# Bifurcation diagram of solutions to elliptic equation with exponential nonlinearity in higher dimensions

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#### Abstract

We consider the following semilinear elliptic equation:

$$\begin{cases}
-\Delta u = \lambda e^{u^p} & \text{in } B_1, \\
u = 0 & \text{on } \partial B_1,
\end{cases}$$
(0.1)

where  $B_1$  is the unit ball in  $\mathbb{R}^d$ ,  $d \geq 3$ ,  $\lambda > 0$  and p > 0. First, following Merle and Peletier [13], we show that there exists a unique eigenvalue  $\lambda_{p,\infty}$  such that (0.1) has a solution  $(\lambda_{p,\infty}, W_p)$  satisfying  $\lim_{|x|\to 0} W_p(x) = \infty$ . Secondly, we study a bifurcation diagram of regular solutions to (0.1). It follows from the result of Dancer [4] that (0.1) has an unbounded bifurcation branch of regular solutions which emanates from  $(\lambda, u) = (0, 0)$ . Here, using the singular solution, we show that the bifurcation branch has infinitely many turning points around  $\lambda_{p,\infty}$  in case of  $3 \leq d \leq 9$ . We also investigate the Morse index of the singular solution in case of  $d \geq 11$ .

#### 1 Introduction

In this paper, we study the following semilinear elliptic equation:

$$\begin{cases}
-\Delta u = \lambda e^{u^p} & \text{in } B_1, \\
u = 0 & \text{on } \partial B_1,
\end{cases}$$
(1.1)

where  $B_1$  is the unit ball in  $\mathbb{R}^d$ ,  $d \geq 3$ ,  $\lambda > 0$  and p > 0.

The purpose of this paper is to study the existence of a singular solution and a bifurcation diagram of regular solutions to (1.1) for general power p > 0. By a singular solution, we mean a positive regular solution to (1.1) in  $B_1 \setminus \{0\}$  and tends to infinity at the origin x = 0. For example, putting  $\lambda_{1,\infty} = 2(d-2)$  and  $W_1(x) = -2\log|x|$ , we see that  $(\lambda_{1,\infty}, W_1)$  is a singular solution to (1.1) in case of p = 1.

Several studies have been made on (1.1) in case of p=1. See [1, 3, 5, 6, 9, 10, 15, 17, 16] and references therein. We recall some of them. Gel'fand [6] showed that when d=3, (1.1) has infinitely many solutions at  $\lambda=\lambda_{1,\infty}$ . Then, Joseph and Lundgren [10] gave a complete classification of solutions to (1.1). More precisely, they showed that (1.1) has infinitely many solutions at  $\lambda=\lambda_{1,\infty}$  when  $3 \leq d \leq 9$  and has a unique solution for

 $0 < \lambda < \lambda_{1,\infty}$  and no solution for  $\lambda > \lambda_{1,\infty}$  when  $d \ge 10$ . See Jacobsen and Schmitt [9] for the survey of this problem.

In this paper, we will treat general power p > 0 and show that (1.1) has a singular solution in the case where p > 0 and  $d \ge 3$ . In addition, we shall show that (1.1) has infinitely many regular solutions in the case where p > 0 and  $3 \le d \le 9$ .

First, we focus our attention on the existence of a singular solution. As we mentioned above, in case of p = 1, (1.1) has the explicit singular solution  $(\lambda_{1,\infty}, W_1)$ . The singular solution plays an important role in the bifurcation analysis of regular solutions to (1.1). However, we encounter difficulties when we seek a singular solution if the power p does not equal to 1. Therefore, it is worthwhile to investigate the existence of a singular solution for general power p > 0. Concerning this, we obtain the following.

**Theorem 1.1.** Assume that  $d \geq 3$  and p > 0. Then, there exists a unique eigenvalue  $\lambda_{p,\infty} > 0$  such that the equation (1.1) has a singular solution  $(\lambda_{p,\infty}, W_p)$  satisfying

$$W_p(x) = \left[ -2\log|x| - (1 - \frac{1}{p})\log(-\log|x|) \right]^{\frac{1}{p}} + O\left((\log|x|)^{-1 + \frac{1}{p}}\right)$$
(1.2)

as  $|x| \to 0$ .

Once we obtain the singular solution, we investigate the relation between the singular solution and regular ones. Dancer [4] showed that for any p > 0, there exists an unbounded bifurcation branch  $\mathcal{C} \subset \mathbb{R} \times L^{\infty}(B_1)$  which emanates from  $(\lambda, u) = (0, 0)$ . Let  $\lambda_1$  be the first eigenvalue of the operator  $-\Delta$  in  $B_1$  with the Dirichlet boundary condition and  $\phi_1$  be the corresponding eigenfunction. By multiplying the equation in (1.1) by  $\phi_1$  and integrating the resulting equation, we see that if  $(\lambda, u) \in \mathcal{C}$ , we have  $0 < \lambda < \lambda_1$ . This yields that  $\sup\{\|u\|_{\infty} \mid (\lambda, u) \in \mathcal{C}\} = \infty$ . Moreover, from the result of Korman [12, Theorem 2.1] (see also Miyamoto [15, Proposition 6]), we see that the branch  $\mathcal{C}$  can be parameterized by  $\|u\|_{\infty}$ . Namely, the branch  $\mathcal{C}$  can be expressed by the following:

$$C = \{ (\lambda(\gamma), u(x, \gamma)) \mid \gamma = ||u||_{L^{\infty}}, \ 0 < \gamma < \infty \}.$$
(1.3)

Then, we obtain the following.

**Theorem 1.2.** Assume that  $d \geq 3$  and p > 0. Let  $(\lambda_{p,\infty}, W_p)$  be the singular solution to equation (1.1) given by Theorem 1.1 and  $(\lambda(\gamma), u(x, \gamma)) \in \mathcal{C}$ . Then, we have  $\lambda(\gamma) \to \lambda_{p,\infty}$  and

$$u(x,\gamma) \to W_p(x)$$
 in  $C^1_{loc}(B_1 \setminus \{0\})$  as  $\gamma \to \infty$ .

From Theorem 1.2, we can obtain the following result.

**Theorem 1.3.** Assume that  $3 \le d \le 9$  and p > 0. Let  $\lambda_{p,\infty} > 0$  be the eigenvalue given by Theorem 1.1. Then, for any integer k, there exist at least k regular positive solutions to (1.1) if  $\lambda$  is sufficiently close to  $\lambda_{p,\infty}$ . In particular, there exist infinitely many regular solutions to (1.1) at  $\lambda = \lambda_{p,\infty}$ .

Finally, we estimate the Morse index of the singular solution  $W_p$  in case of  $d \geq 11$ . Here, we mean the Morse index by the number of the negative eigenvalues of the linearized operator  $-\Delta - pW_p^{p-1}e^{W_p^p}$  with the domain  $H^2(B_1) \cap H_0^1(B_1)$ . It is well-known that the Morse index plays an important role in the bifurcation analysis for nonlinear elliptic equations (see e.g. [2], [8], [11] and references therein). In case of  $9 \geq d \geq 3$ , we see that the Morse index of the singular solution  $W_p$  is infinite by combining the argument of Guo and Wei [8, Proposition 2.1] with Proposition 4.1 below. However, concerning the case of  $d \geq 11$ , we find that the situation becomes different from the above. More precisely, we obtain the following result.

**Theorem 1.4.** Assume that  $d \ge 11$  and p > 0. Let  $W_p$  be the singular solution to (1.1) obtained in Theorem 1.1. Then, the Morse index of the singular solution  $W_p$  is finite.

We prove Theorems 1.1 in the spirit of Merle and Peletier [13]. We first transform the equation (1.1) to a suitable one. From the result of Gidas, Ni and Nirenberg [7], we find that a positive solution to (1.1) is radially symmetric. Therefore, the equation (1.1) can be transformed into the following ordinary differential equation:

$$\begin{cases} u_{rr} + \frac{d-1}{r}u_r + \lambda e^{u^p} = 0 & 0 < r < 1, \\ u(r) = 0 & r = 1. \end{cases}$$
 (1.4)

We put  $s = \sqrt{\lambda}r$  and  $\widehat{u}(s) = u(r)$ . Then, we see that  $\widehat{u}$  satisfies

$$\begin{cases} \widehat{u}_{ss} + \frac{d-1}{s}\widehat{u}_s + e^{\widehat{u}^p} = 0 & 0 < s < \sqrt{\lambda}, \\ \widehat{u}(s) = 0 & s = \sqrt{\lambda}. \end{cases}$$
 (1.5)

We construct a local solution to the equation in (1.5) which has a singularity at the origin s = 0. To this end, we employ the Emden-Fowler transformation. Namely, we put  $t = -\log s$  and  $\overline{u}(t) = \widehat{u}(s)$ . This yields that  $\overline{u}$  satisfies the following:

$$\begin{cases} \overline{u}_{tt} - (d-2)\overline{u}_t + \exp[-2t + \overline{u}^p] = 0 & -\frac{\log \lambda}{2} < t < \infty, \\ \overline{u}(t) = 0 & t = -\frac{\log \lambda}{2}. \end{cases}$$
(1.6)

We give an approximate form of a singular solution near  $t = \infty$ . Then, we make an error estimate for the approximation. The proof of Theorem 1.2 is also based on that of Merle and Peletier [13]. We note that Dancer [4] already proved that there exists infinitely many regular positive solutions to (1.1) by by calculating the Morse index. Here, following Guo and Wei [8] and Miyamoto [14, 15], we shall show Theorem 1.3 by counting a intersection number of the singular solution and regular solutions. As a result, we can obtain a precise bifurcation diagram of solutions to (1.1). Let us explain this in detail. Let I be an interval in  $\mathbb{R}$ . For a function v(s) on I, we define a number of zeros of v by

$$\mathcal{Z}_I[v(\cdot)] = \# \left\{ s \in I \mid v(s) = 0 \right\}.$$

We put  $\widehat{W}_p(s) = W_p(r)$ , where  $s = \sqrt{\lambda}r$  and  $W_p$  is the singular solution given by Theorem 1.1. Let  $(\lambda(\gamma), \widehat{u}(s, \gamma))$  be a regular solution to (1.5) with  $\widehat{u}(0) = \gamma$ . Then, we have

$$Z_{I_{\lambda}}[\widehat{u}(\cdot,\gamma)-\widehat{W}_{p}(\cdot)]\to\infty$$
 as  $\gamma\to\infty$ .

