# MULTIPLICITY OF SOLUTIONS FOR A CLASS OF NON-LOCAL ELLIPTIC OPERATORS SYSTEMS 

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Abstract. In this paper, we investigate the existence and multiplicity of solutions for systems driven by two non-local integrodifferential operators with homogeneous Dirichlet boundary conditions. The main tools are the Saddle point theorem, Ekeland's variational principle and the Mountain pass theorem

## 1. Introduction

This paper is concerned with the following problem

$$
\begin{cases}-\mathcal{L}_{K} u=\lambda u+F_{u}(x, u, v) & \text { in } \Omega  \tag{1.1}\\ -\mathcal{L}_{G} v=\mu v+F_{v}(x, u, v) & \text { in } \Omega \\ u=v=0 & \text { in } \mathbb{R}^{n} \backslash \Omega\end{cases}
$$

where $\Omega \subset \mathbb{R}^{n}(n \geq 2)$ is a bounded domain with smooth boundary $\partial \Omega$, and $\lambda, \mu$ are two positive parameters. $F \in C^{1}\left(\bar{\Omega} \times \mathbb{R}^{2}, \mathbb{R}\right)$ satisfies some conditions which will be stated later on, $\mathcal{L}_{K}$ and $\mathcal{L}_{G}$ are the non-local operators defined by:

$$
\mathcal{L}_{K} u(x)=\int_{\mathbb{R}^{n}}(u(x+y)+u(x-y)-2 u(x)) K(y) d y, \quad x \in \mathbb{R}^{n}
$$

and

$$
\mathcal{L}_{G} v(x)=\int_{\mathbb{R}^{n}}(v(x+y)+v(x-y)-2 v(x)) G(y) d y, \quad x \in \mathbb{R}^{n}
$$

respectively, here $K, G: \mathbb{R}^{n} \backslash\{0\} \rightarrow(0,+\infty)$ are two functions such that

$$
\begin{equation*}
m K, m G \in L^{1}\left(\mathbb{R}^{n}\right), \quad \text { where } m(x)=\min \left\{|x|^{2}, 1\right\} \tag{1.2}
\end{equation*}
$$

there exist $\theta_{1}, \theta_{2}>0$ and $s_{1}, s_{2} \in(0,1)$ such that

$$
\begin{array}{cl}
K(x) \geq \theta_{1}|x|^{-\left(n+2 s_{1}\right)}, & G(x) \geq \theta_{2}|x|^{-\left(n+2 s_{2}\right)} \text { for any } x \in \mathbb{R}^{n} \backslash\{0\} \\
K(x)=K(-x), & G(x)=G(-x) \quad \forall x \in \mathbb{R}^{n} \backslash\{0\} . \tag{1.4}
\end{array}
$$

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A typical example for $K$ and $G$ is given by $K(x)=|x|^{-\left(n+2 s_{1}\right)}$ and $G(x)=$ $|x|^{-\left(n+2 s_{2}\right)}$. In this case $\mathcal{L}_{K}$ and $\mathcal{L}_{G}$ are the fractional Laplace operators $-(-\Delta)^{s_{1}}$ and $-(-\Delta)^{s_{2}}$, where $-(-\Delta)^{s}$ is defined by

$$
-(-\Delta)^{s} u(x)=\int_{\mathbb{R}^{n}} \frac{u(x+y)+u(x-y)-2 u(x)}{|y|^{n+2 s}} d y, \quad x \in \mathbb{R}^{n}
$$

here $s \in(0,1)$ and $n>2 s$. The fractional Laplacian $-(-\Delta)^{s}$ is a classical linear integro-differential operator of order $2 s$ which gives the standard Laplacian when $s=1$.

Let $X_{K}$ be the linear space of Lebesgue measurable functions from $\mathbb{R}^{n}$ to $\mathbb{R}$ such that the restriction to $\Omega$ of any function $g$ in $X_{K}$ belongs to $L^{2}(\Omega)$ and

$$
\text { the } \operatorname{map}(x, y) \rightarrow(g(x)-g(y)) \sqrt{K(x-y)} \text { is in } L^{2}\left(\mathbb{R}^{2 n} \backslash(\mathcal{C} \Omega \times \mathcal{C} \Omega), d x d y\right)
$$

where $\mathcal{C} \Omega:=\mathbb{R}^{n} \backslash \Omega$. Moreover,

$$
X_{0, K}=\left\{g \in X_{K}: g=0 \text { a.e. in } \mathbb{R}^{n} \backslash \Omega\right\} .
$$

Similarly, we can define the space $X_{0, G}$. Let $E_{0}=X_{0, K} \times X_{0, G}$. We say that $(u, v) \in E_{0}$ is a weak solution of problem (1.1) if for every $(\varphi, \psi) \in E_{0}$, one has

$$
\begin{aligned}
& \int_{\mathbb{R}^{2 n}}(u(x)-u(y))(\varphi(x)-\varphi(y)) K(x-y) d x d y \\
& +\int_{\mathbb{R}^{2 n}}(v(x)-v(y))(\psi(x)-\psi(y)) G(x-y) d x d y \\
& -\lambda \int_{\Omega} u(x) \varphi(x) d x-\mu \int_{\Omega} v(x) \psi(x) d x-\int_{\Omega} F_{u}(x, u(x), v(x)) \varphi(x) d x \\
& -\int_{\Omega} F_{v}(x, u(x), v(x)) \psi(x) d x=0 .
\end{aligned}
$$

The fractional Laplacian and non-local operators of elliptic type arises in both pure mathematical research and concrete applications, since these operators occur in a quite natural way in many different contexts. For an elementary introduction to this topic, see [10] and the references therein. Recently, some elliptic boundary problems driven by the non-local integrodifferential operator $\mathcal{L}_{K}$ have been studied in the works $[3,4,6,7,8,12,13,14]$.

In this paper, inspired by the ideas introduced in $[1,3,12]$, we will show how the multiplicity of solutions of problem (1.1) changes as $\lambda$ and $\mu$ vary. To the best of our knowledge, this is an interesting and new research topic for non-local operators of elliptic type.

Denote by $0<\lambda_{1}<\lambda_{2} \leq \cdots \leq \lambda_{k} \leq \cdots$ the eigenvalues of the following non-local eigenvalue problem

$$
\begin{cases}-\mathcal{L}_{K} u=\lambda u & \text { in } \Omega  \tag{1.5}\\ u=0 & \text { in } \mathbb{R}^{n} \backslash \Omega\end{cases}
$$

Similarly, denote by $0<\mu_{1}<\mu_{2} \leq \cdots \leq \mu_{k} \leq \cdots$ the eigenvalues of the following non-local eigenvalue problem

$$
\begin{cases}-\mathcal{L}_{G} v=\mu v & \text { in } \Omega  \tag{1.6}\\ v=0 & \text { in } \mathbb{R}^{n} \backslash \Omega\end{cases}
$$

Our main results are given by the following theorems.
Theorem 1.1. Let $F(x, 0,0)$ be bounded for each $x \in \Omega$. If $F$ satisfies

$$
\begin{equation*}
\lim _{|u| \rightarrow+\infty} \frac{\left|F_{u}(x, u, v)\right|}{|u|}=0, \quad \lim _{|v| \rightarrow+\infty} \frac{\left|F_{v}(x, u, v)\right|}{|v|}=0 \tag{H1}
\end{equation*}
$$

uniformly in $x \in \bar{\Omega}$. Then for $\lambda_{1}<\lambda<\lambda_{2}$ and $\mu_{1}<\mu<\mu_{2}$, problem (1.1) has at least one solution.

