

Existence and uniqueness of singular solution to stationary Schrödinger equation with supercritical nonlinearity

Fouad Hadj Selem,
Laboratoire de Mathématiques UMR 6620 - CNRS,
Université Blaise Pascal,
Campus des Cézeaux -B.P. 80026
63171 Aubière cedex, France
E-mail: fouad.hadjselem@math.univ-bpclermont.fr

Hiroaki Kikuchi,
Department of Mathematics,
Tsuda College,
2-1-1 Tsuda-machi, Kodaira-shi, Tokyo 187-8577, Japan
E-mail: hiroaki@tsuda.ac.jp

Juncheng Wei,
Department of Mathematics,
The Chinese University of Hong Kong,
Shatin, Hong-Kong, China
E-mail: wei@math.cuhk.edu.hk

Abstract

In this paper, we study a singular solution to a stationary Schrödinger equation with the harmonic potential and the Sobolev supercritical nonlinearity in the spirit of Merle and Peletier [9]. Contrary to the situation Merle and Peletier [9] considered, our spatial domain is the whole space \mathbb{R}^d and our equation is non-autonomous. For these reasons, there are several points we need to take another approach in proving the existence and the uniqueness of the singular solution.

1 Introduction

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

$$\begin{cases} -\Delta u + |x|^2 u - \lambda u - |u|^{p-1} u = 0, & x \in \mathbb{R}^d, & (1) \\ u(x) > 0, & x \in \mathbb{R}^d, & (2) \\ u(x) \rightarrow 0 & \text{as } |x| \rightarrow \infty, & (3) \end{cases}$$

where $d \geq 3$, $\lambda > 0$ and $p > 1$.

Hirose and Ohta [5, 6] showed that for each $\lambda > \lambda_1$, the equations (1)–(3) has a unique solution in case of $p \in (1, 2^* - 1)$, where λ_1 is the first eigenvalue of the operator $-\Delta + |x|^2$ and 2^* is the Sobolev critical exponent, that is, $2^* = 2d/(d - 2)$. On the other hand, there is a numerical observation which suggests that contrary to the Sobolev subcritical case $1 < p < 2^* - 1$, the equations (1)–(3) has many solutions for some $\lambda \in (0, \lambda_1)$ in the Sobolev supercritical case $p > 2^* - 1$ (see Figures 10 and 11 of [3] in detail). The motivation of this study comes from the observation. We note that similar phenomena can be proved rigorously for the following semilinear elliptic equations:

$$\begin{cases} -\Delta u - \nu u - |u|^{p-1}u = 0, & x \in B, \\ u(x) > 0, & x \in B, \\ u = 0, & x \in \partial B, \end{cases} \quad (4)$$

$$(5)$$

$$(6)$$

where $\nu > 0, p > 1$ and B is the unit ball in \mathbb{R}^d . To state it more precisely, Dolbeault and Flores [1] and Guo and Wei [2] respectively showed that there exists a unique $\nu_* \in (0, \nu_1)$ such that for any $k \in \mathbb{N}$, the equations (4)–(6) has at least k solutions if ν is sufficiently close to ν_* in case of $p \in (2^* - 1, p_c)$, where ν_1 is the first eigenvalue of the operator $-\Delta$ in B with the Dirichlet boundary condition and p_c is the so-called Joseph and Lundgren exponent introduced in [7], that is,

$$p_c := \begin{cases} \infty & \text{if } 2 \leq d \leq 10, \\ \frac{(d-2)^2 - 4d + 8\sqrt{d-1}}{(d-2)(d-10)} & \text{if } d \geq 11. \end{cases}$$

Guo and Wei [2] also showed that for any $\nu \in (\nu_*, \nu_1)$, (4)–(6) has exactly one solution for $\nu \in (\nu_*, \nu_1)$ and has no solution for $\nu > \nu_*$ in case of $p \geq p_c^2$, where $p_c^2 \geq p_c$. In their proofs [1, 2], the analysis at $\nu = \nu_*$ is crucial. In fact, Merle and Peletier [9] showed that the equations (4)–(6) with $\nu = \nu_*$ has a singular solution V satisfying

$$V(x) = A(p, d)|x|^{-\frac{2}{p-1}} \{1 - B(p, d, \nu_*)|x|^2 + o(|x|^2)\} \quad \text{as } |x| \rightarrow 0, \quad (7)$$

where

$$A = A(p, d) = \left\{ \frac{2}{p-1} \left(d - 2 - \frac{2}{p-1} \right) \right\}^{\frac{1}{p-1}}, \quad (8)$$

$$B = B(p, d, \lambda) = \lambda \left\{ 4 \left(d - 1 - \frac{3}{p-1} \right) \right\}^{-1}. \quad (9)$$

The singular solution V plays an important role in the above results [1, 2]. Therefore, in order to study the multiplicity of the solutions to (1)–(3), it seems worthwhile to investigate whether the equations (1)–(3) has a singular solution like (7). Our first result is the following:

Theorem 1. *Let $p > 2^* - 1$. Then, there exists a unique value $\lambda_* \in (0, \lambda_1)$ such that the equations (1)–(3) with $\lambda = \lambda_*$ has a radial solution W satisfying*

$$W(x) = A(p, d)|x|^{-\frac{2}{p-1}} \{1 - B(p, d, \lambda_*)|x|^2 + o(|x|^2)\} \quad \text{as } |x| \rightarrow 0, \quad (10)$$

where the constants $A(p, d)$ and $B(p, d, \lambda)$ is given by (8) and (9).

Before stating our second result, we recall that it is shown in [4] that there exists a bifurcation branch $\mathcal{C} \subset (0, \lambda_1) \times \Sigma$ such that

$$\mathcal{C} = \{(\lambda, u) \in (0, \lambda_1) \times \Sigma \mid u \text{ is a solution to (1)–(3)}\} \quad (11)$$

satisfying

$$\sup \{\|u\|_{L^\infty} \mid (\lambda, u) \in \mathcal{C}\} = \infty,$$

where Σ is the function space defined by

$$\Sigma = \{u \in H^1(\mathbb{R}^d) \mid |x|u \in L^2(\mathbb{R}^d)\}.$$

We are concerned with the asymptotic behavior of the solution with $\|u\|_{L^\infty} \rightarrow \infty$. Concerning this problem, we obtain the following:

Theorem 2. *Let $p > 2^* - 1$ and $\{(\lambda_n, u_n)\} \subset \mathcal{C}$ with $\|u_n\|_{L^\infty} \rightarrow \infty$ as $n \rightarrow \infty$, where \mathcal{C} is given by (11). Then, we have*

$$\lambda_n \rightarrow \lambda_* \quad \text{as } n \rightarrow \infty, \quad (12)$$

where $\lambda_* \in (0, \lambda_1)$ is the unique value given in Theorem 1. Moreover, we have that

$$u_n \rightarrow W_{\lambda_*} \quad \text{in } \Sigma \text{ as } n \rightarrow \infty. \quad (13)$$

The proof of Theorem 2 is quite similar to that of Merle and Peletier [9, Theorem 1.2]. Thus, we omit it.

