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ELLIPTIC SINGULAR PROBLEMS WITH A QUADRATIC GRADIENT TERM

J. V. Gonçalves A. L. Melo C. A. Santos

Abstract

We deal with existence and nonexistence of positive classical solutions to the Dirichlet problem for the quasilinear singular elliptic equation $-\Delta u = \lambda\, \beta(u)\, |\nabla u|^2 + \Psi(x)$ in Ω, where $\Omega \subset \mathbf{R}^N$ $(N \geq 3)$ is a domain with smooth boundary $\partial\Omega$, $\lambda > 0$ is a real parameter, $\beta : (0,\infty) \to (0,\infty)$ is a C^1-function, possibly singular at zero in the sense that $\beta(s) \stackrel{s\to 0}{\to} \infty$, and $\Psi : \overline{\Omega} \to [0,\infty)$ is continuous. No monotonicity condition whatsoever is imposed upon β.

1 Introduction

The aim of the present paper is to study existence and non-existence of classical solutions for the quasilinear problem

$$\begin{cases} -\Delta u = \lambda\, \beta(u)\, |\nabla u|^2 + \Psi(x) \ \text{ in } \ \Omega, \\ \\ u > 0 \ \text{ in } \ \Omega, \quad u = 0 \ \text{ on } \ \partial\Omega, \end{cases} \tag{1.1}$$

where $\Omega \subset \mathbf{R}^N$ is a bounded domain with smooth boundary $\partial\Omega$, $\lambda > 0$ is a parameter, $\beta : (0,\infty) \to (0,\infty)$ is C^1 and $\Psi : \Omega \to [0,\infty)$ are suitable functions.

Our main interest is in the case β is singular at zero, in the sense that $\beta(s) \stackrel{s\to 0}{\to} \infty$ and no monotonicity assumption whatsoever is required from β.

Problems like (1.1) with β non-singular have been intensively investigated. In the recent, inspiring paper [2], Abdellaoui, Dall'Aglio & Peral, motivated in part by some features of the parabolic equation

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$$u_t - \epsilon \Delta u = |\nabla u|^2,$$

where $\epsilon > 0$, investigated existence, non-existence, multiplicity and regularity of solutions of the non-singular problem

$$\begin{cases} -\Delta u = \beta(u)\ |\nabla u|^2 + \lambda \Psi(x) \ \text{ in } \ \Omega, \\ \quad u > 0 \ \text{ in } \ \Omega, \quad u = 0 \ \text{ on } \ \partial\Omega, \end{cases} \tag{1.2}$$

where $\beta : [0, \infty) \to [0, \infty)$ is some continuous function and Ψ belongs to a suitable Lebesgue space. Connections of (1.2) with elliptic problems involving measure data are also dealt with.

There is by now a broad literature on problems like (1.1) in the case β is non-singular. We refer the reader to Kazdan & Kramer [4], Porreta & Segura de Leon [1], Boccardo, Segura de Leon & Trombetti [5], where even operators more genreral than Δ are treated, as well as their references.

Our research is in part motivated by the study of the parabolic equation

$$u_t = u\Delta u - \lambda |\nabla u|^2,$$

where $\lambda > 0$ is a parameter. This equation appears in the investigation of physical phenomena such as the filtration of a fluid through a porous medium, see e.g. Zeng'an Yao & Wenshu Zhou [9], Bertsch, Dal Passo & Ughi [6] and their references.

Notice that the singular equation

$$-\Delta u = \frac{\lambda}{u}\ |\nabla u|^2,$$

which represents the stationary part of the parabolic equation above is a special case of the equation in (1.1).

It is interesting to point out that the non-singular problem

$$-\Delta u = \lambda |\nabla u|^2 \ \text{ in } \ B, \ \ u > 0 \ \text{ in } \ B, \ \ u = 0 \ \text{ on } \ \partial B$$

where $B \subset \mathbf{R}^3$ is the unit ball and $\lambda > 0$, has a weak solution in $H_0^1(B)$, namely

$$u(x) := \lambda \log(|x|^{-1})$$

which, in fact blows-up to ∞ at the origin, while the singular problem

$$-\Delta u = \frac{\lambda}{u} \, |\nabla u|^2 \ \text{ in } \ B, \ \ u > 0 \ \text{ in } \ B, \ \ u = 0 \ \text{ on } \ \partial B$$

admits no weak solution in $H_0^1(B)$ if $\lambda \in (0, 1)$.

The reader is additionally referred to Cui [8], García-Melián [3], Zhang [10] and references therein for further results on singular problems in the presence of a gradient term.

We shall assume that $N \geq 3$ and $\Psi \in C^{0,\alpha}_{loc}(\Omega) \cap C(\overline{\Omega})$ is a non-negative function. Our main result is.

Theorem 1.1. *Assume $\beta : (0, \infty) \to (0, \infty)$ is C^1-function and satisfies*

$$\limsup_{s \to \infty} \frac{\beta(s)}{s^\theta} < \infty, \quad \textit{for some} \ \ \theta > 0. \tag{1.3}$$

Then (1.1) *admits:*

(i) a solution in $C^2(\Omega) \cap C(\overline{\Omega})$ if $\Psi \not\equiv 0$ and $0 < \lambda \leq \lambda^*$ for some $\lambda^* > 0$,

(ii) no solution in $C^2(\Omega) \cap C(\overline{\Omega})$ if $\Psi \equiv 0$ and $\lambda > 0$.

