

Existence of Three Solutions to a Neumann Problem for Elliptic Equations Driven by a p -Laplacian Operator

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Abstract

We investigate the existence of three weak solutions for a Neumann boundary value problem driven by a p -Laplacian operator. The technical approach is fully based on a three critical points theorem.

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1. Introduction

Throughout the paper, $\Omega \subset \mathbb{R}^N$ ($N \geq 1$) is non-empty bounded open set with smooth boundary $\partial\Omega$, $p > N$ and $f : \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ is a L^1 -Carathéodory function.

Remark 1.1. We recall that a function $f : \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ is said to be L^1 -Carathéodory if (δ_1) $x \rightarrow f(x, t)$ is measurable for every $t \in \mathbb{R}$; (δ_2) $t \rightarrow f(x, t)$ is continuous for almost every $x \in \Omega$; (δ_3) for every $\rho > 0$ there exists a function $l_\rho \in L^1(\Omega)$ such that

$$\sup_{|t| \leq \rho} |f(x, t)| \leq l_\rho(x)$$

for almost every $x \in \Omega$.

We are interested to study the following boundary value problem

$$\begin{cases} -\Delta_p u + a(x)|u|^{p-2}u = \lambda f(x, u) & \text{in } \Omega, \\ \frac{\partial u}{\partial n} = 0 & \text{on } \partial\Omega, \end{cases} \quad (1.1)$$

where $\Delta_p u = \operatorname{div}(|\nabla u|^{p-2}\nabla u)$ is the p -Laplacian operator, $a \in L^\infty(\Omega)$ with $\operatorname{ess\,inf}_\Omega a > 0$ and $\lambda > 0$, based on a very recent three critical points theorem due to Bonanno and Marano [1].

In the sequel, X will denote the Sobolev space $W^{1,p}(\Omega)$ equipped with the norm

$$\|u\| = \left(\int_\Omega (|\nabla u(x)|^p + a(x)|u(x)|^p) dx \right)^{1/p}.$$

Put

$$F(x, t) = \int_0^t f(x, \xi) d\xi$$

for each $(x, t) \in \Omega \times \mathbb{R}$, and

$$c = \sup_{u \in X \setminus \{0\}} \frac{\max_{x \in \bar{\Omega}} |u(x)|}{\|u\|}.$$

Since $p > N$, one has $c < +\infty$. In addition, if Ω is convex, it is known [2] that

$$\begin{aligned} \sup_{u \in W^{1,p}(\Omega) \setminus \{0\}} \frac{\max_{x \in \bar{\Omega}} |u(x)|}{\|u\|} &\leq 2^{\frac{p-1}{p}} \\ &\times \max \left\{ \left(\frac{1}{\|a\|_1} \right)^{\frac{1}{p}}; \frac{\operatorname{diam}(\Omega)}{N^{\frac{1}{p}}} \left(\frac{p-1}{p-N} m(\Omega) \right)^{\frac{p-1}{p}} \frac{\|a\|_\infty}{\|a\|_1} \right\} \end{aligned}$$

where $m(\Omega)$ is the Lebesgue measure of the set Ω , and equality occurs when Ω is a ball.

By a solution (weak) of problem (1), we mean any $u \in W^{1,p}(\Omega)$ such that

$$\int_\Omega (|\nabla u(x)|^{p-2}\nabla u(x)\nabla v(x) + a(x)|u(x)|^{p-2}u(x)v(x)) dx - \lambda \int_\Omega f(x, u(x))v(x) dx = 0$$

for every $v \in W^{1,p}(\Omega)$.

For a thorough account on the subject we refer to [3-9] and therein references.

