



Partial Differential Equations

Higher order energy expansions for some singularly perturbed Neumann problems

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Abstract

We consider the following singularly perturbed semilinear elliptic problem:

$$\varepsilon^2 \Delta u - u + u^p = 0 \quad \text{in } \Omega, \quad u > 0 \quad \text{in } \Omega \quad \text{and} \quad \frac{\partial u}{\partial \nu} = 0 \quad \text{on } \partial \Omega,$$

where Ω is a bounded smooth domain in \mathbb{R}^N , $\varepsilon > 0$ is a small constant and p is a subcritical exponent. Let $J_\varepsilon[u] := \int_\Omega (\frac{\varepsilon^2}{2} |\nabla u|^2 + \frac{1}{2} u^2 - \frac{1}{p+1} u^{p+1}) dx$ be its energy functional, where $u \in H^1(\Omega)$. Ni and Takagi proved that for a single boundary spike solution u_ε , the following asymptotic expansion holds

$$J_\varepsilon[u_\varepsilon] = \varepsilon^N \left[\frac{1}{2} I[w] - c_1 \varepsilon H(P_\varepsilon) + o(\varepsilon) \right],$$

where $c_1 > 0$ is a generic constant, P_ε is the unique local maximum point of u_ε and $H(P_\varepsilon)$ is the boundary mean curvature function. In this Note, we obtain the following higher order expansion of $J_\varepsilon[u_\varepsilon]$:

$$J_\varepsilon[u_\varepsilon] = \varepsilon^N \left[\frac{1}{2} I[w] - c_1 \varepsilon H(P_\varepsilon) + \varepsilon^2 [c_2 (H(P_\varepsilon))^2 + c_3 R(P_\varepsilon)] + o(\varepsilon^2) \right],$$

where c_2, c_3 are generic constants and $R(P_\varepsilon)$ is the Ricci scalar curvature at P_ε . In particular $c_3 > 0$. Applications of this expansion will be given. **To cite this article:** J. Wei, M. Winter, C. R. Acad. Sci. Paris, Ser. I 337 (2003).

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Résumé

Développement asymptotique de l'énergie des solutions des problèmes de perturbations singulières. Nous étudions le problème suivant de perturbations singulières :

$$\varepsilon^2 \Delta u - u + u^p = 0 \quad \text{dans } \Omega, \quad u > 0 \quad \text{dans } \Omega \quad \text{et} \quad \frac{\partial u}{\partial \nu} = 0 \quad \text{sur } \partial \Omega,$$

où Ω est un domaine ouvert dans \mathbb{R}^N , $\varepsilon > 0$ est une constante petite et p est un exposant souscritique. L'énergie s'écrit alors $J_\varepsilon[u] := \int_\Omega (\frac{\varepsilon^2}{2} |\nabla u|^2 + \frac{1}{2} u^2 - \frac{1}{p+1} u^{p+1}) dx$, où $u \in H^1(\Omega)$. Ni et Takagi montrent que pour une solution u_ε avec une pic sur la frontière du domaine, on a le développement asymptotique suivant :

$$J_\varepsilon[u_\varepsilon] = \varepsilon^N \left[\frac{1}{2} I[w] - c_1 \varepsilon H(P_\varepsilon) + o(\varepsilon) \right],$$

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où $c_1 > 0$ est une constante générique, P_ε est le point unique de maximum local de u_ε et $H(P_\varepsilon)$ est la fonction de la courbure moyenne sur la frontière. On établit que :

$$J_\varepsilon[u_\varepsilon] = \varepsilon^N \left[\frac{1}{2} I[w] - c_1 \varepsilon H(P_\varepsilon) + \varepsilon^2 [c_2 (H(P_\varepsilon))^2 + c_3 R(P_\varepsilon)] + o(\varepsilon^2) \right],$$

où c_2, c_3 sont les constantes génériques et $R(P_\varepsilon)$ est la courbure scalaire de Ricci en P_ε . En particulier $c_3 > 0$. Nous présentons des applications de ce développement asymptotique. **Pour citer cet article : J. Wei, M. Winter, C. R. Acad. Sci. Paris, Ser. I 337 (2003).**

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Version française abrégée

Nous étudions le problème suivant de perturbations singulières :

$$\varepsilon^2 \Delta u - u + u^p = 0 \quad \text{dans } \Omega, \quad u > 0 \quad \text{dans } \Omega \quad \text{et} \quad \frac{\partial u}{\partial \nu} = 0 \quad \text{sur } \partial \Omega,$$

où Ω est un domaine ouvert dans \mathbb{R}^N de frontière régulière, $\varepsilon > 0$ est une constante petite, Δ est l’opérateur de Laplace dans \mathbb{R}^N , ν est la normale extérieure sur $\partial \Omega$ et p vérifie $1 < p < (\frac{N+2}{N-2})_+$ ($= \frac{N+2}{N-2}$ si $N \geq 3$; $= +\infty$ si $N = 1, 2$).

