## Zero Order Perturbations to Fully Nonlinear Equations

Comparison, Existence and Uniqueness

Fernando Charro<br>(Joint work with Ireneo Peral)<br>Departamento de Matemáticas<br>Universidad Autónoma de Madrid

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## Introduction

Our aim is to study problems of the type

$$
\left\{\begin{array}{l}
F\left(\nabla u_{\lambda}, D^{2} u_{\lambda}\right)=f\left(\lambda, u_{\lambda}\right), \\
u_{\lambda}>0 \text { in } \Omega, \\
u_{\lambda}=0 \text { on } \partial \Omega,
\end{array}\right.
$$

where $F: \mathbb{R}^{n} \times S^{n} \rightarrow \mathbb{R}$ is:
(F1) Homogeneous of degree $m$ :

- $F(t \vec{p}, t X)=t^{m} \cdot F(\vec{p}, X)$ for all $t>0$.
- $F(0,0)=0$.
(F2) Degenerate Elliptic: For every $\vec{p} \in \mathbb{R}^{n}, F(\vec{p}, X) \leq F(\vec{p}, Y)$ whenever $Y \leq X$, with $X, Y \in S^{n}$.


## Introduction

and either

$$
f\left(\lambda, u_{\lambda}\right)=\lambda u_{\lambda}^{q}, \quad \text { or } \quad f\left(\lambda, u_{\lambda}\right)=\lambda u_{\lambda}^{q}+u_{\lambda}^{r}
$$

with $0<q<m<r$.

## Introduction: Main results

- For $F\left(\nabla u_{\lambda}, D^{2} u_{\lambda}\right)=\lambda u_{\lambda}^{q}$ :

1. Comparison Principle ( $\Rightarrow$ uniqueness).
H. Brezis, L. Oswald; Remarks on sublinear elliptic equations, Nonlinear Analysis, Theory, Methods \& Applications, Vol. 10 (1986), no. 1, pp. 55-64.
H. Brezis, S. Kamin; Sublinear elliptic equations in $\mathbb{R}^{N}$, Manuscripta Math. 74, (1992), pp. 87-106.
2. Existence: $\exists$ ! $u_{\lambda}>0$ for every $\lambda>0$. In fact,

$$
u_{\lambda}(x)=\lambda^{\frac{1}{m-q}} u_{1}(x)
$$

## Introduction: Main results

- $F\left(\nabla u_{\lambda}, D^{2} u_{\lambda}\right)=\lambda u_{\lambda}^{q}+u_{\lambda}^{r}$ :

1. Existence of at least one positive solution for every $\lambda$ small enough.
2. Non existence of positive solution for large $\lambda$.
3. $(1)+(2) \Rightarrow \exists \Lambda \in \mathbb{R}^{+}$such that $\exists u_{\lambda}>0 \quad \forall \lambda \in(0, \Lambda)$.
L. Boccardo, M. Escobedo, I. Peral; A Dirichlet Problem Involving Critical Exponents, Nonlinear Anal. 24 (1995), no. 11, pp. 1639-1648.

## Introduction: Main results

Remark: The comparison result holds, with merely the ellipticity and homogeneity hypotheses. However, in order to prove existence, it is necessary to precise further structure on $F$.

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- Monge-Ampere type equations.
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Some examples :

- Uniformly elliptic equations (Fully nonlinear).
- Monge-Ampere type equations.
- p-laplacian (Already known in the variational framework.)
- $\infty$-laplacian. With both normalizations:

$$
\Delta_{\infty} u=\left\langle D^{2} u \nabla u, \nabla u\right\rangle, \quad \tilde{\Delta}_{\infty} u=\left\langle D^{2} u \frac{\nabla u}{|\nabla u|}, \frac{\nabla u}{|\nabla u|}\right\rangle .
$$

# The problem with concave right hand side: 

$$
F\left(\nabla u_{\lambda}, D^{2} u_{\lambda}\right)=\lambda u_{\lambda}^{q} .
$$

## Some definitions (Sorry!)

Given an elliptic PDE $\quad G\left(u, \nabla u, D^{2} u\right)=0 \quad(*):$

- $u$ is a viscosity $\left|\begin{array}{r|r}\text { sub- } \\ \text { super- }\end{array}\right|$ solution of $(*)$ provided

$$
" \forall \phi \in \mathcal{C}^{2}(\Omega), x_{0} \in \Omega \text { such that } u-\phi \text { has a local }
$$

maximum
minimum

$$
\text { at } x_{0} " \Rightarrow \quad G\left(u\left(x_{0}\right), \nabla \phi\left(x_{0}\right), D^{2} \phi\left(x_{0}\right)\right) \left\lvert\, \begin{aligned}
& \leq 0 \\
& \geq 0
\end{aligned}\right.
$$

- Viscosity solution = Subsolution + Supersolution.


