Remarks on separation phenomena of radial solutions to Lane-Emden equation on the hyperbolic space

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1 Introduction

This paper is devoted to an announcement about results in [27] and a survey on related topics to [27]. We shall introduce separation phenomena of radial solutions to the following Lane-Emden equation on the hyperbolic space \mathbb{H}^N :

(H)
$$-\Delta_g u = |u|^{p-1} u \quad \text{in} \quad \mathbb{H}^N,$$

where $N \geq 3$, and p > 1. Here, \mathbb{H}^N is a manifold admitting a pole o and whose metric g is defined, in the polar coordinates around o, by

$$ds^2 = dr^2 + (\sinh r)^2 d\Theta^2, \quad r > 0, \quad \Theta \in \mathbb{S}^{N-1},$$

where $d\Theta^2$ denotes the canonical metric on the unit sphere \mathbb{S}^{N-1} , and r is the geodesic distance between o and a point (r, Θ) . Moreover, Δ_g denotes the Laplace-Beltrami operator on (\mathbb{H}^N, g) given by

$$\begin{split} \Delta_g f(r, \theta_1, ..., \theta_{N-1}) = & (\sinh r)^{-(N-1)} \partial_r \left\{ (\sinh r)^{N-1} \partial_r f(r, \theta_1, ..., \theta_{N-1}) \right\} \\ & + (\sinh r)^{-2} \Delta_{\mathbb{S}^{N-1}} f(r, \theta_1, ..., \theta_{N-1}), \end{split}$$

where $f: \mathbb{H}^N \to \mathbb{R}$ is a scalar function and $\Delta_{\mathbb{S}^{N-1}}$ is the Laplace-Beltrami operator on the unit ball \mathbb{S}^{N-1} . Furthermore, we also define the exponents $p_s(N)$ and $p_{JL}(N)$, respectively, by

$$p_s(N) = \frac{N+2}{N-2}$$

and

$$p_{JL}(N) = \begin{cases} +\infty & \text{if } N \le 10, \\ \frac{(N-2)^2 - 4N + 8\sqrt{N-1}}{(N-2)(N-10)} & \text{if } N > 10. \end{cases}$$

The exponents $p_s(N)$ and $p_{JL}(N)$ are called the Sobolev exponent and the Joseph-Lundgren exponent ([29]), respectively.

To begin with, we introduce known results on separation phenomena of radial solutions to the Lane-Emden equation in the Euclidean space

(L)
$$-\Delta u = |u|^{p-1}u \quad \text{in} \quad \mathbb{R}^N,$$

where $N \geq 3$, and p > 1. This equation was posed by J.H. Lane ([31]) in 1869 and was appeared in the astrophysical study of the structure of a singular star ([14, 17, 19]). There is also an extensive mathematical literature ([12, 13, 18, 20, 21, 23, 29, 36]). Concerning separation phenomena of radial solutions, X. Wang [44] and Y. Liu, Y. Li, Y. Deng [32] proved the existence of a critical exponent on separation and intersection properties of radial solutions to (L). Here, for each $\alpha > 0$, we denote by $u_{\alpha}^{L} = u_{\alpha}^{L}(r)$ the radial solution of (L) satisfying $u_{\alpha}^{L}(0) = \alpha$. Then, the following results were obtained:

Proposition 1.1 (Proposition 3.7 (iv) in [44], Theorem 1 (ii) in [32]). Let p > 1. Then the following hold:

- (i) If $p \in (p_s(N), p_{JL}(N))$, then for any $\alpha, \beta > 0$ with $\alpha \neq \beta$, u_{α}^L and u_{β}^L intersect infinitely many times in $(0, \infty)$;
- (ii) If $p \geq p_{JL}(N)$, then for any $\alpha, \beta > 0$ with $\alpha \neq \beta$, u_{α}^{L} and u_{β}^{L} cannot intersect each other in $(0, \infty)$, i.e., $u_{\alpha}^{L} < u_{\beta}^{L}$ in $(0, \infty)$ if $\alpha < \beta$.

Proposition 1.1 implies that $p_{JL}(N)$ is the critical exponent with respect to separation phenomena of radial solutions to (L). Thereafter, separation phenomena of radial solutions has been researched further in [1, 2, 3, 5, 16, 22, 34, 35] and was also studied for the equation (L) replacing u^p by e^u ([4, 6, 43]). Furthermore, making use of separation property of radial solutions, A. Farina [18] and E.N. Dancer, Y. Du, Z. Guo [15] showed the existence of stable solutions to (L). Separation property of radial solutions is also applicable to the research on asymptotic behavior of solutions to the corresponding semilinear parabolic equation to (L) ([23, 24, 39, 40]).

