



Radial Symmetry of Solutions of System of Nonlinear Elliptic Boundary Value Problems

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Abstract

Radial symmetry of positive solutions of system of nonlinear elliptic boundary value problems in R^n is studied. We apply the moving plane method based on maximum principle to obtain our result of symmetry of solutions on unbounded domain R^n .

Keywords: Maximum principles, Moving plane method, Radial symmetry; System of nonlinear elliptic boundary value problems.

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1. Introduction:

$$\Delta u + f(|x|; u) = 0 \text{ in } R^n$$

and

$$u(x) \rightarrow 0 \text{ as } |x| \rightarrow \infty.$$

Furthermore, Naito [18] also studied the problem of radial symmetry of classical solutions of semilinear elliptic equations $\Delta u + V(|x|)e^u = 0$ in R^2 , by the moving plane method. Horvata, et al. [13] studied the existence of positive spherically symmetric solutions of polyharmonic boundary value problems. They study the system by relating it to the corresponding system of singular integro differential equations of the first order. Ma and Liu [15] investigated the symmetry properties of positive solutions of semilinear elliptic system. Pucci, Sciunzi and Serrin [20] studied symmetry of solutions of degenerate quasilinear elliptic problems by applying comparison principle. L. Montoro, B. Sciunzi [16] proved radial symmetry in balls for regular solutions of a class of quasilinear elliptic system in



nonvariational form. Covei [2] proved necessary and sufficient conditions for a positive radial solution of semilinear elliptic problem. In 2012, Damascelli et al. [3] proved symmetry of solutions of semilinear cooperative elliptic system in unit ball and in annulus in R^n . Abduragimov [1] proved the existence and uniqueness of positive radially symmetric solutions of the Dirichlet problem for a nonlinear elliptic system. Farina [9] proved the symmetry result for the system,

$$\Delta u = uv^2; \Delta v = vu^2; u \geq 0; v \geq 0 \text{ in } R^n:$$

Damascelli and Pacella [4] proved solutions having Morse index $j \leq N$ are foliated schwartz symmetric by using symmetrization for a semilinear elliptic system. Recently Dhaigude and Patil [5] studied the radial symmetry of positive solutions of semilinear elliptic problem in unit ball. Also, Dhaigude and Patil [6], [7], [8] obtained symmetric results for semilinear elliptic boundary value problems and system of nonlinear boundary value problems, using moving plane method.

In this paper we study the radial symmetry of positive solutions for system of nonlinear elliptic boundary value problem in R^n . We consider the nonlinear elliptic boundary value problem of the form

$$\Delta u + f(|x|; u; v) = 0 \quad \text{in } R^n \quad (1.1)$$

$$\Delta v + g(|x|; u; v) = 0$$

and

$$u(x) \rightarrow 0, v(x) \rightarrow 0 \text{ as } |x| \rightarrow \infty. \quad (1.2)$$

These type of systems occur in many models of physics, where study of symmetry property is important. Our approach is based on the maximum principle in unbounded domains together with the moving plane method. This approach helps us to prove our results. We organise the paper as follows: In section 2, the preliminary results and some useful lemmas are proved. The symmetric result is proved and some illustrative examples are given in the last section.

2. Preliminaries

In this section, we state some basic lemmas and boundary maximum principle which are useful to prove our main result.

Lemma 2.1 [12] *Hopf boundary lemma* : Suppose that Ω satisfies the interior sphere condition at $x_0 \in \partial\Omega$. Let L be uniformly elliptic with $c(x) \leq 0$ where



$$L(u) = \sum_{i,j=1}^n a_{ij}(x) \frac{\partial^2 u}{\partial x_i \partial x_j} + \sum_{j=1}^n b_j(x) \frac{\partial u}{\partial x_j} + c(x)u \quad \text{in } \Omega$$

If $u \in C^2(\Omega) \cap C(\bar{\Omega})$ satisfies $L(u) \geq 0$ and $\max_{\bar{\Omega}} u(x) = u(x_0)$, then either $u = u(x_0)$ on Ω or

