $u \le u_n \le \overline{u}$ , we have that  $u_n(x) \to u(x)$ , and  $u_n(x) \le u(x)$  for all n, and  $u(x) \le u(x) \le \overline{u}(x)$ pointwise a.e. in  $\overline{\Omega}$ . Furthermore, since *f* is Caratheodory, we have that

$$
f(x, u_n(x)) \to f(x, u(x))
$$
 as  $n \to \infty$ .

This, in conjunction with (H2), and the Lebesgue Dominated Convergence Theorem yields  $|| f(x, u_n)$  $f(x, u) \|_{L^r(\partial \Omega)} \to 0$  as  $n \to \infty$ . Therefore, using Hölder's inequality, we deduce that

$$
\left| \int_{\partial \Omega} f(x, u_n) \psi - \int_{\partial \Omega} f(x, u) \psi \right| \leq \int_{\partial \Omega} |f(x, u_n) - f(x, u)| |\psi|
$$
  
\$\leq ||f(x, u\_n) - f(x, u)||\_{L^r(\partial \Omega)} ||\psi||\_{L^{r'}(\partial \Omega)} \to 0\$,

which yields

$$
\lim_{n \to \infty} \int_{\partial \Omega} f(x, u_n) \psi = \int_{\partial \Omega} f(x, u) \psi \quad \text{ for all } \psi \in H^1(\Omega).
$$

Taking the limit as  $n \to \infty$ , we get for any  $\psi \in H^1(\Omega)$ 

$$
\int_{\Omega} (\nabla u \nabla \psi + u \psi) = \lim_{n \to \infty} \int_{\Omega} (\nabla u_n \nabla \psi + u_n \psi)
$$

$$
= \lim_{n \to \infty} \int_{\partial \Omega} f(x, u_n) \psi = \int_{\partial \Omega} f(x, u) \psi.
$$

Hence, *u* is a weak solution of [\(1.1\)](#page-2-0), thus concluding that  $u \in \mathcal{A}$ .

By Zorn's Lemma, there exists a maximal element  $u^* \in \mathcal{A}$ . It remains to show that  $u^*$  is maximal in the sense that if  $\hat{u}$  is any other weak solution of [\(1.1\)](#page-2-0) between <u>*u*</u> and  $\overline{u}$ , then  $\hat{u} \le u^*$ . So, let  $\hat{u}$  be a weak solution of [\(1.1\)](#page-2-0) between  $\mu$  and  $\bar{u}$ , and  $u^*$  is the maximal element of  $\mathcal{A}$ . By Proposition [2.4,](#page-5-0)  $u = \max\{\hat{u}, u^*\}$  is a subsolution of [\(1.1\)](#page-2-0). Then, by Theorem [1.5,](#page-4-0) there exists a weak solution  $u_0$  of (1.1) satisfying

$$
\underline{u} \le u \le u_0 \le \overline{u} \, .
$$

Thus,  $u_0 \in \mathcal{A}$ . On the other hand,  $u^* \le \max\{\hat{u}, u^*\} = u \le u_0$ . But  $u^*$  is maximal element of  $\mathcal{A}$ , so necessarily  $u^* = u_0$ . Therefore, we readily see that  $\hat{u} \le u \le u_0 = u^*$  and hence necessarily  $u^* = u_0$ . Therefore, we readily see that  $\hat{u} \le u \le u_0 = u^*$ , and hence

$$
\underline{u} \leq \hat{u} \leq u^* \leq \overline{u},
$$

as desired. The existence of a minimal element  $u_*$  of  $\mathcal A$  is proved analogously. This completes the proof of Theorem [1.6.](#page-4-4) □

#### <span id="page-14-0"></span>5. Examples

In this section, we apply our existence results, Theorem [1.4](#page-4-1) and Theorem [1.5,](#page-4-0) to problems involving sublinear nonlinearities. In particular, in each case we construct an ordered pair of weak sub- and supersolution. We apply Theorem [1.4](#page-4-1) to establish Theorem [5.1](#page-14-1) and Theorem [1.5](#page-4-0) in Remark [5.2](#page-16-4) below.

#### <span id="page-14-1"></span>Theorem 5.1. *Consider*

<span id="page-14-2"></span>
$$
\begin{cases}\n-\Delta u + u = 0 & \text{in } \Omega; \\
\frac{\partial u}{\partial \eta} = \lambda f(u) & \text{on } \partial \Omega,\n\end{cases}
$$
\n(5.1)

*where* λ > <sup>0</sup> *parameter and f* : [0, <sup>∞</sup>) <sup>→</sup> [0, <sup>∞</sup>) *is locally Lipschitz continuous function satisfying*

*(i)*  $f(0) = 0$  *with*  $f'(0) > 0$ *, and*<br>*(ii)*  $\lim_{t \to 0} \frac{f(s)}{s} = 0$ 

