ON THE ELLIPTIC EQUATIONS $\Delta u = K(x)u^{\sigma}$ AND $\Delta u = K(x)e^{2u}$

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ABSTRACT. We give some nonexistence results for the equations $\Delta u = K(x)u^{\sigma}$ and $\Delta u = K(x)e^{2u}$ for $K(x) \ge 0$.

1. Introduction. In this paper we study the elliptic equations

(1.1)
$$\Delta u = K(x)u^{\sigma} \quad \text{in } \mathbf{R}^{n}$$

and

$$(1.2) \Delta u = K(x)e^{2u} in \mathbf{R}^n,$$

where $\sigma > 1$ is a constant, $\Delta = \sum_{i=1}^{n} \frac{\partial^2}{\partial x_i^2}$ and $K(\cdot)$ is a bounded Hölder continuous function in \mathbb{R}^n . We are concerned with the existence problems of locally bounded and positive solutions for (1.1) and locally bounded solutions for (1.2).

These problems come from geometry. We give a brief description and refer the details to Kazdan and Warner [5] and Ni [13, 14]. Let (M, g) be a Riemannian manifold of dimension n, $n \ge 2$, and $K(\cdot)$ be a given function on M. We ask the following question: can one find a new metric g_1 on M such that K is the scalar curvature of g_1 and g_1 is conformal to g (i.e., $g_1 = \psi g$ for some function $\psi > 0$ on M)? In the case $n \ge 3$, we write $\psi = u^{4/(n-2)}$. Then this problem is equivalent to the problem of finding positive solutions of the equation

(1.3)
$$\frac{4(n-1)}{n-2}\Delta u - ku + Ku^{(n+2)/(n-2)} = 0,$$

where Δ , k are the Laplacian and scalar curvature in the g metric, respectively. In the case $M = \mathbb{R}^n$ and $g = (\delta_{ij})$, then k = 0 and equation (1.3) reduces to (1.1) with $\sigma = (n+2)/(n-2)$, after an appropriate scaling and sign changing of $K(\cdot)$. In the case n = 2, we write $\psi = e^{2u}$. Then this problem is equivalent to the problem of finding locally bounded solutions of the equation

$$\Delta u - k + Ke^{2u} = 0,$$

where Δ , k are the Laplacian and Gaussian curvature on M in the g metric. In the case $M = \mathbb{R}^2$ and $g = (\delta_{ij})$, we have k = 0 and equation (1.4) reduces to (1.2), after a sign changing of K.

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In [13 and 14], Ni makes major contributions to the existence of solutions for (1.1) and (1.2). After these two papers, there are many improved results published, such as McOwen [10, 11], Naito [12], Kawano, Kusano and Naito [3], Kawano and Kusano [4], Kusano and Oharu [7], Ding and Ni [1], Kusano, Swanson and Usami [8] and Lin [9].

In this paper, we consider the case $K(x) \ge 0$ in (1.1) and (1.2). We obtain some nonexistence results which make the understanding of the case $K(x) \ge 0$ almost complete. We divide this paper into two parts. In Part I, we consider (1.1). Thus we consider the case (1.1) with $n \ge 3$ in §2, (1.1) with n = 2 in §3 and (1.1) with n = 1 in §4. We consider (1.2) in Part II. Thus we consider the case (1.2) with $n \ge 3$ in §5, (1.2) with n = 2 in §6 and (1.2) with n = 1 in §7.

We remark that the technique of the proof of the main nonexistence theorem is essentially equivalent to the proof of Keller [6]. We thank the referee for bringing the reference [6] to our attention.

PART I.
$$\Delta u = K(x)u^{\sigma}$$

2. The case $n \ge 3$. In this case, Ni [13] proves the main existence result: Let K be bounded. If $|K(x)| \le C/|x|^{2+\varepsilon}$ at ∞ for some constants C > 0 and $\varepsilon > 0$, then equation (1.1) has infinitely many bounded solutions in \mathbb{R}^n with positive lower bounds. Later on, Naito [12] improves the result: If $|K(x)| \le \phi(|x|)$ for all $x \in \mathbb{R}^n$ and $\int_0^\infty t\phi(t) dt < \infty$, then equation (1.1) has infinite many bounded positive solutions which tend to a positive constant at ∞ . On the other hand, when $K(x) \ge 0$, Ni [13] proves a nonexistence result: If $K(x) \ge C/|x|^{2-\varepsilon}$ at ∞ for some constants C > 0 and $\varepsilon > 0$, then (1.1) does not possess any positive solution in \mathbb{R}^n . Lin [9] proves that it is still true even $\varepsilon = 0$. In view of Naito's existence result, we expect that the following conjecture be true.

CONJECTURE. Let $K(x) \ge \tilde{K}(|x|) \ge 0$ for all $x \in \mathbb{R}^n$ and $\int_0^\infty s\tilde{K}(s) ds = \infty$. Then (1.1) does not possess any positive solution in \mathbb{R}^n .

We give three theorems which almost answer this conjecture completely. Following Ni [13], we define the averages of u(x) > 0 and $K(x) \ge 0$ by $\bar{u}(r)$ and $\bar{K}(r)$,

(2.1)
$$\overline{u}(r) = \frac{1}{\omega_n r^{n-1}} \int_{|x|=r} u(x) dS,$$

(2.2)
$$\overline{K}(r) = \left(\frac{1}{\omega_n r^{n-1}} \int_{|x|=r} \frac{dS}{K(x)^{\mu/\sigma}}\right)^{-\sigma/\mu},$$

where dS denotes the volume element in the surface integral, ω_n denotes the surface area of the unit sphere in \mathbb{R}^n and $1/\mu + 1/\sigma = 1$.

For the sake of completeness, we give another proof of Lin's result of non-existence [9] in the following.

THEOREM 2.1. Let K(x) be a locally Hölder continuous function. If $K(x) \ge 0$ and $\overline{K}(r) \ge C/r^2$ for r large for some constant C > 0, then equation (1.1) does not possess any positive solution in \mathbb{R}^n .

PROOF. Let u be a positive solution of (1.1) in \mathbb{R}^n . Then from Ni [12, Lemma 3.21], we have

(2.3)
$$\begin{cases} \overline{u}''(r) + \frac{n-1}{r}\overline{u}'(r) \geqslant \overline{K}(r)\overline{u}^{\sigma}(r) & \text{in } (0,\infty), \\ \overline{u}(0) = \alpha > 0, \quad \overline{u}'(0) = 0. \end{cases}$$

Hence we have

(2.4)
$$\overline{u}(r) \geqslant \alpha + \frac{1}{n-2} \int_0^r s \overline{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \overline{u}^{\sigma}(s) \, ds.$$

Now assume that $\overline{K}(r) \ge C/r^2$ for $r \ge R_0$. Let $r > R_0$. Then from (2.4), we have

$$(2.5) \bar{u}(r) \geqslant \alpha + \frac{1}{n-2} \int_0^{R_0} s \overline{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \overline{u}^{\sigma}(s) \, ds$$

$$+ \frac{1}{n-2} \int_{R_0}^r s \overline{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \overline{u}^{\sigma}(s) \, ds$$

$$\geqslant \alpha + \frac{1}{n-2} \int_{R_0}^r s \overline{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \overline{u}^{\sigma}(s) \, ds$$

$$\geqslant \alpha + \frac{\alpha^{\sigma}}{n-2} \cdot C \cdot \left[1 - \left(\frac{1}{2} \right)^{n-2} \right] \cdot \int_{R_0}^{r/2} \frac{1}{s} \, ds$$

$$\geqslant C_1 \log r$$

for some $C_1 > 0$ and $r \ge R_1 > 2R_0$. For $R > R_1$ and $R \le s \le r \le 2R$, we have (2.6) $1/2 \le s/r \le 1.$

Hence

$$(2.7) s \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] = \frac{s}{r^{n-2}} \left[r^{n-2} - s^{n-2} \right] \ge (n-2) \left(\frac{1}{2} \right)^{n-2} (r-s).$$

From (2.4), (2.5) and (2.7), we obtain

(2.8)
$$\bar{u}(r) \geqslant C_1 \log R + \frac{C_2}{R^2} \int_R^r (r - s) \bar{u}^{\sigma}(s) ds$$

for $R > R_1$ and $R \le r \le 2R$, where $C_2 > 0$ is a constant. Let

(2.9)
$$g(r) = C_1 \log R + \frac{C_2}{R^2} \int_R^r (r - s) \bar{u}^{\sigma}(s) ds.$$

Then

(2.10)
$$g(R) = C_1 \log R, \quad g'(R) = 0, \\ g'(r) = \frac{C_2}{R^2} \int_R^r \bar{u}^{\sigma}(s) \, ds \ge 0,$$

and

(2.11)
$$g''(r) = \frac{C_2}{R^2} \bar{u}^{\sigma}(r) \geqslant \frac{C_2}{R^2} (g(r))^{\sigma}.$$

From (2.10) and (2.11), we have

$$2g''(r)g'(r) \geqslant \frac{2C_2}{R^2}(g(r))^{\sigma}g'(r),$$

or

$$\frac{d}{dr}\left\{\left[g'(r)\right]^2\right\} \geqslant \frac{2C_2}{R^2} \frac{d}{dr} \left[\frac{1}{\sigma+1}g^{\sigma+1}(r)\right].$$

Hence

(2.12)
$$[g'(r)]^2 \ge \left(\frac{2C_2}{(\sigma+1)R^2}\right) [g^{\sigma+1}(r) - g^{\sigma+1}(R)].$$

Let $\beta = C_1 \log R = g(R)$ and $\delta = C_2/R^2$. Then we have

$$\left[g'(r)\right]^{2} \geqslant \frac{2\delta}{\sigma+1} \left[g^{\sigma+1}(r) - \beta^{\sigma+1}\right].$$

Thus

(2.13)
$$\int_{\beta}^{g(r)} \frac{dg}{\sqrt{g^{\sigma+1} - R^{\sigma+1}}} \geqslant \left(\frac{2\delta}{\sigma+1}\right)^{1/2} \int_{R}^{r} ds.$$

Let $g(r) = \beta z$, we have

(2.14)
$$\int_{1}^{z} \frac{dz'}{\sqrt{(z')^{\sigma+1}-1}} \ge \left(\frac{2\delta}{\sigma+1}\right)^{1/2} \beta^{(\sigma-1)/2} (r-R).$$

Now if we choose R so large that

$$(2.15) \quad \left(\frac{2\delta}{\sigma+1}\right)^{1/2} \cdot \beta^{(\sigma-1)/2} \cdot R = \left(\frac{2C_2}{(\sigma+1)R^2}\right)^{1/2} (C_1 \log R)^{(\sigma-1)/2} \cdot R$$

$$= \left(\frac{2C_2}{\sigma+1}\right)^{1/2} (C_1 \log R)^{(\sigma-1)/2}$$

$$> \int_1^\infty \frac{dz}{\sqrt{z^{\sigma+1}-1}} .$$

Then there is a $R_c \leq 2R$, such that

$$\lim_{r \to R_{-}} g(r) = \infty.$$

But $u(R_c) \ge g(R_c) = \infty$. This is a contradiction. This completes the proof of this theorem.

Now we can state our main nonexistence results.

THEOREM 2.2. Let $K(x) \ge 0$ be a locally Hölder continuous function. If $\overline{K}(r)$ satisfies

(1) there exist $\alpha > 0$, $R_0 > 0$ and C > 0, such that

$$\overline{K}(r) \geqslant C/r^{\alpha} \quad \text{for } r \geqslant R_0,$$

(2) there exist $\varepsilon > 0$ and P > 2, such that

$$\int_{R}^{(P-1)R} r \overline{K}(r) dr \ge \varepsilon \quad \text{for } R \ge R_0,$$

then equation (1.1) does not possess any positive solution in \mathbb{R}^n .

