

Monotonicity and Symmetry results for nonlocal elliptic problem in the half space

Alexander Quaas
Departamento de Matemática
Universidad Santa María (Chile)

Mostly Maximum Principle
Banff

Joint work B. Barrios, L. del Pezzo, J. García-Melián

Problem

We consider the problem:

$$(*) \quad \begin{cases} (-\Delta)^s u = f(u) & \text{in } \mathbb{R}_+^N, \\ u = 0 & \text{in } \mathbb{R}^N \setminus \mathbb{R}_+^N, \end{cases}$$

Problem

We consider the problem:

$$(*) \quad \begin{cases} (-\Delta)^s u = f(u) & \text{in } \mathbb{R}_+^N, \\ u = 0 & \text{in } \mathbb{R}^N \setminus \mathbb{R}_+^N, \end{cases}$$

where

$$\mathbb{R}_+^N = \{x \in \mathbb{R}^N : x_N > 0\}$$

Problem

We consider the problem:

$$(*) \quad \begin{cases} (-\Delta)^s u = f(u) & \text{in } \mathbb{R}_+^N, \\ u = 0 & \text{in } \mathbb{R}^N \setminus \mathbb{R}_+^N, \end{cases}$$

where

$$\mathbb{R}_+^N = \{x \in \mathbb{R}^N : x_N > 0\}$$

(we use the conventional notation $x = (x', x_N)$ for a point $x \in \mathbb{R}^N$).

Problem

We consider the problem:

$$(*) \quad \begin{cases} (-\Delta)^s u = f(u) & \text{in } \mathbb{R}_+^N, \\ u = 0 & \text{in } \mathbb{R}^N \setminus \mathbb{R}_+^N, \end{cases}$$

where

$$\mathbb{R}_+^N = \{x \in \mathbb{R}^N : x_N > 0\}$$

(we use the conventional notation $x = (x', x_N)$ for a point $x \in \mathbb{R}^N$).

The function $f : [0, +\infty) \rightarrow \mathbb{R}$ is **Lipschitz or C^1**

Problem

We consider the problem:

$$(*) \quad \begin{cases} (-\Delta)^s u = f(u) & \text{in } \mathbb{R}_+^N, \\ u = 0 & \text{in } \mathbb{R}^N \setminus \mathbb{R}_+^N, \end{cases}$$

where

$$\mathbb{R}_+^N = \{x \in \mathbb{R}^N : x_N > 0\}$$

(we use the conventional notation $x = (x', x_N)$ for a point $x \in \mathbb{R}^N$).

The function $f : [0, +\infty) \rightarrow \mathbb{R}$ is **Lipschitz or C^1** and we deal only with **nonnegative solutions**.

Case of $s=1$

Questions: for a **nonnegative** solution u of

$$\begin{cases} -\Delta u = f(u) & \text{in } \mathbb{R}_+^N \\ u = 0 & \text{on } \partial\mathbb{R}_+^N, \end{cases}$$

Case of $s=1$

Questions: for a **nonnegative** solution u of

$$\begin{cases} -\Delta u = f(u) & \text{in } \mathbb{R}_+^N \\ u = 0 & \text{on } \partial\mathbb{R}_+^N, \end{cases}$$

does it hold that:

Case of $s=1$

Questions: for a **nonnegative** solution u of

$$\begin{cases} -\Delta u = f(u) & \text{in } \mathbb{R}_+^N \\ u = 0 & \text{on } \partial\mathbb{R}_+^N, \end{cases}$$

does it hold that:

- u is **monotone** in x_N :

$$\frac{\partial u}{\partial x_N} > 0 \quad \text{in } \mathbb{R}_+^N?$$

Case of $s=1$

Questions: for a **nonnegative** solution u of

$$\begin{cases} -\Delta u = f(u) & \text{in } \mathbb{R}_+^N \\ u = 0 & \text{on } \partial\mathbb{R}_+^N, \end{cases}$$

does it hold that:

- u is **monotone** in x_N :

$$\frac{\partial u}{\partial x_N} > 0 \quad \text{in } \mathbb{R}_+^N?$$

- u is **symmetric**:

$$u(x) = v(x_N)?$$

Some answers

Monotonicity

The crucial assumption is $f(0) \geq 0$ (this implies nonnegative solutions are actually positive).

