

Entire Blow-Up Boundary Solutions to Quasilinear Elliptic Systems

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Abstract: In this paper we consider the elliptic system $\Delta_I u = p(|x|)v^{\alpha(I-1)}$, $\Delta_I v = p(|x|)u^{\beta(I-1)}$ on $R^n (n \geq 3)$ which satisfies $\lim_{|x| \rightarrow \infty} u(x) = \lim_{|x| \rightarrow \infty} v(x) = \infty$. The parameters α and β are positive, $\Delta_I u = \operatorname{div}(|\nabla u|^{I-2} \nabla u)$, $I \geq 2$ and p, q are continuous functions and $\min\{p(r), q(r)\}$ does not have compact support. We show that if $\alpha, \beta \leq 1$, then such a solution exist if and only if the functions p, q satisfy

$$\int_0^\infty tp(t) \left(t^{\frac{2-n}{I-1}} \int_0^t s^{\frac{n-3}{I-1}} Q(s) ds \right)^{\alpha(I-1)} dt = \infty,$$

$$\int_0^\infty tq(t) \left(t^{\frac{2-n}{I-1}} \int_0^t s^{\frac{n-3}{I-1}} P(s) ds \right)^{\beta(I-1)} dt = \infty.$$

Where $P(r) = \int_0^r \tau p(\tau) d\tau$, $Q(r) = \int_0^r \tau q(\tau) d\tau$. For $\alpha, \beta > 1$, we show that a solution exists if either of the above conditions fails to hold; one of the integrals is finite.

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INTRODUCTION

We consider the elliptic systems

$$\begin{aligned} \Delta_I u &= p(|x|)v^{\alpha(I-1)}, \\ \Delta_I v &= p(|x|)u^{\beta(I-1)}, \quad x \in R^n (n \geq 3) \end{aligned} \quad (1)$$

Where α and β are positive constants, the nonnegative functions p and q are continuous on R^n and $m(r) \equiv \min\{p(r), q(r)\}$ does not have compact support. We give condition on the functions p, q, α and β which ensure the existence of a positive entire large radial solution of (1); i.e., a positive spherically symmetric solution (u, v) of (1) on R^n that satisfies

$$\lim_{|x| \rightarrow \infty} u(x) = \lim_{|x| \rightarrow \infty} v(x) = \infty. \quad (2)$$

This problem appears in the study of non-newtonian fluids [1] and non-newtonian filtration [2]. Such problems

also arise in the study of the subsonic motion of a gas, the electric potential in some bodies [3] and Riemannian geometry [4].

Preliminary Notes: Theorem 1. If $\alpha\beta(I-1) > 1$, then the system (1) has a positive entire large solution if the p, q satisfy either the.

$$\int_0^\infty tp(t) \left(t^{\frac{2-n}{I-1}} \int_0^t s^{\frac{n-3}{I-1}} Q(s) ds \right)^{\alpha(I-1)} dt < \infty, \quad (3)$$

$$\int_0^\infty tq(t) \left(t^{\frac{2-n}{I-1}} \int_0^t s^{\frac{n-3}{I-1}} P(s) ds \right)^{\beta(I-1)} dt < \infty. \quad (4)$$

Where $P(r) = \int_0^r \tau p(\tau) d\tau$, $Q(r) = \int_0^r \tau q(\tau) d\tau$.

Proof: Let r_k be any increasing sequence of positive numbers diverging to infinity for which $m(r_k) > 0$, which exists since the function m is nonnegative and does not have compact support. Now suppose, without loss of

generality, that (3) holds. (If, instead, inequality (4) holds, the proof is quit similar so we omit it.) Let (u_k, v_k) be a large solution to (1), established [3], on $|x| > r_k$ for each $k \in N$ and given as solution to the system $(\alpha_k > 0)$

$$u_k(r) = a_k + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} p(s) v_k^{\alpha(I-1)}(s) ds dt, \\ v_k(r) = a_k + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} q(s) v_k^{\beta(I-1)}(s) ds dt. \quad (5)$$

We show first that this sequence is monotonically decreasing on $[0, r_k]$,

$$u_{k+1}(r) > u_k(r), v_{k+1}(r) < v_k(r) \quad (6)$$

for all $r \in [0, r_k]$.

We will then show that the limit (u, v) is large. To this end, we show that $(u_2, v_2) < (u_1, v_1)$ on $[0, r_1]$; it will then be clear that a very similar proof works to show that $(u_{k+1}, v_{k+1}) < (u_k, v_k)$ on $[0, r_k]$. We note that it is obvious that $\alpha_1 \neq \alpha_2$ for otherwise $(u_2, v_2) = (u_1, v_1)$ on $[0, r_k]$, which is impossible since (u_1, v_1) blows up at r_1 and (u_2, v_2) does not. Thus suppose $\alpha_1 < \alpha_2$. Let $R = \sup(S)$ where $S = \{\rho \in [0, r_1] : (u_1(r), v_1(r)) < (u_2(r), v_2(r)); r \in [0, \rho]\}$.

