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by

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ABSTRACT. — Given any constant $C>0$, we show that there exists smooth bounded nonstarshaped domains $\Omega$ in $\mathbb{R}^N$ ($N \geq 5$), such that the problem

\[
\mathcal{P}_N(\Omega) \begin{cases}
-\Delta u = u^{(N+2)/(N-2)} & \text{in } \Omega, \\
u = 0 & \text{on } \partial \Omega, \\
u > 0 & \text{in } \Omega,
\end{cases}
\]

has no solution $u$, whose energy, $\int_{\Omega} |\nabla u|^2$, is less than $C$.

Key words: Elliptic equations, concentration compactness principle, critical Sobolev exponents, moving plane principle.

RÉSUMÉ. — Étant donnée une constante $C>0$ arbitraire, nous montrons qu'il existe des ouverts bornés réguliers non étoilés $\Omega$ de $\mathbb{R}^N$ ($N \geq 5$), tels que le problème

\[
\mathcal{P}_N(\Omega) \begin{cases}
-\Delta u = u^{(N+2)/(N-2)} & \text{dans } \Omega, \\
u = 0 & \text{sur } \partial \Omega, \\
u > 0 & \text{dans } \Omega,
\end{cases}
\]

ne possède pas de solution $u$, dont l'énergie, $\int_{\Omega} |\nabla u|^2$, est plus petite que $C$.

Classification A.M.S. : 35 A 99, 35 J 60, 35 B 40, 35 B 45.
INTRODUCTION

Let \( U \) be any smooth open bounded domain in \( \mathbb{R}^N \). For \( N \geq 5 \), consider the problem:

\[
\mathcal{P}_N(U) \begin{cases} 
-\Delta u = u^p & \text{in} \ U, \\
\quad u = 0 & \text{on} \ \partial U, \\
\quad u > 0 & \text{in} \ U,
\end{cases}
\]

where \( p = \frac{N+2}{N+2} \) is the critical Sobolev exponent.

It is well-known that if \( U \) is starshaped, \( \mathcal{P}_N(U) \) has no solution [P] and if \( U \) has a nontrivial topology, Bahri and Coron [B.C] have shown that \( \mathcal{P}_N(U) \) has a solution. On the other hand, Dancer and independently Ding [D2], were able to construct a contractible domain \( D \), such that \( \mathcal{P}_N(D) \) has a solution.

Then, the question arises whether there exists an open domain \( U \), smooth, bounded and not starshaped, with a trivial topology, on which \( \mathcal{P}_N(U) \) has no solution.

We define the energy \( E_U(v) \), where \( v \in H^1_0(U) \) as follows:

\[
E_U(v) = \int_U |\nabla v|^2.
\]

We shall denote by \( S \) the Sobolev constant,

\[
S = \inf_{u \in H^1_0(U), \|u\|_{p+1} = 1} \int_U |\nabla u|^2,
\]

which does not depend on the choice of the domain \( U \).

The main results of our paper are the following:

**Theorem 1.** Let \( \eta \) be any real number strictly less than \( S^{N/2} \). Then there exists a bounded domain \( \mathcal{C} \mathcal{L} \) which is not starshaped such that \( \mathcal{P}_N(\mathcal{C} \mathcal{L}) \) has no solution whose energy is less than \( 2S^{N/2} - \eta \).

**Theorem 2.** Assume \( 5 \leq N \leq 8 \). Then for any constant \( C > S^{N/2} \), there exists a bounded domain \( \mathcal{C} \mathcal{L} \) which is not starshaped such that \( \mathcal{P}_N(\mathcal{C} \mathcal{L}) \) has no solution whose energy is less than \( C \).

These theorems call for a remark. We construct a nonstarshaped domain such that our problem has no solution with a prescribed bound for the energy. We believe the result to be true without the energy constraint. Also, the statement of Theorem 2 contains a technical condition on the dimension. This condition is used in estimates concerning the interaction terms (see Appendix B and [B]). We believe the result to be true for all dimensions, even in dimensions four and three.

This paper is divided in two parts. In the first part, we construct an explicit sequence of open sets \( \Omega_x \) which are not starshaped and converge...
A NON EXISTENCE RESULT

245A NON EXISTENCE RESULT to the unit ball of $\mathbb{R}^N$. Using the method of “moving planes” of Alexan-
droff, in the same way as in [S], in [G.N.N] and in [HB.N], we give some
geometrical properties of any solution of $\mathcal{P}_N(\Omega_\varepsilon)$. In the second part, we
suppose that $\mathcal{P}_N(\Omega_\varepsilon)$ has a solution $u_\varepsilon$ which satisfies $E_{\mathcal{P}_N}(u_\varepsilon) \leq C$, $C$ being
a given constant. We use the concentration compactness principle introduced
in [P.L.L] to study the behavior of $u_\varepsilon$. By the generalization of the
method developed in [R.L], we analyze the location of the concentration
points of $u_\varepsilon$, when $\varepsilon$ goes to zero. Finally, a connection between the
geometrical part and the concentration points is displayed. A contradiction
comes out from those facts. Our $\mathcal{O}$ is chosen to be $\Omega_\varepsilon$, for $\varepsilon$ small
enough.

I. GEOMETRICAL PROPERTIES OF THE SOLUTIONS

A. Construction of $\Omega_\varepsilon$

We set:

$$\mathbb{R}^N = \{ x = (x', x_N), x_N \in \mathbb{R}, x' \in \mathbb{R}^{N-1} \},$$

$B$ will denote the open unit ball in $\mathbb{R}^N$ and we consider the points $P = (0, 1)$
and $M_\rho = (0, \rho)$, where $\rho < -1$ is a fixed constant. For $\varepsilon > 0$, $B(P, \varepsilon)$ is the
ball centered at $P$ with radius $\varepsilon$ (which is going to be small), $C_\varepsilon$ is the
closed cone with vertex $M_\rho$ consisting of all those rays which intersect the
sphere $\partial B(P, \varepsilon)$ in other words:

$$C_\varepsilon = \left\{ (x', x_N), \left| x' \right| \leq \frac{\varepsilon (x_N - \rho)}{1 - \rho} \right\}.$$

Then, $l$ being a fixed constant in $]0, 1[\$, we define the required $\Omega_\varepsilon$ as
follows:

$$\Omega_\varepsilon = B \setminus (C_\varepsilon \cap \{ x \in \mathbb{R}^N, x_N \geq l \}).$$

For each $\varepsilon$ small enough, $\Omega_\varepsilon$ has a trivial topology, is not starshaped
and not conformal to a starshaped domain. By smoothing the corners,
we may work as if $\Omega_\varepsilon$ were a smooth domain without changing the nature
of our arguments.

