

## A SINGULAR NONLINEAR BOUNDARY VALUE PROBLEM

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We consider the singular non-linear boundary value problem

$$(1.1) \quad \ddot{y} + \frac{\gamma}{t} \dot{y} - y + f(y^2)y = 0, \quad t \in (0, \infty)$$

$$(1.2) \quad \lim_{t \rightarrow 0^+} y(t) > 0, \lim_{t \rightarrow \infty} y(t) = 0, \lim_{t \rightarrow 0^+} \dot{y}(t) = 0,$$

where  $1 \leq \gamma \leq 2$ . It is shown that for certain functions  $f$ , positive in  $(0, \infty)$  and continuous in  $[0, \infty)$ , the equation (1.1) has solutions  $y_n(t)$ ,  $n = 0, 1, 2, \dots$ , which satisfy (1.2) and vanish at  $n$  distinct points in  $(0, \infty)$ .

The problem is motivated by a model for stationary self-focusing of light beams given by Zakharov, Sobolev, and Synakh [12]; and others. After some simplification, their equation becomes

$$(1.3) \quad \ddot{y} + \frac{1}{t} \dot{y} - y + f(y^2)y = 0.$$

Of particular interest is the case  $f(s) = s$ , in which case (1.3) becomes

$$(1.4) \quad \ddot{y} + \frac{1}{t} \dot{y} - y + y^3 = 0.$$

Ryder [11] and Macki [6] have considered the equation

$$\ddot{x} - x + xF(x^2, t) = 0,$$

which under the substitutions

$$F(x^2, t) = f(x^2/t^2), \quad y(t) = t^{-1}x(t)$$

becomes our equation (1.1) with  $\gamma = 2$ . The range  $1 \leq \gamma < 2$  is not included, and our condition (III) on the nonlinearity is different from theirs, so that neither result is contained in the other even for  $\gamma = 2$ . Nehari [10] has considered the equation

$$(1.5) \quad \ddot{y} + \frac{2}{t} \dot{y} - y + y^3 = 0,$$

which is also included in (1.1) for  $\gamma = 2$ . The thrust of this paper is to

give a unified treatment which will cover both (1.4) and (1.5). We will use many of the techniques of Nehari [8], but the primary new idea is to write (1.1) in self-adjoint form

$$(1.6) \quad -t^{-\gamma}(t^{\gamma}y')' + y = f(y^2)y; \quad t \in (0, \infty), \quad 1 \leq \gamma \leq 2$$

and introduce "weighted norms".

In all that follows we will assume that the function  $f$  satisfies

- (I)  $f \in C[0, \infty)$ ,
- (II)  $f(s) > 0$  if  $s > 0$ ,
- (III)  $|f(s)| \leq k|s|$ , and
- (IV)  $\exists \delta > 0$  such that  $s^{-\delta}f(s)$  is strictly increasing on  $(0, \infty)$ .

We define  $g(s) = \int_0^s f(\eta)d\eta$ , and consider the variational problem

$$(1.7) \quad \min_A J(y) = \min_A \int_0^{\infty} \{y^2 + \dot{y}^2 - g(y^2)\}t^{\gamma}dt$$

$A = \{y | y \in D^1(0, \infty), y(t) \geq 0, y(t) \not\equiv 0, \|y\|^2 = \int_0^{\infty} f(y^2)y^2t^{\gamma}dt\}$ , where  $\|y\|^2 = \int_0^{\infty} (y^2 + \dot{y}^2)t^{\gamma}dt$ , and  $D^1(0, \infty)$  denotes the class of functions continuous on  $(0, \infty)$  with piecewise continuous derivatives.

LEMMA 1.1. *If  $y \in D^1(0, \infty)$  and  $\|y\| < \infty$ , then*

$$(1.8) \quad \sup_{0 < t < \infty} t^{\gamma}y^2(t) \leq \|y\|^2$$

and

$$(1.9) \quad \lim_{t \rightarrow 0^+} t^{\gamma}y^2(t) = 0.$$

PROOF. For the first part we have

$$y^2(t) = -2 \int_t^{\infty} y\dot{y}d\tau \leq 2t^{-\gamma} \int_t^{\infty} |y\dot{y}|t^{\gamma}d\tau \leq t^{-\gamma}\|y\|^2.$$

To prove (1.9), for a given  $\varepsilon > 0$ , we choose  $s < T$  such that  $0 < t < s$  implies  $\int_t^s |y\dot{y}|t^{\gamma}d\tau < \varepsilon/6$ . Fixing  $s$ , we then choose  $\delta$  with  $0 < \delta < s$  so that  $\delta^{\gamma}y^2(T) < \varepsilon/3$  and  $(\delta/s)^{\gamma} \int_s^T |y\dot{y}|t^{\gamma}d\tau < \varepsilon/6$ . Then we have

$$y^2(t) \leq y^2(T) + 2 \int_t^T |y\dot{y}|d\tau,$$

and for  $0 < t \leq \delta$ ,

$$\begin{aligned} t^{\gamma}y^2(t) &\leq \delta^{\gamma}y^2(T) + 2 \int_t^s |y\dot{y}|t^{\gamma}d\tau + 2 \left(\frac{\delta}{s}\right)^{\gamma} \int_s^T |y\dot{y}|t^{\gamma}d\tau \\ &< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon. \end{aligned}$$

LEMMA 1.2. *If  $y \in D^1(0, \infty)$  and  $\|y\| < \infty$ , then*

$$(1.10) \quad \int_0^\infty y^2 dt \leq C \|y\|^2.$$

PROOF. Let  $\varphi(t) \in C^1(0, \infty)$  be chosen so that  $0 \leq \varphi(t) \leq 1$  and  $\varphi(t) = 1$  for  $t \in [0, 1]$ ,  $\varphi(t) = 0$  for  $t \in [2, \infty)$ . We set  $v = \varphi y$ , so  $\dot{v} = \dot{\varphi}y + \varphi\dot{y}$  and  $|\dot{v}| \leq |\dot{y}| + C|y|$ . Then we have

$$\begin{aligned} \int_0^\infty y^2 dt &= \int_0^1 y^2 dt + \int_1^\infty y^2 dt \\ &\leq \int_0^1 |v|^2 dt + \int_1^\infty |y|^2 t^r dt. \end{aligned}$$

