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involving schrödinger operators”

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BLOW UP OF THE SOLUTIONS TO A LINEAR ELLIPTIC SYSTEM INVOLVING SCHRÖDINGER OPERATORS

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Abstract. We show how the solutions to a 2×2 linear system involving Schrödinger operators blow up as the parameter μ tends to some critical value which is the principal eigenvalue of the system; here the potential is continuous positive with superquadratic growth and the square matrix of the system is with constant coefficients and may have a double eigenvalue.

Keywords: Maximum Principle, Antimaximum Principle, Elliptic Equation and Systems, Cooperative and Non-cooperative Systems, Principle Eigenvalue.

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§1. Introduction

We study here the behavior of the solutions to a 2×2 system (considered in its variational formulation):

$$(S) \quad LU := (-\Delta + q(x))U = AU + \mu U + F(x) \text{ in } \mathbb{R}^N, \\ U(x)_{|x| \rightarrow \infty} \rightarrow 0$$

where q is a continuous positive potential tending to $+\infty$ at infinity with superquadratic growth; U is a column vector with components u_1 and u_2 and A is a 2×2 square matrix with constant coefficients. F is a column vector with components f_1 and f_2 .

Such systems have been intensively studied mainly for $\mu = 0$ and for A with 2 distinct eigenvalues; here we consider also the case of a double eigenvalue. In both cases, we show the blow up of solutions as μ tends to some critical value ν which is the principal eigenvalue of System (S). This extends to systems involving Schrödinger operators defined on \mathbb{R}^N earlier results valid for systems involving the classical Laplacian defined on smooth bounded domains with Dirichlet boundary conditions.

This paper is organized as follows: In Section 2 we recall known results for one equation. In Section 3 we consider first the case where A has two different eigenvalues and then we study the case of a double eigenvalue.

§2. The equation

We shortly recall the case of one equation

$$(E) \quad Lu := (-\Delta + q(x))u = \sigma u + f(x) \in \mathbb{R}^N,$$

$$\lim_{|x| \Rightarrow +\infty} u(x) = 0.$$

σ is a real parameter.

Hypotheses

(H_q) q is a positive continuous potential tending to $+\infty$ at infinity.

(H_f) $f \in L^2(\mathbb{R}^N)$, $f \geq 0$ and $f > 0$ on some subset with positive Lebesgue measure.

It is well known that if (H_q) is satisfied, L possesses an infinity of eigenvalues tending to $+\infty$: $0 < \lambda_1 < \lambda_2 \leq \dots$

Notation: (Λ, ϕ) Denote by Λ the smallest eigenvalue of L ; it is positive and simple and denote by ϕ the associated eigenfunction, positive and with L^2 -norm $\|\phi\| = 1$.

It is classical ([9], [11]) that if $f > 0$ and $\sigma < \Lambda$ the positivity is improved, or in other words, the maximum principle (**MP**) is satisfied:

$$(MP) \quad f \geq 0, \neq 0 \Rightarrow u > 0.$$

Lately, for potentials growing fast enough (faster than the harmonic oscillator), another notion has been introduced ([2], [3], [5], [6]) which improves the maximum (or antimaximum principle): the "groundstate positivity" (**GSP**) (resp. "negativity" (**GSN**)) which means that there exists $k > 0$ such that

$$u > k\phi \text{ (GSP) (resp. } u < -k\phi \text{ (GSN))}.$$

We also say shortly "fundamental positivity" or "negativity", or also " ϕ -positivity" or "negativity".

The first steps in this direction use a radial potential. Here we consider a small perturbation of a radial one as in [5].

