

# Multiple bifurcation in the solution set of the von Kármán equations with $S^1$ -symmetries

Joanna Janczewska\*

## Abstract

In this work we study bifurcation of forms of equilibrium of a thin circular elastic plate lying on an elastic base under the action of a compressive force (see Picture 1). The forms of equilibrium may be found as solutions of the von Kármán equations with two real positive parameters defined on the unit disk in  $\mathbb{R}^2$  centered at the origin. These equations are equivalent to an operator equation  $F(x, p) = 0$  in the real Hölder spaces with a nonlinear  $S^1$ -equivariant Fredholm map of index 0. For the existence of bifurcation at a point  $(0, p)$  it is necessary that  $\dim \text{Ker } F'_x(0, p) > 0$ . The space  $\text{Ker } F'_x(0, p)$  can be at most four-dimensional. We apply the Crandall-Rabinowitz theorem to prove that if  $\dim \text{Ker } F'_x(0, p) = 3$  then there is bifurcation of radial solutions at  $(0, p)$ . What is more, using the Lyapunov-Schmidt finite-dimensional reduction we investigate the number of branches of radial bifurcation at  $(0, p)$ .

## 1 Introduction

Let  $C_{0,0}^{4,\mu}(\overline{\Omega})$  denote the subspace of such functions  $f : \overline{\Omega} \rightarrow \mathbb{R}$  from the real Hölder space  $C^{4,\mu}(\overline{\Omega})$  that satisfy the following boundary conditions:

$$f|_{\partial\Omega} = \Delta f|_{\partial\Omega} = 0,$$

where  $\Delta$  is the Laplace operator,  $\Omega = \{(u, v) \in \mathbb{R}^2 : u^2 + v^2 < 1\}$  and  $\mu \in (0, 1)$ . The operators  $\Delta^2 : C^4(\overline{\Omega}) \rightarrow C(\overline{\Omega})$  and  $[\cdot, \cdot] : C^2(\overline{\Omega}) \times C^2(\overline{\Omega}) \rightarrow C(\overline{\Omega})$  are defined

---

\*Supported by Grant KBN no. 1 P03A 042 29

Received by the editors February 2007.

Communicated by J. Mawhin.

1991 *Mathematics Subject Classification* : 34K18, 35Q72, 46T99.

*Key words and phrases* : bifurcation, Fredholm operator, von Kármán equations,  $S^1$ -symmetries.

by:

$$\Delta^2 f = \frac{\partial^4 f}{\partial u^4} + 2 \frac{\partial^4 f}{\partial u^2 \partial v^2} + \frac{\partial^4 f}{\partial v^4}, \quad [f, g] = \frac{\partial^2 f}{\partial u^2} \frac{\partial^2 g}{\partial v^2} - 2 \frac{\partial^2 f}{\partial u \partial v} \frac{\partial^2 g}{\partial u \partial v} + \frac{\partial^2 f}{\partial v^2} \frac{\partial^2 g}{\partial u^2}.$$

Our purpose is to investigate bifurcation of forms of equilibrium of a thin circular elastic plate lying on an elastic base under the action of a compressive force. This physical phenomenon is strictly connected with the von Kármán equations (see [3]) given as follows:

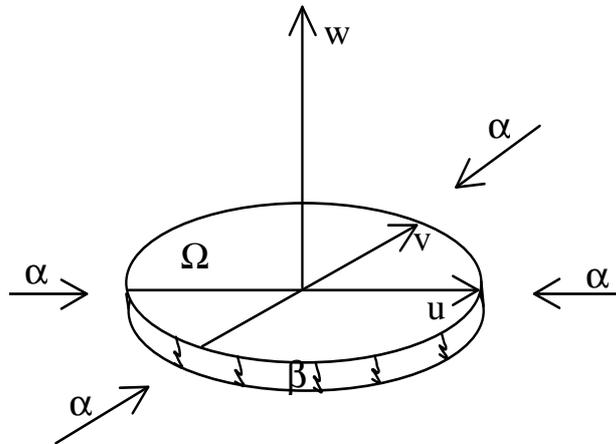
$$\begin{cases} \Delta^2 w - [w, \sigma] + 2\alpha \Delta w + \beta w - \gamma w^3 = 0 \\ \Delta^2 \sigma + \frac{1}{2} [w, w] = 0 \\ \Delta w = w = 0 \\ \Delta \sigma = \sigma = 0 \end{cases} \quad \begin{array}{l} \text{in } \Omega, \\ \text{on } \partial\Omega, \end{array} \quad (1)$$

where  $w, \sigma \in C_{0,0}^{4,\mu}(\overline{\Omega})$ ,  $w(u, v)$  is a deflection function,  $\sigma(u, v)$  is a stress function,  $\alpha > 0$  is a value of the compressive force,  $\beta > 0$  and  $\gamma > 0$  are parameters of the elastic foundation. More precisely, the solutions  $(w, \sigma)$  of the system (1) lying in a small neighbourhood of the point  $(0, 0)$  are forms of equilibrium of the plate. In the remainder of this paper we assume  $\gamma$  to be constant.

In the last twenty years many authors have studied von Kármán equations of different types. The classical works on this subject are [1, 2, 4, 5, 6, 11, 17, 21, 23], and modern ones are [3, 7, 9, 10, 16, 19].

The studies, including the elasticity of foundation, by the use of bifurcation theory have been started by Yu. Morozov in [18]. Morozov investigated the forms of equilibrium of a homogenous finite beam clamped at the edges to the foundation. He proved that if we consider additional nonlinear terms corresponding to an elastic foundation then subcritical branches of solutions at a bifurcation point will occur. In [12] we came to the same conclusion for simple bifurcation points in the solution set of (1).

This paper is a continuation of our earlier results in [12, 13, 15]. To study bifurcation we apply methods of nonlinear analysis and representation theory.



Picture 1.

Let  $X = C_{0,0}^{4,\mu}(\overline{\Omega}) \times C_{0,0}^{4,\mu}(\overline{\Omega})$  and  $Y = C^{0,\mu}(\overline{\Omega}) \times C^{0,\mu}(\overline{\Omega})$ . The system (1) is equivalent to an operator equation

$$F(x, p) = 0 \quad (2)$$

with the nonlinear map  $F : X \times \mathbb{R}_+^2 \rightarrow Y$  given by

$$F(x, p) = \left( \Delta^2 w - [w, \sigma] + 2\alpha \Delta w + \beta w - \gamma w^3, -\Delta^2 \sigma - \frac{1}{2}[w, w] \right), \quad (3)$$

where  $x = (w, \sigma)$  and  $p = (\alpha, \beta)$ .

In [12] we showed that  $F$  is  $C^\infty$  and  $F'_x(0, p) : X \rightarrow Y$  is a Fredholm map of index 0 for each  $p \in \mathbb{R}_+^2$ . We also proved that  $F$  is a variational gradient for the energy functional  $E : X \times \mathbb{R}_+^2 \rightarrow \mathbb{R}$  defined by

$$\begin{aligned} E(x, p) &= \frac{1}{2\pi} \iint_{\Omega} \left( (\Delta w)^2 - (\Delta \sigma)^2 - [w, w]\sigma \right) dudv \\ &\quad - \frac{1}{2\pi} \iint_{\Omega} 2\alpha \left( \left( \frac{\partial w}{\partial u} \right)^2 + \left( \frac{\partial w}{\partial v} \right)^2 \right) dudv \\ &\quad + \frac{1}{2\pi} \iint_{\Omega} \left( \beta w^2 - \frac{1}{2}\gamma w^4 \right) dudv, \end{aligned} \quad (4)$$

with respect to the standard inner product in  $L^2(\Omega) \times L^2(\Omega)$ . Let  $\Gamma = \{(0, p) : p \in \mathbb{R}_+^2\}$  be a subset of  $X \times \mathbb{R}_+^2$ . Every point in  $\Gamma$  is said to be a *trivial solution* of the equation (2). A point  $(x, p) \in X \times \mathbb{R}_+^2$  such that  $F(x, p) = 0$  and  $x \neq 0$  is called a *nontrivial solution* of (2). We say that  $(0, p) \in \Gamma$  is a *bifurcation point* of (2) (or there is bifurcation at  $(0, p)$ ) if in every neighbourhood of this point there exists a nontrivial solution of (2). For  $(0, p) \in \Gamma$ , set

$$N(p) = \text{Ker } F'_x(0, p).$$

A bifurcation point  $(0, p) \in \Gamma$  is called either *simple* if  $\dim N(p) = 1$  or *multiple* if  $\dim N(p) \geq 2$ . Applying the implicit function theorem we conclude that for bifurcation at a point  $(0, p) \in \Gamma$  it is necessary that  $\dim N(p) > 0$ . In [12] we proved that  $\dim N(p)$  is no greater than 4. We showed that if  $\dim N(p) = 1$  then there exists bifurcation of the Crandall-Rabinowitz type at  $(0, p)$ . The proof was based on the Crandall-Rabinowitz theorem (see [8, 20]). In [13] we proved that a sufficient condition for bifurcation at  $(0, p)$  is  $\dim N(p) > 0$ . In [15] we described the solution set of (1) in a small neighbourhood of a simple bifurcation point.