## Main result on Comparison

Theorem 1 (Comparison Principle). Let $\Omega \subset \mathbb{R}^{n}$ be a bounded domain and $F$ satisfying ( $F 1$ ) and ( $F 2$ ) for some $m$ as above. Consider $0<q<m$ and $u, v \in \mathcal{C}(\bar{\Omega})$ satisfying (in the viscosity sense)

$$
\left\{\begin{array}{l}
F\left(\nabla u, D^{2} u\right) \leq u^{q} \text { in } \Omega, \\
F\left(\nabla v, D^{2} v\right) \geq v^{q} \text { in, } \Omega \\
u, v>0, \text { in } \Omega
\end{array}\right.
$$

Then, $u \leq v$ on $\partial \Omega$ implies $u \leq v$ in $\bar{\Omega}$.

## Proof of Comparison

Usual strategy:
[CIL] M. G. Crandall, H. Ishii, P. L. Lions; User's Guide to Viscosity Solutions of Second Order PDE, Bull. Amer. Math. Soc. 27 (1992), no. 1, pp. 1-67.

Basic Hypothesis:
The equation $G\left(u, \nabla u, D^{2} u\right)=0$ is proper.
That means:

- $r \mapsto G(r, p, X)$ is non-decreasing.
- Degenerate elliptic. (Decreasing in the matrix argument.)


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PROBLEM: $\quad G(r, p, X)=F(p, X)-r^{q}$ is decreasing in $r$ !

## Proof of Comparison

Idea: A change of variables can turn the equation into proper.

$$
\begin{gathered}
\tilde{u}(x)=\frac{1}{1-\frac{q}{m}} \cdot u^{1-\frac{q}{m}}(x), \quad \tilde{v}(x)=\frac{1}{1-\frac{q}{m}} \cdot v^{1-\frac{q}{m}}(x), \\
\tilde{v}_{\epsilon}(x)=(1+\epsilon) \cdot(\tilde{v}(x)+\epsilon), \quad \epsilon>0,
\end{gathered}
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\tilde{v}_{\epsilon}(x)=(1+\epsilon) \cdot(\tilde{v}(x)+\epsilon), \quad \epsilon>0,
\end{gathered}
$$

Then, in the viscosity sense,

$$
\begin{aligned}
& F\left(\nabla \tilde{u}, D^{2} \tilde{u}+\frac{q}{m-q} \frac{\nabla \tilde{u} \otimes \nabla \tilde{u}}{\tilde{u}}\right) \leq 1, \\
& F\left(\nabla \tilde{v}_{\epsilon}, D^{2} \tilde{v}_{\epsilon}+\frac{q}{m-q} \frac{\nabla \tilde{v}_{\epsilon} \otimes \nabla \tilde{v}_{\epsilon}}{\tilde{v}_{\epsilon}}\right) \geq(1+\epsilon)^{m}>1 .
\end{aligned}
$$

in every $\Omega^{*} \subset \subset \Omega$. The new equation is proper.

## Proof of Comparison

Now, we can follow [CIL].

- We want $u \leq v$ in $\Omega$.
- Suppose to the contrary that $\max _{\bar{\Omega}}(u-v)>0$.
$\left.(u-v)\right|_{\partial \Omega} \leq\left. 0 \Rightarrow\left(\tilde{u}-\tilde{v}_{\epsilon}\right)\right|_{\partial \Omega}<0$
Unif. Conv. $\Rightarrow \max _{\bar{\Omega}}\left(\tilde{u}-\tilde{v}_{\epsilon}\right)>0$ for $\epsilon$ small (fixed henceforth) $\} \Rightarrow$
$\Rightarrow \exists \Omega^{*}$ such that $\left\{\right.$ max. points of $\left.\tilde{u}-\tilde{v}_{\epsilon}\right\} \subset \Omega^{*} \subset \overline{\Omega^{*}} \subset \Omega$.


