

# Necessary conditions of existence for an elliptic equation with source term and measure data involving $p$ -Laplacian \*

Marie-Françoise Bidaut-Véron

## Abstract

We study the nonnegative solutions to equation

$$-\Delta_p u = u^q + \lambda \nu,$$

in a bounded domain  $\Omega$  of  $\mathbb{R}^N$ , where  $1 < p < N$ ,  $q > p - 1$ ,  $\nu$  is a nonnegative Radon measure on  $\Omega$ , and  $\lambda > 0$  is a parameter. We give necessary conditions on  $\nu$  for existence, with  $\lambda$  small enough, in terms of capacity. We also give a priori estimates of the solutions.

## 1 Introduction

Let  $\Omega$  be a bounded regular domain in  $\mathbb{R}^N$ . We denote by  $\mathcal{M}(\Omega)$  the set of Radon measures on  $\Omega$ ,  $\mathcal{M}^+(\Omega)$  the set of nonnegative ones, and by  $\mathcal{M}_b(\Omega)$ ,  $\mathcal{M}_b^+(\Omega)$  the subsets of bounded ones. We consider the quasilinear elliptic problem with a source term:

$$\begin{aligned} -\Delta_p u &= -\operatorname{div}(|\nabla u|^{p-2} \nabla u) = |u|^{q-1} u + \mu, & \text{in } \Omega, \\ u &= 0, & \text{on } \partial\Omega, \end{aligned} \tag{1.1}$$

with  $1 < p < N$ ,  $q > p - 1$ , and  $\mu \in \mathcal{M}_b^+(\Omega)$ . We look for conditions on the measure  $\mu$  ensuring that the problem admits a nonnegative solution, and essentially in terms of capacity. In order to take account of the size of the measure, we will study the problem with

$$\mu = \lambda \nu, \quad \lambda \geq 0,$$

where  $\nu \in \mathcal{M}_b^+(\Omega)$  is fixed and  $\lambda$  is a parameter. Recall a result of [3] in case  $p = 2$ ,  $N \geq 3$ , which gives a necessary and sufficient condition for existence:

---

\* *Mathematics Subject Classifications:* 35J70, 35B45, 35D05.

*Key words:* Degenerate quasilinear equations, measure data, capacities, a priori estimates.

©2002 Southwest Texas State University.

Published October 21, 2002.

**Theorem 1.1** ([3]) *The following problem:*

$$\begin{aligned} -\Delta u &= u^q + \lambda\nu, & \text{in } \Omega, \\ u &= 0, & \text{on } \partial\Omega, \end{aligned} \quad (1.2)$$

where  $\nu \in \mathcal{M}_b^+(\Omega)$ ,  $\nu \neq 0$ , has a nonnegative solution (in the integral sense) if and only if

$$\lambda \int_{\Omega} \varphi d\nu \leq \frac{q-1}{q^{q'}} \int_{\Omega} \varphi^{1-q'} (-\Delta\varphi)^{q'} dx, \quad (1.3)$$

for any  $\varphi \in W_0^{1,\infty}(\Omega) \cap W^{2,\infty}(\Omega)$  such that  $-\Delta\varphi \geq 0$ , with compact support in  $\Omega$ .

Thus if  $q$  is subcritical, that means  $q < N/(N-2)$ , problem (1.2) always admits a solution for  $\lambda$  small enough. In case  $q \geq N/(N-2)$ , in order to obtain existence, the measure  $\mu = \lambda\nu$  has to be small enough, and also not to charge some small sets, in particular the point sets (this was first observed in [15]). More precisely, if the measure is compactly supported, from [3], condition (1.3) implies that

$$\int_K d\nu \leq C \operatorname{cap}_{2,q'}(K, \mathbb{R}^N), \quad \text{for every compact set } K \subset \Omega, \quad (1.4)$$

where for any domain  $\Omega$  and any  $m \in \mathbb{N}^*$  and  $r > 1$ ,  $\operatorname{cap}_{m,r}$  is the capacity associated to the Sobolev space  $W_0^{m,r}(\Omega)$ , defined by

$$\operatorname{cap}_{m,r}(K, \Omega) = \inf \left\{ \|\psi\|_{W_0^{m,r}(\Omega)}^r : \psi \in \mathcal{D}(\Omega), 0 \leq \psi \leq 1, \psi = 1 \text{ on } K \right\}.$$

In fact it was proved in [2] that (1.4) is also sufficient:

**Theorem 1.2** ([2]) *Assume that  $\nu$  has a compact support in  $\Omega$ . Then problem (1.2) has a solution for any  $\lambda \geq 0$  small enough if and only if there exists  $C > 0$  such that (1.4) holds.*

Condition (1.4) implies that  $\mu$  does not charge the sets with  $2, q'$ - capacity zero. But it is stronger: if  $q > N/(N-2)$  (resp.  $q = N/(N-2)$ ), there exists a function  $\nu \in L^s(\Omega)$  with  $1 \leq s < N/2q'$  (resp.  $s = 1$ ) such that problem (1.2) admits no solution, for any  $\lambda > 0$ .

