

SIGN-CHANGING STATIONARY SOLUTIONS AND BLOWUP FOR THE TWO POWER NONLINEAR HEAT EQUATION IN A BALL

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ABSTRACT. Consider the nonlinear heat equation

$$u_t = \Delta u + |u|^{p-1}u - |u|^{q-1}u, \quad (0.1)$$

where $t \geq 0$ and $x \in \Omega$, the unit ball of \mathbb{R}^N , $N \geq 3$, with Dirichlet boundary conditions. Let h be a radially symmetric, sign-changing stationary solution of (0.1). We prove that the solution of (0.1) with initial value λh blows up in finite time if $|\lambda - 1| > 0$ is sufficiently small and if $1 < q < p < p_S = \frac{N+2}{N-2}$ and p sufficiently close to p_S . This proves that the set of initial data for which the solution is global is not star-shaped around 0.

1. INTRODUCTION

This paper studies finite-time blowup of sign-changing, regular solutions of the initial value problem

$$\begin{cases} u_t = \Delta u + |u|^{p-1}u - |u|^{q-1}u, \\ u|_{\partial\Omega} = 0. \end{cases} \quad (1.1)$$

Here, $u = u(t, x) \in \mathbb{R}$, $t \geq 0$, $x \in \Omega$, and

$$\Omega = B_1, \quad (1.2)$$

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is the (open) unit ball of \mathbb{R}^N ,

$$N \geq 3. \quad (1.3)$$

Furthermore, we consider

$$1 < q < p < p_S, \quad (1.4)$$

where

$$p_S = \frac{N+2}{N-2}. \quad (1.5)$$

It is well known that the initial value problem (1.1) is locally well-posed in $C_0(\Omega)$, where $C_0(\Omega)$ is the Banach space of continuous functions on $\bar{\Omega}$ that vanish on $\partial\Omega$, with the sup norm. More precisely, given $u_0 \in C_0(\Omega)$, there exists a maximal time $0 < T_{u_0} \leq \infty$ and a unique function $u \in C([0, T_{u_0}), C_0(\Omega)) \cap C((0, T_{u_0}), C^2(\bar{\Omega})) \cap C^1((0, T_{u_0}), C_0(\Omega))$ which is a classical solution of (1.1) on $(0, T_{u_0})$ and such that $u(0) = u_0$. Furthermore if $T_{u_0} < \infty$, then $\lim_{t \uparrow T_{u_0}} \|u(t)\|_\infty = \infty$, and we say that u blows up in finite time. In addition, if $v \in C([0, T), C_0(\Omega)) \cap C((0, T), C^2(\bar{\Omega})) \cap C^1((0, T), C_0(\Omega))$ is a supersolution of (1.1), i.e $v_t - \Delta v \geq |v|^{p-1}v - |v|^{q-1}v$, $v|_{\partial\Omega} \geq 0$ and $v(0) \geq u_0$, then $v(t) \geq u(t)$ as long as both u and v are defined. The notion of subsolution is defined with reversed inequalities, yielding the analogous conclusion. See, for example Proposition 52.6 in [17].

We define the set \mathcal{G} by

$$\mathcal{G} = \{u_0 \in C_0(\Omega), T_{u_0} = \infty\}.$$

It is interesting to study the geometrical properties of the set \mathcal{G} . First of all we note that every solution h of

$$\begin{cases} -\Delta h = |h|^{p-1}h - |h|^{q-1}h, \\ h|_{\partial\Omega} = 0, \end{cases} \quad (1.6)$$

is a stationary, hence global, solution of (1.1), whose initial value is of course $u_0 = h$, and so is in \mathcal{G} . Since the nonlinearity $|s|^{p-1}s - |s|^{q-1}s$ satisfies the properties of [3, Theorem 1.1, p. 15], it follows that the set \mathcal{G} is not convex. As $u(t) = 0$ is a solution of (1.1) one can ask if \mathcal{G} has the weaker property of being star-shaped around 0. The aim of this paper is to prove that \mathcal{G} is not star-shaped.

This result is already well-known in the case of a single power nonlinearity

$$\begin{cases} u_t = \Delta u + |u|^{p-1}u, \\ u|_{\partial\Omega} = 0. \end{cases} \quad (1.7)$$

In particular, it is proved in [2] that if h is a radially symmetric, sign-changing stationary solution of the problem (1.7), with $\Omega = B_1$, then the solution of (1.7) with initial value λh blows up in finite time if $|\lambda - 1| > 0$ is sufficiently small and if p is subcritical and sufficiently close to $p_S = \frac{N+2}{N-2}$. More precisely, there exists $1 < \underline{p} < p_S = \frac{N+2}{N-2}$ such that if $\underline{p} < p < p_S$

and if $h \in C_0(\Omega)$ is a radially symmetric, sign-changing stationary solution of (1.7), then there exists $\varepsilon > 0$ such that if $0 < |\lambda - 1| < \varepsilon$, then the classical solution of (1.7) with the initial condition $u(0) = \lambda h$ blows up in finite time. In particular, \mathcal{G} , for the problem (1.7), is not star-shaped.

The fact that h changes sign is fundamental in this affirmation. In fact in the case where $h > 0$ it follows from the comparison principle of the heat equation that if $0 < \lambda \leq 1$, then the solution is global and if $\lambda > 1$, then u blows up in finite time. For an elementary proof of the case $\lambda > 1$, see Theorem 17.8 in [17]. We remark, as was done in [2], that if h changes sign, then h and λh are not comparable if $\lambda \neq 1$.

In addition to the result in [2], it is known that \mathcal{G} for the problem (1.7) is not star-shaped in several other circumstances :

- $N = 3$, $\Omega = B_1$ and $p > 1$ sufficiently near to 1, see [4] ;
- $N \geq 3$, Ω is a general domain and $p < p_S$ sufficiently near to p_S or $p = p_S$, see [14, 15] ;
- $N = 2$, $\Omega = B_1$ or Ω is a general domain and p sufficiently large, see [8, 9].

See [5, 6, 7, 10, 11, 12, 16] for other properties of the set \mathcal{G} for the problem (1.7).

We now turn to problem (1.1), and we recall the following explosion criterion, see [2, Proposition B.1, p. 447].