See Lemma 4.2 below in detail. From this, we can show that the bifurcation branch C given by (1.3) has infinitely many turning points, which yields Theorem 1.3.

This paper is organized as follows: In Section 2, we construct the singular solution to (1.1) in case of  $d \geq 3$ . In Section 3, we investigate the asymptotic behavior of the regular solutions  $(\lambda(\gamma), u(r, \gamma))$  as  $\gamma$  goes to infinity. In Section 4, we count the intersection number and give a proof of Theorem 1.3. In Section 5, we show that the Morse index of the singular solution is finite in case of  $d \geq 11$ .

### 2 Existence of a singular solution

To prove Theorem 1.1, we first consider (1.6) and restrict ourselves to the case where t > 0 is sufficiently large. We seek a solution to (1.6) of the form

$$\overline{u}(t) = (\varphi(t) + \kappa)^{\frac{1}{p}} + \eta(t), \tag{2.1}$$

where

$$\varphi(t) = 2t - A_p \log t, \qquad A_p = 1 - \frac{1}{p}, \qquad \kappa = \log \frac{(d-2)2^{\frac{1}{p}}}{p}.$$
(2.2)

Then, the function  $\eta$  solves the following:

$$\eta_{tt} - (d-2)\eta_t + \exp[-2t + \overline{u}^p] - \frac{2(d-2)}{p}(\varphi + \kappa)^{-A_p} = f_1(t)$$
(2.3)

for sufficiently large t > 0, where

$$f_1(t) = \frac{(d-2)A_p(\varphi + \kappa)^{-A_p}}{pt} + \frac{1}{p}\left(1 - \frac{1}{p}\right)(\varphi + \kappa)^{\frac{1}{p} - 2}(\varphi_t)^2 - \frac{1}{p}(\varphi + \kappa)^{-A_p}\varphi_{tt}.$$
(2.4)

Then, we show the following:

**Theorem 2.1.** Let  $d \geq 3$  and p > 0. There exist  $T_{\infty} > 0$  and a solution  $\eta_{\infty} \in C([T_{\infty}, \infty), \mathbb{R})$  to the equation (2.3) satisfying  $\lim_{t \to \infty} \varphi^{A_p} \eta_{\infty}(t) = 0$ .

We show Theorem 2.1 by using the contraction mapping principle. To this end, we transform (2.3). First, we have

$$\exp\left[-2t + \overline{u}^{p}\right]$$

$$= \exp\left[-2t + \left\{(\varphi + \kappa)^{\frac{1}{p}} + \eta\right\}^{p}\right]$$

$$= \exp\left[-2t + (\varphi + \kappa) + (\varphi + \kappa)\left\{\left(1 + (\varphi + \kappa)^{-\frac{1}{p}}\eta\right)^{p} - 1\right\}\right]$$

$$= \frac{(d-2)2^{\frac{1}{p}}}{p}t^{-A_{p}}\exp\left[(\varphi + \kappa)\left\{\left(1 + (\varphi + \kappa)^{-\frac{1}{p}}\eta\right)^{p} - 1\right\}\right],$$
(2.5)

Furthermore, we obtain

$$(\varphi + \kappa) \left\{ \left( 1 + (\varphi + \kappa)^{-\frac{1}{p}} \eta \right)^p - 1 \right\} = p(\varphi + \kappa)^{A_p} \eta + (\varphi + \kappa) g_1(t, \eta)$$
 (2.6)

where

$$g_1(t,\eta) = \left\{1 + (\varphi + \kappa)^{-\frac{1}{p}}\eta\right\}^p - 1 - p(\varphi + \kappa)^{-\frac{1}{p}}\eta.$$
 (2.7)

This yields that

$$\exp[(\varphi + \kappa) \left\{ \left( 1 + (\varphi + \kappa)^{-\frac{1}{p}} \eta \right)^{p} - 1 \right\}]$$

$$= \exp[p(\varphi + \kappa)^{A_{p}} \eta + (\varphi + \kappa) g_{1}(t, \eta)]$$

$$= \exp[p(\varphi + \kappa)^{A_{p}} \eta] + \exp[p(\varphi + \kappa)^{A_{p}} \eta] \left\{ \exp[(\varphi + \kappa) g_{1}(t, \eta)] - 1 \right\}.$$
(2.8)

By (2.5), (2.6), and (2.8), we have

$$\exp[-2t + \overline{u}^p] = \frac{(d-2)2^{\frac{1}{p}}}{p} t^{-A_p} \exp[p(\varphi + \kappa)^{A_p} \eta]$$

$$+ \frac{(d-2)2^{\frac{1}{p}}}{p} t^{-A_p} \exp[p(\varphi + \kappa)^{A_p} \eta] \left\{ \exp[(\varphi + \kappa)g_1(t, \eta)] - 1 \right\}.$$

Therefore, (2.3) can be written by the following:

$$\eta_{tt} - (d-2)\eta_t + 2(d-2)\eta 
= f_1(t) - \frac{(d-2)2^{\frac{1}{p}}}{p} t^{-A_p} + \frac{2(d-2)}{p} (\varphi + \kappa)^{-A_p} 
+ 2(d-2)\eta - \frac{(d-2)2^{\frac{1}{p}}}{p} t^{-A_p} \times p(\varphi + \kappa)^{A_p} \eta 
- \frac{(d-2)2^{\frac{1}{p}}}{p} t^{-A_p} \exp[p(\varphi + \kappa)^{A_p} \eta] \left\{ \exp[(\varphi + \kappa)g_1(t, \eta)] - 1 \right\} 
- \frac{(d-2)2^{\frac{1}{p}}}{p} t^{-A_p} \left\{ \exp[p(\varphi + \kappa)^{A_p} \eta] - 1 - p(\varphi + \kappa)^{A_p} \eta \right\} 
= f_1(t) + f_2(t) + f_3(t, \eta) + f_4(t, \eta) + f_5(t, \eta),$$

where

$$f_2(t) = -\frac{(d-2)2^{\frac{1}{p}}}{p}t^{-A_p} + \frac{2(d-2)}{p}(\varphi + \kappa)^{-A_p}$$

$$= \frac{(d-2)2^{\frac{1}{p}}}{p}t^{-A_p}\left(1 - (2t)^{A_p}(\varphi + \kappa)^{-A_p}\right),$$
(2.9)

$$f_3(t,\eta) = 2(d-2)\eta - \frac{(d-2)2^{\frac{1}{p}}}{p}t^{-A_p} \times p(\varphi+\kappa)^{A_p}\eta$$

$$= 2(d-2)\left\{1 - (2t)^{-A_p}(\varphi+\kappa)^{A_p}\right\}\eta,$$
(2.10)

$$f_4(t,\eta) = -\frac{(d-2)2^{\frac{1}{p}}}{p} t^{-A_p} \exp[p(\varphi + \kappa)^{A_p} \eta] \left\{ \exp[(\varphi + \kappa)g_1(t,\eta)] - 1 \right\}, \tag{2.11}$$

$$f_5(t,\eta) = -\frac{(d-2)2^{\frac{1}{p}}}{p} t^{-A_p} \left\{ \exp[p(\varphi + \kappa)^{A_p} \eta] - 1 - p(\varphi + \kappa)^{A_p} \eta \right\}.$$
 (2.12)

Thus, we seek a solution to the following equation:

$$\eta_{tt} - (d-2)\eta_t + 2(d-2)\eta = f_1(t) + f_2(t) + f_3(t,\eta) + f_4(t,\eta) + f_5(t,\eta)$$

We estimate the inhomogeneous terms  $f_i(t) (1 \le i \le 5)$ . We obtain the following.

**Lemma 2.1.** (i) 
$$f_1(t) = O(t^{-A_p-1}), \quad f_2(t) = O(t^{-A_p-1} \log t) \text{ as } t \to \infty,$$

(ii) If  $\eta$  satisfies  $\eta(t) \leq \varepsilon t^{-A_p}$  for sufficiently small  $\varepsilon > 0$ , we have

$$f_3(t,\eta) = O(t^{-A_p - 1} \log t), \qquad f_4(t) = O(t^{-A_p - 1}), \qquad |f_5(t)| \le \varepsilon^2 t^{-A_p}.$$

for sufficiently large t > 0

*Proof.* By (2.4) and (2.9), we obtain (i). It follows from (2.2) that

$$\left|1 - (2t)^{-A_p} (\varphi + \kappa)^{A_p}\right| \lesssim \frac{\log t}{t} \tag{2.13}$$

for sufficiently large t > 0. Thus, by (2.10), we have

$$|f_3(t,\eta)| = |2(d-2)\{1-(2t)^{-A_p}(\varphi+\kappa)^{A_p}\}\eta| \lesssim t^{-A_p-1}\log t.$$

From (2.7), we have

$$|g_1(t,\eta)| \lesssim |\varphi + \eta|^{-\frac{2}{p}} \eta^2. \tag{2.14}$$

This yields that

$$|(\varphi + \eta)g_1(t,\eta)| \lesssim t^{-1}$$
.

It follows that

$$|\exp[(\varphi + \kappa)g_1(t, \eta)] - 1| \lesssim |(\varphi + \kappa)g_1(t, \eta)| \lesssim t^{-1}. \tag{2.15}$$

From (2.11), we have  $f_4(t) = O(t^{-A_p-1})$ . Similarly, we see that

$$|\exp[p(\varphi + \kappa)^{A_p}\eta] - 1 - p(\varphi + \kappa)^{A_p}\eta| \lesssim (\varphi + \kappa)^{2A_p}\eta^2 \lesssim \varepsilon^2.$$

Thus, we obtain  $|f_5(t)| \le \varepsilon^2 t^{-A_p}$  from (2.12).

We are now in a position to prove Theorem 2.1.

