On a singular perturbed problem in an annulus

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Abstract. In this paper we prove the conjecture due to Ruf–Srikanth [14]. We prove the existence of positive solution under Dirichlet and Neumann boundary conditions, which concentrate near the inner boundary and outer boundary of an annulus respectively as $\varepsilon \to 0$. In fact, our result is independent of the dimension of \mathbb{R}^N .

Mathematics Subject Classification (2010): 35B08 (primary); 35J20, 35J65 (secondary).

1. Introduction

There has been a considerable interest in understanding the behavior of positive solutions of the elliptic problem

$$\begin{cases} \varepsilon^{2} \Delta u - u + f(u) = 0 & \text{in } \Omega \\ u > 0 & \text{in } \Omega \\ u = 0 & \text{or } \frac{\partial u}{\partial \nu} = 0 & \text{on } \partial \Omega \end{cases}$$
 (1.1)

where $\varepsilon>0$ is a parameter, f is a superlinear nonlinearity and Ω is a smooth bounded domain in \mathbb{R}^N . Let $F(u)=\int_0^u f(t)dt$. We consider the problem when f(0)=0 and f'(0)=0. This type of equations arise in various mathematical models derived from population theory, chemical reactor theory see Gidas-Ni-Nirenberg [6]. In the Dirichlet case, Ni – Wei showed in [19] that the least energy solutions of equation (1.1) concentrate, for $\varepsilon\to 0$, to single peak solutions, whose maximum points P_ε converge to a point P with maximal distance from the boundary $\partial\Omega$. In the Neumann case, Ni–Takagi [17] showed that for sufficiently small $\varepsilon>0$, the least energy solution is a single boundary spike and has only one local maximum $P_\varepsilon\in\partial\Omega$. Moreover, in [18], they prove that $H(P_\varepsilon)\to \max_{P\in\partial\Omega}H(P)$ as $\varepsilon\to 0$ where H(P) is the mean curvature of $\partial\Omega$ at P. A simplified proof was

Received October 17, 2013; accepted in revised form September 20, 2014. Published online February 2016.

given by del Pino-Felmer in [3], for a wider class of nonlinearities using a method of symmetrization.

We mention some nice results on the multiple boundary and interior peaked solutions for the Neumann case of (1.1). For the single and multiple boundary spikes, Gui [8] constructed multiple boundary spike solutions at multiple local maximum points of H(P), using a variational method. Wei [21] and Wei-Winter [22] constructed single and multiple boundary spike solutions at multiple non-degenerate critical points of H(P), using the Lyapunov–Schmidt reduction method. Later on Y.Y. Li [10] and del Pino-Felmer-Wei [4] constructed single and multiple boundary spikes in the degenerate case. For a detailed bibliography on this topic, we refer to the review article by Ni [16].

Higher dimensional concentrating solutions was studied by Ambrosetti-Malchiodi-Ni in [1,2]; they consider solutions which concentrate on spheres, i.e. on (N-1)- dimensional manifolds. They studied the problem

$$\begin{cases} \varepsilon^2 \Delta u - V(r)u + f(u) = 0 & \text{in } A \\ u > 0 & \text{in } A \\ u = 0 & \text{on } \partial A, \end{cases}$$
 (1.2)

in an annulus $A = \{x \in \mathbb{R}^N : 0 < a < |x| < b\}, V(r)$ is a smooth radial potential bounded below by a positive constant. They introduced a modified potential M(r) = $r^{N-1}V^{\theta}(r)$, with $\theta = \frac{p+1}{p-1} - \frac{1}{2}$, satisfying M'(b) < 0 (respectively M'(a) > 0), then there exists a family of radial solutions which concentrates on $|x| = r_{\varepsilon}$ with $r_{\varepsilon} \to b$ (respectively $r_{\varepsilon} \to a$) as $\varepsilon \to 0$. In fact, they conjectured that in $N \ge 3$ there could exist also solutions concentrating to some manifolds of dimension kwith 1 < k < N-2. Moreover, in \mathbb{R}^2 , concentration of positive solutions on curves in the general case was proved by del Pino-Kowalczyk-Wei [5]. The Neumann case was studied by Malchiodi-Montenegro [11,12].

In Esposito et al. [7], the asymptotic behavior of radial solutions for the singularly perturbed elliptic problem (1.2) was studied using the Morse index information to describe the complete description of the blow-up behavior. As a result, they exhibit sufficient conditions which guarantee that radial ground state solutions blow-up and concentrate at the inner or outer boundary of the annulus. For more, interesting consequences, see Pacella-Srikanth [13] and Ruf-Srikanth [14,15].

In this paper, we consider the following two singular perturbed problems,

$$\begin{cases} \varepsilon^2 \Delta u - u + u^p = 0 & \text{in } A \\ u > 0 & \text{in } A \\ u = 0 & \text{on } \partial A, \end{cases}$$
 (1.3)

$$\begin{cases} \varepsilon^{2} \Delta u - u + u^{p} = 0 & \text{in } A \\ u > 0 & \text{in } A \\ u = 0 & \text{on } \partial A, \end{cases}$$

$$\begin{cases} \varepsilon^{2} \Delta u - u + u^{p} = 0 & \text{in } A \\ u > 0 & \text{in } A \\ \frac{\partial u}{\partial v} = 0 & \text{on } \partial A, \end{cases}$$

$$(1.3)$$

where A is an annulus in $\mathbb{R}^N = \mathbb{R}^M \times \mathbb{R}^K$ with $A = \{x \in \mathbb{R}^N : 0 < a < |x| < b\}$, $\varepsilon > 0$ is a small number and v denotes the unit normal to ∂A and $N \geq 2$. In this paper, we are interested in finding solution u(x) = u(r,s) where $r = \sqrt{x_1^2 + x_2^2 + \cdots x_M^2}$ and $s = \sqrt{x_{M+1}^2 + x_{M+2}^2 + \cdots x_K^2}$.

Let us consider the conjecture due to Ruf and Srikanth:

Does there exist a solution for the problems (1.3) and (1.4), which concentrates on \mathbb{R}^{M+K-1} dimensional subsets as $\varepsilon \to 0$?

Theorem 1.1. For $\varepsilon > 0$ sufficiently small, there exists a solution of (1.3) which concentrates near the inner boundary of A.

Theorem 1.2. For $\varepsilon > 0$ sufficiently small, there exists a solution of (1.4) which concentrates near the outer boundary of A.

2. Set up for the approximation

Note that, under symmetry assumptions, A can be reduced to a subset of \mathbb{R}^2 where $\mathcal{D} = \{(r, s) : r > 0, s > 0, a^2 < r^2 + s^2 < b^2\}$. Let $P_{\varepsilon} = (P_{1,\varepsilon}, P_{2,\varepsilon})$ be a point of maximum of u_{ε} in A, then $u_{\varepsilon}(P_{\varepsilon}) \geq 1$. From (1.3) we obtain

$$\varepsilon^2 u_{rr} + \varepsilon^2 u_{ss} + \varepsilon^2 \frac{(M-1)}{r} u_r + \varepsilon^2 \frac{(K-1)}{s} u_s - u + u^p = 0$$
 (2.1)

Let \mathcal{D}_1 , \mathcal{D}_2 are the inner and outer boundary of \mathcal{D} respectively and \mathcal{D}_3 , \mathcal{D}_4 are the horizontal and vertical boundary of \mathcal{D} respectively.

If $P = (P_1, P_2)$ be a point in \mathcal{D} such that $\operatorname{dist}(P, \mathcal{D}_1) = d$, then we can express

$$P_1 = (a+d)\cos\theta; P_2 = (a+d)\sin\theta \tag{2.2}$$

where θ is the angle between the *x*-axis and the line joining *P*. Furthermore, if $dist(P, \mathcal{D}_2) = d$, then we can express

$$P_1 = (b - d)\cos\theta; P_2 = (b - d)\sin\theta.$$
 (2.3)

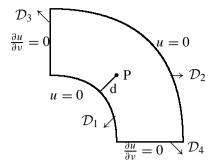
See Figure 2.1 and Figure 2.2.

