

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

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**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

$$Au = f, \tag{1.1}$$

$$u|_{\partial Q} = 0. \tag{1.2}$$

For this problem, let us state Agmon's-Douglis-Nirenberg'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  $J_k(f) = \int_Q v_k(x, u, f) dx + c_k \|f\|_{W^{1,2}(Q)}^2$ , ( $k = 0, 1, 2, \dots, s_1$ ) and  $J_k(f) = \int_Q v_k(x, u, f) dx$ ,

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( $k = s_1 + 1, s_1 + 2, \dots, s_1 + s_2$ ), where the sequence of functions  $v_k: Q \times \mathbf{R} \times \mathbf{R} \rightarrow \mathbf{R}$  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  $J_0(f)$ :

$$i) \quad J_0(f) \rightarrow \min, \quad (1.3)$$

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

$$iii) \quad J_0(f) \rightarrow \min, \quad J(f) = 0, \quad J_k(f) \leq 0, \quad (k = 1, 2, \dots, s_1). \quad (1.5)$$

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  $W_0^{1,2}(Q)$ ,  $F$  a subset of  $W_0^{1,2}(Q)$ ,  $\tau$  a topology in  $F$ ,  $Y$  a normed space, and  $\|\cdot\|_Y$  the norm in  $Y$ . According to [5], a mapping  $r: F \rightarrow Y$  (respectively,  $r: F \rightarrow \mathbf{R}$ ) 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:  $\forall \varepsilon > 0, \exists O_f \in \tau, \forall h \in W_0^{1,2}(Q)$  we have

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

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

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

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

A mapping  $J: F \rightarrow Y$  (respectively,  $J: F \rightarrow \mathbf{R}$ ) 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  $J^{(k)}(f): (W_0^{1,2}(Q))^k \rightarrow Y$  (respectively,  $J^{(k)}(f): (W_0^{1,2}(Q))^k \rightarrow \mathbf{R}$ ),  $k = 1, \dots, p_1$ , such that

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

where  $r: F \rightarrow Y$  (respectively,  $r: F \rightarrow \mathbf{R}$ ) 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  $J^{(1)}(f), \dots, J^{(p_1)}(f)$  are not in general single-valued. The set of tuples  $(J^{(1)}(f), \dots, J^{(p_1)}(f))$  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:

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

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

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

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:

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

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

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

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  $x: \Omega \rightarrow \mathbf{R}$ , with the metrizable topology  $\tau(\text{meas})$  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  $x_n \rightarrow 0$  in  $X$  there exist a subsequence  $x_{n_k}$  and an element  $z \in X$  such that:  $|x_{n_k}(s)| \leq z(s)$ ,  $k = 1, 2, \dots$  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  $v: Q \times \mathbf{R} \times \mathbf{R} \rightarrow \mathbf{R}$  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  $a = \text{const}$ .

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

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

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  $1 < p \leq \frac{2n}{n-2}$ . Then  $G$  is a  $(\tau_p, \|\cdot\|_{W^{1,2}(Q)})$ -Taylor mapping of second order at each point  $f \in F$ . Moreover,  $G^{(2)}(f) \in \mathcal{B}((W_0^{1,2}(Q), \|\cdot\|_{W^{1,2}(Q)}), \mathbf{R})$  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

$$\begin{aligned} |G(f)| &= \left| \int_Q v(x, u, f) dx \right| \leq \int_Q |v(x, u, f)| dx \\ &\leq a \left( \int_Q |u(x)|^\nu dx + \int_Q |f(x)|^\nu dx \right) + \int_Q b_0(x) dx \\ &\leq a(\|u(x)\|_{L^\nu(Q)}^\nu + \|f(x)\|_{L^\nu(Q)}^\nu) + \|b_0(x)\|_{L^1(Q)} \\ &\leq c_1(\|u(x)\|_{W^{1,2}(Q)}^\nu + \|f(x)\|_{W^{1,2}(Q)}^\nu) + \|b_0(x)\|_{L^1(Q)} < \infty. \end{aligned}$$

Thus the functional  $G$  is finite.

