

# Positive solutions for semilinear elliptic equations involving Dirac measures

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We are concerned with the problem of finding positive solutions with prescribed isolated singularities to semilinear elliptic equations. Choosing a finite set of points  $\{a_i\}_{i=1}^m$  in  $\mathbf{R}^N$  and a set of positive numbers  $\{c_i\}_{i=1}^m$ , we consider the existence of positive solutions of the problem

$$-\Delta u + u = u^p + \kappa \sum_{i=1}^m c_i \delta_{a_i} \quad \text{in } \mathcal{D}'(\mathbf{R}^N), \quad (1.1)_\kappa$$

with the condition at infinity

$$u(x) \rightarrow 0 \quad \text{as } |x| \rightarrow \infty, \quad (1.2)$$

where  $N \geq 3$ ,  $1 < p < N/(N-2)$ ,  $\kappa \geq 0$  is a parameter, and  $\delta_a$  is the Dirac delta function supported at  $a \in \mathbf{R}^N$ . We denote the Laplacian on  $\mathbf{R}^N$  by  $\Delta$  and the class of distributions on  $\mathbf{R}^N$  by  $\mathcal{D}'(\mathbf{R}^N)$ .

We recall some known results concerning the singularities of possible solutions of the equation. Let  $\Omega$  be a bounded domain in  $\mathbf{R}^N$  containing 0. By the works due to Lions [14] and Brezis and Lions [6], we obtain the following result.

**Theorem A** [14, 6]. *Assume that  $u \in C^2(\Omega \setminus \{0\})$  satisfies*

$$-\Delta u + u = u^q \quad \text{in } \Omega \setminus \{0\} \quad (1.3)$$

*with  $q > 1$  and  $u \geq 0$  a.e. in  $\Omega$ . Then  $u \in L^q_{\text{loc}}(\Omega)$  and*

$$-\Delta u + u = u^q + \kappa \delta_0 \quad \text{in } \mathcal{D}'(\Omega) \quad (1.4)$$

*for some  $\kappa \geq 0$ . Furthermore, the following (i) and (ii) hold.*

- (i) *In the case  $1 < q < N/(N-2)$ , if  $\kappa = 0$  in (1.4) then  $u \in C^2(\Omega)$ , and if  $\kappa > 0$  then  $u$  behaves like a multiple of the fundamental solution  $E_0$  for  $-\Delta$  in  $\mathbf{R}^N$ , i.e.,  $-\Delta E_0 = \delta_0$  in  $\mathcal{D}'(\mathbf{R}^N)$ .*

(ii) In the case  $q \geq N/(N-2)$ , there holds  $\kappa = 0$  in (1.4).

For the proof, see Theorem 1 in [6] and Corollary 1, Theorem 2, and Remark 2 in [14].

It should be mentioned that Johnson, Pan, and Yi [13] showed the existence and asymptotic behaviour of singular positive radial solution  $u$  of (1.3) with  $1 < q < (N+2)/(N-2)$ . In particular, they showed that, if  $N/(N-2) < q < (N+2)/(N-2)$ , there exists a positive solution  $u$  of (1.3) satisfying  $u(x) \sim c|x|^{-2/(p-1)}$  as  $|x| \rightarrow 0$  for some constant  $c > 0$ . Then, in this case, the singularity of  $u$  at  $x = 0$  exists, but is not visible in the sense of distribution.

In this paper, we investigate the existence of positive solutions with prescribed isolated singularities to the equation in  $\mathbf{R}^N$ . By (ii) of Theorem A, if  $p \geq N/(N-2)$  then (1.1) $_{\kappa}$  with  $\kappa > 0$  has no positive solution  $u \in C^2(\mathbf{R}^N \setminus \{a_i\}_{i=1}^m)$ . Hence, the condition  $1 < p < N/(N-2)$  is necessary for the existence of positive solutions  $u \in C^2(\mathbf{R}^N \setminus \{a_i\}_{i=1}^m)$  of (1.1) $_{\kappa}$  with  $\kappa > 0$ .

We review some known results concerning related problems. Lions [14] studied the existence of positive solutions of the problem

$$\begin{cases} -\Delta u = u^p + \kappa\delta_0 & \text{in } \mathcal{D}'(\Omega), \\ u = 0 & \text{on } \partial\Omega, \end{cases} \quad (1.5)$$

where  $\Omega$  is a bounded domain in  $\mathbf{R}^N$  containing 0 with smooth boundary  $\partial\Omega$ . It was shown in [14] that there exists  $\kappa^* > 0$  such that (1.5) has at least two positive solutions for each  $\kappa \in (0, \kappa^*)$  and no such solution for  $\kappa > \kappa^*$ . Later, Baras and Pierre [4] studied the existence of positive solutions for the problem

$$\begin{cases} -\Delta u = u^p + \kappa\mu & \text{in } \mathcal{D}'(\Omega), \\ u = 0 & \text{on } \partial\Omega, \end{cases} \quad (1.6)$$

