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Liouville theorems for semilinear equations on the Heisenberg group

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ABSTRACT. – In this paper we consider problems of the type

$$\begin{cases} \Delta_H u + h(x)u^p \leq 0, & \text{in } D \subset \mathbb{R}^{2n+1}, \\ u \geq 0 & \text{in } D, \end{cases} \quad (1)$$

where Δ_H is the Heisenberg Laplacian, D is an unbounded domain and h is a non negative function.

We prove that, under suitable conditions on h , p and D , the only solution of (1) is $u \equiv 0$.

Key words: Liouville property, Heisenberg group.

RÉSUMÉ. – Dans ce travail nous considérons des problèmes du type

$$\begin{cases} \Delta_H u + h(x)u^p \leq 0, & \text{dans } D \subset \mathbb{R}^{2n+1}, \\ u \geq 0 & \text{dans } D, \end{cases} \quad (1)$$

où Δ_H est le Laplacien de Heisenberg, D est un domaine non borné et h est une fonction positive.

Nous démontrons que sous certaines hypothèses sur h , p et D , la seule solution de (1) est $u \equiv 0$.

A.M.S. Classification: 35 J 60, 35 J 70.

1. INTRODUCTION

In this paper we establish some Liouville type theorems for positive functions u satisfying, for example,

$$\begin{cases} \Delta_H u + h(\xi)u^p \leq 0 & \text{in } D, \\ u \geq 0 & \text{in } D, \end{cases} \tag{1.1}$$

where D is an unbounded domain of the Heisenberg group H^n . We recall that H^n is the Lie group $(\mathbb{R}^{2n+1}, \circ)$ equipped with the group action

$$\xi_0 \circ \xi = \left(x + x_0, y + y_0, t + t_0 + 2 \sum_{i=1}^n (x_i y_{0_i} - y_i x_{0_i}) \right), \tag{1.2}$$

for $\xi := (x_1, \dots, x_n, y_1, \dots, y_n, t) := (x, y, t) \in \mathbb{R}^{2n+1}$ and Δ_H is the subelliptic Laplacian on H^n defined by

$$\Delta_H = \sum_{i=1}^n X_i^2 + Y_i^2$$

with

$$\begin{cases} X_i = \frac{\partial}{\partial x_i} + 2y_i \frac{\partial}{\partial t}, \\ Y_i = \frac{\partial}{\partial y_i} - 2x_i \frac{\partial}{\partial t}. \end{cases}$$

It is easy to check that Δ_H is a degenerate elliptic operator satisfying the Hormander condition of order one (see Section 2).

As an example of our results for the case where $D = H^n$ we prove that, under some conditions on the non negative coefficient h and suitable restriction on the power p , any non negative smooth solution u of (1.1) is identically zero. More precisely, denoting by $Q = 2n + 2$ the homogeneous dimension of H^n and by $|\xi|_H$ the intrinsic distance of the point ξ to the origin (see [6], [7]), namely

$$|\xi|_H = \left(\sum_{i=1}^n (x_i^2 + y_i^2) + t^2 \right)^{\frac{1}{4}}, \tag{1.3}$$

we have:

THEOREM 1.1. – *Let u be a non negative solution of*

$$\Delta_H u(\xi) + a|\xi|_H^\gamma u^p(\xi) \leq 0 \text{ in } H^n, \tag{1.4}$$

where a is a positive constant and $\gamma > -2$.

Then, if $1 < p \leq \frac{Q+\gamma}{Q-2}$, $u \equiv 0$.

A generalized version of this theorem is proved in section 3 below, where also several variants covering the cases when the equation holds in a half space or some “cone” in H^n are considered (see Theorem 3.2, 3.3, 3.4).

Let us point out that a common feature of our results is that we do not impose any condition on the behaviour of u for large $|\xi|_H$, thus allowing u to be, *a priori*, singular at infinity.

Therefore our results can be viewed as the analogues, in the present degenerate elliptic setting, of previous ones due to Gidas-Spruck [10] for the uniformly elliptic case. However, our method of proof is rather inspired by [1], where Liouville type results are established for non negative solutions of

$$\Delta u + a|x|^\gamma u^p \leq 0$$

in a cone of \mathbb{R}^n .

