INEQUALITIES FOR SECOND-ORDER ELLIPTIC EQUATIONS WITH APPLICATIONS TO UNBOUNDED DOMAINS I

H. BERESTYCKI, L. A. CAFFARELLI, AND L. NIRENBERG

1. Introduction. In recent papers [BCN2], [BCN3], the authors have studied symmetry and monotonicity properties for positive solutions u of elliptic equations of the form

(1.1)
$$u > 0, \quad \Delta u + f(u) = 0 \quad \text{in } \Omega$$
$$u = 0 \quad \text{on } \partial \Omega$$

in several classes of unbounded domains Ω in \mathbb{R}^n . These papers extended some of the results for bounded domains of [GNN] and [BN2].

For example, in [BCN2] we considered a half space, $\Omega = \mathbb{R}_{+}^{n} = \{x \in \mathbb{R}^{n}; x_{n} > 0\}$. Under assumptions on f, we showed that a bounded solution of (1.1) is necessarily a function of x_{n} alone (symmetry) and is increasing in x_{n} . In [BCN3], we considered Ω bounded by a Lipschitz graph,

$$\Omega = \{ x \in \mathbb{R}^n; x_n > \varphi(x_1, \dots, x_{n-1}) \}, \qquad \varphi: \mathbb{R}^{n-1} \to R \quad \text{Lipschitz}$$

and proved monotonicity for any bounded solution of (1.1), namely, that $u_{x_n} > 0$ in Ω . Proofs relied on the moving plane method and the sliding method.

Here we continue this program by considering another type of bounded domain,

$$\Omega = \mathbb{R}^{n-j} \times \omega$$

where ω is a smooth bounded domain in \mathbb{R}^j . We denote by $x = (x_1, \ldots, x_{n-j})$ the coordinates in \mathbb{R}^{n-j} , and by $y = (y_1, \ldots, y_j)$ the coordinates in ω .

Our goal is to establish symmetry of solutions of (1.1) corresponding to symmetries of ω . For example, if ω is a ball $\{|y| < R\}$, we prove that any solution of (1.1) depends only on |y| and x, and is decreasing in |y|. Note that u is not assumed to be bounded. Throughout the paper we assume that f is Lipschitz continuous, with Lipschitz constant k, on R^+ (or on [0, sup u] in the case where u

Received 13 November 1995.

Caffarelli was supported under NSF grant DMS-9401168; Berestycki and Nirenberg, partly by grant ARO-DAAL-03-92-6-0143; Nirenberg also partly by NSF grant DMS-9400912. Part of this work was done when Caffarelli visited DMI at Ecole Normale Supérieure, Paris.