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ON THE ELLIPTIC EQUATIONS $\Delta u = K(x)u^\sigma$ AND $\Delta u = K(x)e^{2u}$

KUO-SHUNG CHENG AND JENN-TSANN LIN

ABSTRACT. We give some nonexistence results for the equations $\Delta u = K(x)u^\sigma$ and $\Delta u = K(x)e^{2u}$ for $K(x) \geq 0$.

1. Introduction. In this paper we study the elliptic equations

$$(1.1) \quad \Delta u = K(x)u^\sigma \quad \text{in } \mathbf{R}^n$$

and

$$(1.2) \quad \Delta u = K(x)e^{2u} \quad \text{in } \mathbf{R}^n,$$

where $\sigma > 1$ is a constant, $\Delta = \sum_{i=1}^n \partial^2 / \partial x_i^2$ and $K(\cdot)$ is a bounded Hölder continuous function in \mathbf{R}^n . We are concerned with the existence problems of locally bounded and positive solutions for (1.1) and locally bounded solutions for (1.2).

These problems come from geometry. We give a brief description and refer the details to Kazdan and Warner [5] and Ni [13, 14]. Let (M, g) be a Riemannian manifold of dimension n , $n \geq 2$, and $K(\cdot)$ be a given function on M . We ask the following question: can one find a new metric g_1 on M such that K is the scalar curvature of g_1 and g_1 is conformal to g (i.e., $g_1 = \psi g$ for some function $\psi > 0$ on M)? In the case $n \geq 3$, we write $\psi = u^{4/(n-2)}$. Then this problem is equivalent to the problem of finding positive solutions of the equation

$$(1.3) \quad \frac{4(n-1)}{n-2} \Delta u - ku + Ku^{(n+2)/(n-2)} = 0,$$

where Δ , k are the Laplacian and scalar curvature in the g metric, respectively. In the case $M = \mathbf{R}^n$ and $g = (\delta_{ij})$, then $k = 0$ and equation (1.3) reduces to (1.1) with $\sigma = (n+2)/(n-2)$, after an appropriate scaling and sign changing of $K(\cdot)$. In the case $n = 2$, we write $\psi = e^{2u}$. Then this problem is equivalent to the problem of finding locally bounded solutions of the equation

$$(1.4) \quad \Delta u - k + Ke^{2u} = 0,$$

where Δ , k are the Laplacian and Gaussian curvature on M in the g metric. In the case $M = \mathbf{R}^2$ and $g = (\delta_{ij})$, we have $k = 0$ and equation (1.4) reduces to (1.2), after a sign changing of K .

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In [13 and 14], Ni makes major contributions to the existence of solutions for (1.1) and (1.2). After these two papers, there are many improved results published, such as McOwen [10, 11], Naito [12], Kawano, Kusano and Naito [3], Kawano and Kusano [4], Kusano and Oharu [7], Ding and Ni [1], Kusano, Swanson and Usami [8] and Lin [9].

In this paper, we consider the case $K(x) \geq 0$ in (1.1) and (1.2). We obtain some nonexistence results which make the understanding of the case $K(x) \geq 0$ almost complete. We divide this paper into two parts. In Part I, we consider (1.1). Thus we consider the case (1.1) with $n \geq 3$ in §2, (1.1) with $n = 2$ in §3 and (1.1) with $n = 1$ in §4. We consider (1.2) in Part II. Thus we consider the case (1.2) with $n \geq 3$ in §5, (1.2) with $n = 2$ in §6 and (1.2) with $n = 1$ in §7.

We remark that the technique of the proof of the main nonexistence theorem is essentially equivalent to the proof of Keller [6]. We thank the referee for bringing the reference [6] to our attention.

PART I. $\Delta u = K(x)u^\sigma$

2. The case $n \geq 3$. In this case, Ni [13] proves the main existence result: Let K be bounded. If $|K(x)| \leq C/|x|^{2+\epsilon}$ at ∞ for some constants $C > 0$ and $\epsilon > 0$, then equation (1.1) has infinitely many bounded solutions in \mathbf{R}^n with positive lower bounds. Later on, Naito [12] improves the result: If $|K(x)| \leq \phi(|x|)$ for all $x \in \mathbf{R}^n$ and $\int_0^\infty t\phi(t) dt < \infty$, then equation (1.1) has infinite many bounded positive solutions which tend to a positive constant at ∞ . On the other hand, when $K(x) \geq 0$, Ni [13] proves a nonexistence result: If $K(x) \geq C/|x|^{2-\epsilon}$ at ∞ for some constants $C > 0$ and $\epsilon > 0$, then (1.1) does not possess any positive solution in \mathbf{R}^n . Lin [9] proves that it is still true even $\epsilon = 0$. In view of Naito’s existence result, we expect that the following conjecture be true.

CONJECTURE. Let $K(x) \geq \tilde{K}(|x|) \geq 0$ for all $x \in \mathbf{R}^n$ and $\int_0^\infty s\tilde{K}(s) ds = \infty$. Then (1.1) does not possess any positive solution in \mathbf{R}^n .

We give three theorems which almost answer this conjecture completely. Following Ni [13], we define the averages of $u(x) > 0$ and $K(x) \geq 0$ by $\bar{u}(r)$ and $\bar{K}(r)$,

$$(2.1) \quad \bar{u}(r) = \frac{1}{\omega_n r^{n-1}} \int_{|x|=r} u(x) dS,$$

$$(2.2) \quad \bar{K}(r) = \left(\frac{1}{\omega_n r^{n-1}} \int_{|x|=r} \frac{dS}{K(x)^{\mu/\sigma}} \right)^{-\sigma/\mu},$$

where dS denotes the volume element in the surface integral, ω_n denotes the surface area of the unit sphere in \mathbf{R}^n and $1/\mu + 1/\sigma = 1$.

For the sake of completeness, we give another proof of Lin’s result of nonexistence [9] in the following.

THEOREM 2.1. *Let $K(x)$ be a locally Hölder continuous function. If $K(x) \geq 0$ and $\bar{K}(r) \geq C/r^2$ for r large for some constant $C > 0$, then equation (1.1) does not possess any positive solution in \mathbf{R}^n .*

PROOF. Let u be a positive solution of (1.1) in \mathbf{R}^n . Then from Ni [12, Lemma 3.21], we have

$$(2.3) \quad \begin{cases} \bar{u}''(r) + \frac{n-1}{r}\bar{u}'(r) \geq \bar{K}(r)\bar{u}^\sigma(r) & \text{in } (0, \infty), \\ \bar{u}(0) = \alpha > 0, \quad \bar{u}'(0) = 0. \end{cases}$$

Hence we have

$$(2.4) \quad \bar{u}(r) \geq \alpha + \frac{1}{n-2} \int_0^r s\bar{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] \bar{u}^\sigma(s) ds.$$

Now assume that $\bar{K}(r) \geq C/r^2$ for $r \geq R_0$. Let $r > R_0$. Then from (2.4), we have

$$(2.5) \quad \begin{aligned} \bar{u}(r) &\geq \alpha + \frac{1}{n-2} \int_0^{R_0} s\bar{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] \bar{u}^\sigma(s) ds \\ &\quad + \frac{1}{n-2} \int_{R_0}^r s\bar{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] \bar{u}^\sigma(s) ds \\ &\geq \alpha + \frac{1}{n-2} \int_{R_0}^r s\bar{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] \bar{u}^\sigma(s) ds \\ &\geq \alpha + \frac{\alpha^\sigma}{n-2} \cdot C \cdot \left[1 - \left(\frac{1}{2}\right)^{n-2} \right] \cdot \int_{R_0}^{r/2} \frac{1}{s} ds \\ &\geq C_1 \log r \end{aligned}$$

for some $C_1 > 0$ and $r \geq R_1 > 2R_0$. For $R > R_1$ and $R \leq s \leq r \leq 2R$, we have

$$(2.6) \quad 1/2 \leq s/r \leq 1.$$

Hence

$$(2.7) \quad s \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] = \frac{s}{r^{n-2}} [r^{n-2} - s^{n-2}] \geq (n-2) \left(\frac{1}{2}\right)^{n-2} (r-s).$$

From (2.4), (2.5) and (2.7), we obtain

$$(2.8) \quad \bar{u}(r) \geq C_1 \log R + \frac{C_2}{R^2} \int_R^r (r-s)\bar{u}^\sigma(s) ds$$

for $R > R_1$ and $R \leq r \leq 2R$, where $C_2 > 0$ is a constant. Let

$$(2.9) \quad g(r) = C_1 \log R + \frac{C_2}{R^2} \int_R^r (r-s)\bar{u}^\sigma(s) ds.$$

Then

$$(2.10) \quad \begin{aligned} g(R) &= C_1 \log R, \quad g'(R) = 0, \\ g'(r) &= \frac{C_2}{R^2} \int_R^r \bar{u}^\sigma(s) ds \geq 0, \end{aligned}$$

and

$$(2.11) \quad g''(r) = \frac{C_2}{R^2} \bar{u}^\sigma(r) \geq \frac{C_2}{R^2} (g(r))^\sigma.$$

From (2.10) and (2.11), we have

$$2g''(r)g'(r) \geq \frac{2C_2}{R^2}(g(r))^\sigma g'(r),$$

or

$$\frac{d}{dr} \{ [g'(r)]^2 \} \geq \frac{2C_2}{R^2} \frac{d}{dr} \left[\frac{1}{\sigma + 1} g^{\sigma+1}(r) \right].$$

Hence

$$(2.12) \quad [g'(r)]^2 \geq \left(\frac{2C_2}{(\sigma + 1)R^2} \right) [g^{\sigma+1}(r) - g^{\sigma+1}(R)].$$

Let $\beta = C_1 \log R = g(R)$ and $\delta = C_2/R^2$. Then we have

$$[g'(r)]^2 \geq \frac{2\delta}{\sigma + 1} [g^{\sigma+1}(r) - \beta^{\sigma+1}].$$

Thus

$$(2.13) \quad \int_\beta^{g(r)} \frac{dg}{\sqrt{g^{\sigma+1} - \beta^{\sigma+1}}} \geq \left(\frac{2\delta}{\sigma + 1} \right)^{1/2} \int_R^r ds.$$

Let $g(r) = \beta z$, we have

$$(2.14) \quad \int_1^z \frac{dz'}{\sqrt{(z')^{\sigma+1} - 1}} \geq \left(\frac{2\delta}{\sigma + 1} \right)^{1/2} \beta^{(\sigma-1)/2} (r - R).$$

Now if we choose R so large that

$$(2.15) \quad \begin{aligned} \left(\frac{2\delta}{\sigma + 1} \right)^{1/2} \cdot \beta^{(\sigma-1)/2} \cdot R &= \left(\frac{2C_2}{(\sigma + 1)R^2} \right)^{1/2} (C_1 \log R)^{(\sigma-1)/2} \cdot R \\ &= \left(\frac{2C_2}{\sigma + 1} \right)^{1/2} (C_1 \log R)^{(\sigma-1)/2} \\ &> \int_1^\infty \frac{dz}{\sqrt{z^{\sigma+1} - 1}}. \end{aligned}$$

Then there is a $R_c \leq 2R$, such that

$$(2.16) \quad \lim_{r \rightarrow R_c} g(r) = \infty.$$

But $u(R_c) \geq g(R_c) = \infty$. This is a contradiction. This completes the proof of this theorem.

Now we can state our main nonexistence results.

THEOREM 2.2. *Let $K(x) \geq 0$ be a locally Hölder continuous function. If $\bar{K}(r)$ satisfies*

(1) *there exist $\alpha > 0, R_0 > 0$ and $C > 0$, such that*

$$\bar{K}(r) \geq C/r^\alpha \quad \text{for } r \geq R_0,$$

(2) there exist $\varepsilon > 0$ and $P > 2$, such that

$$\int_R^{(P-1)R} r\bar{K}(r) dr \geq \varepsilon \quad \text{for } R \geq R_0,$$

then equation (1.1) does not possess any positive solution in \mathbf{R}^n .