PROOF. Assume that (1.1) has a positive solution u(x) in \mathbb{R}^n . Then as in the proof of Theorem 2.1, we have

$$(2.17) \overline{u}(r) \geqslant \alpha + \frac{1}{n-2} \int_0^r s \overline{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \overline{u}^{\sigma}(s) ds.$$

From assumption (2), we have

(2.18)
$$\int_0^\infty s\overline{K}(s)\,ds = \infty.$$

Hence

$$\bar{u}(r) \geqslant \alpha + C \int_0^{r/2} \alpha^{\sigma} s \overline{K}(s) ds$$

and

(2.19)
$$\lim_{r\to\infty} \bar{u}(r) = \infty.$$

Thus we can choose R_0 so large that

$$(2.20) \bar{u}(R_0) \geqslant 1.$$

Now let $R \ge R_0$. From assumption (2), we have

$$(2.21) \quad \overline{u}(PR) \geqslant \overline{u}(R) + \frac{1}{n-2} \int_{R}^{PR} s\overline{K}(s) \left[1 - \left(\frac{s}{PR} \right)^{n-2} \right] \overline{u}^{\sigma}(R) \, ds$$

$$\geqslant \overline{u}(R) + \frac{1}{n-2} \cdot \overline{u}^{\sigma}(R) \cdot \left[1 - \left(\frac{P-1}{P} \right)^{n-2} \right] \cdot \int_{R}^{(P-1)R} s\overline{K}(s) \, ds$$

$$\geqslant \overline{u}(R) + C_{1}u^{\sigma}(R),$$

where $1 > C_1 > 0$ and C_1 is a constant.

From (2.20), (2.21) and the fact that $\sigma > 1$, we have

$$(2.22) \bar{u}(P^mR) \geqslant (1+C_1)^m \text{ for all } R \geqslant R_0 \text{ and } m \geqslant 1.$$

Choose $\alpha_1 > 0$ so small that

(2.23)
$$\log(1 + C_1) \geqslant \alpha_1 [\log P + \log(PR_0)].$$

Then

(2.24)
$$m \log(1 + C_1) \ge \alpha_1 [m \log P + \log(PR_0)].$$

Hence $(1 + C_1)^m \ge (P^m R)^{\alpha_1}$ for all $m \ge 1$ and $PR_0 \ge R \ge R_0$. This means that $\bar{u}(P^m R) \ge (P^m R)^{\alpha_1}$ for all $m \ge 1$ and $PR_0 \ge R \ge R_0$. Hence

$$(2.25) \bar{u}(r) \geqslant r^{\alpha_1} \text{for } r \geqslant R_0.$$

Now we return to (2.21). We have for $R \ge R_0$

(2.26)
$$\bar{u}(P^m R) \geqslant C_1 \bar{u}^{\sigma}(P^{m-1} R) \geqslant C_1^{(1+\sigma+\cdots+\sigma^{m-1})} \cdot \bar{u}^{\sigma^m}(R)$$

$$= C_1^{(\sigma^m-1)/(\sigma-1)} \cdot \bar{u}^{\sigma^m}(R), \qquad m \geqslant 1.$$

Hence

(2.27)
$$\log(\bar{u}(P^mR)) \geqslant \sigma^m \left[\log \bar{u}(R) + \frac{1 - 1/\sigma^m}{\sigma - 1} \log C_1 \right]$$
$$\geqslant \sigma^m \left[\alpha_1 \log R - \frac{1}{\sigma - 1} |\log C_1| \right].$$

Choose $C_2 > 0$ and R_1 sufficiently large, such that

(2.28)
$$\alpha_1 \log R_1 \geqslant \frac{1}{\sigma - 1} |\log C_1| + C_2.$$

Then

$$(2.29) \qquad \log(\bar{u}(P^mR)) \geqslant C_2 \sigma^m$$

for $R \ge R_1$ and $m \ge 1$.

Now we can choose α_2 sufficiently small, such that

$$\log \sigma \geqslant \alpha_2(\log P + \log PR_1).$$

Then

$$m \log \sigma \geqslant \alpha_2 (m \log P + \log PR_1), \qquad m \geqslant 1$$

Hence $\sigma^m \ge (P^m R)^{\alpha_2}$ for $m \ge 1$ and $PR_1 \ge R \ge R_1$. Hence from (2.29), we have

$$\bar{u}(P^mR) \geqslant \exp[C_2(P^mR)^{\alpha_2}]$$

for $m \ge 1$ and $PR_1 \ge R \ge R_1$. That is,

$$(2.30) \bar{u}(r) \geqslant \exp\left[C_2 r^{\alpha_2}\right]$$

for $r \ge R_1$. Hence from (2.17), for $r \ge R_1$, we have

$$\begin{split} \overline{u}(r) &\geqslant \overline{u}(R_1) + \frac{1}{n-2} \int_{R_1}^r s \overline{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \overline{u}^{\sigma}(s) \, ds \\ &= \overline{u}(R_1) + \frac{1}{n-2} \int_{R_1}^r s \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \left[\overline{K}(s) \cdot \overline{u}^{(\sigma-1)/2}(s) \right] \overline{u}^{(\sigma+1)/2}(s) \, ds. \end{split}$$

Now from (2.30) and the assumption (1), we can choose $R_2 \ge R_1$ so large that

$$\overline{K}(s)\overline{u}^{(\sigma-1)/2}(s) \geqslant C_3/s^2$$

for $s \ge R_2$ for some constant $C_3 > 0$. Hence we have (2.31)

$$\begin{split} \overline{u}(r) &\geqslant \overline{u}(R_1) + \frac{1}{n-2} \int_{R_2}^r s \left[\overline{K}(s) \cdot \overline{u}^{(\sigma-1)/2}(s) \right] \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \overline{u}^{(\sigma+1)/2}(s) \, ds \\ &\geqslant \overline{u}(R_2) + \frac{1}{n-2} \int_{R_2}^r s \cdot \frac{C_3}{s^2} \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \overline{u}^{(\sigma+1)/2}(s) \, ds. \end{split}$$

But from the proof of Theorem 2.1, this is impossible. Hence we complete the proof of this theorem.

THEOREM 2.3. Let $K(x) \ge 0$ be a locally Hölder continuous function. If $\overline{K}(r)$ satisfies

- (1) $\int_0^r s\overline{K}(s) ds$ is strictly increasing in $[0, \infty)$ and $\int_0^\infty s\overline{K}(s) ds = \infty$,
- (2) $(s/r)^m \le \int_0^s t\overline{K}(t) dt/\int_0^r t\overline{K}(t) dt$ for some finite m > 0 and for all $r \ge s \ge R_0 > 0$.

then equation (1.1) does not possess any positive solution in \mathbb{R}^n .

In particular, if $\overline{K}(r)$ satisfies (1) and $0 \le \overline{K}(r) \le C/r^2$ for $r \ge R_1$ for some constants C > 0 and $R_1 > 0$, then $\overline{K}(r)$ also satisfies (2) and hence (1.1) does not possess any positive solution in \mathbb{R}^n .

PROOF. Assume that (1.1) has a positive solution u(x) in \mathbb{R}^n . Then as in the proof of Theorem 2.2, we have (2.17). Let

$$f(r) = \int_0^r s\overline{K}(s) ds = \eta.$$

Then $f: [0, \infty) \to [0, \infty)$ is one-one and onto. Hence f^{-1} exists and let it be denoted by g. Let

$$t = f(s), \quad \eta = f(r), \quad \overline{u}(g(\eta)) = v(\eta).$$

Then from (2.17), we have

$$(2.32) v(\eta) \geqslant \alpha + \frac{1}{n-2} \int_0^{\eta} \left[1 - \left(\frac{g(t)}{g(\eta)} \right)^{(n-2)} \right] v^{\sigma}(t) dt.$$

From the assumption (2), we have

(2.33)
$$g(t)/g(\eta) \leqslant (t/\eta)^{1/m} \text{ for all } \eta \geqslant t \geqslant f(R_0).$$

Hence from (2.32) and (2.33), we have

(2.34)
$$v(\eta) \ge \bar{u}(R_0) + \frac{1}{n-2} \int_{f(R_0)}^{\eta} \left[1 - \left(\frac{t}{\eta} \right)^{(n-2)/m} \right] v^{\sigma}(t) dt.$$

But from Theorem 2.1, this is impossible. Hence (1.1) does not possess any positive solution.

If in addition to condition (1), $\overline{K}(r)$ also satisfies $0 \le \overline{K}(r) \le C/r^2$ for $r \ge R_1$. Then we have

$$\frac{d}{dr}\left(\frac{\int_0^r t\overline{K}(t)\,dt}{r}\right) = \frac{r^2\overline{K}(r) - \int_0^r t\overline{K}(t)\,dt}{r^2} \leqslant \frac{C - \int_0^r t\overline{K}(t)\,dt}{r^2}.$$

for $r \ge R_1$. Thus we can choose $R_2 \ge R_1$ so large that

$$C - \int_0^r t \overline{K}(t) dt \le 0$$
 for $r \ge R_2$.

Hence $\int_0^r t\overline{K}(t) dt/r$ is monotonically decreasing for $r \ge R_2$. Thus $\overline{K}(r)$ satisfies condition (2) for $r \ge s \ge R_2$.

This completes the proof of this theorem.

THEOREM 2.4. Let $K(x) \ge 0$ be a locally Hölder continuous function in \mathbb{R}^n and $\tilde{K}(t)$ be a locally Hölder continuous function in $[0, \infty)$.

Let the average $\overline{K}(r)$ of K(x) in the sense of (2.2) satisfy:

$$\overline{K}(r) \geqslant \widetilde{K}(r - \beta_i)$$
 if $\alpha_i + \beta_i \leqslant r \leqslant \alpha_{i+1} + \beta_i$,
 $\overline{K}(r) \geqslant 0$ if $\alpha_{i+1} + \beta_i < r < \alpha_{i+1} + \beta_{i+1}$

for $i=0,1,2,\ldots$, where $\{\alpha_i\}_{i=0}^\infty$ is a strictly increasing sequence satisfying $\alpha_0=0$ and $\lim_{n\to\infty}\alpha_n=\infty$ and $\{\beta_i\}_{i=0}^\infty$ is a nondecreasing sequence satisfying $\beta_0=0$ and $\beta_i/\alpha_i\leqslant M$ for some constant M>0 and $i=1,2,\ldots$ If

(2.35)
$$\begin{cases} u''(r) + \frac{n-1}{r}u'(r) = \tilde{K}(r)u^{\sigma}(r) & \text{in } (0, \infty), \\ u(0) = \alpha > 0, \quad u'(0) = 0 \end{cases}$$

does not possess any solution in $[0, \infty)$ for all $\alpha > 0$, then (1.1) does not possess any positive solution in \mathbb{R}^n .

