Multiplicity results for the assigned Gauss curvature problem in \mathbb{R}^2

Jean Dolbeault

dolbeaul@ceremade.dauphine.fr

CNRS & Université Paris-Dauphine

http://www.ceremade.dauphine.fr/~dolbeaul

(A JOINT WORK WITH M. ESTEBAN AND G. TARANTELLO) Amiens, December 17, 2008

http://www.ceremade.dauphine.fr/~dolbeaul/Preprints/

- **Q** Known results on weighted Liouville-type equations in \mathbb{R}^2
- Multiplicity results for radially symmetric solutions
- More numerical observations and conjectures

1. From assigned Gauss curvature problems with conical singularities to weighted Liouville-type equations in \mathbb{R}^2

The assigned Gauss curvature problem

$$\Delta u + K(x) e^{2u} = 0 \text{ in } \mathbb{R}^2$$

K a given function on \mathbb{R}^2

If u is a solution, then the metric $g = e^{2u} |dx|^2$ is conformal to the flat metric $|dx|^2$ and such that K is the Gaussian curvature of the new metric g

- Analysis of gravitating systems
- statistical mechanics description of the vorticity in fluid mechanics
- self-dual gauge field vortices

K is negative: uniqueness K is positive: either uniqueness or multiplicity of solutions holds

The assigned Gauss curvature with conical singularities

For a given Riemann surface (M, g), we aim at determining the range of the parameters λ , $\rho \in \mathbb{R}$ one can solve

$$\Delta_g u + \lambda \left(\frac{e^{2u}}{\int_M e^{2u} \, d\sigma_g} - \frac{1}{|M|} \right) - 2\pi\rho \left(\delta_P - \frac{1}{|M|} \right) = f$$

• Δ_g is the Laplace-Beltrami operator • $d\sigma_g$ is the volume element corresponding to the metric g• $f \in C(M)$ with $\int_M f \, d\sigma_g = 0$ • δ_P is the Dirac measure with singularity at $P \in M$

In case M has a non-empty boundary, both Dirichlet or Neumann boundary conditions on ∂M are of interest

Two basic examples:

- 2-sphere $M = \mathbb{S}^2$
- the flat 2-torus $M = \mathbb{C}/(\xi_1\mathbb{Z} + \xi_2\mathbb{Z})$, with periodic cell domain generated by ξ_1 and ξ_2 (vortex-like configurations in periodic settings)

A brief review of the Onsager vortex problem ($\rho = 0$)

Closed surfaces ($\partial M = \emptyset$), no singularity ($\rho = 0$): solvability depends of the topological properties of M

- Q. [Y. Y. Li], [C.-C. Chen, C.-S. Lin]: if $\rho = 0$, the solutions of are uniformly bounded for any $\lambda \in \mathbb{R} \setminus 4\pi\mathbb{N}$
- for any $\lambda \in (4\pi(m-1), 4\pi m)$, $m \in \mathbb{N}^*$, Leray-Schauder degree of the corresponding Fredholm operator is

$$d_{\lambda} = 1 \text{ if } m = 1, \quad d_{\lambda} = \frac{(-\chi(M) + 1) \cdots (-\chi(M) + m - 1)}{(m - 1)!} \text{ if } m \ge 2$$

where $\chi(M)$ is the Euler characteristics of M

- for the flat 2-torus, $d_{\lambda} = 1$ also when $\lambda \in 4\pi \mathbb{N}$: there is a solution for every $\lambda \in \mathbb{R}$
- Solution for any $\lambda \in \mathbb{R} \setminus 4\pi \mathbb{N}$ (multiplicity results)

Case with a Dirac measure ($\rho \neq 0$)

The Leray-Schauder degree, given by $d_{\lambda} = -\chi(M) + 2$, is available only when $\rho \ge 1$ and $\lambda \in (4\pi, 8\pi)$

- On \mathbb{S}^2 : the solvability is very delicate [Troyanov]
- On the flat 2-torus with $\lambda = 4\pi$ and $\rho = 2$, consider

$$\Delta_g u + 4\pi \left(\frac{e^{2u}}{\int_M e^{2u} \, d\sigma_g} - \delta_0 \right) = 0 \quad \text{in } M = \mathbb{C}/(\xi_1 \mathbb{Z} + \xi_2 \mathbb{Z})$$

[C.-S. Lin, C. L. Wang]: no solution in the case of a rectangular lattice (*i.e.* $\xi_1 = a$, $\xi_2 = i b$, a, b > 0), but there is a solution for a rhombus lattice (*i.e.* $\xi_1 = a$, $\xi_2 = a e^{i\pi/3}$, a > 0)