2. Main results

First we here recall for the reader's convenience Theorem 2.6 of [1] with Ψ replaced by $-J$:

Theorem 2.1. Let X be a reflexive real Banach space, let $\Phi : X \rightarrow R$ be a sequentially weakly lower semicontinuous, coercive and continuously *Gâteaux* differentiable whose *Gâteaux* derivative admits a continuous inverse on X^* , and let $J : X \rightarrow R$ be a sequentially weakly lower semicontinuous and continuously *Gâteaux* differentiable functional whose *Gâteaux* derivative is compact. Assume that there exist $r \in R$ and $u_0, u_1 \in X$ with $\Phi(u_0) < r < \Phi(u_1)$ and $J(u_0) = 0$, such that

- (i)
$$\sup_{u \in \Phi^{-1}([-\infty, r])} (-J(u)) < (r - \Phi(u_0)) \frac{-J(u_1)}{\Phi(u_1) - \Phi(u_0)},$$
- (ii) for each $\lambda \in \Lambda_r := \left[\frac{\Phi(u_1) - \Phi(u_0)}{-J(u_1)}, \frac{r - \Phi(u_0)}{\sup_{u \in \Phi^{-1}([-\infty, r])} (-J(u))} \right]$ the functional $\Phi + \lambda J$ is coercive.

Then, for each $\lambda \in \Lambda_r$ the functional $\Phi + \lambda J$ has at least three distinct critical points in X .

Now we formulate our main result as follows:

Theorem 2.2. Let $f : \Omega \times R \rightarrow R$ be a L^1 -Carathéodory function, and denote $F(x, t) = \int_0^t f(x, \xi) d\xi$ for each $(x, t) \in \Omega \times R$. Assume that there exist a positive constant r and a function $w \in X$ such that

- (α_1) $\|w\|^p > pr$;
- (α_2)
$$\frac{\int_{\Omega} \sup_{t \in [-c\sqrt[p]{pr}, c\sqrt[p]{pr}]} F(x, t) dx}{r} < p \frac{\int_{\Omega} F(x, w(x)) dx}{\|w\|^p};$$
- (α_3)
$$\limsup_{|t| \rightarrow +\infty} \frac{F(x, t)}{|t|^p} < \frac{\int_{\Omega} \sup_{t \in [-c\sqrt[p]{pr}, c\sqrt[p]{pr}]} F(x, t) dx}{m(\Omega)pc^pr}$$
 uniformly with respect to $x \in \Omega$.

Then, for each $\lambda \in \left[\frac{\|w\|^p}{p \int_{\Omega} F(x, w(x)) dx}, \frac{r}{\int_{\Omega} \sup_{t \in [-c\sqrt[p]{pr}, c\sqrt[p]{pr}]} F(x, t) dx} \right]$ the problem (2.1) admits at least three weak solutions in X .

Proof. In order to apply Theorem A, we begin by setting

$$\Phi(u) = \frac{1}{p} \|u\|^p \quad (2.1)$$

and

$$J(u) = - \int_{\Omega} F(x, u(x)) dx \quad (2.2)$$

for each $u \in X$. Since $p > N$, X is compactly embedded in $C^0(\overline{\Omega})$ and it is well known that Φ and J are well defined and continuously *Gâteaux* differentiable functionals whose *Gâteaux* derivatives at the point $u \in X$ are the functionals $\Phi'(u)$, $J'(u) \in X^*$, given by

$$\Phi'(u)(v) = \int_{\Omega} (|\nabla u(x)|^{p-2} \nabla u(x) \nabla v(x) + a(x)|u(x)|^{p-2} u(x)v(x)) dx$$

and

$$J'(u)(v) = - \int_{\Omega} f(x, u(x))v(x) dx$$

for every $v \in X$, respectively, as well as J is sequentially weakly lower semicontinuous and $J' : X \rightarrow X^*$ is a compact operator.