The functional associated to the problem is

$$I_{\varepsilon}(u) = \int_{\mathcal{D}} r^{M-1} s^{K-1} \left(\frac{\varepsilon^2}{2} |\nabla u|^2 + \frac{1}{2} u^2 - \frac{1}{p+1} u^{p+1} \right) dr ds. \tag{2.4}$$

Moreover, (1.3) reduces to

$$\begin{cases} \varepsilon^{2}u_{rr} + \varepsilon^{2}u_{ss} + \varepsilon^{2}\frac{(M-1)}{r}u_{r} + \varepsilon^{2}\frac{(K-1)}{s}u_{s} - u + u^{p} = 0 & \text{in } \mathcal{D} \\ u = 0 & \text{on } \mathcal{D}_{1} \cup \mathcal{D}_{2} \\ \frac{\partial u}{\partial v} = 0 & \text{on } \mathcal{D}_{3} \cup \mathcal{D}_{4}. \end{cases}$$



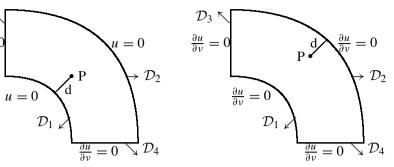


Figure 2.1. Dirichlet case

Figure 2.2. Neumann Case

Re-scaling about the point P, we obtain in A_{ε}

$$u_{rr} + u_{ss} + \varepsilon \frac{(M-1)}{P_1 + \varepsilon r} u_r + \varepsilon \frac{(K-1)}{P_2 + \varepsilon s} u_s - u + u^p = 0. \tag{2.5}$$

The entire solution associated to (2.1) where U satisfies

$$\begin{cases} \Delta_{(r,s)}U - U + U^p = 0 & \text{in } \mathbb{R}^2 \\ U(r,s) > 0 & \text{in } \mathbb{R}^2 \\ U(r,s) \to 0 & \text{as } |(r,s)| \to \infty. \end{cases}$$
 (2.6)

Moreover U is non-degenerate, which means

$$\operatorname{Ker}\left[\Delta_{(r,s)} - 1 + pU^{p-1}\right] = \left\{\frac{\partial U}{\partial r}, \frac{\partial U}{\partial s}\right\}. \tag{2.7}$$

Let z = (r, s). Moreover, U(z) = U(|z|) and the asymptotic behavior of U at infinity is given by

$$\begin{cases} U(z) = A|z|^{-\frac{1}{2}}e^{-|z|}\left(1 + O\left(\frac{1}{|z|}\right)\right) \\ U'(z) = -A|z|^{-\frac{1}{2}}e^{-|z|}\left(1 + O\left(\frac{1}{|z|}\right)\right) \end{cases}$$
(2.8)

for some constant A > 0.

Let K(z) denote the fundamental solution of $-\Delta_{(r,s)} + 1$ centered at 0. Then, for $|z| \geq 1$, we have

$$\begin{cases} U(z) = \left(B + O\left(\frac{1}{|z|}\right)\right) K(z) \\ U'(z) = \left(-B + O\left(\frac{1}{|z|}\right)\right) K(z) \end{cases}$$
 (2.9)

for some positive constant B.

Let $U_{\varepsilon,P}(z) = U(|\frac{z-P}{\varepsilon}|)$. Now we construct the projection map for the Dirichlet case as

$$\begin{cases} \varepsilon^{2} \Delta_{(r,s)} P U_{\varepsilon,P} - P U_{\varepsilon,P} + U_{\varepsilon,P}^{p} = 0 & \text{in } \mathcal{D} \\ P U_{\varepsilon,P}(r,s) > 0 & \text{in } \mathcal{D} \\ P U_{\varepsilon,P}(r,s) = 0 & \text{on } \partial \mathcal{D}, \end{cases}$$
 (2.10)

and the projection in the Neumann case as

$$\begin{cases} \varepsilon^{2} \Delta_{(r,s)} Q U_{\varepsilon,P} - Q U_{\varepsilon P} + U_{\varepsilon,P}^{p} = 0 & \text{in } \mathcal{D} \\ Q U_{\varepsilon,P}(r,s) > 0 & \text{in } \mathcal{D} \\ \frac{Q U_{\varepsilon,P}}{\partial v}(r,s) = 0 & \text{on } \partial \mathcal{D}. \end{cases}$$
(2.11)

If $v_{\varepsilon} = U_{\varepsilon,P} - PU_{\varepsilon,P}$ and $w_{\varepsilon} = U_{\varepsilon,P} - QU_{\varepsilon,P}$, then we have

$$\begin{cases} \varepsilon^2 \Delta_{(r,s)} v_{\varepsilon} - v_{\varepsilon} = 0 & \text{in } \mathcal{D} \\ v_{\varepsilon} = U_{\varepsilon,P} & \text{on } \partial \mathcal{D}, \end{cases}$$
 (2.12)

$$\begin{cases} \varepsilon^{2} \Delta_{(r,s)} w_{\varepsilon} - w_{\varepsilon} = 0 & \text{in } \mathcal{D} \\ \frac{\partial w_{\varepsilon}}{\partial v} = \frac{\partial U_{\varepsilon,P}}{\partial v} & \text{on } \partial \mathcal{D}. \end{cases}$$
 (2.13)

Consider the function $s(\theta) = \cos^{M-1} \theta \sin^{K-1} \theta$ in $[0, \frac{\pi}{2}]$. Then neither $\theta_0 = 0$ nor $\theta_0 = \frac{\pi}{2}$ are points of maxima of s. But s > 0 and hence θ_0 lies in $(0, \frac{\pi}{2})$.

Furthermore, consider the function $h(d) = d + e^{-\frac{d}{\varepsilon}}$ in 0 < d < 1. Then h attains its minimum at a point $d = \varepsilon |\ln \varepsilon|$.

For any $\theta \in [\theta_0 - \delta, \theta_0 + \delta]$; we define the configuration space for the Dirichlet and Neumann case as

$$\Lambda_{\varepsilon,D} = \left\{ P \in \mathcal{D} : \operatorname{dist}(P, \mathcal{D}_1) \ge \frac{k}{2}\varepsilon \ln \frac{1}{\varepsilon} \right\}$$
 (2.14)

and

$$\Lambda_{\varepsilon,N} = \left\{ P \in \mathcal{D} : \operatorname{dist}(P, \mathcal{D}_2) \ge \frac{k}{2} \varepsilon \ln \frac{1}{\varepsilon} \right\}$$
 (2.15)

respectively for some k > 0 small.

We develop the following lemma similar to Lin, Ni and Wei [9].

Lemma 2.1. Assuming that $\frac{k}{2}\varepsilon|\ln\varepsilon| \leq d(P,\mathcal{D}_1) \leq \delta$, then we obtain

$$v_{\varepsilon}(z) = (B + o(1))K\left(\frac{|z - P^{\star}|}{\varepsilon}\right) + O(\varepsilon^{2+\sigma}),$$
 (2.16)

where $P^* = P + 2d(P, \mathcal{D}_1)v_{\overline{P}}$ and $\overline{P} \in \mathcal{D}_1$ is a unique point such that $d(P, \overline{P}) = 2d(P, \mathcal{D}_1)$, while σ is a small positive number; δ is sufficiently small. Moreover, $v_{\overline{P}}$ is the outer unit normal at \overline{P} .

Proof. Define

$$\begin{cases} \varepsilon^{2} \Delta_{(r,s)} \Psi_{\varepsilon} - \Psi_{\varepsilon} = 0 & \text{in } \mathcal{D} \\ \Psi_{\varepsilon} > 0 & \text{in } \mathcal{D} \\ \Psi_{\varepsilon} = 1 & \text{on } \partial \mathcal{D}. \end{cases}$$
 (2.17)

Then for sufficiently small ε , Ψ_{ε} is uniformly bounded.

But for $z \in \partial \mathcal{D}$, we obtain

$$U_{\varepsilon,P}(z) = U\left(\frac{|z-P|}{\varepsilon}\right) = (A+o(1))\varepsilon^{\frac{1}{2}}|z-P|^{-\frac{1}{2}}e^{-\frac{|z-P|}{\varepsilon}}.$$

First, we have

$$U_{\varepsilon,P}(z) = (B + o(1))K\left(\frac{|z-P|}{\varepsilon}\right).$$

Hence by the comparison principle we obtain, for some $\sigma > 0$ small,

$$v_{\varepsilon} \leq C \varepsilon^{2+\sigma} \Psi_{\varepsilon}$$
 whenever $d(P, \mathcal{D}_1) \geq 2\varepsilon |\ln \varepsilon|$.

Therefore, it remains to check whether (2.16) holds in

$$\frac{k}{2}\varepsilon|\ln\varepsilon| \le d(P, \mathcal{D}_1) \le 2\varepsilon|\ln\varepsilon|. \tag{2.18}$$

Define the function

$$\phi_1(z) = (B - \varepsilon^{\frac{1}{4}})K\left(\frac{|z - P^*|}{\varepsilon}\right) + \varepsilon^{2+\sigma}\Psi_{\varepsilon}.$$
 (2.19)

Then ϕ_1 satisfies

$$\varepsilon^2 \Delta_{(r,s)} \phi_1 - \phi_1 = 0. \tag{2.20}$$

For any z in \mathcal{D}_1 with $|z - P| \le \varepsilon^{\frac{3}{4}}$ we have

$$\frac{|z - P|}{\varepsilon} = \left(1 + O\left(\varepsilon^{\frac{1}{2}}\right) |\ln \varepsilon|\right) \frac{|z - P^{\star}|}{\varepsilon} \tag{2.21}$$

and hence

$$v_{\varepsilon} \leq \phi_1$$

For any $z \in \mathcal{D}_1$ with $|z - P| \ge \varepsilon^{\frac{3}{4}}$ we have

$$v_{\varepsilon}(z) \leq Ce^{-\varepsilon^{-\frac{1}{4}}} \leq \varepsilon^{2+\sigma} \leq \phi_1.$$

Summarizing, we obtain,

$$v_{\varepsilon} \leq \phi_1$$
 for all $z \in \mathcal{D}_1$.