In this paper we discuss the case  $\dim N(p) = 3$ . Our investigations are based on  $S^1$ -symmetries. We notice that the subspace of  $S^1$ -equivariant functions in  $N(p)$  is one-dimensional. It implies that  $(0, p) \in \Gamma$  is a simple degeneracy point of the restriction of  $F$  to the subspace of  $S^1$ -equivariant functions in  $X$ . By the use of the Crandall-Rabinowitz theorem we prove that there is bifurcation of radial solutions at  $(0, p)$ . Next, applying the Lyapunov-Schmidt finite-dimensional reduction we study the number of branches of radial bifurcation at  $(0, p)$ .

In case  $\dim N(p)$  is 2 or 4 this method breaks down, because the subspace of  $S^1$ -equivariant functions in  $N(p)$  is not one-dimensional.

## 2 $S^1$ -invariant subspaces in the space $N(p)$

At the beginning we introduce some notations. We will denote by  $S^1$  the set  $\{e^{i\Theta} : 0 \leq \Theta < 2\pi\}$ . Obviously,  $S^1$  with the multiplication of complex numbers is an abelian group. Define  $G = \{T_\Theta : 0 \leq \Theta < 2\pi\}$ , where  $T_\Theta : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  is a rotation through  $\Theta$ . The group  $G$  is a linear representation of  $S^1$  in  $GL(\mathbb{R}^2)$ .

**Definition 2.1.** A set  $U \subset \mathbb{R}^2$  is called  $S^1$ -invariant if  $T_\Theta(u, v) \in U$  for all  $(u, v) \in U$  and  $\Theta \in [0, 2\pi)$ .

**Definition 2.2.** Let  $U \subset \mathbb{R}^2$  be  $S^1$ -invariant. A map  $f : U \rightarrow \mathbb{R}^n$  is said to be  $S^1$ -equivariant if  $f(T_\Theta(u, v)) = f(u, v)$  for all  $\Theta \in [0, 2\pi)$  and  $(u, v) \in U$ .

**Property 2.1.** Let  $U \subset \mathbb{R}^2$  be an  $S^1$ -invariant set. The following conditions are equivalent.

- (i)  $f : U \rightarrow \mathbb{R}^n$  is an  $S^1$ -equivariant map.
- (ii) There exists a map  $g : \mathbb{R} \rightarrow \mathbb{R}^n$  such that  $f(u, v) = g(\sqrt{u^2 + v^2})$  for each  $(u, v) \in U$ .

Let  $Z \subset \{f : U \rightarrow \mathbb{R}^n\}$  be a linear space, where  $U \subset \mathbb{R}^2$  is  $S^1$ -invariant. We will denote by  $Z^{S^1}$  the subspace of all  $S^1$ -equivariant functions in  $Z$ , i.e.

$$Z^{S^1} = \{f \in Z : f \circ T_\Theta = f \text{ for each } \Theta \in [0, 2\pi)\}.$$

Clearly, the unit ball  $\Omega$ , its boundary  $\partial\Omega$  and closure  $\overline{\Omega}$  are  $S^1$ -invariant sets. Define

$$C_0^{m,\mu}(\overline{\Omega}) = \{f \in C^{m,\mu}(\overline{\Omega}) : f|_{\partial\Omega} = 0\}.$$

Let  $(r, \varphi)$  denote the polar coordinates of a point  $(u, v) \in \overline{\Omega}$ . It is well known that  $\lambda$  is an eigenvalue of  $\Delta : C_0^{m,\mu}(\overline{\Omega}) \rightarrow C^{m-2,\mu}(\overline{\Omega})$ ,  $m \geq 2$ , iff  $\lambda < 0$  and  $\sqrt{-\lambda}$  is zero of one of the Bessel functions

$$J_k(s) = \frac{1}{\pi} \int_0^\pi \cos(s \sin t - kt) dt, \quad k \in \mathbb{N} \cup \{0\}.$$

If  $J_0(\sqrt{-\lambda}) = 0$  then  $\dim \text{Ker}(\Delta - \lambda I) = 1$  and  $\text{Ker}(\Delta - \lambda I) = \text{span}\{J_0(\sqrt{-\lambda}r)\}$ . If  $J_k(\sqrt{-\lambda}) = 0$  and  $k \neq 0$  then  $\dim \text{Ker}(\Delta - \lambda I) = 2$  and  $\text{Ker}(\Delta - \lambda I) = \text{span}\{J_k(\sqrt{-\lambda}r) \cos(k\varphi), J_k(\sqrt{-\lambda}r) \sin(k\varphi)\}$ . Here and subsequently,  $I$  stands for the natural embedding of  $C^{m,\mu}(\overline{\Omega})$  into  $C^{m-2,\mu}(\overline{\Omega})$  for  $m \geq 2$ , i.e.  $I(x) = x$ .

We now turn our attention to the space  $N(p)$ . It was computed in [12] that

$$F'_x(x, p)(z, \eta) = \left( \Delta^2 z - [z, \sigma] - [w, \eta] + 2\alpha \Delta z + \beta z - 3\gamma w^2 z, -\Delta^2 \eta - [w, z] \right), \quad (5)$$

and so

$$F'_x(0, p)(z, \eta) = \left( \Delta^2 z + 2\alpha \Delta z + \beta z, -\Delta^2 \eta \right) \quad (6)$$

for  $z, \eta \in C_{0,0}^{4,\mu}(\overline{\Omega})$ . One knows that  $\Delta : C_{0,0}^{m,\mu}(\overline{\Omega}) \rightarrow C^{m-2,\mu}(\overline{\Omega})$ ,  $m \geq 2$ , is an isomorphism. Hence  $\Delta^2 : C_{0,0}^{4,\mu}(\overline{\Omega}) \rightarrow C^{0,\mu}(\overline{\Omega})$  is an isomorphism and, in consequence,

$$N(p) = \text{Ker}(\Delta^2 + 2\alpha \Delta + \beta I) \times \{0\}, \quad (7)$$

where  $\Delta^2 + 2\alpha \Delta + \beta I : C_{0,0}^{4,\mu}(\overline{\Omega}) \rightarrow C^{0,\mu}(\overline{\Omega})$ . Fix  $p = (\alpha, \beta) \in \mathbb{R}_+^2$ . Set  $\delta = \alpha^2 - \beta$ . If  $\delta \geq 0$  then  $a$  and  $b$  are defined as follows:  $a = -\alpha - \sqrt{\delta}$ ,  $b = -\alpha + \sqrt{\delta}$ .

