

PICONE'S IDENTITY FOR Δ_γ -LAPLACE OPERATOR AND ITS APPLICATIONS *

ТОТОЖНІСТЬ ПІКОНЕ ДЛЯ Δ_γ -ОПЕРАТОРА ЛАПЛАСА ТА ЇЇ ЗАСТОСУВАННЯ

We prove a nonlinear analogue of Picone's identity for Δ_γ -Laplace operator. As an application, we give a Hardy type inequality and Sturmian comparison principle. We also show the strict monotonicity of the principle eigenvalue and degenerate elliptic system.

Доведено нелінійний аналог тотожності Піконе для Δ_γ -оператора Лапласа. Як застосування наведено нерівність типу Гарді та принцип порівняння Штурма. Також доведено строгу монотонність власного значення принципу та виродженої еліптичної системи.

1. Introduction. It is a well-known fact that in the qualitative theory of elliptic PDEs, Picone's identity plays an important role. The classical Picone's identity says that if u and v are differentiable functions such that $v > 0$ and $u \geq 0$, then

$$|\nabla u|^2 + \frac{u^2}{v^2} |\nabla v|^2 - 2\frac{u}{v} \nabla u \cdot \nabla v = |\nabla u|^2 - \nabla \left(\frac{u^2}{v} \right) \cdot \nabla v \geq 0. \quad (1.1)$$

(1.1) has an enormous applications to second-order elliptic equations and systems (see, for instance, [1–3, 22] and the references therein). Nonlinear analogue of (1.1) is established by J. Tyagi [29]. In order to apply (1.1) to p -Laplace equations, (1.1) is extended by W. Allegretto and Y. X. Huang [4]. Nonlinear analogue of Picone's type identity for p -Laplace equations is established by K. Bal [6].

In this article we establish the nonlinear analogue of generalized Picone's identity for Δ_γ -Laplace operator and its applications.

This paper is organized as follows. In Section 2, we recall the definition of the Δ_γ -Laplace operator and the associated functional setting. We further give examples for the class of Δ_γ -Laplace operator. Section 3 deals with nonlinear analogue of Picone's identity. In Section 4, we give several application of Picone's identity to Δ_γ -Laplace equations.

2. The Δ_γ -Laplace operator. The Δ_γ -operator was considered by B. Franchi and E. Lanconelli in [7, 8], and recently reconsidered in [10] under the additional assumption that the operator is homogeneous of degree two with respect to a group dilation in \mathbb{R}^N . We consider the operators of the form

$$\Delta_\gamma := \sum_{j=1}^N \partial_{x_j} (\gamma_j^2 \partial_{x_j}), \quad \partial_{x_j} = \frac{\partial}{\partial x_j}, \quad j = 1, 2, \dots, N.$$

Here, the functions $\gamma_j : \mathbb{R}^N \rightarrow \mathbb{R}$ are assumed to be continuous, different from zero and of class C^1 in $\mathbb{R}^N \setminus \Pi$, where

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$$\Pi := \left\{ x = (x_1, x_2, \dots, x_N) \in \mathbb{R}^N : \prod_{j=1}^N x_j = 0 \right\}.$$

Moreover, we assume the following properties:

i) There exists a group of dilations $\{\delta_t\}_{t>0}$ such that

$$\delta_t : \mathbb{R}^N \rightarrow \mathbb{R}, \quad \delta_t(x_1, \dots, x_N) = (t^{\varepsilon_1}x_1, \dots, t^{\varepsilon_N}x_N), \quad 1 = \varepsilon_1 \leq \varepsilon_2 \leq \dots \leq \varepsilon_N,$$

such that γ_j is δ_t -homogeneous of degree $\varepsilon_j - 1$, i.e.,

$$\gamma_j(\delta_t(x)) = t^{\varepsilon_j - 1} \gamma_j(x) \quad \forall x \in \mathbb{R}^N \quad \forall t > 0, \quad j = 1, \dots, N.$$

The number

$$\tilde{N} := \sum_{j=1}^N \varepsilon_j$$

is called the homogeneous dimension of \mathbb{R}^N with respect to $\{\delta_t\}_{t>0}$.

ii) $\gamma_1 = 1$, $\gamma_j(x) = \gamma_j(x_1, x_2, \dots, x_{j-1})$, $j = 2, \dots, N$.