## Proof of Comparison

The underlying idea: In a maximum point $x_{0}$ of $\tilde{u}-\tilde{v}_{\epsilon}$,

$$
\tilde{v}_{\epsilon}\left(x_{0}\right)<\tilde{u}\left(x_{0}\right), \quad \nabla \tilde{u}\left(x_{0}\right)=\nabla \tilde{v}_{\epsilon}\left(x_{0}\right), \quad D^{2} \tilde{u}\left(x_{0}\right) \leq D^{2} \tilde{v}_{\epsilon}\left(x_{0}\right)
$$

Thus,
$D^{2} \tilde{u}\left(x_{0}\right)+\frac{q}{m-q} \frac{\nabla \tilde{u}\left(x_{0}\right) \otimes \nabla \tilde{u}\left(x_{0}\right)}{\tilde{u}\left(x_{0}\right)} \leq D^{2} \tilde{v}_{\epsilon}\left(x_{0}\right)+\frac{q}{m-q} \frac{\nabla \tilde{v}_{\epsilon}\left(x_{0}\right) \otimes \nabla \tilde{v}_{\epsilon}\left(x_{0}\right)}{\tilde{v}_{\epsilon}\left(x_{0}\right)}$
in the sense of matrices. In particular, by ellipticity,

$$
\begin{aligned}
0<(1+\epsilon)^{m}-1 \leq & F\left(\nabla \tilde{v}_{\epsilon}\left(x_{0}\right), D^{2} \tilde{v}_{\epsilon}\left(x_{0}\right)+\frac{q}{m-q} \frac{\nabla \tilde{v}_{\epsilon}\left(x_{0}\right) \otimes \nabla \tilde{v}_{\epsilon}\left(x_{0}\right)}{\tilde{v}_{\epsilon}\left(x_{0}\right)}\right) \\
& -F\left(\nabla \tilde{u}\left(x_{0}\right), D^{2} \tilde{u}\left(x_{0}\right)+\frac{q}{m-q} \frac{\nabla \tilde{u}\left(x_{0}\right) \otimes \nabla \tilde{u}\left(x_{0}\right)}{\tilde{u}\left(x_{0}\right)}\right) \leq 0 .
\end{aligned}
$$

## Proof of Comparison

At this stage, it is rather standard to make rigorous the above formal computation following [CIL]:

- Doubling Variables.
- Penalization method (Jensen).
- Maximum Principle for semicontinuous Functions.
M. G. Crandall, H. Ishii; The Maximum Principle for Semicontinuous Functions, Differential and Integral Equations 3 (1990), no. 6, pp. 1001-1014.


## Existence of solutions

It is necessary to precise more structure on $F$.
(F1) Degenerate ellipticity: For every $p \in \mathbb{R}^{n}, F(p, X) \leq F(p, Y)$ whenever $Y \leq X$, with $X, Y \in S^{n}$.

## Existence of solutions

It is necessary to precise more structure on $F$.
( $F 1^{\prime}$ ) Uniform ellipticity: $\exists 0<\theta \leq \Theta$ s.t. $\forall X, Y \in S^{n}$ with $Y \geq 0$,

$$
-\Theta \operatorname{tr}(Y) \leq F(p, X+Y)-F(p, X) \leq-\theta \operatorname{tr}(Y)
$$

for every $p \in \mathbb{R}^{n}$.