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

$$Au = h, \tag{2.1}$$

$$u/\partial Q = 0. \tag{2.2}$$

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

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

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

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

and

$$\begin{aligned}
G^{(2)}(f)(h_1, h_2) & = \lim_{\lambda \rightarrow 0} \lambda^{-1} [G^{(1)}(f + \lambda h_2) - G^{(1)}(f)] h_1 \\
& = \lim_{\lambda \rightarrow 0} \lambda^{-1} \left[ \int_Q [v_u^{(1)}(x, u + \lambda R(h_2), f + \lambda h_2) - v_u^{(1)}(x, u, f)] R(h_1) dx \right. \\
& \quad \left. + \int_Q [v_f^{(1)}(x, u + \lambda R(h_2), f + \lambda h_2) - v_f^{(1)}(x, u, f)] h_1 dx \right] \\
& = \lim_{\lambda \rightarrow 0} \lambda^{-1} \left[ \int_Q [v_u^{(1)}(x, u + \lambda R(h_2), f + \lambda h_2) - v_u^{(1)}(x, u, f + \lambda h_2) \right. \\
& \quad \left. + v_u^{(1)}(x, u, f + \lambda h_2) - v_u^{(1)}(x, u, f)] R(h_1) dx \right. \\
& \quad \left. + \int_Q [v_f^{(1)}(x, u + \lambda R(h_2), f + \lambda h_2) - v_f^{(1)}(x, u, f + \lambda h_2) \right. \\
& \quad \left. + v_f^{(1)}(x, u, f + \lambda h_2) - v_f^{(1)}(x, u, f)] h_1 dx \right] \\
& = \lim_{\lambda \rightarrow 0} \lambda^{-1} \left[ \int_Q \left[ \int_0^1 v_{uu}^{(2)}(x, u + \theta \lambda R(h_2), f + \lambda h_2) \lambda R(h_2) d\theta \right. \right. \\
& \quad \left. \left. + \int_0^1 v_{fu}^{(2)}(x, u, f + \rho \lambda h_2) \lambda h_2 d\rho \right] R(h_1) dx \right. \\
& \quad \left. + \int_Q \left[ \int_0^1 v_{uf}^{(2)}(x, u + \theta \lambda R(h_2), f + \lambda h_2) \lambda R(h_2) d\theta \right. \right. \\
& \quad \left. \left. + \int_0^1 v_{ff}^{(2)}(x, u, f + \rho \lambda h_2) \lambda h_2 d\rho \right] h_1 dx \right] \\
& = \int_Q v_{uu}^{(2)}(x, u, f) R(h_1) R(h_2) dx + \int_Q v_{uf}^{(2)}(x, u, f) R(h_1) h_2 dx \\
& \quad + \int_Q v_{fu}^{(2)}(x, u, f) h_1 R(h_2) dx + \int_Q v_{ff}^{(2)}(x, u, f) h_1 h_2 dx.
\end{aligned}$$

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

$$\begin{aligned}
G^{(2)}(f)(h_1, h_2) & = \int_Q v_{uu}^{(2)}(x, u, f) R(h_1) R(h_2) dx + \int_Q v_{uf}^{(2)}(x, u, f) R(h_1) h_2 dx \\
& \quad + \int_Q v_{fu}^{(2)}(x, u, f) h_1 R(h_2) dx + \int_Q v_{ff}^{(2)}(x, u, f) h_1 h_2 dx.
\end{aligned}$$

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

We have

$$\begin{aligned}
|G^{(1)}(f)h| &\leq \int_Q |v_u^{(1)}(x, u, f)R(h)| dx + \int_Q |v_f^{(1)}(x, u, f)h| dx \\
&\leq \int_Q \left[ a(|u(x)|^{\nu-1} + |f(x)|^{\nu-1}) + |b_1(x)| \right] [|R(h)| + |h|] dx \\
&\leq \left[ a \left[ \int_Q (|u(x)|^{\nu-1})^{\frac{2n}{n+2}} dx \right]^{\frac{n+2}{2n}} + a \left[ \int_Q (|f(x)|^{\nu-1})^{\frac{2n}{n+2}} dx \right]^{\frac{n+2}{2n}} \right. \\
&\quad \left. + \left[ \int_Q |b_1(x)|^{\frac{2n}{n+2}} dx \right]^{\frac{n+2}{2n}} \right] \left[ \left[ \int_Q |R(h)|^{\frac{2n}{n-2}} dx \right]^{\frac{n-2}{2n}} + \left[ \int_Q |h|^{\frac{2n}{n-2}} dx \right]^{\frac{n-2}{2n}} \right] \\
&= \left[ a \left( \|u(x)\|_{L^p(Q)}^{\frac{n+2}{2n}} + \|f(x)\|_{L^p(Q)}^{\frac{n+2}{2n}} \right) + \|b_1(x)\|_{L^{\frac{2n}{n+2}}(Q)} \right] \times \\
&\quad \times \left[ \|R(h)\|_{L^{\frac{2n}{n-2}}(Q)} + \|h\|_{L^{\frac{2n}{n-2}}(Q)} \right] \\
&\leq c_0 \left[ \|u(x)\|_{W^{1,2}(Q)}^{\frac{n+2}{2n}} + \|f(x)\|_{W^{1,2}(Q)}^{\frac{n+2}{2n}} + \|b_1(x)\|_{L^{\frac{2n}{n+2}}(Q)} \right] \times \\
&\quad \times \left[ \|R(h)\|_{W^{1,2}(Q)} + \|h\|_{W^{1,2}(Q)} \right].
\end{aligned}$$