PROOF. Assume that (1.1) has a positive solution u(x) in \mathbb{R}^n . Then as in the proof of Theorem 2.2, we have

$$(2.36) \bar{u}(r) \geqslant \alpha + \frac{1}{n-2} \int_0^r s \overline{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \overline{u}^{\sigma}(s) ds.$$

Now we define the function v by

(2.37)
$$v(r) = \bar{u}(r + \beta_i) \quad \text{if } \alpha_i \leq r < \alpha_{i+1}$$

for $i = 0, 1, 2, \dots$ We shall prove that

(2.38)
$$v(r) \geqslant \alpha + \frac{A}{n-2} \int_0^r s\tilde{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] v^{\sigma}(s) ds,$$

where A is a positive constant depending only on the constant M. To prove (2.38), let $\alpha_i \le r \le \alpha_{i+1}$. Then from (2.36), we have

$$\begin{split} \overline{u}(r+\beta_i) &\geqslant \alpha + \frac{1}{n-2} \int_0^{r+\beta_i} s \overline{K}(s) \left[1 - \left(\frac{s}{r+\beta_i} \right)^{n-2} \right] \overline{u}^{\sigma}(s) \, ds \\ &\geqslant \alpha + \frac{1}{n-2} \int_0^{\alpha_1} s \overline{K}(s) \left[1 - \left(\frac{s}{r+\beta_i} \right)^{n-2} \right] \overline{u}^{\sigma}(s) \, ds \\ &+ \frac{1}{n-2} \int_{\alpha_1+\beta_1}^{\alpha_2+\beta_1} s \overline{K}(s) \left[1 - \left(\frac{s}{r+\beta_i} \right)^{n-2} \right] \overline{u}^{\sigma}(s) \, ds \\ &+ \cdots \\ &+ \frac{1}{n-2} \int_{\alpha_i+\beta_i}^{r+\beta_i} s \overline{K}(s) \left[1 - \left(\frac{s}{r+\beta_i} \right)^{n-2} \right] \overline{u}^{\sigma}(s) \, ds \\ &= \alpha + \frac{1}{n-2} \int_0^{\alpha_1} s \overline{K}(s) \left[1 - \left(\frac{s}{r+\beta_i} \right)^{n-2} \right] \overline{u}^{\sigma}(s) \, ds \\ &+ \frac{1}{n-2} \int_{\alpha_1}^{\alpha_2} (s+\beta_1) \overline{K}(s+\beta_1) \left[1 - \left(\frac{s+\beta_1}{r+\beta_i} \right)^{n-2} \right] \overline{u}^{\sigma}(s+\beta_1) \, ds \\ &+ \cdots \\ &+ \frac{1}{n-2} \int_{\alpha_i}^{r} (s+\beta_i) \overline{K}(s+\beta_i) \left[1 - \left(\frac{s+\beta_i}{r+\beta_i} \right)^{n-2} \right] \overline{u}^{\sigma}(s+\beta_i) \, ds. \end{split}$$

But for $1 \le i \le i$,

$$1 - \left(\frac{s + \beta_{j}}{r + \beta_{i}}\right)^{n-2} \geqslant 1 - \left(\frac{s + \beta_{i}}{r + \beta_{i}}\right)^{n-2} = \frac{\left(1 + \beta_{i}/r\right)^{n-2} - \left(s/r + \beta_{i}/r\right)^{n-2}}{\left(1 + \beta_{i}/r\right)^{n-2}}$$
$$\geqslant \frac{1 - \left(s/r\right)^{n-2}}{\left(1 + \beta_{i}/\alpha_{i}\right)^{n-2}} \geqslant A\left[1 - \left(s/r\right)^{n-2}\right].$$

Hence we have

$$\bar{u}(r+\beta_i) \geqslant \alpha + \frac{A}{n-2} \int_0^{\alpha_1} s\tilde{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \bar{u}^{\sigma}(s) ds
+ \frac{A}{n-2} \int_{\alpha_1}^{\alpha_2} s\tilde{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \bar{u}^{\sigma}(s+\beta_1) ds
+ \cdots
+ \frac{A}{n-2} \int_{\alpha_1}^{r} s\tilde{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \bar{u}^{\sigma}(s+\beta_i) ds.$$

Hence (2.38) is true for all $r \in [0, \infty)$. Let $\tilde{v} = A^{1/(\sigma-1)}v$ and $\tilde{\alpha} = A^{1/(\sigma-1)}\alpha$. Then (2.38) becomes

$$\tilde{v}(r) \geqslant \tilde{\alpha} + \frac{1}{n-2} \int_0^r sK(s) \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] \tilde{v}^{\sigma}(s) ds.$$

Now let X denote the locally convex space of all continuous functions on $[0, \infty)$ with the usual topology and consider the set

$$Y = \{ y \in X : \tilde{\alpha} \leqslant y(r) \leqslant \tilde{v}(r) \text{ for } r \geqslant 0 \},$$

where \tilde{v} is defined above. Clearly, Y is a closed convex subset of X. Define the mapping T by

$$(2.39) Ty(r) = \tilde{\alpha} + \frac{1}{n-2} \int_0^r s \tilde{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n+2} \right] y^{\sigma}(s) ds.$$

If $y \in Y$, then $\tilde{\alpha} \leq y(r) \leq \tilde{v}(r)$. Hence we have

$$Ty(r) = \tilde{\alpha} + \frac{1}{n-2} \int_0^r s\tilde{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] y^{\sigma}(s) \, ds \geqslant \tilde{\alpha}$$

and

$$Ty(r) \leqslant \tilde{\alpha} + \frac{1}{n-2} \int_0^r s\tilde{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2}\right] \tilde{v}^{\sigma}(s) ds \leqslant \tilde{v}(r).$$

Thus T maps Y into itself. Let $\{y_m\}_{m=1}^{\infty} \subset Y$ be a sequence which converges to y in X. Then $\{y_m\}$ converges uniformly to y on any compact interval of $[0, \infty)$. Since

$$(2.40) |Ty_m(r) - Ty(r)| \le \frac{1}{n-2} \int_0^r s\tilde{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] |y_m^{\sigma}(s) - y^{\sigma}(s)| \, ds,$$

we have $\{Ty_m\}$ converges uniformly to Ty on any compact interval of $[0, \infty)$. Hence T is a continuous mapping from Y into Y. On the other hand, we have

(2.41)
$$(Ty)'(r) = \int_0^r \left(\frac{s}{r}\right)^{n-1} \tilde{K}(s) y^{\sigma}(s) ds.$$

Hence for any fixed R > 0, TY is a uniformly bounded and equicontinuous family of functions defined on [0, R]. Hence TY is relatively compact. Thus we can use the Schauder-Tychonoff fixed point theorem (see Edwards [2, p. 161]) to conclude that T has a fixed point $y \in Y$. This fixed point y satisfies the integral equation

$$y(r) = \tilde{\alpha} + \frac{1}{n-2} \int_0^r s \tilde{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] y^{\sigma}(s) ds.$$

Hence (2.35) has a solution for this $\tilde{\alpha}$. This is a contradiction. The theorem is proved. Q.E.D.

3. The case n = 2. In this case, we consider only the situation $K(x) \ge 0$ in (1.1). Kawano, Kusano and Naito [3] obtain the following existence result: Let $K(x) \ge 0$ be a locally Hölder continuous function which is positive in some neighborhood of the origin. If

$$K(x) \leqslant \tilde{K}(|x|)$$
 for all $x \in \mathbb{R}^2$

and

$$\int_{1}^{\infty} s(\log s)^{\sigma} \tilde{K}(s) ds < \infty.$$

Then equation (1.1) has infinitely many positive solutions in \mathbb{R}^2 with logarithmic growth at infinity.

To our knowledge, there seems no known nonexistence result. Our nonexistence results are

THEOREM 3.1. Let $K(x) \ge 0$ be a locally Hölder continuous function in \mathbb{R}^2 . Let the average $\overline{K}(r)$ of K(x) in the sense of (2.2) satisfy

(3.1)
$$\overline{K}(r) \ge C/r^2(\log r)^{\sigma+1} \quad \text{for } r \ge R_0.$$

Then equation (1.1) does not possess any positive solution in \mathbb{R}^2 .

PROOF. Assume that (1.1) has a positive solution u(x) in \mathbb{R}^2 . Then we have

(3.2)
$$\begin{cases} \bar{u}''(r) + \bar{u}'(r)/r \geqslant \bar{K}(r)\bar{u}^{\sigma}(r), \\ \bar{u}(0) = \alpha > 0, \quad \bar{u}'(0) = 0, \end{cases}$$

where \bar{u} and \bar{K} are defined in (2.1) and (2.2). From (3.2), $\bar{u}(r)$ satisfies the integral equation

(3.3)
$$\bar{u}(r) \ge \alpha + \int_0^r s \log\left(\frac{r}{s}\right) \bar{K}(s) \bar{u}^{\sigma}(s) ds.$$

for $r \ge 1$ and a constant $C_1 > 0$.

Without loss of generality, we assume that K(0) > 0 and hence $\overline{K}(0) > 0$. Thus we have from (3.3)

$$(3.4) \quad \overline{u}(r) \geqslant \alpha + \int_0^1 s \log\left(\frac{r}{s}\right) \overline{K}(s) \overline{u}^{\sigma}(s) \, ds + \int_1^r s \log\left(\frac{r}{s}\right) \overline{K}(s) \overline{u}^{\sigma}(s) \, ds$$

$$\geqslant \alpha + \int_0^1 s \log r \overline{K}(s) \overline{u}^{\sigma}(s) \, ds$$

$$\geqslant \alpha + \alpha^{\sigma} \cdot \log r \cdot \int_0^1 s \overline{K}(s) \, ds$$

$$\geqslant \alpha + C_1 \log r$$

Now consider $r \ge e$. We have

(3.5)
$$\bar{u}(r) \ge \alpha + \int_0^1 s \log\left(\frac{r}{s}\right) \bar{K}(s) \bar{u}^{\sigma}(s) ds$$

$$+ \int_e^r s \log\left(\frac{r}{s}\right) \bar{K}(s) \bar{u}^{\sigma}(s) ds$$

$$\ge C_1 \log r + \int_e^r s \log\left(\frac{r}{s}\right) \bar{K}(s) \bar{u}^{\sigma}(s) ds.$$

Let $v(r) = \bar{u}(r)/\log r$ for $r \ge e$. Then from (3.5), we have

(3.6)
$$v(r) \ge C_1 + \int_s^r s \left(1 - \frac{\log s}{\log r}\right) \overline{K}(s) (\log s)^{\sigma} v^{\sigma}(s) ds.$$

Let $t = \log s$, $\eta = \log r$ and $v(e^{\eta}) = v(r) = \tilde{v}(\eta)$. Then (3.6) becomes

(3.7)
$$\tilde{v}(\eta) \geqslant C_1 + \int_1^{\eta} t \left(1 - \frac{t}{\eta}\right) e^{2t} \overline{K}(e^t) t^{(\sigma - 1)} \tilde{v}^{\sigma}(t) dt.$$

Let $\tilde{K}(t) = e^{2t} \overline{K}(e^t) t^{(\sigma-1)}$. Then from (3.1), we have

$$\tilde{K}(t) \geqslant C/t^2$$
 for $t \geqslant \exp(R_0)$

and

(3.8)
$$\tilde{v}(\eta) \geqslant C_1 + \int_1^{\eta} t \left(1 - \frac{t}{\eta}\right) \tilde{K}(t) \tilde{v}^{\sigma}(t) dt.$$

Using a similar argument as in the proof of Theorem 2.1, we obtain a contradiction. This completes the proof of this theorem. Q.E.D.

THEOREM 3.2. Let $K(x) \ge 0$ be a locally Hölder continuous function in \mathbb{R}^2 . Let the average $\overline{K}(r)$ of K(x) in the sense of (2.2) satisfy

(3.9) There exist
$$\varepsilon > 0$$
, $P > 2$ and $R_0 > 0$, such that
$$\int_{\mathbb{R}^R}^{e^{(P-1)R}} s\overline{K}(s) (\log s)^{\sigma} ds \ge \varepsilon \quad \text{for all } R \ge R_0.$$

(3.10) There exist
$$\alpha > 0$$
, $R_1 > 0$ and $C > 0$, such that $\overline{K}(s) \ge C/s^2(\log s)^{(\sigma + \alpha)}$ for all $s \ge R_1$.

Then equation (1.1) does not possess any positive solution in \mathbb{R}^2 .

PROOF. Assume that (1.1) has a positive solution u(x) in \mathbb{R}^2 . As in the proof of Theorem 3.1, we have (3.3)–(3.7). Hence

(3.11)
$$\tilde{v}(\eta) \geqslant C_1 + \int_1^{\eta} t \left(1 - \frac{t}{\eta}\right) \tilde{K}(t) \tilde{v}^{\sigma}(t) dt.$$

But from (3.9) and (3.10), $\tilde{K}(t)$ satisfies

(3.12)
$$\int_{R}^{(P-1)R} t \tilde{K}(t) dt \ge \varepsilon \quad \text{for all } R \ge R_0,$$

(3.13)
$$\tilde{K}(s) \ge C/t^{(1+\alpha)}$$
 for all $t \ge \log R_1$.