As usual for such difficulties... lack of compactness for the solution set

Weighted Liouville-type equations in \mathbb{R}^2 : first derivation

Consider the square 2-torus $\approx \Omega = (-1, 1)^2 \subset \mathbb{R}^2$ and suppose that $P = 0 \in \Omega$. Let u_{ε} be the solution of (existence is ok)

$$\begin{cases} \Delta u_{\varepsilon} + \lambda \left(\frac{e^{2u_{\varepsilon}}}{\int_{\Omega} e^{2u_{\varepsilon}} dx} - \frac{1}{|\Omega|} \right) = 2\pi\rho \left(\frac{\varepsilon^2}{\pi (\varepsilon^2 + |x|^2)^2} - \frac{c_{\varepsilon}}{|\Omega|} \right) & \text{in } \Omega \\ u_{\varepsilon} & \text{doubly periodic on } \partial\Omega \end{cases}$$

where
$$c_{\varepsilon} := \int_{\Omega} \frac{\varepsilon^2}{\pi (\varepsilon^2 + |x|^2)^2} dx \to 1$$
 as $\varepsilon \to 0$. Let $u_{\varepsilon} = v_{\varepsilon} + u_{\varepsilon,0}$

$$\begin{cases} \Delta u = 2\pi\rho \left(\frac{\varepsilon^2}{\pi (\varepsilon^2 + |x|^2)^2} - \frac{c_{\varepsilon}}{|\Omega|} \right) & \text{in } \Omega \\ u & \text{doubly periodic on } \partial\Omega \,, \quad \int_{\Omega} u \, dx = 0 \end{cases}$$

which takes the form $u_{\varepsilon,0}(x) = \frac{\rho}{2} \log(\varepsilon^2 + |x|^2) + \psi_{\varepsilon}(x)$, for some suitable function ψ_{ε} (uniformly bounded in $C^{2,\alpha}$ -norm, with respect to $\varepsilon > 0$)

Then $v_{\varepsilon} = u_{\varepsilon} - u_{\varepsilon,0}$ satisfies

$$\Delta v_{\varepsilon} + \lambda \left(\frac{e^{2(u_{\varepsilon,0} + v_{\varepsilon})}}{\int_{\Omega} e^{2(u_{\varepsilon,0} + v_{\varepsilon})} dx} - \frac{1}{|\Omega|} \right) = 0 \quad \text{in } \Omega$$

The function $e^{u_{\varepsilon,0}}$ is bounded from above and from below away from zero in $C^0_{\text{loc}}(\Omega \setminus \{0\})$... u_{ε} is bounded uniformly in $C^{2,\alpha}_{\text{loc}}(\Omega \setminus \{0\})$ for $\lambda \notin 4\pi\mathbb{N}$

Close to $0 \in \Omega$? $w_{\varepsilon} := v_{\varepsilon} + \frac{1}{2} \log \lambda - \frac{1}{2} \log \left(\int_{\Omega} e^{2u_{\varepsilon}} dx \right)$ and $W_{\varepsilon} := e^{2\psi_{\varepsilon}}$

$$\begin{cases} -\Delta w_{\varepsilon} = (\varepsilon^{2} + |x|^{2})^{\rho} W_{\varepsilon}(x) e^{2w_{\varepsilon}} - \frac{\lambda}{|\Omega|} & \text{in } B_{r}(0) \\ \int_{B_{r}(0)} (\varepsilon^{2} + |x|^{2})^{\rho} W_{\varepsilon}(x) e^{2w_{\varepsilon}} dx = \lambda \frac{\int_{B_{r}(0)} e^{2u_{\varepsilon}} dx}{\int_{\Omega} e^{2u_{\varepsilon}} dx} \leq \lambda \end{cases}$$

By contradiction: $\lim_{n\to\infty} \varepsilon_n = 0$, $\lim_{n\to\infty} x_n = 0$, $w_{\varepsilon_n}(x_n) = \max_{\bar{B}_r(0)} w_{\varepsilon_n} \to +\infty$ Let $s_n := \max \left\{ \varepsilon_n, |x_n|, \exp(-\frac{w_{\varepsilon_n}(x_n)}{2(1+\rho)}) \right\} \to 0, R_n := W_{\varepsilon_n}(x_n + s_n x),$ $B_n := B_{r/s_n}(0), U_n(x) := w_{\varepsilon_n}(x_n + s_n x) + 2(1+\rho) \log s_n$

$$\begin{cases} -\Delta U_n = \left(\left| \frac{\varepsilon_n}{s_n} \right|^2 + \left| \frac{x_n}{s_n} + x \right|^2 \right)^{\rho} R_n \, e^{2U_n} + o(1) & \text{in } B_n \\ U_n(0) = w_{\varepsilon_n}(x_n) + 2 \, (1+\rho) \, \log s_n \\ \int_{B_n} \left(\left| \frac{\varepsilon_n}{s_n} \right|^2 + \left| \frac{x_n}{s_n} + x \right|^2 \right)^{\rho} R_n \, e^{2U_n} \, dx \le \lambda \end{cases}$$

By definition of s_n , we know that $\limsup_{n\to\infty} s_n \exp(\frac{w_{\varepsilon_n}(x_n)}{2(1+\rho)}) \ge 1$. We do not know whether this limit is finite or not. If it is finite (conjectured), by Harnack's estimates

$$U_n \to U_\infty$$
 in $C^{2,\alpha}_{\text{loc}}(\mathbb{R}^2)$, $\frac{\varepsilon_n}{s_n} \to \varepsilon_\infty \in [0,1]$, $\frac{x_n}{s_n} \to x_\infty \in B(0,1) \subset \mathbb{R}^2$

$$\begin{cases} -\Delta U_{\infty} = (\varepsilon_{\infty}^{2} + |x_{\infty} + x|^{2})^{\rho} W_{\infty} e^{2U_{\infty}} & \text{in } \mathbb{R}^{2} \\ U_{\infty}(0) = \max_{\mathbb{R}^{2}} U_{\infty} \ge 0 \\ \int_{\mathbb{R}^{2}} (\varepsilon_{\infty}^{2} + |x_{\infty} + x|^{2})^{\rho} W_{\infty} e^{2U_{\infty}} dx \le \lambda \end{cases}$$