Proof of Theorem 2.1. We set

$$F(t,\eta) = f_1(t) + f_2(t) + f_3(t,\eta) + f_4(t,\eta) + f_5(t,\eta).$$

In order to prove Theorem 2.1, it is enough to solve the following final value problem:

$$\begin{cases} \eta_{tt} - (d-2)\eta_t + 2(d-2)\eta = F(t,\eta) & T < t < +\infty, \\ \varphi^{A_p}(t)\eta(t) \to 0 & \text{as } t \to +\infty. \end{cases}$$
 (2.16)

for some T > 0. We note that

$$(d-2)^2 - 8(d-2) = (d-2)(d-10) \begin{cases} < 0 & \text{if } 3 \le d \le 9, \\ = 0 & \text{if } d = 10, \\ > 0 & \text{if } d \ge 11. \end{cases}$$

We consider the case where  $3 \le d \le 9$  only because we can prove similarly in the other cases. Let  $\mu = \sqrt{-(d-2)(d-10)}$ . Then, the final value problem (2.16) is transformed into the following integral equation:

$$\eta(t) = \mathcal{T}[\eta](t)$$

in which

$$\mathcal{T}[\eta](t) = \frac{e^{\frac{d-2}{2}t}}{\mu} \int_{t}^{\infty} e^{-\frac{(d-2)}{2}\sigma} \sin(\mu(\sigma - t)) F(\sigma, \eta) d\sigma.$$

Fix T > 0 large enough and let X be a space of continuous function on  $(T, \infty)$  equipped with the following norm:

$$\|\xi\| = \sup\{|t|^{A_p}|\xi(t)| \mid t > T\}.$$

We fix arbitrary  $\varepsilon > 0$  and set

$$\Sigma = \left\{ \xi \in X \mid \|\xi\| < \varepsilon \right\}. \tag{2.17}$$

First, we shall show that  $\mathcal{T}$  maps from  $\Sigma$  to itself. It follows from Lemma 2.1 that  $|F(t,\eta)| \leq \varepsilon^2 t^{-A_p}$  for sufficiently large t > 0. This yields that

$$|\mathcal{T}[\eta](t)| \lesssim e^{\frac{d-2}{2}t} \int_t^\infty e^{-\frac{d-2}{2}\sigma} \varepsilon^2 \sigma^{-A_p} d\sigma \leq \varepsilon^2 t^{-A_p} e^{\frac{d-2}{2}t} \int_t^\infty e^{-\frac{d-2}{2}} d\sigma \lesssim \varepsilon^2 t^{-A_p} e^{\frac{d-2}{2}t} \int_t^\infty e^{-\frac{d-2}{2}t} d\sigma \lesssim \varepsilon^2 t^{-A_p} e^{\frac{d-2}{2}t} d\sigma$$

for  $\eta \in \Sigma$ . It follows that  $T[\eta] \in \Sigma$ . Thus, we have proved the claim.

Next, we shall show that  $\mathcal{T}$  is a contraction mapping. For  $\eta_1, \eta_2 \in \Sigma$ , we have

$$\left|\mathcal{T}[\eta_1](t) - \mathcal{T}[\eta_2](t)\right| \leq Ce^{\frac{(d-2)}{2}t} \sum_{i=3}^5 \int_t^\infty e^{-\frac{(d-2)}{2}\sigma} |f_i(\sigma, \eta_1) - f_i(\sigma, \eta_2)| d\sigma.$$

From the definition, we obtain

$$|f_3(t,\eta_1) - f_3(t,\eta_2)| \lesssim t^{-1} \log t |\eta_1 - \eta_2| \lesssim t^{-A_p - 1} \log t ||\eta_1 - \eta_2||.$$
 (2.18)

Thus, we see that

$$|f_3(t,\eta_1) - f_3(t,\eta_2)| \le \varepsilon t^{-A_p} ||\eta_1 - \eta_2||.$$
 (2.19)

Next, we estimate the term  $|f_5(t,\eta_1)-f_5(t,\eta_2)|$ . It follows that

$$|f_{5}(t,\eta_{1}) - f_{5}(t,\eta_{2})|$$

$$\lesssim t^{-A_{p}} \left| \exp[p(\varphi + \kappa)^{A_{p}} \eta_{1}] - \exp[p(\varphi + \kappa)^{A_{p}} \eta_{2}] - p(\varphi + \kappa)^{A_{p}} (\eta_{1} - \eta_{2}) \right|$$

$$= t^{-A_{p}} \left| \exp[p(\varphi + \kappa)^{A_{p}} \eta_{2}] \left\{ \exp[p(\varphi + \kappa)^{A_{p}} (\eta_{2} - \eta_{1})] - 1 \right\} - p(\varphi + \kappa)^{A_{p}} (\eta_{1} - \eta_{2}) \right|$$

$$\lesssim t^{-A_{p}} \left| \exp[p(\varphi + \kappa)^{A_{p}} \eta_{2}] \left\{ \exp[p(\varphi + \kappa)^{A_{p}} (\eta_{2} - \eta_{1})] - 1 - p(\varphi + \kappa)^{A_{p}} (\eta_{1} - \eta_{2}) \right\} \right|$$

$$+ t^{-A_{p}} \left| \exp[p(\varphi + \kappa)^{A_{p}} \eta_{2}] - 1 \right| p(\varphi + \kappa)^{A_{p}} |\eta_{1} - \eta_{2}|$$

$$\lesssim t^{-A_{p}} |p(\varphi + \kappa)^{A_{p}} (\eta_{1} - \eta_{2})|^{2} + t^{-A_{p}} |p(\varphi + \kappa)^{A_{p}} \eta_{2}| ||\eta_{1} - \eta_{2}||$$

$$\lesssim \varepsilon t^{-A_{p}} ||\eta_{1} - \eta_{2}||.$$

Therefore, for sufficiently large t > 0, we have

$$|f_5(t,\eta_1) - f_5(t,\eta_2)| \le \varepsilon t^{-A_p} ||\eta_1 - \eta_2||.$$
 (2.20)

Finally, we estimate the term  $|f_4(t,\eta_1) - f_4(t,\eta_2)|$ . We can compute that

$$|f_4(t,\eta_1) - f_4(t,\eta_2)| \lesssim t^{-A_p} |\exp[p\varphi^{A_p}\eta_1] - \exp[p\varphi^{A_p}\eta_2]| \exp[g_1(t,\eta_2)] - 1| + t^{-A_p} \exp[p\varphi^{A_p}\eta_2]| \exp[g_1(t,\eta_1)] - \exp[g_1(t,\eta_2)]| =: I + II.$$
 (2.21)

By the Taylor expansion together with (2.15), we have

$$I \lesssim t^{-A_p - 2} \exp[p\varphi^{A_p}\eta_2] \left\{ \exp[p\varphi^{A_p}(\eta_2 - \eta_1)] - 1 \right\}$$

$$\lesssim t^{-A_p - 2} \exp[p\varepsilon] |\varphi^{A_p}(\eta_2 - \eta_1)|$$

$$\lesssim t^{-A_p - 2} \varphi^{A_p} |\eta_1 - \eta_2|$$

$$\lesssim t^{-A_p - 2} ||\eta_1 - \eta_2||.$$
(2.22)

Similarly, by (2.14), we obtain

$$II \lesssim t^{-A_p} \exp[p\varphi^{A_p}\eta_2] |\exp[g_1(t,\eta_1)] - \exp[g_1(t,\eta_2)]|$$

$$\lesssim t^{-A_p} \exp[p\varphi^{A_p}\eta_2] \exp[g_1(t,\eta_2)] |\exp[g_1(t,\eta_1) - g_1(t,\eta_2)] - 1|$$

$$\lesssim t^{-A_p} |g_1(t,\eta_1) - g_1(t,\eta_2)|.$$
(2.23)

From (2.7), we obtain

$$|g_{1}(t,\eta_{1}) - g_{1}(t,\eta_{2})|$$

$$\lesssim \left| \left\{ 1 + p(\varphi + \kappa)^{-\frac{1}{p}} \eta_{1} \right\}^{p} - \left\{ 1 + p(\varphi + \kappa)^{-\frac{1}{p}} \eta_{2} \right\}^{p} \right| + (\varphi + \kappa)^{-\frac{1}{p}} |\eta_{1} - \eta_{2}|$$

$$\lesssim |\varphi + \kappa|^{-\frac{1}{p}} |\eta_{1} - \eta_{2}|$$

$$\lesssim t^{-1} ||\eta_{1} - \eta_{2}||.$$
(2.24)

It follows from (2.21)–(2.24) that

$$|f_4(t,\eta_1) - f_4(t,\eta_2)| \le \varepsilon t^{-A_p} ||\eta_1 - \eta_2||.$$
 (2.25)

By (2.18), (2.20) and (2.25), we see that

$$\left| \mathcal{T}[\eta_1](t) - \mathcal{T}[\eta_2](t) \right| \le C\varepsilon t^{-A_p} \|\eta_1 - \eta_2\| \le \frac{1}{2} t^{-A_p} \|\eta_1 - \eta_2\|. \tag{2.26}$$

Thus, we find that  $\mathcal{T}$  is a contraction mapping. This completes the proof.

We are now in a position to prove Theorem 1.1.