Using a similar argument as in the proof of Theorem 2.2, we obtain a contradiction. This completes the proof. Q.E.D.

THEOREM 3.3. Let $K(x) \ge 0$ be a locally Hölder continuous function in \mathbb{R}^2 . Let the average $\overline{K}(r)$ of K(x) in the sense of (2.2) satisfy

(3.14)
$$\int_{0}^{r} s\overline{K}(s)(\log s)^{\sigma} ds \text{ is strictly increasing on } [0, \infty) \text{ and}$$

$$\int_{0}^{\infty} s\overline{K}(s)(\log s)^{\sigma} ds = \infty,$$
(3.15)
$$\left(\frac{\log s}{\log r}\right)^{m} \leq \int_{0}^{s} t\overline{K}(t)(\log t)^{\sigma} dt / \int_{0}^{r} t\overline{K}(t)(\log t)^{\sigma} dt$$

for some m > 0 and for all $r \ge s \ge R_0 > 0$. Then equation (1.1) does not possess any positive solution in \mathbb{R}^2 . In particular, if $\overline{K}(r)$ satisfies (3.14) and $0 \le \overline{K}(r) \le C/r^2(\log r)^{\sigma+1}$ for $r \ge R_1$ for some constants C > 0 and $R_1 > 0$, then $\overline{K}(r)$ also satisfies (3.15) and hence (1.1) does not possess any positive solution in \mathbb{R}^2 .

PROOF. Assume that (1.1) has a positive solution u(x) in \mathbb{R}^2 . As in the proof of Theorem 3.1, we have (3.3)–(3.7). Hence we obtain (3.8) or (3.11). But now $\tilde{K}(t)$ satisfies

(3.15)
$$\int_{1}^{\infty} t\tilde{K}(t) dt \text{ is strictly increasing in } [1, \infty) \text{ and}$$

$$\int_{1}^{\infty} t\tilde{K}(t) dt = \infty,$$

(3.16)
$$\left(\frac{s}{\eta}\right)^m \leqslant \int_1^s t\tilde{K}(t) dt / \int_1^{\eta} t\tilde{K}(t) dt$$

for some m > 0 and for all $\eta \ge s \ge \log R_0$.

Using a similar argument as in the proof of Theorem 2.3, we obtain a contradiction. This completes the proof. Q.E.D.

THEOREM 3.4. Let $K(x) \ge 0$ be a locally Hölder continuous function in \mathbb{R}^2 and $\tilde{K}(t)$ be a locally Hölder continuous function in $[0, \infty)$. Let the average $\overline{K}(r)$ of K(x) in the sense of (2.2) satisfy

$$\overline{K}(r) \geqslant 0$$
 if $\alpha_{i+1} + \beta_i < r < \alpha_{i+1} + \beta_{i+1}$,
 $\overline{K}(r) \geqslant \tilde{K}(r - \beta_i)$ if $\alpha_i + \beta_i \leqslant r \leqslant \alpha_{i+1} + \beta_i$

for i = 0, 1, 2, ..., where $\{\alpha_i\}_{i=0}^{\infty}$ is a strictly increasing sequence satisfying $\alpha_0 = 0$ and $\lim_{n \to \infty} \alpha_n = \infty$ and $\{\beta_i\}_{i=0}^{\infty}$ is a nondecreasing sequence satisfying $\beta_0 = 0$ and $\beta_i/\alpha_i \leq M$ for some M > 0 for all $i \geq 1$. If

(3.17)
$$\begin{cases} u''(r) + u'(r)/r = \tilde{K}(r)u^{\sigma}(r) & \text{in } (0, \infty), \\ u(0) = \alpha > 0, \quad u'(0) = 0 \end{cases}$$

does not possess any solution in $[0, \infty)$ for all $\alpha > 0$, then (1.1) does not possess any positive solution in \mathbb{R}^2 .

PROOF. The proof is very similar to that of Theorem 2.4. Hence we only sketch the proof. Assume that (1.1) has a positive solution in \mathbb{R}^2 . Then we have

(3.18)
$$\bar{u}(r) \geqslant \alpha + \int_0^r s \log\left(\frac{r}{s}\right) \overline{K}(s) \bar{u}^{\sigma}(s) ds.$$

Let

$$v(r) = \bar{u}(r + \beta_i)$$
 if $\alpha_i \le r < \alpha_{i+1}$

for i = 0, 1, 2, ... Then

(3.19)
$$v(r) \geqslant \alpha + A \cdot \int_0^r s \log\left(\frac{r}{s}\right) \tilde{K}(s) v^{\sigma}(s) ds.$$

Let X denote the locally convex space of all continuous function on $[0, \infty)$ with the usual topology and consider the set

$$Y = \{ v \in X : \tilde{\alpha} \leq v(r) \leq \tilde{v}(r) \text{ for } r \geq 0 \}.$$

Define the mapping T by

(3.20)
$$(Ty)(r) = \tilde{\alpha} + \int_0^r s \log\left(\frac{r}{s}\right) \tilde{K}(s) y^{\sigma}(s) ds.$$

We can prove that $TY \subset Y$ and T is continuous. Furthermore TY is relatively compact. Hence T has a fixed point in Y. Thus (3.17) has a solution for this given $\tilde{\alpha} > 0$. This is a contradiction. The proof is complete. Q.E.D.

4. The case n = 1. In this case, we also consider only the situation $K(x) \ge 0$ in (1.1). We give a main existence result which have an extension to the higher-dimensional case. We also give some nonexistence results which may have applications.

THEOREM 4.1. Let $K(x) \ge 0$ be a Hölder continuous (actually only continuous is sufficient) function in **R**. If K(0) > 0

then (1.1) has infinitely many positive solutions in **R** with linear growth at $|x| = \infty$.

PROOF. We shall seek solutions u such that $u(0) = \alpha > 0$ and u'(0) = 0. Consider now $x \ge 0$. Then equation (1.1) with $u(0) = \alpha > 0$ and u'(0) = 0 is equivalent to the integral equation

$$(4.2) u(x) = \alpha + \int_0^x (x-t)K(t)u^{\sigma}(t) dt, x \ge 0.$$

Now choose α so small that

(4.3)
$$2^{\sigma}\alpha^{(\sigma-1)}\int_{0}^{1}K(t)\,dt\leqslant\frac{1}{2},$$

$$(4.4) 2^{\sigma}\alpha^{(\sigma-1)}\int_1^{\infty} K(t)t^{\sigma}dt \leqslant \frac{1}{2}.$$

Let

$$A(x) = \begin{cases} 2\alpha & \text{if } 0 \le x \le 1, \\ 2\alpha x & \text{if } 1 \le x \end{cases}$$

As in the proofs of Theorems 2.4 and 3.4, we let X denote the locally convex space of all continuous functions on $[0, \infty)$ with the usual topology and consider the set

$$Y = \{ y \in X : \alpha \leqslant y(x) \leqslant A(x) \text{ for } x \geqslant 0 \}.$$

Clearly, Y is a closed convex subset of X. Let the mapping T be defined by

(4.5)
$$(Ty)(x) = \alpha + \int_0^x (x-t)K(t)y^{\sigma}(t) dt, \qquad x \geqslant 0.$$

If $y \in Y$, then $\alpha \leq y(x) \leq A(x)$. Hence we have

(4.6)
$$(Ty)(x) = \alpha + \int_0^x (x - t)K(t)y^{\sigma}(t) dt$$

$$\geq \alpha + \int_0^x (x - t)K(t)\alpha^{\sigma} dt \geq \alpha.$$

On the other hand, for $0 \le x \le 1$, we have

$$(4.7) (Ty)(x) = \alpha + \int_0^x (x - t)K(t)y^{\sigma}(t) dt$$

$$\leq \alpha + \int_0^1 K(t)(2\alpha)^{\sigma} dt$$

$$= \alpha \left[1 + 2^{\sigma}\alpha^{(\sigma - 1)} \int_0^1 K(t) dt \right]$$

$$\leq \alpha \left[1 + \frac{1}{2} \right] \leq 2\alpha = A(x).$$

For $1 \le x$, we have

$$(4.8) \quad (Ty)(x) = \alpha + \int_0^1 (x - t)K(t)y^{\sigma}(t)dt + \int_1^x (x - t)K(t)y^{\sigma}(t)dt$$

$$\leq \alpha + x \int_0^1 K(t)(2\alpha)^{\sigma}dt + x \int_1^{\infty} K(t)(2\alpha t)^{\sigma}dt$$

$$\leq \alpha x + \alpha x \left[2^{\sigma}\alpha^{(\sigma-1)}\int_0^1 K(t)dt\right] + \alpha x \left[2^{\sigma}\alpha^{(\sigma-1)}\int_1^{\infty} K(t)t^{\sigma}dt\right]$$

$$\leq \alpha x \left[1 + \frac{1}{2} + \frac{1}{2}\right] \leq 2\alpha x = A(x).$$

Thus T maps Y into itself. Now let $\{y_m\}_{m=1}^{\infty} \subset Y$ be a sequence which converges to y in X. Then $\{y_m\}$ converges uniformly to y on any compact interval of $[0, \infty)$. But

(4.9)
$$|Ty_m(x) - Ty(x)| \le \int_0^x (x-t)K(t)|y_m^{\sigma}(t) - y^{\sigma}(t)|dt,$$

we conclude that $\{Ty_m\}$ converges uniformly to Ty on any compact interval of $[0, \infty)$. Hence T is a continuous mapping from Y into Y. As in the proof of Theorem 2.4, the precompactness of T can be verified by

(4.10)
$$\left| (Ty)'(x) \right| \leq \int_0^x K(t) y^{\sigma}(t) dt$$

$$\leq \int_0^\infty K(t) (2\alpha)^{\sigma} t^{\sigma} dt < \infty.$$

Thus T has a fixed point $y \in Y$. This fixed point y is a solution of equation (1.1) for $x \ge 0$ with $y(0) = \alpha$ and y'(0) = 0.

Similarly, we can find a solution of equation (1.1) for $x \le 0$ with $y(0) = \alpha$ and y'(0) = 0 if α is sufficiently small. Now let y(x) be the solution of (1.1) in **R** with

$$y(0) = \alpha, y'(0) = 0$$
. Then

(4.11)
$$2\alpha x \ge y(x) = \alpha + \int_0^x (x - t)K(y)y^{\sigma}(t) dt$$
$$\ge \alpha + \int_0^1 (x - 1)K(t)\alpha^{\sigma} dt$$
$$\ge \alpha + k_1(x - 1) \ge k_2 x$$

for x large. Hence y grows linearly at $|x| = \infty$. Now we can choose a smaller y(0), such as $y(0) = \alpha/2$ to obtain another solution. This completes the proof of this theorem. Q.E.D.

We can apply this theorem to the higher-dimensional case as used in Ni [13, 14] and Kawano, Kusano and Naito [3].

THEOREM 4.2. Let $K(x) \ge 0$ be a locally Hölder continuous function in $\mathbb{R}^n = \mathbb{R} \times \mathbb{R}^{n-1}$. Let $\phi_*(x_1)$ and $\phi^*(x_1)$ be two locally Hölder continuous function in \mathbb{R} . If

$$(4.12) \quad 0 \leqslant \phi_{\star}(x_1) \leqslant K(x) \leqslant \phi^{\star}(x_1) \quad \text{for all } x = (x_1, x') \in \mathbf{R} \times \mathbf{R}^{n-1},$$

(4.13)
$$\phi_{*}(0) > 0 \quad and \quad \int_{-\infty}^{\infty} |x_{1}|^{\sigma} \phi^{*}(x_{1}) dx_{1} < \infty,$$

then equation (1.1) has infinitely many positive solutions in \mathbb{R}^n which are unbounded.

