

GLOBAL ASYMPTOTIC BEHAVIOR OF POSITIVE SOLUTIONS WITH BLOW-UP AT THE BOUNDARY FOR FRACTIONAL NONLINEAR PROBLEMS

Imed BACHAR¹, Habib MÂAGLI²

¹ King Saud University, College of Science, Mathematics Department, P.O.Box 2455, Riyadh 11451, Saudi Arabia

² King Abdulaziz University, College of Sciences and Arts, Rabigh Campus, Department of Mathematics, P.O.Box 344, Rabigh 21911, Saudi Arabia

Corresponding author: Imed BACHAR, E-mail: abachar@ksu.edu.sa

Abstract. Let D be a bounded $C^{1,1}$ -domain in \mathbb{R}^n ($n \geq 2$) and $0 < \alpha < 2$. We prove the existence and global asymptotic behavior of positive continuous solutions to the following nonlinear fractional problem $(-\Delta_{|D})^{\frac{\alpha}{2}} u = f(\cdot, u)$ in D , subject to some boundary conditions. In particular, we obtain solutions which blow-up at the boundary. Here, the nonlinearity f is required to satisfy some appropriate conditions related to a Kato class $K_\alpha(D)$. Our approach is based on the Schauder's fixed point theorem.

Key words: fractional nonlinear problems, Green's function, global asymptotic behavior, boundary blow-up, Schauder's fixed point theorem.

1. INTRODUCTION

Let D be a bounded $C^{1,1}$ -domain in \mathbb{R}^n ($n \geq 2$) and $0 < \alpha < 2$. In this paper we are concerned with the existence and global asymptotic behavior of positive continuous solutions to the following nonlinear fractional problem:

$$\begin{cases} (-\Delta_{|D})^{\frac{\alpha}{2}} u = f(\cdot, u) & \text{in } D \text{ (in the sense of distributions),} \\ u > 0 & \text{in } D, \\ \lim_{x \rightarrow z \in \partial D} \frac{u(x)}{M_\alpha^D 1(x)} = \lambda \varphi(z), \end{cases} \quad (1)$$

where λ is a positive number, φ is a fixed non-trivial nonnegative continuous function on ∂D and f satisfies some convenient conditions related to the Kato class $K_\alpha(D)$ (see Definition 1.1 below).

Here the fractional power $(-\Delta_{|D})^{\frac{\alpha}{2}}$ of the negative Dirichlet Laplacian in D , is the infinitesimal generator of the subordinate killed Brownian motion process Z_α^D . For more description of the process, Z_α^D we refer to [10, 11, 21].

The nonnegative function $M_\alpha^D 1$ is defined by the formula

$$M_\alpha^D 1(x) = \frac{1 - \frac{\alpha}{2}}{\Gamma(\frac{\alpha}{2})} \int_0^\infty t^{-2+\frac{\alpha}{2}} (1 - P_t^D 1(x)) dt, \quad (2)$$

where $(P_t^D)_{t>0}$ is the semi-group corresponding to the killed Brownian motion upon exiting D .

We recall that from [10, Theorem 3.1], the function $M_\alpha^D 1$ is harmonic with respect to Z_α^D and by [21, Remark 3.3], there exists a constant $c > 0$ such that

$$\frac{1}{c}(\delta(x))^{\alpha-2} \leq M_\alpha^D 1(x) \leq c(\delta(x))^{\alpha-2}, \text{ for all } x \in D, \quad (3)$$

where $\delta(x)$ denotes the Euclidian distance from x to the boundary of D .

In the classical case (*i.e.* $\alpha = 2$), there exist a lot of works related to problem (1); see for example, the papers of Alves, Carriao and Faria [1], Barile and Salvatore [3], de Figueiredo, Girardi and Matzeu [9], Cîrstea, Ghergu and Rădulescu [4], Ghergu and Rădulescu [12–15], Lair and Wood [16], Zhang [22] and references therein. In all these papers, the main tools used are Galerkin method, sub-supersolution method, symmetric mountain pass theorem and variational techniques.

