# SUFFICIENT CONDITIONS FOR ELLIPTIC PROBLEM OF OPTIMAL CONTROL IN $\mathbb{R}^n$ , WHERE n>2

#### S. Lahrech and A. Addou

**Abstract.** This paper is concerned with the local minimization problem for a variety of non Frechet-differentiable Gâteaux functional  $J(f) \equiv \int_Q v(x,u,f)\,dx$  in the Sobolev space  $(W_0^{1,2}(Q),\|\cdot\|_p)$ , where u is the solution of the Dirichlet problem for a linear uniformly elliptic operator with nonhomogenous term f and  $\|\cdot\|_p$  is the norm generated by the metric space  $L^p(Q), (p>1)$ . We use a recent extension of Frechet-differentiability (approach of Taylor mappings, see [5]), and we give various assumptions on v to guarantee a critical point to be a strict local minimum. Finally, we give an example of a control problem where classical Frechet differentiability cannot be used and their approach of Taylor mappings works.

#### 1. Preliminaries

## 1.1. Description of the optimization problem

Let A be an elliptic operator of second order

$$Au \equiv \sum_{|l| \leq 1, |s| \leq 1} (-1)^l \mathcal{D}^l (a_{ls}(x)\mathcal{D}^s u),$$

where  $a_{ls}(x) \in \mathcal{D}(\overline{Q})$ . Suppose that Q is a sufficiently smooth and bounded domain in  $\mathbb{R}^n$ . Let us consider the problem

$$Au = f, (1.1)$$

$$u/_{\partial Q} = 0. (1.2)$$

For this problem, let us state Agmon's-Douglis-Niremberg's theorem.

Theorem 1.1. If  $1 < q < \infty$ , then we have that  $\forall f \in L^q(Q)$ , there exists a unique solution  $u \in W^{2,q}(Q) \cap W_0^{1,q}(Q)$  of problem (1.1), (1.2). Moreover,  $\forall m \geq 0$  if  $f \in W^{m,q}(Q)$ , then  $u \in W^{m+2,q}(Q)$  and  $\|u\|_{W^{m+2,q}(Q)} \leq c\|f\|_{W^{m,q}(Q)}$ .

Let  $f \in F \subset W_0^{1,2}(Q)$  be a control and let u be the solution of problem (1.1), (1.2) in  $W_0^{1,2}(Q) \cap W^{2,2}(Q)$  associated to f. Let us consider  $J_k(f) = \int_Q v_k(x,u,f) \, dx + c_k \|f\|_{W^{1,2}(Q)}^2$ ,  $(k=0,1,2,\ldots,s_1)$  and  $J_k(f) = \int_Q v_k(x,u,f) \, dx$ ,

AMS Subject Classification: 49 K 20

 $(k = s_1 + 1, s_1 + 2, ..., s_1 + s_2)$ , where the sequence of functions  $v_k : Q \times \mathbf{R} \times \mathbf{R} \to \mathbf{R}$  is measurable on  $Q \times \mathbf{R} \times \mathbf{R}$  and has second derivative with respect to (u, f) on  $\mathbf{R} \times \mathbf{R}$  for almost all  $x \in Q$ .

We consider three problems of minimizing the functional  $J_0(f)$ :

$$i)$$
  $J_0(f) \to \min,$  (1.3)

$$ii)$$
  $J_0(f) \to \min, J(f) = 0, \text{ where } J = (J_{s_1+1}, \dots, J_{s_1+s_2}),$  (1.4)

$$iii)$$
  $J_0(f) \to \min$ ,  $J(f) = 0$ ,  $J_k(f) \le 0$ ,  $(k = 1, 2, ..., s_1)$ . (1.5)

We must choose a control  $f^0$  in order that the solution  $u^0$  of the problem (1.1), (1.2) with  $f = f^0$  satisfies the inequality type  $J_k(f) \leq 0$ ,  $(1 \leq k \leq s_1)$  and the equality type  $J_k(f) = 0$ ,  $(s_1 + 1 \leq k \leq s_1 + s_2)$  and the functional  $J_0(f)$  takes the minimum value. This control  $f^0$  will be called optimal.

## 1.2. Taylor mappings and lower semi-Taylor mappings

Let  $\|\cdot\|_{W^{1,2}(Q)}$  be the usual norm in  $W^{1,2}_0(Q)$ , F a subset of  $W^{1,2}_0(Q)$ ,  $\tau$  a topology in F, Y a normed space, and  $\|\cdot\|_Y$  the norm in Y. According to [5], a mapping  $r\colon F\to Y$  (respectively,  $r\colon F\to \mathbf{R}$ ) is said to be infinitesimally  $(\tau,\|\cdot\|_{W^{1,2}(Q)})$ -small (respectively, infinitesimally lower  $(\tau,\|\cdot\|_{W^{1,2}(Q)})$ -semismall) of order  $p_1$  at  $f\in F$  if:  $\forall \varepsilon>0$ ,  $\exists \ O_f\in \tau, \ \forall h\in W^{1,2}_0(Q)$  we have

$$f + h \in O_f \implies ||r(f + h)||_Y \le \varepsilon ||h||_{W^{1,2}(Q)}^{p_1},$$

(respectively  $\forall \varepsilon > 0$ ,  $\exists O_f \in \tau$ ,  $\forall h \in W_0^{1,2}(Q)$  we have

$$f + h \in O_f \implies r(f + h) \ge -\varepsilon ||h||_{W^{1,2}(Q)}^{p_1});$$

here and below,  $O_f$  is a neighborhood of f in  $(F, \tau)$ .

A mapping  $J\colon F\to Y$  (respectively,  $J\colon F\to \mathbf{R}$ ) is called a  $(\tau,\|\cdot\|_{W^{1,2}(Q)})$ -Taylor (respectively, lower  $(\tau,\|\cdot\|_{W^{1,2}(Q)})$ -semi-Taylor) mapping of order  $p_1$  at  $f\in F$  if there exist k linear symmetric (not necessarily continuous) mappings  $J^{(k)}(f)\colon (W_0^{1,2}(Q))^k\to Y$  (respectively,  $J^{(k)}(f)\colon (W_0^{1,2}(Q))^k\to \mathbf{R}$ ),  $k=1,\ldots,p_1$ , such that

$$J(f+h) - J(f) =$$

$$= J^{(1)}(f)h + 2^{-1}J^{(2)}(f)(h,h) + \dots + (p_1)!^{-1}J^{(p_1)}(f)(h,\dots,h) + r(f+h),$$

where  $r \colon F \to Y$  (respectively,  $r \colon F \to \mathbf{R}$ ) is an infinitesimally  $(\tau, \|\cdot\|_{W^{1,2}(Q)})$ -small (respectively, infinitesimally lower  $(\tau, \|\cdot\|_{W^{1,2}(Q)})$ -semismall) mapping of order  $p_1$  at  $f \in F$ .

We note that  $J^{(1)}(f), \ldots, J^{(p_1)}(f)$  are not in general single-valued. The set of tuples  $(J^{(1)}(f), \ldots, J^{(p_1)}(f))$  is denoted by  $S_n(J, f)$ .