If $\varepsilon_{\infty} = 0$, classification results give

$$W_{\infty} \int_{\mathbb{R}^2} |x_{\infty} + x|^{2\rho} e^{2U_{\infty}} dx = 4\pi \left(1 + \rho\right)$$

... impossible if $\lambda < 4\pi (1 + \rho)$. If $\varepsilon_{\infty} > 0$, then (a much harder question)

$$\begin{cases} -\Delta U = (1+|x|^2)^{\rho} e^{2U} & \text{in } \mathbb{R}^2 \\ \int_{\mathbb{R}^2} (1+|x|^2)^{\rho} e^{2U} dx \le \lambda \end{cases}$$

Weighted Liouville-type equations in \mathbb{R}^2 : second derivation

Consider on \mathbb{R}^2 the solutions of

$$\begin{cases} -\Delta u = (1+|x|^2)^N e^{2u} & \text{in } \mathbb{R}^2 \\ \int_{\mathbb{R}^2} (1+|x|^2)^N e^{2u} dx = \lambda \end{cases}$$

Let $\Sigma : \mathbb{S}^2 \to \mathbb{R}^2$ be the stereographic projection with respect to the north pole, N := (0, 0, 1). With $x = \Sigma(y)$

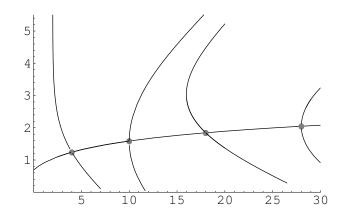
$$v(y) := u(x) - \frac{1}{2} \log\left(\frac{\lambda}{(1+|x|^2)^{N+2}}\right) - \log 2$$

$$\Delta_g v + \lambda \, \frac{e^{2v}}{\int_{\mathbb{S}^2} e^{2v} \, d\sigma_g} = \frac{2\pi \left(N+2\right)}{|\mathbb{S}^2|} + \left(\lambda - 2\pi \left(N+2\right)\right) \delta_{\mathsf{N}} \quad \text{on } \mathbb{S}^2$$

If $\lambda = 2\pi (N+2)$, we find that v is a bounded solution on \mathbb{S}^2 with $\rho = 0$

Main result

Theorem 1. For all $k \ge 2$ and N > k(k+1) - 2, there are at least 2(k-2) + 2distinct radial solutions of the weighted Liouville-type equation in \mathbb{R}^2 with $\lambda = 2\pi (N+2)$, one of them being the function $u_N^*(r) := \frac{1}{2} \log \left(\frac{2(N+2)}{(1+r^2)^{N+2}}\right)$ with r = |x|.



Bifurcation diagram for the weighted Liouville-type equation in \mathbb{R}^2 with $\lambda = 2\pi(N+2)$ (right). Non trivial branches bifurcate from $N_k = 4, 10, 18, 28, \ldots$

2. Known results on weighted Liouville-type equations in \mathbb{R}^2 [Mostly C.-S. Lin *et al.*]

Radially symmetric solutions

[C.-S. Lin *et al.*]: the solution set can be parametrized by a parameter $a \in \mathbb{R}$

$$\begin{cases} u_a'' + \frac{u_a'}{r} + (1+r^2)^N e^{2u_a} = 0 & \text{in } (0, +\infty) \\ u_a(0) = a, \quad u_a'(0) = 0, \quad \int_0^\infty (1+r^2)^N e^{2u_a} r \, dr < +\infty \end{cases}$$

For every $a \in \mathbb{R}$, there exists a unique solution u_a such that

$$\lim_{r \to \infty} \left(u_a(r) + \alpha(a) \log r \right) = \beta(a) \,,$$

$$\alpha(a) = \int_0^\infty (1+r^2)^N e^{2u_a} r \, dr \quad \text{and} \quad \beta(a) = \int_0^\infty (1+r^2)^N e^{2u_a} r \log r \, dr$$

For any $N > 0$

$$\lim_{a \to -\infty} \alpha(a) = 2(N+1) \text{ and } \lim_{a \to +\infty} \alpha(a) = 2 \min\{1, N\}$$

Uniqueness

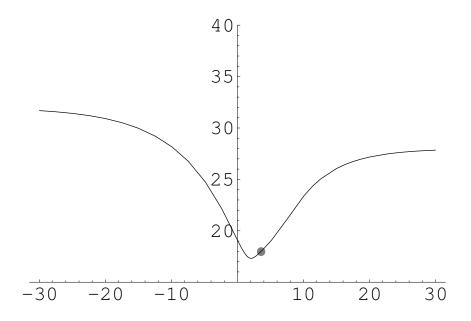
Pohozaev's identity shows that $\alpha(a) \in (2, 2(N+1))$. For integrability reasons, we also know that $\alpha(a) > N+1$, and so

$$\max\{2, N+1\} < \alpha(a) < 2(N+1) \quad \forall a \in \mathbb{R}$$

[C.-S. Lin]: there is a unique *a* such that $\alpha(a) = \alpha$ if $\alpha \in (2N, 2(N+1))$, N > 1 and for all $\alpha \in (2, 2(N+1))$ if $N \le 1$. On the other hand, it is easy to verify that for all *N*, the function

