Pavel Drábek; Christian G. Simader
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Mathematica Bohemica, Vol. 127 (2002), No. 1, 103–122

Persistent URL: http://dml.cz/dmlcz/133987

ON GENERAL SOLVABILITY PROPERTIES OF p-LAPALACIAN-LIKE EQUATIONS

Pavel Drábek[1], Plzeň, Christian G. Simader, Bayreuth

(Received June 16, 2000)

Abstract. We discuss how the choice of the functional setting and the definition of the weak solution affect the existence and uniqueness of the solution to the equation

$$-\Delta_p u = f \quad \text{in} \quad \Omega,$$

where Ω is a very general domain in $\mathbb{R}^N$, including the case $\Omega = \mathbb{R}^N$.

Keywords: quasilinear elliptic equations, weak solutions, solvability

MSC 2000: 35J15, 35J20, 35B40

1. Introduction

The object of our study is the second order quasilinear elliptic differential operator $\Delta_p u := \operatorname{div}(|\nabla u|^{p-2}\nabla u)$, where $p > 1$ is a real number. Note that we define $\Delta_p u = 0$ for $\nabla u = 0$ and $1 < p < 2$. We concentrate on the following basic question: "How the choice of an appropriate function space affects the existence and uniqueness of the weak solution to the equation

$$-\Delta_p u = f \text{ in } \Omega, \tag{1.1}$$

where $\Omega \subset \mathbb{R}^N$?" Let us point out that Ω is considered to be a bounded, an (unbounded) exterior domain or, possibly, $\Omega = \mathbb{R}^N$. The choice of an appropriate

[1] The first author was partially supported by the Grant Agency of the Czech Republic, grant # 201/00/0376 and by the Ministry of Education of the Czech Republic, grant # VS97156.

function space and the relation between p and the dimension N then play the essential role in the questions of existence, nonexistence or uniqueness of the weak solution to Eq. (1.1). While for Ω a bounded domain the situation seems to be more or less clear and often treated in literature, for $\Omega = \mathbb{R}^N$ or Ω an exterior domain in $\mathbb{R}^N$ we can observe some phenomena which may seem to be surprising without deeper insight of the problem and a careful definition of the notion of a weak solution (cf. [7]). We start our exposition with very general existence and uniqueness results in abstract Banach spaces. Then we consider the typical situations: Ω a bounded domain, an (unbounded) exterior domain and the whole of $\mathbb{R}^N$, and point out some differences between these cases. Let us remind the reader that problems of this type were treated e.g. in [1], [2], [3] or [5].

2. Some general existence and uniqueness results

Let $\Omega \subset \mathbb{R}^N$ be a domain and let $L^{1,p}(\Omega) := \{u \in L^1_{\text{loc}}(\Omega);\ \nabla u \in [L^p(\Omega)]^N\}$. Here $\nabla u = (\partial u/\partial x_1, \dots, \partial u/\partial x_N)$, where $\partial_i u := \partial u/\partial x_i$ $(i = 1, \dots, N)$ is the weak (distributional) derivative of u.

Let X be a linear function space with the following properties:

(X1) $\quad X \subset L^{1,p}(\Omega)$.

(X2) $\quad$ By $\|u\|_X := \|\nabla u\|_{p;\Omega}$ for $u \in X$ a norm is defined on X so that X equipped with this norm is a reflexive Banach space where $\|\cdot\|_{p;\Omega}$ is the usual L^p-norm of $|\nabla u| := \left(\sum_{i=1}^{N} |\partial_i u|^2\right)^{1/2}$.

Let us denote by X^* the dual space, by $\|.\|_{X^*}$ the norm on X^* and by $\langle \cdot, \cdot \rangle_X$ the duality pairing between X^* and X. We define the operator $J\colon X \to X^*$ by

$$\langle J(u), v \rangle_X = \int_\Omega |\nabla u|^{p-2} \nabla u \cdot \nabla v$$

for any $u, v \in X$. Then the operator J has the following properties:

(J1) $\quad \langle J(u), u \rangle_X = \|u\|_X^p$ for any $u \in X$;

(J2) $\quad \langle J(u) - J(v), u - v \rangle_X > 0$ for any $u, v \in X, u \neq v$;

(J3) $\quad J$ and J^{-1} are continuous operators.

Indeed, the properties (J1) and (J2) as well as the continuity of J are obvious. It then follows from the theory of monotone operators (see e.g. [4]) that J is surjective.

To prove the continuity of J^{-1} we use the inequality

$$\langle J(u)-J(v),u-v\rangle_X \geqslant (\|u\|_X^{p-1}-\|v\|_X^{p-1})(\|u\|_X-\|v\|_X) \tag{2.1}$$

which is an immediate consequence of the Hölder inequality. Let us suppose that $J^{-1}\colon X^*\to X$ is not continuous. Then there exists a sequence $(f_n)\subset X^*$, $f_n\to f$, i.e. strongly, in X^* and

$$\|J^{-1}(f_n)-J^{-1}(f)\|_X\geqslant\delta$$

for some $\delta>0$. Denote $u_n=J^{-1}(f_n)$, $u=J^{-1}(f)$. It follows from (J1) that

$$\|f_n\|_{X^*}\|u_n\|_X\geqslant\langle f_n,u_n\rangle_X=\langle J(u_n),u_n\rangle_X=\|u_n\|_X^p,$$

i.e. $(u_n)\subset X$ is a bounded sequence. Due to (X2) we can assume (after passing to a subsequence, if necessary) that there exists $\tilde{u}\in X$ such that $u_n\rightharpoonup\tilde{u}$, i.e. weakly, in X. Hence we have

$$\langle J(u_n)-J(\tilde{u}),u_n-\tilde{u}\rangle_X=\langle J(u_n)-J(u),u_n-\tilde{u}\rangle_X+\langle J(u)-J(\tilde{u}),u_n-\tilde{u}\rangle_X\to 0 \tag{2.2}$$

since $J(u_n)=f_n\to f=J(u)$ in X^*. If we set $u=u_n$ and $v=\tilde{u}$ in (2.1) then (2.2) implies $\|u_n\|_X\to\|\tilde{u}\|_X$. Then (X2) yields $u_n\to\tilde{u}$ in X and so by (J2) we get $u=\tilde{u}$, a contradiction. Actually, we have proved

Theorem 2.1. *The operator J is a homeomorphism between X and X^*. In particular, given $f\in X^*$, the equation $J(u)=f$ has a unique solution $u_f\in X$ and $\|u_f\|_X\leqslant\|f\|_{X^*}^{1/(p-1)}$.*

Note that the equation $J(u)=f$ can be interpreted also as an Euler equation of the functional

$$\Phi_f(u)=\frac{1}{p}\|u\|_X^p-\langle f,u\rangle_X,\quad u\in X,$$

and its solution as a minimizer of Φ_f. Indeed, it is easy to verify that $\Phi_f\colon X\to\mathbb{R}$ is a coercive, strictly convex and weakly lower semicontinuous functional. So for arbitrary $f\in X^*$, there exists a unique minimizer $u_f\in X$ of Φ_f which is also its unique critical point.

3. The case of a bounded domain

Let $\Omega \subset \mathbb{R}^N$ be a bounded domain and consider the Dirichlet problem

$$\begin{cases} -\Delta_p u = f & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega. \end{cases} \tag{3.1}$$

Define $X := \overline{C_0^\infty(\Omega)^{\|\nabla\cdot\|_{p;\Omega}}} = W_0^{1,p}(\Omega)$ and let $f \in X^*$. It is well known that the space X equipped with the norm $\|\nabla \cdot\|_{p;\Omega}$ satisfies (X1) and (X2). We then define a *weak solution* of (3.1) as a function $u \in X$ for which the identity

$$\int_\Omega |\nabla u|^{p-2}\nabla u \cdot \nabla v = \langle f, v\rangle_X \tag{3.2}$$

holds for every $v \in X$. It follows from Theorem 2.1 that (3.2) is uniquely solvable for any $f \in X^*$.