We claim that Φ' admits a continuous inverse on X^* . To keep our claim, first we shall show that Φ' is a uniformly monotone operator in X . Moreover, taking into account (2.2) of [10], for every $u, v \in X$ there exists a positive constant c_p such that

$$\langle |\nabla u(x)|^{p-2} \nabla u(x) - |\nabla v(x)|^{p-2} \nabla v(x), \nabla u(x) - \nabla v(x) \rangle \geq c_p |\nabla u(x) - \nabla v(x)|^p$$

and

$$\langle |u(x)|^{p-2} u(x) - |v(x)|^{p-2} v(x), u(x) - v(x) \rangle \geq c_p |u(x) - v(x)|^p$$

where $\langle \cdot, \cdot \rangle$ denotes the usual inner product in R^N . So, we have

$$(\Phi'(u) - \Phi'(v))(u - v) \geq c_p \|u - v\|^p$$

for every $u, v \in X$, which means that Φ' is uniformly monotone. Therefore, since Φ is coercive and hemicontinuous in X , by applying Theorem 26.A. of [11], we have that Φ' admits a continuous inverse on X^* . Using again that Φ' is monotone, we obtain that Φ is sequentially weakly lower semi continuous (see [11, Proposition 25.20]).

Choose $u_0 = 0$ and $u_1 = w$, from (α_1) and (2) we get $\Phi(u_0) < r < \Phi(u_1)$, and by (3) we have $J(u_0) = 0$. Moreover, since

$$\sup_{x \in \Omega} |u(x)| \leq c \|u\| \tag{2.3}$$

for each $u \in X$, we obtain

$$\begin{aligned} \Phi^{-1}([-\infty, r]) &= \{u \in X; \Phi(u) \leq r\} \\ &= \{u \in X; \|u\| \leq \sqrt[p]{pr}\} \\ &\subseteq \{u \in X; |u(x)| \leq c \sqrt[p]{pr} \text{ for all } x \in \Omega\}, \end{aligned}$$

and it follows that

$$\begin{aligned} \sup_{u \in \Phi^{-1}([-\infty, r])} (-J(u)) &= \sup_{u \in \Phi^{-1}([-\infty, r])} \int_{\Omega} F(x, u(x)) dx \\ &\leq \int_{\Omega} \sup_{t \in [-c \sqrt[p]{pr}, c \sqrt[p]{pr}]} F(x, t) dx. \end{aligned}$$

Therefore, owing to (α_2) , we have

$$\begin{aligned}
 \sup_{u \in \Phi^{-1}([-\infty, r])} (-J(u)) &= \sup_{u \in \Phi^{-1}([-\infty, r])} \int_{\Omega} F(x, u(x)) dx \\
 &\leq \int_{\Omega} \sup_{t \in [-c \sqrt[p]{pr}, c \sqrt[p]{pr}]} F(x, t) dx \\
 &< pr \frac{\int_{\Omega} F(x, w(x)) dx}{\|w\|^p} \\
 &= (r - \Phi(u_0)) \frac{-J(u_1)}{\Phi(u_1) - \Phi(u_0)},
 \end{aligned}$$

namely, Assumption (i) of Theorem A is fulfilled. Furthermore from (α_3) there exist two constants $\gamma, \tau \in \mathbb{R}$ with

$$0 < \gamma < \frac{\int_{\Omega} \sup_{t \in [-c \sqrt[p]{pr}, c \sqrt[p]{pr}]} F(x, t) dx}{r}$$

such that

$$pc^p m(\Omega) F(x, t) \leq \gamma |t|^p + \tau \text{ for a.e. } x \in \Omega.$$

Fix $u \in X$. Then

$$F(x, u(x)) \leq \frac{1}{pc^p m(\Omega)} (\gamma |u(x)|^p + \tau) \text{ for a.e. } x \in \Omega. \quad (2.4)$$

