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UNIQUENESS OF SOLUTIONS FOR THE BOUNDARY VALUE PROBLEM OF CERTAIN NONLINEAR ELLIPTIC OPERATORS VIA p-HARMONIC BOUNDARY

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Abstract. We prove the uniqueness of solutions for the boundary value problem of certain nonlinear elliptic operators in the setting: Given any continuous function f on the p-harmonic boundary of a complete Riemannian manifold, there exists a unique solution of certain nonlinear elliptic operators, which is a limit of a sequence of solutions of the operators with finite energy in the sense of supremum norm, on the manifold taking the same boundary value at each p-harmonic boundary as that of f.

1. Introduction

In this paper, we consider the boundary value problem of certain nonlinear elliptic operators on a complete Riemannian manifold. The behavior of energy finite solution of certain nonlinear elliptic operators (of type p) depends on the value of the solution on the p-harmonic boundary of the manifold. This is well understood in the case of the Laplacian which is of type $p = 2$. In [3, Theorem 1], the present author proved that in the case when the p-harmonic boundary of a complete Riemannian manifold has finite cardinality, the behavior of the solution of certain nonlinear elliptic operators is completely determined by the value of the solution on the p-harmonic boundary of the manifold. Later, in general case, he [4, Theorem 1] proved the existence of the solution for the boundary value problem of certain nonlinear elliptic operators via the p-harmonic boundary of a complete Riemannian manifold. In this paper, we will prove the uniqueness of the solution for the boundary value problem in the following setting: Let M be an n-dimensional complete Riemannian manifold and Ω be an open subset of M. Let $W^{1,p}(\Omega)$ be the Sobolev space of all

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functions u in $L^p(\Omega)$ whose distributional gradient ∇u also belongs to $L^p(\Omega)$, where p is a constant such that $1 < p < \infty$. We equip $W^{1,p}(\Omega)$ with the norm $||u||_{1,p} = ||u||_p + ||\nabla u||_p$. We denote by $W_0^{1,p}(\Omega)$ the closure of $C_0^\infty(\Omega)$ in $W^{1,p}(\Omega)$.

We consider functionals associated with $\mathbf{F} : T\Omega \to \mathbb{R}$, where

($A1$) the mapping $\mathbf{F}_x = \mathbf{F}|_{T_xM} : T_xM \to \mathbb{R}$ is strictly convex and differentiable for all x in Ω, and the mapping $x \mapsto \mathbf{F}_x(\xi)$ is measurable whenever ξ is;

($A2$) for a constant $1 < p < \infty$, there exist constants $0 < C_1 \le C_2 < \infty$ such that
$$C_1|\xi|^p \le \mathbf{F}_x(\xi) \le C_2|\xi|^p$$
for all $x \in \Omega$ and $\xi \in T_xM$.

($A3$) in case $2 \le p < \infty$,
$$\mathbf{F}_x\Big(\frac{\xi+\xi'}{2}\Big) + \mathbf{F}_x\Big(\frac{\xi-\xi'}{2}\Big) \le \frac{1}{2}(\mathbf{F}_x(\xi) + \mathbf{F}_x(\xi')),$$
in case $1 < p \le 2$,
$$\mathbf{F}_x\Big(\frac{\xi+\xi'}{2}\Big)^{\tilde p} + \mathbf{F}_x\Big(\frac{\xi-\xi'}{2}\Big)^{\tilde p} \le \Big(\frac{1}{2}(\mathbf{F}_x(\xi) + \mathbf{F}_x(\xi'))\Big)^{\tilde p},$$
where $\xi, \xi' \in T_xM$ and $\tilde p = 1/(p-1)$;

($A4$) for all $\lambda \in \mathbb{R} \setminus \{0\}$,
$$\mathcal{A}_x(\lambda\xi) = \lambda|\lambda|^{p-2}\mathcal{A}_x(\xi),$$
where $\mathcal{A}_x(\xi) = (\mathcal{A}_x^1(\xi), \mathcal{A}_x^2(\xi), \dots, \mathcal{A}_x^n(\xi))$ is defined by $\mathcal{A}_x^i(\xi) = \frac{\partial}{\partial \xi^i} F_x(\xi)$ for $i = 1, 2, \dots, n$.

