

Sharp concentration estimates near criticality for Dirichlet and Neumann problems.

Alberto Saldaña.
(joint work with M. Grossi and H. Tavares)

Nonlinear Analysis and PDEs in Caserta
September 10-14, 2018.

Model problem

Let $n \geq 3$, $p \in (0, \frac{n+2}{n-2})$, and u be a solution of

$$\begin{cases} -\Delta u = |u|^{p-1}u, & \text{in } B, \\ u = 0, & \text{on } \partial B, \end{cases}$$

where $B = \{|x| < 1\} \subset \mathbb{R}^n$.

The Lane-Emden equation (1870)

If $n = 3$, $p \in (0, 5)$, and u is radially symmetric and positive, then $\theta(|x|) = u(x)$, solves the *Lane-Emden equation of index p* ,

$$\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{d\theta(r)}{dr} \right) + \theta(r)^p = 0, \quad \theta(0) = 1,$$

which models spheres in polytropic-convective equilibrium

- $\frac{dM(r)}{dr} = Cr^2 \rho(r)$ (mass continuity),
- $\frac{dP(r)}{dr} = -\frac{G}{r^2} M(r) \rho(r)$ (hydrostatic equilibrium),
- $P(r) = K \rho(r)^{\frac{p+1}{p}}$ (polytropic fluid),
- $\theta(r) = Q \rho(r)^{\frac{1}{p}}$ (change of variables),

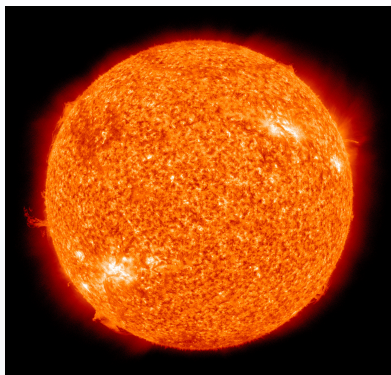
where M is the mass inside S_r , ρ is the density, and P is the pressure.

The Lane-Emden equation

If $n = 3$, $p \in (0, 5)$, and u is radially symmetric and positive, then $\theta(|x|) = u(x)$, solves the *Lane-Emden equation of index p* ,

$$\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{d\theta(r)}{dr} \right) + \theta(r)^p = 0, \quad \theta(0) = 1,$$

which models spheres in polytropic-convective equilibrium.



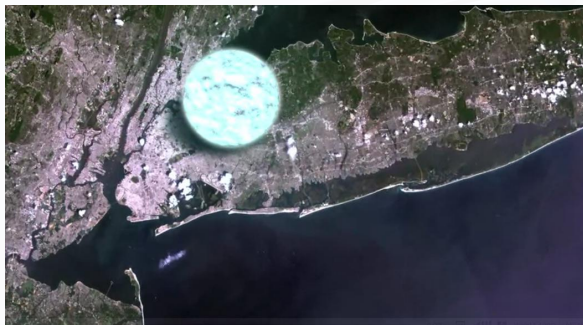
Up to constants:

- θ is the **temperature**.
- θ^{p+1} is the **pressure**.
- The first root r_1 of θ is the star's **radius**.
- $\int_0^{r_1} \theta(r)^p r^2 dr$ is the total **mass**.

The Lane-Emden equation

$$\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{d\theta(r)}{dr} \right) + \theta(r)^p = 0.$$

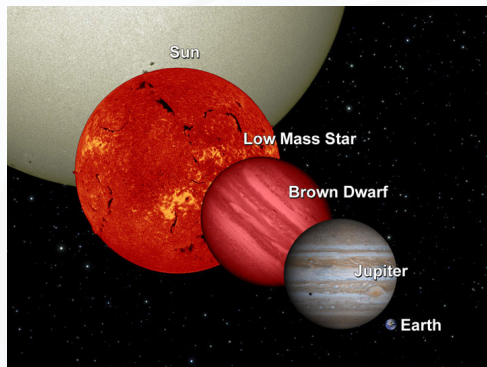
Some values of the polytropic index p are of particular physical importance:
 $p \in (0.5, 1)$ yields a good approximation for a [neutron star](#).



The Lane-Emden equation

$$\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{d\theta(r)}{dr} \right) + \theta(r)^p = 0.$$

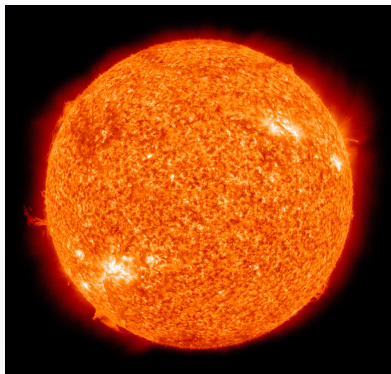
Some values of the polytropic index are of particular physical importance:
 $p \in (1, 1.5)$ yield good approximations for late-type stars (**brown dwarfs**).



The Lane-Emden equation

$$\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{d\theta(r)}{dr} \right) + \theta(r)^p = 0.$$

Some values of the polytropic index are of particular physical importance:



- $p = 3$ yields a good approximation for the Sun.
- As $p \rightarrow 5$, the radius of the star (or the temperature at its core) tends to infinity.

The critical exponent

The problem

$$\begin{cases} -\Delta u = |u|^{\frac{4}{n-2}-\varepsilon} u, & \text{in } B, \\ u = 0, & \text{on } \partial B, \end{cases}$$

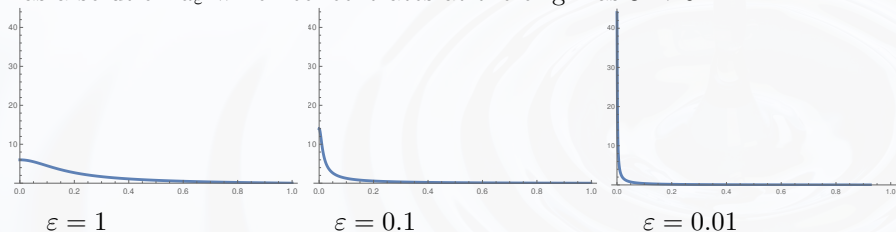
has no non-trivial smooth solutions if $\varepsilon \leq 0$ (due to the Pohozaev identity).

