

## Nonlinear Dirichlet problem on a solid torus in the critical of supercritical case

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### Abstract

We study a nonlinear elliptic problem on a solid torus  $\bar{T} \subset \mathbb{R}^3$ , when the data of the problem are invariants under the group  $G = O(2) \times I \subset O(3)$ . We find the best constants in the Sobolev inequalities which deal with the supercritical case (the critical of supercritical). We apply these results to solve the problem:

$$\begin{aligned}
 \text{(P)} \quad & \Delta_q u + a(x)u^{q-1} = f(x)u^{p-1}, \quad u > 0 \text{ on } T, \quad u|_{\partial T} = 0, \\
 & p = \frac{2q}{2-q}, \quad \frac{3}{2} < q < 2.
 \end{aligned}$$

### 1. Introduction

A lot of effort has been devoted to resolving nonlinear PDEs of the same type with the above equation. We refer for example to [1, 5, 6, 8, 9, 10, 13, 14, 17, 18, 19, 20, 21, 22] and the references therein. Best constants in Sobolev inequalities are fundamental in the study of non-linear PDEs on manifolds [1, 10, 11, 12, 18] and the references therein. It is also well known that Sobolev embeddings can be improved in the presence of symmetries [3, 7, 9, 11, 12, 16, 17, 18] and the references therein.

Given  $(M, g)$  a smooth, compact  $n$ -dimensional Riemannian manifold with boundary we define the Sobolev space  $H_1^q(M)$  as the completion of  $C^\infty(M)$  with respect to the norm  $\|u\|_{H_1^q} = \|\nabla u\|_q + \|u\|_q$ ,  $q \geq 1$  and  $\mathring{H}_1^q(M)$  as the closure of  $C_0^\infty(M)$  in  $H_1^q(M)$ .

As it is known [1, 15] by the Sobolev embedding theorem one has that for any  $q \in [1, n)$  real, the embedding  $H_1^q(M) \hookrightarrow L^p(M)$  is compact for  $1 \leq p < nq/(n-q)$ , while  $H_1^q(M) \hookrightarrow L^{nq/(n-q)}(M)$  is only continuous.

Let  $G$  be a subgroup of the isometry group of  $(M, g)$  and  $k$  be the minimum orbit dimension of  $G$ . Denote by  $H_{1,G}^q(M)$  the subspace of  $H_1^q(M)$  of all  $G$ -invariant functions. We know by [16] that for any  $q \in [1, n)$  real, the embedding  $H_{1,G}^q(M) \hookrightarrow L_G^p(M)$  is compact for  $1 \leq p < (n-k)q/(n-k-q)$ , while  $H_{1,G}^q(M) \hookrightarrow L_G^{(n-k)q/(n-k-q)}(M)$  is

only continuous. In our case for any  $q \in [1, 2)$  real, the embedding  $H_{1,G}^q(T) \hookrightarrow L_G^p(T)$  is compact for  $1 \leq p < 2q/(2-q)$ , while  $H_{1,G}^q(T) \hookrightarrow L_{1,G}^{2q/(2-q)}(T)$ , is only continuous.

The equation  $\Delta_p u + a(x)u^{p-1} = f(x)u^{p^*-1}$ , with  $\Delta_p u = -\operatorname{div}(|\nabla u|^{p-2}\nabla u)$  on the sphere  $S_n$  is studied in [3], when the functions  $a$  and  $f$  are invariants under the group  $O(m) \times O(k)$ , with  $m+k = n+1$ ,  $k \geq m \geq 2$  and  $p^* = pk/(k-p)$ . Here the exponent  $p^*$  is supercritical:  $p^* > pn/(n-p)$ .

In the spirit of [1, 10] we determine:

The best constants of the Sobolev inequality

$$\|u\|_{L^p(T)}^q \leq A\|\nabla u\|_{L^q(T)}^q + B\|u\|_{L^q(T)}^q,$$

where  $1/p = (1/q) - (1/2)$ ,  $1 \leq q < 2$ , which concern the supercritical case (the critical of supercritical)  $p = 2q/(2-q)$  (because  $p > 3q/(3-q)$ ) and we use the above to solve the following problem:

$$(P) \quad \Delta_q u + a(x)u^{q-1} = f(x)u^{p-1}, \quad u > 0 \text{ on } T, \quad u|_{\partial T} = 0.$$

## 2. Notations and preliminary results

We study the above nonlinear elliptic problem on a solid torus  $\bar{T} \subset \mathbb{R}^3$ , when the data of the problem are invariants under the group  $G = O(2) \times I \subset O(3)$ .

Let a solid torus

$$\bar{T} = \left\{ (x, y, z) \in \mathbb{R}^3 / \left( \sqrt{x^2 + y^2} - l \right)^2 + z^2 \leq r^2, \quad l > r > 0 \right\}$$

and

$$\mathcal{A} = \{(\Omega_i, \xi_i) / i = 1, 2\}$$

an atlas on  $T$  defined by

$$\Omega_1 = \{(x, y, z) \in T / (x, y, z) \notin H_{XZ}^+\}$$

$$\Omega_2 = \{(x, y, z) \in T / (x, y, z) \notin H_{XZ}^-\}$$

where

$$H_{XZ}^+ = \{(x, y, z) \in \mathbb{R}^3 / x > 0, y = 0\}$$

$$H_{XZ}^- = \{(x, y, z) \in \mathbb{R}^3 / x < 0, y = 0\}$$

and

$$\xi_i : \Omega_i \rightarrow I_i \times D, \quad i = 1, 2$$

with

$$I_1 = (0, 2\pi), I_2 = (-\pi, \pi), D = \{(t, s) \in \mathbb{R}^2 / t^2 + s^2 < 1\}$$

and

$$\xi_i(x, y, z) = (\omega_i, t, s), \quad i = 1, 2$$

with

$$\cos\omega_i = \frac{x}{\sqrt{x^2 + y^2}}, \quad \sin\omega_i = \frac{y}{\sqrt{x^2 + y^2}}, \quad i = 1, 2$$

where

$$\omega_1 = \begin{cases} \arctan \frac{y}{x} & , \quad x \neq 0 \\ \pi/2 & , \quad x = 0, y > 0 \\ 3\pi/2 & , \quad x = 0, y < 0 \end{cases}, \quad \omega_2 = \begin{cases} \arctan \frac{y}{x} & , \quad x \neq 0 \\ \pi/2 & , \quad x = 0, y > 0 \\ -\pi/2 & , \quad x = 0, y < 0 \end{cases}$$

