THE STEEPEST POINT OF THE BOUNDARY LAYERS OF SINGULARLY PERTURBED SEMILINEAR ELLIPTIC PROBLEMS

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Abstract. We consider the nonlinear singularly perturbed problem

\[-\varepsilon^2 \Delta u = f(u), \quad u > 0 \text{ in } \Omega, \quad u = 0 \text{ on } \partial \Omega,\]

where \( \Omega \subset \mathbb{R}^N \) \((N \geq 2)\) is an appropriately smooth bounded domain and \( \varepsilon > 0 \) is a small parameter. It is known that under some conditions on \( f \), the solution \( u_\varepsilon \) corresponding to \( \varepsilon \) develops boundary layers when \( \varepsilon \to 0 \). We determine the steepest point of the boundary layers on the boundary by establishing an asymptotic formula for the slope of the boundary layers with exact second term.

1. Introduction

We consider the following nonlinear singularly perturbed problem:

\[
\begin{align*}
-\varepsilon^2 \Delta u & = f(u) \quad \text{in } \Omega, \\
u > 0 & \quad \text{in } \Omega, \\
u & = 0 \quad \text{on } \partial \Omega,
\end{align*}
\]

where \( \Omega \subset \mathbb{R}^N \) \((N \geq 2)\) is an appropriately smooth bounded domain satisfying uniform interior and exterior sphere conditions and \( \varepsilon > 0 \) is a small parameter. We assume that \( f \) satisfies the following:

\( (f.1) \ f \in C^{1,\gamma}(\mathbb{R}), \) where \( 0 < \gamma < 1 \) is a constant.

\( (f.2) \) There exists \( u_0 > 0 \) such that \( f(0) = f(u_0) = 0 \) and \( f(u) > 0 \) for \( 0 < u < u_0 \).

\( (f.3) \ f'(0) > 0 \) and \( f'(u_0) < 0 \).

\( (f.4) \) If there exist \( u_1, u_2 > 0 \) such that \( u_0 < u_1 < u_2, f(u_1) = f(u_2) = 0, f > 0 \) in \((u_1, u_2)\), then there exists \( \tilde{u} \in [0, u_2) \) such that \( \int_{u_0}^{u_2} f(s) ds \leq 0 \).

The most typical examples of \( f \) are \( f(u) = u - |u|^{p-1}u \) \((p > 1)\) and \( f(u) = \sin u \), which are called logistic equation in population dynamics and equation of simple pendulum, respectively, and have been considered by many authors. In these cases, we know that \( u_0 = 1 \) \((\text{resp. } u_0 = \pi)\), \( u_1 < 1 \) \((\text{resp. } u_1 < \pi)\) and \( u_2 \to 1 \) \((\text{resp. } u_2 \to \pi)\) uniformly on any compact subset in \( \Omega \) as \( \varepsilon \to 0 \). Indeed, under the conditions \( (f.1)-(f.4) \), the following facts hold (cf. [3]):

\( (p.1) \) For a given \( 0 < \varepsilon \ll 1 \), there exists a unique solution \( u_\varepsilon \in C^2(\bar{\Omega}) \) of \((1.1)-(1.3)\).
(p.2) \( \|u_\epsilon\|_\infty < u_0 \).
(p.3) \( u_\epsilon \to u_0 \) uniformly on any compact subset \( K \subset \Omega \) as \( \epsilon \to 0 \).

Therefore, we see that \( u_\epsilon \) develops boundary layers as \( \epsilon \to 0 \). We also refer to [27, 7, 9] and the references therein. Hence, a natural question raised immediately is to ask where on the boundary the steepest point of the boundary layers is situated, and it is the purpose of this paper to answer this question by establishing the two-term asymptotic formula for the slope of the boundary layers as \( \epsilon \to 0 \).

Now we state our results. Let \( F(u) := \int_0^u f(s) ds \).

**Theorem 1.1.** Let \( P \in \partial \Omega \) be fixed. Let \( \nu \) be a unit outer normal to \( \partial \Omega \) at \( P \). Then the following asymptotic formula holds as \( \epsilon \to 0 \):

\[
(1.4) \quad \frac{\partial u_\epsilon}{\partial \nu}(P) = -\sqrt{2F(u_0)}\epsilon^{-\frac{1}{2}} + \frac{(N-1)C_0H(P)}{\sqrt{2F(u_0)}} + o(1),
\]

where

\[
C_0 := \int_0^{u_0} \sqrt{2(F(u_0) - F(s))} ds
\]

and \( H(P) \) is the mean curvature of \( \partial \Omega \) at \( P \).

Therefore, if \( P_1 \in \partial \Omega \) is the only point which attains the minimum of the mean curvature of \( \partial \Omega \), then \( P_1 \) is the steepest point of the boundary layers. We remark that the first term in (1.4) has been obtained in [5] when \( f(u) = u - |u|^{p-1}u + \) perturbation. When \( \Omega = B_R \) or \( A_{a,R} \), the special cases, (1.4) has been obtained in [11] and [12].

2. **Proof of Theorem 1.1**

We first introduce a diffeomorphism which straightens the boundary portion near a point \( P \in \partial \Omega \) (cf. [10]).

Through translation and rotation of the coordinate system, we may assume that \( P \) is the origin and the inner normal to \( \partial \Omega \) at \( P \) is pointing in the direction of the positive \( x_N \) axis. Let \( x' = (x_1, x_2, \cdots, x_{N-1}) \). Then there exists a smooth function \( \psi(x') \), defined for \( |x'| < 1 \), which satisfies:

\[
(\psi_1) \quad \psi(0) = 0,
\]
\[
(\psi_2) \quad \nabla \psi(0) = 0,
\]
\[
(\psi_3) \quad \partial \Omega \cap M = \{(x', x_N) : x_N = \psi(x')\},
\]
\[
(\psi_4) \quad \Omega \cap M = \{(x', x_N) : x_N > \psi(x')\},
\]

where \( M \) is a neighborhood of \( P = 0 \). For \( y \in \mathbb{R}^N \) near 0, we define a mapping \( x = \Phi(y) = (\Phi_1(y), \Phi_2(y), \cdots, \Phi_N(y)) \) by

\[
(2.1) \quad \Phi_j(y) = y_j - y_N \frac{\partial \psi_j}{\partial x_j}(y') \quad (j = 1, 2, \cdots, N-1),
\]
\[
(2.2) \quad \Phi_N(y) = y_N + \psi(y').
\]

