HOMOGENEOUS SOLUTIONS TO FULLY NONLINEAR ELLIPTIC EQUATIONS

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(Communicated by David S. Tartakoff)

ABSTRACT. We classify homogeneous degree $d \neq 2$ solutions to fully nonlinear elliptic equations.

In this note, we show that any homogeneous degree other than 2 solution to fully nonlinear elliptic equations must be “harmonic”. Consider the fully nonlinear elliptic equation $F(D^2u) = 0$ with $\mu I \leq (F_{ij}) = (F_{M_{ij}}(M)) \leq \mu^{-1}I$. Nirenberg [N] derived the a priori $C^{2,\alpha}$ estimates for the above equation in dimension 2 in the 1950s. Krylov [K] and Evans [E] showed the same a priori estimates for the above equations in general dimensions under the assumption that F is convex. As a modest investigation of a priori estimates for general fully nonlinear elliptic equations without the convexity condition, we study the homogeneous solutions.

Theorem 0.1. *Let u be a continuous in $\mathbb{R}^n \setminus \{0\}$ homogeneous degree $d \neq 2$ solution to the elliptic equation $F(D^2u) = 0$ in $\mathbb{R}^n$ with $F \in C^1$. Then u is harmonic in a possible new coordinate system in $\mathbb{R}^n$, namely*

$$\sum_{i,j=1}^n F_{ij}(0) D_{ij}u(x) = 0.$$

Consequently, $u \equiv 0$ if $-(n-2) < d < 0$ or d is not an integer; otherwise, u is a homogeneous harmonic polynomial with integer degree d .

In contrast to the variational problem, Sverák and Yan [SY] constructed homogeneous degree less than 1 minimizers to some strongly convex functional. Also Safonov [S] earlier constructed homogeneous order $\alpha \in (0, 1)$ solutions to linear non-divergence elliptic equations with variable coefficients.

As one simple application to special Lagrangian equations [HL] $F(D^2u) = \sum_{i=1}^n \arctan \lambda_i - c = 0$, where the λ_i ’s are the eigenvalues of the Hessian D^2u . It follows from our theorem that any homogeneous degree other than 2 solution must be a harmonic polynomial (and it also forces $c = 0$).

When $d \in [0, 1 + \alpha(n, \mu))$, our theorem also follows from Krylov-Safonov C^α estimates (cf. [CC, Corollary 5.7]). The missing case $d = 2$ is delicate. One only knows that any homogeneous degree 2 solution to the above fully nonlinear elliptic equation in dimension 3 is quadratic [HNY, p. 426].

Received by the editors November 5, 2004.

2000 *Mathematics Subject Classification*. Primary 35J60.

Both authors were partially supported by NSF grants, and the second author was also supported by a Sloan Research Fellowship.

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Now we show our theorem.

Proof. We first consider the case that u is smooth in $\mathbb{R}^n \setminus \{0\}$. Set

$$\Sigma = \left\{ |x|^{d-2} D^2 u \left(\frac{x}{|x|} \right) \mid x \in \mathbb{R}^n \setminus \{0\} \right\}$$

and $\Gamma = \{M \mid F(M) = 0\}$. For the homogeneous order d function $u(x)$, $D^2 u(x) = |x|^{d-2} D^2 u \left(\frac{x}{|x|} \right)$. Let $|x| \rightarrow 0$ for $d > 2$ or $|x| \rightarrow \infty$ for $d < 2$; we see that $0 \in \Sigma$. Also u is a solution to $F(D^2 u) = 0$. Then the cone $\Sigma \subseteq \Gamma$. Now $F \in C^1$ and $(F_{ij}(0)) > 0$. We know that the unique tangent plane of Γ at 0 includes Σ . It follows that $\Sigma \perp (F_{ij}(0))$, or

$$\sum_{i,j=1}^n F_{ij}(0) D_{ij} u(x) = 0.$$

Without loss of generality, we assume $(F_{ij}(0)) = I$ throughout the proof. Then

$$0 = \Delta u(x) = |x|^{d-2} \left[d(d+n-2) u \left(\frac{x}{|x|} \right) + \Delta_{S^{n-1}} u \left(\frac{x}{|x|} \right) \right].$$

The remaining conclusion of the theorem follows.

Next we show the regularity of the viscosity solution u away from 0. Set $\lambda = d(d+n-2)$ and $\theta = x/|x|$. To start, we prove that $u(\theta)$ is a viscosity solution to (0.1)

$$\Delta_{S^{n-1}} u + \lambda u = 0.$$

Let any smooth $\varphi(\theta)$ touch u from above at θ_0 ,

$$\begin{aligned} \varphi &\geq u \quad \text{in a neighborhood of } \theta_0, \\ \varphi(\theta_0) &= u(\theta_0); \end{aligned}$$

then

$$\begin{aligned} |x|^d \varphi \left(\frac{x}{|x|} \right) &\geq |x|^d u \left(\frac{x}{|x|} \right) \quad \text{in a neighborhood of } \theta_0, \\ |x|^d \varphi(\theta_0) &= |x|^d u(\theta_0). \end{aligned}$$

From our assumption that u is a viscosity (sub)solution, it follows that

$$F \left(D^2 \left(|x|^d \varphi \left(\frac{x}{|x|} \right) \right) \right) \geq 0$$

or

$$F \left(|x|^{d-2} D_x^2 \varphi(\theta) \right) \geq 0.$$

Let $|x| \rightarrow 0$ for $d > 2$ or $|x| \rightarrow \infty$ for $d < 2$ and we see that $F(0) \geq 0$. If we use the fact u is also a viscosity (super)solution, we can derive that $F(0) \leq 0$. So $F(0) = 0$, and

$$\frac{F(t D_x^2 \varphi(\theta)) - F(0)}{t} \geq 0.$$

Let $t \rightarrow 0$; we see that

$$\sum_{i,j=1}^n F_{ij}(0) D_{ij} \varphi \left(\frac{x}{|x|} \right) \geq 0$$

or

$$\Delta_{S^{n-1}} \varphi + \lambda \varphi \geq 0.$$

Thus u is a viscosity subsolution to (0.1). Similarly, u is a viscosity supersolution to the same equation.

Let N_ε be an ε neighborhood of any θ_0 on S^{n-1} , with ε small enough so that N_ε is in a narrow strip. Then there exists a positive smooth function h on N_ε such that

$$\Delta_{S^{n-1}} h + \lambda h \leq 0.$$

Let ψ be the smooth solution to (0.1) in N_ε with the boundary value u on ∂N_ε . Then $q = \frac{\psi - u}{h}$ is a viscosity solution to

$$\Delta_{S^{n-1}} q + 2 \frac{\nabla h}{h} \cdot \nabla q + \frac{\Delta_{S^{n-1}} h + \lambda h}{h} q = 0,$$

where $\nabla h \cdot \nabla q$ simply denotes some linear combination of first-order derivatives of q in some local coordinates for N_ε , which we avoid for the sake of simple notation. Now that the coefficient $\frac{\Delta_{S^{n-1}} h + \lambda h}{h} \leq 0$, it follows from [W, Corollary 3.20] that $q = 0$ in N_ε . Therefore, u is smooth in N_ε and then on the whole S^{n-1} . $\square$

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