GRADIENT ESTIMATES FOR A NONLINEAR ELLIPTIC EQUATION ON COMPLETE RIEMANNIAN MANIFOLDS

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ABSTRACT. In this short paper, we consider gradient estimates for positive solutions to the following nonlinear elliptic equation on a complete Riemannian manifold:

$$\Delta u + cu^{\alpha} = 0,$$

where c, α are two real constants and $c \neq 0$.

1. INTRODUCTION

It is well known that for complete noncompact Riemannian manifolds with nonnegative Ricci curvature, Yau [11] has proved that any positive or bounded solution to the equation

(1.1) $\Delta u = 0$

must be constant. In [1], Brighton studied f-harmonic functions on a mooth metric measure space. That is, he considered positive solutions to the equation

(1.2)
$$\Delta_f u = 0$$

and obtained some similar results to Yau's under the Bakry–Émery Ricci curvature condition.

It is easy to see that equation (1.1) can be seen as a special case of

(1.3)
$$\Delta u + cu^{\alpha} = 0$$

with c, α being two real constants. In particular, if c = 0 in (1.3), then the equation (1.3) becomes (1.1). If c < 0 and $\alpha < 0$, equation (1.3) on a bounded smooth domain in \mathbb{R}^n is known as the thin film equation, which describes a steady state of the thin film (see [3]). For c a function, equation (1.3) is studied by Gidas and Spruck in [2] with $1 \le \alpha \le \frac{n+2}{n-2}$ when n > 2 and later it is studied by Li in [7] to achieve gradient estimates and Liouville type results with $1 < \alpha < \frac{n}{n-2}$ when n > 3. In particular, Li achieved a gradient estimate for positive solutions of (1.3) when c is a positive constant and $1 < \alpha < \frac{n}{n-2}$.

Therefore, it is natural to try to achieve gradient estimates for positive solutions to the nonlinear elliptic equation (1.3) with other $c \neq 0$ and α . In this direction Yang in [10] proved the following result.

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Theorem 1.1 (Yang). Let M be a complete noncompact Riemannian manifold of dimension n without boundary. Let $B_p(2R)$ be a geodesic ball of radius 2R around $p \in M$. We denote -K(2R) with $K(2R) \geq 0$ such that $Ric_{ij}(B_p(2R)) \geq -Kg_{ij}$. Suppose that u(x) is a positive smooth solution to equation (1.3) with $\alpha < 0$. Then we have

(i) If c > 0, then u(x) satisfies the estimate

$$\frac{|\nabla u|^2}{u^2} + cu^{\alpha - 1} \le C(n, \alpha) \left(K + \frac{1}{R^2} (1 + \sqrt{KR} \coth(\sqrt{KR})) \right)$$

on $B_p(R)$ and $C(n, \alpha)$ is a positive constant which depends on n, α . (ii) If c < 0, then u(x) satisfies the estimate

$$\frac{|\nabla u|^2}{u^2} + cu^{\alpha - 1} \le C(n, \alpha) \left(|c| (\inf_{B_p(2R)} u)^{\alpha - 1} + K + \frac{1}{R^2} (1 + \sqrt{KR} \coth(\sqrt{KR})) \right)$$

on $B_p(R)$ and $C(n, \alpha)$ is a positive constant which depends on n, α .

After studying Yang's argument carefully, we find in the case of c > 0 that the gradient estimate in (i) actually holds whenever $\alpha \leq 1$, that is, we have the following.

Theorem 1.2. Let M be a complete noncompact Riemannian manifold of dimension n without boundary. Let $B_p(2R)$ be a geodesic ball of radius 2R around $p \in M$. We denote -K(2R) with $K(2R) \ge 0$ such that $Ric_{ij}(B_p(2R)) \ge -Kg_{ij}$. Suppose that u(x) is a positive smooth solution to equation (1.3) with $\alpha \le 1$ and c > 0. Then we have

$$\frac{|\nabla u|^2}{u^2} + cu^{\alpha - 1} \le C(n, \alpha) \left(K + \frac{1}{R^2} (1 + \sqrt{KR} \coth(\sqrt{KR})) \right)$$

on $B_p(R)$ and $C(n, \alpha)$ is a positive constant which depends on n, α .

The proof of the above theorem is the same as Yang's proof of Theorem 1.1, and we will only give a sketch of it in the appendix. As a corollary of the above theorem we have the following Liouville-type result.

