NONEXISTENCE OF NODAL SOLUTIONS OF ELLIPTIC EQUATIONS WITH CRITICAL GROWTH IN $\mathbb{R}^2$

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ABSTRACT. Let $f(t) = h(t)e^{bt^2}$ be a function of critical growth. Under a suitable assumption on h , we prove that

$$\begin{aligned} -\Delta u &= f(u) && \text{in } B(R) \subset \mathbb{R}^2, \\ u &= 0 && \text{on } \partial B(R), \end{aligned}$$

does not admit a radial solution which changes sign for sufficiently small R .

1. INTRODUCTION

Let $B(R)$ denote the ball of radius R in $\mathbb{R}^2$ with center at zero. Let $f(t) = h(t)e^{bt^2}$ be a function of critical growth (see Adimurthi-Yadava [1]). Consider the following problem

$$(1.1) \quad \begin{cases} -\Delta u = f(u) & \text{in } B(R), \\ u = 0 & \text{on } \partial B(R). \end{cases}$$

If f satisfies the following condition

$$(1.2) \quad \lim_{t \rightarrow \infty} \frac{\log h(t)}{t} = \infty,$$

then (1.1) admits an infinite number of radial solutions which change sign (see Adimurthi-Yadava [1]).

In this note we show that the condition (1.2) is optimal for existence of infinitely many radial solutions which change sign by proving the following:

Theorem 1. Let $f(t) = t|t|^m e^{bt^2 + |t|^\beta}$, $m \geq 0$, $b > 0$ and $0 \leq \beta \leq 1$. Then for every β there exists $R^{(\beta)} > 0$ such that for $0 < R < R^{(\beta)}$, the problem

$$(1.3) \quad \begin{cases} -\Delta u = f(u) & \text{in } B(R), \\ u = 0 & \text{on } \partial B(R), \end{cases}$$

does not admit any radial solution which changes sign.

If $1 < \beta < 2$, then f satisfies (1.2) and hence (1.2) is optimal.

In this connection similar results are available for critical exponent problems in $\mathbb{R}^n$, $n \geq 3$. There the dimension plays a role in the case of existence

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(see Cerami-Solomini-Struwe [5]) and nonexistence (see Atkinson-Brezis-Peletier [4]) of radial solutions which change sign.

2. PROOF OF THEOREM 1

Since we are looking for radial solutions, (1.3) becomes

$$(2.1) \quad \begin{cases} -(u'' + \frac{1}{r}u') = f(u) & \text{in } (0, R), \\ u'(0) = u(R) = 0. \end{cases}$$

By studying the following initial value problem we will prove the nonexistence of nodal solutions of (2.1) as in Atkinson-Brezis-Peletier [4]

$$(2.2) \quad \begin{cases} -(u'' + \frac{1}{r}u') = f(u), \\ u'(0) = 0, \\ u(0) = \gamma > 0. \end{cases}$$

Let $R_k(\gamma)$, $k = 1, 2, \dots$, denote the k th zero of u . Then by the similar argument as in Atkinson-Peletier [3] we have

$$(2.3) \quad \lim_{\gamma \rightarrow 0} R_1(\gamma) = \begin{cases} \infty & \text{if } m > 0, \\ C & \text{if } m = 0, \end{cases}$$

where C is some positive constant. For the sake of completeness we will sketch the proof of (2.3) in Appendix 2. Now the proof of the theorem follows from the following:

Claim 1. For each $0 \leq \beta \leq 1$, there exists a constant $c(\beta) > 0$ such that

$$(2.4) \quad \lim_{\gamma \rightarrow \infty} R_2(\gamma) > c(\beta).$$

In order to prove Claim 1, make the standard substitution (as in Atkinson-Peletier [2]) by $r = 2e^{-t/2}$ and $u(r) = y(t)$, then (2.2) becomes

$$(2.5) \quad \begin{cases} -y'' = e^{-t}f(y), \\ y(\infty) = \gamma, \\ y'(\infty) = 0. \end{cases}$$

Let $y(t, \gamma)$ be the corresponding solution and $T_k(\gamma)$ the k th zero of $y(t, \gamma)$. Then

$$(2.6) \quad R_k(\gamma) = 2e^{-T_k(\gamma)/2}.$$

Now we have the following estimates on $T_1(\gamma)$.