	Assumptions		Results		
	$\delta$	$a$ and $b$	$\dim N(p)$	base of $N(p)$	$\dim N(p)^{S^1}$
1.	–	not defined	0	$\emptyset$	0
2.	+	$\forall_{k \geq 0} J_k(\sqrt{-a}) \neq 0$ $J_k(\sqrt{-b}) \neq 0$	0	$\emptyset$	0
	or 0				
3.	0	$J_0(\sqrt{-a}) = 0$	1	$e_1(u, v) = (J_0(\sqrt{-ar}), 0)$	1
4.	+	$\forall_{k \geq 0} J_k(\sqrt{-b}) \neq 0$ $J_0(\sqrt{-a}) = 0$	1	$e_1(u, v) = (J_0(\sqrt{-ar}), 0)$	1
5.	+	$\forall_{k \geq 0} J_k(\sqrt{-a}) \neq 0$ $J_0(\sqrt{-b}) = 0$	1	$e_1(u, v) = (J_0(\sqrt{-br}), 0)$	1
6.	0	$\exists_{k > 0} J_k(\sqrt{-a}) = 0$	2	$e_1(u, v) = (J_k(\sqrt{-ar}) \cos(k\varphi), 0)$ $e_2(u, v) = (J_k(\sqrt{-ar}) \sin(k\varphi), 0)$	0
7.	+	$J_0(\sqrt{-a}) = 0$ $J_0(\sqrt{-b}) = 0$	2	$e_1(u, v) = (J_0(\sqrt{-ar}), 0)$ $e_2(u, v) = (J_0(\sqrt{-br}), 0)$	2
8.	+	$\forall_{l \geq 0} J_l(\sqrt{-b}) \neq 0$ $\exists_{k > 0} J_k(\sqrt{-a}) = 0$	2	$e_1(u, v) = (J_k(\sqrt{-ar}) \cos(k\varphi), 0)$ $e_2(u, v) = (J_k(\sqrt{-ar}) \sin(k\varphi), 0)$	0
9.	+	$\forall_{k \geq 0} J_k(\sqrt{-a}) \neq 0$ $\exists_{l > 0} J_l(\sqrt{-b}) = 0$	2	$e_1(u, v) = (J_l(\sqrt{-br}) \cos(l\varphi), 0)$ $e_2(u, v) = (J_l(\sqrt{-br}) \sin(l\varphi), 0)$	0
10.	+	$\exists_{k > 0} J_k(\sqrt{-a}) = 0$ $J_0(\sqrt{-b}) = 0$	3	$e_1(u, v) = (J_k(\sqrt{-ar}) \cos(k\varphi), 0)$ $e_2(u, v) = (J_k(\sqrt{-ar}) \sin(k\varphi), 0)$ $e_3(u, v) = (J_0(\sqrt{-br}), 0)$	1
11.	+	$\exists_{k > 0} J_k(\sqrt{-b}) = 0$ $J_0(\sqrt{-a}) = 0$	3	$e_1(u, v) = (J_0(\sqrt{-ar}), 0)$ $e_2(u, v) = (J_k(\sqrt{-br}) \cos(k\varphi), 0)$ $e_3(u, v) = (J_k(\sqrt{-br}) \sin(k\varphi), 0)$	1
12.	+	$\exists_{k, l > 0} J_k(\sqrt{-a}) = 0$ $J_l(\sqrt{-b}) = 0$	4	$e_1(u, v) = (J_k(\sqrt{-ar}) \cos(k\varphi), 0)$ $e_2(u, v) = (J_k(\sqrt{-ar}) \sin(k\varphi), 0)$ $e_3(u, v) = (J_l(\sqrt{-br}) \cos(l\varphi), 0)$ $e_4(u, v) = (J_l(\sqrt{-br}) \sin(l\varphi), 0)$	0

Table 1.

**Lemma 2.2** (see [12]). *Let  $\Delta - aI, \Delta - bI : C_0^{2,\mu}(\overline{\Omega}) \rightarrow C^{0,\mu}(\overline{\Omega})$ . The following implications hold.*

- (i) *If  $\delta < 0$  then  $\text{Ker}(\Delta^2 + 2\alpha\Delta + \beta I) = \{0\}$ .*
- (ii) *If  $\delta = 0$  then  $\text{Ker}(\Delta^2 + 2\alpha\Delta + \beta I) = \text{Ker}(\Delta - aI)$ .*
- (iii) *If  $\delta > 0$  then  $\text{Ker}(\Delta^2 + 2\alpha\Delta + \beta I) = \text{Ker}(\Delta - aI) \oplus \text{Ker}(\Delta - bI)$ .*

Applying Lemma 2.2 and the description of eigenspaces of  $\Delta$  on  $\overline{\Omega}$  we receive the dimension and the base of  $N(p)$ . The results are announced in Table 1.

In Table 1 the character '+' means positive and the character '-' means negative. Combining the results of Table 1 with Property 2.1 we can determine the base of  $N(p)^{S^1}$ .

### 3 The properties of $F$ and $F|_{X^{S^1} \times \mathbb{R}_+^2}$

Let  $U \subset \mathbb{R}^2$  be  $S^1$ -invariant. Assume that  $\Lambda \subset \mathbb{R}^k$  and  $E_1, E_2 \subset \{f : U \rightarrow \mathbb{R}^n\}$  are real linear subspaces such that if  $f \in E_i$  and  $\Theta \in [0, 2\pi)$  then  $f \circ T_\Theta \in E_i$  for  $i = 1, 2$ . We will say that

- (i)  $P : E_1 \rightarrow E_2$  is  $S^1$ -equivariant if  $P(f \circ T_\Theta) = P(f) \circ T_\Theta$  for  $\Theta \in [0, 2\pi)$  and  $f \in E_1$ ;
- (ii)  $T : E_1 \times \Lambda \rightarrow E_2$  is  $S^1$ -equivariant if  $T(\cdot, \lambda) : E_1 \rightarrow E_2$  is  $S^1$ -equivariant for each  $\lambda \in \Lambda$ .

Let  $F^{S^1}$  denote the restriction of  $F$  given by (3) to the space  $X^{S^1} \times \mathbb{R}_+^2$ . In this section we will look more closely at the operators  $F$  and  $F^{S^1}$ . Let us remark that if  $f$  belongs to a Hölder space then for each  $\Theta \in [0, 2\pi)$  a function  $f \circ T_\Theta$  lies in this space, too. It follows from the fact that  $\overline{\Omega}$  and  $\partial\Omega$  are  $S^1$ -invariant sets.

**Theorem 3.1.** *The operator  $F : X \times \mathbb{R}_+^2 \rightarrow Y$  defined by (3) is  $S^1$ -equivariant, i.e.*

$$F(x \circ T_\Theta, p) = F(x, p) \circ T_\Theta$$

for all  $x \in X$ ,  $p \in \mathbb{R}_+^2$  and  $\Theta \in [0, 2\pi)$ .

*Proof.* It is known that the Laplace operator on  $\overline{\Omega}$  is  $S^1$ -equivariant. Therefore it suffices to show that  $[w \circ T_\Theta, \sigma \circ T_\Theta] = [w, \sigma] \circ T_\Theta$  for all  $w, \sigma \in C_{0,0}^{4,\mu}(\overline{\Omega})$  and  $\Theta \in [0, 2\pi)$ .

Fix  $w, \sigma \in C_{0,0}^{4,\mu}(\overline{\Omega})$  and  $\Theta \in [0, 2\pi)$ . Applying twice the theorem on the derivative of superposition we get

$$\begin{aligned} \frac{\partial^2 (w \circ T_\Theta)}{\partial u^2}(u, v) &= \frac{\partial^2 w}{\partial u^2}(T_\Theta(u, v)) \cos^2 \Theta + 2 \frac{\partial^2 w}{\partial u \partial v}(T_\Theta(u, v)) \sin \Theta \cos \Theta \\ &+ \frac{\partial^2 w}{\partial v^2}(T_\Theta(u, v)) \sin^2 \Theta, \end{aligned} \quad (8)$$

$$\begin{aligned} \frac{\partial^2 (w \circ T_\Theta)}{\partial v^2} (u, v) &= \frac{\partial^2 w}{\partial u^2} (T_\Theta (u, v)) \sin^2 \Theta - 2 \frac{\partial^2 w}{\partial u \partial v} (T_\Theta (u, v)) \sin \Theta \cos \Theta \\ &\quad + \frac{\partial^2 w}{\partial v^2} (T_\Theta (u, v)) \cos^2 \Theta \end{aligned} \quad (9)$$

and

$$\begin{aligned} \frac{\partial^2 (w \circ T_\Theta)}{\partial u \partial v} (u, v) &= -\frac{\partial^2 w}{\partial u^2} (T_\Theta (u, v)) \sin \Theta \cos \Theta + 2 \frac{\partial^2 w}{\partial u \partial v} (T_\Theta (u, v)) \cos^2 \Theta \\ &\quad - 2 \frac{\partial^2 w}{\partial u \partial v} (T_\Theta (u, v)) \sin^2 \Theta + \frac{\partial^2 w}{\partial v^2} (T_\Theta (u, v)) \sin \Theta \cos \Theta \end{aligned} \quad (10)$$

for  $(u, v) \in \bar{\Omega}$ . Combining (8), (9) and (10) we have  $[w \circ T_\Theta, \sigma \circ T_\Theta] (u, v) = [w, \sigma] \circ T_\Theta (u, v)$ .  $\blacksquare$

It is clear that subspaces of  $S^1$ -equivariant functions in the Hölder spaces are closed linear ones. Furthermore, they are mapped into spaces of  $S^1$ -equivariant functions by any  $S^1$ -equivariant operator. Since  $F$  is  $S^1$ -equivariant, we have  $F^{S^1} : X^{S^1} \times \mathbb{R}_+^2 \rightarrow Y^{S^1}$ .

The remainder of this section is devoted to the study of the Fréchet derivative of  $F$  with respect to  $x$  at a point  $(0, p) \in X \times \mathbb{R}_+^2$ .

**Theorem 3.2.** *The map  $F^{S^1} : X^{S^1} \times \mathbb{R}_+^2 \rightarrow Y^{S^1}$  given by (3) is  $C^\infty$  with respect to all variables. Moreover, for each  $p \in \mathbb{R}_+^2$ ,  $(F^{S^1})'_x(0, p) : X^{S^1} \rightarrow Y^{S^1}$  is a linear Fredholm map of index 0.*

The proof of Theorem 3.2 is similar in spirit to the proof of Theorem 2.2 of [12].

