

MULTIPLE SOLUTIONS TO SINGULAR CRITICAL ELLIPTIC EQUATIONS

BY

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ABSTRACT

Assume $0 \leq \mu < \bar{\mu} = (\frac{N-2}{2})^2$ and let $\Omega \subset R^N (N \geq 4)$ be a smooth bounded domain, $0 \in \Omega$. We study the semilinear elliptic problem: $-\Delta u - \mu \frac{u}{|x|^2} = \lambda u + Q(x)|u|^{2^*-2}u, u \in H_0^1(\Omega)$. By investigating the effect of the coefficient Q , we establish the existence of nontrivial solutions for any $\lambda > 0$ and multiple positive solutions with $\lambda, \mu > 0$ small.

1. Introduction and main results

Let $\Omega \subset R^N (N \geq 4)$ be an open bounded domain with smooth boundary $\partial\Omega$, $0 \in \Omega$, $2^* = \frac{2N}{N-2}$. We are concerned with the following semilinear elliptic problem,

$$(1.1) \quad \begin{cases} -\Delta u - \mu \frac{u}{|x|^2} = \lambda u + Q(x)|u|^{2^*-2}u & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega, \end{cases}$$

where $Q(x)$ is a positive bounded function on $\bar{\Omega}$, $\lambda > 0$ and $0 \leq \mu < \bar{\mu} = (\frac{N-2}{2})^2$. $u \in H_0^1(\Omega)$ is said to be a weak solution of problem (1.1) if u satisfies

$$(1.2) \quad \int_{\Omega} (\nabla u \cdot \nabla v - \mu \frac{uv}{|x|^2} - \lambda uv - Q(x)|u|^{2^*-2}uv) dx = 0 \quad \forall v \in H_0^1(\Omega).$$

It is well known that the nontrivial solutions of problem (1.1) are equivalent to the nonzero critical points of the energy functional

$$(1.3) \quad I_{\lambda, \mu}(u) = \frac{1}{2} \int_{\Omega} (|\nabla u|^2 - \mu \frac{u^2}{|x|^2} - \lambda u^2) dx - \frac{1}{2^*} \int_{\Omega} Q(x)|u|^{2^*} dx, \quad u \in H_0^1(\Omega).$$

Received March 8, 2005

In recent years, much attention has been paid to the existence of nontrivial solutions of problem (1.1) (see [2, 3, 4, 8, 10, 11, 14]). Let σ_μ denote the spectrum of the operator $-\Delta - \frac{\mu}{|x|^2}$ ($0 \leq \mu < \bar{\mu}$) with zero Dirichlet boundary condition. In view of [6, 9], σ_μ ($0 \leq \mu < \bar{\mu}$) is discrete, contained in the positive semi-axis and each eigenvalue $\lambda_{\mu,i}$ ($i = 1, 2, \dots$) is isolated and has finite multiplicity, the smallest eigenvalue $\lambda_{\mu,1}$ being simple and $\lambda_{\mu,i} \rightarrow \infty$ as $i \rightarrow \infty$; moreover, each L^2 -normalized eigenfunction $e_{\mu,i}$ corresponding to $\lambda_{\mu,i} \in \sigma_\mu$, belongs to the space $H_0^1(\Omega)$.

The functional $I \in C^1(X, R)$ is said to satisfy the $(P.S.)_c$ condition if any sequence $\{u_n\} \subset X$ such that as $n \rightarrow \infty$

$$I(u_n) \rightarrow c, \quad dI(u_n) \rightarrow 0 \quad \text{strongly in } X^*$$

contains a subsequence converging in X to a critical point of I . In this paper, we will take $I = I_{\lambda,\mu}$ and $X = H_0^1(\Omega)$.

Set $D^{1,2}(R^N) = \{u \in L^{2^*}(R^N) \mid |\nabla u| \in L^2(R^N)\}$. For all $\mu \in [0, \bar{\mu})$, $\bar{\mu} = (\frac{N-2}{2})^2$, we define the constant

$$S_\mu := \inf_{u \in D^{1,2}(R^N) \setminus \{0\}} \frac{\int_{R^N} (|\nabla u|^2 - \mu \frac{u^2}{|x|^2}) dx}{(\int_{R^N} |u|^{2^*} dx)^{\frac{2}{2^*}}}.$$

From [9, 11], S_μ is independent of any $\Omega \subset R^N$ in the sense that if

$$S_\mu(\Omega) := \inf_{u \in H_0^1(\Omega) \setminus \{0\}} \frac{\int_\Omega (|\nabla u|^2 - \mu \frac{u^2}{|x|^2}) dx}{(\int_\Omega |u|^{2^*} dx)^{\frac{2}{2^*}}},$$

then $S_\mu(\Omega) = S_\mu(R^N) = S_\mu$.