PROOF. Assume that (1.1) has a positive solution $u(x)$ in \mathbf{R}^n . Then as in the proof of Theorem 2.1, we have

$$(2.17) \quad \bar{u}(r) \geq \alpha + \frac{1}{n-2} \int_0^r s\bar{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] \bar{u}^\sigma(s) ds.$$

From assumption (2), we have

$$(2.18) \quad \int_0^\infty s\bar{K}(s) ds = \infty.$$

Hence

$$\bar{u}(r) \geq \alpha + C \int_0^{r/2} \alpha^\sigma s\bar{K}(s) ds$$

and

$$(2.19) \quad \lim_{r \rightarrow \infty} \bar{u}(r) = \infty.$$

Thus we can choose R_0 so large that

$$(2.20) \quad \bar{u}(R_0) \geq 1.$$

Now let $R \geq R_0$. From assumption (2), we have

$$(2.21) \quad \begin{aligned} \bar{u}(PR) &\geq \bar{u}(R) + \frac{1}{n-2} \int_R^{PR} s\bar{K}(s) \left[1 - \left(\frac{s}{PR}\right)^{n-2} \right] \bar{u}^\sigma(R) ds \\ &\geq \bar{u}(R) + \frac{1}{n-2} \cdot \bar{u}^\sigma(R) \cdot \left[1 - \left(\frac{P-1}{P}\right)^{n-2} \right] \cdot \int_R^{(P-1)R} s\bar{K}(s) ds \\ &\geq \bar{u}(R) + C_1 \bar{u}^\sigma(R), \end{aligned}$$

where $1 > C_1 > 0$ and C_1 is a constant.

From (2.20), (2.21) and the fact that $\sigma > 1$, we have

$$(2.22) \quad \bar{u}(P^m R) \geq (1 + C_1)^m \quad \text{for all } R \geq R_0 \text{ and } m \geq 1.$$

Choose $\alpha_1 > 0$ so small that

$$(2.23) \quad \log(1 + C_1) \geq \alpha_1 [\log P + \log(PR_0)].$$

Then

$$(2.24) \quad m \log(1 + C_1) \geq \alpha_1 [m \log P + \log(PR_0)].$$

Hence $(1 + C_1)^m \geq (P^m R)^{\alpha_1}$ for all $m \geq 1$ and $PR_0 \geq R \geq R_0$. This means that $\bar{u}(P^m R) \geq (P^m R)^{\alpha_1}$ for all $m \geq 1$ and $PR_0 \geq R \geq R_0$. Hence

$$(2.25) \quad \bar{u}(r) \geq r^{\alpha_1} \quad \text{for } r \geq R_0.$$

Now we return to (2.21). We have for $R \geq R_0$

$$(2.26) \quad \begin{aligned} \bar{u}(P^m R) &\geq C_1 \bar{u}^\sigma(P^{m-1} R) \geq C_1^{(1+\sigma+\dots+\sigma^{m-1})} \cdot \bar{u}^{\sigma^m}(R) \\ &= C_1^{(\sigma^m - 1)/(\sigma - 1)} \cdot \bar{u}^{\sigma^m}(R), \quad m \geq 1. \end{aligned}$$

Hence

$$(2.27) \quad \begin{aligned} \log(\bar{u}(P^m R)) &\geq \sigma^m \left[\log \bar{u}(R) + \frac{1 - 1/\sigma^m}{\sigma - 1} \log C_1 \right] \\ &\geq \sigma^m \left[\alpha_1 \log R - \frac{1}{\sigma - 1} |\log C_1| \right]. \end{aligned}$$

Choose $C_2 > 0$ and R_1 sufficiently large, such that

$$(2.28) \quad \alpha_1 \log R_1 \geq \frac{1}{\sigma - 1} |\log C_1| + C_2.$$

Then

$$(2.29) \quad \log(\bar{u}(P^m R)) \geq C_2 \sigma^m$$

for $R \geq R_1$ and $m \geq 1$.

Now we can choose α_2 sufficiently small, such that

$$\log \sigma \geq \alpha_2 (\log P + \log PR_1).$$

Then

$$m \log \sigma \geq \alpha_2 (m \log P + \log PR_1), \quad m \geq 1.$$

Hence $\sigma^m \geq (P^m R)^{\alpha_2}$ for $m \geq 1$ and $PR_1 \geq R \geq R_1$. Hence from (2.29), we have

$$\bar{u}(P^m R) \geq \exp[C_2 (P^m R)^{\alpha_2}]$$

for $m \geq 1$ and $PR_1 \geq R \geq R_1$. That is,

$$(2.30) \quad \bar{u}(r) \geq \exp[C_2 r^{\alpha_2}]$$

for $r \geq R_1$. Hence from (2.17), for $r \geq R_1$, we have

$$\begin{aligned} \bar{u}(r) &\geq \bar{u}(R_1) + \frac{1}{n - 2} \int_{R_1}^r s \bar{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] \bar{u}^\sigma(s) ds \\ &= \bar{u}(R_1) + \frac{1}{n - 2} \int_{R_1}^r s \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] [\bar{K}(s) \cdot \bar{u}^{(\sigma-1)/2}(s)] \bar{u}^{(\sigma+1)/2}(s) ds. \end{aligned}$$

Now from (2.30) and the assumption (1), we can choose $R_2 \geq R_1$ so large that

$$\bar{K}(s) \bar{u}^{(\sigma-1)/2}(s) \geq C_3/s^2$$

for $s \geq R_2$ for some constant $C_3 > 0$. Hence we have

$$(2.31) \quad \begin{aligned} \bar{u}(r) &\geq \bar{u}(R_1) + \frac{1}{n - 2} \int_{R_2}^r s [\bar{K}(s) \cdot \bar{u}^{(\sigma-1)/2}(s)] \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] \bar{u}^{(\sigma+1)/2}(s) ds \\ &\geq \bar{u}(R_2) + \frac{1}{n - 2} \int_{R_2}^r s \cdot \frac{C_3}{s^2} \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] \bar{u}^{(\sigma+1)/2}(s) ds. \end{aligned}$$

But from the proof of Theorem 2.1, this is impossible. Hence we complete the proof of this theorem.

THEOREM 2.3. *Let $K(x) \geq 0$ be a locally Hölder continuous function. If $\bar{K}(r)$ satisfies*

- (1) $\int_0^r s \bar{K}(s) ds$ is strictly increasing in $[0, \infty)$ and $\int_0^\infty s \bar{K}(s) ds = \infty$,
- (2) $(s/r)^m \leq \int_0^s t \bar{K}(t) dt / \int_0^r t \bar{K}(t) dt$ for some finite $m > 0$ and for all $r \geq s \geq R_0 > 0$,

then equation (1.1) does not possess any positive solution in \mathbf{R}^n .

In particular, if $\bar{K}(r)$ satisfies (1) and $0 \leq \bar{K}(r) \leq C/r^2$ for $r \geq R_1$ for some constants $C > 0$ and $R_1 > 0$, then $\bar{K}(r)$ also satisfies (2) and hence (1.1) does not possess any positive solution in \mathbf{R}^n .

PROOF. Assume that (1.1) has a positive solution $u(x)$ in \mathbf{R}^n . Then as in the proof of Theorem 2.2, we have (2.17). Let

$$f(r) = \int_0^r s\bar{K}(s) ds = \eta.$$

Then $f: [0, \infty) \rightarrow [0, \infty)$ is one-one and onto. Hence f^{-1} exists and let it be denoted by g . Let

$$t = f(s), \quad \eta = f(r), \quad \bar{u}(g(\eta)) = v(\eta).$$

Then from (2.17), we have

$$(2.32) \quad v(\eta) \geq \alpha + \frac{1}{n-2} \int_0^\eta \left[1 - \left(\frac{g(t)}{g(\eta)} \right)^{(n-2)} \right] v^\sigma(t) dt.$$

From the assumption (2), we have

$$(2.33) \quad g(t)/g(\eta) \leq (t/\eta)^{1/m} \quad \text{for all } \eta \geq t \geq f(R_0).$$

Hence from (2.32) and (2.33), we have

$$(2.34) \quad v(\eta) \geq \bar{u}(R_0) + \frac{1}{n-2} \int_{f(R_0)}^\eta \left[1 - \left(\frac{t}{\eta} \right)^{(n-2)/m} \right] v^\sigma(t) dt.$$

But from Theorem 2.1, this is impossible. Hence (1.1) does not possess any positive solution.

If in addition to condition (1), $\bar{K}(r)$ also satisfies $0 \leq \bar{K}(r) \leq C/r^2$ for $r \geq R_1$. Then we have

$$\frac{d}{dr} \left(\frac{\int_0^r t\bar{K}(t) dt}{r} \right) = \frac{r^2\bar{K}(r) - \int_0^r t\bar{K}(t) dt}{r^2} \leq \frac{C - \int_0^r t\bar{K}(t) dt}{r^2}$$

for $r \geq R_1$. Thus we can choose $R_2 \geq R_1$ so large that

$$C - \int_0^r t\bar{K}(t) dt \leq 0 \quad \text{for } r \geq R_2.$$

Hence $\int_0^r t\bar{K}(t) dt/r$ is monotonically decreasing for $r \geq R_2$. Thus $\bar{K}(r)$ satisfies condition (2) for $r \geq s \geq R_2$.

This completes the proof of this theorem.

THEOREM 2.4. Let $K(x) \geq 0$ be a locally Hölder continuous function in \mathbf{R}^n and $\tilde{K}(t)$ be a locally Hölder continuous function in $[0, \infty)$.

Let the average $\bar{K}(r)$ of $K(x)$ in the sense of (2.2) satisfy:

$$\begin{aligned} \bar{K}(r) &\geq \tilde{K}(r - \beta_i) \quad \text{if } \alpha_i + \beta_i \leq r \leq \alpha_{i+1} + \beta_i, \\ \bar{K}(r) &\geq 0 \quad \text{if } \alpha_{i+1} + \beta_i < r < \alpha_{i+1} + \beta_{i+1} \end{aligned}$$

for $i = 0, 1, 2, \dots$, where $\{\alpha_i\}_{i=0}^\infty$ is a strictly increasing sequence satisfying $\alpha_0 = 0$ and $\lim_{n \rightarrow \infty} \alpha_n = \infty$ and $\{\beta_i\}_{i=0}^\infty$ is a nondecreasing sequence satisfying $\beta_0 = 0$ and $\beta_i/\alpha_i \leq M$ for some constant $M > 0$ and $i = 1, 2, \dots$. If

$$(2.35) \quad \begin{cases} u''(r) + \frac{n-1}{r}u'(r) = \tilde{K}(r)u^\sigma(r) & \text{in } (0, \infty), \\ u(0) = \alpha > 0, \quad u'(0) = 0 \end{cases}$$

does not possess any solution in $[0, \infty)$ for all $\alpha > 0$, then (1.1) does not possess any positive solution in \mathbf{R}^n .