In [24], Zhang and Zhao studied the following problem

$$\begin{cases} \Delta u + V(x)u^p = 0, & \text{in } \Omega \setminus \{0\} \text{ (in the sense of distributions),} \\ u > 0, & \text{in } \Omega \setminus \{0\}, \\ u|_{\partial\Omega} = 0, \\ u(x) \sim \frac{c}{|x|^{\frac{n-2}{p-1}}}, \text{ near } x = 0, & \text{for any sufficiently small } c > 0, \end{cases} \quad (4)$$

where Ω is a bounded $C^{1,1}$ -domain in \mathbb{R}^n ($n \geq 3$) containing 0 , $p > 1$ and V is a measurable function such that

$$x \rightarrow \frac{V(x)}{|x|^{(n-2)(p-1)}} \text{ is in the classical Kato class } K^n(\Omega).$$

Definition and properties of the classical class $K^n(\Omega)$ can be found in [2, 6]. Then, they showed the existence of infinitely many solutions of (4). On the other hand, in [17, 18], the authors proved that the existence of infinitely many singular solutions is valid for the following nonlinear problem

$$\begin{cases} \Delta u + g(x, u) = 0, & \text{in } \Omega \setminus \{0\} \text{ (in the sense of distributions),} \\ u > 0, & \text{in } \Omega \setminus \{0\}, \\ u|_{\partial\Omega} = 0, \end{cases} \quad (5)$$

where Ω is a bounded $C^{1,1}$ -domain in \mathbb{R}^n containing 0 and $g(x, t)$ is a measurable function in $\Omega \times (0, \infty)$ satisfying some appropriate conditions related to a Kato class $K(\Omega)$ which properly contains the classical Kato class $K^n(\Omega)$. More precisely, they showed that there exists a number $b_0 > 0$ such that for each $b \in (0, b_0]$, there exists a positive continuous solution u in $\Omega \setminus \{0\}$ of (5) satisfying

$$\lim_{|x| \rightarrow 0} \frac{u(x)}{G(x, 0)} = b,$$

where $G(x, y)$ is the Green's function of the Laplacian in D . In particular they have extended the result of [24].

The fractional Kato class $K_\alpha(D)$ is defined by means of the Green function $G_\alpha^D(x, y)$ of Z_α^D as follows.

Definition 1.1 [7]. A Borel measurable function ρ in D belongs to the Kato class $K_\alpha(D)$ if

$$\lim_{r \rightarrow 0} \left(\sup_{x \in D} \int_{(|x-y| \leq r) \cap D} \frac{\delta(y)}{\delta(x)} G_\alpha^D(x, y) |\rho(y)| dy \right) = 0.$$

It has been shown in [7], that the function

$$x \rightarrow (\delta(x))^{-\lambda} \text{ belongs to } K_\alpha(D), \text{ for } \lambda < \alpha. \quad (6)$$

For two nonnegative functions θ and ψ defined on a set S , the notation $\theta(x) \approx \psi(x)$, $x \in S$, means that there exists $c > 0$ such that $\frac{1}{c}\psi(x) \leq \theta(x) \leq c\psi(x)$, for all $x \in S$.

Throughout this paper, for $\varphi \in C^+(\partial D)$, we denote by $M_\alpha^D \varphi$ (see [10]) the unique positive continuous solution of

$$\begin{cases} (-\Delta|_D)^\alpha u = 0 & \text{in } D \text{ (in the sense of distributions),} \\ u > 0 & \text{in } D \\ \lim_{x \rightarrow z \in \partial D} \frac{u(x)}{M_\alpha^D 1(x)} = \varphi(z). \end{cases} \quad (7)$$

Note that there exists $c > 0$ such that for all $x \in D$,

$$M_\alpha^D \varphi(x) \leq \|\varphi\|_\infty M_\alpha^D 1(x) \leq c(\delta(x))^{\alpha-2}. \quad (8)$$

Observe that problem (1) is in fact a perturbation of problem (7) with the nonlinear term $f(\cdot, u)$. The purpose of this paper is to prove that for λ sufficiently small parameter and under some adequate assumptions on f , we obtain a positive continuous solution for (1) which behaves like $M_\alpha^D \varphi$ (9).

The following hypotheses on f are adopted.