We wish to mention that non existence results for non negative solutions of semilinear equations on the Heisenberg group have been obtained previously by Garofalo-Lanconelli in [8]. Note, however, that the theorems in [8], based on Rellich-Pohozaev identities, differ considerably from those in the present paper since they require global integrability conditions on u and on the gradient of u . (see also [5] for similar results in the uniformly elliptic case).

Finally, we point out that the Liouville theorems presented here are the basic tools for obtaining an *a priori* bound in the sup norm for solutions of the Dirichlet problem

$$\begin{cases} \Delta_H u + f(\xi, u) = 0 & \text{in } \Omega \subset \mathbb{R}^{2n+1}, \\ u = 0 & \text{on } \partial\Omega, \end{cases} \quad (1.5)$$

under some growth conditions on f . This can be done using a blow up technique on the lines of [10], [1], [2] and will be the object of a separate paper [3].

2. PRELIMINARY FACTS

In this section we collect for the convenience of the reader some known facts about the Heisenberg group H^n and the operator Δ_H which will be useful later on. For their proof and more informations we refer for example to [6], [7], [8], [12], [13].

As mentioned in the introduction the Heisenberg group H^n is the Lie group whose underlying manifold is \mathbb{R}^{2n+1} ($n \geq 1$), endowed with the group action,

$$\xi_0 \circ \xi = \left(x + x_0, y + y_0, t + t_0 + 2 \sum_{i=1}^n (x_i y_{0i} - y_i x_{0i}) \right),$$

for $\xi = (x_1, \dots, x_n, y_1, \dots, y_n, t) := (x, y, t)$.

The corresponding Lie Algebra of left-invariant vector fields is generated by X_i, Y_i for $i = 1, \dots, n$, and $T = \frac{\partial}{\partial t}$.

It is easy to check that X_i and Y_i satisfy $[X_i, Y_j] = -4T\delta_{i,j}$, $[X_i, X_j] = [Y_i, Y_j] = 0$ for any $i, j \in \{1, \dots, n\}$. Therefore, the vector fields X_i, Y_i ($i = 1, \dots, n$) and their first order commutators span the whole Lie Algebra. Hence, the Hormander condition of order one holds true for Δ_H (see [13]); this implies its hypoellipticity (i.e. if $\Delta_H u \in C^\infty$ then $u \in C^\infty$ (see [13])) and the validity of the maximum principle (see [4]).

An intrinsic metric can be defined on H^n by setting

$$d_H(\xi, \eta) = |\eta^{-1} \circ \xi|_H$$

where $|\cdot|_H$ has been defined in (1.3), see [6]. Clearly in this metric the open ball of radius R centered at ξ_o is the set:

$$B_H(\xi_o, r) = \{ \eta \in H^n : d_H(\eta, \xi_o) < r \}.$$

It is also important to observe that $\xi \rightarrow |\xi|_H$ is homogeneous of degree one with respect to the natural group of dilations (see [6], [7]):

$$\delta_\lambda(\xi) = (\lambda x, \lambda y, \lambda^2 t). \tag{2.1}$$

Since the base $\{X_i, Y_i, T\}$ is obtained by the standard one $\{ \frac{\partial}{\partial x_i}, \frac{\partial}{\partial y_i}, \frac{\partial}{\partial t} \}$, using the transformation

$$B = \begin{pmatrix} I_n & 0 & 2y \\ 0 & I_n & -2x \\ 0 & 0 & 1 \end{pmatrix}$$

whose determinant is identically 1, it follows that the Lebesgue measure is the Haar measure on H^n .

This fact, together with the homogeneity property of $|\xi|_H$ described above, implies that

$$|B_H(\xi_o, R)| = |B_H(0, 1)|R^Q, \tag{2.2}$$

where $Q = 2n + 2$ is the homogeneous dimension of H^n (see [12]) and $|\cdot|$ denotes the Lebesgue measure.