Concerning problem (1.1) with  $p \neq 2$ , the question is much harder, because the full duality argument used in [3] cannot be used for the  $p$ -Laplacian. The first thing is to define a notion of solution, as it is the case for the problem without reaction term. In Section 2 we recall the usual notions of entropy solutions, which suppose that the measure is bounded; this leads to assume that  $u^q \in L^1(\Omega)$ . We denote by

$$\bar{p} = \frac{N(p-1)}{N-p}$$

the critical exponent linked to the  $p$ -Laplacian, and we set

$$q^* = q/(q - p + 1),$$

(hence  $q^* = q'$  if  $p = 2$ ). In Section 3 we prove our main result:

**Theorem 1.3** *Let  $\nu \in \mathcal{M}_b^+(\Omega)$  and  $\lambda \geq 0$ . Assume that problem*

$$\begin{aligned} -\Delta_p u &= u^q + \lambda \nu, & \text{in } \Omega, \\ u &= 0, & \text{on } \partial\Omega, \end{aligned} \quad (1.5)$$

*has a nonnegative entropy solution (hence  $u^q \in L^1(\Omega)$ ). Then for any  $R > pq^*$ , there exists  $C = C(N, p, q, R, \Omega) > 0$  such that*

$$\lambda \int_{\Omega} \varphi d\nu + \int_{\Omega} u^q \varphi dx \leq C \left( \int_{\Omega} \varphi^{1-R} |\nabla \varphi|^R dx \right)^{pq^*/R}, \quad (1.6)$$

*for any  $\varphi \in W_0^{1,p}(\Omega) \cap W^{1,s}(\Omega)$  ( $s > N$ ) such that  $0 \leq \varphi \leq 1$  in  $\Omega$ . And for any  $\alpha < 0$ , there exists  $C = C(\alpha, N, p, q, R, \Omega) > 0$  such that*

$$\int_{\Omega} (u+1)^{\alpha-1} |\nabla u|^p \varphi dx \leq C \left( 1 + \int_{\Omega} u^q \varphi dx \right) \left( \int_{\Omega} \varphi^{1-R} |\nabla \varphi|^R dx \right)^{p/R}. \quad (1.7)$$

This Theorem gives a priori estimate not only of the size of the measure, but also of the integral  $\int_{\Omega} u^q \varphi dx$ , independently on  $u$ . In the case  $p = 2$ , this was first remarked by [12] when  $\mu = 0$ ; it was the starting point for proving  $L^\infty$  universal estimates. It was also used in [7] and [8] for obtaining a priori estimates with a general measure  $\mu$ . As a consequence we deduce the following:

**Theorem 1.4** *If problem (1.5) has a solution, then, for any  $R > pq^*$ , there exists  $C = C(N, p, q, R, \Omega) > 0$  such that*

$$\lambda \int_K d\nu \leq C (\text{cap}_{1,R}(K, \Omega))^{pq^*/R}, \quad \text{for every compact set } K \subset \Omega. \quad (1.8)$$

*and if  $\nu$  has a compact support in  $\Omega$ , there exists  $C = C(N, p, q, R, \mu) > 0$  such that*

$$\lambda \int_K d\nu \leq C (\text{cap}_{1,R}(K, \mathbb{R}^N))^{pq^*/R}, \quad \text{for every compact set } K \subset \Omega. \quad (1.9)$$

*In particular, if  $q > \bar{P}$ , then  $\nu$  does not charge the point sets. Moreover for any  $1 \leq s < N/pq^*$ , there exists a function  $\nu \in L^s(\Omega)$  such that for any  $\lambda > 0$ , problem (1.5) admits no solution.*

In Section 4, we mention some partially or fully open problems linked to this study. We refer to [5] for more complete results for problem (1.1) with possible signed measure  $\mu$ , and for the problem with an absorption term

$$\begin{aligned} -\Delta_p u + |u|^{q-1} u &= \mu, & \text{in } \Omega, \\ u &= 0, & \text{on } \partial\Omega. \end{aligned} \quad (1.10)$$

