

REGULARITY LIFTING RESULT FOR AN INTEGRAL SYSTEM INVOLVING RIESZ POTENTIALS

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ABSTRACT. In this article, we study the integral system involving the Riesz potentials

$$\begin{aligned}u(x) &= \sqrt{p} \int_{\mathbb{R}^n} \frac{u^{p-1}(y)v(y)dy}{|x-y|^{n-\alpha}}, \quad u > 0 \text{ in } \mathbb{R}^n, \\v(x) &= \sqrt{p} \int_{\mathbb{R}^n} \frac{u^p(y)dy}{|x-y|^{n-\alpha}} \quad v > 0 \text{ in } \mathbb{R}^n,\end{aligned}$$

where $n \geq 1$, $0 < \alpha < n$ and $p > 1$. Such a system is related to the study of a static Hartree equation and the Hardy-Littlewood-Sobolev inequality. We investigate the regularity of positive solutions and prove that some integrable solutions belong to $C^1(\mathbb{R}^n)$. An essential regularity lifting lemma comes into play, which was established by Chen, Li and Ma [20].

1. INTRODUCTION

Recently, many authors have studied the stationary Hartree type equation

$$(-\Delta)^{\alpha/2}u = pu^{p-1}(|x|^{\alpha-n} * u^p), \quad u > 0 \text{ in } \mathbb{R}^n, \quad (1.1)$$

where $n \geq 1$, $\alpha \in (0, n)$ and $p > 1$.

When $\alpha = 2$, (1.1) is a simplified model of the Maxwell-Schrödinger system (cf. [1, 3, 10] and references therein). It is also [4, Example 3.2.8]. A more general form is the Choquard type equation in the papers [13, 21]. Paper [8] studied the existence and the regularity results of positive solutions of the static Schrödinger equation with the fractional Laplacian. Another interesting work related to (1.1) are paper [11] and the references therein. Equation (1.1) is also helpful in understanding the blowing up or the global existence and scattering of the solutions of the dynamic Hartree equation (cf. [16]), which arises in the study of boson stars and other physical phenomena, and also appears as a continuous-limit model for mesoscopic molecular structures in chemistry. Such an equation also arises in the Hartree-Fock theory of the nonlinear Schrödinger equations (cf. [18]). More related mathematical and physical background can be found in [9, 12, 22].

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Since (1.1) has a convolution term, it seems difficult to investigate the existence directly. Write

$$v(x) = \sqrt{p} \int_{\mathbb{R}^n} \frac{u^p(y) dy}{|x-y|^{n-\alpha}}.$$

Then $v > 0$ in \mathbb{R}^n . As in [14, 15, 21], we introduce an integral system

$$\begin{aligned} u(x) &= \sqrt{p} \int_{\mathbb{R}^n} \frac{u^{p-1}(y)v(y) dy}{|x-y|^{n-\alpha}}, \quad u > 0 \text{ in } \mathbb{R}^n, \\ v(x) &= \sqrt{p} \int_{\mathbb{R}^n} \frac{u^p(y) dy}{|x-y|^{n-\alpha}}, \quad v > 0 \text{ in } \mathbb{R}^n. \end{aligned} \quad (1.2)$$

According to the results in [6], we can also see that the equivalence between (1.1) and (1.2) if omitting constants.

In addition, (1.2) is analogous to the system

$$\begin{aligned} u(x) &= \int_{\mathbb{R}^n} \frac{v^q(y) dy}{|x-y|^{n-\alpha}}, \quad u, v > 0 \text{ in } \mathbb{R}^n, \\ v(x) &= \int_{\mathbb{R}^n} \frac{u^p(y) dy}{|x-y|^{n-\alpha}}, \quad p, q > 0. \end{aligned} \quad (1.3)$$