The potential q We define first a class \mathcal{P} of radial potentials:

$$\mathcal{P} := \{Q \in C(\mathbb{R}_+, (0, \infty)) / \exists R_0 > 0, Q' > 0 \text{ a.e. on } [R_0, \infty), \int_{R_0}^{\infty} Q(r)^{-1/2} < \infty\}. \quad (1)$$

The last inequality holds if Q is growing sufficiently fast ($> r^2$). Now we give results of GSP or GSN for a potential q which is a small perturbation of Q ; we assume:

(H'_q) q satisfies (H_q) and there exists two functions Q_1 and Q_2 in \mathcal{P} , and two positive constants R_0 and C_0 such that

$$Q_1(|x|) \leq q(x) \leq Q_2(|x|) \leq C_0 Q_1(|x|), \quad \forall x \in \mathbb{R}^N, \quad (2)$$

$$\int_{R_0}^{\infty} (Q_2(s) - Q_1(s)) \int_{R_0}^s \exp\left(-\int_r^s [Q_1(t)^{1/2} + Q_2(t)^{1/2}] dt\right) dr ds < \infty. \quad (3)$$

Denoting by Φ_1 (resp. Φ_2) the groundstate of $L_1 := -\Delta + Q_1$ (resp. $L_2 = -\Delta + Q_2$), Corollary 3.3 in [5] says that all these groundstates are "comparable" that is there exists constants $0 < k_1 \leq k_2 \leq \infty$ such that $k_1\phi \leq \Phi_1, \Phi_2 \leq k_2\phi$.

Theorem 1. (GSP) ([5]) *If (H'_q) and (H_f) are satisfied, then, for $\sigma < \Lambda$, there is a unique solution u to (E) which is positive, and there exists a constant $c > 0$, such that*

$$u > c\phi. \quad (4)$$

Moreover, if also $f \leq C\phi$ with some constant $C > 0$, then

$$u \leq \frac{C}{\Lambda - \sigma}\phi. \quad (5)$$

Remark 1. This holds also if we only assume $f \in L^2$ and $f^1 := \int f\phi > 0$

The space \mathcal{X} : It is convenient for several results to introduce the space of "groundstate bounded functions":

$$\mathcal{X} := \{h \in L^2(\mathbb{R}^N) : h/\phi \in L^\infty(\mathbb{R}^N)\}, \quad (6)$$

equipped with the norm $\|h\|_{\mathcal{X}} = \text{ess sup}_{\mathbb{R}^N}(|h|/\phi)$.

Hypothesis (H'_f) We consider now functions f which are such that

(H'_f) : $f \in \mathcal{X}$ and $f^1 := \int f\phi > 0$.

For a potential satisfying (H'_q) and a function $f \in \mathcal{X}$, there is also a result of "groundstate negativity" (GSN) for (E); it is an extension of the antimaximum principle, introduced by Clément and Peletier in 1978 ([8]) for the Laplacian when the parameter σ crosses Λ .

Theorem 2. (GSN) ([5]) *Assume (H'_q) and (H'_f) are satisfied; then there exists $\delta(f) > 0$ and a positive constant $c' > 0$ such that for all $\sigma \in (\Lambda, \Lambda + \delta)$,*

$$u \leq -c'\phi. \quad (7)$$

Theorem 3. *Assume (H'_q) and (H'_f) are satisfied. Then there exists $\delta > 0$, independant of σ , such that for $\Lambda - \delta < \sigma < \Lambda$ there exists positive constants k' and K' , depending on f and δ such that*

$$0 < \frac{k'}{\Lambda - \sigma}\phi < u < \frac{K'}{\Lambda - \sigma}\phi. \quad (8)$$

If $\Lambda < \sigma < \Lambda + \delta$, there exists positive constants k'' and K'' , depending on f and δ such that

$$\frac{k''}{\Lambda - \sigma}\phi < u < \frac{K''}{\Lambda - \sigma}\phi < 0. \quad (9)$$

This result extends earlier one in [10] and a close result is Theorem 2.03 in [7]. It shows in particular that $u \in \mathcal{X}$ and $|u| \rightarrow \infty$ as $|\nu - \mu| \rightarrow 0$.