Similarly, we obtain the lower bound for $z \in \mathcal{D}_1$,

$$v_{\varepsilon}(z) \ge (B + \varepsilon^{\frac{1}{4}}) K\left(\frac{|z - P^{\star}|}{\varepsilon}\right) - \varepsilon^{2+\sigma} \Psi_{\varepsilon}.$$
 (2.22)

Corollary 2.2. Assume that $\frac{k}{2}\varepsilon|\ln\varepsilon| \leq d(P, \mathcal{D}_2) \leq \delta$ where δ is sufficiently small. Then

$$w_{\varepsilon}(z) = -(B + o(1))K\left(\frac{|z - P^{\star}|}{\varepsilon}\right) + O\left(\varepsilon^{2+\sigma}\right), \tag{2.23}$$

where $P^* = P + 2d(P, \mathcal{D}_2)v_{\overline{P}}$ and $\overline{P} \in \mathcal{D}_2$ is a unique point such that $d(P, \overline{P}) = 2d(P, \mathcal{D}_2)$, while σ is a small positive number. Moreover, $v_{\overline{P}}$ is the outer unit normal at \overline{P} .

3. Refinement of the projection

Define

$$H_0^1(\mathcal{D}) = \left\{ u \in H^1 : u(x) = u(r, s), u = 0 \text{ in } \mathcal{D}_1 \text{ and } \mathcal{D}_2; \frac{\partial u}{\partial \nu} = 0 \text{ in } \mathcal{D}_3 \text{ and } \mathcal{D}_4 \right\}.$$

Define a norm on $H_0^1(\mathcal{D})$ as

$$\|v\|_{\varepsilon}^{2} = \int_{\mathcal{D}} r^{M-1} r^{K-1} \left[\varepsilon^{2} |\nabla v|^{2} dx + v^{2} \right] dr ds. \tag{3.1}$$

In this section we will refine the projection to incorporate the Neumann boundary condition on \mathcal{D}_3 and \mathcal{D}_4 . We define a new projection as

$$V_{\varepsilon,P} = \eta P U_{\varepsilon,P},\tag{3.2}$$

where $0 \le \eta \le 1$ is smooth cut off function

$$\eta(x) = \begin{cases} 1 & \text{in } \mathcal{D} \cap B_{d/2}(P) \\ 0 & \text{in } \mathcal{D} \setminus B_d(P). \end{cases}$$
(3.3)

Here $d = \operatorname{dist}(P, \partial \mathcal{D})$ is dependent on ε . We will choose d at the end of the proof. We define

$$u_{\varepsilon} = V_{\varepsilon, P} + \varphi_{\varepsilon, P}. \tag{3.4}$$

Let $\varphi_{\varepsilon,P} = \varphi$. Using this ansatz, (1.3) reduces to

$$\begin{cases} \varepsilon^2 \Delta_{(r,s)} \varphi - \varphi + \varepsilon^2 \frac{(M-1)}{r} \varphi_r + \varepsilon^2 \frac{(K-1)}{s} \varphi_r + f'(V_{\varepsilon,P}) \varphi = h & \text{in } \mathcal{D} \\ \varphi = 0 & \text{on } \partial \mathcal{D}, \end{cases}$$

where $h = -S_{\varepsilon}[V_{\varepsilon, P_{\varepsilon}}] + N_{\varepsilon}[\varphi]$, while

$$S_{\varepsilon}[V_{\varepsilon,P}] = \varepsilon^2 \Delta_{(r,s)} V_{\varepsilon,P} + \varepsilon^2 \frac{(M-1)}{r} V_{\varepsilon,P,r} + \varepsilon^2 \frac{(K-1)}{s} V_{\varepsilon,P,s} -V_{\varepsilon,P} + f(V_{\varepsilon,P})$$
(3.5)

and

$$N_{\varepsilon}[\varphi_{\varepsilon}] = \{ f(V_{\varepsilon, P_{\varepsilon}} + \varphi) - f(V_{\varepsilon,}) - f'(V_{\varepsilon, P_{\varepsilon}})\varphi \}.$$

Let

$$E_{\varepsilon,P} = \left\{ \omega \in H^1_0(\mathcal{D}), \left\langle \omega, \frac{\partial V_{\varepsilon,P}}{\partial r} \right\rangle_{\varepsilon} = \left\langle \omega, \frac{\partial V_{\varepsilon,P}}{\partial s} \right\rangle_{\varepsilon} = 0 \right\}.$$

Let $\mathcal{D}_{\varepsilon} = \{z : \varepsilon z + P \in \mathcal{D}\}.$

Lemma 3.1. For any $z \in \mathcal{D}_{\varepsilon} \setminus B_{d/2\varepsilon}(P)$ we have

$$PU_{\varepsilon,P}(z) = O(\varepsilon^k). \tag{3.6}$$

Proof. For any $z \in \mathcal{D}_{\varepsilon} \setminus B_{d/2\varepsilon}(P)$ we have

$$PU_{\varepsilon,P}(z) \leq \left| U\left(|z - \frac{P}{\varepsilon}| \right) - v_{\varepsilon,P}(\varepsilon z) \right|$$

$$= O(e^{-|x - \frac{P}{\varepsilon}|} + e^{-|x - \frac{P^{\star}}{\varepsilon}|} + \varepsilon^{2+\sigma})$$

$$= O(e^{-\frac{d(P,P^{\star})}{\varepsilon}} + \varepsilon^{2+\sigma})$$

$$= O(e^{-\frac{2d(P,\partial \mathcal{D}_{1})}{\varepsilon}} + \varepsilon^{2+\sigma}) = O(\varepsilon^{k}).$$

$$(3.7)$$

Lemma 3.2. Let $P \in \Lambda_{\varepsilon,D}$. Then the energy expansion is given by

$$I_{\varepsilon}(V_{\varepsilon,P}) = \int_{\mathcal{D}} r^{M-1} s^{K-1} \left(\frac{\varepsilon^2}{2} |\nabla V_{\varepsilon,P}|^2 + \frac{1}{2} V_{\varepsilon,P}^2 - \frac{1}{p+1} V_{\varepsilon,P}^{p+1} \right) dr ds$$

$$= \gamma \varepsilon^2 P_1^{M-1} P_2^{K-1} + \gamma_1 \varepsilon^2 P_1^{M-1} P_2^{K-1} U \left(\frac{2d(P, \partial \mathcal{D}_1)}{\varepsilon} \right) + o(\varepsilon^2) U \left(k |\ln \varepsilon| \right)$$

where $\gamma = \frac{p-1}{2(p+1)} \int_{\mathbb{R}^2} U^{p+1} dr ds$ and $\gamma_1 = \frac{1}{2} \int_{\mathbb{R}^2} U^p e^{-r} dr ds$.

Proof. We obtain

$$I_{\varepsilon}(V_{\varepsilon,P}) = \int_{\mathcal{D}} r^{M-1} s^{K-1} \left(\frac{\varepsilon^{2}}{2} |\nabla V_{\varepsilon,P}|^{2} + \frac{1}{2} V_{\varepsilon,P}^{2} - \frac{1}{p+1} V_{\varepsilon,P}^{p+1}\right) dr ds$$

$$= \int_{\mathcal{D}} \eta^{2} r^{M-1} s^{K-1} \left(\frac{\varepsilon^{2}}{2} |\nabla P U_{\varepsilon,P}|^{2} + \frac{1}{2} P U_{\varepsilon,P}^{2} - \frac{1}{p+1} P U_{\varepsilon,P}^{p+1}\right) dr ds$$

$$+ \frac{1}{p+1} \int_{\mathcal{D}} r^{M-1} s^{K-1} \left(\eta^{2} - \eta^{p+1}\right) P U_{\varepsilon,P}^{p+1} dr ds$$

$$+ \varepsilon^{2} \int_{\mathcal{D}} r^{M-1} s^{K-1} |\nabla \eta|^{2} (P U_{\varepsilon,P})^{2} dr ds$$

$$+ \varepsilon^{2} \int_{\mathcal{D}} r^{M-1} s^{K-1} |\nabla \eta|^{2} (P U_{\varepsilon,P})^{2} dr ds$$

$$= J_{1} + J_{2} + J_{3} + J_{4}.$$

$$(3.8)$$

Hence we have

$$J_{1} = \int_{\mathcal{D}} r^{M-1} s^{K-1} \left(\frac{\varepsilon^{2}}{2} |\nabla P U_{\varepsilon,P}|^{2} + \frac{1}{2} P U_{\varepsilon,P}^{2} - \frac{1}{p+1} P U_{\varepsilon,P}^{p+1} \right) dr ds$$

$$- \int_{\mathcal{D}} (1 - \eta^{2}) r^{M-1} s^{K-1} \left(\frac{\varepsilon^{2}}{2} |\nabla P U_{\varepsilon,P}|^{2} + \frac{1}{2} P U_{\varepsilon,P}^{2} - \frac{1}{p+1} P U_{\varepsilon,P}^{p+1} \right) dr ds$$