We prove Theorem 1 in the spirit of Merle and Peletier [9]. However, we meet several difficulty to show the existence of the singular solution W and uniqueness of the value λ_* . One of the reason is that our spatial domain is whole space \mathbb{R}^d while Merle and Peletier [9] considered the equations (4)–(6) on the unit ball B . The difference forces us to do an additional argument to prove the existence of a singular solution. Indeed, after constructing a local solution W near the origin following Merle and Peletier [9], we need to extend the local solution globally. For this purpose, we shall employ the shooting method. The second difficulty comes from the fact that our equations (1)–(3) is non-autonomous. Merle and Peletier [9] obtained the existence of the singular solution V and the uniqueness of the value ν_* at the same time by a scaling argument. However, we cannot apply the scaling argument because of the presence of the potential term. For this, we need to take a different approach to show the uniqueness of the value λ_* . To this end, we shall use the ideas of Wang [11] and Guo and Wei [2].

This paper is organized as follows. In Section 2, following Merle and Peletier [9], we construct a local solution to (1) near the origin for any $\lambda > 0$ and investigate the asymptotic behavior. In Section 3, we prove that there exists $\lambda_* > 0$ such that the solution to (1) obtained in Section 2 exists globally and satisfies (2) and (3). In Section 4, we shall show the uniqueness of the value $\lambda_* > 0$.

2 Local existence

In this section, we shall show a existence of a local solution to (1) near the origin $x = 0$ and investigate the asymptotic behavior of the solution. To this end, we transform the equation (1). We first note that from the result of Li and Ni [8], the solution to (1) becomes radially symmetric. Therefore, the equations (1)–(3) becomes the following ordinary differential equations:

$$\begin{cases} -u_{rr} - \frac{d-1}{r}u_r + r^2u - \lambda u - |u|^{p-1}u = 0, & r > 0, \\ u(r) > 0 & r > 0, \\ u(r) \rightarrow 0 & \text{as } r \rightarrow \infty. \end{cases} \quad (14)$$

We put

$$v = A^{-1}r^\theta u, \quad (15)$$

where $\theta = 2/(p-1)$. In order to prove Theorem 1, we seek a solution to the following:

$$\begin{cases} -v_{rr} - \frac{k-1}{r}v_r - \frac{A^{p-1}}{r^2} \{v^p - v\} + r^2v - \lambda v = 0, & r > 0, \\ v(r) > 0, & r > 0, \\ v(r) \rightarrow 1 \quad \text{as } r \rightarrow 0 \quad \text{and} \quad v(r) \rightarrow 0 \quad \text{as } r \rightarrow \infty, \end{cases} \quad (16)$$

where $k = d - 4/(p-1)$.

We now carry out so called Emden-Fowler transformation to make the equation autonomous except for the potential term and the term involving the parameter λ . We set

$$t = \frac{\log r}{m} - \log \frac{\beta}{2m}, \quad y(t) = v(r), \quad (17)$$

where $\beta \in \mathbb{R}$ and $m \in \mathbb{R}$ are defined by

$$\beta = \frac{\lambda}{m(d-2-\theta)}, \quad m = A^{-\frac{p-1}{2}} = \left\{ \frac{2}{p-1} \left(d-2 - \frac{2}{p-1} \right) \right\}^{-\frac{1}{2}} = \{\theta(d-2-\theta)\}^{-\frac{1}{2}}.$$

Then, we see that $y(t)$ satisfies the following:

$$\begin{cases} y'' + \alpha y' - y + y^p - \gamma e^{4mt}y + e^{2mt}y = 0, & -\infty < t < \infty, \end{cases} \quad (18)$$

$$\begin{cases} y(t) \rightarrow 1 \quad \text{as } t \rightarrow -\infty, \end{cases} \quad (19)$$

$$\begin{cases} v(t) \rightarrow 1 \quad \text{as } t \rightarrow -\infty \quad \text{and} \quad v(t) \rightarrow 0 \quad \text{as } t \rightarrow \infty, \end{cases} \quad (20)$$

where $\alpha = (k-2)m$ and $\gamma = 1/\lambda^2 m^2$. Here, we denote by y' the derivative of y with respect to the variable t . Then, following Merle and Peletier [9], we obtain the following proposition:

Proposition 3. *Let $p > 2^* - 1$. For each $\lambda > 0$, there exist $T_\lambda \in \mathbb{R}$ and a unique solution $y_\lambda \in C([-\infty, T_\lambda], \mathbb{R})$ to (18) satisfying*

$$y_\lambda(t) = 1 - \frac{\theta(d-2-\theta)}{4(d-1)-6\theta} e^{2mt} [1 + O(e^{2mt})] \quad \text{as } t \rightarrow -\infty. \quad (21)$$

Since the proof of Proposition 3 is similar to that of Merle and Peletier [9, Lemmata 3.1 and 3.2], we omit it.

3 Existence of the singular solution

In this section, we show that there exists $\lambda_* > 0$ such that the local solution obtained in Proposition 3 to the equation (18) with $\lambda = \lambda_*$ exists globally and vanished at infinity. This shows that there exists a solution W to (1) satisfying (10). To this end, we shall employ the shooting method. For each $\lambda > 0$, we denote by y_λ the solution to (18). We set

$$\begin{aligned} I_+ &= \{\lambda > 0 \mid \text{there exists } T \in \mathbb{R} \text{ such that } y'_\lambda(T) = 0 \text{ and } y_\lambda(t) > 0 \text{ for all } -\infty < t < \infty\}, \\ I_- &= \{\lambda > 0 \mid \text{there exists } T \in \mathbb{R} \text{ such that } y_\lambda(T) = 0 \text{ and } y'_\lambda(t) < 0 \text{ for all } -\infty < t < T\}, \\ I_0 &= \{\lambda > 0 \mid y_\lambda(t) > 0, y'_\lambda(t) < 0 \text{ for all } -\infty < t < \infty \text{ and } y_\lambda(t) \rightarrow 0 \text{ as } t \rightarrow \infty\}. \end{aligned}$$

Concerning these sets, we obtain the following result:

Lemma 4. *Let the sets I_\pm and I_0 be defined above. Then, we have*

$$(0, \infty) = I_+ \cup I_0 \cup I_-.$$

Proof. Obviously, $I_+ \cap I_- = \emptyset$. We claim that if $\lambda \notin I_+ \cup I_-$, we have $\lambda \in I_0$. Suppose that $\lambda \notin I_+ \cup I_-$. Then, one of the following cases occurs:

- (Case 1) y_λ meets the line $x = 0$ with zero derivative,
- (Case 2) y_λ blows up, that is, there exists $T_\lambda \in \mathbb{R}$ such that $y'_\lambda(t), y_\lambda(t) \rightarrow \infty$ as $t \rightarrow T_\lambda$,
- (Case 3) $y_\lambda(t) > 0, y'_\lambda(t) < 0$ for all $t \in \mathbb{R}$.