Let us solve the problems (1.3), (1.4) and (1.5).

For the problem (1.5) let us introduce the Lagrange functions:

$$\mathcal{L}(f, y^*, \lambda, \lambda_0) = \sum_{k=0}^{s_1} \lambda_k J_k(f) + \langle y^*, J(f) \rangle, \tag{1.6}$$

$$\mathcal{L}_f(f, y^*, \lambda, \lambda_0) = \sum_{k=0}^{s_1} \lambda_k J_k^{(1)}(f) + \langle y^*, J^{(1)}(f) \rangle, \tag{1.7}$$

$$\mathcal{L}_{ff}(f, y^*, \lambda, \lambda_0) = \sum_{k=0}^{s_1} \lambda_k J_k^{(2)}(f) + \langle y^*, J^{(2)}(f) \rangle, \tag{1.8}$$

where  $\lambda_0 \in \mathbf{R}, y^* \in (\mathbf{R}^{s_2})^*, \lambda \in (\mathbf{R}^{s_1})^*$ .

Similarly, for the problem (1.4), let us introduce the Lagrange functions:

$$\mathcal{L}(f, y^*, \lambda_0) = \lambda_0 J_0(f) + \langle y^*, J(f) \rangle, \tag{1.9}$$

$$\mathcal{L}_f(f, y^*, \lambda_0) = \lambda_0 J_0^{(1)}(f) + \langle y^*, J^{(1)}(f) \rangle$$
 (1.10)

$$\mathcal{L}_{ff}(f, y^*, \lambda_0) = \lambda_0 J_0^{(2)}(f) + \langle y^*, J^{(2)}(f) \rangle, \tag{1.11}$$

where  $\lambda_0 \in \mathbf{R}, y^* \in (\mathbf{R}^{s_2})^*$ .

Let us give the following lemma where the proof can be traced back to [5].

Lemma 1.1. Let  $(\Omega, \Sigma, \mu)$  be a measure space with  $\sigma$ -finite measure, and let X be a complete linear metric space continuously imbedded in the metric space  $M(\Omega)$  of equivalence classes of measurable almost everywhere finite functions  $x \colon \Omega \to \mathbf{R}$ , with the metrizable topology  $\tau(meas)$  of convergence in measure on each set of  $\sigma$ -finite measure.

Suppose that X contains with each element x(s) the function |x(s)|, the metric in X is translation-invariant, and  $\rho(x,0) = \rho(|x|,0)$  for each  $x \in X$ . Then for each sequence  $x_n \to 0$  in X there exist a subsequence  $x_{n_k}$  and an element  $z \in X$  such that:  $|x_{n_k}(s)| \leq z(s)$ ,  $k = 1, 2, \ldots$  in the sense of the natural order on classes of functions.

## 2. Sufficient conditions of local minimum for Gâteaux functional of second order Dirichlet problem

Suppose that Q is a sufficiently smooth and bounded domain in  $\mathbf{R}^n$ , where n>2. Let F be a subset of  $W_0^{1,2}(Q)$ . Let G be the functional defined on F by  $G(f)=\int_Q v(x,u(x),f(x))\,dx$ , where u(x) is the solution of problem (1.1), (1.2) in  $W_0^{1,2}(Q)\cap W^{2,2}(Q)$  and the function  $v\colon Q\times\mathbf{R}\times\mathbf{R}\to\mathbf{R}$  is measurable on  $Q\times\mathbf{R}\times\mathbf{R}$  and has second derivative with respect to (u,f) on  $\mathbf{R}\times\mathbf{R}$  for almost all  $x\in Q$ . Suppose also that  $v,v_{uf}^{(2)},v_{fu}^{(2)}$  are continuous in  $Q\times\mathbf{R}\times\mathbf{R}$ .

Let  $\tau_p$  be the topology generated by the metric space  $L^p(Q)$ , where p > 1. In the rest of this section a = const.

Theorem 2.1. Suppose that the following conditions are added to the conditions of paragraph (1) and (2):

$$\begin{split} |v(x,u,f)| &\leq a(|u|^{\nu} + |f|^{\nu}) + b_0(x), \\ |v_u^{(1)}(x,u,f)| &+ |v_f^{(1)}(x,u,f)| \leq a(|u|^{\nu-1} + |f|^{\nu-1}) + b_1(x), \\ |v_{uu}^{(2)}(x,u,f)| &+ 2|v_{uf}^{(2)}(x,u,f)| + |v_{ff}^{(2)}(x,u,f)| \leq a(|u|^{\frac{2p}{n}} + |f|^{\frac{2p}{n}}) + b_2(x), \end{split}$$

where  $\nu = \frac{2n}{n-2}$ ,  $b_0(x) \in L^1(Q)$ ,  $b_1(x) \in L^{\frac{2n}{n+2}}(Q)$ ,  $b_2(x) \in L^{\frac{n}{2}}(Q)$ , and 1 . Then <math>G is a  $(\tau_p, \|.\|_{W^{1,2}(Q)})$ -Taylor mapping of second order at each point  $f \in F$ . Moreover,  $1 G^{(2)}(f) \in \mathcal{B}((W_0^{1,2}(Q), \|\cdot\|_{W^{1,2}(Q)}), \mathbf{R})$  and  $G^{(1)}(f) \in \mathcal{L}((W_0^{1,2}(Q), \|\cdot\|_{W^{1,2}(Q)}), \mathbf{R})$ .

*Proof.* Let us prove first that the functional G is finite. We have

$$|G(f)| = \left| \int_{Q} v(x, u, f) \, dx \right| \le \int_{Q} |v(x, u, f)| \, dx$$

$$\le a \left( \int_{Q} |u(x)|^{\nu} \, dx + \int_{Q} |f(x)|^{\nu} \, dx \right) + \int_{Q} b_{0}(x) \, dx$$

$$\le a \left( \|u(x)\|_{L^{\nu}(Q)}^{\nu} + \|f(x)\|_{L^{\nu}(Q)}^{\nu} \right) + \|b_{0}(x)\|_{L^{1}(Q)}$$

$$\le c_{1} \left( \|u(x)\|_{W^{1,2}(Q)}^{\nu} + \|f(x)\|_{W^{1,2}(Q)}^{\nu} \right) + \|b_{0}(x)\|_{L^{1}(Q)} < \infty.$$

Thus the functional G is finite.

Let  $R: W_0^{1,2}(Q) \to W_0^{1,2}(Q)$ , where (R(h))(x) is a solution of the problem

$$Au = h, (2.1)$$

$$u/_{\partial Q} = 0. (2.2)$$

Such a solution exists  $\forall h \in W_0^{1,2}(Q)$ .