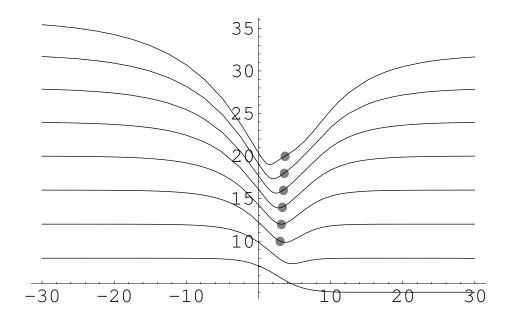
$$u_N^*(r) := \frac{1}{2} \log \left(\frac{2(N+2)}{(1+r^2)^{N+2}} \right) \quad \text{for } \begin{cases} a = a_N^* := \frac{1}{2} \log \left(2(N+2) \right) \\ \alpha(a_N^*) = N+2 \end{cases}$$

Since N + 2 < 2N < 2(N + 1) for all N > 2, by continuity of $a \mapsto \alpha(a)$, it appears that there exists at least two different values of a such that $\alpha(a) = \alpha$, for any $\alpha \in (\min_{a \in \mathbb{R}} \alpha(a), 2N)$



Curve $a \mapsto \alpha(a)$ for N = 7. Recall that

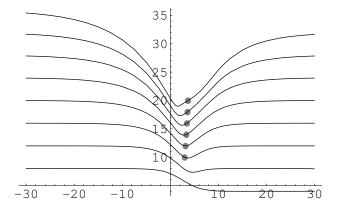
$$\alpha(a) = \int_0^\infty (1 + r^2)^N e^{2u_a} r \, dr$$



Curve $a \mapsto \alpha(a)$ for $N = 1, 2, \dots 8$

Theorem 2. [K.-S. Cheng and C.-S. Lin], [C.-S. Lin] Let N be any positive real number

- (i) If $N \leq 1$, then the curve $a \mapsto \alpha(a)$ is monotone decreasing. Moreover, there exists a radially symmetric solution u if and only if $\alpha \in (2, 2(N + 1))$, and such a solution is unique
- (ii) If N > 1, then for all $\alpha \in (2N, 2(N + 1))$, there exists a unique $a \in \mathbb{R}$ such that $\alpha(a) = \alpha$. In other words, for such α , there is a unique radial solution
- (iii) If $N \ge 2$, then $\min_{a \in \mathbb{R}} \alpha(a) < 2N$, and for all $\alpha \in (\min_{a \in \mathbb{R}} \alpha(a), 2N)$, there exists at least two radial solutions



Non radially symmetric solutions

- To any solution u_a , we can associate a function v_a on \mathbb{S}^2 , such that $\int_{\mathbb{S}^2} e^{2v} d\sigma_g = 1$ for $\lambda = 2\pi \alpha(a)$
- At level $\alpha = N + 2$, v_a is a bounded solution on \mathbb{S}^2 (with f = 0, $\rho = 0$) of

$$\Delta_g u + \lambda \left(\frac{e^{2u}}{\int_M e^{2u} \, d\sigma_g} - \frac{1}{|M|} \right) - 2\pi\rho \left(\delta_P - \frac{1}{|M|} \right) = f$$

which is axially symmetric with respect to the unit vector (0,0,1) pointing towards the north pole N of \mathbb{S}^2

- Since $v_N^* = v_{a_N^*}$ is the unique constant solution, if we know the existence of more than one solution at level $\alpha = N + 2$, then there is an axially symmetric solution on \mathbb{S}^2 which is not constant, and that can be thus rotated in order to be axially symmetric with respect to any vector $\mathbf{e} \in \mathbb{S}^2 \setminus \{N, S\}$. Let us denote by v_e such a solution
- Applying the stereographic projection to v_e , we find a solution u_e which is not radially symmetric

Linearization

$$\begin{cases} \varphi_a'' + \frac{\varphi_a'}{r} + 2(1+r^2)^N e^{2u_a} \varphi_a = 0, \quad r \in (0, +\infty) \\ \varphi_a(0) = 1, \quad \varphi_a'(0) = 0 \end{cases}$$

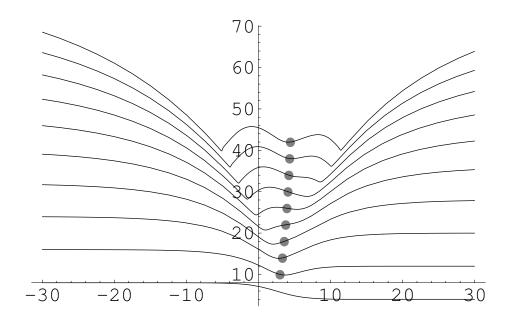
The number of critical points of $a \mapsto \alpha(a)$ is also connected with the number of zeroes of φ_a in the range $(\min_{a \in \mathbb{R}} \alpha(a), 2N)$

$$\varphi_a(r) \sim -\alpha'(a)\log r + b'(a) + o(1)$$

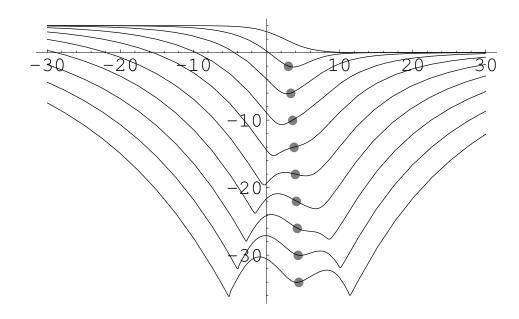
 φ_a is a bounded function if and only if $a \in \mathbb{R}$ is a critical point of the function α