iii) There exists a constant $\rho \geq 0$ such that

$$0 \leq x_k \partial_{x_k} \gamma_j(x) \leq \rho \gamma_j(x) \quad \forall k \in \{1, 2, \dots, j-1\} \quad \forall j = 2, \dots, N,$$

and for every $x \in \overline{\mathbb{R}}_+^N := \{(x_1, \dots, x_N) \in \mathbb{R}^N : x_j \geq 0 \quad \forall j = 1, 2, \dots, N\}$.

iv) Equalities $\gamma_j(x) = \gamma_j(x^*)$, $j = 1, 2, \dots, N$, are satisfied for every $x \in \mathbb{R}^N$, where

$$x^* = (|x_1|, \dots, |x_N|) \quad \text{if} \quad x = (x_1, x_2, \dots, x_N).$$

Many aspects of the theory of degenerate elliptic differential operators are presented in monographs [27, 28] (see also some recent results in [5, 10–20, 23–26] and the references therein).

Definition 2.1. By $S_\gamma^p(\Omega)$, $1 \leq p < +\infty$, we will denote the set of all functions $u \in L^p(\Omega)$ such that $\gamma_j \partial_{x_j} u \in L^p(\Omega)$ for all $j = 1, \dots, N$. We define the norm in this space as follows:

$$\|u\|_{S_\gamma^p(\Omega)} = \left\{ \int_{\Omega} \left(|u|^p + \sum_{j=1}^N |\gamma_j \partial_{x_j} u|^p \right) dx \right\}^{\frac{1}{p}}.$$

If $p = 2$ we can also define the scalar product in $S_\gamma^2(\Omega)$ as follows:

$$(u, v)_{S_\gamma^2(\Omega)} = (u, v)_{L^2(\Omega)} + \sum_{j=1}^N (\gamma_j \partial_{x_j} u, \gamma_j \partial_{x_j} v)_{L^2(\Omega)}.$$

The space $S_{\gamma,0}^p(\Omega)$ is defined as the closure of $C_0^1(\Omega)$ in the space $S_\gamma^p(\Omega)$.

Set

$$\nabla_\gamma u := (\gamma_1 \partial_{x_1} u, \gamma_2 \partial_{x_2} u, \dots, \gamma_N \partial_{x_N} u), \quad |\nabla_\gamma u| := \left(\sum_{j=1}^N |\gamma_j \partial_{x_j} u|^2 \right)^{\frac{1}{2}}.$$

We now give some examples of the Δ_γ -Laplace operator. We use the following notations: we split \mathbb{R}^N into

$$\mathbb{R}^N = \mathbb{R}^{N_1} \times \mathbb{R}^{N_2} \times \mathbb{R}^{N_3},$$

and write

$$x = (x^{(1)}, x^{(2)}, x^{(3)}), \quad x^{(i)} = (x_1^{(i)}, x_2^{(i)}, \dots, x_{N_i}^{(i)}) \in \mathbb{R}^{N_i},$$

$$|x^{(i)}|^2 = \sum_{j=1}^{N_i} |x_j^{(i)}|^2, \quad i = 1, 2, 3.$$

We denote the classical Laplace operator in \mathbb{R}^{N_i} by

$$\Delta_{x^{(i)}} = \sum_{j=1}^{N_i} \partial_{x_j^{(i)}}^2.$$

Example 2.1 (see [11, 17]). Let α be a real positive number. The operator

$$\Delta_\gamma = \Delta_{x^{(1)}} + |x^{(1)}|^{2\alpha} (\Delta_{x^{(2)}} + \Delta_{x^{(3)}}),$$

where

$$\gamma = (\underbrace{1, 1, \dots, 1}_{N_1\text{-times}}, \underbrace{|x^{(1)}|^\alpha, \dots, |x^{(1)}|^\alpha}_{(N_2+N_3)\text{-times}}),$$

is called the Grushin operator (see [9]).

Example 2.2 (see [11, 17]). Let α, β be nonnegative real numbers. The operator

$$\Delta_\gamma = \Delta_{x^{(1)}} + \Delta_{x^{(2)}} + |x^{(1)}|^{2\alpha} |x^{(2)}|^{2\beta} \Delta_{x^{(3)}},$$

where

$$\gamma = (\underbrace{1, 1, \dots, 1}_{(N_1+N_2)\text{-times}}, \underbrace{|x^{(1)}|^\alpha |x^{(2)}|^\beta, \dots, |x^{(1)}|^\alpha |x^{(2)}|^\beta}_{N_3\text{-times}}),$$

is called the strongly degenerate elliptic operators (see [24, 28]).