In what follows, for $1 < p < N$ we set

$$p^* = \frac{Np}{N-p} \text{ (the critical Sobolev exponent)}, \quad p^{*\prime} = \frac{p^*}{p^*-1} = \frac{Np}{Np-N+p}.$$

In the case $p > N$ we set $p^* = \infty$, $p^{*\prime} = 1$, and finally for $p = N$ we put $p^* = q$, $p^{*\prime} = \frac{q}{q-1}$, where $q \in (1, \infty)$ is an arbitrarily chosen number. It follows from the Sobolev imbedding theorem that any $f \in L^{p^{*\prime}}(\Omega)$ can be identified with an $f \in X^*$ and $\langle f, v\rangle_X = \int_\Omega fv$ for any $v \in X$. The above considerations immediately imply

Theorem 3.1. *Let $f \in L^{p^{*\prime}}(\Omega)$. Then the Dirichlet problem* (3.1) *has a unique weak solution $u_f \in X$, i.e.*

$$\int_\Omega |\nabla u_f|^{p-2}\nabla u_f \cdot \nabla v = \int_\Omega fv$$

for any $v \in X$ (or equivalently for any $v \in C_0^\infty(\Omega)$).

For the Neumann problem

$$\begin{cases} -\Delta_p u = f & \text{in } \Omega, \\ |\nabla u|^{p-2}\partial u/\partial\nu = 0 & \text{on } \partial\Omega \end{cases} \tag{3.3}$$

(here $\frac{\partial}{\partial\nu}$ denotes the derivative with respect to the exterior normal) the situation is different. A weak solution of (3.3) is usually defined by the same integral identity as (3.2) but now with the test space X replaced by $\widetilde{X} := W^{1,p}(\Omega)$, where $W^{1,p}(\Omega) =$

$\{u \in L^p(\Omega);\ \nabla u \in [L^p(\Omega)]^N\}$. Since $\|\nabla \cdot\|_{p;\Omega}$ is only a seminorm on $\widetilde{X}$, we cannot apply Theorem 2.1 as in the case of the Dirichlet problem. Roughly speaking, we have to rule out the constants from $\widetilde{X}$. One possibility is to restrict ourselves (since Ω is bounded) to the subspace $X := \{u \in \widetilde{X};\ \int_\Omega u = 0\}$.

Now, $\|\nabla \cdot\|_{p;\Omega}$ defines a norm on X but additional information about Ω is needed in order to guarantee that $(X, \|\nabla \cdot\|_{p;\Omega})$ is complete. It is proved in [11] that this is the case if and only if the Poincaré inequality

$$\|u\|_{p;\Omega} \leqslant c\|\nabla u\|_{p;\Omega} \qquad \forall\ u \in X \tag{3.4}$$

holds. One of the sufficient conditions for (3.4) to hold is $\partial\Omega \in C^0$ (i.e. for any $x_0 \in \partial\Omega$ there is a neighbourhood $U(x_0) \subset \mathbb{R}^N$ such that $U(x_0) \cap \partial\Omega$ is a C^0 manifold in $\mathbb{R}^N$—see [11]). So, assuming $\partial\Omega \in C^0$, we verify (X1), (X2), and for any $f \in X^*$ there exists a unique $u_f \in X$ satisfying (3.2) with this choice of X.

In order to apply Sobolev's imbedding theorems for X we need now $\partial\Omega \in C^{0,1}$ (the boundary is locally Lipschitzian—this property is defined analogously as $\partial\Omega \in C^0$). Remark also that the norm $\|\nabla \cdot\|_{p;\Omega}$ on X is equivalent to the usual Sobolev norm $\|\cdot\|_{W^{1,p}(\Omega)}$ in this case. If this is the case, any $f \in L^{p^{*\prime}}(\Omega)$ defines $f \in X^*$ satisfying $\langle f, v\rangle_X = \int_\Omega fv$ for any $v \in X$. But now any constant function on Ω is identified with the zero element of $X(X^*)$ and by the same argument any $u \in X$ $(f \in L^{p^{*\prime}}(\Omega))$ is identified with $\tilde{u} = u - \int_\Omega u$ $(\tilde{f} = f - \int_\Omega f)$. Thus we have

Theorem 3.2. *Let $\partial\Omega \in C^{0,1}$, $f \in L^{p^{*\prime}}(\Omega)$. Then the Neumann problem* (3.3) *has a unique family of weak solutions $u_{f,c} = u_f + c$, $c \in \mathbb{R}$, where $\int_\Omega u_f = 0$ (i.e.*

$$\int_\Omega |\nabla u_{f,c}|^{p-2}\, \nabla u_{f,c} \cdot \nabla v = \int_\Omega fv$$

for any $v \in W^{1,p}(\Omega)$) if and only if

$$\int_\Omega f = 0.$$

4. The case $\Omega = \mathbb{R}^N$

In this section we discuss the existence of a weak solution of the equation

$$-\Delta_p u = f \text{ in } \mathbb{R}^N. \tag{4.1}$$

For $1 < p < N$ set $\widehat{H}_0^{1,p}(\mathbb{R}^N) := \{u \in L^{1,p}(\mathbb{R}^N);\ u \in L^{p^*}(\mathbb{R}^N)\}$ where $p^* := \frac{Np}{N-p}$. Let us recall some facts from [3], [9], [11] and [12]. In the sense of a direct decomposition we have

$$\begin{cases} L^{1,p}(\mathbb{R}^N) = \widehat{H}_0^{1,p}(\mathbb{R}^N) \oplus \mathbb{R}, \\ u = (u - c_u) + c_u, \\ \text{where } \ (u - c_u) \in \widehat{H}_0^{1,p}(\mathbb{R}^N) \ \text{ and} \\ c_u = \lim\limits_{R\to\infty} \frac{1}{|B_R|} \int_{B_R} u, \text{ where } B_R := \{x \in \mathbb{R}^N;\ |x| < R\}. \end{cases} \tag{4.2}$$

Here, $|B_R|$ denotes the Lebesgue measure of B_R. Moreover, we have

$$\widehat{H}_0^{1,p}(\mathbb{R}^N) = \overline{C_0^\infty(\mathbb{R}^N)}^{\|\nabla\cdot\|_{p;\mathbb{R}^N}} \tag{4.3}$$

by the Sobolev imbedding, and $\|\nabla.\|_{p;\mathbb{R}^N}$ is a norm on $X := \widehat{H}_0^{1,p}(\mathbb{R}^N)$ so that X is complete. Thus (X1) and (X2) are verified and we can apply Theorem 2.1. In particular, we have

Theorem 4.1. *Let $f \in L^{p^{*\prime}}(\mathbb{R}^N)$. Then there is a unique $u_f \in X$ such that the integral identity*

$$\int_{\mathbb{R}^N} |\nabla u_f|^{p-2}\, \nabla u_f \cdot \nabla v = \int_{\mathbb{R}^N} fv \tag{4.4}$$

holds for any $v \in X$ (or equivalently for any $v \in C_0^\infty(\mathbb{R}^N)$).

