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On an Elliptic Equation with Exponential Growth.

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ABSTRACT - In this paper we deal with the following nonlinear degenerate elliptic problem

$$(P) \quad \begin{cases} -\Delta_p u \equiv -\operatorname{div}(|\nabla u|^{p-2} \nabla u) = \lambda V(x) e^u & \text{in } \Omega \subset \mathbf{R}^N, \quad N \geq 2, \\ u|_{\partial\Omega} = 0, \end{cases}$$

where $p > 1$, $\lambda > 0$, Ω is a bounded domain in \mathbf{R}^N and $V(x)$ is a given function in $L^q(\Omega)$ (q depending on the relationship between N and p). In particular, we study the existence of solutions in $W_0^{1,p}(\Omega)$, considering the cases: 1) Existence of solution for λ small and V possibly changing sign in Ω . 2) Conditions for positivity of solutions, with V changing sign in Ω . 3) Existence and behavior of the minimal solution for $V(x) \geq 0$ in Ω and $p < N$. 4) Existence of solution for V possibly changing sign in Ω and $p \geq N$. 5) Full analysis of the radial solutions for $V = r^{-\alpha}$, $\alpha < p$, $|x| = r$. It has to be remarked that these results are new even for the semilinear case, $p = 2$.

Introduction.

We study the following problem,

$$(P) \quad \begin{cases} -\Delta_p u \equiv -\operatorname{div}(|\nabla u|^{p-2} \nabla u) = \lambda V(x) e^u & \text{in } \Omega \subset \mathbf{R}^N, \quad N \geq 2, \\ u|_{\partial\Omega} = 0, \end{cases}$$

where $p > 1$, $\lambda > 0$, $x \in \Omega$ a bounded domain, and $V(x)$ is a given function which may change sign in Ω .

The case $V \equiv \text{constant}$ has been studied in [GP] and [GPP] for gen-

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eral p . The semilinear case $p = 2$, with constant V too, has been extensively studied; see for instance the papers [Bd], [F], [Ge], [GMP], [JL], [MP1] and [MP2]. Motivation for the model in this case $p = 2$ can be found in [Ch], [FK] and [KW].

On the other hand, the case $p = 2$ and V a given function has a few precedents, see [BM] and [KW] for $N = 2$; the general case is new at all.

The aim of this paper is to show the following results for $V \in L^q(\Omega)$, where $q \geq 1$ for $p > N$, $q > 1$ for $p = N$ or $q > N/p > 1$ for $1 < p < N$.

(1) If λ is small enough, then there exists at least one solution to problem (P) for $q > N/p > 1$.

(2) If λ is small enough, then there exist at least one solution to problem (P) for $p \geq N$.

(3) If λ is large enough and $V \geq 0$, the problem (P) has no solution.

(Obviously, if $V < 0$ then the maximum principle implies that problem (P) has one negative solution).

In addition, we find a sufficient condition related to the existence of positive solutions to (P) with V changing sign in Ω , a result new even for the semilinear case $p = 2$.

We also prove that the first eigenvalue for the p -Laplacian with weight $V \in L^q(\Omega)$, $V(x) \geq 0$, is simple and isolated. This result is an extension to our context of those by [An], [B] and [L]; it will be used in the study of the nonexistence of solutions to (P).

The paper is organized as follows: first, we show the existence of solution to (P) for $V \in L^q(\Omega)$, in case V may change sign in Ω and a sufficient condition about the positivity of the solution when V changes sign is obtained. Next section is devoted to study the behavior of the minimal solution for $1 < p < N$, $V \geq 0$. Variational methods are used for the case $p \geq N$, V possibly with non constant sign. Finally, after dealing with the nonexistence of solutions, we analyze the radial solutions on the unit ball for $V(r) = r^{-\alpha}$, $\alpha < p$, $r = |x|$.

Before studying the existence of solutions, we give some definitions for solutions to the problem (P).

DEFINITION. We say that $u \in W_0^{1,p}(\Omega)$ is a regular solution (P) if and only if $e^u \in L^\infty(\Omega)$, and the equation holds in the sense of $W^{-1,p'}(\Omega)$. If $V(x)e^u \in L^1(\Omega)$, we say that u is a singular solution of (P), and the equation holds in the sense of $\mathcal{O}'(\Omega)$.

Obviously, if $u \in W_0^{1,p}(\Omega)$ with $p > N$, Morrey's Theorem [GT, Ch. 7] implies that $e^u \in L^\infty(\Omega)$. So, we just need $V(x) \in L^1(\Omega)$. On the other hand, by using the Stampacchia's lemma [S] and Trudinger's inequality [GT, p. 162], we get that a solution of (P) for $p = N$, $u \in W_0^{1,N}(\Omega)$, verifies $u \in L^\infty(\Omega)$ whenever the function V belongs to $L^q(\Omega)$, $q > 1$. In other words

PROPOSITION. *If $V \in L^q(\Omega)$, with either $q \geq 1, p > N$ or $q > 1, p = N$, then any singular solution of (P) $u \in W_0^{1,p}(\Omega)$ is a regular solution.*

1. - Existence of solution for λ small.

We show in this section the existence of solution to the problem

$$(P) \quad \begin{cases} -\Delta_p u = \lambda V(x) e^u & \text{in } \Omega \subset \mathbf{R}^N, \quad N \geq 2, \\ u|_{\partial\Omega} = 0, \end{cases}$$

by means of a fixed point argument, where $\lambda > 0$, $x \in \Omega$, a bounded domain, and $V(x)$ is a given function in $L^q(\Omega)$, $q \geq 1$ if $p > N$, $q > 1$ if $p = N$ and $q > N/p$ otherwise.

It has to be noted that V may change sign in Ω .

LEMMA 1.1. *Let $B_\delta = \{\varphi \in C(\Omega): |\varphi| < \delta, \varphi|_{\partial\Omega} = 0\}$, $\delta > 0$. Let $F_\lambda: B_\delta \rightarrow L^\infty(\Omega)$ defined by $\varphi \rightarrow F_\lambda(\varphi) = \psi$, where ψ verifies the following problem*

$$\begin{cases} -\Delta_p \psi = \lambda V(x) e^\varphi & \text{in } \Omega, \\ u|_{\partial\Omega} = 0, \end{cases}$$

Then,

$$\|\psi\|_\infty \leq C(\lambda e^\delta \|V\|_q)^\gamma$$

where $C = C(p, N, \Omega)$ and $\gamma > 0$.

PROOF. *Case $p > N$. In this case, $W_0^{1,p}(\Omega) \subset L^\infty(\Omega)$ and by Sobolev inequality we obtain the following estimate*

$$\|\psi\|_\infty \leq C(p, N, \Omega)(\lambda e^\delta \|V\|_q)^{1/(p-1)}$$

Case 1 $1 < p < N$. Since φ is bounded, we get that $\lambda V(x)e^\varphi$ belongs to $L^q(\Omega)$, $q > N/p$. Hence, $\lambda V(x)e^\varphi$ belongs to $W^{-1,r}(\Omega)$ for $r > N/(p-1)$. Then, there exist f_1, f_2, \dots, f_N in $L^r(\Omega)$ such that, $\nabla \eta \in \mathcal{W}_0^{1,p}(\Omega)$,

$$\int_{\Omega} |\dot{\nabla} \psi|^{p-2} \langle \nabla \psi, \nabla \eta \rangle dx = \int_{\Omega} \langle f, \nabla \eta \rangle dx$$

where $f = (f_1, f_2, \dots, f_N)$ and $\lambda V(x)e^\varphi = -\operatorname{div} f$ (see [Br, Prop. IX.20]). For $k > 0$, if we take as test

$$\eta = \operatorname{sign}(\psi)(|\psi| - k)^+ = \begin{cases} \psi - k & \psi \geq k, \\ \psi + k & \psi \leq -k, \\ 0 & \text{otherwise,} \end{cases}$$

then $\nabla \eta = \nabla \psi$ in $A(k) = \{x \in \Omega : |\psi(x)| > k\}$ and $\eta = 0$ in $\Omega \setminus A(k)$. Then

$$\int_{A(k)} |\nabla \psi|^p dx = \int_{A(k)} \langle f, \nabla \eta \rangle dx \leq \left(\int_{A(k)} |\nabla \psi|^p dx \right)^{1/p} \|f\|_r |A(k)|^{1-1/p-1/r}.$$

That is

$$\left(\int_{A(k)} |\nabla \psi|^p dx \right)^{(p-1)/p} \leq \|f\|_r |A(k)|^{1-1/p-1/r}.$$

For $p < N$, by the Sobolev's inequality ($S^{1/p}$ being the best constant for this inequality, $p^* = Np/(N-p)$)

$$S^{1/p} \left(\int_{A(k)} |\psi|^{p^*} dx \right)^{p/p^*} \leq \left(\int_{A(k)} |\nabla \psi|^p dx \right)^{p/p}.$$

The case $p = N$ is reduced to the case $p < N$ because of the embedding $W_0^{1,N}(\Omega) \subset \mathcal{W}_0^{1,p}(\Omega)$ for $1 < p < N$ (Ω is bounded). Therefore

$$S^{(p-1)/p} \left(\int_{A(k)} |\psi|^{p^*} dx \right)^{(p-1)/p^*} \leq \|f\|_r |A(k)|^{1-1/p-1/r}.$$