Corollary 1.3. Let M be a complete noncompact Riemannian manifold of dimension n without boundary. Suppose that the Ricci curvature of M is nonnegative. Then there does not exist a positive solution to equation (1.3) with $\alpha \leq 1$ and c > 0.

Suppose that u(x) is a positive solution to equation (1.3). Following Brighton's argument in [1] by choosing a test function $u^{\epsilon} (\epsilon \neq 0)$, we can also get the following gradient estimate to u(x).

Theorem 1.4. Let (M, g) be an n-dimensional complete Riemannian manifold with $R_{ij}(B_p(2R)) \ge -Kg_{ij}$, where $K \ge 0$ is a constant. If u is a positive solution to (1.3) on $B_p(2R)$ with c and α satisfying one of the following two cases:

(1) c < 0 and $\alpha > 0$,

(2)
$$c > 0$$
 and $\frac{n+2}{2(n-1)} < \alpha < \frac{2n^2+9n+6}{2n(n+2)}$ with $n \ge 3$,

then we have for any $x \in B_p(R)$

(1.4)
$$|\nabla u(x)| \le C(n,\alpha) M \sqrt{K + \frac{1}{R^2} \left(1 + \sqrt{KR} \coth(\sqrt{KR})\right)},$$

where $M = \sup_{x \in B_p(2R)} u(x)$ and the positive constant $C(n, \alpha)$ depends only on n, α .

Remark 1.1. In case (2), compared with Li's gradient estimate in [7] our right range for α is bigger than $\frac{n}{n-2}$ when $n \ge 13$.

Letting $R \to \infty$ in (1.4), we obtain the following gradient estimates on complete noncompact Riemannian manifolds.

Corollary 1.5. Let (M^n, g) be an n-dimensional complete noncompact Riemannian manifold with $R_{ij} \ge -Kg_{ij}$, where $K \ge 0$ is a constant. Suppose that u is a positive solution to (1.3) such that c, α satisfy one of the two cases given in Theorem 1.4. Then we have

(1.5)
$$|\nabla u| \le C(n,\alpha) M \sqrt{K},$$

where $M = \sup_{x \in M} u(x)$.

Remark 1.2. Recently, using the ideas of Brighton in [1], some Liouville type results have been achieved to positive solutions of the nonlinear elliptic equation

$$\Delta u + au \log u = 0$$

in [4] (for more developments, see [6, 8]), and for porous medium and fast diffusion equations in [5].

2. Proof of Theorem 1.4

Let $h = u^{\epsilon}$, where $\epsilon \neq 0$ is a constant to be determined. Then we have

(2.1)

$$\begin{aligned} \Delta h &= \epsilon(\epsilon - 1)u^{\epsilon - 2} |\nabla u|^2 + \epsilon u^{\epsilon - 1} \Delta u \\ &= \epsilon(\epsilon - 1)u^{\epsilon - 2} |\nabla u|^2 - c\epsilon u^{\alpha + \epsilon - 1} \\ &= \frac{\epsilon - 1}{\epsilon} \frac{|\nabla h|^2}{h} - c\epsilon h^{\frac{\alpha + \epsilon - 1}{\epsilon}}, \end{aligned}$$

where in the second equality of (2.1), we used (1.3). Hence, we have

(2.2)
$$\nabla h \nabla \Delta h = \nabla h \nabla \left(\frac{\epsilon - 1}{\epsilon} \frac{|\nabla h|^2}{h} - c\epsilon h^{\frac{\alpha + \epsilon - 1}{\epsilon}} \right)$$
$$= \frac{\epsilon - 1}{\epsilon} \nabla h \nabla \frac{|\nabla h|^2}{h} - c(\alpha + \epsilon - 1)h^{\frac{\alpha + \epsilon - 1}{\epsilon}} \frac{|\nabla h|^2}{h}$$
$$= \frac{\epsilon - 1}{\epsilon h} \nabla h \nabla (|\nabla h|^2) - \frac{\epsilon - 1}{\epsilon} \frac{|\nabla h|^4}{h^2} - c(\alpha + \epsilon - 1)h^{\frac{\alpha + \epsilon - 1}{\epsilon}} \frac{|\nabla h|^2}{h}$$