Claim 2. For every β , $0 \leq \beta \leq 1$, there exist constants $C_\beta > 0$ and $\gamma_0 > 0$ such that for all $\gamma \geq \gamma_0$,

$$(2.7) \quad \gamma y'(T_1(\gamma), \gamma) \leq C_\beta,$$

$$(2.8) \quad \frac{T_1(\gamma)}{\gamma} \leq C_\beta,$$

$$(2.8)' \quad \lim_{\gamma \rightarrow \infty} T_1(\gamma) = \infty.$$

Proof of Claim 1. Assuming Claim 2 we will complete the proof of Claim 1. Without loss of generality we may assume

$$(2.9) \quad \lim_{\gamma \rightarrow \infty} T_2(\gamma) \geq 1.$$

By using the convexity of y on $[T_2(\gamma), T_1(\gamma)]$ together with (2.7) and (2.8) we have for all $\gamma \geq \gamma_0$ and $t \in [T_2(\gamma), T_1(\gamma)]$,

$$(2.10) \quad |y(t, \gamma)| \leq |T_1(\gamma)y'(T_1(\gamma), \gamma)| \leq \left| \frac{T_1(\gamma)}{\gamma} \gamma y'(T_1(\gamma), \gamma) \right| \leq C_\beta^2.$$

Let

$$(2.11) \quad K(\beta) = \sup \left\{ \frac{f(y)}{y} : 0 \leq y \leq C_\beta^2 \right\}$$

and choose $t_0(\beta) > 0$ such that for $t \geq t_0(\beta)$,

$$(2.12) \quad 4t^2 e^{-t} K(\beta) < 1.$$

From (2.8)', we can choose a $\gamma_1 > \gamma_0$ such that for all $\gamma \geq \gamma_1$,

$$(2.13) \quad t_0(\beta) < T_1(\gamma).$$

Hence from (2.10), (2.11) and (2.12) for all $t \geq t_0(\beta)$, $t \in [T_2(\gamma), T_1(\gamma)]$, $\gamma \geq \gamma_1$, we have

$$(2.14) \quad 4t^2 e^{-t} \frac{f(y(t, \gamma))}{y(t, \gamma)} < 1.$$

Let $Z = t^{1/2}$, then Z satisfies

$$(2.15) \quad Z'' + \frac{1}{4t^2} Z = 0$$

and

$$(2.16) \quad y'' + \frac{1}{4t^2} \left(4t^2 e^{-t} \frac{f(y)}{y} \right) y = 0.$$

Hence from (2.14) and by Sturm's Comparison Theorem we have for all $\gamma \geq \gamma_1$,

$$(2.17) \quad T_2(\gamma) < t_0(\beta).$$

Now (2.4) follows from (2.6) and (2.17). This completes the proof of Claim 1 and hence Theorem 1.

In order to prove Claim 2 we need the following proposition.

Let $F: \mathbb{R}_+ \rightarrow \mathbb{R}_+$ be a locally Lipschitz continuous function and $s_0 \geq 0$ such that

$$(2.18) \quad F(s) \text{ is strictly increasing for } s \geq s_0.$$

$$(2.19) \quad \text{Let } G(s) = \log F(s) \text{ be } C^2 \text{ and convex for } s \geq s_0.$$

$$(2.20) \quad (\gamma G'(\gamma))^2 e^{-\{G(\gamma) - \frac{1}{2}(\gamma - s_0)G'(\gamma)\}} = O(1) \quad \text{as } \gamma \rightarrow \infty.$$

$$(2.21) \quad \lim_{\gamma \rightarrow \infty} \frac{\gamma G^{(p+1)}(\gamma)}{G^{(p)}(\gamma)} = L_p \neq 0 \quad \text{for } p = 0, 1,$$

where $G^{(p)}$ denotes the p th derivative of G .