If $0 < k < h$, $A(h) \subset A(k)$. Then

$$|A(k)|^{1/p^*} (h - k) = \left(\int_{A(k)} (h - k)^{p^*} dx \right)^{1/p^*} \leq \left(\int_{A(h)} |\psi|^{p^*} dx \right)^{1/p^*} \leq \left(\int_{A(k)} |\psi|^{p^*} dx \right)^{1/p^*}.$$

Finally

$$|A(k)|^{1/p^*} \leq \frac{1}{S^{1/p}} \frac{1}{h - k} \|f\|_r^{1/(p-1)} (|A(k)|^{1-1/p-1/r})^{1/(p-1)}.$$

In other words

$$|A(h)| \leq \frac{1}{S^{p^*/p}} \frac{1}{(h - k)^{p^*}} \|f\|_r^{p^*/(p-1)} |A(k)|^{p^*(1/p-1/(r(p-1)))}.$$

Since $r > N/(p - 1)$, the exponent for $|A(k)|$ is greater than 1. So, we can apply Stampacchia's Lemma, [S], to conclude that there exists some h for which $|A(h)| = 0$, that is, $\psi \in L^\infty(\Omega)$ and

$$\|\psi\|_\infty \leq C(p, r, N, \Omega)(\lambda e^\delta \|V\|_q)^{p'/p}. \quad \blacksquare$$

In addition, the inequalities in \mathbf{R}^N

$$\langle |x|^{p-2}x - |y|^{p-2}y, x - y \rangle \geq \begin{cases} C_p |x - y|^p & \text{if } p \geq 2, \\ C_p \frac{|x - y|^2}{(|x| + |y|)^{2-p}} & \text{if } p \leq 2, \end{cases}$$

imply the following result

LEMMA 1.2. *Given $f_1, f_2 \in W^{-1, p'}(\Omega)$, consider $u_1, u_2 \in W_0^{1, p}(\Omega)$ such that $-\Delta_p u_i = f_i$, $i = 1, 2$. Then:*

$$\int_{\Omega} (f_1 - f_2)(u_1 - u_2) dx = \int_{\Omega} \langle |\nabla u_1|^{p-2} \nabla u_1 - |\nabla u_2|^{p-2} \nabla u_2, \nabla u_1 - \nabla u_2 \rangle dx \geq \begin{cases} C_p \int_{\Omega} |\nabla(u_1 - u_2)|^p dx & \text{if } p \geq 2, \\ C_p \int_{\Omega} \frac{|\nabla(u_1 - u_2)|^2}{(|\nabla u_1| + |\nabla u_2|)^{2-p}} dx & \text{if } p \leq 2. \end{cases}$$

As a consequence

$$C_p \int_{\Omega} |\nabla(u_1 - u_2)|^p dx \leq \|u_1 - u_2\|_{W_0^{1,p}(\Omega)} \|f_1 - f_2\|_{W^{-1,p'}(\Omega)} \quad \text{if } p \geq 2,$$

$$\|u_1 - u_2\|_{W_0^{1,p}(\Omega)} \leq$$

$$\leq C_p (\|\nabla u_1\|_{W_0^{1,p}(\Omega)}^p + \|\nabla u_2\|_{W_0^{1,p}(\Omega)}^p)^{(2-p)/p} \|f_1 - f_2\|_{W^{-1,p'}(\Omega)} \quad \text{if } p < 2.$$

Now we can state the existence theorem

THEOREM 1.3. *If λ is small enough, then there exists one solution to the problem (P).*

PROOF. Lemma 1.1 implies that, for λ small enough, F_λ applies the ball of radius δ in $L^\infty(\Omega)$ to itself. On the other hand, if $\psi_1 = F_\lambda \varphi_1$, $\psi_2 = F_\lambda \varphi_2$, where $\varphi_1, \varphi_2 \in B_\delta$, Lemma 1.2 implies

$$\gamma_0 \int_{\Omega} |\nabla \psi_1 - \nabla \psi_2|^p dx \leq$$

$$\leq \lambda e^\delta \|\varphi_1 - \varphi_2\|_\infty \|\psi_1 - \psi_2\|_\infty \|V\|_q |\Omega|^{1/q'} \quad \gamma_0(p) > 0, \quad p \geq 2,$$

$$\gamma_1 \int_{\Omega} |\nabla \psi_1 - \nabla \psi_2|^p dx \leq \lambda e^\delta \|\varphi_1 - \varphi_2\|_\infty^{p/2} \|\psi_1 - \psi_2\|_\infty^{p/2} \cdot$$

$$\cdot (\|\psi_1\|_\infty + \|\psi_2\|_\infty)^{(2-p)/2} \|V\|_q |\Omega|^{1/q'} \quad \gamma_1(p) > 0, \quad p < 2,$$

by means of the mean value theorem. Therefore by either Sobolev inclusion in the case $p > N$, or by Stampacchia method in the general case,

$$\|F_\lambda \varphi_1 - F_\lambda \varphi_2\|_\infty = \|\psi_1 - \psi_2\|_\infty \leq C(p, N, \Omega, \|V\|_q) (\lambda e^\delta)^{\gamma(p)} \|\varphi_1 - \varphi_2\|_\infty$$

where $\gamma(p) > 0$. So we have proved that F_λ is contractive if λ is small enough; therefore, the classical *Banach-Picard fixed point theorem* allows us to conclude the proof. ■

REMARK. *In the case $p = N$, the potential can be considered with less regularity. Precisely $V \in L^1(\log L)^\beta(\Omega)$, the usual Zygmund space with $\beta > N - 1$, gives that each iteration in the proof of Theorem 1.3 verifies $u \in L^\infty(\Omega)$. (See [BPV]).*

2. – A sufficient condition of existence of positive solution.

When the sign of the potential V is constant, it is easy to know the sign of the corresponding solutions. In this section we will give a sufficient condition related to positive solutions with V changing sign. This result is new even for the semilinear case, $p = 2$, which is treated following.

Let us consider the problem,

$$(P') \quad \begin{cases} -\Delta w = V(x) & \text{in } \Omega \subset \mathbf{R}^N, \quad N \geq 1, \\ u|_{\partial\Omega} = 0, \end{cases}$$

where $x \in \Omega$, a bounded domain, and $V(x)$ is a given function in $L^q(\Omega)$ changing sign in Ω ($q \geq 1$ if $N > 2$, $q > N/2$ otherwise). We assume that Ω verifies the classical *interior ball condition*.

Let us assume that $w > 0$ in Ω , that is, if $G(x, \xi)$ is the Green's function for Ω ,

$$w(x) = \int_{\Omega} G(x, \xi) V(\xi) d\xi > 0.$$

Since $V = V^+ - V^-$, we get ($V^+ = \max(V, 0)$, $V^- = \max(-V, 0)$)

$$w_1(x) = \int_{\Omega} G(x, \xi) V^+(\xi) d\xi > \int_{\Omega} G(x, \xi) V^-(\xi) d\xi = w_2(x)$$

where w_1, w_2 are the solutions of the problems

$$\begin{cases} -\Delta w_1 = V^+(x) & \text{in } \Omega, \\ w_1|_{\partial\Omega} = 0, \end{cases} \quad \begin{cases} -\Delta w_2 = V^-(x) & \text{in } \Omega, \\ w_2|_{\partial\Omega} = 0. \end{cases}$$

Let $y(x)$ be the function defined in $\bar{\Omega}$ by

$$y(x) = \begin{cases} \frac{w_1(x)}{w_2(x)} & \text{if } x \in \Omega, \\ \frac{\partial_\nu w_1(x)}{\partial_\nu w_2(x)} & \text{if } x \in \partial\Omega, \end{cases}$$

where ν is the exterior unit normal to $\partial\Omega$, This function is well defined, positive and continuous in $\bar{\Omega}$ by the Hopf's Lemma. Let us suppose that

$\min_{x \in \Omega} y(x) = 1 + m$ for some $m > 0$. That implies $w_1 > (1 + m)w_2$. Let M be such that $M = \|y\|_\infty$.

Now, if we take a function φ such that $0 \leq \varphi \leq \delta \log(y(x))$, with $\delta > 0$ to be determined, we can define for $\lambda > 0$ the application T_λ as follows

$$\psi = T_\lambda \varphi = \lambda \int_\Omega G(x, \xi) V(\xi) e^{\varphi(\xi)} d\xi.$$

Thus

$$\begin{aligned} T_\lambda \varphi &\geq \lambda \int_\Omega G(x, \xi) V^+(\xi) d\xi - \\ &\quad - \lambda \int_\Omega G(x, \xi) V^-(\xi) (y(\xi))^\delta d\xi \geq \lambda(w_1(x) - M^\delta w_2(x)), \end{aligned}$$

then we can take δ small enough to get

$$T_\lambda \varphi \geq \lambda(w_1(x) - M^\delta w_2(x)) > \lambda(w_1(x) - (1 + m)w_2(x)) > 0.$$

Then, $T_\lambda \varphi$ is positive if δ is small enough. By fixing a δ in these hypothesis, T_λ sends the ball of radius M^δ in $L^\infty(\Omega)$ to itself and is contractive for λ small enough, by Theorem 1.3. In this way the existence of one positive solution to the problem

$$(P'') \quad \begin{cases} -\Delta u = \lambda V(x) e^u & \text{in } \Omega \subset \mathbf{R}^N, \\ u|_{\partial\Omega} = 0, \end{cases}$$

can be shown by means of a fixed point argument ($u = T_\lambda u$), as a consequence of the positivity of the solution to (P').

Then we conclude with the following result.

