A GLOBAL COMPACTNESS RESULT FOR SINGULAR ELLIPTIC PROBLEMS INVOLVING CRITICAL SOBOLEV EXPONENT

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Abstract. Let \( \Omega \subset \mathbb{R}^N \) be a bounded domain such that \( 0 \in \Omega, N \geq 3, 2^* = \frac{2N}{N-2}, \lambda, \epsilon \in \mathbb{R} \). Let \( \{u_n\} \subset H^1_0(\Omega) \) be a (P.S.) sequence of the functional

\[
E_{\lambda, \epsilon}(u) = \frac{1}{2} \int_\Omega (|\nabla u|^2 - \frac{\lambda u^2}{|x|^2} - \epsilon u^2) - \frac{1}{2^{*}} \int_\Omega |u|^{2^*}.
\]

We study the limit behaviour of \( u_n \) and obtain a global compactness result.

1. Introduction

Let \( \Omega \) be a bounded domain in \( \mathbb{R}^N \) such that \( 0 \in \Omega, N \geq 3, 2^* = \frac{2N}{N-2}, \lambda, \epsilon \in \mathbb{R} \).

In recent years, much attention has been paid to the existence of nontrivial solutions to the following problem:

\[
(P_{\lambda, \epsilon}) \quad \begin{cases}
-\Delta u = \frac{\lambda}{|x|^2} u + |u|^{2^*-2} u + \epsilon u, & x \in \Omega, \\
u = 0, & x \in \partial \Omega,
\end{cases}
\]

where \( 0 \leq \lambda < \bar{\lambda} = \left(\frac{N-2}{2}\right)^2, \epsilon \in \mathbb{R} \). For instance, in [11], by using a variational approach, E. Jannelli proved that if \( \lambda \leq \bar{\lambda} - 1, \) then problem \( (P_{\lambda, \epsilon}) \) has at least one solution \( u \in H^1_0(\Omega) \) when \( 0 < \epsilon < \epsilon_1(\lambda) \). If \( \bar{\lambda} - 1 < \lambda < \bar{\lambda}, \) then problem \( (P_{\lambda, \epsilon}) \) has at least one solution \( u \in H^1_0(\Omega) \) when \( \epsilon_*(\lambda) < \epsilon < \epsilon_1(\lambda) \), where \( \epsilon_1(\lambda), \epsilon_*(\lambda) \) are some positive constants depending on \( \lambda \).

Let

\[
E_{\lambda, \epsilon}(u) = \frac{1}{2} \int_\Omega (|\nabla u|^2 - \frac{\lambda u^2}{|x|^2} - \epsilon u^2) - \frac{1}{2^{*}} \int_\Omega |u|^{2^*}, \text{ for } u \in H^1_0(\Omega).
\]

The crucial step in [11] was to overcome the lack of compactness for \( E_{\lambda, \epsilon}(u) \). Indeed, the invariance of \( H^1_0 \)-norm, \( L^{2^*} \)-norm and \( \int_\Omega \frac{\lambda u^2}{|x|^2} \) with respect to rescaling \( u \mapsto u_r = r^{\frac{N-2}{2}} u(r \cdot) \) and the existence of non-trivial entire solution of the limiting

\[
\lim_{r \to \infty} E_{\lambda, \epsilon}(u_r).
\]
problem (see [3], [10], [12] and [14])

\begin{equation}
\begin{cases}
-\Delta u = \frac{1}{|x|^2} u + |u|^{2^* - 2} u, & x \in \mathbb{R}^N, \\
\quad u \to 0, & |x| \to \infty,
\end{cases}
\end{equation}

result in the failure of the classical Palais-Smale (P.S. for short) condition for 
\( E_{\lambda, \epsilon} \) on \( H^1_0(\Omega) \). However a local (P.S.) condition can be established. Indeed, let \( |u|_p^p = \int_{\Omega} |u|^p \) for \( p \in (1, \infty) \) and

\begin{equation}
S_\lambda := \inf \left\{ \int_{\mathbb{R}^N} (|\nabla u|^2 - \frac{\lambda u^2}{|x|^2}) \mid u \in H^1_0(\mathbb{R}^N), |u|_{2^*} = 1 \right\}.
\end{equation}

Suppose \( \{u_m\} \subset H^1_0(\Omega) \) is a sequence such that \( E_{\lambda, \epsilon}(u_m) \leq \epsilon < \frac{1}{\lambda} S_\lambda^{\frac{2}{2^*}} \), then \( \{u_m\} \) contains a strongly convergent subsequence. Using this local (P.S.) condition, E. Jannelli was able to obtain the existence of one nontrivial solution in [11]. For earlier work, see [8].