(2.22) There exist positive constants C_1, C_2, l and γ_1 such that for all $\gamma \geq \gamma_1$,

$$C_1 \gamma^l \leq G(\gamma) \leq C_2 \gamma^l.$$

Let $Y(t, \gamma)$ denote the solution of

$$(2.23) \quad \begin{cases} -Y'' = e^{-t} F(Y), \\ Y(\infty) = \gamma, \\ Y'(\infty) = 0, \end{cases}$$

and $S(\gamma)$ the first zero of $Y(t, \gamma)$. Let $S_0(\gamma)$ be such that $Y(S_0(\gamma), \gamma) = s_0$. Note that $S(\gamma) \leq S_0(\gamma)$. Then we have the following:

Proposition 2. *We have, as $\gamma \rightarrow \infty$,*

$$(2.24) \quad \begin{aligned} &Y'(S_0(\gamma), \gamma) \\ &= \frac{2}{G'(\gamma)} \left[1 + O\left(\frac{(\log \gamma)^2}{G(\gamma)}\right) + O(\gamma G'(\gamma) e^{-\{G(\gamma) - \frac{1}{2}(\gamma - s_0)G'(\gamma)\}}) \right], \end{aligned}$$

$$(2.25) \quad \begin{aligned} S_0(\gamma) &= \left(G(\gamma) - \frac{1}{2} \gamma G'(\gamma) \right) + s_0 \left(\frac{G'(\gamma)}{2} \right) + \log \frac{G'(\gamma)}{2} \\ &\quad + O((\log \gamma)^2) + O[(\gamma G'(\gamma))^2 e^{-\{G(\gamma) - \frac{1}{2}(\gamma - s_0)G'(\gamma)\}}], \end{aligned}$$

$$(2.26) \quad S(\gamma) \geq \left(G(\gamma) - \frac{1}{2} \gamma G'(\gamma) \right) + \log \frac{G'(\gamma)}{2} + O(1).$$

Proof of this proposition follows exactly as in Atkinson-Peletier [2] (see Lemma 10 and Theorem 4). Since the hypotheses here on G are little bit different from those in Atkinson-Peletier [2] we shall for completeness sketch the proof in Appendix 1.

Proof of Claim 2. Let $F(s) = s|s|^m e^{bs^2 + |s|^\beta}$, then for $s \geq 0$, we have

$$(2.27) \quad G(s) = bs^2 + s^\beta + (m+1) \log s,$$

$$(2.28) \quad G'(s) = 2bs + \beta s^{\beta-1} + \frac{m+1}{s},$$

$$(2.29) \quad G''(s) = 2b + \beta(\beta-1)s^{\beta-2} - \frac{m+1}{s^2},$$

$$(2.30) \quad G(s) - \frac{1}{2} s G'(s) = \left(1 - \frac{\beta}{2} \right) s^\beta + (m+1) \log s - \frac{m+1}{2},$$

$$(2.31) \quad \lim_{s \rightarrow \infty} \frac{s G'(s)}{G(s)} = 2, \quad \lim_{s \rightarrow \infty} \frac{s G''(s)}{G'(s)} = 1,$$

$$(2.32) \quad bs^2 \leq G(s) \leq \left(b + 1 + \frac{m+1}{2e} \right) s^2 \quad \text{for } s \geq 1.$$

Since $\beta \leq 1$, from (2.29) we can choose an $s_0 > 0$ such that for all $s > s_0$, $G''(s) \geq 0$. Combining this with (2.27) to (2.32), F satisfies all the assumptions

from (2.18) to (2.22). Hence from Proposition 2, (2.28) and (2.30) we have as $\gamma \rightarrow \infty$,

$$(2.33) \quad Y'(S_0(\gamma), \gamma) = O(1/\gamma),$$

$$(2.34) \quad S_0(\gamma) = s_0 b \gamma + O(\gamma^\beta),$$

$$(2.35) \quad T_1(\gamma) = S(\gamma) \geq (1 - \beta/2)\gamma^\beta + O(\log \gamma).$$

Hence $T_1(\gamma) \rightarrow \infty$ as $\gamma \rightarrow \infty$. This proves (2.8)'. Now from (2.34) and using $0 \leq \beta \leq 1$ we have for γ large,

$$(2.36) \quad \frac{T_1(\gamma)}{\gamma} \leq \frac{S_0(\gamma)}{\gamma} \leq s_0 b + O(\gamma^{\beta-1}) \leq C_3$$

for some constant $C_3 > 0$. This proves (2.8).

