

Compactly supported solutions for a semilinear elliptic problem in \mathbb{R}^n with sign-changing function and non-Lipschitz nonlinearity

Qiuping Lu

Centro de Modelamiento Matemático, Av. Blanco Encalada 2120, Santiago, Chile (qlu@dim.uchile.cl)

(MS received 10 August 2009; accepted 1 April 2010)

For a sign-changing function $a(x)$ we consider the solutions of the following semilinear elliptic problem in \mathbb{R}^n with $n \geq 3$:

$$-\Delta u = (\gamma a^+ - a^-)u^q + u^p, \quad u \geq 0 \quad \text{and} \quad u \in \mathcal{D}(\mathbb{R}^n),$$

where $\gamma > 0$ and $0 < q < 1 < p < (n+2)/(n-2)$. Under an appropriate growth assumption on a^- at infinity, we show that all solutions are compactly supported. When $\Omega^+ = \{x \in \mathbb{R}^n \mid a(x) > 0\}$ has several connected components, we prove that there exists an interval on γ in which the solutions exist. In particular, if $a(x) = a(|x|)$, by applying the mountain-pass theorem there are at least two solutions with radial symmetry that are positive in Ω^+ .

1. Introduction

For a locally Hölder-continuous and sign-changing function $a(x)$ in \mathbb{R}^n , we study the following elliptic problem in \mathbb{R}^n with $n \geq 3$:

$$\left. \begin{aligned} -\Delta u &= a_\gamma(x)u^q + u^p && \text{in } \mathbb{R}^n, && 0 < q < 1 < p < \frac{n+2}{n-2}, \\ u &\geq 0 && \text{in } \mathbb{R}^n, && u \in \mathcal{D}(\mathbb{R}^n), \end{aligned} \right\} \quad (1.1)$$

where

$$\begin{aligned} a_\gamma(x) &= \gamma a^+(x) - a^-(x), \quad \gamma > 0, \\ a^+(x) &= \max(0, a(x)), \\ a^-(x) &= \max(0, -a(x)). \end{aligned}$$

The following assumption is also made on $a^-(x)$ throughout this paper:

$$0 < \liminf_{|x| \rightarrow \infty} a^-(x) \leq \limsup_{|x| \rightarrow \infty} a^-(x) < \infty.$$

We will discuss this assumption at the end of the paper.

By $\mathcal{D}(\mathbb{R}^n)$ we mean the completion of $C_0^\infty(\mathbb{R}^n)$ under the Dirichlet semi-norm,

$$\left(\int_{\mathbb{R}^n} |\nabla u|^2 \, dx \right)^{1/2}.$$

© 2011 The Royal Society of Edinburgh

Equations of this type (1.1) arise as stationary solutions to the degenerate reaction–diffusion equations introduced by Gurtin and MacCamy [17, 18] to model the evolution of a biological population (see also [2]). Throughout the paper, to emphasize the dependence on λ , equation (1.1) is often referred to as $(1.1)_\gamma$ (the subscript γ is omitted if no confusion arises).

Let

$$\begin{aligned}\Omega^+ &= \{x \in \mathbb{R}^n \mid a(x) > 0\}, \\ \Omega^{0+} &= \{x \in \mathbb{R}^n \mid a(x) \geq 0\}, \\ \Omega^- &= \{x \in \mathbb{R}^n \mid a(x) < 0\}.\end{aligned}$$

Since $a(x)$ is sign-changing and $\liminf_{|x| \rightarrow \infty} a^-(x) > 0$, Ω^+ and Ω^{0+} are not empty and bounded. The important feature of this equation is that it not only combines a non-Lipschitz nonlinearity u^q with a sign-changing coefficient $a(x)$ but also exhibits a combination of concave and convex nonlinearities in Ω^+ . Such ‘concave plus convex’ nonlinearities in a bounded domain have been studied by Ambrosetti *et al.* [6] (see also [1, 14]), so we expect some similar results. In particular, we hope to prove the multiplicity of solutions by using variational methods.

It was originally observed by Schatzman [21] that solutions could vanish on large sets and in fact that, under appropriate hypotheses on $a(x)$, there exist solutions with compact support. We show more solutions as follows.

THEOREM 1.1. *Every weak solution of (1.1) is a compactly supported classical solution.*

The sublinear term u^q , $0 < q < 1$, is essential for this phenomenon to occur. If, instead, we consider the same equation (1.1) with $q \geq 1$, then a simple application of the classical strong maximum principle shows that a non-negative solution must be strictly positive in \mathbb{R}^n , so the existence of compactly supported solutions would be impossible.

In [2] a similar equation $-\Delta u = a(x)u^q + b(x)u^p$ with $b(x) \leq 0$ was studied, and it was shown that all of the non-negative solutions in $\mathcal{D}(\mathbb{R}^n)$ have compact support. Moreover, the size of the support of these solutions is controlled by $a(x)$ and does not depend on any particular solution. In contrast with [2], the size of the support of solutions to (1.1) cannot be controlled. In order to understand why the solutions for the case $b(x) \equiv 1$ are different from those in the case $b(x) \leq 0$, we begin by recalling an important result of [12]. In [12] it was proved that the equation $-\Delta v = v^p - v^q$ in \mathbb{R}^n has a unique compactly supported radial solution. This suggests that (1.1) could have a solution whose support lies completely in Ω^- . Indeed, consider the following special example.

EXAMPLE 1.2. Let $\Omega^+ \subset\subset B(0, r)$ and $a(x) \equiv -1$ in $\mathbb{R}^n - B(0, r)$ for some $r > 0$. Again, from [12], we may construct arbitrarily many solutions of (1.1) by gluing together the compactly supported solutions of $-\Delta v = v^p - v^q$ in disjoint balls in $\mathbb{R}^n - B(0, r)$ (see figure 1).

We also study the structure of the solution set of (1.1) in case the favourable domain Ω^+ has several components. We make the following assumption on Ω^+ .

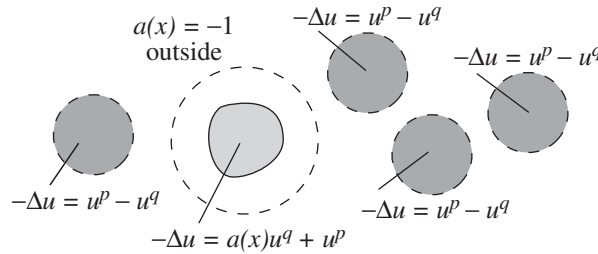


Figure 1. $a(x)$ as in example 1.2.

ASSUMPTION 1.3. Ω^+ has $k < \infty$ connected components with $\Omega^+ = \bigcup_{i=1}^k \Omega_i^+$ and each connected component Ω_i^+ satisfies an interior ball condition.

Set $M = \{1, 2, 3, \dots, k\}$. Under assumption 1.3, for any solution $u(x)$ of (1.1), by Hopf's lemma it is easy to see that solution $u(x)$ is either positive in Ω_i^+ or completely vanishes in Ω_i^+ for any $i \in M$. To organize the set of solutions of (1.1) $_\gamma$ according to the pattern of their supports we define the following classes of solutions.

DEFINITION 1.4.

- (i) For any non-empty $I \subset M$, denote by $S_{I,\gamma}$ the class of solutions of (1.1) $_\gamma$ that are positive in $\Omega_I^+ = \bigcup_{i \in I} \Omega_i^+$.
- (ii) $N_{I,\gamma}$ denotes the set $\{u \in S_{I,\gamma} \mid u \equiv 0 \text{ in } \Omega^+ - \Omega_I^+\}$.

When $\gamma > 0$ is small, we show in the following theorem that there exists a 'small' solution which is the minimal solution of (1.1) $_\gamma$ in $S_{I,\gamma}$, but for large γ there is no solution at all.

THEOREM 1.5. For any non-empty $I \subset M$, there exists $0 < \Gamma_I < \infty$ such that

- (i) $S_{I,\gamma} \neq \emptyset$ when $0 < \gamma \leq \Gamma_I$ and $S_{I,\gamma} = \emptyset$ when $\gamma > \Gamma_I$,
- (ii) $S_{I,\gamma}$ has a minimal element $u_{I,\gamma}$ for all $0 < \gamma \leq \Gamma_I$,
- (iii) $\|u_{I,\gamma}\|_{L^\infty(\mathbb{R}^n)} \rightarrow 0$ as $\gamma \rightarrow 0^+$.

Note that the existence of a solution in $S_{I,\gamma}$ at the endpoint $\gamma = \Gamma_I$ is not trivial, and it is the result of *a priori* estimates for the family of minimal solutions $u_{I,\gamma}$ as $\gamma \rightarrow \Gamma_I^-$. It is an 'extremal solution' of the family of minimal solutions, and similar results in a bounded domain have been obtained [4]. In addition, Cabré [10] studied extremal solutions for certain autonomous equations in bounded domains and showed that extremal solutions exist for stable solution families, even for nonlinearities with super-linear growth, for which the usual Palais-Smale-type compactness results fail. As in [1, 4] we may view this existence theorem as a bifurcation result in the parameter γ . It is expected that the family of solutions will bifurcate from the trivial solution at $\gamma = 0$ and that the extremal value Γ_I will be a sort of turning point in a bifurcation curve. The difficulty with making this precise for (1.1) $_\gamma$ is that the linearization is singular at $u = 0$, so standard continuation methods [13] do not apply.

Assuming more on $a(x)$, we also obtain an existence result for $N_{I,\gamma}$ for small γ .

DEFINITION 1.6. We say that $a(x)$ is *admissible* if assumption 1.3 holds and

- (i) Ω^{0+} also has exactly k connected components with $\Omega^{0+} = \bigcup_{i=1}^k \Omega_i^{0+}$,
- (ii) $\Omega_i^+ \subset \Omega_i^{0+}$ for $i \in M$ and $\text{dist}(\Omega_i^{0+}, \Omega_j^{0+}) > 0$ for $i \neq j$.

THEOREM 1.7. *If $a(x)$ is admissible, there exists $\gamma_0 > 0$ such that $N_{I,\gamma} \neq \emptyset$ for $0 < \gamma \leq \gamma_0$.*

Unlike the results in [2], the elements in $N_{I,\gamma}$ are not unique. In fact, there are at least two elements in $N_{M,\gamma} = S_{M,\gamma}$. To study multiplicity of solutions, we adopt a variational framework for this problem. As mentioned in [1], variational analysis of solutions in $N_{I,\gamma}$, $I \neq M$, is difficult since these solutions have infinite-dimensional negative spaces associated to them (see remark 4.3). Therefore, we will only consider the solutions $u \in S_{M,\gamma}$, that is, $u(x) > 0$ in all of Ω^+ . For convenience we denote by $\Gamma = \Gamma_M$ and U_γ the minimal solution in $S_{M,\gamma}$ for $0 < \gamma \leq \Gamma$.

As the embedding $H^1(\mathbb{R}^n) \hookrightarrow L^{p+1}(\mathbb{R}^n)$ is not compact, we always expect the Palais–Smale condition to be an important issue in variational problems posed on \mathbb{R}^n . To illustrate how compactness may break down for these specific problems we return to example 1.2, for which the solution space itself is non-compact. The strategy we use here to eliminate this loss of compactness is to consider $a(x)$ with radial symmetry, and to restrict our attention to the class of radial functions. A forthcoming paper [3] will present some existence and multiplicity results in non-radial settings. Therefore, we restrict the functional space to be radial and assume $a(x) = a(|x|)$. Consider the Banach space

$$H_r = \left\{ v \in \mathcal{D}(\mathbb{R}^n) \mid v \text{ is radial and } \int_{\mathbb{R}^n} |v|^{q+1} dx < \infty \right\}$$

endowed with the norm

$$\|v\|_{H_q^1} = \left(\int_{\mathbb{R}^n} |\nabla v|^2 dx \right)^{1/2} + \left(\int_{\mathbb{R}^n} |v|^{q+1} dx \right)^{1/(q+1)}.$$

Define the energy functional $I_\gamma: H_r \rightarrow \mathbb{R}$ associated with $(1.1)_\gamma$ as

$$I_\gamma(v) = \frac{1}{2} \int_{\mathbb{R}^n} |\nabla v|^2 dx - \frac{1}{q+1} \int_{\mathbb{R}^n} a_\gamma(v^+)^{q+1} dx - \frac{1}{p+1} \int_{\mathbb{R}^n} (v^+)^{p+1} dx.$$

From [24] we see that I_γ is C^1 from H_r to \mathbb{R} . Since $a(x) = a(|x|)$, the minimal element U_γ in $S_{M,\gamma}$ is radial. Hence, we study the following minimization problem in a convex constraint set:

$$\inf\{I_\gamma(v) \mid v \in Y\} \quad \text{and} \quad Y = \{v \in H_r \mid 0 \leq v \leq U_\Gamma \text{ almost everywhere (a.e.)}\}.$$

As in lemma 4.1, the infimum is attained at some function in Y , say v_γ , and $v_\gamma \in S_{M,\gamma}$. We show in the following theorem that v_γ is actually a local minimizer of I_γ in the H_r topology.