It is the Euler-Lagrange equations which the extremal functions of the following Hardy-Littlewood-Sobolev inequality satisfies

$$\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \frac{f(x)g(y)}{|x|^\alpha |x-y|^\lambda |y|^\beta} dx dy \leq C_{\alpha, \beta, s, \lambda, n} \|f\|_r \|g\|_s,$$

where $1 < s, r < \infty$, $0 < \lambda < n$, $\lambda \leq \bar{\lambda} = \lambda + \alpha + \beta \leq n$, $\frac{1}{r} + \frac{1}{s} + \frac{\bar{\lambda}}{n} = 2$, $\frac{\alpha}{n} < 1 - \frac{1}{r} < \frac{\lambda + \alpha}{n}$, $\frac{\beta}{n} < 1 - \frac{1}{s} < \frac{\lambda + \beta}{n}$. Some classical work can be found in [2, 5, 7, 17] and many other papers.

The main conclusions of this paper are stated as follows, which are proved in section 2.

Theorem 1.1. *Let $n \geq 1$ and $0 < \alpha < n$. If $1 < p \leq \frac{n}{n-\alpha}$, (1.2) does not have any positive solution.*

Theorem 1.2. *Assume u is a positive solution of (1.2) and $1 < \alpha < n$. If $u \in L^{\frac{n(p-1)}{\alpha}}(\mathbb{R}^n)$, then $u \in C^1(\mathbb{R}^n)$.*

To prove Theorem 1.2, we need a regularity lifting lemma in [5] which was established by Chen, Li and Ma [20]. This powerful technique was successfully applied to obtain the Lipschitz continuity of positive solutions of integral systems involving the Riesz potential, Bessel potential and the Wolff potential (cf. [13, 20, 25]). In particular, those regularity properties of (1.3) are helpful to understand well the shape of the extremal functions of the Hardy-Littlewood-Sobolev inequality.

Let V be a function space equipped with two norms $\|\cdot\|_X$ and $\|\cdot\|_Y$. Define

$$X = \{v \in V : \|v\|_X < \infty\}, \quad Y = \{v \in V : \|v\|_Y < \infty\}.$$

Assume that spaces X and Y are complete under the corresponding norms and the convergence in X or in Y implies the convergence in V .

From [5, Theorem 3.3.5 and Remark 3.3.5], we have the following regularity lifting lemma.

Lemma 1.3. *Let $X = L^\infty(\mathbb{R}^n) \times L^\infty(\mathbb{R}^n)$ and $Y = C^{0,1}(\mathbb{R}^n) \times C^{0,1}(\mathbb{R}^n)$ with the norms*

$$\|(f, g)\|_X = \|f\|_\infty + \|g\|_\infty, \quad \text{and} \quad \|(f, g)\|_Y = \|f\|_{0,1} + \|g\|_{0,1}.$$

Define their closed subset

$$\begin{aligned} X_1 &= \{(f, g) \in X; \|f\|_\infty + \|g\|_\infty \leq C(\|u\|_\infty + \|v\|_\infty)\}, \\ Y_1 &= \{(f, g) \in Y; \|f\|_\infty + \|g\|_\infty \leq C(\|u\|_\infty + \|v\|_\infty)\}. \end{aligned}$$

Assume

- (i) T is a contraction map from $X_1 \rightarrow X$;
- (ii) T is a shrinking map from $Y_1 \rightarrow Y$;
- (iii) $(F, G) \in X_1 \cap Y_1$;
- (iv) $T(\cdot, \cdot) + (F, G)$ is a map from $X_1 \cap Y_1$ to itself.

If $(u, v) \in X$ is a pair of solutions of the operator equation $(f, g) = T(f, g) + (F, G)$, then $(u, v) \in Y$.