Then \( \Phi \) has the inverse mapping \( y = \Phi^{-1}(x) \) for \( |x| < b \), where \( b > 0 \) is a constant. Let \( B^+_{b/\epsilon} := \{ z \in \mathbb{R}^N : |z| < b/\epsilon, z_N > 0 \} \). We put

\[
(2.3) \quad w_\epsilon(z) := u_\epsilon(\Phi(\epsilon z)), \quad z \in B^+_{b/\epsilon}.
\]

Then we see from [10] Lemma 4.1] that for \( z \in B^+_{b/\epsilon}, w_\epsilon \) satisfies

\[
(2.4) \sum_{i,j=1}^{N} \left( \delta_{ij} + 2\epsilon \psi_{ij}z_N + \alpha_{ij}(z) \right) \frac{\partial^2 w_\epsilon}{\partial z_i \partial z_j} + \epsilon \sum_{j=1}^{N} b_j(z) \frac{\partial w_\epsilon}{\partial z_j} + f(w_\epsilon) = 0,
\]
where

\begin{align}
(2.5) & \quad \psi_{ij} = \frac{\partial^2 \psi}{\partial x_i \partial x_j}(0), \\
(2.6) & \quad \psi_{ij} = \psi_{Nj} = 0 \text{ for } i, j = 1, \cdots, N, \\
(2.7) & \quad b_j(z) = -\delta_{jN}(N-1)H(0) + \beta_j(z), \\
(2.8) & \quad |\alpha_{ij}(z)| \leq C_2 \epsilon^2 |z|^2 \text{ for } z \in B_{b_j/\epsilon}^+, \\
(2.9) & \quad |\beta_j(z)| \leq C_2 |z| \text{ for } z \in B_{b_j/\epsilon}^+.
\end{align}

To calculate \((\partial w_\epsilon/\partial u)(0)\) for \(0 < \epsilon \ll 1\), we precisely study the asymptotic behavior of \((\partial w_\epsilon/\partial z_N)(0)\) as \(\epsilon \to 0\). Let \(w\) be a unique solution of

\begin{align}
(2.10) & \quad -w''(t) = f(w(t)), \quad t > 0, \\
(2.11) & \quad w(0) = 0, \\
(2.12) & \quad w'(0) = \sqrt{2F(u_0)}.
\end{align}

Then we know from [3] that

\begin{align}
(2.13) & \quad w'(t) > 0, \quad t > 0, \\
(2.14) & \quad \lim_{t \to \infty} w(t) = u_0, \quad \lim_{t \to \infty} w'(t) = 0.
\end{align}

**Lemma 2.1.** Let \(D := \{ z \in \mathbb{R}^N : z_N > 0 \} \). Then \(w_\epsilon \to w\) in \(C^2_{\text{loc}}(D)\) as \(\epsilon \to 0\).

**Proof.** Since \(\|w_\epsilon\|_\infty = \|u_\epsilon\|_\infty < u_0\), by a standard regularity argument (cf. [3]), we see that \(\{w_\epsilon\}\) is a precompact in \(C^2_{\text{loc}}\). Therefore, by choosing a subsequence if necessary, there exists \(W \in C^2(D)\) such that \(w_\epsilon \to W\) as \(\epsilon \to 0\) in \(C^2_{\text{loc}}(D)\). Then we see from (2.4)–(2.9) that \(W\) satisfies

\begin{align}
(2.15) & \quad -\Delta W = f(W) \text{ in } D, \\
(2.16) & \quad W > 0 \text{ in } D, \\
(2.17) & \quad W = 0 \text{ on } \partial D.
\end{align}

It should be mentioned that (2.16) follows from [3]. Now our aim is to show that \(W = w\). To do this, we apply [3 Proposition 2.5]. That is, if we show

\begin{align}
(2.18) & \quad \lim_{z_N \to \infty} W((z', z_N)) = u_0
\end{align}

uniformly for \(z' \in \mathbb{R}^{N-1}\), then we obtain \(W = w\). Let an arbitrary \(\eta \in \mathbb{R}^{N-1}\) be fixed. Furthermore, let an arbitrary \(z_N > 2u_0/C_1\) be fixed, where \(C_1 > 0\) is a constant defined in (2.19) below. Then there exists \(0 < \epsilon_0 \ll 1\) such that \((\eta, z_N) \in B_{b_j/\epsilon}^+\) for \(0 < \epsilon < \epsilon_0\). So \(w_\epsilon((\eta, z_N))\) is well defined for \(0 < \epsilon < \epsilon_0\). Let an arbitrary \(0 < \tau < u_0\) be fixed. By [3 Lemma 3.1], we see that for all \(x \in \Omega\),

\begin{align}
(2.19) & \quad w_\epsilon(x) > \min\{C_1 \text{dist}(x, \partial\Omega)/\epsilon, \tau\},
\end{align}

where \(C_1 > 0\) is a constant. Since \(\nabla \psi(0) = 0\) by (\psi2), we see that \(D\Phi(0) = I\), the identity map. Then by Taylor expansion, for \(|z| \ll 1\), we have \(\Phi(z) = \Phi(0) + D\Phi(0)z + o(|z|)\). Therefore, since \(\Phi(0) = 0\),

\begin{align}
(2.20) & \quad \Phi(\epsilon(\eta, z_N)) = \epsilon(\eta, z_N) + o(\epsilon \sqrt{|\eta|^2 + z_N^2}).
\end{align}

Let \(Q = Q(\Phi(\epsilon(\eta, z_N)))\) be the nearest point on \(\partial\Omega\) from \(\Phi(\epsilon(\eta, z_N))\). Then since \(Q \to 0\) as \(\epsilon \to 0\), we see that \(n_Q \to (0, \cdots, 0, 1)\) as \(\epsilon \to 0\), where \(n_Q\) is the unit inner normal
to $\partial \Omega$ at $Q$. Therefore, if $0 < \epsilon \ll 1$, then $\text{dist}(\Phi(\epsilon, z_N), \partial \Omega) = \epsilon(1 + o(1))z_N$.

