

A VARIATIONAL METHOD FOR SOLVING QUASILINEAR ELLIPTIC SYSTEMS INVOLVING SYMMETRIC MULTI-POLAR POTENTIALS

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Abstract. In this paper, a system of quasilinear elliptic equations is investigated, which involves multiple critical Hardy-Sobolev exponents and symmetric multi-polar potentials. By employing the variational methods and analytic techniques, the relevant best constants are studied and the existence of $(\mathbb{Z}_k \times \mathbb{S}\mathbb{O}(N-2))^2$ -invariant solutions to the system is established.

1. Introduction

In this paper, we study the following quasilinear elliptic system:

$$\begin{cases} -\Delta_p u - \sum_{k'=1}^m \lambda_{k'} \frac{|u|^{p-2} u}{|x-a_{k'}|^p} - \sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} \lambda_l \frac{|u|^{p_i-2} u}{|x-a_i^{(l)}|^{p_i}} = \sum_{k'=1}^m \frac{\alpha_{k'} \eta_{k'}}{p^*} u^{\alpha_{k'}-1} v^{\beta_{k'}} + u^{p^*-1}, \\ -\Delta_p v - \sum_{k'=1}^m \mu_{k'} \frac{|v|^{p-2} v}{|x-a_{k'}|^p} - \sum_{l=1}^{m_2} \sum_{j=1}^{k_l^{(2)}} \mu_l \frac{|v|^{p_j-2} v}{|x-b_j^{(l)}|^{p_j}} = \sum_{k'=1}^m \frac{\beta_{k'} \eta_{k'}}{p^*} u^{\alpha_{k'}} v^{\beta_{k'}-1} + v^{p^*-1}, \\ u, v \in D^{1,p}(\mathbb{R}^N), \quad u, v > 0, \quad \text{in } \Omega, \\ u = v = 0, \quad \text{on } \partial\Omega, \end{cases} \quad (1)$$

where the parameters satisfy the following condition:

(\mathcal{H}_1) $\Omega \subset \mathbb{R}^N (N \geq 3)$ is a bounded domain with smooth boundary $\partial\Omega$, $a_k \in \Omega$ are different points, $1 < p < N$, $1 \leq i \leq k_l^{(1)}$, $1 \leq j \leq k_l^{(2)}$, $0 < s_i, s_j < p$, $\alpha_{k'}, \beta_{k'} > 1$, $\alpha_{k'} + \beta_{k'} = p_{k'} = p^*(s_{k'}) := \frac{p(N-s_{k'})}{N-p}$ are the critical Hardy-Sobolev exponents, for $k' = 1, \dots, m$, $m \geq 2$. Note that $p^*(0) = \frac{Np}{N-p}$ is the critical Sobolev exponent, $0 < s_{k'} < p$, $m_1, m_2, k_l^{(1)}, k_l^{(2)} \in \mathbb{N}$, $m \leq \min\{m_1, m_2\}$, $\lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_{m_1} < \bar{\lambda}$, $\mu_1 \leq \mu_2 \leq \dots \leq \mu_{m_2} < \bar{\lambda}$, $a_i^{(l)}, b_j^{(l)} \in \mathbb{R}^2 \times \{0\} \subseteq \mathbb{R}^N$, $a_i^{(l)} = e^{\frac{2\pi\sqrt{-1}}{k_l^{(1)}}} a_{i-1}^{(l)}$, $b_j^{(l)} = e^{\frac{2\pi\sqrt{-1}}{k_l^{(2)}}} b_{j-1}^{(l)}$, $a_i^{(l)} \neq b_j^{(l)}$ for $1 \leq i \leq k_l^{(1)}$, $1 \leq j \leq k_l^{(2)}$, $1 \leq l \leq m_1$, $1 \leq t \leq m_2$, $\bar{\lambda} := (\frac{N-p}{p})^p$, $k_l^{(1)}$ and $k_l^{(2)}$ ($1 \leq l \leq m_1$, $1 \leq t \leq m_2$) are chosen to be the multiples of some integer $k \geq 3$, and the space $D^{1,p}(\mathbb{R}^N) := D$ is the completion of $C_0^\infty(\mathbb{R}^N)$ with respect to $(\int_{\mathbb{R}^N} |\nabla \cdot|^p dx)^{\frac{1}{p}}$.

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Write $\mathbb{R}^N = \mathbb{R}^2 \times \mathbb{R}^{N-2}$ and consider the group $(\mathbb{Z}_k \times \mathbb{SO}(N-2))^2$ acting on the space $D \times D$ as

$$(u(y, z), v(y, z)) \longrightarrow (f(y, z), g(y, z)) = \left(u \left(e^{\frac{2\pi\sqrt{-1}}{k}} y, Tz \right), v \left(e^{\frac{2\pi\sqrt{-1}}{k}} y, Tz \right) \right),$$

where $(y, z) \in \mathbb{R}^2 \times \mathbb{R}^{N-2}$, T is any rotation of \mathbb{R}^{N-2} . Let \mathcal{O}_l and \mathcal{G}_t be the regular polygons centered at the origin, lying on the plane $\mathbb{R}^2 \times \{0\} \subset \mathbb{R}^N$ and having the vertices $a_i^{(l)}, b_j^{(t)}$, $1 \leq l \leq m_1$, $1 \leq t \leq m_2$, $1 \leq i \leq k_l^{(1)}$, $1 \leq j \leq k_t^{(2)}$, $a_i^{(l)} \neq b_j^{(t)}$.

By (\mathcal{A}_1) , we can set the multiples and the radii of polygons \mathcal{O}_l and \mathcal{G}_t as

$$r_l^{(l)} := \frac{k_l^{(1)}}{k} \in \mathbb{N}, \quad r_t^{(2)} := \frac{k_t^{(2)}}{k} \in \mathbb{N}, \quad l = 1, 2, \dots, m_1, \quad t = 1, 2, \dots, m_2,$$

$$\Gamma_l := |a_1^{(l)}| = |a_2^{(l)}| = \dots = |a_{k_l^{(1)}}^{(l)}|, \quad l = 1, 2, \dots, m_1,$$

$$\Lambda_t := |b_1^{(t)}| = |a_2^{(t)}| = \dots = |a_{k_t^{(2)}}^{(t)}|, \quad t = 1, 2, \dots, m_2.$$

The problem (1) is related to the following Hardy-Sobolev inequality [3]:

$$\left(\int_{\mathbb{R}^N} \frac{|u|^{p^*(s)}}{|x-a|^s} dx \right)^{\frac{p}{p^*(s)}} \leq C \int_{\mathbb{R}^N} |\nabla u|^p dx, \quad \forall a \in \mathbb{R}^N, u \in C_0^\infty(\mathbb{R}^N), \tag{2}$$

where $0 \leq s \leq p$ and $p^*(s) := \frac{p(N-s)}{N-p}$. If $s = p$ in (2), then $p^*(s) = p$ and there follows the following well-known Hardy inequality [3, 13]:

$$\int_{\mathbb{R}^N} \frac{|u|^p}{|x-a|^p} dx \leq \frac{1}{\lambda} \int_{\mathbb{R}^N} |\nabla u|^p dx, \quad \forall a \in \mathbb{R}^N, u \in C_0^\infty(\mathbb{R}^N), \tag{3}$$

where $\bar{\lambda} = \left(\frac{N-p}{p}\right)^p$ is the best Hardy constant. Define the functional corresponding to (1) on the product space $D \times D$ as follows:

$$\begin{aligned} I(u, v) = & \frac{1}{p} \int_{\mathbb{R}^N} \left(|\nabla u|^p + |\nabla v|^p - \sum_{k'=1}^m \lambda_{k'} \frac{|u|^p}{|x-a_{k'}|^p} - \sum_{k'=1}^m \mu_{k'} \frac{|v|^p}{|x-a_{k'}|^p} \right) dx \\ & - \sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} \frac{1}{p_i} \int_{\mathbb{R}^N} \lambda_l \frac{|u|^{p_i}}{|x-a_i^{(l)}|^{s_i}} dx - \sum_{t=1}^{m_2} \sum_{j=1}^{k_t^{(2)}} \frac{1}{p_j} \int_{\mathbb{R}^N} \mu_t \frac{|v|^{p_j}}{|x-b_j^{(t)}|^{s_j}} dx \\ & - \frac{1}{p^*} \int_{\mathbb{R}^N} \sum_{k'=1}^m (|u|^{p^*} + |v|^{p^*} + \eta_{k'} |u|^{\alpha_{k'}} |v|^{\beta_{k'}}) dx. \end{aligned}$$

A pair of functions $(u, v) \in D \times D$ is said to be a solution to (1) if $u, v > 0$ satisfies

$$\langle I'(u, v), (\psi, \phi) \rangle = 0, \quad \forall (\psi, \phi) \in D \times D,$$

where $I'(u, v)$ is the Fréchet derivative of I at (u, v) .

Define the Rayleigh quotient related to (1) as

$$\begin{aligned} \mathcal{A}_k &= \mathcal{A}_k(\lambda_1, \dots, \lambda_{m_1}, \mu_1, \dots, \mu_{m_2}) \\ &:= \inf_{u, v \in D_k \setminus \{0\}} \frac{Q(u, v)}{\left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (|u|^{p^*} + |v|^{p^*} + \eta_{k'} |u|^{\alpha_{k'}} |v|^{\beta_{k'}}) dx \right)^{\frac{p}{p^*}}}, \end{aligned} \tag{4}$$

where

$$D_k := D_k^{1,p}(\mathbb{R}^N) = \left\{ u(y, z) \in D^{1,p}(\mathbb{R}^2 \times \mathbb{R}^{N-2}) \mid u\left(e^{\frac{2\pi\sqrt{-1}}{k}} y, z\right) = u(y, |z|) \right\},$$

$Q : D_k \times D_k \rightarrow \mathbb{R}$ is a quadratic form:

$$\begin{aligned} Q(u, v) &:= \int_{\mathbb{R}^N} \left(|\nabla u|^p + |\nabla v|^p - \sum_{k'=1}^m \lambda_{k'} \frac{|u|^p}{|x - a_{k'}|^p} - \sum_{k'=1}^m \mu_{k'} \frac{|v|^p}{|x - a_{k'}|^p} \right. \\ &\quad \left. - \sum_{i=1}^{m_1} \sum_{l=1}^{k_i^{(1)}} \lambda_l \frac{|u|^{p_i}}{|x - a_i^{(l)}|^{s_i}} - \sum_{i=1}^{m_2} \sum_{j=1}^{k_i^{(2)}} \mu_i \frac{|v|^{p_j}}{|x - b_i^{(t)}|^{s_j}} \right) dx. \end{aligned}$$

$Q(u, v)$ is said to be positive definite if there exists a positive constant ε depending on $\lambda_l, \mu_t, a_i^{(l)}, b_j^{(t)}, 1 \leq l \leq m_1, 1 \leq t \leq m_2, 1 \leq i \leq k_i^{(1)}, 1 \leq j \leq k_i^{(2)}, a_i^{(l)} \neq b_j^{(t)}$, such that

$$Q(u, v) \geq \varepsilon \int_{\mathbb{R}^N} (|\nabla u|^p + |\nabla v|^p) dx, \quad \forall (u, v) \in D_k \times D_k.$$

By the Young and Sobolev inequalities, \mathcal{A}_k is well defined if $Q(u, v)$ is positive definite.

(\mathcal{H}_2) By (3), a sufficient condition for $Q(u, v)$ to be positive definite is that

$$\sum_{k'=1}^m \lambda_{k'}^+ + \sum_{l=1}^{m_1} k_l^{(1)} \lambda_l^+ < \bar{\lambda}, \quad \sum_{k'=1}^m \mu_{k'}^+ + \sum_{t=1}^{m_2} k_t^{(2)} \mu_t^+ < \bar{\lambda},$$

where $c^+ := \max\{c, 0\}$ for all $c \in \mathbb{R}$.