THEOREM 1.8. *If $a(x) = a(|x|)$, for $0 < \gamma < \Gamma$, v_γ is a local minimizer for I_γ in H_r ; that is, there exists $\delta > 0$ such that*

$$I_\gamma(v_\gamma) \leq I_\gamma(v) \quad \text{for all } v \in H_r \text{ with } \|v - v_\gamma\|_{H_r} < \delta.$$

Recall that Brezis and Nirenberg [9] first observed that minimization in the C^1 -topology (for example, the sub- and super-solution construction above) yields minima in the weaker H^1 -topology for a large class of subcritical elliptic variational problems (see also [5] for remarks on supercritical problems).

Given that we have a local minimizer of I_γ for $\gamma \in (0, \Gamma)$, we expect a second solution by using the celebrated mountain-pass theorem of Ambrosetti and Rabinowitz [20].

THEOREM 1.9. *If $a(x) = a(|x|)$, for $0 < \gamma < \Gamma$, (1.1) $_\gamma$ has at least two radially symmetric solutions in $S_{M,\gamma}$.*

Denoting the mountain-pass solution by V_γ , we could not rule out the possibility that $\text{supp}(v_\gamma) \cap \text{supp}(V_\gamma - v_\gamma) = \emptyset$, which means that V_γ and v_γ may coincide in the region Ω^+ . The forthcoming paper [3] will present some results on this subject. This paper is organized as follows. We prove theorem 1.1 and part of theorem 1.5 in §2. The other part of theorem 1.5 and theorem 1.7 are proved in §§3 and 4. In §5 we prove theorem 1.8 and theorem 1.9. At the end of the paper we also discuss the boundedness assumption that we made for $a^-(x)$ at ∞ . We would like to mention that there is a forthcoming paper [19] in which we deal with problem (1.1) $_\gamma$ in the case when $p = (n + 2)/(n - 2)$ and we show that there basically exist two solutions both in radial and non-radial settings.

2. Compact support and minimal solution

In this section we first prove theorem 1.1. The method used here is derived from the approach of Cortázar *et al.* [12] on the constant-coefficient equation $-\Delta u = u^p - u^q$. The regularity of solutions of (1.1) follows from standard bootstrap arguments (see [23, appendix B]) and standard elliptic theory [16]. Let $u(x)$ be a solution of (1.1). For any ball $B(x, 1) \subset B(x, 2)$, $x \in \mathbb{R}^n$, we have the following lemma.

LEMMA 2.1. *There exists a continuous function $h: \mathbb{R}^+ \cup \{0\} \rightarrow \mathbb{R}$ with $h(0) = 0$ such that*

$$\|u\|_{L^\infty(B(x,1))} \leq Kh(\|u\|_{H^1(B(x,2))}).$$

The function h depends on q , p and n and the constant K depends on q , p , n and $\|a_\gamma\|_{L^\infty(B(x,2))}$.

Proof. This is a simple application of lemma 2.1 of [12], and we should mention that the assumption that $\limsup_{|x| \rightarrow \infty} a^-(x) < \infty$ is very important for this. \square

LEMMA 2.2. *We have $\lim_{|x| \rightarrow \infty} u(x) = 0$.*

Proof. Since $u \in \mathcal{D}(\mathbb{R}^n)$ for $\varepsilon > 0$, there exists $R_1 > 0$, which depends on ε , such that

$$\|u\|_{\mathcal{D}(\mathbb{R}^n - B(0,R_1))} + \|u\|_{L^{2^*}(\mathbb{R}^n - B(0,R_1))} < \varepsilon.$$

Hence, for $x \in \mathbb{R}^n - \overline{B(0, R_1 + 3)}$, we have $B(x, 1) \subset B(x, 2) \subset \mathbb{R}^n - \overline{B(0, R_1)}$. From lemma 2.1 we obtain

$$|u(x)| \leq \|u\|_{L^\infty(B(x,1))} \leq Kh(\|u\|_{H^1(B(x,2))}).$$

Note that $\|u\|_{H^1(B(x,2))}$ is controlled by $\|u\|_{\mathcal{D}^{1,2}(\mathbb{R}^n - B(0,R_1))}$ and $\|u\|_{L^{2^*}(\mathbb{R}^n - B(0,R_1))}$. Since $h(t)$ is continuous and $h(0) = 0$, this lemma is proved. \square

Now we give the proof of theorem 1.1.

Proof. Define two functions $f(s), F(s): \mathbb{R}^+ \rightarrow \mathbb{R}$ as

$$f(s) = s^p - cs^q \quad \text{and} \quad F(s) = \frac{1}{p+1}s^{p+1} - c\frac{1}{q+1}s^{q+1},$$

where $c = \frac{1}{2} \liminf_{|x| \rightarrow \infty} a^-(x)$. Let $B > 0$ be a constant such that $B^{p-q} = cq/p$. It is easy to see that $f(s)$ is strictly decreasing in the range $[0, B]$. Because of the choice of c and $\lim_{|x| \rightarrow \infty} u(x) = 0$, there exists $R_1 > R$ such that

$$a^-(x) \geq c \quad \text{and} \quad u(x) < B \quad \text{for all } x \in \mathbb{R}^n - B(0, R_1).$$

Let $w(r)$ be the function defined implicitly by

$$\int_{w(r)}^B \frac{ds}{\sqrt{-F(s)}} = \sqrt{2}r.$$

It is easy to see that $w(r)$ satisfies

$$w''(r) + f(w(r)) = 0 \quad \text{in } (0, A),$$

where A is given by

$$\sqrt{2}A = \int_0^B \frac{ds}{\sqrt{-F(s)}}.$$

Moreover, $w(r)$ is a decreasing function in r that satisfies

$$w(0) = B \quad \text{and} \quad w(A) = w'(A) = w''(A) = 0.$$

Therefore, by defining $w(r) \equiv 0$ for $r \in [A, \infty)$, we obtain a non-increasing solution of

$$w''(r) + f(w(r)) = 0 \quad \text{in } (0, \infty)$$

with $w(0) = B$ and $\text{supp}(w) = [0, A]$.

Finally, let $V(x) = w(|x| - R_1)$. Then we have

$$\begin{aligned} \Delta V - cV^q + V^p &\leq 0 \quad \text{in } \mathbb{R}^n - \overline{B(0, R_1)}, \\ V &= B \quad \text{on } \partial(\mathbb{R}^n - B(0, R_1)). \end{aligned}$$

Note that, for u , we have

$$\begin{aligned} \Delta u - a^-u^q + u^p &= 0 \quad \text{in } \mathbb{R}^n - \overline{B(0, R_1)}, \\ u &< B \quad \text{on } \partial(\mathbb{R}^n - B(0, R_1)). \end{aligned}$$

By subtracting them, we have

$$-\Delta(V - u) \geq V^p - cV^q + a^-(x)u^q - u^p \quad \text{for } x \in (\mathbb{R}^n - \overline{B(0, R_1)}).$$

CLAIM 2.3. $V \geq u \geq 0$ for $x \in \mathbb{R}^n - B(0, R_1)$.

Otherwise there exists $x_0 \in \mathbb{R}^n - \overline{B(0, R_1)}$ such that $u(x_0) > V(x_0)$, which implies that $V - u$ attains a global minimal value at some point in $\mathbb{R}^n - B(0, R_1)$. We may assume that $V - u$ achieves minimal value at x_0 . Then

$$\begin{aligned} 0 &\geq -\Delta(V - u)(x_0) \\ &\geq V^p(x_0) - cV^q(x_0) + a^-(x_0)u^q(x_0) - u^p(x_0) \\ &\geq V^p(x_0) - cV^q(x_0) + a^-(x_0)u^q(x_0) - u^p(x_0) + cu^q(x_0) - cu^q(x_0) \\ &\geq (V^p(x_0) - cV^q(x_0)) - (u^p(x_0) - cu^q(x_0)) + (a^-(x_0) - c)u^q(x_0) \\ &> 0. \end{aligned}$$

This a contradiction. So $V \geq u \geq 0$ for $x \in (\mathbb{R}^n - B(0, R_1))$, which implies that u has compact support. □

Now we turn to the existence of a minimal element in $S_{I,\gamma}$ if it is not empty. We have the following theorem, which is the second part of theorem 1.5.

THEOREM 2.4. *Under assumption 1.3 and $I \neq \emptyset$, if $S_{I,\gamma} \neq \emptyset$, there exists a minimal element $u_{I,\gamma}$ in $S_{I,\gamma}$.*

The subscript γ is not important for the remainder of this section and we therefore drop it. Let \bar{S}_I and \bar{N}_I be the corresponding set of S_I and N_I for the following equation:

$$-\Delta v = a(x)v^q, \quad v \in \mathcal{D}(\mathbb{R}^n), \quad v \geq 0. \tag{2.1}$$

Since $\liminf_{|x| \rightarrow \infty} a^-(x) > 0$, from [2], all solutions of (2.1) have compact support, the set $\bar{S}_I \neq \emptyset$ and \bar{S}_I has a minimal element denoted by \underline{u}_I . Moreover, \bar{N}_I has a unique element.

LEMMA 2.5. *Under assumption 1.3, if $S_I \neq \emptyset$, then $u \geq \underline{u}_I$ for any $u \in S_I$.*

Proof. Since $S_I \neq \emptyset$, pick any $u \in S_I$. Then there exists $J \subset M$ such that $I \subset J$ and $u \in N_J$. By the sub-supersolution method and the uniqueness in \bar{N}_J we have $\underline{u} \leq u$, where \underline{u} is the unique element in \bar{N}_J . Since $I \subset J$, $\underline{u} \in \bar{S}_I$. Therefore, $u \geq \underline{u} \geq \underline{u}_I$. □

We also need existence and uniqueness results for the equation

$$-\Delta v + a^-(x)v^q = a^+(x)h^q + h^p \quad \text{in } \mathbb{R}^n \text{ and } v \geq 0 \text{ in } \mathbb{R}^n, \tag{2.2}$$

where $h(x)$ is non-negative, smooth and compactly supported in \mathbb{R}^n .

LEMMA 2.6. *Equation (2.2) has a unique compactly supported solution.*

Proof. For $R > 0$, let us consider the Dirichlet boundary-value problem

$$-\Delta v + a^-(x)v^q = a^+(x)h^q + h^p \quad \text{in } B(0, R) \quad \text{and} \quad v = 0 \text{ on } \partial B(0, R).$$

Since h is non-negative, 0 is a subsolution to this problem. We also find that

$$\bar{v} = \int_{\mathbb{R}^n} \Phi(x - y)(a^+(y)h^q(y) + h^p) dy$$

satisfies

$$-\Delta \bar{v} = a^+ h^q + h^p \geq a^+ h^q + h^p - a^- \bar{v}^q \quad \text{in } \mathbb{R}^n,$$

where \bar{v} is the fundamental solution of the Laplace equation, so \bar{v} is a supersolution. By the sub-supersolution method [23] there exist a non-zero solution to this Dirichlet boundary problem, $v \in H_0^1(B(0, R))$, and $0 \leq v \leq \bar{v}$. Since h and a^- are Hölder continuous, this solution v is classical. A simple comparison argument shows that v is unique.

Next we show that when R is sufficiently large, v is compactly supported in $B(0, R)$. Indeed, since h is compactly supported, $\bar{v} \rightarrow 0$ uniformly as $|x| \rightarrow \infty$. Hence, there exists $R_1 > 0$ such that for $R > R_1$,

$$h(x) = 0, \quad a^-(x) \geq c \quad \text{and} \quad v(x) \leq \bar{v} < B \quad \text{for all } x \in B(0, R) - B(0, R_1),$$

where B and c are chosen as in the proof of theorem 1.1. Following the proof of theorem 1.1, we construct a supersolution V and make the comparison in $B(0, R) - B(0, R_1)$ to show that $V \geq v$ when R_1 is sufficiently large. Since V is compactly supported, v is also a solution of (2.2).

The uniqueness is also an easy consequence of comparison. Suppose that there are two compactly supported smooth solutions v_1 and v_2 . They satisfy

$$-\Delta v_1 + a^- v_1^q = a^+(x) h^q + h^p \quad \text{and} \quad -\Delta v_2 + a^- v_2^q = a^+(x) h^q + h^p \quad \text{in } \mathbb{R}^n.$$

Subtracting them, we have $-\Delta(v_1 - v_2) + a^-(x)(v_1^q - v_2^q) = 0$ in \mathbb{R}^n . We now multiply both sides by $(v_1 - v_2)$ and integrate over \mathbb{R}^n . Since they are compactly supported, we have

$$\int_{\mathbb{R}^n} |\nabla(v_1 - v_2)|^2 dx + \int_{\mathbb{R}^n} a^-(v_1^q - v_2^q)(v_1 - v_2) dx = 0.$$

So we must have $v_1 = v_2$. □

Now we start the monotone iteration process, using the minimal element in \bar{S}_I as the starting point. Consider the following iteration problem:

$$-\Delta u_{n+1} + a^- u_{n+1}^q = a^+ u_n^q + u_n^p \quad \text{in } \mathbb{R}^n, \quad u_{n+1} \geq 0 \quad \text{in } \mathbb{R}^n, \quad (2.3)$$

where $u_1 = \underline{u}_I$ is the minimal element in \bar{S}_I .

