Uniqueness of solutions to singular Liouville equations

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Joint project with D. Bartolucci, C. Gui and A. Moradifam.

Physical, Geometrical and Analytical Aspects of Mean Field Systems of Liouville Type

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Introduction

We consider first the following singular Liouville equation on a smooth bounded domain $\Omega \subset \mathbb{R}^2$:

$$\begin{cases} \Delta u + \rho \frac{e^u}{\int_{\Omega} e^u \, dx} = 4\pi \sum_{j=1}^N \alpha_j \delta_{p_j} & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega, \end{cases}$$

- $\rho \in \mathbb{R}$ is a real parameter
- $\{p_1, \ldots, p_N\} \subset \Omega$ and $\alpha_j > -1$ for $j = 1, \ldots, N$.

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Motivations:

Mean field equation in statistical mechanics: turbulent Euler flows, self-gravitating systems.

Introduction

There are by now many results concerning existence and multiplicity, blow-up phenomena and **uniqueness of solutions**.

We deduce here new uniqueness results (both on bounded domains and on spheres) as well as new self-contained proofs of previously known results.

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Introduction

The problem has an **equivalent formulation**: consider

$$-\Delta G_p(x) = \delta_p \text{ in } \Omega, \qquad G_p(x) = 0 \text{ on } \partial\Omega,$$

and the following substitution

$$u(x) \mapsto u(x) + 4\pi \sum_{j=1} \alpha_j G_{p_j}(x).$$

Then, we have

$$\Delta u + \rho \frac{h(x)e^u}{\int_{\Omega} h(x)e^u \, dx} = 0 \quad \text{in } \Omega,$$

where

$$h(x) = e^{-4\pi \sum_{j} \alpha_j G_{p_j}(x)},$$

$$h > 0 \text{ on } \Omega \setminus \{p_1, \dots, p_N\}, \qquad h(x) \simeq |x - p_j|^{2\alpha_j} \text{ near } p_j.$$

Introduction

The latter problem has a **variational structure** and the solutions correspond to critical points of the functional

$$J_{\rho}(u) = \frac{1}{2} \int_{\Omega} |\nabla u|^2 \, dx - \rho \log \int_{\Omega} h e^u \, dx, \qquad u \in H^1_0(\Omega).$$

The starting point in treating this kind of functionals is the following:

• Regular case N = 0.

Moser-Trudinger inequality

$$8\pi \log \int_{\Omega} e^u \, dx \le \frac{1}{2} \int_{\Omega} |\nabla u|^2 \, dx + C, \qquad u \in H^1_0(\Omega).$$

Image: A matrix

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$$J_{\rho}(u) = \frac{1}{2} \int_{\Omega} |\nabla u|^2 \, dx - \rho \log \int_{\Omega} h e^u \, dx, \qquad u \in H_0^1(\Omega).$$

The starting point in treating this kind of functionals is the following:

• Singular case N > 0.

Troyanov inequality

$$8\pi(1+\alpha_{-})\log\int_{\Omega}he^{u}\,dx \leq \frac{1}{2}\int_{\Omega}|\nabla u|^{2}\,dx + C, \qquad u \in H_{0}^{1}(\Omega).$$
$$\alpha_{-} = \min_{j}\{0,\alpha_{j}\}.$$

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Introduction

It follows that for:

- ρ < 8π(1 + α_) the functional J_ρ is bounded from below and coercive and solutions can be found as global minima
- $\rho > 8\pi(1 + \alpha_{-})$ the functional J_{ρ} is **unbounded from below** and one has to attack it for example by using either min-max or degree theory

[D. Bartolucci, C.C. Chen, C.S. Lin, A. Malchiodi, G. Tarantello...]

 ρ = 8π(1 + α_-) the problem is subtler since the functional J_ρ is

 bounded from below but not coercive

[D. Bartolucci, S.Y.A. Chang, C.C. Chen, C.S. Lin...]

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Introduction

Roughly speaking, the bigger is ρ and the richer is the topology of Ω , **the higher** is the number of solutions (by Morse theory).

[F. De Marchis]

On the other hand, for ρ small and Ω simply-connected one expects to have **uniqueness of solutions**.

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Previous results for bounded domain case

Indeed, **uniqueness** holds for:

Regular case N = 0.

- $\rho < 8\pi$, Ω simply-conn. [T. Suzuki]
- $\rho \leq 8\pi$, Ω simply-conn. [S.Y.A. Chang C.C. Chen C.S. Lin]
- $\rho \leq 8\pi$, Ω multiply-conn. [D. Bartolucci C.S. Lin]

Singular case N > 0.