Examples to which theorem 1.1 applies are given below. Let $a, \beta > 0$ and $b, c, \kappa \geq 0$ be constants. Our result applies to problems where $\beta(u)$ is not necessarily monotone and eventually oscillating such as

$$\begin{cases} -\Delta u = \lambda \left[\frac{a}{u^\beta} + b(1 + \frac{\sin(1/u)}{2}) u + c u^\kappa \right] |\nabla u|^2 + \Psi \ \text{ in } \ \Omega \\ \qquad\qquad u > 0 \ \text{ in } \ \Omega, \ \ u = 0 \ \text{ on } \ \partial\Omega. \end{cases}$$

Taking into account that β is not necessarily monotone we introduce the auxiliary monotone non-increasing function $h : (0,\infty) \to (0,\infty)$,

$$h(s) := h_\theta(s) = \sup_{t\geq s} \frac{\beta(t)}{t^\theta}, \quad s > 0. \tag{1.4}$$

By (1.3) this new function h is well defined and satisfies the conditions,

$$\text{(i)} \quad h > 0 \ \text{ is non-increasing in } \ (0,\infty), \quad \text{(ii)} \quad h \in Lip_{loc}(0,\infty). \tag{1.5}$$

The auxiliary problem associated to the possibly singular monotone function h,

$$\begin{cases} -\Delta u = \lambda\ h(u)\ |\nabla u|^2 + \Psi(x) \ \text{ in } \ \Omega \\ \\ \quad u > 0 \ \text{ in } \ \Omega, \quad u = 0 \ \text{ on } \ \partial\Omega \end{cases} \tag{1.6}$$

will play a key role. Arguments on lower and upper solutions will be applied in a crucial form in this paper and the result below, whose proof is given in Section 3, represents a main step in the sense that it will provide us with an upper solution for (1.1).

Theorem 1.2. *If the function β satisfies* (1.3) *then there is $\Lambda_\Omega > 0$ such that* (1.6) *has a solution in $C^2(\Omega) \cap C(\overline{\Omega})$ provided* $0 < \lambda \leq \Lambda_\Omega$.

After constructing a lower solution of (1.1) we will apply the following special form of a result by Cui [8].

Lemma 1.3. (Cui [8, lemma 3]) *Let $\beta : (0,\infty) \to (0,\infty)$ be C^1. If $\underline{u}, \overline{u} \in C^2(\Omega) \cap C(\overline{\Omega})$ are respectively lower and upper solutions of* (1.1) *in the sense that*

$$\text{(i)} \ -\Delta\underline{u} \leq \lambda\ \beta(\underline{u})\ |\nabla\underline{u}|^2 + \Psi \ \text{ in } \Omega, \ \text{(ii)} \ -\Delta\overline{u} \geq \lambda\ \beta(\overline{u})\ |\nabla\overline{u}|^2 + \Psi \text{ in } \Omega,$$

$$\text{(iii)} \quad 0 < \underline{u}(x) \leq \overline{u}(x), \quad x \in \Omega, \quad \text{(iv)} \quad \underline{u} = \overline{u} = 0 \ \text{ on } \ \partial\Omega,$$

then (1.1) *has a classical solution $u \in C^2(\Omega) \cap C(\overline{\Omega})$ satisfying $\underline{u} \leq u \leq \overline{u}$.*

2 Construction of a Radially Symmetric Upper Solution for (1.6)

Let $R > 0$ such that $\overline{\Omega} \subset B_R$, take a positive continuous extension of Ψ to $\overline{B}_R$ still labeled Ψ and consider the differential inequality problem

$$\begin{cases} -\Delta u \geq \lambda\, h(u)\, |\nabla u|^2 + \Psi_1 \;\; \text{in} \;\; B_R, \\ \\ u > 0 \;\; \text{in} \;\; B_R, \quad u = 0 \;\; \text{on} \;\; \partial B_R, \end{cases} \tag{2.1}$$

where B_R is the ball of radius R centered at the origin of $\mathbf{R}^N$, h was defined in (1.4) and $\Psi_1 := \Psi + 1$. An upper solution of (1.1) will be obtained by first solving (2.1) and subsequently picking a suitable value for R. In order to solve (2.1) we shall prove the following result.

Lemma 2.1. *There is a positive number* $\Lambda_0 := \Lambda_0(R)$ *such that for each* $\lambda \in (0, \Lambda_0]$, (2.1) *admits at least one radially symmetric solution* $\vartheta \in C^2(B_R) \cap C(\overline{B}_R)$.

The proof of lemma 2.1 will follow as a consequence of some remarks and results to be provided in the sequel. In this regard let σ, T and d be positive numbers and consider the initial value problem

$$\begin{cases} -\Big(r^{N-1} v'(r)\Big)' = r^{N-1}\Big[h(v(r))\; v'(r)^2 + \sigma\Big], \quad 0 < r < T, \\ \\ v(0) = d, \quad v'(0) = 0. \end{cases} \tag{2.2}$$

Lemma 2.2. *There are* $T_0 > 0$ *and a non-negative function* $v \in C^2([0, T_0)) \cap C([0, T_0])$ *satisfying both* (2.2) *with* $T = T_0$ *and the conditions*

$$(i) \quad v(r) > 0, \;\; v'(r) < 0 \quad \text{for} \quad 0 < r < T_0,$$

$$(ii) \quad v(T_0) = 0.$$

At this point we remark, (see section 5), that $v \in C^2([0, T)) \cap C([0, T])$ is a solution of (2.2) iff

$$v(r) = d - \frac{\sigma r^2}{2N} - \int_0^r s^{1-N} \int_0^s t^{N-1} h(v(t)) v'(t)^2 dt ds, \quad 0 \le r < T. \quad (2.3)$$

Proof of lemma 2.2. Pick $\delta > 0$. Denote the norm of $C^1([0,\delta])$ by

$$\|v\|_\delta = \max_{0\le t\le\delta} |v(t)| + \max_{0\le t\le\delta} |v'(t)|.$$