LEMMA 2.7. *Under assumption 1.3, u_n is well defined and compactly supported. Moreover, $u_{n+1} \geq u_n$ for all n .*

Proof. From lemma 2.6, u_n is well defined and compactly supported. Now we want to show that $u_2 \geq u_1$. u_1 and u_2 satisfy the following equations:

$$-\Delta u_1 + a^- u_1^q = a^+ u_1^q \quad \text{and} \quad -\Delta u_2 + a^- u_2^q = a^+ u_1^q + u_1^p \quad \text{in } \mathbb{R}^n.$$

By subtracting them, we obtain $-\Delta(u_1 - u_2) + a^-(u_1^q - u_2^q) = -u_1^p \leq 0$ in \mathbb{R}^n . Multiplying both sides by $(u_1 - u_2)^+$ and integrating over \mathbb{R}^n , we obtain

$$\int_{\mathbb{R}^n} |\nabla(u_1 - u_2)^+|^2 dx + \int_{\mathbb{R}^n} a^-(u_1^q - u_2^q)(u_1 - u_2)^+ dx \leq 0,$$

which implies $(u_1 - u_2)^+ = 0$; that is, $u_2 \geq u_1$ in \mathbb{R}^n . The proof is completed by the standard induction process, which we omit. □

LEMMA 2.8. Under assumption 1.3, if $S_I \neq \emptyset$, then $u_n \leq u$ for any $u \in S_I$.

Proof. Take any $u \in S_I$. From lemma 2.5, $u \geq u_1$. By the standard induction process, which is very similar to the previous one, we complete the proof. \square

Finally, we are ready to prove theorem 2.4.

Proof. Taking any $u \in S_I$, the above lemmas show that u_n is increasing in n and $u_n \leq u$. Let $u_I = \lim_{n \rightarrow \infty} u_n$, then $u_I \leq u$. We only need to prove that u_I is a solution of (1.1).

Indeed, u_n is uniformly bounded above by u , which is compactly supported. From equation (2.3), we obtain that $\|u_n\|_{C^{1,\alpha}(\mathbb{R}^n)}$ is uniformly bounded, so, by the Arzela–Ascoli compactness theorem, u_n uniformly converges to u_I . Moreover, $u_n \rightharpoonup u_I$ weakly in $\mathcal{D}(\mathbb{R}^n)$. Now, taking any function $\phi \in C_0^\infty(\mathbb{R}^n)$, multiplying both sides of equation (2.3) by ϕ and integrating over \mathbb{R}^n , we have

$$\int_{\mathbb{R}^n} \nabla u_{n+1} \nabla \phi \, dx + \int_{\mathbb{R}^n} a^- u_{n+1}^q \phi \, dx = \int_{\mathbb{R}^n} a^+ u_n^q \phi \, dx + \int_{\mathbb{R}^n} u_n^p \phi \, dx.$$

Passing to the limit, we have

$$\int_{\mathbb{R}^n} \nabla u_I \nabla \phi \, dx + \int_{\mathbb{R}^n} a^- u_I^q \phi \, dx = \int_{\mathbb{R}^n} a^+ u_I^q \phi \, dx + \int_{\mathbb{R}^n} u_I^p \phi \, dx,$$

which implies that u_I is a solution of equation (1.1) in the weak sense, by standard bootstrap arguments [23] and elliptic theory [16], u_I is a classical solution. \square

We want to mention that if $a(x) = a(|x|)$, the minimal element u_I in S_I is radial.

3. Existence for $S_{I,\gamma}$ and $N_{I,\gamma}$

In this section we first show the existence of $(1.1)_\gamma$ in $S_{I,\gamma}$. The idea is very simple and has already appeared in the proof of lemma 2.6. Namely, we find a global supersolution for $(1.1)_\gamma$ in $S_{I,\gamma}$, which is positive in \mathbb{R}^n and uniformly goes to zero at infinity. It is obvious that this supersolution is also a supersolution of the following Dirichlet boundary-value problem:

$$-\Delta u = a_\gamma(x)u^q + u^p \quad \text{in } B(0, R), \quad u \in H_0^1(B(0, R)), \quad u \geq 0, \tag{3.1}$$

for any $R > 0$. For large R , we show that this boundary-value problem has a compactly supported solution in $B(0, R)$, which of course is a solution to $(1.1)_\gamma$ in $S_{I,\gamma}$.

First, let us define, for non-empty $I \in M := \{1, 2, \dots, k\}$ (recall that k denotes the number of connected components of Ω^+),

$$\Gamma_I \equiv \sup\{\gamma > 0 \mid S_{I,\gamma} \neq \emptyset \text{ for } (1.1)_\gamma\}.$$

LEMMA 3.1. Under assumption 1.3, Γ_I is finite.

Proof. Otherwise, for each Ω_i^+ , $i \in I$, take a small ball B_i such that $B_i \subset\subset \Omega_i^+$. Let φ_i and λ_i , respectively, be the first positive eigenvalue and eigenfunction of the following problem:

$$-\Delta \varphi_i = \lambda_i \varphi_i \text{ in } B_i \quad \text{and} \quad \varphi_i = 0 \text{ on } \partial B_i.$$

Multiplying both sides of (1.1) $_{\gamma}$ with φ_i and integrating over B_i , we obtain

$$\begin{aligned} \int_{B_i} (-\Delta u)\varphi_i \, dx &= \int_{B_i} a_{\gamma} u^q \varphi_i \, dx + \int_{B_i} u^p \varphi_i \, dx \\ &= \int_{B_i} \gamma a_i^+ u^q \varphi_i \, dx + \int_{B_i} u^p \varphi_i \, dx. \end{aligned}$$

But

$$\begin{aligned} \int_{B_i} (\Delta \varphi_i u - \Delta u \varphi_i) \, dx &= \int_{\partial B_i} \left(\frac{\partial \varphi_i}{\partial n} u - \frac{\partial u}{\partial n} \varphi_i \right) \, dS \\ &= \int_{\partial B_i} \frac{\partial \varphi_i}{\partial n} u \, dS \\ &\leq 0, \end{aligned}$$

where n is the outer unit normal vector of ∂B_i . Therefore, we have

$$\begin{aligned} \lambda_i \int_{B_i} u \varphi_i \, dx &= \int_{B_i} -\Delta \varphi_i u \, dx \\ &\geq \int_{B_i} -\Delta u \varphi_i \, dx \\ &= \int_{B_i} a_i^+ u^q \varphi_i \, dx + \int_{B_i} u^p \varphi_i \, dx, \end{aligned}$$

i.e.

$$\int_{B_i} (\lambda_i u - \gamma a_i^+ u^q - u^p) \varphi_i \, dx \geq 0.$$

Let $\underline{a} = \inf_{x \in \bigcup_{i \in I} B_i} a(x)$, then $\underline{a} > 0$. We obtain

$$\int_{B_i} (\lambda_i u - \gamma \underline{a} u^q - u^p) \varphi_i \, dx \geq 0 \quad \text{for } i \in I, \gamma > 0.$$

By assumption, u is positive in $\Omega_I^+ = \bigcup_{i \in I} \Omega_i^+$, but

$$\lambda_i t - \gamma \underline{a} t^q - t^p = t^q (\lambda_i t^{1-q} - \gamma \underline{a} - t^{p-q}) < 0 \quad \text{for all } t > 0$$

if γ is sufficiently large, so this is a contradiction. We must have $\Gamma_I < \infty$. \square

Since $\Gamma_I < \infty$, we shall prove that $\Gamma_I > 0$. Recall that it is shown in [11] that the non-negative smooth solutions of

$$\Delta v + v^{(n+2)/(n-2)} = 0 \quad \text{in } \mathbb{R}^n$$

with $n \geq 3$ are of the form

$$v(x) = \frac{[n(n-2)\lambda^2]^{(n-2)/4}}{(\lambda^2 + |x - x^0|^2)^{(n-2)/2}},$$

where $\lambda > 0$ and $x^0 \in \mathbb{R}^n$. Note that

$$v(x) = \frac{[n(n-2)\lambda^2]^{(n-2)/4}}{(\lambda^2 + |x - x^0|^2)^{(n-2)/2}} \leq \frac{[n(n-2)]^{(n-2)/4}}{\lambda^{(n-2)/2}} \equiv c(\lambda).$$

Pick $\lambda > 0$ so that $c(\lambda) = 1$ and fix some $x^0 \in \Omega^+$, with this special v denoted by V . Let $\liminf_{|x| \rightarrow \infty} a^- = a_\infty$. Then we have the following lemma.

LEMMA 3.2. *There exists $\gamma_* > 0$ so that*

$$-\Delta(MV) \geq a_\gamma(x)(MV)^q + (MV)^p$$

is always true for $\gamma \leq \gamma_$ and some $M > 0$.*

Proof. Let $a^\infty = \sup\{a(x) \mid x \in \mathbb{R}^n\}$ and B^+ be a ball including Ω^+ with centre x^0 such that

$$\inf\{a^-(x) \mid x \in \mathbb{R}^n - B^+\} > \frac{1}{2}a_\infty.$$

This can be done because $\liminf_{|x| \rightarrow \infty} a^- = a_\infty$. Let $K = \inf\{V(x) \mid x \in B^+\}$. When the radius of the ball B^+ tends to infinity, K goes to zero.

For some suitable positive constant M and small γ , to show

$$-\Delta(MV) \geq a_\gamma(x)(MV)^q + (MV)^p,$$

it is equivalent to show

$$\begin{aligned} MV^{(n+2)/(n-2)} &\geq a_\gamma(x)(MV)^q + (MV)^p \quad \text{in } B^+, \\ MV^{(n+2)/(n-2)} &\geq a_\gamma(x)(MV)^q + (MV)^p \quad \text{in } \mathbb{R}^n - B^+. \end{aligned}$$

First we study the part in $\mathbb{R}^n - B^+$, where we need to obtain

$$M^{1-q}V^{(n+2)/(n-2)-q} \geq a_\gamma + (MV)^{p-q}.$$

But in $\mathbb{R}^n - B^+$, $a_\gamma = -a^- < -\frac{1}{2}a_\infty$ and $V \leq 1$, we have

$$-\frac{1}{2}a_\infty + M^{p-q} \geq a_\gamma + (MV)^{p-q}.$$

Choose M such that $0 < M < (\frac{1}{2}a_\infty)^{1/(p-q)}$. We obtain

$$M^{1-q}V^{(n+2)/(n-2)-q} > 0 \geq -\frac{1}{2}a_\infty + M^{p-q} \geq a_\gamma + (MV)^{p-q} \quad \text{in } \mathbb{R}^n - B^+.$$

Therefore, for $0 < M < (\frac{1}{2}a_\infty)^{1/(p-q)}$, we have

$$MV^{(n+2)/(n-2)} \geq a_\gamma(x)(MV)^q + (MV)^p \quad \text{in } \mathbb{R}^n - B^+.$$

Next we study the part in B^+ , where we need to obtain

$$MV^{(n+2)/(n-2)} \geq a_\gamma(x)(MV)^q + (MV)^p.$$

In B^+ , we know

$$\begin{aligned} MV^{(n+2)/(n-2)} &\geq MK^{(n+2)/(n-2)}, \\ \gamma a^\infty M^q + M^p &\geq a_\gamma(x)(MV)^q + (MV)^p. \end{aligned}$$

Therefore, we only need to show

$$MK^{(n+2)/(n-2)} \geq \gamma a^\infty M^q + M^p.$$

Letting $A = a^\infty K^{-(n+2)/(n-2)}$ and $B = K^{-(n+2)/(n-2)}$, we need to show that

$$M^{1-q} \geq \gamma A + BM^{p-q}, \quad \text{i.e. } M^{1-q} - BM^{p-q} - \gamma A \geq 0.$$

We know that

$$\max\{t^{1-q} - Bt^{p-q} - \gamma A\} > 0 \iff (\gamma A)^{p-1} B^{1-q} < \frac{(p-1)^{p-1} (1-q)^{1-q}}{(p-q)^{p-q}},$$

and the maximal value is achieved at

$$t_B = \left[\frac{(1-q)}{B(p-q)} \right]^{1/(p-1)}.$$

As mentioned at the beginning of the proof, a large radius of B^+ means small K . In turn, B is large and t_B is small. So we choose large B^+ such that

$$0 < t_B < (\frac{1}{2}a_\infty)^{1/(p-q)}.$$

Take γ_* such that

$$(\gamma_* A)^{p-1} B^{1-q} = \frac{(p-1)^{p-1} (1-q)^{1-q}}{2(p-q)^{p-q}},$$

and choose $M = t_B$. For this choice of M we have, for $\gamma \leq \gamma_*$,

$$-\Delta(MV) \geq a_\gamma(MV)^q + (MV)^p \quad \text{in } \mathbb{R}^n.$$

□

REMARK 3.3. Note that we can choose M somewhere between zero and t_B depending on γ so that, when $\gamma \rightarrow 0$, M also goes to zero.