and

$$t = \frac{\sqrt{x^2 + y^2} - l}{r}, \quad s = \frac{z}{r}.$$

The Euclidean metric  $g$  on  $(\Omega, \xi) \in \mathcal{A}$  can be expressed as

$$(\sqrt{g} \circ \xi^{-1})(\omega, t, s) = r^2(l + rt).$$

Consider the spaces of all  $G$ -invariant functions under the action of the group  $G = O(2) \times I \subset O(3)$

$$C_{0,G}^\infty = \{u \in C_0^\infty(T) / u \circ \tau = u, \forall \tau \in G\}$$

and

$$H_{1,G}^q = \{u \in H_1^q(T) / u \circ \tau = u, \forall \tau \in G\},$$

where  $H_1^q(T)$  is the completion of  $C^\infty(T)$  with respect to the norm  $\|u\|_{H_1^q} = \|\nabla u\|_q + \|u\|_q$ .

We denote  $\mathring{H}_{1,G}^q$  the completion of  $C_{0,G}^\infty$  with respect to the norm  $\|u\|_{H_1^q}$  and for all  $G$ -invariants  $u$  we define the functions  $\phi(t, s) = (u \circ \xi^{-1})(\omega, t, s)$ . Then we have

$$\|u\|_{L^p(T)}^p = 2\pi r^2 \int_D |\phi(t, s)|^p (l + rt) dt ds \tag{2.1}$$

and

$$\|\nabla u\|_{L^q(T)}^q = 2\pi r^{2-q} \int_D |\nabla \phi(t, s)|^q (l + rt) dt ds \tag{2.2}$$

Let  $K(2, q)$  be the best constant [1] of the Sobolev inequality

$$\|\varphi\|_p \leq K(2, q) \|\nabla \varphi\|_q$$

for all  $\varphi \in H_1^q(\mathbb{R}^2)$ . Consider a point  $P_j(x_j, y_j, z_j) \in \bar{T}$ , and by  $O_{P_j}$  denote the orbit of  $P_j$  under the action of the group  $G$ . Let  $l_j = \sqrt{x_j^2 + y_j^2}$  be the horizontal distance of the orbit  $O_{P_j}$  from the axis  $z'z$ . For  $\varepsilon > 0$  given and  $\delta_j = l_j \varepsilon$ , consider a finite covering  $(T_j)_{j=1, \dots, N}$  with

$$T_j = \left\{ (x, y, z) \in \bar{T} / \left( \sqrt{x^2 + y^2} - l_j \right)^2 + (z - z_j)^2 < \delta_j^2 \right\}$$

an open small solid torus ( a tubular neighborhood of the orbit  $O_{P_j}$  ). Then the following lemma holds.

**Lemma 2.1** *For all  $\varepsilon > 0$  and  $p, q \in \mathbb{R}$  with  $1/p = (1/q) - (1/2)$ ,  $1 \leq q < 2$  there exist  $\delta_j = \varepsilon l_j$ ,  $j = 1, 2, \dots, N$  such that for all  $u \in C_{0,G}^\infty$  the following inequality holds*

$$\left( \int_{T_j} |u|^p dV \right)^{1/p} \leq \frac{(1+\varepsilon)^{1/p} K(2,q)}{(1-\varepsilon)^{1/q} \sqrt{2\pi l_j}} \left( \int_{T_j} |\nabla u|^q dV \right)^{1/q}$$

*Proof of Lemma 2.1.* On every  $T_j$  we define the subsets  $\Omega_{ij}$ ,  $i = 1, 2$  of  $T_j$  in the same way we defined the subsets  $\Omega_i$ ,  $i = 1, 2$  of  $T$ . Also define the maps  $\xi_{ij} : \Omega_{ij} \rightarrow I_i \times D$ ,  $i = 1, 2$ . Then  $\mathcal{A}_j = \{(\Omega_{ij}, \xi_{ij}) / i = 1, 2\}$  is an atlas on  $T_j$  and the Euclidean metric  $g$  on  $(\Omega_j, \xi_j) \in \mathcal{A}_j$  can be expressed as

$$(\sqrt{g} \circ \xi_j^{-1})(\omega, t, s) = \delta_j^2(l_j + \delta_j t)$$

Let  $u \in C_{0,G}^\infty$  and  $\phi_j = u \circ \xi_j^{-1}$ . According to (2.1) we have:

$$\left( \int_{T_j} |u|^p dV \right)^{1/p} \leq (2\pi l_j)^{1/p} \delta_j^{2/p} (1+\varepsilon)^{1/p} \left( \int_D |\phi_j|^p dt ds \right)^{1/p} \quad (2.3)$$

Because  $\varphi_j \in C_0^\infty(D)$  and since the space  $C_0^\infty(D)$  is dense in  $\mathring{H}_1^q(D)$  with respect to the norm  $\|\cdot\|_{H_1^q}$  according to lemma 7 of [2] and lemma 3.1 of [14] we have  $\|\phi_j\|_p \leq K(2,q) \|\nabla \phi_j\|_q$ , with  $q \in [1, 2)$  and  $(1/p) = (1/q) - (1/2)$ .

Finally we have

$$\left( \int_{T_j} |u|^p dV \right)^{1/p} \leq \left( 2\pi l_j \delta_j^2 (1+\varepsilon) \right)^{1/p} K(2,q) \left( \int_D |\nabla \phi_j|^q dt ds \right)^{1/q} \quad (2.4)$$

Moreover from (2.2) we have

$$\int_{T_j} |\nabla u|^p dV \geq (1-\varepsilon) 2\pi l_j \delta_j^{2-q} \int_D |\nabla \phi_j(t,s)|^q dt ds$$

Therefore

$$\left( \int_D |\nabla \phi_j|^q dt ds \right)^{1/q} \leq \left[ (1-\varepsilon) 2\pi l_j \delta_j^{2-q} \right]^{-1/q} \left( \int_{T_j} |\nabla u|^q dv(g) \right)^{1/q} \quad (2.5)$$

From (2.4) and (2.5) because of  $(1/p) = (1/q) - (1/2)$  we obtain

$$\left( \int_{\tilde{T}_j} |u|^p dV \right)^{1/p} \leq \frac{(1 + \varepsilon)^{1/p} K(2, q)}{(1 - \varepsilon)^{1/q} \sqrt{2\pi} l_j} \left( \int_{\tilde{T}_j} |\nabla u|^q dV \right)^{1/q}$$

