

THE BREZIS-NIRENBERG PROBLEM FOR NONLOCAL SYSTEMS

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ABSTRACT. By means of variational methods we investigate existence, non-existence as well as regularity of weak solutions for a system of nonlocal equations involving the fractional laplacian operator and with nonlinearity reaching the critical growth and interacting, in a suitable sense, with the spectrum of the operator.

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1. INTRODUCTION AND RESULTS

Let $\Omega \subset \mathbb{R}^N$ be a smooth bounded domain. In 1983, Brézis and Nirenberg, in the seminal paper [3], showed that the critical growth semi-linear problem

$$(1.1) \quad \begin{cases} -\Delta u = \lambda u + u^{2^*-1} & \text{in } \Omega, \\ u > 0 & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega, \end{cases}$$

admits a solution provided that $\lambda \in (0, \lambda_1)$ and $N \geq 4$, λ_1 being the first eigenvalue of $-\Delta$ with homogeneous Dirichlet boundary conditions and $2^* = 2N/(N-2)$ the critical Sobolev exponent. Furthermore, in dimension $N = 3$, the same existence result holds provided that $\mu < \lambda < \lambda_1$, for a suitable $\mu > 0$ (if Ω is a ball, then $\mu = \lambda_1/4$ is sharp). By Pohožaev identity, if $\lambda \notin (0, \lambda_1)$ and Ω is a star-shaped domain, then problem (1.1) admits no solution.

2000 *Mathematics Subject Classification.* 47G20, 35J50, 35B65.

Key words and phrases. Fractional systems, Brezis-Nirenberg problem, nonexistence, regularity.

L.F.O. Faria was supported by Fapemig CEX APQ-02406-12, O.H. Miyagaki by CNPq/Brazil and CAPES/Brazil (Proc 2531/14-3) and F.R. Pereira by Fapemig/Brazil (CEX APQ 00972/13) and by the program CAPES/Brazil (Proc 99999.007090/2014-05). Moreover, M. Squassina was partially supported by PROPG/UFJF-Edital 02/2014. This paper was partly developed while the second author was visiting the Department of Mathematics of Rutgers University and the fourth author was visiting the University of Juiz de Fora. The hosting institutions are gratefully acknowledged.

Later on, in 1984, Cerami, Fortunato and Struwe obtained in [6] multiplicity results for the nontrivial solutions of

$$(1.2) \quad \begin{cases} -\Delta u = \lambda u + u^{2^*-1} & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega, \end{cases}$$

when λ belongs to a left neighborhood of an eigenvalue of $-\Delta$. In 1985, Capozzi, Fortunato and Palmieri proved in [5] the existence of a nontrivial solution of (1.2) for all $\lambda > 0$ and $N \geq 5$ or for $N \geq 4$ and λ different from an eigenvalue of $-\Delta$. Let $s \in (0, 1)$ and $N > 2s$. The aim of this paper is to obtain a Brézis-Nirenberg type result for the following fractional system

$$(1.3) \quad \begin{cases} (-\Delta)^s u = au + bv + \frac{2p}{p+q} |u|^{p-2} u |v|^q & \text{in } \Omega, \\ (-\Delta)^s v = bu + cv + \frac{2q}{p+q} |u|^p |v|^{q-2} v & \text{in } \Omega, \\ u = v = 0 & \text{in } \mathbb{R}^N \setminus \Omega, \end{cases}$$

where $(-\Delta)^s$ is defined, on smooth functions, by

$$(-\Delta)^s u(x) := C(N, s) \lim_{\varepsilon \searrow 0} \int_{\mathbb{R}^N \setminus B_\varepsilon(x)} \frac{u(x) - u(y)}{|x - y|^{N+2s}} dy, \quad x \in \mathbb{R}^N,$$

$C(N, s)$ being a suitable positive constant and $p, q > 1$ are such that $p + q$ is compared to $2_s^* := 2N/(N - 2s)$, the fractional critical Sobolev exponent [8]. The corresponding system in the local case was studied in [1]. For positive solutions, system (1.3) turns into

$$(1.4) \quad \begin{cases} (-\Delta)^s u = au + bv + \frac{2p}{p+q} u^{p-1} v^q & \text{in } \Omega, \\ (-\Delta)^s v = bu + cv + \frac{2q}{p+q} u^p v^{q-1} & \text{in } \Omega, \\ u > 0, v > 0 & \text{in } \Omega, \\ u = v = 0 & \text{in } \mathbb{R}^N \setminus \Omega. \end{cases}$$

In the following we shall assume that Ω is a smooth bounded domain of \mathbb{R}^N with $N > 2s$ and we shall denote by $(\lambda_{i,s})$ the sequence of eigenvalues of $(-\Delta)^s$ with homogeneous Dirichlet type boundary condition and by μ_1 and μ_2 the real eigenvalues of the matrix

$$A := \begin{pmatrix} a & b \\ b & c \end{pmatrix}, \quad a, b, c \in \mathbb{R}.$$

Without loss of generality, we will assume $\mu_1 \leq \mu_2$. By solution we shall always mean *weak* solution in the sense specified in Section 2, where the functional space $X(\Omega)$ is fully described. It is known that the first eigenvalue $\lambda_{1,s}$ is positive, simple and characterized by

$$(1.5) \quad \lambda_{1,s} = \inf_{u \in X(\Omega) \setminus \{0\}} \frac{\int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} u|^2 dx}{\int_{\mathbb{R}^N} |u|^2 dx}.$$

The following are the main results of the paper.

Theorem 1.1 (Existence I). *Assume that $b \geq 0$, $\mu_2 < \lambda_{1,s}$ and*

$$p + q < 2_s^*.$$

Then (1.4) admits a solution.

Theorem 1.2 (Existence II). *Assume that $b \geq 0$ and*

$$p + q = 2_s^*.$$

Then the following facts hold.

- (1) *If $N \geq 4s$ and $0 < \mu_1 \leq \mu_2 < \lambda_{1,s}$ then (1.4) admits a solution;*
- (2) *If $2s < N < 4s$, there is $\bar{\mu} > 0$ such that (1.4) admits a solution if $\bar{\mu} < \mu_1 \leq \mu_2 < \lambda_{1,s}$.*

Theorem 1.3 (Nonexistence). *Assume that $p + q = 2_s^*$ and one of the following facts hold.*

- (1) *Ω is star-shaped with respect to the origin and $\mu_2 < 0$;*
- (2) *Ω is star-shaped with respect to the origin and A is the zero matrix;*
- (3) *$b \geq 0$ and $\mu_1 \geq \lambda_{1,s} - |a - c|$.*

Then (1.4) does not admit any solution. Furthermore, if $\mu_2 \leq 0$ and

$$p + q > 2_s^*,$$

then (1.4) does not admit any bounded solution if Ω is star-shaped with respect to the origin.

Theorem 1.4 (Regularity). *Assume that $p + q \leq 2_s^*$. If (u, v) is a solution to (1.3), then $u, v \in C_{\text{loc}}^{1,\alpha}(\Omega)$ for $s \in (0, 1/2)$ and $u, v \in C_{\text{loc}}^{2,\alpha}(\Omega)$ for $s \in (1/2, 1)$. In particular (u, v) solves (1.3) in classical sense.*

The nonexistence result stated in (3) of Theorem 1.3 holds in any bounded domain. For $b = 0$ it reads as $\mu_2 \geq \lambda_{1,s}$, properly complementing the assertions of Theorem 1.2. The above results provide a full extension of the classical results of Brézis and Nirenberg [3] for the local case $s = 1$. We point out that we adopt in the paper the integral definition of the fractional laplacian in a bounded domain and we do not exploit any *localization procedure* based upon the Caffarelli-Silvestre extension [4], as done e.g. in [2]. See [14] for a nice comparison between these two different notions of fractional laplacian in bounded domains. By choosing $p = q = 2_s^*/2$, system (1.4) reduces to

$$(1.6) \quad \begin{cases} (-\Delta)^s u = au + bv + u^{2s/(N-2s)} v^{N/(N-2s)} & \text{in } \Omega, \\ (-\Delta)^s v = bu + cv + u^{N/(N-2s)} v^{2s/(N-2s)} & \text{in } \Omega, \\ u > 0, v > 0 & \text{in } \Omega, \\ u = v = 0 & \text{in } \mathbb{R}^N \setminus \Omega, \end{cases}$$

which, in the particular case of $a = c$, setting $u = v$, boils down to the scalar equation

$$(1.7) \quad \begin{cases} (-\Delta)^s u = \lambda u + u^{2_s^*-1} & \text{in } \Omega, \\ u > 0 & \text{in } \Omega, \\ u = 0 & \text{in } \mathbb{R}^N \setminus \Omega, \end{cases}$$

which is the natural fractional counterpart for the classical Brézis-Nirenberg problem [3]. For existence results for this problem, we refer to [12, 13] and to the references therein.