The following theorem proves the first part of theorem 1.5 except for the existence at Γ_I .

THEOREM 3.4. *Under assumption 1.3, we have $0 < \Gamma_I < \infty$.*

Proof. We only need to show that $\Gamma_I > 0$. Indeed, for any $R > 0$, from the previous lemma, MV is a supersolution for the Dirichlet boundary-value problem (3.1), which is

$$-\Delta u = a_\gamma(x)u^q + u^p \quad \text{in } B(0, R), \quad u \in H_0^1(B(0, R)), \quad u \geq 0,$$

where $\gamma \leq \gamma_*$. Because of the sublinear term we can always find an arbitrarily small subsolution supported in each of Ω_i^+ , $i \in I$, (for details see [2, 7]). By the sub-supersolution method, this Dirichlet boundary-value problem has a solution $u_R \leq MV$. Since $\lim_{|x| \rightarrow \infty} MV = 0$, we can adopt the same argument as that used in the proof of lemma 2.6 to show that u_R is compactly supported in $B(0, R)$ for large R . Therefore, for large R , u_R is also a solution of (1.1) $_\gamma$ in $S_{I,\gamma}$, which means that $\Gamma_I > 0$. □

Recall that the minimal element in $S_{I,\gamma}$ is denoted as $u_{I,\gamma}$. The following proposition is also part of theorem 1.5.

PROPOSITION 3.5. $u_{I,\gamma}$ is increasing in γ ; that is

$$u_{I,\gamma_1} \leq u_{I,\gamma_2} \quad \text{for } 0 < \gamma_1 < \gamma_2 < \Gamma_I.$$

Moreover, $\lim_{\gamma \rightarrow 0^+} \|u_{I,\gamma}\|_{L^\infty(\mathbb{R}^n)} = 0$.

Proof. It is easy to see that u_{I,γ_2} acts naturally as a supersolution for $(1.1)_{\gamma_1}$. Noting that u_{I,γ_2} has compact support, with proper small subsolution which is supported at each Ω_i^+ for $i \in I$, $(1.1)_{\gamma_1}$ has a compactly supported solution u in S_{I,γ_1} such that $u \leq u_{I,\gamma_2}$ by the sub-supersolution method. Since u_{I,γ_1} is the minimal element in S_{I,γ_1} , we have $u_{I,\gamma_1} \leq u_{I,\gamma_2}$. From remark 3.3 and the fact that $u_{I,\gamma}$ is the minimal element in $S_{I,\gamma}$, we have $\lim_{\gamma \rightarrow 0^+} \|u_{I,\gamma}\|_{L^\infty(\mathbb{R}^n)} = 0$. \square

To this end, theorem 1.5 is proved except for the existence at the ‘end point’ Γ_I . Next we are going to prove theorem 1.7, which addresses the existence in $N_{I,\gamma}$ as in [2] when $a(x)$ is admissible.

Taking $c > 0$, which is chosen later, let

$$F(s) = \int_0^s \left(t^p - \frac{c}{n+1} t^q \right) dt \quad \text{and} \quad \sigma = \left(\frac{c}{n+1} \frac{q}{p} \right)^{1/(p-q)}.$$

Let $e \in (0, \sigma]$, to be chosen later, and denote

$$\delta = \frac{1}{\sqrt{2}} \int_0^e \frac{ds}{\sqrt{-F(s)}}.$$

We have the following lemma.

LEMMA 3.6. Letting $B = \{x \in \mathbb{R}^n \mid |x| < \delta\}$, the equation

$$-\Delta v = v^p - cv^q \text{ in } B \quad \text{and} \quad v = e \text{ on } \partial B$$

has a unique classical solution \bar{u} such that $\bar{u}(0) = 0$ and $0 \leq \bar{u}(x) \leq e$ in B .

Proof. The uniqueness result is a simple matter of comparison. We are going to use the sub-supersolution method to show the existence. First we construct the supersolution. Let $w(r)$ be the function defined implicitly by

$$\int_{w(r)}^e \frac{ds}{\sqrt{-F(s)}} = \sqrt{2}r.$$

It is easy to see that $w(r)$ satisfies

$$w''(r) + w^p(r) - \frac{c}{n+1} w^q(r) = 0 \quad \text{in } (0, \delta),$$

where δ is given as above. $w(r)$ is a decreasing function in r , $w(0) = e$ and $w''(\delta) = w'(\delta) = w(\delta) = 0$.

Now let $V(r) = w(\delta - r)$. Then $V(0) = V'(0) = V''(0) = 0$, $V(\delta) = e$ and $V(r)$ is increasing in $[0, \delta]$. Moreover, V satisfies

$$V''(r) + V^p(r) - \frac{c}{n+1} V^q(r) = 0 \quad \text{in } (0, \delta).$$

Hence, for $r \leq \delta$, we have

$$V'(r) = \int_0^r V''(s) \, ds = \int_0^r \frac{c}{n+1} V^q(s) - V^p(s) \, ds \leq \left(\frac{c}{n+1} V^q(r) - V^p(r) \right) r.$$

A simple calculation shows that

$$\Delta V(r) = V''(r) + \frac{n-1}{r} V'(r) \leq cV^q(r) - V^p(r).$$

Therefore, V satisfies

$$-\Delta V \geq V^p - cV^q \text{ in } B(0, \delta) \quad \text{and} \quad V = e \text{ on } \partial B(0, \delta),$$

which implies that V is a supersolution. It is easy to see that 0 is a subsolution, so, by the sub-supersolution method, we have a solution \bar{u} such that $0 \leq \bar{u} \leq V \leq e$ and $\bar{u}(0) = V(0) = 0$. □

We are now ready to give the proof of theorem 1.7.

Proof. By assumption, $a(x)$ is admissible and $\text{dist}(\Omega_i^{0+}, \Omega_j^{0+}) > 0$ for any $i \neq j$. Letting $\bar{\delta} = \inf_{i \neq j} \text{dist}(\Omega_i^{0+}, \Omega_j^{0+})$, we have $\bar{\delta} > 0$.

Picking R large enough that $\Omega^{0+} \subset\subset B(0, R)$ and denoting

$$C_i = \{x \in B(0, R + 3\bar{\delta}) \mid \text{dist}(x, \Omega_i^{0+}) \leq \frac{1}{16}\bar{\delta}\},$$

it is easy to see that $C_i \cap C_j = \emptyset$ for any $i \neq j$. Let $C = \bigcup_{i \in M} C_i$. We define

$$N = \{x \in B(0, R + 2\bar{\delta}) \mid \text{dist}(x, \Omega^{0+}) \geq \frac{1}{4}\bar{\delta}\}.$$

For any $x \in N$, $\overline{B(x, \bar{\delta}/16)} \cap C_i = \emptyset$ for any $i \in M$. Finally, letting

$$\underline{a} = \inf_{x \in B(0, R+3\bar{\delta}) - C} a^-(x),$$

we have $\underline{a} > 0$. For the constants c and e used in lemma 3.6, let $c = \underline{a}$, then

$$\sigma = \left(\frac{\underline{a}}{n+1} \frac{q}{p} \right)^{1/(p-q)}.$$

Let

$$\delta_1 = \frac{1}{\sqrt{2}} \int_0^\sigma \frac{ds}{\sqrt{-F(s)}}.$$

We make the following choice for e : if $\delta_1 > \bar{\delta}/16$, choose suitable e so that $\delta = \bar{\delta}/16$, and if $\delta_1 \leq \bar{\delta}/16$, choose e to be σ . The purpose of this choice is to make sure that $B(x, \delta) \cap C = \emptyset$ for any $x \in N$. Recall that $u_{M,\gamma}$ is the minimal element in $S_{M,\gamma}$. Since $\lim_{\gamma \rightarrow 0^+} \|u_{M,\gamma}\|_{L^\infty(\mathbb{R}^n)} = 0$, there exists $\gamma_0 > 0$ so that $\|u_{M,\gamma}\|_{L^\infty(\mathbb{R}^n)} < e$ for $\gamma \leq \gamma_0$.

CLAIM 3.7. *If $\gamma \leq \gamma_0$, $u_{M,\gamma}(x) = 0$ for any $x \in N$.*

In fact, taking $x \in N$, consider the following equation:

$$-\Delta v(y) = v^p(y) - a^-(y)v^q(y) \text{ in } B(x, \delta) \quad \text{and} \quad v = u_{M,\gamma} \text{ on } \partial B(x, \delta). \quad (3.2)$$

A simple comparison argument shows that this problem has a unique classical solution $v \leq e$, so $v = u_{M,\gamma}$. But, from lemma 3.6, the unique solution \bar{u} of the problem

$$-\Delta v(y) = v^p(y) - cv^q(y) \text{ in } B(x, \delta) \quad \text{and} \quad v = e \text{ on } \partial B(x, \delta)$$

is a supersolution for equation (3.2). Since 0 is a subsolution, by the sub-supersolution method and uniqueness, we have $0 \leq u_{M,\gamma} \leq \bar{u}$ in $B(x, \delta)$. Since $\bar{u} \leq e$ and $\bar{u}(x) = 0$, $u_{M,\gamma} = 0$ for $x \in N$.

Since $u_{M,\gamma}$ is the minimal element in $S_{M,\gamma}$, then $u_{M,\gamma}$ vanishes outside of $B(0, R+2\bar{\delta})$. It is therefore easy to see that the support of $u_{M,\gamma}$ consists of k disjoint components, and its restriction to each component gives k compactly supported solutions of (1.1) $_\gamma$. By taking an appropriate union we can construct an element of N_I for any choice of $I \subset M$. This concludes the proof of theorem 1.7. \square

4. Existence for $S_{I,\gamma}$ at I_I

So far, we have established an interval of existence for (1.1) $_\gamma$, $\gamma \in (0, I_I)$, in the class $S_{I,\gamma}$, where $I \subset M$ indicates the components of Ω^+ in which these solutions must be positive. Now we assert that a solution of class $S_{I,\gamma}$ must exist at the endpoint of the maximal interval of existence, $\gamma = I_I$. This is the ‘extremal solution’ for this family [10].

First we introduce the Banach space

$$H_q^1 = \left\{ v \in \mathcal{D}(\mathbb{R}^n) \mid \int_{\mathbb{R}^n} |v|^{q+1} dx < \infty \right\}$$

endowed with the norm

$$\|v\|_{H_q^1} = \left(\int_{\mathbb{R}^n} |\nabla v|^2 dx \right)^{1/2} + \left(\int_{\mathbb{R}^n} |v|^{q+1} dx \right)^{1/(q+1)}.$$

Define the energy functional $I_\gamma: H_q^1 \rightarrow \mathbb{R}$ associated with (1.1) $_\gamma$ as

$$I_\gamma(v) = \frac{1}{2} \int_{\mathbb{R}^n} |\nabla v|^2 dx - \frac{\gamma}{q+1} \int_{\mathbb{R}^n} a^+(v^+)^{q+1} dx + \frac{1}{q+1} \int_{\mathbb{R}^n} a^-(v^+)^{q+1} dx - \frac{1}{p+1} \int_{\mathbb{R}^n} (v^+)^{p+1} dx.$$

It is a standard fact that I_γ is a C^1 -functional on H_q^1 [24].

LEMMA 4.1. *Suppose that $\bar{u} \in N_{I,\bar{\gamma}}$ for some $\bar{\gamma} > 0$. Then $N_{I,\gamma}$ admits an element u_γ for every $0 < \gamma \leq \bar{\gamma}$. Moreover, $u_\gamma \leq \bar{u}$ and $I_\gamma(u_\gamma) < 0$.*

Proof. For $0 < \gamma \leq \bar{\gamma}$, \bar{u} is a supersolution for the equation (1.1) $_\gamma$ and 0 is a subsolution. We consider the following minimization problem in a convex constraint set:

$$\inf\{I_\gamma(v) \mid v \in X\} \quad \text{and} \quad X = \{v \in H_q^1 \mid 0 \leq v \leq \bar{u} \text{ a.e.}\}.$$

Note that \bar{u} has compact support so, following [23], the infimum is achieved at some $u_\gamma \in X$ and $(\phi, I'_\gamma(u_\gamma)) = 0$ for all $\phi \in C_0^\infty(\mathbb{R}^n)$, and by routine regularity arguments, u_γ is a solution to (1.1) $_\gamma$. Since $u_\gamma \in X$, it vanishes on the components $\Omega^+ - \bigcup_{i \in I} \Omega_i^+$. It remains to show that u_γ does not vanish in Ω_i^+ for each $i \in I$.

CLAIM 4.2. u_γ does not vanish in Ω_i^+ for each $i \in I$.