## 2 Entropy solutions

First recall some well-known results concerning the problem

$$\begin{aligned} -\Delta_p u &= \mu, & \text{in } \Omega, \\ u &= 0, & \text{on } \partial\Omega, \end{aligned} \quad (2.1)$$

with  $\mu \in \mathcal{M}_b(\Omega)$ . We set

$$P_0 = \frac{2N}{N+1}, \quad P_1 = 2 - \frac{1}{N},$$

so that  $1 < P_0 < P_1$ , and  $P > P_0 \iff \bar{P} > 1$ . When  $p > P_1$ , problem (2.1) admits at least a solution  $u$  in the sense of distributions, such that  $u \in W_0^{1,r}(\Omega)$  for any  $1 \leq r < \bar{P}$ . In the general case, one can define a notion of entropy or renormalized solutions in four equivalent ways, see [11], which allow to give a sense to the gradient in any case: they are solutions such that  $\nabla T_k(u) \in L_{loc}^1(\Omega)$  for any  $k > 0$ , where

$$T_k(s) = \begin{cases} s, & \text{if } |s| \leq k, \\ k \operatorname{sign}(s), & \text{if } |s| > k, \end{cases} \quad (2.2)$$

and the gradient of  $u$ , denoted by  $y = \nabla u$  is defined by

$$\nabla(T_k(u)) = y \times 1_{\{|u| \leq k\}} \quad \text{a.e. in } \Omega. \quad (2.3)$$

For any  $p > 1$  there exists at least an entropy solution of (2.1), and it is unique if  $\mu \in L^1(\Omega)$ . Moreover any entropy solution satisfies the equation in the sense of distributions. The role of  $P_0$  and  $P_1$  is shown by the estimates

$$\begin{aligned} u^{p-1} &\in L^s(\Omega), & \text{for any } 1 \leq s < N/(N-p), \\ |\nabla u|^{p-1} &\in L^r(\Omega), & \text{for any } 1 \leq r < N/(N-1). \end{aligned}$$

Thus the gradient is well defined in  $L^1(\Omega)$  if and only if  $p > P_1$  and  $u$  itself is in  $L^1(\Omega)$  if and only if  $p > P_0$ .

Recall that any measure  $\mu \in \mathcal{M}_b(\Omega)$  can be decomposed as

$$\mu = \mu_0 + \mu_s^+ - \mu_s^-,$$

where  $\mu_0 \in \mathcal{M}_{0,b}(\Omega)$ , set of bounded measures such that

$$\mu_0(B) = 0 \quad \text{for any Borel set } B \subset \Omega \text{ such that } \operatorname{cap}_{1,p}(B, \Omega) = 0; \quad (2.4)$$

and  $\mu_s^+, \mu_s^-$  are nonnegative and concentrated on a set  $E$  with  $\operatorname{cap}_{1,p}(E, \Omega) = 0$ . If  $\mu \in \mathcal{M}_b^+(\Omega)$ , then  $\mu_0$  is nonnegative, and  $\mu = \mu_0 + \mu_s^+$ .

We will use one of the four equivalent definitions of solution:  $u$  is an entropy solution if  $u$  is measurable and finite *a.e.* in  $\Omega$ , and

$$T_k(u) \in W_0^{1,p}(\Omega) \quad \text{for every } k > 0, \quad (2.5)$$

and the gradient defined by (2.3) satisfies

$$|\nabla u|^{p-1} \in L^r(\Omega), \quad \text{for any } 1 \leq r < N/(N-1), \quad (2.6)$$

and  $u$  satisfies

$$\begin{aligned} \int_{\Omega} |\nabla u|^{p-2} \nabla u \cdot \nabla (h(u)\varphi) dx &= \int_{\Omega} h(u)\varphi d\mu_0 \\ &\quad + h(+\infty) \int_{\Omega} \varphi d\mu_s^+ - h(-\infty) \int_{\Omega} \varphi d\mu_s^-, \end{aligned}$$

for any  $h \in W^{1,\infty}(\mathbb{R})$  and  $h'$  has a compact support, and any  $\varphi \in W^{1,s}(\Omega)$  for some  $s > N$ , such that  $h(u)\varphi \in W_0^{1,p}(\Omega)$ .

In the same way, for given  $\mu = \mu_0 + \mu_s^+ \in \mathcal{M}_b^+(\Omega)$ , a nonnegative entropy solution  $u$  of problem (1.1) will be a measurable function  $u$  such that  $u^q \in L^1(\Omega)$  and  $u$  is an entropy solution of problem

$$\begin{aligned} -\Delta_p u &= \mu - u^q \quad \text{in } \Omega, \\ u &= 0 \quad \text{on } \partial\Omega. \end{aligned}$$

In particular

$$\int_{\Omega} |\nabla u|^{p-2} \nabla u \cdot \nabla (h(u)\varphi) dx + \int_{\Omega} u^q h(u)\varphi dx = \int_{\Omega} h(u)\varphi d\mu_0 + h(+\infty) \int_{\Omega} \varphi d\mu_s^+,$$

for any  $h$  and  $\varphi$  as above.

