

89. Decreasing Streamlines of Solutions and Spectral Properties of Linearized Operators for Semilinear Elliptic Equations

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§ 1. Introduction. Let $\Omega \subset \mathbf{R}^N$ be a bounded domain with a smooth boundary $\partial\Omega$ and $f: \mathbf{R} \rightarrow \mathbf{R}$ be a C^1 function. We consider the semilinear elliptic equation

$$(1) \quad -\Delta u = f(u), \quad u > 0 \text{ (in } \Omega), \quad u = 0 \text{ (on } \partial\Omega).$$

Then the linearized operator around the solution $u = u(x) \in C^2(\Omega) \cap C^0(\bar{\Omega})$ is given by $A \equiv A(u) = -\Delta - f'(u)$ in $L^2(\Omega)$ with $D(A) = H_0^1 \cap H^2(\Omega)$. In the previous work [1], we have given some streamlines in Ω along which the solution decreases, when Ω is a symmetric domain in \mathbf{R}^2 . There, we restricted ourselves to the mild solution, that is, the case when the second eigenvalue $\mu_2 = \mu_2(u)$ of $A = A(u)$ is positive. In this article, we shall note that conversely, the decreasing streamlines of the solution contain some information about the eigenvalues of $A(u)$.

Thus, we suppose that the domain is the unit ball: $\Omega = \{|x| < 1\} \subset \mathbf{R}^N$. Then from [5], every solution $u = u(x)$ of (1) is radial: $u = u(|x|)$ and $u_r < 0$ for $0 < r = |x| < 1$. Therefore, the set of eigenvalues $\sigma(u)$ of $A(u)$ is divided as $\sigma(u) = \bigcup_{m=0}^{\infty} \sigma_m(u)$ according to the principle of separation of variables. Namely, let $\{\rho_m\}_{m=0}^{\infty}$ ($0 = \rho_0 < \rho_1 < \rho_2 < \dots$) be the eigenvalues of $-\Delta$, where Δ denotes the Laplace-Beltrami operator on $S^{N-1} = \{|x| = 1\}$. In fact we have $\rho_m = m(2\nu + m)$, where $2\nu = N - 2$. Further, multiplicity κ_m of ρ_m (and hence that of $\mu \in \sigma_m(u)$) is as follows: for $N = 2$ we have $\kappa_m = 1$ ($m = 0$) and $\kappa_m = 2$ ($m \geq 1$); for $N > 2$ we have $\kappa_m = (2m + N - 2)(m + N - 3)! / (N - 2)! m!$ (see, e.g. [9]). Then $\sigma_m(u)$ denotes the set of eigenvalues of the ordinary differential operator $A_m(u) = -(d^2/dr^2) - ((N-1)/r)(d/dr) - c(r) + (\rho_m/r^2)$ with $(d/dr) \cdot|_{r=0} = \cdot|_{r=1} = 0$, where $c(r) = f'(u)$.

Now, for these sets $\sigma_m(u)$ ($m = 0, 1, 2, \dots$), we claim the following, where $\mathbf{R}_+ = (0, \infty)$:

Theorem. *If $f(\mathbf{R}_+) \subset \mathbf{R}_+$, then $\sigma_m(u) \cap (-\infty, 0] = \emptyset$ for $m \geq 1$. In particular, $\dim \text{Ker } A(u)$ is at most 1 for any solution u on the ball $\Omega = \{|x| < 1\} \subset \mathbf{R}^N$, provided that $f(\mathbf{R}_+) \subset \mathbf{R}_+$.*

§ 2. Proof of Theorem. Set $\sigma_m(u) = \{\mu_j^m | j = 0, 1, 2, \dots\}$ with $-\infty < \mu_0^m < \mu_1^m < \dots$. Since $\rho_{m'} > \rho_m$ if $m' > m$, we have $\mu_0^1 < \mu_0^2 < \dots$ and hence we have only to prove that $\mu_0^1 > 0$.

The eigenfunction φ of $A(u)$ corresponding to μ_0^1 is of the form $\varphi(x) =$