

EXISTENCE OF POSITIVE SOLUTIONS TO NONLINEAR ELLIPTIC PROBLEM IN THE HALF SPACE

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ABSTRACT. This paper concerns nonlinear elliptic equations in the half space $\mathbb{R}_+^n := \{x = (x', x_n) \in \mathbb{R}^n : x_n > 0\}$, $n \geq 2$, with a nonlinear term satisfying some conditions related to a certain Kato class of functions. We prove some existence results and asymptotic behaviour for positive solutions using a potential theory approach.

1. INTRODUCTION

In the present paper, we study the nonlinear elliptic equation

$$\Delta u + f(\cdot, u) = 0, \text{ in } \mathbb{R}_+^n \quad (1.1)$$

in the sense of distributions, with some boundary values determined below (see problems (1.6), (1.11) and (1.12)). Here $\mathbb{R}_+^n := \{x = (x', x_n) \in \mathbb{R}^n : x_n > 0\}$, ($n \geq 2$).

Several results have been obtained for (1.1), in both bounded and unbounded domain $D \subset \mathbb{R}^n$ with different boundary conditions; see for example [2, 3, 4, 5, 7, 8, 10, 12, 13, 14, 16, 17] and the references therein. Our goal of this paper is to undertake a study of (1.1) when the nonlinear term $f(x, t)$ satisfies some conditions related to a certain Kato class $K^\infty(\mathbb{R}_+^n)$, and to answer the questions of existence and asymptotic behaviour of positive solutions.

Our tools are based essentially on some inequalities satisfied by the Green function $G(x, y)$ of $(-\Delta)$ in \mathbb{R}_+^n . This allows us to state some properties of functions in the class $K^\infty(\mathbb{R}_+^n)$ which was introduced in [2] for $n \geq 3$, and in [3] for $n = 2$.

Definition 1.1. A Borel measurable function q in \mathbb{R}_+^n belongs to the class $K^\infty(\mathbb{R}_+^n)$ if q satisfies the following two conditions

$$\lim_{\alpha \rightarrow 0} \left(\sup_{x \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n \cap B(x, \alpha)} \frac{y_n}{x_n} G(x, y) |q(y)| dy \right) = 0, \quad (1.2)$$

$$\lim_{M \rightarrow \infty} \left(\sup_{x \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n \cap \{|y| \geq M\}} \frac{y_n}{x_n} G(x, y) |q(y)| dy \right) = 0. \quad (1.3)$$

The class $K^\infty(\mathbb{R}_+^n)$ is sufficiently rich. It contains properly the classical Kato class $K_n^\infty(\mathbb{R}_+^n)$, defined by Zhao [21], for $n \geq 3$ in unbounded domains D as follows:

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Definition 1.2. A Borel measurable function q on D belongs to the Kato class $K_n^\infty(D)$ if q satisfies the following two conditions

$$\lim_{\alpha \rightarrow 0} \sup_{x \in D} \int_{D \cap \{|x-y| \leq \alpha\}} \frac{|\psi(y)|}{|x-y|^{d-2}} dy = 0,$$

$$\lim_{M \rightarrow \infty} \sup_{x \in D} \int_{D \cap \{|y| \geq M\}} \frac{|\psi(y)|}{|x-y|^{d-2}} dy = 0.$$

Typical examples of functions q in the class $K^\infty(\mathbb{R}_+^n)$ are: $q \in L^p(\mathbb{R}_+^n) \cap L^1(\mathbb{R}_+^n)$, where $p > \frac{n}{2}$ and $n \geq 3$; and

$$q(x) = \frac{1}{(|x|+1)^{\mu-\lambda} x_n^\lambda},$$

where $\lambda < 2 < \mu$ and $n \geq 2$ (see [2, 3]).

We shall refer in this paper to the bounded continuous solution Hg of the Dirichlet problem

$$\begin{aligned} \Delta u &= 0, \quad \text{in } \mathbb{R}_+^n \\ \lim_{x_n \rightarrow 0} u(x) &= g(x'), \end{aligned} \tag{1.4}$$

where g is a nonnegative bounded continuous function in \mathbb{R}^{n-1} (see [1, p. 418]). We also refer to the potential of a measurable nonnegative function f , defined on \mathbb{R}_+^n by

$$Vf(x) = \int_{\mathbb{R}_+^n} G(x,y)f(y)dy.$$

Our paper is organized as follows. Existence results are proved in sections 3, 4, and 5. In section 2, we collect some preliminary results about the Green function G and the class $K^\infty(\mathbb{R}_+^n)$. We prove further that if $p > n/2$ and $a \in L^p(\mathbb{R}_+^n)$, then for $\lambda < 2 - \frac{n}{p} < \mu$, the function

$$x \mapsto \frac{a(x)}{(|x|+1)^{\mu-\lambda} x_n^\lambda},$$

is in $K^\infty(\mathbb{R}_+^n)$. In section 3, we establish an existence result for equation (1.1) where a singular term and a sublinear term are combined in the nonlinearity $f(x, t)$.

The pure singular elliptic equation

$$\Delta u + p(x)u^{-\gamma} = 0, \quad \gamma > 0, \quad x \in D \subseteq \mathbb{R}^n$$

has been extensively studied for both bounded and unbounded domains. We refer to [7, 8, 10, 12, 13, 14] and references therein, for various existence and uniqueness results related to solutions for above equation.

For more general situations Mâagli and Zribi showed in [17] that the problem

$$\begin{aligned} \Delta u + \varphi(\cdot, u) &= 0, \quad x \in D \\ u|_{\partial D} &= 0 \\ \lim_{|x| \rightarrow \infty} u(x) &= 0, \quad \text{if } D \text{ is unbounded} \end{aligned} \tag{1.5}$$

admits a unique positive solution if φ is a nonnegative measurable function on $(0, \infty)$, which is non-increasing and continuous with respect to the second variable and satisfies

(H0) For all $c > 0$, $\varphi(\cdot, c) \in K_n^\infty(D)$.

If $D = \mathbb{R}_+^n$, the result of Mâagli and Zribi [17] has been improved later by Bachar and Mâagli in [2], where they gave an existence and an uniqueness result for (1.5), with the more restrictive condition

(H0') For all $c > 0$, $\varphi(\cdot, c) \in K^\infty(\mathbb{R}_+^n)$.

On the other hand, (1.1) with a sublinear term $f(\cdot, u)$ have been studied in \mathbb{R}^n by Brezis and Kamin in [5]. Indeed, the authors proved the existence and the uniqueness of a positive solution for the problem

$$\begin{aligned} \Delta u + \rho(x)u^\alpha &= 0 \quad \text{in } \mathbb{R}^n, \\ \liminf_{|x| \rightarrow \infty} u(x) &= 0, \end{aligned}$$

with $0 < \alpha < 1$ and ρ is a nonnegative measurable function satisfying some appropriate conditions.