By Theorem 330 of [4],

$$\begin{aligned} \int_0^\infty |v|^2 dt &\leq 4 \int_0^\infty t^2 |\dot{v}|^2 dt = 4 \int_0^2 t^2 |\dot{v}|^2 dt \\ &\leq 4 \cdot 2^{2-r} \int_0^2 |\dot{v}|^2 t^r dt. \end{aligned}$$

It follows that

$$\begin{aligned} \int_0^\infty |y|^2 dt &\leq 4 \cdot 2^{2-r} \int_0^\infty |\dot{v}|^2 t^r dt + \int_0^\infty |y|^2 t^r dt \\ &\leq 4 \cdot 2^{2-r} \int_0^\infty (|\dot{y}| + C|y|)^2 t^r dt + \int_0^\infty |y|^2 t^r dt \\ &\leq C \|y\|^2. \end{aligned}$$

LEMMA 1.3. *The collection  $\{t^r y(t) | y \in D^1(0, \infty), \|y\| < M\}$  is equicontinuous on  $(0, \infty)$ .*

PROOF. If  $0 < t_1 < t_2 < \infty$ , then

$$\begin{aligned} |t_2^r y(t_2) - t_1^r y(t_1)| &= \left| \int_{t_1}^{t_2} (t^r \dot{y} + \gamma t^{r-1} y) dt \right| \\ &\leq \left( \int_{t_1}^{t_2} \dot{y}^2 t^r dt \right)^{1/2} \left( \int_{t_1}^{t_2} t^r dt \right)^{1/2} \\ &\quad + \gamma \left( \int_{t_1}^{t_2} y^2 dt \right)^{1/2} \left( \int_{t_1}^{t_2} t^{2r-2} dt \right)^{1/2}. \end{aligned}$$

Using (1.10) gives

$$\begin{aligned} |t_2^r y(t_2) - t_1^r y(t_1)| \\ \leq \|y\| \left\{ \left( \frac{t_2^{\gamma+1} - t_1^{\gamma+1}}{\gamma + 1} \right)^{1/2} + C \left( \frac{t_2^{2r-1} - t_1^{2r-1}}{2r - 1} \right)^{1/2} \right\} \end{aligned}$$

which proves the lemma.

LEMMA 1.4. *If  $y \in D^1(0, \infty)$ ,  $y(t) \geq 0$ ,  $y(t) \not\equiv 0$ , and  $\|y\| < \infty$ , then  $\int_0^\infty f(y^2)y^2 t r dt$  and  $\int_0^\infty g(y^2)t r dt$  both exist, and  $\exists \alpha > 0$  such that  $\alpha y \in A$ .*

PROOF. Condition (IV) implies that  $f$  is increasing, so

$$g(y^2) = \int_0^{y^2} f(s) ds \leq y^2 f(y^2).$$

Using (1.8), (III), and (1.10), we have

$$\begin{aligned} (1.11) \quad \int_0^\infty g(y^2)t r dt &\leq \int_0^\infty y^2 f(y^2)t r dt \\ &\leq C \|y\|^2 \int_0^\infty y^2 dt \leq C \|y\|^4 < \infty. \end{aligned}$$

We now define  $H(\alpha) = [\int_0^\infty y^2 f(\alpha^2 y^2)t r dt] / \|y\|^2$ . It is easily seen from (I) that  $H(\alpha)$  is continuous for  $\alpha > 0$ , and using (IV) we see that if  $0 < \alpha < 1$ ,

$$H(\alpha) \leq \frac{\alpha^{2\delta}}{\|y\|^2} \int_0^\infty y^2 f(y^2)t r dt = \alpha^{2\delta} H(1).$$

Correspondingly,  $\alpha \geq 1$  gives  $H(\alpha) \geq \alpha^{2\delta} H(1)$ . Therefore  $H(\alpha)$  is strictly increasing, and there exists a unique  $\alpha > 0$  such that  $H(\alpha) = 1$ . A simple computation shows  $\alpha y \in A$ .

We observe from the above that if  $y \in A$ , then

$$\|y\|^2 = \int_0^\infty y^2 f(y^2)t r dt \leq C \|y\|^4$$

so that

$$(1.12) \quad \|y\|^2 \geq 1/C > 0.$$

LEMMA 1.5. *If  $\lambda = \inf\{J(y) | y \in A\}$ , then  $\lambda \geq 0$ ,  $\exists \{y_n\} \in A$  such that  $J(y_n) \rightarrow \lambda$ , and  $\|y_n\|^2 \leq C$ .*

PROOF. Suppose  $y \in A$ . Using (IV) we have

$$\begin{aligned} \int_0^\infty g(y^2)t r dt &= \int_0^\infty \int_0^{y^2} s^\delta [s^{-\delta} f(s)] t r ds dt \\ &\leq \int_0^\infty y^{-2\delta} f(y^2)t r \int_0^{y^2} s^\delta ds = \frac{\|y\|^2}{1 + \delta}. \end{aligned}$$

Then

$$(1.13) \quad J(y) = \|y\|^2 - \int_0^\infty g(y^2)t r dt \geq \delta(1 + \delta)^{-1} \|y\|^2 > 0,$$

hence  $\lambda \geq 0$ . Now we choose  $\{y_n\} \subseteq A$  such that  $J(y_n) \rightarrow \lambda$ . Using (1.13) we have

$$(1.14) \quad \|y_n\|^2 \leq \delta^{-1}(1 + \delta)J(y_n) \leq C.$$

By Lemma 1.1 and Lemma 1.3  $\{t^\nu y_n(t)\}$  is uniformly bounded and equicontinuous on  $(0, \infty)$ , and it follows by the Arzela-Ascoli theorem that a subsequence of  $\{y_n(t)\}$ , call it again  $\{y_n(t)\}$ , converges uniformly on compact subsets of  $(0, \infty)$  to a function  $y \in C(0, \infty)$ .