### 3 Proofs and comments

**Proof of Theorem 1.3** Let  $\mu = \lambda\nu = \mu_0 + \mu_s^+$ , where  $\mu_0 \in \mathcal{M}_{0,b}(\Omega)$  and  $\mu_s^+$  is singular, and let  $\alpha \in (1-p, 0)$  be a parameter. For any  $k > 0$ , we set  $u_k = T_k(u)$ , and, for any  $\varepsilon \in (0, k)$ ,

$$h_{\alpha,k,\varepsilon}(r) = (T_k(r^+) + \varepsilon)^\alpha = \begin{cases} \varepsilon^\alpha, & \text{if } r \leq 0, \\ (r + \varepsilon)^\alpha, & \text{if } 0 \leq r \leq k, \\ (k + \varepsilon)^\alpha, & \text{if } r \geq k. \end{cases}$$

We choose in (2) the test functions  $h = h_{\alpha,k,\varepsilon}$ , and  $\varphi \in W_0^{1,p}(\Omega) \cap W^{1,s}(\Omega)$ , with  $s > N$  and  $\varphi \geq 0$  in  $\Omega$ , and obtain

$$\begin{aligned}
& \int_{\Omega} (u_k + \varepsilon)^\alpha \varphi d\mu_0 + (k + \varepsilon)^\alpha \int_{\Omega} \varphi d\mu_s^+ + \int_{\Omega} (u_k + \varepsilon)^\alpha u^q \varphi dx \\
& + |\alpha| \int_{\Omega} \int_{\Omega} (u_k + \varepsilon)^{\alpha-1} |\nabla u_k|^p \varphi dx \\
& = \int_{\Omega} (u_k + \varepsilon)^\alpha |\nabla u|^{p-2} \nabla u \cdot \nabla \varphi dx \\
& \leq \int_{\Omega} (u_k + \varepsilon)^\alpha |\nabla u_k|^{p-1} |\nabla \varphi| dx + \int_{\{u \geq k\}} (u_k + \varepsilon)^\alpha |\nabla u|^{p-1} |\nabla \varphi| dx \\
& \leq \frac{|\alpha|}{2} \int_{\Omega} (u_k + \varepsilon)^{\alpha-1} |\nabla u_k|^p \varphi dx + C \int_{\Omega} (u_k + \varepsilon)^{\alpha+p-1} \varphi^{1-p} |\nabla \varphi|^p dx \\
& \quad + (k + \varepsilon)^\alpha \int_{\{u \geq k\}} |\nabla u|^{p-1} |\nabla \varphi| dx,
\end{aligned}$$

where  $C = C(\alpha) > 0$ .

Now from Hölder inequality, setting  $\theta = q/(p-1+\alpha) > 1$ ,

$$\begin{aligned}
& \int_{\Omega} (u_k + \varepsilon)^{\alpha+p-1} \varphi^{1-p} |\nabla \varphi|^p dx \\
& \leq \left( \int_{\Omega} (u_k + \varepsilon)^q \varphi dx \right)^{1/\theta} \left( \int_{\Omega} \varphi^{1-p\theta'} |\nabla \varphi|^{p\theta'} dx \right)^{1/\theta'}.
\end{aligned}$$

In particular for any  $k > 1$ ,

$$\begin{aligned}
& \frac{|\alpha|}{2} \int_{\Omega} \int_{\Omega} (u_k + \varepsilon)^{\alpha-1} |\nabla u_k|^p \varphi dx \\
& \leq C \left( \int_{\Omega} (u_k + \varepsilon)^q \varphi dx \right)^{1/\theta} \left( \int_{\Omega} \varphi^{1-p\theta'} |\nabla \varphi|^{p\theta'} dx \right)^{1/\theta'} + \int_{\{u \geq k\}} |\nabla u|^{p-1} |\nabla \varphi| dx.
\end{aligned} \tag{3.1}$$