PROOF. Consider the equations

(4.14)
$$d^2 \tilde{v} / dx_1^2 = \phi^*(x_1) \tilde{v}^{\sigma},$$

(4.15)
$$d^2 \tilde{w} / dx_1^2 = \phi_*(x_1) \tilde{w}^{\sigma}.$$

From the proof of Theorem 4.1 we see that (4.14) and (4.15) have unbounded solutions (linear growth at ∞) \tilde{v} and \tilde{w} . We can choose \tilde{v} and \tilde{w} such that $\tilde{v}(x_1) \leq \tilde{w}(x_1)$ for all $x_1 \in \mathbb{R}$. Now let

(4.16)
$$v(x_1, x') = \tilde{v}(x_1)$$
 and $w(x_1, x') = \tilde{w}(x_1)$.

Then from (4.12), we have

$$\Delta v - K(x)v^{\sigma} = \frac{d^{2}\tilde{v}(x_{1})}{dx_{1}^{2}} - K(x)\tilde{v}^{\sigma}(x_{1})$$

$$= \left[\phi^{*}(x_{1}) - K(x)\right]\tilde{v}^{\sigma}(x_{1}) \ge 0,$$

$$\Delta w - K(x)w^{\sigma} = \frac{d^{2}\tilde{w}(x_{1})}{dx_{1}^{2}} - K(x)\tilde{w}^{\sigma}(x_{1})$$

$$= \left[\phi_{*}(x_{1}) - K(x)\right]\tilde{w}^{\sigma}(x_{1}) \le 0$$

in \mathbb{R}^n . Hence $v(x_1, x')$ and $w(x_1, x')$ are, respectively, a subsolution and a supersolution of (1.1) in \mathbb{R}^n . Since $v(x_1, x') \le w(x_1, x')$ in \mathbb{R}^n , from Theorem 2.10 of Ni [13], it follows that (1.1) has a positive solution u(x) in \mathbb{R}^n such that $\tilde{v}(x_1) \le u(x_1, x') \le \tilde{w}(x_1)$. It is easy to see that $k_1|x_1| \le u(x_1, x') \le k_2|x_1|$ for $|x_1|$ large for some positive constants k_1 and k_2 . This completes the proof of the theorem. Q.E.D.

Now let u be a positive function in **R** and $K(x) \ge 0$ in **R**. Define for $r \ge 0$

$$(4.17) \bar{u}(r) = (u(r) + u(-r))/2,$$

(4.18)
$$\overline{K}(r) = \left[\frac{1}{2}\left(K(r)^{-\sigma'/\sigma} + K(-r)^{-\sigma'/\sigma}\right)\right]^{-\sigma/\sigma'}$$

where $1/\sigma + 1/\sigma' = 1$. It is easy to see that

(4.19)
$$\bar{u}(0) = u(0)$$
 and $\bar{u}'(0) = 0$

if u is also continuously differentiable.

THEOREM 4.3. Let $K(x) \ge 0$ be a continuous function in \mathbf{R} . If the average $\overline{K}(r)$ of K(x) in the sense (4.18) satisfies

$$(4.20) \overline{K}(r) \geqslant C/r^{(\sigma+1)}$$

for $r \ge R_0$ for some constant C > 0, then equation (1.1) does not possess any positive solution in **R**.

PROOF. Assume that u(x) is a positive solution of (1.1) in **R**. Then we have

(4.21)
$$\overline{u}''(r) = \frac{u''(r) + u''(-r)}{2} = \frac{1}{2} [K(r)u^{\sigma}(r) + K(-r)u^{\sigma}(-r)].$$

But

$$(4.22) \overline{u}(r) = \frac{1}{2} \left[u(r) + u(-r) \right]$$

$$\leq \left[\frac{1}{2} \left(K(r) u^{\sigma}(r) + K(-r) u^{\sigma}(-r) \right) \right]^{1/\sigma} \cdot \left[\frac{1}{2} \left(K^{-\sigma'/\sigma}(r) + K^{-\sigma'/\sigma}(-r) \right) \right]^{1/\sigma'}.$$

Hence

$$(4.23) \frac{1}{2}(K(r)u^{\sigma}(r) + K(-r)u^{\sigma}(-r)) \geqslant \overline{K}(r)\overline{u}^{\sigma}(r).$$

Thus we have

(4.24)
$$\begin{cases} \overline{u}''(r) \geqslant \overline{K}(r)\overline{u}^{\sigma}(r) & \text{for } r > 0, \\ \overline{u}(0) = \alpha > 0, \quad \overline{u}'(0) = 0. \end{cases}$$

Hence \bar{u} satisfies

(4.25)
$$\overline{u}(r) \geqslant \alpha + \int_0^r (r-t) \overline{K}(t) \overline{u}^{\sigma}(t) dt.$$

Without loss of generality, we may assume that K(0) > 0 and hence $\overline{K}(0) > 0$. Thus for $r \ge 2$, we have

$$(4.26) \quad \overline{u}(r) \geq \alpha + \int_{0}^{1} (r-t)\overline{K}(t)\overline{u}^{\sigma}(t) dt + \int_{1}^{r} (r-t)\overline{K}(t)\overline{u}^{\sigma}(t) dt$$

$$\geq \alpha + \left(\alpha^{\sigma} \cdot \int_{0}^{1} \left(1 - \frac{t}{r}\right)\overline{K}(t) dt\right) \cdot r + \int_{1}^{r} (r-t)\overline{K}(t)\overline{u}^{\sigma}(t) dt$$

$$\geq C_{1} \cdot r + \int_{1}^{r} (r-t)\overline{K}(t)\overline{u}^{\sigma}(t) dt,$$

where

$$C_1 = \alpha^{\sigma} \cdot \int_0^1 \left(1 - \frac{1}{2}\right) \overline{K}(t) dt = \alpha^{\sigma} \cdot \frac{1}{2} \cdot \int_0^1 \overline{K}(t) dt > 0.$$

Now let $\bar{u}(r) = v(r) \cdot r$ for $r \ge 2$. We obtain

$$(4.27) v(r) \geqslant C_1 + \int_1^r t \left(1 - \frac{t}{r}\right) \overline{K}(t) t^{(\sigma - 1)} v^{\sigma}(t) dt.$$

Letting $\tilde{K}(t) = \overline{K}(t)t^{(\sigma-1)}$. Then from (4.20), we have

(4.28)
$$\tilde{K}(t) \ge C/t^2 \quad \text{for } t \ge R_0$$

and

$$(4.29) v(r) \geqslant C_1 + \int_1^r t \tilde{K}(t) \left(1 - \frac{t}{r}\right) v^{\sigma}(t) dt.$$

From the proof of Theorem 2.1, we see that it is impossible to have a function v defined in $[2, \infty)$ satisfying (4.29). This completes the proof. Q.E.D.

THEOREM 4.4. Let $K(x) \ge 0$ be a continuous function in \mathbf{R} . If the average $\overline{K}(r)$ of K(r) in the sense (4.18) satisfies

(4.30) there exist
$$\alpha > 0$$
, $R_0 > 0$ and $C > 0$ such that

$$\overline{K}(r) \geqslant C/r^{(\sigma+\alpha)}$$
 for $r \geqslant R_0$,

(4.31) there exist
$$\varepsilon > 0$$
 and $P > 2$ such that
$$\int_{0}^{(P-1)R} r^{\sigma} \overline{K}(r) dr \ge \varepsilon \quad \text{for } \mathbf{R} \ge R_{0}.$$

Then equation (1.1) does not possess any positive solution in **R**.

PROOF. Assume on the contrary that (1.1) has a positive solution u(x) in **R**. Then as in the proof of Theorem 4.3, we have (4.24)–(4.27). But now $\tilde{K}(r) = r^{(\sigma-1)}\overline{K}(r)$ satisfies

(4.32)
$$\tilde{K}(r) \ge C/r^{(1+\alpha)} \quad \text{for } r \ge R_0,$$

(4.33)
$$\int_{R}^{(P-1)R} r\tilde{K}(r) dr \ge \varepsilon \quad \text{for } R \ge R_0.$$

But from the proof of Theorem 2.2, there is no positive function v satisfying (4.27). This contradiction proves the theorem. Q.E.D.

THEOREM 4.5. Let $K(x) \ge 0$ be a continuous function in \mathbb{R} . Let the average $\overline{K}(r)$ of K(x) in the sense (4.18) satisfy

(4.34)
$$\int_0^r s^{\sigma} \overline{K}(s) ds \text{ is strictly increasing in } [0, \infty) \text{ and }$$

$$\int_0^\infty s^{\sigma} \overline{K}(s) ds = \infty,$$

(4.35)
$$\left(\frac{s}{r}\right)^m \leqslant \int_0^s t^o \overline{K}(t) dt / \int_0^r t^o \overline{K}(t) dt \text{ for some } m > 0 \text{ and }$$
 for all $r \geqslant s \geqslant R_0 > 0$.

Then equation (1.1) does not possess any positive solution in **R**. In particular, if $\overline{K}(r)$ satisfies (4.34) and $0 \le \overline{K}(r) \le C/r^{(\sigma+1)}$ for $r \ge R_1$ for some constants C > 0 and $R_1 > 0$, then $\overline{K}(r)$ also satisfies (4.35) and hence (1.1) does not possess any positive solution in **R**.

PROOF. Assume on the contrary that (1.1) has a positive solution u(x) in **R**. Then as in the proof of Theorem 4.3, we have (4.24)–(4.27). Now the function $\tilde{K}(r) = r^{(\sigma-1)}\overline{K}(r)$ satisfies the assumptions of Theorem 2.3. Hence there is no positive function v satisfying (4.27). This contradiction proves the theorem. Q.E.D.

THEOREM 4.6. Let $K(x) \ge 0$ be a continuous function in \mathbf{R} and $\tilde{K}(r)$ be a continuous function in $[0, \infty)$. Let the average $\overline{K}(r)$ of K(x) in the sense (4.18) satisfy

$$\overline{K}(r) \geqslant 0$$
 if $\alpha_{i+1} + \beta_i < r < \alpha_{i+1} + \beta_{i+1}$,
 $\overline{K}(r) \geqslant \tilde{K}(r - \beta_i)$ if $\alpha_i + \beta_i \leqslant r \leqslant \alpha_{i+1} + \beta_i$

for i = 0, 1, 2, ..., where $\{\alpha_i\}_{i=0}^{\infty}$ is a strictly increasing sequence satisfying $\alpha_0 = 0$ and $\lim_{n \to \infty} \alpha_n = \infty$, and $\{\beta_i\}_{i=0}^{\infty}$ is a nondecreasing sequence satisfying $\beta_0 = 0$ and $\beta_i/\alpha_i \leq M$ for some M > 0 and for $i \geq 1$. If

(4.36)
$$\begin{cases} u''(r) = \tilde{K}(r)u^{\sigma}(r) & \text{in } (0, \infty), \\ u(0) = \alpha > 0, \quad u'(0) = 0 \end{cases}$$

does not possess any positive solution in $[0, \infty)$ for all $\alpha > 0$, then (1.1) does not possess any positive solution in \mathbf{R} .

PROOF. Assume that (1.1) has a positive solution u(x) in **R**. Then we have as in the proof of Theorem 4.3,

(4.37)
$$\overline{u}(r) \geqslant \alpha + \int_0^r (r-t) \overline{K}(t) \overline{u}^{\sigma}(t) dt.$$

Let

$$(4.38) v(r) = \bar{u}(r + \beta_i) if \alpha_i \le r < \alpha_{i+1}$$

for $i = 0, 1, 2, \dots$ As in the proof of Theorem 2.4, we have

$$(4.39) v(r) \ge \alpha + \int_0^r (r-t)\tilde{K}(t)v^{\sigma}(t) dt.$$

Now we can let X denote the locally convex space of all continuous functions on $[0, \infty)$ with the usual topology and consider the set

$$(4.40) Y = \{ y \in X: \alpha \leqslant y(r) \leqslant v(r) \text{ for } r \geqslant 0 \},$$

where v is defined in (4.38). Clearly, Y is a closed convex subset of X. We define the mapping T by

$$(4.41) (Ty)(r) = \alpha + \int_0^r (r-t)\tilde{K}(t)y^{\sigma}(t) dt.$$

Then it is easy to verify that (i) $TY \subset Y$, (ii) T is continuous and (iii) TY is precompact. Hence T has a fixed point in Y. Thus (4.36) has a solution for this α . This contradiction completes the proof. Q.E.D.