The set S is nonempty since $0 \in S$ and thus by continuity $R > 0$. If $R = r_1$, then we have a contradiction since that would mean that $\lim_{r \rightarrow r_1} v_2(r) = \infty$ which cannot occur since (u_2, v_2) is continuous on $[0, r_2]$. So, suppose $R < r_1$. Then

$$v_1(R) = a_1 + \int_0^R \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} p(s) u_1^{\beta(I-1)} ds dt \\ \leq a_1 + \int_0^R \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} p(s) u_2^{\beta(I-1)} ds dt \\ < a_2 + \int_0^R \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} p(s) u_2^{\beta(I-1)} ds dt = v_2(R).$$

Thus $v_1 < v_2$ on $[0, R]$. Similarly, we can get $u_1 < u_2$ on $[0, R]$. Thus there exists $\varepsilon > 0$ so that $(u_1, v_1) < (u_2, v_2)$ on $[0, R + \varepsilon]$ which contradicts the definition of R . Hence we must have $(u_2, v_2) < (u_1, v_1)$ on $[0, r_1]$. A similar proof produces $(u_{k+1}, v_{k+1}) < (u_k, v_k)$ on $[0, r_k]$ for all $k \in N$. It is possible that $\alpha = 0$. We need to show that this cannot have a limit (u, v) on R^n . We need to show that this cannot be the case and in fact, that (u, v) is a positive large solution. To this end, let z be a nonnegative entire large solution of $\Delta z = p(r)(1 + H(r))^{\alpha(I-1)} dr < \infty$, it is easy to see

$$v_k(r) = a_k + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} q(s) u_k^{\beta(I-1)}(s) ds dt, \\ \leq u_k(r) + \left(\int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} q(s) ds dt \right) u_k^{\beta(I-1)}(r), \\ = u_k + H(r) u_k^{\beta(I-1)}(r),$$

Using this in the equation $\Delta_I u_k(r) = p(r) v_k^{\alpha(I-1)}$, we get

$$\Delta_I u_k(r) = p(r) v_k^{\alpha(I-1)} \leq p(r) (u_k(r) + H(r) u_k^{\beta(I-1)}(r))^{\alpha(I-1)}. \quad (7)$$

Since u_k is a positive large solution on $[0, r_k]$, it is easy to show, using a maximum principle argument, that $z \leq u_k$ on $[0, r_k]$, which yields $z \leq u$. Since u is large, there exist $r_1 > 0$ such that $u(r_1) > 0$ and

$$v(r) \geq \int_{r_1}^r \frac{1-n}{t^{I-1}} \int_{r_1}^t \frac{n-1}{s^{I-1}} q(s) u^{\beta(I-1)}(s) ds dt \geq u^{\beta(I-1)}(r_1) \\ \int_{r_1}^r \frac{1-n}{t^{I-1}} \int_{r_1}^t \frac{n-1}{s^{I-1}} q(s) ds dt \rightarrow \infty$$

as $r \rightarrow \infty$. This completes the proof of theorem 1.

Theorem 2: If $\alpha\beta \leq 1$, then the system (1) has a positive entire large solution if and only if the functions p and q satisfy both

$$\int_0^\infty t p(t) \left(t \int_0^t \frac{n-3}{s^{I-1}} Q(s) ds \right)^{\frac{\alpha}{I-1}} dt = \infty, \quad (8)$$

$$\int_0^\infty t q(t) \left(t \int_0^t \frac{n-3}{s^{I-1}} P(s) ds \right)^{\frac{\beta}{I-1}} dt = \infty. \quad (9)$$

Proof: Since $\alpha\beta \leq 1$, we must have either $\alpha \leq 1$ or $\beta \leq 1$. We consider only the case $\beta \leq 1$ since the proof for $\alpha \leq 1$ would be very similar. We generate a positive monotonically increasing sequence (u_k, v_k) . To do this, we fix $R > 0$ and show that this sequence is bounded above on $[0, R]$. Note that $\alpha \leq v_k$ so that the

$u_k(r) = a + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} p(s) v_{k-1}^{\alpha(I-1)}(s) ds dt$, yields

$$u_k(r) = a + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} p(s) v_{k-1}^{\alpha(I-1)}(s) ds dt, \\ \leq v_k(r) + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} p(s) v_k^{\alpha(I-1)}(s) ds dt,$$

$$\leq v_k(r) + G(r)v_k^{\alpha(I-1)}(r),$$

Which, when substituted into the

$$v_k(r) = a + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} q(s) u_k^{\beta(I-1)}(s) ds dt, \quad \text{and applying}$$

elementary estimates, gives

$$v_k(r) \leq a + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} q(s) [v_k(s) + G(s)v_k^{\alpha(I-1)}(s)]^{\beta(I-1)} ds dt,$$

$$\leq a + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} q(s) [v_k^{\beta(I-1)}(s) + G^{\beta}(s)v_k^{\alpha\beta(I-1)}(s)] ds dt,$$

$$\leq a + \int_0^r tq(t) [1 + G^{\beta(I-1)}(t)] v_k(t) dt.$$

Thus the sequence v_k is bounded on $[0, R]$ and hence convergence to a function v . Since R was arbitrary, we get the convergence of v_k to v for all $r \geq 0$. We now assume that p, q satisfy (8) and (9) and show that the solution (u, v) is large. Since $u(r) \rightarrow \infty$ then

$$u(r) \geq a + a^{\alpha(I-1)} \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} p(s) ds dt \rightarrow \infty.$$