The picture of a projection of $\Omega_\varepsilon$. 

B. The moving planes principle

In what follows, we suppose that $\mathcal{P}_N(\Omega_e)$ has a solution, denoted by $u$. The classical results of regularity [B.K] say that $u \in C^{1,\alpha}(\Omega_e)$. Next we have:

**Lemma 2.** Let $x_0 \in \Omega_e$ be such that:

$$u(x_0) = \|u\|_{L^\infty},$$

then:

$$x_0 \in \{ x_N \leq 0 \} \cap \Omega_e.$$

We postpone the proof of this lemma until the end of this section. We start by introducing some notations. Let $\lambda$ be any nonnegative real number. Then we denote:

$$T_\lambda = \{ x_N = \lambda \},$$

$$\Sigma^\lambda = \Omega_e \cap \{ x_N > \lambda \},$$

$$x^\lambda = (x', 2\lambda - x_N), \quad \text{where} \quad x = (x', x_N),$$

$x^\lambda$ is the reflection of $x$ across $T_\lambda$.

$$\Lambda = \left\{ \lambda \in [0, (1 - \epsilon^2)^{1/2}], \forall x \in \Sigma^\lambda, u(x) \leq u(x^\lambda) \text{ and } \frac{\partial u}{\partial x_N}(x) < 0 \right\}.$$

**Lemma 3.** Let $\Lambda$ be defined as above. Then we have:\n
$$\Lambda \neq \emptyset.$$

**Proof.** By the Hopf Lemma [G.N.N], it follows that:

$$\frac{\partial u}{\partial x_N} < 0 \quad \text{on } \partial \Omega_e \setminus \partial B,$$

and by the Serrin Lemma:

$$\forall A \in \partial B \cap C_e \cap \{ x_N \geq 0 \},$$

either

$$\frac{\partial u}{\partial x_N}(A) < 0 \quad \text{or} \quad \frac{\partial u}{\partial x_N}(A) = 0, \quad \frac{\partial^2 u}{\partial x_N^2}(A) < 0.$$

Then, for all points $A$ of $\partial B \cap C_e \cap \{ x_N \geq 0 \}$, there is some $\epsilon(A) > 0$ such that:

$$\frac{\partial u}{\partial x_N} < 0 \quad \text{in } B(A, \epsilon(A)) \cap \Omega_e.$$
On the other hand, by compactness there is a finite number of points \( A_1, \ldots, A_q \) in \( \partial B \cap C \cap \{ x_N \geq 0 \} \) such that:

\[
\partial B \cap C \cap \{ x_N \geq 0 \} \subseteq \bigcup_{k=1}^{q} B(A_k, \varepsilon(A_k)).
\]

We set:

\[ B_k = B(A_k, \varepsilon(A_k)) \cap \Omega_r. \]

Consider \( k \) and \( j \) such that \( B_k \cap B_j \neq \emptyset \). We define:

\[
r_{k,j} = \max \{ d(x, \partial B \cap C \cap \{ x_N \geq 0 \}), x \in B_k \cap B_j \},
\]

\[
\delta = \min \{ r_{k,j}, k, j \text{ such that } B_k \cap B_j \neq \emptyset \}.
\]

Then, it is easy to verify that:

\[
1 - \frac{\delta}{2} \in \Lambda,
\]

which proves the lemma.

Now, let \( \lambda \in \Lambda \) and \( x \in \Sigma^\lambda \). We set:

\[
v(x) = u(x^\lambda),
\]

\[
w_\lambda(x) = v(x) - u(x).
\]

**Proposition 4.** - If \( w_\lambda \neq 0 \) in \( \Sigma^\lambda \), then:

\[
w_\lambda > 0 \quad \text{in } \Sigma^\lambda,
\]

and

\[
\frac{\partial u}{\partial x_N} < 0 \quad \text{on } T_\lambda \cap \Omega_r.
\]

**Proof.** - Let \( c(x) \) be defined by:

\[
c(x) = -\frac{v^p(x) - u^p(x)}{v(x) - u(x)}.
\]

Since \( v \) still satisfies: \( \Delta v = v^p \) in \( \Sigma^\lambda \), and we have chosen \( \lambda \) in \( \Lambda \), \( w_\lambda \) satisfies:

\[
-\Delta w_\lambda + c(x) w_\lambda = 0 \quad \text{in } \Sigma^\lambda,
\]

\[
w_\lambda \geq 0 \quad \text{in } \Sigma^\lambda,
\]

\[
w_\lambda = 0 \quad \text{on } T_\lambda \cap \Omega_r.
\]

The function \( c(x) \) is clearly a continuous function. Consequently by the strong maximum principle, we obtain the fact that: \( w_\lambda > 0 \) in \( \Sigma^\lambda \). On the other hand, again by the Hopf Lemma, we see that:

\[
\frac{\partial w_\lambda}{\partial x_N} > 0 \quad \text{in } T_\lambda \cap \Omega_r.
\]

Since the following equality holds:
\[
\frac{\partial w_\lambda}{\partial x_N} = -2 \frac{\partial u}{\partial x_N},
\]
the result follows.

**Corollary 5.** Let \( \lambda \in \Lambda \), such that \( \lambda > 0 \). Then with the notations introduced above, \( w_\lambda > 0 \) in \( \Sigma^\lambda \).

**Proof.** According to Proposition 4, it suffices to show that there exists a point \( y_0 \in \Sigma^\lambda \) such that: \( w_\lambda (y_0) \neq 0 \). Let \( x_n \in \Sigma^\lambda \) be a sequence which converges to some point \( x \in \partial \Omega^\lambda \). Because \( \lambda > 0 \), \( x \notin \partial \Omega^\lambda \). Then, it is obvious that: \( u(x^\lambda) > 0 \). On the other hand:
\[
\begin{align*}
\lim_{n \to \infty} u(x_n) &= u(x) = 0, \\
\lim_{n \to \infty} u(x_n^\lambda) &= u(x^\lambda) > 0.
\end{align*}
\]
This shows that for \( n \) large enough, \( w_\lambda (x_n) > 0 \).

