Weak solution of a singular semilinear elliptic problem

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Abstract. We study the singular semilinear elliptic equation $\Delta u + f(., u) = 0$ in $\mathcal{D}'(\mathbb{R}^N)$, $N \geq 3$. $f \colon \mathbb{R}^N \times (0, \infty) \to [0, \infty)$ is such that $f(., u) \in L^1(\mathbb{R}^N)$ for u > 0 and $u \to f(x, u)$ is continuous and nonincreasing for a.e. x in \mathbb{R}^N . We assume that there exists a subset $\Omega \subset \mathbb{R}^N$ with positive measure such that f(x, u) > 0 for $x \in \Omega$ and u > 0 and that $\int_{\mathbb{R}^N} f(x, c|x|^{2-N}) dx < \infty$ for some c > 0. Then we show that there exists a unique solution u in the Marcinkiewicz space $M^{N/(N-2)}(\mathbb{R}^N)$ such that $\Delta u \in L^1(\mathbb{R}^N)$, u > 0 a.e. in \mathbb{R}^N .

Key words: singular elliptic equation, weak solution.

1. Introduction

We study the semilinear elliptic equation

$$\Delta u + f(., u) = 0 \quad \text{in} \quad \mathcal{D}'(\mathbb{R}^N), \tag{1.1}$$

where $N \ge 3$ and f satisfies the following assumptions:

(H1) $f : \mathbb{R}^N \times (0, \infty) \to [0, \infty)$. For all $u > 0, x \to f(x, u)$ is in $L^1(\mathbb{R}^N)$, and $u \to f(x, u)$ is continuous and nonincreasing for a.e. x in \mathbb{R}^N ;

(H2) There exists $\Omega \subset \mathbb{R}^N$ with positive measure such that f(x, u) > 0 for $x \in \Omega$ and u > 0;

(H3) There exists c > 0 such that

$$\int_{\mathbb{R}^N} f(x, c|x|^{2-N}) dx < +\infty$$

Definition 1 $u \in L^1_{loc}(\mathbb{R}^N)$ is a solution of (1.1) if u > 0 a.e. in \mathbb{R}^N , $\Delta u \in L^1(\mathbb{R}^N)$ (in the sense of distributions) and

. .

$$\Delta u(x) + f(x, u(x)) = 0 \quad \text{a.e. in } \mathbb{R}^N.$$

The aim of this paper is to give a general existence and uniqueness result under sufficiently weak conditions.

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The particular case

$$f(x,u) = p(x)u^{-\lambda} \quad x \in \mathbb{R}^N, \ u > 0, \tag{1.2}$$

where $\lambda > 0$ has been considered by several authors ([3, 4, 6, 7, 8, 9] and their references). More precisely Kusano and Swanson [7] treated the case $\lambda \in (0,1)$ when $p \in C^{\alpha}_{\text{loc}}(\mathbb{R}^N)$ for some $\alpha \in (0,1)$ and p > 0 in $\mathbb{R}^N \setminus 0$. They established the existence of a classical solution $u \in C^{2,\alpha}_{\text{loc}}(\mathbb{R}^N)$ under the following conditions:

(H4) There exists a constant C > 0 such that $C\phi(|x|) \le p(x)$ for $x \in \mathbb{R}^N$, where $\phi(t) = \max_{|x|=t} p(x), t \ge 0$;

(H5)
$$\int_0^{+\infty} t^{N-1+\lambda(N-2)} \phi(t) \, dt < \infty$$

Moreover they showed that

$$m \le |x|^{N-2}u(x) \le M \quad |x| \ge R,$$
 (1.3)

for some constants $R, M \ge m > 0$.

This result was first generalized to all $\lambda > 0$ in [3]. In both cases the upper and lower solution method was used.

Before going further we need a second definition.

Definition 2 Let 1 and <math>1/p + 1/p' = 1. The Marcinkiewicz space $M^p(\mathbb{R}^N)$ is the space of measurable functions u on \mathbb{R}^N such that $||u||_{M^p} < \infty$, where

$$||u||_{M^p} = \min \Big\{ C \in [0,\infty]; \int_K |u(x)| \, dx \le C |K|^{1/p'} \\ \forall K \subset \mathbb{R}^N \quad \text{measurable} \Big\}.$$

(|K|) is the Lebesgue measure of K).