The positive solution

For $\varepsilon > 0$, the problem

$$\begin{cases} -\Delta u_\varepsilon = |u_\varepsilon|^{\frac{4}{n-2}-\varepsilon} u_\varepsilon, & \text{in } B, \\ u_\varepsilon > 0, & \text{in } B, \\ u_\varepsilon = 0, & \text{on } \partial B, \end{cases}$$

has a solution u_ε which concentrates at the origin as $\varepsilon \rightarrow 0$.



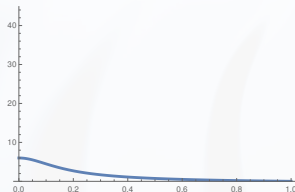
The precise rate ($n = 3$)

In fact, one can compute the *precise rates*

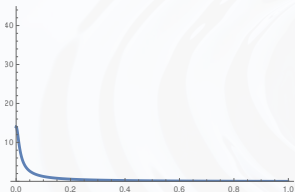
(Atkinson-Peletier, 1987)

$$\lim_{\varepsilon \rightarrow 0} \varepsilon u_\varepsilon^2(0) = \frac{32\sqrt{3}}{\pi}, \quad (u_\varepsilon(0) \sim \varepsilon^{-\frac{1}{2}})$$

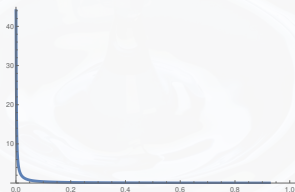
$$\lim_{\varepsilon \rightarrow 0} \varepsilon^{-\frac{1}{2}} u_\varepsilon(x) = \frac{\sqrt[4]{3}\sqrt{\pi}}{4\sqrt{2}} (|x|^{2-n} - 1) \quad \text{for } |x| \in (0, 1] \quad (u_\varepsilon(x) \sim \varepsilon^{\frac{1}{2}}).$$



$\varepsilon = 1$



$\varepsilon = 0.1$



$\varepsilon = 0.01$

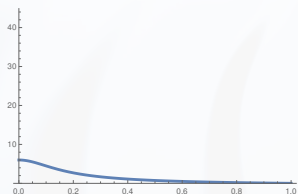
The precise rate (general $n \geq 3$)

In fact, one can compute the *precise rates*

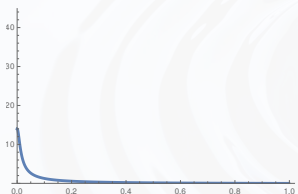
(Atkinson-Peletier, 1987)

$$\lim_{\varepsilon \rightarrow 0} \varepsilon u_\varepsilon^2(0) = (n(n-2))^{\frac{n-2}{2}} \frac{4\Gamma(n)}{(n-2)\Gamma(\frac{n}{2})^2}, \quad (u_\varepsilon(0) \sim \varepsilon^{-\frac{1}{2}})$$

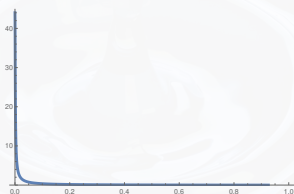
$$\lim_{\varepsilon \rightarrow 0} \varepsilon^{-\frac{1}{2}} u_\varepsilon(x) = (n(n-2))^{\frac{n-2}{4}} \left(\frac{(n-2)\Gamma(\frac{n}{2})^2}{4\Gamma(n)} \right)^{\frac{1}{2}} (|x|^{2-n} - 1) \quad \text{for } |x| \in (0, 1].$$



$\varepsilon = 1$



$\varepsilon = 0.1$



$\varepsilon = 0.01$

The precise rate (revisited)

Two years later:

(Brezis-Peletier, 1989) $\longleftrightarrow -\Delta - \lambda$ for $\lambda \geq 0$ using **PDE tools**

(Pohozahev identity, Green functions, elliptic regularity,...)

And conjectured that something similar should happen in general (starshaped) bounded domains.

$$\begin{cases} -\Delta u_\varepsilon = |u_\varepsilon|^{\frac{4}{n-2}-\varepsilon} u_\varepsilon, & \text{in } \Omega, \\ u_\varepsilon > 0, & \text{in } \Omega, \\ u_\varepsilon = 0, & \text{on } \partial\Omega. \end{cases}$$

Proof of the conjecture

$$\begin{cases} -\Delta u_\varepsilon = n(n-2)|u_\varepsilon|^{\frac{4}{n-2}-\varepsilon}u_\varepsilon, & \text{in } \Omega, \\ u_\varepsilon > 0, & \text{in } \Omega, \\ u_\varepsilon = 0, & \text{on } \partial\Omega. \end{cases}$$

(Rey, 1989), (Han, 1991)

Let u_ε be a solution s.t. $\frac{\int_\Omega |\nabla u_\varepsilon|^2}{\|u_\varepsilon\|_{L^{p+1}}^2} = S_n + o(1)$ as $\varepsilon \rightarrow 0$, then

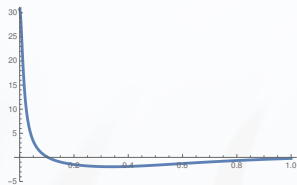
- (i) $\exists x_0 \in \Omega$ s.t. $u \rightarrow 0$ in $C^1(\Omega \setminus \{x_0\})$,
- (ii) $\lim_{\varepsilon \rightarrow 0} \varepsilon \|u_\varepsilon\|_{L^\infty(\Omega)}^2 = 2|\partial B|^2 \left(\frac{n(n-2)}{S_n}\right)^{\frac{n}{2}} |g(x_0, x_0)|$.
- (iii) $\frac{u_\varepsilon(x)}{\sqrt{\varepsilon}} \rightarrow \left(\frac{n(n-2)}{S_n}\right)^{\frac{n}{4}} \frac{(n-2)}{\sqrt{2|g(x_0, x_0)|}} G(x, x_0)$ as $\varepsilon \rightarrow 0$.

