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OULD AHMED IZID BIH ISSELKOU

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The Lane-Emden Function and Nonlinear Eigenvalues Problems

ISSELKOU OULD AHMED IZID BIH⁽¹⁾

RÉSUMÉ. — Nous considérons un problème aux valeurs propres, semi-linéaire elliptique, sur une boule de \mathbb{R}^n et montrons que ces valeurs et fonctions propres peuvent s’obtenir à partir de la fonction de Lane-Emden.

ABSTRACT. — We consider a semilinear elliptic eigenvalues problem on a ball of \mathbb{R}^n and show that all the eigenfunctions and eigenvalues, can be obtained from the Lane-Emden function.

1. Introduction

We consider the problem

$$(P_\lambda^\alpha) \begin{cases} \Delta u + \lambda(1 + u)^\alpha = 0, & \text{in } B_1 \\ u > 0, & \text{in } B_1 \\ u = 0, & \text{on } \partial B_1 \end{cases}$$

where B_1 is the unit ball of \mathbb{R}^n , $n \geq 3$, $\lambda > 0$ and $\alpha > 1$.

This problem arises in many physical models like the nonlinear heat generation and the theory of gravitational equilibrium of polytropic stars(cf. [2] and [11]). It is well known (cf. [2], [10], [12]) that there exists a critical constant $\lambda^*(\alpha)$, such that (P_λ^α) admits, at least, one solution if $0 < \lambda < \lambda^*(\alpha)$ and no solution if $\lambda > \lambda^*(\alpha)$. We deal here with these critical constants and the corresponding eigenfunctions.

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⁽¹⁾ Faculté des Sciences et Techniques, B.P. 5026 Nouakchott, Mauritanie.
isselkou@univ-nkc.mr

Let ϕ be the Lane-Emden function(cf. [1], [5], [6],[15]) in the n -dimensional space and r_0 the first "zero" of ϕ , we show that

$$\lambda^*(\alpha) = \max_{r \in [0, r_0[} r^2 \phi^{\alpha-1}(r).$$

We use this formula to compute $\lambda^*(\alpha)$, when α is the Critical Sobolev Exponent. We also extend, to the subcritical case, an estimate of $\lambda^*(\alpha)$ given in [10] and show qualitative properties of the eigenfunctions.

In the Appendix, we show how to approximate ϕ , so one can use numerical approaches (Maple or Matlab) to get estimates of $\lambda^*(\alpha)$.

2. Scalings of the Lane-Emden function as solutions

When $0 < \lambda \leq \lambda^*(\alpha)$, it is known that any regular solution of (P_λ^α) is radial and the minimal one is stable and analytical (cf.[8], [12]).

PROPOSITION 2.1. — *Let u be a regular solution of (P_λ^α) , then*

$$u(r) = (1 + u(0))\phi\left(\sqrt{\lambda}(1 + u(0))^{\frac{\alpha-1}{2}}r\right) - 1, \quad \forall r \in [0, 1]$$

where ϕ is the Lane-Emden function, in the n -dimensional space.

Proof. — The Lane-Emden function(cf. [1], [5], [6], [15]) is the solution of

$$(L - E) \begin{cases} \phi''(r) + \frac{n-1}{r}\phi'(r) + \phi(r)|\phi(r)|^{\alpha-1} = 0, \\ \phi(0) = 1, \quad \phi'(0) = 0. \end{cases}$$

The proof of the proposition is quite immediate.

3. The Subcritical Case

Let us consider the problem (P_λ^α) , with $1 < \alpha < \frac{n+2}{n-2}$. Let ϕ be the Lane-Emden function.

PROPOSITION 3.1. — *There exists $r_0 > 0$, such that $\phi(r_0) = 0$, $\phi(r) > 0$, $\forall r \in [0, r_0[$ and*

$$\lambda^*(\alpha) = \max_{\rho \in [0, r_0]} \rho^2 \phi^{\alpha-1}(\rho).$$

We also have

$$\lambda^*(\alpha) \geq \frac{2}{(\alpha - 1)^2} (\alpha(n - 2) - n), \quad \text{if } \frac{n}{n - 2} < \alpha < \frac{n + 2}{n - 2}.$$

Proof. — As $\phi(0) > 0$, we infer that $\phi > 0$, on a maximal interval $[0, r_0[$.
The problem

$$\begin{cases} \Delta u + u^\alpha = 0, & \text{in } \mathbb{R}^n \\ u > 0, & \text{in } \mathbb{R}^n \end{cases}$$

does not admit a solution (cf.[4]), so we infer that $r_0 < \infty$ and $\phi(r_0) = 0$.

Let us put

$$\psi_\rho(r) = \frac{\phi(\rho r) - \phi(\rho)}{\phi(\rho)}, \quad \forall r \in [0, 1],$$

with $0 < \rho < r_0$, then ψ_ρ is a solution of (P_λ^α) , with $\lambda = \rho^2 \phi^{\alpha-1}(\rho)$. We infer that

$$\max_{\rho \in [0, r_0]} \rho^2 \phi^{\alpha-1}(\rho) \leq \lambda^*(\alpha).$$

Let us suppose that

$$\max_{\rho \in [0, r_0]} \rho^2 \phi^{\alpha-1}(\rho) < \lambda^*(\alpha),$$

if $u_{\lambda^*(\alpha)}$ is the unique solution of $(P_{\lambda^*(\alpha)}^\alpha)$ (cf.[10]), one can use Proposition 1 to show that

$$u_{\lambda^*(\alpha)}(r) = (1 + u_{\lambda^*(\alpha)}(0)) \left(\phi \left((\lambda^*(\alpha))^{\frac{1}{2}} (1 + u_{\lambda^*(\alpha)}(0))^{\frac{\alpha-1}{2}} r \right) - \frac{1}{1 + u_{\lambda^*(\alpha)}(0)} \right).$$

Let us put $\rho_{\lambda^*(\alpha)} = (\lambda^*(\alpha))^{\frac{1}{2}} (1 + u_{\lambda^*(\alpha)}(0))^{\frac{\alpha-1}{2}}$. As $u_{\lambda^*(\alpha)} \geq 0$, we infer that $\rho_{\lambda^*(\alpha)} < r_0$. As $u_{\lambda^*(\alpha)}(1) = 0$, we infer that

$$\frac{1}{1 + u_{\lambda^*(\alpha)}(0)} = \phi \left((\lambda^*(\alpha))^{\frac{1}{2}} (1 + u_{\lambda^*(\alpha)}(0))^{\frac{\alpha-1}{2}} \right).$$

So we get

$$u_{\lambda^*(\alpha)}(r) = \frac{\phi(\rho_{\lambda^*(\alpha)} r) - \phi(\rho_{\lambda^*(\alpha)})}{\phi(\rho_{\lambda^*(\alpha)})} \text{ and } \lambda^*(\alpha) = (\rho_{\lambda^*(\alpha)})^2 \phi^{\alpha-1}(\rho_{\lambda^*(\alpha)}).$$

The last equality leads to a contradiction.