It is easy to verify that $M^p(\mathbb{R}^N)$ equipped with the $\|.\|_{M^p}$ norm is a Banach space. Moreover $M^p(\mathbb{R}^N)$ is continuously imbedded in $L^1_{\text{loc}}(\mathbb{R}^N)$ (see [1]).

The regularity assumption on p in (1.2) was weakened in [4] to (H6) $p \in C(\mathbb{R}^N)$, p(x) > 0 for $x \in \mathbb{R}^N \setminus 0$.

If moreover

(H7)
$$\int_{\mathbb{R}^N} |x|^{\lambda(N-2)} p(x) \, dx < \infty,$$

we established the existence of a unique solution u in the Marcinkiewicz space $M^{N/(N-2)}(\mathbb{R}^N)$ satisfying $\Delta u \in L^1(\mathbb{R}^N)$, via the upper and lower solution method. Assumption (H4) was not required.

The positivity assumption on p and the decay condition (H5) were relaxed in [8]. The authors proved the existence and uniqueness of a classical solution vanishing at infinity under the following hypotheses:

(H8) $p \in C^{\alpha}(\mathbb{R}^N)$ for some $\alpha \in (0,1)$ and wherever $p(x_0) = 0$ there exists r > 0 such that p(x) > 0 for $x \in \partial B(x_0, r)$ where $B(x_0, r)$ is the ball of radius r centered at x_0 ;

(H9)
$$\int_0^{+\infty} t\phi(t) \, dt < \infty.$$

It may be noted again that the above result does not require (H4). Then Lair and Shaker [9] treated the term

$$f(x, u) = p(x)g(u),$$

where $p \in C(\mathbb{R}^N)$ is nontrivial and nonnegative and g is such that $g'(s) \leq 0$ and g(s) > 0 for s > 0. Assuming (H9) they established the existence of a unique positive solution $u \in D(\Delta)$ decaying to zero at infinity $(D(\Delta)$ denotes the domain of the Laplace operator Δ , such that the images of its elements are in $C(\mathbb{R}^N)$.

Jin [6] considered the more general case f(x, u) under some smoothness assumptions. Moreover the results obtained are complementary to the cases already mentioned. Finally Mâagli and Zribi [10] studied the case where f(x, u) satisfies weaker regularity conditions. However their hypotheses, which are different from ours, lead to the existence and uniqueness of a continuous positive solution decaying to zero at infinity.

Now we can state our result.

Theorem 1 Let $f: \mathbb{R}^N \times (0, \infty) \to [0, \infty), N \geq 3$, satisfy (H1)–(H3). Then problem (1.1) has a unique solution $u \in M^{N/(N-2)}(\mathbb{R}^N)$ such that $f(., u) \in L^1(\mathbb{R}^N), u > 0$ a.e. in \mathbb{R}^N .

In Section 2 we give a preliminary result. Theorem 1 is proved in Section 3.

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2. A preliminary result

We recall a variant of Kato's inequality (see [2] Lemma A1 in the Appendix).

Lemma 1 Let $\Omega \subset \mathbb{R}^N$ be any open set. Let $v \in L^1_{loc}(\Omega)$ and $f \in L^1_{loc}(\Omega)$ be such that

$$\Delta v \ge f \quad in \ \mathcal{D}'(\Omega).$$

Then

$$\Delta v^+ \ge f \operatorname{sign}^+ v \quad in \ \mathcal{D}'(\Omega).$$

Now we shall prove the following lemma which is a slight extension of LEMMA A8 in [1].

Lemma 2 Let $v \in L^1_{loc}(\mathbb{R}^N)$ be such that $\Delta v \ge 0$ in $\mathcal{D}'(\mathbb{R}^N)$. If v satisfies

$$\lim_{n \to \infty} n^{-N} \int_{n \le |y| \le 2n} |v(x+y)| \, dy = 0 \tag{2.1}$$

for all $x \in \mathbb{R}^N$, then $v \leq 0$ a.e. in \mathbb{R}^N .