PROOF. Assume that (1.1) has a positive solution $u(x)$ in \mathbf{R}^n . Then as in the proof of Theorem 2.2, we have

$$(2.36) \quad \bar{u}(r) \geq \alpha + \frac{1}{n-2} \int_0^r s\bar{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] \bar{u}^\sigma(s) ds.$$

Now we define the function v by

$$(2.37) \quad v(r) = \bar{u}(r + \beta_i) \quad \text{if } \alpha_i \leq r < \alpha_{i+1}$$

for $i = 0, 1, 2, \dots$. We shall prove that

$$(2.38) \quad v(r) \geq \alpha + \frac{A}{n-2} \int_0^r s\tilde{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2} \right] v^\sigma(s) ds,$$

where A is a positive constant depending only on the constant M . To prove (2.38), let $\alpha_i \leq r \leq \alpha_{i+1}$. Then from (2.36), we have

$$\begin{aligned} \bar{u}(r + \beta_i) &\geq \alpha + \frac{1}{n-2} \int_0^{r+\beta_i} s\bar{K}(s) \left[1 - \left(\frac{s}{r + \beta_i}\right)^{n-2} \right] \bar{u}^\sigma(s) ds \\ &\geq \alpha + \frac{1}{n-2} \int_0^{\alpha_1} s\bar{K}(s) \left[1 - \left(\frac{s}{r + \beta_i}\right)^{n-2} \right] \bar{u}^\sigma(s) ds \\ &\quad + \frac{1}{n-2} \int_{\alpha_1+\beta_1}^{\alpha_2+\beta_1} s\bar{K}(s) \left[1 - \left(\frac{s}{r + \beta_i}\right)^{n-2} \right] \bar{u}^\sigma(s) ds \\ &\quad + \dots \\ &\quad + \frac{1}{n-2} \int_{\alpha_i+\beta_i}^{r+\beta_i} s\bar{K}(s) \left[1 - \left(\frac{s}{r + \beta_i}\right)^{n-2} \right] \bar{u}^\sigma(s) ds \\ &= \alpha + \frac{1}{n-2} \int_0^{\alpha_1} s\bar{K}(s) \left[1 - \left(\frac{s}{r + \beta_i}\right)^{n-2} \right] \bar{u}^\sigma(s) ds \\ &\quad + \frac{1}{n-2} \int_{\alpha_1}^{\alpha_2} (s + \beta_1) \bar{K}(s + \beta_1) \left[1 - \left(\frac{s + \beta_1}{r + \beta_i}\right)^{n-2} \right] \bar{u}^\sigma(s + \beta_1) ds \\ &\quad + \dots \\ &\quad + \frac{1}{n-2} \int_{\alpha_i}^r (s + \beta_i) \bar{K}(s + \beta_i) \left[1 - \left(\frac{s + \beta_i}{r + \beta_i}\right)^{n-2} \right] \bar{u}^\sigma(s + \beta_i) ds. \end{aligned}$$

But for $1 \leq j \leq i$,

$$1 - \left(\frac{s + \beta_j}{r + \beta_i}\right)^{n-2} \geq 1 - \left(\frac{s + \beta_i}{r + \beta_i}\right)^{n-2} = \frac{(1 + \beta_i/r)^{n-2} - (s/r + \beta_i/r)^{n-2}}{(1 + \beta_i/r)^{n-2}}$$

$$\geq \frac{1 - (s/r)^{n-2}}{(1 + \beta_i/\alpha_i)^{n-2}} \geq A[1 - (s/r)^{n-2}].$$

Hence we have

$$\begin{aligned} \bar{u}(r + \beta_i) &\geq \alpha + \frac{A}{n-2} \int_0^{\alpha_1} s\tilde{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2}\right] \bar{u}^\sigma(s) ds \\ &\quad + \frac{A}{n-2} \int_{\alpha_1}^{\alpha_2} s\tilde{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2}\right] \bar{u}^\sigma(s + \beta_1) ds \\ &\quad + \dots \\ &\quad + \frac{A}{n-2} \int_{\alpha_i}^r s\tilde{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2}\right] \bar{u}^\sigma(s + \beta_i) ds. \end{aligned}$$

Hence (2.38) is true for all $r \in [0, \infty)$. Let $\tilde{v} = A^{1/(\sigma-1)}v$ and $\tilde{\alpha} = A^{1/(\sigma-1)}\alpha$. Then (2.38) becomes

$$\tilde{v}(r) \geq \tilde{\alpha} + \frac{1}{n-2} \int_0^r sK(s) \left[1 - \left(\frac{s}{r}\right)^{n-2}\right] \tilde{v}^\sigma(s) ds.$$

Now let X denote the locally convex space of all continuous functions on $[0, \infty)$ with the usual topology and consider the set

$$Y = \{y \in X: \tilde{\alpha} \leq y(r) \leq \tilde{v}(r) \text{ for } r \geq 0\},$$

where \tilde{v} is defined above. Clearly, Y is a closed convex subset of X . Define the mapping T by

$$(2.39) \quad Ty(r) = \tilde{\alpha} + \frac{1}{n-2} \int_0^r s\tilde{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2}\right] y^\sigma(s) ds.$$

If $y \in Y$, then $\tilde{\alpha} \leq y(r) \leq \tilde{v}(r)$. Hence we have

$$Ty(r) = \tilde{\alpha} + \frac{1}{n-2} \int_0^r s\tilde{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2}\right] y^\sigma(s) ds \geq \tilde{\alpha}$$

and

$$Ty(r) \leq \tilde{\alpha} + \frac{1}{n-2} \int_0^r s\tilde{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2}\right] \tilde{v}^\sigma(s) ds \leq \tilde{v}(r).$$

Thus T maps Y into itself. Let $\{y_m\}_{m=1}^\infty \subset Y$ be a sequence which converges to y in X . Then $\{y_m\}$ converges uniformly to y on any compact interval of $[0, \infty)$. Since

$$(2.40) \quad |Ty_m(r) - Ty(r)| \leq \frac{1}{n-2} \int_0^r s\tilde{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2}\right] |y_m^\sigma(s) - y^\sigma(s)| ds,$$

we have $\{Ty_m\}$ converges uniformly to Ty on any compact interval of $[0, \infty)$. Hence T is a continuous mapping from Y into Y . On the other hand, we have

$$(2.41) \quad (Ty)'(r) = \int_0^r \left(\frac{s}{r}\right)^{n-1} \tilde{K}(s) y^\sigma(s) ds.$$

Hence for any fixed $R > 0$, TY is a uniformly bounded and equicontinuous family of functions defined on $[0, R]$. Hence TY is relatively compact. Thus we can use the Schauder-Tychonoff fixed point theorem (see Edwards [2, p. 161]) to conclude that T has a fixed point $y \in Y$. This fixed point y satisfies the integral equation

$$y(r) = \tilde{\alpha} + \frac{1}{n-2} \int_0^r s \tilde{K}(s) \left[1 - \left(\frac{s}{r} \right)^{n-2} \right] y^\sigma(s) ds.$$

Hence (2.35) has a solution for this $\tilde{\alpha}$. This is a contradiction. The theorem is proved. Q.E.D.

3. The case $n = 2$. In this case, we consider only the situation $K(x) \geq 0$ in (1.1). Kawano, Kusano and Naito [3] obtain the following existence result: Let $K(x) \geq 0$ be a locally Hölder continuous function which is positive in some neighborhood of the origin. If

$$K(x) \leq \tilde{K}(|x|) \quad \text{for all } x \in \mathbf{R}^2$$

and

$$\int_1^\infty s (\log s)^\sigma \tilde{K}(s) ds < \infty.$$

Then equation (1.1) has infinitely many positive solutions in \mathbf{R}^2 with logarithmic growth at infinity.

To our knowledge, there seems no known nonexistence result. Our nonexistence results are

THEOREM 3.1. *Let $K(x) \geq 0$ be a locally Hölder continuous function in \mathbf{R}^2 . Let the average $\bar{K}(r)$ of $K(x)$ in the sense of (2.2) satisfy*

$$(3.1) \quad \bar{K}(r) \geq C/r^2 (\log r)^{\sigma+1} \quad \text{for } r \geq R_0.$$

Then equation (1.1) does not possess any positive solution in \mathbf{R}^2 .

PROOF. Assume that (1.1) has a positive solution $u(x)$ in \mathbf{R}^2 . Then we have

$$(3.2) \quad \begin{cases} \bar{u}''(r) + \bar{u}'(r)/r \geq \bar{K}(r) \bar{u}^\sigma(r), \\ \bar{u}(0) = \alpha > 0, \quad \bar{u}'(0) = 0, \end{cases}$$

where \bar{u} and \bar{K} are defined in (2.1) and (2.2). From (3.2), $\bar{u}(r)$ satisfies the integral equation

$$(3.3) \quad \bar{u}(r) \geq \alpha + \int_0^r s \log\left(\frac{r}{s}\right) \bar{K}(s) \bar{u}^\sigma(s) ds.$$

Without loss of generality, we assume that $K(0) > 0$ and hence $\bar{K}(0) > 0$. Thus we have from (3.3)

$$(3.4) \quad \begin{aligned} \bar{u}(r) &\geq \alpha + \int_0^1 s \log\left(\frac{r}{s}\right) \bar{K}(s) \bar{u}^\sigma(s) ds + \int_1^r s \log\left(\frac{r}{s}\right) \bar{K}(s) \bar{u}^\sigma(s) ds \\ &\geq \alpha + \int_0^1 s \log r \bar{K}(s) \bar{u}^\sigma(s) ds \\ &\geq \alpha + \alpha^\sigma \cdot \log r \cdot \int_0^1 s \bar{K}(s) ds \\ &\geq \alpha + C_1 \log r \end{aligned}$$

for $r \geq 1$ and a constant $C_1 > 0$.

Now consider $r \geq e$. We have

$$\begin{aligned}
 (3.5) \quad \bar{u}(r) &\geq \alpha + \int_0^1 s \log\left(\frac{r}{s}\right) \bar{K}(s) \bar{u}^\sigma(s) ds \\
 &\quad + \int_e^r s \log\left(\frac{r}{s}\right) \bar{K}(s) \bar{u}^\sigma(s) ds \\
 &\geq C_1 \log r + \int_e^r s \log\left(\frac{r}{s}\right) \bar{K}(s) \bar{u}^\sigma(s) ds.
 \end{aligned}$$

Let $v(r) = \bar{u}(r)/\log r$ for $r \geq e$. Then from (3.5), we have

$$(3.6) \quad v(r) \geq C_1 + \int_e^r s \left(1 - \frac{\log s}{\log r}\right) \bar{K}(s) (\log s)^\sigma v^\sigma(s) ds.$$

Let $t = \log s$, $\eta = \log r$ and $v(e^\eta) = v(r) = \bar{v}(\eta)$. Then (3.6) becomes

$$(3.7) \quad \bar{v}(\eta) \geq C_1 + \int_1^\eta t \left(1 - \frac{t}{\eta}\right) e^{2t} \bar{K}(e^t) t^{\sigma-1} \bar{v}^\sigma(t) dt.$$

Let $\tilde{K}(t) = e^{2t} \bar{K}(e^t) t^{\sigma-1}$. Then from (3.1), we have

$$\tilde{K}(t) \geq C/t^2 \quad \text{for } t \geq \exp(R_0)$$

and

$$(3.8) \quad \bar{v}(\eta) \geq C_1 + \int_1^\eta t \left(1 - \frac{t}{\eta}\right) \tilde{K}(t) \bar{v}^\sigma(t) dt.$$

Using a similar argument as in the proof of Theorem 2.1, we obtain a contradiction. This completes the proof of this theorem. Q.E.D.

THEOREM 3.2. *Let $K(x) \geq 0$ be a locally Hölder continuous function in \mathbf{R}^2 . Let the average $\bar{K}(r)$ of $K(x)$ in the sense of (2.2) satisfy*

(3.9) *There exist $\epsilon > 0$, $P > 2$ and $R_0 > 0$, such that*

$$\int_{e^R}^{e^{(P-1)R}} s \bar{K}(s) (\log s)^\sigma ds \geq \epsilon \quad \text{for all } R \geq R_0.$$

(3.10) *There exist $\alpha > 0$, $R_1 > 0$ and $C > 0$, such that*

$$\bar{K}(s) \geq C/s^2 (\log s)^{(\sigma+\alpha)} \quad \text{for all } s \geq R_1.$$

Then equation (1.1) does not possess any positive solution in \mathbf{R}^2 .

PROOF. Assume that (1.1) has a positive solution $u(x)$ in \mathbf{R}^2 . As in the proof of Theorem 3.1, we have (3.3)–(3.7). Hence

$$(3.11) \quad \bar{v}(\eta) \geq C_1 + \int_1^\eta t \left(1 - \frac{t}{\eta}\right) \tilde{K}(t) \bar{v}^\sigma(t) dt.$$

But from (3.9) and (3.10), $\tilde{K}(t)$ satisfies

$$(3.12) \quad \int_R^{(P-1)R} t \tilde{K}(t) dt \geq \epsilon \quad \text{for all } R \geq R_0,$$

$$(3.13) \quad \tilde{K}(s) \geq C/t^{(1+\alpha)} \quad \text{for all } t \geq \log R_1.$$

Using a similar argument as in the proof of Theorem 2.2, we obtain a contradiction. This completes the proof. Q.E.D.