To prove the last statement, we use the fact that the maximum here is achieved at a unique r_α (see the next lemma). So we get

$$\phi'(r_\alpha) = -\frac{2}{(\alpha-1)r_\alpha} \phi(r_\alpha), \text{ and}$$

$$\phi^{\alpha-3}(r_\alpha) \left(2\phi^2(r_\alpha) + 4r_\alpha(\alpha-1)\phi(r_\alpha)\phi'(r_\alpha) + (\alpha-1)r_\alpha^2 \left((\alpha-2)(\phi'(r_\alpha))^2 + \phi(r_\alpha)\phi''(r_\alpha) \right) \right) \leq 0.$$

We first replace $\phi''(r_\alpha)$ by its value from $(L - E)$ and then $\phi'(r_\alpha)$, from the previous equality, to get

$$\phi^{\alpha-1}(r_\alpha) \left(-(\alpha - 1)\lambda^*(\alpha) + 2(n - 4) + 4\frac{\alpha - 2}{\alpha - 1} \right) \leq 0.$$

Simplifying, one gets the estimate.

Remark 3.2. — The last statement in Proposition 2 is also true for $\alpha \geq \frac{n+2}{n-2}$, with the same proof, provided that $\sup_{r \in \mathbb{R}_+} r^2 \phi^{\alpha-1}(r)$ is attained (see the next Proposition 6); this has been proved in [10], using sophisticated arguments.

LEMMA 3.3. — *Let us put $g(r) = r^2 \phi^{\alpha-1}(r)$, $r \in [0, r_0]$, there exists $\rho_0 \in]0, r_0[$ such that g is increasing on $[0, \rho_0]$ and decreasing on $[\rho_0, r_0]$.*

Proof. — Let ρ be an arbitrary positive constant with $\rho < r_0$, then, as we have already mentioned ψ_ρ is a solution of (P_γ^α) , where $\gamma = g(\rho)$. As $g'(r) = r\phi^{\alpha-2}(r)(2\phi(r) + (\alpha - 1)r\phi'(r))$, we infer that g is increasing on a maximal interval $I_0 \subset [0, r_0]$ with $0 \in I_0$.

Using Proposition 2, there exists $\rho_0 \in]0, r_0[$, such that $g(\rho_0) = \max_{r \in [0, r_0]} g(r) = \lambda^*(\alpha)$. This ρ_0 is unique, otherwise, if there exists $\lambda \in [0, r_0]$, such that $g(\lambda) = \max_{r \in [0, r_0]} g(r) = \lambda^*(\alpha)$, then ψ_{ρ_0} and ψ_λ are both solutions of the problem $(P_{\lambda^*(\alpha)}^\alpha)$. As ϕ is decreasing on $[0, r_0]$, we infer that $\psi_{\rho_0}(0) = \frac{1-\phi(\rho_0)}{\phi(\rho_0)} \neq \frac{1-\phi(\lambda)}{\phi(\lambda)} = \psi_\lambda(0)$. So we get two different solutions of the problem $(P_{\lambda^*(\alpha)}^\alpha)$. This leads to a contradiction (cf. [10]). As $g(r_0) = 0$, we infer that $I_0 \neq [0, r_0]$. Let us put $\delta = \sup I_0$. The function g can't be constant on a nontrivial interval $J \subset [\delta, r_0]$, for if $g(r) = c$ in J , then for every $\lambda \in J$, ψ_λ is a solution of (P_c^α) . As $\psi_{\lambda_1}(0) \neq \psi_{\lambda_2}(0)$, if $\lambda_1, \lambda_2 \in J$ and $\lambda_1 \neq \lambda_2$, we infer that the problem (P_c^α) admits an infinity of solutions. This leads again to a contradiction (cf. [10]).

So if g is not decreasing on $[\delta, r_0]$, then there exists β_1 and β_2 with $r_0 > \beta_2 > \beta_1 > \delta$, such that g is decreasing on $[\delta, \beta_1]$ and increasing on $[\beta_1, \beta_2]$. Let us put $c_0 = \min(g(\delta), g(\beta_2))$, then $c_0 > g(\beta_1)$. Let us choose $c \in]g(\beta_1), c_0[$, so the problem $g(t) = c$ admits at least three different solutions $\lambda_i \in]0, \beta_2[$, $1 \leq i \leq 3$. As $\psi_{\lambda_i}(0) \neq \psi_{\lambda_j}(0)$, if $i \neq j$, $1 \leq i, j \leq 3$, we obtain three solutions for the problem (P_c^α) . So we get a contradiction.

We conclude that g is increasing on $[0, \delta]$, decreasing on $[\delta, r_0]$ and $\delta = \rho_0$.

PROPOSITION 3.4. — *If $\lambda = \lambda^*(\alpha)$, there exists a unique $\rho_{\lambda^*(\alpha)} \in]0, r_0[$, such that*

$\lambda^*(\alpha) = (\rho_{\lambda^*(\alpha)})^2 \phi^{\alpha-1}(\rho_{\lambda^*(\alpha)})$ and the unique solution $u_{\lambda^*(\alpha)}$ of $(P_{\lambda^*(\alpha)}^\alpha)$ is

$$u_{\lambda^*(\alpha)}(r) = \frac{\phi(\rho_{\lambda^*(\alpha)}r) - \phi(\rho_{\lambda^*(\alpha)})}{\phi(\rho_{\lambda^*(\alpha)})} = \psi_{\rho_{\lambda^*(\alpha)}}(r), \quad \forall r \in [0, 1].$$

When $0 < \lambda < \lambda^*(\alpha)$, there exist exactly two constants r_λ and ρ_λ , such that $0 < r_\lambda < \rho_{\lambda^*(\alpha)} < \rho_\lambda < r_0$, $\lambda = r_\lambda^2 \phi^{\alpha-1}(r_\lambda) = \rho_\lambda^2 \phi^{\alpha-1}(\rho_\lambda)$ and the only two solutions of (P_λ^α) are

$$u_\lambda = \psi_{r_\lambda}, \quad v_\lambda = \psi_{\rho_\lambda};$$

the minimal one (cf. [2]) is u_λ , $\lim_{\lambda \rightarrow 0} u_\lambda = 0$ in $C^0(\overline{B_1})$ and $\lim_{\lambda \rightarrow 0} v_\lambda(r) = \infty$, $\forall r \in [0, 1[$.