2. PRELIMINARY STUFF

2.1. Notations and setting. We refer the reader to [8] for further details about the functional framework that follows. For any measurable function $u : \mathbb{R}^N \rightarrow \mathbb{R}$ we define the Gagliardo seminorm by setting

$$[u]_s := \left(\frac{C(N, s)}{2} \int_{\mathbb{R}^{2N}} \frac{|u(x) - u(y)|^2}{|x - y|^{N+2s}} dx dy \right)^{1/2} = \left(\int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} u|^2 dx \right)^{1/2}.$$

The second equality follows by [8, Proposition 3.6] when the above integrals are finite. Then, we introduce the fractional Sobolev space

$$H^s(\mathbb{R}^N) = \{u \in L^2(\mathbb{R}^N) : [u]_s < \infty\}, \quad \|u\|_{H^s} = (\|u\|_{L^2}^2 + [u]_s^2)^{1/2},$$

which is a Hilbert space and we consider the closed subspace

$$(2.1) \quad X(\Omega) := \{u \in H^s(\mathbb{R}^N) : u = 0 \text{ a.e. in } \mathbb{R}^N \setminus \Omega\}.$$

Due to the fractional Sobolev inequality, $X(\Omega)$ is a Hilbert space with inner product

$$(2.2) \quad \langle u, v \rangle_X := \frac{C(N, s)}{2} \int_{\mathbb{R}^{2N}} \frac{(u(x) - u(y))(v(x) - v(y))}{|x - y|^{N+2s}} dx dy,$$

which induces the norm $\|\cdot\|_X = [\cdot]_s$. Now, we consider the Hilbert space given by the product

$$(2.3) \quad Y(\Omega) := X(\Omega) \times X(\Omega),$$

equipped with the inner product

$$(2.4) \quad \langle (u, v), (\varphi, \psi) \rangle_Y := \langle u, \varphi \rangle_X + \langle v, \psi \rangle_X$$

and the norm

$$(2.5) \quad \|(u, v)\|_Y := (\|u\|_X^2 + \|v\|_X^2)^{1/2}.$$

We shall consider $L^m(\Omega) \times L^m(\Omega)$ ($m > 1$) equipped with the standard product norm

$$(2.6) \quad \|(u, v)\|_{L^m \times L^m} := (\|u\|_{L^m}^2 + \|v\|_{L^m}^2)^{1/2}.$$

We recall that we have

$$(2.7) \quad \mu_1 |U|^2 \leq (AU, U)_{\mathbb{R}^2} \leq \mu_2 |U|^2, \quad \text{for all } U := (u, v) \in \mathbb{R}^2.$$

In this paper, we consider the following notation for product space $\mathfrak{F} \times \mathfrak{F} := \mathfrak{F}^2$ and set

$$w^+(x) := \max\{w(x), 0\}, \quad w^-(x) := \min\{w(x), 0\},$$

for positive and negative part of a function w . Consequently we get $w = w^+ + w^-$. During chains of inequalities, universal constants will be denoted by the same letter C even if their numerical value may change from line to line.

2.2. Weak solutions. Consider the following system

$$(2.8) \quad \begin{cases} (-\Delta)^s u = f(u, v) & \text{in } \Omega, \\ (-\Delta)^s v = g(u, v) & \text{in } \Omega, \\ u = v = 0 & \text{in } \mathbb{R}^N \setminus \Omega. \end{cases}$$

where $f, g : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ are Carathéodory mappings which satisfies, respectively, the following growths conditions

$$(2.9) \quad |f(z, w)| \leq C(1 + |z|^{2_s^*-1} + |w|^{2_s^*-1}), \quad \text{for all } (z, w) \in \mathbb{R}^2,$$

$$(2.10) \quad |g(z, w)| \leq C(1 + |z|^{2_s^*-1} + |w|^{2_s^*-1}), \quad \text{for all } (z, w) \in \mathbb{R}^2.$$

Definition 2.1. We say that $(u, v) \in Y(\Omega)$ is a weak solutions of (2.8), if

$$(2.11) \quad \langle (u, v), (\varphi, \psi) \rangle_Y = \int_{\Omega} f(u, v) \varphi dx + \int_{\Omega} g(u, v) \psi dx,$$

for all $(\varphi, \psi) \in Y(\Omega)$.

2.3. A priori bounds. We introduce some notation: for all $t \in \mathbb{R}$ and $k > 0$, we set

$$(2.12) \quad t_k := \text{sgn}(t) \min\{|t|, k\}.$$

From [9, Lemma 3.1] we recall the following

Lemma 2.2. For all $a, b \in \mathbb{R}$, $r \geq 2$, and $k > 0$ we have

$$(a - b)(a|a|_k^{r-2} - b|b|_k^{r-2}) \geq \frac{4(r-1)}{r^2} (a|a|_k^{\frac{r}{2}-1} - b|b|_k^{\frac{r}{2}-1})^2.$$

In the following, we prove an L^∞ -bound on the weak solutions of (2.8) which will be needed in order to get nonexistence and regularity results.

Lemma 2.3. Assume that f and g satisfy (2.9)-(2.10) and let $(u, v) \in Y(\Omega)$ be a weak solution to (2.8). Then we have $u, v \in L^\infty(\Omega)$.

Proof. For all $r \geq 2$ and $k > 0$, the map $t \mapsto t|t|_k^{r-2}$ is Lipschitz in \mathbb{R} . Then

$$(u|u|_k^{r-2}, 0) \in Y(\Omega), \quad (0, v|v|_k^{r-2}) \in Y(\Omega).$$

We test equation (2.11) with $(u|u|_k^{r-2}, 0)$, we apply the fractional Sobolev inequality, Young's inequality, Lemma 2.2, and use (2.9) to end up with

$$(2.13) \quad \begin{aligned} \|u|u|_k^{\frac{r}{2}-1}\|_{L^{2_s^*}}^2 &\leq C \|u|u|_k^{\frac{r}{2}-1}\|_X^2 \leq \frac{Cr^2}{r-1} \langle u, u|u|_k^{r-2} \rangle_X \\ &\leq Cr \int_{\Omega} |f(u, v)| |u| |u|_k^{r-2} dx \\ &\leq Cr \int_{\Omega} (|u| |u|_k^{r-2} + |u|^{2_s^*} |u|_k^{r-2} + |v|^{2_s^*-1} |u| |u|_k^{r-2}) dx \\ &\leq Cr \int_{\Omega} (|u|^{r-1} + |u|^{2_s^*+r-2} + |v|^{2_s^*+r-2}) dx, \end{aligned}$$

for some $C > 0$ independent of $r \geq 2$ and $k > 0$. Then, Fatou Lemma, as $k \rightarrow \infty$ yields

$$(2.14) \quad \|u\|_{L^{\gamma^{2_r}}}^r \leq Cr \left(\int_{\Omega} (|u|^{r-1} + |u|^{2_s^*+r-2} + |v|^{2_s^*+r-2}) dx \right)$$

where $\gamma = (2_s^*/2)^{1/2}$ (the right hand side may at this stage be ∞). Now, in a similar way, test (2.11) with $(0, v|v|_k^{r-2})$ to obtain for some $C > 0$ independent of $r \geq 2$

$$(2.15) \quad \|v\|_{L^{\gamma^2 r}}^r \leq Cr \left(\int_{\Omega} (|v|^{r-1} + |u|^{2_s^*+r-2} + |v|^{2_s^*+r-2}) dx \right),$$

(the right hand side may be ∞). By (2.14) and (2.15) we get

$$(2.16) \quad \|u\|_{L^{\gamma^2 r}}^r + \|v\|_{L^{\gamma^2 r}}^r \leq Cr \left(\int_{\Omega} (|u|^{r-1} + |v|^{r-1} + |u|^{2_s^*+r-2} + |v|^{2_s^*+r-2}) dx \right).$$

Our aim is to develop a suitable bootstrap argument to prove that $u, v \in L^p(\Omega)$ for all $p \geq 1$. We start from (2.16), with $r = 2_s^* + 1 > 2$, and fix $\sigma > 0$ such that $Cr\sigma < \frac{1}{2}$. Then there exists $K_0 > 0$ (depending on u and v) such that

$$(2.17) \quad \left(\int_{\{|u|>K_0\}} |u|^{2_s^*} dx \right)^{1-\frac{2}{2_s^*}} + \left(\int_{\{|v|>K_0\}} |v|^{2_s^*} dx \right)^{1-\frac{2}{2_s^*}} \leq \sigma.$$

By Hölder inequality and (2.17) we have

$$(2.18) \quad \begin{aligned} \int_{\Omega} |u|^{2_s^*+r-2} dx &\leq K_0^{2_s^*+r-2} |\{|u| \leq K_0\}| + \int_{\{|u|>K_0\}} |u|^{2_s^*+r-2} dx \\ &\leq K_0^{2_s^*+r-2} |\Omega| + \left(\int_{\Omega} (u^r)^{\frac{2_s^*}{2}} dx \right)^{\frac{2}{2_s^*}} \left(\int_{\{|u|>K_0\}} |u|^{2_s^*} dx \right)^{1-\frac{2}{2_s^*}} \\ &\leq K_0^{2_s^*+r-2} |\Omega| + \sigma \|u\|_{L^{\gamma^2 r}}^r \end{aligned}$$

and

$$(2.19) \quad \int_{\Omega} |v|^{2_s^*+r-2} dx \leq K_0^{2_s^*+r-2} |\Omega| + \sigma \|v\|_{L^{\gamma^2 r}}^r.$$

By (2.16), (2.18) and (2.19), we have

$$(2.20) \quad \frac{1}{2} \left(\|u\|_{L^{\gamma^2 r}}^r + \|v\|_{L^{\gamma^2 r}}^r \right) \leq Cr \left(\int_{\Omega} (|u|^{r-1} + |v|^{r-1}) dx + K_0^{2_s^*+r-2} \right).$$

Since $r = 2_s^* + 1$, we get $u, v \in L^{\frac{2_s^*(2_s^*+1)}{2}}(\Omega)$. We define a sequence $\{r_n\}$ with

$$r_0 = 2_s^* + 1, \quad r_{n+1} = \gamma^2 r_n - 2_s^* + 2.$$

Since

$$2_s^* + r_0 - 2 < \frac{2_s^*(2_s^* + 1)}{2},$$

we get

$$\|u\|_{L^{2_s^*+r_0-2}} + \|v\|_{L^{2_s^*+r_0-2}} < +\infty.$$

Hence, we aim to begin an iteration in order to get the L^∞ -bounds of u and v . Using formula (2.16) and Hölder inequality, we obtain

$$\begin{aligned} &\|u\|_{L^{\gamma^2 r}} + \|v\|_{L^{\gamma^2 r}} \\ &\leq (Cr)^{\frac{1}{r}} \left(|\Omega|^{\frac{2_s^*-1}{2_s^*+r-2}} (\|u\|_{L^{2_s^*+r-2}}^{r-1} + \|v\|_{L^{2_s^*+r-2}}^{r-1}) + (\|u\|_{L^{2_s^*+r-2}}^{2_s^*+r-2} + \|v\|_{L^{2_s^*+r-2}}^{2_s^*+r-2}) \right)^{\frac{1}{r}} \\ &\leq (Cr)^{\frac{1}{r}} \left((1 + |\Omega|^{\frac{2_s^*-1}{2_s^*}}) (\|u\|_{L^{2_s^*+r-2}} + \|v\|_{L^{2_s^*+r-2}})^{r-1} + (\|u\|_{L^{2_s^*+r-2}} + \|v\|_{L^{2_s^*+r-2}})^{2_s^*+r-2} \right)^{\frac{1}{r}}. \end{aligned}$$