Applying (2.1) and (2.2) into the well-known Bochner formula for h, we have

$$\frac{1}{2}\Delta|\nabla h|^{2} = |\nabla^{2}h|^{2} + \nabla h\nabla\Delta h + \operatorname{Ric}(\nabla h, \nabla h)$$

$$\geq \frac{1}{n}(\Delta h)^{2} + \nabla h\nabla\Delta h - K|\nabla h|^{2}$$

$$= \frac{1}{n}\left(\frac{\epsilon - 1}{\epsilon}\frac{|\nabla h|^{2}}{h} - c\epsilon h^{\frac{\alpha + \epsilon - 1}{\epsilon}}\right)^{2} + \frac{\epsilon - 1}{\epsilon}\frac{\nabla h}{h}\nabla(|\nabla h|^{2})$$

$$- \frac{\epsilon - 1}{\epsilon}\frac{|\nabla h|^{4}}{h^{2}} - c(\alpha + \epsilon - 1)h^{\frac{\alpha + \epsilon - 1}{\epsilon}}\frac{|\nabla h|^{2}}{h} - K|\nabla h|^{2}$$

$$= \left(\frac{(\epsilon - 1)^{2}}{n\epsilon^{2}} - \frac{\epsilon - 1}{\epsilon}\right)\frac{|\nabla h|^{4}}{h^{2}} - c\left[\frac{n + 2}{n}(\epsilon - 1) + \alpha\right]h^{\frac{\alpha + \epsilon - 1}{\epsilon}}\frac{|\nabla h|^{2}}{h}$$

$$+ \frac{c^{2}\epsilon^{2}}{n}h^{\frac{2(\alpha + \epsilon - 1)}{\epsilon}} + \frac{\epsilon - 1}{\epsilon}\frac{\nabla h}{h}\nabla(|\nabla h|^{2}) - K|\nabla h|^{2}.$$

By analyzing (2.3) we have the following lemmas.

Lemma 2.1. Let u be a positive solution to (1.3) and let $R_{ij} \ge -Kg_{ij}$ for some nonnegative constant K. Denote $h = u^{\epsilon}$ with $\epsilon \neq 0$. If c < 0 and $\alpha > 0$, then there exists $\epsilon \in (0, 1)$ such that

(2.4)
$$\frac{\frac{1}{2}\Delta|\nabla h|^2 \ge \left(\frac{(\epsilon-1)^2}{n\epsilon^2} - \frac{\epsilon-1}{\epsilon}\right)\frac{|\nabla h|^4}{h^2} + \frac{\epsilon-1}{\epsilon}\frac{\nabla h}{h}\nabla(|\nabla h|^2) - K|\nabla h|^2.$$

Proof. In (2.3), if c < 0 and $\alpha > 0$, we can choose $\epsilon \in (0, 1)$ close enough to 1 such that

$$-c\left[\frac{n+2}{n}(\epsilon-1)+\alpha\right] \ge 0$$

and then (2.4) follows directly.

Lemma 2.2. Let u be a positive solution to (1.3) and let $R_{ij} \ge -Kg_{ij}$ for some nonnegative constant K. Denote $h = u^{\epsilon}$ with $\epsilon \neq 0$. If c > 0 and for a fixed α , there exist two positive constants ϵ, δ such that

(2.5)
$$c\left[\frac{n+2}{n}(\epsilon-1)+\alpha\right] > 0$$

and

(2.6)
$$\frac{c^2\epsilon^2}{n} - \frac{c}{\delta}\left(\frac{n+2}{n}(\epsilon-1) + \alpha\right) > 0.$$

Then we have

(2.7)
$$\frac{\frac{1}{2}\Delta|\nabla h|^2 \ge \left[\frac{(\epsilon-1)^2}{n\epsilon^2} - \frac{\epsilon-1}{\epsilon} - \delta c \left(\frac{n+2}{n}(\epsilon-1) + \alpha\right)\right] \frac{|\nabla h|^4}{h^2} + \frac{\epsilon-1}{\epsilon} \frac{\nabla h}{h} \nabla (|\nabla h|^2) - K|\nabla h|^2.$$