where  $\mu$  is a positive bounded Radon measure in  $\Omega$ . In [4] they showed that (1.6) has at least one positive solution for each sufficiently small  $\kappa > 0$  by investigating the corresponding integral equations. See also Roppongi [16]. Amann and Quittner [3] exhibited the existence of  $\kappa^* > 0$  such that (1.6) has at least two positive solutions for  $0 < \kappa < \kappa^*$  and no solution for  $\kappa > \kappa^*$ . Bidaut-Veron and Yarur [5] gave the existence results and a priori estimates for (1.6) including the case where  $\mu$  is unbounded. In [3], [5], they also consider the problems involving measures as boundary data. We also refer a survey by Veron [19], [20], and the references therein. In [17] the second author studied the existence of positive solutions for the problem

$$-\Delta u + f(u) = \sum_{i=1}^m c_i \delta_{a_i} \quad \text{in } \mathcal{D}'(\mathbf{R}^N)$$

in the cases where  $f$  is nonnegative. In [17] he also showed the nonexistence of positive solutions for some  $f$  with sign changing.

Concerning nonhomogeneous semilinear elliptic problems of the form

$$-\Delta u + u = u^q + \kappa f(x) \quad \text{in } \mathbf{R}^N$$

with  $q > 1$  and  $f \in H^{-1}(\mathbf{R}^N)$ , we refer to Zhu [21], Deng and Li [10], [11], Cao and Zhou [7], and Hirano [12]. They successfully showed the existence of at least two positive solutions of the problems under suitable conditions. See also [18, 8] for closely related problems.

In order to state our results, we introduce some notations. Let  $E_1$  denote the fundamental solution for  $-\Delta + I$  in  $\mathbf{R}^N$ , that is,

$$E_1(x) = E_1(|x|) = \frac{1}{(2\pi)^{N/2}|x|^{(N-2)/2}} K_{(N-2)/2}(|x|) \quad \text{for } x \in \mathbf{R}^N \setminus \{0\},$$

where  $K_\nu$  is the modified Bessel function of order  $\nu$ . We see that  $E_1$  has the following properties:

$$E_1(x) \sim \frac{1}{(N-2)N\omega_N|x|^{N-2}} \quad \text{as } |x| \rightarrow 0, \quad \text{and}$$

$$E_1(x) \sim c_1|x|^{-(N-1)/2}e^{-|x|} \quad \text{as } |x| \rightarrow \infty,$$

where  $\omega_N$  denotes the volume of the unit ball in  $\mathbf{R}^N$  and  $c_1 > 0$  is a constant depends on  $N$ . In particular,  $E_1 \in C^\infty(\mathbf{R}^N \setminus \{0\})$  and  $E_1 \in L^r(\mathbf{R}^N)$  for all  $1 \leq r < N/(N-2)$ . Define  $f_0$  by

$$f_0(x) = \sum_{i=1}^m c_i E_1(x - a_i).$$

Then  $f_0 \in C^\infty(\mathbf{R}^N \setminus \{a_i\}_{i=1}^m)$  and  $f_0 \in L^r(\mathbf{R}^N)$  for all  $1 \leq r < N/(N-2)$ , and  $f_0$  satisfies

$$-\Delta f_0 + f_0 = \sum_{i=1}^m c_i \delta_{a_i} \quad \text{in } \mathcal{D}'(\mathbf{R}^N).$$

In this paper we refer to  $u$  as a positive solution of  $(1.1)_\kappa$  if  $u \in L^p_{\text{loc}}(\mathbf{R}^N)$  satisfies  $(1.1)_\kappa$  in the sense of distribution and  $u > 0$  a.e. in  $\mathbf{R}^N$ .

**Proposition 1.1.** *Let  $u \in L^p_{\text{loc}}(\mathbf{R}^N)$  be a positive solution of  $(1.1)_\kappa$  with  $\kappa > 0$ . Then  $u \in C^2(\mathbf{R}^N \setminus \{a_i\}_{i=1}^m)$  and  $u(x) > 0$  for  $x \in \mathbf{R}^N \setminus \{a_i\}_{i=1}^m$ . Assume, in addition, that (1.2) holds. Then  $u \in L^q(\mathbf{R}^N)$  for all  $q \in [1, N/(N-2))$  and  $u$  satisfies*

$$u = E_1 * [u^p] + \kappa f_0 \quad \text{a.e. in } \mathbf{R}^N \tag{1.7}_\kappa$$

and  $u(x) = O(E_1(x))$  as  $|x| \rightarrow \infty$ , where the symbol  $*$  denotes the convolution.