To conclude this section we recall some simple properties of Δ_H . Observe first that

$$\Delta_H = \sum_{i=1}^n \frac{\partial^2}{\partial x_i^2} + \frac{\partial^2}{\partial y_i^2} + 4y_i \frac{\partial^2}{\partial x_i \partial t} - 4x_i \frac{\partial^2}{\partial y_i \partial t} + 4(x_i^2 + y_i^2) \frac{\partial^2}{\partial t^2}.$$

It is easy to check that the operator Δ_H is homogeneous of degree 2 with respect to the dilation δ_λ defined in (2.1), namely

$$\Delta_H(\delta_\lambda) = \lambda^2 \delta_\lambda(\Delta_H);$$

also, for any fixed ξ^o , by the left invariance of the vector fields X_i, Y_i with respect to the group action we have:

$$\Delta_H(u(\xi^o \circ \xi)) = (\Delta_H u)(\xi^o \circ \xi) \quad \forall \xi \in H^n.$$

The next remark concerns the action of Δ_H on functions u depending only on $\rho := |\xi|_H$. It is easy to show that

$$\Delta_H u(\rho) = \psi \left[\frac{\partial^2 u}{\partial \rho^2} + \frac{Q-1}{\rho} \frac{\partial u}{\partial \rho} \right], \tag{2.3}$$

where the function ψ is defined by

$$\psi(\xi) = \frac{\sum_{i=1}^n (x_i^2 + y_i^2)}{\rho^2} = |\nabla_H \rho|^2 \quad \text{for } \xi \neq 0, \tag{2.4}$$

where with $\nabla_H u$ we denote the vector field $(X_i u, Y_i u)$, for $i = 1, \dots, n$.

It is useful to observe that

$$\Delta_H = \operatorname{div}(\sigma^T \sigma \nabla) \quad \text{with } \sigma = \begin{pmatrix} I_n & 0 & 2y \\ 0 & I_n & -2x \end{pmatrix}.$$

3. LIOUVILLE TYPE THEOREMS

In this section we will generalize to the Heisenberg group some Liouville type results which hold for positive solutions of superlinear equations associated to the laplacian, see [1], [2], [10].

THEOREM 3.1. – *Let u be a non negative solution of*

$$\Delta_H u(\xi) + f(\xi, u(\xi)) \leq 0 \quad \text{in } H^n, \tag{3.1}$$

where f is a non negative function satisfying

$$f(\xi, u) \geq h(\xi)u^p \tag{3.2}$$

for some function $h(\xi) \geq 0$ such that, for $|\xi|_H$ large,

$$h(\xi) \geq K\psi|\xi|_H^\gamma$$

for some $K > 0$ and $\gamma > -2$.

If $1 < p \leq \frac{Q+\gamma}{Q-2}$, then $u \equiv 0$.

Before the proof let us introduce a cut-off function ϕ_R which will be used throughout this section. Consider $\phi_R(\rho) := \phi(\frac{\rho}{R})$, where $\rho := |\xi|_H$, $R > 0$, and ϕ satisfies:

$$\left\{ \begin{array}{l} \phi \in C^\infty[0, +\infty), \quad 0 \leq \phi \leq 1, \\ \phi \equiv 1 \quad \text{on} \quad \left[0, \frac{1}{2}\right], \\ \phi \equiv 0 \quad \text{on} \quad [1, +\infty), \\ -\frac{C}{R} \leq \frac{\partial \phi_R}{\partial \rho} \leq 0, \\ \text{and} \quad \left| \frac{\partial^2 \phi_R}{\partial \rho^2} \right| \leq \frac{C}{R^2} \quad \text{for some constant } C > 0. \end{array} \right. \tag{3.3}$$

Proof. – Set, for $R > 0$,

$$I_R := \int_{H^n} h(\xi)u^p \phi_R^q d\xi \quad \text{with} \quad \frac{1}{p} + \frac{1}{q} = 1. \tag{3.4}$$