Here $g(x, y)$ is the regular part of the **Green function** of Ω .

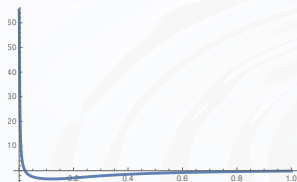
What about radial sign-changing solutions?

$$\begin{cases} -\Delta u_\varepsilon = |u_\varepsilon|^{\frac{4}{n-2}-\varepsilon} u_\varepsilon, & \text{in } B, \\ u_\varepsilon = 0, & \text{on } \partial B. \end{cases}$$

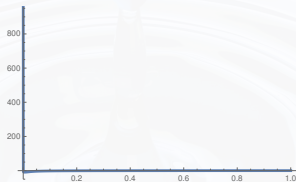
There are infinitely many nodal radial solutions which concentrate as $\varepsilon \rightarrow 0$.



$\varepsilon = 1$



$\varepsilon = 0.6$

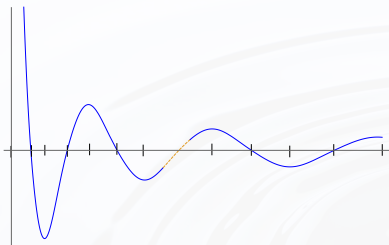


$\varepsilon = 0.1$

Question 1: Can we also obtain sharp estimates for radial nodal solutions?

... or radial Neumann solutions?

$$\begin{cases} -\Delta u_\varepsilon = |u_\varepsilon|^{\frac{4}{n-2}-\varepsilon} u_\varepsilon, & \text{in } B, \\ \partial_\nu u_\varepsilon = 0, & \text{on } \partial B. \end{cases}$$



Question 2: Can we also obtain sharp estimates for radial Neumann solutions?

Note that all (nontrivial) Neumann solutions are sign-changing because

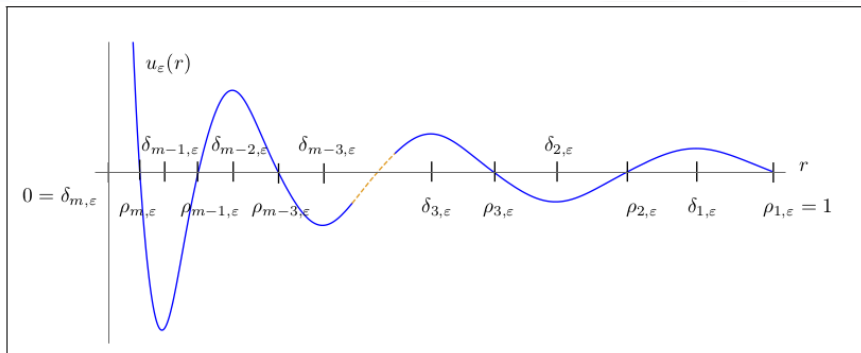
$$\int_B |u_\varepsilon|^{\frac{4}{n-2}-\varepsilon} u_\varepsilon = - \int_B \Delta u_\varepsilon = \int_B \nabla u_\varepsilon \nabla 1 = 0.$$

Theorem (Grossi-S.-Tavares, 2018)

If u_ε is a Dirichlet radial solution with $m - 1$ interior zeros, then

$u_\varepsilon(\delta_{k,\varepsilon}) \sim \varepsilon^{-\frac{1}{2}-(k-1)}$ (maxima and minima), $\delta_{k,\varepsilon} \sim \varepsilon^{\frac{2(n-1)}{n(n-2)} + \frac{2}{n-2}(k-1)}$ (critical points),

$u'_\varepsilon(\rho_{k,\varepsilon}) \sim \varepsilon^{\frac{1}{2} - \frac{n}{n-2}(k-1)}$ (derivatives at roots), $\rho_{k,\varepsilon} \sim \varepsilon^{\frac{2}{n-2}(k-1)}$ (roots).

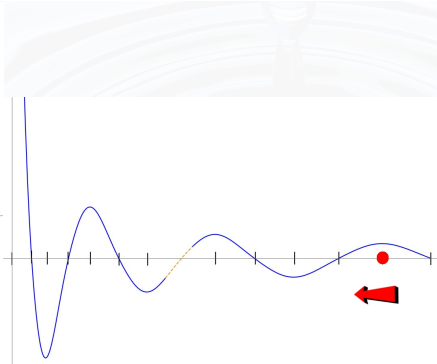
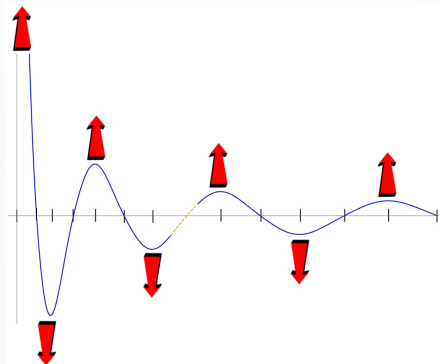


Theorem (Grossi-S.-Tavares, 2018)

If u_ε is a **Dirichlet** radial solution with $m - 1$ interior zeros, then

$u_\varepsilon(\delta_{k,\varepsilon}) \sim \varepsilon^{-\frac{1}{2}-(k-1)}$ (maxima and minima), $\delta_{k,\varepsilon} \sim \varepsilon^{\frac{2(n-1)}{n(n-2)} + \frac{2}{n-2}(k-1)}$ (critical points),

$u'_\varepsilon(\rho_{k,\varepsilon}) \sim \varepsilon^{\frac{1}{2} - \frac{n}{n-2}(k-1)}$ (derivatives at roots), $\rho_{k,\varepsilon} \sim \varepsilon^{\frac{2}{n-2}(k-1)}$ (roots).