2. PROOF OF MAIN RESULTS

Theorem 2.1. *If $1 < p \leq n/(n - \alpha)$, then there is no positive solution of (1.2).*

Proof. If u, v are positive solutions, we can deduce a contradiction by the ideas in [2]. Clearly,

$$u(x) \geq c \int_{B_R(0)} \frac{u^{p-1}(y)v(y)dy}{|x-y|^{n-\alpha}} \geq \frac{c}{(R+|x|)^{n-\alpha}} \int_{B_R(0)} u^{p-1}(y)v(y)dy. \quad (2.1)$$

Therefore,

$$\begin{aligned} \int_{B_R(0)} u^p(x)dx &\geq c \int_{B_R(0)} \frac{dx}{(R+|x|)^{p(n-\alpha)}} \left(\int_{B_R(0)} u^{p-1}(y)v(y)dy \right)^p \\ &\geq \frac{c}{R^{p(n-\alpha)-n}} \left(\int_{B_R(0)} u^{p-1}(y)v(y)dy \right)^p. \end{aligned} \quad (2.2)$$

Here c is independent of R . Similarly, from

$$v(x) \geq \frac{c}{(R+|x|)^{n-\alpha}} \int_{B_R(0)} u^p(y)dy, \quad (2.3)$$

and (2.1), (2.2), we deduce

$$\begin{aligned} \int_{B_R(0)} u^{p-1}(x)v(x)dx &\geq \int_{B_R(0)} \frac{cu^{p-1}(x)dx}{(R+|x|)^{n-\alpha}} \int_{B_R(0)} u^p(y)dy \\ &\geq \frac{c}{R^{2[p(n-\alpha)-n]}} \left(\int_{B_R(0)} u^{p-1}(y)v(y)dy \right)^p, \end{aligned}$$

which implies

$$\int_{B_R(0)} u^{p-1}(x)v(x)dx \leq CR^{2[p(n-\alpha)-n]/(p-1)}. \quad (2.4)$$

If $1 < p < n/(n - \alpha)$, then (2.4) with $R \rightarrow \infty$ leads to $\|u^{p-1}v\|_{L^1(\mathbb{R}^n)} = 0$. This contradicts with $u^{p-1}v > 0$.

If $p = n/(n-\alpha)$, then (2.4) implies $u^{p-1}v \in L^1(\mathbb{R}^n)$ if we let $R \rightarrow \infty$. Multiplying (2.3) by u^{p-1} and integrating on $A_R := B_R(0) \setminus B_{R/2}(0)$, we still have

$$\int_{A_R} u^{p-1}(x)v(x)dx \geq c \left(\int_{B_R(0)} u^{p-1}(y)v(y)dy \right)^p.$$

Letting $R \rightarrow \infty$ and noting $u^{p-1}v \in L^1(\mathbb{R}^n)$, we obtain $\|u^{p-1}v\|_{L^1(\mathbb{R}^n)} = 0$. It is also impossible. \square

Note that Theorem 2.1 implies

$$p > \frac{n}{n-\alpha} \quad (2.5)$$

which is the necessary condition of the existence of positive solutions for (1.2).

Theorem 2.2. *Assume u is a positive solution of (1.2) with $\alpha \in (1, n)$. If $u \in L^{\frac{n(p-1)}{\alpha}}(\mathbb{R}^n)$, then $u \in C^1(\mathbb{R}^n)$.*

Proof. Step 1. By [24, Lemmas 2.3 and 2.4], we know that u, v are bounded.

Step 2. Moreover, we claim that $u, v \in C^{0,1}(\mathbb{R}^n)$. We use the regularity lifting lemma (Lemma 1.3) to prove this claim. Let $X = L^\infty(\mathbb{R}^n) \times L^\infty(\mathbb{R}^n)$ and $Y = C^{0,1}(\mathbb{R}^n) \times C^{0,1}(\mathbb{R}^n)$ with the norms

$$\begin{aligned} \|(f, g)\|_X &= \|f\|_\infty + \|g\|_\infty, \\ \|(f, g)\|_Y &= \|f\|_{0,1} + \|g\|_{0,1}. \end{aligned}$$

Define their closed subset

$$\begin{aligned} X_1 &= \{(f, g) \in X; \|f\|_\infty + \|g\|_\infty \leq C(\|u\|_\infty + \|v\|_\infty)\}, \\ Y_1 &= \{(f, g) \in Y; \|f\|_\infty + \|g\|_\infty \leq C(\|u\|_\infty + \|v\|_\infty)\}. \end{aligned}$$