Proposition 1.1 ([2, Proposition B.1, p. 447]). *Let $\Omega \subset \mathbb{R}^N$ be a smooth bounded domain. Let $g \in C^1(\mathbb{R}, \mathbb{R})$ satisfy $g(0) = 0$,*

$$s^2 g'(s) \geq (1 + \epsilon) s g(s), \quad (1.8)$$

and

$$|g(s)| \leq C(1 + |s|^\beta), \quad (1.9)$$

for all $s \in \mathbb{R}$, where $\epsilon > 0$ and $1 \leq \beta < \frac{N+2}{N-2}$. Let $\psi \in C_0(\Omega)$ be a solution of the equation

$$\begin{cases} -\Delta \psi = g(\psi), \\ \psi|_{\partial\Omega} = 0. \end{cases} \quad (1.10)$$

Let $u_0 \in C_0(\Omega)$ and let $u \in C([0, T_{u_0}); C_0(\Omega))$ be the maximal solution of

$$\begin{cases} u_t = \Delta u + g(u), \\ u|_{\partial\Omega} = 0, \end{cases} \quad (1.11)$$

with the initial condition $u(0) = u_0$. If $\psi^+ \neq 0$ and $u_0 \geq \psi$, $u_0 \neq \psi$, then u blows up in finite time. Similarly if $\psi^- \neq 0$ and $u_0 \leq \psi$, $u_0 \neq \psi$, then u blows up in finite time.

Remark 1.2. Note that if $1 < q < p < p_S$, then $g(s) = |s|^{p-1}s - |s|^{q-1}s$ satisfies (1.8) with $\epsilon = q - 1$ and (1.9) with C sufficiently large and $\beta = p$.

It is immediate that if h is a positive solution of (1.6) with $1 < q < p < p_S$, and if u is the solution of (1.1) with initial value $u(0) = \lambda h$, then for $0 < \lambda \leq 1$, u is global (by the comparison principle) and if $\lambda > 1$, then u blows up in finite time (by Proposition 1.1).

The question remains as to whether or not the result in [2], cited above, concerning sign-changing solutions to (1.7) also carries over to sign-changing solutions of (1.1).

The point of view in this paper is to fix a value of q with

$$1 < q < p_S, \quad (1.12)$$

and then consider all p with

$$q < p < p_S. \quad (1.13)$$

In fact we will ultimately consider what happens as $p \rightarrow p_S$. The main purpose of this paper is to establish the following result.

Theorem 1. Assume (1.2)-(1.3). Given $1 < q < p_S = \frac{N+2}{N-2}$. It follows that there exists $1 < \underline{p} < \bar{p} < p_S$ with the following property. If $\underline{p} < p < p_S$ and if $h_p \in C_0(\Omega)$ is a radially symmetric stationary solution of (1.1) which takes both positive and negative values, then there exist $0 < \underline{\lambda} < 1 < \bar{\lambda}$ such that if $\underline{\lambda} < \lambda < \bar{\lambda}$ and $\lambda \neq 1$, then the classical solution of (1.1) with the initial condition $u(0) = \lambda h$ blows up in finite time.

The first observation is that there does exist a radially symmetric, sign-changing stationary solution of (1.1), since the nonlinearity $|s|^{p-1}s - |s|^{q-1}s$ satisfies the hypothesis of [13, Theorem 2, p. 376]. More precisely, if we consider the problem:

$$\begin{cases} h'' + \frac{N-1}{r}h' + |h|^{p-1}h - |h|^{q-1}h = 0, \\ h(0) = a > 0, \quad h'(0) = 0. \end{cases} \quad (1.14)$$

It is well-known by [13] that (1.14) admits a unique solution $h \in C^2([0, \infty), \mathbb{R})$, which we denote sometimes by $h_p(r, a)$ to emphasize the dependence on a . Recall that we are fixing a value of q satisfying (1.12) and letting p vary in the interval (1.13). Under these conditions, by Theorem 2 in [13] for all integer $m \geq 0$, there exists $a_{p,m}$ such that

- a) $h_p(1, a_{p,m}) = 0$,
- b) $h_p(r, a_{p,m})$ has precisely m zeros in $(0, 1)$.

In particular, $h_p(\cdot, a_{p,m})$, considered as a function on $\Omega = B_1$, is a radially symmetric solution of (1.6) which changes sign precisely m times.

Now, let h_p be any nontrivial solution of (1.6) and consider the linearized operator F_p on $L^2(\Omega)$ defined by

$$\begin{cases} D(F_p) = H^2(\Omega) \cap H_0^1(\Omega), \\ F_p u = -\Delta u - (p|h_p|^{p-1} - q|h_p|^{q-1})u, \quad u \in D(F_p). \end{cases} \quad (1.15)$$

We recall the following result from [3].

Theorem 2 ([3, Corollary 2.5, p. 18]). *Let $h_p \in C_0(\Omega)$ be a sign-changing solution of (1.6). Let φ_p be a positive eigenvector of the self-adjoint operator F_p given by (1.15), corresponding to the first eigenvalue. Suppose that*

$$\int_{\Omega} h_p \varphi_p \neq 0.$$

It follows that there exists $\epsilon > 0$ such that if $0 < |1 - \lambda| < \epsilon$, then the solution of (1.1) with the initial value $u_0 = \lambda h_p$ blows up in finite time.

To prove Theorem 1, it thus suffices to establish the following.

Theorem 3. *Assume (1.2)-(1.3). Given $1 < q < p_S = \frac{N+2}{N-2}$. It follows that there exists $1 < \underline{p} < p_S$ with the following property. If $\underline{p} < p < p_S$ and if $h_p \in C_0(\Omega)$ is a radially symmetric stationary solution of (1.1) which takes both positive and negative values, then*

$$\int_{\Omega} h_p \varphi_p \neq 0.$$

Where φ_p is a positive eigenvector of the self-adjoint operator F_p given by (1.15), corresponding to the first eigenvalue.

The proof of Theorem 3 is based on rescaling argument. Contrary to the case of single power nonlinearity, a rescaled function v_p defined by (2.4) below in terms of h_p , where h_p is a radially symmetric stationary solution of (1.1) doesn't satisfy the same differential equation satisfied by h_p , which make the situation more difficult. Also, unlike the case of the single power nonlinearity, there exist some solutions $v_p(r)$ of the problem (2.5) below which do not tend to zero as $r \rightarrow \infty$.

The rest of the paper is devoted to proving Theorem 3, which as already noted, implies Theorem 1 when combined with Theorem 2. Our basic approach follows that in [2]. However because of the differences just noted between the single power and the two power cases, many of the arguments in [2] do not immediately apply for the current situation.

Remark 1.3. *The results in this paper are equally valid for*

$$u_t = \Delta u + |u|^{p-1}u - c|u|^{q-1}u,$$

for any $c > 0$. The case where $c < 0$ is not as clear, since in that case, the proof of Proposition 2.1 below is no longer valid.

2. STATIONARY SOLUTIONS

The proof of Theorem 3 exploits strongly the radial symmetry of the stationary solutions. By abuse of notation we will use the same letter, for example h , to denote a radially symmetric function $h : \mathbb{R}^N \rightarrow \mathbb{R}$, and the corresponding function $h : [0, \infty) \rightarrow \mathbb{R}$ such that, $h(x) = h(|x|)$, $\forall x \in \mathbb{R}^N$. Throughout this paper, we will use this convention without further comment.