Let  $G^{(1)}(f)$  and  $G^{(2)}(f)$  be defined by:

$$\begin{split} G^{(1)}(f)h &= \lim_{\lambda \to 0} \lambda^{-1}(G(f+\lambda h) - G(f)) \\ &= \lim_{\lambda \to 0} \lambda^{-1} \int_Q [v(x,u+\lambda R(h),f+\lambda h) - v(x,u,f)] \, dx \\ &= \lim_{\lambda \to 0} \lambda^{-1} \int_Q [v(x,u+\lambda R(h),f+\lambda h) - v(x,u,f+\lambda h) \\ &\quad + v(x,u,f+\lambda h) - v(x,u,f)] \, dx \\ &= \lim_{\lambda \to 0} \int_Q \left[ \int_0^1 v_u^{(1)}(x,u+\theta \lambda R(h),f+\lambda h) R(h) \, d\theta \right. \\ &\quad + \int_0^1 v_f^{(1)}(x,u,f+\rho \lambda h) h \, d\rho \right] dx \\ &= \lim_{\lambda \to 0} \int_Q \left[ \int_0^1 [v_u^{(1)}(x,u+\theta \lambda R(h),f+\lambda h) - v_u^{(1)}(x,u,f)] R(h) \, d\theta \right] dx \end{split}$$

$$\begin{split} &+ \int_0^1 v_u^{(1)}(x,u,f) R(h) \, d\theta + \int_0^1 [v_f^{(1)}(x,u,f+\rho\lambda h) - v_f^{(1)}(x,u,f)] h \, d\rho \\ &+ h \int_0^1 v_f^{(1)}(x,u,f) \, d\rho \bigg] \, dx \\ &= \int_Q v_u^{(1)}(x,u,f) R(h) \, dx + \int_Q h v_f^{(1)}(x,u,f) \, dx \end{split}$$

and

$$G^{(2)}(f)(h_{1},h_{2}) = \lim_{\lambda \to 0} \lambda^{-1}[G^{(1)}(f + \lambda h_{2}) - G^{(1)}(f)]h_{1}$$

$$= \lim_{\lambda \to 0} \lambda^{-1} \left[ \int_{Q} [v_{u}^{(1)}(x, u + \lambda R(h_{2}), f + \lambda h_{2}) - v_{u}^{(1)}(x, u, f)] R(h_{1}) dx \right]$$

$$+ \int_{Q} [v_{f}^{(1)}(x, u + \lambda R(h_{2}), f + \lambda h_{2}) - v_{f}^{(1)}(x, u, f)] h_{1} dx$$

$$= \lim_{\lambda \to 0} \lambda^{-1} \left[ \int_{Q} [v_{u}^{(1)}(x, u + \lambda R(h_{2}), f + \lambda h_{2}) - v_{u}^{(1)}(x, u, f + \lambda h_{2}) + v_{u}^{(1)}(x, u, f + \lambda h_{2}) - v_{u}^{(1)}(x, u, f) \right] R(h_{1}) dx$$

$$+ \int_{Q} [v_{f}^{(1)}(x, u + \lambda R(h_{2}), f + \lambda h_{2}) - v_{f}^{(1)}(x, u, f + \lambda h_{2}) + v_{f}^{(1)}(x, u, f + \lambda h_{2}) - v_{f}^{(1)}(x, u, f + \lambda h_{2}) - v_{f}^{(1)}(x, u, f + \lambda h_{2}) + v_{f}^{(1)}(x, u, f + \lambda h_{2}) - v_{f}^{(1)}(x, u, f + \lambda h_{2}) \lambda R(h_{2}) d\theta$$

$$+ \int_{Q} \int_{Q} \left[ \int_{Q} \left[ \int_{Q} v_{uu}^{(2)}(x, u + \theta \lambda R(h_{2}), f + \lambda h_{2}) \lambda R(h_{2}) d\theta \right] \right] d\theta$$

$$+ \int_{Q} \left[ \int_{Q} v_{uf}^{(2)}(x, u + \theta \lambda R(h_{2}), f + \lambda h_{2}) \lambda R(h_{2}) d\theta \right] d\theta$$

$$+ \int_{Q} v_{fu}^{(2)}(x, u, f + \rho \lambda h_{2}) \lambda h_{2} d\rho d\theta \right] h_{1} dx$$

$$= \int_{Q} v_{uu}^{(2)}(x, u, f) R(h_{1}) R(h_{2}) dx + \int_{Q} v_{uf}^{(2)}(x, u, f) R(h_{1}) h_{2} dx$$

$$+ \int_{Q} v_{fu}^{(2)}(x, u, f) h_{1} R(h_{2}) dx + \int_{Q} v_{ff}^{(2)}(x, u, f) h_{1} h_{2} dx$$
Therefore  $G^{(1)}(f) = \int_{Q} v_{u}^{(1)}(x, u, f) R(h_{1}) R(h_{2}) dx + \int_{Q} v_{f}^{(2)}(x, u, f) h_{1} dx$  and
$$G^{(2)}(f)(h_{2}, h_{2}) = \int v_{2}^{(2)}(x, u, f) R(h_{1}) R(h_{2}) dx + \int_{Q} v_{f}^{(2)}(x, u, f) R(h_{1}) h_{2} dx$$

Therefore 
$$G^{(1)}(f) = \int_Q v_u^{(1)}(x, u, f) R(h) dx + \int_Q v_f^{(1)}(x, u, f) h dx$$
 and 
$$G^{(2)}(f)(h_1, h_2) = \int_Q v_{uu}^{(2)}(x, u, f) R(h_1) R(h_2) dx + \int_Q v_{uf}^{(2)}(x, u, f) R(h_1) h_2 dx + \int_Q v_{fu}^{(2)}(x, u, f) h_1 R(h_2) dx + \int_Q v_{ff}^{(2)}(x, u, f) h_1 h_2 dx.$$

The linearity and bilinearity of  $G^{(1)}(f)$  and  $G^{(2)}(f)$  are obvious. Let us prove now that they are bounded.

We have

$$\begin{split} |G^{(1)}(f)h| &\leq \int_{Q} |v_{u}^{(1)}(x,u,f)R(h)| \, dx + \int_{Q} |v_{f}^{(1)}(x,u,f)h| \, dx \\ &\leq \int_{Q} \left[ a \left( |u(x)|^{\nu-1} + |f(x)|^{\nu-1} \right) + |b_{1}(x)| \right] \left[ |R(h)| + |h| \right] \, dx \\ &\leq \left[ a \left[ \int_{Q} \left( |u(x)|^{\nu-1} \right)^{\frac{2n}{n+2}} \, dx \right]^{\frac{n+2}{2n}} + a \left[ \int_{Q} \left( |f(x)|^{\nu-1} \right)^{\frac{2n}{n+2}} \, dx \right]^{\frac{n+2}{2n}} \right] \\ &+ \left[ \int_{Q} |b_{1}(x)|^{\frac{2n}{n+2}} \, dx \right]^{\frac{n+2}{2n}} \right] \left[ \left[ \int_{Q} |R(h)|^{\frac{2n}{n-2}} \, dx \right]^{\frac{n-2}{2n}} + \left[ \int_{Q} |h|^{\frac{2n}{n-2}} \, dx \right]^{\frac{n-2}{2n}} \right] \\ &= \left[ a \left( \|u(x)\|_{L^{p}(Q)}^{\frac{n+2}{2n}} + \|f(x)\|_{L^{p}(Q)}^{\frac{n+2}{2n}} \right) + \|b_{1}(x)\|_{L^{\frac{2n}{n+2}}(Q)} \right] \times \\ &\times \left[ \|R(h)\|_{L^{\frac{2n}{n-2}}(Q)} + \|h\|_{L^{\frac{2n}{n-2}}(Q)} \right] \\ &\leq c_{0} \left[ \|u(x)\|_{W^{1,2}(Q)}^{\frac{n+2}{2n}} + \|f(x)\|_{W^{1,2}(Q)}^{\frac{n+2}{2n}} + \|b_{1}(x)\|_{L^{\frac{2n}{n+2}}(Q)} \right] \times \\ &\times \left[ \|R(h)\|_{W^{1,2}(Q)} + \|h\|_{W^{1,2}(Q)} \right]. \end{split}$$