Substituting r_{n+1} for r , since $\gamma^2 r_n = 2_s^* + r_{n+1} - 2$, we get

$$(2.21) \quad \begin{aligned} & \|u\|_{L^{\gamma^2 r_{n+1}}} + \|v\|_{L^{\gamma^2 r_{n+1}}} \\ & \leq (Cr_{n+1})^{\frac{1}{r_{n+1}}} \left(C(\|u\|_{L^{\gamma^2 r_n}} + \|v\|_{L^{\gamma^2 r_n}})^{r_{n+1}-1} + (\|u\|_{L^{\gamma^2 r_n}} + \|v\|_{L^{\gamma^2 r_n}})^{\gamma^2 r_n} \right)^{\frac{1}{r_{n+1}}} \end{aligned}$$

Denote

$$T_n := \max\{1, \|u\|_{L^{\gamma^2 r_n}} + \|v\|_{L^{\gamma^2 r_n}}\}.$$

Then (2.21) can be written as

$$(2.22) \quad T_{n+1} \leq (1+C)^{\frac{1}{r_{n+1}}} r_{n+1}^{\frac{1}{r_{n+1}}} T_n^{\frac{\gamma^2 r_n}{r_{n+1}}}.$$

Since $r_{n+1} = \gamma^2 r_n - 2_s^* + 2$, by induction it is possible to prove that

$$\frac{r_{n+1}}{\gamma^{2n+2}} = 2_s^* - 1 + 2\gamma^{-2n-2}, \quad n \in \mathbb{N}.$$

If $n = 0$ the assertion follows by a direct calculation. Assume now that the assertion holds for a given $n \geq 1$ and let's prove it for $n + 1$. We get

$$\begin{aligned} \frac{r_{n+2}}{\gamma^{2n+4}} &= \frac{r_{n+1}}{\gamma^{2n+2}} - \frac{2_s^* - 2}{\gamma^{2n+4}} \\ &= 2_s^* - 1 + 2\gamma^{-2n-2} - \frac{2_s^* - 2}{\gamma^{2n+4}} \\ &= 2_s^* - 1 + 2\gamma^{-2n-4}, \end{aligned}$$

which proves the claim. In particular, $\frac{r_{n+1}}{\gamma^{2n+2}} \approx 2_s^* - 1$. From (2.22), we also have

$$\begin{aligned} T_{n+1} &\leq (1+C)^{\frac{1}{r_{n+1}}} r_{n+1}^{\frac{1}{r_{n+1}}} T_n^{\frac{\gamma^2 r_n}{r_{n+1}}} \\ &\leq (1+C)^{\frac{1}{r_{n+1}}} r_{n+1}^{\frac{1}{r_{n+1}}} \left((1+C)^{\frac{1}{r_n}} r_n^{\frac{1}{r_n}} T_{n-1}^{\frac{\gamma^2 r_{n-1}}{r_n}} \right)^{\frac{\gamma^2 r_n}{r_{n+1}}} \\ &= (1+C)^{\frac{1+\gamma^2}{r_{n+1}}} r_{n+1}^{\frac{1}{r_{n+1}}} r_n^{\frac{\gamma^2}{r_{n+1}}} T_{n-1}^{\frac{\gamma^4 r_{n-1}}{r_{n+1}}} \leq \dots \\ &\leq (1+C)^{\frac{1+\gamma^2+\gamma^4+\dots+\gamma^{2n}}{r_{n+1}}} \left(r_{n+1}^{\frac{1}{r_{n+1}}} r_n^{\frac{\gamma^2}{r_{n+1}}} r_{n-1}^{\frac{\gamma^4}{r_{n+1}}} \dots r_1^{\frac{\gamma^{2n}}{r_{n+1}}} \right) T_0^{\frac{\gamma^{2n+2} r_0}{r_{n+1}}} \\ &= (1+C)^{\frac{\gamma^{2n+2}-1}{(\gamma^2-1)r_{n+1}}} \left(\prod_{i=0}^n r_{i+1}^{\gamma^{2(n-i)}} \right)^{\frac{1}{r_{n+1}}} T_0^{\frac{\gamma^{2n+2} r_0}{r_{n+1}}}. \end{aligned}$$

We can easily compute that

$$\frac{\gamma^{2n+2} - 1}{(\gamma^2 - 1)r_{n+1}} \approx \frac{2}{(2_s^* - 1)(2_s^* - 2)}, \quad \frac{\gamma^{2n+2} r_0}{r_{n+1}} \approx \frac{2_s^* + 1}{2_s^* - 1}.$$

Moreover, $r_{i+1} < r_0 \gamma^{2i+2}$ for every $i \in \mathbb{N}$, since

$$\frac{r_{i+1}}{\gamma^{2i+2}} = \frac{r_i}{\gamma^{2i}} - \frac{2_s^* - 2}{\gamma^{2i+2}} < \frac{r_i}{\gamma^{2i}} < \dots < r_0,$$

and $r_{n+1} > \gamma^{2n+2}$ eventually for n large since $\frac{r_{n+1}}{\gamma^{2n+2}} \approx 2_s^* - 1 > 1$, so that

$$\left(\prod_{i=0}^n r_{i+1}^{\gamma^{2(n-i)}} \right)^{\frac{1}{r_{n+1}}} < \left(\prod_{i=0}^n (r_0 \gamma^{2i+2})^{\gamma^{2(n-i)}} \right)^{\frac{1}{\gamma^{2n+2}}} \leq r_0^{\sum_{i=0}^{\infty} \gamma^{-2i-2}} \gamma^{\sum_{i=0}^{\infty} \frac{2i+2}{\gamma^{2i+2}}} < +\infty.$$

Hence (T_n) remains uniformly bounded and the assertion follows. Notice that the L^∞ -bound depends on T_0 which depends on u (and not only on $\|u\|_{2_s^*}$) through the presence of $K_0 > 0$ in estimate (2.20). \square

3. POHÖZAEV IDENTITY AND NONEXISTENCE

The purpose of this section is to prove Theorem 1.3, for this we need the following auxiliary result known as Pohözaev identity for systems involving the Laplacian fractional operator.

Lemma 3.1. *Let Ω be a bounded $C^{1,1}$ domain and let $F \in C^1(\mathbb{R}^+ \times \mathbb{R}^+)$ be such that F_u and F_v satisfy the growth conditions (2.9) and (2.10). Let $(u, v) \in Y(\Omega)$ be a solution to system*

$$(3.1) \quad \begin{cases} (-\Delta)^s u = F_u(u, v) & \text{in } \Omega, \\ (-\Delta)^s v = F_v(u, v) & \text{in } \Omega, \\ u = v = 0 & \text{in } \mathbb{R}^N \setminus \Omega. \end{cases}$$

Then $u, v \in C^s(\mathbb{R}^N)$, $u, v \in C_{\text{loc}}^{1,\alpha}(\Omega)$ for $s \in (0, 1/2)$, $u, v \in C_{\text{loc}}^{2,\alpha}(\Omega)$ for $s \in (1/2, 1)$ and

$$(3.2) \quad \frac{u}{\delta^s} \Big|_{\Omega}, \frac{v}{\delta^s} \Big|_{\Omega} \in C^\alpha(\bar{\Omega}) \quad \text{for some } \alpha \in (0, 1),$$

where $\delta(x) := \text{dist}(x, \partial\Omega)$, meaning that $u/\delta^s|_{\Omega}$ and $v/\delta^s|_{\Omega}$ admit a continuous extension to $\bar{\Omega}$ which is $C^\alpha(\bar{\Omega})$. Moreover, the following identity holds

$$(3.3) \quad \begin{aligned} \int_{\mathbb{R}^N} \left(|(-\Delta)^{\frac{s}{2}} u|^2 + |(-\Delta)^{\frac{s}{2}} v|^2 \right) dx - 2_s^* \int_{\Omega} F(u, v) dx \\ + \frac{\Gamma(1+s)^2}{N-2s} \int_{\partial\Omega} \left[\left(\frac{u}{\delta^s} \right)^2 + \left(\frac{v}{\delta^s} \right)^2 \right] (x, \nu)_{\mathbb{R}^N} d\sigma = 0, \end{aligned}$$

where Γ is the Gamma function.

Proof. In light of Lemma 2.3, we learn that $u, v \in L^\infty(\Omega)$. Then, $F_u(u, v)$ and $F_v(u, v)$ belong to $L^\infty(\Omega)$ too. In turn, by [10, Theorem 1.2 and Corollary 1.6], we have that u and v satisfy the regularity conclusions stated in (3.2). In particular, the system is satisfied in classical sense. Whence, we are allowed to apply [11, Proposition 1.6] to both components u and v , obtaining

$$\begin{aligned} \int_{\Omega} (x \cdot \nabla u) (-\Delta)^s u dx &= \frac{2s-N}{2} \int_{\Omega} u (-\Delta)^s u dx - \frac{\Gamma(1+s)^2}{2} \int_{\partial\Omega} \left(\frac{u}{\delta^s} \right)^2 (x, \nu)_{\mathbb{R}^N} d\sigma, \\ \int_{\Omega} (x \cdot \nabla v) (-\Delta)^s v dx &= \frac{2s-N}{2} \int_{\Omega} v (-\Delta)^s v dx - \frac{\Gamma(1+s)^2}{2} \int_{\partial\Omega} \left(\frac{v}{\delta^s} \right)^2 (x, \nu)_{\mathbb{R}^N} d\sigma. \end{aligned}$$

Then, since $(-\Delta)^s u = F_u(u, v)$ and $(-\Delta)^s v = F_v(u, v)$ weakly in Ω and recalling that

$$\int_{\Omega} u (-\Delta)^s u dx = \int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} u|^2 dx, \quad \int_{\Omega} v (-\Delta)^s v dx = \int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} v|^2 dx,$$

we get

$$\begin{aligned}\int_{\Omega} (x \cdot \nabla u) F_u(u, v) dx &= \frac{2s - N}{2} \int_{\mathbb{R}^N} |(-\Delta)^{s/2} u|^2 dx - \frac{\Gamma(1+s)^2}{2} \int_{\partial\Omega} \left(\frac{u}{\delta^s}\right)^2 (x, \nu)_{\mathbb{R}^N} d\sigma, \\ \int_{\Omega} (x \cdot \nabla v) F_v(u, v) dx &= \frac{2s - N}{2} \int_{\mathbb{R}^N} |(-\Delta)^{s/2} v|^2 dx - \frac{\Gamma(1+s)^2}{2} \int_{\partial\Omega} \left(\frac{v}{\delta^s}\right)^2 (x, \nu)_{\mathbb{R}^N} d\sigma.\end{aligned}$$