PART II.
$$\Delta u = K(x)e^{2u}$$

5. The case $n \ge 3$. In this case, the existence results are very similar to that of §2. Ni [14] proves that, if $|K(x)| \le C/|x_1|^l$ for $|x_1|$ large and uniformly in x_2 for some l > 2, then equation (1.2) possesses infinitely many bounded solutions in $\mathbf{R}^n = \mathbf{R}^m \times \mathbf{R}^{n-m}$, where $x = (x_1, x_2)$ and $m \ge 3$. Later on, Kusano and Oharu [7] extend the result to the case where $|K(x)| \le K(|x_1|)$ for all $x = (x_1, x_2) \in \mathbf{R}^m \times \mathbf{R}^{n-m}$ and $\int_0^\infty t\tilde{K}(t) dt < \infty$. On the other hand, when $K(x) \ge 0$ in (1.2), Oleinik [15] shows that if $K(x) \ge C/|x|^p$ at infinity for some P < 2, then (1.2) has no solution in \mathbf{R}^n . The case when K(x) behaves like $C/|x|^2$ at infinity is left unsettled for $n \ge 3$. In this section, we give several theorems to settle the nonexistence question of (1.2), in particular we settle the case when K(x) behaves like $C/|x|^2$ at infinity.

We need some notations first. Let u be a smooth function in \mathbb{R}^n and $K(x) \ge 0$ be a continuous function in \mathbb{R}^n . Following Ni [13] and Sattinger [16], we define the averages of u and K by $\bar{u}(r)$ and $\bar{K}(r)$,

(5.1)
$$\overline{u}(r) = \frac{1}{\omega_n r^{n-1}} \int_{|x|=r} u(x) dS,$$

(5.2)
$$\overline{K}(r) = \left(\frac{1}{\omega_n r^{n-1}} \int_{|x|=r} \frac{dS}{K(x)}\right)^{-1}.$$

We have

LEMMA 5.1. Let u(x) be a solution of (1.2) in \mathbb{R}^n and $K(x) \ge 0$. Then $\overline{u}(r)$ satisfies

(5.3)
$$\begin{cases} \bar{u}''(r) + \frac{n-1}{r}\bar{u}'(r) \geqslant \bar{K}(r)e^{2\bar{u}(r)}, & r \in (0, \infty), \\ \bar{u}(0) = u(0), & \bar{u}'(0) = 0. \end{cases}$$

PROOF. From the definition of \bar{u} , we have

$$\bar{u}'(r) = \frac{1}{\omega_n} \int_{|\xi|=1} \nabla u(r\xi) \cdot \xi \, dS = \frac{1}{\omega_n r^{n-1}} \int_{|x|=r} \sum_i u_{x_i} \xi_i \, dS.$$

Thus,

(5.4)
$$\omega_n(r^{n-1}\bar{u}'(r) - R^{n-1}\bar{u}'(R))$$
$$= \int_D \Delta u \, dx = \int_R^r \left(\int_{|x|=t} \Delta u \, dS \right) dt$$

where $D = \{ x \in \mathbb{R}^n : R < |x| < r \}$. Hence we have

(5.5)
$$\omega_n(r^{n-1}\bar{u}'(r))' = \int_{|x|=r} \Delta u \, dS = \int_{|x|=r} K(x) e^{2u(x)} \, dS.$$

Now Jensen's and Cauchy-Schwarz's inequalities give

(5.6)
$$e^{2\bar{u}(r)} = \left(e^{\bar{u}(r)}\right)^{2} \leqslant \left(\frac{1}{\omega_{n}r^{n-1}} \int_{|x|=r} e^{u(x)} dS\right)^{2}$$
$$\leqslant \left(\frac{1}{\omega_{n}r^{n-1}} \int_{|x|=r} K(x) e^{2u(x)} dS\right) \left(\frac{1}{\omega_{n}r^{n-1}} \int_{|x|=r} \frac{dS}{K(x)}\right).$$

Hence

(5.7)
$$\frac{1}{\omega_{n}r^{n-1}}\int_{|x|=r}K(x)e^{2u(x)}dS \geqslant \overline{K}(r)e^{2\overline{u}(r)}.$$

Combining (5.5) and (5.7), we obtain the first equation of (5.3). $\bar{u}(0) = u(0)$ and $\bar{u}'(0) = 0$ can also be easily obtained. This completes the proof. Q.E.D.

Now we can state our main nonexistence theorems.

THEOREM 5.1. Let $K(x) \ge 0$ be a locally Hölder continuous function in \mathbb{R}^n . If $\overline{K}(r)$, as defined in (5.2), satisfies

$$(5.8) \overline{K}(r) \geqslant C/r^2$$

for $r \ge R_0$ for some constant C > 0, then equation (1.2) does not possess any locally bounded solution in \mathbb{R}^n .

PROOF. Assume that u is a locally bounded solution of (1.2) in \mathbb{R}^n . Then the average \bar{u} satisfies (5.3) from Lemma 5.1. Let $\bar{u}(0) = u(0) = \alpha$. Then \bar{u} also satisfies

(5.9)
$$\overline{u}'(r) \geqslant \int_0^r \left(\frac{s}{r}\right)^{n-1} \overline{K}(s) e^{2\overline{u}(s)} ds,$$

$$(5.10) \bar{u}(r) \geqslant \alpha + \frac{1}{n-2} \int_0^r s \overline{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] e^{2\bar{u}(s)} ds.$$

Hence

(5.11)
$$\bar{u}(r) \ge \alpha + \frac{1}{n-2} \int_0^{r/2} s \bar{K}(s) \left[1 - \left(\frac{1}{2} \right)^{n-2} \right] e^{2\alpha} ds$$

$$= \alpha + \frac{1}{n-2} \cdot e^{2\alpha} \cdot \left[1 - \left(\frac{1}{2} \right)^{n-2} \right] \cdot \int_0^{r/2} s \bar{K}(s) ds.$$

Thus there exists a constant R_0 , such that $\bar{u}(R_0) \ge 1$. For $r \ge R_0$, we have

(5.12)
$$\bar{u}(r) \ge 1 + \frac{1}{n-2} \int_{R_0}^r s \bar{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] e^{2\bar{u}(s)} ds$$

$$\ge 1 + \frac{1}{n-2} \int_{R_0}^r s \bar{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] \bar{u}^2(s) ds.$$

In view of (5.8) and the proof of Theorem 2.1, we conclude that no function \bar{u} can satisfy (5.12) in $[R_0, \infty)$. This completes the proof. Q.E.D.

THEOREM 5.2. Let $K(x) \ge 0$ be a locally Hölder continuous function in \mathbb{R}^n . If $\overline{K}(r)$, as defined in (5.2), satisfies

(5.13) there exist
$$\alpha > 0$$
, $R_0 > 0$ and $C > 0$, such that
$$\overline{K}(r) \ge C/r^{\alpha} \quad \text{for } r \ge R_0,$$
(5.14) there exist $\varepsilon > 0$ and $P > 2$, such that
$$\int_{0}^{(P-1)R} r\overline{K}(r) dr \ge \varepsilon \quad \text{for } R \ge R_0,$$

then equation (1.2) does not possess any locally bounded solution in \mathbb{R}^n .

PROOF. Assume that u is a locally bounded solution of (1.2) in \mathbb{R}^n . Then as in the proof of Theorem 5.1, we have (5.9)–(5.12). But from (5.13), (5.14) and Theorem 2.2, there is no function $\bar{u}(r)$ defined on $[R_0, \infty)$ satisfying (5.12). This contradiction proves the theorem. Q.E.D.

THEOREM 5.3. Let $K(x) \ge 0$ be a locally Hölder continuous function. If $\overline{K}(r)$, as defined in (5.2), satisfies

(5.15)
$$\int_0^r s\overline{K}(s) ds \text{ is strictly increasing in } [0,\infty) \text{ and }$$
$$\int_0^\infty s\overline{K}(s) ds = \infty,$$

(5.16)
$$\left(\frac{s}{r}\right)^m \leqslant \int_0^s t\overline{K}(t) dt / \int_0^r t\overline{K}(t) dt \text{ for some } m > 0 \text{ and }$$
 for all $r \geqslant s \geqslant R_0 > 0$.

Then equation (1.2) does not possess any locally bounded solution in \mathbb{R}^n . In particular, if $\overline{K}(r)$ satisfies (5.15) and $0 \le \overline{K}(r) \le C/r^2$ for $r \ge R_1$ for some constants C > 0 and $R_1 > 0$, then $\overline{K}(r)$ also satisfies (5.16) and hence (1.2) does not possess any locally bounded solution in \mathbb{R}^n .

PROOF. Using the proofs of Theorems 5.1 and 2.3, we can easily obtain a proof. We omit the details. Q.E.D.

THEOREM 5.4. Let $K(x) \ge 0$ be a locally Hölder continuous function in \mathbb{R}^n and $\tilde{K}(t)$ be a locally Hölder continuous function on $[0, \infty)$. Let the average $\overline{K}(r)$ of K(x) in the sense of (5.2) satisfy

$$\overline{K}(r) \geqslant 0$$
 if $\alpha_{i+1} + \beta_i < r < \alpha_{i+1} + \beta_{i+1}$,
 $\overline{K}(r) \geqslant \tilde{K}(r - \beta_i)$ if $\alpha_i + \beta_i \leqslant r \leqslant \alpha_{i+1} + \beta_i$

for i = 0, 1, 2, ..., where $\{\alpha_i\}_{i=0}^{\infty}$ and $\{\beta_i\}_{i=0}^{\infty}$ are two sequences satisfying the same conditions as in Theorem 2.4. If

(5.17)
$$\begin{cases} u''(r) + \frac{n-1}{r}u'(r) = \tilde{K}(r)e^{2u(r)} & \text{in } (0,\infty), \\ u(0) = \alpha, \quad u'(0) = 0 \end{cases}$$

does not possess any locally bounded solution in $[0, \infty)$ for any real number α , then (1.2) does not possess any locally bounded solution in \mathbb{R}^n .

PROOF. The proof is similar to that of Theorem 2.4. Hence we omit the details. Q.E.D.

6. The case n = 2. In the case n = 2 and $K(x) \ge 0$, Ni [14] shows that: If $K(x) \ne 0$ and $K(x) \le C/|x|^l$ at infinity for some l > 2, then for every $\alpha \in (0, \beta)$ where $\beta = \min\{8, (l-2)/3\}$, there exists a solution u of (1.2) such that

$$\log|x|^{\alpha} - C' \le u(x) \le \log|x|^{\alpha} + C''$$

for |x| large, where C' and C'' are two constants.

Later, McOwen [10, 11] improves this result by giving a sharp bound on β and sharp behavior of u at infinity. For the nonexistence results, Sattinger [16] proves

Let K be a smooth function on \mathbb{R}^2 . If $K \ge 0$ on \mathbb{R}^2 and $K(x) \ge C/|x|^2$ at infinity, then (1.2) has no solution on \mathbb{R}^2 . Ni [14] improves Sattinger's result to include the K such as $K = (1 + \sin r)/r^2$.

In this section, we give an existence result which overlaps parts of the results of Ni [14] and McOwen [10, 11] but with different method. We also give some nonexistence results improving Ni's result.

THEOREM 6.1. Let $K(x) \ge 0$ be a locally Hölder continuous function on \mathbb{R}^2 . Let $K_1(r)$ and $K_2(r)$ be two locally Hölder continuous functions on $[0, \infty)$. If

$$(6.1) K_1(0) > 0,$$

(6.2)
$$0 \le K_1(|x|) \le K(x) \le K_2(|x|)$$
 for all $x \in \mathbb{R}^2$,

(6.3) there exists
$$\alpha > 0$$
 such that $\int_0^\infty s^{(1+2\alpha)} K_2(s) ds < \infty$,

then (1.2) has infinitely many solutions on \mathbb{R}^2 with logarithmic growth at infinity.