Let $C_4 = \sup_{0 \leq s \leq s_0} F(s)$, then from (2.23) we have for $t \in [S(\gamma), S_0(\gamma)]$,

$$(2.37) \quad -Y'' \leq C_4 e^{-t}.$$

Integrating (2.37) from $T_1(\gamma) (= S(\gamma))$ to $S_0(\gamma)$ we have

$$(2.38) \quad Y'(T_1(\gamma), \gamma) \leq Y'(S_0(\gamma), \gamma) + C_4(e^{-T_1(\gamma)} - e^{-S_0(\gamma)}).$$

Now from (2.33), (2.34) and (2.35), we can choose a constant $C_5 > 0$ such that for all γ large, (2.38) implies $\gamma Y'(T_1(\gamma), \gamma) \leq C_5$. This proves (2.7) and hence Claim 2.

Remark. The above proof shows that Theorem 1 can be stated in a more general form as follows.

Let $f: \mathbb{R}_+ \rightarrow \mathbb{R}_+$ be a C^1 function and let $s_0 \geq 0$ be such that

$$(2.39) \quad f \text{ is strictly increasing for } s \geq s_0,$$

$$(2.40) \quad g(s) = \log f(s) \text{ is } C^2 \text{ convex for } s \geq s_0,$$

$$g(s) = bs^2 + g_1(s) \text{ with } b > 0 \text{ such that}$$

$$(2.41) \quad \lim_{s \rightarrow \infty} \frac{g_1(s)}{s^2} = 0, \quad \overline{\lim}_{s \rightarrow \infty} |g'_1(s)| < \infty,$$

$$\lim_{s \rightarrow \infty} g''_1(s) = 0, \quad \overline{\lim}_{s \rightarrow \infty} \frac{|g_1(s) - \frac{1}{2}s g'_1(s)|}{s} < \infty.$$

Then we have the following

Theorem 1'. Let f satisfy (2.39), (2.40) and (2.41). Further assume that $f(0) = 0$ and extend f as an odd function on $\mathbb{R}$. Then there exists an $R_0 > 0$ such that for $0 < R < R_0$, (1.1) does not admit any radial solution which changes sign.

3. APPENDIX

Appendix 1. Let $F: \mathbb{R}_+ \rightarrow \mathbb{R}_+$ be a locally Lipschitz continuous function and $G(s) = \log F(s)$ satisfies (2.18) to (2.22). Following the same notations as in Proposition 2 and denoting $G(\gamma) = G$, $G'(\gamma) = G'$, $Y(t, \gamma) = Y(t)$, we have the following

Lemma 3.1. For $S_0 \leq t < \infty$ we have

$$(3.1) \quad Y(t) \leq \gamma - \frac{2}{G'} \log \left(1 + \frac{1}{2} G' e^{G-t} \right),$$

$$(3.2) \quad G(Y(t)) \geq G - 2 \log \left(1 + \frac{1}{2} G' e^{G-t} \right),$$

$$(3.3) \quad t > G - \frac{1}{2}(\gamma - Y(t))G' + \log \frac{G'}{2},$$

$$(3.4) \quad t \leq \frac{1}{2}\{G + G(Y(t))\} + \log \frac{G'}{2} - \log[1 - e^{\{G(Y(t)) - G\}/2}],$$

$$(3.5) \quad Y'(t) \leq e^{\{(G + G(Y(t)))/2 - t\}},$$

$$(3.6) \quad Y'(t) \geq e^{\{G - (\gamma - Y(t))G'/2 - t\}},$$

$$(3.7) \quad S(\gamma) \geq G - \frac{1}{2}\gamma G' + \log \frac{G'}{2} + O(1) \quad \text{as } \gamma \rightarrow \infty.$$

For the proof of this lemma we refer to Atkinson-Peletier [2]. In fact (3.1), (3.2), (3.3), (3.4), (3.5), (3.6) and (3.7) of the above lemma correspond to (4.4), (4.5), (4.16), (4.18), (4.21), (4.22) and (3.5) of Atkinson-Peletier [2].