Let $d > 0$. Set

$$\begin{aligned} T_1(f, g) &= \sqrt{p} \int_{B_d(x)} \frac{f^{p-1}(y)g(y)dy}{|x-y|^{n-\alpha}}, \\ T_2(f) &= \sqrt{p} \int_{B_d(x)} \frac{f^p(y)dy}{|x-y|^{n-\alpha}}, \\ F(x) &= \sqrt{p} \int_{\mathbb{R}^n \setminus B_d(x)} \frac{u^{p-1}(y)v(y)dy}{|x-y|^{n-\alpha}}, \\ G(x) &= \sqrt{p} \int_{\mathbb{R}^n \setminus B_d(x)} \frac{u^p(y)dy}{|x-y|^{n-\alpha}}, \end{aligned}$$

and $T(f, g) = (T_1(f, g), T_2(f))$. Then (u, v) solves the operator equation

$$(f, g) = T(f, g) + (F, G).$$

Claim 1. T is a contracting map from X_1 to X . In fact, for two functions $(f_1, g_1), (f_2, g_2) \in X_1$, we deduce that

$$\begin{aligned} &\|T_1(f_1, g_1) - T_1(f_2, g_2)\|_\infty \\ &\leq C \left(\left\| \int_{B_d(x)} \frac{|g_1(f_1^{p-1} - f_2^{p-1})|}{|x-y|^{n-\alpha}} dy \right\|_\infty \right) \end{aligned}$$

$$+ \left\| \int_{B_d(x)} \frac{|(g_1 - g_2)f_2^{p-1}|}{|x - y|^{n-\alpha}} dy \right\|_\infty.$$

By the mean value theorem and noting the definition of X_1 , we obtain

$$\begin{aligned} & \|T_1(f_1, g_1) - T_1(f_2, g_2)\|_\infty \\ & \leq Cd^\alpha (\|u\|_\infty + \|v\|_\infty)^{p-1} [\|g_1 - g_2\|_\infty + \|f_1 - f_2\|_\infty]. \end{aligned}$$

Similarly, we obtain

$$\|T_2(f_1) - T_2(f_2)\|_\infty \leq Cd^\alpha (\|u\|_\infty + \|v\|_\infty)^{p-1} \|f_1 - f_2\|_\infty.$$

Choose d sufficiently small such that $C(\|u\|_\infty + \|v\|_\infty)^{p-1}d^\alpha < 1$, then T is a contracting map.

Claim 2. T is a shrinking map from Y_1 to Y . In fact, for $(f, g) \in Y_1$ and for any $x_1, x_2 \in \mathbb{R}^n$, we have

$$\begin{aligned} & |T_1(f, g)(x_1) - T_1(f, g)(x_2)| \\ & \leq C \left| \int_{B_d(0)} |y|^{\alpha-n} ((gf^{p-1})(y + x_1) - (gf^{p-1})(y + x_2)) dy \right| \tag{2.6} \\ & \leq Cd^\alpha (\|u\|_\infty + \|v\|_\infty)^{p-1} (\|f\|_{0,1} + \|g\|_{0,1}) |x_1 - x_2|. \end{aligned}$$

Choosing d sufficiently small, we have

$$\frac{|T_1(f, g)(x_1) - T_1(f, g)(x_2)|}{|x_1 - x_2|} \leq \frac{1}{3} (\|f\|_{0,1} + \|g\|_{0,1}).$$

Similarly, we deduce that

$$\frac{|T_2(f)(x_1) - T_2(f)(x_2)|}{|x_1 - x_2|} \leq Cd^\alpha (\|u\|_\infty + \|v\|_\infty)^{p-1} \|f\|_{0,1} \leq \frac{1}{3} \|f\|_{0,1}.$$

Thus, T is a shrinking map.