So, for any fixed

$$\lambda \in \left[\frac{\|w\|^p}{p \int_{\Omega} F(x, w(x)) dx}, \frac{r}{\int_{\Omega} \sup_{t \in [-c \sqrt[p]{pr}, c \sqrt[p]{pr}]} F(x, t) dx} \right],$$

from (2), (3), (4) and (5), we have

$$\begin{aligned}
 \Phi(u) + \lambda J(u) &= \frac{1}{p} \|u\|^p - \lambda \int_{\Omega} F(x, u(x)) dx \\
 &\geq \frac{1}{p} \|u\|^p - \frac{\lambda}{pc^p m(\Omega)} (\gamma \int_{\Omega} |u(x)|^p dx + m(\Omega) \tau) \\
 &\geq \frac{1}{p} \|u\|^p - \frac{\lambda}{pc^p m(\Omega)} (\gamma c^p m(\Omega) \|u\|^p + m(\Omega) \tau) \\
 &\geq \frac{1}{p} \left(1 - \gamma \frac{r}{\int_{\Omega} \sup_{t \in [-c \sqrt[p]{pr}, c \sqrt[p]{pr}]} F(x, t) dx} \right) \|u\|^p \\
 &\quad - \frac{r \tau}{pc^p \int_{\Omega} \sup_{t \in [-c \sqrt[p]{pr}, c \sqrt[p]{pr}]} F(x, t) dx},
 \end{aligned}$$

and thus

$$\lim_{\|u\| \rightarrow +\infty} (\Phi(u) + \lambda J(u)) = +\infty,$$

which means the functional $\Phi + \lambda J$ is coercive. So, Assumption (ii) of Theorem A is satisfied. Now, we can apply Theorem A. Hence, by using Theorem A, taking into account that the weak solutions of (1) are exactly the solutions of the equation $\Phi'(u) + \lambda J'(u) = 0$, the problem (1) admits at least three weak solutions. ■

Remark 2.3. Note $F(x, 0) = 0$, so $\int_{\Omega} \sup_{t \in [-c \sqrt[p]{pr}, c \sqrt[p]{pr}]} F(x, t) dx \geq 0$ and now by applying (α_2) since $\|w\|^p > 0$, we have that $\int_a^b F(x, w(x)) dx > 0$.

Let us here give a consequence of Theorem 2.2 for a fixed test function w .

Corollary 2.4. Let $f : \Omega \times R \rightarrow R$ be a L^1 -Carathéodory function, and denote $F(x, t) = \int_0^t f(x, \xi) d\xi$ for each $(x, t) \in \Omega \times R$. Assume that there exist two positive constants θ and τ with $\frac{\theta}{c} < \tau$ such that

$$(\alpha_4) \frac{\int_{\Omega} \sup_{t \in [-\theta, \theta]} F(x, t) dx}{\theta^p} < \frac{\int_{\Omega} F(x, \tau \|a\|_1^{-\frac{1}{p}}) dx}{(c\tau)^p};$$

$$(\alpha_5) \limsup_{|t| \rightarrow +\infty} \frac{F(x, t)}{|t|^p} < \frac{\int_{\Omega} \sup_{t \in [-\theta, \theta]} F(x, t) dx}{m(\Omega)\theta^p} \text{ uniformly with respect to } x \in \Omega.$$

Then, for each λ satisfying $\frac{\lambda}{p} \in \left[\frac{\tau^p}{\int_{\Omega} F(x, \tau \|a\|_1^{-\frac{1}{p}}) dx}, \frac{\theta^p}{c^p \int_{\Omega} \sup_{t \in [-\theta, \theta]} F(x, t) dx} \right]$ the problem (1) admits at least three weak solutions in X .

Proof. We claim that all the assumptions of Theorem 2.2 are satisfied by choosing

$$w(x) = \tau \|a\|_1^{-\frac{1}{p}} \quad (2.5)$$

and $r = \frac{1}{p} \left(\frac{\theta}{c}\right)^p$. It follows from (2.5) that $w \in X$ and $\|w\|^p = \tau^p$, so the assumption $\tau > \frac{\theta}{c}$ follows that Assumption (α_1) is fulfilled. Also, from (α_4) and (α_5) we arrive at (α_2) and (α_3) , respectively. Hence, Theorem 2.2 follows the conclusion. ■

We now present a particular case of Corollary 2.4, in which the function f has separated variables.