Proof. For a fixed point p, if there exists a positive constant δ such that $h^{\frac{\alpha+\epsilon-1}{\epsilon}} \leq \delta \frac{|\nabla h|^2}{h}$, according to (2.5), then (2.3) becomes

$$(2.8) \qquad \frac{1}{2}\Delta|\nabla h|^{2} \ge \left[\frac{(\epsilon-1)^{2}}{n\epsilon^{2}} - \frac{\epsilon-1}{\epsilon} - \delta c \left(\frac{n+2}{n}(\epsilon-1) + \alpha\right)\right] \frac{|\nabla h|^{4}}{h^{2}} \\ + \frac{c^{2}\epsilon^{2}}{n}h^{\frac{2(\alpha+\epsilon-1)}{\epsilon}} + \frac{\epsilon-1}{\epsilon}\frac{\nabla h}{h}\nabla(|\nabla h|^{2}) - K|\nabla h|^{2} \\ \ge \left[\frac{(\epsilon-1)^{2}}{n\epsilon^{2}} - \frac{\epsilon-1}{\epsilon} - \delta c \left(\frac{n+2}{n}(\epsilon-1) + \alpha\right)\right] \frac{|\nabla h|^{4}}{h^{2}} \\ + \frac{\epsilon-1}{\epsilon}\frac{\nabla h}{h}\nabla(|\nabla h|^{2}) - K|\nabla h|^{2}.$$

On the contrary, at the point p, if $h^{\frac{\alpha+\epsilon-1}{\epsilon}} \ge \delta \frac{|\nabla h|^2}{h}$, then (2.3) becomes (2.9)

$$\begin{split} \frac{1}{2}\Delta|\nabla h|^2 &\geq \Bigl(\frac{(\epsilon-1)^2}{n\epsilon^2} - \frac{\epsilon-1}{\epsilon}\Bigr)\frac{|\nabla h|^4}{h^2} + \Bigl[\frac{c^2\epsilon^2}{n} - \frac{c}{\delta}\Bigl(\frac{n+2}{n}(\epsilon-1)+\alpha\Bigr)\Bigr]h^{\frac{2(\alpha+\epsilon-1)}{\epsilon}} \\ &\quad + \frac{\epsilon-1}{\epsilon}\frac{\nabla h}{h}\nabla(|\nabla h|^2) - K|\nabla h|^2 \\ &\geq \Bigl\{\Bigl(\frac{(\epsilon-1)^2}{n\epsilon^2} - \frac{\epsilon-1}{\epsilon}\Bigr) + \delta^2\Bigl[\frac{c^2\epsilon^2}{n} - \frac{c}{\delta}\Bigl(\frac{n+2}{n}(\epsilon-1)+\alpha\Bigr)\Bigr]\Bigr\}\frac{|\nabla h|^4}{h^2} \\ &\quad + \frac{\epsilon-1}{\epsilon}\frac{\nabla h}{h}\nabla(|\nabla h|^2) - K|\nabla h|^2 \\ &\geq \Bigl[\frac{(\epsilon-1)^2}{n\epsilon^2} - \frac{\epsilon-1}{\epsilon} - \delta c\Bigl(\frac{n+2}{n}(\epsilon-1)+\alpha\Bigr)\Bigr]\frac{|\nabla h|^4}{h^2} \\ &\quad + \frac{\epsilon-1}{\epsilon}\frac{\nabla h}{h}\nabla(|\nabla h|^2) - K|\nabla h|^2 \end{split}$$

as long as

(2.10)
$$\frac{c^2\epsilon^2}{n} - \frac{c}{\delta}\left(\frac{n+2}{n}(\epsilon-1) + \alpha\right) > 0.$$

In both cases, (2.7) always holds. We complete the proof of Lemma 2.2.

In order to obtain the upper bound of $|\nabla h|$ by using the maximum principle, it is sufficient to choose the coefficients of $\frac{|\nabla h|^4}{h^2}$ in (2.4) and (2.7) such that they are positive. In case of Lemma 2.2, we need to choose appropriate ϵ, δ such that

(2.11)
$$\frac{(\epsilon-1)^2}{n\epsilon^2} - \frac{\epsilon-1}{\epsilon} - \delta c \left(\frac{n+2}{n}(\epsilon-1) + \alpha\right) > 0.$$

Under the assumption of (2.5), the inequality (2.6) becomes

(2.12)
$$\delta > \frac{nc}{c^2\epsilon^2} \left(\frac{n+2}{n}(\epsilon-1) + \alpha\right)$$

and (2.11) becomes

(2.13)
$$\delta < \frac{\frac{(\epsilon-1)^2}{n\epsilon^2} - \frac{\epsilon-1}{\epsilon}}{c\left(\frac{n+2}{n}(\epsilon-1) + \alpha\right)}.$$