Observe that $I_R \geq 0$. Moreover, by equation (3.1) and (3.2)

$$I_R \leq \int_{B_H(0,R)} f(\xi, u)\phi_R^q d\xi \leq - \int_{B_H(0,R)} \Delta_H u \phi_R^q d\xi; \tag{3.5}$$

hence an integration by parts yields,

$$\begin{aligned} I_R \leq & - \int_{B_H(0,R)} u \Delta_H (\phi_R^q) d\xi + \int_{\partial B_H(0,R)} u \nabla_H (\phi_R^q) \cdot \nu_H dH_{2n} \\ & - \int_{\partial B_H(0,R)} \phi_R^q \nabla_H u \cdot \nu_H dH_{2n} \leq - \int_{B_H(0,R)} u \Delta_H (\phi_R^q) d\xi \\ & + \int_{\partial B_H(0,R)} u q \phi_R^{q-1} \phi'_R \nabla_H \rho \cdot \nu_H dH_{2n} \leq - \int_{B_H(0,R)} u \Delta_H (\phi_R^q) d\xi, \end{aligned}$$

where $\nu_H(\xi) = \sigma(\xi)\nu(\xi)$ and ν is the normal to $\partial\Omega$; dH_{2n} denotes the $2n$ -dimensional Hausdorff measure. On the other hand, as observed in Section 2 (see (2.3)),

$$\Delta_H(\phi_R^q) = \psi \left[\frac{\partial^2}{\partial \rho^2}(\phi_R^q) + \frac{Q-1}{\rho} \frac{\partial}{\partial \rho}(\phi_R^q) \right]. \tag{3.6}$$

Thus we get, using the hypotheses on ϕ_R and denoting by $\Sigma_R := B_H(0, R) \setminus B_H(0, \frac{R}{2})$,

$$\begin{aligned} I_R &\leq - \int_{\Sigma_R} u\psi \left[q\phi_R^{q-1}\phi_R'' + \frac{Q-1}{\rho}q\phi_R^{q-1}\phi_R' \right] d\xi \\ &\leq \frac{C}{R^2} \int_{\Sigma_R} u\psi\phi_R^{q-1} d\xi. \end{aligned}$$

Hence, the Hölder inequality yields:

$$I_R \leq \frac{C}{R^2} \left[\int_{\Sigma_R} u^p \rho^\gamma \psi \phi_R^{(q-1)p} d\xi \right]^{\frac{1}{p}} \left[\int_{B_H(0,R)} \psi \rho^{\frac{-\gamma q}{p}} d\xi \right]^{\frac{1}{q}}. \tag{3.7}$$

Choosing $R > 0$ sufficiently large, in Σ_R , h satisfies $h \geq \psi K \rho^\gamma$. Therefore,

$$I_R \leq C \left[\int_{\Sigma_R} u^p h \phi_R^q d\xi \right]^{\frac{1}{p}} R^{\left(\frac{-\gamma}{p} + \frac{q}{q} - 2\right)}, \tag{3.8}$$

as $0 \leq \psi \leq 1$. Then,

$$I_R^{1-\frac{1}{p}} \leq CR^{\left(\frac{-\gamma}{p} + \frac{q}{q} - 2\right)}.$$

Hence, if $1 < p < \frac{Q+\gamma}{Q-2}$, letting $R \rightarrow +\infty$, we obtain

$$I := \int_{H^n} hu^p d\xi = 0.$$

This implies $u \equiv 0$ for ρ large, since h is strictly positive outside of a set of measure zero and u is *a priori* non negative.

The claim follows now by the maximum principle (see [4]). In fact, choose $\bar{R} > 0$ in such a way that, for $\rho \geq \bar{R}$, $h > 0$. Then, $u \equiv 0$ on the complementary of $B_H(0, \bar{R})$, as we proved. Hence, u satisfies:

$$\begin{cases} u \geq 0 & \text{in } B_H(0, \bar{R} + \delta), \\ \Delta_H u \leq 0 & \text{in } B_H(0, \bar{R} + \delta), \\ u \equiv 0 & \text{for } \bar{R} \leq \rho \leq \bar{R} + \delta, \end{cases}$$

for some $\delta > 0$. Therefore, by the maximum principle, since u is not strictly positive, u has to be identically zero.

If $p = \frac{Q+\gamma}{Q-2}$, we obtain, by (3.7), that I is finite and that the right hand side of (3.7) tends to zero when R goes to infinity. This yields $I = 0$ and we can conclude as above.

Remark 3.1. – If $h = K > 0$, we get by the previous theorem that, for $1 < p \leq \frac{Q}{Q-2}$, the unique solution of

$$\Delta_H u + K u^p \leq 0 \quad \text{in } H^n \tag{3.9}$$

is $u \equiv 0$.