Theorem 1.2. Let $F(x, 0,0)$ be bounded for each $x \in \Omega$. Assume that the nonlinearity $F$ satisfies (H1) and

$$
\begin{equation*}
\lim _{\left|t_{1}\right|,\left|t_{2}\right| \rightarrow+\infty} F\left(x, t_{1} e_{1}, t_{2} \omega_{1}\right)=+\infty \tag{H2}
\end{equation*}
$$

uniformly in $x \in \bar{\Omega}$, where $e_{1}$ is a normalized eigenfunction corresponding to $\lambda_{1}$ and $\omega_{1}$ is a normalized eigenfunction corresponding to $\mu_{1}$. Then for $\lambda<\lambda_{1}$ and $\mu<\mu_{1}$ sufficiently close to $\lambda_{1}$ and $\mu_{1}$, problem (1.1) has at least three solutions.
Remark 1.1. The case of $\lambda_{1}<\frac{\lambda_{2}}{2}$ is attainable. In fact, if $K(x)=|x|^{-\left(n+2 s_{1}\right)}$ $\left(s_{1} \in(0,1)\right.$, then $-\mathcal{L}_{K}=(-\Delta)^{s_{1}}$. In [11], Kwaśnicki studied the asymptotic behavior of the eigenvalues of the spectral problem for the one-dimensional fractional Laplace operator $(-\Delta)^{\alpha / 2}(\alpha \in(0,2))$ in the interval $D=(-1,1)$, from [11, Table 2], we know that eigenvalues $\lambda_{1}<\frac{\lambda_{2}}{2}$ for $\alpha>1$. If $\alpha \rightarrow 2$, then the fractional Laplace operator $(-\Delta)^{\alpha / 2}$ reduces to the Laplace operator $-\Delta$. The eigenvalues $\lambda_{1}$ and $\lambda_{2}$ of the spectral problem for the two-dimensional Laplace operator $-\Delta$ in the rectangle $D=(0, a) \times(0, b)(a>b>0)$ had been given as follows ([5], page 83):

$$
\lambda_{1}=\frac{\pi^{2}}{a^{2}}+\frac{\pi^{2}}{b^{2}}, \quad \lambda_{2}=\frac{4 \pi^{2}}{a^{2}}+\frac{\pi^{2}}{b^{2}}
$$

Let $a=5$ and $b=4$, then

$$
\lambda_{1}=\frac{41}{400} \pi^{2}<\frac{1}{2} \cdot \frac{89}{400} \pi^{2}=\frac{1}{2} \lambda_{2} .
$$

## 2. Preliminaries

The space $X_{K}$ is endowed with the norm defined as

$$
\begin{equation*}
\|g\|_{K}=\|g\|_{L^{2}(\Omega)}+\left(\int_{Q}|g(x)-g(y)|^{2} K(x-y) d x d y\right)^{1 / 2} \tag{2.1}
\end{equation*}
$$

where $Q=\mathbb{R}^{2 n} \backslash \mathcal{O}$. Here $\mathcal{O}=(\mathcal{C} \Omega \times \mathcal{C} \Omega) \subset \mathbb{R}^{2 n}$ and $\mathcal{C} \Omega=\mathbb{R}^{n} \backslash \Omega$. It is easily seen that $\|\cdot\|_{K}$ is a norm on $X_{K}$ (see, for instance, [12] for a proof).

By [12], a sort of Poincaré-Sobolev inequality for functions in $X_{0, K}$ is given as follows.

Lemma 2.1 ([12]). Suppose that $K: \mathbb{R}^{n} \backslash\{0\} \rightarrow(0,+\infty)$ satisfies assumptions (1.2)-(1.4). Then
(1) there exists a positive constant $c_{1}$, depending only on $n$ and $s_{1}$, such that for any $u \in X_{0, K}$

$$
\|u\|_{L^{2 *}(\Omega)}^{2}=\|u\|_{L^{2 s_{1}}\left(\mathbb{R}^{n}\right)}^{2} \leq c_{1} \int_{\mathbb{R}^{2 n}} \frac{|u(x)-u(y)|^{2}}{|x-y|^{n+2 s_{1}}} d x d y
$$

where $2_{s_{1}}^{*}=2 n /\left(n-2 s_{1}\right)$;
(2) there exits a constant $C>1$, depending only on $n, s_{1}, \theta_{1}$ and $\Omega$, such that for any $u \in X_{0, K}$

$$
\int_{Q}|u(x)-u(y)|^{2} K(x-y) d x d y \leq\|u\|_{K}^{2} \leq C \int_{Q}|u(x)-u(y)|^{2} K(x-y) d x d y
$$

that is

$$
\begin{equation*}
\|u\|_{X_{0, K}}=\left(\int_{Q}|u(x)-u(y)|^{2} K(x-y) d x d y\right)^{1 / 2} \tag{2.2}
\end{equation*}
$$

is a norm on $X_{0, K}$ equivalent to the usual one defined in (2.1).
Lemma 2.2 ([12]). $\left(X_{0, K},\|\cdot\|_{X_{K}}\right)$ is a Hilbert space, with the scalar product

$$
\begin{equation*}
\langle u, v\rangle_{X_{0, K}}=\int_{Q}(u(x)-u(y))(v(x)-v(y)) K(x-y) d x d y . \tag{2.3}
\end{equation*}
$$

Since $v \in X_{0, K}$, we have $v=0$ a.e. in $\mathbb{R}^{n} \backslash \Omega$. Thus the integrals in (2.2) and in (2.3) can be extended to all $\mathbb{R}^{2 n}$.
Remark 2.1. Similarly, we can define $\|u\|_{X_{0, G}}$ and $\langle u, v\rangle_{X_{0, G}}$ if only replaced $K$ by $G$ in Lemma 2.1 and Lemma 2.2 respectively. Moreover, there exists a positive constant $c_{2}$, depending only on $n$ and $s_{2}$, such that for any $v \in X_{0, G}$

$$
\|v\|_{L^{2_{s_{2}}(\Omega)}}^{2}=\|v\|_{L^{2 *}}^{2}{ }^{2 *}\left(\mathbb{R}^{n}\right)=c_{2} \int_{\mathbb{R}^{2 n}} \frac{|v(x)-v(y)|^{2}}{|x-y|^{n+2 s_{2}}} d x d y
$$

where $2_{s_{2}}^{*}=2 n /\left(n-2 s_{2}\right)$.
Space $E_{0}=X_{0, K} \times X_{0, G}$ is the Cartesian product of two Hilbert spaces, which is a reflexive Banach space endowed with the norm

$$
\begin{aligned}
\|(u, v)\|= & \|u\|_{0, K}+\|v\|_{0, G} \\
= & \left(\int_{Q}|u(x)-u(y)|^{2} K(x-y) d x d y\right)^{1 / 2} \\
& +\left(\int_{Q}|v(x)-v(y)|^{2} G(x-y) d x d y\right)^{1 / 2} .
\end{aligned}
$$

From [13, Proposition 9], we have:

Lemma 2.3 (Eigenvalues and eigenfunctions of $\left.-\mathcal{L}_{K}\right)$. Let $K: \mathbb{R}^{n} \backslash\{0\} \rightarrow$ $(0,+\infty)$ be a function satisfying assumptions (1.2)-(1.4). Then
a)

$$
\begin{align*}
\lambda_{1} & =\min _{u \in X_{0, K} \backslash\{0\}} \frac{\int_{\mathbb{R}^{2 n}}|u(x)-u(y)|^{2} K(x-y) d x d y}{\int_{\Omega}|u(x)|^{2} d x} \\
& =\min _{u \in X_{0, K},\|u\|_{L^{2}(\Omega)}=1} \int_{\mathbb{R}^{2 n}}|u(x)-u(y)|^{2} K(x-y) d x d y \tag{2.4}
\end{align*}
$$

b) there exists a non-negative function $e_{1} \in X_{0, K}$, which is an eigenfunction corresponding to $\lambda_{1}$, attaining the minimum in (2.4), that is $\left\|e_{1}\right\|_{L^{2}(\Omega)}=1$ and

$$
\begin{equation*}
\lambda_{1}=\int_{\mathbb{R}^{2 n}}\left|e_{1}(x)-e_{1}(y)\right|^{2} K(x-y) d x d y \tag{2.5}
\end{equation*}
$$

c)

$$
\begin{align*}
\lambda_{2} & =\min _{u \in\left\langle e_{1}\right\rangle^{\perp}} \frac{\int_{\mathbb{R}^{2 n}}|u(x)-u(y)|^{2} K(x-y) d x d y}{\int_{\Omega}|u(x)|^{2} d x} \\
& =\min _{u \in\left\langle e_{1}\right\rangle^{\perp},\|u\|_{L^{2}(\Omega)}=1} \int_{\mathbb{R}^{2 n}}|u(x)-u(y)|^{2} K(x-y) d x d y . \tag{2.6}
\end{align*}
$$