As indicated above it is always very important to understand the convergence of the (P.S.) sequence in using variational methods. When \( \lambda = 0 \), M. Struwe [14] gives a complete description of all energy levels \( c \) of \( E_{\lambda, \epsilon} \), in which J.M. Coron [6] and W.-Y. Ding [7] obtained the positive critical points of \( E_{0,0} \) with some non-starshaped domains. In [16] S. Yan generalizes this global compactness result to the case of \( p \)-Laplacian successfully. Very recently, Adimurthi and M. Struwe in [11] have studied the convergence of (P.S.) sequences of the energy functional associated with a semilinear elliptic problem on a bounded domain in \( \mathbb{R}^2 \) with critical nonlinearity \( f(s) \) growing like \( \exp(4\pi s^2) \) as \( s \to \infty \).

As can easily be seen, problem (P\(_{\lambda, \epsilon}\)) is the general case of problem (P\(_{0, \epsilon}\)). So it is very interesting and important to see whether a global compactness result similar to that of problem (P\(_{0, \epsilon}\)) still exists or not. In this paper we investigate this problem and obtain an affirmative answer.

Our proof is based on rescaling arguments. Such methods have been repeatedly used to extract convergent subsequence from families of solutions or minimizing sequence to nonlinear variational problems; see [13], [14], and [16].

In the following, let \( D^{1,2}(\mathbb{R}^N) \) be the completion of \( C_0^\infty(\mathbb{R}^N) \) with respect to the inner product \( (u, v) = \int_{\mathbb{R}^N} \nabla u \cdot \nabla v, S_0 = \inf \{ \int_{\mathbb{R}^N} |\nabla u|^2 \mid u \in H^1_0(\mathbb{R}^N), |u|_{2^*} = 1 \} \). Let \( \tilde{B}(x, r) \) denote the ball centered at \( x \) with radius \( r \). For simplicity, we use the same notation \( \tilde{\Omega}_m \) and \( \tilde{v}_m \) in different situations.

Remark 1.1. (i) By Proposition 8.1 in [11], the solutions of (1.2) are in one-to-one correspondence to solutions of the following type of problem:

\[-div(|x|^{-2a} \nabla w) = |x|^{b2^* - 2} w^{2^* - 1}, w \geq 0 \text{ in } \mathbb{R}^N,\]

where \( a \) and \( b \) are constants depending on \( \lambda \). From Theorem B in [5], any solution of the above equations is radially symmetric with respect to the origin, that is, \( u(x) \) depends only on \( |x| \). So according to the theory of ordinary differential equations, the solution of (1.3) is unique (up to a dilation). Using the results in [11], we can deduce that when \( 0 \leq \lambda < \bar{\lambda} \), the solutions of (1.3) are of the following form:

\[u(x) = \varepsilon^{\frac{2-a}{2}} U(\varepsilon x), \quad \varepsilon > 0,\]

\[U(x) = C(\lambda, \bar{\lambda}) |x|^{-\sqrt{\frac{\sqrt{\lambda} + \sqrt{\lambda - \bar{\lambda}}}{2}}} (1 + |x|^{-\sqrt{\frac{\sqrt{\lambda} + \sqrt{\lambda - \bar{\lambda}}}{2}}} ),\]
where $C(\tilde{\lambda}, \lambda)$ is a constant depending only on $\lambda$ and $\tilde{\lambda}$. So $S_\lambda$ can be attained in $R^N$ when $0 \leq \lambda < \tilde{\lambda}$.

(ii) $S_\lambda < S_0$ when $0 < \lambda < \tilde{\lambda}$. While $\lambda < 0$, we can prove that $S_\lambda = S_0$ and $S_\lambda$ cannot be attained, even though in $R^N$.

2. GLOBAL COMPACTNESS

To state the main result, it is convenient to introduce the “problem at infinity”. The first one is

\[\begin{align*}
(P_0^\infty) & \quad -\Delta v = |v|^{2^* - 2}v, \quad v \in D^{1,2}(R^N).
\end{align*}\]

Moreover, for $0 \leq \lambda < \tilde{\lambda}$, the problem “at infinity” is given by

\[\begin{align*}
(P_\lambda^\infty) & \quad -\Delta v = \frac{\lambda v}{|x|^2} + |v|^{2^* - 2}v, \quad v \in D^{1,2}(R^N).
\end{align*}\]

To unify the notations we shall refer to the solutions of problems at infinity as critical points of the following family of functionals:

\[F_\lambda^\infty(u) = \frac{1}{2} \int_{R^N} (|\nabla u|^2 - \frac{\lambda u^2}{|x|^2}) - \frac{1}{2^*} \int_{R^N} |u|^{2^*}\]

and in the cases of $(P_0^\infty)$ and $(P_\lambda^\infty)$, the respective energy functionals are $F_0^\infty(u)$ and $F_\lambda^\infty(u)$.