To continue, the following best constants need to be defined for all $\lambda, \mu \in (-\infty, \bar{\lambda})$, $\eta \in (0, \infty), 1 < p < N, 0 \leq s < p, \alpha_{k'}, \beta_{k'} > 1, \alpha_{k'} + \beta_{k'} = p_{k'} = p^*(s_{k'}) := \frac{p(N-s_{k'})}{N-p}$ for $k' = 1, \dots, m(m \geq 2), a \in \mathbb{R}^N$;

$$S(\lambda, s) := \inf_{u \in D \setminus \{0\}} \mathcal{R}(u), \quad S_k(\lambda, s) := \inf_{u \in D_k \setminus \{0\}} \mathcal{R}(u), \tag{5}$$

$$\mathcal{R}(u) := \frac{\int_{\mathbb{R}^N} \left(|\nabla u|^p - \lambda \frac{|u|^p}{|x-a|^p} \right) dx}{\left(\int_{\mathbb{R}^N} \frac{|u|^{p^*(s)}}{|x-a|^s} dx \right)^{\frac{p}{p^*(s)}}}, \tag{6}$$

$$S'(\lambda, \mu) := \inf_{u, v \in D \setminus \{0\}} \mathcal{T}(u, v), \quad S'^{(k)}(\lambda, \mu) := \inf_{u, v \in D_k \setminus \{0\}} \mathcal{T}(u, v), \tag{7}$$

$$\mathcal{I}(u, v) := \frac{\int_{\mathbb{R}^N} \left(|\nabla u|^p + |\nabla v|^p - \frac{\lambda |u|^p + \mu |v|^p}{|x-a|^p} \right) dx}{\left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (|u|^{p^*} + |v|^{p^*} + \eta_{k'} |u|^{\alpha_{k'}} |v|^{\beta_{k'}}) dx \right)^{\frac{p}{p^*}}}. \tag{8}$$

Where $D^{1,p}(\mathbb{R}^N) := D$ is the completion of $C_0^\infty(\mathbb{R}^N)$ with respect to the norm $\left(\int_{\mathbb{R}^N} |\nabla \cdot|^p dx \right)^{\frac{1}{p}}$. It's standard to show that $S_k(\lambda, s)$ is independent of any $\Omega \subseteq \mathbb{R}^N$ with $a \in \mathbb{R}^N$ in the sense that if

$$S_k(\lambda, s, \Omega) := \inf_{u \in W_0^{1,p}(\Omega) \setminus \{0\}} \frac{\int_{\Omega} \left(|\nabla u|^p - \lambda \frac{|u|^p}{|x-a|^p} \right) dx}{\left(\int_{\Omega} \frac{|u|^{p^*(s)}}{|x-a|^s} dx \right)^{\frac{p}{p^*(s)}}},$$

where the space $W_0^{1,p}(\Omega)$ is the completion of $C_0^\infty(\Omega)$ with respect to the norm $\left(\int_{\Omega} |\nabla \cdot|^p dx \right)^{\frac{1}{p}}$, then $S_k(\lambda, s, \Omega) = S_k(\lambda, s, \mathbb{R}^N) := S_k(\lambda, s)$. Furthermore, $S(\lambda, s) \leq S_k(\lambda, s)$, $S'(\lambda, \mu) \leq S'^{(k)}(\lambda, \mu)$.

In recent years, much attention has been paid to the semilinear elliptic problems involving Hardy inequality or Hardy-Sobolev inequality, see [4, 5, 6, 7, 8, 9, 10, 16, 23, 24] and references therein. The quasilinear form singular problems were studied, see [1, 12, 14, 17] and references in these publications. As an example, for all $a_{k'} \in \mathbb{R}^N$, $0 < \lambda_{k'} < \bar{\lambda}$, $0 < s_{k'} < p$, from [18] we are informed that the following limiting problem:

$$\begin{cases} -\Delta_p u - \sum_{k'=1}^m \lambda_{k'} \frac{|u|^{p-2} u}{|x-a_{k'}|^p} = \sum_{k'=1}^m \frac{|u|^{p_{k'}-2} u}{|x-a_{k'}|^{s_{k'}}}, & \text{in } \mathbb{R}^N \setminus \{a_{k'}\}, \\ u \in D^{1,p}(\mathbb{R}^N), \quad u > 0, & \text{in } \mathbb{R}^N \setminus \{a_{k'}\}, \end{cases} \tag{9}$$

has radially symmetric ground states

$$V_\sigma^{\lambda_{k'}}(x - a_{k'}) := \sigma^{\frac{p-N}{p}} U_{\lambda_{k'},s} \left(\frac{x - a_{k'}}{\sigma} \right) = \sigma^{\frac{p-N}{p}} U_{\lambda_{k'},s} \left(\frac{|x - a_{k'}|}{\sigma} \right), \quad \forall \sigma > 0, 0 \leq s < p, \tag{10}$$

that satisfy

$$\int_{\mathbb{R}^N} \left(|\nabla V_\sigma^{\lambda_{k'}}|^p - \lambda_{k'} \frac{|V_\sigma^{\lambda_{k'}}|^p}{|x - a_{k'}|^p} \right) dx = \int_{\mathbb{R}^N} \frac{|V_\sigma^{\lambda_{k'}}|^{p^*(s)}}{|x - a_{k'}|^s} dx = (S(\lambda, s))^{\frac{N-s}{p-s}}, \quad \forall 0 \leq s < p. \tag{11}$$

The function $U_{\lambda_{k'},s}(x - a_{k'}) = U_{\lambda_{k'},s}(|x - a_{k'}|)$ is the unique solution of (9) satisfying

$$U_{\lambda_{k'},s}(1) = \left(\frac{(N-s)(\bar{\lambda} - \lambda_{k'})}{N-p} \right)^{\frac{1}{p^*(s)-p}}.$$

Throughout this paper we assume that

(\mathcal{H}_3) there exists an $e, 1 \leq e \leq m$, such that $0 < s_e < \frac{p^2}{N}$ and

$$\frac{p - s_e}{p(N - s_e)} (S(\lambda_e, s_e))^{\frac{N-s_e}{p-s_e}} \min \left\{ \frac{p - s_{k'}}{p(N - s_{k'})} (S(\lambda_{k'}, s_{k'}))^{\frac{N-s_{k'}}{p-s_{k'}}}, k' = 1, 2, \dots, m \right\}.$$

It should be mentioned that the constant $S'(\lambda, \lambda)$ was studied and its minimizers were found in [15]. However, due to the complexity of singular elliptic systems, many important topics remain open and it is necessary to investigate the singular systems like (1) deeply. Inspired by [18], in this paper, we investigate the best constant \mathcal{S}_k and prove the existence of solutions to (1).

Now, for any $0 < \eta_{k'} < +\infty, \alpha_{k'}, \beta_{k'} > 1$ and $\alpha_{k'} + \beta_{k'} = p^*$ ($k' = 1, 2, \dots, m$), we can define:

$$f(\tau) := \frac{1 + \tau^p}{\left(1 + \sum_{k'=1}^m \eta_{k'} \tau^{\beta_{k'}} + \tau^{p^*}\right)^{\frac{p}{p^*}}}, \quad \tau > 0, \tag{12}$$

$$f(\tau_{\min}) := \min_{\tau > 0} f(\tau) > 0, \tag{13}$$

where $\tau_{\min} > 0$ is the unique minimal point of $f(\tau)$ in $(0, \infty)$.

The main results of this paper are summarized in the following theorems. To the best of our knowledge, the results are new.

THEOREM 1. *Suppose that (\mathcal{H}_1), (\mathcal{H}_2) and (\mathcal{H}_3) hold and*

$$S_k(\lambda_e, s_e) < k^{\frac{p}{n}} S(0, 0), \quad \sum_{l=1}^{m_1} \lambda_l k_l^{(1)} \leq 0, \quad \sum_{l=1}^{m_2} \mu_l k_l^{(2)} \leq 0,$$

$$S^{(k)}(\lambda_e, \lambda_e) \leq \min \left\{ k^{\frac{p}{n}} S^{(k)}(\lambda_l, 0), k^{\frac{p}{n}} S^{(k)}(0, \mu_t) \right\}.$$

Assume that one of the following conditions is satisfied:

(i) For $-\infty < \lambda_e < \bar{\lambda} - 1$,

$$\sum_{l=1}^{m_1} \frac{\lambda_l k_l^{(1)}}{|\Gamma_l|^p} + (\tau_{\min})^p \sum_{t=1}^{m_2} \frac{\mu_t k_t^{(2)}}{|\Lambda_t|^p} > 0;$$

(ii) For $\bar{\lambda} - 1 < \lambda_e < \bar{\lambda}$,

$$\sum_{l=1}^{m_1} \frac{\lambda_l k_l^{(1)}}{|\Gamma_l|^{p(\bar{\lambda}-\lambda_e)^{\frac{1}{p^*-p}}}} + (\tau_{\min})^p \sum_{t=1}^{m_2} \frac{\mu_t k_t^{(2)}}{|\Lambda_t|^{p(\bar{\lambda}-\lambda_e)^{\frac{1}{p^*-p}}}} > 0.$$

Then the infimum in (4) is achieved and the problem (1) has a $(\mathbb{Z}_k \times \mathbb{S}\mathbb{O}(N - 2))^2$ -invariant solution.

THEOREM 2. *Suppose that (\mathcal{H}_1) , (\mathcal{H}_2) and one of the following conditions is satisfied:*

- (i) $-\infty < \lambda_e < \bar{\lambda}$, $\lambda_l, \mu_l < 0$, $1 \leq l \leq m_1, 1 \leq t \leq m_2$.
- (ii) $\lambda_{k'}, \mu_{k'}, \lambda_l, \mu_l > 0$, $1 \leq k' \leq m$, $1 \leq l \leq m_1, 1 \leq t \leq m_2$ and

$$\sum_{k'=1}^m \lambda_{k'} + \sum_{l=1}^{m_1} \lambda_l k_l^{(1)} = \sum_{k'=1}^m \mu_{k'} + \sum_{t=1}^{m_2} \mu_t k_t^{(2)} < \bar{\lambda}.$$

Then the infimum in (4) is not achieved.

REMARK 1. It can be verified that the conditions in Theorem 1 are all allowable. For example, we can choose λ_e and k reasonably large, and Γ_{m_1} and Λ_{m_2} small, such that all of the conditions in Theorem 1 are satisfied.