- $\alpha_j > 0 \ \forall j$: $\rho \leq 8\pi, \ \Omega$ simply-conn. [D. Bartolucci C.S. Lin]
- $\alpha_1 \in (-1,0), \ \alpha_j > 0 \ \forall j > 1$: $\rho \leq 8\pi(1+\alpha_1), \ \Omega$ simply-conn.
 - [J. Wei L. Zhang]
- multiple negative sources: missing.

Previous results Main result

First main result

Take $\alpha_j > -1, \ j = 1, \dots, N$ (positive or negative) and let

$$\alpha = \sum_{j \in \mathcal{N}} \alpha_j, \quad \mathcal{N} = \Big\{ j \in \{1, \dots, N\} : \alpha_j \in (-1, 0) \Big\}.$$

Theorem [Bartolucci-Gui-J.-Moradifam]

Let $\Omega \subset \mathbb{R}^2$ be bounded, smooth and $\rho \leq 8\pi(1+\alpha)$. Then, there exists at most one solution.

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Let $\Omega \subset \mathbb{R}^2$ be bounded, smooth and $\rho \leq 8\pi(1+\alpha)$. Then, there exists at most one solution.

Remarks.

- 1. In particular observe that the result holds for Ω multiply-conn.
- 2. It covers all the previously known results.
- 3. Whenever the coercivity condition $\rho < 8\pi(1 + \alpha_{-})$ is also satisfied, we have **existence** and uniqueness.

Open problem.

Does uniqueness still hold for $\rho \in (8\pi(1+\alpha), 8\pi(1+\alpha_{-}))?$

Previous results Main result

First main result

The result holds for more general problems. Recall,

$$\begin{cases} \Delta u + \rho \frac{e^u}{\int_{\Omega} e^u \, dx} = 4\pi \sum_{j=1}^N \alpha_j \delta_{p_j} \text{ in } \Omega, \\ u = 0 \qquad \text{ on } \partial\Omega. \end{cases} \qquad \rho \le 8\pi (1+\alpha), \ \alpha = \sum_{\mathcal{N}} \alpha_j.$$

We can consider

$$\begin{cases} \Delta u + \rho \frac{e^u}{\int_{\Omega} e^u \, dx} = \boxed{4\pi\mu} & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega. \end{cases} \qquad \rho \le 8\pi(1+\alpha), \quad \boxed{\alpha = -\mu_-(\Omega)}$$

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Let us now consider the problem **on the sphere**:

$$\Delta_g v + \rho \left(\frac{e^v}{\int_{\mathbb{S}^2} e^v \, dV_g} - \frac{1}{4\pi} \right) = 4\pi \sum_{j=1}^N \alpha_j \left(\delta_{p_j} - \frac{1}{4\pi} \right) \quad \text{on } \mathbb{S}^2, \quad |\mathbb{S}^2| = 4\pi.$$

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Motivations:

- gauge fields
- cosmic strings
- prescribed Gaussian curvature problem

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geometric case: $\rho = 4\pi (2 + \sum_j \alpha_j)$

Sphere case: previous results

Let us now consider the problem on the sphere:

$$\Delta_g v + \rho \left(\frac{e^v}{\int_{\mathbb{S}^2} e^v \, dV_g} - \frac{1}{4\pi} \right) = 4\pi \sum_{j=1}^N \alpha_j \left(\delta_{p_j} - \frac{1}{4\pi} \right) \quad \text{on } \mathbb{S}^2, \quad |\mathbb{S}^2| = 4\pi.$$

Uniqueness holds for:

- $N \leq 2$: $\rho < 4\pi \left(2 + \sum_{j} \alpha_{j}\right)$ [C.S. Lin, J. Prajapat G. Tarantello] Project on \mathbb{R}^{2} and apply moving plane argument to show that solutions are **radial**. Next prove uniqueness of radial solutions.
- $N \ge 3, \alpha_j \in (-1,0) \ \forall j$, geometric case: $\rho = 4\pi \left(2 + \sum_j \alpha_j\right)$

[F. Luo - G. Tian]. By using algebraic geometric approach.

• N > 2, not geometric case: missing.

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Second main result

Theorem [Bartolucci-Gui-J.-Moradifam]

Let $\alpha_j \in (-1, 0)$, $j = 1, \ldots, N$. Then we have:

(i) $N \ge 0, \rho < 4\pi (2 + \sum_{j} \alpha_{j})$: there exists at most one solution;

(*ii*) $N \ge 3$, $\rho = 4\pi (2 + \sum_{j} \alpha_{j})$: there exists at most one solution.

Second main result

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Let $\alpha_j \in (-1,0), \ j = 1, \dots, N$. Then we have:

(i) $N \ge 0, \rho < 4\pi \left(2 + \sum_{j} \alpha_{j}\right)$: there exists at most one solution;

(*ii*) $N \ge 3$, $\rho = 4\pi (2 + \sum_{j} \alpha_{j})$: there exists at most one solution.