**Theorem 2.1.** Let $N \geq 3$, $0 \leq \lambda < \tilde{\lambda}$, $\epsilon \in R$, and suppose that $\{u_m\} \subset H^1_0(\Omega)$ satisfies $E_{\lambda, \epsilon}(u_m) \leq c, DE_{\lambda, \epsilon}(u_m) \to 0$ strongly in $H^{-1}(\Omega)$ as $m \to \infty$. Then there exist a critical point $u^0$ of $E_{\lambda, \epsilon}$, $k$ sequences of positive numbers $\{r^j_m\}_m$ ($1 \leq j \leq k$), $l$ sequences of positive numbers $\{k^j_m\}_m$ ($1 \leq j \leq l$) and sequences of points $\{x^j_m\}_m$ ($1 \leq j \leq l$) in $\Omega$ which converge to $x^j_0 \in \Omega$, such that up to a subsequence,

(i) $u_m = u^0 + \sum_{j=1}^k (r^j_m)^{\frac{N-2}{2}} v^j_1(r^j_m x) + \sum_{j=1}^l (k^j_m)^{\frac{N-2}{2}} v^j_0(k^j_m (x - x^j_m)) + \omega_m$,

where $\|\omega_m\|_{H^\frac{N}{2}_0(\Omega)} \to 0$, $r^j_m \to \infty$, $k^j_m \to \infty$, $v^j_0$ solves $(P_0^\infty)$, and $v^j_1$ solves $(P_\lambda^\infty)$.

(ii) $E_{\lambda, \epsilon}(u_m) \to E_{\lambda, \epsilon}(u^0) + \sum_{j=1}^k F_0^\infty(v^j_0) + \sum_{j=1}^l F_\lambda^\infty(v^j_1)$.

To prove this theorem, let us first recall some known results and establish some preliminary lemmas. The following lemma can be found in [9].

**Lemma 2.2** (Hardy inequality). If $u \in H^1_0(\Omega)$, then $\frac{u}{|x|^\frac{2}{2}} \in L^2(\Omega)$ and

\[\int_{\Omega} \frac{u^2}{|x|^2} \leq \frac{1}{\lambda} \int_{\Omega} |\nabla u|^2, \]

moreover $\tilde{\lambda}$ is optimal.

**Lemma 2.3.** Let $\{u_m\} \subset H^1_0(\Omega), u_m \to u$ weakly in $H^1_0(\Omega)$. Then

(i) $\int_{\Omega} |u_m|^2 = \int_{\Omega} |u_m - u|^2 + \int_{\Omega} |u|^2 + o(1)$,

(ii) $\int_{\Omega} |\nabla u_m|^2 = \int_{\Omega} |\nabla (u_m - u)|^2 + \int_{\Omega} |\nabla u|^2 + o(1),$

(iii) $\int_{\Omega} \frac{|u_m|^2}{|x|^2} = \int_{\Omega} \frac{|u_m - u|^2}{|x|^2} + \int_{\Omega} \frac{|u|^2}{|x|^2} + o(1).$
Moreover, from (2.2) we have for $m$ large enough

$$\|v_m\|_{L^2(\Omega)}^2 = \left(\int_{\Omega} |v_m|^2 \right)_{\beta} \leq \frac{1}{2} \int_{\Omega} |\nabla v_m|^2 \leq \frac{N \beta}{1 - \frac{\lambda}{N}}$$

and hence there are positive constants $c_i$ ($i = 1, 2$) such that

$$c_1 \leq \int_{\Omega} |\nabla v_m|^2 \leq c_2, \quad \forall m.$$

Let $\delta > 0$ small (will be determined later) such that

$$\limsup_{m \to \infty} \int_{\Omega} |\nabla v_m|^2 > \delta.$$  

Up to a subsequence, choose minimal $\frac{1}{r_m} > 0$ such that $\int_{B(0, \frac{1}{r_m})} |\nabla v_m|^2 = \delta$. Define $\tilde{v}_m := r_m^{-\frac{\lambda}{N}} v_m(\frac{\cdot}{r_m})$; then $\int_{B(0, 1)} |\nabla \tilde{v}_m|^2 = \delta$.

Let us point out that, thanks to (2.3) and (2.4), the sequence $\{r_m\}$ is bounded away from zero.

Denote $\tilde{\Omega}_m := \{x \in \mathbb{R}^N \mid \frac{\cdot}{r_m} \in \Omega\}$; then $\tilde{v}_m \in H^1_0(\tilde{\Omega}_m) \subset D^{1,2}(\mathbb{R}^N)$. Moreover, $\|\tilde{v}_m\|_{D^{1,2}(\mathbb{R}^N)} \to N \beta < \infty$. Up to a subsequence there exists $V_1 \in D^{1,2}(\mathbb{R}^N)$ satisfying $\tilde{v}_m \rightharpoonup V_1$ weakly in $D^{1,2}(\mathbb{R}^N)$, $\tilde{v}_m \to V_1$ a.e. in $\mathbb{R}^N$. We have either $V_1 \neq 0$ or $V_1 \equiv 0.$

Proof. (i) and (ii) are the well known results of Brezis-Lieb in [2]. (iii) can be easily proved by Vitali’s theorem and we omit the detail.