We consider now:
\[
\mu = \inf \Lambda
\]
In order to prove Lemma 2, we have to establish that \( \mu = 0 \). We start with:

**Lemma 6.** Let \( \mu \) be defined as above. Then \( \mu \in \Lambda \).

**Proof.** By definition, \( \mu > 0 \) and there exists a sequence \( \lambda_k \) such that:
\[
\lambda_k \to \mu, \quad \lambda_k > 0, \quad \lambda_k \in \Lambda.
\]
Let \( x \) be any point in \( \Sigma^\mu \). Then clearly, there is \( k_0 \) such that, \( \forall k \geq k_0 \), \( x \in \Sigma^{\lambda_k} \). It follows that:
\[
\frac{\partial u}{\partial x_N}(x) < 0 \quad \text{and} \quad u(x) < u(x^\lambda).
\]
Clearly, passing to the limit: \( u(x) \leq u(x^\mu) \), and the lemma is proved.

We are now ready to prove Lemma 2. Arguing by contradiction, we suppose that \( \mu \neq 0 \). Then there is a non increasing sequence \( \mu_k \) of strictly positive reals, a sequence of points \( x_k \in \Sigma^{\mu_k} \) such that
\[
\begin{align*}
u(x_k) &> u(x_k^\mu), \\
u_k &\to \mu.
\end{align*}
\]
Let \( x \) be a limit point (passing to subsequence) of \( x_k \). Then, \( x \in \Sigma^\mu \), and consequently by Lemma 6,
\[
u(x) \leq u(x^\mu).
\]
It follows that:

$$u(x) = u(x^\mu).$$

Then, by Lemma 6 and Corollary 5 of Proposition 4, we have necessarily:

$$x \in T_\mu.$$

On the other hand, for every integer $k$, there exists $\xi_k$ on the line segment $[x_k, x_k^\mu]$ such that:

$$\frac{u(x_k) - u(x_k^\mu)}{2((x_k)_N - \mu_k)} = \frac{\partial u}{\partial x_N}(\xi_k).$$

According to Proposition 4 and Lemma 6,

$$\exists k_0, \forall k \geq k_0, \quad \frac{\partial u}{\partial x_N}(\xi_k) < 0,$$

and consequently:

$$\forall k \geq k_0, \quad u(x_k) < u(x_k^\mu).$$

This is a contradiction, showing that $u = 0$, and Lemma 2 is proved.

Applying the technique of the moving plane in all directions, one is led to:

**Theorem 7.** — There exists a compact set $K \subset B \cap \{x_N \leq 0\}$, which does not depend on $\varepsilon$, such that for all $\varepsilon > 0$, for all solutions $u$ of $\mathcal{P}_N(\Omega_\varepsilon)$:

$$\forall x \in \Omega_\varepsilon \text{ such that } \nabla u(x) = 0, \text{ then } x \in K.$$

In other words, all critical points of the solution $u$ of the problem $\mathcal{P}_N(\Omega_\varepsilon)$ are contained in a compact set $K$, which does not depend on $\varepsilon$, and which lies in the lower half ball. For the proof, apply the same procedure as in Lemma 2, but in all possible directions.

**II. AN APPLICATION OF THE CONCENTRATION COMPACTNESS PRINCIPLE**

We are now in position to prove Theorems 1 and 2. We shall suppose that $\mathcal{P}_N(\Omega_\varepsilon)$ has a solution $u_\varepsilon$, whose energy is bounded by a constant $C$ which does not depend on $\varepsilon$. From the facts that

$$B \setminus \{x = (0, x_N), l \leq x_N \leq 1\}$$

has the same capacity as $B$ and that $\mathcal{P}_N(B)$ has no solution by Pohozaev's identity, it follows that the sequence $u_\varepsilon$, extended to $B$ by zero outside $\Omega_\varepsilon$, converges weakly to zero in $H^1_0(B)$. Arguing as in the first part of [R.L],

which relies on the work of P. L. Lions, it is easily seen that:

\[ \exists a_1, a_2, \ldots, a_k \in \mathcal{B}, \text{ such that } \| \nabla u_\varepsilon \|_{L^2}^2 \to \sum_{j=1}^{2N} \delta_{a_j}, \]

where \( \delta_{a_j} \) is the Dirac mass at \( a_j \), and the convergence is the weak convergence of measures. We shall say that \( a_j \) is a concentration point of \( u_\varepsilon \). We start with a uniform convergence result:

**Theorem 8.** Let \( K \) be any compact subset of \( B \), which does not contain the points \( a_j, j = 1, \ldots, k \). Then, the sequence \( u_\varepsilon \) converges uniformly to zero on the compact \( K \).

**Proof.** This is a direct application of Theorem A.2, proved in Appendix A, which is in the same spirit as the regularity result of Brezis-Kato [B.K].

From the equation satisfied by \( u_\varepsilon \), it follows that:

\[ u_\varepsilon^{2*} \to \sum_{j=1}^{N} \delta_{x_j}, \quad \varepsilon \to 0, \]

where \( 2^* = p + 1 = \frac{2N}{N-2} \).

Let \( K' \) be an other compact subset which strictly contains \( K \) and does not contain the points \( a_j \). From (1) it follows that:

\[ \int_{K'} u_\varepsilon^{2*} \to 0. \]

Then apply Theorem A.2 with \( a_\varepsilon = u_\varepsilon^{p-1} \).

A direct and basic consequence of Theorem 8 combined with Theorem 7 can be stated as follows:

**Proposition 9.** Let \( K \) be the compact set introduced in Theorem 8. Then all the concentration points of the sequence \( u_\varepsilon \) are contained in \( K \).