*Proof.* Since  $F$  is  $C^\infty$ , its restriction  $F^{S^1}$  is also  $C^\infty$ . The task is now to check the second part of the claim. Fix  $p \in \mathbb{R}_+^2$ . We can write  $F'_x(0, p)$  in the form

$$F'_x(0, p)(z, \eta) = A(z, \eta) + B(z, \eta), \quad (11)$$

where the operators  $A, B : X \rightarrow Y$  are given as follows:

$$A(z, \eta) = (\Delta^2 z, -\Delta^2 \eta), \quad B(z, \eta) = (2\alpha \Delta z + \beta z, 0).$$

Define  $A^{S^1} = A|_{X^{S^1}}$  and  $B^{S^1} = B|_{X^{S^1}}$ . In the proof of Theorem 2.2 of [12] we showed that  $A$  is a linear Fredholm map of index 0 and  $B$  is completely continuous. Since  $\Delta^2 : C_{0,0}^{4,\mu}(\bar{\Omega}) \rightarrow C^{0,\mu}(\bar{\Omega})$  is an  $S^1$ -equivariant isomorphism, we receive that  $\Delta^2 : C_{0,0}^{4,\mu}(\bar{\Omega})^{S^1} \rightarrow C^{0,\mu}(\bar{\Omega})^{S^1}$  is one-to-one. We show that the restriction of  $\Delta^2$  to  $C_{0,0}^{4,\mu}(\bar{\Omega})^{S^1}$  is onto  $C^{0,\mu}(\bar{\Omega})^{S^1}$ . Take  $f \in C^{0,\mu}(\bar{\Omega})^{S^1}$ . There exists  $g \in C_{0,0}^{4,\mu}(\bar{\Omega})$  such that  $\Delta^2 g = f$ . We have

$$\Delta^2 g = (\Delta^2 g) \circ T_\Theta = \Delta^2 (g \circ T_\Theta)$$

for each  $\Theta \in [0, 2\pi)$  and, in consequence,  $g = g \circ T_\Theta$ . From this  $g \in C_{0,0}^{4,\mu}(\bar{\Omega})^{S^1}$ .

Summarizing, we have just proved that  $A : X^{S^1} \rightarrow Y^{S^1}$  is an isomorphism. Thus  $A : X^{S^1} \rightarrow Y^{S^1}$  is a Fredholm map of index 0. Additionally,  $B : X^{S^1} \rightarrow Y^{S^1}$  is

completely continuous, which follows immediately from two facts: (1)  $B : X \rightarrow Y$  is completely continuous; (2)  $Y^{S^1}$  is a closed linear subspace of  $Y$ . From the above we deduce that

$$(F^{S^1})'_x(0, p) = A^{S^1} + B^{S^1}. \quad (12)$$

Therefore  $(F^{S^1})'_x(0, p)$  is a linear Fredholm map of index 0.  $\blacksquare$

## 4 Theorems on existence of radial bifurcation

We say that there is *radial bifurcation* at  $(0, p) \in \Gamma$  if in every neighbourhood of this point there is a nontrivial radial solution of (2). A curve of nontrivial solutions starting with a bifurcation point is said to be a *branch of bifurcation*.

In Section 4 we formulate a sufficient condition for radial bifurcation at a point  $(0, p) \in \Gamma$  such that  $\dim N(p) = 3$ . We also investigate the number of branches of nontrivial radial solutions bifurcating from such a point. Our proof is based on the Crandall-Rabinowitz theorem on simple bifurcation points (see [8, 20]) and the Lyapunov-Schmidt finite-dimensional reduction (see [20]).

Here and subsequently,  $M_\epsilon(x)$  denotes an open ball of radius  $\epsilon$  centered at  $x$  in a metric space  $M$ . For simplicity of notation, in general theorems we use the same letters  $F, E$  and  $X, Y$  for maps and spaces, respectively, as in von Kármán's problem.

**Theorem 4.1** (Crandall, Rabinowitz). *Let  $X, Y$  be real Banach spaces and  $F$  be a  $C^q$  map from a neighbourhood of  $(x_0, \lambda_0) \in X \times \mathbb{R}$  into  $Y$ , where  $q \geq 2$ . Assume that*

- (i)  $F(x_0, \lambda_0) = 0$ ,
- (ii)  $F'_\lambda(x_0, \lambda_0) = 0$ ,
- (iii)  $\dim \text{Ker } F'_x(x_0, \lambda_0) = 1$ ,  $F'_x(x_0, \lambda_0)e = 0$ ,  $e \neq 0$ ,
- (iv)  $\text{codim Im } F'_x(x_0, \lambda_0) = 1$ ,
- (v)  $F''_{\lambda\lambda}(x_0, \lambda_0) \in \text{Im } F'_x(x_0, \lambda_0)$ ,
- (vi)  $F''_{x\lambda}(x_0, \lambda_0)e \notin \text{Im } F'_x(x_0, \lambda_0)$ .

*Then the solution set of the equation  $F(x, \lambda) = 0$  in a certain neighbourhood of  $(x_0, \lambda_0)$  is the union of two  $C^{q-2}$  curves  $\Gamma_1$  and  $\Gamma_2$  that intersect at  $(x_0, \lambda_0)$  only. Moreover, if  $q \geq 3$  then*

$$\Gamma_1 = \{(x_1(\lambda), \lambda) : \lambda \in \mathbb{R}_\epsilon(\lambda_0)\}, \quad x_1(\lambda_0) = x_0, \quad x'_1(\lambda_0) = 0,$$

and

$$\Gamma_2 = \{(x_2(t), \lambda(t)) : t \in \mathbb{R}_\epsilon(0)\}, \quad x_2(0) = x_0, \quad x'_2(0) = e, \quad \lambda(0) = \lambda_0.$$

**Theorem 4.2.** *Let  $X, Y$  be real Banach spaces continuously embedded in a real Hilbert space  $H$  with scalar product  $(\cdot, \cdot)_H : H \times H \rightarrow \mathbb{R}$  and let  $E : X_\rho(x_0) \times \mathbb{R}_\rho(\lambda_0) \rightarrow \mathbb{R}$  be a  $C^{q+1}$  functional, where  $q \geq 2$ . Consider the equation*

$$F(x, \lambda) = 0 \quad (13)$$

with a real parameter  $\lambda$ , where  $F : X_\varrho(x_0) \times \mathbb{R}_\varrho(\lambda_0) \rightarrow Y$  belongs to the class  $C^q$ . Assume that

$$(C_1) \quad F(x_0, \lambda) = 0 \text{ for every } \lambda \in \mathbb{R}_\varrho(\lambda_0),$$

$$(C_2) \quad \dim \text{Ker } F'_x(x_0, \lambda_0) = 1, \quad F'_x(x_0, \lambda_0)e = 0, \quad (e, e)_H = 1,$$

$$(C_3) \quad \text{codim Im } F'_x(x_0, \lambda_0) = 1,$$

$$(C_4) \quad E'_x(x, \lambda)h = (F(x, \lambda), h)_H \text{ for all } (x, \lambda) \in X_\varrho(x_0) \times \mathbb{R}_\varrho(\lambda_0) \text{ and for each } h \in X,$$

$$(C_5) \quad E'''_{xx\lambda}(x_0, \lambda_0)ee \neq 0.$$

Then the solution set of (13) in a small neighbourhood of  $(x_0, \lambda_0)$  is the union of

$$\Gamma_1 = \{(x_0, \lambda) : \lambda \in \mathbb{R}_\varrho(\lambda_0)\}$$

and the  $C^{q-2}$  curve  $\Gamma_2$ .  $\Gamma_1$  and  $\Gamma_2$  intersect at  $(x_0, \lambda_0)$  only. Moreover, if  $q \geq 3$  then  $\Gamma_2$  is parametrized as follows:

$$\Gamma_2 = \{(x(t), \lambda(t)) : t \in \mathbb{R}_\epsilon(0)\},$$

where  $x(0) = x_0$ ,  $\lambda(0) = \lambda_0$  and  $x'(0) = e$ .