Observing that $\nabla F(u, v) \cdot x = F_u(u, v) \nabla u \cdot x + F_v(u, v) \nabla v \cdot x$, integrating by parts we get,

$$\begin{aligned}(2s - N) \int_{\mathbb{R}^N} \left(|(-\Delta)^{\frac{s}{2}} u|^2 + |(-\Delta)^{\frac{s}{2}} v|^2 \right) dx + 2N \int_{\Omega} F(u, v) dx \\ = \Gamma(1+s)^2 \int_{\partial\Omega} \left[\left(\frac{u}{\delta^s}\right)^2 + \left(\frac{v}{\delta^s}\right)^2 \right] (x, \nu)_{\mathbb{R}^N} d\sigma,\end{aligned}$$

which concludes the proof. \square

3.1. Proof of nonexistence. Consider first the case $p + q = 2_s^*$ with assumption (1) and assume by contradiction that (1.4) admits a positive solution $(u, v) \in Y(\Omega)$. Consider the functions $f, g : \mathbb{R}^+ \times \mathbb{R}^+ \rightarrow \mathbb{R}$ defined by

$$f(z, w) = az + bw + \frac{2p}{p+q} z^{p-1} w^q, \quad g(z, w) = bz + cw + \frac{2q}{p+q} z^p w^{q-1}.$$

Then, setting

$$F(z, w) = \frac{a}{2} z^2 + b z w + \frac{c}{2} w^2 + \frac{2}{p+q} z^p w^q = \frac{1}{2} (A(z, w), (z, w))_{\mathbb{R}^2} + \frac{2}{p+q} z^p w^q,$$

we obtain that $F \in C^1(\mathbb{R}^+ \times \mathbb{R}^+)$, $F_z = f$ and $F_w = g$ satisfy the growth conditions (2.9) and (2.10) and (u, v) is a weak solution to (2.8). Then, the components u, v enjoy the regularity (3.2) stated in Lemma 3.1 and identity (3.3) holds. Testing (2.11) with $(\varphi, \psi) = (u, v)$, yields

$$\begin{aligned}\int_{\mathbb{R}^N} \left(|(-\Delta)^{\frac{s}{2}} u|^2 + |(-\Delta)^{\frac{s}{2}} v|^2 \right) dx &= \int_{\Omega} f(u, v) u dx + \int_{\Omega} g(u, v) u dx \\ &= \int_{\Omega} (AU, U)_{\mathbb{R}^2} dx + 2 \int_{\Omega} u^p v^q dx,\end{aligned}$$

which substituted in (3.3), yields, recalling that $p + q = 2_s^*$,

$$\left(1 - \frac{2_s^*}{2}\right) \int_{\Omega} (AU, U)_{\mathbb{R}^2} dx + \frac{\Gamma(1+s)^2}{N - 2s} \int_{\partial\Omega} \left[\left(\frac{u}{\delta^s}\right)^2 + \left(\frac{v}{\delta^s}\right)^2 \right] (x, \nu)_{\mathbb{R}^N} d\sigma = 0.$$

Since Ω is star-shaped w.r.t. the origin, the equation above yields $\int_{\Omega} (AU, U)_{\mathbb{R}^2} dx \geq 0$. This is a contradiction with (2.7), because $\mu_2 < 0$ and $u, v > 0$. Now we cover case (2). If A is the zero matrix, we get

$$\int_{\partial\Omega} \left[\left(\frac{u}{\delta^s}\right)^2 + \left(\frac{v}{\delta^s}\right)^2 \right] (x, \nu)_{\mathbb{R}^N} d\sigma = 0,$$

which contradicts the fractional version of Hopf lemma, see [9, Lemma 2.7], since $(-\Delta)^s u \geq 0$ and $(-\Delta)^s v \geq 0$ weakly yield $\frac{u}{\delta^s} \geq \omega$ and $\frac{v}{\delta^s} \geq \omega'$, for some positive constants ω, ω' . Let us

turn to case (3). If $\varphi_1 > 0$ is the first eigenfunction corresponding to $\lambda_{1,s}$ and we assume that a solution of (1.4) exists, by choosing $(\varphi_1, 0)$ and $(0, \varphi_1)$ respectively in (2.11), we get

$$\begin{aligned}\lambda_{1,s} \int_{\Omega} u \varphi_1 dx &= \int_{\mathbb{R}^N} (-\Delta)^{\frac{s}{2}} u (-\Delta)^{\frac{s}{2}} \varphi_1 dx = \int_{\Omega} \left(au \varphi_1 + bv \varphi_1 + \frac{2p}{p+q} u^{p-1} v^q \varphi_1 \right) dx, \\ \lambda_{1,s} \int_{\Omega} v \varphi_1 dx &= \int_{\mathbb{R}^N} (-\Delta)^{\frac{s}{2}} v (-\Delta)^{\frac{s}{2}} \varphi_1 dx = \int_{\Omega} \left(bu \varphi_1 + cv \varphi_1 + \frac{2q}{p+q} u^p v^{q-1} \varphi_1 \right) dx.\end{aligned}$$

Then, since $b \geq 0$ and $u, v > 0$, we get

$$\lambda_{1,s} \int_{\Omega} u \varphi_1 dx > a \int_{\Omega} u \varphi_1 dx, \quad \lambda_{1,s} \int_{\Omega} v \varphi_1 dx > c \int_{\Omega} v \varphi_1 dx,$$

that is $\max\{a, c\} < \lambda_{1,s}$. On the other hand, by assumption and a direct calculation

$$\lambda_{1,s} - |a - c| \leq \mu_1 = \frac{(a + c) - \sqrt{(a - c)^2 + 4b^2}}{2} \leq \frac{(a + c) - |a - c|}{2} = \min\{a, c\},$$

which yields $\max\{a, c\} \geq \lambda_{1,s}$, namely a contradiction. Finally we prove the last assertion. In the case $p + q > 2_s^*$, any bounded solution of system (1.4) is smooth according to Lemma 3.1 and arguing as above yields the identity

$$\begin{aligned}\left(1 - \frac{2_s^*}{2}\right) \int_{\Omega} (AU, U)_{\mathbb{R}^2} dx + 2 \left(1 - \frac{2_s^*}{p+q}\right) \int_{\Omega} u^p v^q dx \\ + \frac{\Gamma(1+s)^2}{N-2s} \int_{\partial\Omega} \left[\left(\frac{u}{\delta^s}\right)^2 + \left(\frac{v}{\delta^s}\right)^2 \right] (x, \nu)_{\mathbb{R}^N} d\sigma = 0.\end{aligned}$$

This yields $\int_{\Omega} (AU, U)_{\mathbb{R}^2} dx > 0$, contradicting $\mu_2 \leq 0$ via (2.7). This concludes the proof. \square

Proof of Theorem 1.4. The assertion follows as a particular case of Lemma 3.1. \square

4. EXISTENCE I, SUBCRITICAL CASE

In this section, we will prove the Theorem 1.1 which guarantees the existence of solutions for the problem 1.4 involving subcritical non-linearity.

4.1. Proof of existence I. Let Ω be a bounded domain and suppose that

$$(4.1) \quad b \geq 0,$$

$$(4.2) \quad \mu_2 < \lambda_{1,s},$$

$$(4.3) \quad p + q < 2_s^*.$$

Consider the functional $I : Y(\Omega) \rightarrow \mathbb{R}$ defined by

$$I(U) := \frac{1}{2} \|U\|_Y^2 - \frac{1}{2} \int_{\Omega} (AU, U)_{\mathbb{R}^2} dx.$$

We shall minimize the functional I restricted to the set

$$\mathcal{M} := \left\{ U = (u, v) \in Y(\Omega) : \int_{\Omega} (u^+)^p (v^+)^q dx = 1 \right\}.$$

By virtue of (4.2) the embedding $X(\Omega) \hookrightarrow L^2(\Omega)$ (with the sharp constant $\lambda_{1,s}$), we have

$$(4.4) \quad I(U) \geq \frac{1}{2} \min \left\{ 1, \left(1 - \frac{\mu_2}{\lambda_{1,s}}\right) \right\} \|U\|_Y^2 \geq 0.$$

So define

$$(4.5) \quad I_0 := \inf_{\mathcal{M}} I,$$

and let $(U_n) = (u_n, v_n) \subset \mathcal{M}$ be a minimizing sequence for I_0 . Then $I(U_n) = I_0 + o_n(1) \leq C$, for some $C > 0$ (where $o_n(1) \rightarrow 0$, as $n \rightarrow \infty$) and consequently by (4.4), we get

$$(4.6) \quad [u_n]_s^2 + [v_n]_s^2 = \|u_n\|_X^2 + \|v_n\|_X^2 = \|U_n\|_Y^2 \leq C'.$$

Hence, there are two subsequences of $(u_n) \subset X(\Omega)$ and $(v_n) \subset X(\Omega)$ (that we will still label as u_n and v_n) such that $U_n = (u_n, v_n)$ converges to some $U = (u, v)$ in $Y(\Omega)$ weakly and

$$(4.7) \quad [u]_s^2 \leq \liminf_n \frac{C(N, s)}{2} \int_{\mathbb{R}^{2N}} \frac{|u_n(x) - u_n(y)|^2}{|x - y|^{N+2s}} dx dy,$$

$$(4.8) \quad [v]_s^2 \leq \liminf_n \frac{C(N, s)}{2} \int_{\mathbb{R}^{2N}} \frac{|v_n(x) - v_n(y)|^2}{|x - y|^{N+2s}} dx dy.$$