## 3. Main results

By [13] we know that $(u, v) \in E_{0}$ is a weak solution of problem (1.1) is equivalent to being a critical point of the functional

$$
\begin{align*}
\mathcal{J}_{\lambda, \mu}(u, v)= & \frac{1}{2} \int_{\mathbb{R}^{2 n}}|u(x)-u(y)|^{2} K(x-y) d x d y \\
& +\frac{1}{2} \int_{\mathbb{R}^{2 n}}|v(x)-v(y)|^{2} G(x-y) d x d y \\
& -\frac{\lambda}{2} \int_{\Omega}|u(x)|^{2} d x-\frac{\mu}{2} \int_{\Omega}|v(x)|^{2} d x-\int_{\Omega} F(x, u, v) d x \tag{3.1}
\end{align*}
$$

Since the potential $F$ satisfies (H1), it follows that $\mathcal{J}_{\lambda, \mu} \in C^{1}(E, \mathbb{R})$.
Thanks to the fact that $L^{2_{s_{1}}^{*}}(\Omega) \hookrightarrow L^{2}(\Omega)$ is continuous, we get

$$
\begin{equation*}
\|u\|_{L^{2}(\Omega)}^{2} \leq|\Omega|^{\left(2_{s_{1}}^{*}-2\right) / 2_{s_{1}}^{*}}\|u\|_{L^{2_{s_{1}}^{*}(\Omega)}}^{2} . \tag{3.2}
\end{equation*}
$$

Using (1.3) and Lemma 2.1(1), we have

$$
\begin{align*}
\|u\|_{L^{2_{s_{1}}^{*}}(\Omega)} & \leq \sqrt{c_{1}}\left(\int_{\mathbb{R}^{2 n}} \frac{|u(x)-u(y)|^{2}}{|x-y|^{n+2 s_{1}}} d x d y\right)^{1 / 2} \\
& \leq \sqrt{\frac{c_{1}}{\theta_{1}}}\left(\int_{\mathbb{R}^{2 n}}|u(x)-u(y)|^{2} K(x-y) d x d y\right)^{1 / 2} \\
& =\sqrt{\frac{c_{1}}{\theta_{1}}}\|u\|_{0, K} . \tag{3.3}
\end{align*}
$$

Substituting (3.3) into (3.2), we get

$$
\begin{equation*}
\|u\|_{L^{2}(\Omega)} \leq|\Omega|^{\left(2_{s_{1}}^{*}-2\right) / 2 \cdot 2_{s_{1}}^{*}} \sqrt{\frac{c_{1}}{\theta_{1}}}\|u\|_{0, K} \tag{3.4}
\end{equation*}
$$

Similarly, we have

$$
\begin{equation*}
\|v\|_{L^{2}(\Omega)} \leq|\Omega|^{\left(2_{s_{2}}^{*}-2\right) / 2 \cdot 2_{s_{2}}^{*}} \sqrt{\frac{c_{2}}{\theta_{2}}}\|v\|_{0, G} \tag{3.5}
\end{equation*}
$$

The main results of Theorem 1.1 are proved by the saddle point theorem [9] and those of Theorem 1.2 are based on Ekeland's variational principle and the Mountain pass theorem [2].

Proof Theorem 1.1. Let $\left\{z_{n}\right\}=\left\{\left(u_{n}, v_{n}\right)\right\} \subset E_{0}$ satisfy

$$
\begin{equation*}
\mathcal{J}_{\lambda, \mu}\left(z_{n}\right) \rightarrow c \in \mathbb{R}, \quad\left\|\mathcal{J}_{\lambda, \mu}^{\prime}\left(z_{n}\right)\right\|_{E_{0}^{*}} \rightarrow 0 \tag{3.6}
\end{equation*}
$$

as $n \rightarrow \infty$. Firstly, we prove that $\left\{z_{n}\right\}$ in bounded in $E_{0}$. From (H1) and the continuity of the potential $F$, for any $\varepsilon>0$, there exists a positive constant $W_{\varepsilon}$ such that

$$
\begin{equation*}
\left|\frac{\partial F}{\partial u}(x, u, v)\right| \leq \varepsilon|u|+W_{\varepsilon}, \quad\left|\frac{\partial F}{\partial v}(x, u, v)\right| \leq \varepsilon|v|+W_{\varepsilon} \tag{3.7}
\end{equation*}
$$

for all $(x, u, v) \in \bar{\Omega} \times \mathbb{R}^{2}$. Putting $Z=\left\langle e_{1}\right\rangle \times\left\langle\omega_{1}\right\rangle$, and

$$
Z^{\prime}=\left\{(u, v) \in E_{0}: u \in\left\langle e_{1}\right\rangle^{\perp}, v \in\left\langle\omega_{1}\right\rangle^{\perp}\right\}
$$

We can easily know that $Z^{\prime}$ is a complementary subspace of $Z$. Hence we have the following direct sum

$$
E_{0}=Z \bigoplus Z^{\prime}
$$

Let $z_{n}=z_{n}^{-}+z_{n}^{+} \in E_{0}$, where $z_{n}^{-}=\left(u_{n}^{-}, v_{n}^{-}\right) \in Z, z_{n}^{+}=\left(u_{n}^{+}, v_{n}^{+}\right) \in Z^{\prime}$. For large $n$, we obtain by (3.6) that

$$
\begin{aligned}
& \left|\mathcal{J}_{\lambda, \mu}^{\prime}\left(u_{n}, v_{n}\right)\left(\frac{u_{n}^{+}}{2}, \frac{v_{n}^{+}}{2}\right)\right| \\
= & \left\lvert\, \frac{1}{2} \int_{\mathbb{R}^{2 n}}\left(u_{n}(x)-u_{n}(y)\right)\left(u_{n}^{+}(x)-u_{n}^{+}(y)\right) K(x-y) d x d y\right. \\
& +\frac{1}{2} \int_{\mathbb{R}^{2 n}}\left(v_{n}(x)-v_{n}(y)\right)\left(v_{n}^{+}(x)-v_{n}^{+}(y)\right) G(x-y) d x d y \\
& -\frac{\lambda}{2} \int_{\Omega} u_{n}(x) u_{n}^{+}(x) d x-\frac{\mu}{2} \int_{\Omega} v_{n}(x) v_{n}^{+}(x) d x \\
& \left.-\frac{1}{2} \int_{\Omega} F_{u}\left(x, u_{n}, v_{n}\right) u_{n}^{+}(x) d x-\frac{1}{2} \int_{\Omega} F_{v}\left(x, u_{n}, v_{n}\right) v_{n}^{+}(x) d x \right\rvert\, \\
\leq & \left\|\left(\frac{u_{n}^{+}}{2}, \frac{v_{n}^{+}}{2}\right)\right\| .
\end{aligned}
$$