Thus  $\exists c_2 > 0$  such that

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

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

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

$$\begin{aligned}
|G^{(2)}(f)(h_1, h_2)| &\leq \int_Q |v_{uu}^{(2)}(x, u, f)R(h_1)R(h_2)| dx + \int_Q |v_{uf}^{(2)}(x, u, f)R(h_1)h_2| dx \\
&\quad + \int_Q |v_{fu}^{(2)}(x, u, f)h_1R(h_2)| dx + \int_Q |v_{ff}^{(2)}(x, u, f)h_1h_2| dx \\
&\leq \int_Q |v_{uu}^{(2)}(x, u, f)R(h_1)R(h_2)| dx \\
&\quad + \int_Q 2|v_{uf}^{(2)}(x, u, f)| [|R(h_1)||h_2| + |R(h_2)||h_1|] dx + \int_Q |v_{ff}^{(2)}(x, u, f)h_1h_2| dx \\
&\leq \int_Q [|v_{uu}^{(2)}(x, u, f)| + 2|v_{uf}^{(2)}(x, u, f)| + |v_{ff}^{(2)}(x, u, f)|] \\
&\quad \times [|R(h_1)R(h_2)| + |R(h_1)h_2| + |h_1R(h_2)| + |h_1h_2|] dx \\
&\leq \int_Q \left[ a \left( |u|^{\frac{2p}{n}} + |f|^{\frac{2p}{n}} \right) + |b_2(x)| \right]
\end{aligned}$$

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

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  $(\tau_p, \|\cdot\|_{W^{1,2}(Q)})$ -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  $(\tau_p, \|\cdot\|_{W^{1,2}(Q)})$ -small of second order at zero. Assume the contrary. Then  $\exists(\tilde{h}_m)_{m \in \mathbf{N}} \in F$  and  $\varepsilon > 0$  such that  $\tilde{h}_m \rightarrow 0$  in  $L^p(Q)$  and  $r(\tilde{h}_m) \geq \varepsilon \|\tilde{h}_m\|_{W^{1,2}(Q)}^2$ .

Using the Agmon's-Douglis-Nirenberg's theorem, we obtain  $R(\tilde{h}_m) \rightarrow 0$  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

$$\begin{aligned}
 r(h) &= \int_Q [v(x, u + R(h), f + h) - v(x, u, f) - v_u^{(1)}(x, u, f)R(h) - v_f^{(1)}(x, u, f)h \\
 & \quad - 2^{-1}[v_{uu}^{(2)}(x, u, f)R^2(h) + 2v_{uf}^{(2)}(x, u, f)R(h)h + v_{ff}^{(2)}(x, u, f)h^2] ] dx.
 \end{aligned}$$

Indeed,

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

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

So,

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

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

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

Thus

$$\begin{aligned} |r(\tilde{h}_m)| &\leq \int_0^1 \int_Q |A_m(x, \theta) R^2(\tilde{h}_m)| dx d\theta + \int_0^1 \int_Q |B_m(x, \lambda) \tilde{h}_m^2| d\lambda dx \\ &\quad + \int_0^1 \int_0^1 \int_Q |F_m(x, \theta, \lambda)| |R(\tilde{h}_m)| |\tilde{h}_m| 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 \\ &\quad + \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 \\ &\quad + \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{2n}{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 \\ &\quad + \int_0^1 \left[ \int_Q |B_m(x, \lambda)|^{\frac{n}{2}} dx \right]^{\frac{2}{n}} d\lambda \|\tilde{h}_m\|_{L^{\frac{2n}{n-2}}(Q)}^2 \\ &\quad + \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 \times \\ &\quad \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 \\ &\quad + 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 \right. \\ &\quad \left. + \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{aligned} \quad (2.3)$$