Set

$$E_\delta := \Big\{ v \in C^1([0,\delta]) \mid \|v - d\| \le d/2 \Big\}$$

and consider the operator $\mathcal{F}$ defined by

$$\mathcal{F}v(r) \equiv \mathcal{F}(v(r)) := d - \frac{\sigma r^2}{2N} - \int_0^r s^{1-N} \int_0^s t^{N-1} h(v(t)) v'(t)^2 dt ds, \ 0 \le r \le \delta.$$

It will be shown in section 5 that

$$\begin{aligned} &\text{(i)} \quad \mathcal{F} : E_\delta \to E_\delta \\ &\text{(ii)} \quad \|\mathcal{F}w_2 - \mathcal{F}w_1\|_\delta \le \tfrac{1}{2} \|w_2 - w_1\|_\delta, \quad w_1, w_2 \in E_\delta, \end{aligned} \quad (2.4)$$

where $\delta > 0$ is suitably small. By (2.4) $\mathcal{F}$ has a fixed point $v \in E_\delta$ which in fact, satisfies (2.2) in $[0,\delta]$. As a consequence (2.2) has a solution v.

Verification of lemma 2.2(i). Set

$$\text{(i)} \quad \mathcal{A} := \Big\{ r > 0 \mid \text{(2.2) has a positive solution in} (0, r) \ \Big\},$$

$$\text{(ii)} \quad T_0 := \sup \mathcal{A},$$

We infer by the local existence derived from (2.4) and also by (2.3) that

$$\delta \le T_0 \le \big(2Nd/\sigma\big)^{1/2}. \quad (2.5)$$

Using both the definition of $\mathcal{A}$ and (2.3) we have

$$v(r) > 0 \text{ and } v'(r) < 0, \quad 0 < r < T_0,$$

ending the verification of lemma 2.2(i).

Verification of lemma 2.2(ii). Since $v'(r) < 0$ for $0 < r < T_0$, setting $d_0 := \lim_{t \to T_0^-} v(r)$ we claim that $d_0 = 0$. Indeed assume, on the contrary, that $d_0 > 0$.

Let $\delta > 0$ and consider the set

$$E_\delta(d_0) := \Big\{ v \in C^1([T_0, T_0 + \delta]) \mid \|v - v_0\| \leq d_0/2 \Big\},$$

where

$$\|v\| := \max_{T_0 \leq t \leq T_0 + \delta} |v(t)| + \max_{T_0 \leq t \leq T_0 + \delta} |v'(t)|$$

and

$$v_0(t) := d_0 + \tfrac{\sigma(T_0^2 - t^2)}{2N}, \quad T_0 \leq t \leq T_0 + \delta.$$

Now, for $r \in [T_0, T_0 + \delta]$ we set

$$\widehat{\mathcal{F}} v(r) \equiv \widehat{\mathcal{F}}(v(r)) := v_0(r) - \int_{T_0}^r s^{1-N} \int_{T_0}^s t^{N-1} h(v(t)) v'(t)^2 dt ds.$$

It will be shown in an Appendix that

$$\begin{aligned} &\text{(i)} \quad \widehat{\mathcal{F}} : E_\delta(d_0) \to E_\delta(d_0) \\ &\text{(ii)} \quad \|\widehat{\mathcal{F}} w_2 - \widehat{\mathcal{F}} w_1\| \leq \tfrac{1}{2} \|w_2 - w_1\|, \quad w_1, w_2 \in E_\delta(d_0). \end{aligned} \tag{2.6}$$

By (2.6), $\widehat{\mathcal{F}}$ has a fixed point in $v \in E_\delta(d_0)$ and by the very definition of $\widehat{\mathcal{F}}$, v satisfies

$$v(r) = v_0(r) - \int_0^r s^{1-N} \int_{T_0}^s t^{N-1} h(v(t)) v'(t)^2 dt \; ds, \quad T_0 \leq r \leq T_0 + \delta.$$

As a consequence (2.2) holds for $r \in [0, T_0 + \delta)$, contradicting the definition of

T_0.

Therefore $d_0 = 0$, showing lemma 2.2(ii) and to finish the proof set $v(T_0) := 0$.

It remains to show that $v \in C^2([0, T_0)) \cap C([0, T_0])$. Integrating from 0 to r in (2.2) once, we get to

$$-v'(r) = \tfrac{1}{r^{N-1}} \int_0^r s^{N-1} h(v(s))(v'(s))^2 ds + \frac{\sigma}{N}\, r. \tag{2.7}$$

Differentiating the expression above we get for $r \in (0, T_0)$,

$$v''(r) = -\tfrac{\sigma}{N} - (1-N) r^{-N} \textstyle\int_0^r s^{N-1} h(v(s)) v'(s)^2 ds - h(v(r)) v'(r)^2$$

and so $v \in C^2((0, T_0)) \cap C([0, T_0])$ by some computations we have

$$v''(0) = \lim_{r \to 0} v''(r) = -\frac{\sigma}{N}.$$

showing that $v \in C^2([0, T_0)) \cap C([0, T_0])$. Lemma 2.2 is proved.

$\square$

Proof of lemma 2.1. Let $\sigma = \max_{\overline{\Omega}} \Psi_1$, pick $d < \sigma R^2/2N$ and consider the solution $v \in C^2([0, T_0)) \cap C([0, T_0])$ of (2.2) given by lemma 2.2. Reminding that by (2.5), $T_0/R \leq 1$, set

$$\widetilde{\vartheta}(r) := \frac{R^2}{T_0^2}\, v(\frac{rT_0}{R}), \quad 0 \leq r \leq R.$$

It follows that

$$\widetilde{\vartheta}'(r) = \frac{R}{T_0} v'(\frac{T_0 r}{R}), \quad \widetilde{\vartheta}(r) > 0, \quad \widetilde{\vartheta}(0) = \frac{R^2}{T_0^2} d, \quad \widetilde{\vartheta}(R) = 0.$$