THEOREM 3.3. *Let $K(x) \geq 0$ be a locally Hölder continuous function in \mathbf{R}^2 . Let the average $\bar{K}(r)$ of $K(x)$ in the sense of (2.2) satisfy*

$$(3.14) \quad \int_0^r s\bar{K}(s)(\log s)^\sigma ds \text{ is strictly increasing on } [0, \infty) \text{ and}$$

$$\int_0^\infty s\bar{K}(s)(\log s)^\sigma ds = \infty,$$

$$(3.15) \quad \left(\frac{\log s}{\log r}\right)^m \leq \int_0^s t\bar{K}(t)(\log t)^\sigma dt / \int_0^r t\bar{K}(t)(\log t)^\sigma dt$$

for some $m > 0$ and for all $r \geq s \geq R_0 > 0$. Then equation (1.1) does not possess any positive solution in \mathbf{R}^2 . In particular, if $\bar{K}(r)$ satisfies (3.14) and $0 \leq \bar{K}(r) \leq C/r^2(\log r)^{\sigma+1}$ for $r \geq R_1$ for some constants $C > 0$ and $R_1 > 0$, then $\bar{K}(r)$ also satisfies (3.15) and hence (1.1) does not possess any positive solution in \mathbf{R}^2 .

PROOF. Assume that (1.1) has a positive solution $u(x)$ in \mathbf{R}^2 . As in the proof of Theorem 3.1, we have (3.3)–(3.7). Hence we obtain (3.8) or (3.11). But now $\tilde{K}(t)$ satisfies

$$(3.15) \quad \int_1^\infty t\tilde{K}(t) dt \text{ is strictly increasing in } [1, \infty) \text{ and}$$

$$\int_1^\infty t\tilde{K}(t) dt = \infty,$$

$$(3.16) \cdot \left(\frac{s}{\eta}\right)^m \leq \int_1^s t\tilde{K}(t) dt / \int_1^\eta t\tilde{K}(t) dt$$

for some $m > 0$ and for all $\eta \geq s \geq \log R_0$.

Using a similar argument as in the proof of Theorem 2.3, we obtain a contradiction. This completes the proof. Q.E.D.

THEOREM 3.4. *Let $K(x) \geq 0$ be a locally Hölder continuous function in \mathbf{R}^2 and $\tilde{K}(t)$ be a locally Hölder continuous function in $[0, \infty)$. Let the average $\bar{K}(r)$ of $K(x)$ in the sense of (2.2) satisfy*

$$\begin{aligned} \bar{K}(r) &\geq 0 \quad \text{if } \alpha_{i+1} + \beta_i < r < \alpha_{i+1} + \beta_{i+1}, \\ \bar{K}(r) &\geq \tilde{K}(r - \beta_i) \quad \text{if } \alpha_i + \beta_i \leq r \leq \alpha_{i+1} + \beta_i \end{aligned}$$

for $i = 0, 1, 2, \dots$, where $\{\alpha_i\}_{i=0}^\infty$ is a strictly increasing sequence satisfying $\alpha_0 = 0$ and $\lim_{n \rightarrow \infty} \alpha_n = \infty$ and $\{\beta_i\}_{i=0}^\infty$ is a nondecreasing sequence satisfying $\beta_0 = 0$ and $\beta_i/\alpha_i \leq M$ for some $M > 0$ for all $i \geq 1$. If

$$(3.17) \quad \begin{cases} u''(r) + u'(r)/r = \tilde{K}(r)u^\sigma(r) & \text{in } (0, \infty), \\ u(0) = \alpha > 0, \quad u'(0) = 0 \end{cases}$$

does not possess any solution in $[0, \infty)$ for all $\alpha > 0$, then (1.1) does not possess any positive solution in \mathbf{R}^2 .

PROOF. The proof is very similar to that of Theorem 2.4. Hence we only sketch the proof. Assume that (1.1) has a positive solution in \mathbf{R}^2 . Then we have

$$(3.18) \quad \bar{u}(r) \geq \alpha + \int_0^r s \log\left(\frac{r}{s}\right) \bar{K}(s) \bar{u}^\sigma(s) ds.$$

Let

$$v(r) = \bar{u}(r + \beta_i) \quad \text{if } \alpha_i \leq r < \alpha_{i+1}$$

for $i = 0, 1, 2, \dots$. Then

$$(3.19) \quad v(r) \geq \alpha + A \cdot \int_0^r s \log\left(\frac{r}{s}\right) \tilde{K}(s) v^\sigma(s) ds.$$

Let X denote the locally convex space of all continuous function on $[0, \infty)$ with the usual topology and consider the set

$$Y = \{y \in X: \tilde{\alpha} \leq y(r) \leq \bar{v}(r) \text{ for } r \geq 0\}.$$

Define the mapping T by

$$(3.20) \quad (Ty)(r) = \tilde{\alpha} + \int_0^r s \log\left(\frac{r}{s}\right) \tilde{K}(s) y^\sigma(s) ds.$$

We can prove that $TY \subset Y$ and T is continuous. Furthermore TY is relatively compact. Hence T has a fixed point in Y . Thus (3.17) has a solution for this given $\tilde{\alpha} > 0$. This is a contradiction. The proof is complete. Q.E.D.

4. The case $n = 1$. In this case, we also consider only the situation $K(x) \geq 0$ in (1.1). We give a main existence result which have an extension to the higher-dimensional case. We also give some nonexistence results which may have applications.

THEOREM 4.1. *Let $K(x) \geq 0$ be a Hölder continuous (actually only continuous is sufficient) function in \mathbf{R} . If $K(0) > 0$*

$$(4.1) \quad \int_{-\infty}^{\infty} |x|^\sigma K(x) dx < \infty,$$

then (1.1) has infinitely many positive solutions in \mathbf{R} with linear growth at $|x| = \infty$.

PROOF. We shall seek solutions u such that $u(0) = \alpha > 0$ and $u'(0) = 0$. Consider now $x \geq 0$. Then equation (1.1) with $u(0) = \alpha > 0$ and $u'(0) = 0$ is equivalent to the integral equation

$$(4.2) \quad u(x) = \alpha + \int_0^x (x - t)K(t)u^\sigma(t) dt, \quad x \geq 0.$$

Now choose α so small that

$$(4.3) \quad 2^\sigma \alpha^{(\sigma-1)} \int_0^1 K(t) dt \leq \frac{1}{2},$$

$$(4.4) \quad 2^\sigma \alpha^{(\sigma-1)} \int_1^\infty K(t)t^\sigma dt \leq \frac{1}{2}.$$

Let

$$A(x) = \begin{cases} 2\alpha & \text{if } 0 \leq x \leq 1, \\ 2\alpha x & \text{if } 1 \leq x. \end{cases}$$

As in the proofs of Theorems 2.4 and 3.4, we let X denote the locally convex space of all continuous functions on $[0, \infty)$ with the usual topology and consider the set

$$Y = \{y \in X: \alpha \leq y(x) \leq A(x) \text{ for } x \geq 0\}.$$

Clearly, Y is a closed convex subset of X . Let the mapping T be defined by

$$(4.5) \quad (Ty)(x) = \alpha + \int_0^x (x - t)K(t)y^\sigma(t) dt, \quad x \geq 0.$$

If $y \in Y$, then $\alpha \leq y(x) \leq A(x)$. Hence we have

$$(4.6) \quad \begin{aligned} (Ty)(x) &= \alpha + \int_0^x (x - t)K(t)y^\sigma(t) dt \\ &\geq \alpha + \int_0^x (x - t)K(t)\alpha^\sigma dt \geq \alpha. \end{aligned}$$

On the other hand, for $0 \leq x \leq 1$, we have

$$(4.7) \quad \begin{aligned} (Ty)(x) &= \alpha + \int_0^x (x - t)K(t)y^\sigma(t) dt \\ &\leq \alpha + \int_0^1 K(t)(2\alpha)^\sigma dt \\ &= \alpha \left[1 + 2^\sigma \alpha^{(\sigma-1)} \int_0^1 K(t) dt \right] \\ &\leq \alpha \left[1 + \frac{1}{2} \right] \leq 2\alpha = A(x). \end{aligned}$$

For $1 \leq x$, we have

$$(4.8) \quad \begin{aligned} (Ty)(x) &= \alpha + \int_0^1 (x - t)K(t)y^\sigma(t) dt + \int_1^x (x - t)K(t)y^\sigma(t) dt \\ &\leq \alpha + x \int_0^1 K(t)(2\alpha)^\sigma dt + x \int_1^\infty K(t)(2\alpha t)^\sigma dt \\ &\leq \alpha x + \alpha x \left[2^\sigma \alpha^{(\sigma-1)} \int_0^1 K(t) dt \right] + \alpha x \left[2^\sigma \alpha^{(\sigma-1)} \int_1^\infty K(t)t^\sigma dt \right] \\ &\leq \alpha x \left[1 + \frac{1}{2} + \frac{1}{2} \right] \leq 2\alpha x = A(x). \end{aligned}$$

Thus T maps Y into itself. Now let $\{y_m\}_{m=1}^\infty \subset Y$ be a sequence which converges to y in X . Then $\{y_m\}$ converges uniformly to y on any compact interval of $[0, \infty)$. But

$$(4.9) \quad |Ty_m(x) - Ty(x)| \leq \int_0^x (x - t)K(t)|y_m^\sigma(t) - y^\sigma(t)| dt,$$

we conclude that $\{Ty_m\}$ converges uniformly to Ty on any compact interval of $[0, \infty)$. Hence T is a continuous mapping from Y into Y . As in the proof of Theorem 2.4, the precompactness of T can be verified by

$$(4.10) \quad \begin{aligned} |(Ty)'(x)| &\leq \int_0^x K(t)y^\sigma(t) dt \\ &\leq \int_0^\infty K(t)(2\alpha)^\sigma t^\sigma dt < \infty. \end{aligned}$$

Thus T has a fixed point $y \in Y$. This fixed point y is a solution of equation (1.1) for $x \geq 0$ with $y(0) = \alpha$ and $y'(0) = 0$.

Similarly, we can find a solution of equation (1.1) for $x \leq 0$ with $y(0) = \alpha$ and $y'(0) = 0$ if α is sufficiently small. Now let $y(x)$ be the solution of (1.1) in \mathbf{R} with

$y(0) = \alpha, y'(0) = 0$. Then

$$\begin{aligned}
 (4.11) \quad 2\alpha x &\geq y(x) = \alpha + \int_0^x (x-t)K(y)y^\sigma(t) dt \\
 &\geq \alpha + \int_0^1 (x-1)K(t)\alpha^\sigma dt \\
 &\geq \alpha + k_1(x-1) \geq k_2x
 \end{aligned}$$

for x large. Hence y grows linearly at $|x| = \infty$. Now we can choose a smaller $y(0)$, such as $y(0) = \alpha/2$ to obtain another solution. This completes the proof of this theorem. Q.E.D.

We can apply this theorem to the higher-dimensional case as used in Ni [13, 14] and Kawano, Kusano and Naito [3].

THEOREM 4.2. *Let $K(x) \geq 0$ be a locally Hölder continuous function in $\mathbf{R}^n = \mathbf{R} \times \mathbf{R}^{n-1}$. Let $\phi_*(x_1)$ and $\phi^*(x_1)$ be two locally Hölder continuous function in \mathbf{R} . If*

$$(4.12) \quad 0 \leq \phi_*(x_1) \leq K(x) \leq \phi^*(x_1) \quad \text{for all } x = (x_1, x') \in \mathbf{R} \times \mathbf{R}^{n-1},$$

$$(4.13) \quad \phi_*(0) > 0 \quad \text{and} \quad \int_{-\infty}^{\infty} |x_1|^\sigma \phi^*(x_1) dx_1 < \infty,$$

then equation (1.1) has infinitely many positive solutions in \mathbf{R}^n which are unbounded.