$\liminf_{t \rightarrow 0} \frac{u(x) - u(x_0 + tv)}{t} > 0$. For every direction v pointing into an interior sphere. If

$$u \in C^1 \subset \Omega \cap \{0\} \text{ then } \frac{\partial u}{\partial \nu}(x_0) < 0$$

Lemma 2.2 [17] Let Ω be an unbounded domain in R^n , and let L denote the uniformly elliptic differential operator of the form

$$L(u) = a^{ij}(x) \partial_{ij} u + b^i(x) \partial_i u + c(x)u$$

where $a^{ij}, b^i, c \in L^\infty(\Omega)$. Suppose that $u \neq 0$ satisfies

$L(u) \leq 0$ in Ω and $u \geq 0$ on $\partial\Omega$:

Furthermore, suppose that there exist a function w such that $w > 0$ on $\Omega \cup \partial\Omega$ and $L(w) \leq 0$ in Ω .

If $\frac{u(x)}{w(x)} \rightarrow 0$ as $|x| \rightarrow \infty, x \in \Omega$, then $u > 0$ in Ω .

Theorem 2.1 [19] Let $u(x)$ satisfies differential inequality

$$L(u) \geq 0$$

in a domain Ω where L is uniformly elliptic. If there exist a function $w(x)$ such that, $w(x) > 0$ on $\Omega \cup \partial\Omega$ and satisfies the differential inequality

$$L(w) \leq 0 \text{ in } \Omega,$$

then $\frac{u(x)}{w(x)}$ can not attain a non negative maximum at a point p on $\partial\Omega$, which lies on the

boundary of a ball in Ω and if $\frac{u(x)}{w(x)}$ is not constant then, $\frac{\partial}{\partial \nu} \left(\frac{u}{w} \right) > 0$

$$\frac{\partial}{\partial \nu} \left(\frac{u}{w} \right) > 0 \quad \text{at } P.$$

where $\frac{\partial}{\partial \nu}$ is any outward directional derivative.



3. Main Results

In this section, we prove our main result. We define the plane T_λ , for a real number λ as follows $T_\lambda = \{x : x = (x_1; x_2; x_3; \dots; x_n); x_1 = \lambda\}$, which is perpendicular to X_1 -axis. We will move this plane continuously normal to itself to new position till it begins to intersect Ω . After that point the plane advances in Ω along X_1 - axis and cut of cap Σ_λ ; which is the portion of Ω and lies in the same side of the plane T_λ as the original plane T . Let $\Sigma_\lambda = \{x : x_1 < \lambda; x \in \Omega\}$; Let $x^\lambda = (2\lambda - x_1; x_2; x_3; \dots; x_n)$ be the reflection of the point $x = (x_1; x_2; x_3; \dots; x_n)$, about the plane T_λ . Define $w_1; \lambda(x) = u(x) - u(x_\lambda)$, and $w_2; \lambda(x) = v(x) - v(x_\lambda)$. We have $|x^\lambda| \geq |x|$ and $u(x_\lambda) = u(2\lambda - x_1; x_2; x_3; \dots; x_n)$. Also define set $\Lambda = \{\lambda \in (0; \infty) : w_1; \lambda(x) > 0; w_2; \lambda(x) > 0\}$ for $x \in \Sigma_\lambda$. Now, we prove our main result,

Theorem 3.1 *Suppose that*

- (i) $(u; v) \in C^2$ is a positive solution of the system of nonlinear elliptic boundary value problem (1.1)-(1.2),
- (ii) functions f and g are continuous in all its variables and C^1 in $u \geq 0, v \geq 0$,
- (iii) $f(|x|, u(x); v(x_1; x_2; x_3; \dots; x_{i-1}; 2\lambda - x_i; x_{i+1}; \dots; x_n)) = f(|x|, u(x); v(x_1; x_2; x_3; \dots; x_{i-1}; x_i; x_{i+1}; \dots; x_n))$, for all $1 \leq i \leq n$,
- (iv) $g(|x|; u(x_1; x_2; x_3; \dots; x_{i-1}; 2\lambda - x_i; x_{i+1}; \dots; x_n); v(x)) = g(|x|; u(x_1; x_2; x_3; \dots; x_{i-1}; x_i; x_{i+1}; \dots; x_n); v(x))$ for all $1 \leq i \leq n$,
- (v) functions f and g are nonincreasing in $|x|$, for each fixed $u \geq 0, v \geq 0$.