Then by (2.19), for $0 < \epsilon \ll 1$, we obtain

$$w_\epsilon((\eta, z_N)) \geq u_\epsilon(\Phi(\epsilon, z_N))) > \min\{C_1(1 - o(1))z_N, \tau\} > \tau,$$

since $z_N > 2u_0/C_1(> u_0/(C_1(1 - o(1))))$. Now let $\epsilon \to 0$. Then we see that $W((\eta, z_N)) > \tau$ for any $\eta \in \mathbb{R}^{N-1}$ and $z_N > 2u_0/C_1$. This implies (2.18). Then we see that, from any subsequence of $\{w_\epsilon\}$, we can choose a subsequence of $\{w_{\epsilon_j}\}$, which satisfies $\epsilon_j \to 0$ as $j \to \infty$ and $w_{\epsilon_j} \to w$ in $C^2_{\text{loc}}(D)$ as $j \to \infty$. This implies that $w_\epsilon \to w$ in $C^2_{\text{loc}}(D)$ as $\epsilon \to 0$. Thus the proof is complete.

Therefore, we find that the top term of $(\partial u_\epsilon/\partial v)(0)$ can be obtained from $w'(0)$. That is, by Lemma 2.1 and (2.12), as $\epsilon \to 0$,

$$-\frac{\partial u_\epsilon}{\partial v}(0) = \frac{\partial w_\epsilon}{\partial z_N}(0) \to \sqrt{2F(u_0)}.$$

Next, for $z = (z', z_N) \in B^+_{\epsilon/\epsilon}$, we put

$$\phi_\epsilon(z) := \frac{w_\epsilon(z) - w(z_N)}{\epsilon}.$$

Then it follows from (2.4) that for $z \in B^+_{\epsilon/\epsilon}$,

$$\sum_{i,j=1}^{N} (\delta_{ij} + 2\epsilon \psi_{ij} z_N + \alpha_{ij}(z)) \left( \frac{\partial^2 w}{\partial z_i \partial z_j} + \epsilon \frac{\partial^2 \phi_\epsilon}{\partial z_i \partial z_j} \right)$$

$$+ \epsilon \sum_{j=1}^{N} b_j(z) \left( \frac{\partial w}{\partial z_j} + \epsilon \frac{\partial \phi_\epsilon}{\partial z_j} \right) + f(w + \epsilon \phi_\epsilon) = 0.$$

Therefore, by (2.5)–(2.9), for $z \in B^+_{\epsilon/\epsilon}$,

$$\sum_{i,j=1}^{N} (\delta_{ij} + 2\epsilon \psi_{ij} z_N + \alpha_{ij}(z)) \frac{\partial^2 \phi_\epsilon}{\partial z_i \partial z_j} + \frac{\alpha_{NN}(z)}{\epsilon} w''(z_N) + \epsilon \sum_{j=1}^{N-1} \beta_j(z) \frac{\partial \phi_\epsilon}{\partial z_j}$$

$$+ (-N - 1)H(0) + \beta_N(z) \left( \frac{w'(z_N) + \frac{\partial \phi_\epsilon}{\partial z_N}}{\epsilon} \right) + f(w + \epsilon \phi_\epsilon) - f(w) = 0.$$

Then it is expected that the second term should be derived from the derivative of $\phi_\epsilon$.

**Lemma 2.2.** Let an arbitrary compact set $K \subset \bar{D}$ be fixed. Then there exists a constant $C_K > 0$ such that $\|\phi_\epsilon\|_{\infty, K} := \sup_{z \in K} |\phi_\epsilon(z)| \leq C_K$ for any $0 < \epsilon \ll 1$.

**Proof.** Without loss of generality, we may assume that $K = \bar{B}^+_{R^\epsilon}$. Assume that there exists a subsequence of $\{\phi_\epsilon\}$, denoted by $\{\phi_{\epsilon_j}\}$ again, such that $\|\phi_{\epsilon_j}\|_{\infty, K} \to \infty$ as $\epsilon \to 0$. Since $\Omega$ satisfies the uniform interior sphere condition, there exists a constant $0 < \xi_1 \ll 1$ such that the ball $B_{\xi_1}(Q - \xi_1 \nu_Q)$ is tangent to $\partial \Omega$ at $Q \in \partial \Omega$ and satisfies $B_{\xi_1}(Q - \xi_1 \nu_Q) \subset \Omega$ for all $Q \in \partial \Omega$, where $\nu_Q$ is an outward unit vector to $\Omega$ at $Q \in \partial \Omega$. Moreover, since $\Omega$ satisfies the uniform exterior sphere condition and is bounded, there exist constants $0 < \xi_2 \ll 1$ and $\xi_3 \gg 1$ such that the annulus $\Omega \subset A_{Q, \xi_2, \xi_3} := \{x \in \mathbb{R}^N : \xi_2 < |x - (Q + \xi_2 \nu_Q)| < \xi_3\}$ and inner ball $B_{\xi_2}(Q + \xi_2 \nu_Q)$ is tangent to $\partial \Omega$ at $Q$ for all $Q \in \partial \Omega$. Let $\phi_{\epsilon, Q}$ and $\psi_{\epsilon, Q}$ be the unique solutions
to (1.1)–(1.3), in which \( \Omega \) is replaced by \( B_{\xi_1}(Q - \xi_1 \nu_Q) \) and \( A_{Q, \xi_3, \xi_4} \), respectively. Then it follows from maximum principle that
\[
\phi_{\epsilon, Q} < u_{\epsilon} < \psi_{\epsilon, Q}.
\]
This implies that (we write \( \nu = \nu_Q \) for short)
\[
\frac{\partial \psi_{\epsilon, Q}}{\partial \nu}(Q) < \frac{\partial u_{\epsilon}}{\partial \nu}(Q) < \frac{\partial \phi_{\epsilon, Q}}{\partial \nu}(Q).
\]
Moreover, we know from [12, Theorems 1 and 2] (cf. [11] for the case \( f(u) = u - u^p \)) that as \( \epsilon \to 0 \),
\[
\frac{\partial \phi_{\epsilon, Q}}{\partial \nu}(Q) \to -2F(u_0) \epsilon^{-1} + O(\epsilon),
\]
\[
\frac{\partial \psi_{\epsilon, Q}}{\partial \nu}(Q) \to -2F(u_0) \epsilon^{-1} - (N-1)C_0 \sqrt{2F(u_0)} \epsilon + O(\epsilon).
\]
Therefore, we see that for any \( Q \in \partial \Omega \) and \( 0 < \epsilon \ll 1 \),
\[
(2.26) \quad \frac{\partial u_{\epsilon}}{\partial \nu}(Q) = -2F(u_0) \epsilon^{-1} + O(1).
\]
Then by this, for \( (z', 0) \in \partial \hat{B}_R^+ \), we obtain
\[
(2.27) \quad \frac{\partial u_{\epsilon}}{\partial \nu}(z', 0) = \epsilon \nabla \psi(\Phi((\epsilon z', 0)), 1) \cdot \nabla u_{\epsilon}(\Phi(\epsilon z', 0))
\]
\[
\quad = -\epsilon \frac{\partial u_{\epsilon}}{\partial \nu}(\epsilon z', \psi(\epsilon z'))
\]
\[
\quad = \sqrt{2F(u_0)} + O(\epsilon).
\]
Therefore, by (2.12), (2.23) and (2.27), for \( 0 < \epsilon \ll 1 \),
\[
(2.28) \quad \frac{\partial \phi_{\epsilon}}{\partial \nu}(z', 0) = \frac{(\sqrt{2F(u_0)} + O(\epsilon)) - \sqrt{2F(u_0)}}{\epsilon} = O(1).
\]
Now we put \( \xi_\epsilon := \phi_{\epsilon}/\|\phi_{\epsilon}\|_{C^2(K)} \). Then clearly, \( \|\xi_\epsilon\|_{C^2(K)} = 1 \) and by (2.5)–(2.9) and (2.25), we can choose a subsequence of \( \{\xi_\epsilon\} \) such that \( \xi_\epsilon \to \xi \) in \( C^2(K) \) as \( \epsilon \to 0 \). Moreover, we see from (2.25) and (2.28) that
\[
\Delta \xi + f'(w)\xi = 0 \quad \text{in} \quad K,
\]
\[
\xi = 0 \quad \text{on} \quad \partial K,
\]
\[
\frac{\partial \xi}{\partial \nu} = 0 \quad \text{on} \quad \partial K.
\]
This implies that there exists \( B_{\delta}^+ \subset K \) such that \( \xi \equiv 0 \) in \( B_{\delta}^+ \). This along with the unique continuation theorem of second order elliptic equation, \( \xi \equiv 0 \) in \( K \). This is a contradiction. Thus the proof is complete. \( \square \)