Let us now consider the case $p \geqslant N \geqslant 2$. As is shown in [7], if $f \in L^1(\mathbb{R}^N)$, $\int_{\mathbb{R}^N} f \neq 0$ then there is no $u \in L^{1,p}(\mathbb{R}^N)$ satisfying

$$\int_{\mathbb{R}^N} |\nabla u|^{p-2}\nabla u \cdot \nabla v = \int_{\mathbb{R}^N} fv$$

for arbitrary $v \in C_0^\infty(\mathbb{R}^N)$.

A natural question arises: “Does this result contradict Theorem 2.1?” The answer is NO and in the remaining part of this section we will justify it.

Let us recall again some facts from [3], [9], [11] and [12]. For $\emptyset \neq M \subset\subset \mathbb{R}^N$ (i.e. M is an open nonempty and bounded set) define

$$L^{1,p}_M(\mathbb{R}^N) := \Bigl\{u \in L^{1,p}(\mathbb{R}^N);\ \int_M u = 0\Bigr\}.$$

Then in the sense of a direct decomposition

$$\begin{cases} L^{1,p}(\mathbb{R}^N) = L^{1,p}_M(\mathbb{R}^N) \oplus \mathbb{R}, \\ u = (u - m_u) + m_u, \\ m_u := \frac{1}{|M|}\int_M u. \end{cases} \tag{4.5}$$

Moreover, in the case $N \leqslant p < \infty$ we have

$$L^{1,p}_M(\mathbb{R}^N) = \overline{C^\infty_{0,M}(\mathbb{R}^N)}^{\|\nabla\cdot\|_{p;\mathbb{R}^N}}, \tag{4.6}$$

where $C^\infty_{0,M}(\mathbb{R}^N) := \bigl\{u \in C^\infty_0(\mathbb{R}^N);\ \int_M u = 0\bigr\}$.

Set $X := L^{1,p}_M(\mathbb{R}^N)$ and let $R > 0$ be such that $M \subset B_{2R}$ and $f \in L^{p'}(\mathbb{R}^N)$ satisfy

$$\int_{\mathbb{R}^N\setminus B_{2R}} |f(x)|^{p'}|x|^{p'}\,\mathrm{d}x < \infty \text{ if } p > N, \tag{4.7}$$

$$\int_{\mathbb{R}^N\setminus B_{2R}} |f(x)|^{\frac{N}{N-1}}|x|^{\frac{N}{N-1}}\Bigl(\ln\frac{|x|}{R}\Bigr)^{\frac{N}{N-1}}\,\mathrm{d}x < \infty \text{ if } p = N. \tag{4.8}$$

Lemma 4.1. *The assumptions of Theorem* 2.1 *are satisfied with* X *and* f *given above.*

P r o o f. Let $\varphi \in C^\infty_0(\mathbb{R}^N)$, supp $\varphi \subset \mathbb{R}^N \setminus \overline{B_{2R}}$. The following auxiliary estimates were proved in [12], Lemma II.9.2, p. 95:

$$\Bigl(\int_{R^N} \frac{|\varphi(x)|^p}{|x|^p}\,\mathrm{d}x\Bigr)^{\frac{1}{p}} \leqslant \frac{p}{|N-p|}\|\nabla\varphi\|_{p;\mathbb{R}^N} \tag{4.9}$$

if $p > 1$, $p \neq N$ and

$$\Bigl(\int_{R^N} \frac{|\varphi(x)|^N}{|x|^N(\ln\frac{|x|}{R})^N}\,\mathrm{d}x\Bigr)^{\frac{1}{N}} \leqslant \frac{N}{|N-1|}\|\nabla\varphi\|_{N;\mathbb{R}^N}. \tag{4.10}$$

Let us also recall the (extended) Poincaré inequality (see [3], estimate (2.12)):

$$\|u\|_{p,B_{R'}} \leqslant c(R,M)\|\nabla u\|_{p,B_{R'}} \tag{4.11}$$

for all $u \in L^{1,p}_M(\mathbb{R}^N)$, valid even for $1 \leqslant p < \infty$ and all R' such that $M \subset B_{R'}$.

We prove that f defines a continuous linear functional on X. Indeed, let $\eta \in C_0^\infty(\mathbb{R}^N)$, $0 \leqslant \eta(x) \leqslant 1$,

$$\eta(x) = \begin{cases} 1 & \text{for } |x| \leqslant 2R, \\ 0 & \text{for } |x| \geqslant 4R. \end{cases}$$

For $\varphi \in X$ we consider

$$\langle f, \varphi \rangle_X = \langle f, \eta\varphi \rangle_X + \langle f, (1-\eta)\varphi \rangle_X.$$

Set $\varphi_1 := \eta\varphi$, $\varphi_2 := (1-\eta)\varphi$. Then

$$|\langle f, \varphi_1 \rangle_X| \leqslant \|f\|_{p';\mathbb{R}^N} \|\varphi_1\|_{p;\mathbb{R}^N}$$

and since $\int_M \varphi_1 = 0$, we have

$$\|\varphi_1\|_{p;\mathbb{R}^N} \leqslant c(R,M)\|\nabla\varphi_1|\|_{p;\mathbb{R}^N} \leqslant c(R,M)(\|\,|\,\eta\nabla\varphi|\,\|_{p;\mathbb{R}^N} + \|\varphi\nabla\eta\|_{p;\mathbb{R}^N}).$$

On the other hand, since $\operatorname{supp}\eta \subset B_{4R}, |\nabla\eta| \leqslant C_R$, we get by (4.11)

$$\|\varphi\nabla\eta\|_{p;\mathbb{R}^N} \leqslant C_R\|\varphi\|_{p,B_{4R}} \leqslant C_R c(R,M)\|\nabla\varphi\|_{p,B_{4R}}$$

and

$$\|\varphi_1\|_{p;\mathbb{R}^N} \leqslant c(R,M)(1 + C_R c(R,M))\|\nabla\varphi\|_{p,B_{4R}}.$$

For φ_2 we get

$$\begin{aligned} |\langle f, \varphi_2 \rangle_X| &\leqslant \int_{\mathbb{R}^N} |f(x)||\varphi_2(x)|\,\mathrm{d}x \leqslant \int_{\mathbb{R}^N} (|f(x)||x|)(|x|^{-1}|\varphi_2(x)|)\,\mathrm{d}x \\ &\leqslant \Big(\int_{\mathbb{R}^N\setminus B_{2R}} |f(x)|^{p'}|x|^{p'}\,\mathrm{d}x\Big)^{\frac{1}{p'}} \Big(\int_{\mathbb{R}_N} \frac{|\varphi_2(x)|^p}{|x|^p}\,\mathrm{d}x\Big)^{\frac{1}{p}} \\ &\leqslant \Big(\int_{\mathbb{R}^N\setminus B_{2R}} |f(x)|^{p'}|x|^{p'}\,\mathrm{d}x\Big)^{\frac{1}{p'}} \frac{p}{|N-p|}\|\nabla\varphi_2\|_{p;\mathbb{R}^N} \end{aligned}$$

by (4.9) and (4.7) if $p > N$.