*Proof.* It is sufficient to show that conditions  $(C_1) - (C_5)$  imply conditions (i)-(vi). First we prove that

$$\text{Ker } F'_x(x, \lambda) \perp \text{Im } F'_x(x, \lambda) \quad (14)$$

for all  $(x, \lambda) \in X_\varrho(x_0) \times \mathbb{R}_\varrho(\lambda_0)$ . From  $(C_4)$  it follows that

$$E''_{xx}(x, \lambda)hg = (F'_x(x, \lambda)h, g)_H = (F'_x(x, \lambda)g, h)_H$$

for all  $h, g \in X$ . Hence for  $h \in X$  and  $g \in \text{Ker } F'_x(x, \lambda)$  we get  $(F'_x(x, \lambda)h, g)_H = (F'_x(x, \lambda)g, h)_H = (0, h)_H = 0$ . Differentiating  $E''_{xx}(x, \lambda)$  with respect to  $\lambda$  we receive

$$E'''_{xx\lambda}(x, \lambda)hg = (F''_{x\lambda}(x, \lambda)h, g)_H$$

for all  $h, g \in X$ . Thus  $E'''_{xx\lambda}(x_0, \lambda_0)ee = (F''_{x\lambda}(x_0, \lambda_0)e, e)_H$ . By  $(C_5)$  we have  $(F''_{x\lambda}(x_0, \lambda_0)e, e)_H \neq 0$ . From this and (14) we get  $F''_{x\lambda}(x_0, \lambda_0)e \notin \text{Im } F'_x(x_0, \lambda_0)$ . Finally,  $(C_1)$  implies (i), (ii) and (v).  $\blacksquare$

Let  $H = L^2(\Omega) \times L^2(\Omega)$ . The function  $(\cdot, \cdot)_H : H \times H \rightarrow \mathbb{R}$  given by the formula

$$((z, \eta), (z_1, \eta_1))_H = \frac{1}{\pi} \iint_{\Omega} (zz_1 + \eta\eta_1) dudv \quad (15)$$

is an inner product in  $H$ . Furthermore, the pair  $(H, (\cdot, \cdot)_H)$  is a Hilbert space. The Banach spaces  $X = C^{4,\mu}_{0,0}(\overline{\Omega}) \times C^{4,\mu}_{0,0}(\overline{\Omega})$  and  $Y = C^{0,\mu}(\overline{\Omega}) \times C^{0,\mu}(\overline{\Omega})$  are easily checked to be continuously embedded in  $H$ . Hence their closed linear subspaces  $X^{S^1}$  and  $Y^{S^1}$  are also Banach spaces continuously embedded in  $H$ . In [12] we showed that for each  $p \in \mathbb{R}^2_+$  the map  $F(\cdot, p) : X \rightarrow Y$  defined by (3) is a variational

gradient of the functional  $E(\cdot, p) : X \rightarrow \mathbb{R}$  defined by (4) with respect to the scalar product in  $H$ , i.e.

$$E'_x(x, p)h = (F(x, p), h)_H \quad (16)$$

for  $x, h \in X$  (see Theorem 2.4 of [12]). From now on, we will denote by  $E^{S^1}$  the restriction of  $E$  to the space  $X^{S^1} \times \mathbb{R}_+^2$ . Let us note the important consequence of the above fact.

**Conclusion 4.3.** *For each  $p \in \mathbb{R}_+^2$  the map  $F^{S^1}(\cdot, p) : X^{S^1} \rightarrow Y^{S^1}$  is a variational gradient of the functional  $E^{S^1}(\cdot, p) : X^{S^1} \rightarrow \mathbb{R}$  with respect to the inner product in  $H$ , i.e.*

$$(E^{S^1})'_x(x, p)h = (F^{S^1}(x, p), h)_H \quad (17)$$

for  $x, h \in X^{S^1}$ .

**Theorem 4.4.** *Let  $p_0 = (\alpha_0, \beta_0) \in \mathbb{R}_+^2$  satisfy the following condition*

$$\dim N(p_0) = 3, \quad (F^{S^1})'_x(0, p_0)e = 0, \quad (e, e)_H = 1, \quad e = (e_1, 0). \quad (18)$$

*Then  $(0, \alpha_0) \in X^{S^1} \times \mathbb{R}_+$  is a bifurcation point of the equation*

$$F^{S^1}(x, \alpha, \beta_0) = 0. \quad (19)$$

*The solution set of (19) in a small neighbourhood of  $(0, \alpha_0)$  is the union of the curve of trivial solutions*

$$\Gamma_{1, \alpha} = \{(0, \alpha) : \alpha \in \mathbb{R}_+\}$$

*and the  $C^\infty$  curve  $\Gamma_{2, \alpha}$ .  $\Gamma_{1, \alpha}$  and  $\Gamma_{2, \alpha}$  intersect at  $(0, \alpha_0)$  only. Moreover,  $\Gamma_{2, \alpha}$  is parametrized as follows:*

$$\Gamma_{2, \alpha} = \{(x(t), \alpha(t)) : t \in \mathbb{R}_\epsilon(0)\},$$

*where  $x(0) = 0$ ,  $\alpha(0) = \alpha_0$  and  $x'(0) = e$ .*

From (7) it follows that if  $e \in N(p_0)$  then  $e = (e_1, 0)$  and  $e_1 \in \text{Ker}(\Delta + 2\alpha_0\Delta + \beta_0I)$ .

*Proof.* As  $\alpha_0$  is positive, there exists  $\varrho > 0$  such that  $\mathbb{R}_\varrho(\alpha_0) \subset \mathbb{R}_+$ . We verify that the operator  $F^{S^1}(\cdot, \cdot, \beta_0) : X_\varrho^{S^1}(0) \times \mathbb{R}_\varrho(\alpha_0) \rightarrow Y^{S^1}$  satisfies the assumptions of Theorem 4.2. Substituting  $p = (\alpha, \beta_0)$  and  $x = 0$  into (3) we get

$$F^{S^1}(0, \alpha, \beta_0) = 0$$

for each  $\alpha \in \mathbb{R}_\varrho(\alpha_0)$ . By Theorem 3.2, the map  $F^{S^1}(\cdot, \alpha_0, \beta_0) : X^{S^1} \rightarrow Y^{S^1}$  is  $C^\infty$  and  $(F^{S^1})'_x(0, \alpha_0, \beta_0) : X^{S^1} \rightarrow Y^{S^1}$  is a Fredholm map of index 0. Therefore

$$\dim N(p_0)^{S^1} = \text{codim Im}(F^{S^1})'_x(0, \alpha_0, \beta_0). \quad (20)$$

From Table 1 it follows that

$$\dim N(p_0)^{S^1} = 1. \quad (21)$$

Combining (21) with (20) we have

$$\text{codim Im}(F^{S^1})'_x(0, \alpha_0, \beta_0) = 1.$$

Conclusion 4.3 says that for each  $\alpha \in \mathbb{R}_+$  and for all  $x, h \in X^{S^1}$

$$(E^{S^1})'_x(x, \alpha, \beta_0)h = \left( F^{S^1}(x, \alpha, \beta_0), h \right)_H. \tag{22}$$

Notice that we have just proved that assumptions  $(C_1) - (C_4)$  of Theorem 4.2 are fulfilled. To finish the proof we have to show that assumption  $(C_5)$  of Theorem 4.2 holds. Since the spaces  $X^{S^1}, Y^{S^1}$  are continuously embedded in  $H$ , differentiating both sides of the equality (22) with respect to  $x$  we obtain

$$(E^{S^1})''_{xx}(x, \alpha, \beta_0)hg = \left( (F^{S^1})'_x(x, \alpha, \beta_0)h, g \right)_H \tag{23}$$

for  $x, h, g \in X^{S^1}$  and  $\alpha \in \mathbb{R}_+$ . Applying (5), (15) and (23) we have

$$\begin{aligned} (E^{S^1})''_{xx}(x, \alpha, \beta_0)hg &= \frac{1}{\pi} \iint_{\Omega} \left( \Delta^2 z - [z, \sigma] - [w, \eta] + 2\alpha \Delta z + \beta_0 z - 3\gamma w^2 z \right) z_1 dudv \\ &\quad + \frac{1}{\pi} \iint_{\Omega} \left( -\Delta^2 \eta - [w, z] \right) \eta_1 dudv, \end{aligned}$$

where  $x = (w, \sigma), h = (z, \eta), g = (z_1, \eta_1)$ . Hence

$$(E^{S^1})'''_{xx\alpha}(x, \alpha, \beta_0)hg = \frac{1}{\pi} \iint_{\Omega} 2(\Delta z) z_1 dudv.$$

Taking  $x = 0, \alpha = \alpha_0$  and  $h = g = e$ , we get

$$(E^{S^1})'''_{xx\alpha}(0, \alpha_0, \beta_0)ee = \frac{1}{\pi} \iint_{\Omega} 2(\Delta e_1) e_1 dudv.$$