PROOF. Consider the equations

$$(6.4) \Delta v = K_1(|x|)e^{2v}, x \in \mathbb{R}^2,$$

$$(6.5) \Delta w = K_2(|x|)e^{2w}, x \in \mathbf{R}^2.$$

From (6.2), it is easy to see that a solution v of (6.4) is a supersolution of (1.2) and a solution w of (6.5) is a subsolution of (1.2) in \mathbb{R}^2 . It is natural to seek solutions of v and w depending only on |x|. Consider now (6.5). We try to find a solution w(|x|) of (6.5) with $w(0) = \beta$ and w'(0) = 0. Then (6.5) is equivalent to the following integral equation

(6.6)
$$w(r) = \beta + \int_0^r s \log(\frac{r}{s}) K_2(s) e^{2w(s)} ds.$$

Now we choose $0 < \alpha' < \alpha$ and β such that

(6.7)
$$\int_0^e s \log \left(\frac{e}{s} \right) K_2(s) e^{2(\beta+1)} ds < \frac{1}{2},$$

(6.8)
$$\int_0^e sK_2(s)e^{2(\beta+1)}ds < \frac{\alpha'}{2},$$

(6.9)
$$\int_{e}^{\infty} s^{(1+2\alpha')} K_{2}(s) e^{2(\beta+1)} ds < \frac{\alpha'}{2},$$

(6.10)
$$\int_{a}^{\infty} s^{(1+2\alpha')} \log \left(\frac{e}{s}\right) K_{2}(s) e^{2(\beta+1)} ds < \frac{1}{2}.$$

Define the function $A_{\beta}(r)$ by

(6.11)
$$A_{\beta}(r) = (\beta + 1) \quad \text{if } 0 \leqslant r \leqslant e,$$
$$A_{\beta}(r) = (\beta + 1) + \alpha' \log(r/e) \quad \text{if } e \leqslant r.$$

Now let X denote the locally convex space of all continuous functions on $[0, \infty)$ with the usual topology and consider the set

$$(6.12) Y = \left\{ w \in X : \beta \leqslant w(r) \leqslant A_{\beta}(r), r \in [0, \infty) \right\}.$$

It is easy to see that Y is a closed convex subset of X. Let T be the mapping

(6.13)
$$(Tw)(r) = \beta + \int_0^r s \log\left(\frac{r}{s}\right) K_2(s) e^{2w(s)} ds.$$

We shall prove that T is a continuous mapping from Y into itself such that TY is relatively compact.

First, we verify that $TY \subset Y$. Assume $w \in Y$. Hence we have

(6.14)
$$\beta \leqslant w(r) \leqslant A_{\beta}(r) \text{ for } r \in [0, \infty).$$

It is easy to see that Tw is also continuous and $\beta \leqslant Tw(r)$ for $r \in [0, \infty)$. Now for $0 \leqslant r \leqslant e$, we have

(6.15)
$$(Tw)(r) = \beta + \int_0^r s \log\left(\frac{r}{s}\right) K_2(s) e^{2w(s)} ds$$

$$\leq \beta + \int_0^e s \log\left(\frac{e}{s}\right) K_2(s) e^{2(\beta+1)} ds$$

$$\leq (\beta+1) = A_{\beta}(r).$$

For $e \leq r$, we have

(6.16)
$$(Tw)(r) = \beta + \int_{0}^{e} s \log\left(\frac{r}{s}\right) K_{2}(s) e^{2w(s)} ds$$

$$+ \int_{e}^{r} s \log\left(\frac{r}{s}\right) K_{2}(s) e^{2w(s)} ds$$

$$\leq \beta + \int_{0}^{e} s \log\left(\frac{r}{s}\right) K_{2}(s) e^{2A_{\beta}(s)} ds$$

$$+ \int_{e}^{r} s \log\left(\frac{r}{s}\right) K_{2}(s) e^{2A_{\beta}(s)} ds$$

$$\leq \beta + \log\left(\frac{r}{e}\right) \int_{0}^{e} s K_{2}(s) e^{2(\beta+1)} ds$$

$$+ \int_{0}^{e} s \log\left(\frac{e}{s}\right) K_{2}(s) e^{2(\beta+1)} ds$$

$$+ \log\left(\frac{r}{e}\right) \int_{e}^{\infty} s^{(1+2\alpha')} K_{2}(s) e^{2(\beta+1)} ds$$

$$+ \int_{e}^{\infty} s^{(1+2\alpha')} \log\left(\frac{e}{s}\right) K_{2}(s) e^{2(\beta+1)} ds$$

$$\leq \beta + \frac{\alpha'}{2} \log\left(\frac{r}{e}\right) + \frac{1}{2} + \frac{\alpha'}{2} \log\left(\frac{r}{e}\right) + \frac{1}{2}$$

$$= (\beta+1) + \alpha' \log\left(\frac{r}{e}\right)$$

$$= A_{\beta}(r).$$

This verifies that $TY \subset Y$.

Now let $\{w_m\}_{m=1}^{\infty} \subset Y$ be a sequence converges to $w \in Y$ in the space X. Then $\{w_m\}$ converges to w uniformly on any compact interval on $[0, \infty)$. Now

(6.17)
$$|Tw_m(r) - Tw(r)| \le \int_0^r s \log\left(\frac{r}{s}\right) K_2(s) |e^{2w_m(s)} - e^{2w(s)}| ds$$

But

(6.18)
$$s \log\left(\frac{r}{s}\right) K_2(s) |e^{2w_m(s)} - e^{2w(s)}| \le s \log\left(\frac{r}{s}\right) K_2(s) (e^{2A_{\beta}(s)} - e^{2\beta})$$

 $\le s \log\left(\frac{r}{s}\right) K_2(s) e^{2A_{\beta}(s)}$

and $s \log(r/s) K_2(s) e^{2A_\beta(s)}$ is integrable. Hence from (6.17) and the uniform convergence of w_m to w on any compact interval, we conclude that Tw_m converges to Tw in X. This verifies that T is continuous in Y. We can easily compute that

(6.19)
$$(Tw)'(r) = \int_0^r \left(\frac{s}{r}\right) K_2(s) e^{2w(s)} ds$$

$$\leq \int_0^r \left(\frac{s}{r}\right) K_2(s) e^{2A_{\beta}(s)} ds.$$

Hence, on any compact interval of $[0, \infty)$, TY is uniformly bounded and equicontinuous. This proves that TY is relatively compact in Y. Thus we can apply the Schauder-Tychonoff fixed point theorem to conclude that T has a fixed point w in Y. This fixed point w is a solution of (6.6) and hence a solution of (6.5). Note that, when we have a solution w of (6.6) with a given β , then we also have a solution w of (6.6) with β replaced by smaller β 's.

Similarly, we can construct solution v(|x|) of (6.4) such that $v(0) = \beta'$ and v'(0) = 0. For a given β' , since $K_1(0) > 0$, we can choose $\beta < \beta'$, such that (6.6) has a solution w and $w(r) \le v(r)$ for all $r \in [0, \infty)$. Using Theorem 2.10 of Ni [13], we conclude that (1.2) has a solution u(x) between w(|x|) and v(|x|). Now we can choose another β' smaller than this β to repeat the arguments. This completes the proof of this theorem. Q.E.D.

THEOREM 6.2. Let $K(x) \ge 0$ be a locally Hölder continuous function in \mathbb{R}^2 . If $\overline{K}(r)$, as defined in (5.2), satisfies

(6.20)
$$\overline{K}(r) \geqslant C/r^2(\log r)^a$$

for $r \ge R_0$ for some constants C > 0 and a > 0, then equation (1.2) does not possess any locally bounded solution in \mathbf{R}^2 .

PROOF. Assume that u is a locally bounded solution of (1.2) in \mathbb{R}^2 . Then the average \bar{u} satisfies (5.3) for n=2. Letting $\bar{u}(0)=\beta=u(0)$, we have

(6.21)
$$\overline{u}'(r) \geqslant \int_0^r \left(\frac{s}{r}\right) \overline{K}(s) e^{2\overline{u}(s)} ds,$$

(6.22)
$$\bar{u}(r) \geqslant \beta + \int_0^r s \log\left(\frac{r}{s}\right) \bar{K}(s) e^{2\bar{u}(s)} ds.$$

Without loss of generality, we may assume that K(0) > 0 and hence $\overline{K}(0) > 0$. For $r \ge e$, we have

$$(6.23) \overline{u}(r) \ge \beta + \int_0^1 s \log\left(\frac{r}{s}\right) \overline{K}(s) e^{2\overline{u}(s)} ds$$

$$+ \int_1^r s \log\left(\frac{r}{s}\right) \overline{K}(s) e^{2\overline{u}(s)} ds$$

$$\ge \beta + \int_0^1 s \log r \overline{K}(s) e^{2\beta} ds + \int_1^r s \log\left(\frac{r}{s}\right) \overline{K}(s) e^{2\overline{u}(s)} ds$$

$$\ge \beta + C_1 \log r + \int_0^r s \log\left(\frac{r}{s}\right) \overline{K}(s) e^{2\overline{u}(s)} ds.$$

Thus there exists a constant R_0 such that, for $r \ge R_0$,

(6.24)
$$\bar{u}(r) \geqslant C_2 \log r + \int_e^r s \log \left(\frac{r}{s}\right) \overline{K}(s) e^{2\bar{u}(s)} ds$$

$$\geqslant C_2 \log r + \int_{R_2}^r s \log \left(\frac{r}{s}\right) \overline{K}(s) e^{2\bar{u}(s)} ds$$

for some $C_2 > 0$. Let

(6.25)
$$\bar{u}(r) = \frac{1}{2}C_2 \log r + v(r) \text{ for } r \geqslant R_0.$$

From (6.24), we have

$$(6.26) v(r) \ge \frac{1}{2}C_2\log r + \int_{R_0}^r s\log\left(\frac{r}{s}\right)\overline{K}(s)s^{C_2}e^{2v(s)}ds$$
$$\ge \frac{1}{2}C_2\log r + \int_{R_0}^r s\log\left(\frac{r}{s}\right)\overline{K}(s)s^{C_2}v^2(s)ds.$$

But from assumption (6.20), we have

(6.23)
$$\overline{K}(s)s^{C_2} \ge C/s^{2-C_2}(\log s)^a \ge C/s^2$$

for $s \ge R_1 > R_0$. Hence from Theorem 3.1, there is no v in $[R_0, \infty)$ satisfying (6.26). This completes the proof of this theorem.

THEOREM 6.3. Let $K(x) \ge 0$ be a locally Hölder continuous function in \mathbb{R}^2 . If $\overline{K}(r)$, as defined in (5.2), satisfies

(6.24)
$$\int_0^r s^{1+\alpha} \overline{K}(s) ds \text{ is monotonically strictly increasing in} \\ [0, \infty) \text{ for all } \alpha > 0.$$

(6.25) For given any
$$\alpha > 0$$
, there exists an $R_{\alpha} > 0$ such that
$$\left(\frac{\log s}{\log r}\right)^m \leq \int_0^s t^{1+\alpha} \overline{K}(t) dt / \int_0^r t^{1+\alpha} \overline{K}(t) dt$$

for some m > 0 and for all $r \ge s \ge R_{\alpha}$, then (1.2) does not possess any locally bounded solution in \mathbb{R}^2 .

PROOF. Assume that u is a locally bounded solution of (1.2) in \mathbb{R}^2 . Then as in the proof of Theorem 6.2, we have (6.21)–(6.26). Now we can let $w(r) \log r = v(r)$ for $r \ge R_0$. Then from (6.26), we have

(6.27)
$$w(r) \ge \frac{1}{2}C_2 + \int_{R_0}^r s\left(1 - \frac{\log s}{\log r}\right) \overline{K}(s) s^{C_2} v^2(s) ds.$$

Now using a similar argument as in the proof of Theorem 3.3, we conclude that there is no function w satisfying (6.27). This contradiction proves the theorem. Q.E.D.