On the other hand, by Claim 2 in Appendix A of [13], by (2.6), (3.4), (3.5) and (3.7), we have

$$
\begin{align*}
& \frac{1}{2} \int_{\mathbb{R}^{2 n}}\left(u_{n}(x)-u_{n}(y)\right)\left(u_{n}^{+}(x)-u_{n}^{+}(y)\right) K(x-y) d x d y \\
& +\frac{1}{2} \int_{\mathbb{R}^{2 n}}\left(v_{n}(x)-v_{n}(y)\right)\left(v_{n}^{+}(x)-v_{n}^{+}(y)\right) G(x-y) d x d y \\
& -\frac{\lambda}{2} \int_{\Omega} u_{n}(x) u_{n}^{+}(x) d x-\frac{\mu}{2} \int_{\Omega} v_{n}(x) v_{n}^{+}(x) d x \\
= & \frac{1}{2}\left\|u_{n}^{+}\right\|_{0, K}^{2}+\frac{1}{2}\left\|v_{n}^{+}\right\|_{0, G}^{2}-\frac{\lambda}{2} \int_{\Omega}\left|u_{n}^{+}(x)\right|^{2} d x-\frac{\mu}{2} \int_{\Omega}\left|v_{n}^{+}(x)\right|^{2} d x \tag{3.9}
\end{align*}
$$

$$
\left|\int_{\Omega} F_{u}\left(x, u_{n}, v_{n}\right) u_{n}^{+} d x\right| \leq \int_{\Omega}\left(\epsilon\left|u_{n}\right|+W_{\epsilon}\right)\left|u_{n}^{+}\right| d x
$$

$$
\leq \frac{3 \epsilon}{2}\left\|u_{n}^{+}\right\|_{L^{2}(\Omega)}^{2}+\frac{\epsilon}{2}\left\|u_{n}^{-}\right\|_{L^{2}(\Omega)}^{2}+W_{\epsilon}|\Omega|^{1 / 2}\left\|u_{n}^{+}\right\|_{L^{2}(\Omega)}
$$

$$
\leq \frac{\epsilon}{2}|\Omega|^{\left(2_{s_{1}}^{*}-2\right) / 2_{s_{1}}^{*}} \frac{c_{1}}{\theta_{1}}\left(3\left\|u_{n}^{+}\right\|_{0, K}^{2}+\left\|u_{n}^{-}\right\|_{0, K}^{2}\right)
$$

$$
\begin{equation*}
+W_{\epsilon}|\Omega|^{\left(2_{s_{1}}^{*}-1\right) / 2_{s_{1}}^{*}} \sqrt{\frac{c_{1}}{\theta_{1}}}\left\|u_{n}^{+}\right\|_{0, K} \tag{3.10}
\end{equation*}
$$

$$
\begin{align*}
\left|\int_{\Omega} F_{v}\left(x, u_{n}, v_{n}\right) v_{n}^{+} d x\right| \leq & \frac{\epsilon}{2}|\Omega|^{\left(2_{s_{2}}^{*}-2\right) / 2_{s_{2}}^{*}} \frac{c_{2}}{\theta_{2}}\left(3\left\|v_{n}^{+}\right\|_{0, G}^{2}+\left\|v_{n}^{-}\right\|_{0, G}^{2}\right) \\
& +W_{\epsilon}|\Omega|^{\left(2_{s_{2}}^{*}-1\right) / 2_{s_{2}}^{*}} \sqrt{\frac{c_{2}}{\theta_{2}}}\left\|v_{n}^{+}\right\|_{0, K} \tag{3.11}
\end{align*}
$$

Substituting (3.9), (3.10) and (3.11) into (3.8), we obtain

$$
\begin{aligned}
& \left\|\left(\frac{u_{n}^{+}}{2}, \frac{v_{n}^{+}}{2}\right)\right\| \geq \frac{1}{2}\left\|u_{n}^{+}\right\|_{0, K}^{2}+\frac{1}{2}\left\|v_{n}^{+}\right\|_{0, G}^{2}-\frac{\lambda}{2} \int_{\Omega}\left|u_{n}^{+}(x)\right|^{2} d x-\frac{\mu}{2} \int_{\Omega}\left|v_{n}^{+}(x)\right|^{2} d x \\
& -\frac{1}{2}\left[\epsilon|\Omega|^{\left(2_{s_{1}}^{*}-2\right) / 2_{s_{1}}^{*}} \frac{c_{1}}{\theta_{1}}\left(3\left\|u_{n}^{+}\right\|_{0, K}^{2}+\left\|u_{n}^{-}\right\|_{0, K}^{2}\right)\right. \\
& \left.\quad+W_{\epsilon}|\Omega|^{\left(2_{s_{1}}^{*}-1\right) / 2_{s_{1}}^{*}} \sqrt{\frac{c_{1}}{\theta_{1}}}\left\|u_{n}^{+}\right\|_{0, K}\right] \\
& -\frac{1}{2}\left[\epsilon|\Omega|^{\left(2_{s_{2}}^{*}-2\right) / 2_{s_{2}}^{*}} \frac{c_{2}}{\theta_{2}}\left(3\left\|v_{n}^{+}\right\|_{0, G}^{2}+\left\|v_{n}^{-}\right\|_{0, G}^{2}\right)\right. \\
& (3.12) \\
& \left.+W_{\epsilon}|\Omega|^{\left(2_{s_{2}}^{*}-1\right) / 2_{s_{2}}^{*}} \sqrt{\frac{c_{2}}{\theta_{2}}}\left\|v_{n}^{+}\right\|_{0, G}\right] .
\end{aligned}
$$

From (3.6), we have for large $n$ that

$$
\left|\mathcal{J}_{\lambda, \mu}^{\prime}\left(u_{n}, v_{n}\right)\left(\frac{u_{n}^{-}}{2}, \frac{v_{n}^{-}}{2}\right)\right|
$$

$$
\begin{align*}
= & \left\lvert\, \frac{1}{2} \int_{\mathbb{R}^{2 n}}\left(u_{n}(x)-u_{n}(y)\right)\left(u_{n}^{-}(x)-u_{n}^{-}(y)\right) K(x-y) d x d y\right. \\
& +\frac{1}{2} \int_{\mathbb{R}^{2 n}}\left(v_{n}(x)-v_{n}(y)\right)\left(v_{n}^{-}(x)-v_{n}^{-}(y)\right) G(x-y) d x d y \\
& -\frac{\lambda}{2} \int_{\Omega} u_{n}(x) u_{n}^{-}(x) d x-\frac{\mu}{2} \int_{\Omega} v_{n}(x) v_{n}^{-}(x) d x \\
& \left.-\frac{1}{2} \int_{\Omega} F_{u}\left(x, u_{n}, v_{n}\right) u_{n}^{-}(x) d x-\frac{1}{2} \int_{\Omega} F_{v}\left(x, u_{n}, v_{n}\right) v_{n}^{-}(x) d x \right\rvert\, \\
\leq & \left\|\left(\frac{u_{n}^{-}}{2}, \frac{v_{n}^{-}}{2}\right)\right\| \tag{3.13}
\end{align*}
$$

Similar to the proof of (3.9)-(3.11), we get by (3.13) that

$$
\begin{aligned}
\left\|\left(\frac{u_{n}^{-}}{2}, \frac{v_{n}^{-}}{2}\right)\right\| \geq & \frac{\lambda}{2} \int_{\Omega}\left|u_{n}^{-}(x)\right|^{2} d x+\frac{\mu}{2} \int_{\Omega}\left|v_{n}^{-}(x)\right|^{2} d x-\frac{1}{2}\left\|u_{n}^{-}\right\|_{0, K}^{2}-\frac{1}{2}\left\|v_{n}^{-}\right\|_{0, G}^{2} \\
& -\frac{1}{2}\left[\epsilon|\Omega|^{\left(2_{s_{1}}^{*}-2\right) / 2_{s_{1}}^{*}} \frac{c_{1}}{\theta_{1}}\left(3\left\|u_{n}^{-}\right\|_{0, K}^{2}+\left\|u_{n}^{+}\right\|_{0, K}^{2}\right)\right. \\
& \left.+W_{\epsilon}|\Omega|^{\left(2_{s_{1}}^{*}-1\right) / 2_{s_{1}}^{*}} \sqrt{\frac{c_{1}}{\theta_{1}}}\left\|u_{n}^{-}\right\|_{0, K}\right] \\
& -\frac{1}{2}\left[\epsilon|\Omega|^{\left(2_{s_{2}}^{*}-2\right) / 2_{s_{2}}^{*}} \frac{c_{2}}{\theta_{2}}\left(3\left\|v_{n}^{-}\right\|_{0, G}^{2}+\left\|v_{n}^{+}\right\|_{0, G}^{2}\right)\right. \\
(3.14) & \left.+W_{\epsilon}|\Omega|^{\left(2_{s_{2}}^{*}-1\right) / 2_{s_{2}}^{*}} \sqrt{\frac{c_{2}}{\theta_{2}}}\left\|v_{n}^{-}\right\|_{0, G}\right] .
\end{aligned}
$$