Claim 3. $(F, G) \in X_1 \cap Y_1$. First, (1.2) and the definitions of F and G imply $F \leq u$ and $G \leq v$. So $(F, G) \in X_1$.

Next, for any $x_1, x_2 \in \mathbb{R}^n$ satisfying $|x_1 - x_2| := \delta < d/3$, we have

$$\begin{aligned} & |F(x_2) - F(x_1)|/\sqrt{p} \\ & \leq \int_{\mathbb{R}^n \setminus B_d(x_1)} |x_2 - y|^{\alpha-n} - |x_1 - y|^{\alpha-n} |u^{p-1}(y)v(y) dy \\ & \quad + \int_{B_d(x_1) \setminus B_{d-\delta}(x_1)} |x_2 - y|^{\alpha-n} u^{p-1}(y)v(y) dy \\ & := I_1 + I_2. \end{aligned}$$

Using the mean value theorem and the integrability, we obtain

$$I_1 \leq C \|u\|_s^{p-1} \|v\|_\infty \left(\int_d^\infty r^{n-t(n-\alpha+1)} \frac{dr}{r} \right)^{1/t} |x_1 - x_2| \leq C\delta,$$

where $\frac{p-1}{s} + \frac{1}{t} = 1$ with $s = \frac{n+\epsilon}{n-\alpha}$. Here $\epsilon > 0$ is suitably small such that $n < t(n - \alpha + 1)$. On the other hand,

$$I_2 \leq C \|u\|_\infty^{p-1} \|v\|_\infty \int_{B_d(x_1) \setminus B_{d-\delta}(x_1)} |x_2 - y|^{\alpha-n} dy \leq C\delta.$$

Combining the estimates of I_1 and I_2 , we see $F \in C^{0,1}(\mathbb{R}^n)$.

Finally, we prove $G \in C^{0,1}(\mathbb{R}^n)$. Interchanging the order of integration, we obtain

$$\begin{aligned} G(x) &= \sqrt{p}(n-\alpha) \left(\int_d^1 \frac{\int_{B_t(x)} u^p(y) dy}{t^{n-\alpha}} \frac{dt}{t} + \int_1^\infty \frac{\int_{B_t(x)} u^p(y) dy}{t^{n-\alpha}} \frac{dt}{t} \right) \\ &:= \sqrt{p}(n-\alpha) [G_1(x) + G_2(x)]. \end{aligned}$$

For any $x_1, x_2 \in \mathbb{R}^n$ satisfying $|x_1 - x_2| := \delta < 1/3$, by scaling we obtain

$$G_2(x_2) \leq \int_1^\infty \frac{\int_{B_{t+\delta}(x_1)} u^p(y) dy}{t^{n-\alpha}} \frac{dt}{t} \leq G_2(x_1)(1+\delta)^{n-\alpha+1}.$$

Therefore, $|G_2(x_2) - G_2(x_1)| \leq G_2(x_1)[(1+\delta)^{n-\alpha+1} - 1] \leq C\delta$. In addition,

$$|G_1(x_2) - G_1(x_1)| \leq C \int_d^1 \frac{\int_{B_{t+\delta}(x_1) \setminus B_t(x_1)} u^p(y) dy}{t^{n-\alpha}} \frac{dt}{t} \leq C \|u\|_\infty^p \delta.$$

Thus, we deduce $G \in C^{0,1}(\mathbb{R}^n)$. Hence, $(F, G) \in Y$. Claim 3 is complete.

Claim 4. $T(\cdot, \cdot) + (F, G)$ is a map from $X_1 \cap Y_1$ to itself. In fact, for $(f, g) \in X_1 \cap Y_1$,

$$\begin{aligned} \|T(f, g)\|_\infty &= \|T_1(f, g)\|_\infty + \|T_2(f)\|_\infty \\ &\leq C(\|u\|_\infty + \|v\|_\infty)^p d^\alpha. \end{aligned} \quad (2.7)$$

Similar to (2.6), we have

$$\|T(f, g)\|_{0,1} = \|T_1(f, g)\|_{0,1} + \|T_2(f)\|_{0,1} \leq C.$$

Thus, $T(f, g) \in X \cap Y$.