Proof. — Using Proposition 2 and Lemma 1, one infers that the only solution of $(P_{\lambda^*(\alpha)}^\alpha)$ is ψ_{ρ_0} . We put $\rho_{\lambda^*(\alpha)} = \rho_0$. If $0 < \lambda < \lambda^*(\alpha)$, using the lemma again, we infer that $g(t) = \lambda$ admits exactly two solutions r_λ and ρ_λ , with $0 < r_\lambda < \rho_{\lambda^*(\alpha)} < \rho_\lambda < r_0$. Let us put $u_\lambda = \psi_{r_\lambda}$ and $v_\lambda = \psi_{\rho_\lambda}$, $u_\lambda(0) \neq v_\lambda(0)$. These two functions u_λ and v_λ are solutions of the the problem (P_λ^α) , which admits only two ones (cf. [10]).

As ϕ is decreasing on $[0, r_0]$, one can verify that $u_\lambda(0) < v_\lambda(0)$, so we infer that the minimal solution (cf. [2]) is u_λ .

As $\lambda = r_\lambda^2 \phi^{\alpha-1}(r_\lambda) = \rho_\lambda^2 \phi^{\alpha-1}(\rho_\lambda)$, $0 < r_\lambda < \rho_{\lambda^*(\alpha)} < \rho_\lambda < r_0$, we get $\lim_{\lambda \rightarrow 0} r_\lambda = 0$, $\lim_{\lambda \rightarrow 0} \rho_\lambda = r_0$, $\lim_{\lambda \rightarrow 0} u_\lambda(r) = \lim_{r_\lambda \rightarrow 0} \frac{\phi(r_\lambda r)}{\phi(r_\lambda)} - 1 = 0$, and $\lim_{\lambda \rightarrow 0} v_\lambda(r) = \lim_{\rho_\lambda \rightarrow r_0} \frac{\phi(\rho_\lambda r) - \phi(\rho_\lambda)}{\phi(\rho_\lambda)} = \phi(r_0 r) \left(\lim_{\rho_\lambda \rightarrow r_0} \frac{1}{\phi(\rho_\lambda)} \right) = \infty$, $\forall r \in [0, 1[$.

4. The Critical Sobolev Exponent Case

In this section, we suppose that $\alpha = \frac{n+2}{n-2}$ and $n \geq 3$.

Let us consider the following problem

$$(P^\alpha) \begin{cases} \Delta u + u^\alpha = 0, & \text{in } \mathbb{R}^n \\ u > 0, & \text{in } \mathbb{R}^n. \end{cases}$$

Remark 4.1. — Every radially symmetrical solution of (P^α) verifies $\lim_{r \rightarrow \infty} u(r) = 0$ (cf. [9]).

Following the method of Pohozaev in [14], the problem

$$(Q^\alpha) \begin{cases} u''(r) + \frac{n-1}{r} u'(r) + u^\alpha(r) = 0, & \forall r > 0 \\ u > 0, \quad u(0) = 1, \quad u'(0) = 0 \end{cases}$$

admits a solution ϕ .

LEMMA 4.2. — *Let u be a radially symmetrical regular solution of (P^α) , then*

$$u(r) = u(0)\phi\left(u(0)^{\frac{\alpha-1}{2}}r\right).$$

Proof. — This proof is immediate.

LEMMA 4.3. — *Let us put $g(r) = r^2\phi^{\alpha-1}(r)$, $r \in \mathbb{R}_+$, then there exists $r_0 > 0$, such that g is increasing on $[0, r_0]$, decreasing on $[r_0, \infty[$, with $\lim_{r \rightarrow \infty} g(r) = 0$.*

Proof. — As we have already mentioned, g is increasing near 0. Let us assume that g is nondecreasing on $[0, \infty[$, then we have two possibilities

$$\lim_{r \rightarrow \infty} g(r) = \infty \text{ or } \lim_{r \rightarrow \infty} g(r) = c, \quad 0 < c < \infty.$$

For every $\rho > 0$, ψ_ρ is a solution of (P_γ^α) , with $\gamma = \rho^2\phi^{\alpha-1}(\rho) = g(\rho)$. We infer (cf. [2], [10]) that $g(r) \leq \lambda^*(\alpha)$, $\forall r > 0$, so the first limit becomes impossible.

In the second case, we have two subcases: c is achieved or not.

If c is not achieved, then $\forall l$ such that $0 < l < c$, there exists $r_l > 0$ such that $g(r_l) = l$. One can verify that $\forall 0 < l < c$, the problem (P_l^α) admits the solution ψ_{r_l} , so we infer that $c \leq \lambda^*(\alpha)$. Let u be a radially symmetrical solution (cf. [2], [10] and [3]) of (P_c^α) . As in the proof of Proposition 2, one can verify that

$$u = \psi_\rho, \quad \rho = \sqrt{c}(1 + u(0))^{\frac{\alpha-1}{2}} \text{ and } \frac{1}{1 + u(0)} = \phi(\rho).$$

As $c = \rho^2\phi^{\alpha-1}(\rho) = g(\rho)$, we get a contradiction.

Let us suppose that c is achieved, as g is assumed to be nondecreasing, there exists r_0 such that $g(r) = c$, $\forall r \geq r_0$. Let us choose, an arbitrary constant $\rho > 0$ such that $\rho \geq r_0$. The function ψ_ρ is a solution of the problem (P_γ^α) , where $\gamma = \rho^2\phi^{\alpha-1}(\rho) = g(\rho) = c$, $\forall \rho \geq r_0$. This means that this problem, with such a γ , admits an infinity of solutions ψ_ρ ; this leads to a contradiction (cf. [2], [10]). So g is not nondecreasing on $[0, \infty[$. As g can't be constant on a nontrivial interval, we deduce that there exists positive constants r_1 and r_2 , such that $r_1 < r_2$, with g is increasing on $[0, r_1]$ and decreasing on a maximal interval $[r_1, r_2[$. Let us suppose that g increases again on $[r_2, r_3]$, with $r_2 < r_3$. If $\gamma \in]g(r_2), \min(g(r_1), g(r_3)) [$, then $g(r) = \gamma$ admits, at least, three roots, so the problem (P_γ^α) admits, at least, three solutions; this gives again a contradiction (cf. [10]).

