# 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  $2 \times 2$  linear system involving Schrödinger operators blow up as the parameter  $\mu$  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.

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### **§1. Introduction**

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

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

$$U(x)_{|x|\to\infty} \to 0$$

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  $\mu$  tends to some critical value  $\nu$  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) 
$$Lu := (-\Delta + q(x))u = \sigma u + f(x) \in \mathbb{R}^N,$$

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

 $\sigma$  is a real parameter.

#### Hypotheses

 $(H_q) q$  is a positive continuous potential tending to  $+\infty$  at infinity.  $(H_f) f \in L^2(\mathbb{R}^N), f \ge 0$  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  $+\infty$ :  $0 < \lambda_1 < \lambda_2 \le \dots$ 

**Notation:**  $(\Lambda, \phi)$  Denote by  $\Lambda$  the smallest eigenvalue of *L*; it is positive and simple and denote by  $\phi$  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:

$$(MP) f \ge 0, \neq 0 \implies u > 0.$$

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

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

We also say shortly "fundamenal positivity" or "negativity", or also " $\phi$ -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:

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

 $(H'_q) \quad q$  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

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

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

Denoting by  $\Phi_1$  (resp.  $\Phi_2$ ) 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  $0 < k_1 \le k_2 \le \infty$  such that  $k_1 \phi \le \Phi_1, \Phi_2 \le k_2 \phi$ . **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

$$u > c\phi. \tag{4}$$

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

$$u \le \frac{C}{\Lambda - \sigma} \phi. \tag{5}$$

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

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

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

equipped with the norm  $||h||_{\chi} = ess \sup_{\mathbb{R}^n} (|h|/\phi)$ .

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

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

For a potential satisfying  $(H'_q)$  and a function  $f \in X$ , 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  $\sigma$  crosses  $\Lambda$ .

**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  $\sigma \in (\Lambda, \Lambda + \delta)$ ,

$$u \le -c'\phi. \tag{7}$$

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

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

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

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

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

**Proof:** Decompose u and f on  $\phi$  and its orthogonal:

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

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

$$Lu^{\perp} = \sigma u^{\perp} + f^{\perp} \tag{11}$$

$$Lu^{1}\phi = \Lambda u^{1}\phi = \sigma u^{1}\phi + f^{1}\phi.$$
<sup>(12)</sup>

We notice that, since q is smooth, so is u. Also, since  $f \in X$ ,  $f^{\perp}$ , u and  $u^{\perp}$  are also in X and hence are bounded. Choose  $\sigma < \Lambda$  and assume  $(H'_f)$ . We derive from Equation (11) (by [4] Thm 3.2) that :  $||u^{\perp}||_X < K_1$ . Therefore  $|u^{\perp}|$  is bounded by some *cste.* $\phi > 0$ . From Equation (12) we derive

$$u^{1} = \frac{f^{1}}{(\Lambda - \sigma)} \to \pm \infty \, as \, (\Lambda - \sigma) \to 0.$$
<sup>(13)</sup>

Take  $\delta$  small enough and  $\sigma \in (\Lambda - \delta, \Lambda)$ . Since  $u = u^{1}\phi + u^{\perp}$ , 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  $u^1$  in (13).

### §3. A 2 × 2 Linear system

Consider now a linear system with constant coefficients.

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

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

(S) 
$$\begin{cases} Lu_1 = au_1 + bu_2 + \mu u_1 + f_1(x) \\ Lu_2 = cu_1 + du_2 + \mu u_2 + f_2(x) \end{cases} \text{ in } \mathbb{R}^N,$$
$$u_1(x), u_2(x)_{|x| \to \infty} \to 0.$$

Assume

(*H<sub>A</sub>*) 
$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \text{ with } b > 0 \text{ and } D := (a - d)^2 + 4bc \ge 0.$$

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

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

As far as we know, all the previous studies suppose that the largest eigenvalue  $\xi_1$  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  $\xi_1$  is simple. Set  $\xi_1 > \xi_2$ . The eigenvectors are

$$X_k = \left(\begin{array}{c} b\\ \xi_k - a \end{array}\right),$$

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

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

$$\nu = \Lambda - \xi_1$$
(14)

Set  $X := X_1$ . Hence

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.