By Lemma 2.2 and (2.25), we see that by choosing a subsequence of \( \{\phi_{\epsilon}\} \) if necessary, there exists \( \phi \in C^2(D) \) such that as \( \epsilon \to 0 \),
\[
(2.29) \quad \phi_{\epsilon} \to \phi \quad \text{in} \quad C^2_{\text{loc}}(D),
\]
which satisfies
\[
(2.30) \quad \Delta \phi + f'(w)\phi = (N-1)H(0)w'(z_N) \quad \text{in} \quad D,
\]
\[
(2.31) \quad \phi = 0 \quad \text{on} \quad \partial D.
\]
Moreover, there exists a constant $Q > N$.

We know from [1, p. 108] that for $j = 1, \ldots, N$

$$(2.35) \quad \frac{\partial u_{\epsilon}}{\partial x_m}(t) - \frac{\partial u_{\epsilon}}{\partial x_m}(s) \leq C_3|t - s|^{1-N/p}\|u_{\epsilon}\|_{2,p,Q_j}.$$ 

We know from [3] that for any $p > 1$ and $0 < \epsilon \ll 1$,

$$(2.36) \quad \|u_{\epsilon}\|_{2,p,\Omega} \leq C_4\left(\frac{1}{\epsilon^2}\|f(u_{\epsilon})\|_{0,p} + \|u_{\epsilon}\|_{0,p}\right)$$

$$\leq C_4\|\Omega^{1/p}\max_{0 \leq t \leq u_0} f(s)\epsilon^{-2} + u_0$$

$$\leq 2C_4\|\Omega^{1/p}\epsilon^{-2}.$$

**Lemma 2.3.** $\phi(z', z_N) = \phi(z_N)$ for $z \in D$.

**Proof.** Let an arbitrary compact subset $K \subset \partial D$ be fixed. We show that by choosing a subsequence of $\{\epsilon\}$ if necessary, there exists a constant $C_2 > 0$ such that for any $z' \in K$, as $\epsilon \to 0$,

$$\frac{\partial \phi_{x}}{\partial z_N}(z', 0) \to C_2.$$

We note that

$$\frac{\partial \phi_{x}}{\partial z_N}(z', 0) = \left[ - \frac{\partial u_{\epsilon}}{\partial \nu}(\epsilon z', \psi(\epsilon z')) + \frac{\partial u_{\epsilon}}{\partial \nu}(0, 0) \right] + \left[ - \frac{\partial u_{\epsilon}}{\partial \nu}(0, 0) - \sqrt{2F(u_{\epsilon})\epsilon^{-1}} \right]$$

$$:= I_\epsilon(z') + II_\epsilon.$$

We know from (2.26) that $|II_\epsilon|$ is bounded. Therefore, by choosing a subsequence if necessary, we may assume that $II_\epsilon \to C_2$ as $\epsilon \to 0$. We know that

$$I_\epsilon(z') = -(\nabla \psi(\epsilon z'), -1) \cdot \left( \frac{\partial u_{\epsilon}}{\partial x_1}(\epsilon z', \psi(\epsilon z')) + \cdots, \frac{\partial u_{\epsilon}}{\partial x_N}(\epsilon z', \psi(\epsilon z')) \right)$$

$$+ (0, -1) \cdot \left( \frac{\partial u_{\epsilon}}{\partial x_1}(0, 0), \cdots, \frac{\partial u_{\epsilon}}{\partial x_N}(0, 0) \right).$$

Now we consider the cubes $Q_1 \subset \Omega, \cdots, Q_L \subset \Omega$ satisfying the following properties:

(q.1) The length of the edge of $Q_1$ is $\epsilon^{k_0}$, where $k_0 > 0$ will be specified later. $Q_j (j = 2, \cdots, L)$ is congruent to $Q_1$.

(q.2) A vertex $q_j$ of $Q_j (j = 1, \cdots, L)$ is on $\partial \Omega$. In particular, a vertex $q_1$ of $Q_1$ coincides with the origin and a vertex $q_L$ of $Q_L$ coincides with $(\epsilon z', \psi(\epsilon z'))$.