Finally, we get the existence of $r_0 > 0$, such that g is increasing on $[0, r_0]$ and decreasing on $[r_0, \infty[$. As $g > 0$, we infer that $\lim_{r \rightarrow \infty} g(r) = c_0 \geq 0$. If $c_0 > 0$, then for every $c \in]0, c_0[$, there exists a unique $\rho_c \in \mathbb{R}_+$, verifying $g(\rho_c) = c$. As $c < \lambda^*(\alpha)$, the problem (P_c^α) admits exactly two solutions (cf. [10]). One of these two solutions is ψ_{ρ_c} . Let u_c be the other one, then, using Proposition 2 again, we get

$$u_c(r) = \psi_\gamma, \quad \gamma = c^{\frac{1}{2}} (1 + u_c(0))^{\frac{\alpha-1}{2}} = c^{\frac{1}{2}} \phi^{\frac{1-\alpha}{2}} \left(c^{\frac{1}{2}} (1 + u_c(0))^{\frac{\alpha-1}{2}} \right).$$

So we infer that $c = g(\gamma)$. As the two solutions are different, $\rho_c \neq \gamma$ and γ is another root of $g(r) = c$. This gives a contradiction and proves that necessarily $c = 0$. This ends the proof of the lemma.

PROPOSITION 4.4. — *Let us assume $\alpha = \frac{n+2}{n-2}$, $n \geq 3$, then*

$$\lambda^*(\alpha) = \max_{r \in]0, \infty[} g(r).$$

Proof. — Let $\gamma = g(\rho) = \rho^2 \phi^{\alpha-1}(\rho)$, $\rho \in \mathbb{R}_+^*$, we have seen that ψ_ρ is a solution of (P_γ^α) . So we infer that $g(\rho) \leq \lambda^*(\alpha)$, $\forall \rho \in \mathbb{R}_+$.

Let us suppose that

$$\max_{r \in]0, \infty[} g(r) < \lambda^*(\alpha)$$

and let u be the unique solution (cf. [10]) of $(P_{\lambda^*(\alpha)}^\alpha)$. As in the proof of Proposition 2, we get that $u = \psi_\rho$ and $\lambda^*(\alpha) = g(\rho)$. This gives a contradiction.

PROPOSITION 4.5. — *We have $\lambda^*(\alpha) = \frac{n(n-2)}{4}$. There exists a unique $r_{\lambda^*(\alpha)} = \sqrt{n(n-2)}$, such that $\lambda^*(\alpha) = r_{\lambda^*(\alpha)}^2 \phi^{\alpha-1}(r_{\lambda^*(\alpha)})$ and a unique solution of $(P_{\lambda^*(\alpha)}^\alpha)$*

$$u_{\lambda^*(\alpha)} = \psi_{r_{\lambda^*(\alpha)}}.$$

If $0 < \lambda < \lambda^(\alpha)$, there exist exactly two constants*

$$r_\lambda = \frac{\sqrt{1 - \frac{2\lambda}{n(n-2)}} - \sqrt{1 - \frac{4\lambda}{n(n-2)}}}{(n(n-2))^{-1} \sqrt{2\lambda}} \quad \text{and} \quad \rho_\lambda = \frac{\sqrt{1 - \frac{2\lambda}{n(n-2)}} + \sqrt{1 - \frac{4\lambda}{n(n-2)}}}{(n(n-2))^{-1} \sqrt{2\lambda}}$$

such that $0 < r_\lambda < r_{\lambda^(\alpha)} < \rho_\lambda$, $\lambda = g(r_\lambda) = g(\rho_\lambda)$ and the only two solutions of (P_λ^α) are*

$$u_\lambda = \psi_{r_\lambda} \quad \text{and} \quad v_\lambda = \psi_{\rho_\lambda},$$

the minimal one (cf. [2]) is u_λ ; $\lim_{\lambda \rightarrow 0} u_\lambda = 0$, in $C^0(\overline{B_1})$ and $\lim_{\lambda \rightarrow 0} v_\lambda(r) = r^{2-n} - 1$, $\forall r \in]0, 1]$.

Proof. — One can use Lemma 3 to get the existence (and the uniqueness) of $r_{\lambda^*(\alpha)} = r_0, r_\lambda$ and ρ_λ . It is then easy to verify that $\psi_{r_{\lambda^*(\alpha)}}$ is a solution of $(P_{\lambda^*(\alpha)}^\alpha)$, $u_\lambda = \psi_{r_\lambda}$ and $v_\lambda = \psi_{\rho_\lambda}$ are solutions of (P_λ^α) . The problem (P_λ^α) admits only two solutions (cf. [10]), as ϕ is decreasing on \mathbb{R}_+^* , one can verify that $u_\lambda(0) < v_\lambda(0)$, so $u_\lambda \neq v_\lambda$. We conclude that u_λ and v_λ are the only solutions of (P_λ^α) and the minimal one (cf. [2]) is u_λ .

Let us compute the constants $r_{\lambda^*(\alpha)}, r_\lambda$ and ρ_λ .

It is well known (cf. [13]) that, if $\alpha = \frac{n+2}{n-2}$, the problem (Q^α) admits the continuum of spherically symmetrical "instantons"

$$u_\gamma(r) = \gamma^{\frac{n-2}{2}} (n(n-2))^{\frac{n-2}{4}} (\gamma^2 + r^2)^{\frac{2-n}{2}}, \quad \gamma > 0.$$

Let us fix $\gamma > 0$, so $u_\gamma(0) = \gamma^{\frac{2-n}{2}} (n(n-2))^{\frac{n-2}{4}}$. Using Lemma 2, we get the expression of the Lane-Emden function

$$\phi(r) = \frac{1}{u_\gamma(0)} u_\gamma \left(u_\gamma(0)^{\frac{-2}{n-2}} r \right) = \left(1 + \frac{r^2}{n(n-2)} \right)^{\frac{2-n}{2}}.$$

As $\alpha - 1 = \frac{n+2}{n-2} - 1 = \frac{4}{n-2}$, we infer that

$$g(r) = r^2 \phi^{\alpha-1}(r) = r^2 \left(1 + \frac{r^2}{n(n-2)} \right)^{-2}.$$

Using Proposition 4, a direct calculation gives

$$\begin{aligned} \lambda^*(\alpha) &= \max_{r>0} r^2 \left(1 + \frac{r^2}{n(n-2)} \right)^{-2} \\ &= r^2 \left(1 + \frac{r^2}{n(n-2)} \right)^{-2} \Big|_{r=r_{\lambda^*(\alpha)} = \sqrt{n(n-2)}} = \frac{n(n-2)}{4}. \end{aligned}$$

In [7], the previous constant has been computed, using the Pohozaev Identity. If $0 < \lambda < \lambda^*(\alpha)$, the equation $g(r) = \lambda$ admits two positive roots

$$r_\lambda = \frac{\sqrt{1 - \frac{2\lambda}{n(n-2)} - \sqrt{1 - \frac{4\lambda}{n(n-2)}}}}{(n(n-2))^{-1} \sqrt{2\lambda}} \quad \text{and} \quad \rho_\lambda = \frac{\sqrt{1 - \frac{2\lambda}{n(n-2)} + \sqrt{1 - \frac{4\lambda}{n(n-2)}}}}{(n(n-2))^{-1} \sqrt{2\lambda}}.$$

This gives us $u_\lambda = \psi_{r_\lambda}$ and $v_\lambda = \psi_{\rho_\lambda}$; as $r_\lambda < \rho_\lambda$, we get $u_\lambda(0) < v_\lambda(0)$, so u_λ is the minimal solution.