Remark 3.2. – The upper bound of the exponent p is optimal. Indeed, we claim that the function $v(\rho) = C_\varepsilon(1 + \rho^2)^{-\frac{\alpha}{2}}$ with $\alpha = Q - 2 - \varepsilon$ and a suitable choice of C_ε is a positive solution of

$$\Delta_H u(\xi) + \psi(\xi)\rho^\gamma u^p(\xi) \leq 0 \quad \text{in } H^n, \tag{3.10}$$

for $p \geq \frac{Q+\gamma-\varepsilon}{Q-2-\varepsilon}$.

Indeed, let $u(\rho) = (1 + \rho^2)^{-\frac{\alpha}{2}}$. Then u satisfies:

$$\begin{aligned} -\Delta_H u &= -\psi \left[\frac{\partial^2 u}{\partial \rho^2} + \frac{Q-1}{\rho} \frac{\partial u}{\partial \rho} \right] \\ &= \psi \alpha (1 + \rho^2)^{-\left(\frac{\alpha}{2}+2\right)} [Q(1 + \rho^2) - (\alpha + 2)\rho^2] \\ &= \psi \alpha (1 + \rho^2)^{-\left(\frac{\alpha}{2}+2\right)} [\rho^2(Q - \alpha - 2) + Q] \\ &\geq \psi \alpha (Q - \alpha - 2)(1 + \rho^2)^{-\left(\frac{\alpha}{2}+1\right)}. \end{aligned} \tag{3.11}$$

Hence, if we impose that

$$Q - 2 > \alpha, \quad p \frac{\alpha}{2} - \frac{\gamma}{2} \geq \left(\frac{\alpha}{2} + 1\right), \tag{3.12}$$

we can choose $c = (\alpha(Q - \alpha - 2))^{\frac{1}{p-1}}$ and $v = cu$ satisfies:

$$-\Delta_H v \geq \psi (\alpha(Q - \alpha - 2))^{\frac{p}{p-1}} (1 + \rho^2)^{-p\frac{\alpha}{2} + \frac{\gamma}{2}} \geq \psi \rho^\gamma v^p.$$

Now just choose $\alpha = Q - 2 - \varepsilon$ then (3.12) holds if $p \geq \frac{Q+\gamma-\varepsilon}{Q-2-\varepsilon}$ for any ε positive.

The idea of the function v was taken from Ramon Soranzo (personal communication to I.B.) who gave a similar counterexample for the Laplacian.

The next result concern the case where the unbounded domain D is an half-space.

THEOREM 3.2. – *Let $D \subset H^n$ be the set*

$$D = \left\{ \xi \in H^n : \sum_{i=1}^n a_i x_i + b_i y_i + d > 0, \right. \\ \left. \text{with } (a, b) \in \mathbb{R}^n \times \mathbb{R}^n \setminus \{0\}, d \in \mathbb{R} \right\}.$$

Let u be a non negative solution of

$$\Delta_H u(\xi) + f(\xi, u(\xi)) \leq 0 \text{ in } D, \tag{3.13}$$

where f is as in Theorem 3.1 with $\gamma > -1$.

If $1 < p \leq \frac{Q+\gamma}{Q-1}$, then $u \equiv 0$ in D .

A similar result is valid for half-spaces which do not contain the t -direction or for particular cones. However, the upper bound of the exponent p is lower than in the previous case.

The following results hold:

THEOREM 3.3. – *Let $D \subset H^n$ be the set*

$$D = \left\{ \xi \in H^n : \sum_{i=1}^n a_i x_i + b_i y_i + ct + d > 0 \right\}, \\ \text{for } a, b \in \mathbb{R}^n, c \in \mathbb{R} \setminus \{0\}, d \in \mathbb{R},$$

and let u be a non negative solution of

$$\Delta_H u(\xi) + f(\xi, u(\xi)) \leq 0 \text{ in } D, \tag{3.14}$$

with f as in theorem 3.1 and $\gamma > 0$.

Then, if $1 < p \leq \frac{Q+\gamma}{Q}$, $u \equiv 0$ in D .