□

### 3. Results

#### 3.1. Best constants on the solid Torus

**Theorem 3.1** *Let  $\bar{T}$  be the solid torus and  $p, q$  be two positive real numbers such that  $1/p = (1/q) - (1/2)$  with  $1 \leq q < 2$ . Then for all  $\varepsilon > 0$ , there exists a constant  $B = B(\varepsilon, q)$  such that:*

1. For all  $u \in \mathring{H}_{1,G}^q$  the following inequality holds

$$\|u\|_p^q \leq \left[ \left( \frac{K(2, q)}{\sqrt{2\pi(l-r)}} \right)^q + \varepsilon \right] \|\nabla u\|_q^q + B \|u\|_q^q \tag{3.1}$$

2. For all  $u \in H_{1,G}^q$  the following inequality holds

$$\|u\|_p^q \leq \left[ \left( \frac{K(2, q)}{\sqrt{\pi(l-r)}} \right)^q + \varepsilon \right] \|\nabla u\|_q^q + B \|u\|_q^q \tag{3.2}$$

The constants  $\frac{K(2,q)}{\sqrt{2\pi(l-r)}}$  and  $\frac{K(2,q)}{\sqrt{\pi(l-r)}}$  are the best constants for which the inequalities

1. and 2. hold for all  $u \in \mathring{H}_{1,G}^q$  and  $u \in H_{1,G}^q$  respectively.

Because of the concentration phenomenon on the orbit of a sequence of solutions of nonlinear differential equations, we establish ([16, 12]) inequalities without  $\varepsilon$ .

**Theorem 3.2** *Let  $\bar{T}$  be the solid torus and  $p, q$  be two positive real numbers such that  $1/p = (1/q) - (1/2)$  with  $1 < q < 2$ . Then there exists  $B = B(q) > 0$  such that:*

1. For all  $u \in \mathring{H}_{1,G}^q$

$$\|u\|_p^q \leq \left( \frac{K(2, q)}{\sqrt{2\pi(l-r)}} \right)^q \|\nabla u\|_q^q + B \|u\|_q^q \tag{3.3}$$

2. For all  $u \in H_{1,G}^q$

$$\|u\|_p^q \leq \left( \frac{K(2, q)}{\sqrt{\pi(l-r)}} \right)^q \|\nabla u\|_q^q + B \|u\|_q^q \tag{3.4}$$

### 3.2. Resolution of the problem

We give now an application resolving the problem **(P)**.

Consider the functional

$$I(u) = \int_T (|\nabla u|^q + a(x)|u|^q) dV$$

and suppose that the operator

$$L_q(u) = \Delta_q u + a(x)u^{q-1}$$

is coercive. That is, there exists a real number  $\lambda > 0$ , such that, for all  $u \in H_{1,G}^q$

$$I(u) \geq \lambda \int_T |u|^q dV$$

For

$$\frac{3+2}{3-2} + 1 = 6 < p = \frac{2q}{2-q}, \quad \frac{3}{2} < q < 2$$

and for all  $u \in \mathcal{H}_p$  set

$$\mu = \inf I(u),$$

where

$$\mathcal{H}_p = \left\{ u \in H_{1,G}^q, u > 0 / \int_T f(x)u^p dV = 1 \right\}.$$

Consequently, for the problem

$$\text{(P)} \quad \Delta_q u + a(x)u^{q-1} = f(x)u^{p-1}, \quad u > 0 \text{ on } T, \quad u|_{\partial T} = 0,$$

$$p = \frac{2q}{2-q}, \quad \frac{3}{2} < q < 2,$$

we have the theorem:

**Theorem 3.3** *Let  $\bar{T}$  be a solid torus,  $\alpha$  and  $f$  be two smooth functions,  $G$ -invariant and  $p, q$  be two real numbers defined as in **(P)**. Suppose that  $\sup_{x \in T} f(x) > 0$  and the operator  $L_q u = \Delta_q u + \alpha u^{q-1}$  is coercive. The problem **(P)** accepts a positive solution, that belongs to  $C^{1,\alpha}$  for some  $\alpha \in (0, 1)$ , if  $\mu < \left( \frac{K(2,q)}{\sqrt{2\pi(l-r)}} \right)^{-q} (\sup f)^{-q/p}$ .*

**Corollary 3.1** ([7]) *Let  $\bar{T}$  be a solid torus, and  $\alpha, f$  be two smooth functions,  $G$ -invariant. Then the problem*

$$\Delta u + a(x)u = f(x)u^{p-1}, \quad u > 0 \text{ on } T, \quad u|_{\partial T} = 0, \quad p > 1$$

*accepts a positive solution that belongs to  $H_{1,G}^2$ .*

Throughout the rest of the paper we will denote  $K = K(2, q)$  and  $L = 2\pi(l - r)$ .

#### 4. Proofs of the theorems concerning the best constants

*Proof of Theorem 3.1.* **1.** Let  $\varepsilon > 0$  given. Consider a point  $P_j(x_j, y_j, z_j)$ ,  $j \in J$ . We denote by  $O_{P_j}$  the orbit of  $P_j$  under the action of the subgroup  $G = O(2) \times Id$  of the group  $O(3)$  of the type  $(x, y, z) \rightarrow (A(x, y), z)$ ,  $A \in O(2)$ ,  $(x, y, z) \in \mathbb{R}^3$ . Let  $l_j = \sqrt{x_j^2 + y_j^2}$  be the horizontal distance of the orbit  $O_{P_j}$  from the axis  $z'/z$ . Then we can choose an  $\varepsilon_0$  depending on  $\varepsilon$  and  $P_j$  such that  $T_j = \{Q \in \bar{T} / d(Q, O_{P_j}) < \delta_j\}$ , with  $\delta_j = \varepsilon_0 l_j$  having the following properties:  $\bar{T}_j$  is a submanifold of  $\bar{T}$  with boundary,  $d^2(\cdot, O_{P_j})$  (where  $d(\cdot, O_{P_j})$  is the distance to the orbit  $O_{P_j}$ ) is a  $C^\infty$  function on  $\bar{T}_j$ , and  $\bar{T}$  is covered by  $(T_j)_{j \in J}$ . Once more denote by  $(T_j)_{j=1, \dots, N}$  a finite covering. According to lemma 2.1 and because of  $infl_j = l - r$ , for all  $\varepsilon_0 > 0$ ,  $j = 1, \dots, N$  and for all  $u \in C_{0,G}^\infty(T_j)$  the following holds:

$$\left( \int_{T_j} |u|^p dV \right)^{q/p} \leq \frac{(1 + \varepsilon_0)^{q/p}}{1 - \varepsilon_0} \left( \frac{K}{\sqrt{L}} \right)^q \int_{T_j} |\nabla u|^q dV$$