Since

$$
\begin{aligned}
\left(\left\|u_{n}^{+}\right\|_{0, K}+\left\|u_{n}^{-}\right\|_{0, K}\right)^{2} & \leq 2\left(\left\|u_{n}^{+}\right\|_{0, K}^{2}+\left\|u_{n}^{-}\right\|_{0, K}^{2}\right) \\
& =2\left\|u_{n}\right\|_{0, K}^{2},
\end{aligned}
$$

and

$$
\begin{aligned}
\left(\left\|v_{n}^{+}\right\|_{0, G}+\left\|v_{n}^{-}\right\|_{0, G}\right)^{2} & \leq 2\left(\left\|v_{n}^{+}\right\|_{0, G}^{2}+\left\|v_{n}^{-}\right\|_{0, G}^{2}\right) \\
& =2\left\|v_{n}\right\|_{0, G}^{2}
\end{aligned}
$$

we have

$$
\begin{aligned}
\left\|\left(u_{n}^{+}, v_{n}^{+}\right)\right\|+\left\|\left(u_{n}^{-}, v_{n}^{-}\right)\right\| & =\left(\left\|u_{n}^{+}\right\|_{0, K}+\left\|u_{n}^{-}\right\|_{0, K}\right)+\left(\left\|v_{n}^{+}\right\|_{0, G}+\left\|v_{n}^{-}\right\|_{0, G}\right) \\
& \leq \sqrt{2}\left(\left\|u_{n}\right\|_{0, K}+\left\|v_{n}\right\|_{0, G}\right) \\
& =\sqrt{2}\left\|\left(u_{n}, v_{n}\right)\right\| .
\end{aligned}
$$

Thus, from (3.13)-(3.15), we obtain

$$
\begin{aligned}
& \frac{\sqrt{2}}{2}\left\|\left(u_{n}, v_{n}\right)\right\| \\
\geq & \left\|\left(\frac{u_{n}^{+}}{2}, \frac{v_{n}^{+}}{2}\right)\right\|+\left\|\left(\frac{u_{n}^{-}}{2}, \frac{v_{n}^{-}}{2}\right)\right\|
\end{aligned}
$$

$$
\begin{align*}
& \geq \frac{1}{2}\left\|u_{n}^{+}\right\|_{0, K}^{2}-\frac{\lambda}{2} \int_{\Omega}\left|u_{n}^{+}(x)\right|^{2} d x+\frac{1}{2}\left\|v_{n}^{+}\right\|_{0, G}^{2}-\frac{\mu}{2} \int_{\Omega}\left|v_{n}^{+}(x)\right|^{2} d x \\
& +\frac{\lambda}{2} \int_{\Omega}\left|u_{n}^{-}(x)\right|^{2} d x+\frac{\mu}{2} \int_{\Omega}\left|v_{n}^{-}(x)\right|^{2} d x-\frac{1}{2}\left\|u_{n}^{-}\right\|_{0, K}^{2}-\frac{1}{2}\left\|v_{n}^{-}\right\|_{0, G}^{2} \\
& -2 \epsilon|\Omega|^{\left(2_{s_{1}}^{*}-2\right) / 2_{s_{1}}^{*}} \frac{c_{1}}{\theta_{1}}\left(\left\|u_{n}^{+}\right\|_{0, K}^{2}+\left\|u_{n}^{-}\right\|_{0, K}^{2}\right) \\
& -\frac{1}{2} W_{\epsilon}|\Omega|^{\left(2_{s_{1}}^{*}-1\right) / 2_{s_{1}}^{*}} \sqrt{\frac{c_{1}}{\theta_{1}}}\left(\left\|u_{n}^{+}\right\|_{0, K}+\left\|u_{n}^{-}\right\|_{0, K}\right) \\
& -2 \epsilon|\Omega|^{\left(2_{s_{2}}^{*}-2\right) / 2_{s_{2}}^{*}} \frac{c_{2}}{\theta_{2}}\left(\left\|v_{n}^{+}\right\|_{0, G}^{2}+\left\|v_{n}^{-}\right\|_{0, G}^{2}\right) \\
& -\frac{1}{2} W_{\epsilon}|\Omega|^{\left(2_{s_{2}}^{*}-1\right) / 2_{s_{2}}^{*}} \sqrt{\frac{c_{2}}{\theta_{2}}}\left(\left\|v_{n}^{+}\right\|_{0, G}+\left\|v_{n}^{-}\right\|_{0, G}\right) \\
& \geq \frac{1}{2}\left(1-\frac{\lambda}{\lambda_{2}}\right)\left\|u_{n}^{+}\right\|_{0, K}^{2}+\frac{1}{2}\left(1-\frac{\mu}{\mu_{2}}\right)\left\|v_{n}^{+}\right\|_{0, G}^{2} \\
& +\frac{1}{2}\left(\frac{\lambda}{\lambda_{1}}-1\right)\left\|u_{n}^{-}\right\|_{0, K}^{2}+\frac{1}{2}\left(\frac{\mu}{\mu_{1}}-1\right)\left\|v_{n}^{-}\right\|_{0, G}^{2} \\
& -2 \epsilon|\Omega|^{\left(2_{s_{1}}^{*}-2\right) / 2_{s_{1}}^{*}} \frac{c_{1}}{\theta_{1}}\left\|u_{n}\right\|_{0, K}^{2}-2 \epsilon|\Omega|^{\left(2_{s_{2}}^{*}-2\right) / 2_{s_{2}}^{*}} \frac{c_{2}}{\theta_{2}}\left\|v_{n}\right\|_{0, G}^{2} \\
& -\frac{1}{2} W_{\epsilon} \max \left\{|\Omega|^{\left(2_{s_{1}}^{*}-1\right) / 2_{s_{1}}^{*}} \sqrt{\frac{c_{1}}{\theta_{1}}},|\Omega|^{\left(2_{s_{2}}^{*}-1\right) / 2_{s_{2}}^{*}} \sqrt{\frac{c_{2}}{\theta_{2}}}\right\} \sqrt{2}\left\|\left(u_{n}, v_{n}\right)\right\| \\
& \geq \frac{1}{2} \min \left\{\left(1-\frac{\lambda}{\lambda_{2}}\right),\left(\frac{\lambda}{\lambda_{1}}-1\right),\left(1-\frac{\mu}{\mu_{2}}\right),\left(\frac{\mu}{\mu_{1}}-1\right)\right\} \\
& \left(\left\|u_{n}\right\|_{0, K}^{2}+\left\|v_{n}\right\|_{0, G}^{2}\right) \\
& -2 \epsilon \max \left\{|\Omega|^{\left(2_{s_{1}}^{*}-2\right) / 2_{s_{1}}^{*}} \frac{c_{1}}{\theta_{1}},|\Omega|^{\left(2_{s_{2}}^{*}-2\right) / 2_{s_{2}}^{*}} \frac{c_{2}}{\theta_{2}}\right\}\left(\left\|u_{n}\right\|_{0, K}^{2}+\left\|v_{n}\right\|_{0, G}^{2}\right) \\
& -\frac{\sqrt{2}}{2} W_{\epsilon} \max \left\{|\Omega|^{\left(2_{s_{1}}^{*}-1\right) / 2_{s_{1}}^{*}} \sqrt{\frac{c_{1}}{\theta_{1}}},|\Omega|^{\left(2_{s_{2}}^{*}-1\right) / 2_{s_{2}}^{*}} \sqrt{\frac{c_{2}}{\theta_{2}}}\right\}\left\|\left(u_{n}, v_{n}\right)\right\| \\
& \geq \frac{1}{4} \min \left\{\left(1-\frac{\lambda}{\lambda_{2}}\right),\left(\frac{\lambda}{\lambda_{1}}-1\right),\left(1-\frac{\mu}{\mu_{2}}\right),\left(\frac{\mu}{\mu_{1}}-1\right)\right\}\left\|\left(u_{n}, v_{n}\right)\right\|^{2} \\
& -2 \epsilon \max \left\{|\Omega|^{\left(2_{s_{1}}^{*}-2\right) / 2_{s_{1}}^{*}} \frac{c_{1}}{\theta_{1}},|\Omega|^{\left(2_{s_{2}}^{*}-2\right) / 2_{s_{2}}^{*}} \frac{c_{2}}{\theta_{2}}\right\}\left\|\left(u_{n}, v_{n}\right)\right\|^{2} \\
& -\frac{\sqrt{2}}{2} W_{\epsilon} \max \left\{|\Omega|^{\left(2_{s_{1}}^{*}-1\right) / 2_{s_{1}}^{*}} \sqrt{\frac{c_{1}}{\theta_{1}}},|\Omega|^{\left(2_{s_{2}}^{*}-1\right) / 2_{s_{2}}^{*}} \sqrt{\frac{c_{2}}{\theta_{2}}}\right\}\left\|\left(u_{n}, v_{n}\right)\right\| \text {. } \tag{3.16}
\end{align*}
$$