Furthermore, in view of the compact embedding $X(\Omega) \hookrightarrow L^\sigma(\Omega)$ for all $\sigma < 2_s^*$ (cf. [8, Corollary 7.2]), we get that $U_n = (u_n, v_n)$ converges to (u, v) strongly in $(L^{p+q}(\Omega))^2$, as $n \rightarrow \infty$. Of course, up to a further subsequence, we have that $(u_n(x), v_n(x))$ converges to $(u(x), v(x))$ for a.e. $x \in \mathbb{R}^N$. Now we will show that $U := (u, v) \in \mathcal{M}$. Indeed, since $(U_n) \subset \mathcal{M}$, we have

$$(4.9) \quad \int_{\Omega} (u_n^+)^p (v_n^+)^q dx = 1.$$

Since

$$\lim_n \int_{\Omega} |u_n|^{p+q} dx = \int_{\Omega} |u|^{p+q} dx, \quad \lim_n \int_{\Omega} |v_n|^{p+q} dx = \int_{\Omega} |v|^{p+q} dx,$$

we have in particular $|u_n|^{p+q} \leq \eta_1$ and $|v_n|^{p+q} \leq \eta_2$, for some $\eta_i \in L^1(\Omega)$ and any $n \in \mathbb{N}$. Then

$$(u_n^+)^p (v_n^+)^q(x) \leq \frac{p}{p+q} |u_n(x)|^{p+q} + \frac{q}{p+q} |v_n(x)|^{p+q} \leq \eta_1(x) + \eta_2(x), \quad \text{for a.e. in } \Omega.$$

In turn, by the Dominated Convergence Theorem, passing to the limit in (4.9), we obtain

$$\int_{\Omega} (u^+)^p (v^+)^q dx = 1,$$

and, consequently $U = (u, v) \in \mathcal{M}$ with $u, v \neq 0$. We now show that $U = (u, v)$ is, indeed, a minimizer for I on \mathcal{M} and both the components u, v are nonnegative. By passing to the limit in $I(U_n) = I_0 + o_n(1)$, where $o_n(1) \rightarrow 0$ as $n \rightarrow \infty$, using (4.7) and (4.8) and the strong convergence of (u_n, v_n) to (u, v) in $(L^2(\Omega))^2$, as $n \rightarrow \infty$, we conclude that $I(U) \leq I_0$. Moreover, since $U \in \mathcal{M}$ and $I_0 = \inf_{\mathcal{M}} I \leq I(U)$, we achieve that $I(U) = I_0$. This proves the minimality of $U \in \mathcal{M}$. On the other hand, let

$$G(U) = \int_{\Omega} (u^+)^p (v^+)^q dx - 1,$$

where $U = (u, v) \in Y(\Omega)$. Note that $G \in C^1$ and since $U \in \mathcal{M}$,

$$G'(U)U = (p+q) \int_{\Omega} (u^+)^p (v^+)^q dx = p+q \neq 0,$$

hence, by Lagrange Multiplier Theorem, there exists a multiplier $\mu \in \mathbb{R}$ such that

$$(4.10) \quad I'(U)(\varphi, \psi) = \mu G'(U)(\varphi, \psi), \quad \forall (\varphi, \psi) \in Y(\Omega).$$

Taking $(\varphi, \psi) = (u^-, v^-) := U^-$ in (4.10), we get

$$\begin{aligned} \|U^-\|_Y^2 &= \frac{C(N, s)}{2} \int_{\mathbb{R}^{2N}} \frac{u^+(x)u^-(y) + u^-(x)u^+(y)}{|x-y|^{N+2s}} dx dy \\ &\quad + \frac{C(N, s)}{2} \int_{\mathbb{R}^{2N}} \frac{v^+(x)v^-(y) + v^-(x)v^+(y)}{|x-y|^{N+2s}} dx dy \\ &\quad + \int_{\Omega} (AU, U^-)_{\mathbb{R}^2} dx. \end{aligned}$$

Dropping this formula into the expression of $I(U^-)$, we have

$$(4.11) \quad \begin{aligned} I(U^-) &= \frac{b}{2} \int_{\Omega} (v^+u^- + u^+v^-) dx + \frac{C(N, s)}{4} \int_{\mathbb{R}^{2N}} \frac{u^+(x)u^-(y) + u^-(x)u^+(y)}{|x-y|^{N+2s}} dx dy \\ &\quad + \frac{C(N, s)}{4} \int_{\mathbb{R}^{2N}} \frac{v^+(x)v^-(y) + v^-(x)v^+(y)}{|x-y|^{N+2s}} dx dy \leq 0, \end{aligned}$$

since $b \geq 0$, $w^- \leq 0$ and $w^+ \geq 0$. Furthermore,

$$I(U^-) \geq \min \left\{ 1, \left(1 - \frac{\mu_2}{\lambda_1} \right) \right\} \|U^-\|_Y^2 \geq 0$$

and using (4.11), we get $U^- = (u^-, v^-) = (0, 0)$ and therefore $u, v \geq 0$. We now prove the existence of a positive solution to (1.3). Using again (4.10), we see that

$$\|U\|_Y^2 - \int_{\Omega} (AU, U)_{\mathbb{R}^2} dx - \mu(p+q) \int_{\Omega} u^p v^q dx = 0$$

and since $U \in \mathcal{M}$, we conclude that

$$I_0 = I(U) = \frac{\mu(p+q)}{2} > 0,$$

since I_0 is positive, via (4.2). Then, by (4.10), U satisfies the following system, weakly,

$$\begin{cases} (-\Delta)^s u = au + bv + \frac{2pI_0}{p+q} u^{p-1} v^q, & \Omega \\ (-\Delta)^s v = bu + cv + \frac{2qI_0}{p+q} u^p v^{q-1}, & \Omega \\ u = v = 0, & \mathbb{R}^N \setminus \Omega. \end{cases}$$

Now using the homogeneity of system, we get $\tau > 0$ such that $W = (I_0)^\tau U$ is a solution of (1.4). Since $b \geq 0$ and $u, v \geq 0$ we get, in weak sense

$$\begin{cases} (-\Delta)^s u \geq au & \Omega \\ (-\Delta)^s v \geq cv & \Omega \\ u \geq 0, v \geq 0 & \Omega \\ u = v = 0, & \mathbb{R}^N \setminus \Omega. \end{cases}$$

By the strong maximum principle (cf. [9, Theorem 2.5]), we conclude $u, v > 0$ in Ω . \square

5. EXISTENCE II, CRITICAL CASE

Next we turn to Theorem 1.2, for the critical case $p+q = 2_s^*$. The variational tool used is the Mountain Pass Theorem. The embedding $X(\Omega) \hookrightarrow L^{2_s^*}(\Omega)$ is *not* compact, but we will show that, below a certain level c , the associated functional satisfies the Palais-Smale condition.

5.1. Preliminary results. We will make use of the following definition

$$(5.1) \quad \mathcal{S}_s := \inf_{u \in X(\Omega) \setminus \{0\}} \mathcal{S}_s(u),$$

where

$$(5.2) \quad \mathcal{S}_s(u) := \frac{\int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} u|^2 dx}{\left(\int_{\mathbb{R}^N} |u(x)|^{2_s^*} dx \right)^{\frac{2}{2_s^*}}}$$

is the associated Rayleigh quotient. We also define the following related minimizing problems

$$(5.3) \quad \mathcal{S}_{p+q}(\Omega) := \inf_{u \in X(\Omega) \setminus \{0\}} \frac{\int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} u|^2 dx}{\left(\int_{\mathbb{R}^N} |u(x)|^{p+q} dx \right)^{\frac{2}{p+q}}}$$

and

$$(5.4) \quad \tilde{\mathcal{S}}_{p,q}(\Omega) := \inf_{u,v \in X(\Omega) \setminus \{0\}} \frac{\int_{\mathbb{R}^N} \left(|(-\Delta)^{\frac{s}{2}} u|^2 + |(-\Delta)^{\frac{s}{2}} v|^2 \right) dx}{\left(\int_{\mathbb{R}^N} |u(x)|^p |v(x)|^q dx \right)^{\frac{2}{p+q}}}.$$

We shall also agree that

$$\mathcal{S}_s = \mathcal{S}_{p+q}(\Omega), \quad \tilde{\mathcal{S}}_s := \tilde{\mathcal{S}}_{p,q}(\Omega), \quad \text{if } p+q = 2_s^*.$$

The following result, in the local case, was proved in [1]. The proof follows by arguing as it was made in [1], but, for the sake of completeness, we present its proof.

Lemma 5.1. *Let Ω be a domain, not necessarily bounded, and $p+q \leq 2_s^*$. Then*

$$(5.5) \quad \tilde{\mathcal{S}}_{p,q}(\Omega) = \left[\left(\frac{p}{q} \right)^{\frac{q}{p+q}} + \left(\frac{p}{q} \right)^{\frac{-p}{p+q}} \right] \mathcal{S}_{p+q}(\Omega).$$

Moreover, if w_0 realizes $\mathcal{S}_{p+q}(\Omega)$ then (Bw_0, Cw_0) realizes $\tilde{\mathcal{S}}_{p,q}(\Omega)$, for all positive constants B and C such that $B/C = \sqrt{p/q}$.