Proof: Decompose u and f on ϕ and its orthogonal:

$$u = u^1\phi + u^\perp; \quad f = f^1\phi + f^\perp. \quad (10)$$

We derive from (E): $Lu = \sigma u + f$ that

$$Lu^\perp = \sigma u^\perp + f^\perp \quad (11)$$

$$Lu^1\phi = \Lambda u^1\phi = \sigma u^1\phi + f^1\phi. \quad (12)$$

We notice that, since q is smooth, so is u . Also, since $f \in \mathcal{X}$, f^\perp , u and u^\perp are also in \mathcal{X} and hence are bounded. Choose $\sigma < \Lambda$ and assume (H'_q) . We derive from Equation (11) (by [4]Thm 3.2) that : $\|u^\perp\|_{\mathcal{X}} < K_1$. Therefore $|u^\perp|$ is bounded by some $cste.\phi > 0$.

From Equation (12) we derive

$$u^\perp = \frac{f^\perp}{(\Lambda - \sigma)} \rightarrow \pm\infty \text{ as } (\Lambda - \sigma) \rightarrow 0. \quad (13)$$

Take δ small enough and $\sigma \in (\Lambda - \delta, \Lambda)$. Since $u = u^\perp \phi + u^\perp$, then

$$0 < \frac{K'}{\Lambda - \sigma} \phi < u < \frac{K''}{\Lambda - \sigma} \phi.$$

For $\sigma > \Lambda$. we do exactly the same, except that the signs are changed for u^\perp in (13).

§3. A 2×2 Linear system

Consider now a linear system with constant coefficients.

$$(S) \quad LU = AU + \mu U + F(x) \text{ in } \mathbb{R}^N.$$

As above, $L := -\Delta + q$ where the potential q satisfies (H'_q) , and where μ is a real parameter. L can be detailed as 2 equations:

$$(S) \quad \begin{cases} Lu_1 &= au_1 + bu_2 + \mu u_1 + f_1(x) \\ Lu_2 &= cu_1 + du_2 + \mu u_2 + f_2(x) \end{cases} \text{ in } \mathbb{R}^N, .$$

$$u_1(x), u_2(x)|_{|x| \rightarrow \infty} \rightarrow 0.$$

Assume

$$(H_A) \quad A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \text{ with } b > 0 \text{ and } D := (a - d)^2 + 4bc \geq 0.$$

Note that $b > 0$ does not play any role since we can always change the order of the equations. The eigenvalues of A are

$$\xi_1 = \frac{a + d + \sqrt{D}}{2} \geq \xi_2 = \frac{a + d - \sqrt{D}}{2}.$$

As far as we know, all the previous studies suppose that the largest eigenvalue ξ_1 is simple (i.e. $D = (a - d)^2 + 4bc > 0$). Here we also study, in the second subsection, the case of a double eigenvalue $\xi_1 = \xi_2$, that is $D = 0$; this implies necessarily $bc < 0$ and necessarily the matrix is not cooperative.

3.1. Case $\xi_1 > \xi_2$

This is the classical case where ξ_1 is simple. Set $\xi_1 > \xi_2$. The eigenvectors are

$$X_k = \begin{pmatrix} b \\ \xi_k - a \end{pmatrix},$$

As above, denote by (Λ, ϕ) , $\phi > 0$, the principal eigenpair of the operator $L = (-\Delta + q(x))$. It is easy to see that

$$L(X_k \phi) - AX_k \phi = (\Lambda - \xi_k)X_k \phi, \quad k = 1, 2$$

Set $X := X_1$. Hence

$$v = \Lambda - \xi_1 \tag{14}$$

is the principal eigenvalue of (S) with associated eigenvector $X\phi$. Note that the components of $X\phi$ do not change sign, but, in the case of a non cooperative matrix they are not necessarily both positive. We prove:

Theorem 4. *Assume (H'_q) , $b > 0$ and $D > 0$. Assume also that f_1 and f_2 are in X and*

$$(a - \xi_2)f_1^1 + bf_2^1 > 0. \tag{15}$$

Then, there exists $\delta > 0$, independant of μ , such that if $v - \delta < \mu < v$, there exists a positive constant γ depending only on F and Matrix A such that

For cooperative systems

$$c > 0 \Rightarrow u_1, u_2 \geq \frac{\gamma}{v - \mu} \phi > 0, \tag{16}$$

For non-cooperative systems

$$d > a \Rightarrow u_1, u_2 \geq \frac{\gamma}{v - \mu} \phi > 0, \tag{17}$$

$$a > d \Rightarrow u_1, -u_2 \geq \frac{\gamma}{v - \mu} \phi > 0. \tag{18}$$

If $v < \mu < v + \delta$, the sign are reversed.