In the following, we sketch an example such that it permits us to obtain some results of the behavior of the sequence of the eigenvalue:

EXAMPLE. Let $(\lambda_k(\Omega))_{k \in \mathbb{N}}$ be the sequence of the eigenvalues of the Laplace-Dirichlet operator in a bounded open set Ω in \mathbb{R}^N (with the multiplicity convention). Then, there exist two positive constants \mathcal{A}_Ω and \mathcal{B}_Ω , which depend only on Ω , such that for all $k \geq 1$,

$$\mathcal{A}_\Omega k^{\frac{2}{N}} \leq \lambda_k(\Omega) \leq \mathcal{B}_\Omega k^{\frac{2}{N}}.$$

Solution. The solution is quite technical but the idea is very simple. The idea consists in the comparison of Ω with two regular polygons centered at the origin $\mathcal{O}_l := (-\frac{l}{2}, \frac{l}{2})^N$ and $\mathcal{G}_t := (-\frac{t}{2}, \frac{t}{2})^N$, with $1 \leq l \leq m_1, 1 \leq t \leq m_2$ we can suppose that $l \leq t$, $\mathcal{O}_l \subset \Omega \subset \mathcal{G}_t$. We note that $(\lambda_k(\Omega))_{k \in \mathbb{N}}$ is a decreasing function of Ω , therefore,

$$\lambda_k(\mathcal{O}_l) \subset \lambda_k(\Omega) \subset \lambda_k(\mathcal{G}_t).$$

Then the problem has been reduced to the evaluation of $\lambda_k(\mathcal{O}_l)$ and $\lambda_k(\mathcal{G}_t)$. Clearly $\lambda_k(\mathcal{O}_l) = \frac{\lambda_k(\mathcal{O})}{l^2}$ and $\lambda_k(\mathcal{G}_t) = \frac{\lambda_k(\mathcal{G})}{t^2}$, when \mathcal{O} and \mathcal{G} are two N -cubes ($\mathcal{O} = \mathcal{G} = (0, 1)^N$). By Proposition 8.5.3 in [2], the numbers $\frac{\lambda_k(\mathcal{O})}{\pi^2} = \frac{\lambda_k(\mathcal{G})}{\pi^2}$ are precisely the positive integers of the form $\sum_{i=1}^N p_i^2$ with $p_i \in \mathbb{N} \setminus \{0\}$. Thus, one has to arrange the numbers $\{\sum_{i=1}^N p_i^2 : p_i \in \mathbb{N}^*\}$ as an increasing sequence to obtain the sequence $\{\frac{\lambda_k(\mathcal{O})}{\pi^2} : k \in \mathbb{N}^*\}$. Now, it is convenient to introduce for any $k > 0$ the quantity $v_N(k)$ which is the cardinal of all the elements $p \in (\mathbb{N}^*)^N$ such that $p = (p_1, \dots, p_N)$ with $\sum_{i=1}^N p_i^2 \leq k$. Then, the key of the proof consists in showing the following estimate: $v_N(k) \sim \mathcal{C}_N k^{\frac{2}{N}}$ for some constant $\mathcal{C}_N > 0$. \square

Most of the results of the previous sections have a natural extension when replacing the Dirichlet integral $\int_\Omega |\nabla v|^2 dx$ by $\int_\Omega |\nabla v|^p dx$ with $1 < p < +\infty$ and the space $H_0^1(\Omega)$ by the space $W_0^{1,p}(\Omega)$. So doing, the Laplace operator Δ is replaced by the nonlinear Laplacian Δ_p , which is defined by:

$$\begin{aligned} \Delta_p v &:= \sum_{i=1}^N \frac{\partial}{\partial x_i} \left(|\nabla v|^{p-2} \frac{\partial v}{\partial x_i} \right) \\ &= \operatorname{div}(|\nabla v|^{p-2} \nabla v). \end{aligned}$$

Note that when $p = 2$ one obtains $\Delta_2 = \Delta$.

The last estimate in above example, extended by Garcia Azorero and Peral Alonso in [11] such that got the similar result in the special case $\Omega = [0, 1]^N$ for $p \neq 2$.

This paper is organized as follows: A local Palais-Smale condition is verified in Section 2, some preliminary results are established in Section 3, and Theorems 1 and 2 are proved in Sections 4 and 5 respectively. In the following argument, $\|u\|_p = \left(\int_{\mathbb{R}^N} |\nabla u|^p dx\right)^{\frac{1}{p}}$ denotes the norm of the space D and $\|(u, v)\|_p = \left(\|u\|_p^p + \|v\|_p^p\right)^{\frac{1}{p}}$ is the norm of the space $D \times D$, $O(\varepsilon^{(t)})$ denotes the quantity satisfying $\frac{|O(\varepsilon^{(t)})|}{\varepsilon^{(t)}} \leq C$, $o(\varepsilon^{(t)})$ means $\frac{o(\varepsilon^{(t)})}{\varepsilon^{(t)}} \rightarrow 0$ as $\varepsilon \rightarrow 0$ and $o(1)$ stands for a generic infinitesimal value. The quantity $O_1(\varepsilon^{(t)})$ means that there exist the constants $C_1, C_2 > 0$ such that $C_1 \varepsilon^{(t)} \leq |O(\varepsilon^{(t)})| \leq C_2 \varepsilon^{(t)}$ as ε small. We always denote positive constants as C and omit dx in integrals for convenience.

2. Palais-Smale condition

Define the functional $J_k(u, v)$ on the space $D \times D$:

$$\begin{aligned} J_k(u, v) &= \frac{1}{p} \int_{\mathbb{R}^N} \left(|\nabla u|^p + |\nabla v|^p - \sum_{k'=1}^m \lambda_{k'} \frac{|u|^p}{|x - a_{k'}|^p} - \sum_{k'=1}^m \mu_{k'} \frac{|v|^p}{|x - a_{k'}|^p} \right) dx \\ &\quad - \sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} \frac{1}{p_i} \int_{\mathbb{R}^N} \lambda_l \frac{|u|^{p_i}}{|x - a_i^{(l)}|^{s_i}} dx - \sum_{t=1}^{m_2} \sum_{j=1}^{k_t^{(2)}} \frac{1}{p_j} \int_{\mathbb{R}^N} \mu_t \frac{|v|^{p_j}}{|x - b_j^{(t)}|^{s_j}} dx \\ &\quad - \frac{\mathcal{A}_k}{p^*} \int_{\mathbb{R}^N} \sum_{k'=1}^m (|u|^{p^*} + |v|^{p^*} + \eta_{k'} |u|^{\alpha_{k'}} |v|^{\beta_{k'}}) dx. \end{aligned}$$

By (\mathcal{H}_1) , (\mathcal{H}_2) and (\mathcal{H}_3) we deduce that J_k is $(\mathbb{Z}_k \times \mathbb{S}\mathbb{O}(N - 2))^2$ -invariant. Since $(\mathbb{Z}_k \times \mathbb{S}\mathbb{O}(N - 2))^2$ acts by isometry on $D \times D$, the principle of symmetric criticality [22] ensures that a critical point (u_e, v_e) of J_k restricted to $D_k \times D_k$ is also a critical point of J_k in $D_k \times D_k$, and therefore $(\tilde{u}, \tilde{v}) = \mathcal{A}_k^{\frac{1}{p^*(s)-p}}(u_e, v_e)$ with $0 < s < p$ is a solution to (1) if $u_e, v_e > 0$ in \mathbb{R}^N . J_k is said to satisfy the Palais-Smale condition at the level c (in short $(PS)_c$ condition), if every sequence $\{(u_n, v_n)\}$ satisfying $J_k(u_n, v_n) \rightarrow c$ and $J'_k(u_n, v_n) \rightarrow 0$ as $n \rightarrow \infty$ has a convergent subsequence.

LEMMA 1. Assume that (\mathcal{H}_1) , (\mathcal{H}_2) and (\mathcal{H}_3) hold. Then the functional J_k restricted to $D_k \times D_k$ satisfies the $(PS)_c$ condition for all $c < c^*$, where

$$\begin{aligned} c^* &:= \frac{1}{N} \mathcal{A}_k^{\frac{p-N}{p}} \left(\min\{S^{(k)}(\lambda_e, \lambda_e), S^{(k)}(\hat{\lambda}, \hat{\mu}), k^{\frac{p}{N}} S^*, k^{\frac{p}{N}} S^{**}, k^{\frac{p}{N}} S^{(k)}(0, 0)\} \right)^{\frac{N}{p}}, \quad (14) \\ \hat{\lambda} &:= \sum_{k'=1}^m \lambda_{k'} + \sum_{l=1}^{m_1} k_l^{(1)} \lambda_l, \quad \hat{\mu} := \sum_{k'=1}^m \mu_{k'} + \sum_{t=1}^{m_2} k_t^{(2)} \mu_t, \\ S^* &:= \min\{S^{(k)}(\lambda_l, 0), 1 \leq l \leq m_1\}, \quad S^{**} := \min\{S^{(k)}(0, \mu_t), 1 \leq t \leq m_2\}. \end{aligned}$$

Proof. Suppose that the sequence $\{(u_n, v_n)\} \subset D_k \times D_k$ satisfies $J_k(u_n, v_n) \rightarrow c < c^*$ and $J'_k(u_n, v_n) \rightarrow 0$ in $(D_k \times D_k)^{-1}$. Since $Q(u, v)$ positive definite, we deduce that $\{(u_n, v_n)\}$ is bounded in $D \times D$. Up to a subsequence if necessary, for some $(u, v) \in D \times D$, $(u_n, v_n) \rightharpoonup (u, v)$ weakly in $D \times D$ and $(u_n, v_n) \rightarrow (u, v)$ a.e. in \mathbb{R}^N . By a variant of the concentration compactness principle [19], which is an application of Lions results [20, 21], and up to a subsequence, there exists an at most countable set ζ , $x_z \in \mathbb{R}^N \setminus \{0, a_i^{(l)}, b_j^{(t)}, 1 \leq l \leq m_1, 1 \leq i \leq k_l^{(1)}, 1 \leq t \leq m_2, 1 \leq j \leq k_t^{(2)}\}$, real numbers $\rho_{x_z}, v_{x_z}, z \in \zeta$ and $\rho_{a_{k'}}, v_{a_{k'}}, \gamma_{a_{k'}}, \rho_{a_i^{(l)}}, v_{a_i^{(l)}}, \gamma_{a_i^{(l)}}, \hat{\rho}_{b_j^{(t)}}, \hat{v}_{b_j^{(t)}}, \hat{\gamma}_{b_j^{(t)}}, 1 \leq k' \leq m, 1 \leq l \leq m_1, 1 \leq i \leq k_l^{(1)}, 1 \leq t \leq m_2, 1 \leq j \leq k_t^{(2)}$, such that the following convergences hold in the sense of measures:

$$|\nabla u_n|^p + |\nabla v_n|^p \rightharpoonup d\rho \geq |\nabla u|^p + |\nabla v|^p + \sum_{k'=1}^m \rho_{a_{k'}} \delta_{a_{k'}} + \sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} \rho_{a_i^{(l)}} \delta_{a_i^{(l)}} + \sum_{t=1}^{m_2} \sum_{j=1}^{k_t^{(2)}} \hat{\rho}_{b_j^{(t)}} \delta_{b_j^{(t)}} + \sum_{z \in \zeta} \rho_{x_z} \delta_{x_z}, \tag{15}$$

$$\begin{aligned} & \sum_{k'=1}^m (|u_n|^{p^*} + |v_n|^{p^*} + \eta_{k'} |u_n|^{\alpha_{k'}} |v_n|^{\beta_{k'}}) \rightharpoonup dv \\ &= \sum_{k'=1}^m (|u|^{p^*} + |v|^{p^*} + \eta_{k'} |u|^{\alpha_{k'}} |v|^{\beta_{k'}}) + \sum_{k'=1}^m v_{a_{k'}} \delta_{a_{k'}} + \sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} v_{a_i^{(l)}} \delta_{a_i^{(l)}} \\ & \quad + \sum_{t=1}^{m_2} \sum_{j=1}^{k_t^{(2)}} \hat{v}_{b_j^{(t)}} \delta_{b_j^{(t)}} + \sum_{z \in \zeta} v_{x_z} \delta_{x_z}, \end{aligned} \tag{16}$$

$$\frac{|u_n|^p + |v_n|^p}{|x - a_{k'}|^p} \rightharpoonup d\tilde{\gamma} = \frac{|u|^p + |v|^p}{|x - a_{k'}|^p} + \tilde{\gamma}_{a_{k'}} \delta_{a_{k'}}, \quad 1 \leq k' \leq m, \tag{17}$$

$$\begin{cases} \frac{\lambda_l |u_n|^{p_l}}{|x - a_i^{(l)}|^{s_l}} \rightharpoonup d\gamma_{a_i^{(l)}} = \frac{\lambda_l |u|^{p_l}}{|x - a_i^{(l)}|^{s_l}} + \gamma_{a_i^{(l)}} \delta_{a_i^{(l)}}, & 1 \leq l \leq m_1, 1 \leq i \leq k_l^{(1)}, 0 < s_l < p, \\ \frac{\mu_t |v_n|^{p_t}}{|x - b_j^{(t)}|^{s_t}} \rightharpoonup d\hat{\gamma}_{b_j^{(t)}} = \frac{\mu_t |v|^{p_t}}{|x - b_j^{(t)}|^{s_t}} + \hat{\gamma}_{b_j^{(t)}} \delta_{b_j^{(t)}}, & 1 \leq t \leq m_2, 1 \leq j \leq k_t^{(2)}, 0 < s_t < p, \end{cases} \tag{18}$$

where δ_x is the Dirac mass at x . To study the concentration at infinity, we set

$$\begin{aligned} \rho_\infty &= \lim_{R \rightarrow \infty} \limsup_{n \rightarrow \infty} \int_{|x| > R} (|\nabla u_n|^p + |\nabla v_n|^p), \\ \gamma_\infty &= \lim_{R \rightarrow \infty} \limsup_{n \rightarrow \infty} \int_{|x| > R} \frac{\hat{\lambda} |u_n|^p + \hat{\mu} |v_n|^p}{|x|^p}, \\ v_\infty &= \lim_{R \rightarrow \infty} \limsup_{n \rightarrow \infty} \int_{|x| > R} \sum_{k'=1}^m (|u_n|^{p^*} + |v_n|^{p^*} + \eta_{k'} |u_n|^{\alpha_{k'}} |v_n|^{\beta_{k'}}). \end{aligned}$$