L’énergie s’écrit alors $J_\varepsilon[u] := \int_\Omega (\frac{\varepsilon^2}{2} |\nabla u|^2 + \frac{1}{2} u^2 - \frac{1}{p+1} u^{p+1}) dx$, où $u \in H^1(\Omega)$. Ni et Takagi [15,16] ont montré que pour une solution u_ε avec une pic sur la frontière du domaine, on a le développement asymptotique suivant : $J_\varepsilon[u_\varepsilon] = \varepsilon^N [\frac{1}{2} I[w] - c_1 \varepsilon H(P_\varepsilon) + o(\varepsilon)]$, où $c_1 > 0$ est une constante générique, $P_\varepsilon \in \partial \Omega$ est le point unique de maximum local de u_ε , $H(P_\varepsilon)$ est la fonction de la courbure moyenne sur la frontière et $I[w]$ est l’énergie de l’état fondamental dans \mathbb{R}^N .

Dans ce travail on établit le développement suivant, à un ordre plus élevé de $J_\varepsilon[u_\varepsilon]$:

Théorème 1. *Pour une solution u_ε de (I) avec une pic sur la frontière du domaine et avec un point unique du maximum local de u_ε nous avons, pour ε suffisamment petit :*

$$J_\varepsilon = \varepsilon^N \left[\frac{1}{2} I[w] - c_1 \varepsilon H(P_\varepsilon) + \varepsilon^2 [c_2 (H(P_\varepsilon))^2 + c_3 R(P_\varepsilon)] + o(\varepsilon^2) \right],$$

où c_1, c_2, c_3 sont les constantes génériques. De plus $c_1 > 0, c_3 > 0$.

Le corollaire suivant donne un raffinement des résultats de [15] et [16].

Corollaire 2. *Pour une solution u_ε de l’énergie minimale de (I) et pour ε suffisamment petit nous avons*

$$H(P_\varepsilon) \rightarrow \max_{P \in \partial \Omega} H(P), \quad R(P_\varepsilon) \rightarrow \min_{Q \in \partial \Omega, H(Q) = \max_{P \in \partial \Omega} H(P)} R(Q).$$

Il y a deux étapes essentielles dans la démonstration du Théorème 1. Dans l’étape 1 nous trouvons une fonction approximativement bonne $w_{\varepsilon, P}$ avec $\varepsilon^2 \Delta \tilde{w}_{\varepsilon, P} - \tilde{w}_{\varepsilon, P} + w_{\varepsilon, P}^p = O(\varepsilon^2)$. Dans l’étape nous montrons que $u_\varepsilon = \tilde{w}_{\varepsilon, P_\varepsilon} + O(\varepsilon^\tau)$, pour un $\tau > 1$.

1. Introduction

We consider the following singularly perturbed semilinear elliptic problem

$$\varepsilon^2 \Delta u - u + f(u) = 0, \quad u > 0 \quad \text{in } \Omega \quad \text{and} \quad \frac{\partial u}{\partial \nu} = 0 \quad \text{on } \partial \Omega, \tag{1}$$

where Ω is a bounded domain in \mathbb{R}^N with smooth boundary $\partial \Omega$, $\varepsilon > 0$ is a small constant, $\Delta := \sum_{j=1}^N \frac{\partial^2}{\partial x_j \partial x_j}$ denotes the Laplace operator in \mathbb{R}^N , ν stands for the unit outer normal to $\partial \Omega$, $f(u) = u^p$ and p satisfies $1 < p < (\frac{N+2}{N-2})_+$ ($= \frac{N+2}{N-2}$ when $N \geq 3$; $= +\infty$ when $N = 1, 2$).