Let k be a large positive (but fixed) number and define

$$(3.8) \quad \delta = k \log \gamma,$$

$$(3.9) \quad S_1 = G + \log \frac{G'}{2} - \delta.$$

Then we have the following

Lemma 3.2. As $\gamma \rightarrow \infty$, we have

$$(3.10) \quad Y(S_1) = \gamma - \frac{2}{G'}\delta + O\left(\frac{\delta^2}{G}\right),$$

$$(3.11) \quad G(Y(S_1)) = G - 2\delta + O\left(\frac{\delta^2}{G}\right),$$

$$(3.12) \quad Y'(S_1) = \frac{2}{G'} \left[1 + O\left(\frac{\delta^2}{G}\right) \right].$$

Proof. Taking $t = S_0$ in (3.4) we have for large γ ,

$$(3.13) \quad \begin{aligned} S_0 &\leq G + \log \frac{G'}{2} - \frac{1}{2}G + O(1) \\ &= S_1 - \left(\frac{1}{2}G - \delta \right) + O(1) < S_1. \end{aligned}$$

Hence from (3.1) and (3.2), we have

$$(3.14) \quad Y(S_1) \leq \gamma - \frac{2}{G'} \log(1 + e^\delta) \leq \gamma - \frac{2}{G'}\delta + O\left(\frac{2}{G'}e^{-\delta}\right)$$

and

$$(3.15) \quad G(Y(S_1)) \geq G - 2\delta + O(e^{-\delta}).$$

Since G is an increasing function, we have from (3.14)

$$(3.16) \quad \begin{aligned} G(Y(S_1)) &\leq G \left(\gamma - \frac{2}{G'}\delta + O\left(\frac{2}{G'}e^{-\delta}\right) \right) \\ &= G - \left[\frac{2}{G'}\delta + O\left(\frac{2}{G'}e^{-\delta}\right) \right] G' + \left[\frac{2\delta}{G'} + O\left(\frac{2}{G'}e^{-\delta}\right) \right]^2 \frac{G''(\xi)}{2} \end{aligned}$$

for some ξ in the interval $[\gamma - 2\delta/G' + O(2e^{-\delta}/G'), \gamma]$. Now from (2.21), we have $G''(\xi)/(G')^2 = O(1/G)$ and hence (3.16) implies

$$G(Y(S_1)) \leq G - 2\delta + O(\delta^2/G).$$

Therefore from (3.15) we have

$$(3.17) \quad G(Y(S_1)) = G - 2\delta + O(\delta^2/G).$$

This proves (3.11).

From (3.15) we have

$$(3.18) \quad \begin{aligned} Y(S_1) &\geq G^{-1}(G - 2\delta + O(e^{-\delta})) \\ &= \gamma - \frac{(2\delta + O(e^{-\delta}))}{G'} - \frac{(2\delta + O(e^{-\delta}))^2}{2} \frac{G''(\eta)}{(G'(\eta))^3} \end{aligned}$$

for some η such that

$$G - 2\delta + O(e^{-\delta}) \leq G(\eta) \leq G.$$

Now from (2.22) it follows that there exists a constant $C_1 > 0$ such that $C_1\gamma \leq \eta \leq \gamma$. Therefore from (3.18) and (3.14) we have

$$(3.19) \quad Y(S_1) = \gamma - \frac{2\delta}{G'} + O\left(\frac{\delta^2}{G}\right).$$

This proves (3.10).