First, we show that (Case 1) does not occur. Suppose that there exists $R \in \mathbb{R}$ such that $y_\lambda(R) = y'_\lambda(R) = 0$. This implies $y_\lambda \equiv 0$ from the uniqueness of the Cauchy problem. Thus, this is impossible.

Second, we shall eliminate the possibility that (Case 2) occurs. Since $y_\lambda(t) > 0$ for $t \in (-\infty, T_\lambda)$, we have

$$0 > y''_\lambda + \alpha y'_\lambda - y_\lambda - \gamma e^{4mt} y_\lambda > y''_\lambda + \alpha y'_\lambda - y_\lambda - \gamma e^{4mT_\lambda} y_\lambda. \quad (22)$$

We put

$$z_\lambda = y'_\lambda + C_\lambda y_\lambda,$$

where

$$C_\lambda = \frac{\alpha + \sqrt{\alpha^2 + 4(1 + \gamma e^{4mT_\lambda})}}{2}.$$

Then it follows (22) that

$$z'_\lambda - (C_\lambda - \alpha)z_\lambda < 0 \quad (23)$$

for $t \in (-\infty, T_\lambda)$. Multiplying (23) by $e^{-(C_\lambda - \alpha)t}$, we obtain

$$(e^{-(C_\lambda - \alpha)t} z_\lambda)' < 0,$$

for $t \in (-\infty, T_\lambda)$. Therefore, we see that

$$z_\lambda(t) < e^{(C_\lambda - \alpha)(t-s)} z_\lambda(s) \quad (24)$$

for $-\infty < s < t < T_\lambda$. The estimate (24) implies that (Case 2) does not occur.

Therefore, we see that if $\lambda \notin I_+ \cup I_-$, we have $y_\lambda(t) > 0$, $y'_\lambda(t) < 0$ for all $t \in \mathbb{R}$. Then, there exist $\{t_n\} \subset \mathbb{R}$ with $\lim_{n \rightarrow \infty} t_n = \infty$ and $l \geq 0$ such that

$$y_\lambda(t_n) \rightarrow l, \quad y'_\lambda(t_n) \rightarrow 0, \quad y''_\lambda(t_n) \rightarrow 0$$

as $n \rightarrow \infty$. Suppose that $l \neq 0$. It follows from (18) that

$$0 \leftarrow y''_\lambda + \alpha y'_\lambda = y_\lambda - y_\lambda^p + \gamma e^{4mt_n} y_\lambda - e^{2mt_n} y_\lambda \rightarrow \infty \quad \text{as } n \rightarrow \infty, \quad (25)$$

which is a contradiction. Therefore, we obtain $l = 0$. This complete the proof. \square

Lemma 5. *The sets I_\pm are open.*

Proof. Openness of the set I_- is clear from the continuous dependence of the solution on λ . Thus, we consider the set I_+ . Let $\lambda_* \in I_+$. We claim that there exist a local minimum $t_* \in \mathbb{R}$, that is, $y'_{\lambda_*}(t_*) = 0$ and $y''_{\lambda_*}(t_*) > 0$. Suppose that $y'_{\lambda_*}(t) \leq 0$ for all $-\infty < t < \infty$. Then, there exists $l \geq 0$ such that $y_{\lambda_*}(t) \rightarrow l$ as $t \rightarrow \infty$. Suppose that $l > 0$. Then, we can drive a contradiction by a same argument as in (25). Thus, we have $l = 0$, which implies that $y'_\lambda(t) < 0$ for all $-\infty < t < \infty$ from the result of Li and Ni [8]. This contradicts the fact that $\lambda_* \in I_+$. Therefore, there exists $t_1 \in \mathbb{R}$ such that $y'_{\lambda_*}(t_1) > 0$. It follows from Proposition 3 that $y'_{\lambda_*}(t_2) < 0$ if $t_2 \in \mathbb{R}$ is sufficiently small. From this, we infer that there exists $t_* \in \mathbb{R}$ such that $y'_{\lambda_*}(t_*) = 0$ and $y''_{\lambda_*}(t_*) > 0$. Thus, our claim holds.

Then, there exist $t_3 < t_* < t_4$ such that $y_{\lambda_*}(t_i) > y_{\lambda_*}(t_*)$ for $i = 3$ and 4 . It follows from the continuous dependence of the solution on the parameter λ that

$$y_\lambda(t_i) > y_\lambda(t_*) \quad \text{for } i = 3 \text{ and } 4 \text{ if } |\lambda - \lambda_*| > 0 \text{ is sufficiently small.}$$

Thus, there exists $t_0 \in (t_1, t_2)$ such that $y'_\lambda(t_0) = 0$, which yields that $\lambda \in I_+$. This completes the proof. \square

Lemma 6. *The set I_- is nonempty.*

Proof. First, we note that from the result of Merle and Peletier [9] that there exist $T_0 \in \mathbb{R}$ and a unique solution w_0 to the following ordinary differential equation:

$$\begin{cases} w'' + \alpha w' - w + w^p + e^{2mt} w = 0, & -\infty < t < T_0, \\ w \rightarrow 1 & \text{as } t \rightarrow -\infty, \\ w(T_0) = 0. \end{cases} \quad (26)$$