Since $\{(u_n, v_n)\} \subset D_k \times D_k$ is a.e. pointwise convergent to (u, v) and (u, v) is invariant by $(\mathbb{Z}_k \times \mathbb{S}\mathbb{O}(N-2))^2$ action and $(u, v) \in D_k \times D_k$. Furthermore, for any $\varphi \in C_0(\mathbb{R}^N)$ and any $h \in \mathbb{Z}_k \times \mathbb{S}\mathbb{O}(N-2)$ we have

$$\begin{aligned} & \int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_n|^{p^*} + |v_n|^{p^*} + \eta_{k'} |u_n|^{\alpha_{k'}} |v_n|^{\beta_{k'}}) \varphi \\ &= \int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_n|^{p^*} + |v_n|^{p^*} + \eta_{k'} |u_n|^{\alpha_{k'}} |v_n|^{\beta_{k'}}) (\varphi \circ h^{-1}). \end{aligned}$$

As $n \rightarrow +\infty$, from (16) it follows that

$$\begin{aligned} & \sum_{k'=1}^m v_{a_{k'}} \varphi(a_{k'}) + \sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} v_{a_i^{(l)}} \varphi(a_i^{(l)}) + \sum_{t=1}^{m_2} \sum_{j=1}^{k_t^{(2)}} \hat{v}_{b_j^{(t)}} \varphi(b_j^{(t)}) + \sum_{z \in \zeta} v_{x_z} \varphi(x_z) \\ &= \sum_{k'=1}^m v_{a_{k'}} \varphi(h^{-1}(a_{k'})) + \sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} v_{a_i^{(l)}} \varphi(h^{-1}(a_i^{(l)})) \\ & \quad + \sum_{t=1}^{m_2} \sum_{j=1}^{k_t^{(2)}} \hat{v}_{b_j^{(t)}} \varphi(h^{-1}(b_j^{(t)})) + \sum_{z \in \zeta} v_{x_z} \varphi(h^{-1}(x_z)). \end{aligned}$$

Choosing $\varphi = \varphi(a_i^{(l)})$ such that $0 \leq \varphi(a_i^{(l)}) \leq 1$, $\varphi(a_i^{(l)}) \equiv 1$ in $B_{\frac{\varepsilon}{2}}(a_i^{(l)})$, $\varphi(a_i^{(l)}) \equiv 0$ in $\mathbb{R}^N \setminus B_{\varepsilon}(a_i^{(l)})$, we get that $v_{a_i^{(l)}} = v_{h^{-1}(a_i^{(l)})}$ as $\varepsilon \rightarrow 0$. Since $k_l^{(1)}$ and $k_t^{(2)}$ are multiples of k , and $h \in \mathbb{Z}_k \times \mathbb{S}\mathbb{O}(N-2)$, for any $l = 1, 2, \dots, m_1$, $t = 1, 2, \dots, m_2$, we have

$$\left\{ \begin{aligned} v_{a_i^{(l)}} &= v_{a_{q_i}^{(l)}}, & q_i &:= \text{mod}(i, r_l^{(1)}), & \text{if } \text{mod}(i, r_l^{(1)}) \neq 0, & 2 \leq r_l^{(1)} < i \leq k_l^{(1)}, \\ \hat{v}_{b_j^{(t)}} &= \hat{v}_{\hat{b}_{\hat{q}_j}^{(t)}}, & \hat{q}_j &:= \text{mod}(j, r_t^{(2)}), & \text{if } \text{mod}(j, r_t^{(2)}) \neq 0, & 2 \leq r_t^{(2)} < j \leq k_t^{(2)}, \\ v_{a_i^{(l)}} &= v_{\frac{a_i^{(l)}}{r_l^{(1)}}}, & & \text{if } \text{mod}(i, r_l^{(1)}) = 0, & 2 \leq r_l^{(1)} < i \leq k_l^{(1)}, \\ v_{b_j^{(t)}} &= v_{\frac{b_j^{(t)}}{r_t^{(2)}}}, & & \text{if } \text{mod}(j, r_t^{(2)}) = 0, & 2 \leq r_t^{(2)} < j \leq k_t^{(2)}, \\ v_{a_i^{(l)}} &= v_{a_1^{(l)}}, & 1 \leq i \leq k, & \text{if } r_l^{(1)} = 1, \\ \hat{v}_{b_j^{(t)}} &= \hat{v}_{b_1^{(t)}}, & 1 \leq j \leq k, & \text{if } r_t^{(2)} = 1, \end{aligned} \right. \tag{19}$$

where $r_l^{(1)} = \frac{k_l^{(1)}}{k}$, $r_t^{(2)} = \frac{k_t^{(2)}}{k}$, $l = 1, 2, \dots, m_1$, $t = 1, 2, \dots, m_2$.

Fix $z \in \zeta$ and let $\varphi = \varphi_{x_z}$ such that $0 \leq \varphi_{x_z} \leq 1$, $\varphi_{x_z} \equiv 1$ in $B_{\frac{\varepsilon}{2}}(x_z)$, $\varphi(x_z) \equiv 0$ in $\mathbb{R}^N \setminus B_{\varepsilon}(x_z)$. As $\varepsilon \rightarrow 0$, we get that either (i) $v_{x_z} = 0$, or (ii) for any $h \in \mathbb{Z}_k \times \mathbb{S}\mathbb{O}(N-2)$, there exists $i \in \zeta$ such that $h(x_z) = x_i$.

When $N \geq 4$, $\mathbb{S}\mathbb{O}(N-2)$ is a continuous group, hence for any $x \notin \mathbb{R}^2 \times \{0\} \subset \mathbb{R}^N$ the set $\{h(x) | h \in \mathbb{Z}_k \times \mathbb{S}\mathbb{O}(N-2)\}$ is more than countable. Since ζ is at most

countable, as (ii) holds we deduce that $x \in \mathbb{R}^2 \times \{0\} \subset \mathbb{R}^N$. Furthermore, we can prove that $v_{x_i} = v_{x_z}$ if $h(x_z) = x_i$ for some $h \in \mathbb{Z}_k \times \mathbb{S}\mathbb{O}(N-2)$. Then there exists $v^{(p)}$ such that $v_{y_r^{(p)}} = v^{(p)}$, $r = 1, 2, \dots, k$, and (16) can be rewritten as

$$\begin{aligned} & \sum_{k'=1}^m (|u_n|^{p^*} + |v_n|^{p^*} + \eta_{k'}|u_n|^{\alpha_{k'}}|v_n|^{\beta_{k'}}) \rightharpoonup d\nu \\ &= \sum_{k'=1}^m (|u|^{p^*} + |v|^{p^*} + \eta_{k'}|u|^{\alpha_{k'}}|v|^{\beta_{k'}}) + \sum_{k'=1}^m \nu_{a_{k'}} \delta_{a_{k'}} + \sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} \nu_{a_i^{(l)}} \delta_{a_i^{(l)}} \\ & \quad + \sum_{t=1}^{m_2} \sum_{j=1}^{k_t^{(2)}} \hat{\nu}_{b_j^{(t)}} \delta_{b_j^{(t)}} + \sum_{p \in \mathcal{P}} \sum_{r=1}^k \nu^{(p)} \delta_{y_r^{(p)}}, \end{aligned} \tag{20}$$

where \mathcal{P} is an at most countable set,

$$\left\{ y_r^{(p)} \mid 1 \leq r \leq k, p \in \mathcal{P} \right\} \subset \{x_z \mid z \in \zeta\}, \quad y_r^{(p)} = e^{\frac{2\pi\sqrt{-1}}{k}} y_{r-1}^{(p)}, \quad 1 \leq r \leq k.$$

And there exists real numbers $\rho_{a_i^{(l)}}$, $\hat{\rho}_{b_j^{(t)}}$ and $\rho_{y_r^{(p)}}$, such that (15) can be rewritten as

$$\begin{aligned} |\nabla u_n|^p + |\nabla v_n|^p \rightharpoonup d\rho \geq & |\nabla u|^p + |\nabla v|^p + \sum_{k'=1}^m \rho_{a_{k'}} \delta_{a_{k'}} + \sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} \rho_{a_i^{(l)}} \delta_{a_i^{(l)}} \\ & + \sum_{t=1}^{m_2} \sum_{j=1}^{k_t^{(2)}} \hat{\rho}_{b_j^{(t)}} \delta_{b_j^{(t)}} + \sum_{p \in \mathcal{P}} \sum_{r=1}^k \rho_{y_r^{(p)}} \delta_{y_r^{(p)}}. \end{aligned} \tag{21}$$

CLAIM 1. \mathcal{P} is finite and for any $p \in \mathcal{P}$, either $\nu^p = 0$ or $\nu^{(p)} \geq \left(\frac{S^{l(k)}(0,0)}{\mathcal{A}_k} \right)^{\frac{N}{p}}$.