Corollary 2.5. Let $\tilde{f}_1 \in L^1(\Omega)$ be a positive function and $\tilde{f}_2 \in C(R)$ be a function. Put $\tilde{F}(t) = \int_0^t \tilde{f}_2(\xi) d\xi$ for all $t \in R$. Assume that there exist two positive constants θ

and τ with $\frac{\theta}{c} < \tau$ such that

$$(\alpha_6) \frac{\max_{t \in [-\theta, \theta]} \tilde{F}(t)}{\theta^p} < \frac{\tilde{F}(\tau \|a\|_1^{-\frac{1}{p}})}{(c\tau)^p};$$

$$(\alpha_7) \frac{\tilde{f}_1(x)}{\int_{\Omega} \tilde{f}_1(x) dx} \limsup_{|t| \rightarrow +\infty} \frac{\tilde{F}(t)}{|t|^p} < \frac{\max_{t \in [-\theta, \theta]} \tilde{F}(t)}{m(\Omega)\theta^p} \text{ uniformly with respect to } x \in \Omega.$$

Then, for each λ satisfying $\frac{\lambda}{p \int_{\Omega} \tilde{f}_1(x) dx} \in \left[\frac{\tau^p}{\tilde{F}(\tau \|a\|_1^{-\frac{1}{p}})}, \frac{\theta^p}{c^p \max_{t \in [-\theta, \theta]} \tilde{F}(t)} \right]$ the problem

$$\begin{cases} -\Delta_p u + a(x)|u|^{p-2}u = \lambda \tilde{f}_1(x) \tilde{f}_2(u) & \text{in } \Omega, \\ \frac{\partial u}{\partial n} = 0 & \text{on } \partial\Omega, \end{cases}$$

admits at least three weak solutions in X .

Proof. Set $f(x, t) = \tilde{f}_1(x) \tilde{f}_2(t)$ for each $(x, u) \in \Omega \times \mathbb{R}$. Since

$$F(x, t) = \tilde{f}_1(x) \tilde{F}(t),$$

from (α_6) and (α_7) we obtain (α_4) and (α_5) , respectively. Hence, Corollary 2.4 yields the conclusion. \blacksquare

Let us present an application of Corollary 2.5.

Example 2.6. Consider the problem

$$\begin{cases} -\Delta_3 u + \frac{x^2 + y^2}{\pi} |u|u = \lambda(2e^{-u^2} u^9(5 - u^2) + 1) & \text{in } \Omega, \\ \frac{\partial u}{\partial n} = 0 & \text{on } \partial\Omega \end{cases} \quad (2.6)$$

where $\Omega = \{(x, y) \in \mathbb{R}^2; x^2 + y^2 < 9\}$. We choose $p = 3$, $a(x, y) = \frac{x^2 + y^2}{\pi}$ for each $(x, y) \in \Omega$, $\tilde{f}_1(x, y) = 1$ for each $(x, y) \in \Omega$ and $\tilde{f}_2(t) = 2e^{-t^2} t^9(5 - t^2) + 1$ for each $t \in \mathbb{R}$. Note that $\tilde{F}(t) = e^{-t^2} t^{10} + t$ for all $t \in \mathbb{R}$, by choosing $\theta = 1$ and $\tau = 3$, taking into account that $c = \left(\frac{1536}{\pi}\right)^{\frac{1}{3}}$, it is easy to check that all hypotheses of Corollary 2.5 are satisfied. Hence, Corollary 2.5 is applicable to the problem (2.6) for each λ satisfying

$$\frac{\lambda}{27\pi} \in \left[\frac{27}{3^{10} \left(\frac{81}{2}\right)^{-\frac{10}{3}} e^{-9\left(\frac{81}{2}\right)^{-\frac{2}{3}} + 3 \left(\frac{81}{2}\right)^{-\frac{1}{3}}}, \frac{\pi}{1536(e^{-1} + 1)} \right].$$