From the last inequality according to lemma 1 of [11] we have:

$$\left( \int_T |u|^p dV \right)^{q/p} \leq \left[ f(\varepsilon_0) \left( \frac{K}{\sqrt{L}} \right)^q + \varepsilon \right] \int_T |\nabla u|^q dV + B \int_T |u|^q dV, \quad (4.1)$$

where  $f(\varepsilon_0) = (1 + \varepsilon_0)^{q/p} / (1 - \varepsilon_0)$ .

Now it's sufficient to prove that for all  $\varepsilon > 0$  there exists  $\varepsilon_0 \in (0, 1)$  such that the following holds:

$$f(\varepsilon_0) \left( \frac{K}{\sqrt{L}} \right)^q \leq \left( \frac{K}{\sqrt{L}} \right)^q + \varepsilon$$

The function  $f : (0, 1) \rightarrow (1, +\infty)$  with  $f(t) = (1 + t)^{q/p} / (1 - t)$  is monotonically increasing, and thus invertible, so the last inequality can be equivalently written:

$$f(\varepsilon_0) \leq 1 + \varepsilon \left( \frac{K}{\sqrt{L}} \right)^{-q}$$

or

$$\varepsilon_0 \leq f^{-1} \left( 1 + \varepsilon \left( \frac{K}{\sqrt{L}} \right)^{-q} \right) \quad (4.2)$$

From (4.1) choosing  $\varepsilon_0 \in (0, 1)$  such that (4.2) holds, for all  $\varepsilon > 0$  and for all  $u \in C_{0,G}^\infty(T)$  we obtain:

$$\left( \int_T |u|^p dV \right)^{q/p} \leq \left[ \left( \frac{K}{\sqrt{L}} \right)^q + \varepsilon \right] \int_T |\nabla u|^q dV + B \int_T |u|^q dV.$$

The last relation allow us to use Lemma 1 of [11]. This completes the proof of this part of theorem 3.1.

Our aim in what follows is to prove that  $\frac{K}{\sqrt{L}}$  in Theorem 3.1 is the best constant. For that purpose, for all  $\varepsilon > 0$  we need to find a family of functions  $(u_\alpha)_{\alpha>0} \subset \mathring{H}_{1,G}^q$  such that for any given real number  $E$  the following inequality holds:

$$\lim_{\alpha \rightarrow 0} \frac{\int_T |\nabla u_\alpha|^q dV + E \int_T |u_\alpha|^q dV}{\left( \int_T |u_\alpha|^p dV \right)^{q/p}} \leq \left( \frac{\sqrt{L}}{K} \right)^q + \varepsilon \quad (4.3)$$

Consider the orbit  $O_{inf}$  of minimal length  $2\pi(l-r)$ ,  $\delta = \varepsilon_0(l-r) < 1$ , the set  $T_{j_0} = \left\{ (x, y, z) \in \mathbb{R}^3 / \left( \sqrt{x^2 + y^2} - (l-r) \right)^2 + z^2 < \delta^2 \right\}$ , and for any  $\alpha > 0$  we define the function  $u_\alpha \in \mathring{H}_{1,G}^q(T_{j_0})$  by

$$u_\alpha(Q) = \begin{cases} (\alpha + d^2(Q, O_{inf}))^{1-\frac{2}{q}} - (\alpha + \delta^2)^{1-\frac{2}{q}}, & \text{if } Q \in T \cap T_{j_0} \\ 0, & \text{if } Q \notin T \end{cases}$$

where  $d(Q, O_{inf})$  denotes the distance from  $Q$  to the orbit  $O_{inf}$ . Since  $u_\alpha$  depends only on the distance to  $O_{inf}$ ,  $u_\alpha \in H_{1,G}^q$ . Setting  $\varphi_\alpha = u_\alpha \circ \xi_{j_0}^{-1}$  according to (2.1) and (2.2) for any constant  $E$  we obtain:

$$\frac{\int_T |\nabla u_\alpha|^q dV + E \int_T |u_\alpha|^q dV}{\left( \int_T |u_\alpha|^p dV \right)^{q/p}} = \frac{2\pi\delta^{2-q} \int_D |\nabla \phi_\alpha|^q (l-r + \delta t) dt ds + 2\pi\delta^2 E \int_D |\phi_\alpha|^q (l-r + \delta t) dt ds}{\left( 2\pi\delta^2 \int_D |\phi_\alpha|^p (l-r + \delta t) dt ds \right)^{q/p}}$$

Because the range of  $O_{inf}$  is  $l-r$  from the last relation for  $\delta = \varepsilon_0(l-r)$  we get

$$\frac{\int_T |\nabla u_\alpha|^q dV + E \int_T |u_\alpha|^q dV}{\left( \int_T |u_\alpha|^p dV \right)^{q/p}} \leq \frac{(1 + \varepsilon_0) 2\pi (l-r) \left( \delta^{2-q} \int_D |\nabla \phi_\alpha|^q dt ds + \delta^2 E \int_D |\phi_\alpha|^q dt ds \right)}{\left[ (1 - \varepsilon_0) 2\pi (l-r) \delta^2 \int_D |\phi_\alpha|^p dt ds \right]^{q/p}} \leq$$



$$\frac{(1 + \varepsilon_0) \left[ \sqrt{2\pi(l-r)} \right]^q \left( \int_D |\nabla \phi_\alpha|^q dt ds + \delta^q E \int_D |\phi_\alpha|^q dt ds \right)}{(1 - \varepsilon_0)^{q/p} \left( \int_D |\phi_\alpha|^p dt ds \right)^{q/p}}$$