Lemma 2.4. Let $\{v_m\} \subset H^1_0(\Omega)$ be a (P.S.) sequence for $E_{\lambda,0}$ at level $\beta$, that is, $E_{\lambda,0}(v_m) \to \beta$ as $m \to \infty$, and assume that $v_m$ converges weakly but not strongly to zero in $H^1_0(\Omega)$. Then either

(i) there exists a sequence of positive numbers $\{r_m\}$, such that up to a subsequence,

$$w_m(x) = v_m(x) - \frac{k_m^2}{x^2} V_1(r_m x) + o(1) \quad (x \in \Omega)$$

is a (P.S.) sequence for $E_{\lambda,0}$ in $H^1_0(\Omega)$ at level $\beta - F^\infty_\lambda (V_1)$; moreover, $w_m \to 0$ weakly in $H^1_0(\Omega)$,

or

(ii) there exists a sequence of positive numbers $\{k_m\}$ and a sequence of points $\{y_m\} \subset \Omega$ satisfying $y_m \to x_0 \in \Omega$, such that up to a subsequence,

$$w_m(x) = v_m(x) - k_m^2 V_0(k_m(x - y_m)) + o(1) \quad (x \in \Omega)$$

is a (P.S.) sequence for $E_{\lambda,0}$ in $H^1_0(\Omega)$ at level $\beta - F^\infty_0 (V_0)$. Moreover, $w_m \to 0$ weakly in $H^1_0(\Omega)$, $k_m \text{dist}(x_m, \partial \Omega) \to \infty$, where $V_0$ and $V_1$ solve $(P^{\infty}_0)$ and $(P^{\infty}_\lambda)$ respectively, $o(1) \to 0$ in $D^{1,2}(\mathbb{R}^N)$ as $m \to \infty$.

Proof. If $E_{\lambda,0}(v_m) \to \beta < \frac{1}{N} S^\infty_\lambda$, then sequence $\{v_m\}$ is strongly relatively compact and hence $v_m \to 0$, $\beta = 0$. Therefore we may assume that $E_{\lambda,0}(v_m) \to \beta \geq \frac{1}{N} S^\infty_\lambda$. Moreover, from $DE_{\lambda,0}(v_m) \to 0$, we also have

$$\frac{1}{N} \int_{\Omega} (|\nabla v_m|^2 - \frac{\lambda v_m^2}{|x|^2}) = E_{\lambda,0}(v_m) - \frac{1}{2} \langle DE_{\lambda,0}(v_m), v_m \rangle \to \beta \geq \frac{1}{N} S^\infty_\lambda.$$  

By Hardy inequality, we have for $m$ large enough

$$S^\infty_\lambda \leq N \beta \leq \int_{\Omega} |\nabla v_m|^2 \leq \frac{N \beta}{1 - \frac{\lambda}{N}}$$

and hence there are positive constants $c_i$ ($i = 1, 2$) such that

$$c_1 \leq \int_{\Omega} |\nabla v_m|^2 \leq c_2, \quad \forall m.$$
(I): Assume $V_1 \not\equiv 0$. Since $v_m \rightharpoonup 0$ weakly in $H^1_0(\Omega)$, we have $r_m \to \infty, \tilde{\Omega}_m \to \mathbb{R}^N$. For this case we claim that $V_1$ satisfies $(P^\infty_X)$ and the sequence $w_m(x) := \tilde{\omega}_m(x) - \frac{N-2}{2} \tilde{V}_1(r_m x)$ is a (P.S.) sequence for $E_{\lambda,0}$ at level $\beta - F_{\lambda}^\infty(1)$. Indeed, let us fix a ball $B(0, r)$ and a test function $\psi \in C_0^\infty(B(0, r))$ and remark that for sufficiently large $m$, $B(0, r) \subset \tilde{\Omega}_m$. So

$$
(DF_{\lambda}^\infty(V_1), \psi) = \int_{\tilde{\Omega}_m} \nabla \tilde{\omega}_m \cdot \nabla \psi - \int_{\tilde{\Omega}_m} \frac{\lambda \tilde{V}_1 \psi}{|x|^2} - \int_{\tilde{\Omega}_m} |\tilde{V}_1|^2 \tilde{V}_1 \psi + 1
$$

where $\tilde{\omega}_m(x) = \frac{N-2}{2} \tilde{V}_1(r_m x).$ Thus $V_1$ solves $(P^\infty_X)$. Let $\varphi \in C_0^\infty(\mathbb{R}^N)$ satisfying $0 \leq \varphi \leq 1, |\nabla \varphi| \leq 2$ in $\mathbb{R}^N, \varphi \equiv 1$, in $B(0, 1), \varphi \equiv 0$ outside $B(0, 2)$, and let

$$w_m(x) = v_m(x) - \frac{N-2}{2} \tilde{V}_1(r_m x)\varphi(r_m x) \in H^1_0(\Omega)$$

where the sequence $\{r_m\}$ is chosen such that $r_m := \frac{r_m}{r_m} \to \infty$ while $r_m \text{dist}(0, \partial \tilde{\Omega}_m) \to \infty$ as $m \to \infty$, that is, $\tilde{w}_m(x) = \tilde{v}_m(x) - V_1(1)\varphi(\frac{r_m}{r_m})$.