Proof of Theorem 1.1. It follows from Theorem 2.1 that there exist a constant  $T_{\infty} > 0$  and a solution  $\eta_{\infty}(t)$  to the equation (2.3) for  $t \in (T_{\infty}, +\infty)$  satisfying  $|t|^{A_p}|\eta_{\infty}(t)| \leq \varepsilon$ . For such a solution  $\eta_{\infty}$ , we put

$$\overline{u}_{\infty}(t) = (\varphi(t) + \kappa)^{\frac{1}{p}} + \eta_{\infty}(t)$$

Then we see that  $\overline{u}_{\infty}(t)$  satisfies

$$\overline{u}_{tt} - (d-2)\overline{u}_t + \exp[-2t + \overline{u}^p] = 0 \tag{2.27}$$

for  $t \in (T_{\infty}, +\infty)$ . We shall show that  $\overline{u}_{\infty}(t)$  has a zero for some  $T_0 \in (-\infty, \infty)$ . Suppose the contradiction that  $\overline{u}_{\infty}(t)$  is positive for all  $t \in (-\infty, \infty)$ . Then, we see that  $\overline{u}_{\infty}$  is monotone increasing. Indeed, if not, there exists a local minimum point  $t_* \in (-\infty, \infty)$ . It follows that  $(d^2\overline{u}_{\infty}/dt^2)(t_*) \geq 0$  and  $(d\overline{u}_{\infty}/dt)(t_*) = 0$ . Then, from the equation (2.27), we obtain

$$0 \le \frac{d^2 \overline{u}_{\infty}}{dt^2}(t_*) - (d-2)\frac{d\overline{u}_{\infty}}{dt}(t_*) = -\exp[-2t_* + \overline{u}_{\infty}^p(t_*)] < 0,$$

which is a contradiction. Since  $\overline{u}_{\infty}$  is positive and monotone increasing, there exists a constant  $C \geq 0$  such that  $\overline{u}_{\infty}(t) \to C$  as  $t \to -\infty$ . This together with (2.27) yields that

$$0 = \lim_{t \to -\infty} \left\{ \frac{d^2 \overline{u}_{\infty}}{dt^2}(t) - (d-2) \frac{d\overline{u}_{\infty}}{dt}(t) \right\} = \lim_{t \to -\infty} -\exp[-2t + \overline{u}_{\infty}^p(t)] = -\infty,$$

which is absurd. Therefore, we see that  $\overline{u}_{\infty}$  has a zero for some  $T_0 \in (-\infty, \infty)$ . Then,  $\overline{u}_{\infty}$  satisfies

$$\begin{cases} \overline{u}_{tt} + (d-2)\overline{u}_t = -e^{-2t + \overline{u}^p}, & t \in (T_0, \infty), \\ \overline{u}(t) = 0, & t = T_0, \\ \overline{u}(t) > 0, & t \in (T_0, \infty). \end{cases}$$

If we choose  $\lambda_{p,\infty} > 0$  so that  $-\log \lambda_{p,\infty} = 2T_0$ , that is,  $\lambda_{p,\infty} = e^{-2T_0}$ , we find that  $\overline{u}_{\infty}(s)$  is a solution to (1.6) with  $\lambda = \lambda_{p,\infty}$ . This completes the proof.

### 3 Asymptotic behavior of a regular solution

In this section, we give a proof of Theorem 1.2. We denote by  $\widehat{u}(s,\gamma)$  a positive solution to (1.5) with  $\widehat{u}(0) = \|\widehat{u}\|_{L^{\infty}} = \gamma$ . If there is no confusion, we just denote by  $\widehat{u}(s)$ . We set

$$\widehat{u}(s,\gamma) = \gamma + \frac{\gamma^{1-p}}{p}\widetilde{u}(\rho,\gamma), \qquad \rho = \sqrt{\gamma^{p-1}\exp(\gamma^p)} \ s.$$
 (3.1)

Then, we see that  $\widetilde{u}(\rho, \gamma)$  satisfies

$$\begin{cases} \widetilde{u}_{\rho\rho} + \frac{d-1}{\rho} \widetilde{u}_{\rho} + p \exp\left[-\gamma^{p} + \gamma^{p} \left(1 + \frac{\gamma^{-p}}{p} \widetilde{u}\right)^{p}\right] = 0, & 0 < \rho < \sqrt{\lambda \gamma^{p-1} \exp(\gamma^{p})}, \\ \widetilde{u}(0) = 0, & 0 < \rho < \sqrt{\lambda \gamma^{p-1} \exp(\gamma^{p})}. \\ \widetilde{u}(\rho) < 0, & 0 < 0 < \sqrt{\lambda \gamma^{p-1} \exp(\gamma^{p})}. \end{cases}$$

$$(3.2)$$

Concerning the solutions to (3.2), the following lemma holds:

**Lemma 3.1.** Let  $\widetilde{u}(\rho, \gamma)$  be a solution to (3.2). Then, we have  $\widetilde{u}(\cdot, \gamma) \to U(\cdot)$  in  $C^1_{loc}([0, \infty))$  as  $\gamma \to \infty$ , where  $U(\rho)$  is a solution to the following equation:

$$\begin{cases} U_{\rho\rho} + \frac{d-1}{\rho} U_{\rho} + p \exp\left[U\right] = 0, & 0 < \rho < \infty, \\ U(\rho) = 0, & \rho = 0, \\ U(\rho) < 0, & 0 < \rho < \infty. \end{cases}$$

$$(3.3)$$

Remark 3.1. We note that Dancer [4] already gave the proof of Lemma 3.1 in more general situations. Here, using an ODE approach, we shall give an alternative proof.

Proof of Lemma 3.1. First, for each  $\rho_0 > 0$ , we shall show that  $\widetilde{u}(\rho, \gamma)$  is uniformly bounded for  $\rho \in [0, \rho_0)$ . Since  $\gamma = \|\widehat{u}\|_{L^{\infty}}$  and  $\widehat{u}(\rho, \gamma)$  is positive, (3.1) yields that

$$-p\gamma^p < \widetilde{u}(\rho, \gamma) \le 0. \tag{3.4}$$

By (3.4), we have

$$0 < 1 + \frac{\gamma^{-p}}{p} \widetilde{u} \le 1.$$

This yields that

$$\exp\left[-\gamma^p + \gamma^p \left(1 + \frac{\gamma^{-p}}{p}\widetilde{u}\right)^p\right] \le \exp[-\gamma^p + \gamma^p] = 1.$$

It follows from the first equation in (3.2) that

$$\widetilde{u}_{\rho\rho} + \frac{d-1}{\rho} \widetilde{u}_{\rho} \ge -p.$$

This yields that

$$(\rho^{d-1}\widetilde{u}_{\rho})_{\rho} \ge -p\rho^{d-1}.$$

Integrating the above inequality, we have  $\rho^{d-1}\widetilde{u}_{\rho}(\rho) \geq -p\rho^{d}/d$ . Thus, we obtain  $\widetilde{u}_{\rho}(\rho) \geq -p\rho/d$  for  $\rho \in [0, \rho)$ . Integrating the inequality yields that

$$\widetilde{u}(\rho) \ge \widetilde{u}(0) - \frac{p}{d} \int_0^{\rho} \tau d\tau = -\frac{p}{2d} \rho^2.$$

Therefore, for  $\rho \in [0, \rho_0)$ , we have

$$-\frac{p}{2d}\rho_0^2 \le \widetilde{u}(\rho) \le 0. \tag{3.5}$$

This together with the equation in (3.2) gives the uniform boundedness of  $\widetilde{u}_{\rho}$  and  $\widetilde{u}_{\rho\rho}$  for  $\rho \in [0, \rho_0)$ . Then, by the Ascoli-Arzela theorem, there exists a function U such that  $\widetilde{u}(\rho, \gamma)$  converges to U in  $C^1_{\text{loc}}([0, \rho_0))$  as  $\gamma$  goes to infinity. Moreover, by the Taylor expansion, there exists  $\theta \in (0, 1)$  such that

$$\begin{aligned} & \left| \exp\left[ -\gamma^p + \gamma^p \left( 1 + \frac{\gamma^{-p}}{p} \widetilde{u}(\rho, \gamma) \right)^p \right] - \exp[U] \right| \\ & = \left| \exp\left[ \widetilde{u} + \frac{p-1}{2p} \left( 1 + \theta \frac{\gamma^{-p}}{p} \widetilde{u} \right)^{p-2} \gamma^{-p} \widetilde{u}^2 \right] - \exp[U] \right| \\ & \leq \exp[\widetilde{u}] \left| \exp\left[ \frac{p-1}{2p} \left( 1 + \theta \frac{\gamma^{-p}}{p} \widetilde{u} \right)^{p-2} \gamma^{-p} \widetilde{u}^2 \right] - 1 \right| + |\exp[\widetilde{u}] - \exp[U]|. \end{aligned}$$

Therefore, by (3.5), we have

$$\left| \exp\left[ -\gamma^p + \gamma^p \left( 1 + \frac{\gamma^{-p}}{p} \widetilde{u}(\rho, \gamma) \right)^p \right] - \exp[U] \right| \to 0 \quad \text{as } \gamma \to \infty.$$

This yields that U satisfies (3.3). This completes the proof.

Next, we put  $t = -\log s$ . We define  $y(t, \gamma)$  by

$$\widehat{u}(s,\gamma) = \varphi^{1/p}(t) + \frac{\varphi^{-A_p}(t)}{n} (\kappa + y(t,\gamma)). \tag{3.6}$$

We see that  $y(t, \gamma)$  satisfies the following:

$$y_{tt} - \left\{ (d-2) + 2A_p \varphi^{-1} \varphi_t \right\} y_t - 2(d-2) + p \varphi^{A_p} \exp[-2t + \varphi(1 + \frac{\varphi^{-1}}{p} (\kappa + y))^p]$$

$$= f_6(t, y)$$
(3.7)

for sufficiently large t > 0, where

$$f_{6}(t,y) = A_{p}\varphi^{-1}(\varphi_{t})^{2} - \varphi_{tt} - A_{p}(A_{p}+1)\varphi^{-2}(\varphi_{t})^{2}(\kappa+y) + A_{p}\varphi^{-1}\varphi_{tt}(\kappa+y) + (d-2)A_{p}\varphi^{-1}\varphi_{t}(\kappa+y) + \frac{(d-2)A_{p}}{t}$$
(3.8)

For the function  $y(t, \gamma)$ , we make the following spatial translation:

$$\tau = -\log \rho = t - \frac{\gamma^p}{2} - \frac{(p-1)\log \gamma}{2}, \qquad \widehat{y}(\tau, \gamma) = y(t, \gamma), \qquad \widehat{\varphi}(\tau) = \varphi(t). \tag{3.9}$$

Let U be the solution to (3.3). We put  $U_*(\tau) = U(\rho)$  and

$$Y(\tau) = U_*(\tau) - 2\tau - \log \frac{2(d-2)}{p}.$$
 (3.10)

Then, Y satisfies

$$\begin{cases} Y_{\tau\tau} - (d-2)Y_{\tau} + 2(d-2)\left\{\exp[Y] - 1\right\} = 0, & -\infty < \tau < \infty, \\ \lim_{\tau \to \infty} \left\{ Y(\tau) + 2\tau + \log\frac{2(d-2)}{p} \right\} = 0, & -\infty < \tau < \infty. \end{cases}$$

$$(3.11)$$

$$Y(\tau) + 2\tau + \log\frac{2(d-2)}{p} < 0, & -\infty < \tau < \infty.$$

Then, the following lemma holds:

**Lemma 3.2.** Let  $\widehat{y}$  and Y be the functions defined by (3.10) and (3.9), respectively. Then, we have  $\widehat{y}(\tau, \gamma) \to Y(\tau)$  in  $C^1_{loc}((-\infty, \infty))$  as  $\gamma \to \infty$ .