In this section, we combine a singular term and a sublinear term in the nonlinearity. Indeed, we consider the boundary value problem

$$\begin{aligned} \Delta u + \varphi(\cdot, u) + \psi(\cdot, u) &= 0, \quad \text{in } \mathbb{R}_+^n \\ u &> 0, \quad \text{in } \mathbb{R}_+^n \\ \lim_{x_n \rightarrow 0} u(x) &= 0, \\ \lim_{|x| \rightarrow +\infty} u(x) &= 0, \end{aligned} \tag{1.6}$$

in the sense of distributions, where φ and ψ are required to satisfy the following hypotheses:

- (H1) φ is a nonnegative Borel measurable function on $\mathbb{R}_+^n \times (0, \infty)$, continuous and non-increasing with respect to the second variable.
- (H2) For all $c > 0$, $x \mapsto \varphi(x, c\theta(x))$ belongs to $K^\infty(\mathbb{R}_+^n)$, where

$$\theta(x) = \frac{x_n}{(1 + |x|)^n}.$$

- (H3) ψ is a nonnegative Borel measurable function on $\mathbb{R}_+^n \times (0, \infty)$, continuous with respect to the second variable such that there exist a nontrivial nonnegative function p and a nonnegative function $q \in K^\infty(\mathbb{R}_+^n)$ satisfying for $x \in \mathbb{R}_+^n$ and $t > 0$,

$$p(x)h(t) \leq \psi(x, t) \leq q(x)f(t), \tag{1.7}$$

where h is a measurable nondecreasing function on $[0, \infty)$ satisfying

$$\lim_{t \rightarrow 0^+} \frac{h(t)}{t} = +\infty \tag{1.8}$$

and f is a nonnegative measurable function locally bounded on $[0, \infty)$ satisfying

$$\limsup_{t \rightarrow \infty} \frac{f(t)}{t} < \|Vq\|_\infty. \tag{1.9}$$

Using a fixed point argument, we shall state the following existence result.

Theorem 1.3. *Assume (H1)–(H3). Then the problem (1.6) has a positive solution $u \in C_0(\mathbb{R}_+^n)$ satisfying for each $x \in \mathbb{R}_+^n$*

$$a\theta(x) \leq u(x) \leq V(\varphi(\cdot, a\theta))(x) + bVq(x),$$

where a, b are positive constants.

Note that Mâagli and Masmoudi studied in [16, 18] the case $\varphi \equiv 0$, under similar conditions to those in (H3). Indeed the authors gave an existence result for

$$\Delta u + \psi(\cdot, u) = 0 \text{ in } D, \quad (1.10)$$

with some boundary conditions, where D is an unbounded domain in \mathbb{R}^n ($n \geq 2$) with compact nonempty boundary.

Typical examples of nonlinearities satisfying (H1)–(H3) are:

$$\varphi(x, t) = p(x)(\theta(x))^\gamma t^{-\gamma},$$

for $\gamma \geq 0$, and

$$\psi(x, t) = p(x)t^\alpha \log(1 + t^\beta),$$

for $\alpha, \beta \geq 0$ such that $\alpha + \beta < 1$, where p is a nonnegative function in $K^\infty(\mathbb{R}_+^n)$.

In section 4, we consider the nonlinearity $f(x, t) = -t\varphi(x, t)$ and we use a potential theory approach to investigate an existence result for (1.1). Let $\alpha \in [0, 1]$ and ω be the function defined on \mathbb{R}_+^n by $\omega(x) = \alpha x_n + (1 - \alpha)$. We shall prove in this section the existence of positive continuous solutions for the following nonlinear problem

$$\begin{aligned} \Delta u - u\varphi(\cdot, u) &= 0, \quad \text{in } \mathbb{R}_+^n \\ u &> 0, \quad \text{in } \mathbb{R}_+^n \\ \lim_{x_n \rightarrow 0} u(x) &= (1 - \alpha)g(x'), \\ \lim_{x_n \rightarrow +\infty} \frac{u(x)}{x_n} &= \alpha\lambda, \end{aligned} \quad (1.11)$$

in the sense of distributions, where λ is a positive constant, g is a nontrivial nonnegative bounded continuous function in \mathbb{R}^{n-1} and φ satisfies the following hypotheses:

- (H4) φ is a nonnegative measurable function on $\mathbb{R}_+^n \times [0, \infty)$.
- (H5) For all $c > 0$, there exists a positive function $q_c \in K^\infty(\mathbb{R}_+^n)$ such that the map $t \mapsto t(q_c(x) - \varphi(x, t\omega(x)))$ is continuous and nondecreasing on $[0, c]$ for every $x \in \mathbb{R}_+^n$.

Theorem 1.4. *Under assumptions (H4) and (H5), problem (1.11) has a positive continuous solution u such that for each $x \in \mathbb{R}_+^n$,*

$$c(\alpha\lambda x_n + (1 - \alpha)Hg(x)) \leq u(x) \leq \alpha\lambda x_n + (1 - \alpha)Hg(x),$$

where $c \in (0, 1)$.

Note that if $\alpha = 0$, then the solution u satisfies $cHg(x) \leq u(x) \leq Hg(x)$, $c \in (0, 1)$. In particular, u is bounded on \mathbb{R}_+^n . Our techniques are similar to those used by Mâagli and Masmoudi in [16, 18].

Section 5 deals with the question of existence of continuous bounded solutions for the problem

$$\begin{aligned} \Delta u - \varphi(\cdot, u) &= 0, \quad \text{in } \mathbb{R}_+^n \\ u &> 0, \quad \text{in } \mathbb{R}_+^n \\ \lim_{x_n \rightarrow 0} u(x) &= g(x'), \end{aligned} \quad (1.12)$$

where g is a nontrivial nonnegative bounded continuous function in \mathbb{R}^{n-1} . We also establish an uniqueness result for such solutions. Here the nonlinearity φ satisfies the following conditions:

- (H6) φ is a nonnegative measurable function on $\mathbb{R}_+^n \times [0, \infty)$, continuous and nondecreasing with respect to the second variable.

- (H7) $\varphi(., 0) = 0$.
- (H8) For all $c > 0$, $\varphi(., c) \in K^\infty(\mathbb{R}_+^n)$.

Theorem 1.5. *Under assumptions (H6)–(H8), problem (1.12) has a unique positive solution u such that for each $x \in \mathbb{R}_+^n$,*

$$0 < u(x) \leq Hg(x).$$

Note that if $q \in K^\infty(\mathbb{R}_+^n)$ and $\varphi(x, t) \leq q(x)t$ locally on t , then the solution u satisfies in particular $cHg(x) \leq u(x) \leq Hg(x)$, $c \in (0, 1)$. This result follows the result in [4], where we studied the following polyharmonic problem, for every integer m ,

$$\begin{aligned} (-\Delta)^m u + \varphi(., u) &= 0, & \text{in } \mathbb{R}_+^n \\ u &> 0, & \text{in } \mathbb{R}_+^n \\ \lim_{x_n \rightarrow 0} \frac{u(x)}{x_n^{m-1}} &= g(x') \end{aligned} \tag{1.13}$$

(in the sense of distributions). Here φ is a nonnegative measurable function on $\mathbb{R}_+^n \times (0, \infty)$, continuous and non-increasing with respect to the second variable and satisfies some conditions related to a certain Kato class appropriate to the m -polyharmonic case. In fact in [4], we proved that for a fixed positive harmonic function h_0 in \mathbb{R}_+^n , if $g \geq (1 + c)h_0$, for $c > 0$, then the problem (1.13) has a positive continuous solution u satisfying $u(x) \geq x_n^{m-1}h_0(x)$ for every $x \in \mathbb{R}_+^n$. Thus a natural question to ask is for $t \rightarrow \varphi(x, t)$ nondecreasing, whether or not (1.13) has a solution, which we aim to study in the case $m = 1$.