Some answers

Monotonicity

The crucial assumption is $f(0) \geq 0$ (this implies nonnegative solutions are actually positive).

- N. Dancer (1986 , 1992): some additional assumptions on f
+ boundedness of $u \implies u$ is **monotone**.

Some answers

Monotonicity

The crucial assumption is $f(0) \geq 0$ (this implies nonnegative solutions are actually positive).

- N. Dancer (1986 , 1992): some additional assumptions on f + boundedness of $u \implies u$ is monotone.
- H. Berestycki, L. Caffarelli and L. Nirenberg (1996, 1997): f Lipschitz $\implies u$ is monotone.

Some answers

Monotonicity

The crucial assumption is $f(0) \geq 0$ (this implies nonnegative solutions are actually positive).

- N. Dancer (1986 , 1992): some additional assumptions on f + boundedness of $u \implies u$ is **monotone**.
- H. Berestycki, L. Caffarelli and L. Nirenberg (1996, 1997): f Lipschitz $\implies u$ is **monotone**.

So, the case $f(0) \geq 0$ is **essentially closed**.

As for the case $f(0) < 0$, only results for $N = 2$ are known:

As for the case $f(0) < 0$, only results for $N = 2$ are known:

- H. Berestycki, L. Caffarelli and L. Nirenberg (1997): f
 $\boxed{\text{Lipschitz}}$ and u $\boxed{\text{positive}} \implies$
 u is monotone.

As for the case $f(0) < 0$, only results for $N = 2$ are known:

- H. Berestycki, L. Caffarelli and L. Nirenberg (1997): f Lipschitz and u positive $\implies u$ is monotone.
- A. Farina, B. Sciunzi (2016): f locally Lipschitz \implies

As for the case $f(0) < 0$, only results for $N = 2$ are known:

- H. Berestycki, L. Caffarelli and L. Nirenberg (1997): f Lipschitz and u positive $\implies u$ is monotone.
- A. Farina, B. Sciunzi (2016): f locally Lipschitz \implies
 - ▶ Either $u > 0$ and u is monotone;

As for the case $f(0) < 0$, only results for $N = 2$ are known:

- H. Berestycki, L. Caffarelli and L. Nirenberg (1997): f Lipschitz and u positive \implies
 u is monotone.
- A. Farina, B. Sciunzi (2016): f locally Lipschitz \implies
 - ▶ Either $u > 0$ and u is monotone;
 - ▶ Or $u(x) = u_0(x_N)$, where u_0 is the unique one-dimensional solution of the problem verifying $u_0(0) = u_0'(0) = 0$.

STILL OPEN

$$f(0) < 0 \text{ and } N \geq 3.$$

Symmetry

Important

Symmetry **does not hold** in general!!

Symmetry

Important

Symmetry **does not hold** in general!!

The function $u(x) = x_N e^{x_1}$ solves

$$\begin{cases} -\Delta u = -u & \text{in } \mathbb{R}_+^N \\ u = 0 & \text{on } \partial\mathbb{R}_+^N, \end{cases}$$

and is not one-dimensional.

Symmetry

Important

Symmetry **does not hold** in general!!

The function $u(x) = x_N e^{x_1}$ solves

$$\begin{cases} -\Delta u = -u & \text{in } \mathbb{R}_+^N \\ u = 0 & \text{on } \partial\mathbb{R}_+^N, \end{cases}$$

and is not one-dimensional.

Therefore for symmetry it is usually assumed that

$$M = \sup_{\mathbb{R}_+^N} u < +\infty.$$

Known results:

- S. Angenent (1985), P. Clément, G. Sweers (1987) some special non-linearities.