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for every $p \in \mathbb{R}^{n}$.
(F2) Homogeneity of degree $m$, as before.
(F3) Structure condition: $\exists \gamma>0$ s. t. $\forall X, Y \in S^{n}, \forall p, q \in \mathbb{R}^{n}$,

$$
\mathcal{P}_{\theta, \Theta}^{-}(X-Y)-\gamma|p-q| \leq F(p, X)-F(q, Y) \leq \mathcal{P}_{\theta, \Theta}^{+}(X-Y)+\gamma|p-q|,
$$

where $\mathcal{P}_{\theta, \Theta}^{-}(M)=\inf \left\{-\operatorname{tr}(A M): \theta|\xi|^{2} \leq\langle A \xi, \xi\rangle \leq \Theta|\xi|^{2} \forall \xi \in \mathbb{R}^{n}\right\}$,
and $\mathcal{P}_{\theta, \Theta}^{+}(M)=\sup \left\{-\operatorname{tr}(A M): \theta|\xi|^{2} \leq\langle A \xi, \xi\rangle \leq \Theta|\xi|^{2} \quad \forall \xi \in \mathbb{R}^{n}\right\}$.

## Existence of solutions

Theorem 2. Let $\Omega \subset \mathbb{R}^{n}$ a bounded smooth domain, $F: \mathbb{R}^{n} \times S^{n} \rightarrow \mathbb{R}$ satisfy $\left(F 1^{\prime}\right),(F 2)$ and $(F 3)$, and $0<q<m$. Then, there exists a unique solution to

$$
\left\{\begin{array}{l}
F\left(\nabla u_{\lambda}, D^{2} u_{\lambda}\right)=\lambda u_{\lambda}^{q}, \\
u_{\lambda}>0 \text { in } \Omega \\
u_{\lambda}=0 \text { on } \partial \Omega
\end{array}\right.
$$

for every $\lambda>0$ given by

$$
u_{\lambda}(x)=\lambda^{\frac{1}{m-q}} u_{1}(x)
$$

where $u_{1}$ is the solution with $\lambda=1$.

## Proof of existence

Idea: [CIL]
Construct a sub- and supersolution + Comp. Principle + Perron
Step 1: Existence of solution to the auxiliary problems:

$$
\left\{\begin{array} { l } 
{ F ( \nabla v , D ^ { 2 } v ) = 1 \quad \text { in } \Omega } \\
{ v > 0 \text { in } \Omega } \\
{ v = 0 \text { on } \partial \Omega , }
\end{array} \quad \left\{\begin{array}{l}
F\left(\nabla w, D^{2} w\right)=d(x) \text { in } \Omega \\
w>0 \text { in } \Omega \\
w=0 \text { on } \partial \Omega,
\end{array}\right.\right.
$$

where $d(x)=\frac{\text { dist }(x, \partial \Omega)}{\|\operatorname{dist}(\cdot, \partial \Omega)\|_{\infty}}$.
M.G. Crandall, M. Kocan, P.L. Lions, A. Świech; Existence results for boundary problems for uniformly elliptic and parabolic fully nonlinear equations, (1999).

## Proof of existence

Step 2: $\bar{u}(x)=\|v\|_{\infty}^{\frac{q}{m_{0}^{-q}}} \cdot v(x)$ is a viscosity supersolution with $\bar{u}=0$ on $\partial \Omega$.
(By Homogeneity.)

## Proof of existence

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Step 3: $\underline{u}(x)=t \cdot w(x)$ is a viscosity subsolution with $\underline{u}=0$ on $\partial \Omega$ for every $t>0$ small enough.
(Uses Hopf's Lemma.)

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(Uses Hopf's Lemma.)
Step 4: Comparison Principle + Perron.

The problem with concave-convex right hand side:

$$
F\left(\nabla u_{\lambda}, D^{2} u_{\lambda}\right)=\lambda u_{\lambda}^{q}+u_{\lambda}^{r} .
$$

## Main results

Theorem 3 (Existence). Let $\Omega \subset \mathbb{R}^{n}$ smooth bounded domain, $F: \mathbb{R}^{n} \times S^{n} \rightarrow \mathbb{R}$ satisfy $\left(F 1^{\prime}\right),(F 2)$ and $(F 3)$. Then, $\exists \lambda_{0}>0$ such that, for every $\lambda \in\left(0, \lambda_{0}\right]$, the problem

$$
\left\{\begin{array}{l}
F\left(\nabla u_{\lambda}, D^{2} u_{\lambda}\right)=\lambda u_{\lambda}^{q}+u_{\lambda}^{r} \\
u_{\lambda}>0 \text { in } \Omega \\
u_{\lambda}=0 \text { on } \partial \Omega
\end{array}\right.
$$

has at least one nontrivial viscosity solution.