On the other hand, from 2000's, the study on elliptic equations on the hyperbolic space has attracted a great interest. In particular, the Lane-Emden equation (H) on the hyperbolic space has been well-investigated ([7, 8, 9, 10, 11, 25, 26, 28, 30, 33, 41, 42]). Now, we shall state known results on separation phenomena of radial solutions to (H). Here, for each $\alpha>0$, we denote by $u_{\alpha}^{H}=u_{\alpha}^{H}(r)$ the radial solution of (H) satisfying $u_{\alpha}^{H}(0)=\alpha$, i.e., u_{α}^{H} is the solution of the following initial value problem:

$$\begin{cases} u''(r) + \frac{N-1}{\tanh r} u'(r) + |u(r)|^{p-1} u(r) = 0 & \text{in} \quad (0, +\infty), \\ u(0) = \alpha. \end{cases}$$

Regarding separation phenomena of radial solutions to (H), E. Berchio, A. Ferrero, G. Grillo [7] proved the following:

Proposition 1.2 (Theorem 2.14 in [7]). Let p > 1 Then there exists $\alpha_0 = \alpha_0(N, p) > 0$ such that for any $\alpha, \beta \in (0, \alpha_0] (\alpha \neq \beta)$, u_{α}^H and u_{β}^H cannot intersect each other in $(0, \infty)$.

Differently from Proposition 1.1, Proposition 1.2 imply that even when $p \in (p_s(N), p_{JL}(N))$, there exist two regular radial solutions which cannot intersect each other in $(0, \infty)$. The difference is related to the positivity of the first eigenvalue of $-\Delta_g$. Indeed, in the proof of Proposition 1.2, letting the value at the origin less than the first eigenvalue sufficiently, they showed the separation phenomena of radial solutions to (H).

From Proposition 1.2 and the analogue of Proposition 1.1, we can expect that for $p \geq p_{JL}(N)$, any two regular radial solutions to (H) cannot intersect each other in $(0, \infty)$. Indeed, in [8], they state that by numerical analysis, for sufficiently large p and N, any two regular radial solutions do not intersect each other in $(0, \infty)$. Then, motivated by above, we are interested in the following problem:

Problem 1.1. Is there a critical exponent with respect to separation phenomena of radial solutions to (H)?

Following Problem 1.1, we shall investigate separation phenomena of radial solutions to the equation (H).

Our main results of [27] are the followings:

Theorem 1.1. Let $p \ge p_{JL}(N)$. Then, for any $\alpha, \beta > 0$ with $\alpha \ne \beta$, u_{α}^H and u_{β}^H cannot intersect each other in $(0, \infty)$.

Theorem 1.2. Let $p \in (1, p_{JL}(N))$. Then, there exists $\alpha_1 = \alpha_1(N, p) > 0$ such that for any $\alpha, \beta > \alpha_1$ with $\alpha \neq \beta$, u_{α}^H and u_{β}^H intersect at least once in $(0, \infty)$.

Theorems 1.1-1.2 imply that $p_{JL}(N)$ is the critical exponent with respect to separation phenomena of radial solutions to (H). Therefore, we obtain an affirmative answer to Problem 1.1.

As a consequence of Theorem 1.1, we shall also obtain the existence of a singular solution of (H). In [27], our result is the following:

Theorem 1.3. Let $p \geq p_{JL}(N)$. Then, there exists a singular solution $U^H(r)$ of (H) such that

$$\lim_{r \to +0} U^{H}(r)(\sinh r)^{\frac{2}{p-1}} = L,$$

and for any $\alpha > 0$,

(1.1)
$$u_{\alpha}^{H}(r) < U^{H}(r) < \frac{L}{(\tanh r)^{\frac{2}{p-1}}} \quad in \quad (0, \infty),$$

where

$$L = \left\{ \frac{2}{p-1} \left(N - 2 - \frac{2}{p-1} \right) \right\}^{\frac{1}{p-1}}.$$

Here, the inequality (1.1) in Theorem 1.3 implies that for $p \geq p_{JL}(N)$, the singular solution $U^H(r)$ and any regular radial solution to (H) also cannot intersect each other in $(0, \infty)$.