PROOF. Consider the equations

$$(4.14) \quad d^2\tilde{v}/dx_1^2 = \phi^*(x_1)\tilde{v}^\sigma,$$

$$(4.15) \quad d^2\tilde{w}/dx_1^2 = \phi_*(x_1)\tilde{w}^\sigma.$$

From the proof of Theorem 4.1 we see that (4.14) and (4.15) have unbounded solutions (linear growth at ∞) \tilde{v} and \tilde{w} . We can choose \tilde{v} and \tilde{w} such that $\tilde{v}(x_1) \leq \tilde{w}(x_1)$ for all $x_1 \in \mathbf{R}$. Now let

$$(4.16) \quad v(x_1, x') = \tilde{v}(x_1) \quad \text{and} \quad w(x_1, x') = \tilde{w}(x_1).$$

Then from (4.12), we have

$$\begin{aligned}
 \Delta v - K(x)v^\sigma &= \frac{d^2\tilde{v}(x_1)}{dx_1^2} - K(x)\tilde{v}^\sigma(x_1) \\
 &= [\phi^*(x_1) - K(x)]\tilde{v}^\sigma(x_1) \geq 0, \\
 \Delta w - K(x)w^\sigma &= \frac{d^2\tilde{w}(x_1)}{dx_1^2} - K(x)\tilde{w}^\sigma(x_1) \\
 &= [\phi_*(x_1) - K(x)]\tilde{w}^\sigma(x_1) \leq 0
 \end{aligned}$$

in \mathbf{R}^n . Hence $v(x_1, x')$ and $w(x_1, x')$ are, respectively, a subsolution and a supersolution of (1.1) in \mathbf{R}^n . Since $v(x_1, x') \leq w(x_1, x')$ in \mathbf{R}^n , from Theorem 2.10 of Ni [13], it follows that (1.1) has a positive solution $u(x)$ in \mathbf{R}^n such that $\tilde{v}(x_1) \leq u(x_1, x') \leq \tilde{w}(x_1)$. It is easy to see that $k_1|x_1| \leq u(x_1, x') \leq k_2|x_1|$ for $|x_1|$ large for some positive constants k_1 and k_2 . This completes the proof of the theorem. Q.E.D.

Now let u be a positive function in \mathbf{R} and $K(x) \geq 0$ in \mathbf{R} . Define for $r \geq 0$

$$(4.17) \quad \bar{u}(r) = (u(r) + u(-r))/2,$$

$$(4.18) \quad \bar{K}(r) = \left[\frac{1}{2} (K(r)^{-\sigma'/\sigma} + K(-r)^{-\sigma'/\sigma}) \right]^{-\sigma/\sigma'}$$

where $1/\sigma + 1/\sigma' = 1$. It is easy to see that

$$(4.19) \quad \bar{u}(0) = u(0) \quad \text{and} \quad \bar{u}'(0) = 0$$

if u is also continuously differentiable.

THEOREM 4.3. *Let $K(x) \geq 0$ be a continuous function in \mathbf{R} . If the average $\bar{K}(r)$ of $K(x)$ in the sense (4.18) satisfies*

$$(4.20) \quad \bar{K}(r) \geq C/r^{(\sigma+1)}$$

for $r \geq R_0$ for some constant $C > 0$, then equation (1.1) does not possess any positive solution in \mathbf{R} .

PROOF. Assume that $u(x)$ is a positive solution of (1.1) in \mathbf{R} . Then we have

$$(4.21) \quad \bar{u}''(r) = \frac{u''(r) + u''(-r)}{2} = \frac{1}{2} [K(r)u^\sigma(r) + K(-r)u^\sigma(-r)].$$

But

$$(4.22) \quad \begin{aligned} \bar{u}(r) &= \frac{1}{2} [u(r) + u(-r)] \\ &\leq \left[\frac{1}{2} (K(r)u^\sigma(r) + K(-r)u^\sigma(-r)) \right]^{1/\sigma} \\ &\quad \cdot \left[\frac{1}{2} (K^{-\sigma'/\sigma}(r) + K^{-\sigma'/\sigma}(-r)) \right]^{1/\sigma'}. \end{aligned}$$

Hence

$$(4.23) \quad \frac{1}{2} (K(r)u^\sigma(r) + K(-r)u^\sigma(-r)) \geq \bar{K}(r)\bar{u}^\sigma(r).$$

Thus we have

$$(4.24) \quad \begin{cases} \bar{u}''(r) \geq \bar{K}(r)\bar{u}^\sigma(r) & \text{for } r > 0, \\ \bar{u}(0) = \alpha > 0, \quad \bar{u}'(0) = 0. \end{cases}$$

Hence \bar{u} satisfies

$$(4.25) \quad \bar{u}(r) \geq \alpha + \int_0^r (r-t)\bar{K}(t)\bar{u}^\sigma(t) dt.$$

Without loss of generality, we may assume that $K(0) > 0$ and hence $\bar{K}(0) > 0$. Thus for $r \geq 2$, we have

$$(4.26) \quad \begin{aligned} \bar{u}(r) &\geq \alpha + \int_0^1 (r-t)\bar{K}(t)\bar{u}^\sigma(t) dt + \int_1^r (r-t)\bar{K}(t)\bar{u}^\sigma(t) dt \\ &\geq \alpha + \left(\alpha^\sigma \cdot \int_0^1 \left(1 - \frac{t}{r}\right) \bar{K}(t) dt \right) \cdot r + \int_1^r (r-t)\bar{K}(t)\bar{u}^\sigma(t) dt \\ &\geq C_1 \cdot r + \int_1^r (r-t)\bar{K}(t)\bar{u}^\sigma(t) dt, \end{aligned}$$

where

$$C_1 = \alpha^\sigma \cdot \int_0^1 \left(1 - \frac{1}{2}\right) \bar{K}(t) dt = \alpha^\sigma \cdot \frac{1}{2} \cdot \int_0^1 \bar{K}(t) dt > 0.$$

Now let $\bar{u}(r) = v(r) \cdot r$ for $r \geq 2$. We obtain

$$(4.27) \quad v(r) \geq C_1 + \int_1^r t \left(1 - \frac{t}{r}\right) \bar{K}(t) t^{(\sigma-1)} v^\sigma(t) dt.$$

Letting $\tilde{K}(t) = \bar{K}(t)t^{(\sigma-1)}$. Then from (4.20), we have

$$(4.28) \quad \tilde{K}(t) \geq C/t^2 \quad \text{for } t \geq R_0$$

and

$$(4.29) \quad v(r) \geq C_1 + \int_1^r t \tilde{K}(t) \left(1 - \frac{t}{r}\right) v^\sigma(t) dt.$$

From the proof of Theorem 2.1, we see that it is impossible to have a function v defined in $[2, \infty)$ satisfying (4.29). This completes the proof. Q.E.D.

THEOREM 4.4. *Let $K(x) \geq 0$ be a continuous function in \mathbf{R} . If the average $\bar{K}(r)$ of $K(r)$ in the sense (4.18) satisfies*

$$(4.30) \quad \text{there exist } \alpha > 0, R_0 > 0 \text{ and } C > 0 \text{ such that}$$

$$\bar{K}(r) \geq C/r^{(\sigma+\alpha)} \quad \text{for } r \geq R_0,$$

$$(4.31) \quad \text{there exist } \varepsilon > 0 \text{ and } P > 2 \text{ such that}$$

$$\int_R^{(P-1)R} r^\sigma \bar{K}(r) dr \geq \varepsilon \quad \text{for } R \geq R_0.$$

Then equation (1.1) does not possess any positive solution in \mathbf{R} .

PROOF. Assume on the contrary that (1.1) has a positive solution $u(x)$ in \mathbf{R} . Then as in the proof of Theorem 4.3, we have (4.24)–(4.27). But now $\tilde{K}(r) = r^{(\sigma-1)}\bar{K}(r)$ satisfies

$$(4.32) \quad \tilde{K}(r) \geq C/r^{(1+\alpha)} \quad \text{for } r \geq R_0,$$

$$(4.33) \quad \int_R^{(P-1)R} r \tilde{K}(r) dr \geq \varepsilon \quad \text{for } R \geq R_0.$$

But from the proof of Theorem 2.2, there is no positive function v satisfying (4.27). This contradiction proves the theorem. Q.E.D.

THEOREM 4.5. *Let $K(x) \geq 0$ be a continuous function in \mathbf{R} . Let the average $\bar{K}(r)$ of $K(x)$ in the sense (4.18) satisfy*

$$(4.34) \quad \int_0^r s^\sigma \bar{K}(s) ds \text{ is strictly increasing in } [0, \infty) \text{ and}$$

$$\int_0^\infty s^\sigma \bar{K}(s) ds = \infty,$$

$$(4.35) \quad \left(\frac{s}{r}\right)^m \leq \int_0^s t^\sigma \bar{K}(t) dt / \int_0^r t^\sigma \bar{K}(t) dt \text{ for some } m > 0 \text{ and}$$

for all $r \geq s \geq R_0 > 0$.

Then equation (1.1) does not possess any positive solution in \mathbf{R} . In particular, if $\bar{K}(r)$ satisfies (4.34) and $0 \leq \bar{K}(r) \leq C/r^{(\sigma+1)}$ for $r \geq R_1$ for some constants $C > 0$ and $R_1 > 0$, then $\bar{K}(r)$ also satisfies (4.35) and hence (1.1) does not possess any positive solution in \mathbf{R} .

PROOF. Assume on the contrary that (1.1) has a positive solution $u(x)$ in \mathbf{R} . Then as in the proof of Theorem 4.3, we have (4.24)–(4.27). Now the function $\tilde{K}(r) = r^{(\sigma-1)}\bar{K}(r)$ satisfies the assumptions of Theorem 2.3. Hence there is no positive function v satisfying (4.27). This contradiction proves the theorem. Q.E.D.

THEOREM 4.6. Let $K(x) \geq 0$ be a continuous function in \mathbf{R} and $\tilde{K}(r)$ be a continuous function in $[0, \infty)$. Let the average $\bar{K}(r)$ of $K(x)$ in the sense (4.18) satisfy

$$\begin{aligned} \bar{K}(r) &\geq 0 \quad \text{if } \alpha_{i+1} + \beta_i < r < \alpha_{i+1} + \beta_{i+1}, \\ \bar{K}(r) &\geq \tilde{K}(r - \beta_i) \quad \text{if } \alpha_i + \beta_i \leq r \leq \alpha_{i+1} + \beta_i \end{aligned}$$

for $i = 0, 1, 2, \dots$, where $\{\alpha_i\}_{i=0}^\infty$ is a strictly increasing sequence satisfying $\alpha_0 = 0$ and $\lim_{n \rightarrow \infty} \alpha_n = \infty$, and $\{\beta_i\}_{i=0}^\infty$ is a nondecreasing sequence satisfying $\beta_0 = 0$ and $\beta_i/\alpha_i \leq M$ for some $M > 0$ and for $i \geq 1$. If

$$(4.36) \quad \begin{cases} u''(r) = \tilde{K}(r)u^\sigma(r) & \text{in } (0, \infty), \\ u(0) = \alpha > 0, \quad u'(0) = 0 \end{cases}$$

does not possess any positive solution in $[0, \infty)$ for all $\alpha > 0$, then (1.1) does not possess any positive solution in \mathbf{R} .

PROOF. Assume that (1.1) has a positive solution $u(x)$ in \mathbf{R} . Then we have as in the proof of Theorem 4.3,

$$(4.37) \quad \bar{u}(r) \geq \alpha + \int_0^r (r-t)\bar{K}(t)\bar{u}^\sigma(t) dt.$$

Let

$$(4.38) \quad v(r) = \bar{u}(r + \beta_i) \quad \text{if } \alpha_i \leq r < \alpha_{i+1}$$

for $i = 0, 1, 2, \dots$. As in the proof of Theorem 2.4, we have

$$(4.39) \quad v(r) \geq \alpha + \int_0^r (r-t)\tilde{K}(t)v^\sigma(t) dt.$$

Now we can let X denote the locally convex space of all continuous functions on $[0, \infty)$ with the usual topology and consider the set

$$(4.40) \quad Y = \{y \in X: \alpha \leq y(r) \leq v(r) \text{ for } r \geq 0\},$$

where v is defined in (4.38). Clearly, Y is a closed convex subset of X . We define the mapping T by

$$(4.41) \quad (Ty)(r) = \alpha + \int_0^r (r-t)\tilde{K}(t)y^\sigma(t) dt.$$

Then it is easy to verify that (i) $TY \subset Y$, (ii) T is continuous and (iii) TY is precompact. Hence T has a fixed point in Y . Thus (4.36) has a solution for this α . This contradiction completes the proof. Q.E.D.