Proof. By Lemma 1 we have

 $\Delta v^+ \geq 0$ in $\mathcal{D}'(\mathbb{R}^N)$,

i.e. v^+ is subharmonic. If w is a function defined on \mathbb{R}^N and $a \in \mathbb{R}^N$, $\tau_a w$ denotes the translate of w ($\tau_a w(x) = w(x-a)$). If w is integrable on the sphere $S_R = \{x \in \mathbb{R}^N; |x| = R\}$ we will denote the average of w over S_R by w_R . Of course v^+ also satisfies (2.1). Let $x \in \mathbb{R}^N$ be fixed. Since the average of $v^+(x+y)$ over $n \leq |y| \leq 2n$ may be expressed as a weighted average of $(\tau_{-x}v^+)_r$ over $n \leq r \leq 2n$, (2.1) implies that there is a sequence $r_n \to \infty$ such that $(\tau_{-x}v^+)_{r_n} \to 0$. Since v^+ is subharmonic on \mathbb{R}^N , we deduce that

$$v^+(x) \leq (\tau_{-x}v^+)_{r_n}$$
 for a.e. $x \in \mathbb{R}^N$.

Letting $n \to \infty$ in the above inequality we get $v^+(x) = 0$ for a.e. $x \in \mathbb{R}^N$. The proof of the Lemma is complete.

Remark 1 Notice that Lemma 2 is also valid for N = 1 or 2. If $v \in L^1(\mathbb{R}^N)$ or $v \in M^p(\mathbb{R}^N)$ for 1 , then v satisfies (2.1).

3. Proof of Theorem 1

1) Uniqueness. The proof is the same as in [4]. For completeness we provide the details. We shall need the following Lemma ([1, LEMMA A10]).

Lemma 3 Let $p \in C^1(\mathbb{R}) \cap L^{\infty}(\mathbb{R})$ be a nondecreasing function satisfying p(0) = 0. For $u \in M^{N/(N-2)}(\mathbb{R}^N)$ such that $\Delta u \in L^1(\mathbb{R}^N)$ we have

$$\sqrt{p'(u)} |\operatorname{grad} u| \in L^2(\mathbb{R}^N),$$

and

$$\int p'(u) |\operatorname{grad} u|^2 + \int \Delta u. p(u) \le 0.$$

Let $u_1, u_2 \in M^{N/(N-2)}(\mathbb{R}^N)$ be two solutions of problem (1.1) such that $\Delta u_j \in L^1(\mathbb{R}^N)$ for j = 1, 2. Let $u = u_1 - u_2$ and $v = \Delta u$. Then $u \in M^{N/(N-2)}(\mathbb{R}^N), v \in L^1(\mathbb{R}^N)$ and $uv \ge 0$ a.e. in \mathbb{R}^N by (H1). Now let $p \in C^1(\mathbb{R}) \cap L^{\infty}(\mathbb{R})$ be a strictly increasing function satisfying p(0) = 0. Then $p(u)v \ge 0$ a.e. in \mathbb{R}^N and Lemma 3 implies that |grad u| = 0. We deduce that u is a constant function in $M^{N/(N-2)}(\mathbb{R}^N)$, hence u = 0.

2) Existence. We begin with the following Lemma.

Lemma 4 Let $j \in \mathbb{N}^*$. There exists a unique $u_j \in M^{N/(N-2)}(\mathbb{R}^N)$ such that $f(., u_j + 1/j) \in L^1(\mathbb{R}^N)$, $u_j \ge 0$ a.e. in \mathbb{R}^N and $\Delta u_j + f(., u_j + 1/j) = 0$ in $\mathcal{D}'(\mathbb{R}^N)$.