We now turn our consideration to the equation

$$(1.15) \quad -(t^\nu y')' + t^\nu y = \alpha_n f(y_n^2) y_n t^\nu$$

where  $y_n(t)$  is from above. We define

$$(1.16) \quad u_n(t) = \alpha_n \int_0^\infty g(t, \tau) f(y_n^2) y_n \tau^\nu d\tau$$

where

$$g(t, \tau) = \begin{cases} t^{-\nu} K_\nu(t) \tau^{-\nu} I_\nu(\tau) \tau^\nu; & 0 < \tau \leq t \\ t^{-\nu} I_\nu(t) \tau^{-\nu} K_\nu(\tau) \tau^\nu; & \tau > t \end{cases}$$

Taking for the moment  $\alpha_n = 1$  we have

$$u_n(t) = t^{-\nu} K_\nu(t) \varphi_n(t) + t^{-\nu} I_\nu(t) \psi_n(t)$$

where

$$\begin{aligned} \varphi_n(t) &= \int_0^t \tau^{-\nu} I_\nu(\tau) f(y_n^2) y_n \tau^\nu d\tau \\ \psi_n(t) &= \int_0^\infty \tau^{-\nu} K_\nu(\tau) f(y_n^2) y_n \tau^\nu d\tau. \end{aligned}$$

In the above,  $\nu = (\gamma - 1)/2$ , and  $I_\nu, K_\nu$  are the modified Bessel functions of order  $\nu$ .

LEMMA 1.6. *The following estimates hold for  $\varphi_n(t), \psi_n(t)$ , uniformly with respect to  $n$ :*

- (a)  $\varphi_n(t) = o(e^t)$  as  $t \rightarrow \infty$ ;
- (b)  $\psi_n(t) = O(t^{-\nu-1/2} e^{-t})$  as  $t \rightarrow \infty$ ;
- (c)  $\varphi_n(t) = O(t^{1/2})$  as  $t \rightarrow 0+$ ; and
- (d)  $\psi_n(t) = O(t^{-\nu})$  as  $t \rightarrow 0+$ .

In addition,  $\varphi_n(t) = o(t^{1/2})$  as  $t \rightarrow 0+$  for each  $n$ .

PROOF. We first note that  $I_\nu(t) = O(t^\nu)$  and  $K_\nu(t) = O(t^{-\nu})$  as  $t \rightarrow 0+$ , whereas  $I_\nu(t) = O(t^{-1/2} e^t)$  and  $K_\nu(t) = O(t^{-1/2} e^{-t})$  as  $t \rightarrow \infty$ . Using Hölder's inequality,

$$(1.17) \quad \begin{aligned} \varphi_n(t) &\leq \left( \int_0^T f(y_n^2)^2 \tau^\nu d\tau \right)^{1/2} \left( \int_0^T [\tau^{-\nu} I_\nu]^2 y_n^2 \tau^\nu d\tau \right)^{1/2} \\ &\quad + C e^t T^{-\nu-1/2} \left( \int_T^t f(y_n^2)^2 \tau^\nu d\tau \right)^{1/2} \left( \int_T^t y_n^2 \tau^\nu d\tau \right)^{1/2}. \end{aligned}$$

By condition (III), (1.8), and (1.10) we have

$$\begin{aligned}
 (1.18) \quad \int_0^\infty f(y_n^2)^2 \tau^\gamma d\tau &\leq C \int_0^\infty y_n^4 \tau^\gamma d\tau \leq C \|y_n\|^2 \int_0^\infty y_n^2 d\tau \\
 &\leq C \|y_n\|^4 \leq C \left(\frac{1+\delta}{\delta}\right)^2 J^2(y_n) \leq C.
 \end{aligned}$$

Combining this with (1.17), and again using (1.8), we have  $\varphi_n(t) \leq \eta(T) + Ce^t T^{-\nu-1/2}$ , and (a) follows. Next we have the estimate

$$\begin{aligned}
 \phi_n(t) &\leq C \int_t^\infty \tau^{-\nu-1/2} e^{-\tau} f(y_n^2) y_n \tau^\gamma d\tau \\
 &\leq C t^{-\nu-1/2} e^{-t} \left(\int_t^\infty f(y_n^2)^2 \tau^\gamma d\tau\right)^{1/2} \left(\int_t^\infty y_n^2 \tau^\gamma d\tau\right)^{1/2} \\
 &\leq C t^{-\nu-1/2} e^{-t},
 \end{aligned}$$

by virtue of (1.18). For part (c) we use (1.18) and Lemma 1.1 to get

$$\varphi_n(t) \leq C \left(\int_0^t f(y_n^2)^2 \tau^\gamma d\tau\right)^{1/2} \left(\int_0^t y_n^2 \tau^\gamma d\tau\right)^{1/2} = o(t^{1/2})$$

for each  $n$ , and  $\varphi_n(t) = O(t^{1/2})$  uniformly with respect to  $n$ . Finally,

$$\begin{aligned}
 \psi_n(t) &\leq t^{-\nu} \left(\int_t^\infty K_\nu^2 y_n^2 \tau^\gamma d\tau\right)^{1/2} \left(\int_t^\infty f(y_n^2)^2 \tau^\gamma d\tau\right)^{1/2} \\
 &\leq C t^{-\nu} \left(\int_0^\infty K_\nu^2 d\tau\right)^{1/2},
 \end{aligned}$$

and it follows that  $\psi_n(t) = O(t^{-\nu})$  as long  $1 \leq \gamma < 2$ . If  $\gamma = 2$ , we use (III) and (1.8) to obtain

$$\begin{aligned}
 \psi_n(t) &\leq C_1 \int_t^1 y_n^3 \tau d\tau + C_2 \int_1^\infty \tau^{-1/2} e^{-\tau} d\tau \\
 &\leq C_1 \left(\int_t^\infty y_n^4 \tau^2 d\tau\right)^{1/2} \left(\int_t^\infty y_n^2 d\tau\right)^{1/2} + C_2.
 \end{aligned}$$