Remark 2. It is noticeable that for all these cases, $|u_1|, |u_2| \rightarrow +\infty$ as $|v - \mu| \rightarrow 0$.

These results extend Theorem 4.2 in [2].

Proof: As in [1], we use J the associated Jordan matrix (which in this case is diagonal) and P the change of basis matrix which are such that

$$A = PJP^{-1}.$$

Here

$$P = \begin{pmatrix} b & b \\ \xi_1 - a & \xi_2 - a \end{pmatrix}, \quad P^{-1} = \frac{1}{b(\xi_1 - \xi_2)} \begin{pmatrix} a - \xi_2 & b \\ \xi_1 - a & -b \end{pmatrix}. \tag{19}$$

$$J = \begin{pmatrix} \xi_1 & 0 \\ 0 & \xi_2 \end{pmatrix}.$$

Denoting $\tilde{U} = P^{-1}U$ and $\tilde{F} = P^{-1}F$, we derive from System (S) (after multiplication by P^{-1} to the left):

$$L\tilde{U} = J\tilde{U} + \mu\tilde{U} + \tilde{F}.$$

Since J is diagonal we have two independant equations:

$$L\tilde{u}_k = (\xi_k + \mu)\tilde{u}_k + \tilde{f}_k, \quad k = 1 \text{ or } 2. \quad (20)$$

The projection on ϕ and on its orthogonal for $k = 1$ and 2 gives

$$\tilde{u}_k = (\tilde{u}_k)^1 \phi + \tilde{u}_k^\perp, \quad \tilde{f}_k = (\tilde{f}_k)^1 \phi + \tilde{f}_k^\perp;$$

hence

$$L(\tilde{u}_k)^1 \phi = \Lambda(\tilde{u}_k)^1 \phi = \xi_k(\tilde{u}_k)^1 \phi + \mu(\tilde{u}_k)^1 \phi + (\tilde{f}_k)^1 \phi, \quad (21)$$

$$L\tilde{u}_k^\perp = \xi_k\tilde{u}_k^\perp + \mu\tilde{u}_k^\perp + \tilde{f}_k^\perp. \quad (22)$$

If both f_k are in \mathcal{X} , f_k/ϕ are bounded and hence both \tilde{f}_k^\perp/ϕ are bounded. Therefore, by (22) both \tilde{u}_k^\perp/ϕ are also bounded since the smallest eigenvalue for L acting on ϕ^\perp is $\lambda_2 \neq \Lambda$.

We derive from (21) that

$$(\tilde{u}_k)^1 = \frac{(\tilde{f}_k)^1}{\Lambda - \xi_k - \mu}.$$

Consider again Equation (21) for $k = 2$; obviously, $(\tilde{u}_2)^1$ stays bounded as $\mu \rightarrow \nu = \Lambda - \xi_1 < (\neq)\Lambda - \xi_2$ and therefore \tilde{u}_2/ϕ stays bounded.

For $k = 1$, $(\tilde{u}_1)^1 = \frac{(\tilde{f}_1)^1}{\nu - \mu} \rightarrow \infty$ as $\mu \rightarrow \nu = \Lambda - \xi_1$, where $(\tilde{f}_1)^1 = \frac{1}{\xi_1 - \xi_2}((a - \xi_2)f_1^1 + bf_2^1) > 0$; this is the condition (15) which appears in Theorem 4. Then, we simply apply Theorem 3 to (20) for $k = 1$ and deduce that there exists $\delta > 0$, such that, for $|\Lambda - \xi_1 - \mu| = |\nu - \mu| < \delta$, there exists a positive constant $C > 0$ such that

$$\mu < \nu \Rightarrow \tilde{u}_1 \geq \frac{C}{\nu - \mu} \phi > 0; \quad \mu > \nu \Rightarrow \tilde{u}_1 \leq \frac{C}{\nu - \mu} \phi < 0.$$

If $|\mu - \nu|$ small enough

$$(\tilde{u}_1)^1 \geq \frac{K}{\nu - \mu} \text{ if } \mu < \nu; \quad \tilde{u}_1^1 \leq -\frac{K}{\nu - \mu} \text{ if } \mu > \nu$$

where K is a positive constant depending only on F and A .