We now set:

\[ \delta (a, \lambda) = \frac{c_0 \lambda^{(N-2)/2}}{(\lambda^2 + |x-a|^2)^{(N-2)/2}}, \]

where \( c_0 \) is such that:

\[ -\Delta \delta (a, \lambda) = \delta (a, \lambda)^p. \]

We denote by \( P_\varepsilon \delta (a, \lambda) \) the orthogonal projection onto \( H_0^1 (\Omega_\varepsilon) \) of the functions \( \delta (a, \lambda) \); that is the unique solution of the problem:

\[ \begin{cases} -\Delta P_\varepsilon \delta (a, \lambda) = -\Delta \delta (a, \lambda) & \text{in } \Omega_\varepsilon, \\ P_\varepsilon \delta (a, \lambda) = 0 & \text{on } \partial \Omega_\varepsilon. \end{cases} \]
The following statement describes the decomposition of the function $u_\varepsilon$ in terms of the functions $P_\varepsilon \delta (a_1, \lambda)$. This result is now classical in the context of the critical Sobolev exponent, and the reader can consult [B] and [B.C]. Here, the assumption on the bound of the energy of $u_\varepsilon$ is essential.

**Theorem 10.** There exists an integer $k'$, a sequence $(a_1, \varepsilon, \ldots, a_{k'}, \varepsilon)$ included in $(\Omega_\varepsilon)^{k'}$, a sequence $(\lambda_1, \varepsilon, \ldots, \lambda_{k'}, \varepsilon)$ in $\mathbb{R}^{k'}_+$, a sequence $v_\varepsilon$ in $H_0^1(\Omega_\varepsilon)$, whose norm in $H_0^1(\Omega_\varepsilon)$ goes to zero as $\varepsilon \to 0$ such that:

(i) $k' \geq k$ (see Theorem 8);

(ii) $\forall i=1, \ldots, k'$, $\exists j_i$ such that $a_{i, \varepsilon} \to a_{j_i};$

(iii) $u_\varepsilon = \sum_{i=1}^{k'} P_\varepsilon \delta (a_{i, \varepsilon}, \lambda_{i, \varepsilon}) + v_\varepsilon;$

(iv) $\forall i=1, \ldots, k'$:

$$\left( P_\varepsilon \delta (a_{i, \varepsilon}, \lambda_{i, \varepsilon}), v_\varepsilon \right) = \left( \frac{\partial P_\varepsilon \delta (a_{i, \varepsilon}, \lambda_{i, \varepsilon})}{\partial \lambda}, v_\varepsilon \right) = \left( \frac{\partial P_\varepsilon \delta (a_{i, \varepsilon}, \lambda_{i, \varepsilon})}{\partial a}, v_\varepsilon \right) = 0;$$

(v) $\forall i=1, \ldots, k'$:

$$\lambda_{i, \varepsilon} d(a_{i, \varepsilon}, \partial \Omega_\varepsilon) \to \infty;$$

(vi) $\forall i \neq j$:

$$\varepsilon_{i, j} = \left( \lambda_{i, \varepsilon} + \lambda_{j, \varepsilon} \right)^{-1} \to 0.$$

In (iv), the expressions in the parenthesis denote the scalar product in the space $H_0^1(\Omega_\varepsilon)$.

Assume first that $E_{\Omega_\varepsilon}(u_\varepsilon) \leq 2S^{N/2} - \eta$, $\eta$ being as in Theorem 1. Then, arguing as in [R.L], using Theorems 7 and Proposition 9, we find that $k = k' = 1$. Then, we obtain a contradiction between Proposition 9 and Lemma 10 in [R.L], which states that $d(a_{1, \varepsilon}, \Omega_\varepsilon) \to 0$ as $\varepsilon \to 0$, and Theorem 1 is proved.

To conclude, the generalization of the techniques used in [R.L] leads to the following:

**Proposition 11.** Assume $5 \leq N \leq 8$. Then there exists an index $i_0$, a sequence $\varepsilon_n$ which goes to zero as $n \to +\infty$, such that the sequence $d(a_{i_0, \varepsilon_n}, \Omega_\varepsilon) \to 0$ as $n \to +\infty$. In other words the sequence $a_{i_0, \varepsilon_n}$ cannot converge to a point of the compact set $K$.

The proof of this proposition, which is rather technical, is given in Appendix B.
The contradiction between Proposition 11 and Proposition 9 is now clear, and shows that for \( \varepsilon \) small enough, the problem \( P_N(\Omega_\varepsilon) \) cannot have a solution, which is the claim of Theorem 2.

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APPENDIX A

Let \( \Omega \) be a smooth bounded domain in \( \mathbb{R}^N \). We consider a function \( a(x) \) in the space \( L^{N/2}(\Omega) \) and we denote by \( P_a \) the problem:

\[
P_a \begin{cases} -\Delta u = a(x)u & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega. \end{cases}
\]

We recall the following result due to Brezis and Kato [B.K]:

**THEOREM A.1.** Let \( u \in H^1_0(\Omega) \) be any solution of \( P_a \). Then for all \( t \geq 1 \), \( u \) is in \( L^t(\Omega) \).

Let \( a_\varepsilon \geq 0 \) be a sequence in the space \( L^{N/2}(\Omega) \), a compact subset \( K \) of \( \Omega \), such that:

\[
\int_K a_\varepsilon^{N/2} \, dx \to 0, \quad \text{as } \varepsilon \to 0. \tag{A.1}
\]

We have:

**THEOREM A.2.** Let \( u_\varepsilon \in H^1_0(\Omega) \) solution of \( P_{a_\varepsilon} \) such that the sequence \( (u_\varepsilon) \) converges weakly to 0 in \( H^1_0(\Omega) \), and \( u_\varepsilon > 0 \). Then for every compact subset \( K' \) of \( \text{int} \, K \) and for all real number \( t \geq 1 \) we have:

\[
\int_{K'} u_\varepsilon^t \to 0, \quad \text{as } \varepsilon \to 0. \tag{A.2}
\]

*Proof.* Let \( K' \) be a compact subset of \( \text{int} \, K \). We consider a \( C^\infty \) cut-off function \( \varphi \), such that:

\[
0 \leq \varphi \leq 1,
\]

\[
\varphi = 1 \quad \text{on } K',
\]

\[
\varphi = 0 \quad \text{on } \Omega \setminus K.
\]

Let \( \alpha \) be any real number greater than 1. By theorem A.1 and the fact that \( u_\varepsilon > 0 \), the function \( \varphi u_\varepsilon^\alpha \) belongs to \( H^1_0(\Omega) \). Hence, it makes sens to...
multiply $P_{a_e}$ by $\varphi u_e^\alpha$, which leads to:

$$\int_K -\Delta (u_e) \varphi u_e^\alpha = \int_K a_e \varphi u_e^{\alpha+1}.$$  \hfill (A.3)

By Hölder inequality:

$$\int_K a_e \varphi u_e^{\alpha+1} \leq \|a_e\|_{L^{N/2}(K)} \|\varphi^{1/(\alpha+1)} u_e^{\alpha+1}\|_{(2^{*}/2)(\alpha+1)},$$  \hfill (A.4)

where $2^* = \frac{2N}{N-2}$.