- (\mathbf{H}_1) f is a Borel measurable function in $D \times (0, \infty)$, continuous with respect to the second variable.
- (\mathbf{H}_2) $|f(x, t)| \leq tq(x, t)$, where q is a nonnegative Borel measurable function in $D \times (0, \infty)$, nondecreasing with respect to the second variable such that $\lim_{t \rightarrow 0} q(x, t) = 0$.
- (\mathbf{H}_3) $\forall c > 0$, $x \rightarrow q(x, c(\delta(x))^{\alpha-2})$ is in $K_\alpha(D)$.

Our main result is the following.

THEOREM 1.2. *Assume that hypotheses (\mathbf{H}_1) – (\mathbf{H}_3) are fulfilled. Then problem (1) has infinitely many solutions. More precisely, there exists $\lambda_0 > 0$ such that for each $\lambda \in (0, \lambda_0]$, there exists a positive continuous solution u of (1) satisfying for each $x \in D$*

$$\frac{\lambda}{2} M_\alpha^D \varphi(x) \leq u(x) \leq \frac{3\lambda}{2} M_\alpha^D \varphi(x). \quad (9)$$

Observe that, since the function $M_\alpha^D \varphi(x)$ blows-up at the boundary, we deduce from the global asymptotic behavior (9) that also u blows-up at the boundary.

We point out that in the case $\alpha = 2$, the existence of positive solutions blowing-up on ∂D has been studied by many authors (see for instance [5, 8, 19] and the references therein).

Using (6), we can verify that hypotheses (\mathbf{H}_1) – (\mathbf{H}_3) are satisfied for the special nonlinearity

$$f(x, t) = p(x)t^\mu, \quad \mu > 1,$$

where p is a Borel measurable function satisfying: There exists a constant $c > 0$, such that for each $x \in D$,

$$|p(x)| \leq \frac{c}{(\delta(x))^\tau}, \text{ with } \tau + (2 - \alpha)(\mu - 1) < \alpha.$$

Our paper is organized as follows. In Section 2, we collect some properties of functions belonging to the Kato class $K_\alpha(D)$, which are useful to establish our main result. In Section 3, we prove Theorem 1.2.

As usual, let $C_0(D)$ be set of continuous functions in D vanishing continuously on ∂D . Note that $C_0(D)$ is a Banach space with respect to the uniform norm:

$$\|u\|_\infty = \sup_{x \in D} |u(x)|.$$

2. THE KATO CLASS $K_\alpha(D)$

In this section, we give some properties of functions belonging to the Kato class $K_\alpha(D)$, which are useful to establish our main result.

PROPOSITION 2.1. [20]. For $(x, y) \in D \times D$, we have

$$G_\alpha^D(x, y) \approx |x - y|^{\alpha-n} \min\left(1, \frac{\delta(x)\delta(y)}{|x - y|^2}\right). \quad (10)$$

PROPOSITION 2.2. [7]. Let ρ be a function in $K_\alpha(D)$, then we have

$$(i) \quad a_\alpha(\rho) := \sup_{x, y \in D} \int_D \frac{G_\alpha^D(x, z)G_\alpha^D(z, y)}{G_\alpha^D(x, y)} |\rho(z)| dz < \infty. \quad (11)$$

(ii) Let h be a positive excessive function on D with respect to Z_α^D . Then we have

$$\int_D G_\alpha^D(x, y) h(y) |\rho(y)| dy \leq a_\alpha(\rho) h(x). \quad (12)$$

Furthermore, for each $x_0 \in \overline{D}$, we have

$$\lim_{r \rightarrow 0} \left(\sup_{x \in D} \frac{1}{h(x)} \int_{B(x_0, r) \cap D} G_\alpha^D(x, y) h(y) |\rho(y)| dy \right) = 0. \quad (13)$$

(iii) The function $x \rightarrow (\delta(x))^{\alpha-1} \rho(x)$ is in $L^1(D)$.

The next Lemma is crucial in the proof of Theorem 1.2.

LEMMA 2.3. Let φ be a non-trivial nonnegative continuous function on ∂D and ρ be a nonnegative function in $K_\alpha(D)$, then the family of functions

$$\Lambda_\rho = \left\{ x \rightarrow \frac{1}{M_\alpha^D \varphi(x)} \int_D G_\alpha^D(x, y) M_\alpha^D \varphi(y) g(y) dy, |g| \leq \rho \right\}$$

is uniformly bounded and equicontinuous in \overline{D} . Consequently Λ_ρ is relatively compact in $C_0(D)$.