3.1.1. Behavior for  $\mu \rightarrow \nu = \Lambda - \xi_1$ .

We prove:

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

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

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

For cooperative systems

$$c > 0 \Rightarrow u_1, u_2 \ge \frac{\gamma}{\nu - \mu} \phi > 0,$$
 (16)

For non-cooperative systems

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

$$a > d \Rightarrow u_1, -u_2 \ge \frac{\gamma}{\nu - \mu} \phi > 0.$$
 (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

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

$$J = \left(\begin{array}{cc} \xi_1 & 0\\ 0 & \xi_2 \end{array}\right).$$

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

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

Since J is diagonal we have two independant equations:

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

The projection on  $\phi$  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

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

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

If both  $f_k$  are in X,  $f_k/\phi$  are bounded and hence both  $\tilde{f}_k^{\perp}/\phi$  are bounded. Therefore, by (22) both  $\tilde{u}_k^{\perp}/\phi$  are also bounded since the smallest eigenvalue for L acting on  $\phi^{\perp}$  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  $\mu \to \nu = \Lambda - \xi_1 \neq < \Lambda - \xi_2$  and therefore  $\tilde{u}_2/\phi$  stays bounded.

For k = 1,  $(\tilde{u}_1)^1 = \frac{(\tilde{f}_1)^1}{\nu - \mu} \to \infty$  as  $\mu \to \nu = \Lambda - \xi_1$ , 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

$$\mu < \nu \Rightarrow \tilde{u}_1 \ge \frac{C}{\nu - \mu} \phi > 0; \ \mu > \nu \Rightarrow \tilde{u}_1 \le \frac{C}{\nu - \mu} \phi < 0.$$

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

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$$(\tilde{u}_1)^1 \ge \frac{K}{\nu - \mu} > 0 \text{ if } \mu < \nu; \ (\tilde{u}_1)^1 \le \frac{K}{\nu - \mu} < 0 \text{ if } \mu > \nu$$

where *K* is a positive constant depending only on *F* and *A*. Now, it follows from  $U = P\tilde{U}$ , that

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

As  $v - \mu \to 0$ , since  $\tilde{u}_2/\phi$  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  $a < \xi_2 < \xi_1 \implies (\xi_1 - a) > 0, u_2 > 0$ .

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  $v - \mu > 0$  small enough. 3.1.2. Behavior of the solution for  $\mu \rightarrow \nu' := \Lambda - \xi_2$ .

Obviously,  $\nu' := \Lambda - \xi_2$  is also an eigenvalue of the system with associated eigenvector  $X_2\phi$ . Moreover we assume that  $\nu'$  is the second eigenvalue of the system:  $\nu < \nu' < \lambda_2 - \xi_1$ .

**Theorem 5.** Assume  $(H'_q)$ , b > 0, D > 0 and  $v' < \lambda_2 - \xi_1$ . Assume also that  $f_1$  and  $f_2$  are in X and

$$(\xi_1 - a)f_1^1 - bf_2^1 > 0. (23)$$

Then, for  $0 < v' - \mu$  small enough, there exists a positive constant  $\gamma'$  depending only on F and Matrix A such that

For cooperative systems, (c > 0), then

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

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

$$d > a \implies u_1, u_2 \ge \frac{\gamma'}{\nu' - \mu} \phi > 0.$$
<sup>(24)</sup>

$$a > d \Rightarrow u_1, -u_2 \ge \frac{\gamma'}{\nu - \mu} \phi > 0.$$
 (25)