Suppose the contrary that $\lambda \in I_0 \cup I_+$ for any $\lambda > 0$. We take $\delta > 0$ sufficiently small so that the solution $w(t)$ exists for $t \in (-\infty, T_0 + \delta)$. Then, we put $T_* = T_0 + \delta$. We first show

that there exist a sufficiently large $\lambda_1 > 0$ and a constant $C > 0$, which is independent of λ , such that

$$\sup_{t \in (-\infty, T_*)} y_\lambda(t) \leq C \quad (27)$$

for $\lambda > \lambda_1$. We can take $\lambda > 0$ sufficiently large so that

$$\gamma = \frac{1}{\lambda^2 m^2} < e^{-2mT_*}. \quad (28)$$

For such $\gamma > 0$, we have by (18) that

$$0 > y_\lambda'' + \alpha y_\lambda' - y_\lambda + y_\lambda^p$$

for $t \in (-\infty, T_*)$, where we have used the fact that $y_\lambda(t) > 0$ for all $-\infty < t < \infty$. This yields that

$$y_\lambda'' + \alpha y_\lambda' < y_\lambda - y_\lambda^p < \max_{s>0} \{s - s^p\} = (p-1)p^{-p/(p-1)}. \quad (29)$$

It follows from (21) that there exists a sufficiently small ε_0 and $T_1 \in (-\infty, T_*)$ (independent of λ) such that

$$1 - \varepsilon_0 < y_\lambda(t) < 1, \quad y_\lambda'(t) < 0 \quad (30)$$

for $t \in (-\infty, T_1]$. Integrating (29) from T_1 to t , we have

$$y_\lambda'(t) + \alpha y_\lambda(t) < (1 - \varepsilon_0)\alpha + C_p(t - T_1), \quad (31)$$

where $C_p = (p-1)p^{-p/(p-1)}$. By (31), we see that (27) holds.

Next, we put

$$s = -t, \quad \eta(s) = w(s) - 1. \quad (32)$$

Then, η satisfies

$$\eta'' - \alpha \eta' + (p-1)\eta = f(s, \eta),$$

where

$$f(s, \eta) = -e^{-2ms}(1 + \eta) - \varphi(\eta), \quad \varphi(\eta) = (1 + \eta)^p - 1 - p\eta.$$

Similarly, we put

$$\zeta_\lambda(s) = y_\lambda(s) - 1. \quad (33)$$

Then, ζ_λ satisfies the following:

$$\zeta_\lambda'' - \alpha \zeta_\lambda + (p-1)\zeta_\lambda = g_\lambda(s, \zeta_\lambda),$$

where $g_\lambda(s, \zeta) = -\gamma e^{-4ms} \{1 + \zeta\} + f(s, \zeta)$. We distinguish the following three cases:

$$(\text{Case 1}) \quad p-1 > \frac{\alpha^2}{4}, \quad (\text{Case 2}) \quad p-1 = \frac{\alpha^2}{4}, \quad (\text{Case 3}) \quad p-1 < \frac{\alpha^2}{4}.$$

We shall discuss (Case 1) only and the other cases can be proved similarly. We put

$$\mu = \sqrt{p-1 - \frac{\alpha^2}{4}}.$$

Then, by using the method of variation of parameters, we see that η and ζ_λ satisfy the following integral equations respectively;

$$\begin{aligned}\eta(s) &= \frac{1}{\mu} e^{\frac{\alpha}{2}s} \int_s^\infty e^{-\frac{\alpha}{2}\sigma} \sin(\mu(\sigma - s)) f(\sigma, \eta) d\sigma, \\ \zeta_\lambda &= \frac{1}{\mu} e^{\frac{\alpha}{2}s} \int_s^\infty e^{-\frac{\alpha}{2}\sigma} \sin(\mu(\sigma - s)) g_\lambda(\sigma, \zeta_\lambda) d\sigma.\end{aligned}$$

Then, we have

$$\begin{aligned}|\eta(s) - \zeta_\lambda(s)| &\leq \frac{1}{\mu} e^{\frac{\alpha}{2}s} \int_s^\infty e^{-\frac{\alpha}{2}\sigma} |\sin(\mu(\sigma - s))| |f(\sigma, \eta) - g_\lambda(\sigma, \zeta_\lambda)| d\sigma \\ &\leq \frac{1}{\mu} \int_s^\infty \gamma e^{-4m\sigma} |1 + \zeta_\lambda(\sigma)| d\sigma + \frac{1}{\mu} \int_s^\infty |f(\sigma, \eta) - f(\sigma, \zeta_\lambda)| d\sigma.\end{aligned}$$

Since f is Lipschitz continuous, there exists a constant $L > 0$ such that $|f(\sigma, \eta) - f(\sigma, \zeta_\lambda)| \leq L|\eta - \zeta_\lambda|$. This together with (27) gives us that

$$|\eta(s) - \zeta_\lambda(s)| \leq \gamma \frac{C}{\mu} + \frac{L}{\mu} \int_s^\infty |\eta(\sigma) - \zeta_\lambda(\sigma)| d\sigma$$

for some constant $C > 0$. For any $\varepsilon > 0$, we can take $\lambda > 0$ sufficiently large so that

$$\gamma \frac{C}{\mu} = \frac{C}{\mu m^2 \lambda} < \varepsilon.$$

This yields that

$$|\eta(s) - \zeta_\lambda(s)| \leq \varepsilon + C_1 \int_s^\infty |\eta - \zeta_\lambda| d\sigma$$

for some constant $C_1 > 0$. Then, the Gronwall's inequality gives us that

$$|\eta(s) - \zeta_\lambda(s)| \leq \varepsilon(1 + C_1 s e^{C_1 s})$$

for all $s \in (-T_*, \infty)$. This together with (32) yields that

$$|y_\lambda(t) - w(t)| \leq \varepsilon(1 + C_1 |t| e^{-C_1 t}) \quad (34)$$

for all $t \in (-\infty, T_*)$. Since w has a zero at $t = T_*$, (34) implies that y_λ has a zero for sufficiently large $\lambda > 0$. Thus, we see that the set I_- is nonempty. \square

Lemma 7. *The set I_+ is non-empty.*

Proof. First, we shall show that if $\lambda > 0$ is sufficiently small, y_λ does not have zero in $(-\infty, \infty)$. Suppose the contrary that there exists $\lambda_n \subset (0, \infty)$ with $\lim_{n \rightarrow \infty} \lambda_n = 0$ such that y_{λ_n} have a zero at $t = T_n$. Thanks to the asymptotic (21), there exists $C \in \mathbb{R}$ (independent of n) such that $T_n \geq C$ for all $n \in \mathbb{N}$. Multiplying the equation (18) by y'_{λ_n} and integrating the resulting equation from $-\infty$ to T_n , we have

$$\begin{aligned}& \left[\frac{1}{2} (y'_{\lambda_n})^2 \right]_{-\infty}^{T_n} + \alpha \int_{-\infty}^{T_n} |y'_{\lambda_n}|^2 ds + \left[-\frac{y_{\lambda_n}^2}{2} + \frac{y_{\lambda_n}^{p+1}}{p+1} - \frac{\gamma}{2} |e^{4mt} y_{\lambda_n}^2| + \frac{|e^{2mt} y_{\lambda_n}^2|}{2} \right]_{-\infty}^{T_n} \\ &= -2\gamma \int_{-\infty}^{T_n} e^{4ms} |y_{\lambda_n}|^2 ds + m \int_{-\infty}^{T_n} e^{2ms} |y_{\lambda_n}|^2 ds.\end{aligned} \quad (35)$$