Thus

$$\begin{aligned} \lim_{\alpha \rightarrow 0} \frac{\int_T |\nabla u_\alpha|^q dV + E \int_T |u_\alpha|^q dV}{\left( \int_T |u_\alpha|^p dV \right)^{q/p}} &\leq \\ \frac{1 + \varepsilon_0}{(1 - \varepsilon_0)^{q/p}} \left( \sqrt{L} \right)^q \lim_{\alpha \rightarrow 0} \frac{\int_D |\nabla \phi_\alpha|^q dt ds + E \int_D |\phi_\alpha|^q dt ds}{\left( \int_D |\phi_\alpha|^p dt ds \right)^{q/p}} & \quad (4.4) \end{aligned}$$

Since  $(x, y, z) = \xi_{j_0}^{-1}(\omega, t, s) = ((l-r+\delta t) \cos \omega, (l-r+\delta t) \sin \omega, \delta s)$ , for any  $Q \in T_{j_0}$  we have

$$d^2(Q, O_{\text{inf}}) = \left[ \sqrt{x^2 + y^2} - (l-r) \right]^2 + z^2 = \delta^2 (t^2 + s^2) = \delta^2 d_D^2(\xi_{j_0}(Q), O_D),$$

where  $d_D$  denotes the distance on  $D$  and  $O_D$  is the center of  $D$ . Consequently we have

$$\phi_\alpha(\xi_{j_0}(Q)) = [\alpha + \delta^2 d_D^2(\xi_{j_0}(Q), O_D)]^{1-2/q} - [\alpha + \delta^2]^{1-2/q}$$

On the other hand according to [1] and [14] for all  $v_\alpha \in \mathring{H}_{1,G}^q(D_\delta)$  with  $v_\alpha(y) = (\alpha + \|y\|^2)^{1-2/q} - (\alpha + \delta^2)^{1-2/q}$  the following is valid:

$$\lim_{\alpha \rightarrow 0} \frac{\int_D |\nabla v_\alpha|^q dt ds + E \int_D |v_\alpha|^q dt ds}{\left( \int_D |v_\alpha|^p dt ds \right)^{q/p}} = \frac{1}{K^q} \quad (4.5)$$

From (4.4) because of (4.5) we obtain

$$\lim_{\alpha \rightarrow 0} \frac{\int_T |\nabla u_\alpha|^q dV + E \int_T |u_\alpha|^q dV}{\left( \int_T |u_\alpha|^p dV \right)^{q/p}} \leq \frac{1 + \varepsilon_0}{(1 - \varepsilon_0)^{q/p}} \left( \frac{\sqrt{L}}{K} \right)^q \quad (4.6)$$

For the completion of the proof of this part of theorem 3.1 it suffices for all  $\varepsilon > 0$  an  $\varepsilon_0 \in (0, 1)$  to exist such that

$$\frac{1 + \varepsilon_0}{(1 - \varepsilon_0)^{q/p}} \left( \frac{\sqrt{L}}{K} \right)^q \leq \left( \frac{\sqrt{L}}{K} \right)^q + \varepsilon \quad (4.7)$$

The function  $g : (0, 1) \rightarrow (1, +\infty)$  with  $g(t) = (1+t)/(1-t)^{q/p}$  is monotonically increasing and then (4.7) can be written

$$g(\varepsilon_0) \leq 1 + \varepsilon \left( \frac{K}{\sqrt{L}} \right)^q$$

or

$$\varepsilon_0 \leq g^{-1} \left( 1 + \varepsilon \left( \frac{K}{\sqrt{L}} \right)^q \right)$$

We proved that for all  $\varepsilon > 0$  there exists an  $\varepsilon_0 > 0$  with

$$\varepsilon_0 < \min \left\{ f^{-1} \left( 1 + \varepsilon \left( \frac{K}{\sqrt{L}} \right)^{-q} \right), g^{-1} \left( 1 + \varepsilon \left( \frac{K}{\sqrt{L}} \right)^q \right) \right\}$$

such that (4.3) holds for all  $u_\alpha \in C_{0,G}^\infty(T)$  and this completes the proof of the first part of the theorem.

**2.** Let  $\mathcal{A}_j = \{(\Omega_{ij}, \xi_{ij}) / i = 1, 2\}$  be an atlas on  $T_j$  and  $(\Omega_j, \xi_j) \in \mathcal{A}_j$ . Then, by the definition of  $(\Omega_j, \xi_j)$ , every  $\Omega_j$  is homeomorphic either to  $I \times D$ , if  $T_j \subset T$  or to  $I \times D_+$ , if  $T_j \cap \partial T \neq \emptyset$ , where  $D_+ = \{(t, s) \in D / s \geq 0\}$  (see theorem 2.30 of [1]). Let  $u \in H_{1,G}^q$ . Then  $\eta_j u$  has support in  $T_j$  thus  $(\eta_j u) \in H_{1,G}^q(T_j)$  and according to lemma IX.5 of [4],  $(\eta_j u) \in \dot{H}_{1,G}^q(T_j)$ .

Now we distinguish the cases:

(a) If  $T_j \subset T$  we proved in lemma 2.1 that

$$\left( \int_{T_j} |\eta_j u|^p dV \right)^{1/p} \leq \frac{(1 + \varepsilon_0)^{1/p}}{(1 - \varepsilon_0)^{1/q}} \frac{K}{\sqrt{2\pi l_j}} \left( \int_{T_j} |\nabla(\eta_j u)|^q dV \right)^{1/q} \quad (4.8)$$

(b) If  $T_j \cap \partial T \neq \emptyset$ , as in (4.1), we have

$$\left( \int_{T_j} |\eta_j u|^p dV \right)^{1/p} \leq (2\pi l_j \delta^2)^{1/p} (1 + \varepsilon_0)^{1/p} \left( \int_D |\phi_j|^p dt ds \right)^{1/p}$$

where  $\phi_j = (\eta_j u) \circ \xi_j^{-1}$ .