Now, it follows from $U = P\tilde{U}$, that

$$u_1 = b(\tilde{u}_1 + \tilde{u}_2), \quad u_2 = (\xi_1 - a)\tilde{u}_1 + (\xi_2 - a)\tilde{u}_2.$$

As $\nu - \mu \rightarrow 0$, since \tilde{u}_2/ϕ stays bounded, u_1 behaves as $b(\tilde{u}_1)^1 \phi > 0$; u_2 behaves as $(\xi_1 - a)(\tilde{u}_1)^1 \phi$.

Therefore 3 cases appear according to matrix A :

If A is cooperative ($b > 0, c > 0$), then $\xi_2 < a < \xi_1$ so that $(\xi_1 - a) > 0$ and $u_2 > 0$.

If A is non-cooperative with $b > 0, c < 0, d > a$, then $a < \xi_2 < \xi_1 \Rightarrow (\xi_1 - a) > 0, u_2 > 0$.

If A is non-cooperative with $b > 0, c < 0, a > d$, then $\xi_2 < \xi_1 < a \Rightarrow (\xi_1 - a) < 0, u_2 < 0$.

Remark 3. Indeed, we always assume that $b > 0$, hence $u_1 > 0$ for $\nu - \mu > 0$ small enough.

Behavior of the solution near the eigenvalue $\nu' := \Lambda - \xi_2$.

Obviously, $\nu' := \Lambda - \xi_2$ is also an eigenvalue of the system with associated eigenvector $X_2\phi$.

Theorem 5. Assume (H'_q) , $b > 0$, $D > 0$ and $\nu' < \lambda_2$. Assume also that f_1 and f_2 are in \mathcal{X} and $(\xi_1 - a)f_1^1 - bf_2^1 > 0$ is satisfied. Then, for $0 < \nu' - \mu$ small enough, there exists a positive constant γ' depending only on F and Matrix A such that
For cooperative systems, ($c > 0$), then

$$u_1, -u_2 \geq \frac{\gamma'}{\nu' - \mu} \phi > 0,$$

For non-cooperative systems ($c < 0$), then

$$d > a \Rightarrow u_1, u_2 \geq \frac{\gamma'}{\nu' - \mu} \phi > 0. \quad (23)$$

$$a > d \Rightarrow u_1, -u_2 \geq \frac{\gamma'}{\nu' - \mu} \phi > 0. \quad (24)$$

If $0 < \mu - \nu'$ small enough, the sign are reversed.

Proof The proof is exactly the same as for Theorem 4 except that we derive from (21) that $(\tilde{u}_1)^1$ stays bounded and $(\tilde{u}_2)^1 = \frac{(\tilde{f}_2)^1}{\nu' - \mu} \rightarrow \infty$ as $\nu' - \mu \rightarrow 0$. This holds also since $\mu + \xi_2 < \mu u + \xi_1 < \Lambda < \lambda_2$. Now u_1 behaves as $b(\tilde{u}_2)$ and u_2 as $(\xi_2 - a)(\tilde{u}_2)$, and the result follows.