Set $\varphi_m(x) = \varphi(\frac{x}{r_m})$. Note that $|\nabla V_1| \in L^2(\mathbb{R}^N)$, so as $m \to \infty,$

$$
\int_{\mathbb{R}^N} |\nabla V_1(\varphi_m - 1)|^2
\leq 2 \int_{\mathbb{R}^N} |\nabla V_1|^2 (\varphi_m - 1)^2 + 2 \int_{\mathbb{R}^N} |V_1|^2 |\nabla (\varphi_m - 1)|^2
\leq 2 \int_{\mathbb{R}^N \setminus B(0, r_m)} |\nabla V_1|^2 + 8 \tilde{r}_m^{-2} \int_{B(0, 2\tilde{r}_m) \setminus B(0, \tilde{r}_m)} |V_1|^2
\leq 2 \int_{\mathbb{R}^N \setminus B(0, r_m)} |\nabla V_1|^2 + 8(\int_{B(0, 2\tilde{r}_m) \setminus B(0, \tilde{r}_m)} |V_1|^2)^{\frac{1}{2}}
= o(1).
$$

Thus we have $\tilde{w}_m = \tilde{v}_m - V_1 + o(1)$, where $o(1) \to 0$ in $D^{1,2}(\mathbb{R}^N)$. So by Lemma \[2.3\]
and the invariance of dilation, we have for $m$ large

$$E_{\lambda,0}(w_m) = E_{\lambda,0}(\tilde{v}_m) - F_{\lambda}^\infty(V_1) + o(1) = \beta - F_{\lambda}^\infty(V_1) + o(1),$$

$$\|DE_{\lambda,0}(w_m)\|_{H^{-1}(\Omega)} = o(1).$$

Also, it is obvious that $w_m \to 0$ weakly in $H^1_0(\Omega)$. 

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(II): Assume $V_1 \equiv 0$. Let $h \in C_0^\infty(B(0, 1))$; we have
\[
\int_{\mathbb{R}^N} |\nabla (\tilde{v}_m h)|^2
\]
\[
= \int_{\mathbb{R}^N} \nabla \tilde{v}_m \cdot \nabla (h^2 \tilde{v}_m) + \int_{\mathbb{R}^N} \tilde{v}_m^2 |\nabla h|^2
\]
\[
= \int_{\mathbb{R}^N} \nabla \tilde{v}_m \cdot \nabla (h^2 \tilde{v}_m) + o(1)
\]
\[
= \langle DE_{\lambda, 0}(\tilde{v}_m), h^2 \tilde{v}_m \rangle + \int_{\mathbb{R}^N} \frac{\lambda h^2 \tilde{v}_m}{|x|^2} + \int_{\mathbb{R}^N} |\tilde{v}_m|^2 \, h^2 + o(1)
\]
\[
\leq \frac{4 \lambda}{(N - 2)^2} \int_{\mathbb{R}^N} |\nabla (\tilde{v}_m h)|^2 + S_0^{-1} \left( \int_{B(0, 1)} |\tilde{v}_m|^2 \right)^{\frac{N}{2}} \int_{\mathbb{R}^N} |\nabla (\tilde{v}_m h)|^2 + o(1).
\]
Choose $\delta$ suitably small. From the above inequality and the fact $0 \leq \lambda < \frac{(N - 2)^2}{4}$, we can find an $a \in (0, 1)$ such that
\[
\int_{B(0, a)} |\nabla \tilde{v}_m|^2 \to 0.
\]
For simplicity, substitute $\tilde{v}_m$ by $z_m$ and $\tilde{\Omega}_m$ by $\Omega$ (because of dilation invariance), and without loss of generality, we still suppose that $z_m$ satisfies (2.3) and (2.4). Denote
\[
Q_m(r) = \sup_{x \in \Omega} \int_{B(x, r)} |\nabla z_m|^2
\]
the concentration function of $z_m$, choose $x_m \in \tilde{\Omega}$ and scale
\[
z_m \mapsto \tilde{z}_m(x) := R_m z_m \left( \frac{x}{R_m} + x_m \right)
\]
such that
\[
\tilde{Q}_m(1) = \sup_{\tilde{z}_m \in \tilde{\Omega}, x_m \in \mathbb{R}^N} \int_{B(x, 1)} |\nabla \tilde{z}_m|^2 = \int_{B(0, 1)} |\nabla \tilde{z}_m|^2 = \frac{1}{2L} S_\lambda^\infty,
\]
where $L$ denotes the least number of balls with radius 1 in $\mathbb{R}^N$ that are needed to cover a ball of radius 2.