Using (1.18) we get

$$(1.19) \quad \psi_n(t) \leq C_1 \left(\int_t^\infty y_n^2 d\tau\right)^{1/2} + C_2.$$

Because of Lemma 1.1 we know  $\lim_{t \rightarrow \infty} y_n(t) = 0$ , so we can write  $y_n^2(\tau) = -2 \int_\tau^\infty y_n(s) \dot{y}_n(s) ds$ , so that

$$\begin{aligned}
 \int_t^\infty y_n^2(\tau) d\tau &= -2 \int_t^\infty \int_\tau^\infty y_n(s) \dot{y}_n(s) ds d\tau \\
 &\leq 2 \int_t^\infty |y_n(s) \dot{y}_n(s)| \int_t^s d\tau ds \\
 &\leq 2t^{-1} \int_t^\infty |y_n(s) \dot{y}_n(s)| s^2 ds \\
 &\leq t^{-1} \|y_n\|^2 \leq Ct^{-1}.
 \end{aligned}$$

Using this estimate and (1.19), we have  $\phi_n(t) = O(t^{-1/2})$  as  $t \rightarrow 0+$ .

Applying the estimates of Lemma 1.6 to

$$u_n(t) = t^{-\nu}K_\nu(t)\varphi_n(t) + t^{-\nu}I_\nu(t)\psi_n(t)$$

and

$$\dot{u}_n(t) = -t^{-\nu}K_{\nu+1}(t)\varphi_n(t) + t^{-\nu}I_{\nu+1}(t)\psi_n(t)$$

gives  $u_n(t) = o(t^{-\gamma/2})$  and  $\dot{u}_n(t) = o(t^{-\gamma/2})$  as  $t \rightarrow \infty$ , so that  $tr u_n(t)\dot{u}_n(t) = o(1)$  as  $t \rightarrow \infty$ , uniformly with respect to  $n$ . As  $t \rightarrow 0+$ , we have  $u_n(t) = O(t^{1/2-\gamma/2})$  and  $\dot{u}_n(t) = o(t^{1/2-\gamma})$ , so that  $tr u_n(t)\dot{u}_n(t) = o(t^{1-\gamma/2}) = o(1)$ . This last estimate is uniform with respect to  $n$  except for the case  $\gamma = 2$ .

LEMMA 1.7. *The function  $u_n(t)$ , as defined in (1.16), is a solution of (1.15), and for an appropriate choice of  $\alpha_n$  we have  $u_n \in A$ ,  $J(u_n) \leq J(y_n)$ , and  $J(u_n) = J(y_n)$  if and only if  $u_n(t) \equiv y_n(t)$  in  $(0, \infty)$ .*

PROOF. Clearly our function  $u_n \in C^2(0, \infty)$ ,  $u_n(t) \geq 0$ ,  $u_n(t) \not\equiv 0$ , and  $u_n$  satisfies (1.15). Setting  $y(t) = u_n(t)$  in (1.15), multiplying both sides by  $u_n(t)$ , and integrating by parts gives

$$\begin{aligned} H_n^2(T) &= \int_0^T (u_n^2 + \dot{u}_n^2)t^\tau dt \\ &= \alpha_n \int_0^T f(y_n^2)y_n u_n t^\tau dt + T^\tau u_n(T)\dot{u}_n(T). \end{aligned}$$

We note that

$$\begin{aligned} \int_0^1 f(y_n^2)y_n u_n t^\tau dt &\leq \left( \int_0^1 f(y_n^2)^2 t^\tau dt \right)^{1/2} \left( \int_0^1 y_n^2 u_n^2 t^\tau dt \right)^{1/2} \\ &\leq C \left( \int_0^1 y_n^2 t^\tau dt \right)^{1/2} \end{aligned}$$

since  $u_n^2(t) = O(t^{1-\tau})$ , and by (1.18). But

$$\int_0^1 y_n^2 t^\tau dt \leq \left( \int_0^1 y_n^2 t^\tau dt \right)^{1/2} \left( \int_0^1 t^{2-\tau} dt \right)^{1/2} < \infty,$$

and it follows that both  $\int_0^T f(y_n^2)y_n u_n t^\tau dt$  and  $\int_0^T (u_n^2 + \dot{u}_n^2)t^\tau dt$  are convergent. Now we use (III) and (1.18) to obtain

$$\begin{aligned} \int_0^T f(y_n^2)y_n u_n t^\tau dt &\leq C \int_0^T y_n^3 u_n t^\tau dt \\ &\leq C \left( \int_0^T y_n^4 t^\tau dt \right)^{3/4} \left( \int_0^T u_n^4 t^\tau dt \right)^{1/4} \\ &\leq C \left( \int_0^T u_n^4 t^\tau dt \right)^{1/4}. \end{aligned}$$

An inequality of Adams ([1], page 129) gives

$$\begin{aligned} \int_0^T u_n^4 t^\tau dt &\leq \left( \frac{\tau + 3}{T} \int_0^T u_n^2 t^\tau dt + 4 \int_0^T |u_n \dot{u}_n| t^\tau dt \right) \int_0^T u_n^2 dt \\ &\leq C \left( \frac{\tau + 3}{T} + 2 \right) H_n^4(T) = \eta^4(T) H_n^4(T). \end{aligned}$$

Thus we have

$$H_n^2(T) \leq \alpha_n H_n(T) \eta(T) + T r u_n(T) \dot{u}_n(T),$$

or after completing the square,

$$\left( H_n(T) - \frac{\alpha_n \eta(T)}{2} \right)^2 \leq \frac{\alpha_n^2 \eta^2(T)}{4} + T u_n(T) \dot{u}_n(T).$$