*Proof.* It follows from (3.1) and (3.6) that

$$\widetilde{u}(\rho,\gamma) = -p\gamma^p + p\gamma^{p-1}\widehat{u}(s,\gamma) 
= -p\gamma^p + p\gamma^{p-1} \left\{ \varphi^{1/p}(t) + \frac{\varphi^{-A_p}(t)}{p} (\kappa + y(t,\gamma)) \right\} 
= p(-\gamma^p + \gamma^{p-1}\widehat{\varphi}^{1/p}(\tau)) + \gamma^{p-1}\widehat{\varphi}^{-A_p}(\tau)(\kappa + \widehat{y}(\tau,\gamma)).$$
(3.12)

By (2.2), (3.9) and the Taylor expansion, we have

$$-\gamma^{p} + \gamma^{p-1}\widehat{\varphi}^{1/p}(\tau)$$

$$= -\gamma^{p} + \gamma^{p-1} \left\{ 2\tau + \gamma^{p} + (p-1)\log\gamma - A_{p}\log\left(\tau + \frac{\gamma^{p}}{2} + \frac{p-1}{2}\log\gamma\right) \right\}^{\frac{1}{p}}$$

$$= -\gamma^{p} + \gamma^{p} \left\{ \frac{2\tau}{\gamma^{p}} + 1 - \frac{A_{p}}{\gamma^{p}}\log\gamma^{-p} - \frac{A_{p}}{\gamma^{p}}\log\left(\tau + \frac{\gamma^{p}}{2} + \frac{p-1}{2}\log\gamma\right) \right\}^{\frac{1}{p}}$$

$$= -\gamma^{p} + \gamma^{p} \left\{ 1 + \frac{2\tau}{\gamma^{p}} - \frac{A_{p}}{\gamma^{p}}\log\left(\frac{\tau}{\gamma^{p}} + \frac{1}{2} + \frac{(p-1)\log\gamma}{2\gamma^{p}}\right) \right\}^{\frac{1}{p}}$$

$$= \frac{1}{p} \left( 2\tau - A_{p}\log\left(\frac{1}{2} + \frac{\tau}{\gamma^{p}} + \frac{(p-1)\log\gamma}{2\gamma^{p}}\right) \right)$$

$$+ \frac{p-1}{2p^{2}\gamma^{p}} \left( 1 + \theta\left(\frac{2\tau}{\gamma^{p}} - \frac{A_{p}}{\gamma^{p}}\log\left(\frac{1}{2} + \frac{\tau}{\gamma^{p}} + \frac{(p-1)\log\gamma}{2\gamma^{p}}\right) \right) \right)^{\frac{1}{p}-2} \times$$

$$\times \left( 2\tau + A_{p}\log\left(\frac{1}{2} + \frac{\tau}{\gamma^{p}} + \frac{(p-1)\log\gamma}{2\gamma^{p}}\right) \right)^{2}$$

for some  $\theta \in (0,1)$ . This yields that

$$-\gamma^p + \gamma^{p-1}\widehat{\varphi}^{1/p}(\tau) \to \frac{2\tau}{p} + \frac{A_p}{p}\log 2 \quad \text{as } \gamma \to \infty$$
 (3.14)

for each  $\tau \in (-\infty, \infty)$ . Similarly, we obtain

$$\gamma^{p-1}\widehat{\varphi}^{-A_p}(\tau) = \left\{ 1 + \frac{2\tau}{\gamma^p} - \frac{A_p}{\gamma^p} \log\left(\frac{1}{2} + \frac{\tau}{\gamma^p} + \frac{(p-1)\log\gamma}{2\gamma^p}\right) \right\}^{-A_p} \to 1 \quad \text{as } \gamma \to \infty.$$
(3.15)

(3.12)–(3.15) imply that

$$\lim_{\gamma \to \infty} \widetilde{u}(\rho, \gamma) = 2\tau + A_p \log 2 + \kappa + \lim_{\gamma \to \infty} \widehat{y}(\tau, \gamma). \tag{3.16}$$

It follows from Lemma 3.1 that  $\lim_{\gamma \to \infty} \widetilde{u}(\rho, \gamma) = U(\rho) = U_*(\tau)$ . Thus, by (2.2), (3.10) and (3.16), we see that

$$\begin{split} \lim_{\gamma \to \infty} \widehat{y}(\tau, \gamma) &= -2\tau - A_p \log 2 - \kappa + U_*(\tau) \\ &= -2\tau - A_p \log 2 - \kappa + Y(\tau) + 2\tau + \log \frac{2(d-2)}{p} \\ &= Y(\tau) - \kappa + \log \frac{(d-2)2^{\frac{1}{p}}}{p} = Y(\tau). \end{split}$$

This completes the proof.

**Lemma 3.3.** Let Y be a solution to (3.11). Then, Y satisfies  $(Y, Y_{\tau}) \to (0, 0)$  as  $\tau \to -\infty$ .

*Proof.* We set  $Z_1(\tau) = Y(\tau)$  and  $Z_2(\tau) = Y_{\tau}(\tau)$ . Then, the pair of functions  $(Z_1, Z_2)$  satisfies

$$\begin{cases} \frac{dZ_1}{d\tau} = Z_2, \\ \frac{dZ_2}{d\tau} = (d-2)Z_2 - 2(d-2)\left[\exp[Z_1] - 1\right]. \end{cases}$$
 (3.17)

We define an energy E by

$$E(\tau) = \frac{(Z_2)^2}{2} + 2(d-2) \left[ \exp[Z_1] - 1 - Z_1 \right].$$

From the equation (3.17), we have  $\frac{dE}{d\tau}(\tau) = (d-2)(Z_2)^2 > 0$ . Moreover, (0,0) is an equiblium point of (3.17) and a minimum of the energy E. This yields that  $(Z_1(\tau), Z_2(\tau)) \to (0,0)$  as  $\tau \to -\infty$ .

We set

$$z_1(t,\gamma) = y(t,\gamma), \qquad z_2(t,\gamma) = y_t(t,\gamma), \tag{3.18}$$

where  $y(t,\gamma)$  is the function defined by (3.6). Then,  $(z_1(t,\gamma), z_2(t,\gamma))$  satisfies

$$\begin{cases} \frac{dz_{1}}{dt} = z_{2} & \text{for } t \in \left(-\frac{\log \lambda(\gamma)}{2}, \infty\right), \\ \frac{dz_{2}}{dt} = (d - 2 - 2A_{p}\varphi^{-1}\varphi_{t})z_{2} + 2(d - 2) + f_{6}(t, z_{1}) & \text{for } t \in \left(-\frac{\log \lambda(\gamma)}{2}, \infty\right). \\ -p\varphi^{A_{p}} \exp\left[-2t + \varphi\left(1 + \frac{\varphi^{-1}}{p}(\kappa + z_{1}(t))\right)^{p}\right] \end{cases}$$
(3.19)

From Lemma 3.3, we see that for any  $\varepsilon > 0$ , there exists  $\tau_{\varepsilon} \in (-\infty, 0)$  such that  $|(Z_1(\tau_{\varepsilon}), Z_2(\tau_{\varepsilon}))| < \varepsilon/2$ , where  $(Z_1, Z_2)$  is a solution to (3.17). We fix  $\tau_{\varepsilon} \in (-\infty, 0)$  and put

$$t_{\varepsilon} = \tau_{\varepsilon} + \frac{\gamma^p}{2} + \frac{(p-1)\log\gamma}{2}.$$

Then, by Lemma 3.2, we have

$$|(z_1(t_{\varepsilon}, \gamma), z_2(t_{\varepsilon}, \gamma))| < \varepsilon \tag{3.20}$$

for sufficiently large  $\gamma > 0$ . We shall show the following.

**Lemma 3.4.** Let  $(z_1(t,\gamma), z_2(t,\gamma))$  be the function defined by (3.18). For arbitrary  $\varepsilon > 0$ , we set

$$\Gamma_{\varepsilon} = \left\{ (\xi_1, \xi_2) \in \mathbb{R}^2 \mid 2(d-2) \left\{ \exp[\xi_1] - 1 - \xi_1 \right\} + \frac{\xi_2^2}{2} < \varepsilon \right\}.$$

There exists  $T_{\varepsilon}$  which does no depend on  $\gamma$  and  $t_{\varepsilon}$  but on  $\varepsilon$  such that  $(z_1(t,\gamma), z_2(t,\gamma)) \in \Gamma_{2\varepsilon}$  for  $t \in (T_{\varepsilon}, t_{\varepsilon})$ .