Thus  $\exists c_2 > 0$  such that

$$|G^{(1)}(f)h| \le c_2(||R(h)||_{W^{1,2}(Q)} + ||h||_{W^{1,2}(Q)}).$$

On the other hand, R(h) depends continually on h, thus  $|G^{(1)}(f)h| \leq c_3 ||h||_{W^{1,2}(Q)}$ , where  $c_3 > 0$ . Consequently,  $G^{(1)}(f) \in \mathcal{L}((W_0^{1,2}(Q), ||.||_{W^{1,2}(Q)}), \mathbf{R})$ .

Let us prove now that  $G^{(2)}(f)$  is also bounded. We have

$$\begin{split} |G^{(2)}(f)(h_{1},h_{2})| &\leq \int_{Q} |v_{uu}^{(2)}(x,u,f)R(h_{1})R(h_{2})| \, dx + \int_{Q} |v_{uf}^{(2)}(x,u,f)R(h_{1})h_{2}| \, dx \\ &+ \int_{Q} |v_{fu}^{(2)}(x,u,f)h_{1}R(h_{2})| \, dx + \int_{Q} |v_{ff}^{(2)}(x,u,f)h_{1}h_{2}| \, dx \\ &\leq \int_{Q} |v_{uu}^{(2)}(x,u,f)R(h_{1})R(h_{2})| \, dx \\ &+ \int_{Q} 2|v_{uf}^{(2)}(x,u,f)| \left[ |R(h_{1})||h_{2}| + |R(h_{2})||h_{1}| \right] \, dx + \int_{Q} |v_{ff}^{(2)}(x,u,f)h_{1}h_{2}| \, dx \\ &\leq \int_{Q} \left[ |v_{uu}^{(2)}(x,u,f)| + 2|v_{uf}^{(2)}(x,u,f)| + |v_{ff}^{(2)}(x,u,f)| \right] \\ &\times \left[ |R(h_{1})R(h_{2})| + |R(h_{1})h_{2}| + |h_{1}R(h_{2})| + |h_{1}h_{2}| \right] \, dx \\ &\leq \int_{Q} \left[ a\left( |u|^{\frac{2p}{n}} + |f|^{\frac{2p}{n}} \right) + |b_{2}(x)| \right] \end{split}$$

$$\begin{split} &\times \left[|R(h_1)R(h_2)| + |R(h_1)h_2| + |h_1R(h_2)| + |h_1h_2|\right] dx \\ &\leq \left[a\left[\int_Q \left(|u(x)|^{\frac{2p}{n}}\right)^{\frac{n}{2}} dx\right]^{\frac{2}{n}} + a\left[\int_Q \left(|f(x)|^{\frac{2p}{n}}\right)^{\frac{n}{2}} dx\right]^{\frac{2}{n}} + \left[\int_Q |b_2(x)|^{\frac{n}{2}} dx\right]^{\frac{2}{n}}\right] \\ &\times \left[\left[\int_Q \left(|R(h_1)||R(h_2)|\right)^{\frac{n}{n-2}} dx\right]^{\frac{n-2}{n}} + \left[\int_Q \left(|R(h_1)||h_2|\right)^{\frac{n}{n-2}} dx\right]^{\frac{n-2}{n}} \\ &+ \left[\int_Q \left(|h_1||R(h_2)|\right)^{\frac{n}{n-2}} dx\right]^{\frac{n-2}{n}} + \left[\int_Q \left(|h_1||h_2|\right)^{\frac{n}{n-2}} dx\right]^{\frac{n-2}{n}} \\ &+ \left[\int_Q \left(|h_1||R(h_2)|\right)^{\frac{n}{n-2}} dx\right]^{\frac{n-2}{n}} + \left[\int_Q \left(|h_1||h_2|\right)^{\frac{n}{n-2}} dx\right]^{\frac{n-2}{n}} \right] \\ &\leq \left[\|R(h_1)\|_{L^{\frac{2n}{n-2}}(Q)} \|R(h_2)\|_{L^{\frac{2n}{n-2}}(Q)} + \|R(h_1)\|_{L^{\frac{2n}{n-2}}(Q)} \|h_2\|_{L^{\frac{2n}{n-2}}(Q)} \\ &+ \|h_1\|_{L^{\frac{2n}{n-2}}(Q)} \|R(h_2)\|_{L^{\frac{2n}{n-2}}(Q)} + \|h_1\|_{L^{\frac{2n}{n-2}}(Q)} \|h_2\|_{L^{\frac{2n}{n-2}}(Q)} \right] \\ &\times \left[a(\|u(x)\|_{L^p(Q)}^{\frac{2p}{n}} + \|f(x)\|_{L^p(Q)}^{\frac{2p}{n}}) + \|b_2(x)\|_{L^{\frac{n}{2}}(Q)} \right] \\ &\leq c_4 \left[\|R(h_1)\|_{W^{1,2}(Q)} \|R(h_2)\|_{W^{1,2}(Q)} + \|h_1\|_{W^{1,2}(Q)} \|h_2\|_{W^{1,2}(Q)} \right] \\ &\leq c_5 \|h_1\|_{W^{1,2}(Q)} \|h_2\|_{W^{1,2}(Q)}. \end{split}$$

Thus  $G^{(2)}(f) \in \mathcal{B}((W_0^{1,2}(Q), \|\cdot\|_{W^{1,2}(Q)}), \mathbf{R}).$ 

Let us prove now that G is a  $(\tau_p, \|.\|_{W^{1,2}(Q)})$ -Taylor mapping, where  $\tau_p$  is the topology generated by  $L^p(Q)$ .

Let  $f \in F$  and let us prove that  $r(h) = G(f + h) - G(f) - G^{(1)}(f)h - 2^{-1}G^{(2)}(f)(h,h)$  is infinitesimally  $(\tau_p, \|.\|_{W^{1,2}(Q)})$ -small of second order at zero. Assume the contrary. Then  $\exists (\tilde{h}_m)_{m \in \mathbb{N}} \in F$  and  $\varepsilon > 0$  such that  $\tilde{h}_m \to 0$  in  $L^p(Q)$  and  $r(\tilde{h}_m) \geq \varepsilon \|\tilde{h}_m\|_{W^{1,2}(Q)}^2$ .

Using the Agmon's-Douglis-Niremberg's theorem, we obtain  $R(\tilde{h}_m) \to 0$  in  $L^p(Q)$  and using Lemma 1.1, we deduce that  $\exists \tilde{Z}(x) \in L^p(Q)$  such that  $|(R(\tilde{h}_m))(x)| \leq \tilde{z}(x)$ .