Theorem (Grossi-S.-Tavares, 2018)

$$\lim_{\varepsilon \rightarrow 0} |u_\varepsilon(\delta_{k,\varepsilon})| (\kappa_n \varepsilon)^{\frac{2k-1}{2}} = D(k, m) \quad \text{for } k \in \{1, \dots, m\},$$

$$\lim_{\varepsilon \rightarrow 0} \delta_{k,\varepsilon} (\kappa_n \varepsilon)^{-\frac{2(kn-1)}{n(n-2)}} = d(k, m) \quad \text{for } k \in \{1, \dots, m-1\} \text{ if } m \geq 2,$$

$$\lim_{\varepsilon \rightarrow 0} |u'_\varepsilon(\rho_{k,\varepsilon})| (\kappa_n \varepsilon)^{\frac{2kn-3n+2}{2(n-2)}} = Z(k, m) \quad \text{for } k \in \{1, \dots, m\},$$

$$\lim_{\varepsilon \rightarrow 0} \rho_{k,\varepsilon} (\kappa_n \varepsilon)^{-\frac{2(k-1)}{n-2}} = z(k, m) \quad \text{for } k \in \{2, \dots, m\} \text{ if } m \geq 2;$$

where $\kappa_n = (n-2)\Gamma(\frac{n}{2})^2/(4\Gamma(n))$ and

$$D(k, m) = (n(n-2))^{\frac{n-2}{4}} \frac{\Gamma(m-k+1)}{m^{\frac{1}{2}}\Gamma(m)},$$

$$d(k, m) = (m-k)^{\frac{1}{n}} \left(\frac{m^{\frac{1}{2}}\Gamma(m)}{\Gamma(m-k+1)} \right)^{\frac{2}{n-2}},$$

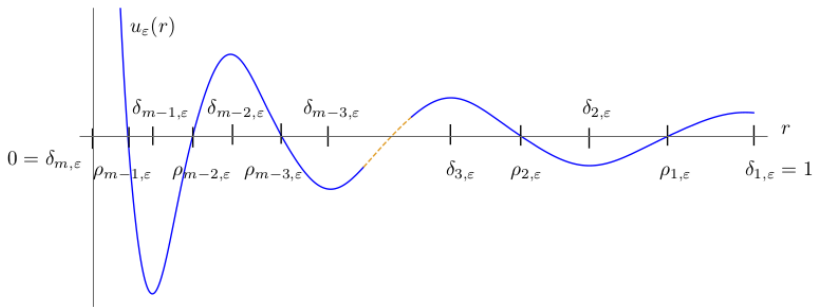
$$Z(k, m) = n^{\frac{n-2}{4}} (n-2)^{\frac{n+2}{4}} (m-k+1)^{\frac{n-1}{n-2}} \left(\frac{\Gamma(m-k+1)}{m^{\frac{1}{2}}\Gamma(m)} \right)^{\frac{n}{n-2}},$$

$$z(k, m) = (m-k+1)^{-\frac{1}{n-2}} \left(\frac{m^{\frac{1}{2}}\Gamma(m)}{\Gamma(m-k+1)} \right)^{\frac{2}{n-2}}.$$

Theorem (Grossi-S.-Tavares, 2018)

If u_ε is a **Neumann** radial solution with $m - 1$ interior zeros, then

$$u_\varepsilon(\delta_{k,\varepsilon}) \sim \varepsilon^{\frac{n-2}{2n} - (k-1)} \text{ (maxima and minima)}, \quad \delta_{k,\varepsilon} \sim \varepsilon^{\frac{2(k-1)}{n-2}} \text{ (critical points)},$$
$$u'_\varepsilon(\rho_{k,\varepsilon}) \sim \varepsilon^{\frac{n-4}{2(n-2)} - \frac{n(k-1)}{n-2}} \text{ (derivatives at roots)}, \quad \rho_{k,\varepsilon} \sim \varepsilon^{\frac{2}{n(n-2)} + \frac{2(k-1)}{n-2}} \text{ (roots)}.$$



Theorem (Grossi-S.-Tavares, 2018)

$$\lim_{\varepsilon \rightarrow 0} |u_\varepsilon(\delta_{k,\varepsilon})| (\kappa_n \varepsilon)^{\frac{2kn-3n+2}{2n}} = \tilde{D}(k, m) \quad \text{for } k \in \{1, \dots, m\},$$

$$\lim_{\varepsilon \rightarrow 0} \delta_{k,\varepsilon} (\kappa_n \varepsilon)^{-\frac{2(k-1)}{n-2}} = \tilde{d}(k, m) \quad \text{for } k \in \{2, \dots, m-1\},$$

$$\lim_{\varepsilon \rightarrow 0} |u'_\varepsilon(\rho_{k,\varepsilon})| (\kappa_n \varepsilon)^{\frac{2kn-3n+4}{2(n-2)}} = \tilde{Z}(k, m) \quad \text{for } k \in \{1, \dots, m-1\},$$

$$\lim_{\varepsilon \rightarrow 0} \rho_{k,\varepsilon} (\kappa_n \varepsilon)^{-\frac{2kn-2n+2}{n(n-2)}} = \tilde{z}(k, m) \quad \text{for } k \in \{1, \dots, m-1\};$$