By the assumption  $\delta_0 = \alpha_0^2 - \beta_0 > 0$  (see Table 1). From Lemma 2.2

$$\text{Ker} \left( \Delta^2 + 2\alpha_0 \Delta + \beta_0 I \right) = \text{Ker} \left( \Delta - a_0 I \right) \oplus \text{Ker} \left( \Delta - b_0 I \right),$$

where  $\Delta^2 + 2\alpha_0 \Delta + \beta_0 I : C_{0,0}^{4,\mu}(\overline{\Omega}) \rightarrow C^{0,\mu}(\overline{\Omega}), \Delta - a_0 I, \Delta - b_0 I : C_0^{2,\mu}(\overline{\Omega}) \rightarrow C^{0,\mu}(\overline{\Omega}), a_0 = -\alpha_0 - \sqrt{\delta_0}$  and  $b_0 = -\alpha_0 + \sqrt{\delta_0}$ . We can choose  $e$  so that  $\Delta e_1 - a_0 e_1 = 0$  or  $\Delta e_1 - b_0 e_1 = 0$  (see Table 1). If  $\Delta e_1 - a_0 e_1 = 0$  then

$$(E^{S^1})'''_{xx\alpha}(0, \alpha_0, \beta_0)ee = \frac{2a_0}{\pi} \iint_{\Omega} e_1^2 dudv = 2a_0 (e, e)_H = 2a_0 < 0. \tag{24}$$

If  $\Delta e_1 - b_0 e_1 = 0$  then

$$(E^{S^1})'''_{xx\alpha}(0, \alpha_0, \beta_0)ee = 2b_0 < 0, \tag{25}$$

which completes the proof. ■

Let  $(0, p_0) \in \Gamma$  satisfy (18). From Theorem 4.4 it follows that  $(0, p_0)$  is a bifurcation point of the equation (2). What is more, at least two  $C^\infty$  branches of nontrivial radial solutions bifurcate from this point. The union of this branches is the curve  $\Gamma_{2,\alpha}$ .

Theorem 4.4 refers to bifurcation with respect to  $\alpha$ . Our purpose now is to prove an analogical theorem on bifurcation with respect to  $\beta$ .

**Theorem 4.5.** *Let  $p_0 = (\alpha_0, \beta_0) \in \mathbb{R}_+^2$  satisfy the condition (18). Then  $(0, \beta_0) \in X^{S^1} \times \mathbb{R}_+$  is a bifurcation point of the equation*

$$F^{S^1}(x, \alpha_0, \beta) = 0. \quad (26)$$

*The solution set of (26) in a small neighbourhood of  $(0, \beta_0)$  is the union of the curve of trivial solutions*

$$\widehat{\Gamma}_{1,\beta} = \{(0, \beta) : \beta \in \mathbb{R}_+\}$$

*and the  $C^\infty$  curve  $\widehat{\Gamma}_{2,\beta}$ .  $\widehat{\Gamma}_{1,\beta}$  and  $\widehat{\Gamma}_{2,\beta}$  intersect at  $(0, \beta_0)$  only. Moreover,  $\widehat{\Gamma}_{2,\beta}$  is parametrized as follows:*

$$\widehat{\Gamma}_{2,\beta} = \{(\widehat{x}(t), \beta(t)) : t \in \mathbb{R}_\epsilon(0)\},$$

*where  $\widehat{x}(0) = 0$ ,  $\beta(0) = \beta_0$  and  $\widehat{x}'(0) = e$ .*

*Proof.* The proof is also based on Theorem 4.2. Take  $\varrho > 0$  such that  $\mathbb{R}_\varrho(\beta_0) \subset \mathbb{R}_+$ . Considerations similar to those in the proof of Theorem 4.4 show that the map  $F^{S^1}(\cdot, \alpha_0, \cdot) : X_\varrho^{S^1}(0) \times \mathbb{R}_\varrho(\beta_0) \rightarrow Y^{S^1}$  satisfies assumptions  $(C_1) - (C_4)$  of Theorem 4.2. The details are left to the reader. The task is now to check assumption  $(C_5)$ . From Conclusion 4.3 we get that for each  $\beta \in \mathbb{R}_+$  and for all  $x, h \in X^{S^1}$

$$(E^{S^1})'_x(x, \alpha_0, \beta)h = (F^{S^1}(x, \alpha_0, \beta), h)_H.$$

Hence

$$(E^{S^1})''_{xx}(x, \alpha_0, \beta)hg = ((F^{S^1})'_x(x, \alpha_0, \beta)h, g)_H. \quad (27)$$

Using (5), (15) and (27) we obtain

$$\begin{aligned} (E^{S^1})''_{xx}(x, \alpha_0, \beta)hg &= \frac{1}{\pi} \iint_{\Omega} (\Delta^2 z - [z, \sigma] - [w, \eta] + 2\alpha_0 \Delta z + \beta z - 3\gamma w^2 z) z_1 dudv \\ &+ \frac{1}{\pi} \iint_{\Omega} (-\Delta^2 \eta - [w, z]) \eta_1 dudv, \end{aligned} \quad (28)$$

where  $x = (w, \sigma)$ ,  $h = (z, \eta)$ ,  $g = (z_1, \eta_1)$ . Differentiating (28) with respect to  $\beta$  we have

$$(E^{S^1})'''_{xx\beta}(x, \alpha_0, \beta)hg = \frac{1}{\pi} \iint_{\Omega} z z_1 dudv.$$

In particular,

$$(E^{S^1})'''_{xx\beta}(0, \alpha_0, \beta_0)ee = \frac{1}{\pi} \iint_{\Omega} e_1^2 dudv = (e, e)_H = 1 > 0, \quad (29)$$

which completes the proof. ■

Fix  $(0, p_0) \in \Gamma$  such that  $\dim N(p_0) = 3$ ,  $p_0 = (\alpha_0, \beta_0)$ . Let us remark that if  $\Gamma_{2,\alpha} \cap \widehat{\Gamma}_{2,\beta} = \{(0, p_0)\}$  then at least four  $C^\infty$  branches of nontrivial radial solutions bifurcate from  $(0, p_0)$ . Therefore the next question is whether the curves  $\Gamma_{2,\alpha}$  and  $\widehat{\Gamma}_{2,\beta}$  intersect at  $(0, p_0)$  only.

In order to answer this question we apply a finite-dimensional reduction of the Lyapunov-Schmidt type with the key function due to Saponov (see [14, 22]).

Let  $G : X^{S^1} \times \mathbb{R} \times \mathbb{R}_+ \rightarrow Y^{S^1}$  be given by

$$G(x, \xi, \alpha) = F^{S^1}(x, \alpha, \beta_0) + (\xi - (x, e)_H) e.$$

It is easy to check that  $G'_x(0, 0, \alpha_0) : X^{S^1} \rightarrow Y^{S^1}$  is an isomorphism. By the implicit function theorem there exist  $\epsilon > 0$  and a map  $\tilde{x} : \mathbb{R}_\epsilon(0) \times \mathbb{R}_\epsilon(\alpha_0) \rightarrow X_\epsilon^{S^1}(0)$  such that  $\tilde{x}(0, \alpha_0) = 0$  and for every  $(x, \xi, \alpha) \in X_\epsilon^{S^1}(0) \times \mathbb{R}_\epsilon(0) \times \mathbb{R}_\epsilon(\alpha_0)$  we have  $G(x, \xi, \alpha) = 0$  iff  $x = \tilde{x}(\xi, \alpha)$ . Hence

$$G(\tilde{x}(\xi, \alpha), \xi, \alpha) = 0. \quad (30)$$

Furthermore,  $\tilde{x}'_\xi(0, \alpha_0) = e$  and  $\tilde{x}(0, \alpha) = 0$  for all  $|\alpha - \alpha_0| < \epsilon$ . Thus

$$\tilde{x}(\xi, \alpha) = \xi e + o(\sqrt{\xi^2 + (\alpha - \alpha_0)^2}). \quad (31)$$

Let us define  $\varphi, \Phi : \mathbb{R}_\epsilon(0) \times \mathbb{R}_\epsilon(\alpha_0) \rightarrow \mathbb{R}$  as follows:

$$\varphi(\xi, \alpha) = \xi - (\tilde{x}(\xi, \alpha), e)_H$$

and

$$\Phi(\xi, \alpha) = -E^{S^1}(\tilde{x}(\xi, \alpha), \alpha, \beta_0) + \frac{1}{2}\varphi^2(\xi, \alpha).$$

$\Phi(\xi, \alpha)$  is called a *key function*. Both  $\Phi$  and  $\varphi$  are  $C^\infty$ -smooth. We also have

$$G(\tilde{x}(\xi, \alpha), \xi, \alpha) = F^{S^1}(\tilde{x}(\xi, \alpha), \alpha, \beta_0) + \varphi(\xi, \alpha)e. \quad (32)$$