## Main results

Theorem 4 (Non-existence). Assume the above hypotheses and that the problem

$$
\left\{\begin{array}{l}
F\left(\nabla v, D^{2} v\right)=\lambda v^{m} \quad \text { in } \Omega \\
v>0 \text { in } \Omega \\
v=0 \text { on } \partial \Omega .
\end{array}\right.
$$

has a nontrivial solution if and only if $\lambda=\lambda_{1}$ for some number $\lambda_{1}$. Then,

$$
\left\{\begin{array}{l}
F\left(\nabla u_{\lambda}, D^{2} u_{\lambda}\right)=\lambda u_{\lambda}^{q}+u_{\lambda}^{r}, \\
u_{\lambda}>0 \text { in } \Omega, \\
u_{\lambda}=0 \text { on } \partial \Omega,
\end{array}\right.
$$

has no solution (in the viscosity sense) for large $\lambda$.

## Main results

Remark 5. Since $m$ is the degree of homogeneity of $F$, the problem

$$
\left\{\begin{array}{l}
F\left(\nabla v, D^{2} v\right)=\lambda v^{m} \text { in } \Omega \\
v>0 \text { in } \Omega \\
v=0 \text { on } \partial \Omega
\end{array}\right.
$$

enjoys a typical feature of eigenvalue problems; provided the existence of $v(x)>0$ for some $\lambda, \tilde{v}(x)=t \cdot v(x)$ is also a solution for every $t \in \mathbb{R}$.

Background on Fully nonlinear eigenvalue problems:

- Uniformly elliptic equations:
- I. Birindelli, F. Demengel; Eigenvalue, maximum principle and regularity for fully non linear homogeneous operators, Commun. Pure Appl. Anal. 6 (2007), no. 2, p. 335-366.
- A. Quaas, B. Sirakov; On the Principal Eigenvalues and the Dirichlet Problem for Fully Nonlinear Operators, CR Math. Acad. Sci. Paris, (2006).


## Main results

- p-laplacian:
J. Garcia Azorero, I. Peral; Existence and nonuniqueness for the p-laplacian:

Nonlinear eigenvalues, Comm. in PDE 12, No. 12 (1987) pg.1389-1430.

- $\infty$-laplacian:
P. Juutinen; Principal eigenvalue of a very badly degenerate operator and applications, J. Differential Equations 236 (2007), no. 2, pp. 532-550.
- Monge-Ampere:
P.-L. Lions; Two remarks on Monge - Ampere equations, Ann. Mat. Pura Appl. (4) 142 (1985), 263-275 (1986).


## Main results

Corollary 6. Under the hypotheses of Theorems 3 and 4, there exists $\Lambda \in \mathbb{R}$ with $0<\Lambda<\infty$ such that

$$
\left\{\begin{array}{l}
F\left(\nabla u_{\lambda}, D^{2} u_{\lambda}\right)=\lambda u_{\lambda}^{q}+u_{\lambda}^{r} \\
u_{\lambda}>0 \text { in } \Omega \\
u_{\lambda}=0 \text { on } \partial \Omega
\end{array}\right.
$$

has at least one positive viscosity solution for every $\lambda \in(0, \Lambda)$.

## Proof of existence

## We follow

L. Boccardo, M. Escobedo, I. Peral; A Dirichlet Problem Involving Critical Exponents, Nonlinear Anal. 24 (1995), no. 11, pp. 1639-1648.

Step 1: Existence of solution of the auxiliary problems:

$$
\left\{\begin{array} { l } 
{ F ( \nabla v _ { \lambda } , D ^ { 2 } v _ { \lambda } ) = \lambda \quad \text { in } \Omega } \\
{ v _ { \lambda } > 0 \text { in } \Omega } \\
{ v _ { \lambda } = 0 \text { on } \partial \Omega , }
\end{array} \quad \left\{\begin{array}{l}
F\left(\nabla w_{\lambda}, D^{2} w_{\lambda}\right)=\lambda d(x) \text { in } \Omega \\
w_{\lambda}>0 \text { in } \Omega \\
w_{\lambda}=0 \text { on } \partial \Omega,
\end{array}\right.\right.
$$

where $d(x)=\frac{\operatorname{dist}(x, \partial \Omega)}{\|\operatorname{dist}(\cdot, \partial \Omega)\|_{\infty}}$.
(As before.)