Any radially symmetric solution $h_p \in C_0(\Omega)$ of (1.6) satisfies the ODE

$$\begin{cases} h_p'' + \frac{N-1}{r}h_p' + |h_p|^{p-1}h_p - |h_p|^{q-1}h_p = 0, \\ h_p'(0) = h_p(1) = 0. \end{cases} \quad (2.1)$$

Since $h_p \neq 0$, it follows by uniqueness for the ODE (2.1) that $h_p(0) \neq 0$. Therefore, since if u satisfies (1.1) then $-u$ satisfies the same problem, it suffice to prove Theorem 3 under the additional assumption

$$h_p(0) > 0. \quad (2.2)$$

In the rest of this paper we set

$$h_p(0) = a_p > 0.$$

Clearly $h_p(r) = h_p(r, a_p)$, where $h_p(\cdot, a_p)$ is the solution of (1.14) with $a = a_p$. We let $\lambda_p > 0$ be such that

$$\lambda_p^{\frac{2}{p-1}} = a_p, \quad (2.3)$$

also we define

$$v_p(r) = \lambda_p^{-\frac{2}{p-1}} h_p\left(\frac{r}{\lambda_p}, \lambda_p^{\frac{2}{p-1}}\right). \quad (2.4)$$

A simple calculation shows that v_p satisfies

$$\begin{cases} v'' + \frac{N-1}{r}v' + |v|^{p-1}v - \lambda_p^{-\frac{2}{p-1}(p-q)}|v|^{q-1}v = 0, \\ v(0) = 1, \quad v'(0) = 0. \end{cases} \quad (2.5)$$

As such, v_p may be considered as a function $[0, \infty) \rightarrow \mathbb{R}$. It is known by [13, Lemma 1, p. 371] that $a_p \geq 1$. In fact, if $0 < a_p \leq \left(\frac{p+1}{q+1}\right)^{\frac{1}{p-q}}$ then $h_p(r, a_p) > 0$ for all $r > 0$. Thus,

$$\lambda_p \geq 1. \quad (2.6)$$

We have also

$$v_p(\lambda_p) = 0. \quad (2.7)$$

Proposition 2.1. *Let λ_p defined in (2.3), then*

$$\lambda_p \xrightarrow{p \rightarrow p_S} \infty. \quad (2.8)$$

Proof. Suppose to the contrary that $\lambda_p \not\rightarrow \infty$ as $p \rightarrow p_S$. It follows that there exists a subsequence (p_k) such that $p_k \xrightarrow{k \rightarrow \infty} p_S$ and

$$\lambda_{p_k} \xrightarrow{k \rightarrow \infty} \bar{\lambda}, \quad (2.9)$$

where $1 \leq \bar{\lambda} < \infty$, by (2.6). By continuous dependence it follows that

$$v_{p_k} \xrightarrow{k \rightarrow \infty} \bar{v}, \quad (2.10)$$

uniformly on all compact intervals $[0, M] \subset [0, \infty)$, where \bar{v} satisfies

$$\begin{cases} \bar{v}'' + \frac{N-1}{r}\bar{v}' + |\bar{v}|^{p_S-1}\bar{v} - \bar{\lambda}^{-\frac{2}{p_S-1}(p_S-q)}|\bar{v}|^{q-1}\bar{v} = 0, \\ \bar{v}(0) = 1, \quad \bar{v}'(0) = 0. \end{cases} \quad (2.11)$$

It follows from (2.7), (2.9) and (2.10) that

$$\bar{v}(\bar{\lambda}) = 0. \quad (2.12)$$

And so \bar{v} satisfies the equation

$$\begin{cases} -\Delta \bar{v} = |\bar{v}|^{p_S-1}\bar{v} - \bar{\lambda}^{-\frac{2}{p_S-1}(p_S-q)}|\bar{v}|^{q-1}\bar{v}, \\ \bar{v}|_{\partial B(0, \bar{\lambda})} = 0. \end{cases} \quad (2.13)$$

If we apply the Pohozaev identity as was done in [1, Remark 1.2, p. 442], and if we set $g(u) = |u|^{p_S-1}u - \bar{\lambda}^{-\frac{2}{p_S-1}(p_S-q)}|u|^{q-1}u$ and $G(u) = \frac{|u|^{p_S+1}}{p_S+1} - \bar{\lambda}^{-\frac{2}{p_S-1}(p_S-q)}\frac{|u|^{q+1}}{q+1}$, we obtain

$$\begin{aligned} \frac{2-N}{2} \int_{B(0, \bar{\lambda})} g(\bar{v})\bar{v} + N \int_{B(0, \bar{\lambda})} G(\bar{v}) &= \bar{\lambda}^{-\frac{2}{p_S-1}(p_S-q)} \left[\frac{N-2}{2} - \frac{N}{q+1} \right] \int_{B(0, \bar{\lambda})} |\bar{v}|^{q+1} \\ &= \frac{1}{2} \int_{\partial B(0, \bar{\lambda})} (x \cdot \nu) \left(\frac{\partial \bar{v}}{\partial \nu} \right)^2 \geq 0. \end{aligned} \quad (2.14)$$

From (2.14), one can conclude that

$$0 \leq \left(\frac{N-2}{2} - \frac{N}{q+1} \right) \bar{\lambda}^{-\frac{2}{p_S-1}(p_S-q)} \|\bar{v}\|_{L^{q+1}(B(0, \bar{\lambda}))}^{q+1}. \quad (2.15)$$

Since $q < p_S$ inequality (2.15) is possible only if $\bar{v} = 0$, which contradicts $\bar{v}(0) = 1$. \square

Let now w_p be the solution of

$$\begin{cases} w'' + \frac{N-1}{r}w' + |w|^{p-1}w = 0, \\ w(0) = 1, \quad w'(0) = 0. \end{cases} \quad (2.16)$$

It is well-known and easy to verify that w_{p_S} given by

$$w_{p_S}(r) = \left(1 + \frac{1}{N(N-2)}r^2\right)^{-\frac{N-2}{2}} \quad (2.17)$$

is the solution of (2.16) with $p = p_S$.

Proposition 2.2. *Let v_p defined by (2.4) and w_{p_S} by (2.17), then*

$$v_p \xrightarrow[p \rightarrow p_S]{} w_{p_S}, \quad (2.18)$$

uniformly on bounded sets of $[0, \infty)$.