3. Generalized Picone's inequality.

Theorem 3.1. Let $v > 0$ and $u \geq 0$ be two non-constant differentiable functions in Ω . Also assume that $f \in C^1(\mathbb{R}, (0, \infty))$ satisfies $f'(y) \geq 1$ for all $y \in (0, \infty)$. Define

$$L(u, v) = |\nabla_\gamma u|^2 - \frac{2u \nabla_\gamma u \cdot \nabla_\gamma v}{f(v)} + \frac{u^2 f'(v) |\nabla_\gamma v|^2}{f^2(v)},$$

$$R(u, v) = |\nabla_\gamma u|^2 - \nabla_\gamma \left(\frac{u^2}{f(v)} \right) \cdot \nabla_\gamma v.$$

Then $L(u, v) = R(u, v) \geq 0$. Moreover, $L(u, v) = 0$ a.e. in Ω if and only if $\nabla_\gamma \left(\frac{u}{v} \right) = 0$ a.e. in Ω , i.e., $u = kv$ for some constant k in each component of Ω .

Proof. Expanding $R(u, v)$ one easily sees that $L(u, v) = R(u, v)$. To show $L(u, v) \geq 0$ we proceed as follows:

$$\begin{aligned} L(u, v) &= |\nabla_\gamma u|^2 - \frac{2u \nabla_\gamma u \cdot \nabla_\gamma v}{f(v)} + \frac{u^2 f'(v) |\nabla_\gamma v|^2}{f^2(v)} = \\ &= |\nabla_\gamma u|^2 + \frac{u^2 f'(v) |\nabla_\gamma v|^2}{f^2(v)} - \frac{2u |\nabla_\gamma u| |\nabla_\gamma v|}{f(v)} + \\ &\quad + \frac{2u}{f(v)} (|\nabla_\gamma u| |\nabla_\gamma v| - \nabla_\gamma u \cdot \nabla_\gamma v) = \\ &= \left(|\nabla_\gamma u|^2 + \frac{u^2 |\nabla_\gamma v|^2}{f^2(v)} \right) - \frac{u^2 |\nabla_\gamma v|^2}{f^2(v)} - \frac{2u |\nabla_\gamma u| |\nabla_\gamma v|}{f(v)} + \\ &\quad + \frac{u^2 f'(v) |\nabla_\gamma v|^2}{f^2(v)} + \frac{2u}{f(v)} (|\nabla_\gamma u| |\nabla_\gamma v| - \nabla_\gamma u \cdot \nabla_\gamma v). \end{aligned}$$

By using Cauchy's inequality, we get

$$|\nabla_\gamma u|^2 + \frac{u^2 |\nabla_\gamma v|^2}{f^2(v)} \geq \frac{2u |\nabla_\gamma u| |\nabla_\gamma v|}{f(v)}. \quad (3.1)$$

Which is possible since both u and f are non negative. Equality holds when

$$|\nabla_\gamma u| = \frac{u}{f(v)} |\nabla_\gamma v|. \quad (3.2)$$

Again using the fact that $f'(y) \geq 1$, we have

$$\frac{u^2 f'(v) |\nabla_\gamma v|^2}{f^2(v)} \geq \frac{u^2 |\nabla_\gamma v|^2}{f^2(v)}. \quad (3.3)$$

Equality holds when

$$f'(v) = 1. \quad (3.4)$$

Combining (3.1) and (3.3), we obtain $L(u, v) \geq 0$. Equality holds when (3.2) and (3.4) together with $|\nabla_\gamma u| |\nabla_\gamma v| = \nabla_\gamma u \cdot \nabla_\gamma v$ holds simultaneously.

Solving for (3.4) one obtains $f(v) = v$. So, if $L(u, v)(x_0) = 0$ and $u(x_0) \neq 0$, then (3.1) together with $f(v) = v$ and $|\nabla_\gamma u| |\nabla_\gamma v| = \nabla_\gamma u \cdot \nabla_\gamma v$ yields, i.e., $\nabla_\gamma u = (u/v) \nabla_\gamma v$ or $\nabla_\gamma(u/v)(x_0) = 0$. On the other hand, if $\Lambda = \{x \in \Omega, u(x) = 0\}$, then $\nabla_\gamma u = 0$ a.e. in Λ (see [17]), and thus $\nabla_\gamma(u/v) = 0$ a.e. in Ω . We conclude that $\nabla_\gamma(u/v) = 0$ a.e. in Ω and consequently $u = kv$ for some constant k .