$$= \int_{\mathcal{D}} r^{M-1} s^{K-1} \left(\frac{1}{2} U_{\varepsilon,P}^{p} P U_{\varepsilon,P} - \frac{1}{p+1} P U_{\varepsilon,P}^{p+1} \right) dr ds$$

$$+ \varepsilon^{2} \int_{\partial B_{d}(P)} r^{M-1} s^{K-1} \left(\frac{\partial P U_{\varepsilon,P}}{\partial r} + \frac{\partial P U_{\varepsilon,P}}{\partial s} \right) P U_{\varepsilon,P} dr ds$$

$$- \varepsilon^{2} \int_{\partial B_{d/2}(P)} r^{M-1} s^{K-1} \left(\frac{\partial P U_{\varepsilon,P}}{\partial r} + \frac{\partial P U_{\varepsilon,P}}{\partial s} \right) P U_{\varepsilon,P} dr ds$$

$$= \varepsilon^{2} \left(\frac{1}{2} - \frac{1}{p+1} \right) \int_{\mathcal{D}_{\varepsilon}} (P_{1} + \varepsilon r)^{M-1} (P_{2} + \varepsilon s)^{K-1} U^{p+1}(z) dr ds$$

$$+ \frac{1}{2} \int_{\mathcal{D}} U_{\varepsilon,P}^{p} v_{\varepsilon} r^{M-1} s^{K-1} dr ds + O \left(\int_{\mathcal{D}} U_{\varepsilon,P}^{p-1} v_{\varepsilon}^{2} r^{M-1} s^{K-1} dr ds \right)$$

$$+ \varepsilon^{2} \int_{\partial B_{d}(P)} r^{M-1} s^{K-1} \left(\frac{\partial P U_{\varepsilon,P}}{\partial r} + \frac{\partial P U_{\varepsilon,P}}{\partial s} \right) P U_{\varepsilon,P} dr ds$$

$$- \varepsilon^{2} \int_{\partial B_{d/2}(P)} r^{M-1} s^{K-1} \left(\frac{\partial P U_{\varepsilon,P}}{\partial r} + \frac{\partial P U_{\varepsilon,P}}{\partial s} \right) P U_{\varepsilon,P} dr ds$$

$$+ \int_{\mathcal{D} \setminus B_{\varepsilon,P}} r^{M-1} s^{K-1} \left(\frac{\varepsilon^{2}}{2} |\nabla P U_{\varepsilon,P}|^{2} + \frac{1}{2} P U_{\varepsilon,P}^{2} - \frac{1}{p+1} P U_{\varepsilon,P}^{p+1} \right) dr ds.$$

Now we estimate

$$\varepsilon^{2} \left(\frac{1}{2} - \frac{1}{p+1}\right) \int_{\mathcal{D}_{\varepsilon}} (P_{1} + \varepsilon r)^{M-1} (P_{2} + \varepsilon s)^{K-1} U^{p+1}(z) dr ds$$

$$= \frac{p-1}{2(p+1)} \varepsilon^{2} P_{1}^{M-1} P_{2}^{K-1} \int_{\mathbb{R}^{2}} U^{p+1}(r, s) dr ds$$

$$+ o(\varepsilon^{2}) U(k | \ln \varepsilon |). \tag{3.10}$$

From Lemma 2.1, we compute the interaction term

$$\int_{\mathcal{D}} U_{\varepsilon,P}^{p} v_{\varepsilon} r^{M-1} s^{K-1} dr ds
= \varepsilon^{2} \int_{\mathcal{D}_{\varepsilon}} U^{p} U\left(\left|z - \frac{P - P^{\star}}{\varepsilon}\right|\right) (P_{1} + \varepsilon r)^{M-1} (P_{2} + \varepsilon s)^{K-1} dr ds
= \varepsilon^{2} P_{1}^{M-1} P_{2}^{K-1} U\left(\left|\frac{P - P^{\star}}{\varepsilon}\right|\right) (\gamma_{1} + o(1)) + O(\varepsilon^{2+\sigma})
= \varepsilon^{2} P_{1}^{M-1} P_{2}^{K-1} U\left(\frac{2d(P, \partial \mathcal{D}_{1})}{\varepsilon}\right) (\gamma_{1} + o(1)) + O(\varepsilon^{2+\sigma})
= \varepsilon^{2} P_{1}^{M-1} P_{2}^{K-1} U\left(\frac{2d(P, \partial \mathcal{D}_{1})}{\varepsilon}\right) (\gamma_{1} + o(1)) + o(\varepsilon^{2}) U(k|\ln \varepsilon|).$$
(3.11)

Note that we have used the fact that $\frac{|P-P^*|}{\varepsilon} \gg |z|$. Moreover, we obtain

$$J_2 = \int_{\mathcal{D}} r^{M-1} s^{K-1} \left(\eta^2 - \eta^{p+1} \right) P U_{\varepsilon,P}^{p+1} dr ds = o(\varepsilon^2) U \left(k |\ln \varepsilon| \right).$$

Furthermore, we have

$$\begin{split} \varepsilon^2 \int_{\partial B_d(P)} r^{M-1} s^{K-1} \left(\frac{\partial P U_{\varepsilon,P}}{\partial r} + \frac{\partial P U_{\varepsilon,P}}{\partial s} \right) P U_{\varepsilon,P} dr ds &= o(\varepsilon^2) U \left(k |\ln \varepsilon| \right), \\ \varepsilon^2 \int_{\partial B_{d/2}(P)} r^{M-1} s^{K-1} \left(\frac{\partial P U_{\varepsilon,P}}{\partial r} + \frac{\partial P U_{\varepsilon,P}}{\partial s} \right) P U_{\varepsilon,P} dr ds &= o(\varepsilon^2) U \left(k |\ln \varepsilon| \right), \end{split}$$

$$J_3 = \varepsilon^2 \int_{\mathcal{D}} r^{M-1} s^{K-1} \eta \nabla \eta P U_{\varepsilon} \nabla P U_{\varepsilon} dr ds = o(\varepsilon^2) U(k|\ln \varepsilon|),$$

and

$$J_4 = \varepsilon^2 \int_{\mathcal{D}} r^{M-1} s^{K-1} |\nabla \eta|^2 (PU_{\varepsilon,P})^2 dr ds = o(\varepsilon^2) U\left(k|\ln \varepsilon|\right).$$

Hence we obtain the result.

Remark 3.3. From lemma 3.2 we have

$$\begin{split} I_{\varepsilon}(V_{\varepsilon,P}) &= \int_{\mathcal{D}} r^{M-1} s^{K-1} \bigg(\frac{\varepsilon^2}{2} |\nabla V_{\varepsilon,P}|^2 + \frac{1}{2} V_{\varepsilon,P}^2 - \frac{1}{p+1} V_{\varepsilon,P}^{p+1} \bigg) dr ds \\ &= \gamma \varepsilon^2 P_1^{M-1} P_2^{K-1} + \gamma_1 \varepsilon^2 P_1^{M-1} P_2^{K-1} U \bigg(\frac{2d}{\varepsilon} \bigg) + o(\varepsilon^2) U \bigg(k |\ln \varepsilon| \bigg). \end{split}$$

So if we expand the expression in d and θ we have

$$\varepsilon^{-2} I_{\varepsilon}(V_{\varepsilon,P}) = \left[\gamma a^{M+K-2} + \gamma a^{M+K-3} d + \gamma_1 a^{M+K-2} U\left(\frac{2d}{\varepsilon}\right) \right] \cos^{M-1} \theta \sin^{K-1} \theta + o(\varepsilon^2) U\left(k|\ln \varepsilon|\right) + O(\varepsilon^2 d^2).$$

Note that the right-hand side is a function of d and θ only and achieves its minimum in d at a point $d \sim \varepsilon |\ln \varepsilon|$ provided $\cos^{M-1} \theta \sin^{K-1} \theta \neq 0$. This is the main reason of choosing the configuration space (2.14).