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  $(\tilde{u}_2)^1 = \frac{(\tilde{I}_2)^1}{\nu'-\mu} \to \infty$  as  $\nu' - \mu \to 0$ . This holds also since for  $0 < \mu - \nu'$  small enough,  $\mu + \xi_2 < \mu + \xi_1 < \lambda_2$ . 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  $\xi_1 = \xi_2 = \xi = \frac{a+d}{2}$  and  $\nu = \Lambda - \xi$ . 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 X and :

$$\frac{(a-d)}{2}f_1^1 + bf_2^1 > 0. (26)$$

If  $v - \delta < \mu < v + \delta$ ,  $\delta$  small enough, there exists a positive constant  $\gamma$  such that

if 
$$a > d$$
  $u_1 \ge \frac{\gamma}{|\nu - \mu|} \phi$ ,  $u_2 \le -\frac{\gamma}{|\nu - \mu|} \phi$ .

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

*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  $\mu$  going over  $\nu$ . Things work as having 2 eigenvalues  $\xi_1$  and  $\xi_2$  with  $\xi_1 - \xi_2 \rightarrow 0$ . If (15) near  $\xi_1$  and (23) near  $\xi_2$  are valid together (that is if  $(f_1)^1 > 0$  and

$$(\xi_1 - a)(f_1)^1 \ge b(f_2)^1 \ge (\xi_2 - a)(f_1)^1 \text{ if } d > a;$$
  
$$(a - \xi_2)(f_1)^1 > -b(f_2)^1 \ge (a - \xi_1))(f_1)^1 \text{ if } a > d,$$

we apply the theorems above and derive that the functions  $u_1$  and  $u_2$  change sign twice (as  $\mu$ goes over v and v') and finally they keep the same sign. Finally for  $\xi_1 = \xi_2$ , the 2 conditions reduce to  $(f_1)^1 > 0$  and (26).

**Proof** The eigenvector associated to eigenvalue  $\xi$  is

$$X = \left(\begin{array}{c} b\\ \frac{d-a}{2} \end{array}\right).$$

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

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

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

$$J_1 = P_1^{-1} A P_1 = \left(\begin{array}{cc} \xi & 1\\ 0 & \xi \end{array}\right)$$

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

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

here  $\tilde{f}_1 = \frac{-2}{a-d}f_2$  and  $\tilde{f}_2 = \frac{(a-d)}{2b}f_1 + f_2$  are in X and  $(\tilde{f}_2)^1 > 0$  by (26). • If  $\xi + \mu < \Lambda$  (that is  $\mu < \nu$ ), by Theorem 3 applied to the second equation, there exists a constant K > 0, such that  $\tilde{u}_2 > \frac{K}{\nu - \mu}\phi$ . Hence, for  $\nu - \mu$  small enough for any  $\tilde{f}_1 \in X$ ,  $\tilde{u}_2 + \tilde{f}_1$ is strictly positive and is in X; then again Theorem 3 applied to the first equation implies that there exists a constant K' > 0, such that  $\tilde{u}_1 > \frac{K'}{\gamma - \mu}\phi$ .

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

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

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

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

$$J_2 = P_2^{-1}AP_2 = \left(\begin{array}{cc} \xi & 1\\ 0 & \xi \end{array}\right).$$

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  $\tilde{f}_2 = \frac{(a-d)}{2h}f_1 + f_2$ :

$$\begin{cases} L\tilde{u}_1 = (\xi + \mu)\tilde{u}_1 + \tilde{u}_2 + \tilde{f}_1, \\ L\tilde{u}_2 = + (\xi + \mu)\tilde{u}_2 + \tilde{f}_2. \end{cases}$$
(28)

• If  $\xi + \mu < \Lambda$  (that is  $\mu < \nu$ ), since  $(\tilde{f}_2)^1 = \frac{(a-d)}{2b}f_1^1 + f_2^1 > 0$ , 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  $\gamma > 0$ ,

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

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