Proof. By Proposition 2.1 $\lambda_p \rightarrow \infty$ as $p \rightarrow p_S$, and so by continuous dependence we can conclude that

$$v_p \xrightarrow[p \rightarrow p_S]{} w_{p_S},$$

uniformly on bounded sets of $[0, \infty)$. \square

Proposition 2.3. *Given $1 < q < p_S$ and $0 < \eta < p_S - q$. There exist $M, C > 0$ such that for all $p \in [q + \eta, p_S)$ and $r \geq 0$,*

$$|v_p(r)| \leq M \text{ and } |v_p'(r)| \leq C. \quad (2.19)$$

Proof. Let $1 < q < p_S$ and $0 < \eta < p_S - q$. Note first that by (2.5)

$$\left[\frac{1}{2}v_p'(r)^2 + \frac{1}{p+1}|v_p(r)|^{p+1} - \frac{1}{q+1}\lambda_p^{-\frac{2}{p-1}(p-q)}|v_p(r)|^{q+1} \right]' = -\frac{N-1}{r}|v_p'(r)|^2, \quad (2.20)$$

so that

$$\begin{aligned} \frac{1}{2}v_p'(r)^2 + \frac{1}{p+1}|v_p(r)|^{p+1} - \frac{1}{q+1}\lambda_p^{-\frac{2}{p-1}(p-q)}|v_p(r)|^{q+1} &\leq \frac{1}{p+1} - \frac{1}{q+1}\lambda_p^{-\frac{2}{p-1}(p-q)} \\ &\leq \frac{1}{p+1}. \end{aligned} \quad (2.21)$$

Now since λ_p satisfies (2.6), it follows from (2.21) that

$$\frac{1}{p+1}|v_p(r)|^{p+1} - \frac{1}{q+1}|v_p(r)|^{q+1} \leq \frac{1}{p+1}. \quad (2.22)$$

Suppose by contradiction that, there exist $(p_n) \subset [q + \eta, p_S)$ and $(r_n) \subset [0, \infty)$ such that

$$|v_{p_n}(r_n)| \xrightarrow[n \rightarrow \infty]{} \infty.$$

Since (p_n) is bounded we can suppose that $p_n \rightarrow p_* \in [q + \eta, p_S]$, we apply now inequality (2.22), which we note as

$$|v_p(r)|^{p+1} \left(\frac{1}{p+1} - \frac{1}{q+1} |v_p(r)|^{q-p} \right) \leq \frac{1}{p+1},$$

with $p = p_n$, $r = r_n$. By letting $n \rightarrow \infty$, it follows that

$$\infty \leq \frac{1}{p_* + 1},$$

which is absurd. It follows so that there exists $M > 0$, such that for all $p \in [q + \eta, p_S)$ and $r \geq 0$,

$$|v_p(r)| \leq M. \quad (2.23)$$

We turn now to prove the second assertion. It follows from (2.21), $\lambda_p \geq 1$, (2.23) and $p > q$ that

$$\begin{aligned} \frac{1}{2} v_p'(r)^2 &\leq \frac{1}{p+1} + \frac{1}{q+1} |v_p(r)|^{q+1} \\ &\leq \frac{1}{q+1} + \frac{1}{q+1} M^{q+1}, \quad \forall p \in [q + \eta, p_S), \quad \forall r \geq 0, \end{aligned}$$

so that

$$|v_p'(r)| \leq \sqrt{\frac{2}{q+1}} \sqrt{1 + M^{q+1}}, \quad \forall p \in [q + \eta, p_S), \quad \forall r \geq 0.$$

□

The following lemma is one of the key points which differ from the calculations in [2]. Compare Lemma 3.3 in [2]. Indeed, Lemma 3.3 in [2] cannot be true in the present context since not all solutions v_p of (2.5) tend to 0 as $r \rightarrow \infty$. We do obtain, however, a similar estimate, valid only for $r \leq \lambda_p$.

Lemma 2.4. *Given $1 < q < p_S$ and $0 < \eta < p_S - q$. There exists a constant $\gamma = \gamma(N, q)$ such that*

$$\frac{1}{2} |v_p'(r)|^2 + \frac{1}{p+1} |v_p(r)|^{p+1} \leq \gamma \left[\frac{1}{r+1} + \frac{1}{(r+1)^{\frac{2}{p_S-1}\eta}} \right], \quad (2.24)$$

for all $p \in [q + \eta, p_S)$ and for all $0 \leq r \leq \lambda_p$.

Proof. Fix $1 < q < p_S$ and $0 < \eta < p_S - q$. Let r such that $1 \leq r \leq \lambda_p$ and $p \in [q + \eta, p_S)$. Define now

$$F(r) = \frac{1}{2} v_p'(r)^2 + \frac{1}{p+1} |v_p(r)|^{p+1} - \frac{1}{q+1} \lambda_p^{-\frac{2}{p-1}(p-q)} |v_p(r)|^{q+1} + \frac{1}{r} v_p(r) v_p'(r). \quad (2.25)$$

It follows from (2.20) and (2.5) that

$$\begin{aligned}
F'(r) &= -\frac{N-1}{r}v_p'(r)^2 - \frac{1}{r^2}v_p(r)v_p'(r) + \frac{1}{r}v_p'(r)^2 + \frac{1}{r}v_p(r)v_p''(r) \\
&= -\frac{N-2}{r}v_p'(r)^2 - \frac{1}{r^2}v_p(r)v_p'(r) + \frac{1}{r}v_p(r)v_p''(r) \\
&= -\frac{N-2}{r}v_p'(r)^2 - \frac{1}{r^2}v_p(r)v_p'(r) + \\
&\quad \frac{1}{r}v_p(r) \left[-\frac{N-1}{r}v_p'(r) - |v_p(r)|^{p-1}v_p(r) + \lambda_p^{-\frac{2}{p-1}(p-q)}|v_p(r)|^{q-1}v_p(r) \right].
\end{aligned}$$

From (2.19), (1.3), the fact that $1 \leq r \leq \lambda_p$, $1 < q < p$, Young's inequality (applied twice) and denoting $\alpha := \frac{p-q}{p+1} + \frac{2}{p-1}(p-q)$, one can find the estimate

$$\begin{aligned}
F'(r) + \frac{1}{r}F(r) &= -\frac{2N-5}{2r}v_p'(r)^2 - \frac{p}{(p+1)r}|v_p(r)|^{p+1} - \frac{N-1}{r^2}v_p(r)v_p'(r) \\
&\quad + \lambda_p^{-\frac{2}{p-1}(p-q)} \frac{q}{(q+1)r}|v_p(r)|^{q+1} \\
&\leq -\frac{2N-5}{2r}v_p'(r)^2 - \frac{p}{(p+1)r}|v_p(r)|^{p+1} + \frac{1}{2} \left[\frac{(N-1)^2}{r^3}v_p(r)^2 + \frac{1}{r}v_p'(r)^2 \right] \\
&\quad + \frac{q}{q+1}|v_p(r)|^{q+1}r^{-\frac{q+1}{p+1}r^{-\alpha}} \\
&\leq \frac{(N-1)^2}{2r^3}v_p(r)^2 - \frac{p}{(p+1)r}|v_p(r)|^{p+1} \\
&\quad + \frac{q}{(p+1)r}|v_p(r)|^{p+1} + \frac{q(p-q)}{(q+1)(p+1)}r^{-\alpha\frac{p+1}{p-q}} \\
&\leq \frac{(N-1)^2}{2r^3}M^2 + \frac{q(p_S-q)}{(q+1)^2}r^{-\alpha\frac{p+1}{p-q}}.
\end{aligned}$$