Similarly, we get

$$\begin{aligned} |\langle f, \varphi_2 \rangle_X| &\leqslant \int_{\mathbb{R}^N} \Big(|f(x)|\,|x|\Big|\ln\frac{|x|}{R}\Big|\Big)\Big(\frac{|\varphi_2(x)|}{|x|\ln(\frac{|x|}{R})}\Big)\,\mathrm{d}x \\ &\leqslant \Big(\int_{\mathbb{R}^N\setminus B_{2R}} |f(x)|^{\frac{N}{N-1}}\Big||x|\ln\frac{|x|}{R}\Big|^{\frac{N}{N-1}}\,\mathrm{d}x\Big)^{\frac{N-1}{N}} \Big(\int_{\mathbb{R}^N} \frac{|\varphi_2(x)|^N}{|x|^N\big|\ln(\frac{|x|}{R})\big|^N}\,\mathrm{d}x\Big)^{\frac{1}{N}} \\ &\leqslant \Big(\int_{\mathbb{R}^N\setminus B_{2R}} |f(x)|^{\frac{N}{N-1}}\Big||x|\ln\frac{|x|}{R}\Big|^{\frac{N}{N-1}}\,\mathrm{d}x\Big)^{\frac{N-1}{N}} \frac{N}{N-1}\|\nabla\varphi_2\|_{N;\mathbb{R}^N} \end{aligned}$$

by (4.10) and (4.8). Now, by (4.11) again

$$\begin{aligned}\|\nabla\varphi_2\|_{p;\mathbb{R}^N} &\leqslant \|\nabla\varphi\|_{p,\mathbb{R}^N\setminus B_{2R}} + C_R\|\varphi\|_{p,B_{4R}}\\ &\leqslant \|\nabla\varphi\|_{p,\mathbb{R}^N\setminus B_{2R}} + C_R c(R,M)\|\nabla\varphi\|_{p,B_{4R}} \leqslant C_1(R,M)\|\nabla\varphi\|_{p;\mathbb{R}^N}.\end{aligned}$$

Thus we have an estimate

$$|\langle f,\varphi\rangle_X| \leqslant c\|\nabla\varphi\|_{p;\mathbb{R}^N}$$

for any $\varphi\in X$, where the constant depends only on $R>0$, i.e. $f\in X^*$. Since (X1) and (X2) are satisfied, the proof of the lemma is complete. □

Remark 4.1. It follows from Lemma 4.1 and Theorem 2.1 that for any $f\in L^{p'}(\mathbb{R}^N)$ satisfying (4.7) (if $p>N$) and (4.8) (if $p=N$) there exists a unique $u_f\in X$ such that

$$\int_{\mathbb{R}^N}|\nabla u_f|^{p-2}\nabla u_f\cdot\nabla\varphi = \int_{\mathbb{R}^N} f\varphi$$

holds for any $\varphi\in X$.

Theorem 4.2. *Let X and f be as in Lemma 4.1. Then $f\in L^1(\mathbb{R}^N)$ and moreover, there is a unique family $u_{f,c}=u_f+c$, $c\in\mathbb{R}$, $u_{f,c}\in L^{1,p}(\mathbb{R}^N)$ satisfying*

$$\int_{\mathbb{R}^N}|\nabla u_{f,c}|^{p-2}\nabla u_{f,c}\cdot\nabla\varphi = \int_{\mathbb{R}} f\varphi \tag{4.12}$$

for any $\varphi\in C_0^\infty(\mathbb{R}^N)$ if and only if

$$\int_{\mathbb{R}^N} f = 0.$$

Proof. Let $p>N$. Then it follows from Hölder's inequality that for any $T>2R$ we have

$$\begin{aligned}\int_{\{2R\leqslant|x|\leqslant T\}}|f(x)|\,\mathrm{d}x &= \int_{\{2R\leqslant|x|\leqslant T\}}|f(x)||x|\ |x|^{-1}\,\mathrm{d}x\\ &\leqslant \Big(\int_{\mathbb{R}^N\setminus B_{2R}}|f(x)|^{p'}|x|^{p'}\,\mathrm{d}x\Big)^{\frac{1}{p'}}\Big(\int_{\mathbb{R}^N\setminus B_{2R}}|x|^{-p}\,\mathrm{d}x\Big)^{\frac{1}{p}},\end{aligned}$$

$$\int_{\{2R\leqslant|x|\leqslant T\}}|x|^{-p}\,\mathrm{d}x = \omega_N\int_{2R}^{T} r^{N-1-p}\,\mathrm{d}r \leqslant \frac{\omega_N}{p-N}(2R)^{N-p}.$$

(Here ω_N is the measure of the unit sphere in $\mathbb{R}^N$.)

Let $p = N$. Then from Hölder's inequality we have for any $T > 2R$

$$\int_{\{2R\leqslant|x|\leqslant T\}} |f(x)|\,\mathrm{d}x \leqslant \Big(\int_{R^N\setminus B_{2R}} |f(x)|^{\frac{N}{N-1}}|x|^{\frac{N}{N-1}}\Big(\ln\frac{|x|}{R}\Big)^{\frac{N}{N-1}}\,\mathrm{d}x\Big)^{\frac{N-1}{N}} \times \Big(\int_{R^N\setminus B_{2R}} |x|^{-N}\Big(\ln\frac{|x|}{R}\Big)^{-N}\,\mathrm{d}x\Big)^{\frac{1}{N}},$$

$$\int_{\{2R\leqslant|x|\leqslant T\}} |x|^{-N}\Big(\ln\frac{|x|}{R}\Big)^{-N}\,\mathrm{d}x = \omega_N\int_{2R}^{T} r^{-1}\Big(\ln\frac{|r|}{R}\Big)^{-N}\,\mathrm{d}r \leqslant \frac{\omega_N}{R(N-1)}(\ln 2)^{1-N}.$$

Hence from $f \in L^{p'}(\mathbb{R}^N)$, (4.7) (if $p > N$) and (4.8) (if $p = N$) we get that $f \in L^1(\mathbb{R}^N)$.

Assume now $\int_{\mathbb{R}^N} f = 0$. As mentioned above any $\varphi \in L^{1,p}(\mathbb{R}^N)$ splits as

$$\varphi = (\varphi - m_\varphi) + m_\varphi,$$

where $m_\varphi = \frac{1}{|M|}\int_M \varphi$. Then

$$\int_{\mathbb{R}^N} f m_\varphi = 0 = \int_{\mathbb{R}^N} |\nabla u|^{p-2}\nabla u\cdot\nabla m_\varphi,$$

which together with the fact that (4.11) holds for any $\varphi \in X$ (cf. Remark 4.1) yields

$$\int_{\mathbb{R}^N} |\nabla u|^{p-2}\nabla u\cdot\nabla\varphi = \int_{\mathbb{R}^N} f\varphi \tag{4.13}$$

for any $\varphi \in L^{1,p}(\mathbb{R}^N)$ and, in particular, for any $\varphi \in C_0^\infty(\mathbb{R}^N)$.

If conversely, (4.13) holds for all $\varphi \in C_0^\infty(\mathbb{R}^N)$ then we can choose $\varphi = g_k$, where $g_k \in C_0^\infty(\mathbb{R}^N), 0 \leqslant g_k \leqslant 1, g_k(x) = 1$ for $|x| \leqslant k$ and $\|\nabla g_k\|_{p;\mathbb{R}^N} \to 0$ as $k \to \infty$ (cf. [3]). Then

$$\int_{\mathbb{R}_N} |\nabla u|^{p-2}\nabla u\cdot\nabla g_k \to 0 \tag{4.14}$$

and since $fg_k \to f$ a.e. in $\mathbb{R}^N, |fg_k| \leqslant |f|$, by Lebesgue's theorem we conclude

$$\int_{\mathbb{R}^N} fg_k \to \int_{\mathbb{R}^N} f.$$

On the other hand, by (4.13), (4.14) $\int_{\mathbb{R}^N} fg_k \to 0$, i.e. $\int_{\mathbb{R}^N} f = 0$. □

Let us assume that $p > N$. Then due to the Morrey estimate (see [6], Theorem 7.17) the space $L^{1,p}_M(\mathbb{R}^N)$ is isometrically isomorphic to

$$\widehat{H}^{1,p}_{\bullet}(\mathbb{R}^N) := \{u \in L^{1,p}(\mathbb{R}^N)\colon |u(x) - u(y)| \leqslant C(N,p)\|\nabla u\|_{p;\mathbb{R}^N}|x-y|^{1-\frac{N}{p}} \quad \forall x, y \in \mathbb{R}^N, u(0) = 0\}. \tag{4.15}$$

The corresponding isometric isomorphism $J_p\colon L^{1,p}_M(\mathbb{R}^N) \to \widehat{H}^{1,p}_{\bullet}(\mathbb{R}^N)$ is defined by

$$(J_p\tilde{u})(x) := \tilde{u}(x) - \tilde{u}(0),$$

where $\tilde{u}$ denotes the unique continuous respresentative belonging to the equivalence class $u \in L^{1,p}_M(\mathbb{R}^N)$.