Letting  $\varepsilon$  tend to 0, we get

$$\begin{aligned}
& \frac{|\alpha|}{2} \int_{\Omega} u_k^{\alpha-1} |\nabla u_k|^p \varphi dx \leq C \left( \int_{\Omega} u_k^q \varphi dx \right)^{1/\theta} \left( \int_{\Omega} \varphi^{1-p\theta'} |\nabla \varphi|^{p\theta'} dx \right)^{1/\theta'} \\
& \quad + \int_{\{u \geq k\}} |\nabla u|^{p-1} |\nabla \varphi| dx.
\end{aligned} \tag{3.2}$$

Choosing now  $h(u) = 1$  in (2), with the same  $\varphi$ , we find

$$\begin{aligned}
\int_{\Omega} \varphi d\mu_0 + \int_{\Omega} \varphi d\mu_s^+ + \int_{\Omega} u^q \varphi dx &= \int_{\Omega} |\nabla u|^{p-2} \nabla u \cdot \nabla \varphi dx \\
&\leq \int_{\Omega} u_k^{(\alpha-1)/p'} |\nabla u|^{p-1} u_k^{(1-\alpha)/p'} |\nabla \varphi| dx + \int_{\{u \geq k\}} |\nabla u|^{p-1} |\nabla \varphi| dx \\
&\leq \left( \int_{\Omega} u_k^{\alpha-1} |\nabla u_k|^p \varphi dx \right)^{1/p'} \left( \int_{\Omega} u_k^{(1-\alpha)(p-1)} \varphi^{1-p} |\nabla \varphi|^p dx \right)^{1/p} \\
&\quad + \int_{\{u \geq k\}} |\nabla u|^{p-1} |\nabla \varphi| dx. \tag{3.3}
\end{aligned}$$

Since  $q > p - 1$ , we can fix  $\alpha \in (1 - p, 0)$  such that  $\tau = q/(1 - \alpha)(p - 1) > 1$ . From (3.2) and (3.3), we derive

$$\begin{aligned}
&\int_{\Omega} \varphi d\mu + \int_{\Omega} u^q \varphi dx \\
&\leq \left( \int_{\Omega} u_k^{\alpha-1} |\nabla u_k|^p \varphi dx \right)^{1/p'} \left( \int_{\Omega} u_k^q \varphi dx \right)^{1/\tau p} \left( \int_{\Omega} \varphi^{1-\tau' p} |\nabla \varphi|^{\tau' p} dx \right)^{1/\tau' p} \\
&\quad + \int_{\{u \geq k\}} |\nabla u|^{p-1} |\nabla \varphi| dx \\
&\leq \left( C \left( \int_{\Omega} u_k^q \varphi dx \right)^{1/\theta} \left( \int_{\Omega} \varphi^{1-p\theta'} |\nabla \varphi|^{p\theta'} dx \right)^{1/\theta'} + \int_{\{u \geq k\}} |\nabla u|^{p-1} |\nabla \varphi| dx \right)^{1/p'} \\
&\quad \times \left( \int_{\Omega} u_k^q \varphi dx \right)^{1/\tau p} \left( \int_{\Omega} \varphi^{1-\tau' p} |\nabla \varphi|^{\tau' p} dx \right)^{1/\tau' p} + \int_{\{u \geq k\}} |\nabla u|^{p-1} |\nabla \varphi| dx.
\end{aligned}$$

Now we can let  $k$  tend to  $\infty$ , since  $u^q + |\nabla u|^{p-1} \in L^1(\Omega)$ . It follows that

$$\begin{aligned}
\int_{\Omega} \varphi d\mu + \int_{\Omega} u^q \varphi dx &\leq C \left( \int_{\Omega} u^q \varphi dx \right)^{1/p'\theta + 1/\tau p} \\
&\quad \times \left( \int_{\Omega} \varphi^{1-p\theta'} |\nabla \varphi|^{p\theta'} dx \right)^{1/p'\theta'} \left( \int_{\Omega} \varphi^{1-\tau' p} |\nabla \varphi|^{\tau' p} dx \right)^{1/\tau' p}, \tag{3.4}
\end{aligned}$$

with a new  $C = C(\alpha, N, p, q)$ . Since  $1/\theta' p' + 1/\tau' p = 1/q^* = 1 - (1/\theta p' + 1/\tau p)$ , we find in particular

$$\begin{aligned}
&\left( \int_{\Omega} u^q \varphi dx \right)^{1-(p-1)/q} \\
&= \left( \int_{\Omega} u^q \varphi dx \right)^{(1/p'\theta' + 1/\tau' p)} \\
&\leq C \left( \int_{\Omega} \varphi^{1-p\theta'} |\nabla \varphi|^{p\theta'} dx \right)^{1/p'\theta'} \left( \int_{\Omega} \varphi^{1-\tau' p} |\nabla \varphi|^{\tau' p} dx \right)^{1/\tau' p}.
\end{aligned}$$