where $\kappa_n = (n-2)\Gamma(\frac{n}{2})^2/(4\Gamma(n))$ and

$$\tilde{D}(k, m) = (n(n-2))^{\frac{n-2}{4}} (m-1)^{\frac{1}{2} - \frac{1}{n}} \frac{\Gamma(m-k+1)}{\Gamma(m)},$$

$$\tilde{d}(k, m) = (m-1)^{-\frac{1}{n}} (m-k)^{\frac{1}{n}} \left(\frac{\Gamma(m)}{\Gamma(m-k+1)} \right)^{\frac{2}{n-2}},$$

$$\tilde{Z}(k, m) = n^{\frac{n-2}{4}} (n-2)^{\frac{n+2}{4}} (m-1)^{\frac{1}{2}} (m-k)^{-\frac{1}{n-2}} \left(\frac{\Gamma(m-k+1)}{\Gamma(m)} \right)^{\frac{n}{n-2}},$$

$$\tilde{z}(k, m) = (m-1)^{-\frac{1}{n}} (m-k)^{\frac{1}{n-2}} \left(\frac{\Gamma(m)}{\Gamma(m-k+1)} \right)^{\frac{2}{n-2}}.$$

Some remarks

Dirichlet:

$$u_\varepsilon(\delta_{k,\varepsilon}) \sim \varepsilon^{-\frac{1}{2} - (k-1)} \text{ (max. \& min.)}, \quad \delta_{k,\varepsilon} \sim \varepsilon^{\frac{2(n-1)}{n(n-2)} + \frac{2(k-1)}{n-2}} \text{ (critical points)},$$
$$u'_\varepsilon(\rho_{k,\varepsilon}) \sim \varepsilon^{\frac{1}{2} - \frac{n(k-1)}{n-2}} \text{ (derivatives at roots)}, \quad \rho_{k,\varepsilon} \sim \varepsilon^{\frac{2(k-1)}{n-2}} \text{ (roots)}.$$

Neumann:

$$u_\varepsilon(\delta_{k,\varepsilon}) \sim \varepsilon^{\frac{n-2}{2n} - (k-1)} \text{ (max. \& min.)}, \quad \delta_{k,\varepsilon} \sim \varepsilon^{\frac{2(k-1)}{n-2}} \text{ (critical points)},$$
$$u'_\varepsilon(\rho_{k,\varepsilon}) \sim \varepsilon^{\frac{n-4}{2(n-2)} - \frac{n(k-1)}{n-2}} \text{ (derivatives at roots)}, \quad \rho_{k,\varepsilon} \sim \varepsilon^{\frac{2}{n(n-2)} + \frac{2(k-1)}{n-2}} \text{ (roots)}.$$

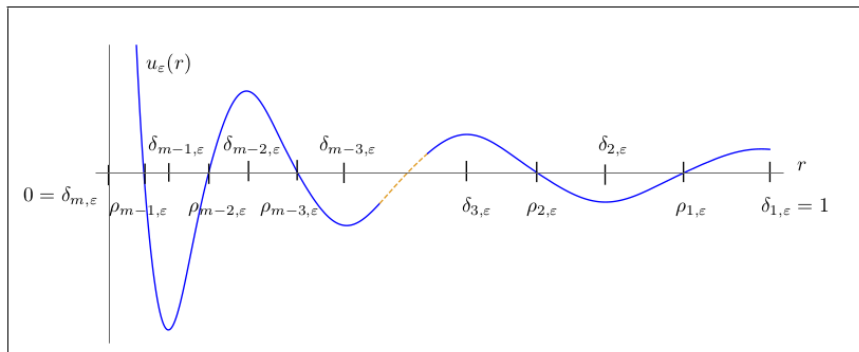
Some remarks

In the Neumann case,

for $n = 3$, $|u'_\varepsilon(\rho_{1,\varepsilon})| \rightarrow \infty$;

for $n = 4$, $|u'_\varepsilon(\rho_{1,\varepsilon})| \rightarrow 4\sqrt{2}$;

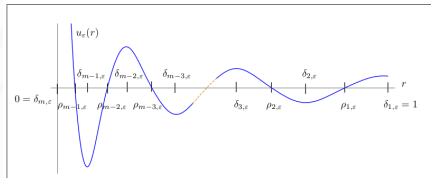
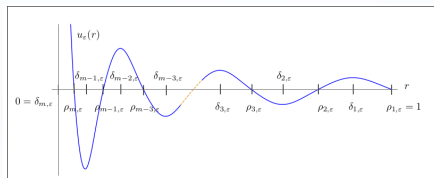
for $n \geq 5$, $u'_\varepsilon(\rho_{1,\varepsilon}) \rightarrow 0$.



Some remarks

Other differences between the Dirichlet $u_{D,\varepsilon}$ and the Neumann $u_{N,\varepsilon}$ solutions:

$$|u_{D,\varepsilon}(\delta_{1,\varepsilon})| \rightarrow \infty, \quad u_{N,\varepsilon}(\delta_{1,\varepsilon}) = u_{N,\varepsilon}(1) \rightarrow 0$$



Some consequences

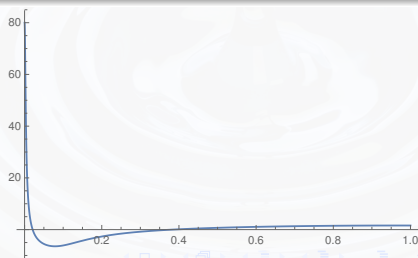
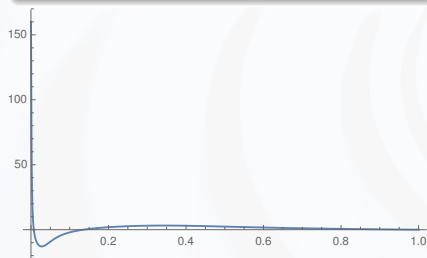
Theorem (Grossi-S.-Tavares, 2018)