On the other hand, by integrating by parts, we obtain:

$$\int_K -\Delta (u_e) \varphi u_e^\alpha = \frac{4\alpha}{(\alpha+1)^2} \int_K |\nabla (\varphi^{1/2} u_e^{(\alpha+1)/2})|^2
- \frac{\alpha-1}{\alpha+1} \int_K \nabla u_e \cdot \nabla \varphi u_e^\alpha
- \frac{4\alpha}{(\alpha+1)^2} \int_K u_e^{\alpha+1} |\nabla \varphi^{1/2}|^2.$$  \hfill (A.5)

In the same way:

$$\int_K \nabla u_e \cdot \nabla \varphi u_e^\alpha = \frac{1}{\alpha+1} \int_K u_e^{\alpha+1} (-\Delta \varphi).$$  \hfill (A.6)

On the other hand, by Sobolev inequality,

$$\int_K |\nabla (\varphi^{1/2} u_e^{(\alpha+1)/2})|^2 \geq S \|\varphi^{1/(\alpha+1)} u_e^{\alpha+1}\|_{(2^{*}/2)(\alpha+1)},$$

where $S$ is the Sobolev constant.

Now, using the fact that $\varphi$ is a $C^\infty$ function, combining (A.3) to (A.6), we see that there exists $C(K, K', \alpha) > 0$ such that:

$$\|\varphi^{1/(\alpha+1)} u_e\|_{(2^{*}/2)(\alpha+1)}^{\alpha+1}
\leq \|a_e\|_{L^{N/2}(K)} \|\varphi^{1/(\alpha+1)} u_e^{\alpha+1}\|_{(2^{*}/2)(\alpha+1)} + C(K, K', \alpha) \int_K u_e^{\alpha+1}.$$

By (A.1), we can choose $\varepsilon$ small enough such that

$$\|a_e\|_{L^{N/2}(K)} \leq \frac{1}{2},$$

which leads to:

$$\|u_e\|_{(2^{*}/2)(\alpha+1)} (K') \leq 2 C(K, K', \alpha) \int_K u_e^{\alpha+1}.$$

But we assume that $u_e$ converges weakly to 0 in $H^1_0(\Omega)$. Hence, if we choose any $\alpha$ such that:

$$\alpha < 2^* - 1,$$

we see that:

$$\int_{K} u_\varepsilon^{\frac{\sigma+1}{2}} \to 0, \quad \text{as } \varepsilon \to 0.$$ 

This proves that:

$$\| u_\varepsilon \|_{(2^*/2^*)^{(\sigma+1)}}^{\frac{\sigma+1}{2}} (K') \to 0, \quad \text{as } \varepsilon \to 0.$$ 

Now, taking into account that $\frac{2^*}{2} > 1$, we can reiterate the process, and the proof is complete.

**APPENDIX B**

We prove in this appendix Proposition 11. We use the notations of part II, and in particular Theorem 10. These computations, which take into account the interaction between the singularities, were originally introduced by Bahri and Coron ([B] and [B.C]), who were the pioneers of these kinds of arguments.

As in [R.L], we start with an estimate of the $H^1_0(\Omega_\varepsilon)$ norm of $v_\varepsilon$. The following holds:

**Lemma B.1.** We have the estimate:

$$\| v_\varepsilon \|_{H^1_0(\Omega_\varepsilon)} = \begin{cases} O\left( \sum_{i \neq j} \varepsilon_{i, j}^{3/2} \left| \log \varepsilon_{i, j} \right|^{3/2} + \sum_{i} \varepsilon_{i, \varepsilon}^{3} \right) & \text{if } N = 5, \\
O\left( \sum_{i \neq j} \varepsilon_{i, j}^{2} \left| \log \varepsilon_{i, j} \right|^{2} + \sum_{i} \left| \log \varepsilon_{i, \varepsilon} \right|^{2/3} \varepsilon_{i, \varepsilon}^{4} \right) & \text{if } N = 6, \\
O\left( \sum_{i \neq j} \varepsilon_{i, j}^{2} \left| \log \varepsilon_{i, j} \right|^{2} + \sum_{i} \varepsilon_{i, \varepsilon}^{(N+2)/2} \right) & \text{if } N > 6,
\end{cases}$$

where $\xi_{i, \varepsilon} = \frac{1}{d(a_i, \varepsilon, \partial \Omega_\varepsilon) \lambda_{i, \varepsilon}}$.

**Proof.** In what follows, we do not write systematically the index $\varepsilon$, and we shall write $P_{\delta_i}$ for $P_{\varepsilon}(a_i, \varepsilon, \lambda_{i, \varepsilon})$. We multiply the equation satisfied by $u$, whose expression is given by (iii) in Theorem 10, by $v$ and obtain, taking into account (iv):

$$\int |\nabla v|^2 = \int (\sum_i P_{\delta_i} + v)^p \, v. \quad (B.1)$$

On the other hand, we have:

$$(\sum_i P_{\delta_i} + v)^p = (\sum_i P_{\delta_i})^p + p (\sum_i P_{\delta_i})^{p-1} \, v$$

$$+ O(\| v \|^p) + (\sum_i P_{\delta_i})^{p-2} \inf \{ (\sum_i P_{\delta_i})^2, v^2 \}.$$
which leads to:
\[
\left(\sum_i P \delta_i + v\right)^p v = \int \left(\sum_i P \delta_i\right)^p v + p \int \left(\sum_i P \delta_i\right)^{p-1} v^2 \\
+ O \left(\int |v|^{p+1} + \int \left(\sum_i P \delta_i\right)^{p-2} \text{Inf} \left\{ \left(\sum_i P \delta_i\right)^2, v^2 \right\} v \right). \tag{B.2}
\]