Hence for $p > N$ we can alternatively set $X = \widehat{H}^{1,p}_{\bullet}(\mathbb{R}^N)$ and $(X, \|\nabla\cdot\|_{p;\mathbb{R}^N})$ satisfies (X1) and (X2).

Let $\mathbb{R}^N_+ := \{x \in \mathbb{R}^N;\ |x| > 0\}$ and

$$D_{N,p}(\mathbb{R}^N) := \Big\{f \in L^1_{\mathrm{loc}}(\mathbb{R}^N_+);\ \int_{\mathbb{R}^N} |f(x)|\ |x|^{1-\frac{N}{p}}\,\mathrm{d}x < \infty\Big\}. \tag{4.16}$$

Then by

$$\|f\|_{D_{N,p}(\mathbb{R}^N)} := \int_{\mathbb{R}^N} |f(x)|\ |x|^{1-\frac{N}{p}}\,\mathrm{d}x$$

a norm is defined and $\big(D_{N,p}(\mathbb{R}^N), \|\cdot\|_{D_{N,p}(\mathbb{R}^N)}\big)$ is a Banach space.

Let $u \in X$ and $f \in D_{N,p}(\mathbb{R}^N)$. It follows from (4.15) and (4.16) that

$$\begin{aligned}\Big|\int_{\mathbb{R}^N} f(x)u(x)\,\mathrm{d}x\Big| &\leqslant C(N,p)\|\nabla u\|_{p;\mathbb{R}^N}\int_{\mathbb{R}^N}|f(x)|\ |x|^{1-\frac{N}{p}}\,\mathrm{d}x\\ &= C(N,p)\|f\|_{D_{N,p}(\mathbb{R}^N)}\|\nabla u\|_{p;\mathbb{R}^N},\end{aligned}$$

i.e. $D_{N,p}(\mathbb{R}^N) \subset X^*$.

Theorem 4.3. *Let $p > N$ and X be as above. Let $f \in L^1_{\mathrm{loc}}(\mathbb{R}^N)$ and assume that for some $q > p$ the inequality*

$$\int_{\mathbb{R}^N\setminus B_1} |f(x)|^{q'}|x|^{q'}\,\mathrm{d}x < \infty$$

holds. Then there exists a unique family $u_{f,c} = u_f + c$, $c \in \mathbb{R}$, $u_f \in X$, $X = \widehat{H}^{1,p}_{\bullet}(\mathbb{R}^N)$, $u_{f,c} \in L^{1,p}(\mathbb{R}^N)$, satisfying

$$\int_{\mathbb{R}^N} |\nabla u_{f,c}|^{p-2}\nabla u_{f,c}\cdot\nabla\varphi = \int_{\mathbb{R}^N} f\varphi$$

for any $\varphi \in C_0^\infty(\mathbb{R}^N)$ if and only if

$$\int_{\mathbb{R}^N} f = 0.$$

P r o o f. We prove that $f \in D_{N,p}(\mathbb{R}^N)$. Indeed, by Hölder's inequality we obtain

$$\begin{aligned}\int_{\mathbb{R}^N} |f(x)||x|^{1-\frac{N}{p}}\,\mathrm{d}x &\leqslant \int_{B_1} |f(x)|\,\mathrm{d}x + \int_{\mathbb{R}^N\setminus B_1} |f(x)|\,|x|^{1-\frac{N}{p}}\,\mathrm{d}x \\ &\leqslant \|f\|_{1,B_1} + \Big(\int_{\mathbb{R}^N\setminus B_1} |f(x)|^{q'}|x|^{q'}\,\mathrm{d}x\Big)^{\frac{1}{q'}} \Big(\int_{\mathbb{R}^N\setminus B_1} |x|^{-N\frac{q}{p}}\,\mathrm{d}x\Big)^{\frac{1}{p}}.\end{aligned}$$

The rest of the proof follows the lines of the proof of Theorem 4.2. □

R e m a r k 4.2. Our Theorems 4.2 and 4.3 generalize a necessary condition given in [7]. In particular, we get from here that any constant is a weak solution of

$$-\Delta_p u = 0 \quad \text{in} \quad \mathbb{R}^N.$$

5. The case of an exterior domain

Let $G := \mathbb{R}^N \setminus \overline{K}$, where $\emptyset \neq K \subset\subset \mathbb{R}^N$, $0 \in K$. Let us consider the Dirichlet problem

$$\begin{cases} -\Delta_p u = f \text{ in } G, \\ u = 0 \qquad \text{on } \partial G. \end{cases} \tag{5.1}$$

We want to prove existence and uniqueness of a weak solution of (5.1). Define the space

$$\widehat{H}_0^{1,p}(G) := \overline{C_0^\infty(G)^{\|\nabla\cdot\|_{p;G}}}.$$

Let $1 < p < N$. Then due to the Sobolev imbedding we have $\widehat{H}_0^{1,p}(G) \hookrightarrow L^{p^*}(G)$ and therefore $X := \widehat{H}_0^{1,p}(G)$ verifies (X1) and (X2). We can apply the abstract Theorem 2.1 and, in particular, we have the following result.

Theorem 5.1. *Let $f \in L^{p^{*\prime}}(G)$ be given. Then there is a unique $u_f \in X$ such that*

$$\int_G |\nabla u_f|^{p-2}\nabla u_f \cdot \nabla\varphi = \int_G f\varphi \tag{5.2}$$

holds for any $\varphi \in X$ (or equivalently, for any $\varphi \in C_0^\infty(G)$).

Let $p \geqslant N$. Then $\widehat{H}_0^{1,p}(G)$ coincides with the space

$$\widehat{H}_{\bullet}^{1,p}(G) := \{u \in L^{1,p}(G);\ u \in L^p(G_R) \text{ for every } R > 0 \text{ and } \\ \eta u \in W_0^{1,p}(G) \text{ for any } \eta \in C_0^\infty(\mathbb{R}^N)\},$$

where $G_R = G \cap B_R$ (see [12], Theorems I. 2.7, I. 2.16). Now, we can literally follow the approach from Section 4, case $p \geqslant N$, to get the following result.

Theorem 5.2. *Let $f \in L^{p'}(G)$, let f satisfy* (4.7) *for $p > N$ and* (4.8) *for $p = N$. Then there exists a unique $u_f \in X$ such that* (5.2) *holds for any $\varphi \in X$ (or equivalently, for any $\varphi \in C_0^\infty(G)$).*

Remark 5.1. Let us point out that contrary to the case of the whole of $\mathbb{R}^N$ we do not need any additional condition of the type "$\int f = 0$" because the constants are ruled out due to the homogeneous Dirichlet boundary conditions.