In order to ensure we can choose a positive δ , from (2.12) and (2.13), we need to choose an ϵ satisfying

(2.14)
$$\frac{nc}{c^2\epsilon^2} \left(\frac{n+2}{n}(\epsilon-1)+\alpha\right) < \frac{\frac{(\epsilon-1)^2}{n\epsilon^2} - \frac{\epsilon-1}{\epsilon}}{c\left(\frac{n+2}{n}(\epsilon-1)+\alpha\right)}.$$

In particular, (2.14) can be written as

(2.15)
$$n^2 \left(\frac{n+2}{n}(\epsilon-1) + \alpha\right)^2 < n\epsilon^2 \left(\frac{(\epsilon-1)^2}{n\epsilon^2} - \frac{\epsilon-1}{\epsilon}\right) = (\epsilon-1)^2 - n\epsilon(\epsilon-1),$$

which is equivalent to

(2.16)
$$[n^2 + 5n + 3]\epsilon^2 + [2(\alpha - 1)(n^2 + 2n) - (5n + 6)]\epsilon + (\alpha - 1)^2n^2 - 4(\alpha - 1)n + 3 < 0.$$

By a direct calculation, under the condition

(2.17)
$$\frac{-(n-4) - \sqrt{n^2 + 5n + 3}}{2(n-1)} < \alpha - 1 < \frac{-(n-4) + \sqrt{n^2 + 5n + 3}}{2(n-1)},$$

we have

$$\begin{aligned} &(2.18)\\ &[2(\alpha-1)(n^2+2n)-(5n+6)]^2-4[n^2+5n+3][(\alpha-1)^2n^2-4(\alpha-1)n+3]\\ &=4(\alpha-1)^2[(n^2+2n)^2-n^2(n^2+5n+3)]+4(\alpha-1)[4n(n^2+5n+3)\\ &-(n^2+2n)(5n+6)]+(5n+6)^2-12(n^2+5n+3)\\ &=4(\alpha-1)^2[-n^3+n^2]+4(\alpha-1)[-n^3+4n^2]+13n^2\\ &=n^2\Big\{-4(n-1)(\alpha-1)^2-4(n-4)(\alpha-1)+13\Big\}\\ &>0, \end{aligned}$$

which shows that the quadratic inequality (2.16) with respect to ϵ has two real roots.

Now we are ready to prove the following proposition.

Proposition 2.3. Let u be a positive solution to (1.3) and let $R_{ij} \geq -Kg_{ij}$ for some nonnegative constant K. If we choose c and α satisfying one of the following two cases:

(1) c < 0 and $\alpha > 0$,

(2) c > 0 and $\frac{n+2}{2(n-1)} < \alpha < \frac{2n^2+9n+6}{2n(n+2)}$ with $n \ge 3$, then we have

(2.19)
$$\frac{1}{2}\Delta |\nabla h|^2 \ge C_1(n,\alpha) \frac{|\nabla h|^4}{h^2} - C_2(n,\alpha) \frac{\nabla h}{h} \nabla (|\nabla h|^2) - K |\nabla h|^2,$$

where $C_1(n, \alpha)$ and $C_2(n, \alpha)$ are positive constants.

Proof. We prove this proposition case by case.

(i) The case of c < 0 and $\alpha > 0$. In the proof of Lemma 2.1 we see that by choosing an $\epsilon = \epsilon(n, \alpha) \in (0, 1)$ such that $\frac{n+2}{n}(\epsilon - 1) + \alpha \ge 0$, we get

(2.20)
$$\frac{\frac{1}{2}\Delta|\nabla h|^2 \ge \left(\frac{(\epsilon-1)^2}{n\epsilon^2} - \frac{\epsilon-1}{\epsilon}\right)\frac{|\nabla h|^4}{h^2} + \frac{\epsilon-1}{\epsilon}\frac{\nabla h}{h}\nabla(|\nabla h|^2) - K|\nabla h|^2$$

Then we see that $C_1(n, \alpha) = \frac{(\epsilon-1)^2}{n\epsilon^2} - \frac{\epsilon-1}{\epsilon} > 0$ and $C_2(n, \alpha) = \frac{1-\epsilon}{\epsilon} > 0$. (ii) The case of c > 0 and $\frac{n+2}{2(n-1)} < \alpha < \frac{2n^2+9n+6}{2n(n+2)}$ when $n \ge 3$. In this case,