Eq. (1) arises in many branches of the applied sciences. For example, it can be viewed as a steady-state equation for the shadow system of the Gierer–Meinhardt model in biological pattern formation [7,18] or of parabolic equations in chemotaxis, population dynamics and phase transitions. Associated with (1) is the energy functional J_ε defined by:

$$J_\varepsilon[u] := \int_{\Omega} \left(\frac{\varepsilon^2}{2} |\nabla u|^2 + \frac{1}{2} u^2 - F(u) \right) dx \text{ for } u \in H^1(\Omega), \text{ where } F(u) = \int_0^u f(s) ds.$$

In the pioneering papers [14,15] and [16], Lin, Ni and Takagi established the existence of least-energy solutions and showed that for ε sufficiently small the least-energy solution has only one local maximum point P_ε with $P_\varepsilon \in \partial\Omega$. Moreover, $H(P_\varepsilon) \rightarrow \max_{P \in \partial\Omega} H(P)$ as $\varepsilon \rightarrow 0$, where $H(P)$ is the mean curvature of $\partial\Omega$ at P . Since then, many works have been devoted to finding solutions with multiple spikes for the Neumann problem as well as the Dirichlet problem. See [1–6,8–13,15–17,19–21], and the review article [18] and the references therein.

A common tool for proving the existence of spike solutions is by energy expansion: in [15] and [16], Ni and Takagi proved, among others, that for a single boundary spike solution u_ε the following asymptotic expansion for $J_\varepsilon[u_\varepsilon]$ holds true:

$$J_\varepsilon[u_\varepsilon] = \varepsilon^N \left[\frac{1}{2} I[w] - c_1 \varepsilon H(P_\varepsilon) + o(\varepsilon) \right], \tag{2}$$

where $c_1 > 0$ is a generic constant, P_ε is the unique local maximum point of u_ε , $H(P_\varepsilon)$ is the mean curvature function at $P_\varepsilon \in \partial\Omega$, w is the unique solution of the following ground-state problem:

$$\Delta w - w + f(w) = 0, \quad w > 0 \text{ in } \mathbb{R}^N, \quad w(0) = \max_{y \in \mathbb{R}^N} w(y), \quad \lim_{|y| \rightarrow +\infty} w(y) = 0, \tag{3}$$

and $I[w]$ is the ground-state energy $I[w] = \frac{1}{2} \int_{\mathbb{R}^N} (|\nabla w|^2 + \frac{1}{2} w^2 - F(w)) dy$. Based on (2), Ni and Takagi [16] concluded that the least energy solution must concentrate at a maximum point of the mean curvature function. However, if $H(P)$ has more than one maximum point on $\partial\Omega$, the asymptotic expansion (2) has to be refined to prove such a statement and the next order term in (2) becomes important. This is exactly the purpose of this paper.

We now state our main theorem. First, we introduce boundary deformations. Let $P \in \partial\Omega$. After rotation and translation of the coordinate system we may assume that the inward normal to $\partial\Omega$ at P points in the direction of the positive x_N -axis, that $P = 0$, and that there exists a constant $\delta > 0$ and a smooth function ρ such that $\Omega \cap B_\delta(P) = \{(x', x_N) \mid x_N > \rho(x')\}$. Moreover, we may assume that $\rho(x') = \frac{1}{2} \sum_{i=1}^{N-1} k_i x_i^2 + O(|x'|^3)$, $x' = (x_1, \dots, x_{N-1})$, where $k_i, i = 1, \dots, N - 1$, are the principal curvatures at P . (Note that $H(P) = \frac{1}{N-1} \sum_{i=1}^{N-1} k_i$ is the mean curvature.) For $N \geq 3$, we also need to define $R(P) = \sum_{i \neq j} k_i k_j$, which is called Ricci scalar curvature at P . When $N = 2$, we let $R(P) = 0$.

Now we can state the main result of this paper.

Theorem 1.1. *Let u_ε be a single boundary spike solution of (1) with a unique local maximum point $P_\varepsilon \in \partial\Omega$. Then, for ε sufficiently small, we have:*

$$J_\varepsilon = \varepsilon^N \left[\frac{1}{2} I[w] - c_1 \varepsilon H(P_\varepsilon) + \varepsilon^2 [c_2 (H(P_\varepsilon))^2 + c_3 R(P_\varepsilon)] + o(\varepsilon^2) \right], \tag{4}$$

where $c_1 = \frac{N-1}{N+1} \int_{R_+^N} (w')^2 y_N dy > 0$, and c_2, c_3 are generic constants. Moreover, we have $c_3 > 0$. Here $R_+^N = \{(y', y_N) \mid y_N > 0\}$.

As a corollary, we give a refinement of the results of [15] and [16].