Now since $\alpha\frac{p+1}{p-q} = 1 + 2\frac{p+1}{p-1} \geq 3$, we obtain that for $1 \leq r \leq \lambda_p$

$$F'(r) + \frac{1}{r}F(r) \leq Ar^{-3}.$$

One can conclude now for all $s \in [1, \lambda_p]$, for all $p \in [q + \eta, p_S]$ that

$$\frac{d}{ds}(sF(s)) = sF'(s) + F(s) \leq As^{-2}. \quad (2.26)$$

Integration of (2.26) on $[1, r]$ gives

$$rF(r) - F(1) \leq A \left(-\frac{1}{r} + 1 \right).$$

We can affirm for $r \in [1, \lambda_p]$ that

$$F(r) \leq B\frac{1}{r}. \quad (2.27)$$

Using also (2.25), (2.27), (2.19), $p \in [q + \eta, p_S)$ and the fact that $1 \leq r \leq \lambda_p$, it follows that

$$\begin{aligned} \frac{1}{2}v_p'(r)^2 + \frac{1}{p+1}|v_p(r)|^{p+1} &\leq \frac{1}{q+1}\lambda_p^{-\frac{2}{p-1}(p-q)}|v_p(r)|^{q+1} - \frac{1}{r}v_p(r)v_p'(r) + B\frac{1}{r} \\ &\leq \frac{1}{q+1}\frac{1}{r^{\frac{2}{p-1}\eta}}M^{q+1} + \frac{M.C}{r} + B\frac{1}{r}. \end{aligned}$$

Finally, using (2.19) one can conclude that there exists $\gamma > 0$ such that

$$\frac{1}{2}v_p'(r)^2 + \frac{1}{p+1}|v_p(r)|^{p+1} \leq \gamma \left[\frac{1}{r+1} + \frac{1}{(r+1)^{\frac{2}{p_S-1}\eta}} \right],$$

for all $0 \leq r \leq \lambda_p$. \square

We set

$$\tilde{v}_p(r) = \begin{cases} v_p(r) & \text{if } 0 \leq r \leq \lambda_p, \\ 0 & \text{if } r > \lambda_p. \end{cases} \quad (2.28)$$

Corollary 2.5. *Given $1 < q < p_S$ and $0 < \eta < p_S - q$. There exists a decreasing function $j : [0, \infty) \rightarrow [0, \infty)$ satisfying $j(r) \xrightarrow{r \rightarrow \infty} 0$ such that*

$$|\tilde{v}_p(r)| \leq j(r), \quad \forall r \geq 0, \quad \forall p \in [q + \eta, p_S). \quad (2.29)$$

Proposition 2.6. $\|\tilde{v}_p - w_{p_S}\|_{L^\infty(\mathbb{R}^N)} \rightarrow 0$, as $p \rightarrow p_S$.

Proof. Fix $1 < q < p_S$, $0 < \eta < p_S - q$ and $R \geq 0$. Let $p \in [q + \eta, p_S)$, on the one hand it follows from (2.29) and (2.17) that

$$\begin{aligned} |\tilde{v}_p(r) - w_{p_S}(r)| &\leq |\tilde{v}_p(r)| + w_{p_S}(r) \\ &\leq j(r) + w_{p_S}(r) \\ &\leq j(R) + w_{p_S}(R), \quad \forall r \geq R. \end{aligned}$$

It follows that

$$\sup_{r \geq R} |\tilde{v}_p(r) - w_{p_S}(r)| \leq j(R) + w_{p_S}(R) \xrightarrow{R \rightarrow \infty} 0.$$

Thus, there exists $R_0 \geq 0$ such that

$$\sup_{r \geq R_0} |\tilde{v}_p(r) - w_{p_S}(r)| \leq \frac{\varepsilon}{2}. \quad (2.30)$$

On the other hand, since $\lambda_p \xrightarrow{p \rightarrow p_S} \infty$, by choosing p_0 sufficiently close to p_S , we can assume that $R_0 \leq \lambda_p$ for $p_0 \leq p < p_S$. It follows from (2.18) that there exists $p_0 \leq \bar{p} < p_S$ such that if $\bar{p} < p < p_S$ then

$$\sup_{r \in [0, R_0]} |\tilde{v}_p(r) - w_{p_S}(r)| = \sup_{r \in [0, R_0]} |v_p(r) - w_{p_S}(r)| \leq \frac{\varepsilon}{2}. \quad (2.31)$$

One can conclude from (2.30) and (2.31). \square

3. THE LINEARIZED OPERATOR

We consider now the self-adjoint operator F_p defined on $L^2(\Omega)$ by

$$\begin{cases} D(F_p) = H^2(\Omega) \cap H_0^1(\Omega), \\ F_p u = -\Delta u - (p|h_p|^{p-1} - q|h_p|^{q-1})u, \quad \forall u \in D(H_p). \end{cases} \quad (3.1)$$

We denote by

$$\theta_p = \theta_p(F_p), \quad (3.2)$$

its first eigenvalue and by φ_p the corresponding eigenvector, i.e.

$$F_p \varphi_p = -\Delta \varphi_p - (p|h_p|^{p-1} - q|h_p|^{q-1})\varphi_p = \theta_p \varphi_p, \quad (3.3)$$

where we require

$$\varphi_p > 0, \quad \|\varphi_p\|_{L^2(\Omega)} = 1. \quad (3.4)$$

Since φ_p is radially symmetric, it satisfies the ODE

$$\varphi_p'' + \frac{N-1}{r} \varphi_p' + (p|h_p|^{p-1} - q|h_p|^{q-1}) \varphi_p + \theta_p \varphi_p = 0. \quad (3.5)$$