Since $y_{\lambda_n}(t) \rightarrow 1$ as $t \rightarrow -\infty$, the left hand side of (35) yields

$$\begin{aligned}
& \left[\frac{1}{2} (y'_{\lambda_n})^2 \right]_{-\infty}^{T_n} + \alpha \int_{-\infty}^{T_n} |y'_{\lambda_n}|^2 ds + \left[-\frac{y_{\lambda_n}^2}{2} + \frac{y_{\lambda_n}^{p+1}}{p+1} - \frac{\gamma}{2} |e^{4mt} y_{\lambda_n}^2| + \frac{|e^{2mt} y_{\lambda_n}^2|}{2} \right]_{-\infty}^{T_n} \\
& \geq \frac{1}{2} y_{\lambda_n}^2(T_n) + \left[-\frac{y_{\lambda_n}^2}{2} + \frac{y_{\lambda_n}^{p+1}}{p+1} - \frac{\gamma}{2} |e^{4mt} y_{\lambda_n}^2| + \frac{|e^{2mt} y_{\lambda_n}^2|}{2} \right]_{-\infty}^{T_n} \\
& \geq \left[-\frac{y_{\lambda_n}^2}{2} + \frac{y_{\lambda_n}^{p+1}}{p+1} - \frac{\gamma}{2} |e^{4mt} y_{\lambda_n}^2| + \frac{|e^{2mt} y_{\lambda_n}^2|}{2} \right]_{-\infty}^{T_n} \\
& = \frac{1}{2} - \frac{1}{p+1} > 0.
\end{aligned} \tag{36}$$

On the other hand, using the asymptotic (21) of y_{λ_n} again, there exists $\hat{T} (< T_n)$ (independent of λ) such that $1/2 < y_{\lambda_n} < 1$ for $t \in (-\infty, \hat{T})$. This together with the fact that $\gamma = 1/m^2 \lambda_n^2$ yields that

$$\begin{aligned}
& -\frac{2}{m^2 \lambda_n^2} \int_{-\infty}^{T_n} e^{4ms} |y_{\lambda_n}|^2 ds + m \int_{-\infty}^{T_n} e^{2ms} |y_{\lambda_n}|^2 ds \\
& = -\frac{2}{m^2 \lambda_n^2} \int_{-\infty}^{\hat{T}} e^{4ms} |y_{\lambda_n}|^2 ds - \frac{2}{m^2 \lambda_n^2} \int_{\hat{T}}^{T_n} e^{4ms} |y_{\lambda_n}|^2 ds + m \int_{-\infty}^{\hat{T}} e^{2ms} |y_{\lambda_n}|^2 ds \\
& \quad + m \int_{\hat{T}}^{T_n} e^{2ms} |y_{\lambda_n}|^2 ds \\
& < -\frac{1}{m^2 \lambda_n^2} \int_{-\infty}^{\hat{T}} e^{4ms} ds - \frac{2}{m^2 \lambda_n^2} \int_{\hat{T}}^{T_n} e^{4ms} |y_{\lambda_n}|^2 ds + m \int_{-\infty}^{\hat{T}} e^{2ms} ds + m \int_{\hat{T}}^{T_n} e^{2ms} |y_{\lambda_n}|^2 ds \\
& < -\frac{1}{m^2 \lambda_n^2} \left[\frac{e^{4ms}}{4m} \right]_{-\infty}^{\hat{T}} + m \left[\frac{e^{2ms}}{2m} \right]_{-\infty}^{\hat{T}} + \int_{\hat{T}}^{T_n} \left(-\frac{2}{m^2 \lambda_n^2} + m e^{-2ms} \right) e^{4ms} |y_{\lambda_n}|^2 ds \\
& = \left(-\frac{1}{4m^2 \lambda_n^2} + \frac{e^{-2m\hat{T}}}{2} \right) e^{4m\hat{T}} + \int_{\hat{T}}^{T_n} \left(-\frac{2}{m^2 \lambda_n^2} + m e^{-2m\hat{T}} \right) e^{4ms} |y_{\lambda_n}|^2 ds \\
& < 0 \quad \text{for sufficiently large } n \in \mathbb{N}.
\end{aligned}$$

This together with (35) and (36) yields a contradiction. Thus, we see that $\lambda \in I_0 \cup I_+$ for sufficiently small $\lambda > 0$.

Next, we shall show that $\lambda \in I_+$ for sufficiently small $\lambda > 0$. Suppose the contrary that there exists a sequence $\{\lambda_n\} \subset (0, \infty)$ with $\lim_{n \rightarrow \infty} \lambda_n = 0$ such that y_{λ_n} has no critical point. Then, by Lemma 4, we see that $y'_{\lambda_n}(t) < 0$ and $y_{\lambda_n}(t) \rightarrow 0$ as $t \rightarrow \infty$. Moreover, since $y_{\lambda_n}(t) \rightarrow 1$ as $t \rightarrow -\infty$, we have

$$y_{\lambda_n}(t) < 1 \quad \text{for all } -\infty < t < \infty. \tag{37}$$

Then, there exists $T_{1,n} \in \mathbb{R}$ such that

$$y_{\lambda_n}(t) \leq 1/4 \quad \text{for all } t \geq T_{1,n}. \tag{38}$$

It follows from (21) that there exists $T_0 > 0$ (independent of n) such that $T_{1,n} \geq T_0$. We take $\lambda > 0$ sufficiently small so that $-\log \gamma/2m = \log(\lambda^2 m^2)/2m < T_0$. Then, integrating the equation (18) from $-\infty$ to $T_{1,n}$, we have, by (37) and (38), that

$$\begin{aligned} y'_{\lambda_n}(T_{1,n}) &= -\alpha[y_{\lambda_n}]_{-\infty}^{T_{1,n}} + \int_{-\infty}^{T_{1,n}} \{y_{\lambda_n} - y_{\lambda_n}^p + \gamma e^{4ms} y_{\lambda_n} - e^{2ms} y_{\lambda_n}\} ds \\ &= \frac{3}{4}\alpha + \int_{-\infty}^{-\frac{\log \gamma}{2m}} \{y_{\lambda_n} - y_{\lambda_n}^p + \gamma e^{4ms} y_{\lambda_n} - e^{2ms} y_{\lambda_n}\} ds \\ &\quad + \int_{-\frac{\log \gamma}{2m}}^{T_{1,n}} \{y_{\lambda_n} - y_{\lambda_n}^p + \gamma e^{4ms} y_{\lambda_n} - e^{2ms} y_{\lambda_n}\} ds \\ &\geq \frac{3}{4}\alpha + \int_{-\infty}^{-\frac{\log \gamma}{2m}} \{\gamma e^{4ms} y_{\lambda_n} - e^{2ms} y_{\lambda_n}\} ds. \end{aligned}$$