(2.5) is equivalent to

(2.21)
$$\epsilon > 1 - \frac{n\alpha}{n+2}.$$

We can check

(2.22)
$$\frac{5n+6}{2(n^2+2n)} < \frac{-(n-4) + \sqrt{n^2 + 5n + 3}}{2(n-1)}$$

Hence, when $n \geq 3$, for any α satisfies

(2.23)
$$-\frac{n-4}{2(n-1)} < \alpha - 1 < \frac{5n+6}{2(n^2+2n)},$$

which is equivalent to

(2.24)
$$\frac{n+2}{2(n-1)} < \alpha < \frac{2n^2 + 9n + 6}{2n(n+2)},$$

then (2.21) is satisfied by choosing

(2.25)
$$\epsilon := \tilde{\epsilon} = \frac{(5n+6) - 2(\alpha - 1)(n^2 + 2n)}{2(n^2 + 5n + 3)},$$

and it is easy to check that $\epsilon \in (0, 1)$.

In particular, we let

(2.26)
$$\delta = \tilde{\delta} := \frac{1}{2} \left[\frac{nc}{c^2 \tilde{\epsilon}^2} \left(\frac{n+2}{n} (\tilde{\epsilon}-1) + \alpha \right) + \frac{\frac{(\tilde{\epsilon}-1)^2}{n\tilde{\epsilon}^2} - \frac{\tilde{\epsilon}-1}{\tilde{\epsilon}}}{c\left(\frac{n+2}{n} (\tilde{\epsilon}-1) + \alpha\right)} \right].$$

Then (2.10) and (2.11) are satisfied and (2.7) becomes

(2.27)
$$\frac{1}{2}\Delta|\nabla h|^2 \ge \tilde{C}_1(n,\alpha)\frac{|\nabla h|^4}{h^2} - \tilde{C}_2(n,\alpha)\frac{\nabla h}{h}\nabla(|\nabla h|^2) - K|\nabla h|^2,$$

where positive constants $\tilde{C}_1(n, \alpha)$ and $\tilde{C}_2(n, \alpha)$ are given by

$$\tilde{C}_1(n,\alpha) = \frac{1}{2} \left[\left(\frac{(\tilde{\epsilon}-1)^2}{n\tilde{\epsilon}^2} - \frac{\tilde{\epsilon}-1}{\tilde{\epsilon}} \right) - \frac{n}{\tilde{\epsilon}^2} \left(\frac{n+2}{n} (\tilde{\epsilon}-1) + \alpha \right)^2 \right],$$
$$\tilde{C}_2(n,\alpha) = \frac{4(\alpha-1)n(n+2) + n(2n+5)}{(5n+6) - 4(\alpha-1)n(n+2)},$$

respectively.

We conclude the proof of Proposition 2.3.

Now we are in a position to prove our Theorem 1.4. Denote by $B_p(R)$ the geodesic ball centered at p with radius R. Let ϕ be a cut-off function (see [9]) satisfying $\operatorname{supp}(\phi) \subset B_p(2R), \ \phi|_{B_p(R)} = 1$, and

(2.28)
$$\frac{|\nabla \phi|^2}{\phi} \le \frac{C}{R^2}$$

(2.29)
$$-\Delta\phi \le \frac{C}{R^2} \left(1 + \sqrt{KR} \coth(\sqrt{KR}) \right),$$

where C is a constant depending only on n. We define $G = \phi |\nabla h|^2$ and will apply the maximum principle to G on $B_p(2R)$. Moreover, we assume G attains its maximum at the point $x_0 \in B_p(2R)$ and assume $G(x_0) > 0$ (otherwise the proof is trivial). Then at the point x_0 , it holds that

$$\Delta G \le 0, \quad \nabla(|\nabla h|^2) = -\frac{|\nabla h|^2}{\phi} \nabla \phi$$

and

$$0 \ge \Delta G$$

$$= \phi \Delta (|\nabla h|^2) + |\nabla h|^2 \Delta \phi + 2\nabla \phi \nabla |\nabla h|^2$$

$$= \phi \Delta (|\nabla h|^2) + \frac{\Delta \phi}{\phi} G - 2 \frac{|\nabla \phi|^2}{\phi^2} G$$

