

Exponential PDE's in high dimensions

Pierpaolo Esposito
Department of Mathematics and Physics
University of Roma Tre

The n -Liouville equation

Consider the quasilinear PDE with exponential nonlinearity

$$-\Delta_n u = Ve^u \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega \quad (P)$$

The n -Liouville equation

Consider the quasilinear PDE with exponential nonlinearity

$$-\Delta_n u = Ve^u \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega \quad (P)$$

$\Delta_n u = \operatorname{div}(|\nabla u|^{n-2} \nabla u)$ n -Laplace operator, $\Omega \subset \mathbb{R}^n$, $n \geq 2$ and

$$0 < a \leq V \leq b < +\infty, \quad |\nabla V| \leq b \quad (V)$$

The n -Liouville equation

Consider the quasilinear PDE with exponential nonlinearity

$$-\Delta_n u = Ve^u \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega \quad (P)$$

$\Delta_n u = \operatorname{div}(|\nabla u|^{n-2} \nabla u)$ n -Laplace operator, $\Omega \subset \mathbb{R}^n$, $n \geq 2$ and

$$0 < a \leq V \leq b < +\infty, \quad |\nabla V| \leq b \quad (V)$$

Planar case $n = 2$: arises in conformal geometry, statistical and fluid mechanics, Chern-Simons theories;

The n -Liouville equation

Consider the quasilinear PDE with exponential nonlinearity

$$-\Delta_n u = Ve^u \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega \quad (P)$$

$$\Delta_n u = \operatorname{div}(|\nabla u|^{n-2} \nabla u) \text{ } n\text{-Laplace operator, } \Omega \subset \mathbb{R}^n, \text{ } n \geq 2 \text{ and} \\ 0 < a \leq V \leq b < +\infty, \quad |\nabla V| \leq b \quad (V)$$

Planar case $n = 2$: arises in conformal geometry, statistical and fluid mechanics, Chern-Simons theories; well studied on Euclidean domains or on closed Riemannian surfaces

- H. Brézis, F. Merle, Comm. PDE '91
- Y.Y. Li, I. Shafrir, Indiana Univ. Math. J. '94
- Y.Y. Li, Comm. Math. Phys. '99
- C.C. Chen, C.S. Lin, Comm. Pure Appl. Math. '02 & '03

Quasilinear operators in conformal geometry I

In the theory of log-determinants: A_g injective conformally covariant operator in a closed Riemannian manifold (M^4, g)

Quasilinear operators in conformal geometry I

In the theory of log-determinants: A_g injective conformally covariant operator in a closed Riemannian manifold (M^4, g)

Branson-Orsted formula: $\hat{g} = e^{2u}g \Rightarrow$

$$F_{A_g}[u] = \log \frac{\det A_{\hat{g}}}{\det A_g} = \gamma_1(A_g)I[u] + \gamma_2(A_g)II[u] + \gamma_3(A_g)III[u]$$

Quasilinear operators in conformal geometry I

In the theory of log-determinants: A_g injective conformally covariant operator in a closed Riemannian manifold (M^4, g)

Branson-Orsted formula: $\hat{g} = e^{2u}g \Rightarrow$

$$F_{A_g}[u] = \log \frac{\det A_{\hat{g}}}{\det A_g} = \gamma_1(A_g)I[u] + \gamma_2(A_g)II[u] + \gamma_3(A_g)III[u]$$

W_g Weyl tensor, R_g scalar curv., P_g Paneitz operator

$$I[u] = 4 \int_M |W_g|_g^2 u dv_g - \left(\int_M |W_g|_g^2 dv_g \right) \log \int_M e^{4u} dv_g$$

Quasilinear operators in conformal geometry I

In the theory of log-determinants: A_g injective conformally covariant operator in a closed Riemannian manifold (M^4, g)

Branson-Orsted formula: $\hat{g} = e^{2u}g \Rightarrow$

$$F_{A_g}[u] = \log \frac{\det A_{\hat{g}}}{\det A_g} = \gamma_1(A_g)I[u] + \gamma_2(A_g)II[u] + \gamma_3(A_g)III[u]$$

W_g Weyl tensor, R_g scalar curv., P_g Paneitz operator

$$I[u] = 4 \int_M |W_g|_g^2 u dv_g - \left(\int_M |W_g|_g^2 dv_g \right) \log \int_M e^{4u} dv_g$$

$$II[u] = \int_M u P_g u dv_g + 4 \int_M Q_g u dv_g - \left(\int_M Q_g dv_g \right) \log \int_M e^{4u} dv_g$$

Quasilinear operators in conformal geometry I

In the theory of log-determinants: A_g injective conformally covariant operator in a closed Riemannian manifold (M^4, g)

Branson-Orsted formula: $\hat{g} = e^{2u}g \Rightarrow$

$$F_{A_g}[u] = \log \frac{\det A_{\hat{g}}}{\det A_g} = \gamma_1(A_g)I[u] + \gamma_2(A_g)II[u] + \gamma_3(A_g)III[u]$$