Setting $s := rT_0/R$ and reminding that $T_0/R \leq 1$ we have $0 < s \leq r$. Thus,

$$\begin{aligned}
-\big(r^{N-1}\widetilde{\vartheta}'(r)\big)' &= -\frac{d}{dr}\Big((r\frac{T_0}{R})^{N-1}\ v'(\frac{rT_0}{R})\Big)\frac{R}{T_0}\Big(\frac{R}{T_0}\Big)^{N-1} \\
&= r^{N-1}\big(\frac{T_0}{R}\big)^{N-1}\big[h(v(\frac{rT_0}{R})\ v'(\frac{rT_0}{R})^2+\sigma\big]\big(\frac{R}{T_0}\big)^{N-1}.
\end{aligned}$$

Using the fact that h is monotone non-increasing we infer that

$$-\Big(r^{N-1}\widetilde{\vartheta}'(r)\Big)' \geq r^{N-1}\Big[\Big(\frac{T_0}{R}\Big)^2\ h(\widetilde{\vartheta}(r))\ \widetilde{\vartheta}'(r)^2+\sigma\Big].$$

Setting $\Lambda_0 := \Lambda_0(R) = \Big(T_0/R\Big)^2$ and taking $\lambda \in [0, \Lambda_0]$ we infer that

$$-\Big(r^{N-1}\widetilde{\vartheta}'(r)\Big)' \geq r^{N-1}\Big[\lambda\ h(\widetilde{\vartheta}(r))\ \widetilde{\vartheta}'(r)^2+\sigma\Big],\quad 0<r<R.$$

Setting $\vartheta(x) := \widetilde{\vartheta}(|x|) := \widetilde{\vartheta}(r)$, where $r := |x|$ we get to

$$-\Delta\vartheta \geq \lambda\ h(\vartheta)\ |\nabla\vartheta|^2 + \Psi_1(x)\ \text{ in }\ B_R,$$

and reminding that $v \in C^2([0,T_0)) \cap C([0,T_0])$ we infer that $\vartheta \in C^2(B_R) \cap C(\overline{B}_R)$, ending the proof of lemma 2.1.

□

3 The Auxiliary Problem with a Singular Monotone Term

The main objective of this section is to prove theorem 1.2. We will make use of a well known result on lower and upper solutions, namely theorem 6.5 by Kazdan & Kramer [4]. In this regard consider the family of problems

$$\begin{cases} -\Delta u = \lambda\ h(u)\ |\nabla u|^2 + \Psi_\epsilon(x)\ \text{ in }\ \Omega, \\[2ex] \quad u > \epsilon\ \text{ in }\ \Omega,\quad u \geq \epsilon\ \text{ on }\ \partial\Omega, \end{cases} \tag{3.1}$$

where $\epsilon > 0$ is a parameter and $\Psi_\epsilon(x) := \Psi(x) + \epsilon,\ x \in \overline{\Omega}$. We will prove the following basic lemma.

Lemma 3.1. *Assume* (1.3) *and* (1.5)$(i)(ii)$. *Then there are* $\epsilon_0 > 0$ *and a positive number* Λ_Ω *such that for each* $(\epsilon, \lambda) \in (0, \epsilon_0) \times (0, \Lambda_\Omega)$ *problem* (3.1) *has a solution* $u_\epsilon \in C^2(\overline{\Omega})$.

Proof of lemma 3.1. At first set

$$R_\Omega := \sup_{x \in \overline{\Omega}} |x|. \tag{3.2}$$

Construction of an upper solution for (3.1). Pick $R = (3/2)R_\Omega$ in lemma 2.1, let ϑ be the solution of (2.1) given by lemma 2.1 and set $\epsilon_0 := \min\{\widetilde{\vartheta}(R), 1\}$. Notice that by the definition of ϑ in the proof of lemma 2.2 ϵ_0 is positive and Λ_0 depends on Ω.

Set $\Lambda_\Omega := \Lambda_0(R)$, let $\epsilon \in (0, \epsilon_0)$ and set $u_\epsilon := \vartheta + \epsilon$. If $\lambda \in (0, \Lambda_\Omega]$, by lemma 2.1,

$$-\Delta u_\epsilon \geq \lambda\ h(u_\epsilon)\ |\nabla u_\epsilon|^2 + \Psi_\epsilon \ \text{ in } \ B_R,$$

$$u_\epsilon > \epsilon \ \text{ in } \ B_R, \ \ u_\epsilon \geq \epsilon \ \text{ on } \ \partial B_R.$$

Notice that actually u_ϵ satisfies

$$-\Delta u_\epsilon \geq \lambda\ h(u_\epsilon)\ |\nabla u_\epsilon|^2 + \Psi_\epsilon \ \text{ in } \ \Omega,$$

$$u_\epsilon > \epsilon \ \text{ in } \ \Omega, \quad u_\epsilon \geq \epsilon \ \text{ on } \ \partial\Omega.$$

This shows that for each $(\epsilon, \lambda) \in (0, \epsilon_0) \times (0, \Lambda_\Omega]$, $u_\epsilon \in C^2(\overline{\Omega})$ is an upper solution of (3.1).