 $\ddot{\phantom{0}}$ 

*(ii)* lim *s*→∞ *f*(*s*)  $\frac{(s)}{s} = 0.$ 

*Then* [\(5.1\)](#page-14-2) has a positive weak solution for  $\lambda > \frac{\mu_1}{f'(0)}$ , where  $\mu_1 > 0$  is the first eigenvalue of the Steklov eigenvalue problem *eigenvalue problem*

$$
\begin{cases}\n-\Delta \varphi_1 + \varphi_1 = 0 & \text{in } \Omega; \\
\frac{\partial \varphi_1}{\partial \eta} = \mu_1 \varphi_1 & \text{on } \partial \Omega,\n\end{cases}
$$
\n(5.2)

and  $0 < \varphi_1 \in H^1(\Omega)$  *is the corresponding eigenfunction.* 

*Proof.* Let  $\lambda > \frac{\mu_1}{f'(0)}$  be fixed. Using hypothesis (i), we verify that  $\mu := \epsilon \varphi_1$  is a subsolution of [\(5.1\)](#page-14-2) for  $\epsilon \approx 0$ . Indeed, we observe that since  $\lambda > \frac{\mu_1}{f'(0)}$  is fixed,  $\xi(s) := \mu_1 s - \lambda f(s)$  satisfies  $\xi(0) = 0$  and  $\xi'(0) \le 0$  then  $\xi(s) \le 0$  for  $s \ge 0$ . Therefore, for all  $0 \le t \le H(\Omega)$  the following holds for  $s \ge 0$ . ξ  $\mathcal{V}(0) < 0$ , then  $\xi(s) < 0$  for  $s \approx 0$ . Therefore, for all  $0 \le \psi \in H^1(\Omega)$ , the following holds for  $\epsilon \approx 0$ 

$$
\int_{\Omega} \nabla \underline{u} \nabla \psi + \int_{\Omega} \underline{u} \psi = \mu_1 \int_{\partial \Omega} (\epsilon \varphi_1) \psi \leq \lambda \int_{\partial \Omega} f(\epsilon \varphi_1) \psi = \lambda \int_{\partial \Omega} f(\underline{u}) \psi.
$$

Next, using hypothesis (ii), we show that there exists  $M_{\lambda} > 0$  such that  $\overline{u} := Me$  is a weak superso-lution of [\(5.1\)](#page-14-2) for all  $M \geq M_{\lambda}$ , where *e* is the unique positive solution of

$$
\begin{cases}\n-\Delta e + e = 0 & \text{in } \Omega; \\
\frac{\partial e}{\partial \eta} = 1 & \text{on } \partial \Omega.\n\end{cases}
$$

We observe that while f is not assumed to be nondecreasing,  $f(t) := \max_{\alpha \in \mathbb{R}^n}$ *<sup>s</sup>*∈[0,*t*] *f*(*s*) is nondecreasing, and  $f(t) \leq \overline{f}(t)$  for all  $t \geq 0$ . Moreover, due to hypothesis (ii),  $\overline{f}$  satisfies the sublinear condition at infinity

$$
\lim_{t\to+\infty}\frac{\overline{f}(t)}{t}=0.
$$

Therefore, there exists  $M_{\lambda} > 0$  such that for all  $M \geq M_{\lambda}$ 

$$
\frac{\overline{f}(M||e||_{L^{\infty}(\partial\Omega)})}{M||e||_{L^{\infty}(\partial\Omega)}} \leq \frac{1}{\lambda ||e||_{L^{\infty}(\partial\Omega)}} \text{ or equivalently } \lambda \overline{f}(M||e||_{L^{\infty}(\partial\Omega)}) \leq M.
$$

Then  $\overline{u} = Me \in H^1(\Omega)$  satisfies

$$
\int_{\Omega} \nabla \overline{u} \nabla \psi + \int_{\Omega} \overline{u} \psi = M \int_{\partial \Omega} \psi
$$
\n
$$
\geq \lambda \int_{\partial \Omega} \overline{f}(M ||e||_{L^{\infty}(\partial \Omega)}) \psi
$$
\n
$$
\geq \lambda \int_{\partial \Omega} \overline{f}(M e) \psi
$$
\n
$$
\geq \lambda \int_{\partial \Omega} f(M e) \psi = \lambda \int_{\partial \Omega} f(\overline{u}) \psi
$$

for all  $0 \le \phi \in H^1(\Omega)$ . Therefore,  $\overline{u}$  is a weak supersolution of [\(1.1\)](#page-2-0) for each  $\lambda > \frac{\mu_1}{f'(0)}$ . Clearly  $\overline{u} = Me \ge \epsilon(\lambda)\varphi_1 = u$  a.e. in  $\overline{\Omega}$ . We remark that since *f* is locally Lipschitz and  $[u, \overline{u}]$  is bounded, *f* satisfies hypothesis (H1) of Theorem [1.4.](#page-4-1) Hence, there exists a positive weak solution *u* of [\(5.1\)](#page-14-2) such that  $\epsilon \varphi_1 \le u \le Me$  a.e. in  $\overline{\Omega}$  for any  $\lambda > \frac{\mu_1}{f'(0)}$ . This completes the proof.  $\Box$ 

<span id="page-16-4"></span>Remark 5.2. On the other hand, if *f* is continuous (not necessarily Lipschitz), satisfies hypothesis (ii) of Theorem [5.1](#page-14-1) and  $f(s) > 0$  for  $s \ge 0$ , the problem [\(5.1\)](#page-14-2) has a positive weak solution for each  $\lambda > 0$ . Indeed, it is easy to see that  $u \equiv 0$  is a strict weak subsolution and for each  $\lambda > 0$ , there exists  $M_{\lambda} > 0$ such that  $\overline{u} = Me$  is a weak supersolution for all  $M \ge M_\lambda$ , as in the proof of Theorem [5.1.](#page-14-1) Then, the result follows by Theorem [1.5.](#page-4-0)

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## Conflict of interest

The authors declare there is no conflicts of interest.

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