In fact, for all $\varepsilon > 0$ small enough, let $\psi_r^{(p)}$ be a smooth function in D_k such that $0 \leq \psi_r^{(p)} \leq 1$, $\psi_r^{(p)} = 1$ in $B_\varepsilon(y_r^{(p)})$, $\psi_r^{(p)} = 0$ in $\mathbb{R}^N \setminus B_\varepsilon(y_r^{(p)})$ and $|\nabla \psi_r^{(p)}| \leq \frac{4}{\varepsilon}$. Then

$$\begin{aligned} & \langle J'_k(u_n, v_n), (u_n \psi_r^{(p)}, v_n \psi_r^{(p)}) \rangle \\ &= \int_{\mathbb{R}^N} (|\nabla u_n|^p + |\nabla v_n|^p) \psi_r^{(p)} - \int_{\mathbb{R}^N} \sum_{k'=1}^m \left(\frac{\lambda_{k'}|u_n|^p + \mu_{k'}|v_n|^p}{|x - a_{k'}|^p} \right) \psi_r^{(p)} dx \\ & \quad - \int_{\mathbb{R}^N} \sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} \lambda_l \frac{|u_n|^{p_i}}{|x - a_i^{(l)}|^{s_i}} \psi_r^{(p)} dx - \int_{\mathbb{R}^N} \sum_{t=1}^{m_2} \sum_{j=1}^{k_t^{(2)}} \mu_t \frac{|v_n|^{p_j}}{|x - b_j^{(t)}|^{s_j}} \psi_r^{(p)} dx \\ & \quad + \int_{\mathbb{R}^N} (u_n |\nabla u_n|^{p-2} \nabla u_n + v_n |\nabla v_n|^{p-2} \nabla v_n) \nabla \psi_r^{(p)} dx \\ & \quad - \mathcal{A}_k \int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_n|^{p^*} + |v_n|^{p^*} + \eta_{k'}|u_n|^{\alpha_{k'}}|v_n|^{\beta_{k'}}) \psi_r^{(p)} dx. \end{aligned}$$

Note that $x_z \in \mathbb{R}^N \setminus \{0, a_i^{(l)}, b_j^{(t)} : 1 \leq l \leq m_1, 1 \leq i \leq k_l^{(1)}, 1 \leq t \leq m_2, 1 \leq j \leq k_t^{(2)}\}$, by (17)–(21) we have

$$\lim_{\varepsilon \rightarrow 0} \lim_{n \rightarrow \infty} \int_{\mathbb{R}^N} (|\nabla u_n|^p + |\nabla v_n|^p) \psi_r^{(p)} = \lim_{\varepsilon \rightarrow 0} \int_{\mathbb{R}^N} \psi_r^{(p)} d\rho \geq \rho_{y_r^{(p)}}, \tag{22}$$

$$\lim_{\varepsilon \rightarrow 0} \lim_{n \rightarrow \infty} \int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_n|^{p^*} + |v_n|^{p^*} + \eta_{k'} |u_n|^{\alpha_{k'}} |v_n|^{\beta_{k'}}) \psi_r^{(p)} = \lim_{\varepsilon \rightarrow 0} \int_{\mathbb{R}^N} \psi_r^{(p)} d\nu = \nu^{(p)}, \tag{23}$$

$$\lim_{\varepsilon \rightarrow 0} \lim_{n \rightarrow \infty} \int_{\mathbb{R}^N} \frac{|u_n|^p + |v_n|^p}{|x - a_{k'}|^p} \psi_r^{(p)} = \lim_{\varepsilon \rightarrow 0} \lim_{n \rightarrow \infty} O_1 \left(\int_{\mathbb{R}^N} (|u_n|^p + |v_n|^p) \psi_r^{(p)} \right) = 0, \tag{24}$$

$$\lim_{\varepsilon \rightarrow 0} \lim_{n \rightarrow \infty} \int_{\mathbb{R}^N} \frac{|u_n|^{p_i}}{|x - a_i^{(l)}|^{s_i}} \psi_r^{(p)} = 0, \quad 1 \leq l \leq m_1, 1 \leq i \leq k_l^{(1)}, \tag{25}$$

$$\lim_{\varepsilon \rightarrow 0} \lim_{n \rightarrow \infty} \int_{\mathbb{R}^N} \frac{|v_n|^{p_j}}{|x - b_j^{(t)}|^{s_j}} \psi_r^{(p)} = 0, \quad 1 \leq t \leq m_2, 1 \leq j \leq k_t^{(2)}, \tag{26}$$

and by the Hölder inequality with a constant $C > 0$, we conclude that

$$\begin{aligned} & \lim_{\varepsilon \rightarrow 0} \lim_{n \rightarrow \infty} \left| \int_{\mathbb{R}^N} \left(u_n |\nabla u_n|^{p-2} \nabla u_n + v_n |\nabla v_n|^{p-2} \nabla v_n \right) \nabla \psi_r^{(p)} \right| \\ & \leq \lim_{\varepsilon \rightarrow 0} \lim_{n \rightarrow \infty} \left[\left(\int_{\mathbb{R}^N} |u_n|^p |\nabla \psi_r^{(p)}|^p \right)^{\frac{1}{p}} \left(\int_{\mathbb{R}^N} |\nabla u_n|^p \right)^{\frac{p-1}{p}} \right. \\ & \quad \left. + \left(\int_{\mathbb{R}^N} |v_n|^p |\nabla \psi_r^{(p)}|^p \right)^{\frac{1}{p}} \left(\int_{\mathbb{R}^N} |\nabla v_n|^p \right)^{\frac{p-1}{p}} \right] \\ & \leq C \lim_{\varepsilon \rightarrow 0} \left[\left(\int_{\mathbb{R}^N} |u|^p |\nabla \psi_r^{(p)}|^p \right)^{\frac{1}{p}} + \left(\int_{\mathbb{R}^N} |v|^p |\nabla \psi_r^{(p)}|^p \right)^{\frac{1}{p}} \right] \\ & \leq C \lim_{\varepsilon \rightarrow 0} \left[\left(\int_{B_\varepsilon(y_r^{(p)})} |\nabla \psi_r^{(p)}|^N \right)^{\frac{1}{N}} \left(\int_{B_\varepsilon(y_r^{(p)})} |u|^{p^*} \right)^{\frac{1}{p^*}} \right. \\ & \quad \left. + \left(\int_{B_\varepsilon(y_r^{(p)})} |\nabla \psi_r^{(p)}|^N \right)^{\frac{1}{N}} \left(\int_{B_\varepsilon(y_r^{(p)})} |v|^{p^*} \right)^{\frac{1}{p^*}} \right] \\ & \leq C \lim_{\varepsilon \rightarrow 0} \left[\left(\int_{B_\varepsilon(y_r^{(p)})} |u|^{p^*} \right)^{\frac{1}{p^*}} + \left(\int_{B_\varepsilon(y_r^{(p)})} |v|^{p^*} \right)^{\frac{1}{p^*}} \right] = 0, \end{aligned}$$

which implies that

$$\lim_{\varepsilon \rightarrow 0} \lim_{n \rightarrow \infty} \int_{\mathbb{R}^N} \left(u_n |\nabla u_n|^{p-2} \nabla u_n + v_n |\nabla v_n|^{p-2} \nabla v_n \right) \nabla \psi_r^{(p)} = 0. \tag{27}$$

From (22)–(27) it follows that

$$0 = \lim_{\varepsilon \rightarrow 0} \lim_{n \rightarrow \infty} \langle J'_k(u_n, v_n), (u_n \psi_r^{(p)}, v_n \psi_r^{(p)}) \rangle \geq \rho_{y_r^{(p)}} - \mathcal{A}_k \nu^{(p)}. \tag{28}$$

By (7) and (8) it follows that

$$S^{(k)}(0, 0)(\nu^{(p)})^{\frac{p}{p^*}} \leq \rho_{y_r^{(p)}}, \quad \forall p \in \mathcal{P}, \quad r = 1, 2, \dots, k. \tag{29}$$

Then (28) and (29) imply that Claim 1 holds.

CLAIM 2. For $k' = 1, 2, \dots, m$, either $v_{a_{k'}} = 0$ or $v_{a_{k'}} \geq \left(\frac{S^{l(k)}(\lambda_{k'}, \lambda_{k'})}{\mathcal{A}_k} \right)^{\frac{N-s_{k'}}{p-s_{k'}}$ holds.

In fact, for all $\varepsilon \geq 0$, take $\phi_\varepsilon^{k'}(x) \in D_k$ such that $0 \leq \phi_\varepsilon^{k'}(x) \leq 1$, $\phi_\varepsilon^{k'}(x) = 1$ in $x \in B_{\frac{\varepsilon}{2}}(0)$, $\phi_\varepsilon^{k'}(x) = 0$ in $\mathbb{R}^N \setminus (B_\varepsilon(0))$, and $|\nabla \phi_\varepsilon^{k'}| \leq \frac{4}{\varepsilon}$.

Similarly, for $k' = 1, 2, \dots, m$, we have

$$0 = \lim_{\varepsilon \rightarrow 0} \lim_{n \rightarrow \infty} \langle J'_k(u_n, v_n), (u_n \phi_\varepsilon^{k'}, v_n \phi_\varepsilon^{k'}) \rangle \geq \rho_{a_{k'}} - \lambda_{k'} \gamma_{a_{k'}} - \mathcal{A}_k v_{a_{k'}}, \tag{30}$$

$$S^{l(k)}(\lambda_{k'}, \lambda_{k'})(v_{a_{k'}})^{\frac{p}{p^*}} \leq \rho_{a_{k'}} - \lambda_{k'} \gamma_{a_{k'}}, \quad \text{for } k' = 1, 2, \dots, m. \tag{31}$$

Then (30) and (31) imply that Claim 2 holds.

CLAIM 3. For each $1 \leq l \leq m_1, 1 \leq i \leq k_l^{(1)}$, either $v_{a_i^{(l)}} = 0$ or $v_{a_i^{(l)}} \geq \left(\frac{S^{l(k)}(\lambda_l, 0)}{\mathcal{A}_k} \right)^{\frac{N}{p}}$

holds.

In fact, for $\varepsilon > 0$ small enough, let $\phi_{a_i^{(l)}}(x)$ be a smooth cut-off function in D_k such that $0 \leq \phi_{a_i^{(l)}}(x) \leq 1$, $\phi_{a_i^{(l)}}(x) = 1$ in $B_{\frac{\varepsilon}{2}}(a_i^{(l)})$, $\phi_{a_i^{(l)}}(x) = 0$ in $\mathbb{R}^N \setminus B_\varepsilon(a_i^{(l)})$, and $|\nabla \phi_{a_i^{(l)}}| \leq \frac{4}{\varepsilon}$. By (17)–(21) and arguing as in the proof of Claim 1, we have

$$0 = \lim_{\varepsilon \rightarrow 0} \lim_{n \rightarrow \infty} \langle J'_k(u_n, v_n), (u_n \phi_{a_i^{(l)}}, v_n \phi_{a_i^{(l)}}) \rangle \geq (\rho_{a_i^{(l)}} - \gamma_{a_i^{(l)}}) - \mathcal{A}_k v_{a_i^{(l)}}. \tag{32}$$

From (7) and (8) it follows that

$$S^{l(k)}(\lambda_l, 0)(v_{a_i^{(l)}})^{\frac{p}{p^*}} \leq \rho_{a_i^{(l)}} - \gamma_{a_i^{(l)}}, \quad 1 \leq i \leq k_l^{(1)}. \tag{33}$$

Then (32) and (33) imply that Claim 3 holds.

CLAIM 4. For each $1 \leq t \leq m_2, 1 \leq j \leq k_t^{(2)}$, either $\hat{v}_{b_j^{(t)}} = 0$ or $\hat{v}_{b_j^{(t)}} \geq \left(\frac{S^{l(k)}(0, \mu_t)}{\mathcal{A}_k} \right)^{\frac{N}{p}}$

holds.

The proof of Claim 4 is similar to that of Claim 3 and is omitted.

CLAIM 5. Either $v_\infty = 0$ or $v_\infty \geq \left(\frac{S^{l(k)}(\hat{\lambda}, \hat{\mu})}{\mathcal{A}_k} \right)^{\frac{N}{p}}$ holds.