$$(2.30) \qquad \ge 2\phi \Big[C_1(n,\alpha) \frac{|\nabla h|^4}{h^2} - C_2(n,\alpha) \frac{\nabla h}{h} \nabla (|\nabla h|^2) - K |\nabla h|^2 \Big]$$

$$+ \frac{\Delta \phi}{\phi} G - 2 \frac{|\nabla \phi|^2}{\phi^2} G$$

$$= 2C_1(n,\alpha) \frac{G^2}{\phi h^2} + 2C_2(n,\alpha) \frac{G}{\phi} \nabla \phi \frac{\nabla h}{h} - 2KG + \frac{\Delta \phi}{\phi} G - 2 \frac{|\nabla \phi|^2}{\phi^2} G,$$

where, in the second inequality, the estimate (2.27) is used. Multiplying both sides of (2.30) by $\frac{\phi}{G}$ yields

(2.31)
$$2C_1(n,\alpha)\frac{G}{h^2} \le -2C_2(n,\alpha)\nabla\phi\frac{\nabla h}{h} + 2\phi K - \Delta\phi + 2\frac{|\nabla\phi|^2}{\phi}.$$

Inserting the Cauchy inequality

$$-2C_2(n,\alpha)\nabla\phi\frac{\nabla h}{h} \leq 2C_2(n,\alpha)|\nabla\phi|\frac{|\nabla h|}{h}$$
$$\leq \frac{C_2^2(n,\alpha)}{C_1(n,\alpha)}\frac{|\nabla\phi|^2}{\phi} + C_1(n,\alpha)\frac{G}{h^2}$$

into (2.31) yields

(2.32)
$$C_1(n,\alpha)\frac{G}{h^2} \le 2\phi K - \Delta\phi + \left(2 + \frac{C_2(n,\alpha)}{C_1(n,\alpha)}\right)\frac{|\nabla\phi|^2}{\phi}$$

Hence, for $x \in B_p(R)$, we have

(2.33)

$$C_1(n,\alpha)G(x) \leq C_1(n,\alpha)G(x_0)$$

$$\leq h^2(x_0) \left[2K + \frac{C(n,\alpha)}{R^2} \left(1 + \sqrt{KR} \coth(\sqrt{KR}) \right) \right].$$

It shows that

(2.34)
$$|\nabla u|^2(x) \le C(n,\alpha) M^2 \left[K + \frac{1}{R^2} \left(1 + \sqrt{KR} \coth(\sqrt{KR}) \right) \right]$$

and, hence,

(2.35)
$$|\nabla u(x)| \le C(n,\alpha) M \sqrt{K + \frac{1}{R^2} \left(1 + \sqrt{KR} \coth(\sqrt{KR})\right)}$$

We complete the proof of Theorem 1.4.

3. Appendix

Here we give a sketch of the proof of Theorem 1.2. The interested readers can consult Yang's paper [10] for details. Assume that u(x) is a positive solution to (1.3) with c > 0 and $\alpha \leq 1$. Let $f = \log u$. Then we have

(3.1)
$$\Delta f = -|\nabla f|^2 - cu^{\alpha - 1}.$$

Let $F = |\nabla f|^2 + cu^{\alpha - 1}$. Then we have $\Delta f = -F$, and by the well-known Weitzenbock–Bochner formula we have

$$\Delta |\nabla f|^2 = 2\nabla f \nabla \Delta f + 2 |\nabla^2 f|^2 + 2\operatorname{Ric}(\nabla f, \nabla f),$$

where $\nabla^2 f$ is the Hessian of f. Since c > 0 and $\alpha \leq 1$, we obtain by the above two inequalities

$$\begin{split} \Delta F = &\Delta |\nabla f|^2 + c\Delta u^{\alpha - 1} \\ = &- 2\nabla f \nabla F + 2 |\nabla^2 f|^2 + 2 \text{Ric}(\nabla f, \nabla f) \\ &+ c(1 - \alpha) u^{\alpha - 1} F + c(1 - \alpha)^2 u^{\alpha - 1} |\nabla f|^2 \\ \geq &- 2\nabla f \nabla F + \frac{2}{n} F^2 - 2KF \end{split}$$

on $B_p(2R)$, where we used the fact that $|\nabla^2 f|^2 \ge \frac{1}{n} (\Delta f)^2$. Then following Yang's proof line by line we finish the proof of Theorem 1.2.

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