Remarks.

- 1. It covers (most of) the previously known results.
- 2. Part (*ii*) is somehow **sharp**:
 - for N = 0 and N = 2 solutions are classified and uniqueness does not hold;
 - for N = 1 solutions do not exist since the 'tear drop' does not admit constant curvature;
 - uniqueness fails if some $\alpha_j > 0$.
- 3. Whenever the coercivity condition $\rho < 8\pi(1 + \alpha_{-})$ is also satisfied, we have **existence** and uniqueness.

Second main result

Observe that we may have

unique. threshold $4\pi (2 + \sum_{j} \alpha_{j}) > 8\pi (1 + \alpha_{-})$ subcrit. threshold.

Since by [C.C. Chen - C.S. Lin] the degree

 $d_{\rho} = 0 \quad \text{for} \quad \rho \in \left(8\pi(1+\alpha_{-}), 4\pi\left(2+\sum_{j}\alpha_{j}\right)\right), \quad N \ge 3, \, \alpha_{j} \in (-1,0) \, \forall j,$

if we knew that any such a solution is **non degenerate**, then we would get a **<u>non existence</u>** result in this supercritical region.

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if we knew that any such a solution is **non degenerate**, then we would get a **non existence** result in this supercritical region.

Open problem.

Is it true that the problem has **no solutions** for

 $\rho \in \left(8\pi(1+\alpha_{-}), 4\pi\left(2+\sum_{j}\alpha_{j}\right)\right), \quad N \ge 3, \, \alpha_{j} \in (-1,0) \, \forall j?$

Remark.

Up to now one can treat only the (radial) case $N \leq 2$ via Pohozaev identities [D. Bartolucci - A. Malchiodi, G. Mancini, G. Tarantello] showing non existence for

 $\rho \in \left(8\pi(1+\alpha_1), 8\pi(1+\alpha_2)\right)_{-}$

Sphere Covering Inequality

The argument

Sphere Covering Inequality [Gui-Moradifam]

Let $\Omega \subset \mathbb{R}^2$ be simply-connected and consider two solutions

$$\Delta u_i + e^{2u_i} = f \ge 0 \quad \text{in } \Omega, \quad i = 1, 2.$$

Suppose that,

$$\begin{cases} u_2 \not\equiv u_1 & \text{ in } \Omega, \\ u_2 = u_1 & \text{ on } \partial\Omega. \end{cases}$$

Then it holds,

$$\int_{\Omega} \left(e^{2u_1} + e^{2u_2} \right) \, dx \ge 4\pi = |\mathbb{S}^2|.$$

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equality holds \Leftrightarrow 'for the sphere case'

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Let $\Omega \subset \mathbb{R}^2$ be simply-connected and consider two solutions

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Then it holds,

$$\int_{\Omega} \left(e^{u_1} + e^{u_2} \right) \, dx \ge \frac{8\pi}{8\pi}.$$

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The argument

Singular Sphere Covering Inequality [Bartolucci-Gui-J-Moradifam]

Let $\Omega \subset \mathbb{R}^2$ be simply-connected and consider two solutions

$$\Delta u_i + e^{u_i} = 4\pi \sum_{j=1}^N \alpha_j \delta_{p_j} \quad \text{in } \Omega, \quad i = 1, 2.$$

Suppose that,

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Then it holds,

$$\int_{\Omega} (e^{u_1} + e^{u_2}) \, dx \ge 8\pi (1 + \alpha), \quad \alpha = \sum_{j \in \mathcal{N}} \alpha_j.$$

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Singular Sphere Covering Inequality [Bartolucci-Gui-J-Moradifam]

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$$\Delta u_i + e^{u_i} = \boxed{4\pi\mu} \quad \text{in } \Omega, \quad i = 1, 2.$$

Suppose that,

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Sphere Covering Inequality

The argument

Singular Sphere Covering Inequality [Bartolucci-Gui-J-Moradifam]

$$\int_{\Omega} \left(e^{u_1} + e^{u_2} \right) \, dx \ge 8\pi (1+\alpha).$$



equality holds \Leftrightarrow 'for the American football case'

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Sphere Covering Inequality

The argument

The equality case.

$$U_{\lambda,\alpha}(x) = \ln\left(\frac{\lambda(1+\alpha)}{1+\frac{\lambda^2}{8}|x|^{2(1+\alpha)}}\right)^2, \quad \alpha \in (-1,0], \ \lambda > 0.$$
$$\Delta U_{\lambda,\alpha} + |x|^{2\alpha} e^{U_{\lambda,\alpha}} = 0 \quad \text{a.e. in } B_R.$$