Differentiating  $\varphi$  and  $\Phi$  with respect to  $\xi$  we receive

$$\varphi'_\xi(\xi, \alpha) = 1 - (\tilde{x}'_\xi(\xi, \alpha), e)_H$$

and

$$\begin{aligned} \Phi'_\xi(\xi, \alpha) &= -(E^{S^1})'_x(\tilde{x}(\xi, \alpha), \alpha, \beta_0)\tilde{x}'_\xi(\xi, \alpha) + \varphi(\xi, \alpha)\varphi'_\xi(\xi, \alpha) \\ &= -\left(F^{S^1}(\tilde{x}(\xi, \alpha), \alpha, \beta_0), \tilde{x}'_\xi(\xi, \alpha)\right)_H + \varphi(\xi, \alpha) - \left(\varphi(\xi, \alpha)e, \tilde{x}'_\xi(\xi, \alpha)\right)_H \\ &= -\left(G(\tilde{x}(\xi, \alpha), \xi, \alpha), \tilde{x}'_\xi(\xi, \alpha)\right)_H + \varphi(\xi, \alpha) \\ &= \varphi(\xi, \alpha), \end{aligned}$$

by (17) and (30). From (30) and (32) we conclude that all solutions of the equation (19) in a small neighbourhood of  $(0, \alpha_0)$  in  $X^{S^1} \times \mathbb{R}_+$  are of the form  $(\tilde{x}(\xi, \alpha), \alpha)$  and

$$F^{S^1}(\tilde{x}(\xi, \alpha), \alpha, \beta_0) = 0 \iff \Phi'_\xi(\xi, \alpha) = 0 \iff \varphi(\xi, \alpha) = 0. \quad (33)$$

We describe now the solution set of the equation

$$\varphi(\xi, \alpha) = 0$$

in a small neighbourhood of  $(0, \alpha_0)$  in  $\mathbb{R} \times \mathbb{R}_+$ . For this purpose we use the Taylor formula of  $\varphi$  at  $(0, \alpha_0)$ . From (32) it follows that

$$\left(F^{S^1}(\tilde{x}(\xi, \alpha), \alpha, \beta_0) + \varphi(\xi, \alpha)e, e\right)_H = 0,$$

hence

$$\varphi(\xi, \alpha) = - \left( F^{S^1}(\tilde{x}(\xi, \alpha), \alpha, \beta_0), e \right)_H,$$

and by (17)

$$\varphi(\xi, \alpha) = -(E^{S^1})'_x(\tilde{x}(\xi, \alpha), \alpha, \beta_0)e. \quad (34)$$

Applying (4) and (34) we get

$$\begin{aligned} C_1 &:= \varphi'_\xi(0, \alpha_0) = -(E^{S^1})''_{xx}(0, p_0)ee = 0, \\ C_{11} &:= \varphi''_{\xi\xi}(0, \alpha_0) = -(E^{S^1})'''_{xxx}(0, p_0)eee = 0, \\ C_{12} &:= \varphi''_{\xi\alpha}(0, \alpha_0) = -(E^{S^1})'''_{xx\alpha}(0, p_0)ee, \\ C_{111} &:= \varphi'''_{\xi\xi\xi}(0, \alpha_0) = -(E^{S^1})^{(4)}_{xxxx}(0, p_0)eeee - 3(E^{S^1})'''_{xxx}(0, p_0)yee, \end{aligned}$$

where  $y = (y_1, y_2) = \tilde{x}''_{\xi\xi}(0, \alpha_0)$  is a solution of the equation

$$(F^{S^1})''_{xx}(0, p_0)ee + (F^{S^1})'_x(0, p_0)y = 0.$$

By (24) and (25) we have  $C_{12} > 0$ . An easy calculation shows that

$$C_{111} = \frac{6}{\pi} \iint_{\Omega} \gamma e_1^4 dudv - \frac{3}{\pi} \iint_{\Omega} (\Delta y_2)^2 dudv.$$

Set

$$\begin{aligned} C_{112} &:= \varphi'''_{\xi\xi\alpha}(0, \alpha_0), \\ C_{122} &:= \varphi'''_{\xi\alpha\alpha}(0, \alpha_0). \end{aligned}$$

Since  $\varphi(0, \alpha) = 0$  for all  $|\alpha - \alpha_0| < \epsilon$ , we have

$$\varphi_{\alpha \dots \alpha}^{(k)}(0, \alpha_0) = 0$$

for every  $k \in \mathbb{N}$ . In consequence,

$$\begin{aligned} \varphi(\xi, \alpha) &= C_{12}\xi(\alpha - \alpha_0) + \frac{1}{6}C_{111}\xi^3 + \frac{1}{2}C_{112}\xi^2(\alpha - \alpha_0) + \frac{1}{2}C_{122}\xi(\alpha - \alpha_0)^2 \\ &\quad + o\left(\sqrt{\xi^2 + (\alpha - \alpha_0)^2}^3\right) \\ &= C_{12}\xi(\alpha - \alpha_0) + \frac{1}{6}C_{111}\xi^3 + \frac{1}{2}C_{112}\xi^2(\alpha - \alpha_0) + \frac{1}{2}C_{122}\xi(\alpha - \alpha_0)^2 \\ &\quad + \xi f(\xi, \alpha) \end{aligned}$$

where  $f : \mathbb{R}_\epsilon(0) \times \mathbb{R}_\epsilon(\alpha_0) \rightarrow \mathbb{R}$  is a  $C^\infty$  function such that  $f(0, \alpha_0) = 0$ ,  $f'_\alpha(0, \alpha_0) = 0$  and  $f'_\xi(0, \alpha_0) = f''_{\xi\xi}(0, \alpha_0) = 0$ . Let  $g : \mathbb{R}_\epsilon(0) \times \mathbb{R}_\epsilon(\alpha_0) \rightarrow \mathbb{R}$  be given by

$$g(\xi, \alpha) = C_{12}(\alpha - \alpha_0) + \frac{1}{6}C_{111}\xi^2 + \frac{1}{2}C_{112}\xi(\alpha - \alpha_0) + \frac{1}{2}C_{122}(\alpha - \alpha_0)^2 + f(\xi, \alpha).$$

Then

$$\varphi(\xi, \alpha) = 0 \iff \xi = 0 \vee g(\xi, \alpha) = 0.$$

We check at once that  $g(0, \alpha_0) = 0$ ,  $g'_\xi(0, \alpha_0) = 0$  and  $g'_\alpha(0, \alpha_0) = C_{12} > 0$ . By the implicit function theorem there exists a  $C^\infty$  function  $\tilde{\alpha} : \mathbb{R}_\rho(0) \rightarrow \mathbb{R}_\rho(\alpha_0)$ ,  $0 < \rho < \epsilon$  such that  $\tilde{\alpha}(0) = \alpha_0$  and for all  $(\xi, \alpha) \in \mathbb{R}_\rho(0) \times \mathbb{R}_\rho(\alpha_0)$  we have

$$g(\xi, \alpha) = 0 \iff \alpha = \tilde{\alpha}(\xi).$$

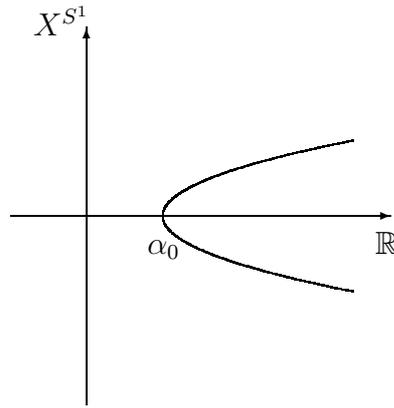


Figure 1: The scheme of postcritical bifurcation

Differentiating the equality  $g(\xi, \tilde{\alpha}(\xi)) = 0$  with respect to  $\xi$  we get

$$\tilde{\alpha}'(0) = -\frac{g'_\xi(0, \alpha_0)}{g'_\alpha(0, \alpha_0)} = 0$$

and

$$\tilde{\alpha}''(0) = -\frac{g''_{\xi\xi}(0, \alpha_0)}{g'_\alpha(0, \alpha_0)} = -\frac{C_{111}}{3C_{12}}.$$

Remark that

$$\tilde{\alpha}''(0) \neq 0 \iff C_{111} \neq 0 \iff \gamma \neq \frac{\iint_{\Omega} (\Delta y_2)^2 dudv}{2 \iint_{\Omega} e_1^4 dudv}.$$

