

1. Nonlinear Eigenvalue Problem $\Delta u + \lambda e^u = 0$ on Simply Connected Domains in R^2

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§ 1. Introduction and results. In the previous work [3, 4], we studied the connectivity of the branch of minimal solutions \underline{C} starting from $(\lambda, u) = (0, 0)$ and that of Weston-Moseley's large solutions C^* as $\lambda \downarrow 0$ ([6, 2]) for the nonlinear eigenvalue problem

$$(1.1) \quad -\Delta u = \lambda e^u \quad (\text{in } \Omega) \quad \text{and} \quad u = 0 \quad (\text{on } \partial\Omega),$$

where λ is a positive constant, $\Omega \subset R^2$ is a simply-connected bounded domain with smooth boundary $\partial\Omega$, and $u \in C^2(\Omega) \cap C^0(\bar{\Omega})$ is a classical solution. We have established the connectivity of \underline{C} and C^* when Ω is close to a disc. In this note, we shall refine the result and give an explicit criterion for Ω to have such a property for (1.1).

Our basic idea was to parametrize the solutions $h = {}^T(u, \lambda)$ of (1.1) through $s = \lambda \int_{\Omega} e^u dx$. Thus we introduce the nonlinear mapping $\Phi = \Phi(h, s) : \hat{X} \times R \rightarrow \hat{Y}$ by $\Phi(h, s) = {}^T(\Delta u + \lambda e^u, \int_{\Omega} e^u dx - (s/\lambda))$ for $h = {}^T(u, \lambda)$ and $s \in R_+$, where $\hat{X} = {}^T(X \times R_+)$ and $\hat{Y} = {}^T(Y \times R)$ with $X = C_0^{2+\alpha}(\bar{\Omega}) \equiv \{v \in C^{2+\alpha}(\bar{\Omega}) \mid v = 0 \text{ on } \partial\Omega\}$ and $Y = C^{\alpha}(\bar{\Omega})$ for $0 < \alpha < 1$. For this mapping we claim that

Theorem 1. *For each zero-point (h, s) of Φ , the linearized operator $d_h \Phi(h, s) : \hat{X} \rightarrow \hat{Y}$ is invertible provided that $0 < s < 8\pi$.*

Since the a priori estimates $\|u\|_{C^0(\bar{\Omega})} \leq -2 \log(1 - (s/8\pi))$ and $s|\Omega|^{-1} \exp(\|u\|_{C^0(\bar{\Omega})}) \leq \lambda \leq \bar{\lambda}$ hold if $0 < s < 8\pi$ for some $\bar{\lambda} = \bar{\lambda}(\Omega)$, the first part of the following theorem follows immediately from the above one. On the other hand the latter part holds by the fact that $s < 4\pi$ and $s < 8\pi$ imply $\mu_1(p) > 0$ and $\mu_2(p) > 0$, respectively, where $\{\mu_j(p)\}_{j=1}^{\infty}$ ($-\infty < \mu_1(p) < \mu_2(p) \leq \dots \rightarrow \infty$) are the eigenvalues of $A_p \equiv -\Delta - p$ under Dirichlet condition for $p = \lambda e^u$:

Theorem 2. *In $s-h$ plane, there exists a branch S of zero-points of Φ starting from $(s, h) = (0, 0)$ and continuing up to $s = 8\pi$ without bending, and furthermore, there is no other zero-point of Φ other than S in the area $0 < s < 8\pi$. The corresponding branch C in $\lambda-u$ plane to S starts from $(\lambda, u) = (0, 0)$ and bends at most once.*

On the other hand, along the Weston-Moseley's branch C^* of large solutions, we have from [4] that $S \equiv \lambda \int_{\Omega} e^u dx = 8\pi + c\pi\lambda + o(\lambda)$ as $\lambda \downarrow 0$, where $C = C(\Omega) = -|a_1|^2 + \sum_{n=3}^{\infty} (n^2/(n-2))|a_n|^2$ for the normalized Riemann mapping

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