PROPOSITION 2.1. *Let $p = 2$, w_1, w_2 as above. If $w_1(x) = (1 + \varrho(x))w_2(x)$ bounded function and $\varrho(x) \geq m > 0$ in $\bar{\Omega}$, then problem (P'') has at least one positive solution for λ small enough.*

Now we take p general. The corresponding result is the following

THEOREM 2.2. *Let w be the solution of*

$$\begin{cases} -\Delta_p w = V^+(x) - (1 + \mu(x))V^-(x) & \text{in } \Omega \subset \mathbf{R}^N, \\ u|_{\partial\Omega} = 0, \end{cases}$$

where $V \in L^q(\Omega)$ changes sign in Ω ($q \geq 1$ if $p > N$, $q > 1$ if $p = N$, $q > N/p$ otherwise) and $\mu(x)$ verifies that there exists a positive constant m such that $\mu(x) \geq m > 0$. Suppose that $w > 0$ in Ω ; then, if λ is small enough, there exists one positive solution to (P).

PROOF. Let $\delta = \log(1 + m)^{1/2}$ (hence, $e^{2\delta} = 1 + m$ and $e^{-\delta} = (1 + m)^{-1/2}$). Theorem 1.3 now implies that there exists one solution to (P) belonging to the ball B_δ . Let ψ such a solution. then

$$\begin{aligned} -\Delta_p \psi &= \lambda(V^+(x)e^\psi - V^-(x)e^\psi) \geq \\ &\geq \lambda(V^+(x)e^{-\delta} - V^-(x)e^\delta) = \lambda e^{-\delta}(V^+(x) - V^-(x)e^{2\delta}). \end{aligned}$$

That is

$$-\Delta_p \psi \geq \lambda(1 + m)^{-1/2}(V^+(x) - (1 + m)V^-(x)) \geq \lambda(1 + m)^{-1/2}(-\Delta_p w).$$

The weak comparison principle allows us to conclude that

$$\psi \geq C(\lambda, m, N)w > 0 \quad \text{in } \Omega \quad \blacksquare$$

3. - $V \geq 0$ and $1 < p < N$. Minimal solution.

We show in this section the existence of a solution to the problem (P) for the case $1 < p < N$, $V \geq 0$ by comparison arguments. The following results are extensions to the variable coefficients case of those in [GPP]. We give the proofs of the results that need some changes.

DEFINITION. We say that $u \in W_0^{1,p}(\Omega) (W_0^{1,p}(\Omega) \cap L^\infty(\Omega)$ for $1 < p \leq N$) is a regular supersolution of problem (P) if

$$\begin{cases} -\Delta_p u \geq \lambda V(x)e^u & \text{in } \Omega, \\ u|_{\partial\Omega} = 0, \end{cases}$$

We say that u_m , a solution of (P) is minimal if, for each supersolution u of (P), we have $u_m \leq u$.

With this definition at hand, we study the existence and behavior of minimal solution of (P).

LEMMA 3.1. *Let u_0 be a regular supersolution of (P). Then, there exists $0 \leq u_m \leq u_0$, u_m being a minimal regular solution of (P).*

COROLLARY 3.2. *If there exists regular solution of (P) for $\lambda_0 > 0$, then there exists regular solution for all $\lambda \leq \lambda_0$.*

THEOREM 3.3. *If $V \in L^q(\Omega)$, $q > N/p > 1$, there exists a constant λ^* such that if $\lambda < \lambda^*$, problem (P) has one positive solution.*

THEOREM 3.4. *If $u_0 \in W_0^{1,p}(\Omega)$ is a singular solution of*

$$(P_{\lambda^*}) \quad \begin{cases} -\Delta_p u_0 = \lambda^* V(x) e^{u_0} & \text{in } \Omega, \\ u|_{\partial\Omega} = 0, \end{cases}$$

where $V \in L^q(\Omega)$, $q > N/p > 1$, then, for all $\lambda \in (0, \lambda^*)$ the problem

$$(P_\lambda) \quad \begin{cases} -\Delta_p u = \lambda V(x) e^u & \text{in } \Omega, \\ u|_{\partial\Omega} = 0, \end{cases}$$

has one positive minimal regular solution $u \in W_0^{1,p}(\Omega) \cap L^\infty(\Omega)$.

PROOF. If u_0 is a singular solution, then $V(x) e^{u_0} \in L^1(\Omega)$ and we can consider $V(x) e^{u_0} \in W^{-1,p'}(\Omega)$. The function

$$u_1 = \left(\frac{\lambda}{\lambda^*} \right)^{1/(p-1)} u_0$$

is a solution of the problem

$$\begin{cases} -\Delta_p u_1 = \lambda V(x) e^{u_1} & \text{in } \Omega, \\ u|_{\partial\Omega} = 0. \end{cases}$$

and it verifies $V(x)^{(\lambda/\lambda^*)^{1/(p-1)}} e^{u_1} \in L^{(\lambda^*/\lambda)^{1/(p-1)}}$, $0 < u_1 < u_0$, and $V(x) e^{u_1} \in W^{-1,p'}(\Omega)$; moreover

$$\int_{\Omega} V(x) u_1^r dx < \int_{\Omega} V(x) u_0^r dx < \int_{\Omega} V(x) e^{u_0} dx < \infty \quad \forall r \in (1, \infty).$$

If we consider the problem

$$\begin{cases} -\Delta_p u_2 = \lambda V(x) e^{u_1} & \text{in } \Omega, \\ u_2|_{\partial\Omega} = 0; \end{cases}$$

then $u_2 \in W_0^{1,p}(\Omega)$; by using the weak comparison principle, we have $0 < u_2 \leq u_1 < u_0$ and

$$\int_{\Omega} V(x) u_2^r dx < \infty.$$

By the convexity of $f(t) = e^{tx_0}$ for $0 < t < 1$, we get

$$e^{tx_0} + (1-t)x_0 e^{tx_0} \leq e^{x_0}.$$

Then, if $t = (\lambda/\lambda^*)^{1/(p-1)}$ and $x_0 = u_0$,

$$e^{u_1} + (1-t)u_0 e^{u_1} \leq e^{u_0}.$$

Since $u_2 \leq u_1 < u_0$,

$$(*) \quad \lambda e^{u_1} \leq e^{u_0} - \lambda(1-t)u_2 e^{u_1}.$$

In addition,

$$-\Delta_p \left(\frac{p-1}{p} v^{p/(p-1)} \right) = -v \Delta_p v - |\nabla v|^p.$$

By replacing v for u_2 in the last equality, we arrive to

$$-\Delta_p \left(\frac{p-1}{p} u_2^{p/(p-1)} \right) = -u_2 \Delta_p u_2 - |\nabla u_2|^p \leq \lambda u_2 V(x) e^{u_1}.$$

Now, by the homogeneity and (*)

$$\begin{aligned} -\Delta_p \left((1-t)^{1/(p-1)} \frac{p-1}{p} u_2^{p/(p-1)} \right) &\leq \lambda(1-t)u_2 V(x) e^{u_1} \leq \\ &\leq \lambda V(x) e^{u_1} + \lambda(1-t)u_2 V(x) e^{u_1} \leq \lambda V(x) e^{u_0} = -\Delta_p u_1. \end{aligned}$$

If we assume that $u_2^{p/(p-1)} \in W_0^{1,p}(\Omega)$, by applying the weak comparison principle,

$$(1-t)^{1/(p-1)} \frac{p-1}{p} u_2^{p/(p-1)} \leq u_1$$

and

$$V(x) e^{(1-t)^{1/(p-1)}((p-1/p)u_2^{p/(p-1)})} \in L^1(\Omega).$$

Therefore, if $V(x) \in L^q(\Omega)$, with $q > N/p > 1$, then $V(x) e^{u_2} \in L^r(\Omega)$, for $r > N/p$ (by the Hölder inequality). So, the Stampacchia's lemma [S] implies that $u_3 \in L^\infty(\Omega)$, u_3 being the third iteration. In this way, we have obtained a regular supersolution of (P_λ) . Lemma 3.1 states that there exists one positive minimal regular solution of (P_λ) .

It remains to show that $u_2^{p/(p-1)} \in W_0^{1,p}(\Omega)$. We observe that

$$(**) \quad -\Delta_p \left(\frac{p-1}{p} u_2^{p/(p-1)} \right) = \lambda u_2 V(x) e^{u_1} - |\nabla u_2|^p \in L^1(\Omega)$$

since $V(x) e^{u_1} \in W^{-1,p'}(\Omega)$ and

$$\lambda \int_{\Omega} u_2 V(x) e^{u_1} dx = \int_{\Omega} |\nabla u_2|^p dx = \|\nabla u_2\|_p^p < \infty.$$

It we define w_k as

$$w_k(x) \equiv \begin{cases} \frac{p-1}{p} u_2^{p/(p-1)} & \text{if } \frac{p-1}{p} u_2^{p/(p-1)} \leq k, \\ k & \text{if } \frac{p-1}{p} u_2^{p/(p-1)} \geq k, \end{cases}$$

By multiplying $(**)$ by w_k , the Hölder inequality gives

$$\begin{aligned} \int_{\Omega} |\nabla w_k|^p dx &\leq \lambda \int_{\Omega} w_k u_2 V(x) e^{u_1} dx \leq \lambda \frac{p-1}{p} \int_{\Omega} u_2^{p/(p-1)+1} V(x) e^{u_1} dx = \\ &= \lambda \frac{p-1}{p} \int_{\Omega} [V(x)^{1-(\lambda/\lambda^*)^{1/(p-1)}} u_2^{p/(p-1)+1}] [V(x)^{(\lambda/\lambda^*)^{1/(p-1)}} e^{u_1}] dx \leq \\ &\leq \lambda \frac{p-1}{p} \left(\int_{\Omega} V(x) u_2^r dx \right)^{1-(\lambda/\lambda^*)^{1/(p-1)}} \left(\int_{\Omega} V(x) e^{u_0} dx \right)^{(\lambda/\lambda^*)^{1/(p-1)}} < \infty \end{aligned}$$

Then $\{w_k\}$ is uniformly bounded in $W_0^{1,p}(\Omega)$ and therefore the limit $(p-1)/p u_2^{p/(p-1)} \in W_0^{1,p}(\Omega)$. ■

We need the following result.