Proof. Let $\{w_n\} \subset X(\Omega) \setminus \{0\}$ be a minimizing sequence for $\mathcal{S}_{p+q}(\Omega)$. Define $u_n := sw_n$ and $v_n := tw_n$, where $s, t > 0$ will be chosen later on. By definition (5.4), we get

$$(5.6) \quad \frac{g\left(\frac{s}{t}\right) \int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} w_n|^2 dx}{\left(\int_{\mathbb{R}^N} |w_n(x)|^{p+q} dx \right)^{\frac{2}{p+q}}} \geq \tilde{\mathcal{S}}_{p,q}(\Omega),$$

where $g : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is defined by

$$g(x) := x^{2q/p+q} + x^{-2p/p+q}, \quad x > 0.$$

The minimum value is assumed by g at the point $x = \sqrt{p/q}$, and it is given by

$$g(\sqrt{p/q}) = \left(\left(\frac{p}{q} \right)^{\frac{q}{p+q}} + \left(\frac{p}{q} \right)^{-\frac{p}{p+q}} \right).$$

Whence, by choosing s, t in (5.6) so that $s/t = \sqrt{p/q}$, and passing to the limit, we obtain

$$\widetilde{\mathcal{S}}_{p,q}(\Omega) \leq g(\sqrt{p/q})\mathcal{S}_{p+q}(\Omega).$$

In order to prove the reverse inequality, let $\{(u_n, v_n)\} \subset (X(\Omega) \setminus \{0\})^2$ be a minimizing sequence for $\widetilde{\mathcal{S}}_{p,q}(\Omega)$ and define $z_n := s_n v_n$ for some $s_n > 0$ such that

$$\int_{\mathbb{R}^N} |u_n|^{p+q} dx = \int_{\mathbb{R}^N} |z_n|^{p+q} dx.$$

Then, by Young's inequality, we obtain

$$\begin{aligned} \int_{\mathbb{R}^N} |u_n|^p |z_n|^q dx &\leq \frac{p}{p+q} \int_{\mathbb{R}^N} |u_n|^{p+q} dx + \frac{q}{p+q} \int_{\mathbb{R}^N} |z_n|^{p+q} dx \\ (5.7) \qquad \qquad \qquad &= \int_{\mathbb{R}^N} |u_n|^{p+q} dx = \int_{\mathbb{R}^N} |z_n|^{p+q} dx. \end{aligned}$$

Thus, using (5.7), we obtain

$$\begin{aligned} &\frac{\int_{\mathbb{R}^N} \left(|(-\Delta)^{\frac{s}{2}} u_n|^2 + |(-\Delta)^{\frac{s}{2}} v_n|^2 \right) dx}{\left(\int_{\mathbb{R}^N} |u_n(x)|^p |v_n(x)|^q dx \right)^{\frac{2}{p+q}}} \\ &= s_n^{2q/p+q} \frac{\int_{\mathbb{R}^N} \left(|(-\Delta)^{\frac{s}{2}} u_n|^2 + |(-\Delta)^{\frac{s}{2}} v_n|^2 \right) dx}{\left(\int_{\mathbb{R}^N} |u_n(x)|^p |z_n(x)|^q dx \right)^{\frac{2}{p+q}}} \\ &\geq s_n^{2q/p+q} \frac{\int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} u_n|^2 dx}{\left(\int_{\mathbb{R}^N} |u_n(x)|^{p+q} dx \right)^{\frac{2}{p+q}}} + s_n^{-2p/p+q} \frac{\int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} z_n|^2 dx}{\left(\int_{\mathbb{R}^N} |z_n(x)|^{p+q} dx \right)^{\frac{2}{p+q}}} \\ &\geq g(s_n)\mathcal{S}_{p+q}(\Omega) \geq g(\sqrt{p/q})\mathcal{S}_{p+q}(\Omega). \end{aligned}$$

Therefore, letting $n \rightarrow \infty$ in the above inequality, we get the reverse inequality, as desired. From (5.5), the last assertion immediately follows and the proof is concluded. \square

From [7, Theorem 1.1], we learn that \mathcal{S}_s is attained. Precisely $\mathcal{S}_s = \mathcal{S}_s(\tilde{u})$, where

$$(5.8) \quad \tilde{u}(x) = \frac{k}{(\mu^2 + |x - x_0|^2)^{\frac{N-2s}{2}}}, \quad x \in \mathbb{R}^N, \quad k \in \mathbb{R} \setminus \{0\}, \quad \mu > 0, \quad x_0 \in \mathbb{R}^N.$$

Equivalently,

$$\mathcal{S}_s = \inf_{\substack{u \in X(\Omega) \setminus \{0\} \\ \|u\|_{L^{2s^*}} = 1}} \int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} u|^2 dx = \int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} \tilde{u}|^2 dx,$$

where $\bar{u}(x) = \tilde{u}(x)/\|\tilde{u}\|_{L^{2_s^*}}$. In what follows, we suppose that, up to a translation, $x_0 = 0$ in (5.8). The function

$$u^*(x) := \bar{u}\left(\frac{x}{\mathcal{S}_s^{1/2s}}\right), \quad x \in \mathbb{R}^N,$$

is a solution to the problem

$$(5.9) \quad (-\Delta)^s u = |u|^{2_s^*-2} u \quad \text{in } \mathbb{R}^N,$$

verifying the property

$$(5.10) \quad \|u^*\|_{L^{2_s^*}(\mathbb{R}^N)}^{2_s^*} = \mathcal{S}_s^{N/2s}.$$

Define the family of functions

$$U_\varepsilon(x) = \varepsilon^{-\frac{N-2s}{2}} u^*\left(\frac{x}{\varepsilon}\right), \quad x \in \mathbb{R}^N,$$

then U_ε is a solution of (5.9) and verifies, for all $\varepsilon > 0$,

$$(5.11) \quad \int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} U_\varepsilon|^2 dx = \int_{\mathbb{R}^N} |U_\varepsilon(x)|^{2_s^*} dx = \mathcal{S}_s^{N/2s}.$$

Fix $\delta > 0$ such that $B_{4\delta} \subset \Omega$ and $\eta \in C^\infty(\mathbb{R}^N)$ a cut-off function such that $0 \leq \eta \leq 1$ in \mathbb{R}^N , $\eta = 1$ in B_δ and $\eta = 0$ in $B_{2\delta}^c = \mathbb{R}^N \setminus B_{2\delta}$, where $B_r = B_r(0)$ is the ball centered at origin with radius $r > 0$. Now define the family of nonnegative truncated functions

$$(5.12) \quad u_\varepsilon(x) = \eta(x) U_\varepsilon(x), \quad x \in \mathbb{R}^N,$$

and note that $u_\varepsilon \in X(\Omega)$. The following result was proved in [13] and it constitutes the natural fractional counterpart of those proved for the local case in [3].

Proposition 5.2. *Let $s \in (0, 1)$ and $N > 2s$. Then the following facts hold.*

a)

$$\int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} u_\varepsilon|^2 dx \leq \mathcal{S}_s^{N/2s} + \mathcal{O}(\varepsilon^{N-2s}), \quad \text{as } \varepsilon \rightarrow 0.$$

b)

$$\int_{\mathbb{R}^N} |u_\varepsilon(x)|^2 dx \geq \begin{cases} C_s \varepsilon^{2s} + \mathcal{O}(\varepsilon^{N-2s}) & \text{if } N > 4s, \\ C_s \varepsilon^{2s} |\log \varepsilon| + \mathcal{O}(\varepsilon^{2s}) & \text{if } N = 4s, \\ C_s \varepsilon^{N-2s} + \mathcal{O}(\varepsilon^{2s}) & \text{if } 2s < N < 4s, \end{cases}$$

as $\varepsilon \rightarrow 0$. Here C_s is a positive constant depending only on s .

c)

$$\int_{\mathbb{R}^N} |u_\varepsilon(x)|^{2_s^*} dx = \mathcal{S}_s^{N/2s} + \mathcal{O}(\varepsilon^N), \quad \text{as } \varepsilon \rightarrow 0.$$

Consider now, for any $\lambda \geq 0$, the following minimization problem

$$\mathcal{S}_{s,\lambda} := \inf_{v \in X(\Omega) \setminus \{0\}} \mathcal{S}_{s,\lambda}(v),$$

where

$$\mathcal{S}_{s,\lambda}(v) := \frac{\int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} v|^2 dx - \lambda \int_{\mathbb{R}^N} |v(x)|^2 dx}{\left(\int_{\mathbb{R}^N} |v(x)|^{2_s^*} dx \right)^{\frac{2}{2_s^*}}}.$$

The following result was proved in [13, Propositions 21 and 22] for the first assertion, and in [12, Corollary 8] for the second assertion.

Proposition 5.3. *Let $s \in (0, 1)$ and $N > 2s$. Then the following facts hold.*

a) For $N \geq 4s$,

$$\mathcal{S}_{s,\lambda}(u_\varepsilon) < \mathcal{S}_s, \quad \text{for all } \lambda > 0 \text{ and any } \varepsilon > 0 \text{ sufficiently small.}$$

b) For $2s < N < 4s$, there exists $\lambda_s > 0$ such that

$$\mathcal{S}_{s,\lambda}(u_\varepsilon) < \mathcal{S}_s, \quad \text{for all } \lambda > \lambda_s \text{ and any } \varepsilon > 0 \text{ sufficiently small.}$$

Proof. For the sake of the completeness, we sketch the proof.

CASE: $N > 4s$. By Proposition 5.2, we infer

$$\begin{aligned} \mathcal{S}_{s,\lambda}(u_\varepsilon) &\leq \frac{\mathcal{S}_s^{N/2s} + \mathcal{O}(\varepsilon^{N-2s}) - \lambda C_s \varepsilon^{2s}}{\left(\mathcal{S}_s^{N/2s} + \mathcal{O}(\varepsilon^N)\right)^{\frac{2}{2s^*}}} \\ &\leq \mathcal{S}_s + \mathcal{O}(\varepsilon^{N-2s}) - \lambda \tilde{C}_s \varepsilon^{2s}, \\ &\leq \mathcal{S}_s + \varepsilon^{2s}(\mathcal{O}(\varepsilon^{N-4s}) - \lambda \tilde{C}_s) \\ &< \mathcal{S}_s, \quad \text{for all } \lambda > 0 \text{ and } \varepsilon > 0 \text{ small enough and some } \tilde{C}_s > 0. \end{aligned}$$

CASE: $N = 4s$.

$$\begin{aligned} \mathcal{S}_{s,\lambda}(u_\varepsilon) &\leq \frac{\mathcal{S}_s^{N/2s} + \mathcal{O}(\varepsilon^{N-2s}) - \lambda C_s \varepsilon^{2s} |\log \varepsilon| + \mathcal{O}(\varepsilon^{2s})}{\left(\mathcal{S}_s^{N/2s} + \mathcal{O}(\varepsilon^N)\right)^{\frac{2}{2s^*}}} \\ &\leq \mathcal{S}_s + \mathcal{O}(\varepsilon^{2s}) - \lambda \tilde{C}_s \varepsilon^{2s} |\log \varepsilon|, \\ &\leq \mathcal{S}_s + \varepsilon^{2s}(\mathcal{O}(1) - \lambda \tilde{C}_s |\log \varepsilon|) \\ &< \mathcal{S}_s, \quad \text{for all } \lambda > 0 \text{ and } \varepsilon > 0 \text{ small enough and some } \tilde{C}_s > 0. \end{aligned}$$

CASE: $2s < N < 4s$.

$$\begin{aligned} \mathcal{S}_{s,\lambda}(u_\varepsilon) &\leq \frac{\mathcal{S}_s^{N/2s} + \mathcal{O}(\varepsilon^{N-2s}) - \lambda C_s \varepsilon^{N-2s} + \mathcal{O}(\varepsilon^{2s})}{\left(\mathcal{S}_s^{N/2s} + \mathcal{O}(\varepsilon^N)\right)^{\frac{2}{2s^*}}} \\ &\leq \mathcal{S}_s + \varepsilon^{N-2s}(\mathcal{O}(1) - \lambda \tilde{C}_s) + \mathcal{O}(\varepsilon^{2s}), \\ &< \mathcal{S}_s, \quad \text{for all } \lambda > 0 \text{ large enough } (\lambda \geq \lambda_s), \varepsilon \text{ sufficiently small and some } \tilde{C}_s > 0. \end{aligned}$$

This concludes the sketch. \square

Even if it is not strictly necessary for the proof of our main result, we state the following Corollary for possible future usage.