Proof. Define

$$\beta_j(x,u) = f\left(x, \frac{1}{j}\right) - f\left(x, u + \frac{1}{j}\right), \quad x \in \mathbb{R}^N, \ u \ge 0,$$

and

$$\beta_j(x,u) = 0, \quad x \in \mathbb{R}^N, \ u \le 0.$$

Then we have:

- For all $u \in \mathbb{R}$, $x \to \beta_j(x, u)$ is in $L^1(\mathbb{R}^N)$;
- $\mathbb{R} \ni u \to \beta_j(x, u)$ is continuous and nondecreasing for a.e. x in \mathbb{R}^N ;
- $-\beta_i(x,0) = 0$ for a.e. x in \mathbb{R}^N .
- Since $f(.,1/j) \in L^1(\mathbb{R}^N)$ Theorem 1 in [5] implies the existence of

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a unique $u_j \in M^{N/(N-2)}(\mathbb{R}^N)$ satisfying $\beta_j(., u_j) \in L^1(\mathbb{R}^N)$ and

$$-\Delta u_j + \beta_j(., u_j) = f\left(., \frac{1}{j}\right)$$
 in $\mathcal{D}'(\mathbb{R}^N)$.

Since $\Delta u_j \leq 0$ in $\mathcal{D}'(\mathbb{R}^N)$, Remark 1 and Lemma 2 imply that $u_j \geq 0$ a.e. in \mathbb{R}^N . Therefore we have $f(., u_j + 1/j) \in L^1(\mathbb{R}^N)$ and

$$\Delta u_j + f\left(., u_j + \frac{1}{j}\right) = 0 \quad \text{in} \quad \mathcal{D}'(\mathbb{R}^N),$$

and the Lemma is proved.

Now let E_N be defined by

$$E_N(x) = \frac{1}{(N-2)\Omega_N |x|^{N-2}},$$

where Ω_N is the volume of the unit *N*-ball. We recall (see the appendix in [1]) that $E_N \in M^{N/(N-2)}(\mathbb{R}^N)$ and that for any $g \in L^1(\mathbb{R}^N)$, $v = E_N \star g \in M^{N/(N-2)}(\mathbb{R}^N)$ is the unique function in $M^{N/(N-2)}(\mathbb{R}^N)$ satisfying $-\Delta v = g$. We have the following Lemma.

Lemma 5 Let $g \in L^1(\mathbb{R}^N)$ with compact support. Then

$$\lim_{|x|\to\infty}\frac{E_N\star g(x)}{E_N(x)} = \int_{\mathbb{R}^N} g(y)\,dy.$$

Proof. We have

$$\frac{E_N \star g(x)}{E_N(x)} = \int_{\mathbb{R}^N} \frac{|x|^{N-2}}{|x-y|^{N-2}} g(y) \, dy,$$

and the result easily follows from the Lebesgue dominated convergence theorem.

Now we define

$$c_j = \int_{\mathbb{R}^N} f\left(x, u_j(x) + \frac{1}{j}\right) dx, \quad j \in \mathbb{N}^*.$$

Lemma 6 Let $j \in \mathbb{N}^*$. Assume that $0 < \gamma < c_j$. Then there exist $R_j > 0$ and $a_j > 0$ such that

$$u_j(x) \ge \frac{\gamma}{(N-2)\Omega_N |x|^{N-2}} \quad a.e. \text{ in } \{x \in \mathbb{R}^N; |x| \ge R_j\},$$

and

$$\operatorname{ess\,inf}_{\{x;|x|\leq R_j\}} u_j(x) > a_j$$

Proof. Clearly (H2) implies that there exist $A_i > 0$ and $M_i > 0$ such that

$$\int_{|x| \le A_j} \min\left(f\left(x, u_j(x) + \frac{1}{j}\right), M_j\right) dx > \gamma.$$
(3.1)

Now define

$$\tilde{f}_j(x) = \min\left(f\left(x, u_j(x) + \frac{1}{j}\right), M_j\right) \mathbf{1}_{\{x; |x| \le A_j\}}(x), \quad x \in \mathbb{R}^N$$

Since $-\Delta u_j \geq \tilde{f}_j$ a.e. in \mathbb{R}^N we obtain $u_j \geq E_N \star \tilde{f}_j$ a.e. in \mathbb{R}^N . We have $E_N \star \tilde{f}_j \in C^1(\mathbb{R}^N)$ and $E_N \star \tilde{f}_j > 0$ on \mathbb{R}^N . By (3.1) and Lemma 5 there exists $R_j > 0$ such that

$$E_N \star \tilde{f}_j \ge \gamma E_N$$
 on $\{x \in \mathbb{R}^N; |x| \ge R_j\},\$

and the Lemma follows.