So $\left\{z_{n}\right\}$ is bounded in $E_{0}$ by $\lambda_{1}<\lambda<\lambda_{2}, \mu_{1}<\mu<\mu_{2}$, and $\epsilon$ sufficiently small. Similar to the proof of Step 2 of Proposition 2 in [15], we can obtain that $\left\{z_{n}\right\}$ has a convergent subsequence. So, the functional $\mathcal{J}_{\lambda, \mu}$ satisfies the (PS) condition. In the following, we will show that the functional $\mathcal{J}_{\lambda, \mu}$ has the geometry of the saddle point theorem.

Since $F(x, 0,0)$ is bounded on $\Omega$, there exists a constant $M_{1}>0$ such that $|F(x, 0,0)| \leq M_{1}$ for any $x \in \Omega$. From (3.7), we obtain

$$
\begin{aligned}
|F(x, u, v)| & =\left|\int_{0}^{u} \frac{\partial F}{\partial s}(x, s, v) d s+F(x, 0, v)\right| \\
& =\left|\int_{0}^{u} \frac{\partial F}{\partial s}(x, s, v) d s+\int_{0}^{v} \frac{\partial F}{\partial s}(x, 0, s) d s+F(x, 0,0)\right| \\
& \leq \int_{0}^{|u|}\left(\varepsilon|s|+W_{\varepsilon}\right) d s+\int_{0}^{|v|}\left(\varepsilon|s|+W_{\varepsilon}\right) d s+M_{1} \\
& =\frac{\varepsilon}{2}\left(u^{2}+v^{2}\right)+W_{\varepsilon}(|u|+|v|)+M_{1}
\end{aligned}
$$

Thus, By (3.4), (3.5) and Hölder's inequality, we have

$$
\begin{align*}
\left|\int_{\Omega} F(x, u, v) d x\right| \leq & \int_{\Omega}|F(x, u, v)| d x \\
\leq & \frac{\varepsilon}{2}\left(\int_{\Omega} u^{2} d x+\int_{\Omega} v^{2} d x\right) \\
& +W_{\varepsilon}|\Omega|^{1 / 2}\left[\left(\int_{\Omega} u^{2} d x\right)^{1 / 2}+\left(\int_{\Omega} v^{2} d x\right)^{1 / 2}\right]+M_{1}|\Omega| \\
\leq & \frac{\varepsilon}{2 \lambda_{1}} \int_{Q}|u(x)-u(y)|^{2} K(x-y) d x d y \\
& +\frac{\varepsilon}{2 \mu_{1}} \int_{Q}|v(x)-v(y)|^{2} G(x-y) d x d y \\
& +W_{\varepsilon}\left[|\Omega|^{\left(2_{s_{1}}^{*}-1\right) / 2_{s_{1}}^{*}} \sqrt{\frac{c_{1}}{\theta_{1}}}\|u\|_{0, K}+|\Omega|^{\left(2_{s_{2}}^{*}-1\right) / 2_{s_{2}}^{*}}\right. \\
& \left.+\sqrt{\frac{c_{2}}{\theta_{2}}}\|v\|_{0, G}\right]+M_{1}|\Omega| \\
\leq & \frac{\varepsilon}{2 \lambda_{1}}\|u\|_{0, K}^{2}+\frac{\varepsilon}{2 \mu_{1}}\|v\|_{0, G}^{2}+M_{2}\left(\|u\|_{0, K}+\|v\|_{0, G}\right)+M_{1}|\Omega| \tag{3.17}
\end{align*}
$$

where $M_{2}=\max \left\{W_{\varepsilon}|\Omega|^{\left(2_{s_{1}}^{*}-1\right) / 2_{s_{1}}^{*}} \sqrt{\frac{c_{1}}{\theta_{1}}}, W_{\varepsilon}|\Omega|^{\left(2_{s_{2}}^{*}-1\right) / 2_{s_{2}}^{*}} \sqrt{\frac{c_{2}}{\theta_{2}}}\right\}$.
For any $z=(u, v) \in Z$, we get from (3.17) and Lemma 2.3(b) that

$$
\begin{aligned}
\mathcal{J}_{\lambda, \mu}(u, v)= & \frac{1}{2}\left(\|u\|_{0, K}^{2}+\|v\|_{0, G}^{2}\right)-\frac{\lambda}{2} \int_{\Omega}|u(x)|^{2} d x \\
& -\frac{\mu}{2} \int_{\Omega}|v(x)|^{2} d x-\int_{\Omega} F(x, u, v) d x \\
= & \frac{1}{2}\left(1-\frac{\lambda}{\lambda_{1}}\right)\|u\|_{0, K}^{2}+\frac{1}{2}\left(1-\frac{\mu}{\mu_{1}}\right)\|v\|_{0, G}^{2}-\int_{\Omega} F(x, u, v) d x \\
\leq & \frac{1}{2}\left(1-\frac{\lambda}{\lambda_{1}}+\frac{\varepsilon}{\lambda_{1}}\right)\|u\|_{0, K}^{2}+\frac{1}{2}\left(1-\frac{\mu}{\mu_{1}}+\frac{\varepsilon}{\mu_{1}}\right)\|v\|_{0, G}^{2}
\end{aligned}
$$

$$
\begin{equation*}
+M_{2}\|(u, v)\|+M_{1}|\Omega| . \tag{3.18}
\end{equation*}
$$

By $\lambda_{1}<\lambda, \mu_{1}<\mu$, letting $\varepsilon=\frac{1}{2} \min \left\{\lambda-\lambda_{1}, \mu-\mu_{1}\right\}$, from (3.18), it follows that $\mathcal{J}_{\lambda, \mu}(z) \rightarrow-\infty$, as $\|z\| \rightarrow \infty, z \in Z$.

For any $w=(u, v) \in Z^{\prime}$, from (2.6) and (3.17), we obtain

$$
\begin{aligned}
\mathcal{J}_{\lambda, \mu}(u, v) \geq & \frac{1}{2}\left(1-\frac{\lambda}{\lambda_{2}}-\frac{\varepsilon}{\lambda_{1}}\right)\|u\|_{0, K}^{2}+\frac{1}{2}\left(1-\frac{\mu}{\mu_{2}}-\frac{\varepsilon}{\mu_{1}}\right)\|v\|_{0, G}^{2} \\
& -M_{2}\|(u, v)\|-M_{1}|\Omega|
\end{aligned}
$$

and consequently, for $\lambda<\lambda_{2}, \mu<\mu_{2}$, letting

$$
\varepsilon=\frac{1}{2} \min \left\{\lambda_{1}\left(1-\frac{\lambda}{\lambda_{2}}\right), \mu_{1}\left(1-\frac{\mu}{\mu_{2}}\right)\right\}
$$

it follows that $\mathcal{J}_{\lambda, \mu}$ is bounded below in $Z^{\prime}$. By the saddle point theorem, we obtain a critical point is a solution of problem (1.1). The proof is complete.