Corollary 5.4. *Suppose that μ_1 given in (2.7) is positive and let*

$$\tilde{\mathcal{S}}_{s,A} = \inf_{u,v \in X(\Omega) \setminus \{0\}} \mathcal{S}_{s,A}(u, v),$$

where

$$\mathcal{S}_{s,A}(u, v) = \frac{\int_{\mathbb{R}^N} \left(|(-\Delta)^{\frac{s}{2}} u|^2 + |(-\Delta)^{\frac{s}{2}} v|^2 \right) dx - \int_{\mathbb{R}^N} (A(u(x), v(x)), (u(x), v(x)))_{\mathbb{R}^2} dx}{\left(\int_{\mathbb{R}^N} |u(x)|^p |v(x)|^q dx \right)^{\frac{2}{2^*}}}$$

where $p + q = 2_s^*$. Then the following facts holds

a) If $N \geq 4s$, then

$$\tilde{\mathcal{S}}_{s,A} < \tilde{\mathcal{S}}_s.$$

b) For $2s < N < 4s$, there exists $\mu_{1,s} > 0$, such that if $\mu_1 > \mu_{1,s}$, we have

$$\tilde{\mathcal{S}}_{s,A} < \tilde{\mathcal{S}}_s.$$

Proof. From Proposition 5.3, we have

a) For $N \geq 4s$, we have

$$\mathcal{S}_{s,\mu_1}(u_\varepsilon) < \mathcal{S}_s, \quad \text{if } \mu_1 > 0 \text{ and provided } \varepsilon > 0 \text{ is sufficiently small.}$$

b) For $2s < N < 4s$, there exists $\mu_{1,s} > 0$, such that if $\mu_1 > \mu_{1,s}$, we have

$$\mathcal{S}_{s,\mu_1}(u_\varepsilon) < \mathcal{S}_s, \quad \text{provided } \varepsilon > 0 \text{ is sufficiently small.}$$

Let $B, C > 0$ be such that $\frac{B}{C} = \sqrt{\frac{p}{q}}$. From (2.7) and the above inequalities, we infer that

$$\begin{aligned} \tilde{\mathcal{S}}_{s,A} &\leq \mathcal{S}_{s,A}(Bu_\varepsilon, Cu_\varepsilon) \\ &\leq \frac{(B^2 + C^2) \left(\int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} u_\varepsilon|^2 dx - \mu_1 \int_{\mathbb{R}^N} |u_\varepsilon(x)|^2 dx \right)}{(B^p C^q)^{2/2_s^*} \left(\int_{\mathbb{R}^N} |u_\varepsilon(x)|^{2_s^*} dx \right)^{2/2_s^*}} \\ &= \left[\left(\frac{p}{q} \right)^{q/p+q} + \left(\frac{p}{q} \right)^{-p/p+q} \right] \mathcal{S}_{s,\mu_1}(u_\varepsilon) \\ &< \left[\left(\frac{p}{q} \right)^{q/p+q} + \left(\frac{p}{q} \right)^{-p/p+q} \right] \mathcal{S}_s = \tilde{\mathcal{S}}_s. \end{aligned}$$

This concludes the proof. \square

5.2. Proof of existence II. In order to get weak solutions to system (1.4), we now define the functional $J : Y(\Omega) \rightarrow \mathbb{R}$ by setting

$$\begin{aligned} J(u, v) &= \frac{1}{2} \int_{\mathbb{R}^N} \left(|(-\Delta)^{\frac{s}{2}} u|^2 + |(-\Delta)^{\frac{s}{2}} v|^2 \right) dx \\ &\quad - \frac{1}{2} \int_{\mathbb{R}^N} (A(u, v), (u, v))_{\mathbb{R}^2} dx - \frac{2}{2_s^*} \int_{\mathbb{R}^N} (u^+)^p (v^+)^q dx, \end{aligned}$$

whose Gateaux derivative is given by

$$\begin{aligned} (5.13) \quad J'(u, v)(\varphi, \psi) &= \frac{C(N, s)}{2} \int_{\mathbb{R}^{2N}} \frac{(u(x) - u(y))(\varphi(x) - \varphi(y)) + (v(x) - v(y))(\psi(x) - \psi(y))}{|x - y|^{N+2s}} dx dy \\ &\quad - \int_{\Omega} (A(u, v), (\varphi, \psi))_{\mathbb{R}^2} dx - \frac{2p}{2_s^*} \int_{\Omega} (u^+)^{p-1} (v^+)^q \varphi dx - \frac{2q}{2_s^*} \int_{\Omega} (v^+)^{q-1} (u^+)^p \psi dx, \end{aligned}$$

for every $(\varphi, \psi) \in Y(\Omega)$. We shall observe that the weak solutions of problem (1.4) correspond to the critical points of the functional J . Under hypothesis $0 < \mu_1 \leq \mu_2 < \lambda_{1,s}$, our goal is to prove Theorem 1.2. We first show that J satisfies the Mountain Pass Geometry.

Proposition 5.5. *Suppose $\mu_2 < \lambda_{1,s}$. The functional J satisfies*

- a) *There exist $\beta, \rho > 0$ such that $J(u, v) \geq \beta$ if $\|(u, v)\|_Y = \rho$;*
- b) *there exists $(e_1, e_2) \in Y(\Omega) \setminus \{(0, 0)\}$ with $\|(e_1, e_2)\|_Y > \rho$ such that $J(e_1, e_2) \leq 0$.*

Proof. a) By means of (2.7), using

$$(u^+)^p (v^+)^q \leq |u|^{p+q} + |v|^{p+q} = |u|^{2_s^*} + |v|^{2_s^*}$$

and Poincaré inequality, we have

$$J(u, v) \geq \frac{1}{2} \left(1 - \frac{\mu_2}{\lambda_{1,s}}\right) \|(u, v)\|_Y^2 - C \|(u, v)\|_Y^{2_s^*},$$

where $C > 0$ is a constant.

b) Choose $(\tilde{u}_0, \tilde{v}_0) \in Y(\Omega) \setminus \{(0, 0)\}$ with $\tilde{u}_0 \geq 0, \tilde{v}_0 \geq 0$ a.e. and $\tilde{u}_0 \tilde{v}_0 \neq 0$. Then

$$\begin{aligned} J(t\tilde{u}_0, t\tilde{v}_0) &= \frac{t^2}{2} \int_{\mathbb{R}^N} \left(|(-\Delta)^{\frac{s}{2}} \tilde{u}_0|^2 + |(-\Delta)^{\frac{s}{2}} \tilde{v}_0|^2 \right) dx \\ &\quad - \frac{t^2}{2} \int_{\mathbb{R}^N} (A(\tilde{u}_0, \tilde{v}_0), (\tilde{u}_0, \tilde{v}_0)) dx - \frac{2t^{2_s^*}}{2_s^*} \int_{\mathbb{R}^N} \tilde{u}_0^p \tilde{v}_0^q dx, \end{aligned}$$

by choosing $t > 0$ sufficiently large, the assertion follows. This concludes the proof. \square

Therefore, by the previous facts, by the Mountain Pass Theorem it follows that there exists a sequence $\{(u_n, v_n)\} \subset Y(\Omega)$, so called *(PS)_c-Palais Smale sequence at level c*, such that

$$(5.14) \quad J(u_n, v_n) \rightarrow c, \quad \|J'(u_n, v_n)\| \rightarrow 0,$$

where c is given by

$$c = \inf_{\gamma \in \Gamma} \max_{t \in [0, 1]} J(\gamma(t)),$$

with

$$\Gamma = \{\gamma \in C([0, 1], Y(\Omega)) : \gamma(0) = (0, 0) \text{ and } J(\gamma(1)) \leq 0\}.$$

Next we turn to the boundedness of $\{(u_n, v_n)\}$ in $Y(\Omega)$.

Lemma 5.6 (Boundedness). *The (PS) sequence $\{(u_n, v_n)\} \subset Y(\Omega)$ is bounded.*

Proof. We have for every $n \in \mathbb{N}$

$$\begin{aligned} C + C \|(u_n, v_n)\|_Y &\geq J(u_n, v_n) - \frac{1}{2_s^*} J'(u_n, v_n)(u_n, v_n) \\ &= \left(\frac{1}{2} - \frac{1}{2_s^*}\right) \|(u_n, v_n)\|_Y^2 - \left(\frac{1}{2} - \frac{1}{2_s^*}\right) \int_{\mathbb{R}^N} (A(u_n, v_n), (u_n, v_n))_{\mathbb{R}^2} dx \\ &\geq \left(\frac{1}{2} - \frac{1}{2_s^*}\right) \left(1 - \frac{\mu_2}{\lambda_{1,s}}\right) \|(u_n, v_n)\|_Y^2. \end{aligned}$$

Since $\mu_2 < \lambda_{1,s}$, the assertion follows. \square

The next result is useful to get nonnegative solutions as weak limits of Palais-Smale sequences. The same argument shows that a critical point of J corresponds to a nonnegative solution to (1.3).

Lemma 5.7. *Assume that $b \geq 0$ and $\mu_2 < \lambda_{1,s}$. Let $\{(u_n, v_n)\} \subset Y(\Omega)$ be a Palais-Smale sequence for the functional J . Then*

$$\lim_n \|(u_n^-, v_n^-)\|_Y = 0.$$

In particular, the weak limit (u, v) of the PS-sequence $\{(u_n, v_n)\}$ has nonnegative components.