4. The reduction

In this section we will reduce the proof of Theorem 1.1 to finding a solution of the form $u_{\varepsilon} = V_{\varepsilon,P} + \varphi$ for (1.3) to a finite dimensional problem. We will prove that for each $P \in \Lambda_{\varepsilon,D}$, there is a unique $\varphi \in E_{\varepsilon,P}$ such that

$$\left\langle I_{\varepsilon}'\left(V_{\varepsilon,P}+\varphi\right),\eta\right\rangle_{\varepsilon}=0\ \forall\eta\in E_{\varepsilon,P}.$$

Let

$$J_{\varepsilon}(\varphi) = I_{\varepsilon} \bigg(V_{\varepsilon,P} + \varphi \bigg).$$

We expand $J_{\varepsilon}(\varphi)$ near $\varphi_{\varepsilon,P}=0$ as

$$J_{\varepsilon}(\varphi) = J_{\varepsilon}(0) + l_{\varepsilon,P}(\varphi) + \frac{1}{2}Q_{\varepsilon,P}(\varphi,\varphi) + R_{\varepsilon}(\varphi)$$

where

$$l_{\varepsilon,P}(\varphi) = \int_{\mathcal{D}} r^{M-1} s^{K-1} \left[\varepsilon^{2} \nabla V_{\varepsilon,P} \nabla \varphi + V_{\varepsilon,P} \varphi - V_{\varepsilon,P}^{p} \varphi \right] dr ds$$

$$= \int_{\mathcal{D}} r^{M-1} s^{K-1} S_{\varepsilon} [V_{\varepsilon,P}] \varphi dr ds,$$
(4.1)

$$Q_{\varepsilon,P}(\varphi,\psi) = \int_{\mathcal{D}} r^{M-1} s^{K-1} \left[\varepsilon^2 \nabla \varphi \nabla \psi + \varphi \psi - p V_{\varepsilon,P}^{p-1} \varphi \psi \right] dr ds, \tag{4.2}$$

and

$$R_{\varepsilon}(\varphi) = \frac{1}{p+1} \int_{\mathcal{D}} r^{M-1} s^{K-1} \left[\left(V_{\varepsilon,P} + \varphi \right)^{p+1} - \left(V_{\varepsilon,P} \right)^{p+1} - \left(V_{\varepsilon,P} \right)^{p+1} - \left(P_{\varepsilon,P} \right)^{p+1} \right] dr ds.$$

$$(4.3)$$

We will prove in Lemma 4.1 that $l_{\varepsilon,P}(\varphi)$ is a bounded linear functional in $E_{\varepsilon,P}$. Hence by the Riesz representation theorem, there exists $l_{\varepsilon,P} \in E_{\varepsilon,P}$ such that

$$\langle l_{\varepsilon,P}, \varphi \rangle_{\varepsilon} = l_{\varepsilon,P}(\varphi) \ \forall \varphi \in E_{\varepsilon,P}.$$

In Lemma 4.2 we will prove that $Q_{\varepsilon,P}(\varphi,\eta)$ is a bounded linear operator from $E_{\varepsilon,P}$ to $E_{\varepsilon,P}$ such that

$$\langle Q_{\varepsilon,P}\varphi,\eta\rangle_{\varepsilon}=Q_{\varepsilon,P}(\varphi,\eta)\ \forall\varphi,\eta\in E_{\varepsilon,P}.$$

Thus finding a critical point of $J_{\varepsilon}(\varphi)$ is equivalent to solving the problem in $E_{\varepsilon,P}$:

$$l_{\varepsilon,P} + Q_{\varepsilon,P}\varphi + R'_{\varepsilon}(\varphi) = 0. \tag{4.4}$$

We will prove in Lemma 4.3 that the operator $Q_{\varepsilon,P}$ is invertible in $E_{\varepsilon,P}$. In Lemma 4.5, we will prove that, if φ belongs to a suitable set, $R'_{\varepsilon}(\varphi)$ is a small perturbation term in (4.4). Thus we can use the contraction mapping theorem to prove that (4.4) has a unique solution for each fixed $P \in \Lambda_{\varepsilon,D}$.

Lemma 4.1. The functional $l_{\varepsilon,P}: H_0^1(\mathcal{D}) \to \mathbb{R}$ defined in (4.1) is a bounded linear functional. Moreover, we have

$$||l_{\varepsilon,P}||_{\varepsilon} = o(\varepsilon) \sqrt{U(k|\ln \varepsilon|)}.$$

Proof. We have

$$\begin{split} l_{\varepsilon,P}(\varphi) &= \int_{\mathcal{D}} r^{M-1} s^{K-1} S_{\varepsilon}[V_{\varepsilon,P}] \varphi dr ds \\ &= \int_{\mathcal{D}} r^{M-1} s^{K-1} \bigg[\varepsilon^2 \Delta_{(r,s)} V_{\varepsilon,P} + \varepsilon^2 \frac{(M-1)}{r} V_{\varepsilon,P,r} + \varepsilon^2 \frac{(K-1)}{s} V_{\varepsilon,P,s} \\ &- V_{\varepsilon,P} + f(V_{\varepsilon,P}) \bigg] \varphi \\ &= \int_{\mathcal{D}} r^{M-1} s^{K-1} \bigg[\varepsilon^2 \Delta_{(r,s)} \eta P U_{\varepsilon,P} + \varepsilon^2 \frac{(M-1)}{r} (\eta P U_{\varepsilon,P})_r \\ &+ \varepsilon^2 \frac{(K-1)}{s} (\eta P U_{\varepsilon,P})_s - \eta P U_{\varepsilon,P} + f(\eta P U_{\varepsilon,P}) \bigg] \varphi \\ &= \int_{\mathcal{D}} \eta r^{M-1} s^{K-1} \bigg[\varepsilon^2 \Delta_{(r,s)} P U_{\varepsilon,P} \\ &+ \varepsilon^2 \frac{(M-1)}{r} P U_{\varepsilon,P,r} + \varepsilon^2 \frac{(K-1)}{s} P U_{\varepsilon,P,s} - P U_{\varepsilon,P} + f(P U_{\varepsilon,P}) \bigg] \varphi \\ &+ \varepsilon^2 \int_{\mathcal{D}} r^{M-1} s^{K-1} [P U_{\varepsilon,P} \Delta_{(r,s)} \eta + \nabla P U_{\varepsilon,P} \nabla \eta] \varphi \\ &+ \int_{\mathcal{D}} r^{M-1} s^{K-1} (\eta - \eta^P) P U_{\varepsilon,P}^P \varphi \\ &+ \varepsilon^2 \int_{\mathcal{D}} \eta r^{M-1} s^{K-1} \bigg[\frac{(M-1)}{r} P U_{\varepsilon,P,r} + \frac{(K-1)}{s} P U_{\varepsilon,P,s} \bigg] \varphi \\ &+ \varepsilon^2 \int_{\mathcal{D}} r^{M-1} s^{K-1} \bigg[\eta_r \frac{(M-1)}{r} P U_{\varepsilon,P,r} + \eta_s \frac{(K-1)}{s} P U_{\varepsilon,P} \bigg] \varphi \end{split}$$

$$\begin{split} &= \int_{\mathcal{D}} \eta r^{M-1} s^{K-1} \bigg[f(PU_{\varepsilon,P}) - f(U_{\varepsilon,P}) \bigg] \varphi \\ &+ \varepsilon^2 \int_{\mathcal{D}} \eta r^{M-1} s^{K-1} \bigg[\frac{(M-1)}{r} PU_{\varepsilon,P,r} + \frac{(K-1)}{s} PU_{\varepsilon,P,s} \bigg] \varphi dr ds \\ &+ \varepsilon^2 \int_{\mathcal{D}} r^{M-1} s^{K-1} \bigg[\eta_r \frac{(M-1)}{r} PU_{\varepsilon,P,r} + \eta_s \frac{(K-1)}{s} PU_{\varepsilon,P} \bigg] \varphi \\ &+ \int_{\mathcal{D}} r^{M-1} s^{K-1} (\eta - \eta^p) PU_{\varepsilon,P}^p \varphi dr ds \\ &+ \varepsilon^2 \int_{\mathcal{D}} r^{M-1} s^{K-1} [PU_{\varepsilon,P} \Delta_{(r,s)} \eta + \nabla PU_{\varepsilon,P} \nabla \eta] \varphi dr ds. \end{split}$$

Let

$$\begin{split} I_1 &= \int_{\mathcal{D}} \eta r^{M-1} s^{K-1} \bigg[f(PU_{\varepsilon,P}) - f(U_{\varepsilon,P}) \bigg] \varphi dx \\ &= \int_{B_{d/2}(P)} r^{M-1} s^{K-1} \bigg[f(PU_{\varepsilon,P}) - f(U_{\varepsilon,P}) \bigg] \varphi \\ &+ \int_{B_d \setminus B_{d/2}(P)} r^{M-1} s^{K-1} \bigg[f(PU_{\varepsilon,P}) - f(U_{\varepsilon,P}) \bigg] \varphi. \end{split}$$

Then using the decay estimates in (2.16), we obtain

$$I_{1} \leq C \int_{B_{d}} \left(U_{\varepsilon,P} \right)^{p-1} v_{\varepsilon} \varphi dx$$

$$\leq C \varepsilon \sqrt{U \left(\frac{P - P^{\star}}{\varepsilon} \right)} \left(\int_{\mathcal{D}} |\varphi|^{2} r^{M-1} s^{k-1} dr ds \right)^{\frac{1}{2}}$$

$$= o(\varepsilon) \sqrt{U(k|\ln \varepsilon|)} \|\varphi\|_{\varepsilon}.$$

Also it is easy to check that, all the other terms are of $o(\varepsilon)\sqrt{U(k|\ln \varepsilon|)}\|\varphi\|_{\varepsilon}$. Hence we obtain

$$|l_{\varepsilon,P}(\varphi)| = o(\varepsilon) \sqrt{U(k|\ln \varepsilon|)} \|\varphi\|_{\varepsilon}$$

and as a result

$$||l_{\varepsilon,P}||_{\varepsilon} = o(\varepsilon)\sqrt{U(k|\ln \varepsilon|)}.$$

Lemma 4.2. The bilinear form $Q_{\varepsilon,P}(\varphi,\eta)$ defined in (4.2) is a bounded linear. Furthermore,

$$|Q_{\varepsilon,P}(\varphi,\eta)| \le C \|\varphi\|_{\varepsilon} \|\eta\|_{\varepsilon}$$

where C is independent of ε .