Moreover, there exists a constant $C > 0$ such that $C^{-1}\epsilon^{k_0} \leq |q_j - q_j| \leq C\epsilon^{k_0}$ for $j = 1, \cdots, L - 1$.

(q.3) There exist $y_j \in Q_j \cap Q_{j+1}$ (j = 1, \cdots, L - 1) and a constant $C > 0$ such that for $j = 1, \cdots, L - 1$,

$$C^{-1}\epsilon^{k_0} \leq |q_j - y_j| \leq C\epsilon^{k_0}, \quad C^{-1}\epsilon^{k_0} \leq |q_j - y_j| \leq C\epsilon^{k_0}.$$

Then by (q.2), we see that there exists a constant $C > 0$ such that $L \leq C\epsilon^{1-k_0}$. Moreover, we know from [1] p. 108] that for $p > N, t, s \in Q_j (j = 1, \cdots, L)$ and $m = 1, \cdots, N$,

$$(2.35) \quad \frac{\partial u_{\epsilon}}{\partial x_m}(t) - \frac{\partial u_{\epsilon}}{\partial x_m}(s) \leq C_3|t - s|^{1-N/p}\|u_{\epsilon}\|_{2,p,Q_j}.$$
By definition,
\[
\|u_\varepsilon\|_{2,p,Q_j}^p = \int_{Q_j} |u_\varepsilon|^p \, dx + \sum_{m=1}^N \int_{Q_j} \left| \frac{\partial u_\varepsilon}{\partial x_m} \right|^p \, dx + \sum_{m,k=1}^N \int_{Q_j} \left| \frac{\partial^2 u_\varepsilon}{\partial x_m \partial x_k} \right|^p \, dx.
\]

(2.37)

Let \( \xi = |u_\varepsilon|, |\partial u_\varepsilon/\partial x_m|, \) or \( |\partial^2 u_\varepsilon/\partial x_m \partial x_k| \). Let \( \chi_{Q_j} \) be a characteristic function of \( Q_j \). Then for \( \alpha, \beta > 1 \) satisfying \( 1/\alpha + 1/\beta = 1 \), by Hölder’s inequality,
\[
\int_{Q_j} \xi^p \, dx = \int_{\Omega} \xi^p \chi_{Q_j} \, dx \leq \|\xi\|_{0,\alpha,\Omega}^p \|\chi_{Q_j}\|_{0,\alpha,\Omega}^{1/\beta} \leq C_5 \varepsilon^{k_0 N/\beta} \|\xi\|_{0,\alpha,\Omega}^p.
\]

(2.38)

Then we obtain
\[
\|u_\varepsilon\|_{2,p,Q_j} \leq C_6 \varepsilon^{k_0 N/(p\beta)} \|u_\varepsilon\|_{2,\alpha,\Omega}.
\]

(2.39)

Let \( \bar{\alpha}, \bar{\beta} > 1 \) satisfy \( 1/\bar{\alpha} + 1/\bar{\beta} = 1 \). Then by the same argument as above, we obtain
\[
\|u_\varepsilon\|_{2,\alpha,\Omega} \leq C_7 \varepsilon^{k_0 N/(p\bar{\beta})} \|u_\varepsilon\|_{2,\alpha,\Omega}.
\]

(2.40)

Since (2.35), in which \( p \) is replaced by \( p \alpha \bar{\alpha} \) is also valid, by (2.36), (2.39) and (2.40), we obtain
\[
\|u_\varepsilon\|_{2,p,Q_j} \leq C_8 \varepsilon^{k_0 N/(p\beta) + k_o N/(p\bar{\beta})} \|u_\varepsilon\|_{2,\alpha,\Omega} \leq C_9 \varepsilon^{k_0 N/(p\beta) + k_o N/(p\bar{\beta}) - 2}.
\]

(2.41)

Then by (q.3), (2.35) and (2.41)
\[
\left| \frac{\partial u_\varepsilon}{\partial x_m}(\varepsilon z', \psi(\varepsilon z')) - \frac{\partial u_\varepsilon}{\partial x_m}(0,0) \right| = \left| \frac{\partial u_\varepsilon}{\partial x_m}(\varepsilon q) - \frac{\partial u_\varepsilon}{\partial x_m}(q) \right| \leq \sum_{j=1}^{L-1} \left| \frac{\partial u_\varepsilon}{\partial x_m}(q_{j+1}) - \frac{\partial u_\varepsilon}{\partial x_m}(q_j) \right| \leq \sum_{j=1}^{L-1} \left( \left| \frac{\partial u_\varepsilon}{\partial x_m}(q_{j+1}) - \frac{\partial u_\varepsilon}{\partial x_m}(y_j) \right| + \left| \frac{\partial u_\varepsilon}{\partial x_m}(y_j) - \frac{\partial u_\varepsilon}{\partial x_m}(q_j) \right| \right) \leq C_{10} \varepsilon^{(k_0 N/p)(1/\beta + 1/\bar{\beta}) - 1}.
\]

(2.42)

Choose \( k_0 \gg 1 \) and \( 0 < \delta \ll 1 \) and put \( p = N + \delta, \beta = \bar{\beta} = 1 + \delta \) so that \((k_0 N/p)(1/\beta + 1/\bar{\beta} - 1) - 1 > 0.\) Then by (ψ2) and (2.42), we see that \( I_\varepsilon(z') \to 0 \) uniformly on \( K \) as \( \varepsilon \to 0. \) Therefore, by this and (2.33), we obtain (2.32), and (2.32) implies that \( (\partial \varphi/\partial z_N)(z',0) = C_2 \) on \( K \cap \partial D. \) Now let \( \varphi \) be a unique solution to the ODE
\[
(2.43) \quad \varphi''(t) + f'(w(t))\varphi(t) = (N-1)H(0)w'(t), \quad t > 0,
\]

(2.44) \( \varphi(0) = 0, \)

(2.45) \( \varphi'(0) = C_2. \)
Now put $\eta(z) := \phi(z) - \varphi(z_N)$. Then by (2.30), (2.31) and (2.43)--(2.45), $\eta$ satisfies
\[
\Delta \eta + f'(w)\eta = 0 \quad \text{in } K,
\]
\[
\eta = \frac{\partial \eta}{\partial z_N} = 0 \quad \text{on } K \cap \partial D.
\]
This implies that $\eta \equiv 0$ on $K$. Then unique continuation theorem of elliptic equation implies $\phi(z) = \varphi(z_N)$. Thus the proof is complete. \hfill \square

Note that $\phi$ still depends on the choice of the subsequence of $\{\epsilon\}$ at this stage. To show that $\phi$ is independent of the choice of the subsequence of $\{\epsilon\}$, we shall prove that $\phi'(0)$ is independent of choice of the subsequence of $\{\epsilon\}$. To do this, we need the following lemma.