PART II. $\Delta u = K(x)e^{2u}$

5. **The case $n \geq 3$.** In this case, the existence results are very similar to that of §2. Ni [14] proves that, if $|K(x)| \leq C/|x_1|^l$ for $|x_1|$ large and uniformly in x_2 for some $l > 2$, then equation (1.2) possesses infinitely many bounded solutions in $\mathbf{R}^n = \mathbf{R}^m \times \mathbf{R}^{n-m}$, where $x = (x_1, x_2)$ and $m \geq 3$. Later on, Kusano and Oharu [7] extend the result to the case where $|K(x)| \leq K(|x_1|)$ for all $x = (x_1, x_2) \in \mathbf{R}^m \times \mathbf{R}^{n-m}$ and $\int_0^\infty t\tilde{K}(t) dt < \infty$. On the other hand, when $K(x) \geq 0$ in (1.2), Oleinik [15] shows that if $K(x) \geq C/|x|^P$ at infinity for some $P < 2$, then (1.2) has no solution in \mathbf{R}^n . The case when $K(x)$ behaves like $C/|x|^2$ at infinity is left unsettled for $n \geq 3$. In this section, we give several theorems to settle the nonexistence question of (1.2), in particular we settle the case when $K(x)$ behaves like $C/|x|^2$ at infinity.

We need some notations first. Let u be a smooth function in \mathbf{R}^n and $K(x) \geq 0$ be a continuous function in \mathbf{R}^n . Following Ni [13] and Sattinger [16], we define the averages of u and K by $\bar{u}(r)$ and $\bar{K}(r)$,

$$(5.1) \quad \bar{u}(r) = \frac{1}{\omega_n r^{n-1}} \int_{|x|=r} u(x) dS,$$

$$(5.2) \quad \bar{K}(r) = \left(\frac{1}{\omega_n r^{n-1}} \int_{|x|=r} \frac{dS}{K(x)} \right)^{-1}.$$

We have

LEMMA 5.1. *Let $u(x)$ be a solution of (1.2) in \mathbf{R}^n and $K(x) \geq 0$. Then $\bar{u}(r)$ satisfies*

$$(5.3) \quad \begin{cases} \bar{u}''(r) + \frac{n-1}{r} \bar{u}'(r) \geq \bar{K}(r)e^{2\bar{u}(r)}, & r \in (0, \infty), \\ \bar{u}(0) = u(0), & \bar{u}'(0) = 0. \end{cases}$$

PROOF. From the definition of \bar{u} , we have

$$\bar{u}'(r) = \frac{1}{\omega_n} \int_{|\xi|=1} \nabla u(r\xi) \cdot \xi dS = \frac{1}{\omega_n r^{n-1}} \int_{|x|=r} \sum_i u_{x_i} \xi_i dS.$$

Thus,

$$(5.4) \quad \begin{aligned} &\omega_n (r^{n-1} \bar{u}'(r) - R^{n-1} \bar{u}'(R)) \\ &= \int_D \Delta u dx = \int_R^r \left(\int_{|x|=t} \Delta u dS \right) dt \end{aligned}$$

where $D = \{x \in \mathbf{R}^n: R < |x| < r\}$. Hence we have

$$(5.5) \quad \omega_n (r^{n-1} \bar{u}'(r))' = \int_{|x|=r} \Delta u dS = \int_{|x|=r} K(x) e^{2u(x)} dS.$$

Now Jensen's and Cauchy-Schwarz's inequalities give

$$(5.6) \quad \begin{aligned} e^{2\bar{u}(r)} &= (e^{\bar{u}(r)})^2 \leq \left(\frac{1}{\omega_n r^{n-1}} \int_{|x|=r} e^{u(x)} dS \right)^2 \\ &\leq \left(\frac{1}{\omega_n r^{n-1}} \int_{|x|=r} K(x) e^{2u(x)} dS \right) \left(\frac{1}{\omega_n r^{n-1}} \int_{|x|=r} \frac{dS}{K(x)} \right). \end{aligned}$$

Hence

$$(5.7) \quad \frac{1}{\omega_n r^{n-1}} \int_{|x|=r} K(x) e^{2u(x)} dS \geq \bar{K}(r) e^{2\bar{u}(r)}.$$

Combining (5.5) and (5.7), we obtain the first equation of (5.3). $\bar{u}(0) = u(0)$ and $\bar{u}'(0) = 0$ can also be easily obtained. This completes the proof. Q.E.D.

Now we can state our main nonexistence theorems.

THEOREM 5.1. *Let $K(x) \geq 0$ be a locally Hölder continuous function in \mathbf{R}^n . If $\bar{K}(r)$, as defined in (5.2), satisfies*

$$(5.8) \quad \bar{K}(r) \geq C/r^2$$

for $r \geq R_0$ for some constant $C > 0$, then equation (1.2) does not possess any locally bounded solution in \mathbf{R}^n .

PROOF. Assume that u is a locally bounded solution of (1.2) in \mathbf{R}^n . Then the average \bar{u} satisfies (5.3) from Lemma 5.1. Let $\bar{u}(0) = u(0) = \alpha$. Then \bar{u} also satisfies

$$(5.9) \quad \bar{u}'(r) \geq \int_0^r \left(\frac{s}{r}\right)^{n-1} \bar{K}(s) e^{2\bar{u}(s)} ds,$$

$$(5.10) \quad \bar{u}(r) \geq \alpha + \frac{1}{n-2} \int_0^r s \bar{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2}\right] e^{2\bar{u}(s)} ds.$$

Hence

$$(5.11) \quad \begin{aligned} \bar{u}(r) &\geq \alpha + \frac{1}{n-2} \int_0^{r/2} s \bar{K}(s) \left[1 - \left(\frac{1}{2}\right)^{n-2}\right] e^{2\alpha} ds \\ &= \alpha + \frac{1}{n-2} \cdot e^{2\alpha} \cdot \left[1 - \left(\frac{1}{2}\right)^{n-2}\right] \cdot \int_0^{r/2} s \bar{K}(s) ds. \end{aligned}$$

Thus there exists a constant R_0 , such that $\bar{u}(R_0) \geq 1$. For $r \geq R_0$, we have

$$(5.12) \quad \begin{aligned} \bar{u}(r) &\geq 1 + \frac{1}{n-2} \int_{R_0}^r s \bar{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2}\right] e^{2\bar{u}(s)} ds \\ &\geq 1 + \frac{1}{n-2} \int_{R_0}^r s \bar{K}(s) \left[1 - \left(\frac{s}{r}\right)^{n-2}\right] \bar{u}^2(s) ds. \end{aligned}$$

In view of (5.8) and the proof of Theorem 2.1, we conclude that no function \bar{u} can satisfy (5.12) in $[R_0, \infty)$. This completes the proof. Q.E.D.

THEOREM 5.2. *Let $K(x) \geq 0$ be a locally Hölder continuous function in \mathbf{R}^n . If $\bar{K}(r)$, as defined in (5.2), satisfies*

$$(5.13) \quad \text{there exist } \alpha > 0, R_0 > 0 \text{ and } C > 0, \text{ such that}$$

$$\bar{K}(r) \geq C/r^\alpha \quad \text{for } r \geq R_0,$$

$$(5.14) \quad \text{there exist } \epsilon > 0 \text{ and } P > 2, \text{ such that}$$

$$\int_R^{(P-1)R} r \bar{K}(r) dr \geq \epsilon \quad \text{for } R \geq R_0,$$

then equation (1.2) does not possess any locally bounded solution in \mathbf{R}^n .

PROOF. Assume that u is a locally bounded solution of (1.2) in \mathbf{R}^n . Then as in the proof of Theorem 5.1, we have (5.9)–(5.12). But from (5.13), (5.14) and Theorem 2.2, there is no function $\bar{u}(r)$ defined on $[R_0, \infty)$ satisfying (5.12). This contradiction proves the theorem. Q.E.D.

THEOREM 5.3. Let $K(x) \geq 0$ be a locally Hölder continuous function. If $\bar{K}(r)$, as defined in (5.2), satisfies

$$(5.15) \quad \begin{aligned} &\int_0^r s\bar{K}(s) ds \text{ is strictly increasing in } [0, \infty) \text{ and} \\ &\int_0^\infty s\bar{K}(s) ds = \infty, \end{aligned}$$

$$(5.16) \quad \left(\frac{s}{r}\right)^m \leq \int_0^s t\bar{K}(t) dt / \int_0^r t\bar{K}(t) dt \text{ for some } m > 0 \text{ and}$$

for all $r \geq s \geq R_0 > 0$.

Then equation (1.2) does not possess any locally bounded solution in \mathbf{R}^n . In particular, if $\bar{K}(r)$ satisfies (5.15) and $0 \leq \bar{K}(r) \leq C/r^2$ for $r \geq R_1$ for some constants $C > 0$ and $R_1 > 0$, then $\bar{K}(r)$ also satisfies (5.16) and hence (1.2) does not possess any locally bounded solution in \mathbf{R}^n .

PROOF. Using the proofs of Theorems 5.1 and 2.3, we can easily obtain a proof. We omit the details. Q.E.D.

THEOREM 5.4. Let $K(x) \geq 0$ be a locally Hölder continuous function in \mathbf{R}^n and $\tilde{K}(t)$ be a locally Hölder continuous function on $[0, \infty)$. Let the average $\bar{K}(r)$ of $K(x)$ in the sense of (5.2) satisfy

$$\begin{aligned} \bar{K}(r) &\geq 0 \quad \text{if } \alpha_{i+1} + \beta_i < r < \alpha_{i+1} + \beta_{i+1}, \\ \bar{K}(r) &\geq \tilde{K}(r - \beta_i) \quad \text{if } \alpha_i + \beta_i \leq r \leq \alpha_{i+1} + \beta_i \end{aligned}$$

for $i = 0, 1, 2, \dots$, where $\{\alpha_i\}_{i=0}^\infty$ and $\{\beta_i\}_{i=0}^\infty$ are two sequences satisfying the same conditions as in Theorem 2.4. If

$$(5.17) \quad \begin{cases} u''(r) + \frac{n-1}{r}u'(r) = \tilde{K}(r)e^{2u(r)} & \text{in } (0, \infty), \\ u(0) = \alpha, \quad u'(0) = 0 \end{cases}$$

does not possess any locally bounded solution in $[0, \infty)$ for any real number α , then (1.2) does not possess any locally bounded solution in \mathbf{R}^n .

PROOF. The proof is similar to that of Theorem 2.4. Hence we omit the details. Q.E.D.

6. The case $n = 2$. In the case $n = 2$ and $K(x) \geq 0$, Ni [14] shows that: If $K(x) \not\equiv 0$ and $K(x) \leq C/|x|^l$ at infinity for some $l > 2$, then for every $\alpha \in (0, \beta)$ where $\beta = \min\{8, (l - 2)/3\}$, there exists a solution u of (1.2) such that

$$\log|x|^\alpha - C' \leq u(x) \leq \log|x|^\alpha + C''$$

for $|x|$ large, where C' and C'' are two constants.

Later, McOwen [10, 11] improves this result by giving a sharp bound on β and sharp behavior of u at infinity. For the nonexistence results, Sattinger [16] proves

Let K be a smooth function on \mathbf{R}^2 . If $K \geq 0$ on \mathbf{R}^2 and $K(x) \geq C/|x|^2$ at infinity, then (1.2) has no solution on \mathbf{R}^2 . Ni [14] improves Sattinger’s result to include the K such as $K = (1 + \sin r)/r^2$.

In this section, we give an existence result which overlaps parts of the results of Ni [14] and McOwen [10, 11] but with different method. We also give some nonexistence results improving Ni’s result.

THEOREM 6.1. *Let $K(x) \geq 0$ be a locally Hölder continuous function on \mathbf{R}^2 . Let $K_1(r)$ and $K_2(r)$ be two locally Hölder continuous functions on $[0, \infty)$. If*

$$(6.1) \quad K_1(0) > 0,$$

$$(6.2) \quad 0 \leq K_1(|x|) \leq K(x) \leq K_2(|x|) \quad \text{for all } x \in \mathbf{R}^2,$$

$$(6.3) \quad \text{there exists } \alpha > 0 \text{ such that } \int_0^\infty s^{(1+2\alpha)} K_2(s) ds < \infty,$$

then (1.2) has infinitely many solutions on \mathbf{R}^2 with logarithmic growth at infinity.