Let us consider the Neumann problem

$$\begin{cases} -\Delta_p u = f \text{ in } G, \\ |\nabla u|^{p-2} \frac{\partial u}{\partial \nu} = 0 \text{ on } \partial G. \end{cases}$$

Choose M such that $\emptyset \neq M \subset\subset G$. Then a subspace of $L^{1,p}(G)$ is given by

$$L_M^{1,p}(G) := \left\{u_0 \in L^{1,p}(G);\ \int_M u_0 = 0\right\} \tag{5.3}$$

and in the sense of a direct sum

$$L^{1,p}(G) = L_M^{1,p}(G) \oplus \mathbb{R}, \\ u = u_0 + m_u \tag{5.4}$$

where

$$m_u := |M|^{-1} \int_M u, \qquad u_0 := u - m_u. \tag{5.5}$$

By

$$|u|_{1,p;G;M} := \|\nabla u\|_{p;G} + \left|\int_M u\right| \tag{5.6}$$

a norm is defined on $L^{1,p}(G)$ (see [9], Lemma 4.1) such that $L^{1,p}(G)$ equipped with this norm is a reflexive Banach space (see [9], Theorem 4.5).

Clearly, for $u_0 \in L^{1,p}_M(G)$ we have

$$|u_0|_{1,p;G;M} = \|\nabla u_0\|_{p;G}. \tag{5.7}$$

We assume now that $\partial G \in C^0$ and choose $R_0 = R_0(M,K) > 0$ so that $\overline{M} \subset B_{R_0}$ and $\overline{K} \subset B_{R_0}$ and we write $G_{R_0} := G \cap B_{R_0}$. By [11], Lemma 4.2, for $u \in L^{1,p}(G)$, we see that $u|_{G_{R_0}} \in L^p(G_{R_0})$ and there exist $G' \subset\subset G$ and a constant $C_{R_0} > 0$ such that

$$\|u\|_{p;G_{R_0}} \leqslant C_{R_0}(\|\nabla u\|_{p;G} + \|u\|_{p;G'}) \quad \forall u \in L^{1,p}(G). \tag{5.8}$$

Because of the Poincaré-type inequality

$$\|u_0\|_{p;G'} \leqslant C_{G'}\|\nabla u_0\|_{p;G} \quad \forall u_0 \in L^{1,p}_M(G) \tag{5.9}$$

(with $C_{G'} = C(G', G, p) > 0$, see [9], Theorem 5.1), by (5.8), (5.9) we get

$$\|u_0\|_{p;G_{R_0}} \leqslant C_1\|\nabla u_0\|_{p;G} \quad \forall u_0 \in L^{1,p}_M(G) \tag{5.10}$$

with $C_1 := C_{R_0}(1 + C_{G'}) > 0$, and so

$$\|u_0\|_{W^{1,p}(G_{R_0})} \leqslant (1 + C_1^p)^{\frac{1}{p}}\|\nabla u_0\|_{p;G} \quad \forall u_0 \in L^{1,p}_M(G). \tag{5.11}$$

Lemma 5.1. *Assume that $\partial G \in C^{0,1}$ (e.g. $\partial G = \partial K$ is a Lipschitz manifold). Then there exists a linear extension*

$$E\colon\ L^{1,p}_M(G) \to L^{1,p}_M(\mathbb{R}^N)$$

such that $Eu_0|_G = u_0$ $\forall u_0 \in L^{1,p}_M(G)$. In addition, there is a constant $C_E > 0$ such that

$$\|\nabla E u_0\|_{p;\mathbb{R}^N} \leqslant C_E\|\nabla u_0\|_{p;G} \quad \forall u_0 \in L^{1,p}_M(G). \tag{5.12}$$

P r o o f. a) Because of $\partial G \in C^{0,1}$, there exists a linear extension

$$\widetilde{E}\colon\ W^{1,p}(G_{R_0}) \to W^{1,p}_0(\mathbb{R}^N),$$
$$\widetilde{E}v|_{G_{R_0}} = v \quad \forall v \in W^{1,p}(G_{R_0})$$

and a constant $\widetilde{C} = \widetilde{C}(G_{R_0}, p) > 0$ such that

$$\|\widetilde{E}v\|_{W^{1,p}(\mathbb{R}^N)} \leqslant \widetilde{C}\|v\|_{W^{1,p}(G_{R_0})} \quad \forall v \in W^{1,p}(G_{R_0}) \tag{5.13}$$

(see e.g. [10], Thèoréme 3.9).

b) As we mentioned above, $u_0 \in L^{1,p}_M(G)$ implies $u_0|_{G_{R_0}} \in W^{1,p}(G_{R_0})$. With help of $\widetilde{E}$ we define

$$(5.14)\qquad (Eu_0)(x) := \begin{cases} u_0(x) & \text{for } x \in G, \\ \widetilde{E}(u_0|_{G_{R_0}})(x) & \text{for } x \in \mathbb{R}^N \setminus \overline{G} = K. \end{cases}$$

Since $M \subset\subset G$ it is clear that $Eu_0 \in L^{1,p}_M(\mathbb{R}^N)$ for $u_0 \in L^{1,p}_M(G)$ and $Eu_0|_G = u_0$. By (5.11) and (5.13) we see

$$\begin{aligned}\|\nabla E u_0\|_{p;\mathbb{R}^N} &\leqslant \|\nabla u_0\|_{p;G} + \|\nabla \widetilde{E}(u_0|_{G_{R_0}})\|_{p;K} \\ &\leqslant \|\nabla u_0\|_{p;G} + \widetilde{C}\|u_0\|_{W^{1,p}(G_{R_0})} \leqslant C_E\|\nabla u_0\|_{p;G}\end{aligned}$$

with $C_E := 1 + \widetilde{C}(1 + C_1^p)^{\frac{1}{p}}$. □

Obviously we get

Corollary 5.1. *Let $\partial G \in C^{0,1}$. Then*

$$(5.15)\qquad L^{1,p}_M(G) = \{v|_G;\ v \in L^{1,p}_M(\mathbb{R}^N)\}.$$

Let $\partial G \in C^{0,1}$. Due to (5.4) any $u \in L^{1,p}(G)$ can be written as $u = u_0 + m_u$. Define a linear map $E_1\colon\ L^{1,p}(G) \to L^{1,p}(\mathbb{R}^N)$ by

$$(5.16)\qquad E_1 u := Eu_0 + m_u.$$

Then $E_1 u|_G = u \quad \forall u \in L^{1,p}(G)$.

This extension enables us to apply the result found for the whole space $\mathbb{R}^N$ to the underlying case. But the price we have to pay is the assumption $\partial G \in C^{0,1}$. On the other hand, without any regularity assumptions on ∂G we never may expect any imbedding theorems for G.

Let $1 < p < N$. We recall the decomposition (4.2) and the density property (4.3).

Lemma 5.2. *Let $\partial G \in C^{0,1}$ and*

$$(5.17)\qquad \widehat{H}^{1,p}(G) := \{u^* \in L^{1,p}(G);\ u^* \in L^{p^*}(G)\}.$$

Then in the sense of a direct decomposition

$$(5.18)\qquad \begin{gathered} L^{1,p}(G) = \widehat{H}^{1,p}(G) \oplus \mathbb{R}, \\ u = u^* + c_u \end{gathered}$$

where $(G_R := G \cap B_R)$,

$$c_u := \lim_{\substack{R\to\infty \\ R>R_0}} \frac{1}{|G_R|} \int_{G_R} u. \tag{5.19}$$

Further, the map $J\colon\ L^{1,p}_M(G) \to \widehat{H}^{1,p}(G)$, $Ju := u^*$, *is an isometric isomorphism and* $(\widehat{H}^{1,p}(G), \|\nabla\cdot\|_p)$ *is a reflexive Banach space.*

With $C_{\mathrm{SOB}} > 0$ *(the constant for the Sobolev imbedding) and* $C_E > 0$ *from* (5.12), *we have*

$$\|u^*\|_{p^*;G} \leqslant C_{\mathrm{SOB}} C_E \|\nabla u^*\|_{p;G} \quad \forall u \in \widehat{H}^{1,p}(G). \tag{5.20}$$

Further, $\widehat{H}^{1,p}(G) = \{v^*|_G;\ v^* \in \widehat{H}^{1,p}_0(\mathbb{R}^N)\}$.