As a special case, for all N, if $\min_{a \in \mathbb{R}} \alpha(a)$ is achieved for some finite \underline{a} , then $\varphi_{\underline{a}}$ is bounded

3. Multiplicity results for radially symmetric solutions



Curve $a \mapsto \alpha(a)$ for $N = 1, 3, \dots 19$



Curve $a \mapsto \alpha(a) - 4N$ for $N = 1, 3, \dots 19$

- Solution For given N, critical levels of the curve $a \mapsto \alpha(a)$ determine the multiplicity of the radial solutions at a given level
- The number of zeroes of the solutions of the linearized problem can change only at critical points of α
- In the special case $\alpha = N + 2$, a bifurcation argument provides us with a very precise multiplicity result

Study of the linearized problem

Emden-Fowler transformation in the linearized equation

$$t = \log r, \quad w_a(t) := \varphi_a(r)$$

The equation is then transformed into

$$w_a''(t) + 2e^{2t}(1+e^{2t})^N e^{2u_a(e^t)} w_a(t) = 0, \quad t \in (-\infty, +\infty)$$

When $a = a_N^*$, the equation for $w_N^* := w_{a_N^*}$ reads

$$w_N^*''(t) + \frac{(N+2)}{2(\cosh t)^2} w_N^*(t) = 0, \quad t \in (-\infty, +\infty)$$

With one more change of variables, $w(t) = \psi(s)$, $s = \tanh t$, we find Legendre's equation

$$\frac{d}{ds}\left(\left(1-s^2\right)\frac{d\psi}{ds}\right) + \frac{N+2}{2}\psi = 0$$

Legendre polynomials

Legendre polynomial of order $k \in \mathbb{N}^*$ if N + 2 = k(k + 1)

Legendre's equation has bounded solutions if and only if there is a positive integer k such that $1 + 2k = \sqrt{1 + 4(N + 2)}$, that is, if and only if

$$\mathfrak{N}(N) := \frac{-1 + \sqrt{1 + 4(N+2)}}{2}$$

is a positive integer: $w_{N_k}^*(t) \equiv P_k(s)$ for all integer $k \geq 2$ with $s = \tanh t$ Lemma 3. [Landau-Lifschitz] Take $N \geq 1$. Then, there are bounded solutions if and only if $\mathfrak{N}(N)$ is a positive integer: $N = N_k := k(k+1) - 2, k \in \mathbb{N}^*$. In such a case, $\varphi_{a_N^*}$ has exactly $\mathfrak{N}(N)$ zeroes in the interval $(-\infty, +\infty)$ **Lemma 4.** For any N > 0, $a_0 > 0$ and R > 0, if φ_{a_0} has k zeroes in (0, R) and $\varphi_{a_0}(R) \neq 0$, then there exists an $\varepsilon > 0$ such that φ_a also has exactly k zeroes in (0, R) for any $a \in (a_0 - \varepsilon, a_0 + \varepsilon)$

Corollary 5. For any $N \in [N_k, N_{k+1})$, $k \in \mathbb{N}$, $k \ge 1$, solutions w_N^* have exactly k+1 zeroes in the interval $(-\infty, +\infty)$

Lemma 6. Take $N \ge 1$ and consider $a_1, a_2 \in \mathbb{R}$ such that $\alpha'(a_1) = \alpha'(a_1) = 0$ and $\alpha'(a) \ne 0$ if $a \in (a_1, a_2)$. Then, for all $a \in (a_1, a_2)$, the functions φ_a have the same number of zeroes.

 $J_N(a) := \int_0^{+\infty} (1+r^2)^N e^{2u_a} \varphi_a^3 r \, dr \text{ governs the dynamics of the zeroes of} \\ \varphi_a \text{ at infinity as follows. Let } r(a) := \max\{r > 0 : \varphi_a(r) = 0\}$

Lemma 7. Let $\bar{a} > 0$ be such that, for $\zeta = \pm 1$, $\lim_{a \to \bar{a}, \zeta(a-\bar{a})>0} r(a) = \infty$. Then there exists $\varepsilon > 0$ such that, on $(\bar{a} - \varepsilon, \bar{a})$ if $\zeta = -1$, on $(\bar{a}, \bar{a} + \varepsilon)$ if $\zeta = +1$,

$$\frac{dr}{da}(a) = -\frac{4}{r(a) |\varphi'_a(r(a))|^2} \int_0^{r(a)} (1+r^2)^N e^{2u_a} \varphi_a^3 r \, dr$$
$$\frac{dr}{da} J_N(a) < 0 \text{ if } J_N(\bar{a}) \neq 0$$

Corollary 8. Let \tilde{a} be a critical point of α . There exists $\varepsilon > 0$, small enough, such that the following properties hold.

- (i) If $J_N(\tilde{a}) > 0$ and if, for any $a \in (\tilde{a} \varepsilon, \tilde{a})$, all functions φ_a are unbounded and have k zeroes in $(0, +\infty)$, then $\varphi_{\tilde{a}}$ is bounded and has k zeroes, and for any $a \in (\tilde{a}, \tilde{a} + \varepsilon), \varphi_a$ is unbounded and has either k or k + 1 zeroes in $(0, +\infty)$.
- (ii) If $J_N(\tilde{a}) < 0$ and if, for any $a \in (\tilde{a} \varepsilon, \tilde{a})$, all functions φ_a are unbounded and have k zeroes in $(0, +\infty)$, then $\varphi_{\tilde{a}}$ is bounded and has either k or k 1 zeroes, and for any $a \in (\tilde{a}, \tilde{a} + \varepsilon)$, φ_a has the same number of zeroes as $\varphi_{\tilde{a}}$.