Let  $\tilde{Z}_0(x) = \tilde{z}(x) + |u(x)|$ , then  $|u(x)| + |(R(\tilde{h}_m))(x)| \leq \tilde{Z}_0(x)$ , where  $\tilde{Z}_0(x) \in L^p(Q)$ . Analogously for  $f \in W^{1,2}(Q)$ , we obtain  $|f(x)| + |\tilde{h}_m| \leq \tilde{Z}_1$ , where  $\tilde{Z}_1 \in L^p(Q)$ . We have

$$r(h) = \int_{Q} \left[ v(x, u + R(h), f + h) - v(x, u, f) - v_{u}^{(1)}(x, u, f)R(h) - v_{f}^{(1)}(x, u, f)h - 2^{-1} \left[ v_{uu}^{(2)}(x, u, f)R^{2}(h) + 2v_{uf}^{(2)}(x, u, f)R(h)h + v_{ff}^{(2)}(x, u, f)h^{2} \right] \right] dx.$$

Indeed.

$$\begin{split} v(x, u + R(h), f + h) - v(x, u, f) \\ &= v(x, u + R(h), f + h) - v(x, u, f + h) + v(x, u, f + h) - v(x, u, f) \end{split}$$

$$\begin{split} &= \int_0^1 v_u^{(1)}(x, u + \theta R(h), f + h) R(h) \, d\theta + \int_0^1 v_f^{(1)}(x, u, f + \lambda h) h \, d\lambda \\ &= \int_0^1 R(h) \big[ v_u^{(1)}(x, u + \theta R(h), f + h) - v_u^{(1)}(x, u + \theta R(h), f) \\ &+ v_u^{(1)}(x, u + \theta R(h), f) \big] \, d\theta + \int_0^1 v_f^{(1)}(x, u, f + \lambda h) h \, d\lambda \\ &= \int_0^1 R(h) v_u^{(1)}(x, u + \theta R(h), f) \, d\theta + \int_0^1 v_f^{(1)}(x, u, f + \lambda h) h \, d\lambda \\ &+ \int_0^1 \int_0^1 v_{fu}^{(2)}(x, u + \theta R(h), f + \lambda h) h R(h) \, d\lambda \, d\theta. \end{split}$$

So.

$$\begin{split} r(h) &= \int_Q \int_0^1 \left[ v_u^{(1)}(x,u+\theta R(h),f+h)R(h) - v_u^{(1)}(x,u,f)R(h) \right. \\ &- 2^{-1}(v_{uu}^{(2)}(x,u,f)R^2(h) \right] d\theta \, dx \\ &+ \int_Q \int_0^1 \left[ v_f^{(1)}(x,u,f+\lambda h)h - v_f^{(1)}(x,u,f)h - 2^{-1}v_{ff}^{(2)}(x,u,f)h^2 \right] d\lambda \, dx \\ &- \int_Q \int_0^1 v_{uf}^{(2)}(x,u,f)R(h)h \, d\lambda \, dx \\ &+ \int_Q \int_0^1 \int_0^1 v_{uf}^{(2)}(x,u+\theta R(h),f+\lambda h)hR(h) \, d\lambda \, d\theta \, dx \\ &= \int_Q \int_0^1 \left[ v_u^{(1)}(x,u+\theta R(h),f) - v_u^{(1)}(x,u,f) - 2^{-1}(v_{uu}^{(2)}(x,u,f)R(h) \right] R(h) \, d\theta \, dx \\ &+ \int_Q \int_0^1 \left[ v_f^{(1)}(x,u,f+\lambda h) - v_f^{(1)}(x,u,f) - 2^{-1}v_{ff}^{(1)}(x,u,f)h \right] h \, d\lambda \, dx \\ &- \int_Q \int_0^1 v_{uf}^{(2)}(x,u,f)R(h)h \, d\lambda \, dx \\ &+ \int_Q \int_0^1 \int_0^1 v_{uf}^{(2)}(x,u+\theta R(h),f+\lambda h)hR(h) \, d\lambda \, d\theta \, dx. \end{split}$$

Let  $A_m$ ,  $B_m$  be two functions defined by:

$$A_{m}(x,\theta) = \begin{cases} \frac{v_{u}^{(1)}(x, u + \theta R(\tilde{h}_{m}), f) - v_{u}^{(1)}(x, u, f)}{R(\tilde{h}_{m})} - \theta v_{uu}^{(2)}(x, u, f), & R(\tilde{h}_{m}) \neq 0, \\ 0, & R(\tilde{h}_{m}) = 0, \end{cases}$$

$$B_{m}(x,\lambda) = \begin{cases} \frac{v_{f}^{(1)}(x, u, f + \lambda \tilde{h}_{m}) - v_{f}^{(1)}(x, u, f)}{\tilde{h}_{m}} - \lambda v_{ff}^{(2)}(x, u, f), & \tilde{h}_{m} \neq 0, \\ 0, & \tilde{h}_{m} = 0. \end{cases}$$

Let  $F_m$  be defined by  $F_m(x,\theta,\lambda) = v_{uf}^{(2)}(x,u(x)+\theta R(\tilde{h}_m),f+\lambda \tilde{h}_m)-v_{uf}^{(2)}(x,u(x),f)$ . So,

$$|r(\tilde{h}_m)| = \left| \int_Q \int_0^1 A_m(x,\theta) R^2(\tilde{h}_m) d\theta dx + \int_Q \int_0^1 B_m(x,\lambda) \tilde{h}_m^2 d\lambda dx \right| + \int_Q \int_0^1 \int_0^1 F_m(x,\theta,\lambda) R(\tilde{h}_m) \tilde{h}_m d\lambda d\theta dx \right|.$$