Consequently

$$\begin{aligned} & \int_{\Omega} u^q \varphi \, dx \\ & \leq C \left( \int_{\Omega} \varphi^{1-p\theta'} |\nabla \varphi|^{p\theta'} \, dx \right)^{\tau' p / (\tau' p + p' \theta')} \left( \int_{\Omega} \varphi^{1-\tau' p} |\nabla \varphi|^{\tau' p} \, dx \right)^{p' \theta' / (\tau' p + p' \theta')}. \end{aligned}$$

Notice that  $\tau < q/(p-1) < \theta$ , then from Hölder inequality,

$$\begin{aligned} \int_{\Omega} \varphi^{1-p\theta'} |\nabla \varphi|^{p\theta'} \, dx & \leq \left( \int_{\Omega} \varphi^{1-\tau' p} |\nabla \varphi|^{\tau' p} \, dx \right)^{\theta' / \tau'} \left( \int_{\Omega} \varphi \, dx \right)^{1-\theta' / \tau'} \\ & \leq C \left( \int_{\Omega} \varphi^{1-\tau' p} |\nabla \varphi|^{\tau' p} \, dx \right)^{\theta' / \tau'}, \end{aligned}$$

with a new constant  $C = C(N, p, q, \alpha, \Omega)$ , since  $0 \leq \varphi \leq 1$ . Therefore

$$\int_{\Omega} u^q \varphi \, dx \leq C \left( \int_{\Omega} \varphi^{1-\tau' p} |\nabla \varphi|^{\tau' p} \, dx \right)^{q^* / \tau'}, \quad (3.5)$$

with a new constant  $C > 0$ . Moreover, from (3.4) and (3.5),

$$\int_{\Omega} \varphi \, d\mu \leq C \left( \int_{\Omega} \varphi^{1-\tau' p} |\nabla \varphi|^{\tau' p} \, dx \right)^{(q^* - 1 + 1/p' + 1/p) / \tau'},$$

then

$$\int_{\Omega} \varphi \, d\mu + \int_{\Omega} u^q \varphi \, dx \leq C \left( \int_{\Omega} \varphi^{1-\tau' p} |\nabla \varphi|^{\tau' p} \, dx \right)^{q^* / \tau'}.$$

We can choose  $|\alpha|$  sufficiently small, such that

$$pq^* < p\tau' = q/(q-p+1-|\alpha|(p-1)) \leq R;$$

thus we deduce (1.6) from Hölder inequality. Also, for any  $\alpha < 0$ , with  $|\alpha|$  small enough, from (3.1), taking  $\varepsilon = 1$  and letting  $k$  tend to  $\infty$ , we obtain

$$\begin{aligned} & \frac{|\alpha|}{2} \int_{\Omega} \int_{\Omega} (u+1)^{\alpha-1} |\nabla u|^p \varphi \, dx \\ & \leq C \left( \int_{\Omega} (u+1)^q \varphi \, dx \right)^{1/\theta} \left( \int_{\Omega} \varphi^{1-p\theta'} |\nabla \varphi|^{p\theta'} \, dx \right)^{1/\theta'} \\ & \leq C \left( 1 + \int_{\Omega} u^q \varphi \, dx \right) \left( \int_{\Omega} \varphi^{1-R} |\nabla \varphi|^R \, dx \right)^{p/R}. \end{aligned}$$

Then (1.7) follows for any  $\alpha < 0$ .  $\square$

When  $p = 2$ , Theorem 1.1 naturally gives a stronger result, since any set with  $1, R$ -capacity zero for some  $R > 2q'$  has also a  $2, q'$ -capacity zero, see [1]. The capacity involved in Theorem 1.3 is of order 1 instead of 2, because we cannot use the full duality argument of the linear case. However, observe that a point set has a  $1, 2q'$ -capacity zero if and only if  $q > N/(N-2)$ , that means if and only if it has a  $2, q'$ -capacity zero.