Let $\gamma = \sqrt{\bar{\mu}} + \sqrt{\bar{\mu} - \mu}$, $\gamma' = \sqrt{\bar{\mu}} - \sqrt{\bar{\mu} - \mu}$, S. Terracini [15] proved that for $\epsilon > 0$,

$$(1.4) \quad U_{\mu,\epsilon}(x) = \frac{(4\epsilon^2 N(\bar{\mu} - \mu)/(N - 2))^{\frac{N-2}{4}}}{(\epsilon^2 |x|^{\frac{\gamma'}{\sqrt{\bar{\mu}}}} + |x|^{\frac{\gamma}{\sqrt{\bar{\mu}}}}) \sqrt{\bar{\mu}}}$$

satisfies

$$(1.5) \quad \begin{cases} -\Delta u - \mu \frac{u}{|x|^2} = |u|^{2^*-2} u & \text{in } R^N \setminus \{0\}, \\ u \rightarrow 0 & \text{as } |x| \rightarrow \infty. \end{cases}$$

From Theorem B in [5], all the positive solutions of problem (1.5) must have the form of $U_{\mu,\epsilon}$. Moreover, $U_{\mu,\epsilon}$ achieves S_μ .

By the Hardy inequality (see [1])

$$\int_{\Omega} \frac{u^2}{|x|^2} dx \leq \frac{1}{\bar{\mu}} \int_{\Omega} |\nabla u|^2 dx \quad \forall u \in H_0^1(\Omega),$$

we easily derive that the norm $(\int_{\Omega} (|\nabla u|^2 - \mu \frac{u^2}{|x|^2}) dx)^{\frac{1}{2}}$ ($0 < \mu < \bar{\mu}$) is equivalent to the usual norm in $H_0^1(\Omega)$.

In a recent paper, D. Cao and P. Han [3] considered a special case of problem (1.1) (i.e. $Q(x) \equiv const$; without loss of generality, assume $Q(x) \equiv 1$). Namely, for

$$(1.6) \quad \begin{cases} -\Delta u - \mu \frac{u}{|x|^2} = \lambda u + |u|^{2^*-2}u & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega, \end{cases}$$

they proved that: Assume that $0 \leq \mu < (\frac{N-2}{2})^2 - (\frac{N+2}{N})^2$, then for all $\lambda > 0$, problem (1.6) admits a nontrivial solution with critical level in the range $(0, \frac{1}{N} S_{\mu}^{\frac{N}{2}})$.

When $Q(x) \not\equiv const$, the analysis of Palais–Smale sequences becomes complicated, which results in much difficulty. It is natural to ask whether problem (1.1) admits one solution for any $\lambda > 0$. In the present note, we not only give a positive answer, but also prove the multiplicity of positive solutions for $\lambda, \mu > 0$ small.

In this paper, we suppose that $Q(x)$ is a positive bounded function on $\bar{\Omega}$. Moreover,

$$(H_1) \quad Q(x) = Q(0) + O(|x|^2) \quad \text{as } x \rightarrow 0.$$

(H₂) There exist points $a_1, a_2, \dots, a_k \in \Omega \setminus \{0\}$ such that $Q(a_i)$ are strict local maxima satisfying

$$Q(a_i) = Q_M = \max_{\bar{\Omega}} Q(x) > 0,$$

and

$$Q(x) = Q(a_i) + o(|x - a_i|^2) \quad \text{as } x \rightarrow a_i, 1 \leq i \leq k.$$

In order to state our main results, we need to distinguish two cases:

CASE I: $Q(0) \geq Q_M (\frac{S_{\mu}}{S_0})^{\frac{N}{N-2}};$

CASE II: $Q(0) < Q_M (\frac{S_{\mu}}{S_0})^{\frac{N}{N-2}}.$

THEOREM 1.1: In Case I. Assume that $0 \leq \mu < \bar{\mu} - (\frac{N+2}{N})^2 (N \geq 5)$ and (H₁) holds. Then, for all $\lambda > 0$ problem (1.1) admits a nontrivial solution u such that $I_{\lambda, \mu}(u) \in (0, S_{\mu}^{\frac{N}{2}} / NQ(0)^{\frac{N-2}{2}})$.