Notation. To simplify our statements, we define the following symbols.

$$\mathbb{R}_+^n := \{x = (x_1, \dots, x_n) = (x', x_n) \in \mathbb{R}^n : x_n > 0\}, \quad n \geq 2.$$

$$\bar{x} = (x', -x_n), \text{ for } x \in \mathbb{R}_+^n.$$

Let $\mathcal{B}(\mathbb{R}_+^n)$ denote the set of Borel measurable functions in \mathbb{R}_+^n and $\mathcal{B}^+(\mathbb{R}_+^n)$ the set of nonnegative functions in this space.

$$C_b(\mathbb{R}_+^n) = \{w \in C(\mathbb{R}_+^n) : w \text{ is bounded in } \mathbb{R}_+^n\}$$

$$C_0(\mathbb{R}_+^n) = \{w \in C(\mathbb{R}_+^n) : \lim_{x_n \rightarrow 0} w(x) = 0 \text{ and } \lim_{|x| \rightarrow \infty} w(x) = 0\}$$

$$C_0(\overline{\mathbb{R}_+^n}) = \{w \in C(\overline{\mathbb{R}_+^n}) : \lim_{|x| \rightarrow \infty} w(x) = 0\}.$$

Note that $C_b(\mathbb{R}_+^n)$, $C_0(\mathbb{R}_+^n)$ and $C_0(\overline{\mathbb{R}_+^n})$ are three Banach spaces with the uniform norm $\|w\|_\infty = \sup_{x \in \mathbb{R}_+^n} |w(x)|$.

For any $q \in \mathcal{B}(\mathbb{R}_+^n)$, we put

$$\|q\| := \sup_{x \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n} \frac{y_n}{x_n} G(x, y) |q(y)| dy.$$

Recall that the potential Vf of a function $f \in \mathcal{B}^+(\mathbb{R}_+^n)$, is lower semi-continuous in \mathbb{R}_+^n . Furthermore, for each function $q \in \mathcal{B}^+(\mathbb{R}_+^n)$ such that $Vq < \infty$, we denote by V_q the unique kernel which satisfies the following resolvent equation (see [15, 19]):

$$V = V_q + V_q(qV) = V_q + V(qV_q). \tag{1.14}$$

For each $u \in \mathcal{B}(\mathbb{R}_+^n)$ such that $V(q|u|) < \infty$, we have

$$(I - V_q(q.))(I + V(q.))u = (I + V(q.))(I - V_q(q.))u = u. \tag{1.15}$$

Let f and g be two positive functions on a set S . We call $f \sim g$, if there is $c > 0$ such that

$$\frac{1}{c}g(x) \leq f(x) \leq cg(x) \quad \text{for all } x \in S.$$

We call $f \preceq g$, if there is $c > 0$ such that

$$f(x) \leq cg(x) \quad \text{for all } x \in S.$$

The following properties will be used in this article: For $x, y \in \mathbb{R}_+^n$, note that $|x - \bar{y}|^2 - |x - y|^2 = 4x_n y_n$. So we have

$$|x - \bar{y}|^2 \sim |x - y|^2 + x_n y_n \tag{1.16}$$

$$x_n + y_n \leq |x - \bar{y}|. \tag{1.17}$$

Let $\lambda, \mu > 0$ and $0 < \gamma \leq 1$, then for $t \geq 0$ we have

$$\log(1 + \lambda t) \sim \log(1 + \mu t), \tag{1.18}$$

$$\log(1 + t) \preceq t^\gamma. \tag{1.19}$$

2. PROPERTIES OF THE GREEN FUNCTION AND THE KATO CLASS $K^\infty(\mathbb{R}_+^n)$

In this section, we briefly recall some estimates on the Green function G and we collect some properties of functions belonging to the Kato class $K^\infty(\mathbb{R}_+^n)$, which are useful at stating our existence results. For $x, y \in \mathbb{R}_+^n$, we set

$$G(x, y) = \begin{cases} \frac{\Gamma(\frac{n}{2}-1)}{4\pi^{n/2}} \left[\frac{1}{|x-y|^{n-2}} - \frac{1}{|x-\bar{y}|^{n-2}} \right], & \text{if } n \geq 3 \\ \frac{1}{4\pi} \log \left(1 + \frac{4x_2 y_2}{|x-y|^2} \right), & \text{if } n = 2, \end{cases}$$

the Green function of $(-\Delta)$ in \mathbb{R}_+^n (see [1, p. 92]). Then we have the following estimates and inequalities whose proofs can be found in [2] for $n \geq 3$ and in [3] for $n = 2$.

Proposition 2.1. *For $x, y \in \mathbb{R}_+^n$, we have*

$$G(x, y) \sim \begin{cases} \frac{x_n y_n}{|x-y|^{n-2} |x-\bar{y}|^2} & \text{if } n \geq 3, \\ \frac{x_2 y_2}{|x-\bar{y}|^2} \log \left(1 + \frac{|x-\bar{y}|^2}{|x-y|^2} \right) & \text{if } n = 2. \end{cases} \tag{2.1}$$

Corollary 2.2. *For $x, y \in \mathbb{R}_+^n$, we have*

$$\frac{x_n y_n}{(|x|+1)^n (|y|+1)^n} \preceq G(x, y). \tag{2.2}$$

Theorem 2.3 (3G-Theorem). *There exists $C_0 > 0$ such that for each $x, y, z \in \mathbb{R}_+^n$, we have*

$$\frac{G(x, z)G(z, y)}{G(x, y)} \leq C_0 \left[\frac{z_n}{x_n} G(x, z) + \frac{z_n}{y_n} G(y, z) \right]. \tag{2.3}$$

Let us recall in the following properties of functions in the class $K^\infty(\mathbb{R}_+^n)$. The proofs of these propositions can be found in [2, 3].