Let

$$C_0^\infty(\overline{G}) := \{\Phi \in C^\infty(\overline{G});\ \exists R_\Phi \geqslant R_0\colon\ \Phi(x) = 0 \textit{ for } |x| \geqslant R_\Phi\}. \tag{5.21}$$

Then

$$\{\psi|_G;\ \psi \in C_0^\infty(\mathbb{R}^N)\} \subset C_0^\infty(\overline{G}) \subset \widehat{H}^{1,p}(G) \tag{5.22}$$

and

$$\widehat{H}^{1,p}(G) = \overline{C_0^\infty(\overline{G})}^{\|\nabla\cdot\|_{p;G}}. \tag{5.23}$$

P r o o f. a) If $u \in L^{1,p}(G)$, $u = u_0 + m_u$, then by virtue of (5.4), with $u_0 \in L^{1,p}_M(G)$ and $m_u \in \mathbb{R}$, we have $v := E_1 u = E u_0 + m_u \in L^{1,p}(\mathbb{R}^N)$. By (4.2), $v = v^* + c_v$ with $v^* \in \widehat{H}^{1,p}_0(\mathbb{R}^N)$ and $c_v \in \mathbb{R}$. Let $u^* := v^*|_G = (v - c_v)|_G = u - c_v = u_0 + m_u - c_v$. Therefore $u = u^* + c_v$. Since $u^* \in L^{p^*}(G)$, we get

$$\begin{aligned}\left| |G_R|^{-1} \int_{G_R} u - c_v \right| &= |G_R|^{-1} \left| \int_{G_R} (u(y) - c_v)\,\mathrm{d}y \right| \leqslant |G_R|^{-1} \|u^*\|_{p^*;G_R} |G_R|^{\frac{p^*-1}{p^*}} \\ &= \|u^*\|_{p^*;G}\ |G_R|^{-\frac{1}{p^*}} \to 0 \quad (R \to \infty).\end{aligned}$$

Hence $c_v = c_u = \lim\limits_{\substack{R\to\infty \\ R>R_0}} |G_R|^{-1} \int\limits_{G_R} u$.

If $u^* \in \widehat{H}^{1,p}(G) \cap \mathbb{R}$ then because of $|G| = \infty$ we have $u^* = 0$, proving (5.18), (5.19). If conversely $u^* \in \widehat{H}^{1,p}(G) \subset L^{1,p}(G)$ is given then $u^* = u_0 + m_u$, $u_0 \in L^{1,p}(G)$, $m_u \in \mathbb{R}$. Then $E_1 u^* = E_1 u_0 + m_u =: v$. Then $v = v^* + c_v$, $v^* \in \widehat{H}^{1,p}_0(\mathbb{R}^N)$, $c_v \in \mathbb{R}$. Further $u^* = v|_G = v^*|_G + c_v$. Then $c_v = (u^* - v^*|_G) \in L^{p^*}(G) \cap \mathbb{R}$ and again by

$|G| = \infty$ we see that $c_v = 0$, that is $u^* = v^*|_G$, proving $\widehat{H}^{1,p}(G) = \{v^*|_G\,;\ v^* \in \widehat{H}_0^{1,p}(\mathbb{R}^N)\}$.

Moreover, we derive (5.20) from

$$\begin{aligned}\|u^*\|_{p^*;G} &\leqslant \|v^*\|_{p^*;\mathbb{R}^N} \leqslant C_{\mathrm{SOB}}\|\nabla v^*\|_{p;\mathbb{R}^N}\\ &= C_{\mathrm{SOB}}\|\nabla v\|_{p;\mathbb{R}^N} = C_{\mathrm{SOB}}\|\nabla E u_0\|_{p;\mathbb{R}^N}\\ &\leqslant C_{\mathrm{SOB}}C_E\|\nabla u_0\|_{p;G} = C_{\mathrm{SOB}}C_E\|\nabla u^*\|_{p;G}\end{aligned}$$

and therefore completeness of $\widehat{H}^{1,p}(G)$ follows. If $u^* \in \widehat{H}^{1,p}(G)$, $u^* = v^*|_G$ with $v^* \in \widehat{H}^{1,p}(\mathbb{R}^N)$, then by (4.3) there exists a sequence $(v_k) \subset C_0^\infty(\mathbb{R}^N)$ with $\|\nabla v^* - \nabla v_k\|_{p,\mathbb{R}^N} \to 0$. Then $\Phi_k := v_k|_{\overline{G}} \in C_0^\infty(\overline{G})$ and

$$\|\nabla u^* - \nabla \Phi_k\|_{p;G} \leqslant \|\nabla u^* - \nabla v_k\|_{p;\mathbb{R}^N} \to 0,$$

which proves (5.23). Finally, the properties of the map $J\colon L_M^{1,p}(G) \to \widehat{H}^{1,p}(G)$ are obvious. □

Lemma 5.3. *Let $G \subset \mathbb{R}^N$ be a domain with $|G| = \infty$ and let $1 < p < N$. Let us suppose conversely that $\widehat{H}^{1,p}(G)$ defined by* (5.17) *is complete with respect to the $\|\nabla \cdot\|_{p;G}$-norm. Then there is a constant $C > 0$ such that*

$$\|u\|_{p^*;G} \leqslant C\|\nabla u\|_{p;G} \quad \forall u \in \widehat{H}^{1,p}(G). \tag{5.24}$$

P r o o f. Let $\mathcal{T}\colon \widehat{H}^{1,p}(G) \to L^{p^*}(G)$ be defined by $\mathcal{T}u^* := u^*\ \forall u^* \in \widehat{H}^{1,p}(G)$. Suppose that $(u_j^*) \subset \widehat{H}^{1,p}(G)$ and $u^* \in \widehat{H}^{1,p}(G)$ with $\|\nabla u^* - \nabla u_j^*\|_{p;G} \to 0$. Suppose in addition that there is $v \in L^{p^*}(G)$ with

$$\|v - \mathcal{T}u_j^*\|_{p^*;G} = \|v - u_j^*\|_{p^*;G} \to 0.$$

Then for $\Phi \in C_0^\infty(G)$ and $i = 1, \ldots, N$ we have

$$\int_G v\partial_i\Phi = \lim_{j\to\infty}\int_G u_j^*\partial_i\Phi = -\lim_{j\to\infty}\int \Phi\partial_i u_j^* = -\int_G \Phi\partial_i u^*,$$

proving that v has the weak derivatives $\partial_i u^*$. Then $\nabla v = \nabla u^*$ and therefore, since G is a domain, $u^* = v + c$. Since u^*, $v \in L^{p^*}(G)$ and $|G| = \infty$ we see that $c = 0$ and $v = u^*$. This proves closedness of $\mathcal{T}$ and since $D(\mathcal{T}) = \widehat{H}^{1,p}(G)$ by Banach's closed graph theorem the boundedness of $\mathcal{T}$ and therefore (5.24) follow. □

Theorem 5.3. *Let $G \subset \mathbb{R}^N$ be an exterior domain with $\partial G \in C^{0,1}$ and $X := \widehat{H}^{1,p}(G)$. Given $f \in L^{p^{*\prime}}(\mathbb{R}^N)$ there exists a unique $u_f \in X$ such that*

$$\int_G |\nabla u_f|^{p-2}\nabla u_f \cdot \nabla v = \int_G fv \quad \forall v \in X.$$

P r o o f. By (5.20), for $v \in X$ we have

$$\left|\int_G fv\right| \leqslant \|f\|_{p^{*\prime};G} C_{\mathrm{SOB}} C_E \|\nabla v\|_{p;G}.$$

□

Let $p \geqslant N$. We recall (4.6). Then the following assertion holds.