In fact, for all $R > 0$ large enough, let $\psi(x)$ be a smooth function in D_k such that $0 \leq \psi(x) \leq 1$, $\psi(x) = 0$ in $B_R(0)$, $\psi(x) = 1$ in $\mathbb{R}^N \setminus (B_{2R}(0))$ and $|\nabla \psi| \leq \frac{2}{R}$. By (7) and (8) we have

$$\begin{aligned} & \int_{\mathbb{R}^N} \left(|\nabla(u_n \psi)|^p + |\nabla(v_n \psi)|^p - \frac{\hat{\lambda} |u_n \psi|^p + \hat{\mu} |v_n \psi|^p}{|x|^p} \right) dx \\ & \geq S^{l(k)}(\hat{\lambda}, \hat{\mu}) \left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_n \psi|^{p^*} + |v_n \psi|^{p^*} + \eta_{k'} |u_n \psi|^{\alpha_{k'}} |v_n \psi|^{\beta_{k'}}) dx \right)^{\frac{p}{p^*}}. \tag{34} \end{aligned}$$

For all $1 \leq l \leq m_1, 1 \leq i \leq k_l^{(1)}, 1 \leq t \leq m_2, 1 \leq j \leq k_t^{(2)}$, arguing as in [18] we can write

$$\begin{aligned} \lim_{R \rightarrow \infty} \limsup_{n \rightarrow \infty} \int_{\mathbb{R}^N} |u_n \nabla \psi|^p &= \lim_{R \rightarrow \infty} \limsup_{n \rightarrow \infty} \int_{\mathbb{R}^N} |u_n|^p |\nabla \psi|^p \\ &= \lim_{R \rightarrow \infty} \limsup_{n \rightarrow \infty} \int_{\mathbb{R}^N} |v_n \nabla \psi|^p \\ &= \lim_{R \rightarrow \infty} \limsup_{n \rightarrow \infty} \int_{\mathbb{R}^N} |v_n|^p |\nabla \psi|^p = 0, \end{aligned} \tag{35}$$

$$\lim_{R \rightarrow \infty} \limsup_{n \rightarrow \infty} \int_{\mathbb{R}^N} u_n \psi \nabla u_n \nabla \psi = \lim_{R \rightarrow \infty} \limsup_{n \rightarrow \infty} \int_{\mathbb{R}^N} v_n \psi \nabla v_n \nabla \psi = 0, \tag{36}$$

$$\begin{aligned} \lim_{R \rightarrow \infty} \limsup_{n \rightarrow \infty} \int_{\mathbb{R}^N} \left(\frac{\lambda_l |u_n|^p \psi}{|x - a_i^{(l)}|^p} + \frac{\mu_t |v_n|^p \psi}{|x - b_j^{(t)}|^p} \right) \\ = \lim_{R \rightarrow \infty} \limsup_{n \rightarrow \infty} \int_{\mathbb{R}^N} \left(\frac{\lambda_l |u_n|^p}{|x - a_i^{(l)}|^p} + \frac{\mu_t |v_n|^p}{|x - b_j^{(t)}|^p} \right) \psi \\ = \lim_{R \rightarrow \infty} \limsup_{n \rightarrow \infty} \int_{\mathbb{R}^N} \frac{(\lambda_l |u_n|^p + \mu_t |v_n|^p) \psi}{|x|^p}. \end{aligned} \tag{37}$$

From (34)–(37) we infer that

$$\rho_\infty - \gamma_\infty \geq S'^{(k)}(\hat{\lambda}, \hat{\mu})(v_\infty)^{\frac{p}{p^*}}. \tag{38}$$

Note that $\lim_{n \rightarrow \infty} \langle J'_k(u_n, v_n), (u_n \psi, v_n \psi) \rangle = 0$. By (34)–(37) we have

$$\rho_\infty - \gamma_\infty \leq \mathcal{A}_k v_\infty. \tag{39}$$

Then (38) and (39) imply that Claim 5 holds.

Now we are ready to conclude. Note that

$$\begin{aligned} c &= J_k(u_n, v_n) - \frac{1}{p} \langle J'_k(u_n, v_n), (u_n, v_n) \rangle + o(1) \\ &= \frac{\mathcal{A}_k}{N} \int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_n|^{p^*} + |v_n|^{p^*} + \eta_{k'} |u_n|^{\alpha_{k'}} |v_n|^{\beta_{k'}}) + o(1) \\ &= \frac{\mathcal{A}_k}{N} \left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_n|^{p^*} + |v_n|^{p^*} + \eta_{k'} |u_n|^{\alpha_{k'}} |v_n|^{\beta_{k'}}) + \sum_{k'=1}^m v_{a_{k'}} + v_\infty \right. \\ &\quad \left. + \sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} v_{a_i^{(l)}} + \sum_{t=1}^{m_2} \sum_{j=1}^{k_t^{(2)}} \hat{v}_{b_j^{(t)}} + k \sum_{p \in \mathcal{D}} v^{(p)} \right) \end{aligned}$$

$$\begin{aligned}
 &= \frac{\mathcal{A}_k}{N} \left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (|u|^{p^*} + |v|^{p^*} + \eta_{k'} |u|^{\alpha_{k'}} |v|^{\beta_{k'}}) + \sum_{k'=1}^m v_{a_{k'}} + v_\infty \right. \\
 &\quad \left. + k \sum_{l=1}^{m_1} \sum_{i=1}^{r_l^{(1)}} v_{a_i^{(l)}} + k \sum_{t=1}^{m_2} \sum_{j=1}^{r_t^{(2)}} \hat{v}_{b_j^{(t)}} + k \sum_{p \in \mathcal{P}} v^{(p)} \right),
 \end{aligned}$$

where (19) is used in the last step. From (14), (19), Claims 1-5 and the assumption $c < c^*$, it follows that

$$\begin{aligned}
 v_{a_{k'}} &= v_\infty = 0, \quad \text{for } k' = 1, 2, \dots, m, \quad v^{(p)} = 0, \quad \forall p \in \mathcal{P}, \\
 v_{a_i^{(l)}} &= \hat{v}_{b_j^{(t)}} = 0, \quad 1 \leq l \leq m_1, \quad 1 \leq i \leq k_l^{(1)}, \quad 1 \leq t \leq m_2, \quad 1 \leq j \leq k_t^{(2)}.
 \end{aligned}$$

Then up to a subsequence, $(u_n, v_n) \rightarrow (u, v)$ strongly in $D_k \times D_k$.

3. Minimizers of the best constant

LEMMA 2. (See [24]). *Suppose that $k \in \mathbb{N}$, $N \geq 4$, $-\infty < \lambda < \bar{\lambda}$ and $S_k(\lambda, s) < k^{\frac{p}{N}} S(0, 0)$. Then $S_k(\lambda, s)$ is achieved.*

LEMMA 3. (See [15]). *Suppose that (\mathcal{H}_1) holds, $0 \leq \lambda < \bar{\lambda}$, $f(\tau_{\min})$ is defined as in (12) and (13), and V_σ^λ is defined as in (10). Then $S'(\lambda, \lambda) = f(\tau_{\min})S(\lambda, \lambda)$ and has the minimizers $(V_\sigma^\lambda(x - a), \tau_{\min} V_\sigma^\lambda(x - a))$. Furthermore, $f(\tau_{\min}) < 1$ and therefore $S'(\lambda, \lambda) < S(\lambda, \lambda)$.*

Now, Define the following constant:

$$\hat{\mathcal{A}}_k := \inf_{u \in D_k \setminus \{0\}} \frac{\int_{\mathbb{R}^N} \left(|\nabla u|^p - \sum_{k'=1}^m \lambda_{k'} \frac{|u|^{p^*}}{|x - a_{k'}|^p} - \sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} \lambda_l \frac{|u|^{p_i}}{|x - a_i^{(l)}|^{s_i}} \right)}{\left(\int_{\mathbb{R}^N} |u|^{p^*} \right)^{\frac{p}{p^*}}}. \tag{40}$$

By Lemma 2 and arguing as in the proof of Lemma 3, we have the following results.

COROLLARY 1. *Suppose that (\mathcal{H}_1) holds, $-\infty < \lambda < \bar{\lambda}$ and $S_k(\lambda, s) < k^{\frac{p}{N}} S(0, 0)$ and $u^\lambda(x)$ are the minimizers of $S_k(\lambda, s)$ obtained as in Lemma 2. Then $S'^{(k)}(\lambda, \lambda) = f(\tau_{\min})S_k(\lambda, s)$ and has the minimizers $(u^\lambda(x), \tau_{\min} u^\lambda(x))$.*

COROLLARY 2. *Suppose that (\mathcal{H}_1) holds, \mathcal{A}_k is defined as in (4), $m_1 = m_2$, $k_l^{(1)} = k_l^{(2)}$, $a_i^{(l)} = b_j^{(l)}$, $1 \leq l \leq m_1$, $1 \leq i \leq k_l^{(1)}$. Then*

- (i) $\mathcal{A}_k(\lambda_1, \dots, \lambda_{m_1}, \lambda_1, \dots, \lambda_{m_1}) = f(\tau_{\min}) \hat{\mathcal{A}}_k$.
- (ii) $\mathcal{A}_k(\lambda_1, \dots, \lambda_{m_1}, \lambda_1, \dots, \lambda_{m_1}) < \hat{\mathcal{A}}_k$.

4. Proof of Theorem 1

LEMMA 4. (See [18]). Suppose $0 \leq \lambda_{k'} < \bar{\lambda}$ for $k' = 1, 2, \dots, m$ and for all $a_{k'} \in \mathbb{R}^N$, $0 < s_{k'} < p$ and $w^{\lambda_{k'}} \in D^{1,p}(\mathbb{R}^N)$ is a solution to the equation

$$\begin{cases} -\Delta_p u - \sum_{k'=1}^m \lambda_{k'} \frac{|u|^{p-2}u}{|x-a_{k'}|^p} = \sum_{k'=1}^m \frac{|u|^{p_{k'}-2}u}{|x-a_{k'}|^{s_{k'}}}, & \text{in } \mathbb{R}^N \setminus \{a_{k'}\}, \\ u \in D^{1,p}(\mathbb{R}^N), \quad u > 0, & \text{in } \mathbb{R}^N \setminus \{a_{k'}\}. \end{cases} \tag{41}$$

Set $w_\sigma^\lambda(x-a) = \sigma^{-\frac{N-p}{p}} w^\lambda(\frac{x-a}{\sigma})$ ($\sigma > 0, a \in \mathbb{R}^N$). Then for any $\sigma \rightarrow 0^+$ there exists some positive constant C such that

$$\int_{\mathbb{R}^N} \frac{|w_\sigma^{\lambda_e}(x-a_e)|^p}{|x-a_e|^p} dx \geq \begin{cases} C\sigma^p, & \lambda_e < \bar{\lambda} - 1, \\ C\sigma^p |\ln \sigma|, & \lambda_e = \bar{\lambda} - 1, \\ C\sigma^{p\delta_{\lambda_e}}, & \lambda_e < \bar{\lambda} - 1, \end{cases}$$

where $\delta_\lambda = (\bar{\lambda} - \lambda)^{\frac{1}{p^*-p}}$. Moreover, as $\sigma \rightarrow 0$ there follows that

$$\int_{\mathbb{R}^N} \frac{|w_\sigma^{\lambda_{k'}}(x-a_{k'})|^p}{|x-a_{k'}|^p} dx \rightarrow 0, \quad k' = 1, 2, \dots, m, \quad k' \neq e.$$

LEMMA 5. Suppose that $S_k(\lambda_e, s_e) < k^{\frac{p}{n}} S(0, 0)$, $(\mathcal{H}_1), (\mathcal{H}_2)$ hold and one of the following condition is satisfied:

(i) For $-\infty < \lambda_e < \bar{\lambda} - 1$,

$$\sum_{l=1}^{m_1} \frac{\lambda_l k_l^{(1)}}{|\Gamma_l|^p} + (\tau_{\min})^p \sum_{t=1}^{m_2} \frac{\mu_t k_t^{(2)}}{|\Lambda_t|^p} > 0;$$

(ii) For $\bar{\lambda} - 1 < \lambda_e < \bar{\lambda}$,

$$\sum_{l=1}^{m_1} \frac{\lambda_l k_l^{(1)}}{|\Gamma_l|^{p\delta_{\lambda_e}}} + (\tau_{\min})^p \sum_{t=1}^{m_2} \frac{\mu_t k_t^{(2)}}{|\Lambda_t|^{p\delta_{\lambda_e}}} > 0.$$

Then $\mathcal{A}_k < S^{(k)}(\lambda_e, \lambda_e)$.