Proof. By choosing $\varphi := u^- \in X(\Omega)$ and $\psi := v^- \in X(\Omega)$ as test functions in (5.13) and using the elementary inequality

$$(a - b)(a^- - b^-) \geq (a^- - b^-)^2, \quad \text{for all } a, b \in \mathbb{R},$$

we obtain

$$\begin{aligned} & \int_{\mathbb{R}^{2N}} \frac{(u(x) - u(y))(u^-(x) - u^-(y)) + (v(x) - v(y))(v^-(x) - v^-(y))}{|x - y|^{N+2s}} dx dy \\ & \geq \int_{\mathbb{R}^{2N}} \frac{(u^-(x) - u^-(y))^2 + (v^-(x) - v^-(y))^2}{|x - y|^{N+2s}} dx dy. \end{aligned}$$

Now, note that, since $b \geq 0$ and $w^- \leq 0$ and $w^+ \geq 0$, it holds

$$\int_{\mathbb{R}^N} (A(u, v), (u^-, v^-))_{\mathbb{R}^2} dx \leq \int_{\mathbb{R}^N} (A(u^-, v^-), (u^-, v^-))_{\mathbb{R}^2} dx.$$

In fact, it follows

$$\begin{aligned} (A(u, v), (u^-, v^-))_{\mathbb{R}^2} &= (A(u^-, v^-), (u^-, v^-))_{\mathbb{R}^2} + b((v^+)u^- + (u^+)v^-), \\ &\leq (A(u^-, v^-), (u^-, v^-))_{\mathbb{R}^2}. \end{aligned}$$

In turn, from the formula for $J'(u, v)(u^-, v^-)$, it follows that

$$\begin{aligned} J'(u, v)(u^-, v^-) &\geq \frac{C(N, s)}{2} \int_{\mathbb{R}^{2N}} \frac{(u^-(x) - u^-(y))^2 + (v^-(x) - v^-(y))^2}{|x - y|^{N+2s}} dx dy \\ &\quad - \int_{\Omega} (A(u^-, v^-), (u^-, v^-))_{\mathbb{R}^2} dx \geq I(u^-) + I(v^-), \end{aligned}$$

where we have set

$$I(w) := \frac{C(N, s)}{2} \int_{\mathbb{R}^{2N}} \frac{(w(x) - w(y))^2}{|x - y|^{N+2s}} dx dy - \mu_2 \int_{\Omega} |w|^2 dx = [w]_s^2 - \mu_2 \|w\|_{L^2(\Omega)}^2.$$

On the other hand, by the definition of $\lambda_{1,s}$, we have

$$I(w) \geq \left(1 - \frac{\mu_2}{\lambda_{1,s}}\right) [w]_s^2,$$

which finally yields the inequality

$$J'(u, v)(u^-, v^-) \geq \left(1 - \frac{\mu_2}{\lambda_{1,s}}\right) ([u^-]_s^2 + [v^-]_s^2).$$

Since $\{(u_n, v_n)\} \subset Y(\Omega)$ is a Palais-Smale sequence, we get $J'(u_n, v_n)(u_n^-, v_n^-) = o_n(1)$, from which that assertion immediately follows. \square

From the boundedness of Palais-Smale sequences (see Lemma 5.6) and compact embedding theorems, passing to a subsequence if necessary, there exists $(u_0, v_0) \in Y(\Omega)$ which, by Lemma 5.7, satisfies $u_0, v_0 \geq 0$, such that $(u_n, v_n) \rightharpoonup (u_0, v_0)$ weakly in $Y(\Omega)$ as $n \rightarrow \infty$,

$(u_n, v_n) \rightarrow (u_0, v_0)$ a.e. in Ω and strongly in $L^r(\Omega)$ for $1 \leq r < 2_s^*$. Recalling that the sequences

$$w_n^1 := (u_n^+)^{p-1}(v_n^+)^q, \quad w_n^2 := (v_n^+)^{q-1}(u_n^+)^p, \quad p+q=2_s^*,$$

are uniformly bounded in $L^{(2_s^*)'}(\Omega)$ and converges pointwisely to $w_0^1 = u_0^{p-1}v_0^q$ and $w_0^2 = v_0^{q-1}u_0^p$ respectively, we obtain

$$(w_n^1, w_n^2) \rightharpoonup (w_0^1, w_0^2), \quad \text{weakly in } L^{(2_s^*)'}(\Omega), \text{ as } n \rightarrow \infty.$$

Hence, passing to the limit in

$$J'(u_n, v_n)(\varphi, \psi) = o_n(1), \quad \forall (\varphi, \psi) \in Y(\Omega), \quad \text{as } n \rightarrow \infty,$$

we infer that (u_0, v_0) is a nonnegative weak solution. Now, to conclude the proof, it is sufficient to prove that the solution is nontrivial.

CLAIM: $(u_0, v_0) \neq (0, 0)$. Notice that if (u_0, v_0) is a solution of system with $u_0 = 0$, then $v_0 = 0$. The same holds for the reversed situation. In fact, suppose $u_0 = 0$. Then, if $b > 0$, it follows $v_0 = 0$. If, instead, $b = 0$, then $c \in \{\mu_1, \mu_2\} < \lambda_{1,s}$. Since v_0 is a solution of equation

$$(-\Delta)^s v_0 = c v_0 \quad \text{in } \Omega, \quad v_0 = 0 \quad \text{on } \mathbb{R}^N \setminus \Omega,$$

we have that $v_0 = 0$. Therefore, we may suppose that $(u_0, v_0) = (0, 0)$. Define, as in [3],

$$L := \lim_{n \rightarrow \infty} \int_{\mathbb{R}^N} \left(|(-\Delta)^{\frac{s}{2}} u_n|^2 + |(-\Delta)^{\frac{s}{2}} v_n|^2 \right) dx,$$

from $J'(u_n, v_n)(u_n, v_n) = o_n(1)$, we get

$$\lim_{n \rightarrow \infty} \int_{\mathbb{R}^N} (u_n^+)^p (v_n^+)^q dx = \frac{L}{2}.$$

Recalling that $J(u_n, v_n) = c + o_n(1)$, thus

$$(5.15) \quad c = \frac{sL}{N}.$$

From the definition of (5.4), we have

$$\int_{\mathbb{R}^N} \left(|(-\Delta)^{\frac{s}{2}} u_n|^2 + |(-\Delta)^{\frac{s}{2}} v_n|^2 \right) dx \geq \tilde{\mathcal{S}}_s \left(\int_{\mathbb{R}^N} |u_n(x)|^p |v_n(x)|^q dx \right)^{\frac{2}{2_s^*}}$$

and passing to the limit the inequality above, we get

$$L \geq \tilde{\mathcal{S}}_s \left(\frac{L}{2} \right)^{2/2_s^*}.$$

Now, combining this estimate with (5.15), it follows that

$$(5.16) \quad c \geq \frac{2s}{N} \left(\frac{\tilde{\mathcal{S}}_s}{2} \right)^{N/2s}.$$

Take $B, C > 0$ with $B/C = \sqrt{p/q}$ and let $u_\varepsilon \geq 0$ as in Proposition 5.2. Fix $\varepsilon > 0$ sufficiently small that Proposition 5.3 holds and define $v_\varepsilon := u_\varepsilon / \|u_\varepsilon\|_{L^{2_s^*}}$. Using the definition of $\mathcal{S}_{s,\lambda}(u)$,

for every $t \geq 0$, we obtain

$$\begin{aligned} & J(tBv_\varepsilon, tCv_\varepsilon) \\ & \leq \frac{t^2(B^2 + C^2)}{2} \left(\int_{\mathbb{R}^N} |(-\Delta)^{\frac{s}{2}} v_\varepsilon|^2 dx - \mu_1 \int_{\mathbb{R}^N} |v_\varepsilon|^2 dx \right) - \frac{2t^{2s} B^p C^q}{2_s^*} \\ & = \frac{t^2(B^2 + C^2)}{2} \mathcal{S}_{s, \mu_1}(u_\varepsilon) - \frac{2t^{2s} B^p C^q}{2_s^*} := \psi(t), \quad t \geq 0. \end{aligned}$$

Thus, an elementary calculation yields

$$\psi_{\max} = \max_{\mathbb{R}^+} \psi = \frac{2s}{N} \left\{ \frac{(B^2 + C^2)}{2(B^p C^q)^{2/2_s^*}} \mathcal{S}_{s, \mu_1}(u_\varepsilon) \right\}^{N/2s}.$$

By Lemma 5.1 and Proposition 5.3, we conclude that, for $\varepsilon > 0$ small,

$$\begin{aligned} \psi_{\max} & < \frac{2s}{N} \left\{ \frac{(B^2 + C^2)}{2(B^p C^q)^{2/2_s^*}} \mathcal{S}_s \right\}^{N/2s} \\ & = \frac{2s}{N} \left\{ \frac{1}{2} \left[\left(\frac{p}{q} \right)^{q/p+q} + \left(\frac{p}{q} \right)^{-p/p+q} \right] \mathcal{S}_s \right\}^{N/2s} \\ & = \frac{2s}{N} \left(\frac{\tilde{\mathcal{S}}_s}{2} \right)^{N/2s}. \end{aligned}$$

Let now $\gamma \in C([0, 1], Y(\Omega))$ be defined by

$$\gamma(t) := (\tau t Bv_\varepsilon, \tau t Cv_\varepsilon), \quad t \in [0, 1],$$

where $\tau > 0$ is sufficiently large that $J(\tau Bv_\varepsilon, \tau Cv_\varepsilon) \leq 0$. Hence, $\gamma \in \Gamma$ and we conclude that

$$c \leq \sup_{t \in [0, 1]} J(\gamma(t)) \leq \sup_{t \geq 0} J(tBv_\varepsilon, tCv_\varepsilon) \leq \psi_{\max} < \frac{2s}{N} \left(\frac{\tilde{\mathcal{S}}_s}{2} \right)^{N/2s},$$

which contradicts (5.16). Hence $(u_0, v_0) \neq (0, 0)$ and the proof is complete. Finally, that $u_0 > 0$ and $v_0 > 0$ follows as in the sub-critical case. \square

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