*Proof.* We define an energy by

$$E_1(t) = \frac{z_2^2}{2} + 2(d-2) \{ \exp[z_1] - 1 - z_1 \}.$$

By (3.19), we have

$$\begin{aligned} \frac{dE_1}{dt}(t) &= z_2 z_{2t} + 2(d-2) \left\{ \exp[z_1] - 1 \right\} z_2 \\ &= (d-2 - 2A_p \varphi^{-1} \varphi_t) z_2^2 \\ &- p \varphi^{A_p} \exp[-2t + \varphi (1 + \frac{\varphi^{-1}}{p} (\kappa + z_1)^p] z_2 + f_6(t, z_1) z_2 \\ &+ 2(d-2) \exp[z_1] z_2. \end{aligned}$$

Similarly as in (2.5), by the Taylor expansion, we obtain

$$p\varphi^{A_p} \exp[-2t + \varphi(1 + \frac{\varphi^{-1}}{p}(\kappa + z_1))^p]$$

$$= (d - 2)2^{\frac{1}{p}}\varphi^{A_p}t^{-A_p} \exp[z_1] \exp\left[\widetilde{g}_1(t, z_1)\right]$$

$$= 2(d - 2) \exp[z_1]$$

$$- \left(2(d - 2) \exp[z_1] - (d - 2)2^{\frac{1}{p}}\varphi^{A_p}t^{-A_p} \exp[z_1] \exp\left[\widetilde{g}_1(t, z_1)\right]\right),$$

where

$$\widetilde{g}_1(t,z_1) = \varphi(1 + \frac{\varphi^{-1}}{p}(\kappa + z_1))^p - \varphi(t) - \kappa - z_1.$$

Therefore, we have

$$\frac{dE_1}{dt}(t) = (d - 2 - 2A_p\varphi^{-1}\varphi_t)z_2^2 + f_6(t, z_1)z_2 
+ \left(2(d - 2)\exp[z_1] - (d - 2)2^{\frac{1}{p}}\varphi^{A_p}t^{-A_p}\exp[z_1]\exp[\widetilde{g}_1(t, z_1)]\right)z_2.$$
(3.21)

Since  $\Gamma_{\varepsilon}$  is a neighborhood of (0,0), we can take  $\varepsilon > 0$  so small such that  $\Gamma_{2\varepsilon} \subset \{(x_1,x_2) \mid |x_1| + |x_2| < 1\}$ . We choose  $T_{\varepsilon} > 0$  so that

$$0 < \frac{C_*}{\sqrt{T_{\varepsilon}}} < \frac{\varepsilon}{2},\tag{3.22}$$

where the constant  $C_* > 0$  which does not depend on  $\varepsilon$  and is defined by (3.26) below. We shall show that  $(z_1(t), z_2(t)) \in \Gamma_{2\varepsilon}$  for  $t \in (T_{\varepsilon}, t_{\varepsilon})$  by contradiction. Suppose the contrary that  $(z_1(t), z_2(t)) \in \Gamma_{2\varepsilon}$  for  $t \in (T_{\varepsilon}, t_{\varepsilon}]$  and  $(z_1(T_{\varepsilon}), z_2(T_{\varepsilon})) \notin \Gamma_{2\varepsilon}$ . Then, by (3.21), we have

$$E_{1}(t_{\varepsilon}) - E_{1}(T_{\varepsilon})$$

$$= \int_{T_{\varepsilon}}^{t_{\varepsilon}} (d - 2 - 2A_{p}\varphi^{-1}\varphi_{t})z_{2}^{2}ds + \int_{T_{\varepsilon}}^{t_{\varepsilon}} f_{6}(s, z_{1})z_{2}ds$$

$$+ \int_{T_{\varepsilon}}^{t_{\varepsilon}} \left(2(d - 2)\exp[z_{1}] - (d - 2)2^{\frac{1}{p}}\varphi^{A_{p}}(s)s^{-A_{p}}\exp[z_{1}]\exp[\widetilde{g}_{1}(s, z_{1})]\right)z_{2}ds.$$
(3.23)

Since  $|z_1(t)| + |z_2(t)| < 1$ , we see from (3.8) that there exists a constant  $C_1 > 0$  satisfying  $|f_6(s, z_1)| \le C_1/|s|$ . Furthermore, from (2.2), we have

$$\left| 2(d-2)\exp[z_{1}] - (d-2)2^{\frac{1}{p}}\varphi^{A_{p}}(s)s^{-A_{p}}\exp[z_{1}]\exp[\widetilde{g}_{1}(s,z_{1})] \right| 
= 2(d-2)\exp[z_{1}] \left| 1 - \left(\frac{\varphi(s)}{2}\right)^{A_{p}}s^{-A_{p}}\exp[\widetilde{g}_{1}(s,z_{1})] \right| 
= 2(d-2)\exp[z_{1}] \left| 1 - \left(1 - \frac{A_{p}}{2}\frac{\log s}{s}\right)^{A_{p}}\exp[\widetilde{g}_{1}(s,z_{1})] \right| 
\leq C \left| 1 - \exp[\widetilde{g}_{1}(s,z_{1})] \right| + C \left| 1 - \left(1 - \frac{A_{p}}{2}\frac{\log s}{s}\right)^{A_{p}} \right| \exp[\widetilde{g}_{1}(s,z_{1})].$$
(3.24)

Similarly as in the proof of Lemma 2.1, there exists a constant C > 0 such that

$$\left|1 - \left(1 - \frac{A_p}{2} \frac{\log s}{s}\right)^{A_p}\right| \le C \frac{\log s}{s}, \qquad |\widetilde{g}_1(s, z_1)| \le \frac{C}{s}$$

for sufficiently large s > 0. This yields together with (3.24) that

$$\left| 2(d-2)\exp[z_1] - (d-2)2^{\frac{1}{p}}\varphi^{A_p}(s)s^{-A_p}\exp[z_1]\exp[g_1(s,z_1)] \right| \le \frac{C}{s^{\frac{3}{4}}}$$

for some constant C > 0. Therefore, by the Young inequality, we have

$$\left| \int_{T_{\varepsilon}}^{t_{\varepsilon}} \left( 2(d-2) \exp[z_{1}] - (d-2) 2^{\frac{1}{p}} \varphi^{A_{p}} s^{-A_{p}} \exp[z_{1}] \exp[g_{1}(s,z_{1})] \right) z_{2} ds \right|$$

$$+ \left| \int_{T_{\varepsilon}}^{t_{\varepsilon}} f_{6}(s,z_{1}) z_{2} ds \right|$$

$$\leq \int_{T_{\varepsilon}}^{t_{\varepsilon}} \frac{C}{s^{\frac{3}{4}}} z_{2} ds$$

$$\leq \frac{2C^{2}}{d-2} \int_{T_{\varepsilon}}^{t_{\varepsilon}} \frac{1}{s^{\frac{3}{2}}} ds + \frac{(d-2)}{2} \int_{T_{\varepsilon}}^{t_{\varepsilon}} |z_{2}|^{2} ds$$

$$\leq \frac{4C^{2}}{(d-2)\sqrt{T_{\varepsilon}}} + \frac{d-2}{2} \int_{T_{\varepsilon}}^{t_{\varepsilon}} |z_{2}|^{2} ds.$$

$$(3.25)$$

We set

$$C_* = \frac{4C^2}{d-2}. (3.26)$$

Then, it follows from (3.22) and (3.25) that

$$\left| \int_{T_{\varepsilon}}^{t_{\varepsilon}} \left( 2(d-2) \exp[z_{1}] - (d-2) 2^{\frac{1}{p}} \varphi^{A_{p}} s^{-A_{p}} \exp[z_{1}] \exp[g_{1}(s, z_{1})] \right) z_{2} ds \right|$$

$$+ \left| \int_{T_{\varepsilon}}^{t_{\varepsilon}} f_{1}(s, z_{1}) z_{2} ds \right|$$

$$\leq \frac{C_{*}}{\sqrt{T_{\varepsilon}}} + \frac{d-2}{2} \int_{T_{\varepsilon}}^{t_{\varepsilon}} |z_{2}|^{2} ds \leq \frac{\varepsilon}{2} + \frac{d-2}{2} \int_{T_{\varepsilon}}^{t_{\varepsilon}} |z_{2}|^{2} ds.$$

$$(3.27)$$

Moreover, we take  $T_{\varepsilon} > 0$  so that  $|2A_p\varphi^{-1}(t)\varphi_t(t)| < (d-2)/2$  for  $t > T_{\varepsilon}$ . Then, we have

$$\int_{T_{\varepsilon}}^{t_{\varepsilon}} (d-2-2A_p\varphi^{-1}\varphi_t)z_2^2 ds \ge \frac{d-2}{2} \int_{T_{\varepsilon}}^{t_{\varepsilon}} |z_2|^2 ds.$$
 (3.28)

It follows from (3.23), (3.27) and (3.28) that

$$E_1(t_{\varepsilon}) - E_1(T_{\varepsilon}) \ge \frac{d-2}{2} \int_{T_{\varepsilon}}^{t_{\varepsilon}} |z|_2^2 ds - \frac{\varepsilon}{2} - \frac{d-2}{2} \int_{t_{\varepsilon}}^{T_{\varepsilon}} |z_2|^2 ds > -\frac{\varepsilon}{2}.$$

This together with (3.20) and  $(z_1(T_{\varepsilon}), z_2(T_{\varepsilon})) \notin \Gamma_{2\varepsilon}$  implies that

$$2\varepsilon \le E(T_{\varepsilon}) < E(t_{\varepsilon}) + \frac{\varepsilon}{2} = \frac{3}{2}\varepsilon,$$

which is a contradiction. Therefore, our assertion holds.

We are now in a position to prove Theorem 1.2.

Proof of Theorem 1.2. Let  $\{\gamma_n\}_{n=1}^{\infty} \subset \mathbb{R}_+$  be a sequence satisfying  $\lim_{n\to\infty} \gamma_n = \infty$ . Let  $(z_1(t,\gamma_n),z_2(t,\gamma_n))$  be the function defined by (3.18). By Lemma 3.4, we find that  $(z_1(t,\gamma_n),z_2(t,\gamma_n))$  is uniformly bounded in the interval  $(T_{\varepsilon},t_{\varepsilon})$ . This together with (3.7) implies that  $y_{tt}(t,\gamma_n)$  is also uniformly bounded in the interval  $(T_{\varepsilon},t_{\varepsilon})$ . Differentiating the equation (3.7) implies that  $y_{ttt}(t,\gamma)$  is also uniformly bounded in  $(T_{\varepsilon},t_{\varepsilon})$ . This yields that  $(z_1(t,\gamma_n),z_2(t,\gamma_n))$  and  $(z_{1t}(t,\gamma_n),z_{2t}(t,\gamma_n))$  are equicontinuous. Thus, it follows from the Ascoli-Arzela theorem that there exists a subsequence  $\{(z_1(t,\gamma_n),z_2(t,\gamma_n))\}$  (we still denote by the same letter) and a pair of functions  $(z_{*,1}(t),z_{*,2}(t))$  in  $(C^1(T_{\varepsilon},t_{\varepsilon}))^2$  as n tends to infinity, Since  $t_{\varepsilon}(>T_{\varepsilon})$  is arbitrary, we find that  $(z_1(t,\gamma_n),z_2(t,\gamma_n))$  converges to  $(z_{*,1}(t),z_{*,2}(t))$  in  $(C^1(T_{\varepsilon},\infty))^2$  as n goes to infinity. We note  $0<\lambda(\gamma_n)<\lambda_1$ , where  $\lambda_1$  is the first eigenvalue of the operator  $-\Delta$  in  $B_1$  with the Dirichlet boundary condition. Thus, there exists  $\lambda_* \geq 0$  such that  $\lambda(\gamma_n) \to \lambda_*$  as n tends to infinity. By the result of Dancer [4], we see that  $\lambda_* > 0$ . From these, we see that  $(z_{*,1},z_{*,2},\lambda_*)$  satisfies

$$\begin{cases} \frac{dz_1}{dt} &= z_2 & \text{for } t \in (-\frac{\log \lambda_*}{2}, \infty), \\ \frac{dz_2}{dt} &= (d - 2 - 2A_p \varphi^{-1} \varphi_t) z_2 + 2(d - 2) + f_6(t, z_1) \\ &- p \varphi^{A_p} \exp[-2t + \varphi(1 + \frac{\varphi^{-1}}{p}(\kappa + z_1(t)))^p & \text{for } t \in (-\frac{\log \lambda_*}{2}, \infty) \end{cases}$$