Taking $\lambda > 0$ sufficiently small so that $1/2 < y_{\lambda_n} < 1$ for $t \in (-\infty, -\log \gamma/2m)$, we have

$$y'_{\lambda_n}(T_{1,n}) \geq \frac{3}{4}\alpha + \frac{\gamma}{2} \int_{-\infty}^{-\frac{\log \gamma}{2m}} e^{4ms} ds - \int_{-\infty}^{-\frac{\log \gamma}{2m}} e^{2ms} ds = \frac{3}{4}\alpha + \frac{1}{8m\gamma} - \frac{1}{2m\gamma} > \frac{\alpha}{2}.$$

This contradicts with the fact that $y'_{\lambda_n}(t) < 0$ for all $-\infty < t < \infty$. Thus, we infer that $\lambda \in I_+$ for sufficiently small $\lambda > 0$. \square

It follows from Lemma 4 to 7 that there exists $\lambda_* \in (0, \infty)$ such that $\lambda_* \in I_0$. Therefore, y_{λ_*} satisfies the equations (1)–(3).

4 Uniqueness of the singular solution

This section is devoted to the proof of Theorem 1. Since we have already shown the existence of a solution satisfying (10), it is enough to prove the uniqueness of the value λ_* . Suppose that there exist two different solutions u and v to the equations (1)–(3) with $\lambda = \lambda_1$ and λ_2 respectively satisfying (10). Without loss of the generality, we may assume that

$$\lambda_1 < \lambda_2. \quad (39)$$

This together with (10) implies that there exists $R_1 > 0$ such that

$$u > v \quad \text{for } r \in (0, R_1). \quad (40)$$

We rescale the solution as follows:

$$u(r) = \nu^{1/(p-1)} \tilde{u}(\sqrt{\nu}r), \quad v(r) = \nu^{1/(p-1)} \tilde{v}(\sqrt{\nu}r) \quad (41)$$

for $\nu > 0$. Then, the functions \tilde{u} and \tilde{v} satisfy the following equations respectively:

$$-\tilde{u}_{rr} - \frac{d-1}{r} \tilde{u}_r + \frac{r^2}{\nu^2} \tilde{u} - \frac{\lambda_1}{\nu} \tilde{u} - \tilde{u}^p = 0, \quad r > 0, \quad (42)$$

$$-\tilde{v}_{rr} - \frac{d-1}{r} \tilde{v}_r + \frac{r^2}{\nu^2} \tilde{v} - \frac{\lambda_2}{\nu} \tilde{v} - \tilde{v}^p = 0, \quad r > 0. \quad (43)$$

We put

$$W = \frac{\tilde{u}}{\tilde{v}}. \quad (44)$$

Then, W satisfies

$$W_{rr} + \left(\frac{d-1}{r} + \frac{2}{\tilde{v}} \tilde{v}_r \right) W_r + \frac{(\lambda_1 - \lambda_2)}{\nu} W + W(\tilde{u}^p - \tilde{v}^p) = 0, \quad r > 0, \quad (45)$$

$$W(r) \rightarrow 1 \quad \text{as } r \rightarrow 0. \quad (46)$$

Furthermore, we put

$$\rho = \log r, \quad W(\rho) = W(r). \quad (47)$$

Then, the equation (45) is transformed into the following:

$$W_{\rho\rho} + \left(d - 2 + 2r \frac{\tilde{v}_r}{\tilde{v}} \right) W_\rho + \frac{(\lambda_1 - \lambda_2)}{\nu} r^2 W + r^2 \tilde{v}^{p-1} (W^p - W) = 0, \quad \rho \in (-\infty, \infty). \quad (48)$$

It follows from (40) that there exists $T_1 = T_1(\nu) > 0$ such that

$$W(\rho) > 1 \quad \text{for } \rho \in (-\infty, -T_1) \quad (49)$$

By (10), we see that

$$d - 2 + \frac{2r\tilde{v}_r}{\tilde{v}} \rightarrow \alpha_1 \quad \text{as } \rho \rightarrow -\infty, \quad (50)$$

$$r^2 \tilde{v}^{p-1} \frac{W^p - W}{1 - W} \rightarrow -(p-1)\beta_1 \quad \text{as } \rho \rightarrow -\infty, \quad (51)$$

where

$$\alpha_1 = d - 2 - \frac{4}{p-1}, \quad \beta_1 = A(p, d)^{p-1} = \frac{2}{p-1} \left(d - 2 - \frac{2}{p-1} \right)$$

Finally, we put

$$Z = 1 - W. \quad (52)$$

Then, Z satisfies the following:

$$Z_{\rho\rho} + \left(d - 2 + 2r \frac{\tilde{v}_r}{\tilde{v}} \right) Z_\rho - \frac{(\lambda_1 - \lambda_2)}{\nu} r^2 (1 - Z) - r^2 \tilde{v}^{p-1} \frac{W^p - W}{1 - W} Z = 0, \quad \rho \in (-\infty, \infty). \quad (53)$$

It follows from (10) that

$$\frac{Z}{r^2} = \frac{1 - W}{r^2} = \frac{\tilde{v} - \tilde{u}}{r^2 \tilde{v}} \rightarrow (\lambda_1 - \lambda_2) \left\{ 4 \left(d - 1 - \frac{3}{p-1} \right) \right\}^{-1} \quad \text{as } \rho \rightarrow -\infty. \quad (54)$$

Before proving Theorem 1, we prepare the following result:

Lemma 8. *There exists $\nu_0 > 0$ and $T_2 > 0$ such that if we take $\nu > \nu_0$, we have that*

$$Z_\rho(\rho) \leq 0 \quad \text{for } \rho \in (-\infty, -T_2). \quad (55)$$

Proof. We show this by contradiction. Suppose the contrary that there exists a sequence $\{\rho_n\} \subset (-\infty, -T_1)$ with $\lim_{n \rightarrow \infty} \rho_n = -\infty$ satisfying $Z_\rho(\rho_n) > 0$. Note that $Z(\rho) < 0$ for $\rho \in (-\infty, -T_1)$ and $Z(\rho) \rightarrow 0$ as $\rho \rightarrow -\infty$. This yields that there exists $\{r_n\} \subset (-\infty, -T_1)$ with $\lim_{n \rightarrow \infty} r_n = -\infty$ such that

$$Z_\rho(r_n) = 0 \quad \text{and} \quad Z_{\rho\rho}(r_n) \leq 0. \quad (56)$$

Namely, r_n is a local maximum point of Z . For $\rho = r_n$, we have by (53) that

$$-\frac{(\lambda_1 - \lambda_2)}{\nu} r_n^2 (1 - Z(r_n)) - r_n^2 \tilde{v}^{p-1}(r_n) \frac{W^p(r_n) - W(r_n)}{1 - W(r_n)} Z(r_n) \geq 0. \quad (57)$$

This together with (46), (51) and (54) gives us that

$$\begin{aligned} \frac{2}{\nu} &\geq \frac{1 - Z(r_n)}{\nu} \geq -r_n^2 \tilde{v}^{p-1}(r_n) \frac{W^p(r_n) - W(r_n)}{1 - W(r_n)} \frac{Z(r_n)}{r_n^2 (\lambda_1 - \lambda_2)} \\ &\geq \frac{(p-1)\beta_1}{2} \left\{ 4(d-1 - \frac{3}{p-1}) \right\}^{-1}. \end{aligned} \quad (58)$$

However, we can take $\nu > 0$ sufficiently large so that

$$\frac{1}{\nu} < \frac{(p-1)\beta_1}{4} \left\{ 4(d-1 - \frac{3}{p-1}) \right\}^{-1},$$

which contradicts with (58). Thus, (55) holds. \square

We are now in position to prove Theorem 1.

Proof of Theorem 1. We first consider the case of $2^* - 1 < p < p_c$.

It follows from (53) and (54) that there exists $T_3 = T_3(\nu) > 0$ such that for $\rho \in (-\infty, -T_3)$, we have

$$\begin{aligned} Z_{\rho\rho} + \left(d - 2 + 2r \frac{\tilde{v}_r}{\tilde{v}} \right) Z_\rho - r^2 \tilde{v}^{p-1} \frac{W^p - W}{1 - W} Z &= \frac{(\lambda_1 - \lambda_2)}{\nu} r^2 (1 - Z) \\ &\geq \frac{(\lambda_1 - \lambda_2)}{\nu} r^2 \\ &\geq \frac{1}{\nu} \left\{ 4(d-1 - \frac{3}{p-1}) \right\} Z. \end{aligned} \quad (59)$$

Thus, we obtain

$$Z_{\rho\rho} + \left(d - 2 + 2r \frac{\tilde{v}_r}{\tilde{v}} \right) Z_\rho - \left\{ r^2 \tilde{v}^{p-1} \frac{W^p - W}{1 - W} + \frac{1}{\nu} \left(4\nu(d-1 - \frac{3}{p-1}) \right) \right\} Z \geq 0. \quad (60)$$

We set

$$g_1(\rho) := d - 2 + 2r \frac{\tilde{v}_r}{\tilde{v}}, \quad g_2(\rho) := - \left\{ r^2 \tilde{v}^{p-1} \frac{W^p - W}{1 - W} + \frac{1}{\nu} \left(4\nu(d-1 - \frac{3}{p-1}) \right) \right\}. \quad (61)$$

Note that for $2^* - 1 < p < p_c$, we have

$$\alpha_1^2 - 4(p-1)\beta_1 < 0.$$

We take $\nu > 0$ sufficiently large so that

$$\alpha_1^2 - 4(p-1)\beta_1 - \frac{1}{\nu} \left(4(d-1 - \frac{3}{p-1}) \right) < 0$$

This together with (50) and (51) implies that there exist $T_4 = T_4(\nu)$ such that

$$[g_1(\rho)]^2 - 4g_2(\rho) < 0 \quad \text{for } \rho \in (-\infty, -T_4). \quad (62)$$

Therefore, there exist two positive constants b_1 and c_1 such that

$$b_1^2 - 4c_1 < 0, \quad b_1 < g_1(\rho), \quad c_1 < g_2(\rho) \quad \text{for } \rho \in (-\infty, -T_4). \quad (63)$$

Let ω be a non-trivial solution to the following ordinary differential equation:

$$\omega_{\rho\rho} + b_1\omega_\rho + c_1\omega = 0, \quad \rho \in (-\infty, \infty). \quad (64)$$

From (63), the solution ω is oscillatory. Thus, there exist a_1 and a_2 with $a_2 < a_1 < -T_4$ satisfying

$$\omega(\rho) > 0 \quad \text{for } \rho \in (a_2, a_1), \quad \omega(a_1) = \omega(a_2) = 0. \quad (65)$$

Multiplying (60) by ω and (64) by Z , we have

$$Z_{\rho\rho}\omega + g_1(\rho)Z_\rho\omega + g_2(\rho)Z\omega \geq 0, \quad (66)$$

$$\omega_{\rho\rho}Z + b_1\omega_\rho Z + c_1Z\omega = 0. \quad (67)$$

Subtracting (67) from (66), we obtain

$$(Z_\rho\omega - \omega_\rho Z)_\rho + g_1(\rho)Z_\rho\omega - b_1\omega_\rho Z + (g_2(\rho) - c_1)\omega Z \geq 0.$$

This together with (63) and (65) implies that

$$\begin{aligned} \{e^{b_1\rho}(Z_\rho\omega - \omega_\rho Z)\}_\rho &= e^{b_1\rho} \{(Z_\rho\omega - \omega_\rho Z)_\rho + b_1(Z_\rho\omega - \omega_\rho Z)\} \\ &\geq \{-g_1(\rho)Z_\rho\omega + b_1\omega_\rho Z - (g_2(\rho) - c_1)\omega Z + b_1(Z_\rho\omega - \omega_\rho Z)\} \\ &\geq \{-(g_1(\rho) - b_1)Z_\rho\omega - (g_2(\rho) - c_1)\omega Z\} \\ &\geq 0. \end{aligned}$$

Integrating the above from a_2 to a_1 , we obtain

$$0 < -e^{b_1 a_2} \omega_\rho(a_2) Z(a_2) \leq -e^{b_1 a_1} \omega_\rho(a_1) Z(a_1) < 0$$

since $\omega_\rho(a_2) > 0$ and $\omega_\rho(a_1) < 0$. This is a contradiction. Thus, we obtain the desired result.