From the last inequality by theorem 2.14 and lemma 2.31 of [1] we obtain that

$$\left( \int_{T_j} |\eta_j u|^p dV \right)^{1/p} \leq [(2\pi l_j \delta^2) (1 + \varepsilon_0)]^{1/p} \sqrt{2} K \left( \int_D |\nabla \phi_j|^q dt ds \right)^{1/q}$$

and because of (4.3),  $(1/p) = (1/q) - (1/2)$  and  $infl_j = l - r$  from the last inequality we obtain

$$\left( \int_{\tilde{T}_j} |\eta_j u|^p dV \right)^{1/p} \leq \frac{(1 + \varepsilon_0)^{1/p}}{(1 - \varepsilon_0)^{1/q}} \frac{K}{\sqrt{L/2}} \left( \int_{\tilde{T}_j} |\nabla(\eta_j u)|^q dV \right)^{1/q} \quad (4.9)$$

Finally from (4.9) and according to lemma 1 of [11], for all  $\varepsilon > 0$  and for all  $u \in H_{1,G}^q$  we have:

$$\left( \int_T |u|^p dV \right)^{q/p} \leq \left[ \frac{(1 + \varepsilon_0)^{q/p}}{1 - \varepsilon_0} \left( \frac{K}{\sqrt{L/2}} \right)^q + \varepsilon \right] \int_T |\nabla u|^q dV + B \int_T |u|^q dV.$$

Then, the rest of the proof follows in a way similar to the proof of the first part of this theorem.  $\square$

*Proof of Theorem 3.2.* We prove the theorem by contradiction. Assuming that the inequality (3.3) is false, for any  $\alpha > 0$  we may build a positive function  $u_\alpha$ , which is a weak solution of the equation

$$\Delta_q u_\alpha + \alpha u_\alpha^{q-1} = \lambda_\alpha u_\alpha^{p-1}$$

where  $\Delta_q u = -div \left( |\nabla u|^{q-2} \nabla u \right)$  is the  $q$ -Laplacian of  $u$ .

When  $\alpha \rightarrow +\infty$ , we show that the functions  $u_\alpha$  concentrate on the orbit of minimum length. This concentration phenomenon leads to a contradiction and this fact completes the proof of theorem. We define now the concentration orbit.

**Definition 4.1** (Concentration orbit).([11]) Set  $O_P$  a  $G$ -orbit of  $T$ .  $O_P$  is an orbit of concentration of the sequence  $(u_\alpha)$  if for any  $\delta > 0$ , the following holds:  $\lim_{\alpha \rightarrow \infty} \sup \int_{O_{P,\delta}} u_\alpha^p dv(g) > 0$ , where  $O_{P,\delta} = \{Q \in T/d(Q, O_P) < \delta\}$ .

We give now a sketch of the proof of theorem 3.2. Following the same arguments as in [12] we prove that for all subsequences  $(u_\alpha)$  of  $(u_\alpha)$ , there is only one orbit  $O_{P_0}$  of concentration, this orbit is of minimum length  $2\pi(l - r)$  and for any compact set  $K$  of  $T \setminus O_{P_0}$ ,  $\lim_{\alpha \rightarrow \infty} \sup_K u_\alpha = 0$  holds. In addition we need the following lemma:

**Lemma 4.1** For all  $u \in C_{0,G}^\infty(T)$  and for all  $p, q \in \mathbb{R}$ , with  $1 \leq q < 2$  and  $1/p = (1/q) - (1/2)$  there exists  $B > 0$  such that the following inequality holds:

$$\|u\|_p^q \leq \left( \frac{K}{\sqrt{L}} \right)^q \|\nabla u\|_q^q + B \|u\|_q^q \quad (4.10)$$

*Proof of Lemma 4.1.* Consider the conformal metric  $\hat{e} = f^4 e$  of Euclidian  $e$  of the unitary disk  $D$ , with  $f(t) = (l + rt)^{1/4} > 0$ , then we have:

$$\begin{aligned} dv(\hat{e}) &= \sqrt{\det(\hat{e})} dt ds = \sqrt{\det(f^4 e)} dt ds \\ &= \sqrt{(f^4)^2 \det(e)} dt ds = f^4 \sqrt{\det(e)} dt ds \\ &= f^4 dv(e) = (l + rt) dv(e) \end{aligned}$$

Thus

$$\left( \int_D |\varphi|^p dv(\hat{e}) \right)^{q/p} = \left( \int_D |\varphi(t, s)|^p (l + rt) dv(e) \right)^{q/p} \quad (4.11)$$

We also have:

$$\begin{aligned} |\nabla\varphi|_{\hat{e}}^q &= \left( |\nabla\varphi|_{\hat{e}}^2 \right)^{q/2} = [\nabla\varphi \cdot (\hat{e}^{ij}) \cdot \nabla\varphi]^{q/2} = \\ &[\nabla\varphi \cdot (f^{-4} e^{ij}) \cdot \nabla\varphi]^{q/2} = (f^{-4})^{q/2} [\nabla\varphi \cdot (e^{ij}) \cdot \nabla\varphi]^{q/2} = \\ &(f^{-4})^{q/2} \left( |\nabla\varphi|_e^2 \right)^{q/2} = (f^{-4})^{q/2} |\nabla\varphi|_e^q = \frac{1}{(l + rt)^{q/2}} |\nabla\varphi|_e^q \end{aligned}$$

So we obtain

$$\int_D |\nabla\varphi|_{\hat{e}}^q dv(\hat{e}) = \int_D \frac{1}{(l + rt)^{q/2}} |\nabla\varphi|^q (l + rt) dv(e) \quad (4.12)$$

From Theorem 10 of [2] because of (2.1), (4.11), (4.12) and (2.2) we obtain

$$\begin{aligned} \left( \int_T |u|^p dV \right)^{q/p} &= \left( 2\pi r^2 \int_D |\varphi(t, s)|^p (l + rt) dt ds \right)^{q/p} \\ &= (2\pi r^2)^{q/p} \left( \int_D |\varphi(t, s)|^p (l + rt) dv(e) \right)^{q/p} \\ &= (2\pi r^2)^{q/p} \left( \int_D |\varphi|^p dv(\hat{e}) \right)^{q/p} \\ &\leq (2\pi r^2)^{q/p} \left( K^q \int_D |\nabla\varphi|_{\hat{e}}^q dv(\hat{e}) + B \int_D |\varphi|^q dv(\hat{e}) \right) \\ &= (2\pi r^2)^{q/p} K^q \int_D \frac{1}{(l + rt)^{q/2}} |\nabla\varphi|_e^q (l + rt) dv(e) \end{aligned}$$

$$\begin{aligned}
 & + (2\pi r^2)^{q/p} B \int_D |\varphi|^q(l+rt) dv(e) \\
 = & (2\pi r^2)^{q/p} K^q \int_D \frac{1}{(l+rt)^{q/2}} |\nabla\varphi|^q(l+rt) dt ds \\
 & + (2\pi r^2)^{q/p} B \int_D |\varphi|^q(l+rt) dt ds \\
 = & (2\pi)^{(q/p)-1} r^{(2q/p)+q-2} K^q 2\pi r^{2-q} \\
 & \times \int_D \frac{1}{(l+rt)^{q/2}} |\nabla\varphi|^q(l+rt) dt ds \\
 & + (2\pi r^2)^{(q/p)-1} 2\pi r^2 B \int_D |\varphi|^q(l+rt) dt ds \\
 = & \left(\frac{K}{\sqrt{2\pi}}\right)^q \int_T \frac{1}{(\sqrt{x^2+y^2})^{q/2}} |\nabla u|^q dV + B' \int_T |u|^q dV \\
 \leq & \left(\frac{K}{\sqrt{L}}\right)^q \int_T |\nabla u|^q dV + B' \int_T |u|^q dV
 \end{aligned}$$