In order to transform the operator F_p into another operator we introduce $l_p \in \mathbb{R}$ and ψ_p , a positive, spherically symmetric function on Ω_p defined by

$$\theta_p = \lambda_p^2 l_p, \quad \varphi_p(x) = \lambda_p^{\frac{N}{2}} \psi_p(\lambda_p x), \quad (3.6)$$

where

$$\Omega_p = B(0, \lambda_p). \quad (3.7)$$

It follows from (3.5), (2.4) and (3.6) that ψ_p satisfies the equation

$$\begin{cases} -\Delta \psi_p - \left[p|v_p|^{p-1} - q\lambda_p^{-\frac{2}{p-1}(p-q)} |v_p|^{q-1} \right] \psi_p = l_p \psi_p & \text{in } \Omega_p, \\ \psi_p = 0 & \text{on } \partial\Omega_p, \end{cases} \quad (3.8)$$

and that

$$\int_{\Omega} h_p \varphi_p = \lambda_p^{\frac{2}{p-1} - \frac{N}{2}} \int_{\Omega_p} v_p \psi_p, \quad (3.9)$$

and

$$\psi_p > 0, \quad \|\psi_p\|_{L^2(\Omega_p)} = 1. \quad (3.10)$$

We have also that l_p is the first eigenvalue associated to the eigenvector ψ_p of the self-adjoint operator L_p defined on $L^2(\Omega_p)$ by

$$\begin{cases} D(L_p) = H^2(\Omega_p) \cap H_0^1(\Omega_p), \\ L_p u = -\Delta u - \left[p|v_p|^{p-1} - q\lambda_p^{-\frac{2}{p-1}(p-q)} |v_p|^{q-1} \right] u, \quad \forall u \in D(L_p). \end{cases} \quad (3.11)$$

Given $0 < p < p_S$, we set

$$J_p(w) = \int_{\Omega_p} |\nabla w|^2 - \int_{\Omega_p} \left[p|v_p|^{p-1} - q\lambda_p^{-\frac{2}{p-1}(p-q)} |v_p|^{q-1} \right] w^2, \quad (3.12)$$

for all $w \in H_0^1(\Omega_p)$, so that

$$l_p = \inf \{ J_p(u), u \in H_0^1(\Omega_p), \|u\|_{L^2(\Omega_p)} = 1 \}. \quad (3.13)$$

Also we define the self-adjoint operator L_* on $L^2(\mathbb{R}^N)$ by

$$\begin{cases} D(L_*) = H^2(\mathbb{R}^N), \\ L_* u = -\Delta u - p_S w_{p_S}^{p_S-1} u, \quad \forall u \in D(L_*), \end{cases} \quad (3.14)$$

where w_{p_S} is given by (2.17). We set

$$\lambda_* = \inf \{ J_*(u), u \in H^1(\mathbb{R}^N), \|u\|_{L^2(\mathbb{R}^N)} = 1 \}, \quad (3.15)$$

where

$$J_*(w) = \int_{\mathbb{R}^N} |\nabla w|^2 - p_S \int_{\mathbb{R}^N} w_{p_S}^{p_S-1} w^2, \quad (3.16)$$

for all $w \in H^1(\mathbb{R}^N)$. We recall now the following proposition from [2].

Proposition 3.1 ([2, Proposition 3.4, p. 439]). *If L_* is defined by (3.14) and λ_* is defined by (3.15), then the following properties hold.*

- (i) $\lambda_* < 0$ and λ_* is an eigenvalue of L_* .
- (ii) There exists a unique eigenvector ψ_* of L_* corresponding to the eigenvalue λ_* which is positive, radially decreasing with $\|\psi_*\|_{L^2(\mathbb{R}^N)} = 1$.
- (iii) If $(u_n)_{n \geq 1} \subset H^1(\mathbb{R}^N)$ is a minimizing sequence of (3.15) and $u_n \geq 0$, then $u_n \rightarrow \psi_*$ in $L^2(\mathbb{R}^N)$ as $n \rightarrow \infty$.

We set

$$\tilde{\psi}_p(x) = \begin{cases} \psi_p(x) & \text{if } 0 \leq |x| < \lambda_p, \\ 0 & \text{if } |x| \geq \lambda_p, \end{cases} \quad (3.17)$$

for all $1 < p < p_S$, so that

$$\tilde{\psi}_p \in H^1(\mathbb{R}^N), \|\tilde{\psi}_p\|_{L^2(\mathbb{R}^N)} = 1, \tilde{\psi}_p \geq 0. \quad (3.18)$$

Lemma 3.2. *Let $\psi \in H^1(\mathbb{R}^N)$ such that $\|\psi\|_{L^2(\mathbb{R}^N)} = 1$. Consider a smooth radial cut-off function $\eta : \mathbb{R}^N \rightarrow [0, 1]$ such that $\eta(r) = 1$ for $r \leq \frac{1}{2}$ and $\eta(r) = 0$ for $r \geq 1$. Set*

$$k_\lambda(r) = \eta\left(\frac{r}{\lambda}\right) \psi(r), \quad (3.19)$$

and

$$u_\lambda = \frac{k_\lambda}{\|k_\lambda\|_{L^2(\mathbb{R}^N)}}. \quad (3.20)$$

Then $u_\lambda \in H_0^1(\Omega_\lambda)$ and

$$\|u_\lambda - \psi\|_{H^1(\mathbb{R}^N)} \xrightarrow{\lambda \rightarrow \infty} 0. \quad (3.21)$$

Where $\Omega_\lambda = B(0, \lambda)$.

Proof. This follows by standard arguments, using the observation that $\|k_\lambda\|_{L^2(\mathbb{R}^N)} \xrightarrow{\lambda \rightarrow \infty} 1$. \square

Lemma 3.3. *Let l_p defined by (3.6), then*

$$l_p \rightarrow \lambda_* \quad \text{as } p \rightarrow p_S.$$

Proof. We first use $\tilde{\psi}_p$ as a test function in (3.15). It follows from (3.18) that

$$\begin{aligned} \lambda_* \leq J_*(\tilde{\psi}_p) &= J_p(\tilde{\psi}_p) + \int_{\mathbb{R}^N} \left[p|\tilde{v}_p|^{p-1} - q\lambda_p^{-\frac{2}{p-1}(p-q)} |\tilde{v}_p|^{q-1} - p_S w_{p_S}^{p_S-1} \right] \tilde{\psi}_p^2 \\ &= l_p + \int_{\mathbb{R}^N} \left[p|\tilde{v}_p|^{p-1} - q\lambda_p^{-\frac{2}{p-1}(p-q)} |\tilde{v}_p|^{q-1} - p_S w_{p_S}^{p_S-1} \right] \tilde{\psi}_p^2 \\ &= l_p + \int_{\mathbb{R}^N} [p|\tilde{v}_p|^{p-1} - p_S w_{p_S}^{p_S-1}] \tilde{\psi}_p^2 - q\lambda_p^{-\frac{2}{p-1}(p-q)} \int_{\mathbb{R}^N} |\tilde{v}_p|^{q-1} \tilde{\psi}_p^2. \end{aligned} \quad (3.22)$$

It follows from (3.22), Proposition 2.3 and (3.18) that

$$\lambda_* - l_p \leq \|p|\tilde{v}_p|^{p-1} - p_S w_{p_S}^{p_S-1}\|_{L^\infty(\mathbb{R}^N)} + qM^{q-1} \lambda_p^{-\frac{2}{p-1}(p-q)}, \quad \forall p \in [q + \eta, p_S]. \quad (3.23)$$