Proof. By taking $h \equiv M_\alpha^D \varphi$ in (12), we deduce that for $|g| \leq \rho$ and $x \in D$, we have

$$\left| \int_D \frac{G_\alpha^D(x, y)}{M_\alpha^D \varphi(x)} M_\alpha^D \varphi(y) g(y) dy \right| \leq \int_D \frac{G_\alpha^D(x, y)}{M_\alpha^D \varphi(x)} M_\alpha^D \varphi(y) \rho(y) dy \leq a_\alpha(\rho) < \infty. \quad (14)$$

So the family Λ_ρ is uniformly bounded.

Next, we aim at proving that the family Λ_ρ is equicontinuous in \overline{D} .

Let $x_0 \in \bar{D}$ and $\varepsilon > 0$. By (13), there exists $r > 0$ such that

$$\sup_{z \in D} \frac{1}{M_\alpha^D \varphi(z)} \int_{B(x_0, 2r) \cap D} G_\alpha^D(z, y) M_\alpha^D \varphi(y) \rho(y) dy \leq \frac{\varepsilon}{2}.$$

If $x_0 \in D$ and $x, x' \in B(x_0, r) \cap D$, then for $|g| \leq \rho$, we have

$$\begin{aligned} & \left| \int_D \frac{G_\alpha^D(x, y)}{M_\alpha^D \varphi(x)} M_\alpha^D \varphi(y) g(y) dy - \int_D \frac{G_\alpha^D(x', y)}{M_\alpha^D \varphi(x')} M_\alpha^D \varphi(y) g(y) dy \right| \leq \\ & \leq \int_D \left| \frac{G_\alpha^D(x, y)}{M_\alpha^D \varphi(x)} - \frac{G_\alpha^D(x', y)}{M_\alpha^D \varphi(x')} \right| M_\alpha^D \varphi(y) \rho(y) dy \leq \\ & \leq 2 \sup_{z \in D} \int_{B(x_0, 2r) \cap D} \frac{1}{M_\alpha^D \varphi(z)} G_\alpha^D(z, y) M_\alpha^D \varphi(y) \rho(y) dy + \\ & \quad + \int_{(|x_0 - y| \geq 2r) \cap D} \left| \frac{G_\alpha^D(x, y)}{M_\alpha^D \varphi(x)} - \frac{G_\alpha^D(x', y)}{M_\alpha^D \varphi(x')} \right| M_\alpha^D \varphi(y) \rho(y) dy \leq \\ & \leq \varepsilon + \int_{(|x_0 - y| \geq 2r) \cap D} \left| \frac{G_\alpha^D(x, y)}{M_\alpha^D \varphi(x)} - \frac{G_\alpha^D(x', y)}{M_\alpha^D \varphi(x')} \right| M_\alpha^D \varphi(y) \rho(y) dy. \end{aligned}$$

On the other hand, for every $y \in B^c(x_0, 2r) \cap D$ and $x, x' \in B(x_0, r) \cap D$, by using (10) and (3),

$$\left| \frac{1}{M_\alpha^D \varphi(x)} G_\alpha^D(x, y) - \frac{1}{M_\alpha^D \varphi(x')} G_\alpha^D(x', y) \right| M_\alpha^D \varphi(y) \leq c(\delta(y))^{\alpha-1}.$$

Now since $x \rightarrow \frac{1}{M_\alpha^D \varphi(x)} G_\alpha^D(x, y)$ is continuous outside the diagonal of D and $\rho \in K_\alpha(D)$, we deduce by *Proposition 2.2* (iii) and the dominated convergence theorem, that

$$\int_{(|x_0 - y| \geq 2r) \cap D} \left| \frac{G_\alpha^D(x, y)}{M_\alpha^D \varphi(x)} - \frac{G_\alpha^D(x', y)}{M_\alpha^D \varphi(x')} \right| M_\alpha^D \varphi(y) \rho(y) dy \rightarrow 0 \text{ as } |x - x'| \rightarrow 0.$$