Note that $\{R_m \}$ is obviously bounded away from zero. Setting $\tilde{\Omega}_m := \{ x \in \mathbb{R}^N \mid \frac{x}{R_m} + x_m \in \Omega \}$, we may regard $\tilde{z}_m \in D^{1,2}(\mathbb{R}^N)$, moreover, $\{\tilde{z}_m\}$ is bounded uniformly in $D^{1,2}(\mathbb{R}^N)$. Thus up to a subsequence,
\[
\tilde{z}_m \to V_0 \quad \text{weakly in } D^{1,2}(\mathbb{R}^N).
\]
We are going to prove that the convergence actually holds in the strong $H^1_{loc}(\mathbb{R}^N)$ sense. To do this, following the analogous argument in [14], for any $x \in \mathbb{R}^N$, we can find $\rho \in [1, 2]$ such that the solution $\phi_m$ of the Dirichlet problems
\[
\begin{cases}
-\Delta \phi = 0, & x \in B(x, 3) \setminus B(x, \rho), \\
\phi|_{\partial B(x, \rho)} = \tilde{z}_m - V_0, & \phi|_{\partial B(x, 3)} = 0,
\end{cases}
\]
satisfies
\[
\phi_m \to 0 \quad \text{in } H^1(B(x, 3) \setminus B(x, \rho)).
\]
Let
\[
\varphi_m = \begin{cases}
\tilde{z}_m - V_0, & x \in B(x, \rho), \\
\phi_m, & x \in B(x, 3) \setminus B(x, \rho).
\end{cases}
\]
It follows that
\begin{equation}
\varphi_m = \bar{\varphi}_m + o(1) \in H^1_0(\bar{\Omega}_m) + D^{1,2}(\mathbb{R}^N),
\end{equation}
where \(\bar{\varphi}_m \in H^1_0(\bar{\Omega}_m)\) and \(o(1) \to 0\) in \(D^{1,2}(\mathbb{R}^N)\) as \(m \to \infty\) (see for instance [14]).

Hence, scaling back the \(\varphi_m\)'s,
\[
\bar{\varphi}_m(x) := R_m^{n-2} \varphi_m(R_m(x - x_m)),
\]
we have, taking into account of (2.9), (2.10) and (2.11),
\[
\text{(2.12)} \quad \| \nabla \phi_m \|^2_{L^2(\Omega)} = \| \bar{\varphi}_m \|^2_{D^{1,2}(\mathbb{R}^N)} + o(1) = \| \bar{\varphi}_m - V_0 \|^2_{D^{1,2}(B(x,\rho))} + o(1).
\]
By scale invariance, (2.11) and the fact \(\{ \bar{z}_m \}\) is a (P.S.) sequence for \(E_{\lambda,0}\),
\[
\langle DE_{\lambda,0}(\bar{z}_m) , \varphi_m \rangle = \langle DE_{\lambda,0}(z_m) , \bar{\varphi}_m \rangle + o(1) = o(1)
\]
where
\[
E_m(\bar{z}_m) := \frac{1}{2} \int_{\Omega_m \cap B(x,\rho)} \| \nabla \bar{z}_m \|^{2} - \frac{\lambda \bar{z}_m}{|x - R_m x_m|^2} \int_{\Omega_m \cap B(x,\rho)} | \bar{z}_m - V_0 |^2 + o(1)
\]
\[
= \frac{1}{2} \int_{\Omega_m \cap B(x,\rho)} | \nabla (\bar{z}_m - V_0) |^2 - \int_{\Omega_m \cap B(x,\rho)} \frac{\lambda \bar{z}_m - V_0}{|x + R_m x_m|^2} \int_{\Omega_m \cap B(x,\rho)} | \bar{z}_m - V_0 |^2 + o(1)
\]
\[
= \frac{1}{2} \int_{\Omega_m} | \nabla \varphi_m |^2 - \int_{\Omega_m} \frac{\lambda \varphi_m}{|x + R_m x_m|^2} \int_{\Omega_m} | \varphi_m |^2 + o(1).
\]
Moreover, by scale invariance, Sobolev inequality and Hardy inequality,
\[
(2.13) \quad \int_{\Omega_m} \left( \frac{\lambda \varphi_m^2}{|x|^2} - \int_{\Omega} | \varphi_m |^2 \right) \geq (1 - \int_{\Omega} | \nabla \varphi_m |^2 (1 - \frac{\lambda \varphi_m^2}{S_X^{\frac{2}{p}}}))
\]
\[
\geq c \int_{\Omega_m} | \nabla \varphi_m |^2 (1 - \frac{\lambda \bar{z}_m^2}{S_X^{\frac{2}{p}}}(B(x,\rho))),
\]
where (2.12) and the convergence of \(\bar{z}_m\) to \(V_0\) have been used to get the last inequality.

Recalling (2.7) we have \(\| \nabla \bar{z}_m \|^2_{L^2(B(x,\rho))} \leq L \| \nabla \bar{z}_m \|^2_{L^2(B(0,1))} \leq \frac{1}{2} S_X^{\frac{2}{p}}\), so that (2.13) yields \(\| \nabla \bar{\varphi}_m \|^2_{L^2(\Omega)} \to 0\).

From (2.12) we obtain \(\| \bar{z}_m - V_0 \|_{D^{1,2}(B(x,\rho))} \to 0\).

In particular, \(\int_{B(0,1)} | \nabla V_0 |^2 = \frac{1}{2} S_X^{\frac{2}{p}} > 0\) and \(V_0 \neq 0\). By \(\bar{z}_m \to 0\) weakly, we also have \(R_m \to \infty\) as \(m \to \infty\).