One can conclude now by applying Proposition 2.6 and Proposition 2.1 that

$$\limsup_{p \rightarrow p_S} (\lambda_* - l_p) \leq 0. \quad (3.24)$$

Next, we would like to use ψ_* as a test function in (3.13), but $\psi_* \notin H_0^1(\Omega_p)$. Thus, we need to approximate ψ_* by a sequence in $H_0^1(\Omega_p)$. Consider a smooth radial cut-off function $\eta : \mathbb{R}^N \rightarrow [0, 1]$ such that $\eta(r) = 1$ for $r \leq \frac{1}{2}$ and $\eta(r) = 0$ for $r \geq 1$. Setting

$$k_p(r) = \eta\left(\frac{r}{\lambda_p}\right) \psi_*(r), \quad (3.25)$$

and

$$u_p = \frac{k_p}{\|k_p\|_{L^2(\mathbb{R}^N)}}. \quad (3.26)$$

it follows from Lemma 3.2 (since $\lambda_p \rightarrow \infty$ as $p \rightarrow p_S$) that

$$\|u_p - \psi_*\|_{H^1(\mathbb{R}^N)} \xrightarrow{p \rightarrow p_S} 0. \quad (3.27)$$

Moreover $u_p \in H_0^1(\Omega_p)$, so that

$$l_p \leq J_p(u_p) = \lambda_* - J_*(\psi_*) + J_*(u_p) - J_*(u_p) + J_p(u_p). \quad (3.28)$$

On the one hand we have by Proposition 2.6 and Proposition 2.1 that

$$\begin{aligned} |J_*(u_p) - J_p(u_p)| &= \left| \int_{\mathbb{R}^N} \left[p|\tilde{v}_p|^{p-1} - q\lambda_p^{-\frac{2}{p-1}(p-q)}|\tilde{v}_p|^{q-1} - p_S w_{p_S}^{p_S-1} \right] u_p^2 \right| \\ &\leq \int_{\mathbb{R}^N} |p|\tilde{v}_p|^{p-1} - p_S w_{p_S}^{p_S-1}| u_p^2 + q\lambda_p^{-\frac{2}{p-1}(p-q)} \int_{\mathbb{R}^N} |\tilde{v}_p|^{q-1} u_p^2 \\ &\leq \|p|\tilde{v}_p|^{p-1} - p_S w_{p_S}^{p_S-1}\|_{L^\infty(\mathbb{R}^N)} + qM^{q-1} \lambda_p^{-\frac{2}{p-1}(p-q)} \xrightarrow{p \rightarrow p_S} 0. \end{aligned} \quad (3.29)$$

On the other hand, using the fact that $|J_*(\psi_*) - J_*(u_p)| \leq \left| \|\nabla u_p\|_{L^2(\mathbb{R}^N)}^2 - \|\nabla \psi_*\|_{L^2(\mathbb{R}^N)}^2 \right| + p_S \int_{\mathbb{R}^N} |u_p^2 - \psi_*^2|$, it easily follows from (3.27) and the dominated convergence theorem that

$$|J_*(\psi_*) - J_*(u_p)| \xrightarrow{p \rightarrow p_S} 0. \quad (3.30)$$

We deduce from (3.29) and (3.30) that

$$-\liminf_{p \rightarrow p_S} (\lambda_* - l_p) = \limsup_{p \rightarrow p_S} (l_p - \lambda_*) \leq 0. \quad (3.31)$$

We can confirm so by (3.24) and (3.31) that

$$\liminf_{p \rightarrow p_S} (\lambda_* - l_p) = \limsup_{p \rightarrow p_S} (\lambda_* - l_p) = \lim_{p \rightarrow p_S} (\lambda_* - l_p) = 0.$$

The result follows now. \square

Lemma 3.4. *Given $q \in (1, p_S)$ and $\eta \in (0, p_S - q)$. There exists $C > 0$ such that*

$$|\tilde{\psi}_p(r)| + |\psi_*(r)| \leq C \frac{1}{r^{\frac{N-1}{2}}} \leq C, \quad (3.32)$$

for all $r \geq 1$ and $q + \eta \leq p < p_S$.

Proof. Fix $q \in (1, p_S)$ and $\eta \in (0, p_S - q)$. We affirm first that

$$l_p < 0 \quad \text{for all } p \in (q, p_S). \quad (3.33)$$

In fact, since l_p satisfies (3.6), it suffice to prove that $\theta_p < 0$. We have on the one hand since $p > q$

$$\begin{aligned} \left(\int_{\Omega_p} h_p^2 \right) \theta_p &\leq \int_{\Omega_p} |\nabla h_p|^2 - \int_{\Omega_p} (p|h_p|^{p-1} - q|h_p|^{q-1})h_p^2 \\ &\leq \int_{\Omega_p} |\nabla h_p|^2 - q \int_{\Omega_p} (|h_p|^{p+1} - |h_p|^{q+1}). \end{aligned} \quad (3.34)$$

On the other hand since h_p satisfies (2.1) it follows that

$$\int_{\Omega_p} |\nabla h_p|^2 = \int_{\Omega_p} (|h_p|^{p+1} - |h_p|^{q+1}). \quad (3.35)$$

It follows from (3.34) and (3.35) since $q > 1$ that $\theta_p < 0$.

We complete now our proof. Since $l_p < 0$, we deduce from (3.13) and Proposition 2.3 that

$$\|\nabla \tilde{\psi}_p\|_{L^2(\mathbb{R}^N)}^2 \leq p_S(M^{q-1} + M^{p_S-1}), \quad \forall p \in [q + \eta, p_S). \quad (3.36)$$

By (3.18), (3.36) and Strauss' radial lemma [18] that

$$|\tilde{\psi}_p(r)| \leq c \sqrt{1 + p_S(M^{q-1} + M^{p_S-1})} \frac{1}{r^{\frac{N-1}{2}}}, \quad (3.37)$$

for all $r \geq 1$.

A similar argument applies to ψ_* which completes the proof. \square

Lemma 3.5. *Given $q \in (1, p_S)$ and $\eta \in (0, p_S - q)$. There exist $R, C > 0, \theta > 0$ and $q + \eta \leq p_0 < p_S$ such that*

$$|\tilde{\psi}_p(r)| + |\psi_*(r)| \leq C e^{-\theta r}, \quad (3.38)$$

for all $r \geq R$ and $p_0 \leq p < p_S$.