**Lemma 2.4.** $\|\phi\|_{\infty} \leq C$.

**Proof.** We put $g_\epsilon(z_N) := \phi_\epsilon(0, \ldots, 0, z_N)$. We show that for $0 < \epsilon \ll 1$,\n
(2.46) \quad \|g_\epsilon\|_{L^\infty(B)} \leq C.

Then by letting $\epsilon \to 0$, we obtain our assertion. The proof is divided into four steps.

**Step 1.** Let $B_1 := \{x_1^2 + \cdots + (x_N - r_1)^2 < r_1^2\} \subset M \subset \Omega$, where $r_1 > 0$ ($r_1 < b$) is a small constant and $M$ is defined in (3) and (4). Furthermore, let $U_{1, \epsilon}$ be a unique solution to (1.1)--(1.3) in which $\Omega$ is replaced by $B_1$. Since $U_{1, \epsilon}$ is a subsolution to (1.1)--(1.3), we see that for $0 < \epsilon \ll 1$,

(2.47) \quad U_{1, \epsilon}(x) \leq u_\epsilon(x), \quad x \in B_1.

As for the subsolution, we refer to [3, Appendix]. Now for $z_N \in B_{b/\epsilon}$, we put

(2.48) \quad \zeta_\epsilon(z_N) := \frac{U_{1, \epsilon}(\Phi_\epsilon(0, \ldots, 0, z_N)) - w(z_N)}{\epsilon} = \frac{U_{1, \epsilon}(\epsilon z_N) - w(z_N)}{\epsilon}.

By (2.23) and (2.47),

(2.49) \quad g_\epsilon(z_N) \geq \zeta_\epsilon(z_N).

**Step 2.** (a) We show that $\|\zeta_\epsilon\|_{\infty} \leq C$ for $0 < \epsilon \ll 1$. Let $\tilde{B}_0 := \{|x| < r_1\}$ and $V_{1, \epsilon} = V_{1, \epsilon}(r) \quad (r = |x|)$ be a unique solution to (1.1)--(1.3), in which $\Omega$ is replaced by $\tilde{B}_0$. Then $V_{1, \epsilon}$ satisfies

\[
-\epsilon^2 \left( V_{1, \epsilon}''(r) + \frac{N - 1}{r} V_{1, \epsilon}'(r) \right) = f(V_{1, \epsilon}(r)), \quad 0 < r < r_1.
\]

Put $s = r_1 - r$. Then clearly, $U_{1, \epsilon}(s) = V_{1, \epsilon}(r)$ and $U_{1, \epsilon}$ satisfies

(2.50) \quad -\epsilon^2 \left( U_{1, \epsilon}''(s) - \frac{N - 1}{r_1 - s} U_{1, \epsilon}'(s) \right) = f(U_{1, \epsilon}(s)), \quad 0 < s < r_1.

By this, (2.10), (2.48) and mean value theorem, we obtain

(2.51) \quad -\zeta''(z_N) + \frac{N - 1}{r_1 - \epsilon z_N} (w'(z_N) + \epsilon \zeta'(z_N)) = f'(w(z_N) + \epsilon \zeta(z_N)) \epsilon \zeta(z_N),

where $0 < \theta_\epsilon := \theta_\epsilon(z_N) < 1$. Let

\[
\zeta_\epsilon(z) := \frac{U_{1, \epsilon}(\Phi_\epsilon(z)) - w(z_N)}{\epsilon}.
\]
Then by Lemma 2.2 for the case $\Omega = B_1$, we see that $|\tilde{\zeta}_t|_{\infty} \leq C_K$ for any compact subset $K \subset \overline{D}$ and $0 < \epsilon \ll 1$. Since $\zeta_0(z_N) = \tilde{\zeta}_t(0, z_N)$, we see that $|\zeta_0(z_N)| \leq C_I$ for any $0 \leq z_N \leq 1$.

(b) Now assume that there exists a sequence \{\(z_{N, \epsilon}\) \(z_{N, \epsilon} \in B_{\epsilon/\epsilon}^{+}\) such that $z_{N, \epsilon} \to \infty$ and $|\zeta_t|_{\infty} = |\tilde{\zeta}_t(z_{N, \epsilon})| \to \infty$ as $\epsilon \to 0$. Let $0 < \delta_0 < r_1$ be a fixed constant. We know (see Appendix) that for $0 < s < r_1$ and $0 < \epsilon \ll 1$,

$$
(2.52)
$$

$$
u_0 - C \exp(-Cs/\epsilon) \leq U_{1, \epsilon}(s) \leq u_0.
$$

Moreover, we know that for $t \gg 1$,

$$
(2.53)
$$

$$
w(t) = u_0 - O(e^{-C_10t}).
$$

By this and (2.52), we see that if there exists a constant $C_{11} > 0$ such that $\epsilon z_{N, \epsilon} \geq C_{11}$, then as $\epsilon \to 0$,

$$
(2.54)
$$

$$
\zeta_t(z_{N, \epsilon}) = O\left(\frac{e^{-C_{11}/\epsilon}}{\epsilon}\right) \to 0.
$$

Therefore, $\epsilon z_{N, \epsilon} \to 0$ as $\epsilon \to 0$.