Proposition 9. Let us define $j(k) := J_N(a_{N_k}^*)$ for any integer $k \ge 2$. Then, j(k) = 0 if k is odd, and j(k) > 0 if k even.

Proof.

$$j(k) = \frac{1}{2}k(k+1)\int_{-1}^{1} P_k(s)^3 \, ds$$

Now, when k is odd, P_k is also odd and so, j(k) = 0. On the contrary, Gaunt's formula shows that j(k) > 0 if k is even

Let u be a radial solution of the weighted Liouville-type equation in \mathbb{R}^2 with $\alpha = N + 2$. We may reformulate this problem in terms of $f := u - u_N^* \in \mathcal{D}^{1,2}(\mathbb{R}^2)$ as a solution to

$$\Delta f + \frac{\mu}{(1+|x|^2)^2} \left(e^{2f} - 1 \right) = 0 \text{ in } \mathbb{R}^2, \quad \int_{\mathbb{R}^2} \frac{e^{2f}}{(1+|x|^2)^2} \, dx = \pi$$

with $\mu = 2(N+2)$

Lemma 10 (Kelvin's transformation). The function $x \mapsto f(\frac{x}{|x|^2})$ is also a solution

Theorem 11. For any $k \ge 2$, there are two continuous half-branches, C_k^+ and C_k^- , of solutions (μ, f) bifurcating from the branch of trivial solutions at, and only at, $(\mu_k = 2k(k+1), 0)$, and solutions in C_k^{\pm} are such that $\pm f(0) > 0$ Branches are disjoint, unbounded and characterized by the number of zeroes. In C_k^{\pm} , the solutions have exactly k zeroes. If k is odd, the branch C_k^{\mp} is the image of C_k^{\pm} by the Kelvin transform. If k is even, the half-branches C_k^{\pm} are invariant under the Kelvin transform. Finally, C_k^{\pm} for $k \ge 3$ and C_2^- are locally bounded in μ

Sketch of the proof

Step 1: branches of solutions

- There is local bifurcation from the trivial line $\{(\mu, 0)\}$ at the points $(\mu_k := 2(N_k + 2), 0)$, and there is no other bifurcation point in this trivial branch
- On C_k^{\pm} , the number of zeroes of the solutions is constant, namely equal to k. Non-trivial branches with different k cannot intersect or join two different points of bifurcation in the trivial branch
- Solution For any $k \ge 2$, the half-branches C_k^{\pm} are therefore unbounded and we can distinguish them as follows: if $(\mu, f) \in C_k^+$, resp. $(\mu, f) \in C_k^-$, then f(0) > 0, resp. f(0) < 0

Step 2: Symmetry under Kelvin transform

- If k is odd, the solutions in the branches C_k^{\pm} have an odd number of zeroes in $(0, +\infty)$ and so, they cannot be invariant under the Kelvin transform, because they take values of different sign at 0 and near $+\infty$. Since $\mu_k = 2(N_k + 2)$ is a simple bifurcation point, the only possibility is that the branches C_k^{\pm} transform into each other through the Kelvin transform. Otherwise, there would be at least four half-branches bifurcating from $(\mu_k, 0)$, which is impossible.
- If k is even, the solutions of C_k^{\pm} have an even number of zeroes. So, they take values of the same sign at 0 and near $+\infty$. If they were not invariant under the Kelvin transform, we would find two new branches, \tilde{C}_k^{\pm} , bifurcating from $(\mu_k, 0)$, which is again impossible.

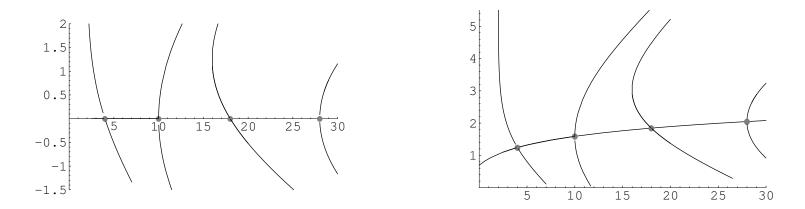
Step 3: Asymptotic behaviour of the branches

- Non trivial branches of radial solutions are contained in the region $\{\mu > 8\}$, that is N > 2, and there exists a unique $a(N) \in \mathbb{R}$ such that $\alpha(a) > 2N$ for all a < a(N). For N > 2, since N + 2 < 2N < 2(N + 1), if $\alpha(a) = N + 2$, then a > a(N). Hence $f(0) = u(0) u_N^*(0) > a(N) u_N^*(0)$ with $u = u_a$
- As a consequence, the branches C_k^- are locally bounded for $\mu \in [8, +\infty)$ for any $k \ge 2$. By Step 2, C_3^+ is also locally bounded for $\mu \in [8, +\infty)$. Since non trivial branches do not intersect, C_k^{\pm} , $k \ge 3$, are all locally bounded for $\mu \in [8, +\infty)$

Corollary 12. For all $k \ge 2$, for all $\mu > \mu_k = 2k(k+1)$, there at least 2(k-2) + 2 distinct radial solutions, one of them being the zero solution.