Proof. Fix $q \in (1, p_S)$ and $\eta \in (0, p_S - q)$. We start first by showing that there exists $R, C > 0, \theta > 0$ and $q + \eta \leq p_0 < p_S$ such that

$$|\psi_p(r)| \leq C e^{-\theta r}, \quad (3.39)$$

for all $r \geq R$ (with $r \leq \lambda_p$) and $p_0 \leq p < p_S$. It follows from (3.8) that ψ_p satisfies

$$-\psi_p''(r) - \frac{N-1}{r} \psi_p'(r) - \left\{ \left[p|\tilde{v}_p(r)|^{p-1} - q\lambda_p^{-\frac{2}{p-1}(p-q)} |\tilde{v}_p(r)|^{q-1} \right] + l_p \right\} \psi_p(r) = 0, \quad (3.40)$$

for all $0 \leq r < \lambda_p$. We would like to use a method of energy in equation (3.40), but the term $-[p|\tilde{v}_p(r)|^{p-1} - q\lambda_p^{-\frac{2}{p-1}(p-q)}|\tilde{v}_p(r)|^{q-1}] - l_p$ is difficult to handle so we may estimate it. On the one hand, since $|p|\tilde{v}_p(r)|^{p-1} - q\lambda_p^{-\frac{2}{p-1}(p-q)}|\tilde{v}_p(r)|^{q-1} \leq L(r) \xrightarrow{r \rightarrow \infty} 0$ by Corollary 2.5 and the fact that $p \in [q + \eta, p_S)$, it follows that there exists $R > 0$, such that for all $r \geq R$

$$-[p|\tilde{v}_p(r)|^{p-1} - q\lambda_p^{-\frac{2}{p-1}(p-q)}|\tilde{v}_p(r)|^{q-1}] \geq \frac{\lambda_*}{4}. \quad (3.41)$$

On the other hand, since $-l_p \rightarrow -\lambda_*$ as $p \rightarrow p_S$ by Lemma 3.3, it follows that there exists $p_0 \in [q + \eta, p_S)$ such that for all $p_0 \leq p < p_S$

$$-l_p \geq -\frac{3}{4}\lambda_*. \quad (3.42)$$

Finally one can conclude from (3.41) and (3.42) that there exist $R > 0$ and $q + \eta \leq p_0 < p_S$ such that

$$-[p|\tilde{v}_p(r)|^{p-1} - q\lambda_p^{-\frac{2}{p-1}(p-q)}|\tilde{v}_p(r)|^{q-1}] - l_p \geq -\frac{\lambda_*}{2} > 0, \quad (3.43)$$

for all $p_0 \leq p < p_S$ and all $r \geq R$. By choosing p_0 possibly larger, we also may assume that $\lambda_p > R$ for $p_0 \leq p < p_S$. Since $\psi_p \geq 0$, we deduce from (3.40) and (3.43) that

$$\psi_p'' + \frac{N-1}{r}\psi_p' \geq -\frac{\lambda_*}{2}\psi_p, \quad (3.44)$$

for all $R \leq r \leq \lambda_p$. We now claim that

$$\psi_p'(r) < 0, \quad (3.45)$$

for all $p_0 \leq p < p_S$ and all $R < r < \lambda_p$. We argue by contradiction and suppose that $\psi_p'(r_p) \geq 0$ for some $p_0 \leq p < p_S$ and some $R < r_p < \lambda_p$. Since $\psi_p(\lambda_p) = 0$, there exists $r_p \leq r'_p < \lambda_p$ such that $\psi_p'(r'_p) = 0$ and $\psi_p''(r'_p) \leq 0$. This is impossible by (3.44) since $\lambda_* < 0$. Multiplying (3.44) by $\psi_p' < 0$, see that

$$\psi_p''\psi_p' + \frac{N-1}{r}\psi_p'\psi_p' \leq -\frac{\lambda_*}{2}\psi_p\psi_p',$$

which implies

$$\left(\psi_p'^2 + \frac{\lambda_*}{2}\psi_p^2\right)' \leq 0, \quad (3.46)$$

for $R \leq r \leq \lambda_p$. It follows from (3.46) that

$$\left[\psi_p'^2 + \frac{\lambda_*}{2}\psi_p^2\right](r) \geq \psi_p'(\lambda_p)^2 \geq 0,$$

for $R < r < \lambda_p$. Since $\psi_p > 0$ and $\psi'_p < 0$, we obtain that $\psi'_p + \sqrt{-\frac{\lambda_*}{2}}\psi_p \leq 0$ for $R < r < \lambda_p$, so that

$$\psi_p(r) \leq \psi_p(R)e^{\sqrt{-\frac{\lambda_*}{2}}R}e^{-\sqrt{-\frac{\lambda_*}{2}}r},$$

for $R < r < \lambda_p$. By choosing $R \geq 1$ we have $\psi_p(R) \leq C$ by Lemma 3.4. The exponential decay follows. As remarked in [2], the proof for ψ_* is similar. This completes the proof. \square

Lemma 3.6. $\tilde{\psi}_p$ and $\psi_* \in L^1(\mathbb{R}^N)$. Moreover, $\|\tilde{\psi}_p - \psi_*\|_{L^1(\mathbb{R}^N)} \rightarrow 0$ as $p \rightarrow p_S$.

Proof. The proof is similar to the proof of Lemma 3.7 in [2]. \square

Proof of Theorem 3. Fix $q \in (1, p_S)$ and $0 < \eta < p_S - q$. Let $h_p \in C_0(\Omega)$ be a radially symmetric, sign-changing stationary solution of (1.1). Let φ_p be the positive eigenvector normalized in $L^2(\Omega)$ of the self-adjoint operator F_p given by (3.1), corresponding to the first eigenvalue. We have from Proposition 2.3

$$\begin{aligned} \left| \int_{\Omega_p} v_p \psi_p - \int_{\mathbb{R}^N} w_{p_S} \psi_* \right| &= \left| \int_{\mathbb{R}^N} \tilde{v}_p \tilde{\psi}_p - \int_{\mathbb{R}^N} w_{p_S} \psi_* \right| \\ &\leq \left| \int_{\mathbb{R}^N} \tilde{v}_p (\tilde{\psi}_p - \psi_*) \right| + \left| \int_{\mathbb{R}^N} (\tilde{v}_p - w_{p_S}) \psi_* \right| \\ &\leq M \left\| \tilde{\psi}_p - \psi_* \right\|_{L^1(\mathbb{R}^N)} + \|\psi_*\|_{L^1(\mathbb{R}^N)} \|\tilde{v}_p - w_{p_S}\|_{L^\infty(\mathbb{R}^N)}, \end{aligned}$$

$\forall p \in [q + \eta, p_S)$. It follows so by Lemma 3.6, Proposition 2.6 that

$$\int_{\Omega} v_p \varphi_p \xrightarrow{p \rightarrow p_S} \int_{\mathbb{R}^N} w_{p_S} \psi_* > 0.$$

We can now conclude from (3.9) that there exists $1 < q < \underline{p} < p_S$ such that if $\underline{p} < p < p_S$, then

$$\int_{\Omega} h_p \varphi_p > 0.$$

This finishes the proof. \square

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