Corollary 1.2. *Let u_ε be a least energy solution of (1). Then, for ε sufficiently small, we have:*

$$H(P_\varepsilon) \rightarrow \max_{P \in \partial\Omega} H(P), \quad R(P_\varepsilon) \rightarrow \min_{Q \in \partial\Omega, H(Q) = \max_{P \in \partial\Omega} H(P)} R(Q). \tag{5}$$

Remark 1. The result (5) shows that the least energy solution will concentrate at a global maximum mean curvature point with smallest scalar curvature. For example, for $N = 3$, and suppose that the mean curvature function $H(P)$ has two global maximum points P_1 and P_2 . Let the principal curvatures at P_i be given by $k_{i,j}, i = 1, 2, j = 1, 2$. Then $R(P_i) = k_{i,1}k_{i,2}, i = 1, 2$. The spike will approach the point with smaller R . However, if $N = 2$, (5) yields no new results. In that case, we have to expand $J_\varepsilon[u_\varepsilon]$ up to the order $O(\varepsilon^3)$ to obtain more information on the spike locations.

Remark 2. Theorem 1.1 holds true if we replace $-u + u^p$ with more general nonlinearities; see [22].

2. Two important lemmas

In this section we present two main lemmas needed to prove Theorem 1.1. We begin with the following on good approximate functions:

Lemma 2.1. *For each $P \in \partial\Omega$, there exists a smooth function $\tilde{w}_{\varepsilon,P}$ such that*

$$\varepsilon^2 \Delta \tilde{w}_{\varepsilon,P} - \tilde{w}_{\varepsilon,P} + f(\tilde{w}_{\varepsilon,P}) = O(\varepsilon^{1+\sigma}), \tag{6}$$

$$J_\varepsilon[\tilde{w}_{\varepsilon,P}] = \varepsilon^N \left[\frac{1}{2} I[w] - c_1 \varepsilon H(P) + \varepsilon^2 [c_2 (H(P))^2 + c_3 R(P)] + o(\varepsilon^2) \right], \tag{7}$$

where $\sigma = \min(1, p - 1)$ and c_1, c_2, c_3 are generic constants. In particular, $c_3 = \frac{1}{16} \int_{\mathbb{R}^N_+} [|\nabla \Psi_0|^2 + |\Psi_0|^2 - f'(w)\Psi_0^2] dy > 0$, where Ψ_0 satisfies $\Delta \Psi_0 - \Psi_0 + f'(w)\Psi_0 = 0$ in \mathbb{R}^N_+ , $\frac{\partial \Psi_0}{\partial y_N} = \frac{w'}{|y|} (y_1^2 - y_2^2)$ on $\partial \mathbb{R}^N_+$.

The proof of Lemma 2.1 is technical and we refer to Sections 2 and 3 of [22].

Our next lemma is about the expansion of u_ε which is a single boundary spike solution of (1). Let P_ε be its local maximum point. The key observation is that by using $\tilde{w}_{\varepsilon,P_\varepsilon}$ as our approximating function, we just need to expand u_ε up to $O(\varepsilon^\tau)$ for some $\tau > 1$. In fact, we do not even need to know the exact asymptotic expansion in $O(\varepsilon^\tau)$. We now choose $\tau = 1 + \frac{\sigma}{2}$. Thus we get:

Lemma 2.2. *For ε sufficiently small, we have $u_\varepsilon = \tilde{w}_{\varepsilon,P_\varepsilon} + \varepsilon^\tau \phi_\varepsilon$, where ϕ_ε satisfies:*

$$\|\phi_\varepsilon\|_{L^\infty(\bar{\Omega})} \leq C, \tag{8}$$

$$\varepsilon^{-N} \int_{\Omega} (\varepsilon^2 |\nabla \phi_\varepsilon|^2 + |\phi_\varepsilon|^2) dx \leq C. \tag{9}$$

Proof. We sketch the main ideas of the proof. For details, see Section 5 of [22]. Substituting $u_\varepsilon = \tilde{w}_{\varepsilon,P_\varepsilon} + \varepsilon^\tau \phi_\varepsilon$ into (1), we see from (6) that ϕ_ε satisfies:

$$\varepsilon^2 \Delta \phi_\varepsilon - \phi_\varepsilon + f'(\tilde{w}_{\varepsilon,P_\varepsilon}) \phi_\varepsilon = O(\varepsilon^{\sigma/2}) + N_\varepsilon[\phi_\varepsilon] \quad \text{in } \Omega, \quad \frac{\partial \phi_\varepsilon}{\partial \nu} = 0 \quad \text{on } \partial\Omega, \tag{10}$$

where $N_\varepsilon[\phi_\varepsilon] = -\varepsilon^{-\tau} [f(\tilde{w}_{\varepsilon,P_\varepsilon} + \varepsilon^\tau \phi_\varepsilon) - f(\tilde{w}_{\varepsilon,P_\varepsilon}) - \varepsilon^\tau f'(\tilde{w}_{\varepsilon,P_\varepsilon}) \phi_\varepsilon] = o(1)|\phi_\varepsilon|$, by the mean value theorem.