Construction of a lower solution for (3.1). Take $p > N$ and let $\widetilde{\omega}$ be the unique solution in $W^{2,p}(\Omega) \cap W_0^{1,p}(\Omega)$ of the problem

$$-\Delta\widetilde{\omega} = \Psi(x) \ \text{ in } \ \Omega, \ \ \widetilde{\omega} > 0 \ \text{ in } \ \Omega, \quad \widetilde{\omega} = 0 \ \text{ on } \ \partial\Omega.$$

Take $\epsilon \in (0, \epsilon_0)$. Setting $\omega_\epsilon = \widetilde{\omega} + \epsilon$ it follows that

$$-\Delta\omega_\epsilon \leq \lambda \ h(\omega_\epsilon) \ |\nabla\omega_\epsilon|^2 + \Psi_\epsilon \ \text{ in } \ \Omega,$$

$$\omega_\epsilon > \epsilon \text{ in } \ \Omega, \ \ \omega_\epsilon = \epsilon \ \text{ on } \ \partial\Omega,$$

provided $(\epsilon, \lambda) \in (0, \epsilon_0) \times (0, \Lambda_\Omega]$. In addition, notice that

$$-\Delta(u_\epsilon - \omega_\epsilon) > 0 \ \text{ in } \ \Omega, \quad u_\epsilon - \omega_\epsilon \geq 0 \ \text{ on } \ \partial\Omega,$$

which leads by the Maximum Principle to $u_\epsilon \geq \omega_\epsilon$ in Ω. Applying theorem 6.5 of [4] we infer that (3.1) has a solution $u^\epsilon \in W^{2,p}(\Omega)$ provided $(\epsilon, \lambda) \in (0, \epsilon_0) \times (0, \Lambda_\Omega]$.

□

4 Proofs of the Main Theorems

At first we proceed to the

Proof of Theorem 1.2. Let $(\epsilon, \lambda) \in (0, \epsilon_0) \times (0, \Lambda_\Omega]$ and notice that, by the proof of lemma 3.1, $u^\epsilon > \widetilde{\omega}$ in $\overline{\Omega}$. We claim that

$$u^\epsilon \geq u^\delta \ \text{ in } \ \Omega \ \text{ if } \ \epsilon > \delta. \tag{4.1}$$

Indeed, pick $\delta, \epsilon \in (0, \epsilon_0]$ with $\delta < \epsilon$. Assume, on the contrary, that

$$u^\epsilon(x_0) < u^\delta(x_0)$$

for some $x_0 \in \Omega$. Since,

$$(u^\delta - u^\epsilon)(x) = \delta - \epsilon < 0 \quad \text{for} \quad x \in \partial\Omega$$

we have

$$\max_{x\in\overline{\Omega}}(u^\delta - u^\epsilon)(x) = (u^\delta - u^\epsilon)(x_1) \geq (u^\delta - u^\epsilon)(x_0) > 0,$$

for some $x_1 \in \Omega$. It follows that

$$\nabla u^\delta(x_1) = \nabla u^\epsilon(x_1) \quad \text{and} \quad \Delta(u^\delta(x_1) - u^\epsilon(x_1)) \leq 0.$$

Thus

$$\begin{aligned}
\Delta u^\delta(x_1) - \Delta u^\epsilon(x_1) \quad &= \quad -\lambda\ h(u^\delta(x_1))\ |\nabla u^\delta(x_1)|^2 - \Psi_\delta(x_1) \\
&+ \quad \lambda\ h(u^\epsilon(x_1))\ |\nabla u^\epsilon(x_1)|^2 + \Psi_\epsilon(x_1) \\
&= \quad \lambda\ |\nabla u^\delta(x_1)|^2 \Big(h(u^\epsilon(x_1)) - h(u^\delta(x_1)) \Big) + (\epsilon - \delta).
\end{aligned}$$

Since h is non-decreasing it follows that $0 < \epsilon - \delta \leq 0$, which is impossible. So the claim (4.1) holds true.

Using (4.1), set

$$\overline{u}(x) = \lim_{\epsilon\to 0} u^\epsilon(x), \quad x \in \overline{\Omega}. \tag{4.2}$$

The function $\overline{u} : \overline{\Omega} \to [0, \infty)$ so defined satisfies $\overline{u}(x) \geq \widetilde{\omega}(x) > 0$ for $x \in \Omega$. In order to finish the proof of theorem 1.2 we claim that

$$\begin{gathered}
\text{(i) } \overline{u} \in C^2(\Omega) \cap C(\overline{\Omega}) \\
\text{(ii) } -\Delta\overline{u}(x) = \lambda\ h(\overline{u}(x))\ |\nabla\overline{u}(x)|^2 + \Psi(x), \text{ in } \Omega \\
\text{(iii) } \overline{u} = 0 \quad \text{on } \partial\Omega.
\end{gathered} \tag{4.3}$$

To show (4.3) notice at first that $\overline{u} \in L^\infty(\Omega)$. Let $n \geq 1$ be an integer. Setting $\epsilon_n := 1/n$, , $u^{\epsilon_n} := u_n$ and $\Psi_{\epsilon_n} := \Psi_n := \Psi + \frac{1}{n}$ we have

$$\begin{aligned} &-\Delta u_n = \lambda\ h(u_n)\ |\nabla u_n|^2 + \Psi_n \ \text{ in } \ \Omega, \\ &u_n \in W^{2,p}(\Omega), \ \ \widetilde{\omega} < u_n \leq C_0 \ \text{ on } \ \overline{\Omega}, \end{aligned} \tag{4.4}$$

where $p > N$ and $C_0 > 0$ is some positive constant. As a consequence,

$$-\int_\Omega u_n \Delta\phi\ dx = \int_\Omega \lambda h(u_n)|\nabla u_n|^2 \phi\ dx + \int_\Omega \Psi_n \phi\ dx, \quad \phi \in C_0^\infty(\Omega).$$

Let $\{\Omega_k\}_{k=1}^\infty$ be a sequence of bounded smooth sub-domains of Ω such that

$$\overline{\Omega}_k \subset \Omega_{k+1} \ \text{ and } \ \Omega = \cup \Omega_k.$$

Let $\ell \geq 1$ be an integer. Pick $\phi \in C_0^\infty(\Omega)$ such that $0 \leq \phi \leq 1$ and $\phi := 1$ on $\overline{\Omega}_\ell$.