THEOREM 1.2: *In Case II. Let $N \geq 5$, $0 \leq \mu < \bar{\mu}$ and (H_2) hold. Then, for all $\lambda > 0$ problem (1.1) has at least one solution v such that $I_{\lambda,\mu}(v) \in (0, S_0^{\frac{N}{2}}/NQ_M^{\frac{N-2}{2}})$.*

Furthermore, by analyzing the effect of the coefficient $Q(x)$, we obtain the multiplicity of positive solutions of (1.1) for $\lambda, \mu > 0$ small.

THEOREM 1.3: *In Case II. Suppose $N \geq 4$ and $(H_1) - (H_2)$ hold. Then there exist $\mu_0 > 0, \lambda_0 > 0$ such that for $\mu \in (0, \mu_0)$, problem (1.1) admits at least k positive solutions with all $\lambda \in (0, \lambda_0)$.*

We prove Theorems 1.1, 1.2 and 1.3 by critical point theory. However, the functional $I_{\lambda,\mu}$ does not satisfy the Palais–Smale ((*P.S.*) in short) condition due to the lack of compactness of the embeddings: $H_0^1(\Omega) \hookrightarrow L^{2^*}(\Omega)$ and $H_0^1(\Omega) \hookrightarrow L^2(\Omega, |x|^{-2})$. So the standard variational argument is not applicable directly; we need to analyze the effect of the coefficient Q and the energy range where $I_{\lambda,\mu}$ satisfies the Palais–Smale condition. We prove the existence of nontrivial solutions for any $\lambda > 0$ and multiple positive solutions of problem (1.1) with $\lambda > 0, \mu > 0$ small by the linking theorem and mountain pass lemma (see [13, 16]).

Throughout this paper, we denote the norm of $H_0^1(\Omega)$ by $\|u\| = (\int_{\Omega} |\nabla u|^2 dx)^{\frac{1}{2}}$, the norm of $L^l(\Omega)$ ($1 \leq l < \infty$) by $\|u\|_{L^l(\Omega)} = (\int_{\Omega} |u|^l dx)^{\frac{1}{l}}$ and positive constants (possibly different) by C, C_1, C_2, \dots

2. Proof of Theorem 1.1

In this section, we first introduce some preliminary lemmas.

LEMMA 2.1: *Let $0 \leq \mu < \bar{\mu}$. Then for every $\lambda > 0$, $I_{\lambda,\mu}$ satisfies the (P.S.)_c condition with $c < c^*$, where*

$$c^* = \min \left\{ \frac{S_{\mu}^{\frac{N}{2}}}{NQ(0)^{\frac{N-2}{2}}}, \frac{S_0^{\frac{N}{2}}}{NQ_M^{\frac{N-2}{2}}} \right\}.$$

Proof: Assume that $\{u_n\} \subset H_0^1(\Omega)$ satisfies, as $n \rightarrow \infty$,

$$I_{\lambda,\mu}(u_n) \rightarrow c < c^*, dI_{\lambda,\mu}(u_n) \rightarrow 0 \text{ strongly in } H^{-1}(\Omega).$$

By the Hardy inequality, we easily get $\|u_n\| \leq C$. Therefore, up to a sub-

sequence, we may assume that

$$\begin{aligned}
 u_n &\rightharpoonup u \text{ weakly in } H_0^1(\Omega); \\
 u_n &\rightharpoonup u \text{ weakly in } L^2(\Omega, |x|^{-2}dx); \\
 u_n &\rightharpoonup u \text{ weakly in } L^{2^*}(\Omega); \\
 u_n &\longrightarrow u \text{ strongly in } L^2(\Omega); \\
 u_n &\longrightarrow u \text{ a.e. on } \Omega.
 \end{aligned}$$

It is easy to verify that $u \in H_0^1(\Omega)$ is a weak solution of problem (1.1).

Hence, by the concentration compactness principle [12], there exists a subsequence, still denoted by $\{u_n\}$, at most countable set \mathcal{J} , a set of different points $\{x_j\}_{j \in \mathcal{J}}$, and $\{\tilde{\mu}_j\}_{j \in \mathcal{J} \cup \{0\}}$, $\{\tilde{\nu}_j\}_{j \in \mathcal{J} \cup \{0\}} \subset [0, \infty)$ such that