Now we can prove (8). Suppose not, then there exists a sequence $\varepsilon_k \rightarrow 0$ such that $M_{\varepsilon_k} := \|\phi_{\varepsilon_k}\|_{L^\infty(\bar{\Omega})} \rightarrow +\infty$. For simplicity of notation, we still denote ε_k by ε . Let $M_\varepsilon = |\phi_\varepsilon(x_\varepsilon)|$, where $x_\varepsilon \in \bar{\Omega}$. Without loss of generality, we may assume that x_ε is a maximum point of ϕ_ε . We proceed by proving two claims.

Claim 2.3. $|x_\varepsilon - P_\varepsilon|/\varepsilon \leq C$.

Suppose not, that is $|x_\varepsilon - P_\varepsilon|/\varepsilon \rightarrow +\infty$. Then $-1 + f'(\tilde{w}_{\varepsilon, P_\varepsilon}(x_\varepsilon)) \leq -\frac{1}{4}$ for ε small. Since $\partial\phi_\varepsilon/\partial\nu = 0$, by the Hopf boundary Lemma, $x_\varepsilon \notin \partial\Omega$. So $x_\varepsilon \in \Omega$, which implies $\Delta\phi_\varepsilon(x_\varepsilon) \leq 0$. From (10) we then deduce that

$$(1 - f'(\tilde{w}_{\varepsilon, P_\varepsilon}(x_\varepsilon)))M_\varepsilon + o(1)M_\varepsilon + O(\varepsilon^{\tau-1}) \leq 0$$

and hence M_ε is bounded, a contradiction. Let $\hat{\phi}_\varepsilon(y) = \phi_\varepsilon(x)/M_\varepsilon$, where $\varepsilon y = x - P$.

Claim 2.4. $\hat{\phi}_\varepsilon(y) \rightarrow 0$ in $C^1_{loc}(\mathbb{R}^N_+)$, as $\varepsilon \rightarrow 0$.

In fact, from the equation for $\hat{\phi}_\varepsilon$, we see that as $\varepsilon \rightarrow 0$, $\hat{\phi}_\varepsilon \rightarrow \hat{\phi}_0$, where $\Delta\hat{\phi}_0 - \hat{\phi}_0 + f'(w)\hat{\phi}_0 = 0$, $|\hat{\phi}_0| \leq 1$, in \mathbb{R}^N_+ , $\frac{\partial\hat{\phi}_0}{\partial y_N} = 0$ on $\partial\mathbb{R}^N_+$. By the nondegeneracy of w , there exist $N - 1$ constants a_1, \dots, a_{N-1} such that $\hat{\phi}_0 = \sum_{j=1}^{N-1} a_j \frac{\partial w}{\partial y_j}$. On the other hand, we know that $\nabla_{x_k} u_\varepsilon(P_\varepsilon) = 0, k = 1, \dots, N - 1$, and hence

$$0 = \nabla_{x_k}(\tilde{w}_{\varepsilon, P_\varepsilon}(P_\varepsilon) + \varepsilon^\tau \phi_\varepsilon(P_\varepsilon)) = O(\varepsilon) + \varepsilon^{\tau-1} M_\varepsilon \nabla_{y_k} \hat{\phi}_\varepsilon(0).$$

Thus we have $\nabla_{y_k} \hat{\phi}_\varepsilon(0) \rightarrow 0$ which shows that $\nabla_{y_k} \hat{\phi}_0(0) = 0$. This implies $\nabla_{y_k} (\sum_{j=1}^{N-1} a_j \frac{\partial w}{\partial y_j})_{y=0} = 0, k = 1, \dots, N - 1$. Thus $a_1 = \dots = a_{N-1} = 0$. This proves Claim 2.4.