If $x_0 \in \partial D$ and $x \in B(x_0, r) \cap D$, then we have

$$\left| \int_D \frac{G_\alpha^D(x, y)}{M_\alpha^D \varphi(x)} M_\alpha^D \varphi(y) g(y) dy \right| \leq \frac{\varepsilon}{2} + \int_{(|x_0 - y| \geq 2r) \cap D} \frac{G_\alpha^D(x, y)}{M_\alpha^D \varphi(x)} M_\alpha^D \varphi(y) \rho(y) dy.$$

Now, since $\frac{G_\alpha^D(x, y)}{M_\alpha^D \varphi(x)} \rightarrow 0$ as $|x - x_0| \rightarrow 0$, for $|x_0 - y| \geq 2r$, then by same argument as above, we get

$$\int_{(|x_0 - y| \geq 2r) \cap D} \frac{G_\alpha^D(x, y)}{M_\alpha^D \varphi(x)} M_\alpha^D \varphi(y) \rho(y) dy \rightarrow 0 \text{ as } |x - x_0| \rightarrow 0.$$

Consequently, by Ascoli's theorem, we deduce that Λ_ρ is relatively compact in $C_0(D)$.

3. PROOF OF THEOREM 1.2

Assume that hypotheses (H_1) – (H_3) are fulfilled. We aim at proving the existence of a constant $\lambda_0 > 0$ such that for each $\lambda \in (0, \lambda_0]$, there exists a positive continuous function u in D satisfying the following integral equation

$$u(x) = \lambda M_\alpha^D \varphi(x) + \int_D G_\alpha^D(x, y) f(y, u(y)) dy, \quad x \in D.$$

Let $\beta \in (0, 1)$. Using (8), (H_2) and (H_3) we deduce that the function $x \rightarrow q(y, \beta M_\alpha^D \varphi(y))$ is in $K_\alpha(D)$. So by Lemma 2.3, the function

$$T_\beta(x) = \frac{1}{M_\alpha^D \varphi(x)} \int_D G_\alpha^D(x, y) M_\alpha^D \varphi(y) q(y, \beta M_\alpha^D \varphi(y)) dy,$$

is continuous in \bar{D} . Moreover, by using again hypotheses (H_2) , (H_3) , and Proposition 2.2, we deduce by the dominated convergence theorem that

$$\forall x \in \bar{D}, \lim_{\beta \rightarrow 0} T_\beta(x) = 0.$$

Since the function $\beta \rightarrow T_\beta(x)$ is nondecreasing in $(0, 1)$, we deduce by Dini Lemma that

$$\lim_{\beta \rightarrow 0} \left(\sup_{x \in D} \frac{1}{M_\alpha^D \varphi(x)} \int_D G_\alpha^D(x, y) M_\alpha^D \varphi(y) q(y, \beta M_\alpha^D \varphi(y)) dy \right) = 0.$$

Hence there exists $\beta \in (0, 1)$ such that for each $x \in \bar{D}$,

$$\frac{1}{M_\alpha^D \varphi(x)} \int_D G_\alpha^D(x, y) M_\alpha^D \varphi(y) q(y, \beta M_\alpha^D \varphi(y)) dy \leq \frac{1}{3}.$$

Let $\lambda_0 = \frac{2}{3}\beta$ and $\lambda \in (0, \lambda_0]$. Let S be the nonempty closed bounded and convex set in $C(\bar{D})$ given by

$$S = \left\{ \omega \in C(\bar{D}) : \frac{\lambda}{2} \leq \omega(x) \leq \frac{3\lambda}{2} \right\}.$$

Define the operator Γ on S by

$$\Gamma \omega(x) = \lambda + \frac{1}{M_\alpha^D \varphi(x)} \int_D G_\alpha^D(x, y) f(y, \omega(y) M_\alpha^D \varphi(y)) dy, \quad x \in D.$$

By (H_2) , (3), (H_3) and Lemma 2.3, $\Gamma S \subset C(\bar{D})$. Moreover, for each $\omega \in S$ and any $x \in D$, we have

$$|\Gamma \omega(x) - \lambda| \leq \frac{3\lambda}{2} \frac{1}{M_\alpha^D \varphi(x)} \int_D G_\alpha^D(x, y) M_\alpha^D \varphi(y) q(y, \beta M_\alpha^D \varphi(y)) dy \leq \frac{\lambda}{2}.$$

It follows that $\frac{\lambda}{2} \leq \Gamma \omega \leq \frac{3\lambda}{2}$ and so $\Gamma(S) \subset S$.