Step 3. Under the assumption of Step 2 (b), we put $\eta_t(t) := \zeta_t(z_N - z_{N, \epsilon})/|\zeta_t|_{\infty}$, where $t = z_N - z_{N, \epsilon}$ and consider (2.51) in the interval $J := (-\delta z_{N, \epsilon}, \delta z_{N, \epsilon})$, where $\delta > 0$ is a small constant. Then by (2.51), for $t \in J$, we have

$$
(2.55)
$$

$$
-\eta''_t(t) + \frac{N - 1}{r_1 - \epsilon(t + z_{N, \epsilon})} \left\{ w'(t + z_{N, \epsilon}) + \epsilon \eta'_t(t) \right\} = f'(W(t) + \theta_\epsilon \epsilon \zeta_t(t + z_{N, \epsilon}))\eta_t(t),
$$

where $W(t) = w(z_N)$. We show that

$$
(2.56)
$$

$$
\epsilon \zeta_t(t + z_{N, \epsilon}) = \epsilon \zeta_t(z_N) = U_{1, \epsilon}(\epsilon z_N) - w(z_N) \to 0
$$

uniformly in $J$ as $\epsilon \to 0$. Indeed, if $t \in J$, then clearly, we have

$$
(1 - \delta) z_{N, \epsilon} \leq z_N = t + z_{N, \epsilon} \leq (1 + \delta) z_{N, \epsilon}.
$$

This implies that if $t \in J$, then $z_N \to \infty$ as $\epsilon \to 0$ uniformly on $J$. Then by (2.52) and (2.53), as $\epsilon \to 0$,

$$
(2.57)
$$

$$
|\epsilon \zeta_t(t + z_{N, \epsilon})| = |\epsilon \zeta_t(\epsilon z_N)| \leq |u_0 - U_{1, \epsilon}(\epsilon z_N)| + |u_0 - w(z_N)| = O(\exp(-Cz_N)) + O(\exp(-Cz_N)) \to 0.
$$

Then by the limiting procedure, we obtain that there exists $\eta \in C^2(\mathbb{R})$ such that

$$
(2.58)
$$

$$
\eta''(t) = -f'(u_0)\eta(t), \quad t \in \mathbb{R},
$$

$$
(2.59)
$$

$$
\|\eta\|_{\infty} = \eta(0) = 1.
$$

By solving the first equation, we obtain $\eta(t) = c_1 e^{-f'(u_0)t} + c_2 e^{f'(u_0)t}$ for $t \in \mathbb{R}$. However, this is impossible, since $\|\eta\|_{\infty} = 1$. Therefore, $\zeta_t(z_N)$ is bounded.

Step 4. Finally, let $A_1 := \{a^2 < x_1^2 + \cdots + (x_N + a)^2 < R^2\}$ which satisfies $\Omega \subset A_1$, where $a > 0$ is a small constant and $R > 0$ is a large constant. Furthermore, let $U_{2, \epsilon}$ be a unique solution to (1.1)--(1.3) in which $\Omega$ is replaced by $A_1$. Since $U_{2, \epsilon}$ is a supersolution to (1.1))--(1.3), we see that for $0 < \epsilon \ll 1$,

$$
(2.60)
$$

$$
U_{2, \epsilon}(x) \geq u_\epsilon(x), \quad x \in \Omega.
$$
Now for $z_N \in B_{b/\varepsilon}^+$, we put
\begin{equation}
\zeta_{2,\varepsilon}(z_N) := \frac{U_{2,\varepsilon}(\Phi(0, \cdots, 0, z_N)) - w(z_N)}{\varepsilon}.
\end{equation}

Then by (2.23) and (2.60),
\begin{equation}
g_{\varepsilon}(z_N) \leq \zeta_{2,\varepsilon}(z_N).
\end{equation}

Then by the same argument as that just above, we also obtain that $\zeta_{2,\varepsilon}(z_N)$ is bounded. Hence, by (2.49) and (2.62), we obtain our assertion.

By Lemma 2.4 and (2.43), we see that $k_0 k_1 C_0$.

**Lemma 2.5.** $\phi'(0) = -(N-1)H(0)C_0/\sqrt{2F(u_0)}$.

**Proof.** Multiply (2.43) by $w'$ and integrate it over $(0, R)$. Then
\begin{equation}
\int_0^R \phi''(t)w'(t)dt + \int_0^R f'(w(t))w'(t)\phi(t)dt = (N-1)H(0) \int_0^R w'(t)^2dt.
\end{equation}

Then integration by parts yields
\begin{equation}
\phi'(R)w'(R) - \phi'(0)w'(0) + f(w(R))\phi(R) = (N-1)H(0) \int_0^R w'(t)^2dt.
\end{equation}

Let $R \to \infty$. Then by (2.12), (2.14) and (f.2), we obtain
\begin{equation}
\phi'(0) = -\frac{(N-1)H(0)}{\sqrt{2F(u_0)}} \int_0^\infty w'(t)^2dt.
\end{equation}

So the last task for us is to calculate $\int_0^\infty w'(t)^2dt$. Multiply (2.10) by $w'$. Then we have
\begin{equation}
\frac{d}{dt} \left(\frac{1}{2} w'(t)^2 + F(w(t))\right) = 0.
\end{equation}

This implies that $w'(t)^2/2 + F(w(t)) \equiv \text{constant}$ for $t \geq 0$. Then by (2.12) and putting $t = 0$, for $t \geq 0$, we obtain
\begin{equation}
\frac{1}{2} w'(0)^2 + F(w(0)) = \frac{1}{2} w'(0)^2 = F(u_0).
\end{equation}

By (2.13), for $t \geq 0$, we have
\begin{equation}
w'(t) = \sqrt{2F(u_0) - F(w(t))}.
\end{equation}

By this and (2.14)
\begin{equation}
\int_0^\infty w'(t)^2dt = \int_0^\infty \sqrt{2F(u_0) - F(w(t))}w'(t)dt
= \int_0^{u_0} \sqrt{2F(u_0) - F(s)}ds = C_0.
\end{equation}

This along with (2.65) implies our assertion. 

Since we have
\begin{equation}
-\varepsilon \frac{\partial u_+}{\partial \nu}(0) = \frac{\partial w}{\partial z_N}(0) = w'(0) + \varepsilon \frac{\partial \phi}{\partial z_N}(0) = \sqrt{2F(u_0) + \varepsilon (\phi'(0) + o(1))},
\end{equation}
this along with Lemma 2.5 implies Theorem 1.1. Thus we get Theorem 1.1. 