Proof. Using the Hölder's inequality, there exists C > 0 such that

$$\int_{\mathcal{D}} r^{M-1} s^{K-1} V_{\varepsilon,P}^{p-1} \varphi \eta \, dr ds \leq C \int_{\mathcal{D}} r^{M-1} s^{K-1} |\varphi| |\eta| \leq C \|\varphi\|_{\varepsilon} \|\eta\|_{\varepsilon}$$

and

$$\left| \int_{\mathcal{D}} r^{M-1} s^{K-1} [\varepsilon^2 \nabla \varphi \nabla \eta + \varphi \eta] dr ds \right| \leq C \|\varphi\|_{\varepsilon} \|\eta\|_{\varepsilon}.$$

Lemma 4.3. There exists $\rho > 0$ independent of ε , such that

$$||Q_{\varepsilon,P}\varphi||_{\varepsilon} \ge \rho ||\varphi||_{\varepsilon} \ \forall \varphi \in E_{\varepsilon,P}, \ P \in \Lambda_{\varepsilon,P}.$$

Proof. Suppose there exists a sequence $\varepsilon_n \to 0$, $\varphi_n \in E_{\varepsilon_n,P}$, $P \in \Lambda_{\varepsilon,D}$ such that $\|\varphi_n\|_{\varepsilon_n} = \varepsilon_n$ and

$$\|Q_{\varepsilon_n}\varphi_n\|_{\varepsilon_n} = o(\varepsilon_n).$$

Let $\tilde{\varphi}_n(z) = \varphi_n(\varepsilon_n z + P)$ and $\mathcal{D}_n = \{y : \varepsilon_n z + P \in \mathcal{D}\}$ such that

$$\int_{\mathcal{D}_n} r^{M-1} s^{K-1} [|\nabla \tilde{\varphi}_n|^2 + \tilde{\varphi}_n^2] = \varepsilon_n^{-2} \int_{\mathcal{D}} r^{M-1} s^{K-1} [\varepsilon_n^2 |\nabla \varphi_n|^2 + \varphi_n^2] = 1. \quad (4.5)$$

Hence there exists $\varphi \in H^1(\mathbb{R}^2)$ such that $\tilde{\varphi}_n \rightharpoonup \varphi \in H^1(\mathbb{R}^2)$ and hence $\tilde{\varphi}_n \rightarrow \varphi \in L^2_{loc}(\mathbb{R}^2)$. We claim that

$$\Delta_{(r,s)}\varphi - \varphi + pU^{p-1}\varphi = 0$$
 in \mathbb{R}^2

that is, for all $\zeta \in C_0^{\infty}(\mathbb{R}^2)$,

$$\int_{\mathbb{R}^2} r^{M-1} s^{K-1} \nabla \varphi \nabla \zeta + \int_{\mathbb{R}^2} r^{M-1} s^{K-1} \varphi \zeta = p \int_{\mathbb{R}^2} r^{M-1} s^{K-1} U^{p-1} \varphi \zeta. \quad (4.6)$$

Now

$$\int_{\mathcal{D}} r^{M-1} s^{K-1} \left[\varepsilon^2 D \varphi_n D \zeta + \varphi_n \zeta - p V_{\varepsilon, P}^{p-1} \varphi_n \zeta \right] = \langle Q_{\varepsilon_n, P} \varphi_n, \zeta \rangle_{\varepsilon}$$
$$= o(\varepsilon_n) \| \zeta \|_{\varepsilon_n}$$

which implies

$$\int_{\mathcal{D}_{\varepsilon}} r^{M-1} s^{K-1} \left[\nabla \tilde{\varphi}_n \nabla \tilde{\zeta} + \tilde{\varphi}_n \tilde{\zeta} - p \tilde{V}_{\varepsilon, P}^{p-1} \tilde{\varphi}_n \tilde{\zeta} \right] = o(1) \|\tilde{\zeta}\|,$$

where

$$\begin{split} \tilde{V}_{\varepsilon_{n},P}(z) &= V_{\varepsilon_{n},P_{n}}(\varepsilon_{n}z+P), \\ \tilde{P}\tilde{U}_{\varepsilon_{n},P}(z) &= PU_{\varepsilon_{n},P_{n}}(\varepsilon_{n}z+P), \\ \|\tilde{\zeta}\|^{2} &= \int_{\mathcal{D}_{n}} r^{M-1}s^{K-1} \bigg[|\nabla \tilde{\zeta}|^{2} + |\tilde{\zeta}|^{2} \bigg], \\ \tilde{E}_{\varepsilon_{n},P} &= \bigg\{ \tilde{\zeta} : \int_{\mathcal{D}_{n}} r^{M-1}s^{K-1} \nabla \tilde{\zeta} \nabla \tilde{W}_{n,r} + r^{M-1}s^{K-1} \tilde{\zeta} \, \tilde{W}_{n,r} \\ &= 0 = \int_{\mathcal{D}_{n}} r^{M-1}s^{K-1} \nabla \tilde{\zeta} \nabla \tilde{W}_{n,s} + r^{M-1}s^{K-1} \tilde{\zeta} \, \tilde{W}_{n,s} \bigg\}, \end{split}$$

and $\tilde{W}_{n,r} = \varepsilon_n \frac{\partial V_{\varepsilon_n,P_n}(\varepsilon_n y + P_n)}{\partial r}$, $\tilde{W}_{n,s} = \varepsilon_n \frac{\partial V_{\varepsilon_n,P_n}(\varepsilon_n y + P_n)}{\partial s}$. Let $\zeta \in C_0^\infty(\mathbb{R}^2)$. Then we can choose $a_1, a_2 \in \mathbb{R}$ such that

$$\tilde{\zeta}_n = \zeta - [a_{1,n}\tilde{W}_{n,r} + a_{2,n}\tilde{W}_{n,s}].$$

Note that $\tilde{W}_{n,r}$ satisfies the problem

$$\begin{cases} -\Delta_{(r,s)}\tilde{W}_{n,r} + \tilde{W}_{n,r} = p\eta U^{p-1}(y)\frac{\partial U}{\partial r} + \Phi_n(y) & \text{in } \mathcal{D}_n \\ \tilde{W}_{n,r} = 0 & \text{on } \partial \mathcal{D}_n \end{cases}$$
(4.7)

where $\Phi_n(y) = \varepsilon_n \frac{\partial \eta}{\partial r} (U^p - \tilde{P}U_{\varepsilon,P}) + \varepsilon_n \frac{\partial}{\partial r} \left[2\nabla_{(r,s)} \eta \nabla \tilde{P}U_{\varepsilon,P} + \Delta_{(r,s)} \eta \tilde{P}U_{\varepsilon,P} \right].$

Then we claim that $\tilde{W}_{n,r}$ is bounded in $H_0^1(\mathcal{D}_n)$. Using the Hölder's inequality, we have

$$\int_{\mathcal{D}_{n}} r^{M-1} s^{N-1} [\nabla \tilde{W}_{n,r}|^{2} + \tilde{W}_{n,r}^{2}] = p \int_{\mathcal{D}_{n}} r^{M-1} s^{N-1} \eta U^{p-1} \frac{\partial U}{\partial r} \tilde{W}_{n,r}
+ \int_{\mathcal{D}_{n}} r^{M-1} s^{N-1} \Phi_{n} \tilde{W}_{n,r}
\leq C \left(\int_{\mathcal{D}_{n}} r^{M-1} s^{k-1} \tilde{W}_{n,r}^{2} \right)^{\frac{1}{2}}
\leq C \left(\int_{\mathcal{D}_{n}} r^{M-1} s^{N-1} [\nabla \tilde{W}_{n,r}|^{2} + \tilde{W}_{n,r}^{2}] \right)^{\frac{1}{2}}.$$
(4.8)

Hence $\int_{\mathcal{D}_n} r^{M-1} s^{N-1} \left[|\nabla \tilde{W}_{n,r}|^2 + \tilde{W}_{n,r}^2 \right]$ is uniformly bounded and as a result there exists W_r such that