For each  $\kappa > 0$ , we define  $U_j^\kappa$  for  $j = 0, 1, 2, \dots$ , inductively, by

$$U_0^\kappa = \kappa f_0 \quad \text{and} \quad U_j^\kappa = E_1 * [(U_{j-1}^\kappa)^p] + \kappa f_0 \quad \text{for } j = 1, 2, \dots \tag{1.8}$$

Take  $q_0 \in (p, N/(N-2))$  arbitrarily, and define  $\{q_j\}$  by

$$\frac{1}{q_j} = \frac{1}{q_0} - \left( \frac{2}{N} - \frac{p-1}{q_0} \right) j = \frac{1}{q_{j-1}} - \left( \frac{2}{N} - \frac{p-1}{q_0} \right) \quad \text{for } j = 1, 2, \dots \quad (1.9)$$

From  $p < N/(N-2)$  and  $q_0 > p$ , it follows that  $2/N - (p-1)/q_0 > 0$ . Then, by choosing suitable  $q_0$  if necessary, there exists a positive integer denoted by  $j_0$  satisfying

$$\frac{1}{q_{j_0-1}} > 0 > \frac{1}{q_{j_0}}. \quad (1.10)$$

We use the notation  $C_0(\mathbf{R}^N) = \{u \in C(\mathbf{R}^N) : u(x) \rightarrow 0 \text{ as } |x| \rightarrow \infty\}$ .

**Proposition 1.2.** *For each  $\kappa \in (0, \infty)$ , the following (i)–(iii) are equivalent to each other :*

(i)  $u = w + U_{j_0}^\kappa \in L_{\text{loc}}^p(\mathbf{R}^N)$  is a positive solution of (1.1) $_\kappa$ –(1.2);

(ii)  $w \in C_0(\mathbf{R}^N)$  is positive in  $\mathbf{R}^N$  and satisfies

$$w = E_1 * \left[ (w + U_{j_0}^\kappa)^p - (U_{j_0-1}^\kappa)^p \right] \quad \text{in } \mathbf{R}^N; \quad (1.11)_\kappa$$

(iii)  $w \in H^1(\mathbf{R}^N)$  is a weak positive solution of

$$-\Delta w + w = (w + U_{j_0}^\kappa)^p - (U_{j_0-1}^\kappa)^p \quad \text{in } \mathbf{R}^N, \quad (1.12)_\kappa$$

that is,  $w > 0$  a.e. in  $\mathbf{R}^N$  and satisfies

$$\int_{\mathbf{R}^N} (\nabla w \cdot \nabla \psi + w\psi) dx = \int_{\mathbf{R}^N} \left( (w + U_{j_0}^\kappa)^p - (U_{j_0-1}^\kappa)^p \right) \psi dx \quad (1.13)_\kappa$$

for any  $\psi \in H^1(\mathbf{R}^N)$ .

By Proposition 1.2, the problem (1.1) $_\kappa$ –(1.2) can be reduced to the problems (1.11) $_\kappa$  in  $C_0(\mathbf{R}^N)$  and (1.12) $_\kappa$  in  $H^1(\mathbf{R}^N)$ . We will investigate the problems (1.11) $_\kappa$  and (1.12) $_\kappa$  by an approach based on adaptation of the methods by [1, 2, 9, 14].

Our main results are stated in the following theorems.

**Theorem 1.** *There exists  $\kappa^* \in (0, \infty)$  such that*

(i) *if  $0 < \kappa < \kappa^*$  then the problem (1.1) $_\kappa$ –(1.2) has a positive minimal solution  $\underline{u}_\kappa$ , that is,  $\underline{u}_\kappa \leq u$  a.e. in  $\mathbf{R}^N$  for any positive solution  $u$  of (1.1) $_\kappa$ –(1.2). Furthermore, if  $0 < \kappa < \hat{\kappa} < \kappa^*$  then  $\underline{u}_\kappa < \underline{u}_{\hat{\kappa}}$  a.e. in  $\mathbf{R}^N$ ;*

(ii) *if  $\kappa > \kappa^*$  then the problem (1.1) $_\kappa$ –(1.2) has no positive solution.*

**Theorem 2.** *If  $\kappa = \kappa^*$  then the problem (1.1) $_{\kappa}$ –(1.2) has a unique positive solution.*

**Theorem 3.** *If  $0 < \kappa < \kappa^*$  then the problem (1.1) $_{\kappa}$ –(1.2) has a positive solution  $\bar{u}_{\kappa}$  satisfying  $\bar{u}_{\kappa} > \underline{u}_{\kappa}$ .*

Proofs of Theorems 1-3 can be found in [15]. In the proof of Theorem 1, we will employ the bifurcation results and the comparison argument for solutions of (1.12) $_{\kappa}$  and (1.11) $_{\kappa}$ , respectively, to obtain the minimal solutions. We will prove Theorem 2 by establishing a priori bound for the solutions of (1.12) $_{\kappa}$ . We will prove Theorem 3 by employing the variational method with the Mountain Pass Lemma. In the proofs of Theorems 2 and 3, the results concerning the eigenvalue problems to the linearized equations around the minimal solutions play a crucial role.

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