Indeed, suppose, for some $i \in I$, that $u_\gamma \not\equiv 0$ in Ω_i^+ . Then the strong maximum principle and Hopf's lemma imply that $u_\gamma \equiv 0$ over Ω_i^+ . Choose a ball $B \subset\subset \Omega_i^+$ and ϕ with $0 \leq \phi \in C_0^\infty(B)$. Hence, for small positive t , $(u_\gamma + t\phi) \in X$ and

$$I_\gamma(u_\gamma + t\phi) = I_\gamma(u_\gamma) + I_\gamma(t\phi) < I_\gamma(u_\gamma),$$

since

$$I_\gamma(t\phi) = \frac{1}{2}t^2 \int_B |\nabla\phi|^2 dx - \frac{1}{q+1}t^{q+1}\gamma \int_B a^+\phi^{q+1} dx - \frac{t^{p+1}}{p+1} \int_B \phi^{p+1} dx < 0$$

for sufficiently small t . This contradicts the fact that u_γ is the infimum of I_γ over X . So we must have $u_\gamma \in N_{I,\bar{\gamma}}$. Also, note that $I_\gamma(t\phi) < 0$ for sufficiently small t , and thus $I_\gamma(u_\gamma) < 0$. \square

REMARK 4.3. Given the variational formulation of the problem as an infimum, it is natural to ask whether the solutions obtained by lemma 4.1 are local minima of I_γ in any sense. Note that this cannot be the case when $I \neq M$. Indeed, following the arguments used in the last part of the proof, we can decrease the value of I_γ near such a solution by small perturbations in each Ω_j^+ , where $j \notin I$. So the existence of a second solution in the classes $N_{I,\gamma}$ remains an open question.

COROLLARY 4.4. For $0 < \gamma < \Gamma_I$, $I_\gamma(u_{I,\gamma}) < 0$, where $u_{I,\gamma}$ is the minimum element in $S_{I,\gamma}$.

Proof. We apply lemma 4.1 with $\bar{u} = u_{I,\gamma}$, $\bar{\gamma} = \gamma$ and some $J \subset M$ such that $I \subset J$ and $u_{I,\gamma} \in N_{J,\gamma}$. Hence, by lemma 4.1 we obtain a solution $u_\gamma \in S_{I,\gamma}$ such that

$$I_\gamma(u_\gamma) < 0 \quad \text{and} \quad 0 \leq u_\gamma \leq u_{I,\gamma}.$$

Since $u_{I,\gamma}$ is the minimal element in $S_{I,\gamma}$, we must have $u_\gamma = u_{I,\gamma}$. \square

In order to show the existence at Γ_I , we need to show some estimates.

LEMMA 4.5. $\|u_{I,\gamma}\|_{H^1_q} + \|u_{I,\gamma}\|_{L^{p+1}(\mathbb{R}^n)}$ is uniformly bounded.

Proof. We use the equation $-\Delta u_{I,\gamma} = a_\gamma u_{I,\gamma}^q + u_{I,\gamma}^p$. Multiplying both sides of this equation by $u_{I,\gamma}$ and integrating over \mathbb{R}^n , we obtain

$$\int_{\mathbb{R}^n} |\nabla u_{I,\gamma}|^2 dx = \gamma \int_{\mathbb{R}^n} a^+ u_{I,\gamma}^{q+1} dx - \int_{\mathbb{R}^n} a^- u_{I,\gamma}^{q+1} dx + \int_{\mathbb{R}^n} u_{I,\gamma}^{p+1} dx. \tag{4.1}$$

From the above corollary, we have $I_\gamma(u_{I,\gamma}) < 0$; that is

$$\begin{aligned} \frac{1}{2} \int_{\mathbb{R}^n} |\nabla u_{I,\gamma}|^2 dx + \frac{1}{q+1} \int_{\mathbb{R}^n} a^- u_{I,\gamma}^{q+1} dx \\ < \frac{\gamma}{q+1} \int_{\mathbb{R}^n} a^+ u_{I,\gamma}^{q+1} dx + \frac{1}{p+1} \int_{\mathbb{R}^n} u_{I,\gamma}^{p+1} dx. \end{aligned} \tag{4.2}$$

Putting (4.1) into (4.2), we obtain

$$\begin{aligned} & \left(\frac{1}{q+1} - \frac{1}{2}\right) \int_{\mathbb{R}^n} a^- u_{I,\gamma}^{q+1} dx + \left(\frac{1}{2} - \frac{1}{p+1}\right) \int_{\mathbb{R}^n} u_{I,\gamma}^{p+1} dx \\ & < \gamma \left(\frac{1}{q+1} - \frac{1}{2}\right) \int_{\mathbb{R}^n} a^+ u_{I,\gamma}^{q+1} dx. \end{aligned}$$

Since $1/(q+1) > \frac{1}{2} > 1/(p+1)$, from the above inequality we have

$$\left(\frac{1}{2} - \frac{1}{p+1}\right) \int_{\mathbb{R}^n} u_{I,\gamma}^{p+1} dx < \gamma \left(\frac{1}{q+1} - \frac{1}{2}\right) \int_{\mathbb{R}^n} a^+ u_{I,\gamma}^{q+1} dx. \tag{4.3}$$

Since a^+ is compactly supported, we obtain

$$\begin{aligned} \int_{\mathbb{R}^n} a^+ u_{I,\gamma}^{q+1} dx & \leq \|a^+\|_{L^\infty(\mathbb{R}^n)} \int_{\text{supp}(a^+)} u_{I,\gamma}^{q+1} dx \\ & \leq C(a^+) \|a^+\|_{L^\infty(\mathbb{R}^n)} \|u_{I,\gamma}\|_{L^{p+1}(\mathbb{R}^n)}^{q+1}, \end{aligned} \tag{4.4}$$

where $C(a^+)$ is some constant depending on a^+ and Ω^+ . Putting this back into (4.3), we find that

$$\left(\frac{1}{2} - \frac{1}{p+1}\right) \|u_{I,\gamma}\|_{L^{p+1}(\mathbb{R}^n)}^{p+1} \leq C(a^+) \gamma \left(\frac{1}{q+1} - \frac{1}{2}\right) \|a^+\|_{L^\infty(\mathbb{R}^n)} \|u_{I,\gamma}\|_{L^{p+1}(\mathbb{R}^n)}^{q+1}.$$

Therefore, we have

$$\|u_{I,\gamma}\|_{L^{p+1}(\mathbb{R}^n)}^{p-q} \leq C(a^+) \gamma \left(\frac{1}{q+1} - \frac{1}{2}\right) \|a^+\|_{L^\infty(\mathbb{R}^n)} \left(\frac{1}{2} - \frac{1}{p+1}\right)^{-1},$$

which implies that $\|u_{I,\gamma}\|_{L^{p+1}(\mathbb{R}^n)}$ is uniformly bounded. Plugging this and (4.4) into (4.2), we conclude that $\|\nabla u_{I,\gamma}\|_{L^2(\mathbb{R}^n)}$ and $\|u_{I,\gamma}\|_{L^{q+1}(\mathbb{R}^n)}$ are uniformly bounded. \square

Now we are ready to complete the proof of theorem 1.5.

Proof. Picking an increasing sequence $\{\gamma_n\}$ with limit Γ_I , from lemma 4.5,

$$\|u_{I,\gamma_n}\|_{H^1_q} + \|u_{I,\gamma_n}\|_{L^{p+1}(\mathbb{R}^n)}$$

is uniformly bounded. Hence, there exists $u_{\Gamma_I} \in H^1_q$ such that

$$u_{I,\gamma_n} \rightharpoonup u_{\Gamma_I} \quad \text{weakly in } \mathcal{D}(\mathbb{R}^n), L^{p+1}(\mathbb{R}^n) \text{ and } L^{q+1}(\mathbb{R}^n).$$

Moreover, $u_{I,\gamma_n} \rightarrow u_{\Gamma_I}$ a.e. in \mathbb{R}^n . From proposition 3.5 we know that u_{I,γ_n} is increasing in n , so by the monotone convergence theorem

$$u_{I,\gamma_n} \rightarrow u_{\Gamma_I} \quad \text{strongly in } L^{p+1}(\mathbb{R}^n) \text{ and } L^{q+1}(\mathbb{R}^n). \tag{4.5}$$

We know that u_{I,γ_n} satisfies the equation $-\Delta u_{I,\gamma_n} = a_{\gamma_n} u_{I,\gamma_n}^q + u_{I,\gamma_n}^p$. So, taking any $\varphi \in C_0^\infty(\mathbb{R}^n)$, multiplying both sides of the equation by φ and integrating over \mathbb{R}^n , we obtain

$$\int_{\mathbb{R}^n} \nabla u_{I,\gamma_n} \nabla \varphi dx = \int_{\mathbb{R}^n} a_{\gamma_n} u_{I,\gamma_n}^q \varphi + \int_{\mathbb{R}^n} u_{I,\gamma_n}^p \varphi.$$

By (4.5), passing to the limit on n , we have

$$\int_{\mathbb{R}^n} \nabla u_{\Gamma_I} \nabla \varphi \, dx = \int_{\mathbb{R}^n} a_{\Gamma_I} u_{\Gamma_I}^q \varphi + \int_{\mathbb{R}^n} u_{\Gamma_I}^p \varphi.$$

Therefore, u_{Γ_I} is a weak solution of (1.1) $_{\Gamma_I}$. By routine regularity arguments, u_{Γ_I} is a classical solution. \square

COROLLARY 4.6. u_{Γ_I} is the minimal element in S_{I,Γ_I} , i.e. $u_{\Gamma_I} = u_{I,\Gamma_I}$.

Proof. From above S_{I,Γ_I} is not empty. Picking any $U \in S_{\Gamma_I}$, we just need to apply lemma 4.1 to equation (1.1) $_{\gamma}$ with $\bar{u} = U$, $\bar{\gamma} = \Gamma_I$ and some $J \subset M$ such that $I \subset J$ and $U \in N_{\Gamma_J}$. We obtain a solution u_{γ} to (1.1) $_{\gamma}$ such that $u_{\gamma} \in S_{I,\gamma}$ and we also have $U \geq u_{\gamma} \geq u_{I,\gamma}$. Since $\lim_{\gamma \rightarrow \Gamma_I^-} u_{I,\gamma} = u_{\Gamma_I}$, we have $U \geq u_{\Gamma_I}$. \square

For later, denote Γ_M by Γ , denote $u_{M,\gamma}$ by U_{γ} and denote u_{M,Γ_M} by U_{Γ} . We conclude this section with a simple result.

COROLLARY 4.7. Assume that $a(x) = a(|x|)$, then $U_{\gamma}(x) = U_{\gamma}(|x|)$ for $0 < \gamma \leq \Gamma$.

5. Second solution in $S_{M,\gamma}$

In this section we are going to show the existence of a second solution in $S_{M,\gamma}$ for $0 < \gamma < \Gamma$. The embedding $H^1_q(\mathbb{R}^n) \hookrightarrow L^{p+1}(\mathbb{R}^n)$ is not compact and the compactly supported solution of $-\Delta v = v^p - v^q$ in \mathbb{R}^n by Cortázar *et al.* [12] poses a difficulty for proving the compactness of the Palais–Smale sequence. So we assume $a(x) = a(|x|)$ in this section and restrict the functional space to be radial. Consider the Banach space

$$H_r = \left\{ v \in \mathcal{D}(\mathbb{R}^n) \mid v \text{ is radial and } \int_{\mathbb{R}^n} |v|^{q+1} \, dx < \infty \right\}$$

endowed with the same norm as in H^1_q . It is obvious that I_{γ} is a C^1 functional on H_r .

Recall that U_{γ} represents the minimal element in $S_{M,\gamma}$ for $0 < \gamma \leq \Gamma$. Consider the following minimization problem in a convex constraint set:

$$\inf\{I_{\gamma}(v) \mid v \in Y\} \quad \text{and} \quad Y = \{v \in H_r \mid 0 \leq v \leq U_{\Gamma} \text{ a.e.}\}. \tag{5.1}$$

As in lemma 4.1, the infimum is attained at some radial function in Y , say v_{γ} . By the principle of symmetric criticality, $v_{\gamma} \in S_{M,\gamma}$.

Now we are going to show that v_{γ} is actually a local minimizer of I_{γ} in H_r . Pick $R > 0$ so that $\text{supp}(U_{\Gamma}) \subset\subset B(0, R)$ and $\Omega^{0+} \subset\subset B(0, R)$. Let $H^1_r(B(0, R))$ be the subspace of $H^1(B(0, R))$, which contains radially symmetric functions.

LEMMA 5.1. For $\gamma \in (0, \Gamma)$, v_{γ} is a local minimizer for I_{γ} in $H^1_r(B(0, R))$; that is, there exists $\delta > 0$ such that

$$I_{\gamma}(v_{\gamma}) \leq I_{\gamma}(v) \quad \text{for all } v \in H^1_r(B(0, R)) \text{ with } \|v - v_{\gamma}\|_{H^1_r(B)} < \delta.$$

Proof. We already know that

$$I_\gamma(v_\gamma) = \inf\{I_\gamma(v) \mid v \in Y\}.$$

Since $\text{supp}(U_\Gamma) \subset\subset B(0, R)$, we find out that

$$I_\gamma(v_\gamma) = \inf\{I_\gamma(v) \mid v \in H_r^1(B(0, R)) \text{ and } 0 \leq v \leq U_\Gamma\}.$$

We follow the same proof as that used in proposition 5.2 of [1] to complete the proof. It is worth pointing out that there is an extra assumption on Ω^{0+} in the proof of proposition 5.2 of [1], which is the following.