 $\tilde{W}_{n,r} \rightharpoonup W_r \text{ in } H^1(\mathbb{R}^2)$

up to a subsequence. Hence

$$\tilde{W}_{n,r} \to W_r \text{ in } L^2_{\text{loc}}.$$

Note that W_r satisfies the problem,

$$\begin{cases} -\Delta_{(r,s)} W_r + W_r = p U^{p-1} \frac{\partial U}{\partial r} & \text{in } \mathbb{R}^2 \\ \int_{\mathbb{R}^2} r^{M-1} s^{K-1} [|\nabla W_r|^2 + |W_r|^2] = p \int_{\mathbb{R}^2} r^{M-1} s^{K-1} U^{p-1} \frac{\partial U}{\partial r} W_r. \end{cases}$$
(4.9)

We claim that $\tilde{W}_{n,r} \to W_r$ in $H^1(\mathbb{R}^2)$. First note that

$$\int_{\mathcal{D}_{n}} r^{M-1} s^{K-1} [|\nabla \tilde{W}_{n,r}|^{2} + |\tilde{W}_{n,r}|^{2}] = p \int_{\mathcal{D}_{n}} r^{M-1} s^{K-1} U^{p-1} \frac{\partial U}{\partial r} \tilde{W}_{n,r}
+ \int_{\mathcal{D}_{n}} r^{M-1} s^{K-1} \Phi_{n} \tilde{W}_{n,r}
\rightarrow p \int_{\mathbb{R}^{2}} r^{M-1} s^{K-1} U^{p-1} \frac{\partial U}{\partial r} W_{r}
= \int_{\mathbb{R}^{2}} r^{M-1} s^{K-1} [|\nabla W_{r}|^{2} + |W_{r}|^{2}] dr ds.$$
(4.10)

Here we have used that $\tilde{W}_{n,r}$ converges weakly in L^2 . Hence $\tilde{W}_{n,r} \to W_r = \frac{\partial U}{\partial r}$ in H^1 strongly. Similarly, we can show that $\tilde{W}_{n,s} \to W_s = \frac{\partial U}{\partial s}$ in H^1 strongly. Now if we plug the value $\tilde{\zeta}_n$ in (4.7) and let $n \to \infty$, we obtain

$$\int_{\mathbb{R}^{2}} r^{M-1} s^{K-1} \left[\nabla \varphi \nabla \zeta - p U^{p-1} \varphi \zeta + \varphi \zeta \right]$$

$$= a_{1} \left(\int_{\mathbb{R}^{2}} r^{M-1} s^{K-1} \left[\nabla \varphi \nabla \frac{\partial U}{\partial r} + \varphi \frac{\partial U}{\partial r} - p U^{p-1} \varphi \frac{\partial U}{\partial r} \right] \right)$$

$$+ a_{2} \left(\int_{\mathbb{R}^{2}} r^{M-1} s^{K-1} \left[\nabla \varphi \nabla \frac{\partial U}{\partial s} + \varphi \frac{\partial U}{\partial s} - p U^{p-1} \varphi \frac{\partial U}{\partial s} \right] \right)$$

where $a_i = \lim_{n \to \infty} a_{i,n}$.

Using the non-degeneracy condition (2.7) we obtain

$$\int_{\mathbb{R}^N} r^{M-1} s^{K-1} \left[\nabla \varphi \nabla \zeta + \varphi \zeta - p U^{p-1} \varphi \zeta \right] = 0.$$

Hence we have (4.6).

Since $\varphi \in H^1(\mathbb{R}^2)$, it follows by non-degeneracy

$$\varphi = b_1 \frac{\partial U}{\partial r} + b_2 \frac{\partial U}{\partial s}.$$

Since $\tilde{\varphi}_n \in \tilde{E}_{\varepsilon_n,P}$, letting $n \to \infty$ in (4.7), we have

$$\begin{split} &\int_{\mathbb{R}^2} r^{M-1} s^{K-1} \nabla \varphi \nabla \frac{\partial U}{\partial r} = 0 \\ &\int_{\mathbb{R}^2} r^{M-1} s^{K-1} \nabla \varphi \nabla \frac{\partial U}{\partial s} = 0, \end{split}$$

which implies $b_1 = b_2 = 0$. Hence $\varphi = 0$ and for any R > 0 we have

$$\int_{B_{s,n,R}(P)} r^{M-1} s^{K-1} \varphi_n^2 dr ds = o(\varepsilon_n^2).$$

Hence

$$o(\varepsilon_n^2) \ge \langle Q_{\varepsilon_n, P}(\varphi_n), \varphi_n \rangle_{\varepsilon_n} \ge \|\varphi_n\|_{\varepsilon_n}^2 - p \int_{\mathcal{D}} (V_{\varepsilon_n, P})^{p-1} \varphi_n^2$$

$$\ge \varepsilon_n^2 - o(1)\varepsilon_n^2$$

which implies a contradiction.

Lemma 4.4. Let $R_{\varepsilon}(\varphi)$ be the functional defined by (4.3). Let $\varphi \in H_0^1(\mathcal{D})$, then

$$|R_{\varepsilon}(\varphi)| = \varepsilon^{\tau} \|\varphi\|_{\varepsilon}^{2} \tag{4.11}$$

and

$$||R'_{\varepsilon}(\varphi)||_{\varepsilon} = \varepsilon^{\tau} ||\varphi||_{\varepsilon}. \tag{4.12}$$

for some $\tau > 0$ small.

Proof. We have

$$\begin{split} |R_{\varepsilon}(\varphi)| &\leq o\bigg(\int_{\mathcal{D}} r^{M-1} s^{K-1} V_{\varepsilon,P}^{p-1} \varphi^2\bigg) \\ &\leq o(1) \int_{\mathcal{D}} r^{M-1} s^{K-1} V_{\varepsilon,P}^{p-1} \varphi^2 = o(1) \|\varphi\|_{\varepsilon}^2. \end{split}$$

Choosing $o(1) = \varepsilon^{\tau}$, we obtain the first estimate. The second estimate follows in a similar way.

Lemma 4.5. There exists $\varepsilon_0 > 0$ such that for $\varepsilon \in (0, \varepsilon_0]$, there exists a C^1 map $\varphi : E_{\varepsilon,P} \to H$, such that $\varphi \in E_{\varepsilon,P}$ we have

$$\left\langle I_{\varepsilon}'\left(V_{\varepsilon,P}+\varphi\right),\eta\right\rangle_{\varepsilon}=0,\quad\forall\eta\in E_{\varepsilon,P}.$$

Moreover, we have

$$\|\varphi\|_{\varepsilon} = o(\varepsilon) \sqrt{U(k|\ln \varepsilon|)}.$$

Proof. We have $l_{\varepsilon,P} + Q_{\varepsilon,P}\varphi + R'_{\varepsilon}(\varphi) = 0$. As $Q_{\varepsilon,P}^{-1}$ exists, the above equation is equivalent to solving

$$Q_{\varepsilon,P}^{-1}l_{\varepsilon,P} + \varphi + Q_{\varepsilon,P}^{-1}R_{\varepsilon}'(\varphi) = 0.$$

Define

$$\mathcal{G}(\varphi) = -Q_{\varepsilon,P}^{-1} l_{\varepsilon,P} - Q_{\varepsilon,P}^{-1} R_{\varepsilon}'(\varphi) \qquad \forall \varphi \in \Lambda_{\varepsilon,D}.$$

Hence the problem is reduced to finding a fixed point of the map \mathcal{G} .

For any $\varphi_1 \in E_{\varepsilon,P}$ and $\varphi_2 \in E_{\varepsilon,P}$ with $\|\varphi_1\|_{\varepsilon} \leq o(\varepsilon^{1-\tau})\sqrt{U(k|\ln \varepsilon|)}$, $\|\varphi_2\|_{\varepsilon} \leq o(\varepsilon^{1-\tau})\sqrt{U(k|\ln \varepsilon|)}$

$$\|\mathcal{G}(\varphi_1) - \mathcal{G}(\varphi_2)\|_{\varepsilon} \leq C \|R'_{\varepsilon}(\varphi_1) - R'_{\varepsilon}(\varphi_2)\|_{\varepsilon}.$$

From Lemma 4.4, we have

$$\langle R'_{\varepsilon}(\varphi_1) - R'_{\varepsilon}(\varphi_2), \eta \rangle_{\varepsilon} \le o(1) \|\varphi_1 - \varphi_2\|_{\varepsilon} \|\eta\|_{\varepsilon}.$$

Hence we have

$$||R'_{\varepsilon}(\varphi_1) - R'_{\varepsilon}(\varphi_2)||_{\varepsilon} \le o(1)||\varphi_1 - \varphi_2||_{\varepsilon}.$$

Hence \mathcal{G} is a contraction as

$$\|\mathcal{G}(\varphi_1) - \mathcal{G}(\varphi_2)\|_{\varepsilon} \le Co(1)\|\varphi_1 - \varphi_2\|_{\varepsilon}.$$