Proposition 2.4. *Let q be a nonnegative function in $K^\infty(\mathbb{R}_+^n)$. Then we have: (i) $\|q\| < \infty$; (ii) The function $x \mapsto \frac{x_n}{(|x|+1)^n} q(x)$ is in $L^1(\mathbb{R}_+^n)$. and (iii)*

$$\frac{x_n}{(|x|+1)^n} \preceq Vq(x). \tag{2.4}$$

For a fixed nonnegative function q in $K^\infty(\mathbb{R}_+^n)$, we put

$$\mathcal{M}_q := \{ \varphi \in B(\mathbb{R}_+^n), \quad |\varphi| \preceq q \}.$$

Proposition 2.5. *Let q be a nonnegative function in $K^\infty(\mathbb{R}_+^n)$, then the family of functions*

$$V(\mathcal{M}_q) = \{V\varphi : \varphi \in \mathcal{M}_q\}$$

is relatively compact in $C_0(\mathbb{R}_+^n)$.

Proposition 2.6. *Let q be a nonnegative function in $K^\infty(\mathbb{R}_+^n)$, then the family of functions*

$$\mathcal{N}_q = \left\{ \int_{\mathbb{R}_+^n} \frac{y_n}{x_n} G(x, y) |\varphi(y)| dy : \varphi \in \mathcal{M}_q \right\}$$

is relatively compact in $C_0(\overline{\mathbb{R}_+^n})$.

In the sequel, we use the following notation

$$\alpha_q := \sup_{x, y \in \mathbb{R}_+^n} \int_{\mathbb{R}_+^n} \frac{G(x, z)G(z, y)}{G(x, y)} |q(z)| dz.$$

Lemma 2.7. *Let q be a function in $K^\infty(\mathbb{R}_+^n)$. Then we have*

$$\|q\| \leq \alpha_q \leq 2C_0 \|q\|,$$

where C_0 is the constant given in (2.3).

Proof. By (2.3), we obtain easily that $\alpha_q \leq 2C_0 \|q\|$. On the other hand, we have by Fatou lemma that for each $x \in \mathbb{R}_+^n$

$$\int_{\mathbb{R}_+^n} \frac{z_n}{x_n} G(x, z) |q(z)| dz \leq \liminf_{|\zeta| \rightarrow \infty} \int_{\mathbb{R}_+^n} \frac{z_n}{x_n} \frac{|x - \zeta|^n}{|z - \zeta|^n} G(x, z) |q(z)| dz.$$

Now since for each $x, z \in \mathbb{R}_+^n$ and $\zeta \in \partial\mathbb{R}_+^n$, we have

$$\lim_{y \rightarrow \zeta} \frac{G(z, y)}{G(x, y)} = \frac{z_n}{x_n} \frac{|x - \zeta|^n}{|z - \zeta|^n}.$$

Then by Fatou lemma we deduce that

$$\int_{\mathbb{R}_+^n} \frac{z_n}{x_n} \frac{|x - \zeta|^n}{|z - \zeta|^n} G(x, z) |q(z)| dz \leq \liminf_{y \rightarrow \zeta} \int_{\mathbb{R}_+^n} G(x, z) \frac{G(z, y)}{G(x, y)} |q(z)| dz \leq \alpha_q.$$

We derive obviously that $\|q\| \leq \alpha_q$. □

Proposition 2.8. *Let q be a function in $K^\infty(\mathbb{R}_+^n)$ and v be a nonnegative superharmonic function in \mathbb{R}_+^n . Then for each $x \in \mathbb{R}_+^n$, we have*

$$\int_{\mathbb{R}_+^n} G(x, y) v(y) |q(y)| dy \leq \alpha_q v(x). \tag{2.5}$$

Proof. Let v be a nonnegative superharmonic function in \mathbb{R}_+^n , then there exists (see [20, Theorem 2.1]) a sequence $(f_k)_k$ of nonnegative measurable functions in \mathbb{R}_+^n such that the sequence $(v_k)_K$ defined on \mathbb{R}_+^n by $v_k := Vf_k$ increases to v . Since for each $x, z \in \mathbb{R}_+^n$, we have

$$\int_{\mathbb{R}_+^n} G(x, y) G(y, z) |q(y)| dy \leq \alpha_q G(x, z),$$

it follows that

$$\int_{\mathbb{R}_+^n} G(x, y) v_k(y) |q(y)| dy \leq \alpha_q v_k(x).$$

Hence, the result holds from the monotone convergence theorem. □

Corollary 2.9. *Let q be a nonnegative function in $K^\infty(\mathbb{R}_+^n)$ and v be a nonnegative superharmonic function in \mathbb{R}_+^n , then for each $x \in \mathbb{R}_+^n$ such that $0 < v(x) < \infty$, we have*

$$\exp(-\alpha_q)v(x) \leq (v - V_q(qv))(x) \leq v(x).$$

Proof. The upper inequality is trivial. For the lower one, we consider the function $\gamma(\lambda) = v(x) - \lambda V_{\lambda q}(qv)(x)$ for $\lambda \geq 0$. The function γ is completely monotone on $[0, \infty)$ and so $\log \gamma$ is convex in $[0, \infty)$. This implies that

$$\gamma(0) \leq \gamma(1) \exp\left(-\frac{\gamma'(0)}{\gamma(0)}\right).$$

That is

$$v(x) \leq (v - V_q(qv))(x) \exp\left(\frac{V(qv)(x)}{v(x)}\right).$$

So, the result holds by (2.5). \square

We close this section by giving a class of functions included in $K^\infty(\mathbb{R}_+^n)$. We need the following key Lemma. For the proof we can see [4].

Lemma 2.10. *For x, y in \mathbb{R}_+^n , we have the following properties:*

- (1) *If $x_n y_n \leq |x - y|^2$ then $(x_n \vee y_n) \leq \frac{\sqrt{5}+1}{2}|x - y|$.*
- (2) *If $|x - y|^2 \leq x_n y_n$ then $\frac{3-\sqrt{5}}{2}x_n \leq y_n \leq \frac{3+\sqrt{5}}{2}x_n$ and $\frac{3-\sqrt{5}}{2}|x| \leq |y| \leq \frac{3+\sqrt{5}}{2}|x|$.*

In what follows we will use the following notation

$$D_1 := \{y \in \mathbb{R}_+^n : x_n y_n \leq |x - y|^2\},$$

$$D_2 := \{y \in \mathbb{R}_+^n : |x - y|^2 \leq x_n y_n\}.$$

We point out that $D_2 = \overline{B}(\tilde{x}, \frac{\sqrt{5}}{2}x_n)$, where $\tilde{x} = (x_1, \dots, x_{n-1}, \frac{3}{2}x_n)$ and consequently $D_1 = B^c(\tilde{x}, \frac{\sqrt{5}}{2}x_n)$

Proposition 2.11. *Let $p > n/2$ and a be a function in $L^p(\mathbb{R}_+^n)$. Then for $\lambda < 2 - \frac{n}{p} < \mu$, the function $\varphi(x) = \frac{a(x)}{(|x|+1)^{\mu-\lambda} x_n^\lambda}$ is in $K^\infty(\mathbb{R}_+^n)$.*