If  $C_{111} < 0$  then  $\tilde{\alpha}''(0) > 0$  and  $\tilde{\alpha}$  achieves the minimum at 0. Moreover, there exists  $0 < \rho_1 < \rho$  such that  $\tilde{\alpha}$  is strictly decreasing for  $\xi \in (-\rho_1, 0]$  and it is strictly increasing for  $\xi \in [0, \rho_1)$ . Hence there is  $0 < \rho_2 < \rho$  and there are  $C^\infty$  functions  $\xi_1 : [\alpha_0, \alpha_0 + \rho_2) \rightarrow (-\rho_1, 0]$  and  $\xi_2 : [\alpha_0, \alpha_0 + \rho_2) \rightarrow [0, \rho_1)$  such that  $\xi_i = \tilde{\alpha}^{-1}$  for  $i = 1, 2$ . From this, (31) and (33) we conclude that if  $C_{111} < 0$  then there is postcritical bifurcation in the solution set of (19) at the point  $(0, \alpha_0)$  (see Figure 1). All nontrivial solutions of (19) in a small neighbourhood of  $(0, \alpha_0)$  lie on the curve

$$x = \tilde{x}(\xi_i(\alpha), \alpha), \quad \alpha \in [\alpha_0, \alpha_0 + \rho_2).$$

If  $C_{111} > 0$  then  $\tilde{\alpha}''(0) < 0$  and  $\tilde{\alpha}$  achieves the maximum at 0. Moreover, there exists  $0 < \rho_1 < \rho$  such that  $\tilde{\alpha}$  is strictly increasing for  $\xi \in (-\rho_1, 0]$  and it is strictly decreasing for  $\xi \in [0, \rho_1)$ . Hence there is  $0 < \rho_2 < \rho$  and there are  $C^\infty$  functions  $\xi_1 : (\alpha_0 - \rho_2, \alpha_0] \rightarrow (-\rho_1, 0]$  and  $\xi_2 : (\alpha_0 - \rho_2, \alpha_0] \rightarrow [0, \rho_1)$  such that  $\xi_i = \tilde{\alpha}^{-1}$  for  $i = 1, 2$ . Consequently, if  $C_{111} > 0$  then there is subcritical bifurcation in the solution set of (19) at the point  $(0, \alpha_0)$  (see Figure 2). All nontrivial solutions of (19) in a small neighbourhood of  $(0, \alpha_0)$  lie on the curve

$$x = \tilde{x}(\xi_i(\alpha), \alpha), \quad \alpha \in (\alpha_0 - \rho_2, \alpha_0].$$

Similarly, we can prove that if  $C_{111} > 0$  (resp.  $C_{111} < 0$ ) then there is postcritical bifurcation (resp. subcritical bifurcation) in the solution set of (26) at the point

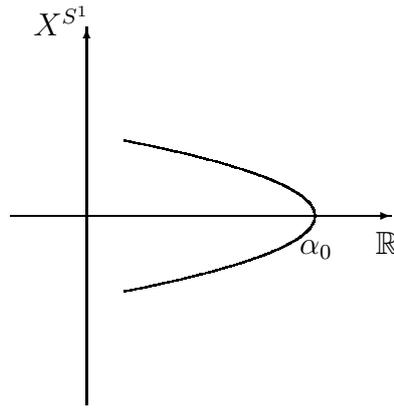


Figure 2: The scheme of subcritical bifurcation

$(0, \beta_0)$ . It is sufficient to make a finite-dimensional reduction with  $G : X^{S^1} \times \mathbb{R} \times \mathbb{R}_+ \rightarrow Y^{S^1}$  defined by

$$G(x, \xi, \beta) = F^{S^1}(x, \alpha_0, \beta) + (\xi - (x, e)_H) e$$

and check that  $C_{12} := -(E^{S^1})'''_{xx\beta}(0, p_0)ee < 0$  (see (29)).

Summarizing, we have just proved the following result.

**Theorem 4.6.** *If  $C_{111} \neq 0$  then  $\Gamma_{2,\alpha} \cap \widehat{\Gamma}_{2,\beta} = \{(0, p_0)\}$ . Another words, at  $(0, p_0)$  at least four  $C^\infty$  branches of nontrivial radial solutions of (2) meet, causing the plate to choose between different forms of equilibrium.*

## References

- [1] S.S. Antman, *Nonlinear problems of elasticity*, Ser. Applied Mathematical Sciences, vol. 107, Springer-Verlag, 1995.
- [2] M.S. Berger, On von Kármán equations and the buckling of a thin elastic plate, I. The clamped plate, *Communications on Pure and Applied Mathematics*, vol. 20 (1967), p. 687–719.
- [3] F. Bloom, D. Coffin, *Handbook of Thin Plate Buckling and Postbuckling*, Chapman & Hall/CRC, 2001.
- [4] I. Bock, On nonstationary von Kármán equations, *Zeitschrift für Angewandte Mathematik und Mechanik*, vol. 76 (1996), p. 559–571.
- [5] C.S. Chien & M.S. Chen, Multiple bifurcation in the von Kármán equations, *SIAM J. Sci. Comput.*, vol. 18, no. 6 (1997), pp. 1737–1766.
- [6] P.G. Ciarlet & P. Rabier, *Les Equations de von Kármán*, Lecture Notes in Math., vol. 826, Springer-Verlag, 1980.

- [7] P.G. Ciarlet & L. Gratie, Generalized von Kármán equations, *Journal des Mathématiques Pures et Appliquées*, vol. 80, no. 3 (2001), pp. 263–279.
- [8] M.G. Crandall & P.H. Rabinowitz, Bifurcation from simple eigenvalues, *J. Funct. Anal.*, vol. 8 (1971), pp. 321–340.
- [9] P.A. Djonjorov, V.M. Vassilev, Acceleration Waves in the von Kármán Plate Theory, *Integral Methods in Science and Engineering*, Chapman & Hall/CRC Research Notes in Mathematics 418, Boca Raton, FL, 2000, pp. 131–136.
- [10] Ji-Huan He, A Lagrangian for von Kármán equations of large deflection problem of thin circular plate, *Applied mathematics and computation*, vol. 143, no. 2-3 (2003), pp. 543–549.
- [11] E.J. Hölder & D. Schaffer, Boundary conditions and mode jumping in the von Kármán equations, *SIAM J. Math. Anal.*, vol. 15, no. 3 (1984), pp. 446–457.
- [12] J. Janczewska, Bifurcation in the solution set of the von Kármán equations of an elastic disk lying on the elastic foundation, *Annales Polonici Mathematici*, vol. 77 (2001), pp. 53–68.
- [13] J. Janczewska, The necessary and sufficient condition for bifurcation in the von Kármán equations, *NoDEA*, vol. 10 (2003), pp. 73–94.
- [14] J. Janczewska, Local properties of the solution set of the operator equation in Banach spaces in a neighbourhood of a bifurcation point, *Central European Journal of Mathematics*, vol. 2, no. 4 (2004), pp. 561–572.
- [15] J. Janczewska, Description of the solution set of the von Kármán equations for a circular plate in a small neighbourhood of a simple bifurcation point, *NoDEA*, vol. 13 (2006), pp. 337–348.
- [16] A.Kh. Khanmamedov, Global attractors for von Kármán equations with nonlinear interior dissipation, *Journal of Mathematical Analysis and Applications*, vol. 318, no. 1 (2006), pp. 92–101.
- [17] E.M. Kramer, The von Kármán equations, the stress function, and elastic ridges in high dimensions, *J. Math. Phys.*, vol. 38, no. 2 (1997), pp. 831–846.
- [18] Yu. Morozov, *The study of the nonlinear model which describes the equilibrium forms, fundamental frequencies and modes of oscillations of a finite beam on an elastic foundation*, Ph. D. thesis (in Russian), Applied Mathematics Department, Voronezh State University, 1998.
- [19] A.D. Muradova, Numerical techniques for linear and nonlinear eigenvalue problems in the theory of elasticity, *ANZIAM J.*, vol. 46 (2005), pp. 426–438.
- [20] L. Nirenberg, *Topics in nonlinear functional analysis*, Courant Inst. of Math. Sciences, New York, 1974.

- [21] B. Rao, Marguerre-von Kármán equations and membrane model, *Nonl. Anal., Theory, Methods and Applications*, vol. 24, no. 8 (1995), pp. 1131–1140.
- [22] Yu.I. Saponov, Finite-dimensional reductions in smooth extremal problems, *Uspehi Mat. Nauk*, vol. 1 (1996), pp. 101–132.
- [23] I.I. Voronovich, *Mathematical problems in the nonlinear theory of shells* (in Russian), Nauka, Moscow, 1989.

Department of Technical Physics and Applied Mathematics  
Gdańsk University of Technology  
ul. G. Narutowicza 11/12, 80-952 Gdańsk, Poland  
janczewska@mifgate.pg.gda.pl