LEMMA 3.5. *Let $\underline{u} = \underline{u}(\lambda)$ be a minimal regular solution of (P). If*

we define the set \mathcal{X} as

$$\mathcal{X} = \{v \in W_0^{1,p}(\Omega) \mid 0 \leq v \leq \underline{u}\}$$

the following functional

$$J(u) = \frac{1}{p} \int_{\Omega} |\nabla u|^p dx - \lambda \int_{\Omega} V(x) e^u dx$$

is well defined on \mathcal{X} . Then, the minimizer $u \in \mathcal{X}$ for J is the minimal solution \underline{u} . Moreover, \underline{u} satisfies the estimate

$$\lambda \int_{\Omega} V(x) e^{\underline{u}} w^2 dx \leq (p-1) \int_{\Omega} |\nabla \underline{u}|^{p-2} |\nabla w|^2 dx \quad \forall w \in W_0^{1,p}(\Omega).$$

(See [GPP] for a proof).

THEOREM 3.6. *Let $\{\lambda_n\}_{n \in \mathbb{N}}$ be an increasing sequence such that*

$$\lambda_n \rightarrow \lambda^* \equiv \sup \{ \lambda \mid (P_{\lambda}) \text{ has solution} \}$$

If $V \in L^q(\Omega)$, $q > N/p > 1$, and $\underline{u}_n = \underline{u}_n(\lambda)$ is the corresponding minimal solution of (P_{λ_n}) , then $\underline{u}_n \rightarrow u^$ strongly in $W_0^{1,p}(\Omega)$, $V(x) e^{\underline{u}_n} \rightarrow V(x) e^{u^*}$ in $L^{p^*/(p^*-1)}(\Omega)$, and u^* is a singular solution of (P_{λ^*}) .*

PROOF. If \underline{u}_n is the minimal solution of (P_{λ_n}) we get, taking $w = \underline{u}_n$ and using Lemma 3.5,

$$\lambda_n \int_{\Omega} V(x) e^{\underline{u}_n} \underline{u}_n^2 dx \leq (p-1) \int_{\Omega} |\nabla \underline{u}_n|^p dx = (p-1) \lambda_n \int_{\Omega} V(x) e^{\underline{u}_n} \underline{u}_n dx$$

Let us introduce the sets $\varepsilon_n = \{x \in \Omega \mid \underline{u}_n > 2(p-1)\}$. Then, in $\Omega - \varepsilon_n$, $0 < \underline{u}_n < 2(p-1)$ and

$$\begin{aligned} \lambda_n \int_{\Omega} V(x) e^{\underline{u}_n} \underline{u}_n^2 dx &\leq (p-1) \lambda_n \int_{\Omega \setminus \varepsilon_n} V(x) e^{\underline{u}_n} \underline{u}_n dx + \\ &+ (p-1) \lambda_n \int_{\varepsilon_n} V(x) e^{\underline{u}_n} \underline{u}_n dx \leq 2(p-1)^2 \lambda_n e^{2(p-1)} \int_{\Omega} V(x) dx + \\ &+ \frac{\lambda_n}{2} \int_{\varepsilon_n} V(x) e^{\underline{u}_n} \underline{u}_n^2 dx. \end{aligned}$$

Therefore

$$\int_{\Omega} V(x) e^{u_n} \underline{u}_n^2 dx \leq 4(p-1)^2 e^2 (p-1) \int_{\Omega} V(x) dx$$

and we get

$$\int_{\Omega} V(x) e^{u_n} \underline{u}_n dx \leq C, \quad \int_{\Omega} |\nabla \underline{u}_n|^p dx \leq C.$$

Then, if we take a subsequence $\{\underline{u}_n\}$

- (1) $\underline{u}_{n_k} \rightharpoonup u^*$ weakly in $W_0^{1,p}(\Omega)$.
- (2) By monotone convergence $e^{\underline{u}_n} \rightarrow e^*$ in $L^1(\Omega)$.

Besides, $\{\underline{u}_n\}$ is monotone (remember that λ_n is increasing). Hence the limit u^* is unique and the whole sequence converges. In order to prove that u^* is a singular solution of (P_{λ^*}) , we consider the following inequalities:

$$\int_{\Omega} |\nabla \underline{u}_n|^{p-2} \langle \nabla \underline{u}_n, \nabla \varphi \rangle dx = \lambda \int_{\Omega} V(x) e^{u_n} \varphi dx \quad \forall \varphi \in W_0^{1,p}(\Omega),$$

$$\lambda \int_{\Omega} V(x) e^{u_n} \psi^2 dx \leq (p-1) \int_{\Omega} |\nabla \underline{u}_n|^{p-2} |\nabla \psi|^2 dx \quad \forall \psi \in W_0^{1,p}(\Omega).$$

If we take $\varphi = (1/2\alpha)(e^{2\alpha u_n} - 1)$, $\psi = e^{\alpha u_n} - 1$ in the above inequalities, we arrive to

$$\left(\frac{1}{(p-1)\alpha} - \frac{1}{2} \right) \int_{\Omega} V(x) e^{(2\alpha+1)u_n} dx \leq \frac{2}{(p-1)\alpha} \int_{\Omega} V(x) e^{(\alpha+1)u_n} dx.$$

Taking α such that

$$\frac{1}{(p-1)\alpha} > \frac{1}{2} \quad \text{i.e.} \quad 2\alpha + 1 < \frac{3+p}{p-1}$$

we get, using the Young's inequality,

$$C(\alpha) \int_{\Omega} V(x) e^{(2\alpha+1)u_n} dx \leq \int_{\Omega} V(x) e^{u_n} dx \leq \int_{\Omega} V(x) e^{u^*} dx.$$

If we also assume that

$$2\alpha + 1 > \frac{p^*}{p^* - 1} = \frac{Np}{N(p-1) + p}$$

then we obtain by Hölder inequality

$$\begin{aligned} \int_{\Omega} (V(x) e^{\underline{u}_n})^{p^*/(p^*-1)} dx &= \\ &= \int_{\Omega} (V(x)^{1/2\alpha} e^{\underline{u}_n})^{p^*/(p^*-1)} (V(x)^{2\alpha/(2\alpha+1)})^{p^*/(p^*-1)} dx \leq \\ &\leq \left(\int_{\Omega} V(x) e^{(2\alpha+1)\underline{u}_n} dx \right)^{p^*/((p^*-1)(2\alpha+1))} \cdot \\ &\quad \cdot \left(\int_{\Omega} V(x)^{2\alpha p^*/((2\alpha+1)(p^*-1)-p^*)} dx \right)^{1/((p^*-1)(2\alpha+1)/p^*)}. \end{aligned}$$

As $V \in L^q(\Omega)$, $q > N/p > 1$, this quantity is finite if

$$\frac{2\alpha p^*}{(2\alpha+1)(p^*-1)-p^*} \leq \frac{N}{p}$$

that is

$$\alpha > \frac{1}{2} \frac{1}{N+p-1}.$$

Since the following is always true

$$\frac{Np}{N(p-1)+p} < \frac{Np}{N(p-1)} < \frac{3+p}{p-1}; \quad \frac{1}{2} \frac{1}{N+p-1} < \frac{2}{p-1}$$

all the requirements about the value of α hold: there always exists some α verifying them.

Then, we have proven that $V(x) e^{\underline{u}_n} \in L^{p^*/(p^*-1)}(\Omega) \subset W_0^{1,p}(\Omega)$, and $V(x) e^{\underline{u}_n}$ converges in $W^{-1,p'}(\Omega)$ by the monotone convergence theorem. The continuity of $(-\Delta_p): W^{-1,p'}(\Omega) \rightarrow W_0^{1,p}(\Omega)$ implies that the sequence $\{V(x) e^{\underline{u}_n}\}$ converges strongly in $W_0^{1,p}(\Omega)$. Therefore, if we take $\varphi \in W_0^{1,p}(\Omega)$

$$\begin{aligned} \int_{\Omega} \langle |\nabla u^*|^{p-2} \nabla u^*, \nabla \varphi \rangle dx &= \lim_{n \rightarrow \infty} \int_{\Omega} \langle |\nabla \underline{u}_n|^{p-2} \nabla \underline{u}_n, \nabla \varphi \rangle dx = \\ &= \lim_{n \rightarrow \infty} \int_{\Omega} V(x) e^{\underline{u}_n} \varphi dx = \int_{\Omega} V(x) e^{u^*} \varphi dx. \quad \blacksquare \end{aligned}$$

The next result gives the conditions in which the limit minimal solution is regular or singular.