Now using the result of case (I), we have
\[
\tilde{z}_m(x) = \frac{\bar{z}_m}{R_m} \tilde{v}_m \left( \frac{x}{R_m} + x_m \right) = (R_m r_m \bar{z}_m \frac{x}{R_m r_m} + x_m) \tilde{v}_m \left( \frac{x}{R_m r_m} + x_m \right).
\]
Define \( k_m = R_m r_m, y_m = \frac{y}{r_m} \); then \( y_m \to y_0 \in \bar{\Omega}, k_m |y_m| = R_m |x_m| \). By (2.20) we have \( |x_m| > a > 0 \), so \( k_m |y_m| \to +\infty \). Also, by the fact that \( \{r_m\} \) is bounded away from zero, \( k_m \to +\infty (m \to \infty) \). Denote \( \Omega_m = \{ x \in R^N | \frac{x}{k_m} + y_m \in \Omega \} \), \( \tilde{v}_m = \frac{\tilde{\omega}_m}{k_m} \bar{v}_m(\frac{x}{k_m} + y_m) \).

Now we distinguish two cases:

(1) \( k_m \text{dist}(y_m, \partial \Omega) \leq c < \infty \), uniformly. Then after an orthogonal transformation,

\[
\tilde{\Omega}_m \to \tilde{\Omega}_\infty = R^*_+ = \{ x = (x_1, \ldots, x_N), x_1 > 0 \},
\]

(2) \( k_m \text{dist}(y_m, \partial \Omega) \to \infty \), in this case \( \tilde{\Omega}_m \to \tilde{\Omega}_\infty = R^N \).

In each case we have for large \( m \) and any given \( \varphi \in C^\infty(\tilde{\Omega}_\infty) \), \( \int_{\tilde{\Omega}_m} \frac{\tilde{v}_m \varphi}{|x|^{2-2}} = \text{o}(1) \). Hence there holds, as \( m \to \infty \),

\[
\int_{\tilde{\Omega}_\infty} (\nabla V_0 \cdot \nabla \varphi - |V_0|^{2^* - 2} V_0 \varphi)
= \int_{\tilde{\Omega}_m} (\nabla \tilde{v}_m \cdot \nabla \varphi - \frac{\lambda \tilde{v}_m \varphi}{|x + k_my_m|^2} - |\tilde{v}_m|^{2^* - 2} \tilde{v}_m \varphi) + \text{o}(1)
= \int_{\Omega} (\nabla v_m \cdot \nabla \varphi - \frac{\lambda v_m \varphi}{|x|^2} - |v_m|^{2^* - 2} v_m \varphi) + \text{o}(1)
= \text{o}(1).
\]

If \( \tilde{\Omega}_\infty = R^N_+ \), (2.14) implies that \( V_0 \in H^1_0(\tilde{\Omega}_\infty) \) is a weakly solution of the equation

\[-\Delta u = u^{2^*-1}, \quad u > 0, \quad x \in R^N_+; \quad u = 0, \quad x \in \partial R^N_+.
\]

Thus, \( V_0 \equiv 0 \), which is impossible. So case (2) is true, that is, \( V_0 \) solves \((P_0^\infty)\).

Let

\[ w_m(x) = v_m(x) - k_m^{\frac{2}{2^*}} V_0(k_m(x - y_m)) \varphi(k_m(x - y_m)) \in H^1_0(\Omega), \]

where \( \tilde{k}_m, \varphi \) are defined similarly to case (1). We can also get \( \tilde{w}_m = \tilde{v}_m - V_0 + \text{o}(1) \), where \( \text{o}(1) \to 0 \) in \( D^{1,2}(R^N) \). Using the fact that \( k_m |y_m| \to +\infty \), the invariance of scaling and Lemma 2.3 we obtain that \( w_m(x) = v_m(x) - k_m^{\frac{2}{2^*}} V_0(k_m(x - x_m)) + \text{o}(1) \) is still a (P.S.) sequence for \( E_{\lambda,0} \) at level \( \beta - F_0^\infty(V_0) \) and of course it converges weakly to zero.

This concludes the proof of Lemma 2.4.

Proof of Theorem 2.1. By \( E_{\lambda,\epsilon}(u_m) \leq c, DE_{\lambda,\epsilon}(u_m) \to 0 \) strongly in \( H^{-1}(\Omega) \), we have \( u_m \to u^0 \) weakly in \( H^1_0(\Omega) \) and \( u^0 \) solves problem \((P_{\lambda,\epsilon})\). Moreover, setting \( v_m = u_m - u^0 \), we then have \( v_m \to 0 \) strongly in \( L^2(\Omega) \) and by Lemma 2.3 we get

\[
\int_{\Omega} |u_m|^2 = \int_{\Omega} |u - u|^2 + \int_{\Omega} |u|^2 + \text{o}(1),
\]

\[
\int_{\Omega} |\nabla u_m|^2 = \int_{\Omega} |\nabla (u - u)|^2 + \int_{\Omega} |\nabla u|^2 + \text{o}(1),
\]

\[
\int_{\Omega} |u_m|^2 |x|^2 = \int_{\Omega} |u - u|^2 |x|^2 + \int_{\Omega} |u|^2 |x|^2 + \text{o}(1).
\]
Hence,

\[ E_{\lambda,\epsilon}(u_m) = E_{\lambda,\epsilon}(u^0) + E_{\lambda,0}(v_m) + o(1), \]
\[ DE_{\lambda,\epsilon}(u_m) = DE_{\lambda,\epsilon}(u^0) + DE_{\lambda,0}(v_m) + o(1), \]
\[ DE_{\lambda,0}(v_m) = o(1). \]