Then

$$\lambda \int_{\Omega_\ell} h(u_n)|\nabla u_n|^2\ dx \leq -\int_\Omega u_n \Delta\phi\ dx - \int_\Omega \Psi_n \phi\ dx$$

which leads to

$$\lambda h(C_0) \int_{\Omega_\ell} |\nabla u_n|^2\ dx \leq C_0 \int_\Omega |\Delta\phi|\ dx + \int_\Omega (|\Psi|_\infty + 1) dx,$$

showing that u_n is bounded in $H^1(\Omega_\ell)$. Passing to a subsequence we find that

$$\begin{gathered} u_n \rightharpoonup v \ \text{ in } \ H^1(\Omega_\ell), \\ u_n \to v \ \text{ in } \ L^s(\Omega_\ell), \ \ 1 \leq s < 2^*, \\ u_n \to v \ \text{ a.e. in } \ \Omega_\ell. \end{gathered}$$

By (4.2), $v = \overline{u}$ a.e. in Ω_ℓ. It follows by a standard diagonal process that, up to subsequences,

$$u_n \rightharpoonup \overline{u} \text{ in } H^1_{loc}(\Omega) \text{ and } u_n \to \overline{u} \text{ in } L^s_{loc}(\Omega), \quad 1 \le s < 2^*.$$

Now set

$$f_n(x) := \lambda h(u_n(x))|\nabla u_n(x)|^2 + \Psi_n(x), \; x \in \Omega$$

and pick an integer $k \ge 1$. Since $u_n \in C^2(\Omega)$ we get using (4.4) that

$$u_n \in W^{2,p}(\Omega_{k+1}), \quad f_n \in L^\infty(\Omega_{k+1}),$$
$$-\Delta u_n = f_n \text{ a.e. in } \Omega_{k+2}.$$

By the a priori estimates for elliptic operators there is a constant $C > 0$ such that

$$|u_n|_{W^{2,p}(\Omega_{k+1})} \le C(|u_n|_{L^p(\Omega_{k+2})} + |f_n|_{L^p(\Omega_{k+2})}).$$

Now, we claim that

$$|f_n|_{L^p(\Omega_{k+2})} \text{ is bounded.} \tag{4.5}$$

Indeed, since $C_{k,0} \le u_n(x) \le C_{k,1}$ for $x \in \overline{\Omega}_{k+2}$ and for some constants $C_{k,0}, C_{k,1} > 0$ it follows that

$$|f_n(x)| \le C_{k,2} \, |\nabla u_n(x)|^2 + C_{k,4}, \quad x \in \overline{\Omega}_{k+2}$$

for $n \ge 1$.

By Ladyzenskaya & Uraltseva [7, theorem 3.1, pg 266] we infer that

$$\max_{x\in\overline{\Omega}_{k+1}} |\nabla u_n(x)|^2 \le C_{k+1}$$

for some constant $C_{k+1} > 0$.

As a consequence, $|f_n(x)| \le C_{k,5}$ for $x \in \overline{\Omega}_{k+1}$ and $n \ge 1$ and for some constant $C_{k,5} > 0$, showing (4.5).

Thus by (4.4), $|u_n|_{W^{2,p}(\Omega_{k+1})}$ is bounded and it follows by a standard embedding theorem that for some $\alpha \in (0,1)$, $|u_n|_{C^{1,\alpha}(\overline{\Omega}_{k+1})}$ is bounded, as well.

Recalling that h is Lipschitz continuous we have

$$|h(u_n(x)) - h(u_n(y))| \le C|u_n(x) - u_n(y)| \le C|x-y|^\alpha, \quad x, y \in \overline{\Omega}_{k+1},$$

for some positive constant C. As a consequence, f_n is bounded in $C^{0,\alpha}(\overline{\Omega}_{k+1})$.

By the Schauder estimates

$$|u_n|_{C^{2,\alpha}(\overline{\Omega}_k)} \le C(|u_n|_{C^0(\overline{\Omega}_{k+1})} + |f_n|_{C^{0,\alpha}(\overline{\Omega}_{k+1})}),$$

$|u_n|_{C^{2,\alpha}(\overline{\Omega}_k)}$ is bounded. Eventually passing to a subsequence we have

$$u_n \overset{C^2(\overline{\Omega}_k)}{\to} u_k,$$

for some $u_k \in C^2(\overline{\Omega}_k)$. Actually,

$$-\Delta u_k = \lambda h(u_k(x))|\nabla u_k(x)|^2 + \Psi(x),\ x \in \Omega_k.$$

Notice that $\overline{\Omega}_k \subset \Omega_{k+1}$ and $u_k = u_{k+1|\ \Omega_k}$. Using a standard diagonal limit process it follows that $u_k \to \overline{u}$ in $C^2(\overline{U})$ for each subdomain U of Ω and hence

$$-\Delta\overline{u} = \lambda h(\overline{u})|\nabla\overline{u}(x)|^2 + \Psi(x),\ x \in \Omega. \tag{4.6}$$

To show that $\overline{u} \in C(\overline{\Omega})$ let $x_0 \in \partial\Omega$ and take $\{x_i\} \in \Omega$ such that $x_i \to x_0$. We have $0 \leq \overline{u}(x_i) \leq u_k(x_i)$ so that $\lim_i \overline{u}(x_i) \leq \lim_i u_k(x_i) = u_k(x_0) = 1/k$ and so $\overline{u}(x_0) = 0$. Hence $\overline{u} \in C^2(\Omega) \cap C(\overline{\Omega})$. This shows (4.3). Theorem 1.2 is proved.

$\square$

Next, using the results above we give the proof of theorem 1.1.