As $\lambda = r_\lambda^2 \phi^{\alpha-1}(r_\lambda) = \rho_\lambda^2 \phi^{\alpha-1}(\rho_\lambda)$, $0 < r_\lambda < r_{\lambda^*}(\alpha) < \rho_\lambda < \infty$, one can verify that $\lim_{\lambda \rightarrow 0} r_\lambda = 0$, $\lim_{\lambda \rightarrow 0} \rho_\lambda = \infty$, $\lim_{\lambda \rightarrow 0} u_\lambda = 0$, in $C^0(\overline{B_1})$ and $\lim_{\lambda \rightarrow 0} v_\lambda(0) = \lim_{\rho_\lambda \rightarrow \infty} \frac{\phi(\rho_\lambda r)}{\phi(\rho_\lambda)} - 1 = r^{2-n} - 1$, $\forall r \in]0, 1]$.

5. The Supercritical Case

We consider here the case $\alpha > \frac{n+2}{n-2}$, $n \geq 3$. Let us put

$$f(\alpha) = \frac{4\alpha}{\alpha-1} + 4\sqrt{\frac{\alpha}{\alpha-1}}, \quad \forall \alpha > 1.$$

Let's first detail a condition, $f(\alpha) > n - 2$, used in [10].

LEMMA 5.1. — *If $(3 \leq n \leq 10$ and $\alpha > \frac{n+2}{n-2}$) or $(n > 10$ and $\frac{n+2}{n-2} < \alpha < \frac{n-2\sqrt{n-1}}{n-2\sqrt{n-1}-4})$, then $f(\alpha) > n - 2$. If $n > 10$ and $\frac{n-2\sqrt{n-1}}{n-2\sqrt{n-1}-4} \leq \alpha$, then $f(\alpha) \leq n - 2$.*

Proof. — Let us put $p(t) = 4t^2 + 4t$ and $u = \sqrt{\frac{\alpha}{\alpha-1}}$, so we get $f(\alpha) = p(u)$. The only positive root of $p(t) = n - 2$, is $t_0 = \frac{\sqrt{n-1}-1}{2}$ and the equation $u = \frac{\sqrt{n-1}-1}{2}$ has the only solution $\alpha_0 = \frac{n-2\sqrt{n-1}}{n-2\sqrt{n-1}-4}$. But $\alpha_0 > 0$, if and only if $n > 10$.

For every $\alpha > \frac{n+2}{n-2}$, we have $\alpha > 1$ so we get $\sqrt{\frac{\alpha}{\alpha-1}} > 1 > \frac{\sqrt{n-1}-1}{2}$, if $3 \leq n \leq 10$. We infer that $f(\alpha) > n - 2$, if $3 \leq n \leq 10$.

If $n > 10$, we have $\alpha_0 > \frac{n+2}{n-2} > 1$, one can verify that if $\frac{n+2}{n-2} < \alpha < \alpha_0$, then $f(\alpha) > n - 2$ and $f(\alpha) \leq n - 2$, if $\alpha \geq \alpha_0$.

PROPOSITION 5.2. — *Let us put $\lambda_s = \frac{2}{(\alpha-1)^2}(\alpha(n-2) - n)$. If $(3 \leq n \leq 10$ and $\frac{n+2}{n-2} < \alpha)$ or $(n > 10$ and $\frac{n+2}{n-2} < \alpha < \frac{n-2\sqrt{n-1}}{n-2\sqrt{n-1}-4})$ then*

$$\lambda^*(\alpha) = \max_{\mathbb{R}_+^*} g(r), \quad \lambda^*(\alpha) > \lambda_s \text{ and } \phi(r) \sim \lambda_s^{\frac{1}{\alpha-1}} r^{\frac{2}{1-\alpha}}, \text{ as } r \rightarrow \infty.$$

If (ρ_i) is an increasing sequence of positive reals, such that (ψ_{ρ_i}) are solutions of $(P_{\lambda_s}^\alpha)$ and $\lim_{i \rightarrow \infty} \rho_i = \infty$, then $\lim_{i \rightarrow \infty} \psi_{\rho_i}(r) = \lambda_s^{\frac{1}{\alpha-1}}(r^{\frac{2}{1-\alpha}} - 1)$, $\forall r \in]0, 1]$.

If $n > 10$ and $\frac{n-2\sqrt{n-1}}{n-2\sqrt{n-1}-4} \leq \alpha$ then

$$\lambda^*(\alpha) = \sup_{\mathbb{R}_+^*} g(r) = \lambda_s \text{ and } \phi(r) \sim \lambda_s^{\frac{1}{\alpha-1}} r^{\frac{2}{1-\alpha}}, \text{ as } r \rightarrow \infty.$$

If (λ_i) is an increasing positive sequence such that $\lim_{i \rightarrow \infty} \lambda_i = \lambda_s$ and $\forall i$, w_i is the unique solution of $(P_{\lambda_i}^\alpha)$, then

$$\lim_{i \rightarrow \infty} w_i(r) = \lambda_s^{\frac{1}{\alpha-1}} (r^{\frac{2}{1-\alpha}} - 1), \forall r \in]0, 1].$$

Proof. — As in the proof of Proposition 4, one can verify that $\lambda^*(\alpha) = \sup_{\mathbb{R}_+^*} g(r)$, where $g(r) = r^2 \phi^{\alpha-1}(r)$.