On the other hand, we know by [B] that there exists a constant \( p \), which just depends on the dimension, such that:
\[
\rho \int |\nabla v|^2 \leq \int |\nabla v|^2 - p \sum_i \int \delta_i^{p-1} v^2. \tag{B.3}
\]

We now combine (B.1), (B.2) and (B.3) and obtain:
\[
\rho \int |\nabla v|^2 \leq \int \left(\sum_i P \delta_i\right)^p v - p \sum_i \int \delta_i^{p-1} v^2 + p \int \left(\sum_i P \delta_i\right)^{p-1} v^2 \\
+ O \left(\int |v|^{p+1} + \int \left(\sum_i P \delta_i\right)^{p-2} \text{Inf} \left\{ \left(\sum_i P \delta_i\right)^2, v^2 \right\} v \right). \tag{B.4}
\]

We now study each of the terms appearing in (B.4). Using the usual expansion, we have:
\[
\int \left(\sum_i P \delta_i\right)^p v = \int \left(\sum_i P \delta_i^p\right) v + O \left(\sum_{i \neq j} \int P \delta_i^{p-1} \text{Inf} (P \delta_i, P \delta_j) v\right). \tag{B.5}
\]

We set:
\[
\varphi_i = \delta_i - P \delta_i.
\]

By orthogonality,
\[
\int \delta_i^p v = \int \nabla P \delta_i \nabla v = 0,
\]
then:
\[
\int P \delta_i^p v = O \left(\int \varphi_i \delta_i^{p-1} v\right). \tag{B.6}
\]

We shall denote by \( B_i \) the ball centered at \( a_i \), whose radius is \( d_i = d(a_i, \partial \Omega) \).
We have:
\[
J_i = \int_{\Omega} \varphi_i \delta_i^{p-1} |v| = \int_{B_i} \varphi_i \delta_i^{p-1} |v| + \int_{\Omega \setminus B_i} \varphi_i \delta_i^{p-1} |v|.
\]

By the Maximum Principle:
\[
0 \leq \varphi_i \leq \delta_i \quad \text{and} \quad \|\varphi_i\|_{L^\infty} = O \left(\xi_{i}^{(N-2)/2} d_i^{(2-N)/2}\right),
\]

so that, as in [R.L], we obtain:

$$\int_{\Omega} \varphi_i \delta_i^{p-1} |v| = \begin{cases} O(\xi_i^3) & \text{if } N = 5, \\ O\left(\left(\log \xi_i \frac{1}{2} \xi_i^4\right)^{2/3}\xi_i^4\right) & \text{if } N = 6, \\ O\left(\xi_i^{(N+2)/2}\right) & \text{if } N > 6. \end{cases} \quad (B.7)$$

We look at the interaction term:

$$\left| \sum_{i \neq j} \int_{\Omega} P \delta_i^{p-1} \mathrm{Inf}(P \delta_i, P \delta_j) v \right|,$$

which is less than

$$\sum_{i \neq j} \int_{\Omega} P \delta_i^{p-1} P \delta_j |v| = O\left(\|v\| \sum_{i \neq j} \left\{ \int_{\Omega} P \delta_i^{((p-1)(p+1)/p)} \delta_j^{(p+1)/p} \right\}^{p/(p+1)}\right).$$

But for any strictly positive real number $\alpha$, we clearly have:

$$P \delta_i^{\alpha} \leq 2^\alpha \delta_i^{\alpha},$$

(\text{use the inequality satisfied by } \varphi_i) and by [B], we know that:

$$\left\{ \int_{\Omega} \delta_i^{((p-1)(p+1)/p)} \delta_j^{(p+1)/p} \right\}^{p/(p+1)} = O\left(\varepsilon_{i,j}^{((N+2)(N-2)/4)N} \left| \log \varepsilon_{i,j} \right|^{((N+2)(N-2)/4)N}\right),$$

where $\theta = \min\left(\frac{(p-1)(p+1)}{p}, \frac{p+1}{p}\right)$, which leads to:

$$\sum_{i \neq j} \int_{\Omega} P \delta_i^{p-1} \mathrm{Inf}(P \delta_i, P \delta_j) v = O\left(\|v\| \varepsilon_{i,j}^{((N+2)(N-2)/4)N} \left| \log \varepsilon_{i,j} \right|^{((N+2)(N-2)/4)N}\right). \quad (B.8)$$

On the other hand:

$$p \int \left(\sum_i P \delta_i\right)^{p-1} v^2 = p \int \left(\sum_i P \delta_i^{p-1}\right) v^2 + O\left\{ \int \left(\sum_i P \delta_i\right)^{p-2} \mathrm{Inf}(P \delta_i, P \delta_j) v^2 \right\}. \quad (B.9)$$

Expanding $P \delta_i^{p-1}$, we have:

$$\int P \delta_i^{p-1} v^2 = \int \delta_i^{p-1} v^2 + O\left(\int \delta_i^{p-2} \varphi_i v^2\right).$$
Looking at (B.4), we know that the term \( \int \delta_i^{p-1} v^2 \) vanishes. On the other hand, by Sobolev and Hölder inequalities, we have:

\[
\int \delta_i^{p-2} \varphi_i v^2 = O \left( \left\| v \right\|^2 \left( \int \varphi_i^{(p+1)/(p-1)} \delta_i^{((p-2)(p+1)/(p-1))} \right)^{(p-1)/(p+1)} \right), \quad (B.10)
\]

and it is easy to check that

\[
f_i = \left( \int \varphi_i^{(p+1)/(p-1)} \delta_i^{((p-2)(p+1)/(p-1))} \right)^{(p-1)/(p+1)}
\]

is a quantity which goes to zero as \( \varepsilon \) goes to zero. It remains the term:

\[
\int \left( \sum_i \varphi_i \delta_i \right)^{p-2} \text{Inf} \left\{ \left( \sum_i \varphi_i \delta_i \right)^2, v^2 \right\} v
\]

\[
= \int \left( \sum_i \varphi_i \delta_i \right)^p \text{Inf} \left\{ \left( \sum_i \varphi_i \delta_i \right)^2, v^2 \right\} v + \int \left( \sum_i \varphi_i \delta_i \right)^{p-2} \left\| v \right\|^3
\]

\[
= O \left( \left\| v \right\|^{p+1} + \left\| v \right\|^3 \right). \quad (B.11)
\]