## Proof of existence

Step 2: $\exists \lambda_{0}>0$ for which $\forall \lambda \in\left(0, \lambda_{0}\right], \exists T_{\lambda}$ such that $\bar{u}_{\lambda}(x)=T_{\lambda} \cdot v_{\lambda}(x)$ is a viscosity supersolution.

Homogeneity $\Rightarrow F\left(\nabla \bar{u}_{\lambda}, D^{2} \bar{u}_{\lambda}\right)=T_{\lambda}^{m} \cdot \lambda$

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$$
\left.v_{\lambda}(x)=\lambda^{1 / m} v_{1}(x) \Rightarrow \lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r} \leq \lambda^{1+\frac{q}{m}} T_{\lambda}^{q}\left\|v_{1}\right\|_{\infty}^{q}+\lambda^{\frac{r}{m}} T_{\lambda}^{r}\left\|v_{1}\right\|_{\infty}^{r}\right\}
$$

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$$

$\Rightarrow$ We need: $\lambda^{\frac{q}{m}} T_{\lambda}^{q-m}\left\|v_{1}\right\|_{\infty}^{q}+\lambda^{\frac{r}{m}-1} T_{\lambda}^{r-m}\left\|v_{1}\right\|_{\infty}^{r} \leq 1$

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$$

$\Rightarrow$ We need: $\underbrace{\lambda^{\frac{q}{m}} T_{\lambda}^{q-m}\left\|v_{1}\right\|_{\infty}^{q}+\lambda^{\frac{r}{m}-1} T_{\lambda}^{r-m}\left\|v_{1}\right\|_{\infty}^{r}}_{\Phi_{\lambda}(T)} \leq 1$


Indeed: $\quad \Phi_{\lambda}\left(T_{\lambda}\right) \leq 1 \Leftrightarrow \lambda \leq \lambda_{0}$

## Proof of existence

Step 3: $\underline{u}_{\lambda}(x)=t w_{\lambda}(x)$ is a viscosity subsolution for small $t>0$ (Homogeneity + Hopf's Lemma)

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Step 4: We can choose $t$ above such that $\underline{u}_{\lambda} \leq \bar{u}_{\lambda}$ in $\Omega$. (Again Hopf's Lemma)

## Proof of existence

Step 5: Monotone iteration. Solve:

$$
\left\{\begin{array}{l}
F\left(\nabla w_{1}, D^{2} w_{1}\right)=\lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r} \quad \text { in } \Omega \\
w_{1}=0 \text { on } \partial \Omega .
\end{array}\right.
$$

Since $\underline{u}_{\lambda}=w_{1}=\bar{u}_{\lambda}=0$ on $\partial \Omega$,

$$
\left.\begin{array}{rl}
F\left(\nabla \bar{u}_{\lambda}, D^{2} \bar{u}_{\lambda}\right) & \geq \lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r}, \\
F\left(\nabla w_{1}, D^{2} w_{1}\right) & =\lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r},
\end{array}\right\} \Rightarrow w_{1} \leq \bar{u}_{\lambda} \text { in } \Omega .
$$

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$$
\left\{\begin{array}{l}
F\left(\nabla w_{1}, D^{2} w_{1}\right)=\lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r} \text { in } \Omega \\
w_{1}=0 \text { on } \partial \Omega .
\end{array}\right.
$$

Since $\underline{u}_{\lambda}=w_{1}=\bar{u}_{\lambda}=0$ on $\partial \Omega$,

$$
\left.\begin{array}{rl}
F\left(\nabla \bar{u}_{\lambda}, D^{2} \bar{u}_{\lambda}\right) & \geq \lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r}, \\
F\left(\nabla w_{1}, D^{2} w_{1}\right) & =\lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r} \\
F\left(\nabla \underline{u}_{\lambda}, D^{2} \underline{u}_{\lambda}\right) \leq \lambda \underline{u}_{\lambda}^{q}+\underline{u}_{\lambda}^{r} & \leq \lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r}
\end{array}\right\} \Rightarrow \underline{u}_{\lambda} \leq w_{1} \text { in } \Omega .
$$