Thus

$$\begin{split} |r(\tilde{h}_{m})| &\leq \int_{0}^{1} \int_{Q} \left| A_{m}(x,\theta) R^{2}(\tilde{h}_{m}) \right| \, dx \, d\theta + \int_{0}^{1} \int_{Q} \left| B_{m}(x,\lambda) \tilde{h}_{m}^{2} \right| \, d\lambda \, dx \\ &+ \int_{0}^{1} \int_{0}^{1} \int_{Q} |F_{m}(x,\theta,\lambda)| \, \left| R(\tilde{h}_{m}) \right| \left| \tilde{h}_{m} \right| \, dx \, d\theta \, d\lambda \\ &\leq \int_{0}^{1} \left[ \int_{Q} |A_{m}(x,\theta)|^{\frac{n}{2}} \, dx \right]^{\frac{2}{n}} \left[ \left( \int_{Q} |R(\tilde{h}_{m})|^{\frac{2n}{n-2}} \, dx \right)^{\frac{n-2}{2n}} \right]^{2} \, d\theta \\ &+ \int_{0}^{1} \left[ \int_{Q} |B_{m}(x,\lambda)|^{\frac{n}{2}} \, dx \right]^{\frac{2}{n}} \left[ \left( \int_{Q} |\tilde{h}_{m}|^{\frac{2n}{n-2}} \, dx \right)^{\frac{n-2}{2n}} \right]^{2} \, d\lambda \\ &+ \int_{0}^{1} \int_{0}^{1} \left[ \int_{Q} |F_{m}(x,\theta,\lambda)|^{\frac{n}{2}} \, dx \right]^{\frac{2}{n}} \left[ \int_{Q} |R(\tilde{h}_{m})\tilde{h}_{m}|^{\frac{n-2}{n-2}} \, dx \right]^{\frac{n-2}{n}} \, d\theta \, d\lambda \\ &= \int_{0}^{1} \left[ \int_{Q} |A_{m}(x,\theta)|^{\frac{n}{2}} \, dx \right]^{\frac{2}{n}} \, d\theta \, \|R(\tilde{h}_{m})\|_{L^{\frac{2n}{n-2}}(Q)}^{2} \\ &+ \int_{0}^{1} \left[ \int_{Q} |F_{m}(x,\theta,\lambda)|^{\frac{n}{2}} \, dx \right]^{\frac{2}{n}} \, d\lambda \, \|\tilde{h}_{m}\|_{L^{\frac{2n}{n-2}}(Q)}^{2} \\ &+ \int_{0}^{1} \left[ \int_{Q} |F_{m}(x,\theta,\lambda)|^{\frac{n}{2}} \, dx \right]^{\frac{1}{n}} \, d\theta \, d\lambda \times \\ &\times \left[ \left( \int_{Q} |R(\tilde{h}_{m})|^{\frac{2n}{n-2}} \, dx \right)^{\frac{1}{2}} \left( \int_{Q} |\tilde{h}_{m}|^{\frac{2n}{n-2}} \, dx \right)^{\frac{1}{2}} \right]^{\frac{n-2}{n}} \\ &\leq c_{6} \int_{0}^{1} \left[ \int_{Q} |A_{m}(x,\theta)|^{\frac{n}{2}} \, dx \right]^{\frac{2}{n}} \, d\theta \, \|R(\tilde{h}_{m})\|_{W^{1,2}(Q)}^{2} \\ &+ c_{7} \|\tilde{h}_{m}\|_{W^{1,2}(Q)}^{2} \int_{0}^{1} \int_{0}^{1} \left[ \int_{Q} |F_{m}(x,\theta,\lambda)|^{\frac{n}{2}} \, dx \right]^{\frac{2}{n}} \, d\theta \, d\lambda \\ &\leq c_{8} \left[ \int_{0}^{1} \left[ \int_{Q} |A_{m}(x,\theta)|^{\frac{n}{2}} \, dx \right]^{\frac{2}{n}} \, d\theta + \int_{0}^{1} \left[ \int_{Q} |B_{m}(x,\lambda)|^{\frac{n}{2}} \, dx \right]^{\frac{2}{n}} \, d\lambda \\ &+ \int_{0}^{1} \int_{0}^{1} \left[ \int_{Q} |F_{m}(x,\theta,\lambda)|^{\frac{n}{2}} \, dx \right]^{\frac{2}{n}} \, d\theta \, d\lambda \right] |\tilde{h}_{m}\|_{W^{1,2}(Q)}^{2} \end{split}$$

Let us remark that  $A_m(x,\theta), B_m(x,\lambda), F_m(x,\theta,\lambda) \to 0$  almost everywhere.

On the other hand, using the mean value theorem, we deduce that there exists a sequence  $k_m(x)$  such that  $0 \le k_m(x) \le 1$  and

$$\begin{split} |A_{m}(x,\theta)|^{\frac{n}{2}} &= \left[ \left| v_{uu}^{(2)}(x,u(x) + k_{m}(x) \; \theta[R(\tilde{h}_{m})](x),f) - v_{uu}^{(2)}(x,u(x),f) \right| \theta \right]^{\frac{n}{2}} \\ &\leq \left[ \left| v_{uu}^{(2)}(x,u(x) + k_{m}(x) \; \theta[R(\tilde{h}_{m})](x),f) \right| + \left| v_{uu}^{(2)}(x,u(x),f) \right| \right]^{\frac{n}{2}} \\ &\leq \left[ a \left( \left| u(x) + k_{m}(x) \theta[R(\tilde{h}_{m})](x) \right|^{\frac{2p}{n}} + \left| f(x) \right|^{\frac{2p}{n}} \right) + \left| b_{2}(x) \right| \\ &+ a \left( \left| u(x) \right|^{\frac{2p}{n}} + \left| f(x) \right|^{\frac{2p}{n}} \right) + \left| b_{2}(x) \right| \right]^{\frac{n}{2}} \\ &\leq \left[ a \left[ \left( \left| u(x) \right| + \left| R(\tilde{h}_{m})(x) \right| \right)^{\frac{2p}{n}} + \left| f(x) \right|^{\frac{2p}{n}} \right] \\ &+ a \left[ \left| u(x) \right|^{\frac{2p}{n}} + \left| f(x) \right|^{\frac{2p}{n}} \right] + 2 \left| b_{2}(x) \right| \right]^{\frac{n}{2}} \\ &\leq \left[ 2a \left( \left| \tilde{Z}_{0}(x) \right|^{\frac{2p}{n}} + \left| f(x) \right|^{\frac{2p}{n}} \right) + 2 \left| b_{2}(x) \right| \right]^{\frac{n}{2}} \in L^{1}(Q). \end{split}$$

Analogously, for  $B_m$  we deduce that there exists  $S_m(x)$ :  $0 \le S_m(x) \le 1$  and

$$\begin{split} |B_m(x,\lambda)|^{\frac{n}{2}} &= \left|v_{ff}^{(2)}(x,u(x),f(x)+\xi_m\lambda\tilde{h}_m)-v_{ff}^{(2)}(x,u(x),f(x))\lambda\right|^{\frac{n}{2}} \\ &\leq \left[a(|u(x)|^{\frac{2p}{n}}+|f(x)+\xi_m\lambda\tilde{h}_m|^{\frac{2p}{n}})+|b_2(x)|\right. \\ &+ a(|u(x)|^{\frac{2p}{n}}+|f(x)|^{\frac{2p}{n}})+|b_2(x)|\right]^{\frac{n}{2}} \\ &\leq \left[2a(|u(x)|^{\frac{2p}{n}}+2|\tilde{Z}_1(x)|^{\frac{2p}{n}})+2|b_2(x)|\right]^{\frac{n}{2}}\in L^1(Q). \end{split}$$

Analogously, for  $F_m$  we obtain

$$|F_{m}(x,\theta,\lambda)|^{\frac{n}{2}} = |v_{uf}^{(2)}(x,u(x) + \theta R(\tilde{h}_{m}), f + \lambda \tilde{h}_{m}) - v_{uf}^{(2)}(x,u(x),f)|^{\frac{n}{2}}$$

$$\leq \left[a(|u(x) + \theta R(\tilde{h}_{m})|^{\frac{2p}{n}} + |f + \lambda \tilde{h}_{m}|^{\frac{2p}{n}} + |u(x)|^{\frac{2p}{n}} + |f(x)|^{\frac{2p}{n}}) + 2|b_{2}(x)|\right]^{\frac{n}{2}}$$

$$\leq \left[2a(|\tilde{Z}_{0}(x)|^{\frac{2p}{n}} + |\tilde{Z}_{1}(x)|^{\frac{2p}{n}}) + 2|b_{2}(x)|\right]^{\frac{n}{2}} \in L^{1}(Q).$$