THEOREM 3.7. *If V , λ^* and u^* are as in Theorem 3.6 and the dimension satisfies*

$$N < \frac{pq(3+p)}{4+q(p-1)} = \frac{p(3+p)}{4/q+p-1}$$

then $u^ \in L^\infty(\Omega)$ and it is regular solution for (P_{λ^*}) .*

PROOF. We have to show that $V(x)e^{u_n} \in L^r(\Omega)$ with $r > N/p$, since the Stampacchia's lemma [S] implies that $\|u_n\|_\infty \leq C$ uniformly in λ , and so the limit u^* is regular. If we apply Hölder inequality

$$\begin{aligned} \int_{\Omega} (V(x)e^{u_n})^r dx &= \int_{\Omega} (V(x)^{1/(2\alpha+1)} e^{u_n})^r (V(x)^{2\alpha/(2\alpha+1)})^r dx \leq \\ &\leq \left(\int_{\Omega} V(x) e^{(2\alpha+1)u_n} dx \right)^{r/(2\alpha+1)} \left(\int_{\Omega} V(x)^{2\alpha r/(2\alpha+1-r)} dx \right)^{(2\alpha+1-r)/(2\alpha+1)}. \end{aligned}$$

We are assuming that $V \in L^q(\Omega)$, $q > N/p$. then, the above quantity is finite if

$$\frac{2\alpha r}{2\alpha+1-r} < q$$

i.e. ($r > N/p$)

$$\frac{2\alpha N/p}{2\alpha+1-N/p} = \frac{2\alpha N}{(2\alpha+1)p-N} < q$$

or

$$\alpha > \frac{(N-p)}{2(pq-N)}.$$

But we are also assuming that

$$\alpha < \frac{2}{p-1}.$$

Then

$$\frac{(N-p)q}{2(pq-N)} < \frac{2}{p-1} \quad \text{i.e.} \quad N < \frac{pq(3+p)}{4+q(p-1)}. \quad \blacksquare$$

REMARK. If we take $V \in L^\infty$, the last relationship transforms in

$$N < p + \frac{4p}{p-1}$$

This is the relationship appearing in [GPP], where $V \equiv 1$.

The previous results show that, under the regularity hypothesis above cited about $V \geq 0$, there exists at least one positive regular solution of (P), for $1 < p < N$. However, for the subcritical case $p \geq N$, we can do a variational argument.

4. - V changing sign and $p \geq N$.

We will assume in this section the following hypotheses:

(1) $p \geq N$.

(2) $V(x) \in L^q(\Omega)$, $q > 1$ for $p = N$, $q \geq 1$ for $p > N$.

(3) There exists an open ball $B \subset \Omega$ such that $V(x) > 0$ for $x \in B$.

In these hypotheses the comparison argument don't work in general. But the condition $p \geq N$ allow us to state a result by critical points methods. More precisely we have the theorem:

THEOREM 4.1. *There exists a constant $\lambda_0 > 0$ such that if $\lambda < \lambda_0$, problem (P) has two regular solutions at least.*

Hypothesis (3) imply that $V^+ \not\equiv 0$: it plays a fundamental role in the existence of two solutions: notice that for $V < 0$ (i.e. $V^+ \equiv 0$) there is only one negative solution. The proof of 4.1 follows the argument used in [GP] for the case of constant potential.

The energy functional corresponding to our problem is

$$J(u) = \frac{1}{p} \int_{\Omega} |\nabla u|^p dx - \lambda \int_{\Omega} V(x) e^u dx.$$

It satisfies the following inequality

$$J(u) \geq \frac{1}{p} \int_{\Omega} |\nabla u|^p dx - \lambda \|V\|_q C \exp \left\{ D \left(\int_{\Omega} |\nabla u|^p dx \right)^{N/p} \right\}$$

where $C = (k_1 |\Omega|)^{1/q'}$ and $D = k_2 (q')^{N-1} |\Omega|^{(p-1)/N}$ (k_1, k_2 are the constants that appear in Trudinger's inequality [GT, p. 162]).

LEMMA 4.2. *The functional J verifies the Palais-Smale condition.*

PROOF. Let $\{u_j\} \subset W_0^{1,p}(\Omega)$ be a Palais-Smale sequence for J ; i.e.

$$J(u_j) \rightarrow C,$$

$$J'(u_j) \rightarrow 0 \quad \text{in} \quad W^{-1,p'}(\Omega).$$

It is necessary to show that any Palais-Smale sequence contains a subsequence which converges strongly in $W_0^{1,p}(\Omega)$. If $\varepsilon_j = J'(u_j)$ then $\varepsilon_j \rightarrow 0$ in $W^{-1,p'}(\Omega)$; therefore, we can assume that $\|\varepsilon_j\|_{W^{-1,p'}(\Omega)} \leq 1$, and

$$\begin{aligned} C &= \lim_{j \rightarrow \infty} \left\{ J(u_j) - \frac{1}{2p} \langle \varepsilon_j, u_j \rangle + \frac{1}{2p} \langle \varepsilon_j, u_j \rangle \right\} \geq \\ &\geq \lim_{j \rightarrow \infty} \left\{ \frac{1}{2p} \int_{\Omega} |\nabla u_j|^p dx + \lambda \int_{\Omega} V(x) e^{u_j} \left(\frac{u_j}{2p} - 1 \right) dx - \frac{1}{2p} \left(\int_{\Omega} |\nabla u_j|^p dx \right)^{1/p} \right\} \geq \\ &\geq \lim_{j \rightarrow \infty} \left\{ \frac{1}{2p} \int_{\Omega} |\nabla u_j|^p dx + \lambda \|V\|_q C_0 |\Omega|^{1/q'} - \frac{1}{2p} \left(\int_{\Omega} |\nabla u_j|^p dx \right)^{1/p} \right\} \end{aligned}$$

where

$$-C_0 = \min_{x \in \mathbf{R}} \left\{ e^x \left(\frac{x}{2p} - 1 \right) \right\} < 0$$

since

$$g(x) = e^x \left(\frac{x}{2p} - 1 \right)$$

is a continuous function defined in the whole \mathbf{R} that verifies $g(x) \rightarrow 0^-$ as $x \rightarrow -\infty$ and $g(x) \rightarrow \infty$ as $x \rightarrow \infty$. Hence g attains a minimum value $-C_0 < 0$.

Thus, the sequence $\{u_j\}$ is bounded in $W_0^{1,p}(\Omega)$; the rest of the proof of Lemma 4.2 is identical to the one appearing in [GP] for $V \equiv 1$. ■

As in [GP], it is easy to show the following properties of the functional J for $0 < \lambda < \lambda_0$:

(1) If $J(0) = -\lambda \int_{\Omega} V(x) dx \leq 0$, i.e. if $\int_{\Omega} V(x) dx \geq 0$, the functional J verifies that, for λ small enough there exist $R_1 > 0$, $\varrho \in \mathbf{R}$ such that if $\|\nabla u\|_p = R_1$, then $J(u) > \varrho > J(0)$: by taking $R_1 = 1$, $\varrho = 1/2p$, $\lambda < (2p\|V\|_q Ce^D)^{-1}$, we get

$$J(u) \geq \frac{1}{p} - \lambda \|V\|_q Ce^D > \frac{1}{2p} = \varrho > J(0).$$

(2) If $\int_{\Omega} V(x) dx = -\alpha > 0$, then $J(0) = \lambda\alpha$. If we take $\|\nabla u\|_p = R_1$, we have

$$J(u) \geq \frac{R_1^p}{p} - \lambda \|V\|_q Ce^{DR_1^N} > \frac{\alpha}{p} > \lambda\alpha = J(0)$$

whenever

$$\lambda < \min \left(\frac{R_1^p - \alpha}{p \|V\|_q Ce^{DR_1^N}}, \frac{1}{p} \right).$$

(3) There exists $w_0 \in W_0^{1,p}(\Omega)$, with $\|\nabla w_0\|_p = R_2 > R_1$ and $J(w_0) < J(0)$; for any $w \in C_0^\infty(B) \subset W_0^{1,p}(\Omega)$, $w \geq 0$, where $B \subset \Omega$ is the ball where V is positive, we have

$$\begin{aligned} J(tw) &= \frac{t^p}{p} \int_{\Omega} |\nabla w|^p dx - \lambda \int_{\Omega} V(x) e^{tw} dx = \\ &= \frac{t^p}{p} \int_{\Omega} |\nabla w|^p dx - \lambda \int_{\Omega} V^+(x) e^{tw} dx + \lambda \int_{\Omega} V^-(x) dx \leq \\ &\leq \frac{t^p}{p} \int_{\Omega} |\nabla w|^p dx - \lambda t^{2p} \int_{\Omega} V^+(x) w^{2p} dx + \lambda \int_{\Omega} V^-(x) dx \rightarrow -\infty \text{ as } t \rightarrow \infty \end{aligned}$$

since $e^{tw} > (tw)^{2p}$ and $\int_{\Omega} V^-(x) dx$ and $\int_{\Omega} V^+(x) w^{2p} dx$ are bounded.