Using the Clarkson inequality, the condition ($A3$) holds in the typical case $\mathbf{F}(\xi) = \frac{1}{p}|\xi|^p$, i.e., the p-harmonic case. (See [2, Section 15].)

A function u in $W^{1,p}_{\mathrm{loc}}(\Omega)$ is a solution of the equation

$$-\mathrm{div}\mathcal{A}_x(\nabla u) = 0 \tag{1}$$

in Ω if
$$\int_\Omega \langle \mathcal{A}_x(\nabla u), \nabla\phi\rangle = 0$$
for any ϕ in $C_0^\infty(\Omega)$. We say that a function u is $\mathcal{A}$-harmonic (of type p) if u is a continuous solution of (1). In a typical case $\mathcal{A}_x(\xi) = \xi|\xi|^{p-2}$, $\mathcal{A}$-harmonic functions are called p-harmonic and, in particular, if $p = 2$, then we obtain harmonic functions. Suppose that E is a measurable set and that $u \in W^{1,p}_{\mathrm{loc}}(\Omega)$ for an open neighborhood Ω of E. Then the variational integral
$$\mathbf{J}(u, E) = \int_E \mathbf{F}_x(\nabla u)$$
is well defined. Given $f \in W^{1,p}(\Omega)$, each $\mathcal{A}$-harmonic function u with $u - f \in W_0^{1,p}(\Omega)$ minimizes the energy functional $\mathbf{J}(v, \Omega)$ on the set $\{v \in W^{1,p}(\Omega) :$

$v - f \in W_0^{1,p}(\Omega)\}$. (See [5, Theorem 2.96].) We say that u is an energy finite $\mathcal{A}$-harmonic function if u is an $\mathcal{A}$-harmonic function with $\mathbf{J}(u, M) < \infty$.

In the above setting, we prove the uniqueness of solutions for the boundary value problem of the nonlinear elliptic operator on a complete Riemannian manifold in terms of the p-harmonic boundary of the manifold as follows:

Theorem 1.1. *Let M be a complete Riemannian manifold and $\mathcal{A}$ be an elliptic operator on M satisfying $(A1)$, $(A2)$, $(A3)$ and $(A4)$. Then for any continuous function f on the p-harmonic boundary Δ_M^p of M, expounded later, there exists a unique $\mathcal{A}$-harmonic function h, which is a limit of a sequence of bounded energy finite $\mathcal{A}$-harmonic functions in the sense of supremum norm, such that*

$$\lim_{x \in M \to \mathbf{x}} h(x) = f(\mathbf{x})$$

for all $\mathbf{x} \in \Delta_M^p$.

2. $\mathcal{A}$-harmonic functions and p-harmonic boundary

We begin with introducing some notations and relevant results which we need in this paper. Let $\mathcal{BD}_p(M)$ denote the set of all bounded continuous functions u on a complete Riemannian manifold M whose distributional gradient ∇u belongs to $L^p(M)$. Then $\mathcal{BD}_p(M)$ forms an algebra over the real numbers with the usual addition and multiplication of functions and scalar multiplication defined pointwise. The function space $\mathcal{BD}_p(M)$ is called the Royden p-algebra of M. (See [6, Chapter 3].) We say that a sequence $\{f_n\}$ of functions in $\mathcal{BD}_p(M)$ converges to a function $f \in \mathcal{BD}_p(M)$ if $\{f_n\}$ is uniformly bounded on M, f_n converges uniformly to f on each compact subset of M and

$$\lim_{n \to \infty} \int_M |\nabla(f_n - f)|^p = 0.$$

Let $\mathcal{BD}_{p,0}(M)$ denote the closure of the set of all compactly supported smooth functions in $\mathcal{BD}_p(M)$. We denote by $\mathcal{HBD}_{\mathcal{A}}(M)$ the subset of all bounded energy finite $\mathcal{A}$-harmonic functions in $\mathcal{BD}_p(M)$, where $\mathcal{A}$ is an elliptic operator on M satisfying condition $(A1)$, $(A2)$, $(A3)$ and $(A4)$. Then one can prove the $\mathcal{A}$-harmonic function version of the Royden decomposition theorem as follows: (See [3, Lemma 3].)