**Proof of Theorem 1.4** Let  $\psi_n \in \mathcal{D}(\Omega)$  such that  $0 \leq \psi_n \leq 1$  and  $\psi_n \geq \chi_K$  and  $\|\psi_n\|_{W^{1,R}(\Omega)}^R$  tends to  $\text{cap}_{1,R}(K, \Omega)$  as  $n$  tends to  $\infty$ . Choosing  $\varphi = \psi_n^R$  in (1.6), we deduce that

$$\lambda \int_K d\nu \leq C \left( \int_{\Omega} |\nabla \psi_n|^R dx \right)^{pq^*/R} \leq C \|\psi_n\|_{W^{1,R}(\Omega)}^R,$$

with new constants  $C = C(N, p, q, R, \Omega)$ , and (1.8) follows. If  $\nu$  has a compact support  $X$  in  $\Omega$ , then (1.9) holds after localization on a neighborhood of  $X$ . Assume moreover that  $q > \bar{P}$ , then we can choose  $R$  such that  $pq^* < R < N$ . Thus any point set  $\{a\}$  of  $\Omega$  has a  $1, R$ -capacity zero, hence  $\nu(\{a\}) = 0$ . Moreover taking  $K = \bar{B}(x_0, r)$  with  $r > 0$  small enough, we derive

$$\lambda \int_{B(x_0, r)} d\nu \leq Cr^{N-R}, \quad (3.6)$$

with  $C = C(N, p, q, R, x_0, \Omega)$ . For any  $1 \leq s < N/pq^*$ , we can construct a function  $\nu \in L^s(\Omega)$  with a singularity in  $|x - x_0|^{-k}$  with  $pq^* < k < N/s$ , and with compact support in  $\Omega$ , such that for any  $\lambda > 0$ ,  $\lambda\nu$  does not satisfy (3.6) for  $pq^* < R < k$ . Then there exists no solution of problem (1.5).  $\square$

## 4 Open problems

**Problem 1:** Can we obtain sufficient conditions of existence?

In the subcritical case  $q < \bar{P}$ , at least when  $p > P_0$ , the existence of solutions of problem (1.1), with possibly signed measure  $\mu$ , is shown in [13]. In the supercritical case, the problem is entirely open, even for  $L^s$  functions. In particular it would be interesting to extend to the case  $p \neq 2$  a consequence of Theorem 1.1:

**Theorem 4.1 ([3])** *Assume that  $N \geq 3$ , and  $\nu \in L^s(\Omega)$ , for some  $s \geq 1$ . If  $q > N/(N-2)$  and  $s \geq N/2q'$ , or  $q = N/(N-2)$  and  $s > N/2q'$ , then problem (1.2) has a solution for  $\lambda$  small enough.*

**Problem 2:** Can we solve problems (2.1) and (1.5) if  $\mu$  is not bounded?

Let us begin by the case without reaction term. For any  $x \in \Omega$ , denote by  $\rho(x)$  the distance from  $x$  to  $\partial\Omega$ . When  $p = 2$ , problem (2.1) is well posed in fact for any measure  $\mu$ , possibly unbounded, such that  $\int_{\Omega} \rho d|\mu| < \infty$ : it admits a unique integral solution

$$u(x) = G(\mu) = \int_{\Omega} \mathcal{G}(x, y) d\mu(y), \quad (4.1)$$

where  $\mathcal{G}$  is the Green kernel. And  $u$  is also the weak solution of the problem in the sense that  $u \in L^1(\Omega)$  and

$$\int_{\Omega} u(-\Delta\xi) dx = \int_{\Omega} \xi d\mu, \quad (4.2)$$

for any  $\xi \in C^1(\bar{\Omega})$  vanishing on  $\partial\Omega$  with  $\nabla\xi$  is Lipschitz continuous, see [7]. The case where  $\mu$  is a function  $f$ , such that  $\int_{\Omega} \rho f dx < \infty$ , was first considered by Brézis, see [17]. The problem is open when  $p \neq 2$ : up to now we have no existence results concerning equation (2.1) when  $\mu$  may be unbounded, even in the case  $p > P_1$ , where the definition of the gradient does not cause any problem.

Now let us consider the problem with source term. When  $p = 2$ , it was studied in [14] and specified in [9]:

**Theorem 4.2 ([14])** *Let  $\nu \in \mathcal{M}^+(\Omega)$ ,  $\nu \neq 0$  such that  $\int_{\Omega} \rho d\nu < \infty$ . Then problem (1.2) has a solution such that  $G(u^q) < \infty$ , a.e. in  $\Omega$ , for any  $\lambda \geq 0$  small enough, if and only if there exists  $C > 0$  such that*

$$G(G^q(\nu)) \leq CG(\nu), \quad \text{a.e. in } \Omega. \quad (4.3)$$

Notice that condition  $G(u^q) < \infty$  a.e. in  $\Omega$ , is satisfied as soon as  $\int_{\Omega} \rho f u^q dx < \infty$ , and the solutions are taken in the integral sense. More recently new existence results and a priori estimates were given in [8], covering the case of measures  $\mu$  such that  $\int_{\Omega} \rho^\gamma d\mu < \infty$  for some  $0 \leq \gamma \leq 1$ . Condition (4.3) allows to obtain a supersolution, and then a solution by using an iterative scheme. It is available for much more general linear operators, see [14] and [16]. It seems to be difficult to extend to nonlinear ones, since it is based on a representation formula. However Kalton and Verbitski [14] also gave necessary and sufficient in terms of capacity with weights, extending the result of [2] to general measures:

**Theorem 4.3 ([14])** *Let  $\nu \neq 0$  be a nonnegative Radon measure on  $\Omega$ . Then problem (1.2) has a solution for any  $\lambda \geq 0$  small enough if and only if there exists  $C > 0$  such that*

$$\int_K d\nu \leq C \text{cap}_{2,q',\rho}(K), \quad \text{for every compact set } K \subset \Omega,$$

where

$$\text{cap}_{2,q',\rho}(K) = \inf \left\{ \int_{\Omega} w^{q'} \rho^{1-q'} dx : w \geq 0, \quad Gw \geq \rho \chi_K \quad \text{a.e. in } \Omega \right\}.$$

One can ask if results of this type can be obtained for the  $p$ -Laplacian, using capacities of order 1 with suitable weights.

## References

- [1] D. R. Adams and L. I. Hedberg, *Functions spaces and potential theory*, Grundlehren der Mathematischen wissenschaften, Springer Verlag, Berlin, 314 (1996).
- [2] D. Adams et M. Pierre, *Capacitary strong type estimates in semilinear problems*, Ann. Inst. Fourier, 41 (1991), 117-135.

- [3] P. Baras and M. Pierre, *Critère d'existence de solutions positives pour des équations semi-linéaires non monotones*, Ann. Inst. H. Poincaré, Anal. non Lin. 2 (1985), 185-212.
- [4] M-F. Bidaut-Véron, *Local and global behavior of solutions of quasilinear equations of Emden-Fowler type*, Arc. Rat. Mech. Anal. 107 (1989), 293-324.
- [5] M-F. Bidaut-Véron, *Removable singularities and existence for a quasilinear equation with absorption or source term and measure data*, Adv. in Nonlinear Studies (to appear).
- [6] M-F. Bidaut-Véron and S. Pohozaev, *Nonexistence results and estimates for some nonlinear elliptic problems*, J. Anal. Math., 84 (2001), 1-49.
- [7] M-F. Bidaut-Véron and L. Vivier, *An elliptic semilinear equation with source term involving boundary measures: the subcritical case*, Revista Matematica Iberoamericana, 16 (2000), 477-513.
- [8] M-F. Bidaut-Véron and C. Yarur, *Semilinear elliptic equations and systems with measure data: existence and a priori estimates*, Advances in Diff. Equ., 7 (2002), 257-296.
- [9] H. Brézis and X. Cabré, *Some simple nonlinear PDE's without solutions*, Boll. Unione Mat. Ital. 8 (1998), 223-262.
- [10] H. Brézis and P.L. Lions, *A note on isolated singularities for linear elliptic equation*, Math. Anal. Appl. Adv. Math. Suppl. Stud. 7A (1981), 263-266.
- [11] Dal Maso, F. Murat, L. Orsina and A. Prignet, *Renormalized solutions of elliptic equations with general measure data*, Ann. Sc. Norm. Sup. Pisa, 28 (1999), 741-808.
- [12] De Figueredo, P.L. Lions and R.D. Nussbaum, *A priori estimates and existence of positive solutions of semilinear elliptic equations*, J. Math. Pures et Appl., 61 (1982), 41-63.
- [13] N. Grenon, *Existence results for some semilinear elliptic equations with measure data*, Ann. Inst. H. Poincaré, 19 (2002), 1-11.
- [14] N. Kalton and I. Verbitsky, *Nonlinear equations and weighted norm inequalities*, Trans. Amer. Math. Soc., 351, 9 (1999), 3441-3497.
- [15] P. L. Lions, *Isolated singularities in semilinear problems*, J. Diff. Eq., 38 (1980), 441-450.
- [16] I. Verbitski, *Superlinear equations, potential theory and weighted norm inequalities*, Nonlinear Analysis, Funct. Spaces Appl., Vol. 6. (1999), 223-269.
- [17] L. Véron, *Singularities of solutions of second order quasilinear equations*, Pitman Research Notes in Math., Longman Sci. & Tech. 353 (1996).

MARIE-FRANÇOISE BIDAUT-VÉRON  
Laboratoire de Mathématiques et Physique Théorique,  
CNRS UMR 6083, Faculté des Sciences,  
Parc de Grandmont, 37200 Tours, France  
e-mail: veronmf@univ-tours.fr