W_g Weyl tensor, R_g scalar curv., P_g Paneitz operator

$$I[u] = 4 \int_M |W_g|_g^2 u dv_g - \left(\int_M |W_g|_g^2 dv_g \right) \log \int_M e^{4u} dv_g$$

$$II[u] = \int_M u P_g u dv_g + 4 \int_M Q_g u dv_g - \left(\int_M Q_g dv_g \right) \log \int_M e^{4u} dv_g$$

$$III[u] = 12 \int_M (\Delta_g u + |\nabla u|_g^2)^2 dv_g - 4 \int_M (u \Delta_g R + R_g |\nabla u|_g^2) dv_g$$

Euler-Lagrange equation for F_{A_g}

$$F'_{A_g}(u) = 0 \Leftrightarrow U_{\tilde{g}} = \text{const.},$$

Euler-Lagrange equation for F_{A_g}

$$F'_{A_g}(u) = 0 \Leftrightarrow U_{\tilde{g}} = \text{const.}, \quad U_g = \gamma_1 |W_g|_g^2 + \gamma_2 Q_g - \gamma_3 \Delta_g R_g$$

Euler-Lagrange equation for F_{A_g}

$$F'_{A_g}(u) = 0 \Leftrightarrow U_{\tilde{g}} = \text{const.}, \quad U_g = \gamma_1 |W_g|_g^2 + \gamma_2 Q_g - \gamma_3 \Delta_g R_g$$

Conformal invariant quantity: $\kappa_A = - \int_M U_g dv_g$

Euler-Lagrange equation for F_{A_g}

$$F'_{A_g}(u) = 0 \Leftrightarrow U_{\tilde{g}} = \text{const.}, \quad U_g = \gamma_1 |W_g|_g^2 + \gamma_2 Q_g - \gamma_3 \Delta_g R_g$$

Conformal invariant quantity: $\kappa_A = - \int_M U_g dv_g$

E-L eqn: $\mathcal{N}(u) + U_g = -k_A \frac{e^{4u}}{\int_M e^{4u} dv_g}$ where

$$\begin{aligned} \mathcal{N}(u) = & \frac{\gamma_2}{2} P_g u + 6\gamma_3 \Delta_g (\Delta_g u + |\nabla u|_g^2) \\ & - 12\gamma_3 \operatorname{div} [(\Delta_g u + |\nabla u|_g^2) \nabla u] + 2\gamma_3 \operatorname{div} (R_g \nabla u) \end{aligned}$$

Euler-Lagrange equation for F_{A_g}

$$F'_{A_g}(u) = 0 \Leftrightarrow U_{\tilde{g}} = \text{const.}, \quad U_g = \gamma_1 |W_g|_g^2 + \gamma_2 Q_g - \gamma_3 \Delta_g R_g$$

Conformal invariant quantity: $\kappa_A = - \int_M U_g dv_g$

E-L eqn: $\mathcal{N}(u) + U_g = -k_A \frac{e^{4u}}{\int_M e^{4u} dv_g}$ where

$$\begin{aligned} \mathcal{N}(u) = & \frac{\gamma_2}{2} P_g u + 6\gamma_3 \Delta_g (\Delta_g u + |\nabla u|_g^2) \\ & - 12\gamma_3 \operatorname{div} [(\Delta_g u + |\nabla u|_g^2) \nabla u] + 2\gamma_3 \operatorname{div} (R_g \nabla u) \end{aligned}$$

Difficulty: $\mathcal{N}(u) = (\frac{\gamma_2}{2} + 6\gamma_3) \Delta^2 u - 12\gamma_3 \Delta_4 u + \dots$ is a quasi-linear operator of mixed orders

- T. Branson, A. Chang, P. Yang, CMP '92
- A. Chang, P. Yang, Ann. Math. '95
- P.E., A. Malchiodi, JDG to appear
- M. Gursky, CMP '99 & '07
- M. Gursky, A. Malchiodi, CMP '12

Quasilinear operators in conformal geometry II

Simplified problem: retain Δ_4 in \mathcal{N} and consider it in general dimensions $n \geq 2$

Quasilinear operators in conformal geometry II

Simplified problem: retain Δ_4 in \mathcal{N} and consider it in general dimensions $n \geq 2$

Arises also in

$$-\Delta_n u + |\nabla u|^{n-2} \text{Ric}(\nabla u, \nabla u) = \left[|\nabla u|^{n-2} \text{Ric}(\nabla u, \nabla u) \right]_g e^{nu}$$

see

- S. Ma, J. Qing, Calc. Var '21 & Adv. Math. '22

The quasilinear case

Question: $n > 2$?