Proof. Let $p > n/2$ and $q \geq 1$ such that $\frac{1}{p} + \frac{1}{q} = 1$. Let a be a function in $L^p(\mathbb{R}_+^n)$ and $\lambda < 2 - \frac{n}{p} < \mu$. First, we claim that the function φ satisfies (1.2). Let $0 < \alpha < 1$. Since $x_n \leq (1 + |x|)$ and $y_n \leq (1 + |y|)$, then we remark that if $|x - y| \leq \alpha$, then $(|x| + 1) \sim (|y| + 1)$ and consequently

$$|x - \bar{y}| \leq (|y| + 1), \quad \text{for } y \in B(x, \alpha). \quad (2.6)$$

Put $\lambda^+ = \max(\lambda, 0)$. So to show the claim, we use the Hölder inequality and we distinguish the following two cases:

Case 1. $n \geq 3$. Using (2.1), (1.17) and the fact that $|x - y| \leq |x - \bar{y}|$ and $y_n \leq (1 + |y|)$, we deduce that

$$\begin{aligned} & \int_{B(x,\alpha) \cap \mathbb{R}_+^n} \frac{y_n}{x_n} G(x, y) \varphi(y) dy \\ & \leq \|a\|_p \left(\int_{B(x,\alpha) \cap \mathbb{R}_+^n} \frac{y_n^{2q}}{|x - y|^{(n-2)q} |x - \bar{y}|^{2q} y_n^{\lambda q} (|y| + 1)^{(\mu-\lambda)q}} dy \right)^{\frac{1}{q}} \\ & \leq \|a\|_p \left(\int_{B(x,\alpha) \cap \mathbb{R}_+^n} \frac{dy}{|x - y|^{(n-2+\lambda^+)q}} \right)^{\frac{1}{q}} \\ & \preceq \alpha^{2-\frac{n}{p}-\lambda^+}, \end{aligned}$$

which tends to zero as $\alpha \rightarrow 0$.

Case 2. $n = 2$. Using (2.1), (2.6), (1.17) and taking $\gamma \in (\frac{\lambda^+}{2}, \frac{1}{q})$ in (1.19), we obtain that

$$\begin{aligned} & \int_{B(x,\alpha) \cap \mathbb{R}_+^2} \frac{y_2}{x_2} G(x, y) \varphi(y) dy \\ & \leq \|a\|_p \left(\int_{B(x,\alpha) \cap \mathbb{R}_+^2} \frac{y_2^{(2-\lambda)q}}{|x - \bar{y}|^{2q} (|y| + 1)^{(\mu-\lambda)q}} (\log(1 + \frac{|x - \bar{y}|^2}{|x - y|^2}))^q dy \right)^{\frac{1}{q}} \\ & \leq \|a\|_p \left(\int_{B(x,\alpha) \cap \mathbb{R}_+^2} \frac{|x - \bar{y}|^{(2\gamma-\lambda^+)q}}{(|y| + 1)^{(\mu-\lambda^+)q} |x - y|^{2\gamma q}} dy \right)^{\frac{1}{q}} \\ & \leq \|a\|_p \left(\int_{B(x,\alpha) \cap \mathbb{R}_+^2} \frac{1}{|x - y|^{2\gamma q}} dy \right)^{\frac{1}{q}} \\ & \preceq \alpha^{2-2\gamma q} \end{aligned}$$

which tends to zero as $\alpha \rightarrow 0$.

Now, we claim that the function φ satisfies (1.3). Let $M > 1$ and put $\Omega := \{y \in \mathbb{R}_+^n : (|y| \geq M) \cap (|x - y| \geq \alpha)\}$ and

$$I(x, M) := \int_{\Omega} \frac{y_n}{x_n} G(x, y) \varphi(y) dy.$$

By the above argument, to show the claim we need only to prove that $I(x, M) \rightarrow 0$, as $M \rightarrow \infty$, uniformly on $x \in \mathbb{R}_+^n$. So we use the Hölder inequality and we distinguish the following two cases:

Case 1. $y \in D_1$. From (2.1), it is clear that $G(x, y) \preceq \frac{x_n y_n}{|x - y|^n}$. Then we have

$$\int_{\Omega \cap D_1} \frac{y_n}{x_n} G(x, y) \varphi(y) dy \preceq \|a\|_p \left(\int_{\Omega \cap D_1} \frac{y_n^{(2-\lambda)q}}{|y|^{(\mu-\lambda)q} |x - y|^{nq}} dy \right)^{1/q}.$$

Now we write that $2 - \lambda = (2 - \lambda - \frac{n}{p}) + \frac{n}{p}$ and we put $\gamma = \mu - 2 + \frac{n}{p}$. Hence, using the fact that $y_n \leq \max(|y|, |x - y|)$, we deduce that

$$\int_{\Omega \cap D_1} \frac{y_n}{x_n} G(x, y) \varphi(y) dy \preceq \|a\|_p \left(\int_{\Omega \cap D_1} \frac{dy}{|x - y|^n |y|^{\gamma q}} \right)^{1/q}.$$

On the other hand

$$\begin{aligned} & \int_{\Omega \cap D_1} |x - y|^{-n} |y|^{-\gamma q} dy \\ \preceq & \sup_{|x| \leq \frac{M}{2}} \int_{\Omega \cap \mathbb{R}_+^n} |x - y|^{-n} |y|^{-\gamma q} dy \\ & + \sup_{|x| \geq \frac{M}{2}} \int_{(\max(M, \frac{|x|}{2}) \leq |y| \leq 2|x|) \cap \mathbb{R}_+^n \cap (|x-y| \geq \alpha)} |x - y|^{-n} |y|^{-\gamma q} dy \\ & + \sup_{|x| \geq \frac{M}{2}} \int_{(|y| \geq 2|x|) \cap \mathbb{R}_+^n \cap (|x-y| \geq \alpha)} |x - y|^{-n} |y|^{-\gamma q} dy \\ & + \sup_{|x| \geq 2M} \int_{(M \leq |y| \leq \frac{|x|}{2}) \cap \mathbb{R}_+^n \cap (|x-y| \geq \alpha)} |x - y|^{-n} |y|^{-\gamma q} dy \\ \preceq & \int_{(|y| \geq M)} \frac{1}{|y|^{n+\gamma q}} dy + \sup_{|z| \geq \frac{M}{2}} \frac{\log(\frac{3|z|}{\alpha})}{|z|^{\gamma q}} \\ \preceq & \frac{1}{M^{\gamma q}} + \sup_{|z| \geq \frac{M}{2}} \frac{\log(\frac{3|z|}{\alpha})}{|z|^{\gamma q}}. \end{aligned}$$

Case 2. $y \in D_2$. From Lemma 2.10, we have that $|y| \sim |x|$, $y_n \sim x_n \sim |x - \bar{y}|$. This implies:

If $n \geq 3$, then by (2.1), we deduce that

$$\begin{aligned} \int_{\Omega \cap D_2} \frac{y_n}{x_n} G(x, y) \varphi(y) dy & \preceq \|a\|_p \frac{1}{x_n^\lambda |x|^{\mu-\lambda}} \left(\int_{\Omega \cap B(x, cx_n)} \frac{dy}{|x - y|^{(n-2)q}} \right)^{\frac{1}{q}} \\ & \preceq \|a\|_p \frac{x_n^{2-\lambda-\frac{n}{p}}}{|x|^{\mu-\lambda}} \\ & \preceq \|a\|_p \frac{1}{M^{\mu-2+\frac{n}{p}}}. \end{aligned}$$