Next, we consider the case of $p \geq p_c$. We put $Z = e^{\tau_1 \rho} \varphi$, where

$$\tau_1 = -\frac{\alpha_1}{2} + \frac{1}{2} \sqrt{\alpha_1^2 - 4(p-1)\beta_1}.$$

We note that $\alpha_1^2 - 4(p-1)\beta_1 \geq 0$ and $\tau_1 < -2$ for $p \geq p_c$. Then, (49), (52) and (54) gives us that there exists $T_5 > 0$ such that

$$\varphi(\rho) < 0 \quad \text{for } \rho \in (-\infty, -T_5) \quad (68)$$

and

$$|\varphi(\rho)| \leq C e^{(2-\tau_1)\rho} \quad \text{for } \rho \in (-\infty, -T_5). \quad (69)$$

Since $Z_\rho = \tau_1 e^{\tau_1 \rho} \varphi + e^{\tau_1 \rho} \varphi_\rho < 0$, $\tau_1 < 0$ and $\varphi(\rho) < 0$ for $\rho \in (-\infty, -T_5)$, we have

$$\varphi_\rho \leq 0, \quad \tau_1 \varphi \leq -\varphi_\rho \quad \text{for } \rho \in (-\infty, -T_5). \quad (70)$$

It follows from (53) and (54) that

$$\begin{aligned} 0 &= e^{\tau_1 \rho} \varphi_{\rho\rho} + 2\tau_1 e^{\tau_1 \rho} \varphi_\rho + \tau_1^2 e^{\tau_1 \rho} \varphi + \left(d - 2 + \frac{2r\tilde{v}_r}{\tilde{v}} \right) (\tau_1 e^{\tau_1 \rho} \varphi + e^{\tau_1 \rho} \varphi_\rho) \\ &\quad - \frac{(\lambda_1 - \lambda_2)}{\nu} r^2 (1 - e^{\tau_1 \rho} \varphi) - r^2 \tilde{v}^{p-1} \frac{W^p - W}{1 - W} e^{\tau_1 \rho} \varphi \\ &\leq e^{\tau_1 \rho} \varphi_{\rho\rho} + (2\tau_1 + \alpha_1) e^{\tau_1 \rho} \varphi_\rho + \left(d - 2 + \frac{2r\tilde{v}_r}{\tilde{v}} - \alpha_1 \right) e^{\tau_1 \rho} \varphi_\rho \\ &\quad + \left\{ \tau_1^2 + \left(d - 2 + \frac{2r\tilde{v}_r}{\tilde{v}} \right) \tau_1 - r^2 \tilde{v}^{p-1} \frac{W^p - W}{1 - W} \right\} e^{\tau_1 \rho} \varphi - \frac{(\lambda_1 - \lambda_2)}{\nu} r^2 (1 - e^{\tau_1 \rho} \varphi). \end{aligned} \quad (71)$$

It follows from (50) that for any $\varepsilon > 0$, there exists $T_6 > 0$ such that

$$\left| d - 2 + \frac{2r\tilde{v}_r}{\tilde{v}} - \alpha_1 \right| < \frac{\varepsilon}{4}.$$

Moreover, (50), (51) and the definition of τ_1 yields that there exists $T_7 > T_6$ such that

$$\left| \tau_1^2 + \left(d - 2 + \frac{2r\tilde{v}_r}{\tilde{v}} \right) - r^2 \tilde{v}^{p-1} \frac{W^p - W}{1 - W} \right| < -\tau_1 \frac{\varepsilon}{4}.$$

By (54), there exists $T_8 > T_7$ and $\nu_* > 0$ such that for $\nu > \nu_*$, we have

$$\left| \frac{(\lambda_1 - \lambda_2)}{\nu} r^2 (1 - e^{\tau_1 \rho} \varphi) \right| < \frac{\varepsilon}{2} \tau_1 \varphi$$

for $\rho \in (-\infty, -T_8)$. These together with (71) imply that

$$\begin{aligned} 0 &< \varphi_{\rho\rho} + (2\tau_1 + \alpha_1) \varphi_\rho + \frac{\varepsilon}{4} |\varphi_\rho| + \frac{\varepsilon}{4} \tau_1 \varphi + \frac{\varepsilon}{4} \tau_1 \varphi \\ &< \varphi_{\rho\rho} + (2\tau_1 + \alpha_1) \varphi_\rho + \frac{\varepsilon}{2} |\varphi_\rho| - \frac{\varepsilon}{2} \varphi_\rho \\ &< \varphi_{\rho\rho} + (2\tau_1 + \alpha_1 - \varepsilon) \varphi_\rho. \end{aligned}$$

for $\rho \in (-\infty, -T_8)$.

(54) implies that $\lim_{\rho \rightarrow -\infty} Z_\rho(\rho) = 0$. This together with (69) gives us that

$$\lim_{\rho \rightarrow -\infty} \varphi(\rho) = \lim_{\rho \rightarrow -\infty} \varphi_\rho(\rho) = 0.$$

Then, integrating from $-\infty$ to ρ yields that

$$0 < \varphi_\rho + (2\tau_1 + \alpha_1 - \varepsilon)\varphi. \quad (72)$$

Multiplying (72) by $e^{(2\tau_1 + \alpha_1 - \varepsilon)\rho}$, we obtain

$$0 < \{e^{(2\tau_1 + \alpha_1 - \varepsilon)\rho}\varphi\}_\rho, \quad \text{for } \rho \in (-\infty, -T_8). \quad (73)$$

On the other hands, (69) shows that

$$|\varphi(\rho)e^{(2\tau_1 + \alpha_1 - \varepsilon)\rho}| \leq Ce^{(2 + \tau_1 + \alpha_1 - \varepsilon)\rho} = Ce^{(2 + \frac{\alpha_1}{2} + \frac{1}{2}\sqrt{\alpha^2 - 4(p-1)\beta - \varepsilon})\rho} \rightarrow 0 \quad \text{as } \rho \rightarrow -\infty.$$

Then, integrating (73) from $-\infty$ to ρ ($\rho < -T_8$), we have

$$0 < e^{(2\tau_1 + \alpha_1 - \varepsilon)\rho}\varphi(\rho),$$

which yields that $\varphi(\rho) > 0$ for $\rho \in (-\infty, -T_8)$. This contradicts with (68). Thus, we obtain the desired result. \square

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