In addition, (2.7) implies $\|T(f, g)\|_\infty \leq \|u\|_\infty + \|v\|_\infty$ as long as d is chosen suitably small. Thus,

$$\|T(f, g) + (F, G)\|_\infty \leq \|T(f, g)\|_\infty + \|(F, G)\|_\infty \leq C(\|u\|_\infty + \|v\|_\infty).$$

Claim 4 is verified.

Since (u, v) solves $(f, g) = T(f, g) + (F, G)$, claims 1-4 lead to $u, v \in C^{0,1}(\mathbb{R}^n)$ by Lemma 1.3.

Step 3. We claim that $u \in C^1(\mathbb{R}^n)$. We use the classical potential estimation to verify $u \in C^1(\mathbb{R}^n)$ and ∇u can be expressed formally as

$$\nabla u(x) = (\alpha - n) \int_{\mathbb{R}^n} u^{p-1}(y)v(y) \frac{x-y}{|x-y|^{n-\alpha+2}} dy. \quad (2.8)$$

Write

$$\begin{aligned} J_1 &= (\alpha - n) \int_{\mathbb{R}^n \setminus B_d(x)} u^{p-1}(y)v(y) \frac{x-y}{|x-y|^{n-\alpha+2}} dy \\ J_2 &= \int_{B_d(x) \setminus B_\varepsilon(x)} u^{p-1}(y)v(y) \nabla(|x-y|^{\alpha-n}) dy. \end{aligned}$$

We claim that the improper integral J_1 converges uniformly about x . In fact,

$$\begin{aligned} |J_1| &\leq C \int_{\mathbb{R}^n \setminus B_d(x)} \frac{u^{p-1}(y)v(y) dy}{|x-y|^{n-\alpha+1}} \\ &\leq C \|u\|_s^{p-1} \|v\|_\infty \left(\int_d^\infty \rho^{n-(n-\alpha+1)t} \frac{d\rho}{\rho} \right)^{1/t}, \end{aligned}$$

where $\frac{p-1}{s} + \frac{1}{t} = 1$. Let $s = \frac{n+\delta}{n-\alpha}$. Here $\delta > 0$ is sufficiently small such that $\frac{1}{t} < \frac{n-\alpha+1}{n}$. Thus, from the integrability it follows $J_1 < \infty$.

Clearly,

$$\begin{aligned} |J_2| &\leq \int_{B_d(x) \setminus B_\varepsilon(x)} \frac{|u^{p-1}(y)v(y) - u^{p-1}(x)v(x)|}{|x-y|^{n-\alpha+1}} dy \\ &\quad + u^{p-1}(x)v(x) \left| \int_{B_d(x) \setminus B_\varepsilon(x)} \nabla(|x-y|^{\alpha-n}) dy \right| \\ &:= J_{21} + J_{22}. \end{aligned}$$

In view of $u, v \in C^{0,1}(\mathbb{R}^n)$,

$$J_{21} \leq C(\|u^{p-1}\|_\infty \|v\|_{0,1} + \|u^{p-2}\|_\infty \|v\|_\infty \|u\|_{0,1}) \int_{B_d(x) \setminus B_\varepsilon(x)} \frac{|x-y| dy}{|x-y|^{n-\alpha+1}} < \infty.$$

On the other hand, integration by parts yields

$$J_{22} \leq C\|u\|_\infty^{p-1} \|v\|_\infty \left| \int_{\partial(B_d(x) \setminus B_\varepsilon(x))} |x-y|^{\alpha-n} ds \right| < \infty$$

as long as $\alpha > 1$. Hence, J_ε is convergent uniformly about x when $\varepsilon \rightarrow 0$.

Combining the estimates of J_1 and J_2 , we know that (2.8) makes sense, and hence $u \in C^1(\mathbb{R}^n)$. \square

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