Further we define U, V and Φ such as

$$U(r) = \sup \{u(x) : |x| \geq r\} \tag{3.1}$$

$$V(r) = \sup \{v(x) : |x| \geq r\} \tag{3.2}$$

$$\Phi(|x|) = \sup \{fu(|x|; u; v); gv(|x|; u; v) : 0 \leq u(x) \leq U(r); 0 \leq v(x) \leq V(r)\} \tag{3.3}$$

Furthermore assume that there exist positive functions $z_1; z_2$ on $|x| \geq R_0$; for some positive constant R_0 satisfying differential inequalities

$$\Delta z_1 + \Phi(|x|)z_1 \leq 0 \tag{3.4}$$

$In |x| > R_0$

$$\Delta z_2 + \Phi(|x|)z_2 \leq 0$$

and

$$\lim_{|x| \rightarrow \infty} \frac{U(x)}{z_1(x)} = 0 \tag{3.5}$$

$$\lim_{|x| \rightarrow \infty} \frac{V(x)}{z_2(x)} = 0 \tag{3.6}$$

Then $(u; v)$ is radially symmetric about some x_0 in R^n and $u_r < 0, v_r < 0$ for $r = |x - x_0| > 0$.

To prove our result following lemmas are useful. First we prove them.

Lemma 3.1 Let $\lambda \geq 0$, then $w_{1;\lambda}(x)$ and $w_{2;\lambda}(x)$ satisfies differential inequalities

$$\Delta w_{1,\lambda}(x) + C_{1,\lambda}(x)w_{1,\lambda}(x) \leq 0 \quad \text{in } \sum_\lambda$$

$$\Delta w_{2,\lambda}(x) + C_{2,\lambda}(x)w_{2,\lambda}(x) \leq 0 \quad \text{in } \sum_\lambda$$

Where

$$C_{1,\lambda}(x) = \int_0^1 f_u(|x|, u(x^\lambda) + t[u(x) - u(x^\lambda)]; v(x)) dt$$

$$C_{2,\lambda}(x) = \int_0^1 g_v(|x|, u(x), v(x^\lambda) + t[v(x) - v(x^\lambda)]) dt$$

Proof: Since $f(|x|; u; v)$ and $g(|x|; u; v)$ are nonincreasing in $|x|$ and $|x^\lambda| > |x|$ for $x \in \sum_\lambda$ hold. We observe that $u(x^\lambda)$ and $v(x^\lambda)$ satisfy the equations

$$\Delta u(x^\lambda) + f(|x^\lambda|, u(x^\lambda), v(x^\lambda)) = 0 \quad \text{in } \sum_\lambda \tag{3.7}$$

$$\Delta v(x^\lambda) + g(|x^\lambda|, u(x^\lambda), v(x^\lambda)) = 0 \quad \text{in } \sum_\lambda \tag{3.8}$$

Subtracting (3.7) from first equation of (1.1) we get

$$\Delta w_{1,\lambda}(x) + C_{1,\lambda}(x)w_{1,\lambda}(x) \leq 0 \quad \text{in } \sum_\lambda$$

where

$$C_{1,\lambda}(x) = \int_0^1 f_u(|x|, u(x^\lambda) + t[u(x) - u(x^\lambda)]; v(x)) dt$$

Similarly subtracting (3.8) from second equation of (1.1) we can prove that,

$$\Delta w_{2,\lambda}(x) + C_{2,\lambda}(x)w_{2,\lambda}(x) \leq 0 \quad \text{in } \sum_\lambda$$

where



$$C_{2,\lambda}(x) = \int_0^1 g_v(|x|, u(x), v(x^\lambda) + t[v(x) - v(x^\lambda)]) dt$$

The proof of the lemma is completed.