Since the right hand side is bounded as  $T \rightarrow \infty$ , we see that  $\int_0^\infty (u_n^2 + \dot{u}_n^2) t^\tau dt < \infty$ . By Lemma 1.4 we may now choose  $\alpha_n$  so that  $u_n \in A$ . Multiplying both sides of (1.15) by  $y_n$  (again  $y(t) = u_n(t)$ ) and integrating by parts gives

$$\int_0^\infty (u_n y_n + \dot{u}_n \dot{y}_n) t^\tau dt = \alpha_n \int_0^\infty f(y_n^2) y_n^2 t^\tau dt = \alpha_n \|y_n\|^2.$$

Using Hölder's inequality we obtain

$$\begin{aligned} \left[ \alpha_n \int_0^\infty f(y_n^2) y_n^2 t^\tau dt \right]^2 &\leq \|u_n\|^2 \|y_n\|^2 \\ &= \int_0^\infty f(y_n^2) y_n^2 t^\tau dt \int_0^\infty f(u_n^2) u_n^2 t^\tau dt \end{aligned}$$

and it follows that

$$(1.20) \quad \alpha_n^2 \int_0^\infty f(y_n^2) y_n^2 t^\tau dt \leq \int_0^\infty f(u_n^2) u_n^2 t^\tau dt.$$

But

$$\begin{aligned} (1.21) \quad \left( \int_0^\infty f(u_n^2) u_n^2 t^\tau dt \right)^2 &= \|u_n\|^4 = \alpha_n^2 \left( \int_0^\infty f(y_n^2) y_n u_n t^\tau dt \right)^2 \\ &\leq \alpha_n^2 \int_0^\infty f(y_n^2) y_n^2 t^\tau dt \int_0^\infty f(y_n^2) u_n^2 t^\tau dt. \end{aligned}$$

Combining (1.20) and (1.21) yields

$$(1.22) \quad \int_0^\infty f(u_n^2) u_n^2 t^\tau dt \leq \int_0^\infty f(y_n^2) u_n^2 t^\tau dt.$$

Since  $f$  is strictly increasing by (IV),  $g$  is strictly convex, so

$$(1.23) \quad \int_0^T g(u_n^2) t^\tau dt \geq \int_0^T g(y_n^2) t^\tau dt + \int_0^T (u_n^2 - y_n^2) f(y_n^2) t^\tau dt,$$

with equality if and only if  $u_n(t) \equiv y_n(t)$  on  $(0, T)$ . Combining (1.22) and (1.24) gives

$$\int_0^\infty \{f(u_n^2)u_n^2 - g(u_n^2)\}t^\nu dt \leq \int_0^\infty \{f(y_n^2)y_n^2 - g(y_n^2)\}t^\nu dt,$$

i.e.,  $J(u_n) \leq J(y_n)$ , with  $J(u_n) = J(y_n)$  if and only if  $u_n(t) \equiv y_n(t)$  on  $(0, \infty)$ .

We also observe at this point that because of (1.13) we have  $\|u_n\|^2 \leq \delta^{-1}(1 + \delta)J(u_n) \leq \delta^{-1}(1 + \delta)J(y_n) \leq C$ . As before with  $\{y_n(t)\}$ , we can use Lemma 1.1 and Lemma 1.3 to obtain a subsequence of  $\{u_n(t)\}$ , call it again  $\{u_n(t)\}$ , such that  $u_n(t)$  converges uniformly on compact subsets of  $(0, \infty)$  to a function  $u_0 \in C(0, \infty)$ .

LEMMA 1.8. *The sequence  $\alpha_n$  is bounded.*

PROOF. From (1.20) we have  $\alpha_n^2 \leq \|u_n\|^2/\|y_n\|^2$ . As in the proof of Lemma 1.5 we have  $\|u_n\|^2 \leq \delta^{-1}(1 + \delta)J(u_n) \leq C$ , and from (1.12) we have  $\|y_n\|^2 \geq C_2$ , hence  $\alpha_n^2 \leq C_1/C_2$ .

LEMMA 1.9.  $\lim_{n \rightarrow \infty} J(u_n) = J(u_0) = \lambda > 0$ .

PROOF. We first observe that  $\{\varphi_n(t)\}$  and  $\{\psi_n(t)\}$  are uniformly convergent on compact subsets of  $(0, \infty)$ , since the same is true of  $\{y_n(t)\}$ , and because of the estimates

$$\begin{aligned} & \left| \int_0^\eta t^{-\nu} I_\nu \{f(y_n^2)y_n - f(y_m^2)y_m\}t^\nu dt \right| \\ & \leq \left( \int_0^\eta f(y_n^2)^2 t^\nu dt \right)^{1/2} \left( \int_0^\eta [t^{-\nu} I_\nu]^2 y_n^2 t^\nu dt \right)^{1/2} \\ & \quad + \left( \int_0^\eta f(y_m^2)^2 t^\nu dt \right)^{1/2} \left( \int_0^\eta [t^{-\nu} I_\nu]^2 y_m^2 t^\nu dt \right)^{1/2} \\ & \leq C \left( \int_0^\eta [t^{-\nu} I_\nu]^2 dt \right)^{1/2} = o(\eta^{1/2}) \end{aligned}$$

as  $\eta \rightarrow 0+$  and

$$\begin{aligned} & \left| \int_T^\infty t^{-\nu} K_\nu \{f(y_n^2)y_n - f(y_m^2)y_m\}t^\nu dt \right| \\ & \leq C \left( \int_T^\infty [t^{-\nu} K_\nu]^2 dt \right)^{1/2} = o(1) \end{aligned}$$

as  $T \rightarrow \infty$ . It now follows that  $\dot{u}_n(t) \rightarrow \dot{u}_0(t)$  uniformly on compact subsets of  $(0, \infty)$ .