THEOREM 3.4. – *Let Σ be the cone*

$$\Sigma = \left\{ \xi \in H^n : \sum_{i=1}^n (a_i x_i - b_i y_i)(b_i x_i + a_i y_i) > 0 \right\},$$

and let u be a non negative solution of

$$\Delta_H u(\xi) + f(\xi, u(\xi)) \leq 0 \text{ in } \Sigma, \tag{3.15}$$

with f as in theorem 3.1 and $\gamma > 0$.

If $1 < p \leq \frac{Q+\gamma}{Q}$, $u \equiv 0$ in Σ .

The proofs of theorems 3.2, 3.3, 3.4 follow from the next lemma.

LEMMA 3.1. – Let $D \subset H^n$ be an unbounded domain. Assume that η satisfies:

$$\begin{cases} \eta > 0 & \text{in } D, \\ \Delta_H \eta \geq 0 & \text{in } D, \\ \eta = 0 & \text{on } \partial D, \end{cases}$$

and let u be a non negative solution of

$$\Delta_H u(\xi) + f(\xi, u(\xi)) \leq 0 \quad \text{in } D, \tag{3.16}$$

with f as in Theorem 3.1. Then, for

$$I_R := \int_{D_R} h(\xi) u^p \phi_R^q \eta^q d\xi,$$

the following estimate holds

$$I_R \leq I_R^{\frac{1}{p}} \left(\frac{C}{R^2} \left[\int_{\Omega_R} \eta^q \psi \rho^{\frac{-\gamma q}{p}} d\xi \right]^{\frac{1}{q}} + \frac{C}{R} \left[\int_{\Omega_R} \psi |\nabla_H \eta \cdot \nabla_H \rho|^q \rho^{\frac{-\gamma q}{p}} d\xi \right]^{\frac{1}{q}} \right) \tag{3.17}$$

for $R > 0$ large enough, where $D_R := B_H(0, R) \cap D$, $\Omega_R := (B_H(0, R) \setminus B_H(0, \frac{R}{2})) \cap D$, and q is the conjugate exponent of p .

Proof. – From equation (3.16), assumption (3.2) and the divergence’s theorem we get:

$$\begin{aligned} I_R &\leq - \int_{D_R} u \Delta_H (\eta^q \phi_R^q) d\xi + \int_{\partial D_R} u \nabla_H (\eta^q \phi_R^q) \cdot \nu_H dH_{2n} \\ &\quad - \int_{\partial D_R} \eta^q \phi_R^q \nabla_H u \cdot \nu_H dH_{2n}. \end{aligned}$$

Moreover, since $\phi_R = 0$ on $\partial B_H(0, R)$, $\eta = 0$ on ∂D , and $q > 1$, the integrals on the boundary of D_R vanish and therefore,

$$I_R \leq - \int_{D_R} u \Delta_H ((\eta \phi_R)^q) d\xi.$$

Thus, using the properties of ϕ_R and observing that, by the hypotheses made on η ,

$$\Delta_H (\eta^q) = q(q-1)\eta^{q-2} |\nabla_H \eta|^2 + q\eta^{q-1} \Delta_H \eta > 0 \tag{3.18}$$

it results:

$$I_R \leq - \int_{\Omega_R} u \eta^q \Delta_H(\phi_R^q) d\xi - 2 \int_{\Omega_R} u \nabla_H(\eta^q) \cdot \nabla_H(\phi_R^q) d\xi.$$

Using the properties of ϕ_R , as in the proof of Theorem 3.1 we obtain

$$I_R \leq \frac{C}{R^2} \int_{\Omega_R} u \eta^q \psi \phi_R^{q-1} d\xi + \frac{C}{R} \int_{\Omega_R} u \eta^{q-1} \psi \phi_R^{q-1} \nabla_H \eta \cdot \nabla_H \rho d\xi. \quad (3.19)$$