Lemma 3.2 Let $\lambda > 0$, If $w_{1,\lambda}(x) > 0$, and $w_{2,\lambda}(x) > 0$ in $\sum_\lambda \cap \overline{B_0}$, Then $\lambda \in \Lambda$.

Proof: By using assumptions and lemma 3.1, we have

$$\Delta w_{1,\lambda}(x) + C_{1,\lambda}(x)w_{1,\lambda}(x) \leq 0 \quad \text{in } \sum_\lambda \setminus \overline{B_0}$$

$$\Delta w_{2,\lambda}(x) + C_{2,\lambda}(x)w_{2,\lambda}(x) \leq 0$$

and

$$w_{1,\lambda}(x) > 0, \text{ and } w_{2,\lambda}(x) > 0 \text{ on } \partial(\sum_\lambda \setminus \overline{B_0}).$$

Since $U(r)$ and $V(r)$ are nonincreasing, we have

$$0 \leq u(x^\lambda) + t(u(x) - u(x^\lambda)) \leq U(|x|) \quad 0 \leq t \leq 1$$

$$0 \leq v(x^\lambda) + t(v(x) - v(x^\lambda)) \leq V(|x|)$$

Then we observe that

$$C_{1,\lambda}(x) \leq \int_0^1 \Phi(|x|) dt \leq \Phi(|x|) \quad \text{in } \sum_\lambda$$

Similarly we can show that,

$$C_{2,\lambda}(x) \leq \int_0^1 \Phi(|x|) dt \leq \Phi(|x|) \quad \text{in } \sum_\lambda$$

From (3.4) we have

$$\Delta z_1 + C_{1,\lambda}(x) \leq 0 \quad \text{in } \sum_\lambda \setminus \overline{B_0}$$

$$\Delta z_2 + C_{2,\lambda}(x) \leq 0 \quad \text{in } \sum_\lambda \setminus \overline{B_0}$$

and

$$\frac{w_{1,\lambda}(x)}{z_1(x)} \rightarrow 0, \quad \frac{w_{2,\lambda}(x)}{z_2(x)} \rightarrow 0 \quad \text{as } |x| \rightarrow \infty, \text{ for } x \in \sum_\lambda \setminus \overline{B_0}$$

Hence by Lemma (2.2)

$$w_{1,\lambda}(x) > 0, \text{ and } w_{2,\lambda}(x) > 0 \text{ in } \sum_\lambda \setminus \overline{B_0}.$$

From this it follows that,

$$w_{1,\lambda}(x) > 0, \text{ and } w_{2,\lambda}(x) > 0 \text{ in } \sum_\lambda$$

Therefore $\lambda \in \Lambda$. This completes the proof

Lemma 3.3 Let $\lambda \in \Lambda$, Then $\frac{\partial u}{\partial x_1} < 0$ and $\frac{\partial v}{\partial x_1} < 0$ on T_λ .

Proof: By Lemma 3.1 we have

$$\Delta w_{1,\lambda}(x) + C_{1,\lambda}(x)w_{1,\lambda}(x) \leq 0 \quad \text{in } \Sigma_\lambda$$

$$\Delta w_{2,\lambda}(x) + C_{2,\lambda}(x)w_{2,\lambda}(x) \leq 0 \quad \text{in } \Sigma_\lambda$$

Since $w_{1,\lambda}(x) = 0$ on T_λ by Hopf's boundary lemma we have $\frac{\partial w_{1,\lambda}(x)}{\partial x_1} < 0$ and

$$\frac{\partial w_{2,\lambda}(x)}{\partial x_1} < 0 \text{ on } T_\lambda . \text{ We have } \frac{\partial w_{2,\lambda}(x)}{\partial x_1} = 2 \frac{\partial v}{\partial x_1} \text{ and } \frac{\partial w_{2,\lambda}(x)}{\partial x_1} = 2 \frac{\partial v}{\partial x_1} .$$

Therefore $\frac{\partial u}{\partial x_1} < 0$ $\frac{\partial u}{\partial x_1} < 0$

Now we prove theorem3.1.