Next we use Fatou's Lemma, (1.14) and (1.11) to get  $\|u_0\|^2 \leq \liminf_{n \rightarrow \infty} \|u_n\|^2 < \infty$  and

$$\int_0^\infty g(u_0^2)t^\nu dt \leq \liminf_{n \rightarrow \infty} \int_0^\infty g(u_n^2)t^\nu dt < \infty.$$

Then

$$\begin{aligned} & \left| \int_0^T (u_0^2 + \dot{u}_0^2) t^\tau dt - \int_0^\infty (u_n^2 + \dot{u}_n^2) t^\tau dt \right| \\ & \leq \left| \int_0^T (u_0^2 + \dot{u}_0^2) t^\tau dt - \int_0^T (u_n^2 + \dot{u}_n^2) t^\tau dt \right| + \left| \int_T^\infty (u_n^2 + \dot{u}_n^2) t^\tau dt \right|. \end{aligned}$$

Multiplying (1.15) by  $u_n$  (set  $y(t) = u_n(t)$ ) and integrating by parts gives

$$\int_T^\infty (u_n^2 + \dot{u}_n^2) t^\tau dt = \alpha_n \int_T^\infty f(y_n^2) y_n u_n t^\tau dt + T^\tau u_n(T) \dot{u}_n(T),$$

and

$$\int_T^\infty f(y_n^2) y_n u_n t^\tau dt \leq \left( \int_T^\infty f(y_n^2)^2 t^\tau dt \right)^{1/2} \left( \int_T^\infty y_n^2 u_n^2 t^\tau dt \right)^{1/2}.$$

Using (1.17), (1.8), and (1.11) yields

$$\int_T^\infty f(y_n^2) y_n u_n t^\tau dt \leq CT^{-\tau/2} \left( \int_T^\infty (y_n^2 u_n^2 t^{2\tau} dt) \right)^{1/2} \leq CT^{-\tau/2}.$$

Therefore

$$\begin{aligned} & \left| \int_0^T (u_0^2 + \dot{u}_0^2) t^\tau dt - \int_0^\infty (u_n^2 + \dot{u}_n^2) t^\tau dt \right| \\ & \leq C\alpha_n T^{-\tau/2} + T^\tau u_n(T) \dot{u}_n(T). \end{aligned}$$

It follows that

$$\begin{aligned} & \limsup_{n \rightarrow \infty} \left| \int_0^\infty (u_0^2 + \dot{u}_0^2) t^\tau dt - \int_0^\infty (u_n^2 + \dot{u}_n^2) t^\tau dt \right| \\ & \leq \int_T^\infty (u_0^2 + \dot{u}_0^2) t^\tau dt + CT^{-\tau/2} + T^\tau u_0(T) \dot{u}_0(T). \end{aligned}$$

Letting  $T \rightarrow \infty$  we have  $\|u_0\|^2 = \lim_{n \rightarrow \infty} \|u_n\|^2$ . Next we use (III) and (1.11) to see that

$$\int_0^\eta g(u_n^2) t^\tau dt \leq C \int_0^\eta u_n^4 t^\tau dt \leq C \int_0^\eta t^{2-\tau} dt = O(\eta^{3-\tau})$$

as  $\eta \rightarrow 0+$  since  $u_n(t) = O(t^{1/2-\tau/2})$  uniformly with respect to  $n$ . Also, using (1.8), (1.14) and Lemma 1.7,

$$\int_T^\infty g(u_n^2) t^\tau dt \leq CT^{-\tau} \int_T^\infty u_n^4 t^{2\tau} dt \leq CT^{-\tau} \int_T^\infty u_n^2 t^\tau dt \leq CT^{-\tau}.$$

It follows that

$$\lim_{n \rightarrow \infty} \int_0^\infty g(u_n^2) t^\tau dt = \int_0^\infty g(u_0^2) t^\tau dt,$$

and hence  $J(u_n) \rightarrow J(u_0) = \lambda$ . Finally,

$$J(u_n) \geq \delta(1 + \delta)^{-1} \|u_n\|^2 \geq C$$

by (1.12), so that  $J(u_0) = \lambda > 0$ , and  $u_0(t) \neq 0$ . It follows in similar fashion that

$$\lim_{n \rightarrow \infty} \int_0^\infty f(u_n^2) u_n^2 t r dt = \int_0^\infty f(u_0^2) u_0^2 t r dt,$$

so that  $u_0 \in A$ .

Next we consider the equation

$$(1.23) \quad -(t^r u')' + t^r u = \alpha_0 u_0 f(u_0) t^r.$$

Then, proceeding as before,  $u(t) = \alpha_0 \int_0^\infty g(t, \tau) f(u_0^2) u_0 d\tau$  is a solution, where  $\alpha_0$  has been chosen so that  $u \in A$ . By Lemma 1.7 we must have  $J(u) \leq J(u_0)$ , and hence  $J(u) = J(u_0)$ , and  $u(t) \equiv u_0(t)$ . Then  $u_0(t) = \alpha_0 \int_0^\infty g(t, \tau) f(u_0^2) u_0 d\tau$  satisfies (1.6). Since  $\|u_0\| < \infty$ ,  $u_0(t) = O(t^{-\gamma/2})$  by (1.8), and  $\lim_{t \rightarrow \infty} u_0(t) = 0$ . Also, it is clear that  $u_0 \in C^2(0, \infty)$ . Next we observe that

$$\int_0^T (u_0^2 + \dot{u}_0^2) t^r dt = \alpha_0 \int_0^T f(u_0^2) u_0^2 t^r dt + T r u_0(T) \dot{u}_0(T)$$

so that  $\|u_0\|^2 = \alpha_0 \int_0^\infty f(u_0^2) u_0^2 t^r dt$ , hence  $\alpha_0 = 1$  since  $u_0 \in A$ . It follows from the representation  $u_0(t) = \int_0^\infty g(t, \tau) f(u_0^2) u_0 d\tau$  and condition (II) that  $u_0(t) > 0$  for  $t \in (0, \infty)$ .