To prove that $\lim_{r \rightarrow \infty} v(r) = \infty$, we use the

$$u(r) = a + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} p(s) v^{\alpha(I-1)}(s) ds dt, \quad \text{to get}$$

$$u(r) \geq a + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} p(s) v^{\alpha(I-1)}(s) ds dt \quad \text{and substitute this}$$

into the

$$v(r) \geq a + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} q(s) \left(\int_0^s \frac{1-n}{\xi^{I-1}} \int_0^\xi \frac{n-1}{\tau^{I-1}} p(\tau) v^{\alpha(I-1)}(\tau) d\tau d\xi \right)^{\beta(I-1)} ds dt,$$

$$\geq a + a^{\alpha\beta(I-1)} \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} q(s) \left(\int_0^s \frac{1-n}{\xi^{I-1}} \int_0^\xi \frac{n-1}{\tau^{I-1}} p(\tau) v^{\alpha(I-1)}(\tau) d\tau d\xi \right)^{\beta(I-1)} ds dt.$$

Integration by parts and elementary estimates yield

$$v(r) \geq a + \frac{a^{\alpha\beta(I-1)}}{(2-n)I} \int_0^r \frac{d}{dt} \int_0^t \frac{2-n}{s^{I-1}} q(s) G^{\beta(I-1)}(s) ds dt$$

$$\geq a + \frac{a^{\alpha\beta(I-1)}}{(n-2)(I)} \left(1 - \frac{1}{2^{n-2}}\right) \int_0^r 2tq(t) G^{\beta(I-1)}(t) dt.$$

From (9) and the definition of G , $v(r) \rightarrow \infty$ as $r \rightarrow \infty$. Now to prove the converse, suppose (u, v) is a positive entire solution of (1) and at least one of the inequalities (8)

or (9) does not hold. We assume (8) does not hold; i.e., p, q is a positive entire of (1), we know they satisfy a system.

$$u(r) = u(0) + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} p(s) v^{\alpha(I-1)}(s) ds dt,$$

$$v(r) = v(0) + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} q(s) u^{\beta(I-1)}(s) ds dt. \quad (10)$$

The first of these gives

$$u(r) \leq u(0) + G(r)v^{\alpha(I-1)},$$

Which, when substituted into the second equation yields

$$v(r) \leq v(0) + \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} q(s) u[u(0) + G(s)v^{\alpha(I-1)}(s)]^{\beta(I-1)} ds dt.$$

$$\leq v(0) + 2^{\beta I} \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} q(s) [u^{\beta I}(0) + G^{\beta I}(s)v^{\alpha\beta(I-1)}(s)] ds dt.$$

We integration by parts in the last expression to get

$$v(r) \leq v(0) + 2^{\beta I} \int_0^r \frac{1-n}{t^{I-1}} \int_0^t \frac{n-1}{s^{I-1}} q(s) [u^{\beta I}(0) + G^{\beta I}(s)v^{\alpha\beta(I-1)}(s)] ds dt.$$

$$\leq v(0) + 2^{\beta I} \int_0^r tq(t) [u^{\beta I}(0) + G^{\beta I}(t)] dt.$$

Since v is increasing and $\alpha\beta(I-1) \leq 1$, we know $v(0) \leq v(r)$ and hence $(v(0))^{\alpha\beta(I-1)} \geq v^{\alpha\beta(I-1)}(r)$. Using this in the previous inequality provides

$$v(r) \leq v(0) + 2^{\beta I} \int_0^r tq(t) [u^{\beta I}(0) + G^{\beta I}(t)v^{\alpha\beta(I-1)}(0)v(t)] dt,$$

$$\leq v(0) + 2^{\beta I} u^{\beta I}(0) \int_0^r tq(t) dt + 2^{\beta I} v^{\alpha\beta(I-1)}(0) \int_0^r tq(t) G^{\beta I}(t) v(t) dt$$

$$\leq v(0) + 2^{\beta I} u^{\beta I}(0) \int_0^\infty tq(t) dt + 2^{\beta I} v^{\alpha\beta(I-1)}(0) \int_0^\infty tq(t) G^{\beta I}(t) v(t) dt.$$

Hence we get v bounded and therefore (u, v) cannot be large. This completes the proof of Theorem 2.

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