PROOF. Consider the equations

$$(6.4) \quad \Delta v = K_1(|x|)e^{2v}, \quad x \in \mathbf{R}^2,$$

$$(6.5) \quad \Delta w = K_2(|x|)e^{2w}, \quad x \in \mathbf{R}^2.$$

From (6.2), it is easy to see that a solution v of (6.4) is a supersolution of (1.2) and a solution w of (6.5) is a subsolution of (1.2) in \mathbf{R}^2 . It is natural to seek solutions of v and w depending only on $|x|$. Consider now (6.5). We try to find a solution $w(|x|)$ of (6.5) with $w(0) = \beta$ and $w'(0) = 0$. Then (6.5) is equivalent to the following integral equation

$$(6.6) \quad w(r) = \beta + \int_0^r s \log\left(\frac{r}{s}\right) K_2(s) e^{2w(s)} ds.$$

Now we choose $0 < \alpha' < \alpha$ and β such that

$$(6.7) \quad \int_0^e s \log\left(\frac{e}{s}\right) K_2(s) e^{2(\beta+1)} ds < \frac{1}{2},$$

$$(6.8) \quad \int_0^e s K_2(s) e^{2(\beta+1)} ds < \frac{\alpha'}{2},$$

$$(6.9) \quad \int_e^\infty s^{(1+2\alpha')} K_2(s) e^{2(\beta+1)} ds < \frac{\alpha'}{2},$$

$$(6.10) \quad \int_e^\infty s^{(1+2\alpha')} \log\left(\frac{e}{s}\right) K_2(s) e^{2(\beta+1)} ds < \frac{1}{2}.$$

Define the function $A_\beta(r)$ by

$$(6.11) \quad \begin{aligned} A_\beta(r) &= (\beta + 1) & \text{if } 0 \leq r \leq e, \\ A_\beta(r) &= (\beta + 1) + \alpha' \log(r/e) & \text{if } e \leq r. \end{aligned}$$

Now let X denote the locally convex space of all continuous functions on $[0, \infty)$ with the usual topology and consider the set

$$(6.12) \quad Y = \left\{ w \in X: \beta \leq w(r) \leq A_\beta(r), r \in [0, \infty) \right\}.$$

It is easy to see that Y is a closed convex subset of X . Let T be the mapping

$$(6.13) \quad (Tw)(r) = \beta + \int_0^r s \log\left(\frac{r}{s}\right) K_2(s) e^{2w(s)} ds.$$

We shall prove that T is a continuous mapping from Y into itself such that TY is relatively compact.

First, we verify that $TY \subset Y$. Assume $w \in Y$. Hence we have

$$(6.14) \quad \beta \leq w(r) \leq A_\beta(r) \quad \text{for } r \in [0, \infty).$$

It is easy to see that Tw is also continuous and $\beta \leq Tw(r)$ for $r \in [0, \infty)$. Now for $0 \leq r \leq e$, we have

$$(6.15) \quad \begin{aligned} (Tw)(r) &= \beta + \int_0^r s \log\left(\frac{r}{s}\right) K_2(s) e^{2w(s)} ds \\ &\leq \beta + \int_0^e s \log\left(\frac{e}{s}\right) K_2(s) e^{2(\beta+1)} ds \\ &\leq (\beta + 1) = A_\beta(r). \end{aligned}$$

For $e \leq r$, we have

$$(6.16) \quad \begin{aligned} (Tw)(r) &= \beta + \int_0^e s \log\left(\frac{r}{s}\right) K_2(s) e^{2w(s)} ds \\ &\quad + \int_e^r s \log\left(\frac{r}{s}\right) K_2(s) e^{2w(s)} ds \\ &\leq \beta + \int_0^e s \log\left(\frac{r}{s}\right) K_2(s) e^{2A_\beta(s)} ds \\ &\quad + \int_e^r s \log\left(\frac{r}{s}\right) K_2(s) e^{2A_\beta(s)} ds \\ &\leq \beta + \log\left(\frac{r}{e}\right) \int_0^e s K_2(s) e^{2(\beta+1)} ds \\ &\quad + \int_0^e s \log\left(\frac{e}{s}\right) K_2(s) e^{2(\beta+1)} ds \\ &\quad + \log\left(\frac{r}{e}\right) \int_e^\infty s^{(1+2\alpha')} K_2(s) e^{2(\beta+1)} ds \\ &\quad + \int_e^\infty s^{(1+2\alpha')} \log\left(\frac{e}{s}\right) K_2(s) e^{2(\beta+1)} ds \\ &\leq \beta + \frac{\alpha'}{2} \log\left(\frac{r}{e}\right) + \frac{1}{2} + \frac{\alpha'}{2} \log\left(\frac{r}{e}\right) + \frac{1}{2} \\ &= (\beta + 1) + \alpha' \log\left(\frac{r}{e}\right) \\ &= A_\beta(r). \end{aligned}$$

This verifies that $TY \subset Y$.

Now let $\{w_m\}_{m=1}^\infty \subset Y$ be a sequence converges to $w \in Y$ in the space X . Then $\{w_m\}$ converges to w uniformly on any compact interval on $[0, \infty)$. Now

$$(6.17) \quad |Tw_m(r) - Tw(r)| \leq \int_0^r s \log\left(\frac{r}{s}\right) K_2(s) |e^{2w_m(s)} - e^{2w(s)}| ds$$

But

$$(6.18) \quad s \log\left(\frac{r}{s}\right) K_2(s) |e^{2w_m(s)} - e^{2w(s)}| \leq s \log\left(\frac{r}{s}\right) K_2(s) (e^{2A_\beta(s)} - e^{2\beta}) \leq s \log\left(\frac{r}{s}\right) K_2(s) e^{2A_\beta(s)}$$

and $s \log(r/s) K_2(s) e^{2A_\beta(s)}$ is integrable. Hence from (6.17) and the uniform convergence of w_m to w on any compact interval, we conclude that Tw_m converges to Tw in X . This verifies that T is continuous in Y . We can easily compute that

$$(6.19) \quad (Tw)'(r) = \int_0^r \left(\frac{s}{r}\right) K_2(s) e^{2w(s)} ds \leq \int_0^r \left(\frac{s}{r}\right) K_2(s) e^{2A_\beta(s)} ds.$$

Hence, on any compact interval of $[0, \infty)$, TY is uniformly bounded and equicontinuous. This proves that TY is relatively compact in Y . Thus we can apply the Schauder-Tychonoff fixed point theorem to conclude that T has a fixed point w in Y . This fixed point w is a solution of (6.6) and hence a solution of (6.5). Note that, when we have a solution w of (6.6) with a given β , then we also have a solution w of (6.6) with β replaced by smaller β 's.

Similarly, we can construct solution $v(|x|)$ of (6.4) such that $v(0) = \beta'$ and $v'(0) = 0$. For a given β' , since $K_1(0) > 0$, we can choose $\beta < \beta'$, such that (6.6) has a solution w and $w(r) \leq v(r)$ for all $r \in [0, \infty)$. Using Theorem 2.10 of Ni [13], we conclude that (1.2) has a solution $u(x)$ between $w(|x|)$ and $v(|x|)$. Now we can choose another β' smaller than this β to repeat the arguments. This completes the proof of this theorem. Q.E.D.

THEOREM 6.2. *Let $K(x) \geq 0$ be a locally Hölder continuous function in \mathbf{R}^2 . If $\bar{K}(r)$, as defined in (5.2), satisfies*

$$(6.20) \quad \bar{K}(r) \geq C/r^2(\log r)^a$$

for $r \geq R_0$ for some constants $C > 0$ and $a > 0$, then equation (1.2) does not possess any locally bounded solution in \mathbf{R}^2 .

PROOF. Assume that u is a locally bounded solution of (1.2) in \mathbf{R}^2 . Then the average \bar{u} satisfies (5.3) for $n = 2$. Letting $\bar{u}(0) = \beta = u(0)$, we have

$$(6.21) \quad \bar{u}'(r) \geq \int_0^r \left(\frac{s}{r}\right) \bar{K}(s) e^{2\bar{u}(s)} ds,$$

$$(6.22) \quad \bar{u}(r) \geq \beta + \int_0^r s \log\left(\frac{r}{s}\right) \bar{K}(s) e^{2\bar{u}(s)} ds.$$

Without loss of generality, we may assume that $K(0) > 0$ and hence $\bar{K}(0) > 0$. For $r \geq e$, we have

$$\begin{aligned}
 (6.23) \quad \bar{u}(r) &\geq \beta + \int_0^1 s \log\left(\frac{r}{s}\right) \bar{K}(s) e^{2\bar{u}(s)} ds \\
 &\quad + \int_1^r s \log\left(\frac{r}{s}\right) \bar{K}(s) e^{2\bar{u}(s)} ds \\
 &\geq \beta + \int_0^1 s \log r \bar{K}(s) e^{2\beta} ds + \int_1^r s \log\left(\frac{r}{s}\right) \bar{K}(s) e^{2\bar{u}(s)} ds \\
 &\geq \beta + C_1 \log r + \int_e^r s \log\left(\frac{r}{s}\right) \bar{K}(s) e^{2\bar{u}(s)} ds.
 \end{aligned}$$

Thus there exists a constant R_0 such that, for $r \geq R_0$,

$$\begin{aligned}
 (6.24) \quad \bar{u}(r) &\geq C_2 \log r + \int_e^r s \log\left(\frac{r}{s}\right) \bar{K}(s) e^{2\bar{u}(s)} ds \\
 &\geq C_2 \log r + \int_{R_0}^r s \log\left(\frac{r}{s}\right) \bar{K}(s) e^{2\bar{u}(s)} ds
 \end{aligned}$$

for some $C_2 > 0$. Let

$$(6.25) \quad \bar{u}(r) = \frac{1}{2}C_2 \log r + v(r) \quad \text{for } r \geq R_0.$$

From (6.24), we have

$$\begin{aligned}
 (6.26) \quad v(r) &\geq \frac{1}{2}C_2 \log r + \int_{R_0}^r s \log\left(\frac{r}{s}\right) \bar{K}(s) s^{C_2} e^{2v(s)} ds \\
 &\geq \frac{1}{2}C_2 \log r + \int_{R_0}^r s \log\left(\frac{r}{s}\right) \bar{K}(s) s^{C_2} v^2(s) ds.
 \end{aligned}$$

But from assumption (6.20), we have

$$(6.23) \quad \bar{K}(s) s^{C_2} \geq C/s^{2-C_2} (\log s)^a \geq C/s^2$$

for $s \geq R_1 > R_0$. Hence from Theorem 3.1, there is no v in $[R_0, \infty)$ satisfying (6.26). This completes the proof of this theorem.

THEOREM 6.3. *Let $K(x) \geq 0$ be a locally Hölder continuous function in \mathbf{R}^2 . If $\bar{K}(r)$, as defined in (5.2), satisfies*

$$\begin{aligned}
 (6.24) \quad &\int_0^r s^{1+\alpha} \bar{K}(s) ds \text{ is monotonically strictly increasing in} \\
 &[0, \infty) \text{ for all } \alpha > 0.
 \end{aligned}$$

(6.25) *For given any $\alpha > 0$, there exists an $R_\alpha > 0$ such that*

$$\left(\frac{\log s}{\log r}\right)^m \leq \int_0^s t^{1+\alpha} \bar{K}(t) dt / \int_0^r t^{1+\alpha} \bar{K}(t) dt$$

for some $m > 0$ and for all $r \geq s \geq R_\alpha$, then (1.2) does not possess any locally bounded solution in \mathbf{R}^2 .

PROOF. Assume that u is a locally bounded solution of (1.2) in \mathbf{R}^2 . Then as in the proof of Theorem 6.2, we have (6.21)–(6.26). Now we can let $w(r) \log r = v(r)$ for $r \geq R_0$. Then from (6.26), we have

$$(6.27) \quad w(r) \geq \frac{1}{2}C_2 + \int_{R_0}^r s \left(1 - \frac{\log s}{\log r}\right) \bar{K}(s) s^{c_2} v^2(s) ds.$$

Now using a similar argument as in the proof of Theorem 3.3, we conclude that there is no function w satisfying (6.27). This contradiction proves the theorem. Q.E.D.