If we now investigate the corresponding functions  $\varphi_0(t)$  and  $\psi_0(t)$  it is easy to show that

$$t^{-\nu} K_\nu(t) \varphi_0(t) = O(t^{7-3\gamma/2}) = o(1)$$

as  $t \rightarrow 0+$ , so that

$$\lim_{t \rightarrow 0+} u_0(t) = \frac{1}{2^\nu \Gamma(\nu + 1)} \int_0^\infty \tau^{-\nu} K_\nu(\tau) f(u_0^2) u_0 \tau^\nu d\tau.$$

Putting this back into  $\varphi_0(t)$  we find  $\varphi_0(t) = O(t^{r+1})$ , so  $t^{-\nu} K_{\nu+1}(t) \varphi_0(t) = o(1)$  and  $t^{-\nu} I_{\nu+1}(t) \psi_0(t) = o(1)$  as  $t \rightarrow 0+$ , so that  $\lim_{t \rightarrow 0+} \dot{u}_0(t) = 0$ . We have thus proved the following theorem.

**THEOREM 1.1.** *If  $f$  satisfies conditions (I)–(IV) and  $1 \leq \gamma \leq 2$ , then there exists a solution of (1.6) for which  $y \in C^2(0, \infty)$ ,  $y(t) > 0$  for  $t \in (0, \infty)$ ,  $\lim_{t \rightarrow \infty} y(t) = 0$ ,  $\lim_{t \rightarrow 0+} y(t) > 0$ , and  $\lim_{t \rightarrow 0+} \dot{y}(t) = 0$ .*

2. In this section it will be shown that equation (1.6) has, in addition to the positive solution guaranteed by Theorem 1.1, an infinite number of other solutions which may be obtained by solving the minimum problem (1.7) under increasingly restrictive constraints. The associated minimal values of (1.7) will be denoted by  $\lambda_1, \lambda_2, \dots$ , where  $\lambda_1 = \lambda$  is the number defined in Lemma 1.5, and  $0 < \lambda_1 < \lambda_2 < \dots$ .

We first consider the problem

$$(2.1) \quad -t^{-\gamma}(t^\gamma y')' + y = f(y^2)y \begin{cases} y(a) = y(b) = 0, & 0 < a < b \leq \infty \\ \dot{y}(a) = y(b) = 0, & 0 = a < b \leq \infty, \end{cases}$$

where as usual  $1 \leq \gamma \leq 2$ . The variational techniques of §1 may be used on (2.1) simply by choosing the appropriate Green's function  $g(t, \tau)$  for the corresponding interval and boundary conditions. The result may be stated as the following theorem.

**THEOREM 2.1.** *Suppose  $f$  satisfies (I)–(IV),  $1 \leq \gamma \leq 2$ , and  $A = \{y | y \in D^1(a, b), y(t) \geq 0, y(t) \not\equiv 0, y(a) = y(b) = 0 (\dot{y}(0+) = 0 \text{ if } a = 0), \int_a^b (y^2 + \dot{y}^2)t^\gamma dt = \int_a^b f(y^2)y^2 t^\gamma dt\}$ . If  $J(y) = \int_a^b \{y^2 + \dot{y}^2 - g(y^2)\}t^\gamma dt$ , then the minimum problem  $\min_A J(y) = \lambda(a, b)$  is solved by a solution of (2.1). Moreover,  $y(t) > 0$  in  $(a, b)$ ,  $\lambda(a, b) > 0$ , and if  $a = 0$ , then  $\lim_{t \rightarrow 0+} y(t) > 0$ .*

We now proceed to show the existence of a discrete infinity of solutions  $\{y_n(t)\}$  of (1.6) such that  $\lim_{t \rightarrow \infty} y_n(t) = 0$ ,  $\lim_{t \rightarrow 0+} y_n(t) > 0$ ,  $\lim_{t \rightarrow 0+} \dot{y}_n(t) = 0$ , and  $y_n(t)$  has exactly  $n$  distinct zeros in  $(0, \infty)$ . The procedure depends on the following lemma.

**LEMMA 2.1.** *If  $\lambda(a, b)$  denotes the minimum of  $J(y)$  for the interval  $[a, b]$ , then*

- (a) *if  $a \leq a' \leq b' < b$ , then  $\lambda(a, b) \leq \lambda(a', b')$ .*
- (b)  *$\lambda(a, b) \rightarrow \infty$  as  $b - a \rightarrow 0$  (as  $a \rightarrow \infty$  if  $b = \infty$ , as  $b \rightarrow 0$  if  $a = 0$ ).*
- (c)  *$\lambda(a, b)$  is a continuous function of  $a$  and  $b$  (of  $b$  if  $a = 0$ , of  $a$  if  $b = \infty$ ).*

**PROOF.** Parts (a) and (c) follow precisely as in [9], so we consider only (b). If  $0 < a < b < \infty$ , we first observe that (1.8) can be proved exactly as in the proof of Lemma 1.1. Using (1.8) and (III) we have

$$\|y\|^2 \leq C \int_a^b y^4 t^\gamma dt \leq Ca^{-\gamma} \int_a^b y^2 t^{2\gamma} dt \leq Ca^{-\gamma}(b - a)\|y\|^4.$$

Since  $\|y\| \neq 0$ , we have  $\|y\|^2 \geq a^\gamma/c(b - a)$  and  $\|y\|^2 \rightarrow \infty$  as  $b \rightarrow a$ . It follows from (1.13) that also  $\lambda(a, b) \rightarrow \infty$  as  $b \rightarrow a$ .

In the case  $0 < a < b = \infty$  we see (III), (1.8) as before to get

$$\|y\|^2 \leq Ca^{-\gamma}\|y\|^2 \int_a^\infty y^2 t^\gamma dt \leq Ca^{-\gamma}\|y\|^4,$$

so that  $\|y\|^2 \rightarrow \infty$ , and hence also  $\lambda(a, \infty) \rightarrow \infty$  as  $a \rightarrow \infty$ .