Proof of the theorem:

Since $u(x); v(x)$ are positive with

$$\lim_{|x| \rightarrow \infty} u(x) = 0$$

and

$$\lim_{|x| \rightarrow \infty} v(x) = 0$$

then there exist $R_1; R_2 > R_0$ such that

$$\max\{u(x) : |x| \geq R_1\} < \min\{u(x) : |x| \leq R_0\} \tag{3.9}$$

$$\max\{v(x) : |x| \geq R_2\} < \min\{v(x) : |x| \leq R_0\} \tag{3.10}$$

$$w_{1,\lambda}(x) > 0, \text{ in } \overline{B_0}$$

Also from equation (3.10) we get,

$$w_{2,\lambda}(x) > 0, \text{ in } \overline{B_0}$$

Then by Lemma 3.2 we have $\lambda \in \Lambda$. Therefore $[R_m; \infty) \subset \Lambda$. Hence step-I is completed.

Step-II: In this step we prove that, if $\lambda_0 \in \Lambda$ then there exist $\epsilon > 0$ such that

$(\lambda_0 - \epsilon; \lambda_0] \subset \Lambda$. Assume to the contrary that there exist an increasing sequence $\{\lambda_i\}$, $i = 1; 2; 3; \dots$ such that $\lambda_i \notin \Lambda$ and $\lambda_i \rightarrow \lambda_0$ as $i \rightarrow \infty$, which contradicts to Lemma 3.2.



Therefore we have a sequence $\{x_i\}$ $i = 1; 2; 3; \dots$ such that $x_i \in \sum_{\lambda_i} \cap \overline{B_0}$ and $w_{1,\lambda_i}(x_i) \leq 0$ or $w_{2,\lambda_i}(x_i) \leq 0$. A subsequence $\{x_i^*\}$, converges to some point $x_0 \in \sum_{\lambda_0} \cap \overline{B_0}$. Then $w_{1,\lambda_i}(x_i) \leq 0$ or $w_{2,\lambda_i}(x_i) \leq 0$. But in \sum_{λ_0} , we must have

$$x_i \rightarrow x_i^{\lambda_i}$$

$w_{1,\lambda_0}(x_0) > 0$ and $y_i \rightarrow x_0$. Therefore we conclude that $x_0 \in T_{\lambda_0}$. By mean value

$$u(x) \geq u(x^0)$$

theorem, there exist a point y_i such that

$$\frac{\partial u}{\partial x_i}(y_i) \geq 0$$

and

$$\frac{\partial v}{\partial x_i}(y_i) \geq 0$$

on the line segment joining $x_i \rightarrow x_i^{\lambda_i}$ for each $i = 1; 2; 3; \dots$. Also $y_i \rightarrow x_0$ as $i \rightarrow \infty$.

So $\frac{\partial u}{\partial x_1}(x_0) \geq 0$ and $\frac{\partial v}{\partial x_1}(x_0) \geq 0$

But by Lemma 3.1 we have

$$\frac{\partial u}{\partial x_1}(x_0) \leq 0$$

and

$$\frac{\partial v}{\partial x_1}(x_0) \leq 0$$

which is a contradiction and step II is completed.

Step-III: Consider the following two statements (A) and (B),

(A) $u(x) \equiv u(x^{\lambda_1})$ and $v(x) \equiv v(x^{\lambda_1})$ for some $\lambda_1 > 0$ and $\frac{\partial u}{\partial x_1} \leq 0, \frac{\partial v}{\partial x_1} \leq 0$ on T_λ for $\lambda > \lambda_1$

Or

(B) $u(x) \geq u(x^0)$ and $v(x) \geq v(x^0)$ in \sum_{λ_1} and $\frac{\partial u}{\partial x_1} \leq 0, \frac{\partial v}{\partial x_1} \leq 0$ on T_λ for $\lambda > 0$.

We consider two cases (i) If $\lambda_1 > 0$, then we prove that statement (A) holds. (ii) If $\lambda_1 = 0$, then we prove that statement (B) holds.

Define $\lambda_1 = \min\{\lambda > 0 : [\lambda, \infty) \subset \Lambda\}$.



Case (i) where $\lambda_1 > 0$.