The quasilinear case

Question: $n > 2$? A concentration-compactness principle:

- X. Ren, J. Wei, J. Differential Equations '95
- J.A. Aguilar, I. Peral, Nonlinear Anal. '97

The quasilinear case

Question: $n > 2$? A concentration-compactness principle:

- X. Ren, J. Wei, J. Differential Equations '95
- J.A. Aguilar, I. Peral, Nonlinear Anal. '97

Theorem 1 (P.E., F. Morlando, JMPA '15)

Let u_k be solutions of (P) with V_k satisfying (V) and

$$\sup_{k \in \mathbb{N}} \int_{\Omega} e^{u_k} < +\infty \quad \& \quad \sup_{k \in \mathbb{N}} \operatorname{osc}_{\partial\Omega} u_k < +\infty$$

The quasilinear case

Question: $n > 2$? A concentration-compactness principle:

- X. Ren, J. Wei, J. Differential Equations '95
- J.A. Aguilar, I. Peral, Nonlinear Anal. '97

Theorem 1 (P.E., F. Morlando, JMPA '15)

Let u_k be solutions of (P) with V_k satisfying (V) and

$$\sup_{k \in \mathbb{N}} \int_{\Omega} e^{u_k} < +\infty \quad \& \quad \sup_{k \in \mathbb{N}} \operatorname{osc}_{\partial\Omega} u_k < +\infty$$

Up to subsequences, either (i) u_k^+ is uniformly bounded in $L_{loc}^{\infty}(\Omega)$

The quasilinear case

Question: $n > 2$? A concentration-compactness principle:

- X. Ren, J. Wei, J. Differential Equations '95
- J.A. Aguilar, I. Peral, Nonlinear Anal. '97

Theorem 1 (P.E., F. Morlando, JMPA '15)

Let u_k be solutions of (P) with V_k satisfying (V) and

$$\sup_{k \in \mathbb{N}} \int_{\Omega} e^{u_k} < +\infty \quad \& \quad \sup_{k \in \mathbb{N}} \operatorname{osc}_{\partial\Omega} u_k < +\infty$$

Up to subsequences, either (i) u_k^+ is uniformly bounded in $L_{loc}^{\infty}(\Omega)$

or (ii) \exists a finite blow-up set $\emptyset \neq S \subset \bar{\Omega}$ s.t. $u_k \rightarrow -\infty$ in

$L_{loc}^{\infty}(\Omega \setminus S)$ and $V_k e^{u_k} \rightarrow c_n \omega_n \sum_{p \in S \cap \Omega} \delta_p$ in Ω as $k \rightarrow +\infty$

The quasilinear case

Question: $n > 2$? A concentration-compactness principle:

- X. Ren, J. Wei, J. Differential Equations '95
- J.A. Aguilar, I. Peral, Nonlinear Anal. '97

Theorem 1 (P.E., F. Morlando, JMPA '15)

Let u_k be solutions of (P) with V_k satisfying (V) and

$$\sup_{k \in \mathbb{N}} \int_{\Omega} e^{u_k} < +\infty \quad \& \quad \sup_{k \in \mathbb{N}} \operatorname{osc}_{\partial\Omega} u_k < +\infty$$

Up to subsequences, either (i) u_k^+ is uniformly bounded in $L_{loc}^{\infty}(\Omega)$

or (ii) \exists a finite blow-up set $\emptyset \neq S \subset \bar{\Omega}$ s.t. $u_k \rightarrow -\infty$ in

$L_{loc}^{\infty}(\Omega \setminus S)$ and $V_k e^{u_k} \rightarrow c_n \omega_n \sum_{p \in S \cap \Omega} \delta_p$ in Ω as $k \rightarrow +\infty$

If $\operatorname{osc}_{\partial\Omega} u_k = 0$, (i)-(ii) do hold in $\bar{\Omega}$ with $S \subset \Omega$ in case (ii).

The quasi-linear MF equation

For $\lambda \notin c_n \omega_n \mathbb{N}$ Theorem 1 gives compactness for solutions of

$$-\Delta_n u = \lambda \frac{Ve^u}{\int_{\Omega} Ve^u} \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega \quad (P)_{\lambda}$$

The quasi-linear MF equation

For $\lambda \notin c_n \omega_n \mathbb{N}$ Theorem 1 gives compactness for solutions of

$$-\Delta_n u = \lambda \frac{Ve^u}{\int_{\Omega} Ve^u} \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega \quad (P)_{\lambda}$$

Theorem 2 (P.E., F. Morlando, JMPA '15)

If $\mathfrak{B}_m(\Omega) = \left\{ \sum_{i=1}^m t_i \delta_{p_i} : t_i \geq 0, \sum_{i=1}^m t_i = 1, p_i \in \Omega \right\}$ is non contractible, then $(P)_{\lambda}$ is solvable for $\lambda \in c_n \omega_n(m, m+1)$

The quasi-linear MF equation

For $\lambda \notin c_n \omega_n \mathbb{N}$ Theorem 1 gives compactness for solutions of

$$-\Delta_n u = \lambda \frac{Ve^u}{\int_{\Omega} Ve^u} \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega \quad (P)_{\lambda}$$

Theorem 2 (P.E., F. Morlando, JMPA '15)

If $\mathfrak{B}_m(\Omega) = \left\{ \sum_{i=1}^m t_i \delta_{p_i} : t_i \geq 0, \sum_{i=1}^m t_i = 1, p_i \in \Omega \right\}$ is non contractible, then $(P)_{\lambda}$ is solvable for $\lambda \in c_n \omega_n (m, m+1)$

- W. Ding, J. Jost, J. Li, G. Wang, AHP '99
- Z. Djadli, A. Malchiodi, Ann. Math. '08
- Z. Djadli, Commun. Contemp. Math. '08