If $u_{D,\varepsilon}$ (resp $u_{N,\varepsilon}$) is a Dirichlet (resp. Neumann) radial solution with $m - 1$ interior zeros, then

$$|u_{D,\varepsilon}(x)|(\kappa_n\varepsilon)^{-\frac{1}{2}} = (n(n-2))^{\frac{n-2}{4}} m^{\frac{1}{2}} (|x|^{2-n} - 1) + o(1),$$

$$|u_{N,\varepsilon}(x)|(\kappa_n\varepsilon)^{-\frac{n-2}{2n}} = (n(n-2))^{\frac{n-2}{4}} (m-1)^{\frac{n-2}{2n}} + o(1),$$

where $o(1) \rightarrow 0$ as $\varepsilon \rightarrow 0$, uniformly in compact subsets of $\overline{B} \setminus \{0\}$. In particular, solutions converge uniformly to zero in compact subsets of $\overline{B} \setminus \{0\}$.



Dirichlet tower of bubbles

Theorem (Pistoia-Weth (2005), Contreras-Del Pino (2006))

For $\varepsilon > 0$ small there are $\alpha_k > 0$, $f_\varepsilon \in L^\infty(B)$, and u_ε with $m - 1$ inner nodal spheres such that $-\Delta u_\varepsilon = |u_\varepsilon|^{\frac{4}{n-2}-\varepsilon} u_\varepsilon$ in B , $u_\varepsilon = 0$ on ∂B , and

$$u_\varepsilon(y) = \gamma_n \sum_{k=1}^m (-1)^{k+1} \left(\frac{1}{1 + [\alpha_k \varepsilon^{\frac{1}{2}-k}]^{\frac{4}{n-2}} |y|^2} \right)^{\frac{n-2}{2}} \alpha_k \varepsilon^{\frac{1}{2}-k} - f_\varepsilon(y) \varepsilon^{\frac{1}{2}},$$

for $y \in B$.

$$u(0) \sim \varepsilon^{\frac{1}{2}-m}$$

$$u(y) \sim \varepsilon^{\frac{1}{2}}, y \neq 0$$



Dirichlet tower of bubbles

Theorem (Pistoia-Weth (2005), Contreras-Del Pino (2006))

For $\varepsilon > 0$ small there are $\alpha_k > 0$, $f_\varepsilon \in L^\infty(B)$, and u_ε with $m - 1$ inner nodal spheres such that $-\Delta u_\varepsilon = |u_\varepsilon|^{\frac{4}{n-2}-\varepsilon} u_\varepsilon$ in B , $u_\varepsilon = 0$ on ∂B , and

$$u_\varepsilon(y) = \gamma_n \sum_{k=1}^m (-1)^{k+1} \left(\frac{1}{1 + [\alpha_k \varepsilon^{\frac{1}{2}-k}]^{\frac{4}{n-2}} |y|^2} \right)^{\frac{n-2}{2}} \alpha_k \varepsilon^{\frac{1}{2}-k} - f_\varepsilon(y) \varepsilon^{\frac{1}{2}},$$

for $y \in B$.

Theorem (Grossi-S.-Tavares, 2018)

$$\alpha_k = \frac{\Gamma(m-k+1)}{m^{\frac{1}{2}} \Gamma(m)} \left(\frac{(n-2) \Gamma\left(\frac{n}{2}\right)^2}{4 \Gamma(n)} \right)^{\frac{1}{2}-k},$$

$$\lim_{\varepsilon \rightarrow 0} \|f_\varepsilon - (n(n-2))^{\frac{n-2}{4}} \alpha_0\|_{L^\infty(K)} = 0.$$

Neumann tower of bubbles

Theorem (Grossi-S.-Tavares, 2018)

For $\varepsilon > 0$ small there are $\alpha_k > 0$, $g_\varepsilon \in L^\infty(B)$, and u_ε with $m - 1$ inner nodal spheres such that $-\Delta u_\varepsilon = |u_\varepsilon|^{\frac{4}{n-2}-\varepsilon} u_\varepsilon$ in B , $\partial_\nu u_\varepsilon = 0$ on ∂B , and

$$u_\varepsilon(y) = \gamma_n \sum_{k=1}^m (-1)^{k+1} \left(\frac{1}{1 + [\beta_{k,\varepsilon} \varepsilon^{\frac{n-2}{2n} - (k-1)}]^{\frac{4}{n-2}} |y|^2} \right)^{\frac{n-2}{2}} \beta_{k,\varepsilon} \varepsilon^{\frac{n-2}{2n} - (k-1)} + g_\varepsilon(y) \varepsilon^{1 + \frac{n-2}{2n}},$$

for $y \in B$, where $\beta_{k,\varepsilon} \rightarrow \beta_k$ with

$$\beta_k = (m-1)^{\frac{n-2}{2n}} \frac{\Gamma(m-k+1)}{\Gamma(m)} \left(\frac{(n-2)}{4} \frac{\Gamma(\frac{n}{2})^2}{\Gamma(n)} \right)^{\frac{n-2}{2n} - (k-1)}$$

and g_ε is a function which is uniformly bounded in B .