Let $t = S_1$ in (3.5). Then using (3.11) we have

$$(3.20) \quad Y'(S_1) \leq e^{\{-\log G'/2 + O(\delta^2/G)\}} = \frac{2}{G'} \left[1 + O\left(\frac{\delta^2}{G}\right) \right].$$

Similarly from (3.6) we obtain

$$(3.21) \quad Y'(S_1) \geq \frac{2}{G'} \left[1 + O\left(\frac{\delta^2}{G}\right) \right].$$

Combining (3.20) and (3.21) we get (3.12). This completes the proof of the lemma.

Lemma 3.3. For $S_0 \leq t \leq S_1$, we have

$$(3.22) \quad Y'(t) = \frac{2}{G'} \left[1 + O\left(\frac{\delta^2}{G}\right) + O(\gamma G' e^{-\{G - \frac{1}{2}(\gamma - S_0)G'\}}) \right].$$

Proof. From (3.3) we have

$$G(Y(t)) - t \leq \left\{ G(Y(t)) - \frac{1}{2}Y(t)G' \right\} - \left\{ G - \frac{1}{2}\gamma G' \right\} - \log \frac{G'}{2} \equiv \psi(Y).$$

Since $\psi''(Y) \geq 0$, it follows that

$$(3.23) \quad G(Y(t)) - t \leq \max\{\psi(Y(S_1)), \psi(Y(S_0))\}.$$

Using (3.10) and (3.11), the above implies that

$$(3.24) \quad G(Y(t)) - t \leq -\log \frac{G'}{2} + \max \left\{ -\delta, -\left(G - \frac{1}{2}(\gamma - s_0)G'\right) \right\} + O(1).$$

Hence from (3.12) and (3.24) we have for any $t \in [S_0, S_1]$

$$(3.25) \quad \begin{aligned} Y'(t) &= Y'(S_1) + \int_t^{S_1} e^{G(Y(s))-s} ds \\ &= \frac{2}{G'} \left[1 + O\left(\frac{\delta^2}{G}\right) \right] + O\left[\frac{S_1 - S_0}{G'} \max\{e^{-\delta}, e^{-(G - \frac{1}{2}(\gamma - s_0)G')}\}\right]. \end{aligned}$$

From (2.20), $G - \frac{1}{2}(\gamma - s_0)G' > 0$ for γ large, hence we have from (3.3), $S_0 \geq \log G'/2$ which implies that $S_1 - S_0 \leq G$. Hence (3.25) implies

$$Y'(t) = \frac{2}{G'} \left[1 + O\left(\frac{\delta^2}{G}\right) + O(\gamma G' e^{-\{G - \frac{1}{2}(\gamma - s_0)G'\}}) \right].$$

This proves the lemma.

Proof of Proposition 2. (2.24) follows from Lemma 3.3. (2.26) follows from (3.7) of Lemma 3.1. Now from the mean value theorem, there exists a $t \in [S_0, S_1]$ such that

$$(3.26) \quad S_0 = S_1 - \frac{Y(S_1) - s_0}{Y'(t)}.$$

From (3.10) and (3.22), (3.26) implies that

$$(3.27) \quad \begin{aligned} S_0 &= S_1 - \frac{\gamma - 2\delta/G' + O(\delta^2/G) - s_0}{(2/G')[1 + O(\delta^2/G) + O(\gamma G' e^{-\{G - \frac{1}{2}(\gamma - s_0)G'\}})]} \\ &= G - \frac{1}{2}\gamma G' + \frac{s_0 G'}{2} + \log \frac{G'}{2} + O\left(\frac{\gamma G'}{G} \delta^2\right) \\ &\quad + O((\gamma G')^2 e^{-\{G - \frac{1}{2}(\gamma - s_0)G'\}}). \end{aligned}$$

Since $O(\gamma G' \delta^2/G) = O((\log \gamma)^2)$, (3.27) implies (2.25). This proves the proposition.