If $(3 \leq n \leq 10 \text{ and } \frac{n+2}{n-2} < \alpha)$ or $(n > 10 \text{ and } \frac{n+2}{n-2} < \alpha < \frac{n-2\sqrt{n-1}}{n-2\sqrt{n-1}-4})$, using Lemma 4, we get $f(\alpha) > n - 2$. So we can use Theorem 1 in [10] to infer that $\lambda^*(\alpha) > \lambda_s$, $(P_{\lambda^*(\alpha)}^\alpha)$ admits a unique solution and $(P_{\lambda_s}^\alpha)$ admits an infinity of solutions. Using the unique solution $u_{\lambda^*(\alpha)}$ of $(P_{\lambda^*(\alpha)}^\alpha)$, one can deduce from Proposition 1 that $u_{\lambda^*(\alpha)} = \psi_\rho$, where $\rho \in \mathbb{R}_+^*$ and $g(\rho) = \lambda^*(\alpha)$. We conclude that the supremum is achieved and $\lambda^*(\alpha) = \max_{\mathbb{R}_+^*} g(r)$.

Let us suppose that

$$a = \liminf_{r \rightarrow \infty} g(r) < A = \limsup_{r \rightarrow \infty} g(r).$$

For every $\lambda \in]a, A[$, the equation $g(r) = \lambda$ admits a sequence of roots (r_i) , with $\lim_{i \rightarrow \infty} r_i = \infty$. As for every i , ψ_{r_i} is a solution of (P_λ^α) , we get an infinity of solutions for this problem; but an infinity of solutions exists only when $\lambda = \lambda_s$ (cf. [10]). We get a contradiction and infer that

$$a = A = \lambda_s = \lim_{r \rightarrow \infty} g(r), \text{ so } \phi(r) \sim \lambda_s^{\frac{1}{\alpha-1}} r^{\frac{2}{1-\alpha}}, \text{ as } r \rightarrow \infty.$$

If (ρ_i) is an increasing sequence of positive constants, such that (ψ_{ρ_i}) are solutions of $(P_{\lambda_s}^\alpha)$ and $\lim_{i \rightarrow \infty} \rho_i = \infty$, then one can use the previous asymptotic behavior of ϕ to get $\lim_{i \rightarrow \infty} \psi_{\rho_i}(r) = \lambda_s^{\frac{1}{\alpha-1}} (r^{\frac{2}{1-\alpha}} - 1)$, $\forall r \in]0, 1]$.

If $n > 10$ and $\frac{n-2\sqrt{n-1}}{n-2\sqrt{n-1}-4} \leq \alpha$, we get from Lemma 4 that $f(\alpha) \leq n - 2$. Using [10] again, we infer that $\lambda^*(\alpha) = \lambda_s$, $(P_{\lambda_s}^\alpha)$ admits a unique solution for every $\lambda \in]0, \lambda^*(\alpha)[$. As the function g is increasing near $r = 0$, we infer that g is increasing on \mathbb{R}_+^* . For, on one hand, if g decreases on a nontrivial open interval $I \subset \mathbb{R}_+^*$, then the equation $g(r) = \lambda$ admits at least two roots $r_1 < r_2$, if $\lambda \in]\min_I g(r), \max_I g(r)[$. As ψ_{r_1} and ψ_{r_2} are solutions of (P_λ^α) ,

with $\psi_{r_1}(0) \neq \psi_{r_2}(0)$, this violates the uniqueness result of [10]. On another hand, the function g can't be constant on a nontrivial interval, otherwise we get an infinity of solutions for some λ . One can then see that

$$\lim_{r \rightarrow \infty} g(r) = \sup_{\mathbb{R}_+^*} g(r) = \lambda^*(\alpha); \quad \lambda^*(\alpha) = \lambda_s \text{ (cf. [10])}.$$

So $\phi(r) \sim \lambda_s^{\frac{1}{\alpha-1}} r^{\frac{2}{1-\alpha}}$, as $r \rightarrow \infty$.

Using this asymptotic behavior, one can show the last statement of the proposition.

Let us put

$$(Q_\lambda^\alpha) \begin{cases} \Delta u + \lambda(1+u)^\alpha = 0, \text{ in } B_{r_0} \\ u > 0, \text{ in } B_{r_0} \\ u = 0, \text{ on } \partial B_{r_0} \end{cases}$$

where $B_{r_0} = \{x \in \mathbb{R}^n, \|x\| < r_0\}$. For every solution u of (Q_λ^α) , we put $v(r) = u(r_0 r)$ for every $r \in [0, 1]$. Let $\lambda_{r_0}^*(\alpha)$, be the maximal eigenvalue of (Q_λ^α) .

LEMMA 5.3. — *A function u is a solution of (Q_λ^α) , if and only if v is a solution of $(P_{r_0^2 \lambda}^\alpha)$. In particular, we get $\lambda_{r_0}^*(\alpha) = r_0^2 \lambda^*(\alpha)$.*

Proof. — The proof is easy.

Remark 5.4. — According to the previous lemma, the results obtained here for (P_λ^α) (on the unit ball B_1), can be easily stated for (Q_λ^α) (on any ball B_{r_0}).

6. Appendix

Let S_k^i be the set of all the $(k-i)$ -selections of $\{1, \dots, i\}$ and $s(j)$ the multiplicity of the element j , $1 \leq j \leq i$. If u is a analytical solution of (P_λ^α) , with $u(r) = \sum_{k=0}^\infty a_k r^k$ near $r = 0$, r_0 the convergence radius of this series, then

PROPOSITION 6.1. —

$$\forall k \geq 0, \quad a_{2k+1} = 0, \quad a_2 = \frac{\lambda}{n-2} (1+a_0)^\alpha \left(\frac{1}{n} - \frac{1}{2} \right)$$

$$\text{and } \forall k > 1, \quad a_{2k} = \frac{\lambda}{n-2} \left(\frac{1}{2k+n-2} - \frac{1}{2k} \right) \times$$

$$\sum_{i=1}^{k-1} (1+a_0)^{\alpha-i} \frac{1}{i!} \prod_{p=0}^{i-1} (\alpha-p) \sum_{s \in S_{k-1}^i} \prod_{j=1}^i a_{2(1+s(j))}.$$

Proof. — Let us choose $0 < r \leq \rho < r_0$, by standard integrations, we get

$$u(r) - u(\rho) = \frac{\lambda}{n-2} \times$$

$$\left((r^{2-n} - \rho^{2-n}) \int_0^r t^{n-1} (1+u(t))^\alpha dt + \int_r^\rho (t - \rho^{2-n} t^{n-1}) (1+u(t))^\alpha dt \right).$$

Let us point out that

$$\begin{aligned} (1+u(r))^\alpha &= (1+u(0) - u(0) + u(r))^\alpha \\ &= (1+u(0))^\alpha \left(1 + \frac{u(r) - u(0)}{1+u(0)} \right)^\alpha = (1+a_0)^\alpha \left(1 + \sum_{i=1}^\infty \frac{a_i}{1+a_0} r^i \right)^\alpha, \quad u(0) = a_0. \end{aligned}$$