For the proof of Theorems 1.1-1.3, see [27]. Here, in the proof of Theorem 1.1, applying Sturm-Liouville theory, we shall obtain separation property of radial solutions to (H). Then, the method of the proof of Theorem 1.1 is also applicable to analysis of separation phenomena of radial solutions to the following weighted Lane-Emden equation in \mathbb{R}^N :

(M)
$$-\Delta u = \frac{1}{1+|x|^2} |u|^{p-1} u \quad \text{in} \quad \mathbb{R}^N,$$

where $N \geq 3$, and p > 1. Here, the equation (M) is known as Matukuma's equation ([37, 38]). In the rest of this paper, we shall introduce the proof of separation property of radial solutions to (M). Remark that the result on separation property of radial solutions to (M) has been already obtained in [3, 32] and they employ phase plane method. In this paper, making use of the argument of Sturm-Liouville theory, we shall derive separation property of radial solutions to (M). In addition, we also remark that we use the modification of the proof of [5] and the result on separation property of radial solutions to (M) has also been derived in [5].

2 Matukuma's equation

2.1 Preliminaries

We shall consider the following Matukuma's equation in \mathbb{R}^N :

(M)
$$-\Delta u = \frac{1}{1+|x|^2} |u|^{p-1} u \quad \text{in} \quad \mathbb{R}^N,$$

where $N \geq 3$ and p > 1. Here, for each $\alpha > 0$, we denote by $u_{\alpha} = u_{\alpha}(r)$ the radial solution of (M) satisfying $u_{\alpha}(0) = \alpha$. Namely, u_{α} is the solution of the following initial value problem:

$$\begin{cases} u''(r) + \frac{N-1}{r}u'(r) + \frac{1}{1+r^2}|u(r)|^{p-1}u(r) = 0 & \text{in} \quad (0, +\infty), \\ u(0) = \alpha. \end{cases}$$

Concerning separation property of radial solutions to (M), the following result was obtained in [3, 32]:

Theorem 2.1 (Theorem 1.2 in [3], Theorem 1 in [32]). Let $p \ge p_{JL}(N)$. Then, for any $\alpha, \beta > 0$ with $\alpha \ne \beta$, u_{α} and u_{β} cannot intersect each other in $(0, \infty)$.

In this section, making use of Sturm-Liouville theory, we shall prove Theorem 2.1. Here, the following proof of Theorem 2.1 is the modification of that of [5]. To begin with, we define

$$t = \log r$$
, and $v_{\alpha}(t) = r^{\frac{2}{p-1}} u_{\alpha}(r)$.

Then $v = v_{\alpha}$ satisfies

$$v'' + av' - L^{p-1}v + \frac{1}{1 + e^{2t}}v^p = 0,$$

where

$$a = N - 2 - \frac{4}{p-1}$$
, and $L = \left\{ \frac{2}{p-1} \left(N - 2 - \frac{2}{p-1} \right) \right\}^{\frac{1}{p-1}}$.

Remark that a > 0 if and only if $p > p_s(N)$. Moreover, to the aim of the proof of Theorem 2.1, we prepare the following lemma:

Lemma 2.1 (Lemma 3.1 in [5]). Let $p \ge p_{JL}(N)$ and $T \in \mathbb{R}$. Then there exists no function $z \in C^2(-\infty, T]$ satisfying the following (i)-(iii):

(i)
$$z'' + az' + \left(\frac{a}{2}\right)^2 z > 0 \text{ for } t \in (-\infty, T);$$

(ii)
$$z(t) > 0$$
 for $t \in (-\infty, T)$ and $z(T) = 0$;

(iii)
$$z(t)$$
 and $z'(t)$ are bounded on $(-\infty, T)$.

Lemma 2.1 has been already proved in [5].

2.2 Proof of Theorem 2.1

To the aim of the proof of Theorem 2.1, we shall show the following proposition:

Proposition 2.1. Let $p \ge p_{JL}(N)$. Then, for any $\alpha > 0$, v_{α} satisfies

$$v_{\alpha}(t) < L(1 + e^{2t})^{\frac{1}{p-1}}$$
 for $t \in (-\infty, \infty)$.

Proof. We prove the assertion by contradiction. Assume that there exists $T \in \mathbb{R}$ such that

$$v_{\alpha}(t) < L(1 + e^{2t})^{\frac{1}{p-1}}$$
 for $t \in (-\infty, T)$, and $v_{\alpha}(T) = L(1 + e^{2T})^{\frac{1}{p-1}}$.