Proof of Theorem 1.1. Step 1. (Proof of (i)). Let $\overline{u} := \overline{u}_{\Lambda_\Omega}$ be the solution of (1.6) with $\lambda = \Lambda_\Omega$ given by theorem 1.2. From the proof of theorem 1.2 we have both

$$0 < \widetilde{\omega}(x) \leq \overline{u}(x) \leq \vartheta(x), \quad x \in \Omega,$$

and

$$\widetilde{\vartheta}(r) \leq \widetilde{\vartheta}(0) = \frac{R^2 d}{T_0^2}.$$

Hence

$$\overline{u}(x)^\theta \leq \vartheta(x)^\theta = \widetilde{\vartheta}(r)^\theta \leq \frac{R^{2\theta} d^\theta}{T_0^{2\theta}}$$

so that

$$\frac{1}{\overline{u}(x)^\theta} \geq \frac{T_0^{2\theta}}{R^{2\theta} d^\theta}. \tag{4.7}$$

In addition, by (1.4) and (4.7),

$$h(\overline{u}(x)) \geq \frac{T_0^{2\theta}}{R^{2\theta} d^\theta}\ \beta(\overline{u}(x)). \tag{4.8}$$

By (4.6) and (4.8),

$$
\begin{aligned}
-\Delta\overline{u}(x) &= \Lambda_\Omega \ h(\overline{u}(x)) \ |\nabla\overline{u}(x)|^2 + \Psi(x) \\
&\geq \Lambda_\Omega \ \frac{T_0^{2\theta}}{R^{2\theta}d^\theta} \ \beta(\overline{u}(x)) \ |\nabla\overline{u}(x)|^2 + \Psi(x).
\end{aligned}
$$

Reminding that

$$\Lambda_\Omega := T_0^2/R^2$$

we get

$$-\Delta\overline{u} \geq \ \Big(\frac{T_0^{2(\theta+1)}}{R^{2(\theta+1)}d^\theta}\Big)\beta(\overline{u}) \ |\nabla\overline{u}|^2 + \Psi(x) \ \text{ in } \ \Omega.$$

Setting $\lambda^* := T_0^{2(\theta+1)}/R^{2(\theta+1)}d^\theta$, it follows that

$$-\Delta\overline{u} \geq \ \lambda\beta(\overline{u}) \ |\nabla\overline{u}|^2 + \Psi(x) \ \text{ in } \ \Omega, \quad 0 < \lambda \leq \lambda^*.$$

In conclusion we have shown that

$$
\begin{gathered}
\overline{u} \in C^2(\Omega) \cap C(\overline{\Omega}), \\
0 < \widetilde{\omega}(x) := \underline{u}(x) \leq \overline{u}(x), \quad x \in \Omega, \quad \underline{u} = \overline{u} = 0 \ \text{ on } \ \partial\Omega \\
-\Delta\overline{u} \geq \lambda \ \beta(\overline{u}) \ |\nabla\overline{u}|^2 + \Psi(x) \text{ in } \Omega, \quad -\Delta\underline{u} \leq \lambda \ \beta(\underline{u}) \ |\nabla\underline{u}|^2 + \Psi(x) \ \text{ in } \ \Omega.
\end{gathered}
$$

By lemma 1.3 there is a solution u of (1.1), ending the proof of theorem 1.1(i).

Step 2. (Proof of (ii)). Assume that (1.1) has a solution, say $u \in C^2(\Omega) \cap C(\overline{\Omega})$ and let

$$M := \max_{\overline{\Omega}} u,$$

$$R(s) := \int_s^M \beta(t/\lambda)dt, \quad 0 < s < \min\{M, \lambda M\} := M_\lambda,$$

$$Q(s) := \int_0^s e^{-R(t)} dt, \quad 0 < s < M_\lambda.$$

By elementary computations we have

$$R'(s) = -\beta(s/\lambda) < 0, \quad 0 < s < M_\lambda,$$

$$Q(0) = 0, \quad Q''(s) = -e^{-R(s)} R'(s) = e^{-R(s)} \beta(s/\lambda).$$

Letting

$$v(x) := Q(\lambda u(x))$$

we find that

$$\frac{\partial v}{\partial x_i} = Q'(\lambda u(x)) \lambda \frac{\partial u}{\partial x_i},$$
$$\frac{\partial^2 v}{\partial x_i^2} = Q''(\lambda u(x)) \lambda^2 (\frac{\partial u}{\partial x_i})^2 + Q'(\lambda u(x)) \lambda \frac{\partial^2 u}{\partial x_i^2}.$$

Hence, $v \in C^2(\Omega) \cap C(\overline{\Omega})$ and for each $x \in \Omega$,

$$\begin{aligned}
\Delta v(x) &= Q''(\lambda u(x)) \lambda^2 |\nabla u(x)|^2 + Q'(\lambda u(x)) \lambda \Delta u(x) \\
&= Q''(\lambda u(x)) \lambda^2 |\nabla u(x)|^2 - Q'(\lambda u(x)) \lambda^2 \beta(u(x)) |\nabla u(x)|^2 \\
&= |\nabla u(x)|^2 \lambda^2 \Big(e^{-R(\lambda u(x))} \beta(u(x)) - e^{-R(\lambda u(x))} \beta(u(x)) \Big) = 0.
\end{aligned}$$

Since also $v = 0$ on $\partial\Omega$ it follows that $v \equiv 0$ and hence $u \equiv 0$ as well. This ends the proof of theorem 1.1(ii).

□

5 Appendix

Verification of (2.4)**.** To show (2.4)(i), letting $w \in E_\delta$ and $r \in [0,\delta]$ we have

$$d/2 \le w(r) \le 3d/2 \quad \text{and} \quad |w'(r)| \le d/2.$$

So $\mathcal{F}w \in C^1([0,\delta])$. Choosing δ eventually smaller we have both

$$\begin{aligned} |\mathcal{F}(w(r)) - d| &\le \frac{\sigma r^2}{2N} + \int_0^r \int_0^r t^{N-1} h(w(t)) w'(t)^2 dt ds \\ &\le \Big[\frac{\sigma}{2N} + \frac{d^2}{4}\Big(\max_{d/2 \le t \le 3d/2} h(t)\Big)\Big]\delta^2 \end{aligned}$$

and

$$\begin{aligned} \Big|\Big(\mathcal{F}(w(r)) - d\Big)'\Big| &\le \frac{\sigma r}{N} + \int_0^r h(w(t))\ w'(t)^2\ dt \\ &\le \Big[\frac{\sigma}{N} + \frac{d^2}{4}\Big(\max_{d/2 \le t \le 3d/2} h(t)\Big)\Big]\delta^2. \end{aligned}$$

Picking δ even smaller it follows that

$$\|\mathcal{F}(w(r)) - d\|_\delta \le d/2, \quad 0 \le r \le \delta,$$

showing (2.4)(i).