Proof. From Lemmas 2, 3 and Corollary 1, it follows that $S_k(\lambda_e)$ is achieved by some $u^{\lambda_e} \in D_k$ and $S^{(k)}(\lambda_e, \lambda_e)$ is thus attained by $(u^{\lambda_e}, \tau_{\min} u^{\lambda_e}) \in D_k \times D_k$. By the homogeneity of the Rayleigh quotient, we can assume that

$$\int_{\mathbb{R}^N} (|u^{\lambda_e}|^{p^*} + |\tau_{\min} u^{\lambda_e}|^{p^*} + \sum_{k'=1}^m \eta_{k'} |u^{\lambda_e}|^{\alpha_{k'}} |\tau_{\min} u^{\lambda_e}|^{\beta_{k'}}) = 1.$$

Set $u_\sigma^{\lambda_e}(x - a_e) = \sigma^{\frac{p-N}{p}} u^{\lambda_e}(\frac{x-a_e}{\sigma})$ ($\sigma > 0$). Since $\bar{u}_\sigma^{\lambda_e} = (S_k(\lambda_e, s_e))^{\frac{1}{p^*-p}} |u_\sigma^{\lambda_e}|$ is a non-negative solution to (42), the estimates of Lemma 4 can be applied as $\sigma \rightarrow 0$. Then

$$\begin{aligned} \mathcal{A}_k &\leq \frac{Q(u_\sigma^{\lambda_e}, \tau_{\min} u_\sigma^{\lambda_e})}{\left(\int_{\mathbb{R}^N} (|u_\sigma^{\lambda_e}(x)|^{p^*} + |\tau_{\min} u_\sigma^{\lambda_e}(x)|^{p^*} + \sum_{k'=1}^m \eta_{k'} |u_\sigma^{\lambda_e}(x)|^{\alpha_{k'}} |\tau_{\min} u_\sigma^{\lambda_e}(x)|^{\beta_{k'}}) dx \right)^{\frac{p}{p^*}}} \\ &= S'^{(k)}(\lambda_e, \lambda_e) - \int_{\mathbb{R}^N} \left(\sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} \lambda_l \frac{|u_\sigma^{\lambda_e}(x)|^p}{|x - a_i^{(l)}|^p} + \sum_{l=1}^{m_2} \sum_{j=1}^{k_l^{(2)}} \mu_l \frac{|\tau_{\min} u_\sigma^{\lambda_e}(x)|^p}{|x - b_j^{(l)}|^p} \right) dx \\ &\leq CS'^{(k)}(\lambda_e, \lambda_e) \begin{cases} \left(\sum_{l=1}^{m_1} \frac{\lambda_l k_l^{(1)}}{|\Gamma_l|^p} + (\tau_{\min})^p \sum_{l=1}^{m_2} \frac{\mu_l k_l^{(2)}}{|\Lambda_l|^p} \right) (1 + o(1)), & \lambda_e < \bar{\lambda} - 1, \\ \left(\sum_{l=1}^{m_1} \frac{\lambda_l k_l^{(1)}}{|\Gamma_l|^p} + (\tau_{\min})^p \sum_{l=1}^{m_2} \frac{\mu_l k_l^{(2)}}{|\Lambda_l|^p} \right) (1 + o(1)), & \lambda_e = \bar{\lambda} - 1, \\ \left(\sum_{l=1}^{m_1} \frac{\lambda_l k_l^{(1)}}{|\Gamma_l|^{p\delta_{\lambda_e}}} + (\tau_{\min})^p \sum_{l=1}^{m_2} \frac{\mu_l k_l^{(2)}}{|\Lambda_l|^{p\delta_{\lambda_e}}} \right) (1 + o(1)), & \lambda_e < \bar{\lambda} - 1. \end{cases} \end{aligned}$$

If either (i) or (ii) holds, we have $\mathcal{A}_k < S'^{(k)}(\lambda_e, \lambda_e)$ by taking σ small enough.

Proof of Theorem 1. Note that $Q(u, v)$ is positive definite and provides an equivalent norm on $D_k \times D_k$. Let $\{(u_n, v_n)\} \subset D_k \times D_k$ be a minimizing sequence of \mathcal{A}_k . By the homogeneity of the quotient we may assume that

$$\int_{\mathbb{R}^N} (|u_n|^{p^*} + |v_n|^{p^*} + \sum_{k'=1}^m \eta_{k'} |u_n|^{\alpha_{k'}} |v_n|^{\beta_{k'}}) = 1,$$

and by the Ekeland’s variational principle, we can assume that the sequence has the Palais-Smale property for all $(\phi, \psi) \in D_k \times D_k$:

$$\langle J'_k(u_n, v_n), (\phi, \psi) \rangle = o(\|(\phi, \psi)\|), \quad \forall (\phi, \psi) \in D_k \times D_k,$$

which implies that $J'_k(u_n, v_n) \rightarrow 0$ and $J_k(u_n, v_n) \rightarrow (\frac{1}{p} - \frac{1}{p^*})\mathcal{A}_k = \frac{1}{N}\mathcal{A}_k$. Note that $S'^{(k)}(\lambda, \mu)$ is decreasing with respect to λ and μ and the assumptions of Theorem 1 imply that $\hat{\lambda}, \hat{\mu} \leq \lambda_e$. Then

$$\begin{aligned} S^* &= S'^{(k)}(\lambda_{m_1}, 0), \\ S^{**} &= S'^{(k)}(0, \mu_{m_2}), \\ S'^{(k)}(\lambda_e, \lambda_e) &\leq \min\{k^{\frac{p}{N}} S^*, k^{\frac{p}{N}} S^{**}, S'^{(k)}(\hat{\lambda}, \hat{\mu})\}. \end{aligned} \tag{42}$$

Since $S_k(\lambda_e, s_e) < k^{\frac{p}{N}} S(0, 0)$, from Lemma 3 and Corollary 1 it follows that

$$S'^{(k)}(\lambda_e, \lambda_e) < k^{\frac{p}{N}} S'(0, 0) \leq k^{\frac{p}{N}} S'^{(k)}(0, 0). \tag{43}$$

By Lemma 5 we have

$$\mathcal{A}_k < S'^{(k)}(\lambda_e, \lambda_e). \tag{44}$$

From (42)–(44) it follows that

$$\mathcal{A}_k < S'^{(k)}(\lambda_e, \lambda_e) = \min\{S'^{(k)}(\lambda_e, \lambda_e), S'^{(k)}(\hat{\lambda}, \hat{\mu}), k^{\frac{p}{N}}S^*, k^{\frac{p}{N}}S^{**}, k^{\frac{p}{N}}S'^{(k)}(0, 0)\}.$$

Consequently,

$$\frac{1}{N}\mathcal{A}_k < c^* = \frac{1}{N}\mathcal{A}_k^{\frac{p-N}{p}}(S'^{(k)}(\lambda_e, \lambda_e))^{\frac{N}{p}}.$$

By Lemma 1 we conclude that $\{(u_n, v_n)\}$ has a subsequence converging strongly to some $(u_e, v_e) \in D_k \times D_k$ such that $J_k(u_e, v_e) = \frac{1}{N}\mathcal{A}_k$. Thus (u_e, v_e) achieves the infimum in (4). From the fact $J_k(u_e, v_e) = J_k(|u_e|, |v_e|)$ it follows that $(|u_e|, |v_e|)$ is also a minimizer in (4) and therefore $(\bar{u}, \bar{v}) = \mathcal{A}_k^{\frac{1}{p^*-p}}(|u_e|, |v_e|)$ is a nonnegative solution to (1). By the maximum principle [25], there are three possibilities: (i) $\bar{u} > 0, \bar{v} > 0$, (ii) $\bar{u} > 0, \bar{v} = 0$, and (iii) $\bar{u} = 0, \bar{v} > 0, \forall x \in \Omega := \mathbb{R}^N \setminus \{0, a_i^{(l)}, b_j^{(t)} : 1 \leq l \leq m_1, 1 \leq i \leq k_i^{(1)}, 1 \leq t \leq m_2, 1 \leq j \leq k_j^{(2)}\}$.

Assume that $(\bar{u}, 0)$ with $\bar{u} > 0$ in Ω is a solution to (1) and $(u_e, 0)$ achieves the infimum in (4). Then \mathcal{A}_k is independent of $\mu_t, b_j^{(t)}, 1 \leq t \leq m_2, 1 \leq j \leq k_j^{(2)}$, and we can choose $m_1 = m_2, k_i^{(2)} = k_i^{(1)}, \mu_t = \lambda_t, b_j^{(t)} = a_j^{(t)}, 1 \leq t \leq m_2, 1 \leq j \leq k_j^{(2)}$. Then by (40) we have

$$\mathcal{A}_k(\lambda_1, \dots, \lambda_{m_1}, \lambda_1, \dots, \lambda_{m_1}) = \mathcal{A}_k(\lambda_1, \dots, \lambda_{m_1}, 0, \dots, 0) \geq \hat{\mathcal{A}}_k. \tag{45}$$

If $\eta_{k'} > 0$ for $k' = 1, \dots, m$ and $N \geq 7$, by Corollary 2, we have

$$\mathcal{A}_k(\lambda_1, \dots, \lambda_{m_1}, \lambda_1, \dots, \lambda_{m_1}) < \hat{\mathcal{A}}_k,$$

which is a contradiction with (45). Therefore, $(\bar{u}, 0)$ cannot be a solution to (1). Similarly, $(0, \bar{v})$ cannot be a solution to (1). Hence, there is only one possibility for the solution $(\bar{u}, \bar{v}) : \bar{u}, \bar{v} > 0$ in Ω . \square

5. Proof of Theorem 2

Proof of Theorem 2. We argue by contradiction.