Now, we take

$$V(t) = L(1 + e^{2t})^{\frac{1}{p-1}},$$

and V(t) satisfies, for $t \in (-\infty, \infty)$,

$$V'' + aV' - L^{p-1}V + \frac{1}{1 + e^{2t}}V^{p}$$

$$= \frac{2}{p-1}Le^{2t}(1 + e^{2t})^{\frac{1}{p-1}-2} \left\{ 2 + \frac{2}{p-1}e^{2t} + a(1 + e^{2t}) \right\} > 0.$$

Here, the last inequality is followed from a > 0. Moreover, setting

$$w_{\alpha}(t) = V(t) - v_{\alpha}(t),$$

we have

(2.1)
$$w_{\alpha}'' + aw_{\alpha}' - L^{p-1}w_{\alpha} + \frac{1}{1 + e^{2t}}\Theta > 0,$$

where

(2.2)
$$\Theta(t) = V^p(t) - v_\alpha^p(t).$$

Then, applying Lemma 2.1, we shall show the non-existence of w_{α} . Indeed, we can verify that w_{α} satisfies (ii)-(iii) of Lemma 2.1 directly. Furthermore, using the mean-value theorem, we observe from (2.2) that

(2.3)
$$\Theta(t) < pV^{p-1}(t)w_{\alpha}(t) \quad \text{for} \quad t \in (-\infty, T).$$

Hence, combining (2.1) with (2.3), we derive

$$w_{\alpha}'' + aw_{\alpha}' + (p-1)L^{p-1}w_{\alpha} > 0$$
 for $t \in (-\infty, T)$.

Since $p \geq p_{JL}(N)$ is equivalent to

$$(p-1)L^{p-1} \le \left(\frac{a}{2}\right)^2,$$

we see that w_{α} satisfies (i) of Lemma 2.1. Thus, we observe from Lemma 2.1 that there exists no function w_{α} . This is a contradiction and we complete the proof.

Proof of Theorem 2.1. To begin with, we shall show that for any $\alpha, \beta > 0$ with $\alpha < \beta$,

(2.4)
$$v_{\alpha}(t) < v_{\beta}(t) \text{ for } t \in (-\infty, \infty).$$

We prove this assertion by contradiction. Assume that there exists $T \in \mathbb{R}$ such that

$$v_{\alpha}(t) < v_{\beta}(t)$$
 for $t \in (-\infty, T)$, and $v_{\alpha}(T) = v_{\beta}(T)$.

Then, setting

$$w_{\alpha,\beta}(t) = v_{\beta}(t) - v_{\alpha}(t),$$

we have

(2.5)
$$w''_{\alpha,\beta} + aw'_{\alpha,\beta} - L^{p-1}w_{\alpha,\beta} + \frac{1}{1 + e^{2t}}\Theta_{\alpha,\beta} > 0,$$

where

(2.6)
$$\Theta_{\alpha,\beta}(t) = v_{\beta}^{p}(t) - v_{\alpha}^{p}(t).$$

Then, applying Lemma 2.1, we shall show the non-existence of $w_{\alpha,\beta}$. Indeed, we can check that $w_{\alpha,\beta}$ satisfies (ii)-(iii) of Lemma 2.1 directly. Furthermore, using the mean-value theorem and Proposition 2.1, we observe from (2.6) that

(2.7)
$$\Theta_{\alpha,\beta}(t) < pv_{\beta}^{p-1}(t)w_{\alpha,\beta}(t) < pL^{p-1}(1+e^{2t})w_{\alpha,\beta}(t) \text{ for } t \in (-\infty,T).$$

Then, combining (2.5) with (2.7), we obtain

$$w_{\alpha,\beta}'' + aw_{\alpha,\beta}' + (p-1)L^{p-1}w_{\alpha,\beta} > 0$$
 for $t \in (-\infty, T)$.

Since $p \ge p_{JL}(N)$ is equivalent to

$$(p-1)L^{p-1} \le \left(\frac{a}{2}\right)^2,$$

we see that $w_{\alpha,\beta}$ satisfies (i) of Lemma 2.1. Therefore, we observe from Lemma 2.1 that there exists no function $w_{\alpha,\beta}$. This is a contradiction and we obtain (2.4). Then, the inequality (2.4) is equivalent to

$$u_{\alpha}(t) < u_{\beta}(t)$$
 for $t \in (-\infty, \infty)$.

Thus, we complete the proof.

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