If $n = 2$, then from (2.1) and (1.18) it follows that

$$\begin{aligned} \int_{\Omega \cap D_2} \frac{y_2}{x_2} G(x, y) \varphi(y) dy & \preceq \|a\|_p \frac{1}{x_2^\lambda |x|^{\mu-\lambda}} \left(\int_{\Omega \cap B(x, cx_n)} (\log(1 + \frac{x_2^2}{|x - y|^2}))^q dy \right)^{\frac{1}{q}} \\ & \preceq \|a\|_p \frac{x_2^{\frac{2}{q}-\lambda}}{|x|^{\mu-\lambda}} \\ & \preceq \|a\|_p \frac{1}{M^{\mu-2+\frac{2}{p}}}. \end{aligned}$$

Hence we conclude that $I(x, M)$ converges to zero as $M \rightarrow \infty$ uniformly on $x \in \mathbb{R}_+^n$. This completes the proof. \square

3. PROOF OF THEOREM 1.3

Recall that $\theta(x) = \frac{x_n}{(|x|+1)^n}$ on \mathbb{R}_+^n .

Proof of Theorem 1.3. Assuming (H1)–(H3), we shall use the Schauder fixed point theorem. Let K be a compact of \mathbb{R}_+^n such that, using (H3), we have

$$0 < \alpha := \int_K \theta(y) p(y) dy < \infty.$$

We put $\beta := \min\{\theta(x) : x \in K\}$. We note that by (2.2) there exists a constant $\alpha_1 > 0$ such that for each $x, y \in \mathbb{R}_+^n$

$$\alpha_1 \theta(x) \theta(y) \leq G(x, y). \quad (3.1)$$

Then from (1.8), we deduce that there exists $a > 0$ such that

$$\alpha_1 \alpha h(a\beta) \geq a. \quad (3.2)$$

On the other hand, since $q \in K^\infty(\mathbb{R}_+^n)$, then by Proposition 2.5 we have that $\|Vq\|_\infty < \infty$. So taking $0 < \delta < \frac{1}{\|Vq\|_\infty}$ we deduce by (1.9) that there exists $\rho > 0$ such that for $t \geq \rho$ we have $f(t) \leq \delta t$. Put $\gamma = \sup_{0 \leq t \leq \rho} f(t)$. So we have that

$$0 \leq f(t) \leq \delta t + \gamma, \quad t \geq 0. \quad (3.3)$$

Furthermore by (2.4), we note that there exists a constant $\alpha_2 > 0$ such that

$$\alpha_2 \theta(x) \leq Vq(x), \quad \forall x \in \mathbb{R}_+^n, \quad (3.4)$$

and from (H2) and Proposition 2.5, we have that $\|V\varphi(\cdot, a\theta)\|_\infty < \infty$. Let

$$b = \max \left\{ \frac{a}{\alpha_2}, \frac{\delta \|V\varphi(\cdot, a\theta)\|_\infty + \gamma}{1 - \delta \|Vq\|_\infty} \right\}$$

and consider the closed convex set

$$\Lambda = \{u \in C_0(\mathbb{R}_+^n) : a\theta(x) \leq u(x) \leq V\varphi(\cdot, a\theta)(x) + bVq(x), \forall x \in \mathbb{R}_+^n\}.$$

Obviously, by (3.4) we have that the set Λ is nonempty. Define the integral operator T on Λ by

$$Tu(x) = \int_{\mathbb{R}_+^n} G(x, y) [\varphi(y, u(y)) + \psi(y, u(y))] dy, \quad \forall x \in \mathbb{R}_+^n.$$

Let us prove that $T\Lambda \subset \Lambda$. Let $u \in \Lambda$ and $x \in \mathbb{R}_+^n$, then by (3.3) we have

$$\begin{aligned} Tu(x) &\leq V\varphi(\cdot, a\theta)(x) + \int_{\mathbb{R}_+^n} G(x, y) q(y) f(u(y)) dy \\ &\leq V\varphi(\cdot, a\theta)(x) + \int_{\mathbb{R}_+^n} G(x, y) q(y) [\delta u(y) + \gamma] dy \\ &\leq V\varphi(\cdot, a\theta)(x) + \int_{\mathbb{R}_+^n} G(x, y) q(y) [\delta (\|V\varphi(\cdot, a\theta)\|_\infty + b\|Vq\|_\infty) + \gamma] dy \\ &\leq V\varphi(\cdot, a\theta)(x) + bVq(x). \end{aligned}$$

Moreover from the monotonicity of h , (3.1) and (3.2), we have

$$\begin{aligned} Tu(x) &\geq \int_{\mathbb{R}_+^n} G(x, y) \psi(y, u(y)) dy \\ &\geq \alpha_1 \theta(x) \int_{\mathbb{R}_+^n} \theta(y) p(y) h(a\theta(y)) dy \\ &\geq \alpha_1 \theta(x) h(a\beta) \int_K \theta(y) p(y) dy \\ &\geq \alpha_1 \alpha h(a\beta) \theta(x) \\ &\geq a\theta(x). \end{aligned}$$

On the other hand, we have that for each $u \in \Lambda$,

$$\varphi(\cdot, u) \leq \varphi(\cdot, a\theta) \quad \text{and} \quad \psi(\cdot, u) \leq [\delta (\|V\varphi(\cdot, a\theta)\| + b\|Vq\|_\infty) + \gamma] q. \quad (3.5)$$

This implies by Proposition (2.5) that $T\Lambda$ is relatively compact in $C_0(\mathbb{R}_+^n)$. In particular, we deduce that $T\Lambda \subset \Lambda$.

Next, we prove the continuity of T in Λ . Let $(u_k)_k$ be a sequence in Λ which converges uniformly to a function u in Λ . Then since φ and ψ are continuous with respect to the second variable, we deduce by the dominated convergence theorem that

$$\forall x \in \mathbb{R}_+^n, Tu_k(x) \rightarrow Tu(x) \quad \text{as } k \rightarrow \infty.$$

Now, since $T\Lambda$ is relatively compact in $C_0(\mathbb{R}_+^n)$, then we have the uniform convergence. Hence T is a compact operator mapping from Λ to itself. So the Schauder fixed point theorem leads to the existence of a function $u \in \Lambda$ such that

$$u(x) = \int_{\mathbb{R}_+^n} G(x, y)[\varphi(y, u(y)) + \psi(y, u(y))]dy, \quad \forall x \in \mathbb{R}_+^n. \tag{3.6}$$