(i) For all $\varepsilon > 0$, since $D(\mathbb{R}^N \setminus \{0\}) \cap D_k$ is dense in D_k , there exist $u, v \in D(\mathbb{R}^N \setminus \{0\}) \cap D_k$ such that $\int_{\mathbb{R}^N} (|u|^{p^*} + |v|^{p^*} + \sum_{k'=1}^m \eta_{k'} |u|^{\alpha_{k'}} |v|^{\beta_{k'}}) = 1$, and

$$\int_{\mathbb{R}^N} \left(|\nabla u|^p + |\nabla v|^p - \sum_{k'=1}^m \frac{\lambda_{k'} |u|^p + \mu_{k'} |v|^p}{|x - a_{k'}|^p} \right) dx \leq S'^{(k)}(\lambda_e, \lambda_e) + \varepsilon.$$

Let $u_\sigma(x) = \sigma^{-\frac{N-p}{p}} u(\frac{x}{\sigma}), v_\sigma(x) = \sigma^{-\frac{N-p}{p}} v(\frac{x}{\sigma}) (\sigma > 0)$. By the dominated-convergence theorem, for all $1 \leq l \leq m_1, 1 \leq i \leq k_i^{(1)}, 1 \leq t \leq m_2, 1 \leq j \leq k_j^{(2)}$, we get

$$\lim_{\sigma \rightarrow 0} \int_{\mathbb{R}^N} \frac{|u_\sigma(x)|^p}{|x - a_i^{(l)}|^p} = \lim_{\sigma \rightarrow 0} \int_{\mathbb{R}^N} \frac{|u_\sigma(x)|^p}{|x - b_j^{(t)}|^p}.$$

Taking $\sigma \rightarrow 0$, we have

$$\begin{aligned} \mathcal{A}_k &\leq \frac{Q(u_\sigma, v_\sigma)}{\left(\int_{\mathbb{R}^N} (|u_\sigma|^{p^*} + |v_\sigma|^{p^*} + \sum_{k'=1}^m \eta_{k'} |u_\sigma|^{\alpha_{k'}} |v_\sigma|^{\beta_{k'}}) dx\right)^{\frac{p}{p^*}}} \\ &= \int_{\mathbb{R}^N} \left(|\nabla u|^p + |\nabla v|^p - \sum_{k'=1}^m \frac{\lambda_{k'} |u|^p + \mu_{k'} |v|^p}{|x - a_{k'}|^p} \right) dx + o(1) \\ &\leq S^{l(k)}(\lambda_e, \lambda_e) + \varepsilon, \end{aligned}$$

which implies

$$\mathcal{A}_k \leq S^{l(k)}(\lambda_e, \lambda_e). \tag{46}$$

Assume that the infimum in (4) is attained by some $(u_e, v_e) \in (D_k \setminus \{0\})^2$. Then from (46) it follows that

$$\mathcal{A}_k = \frac{Q(u_e, v_e)}{\left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_e|^{p^*} + |v_e|^{p^*} + \eta_{k'} |u_e|^{\alpha_{k'}} |v_e|^{\beta_{k'}}) dx\right)^{\frac{p}{p^*}}}.$$

Consequently,

$$\sum_{l=1}^{m_1} \sum_{i=1}^{k_l^{(1)}} \lambda_l \int_{\mathbb{R}^N} \frac{|u|^p}{|x - a_i^{(l)}|^p} dx + \sum_{t=1}^{m_2} \sum_{j=1}^{k_t^{(2)}} \mu_t \int_{\mathbb{R}^N} \frac{|v|^p}{|x - b_j^{(t)}|^p} dx \geq 0,$$

which contradicts the assumption that $\lambda_l, \mu_t < 0$, $l = 1, 2, \dots, m_1$, $t = 1, 2, \dots, m_2$. Therefore the infimum in (4) cannot be achieved.

(ii) For all $w \in D$ such that $w \geq 0$ a.e. in \mathbb{R}^N , let $w^*(x)$ be the Schwarz symmetrization of w :

$$w^*(x) := \inf\{t > 0 : |\{y \in \mathbb{R}^N, w(y) > t\}| \leq w_N |x|^N\}.$$

Then direct calculation shows that $(\frac{1}{|x-a|})^* = \frac{1}{x}$. Furthermore, we have [26]:

$$\int_{\mathbb{R}^N} |w|^{p^*} = \int_{\mathbb{R}^N} |w^*|^{p^*}, \tag{47}$$

$$\int_{\mathbb{R}^N} \frac{|w|^p}{|x-a|^p} \leq \int_{\mathbb{R}^N} |w^*|^p \left(\left(\frac{1}{|x-a|} \right)^* \right)^p = \int_{\mathbb{R}^N} \frac{|w^*|^p}{|x|^p}, \tag{48}$$

$$\int_{\mathbb{R}^N} |u|^\alpha |v|^\beta \leq \int_{\mathbb{R}^N} |u^*|^\alpha |v^*|^\beta, \quad \forall u, v \in D, u, v \geq 0 \text{ a.e. in } \mathbb{R}^N \text{ and } \forall \alpha, \beta \in (1, +\infty). \tag{49}$$

From the Pólya-Szegő inequality it follows that

$$\int_{\mathbb{R}^N} |\nabla w|^p \geq \int_{\mathbb{R}^N} |\nabla w^*|^p. \tag{50}$$

The assumption (ii) of Theorem 2 implies that $\hat{\lambda} = \hat{\mu} > 0$. Since $\lambda_l, \mu_l > 0, l = 1, 2, \dots, m_1, t = 1, 2, \dots, m_2$, for all $u, v \in D_k$ such that $u, v > 0$ a.e. in \mathbb{R}^N , by (47)–(50) and \mathcal{A}_k , where \mathcal{A}_k is defined as follows, we have

$$\begin{aligned} \tilde{\mathcal{A}}_k &:= \frac{Q(u, v)}{\left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (|u|^{p^*} + |v|^{p^*} + \eta_{k'} |u|^{\alpha_{k'}} |v|^{\beta_{k'}}) dx \right)^{\frac{p}{p^*}}} \\ &\geq \frac{\int_{\mathbb{R}^N} \left(|\nabla u^*|^p + |\nabla v^*|^p - \frac{\hat{\lambda} (|u^*|^p + |v^*|^p)}{|x|^p} \right)}{\left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (|u^*|^{p^*} + |v^*|^{p^*} + \eta_{k'} |u^*|^{\alpha_{k'}} |v^*|^{\beta_{k'}}) dx \right)^{\frac{p}{p^*}}} \\ &\geq S'(\hat{\lambda}, \hat{\lambda}). \end{aligned} \tag{51}$$

Note that the Rayleigh quotient above remains unchanged when replacing u and v with $|u|$ and $|v|$ respectively. Together with (51), we have

$$\mathcal{A}_k = \inf_{u, v \in D_k, u, v \geq 0} \frac{Q(u, v)}{\left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (u^{p^*} + v^{p^*} + \eta_{k'} u^{\alpha_{k'}} v^{\beta_{k'}}) dx \right)^{\frac{p}{p^*}}} \geq S'(\hat{\lambda}, \hat{\lambda}). \tag{52}$$

For all $\sigma > 0, 0 \leq \lambda < \bar{\lambda}$, consider the minimizers $(V_\sigma^\lambda(x), \tau_{\min} V_\sigma^\lambda(x))$ of $S'(\hat{\lambda}, \hat{\lambda})$ obtained as in Lemma 3. Taking $\sigma \rightarrow \infty$, we have [9]

$$\int_{\mathbb{R}^N} \frac{|V_\sigma^\lambda(x)|^p}{|x + \varepsilon|^p} = \int_{\mathbb{R}^N} \frac{|V_\sigma^\lambda(x)|^p}{|x|^p} + o(1) = \int_{\mathbb{R}^N} \frac{|V_1^\lambda(x)|^p}{|x|^p} + o(1), \quad \forall \varepsilon \in \mathbb{R}^N \setminus \{0\}.$$

Set $W_\sigma^\lambda(x) = \tau_{\min} V_\sigma^\lambda(x)$. Since $V_\sigma^\lambda(x) \in D_k$ and $0 < \hat{\lambda} = \hat{\mu} < \bar{\lambda}$, as $\sigma \rightarrow \infty$ we have

$$\begin{aligned} \mathcal{A}_k &\leq \frac{Q(V_\sigma^{\hat{\lambda}}(x), W_\sigma^{\hat{\lambda}}(x))}{\left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (|V_\sigma^{\hat{\lambda}}(x)|^{p^*} + |W_\sigma^{\hat{\lambda}}(x)|^{p^*} + \eta_{k'} |V_\sigma^{\hat{\lambda}}(x)|^{\alpha_{k'}} |W_\sigma^{\hat{\lambda}}(x)|^{\beta_{k'}}) dx \right)^{\frac{p}{p^*}}} \\ &= S'(\hat{\lambda}, \hat{\lambda}) + o(1). \end{aligned}$$

Therefore $\mathcal{A}_k \leq S'(\hat{\lambda}, \hat{\lambda})$, which together with (52) implies

$$\mathcal{A}_k = S'(\hat{\lambda}, \hat{\lambda}). \tag{53}$$

Assume that the infimum in (4) is attained by some $(u_e, v_e) \in (D_k \setminus \{0\})^2$. Since $(|u_e|, |v_e|)$ is also a minimizer of (4), arguing as in the proof of Theorem 1, we may assume $u_e, v_e > 0$ in \mathbb{R}^N . Then

$$\begin{aligned} \mathcal{A}_k &= \frac{Q(u_e, v_e)}{\left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_e|^{p^*} + |v_e|^{p^*} + \eta_{k'} |u_e|^{\alpha_{k'}} |v_e|^{\beta_{k'}}) dx \right)^{\frac{p}{p^*}}} \\ &\geq \frac{\int_{\mathbb{R}^N} \left(|\nabla u_e^*|^p + |\nabla v_e^*|^p - \frac{\hat{\lambda} (|u_e^*|^p + |v_e^*|^p)}{|x|^p} \right)}{\left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_e^*|^{p^*} + |v_e^*|^{p^*} + \eta_{k'} |u_e^*|^{\alpha_{k'}} |v_e^*|^{\beta_{k'}}) dx \right)^{\frac{p}{p^*}}} \\ &\geq S'(\hat{\lambda}, \hat{\lambda}). \end{aligned} \tag{54}$$

From (47)–(50), (53) and (54) it follows that

$$\int_{\mathbb{R}^N} |\nabla u_e|^p = \int_{\mathbb{R}^N} |\nabla u_e^*|^p, \quad \int_{\mathbb{R}^N} |\nabla v_e|^p = \int_{\mathbb{R}^N} |\nabla v_e^*|^p, \tag{55}$$

$$\int_{\mathbb{R}^N} \frac{|u_e|^p}{|x - a_i^{(l)}|^p} = \int_{\mathbb{R}^N} \frac{|u_e|^p}{|x|^p} = \int_{\mathbb{R}^N} \frac{|u_e^*|^p}{|x|^p} dx, \quad 1 \leq l \leq m_1, \quad 1 \leq i \leq k_l^{(1)}, \tag{56}$$

$$\int_{\mathbb{R}^N} \frac{|v_e|^p}{|x - b_j^{(t)}|^p} = \int_{\mathbb{R}^N} \frac{|v_e|^p}{|x|^p} = \int_{\mathbb{R}^N} \frac{|v_e^*|^p}{|x|^p} dx, \quad 1 \leq t \leq m_2, \quad 1 \leq j \leq k_t^{(2)}, \tag{57}$$

$$\int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_e|^{p^*} + |v_e|^{p^*} + |u_e|^{\alpha_{k'}} |v_e|^{\beta_{k'}}) = \int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_e^*|^{p^*} + |v_e^*|^{p^*} + |u_e^*|^{\alpha_{k'}} |v_e^*|^{\beta_{k'}}). \tag{58}$$

Note that $(\tilde{u}, \tilde{v}) = \mathcal{A}_k^{\frac{1}{p^*-p}}(u_e, v_e)$ is a solution to (1). By the unique solution of standard elliptic argument shows that [18]

$$U_{\lambda_e, s}(1) = \left(\frac{(N-s)(\bar{\lambda} - \lambda_e)}{N-p} \right)^{\frac{1}{p^*(s)-p}}. \tag{59}$$

By (53) and (55)–(58) we have

$$S'(\hat{\lambda}, \hat{\lambda}) = \frac{\int_{\mathbb{R}^N} \left(|\nabla u_e|^p + |\nabla v_e|^p - \frac{\hat{\lambda}(|u_e|^p + |v_e|^p)}{|x|^p} \right)}{\left(\int_{\mathbb{R}^N} \sum_{k'=1}^m (|u_e|^{p^*} + |v_e|^{p^*} + \eta_{k'} |u_e|^{\alpha_{k'}} |v_e|^{\beta_{k'}}) dx \right)^{\frac{p}{p^*}}}, \tag{60}$$

which implies that (u_e, v_e) is also a minimizer of $S'(\hat{\lambda}, \hat{\lambda})$. Similarly,

$$U_{\hat{\lambda}, s}(1) = \left(\frac{(N-s)(\bar{\lambda} - \hat{\lambda})}{N-p} \right)^{\frac{1}{p^*(s)-p}},$$

which contradicts (59) by the fact that $\hat{\lambda} > \lambda_e$. Therefore the infimum in (4) cannot be achieved. \square

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