By the Maximum Principle, we have $\forall r \in]0, 1[$, $0 < u(r) < u(0)$, so we get

$$\left| \frac{u(0) - u(r)}{1+u(0)} \right| < 1, \quad \forall r \in [0, 1],$$

we infer that

$$(1+u(r))^\alpha = (1+a_0)^\alpha \left(1 + \sum_{j=1}^\infty \frac{\alpha(\alpha-1)\dots(\alpha-j+1)}{j!} \left(\sum_{i=1}^\infty \frac{a_i}{1+a_0} r^i \right)^j \right).$$

All these series are uniformly convergent on $[0, \rho]$. If we put

$(1+u(r))^\alpha = \sum_{j=0}^\infty c_j r^j$, we get

$$\begin{aligned} u(r) &= \frac{\lambda}{n-2} \left((r^{2-n} - \rho^{2-n}) \int_0^r t^{n-1} \sum_{j=0}^\infty c_j t^j dt + \int_r^\rho (t - \rho^{2-n} t^{n-1}) \sum_{j=0}^\infty c_j t^j dt \right) \\ &= \frac{\lambda}{n-2} \left(\sum_{j=0}^\infty c_j \frac{r^{2+j}}{j+n} - \sum_{j=0}^\infty c_j \frac{\rho^{2-n} r^{j+n}}{j+n} + \sum_{j=0}^\infty c_j \frac{\rho^{j+2}}{j+2} - \sum_{j=0}^\infty c_j \frac{\rho^{j+2}}{j+n} \right) \\ &\quad + \frac{\lambda}{n-2} \left(-\sum_{j=0}^\infty c_j \frac{r^{j+2}}{j+2} + \sum_{j=0}^\infty c_j \frac{\rho^{2-n} r^{j+n}}{j+n} \right) \\ &= \frac{\lambda}{n-2} \left(\sum_{j=2}^\infty c_{j-2} \frac{r^j}{j+n-2} + \sum_{j=0}^\infty c_j \frac{\rho^{j+2}}{j+2} - \sum_{j=0}^\infty c_j \frac{\rho^{j+2}}{j+n} - \sum_{j=2}^\infty c_{j-2} \frac{r^j}{j} \right). \end{aligned}$$

We finally obtain

$$(2) \quad u(r) = \frac{\lambda}{n-2} \left(\sum_{j=2}^\infty c_{j-2} \left(\frac{1}{j+n-2} - \frac{1}{j} \right) r^j + \sum_{j=0}^\infty c_j \rho^{j+2} \left(\frac{1}{j+2} - \frac{1}{j+n} \right) \right).$$

Using the previous identity, we obtain

$$a_1 = 0, \quad \forall k > 1, \quad a_k = \frac{\lambda}{n-2} \left(\frac{1}{k+n-2} - \frac{1}{k} \right) c_{k-2}.$$

Using (1), we get

$$c_0 = (1 + a_0)^\alpha, \quad c_1 = \alpha(1 + a_0)^{\alpha-1} a_1 = 0$$

and

$$\begin{aligned} \forall k > 1, \quad c_k &= (1 + a_0)^\alpha \sum_{j=1}^k \frac{1}{j!} \prod_{p=0}^{j-1} (\alpha - p) \frac{1}{(1 + a_0)^j} \sum_{s \in S_k^j} \prod_{i=1}^j a_{1+s(i)} \\ &= \sum_{j=1}^k \frac{1}{j!} \prod_{p=0}^{j-1} (\alpha - p) (1 + a_0)^{\alpha-j} \sum_{s \in S_k^j} \prod_{i=1}^j a_{1+s(i)}. \end{aligned}$$

Using the previous relation and the fact that $a_1 = 0$, one can verify (by induction) that $a_{2k+1} = 0, \forall k > 0$. We then obtain from (2) and the expression of c_k

$$\begin{aligned} a_{2k} &= \frac{\lambda}{n-2} \left(\frac{1}{2k+n-2} - \frac{1}{2k} \right) c_{2k-2} \\ &= \frac{\lambda}{n-2} \left(\frac{1}{2k+n-2} - \frac{1}{2k} \right) \sum_{j=1}^{k-1} \frac{1}{j!} \prod_{p=0}^{j-1} (\alpha - p) (1 + a_0)^{\alpha-j} \sum_{s \in S_{k-1}^j} \prod_{i=1}^j a_{2(1+s(i))}. \end{aligned}$$

$$\forall j \in [1, k-1], \quad \text{Card}(S_{k-1}^j) = C_{k-2}^{j-1}.$$

Let us put

$$d_2 = \frac{1}{2n} \quad \text{and} \quad \forall k > 1,$$

$$d_{2k} = \frac{1}{(2k+n-2)(2k)} \sum_{i=1}^{k-1} \frac{1}{i!} \prod_{p=0}^{i-1} (\alpha - p) \sum_{s \in S_{k-1}^i} \prod_{j=1}^i d_{2(1+s(j))},$$

then

$$\text{LEMMA 6.2.} \quad - a_{2k} = (-1)^k \lambda^k (1 + a_0)^{k(\alpha-1)+1} d_{2k}, \quad \forall k > 1.$$

Proof. —

$$\begin{aligned} a_4 &= \frac{\alpha \lambda^2}{(n-2)^2} = (1 + a_0)^{2\alpha-1} \left(\frac{1}{n+2} - \frac{1}{4} \right) \left(\frac{1}{n} - \frac{1}{2} \right) \\ &= \lambda^2 (1 + a_0)^{2\alpha-1} \frac{1}{4(n+2)} \frac{\alpha}{2n} = \lambda^2 (1 + a_0)^{2(\alpha-1)+1} \frac{1}{4(n+2)} \frac{\alpha}{2n}. \end{aligned}$$

$$\begin{aligned} d_4 &= \frac{1}{4(n+2)} \sum_{i=1}^1 \frac{1}{i!} \prod_{p=0}^{i-1} (\alpha - p) \sum_{s \in S_1^i} \prod_{j=1}^i d_{2(1+s(j))} \\ &= \frac{\alpha}{4(n+2)} d_2 = \frac{1}{4(n+2)} \frac{\alpha}{2n}, \end{aligned}$$

so we infer that the formula is true for $k = 2$. Let us suppose it true for every j , such that $2 \leq j \leq k$. From Proposition 7, we have

$$\begin{aligned} & a_{2(k+1)} \\ = & \frac{\lambda}{n-2} \left(\frac{1}{2k+n} - \frac{1}{2(k+1)} \right) \sum_{j=1}^k \frac{1}{j!} \prod_{p=0}^{j-1} (\alpha-p) (1+a_0)^{\alpha-j} \sum_{s \in S_k^j} \prod_{i=1}^j a_{2(1+s(i))} \\ = & \frac{-\lambda}{(2(k+1)+n-2)(2(k+1))} \sum_{j=1}^k \frac{1}{j!} \prod_{p=0}^{j-1} (\alpha-p) (1+a_0)^{\alpha-j} \sum_{s \in S_k^j} \prod_{i=1}^j a_{2(1+s(i))}. \end{aligned}$$