ASSUMPTION 5.2. Ω^{0+} has $m < \infty$ connected components with $\Omega^{0+} = \bigcup_{i=1}^m \Omega_i^{0+}$, and $\Omega_i^{0+} \cap \Omega^+ \neq \emptyset$ for every $i = 1, \dots, m$.

We do not need this extra assumption because U_Γ is the minimal element in $S_{M,\Gamma}$. Indeed, if there is one connected component of Ω^{0+} , say Ω_j^{0+} , such that $\Omega_j^{0+} \cap \Omega^+ \equiv \emptyset$, we must have $a(x) \equiv 0$ in Ω_j^{0+} . Moreover, either $U_\Gamma(x) \equiv 0$ in Ω_j^{0+} or one of the connected components of $\text{supp}(U_\Gamma)$ includes Ω_j^{0+} and some connected component of Ω^+ , which means that any connected component of $\text{supp}(U_\Gamma)$ has to include one of the connected components of Ω^+ . This fact helps to lift the extra assumption on Ω^+ and completes the proof. \square

LEMMA 5.3. For $\gamma \in (0, \Gamma)$, v_γ is also a local minimizer for I_γ in H_r .

Proof. From lemma 5.3 there exists $\delta > 0$ such that

$$I_\gamma(v_\gamma) \leq I_\gamma(v) \quad \text{for all } v \in H_r^1(B) \text{ with } \|v - v_\gamma\|_{H_r^1(B)} < \delta.$$

There exists $\delta_1 > 0$ such that

$$\|v - v_\gamma\|_{H_r^1(B)} < \delta \quad \text{if } \|v - v_\gamma\|_{H_r} < \delta_1.$$

Now, by density, taking any symmetric function $v \in C_0^\infty(\mathbb{R}^n) \cap H_r$ with $\|v - v_\gamma\|_{H_r} < \delta_1$ and noting that $\Omega^{0+} \subset\subset B(0, R)$, we have

$$\begin{aligned} I_\gamma(v) &= \frac{1}{2} \int_{\mathbb{R}^n} |\nabla v|^2 \, dx - \frac{1}{q+1} \int_{\mathbb{R}^n} a_\gamma(v^+)^{q+1} \, dx - \frac{1}{p+1} \int_{\mathbb{R}^n} (v^+)^{p+1} \, dx \\ &= \frac{1}{2} \int_{B(0,R)} |\nabla v|^2 \, dx - \frac{1}{q+1} \int_{B(0,R)} a_\gamma(v^+)^{q+1} \, dx - \frac{1}{p+1} \int_{B(0,R)} (v^+)^{p+1} \, dx \\ &\quad + \frac{1}{2} \int_{\mathbb{R}^n - B(0,R)} |\nabla v|^2 \, dx + \frac{1}{q+1} \int_{\mathbb{R}^n - B(0,R)} a^-(v^+)^{q+1} \, dx \\ &\quad - \frac{1}{p+1} \int_{\mathbb{R}^n - B(0,R)} (v^+)^{p+1} \, dx \\ &\geq I_\gamma(v_\gamma) + \frac{1}{2} \int_{\mathbb{R}^n - B(0,R)} |\nabla v|^2 \, dx + \frac{1}{q+1} \int_{\mathbb{R}^n - B(0,R)} a^-(v^+)^{q+1} \, dx \\ &\quad - \frac{1}{p+1} \int_{\mathbb{R}^n - B(0,R)} (v^+)^{p+1} \, dx. \end{aligned}$$

Denote $\inf_{x \in \mathbb{R}^n - B(0,r)} a^-$ by c . We obtain

$$I_\gamma(v) \geq I_\gamma(v_\gamma) + \frac{1}{2} \int_{\mathbb{R}^n - B(0,R)} |\nabla v|^2 dx + \frac{c}{q+1} \int_{\mathbb{R}^n - B(0,R)} (v^+)^{q+1} dx - \frac{1}{p+1} \int_{\mathbb{R}^n - B(0,R)} (v^+)^{p+1} dx.$$

Let

$$V = \begin{cases} v(R) & x \in B(0, R), \\ v & x \in \mathbb{R}^n - B(0, R). \end{cases}$$

Then $V \in H_r$. So we have

$$I_\gamma(v) - I_\gamma(v_\gamma) \geq \frac{1}{2} \int_{\mathbb{R}^n} |\nabla V|^2 dx + \frac{c}{q+1} \int_{\mathbb{R}^n - B(0,R)} (V^+)^{q+1} dx - \frac{1}{p+1} \int_{\mathbb{R}^n - B(0,R)} (V^+)^{p+1} dx.$$

CLAIM 5.4.

$$E(V) = \frac{1}{2} \int_{\mathbb{R}^n} |\nabla V|^2 dx + \frac{c}{q+1} \int_{\mathbb{R}^n - B} (V^+)^{q+1} dx - \frac{1}{p+1} \int_{\mathbb{R}^n - B} (V^+)^{p+1} dx \geq 0$$

when δ_1 is sufficiently small.

Indeed, by using Hölder’s inequality and denoting

$$d = \frac{n+2-p(n-2)}{n+2-q(n-2)},$$

we have

$$\int_{\mathbb{R}^n - B(0,R)} |V^+|^{p+1} dx \leq \|V^+\|_{L^{q+1}(\mathbb{R}^n - B(0,R))}^{d(q+1)} \|V^+\|_{L^{2^*(\mathbb{R}^n - B(0,R))}}^{2^*(1-d)}. \tag{5.2}$$

Since $d + (1-d)n/(n-2) > 1$, there exist $\alpha > 1$ and $\beta > 1$ such that

$$\frac{1}{\alpha} + \frac{1}{\beta} = 1, \quad \bar{\alpha} = d\alpha(q+1) > q+1 \quad \text{and} \quad \bar{\beta} = \beta(1-d)2^* > 2.$$

Hence, from (5.2) and Young’s inequality, we obtain

$$\int_{\mathbb{R}^n - B(0,R)} |V^+|^{p+1} dx \leq \frac{1}{\alpha} \|V^+\|_{L^{q+1}(\mathbb{R}^n - B(0,R))}^{\bar{\alpha}} + \frac{1}{\beta} \|V^+\|_{L^{2^*(\mathbb{R}^n - B(0,R))}}^{\bar{\beta}}.$$

From the above inequality and the Sobolev inequality, we find that

$$E(v) \geq \frac{C(n)}{2} \|V^+\|_{L^{2^*(\mathbb{R}^n)}}^2 + \frac{c}{q+1} \|V^+\|_{L^{q+1}(\mathbb{R}^n - B(0,R))}^{q+1} - \frac{1}{\alpha(p+1)} \|V^+\|_{L^{q+1}(\mathbb{R}^n - B(0,R))}^{\bar{\alpha}} - \frac{1}{\beta(p+1)} \|V^+\|_{L^{2^*(\mathbb{R}^n - B(0,R))}}^{\bar{\beta}}$$

$$\begin{aligned} &\geq \frac{C(n)}{2} \|V^+\|_{L^{2^*}(\mathbb{R}^n - B(0,R))}^2 + \frac{c}{q+1} \|V^+\|_{L^{q+1}(\mathbb{R}^n - B(0,R))}^{q+1} \\ &\quad - \frac{1}{\alpha(p+1)} \|V^+\|_{L^{q+1}(\mathbb{R}^n - B(0,R))}^{\bar{\alpha}} - \frac{1}{\beta(p+1)} \|V^+\|_{L^{2^*}(\mathbb{R}^n - B(0,R))}^{\bar{\beta}}. \end{aligned}$$

Since $\bar{\alpha} > q + 1$ and $\bar{\beta} > 2$, for sufficiently small δ_1 , we obtain

$$\begin{aligned} E(v) &\geq \frac{C(n)}{2} \|V^+\|_{L^{2^*}(\mathbb{R}^n - B(0,R))}^2 + \frac{c}{q+1} \|V^+\|_{L^{q+1}(\mathbb{R}^n - B(0,R))}^{q+1} \\ &\quad - \frac{1}{\alpha(p+1)} \|V^+\|_{L^{q+1}(\mathbb{R}^n - B(0,R))}^{\bar{\alpha}} - \frac{1}{\beta(p+1)} \|V^+\|_{L^{2^*}(\mathbb{R}^n - B(0,R))}^{\bar{\beta}} \geq 0. \end{aligned}$$

Therefore, we have $I_\gamma(v) - I_\gamma(v_\gamma) \geq 0$ for sufficiently small δ_1 ; that is, v_γ is a local minimizer in H_r . \square

From lemma 5.3 we know that v_γ is a local minimizer for the energy functional

$$I_\gamma = \frac{1}{2} \int_{\mathbb{R}^n} |\nabla v|^2 \, dx - \frac{1}{q+1} \int_{\mathbb{R}^n} a_\gamma(v^+)^{q+1} \, dx - \frac{1}{p+1} \int_{\mathbb{R}^n} (v^+)^{p+1} \, dx, \quad v \in H_r.$$

It is easy to see that $I_\gamma(t\varphi) \rightarrow -\infty$ as $t \rightarrow \infty$ for some positive radially symmetric $\varphi \in C_0^\infty(\mathbb{R}^n)$. So we have a mountain-pass structure. We expect to find a second solution in the form $u = v_\gamma + v$ with $v \geq 0$. If u solves the problem (1.1) $_\gamma$, then v should solve

$$-\Delta v = a_\gamma[(v_\gamma + v)^q - v_\gamma^q] + [(v_\gamma + v)^p - v_\gamma^p].$$

Set

$$\begin{aligned} h(x, v) &= a_\gamma[(v_\gamma + v^+)^q - v_\gamma^q] + [(v_\gamma + v^+)^p - v_\gamma^p], \\ H(x, v) &= \int_0^v h(x, s) \, ds \\ &= \int_0^v a_\gamma[(v_\gamma + s^+)^q - v_\gamma^q] + [(v_\gamma + s^+)^p - v_\gamma^p] \, ds \\ &= \frac{1}{q+1} a_\gamma[(v_\gamma + v^+)^{q+1} - v_\gamma^{q+1}] - a_\gamma v_\gamma^q v^+ \\ &\quad + \frac{1}{p+1} [(v_\gamma + v^+)^{p+1} - v_\gamma^{p+1}] - v_\gamma^p v^+. \end{aligned}$$

For $v \in H_r$, define the functional

$$J_\gamma(v) = \frac{1}{2} \int_{\mathbb{R}^n} |\nabla v|^2 \, dx + \frac{1}{q+1} |v|^{q+1} - \frac{1}{q+1} (v^+)^{q+1} - H(x, v) \, dx.$$

By some calculations, we reach

$$J_\gamma(v) = I_\gamma(v_\gamma + v^+) - I_\gamma(v_\gamma) + \frac{1}{2} \|\nabla v^-\|_{L^2(\mathbb{R}^n)}^2 + \frac{1}{q+1} \|v^-\|_{L^{q+1}(\mathbb{R}^n)}^{q+1}.$$

LEMMA 5.5. *There exists $\delta_1 > 0$ such that $J_\gamma(v) \geq J_\gamma(0) = 0$ when $\|v\|_{H_r} < \delta_1$.*

Proof. From the above calculations, we have

$$J_\gamma(v) = I_\gamma(v_\gamma + v^+) - I_\gamma(v_\gamma) + \frac{1}{2} \|\nabla v^-\|_{L^2(\mathbb{R}^n)}^2 + \frac{1}{q+1} \|v^-\|_{L^{q+1}(\mathbb{R}^n)}^{q+1}.$$

The result follows from lemma 5.3. □

LEMMA 5.6. *For $\gamma > 0$, there exists a radial function $\varphi \in C_0^\infty(\mathbb{R}^n)$ with $\varphi \geq 0$ and $T > 0$ such that $J_\gamma(T\varphi) < 0$.*

Proof. Taking a radial function $\varphi \in C_0^\infty(\mathbb{R}^n)$ with $\varphi \geq 0$ such that the support of φ is separated from the support of v_γ , we have

$$J_\gamma(T\varphi) = I_\gamma(T\varphi) = T^2 \int \frac{1}{2} |\nabla \varphi|^2 - T^{q+1} \int \frac{a_\gamma(x)}{q+1} |\varphi|^{q+1} - T^{p+1} \int \frac{1}{p+1} |\varphi|^{p+1} < 0$$

for sufficiently large T , since $q < 1 < p$. □

The next lemma shows that the Palais–Smale sequence is bounded.