Bifurcation diagrams

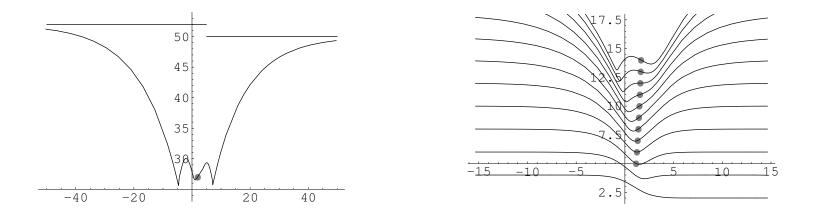
The bifurcation diagram obtained for f (left) is easily transformed into a bifurcation diagram for the solutions of the weighted Liouville-type equation in \mathbb{R}^2 (right) with $\lambda = 2\pi(N+2)$ through the transformation $u = f + u_N^*$. In the case of equation the weighted Liouville-type equation in \mathbb{R}^2 , branches bifurcate from the set of trivial solutions $\mathcal{C} := \{(N, \frac{1}{2} \log(2(N+2)))\}, \text{ in the representation } (N, a = u(0)).$



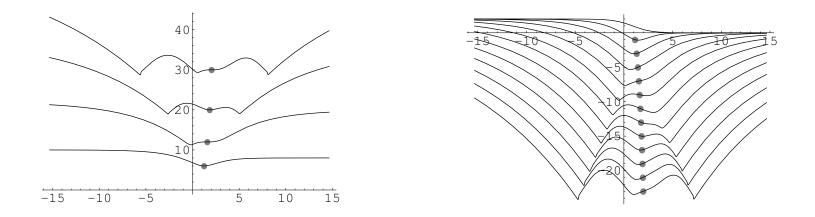
Bifurcation diagram in the representation (N, f(0)) for f (left) and (N, a) for equation the weighted Liouville-type equation in \mathbb{R}^2 with $\lambda = 2\pi(N+2)$ (right). Non trivial branches bifurcate from $N_k = 4, 10, 18, 28, \ldots$ Based on numerical evidence, it is reasonable to conjecture that, in contrast, the branch $C_{k=2}^+$ admits a vertical asymptote in the sense that as $s \to +\infty$, then N converges to 2, which is the only admissible value. So for $(\mu(s), f_s) \in C_2^+$, f_s should develop a concentration phenomenon at the origin, and as $s \to +\infty$, we should have: $a \to +\infty$, $N \to 2_+$ and $\frac{\mu(s)}{(1+|x|^2)^2} e^{2f_s} \rightharpoonup 8\pi \, \delta_{z=0}$, weakly in the sense of measures

To any solution $u \neq u_N^*$ such that $\int_{\mathbb{R}^2} (1+|x|^2)^N e^{2u} dx = 2\pi (N+2)$, we can associate a punctured sphere of non radially symmetric solutions, u_e with $e \in \mathbb{S}^2 \setminus \{N, S\}$, satisfying also $\int_{\mathbb{R}^2} (1+|x|^2)^N e^{2u_e} dx = 2\pi (N+2)$ for all $e \in \mathbb{S}^2 \setminus \{N, S\}$. And so, for $N > N_k$, there are at least 2(k-2) + 1 punctured spheres of non radially symmetric solutions at level $\lambda = 2\pi (N+2)$

4. More numerical observations and conjectures



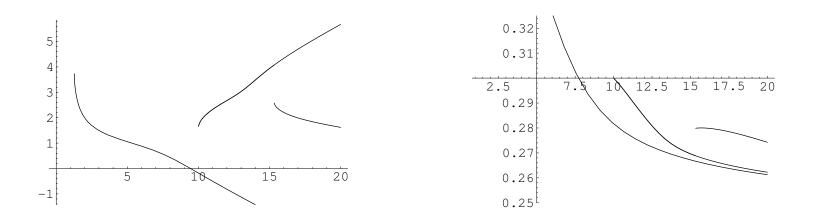
Curves $a \mapsto \alpha(a)$ for various values of N: N = 25 (left) and $N = 1, 2, 3, \dots 12$ (right). The point $(a_N^*, N + 2)$ corresponding to the explicit solution is represented by a gray dot



Curves $a \mapsto \alpha(a)$ for $N = N_k$, k = 2, 3, 4, 5 (left) and $a \mapsto \alpha(a) - 2N$ for N = 1, $3, 5, \dots 19$ (right). The function $N \mapsto \alpha_N - 2N$ is monotone decreasing

As a function of N > 0, we observe that $\alpha_N = \inf_{a \in \mathbb{R}} \alpha(a) < 2N$ if and only if $N > N_0$, where N_0 is numerically found of the order of 1.27 ± 0.02 **Proposition 13.** There exists $N_0 \in (1, 2)$ such that, for all $N \in (N_0, \infty)$, $\alpha_N = \min_{a \in \mathbb{R}} \alpha(a) < 2N$, and for all $\alpha \in (\alpha_N, 2N)$, there exists at least two solutions

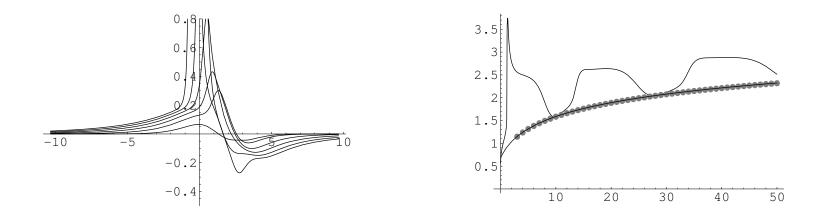
Local minima as a function of ${\cal N}$



Points of local minimum (left) and corresponding critical values (divided by 4N, right) of α , as a function of N.