Thus, the Hölder inequality yields:

$$\begin{aligned} I_R &\leq \frac{C}{R^2} \left[\int_{\Omega_R} \psi \rho^\gamma u^p (\eta \phi_R)^{(q-1)p} d\xi \right]^{\frac{1}{p}} \left[\int_{\Omega_R} \eta^q \psi \rho^{\frac{-\gamma q}{p}} d\xi \right]^{\frac{1}{q}} \\ &\quad + \frac{C}{R} \left[\int_{\Omega_R} \psi \rho^\gamma u^p (\eta \phi_R)^{(q-1)p} d\xi \right]^{\frac{1}{p}} \left[\int_{\Omega_R} |\nabla_H \eta \cdot \nabla_H \rho|^q \psi \rho^{\frac{-\gamma q}{p}} d\xi \right]^{\frac{1}{q}} \\ &\leq I_R^{\frac{1}{p}} \left(\frac{C}{R^2} \left[\int_{\Omega_R} \eta^q \psi \rho^{\frac{-\gamma q}{p}} d\xi \right]^{\frac{1}{q}} \right. \\ &\quad \left. + \frac{C}{R} \left[\int_{\Omega_R} \psi |\nabla_H \eta \cdot \nabla_H \rho|^q \rho^{\frac{-\gamma q}{p}} d\xi \right]^{\frac{1}{q}} \right), \end{aligned} \quad (3.20)$$

for $R > 0$ large enough. The statement is proved.

Proof of Theorem 3.2. – Consider, without loss of generality, the half space $\{x_1 > 0\}$.

The claim is proved by using the estimate (3.17) applied to $D = \{x_1 > 0\}$ and $\eta = x_1$.

Indeed, by the maximum principle, to show that $u \equiv 0$, it is enough to check that

$$I_R := \int_{\{x_1 > 0\}} h u^p \phi_R^q x_1^q d\xi \rightarrow 0 \quad \text{when } R \rightarrow \infty, \quad (3.21)$$

where ϕ_R is as in (3.3).

If $D_R := B_H(0, R) \cap \{x_1 > 0\}$, then (3.17) becomes:

$$I_R \leq I_R^{\frac{1}{p}} \left(\frac{C}{R^2} \left[\int_{\Omega_R} x_1^q \psi \rho^{\frac{-\gamma q}{p}} d\xi \right]^{\frac{1}{q}} + \frac{C}{R} \left[\int_{\Omega_R} \psi |\nabla_H \rho|^q \rho^{\frac{-\gamma q}{p}} d\xi \right]^{\frac{1}{q}} \right).$$

Therefore, as $0 \leq \psi \leq 1$ and $x_1 \leq CR$ in Ω_R , for $p \leq \frac{Q+\gamma}{Q-1}$ we get:

$$I_R \leq C I_R^{\frac{1}{p}} R^{(-\frac{\gamma}{p} + \frac{Q}{q} - 1)}, \quad (3.22)$$

and we can conclude using the same arguments as in Theorem 3.1.

Proof of Theorem 3.3. – As in the proof of Theorem 3.2, the claim is proved using the estimate (3.17) of Lemma 3.1 with $\eta = A \cdot x + B \cdot y + ct + d$ and $D_R := B_H(0, R) \cap D$.

Let us consider the integral

$$I_R := \int_D hu^p \phi_R^q \eta^q d\xi, \tag{3.23}$$

where ϕ_R is as in (3.3). By (3.17), using the fact that

$$\begin{aligned} \eta &\leq CR^2 \\ |\nabla_H \eta| &= |(A + 2cy, B - 2cx)| \leq CR \end{aligned} \tag{3.24}$$

we obtain:

$$\begin{aligned} I_R &\leq I_R^{\frac{1}{p}} \left(\frac{C}{R^2} \left[\int_{\Omega_R} \eta^q \psi \rho^{-\frac{\gamma q}{p}} d\xi \right]^{\frac{1}{q}} + \frac{C}{R} \left[\int_{\Omega_R} \psi |\nabla_H \eta \cdot \nabla_H \rho|^q \rho^{-\frac{\gamma q}{p}} d\xi \right]^{\frac{1}{q}} \right) \\ &\leq CI_R^{\frac{1}{p}} R^{\left(\frac{-\gamma}{p} + \frac{Q}{q}\right)}. \end{aligned} \tag{3.25}$$

If $1 < p \leq \frac{Q+\gamma}{Q}$ we can conclude as in the previous cases.

Proof of Theorem 3.4. – This result follows from the estimate (3.17) by choosing $\eta := \sum_{i=1}^n (a_i x_i - b_i y_i)(b_i x_i + a_i y_i)$ and $D := \Sigma$. Since the function η has the same behaviour as the function η chosen in the proof of Theorem 3.3, we can conclude in the same way.