Lemma 5.4. *Let $G \subset \mathbb{R}^N$ be an exterior domain with $\partial G \in C^{0,1}$. Let $\emptyset \neq M \subset\subset G$ and*

$$C^{\infty}_{0,M}(\overline{G}) := \Big\{\Phi \in C^{\infty}(\overline{G});\ \int_M \Phi \,\mathrm{d}y = 0 \text{ and } \exists R_\Phi > 0\colon\ \Phi(x) = 0 \text{ for } |x| \geqslant R_\Phi\Big\}. \tag{5.25}$$

Then $\{\Phi|_G;\ \Phi \in C^{\infty}_{0,M}(\mathbb{R}^N)\} \subset C^{\infty}_{0,M}(\overline{G})$ and for $p \geqslant N$ we have

$$L^{1,p}_M(G) = \overline{\{\Phi|_G\colon\ \Phi \in C^{\infty}_{0,M}(\mathbb{R}^N)\}}^{\|\nabla\cdot\|_{p;G}} \tag{5.26}$$

and

$$L^{1,p}_M(G) = \{v|_G;\ v \in L^{1,p}_M(\mathbb{R}^N)\}. \tag{5.27}$$

P r o o f. If $u \in L^{1,p}_M(G)$ then $Eu \in L^{1,p}_M(\mathbb{R}^N)$ and by (4.6) there exists a sequence $(\Phi_k) \subset C^{\infty}_{0,M}(\mathbb{R}^N)$ with $\|\nabla Eu - \nabla\Phi_k\|_{p;\mathbb{R}^N} \to 0$. □

Theorem 5.4. *Let $X := L^{1,p}_M(G)$. Let $R \geqslant R_0(G)$ and suppose that $f \in L^{p'}(G)$ satisfies (4.7) if $p > N$ or (4.8) if $p = N$. Then there exists a unique $u \in L^{1,p}_M(G)$ with*

$$\int_G |\nabla u|^{p-2}\nabla u \cdot \nabla v = \int_G fv \qquad \forall v \in L^{1,p}_M(G). \tag{5.28}$$

Further, (5.28) holds even for all $v \in C^{\infty}_0(\overline{G})$ if and only if $\int_G f = 0$.

Proof. a) Existence is clear.

b) If $\int f = 0$, then $v \in C_0^\infty(\overline{G})$ may be decomposed into $v = v_0 + m_v$, $v_0 \in L_M^{1,p}(G)$, $m_v \in \mathbb{R}$. Since $\int_G f m_v = 0$ and $\nabla m_v = 0$, (5.28) holds for $v \in C_0^\infty(\overline{G})$, too. Conversely, consider again the sequence $(\eta_k) \subset C_0^\infty(\mathbb{R}^N)$ with $\eta_k|_{B_R} \to 1$ $(k \to \infty)$ uniformly for every fixed $R > 0$ and $\|\nabla \eta_k\|_{p;\mathbb{R}^N} \to \infty$. Then with $v := \eta_k$ we conclude from (5.28) for $k \to \infty$: $\int_G f = 0$. □

In the case $N < p < \infty$ we have an additional "realization" of $L_M^{1,p}(G)$ corresponding to the case $G = \mathbb{R}^N$.

Lemma 5.5. *Let $G \subset \mathbb{R}^N$ be an exterior domain with $\partial G \in C^{0,1}$ and let $N < p < \infty$. Let $x_0 \in G$ be fixed and let*

$$\widehat{H}^{1,p}_{\{x_o\}}(G) := \{\tilde{u} \in L^{1,p}(G);\ |\tilde{u}(x) - \tilde{u}(y)| \leqslant C(N,p)|x-y|^{1-\frac{N}{p}} \|\nabla \tilde{u}\|_{p;G}\ \forall x, y \in \overline{G},\ \text{and}\ \tilde{u}(x_0) = 0\}. \tag{5.29}$$

Then $\widehat{H}^{1,p}_{\{x_o\}}(G)$ equipped with the norm $\|\nabla \tilde{u}\|_{p,G}$ is a reflexive Banach space,

$$\widehat{H}^{1,p}_{\{x_0\}}(G) = \{(\tilde{v} - \tilde{v}(x_o))|_{\overline{G}};\ \tilde{v} \in \widehat{H}^{1,p}_\bullet(\mathbb{R}^N_+)\}$$

(with $\widehat{H}^{1,p}_\bullet(\mathbb{R}^N_+)$ by (4.15)), and there is an isometrically isomorphic map I_p: $L_M^{1,p}(G) \to \widehat{H}^{1,p}_{\{x_o\}}(G)$.

Proof. If $u \in L_M^{1,p}(G)$ then $v := Eu \in L_M^{1,p}(\mathbb{R}^N)$. Denote by $\tilde{w}$ the unique Hölder continuous representative of v. Then $\tilde{v} := (\tilde{w} - \tilde{w}(0)) \in \widehat{H}^{1,p}_\bullet(\mathbb{R}^N)$ and $\tilde{u} := (\tilde{v} - \tilde{v}(x_0)) \in \widehat{H}^{1,p}_\bullet(G)$. Clearly, if $\tilde{u} \in \widehat{H}^{1,p}_{\{x_0\}}(G)$ then $E\tilde{u} \in L_M^{1,p}(\mathbb{R}^N)$ and

$$\tilde{v} := E\tilde{u} - (E\tilde{u})(0) \in \widehat{H}^{1,p}_\bullet(\mathbb{R}^N_+), \quad \tilde{u} = (\tilde{v} - \tilde{v}(x_0))|_G.$$

Further, the map $I_p u := (E\tilde{u} - E\tilde{u}(x_0))$, $I_p : L_M^{1,p}(G) \to \widehat{H}^{1,p}_{\{x_0\}}(G)$ is an isometric isomorphism. □

Theorem 5.5. *Let $G \subset \mathbb{R}^N$ be an exterior domain with $\partial G \in C^{0,1}$ and $0 \in \mathbb{R}^N \setminus \overline{G}$ and let $N < p < \infty$. Let $f \in L^1_{\mathrm{loc}}(G)$ and assume that for some $q > p$,*

$$\int_G |f(x)|^{q'} |x|^{q'}\, \mathrm{d}x < \infty.$$

Then there exists a unique family $u_{f,c} = u_f + c$ with $u_f \in X := \widehat{H}^{1,p}_{\{x_0\}}(G)$ and $c \in \mathbb{R}$ satisfying

$$\int_G |\nabla u_{f,c}|^{p-2}\, \nabla u_{f,c}.\nabla\varphi = \int_G f\varphi \qquad \forall \varphi \in C_0^\infty(\overline{G})$$

(see (5.21)) if and only if $\int_G f = 0$.

Proof. The proof is performed analogously to that of Theorem 4.3. □

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Author's address: *Pavel Drábek*, Department of Mathematics, University of West Bohemia, P.O. Box 314, 306 14 Plzeň, Czech Republic, e-mail: `pdrabek@kma.zcu.cz`; *Christian G. Simader*, Mathematisches Institut, Universität Bayreuth, D-95440 Bayreuth, Germany, e-mail: `christian.simader@uni-bayreuth.de`.