Let us here give the following special case of Corollary 2.5 when $N = 1$ and $p = 2$. For simplicity, we fix $\Omega = (\beta_1, \beta_2)$. In this case, we have

$$c = \sqrt{2} \max\{\|a\|_1^{-\frac{1}{2}}, (\beta_2 - \beta_1)^{\frac{3}{2}} \|a\|_\infty \|a\|_1^{-1}\}.$$

Corollary 2.7. Let $\tilde{f}_1 \in L^1(\beta_1, \beta_2)$ be a positive function and $\tilde{f}_2 \in C(R)$ be a function such that $\tilde{f}_2(t) \geq 0$ for all $t \in [-\theta, \theta]$. Put $\tilde{F}(t) = \int_0^t \tilde{f}_2(\xi) d\xi$ for all $t \in R$, there exist two positive constants θ and τ with $\frac{\theta}{c} < \tau$ such that

$$(\alpha_8) \quad \frac{\tilde{F}(\theta)}{\theta^2} < \frac{\tilde{F}(\tau \|a\|_1^{-\frac{1}{2}})}{(c\tau)^2};$$

$$(\alpha_9) \quad \frac{\int_{\beta_1}^{\beta_2} \tilde{f}_1(x) dx}{\int_{\beta_1}^{\beta_2} \tilde{f}_1(x) dx} \limsup_{|t| \rightarrow +\infty} \frac{\tilde{F}(t)}{|t|^2} < \frac{\tilde{F}(\theta)}{(\beta_2 - \beta_1)\theta^2}.$$

Then, for each λ satisfying $\frac{\lambda}{2 \int_{\beta_1}^{\beta_2} \tilde{f}_1(x) dx} \in \left[\frac{\tau^2}{\tilde{F}(\tau \|a\|_1^{-\frac{1}{2}})}, \frac{\theta^2}{c^2 \tilde{F}(\theta)} \right]$ the problem

$$\begin{cases} -u'' + a(x)|u|u = \lambda \tilde{f}_1(x) \tilde{f}_2(u) & \text{in } (\beta_1, \beta_2), \\ u'(\beta_1) = u'(\beta_2) = 0 \end{cases}$$

admits at least three weak solutions in $W^{1,2}(\beta_1, \beta_2)$.

We conclude this paper by giving a simple consequence of Corollary 2.7 when $a(x) \equiv 1$ for all $x \in (0, 1)$.

Corollary 2.8. Let $\tilde{f}_2 \in C(R)$ be a function such that $\tilde{f}_2(t) \geq 0$ for all $t \in [-\theta, \theta]$. Put $\tilde{F}(t) = \int_0^t \tilde{f}_2(\xi) d\xi$ for all $t \in R$, there exist two positive constants θ and τ with $\theta < \sqrt{2}\tau$ such that

$$(\alpha_{10}) \quad \frac{\tilde{F}(\theta)}{\theta^2} < \frac{1}{2} \frac{\tilde{F}(\tau)}{\tau^2};$$

$$(\alpha_{11}) \quad \limsup_{|t| \rightarrow +\infty} \frac{\tilde{F}(t)}{|t|^2} < \frac{\tilde{F}(\theta)}{\theta^2}.$$

Then, for each λ satisfying $\frac{\lambda}{2} \in \left] \frac{\tau^2}{\tilde{F}(\tau)}, \frac{\theta^2}{2\tilde{F}(\theta)} \right[$ the problem

$$\begin{cases} -u'' + |u|u = \lambda \tilde{f}_2(u) & \text{in } (0, 1), \\ u'(0) = u'(1) = 0 \end{cases}$$

admits at least three weak solutions in $W^{1,2}(0, 1)$.

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