Appendix 2. Let $f: \overline{\mathbb{R}}_+ \rightarrow \overline{\mathbb{R}}_+$ be a C^1 function such that $f(0) = 0$. Let $y(t, \gamma)$ be the solution of

$$(3.28) \quad \begin{cases} -y'' = e^{-t} f(y), \\ y(\infty) = \gamma > 0, \\ y'(\infty) = 0, \end{cases}$$

and $T_1(\gamma)$ the first zero of $y(t, \gamma)$. Then there exists a real number C such that

$$(3.29) \quad \lim_{\gamma \rightarrow 0} T_1(\gamma) = \begin{cases} -\infty & \text{if } f'(0) = 0, \\ C & \text{if } f'(0) \neq 0. \end{cases}$$

Proof. (i) Let $f'(0) = 0$. Then integrating (3.28) from $T_1(\gamma)$ to ∞ , we obtain

$$\begin{aligned} \gamma &= \int_{T_1(\gamma)}^{\infty} (s - T_1(\gamma)) e^{-s} f(y(s)) ds \\ &\leq \gamma e^{-T_1(\gamma)} \sup_{0 \leq y \leq \gamma} \frac{f(y)}{y}. \end{aligned}$$

This implies that

$$e^{T_1(\gamma)} \leq \sup_{0 \leq y \leq \gamma} \frac{f(y)}{y} \rightarrow 0 \quad \text{as } \gamma \rightarrow 0.$$

Hence $T_1(\gamma) \rightarrow -\infty$ as $\gamma \rightarrow 0$.

(ii) Let $f'(0) > 0$. Let φ be the solution of

$$(3.30) \quad \begin{cases} -\varphi'' = f'(0)e^{-t}\varphi, \\ \varphi(\infty) = 1, \\ \varphi'(\infty) = 0, \end{cases}$$

and T the first zero of φ .

For any two nonnegative continuous functions ρ_1 and ρ_2 defined on $\mathbb{R}$ with $\rho_1 \geq \rho_2$, consider the following problem π_i ($i = 1, 2$).

$$(3.31) \quad (\pi_i): \quad \begin{cases} -\psi'' = \rho_i e^{-t} \psi & \text{in } \mathbb{R}, \\ \psi(\infty) > 0, \\ \psi'(\infty) = 0. \end{cases}$$

Let ψ_i be a solution of (π_i) and T_i the first zero of ψ_i . Then we claim that

$$(3.32) \quad T_2 \leq T_1.$$

Suppose not, then $T_1 < T_2$ and let $W(t) = \psi_1 \psi_2' - \psi_2 \psi_1'$. Then $W'(t) = \psi_1 \psi_2 e^{-t} (\rho_1 - \rho_2)$ and hence integrating $W'(t)$ from T_2 to ∞ , we have

$$-\psi_1(T_2) \psi_2'(T_2) = \int_{T_2}^{\infty} \psi_1 \psi_2 e^{-t} (\rho_1 - \rho_2) dt \geq 0$$

which is a contradiction. This proves (3.32).

Now for every $\varepsilon > 0$, there exists a $\delta > 0$ such that for $0 < y < \delta$,

$$(3.33) \quad (1 - \varepsilon) f'(0) \leq f(y)/y \leq (1 + \varepsilon) f'(0),$$

Let $0 < y < \delta$ and by taking

$$\rho_2 = (1 - \varepsilon) f'(0), \quad \rho_1 = \frac{f(y)}{y}, \quad \psi_2(t) = \varphi \left(t + \log \frac{1}{1 - \varepsilon} \right),$$

we obtain from (3.32) and (3.33),

$$(3.34) \quad T + \log(1 - \varepsilon) \leq T(\gamma).$$

Similarly by taking

$$\rho_1 = (1 + \varepsilon) f'(0), \quad \psi_1 = \varphi \left(t + \log \frac{1}{1 + \varepsilon} \right), \quad \rho_2 = \frac{f(y)}{y},$$

we obtain

$$(3.35) \quad T(\gamma) \leq T + \log(1 + \varepsilon).$$

Since ε is arbitrary, from (3.34) and (3.35) we obtain $\lim_{\gamma \rightarrow 0} T(\gamma) = T$. This proves (3.29).

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