The quasi-linear MF equation

For $\lambda \notin c_n \omega_n \mathbb{N}$ Theorem 1 gives compactness for solutions of

$$-\Delta_n u = \lambda \frac{Ve^u}{\int_{\Omega} Ve^u} \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega \quad (P)_{\lambda}$$

Theorem 2 (P.E., F. Morlando, JMPA '15)

If $\mathfrak{B}_m(\Omega) = \left\{ \sum_{i=1}^m t_i \delta_{p_i} : t_i \geq 0, \sum_{i=1}^m t_i = 1, p_i \in \Omega \right\}$ is non contractible, then $(P)_{\lambda}$ is solvable for $\lambda \in c_n \omega_n (m, m+1)$

- W. Ding, J. Jost, J. Li, G. Wang, AHP '99
- Z. Djadli, A. Malchiodi, Ann. Math. '08
- Z. Djadli, Commun. Contemp. Math. '08

Alternative approaches: via degree (blow-up analysis misses)

The quasi-linear MF equation

For $\lambda \notin c_n \omega_n \mathbb{N}$ Theorem 1 gives compactness for solutions of

$$-\Delta_n u = \lambda \frac{Ve^u}{\int_{\Omega} Ve^u} \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega \quad (P)_{\lambda}$$

Theorem 2 (P.E., F. Morlando, JMPA '15)

If $\mathfrak{B}_m(\Omega) = \left\{ \sum_{i=1}^m t_i \delta_{p_i} : t_i \geq 0, \sum_{i=1}^m t_i = 1, p_i \in \Omega \right\}$ is non contractible, then $(P)_{\lambda}$ is solvable for $\lambda \in c_n \omega_n (m, m+1)$

- W. Ding, J. Jost, J. Li, G. Wang, AIHP '99
- Z. Djadli, A. Malchiodi, Ann. Math. '08
- Z. Djadli, Commun. Contemp. Math. '08

Alternative approaches: via degree (blow-up analysis misses); via perturbative methods (difficult due to nonlinearity of Δ_n)

The limiting problem

Aim: classify solutions of

$$-\Delta_n U = e^U \text{ in } \mathbb{R}^n, \quad \int_{\mathbb{R}^n} e^U < \infty \quad (P)_\infty$$

The limiting problem

Aim: classify solutions of

$$-\Delta_n U = e^U \text{ in } \mathbb{R}^n, \quad \int_{\mathbb{R}^n} e^U < \infty \quad (P)_\infty$$

Scaling and translation invariance \Rightarrow explicit solutions $U_{\lambda,p}$:

$$U_{\lambda,p}(x) = \log \frac{c_n \lambda^n}{(1 + \lambda^{\frac{n}{n-1}} |x - p|^{\frac{n}{n-1}})^n} \quad \lambda > 0, p \in \mathbb{R}^n$$

The limiting problem

Aim: classify solutions of

$$-\Delta_n U = e^U \text{ in } \mathbb{R}^n, \quad \int_{\mathbb{R}^n} e^U < \infty \quad (P)_\infty$$

Scaling and translation invariance \Rightarrow explicit solutions $U_{\lambda,p}$:

$$U_{\lambda,p}(x) = \log \frac{c_n \lambda^n}{(1 + \lambda^{\frac{n}{n-1}} |x - p|^{\frac{n}{n-1}})^n} \quad \lambda > 0, p \in \mathbb{R}^n$$

Quantization: $\int_{\mathbb{R}^n} e^{U_{\lambda,p}} = c_n \omega_n, c_n = n \left(\frac{n^2}{n-1}\right)^{n-1}$

The limiting problem

Aim: classify solutions of

$$-\Delta_n U = e^U \text{ in } \mathbb{R}^n, \quad \int_{\mathbb{R}^n} e^U < \infty \quad (P)_\infty$$

Scaling and translation invariance \Rightarrow explicit solutions $U_{\lambda,p}$:

$$U_{\lambda,p}(x) = \log \frac{c_n \lambda^n}{(1 + \lambda^{\frac{n}{n-1}} |x - p|^{\frac{n}{n-1}})^n} \quad \lambda > 0, p \in \mathbb{R}^n$$

Quantization: $\int_{\mathbb{R}^n} e^{U_{\lambda,p}} = c_n \omega_n$, $c_n = n \left(\frac{n^2}{n-1} \right)^{n-1}$

Theorem 3 (P.E., AIHP '18)

Any solution U of $(P)_\infty$ has the form $U_{\lambda,p}$. In particular

$$\int_{\mathbb{R}^n} e^U = c_n \omega_n$$

The semilinear case $n = 2$

Classification known since a long ago, proved in different ways:

- J. Liouville, J. de Math. 1853 [via complex analysis]
- W. Chen, C. Li, Duke Math. J. '91 [via moving planes]

The semilinear case $n = 2$

Classification known since a long ago, proved in different ways:

- J. Liouville, J. de Math. 1853 [via complex analysis]
- W. Chen, C. Li, Duke Math. J. '91 [via moving planes]

Liouville approach: integrability & the Liouville theorem in \mathbb{C}

The semilinear case $n = 2$

Classification known since a long ago, proved in different ways:

- J. Liouville, J. de Math. 1853 [via complex analysis]
- W. Chen, C. Li, Duke Math. J. '91 [via moving planes]

Liouville approach: integrability & the Liouville theorem in \mathbb{C}

Chen-Li approach: integral representation of U to deduce logarithmic behavior of U at ∞ in terms of $\int_{\mathbb{R}^2} e^U$

The semilinear case $n = 2$

Classification known since a long ago, proved in different ways:

- J. Liouville, J. de Math. 1853 [via complex analysis]
- W. Chen, C. Li, Duke Math. J. '91 [via moving planes]

Liouville approach: integrability & the Liouville theorem in \mathbb{C}

Chen-Li approach: integral representation of U to deduce logarithmic behavior of U at ∞ in terms of $\int_{\mathbb{R}^2} e^U$

& $\int_{\mathbb{R}^2} e^U \geq 8\pi$ via an isoperimetric argument

The semilinear case $n = 2$

Classification known since a long ago, proved in different ways:

- J. Liouville, J. de Math. 1853 [via complex analysis]
- W. Chen, C. Li, Duke Math. J. '91 [via moving planes]

Liouville approach: integrability & the Liouville theorem in \mathbb{C}

Chen-Li approach: integral representation of U to deduce logarithmic behavior of U at ∞ in terms of $\int_{\mathbb{R}^2} e^U$

& $\int_{\mathbb{R}^2} e^U \geq 8\pi$ via an isoperimetric argument

\Rightarrow enough decay to carry out a simple MP approach

The quasilinear case $n > 2$

Several difficulties:

- no integral representation for a solution U of $(P)_\infty$

The quasilinear case $n > 2$

Several difficulties:

- no integral representation for a solution U of $(P)_\infty$
- the lack of comparison/maximum principles on thin strips makes difficult the moving plane method

The quasilinear case $n > 2$

Several difficulties:

- no integral representation for a solution U of $(P)_\infty$
- the lack of comparison/maximum principles on thin strips makes difficult the moving plane method
- $(P)_\infty$ is not invariant under Kelvin transform

The quasilinear case $n > 2$

Several difficulties:

- no integral representation for a solution U of $(P)_\infty$
- the lack of comparison/maximum principles on thin strips makes difficult the moving plane method
- $(P)_\infty$ is not invariant under Kelvin transform

An alternative approach: via Pohozev identity in

- P.-L. Lions, Appl. Anal. '81
- S. Kesavan, F. Pacella, Appl. Anal. '94
- S. Chanillo, M. Kiessling, Geom. Funct. Anal. '95

Quantization and classification issues

If U is a solution of $(P)_\infty \Rightarrow$ the Kelvin transform \hat{U} satisfies

$$-\Delta_n \hat{U} = \frac{e^{\hat{U}}}{|x|^{2n}} \text{ in } \mathbb{R}^n \setminus \{0\}, \quad \int_{\mathbb{R}^n} \frac{e^{\hat{U}}}{|x|^{2n}} < +\infty$$

Quantization and classification issues

If U is a solution of $(P)_\infty \Rightarrow$ the Kelvin transform \hat{U} satisfies

$$-\Delta_n \hat{U} = \frac{e^{\hat{U}}}{|x|^{2n}} \text{ in } \mathbb{R}^n \setminus \{0\}, \quad \int_{\mathbb{R}^n} \frac{e^{\hat{U}}}{|x|^{2n}} < +\infty$$

The description of singularities in

- J. Serrin, Acta Math. '64 and '65
- S. Kichenassamy, L. Veron, Math. Ann. 275 ('86)

fails in the limiting situation $F \in L^1$

Quantization and classification issues

If U is a solution of $(P)_\infty \Rightarrow$ the Kelvin transform \hat{U} satisfies

$$-\Delta_n \hat{U} = \frac{e^{\hat{U}}}{|x|^{2n}} \text{ in } \mathbb{R}^n \setminus \{0\}, \quad \int_{\mathbb{R}^n} \frac{e^{\hat{U}}}{|x|^{2n}} < +\infty$$

The description of singularities in

- J. Serrin, Acta Math. '64 and '65
- S. Kichenassamy, L. Veron, Math. Ann. 275 ('86)

fails in the limiting situation $F \in L^1 \Rightarrow -\Delta \hat{U} = \frac{e^{\hat{U}}}{|x|^{2n}} - \left(\int_{\mathbb{R}^n} e^U\right) \delta_0$
& \hat{U} log. behavior at 0

Quantization and classification issues

If U is a solution of $(P)_\infty \Rightarrow$ the Kelvin transform \hat{U} satisfies

$$-\Delta_n \hat{U} = \frac{e^{\hat{U}}}{|x|^{2n}} \text{ in } \mathbb{R}^n \setminus \{0\}, \quad \int_{\mathbb{R}^n} \frac{e^{\hat{U}}}{|x|^{2n}} < +\infty$$

The description of singularities in

- J. Serrin, Acta Math. '64 and '65
- S. Kichenassamy, L. Veron, Math. Ann. 275 ('86)

fails in the limiting situation $F \in L^1 \Rightarrow -\Delta \hat{U} = \frac{e^{\hat{U}}}{|x|^{2n}} - \left(\int_{\mathbb{R}^n} e^U \right) \delta_0$
& \hat{U} log. behavior at 0 \Rightarrow classification by Pohozaev identity