Let us remark that  $A_m(x,\theta) \to 0$ ,  $B_m(x,\lambda) \to 0$ ,  $F_m(x,\theta,\lambda) \to 0$  almost everywhere. Thus, using the dominated convergence theorem, we conclude that

$$\int_0^1 \left[ \int_Q |A_m(x,\theta)|^{\frac{n}{2}} dx \right]^{\frac{2}{n}} d\theta \to 0,$$

$$\int_0^1 \left[ \int_Q |B_m(x,\lambda)|^{\frac{n}{2}} dx \right]^{\frac{2}{n}} d\lambda \to 0,$$

$$\int_0^1 \int_0^1 \left[ \int_Q |F_m(x,\theta,\lambda)|^{\frac{n}{2}} dx \right]^{\frac{2}{n}} d\lambda d\theta \to 0,$$

but this contradicts (2.3).

Theorem 2.2. Let the following condition be added to the conditions of Theorem 2.1:

$$|v_u^{(1)}(x, u, f)| + |v_f^{(1)}(x, u, f)| \le a(|u|^{\frac{2p}{n}} + |f|^{\frac{2p}{n}}) + |\widehat{b}_1(x)|.$$

Then the functional G is a  $(\tau_p, \|.\|_{W^{1,2}(Q)})$ -Taylor mapping of first and second order at each point  $f \in F$ .

*Proof.* We must estimate  $r(h) \equiv G(f+h) - G(f) - G^{(1)}(f)h$  as in the proof of Theorem 2.1, representing  $r(h_m)$  in the form:

$$r(h_m) = \int_Q A_m(x) R(\tilde{h}_m) dx + \int_Q B_m(x) \tilde{h}_m dx,$$

where

$$A_m(x) = \begin{cases} \frac{v(x, u + R(\tilde{h}_m), f + \tilde{h}_m) - v(x, u, f + \tilde{h}_m)}{R(\tilde{h}_m)} - v_u^{(1)}(x, u, f), & R(\tilde{h}_m) \neq 0, \\ 0, & R(\tilde{h}_m) = 0, \end{cases}$$

$$B_m(x) = \begin{cases} \frac{v(x, u, f + \tilde{h}_m) - v(x, u, f)}{\tilde{h}_m} - v_f^{(1)}(x, u, f), & \tilde{h}_m \neq 0, \\ 0, & \tilde{h}_m = 0, \end{cases}$$

while  $h_m$  is the same as in the proof of Theorem 2.1. These estimates are omitted. Now let us give sufficient conditions of optimality for the problems (1.3), (1.4) and (1.5).

Theorem 2.3. Suppose that in the problem (1.4),  $v_k$  satisfies the conditions of Theorems 2.1 and 2.2. Then the functionals

$$J_k(f) \equiv \int_Q v_k(x, u, f) dx$$
 ,  $(k = s_1 + 1, \dots, s_1 + s_2)$ 

are  $(\tau_p, \|\cdot\|_{W^{1,2}(Q)})$ -Taylor mappings of first and second order at each point  $f \in F$  and  $J_k(f) = \int_Q v_k(x, u, f) dx + c_k \|f\|_{W^{1,2}(Q)}^2$ ,  $(k = 0, \ldots, s_1)$  are lower  $(\tau_p, \|\cdot\|_{W^{1,2}(Q)})$ -semi-Taylor mappings of first and second order at each point  $f \in F$ . Consequently,  $\exists J_k^{(1)}(f)$  and  $\exists J_k^{(2)}(f)$ ,  $(k = 0, \ldots, s_1 + s_2)$ .

Let us suppose also that  $J(\widehat{f})=0$ ,  $\exists \widehat{y}^* \in (\mathbf{R}^{s_2})^*$ ,  $\exists \alpha>0$   $\mathcal{L}_f(\widehat{f},\widehat{y}^*,1)=0$  and  $\forall h \in ker J^{(1)}(\widehat{f})$   $\mathcal{L}_{ff}(\widehat{f},\widehat{y}^*,1)(h,h) \geq 2\alpha \|h\|_{W^{1,2}(Q)}^2$ , where  $\mathcal{L}_f(\widehat{f},\widehat{y}^*,1)$  and  $\mathcal{L}_{ff}(\widehat{f},\widehat{y}^*,1)$  are given by formulas (1.10), (1.11). Then  $\widehat{f}$  is a strict  $\tau_p$ -local minimum point.

*Proof.* All conditions of Theorem 1.5 in [5] are satisfied, so  $\widehat{f}$  is a strict  $\tau_p$ -local minimum point.  $\blacksquare$ 

Theorem 2.4. Suppose that in the problem (1.5),  $v_k$  satisfies the conditions of Theorems 2.1 and 2.2. Then the functionals

$$J_k(f) \equiv \int_{O} v_k(x, u, f) dx, \quad (k = s_1 + 1, \dots, s_1 + s_2)$$

are  $(\tau_p, \|\cdot\|_{W^{1,2}(Q)})$ -Taylor mappings of first and second order at each point  $f \in F$  and  $J_k(f) = \int_Q v_k(x, u, f) \, dx + c_k \|f\|_{W^{1,2}(Q)}^2$ ,  $(k = 0, \dots, s_1)$  are lower

 $(\tau_p, \|\cdot\|_{W^{1,2}(Q)})$ -semi-Taylor mappings of first and second order at each point  $f \in F$ . Consequently,  $\exists J_k^{(1)}(f)$  and  $\exists J_k^{(2)}(f)$ ,  $(k = 0, \ldots, s_1 + s_2)$ .

Let us suppose also that  $\widehat{f} \in F$ ,  $J(\widehat{f}) = 0$ ,  $J_k(\widehat{f}) = 0$ ,  $(k = 0, ..., s_1)$ . Let us put  $L = \{h \in W_0^{1,2}(Q)/J_k^{(1)}(\widehat{f})h = 0, k = 1, ..., s_1, J^{(1)}(\widehat{f})h = 0\}$ . Suppose that  $\exists \widehat{\lambda} \in (\mathbf{R}^{s_1})^*$ ,  $\exists \widehat{y}^* \in (\mathbf{R}^{s_2})^*$ ,  $\exists \gamma \geq 0$ ,  $\exists \widehat{\lambda}_k > 0$ ,  $(k = 1, ..., s_1)$ :  $\mathcal{L}_f(\widehat{f}, \widehat{y}^*, \widehat{\lambda}, 1) = 0$  and  $\forall h \in L \mathcal{L}_{ff}(\widehat{f}, \widehat{y}^*, \widehat{\lambda}, 1)(h, h) \geq 2\gamma \|h\|_{W^{1,2}(Q)}^2$ , where  $\mathcal{L}_f(\widehat{f}, \widehat{y}^*, \widehat{\lambda}, 1)$  and  $\mathcal{L}_{ff}(\widehat{f}, \widehat{y}^*, \widehat{\lambda}, 1)$  are defined by formulas 1.7 and 1.8. Then  $\widehat{f}$  is a strict  $\tau_p$ -local minimum point.