LEMMA 5.7. *Suppose that $0 < \gamma < \Gamma$, $\{v_n\}$ is a sequence in H_r such that $J_\gamma(v_n) \rightarrow c_\gamma$ and $J'_\gamma(v_n) \rightarrow 0$. Then $\{v_\gamma + v_n^+\}$ is uniformly bounded in H_r .*

Proof. First, noting that $J'_\gamma(v_n)v_n^- = -(\|\nabla v_n^-\|_{L^2(\mathbb{R}^n)}^2 + \|v_n^-\|_{L^{q+1}(\mathbb{R}^n)}^{q+1})$, we have

$$\begin{aligned} \|\nabla v_n^-\|_{L^2(\mathbb{R}^n)}^2 + \|v_n^-\|_{L^{q+1}(\mathbb{R}^n)}^{q+1} &\leq \|J'_\gamma(v_n)\|(\|\nabla v_n^-\|_{L^2(\mathbb{R}^n)} + \|v_n^-\|_{L^{q+1}(\mathbb{R}^n)}) \\ &\leq \|J'_\gamma(v_n)\|(\|\nabla v_n^-\|_{L^2(\mathbb{R}^n)}^2 + \|v_n^-\|_{L^{q+1}(\mathbb{R}^n)}^{q+1} + O(1)) \\ &\leq o(1)(\|\nabla v_n^-\|_{L^2(\mathbb{R}^n)}^2 + \|v_n^-\|_{L^{q+1}(\mathbb{R}^n)}^{q+1}) + o(1). \end{aligned}$$

Hence, we derive that

$$(1 - o(1))(\|\nabla v_n^-\|_{L^2(\mathbb{R}^n)}^2 + \|v_n^-\|_{L^{q+1}(\mathbb{R}^n)}^{q+1}) \leq o(1),$$

which implies $v_n^- \rightarrow 0$ in H_r .

Therefore, we may take $u_n = v_\gamma + v_n^+$. Then we obtain

$$I_\gamma(u_n) \rightarrow I_\gamma(v_\gamma) + c_\gamma \quad \text{and} \quad I'_\gamma(u_n) \rightarrow 0.$$

Since $I_\gamma(v_\gamma) < 0$, we have

$$\begin{aligned} \frac{1}{2} \int_{\mathbb{R}^n} |\nabla u_n|^2 \, dx + \frac{1}{q+1} \int_{\mathbb{R}^n} a^- u_n^{q+1} \, dx \\ - \frac{\gamma}{q+1} \int_{\mathbb{R}^n} a^+ u_n^{q+1} \, dx - \frac{1}{p+1} \int_{\mathbb{R}^n} u_n^{p+1} \, dx < c_\gamma. \end{aligned} \tag{5.3}$$

We also have

$$\begin{aligned} I'_\gamma(u_n)u_n &= \int_{\mathbb{R}^n} |\nabla u_n|^2 \, dx + \int_{\mathbb{R}^n} a^- u_n^{q+1} \, dx - \gamma \int_{\mathbb{R}^n} a^+ u_n^{q+1} \, dx - \int_{\mathbb{R}^n} u_n^{p+1} \, dx \\ &= o(1)\|u_n\|_{H_r}. \end{aligned}$$

Pick θ such that $2 < \theta < p + 1$. Then

$$\frac{1}{p+1} < \frac{1}{\theta} < \frac{1}{2} < \frac{1}{q+1}.$$

From the above, we obtain

$$\begin{aligned} \frac{1}{\theta} \int_{\mathbb{R}^n} |\nabla u_n|^2 dx + \frac{1}{\theta} \int_{\mathbb{R}^n} a^- u_n^{q+1} dx - \frac{\gamma}{\theta} \int_{\mathbb{R}^n} a^+ u_n^{q+1} dx \\ - \frac{1}{\theta} \int_{\mathbb{R}^n} u_n^{p+1} dx = o(1) \|u_n\|_{H_r}. \end{aligned} \tag{5.4}$$

Subtracting (5.3) from (5.4), we obtain

$$\begin{aligned} \left(\frac{1}{2} - \frac{1}{\theta}\right) \left(\int_{\mathbb{R}^n} |\nabla u_n|^2 dx + \int_{\mathbb{R}^n} a^- u_n^{q+1} dx\right) + \left(\frac{1}{\theta} - \frac{1}{p+1}\right) \int_{\mathbb{R}^n} u_n^{p+1} dx \\ \leq \gamma \left(\frac{1}{q+1} - \frac{1}{\theta}\right) \int_{\mathbb{R}^n} a^+ u_n^{q+1} dx + c_\gamma + o(1) \|u_n\|_{H_r}. \end{aligned}$$

From Young’s inequality, we have

$$a^+ u_n^{q+1} = \left(\frac{1}{\varepsilon} a^+\right) (\varepsilon u_n^{q+1}) < \frac{q+1}{p+1} (\varepsilon u_n^{q+1})^{(p+1)/(q+1)} + \frac{p-q}{p+1} \left(\frac{1}{\varepsilon} a^+\right)^{((p+1)/(q+1))^*},$$

where $((p+1)/(q+1))^*$ is the dual of $(p+1)/(q+1)$ and ε is small enough that

$$\Gamma \frac{q+1}{p+1} \varepsilon^{(p+1)/(q+1)} \left(\frac{1}{q+1} - \frac{1}{\theta}\right) \leq \frac{1}{2} \left(\frac{1}{\theta} - \frac{1}{p+1}\right).$$

Pick $C > 0$ such that

$$\Gamma \frac{p-q}{p+1} \left(\frac{1}{q+1} - \frac{1}{\theta}\right) \int_{\mathbb{R}^n} \left(\frac{1}{\varepsilon} a^+\right)^{((p+1)/(q+1))^*} \leq C.$$

Overall, we reach

$$\begin{aligned} \left(\frac{1}{2} - \frac{1}{\theta}\right) \left(\int_{\mathbb{R}^n} |\nabla u_n|^2 dx + \int_{\mathbb{R}^n} a^- u_n^{q+1} dx\right) \\ + \frac{1}{2} \left(\frac{1}{\theta} - \frac{1}{p+1}\right) \int_{\mathbb{R}^n} u_n^{p+1} dx \leq c_\gamma + C + o(1) \|u_n\|_{H_r}. \end{aligned} \tag{5.5}$$

CLAIM 5.8. *There exists small positive $\eta < \min\{\frac{1}{2}a_\infty, \frac{1}{2}\}$ and a constant $C_1 > 0$ such that*

$$\int_{\mathbb{R}^n} |\nabla u_n|^2 dx + \int_{\mathbb{R}^n} a^- u_n^{q+1} dx + C_1 \geq \eta (\|\nabla u_n\|_{L^2(\mathbb{R}^n)}^2 + \|u_n\|_{L^{q+1}(\mathbb{R}^n)}^{q+1}).$$

Indeed, since $\liminf_{|x| \rightarrow \infty} a^- = a_\infty$, there exists $r_1 > 0$ such that $a^-(x) \geq \frac{1}{2}a_\infty$ for $x \in \mathbb{R}^n - B(0, r_1)$. Now we see that

$$\begin{aligned} (1 - \eta) \|\nabla u_n\|_{L^2(\mathbb{R}^n)}^2 &\geq \frac{1}{2} \|\nabla u_n\|_{L^2(\mathbb{R}^n)}^2 \\ &\geq \frac{1}{2} C(n) \|u_n\|_{L^{2^*}(\mathbb{R}^n)}^2 \\ &\geq \frac{1}{2} C(n) \|u_n\|_{L^{2^*}(B(0, r_1))}^2 \end{aligned}$$

and

$$\eta \|u_n\|_{L^{q+1}(\mathbb{R}^n)}^{q+1} - \int_{\mathbb{R}^n} a^- u_n^{q+1} dx \leq \eta \|u_n\|_{L^{q+1}(B(0,r_1))}^{q+1} \leq \eta C(r_1) \|u_n\|_{L^{2^*}(B(0,r_1))}^{q+1},$$

where $C(n)$ is the best Sobolev constant and $C(r_1)$ is a constant depending on r_1 . When η is small and C_1 is large, we conclude that

$$\begin{aligned} (1 - \eta) \|\nabla u_n\|_{L^2(\mathbb{R}^n)}^2 + C_1 &\geq \frac{1}{2} C(n) \|u_n\|_{L^{2^*}(B(0,r_1))}^2 + C_1 \\ &\geq \frac{1}{2} C(n) \|u_n\|_{L^{2^*}(B(0,r_1))}^{q+1} \\ &\geq \eta C(r_1) \|u_n\|_{L^{2^*}(B(0,r_1))}^{q+1} \\ &\geq \eta \|u_n\|_{L^{q+1}(\mathbb{R}^n)}^{q+1} - \int_{\mathbb{R}^n} a^- u_n^{q+1} dx. \end{aligned}$$

From (5.5) and the above claim, enlarging the constant C , we obtain

$$\begin{aligned} \left(\frac{1}{2} - \frac{1}{\theta}\right) \eta (\|\nabla u_n\|_{L^2(\mathbb{R}^n)}^2 + \|u_n\|_{L^{q+1}(\mathbb{R}^n)}^{q+1}) \\ \leq c_\gamma + C + o(1) (\|\nabla u_n\|_{L^2(\mathbb{R}^n)} + \|u_n\|_{L^{q+1}(\mathbb{R}^n)}) \\ \leq c_\gamma + C + o(1) (\|\nabla u_n\|_{L^2(\mathbb{R}^n)}^2 + \|u_n\|_{L^{q+1}(\mathbb{R}^n)}^{q+1}) \\ \leq c_\gamma + C + o(1) (\|\nabla u_n\|_{L^2(\mathbb{R}^n)}^2 + \|u_n\|_{L^{q+1}(\mathbb{R}^n)}^{q+1}), \end{aligned}$$

which implies that $\|\nabla u_n\|_{L^2(\mathbb{R}^n)}$ and $\|u_n\|_{L^{q+1}(\mathbb{R}^n)}$ are uniformly bound. Going back to (5.5), we have $\|u_n\|_{L^{p+1}(\mathbb{R}^n)}$ also uniformly bounded. □

The most important fact about the radial function in H_r is the following lemma due to Strauss [22] (see also [8]).

LEMMA 5.9 (Strauss [22]). *H_r compactly embeds in $L^{p+1}(\mathbb{R}^n)$ for $1 < p < 2^* - 1$.*

We can now prove the compactness of the Palais–Smale sequence using this lemma.

LEMMA 5.10. *Suppose that $0 < \gamma < \Gamma$, $\{v_n\}$ is a sequence in H_r such that $J_\gamma(v_n) \rightarrow c$ and $J'_\gamma(v_n) \rightarrow 0$. Then $\{v_n\}$ contains a strongly convergent subsequence in H_r . Moreover, if $v_n \rightarrow v_0 \geq 0$, then $u_0 = v_\gamma + v_0$ is a solution to (1.1) $_\gamma$.*

Proof. In view of lemma 5.7, taking $u_n = v_n^+ + v_\gamma$, we have

$$I_\gamma(u_n) \rightarrow I_\gamma(v_\gamma) + c_\gamma \quad \text{and} \quad I'_\gamma(u_n) \rightarrow 0.$$

Again from lemma 5.7, we have that $\|\nabla u_n\|_{L^2} + \|u_n\|_{L^{q+1}} + \|u_n\|_{L^{p+1}}$ is uniformly bounded. So, from lemma 5.9, restricting to a subsequence if necessary, there exists $u_0 \in H_r$ such that

$$u_n \rightharpoonup u_0 \text{ weakly in } H_r \quad \text{and} \quad u_n \rightarrow u_0 \text{ strongly in } L^{p+1}(\mathbb{R}^n).$$

By the weak and strong convergences it is easy to see that u_0 is a solution to equation (1.1) $_\gamma$. Hence, u_0 has compact support and $I'_\gamma(u_0) = 0$. Now we obtain

$$\begin{aligned} (I'_\gamma(u_n) - I'_\gamma(u_0))(u_n - u_0) &= \int_{\mathbb{R}^n} |\nabla(u_n - u_0)|^2 dx + \int_{\mathbb{R}^n} a^-(u_n^q - u_0^q)(u_n - u_0) dx \\ &\quad - \gamma \int_{\mathbb{R}^n} a^+(u_n^q - u_0^q)(u_n - u_0) dx \\ &\quad - \int_{\mathbb{R}^n} (u_n^p - u_0^p)(u_n - u_0) dx \\ &\rightarrow 0. \end{aligned} \tag{5.6}$$

Since $u_n \rightarrow u_0$ strongly in $L^{p+1}(\mathbb{R}^n)$, we have

$$\int_{\mathbb{R}^n} (u_n^p - u_0^p)(u_n - u_0) dx \rightarrow 0 \quad \text{and} \quad \int_{\mathbb{R}^n} a^+(u_n^q - u_0^q)(u_n - u_0) dx \rightarrow 0.$$

Therefore, (5.6) reduces to

$$\int_{\mathbb{R}^n} |\nabla(u_n - u_0)|^2 dx + \int_{\mathbb{R}^n} a^-(u_n^q - u_0^q)(u_n - u_0) dx \rightarrow 0,$$

which implies that $u_n \rightarrow u_0$ in $\mathcal{D}(\mathbb{R}^n)$.