$\forall j \in [1, k], \forall s \in S_k^j, \text{ if } i \in [1, j], \text{ then } 1 \leq 1+s(i) \leq k,$

so one can use the hypothesis to get $\forall i \in [1, j]$,

$$a_{2(1+s(i))} = (-1)^{1+s(i)} \lambda^{1+s(i)} (1+a_0)^{(s(i)+1)(\alpha-1)+1} d_{2(1+s(i))}.$$

We then obtain

$$\begin{aligned} & \prod_{i=1}^j a_{2(1+s(i))} \\ = & (-1)^{\sum_{i=1}^j (1+s(i))} \lambda^{\sum_{i=1}^j (1+s(i))} (1+a_0)^{\sum_{i=1}^j \{(\alpha-1)(s(i)+1)+1\}} \prod_{i=1}^j d_{2(1+s(i))} \\ = & (-1)^{j+\sum_{i=1}^j s(i)} \lambda^{j+\sum_{i=1}^j s(i)} (1+a_0)^{\alpha j + (\alpha-1)\sum_{i=1}^j s(i)} \prod_{i=1}^j d_{2(1+s(i))}. \end{aligned}$$

But for every $s \in S_k^j$, we have $\sum_{i=1}^j s(i) = k-j$.

We infer that

$$\begin{aligned} \prod_{i=1}^j a_{2(1+s(i))} &= (-1)^k \lambda^k (1+a_0)^{\alpha j + (\alpha-1)(k-j)} \prod_{i=1}^j d_{2(1+s(i))} \\ &= (-1)^k \lambda^k (1+a_0)^{(\alpha-1)k+j} \prod_{i=1}^j d_{2(1+s(i))}. \end{aligned}$$

Substituting in the expression of $a_{2(k+1)}$, we obtain

$$\begin{aligned} a_{2(k+1)} &= (-1)^{k+1} \lambda^{k+1} (1+a_0)^{k(\alpha-1)+\alpha} \frac{1}{(2(k+1)+n-2)(2(k+1))} \times \\ & \quad \sum_{j=1}^k \frac{1}{j!} \prod_{p=0}^{j-1} (\alpha-p) \sum_{s \in S_k^j} \prod_{i=1}^j d_{2(1+s(i))} \\ &= (-1)^{k+1} \lambda^{k+1} (1+a_0)^{(k+1)(\alpha-1)+1} \frac{1}{(2(k+1)+n-2)(2(k+1))} \times \\ & \quad \sum_{j=1}^k \frac{1}{j!} \prod_{p=0}^{j-1} (\alpha-p) \sum_{s \in S_k^j} \prod_{i=1}^j d_{2(1+s(i))}. \end{aligned}$$

$$= (-1)^{k+1} \lambda^{k+1} (1+a_0)^{(k+1)(\alpha-1)+1} d_{2(k+1)}.$$

Let us compute the first terms of the Lane-Emden function,
 $\phi(r) = \sum_{i=0}^{\infty} a_{2i} r^{2i}$, near $r = 0$, where $a_0 = 1$, and
 $a_{2i} = (-1)^i 2^{i(\alpha-1)+1} d_{2i}$, $\forall i > 1$.

$$\begin{aligned}
 d_0 &= 1; \quad d_2 = \frac{1}{2n}; \quad d_4 = \frac{1}{4(n+2)} \alpha d_2 = \frac{\alpha}{(2n)(4(n+2))}; \\
 d_6 &= \frac{1}{6(n+4)} \left(\alpha d_4 + \frac{1}{2} \alpha(\alpha-1) d_2^2 \right) = \frac{1}{6(n+4)} \left\{ \frac{\alpha^2}{(2n)(4(n+2))} + \frac{\alpha(\alpha-1)}{2(2n)^2} \right\}; \\
 d_8 &= \frac{1}{8(n+6)} \left(\alpha d_6 + \alpha(\alpha-1) d_4 d_2 + \frac{\alpha(\alpha-1)(\alpha-2)}{6} d_2^3 \right) \\
 &= \frac{1}{8(n+6)} \left\{ \frac{\alpha^3}{(2n)(4(n+2))(6(n+4))} + \frac{\alpha^2(\alpha-1)}{2(2n)^2(6(n+4))} + \frac{\alpha^2(\alpha-1)}{(2n)^2(4(n+2))} \right. \\
 &\quad \left. + \frac{\alpha(\alpha-1)(\alpha-2)}{6(2n)^3} \right\}; \\
 d_{10} &= \frac{1}{10(n+8)} \left\{ \alpha d_8 + \frac{\alpha(\alpha-1)}{2} (2d_2 d_6 + d_4^2) + 3 \frac{\alpha(\alpha-1)(\alpha-2)}{6} d_2^2 d_4 + \right. \\
 &\quad \left. \frac{\alpha(\alpha-1)(\alpha-2)(\alpha-3)}{24} d_2^4 \right\} \\
 &= \frac{1}{10(n+8)} \left\{ \frac{\alpha^4}{(2n)(4(n+2))(6(n+4))(8(n+6))} + \frac{\alpha^3(\alpha-1)}{2(2n)^2(6(n+4))(8(n+6))} \right. \\
 &\quad + \frac{\alpha^3(\alpha-1)}{(2n)^2(4(n+2))(8(n+6))} + \frac{\alpha^2(\alpha-1)(\alpha-2)}{6(2n)^3(8(n+6))} + \frac{\alpha^3(\alpha-1)}{(2n)^2(4(n+2))(6(n+4))} \\
 &\quad + \frac{\alpha^2(\alpha-1)^2}{2(2n)^3(6(n+4))} + \frac{\alpha^3(\alpha-1)}{2(2n)^2(4(n+2))^2} + \frac{\alpha^2(\alpha-1)(\alpha-2)}{2(2n)^3(4(n+2))} \\
 &\quad \left. + \frac{\alpha(\alpha-1)(\alpha-2)(\alpha-3)}{24(2n)^4} \right\}.
 \end{aligned}$$

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