Lemma 2.1. *For each $f \in \mathcal{BD}_p(M)$, there exist unique $h \in \mathcal{HBD}_{\mathcal{A}}(M)$ and $g \in \mathcal{BD}_{p,0}(M)$ such that $f = h + g$.*

For a complete Riemannian manifold M, there exists a locally compact Hausdorff space $\hat{M}$, called the Royden p-compactification of M, which contains M as an open dense subset. In particular, every function $f \in \mathcal{BD}_p(M)$ can be extended to a continuous function, denoted again by f, on $\hat{M}$ and the class of such extended functions separates points in $\hat{M}$. By the Stone-Weierstrass theorem, $\mathcal{BD}_p(M)$ is dense in the set of all bounded continuous functions on

$\hat{M}$ with respect to the following sense: For any continuous function f on $\hat{M}$, there is a sequence $\{f_n\}$ in $\mathcal{BD}_p(M)$ such that

$$\lim_{n\to\infty} \sup_M |f_n - f| = 0. \tag{2}$$

The Royden p-boundary of $\hat{M}$ is the set $\hat{M} \setminus M$ and will be denoted by $\partial\hat{M}$. An important part of the Royden p-boundary $\partial\hat{M}$ is the p-harmonic boundary Δ_M^p defined by

$$\Delta_M^p = \{\mathbf{x} \in \partial\hat{M} : f(\mathbf{x}) = 0 \text{ for all } f \in \mathcal{BD}_{p,0}(M)\}.$$

In particular, the duality relation between $\mathcal{BD}_{p,0}(M)$ and Δ_M^p holds as follows: (See [3, Lemma 2].)

$$\mathcal{BD}_{p,0}(M) = \{f \in \mathcal{BD}_p(M) : f(\mathbf{x}) = 0 \text{ for all } \mathbf{x} \in \Delta_M^p\}.$$

In fact, the p-harmonic boundary of a complete Riemannian manifold is empty if and only if the manifold is p-parabolic. This case is the trivial one in our problem since every bounded $\mathcal{A}$-harmonic function on the manifold is constant. So, from now on, we assume that the p-harmonic boundary of each manifold M is nonempty unless otherwise specified.

Using the duality relation, we get the comparison principle for $\mathcal{A}$-harmonic functions in terms of the p-harmonic boundary as follows:

Lemma 2.2. *Let h_1 and h_2 be functions in $\mathcal{HBD}_{\mathcal{A}}(M)$ such that $h_1 \le h_2$ on Δ_M^p. Then $h_1 \le h_2$ on M.*

Proof. Let $g = \max\{h_1 - h_2, 0\}$. Then $g \ge 0$ on M and $g = 0$ on Δ_M^p since $h_1 - h_2 \le 0$ on Δ_M^p. By the duality relation, $g \in \mathcal{B}D_{p,0}(M)$. Since there exists a sequence of compactly supported continuous functions converging to g in $\mathcal{BD}_p(M)$, we have

$$\int_M \langle \mathcal{A}_x(\nabla h_1), \nabla g\rangle = 0 \quad \text{and} \quad \int_M \langle \mathcal{A}_x(\nabla h_2), \nabla g\rangle = 0,$$

hence

$$\int_M \langle \mathcal{A}_x(\nabla h_1) - \mathcal{A}_x(\nabla h_2), \nabla g\rangle = 0.$$