Remark 3.1. If $\gamma = \underbrace{(1, 1, \dots, 1)}_{N\text{-times}}$ and $f(y) = y$, we get the classical Picone's identity (1.1)

for Laplacian operator.

4. Applications. In this section, we will give some applications of nonlinear Picone's identity following the spirit of [4].

4.1. Hardy type result. We start with establishing a Hardy type inequality for Δ_γ -Laplace operator.

Theorem 4.1. *Assume that there is a $v \in C^1(\Omega)$ satisfying*

$$-\Delta_\gamma v \geq \lambda g f(v), \quad v > 0 \text{ in } \Omega,$$

for some $\lambda > 0$ and nonnegative continuous function g . Then, for any $u \in C_0^\infty(\Omega)$, $u \geq 0$, it holds that

$$\int_\Omega |\nabla_\gamma u|^2 dx \geq \lambda \int_\Omega g u^2 dx, \tag{4.1}$$

where $f \in C^1(\mathbb{R}, (0, \infty))$ satisfies $f'(y) \geq 1$ for all $y \in (0, \infty)$.

Proof. Take $\phi \in C_0^\infty(\Omega)$, $\phi > 0$. By Theorem 3.1, we have

$$\begin{aligned} 0 &\leq \int_\Omega L(\phi, v) dx = \\ &= \int_\Omega R(\phi, v) dx = \int_\Omega \left(|\nabla_\gamma \phi|^2 - \nabla_\gamma \left(\frac{\phi^2}{f(v)} \right) \cdot \nabla_\gamma v \right) dx = \\ &= \int_\Omega \left(|\nabla_\gamma \phi|^2 + \frac{\phi^2}{f(v)} \Delta_\gamma v \right) dx \leq \\ &\leq \int_\Omega \left(|\nabla_\gamma \phi|^2 - \lambda \phi^2 g \right) dx. \end{aligned}$$

Letting $\phi \rightarrow u$, we get (4.1).

4.2. Strumium comparison principle. Comparison principles play vital role in study of partial differential equations. Here, we establish nonlinear version of Sturmian comparison principle for Δ_γ -Laplace operator.

Theorem 4.2. *Let f_1 and f_2 are two weight functions such that $f_1(\xi) < f_2(\xi)$ for all $\xi \in \Omega$ and $f \in C^1(\mathbb{R}, (0, \infty))$ satisfies $f'(y) \geq 1$ for all $y \in (0, \infty)$. If there is a positive solution u satisfying*

$$-\Delta_\gamma u = f_1(x)u \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega,$$

then any nontrivial solution v of

$$-\Delta_\gamma v = f_2(x)f(v) \quad \text{in } \Omega, \quad v = 0 \quad \text{on } \partial\Omega, \tag{4.2}$$

must change sign.

Proof. Let us assume that there exists a solution $v > 0$ of (4.2) in Ω . Then by Picone's identity, we have

$$0 \leq \int_\Omega L(u, v) dx = \int_\Omega R(u, v) dx =$$

$$\begin{aligned}
&= \int_{\Omega} \left(|\nabla_{\gamma} u|^2 - \nabla_{\gamma} \left(\frac{u^2}{f(v)} \right) \cdot \nabla_{\gamma} v \right) dx = \\
&= \int_{\Omega} (f_1(x)u^2 - f_2(x)u^2) dx = \int_{\Omega} (f_1(x) - f_2(x)) u^2 dx < 0,
\end{aligned}$$

which is a contradiction. Hence, v changes sign in Ω .

4.3. Strict monotonicity of principle eigenvalue in domain. Consider the indefinite eigenvalue problem

$$-\Delta_{\gamma} u = \lambda g(x)u \quad \text{in } \Omega, \quad u = 0 \quad \text{on } \partial\Omega, \quad (4.3)$$

where $g(x)$ is indefinite weight function.

Theorem 4.3. Let $\lambda_1^+(\Omega) > 0$ be the principle eigenvalue of (4.3), then suppose $\Omega_1 \subset \Omega_2$ and $\Omega_1 \neq \Omega_2$. Then $\lambda_1^+(\Omega_1) > \lambda_1^+(\Omega_2)$, if both exist.