CLAIM 5.11. $u_n \rightarrow u_0$ strongly in $L^{q+1}(\mathbb{R}^n)$.

Indeed, we know that u_0 is a solution to equation (1.1) $_\gamma$ and has compact support. Hence, take a ball B centred at the origin such that $\Omega^{0+} \subset\subset B$ and $\text{supp}(u_0) \subset\subset B$. Since

$$\int_{\mathbb{R}^n} a^-(u_n^q - u_0^q)(u_n - u_0) dx \rightarrow 0,$$

we have

$$\int_{\mathbb{R}^n - B} a^-(u_n^q - u_0^q)(u_n - u_0) dx \rightarrow 0,$$

that is

$$\int_{\mathbb{R}^n - B} a^- u_n^{q+1} dx \rightarrow 0.$$

Noting that $\liminf_{|x| \rightarrow \infty} a^- > 0$, we obtain

$$\int_{\mathbb{R}^n - B} u_n^{q+1} dx \rightarrow 0,$$

which implies

$$u_n \rightarrow u_0 \quad \text{strongly in } L^{q+1}(\mathbb{R}^n)$$

by the fact that $u_n \rightarrow u_0$ strongly in $L^{p+1}(\mathbb{R}^n)$. Therefore, $u_n \rightarrow u_0$ strongly in H_γ . \square

Now, for fixed γ , consider the following set:

$$S_\gamma = \{\sigma \in C([0, 1], H_r) \mid \sigma(0) = 0 \text{ and } \sigma(1) = T\varphi\},$$

where φ from lemma 5.6. Let $c_\gamma = \inf_{\sigma \in S_\gamma} \max_{s \in [0, 1]} J_\gamma(\sigma(s))$. From lemma 5.5, we see that $J_\gamma(v) \geq 0$ with $\|v\|_{H_r} < \delta_1$. Therefore, $c_\gamma \geq 0$.

THEOREM 5.12. *Suppose that $c_\gamma = 0$ and that there exists $\eta_\gamma > 0$ such that, for any $\rho \in [0, \eta_\gamma]$,*

$$\inf\{J_\gamma(v) \mid \|v\|_{H_r} = \rho\} = 0.$$

Then, for each $\rho \in (0, \eta_\gamma)$, problem (1.1) $_\gamma$ has a solution with $\|u - v_\gamma\|_{H_r} = \rho$.

Proof. For any fixed $\rho \in (0, \eta_\gamma)$, the set $F = \partial B(0, \rho)$ in H_r satisfies the hypothesis of theorem 1 of [15]. Theorem (1.bis) of [15] asserts the existence of a solution for each $\rho \in (0, \eta_\gamma)$ with the compactness of the Palais–Smale sequence. \square

Here is the proof for theorem 1.9.

Proof. If there exists some $\rho < \delta_1$ such that $\inf\{J_\gamma(v) \mid \|v\|_{H_r} = \rho\} > 0$, we have $c_\gamma > 0$. By the mountain-pass theorem of Ambrosetti and Rabinowitz, there exists a solution V_γ of (1.1) $_\gamma$ with $J_\gamma(V_\gamma) > 0$, i.e. $I_\gamma(V_\gamma) > I_\gamma(v_\gamma)$, which implies that V_γ is different from v_γ .

If this is not the case, but $c_\gamma > 0$, we still have the same result as above.

If not, and $c_\gamma = 0$, then, for all $\rho \in [0, \delta_1)$, we have $\inf\{J_\gamma(v) \mid \|v\|_{H_r} = \rho\} = 0$, then, from theorem 5.12, we see that there are infinitely many solutions of (1.1) $_\gamma$. \square

To conclude, we will discuss the assumption

$$0 < \liminf_{|x| \rightarrow \infty} a^-(x) \leq \limsup_{|x| \rightarrow \infty} a^-(x) < \infty$$

that we made throughout this paper.

First, taking $\liminf_{|x| \rightarrow \infty} a^-(x) > 0$, from the proof of theorem 1.1 we can see that this ensures that the solution u of (1.1) $_\gamma$ with $\lim_{|x| \rightarrow \infty} u(x) = 0$ has compact support. Now we give an example, in which $\lim_{|x| \rightarrow \infty} u(x) = 0$ and $\lim_{|x| \rightarrow \infty} a^-(x) = 0$ but one solution does not have compact support, so we know that the compactness of the support of a^+ is not enough to guarantee the compactness of the support of solutions of (1.1) $_\gamma$.

Let us pick a locally Hölder-continuous and sign-changing function $c(x)$ and assume that $\text{supp}(c^+(x)) \subset\subset B(0, 1)$ and $1 \leq c^-(x) \leq 2$ for $|x| \geq 2$. We make $\|c^+\|_{L^\infty(B(0, 1))}$ so small that the first eigenvalue of the operator $-\Delta v - c(x)v$ in $H^1(\mathbb{R}^n)$ is positive, i.e. there exists a positive constant $\mu > 0$ such that, for any $v \in H^1(\mathbb{R}^n)$,

$$\int_{\mathbb{R}^n} |\nabla v|^2 - c(x)v^2 \, dx \geq \mu \int_{\mathbb{R}^n} v^2 \, dx.$$

This is always possible because $\|\nabla v\|_{L^2(\mathbb{R}^n)} \geq C_1 \|v\|_{L^{2^*}(\mathbb{R}^n)} \geq C_2 \|v\|_{L^2(B(0, 2))}$, where C_1 and C_2 are two positive constants depending on n . Therefore, if we choose $\|c^+\|_{L^\infty(B(0, 1))} \leq \frac{1}{2}C_2^2$, then we have, for any $v \in H^1(\mathbb{R}^n)$,

$$\int_{\mathbb{R}^n} |\nabla v|^2 - c(x)v^2 \, dx \geq \min(1, \frac{1}{2}C_2^2) \int_{\mathbb{R}^n} v^2 \, dx.$$

Furthermore, assuming that $c(x)$ is radial, i.e. $c(x) = c(|x|)$, consider the energy functional

$$E(v) = \frac{1}{2} \int_{\mathbb{R}^n} |\nabla v|^2 - c(x)v^2 \, dx,$$

which acts upon

$$Y = \left\{ v \in H_r \mid \int_{\mathbb{R}^n} |v|^{p+1} \, dx = 1 \right\},$$

where $H_r = \{v \in H^1(\mathbb{R}^n) \mid v(x) = v(|x|)\}$. Since the operator $-\Delta v - c(x)v$ in $H^1(\mathbb{R}^n)$ has a positive first eigenvalue, we let $0 < \varepsilon < \frac{1}{2}\mu$ be such that $(1 - \varepsilon)\mu - \varepsilon c(x) \geq \frac{1}{2}\mu$. Then

$$\begin{aligned} \int_{\mathbb{R}^n} |\nabla v|^2 - c(x)v^2 \, dx &\geq \varepsilon \int_{\mathbb{R}^n} |\nabla v|^2 - c(x)v^2 \, dx + (1 - \varepsilon)\mu \int_{\mathbb{R}^n} v^2 \, dx \\ &\geq \varepsilon \int_{\mathbb{R}^n} |\nabla v|^2 \, dx + \frac{1}{2}\mu \int_{\mathbb{R}^n} v^2 \, dx \\ &\geq \varepsilon \int_{\mathbb{R}^n} |\nabla v|^2 + v^2 \, dx. \end{aligned}$$

Therefore, $-\Delta v - c(x)v$ is coercive on H_r . By lemma 5.9 and standard minimization arguments [23], we obtain a positive radial solution v to the equation $-\Delta v - c(x)v = v^p$, and it is well known that $v(r)$ tends to zero at infinity very fast, like exponential decay. Simply letting $a(x) = c(x)v^{1-q}$, we are back to the form of $(1.1)_\gamma$ and v is a positive solution, which is what we are trying to find. It should be mentioned that we can still obtain solutions with compact support even though $\lim_{|x| \rightarrow \infty} a^-(x) = 0$ if the speed of a^- going to zero at infinity is slow compared with the speed of solution u going to zero at infinity. We will address this problem in a forthcoming paper.

Secondly, $\limsup_{|x| \rightarrow \infty} a^-(x) < \infty$. As mentioned earlier, this assumption is very important for lemma 2.1 to hold, although we have found that theorem 1.9 continues to hold even without this assumption. By allowing $\limsup_{|x| \rightarrow \infty} a^-(x) = \infty$ we can still find two solutions of $(1.1)_\gamma$ with radial symmetry. We will present this result in a forthcoming paper.

Acknowledgements

The author is supported by Proyecto Fondecyt Posdoctorado no. 3100050 and the Richard Fuller Memorial Scholarship at McMaster University.

References

- 1 S. Alama. Semilinear elliptic equations with sublinear indefinite non-linearities. *Adv. Diff. Eqns* **4** (1999), 813–842.
- 2 S. Alama and Q. Lu. Compactly supported solutions to stationary degenerate diffusion equations. *J. Diff. Eqns* **246** (2009), 3214–3240.
- 3 S. Alama and Q. Lu. Multiple compactly supported solutions to stationary degenerate diffusion equations with concave and convex nonlinearities. (In preparation.)
- 4 S. Alama and G. Tarantello. On semilinear elliptic equations with indefinite nonlinearities. *Calc. Var. PDEs* **1** (1993), 439–475.
- 5 S. Alama and G. Tarantello. Some remarks on C^1 versus H^1 minimizers. *C. R. Acad. Sci. Paris Sér. I* **319** (1994), 1165–1169.

- 6 A. Ambrosetti, H. Brezis and G. Cerami. Combined effects of concave and convex nonlinearities in some elliptic problems. *J. Funct. Analysis* **122** (1994), 519–543.
- 7 C. Bandle, M. A. Pozio and A. Tesi. The asymptotic behavior of the solutions of degenerate parabolic equation. *Trans. Am. Math. Soc.* **303** (1987), 487–501.
- 8 H. Berestycki and P. L. Lions. Nonlinear scalar field equations. I. Existence of a ground state. *Arch. Ration. Mech. Analysis* **82** (1983), 313–345.
- 9 H. Brezis and L. Nirenberg. H^1 versus C^1 local minimizers. *C. R. Acad. Sci. Paris Sér. I* **317** (1993), 465–472.
- 10 X. Cabré. Extremal solutions and instantaneous complete blow-up for elliptic and parabolic problems. In *Perspectives in nonlinear partial differential equations*, Contemporary Mathematics, vol. 446, pp. 159–174 (Providence, RI: American Mathematical Society, 2007).
- 11 W.-X. Chen and C. Li. Classification of solutions of some nonlinear elliptic equations. *Duke Math. J.* **63** (1991), 615–622.
- 12 C. Cortázar, M. Elgueta and P. Felmer. On a semilinear elliptic problem in \mathbb{R}^n with a non-Lipschitzian non-linearity. *Adv. Diff. Eqns* **1** (1996), 199–218.
- 13 M. Crandall and P. H. Rabinowitz. Some continuation and variational methods for positive solutions of nonlinear elliptic eigenvalue problems. *Arch. Ration. Mech. Analysis* **58** (1975), 207–218.
- 14 D. G. De Figueiredo, J.-P. Gossez and P. Ubilla. Local superlinearity and sublinearity for indefinite semilinear elliptic problems. *J. Funct. Analysis* **199** (2003), 452–476.
- 15 N. Ghoussoub and D. Preiss. A general mountain pass principle for locating and classifying critical points. *Annales Inst. H. Poincaré Analyse Non Linéaire* **6** (1989), 321–330.
- 16 D. Gilbarg and N. S. Trudinger. *Elliptic partial differential equations of second order* (Springer, 1977).
- 17 M. E. Gurtin and R. C. MacCamy. On the diffusion of biological populations. *Math. Biosci.* **33** (1977), 35–49.
- 18 M. E. Gurtin and R. C. MacCamy. Product solutions and asymptotic behavior for age-dependent, dispersing populations. *Math. Biosci.* **62** (1982), 157–167.
- 19 Q. Lu. Compactly supported solutions for semilinear elliptic problem in \mathbb{R}^n involving critical Sobolev exponents and non-Lipschitz nonlinearity. (In preparation.)
- 20 P. H. Rabinowitz. *Minimax methods in critical point theory with applications to differential equations*, CBMS Regional Conference Series in Mathematics, vol. 65 (Providence, RI: American Mathematical Society, 1986).
- 21 M. Shatzman. Stationary solutions and asymptotic behavior of a quasilinear degenerate parabolic equation. *Indiana Univ. Math. J.* **33**, (1984), 1–30.
- 22 W. A. Strauss. Existence of solitary waves in higher dimensions. *Commun. Math. Phys.* **55** (1977), 149–162.
- 23 M. Struwe. *Variational methods* (Springer, 1990).
- 24 V. C. Zelati and P. H. Rabinowitz. Homoclinic type solutions for a semilinear elliptic PDE on \mathbb{R}^n . *Commun. Pure Appl. Math.* **45** (1992), 1217–1269.

(Issued 25 February 2011)