Combining (B.1), ..., (B.6), (B.8), ..., (B.11) we obtain the fact that there exist two constants \( C_1 \) and \( C_2 \), which do not depend on \( \varepsilon \) such that:

\[
\left\| v \right\| \left( \rho + \sum_i f_i - C_1 \left\| v \right\|^{4/(N-2)} - C_2 \left\| v \right\| \right)
\]

\[
\leq \sum_i J_i + O \left( \varepsilon_i^{(N+2)/N(N-2)} \right) \left\| \log \varepsilon_i \right\|^{(N+2)\theta/2},
\]

and there exists \( r > 0 \) such that for \( \varepsilon \) small enough,

\[
\rho + \sum_i f_i - C_1 \left\| v \right\|^{4/(N-2)} - C_2 \left\| v \right\| \geq r,
\]

which concludes the proof of Lemma B.1.

In order to prove Proposition 11, we establish:

**Lemma B.2.** Suppose \( 5 \leq N \leq 8 \). Then there exist a sequence \( \varepsilon_n \) which goes to zero as \( n \to +\infty \), and an index \( i_0 \) such that \( d(a_{i_0}, \varepsilon_n, \partial \Omega_{\varepsilon_n}) \) goes to zero as \( n \to +\infty \).

Proof. – As in lemma B.1, we shall not write the index \( \varepsilon \). We start with the equation satisfied by \( v \), always using the same expansions:

\[
-\Delta v = p \sum_i \phi_i \delta_i^{p-1} + O \left( \| \phi_i \|^p + \phi_i \delta_i^{p-2} + \| v \|^p + \sum_{i \neq j} P \delta_i^{p-1} \text{Inf} (P \delta_i, P \delta_j) \right) - O \left( \sum_i P \delta_i^{p-1} \text{Inf} (v, P \delta_i) \right).
\]

(B.12)

Given an index \( k \), we multiply (B.12) by \( \frac{\partial P \delta_k}{\partial \lambda} \) and integrate over \( \Omega \). Taking into account the relations of orthogonality, we get:

\[
\left| \int \phi_k \delta_k^{p-1} \frac{\partial P \delta_k}{\partial \lambda} \right| \leq C \left\{ \left| \int \sum_{i \neq k} \theta_i \delta_i^{p-1} \frac{\partial P \delta_k}{\partial \lambda} \right| + \left| \int \sum_i \phi_i \delta_i^{p-1} \frac{\partial P \delta_k}{\partial \lambda} \right| \right.

\[
+ \left| \int \sum_{i \neq k} \phi_i^2 \delta_i^{p-2} \frac{\partial P \delta_k}{\partial \lambda} \right| + \left| \int \| v \|^p \frac{\partial P \delta_k}{\partial \lambda} \right| \right.

\[
+ \sum_i \left| \int P \delta_i^{p-1} \text{Inf} (P \delta_i, P \delta_j) \frac{\partial P \delta_k}{\partial \lambda} \right| \left. \right\}, \quad (B.13)
\]

where \( C \) is a positive constant. We recall some of the estimates of [R.L]:

\[
\int \phi_k \delta_k^{p-1} \frac{\partial P \delta_k}{\partial \lambda} = \frac{C_N}{\lambda_k^{N-1}} H(a_k, a_k) + O \left( \delta_k^{N-1} \right) + O \left( \frac{1}{\lambda_k^{N-1}} \right).
\]

(B.14)

where \( C_N \) is a constant which just depends on \( N \), \( H \) is the regular part of the Green's function, solution of the problem:

\[
-\Delta_k H(x, \cdot) = 0 \quad \text{in} \ \Omega,
\]

\[
H(x, y) = \frac{1}{|x-y|^{n-2}} \quad \text{on} \ \partial \Omega.
\]

\[
\left\{ \begin{aligned}
\int \phi_i^2 \delta_i^{p-2} \frac{\partial P \delta_i}{\partial \lambda} &= O \left( \delta_i^{N-1} \right), \\
\int v \delta_i^{N-2} \frac{\partial P \delta_i}{\partial \lambda} &= O \left( \| v \| \delta_i^{N-2} \right), \\
\int |v|^p \delta_i^{p-1} \frac{\partial P \delta_i}{\partial \lambda} &= O \left( \| v \|^{p-2} \right),
\end{aligned} \right. \quad (B.15)
\]
We now study the interaction terms. From [B], we have:

\[
\int \phi_i \delta_i^{p-1} \frac{\partial P \delta_k}{\partial \lambda} = \frac{1}{\lambda_k} O \left\{ \frac{1}{\lambda_i^{(N-2)/2} \lambda_k^{(N-2)/2} (N+2)} \left( e_{i,k}^{4/(N+2)} + \frac{1}{(\lambda_i, \lambda_k)^2 (N-2)/(N+2)} \right) \right\}. \quad (B.15)
\]

Both terms

\[
\left| \int \phi_i \delta_i^{p-2} \frac{\partial P \delta_k}{\partial \lambda} \right| \quad \text{and} \quad \left| \int \phi_i \frac{\partial P \delta_k}{\partial \lambda} \right|
\]

are controlled by \( \int \phi_i \delta_i^{p-1} \left| \frac{\partial P \delta_k}{\partial \lambda} \right| \).