Lemma 7 For every $j \in \mathbb{N}^*$ we have $u_j + 1/j \ge u_{j+1} + 1/(j+1)$ a.e. in \mathbb{R}^N .

Proof. Let $u = (u_{j+1} + 1/(j+1)) - (u_j + 1/j)$. From Lemma 1 using (H1) we deduce that

 $\Delta u^+ \ge 0 \quad \text{in } \mathcal{D}'(\mathbb{R}^N).$

Now define $\Omega = \{x \in \mathbb{R}^N; u(x) > 0\}$. Since $u \leq u_{j+1} - u_j$ a.e. in \mathbb{R}^N , we obtain that $u^+ \leq \mathbf{1}_{\Omega}(u_{j+1} - u_j)$ a.e. in \mathbb{R}^N , hence $u^+ \in M^{N/(N-2)}(\mathbb{R}^N)$. Therefore Remark 1 and Lemma 2 imply that $u \leq 0$ a.e. in \mathbb{R}^N and the Lemma is proved.

Lemma 8 For every $j \in \mathbb{N}^*$ we have $u_j \leq u_{j+1}$ a.e. in \mathbb{R}^N .

Proof. Using (H1) and Lemma 7 we get

$$u_j - u_{j+1} = E_N \star \left(f\left(., u_j + \frac{1}{j}\right) - f\left(., u_{j+1} + \frac{1}{j+1}\right) \right) \le 0$$

a.e. in \mathbb{R}^N .

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Now we claim that

$$\sup_{j\in\mathbb{N}^{\star}}c_{j}<\infty. \tag{3.2}$$

Indeed, assume the contrary. Then there exists $j_0 \in \mathbb{N}^*$ such that $c_{j_0} > (N-2)\Omega_N c$ where c is given in (H3). By Lemma 6 there exist $R_{j_0} > 0$ and $a_{j_0} > 0$ such that

$$u_{j_0}(x) \ge \frac{c}{|x|^{N-2}}$$
 for a.e. $x \in \{x \in \mathbb{R}^N; |x| \ge R_{j_0}\},$ (3.3)

and

$$\operatorname{ess\,}\inf_{\{x;|x|\leq R_{j_0}\}} u_{j_0}(x) > a_{j_0}. \tag{3.4}$$

Let $j \ge j_0$. Using (3.3), (3.4) and Lemma 8 we deduce that

$$c_j \leq \int_{|x| \leq R_{j_0}} f(x, a_{j_0}) \, dx + \int_{|x| \geq R_{j_0}} f(x, c|x|^{2-N}) \, dx,$$

and (H3) gives a contradiction.

Now we can prove the existence. By (H1) and Lemma 7 $j \rightarrow f(., u_j + 1/j)$ is nondecreasing. (3.2) and the Beppo Levi theorem for monotonic sequences imply that there exists $g \in L^1(\mathbb{R}^N)$ such that

$$f\left(., u_j + \frac{1}{j}\right) \to g \quad \text{in } L^1(\mathbb{R}^N) \quad \text{when } j \to \infty.$$

Therefore

$$u_j = E_N \star f\left(., u_j + \frac{1}{j}\right) \to E_N \star g = u$$

in $M^{N/(N-2)}(\mathbb{R}^N)$ when $j \to \infty$

(see [1] Lemma A4) and

 $-\Delta u = g$ in $\mathcal{D}'(\mathbb{R}^N)$.

By Lemma 8 and the Fischer-Riesz theorem $u_j \to u$ a.e. in \mathbb{R}^N . Lemma 6 and Lemma 8 imply that u > 0 a.e. in \mathbb{R}^N . Clearly we have g = f(., u). The proof is complete.

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