The problem in the whole space

Theorem (Grossi-S.-Tavares, 2018)

Let $w_\varepsilon \in C^2([0, \infty))$ be the radial solution of

$$-\Delta w_\varepsilon = |w_\varepsilon|^{\frac{4}{n-2}-\varepsilon} w_\varepsilon \quad \text{in } \mathbb{R}^n, \quad w_\varepsilon(0) = 1.$$

Moreover, let $(r_{i,\varepsilon})_{i=1}^\infty$ and $(s_{i,\varepsilon})_{i=1}^\infty$ be respectively the (divergent) increasing sequences of all zeros and critical points of w_ε , such that

$$0 = s_{1,\varepsilon} < r_{1,\varepsilon} < s_{2,\varepsilon} < r_{2,\varepsilon} < \dots < s_{i,\varepsilon} < r_{i,\varepsilon} < \dots$$

Then,

$$\lim_{\varepsilon \rightarrow 0} r_{m,\varepsilon} (\kappa_n \varepsilon)^{\frac{2m-1}{n-2}} = (n(n-2))^{\frac{1}{2}} m^{\frac{1}{2-n}} \Gamma(m)^{-\frac{2}{n-2}} \quad \text{for } m \geq 1,$$

$$\lim_{\varepsilon \rightarrow 0} |w'_\varepsilon(r_{m,\varepsilon})| (\kappa_n \varepsilon)^{\frac{1-mn}{n-2}} = ((n-2)n^{-1})^{\frac{1}{2}} m^{\frac{n-1}{n-2}} \Gamma(m)^{\frac{n}{n-2}} \quad \text{for } m \geq 1,$$

$$\lim_{\varepsilon \rightarrow 0} s_{m,\varepsilon} (\kappa_n \varepsilon)^{\frac{2mn-3n+2}{n(n-2)}} = (n(n-2))^{\frac{1}{2}} (m-1)^{\frac{1}{n}} \Gamma(m)^{-\frac{2}{n-2}} \quad \text{for } m \geq 2,$$

$$\lim_{\varepsilon \rightarrow 0} |w_\varepsilon(s_{m,\varepsilon})| (\kappa_n \varepsilon)^{1-m} = \Gamma(m) \quad \text{for } m \geq 2.$$

A large, faint background image of a water droplet falling into a pool of water, creating concentric ripples. The droplet is at the top, and the ripples expand outwards from the point of impact.

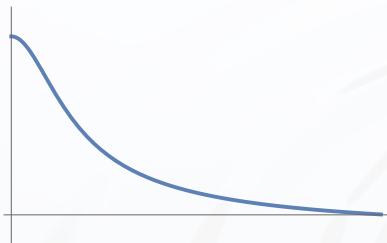
The proof (via induction).

Positive Dirichlet solution: $v_{1,\varepsilon}$

(Atkinson-Peletier, 1987)+(Han,1991)

$$\lim_{\varepsilon \rightarrow 0} \varepsilon^{\frac{1}{2}} v_{1,\varepsilon}(0) = D(1, 1),$$

$$\lim_{\varepsilon \rightarrow 0} \varepsilon^{-\frac{1}{2}} v'_{1,\varepsilon}(1) = R(1, 1).$$



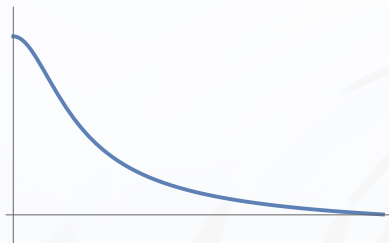
Positive Dirichlet solution: $v_{1,\varepsilon}$

(Atkinson-Peletier, 1987)+(Han,1991)

$$\varepsilon^{\frac{1}{2}} v_{1,\varepsilon}(0) = D(1,1) + o(1),$$

$$\varepsilon^{-\frac{1}{2}} v'_{1,\varepsilon}(1) = R(1,1) + o(1).$$

We have **2 unknowns** and 2 equations.

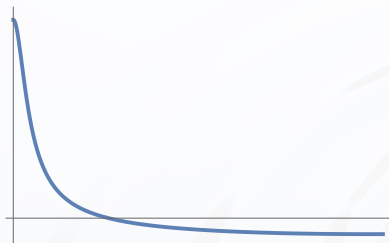


Neumann solution with 1 interior zero: $v_{2,\varepsilon}$

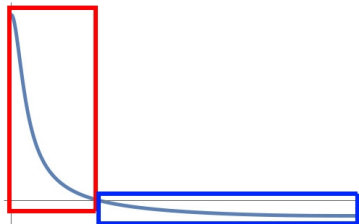
Unknowns:

$$v_{2,\varepsilon}(0), \quad v_{2,\varepsilon}(1), \quad \rho_{1,\varepsilon}, \quad v'_{2,\varepsilon}(\rho_{1,\varepsilon}),$$

We need: Four equations



Neumann solution with 1 interior zero



Rescaling:

$$v_{1,\epsilon}(x) = \rho_{1,\epsilon}^{\frac{2(n-2)}{4-\epsilon(n-2)}} v_{2,\epsilon}(x \rho_{1,\epsilon})$$

(we obtain 2 equations)

Normalization ($\frac{v_{2,\epsilon}(x)}{v_{2,\epsilon}(1)} \rightarrow 1$)

+ Energy estimates

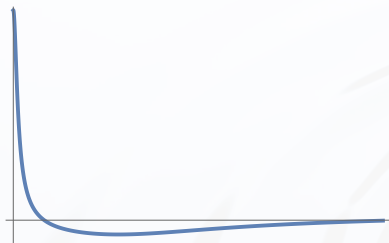
(we obtain the other 2 equations)

Dirichlet solution with 1 interior zero: $v_{3,\varepsilon}$

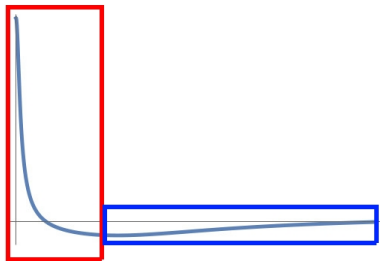
Unknowns:

$$v_{3,\varepsilon}(0), \quad v'_{3,\varepsilon}(1), \quad \rho_{1,\varepsilon}, \quad v'_{3,\varepsilon}(\rho_{1,\varepsilon}), \\ \delta_{1,\varepsilon}, \quad v_{3,\varepsilon}(\delta_{1,\varepsilon})$$