Finally, since q and $\varphi(\cdot, a\theta)$ are in $K^\infty(\mathbb{R}_+^n)$, we deduce by (3.5) and Proposition (2.4), that $y \mapsto \varphi(y, u(y)) + \psi(y, u(y)) \in L^1_{loc}(\mathbb{R}_+^n)$. Moreover, since $u \in C_0(\mathbb{R}_+^n)$, we deduce from (3.6), that $V(\varphi(\cdot, u) + \psi(\cdot, u)) \in L^1_{loc}(\mathbb{R}_+^n)$. Hence u satisfies in the sense of distributions the elliptic equation

$$\Delta u + \varphi(\cdot, u) + \psi(\cdot, u) = 0, \quad \text{in } \mathbb{R}_+^n$$

and so it is a solution of the problem (1.6). □

Example 3.1. Let $\alpha, \beta \geq 0$ such that $0 \leq \alpha + \beta < 1$ and $p \in K^\infty(\mathbb{R}_+^n)$. Then the problem

$$\begin{aligned} \Delta u + p(x)[(u(x))^{-\gamma}(\theta(x))^\gamma + (u(x))^\alpha \log(1 + (u(x))^\beta)] &= 0, \quad \text{in } \mathbb{R}_+^n \\ u &> 0, \quad \text{in } \mathbb{R}_+^n \end{aligned} \tag{3.7}$$

has a solution $u \in C_0(\mathbb{R}_+^n)$ satisfying $a\theta(x) \leq u(x) \leq bVp(x)$, where $a, b > 0$.

Remark 3.2. Taking in Example 3.1 the function $p(x) = \frac{1}{x_n^\lambda(1+|x|)^{\mu-\lambda}}$, for $\lambda < 2 < \mu$, we deduce from [2, 3] that the solution of (3.7) has the following behaviour

- (i) $u(x) \preceq \frac{x^{2-\lambda}}{(1+|x|)^{n+2-2\lambda}}$, if $1 < \lambda < 2$ and $\mu \geq n + 2 - \lambda$
- (ii) $u(x) \preceq \theta(x) \log(\frac{2(1+|x|)^2}{x_n})$, if $\lambda = 1$ and $\mu \geq n + 1$ or $\lambda < 1$ and $\mu = n + 1$.
- (iii) $u(x) \preceq \theta(x)$, if $\lambda < 1$ and $\mu > n + 1$
- (iv) $u(x) \preceq \frac{x_n^{\mu-n}}{(1+|x|)^{2\mu-n-2}}$, if $n < \mu < \min(n + 1, n + 2 - \lambda)$.

4. PROOF OF THEOREM 1.4

In this section, we are interested in the existence of continuous solutions for the problem (1.11). We recall that $\omega(x) = \alpha x_n + (1 - \alpha)$, $x \in \mathbb{R}_+^n$, where $\alpha \in [0, 1]$. We aim to prove Theorem 1.4. So we need the following lemma

Lemma 4.1. *Let q be a nonnegative function in $K^\infty(\mathbb{R}_+^n)$, then the family of functions*

$$\left\{ \int_{\mathbb{R}_+^n} \frac{\omega(y)}{\omega(x)} G(x, y)|\varphi(y)|dy : \varphi \in \mathcal{M}_q \right\}$$

is relatively compact in $C_0(\overline{\mathbb{R}_+^n})$.

Proof. We remark that

$$\frac{\omega(y)}{\omega(x)} = \frac{\alpha y_n + (1 - \alpha)}{\alpha x_n + (1 - \alpha)} \leq \max\left(1, \frac{y_n}{x_n}\right) \leq 1 + \frac{y_n}{x_n}.$$

So the result holds from Propositions 2.5 and 2.6. \square

Proof of Theorem 1.4. Let $\lambda > 0$ and $c := \sup\{\lambda, \|g\|_\infty\}$. Then by (H5), there exists a nonnegative function $q := q_c \in K^\infty(\mathbb{R}_+^n)$, such that the map

$$t \mapsto t(q(x) - \varphi(x, t\omega(x))) \quad (4.1)$$

is continuous and nondecreasing on $[0, c]$. We denote by $h(x) = \alpha\lambda x_n + (1 - \alpha)Hg(x)$. Let

$$\Lambda := \{u \in \mathcal{B}^+(\mathbb{R}_+^n) : \exp(-\alpha q)h \leq u \leq h\}.$$

Note that since for $u \in \Lambda$, we have $u \leq h \leq c\omega$, then (4.1) implies in particular that for $u \in \Lambda$

$$0 \leq \varphi(\cdot, u) \leq q. \quad (4.2)$$

We define the operator T on Λ by

$$Tu(x) := h(x) - V_q(qh)(x) + V_q[(q - \varphi(\cdot, u))u](x).$$

First, we claim that Λ is invariant under T . Indeed, for each $u \in \Lambda$ we have

$$Tu(x) \leq h(x) - V_q(qh)(x) + V_q(qu)(x) \leq h(x).$$

Moreover, by (4.2) and Corollary 2.9, we obtain

$$Tu(x) \geq h(x) - V_q(qh)(x) \geq \exp(-\alpha q)h(x).$$

Next, we prove that the operator T is nondecreasing on Λ . Let $u, v \in \Lambda$ such that $u \leq v$, then from (4.1) we have

$$Tv - Tu = V_q[(q - \varphi(\cdot, v))v - (q - \varphi(\cdot, u))u] \geq 0.$$

Now, we consider the sequence (u_j) defined by $u_0 = h - V_q(qh)$ and $u_{j+1} = Tu_j$ for $j \in \mathbb{N}$. Then since Λ is invariant under T , we obtain obviously that $u_1 = Tu_0 \geq u_0$ and so from the monotonicity of T , we deduce that

$$u_0 \leq u_1 \leq \dots \leq u_j \leq h.$$

Hence by (4.1) and the dominated convergence theorem, we deduce that the sequence (u_j) converges to a function $u \in \Lambda$, which satisfies

$$u(x) = h(x) - V_q(qh)(x) + V_q[(q - \varphi(\cdot, u))u](x).$$

Or, equivalently

$$u - V_q(qu) = (h - V_q(qh)) - V_q(u\varphi(\cdot, u)).$$

Applying the operator $(I + V(q))$ on both sides of the above equality and using (1.14), we deduce that u satisfies

$$u = h - V(u\varphi(\cdot, u)). \quad (4.3)$$

Finally, we need to verify that u is a positive continuous solution for the problem (1.11). Indeed, from (4.2), we have

$$u\varphi(\cdot, u) \leq qh \leq cq\omega. \quad (4.4)$$

This implies by Proposition 2.4 that either u and $u\varphi(\cdot, u)$ are in $L^1_{\text{loc}}(\mathbb{R}_+^n)$. Furthermore, from (4.4), we have that $\frac{1}{\omega}u\varphi(\cdot, u) \in \mathcal{M}_q$. Which implies by Lemma 4.1 that $\frac{1}{\omega}V(u\varphi(\cdot, u)) \in C_0(\overline{\mathbb{R}_+^n})$. In particular, we have $V(u\varphi(\cdot, u)) \in L^1_{\text{loc}}(\mathbb{R}_+^n)$.