3. Appendix

In this section, we prove (2.52) for completeness. We consider the equation

\[ \varepsilon^2 \left( \frac{V''}{V_1} + \frac{N-1}{r} \frac{V'}{V_1} \right) + f(V_1) = 0, \quad 0 < r < r_1, \]  
\[ V_1(r) > 0, \quad 0 < r < r_1, \]  
\[ V_1'(0) = V_1(r_1) = 0. \]

It is known (cf. [5]) that by the change of independent variable

\[ v(t) = \frac{V_1}{h}, \quad t = h(r) = \begin{cases} \frac{1}{N-2} \left[ \frac{1}{r_1^{N-2}} - \frac{1}{r^{N-2}} \right] (N \geq 3), \\ \log \frac{1}{r_1} (N = 2), \end{cases} \]

(3.1)–(3.3) is transformed into

\[ -\varepsilon^2 v''(t) = g(t)f(v(t)), \quad -\infty < t < 0, \]  
\[ v(t) > 0, \quad -\infty < t < 0, \]  
\[ v(0) = v(-\infty) = 0, \]

and \( v_r \) is a solution to (3.5)–(3.7), where \( g(t) = [h^{-1}(t)]^{2(N-1)} \). Let \( a > 0 \) be fixed and consider here the auxiliary problem

\[ -\varepsilon^2 W''(t) = g(-a)f(W(t)), \quad -a < t < 0, \]  
\[ W(t) > 0, \quad -a < t < 0, \]  
\[ W(-a) = W(0) = 0. \]

This equation has a unique solution \( W_r \) if \( 0 < \varepsilon \ll 1 \). Then we know from [5] that

\[ W_r(t) \leq v_r(t), \quad -a \leq t < 0. \]

\textbf{Lemma 3.1.} There exist constants \( C_2, C_3 > 0 \) such that for \( -a < t < 0 \) and \( 0 < \varepsilon \ll 1 \)

\[ 0 < u_0 - C_2 \exp(C_3 t/\varepsilon) \leq W_r(t). \]

\textit{Proof.} Multiply (3.8) by \( W_r'(t) \). Then for \( -a \leq t \leq 0 \), we obtain

\[ (\varepsilon^2 W_r''(t) + g(-a)f(W_r(t)))W_r'(t) = 0. \]

This implies that

\[ \frac{d}{dt} \left\{ \frac{1}{2} \varepsilon^2 W_r'(t)^2 + g(-a)F(W_r(t)) \right\} \equiv 0. \]

So, by putting \( t = -a/2 \), we obtain

\[ \frac{1}{2} \varepsilon^2 W_r'(t)^2 + g(-a)F(W_r(t)) = g(-a)F(\|W_r\|_\infty). \]

Then since \( W_r'(t) < 0 \) for \( -a/2 < t < 0 \), we have

\[ -W_r'(t) = \frac{1}{\varepsilon} \sqrt{g(-a)} \sqrt{2F(\|W_r\|_\infty) - 2F(W_r(t))}. \]
Let an arbitrary $0 < \delta \ll 1$ be fixed. Then for $-a/2 < -t_1 < 0$,

\begin{equation}
(3.15) \quad t_1 = \int_{-t_1}^{0} dt
= \int_{-t_1}^{0} \frac{-\epsilon W'(t)}{\sqrt{g(-a)} \sqrt{2F\left(\|W\|_\infty\right) - 2F(W_e(t))}} dt
= \frac{\epsilon}{\sqrt{g(-a)}} \int_{0}^{W_e(-t_1)} \frac{1}{2F\left(\|W\|_\infty\right) - 2F(s)} ds
= \frac{\epsilon}{\sqrt{g(-a)}} \int_{0}^{u_0} \frac{1}{2F\left(\|W\|_\infty\right) - 2F(u_0 - \eta)} d\eta
= \frac{\epsilon}{\sqrt{g(-a)}} \left[ \int_{0}^{u_0} + \int_{u_0 - W_e(-t_1)}^{\delta} \right].
\end{equation}

Let $0 < C_4 < -f'(u_0)$ be fixed. Then for $u_0 - \|W_e\|_\infty \leq \eta \leq \delta$,

\begin{equation}
(3.16) \quad m(u) := 2F\left(\|W\|_\infty\right) - 2F(u_0 - \eta) - C_4 \eta^2 + C_4 (u_0 - \|W_e\|_\infty)^2 > 0.
\end{equation}

Indeed, by (f.3) and Taylor expansion, for $u_0 - \|W_e\|_\infty \leq \eta \leq \delta$, we have

\begin{equation}
(3.17) \quad m'(\eta) = 2f(u_0 - \eta) - 2C_4 \eta
= 2(-f'(u_0) - C_4) \eta - O(\eta^2) > 0.
\end{equation}

Since $m(u_0 - \|W_e\|_\infty) = 0$, by (3.17), we obtain (3.16). Then by (3.16), we obtain

\begin{equation}
(3.18) \quad \log |u_0 - W_e(-t_1)| \leq C_\delta - \frac{\sqrt{C_4 g(-a)}}{\epsilon} t_1.
\end{equation}

This yields (3.12).

By (3.4), let

\begin{equation}
(3.19) \quad r_0 := \begin{cases} \left( \frac{2e^{N-2}}{2+\alpha(N-2)r_1^{-2}} \right)^{1/(N-2)} & (N \geq 3), \\ r_1 e^{-a/2} & (N = 2). \end{cases}
\end{equation}

Then by this, Lemma 3.1 and a direct calculation, for $r_0 \leq r < r_1$, we obtain

\begin{equation}
(3.20) \quad u_0 - C_3 \exp(-C_4(r_1 - r)/\epsilon) \leq V_{1, \epsilon}(r) < u_0.
\end{equation}

Then since $V_{1, \epsilon}(r) \geq V_{1, \epsilon}(r_0)$ for $0 \leq r \leq r_0$, we obtain

\begin{equation}
(3.21) \quad u_0 - C_3 \exp(-C_4(r_1 - r_0)(r_1 - r)/(r_1 \epsilon)) \leq u_0 - C_3 \exp(-C_4(r_1 - r_0)/\epsilon) \leq V_{1, \epsilon}(r_0) \leq V_{1, \epsilon}(r) < u_0.
\end{equation}
Then by (3.20) and (3.21), it is clear that (3.21) holds for $0 \leq r < r_1$ and $0 < \epsilon \ll 1$. Since $U_{1,\epsilon}(s) = V_{1,\epsilon}(r)$ and $s = r_1 - r$, we obtain (2.52). Thus the proof is complete.

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References

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