We have

$$w_{1,\lambda_1}(x) = u(x) - u(x^{\lambda_1})$$

$$w_{2,\lambda_1}(x) = v(x) - v(x^{\lambda_1})$$

From the continuity of u and v , we have $w_{1,\lambda_1}(x) \geq 0, w_{2,\lambda_1}(x) \geq 0$ in \sum_{λ_1} . From lemma 3.1 it follows that

$$\Delta w_{1,\lambda_1}(x) + c_{1,\lambda_1}(x)w_{1,\lambda_1}(x) \leq 0$$

in \sum_{λ_1}

$$\Delta w_{2,\lambda_1}(x) + c_{2,\lambda_1}(x)w_{2,\lambda_1}(x) \leq 0$$

Hence by strong maximum principle we have either $w_{1,\lambda_1}(x) \geq 0, w_{2,\lambda_1}(x) \geq 0$ or $w_{1,\lambda_1}(x) = 0, w_{2,\lambda_1}(x) = 0$ in \sum_{λ_1}

Assume that $w_{1,\lambda_1}(x) > 0, w_{2,\lambda_1}(x) > 0$ in \sum_{λ_1} , then by lemma 3.2, $\lambda \in \Lambda$. From step-II there exists $\epsilon > 0$ such that $(\lambda_1 - \epsilon, \lambda_1] \subset \Lambda$.

This is contradiction to the definition of λ_1 . Therefore $w_{1,\lambda_1}(x) = 0, w_{2,\lambda_1}(x) = 0$ in \sum_{λ_1} .

Since $(\lambda_1, \infty) \subset \Lambda$, we have $\frac{\partial u}{\partial x_1} \leq 0, \frac{\partial v}{\partial x_1} \leq 0$ on T_λ for $\lambda > \lambda_1$, by Lemma 3.3, the statement (A) is follows for case (i).

Case (ii) Consider the case where $\lambda_1 = 0$. From the continuity of u and v we have $u(x) \geq u(x^0), v(x) \geq v(x^0)$ in \sum_0 . By lemma 3.3 we get $\frac{\partial u}{\partial x_1} \leq 0, \frac{\partial v}{\partial x_1} \leq 0$ on T_λ for $\lambda > 0$.

Thus statement (B) holds.

If statement (B) occurs in step (III), we can repeat the previous steps I - III for negative X_1 -direction to conclude that either $(u; v)$ is symmetric in X_1 -direction about some plane $x_1 = \lambda_1 < 0$. Therefore $(u; v)$

must be symmetric in X_1 -direction about some plane and strictly decreasing away from the plane. As we may take any direction as the X_1 - direction, we conclude that $(u; v)$ is symmetric in every direction about some plane. Therefore $(u; v)$ is radially symmetric about some point $x_0 \in R^n, \frac{\partial u}{\partial r} < 0, \frac{\partial v}{\partial r} < 0, \text{ for } r > 0$.

Example

Now, we discuss an example to illustrate theorem 3.1.



Example 3.1 Consider the elliptic system

$$\Delta u + (n-3)v = 0 \quad (3.11)$$

$$\Delta v + 3(n-5)u^2 v = 0 \quad (3.12)$$

Here $f(|x|, u, v) = (n-3)v$ is linear and $f(|x|, u, v) = 3(n-5)u^2 v$ is nonlinear function.

Clearly $\Phi(|x|) = 3(n-5)u^2 = \frac{3(n-5)}{|x|^2}$ where $u = \frac{1}{|x|}$. Suppose $z_1(x) = \frac{1}{|x|^2}$, and

$z_2(x) = \frac{1}{|x|^2}$. Here $z_1(x)$ and $z_2(x)$ satisfies the inequalities (3.4).

We also have, $\lim_{|x| \rightarrow \infty} \frac{u(x)}{z_1(x)} = 0$

Thus condition (3.5) is satisfied. similarly we can show that condition (3.6) holds for the function $z_2(x) = \frac{1}{|x|^2}$. Thus all the conditions of theorem 3.1 are satisfied.

Therefore solutions must be radially symmetric. Clearly this system of equations have radially symmetric solutions about the origin.

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