The graph of J is then contained in the region above the graph of

$$f(\|\nabla u\|) = \frac{1}{p} \|\nabla u\|_p^p - \lambda \|V\|_q Ce^{D\|\nabla u\|_p^N}$$

f has two critical points: a local minimum near 0 and a local maximum i.e., the geometrical conditions required for the existence of critical

points of J are fulfilled. Therefore, we can use the Mountain Pass Lemma (see [AR]) to get

LEMMA 4.3. *There exists a constant $\lambda_0 > 0$ such that if $0 < \lambda < \lambda_0$, problem (P) admits a solution corresponding to a critical point of the functional J with critical value*

$$c = \inf_{\varphi \in \mathcal{C}} \max_{t \in [0, 1]} J(\varphi(t))$$

where $\mathcal{C} = \{\varphi \in (C([0, 1]), W_0^{1,p}(\Omega)) : \varphi(0) = 0, \varphi(1) = w_0\}$ for some $w_0 \in W_0^{1,p}(\Omega)$ such that $J(w_0) \leq J(0)$. Moreover, $c > J(0)$.

To obtain the other critical point, we make the truncation in the functional appearing in [GP]. Let us consider a cut-off function $\tau \in C^\infty(\Omega)$ such that for the previously defined R_1 and R_2

$$\tau(x) \equiv \begin{cases} 1 & \text{if } x \leq R_1, \\ 0 & \text{if } x \geq R_2, \end{cases}$$

and τ nonincreasing. Thus, we obtain the truncated functional

$$F(u) = \frac{1}{p} \int_{\Omega} |\nabla u|^p dx - \lambda \int_{\Omega} V(x) \tau(\|\nabla u\|_p) e^u dx$$

It has to be noted that

- (1) J and F are the same if $\|\nabla u\|_p \leq R_1$.
- (2) If $\|\nabla u\|_p \geq R_2$, then $F(u) = (1/p) \int_{\Omega} |\nabla u|^p dx$.
- (3) $F(u) < J(0) = -\lambda \int_{\Omega} V(x) dx$, then $\|\nabla u\|_p \geq R_1$, since F is increasing for u with $\|\nabla u\|_p = R_1$. Hence, J and F are the same in a neighborhood of u and the Palais-Smale condition for J implies the subsequent Palais-Smale condition for F .

LEMMA 4.4. *Let $\{u_j\} \in W_0^{1,p}(\Omega)$ be such that*

$$\begin{cases} F(u_j) \rightarrow C < J(0), \\ F'(u_j) \rightarrow 0 & \text{in } W^{-1,p'}(\Omega). \end{cases}$$

Then there exists a subsequence which converges strongly to $u \in W_0^{1,p}(\Omega)$,

LEMMA 4.5.

$$\inf_{u \in W_0^{1,p}(\Omega)} F(u) < J(0) = -\lambda \int_{\Omega} V(x) dx.$$

PROOF. Let w be a function in $C_0^\infty(B) \in W_0^{1,p}(\Omega)$, $w \geq 0$, where B is again the open ball where $V > 0$. If $\|\nabla w\|_p = 1$, and $\varrho < R_1$, then

$$\begin{aligned} F(\varrho w) &= \frac{\varrho^p}{p} - \lambda \int_{\Omega} V^+(x) e^{\varrho w} dx + \lambda \int_{\Omega} V^-(x) dx \leq \\ &\leq \frac{\varrho^p}{p} - \lambda \int_{\Omega} V^+(x)(1 + \varrho w) dx + \lambda \int_{\Omega} V^-(x) dx = \\ &= \varrho \left\{ \frac{\varrho^{p-1}}{p} - \lambda \int_{\Omega} V^+(x) w dx \right\} - \lambda \int_{\Omega} V^+(x) dx + \lambda \int_{\Omega} V^-(x) dx < J(0) \end{aligned}$$

whenever ϱ is small enough $\left(\int_{\Omega} V^+(x) w dx \text{ is bounded} \right)$. ■

By the same argument as in [GP] we have the following result.

LEMMA 4.6. *There exists a positive constant $\lambda_0 > 0$ such that if $0 < \lambda < \lambda_0$, then problem (P) has a solution corresponding to a critical point of the functional J , with critical value $c' < J(0)$.*

With the lemmas we conclude the proof of Theorem 4.1 in an immediate way.

5. - A remark on eigenvalues and nonexistence results.

Let Ω be a bounded domain, $\partial\Omega \in C^{2,\beta}$ and now we assume $V(x) \geq 0$, $V(x) \in L^q(\Omega)$ ($q \geq 1$ if $p > N$, $q > 1$ if $p = N$, $q > N/p > 1$ otherwise), with $|\{x \in \Omega: V(x) > 0\}| \neq 0$. $|\cdot|$ means the Lebesgue measure.

Let us consider the problem ($1 < p < \infty$):

$$(P_\lambda) \quad \begin{cases} u \in W_0^{1,p}(\Omega), u \neq 0, \\ -\Delta_p u \equiv -\operatorname{div}(|\nabla u|^{p-2} \nabla u) = \lambda V(x) |u|^{p-2} u, u|_{\partial\Omega} = 0. \end{cases}$$

DEFINITION 5.1. *We say that λ is an eigenvalue if (P_λ) admits*

a solution. such solution is said an eigenfunction corresponding to the eigenvalue λ .

We now define the first eigenvalue, λ_1 , as

$$\lambda_1 = \inf \left\{ \int_{\Omega} |\nabla w|^p dx : w \in W_0^{1,p}(\Omega), \int_{\Omega} V(x) |u|^p dx = 1 \right\}.$$

This problem when $V \in L^\infty$, was studied by [An], [Bl] and [L]. We need the case $V \in L^q$, with q in the hypothesis above.

The proof follows closely the one in [An], and then we concentrate our attention only in the points that need some change.

The two next results are well known.

LEMMA 5.2. *If u is a solution of (P_λ) , $u \in C^{1,\alpha}(\Omega)$. Moreover, if $u \geq 0$ then $u > 0$ in Ω and $\partial u / \partial \nu < 0$ on $\partial\Omega$, where ν denotes the unit exterior normal vector to $\partial\Omega$. (Hopf's lemma).*

LEMMA 5.3. *λ_1 is an eigenvalue and every eigenfunction u_1 corresponding to λ_1 does not change sign in Ω : either $u_1 > 0$ or $u_1 < 0$.*

We consider $I(u, v)$ defined as

$$I(u, v) = \left\langle -\Delta_p u, \frac{u^p - v^p}{u^{p-1}} \right\rangle + \left\langle -\Delta_p v, \frac{v^p - u^p}{v^{p-1}} \right\rangle$$

with

$$(u, v) \in D_I = \left\{ (u, v) \in (W_0^{1,p}(\Omega))^2 : u, v \geq 0 \text{ and } \frac{u}{v} \in L^\infty(\Omega) \right\}$$

we get the following results (see [An, Prop. 1 and Th. 1]):

PROPOSITION 5.4. $\forall (u, v) \in D_I$, $I(u, v) \geq 0$. Moreover, $I(u, v) = 0$ if and only if there exists $\alpha \in (0, \infty)$ such that $u = \alpha v$.

The proof of this proposition consists of the calculation of

$$\left\langle -\Delta_p u, \frac{u^p - v^p}{u^{p-1}} \right\rangle \quad \text{and} \quad \left\langle -\Delta_p v, \frac{v^p - u^p}{v^{p-1}} \right\rangle$$

to show that $I(u, v)$ is the integral of a sum of two non-negative functions, hence $I(u, v) \geq 0$. Moreover, $I(u, v)$ vanishes if there exists some $\alpha \in (0, \infty)$ such that $u = \alpha v$. As a consequence we get

PROPOSITION 5.5. λ_1 is simple, i.e. if u, v are two eigenfunctions corresponding to the eigenvalue λ_1 , then $u = \alpha v$ for some α .

With respect to the isolation, we extend the results by Anane [An]:

PROPOSITION 5.6. If w is an eigenfunction corresponding to the eigenvalue $\lambda, \lambda > 0, \lambda \neq \lambda_1$, then w changes sign in Ω : $w^+ \neq 0, w^- \neq 0$ and

$$|\Omega^-| \geq (\lambda \|V\|_q C^p)^\sigma$$

where $\Omega^- = \{x \in \Omega: w(x) < 0\}, \sigma = -2q'$ if $p \geq N, \sigma = -qN/(qp - N)$ if $1 < p < N$ and λ_1 is the first eigenvalue for the p -laplacian with weight V in Ω .

PROOF. Let u, w be two eigenfunctions corresponding to λ_1 and λ respectively, with $\|\nabla u\|_p = \|\nabla w\|_p = 1$. If w does not change sign, by applying Lemmas 5.2, 5.3 and Proposition 5.4 we get

$$(u, w) \in D_I, \quad I(u, w) \geq 0.$$

But

$$0 \leq I(u, w) = \int_{\Omega} (\lambda_1 - \lambda) V(x)(u^p - w^p) dx = (\lambda_1 - \lambda) \left(\frac{1}{\lambda_1} - \frac{1}{\lambda} \right) < 0$$

and we arrive to a contradiction.