Proof. Let u_i be a positive eigenfunction associated with $\lambda_1^+(\Omega_i)$, $i = 1, 2$. Evidently, for $\phi \in C_0^{\infty}(\Omega_1)$, we obtain

$$\begin{aligned}
0 &\leq \int_{\Omega_1} L(\phi, u_2) dx = \int_{\Omega} R(\phi, u_2) dx = \\
&= \int_{\Omega_1} \left(|\nabla_{\gamma} \phi|^2 - \nabla_{\gamma} \left(\frac{\phi^2}{f(u_2)} \right) \cdot \nabla_{\gamma} u_2 \right) dx = \\
&= \int_{\Omega_1} |\nabla_{\gamma} \phi|^2 dx + \int_{\Omega_1} \frac{\phi^2}{f(u_2)} \Delta_{\gamma} u_2 dx = \\
&= \int_{\Omega_1} |\nabla_{\gamma} \phi|^2 dx - \lambda_1^+(\Omega_2) \int_{\Omega_1} \frac{\phi^2}{f(u_2)} g(x) u_2 dx.
\end{aligned}$$

Letting $\phi \rightarrow u_1$ and $f(y) = y$, we get

$$0 \leq \int_{\Omega_1} L(u_1, u_2) dx = (\lambda_1^+(\Omega_1) - \lambda_1^+(\Omega_2)) \int_{\Omega_1} g(x) u_1^2 dx.$$

This gives $\lambda_1^+(\Omega_1) > \lambda_1^+(\Omega_2)$, as if $\lambda_1^+(\Omega_1) = \lambda_1^+(\Omega_2)$. We conclude that $u_1 = k u_2$ which is not possible as $\Omega_1 \subset \Omega_2$ and $\Omega_1 \neq \Omega_2$.

Remark 4.1. When $g(x) = 1$, we have $\lambda_1(\Omega_1) > \lambda_1(\Omega_2)$ if $\Omega_1 \subset \Omega_2$ and $\Omega_1 \neq \Omega_2$.

4.4. Quasilinear system with singular nonlinearity. We will use Picone's identity to establish a linear relationship between solutions of a quasilinear system with singular nonlinearity. Consider the singular degenerate elliptic system equations

$$\begin{aligned}
-\Delta_{\gamma} u &= f(v) \quad \text{in } \Omega, \\
-\Delta_{\gamma} v &= \frac{f^2(v)}{u} \quad \text{in } \Omega, \\
u &> 0, \quad v > 0 \quad \text{in } \Omega, \\
u &= 0, \quad v = 0 \quad \text{on } \partial\Omega,
\end{aligned} \quad (4.4)$$

where $f \in C^1(\mathbb{R}, (0, \infty))$ satisfies $f'(y) \geq 1$ for all $y \in (0, \infty)$. We have the following result.

Theorem 4.4. *Let (u, v) be a weak solution of (4.4). Then $u = kv$, where k is a constant.*

Proof. Let (u, v) be the weak solution of (4.4). Now for any ϕ_1 and ϕ_2 in $S_{\gamma,0}^2(\Omega)$, we have

$$\int_{\Omega} \nabla_\gamma u \cdot \nabla_\gamma \phi_1 dx = \int_{\Omega} f(v) \phi_1 dx, \quad (4.5)$$

$$\int_{\Omega} \nabla_\gamma v \cdot \nabla_\gamma \phi_2 dx = \int_{\Omega} \frac{f^2(v)}{u} \phi_2 dx. \quad (4.6)$$

Choosing $\phi_1 = u$ and $\phi_2 = u^2/f(v)$ in (4.5) and (4.6), we obtain

$$\int_{\Omega} |\nabla_\gamma u|^2 dx = \int_{\Omega} f(v) u dx = \int_{\Omega} \nabla_\gamma v \cdot \nabla_\gamma \left(\frac{u^2}{f(v)} \right) dx.$$

Hence, we get

$$\int_{\Omega} R(u, v) dx = \int_{\Omega} \left(|\nabla_\gamma u|^2 - \nabla_\gamma v \cdot \nabla_\gamma \left(\frac{u^2}{f(v)} \right) \right) dx = 0,$$

this gives $R(u, v) = 0$, which in turn implies that $u = kv$.

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