We need: Six equations



Dirichlet solution with 1 interior zero: $v_{3,\varepsilon}$



Rescaling:

$$v_{2,\varepsilon}(x) = \delta_{1,\varepsilon}^{\frac{2(n-2)}{4-\varepsilon(n-2)}} v_{3,\varepsilon}(x\delta_{1,\varepsilon})$$

(we obtain 4 equations)

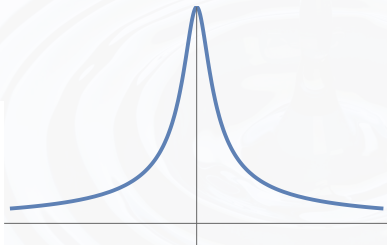
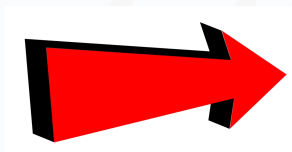
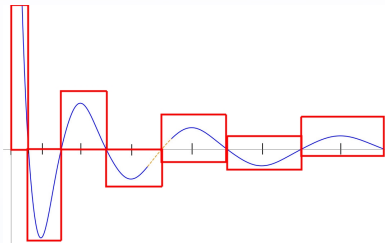
Normalization

+ Pohozahev identity

+ Energy estimates

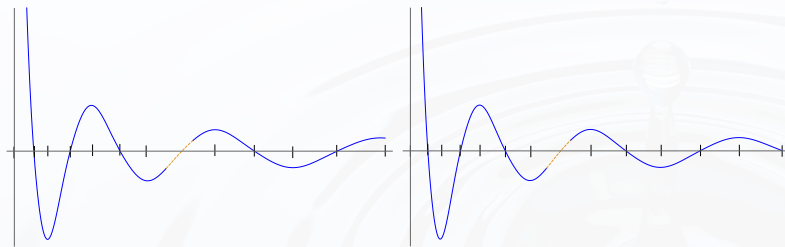
(we obtain the other 2 equations)

Normalization (De Marchis-Ianni-Pacella, 2017)



$$\frac{v_{3,\varepsilon}(u(\delta_{1,\varepsilon})^{\frac{\varepsilon}{2} - \frac{2}{n-2}} x)}{v_{3,\varepsilon}(\delta_{1,\varepsilon})} \rightarrow U(x) = \left(1 + \frac{|x|^2}{n(n-2)}\right)^{\frac{2-n}{2}}$$

Continue inductively: $v_{4,\varepsilon}, v_{5,\varepsilon}, v_{6,\varepsilon}, \dots$



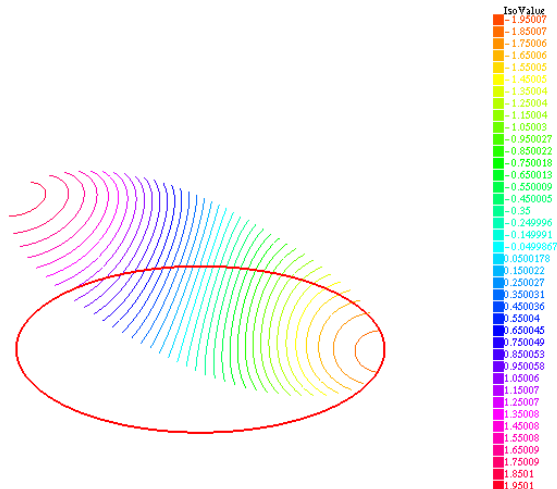
It sounds simple... but it is a computational challenge

The actual computation of the **rates** and **constants**, even for $v_{6,\varepsilon}$, requires hundreds (if not thousands) of basic algebraic manipulations.

To avoid any calculation mistake, we developed an algorithm based on a symbolic calculus software (Mathematica 11.1.1.0) to compute some of the rates and constants, from which general formulas could be deduced, and ultimately shown by induction.

And what about non-radial Neumann solutions?

$$\begin{cases} -\Delta u = |u|^{p-1}u, & \text{in } B, \\ \partial_\nu u = 0, & \text{on } \partial B. \end{cases}$$

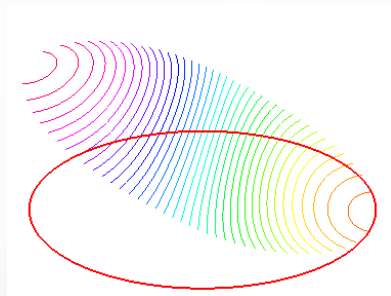


And what about non-radial Neumann solutions?

$$\begin{cases} -\Delta u = |u|^{p-1}u, & \text{in } B, \\ \partial_\nu u = 0, & \text{on } \partial B. \end{cases}$$

Existence of (least-energy) solutions and symmetry breaking:

- Sublinear case: $p \in (0, 1)$
(Parini-Weth, 2015)
- Superlinear case: $p \in (1, \frac{n+2}{n-2})$
(S.-Tavares, 2017)
- Critical case: $p = \frac{n+2}{n-2}$
(Comte-Knaap, 1990)



A high-speed photograph of a water droplet falling into a pool of water, creating a series of concentric ripples. The droplet is captured mid-fall, just above the point of impact, with a smaller droplet trailing behind it. The water surface is highly reflective, showing bright highlights and deep shadows. The overall color palette is light blue and white.

Thank you!

The solution u_ε satisfies the so-called (pointwise) radial Pohozaev identity:

$$\begin{aligned} & \left(\frac{r^n}{2n} (u'_\varepsilon(r))^2 + \frac{n-2}{2n} r^{n-1} u'_\varepsilon(r) u(r) + \frac{r^n}{n(p_\varepsilon+1)} |u_\varepsilon(r)|^{p_\varepsilon+1} \right)' \\ & = r^{n-1} |u_\varepsilon(r)|^{p_\varepsilon+1} \left(\frac{1}{p_\varepsilon+1} - \frac{n-2}{2n} \right) \end{aligned}$$