## Proof of existence

Step 5: Monotone iteration. Solve:

$$
\left\{\begin{array}{l}
F\left(\nabla w_{1}, D^{2} w_{1}\right)=\lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r} \text { in } \Omega \\
w_{1}=0 \text { on } \partial \Omega .
\end{array}\right.
$$

Since $\underline{u}_{\lambda}=w_{1}=\bar{u}_{\lambda}=0$ on $\partial \Omega$,

$$
\left.\begin{array}{rl}
F\left(\nabla \bar{u}_{\lambda}, D^{2} \bar{u}_{\lambda}\right) & \geq \lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r} \\
F\left(\nabla w_{1}, D^{2} w_{1}\right) & =\lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r}, \\
F\left(\nabla \underline{u}_{\lambda}, D^{2} \underline{u}_{\lambda}\right) \leq \lambda \underline{u}_{\lambda}^{q}+\underline{u}_{\lambda}^{r} & \leq \lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r}
\end{array}\right\} \Rightarrow \underline{u}_{\lambda} \leq w_{1} \leq \bar{u}_{\lambda} .
$$

## Proof of existence

Now consider:

$$
\left\{\begin{array}{l}
F\left(\nabla w_{2}, D^{2} w_{2}\right)=\lambda w_{1}^{q}+w_{1}^{r} \quad \text { in } \Omega, \\
w_{2}=0 \text { on } \partial \Omega .
\end{array}\right.
$$

## Proof of existence

Now consider:

$$
\left\{\begin{array}{l}
F\left(\nabla w_{2}, D^{2} w_{2}\right)=\lambda w_{1}^{q}+w_{1}^{r} \quad \text { in } \Omega \\
w_{2}=0 \quad \text { on } \partial \Omega
\end{array}\right.
$$

As before, since $\underline{u}_{\lambda}=w_{1}=w_{2}=0$ on $\partial \Omega$,

$$
\left.\begin{array}{r}
F\left(\nabla w_{1}, D^{2} w_{1}\right)=\lambda \bar{u}_{\lambda}^{q}+\bar{u}_{\lambda}^{r}, \\
F\left(\nabla w_{2}, D^{2} w_{2}\right)=\lambda w_{1}^{q}+w_{1}^{r}, \\
F\left(\nabla \underline{u}_{\lambda}, D^{2} \underline{u}_{\lambda}\right) \leq \lambda \underline{u}_{\lambda}^{q}+\underline{u}_{\lambda}^{r} \leq \lambda w_{1}^{q}+w_{1}^{r}
\end{array}\right\} \Rightarrow \underline{u}_{\lambda} \leq w_{2} \leq w_{1} \leq \bar{u}_{\lambda} .
$$

## Proof of existence

Iterating: $\underline{u} \leq \ldots \leq w_{k} \leq w_{k-1} \leq \ldots \leq w_{2} \leq w_{1} \leq \bar{u} \quad$ in $\Omega$, with

$$
(*)\left\{\begin{array}{l}
F\left(\nabla w_{k}, D^{2} w_{k}\right)=\lambda w_{k-1}^{q}+w_{k-1}^{r} \quad \text { in } \Omega \\
w_{k}=0 \quad \text { on } \partial \Omega
\end{array}\right.
$$

## Proof of existence

Iterating: $\underline{u} \leq \ldots \leq w_{k} \leq w_{k-1} \leq \ldots \leq w_{2} \leq w_{1} \leq \bar{u} \quad$ in $\Omega$, with $(*)\left\{\begin{array}{l}F\left(\nabla w_{k}, D^{2} w_{k}\right)=\lambda w_{k-1}^{q}+w_{k-1}^{r} \quad \text { in } \Omega, \\ w_{k}=0 \quad \text { on } \partial \Omega .\end{array}\right.$

- $\left(F^{\prime}\right)+(F 3) \Rightarrow$ ABP estimate:
L.A. Caffarelli, M.G. Crandall, M. Kocan, A. Świech; On viscosity solutions of fully nonlinear equations with measurable ingredients, Comm. Pure Appl. Math. 49 (1996), pp. 365-397.