**5. Proofs of the theorem concerning the problem**

*Proof of Theorem 3.3.* We are interested in the existence of positive solutions  $u \in H^q_{1,G}$  of the problem

$$\Delta_q u + a(x)u^{q-1} = f(x)u^{p-1}, \quad u > 0 \text{ on } T, \quad u|_{\partial T} = 0, \tag{5.1}$$

where  $p = 2q/(2 - q)$ ,  $3/2 < q < 2$ . Namely, we focusing our interest in the critical of supercritical case.

Since the operator  $L_q(u) = \Delta_q u + a(x)u^{q-1}$  is coercive, a necessary condition for the existence of positive solutions of the problem is the function  $f$  to be somewhere positive. Indeed, if we multiply by  $u$  each term of the equation (5.1) and integrate we obtain

$$\int_T (|\nabla u|^q + a(x)u^q) dV = \int_T f(x)u^p dV$$

and thus

$$\int_T f(x)u^p dV > 0$$

The last inequality is false if  $f \leq 0$ . In the next we assume that  $f$  is somewhere positive.

Let

$$I(u) = \int_T |\nabla u|^q dV + \int_T a(x)u^q dV$$

and

$$\mathcal{H}_p = \left\{ u \in H_{1,G}^q, u > 0 / \int_T f(x)u^p dV = 1 \right\}$$

We carry through the proof of the theorem in several steps.

**Step 1.** In the first step, one gets solutions for equations, of the type

$$\Delta_q u + a(x)u^{q-1} = f(x)u^{\bar{p}-1}, u > 0 \text{ on } T, u|_{\partial T} = 0, \quad (5.2)$$

where  $\bar{p} < 2q/(2-q)$  and  $3/2 < q < 2$ , (i.e. subcritical of the critical of supercritical case).

In this case we consider the set

$$\mathcal{H}_{\bar{p}} = \left\{ u \in H_{1,G}^q, u > 0 / \int_T f(x)u^{\bar{p}} dV = 1, 6 < \bar{p} < p \right\}$$

and let

$$\mu_{\bar{p}} = \inf_{u \in \mathcal{H}_{\bar{p}}} I(u)$$

Since  $f$  is somewhere positive we have  $\mathcal{H}_{\bar{p}}(T) \neq \emptyset$ .

For any  $\bar{p} < 2q/(2-q)$  the imbedding  $H_{1,G}^q \hookrightarrow L_G^{\bar{p}}$  is compact and then the proof of this step is obtained by using the variation method. (See [1], [15]).

**Step 2.** In this step, one gets solutions for the critical of supercritical equation, that is of the initial equation.

Let

$$\mu = \inf_{u \in \mathcal{H}_p} I(u)$$

The general idea, (see [25], [23], [1] and [15]), is to get the solution  $u$  of (5.1) as the limit of (a subsequence of)  $(u_{\bar{p}})$  as  $\bar{p} \rightarrow p$ , where  $(u_{\bar{p}})$  is the solution of (5.2).

Following [15], as a first result, one can prove that

$$\limsup_{\bar{p} \rightarrow p} \mu_{\bar{p}} \leq \mu$$

For such an assertion, let  $\varepsilon > 0$  be given and let  $v \in \mathcal{H}_p$ ,  $v$  nonnegative and such that

$$I(v) \leq \mu + \varepsilon$$

For  $\bar{p}$  close to  $p$ ,  $\int_T f(x)v^{\bar{p}} dV \neq 0$  and so  $v_{\bar{p}} = \left(\int_T f(x)v^{\bar{p}} dV\right)^{-1/\bar{p}} v$  make sense and belongs to  $\mathcal{H}_{\bar{p}}$ .

Hence

$$\mu_{\bar{p}} \leq I(v_{\bar{p}})$$

Moreover

$$\lim_{\bar{p} \rightarrow p} I(v_{\bar{p}}) = I(v)$$

As  $\bar{p} \rightarrow p$ , one gets that

$$\limsup_{\bar{p} \rightarrow p} \mu_{\bar{p}} \leq \mu + \varepsilon$$

The fact that such an inequality holds for any  $\varepsilon > 0$  proves the above claim.

In what follows, up to extraction of a subsequence, we assume that the  $\lim_{\bar{p} \rightarrow p} \mu_{\bar{p}}$  exists. Let

$$\mu = \lim_{\bar{p} \rightarrow p} \mu_{\bar{p}}$$

Additionally to the hypothesis of the theorem we assume that a subsequence of  $(u_{\bar{p}})$  converges in some  $L^k(T)$ ,  $k > 1$  to a function  $u \neq 0$ . Since  $L_q$  is coercive,  $(u_{\bar{p}})$  is bounded in  $H_{1,G}^q$ . Thus there exists a subsequence  $u_{\bar{p}}$  and a function  $u$  such that

(a)  $(u_{\bar{p}}) \rightharpoonup u$  on  $H_{1,G}^q$ , (by Banach's theorem),

(b)  $(u_{\bar{p}}) \rightarrow u$  on  $L^p$ , (by Kondrakov's theorem) and

(c)  $(u_{\bar{p}}) \rightarrow u$  a.e., (by proposition 3.43 of [1]).

From (c) arises that  $u \geq 0$  and  $G$ -invariant. Moreover, since  $|\nabla u_{\bar{p}}|$  is bounded in  $L^q$ , we can assume that for  $\bar{p} \rightarrow p$

$$\left( |\nabla u_{\bar{p}}|^{q-2} \nabla u_{\bar{p}} \right) \rightharpoonup F$$

in  $L^{p/(p-1)}$ .