If w^- replaces to w in (P_λ) , we get

$$\|\nabla w^-\|_p^p = \lambda \int_{\Omega} V(w^-)^p dx \leq \lambda \|V\|_q \|(w^-)^q\|_\alpha |\Omega^-|^{1/\beta}$$

with $1/q + 1/\alpha + 1/\beta = 1$. Now we are considering two cases

(1) $p \geq N$. By Sobolev's inequality

$$\|(w^-)^p\|_\alpha = \|w^-\|_{\alpha p}^p \leq C \|\nabla w^-\|_p^p \quad (\alpha > 1).$$

Thus, if we take $\alpha = \beta = 2q'$ then

$$|\Omega^-| \geq (\lambda \|V\|_q C^p)^{-2q'}$$

(2) $1 < p < N$. We take

$$\alpha = N/(N - p), \quad \beta = qN/(qp - N) (\|(w^-)^p\|_\alpha = \|w^-\|_{p^*}^p,$$

where $p^* = Np/(N - p)$). by Sobolev's inequality

$$\begin{aligned} \|\nabla w^-\|_p^p &\leq \lambda \|V\|_q \|w^-\|_{p^*}^p |\Omega^-|^{(qp - N)/qN} \leq \\ &\leq \lambda \|V\|_q C^p \|\nabla w^-\|_p^p |\Omega^-|^{(qp - N)/qN}. \end{aligned}$$

Hence

$$|\Omega^-| \geq (\lambda \|V\|_q C^p)^{-qN/(qp - N)}. \quad \blacksquare$$

REMARK 1. *If $q' \rightarrow 1$ ($q \rightarrow \infty$), we obtain the estimation by Anane (see [An, Prop. 2]).*

REMARK 2. *As Lindqvist pointed out, we can also extend these results to any bounded domain (see [L]).*

In the hypotheses of Proposition 5.6 we obtain the next theorem which proof follow [An]. However, we include it for the sake of completeness.

THEOREM 5.7. *λ_1 is isolated; that is, λ_1 is the unique eigenvalue in $[0, a]$ for some $a > \lambda_1$.*

PROOF. Let $\lambda \geq 0$ be an eigenvalue and v be the corresponding eigenfunction. By the definition of λ_1 (it is the infimum) we have $\lambda \geq \lambda_1$. Then, λ_1 is left-isolated.

We are now arguing by contradiction. We assume there exists a sequence of eigenvalues (λ_k) , $\lambda_k \neq \lambda_1$ which converges to λ_1 . Let (u_k) be the corresponding eigenfunctions with $\|\nabla u_k\|_p = 1$. we can therefore take a subsequence, denoted again by (u_k) , converging weakly in $W^{1,p}$, strongly in $L^p(\Omega)$ and almost everywhere in Ω to a function $u \in W_0^{1,p}$. Since $u_k = -\Delta_p^{-1}(\lambda_k V|u_k|^{p-2}u_k)$, the subsequence (u_k) converges strongly in $W_0^{1,p}$, and subsequently u is the eigenfunction corresponding to the first eigenvalue λ_1 with norm equals to 1. Hence, by applying the Egorov's Theorem ([B, Th. IV.28]), (u_k) converges uniformly to u in the exterior of a set of arbitrarily small measure. Then, there exists a piece of Ω of arbitrarily small measure in which exterior u_k is positive for k large enough, obtaining a contradiction with the conclusion of Proposition 4.6. \blacksquare

Now we are ready to show a nonexistence result for the problem (P): if $V(x) \in L^q(\Omega)$, ($q \geq 1$ for $p > N$, $q > 1$ for $p = N$, $q > N/p > 1$ otherwise) $V \geq 0$, and λ is large enough then problem (P) does not have a solution.

In the end of the proof we use the isolation of the first eigenvalue for $-\Delta_p$ with weight $V(x)$.

THEOREM 5.8. *Problem (P) does not have a solution if*

$$\lambda > \max \left\{ \lambda_1, \lambda_1 \left(\frac{p-1}{e} \right)^{p-1} \right\}$$

where $V \in L^q(\Omega)$, ($q \geq 1$ for $p > N$, $q > 1$ for $p = N$, $q > N/p$ otherwise), $V \geq 0$ and λ_1 is the first eigenvalue for the p -Laplacian with weight $V(x)$.

PROOF. If λ_1 is the first eigenvalue for the p -Laplacian with weight $V(x)$, take $\lambda_\varepsilon = \lambda_1 + \varepsilon$, $\varepsilon > 0$, v_1 a positive eigenfunction corresponding to λ_1 with $\|v_1\|_\infty \leq 1$, and suppose that problem (P) has a solution $u \in W_0^{1,p}(\Omega)$ and

$$\lambda > \max \left(\lambda_1, \lambda_1 \left(\frac{p-1}{e} \right)^{p-1} \right)$$

for small ε , we have ($\lambda_\varepsilon < \lambda$):

$$\lambda_\varepsilon x^{p-1} < \lambda e^x, \quad \forall x \geq 0,$$

$$-\Delta_p v_1 = \lambda_1 V v_1^{p-1} < \lambda_\varepsilon V < \lambda V \leq \lambda V e^u = -\Delta_p u.$$

By using the weak comparison principle for the p -Laplacian we obtain

$$v_1 \leq u.$$

Let v_2 be the solution of

$$\begin{cases} -\Delta_p v_2 = \lambda_\varepsilon V(x) v_1^{p-1} & \text{in } \Omega, \\ v_2|_{\partial\Omega} = 0. \end{cases}$$

We know by regularity results that $v_2 \in C^{1,\alpha}(\Omega)$. In addition

$$-\Delta_p v_2 = \lambda_\varepsilon V v_1^{p-1} < \lambda V e^{v_1} \leq \lambda V e^u = -\Delta_p u,$$

$$-\Delta_p v_1 \leq \lambda_\varepsilon V v_1^{p-1} = -\Delta_p v_2.$$

By applying again the weak comparison principle, we get $v_1 \leq v_2 \leq u$.

Now, let us consider the problems

$$\begin{cases} -\Delta_p v_k = \lambda_\varepsilon V(x) v_{k-1}^{p-1} & \text{in } \Omega, \\ v_k |_{\partial\Omega} = 0. \end{cases}$$

The solutions of these problems form an increasing sequence $\{v_k\}$ such that

$$v_1 \leq v_k \leq v_{k+1} \leq u$$

Passing to the limit, we obtain a solution $w \in W_0^{1,p}(\Omega)$ to the problem

$$\begin{cases} -\Delta_p v = \lambda_\varepsilon V(x) w^{p-1} & \text{in } \Omega, \\ v_k |_{\partial\Omega} = 0. \end{cases}$$

But this is impossible for ε small enough, because the first eigenvalue for the p -Laplacian with weight in $L^q(\Omega)$ is isolated by Theorem 5.7. ■

This argument also shows the nonexistence of positive solutions to (P) for λ large enough when V changes sign in Ω :

COROLLARY 5.9. *Suppose that $V \in L^q(\Omega)$ ($q \geq 1$ for $p > N$, $q > 1$ for $p = N$, $q > N/p$ otherwise), V changes sign in Ω and there exists a ball $B \subset \Omega$ such that $V(x) > 0$ for $x \in B$. If*

$$\lambda > \max \left\{ \lambda_1, \lambda_1 \left(\frac{p-1}{e} \right)^{p-1} \right\}$$

then (P) has no positive solutions, λ_1 being the first eigenvalue for the p -Laplacian with weight $V(x)$ in B .

PROOF. Let w_1 a positive eigenfunction corresponding to λ_1 in B with $\|w_1\|_\infty \leq 1$, that is, w_1 verifies

$$\begin{cases} -\Delta_p w_1 = \lambda_1 V(x) w_1^{p-1} & \text{in } B, \\ w_1 |_{\partial B} = 0. \end{cases}$$

Take $\lambda_\varepsilon = \lambda_1 + \varepsilon$, $\varepsilon > 0$, and suppose that problem (P) has a positive solution u for

$$\lambda > \max \left(\lambda_1, \lambda_1 \left(\frac{p-1}{e} \right)^{p-1} \right).$$

Then, for small ε , we have ($\lambda_\varepsilon < \lambda$):

$$\begin{aligned} \lambda_\varepsilon x^{p-1} &< \lambda e^x, \quad \forall x \geq 0, \\ -\Delta_p w_1 &= \lambda_1 V w_1^{p-1} < \lambda_\varepsilon V < \lambda V \leq \lambda V e^u = -\Delta_p u \quad \text{in } B, \\ w_1 &= 0 \leq u \quad \text{in } \partial B. \end{aligned}$$

By using the weak comparison principle for the p -Laplacian we obtain

$$w_1 \leq u.$$

Using the argument in the proof of Theorem 5.8, we obtain a solution to the following problem

$$\begin{cases} -\Delta_p w = \lambda_\varepsilon V(x) w^{p-1} & \text{in } B, \\ w|_{\partial B} = 0. \end{cases}$$

But this is impossible for ε small enough, because the first eigenvalue for the p -Laplacian with weight in $L^q(B)$ is isolated by Theorem 5.7. ■

6. – Analysis of the radial solutions in a ball.

In this section, we consider the problem

$$(P_r) \quad \begin{cases} -\Delta_p u = \lambda \frac{e^u}{r^\alpha} & \text{in } B_1(0) \subset \mathbf{R}^N, \quad \alpha \in \mathbf{R}, \quad r = |x|, \\ u|_{\partial B_1(0)} = 0. \end{cases}$$

where $B_1(0)$ denotes the unit ball in \mathbf{R}^N and $\lambda > 0$.

In order to study the existence of singular solutions, we just consider the case $1 < p < N$ since for $p \geq N$ every solution is a regular solution. In this hypothesis, it is easy to prove the nonexistence of singular solutions for some α :

If we consider the problem

$$\begin{cases} -\Delta_p v = \frac{\lambda}{r^\alpha} & \text{in } B_1(0) \subset \mathbf{R}^N, \\ v|_{\partial B_1(0)} = 0 \end{cases}$$

with $p < \alpha < N$, $\lambda > 0$ and we try the solutions $v(r) = \beta r^\gamma$, we get that

$$\gamma = \frac{p - \alpha}{p - 1}, \quad \lambda = (-\beta\gamma)^{p-1}[(p-1)(\gamma-1) + N - 1],$$

and therefore the solution v is not bounded for $p < \alpha < N$. For $\alpha = p$ we can take

$$v(r) = \beta \log r,$$

obtaining $\beta = -(\lambda/(N-p))^{1/(p-1)}$ and so v is also not bounded.