Proof of Theorem 1.2. The functional $\mathcal{J}_{\lambda, \mu}$ is coercive in $E_{0}, \mathcal{J}_{\lambda, \mu}$ is bounded from below on $Z^{\prime}$ and there is a constant $b$, independent of $\lambda, \mu$, such that $\inf _{Z^{\prime}} \mathcal{J}_{\lambda, \mu} \geq b$.

For $\lambda<\lambda_{1}$ and $\mu<\mu_{1}$, by the definition of $\lambda_{1}, \mu_{1}$ and (3.17), we obtain

$$
\begin{align*}
\mathcal{J}_{\lambda, \mu}(u, v)= & \frac{1}{2}\left(\|u\|_{0, K}^{2}+\|v\|_{0, G}^{2}\right)-\frac{\lambda}{2} \int_{\Omega}|u(x)|^{2} d x-\frac{\mu}{2} \int_{\Omega}|v(x)|^{2} d x \\
& -\int_{\Omega} F(x, u, v) d x \\
\geq & \frac{1}{2}\left(1-\frac{\lambda}{\lambda_{1}}-\frac{\varepsilon}{\lambda_{1}}\right)\|u\|_{0, K}^{2}+\frac{1}{2}\left(1-\frac{\mu}{\mu_{1}}-\frac{\varepsilon}{\mu_{1}}\right)\|v\|_{0, G}^{2} \\
& -M_{2}\|(u, v)\|-M_{1}|\Omega| . \tag{3.19}
\end{align*}
$$

Set $\varepsilon=\frac{1}{2} \min \left\{\lambda_{1}-\lambda, \mu_{1}-\mu\right\}$. We have by (3.19) and the inequality $2\left(a^{2}+b^{2}\right) \geq$ $(a+b)^{2}$ that

$$
\mathcal{J}_{\lambda, \mu}(u, v) \geq \frac{1}{8} \min \left\{1-\frac{\lambda}{\lambda_{1}}, 1-\frac{\mu}{\mu_{1}}\right\}\|(u, v)\|^{2}-M_{2}\|(u, v)\|-M_{1}|\Omega|,
$$

which implies that $\mathcal{J}_{\lambda, \mu}$ is coercive in $E_{0}$.
For $(u, v) \in Z^{\prime}$, from (2.6) and (3.17), we have

$$
\begin{aligned}
\mathcal{J}_{\lambda, \mu}(u, v) \geq & \frac{1}{2}\left(1-\frac{\lambda}{\lambda_{2}}-\frac{\varepsilon}{\lambda_{1}}\right)\|u\|_{0, K}^{2}+\frac{1}{2}\left(1-\frac{\mu}{\mu_{2}}-\frac{\varepsilon}{\mu_{1}}\right)\|v\|_{0, G}^{2} \\
& -M_{2}\|(u, v)\|-M_{1}|\Omega| \\
\geq & \frac{1}{2}\left(1-\frac{\lambda_{1}}{\lambda_{2}}-\frac{\varepsilon}{\lambda_{1}}\right)\|u\|_{0, K}^{2}+\frac{1}{2}\left(1-\frac{\mu_{1}}{\mu_{2}}-\frac{\varepsilon}{\mu_{1}}\right)\|v\|_{0, G}^{2} \\
& -M_{2}\|(u, v)\|-M_{1}|\Omega| .
\end{aligned}
$$

Putting $\varepsilon=\frac{1}{2} \min \left\{\lambda_{1}\left(1-\frac{\lambda_{1}}{\lambda_{2}}\right), \mu_{1}\left(1-\frac{\mu_{1}}{\mu_{2}}\right)\right\}$, thus $\mathcal{J}_{\lambda, \mu}$ is coercive in $Z^{\prime}$ and $\mathcal{J}_{\lambda, \mu}$ is bounded from below on $Z^{\prime}$, that is, there is a constant $b$, independent of $\lambda, \mu$, such that $\inf _{Z^{\prime}} \mathcal{J}_{\lambda, \mu} \geq b$.

In the following, we will show that if $\lambda<\lambda_{1}$, and $\mu<\mu_{1}$ are sufficiently close to $\lambda_{1}, \mu_{1}$, there exist $t_{1}^{-}<0<t_{1}^{+}, t_{2}^{-}<0<t_{2}^{+}$such that $\mathcal{J}_{\lambda, \mu}\left(t_{1}^{ \pm} \varphi_{1}, t_{2}^{ \pm} \psi_{1}\right)<b$. In fact, by Fatou's Lemma and condition (H2), there exist sufficiently large positive numbers $t_{1}^{+}$and $t_{2}^{+}$such that

$$
\begin{equation*}
\int_{\Omega} F\left(x, t_{1}^{+} e_{1}, t_{2}^{+} \omega_{1}\right) d x>-b+1 \tag{3.20}
\end{equation*}
$$

For $\lambda_{1}-\frac{\lambda_{1}}{\left(t_{1}^{+}\right)^{2}}<\lambda<\lambda_{1}$ and $\mu_{1}-\frac{\mu_{1}}{\left(t_{2}^{+}\right)^{2}}<\mu<\mu_{1}$, from (3.20), we have

$$
\begin{aligned}
\mathcal{J}_{\lambda, \mu}\left(t_{1}^{+} e_{1}, t_{2}^{+} \omega_{1}\right)= & \frac{\left(t_{1}^{+}\right)^{2}}{2}\left\|e_{1}\right\|_{0, K}^{2}+\frac{\left(t_{2}^{+}\right)^{2}}{2}\left\|\omega_{1}\right\|_{0, G}^{2}-\frac{\lambda\left(t_{1}^{+}\right)^{2}}{2} \int_{\Omega}\left|e_{1}\right|^{2} d x \\
& -\frac{\mu\left(t_{2}^{+}\right)^{2}}{2} \int_{\Omega}\left|\omega_{1}\right|^{2} d x-\int_{\Omega} F\left(x, t_{1}^{+} e_{1}, t_{2}^{+} \omega_{1}\right) d x \\
= & \frac{\left(t_{1}^{+}\right)^{2}}{2}\left\|e_{1}\right\|_{0, K}^{2}+\frac{\left(t_{2}^{+}\right)^{2}}{2}\left\|\omega_{1}\right\|_{0, G}^{2}-\frac{\lambda\left(t_{1}^{+}\right)^{2}}{2 \lambda_{1}}\left\|e_{1}\right\|_{0, K}^{2} \\
& -\frac{\mu\left(t_{2}^{+}\right)^{2}}{2 \mu_{1}}\left\|\omega_{1}\right\|_{0, G}^{2}-\int_{\Omega} F\left(x, t_{1}^{+} e_{1}, t_{2}^{+} \omega_{1}\right) d x \\
= & \frac{1}{2}\left(1-\frac{\lambda}{\lambda_{1}}\right)\left(t_{1}^{+}\right)^{2}+\frac{1}{2}\left(1-\frac{\mu}{\mu_{1}}\right)\left(t_{2}^{+}\right)^{2} \\
& -\int_{\Omega} F\left(x, t_{1}^{+} e_{1}, t_{2}^{+} \omega_{1}\right) d x \\
< & 1-\int_{\Omega} F\left(x, t_{1}^{+} e_{1}, t_{2}^{+} \omega_{1}\right) d x<b .
\end{aligned}
$$