3.2. Case $\xi_1 = \xi_2$

Consider now the case where the coefficients of the matrix A satisfy $b > 0$ and

$$D := (a - d)^2 + 4bc = 0.$$

Of course this implies $bc < 0$ and since $b > 0$, then $c < 0$: only for non-cooperative systems a double root can appear. Now $\xi_1 = \xi_2 = \xi = \frac{a+d}{2}$. The proof of Theorem 4 is no more valid since *e.g.* in (19) there is a factor of the form $\frac{1}{\xi_1 - \xi_2}$. Moreover Matrix J is triangular and the system in \tilde{U} is no more decoupled. We prove here

Theorem 6. Assume (H'_q) and $b > 0, c < 0$ with $(a - d)^2 + 4bc = 0$; assume also that f_1, f_2 are in \mathcal{X} and :

$$\frac{(a - d)}{2} f_1^1 + b f_2^1 > 0. \quad (25)$$

If $\nu - \delta < \mu < \nu + \delta$ ($\nu = \Lambda - \xi$), δ small enough, there exists a positive constant γ such that

$$\text{if } a > d \quad u_1 \geq \frac{\gamma}{|\nu - \mu|} \phi, \quad u_2 \leq -\frac{\gamma}{|\nu - \mu|} \phi.$$

$$\text{if } d > a \quad u_1 \geq \frac{\gamma}{|\nu - \mu|} \phi, \quad u_2 \geq \frac{\gamma}{|\nu - \mu|} \phi.$$

Remark 4. We notice that u_1 is always positive whatever the sign of $d - a$ or of $v - \mu$. Also u_2 keeps the same sign for μ going over v . Things work as having 2 eigenvalues ξ_1 and ξ_2 with $\xi_1 - \xi_2 \rightarrow 0$. The functions u_1 and u_2 change sign twice (as μ goes over v and v') and finally they keep the same sign.

Remark 5. Note that the condition $\frac{(a-d)}{2}f_1^1 + bf_2^1 > 0$ in Theorem 6 is the same than in Theorem 4: $(\xi_2 - a)f_1^1 < bf_2^1$, since in Theorem 6, $\xi_2 = \xi = \frac{a+d}{2}$.

Proof The eigenvector associated to eigenvalue ξ is

$$X = \begin{pmatrix} b \\ \frac{d-a}{2} \end{pmatrix}.$$

The vector $X\phi$ is thus an eigenvector for $L - A$,

$$L(X\phi) - AX\phi = (\Lambda - \xi)X\phi = vX\phi.$$

We will need to use two different decompositions of the matrix A . For the decomposition 1 we choose

$$P_1 = \begin{pmatrix} b & \frac{2b}{a-d} \\ \frac{d-a}{2} & 0 \end{pmatrix}, \quad P_1^{-1} = \frac{1}{b} \begin{pmatrix} 0 & -\frac{2b}{a-d} \\ \frac{a-d}{2} & b \end{pmatrix}.$$

So the associated triangular matrix J_1 is

$$J_1 = P_1^{-1}AP_1 = \begin{pmatrix} \xi & 1 \\ 0 & \xi \end{pmatrix}.$$

As above, setting $\tilde{U} = P_1^{-1}U$ and $\tilde{F} = P_1^{-1}F$, we derive from System (S)

$$L\tilde{U} = J_1\tilde{U} + \mu\tilde{U} + \tilde{F}.$$

We do not have anymore a decoupled system but

$$\begin{cases} L\tilde{u}_1 &= (\xi + \mu)\tilde{u}_1 + \tilde{u}_2 + \tilde{f}_1 \\ L\tilde{u}_2 &= \quad \quad \quad + (\xi + \mu)\tilde{u}_2 + \tilde{f}_2; \end{cases} \quad (26)$$

here $\tilde{f}_1 = \frac{-2}{a-d}f_2$ and $\tilde{f}_2 = \frac{(a-d)}{2b}f_1^1 + f_2^1$ are in \mathcal{X} and $\tilde{f}_2 > 0$ by (25).

• If $\xi + \mu < \Lambda$ (that is $\mu < v$), by Theorem 3 applied to the second equation, there exists a constant $K > 0$, such that $\tilde{u}_2 > \frac{K}{v-\mu}\phi$. Hence, for $v - \mu$ small enough for any $\tilde{f}_1 \in \mathcal{X}$, $\tilde{u}_2 + \tilde{f}_1 > 0$ and is in X ; then again Theorem 3 applied to the first equation implies that there exists a constant $K' > 0$, such that $\tilde{u}_1 > \frac{K'}{v-\mu}\phi$.