Additionally, since  $u_{\bar{p}}^{\bar{p}-1}$  is bounded in  $L_G^{p/(\bar{p}-1)} \subset L_G^{p/(p-1)} \subset L^{p/(p-1)}$ , we can assume that

$$(u_{\bar{p}}^{\bar{p}-1}) \rightharpoonup u^{p-1}$$

By passing to the limit as  $\bar{p} \rightarrow p$  in the equation satisfied by  $u_{\bar{p}}$ 's, that is equation (5.2), we obtain

$$-div F + a(x)u^{q-1} = \mu f(x)u^{p-1}$$

Since  $(\mu f(x)u^{p-1} - a(x)u^{q-1})$  is bounded in  $L^1$  we can prove that  $F = |\nabla u|^{q-2} \nabla u$ , (see [8]). Hence  $u$  is a solution of

$$\Delta_q u + a(x)u^{q-1} = \mu f(x)u^{p-1} \tag{5.3}$$

By maximum principles ([24]) and regularity results ([14]) we get that  $u > 0$  and  $u \in C^{1,\alpha}$ ,  $\alpha \in (0, 1)$ . Moreover multiplying the equation (5.3) by  $u$  and integrating over  $T$ , we get that  $\mu > 0$ .

Now we have to prove that,  $u \in \mathcal{H}_p$  and  $\mu = I(u)$ .

Multiplying the equation (5.3) by  $u$  and integrating over  $T$ , we get that

$$\begin{aligned} \mu \int_T f(x) u^p dV &= \int_T (|\nabla u|^q + a(x)u^q) dV \\ &\leq \liminf_{\bar{p} \rightarrow p} \int_T (|\nabla u_{\bar{p}}|^q + a(x)u_{\bar{p}}^q) dV \\ &= \liminf_{\bar{p} \rightarrow p} \mu_{\bar{p}} \end{aligned}$$

hence,  $\int_T f(x) u^p dV \leq 1$ .

Let  $v = (\int_T f(x) u^p dV)^{-1/p} u$ . Then  $v \in \mathcal{H}_p$  and, according to what has been said above, we have

$$\mu \leq I(v) = \mu \left( \int_T f(x) u^p dV \right)^{1-q/p}$$

Thus  $\int_T f(x) u^p dV \geq 1$ , so that  $\int_T f(x) u^p dV = 1$  and  $\mu = \inf_{u \in \mathcal{H}_p} I(u)$ .

**Step 3.** By step 2, the proof of the theorem reduces to the proof that  $u \neq 0$ . By theorem 3.1, for all  $\varepsilon > 0$ , there exists a constant  $B = B(\varepsilon, q) > 0$  such that, the following holds

$$\left( \int_T |u|^p dV \right)^{q/p} \leq \left[ \left( \frac{K}{\sqrt{L}} \right)^q + \varepsilon \right] \int_T |\nabla u|^q dV + B \int_T |u|^q dV$$

By assumption, we have

$$\mu < \left( \frac{K}{\sqrt{L}} \right)^{-q} (\sup_{x \in T} f)^{-q/p}$$

Thus, there exists  $\varepsilon > 0$  such that

$$\left[ \left( \frac{K}{\sqrt{L}} \right)^q + \varepsilon \right] \inf_{u \in \mathcal{H}_p} I(u) < \frac{1}{(\sup_{x \in T} f(x))^{q/p}}$$

Fix such an  $\varepsilon$ . Then for any  $\bar{p}$ , we have

$$\left( \int_T |u_{\bar{p}}|^p dV \right)^{q/p} \leq \left[ \left( \frac{K}{\sqrt{L}} \right)^q + \varepsilon \right] \mu_{\bar{p}} + \tilde{B}_\varepsilon \int_T u_{\bar{p}}^q dV$$

for some  $\tilde{B}_\varepsilon$  independent of  $\bar{p}$ .

Moreover we have

$$\begin{aligned} \frac{1}{\sup_{x \in T} f(x)} &= \frac{1}{\sup_{x \in T} f(x)} \int_T f(x) u_{\bar{p}}^{\bar{p}} dV \\ &\leq \int_T u_{\bar{p}}^{\bar{p}} dV \leq \left( \int_T u_{\bar{p}}^p dV \right)^{\bar{p}/p} \text{Vol}(T)^{1-\bar{p}/p} \end{aligned}$$



Thus

$$\left( \int_T u_{\bar{p}}^p dV \right)^{q/p} \geq \frac{1}{Vol(T)^{(1-(\bar{p}/q))q/\bar{p}}} \frac{1}{(\sup_{x \in T} f(x))^{q/\bar{p}}}$$

and then

$$\frac{1}{Vol(T)^{(q/\bar{p})-(q/p)}} \frac{1}{(\sup_{x \in T} f(x))^{q/\bar{p}}} \leq \left[ \left( \frac{K}{\sqrt{L}} \right)^q + \varepsilon \right] \mu_{\bar{p}} + \tilde{B}_\varepsilon \int_T u_{\bar{p}}^q dV$$

Since

$$\limsup_{\bar{p} \rightarrow p} \mu_{\bar{p}} \leq \inf_{u \in \mathcal{H}_p} I(u)$$

passing to the limit as  $\bar{p} \rightarrow p$  we obtain

$$\frac{1}{(\sup_{x \in T} f(x))^{q/p}} \leq \left[ \left( \frac{K}{\sqrt{L}} \right)^q + \varepsilon \right] \inf_{u \in \mathcal{H}_p} I(u) + \tilde{B}_\varepsilon \int_T u_p^q dV$$

or

$$\frac{1}{(\sup_{x \in T} f(x))^{q/p}} \leq \left[ \left( \frac{K}{\sqrt{L}} \right)^q + \varepsilon \right] \mu + \tilde{B} \int_T u_p^q dV$$

or

$$\frac{1}{(\sup_{x \in T} f(x))^{q/p}} - \left[ \left( \frac{K}{\sqrt{L}} \right)^q + \varepsilon \right] \mu \leq \tilde{B} \int_T u_p^q dV$$

According to the choice of  $\varepsilon$ , one gets that

$$\mu < \left( \frac{\sqrt{L}}{K} \right)^q \frac{1}{(\sup_{x \in T} f(x))^{(2-q)/2}}$$

and then  $\int_T u^q dV > 0$ . So  $u \not\equiv 0$ . □

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