Eq. (8) now follows from Claim 2.3 and Claim 2.4: let $y_\varepsilon = (x_\varepsilon - P_\varepsilon)/\varepsilon$. Then by Claim 2.3, $|y_\varepsilon| \leq C$. So we may assume that $y_\varepsilon \rightarrow y_0$ as $\varepsilon \rightarrow 0$. Since $\hat{\phi}_\varepsilon(y_\varepsilon) = 1$, we have $\hat{\phi}_0(y_0) = 1$, which contradicts Claim 2.4.

Multiplying (10) by ϕ_ε , integrating over Ω and using (8), we obtain (9). \square

3. Proofs of Theorem 1.1 and Corollary 1.2

We prove Theorem 1.1 by using Lemmas 2.1 and 2.2.

Proof of Theorem 1.1. Since both $\tilde{w}_{\varepsilon, P_\varepsilon}$ and ϕ_ε satisfy the Neumann boundary condition, we get:

$$\begin{aligned} J_\varepsilon[u_\varepsilon] &= J_\varepsilon[\tilde{w}_{\varepsilon, P}] + \varepsilon^\tau \int_\Omega (\varepsilon^2 \nabla \tilde{w}_{\varepsilon, P} \nabla \phi_\varepsilon + \tilde{w}_{\varepsilon, P} \phi_\varepsilon - f(\tilde{w}_{\varepsilon, P}) \phi_\varepsilon) dx \\ &\quad + \frac{\varepsilon^{2\tau}}{2} \left(\int_\Omega (\varepsilon^2 |\nabla \phi_\varepsilon|^2 + |\phi_\varepsilon|^2) dx - \int_\Omega f'(\tilde{w}_{\varepsilon, P_\varepsilon}) \phi_\varepsilon^2 dx \right) \\ &\quad - \int_\Omega \left[F(\tilde{w}_{\varepsilon, P_\varepsilon} + \varepsilon^\tau \phi_\varepsilon) - F(\tilde{w}_{\varepsilon, P_\varepsilon}) - \varepsilon^\tau f(\tilde{w}_{\varepsilon, P_\varepsilon}) \phi_\varepsilon - \frac{\varepsilon^{2\tau}}{2} f'(\tilde{w}_{\varepsilon, P_\varepsilon}) \phi_\varepsilon^2 \right] dx. \end{aligned}$$

By Lemma 2.2, the last two terms are $o(\varepsilon^{N+2})$. Now integrating by parts and using (6) we obtain

$$\varepsilon^\tau \int_\Omega (\varepsilon^2 \nabla \tilde{w}_{\varepsilon, P} \nabla \phi_\varepsilon + \tilde{w}_{\varepsilon, P} \phi_\varepsilon - f(\tilde{w}_{\varepsilon, P}) \phi_\varepsilon) dx = \varepsilon^\tau \int_\Omega S_\varepsilon[\tilde{w}_{\varepsilon, P_\varepsilon}] \phi_\varepsilon dx = O(\varepsilon^{N+1+\tau+\sigma}).$$

Hence $J_\varepsilon[u_\varepsilon] = J_\varepsilon[\tilde{w}_{\varepsilon, P}] + o(\varepsilon^{N+2})$ which, by Lemma 2.2, finishes the proof of Theorem 1.1. \square

Proof of Corollary 1.2. Let u_ε be a least energy solution of (1). By Theorem 1.1, we have:

$$c_\varepsilon := J_\varepsilon[u_\varepsilon] = \varepsilon^N \left[\frac{1}{2} I[w] - c_1 \varepsilon H(P_\varepsilon) + \varepsilon^2 (c_2 (H(P_\varepsilon))^2 + c_3 R(P_\varepsilon)) + o(\varepsilon^2) \right]. \tag{11}$$

On the other hand, by using $\tilde{w}_{\varepsilon, Q}$ as test function, we see that

$$c_\varepsilon \leq \varepsilon^N \left[\frac{1}{2} I[w] - c_1 \varepsilon H(Q) + \varepsilon^2 (c_2 (H(Q))^2 + c_3 R(Q)) + o(\varepsilon^2) \right], \quad (12)$$

where we take Q such that $H(Q) = \max_{P \in \partial \Omega} H(P)$. Comparing (11) with (12), we arrive at

$$c_1 H(Q) - \varepsilon (c_2 (H(Q))^2 + c_3 R(Q)) + o(\varepsilon) \leq c_1 H(P_\varepsilon) - \varepsilon (c_2 (H(P_\varepsilon))^2 + c_3 R(P_\varepsilon)) + o(\varepsilon).$$

Since $c_1 > 0$, $c_3 > 0$, we obtain (5). \square

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