Quantization and classification issues

If U is a solution of $(P)_\infty \Rightarrow$ the Kelvin transform \hat{U} satisfies

$$-\Delta_n \hat{U} = \frac{e^{\hat{U}}}{|x|^{2n}} \text{ in } \mathbb{R}^n \setminus \{0\}, \quad \int_{\mathbb{R}^n} \frac{e^{\hat{U}}}{|x|^{2n}} < +\infty$$

The description of singularities in

- J. Serrin, Acta Math. '64 and '65
- S. Kichenassamy, L. Veron, Math. Ann. 275 ('86)

fails in the limiting situation $F \in L^1 \Rightarrow -\Delta \hat{U} = \frac{e^{\hat{U}}}{|x|^{2n}} - (\int_{\mathbb{R}^n} e^U) \delta_0$
& \hat{U} log. behavior at 0 \Rightarrow classification by Pohozaev identity

Mass quantization for singular n -Liouville equation:

$$-\Delta_n U = e^U - \gamma \delta_0 \text{ in } \mathbb{R}^n, \quad \int_{\mathbb{R}^n} e^U < +\infty$$

- P. E., Calc. Var. PDE '21 [if $n \geq 2$]
- J. Prajapat, G. Tarantello, Proc. Edinburgh '01 [if $n = 2$]

Interior blow-up

Dropping $\sup_{k \in \mathbb{N}} \text{osc}_{\partial\Omega} u_k < +\infty$, in general concentration masses satisfy $\alpha_p \geq n^n \omega_n$

Interior blow-up

Dropping $\sup_{k \in \mathbb{N}} \text{osc}_{\partial\Omega} u_k < +\infty$, in general concentration masses satisfy $\alpha_p \geq n^n \omega_n$

If $0 \leq V_k \rightarrow V$ in $C_{loc}(\Omega)$, then $\alpha_p \geq c_n \omega_n$ thanks to mass quantization for the limiting problem

Interior blow-up

Dropping $\sup_{k \in \mathbb{N}} \text{osc}_{\partial\Omega} u_k < +\infty$, in general concentration masses satisfy $\alpha_p \geq n^n \omega_n$

If $0 \leq V_k \rightarrow V$ in $C_{loc}(\Omega)$, then $\alpha_p \geq c_n \omega_n$ thanks to mass quantization for the limiting problem

In the two-dimensional case $\alpha_p \in 8\pi\mathbb{N}$ is shown in

- Y.Y. Li, I. Shafrir, Indiana Univ. Math. J. '94

based on a Harnack inequality of sup + inf type

- I. Shafrir, C.R.A.S. '92

through an isoperimetric argument

sup + inf Inequalities

The main point comes from the “linear theory”: if $-\Delta_n u = f$ in Ω and $B_{2\delta}(x) \subset \Omega$, then

$$u(x) - \inf_{\Omega} u \geq c_1 \int_0^{\delta} \left[\int_{B_t(x)} f \right]^{\frac{1}{n-1}} \frac{dt}{t}$$

sup + inf Inequalities

The main point comes from the “linear theory”: if $-\Delta_n u = f$ in Ω and $B_{2\delta}(x) \subset \Omega$, then

$$u(x) - \inf_{\Omega} u \geq c_1 \int_0^{\delta} \left[\int_{B_t(x)} f \right]^{\frac{1}{n-1}} \frac{dt}{t}$$

If $c_1 = (n\omega_n)^{-\frac{1}{n-1}}$, set $\mu_k = e^{-\frac{u_k(x_k)}{n}}$ with $u_k(x_k) = \max_K u_k$:

$$u_k(x_k) - \inf_{\Omega} u_k \geq \left[\frac{1}{n\omega_n} \int_{B_{R\mu_k}(x_k)} V_k e^{u_k} \right]^{\frac{1}{n-1}} \log \frac{\delta}{R\mu_k}$$

sup + inf Inequalities

The main point comes from the “linear theory”: if $-\Delta_n u = f$ in Ω and $B_{2\delta}(x) \subset \Omega$, then

$$u(x) - \inf_{\Omega} u \geq c_1 \int_0^{\delta} \left[\int_{B_t(x)} f \right]^{\frac{1}{n-1}} \frac{dt}{t}$$

If $c_1 = (n\omega_n)^{-\frac{1}{n-1}}$, set $\mu_k = e^{-\frac{u_k(x_k)}{n}}$ with $u_k(x_k) = \max_K u_k$:

$$u_k(x_k) - \inf_{\Omega} u_k \geq \left[\frac{1}{n\omega_n} \int_{B_{R\mu_k}(x_k)} V_k e^{u_k} \right]^{\frac{1}{n-1}} \log \frac{\delta}{R\mu_k}$$

$$\Rightarrow u_k(x_k) - \inf_{\Omega} u_k \geq \left(\frac{n}{n-1} - \delta \right) u_k(x_k) + C$$

for all δ small in view of $\int_{B_{R\mu_k}(x_k)} V_k e^{u_k} \sim c_n \omega_n$

sup + inf Inequalities

The main point comes from the “linear theory”: if $-\Delta_n u = f$ in Ω and $B_{2\delta}(x) \subset \Omega$, then

$$u(x) - \inf_{\Omega} u \geq c_1 \int_0^{\delta} \left[\int_{B_t(x)} f \right]^{\frac{1}{n-1}} \frac{dt}{t}$$