Remark 3.3. – Let us observe that, instead of inequality (3.17), one can similarly obtain

$$I_R \leq I_R^{\frac{1}{p}} \left(\frac{1}{R^2} \left[\int_{\Omega_R} \eta^q \psi h^{-\frac{q}{p}} d\xi \right]^{\frac{1}{q}} + \frac{1}{R} \left[\int_{\Omega_R} \psi h^{-\frac{q}{p}} |\nabla_H \eta \cdot \nabla_H \rho|^q d\xi \right]^{\frac{1}{q}} \right), \tag{3.26}$$

provided f satisfies (3.2) for some $h \geq 0$ such that the right hand side of (3.26) exists.

Consequently, if h verifies:

$$\lim_{R \rightarrow +\infty} \frac{1}{R^q} \int_0^R h^{-\frac{q}{p}}(\rho\omega) \rho^{Q-1} d\rho = 0$$

where $\omega = \frac{\xi}{|\xi|_H}$, then the conclusion of Theorem 3.2 holds true. Similar conditions on h and p can be given for Theorems 3.3 and 3.4.

For the sake of completeness, we will also prove a Liouville theorem for bounded solutions of $\Delta_H u = 0$ in the whole space H^n .

THEOREM 3.5. – *If u is a bounded function such that $\Delta_H u = 0$ in the whole space H^n , then u is a constant.*

The proof is based on the following representation formula for Heisenberg harmonic functions. This formula can be proved easily by using the divergence’s theorem, see e.g. Gaveau ([9]) for details.

LEMMA 3.2. – *Let w satisfy $\Delta_H w = 0$ in H^n . Then, for any $\xi \in H^n$,*

$$w(\xi) = \frac{C_Q}{R^Q} \int_{B_H(\xi, R)} w(\eta)\psi(\eta)d\eta, \tag{3.27}$$

where ψ is defined in (2.4), and $C_Q = |B_H(\xi, 1)|^{-1}$.

Proof of Theorem 3.5. – Let us first prove that $\frac{\partial w}{\partial t} \equiv 0$. Observe that, in view of the Hormander condition, the vector field $T = \frac{\partial}{\partial t}$ commutes with X_i and Y_i , i.e. $T(X_i) = X_i(T)$ and $T(Y_i) = Y_i(T)$. Hence,

$$\Delta_H(Tw) = T(\Delta_H w) = 0.$$

Therefore, applying the previous lemma, we get:

$$\begin{aligned} \frac{\partial w}{\partial t}(\xi) &= \frac{C_Q}{R^Q} \int_{B_H(\xi, R)} \frac{\partial w}{\partial t}(\eta)\psi(\eta)d\eta \\ &= -\frac{C_Q}{R^Q} \int_{B_H(\xi, R)} \frac{\partial \psi}{\partial t}(\eta)w(\eta)d\eta + \frac{C_Q}{R^Q} \int_{\partial B_H(\xi, R)} w\psi\nu_t dH_{2n}, \end{aligned}$$

where ν_t is the t -component of the exterior unit normal vector to $B_H(\xi, R)$. Since

$$\begin{aligned} \left| \frac{\partial \psi}{\partial t} \right| &= \frac{|\psi| |t|}{\rho^4} \leq \frac{1}{\rho^2} \\ |\nu_t| &= \frac{|t|}{2\rho^3} \leq \frac{1}{\rho|\nabla\rho|}, \end{aligned}$$

from (2.2) we obtain that

$$\left| \frac{\partial w}{\partial t}(\xi) \right| \leq \frac{C\|w\|_{L^\infty}}{R^2}$$

for any $\xi \in H^n$ and for any $R > 0$. Thus, letting R go to infinity, we get $\frac{\partial w}{\partial t}(\xi) = 0$ for any $\xi \in H^n$. Then, w is a bounded solution of

$$\sum_{i=1}^n \frac{\partial^2 w}{\partial x_i^2} + \frac{\partial^2 w}{\partial y_i^2} + \frac{\partial^2 w}{\partial t^2} = 0 \quad \text{in } \mathbb{R}^{2n+1}.$$

Therefore it has to be constant by the classical Liouville theorem (see e.g. [11]).

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