We shall show that

$$z_{*,1}(t) \to 0$$
 as  $t \to \infty$ . (3.29)

Let us admit (3.29) for a moment and continue to prove. We set

$$\eta_*(t) = \varphi^{\frac{1}{p}}(t) + \frac{\varphi^{-A_p}(t)}{p}(\kappa + z_*(t)) - (\varphi(t) + \kappa)^{\frac{1}{p}}.$$

Then, we see that  $\eta_*$  satisfies (2.3). Moreover, it follows that

$$\eta_*(t) = \varphi^{\frac{1}{p}}(t) + \frac{\varphi^{-A_p}(t)}{p} (\kappa + z_*(t)) - \varphi^{\frac{1}{p}}(t) - \kappa \frac{\varphi^{-A_p}(t)}{p} \\
- \frac{1}{2p} \left(\frac{1}{p} - 1\right) (1 + \theta_* \kappa \varphi^{-1}(t))^{\frac{1}{p} - 2} (\kappa \varphi^{-1}(t))^2 \\
= \frac{\varphi^{-A_p}(t)}{p} z_*(t) - \frac{1}{2p} \left(\frac{1}{p} - 1\right) (1 + \theta_* \kappa \varphi^{-1}(t))^{\frac{1}{p} - 2} (\kappa \varphi^{-1}(t))^2$$

for some  $\theta_* \in (0,1)$ . This together with (3.29) implies that  $\eta_* \in \Sigma$ , where the function space  $\Sigma$  is defined by (2.17). From Theorem 2.1, there exists a unique solution  $\eta_{\infty}$  to (2.3) in  $\Sigma$ . Therefore, we have  $\eta_*(t) = \eta_{\infty}(t)$ . This yields that  $\lambda_* = \lambda_{p,\infty}$ .

Thus, all we have to do is to prove (3.29). Suppose the contrary that there exists  $\delta > 0$  and  $\{t_k\} \subset \mathbb{R}_+$  such that  $|z_{*,1}(t_k)| \geq \delta$  for all  $k \in \mathbb{N}$  and  $\lim_{k \to \infty} t_k = \infty$ . Then, there exists  $k_0 \in \mathbb{N}$  such that  $t_{k_0} > T_{\varepsilon}$ . Then, we see that  $|z_1(t_{k_0}, \gamma)| \geq \delta/2$  for sufficiently large  $\gamma > 0$ . We choose  $\varepsilon = \delta/4$ . It follows from (3.20) that  $(z_1(\tau_{\varepsilon} + \frac{\gamma^p}{2} + \frac{p-1}{2}\log\gamma, \gamma), z_2(\tau_{\varepsilon} + \frac{\gamma^p}{2} + \frac{p-1}{2}\log\gamma, \gamma)) \in \Gamma_{\varepsilon}$ . By Lemma 3.4, we see that  $(z_1(t, \gamma), z_2(t, \gamma)) \in \Gamma_{2\varepsilon} = \Gamma_{\delta/2}$  for  $t \in (T_{\varepsilon}, \tau_{\varepsilon} + \frac{\gamma^p}{2} + \frac{p-1}{2}\log\gamma)$ . We can take  $\gamma > 0$  sufficiently large so that  $t_{k_0} \in (T_{\varepsilon}, \tau_{\varepsilon} + \frac{\gamma^p}{2} + \frac{p-1}{2}\log\gamma)$ , which is a contradiction. This completes the proof.

## 4 Infinitely many regular solutions in case of $3 \le d \le 9$

In this section, following Guo and Wei [8] and Miyamoto [14, 15], we shall give a proof of Theorem 1.3. More precisely, we count a intersection number of the singular solution and regular ones. Let I be an interval in  $\mathbb{R}$ . For a function v(s) on I, we define a number of zeros of v by

$$\mathcal{Z}_I[v(\cdot)] = \# \{ s \in I \mid v(s) = 0 \}.$$

Then the following result is known.

**Proposition 4.1.** Let  $U(\rho)$  be a solution to (3.3). We define a function V by

$$V(\rho) = -2\log\rho + \log\frac{2(d-2)}{p}.$$
 (4.1)

Then, in case of  $3 \le d \le 9$ , we have

$$Z_{[0,\infty)}[U(\rho) - V(\rho)] = \infty.$$

See Nagasaki and Suzuki [17] or Miyamoto [15] for a proof of Proposition 4.1.

**Remark 4.1.** We can easily check that V defined by (4.1) is a singular solution to the equation in (3.3).

We set

$$\widehat{W}_p(s) = \varphi^{\frac{1}{p}}(t) + \frac{\varphi^{-A_p}}{p}(\kappa + y_{\infty}(t)), \tag{4.2}$$

where  $t = -\log s$  and

$$y_{\infty}(t) = p\varphi^{A_p}\left((\varphi + \kappa)^{\frac{1}{p}} - \varphi^{\frac{1}{p}}\right) + p\varphi^{A_p}\eta_{\infty} - \kappa.$$

Here,  $\eta_{\infty}$  is the solution to (2.3) given by Theorem 2.1. Then, it follows from Theorem 2.1 that  $\lim_{t\to\infty} y_{\infty}(t) = 0$ . Thus, we see that  $\widehat{W}_p$  is a singular solution to (1.5) with  $\lambda = \lambda_{p,\infty}$ . Using Proposition 4.1, we shall show the following:

**Lemma 4.2.** Let  $\widehat{u}(s,\gamma)$  be a regular solution to (1.5) with  $\widehat{u}(0) = \gamma$ . Then, we have

$$Z_{I_{\gamma}}\left[\widehat{u}(\cdot,\gamma) - \widehat{W}_{p}(\cdot)\right] \to \infty \quad as \ \gamma \to \infty,$$
 (4.3)

where  $I_{\gamma} = [0, \min\{\sqrt{\lambda_{p,\infty}}, \sqrt{\lambda(\gamma)}\}).$ 

*Proof.* We put

$$\widetilde{u}_*(\rho, \gamma) = -p\gamma^p + p\gamma^{p-1}\widehat{W}_p(s), \qquad \rho = \sqrt{\gamma^{p-1}\exp(\gamma^p)}s,$$
(4.4)

where  $\widehat{W}_p$  is defined by (4.2). We claim that

$$\widetilde{u}_*(\rho, \gamma) \to V(\rho) \quad \text{in } C^1_{\text{loc}}([0, \infty)) \quad \text{as } \gamma \to \infty.$$
 (4.5)

It follows from (4.2) and (4.4) that

$$\widetilde{u}_*(\rho,\gamma) = -p\gamma^p + p\gamma^{p-1}\widehat{W}_p(s) = -p\gamma^p + p\gamma^{p-1}\varphi^{\frac{1}{p}}(t) + \gamma^{p-1}\varphi^{-A_p}(t)(\kappa + y_\infty(t)).$$

We fix  $\rho > 0$ . Then, it follows that

$$t = -\log s = -\log \rho + \frac{\gamma^p}{2} + \frac{(p-1)\log \gamma}{2} \to \infty$$
 as  $\gamma \to \infty$ .

This implies that

$$y_{\infty}(t) \to 0$$
 as  $\gamma \to \infty$ . (4.6)

Similarly as in (3.14), (3.15) together with (4.6), we obtain

$$\widetilde{u}_*(\rho,\gamma) = -p\gamma^p + p\gamma^{p-1}\varphi^{\frac{1}{p}}(t) + \gamma^{p-1}\varphi^{-A_p}(t)(\kappa + y_\infty(t))$$

$$\to -2\log\rho + \log\frac{2(d-2)}{p} = V(\rho) \quad \text{as } \gamma \to \infty.$$

Therefore, (4.5) holds.

It follows from (3.1) and (4.4) that

$$Z_{I_{\gamma}} \left[ \widehat{u}(s,\gamma) - \widehat{W}_{p}(s) \right] = Z_{J_{\gamma}} \left[ \widetilde{u}(\rho,\gamma) - \widetilde{u}_{*}(\rho,\gamma) \right]$$
(4.7)

where  $J_{\gamma} = [0, \sqrt{\gamma^{p-1} \exp(\gamma^p) \min{\{\sqrt{\lambda_{p,\infty}}, \sqrt{\lambda(\gamma)}\}}})$ . Combining Lemma 3.1, Proposition 4.1 and (4.5), we find that

$$\lim_{\gamma \to \infty} Z_{J_{\gamma}} \left[ \widetilde{u}(\rho, \gamma) - \widetilde{u}_*(\rho, \gamma) \right] = Z_{[0, \infty)} \left[ U(\rho) - V(\rho) \right] = \infty, \tag{4.8}$$

From (4.7) and (4.8), we obtain the desired result.

Once we obtain Lemma 4.2, we can prove Theorem 1.3 by employing the same argument as Miyamoto [15, Lemma 5]. However, for the sake of reader's convenience, we shall give a proof.