Let $\Omega = \{x \in M : h_1(x) \ge h_2(x)\}$, then

$$\int_\Omega \langle \mathcal{A}_x(\nabla h_1) - \mathcal{A}_x(\nabla h_2), \nabla(h_1 - h_2)\rangle = \int_M \langle \mathcal{A}_x(\nabla h_1) - \mathcal{A}_x(\nabla h_2), \nabla g\rangle = 0.$$

By the assumptions $(A1)$ and $(A2)$, $h_1 - h_2$ must be constant on Ω. (See [5, Theorem 2.98].) From the continuity of h_1 and h_2 and the assumption $h_1 \le h_2$ on Δ_M^p, we have $h_1 - h_2 = 0$ on Ω. Consequently, $h_1 \le h_2$ on M. □

We are now ready to prove our main result:

Theorem 2.3. *Let M be a complete Riemannian manifold and $\mathcal{A}$ be an elliptic operator on M satisfying $(A1)$, $(A2)$, $(A3)$ and $(A4)$. Then for any continuous function f on the p-harmonic boundary Δ_M^p of M, there exists a unique $\mathcal{A}$-harmonic function h, which is a limit of a sequence $\{h_n\}$ of functions in $\mathcal{HBD}_{\mathcal{A}}(M)$ with respect to the topology* (2)*, such that*

$$\lim_{x\in M\to\mathbf{x}} h(x) = f(\mathbf{x}) \tag{3}$$

for all $\mathbf{x} \in \Delta_M^p$.

Proof. Let $f : \Delta_M^p \to \mathbf{R}$ be a continuous function. Then there is a continuous extension $\hat{f}$ on $\hat{M}$ of f such that $\hat{f}|_{\Delta_M^p} \equiv f$. By the Stone-Weierstrass theorem, there is a sequence $\{f_n\}$ in $\mathcal{BD}_p(M)$ such that

$$\lim_{n\to\infty} \sup_M |f_n - \hat{f}| = 0.$$

For any given $\epsilon > 0$, there is an $N \in \mathbf{N}$ such that for all $n \geq N$,

$$\sup_M |f_n - \hat{f}| < \epsilon.$$

By the proof of Theorem 1 in [4], there exist a sequence $\{h_n\}$ in $\mathcal{HBD}_{\mathcal{A}}(M)$ and an $\mathcal{A}$-harmonic function h on M such that $h_n = f_n$ on Δ_M^p and for all $n \geq N$,

$$\sup_M |h_n - h| < \epsilon, \tag{4}$$

furthermore, h satisfies the equation (3).

Suppose that h' is another $\mathcal{A}$-harmonic function on M satisfying (3) and there is a sequence $\{k_n\}$ in $\mathcal{HBD}_{\mathcal{A}}(M)$ converging to h' with respect to the topology (2). Then for any given $\epsilon > 0$, we can choose $N \in \mathbf{N}$ such that for all $n \geq N$,

$$\sup_M |\, k_n - h'| < \epsilon. \tag{5}$$

From this together with (3), we get

$$\sup_{\Delta_M^p} |\, k_n - f| \leq \epsilon \quad \text{and} \quad \sup_{\Delta_M^p} |\, h_n - f| \leq \epsilon.$$

Since $|k_n - h_n| \leq 2\epsilon$ on Δ_M^p, by Lemma 2.2,

$$\sup_M |\, k_n - h_n| \leq 2\epsilon.$$

From this together with (4) and (5), we have

$$\sup_M |\, h' - h| < 4\epsilon.$$

Since $\epsilon > 0$ is arbitrarily chosen, $h' \equiv h$ on M. $\square$

We denote by $\mathbf{n}(r)$ the number of unbounded components of $M \setminus B_r(o)$, where o is a fixed point of M, and we call each of the components an end of M corresponding to $B_r(o)$. In particular, $\mathbf{n}(r)$ is nondecreasing in $r > 0$. Let $\lim_{r\to\infty} \mathbf{n}(r) = k$, where k may be infinity, then we say that the number of ends of M is k. In fact, if an end E is p-nonparabolic, then the closure $\hat{E}$ of the end E in $\hat{M}$ has at least one point of the p-harmonic boundary, and otherwise, it has no point of the p-harmonic boundary. In particular, if every $\mathcal{A}$-harmonic function on M is asymptotically constant at infinity of the p-nonparabolic end E, then $\hat{E}$ contains only one point of the p-harmonic boundary. (See [3, Section 4].)