For $a > d$, we can conclude that there exists a constant $\gamma > 0$,

$$U = P_1\tilde{U} = \begin{cases} u_1 = b\tilde{u}_1 + \frac{2b}{a-d}\tilde{u}_2 > \frac{\gamma}{v-\mu}\phi \\ u_2 = \frac{d-a}{2}\tilde{u}_1 < -\frac{\gamma}{v-\mu}\phi \end{cases}$$

• If $\mu > v$ we have reversed sign for \tilde{u}_2 . Hence, for $\mu - v$ small enough for any $\tilde{f}_1 \in \mathcal{X}$, $\tilde{u}_2 + \tilde{f}_1 < 0$ and is in X ; then again Theorem 3 for the first equation implies that there exists a constant $K' > 0$, such that $\tilde{u}_1 > \frac{K'}{\mu-v}\phi$.

For $d > a$, we can conclude that there exists a constant $\gamma > 0$,

$$U = P_1 \tilde{U} = \begin{cases} u_1 = b\tilde{u}_1 + \frac{2b}{a-d}\tilde{u}_2 > \frac{\gamma}{\mu-\nu}\phi \\ u_2 = \frac{d-a}{2}\tilde{u}_1 > \frac{\gamma}{\mu-\nu}\phi \end{cases}$$

For the remaining cases, we need to use an other decomposition of Matrix A . For the decomposition 2 we choose

$$P_2 = \begin{pmatrix} b & 0 \\ \frac{d-a}{2} & 1 \end{pmatrix}, \quad P_2^{-1} = \frac{1}{b} \begin{pmatrix} 1 & 0 \\ \frac{a-d}{2} & b \end{pmatrix}.$$

So the associated triangular matrix J_2 is

$$J_2 = P_2^{-1}AP_2 = \begin{pmatrix} \xi & 1 \\ 0 & \xi \end{pmatrix}.$$

As above, setting $\tilde{U} = P_2^{-1}U$ and $\tilde{F} = P_2^{-1}F$, we derive from System (S) the same system with the same function $\tilde{f}_2 = \frac{(a-d)}{2b}f_1 + f_2$:

$$\begin{cases} L\tilde{u}_1 = (\xi + \mu)\tilde{u}_1 + \tilde{u}_2 + \tilde{f}_1 \\ L\tilde{u}_2 = (\xi + \mu)\tilde{u}_2 + \tilde{f}_2 \end{cases} \quad (27)$$

• If $\xi + \mu < \Lambda$ (that is $\mu < \nu$), since $\frac{(a-d)}{2b}f_1 + f_2^1 > 0$, we get (exactly as for decomposition 1) that there exists a constant $K > 0$, such that $\tilde{u}_2 > \frac{K}{\nu-\mu}\phi$ and there exists a constant $K' > 0$, such that $\tilde{u}_1 > \frac{K'}{\nu-\mu}\phi$.

For $d > a$, we can conclude that there exists a constant $\gamma > 0$,

$$U = P_2 \tilde{U} = \begin{cases} u_1 = b\tilde{u}_1 > \frac{\gamma}{\nu-\mu}\phi \\ u_2 = \frac{d-a}{2}\tilde{u}_1 + \tilde{u}_2 > \frac{\gamma}{\nu-\mu}\phi \end{cases}$$

• If $\mu > \nu$ we have reversed sign for \tilde{u}_2 . Hence, there exists a constant $K' > 0$, such that $\tilde{u}_1 > \frac{K'}{\nu-\mu}\phi$.

For $a > d$, we can conclude that there exists a constant $\gamma > 0$,

$$U = P_2 \tilde{U} = \begin{cases} u_1 = b\tilde{u}_1 > \frac{\gamma}{\mu-\nu}\phi \\ u_2 = \frac{d-a}{2}\tilde{u}_1 + \tilde{u}_2 < -\frac{\gamma}{\mu-\nu}\phi \end{cases}$$

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