Known results:

- S. Angenent (1985), P. Clément, G. Sweers (1987) some special non-linearities.
- H. Berestycki, L. Caffarelli, L. Nirenberg (1993): if

$$\boxed{f(M) \leq 0} \implies u \text{ is symmetric}$$

Known results:

- S. Angenent (1985), P. Clément, G. Sweers (1987) some special non-linearities.

- H. Berestycki, L. Caffarelli, L. Nirenberg (1993): if

$$\boxed{f(M) \leq 0} \implies u \text{ is symmetric}$$

- H. Berestycki, L. Caffarelli, L. Nirenberg (1997):

$$\boxed{u \text{ positive, } N = 2 \text{ or } N = 3 \text{ and } f \in C^1, f(0) \geq 0}, \implies u \text{ is symmetric.}$$

Known results:

- S. Angenent (1985), P. Clément, G. Sweers (1987) some special non-linearities.
- H. Berestycki, L. Caffarelli, L. Nirenberg (1993): if $f(M) \leq 0 \implies u$ is symmetric
- H. Berestycki, L. Caffarelli, L. Nirenberg (1997): u positive, $N = 2$ or $N = 3$ and $f \in C^1$, $f(0) \geq 0$, $\implies u$ is symmetric.
- A. Farina, E. Valdinoci (2010): u positive, $N = 3$ and f locally Lipschitz or $N = 4, 5$ and special f 's $\implies u$ is symmetric.

STILL OPEN

$$N \geq 3 \text{ and } f(M) > 0.$$

STILL OPEN

$$N \geq 3 \text{ and } f(M) > 0.$$

Conjecture A (BCN, ASNP 1997)

If u is positive, then $f(M) = 0$ and therefore u is one-dimensional.

An interesting example related to this conjecture:

$$\begin{cases} -\Delta u = u - 1 & \text{in } \mathbb{R}_+^N \\ u = 0 & \text{on } \partial\mathbb{R}_+^N. \end{cases}$$

An interesting example related to this conjecture:

$$\begin{cases} -\Delta u = u - 1 & \text{in } \mathbb{R}_+^N \\ u = 0 & \text{on } \partial\mathbb{R}_+^N. \end{cases}$$

This problem admits a nonnegative solution

$$u_0(x) = 1 - \cos x_N.$$

An interesting example related to this conjecture:

$$\begin{cases} -\Delta u = u - 1 & \text{in } \mathbb{R}_+^N \\ u = 0 & \text{on } \partial\mathbb{R}_+^N. \end{cases}$$

This problem admits a nonnegative solution

$$u_0(x) = 1 - \cos x_N.$$

Conjecture-Now-Theorem for a special case (BCN 1997)

u_0 is the only nonnegative solution of this problem.

An interesting example related to this conjecture:

$$\begin{cases} -\Delta u = u - 1 & \text{in } \mathbb{R}_+^N \\ u = 0 & \text{on } \partial\mathbb{R}_+^N. \end{cases}$$

This problem admits a nonnegative solution

$$u_0(x) = 1 - \cos x_N.$$

Conjecture-Now-Theorem for a special case (BCN 1997)

u_0 is the only nonnegative solution of this problem.

This conjecture has been proved for $N = 2, 3$ (Farina-Soave, Farina-Sciunzi).

An interesting example related to this conjecture:

$$\begin{cases} -\Delta u = u - 1 & \text{in } \mathbb{R}_+^N \\ u = 0 & \text{on } \partial\mathbb{R}_+^N. \end{cases}$$

This problem admits a nonnegative solution

$$u_0(x) = 1 - \cos x_N.$$

Conjecture-Now-Theorem for a special case (BCN 1997)

u_0 is the only nonnegative solution of this problem.

This conjecture has been proved for $N = 2, 3$ (Farina-Soave, Farina-Sciunzi).

For $N \geq 4$. C. Cortázar, M. Elgueta, J. García-Melián. (2016).