Hence, by (4.3), we obtain that u is continuous on \mathbb{R}_+^n and satisfies (in the sense of distributions) the elliptic differential equation

$$\Delta u - u\varphi(\cdot, u) = 0 \text{ in } \mathbb{R}_+^n.$$

On the other hand, since $\frac{1}{\omega}V(u\varphi(\cdot, u)) \in C_0(\overline{\mathbb{R}_+^n})$ and $Hg(x)$ is bounded on \mathbb{R}_+^n and satisfies $\lim_{x_n \rightarrow 0} Hg(x) = g(x')$, we deduce easily that $\lim_{x_n \rightarrow 0} u(x) = (1 - \alpha)g(x')$ and $\lim_{x_n \rightarrow +\infty} \frac{u(x)}{x_n} = \alpha\lambda$. This completes the proof. \square

Example 4.2. Let $\gamma > 1$, $\alpha \in [0, 1]$, $\beta > 0$ and $\lambda < 2 < \mu$. Let g be a nontrivial nonnegative bounded continuous function in \mathbb{R}^{n-1} and $p \in B^+(\mathbb{R}_+^n)$ satisfying

$$p(x) \preceq \frac{1}{(|x| + 1)^{\mu-\lambda} x_n^\lambda (x_n + 1)^{\gamma-1}}.$$

Then the problem

$$\begin{aligned} \Delta u - p(x)u^\gamma(x) &= 0, \quad \text{in } \mathbb{R}_+^n \\ \lim_{x_n \rightarrow 0} u(x) &= (1 - \alpha)g(x'), \\ \lim_{x_n \rightarrow +\infty} \frac{u(x)}{x_n} &= \alpha\beta, \end{aligned}$$

(in the sense of distributions) has a continuous positive solution u satisfying

$$u(x) \sim \alpha\beta x_n + (1 - \alpha)Hg(x).$$

5. PROOF OF THEOREM 1.5

In this section, we need the following standard Lemma. For $u \in B(\mathbb{R}_+^n)$, put $u^+ = \max(u, 0)$.

Lemma 5.1. *Let φ and ψ satisfy (H6)–(H8). Assume that $\varphi \leq \psi$ on $\mathbb{R}_+^n \times \mathbb{R}_+$ and there exist continuous functions u, v on \mathbb{R}_+^n satisfying*

- (a) $\Delta u - \varphi(\cdot, u^+) = 0 = \Delta v - \psi(\cdot, v^+)$ in \mathbb{R}_+^n
- (b) $u, v \in C_b(\mathbb{R}_+^n)$
- (c) $u \geq v$ on $\partial\mathbb{R}_+^n$.

Then $u \geq v$ in \mathbb{R}_+^n .

Proof of Theorem 1.5. An immediate consequence of the comparison principle in Lemma 5.1 is that problem (1.12) has at most one solution in \mathbb{R}_+^n . The existence of a such solution is assured by the Schauder fixed point Theorem. Indeed, to construct the solution, we consider the convex set

$$\Lambda = \{u \in C_b(\mathbb{R}_+^n) : u \leq \|g\|_\infty\}.$$

We define the integral operator T on Λ by

$$Tu(x) = Hg(x) - V(\varphi(\cdot, u^+))(x).$$

Since $Hg(x) \leq \|g\|_\infty$, for $x \in \mathbb{R}_+^n$, we deduce that for each $u \in \Lambda$,

$$Tu \leq \|g\|_\infty, \text{ in } \mathbb{R}_+^n.$$

Furthermore, putting $q = \varphi(\cdot, \|g\|_\infty)$, we have by (H8) that $q \in K^\infty(\mathbb{R}_+^n)$. So by (H6), we deduce that $V(\varphi(\cdot, u^+)) \in V(\mathcal{M}_q)$. This together with the fact that $Hg \in C_b(\mathbb{R}_+^n)$ imply by Proposition 2.5 that $T\Lambda$ is relatively compact in $C_b(\mathbb{R}_+^n)$ and in particular $T\Lambda \subset \Lambda$.

From the continuity of φ with respect to the second variable, we deduce that T is continuous in Λ and so it is a compact operator from Λ to itself. Then by the Schauder fixed point Theorem, we deduce that there exists a function $u \in \Lambda$ satisfying

$$u(x) = Hg(x) - V(\varphi(\cdot, u^+))(x).$$

This implies, using Proposition 2.4 and the fact that $V(\varphi(\cdot, u^+)) \in C_0(\mathbb{R}_+^n)$, that u satisfies in the sense of distributions

$$\begin{aligned} \Delta u - \varphi(\cdot, u^+) &= 0 \\ \lim_{x_n \rightarrow 0} u(x) &= g(x'). \end{aligned}$$

Hence by (H7) and Lemma 5.1, we conclude that $u \geq 0$ in \mathbb{R}_+^n . This completes the proof. \square

Corollary 5.2. *Let φ satisfying (H6)–(H8) and g be a nontrivial nonnegative bounded continuous function in \mathbb{R}^{n-1} . Suppose that there exists a function $q \in K^\infty(\mathbb{R}_+^n)$ such that*

$$0 \leq \varphi(x, t) \leq q(x)t \quad \text{on } \mathbb{R}_+^n \times [0, \|g\|_\infty]. \quad (5.1)$$

Then the solution u of (1.12) given by Theorem 1.5 satisfies

$$e^{-\alpha_q} Hg(x) \leq u(x) \leq Hg(x).$$

Proof. Since u satisfies the integral equation

$$u(x) = Hg(x) - V(\varphi(\cdot, u))(x),$$

using (1.15), we obtain

$$\begin{aligned} u - V_q(qu) &= (Hg - V_q(qHg)) - (V(\varphi(\cdot, u)) - V_q(qV(\varphi(\cdot, u)))) \\ &= (Hg - V_q(qHg)) - V_q(\varphi(\cdot, u)). \end{aligned}$$

That is,

$$u = (Hg - V_q(qHg)) + V_q(qu - \varphi(\cdot, u)).$$

Now since $0 < u \leq \|g\|_\infty$ then by (5.1), the result follows from Corollary 2.9. \square

Example 5.3. Let g be a nontrivial nonnegative bounded continuous function in \mathbb{R}^{n-1} . Let $\sigma > 0$ and $q \in K^\infty(\mathbb{R}_+^n)$. Put $\varphi(x, t) = q(x)t^\sigma$. Then the problem

$$\begin{aligned} \Delta u - q(x)u^\sigma &= 0, \quad \text{in } \mathbb{R}_+^n \\ \lim_{x_n \rightarrow 0} u(x) &= g(x') \end{aligned}$$

(in the sense of distributions) has a positive bounded continuous solution u in \mathbb{R}_+^n satisfying

$$0 \leq Hg(x) - u(x) \leq \|g\|_\infty^\sigma Vq(x).$$

Furthermore, if $\sigma \geq 1$, we have by Corollary 5.2 that for each $x \in \mathbb{R}_+^n$

$$e^{-\alpha_q} Hg(x) \leq u(x) \leq Hg(x).$$

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