Proof of Theorem 1.3. Let  $\widehat{u}(s,\gamma)$  be a solution to (1.5) with  $\widehat{u}(0) = \gamma$  and  $\widehat{W}_p(s)$  be the singular solution defined by (4.2). We put  $\widehat{v}(s,\gamma) = \widehat{u}(s,\gamma) - \widehat{W}_p(s)$ . Then,  $\widehat{v}(s,\gamma)$  satisfies the following ordinary differential equation:

$$\widehat{v}_{ss} + \frac{d-1}{s}\widehat{v}_s + e^{(\widehat{v} + W_p)^p} - e^{W_p^p} = 0, \qquad 0 < s < \widehat{\lambda}(\gamma),$$

where  $\widehat{\lambda}(\gamma) = \min\{\sqrt{\lambda_{p,\infty}}, \sqrt{\lambda(\gamma)}\}$ . Then, if  $\widehat{v}(s,\gamma)$  has a zero at  $s_0$ , we have

$$\widehat{v}(s_0, \gamma) = 0, \qquad \widehat{v}_s(s_0, \gamma) \neq 0 \tag{4.9}$$

from the uniqueness of a solution. Moreover, for each  $\gamma > 0$ ,  $\widehat{v}(s,\gamma)$  has at most finitely many zeros in  $(0,\widehat{\lambda}(\gamma))$ . Indeed, if it is not, there exist a sequence of  $\{s_n\} \subset [0,\widehat{\lambda}(\gamma)]$  and  $s_* > 0$  such that  $\lim_{n\to\infty} s_n = s_*$ . Then, we see that  $\widehat{v}(s_*,\gamma) = \widehat{v}_s(s_*,\gamma) = 0$ , which is a contradiction. In addition, it follows from (4.9) and the implicit function theorem that each zeros depends continuously on  $\gamma$ . Therefore, we find that the number of zeros of  $\widehat{v}(s,\gamma)$  does not change unless another zero enters from the boundary of the interval  $[0,\widehat{\lambda}(\gamma)]$ . We note that  $\widehat{v}(0,\gamma) = \widehat{u}(0,\gamma) - \widehat{W}_p(0) = -\infty$ . From this, we find that zero of  $\widehat{v}(s,\gamma)$  enter the interval  $[0,\widehat{\lambda}(\gamma)]$  from  $s=\widehat{\lambda}(\gamma)$  only.

In order to prove Theorem 1.3, it is enough to show that the function  $\lambda(\gamma)$  oscillates infinitely many times around  $\lambda_{p,\infty}$  as  $\gamma \to \infty$ . Suppose that there exists  $\gamma_0 > 0$  such that  $\lambda(\gamma) > \lambda_{p,\infty}$  for all  $\gamma > \gamma_0$ . Then, we have  $\widehat{\lambda}(\gamma) = \sqrt{\lambda_{p,\infty}}$  for all  $\gamma > \gamma_0$ . Then we see that  $\widehat{v}(\sqrt{\lambda_{p,\infty}}) = \widehat{u}(\sqrt{\lambda_{p,\infty}}, \gamma) - W_p(\sqrt{\lambda_{p,\infty}}) = \widehat{u}(\sqrt{\lambda_{p,\infty}}, \gamma) > 0$ . This implies that the number of zeros cannot increase. This contradicts with (4.3). Next, suppose that there exists  $\gamma_1 > 0$  such that  $\lambda(\gamma) < \lambda_{p,\infty}$  for all  $\gamma > \gamma_1$ . By the same argument as above, we can derive a contradiction. These imply that the function  $\lambda(\gamma)$  oscillates infinitely many times around  $\lambda_{p,\infty}$ .

### 5 Finiteness of the Morse index in case of $d \ge 11$

In this section, we investigate the Morse index of the singular solution in case of  $d \ge 11$ . It is enough to restrict ourselves to radially symmetric functions. Let  $\widehat{W}_p$  be the singular solution to (1.5). The following lemma is a key for the proof of Theorem 1.4.

**Lemma 5.1.** Assume that  $d \ge 11$  and p > 0. Then, there exists  $\rho_1 > 0$  such that

$$p\widehat{W}_p^{p-1}(s)e^{\widehat{W}_p^p(s)} < \frac{(d-2)^2}{4s^2} \quad for \ 0 < s < \rho_1.$$
 (5.1)

*Proof.* We set  $\overline{W}_p(t) = \widehat{W}_p(s)$  and  $t = -\log s$ . From the proof of Theorems 1.1 and 1.2, the singular solution  $\overline{W}_p(t)$  can be written as follows:

$$\overline{W}_p(t) = \varphi^{\frac{1}{p}}(t) + \frac{\varphi^{-A_p}(t)}{p}(\kappa + y_*(t)),$$

where  $\lim_{t\to\infty} y_*(t) = 0$ . Then, for any  $\varepsilon > 0$ , there exists  $t_1 = t_1(\varepsilon) > 0$  such that

$$\overline{W}_p^{\,p}(t) \le 2t - A_p \log t + \kappa + \varepsilon, \qquad \overline{W}_p^{\,p-1}(t) \le (2t)^{A_p}(1+\varepsilon) \qquad \text{for } t \ge t_1.$$

This yields that

$$p\overline{W}_{p}^{p-1}(t)e^{\overline{W}_{p}^{p}(t)} \leq p(2t)^{A_{p}}(1+\varepsilon)e^{2t-A_{p}\log t+\kappa+\varepsilon} = p2^{A_{p}}(1+\varepsilon)e^{2t}\frac{(d-2)2^{\frac{1}{p}}}{p}e^{\varepsilon}$$
$$= 2(d-2)(1+\varepsilon)e^{\varepsilon}e^{2t}.$$

We note that  $2(d-2) < (d-2)^2/4$  if  $d \ge 11$ . Therefore, we can take  $\varepsilon > 0$  sufficiently small so that

$$p\overline{W}_{p}^{p-1}(t)e^{\overline{W}_{p}^{p}(t)} < \frac{(d-2)^{2}}{4}e^{2t}.$$

Thus, we see that (5.1) holds for  $0 < s < \rho_1$  with  $\rho_1 = e^{-t_1}$ .

We are now in a position to prove Theorem 1.4.

Proof of Theorem 1.4. It is enough to show that the number of negative eigenvalues of the operator  $L_{\infty}$  on  $H^1_{0,\text{rad}}(B_{\sqrt{\lambda_*}})$  is finite, where  $L_{\infty} = -\Delta - p\widehat{W}_p^{p-1}(s)e^{\widehat{W}_p^p}$ . We define smooth functions  $\chi_1$  and  $\chi_2$  on  $[0, \sqrt{\lambda_*})$  by

$$\chi_1(s) = \begin{cases} 1 & (0 \le s < \rho_1/2), \\ 0 & (\rho_1 < s < \sqrt{\lambda_*}), \end{cases} \quad 0 \le \chi_1(s) \le 1 \quad (0 \le s \le \sqrt{\lambda_*})$$

and  $\chi_2(s) = 1 - \chi_1(s)$ . For each  $\widehat{\phi} \in H^1_{0,\mathrm{rad}}(B_{\sqrt{\lambda_*}})$ , we have

$$\langle L_{\infty}\widehat{\phi}, \widehat{\phi} \rangle = \omega_{d-1} \int_{0}^{\sqrt{\lambda}_{*}} \left\{ \left| \frac{d\widehat{\phi}}{ds} \right|^{2} - p\widehat{W}_{p}^{p-1}e^{\widehat{W}_{p}^{p}(s)}|\widehat{\phi}|^{2} \right\} s^{d-1}ds$$

$$= \omega_{d-1} \int_{0}^{\sqrt{\lambda}_{*}} \left\{ \left| \frac{d\widehat{\phi}}{ds} \right|^{2} - p(\chi_{1}(s) + \chi_{2}(s))\widehat{W}_{p}^{p-1}e^{\widehat{W}_{p}^{p}(s)}|\widehat{\phi}|^{2} \right\} s^{d-1}ds$$

$$\geq \omega_{d-1} \int_{0}^{\rho_{1}} \left\{ \left| \frac{d\widehat{\phi}}{ds} \right|^{2} - p\widehat{W}_{p}^{p-1}e^{\widehat{W}_{p}^{p}(s)}|\widehat{\phi}|^{2} \right\} s^{d-1}ds$$

$$+ \omega_{d-1} \int_{0}^{\sqrt{\lambda}_{*}} \left\{ \left| \frac{d\widehat{\phi}}{ds} \right|^{2} - p\chi_{2}(s)\widehat{W}_{p}^{p-1}e^{\widehat{W}_{p}^{p}(s)}|\widehat{\phi}|^{2} \right\} s^{d-1}ds,$$

$$(5.2)$$

where  $\omega_{d-1}$  is the volume of the unit ball in  $\mathbb{R}^{d-1}$ . By (5.1) and the Hardy inequality, we obtain

$$\int_{0}^{\rho_{1}} \left\{ \left| \frac{d\widehat{\phi}}{ds} \right|^{2} - p\widehat{W}_{p}^{p-1}e^{\widehat{W}_{p}^{p}(s)}|\widehat{\phi}|^{2} \right\} s^{d-1}ds \geq \int_{0}^{\rho_{1}} \left\{ \left| \frac{d\widehat{\phi}}{ds} \right|^{2} - \frac{(d-2)^{2}}{4s^{2}}|\widehat{\phi}|^{2} \right\} s^{d-1}ds \geq 0.$$

This together with (5.2) yields that

$$\langle \widehat{L}\widehat{\phi}, \widehat{\phi} \rangle \ge \omega_{d-1} \int_0^{\sqrt{\lambda_*}} \left\{ \left| \frac{d\widehat{\phi}}{ds} \right|^2 - p\chi_2(s) \widehat{W}_p^{p-1} e^{\widehat{W}_p^p(s)} |\widehat{\phi}|^2 \right\} s^{d-1} ds. \tag{5.3}$$

We note that the potential  $p\chi_2(s)\widehat{W}_p^{p-1}e^{\widehat{W}_p^p(s)}$  is bounded. Therefore, we find that

$$\inf_{\phi \in H^1_{0,\mathrm{rad}}(B_{\sqrt{\lambda_*}}), \ \|\phi\|_{L^2} = 1} \left\{ \omega_{d-1} \int_0^{\sqrt{\lambda_*}} \left[ \left| \frac{d\widehat{\phi}}{ds} \right|^2 - p\chi_2(s) \widehat{W}_p^{p-1} e^{\widehat{W}_p^p(s)} |\widehat{\phi}|^2 \right] s^{d-1} ds \right\} > -\infty.$$

This together with (5.3) implies that the number of the negative eigenvalues of the operator  $L_{\infty}$  is finite. This completes the proof.

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