Also for $\varphi \in E_{\varepsilon,P}$ with $\|\varphi\|_{\varepsilon} \leq o(\varepsilon^{1-\tau})\sqrt{U(k|\ln \varepsilon|)}$, and $\tau > 0$ sufficiently small

$$\|\mathcal{G}(\varphi)\|_{\varepsilon} \leq C \|l_{\varepsilon,P}\|_{\varepsilon} + C \|R'_{\varepsilon}(\varphi)\|_{\varepsilon}$$

$$\leq Co(\varepsilon)\sqrt{U(k|\ln\varepsilon|)} + Co(\varepsilon^{1-\tau+\tau})\sqrt{U(k|\ln\varepsilon|)}$$

$$\leq Co(\varepsilon)\sqrt{U(k|\ln\varepsilon|)}.$$
(4.13)

Hence

$$\mathcal{G}: \Lambda_{\varepsilon,D} \cap B_{o(\varepsilon^{1-\tau})\sqrt{U(k|\ln\varepsilon|)}}(0) \to \Lambda_{\varepsilon,D} \cap B_{o(\varepsilon^{1-\tau})\sqrt{U(k|\ln\varepsilon|)}}(0)$$

is a contraction map. Hence, by the contraction mapping principle there exists a unique $\varphi \in \Lambda_{\varepsilon,D} \cap B_{o(\varepsilon^{1-\tau})\sqrt{U(k|\ln\varepsilon|)}}(0)$ such that $\varphi = \mathcal{G}(\varphi)$ and

$$\|\varphi\|_{\varepsilon} = \|\mathcal{G}(\varphi)\|_{\varepsilon} \le Co(\varepsilon)\sqrt{U(k|\ln \varepsilon|)}.$$

We write $u_{\varepsilon} = V_{\varepsilon,P} + \varphi$. Then we have

$$\begin{split} I_{\varepsilon}(u_{\varepsilon}) &= I_{\varepsilon}(V_{\varepsilon,P}) \\ &+ \int_{D} r^{M-1} s^{K-1} (\varepsilon^{2} \nabla V_{\varepsilon,P} \nabla \varphi - V_{\varepsilon,P} \varphi + f(V_{\varepsilon,P}) \varphi) dr ds \\ &+ \frac{1}{2} \bigg(\int_{D} r^{M-1} s^{K-1} \bigg[\varepsilon^{2} |\nabla \varphi|^{2} - \varphi^{2} + f'(V_{\varepsilon,P}) \varphi^{2} \bigg] dr ds \bigg) \\ &- \int_{D} r^{M-1} s^{K-1} \bigg[F(V_{\varepsilon,P} + \varphi) - F(V_{\varepsilon,P}) - \varepsilon f(V_{\varepsilon,P}) \varphi - \frac{1}{2} f'(V_{\varepsilon,P}) \varphi^{2} \bigg] dr ds \end{split}$$

which can be expressed as

$$\begin{split} I_{\varepsilon}(u_{\varepsilon}) &= I_{\varepsilon}(V_{\varepsilon,P}) \\ &+ \int_{\mathcal{D}} S_{\varepsilon}[V_{\varepsilon,P}] \varphi r^{M-1} s^{K-1} dr ds \\ &+ \frac{1}{2} \bigg(\int_{\mathcal{D}} [\varepsilon^{2} |\nabla \varphi|^{2} dx - \varphi^{2} + f'(V_{\varepsilon,P}) \varphi^{2}] r^{M-1} s^{K-1} dr ds \bigg) \\ &- \int_{\mathcal{D}} r^{M-1} s^{K-1} \bigg[F(V_{\varepsilon,P} + \varphi) - F(V_{\varepsilon,P}) - f(V_{\varepsilon,P}) \varphi - \frac{1}{2} f'(V_{\varepsilon,P}) \varphi^{2} \bigg] dr ds \\ &= I_{\varepsilon} \bigg(V_{\varepsilon,P} \bigg) + O(\|I_{\varepsilon,P}\|_{\varepsilon} \|\varphi\|_{\varepsilon} + \|\varphi\|_{\varepsilon}^{2} + R_{\varepsilon}(\varphi)) \\ &= I_{\varepsilon} \bigg(V_{\varepsilon,P} \bigg) + o(\varepsilon^{2}) U(k|\ln \varepsilon|). \end{split}$$

5. The reduced problem: min-max procedure

Proof of Theorem 1.1. Let $\mathcal{G}_{\varepsilon}(P) = \mathcal{G}_{\varepsilon}(d,\theta) = I_{\varepsilon}(u_{\varepsilon})$. Consider the problem

$$\min_{d \in \Lambda_{\varepsilon, P}} \max_{\theta_0 - \delta < \theta < \theta_0 + \delta} \mathcal{G}_{\varepsilon}(d, \theta).$$

To prove that $\mathcal{G}_{\varepsilon}(P) = I_{\varepsilon}(V_{\varepsilon,P} + \varphi)$ is a solution of (1.1), we need to prove that P is a critical point of $\mathcal{G}_{\varepsilon}$, in other words we are required to show that P is a interior point of $\Lambda_{\varepsilon,D}$.

For any $P \in \Lambda_{\varepsilon, P}$, from Lemma 4.3 we obtain

$$\mathcal{G}_{\varepsilon}(P) = I_{\varepsilon}(V_{\varepsilon,P}) + O(\|I_{\varepsilon,P}\|_{\varepsilon}\|\varphi\|_{\varepsilon} + \|\varphi\|_{\varepsilon}^{2} + R_{\varepsilon}(\varphi))
= I_{\varepsilon}(V_{\varepsilon,P}) + o(\varepsilon^{2})U(k|\ln\varepsilon|)
= \varepsilon^{2}\gamma P_{1}^{M-1}P_{2}^{K-1} + \varepsilon^{2}\gamma_{1}P_{1}^{M-1}P_{2}^{K-1}U\left(\frac{2d(P,\mathcal{D}_{1})}{\varepsilon}\right)
+ o(\varepsilon^{2})U(k|\ln\varepsilon|).$$
(5.1)

We have the expansion

$$\begin{split} \mathcal{G}_{\varepsilon}(d,\theta) &= \gamma \varepsilon^2 \bigg[a^{M+K-2} + a^{M+K-3}d + \gamma^{-1} \gamma_1 a^{M+K-2} U \bigg(\frac{2d(P,\mathcal{D}_1)}{\varepsilon} \bigg) \\ &+ O(d^2) \bigg] \cos^{M-1} \theta \sin^{K-1} \theta + o(\varepsilon^2) U(k|\ln \varepsilon|) \\ &= \gamma \varepsilon^2 \bigg[a^{M+K-2} + a^{M+K-1}d + \gamma^{-1} \gamma_1 a^{M+K-2} U \bigg(\frac{2d}{\varepsilon} \bigg) \bigg] \\ &\times \cos^{M-1} \theta \sin^{K-1} \theta + o(\varepsilon^2) U(k|\ln \varepsilon|) + O(\varepsilon^2 d^2). \end{split}$$

It is clear that the maximum is attained at some interior point $\theta' \in (\theta_0 - \delta, \theta_0 + \delta)$. Moreover, for this θ' , the minimum is attained at a interior point of $\Lambda_{\varepsilon,D}$. This finishes the proof.

6. The reduced problem: max-max procedure

Proof of Theorem 1.2. Here we obtain the critical point using a max-max procedure. The projection in the Neumann case is just $Q_{\varepsilon,P}$. Hence the reduced problem

$$\mathcal{R}_{\varepsilon}(P) = \varepsilon^{2} \gamma P_{1}^{M-1} P_{2}^{K-1} - \varepsilon^{2} \gamma_{1} P_{1}^{M-1} P_{2}^{K-1} U \left(\frac{2d(P, \mathcal{D}_{2})}{\varepsilon} \right) + o(\varepsilon^{2}) U(k|\ln \varepsilon|).$$

$$(6.1)$$

Consider

$$\max_{d \in \Lambda_{\varepsilon,N}} \max_{\theta_0 - \delta \le \theta \le \theta_0 + \delta} \mathcal{R}_{\varepsilon}(d,\theta). \tag{6.2}$$

We have the expansion

$$\mathcal{R}_{\varepsilon}(d,\theta) = \gamma \varepsilon^{2} \left[b^{M+K-2} - b^{M+K-3}d - \gamma^{-1}\gamma_{1}b^{M+K-2}U\left(\frac{2d(P,\mathcal{D}_{2})}{\varepsilon}\right) + O(d^{2}) \right] \cos^{M-1}\theta \sin^{K-1}\theta + o(\varepsilon^{2})U(k|\ln\varepsilon|)$$

$$= \gamma \varepsilon^{2} \left[b^{M+K-2} - b^{M+K-3}d - \gamma^{-1}\gamma_{1}b^{M+K-2}U\left(\frac{2d}{\varepsilon}\right) \right] \times \cos^{M-1}\theta \sin^{K-1}\theta + o(\varepsilon^{2})U(k|\ln\varepsilon|) + O(\varepsilon^{2}d^{2}).$$

It is clear that the maximum in θ is attained at some interior point $\theta' \in (\theta_0 - \delta, \theta_0 + \delta)$. Moreover, for this θ' , the maximum is attained at a interior point d of $\Lambda_{\varepsilon,N}$ if we choose k > 0 to be sufficiently small. Hence Theorem 1.2 is proved.

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