

ENTIRE SOLUTIONS OF THE DIFFERENTIAL EQUATION

$$\Delta u = f(u)$$

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Abstract

The existence of spherically symmetric solutions of the equation $\Delta u = f(u)$ is proved for a large class of functions $f(z)$. Among others, functions satisfying an inequality $zf(z) < 0$ for $|z| > A$, and in particular the function $f(z) = -\sinh z$, belong to this class.

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0. Introduction

I learned from Dr. Norbert Steinmetz that the following problem was posed at the Oberwolfach conference on complex variables (17–23 February 1980): Are there solutions of $\Delta u + \sinh u = 0$ existing in the whole plane (other than functions of one variable $u(x, y) = v(x)$, $v'' + \sinh v = 0$)? The question has bearings on the minimal surface equation. It is of a quite different nature than the corresponding question regarding equations such as $\Delta u = e^u$, which have been investigated by many authors; see Walter and Rhee (1979) and the literature quoted there. The answer is yes. In fact, we will show that for a large class of functions $f(z)$, which includes all functions for which $zf(z) < 0$, there exist spherically symmetric entire solutions of the equation $\Delta u = f(u)$.

1. Some preliminary remarks

Let $x = (x_1, \dots, x_n) \in \mathbf{R}^n$, $|x| = (x_1^2 + \dots + x_n^2)^{1/2}$ and $\mathbf{R}_+ = [0, \infty)$. A spherically symmetric function $u(|x|)$ is in $C^2(\mathbf{R}^n)$ if and only if $u(r)$ is in $C^2(\mathbf{R}_+)$

and $u'(0) = 0$. The problem of finding a spherically symmetric solution of

$$(1) \quad \Delta u = f(u) \quad \text{in } \mathbf{R}^n, u(0) = a$$

of class $C^2(\mathbf{R}^n)$ is therefore equivalent to the problem of finding a solution $u \in C^2(\mathbf{R}_+)$ of

$$(2) \quad u'' + \frac{n-1}{r} u' = f(u) \quad \text{for } 0 < r < \infty, u(0) = a, u'(0) = 0.$$

Another equivalent formulation is given by the integral equation

$$(3) \quad u(r) = a + \int_0^r f(u(s)) s K\left(\frac{s}{r}\right) ds \quad \text{in } \mathbf{R}_+,$$

where

$$K(t) = \begin{cases} -\log t & \text{for } n = 2, \\ \frac{1}{n-2} (1 - t^{n-2}) & \text{for } n > 2 \end{cases}$$

is positive in $(0, 1)$.

2. The main result

THEOREM. Assume that $f: \mathbf{R} \rightarrow \mathbf{R}$ is continuous and that

$$F(z) := \int_0^z f(t) dt$$

is bounded above, say, $F(z) \leq C$ for $z \in \mathbf{R}$. Then, for any given $a \in \mathbf{R}$, there exists a spherically symmetric entire solution of (1) of class $C^2(\mathbf{R}^n)$.

PROOF. It is well known that there exist "local" solutions of (2) or (3) existing in some interval $0 < r < R$ (this may be proved by replacing f by a bounded function, using a cut-off procedure, and employing Schauder's fixed point theorem). Now consider the expression

$$E(r) = u'^2 - 2F(u),$$

where u is a local solution. We have

$$E'(r) = 2u'u'' - 2u'f(u) = -\frac{2(n-1)}{r} u'^2 < 0.$$

Hence, E is decreasing, $E(r) \leq E(0) = -2F(a)$, or

$$u'^2(r) \leq 2F(u(r)) - 2F(a) \leq 2(C + |F(a)|).$$

This inequality shows that u' remains bounded. By Peano's existence theorem the solution u can be continued to the right indefinitely.

COROLLARIES (a). *If $F(z) \rightarrow -\infty$ as $|z| \rightarrow \infty$, then every solution of (2) is bounded.*

(b) *If f is locally Lipschitz continuous, then (2) has exactly one entire solution.*

(c) *The theorem applies in particular, if there exists a constant A such that $zf(z) < 0$ for $|z| \geq A$.*

PROOF. (a) follows easily from the boundedness of $E(r)$. In the case (b) one may apply the contraction principle to the integral equation (3). Finally, (c) is evident.

References

- W. Walter and H. Rhee (1979), 'Entire solutions of $\Delta^p u = f(r, u)$ ', *Proc. Roy. Soc. Edinburgh Sect. A* **82**, 189–192.

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