□

In order to show (2.4)(ii), let $w_1, w_2 \in E_\delta$ and $0 \le r \le \delta$. Then

$$|\mathcal{F}(w_2(r)) - \mathcal{F}(w_1(r))| \le C_d \frac{\delta^2}{2}\Big[\max_{0 \le t \le \delta} |w_2'(t) - w_1'(t)| + \max_{0 \le t \le \delta} |w_2(t) - w_1(t)|\Big],$$

where $C_d > 0$ is a constant. Choosing $\delta > 0$ even smaller we get

$$\max_{0 \le t \le \delta} |\mathcal{F}(w_2(r)) - \mathcal{F}(w_1(r))| \le \tfrac{1}{4}\|w_2 - w_1\|_\delta$$

and estimating in a similar way,

$$\max_{0\le t\le\delta} |\mathcal{F}(w_2(r))' - \mathcal{F}(w_1(r))'| \le \tfrac{1}{4}\|w_2 - w_1\|_\delta.$$

Therefore,

$$\|\mathcal{F}w_2 - \mathcal{F}w_1\|_\delta \le \tfrac{1}{2}\|w_2 - w_1\|_\delta,\ \ w_2, w_1 \in E_\delta,$$

showing (2.4)(ii).

□

Verification of (2.6)**.** To show (2.6)(i), letting $w \in E_\delta(d_0)$ then

$$|\widehat{\mathcal{F}}(w(r)) - v_0(r)| \le \int_{T_0}^{r}\int_{T_0}^{s} h(w(t))w'(t)^2 dtds,$$

where $T_0 \le t, s \le T_0 + \delta$. Further on, if $t \in [T_0, T_0 + \delta]$ then

$$v_0(t) - d_0/2 \le w(t) \le v_0(t) + d_0/2$$

and

$$\begin{aligned} |w'(t)| &\le d_0/2 + |v_0(t)| \\ &\le d_0/2 + \frac{\sigma t}{N}. \end{aligned}$$

Noticing that $v_0(T_0) = d_0$ and picking $\delta > 0$ small enough we have

$$d_0/4 \le w(t) \le 2d_0 \ \text{ and } \ |w'(t)| \le d_0/2 + \frac{2T_0\sigma}{N}.$$

Hence

$$|\widehat{\mathcal{F}}(w(r)) - v_0(r)| \le \Big(\max_{d_0/4\le t\le 2d_0} h(t)\Big)\Big(\frac{d_0}{2} + \frac{2T_0\sigma}{N}\Big)^2 (r - T_0)^2$$

so that

$$|\widehat{\mathcal{F}}(w(r)) - v_0(r)| \le \Big(\max_{d_0/4\le t\le 2d_0} h(t)\Big)\Big(\frac{d_0}{2} + \frac{2T_0\sigma}{N}\Big)^2 \delta^2. \tag{5.2}$$

On the other hand,

$$\begin{aligned} |\widehat{\mathcal{F}}(w(r))' - v_0'(r)| &\le \int_{T_0}^{r} h(w(t))w'(t)^2 dt \\ &\le \Big(\max_{d_0/4\le t\le 2d_0} h(t)\Big)\Big(\frac{d_0}{2} + \frac{2T_0\sigma}{N}\Big)(r-T_0). \end{aligned}$$

and picking δ smaller we have

$$|\widehat{\mathcal{F}}(w(r))' - v_0'(r)| \le \Big(\max_{d_0/4\le t\le 2d_0} h(t)\Big)\Big(\frac{d_0}{2} + \frac{2T_0\sigma}{N}\Big)\delta. \tag{5.3}$$

By (5.2) and (5.3) we get to

$$\|\widehat{\mathcal{F}}w - v_0\|_\delta \le \frac{d_0}{2},$$

showing (2.6)(i) that is

$$\widehat{\mathcal{F}}(E_\delta(d_0)) \subset E_\delta(d_0).$$

In order to show (2.6)(ii), let $w_1, w_2 \in E_\delta(d_0)$ and choose δ small enough. Then for $T_0 \le t \le T_0 + \delta$, we have

$$|\widehat{\mathcal{F}}(w_2(r)) - \widehat{\mathcal{F}}(w_1(r))| \le C_{d_0}\delta^2\Big[\max_{T_0\le t\le T_0+\delta}|w_2'(t) - w_1'(t)| + \max_{T_0\le t\le T_0+\delta}|w_2(t) - w_1(t)|\Big],$$

showing (2.6)(ii). One also shows that

$$|\widehat{\mathcal{F}}(w_2(r))' - \widehat{\mathcal{F}}(w_1(r))'| \le C_{d_0}'\delta\Big[\max_{T_0\le t\le T_0+\delta}|w_2'(t) - w_1'(t)| + \max_{T_0\le t\le T_0+\delta}|w_2(t) - w_1(t)|\Big],$$

showing (2.6).

□

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J. V. Gonçalves, A. L. Melo, C. A. Santos
Universidade de Brasília
Departamento de Matemática
70910-900 Brasília, DF - Brazil
E-mail: jv@mat.unb.br
E-mail: csantos@unb.br
E-mail: almelo@unb.br