Finally we suppose  $0 = a < b < \infty$ . Since  $y(b) = 0$ , we have

$$(2.2) \quad \begin{aligned} y^2(t) &= \left( \int_t^b \dot{y} dt \right)^2 \leq (b - t) \int_t^b \dot{y}^2 dt \\ &\leq (b - t)t^{-\gamma} \int_t^b \dot{y}^2 \tau^\gamma d\tau \leq (b - t)t^{-\gamma}\|y\|^2. \end{aligned}$$

Using (2.2) and (III) we obtain, with  $0 < a < b$ ,

$$(2.3) \quad \int_a^b (y^2 + \dot{y}^2)t^r dt \leq C(b - a) \int_a^b (y^2 + \dot{y}^2)t^r dt \int_a^b y^2 dt.$$

But

$$\begin{aligned} \int_a^b y^2 dt &\leq 2 \int_a^b |y\dot{y}|(\tau - a) d\tau \leq 2a^{1-\gamma} \int_a^b |y\dot{y}|\tau^\gamma d\tau \\ &\leq a^{1-\gamma} \int_a^b (y^2 + \dot{y}^2)\tau^\gamma d\tau, \end{aligned}$$

so (2.3) becomes

$$\int_a^b (y^2 + \dot{y}^2)t^r dt \leq c(b - a)a^{1-\gamma} \left( \int_a^b (y^2 + \dot{y}^2)t^r dt \right)^2.$$

We then have

$$\|y\|^2 = \int_0^b (y^2 + \dot{y}^2)t^r dt \geq \frac{a^{\gamma-1}}{c(b - a)}.$$

Setting  $a = b/2$  and letting  $b \rightarrow 0$  shows that  $\|y\|^2 \rightarrow \infty$  for  $1 \leq \gamma < 2$ . When  $\gamma = 2$ , we have  $\|y\|^2 \geq ca(b - a)$ . Setting  $b_n = n^{-1}$  and  $a_n = n^{-1}(1 - n^{-1})$ , we find  $a_n/(b_n - a_n) \rightarrow \infty$ , hence  $\|y\|^2 \rightarrow \infty$  as  $b \rightarrow 0$  for  $1 \leq \gamma \leq 2$ .

To formulate the minimum problem defining  $\lambda_n$  we choose  $(n + 2)$  points  $t_k$  such that  $0 = t_0 < t_1 < \dots < t_{n+1} = \infty$ . In the interval  $[t_{k-1}, t_k]$  we consider the minimum problem

$$\min_{A_k} J(y) = \min_{A_k} \int_{t_{k-1}}^{t_k} \{y^2 + \dot{y}^2 - g(y^2)\}t^r dt$$

where

$$\begin{aligned} A_k &= \{y | y \in D^1(t_{k-1}, t_k), y(t) \geq 0, y(t) \neq 0, \\ &\quad y(t_k) = y(t_{k-1}) = 0 \text{ (for } k = 0, \dot{y}(0+) = 0), \\ &\quad \int_{t_{k-1}}^{t_k} (y^2 + \dot{y}^2)t^r dt = \int_{t_{k-1}}^{t_k} f(y^2)y^2 t^r dt \} \end{aligned}$$

for  $1 \leq k \leq n + 1$ . Theorem 2.1 shows that it is sufficient to consider this minimum problem for functions  $y_k(t)$  which in the intervals  $(t_{k-1}, t_k)$  are the solutions of (2.1), whose existence is guaranteed by Theorem 2.1.

It now follows by Lemma 2.1, as in [9], that the function

$$A(t_1, \dots, t_n) = \sum_{i=1}^{n+1} \lambda(t_{i-1}, t_i)$$

attains its minimum for certain values  $0 = t_0 < t_1 < \dots < t_{n+1} = \infty$ , and that  $\lambda_1 < \lambda_2 < \dots$ . We now define  $y(t)$  on  $(0, \infty)$  by setting  $y(t) =$

$y_k(t)$  in  $[t_{k-1}, t_k]$ , where if necessary  $y_k(t)$  is replaced by  $-y_k(t)$  to assure that  $y(t)$  changes sign at each  $t_k$  ( $1 \leq k \leq n$ ). Then  $y(t)$  has precisely  $n$  zeros in  $(0, \infty)$ , and as in [9], it can easily be shown that

$$\lim_{t \rightarrow t_k^-} \dot{y}(t) = \lim_{t \rightarrow t_k^+} \dot{y}(t) \quad (1 \leq k \leq n).$$

Hence  $y(t)$  is a solution of (1.6) on  $(0, \infty)$ .

The results of this section may be summarized in the following theorem.

**THEOREM 2.2.** *Let  $\Gamma_n$  denote the class of functions  $y(t)$  with the following properties:  $y \in D^1(0, \infty)$ ,  $y(t_k) = 0$  ( $1 \leq k \leq n$ ,  $n \geq 1$ ), where  $0 = t_0 < t_1 < \dots < t_{n+1} = \infty$ ; for  $1 \leq k \leq n + 1$*

$$\int_{t_{k-1}}^{t_k} (y^2 + \dot{y}^2)t^\tau dt = \int_{t_{k-1}}^{t_k} f(y^2)y^2t^\tau dt,$$

where  $f$  satisfies (I)–(IV). If  $g(s) = \int_0^s f(u)du$ , the variational problem

$$(2.4) \quad \min J(y) = \min \int_0^\infty \{y^2 + \dot{y}^2 - g(y^2)\}t^\tau dt = \lambda_n, \quad y \in \Gamma_n$$

has a solution  $y_n \in C^1(0, \infty)$ , and the numbers  $\lambda_n$  are strictly increasing. The function  $y_n(t)$  has precisely  $n$  zeros in  $(0, \infty)$  and satisfies the system

$$(2.5) \quad \begin{aligned} -t^{-\tau}(t^\tau y')' + y &= f(y^2)y, \quad t \in (0, \infty) \\ \lim_{t \rightarrow \infty} y(t) &= 0, \quad \lim_{t \rightarrow 0^+} y(t) > 0, \quad \lim_{t \rightarrow 0^+} \dot{y}(t) = 0. \end{aligned}$$

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