Take $\lambda_2 > \lambda_1$ such that,

$$\begin{cases} U_{\lambda_2,\alpha} > U_{\lambda_1,\alpha} & \text{in } B_R, \\ U_{\lambda_2,\alpha} = U_{\lambda_1,\alpha} & \text{on } \partial B_R. \end{cases}$$

Then it holds,

$$\int_{B_R} \left(|x|^{2\alpha} e^{U_{\lambda_1,\alpha}} + |x|^{2\alpha} e^{U_{\lambda_2,\alpha}} \right) \, dx = 8\pi (1+\alpha).$$

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Idea of the proof

By using the Alexandrov-Bol isoperimetric inequality

[A.D. Alexandrov, C. Bandle, D. Bartolucci - D. Castorina, Y.G. Reshetnyak]

one can show that a **radial subsolution**

$$\begin{cases} \int_{\partial B_r} |\nabla \psi| \, d\sigma \leq \int_{B_r} |x|^{2\alpha} e^{\psi} \, dx \quad \text{for a.e. } r \in (0, R), \\ \psi = U_{\lambda_1, \alpha} = U_{\lambda_2, \alpha} \quad \text{on } \partial B_R \end{cases}$$

satisfies either

$$\int_{B_R} |x|^{2\alpha} e^{\psi} \, dx \leq \int_{B_R} |x|^{2\alpha} e^{U_{\lambda_1,\alpha}} \, dx$$

OR

$$\int_{B_R} |x|^{2\alpha} e^{\psi} \, dx \ge \int_{B_R} |x|^{2\alpha} e^{U_{\lambda_2,\alpha}} \, dx.$$

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Idea of the proof

Consider

$$\Delta u_i + e^{u_i} = 4\pi \sum_{j=1}^N \alpha_j \delta_{p_j}, \quad \text{w.l.o.g. } u_2 > u_1 \text{ in } \Omega, \quad u_2 = u_1 \text{ on } \partial \Omega.$$

Take $\lambda_2 > \lambda_1$ such that $U_{\lambda_2,\alpha} = U_{\lambda_1,\alpha}$ on ∂B_R and

$$\int_{\Omega} e^{u_1} dx = \int_{B_R} |x|^{2\alpha} e^{U_{\lambda_1,\alpha}} dx.$$

Consider a

rad. rearrang. ϕ^* of $u_2 - u_1$ w.r.t. $e^{u_1} dx$ and $|x|^{2\alpha} e^{U_{\lambda_1,\alpha}} dx$ so that,

$$\int_{\Omega} (e^{u_1} + e^{u_2}) \, dx = \int_{\Omega} \left(e^{u_1} + e^{u_1 + (u_2 - u_1)} \right) \, dx = \int_{B_R} \left(|x|^{2\alpha} e^{U_{\lambda_1,\alpha}} + |x|^{2\alpha} e^{U_{\lambda_1,\alpha} + \phi^*} \right)$$

The argument

Sphere Covering Inequality

Idea of the proof

We have

$$\begin{aligned} \left(-\Delta(u_2 - u_1) = e^{u_2} - e^{u_1} & \Rightarrow \int_{\partial B_r} |\nabla U_{\lambda_1,\alpha} + \phi^*| d\sigma \le \int_{B_r} |x|^{2\alpha} e^{U_{\lambda_1,\alpha} + \phi^*} dx \\ u_2 = u_1 \text{ on } \partial\Omega & \Rightarrow U_{\lambda_1,\alpha} + \phi^* = U_{\lambda_1,\alpha} = U_{\lambda_2,\alpha} \text{ on } \partial B_R. \end{aligned}$$

 $\Rightarrow U_{\lambda_1,\alpha} + \phi^* = U_{\lambda_1,\alpha} = \frac{U_{\lambda_2,\alpha}}{\partial B_R} \text{ on } \partial B_R.$

Therefore, by the **previous alternative**,

since
$$u_2 > u_1$$
 in $\Omega \Rightarrow U_{\lambda_1,\alpha} + \phi^* > U_{\lambda_1,\alpha}$ in B_R ,
then $\int_{B_R} |x|^{2\alpha} e^{U_{\lambda_1,\alpha} + \phi^*} dx \ge \int_{B_R} |x|^{2\alpha} e^{U_{\lambda_2,\alpha}} dx$

and thus

$$\int_{\Omega} (e^{u_1} + e^{u_2}) \, dx \ge \int_{B_R} \left(|x|^{2\alpha} e^{U_{\lambda_1, \alpha}} + |x|^{2\alpha} e^{U_{\lambda_2, \alpha}} \right) \, dx = 8\pi (1 + \alpha).$$

Sphere Covering Inequality

Thank you for your attention!

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