*Proof.* All conditions of Theorem 1.6 in [5] are satisfied, so  $\hat{f}$  is a strict  $\tau_p$ -local minimum point.  $\blacksquare$ 

Theorem 2.5. Suppose that in the problem 1.3,  $v_k$  satisfies the conditions of Theorems 2.1 and 2.2. Then the functionals

$$J_k(f) \equiv \int_Q v_k(x, u, f) dx, \quad (k = s_1 + 1, \dots, s_1 + s_2)$$

are  $(\tau_p, \|\cdot\|_{W^{1,2}(Q)})$ -Taylor mappings of first and second order at each point  $f \in F$  and  $J_k(f) = \int_Q v_k(x, u, f) dx + c_k \|f\|_{W^{1,2}(Q)}^2$ ,  $(k = 0, \dots, s_1)$  are lower  $(\tau_p, \|\cdot\|_{W^{1,2}(Q)})$ -semi-Taylor mappings of first and second order at each point  $f \in F$ . Consequently,  $\exists J_k^{(1)}(f)$  and  $\exists J_k^{(2)}(f)$ ,  $(k = 0, \dots, s_1 + s_2)$ .

Let us suppose also that  $J_0^{(1)}(\widehat{f})=0$  and  $\exists \alpha>0, \forall h\in W_0^{1,2}(Q)\ J_0^{(2)}(\widehat{f})(h,h)\geq 2\alpha\|h\|_{W^{1,2}(Q)}^2$ . Then  $\widehat{f}$  is a strict  $\tau_p$ -local minimum point.

*Proof.* All conditions of Theorem 1.4 in [5] are satisfied, so  $\widehat{f}$  is a strict  $\tau_p$ -local minimum point.  $\blacksquare$ 

REMARK 2.1. Let us remark that in Theorems 2.1 and 2.2, the increase conditions satisfied by v are not sufficient to certify the Frechet differentiability of functional  $G:(W_0^{1,2}(Q),\|\cdot\|_{L^p(Q)})\to \mathbf{R}^{s_2}$ .

Indeed, suppose we have n=3 and  $\frac{3}{2} . Let us define <math>v: Q \times \mathbf{R} \times \mathbf{R} \to \mathbf{R}$  by:  $v(x,u,f) = a \left[ |u|^{\frac{5}{2}} + |f|^{\frac{5}{2}} \right] + |b_0(x)|$ , where  $b_0(x) \in C(\overline{Q})$ ,  $a \in \mathbf{R}$ , a > 0.

Let  $d_m \to +\infty$  and put  $\alpha_m = |d_m|^{\frac{1}{2}}$ , so  $\alpha_m \to +\infty$  and  $\forall x \in Q \ \forall u \in \mathbf{R}$   $\forall m \in \mathbf{N}$ 

$$|v(x,u,d_m)| \geq a|d_m|^{\frac{5}{2}} = a|d_m|^{\frac{1}{2}}|d_m|^2 \geq a|d_m|^{\frac{1}{2}}|d_m|^p = a\alpha_m|d_m|^p.$$

Let  $\tilde{f} \in W_0^{1,2}(Q)$ . By the countable additivity of Lebesgue measure,  $\exists c > 0 \ \exists Q' \subset Q \colon \mu(Q') > 0$  and  $\rho(Q', \partial Q) > 0$  and  $\forall x \in Q' \ |\tilde{f}(x)| \leq c$ .

In this case put:  $\mathcal{D} \equiv \max\{|v(x,u,f)|/|u| \leq c, |f| \leq c, x \in \overline{Q}\} < \infty$ . Let us choose  $Q_m \subset Q'$  such that  $\mu(Q_m) = |d_m|^{-p} \alpha_m^{-\frac{1}{2}}$ . Let  $\tilde{h}_m$  defined by:

$$\tilde{h}_m(x) = \begin{cases} d_m - \tilde{f}(x), & \text{when } x \in Q_m, \\ 0, & \text{when } x \in Q \setminus Q_m. \end{cases}$$

We have:

$$\|\tilde{h}_m(x)\|_{L^p(Q)} \le \|d_m\|_{L^p(Q_m)} + |\tilde{f}(x)|_{L^p(Q_m)}$$

$$\le d_m \left(\mu(Q_m)\right)^{\frac{1}{p}} + c\left(\mu(Q_m)\right)^{\frac{1}{p}} \le \alpha_m^{-\frac{1}{2p}} + c\left(\mu(Q_m)\right)^{\frac{1}{p}}.$$

Consequently,  $\|\tilde{h}_m(x)\|_{L^p(Q)} \to 0$ , i.e.,  $\tilde{h}_m(x) \to 0$  in  $L^p(Q)$ .

On the other hand, we have

$$\begin{split} |G(\tilde{f}+\tilde{h}_m)-G(\tilde{f})| &= \\ &= \left| \int_{Q_m} \left[ v(x, [R(\tilde{f}+\tilde{h}_m)](x), \tilde{f}(x) + \tilde{h}_m(x)) - v(x, [R(\tilde{f})](x), \tilde{f}(x)) \right] dx \right| \\ &\geq \left| \int_{Q_m} v(x, [R(\tilde{f}+\tilde{h}_m)](x), d_m) dx \right| - \left| \int_{Q_m} v(x, [R(\tilde{f})](x), \tilde{f}(x)) dx \right| \\ &\geq a\alpha_m |d_m|^p - \mathcal{D}\mu(Q_m) = a\alpha_m^{\frac{1}{2}} \to +\infty. \end{split}$$

Therefore,  $|G(\tilde{f}+\tilde{h}_m)-G(\tilde{f})|\to +\infty$ . Thus G is not Frechet differentiable at each point  $f\in W_0^{1,2}(Q)$ .

## REFERENCES

- V.M. Alekseev, V.M. Tikhomirov, S.V. Fomin, Optimal Control, Nauka, Moskva 1979 (in Russian).
- [2] F.H. Clarke, Generalized gradients and applications, Trans. Amer. Math. Soc, 205 (1975), 247-262.
- [3] F.H. Clarke, A new approach to Lagrange multipliers, Math. Oper. Res. 1, 2 (1976), 165-174
- [4] G. Köthe, Topological Vector Spaces, I, Springer, Berlin-Heidelberg-New York, 1983.
- [5] M.F. Sukhinin, Lower semi-Taylor mappings and sufficient conditions for an extremum, Math. USSR Sbornik 73, 1 (1992), 257-271.
- [6] A. Taylor, D. Lay, Introduction to Functional Analysis, 2nd ed., Krieger publ. co., Malabar, 1980.

#### (received 02.06.2002)

Université Mohamed I, Faculté des Sciences, Département de Mathématiques et Informatique, Oujda, Maroc

E-mail: lahrech@sciences.univ-oujda.ac.ma, addou@sciences.univ-oujda.ac.ma