If the number of p-nonparabolic ends of a complete Riemannian manifold M is finite and every $\mathcal{A}$-harmonic function on the manifold M is asymptotically constant at infinity of each p-nonparabolic end, then the p-harmonic boundary of the manifold M has finite cardinality. In the case, every continuous function on $\hat{M}$ is in $\mathcal{BD}_p(M)$. Hence, as a corollary of Theorem 2.3, we have the following result:

Corollary 2.4. *Let M be a complete Riemannian manifold with p-nonparabolic ends $E_1, E_2, \ldots, E_l$, and $\mathcal{A}$ be an elliptic operator on M satisfying $(A1)$, $(A2)$, $(A3)$ and $(A4)$. Suppose that every $\mathcal{A}$-harmonic function on M is asymptotically constant at infinity of each end of M. Then for given real numbers $a_1, a_2, \ldots, a_l$, there exists a unique $\mathcal{A}$-harmonic function h in $\mathcal{HBD}_{\mathcal{A}}(M)$ such that*

$$\lim_{x\in E_i\to\infty} h(x) = a_i, \quad i = 1, 2, \ldots, l.$$

In particular, if an end of a complete Riemannian manifold satisfies the volume doubling condition, the Poincaré inequality, and the finite covering condition at infinity, then every $\mathcal{A}$-harmonic function on the manifold is asymptotically constant at infinity of the end. (See [3, Section 4].) In fact, if a complete Riemannian manifold with nonnegative Ricci curvature outside a compact set and finite first Betti number, then the three conditions holds on each end of the manifold. Hence every $\mathcal{A}$-harmonic function on the manifold is also asymptotically constant at infinity of each end. As a simpler case, if a complete Riemannian manifold has nonnegative Ricci curvature everywhere, then by the splitting theorem of Cheeger and Gromoll [1], the manifold has at most two ends. In particular, in the case that the manifold is p-nonparabolic, the number of ends of the manifold is one. Therefore, as a corollary of Theorem 2.3, we have a generalization of the result of [3] and of [4], in which the finiteness of connected sum is necessary, as follows:

Corollary 2.5. *Let M_i, $i = 1, 2, \ldots,$ be complete Riemannian manifolds with nonnegative Ricci curvature. Let M be a connected sum $\sharp_{i=1}^{\infty} M_i$ and $\mathcal{A}$ be an elliptic operator on M satisfying $(A1)$, $(A2)$, $(A3)$ and $(A4)$. Suppose that P is a subset of $\mathbf{N}$ such that M_j is p-nonparabolic for each $j \in P$. Then for given real numbers a_j, $j \in P$, there exists a unique $\mathcal{A}$-harmonic function h, which*

is a limit of a sequence of functions in $\mathcal{HBD}_{\mathcal{A}}(M)$ *with respect to the topology* (2)*, such that*

$$\lim_{x \in M_j \to \infty} h(x) = a_j, \ \ j \in P.$$

In fact, if an end of a complete Riemannian manifold is roughly isometric to an end satisfying the volume doubling condition, the Poincaré inequality and the finite covering condition at infinity, then every $\mathcal{A}$-harmonic function on the manifold is asymptotically constant at infinity of the end. Furthermore, the number of ends and the p-nonparabolicity of ends are roughly isometric invariants. (See [3] and [4].) Therefore, our results can be extended to the class being roughly isometric to the complete Riemannian manifolds given in Theorem 2.3, Corollary 2.4 and Corollary 2.5, respectively.

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