If $c_1 = (n\omega_n)^{-\frac{1}{n-1}}$, set $\mu_k = e^{-\frac{u_k(x_k)}{n}}$ with $u_k(x_k) = \max_K u_k$:

$$u_k(x_k) - \inf_{\Omega} u_k \geq \left[\frac{1}{n\omega_n} \int_{B_{R\mu_k}(x_k)} V_k e^{u_k} \right]^{\frac{1}{n-1}} \log \frac{\delta}{R\mu_k}$$

$$\Rightarrow u_k(x_k) - \inf_{\Omega} u_k \geq \left(\frac{n}{n-1} - \delta \right) u_k(x_k) + C$$

for all δ small in view of $\int_{B_{R\mu_k}(x_k)} V_k e^{u_k} \sim c_n \omega_n$ yielding

Theorem 4 (P.E., M. Lucia, preprint)

Given $K \subset \Omega$ compact and $C_1 < \frac{1}{n-1}$, there exists $C_2 > 0$ so that

$$C_1 \max_K u_k + \inf_{\Omega} u_k \leq C_2$$

About c_1

The constant c_1 is not explicit but $0 < c_1 \leq (n\omega_n)^{-\frac{1}{n-1}}$, see

- T. Kilpeläinen, J. Malý, Ann. SNS Pisa '92

About c_1

The constant c_1 is not explicit but $0 < c_1 \leq (n\omega_n)^{-\frac{1}{n-1}}$, see

- T. Kilpeläinen, J. Malý, Ann. SNS Pisa '92

If $f \geq 0$ is radial in $B_\delta(x)$, then by comparison

$$u(x) - \inf_{\Omega} u \geq u(x) - \inf_{B_\delta(x)} u \geq \int_0^\delta \left(\frac{1}{n\omega_n} \int_{B_t(x)} f \right)^{\frac{1}{n-1}} \frac{dt}{t}$$

About c_1

The constant c_1 is not explicit but $0 < c_1 \leq (n\omega_n)^{-\frac{1}{n-1}}$, see

- T. Kilpeläinen, J. Malý, Ann. SNS Pisa '92

If $f \geq 0$ is radial in $B_\delta(x)$, then by comparison

$$u(x) - \inf_{\Omega} u \geq u(x) - \inf_{B_\delta(x)} u \geq \int_0^\delta \left(\frac{1}{n\omega_n} \int_{B_t(x)} f \right)^{\frac{1}{n-1}} \frac{dt}{t}$$

$n = 2$: by Green's representation formula for all $y \in B_\delta(x)$

$$u(y) - \inf_{B_\delta(x)} u \geq \int_{B_\delta(x)} \left[-\frac{1}{2\pi} \log |y - z| + H(z, y) \right] f(z) dz$$

About c_1

The constant c_1 is not explicit but $0 < c_1 \leq (n\omega_n)^{-\frac{1}{n-1}}$, see

- T. Kilpeläinen, J. Malý, Ann. SNS Pisa '92

If $f \geq 0$ is radial in $B_\delta(x)$, then by comparison

$$u(x) - \inf_{\Omega} u \geq u(x) - \inf_{B_\delta(x)} u \geq \int_0^\delta \left(\frac{1}{n\omega_n} \int_{B_t(x)} f \right)^{\frac{1}{n-1}} \frac{dt}{t}$$

$n=2$: by Green's representation formula for all $y \in B_\delta(x)$

$$u(y) - \inf_{B_\delta(x)} u \geq \int_{B_\delta(x)} \left[-\frac{1}{2\pi} \log|y-z| + H(z,y) \right] f(z) dz$$

$$\begin{aligned} \Rightarrow u(x) - \inf_{\Omega} u &\geq -\frac{1}{2\pi} \int_{B_\delta(x)} \log \frac{|z-x|}{\delta} f(z) dz \\ &= -\frac{1}{2\pi} \int_0^{2\pi} d\theta \int_0^\delta t \log \frac{t}{\delta} f(t\theta) dt = \frac{1}{2\pi} \int_0^{2\pi} d\theta \int_0^\delta \frac{dt}{t} \int_0^t rf(r\theta) dr \\ &= \frac{1}{2\pi} \int_0^\delta \left[\int_{B_t(x)} f \right] \frac{dt}{t} \end{aligned}$$

General case

Since in general $c_1 < (n\omega_n)^{-\frac{1}{n-1}}$, we need to fill the gap via a blow-up approach:

General case

Since in general $c_1 < (n\omega_n)^{-\frac{1}{n-1}}$, we need to fill the gap via a blow-up approach:

- linear theory still implies finite mass for the limiting profiles

General case

Since in general $c_1 < (n\omega_n)^{-\frac{1}{n-1}}$, we need to fill the gap via a blow-up approach:

- linear theory still implies finite mass for the limiting profiles
- since $\int_{B_{R\mu_k}(x_k)} V_k e^{u_k} \sim c_n \omega_n$, use $u_k(x) - \inf_{\Omega} u_k \geq w_k$, where

$$\begin{cases} -\Delta_n w_k = V_k e^{u_k} \chi_{B_{R\mu_k}(x_k)} & \text{in } B_{\delta}(x_k) \\ w_k = 0 & \text{on } \partial B_{\delta}(x_k) \end{cases}$$

General case

Since in general $c_1 < (n\omega_n)^{-\frac{1}{n-1}}$, we need to fill the gap via a blow-up approach:

- linear theory still implies finite mass for the limiting profiles
- since $\int_{B_{R\mu_k}(x_k)} V_k e^{u_k} \sim c_n \omega_n$, use $u_k(x) - \inf_{\Omega} u_k \geq w_k$, where

$$\begin{cases} -\Delta_n w_k = V_k e^{u_k} \chi_{B_{R\mu_k}(x_k)} & \text{in } B_{\delta}(x_k) \\ w_k = 0 & \text{on } \partial B_{\delta}(x_k) \end{cases}$$

- since $V_k e^{u_k} \sim V(p) e^{U_{x_k, \mu_k^{-1}}}$ in $B_{R\mu_k}(x_k)$ with $p = \lim_{k \rightarrow +\infty} x_k$, further compare w_k from below with the radial case where $c_1 = (n\omega_n)^{-\frac{1}{n-1}}$

Quantization for mass concentration

By **sup + inf** inequalities one gets decay estimates on $h_k e^{u_k}$:

$$V_k e^{u_k} \leq C \frac{\mu_k^\alpha}{|x - x_k|^{n+\alpha}} \quad \text{in } B_{\frac{d_k}{2}}(x_k) \setminus B_{R\mu_k}(x_k)$$

for some $\alpha > 0$, where d_k is the distance of x_k from other blow-up sequences

Quantization for mass concentration

By **sup + inf** inequalities one gets decay estimates on $h_k e^{u_k}$:

$$V_k e^{u_k} \leq C \frac{\mu_k^\alpha}{|x - x_k|^{n+\alpha}} \quad \text{in } B_{\frac{d_k}{2}}(x_k) \setminus B_{R\mu_k}(x_k)$$

for some $\alpha > 0$, where d_k is the distance of x_k from other blow-up sequences

By $\int_{B_{R\mu_k}(x_k)} V_k e^{u_k} \sim c_n \omega_n$ and decay estimates one gets that

$$\int_{B_{\frac{d_k}{2}}(x_k)} V_k e^{u_k} \sim c_n \omega_n$$

Quantization for mass concentration

By $\sup + \inf$ inequalities one gets decay estimates on $h_k e^{u_k}$:

$$V_k e^{u_k} \leq C \frac{\mu_k^\alpha}{|x - x_k|^{n+\alpha}} \quad \text{in } B_{\frac{d_k}{2}}(x_k) \setminus B_{R\mu_k}(x_k)$$

for some $\alpha > 0$, where d_k is the distance of x_k from other blow-up sequences

By $\int_{B_{R\mu_k}(x_k)} V_k e^{u_k} \sim c_n \omega_n$ and decay estimates one gets that

$$\int_{B_{\frac{d_k}{2}}(x_k)} V_k e^{u_k} \sim c_n \omega_n$$

Following clusters by clusters, rather standard to show that

Theorem 5 (P.E., M. Lucia, preprint)

$$\alpha_p \in c_n \omega_n \mathbb{N}$$

extending the two-dimensional result in

- Y.Y. Li, I. Shafrir, Indiana Univ. Math. J. '94

Open questions

The decay exponent is in general with $\alpha < \frac{n}{n-1}$. When blow-up is simple, is it possible to reach $\alpha = \frac{n}{n-1}$? Equivalent to

$$V_k e^{u_k} \leq C \frac{\mu_k^{\frac{n}{n-1}}}{|x - x_k|^{\frac{n^2}{n-1}}} \quad \text{in } B_\delta(p) \setminus B_{R\mu_k}(x_k)$$

Open questions

The decay exponent is in general with $\alpha < \frac{n}{n-1}$. When blow-up is simple, is it possible to reach $\alpha = \frac{n}{n-1}$? Equivalent to

$$V_k e^{u_k} \leq C \frac{\mu_k^{\frac{n}{n-1}}}{|x - x_k|^{\frac{n^2}{n-1}}} \quad \text{in } B_\delta(p) \setminus B_{R\mu_k}(x_k)$$

The answer is related to the following fundamental expansion

$$u_k - U_{x_k, \mu_k^{-1}} = O(1) \quad \text{in } B_\delta(p)$$

and optimal constant $C_1 = \frac{1}{n-1}$ in the sup + inf inequality, see

- D. Bartolucci, C.C. Chen, C.S. Lin, G. Tarantello, Comm. PDE '04
- H. Brézis, Y.Y. Li, I. Shafrir, JFA '93
- Y.Y. Li, Comm. Math. Phys. '99

Thanks for your attention