On the basis of our numerical results, we may also conjecture that for $N_0 < N < 10$ and $\alpha \in (\alpha_N, 2N)$, there exist exactly two radially symmetric solutions of the weighted Liouville-type equation in \mathbb{R}^2 . This conjecture is supported by the bifurcation analysis concerning the specific value $\alpha = N + 2 \in (\alpha_N, 2N)$ for N > 2 and $N \neq 4$. Note that for N = 4, $\alpha_N = N + 2$ should hold. As N increases, the curves $a \mapsto \alpha(a)$ appear to have more and more critical points:the number of solutions increases

The function $a \mapsto J_N(a)$



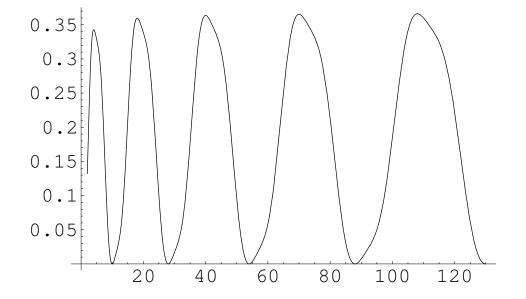
The function $a \mapsto J_N(a)$ for $N = 1, 3, 5, \dots 11$ (left) and the curve $N \mapsto c(N)$, where, at N fixed, c(N) is the first positive zero of $a \mapsto J_N(a)$; the dotted line corresponds to $N \mapsto \frac{1}{2} \log(2(N+2))$. These two curves are tangent at $N = 10 = N_3$ and $N = 28 = N_5$ (right)

Conjectures

• There exists a function $N \mapsto c(N)$ on $(0, +\infty)$ such that $J_N(a) = 0$ if and only if a = c(N) and $J_N(a) > 0$ if and only if a < c(N).

• For any N>2, $a_N^*\leq c(N)$, with equality if and only if $N=N_{2l+1}$, $l\geq 1$

These conjectures are observed numerically with a very high accuracy for k = 3, 5, 7, 9, 11



The curve $N \mapsto J_N(a_N^*)$ is nonnegative and achieves its minimum value, 0, (resp. local maxima) for $N = N_{2l+1}$, $l \ge 1$ (resp. $N = N_{2l}$)

 $j(k) := J_N(a_{N_k}^*) = 0$ if k is odd and j(k) > 0 if k is even

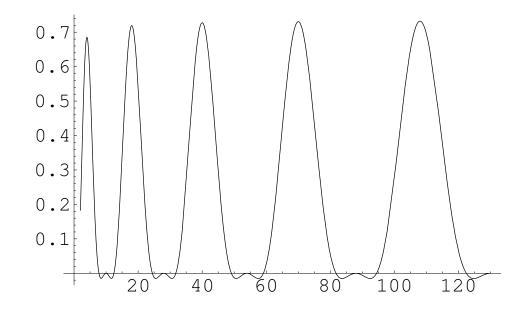
To investigate whether a critical point of α is a local minimum, we may look at the functional

$$K_N(a) := \int_0^{+\infty} (1+r^2)^N e^{2u_a} (\psi_a + 2\varphi_a^2) r \, dr$$

where ψ_a solves the ordinary differential equation

$$\begin{cases} \psi_a'' + \frac{\psi_a'}{r} + 2(1+r^2)^N e^{2u_a} (\psi_a + 2\varphi_a^2) = 0, \quad r \in (0, +\infty) \\ \psi_a(0) = 0, \quad \psi_a'(0) = 0 \end{cases}$$

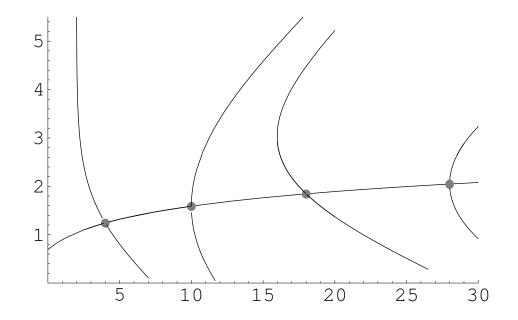
We have indeed $\alpha''(a) = 2 K_N(a)$. No simple criterion for the positivity of $K_N(a)$ is known, but our numerical results at level $\alpha = N + 2$ combine very well with our main results



The curve $N \mapsto K_N(a_N^*)$ changes sign, but is always nonnegative when $\alpha'(N) = 0$. When $N = N_{2l}$, $l \ge 1$, $K_N(a_N^*)$ is positive

5. Conclusion

Concluding remarks



- A set of solutions with a rich structure, by far richer than for N = 0
- Let $\lambda = 2\pi(N+2)$, bifurcation diagram is not completely understood
- For $\lambda \neq 2\pi(N+2)$, multiplicity is essentially an open question
- There are plenty of non radially symmetric solutions: classification ?