## Proof of existence

Iterating: $\underline{u} \leq \ldots \leq w_{k} \leq w_{k-1} \leq \ldots \leq w_{2} \leq w_{1} \leq \bar{u} \quad$ in $\Omega$, with

$$
(*)\left\{\begin{array}{l}
F\left(\nabla w_{k}, D^{2} w_{k}\right)=\lambda w_{k-1}^{q}+w_{k-1}^{r} \quad \text { in } \Omega \\
w_{k}=0 \quad \text { on } \partial \Omega
\end{array}\right.
$$

- $\left(\mathrm{F} 1{ }^{\prime}\right)+(\mathrm{F} 3) \Rightarrow$ ABP estimate:
L.A. Caffarelli, M.G. Crandall, M. Kocan, A. Świech; On viscosity solutions of fully nonlinear equations with measurable ingredients, Comm. Pure Appl. Math. 49 (1996), pp. 365-397.
- ABP estimate $\Rightarrow$ uniform $\mathcal{C}^{\alpha}$ estimates:
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## Proof of existence

Iterating: $\underline{u} \leq \ldots \leq w_{k} \leq w_{k-1} \leq \ldots \leq w_{2} \leq w_{1} \leq \bar{u} \quad$ in $\Omega$, with

$$
(*)\left\{\begin{array}{l}
F\left(\nabla w_{k}, D^{2} w_{k}\right)=\lambda w_{k-1}^{q}+w_{k-1}^{r} \quad \text { in } \Omega \\
w_{k}=0 \quad \text { on } \partial \Omega
\end{array}\right.
$$

- $\left(\mathrm{F} 1{ }^{\prime}\right)+(\mathrm{F} 3) \Rightarrow$ ABP estimate:
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- ABP estimate $\Rightarrow$ uniform $\mathcal{C}^{\alpha}$ estimates:
L.A. Caffarelli, X. Cabré; Fully Nonlinear Elliptic Equations, Amer. Math. Soc., Colloquium publications, vol. 43 (1995).
- $\mathcal{C}^{\alpha}$ estimates $\Rightarrow \exists u(x)=\lim _{k \rightarrow \infty} w_{k}(x)$ (uniform).


## Proof of existence

Since $w_{k} \rightarrow u$ uniformly, we can pass to the limit in

$$
(*)\left\{\begin{array}{l}
F\left(\nabla w_{k}, D^{2} w_{k}\right)=\lambda w_{k-1}^{q}+w_{k-1}^{r} \quad \text { in } \Omega \\
w_{k}=0 \text { on } \partial \Omega
\end{array}\right.
$$

(in the viscosity sense) to get

$$
\left\{\begin{array}{l}
F\left(\nabla u_{\lambda}, D^{2} u_{\lambda}\right)=\lambda u_{\lambda}^{q}+u_{\lambda}^{r}, \\
u_{\lambda}>0 \text { in } \Omega \\
u_{\lambda}=0 \text { on } \partial \Omega
\end{array}\right.
$$

We have finished.

## Proof of existence

To summarize:

1. Fundamental property: $F$ is $m$-homogeneous.
2. Main ingredients of the proofs:

- Solvability of the auxiliary problems.
- Hopf's Lemma.
- Uniform $\mathcal{C}^{\alpha}$ estimates.

All the above can be easily extended to any equation ensuring the availability of the aforementioned ingredients ( $p$-laplacian, $\infty$-laplacian, Monge-Ampere...).

## Work in progress

Theorem 7 (F. Ch., E. Colorado, I. Peral). Let $0<q<m<r$, where $m$ is the degree of homogeneity of $F$. Then, there exist $\Lambda \in \mathbb{R}, 0<\Lambda<\infty$ such that, the problem

$$
\left\{\begin{array}{l}
F\left(\nabla u, D^{2} u\right)=\lambda u^{q}+u^{r}, \quad \text { in } \Omega, \\
u>0 \text { in } \Omega \\
u=0 \text { on } \partial \Omega
\end{array}\right.
$$

1. Has at least two positive solutions for every $\lambda \in(0, \Lambda)$.
2. Has at least one positive solution for $\lambda=\Lambda$.
3. Has no positive solution for $\lambda>\Lambda$.

Idea: Degree theory + A priori estimates (sort of Gidas-Spruck).

That's all folks!