Some extension are know for p-Laplacian, fully nonlinear elliptic operator, etc...

$$\begin{cases} (-\Delta)^s u = f(u) & \text{in } \mathbb{R}_+^N, \\ u = 0 & \text{in } \mathbb{R}^N \setminus \mathbb{R}_+^N, \end{cases} \quad (1)$$

here

$$(-\Delta)^s u(x) = \frac{1}{2} \int_{\mathbb{R}^N} \frac{2u(x) - u(x+y) - u(x-y)}{|y|^{N+2s}} dy,$$

Previous cases for **positive monotone nonlinearity** f :

- M. M. Fall, T. Weth (2016): (Green function in the half space)

$$\begin{cases} (-\Delta)^s u = f(u) & \text{in } \mathbb{R}_+^N, \\ u = 0 & \text{in } \mathbb{R}^N \setminus \mathbb{R}_+^N, \end{cases} \quad (1)$$

here

$$(-\Delta)^s u(x) = \frac{1}{2} \int_{\mathbb{R}^N} \frac{2u(x) - u(x+y) - u(x-y)}{|y|^{N+2s}} dy,$$

Previous cases for **positive monotone nonlinearity** f :

- M. M. Fall, T. Weth (2016): (Green function in the half space)
- A. Q., A. Xia (2015). ABP-Strip domain + truncation

$$\begin{cases} (-\Delta)^s u = f(u) & \text{in } \mathbb{R}_+^N, \\ u = 0 & \text{in } \mathbb{R}^N \setminus \mathbb{R}_+^N, \end{cases} \quad (1)$$

here

$$(-\Delta)^s u(x) = \frac{1}{2} \int_{\mathbb{R}^N} \frac{2u(x) - u(x+y) - u(x-y)}{|y|^{N+2s}} dy,$$

Previous cases for **positive monotone nonlinearity** f :

- M. M. Fall, T. Weth (2016): (Green function in the half space)
- A. Q., A. Xia (2015). ABP-Strip domain + truncation
- W. Chen, Y. Fang, R. Yang (2015) for $f(t) = t^p$ (Green function in the half space).

Main Results Monotonicity

Theorem

Assume $f \in C^1(\mathbb{R})$ and let u be a bounded, nonnegative, nontrivial classical solution of (1). Then u is positive and

$$\frac{\partial u}{\partial x_N} > 0 \quad \text{in } \mathbb{R}_+^N.$$

Results one dimensional case

When $s = 1$, however, the corresponding problem

$$\begin{cases} -u'' = f(u) & \text{in } \mathbb{R}_+, \\ u(0) = 0 \end{cases} \quad (2)$$

Easy to see that there exists a bounded solution of (2) if and only if $\rho = \|u\|_{L^\infty(\mathbb{R}_+)}$ verifies $f(\rho) = 0$ and

$$F(t) < F(\rho) \text{ for all } t \in [0, \rho), \quad (F)$$

where F is the primitive of f vanishing at zero, $F(t) = \int_0^t f(\tau) d\tau$.

Results one dimensional case

Theorem

Assume f is locally Lipschitz and $\rho > 0$ is such that $f(\rho) = 0$ and condition (F) is verified. Then there exists a unique positive solution u of $(*)$ ($N = 1$) with the property

$$\|u\|_{L^\infty(\mathbb{R})} = \rho.$$

Moreover, u is strictly increasing and defining $\ell_0 := \lim_{x \rightarrow 0^+} \frac{u(x)}{x^s}$ then

$$\ell_0 = \frac{(2F(\rho))^{\frac{1}{2}}}{\Gamma(1+s)}. \quad (3)$$

Finally, all bounded positive solutions of $(*)$ ($N = 1$) are of the above form.

Results one dimensional case

Theorem

Assume f is locally Lipschitz and $\rho > 0$ is such that $f(\rho) = 0$ and condition (F) is verified. Then there exists a unique positive solution u of $(*)$ ($N = 1$) with the property

$$\|u\|_{L^\infty(\mathbb{R})} = \rho.$$

Moreover, u is strictly increasing and defining $\ell_0 := \lim_{x \rightarrow 0^+} \frac{u(x)}{x^s}$ then

$$\ell_0 = \frac{(2F(\rho))^{\frac{1}{2}}}{\Gamma(1+s)}. \quad (3)$$

Finally, all bounded positive solutions of $(*)$ ($N = 1$) are of the above form.