By applying Lemma 2.4 to \( \{v_m\} \) recursively, the iteration must stop after finite steps; moreover the last (P.S.) sequence must strongly converge to zero. \( \square \)

Applying Theorem 2.1 we can prove the following:

**Corollary 2.5.** Suppose \( \frac{1}{N} S_{\lambda}^\infty < c < \frac{2}{N} S_{\lambda}^\infty \) and \( c \neq \frac{1}{N} S_{\lambda}^\infty \), then functional \( E_{\lambda,0} \) satisfies the (P.S.) condition.

**Proof.** Suppose \( \{u_m\} \) is a (P.S.) sequence for \( E_{\lambda,0}(u) \). Notice that for any \( u \in D^{1,2}(\mathbb{R}^N) \setminus \{0\} \) satisfying \( (P^\infty\lambda) \), \( F_{\lambda,0}(u) \geq \frac{1}{N} S_{\lambda}^\infty \). Moreover, if \( u \) changes sign, then \( F_{\lambda,0}(u) \geq \frac{1}{N} S_{\lambda}^\infty \). By Theorem 2.1,

\[ c + o(1) = E_{\lambda,0}(u_m) \rightarrow E_{\lambda,0}(u^0) + \sum_{j=1}^l F_{\lambda,0}(v_j^0) + \sum_{j=1}^k F_{\lambda,0}(v_j^1). \]

Suppose that \( u^0 \equiv 0 \); then \( c = \sum_{j=1}^l F_{\lambda,0}(v_j^0) + \sum_{j=1}^k F_{\lambda,0}(v_j^1) \). If there exist some \( l \) or \( k \) such that \( v_j^0 \) or \( v_j^1 \) changes sign, then by Remark 1.4 (ii) we get \( c \geq \frac{2}{N} S_{\lambda}^\infty \), which is a contradiction, so we can assume \( v_j^0 \geq 0, v_j^1 \geq 0 \) (\( 1 \leq i \leq l, 1 \leq j \leq k \)).

By the uniqueness of solutions of problem \( (P^\infty\lambda) \) and \( (P^\infty_{\lambda,0}) \) (see Remark 1.4 (i)), we have \( c = \frac{1}{N} S_{\lambda}^\infty + \frac{k}{N} S_{\lambda}^\infty \), which is impossible. So \( u^0 \neq 0 \), and we can infer \( E_{\lambda,0}(u^0) \geq \frac{1}{N} S_{\lambda}^\infty \), which follows that \( l = 0, k = 0 \). Hence \( u_m \rightarrow u^0 \) in \( H_0^1(\Omega) \).

**Remark 2.6.** (i) Let

\[ \sigma = \{ E_{\lambda,\epsilon}(u) \mid u \in H_0^1(\Omega) \text{ solves } (P_\lambda) \}, \]
\[ \sigma_0 = \{ F_{\lambda,0}^\infty(u) \mid u \in H_0^1(\mathbb{R}^N) \text{ solves } (P_{\lambda,0}^\infty) \}, \]
\[ \sigma_{\lambda} = \{ F_{\lambda,0}(u) \mid u \in H_0^1(\mathbb{R}^N) \text{ solves } (P_{\lambda,0}^\infty) \}, \]

be the “spectral” of \( (P_\lambda) \), \( (P_{\lambda,0}^\infty) \) and \( (P_{\lambda,0}^\infty) \), respectively. Then in particular, Theorem 2.1 implies that any sequence \( \{u_m\} \) satisfying \( E_{\lambda,\epsilon}(u_m) \rightarrow \beta, DE_{\lambda,\epsilon}(u_m) \rightarrow 0 \) in \( H^{-1}(\Omega)(m \rightarrow \infty) \) is strongly relatively compact in \( H_0^1(\Omega) \), provided

\[ \beta \in \{ \beta \mid \beta \in \sigma \setminus \beta_0^l + \sum_{i=1}^k \beta_0^i \}, \]

(ii) Assume \( u_\epsilon \in H_0^1(\Omega) \) is the ground state solution of \( (P_{\lambda,\epsilon}) \), \( 0 < \lambda < \bar{\lambda} - 1 \). Then \( |\nabla u_\epsilon|^2 - \frac{\lambda_\epsilon^2}{|x|^2} \rightarrow S_{\lambda}\delta_x \) in the sense of measure as \( \epsilon \rightarrow 0 \), where \( \delta_x \) denotes the Dirac mass at \( x \).

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