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

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

$$\begin{aligned} |A_m(x, \theta)|^{\frac{n}{2}} &= \left| v_{uu}^{(2)}(x, u(x) + k_m(x) \theta [R(\tilde{h}_m)](x), f) - v_{uu}^{(2)}(x, u(x), f) \right| |\theta|^{\frac{n}{2}} \\ &\leq \left[ v_{uu}^{(2)}(x, u(x) + k_m(x) \theta [R(\tilde{h}_m)](x), f) + v_{uu}^{(2)}(x, u(x), f) \right]^{\frac{n}{2}} \\ &\leq \left[ a(|u(x) + k_m(x) \theta [R(\tilde{h}_m)](x)|^{\frac{2p}{n}} + |f(x)|^{\frac{2p}{n}}) + |b_2(x)| \right. \\ &\quad \left. + a(|u(x)|^{\frac{2p}{n}} + |f(x)|^{\frac{2p}{n}}) + |b_2(x)| \right]^{\frac{n}{2}} \\ &\leq \left[ a(|u(x)| + |R(\tilde{h}_m)(x)|)^{\frac{2p}{n}} + |f(x)|^{\frac{2p}{n}} \right] \\ &\quad + a[|u(x)|^{\frac{2p}{n}} + |f(x)|^{\frac{2p}{n}}] + 2|b_2(x)|^{\frac{n}{2}} \\ &\leq \left[ 2a(|\tilde{Z}_0(x)|^{\frac{2p}{n}} + |f(x)|^{\frac{2p}{n}}) + 2|b_2(x)| \right]^{\frac{n}{2}} \in L^1(Q). \end{aligned}$$

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

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

Analogously, for  $F_m$  we obtain

$$\begin{aligned} |F_m(x, \theta, \lambda)|^{\frac{n}{2}} &= \left| v_{uf}^{(2)}(x, u(x) + \theta R(\tilde{h}_m), f + \lambda \tilde{h}_m) - v_{uf}^{(2)}(x, u(x), f) \right|^{\frac{n}{2}} \\ &\leq \left[ a(|u(x) + \theta R(\tilde{h}_m)|^{\frac{2p}{n}} + |f + \lambda \tilde{h}_m|^{\frac{2p}{n}} \right. \\ &\quad \left. + |u(x)|^{\frac{2p}{n}} + |f(x)|^{\frac{2p}{n}}) + 2|b_2(x)| \right]^{\frac{n}{2}} \\ &\leq \left[ 2a(|\tilde{Z}_0(x)|^{\frac{2p}{n}} + |\tilde{Z}_1(x)|^{\frac{2p}{n}}) + 2|b_2(x)| \right]^{\frac{n}{2}} \in L^1(Q). \end{aligned}$$

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

$$\begin{aligned} \int_0^1 \left[ \int_Q |A_m(x, \theta)|^{\frac{n}{2}} dx \right]^{\frac{2}{n}} d\theta &\rightarrow 0, \\ \int_0^1 \left[ \int_Q |B_m(x, \lambda)|^{\frac{n}{2}} dx \right]^{\frac{2}{n}} d\lambda &\rightarrow 0, \\ \int_0^1 \int_0^1 \left[ \int_Q |F_m(x, \theta, \lambda)|^{\frac{n}{2}} dx \right]^{\frac{2}{n}} d\lambda d\theta &\rightarrow 0, \end{aligned}$$

but this contradicts (2.3). ■

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

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

Then the functional  $G$  is a  $(\tau_p, \|\cdot\|_{W^{1,2}(Q)})$ -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*

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

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

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

**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*

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

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

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

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

**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  $G : (W_0^{1,2}(Q), \|\cdot\|_{L^p(Q)}) \rightarrow \mathbf{R}^{s_2}$ .

Indeed, suppose we have  $n = 3$  and  $\frac{3}{2} < p < 1$ . Let us define  $v : Q \times \mathbf{R} \times \mathbf{R} \rightarrow \mathbf{R}$  by:  $v(x, u, f) = a[|u|^{\frac{5}{2}} + |f|^{\frac{5}{2}}] + |b_0(x)|$ , where  $b_0(x) \in C(\overline{Q})$ ,  $a \in \mathbf{R}$ ,  $a > 0$ .

Let  $d_m \rightarrow +\infty$  and put  $\alpha_m = |d_m|^{\frac{1}{2}}$ , so  $\alpha_m \rightarrow +\infty$  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,  $\exists c > 0 \exists Q' \subset Q$ :  $\mu(Q') > 0$  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:

$$\begin{aligned} \|\tilde{h}_m(x)\|_{L^p(Q)} &\leq \|d_m\|_{L^p(Q_m)} + \|\tilde{f}(x)\|_{L^p(Q_m)} \\ &\leq d_m(\mu(Q_m))^{\frac{1}{p}} + c(\mu(Q_m))^{\frac{1}{p}} \leq \alpha_m^{-\frac{1}{2p}} + c(\mu(Q_m))^{\frac{1}{p}}. \end{aligned}$$

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

On the other hand, we have

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

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

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