THEOREM 6.4. Let $K(x) \ge 0$ be a locally Hölder continuous function in \mathbb{R}^2 and $\tilde{K}(t)$ be a locally Hölder continuous function on $[0, \infty)$. Let the average $\overline{K}(r)$ of K(x) in the sense of (5.2) satisfy the same assumptions as in Theorem 5.4. If

(6.28)
$$\begin{cases} u''(r) + \frac{u'(r)}{r} = \tilde{K}(r)e^{2u(r)} & \text{in } (0, \infty), \\ u(0) = \alpha, \quad u'(0) = 0 \end{cases}$$

does not possess any locally bounded solution in $[0, \infty)$ for any real number α , then (1.2) does not possess any locally bounded solution in \mathbb{R}^2 .

PROOF. The proof is similar to that of Theorem 2.4. Hence we omit the details. Q.E.D.

7. The case n = 1. In this case, we consider only the situation $K(x) \ge 0$ in (1.2). We give a main existence result which has an extension to the higher-dimensional case. We also give some nonexistence results.

THEOREM 7.1. Let $K(x) \ge 0$ be a Hölder continuous function in **R**. If K(0) > 0 and there exists an $\alpha > 0$, such that

(7.1)
$$\int_{-\infty}^{\infty} e^{2\alpha|x|} K(x) dx < \infty,$$

then (1.2) has infinitely many locally bounded solutions in **R** with linear growth at $|x| = \infty$.

PROOF. We shall seek solution u such that $u(0) = \beta$ and u'(0) = 0. Consider now $x \ge 0$. In this situation, (1.2) is equivalent to the integral equation

(7.2)
$$u(x) = \beta + \int_0^x (x-t)K(t)e^{2u(t)}dt, \qquad x \ge 0.$$

Now choose $\beta \in \mathbf{R}$ so that

(7.3)
$$\int_0^1 K(t) e^{2(\beta+1)} dt \leq \min\left\{\frac{\alpha}{2}, 1\right\},$$

(7.4)
$$\int_{1}^{\infty} K(t) e^{2\alpha t} e^{2(\beta+1)} dt \leqslant \frac{\alpha}{2}.$$

Let

$$A(x) = \begin{cases} (\beta + 1) & \text{if } 0 \le x \le 1, \\ (\beta + 1) + \alpha x & \text{if } 1 < x. \end{cases}$$

As in the proofs of Theorems 2.4 and 3.4, we let X denote the locally convex space of all continuous functions on $[0, \infty)$ with the usual topology and consider the set

$$Y = \{ y \in X : \beta \leqslant y(x) \leqslant A(x) \text{ for } x \geqslant 0 \}.$$

Clearly, Y is a closed convex subset of X. Now define the mapping T by

(7.5)
$$(Ty)(x) = \beta + \int_0^x (x-t)K(t)e^{2y(t)}dt.$$

If $y \in Y$, then $\beta \leq y(x) \leq A(x)$. Hence we have

(7.6)
$$(Ty)(x) = \beta + \int_0^x (x-t)K(t)e^{2y(t)}dt \geqslant \beta.$$

On the other hand, for $0 \le x \le 1$, we have

(7.7)
$$(Ty)(x) = \beta + \int_0^x (x - t)K(t)e^{2y(t)}dt$$

$$\leq \beta + \int_0^1 K(t)e^{2(\beta + 1)}dt$$

$$\leq \beta + 1 = A(x).$$

For 1 < x, we have

$$(7.8) \quad (Ty)(x) = \beta + \int_0^1 (x - t) K(t) e^{2y(t)} dt + \int_1^x (x - t) K(t) e^{2y(t)} dt$$

$$\leq \beta + x \cdot \int_0^1 K(t) e^{2(\beta + 1)} dt + x \cdot \int_1^\infty K(t) e^{2\alpha t} e^{2(\beta + 1)} dt$$

$$\leq \beta + \frac{\alpha}{2} \cdot x + \frac{\alpha}{2} x \leq (\beta + 1) + \alpha x = A(x).$$

Hence T maps Y into itself. As in the proofs of Theorems 2.4, 3.4 and 4.1, we can easily verify that T is continuous and TY is precompact. Hence T has a fixed point $y \in Y$. This fixed point y is a solution of (1.2) for $x \ge 0$ with $y(0) = \beta$ and y'(0) = 0.

Similarly, we can find a solution of (1.2) for $x \le 0$ with $y(0) = \beta$ and y'(0) = 0 provided that $\beta \in \mathbf{R}$ is properly selected. It is also easy to see that if y is a solution of (1.2) with $y(0) = \beta$ and y'(0) = 0, then there is also solution y with $y(0) = \beta'$ and y'(0) = 0 provided that $\beta' < \beta$. The linear growth of solutions at $|x| = \infty$ can be easily established as in the proof of Theorem 4.1. This completes the proof of this theorem. Q.E.D.

We can apply this theorem to the higher-dimensional case as used in Ni [13, 14] and Kawano, Kusano and Naito [3].

THEOREM 7.2. Let $K(x) \ge 0$ be a locally Hölder continuous function in $\mathbb{R}^n = \mathbb{R} \times \mathbb{R}^{n-1}$. Let $\phi_*(x_1)$ and $\phi^*(x_1)$ be two locally Hölder continuous function in \mathbb{R} . If

$$(7.9) 0 \leq \phi_*(x_1) \leq K(x) \leq \phi^*(x_1) \text{for all } x = (x_1, x') \in \mathbf{R} \times \mathbf{R}^{n-1},$$

(7.10)
$$\phi_*(0) > 0 \text{ and } \int_{-\infty}^{\infty} e^{2\alpha |x_1|} \phi^*(x_1) dx_1 < \infty \text{ for some } \alpha > 0,$$

then equation (1.2) has infinitely many locally bounded solutions in \mathbb{R}^n .

PROOF. The proof is actually similar to that of Theorem 4.2. We omit the details. O.E.D.

Now let u be smooth function on \mathbf{R} and $K(x) \ge 0$ be a continuous function on \mathbf{R} . We define the averages \overline{u} and \overline{K} by

(7.11)
$$\bar{u}(r) = \frac{1}{2} [u(r) + u(-r)], \qquad r \geqslant 0,$$

(7.12)
$$\overline{K}(r) = \left[\frac{1}{2}\left(K(r)^{-1} + K(-r)^{-1}\right)\right]^{-1}, \quad r \geqslant 0.$$

Our nonexistence results are

THEOREM 7.3. Let $K(x) \ge 0$ be a locally Hölder continuous function on **R**. If the average $\overline{K}(r)$ of K(x) in the sense of (7.12) satisfies

$$(7.13) \overline{K}(r) \geqslant C/r^a$$

for $r \ge R_0$ and for some constants C > 0, a > 0, then equation (1.2) does not possess any locally bounded solution on **R**.

PROOF. Assume that u(x) be a solution of (1.2) in **R**. Then we have

(7.14)
$$\bar{u}''(r) = \frac{1}{2} \left[u''(r) + u''(-r) \right]$$

$$= \frac{1}{2} \left[K(r) e^{2u(r)} + K(-r) e^{2u(-r)} \right].$$

But we have

(7.15)
$$e^{2\bar{u}(r)} = (e^{\bar{u}(r)})^{2} \leq \left[\frac{1}{2}(e^{u(r)} + e^{u(-r)})\right]^{2}$$
$$\leq \left[\frac{1}{2}(K(r)e^{2u(r)} + K(-r)e^{2u(r)})\right]$$
$$\cdot \left[\frac{1}{2}(K(r)^{-1} + K(-r)^{-1})\right].$$

Hence we have

(7.16)
$$\bar{u}''(r) \geqslant \bar{K}(r)e^{2\bar{u}(r)}, \qquad r \geqslant 0.$$

It is also easy to see that $\bar{u}(0) = u(0)$ and $\bar{u}'(0) = 0$. From (7.16), we have

(7.17)
$$\bar{u}'(r) \geqslant \int_0^r \overline{K}(t) e^{2\bar{u}(t)} dt,$$

(7.18)
$$\bar{u}(r) \geqslant \beta + \int_0^r (r-t) \overline{K}(t) e^{2\bar{u}(t)} dt.$$

Without loss of generality, we may assume that K(0) > 0 and hence $\overline{K}(0) > 0$. For $r \ge 1$, we have

$$(7.19) \bar{u}(r) \ge \beta + \int_0^1 (r-t)\bar{K}(t)e^{2\bar{u}(t)}dt + \int_1^r (r-t)\bar{K}(t)e^{2\bar{u}(t)}dt$$

$$\ge \beta + r\int_0^1 (1-t)\bar{K}(t)e^{2\beta}dt + \int_1^r (r-t)\bar{K}(t)e^{2\bar{u}(t)}dt$$

$$\ge 2C_1 \cdot r + \int_{R_1}^r (r-t)\bar{K}(t)e^{2\bar{u}(t)}dt$$

for $r \ge R_1 > 1$ and for some $C_1 > 0$. Now let $v(r) = \overline{u}(r) + C_1 \cdot r$. We have from (7.19)

(7.20)
$$v(r) \ge C_1 \cdot r + \int_{R_1}^r (r - t) \overline{K}(t) e^{2C_1 t} \cdot e^{2v(t)} dt.$$

Let $v(r) = w(r) \cdot r$, we have

(7.21)
$$w(r) \geqslant C_1 + \int_{R_1}^r \left(1 - \frac{t}{r}\right) \overline{K}(t) e^{2C_1 t} \cdot e^{2w(t)} dt.$$

Now let $\tilde{K}(t) = t^{-1}\overline{K}(t)e^{2C_1t}$. We have from (7.13)

for $t \ge R_2 > R_1$ for some C > 0. But (7.21) becomes

(7.23)
$$w(r) \ge C_1 + \int_{R_1}^r t \left(1 - \frac{t}{r}\right) \tilde{K}(t) w^2(t) dt.$$

From Theorem 2.1, there is no function w satisfying (7.23). This contradiction proves the theorem. Q.E.D.

THEOREM 7.4. Let $K(x) \ge 0$ be a locally Hölder continuous function on **R**. If the average $\overline{K}(r)$ of K(x) in the sense of (7.12) satisfies

(7.24)
$$\int_0^r e^{\alpha s} \overline{K}(s) ds \text{ is strictly increasing and } \int_0^\infty e^{\alpha s} \overline{K}(s) ds = \infty$$
 for all $\alpha > 0$.

For any given $\alpha > 0$, there exists $R_{\alpha} > 0$, such that

(7.25)
$$\left(\frac{s}{r}\right)^m \leqslant \int_0^s e^{\alpha t} \overline{K}(t) dt / \int_0^r e^{\alpha t} \overline{K}(t) dt$$

for some m > 0 and for $r \ge s \ge R_{\alpha}$, then equation (1.2) does not possess any locally bounded solution in **R**.

PROOF. Using the proofs of Theorems 7.3 and 2.3, we can easily prove this theorem. We omit the details. Q.E.D.

THEOREM 7.5. Let $K(x) \ge 0$ be a locally Hölder continuous function in \mathbf{R} and $\tilde{K}(t)$ be a locally Hölder continuous function in $[0, \infty)$. Let the average $\overline{K}(r)$ of K(x) in the sense of (7.12) satisfy the same assumptions as in Theorem 5.4. If

(7.26)
$$\begin{cases} u''(r) = \tilde{K}(r)e^{2u(r)} & \text{in } (0, \infty), \\ u(0) = \beta, \quad u'(0) = 0 \end{cases}$$

does not possess any locally bounded solution in $[0, \infty)$ for any real number β , then equation (1.2) does not possess any locally bounded solution in **R**.

PROOF. The proof is quite similar to that of Theorem 2.4. Hence we omit it. Q.E.D.

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