If we assume now that u is a positive singular solution of (P_r) , i.e. $u \in W_0^{1,p}(B_1(0))$, $e^u r^{-\alpha} \in L^1(B_1(0))$, being $p < \alpha < N$, then

$$-\Delta_p u = \lambda \frac{e^u}{r^\alpha} \geq \frac{\lambda}{r^\alpha} = -\Delta_p v$$

that is, $u > v$. But this leads to a contradiction, since

$$\frac{e^u}{r^\alpha} \geq \frac{e^v}{r^\alpha} \notin L^1(B_1(0))$$

On the other hand, if $\alpha \geq N$ then the potential $V(r) = r^{-\alpha}$ does not belong to $L^1(B_1(0))$.

Then we directly assume that $\alpha < p$, independently on the dimension. Following the procedure carried out in [GPP], we introduce the new variables

$$s = \log r,$$

$$r(s) = |u_s|^{p-2} u_s,$$

$$u(s) = -\lambda e^{u+(p-\alpha)s}.$$

In the plane (v, w) the radial solutions of (P_r) satisfy the following autonomous system

$$\begin{cases} \frac{dv}{ds} = w - (N-p)v, \\ \frac{dw}{ds} = (p-\alpha + |v|^{1/(p-1)} \text{sign}(v))w. \end{cases}$$

By the definition of the new variables, the region of interest is $v < 0$, $w < 0$ (a radial solution of (P_r) is positive and its radial derivative is negative). In this region we find two stationary points: $P_1(0, 0)$ and $P_2(- (p-\alpha)^{p-1}, - (p-\alpha)^{p-1}(N-p))$ $u \in W_0^{1,p}(\Omega)$.

The point P_1 is an unstable hyperbolic point. The v -axis is the stable manifold for this point, and the unstable manifold is tangent to the straightline $w = (N - \alpha)v$.

With respect to the point P_2 , it is

- (1) A stable nodus if $N \geq p + (4(p - \alpha))/(p - 1)$.
- (2) A stable spiral point if $p < N < p + (4(p - \alpha))/(p - 1)$.

We can see also that a singular selfsimilar solution of (P_r) is

$$S(x) = \log \left(\frac{1}{|x|^{p-\alpha}} \right)$$

with λ being equal to $\tilde{\lambda} = (p - \alpha)^{p-1}(N - p)$. This singular solution corresponds to the critical point P_2 in the phase portrait, and it verifies the following interesting property:

$$\frac{1}{|x|^\alpha} e^{S(x)} = \frac{1}{|x|^p}$$

for every α .

We need some previous lemmas (their proofs are similar to those in [GPP]).

LEMMA 6.1. *Let u be a radial solution of (P_r) and (v, w) the corresponding trajectory of the autonomous system. Then, u is a regular solution of (P_r) ($\lim_{s \rightarrow -\infty} u(s) = A < \infty$) if and only if $\lim_{s \rightarrow -\infty} (v(s), w(s)) = (0, 0)$.*

LEMMA 6.2. *The unique trajectory of the autonomous system corresponding to a solution of (P_r) such that $\lim_{s \rightarrow -\infty} u(s) = \infty$ is the critical point P_2 .*

Let $\underline{u}(\lambda)$ be the minimal solution of (P_r) , $\lambda^* = \sup\{\lambda: (P_r) \text{ has solution}\}$, and $\tilde{\lambda} = (p - \alpha)^{p-1}(N - p)$. In this way, we arrive to the

THEOREM 6.3. *i) If $N \geq p + (4(p - \alpha))/(p - 1)$ then $\lambda^* = \tilde{\lambda}$, for each $\lambda < \lambda^*$ we have a unique radial regular solution, and $\lim_{\lambda \rightarrow \lambda^*} \underline{u}(\lambda) = u_*$ is a singular solution;*

ii) If $p < N < p + (4(p - \alpha))/(p - 1)$ then $\tilde{\lambda} < \lambda^$, and for $\lambda = \tilde{\lambda}$, there are infinitely many regular radial solutions, the values at the origin going to infinity.*

Moreover, in case ii), $\lim_{\lambda \rightarrow \lambda^*} \underline{u}(\lambda) = u_* \in L^\infty$, and there exists a positive constant, $\varepsilon_0 > 0$ such that, if $0 < |\lambda - \bar{\lambda}| < \varepsilon_0$ then the corresponding problem (P_r) has a finite family of radial solutions.

PROOF. In case i) we show that the trajectory joining P_1 and P_2 , denoted by ϕ , is a monotone curve contained in the region $-(p - \alpha)^{p-1} < v < 0$, $-(p - \alpha)^{p-1}(N - p) < w < 0$. Thus, there exists a unique point of intersection for each line $w = -\lambda$, i.e., there exists a unique regular radial solution for each $\lambda \in (0, (p - \alpha)^{p-1}(N - p))$.

First, it is easy to see that ϕ is below the line $w = (N - p)v$. We need a lower bound for ϕ ; for that, we consider two different cases.

If $N \geq \max\{p + (4(p - \alpha))/(p - 1), 3p - 2\alpha\}$, and R is the line

$$w = \frac{N - p}{2} v - (p - \alpha)^{p-1} \frac{N - p}{2}$$

we will show that $dw/dv < (N - p)/2$ along R , whenever

$$-(p - \alpha)^{p-1} < v < 0.$$

In this way the trajectories (v, w) in the phase plane must cross R from below; this implies that ϕ cannot cut R , since it starts from above.

Then, it suffices to show that

$$\frac{dw}{ds} - \frac{N - p}{2} \frac{dv}{ds} > 0$$

when $(v, w) \in R$, $-(p - \alpha)^{p-1} < v < 0$ (it has to be noted that $dv/ds < 0$ in the region $-(p - \alpha)^{p-1} < v < 0$, $-(p - \alpha)^{p-1}(N - p) < w < (N - p)v$). So

$$\frac{dw}{ds} - \frac{N - p}{2} \frac{dv}{ds} = ((p - \alpha)^{p-1} - |v|) \left\{ \left(\frac{N - p}{2} \right)^2 + \frac{N - p}{2} (p - \alpha - |v|^{1/(p-1)}) - (N - p)(p - \alpha)^{p-1} \frac{p - \alpha - |v|^{1/(p-1)}}{(p - \alpha)^{p-1} - |v|} \right\}.$$

The factor $((p - \alpha)^{p-1} - |v|)$ is positive; if we write $s = |v|^{1/(p-1)}/(p - \alpha)$, and we suppose $1 < p < 2$, the function

$(1 - s)/(1 - s^{p-1})$ is increasing in $(0, 1)$. We obtain (remember that $N \geq p + 4(p - \alpha)/(p - 1)$)

$$\begin{aligned} \frac{N - p}{2} + (p - \alpha)(1 - s) - 2(p - \alpha) \frac{1 - s}{1 - s^{p-1}} &> \\ &> \frac{N - p}{2} - \frac{2(p - \alpha)}{p - 1} > 0. \end{aligned}$$

If $p > 2$, then

$$\frac{N - p}{2} + (p - \alpha)(1 - s) - 2(p - \alpha) \frac{1 - s}{1 - s^{p-1}} = \frac{1}{1 - s^{p-1}} f(s)$$

where $f(s)$ is

$$f(s) = (p - \alpha)s^p - \left(\frac{N + p - 2\alpha}{2} \right) s^{p-1} + (p - \alpha)s + \frac{N - 3p + 2\alpha}{2}$$

for $s \in (0, 1)$. This function verifies the following properties:

- (1) $f(0) = (N - 3p - 2\alpha)/2 > 0$, $f'(0) = p - \alpha > 0$.
- (2) $f(1) = 0$ and $f'(1) \leq 0$ since $N \geq p + 4(p - \alpha)/(p - 1)$.
- (3) f has two critical points, the first between 0 and 1, the second one greater or equal to 1.

This implies that

$$\frac{dw}{ds} - \frac{N - p}{2} \frac{dv}{ds} > 0$$

when $(u, v) \in R$, $-(p - \alpha)^{p-1} < v < 0$, and therefore the trajectory ϕ cannot cross R .

When $p + 4(p - \alpha)/(p - 1) \leq N < 3p - 2\alpha$, we can do a different argument. We consider now the curve

$$f(v) = -(p - \alpha)^{(p-1)/2} (N - p) |v|^{1/2}$$

contained in the region $-(p - \alpha)^{p-1} < v < 0$. Then f verifies

- (1) $f(0) = 0$, $f(- (p - \alpha)^{p-1}) = -(p - \alpha)^{p-1} (N - p)$, that is, f connects the two singular points in the phase plane.
- (2) f is increasing and convex in $(- (p - \alpha)^{p-1}, 0)$.
- (3) $dw/dv < f'(v)$ on $(v, f(v))$.

Then, it follows that f is a lower bound for the trajectory ϕ and we conclude the analysis for i).

In case ii) the line $w = -\lambda$ cross the manifold ϕ infinitely many times. Each point of intersection s_j corresponds to a radial solution of (P_r) by scaling s in such a way that for $s = 0$ we have as an initial value s_j . The rest is a consequence of the analysis carried out in this section. ■

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