THEOREM 6.4. Let $K(x) \geq 0$ be a locally Hölder continuous function in \mathbf{R}^2 and $\tilde{K}(t)$ be a locally Hölder continuous function on $[0, \infty)$. Let the average $\bar{K}(r)$ of $K(x)$ in the sense of (5.2) satisfy the same assumptions as in Theorem 5.4. If

$$(6.28) \quad \begin{cases} u''(r) + \frac{u'(r)}{r} = \tilde{K}(r) e^{2u(r)} & \text{in } (0, \infty), \\ u(0) = \alpha, \quad u'(0) = 0 \end{cases}$$

does not possess any locally bounded solution in $[0, \infty)$ for any real number α , then (1.2) does not possess any locally bounded solution in \mathbf{R}^2 .

PROOF. The proof is similar to that of Theorem 2.4. Hence we omit the details. Q.E.D.

7. The case $n = 1$. In this case, we consider only the situation $K(x) \geq 0$ in (1.2). We give a main existence result which has an extension to the higher-dimensional case. We also give some nonexistence results.

THEOREM 7.1. Let $K(x) \geq 0$ be a Hölder continuous function in \mathbf{R} . If $K(0) > 0$ and there exists an $\alpha > 0$, such that

$$(7.1) \quad \int_{-\infty}^{\infty} e^{2\alpha|x|} K(x) dx < \infty,$$

then (1.2) has infinitely many locally bounded solutions in \mathbf{R} with linear growth at $|x| = \infty$.

PROOF. We shall seek solution u such that $u(0) = \beta$ and $u'(0) = 0$. Consider now $x \geq 0$. In this situation, (1.2) is equivalent to the integral equation

$$(7.2) \quad u(x) = \beta + \int_0^x (x - t) K(t) e^{2u(t)} dt, \quad x \geq 0.$$

Now choose $\beta \in \mathbf{R}$ so that

$$(7.3) \quad \int_0^1 K(t) e^{2(\beta+1)t} dt \leq \min\left\{\frac{\alpha}{2}, 1\right\},$$

$$(7.4) \quad \int_1^{\infty} K(t) e^{2\alpha t} e^{2(\beta+1)t} dt \leq \frac{\alpha}{2}.$$

Let

$$A(x) = \begin{cases} (\beta + 1) & \text{if } 0 \leq x \leq 1, \\ (\beta + 1) + \alpha x & \text{if } 1 < x. \end{cases}$$

As in the proofs of Theorems 2.4 and 3.4, we let X denote the locally convex space of all continuous functions on $[0, \infty)$ with the usual topology and consider the set

$$Y = \{y \in X: \beta \leq y(x) \leq A(x) \text{ for } x \geq 0\}.$$

Clearly, Y is a closed convex subset of X . Now define the mapping T by

$$(7.5) \quad (Ty)(x) = \beta + \int_0^x (x - t)K(t)e^{2y(t)} dt.$$

If $y \in Y$, then $\beta \leq y(x) \leq A(x)$. Hence we have

$$(7.6) \quad (Ty)(x) = \beta + \int_0^x (x - t)K(t)e^{2y(t)} dt \geq \beta.$$

On the other hand, for $0 \leq x \leq 1$, we have

$$(7.7) \quad \begin{aligned} (Ty)(x) &= \beta + \int_0^x (x - t)K(t)e^{2y(t)} dt \\ &\leq \beta + \int_0^1 K(t)e^{2(\beta+1)} dt \\ &\leq \beta + 1 = A(x). \end{aligned}$$

For $1 < x$, we have

$$(7.8) \quad \begin{aligned} (Ty)(x) &= \beta + \int_0^1 (x - t)K(t)e^{2y(t)} dt + \int_1^x (x - t)K(t)e^{2y(t)} dt \\ &\leq \beta + x \cdot \int_0^1 K(t)e^{2(\beta+1)} dt + x \cdot \int_1^\infty K(t)e^{2\alpha t}e^{2(\beta+1)} dt \\ &\leq \beta + \frac{\alpha}{2} \cdot x + \frac{\alpha}{2}x \leq (\beta + 1) + \alpha x = A(x). \end{aligned}$$

Hence T maps Y into itself. As in the proofs of Theorems 2.4, 3.4 and 4.1, we can easily verify that T is continuous and TY is precompact. Hence T has a fixed point $y \in Y$. This fixed point y is a solution of (1.2) for $x \geq 0$ with $y(0) = \beta$ and $y'(0) = 0$.

Similarly, we can find a solution of (1.2) for $x \leq 0$ with $y(0) = \beta$ and $y'(0) = 0$ provided that $\beta \in \mathbf{R}$ is properly selected. It is also easy to see that if y is a solution of (1.2) with $y(0) = \beta$ and $y'(0) = 0$, then there is also solution y with $y(0) = \beta'$ and $y'(0) = 0$ provided that $\beta' < \beta$. The linear growth of solutions at $|x| = \infty$ can be easily established as in the proof of Theorem 4.1. This completes the proof of this theorem. Q.E.D.

We can apply this theorem to the higher-dimensional case as used in Ni [13, 14] and Kawano, Kusano and Naito [3].

THEOREM 7.2. *Let $K(x) \geq 0$ be a locally Hölder continuous function in $\mathbf{R}^n = \mathbf{R} \times \mathbf{R}^{n-1}$. Let $\phi_*(x_1)$ and $\phi^*(x_1)$ be two locally Hölder continuous function in \mathbf{R} . If*

$$(7.9) \quad 0 \leq \phi_*(x_1) \leq K(x) \leq \phi^*(x_1) \quad \text{for all } x = (x_1, x') \in \mathbf{R} \times \mathbf{R}^{n-1},$$

$$(7.10) \quad \phi_*(0) > 0 \text{ and } \int_{-\infty}^\infty e^{2\alpha|x_1|}\phi^*(x_1) dx_1 < \infty \quad \text{for some } \alpha > 0,$$

then equation (1.2) has infinitely many locally bounded solutions in \mathbf{R}^n .

PROOF. The proof is actually similar to that of Theorem 4.2. We omit the details. Q.E.D.

Now let u be smooth function on \mathbf{R} and $K(x) \geq 0$ be a continuous function on \mathbf{R} . We define the averages \bar{u} and \bar{K} by

$$(7.11) \quad \bar{u}(r) = \frac{1}{2} [u(r) + u(-r)], \quad r \geq 0,$$

$$(7.12) \quad \bar{K}(r) = \left[\frac{1}{2} (K(r)^{-1} + K(-r)^{-1}) \right]^{-1}, \quad r \geq 0.$$

Our nonexistence results are

THEOREM 7.3. *Let $K(x) \geq 0$ be a locally Hölder continuous function on \mathbf{R} . If the average $\bar{K}(r)$ of $K(x)$ in the sense of (7.12) satisfies*

$$(7.13) \quad \bar{K}(r) \geq C/r^a$$

for $r \geq R_0$ and for some constants $C > 0$, $a > 0$, then equation (1.2) does not possess any locally bounded solution on \mathbf{R} .

PROOF. Assume that $u(x)$ be a solution of (1.2) in \mathbf{R} . Then we have

$$(7.14) \quad \begin{aligned} \bar{u}''(r) &= \frac{1}{2} [u''(r) + u''(-r)] \\ &= \frac{1}{2} [K(r)e^{2u(r)} + K(-r)e^{2u(-r)}]. \end{aligned}$$

But we have

$$(7.15) \quad \begin{aligned} e^{2\bar{u}(r)} &= (e^{\bar{u}(r)})^2 \leq \left[\frac{1}{2} (e^{u(r)} + e^{u(-r)}) \right]^2 \\ &\leq \left[\frac{1}{2} (K(r)e^{2u(r)} + K(-r)e^{2u(-r)}) \right] \\ &\quad \cdot \left[\frac{1}{2} (K(r)^{-1} + K(-r)^{-1}) \right]. \end{aligned}$$

Hence we have

$$(7.16) \quad \bar{u}''(r) \geq \bar{K}(r)e^{2\bar{u}(r)}, \quad r \geq 0.$$

It is also easy to see that $\bar{u}(0) = u(0)$ and $\bar{u}'(0) = 0$. From (7.16), we have

$$(7.17) \quad \bar{u}'(r) \geq \int_0^r \bar{K}(t)e^{2\bar{u}(t)} dt,$$

$$(7.18) \quad \bar{u}(r) \geq \beta + \int_0^r (r-t)\bar{K}(t)e^{2\bar{u}(t)} dt.$$

Without loss of generality, we may assume that $K(0) > 0$ and hence $\bar{K}(0) > 0$. For $r \geq 1$, we have

$$(7.19) \quad \begin{aligned} \bar{u}(r) &\geq \beta + \int_0^1 (r-t)\bar{K}(t)e^{2\bar{u}(t)} dt + \int_1^r (r-t)\bar{K}(t)e^{2\bar{u}(t)} dt \\ &\geq \beta + r \int_0^1 (1-t)\bar{K}(t)e^{2\beta} dt + \int_1^r (r-t)\bar{K}(t)e^{2\bar{u}(t)} dt \\ &\geq 2C_1 \cdot r + \int_{R_1}^r (r-t)\bar{K}(t)e^{2\bar{u}(t)} dt \end{aligned}$$

for $r \geq R_1 > 1$ and for some $C_1 > 0$. Now let $v(r) = \bar{u}(r) + C_1 \cdot r$. We have from (7.19)

$$(7.20) \quad v(r) \geq C_1 \cdot r + \int_{R_1}^r (r-t)\bar{K}(t)e^{2C_1 t} \cdot e^{2v(t)} dt.$$

Let $v(r) = w(r) \cdot r$, we have

$$(7.21) \quad w(r) \geq C_1 + \int_{R_1}^r \left(1 - \frac{t}{r}\right)\bar{K}(t)e^{2C_1 t} \cdot e^{2w(t)} dt.$$

Now let $\tilde{K}(t) = t^{-1}\bar{K}(t)e^{2C_1 t}$. We have from (7.13)

$$(7.22) \quad \tilde{K}(t) \geq C/t^2$$

for $t \geq R_2 > R_1$ for some $C > 0$. But (7.21) becomes

$$(7.23) \quad w(r) \geq C_1 + \int_{R_1}^r t\left(1 - \frac{t}{r}\right)\tilde{K}(t)w^2(t) dt.$$

From Theorem 2.1, there is no function w satisfying (7.23). This contradiction proves the theorem. Q.E.D.

THEOREM 7.4. *Let $K(x) \geq 0$ be a locally Hölder continuous function on \mathbf{R} . If the average $\bar{K}(r)$ of $K(x)$ in the sense of (7.12) satisfies*

$$(7.24) \quad \int_0^r e^{\alpha s}\bar{K}(s) ds \text{ is strictly increasing and } \int_0^\infty e^{\alpha s}\bar{K}(s) ds = \infty$$

for all $\alpha > 0$.

For any given $\alpha > 0$, there exists $R_\alpha > 0$, such that

$$(7.25) \quad \left(\frac{s}{r}\right)^m \leq \int_0^s e^{\alpha t}\bar{K}(t) dt / \int_0^r e^{\alpha t}\bar{K}(t) dt$$

for some $m > 0$ and for $r \geq s \geq R_\alpha$, then equation (1.2) does not possess any locally bounded solution in \mathbf{R} .

PROOF. Using the proofs of Theorems 7.3 and 2.3, we can easily prove this theorem. We omit the details. Q.E.D.

THEOREM 7.5. *Let $K(x) \geq 0$ be a locally Hölder continuous function in \mathbf{R} and $\tilde{K}(t)$ be a locally Hölder continuous function in $[0, \infty)$. Let the average $\bar{K}(r)$ of $K(x)$ in the sense of (7.12) satisfy the same assumptions as in Theorem 5.4. If*

$$(7.26) \quad \begin{cases} u''(r) = \tilde{K}(r)e^{2u(r)} & \text{in } (0, \infty), \\ u(0) = \beta, \quad u'(0) = 0 \end{cases}$$

does not possess any locally bounded solution in $[0, \infty)$ for any real number β , then equation (1.2) does not possess any locally bounded solution in \mathbf{R} .

PROOF. The proof is quite similar to that of Theorem 2.4. Hence we omit it. Q.E.D.

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