Next, we prove the continuity of the operator Γ in S in the supremum norm. Let $(\omega_k)_k$ be a sequence in S which converges uniformly to a function ω in S . Then we have

$$|\Gamma \omega_k(x) - \Gamma \omega(x)| \leq \int_D \frac{G_\alpha^D(x, y)}{M_\alpha^D \varphi(x)} \left| f\left(y, \omega_k(y) M_\alpha^D \varphi(y)\right) - f\left(y, \omega(y) M_\alpha^D \varphi(y)\right) \right| dy.$$

Using (H_2) and (3), there exists $c > 0$, such that for each $y \in D$

$$\begin{aligned} \left| f\left(y, \omega_k(y) M_\alpha^D \varphi(y)\right) - f\left(y, \omega(y) M_\alpha^D \varphi(y)\right) \right| &\leq 2M_\alpha^D \varphi(y) q(y, \omega(y) M_\alpha^D \varphi(y)) \leq \\ &\leq 2M_\alpha^D \varphi(y) q(y, c(\delta(y))^{\alpha-2}). \end{aligned}$$

So we conclude by (H_1) , (H_3) , *Proposition 2.2* and the dominated convergence theorem that

$$\forall x \in D, \Gamma \omega_k(x) \rightarrow \Gamma \omega(x) \text{ as } k \rightarrow \infty.$$

Using the fact that ΓS is relatively compact in $C(\overline{D})$, we obtain the uniform convergence, namely

$$\|\Gamma \omega_k - \Gamma \omega\|_\infty \rightarrow 0 \text{ as } k \rightarrow \infty.$$

Thus we have proved that Γ is a compact mapping from S to itself. Hence by the Schauder's fixed point theorem, there exists $\omega \in S$ such that

$$\omega(x) = \lambda + \frac{1}{M_\alpha^D \varphi(x)} \int_D G_\alpha^D(x, y) f(y, \omega(y)) M_\alpha^D \varphi(y) dy.$$

Let $u(x) = M_\alpha^D \varphi(x) \omega(x)$. So u is a continuous function in D satisfying for each $x \in D$

$$u(x) = \lambda M_\alpha^D \varphi(x) + \int_D G_\alpha^D(x, y) f(y, u(y)) dy. \quad (15)$$

In addition, since for each $y \in D$,

$$|f(y, u(y))| \leq M_\alpha^D \varphi(y) q(y, c(\delta(y))^{\alpha-2}) \leq c(\delta(y))^{\alpha-2} q(y, c(\delta(y))^{\alpha-2}),$$

we deduce by *Proposition 2.2* (iii) that the map $y \rightarrow f(y, u(y)) \in L_{loc}^1(D)$ and by (15), that $x \rightarrow \int_D G_\alpha^D(x, y) f(y, u(y)) dy \in L_{loc}^1(D)$. Hence, applying $(-\Delta|_D)^{\frac{\alpha}{2}}$ on both sides of (15), we conclude by [11, p.230] that u is the required solution. \square

Example. Let $\mu > 1$, $0 < \alpha < 2$, φ be a non-trivial nonnegative continuous function on ∂D and p be a Borel measurable function satisfying

$$|p(x)| \leq \frac{c}{(\delta(x))^\tau}, \text{ with } \tau + (2 - \alpha)(\mu - 1) < \alpha.$$

Then by *Theorem 1.2*, there exists $\lambda_0 > 0$ such that for each $\lambda \in (0, \lambda_0]$, the problem

$$\begin{cases} (-\Delta|_D)^{\frac{\alpha}{2}} u = p(x)u^\mu & \text{in } D \text{ (in the sense of distributions),} \\ u > 0 & \text{in } D, \\ \lim_{x \rightarrow z \in \partial D} \frac{u(x)}{M_\alpha^D 1(x)} = \lambda \varphi(z), \end{cases}$$

has a positive continuous solution u satisfying for each $x \in D$

$$\frac{\lambda}{2} M_\alpha^D \varphi(x) \leq u(x) \leq \frac{3\lambda}{2} M_\alpha^D \varphi(x).$$

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