A similar condition holds for $t_{1}^{-}, t_{2}^{-}<0$.
If $\left\{z_{n}=\left(u_{n}, v_{n}\right)\right\}$ is a (PS) sequence of $\mathcal{J}_{\lambda, \mu}$, we get $\left\{\left(u_{n}, v_{n}\right)\right\}$ must be bounded, since $\mathcal{J}_{\lambda, \mu}$ is coercive. Then passing to a subsequence if necessary, there exists $z=(u, v) \in E_{0}$ such that $\left(u_{n}, v_{n}\right) \rightharpoonup(u, v)$ weakly in $E_{0}$. Thus, there exists a strictly decreasing subsequence $\epsilon_{n}, \lim _{n \rightarrow \infty} \epsilon_{n}=0$ such that

$$
\left|\mathcal{J}_{\lambda, \mu}^{\prime}\left(u_{n}, v_{n}\right)\left(u_{n}-u, 0\right)\right| \leq \epsilon_{n}\left\|\left(u_{n}-u, 0\right)\right\| .
$$

In particular

$$
\begin{align*}
& \mid \int_{\mathbb{R}^{2 n}}\left(u_{n}(x)-u_{n}(y)\right)\left(\left(u_{n}-u\right)(x)-\left(u_{n}-u\right)(y)\right) K(x-y) d x d y \\
& -\lambda \int_{\Omega} u_{n}\left(u_{n}-u\right) d x-\int_{\Omega} F_{u}\left(x, u_{n}, v_{n}\right)\left(u_{n}-u\right) d x \mid \leq \epsilon_{n}\left\|\left(u_{n}-u, 0\right)\right\| . \tag{3.22}
\end{align*}
$$

By Lemma 8 of [10], we know that $u_{n} \rightarrow u$ in $L^{2}(\Omega), v_{n} \rightarrow v$ in $L^{2}(\Omega)$. Thus
(3.23) $\lim _{n \rightarrow \infty} \int_{\Omega} u_{n}\left(u_{n}-u\right) d x \leq \lim _{n \rightarrow \infty}\left(\int_{\Omega} u_{n}^{2} d x\right)^{1 / 2}\left(\int_{\Omega}\left|u_{n}-u\right|^{2} d x\right)^{1 / 2}=0$.

Since the potential $F$ satisfies (H1), it is easy to know that

$$
\begin{equation*}
\int_{\Omega} F_{u}\left(x, u_{n}, v_{n}\right)\left(u_{n}-u\right) d x \rightarrow 0 \tag{3.24}
\end{equation*}
$$

Combining (3.22) with (3.23) and (3.24) we obtain
(3.25) $\lim _{n \rightarrow \infty} \int_{\mathbb{R}^{2 n}}\left(u_{n}(x)-u_{n}(y)\right)\left(\left(u_{n}-u\right)(x)-\left(u_{n}-u\right)(y)\right) K(x-y) d x d y=0$.

On the other hand, since

$$
\begin{aligned}
& \int_{\mathbb{R}^{2 n}}\left(u_{n}(x)-u_{n}(y)\right)(\varphi(x)-\varphi(y)) K(x-y) d x d y \\
\rightarrow & \int_{\mathbb{R}^{2 n}}(u(x)-u(y))(\varphi(x)-\varphi(y)) K(x-y) d x d y \quad \text { for any } \varphi \in X_{0}
\end{aligned}
$$

as $n \rightarrow+\infty$, we have
(3.26)

$$
\int_{\mathbb{R}^{2 n}}\left(\left(u_{n}-u\right)(x)-\left(u_{n}-u\right)(y)\right)(\varphi(x)-\varphi(y)) K(x-y) d x d y \rightarrow 0, \quad n \rightarrow \infty
$$

Let $\varphi=u$, then (3.26) reduces to
(3.27) $\lim _{n \rightarrow \infty} \int_{\mathbb{R}^{2 n}}(u(x)-u(y))\left(\left(u_{n}-u\right)(x)-\left(u_{n}-u\right)(y)\right) K(x-y) d x d y=0$.

Adding (3.25) to (3.27), we conclude that
$0=\lim _{n \rightarrow \infty}\left[\int_{\mathbb{R}^{2 n}}\left(u_{n}(x)-u_{n}(y)\right)^{2} K(x-y) d x d y-\int_{\mathbb{R}^{2 N}}(u(x)-u(y))^{2} K(x-y) d x d y\right]$ which implies $\left\|u_{n}\right\|_{0, K}^{2} \rightarrow\|u\|_{0, K}^{2}$. So, $\left\|u_{n}\right\|_{0, K} \rightarrow\|u\|_{0, K}$.

Similarly we have $\left\|v_{n}\right\|_{0, G} \rightarrow\|v\|_{0, G}$. The uniform convexity of $E_{0}$ yields that $\left\{z_{n}\right\}$ converges strongly to $z$ in $E_{0}$. If $\lambda<\lambda_{1}, \mu<\mu_{1}$, the functional $\mathcal{J}_{\lambda, \mu}$ satisfies the (PS) condition. In addition, let

$$
\sum_{ \pm}=\left\{z \in E_{0}: z= \pm\left(t_{1} e_{1}, t_{2} \omega_{1}\right)+w \text { with } t_{1}, t_{2}>0 \text { and } w \in Z^{\prime}\right\}
$$

$\mathcal{J}_{\lambda, \mu}$ satisfies $(P C)_{c, \Sigma_{+}}$and $(P C)_{c, \Sigma_{-}}$for all $c<b$.
Let $\left\{z_{n}\right\} \subset \sum_{+}$and $\mathcal{J}_{\lambda, \mu}\left(z_{n}\right) \rightarrow c<b$ and $\mathcal{J}_{\lambda, \mu}^{\prime}\left(z_{n}\right) \rightarrow 0$ as $n \rightarrow \infty$. Since $\mathcal{J}_{\lambda, \mu}$ is coercive and the potential $F$ satisfies (H1), there is $z \in E_{0}$ such that $z_{n} \rightarrow z$ strongly in $E_{0}$. If $z \in \partial \sum_{+}=Z^{\prime}$, from $\inf _{Z^{\prime}} \mathcal{J}_{\lambda, \mu} \geq b$, we get $\mathcal{J}_{\lambda, \mu}\left(z_{n}\right) \rightarrow c \geq b$, which is a contradiction. Thus $z \in \sum_{+}$and $\mathcal{J}_{\lambda, \mu}$ satisfies the $(P C)_{c, \Sigma_{+}}$condition. In a similar way, we get that $(P C)_{c, \Sigma_{-}}$holds for all $c<b$.

If $\lambda<\lambda_{1}, \mu<\mu_{1}$ are sufficiently close to $\lambda_{1}, \mu_{1}$, respectively, we obtain

$$
-\infty<\inf _{\sum_{ \pm}} \mathcal{J}_{\lambda, \mu}<b
$$

which implies that $\mathcal{J}_{\lambda, \mu}$ is bounded below in $\sum_{+}$. Consequently, according to Ekeland's variational principle, there exists $\left\{z_{n}\right\} \subset \sum_{+}$such that $\mathcal{J}_{\lambda, \mu}\left(z_{n}\right) \rightarrow$ $\inf _{\sum_{+}} \mathcal{J}_{\lambda, \mu}$ and $\mathcal{J}_{\lambda, \mu}^{\prime}\left(z_{n}\right) \rightarrow 0$ as $n \rightarrow \infty$. Since $\mathcal{J}_{\lambda, \mu}$ satisfies $(P C)_{c, \Sigma_{+}}$for all $c<b$, there is $z^{+} \in \sum_{+}$such that $\mathcal{J}_{\lambda, \mu}\left(z^{+}\right)=\inf _{\sum_{+}} \mathcal{J}_{\lambda, \mu}$, i.e., the infimum is obtained in $\sum_{+}$. A similar conclusion holds in $\sum_{-}$. So $\mathcal{J}_{\lambda, \mu}$ has two distinct critical points, denoted by $z^{+}, z^{-}$.

As in [10], we can obtain the third critical point $z$ of $\mathcal{J}_{\lambda, \mu}$ by applying Mountain pass theorem such that $\mathcal{J}_{\lambda, \mu}(z)=c \geq b$.

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