Main Results

Theorem

Assume f is locally Lipschitz and let u be a bounded positive solution of $()$. Suppose in addition that $\rho = \|u\|_{L^\infty(\mathbb{R}^N)}$ verifies $f(\rho) = 0$. Then f verifies (F) and u is one-dimensional.*

Main Results

Theorem

Assume f is locally Lipschitz and let u be a bounded positive solution of $()$. Suppose in addition that $\rho = \|u\|_{L^\infty(\mathbb{R}^N)}$ verifies $f(\rho) = 0$. Then f verifies (F) and u is one-dimensional.*

Remark: If $f(\rho) \leq 0$ then $f(\rho) = 0$

Ideas of the Proof.

Key points

$$F(\rho) - F(u(a)) = \frac{c(1, s)}{2} \int_{-\infty}^{+\infty} \frac{(u(a) - u(y))^2}{|a - y|^{1+2s}} dy$$
$$+ (1 + 2s) \int_a^{+\infty} \int_{-\infty}^a \frac{(u(x) - u(y))^2}{|x - y|^{2+2s}} dy dx$$

Ideas of the Proof.

Key points

$$\begin{aligned} F(\rho) - F(u(a)) &= \frac{c(1, s)}{2} \int_{-\infty}^{+\infty} \frac{(u(a) - u(y))^2}{|a - y|^{1+2s}} dy \\ &+ (1 + 2s) \int_a^{+\infty} \int_{-\infty}^a \frac{(u(x) - u(y))^2}{|x - y|^{2+2s}} dy dx \\ \ell_0 &= \frac{(2F(\rho))^{\frac{1}{2}}}{\Gamma(1 + s)}. \end{aligned}$$

Ideas of the Proof.

Define

$$I_{\delta, M} := \iint_{A_{\delta, M}} u'(x) \frac{u(x) - u(y)}{|x - y|^{1+2s}} dy dx,$$

$$\begin{aligned} I_{\delta, M} &= \frac{1}{2} \iint_{A_{\delta, M}} \frac{(u(x) - u(y))_x^2}{|x - y|^{1+2s}} dy dx \\ &= \frac{1}{2} \iint_{A_{\delta, M}} \left(\frac{(u(x) - u(y))^2}{|x - y|^{1+2s}} \right)_x dy dx + \frac{1 + 2s}{2} \iint_{A_{\delta, M}} \frac{(x - y)(u(x) - u(y))^2}{|x - y|^{3+2s}} dy dx. \end{aligned}$$

Ideas of the Proof.

$$\begin{aligned} I_{\delta, M} &= \frac{1}{2} \iint_{A_{\delta, M}} \left(\frac{(u(x) - u(y))^2}{|x - y|^{1+2s}} \right)_x dy dx + \frac{1+2s}{2} \iint_{A_{\delta, M}^3} \frac{(u(x) - u(y))^2}{(x - y)^{2+2s}} dy dx \\ &= \frac{1}{2} \oint_{\partial A_{\delta, M}} \frac{(u(x) - u(y))^2}{|x - y|^{1+2s}} dy + \frac{1+2s}{2} \iint_{A_{\delta, M}^3} \frac{(u(x) - u(y))^2}{(x - y)^{2+2s}} dy dx. \end{aligned}$$

Ideas of the Proof.

$$F(\rho) = \mathcal{K}(s)\ell_0^2, \quad (4)$$

where

$$\begin{aligned} \mathcal{K}(s) = \frac{c(1, s)}{2} & \left(-\frac{1}{2s} - \int_{-1}^1 \frac{((t+1)^s - 1)^2}{|t|^{1+2s}} dt + \int_1^{+\infty} \frac{t^{2s} - ((t+1)^s - 1)^2}{t^{1+2s}} dt \right. \\ & \left. + (1+2s) \int_1^{+\infty} \int_0^1 \frac{(t^s - \tau^s)^2}{(t-\tau)^{2+2s}} d\tau dt \right). \end{aligned} \quad (5)$$

Thanks!

Thank you for your attention!