We turn to \( \int P \delta_i^{p-1} \text{Inf}(P \delta_i, P \delta_j) \frac{\partial P \delta_k}{\partial \lambda} \). We have:

\[
\int P \delta_i^{p-1} \text{Inf}(P \delta_i, P \delta_j) \frac{\partial P \delta_k}{\partial \lambda} = O \left\{ \int \delta_i^{p-1} \delta_j \left( \frac{\partial \delta_k}{\partial \lambda} + \frac{\partial \Phi_k}{\partial \lambda} \right) \right\}.
\]

We start with \( \int \delta_i^{p-1} \delta_j \frac{\partial \Phi_k}{\partial \lambda} \). We may write \( \Omega = B_i \cup B_j \cup (B_i \cap B_j) \). Then:

\[
\int \delta_i^{p-1} \delta_j \frac{\partial \Phi_k}{\partial \lambda} \leq \left\| \frac{\partial \Phi_k}{\partial \lambda} \right\|_{L^{p+1}} \left\| \delta_j \right\|_{L^\infty(\partial B_j)} \int_{B_j} \delta_i^{((p-1)(p+1))/p} \\
+ \left\| \delta_i^{p-1} \right\|_{L^\infty(\partial B_i)} \left\| \frac{\partial \Phi_k}{\partial \lambda} \right\|_{L^\infty} \int_{B_j} \delta_j \\
+ \left\| \delta_i^{p-1} \right\|_{L^\infty(\partial B_f)} \left\| \delta_j \right\|_{L^\infty(B_f)} \left\| \frac{\partial \Phi_k}{\partial \lambda} \right\|_{L^\infty(B_f)} \\
= O \left\{ \lambda_k^{-(N/2)} \lambda_i^{-(N/2)+1} o(1) + \lambda_i^{-(N/2)} \lambda_i^{-(N/2)+1} \lambda_j^{-(N/2)+1} \right\}. \quad (B.16)
\]

In the same way, we write: \( \Omega = B_i \cup B_j \cup B_k \cup (B_i \cap B_j \cap B_k) \). As in the previous estimate, we get:

\[
\int \delta_i^{p-1} \delta_j \frac{\partial \delta_k}{\partial \lambda} = O \left\{ \lambda_k^{-(N/2)} \lambda_i^{-(N/2)+1} o(1) + \lambda_i^{-(N/2)} \lambda_i^{-(N/2)+1} \lambda_j^{-(N/2)+1} \right\}. \quad (B.17)
\]

We are left with the term \( \left| \int P \delta_i^{p-1} \text{Inf}(v, P \delta_i) \frac{\partial P \delta_k}{\partial \lambda} \right| \), which is less than

\[
C \int \delta_i^{p-1} |v| \left| \frac{\partial P \delta_k}{\partial \lambda} \right|
\]
C being a positive constant. By Hölder inequality:
\[
\int \delta^{p-1} \left| v \right| \left| \frac{\partial \delta_k}{\partial \lambda} \right| \leq \left\| v \right\| \left\{ \int \delta^{[(p-1)(p+1)/p]} \left| \frac{\partial \delta_k}{\partial \lambda} \right|^{(p+1)/p} \right\}^{p/(p+1)},
\]
and
\[
\int \delta^{[(p-1)(p+1)/p]} \left| \frac{\partial \Phi_k}{\partial \lambda} \right|^{(p+1)/p} = O \left\{ \lambda_k^{-(N(p+1)/2)} \log(1) + \lambda_k^{-(N(p+1)/2)} \lambda_i^{-(2(p+1)/p)} \right\}.
\]
On the other hand,
\[
\left| \frac{\partial \delta_k}{\partial \lambda} \right| \leq \frac{\delta_k}{\lambda_k},
\]
so that:
\[
\int \delta^{[(p-1)(p+1)/p]} \left| \frac{\partial \delta_k}{\partial \lambda} \right|^{(p+1)/p} \leq \frac{1}{\lambda_k^{(p+1)/p}} \int \delta^{[(p-1)(p+1)/p]} \delta_k^{(p+1)/p}.
\]
Using again the estimates of [B], we obtain:
\[
\int P \delta^{p-1} \text{Inf}(v, P \delta_k) \frac{\partial P \delta_k}{\partial \lambda} = O \left\{ \left\| v \right\| \left( \lambda_k^{N/2} \log(1) + \lambda_k^{N/2} \lambda_i^{-2} \right.ight.
\]
\[
\left. + \frac{1}{\lambda_k^{(N+2)(N-2)/4}} \log \left( \frac{N(N+2)}{2} \right)^{(N-2)/4} \lambda_i^{(N+2)(N-2)/4N} \right\}. \tag{B.18}
\]
Given \( \epsilon \) small enough, there exists \( k_{\epsilon} \) such that:
\[
\lambda_{k_{\epsilon}, \epsilon} = \inf_{j=1, \ldots, k'} \lambda_{j, \epsilon}.
\]
Then there exist a fixed index \( k_0 \) and a sequence \( \epsilon_n \) which goes to zero as \( n \) goes to infinity, such that \( k_0 = k_{\epsilon_n} \). Multiplying (B.13) by \( \epsilon_n \), combining Lemma B.1, (B.14), . . . , (B.18), we get:
\[
d_k^{N-1} \left| H(a_{k_0, \epsilon_n}, a_{k_0, \epsilon_n}) \right| \leq o(1) + O \left\{ \left\| v \right\| \lambda_k^{N/2} \epsilon_i^{(p_0(N-2))/2} \lambda_i^{(p/2)} \right. \right.
\]
\[
\left. \left( \log \epsilon_i \right)^{(p_0(N-2))/2} \lambda_i^{(p+1)} + \left\| v \right\| \lambda_k^{N/2} \log(1) \right\},
\]
for all \( N \geq 5 \). Taking into account the estimate of \( \left\| v \right\| \), we shall need some restrictions over the dimension, in order to obtain a \( o(1) \) in the second term of this last inequality. For \( N = 5, 6 \), it is easy. If \( N > 6 \), we must have:
\[
\lambda_i^{-2} \lambda_j^{-2} \lambda_k^{N/2} \leq C,
\]
Annales de l'Institut Henri Poincaré - Analyse non linéaire
by the choice of the index $k_0$ (C is any positive constant). This is satisfied when $N \leq 8$. In this case, we have:

$$d_k^{N-1} |H(a_{k_0}, \varepsilon_n, a_{k_0}, \varepsilon_n)| = o(1).$$

But, by the maximum principle, there exists a strictly positive constant $\rho$, such that:

$$|H(a_{k_0}, \varepsilon_n, a_{k_0}, \varepsilon_n)| > \rho,$$

then $d_k^{N-1}$ goes to zero as $n$ goes to infinity, which is a contradiction with the fact that the points $a_{k_0}, \varepsilon_n$ should stay in the compact $K$, and the proof is complete.

REFERENCES


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