$$\begin{aligned}
 |\nabla u_n|^2 &\rightharpoonup d\tilde{\mu} \geq |\nabla u|^2 + \sum_{j \in \mathcal{J}} \tilde{\mu}_j \delta_{x_j} + \tilde{\mu}_0 \delta_0, \\
 |u_n|^{2^*} &\rightharpoonup d\tilde{\nu} = |u|^{2^*} + \sum_{j \in \mathcal{J}} \tilde{\nu}_j \delta_{x_j} + \tilde{\nu}_0 \delta_0, \\
 \frac{|u_n|^2}{|x|^2} &\rightharpoonup d\tilde{\gamma} = \frac{|u|^2}{|x|^2} + \tilde{\gamma}_0 \delta_0, \\
 S_0 \tilde{\nu}_j^{\frac{2}{2^*}} &\leq \tilde{\mu}_j \quad \text{for } j \in \mathcal{J}, \\
 S_\mu \tilde{\nu}_0^{\frac{2}{2^*}} &\leq \tilde{\mu}_0 - \mu \tilde{\gamma}_0.
 \end{aligned}$$

We claim that \mathcal{J} is finite and that for any $j \in \mathcal{J}$, either $\tilde{\nu}_j = 0$ or

$$Q(x_j) \tilde{\nu}_j \geq S_0^{\frac{N}{2}} / Q_M^{\frac{N-2}{2}}.$$

In fact, let $\epsilon > 0$ be small enough such that $0 \notin B_\epsilon(x_j) (j \in \mathcal{J})$. Let ϕ^j be a smooth cut off function centered at x_j satisfying

$$0 \leq \phi^j \leq 1, \phi^j(x) = \begin{cases} 1 & \text{if } |x - x_j| \leq \frac{\epsilon}{2}, \\ 0 & \text{if } |x - x_j| \geq \epsilon, \end{cases} \text{ and } |\nabla \phi^j| \leq \frac{4}{\epsilon}.$$

Observe that

$$\begin{aligned}
 \langle dI_{\lambda, \mu}(u_n), u_n \phi^j \rangle &= \int_\Omega |\nabla u_n|^2 \phi^j dx + \int_\Omega u_n \nabla u_n \nabla \phi^j dx - \mu \int_\Omega \frac{|u_n|^2 \phi^j}{|x|^2} dx \\
 &\quad - \lambda \int_\Omega |u_n|^2 \phi^j dx - \int_\Omega Q(x) |u_n|^{2^*} \phi^j dx,
 \end{aligned}
 \tag{2.1}$$

$$\lim_{n \rightarrow \infty} \int_\Omega |\nabla u_n|^2 \phi^j dx = \int_\Omega \phi^j d\tilde{\mu} \geq \int_\Omega |\nabla u|^2 \phi^j dx + \tilde{\mu}_j,
 \tag{2.2}$$

$$\begin{aligned}
 (2.3) \quad & \lim_{n \rightarrow \infty} \int_{\Omega} Q(x) |u_n|^{2^*} \phi^j dx = \int_{\Omega} Q(x) \phi^j d\tilde{\nu} = \int_{\Omega} Q(x) |u|^{2^*} \phi^j dx + Q(x_j) \tilde{\nu}_j, \\
 & \lim_{\epsilon \rightarrow 0} \lim_{n \rightarrow \infty} \left| \int_{\Omega} u_n \nabla u_n \nabla \phi^j dx \right| \\
 (2.4) \quad & \leq \lim_{\epsilon \rightarrow 0} \lim_{n \rightarrow \infty} \left(\left(\int_{\Omega} |\nabla u_n|^2 dx \right)^{\frac{1}{2}} \left(\int_{\Omega} |u_n|^2 |\nabla \phi^j|^2 dx \right)^{\frac{1}{2}} \right) \\
 & \leq C \lim_{\epsilon \rightarrow 0} \left(\int_{\Omega} |u|^2 |\nabla \phi^j|^2 dx \right)^{\frac{1}{2}} \\
 & \leq C \lim_{\epsilon \rightarrow 0} \left(\left(\int_{B_{\epsilon}(x_j)} |\nabla \phi^j|^N dx \right)^{\frac{1}{N}} \left(\int_{B_{\epsilon}(x_j)} |u|^{2^*} dx \right)^{\frac{1}{2^*}} \right) \\
 & \leq C \lim_{\epsilon \rightarrow 0} \left(\int_{B_{\epsilon}(x_j)} |u|^{2^*} dx \right)^{\frac{1}{2^*}} \\
 & = 0,
 \end{aligned}$$

and

$$(2.5) \quad \lim_{\epsilon \rightarrow 0} \lim_{n \rightarrow \infty} \int_{\Omega} \frac{|u_n|^{2^*} \phi^j}{|x|^2} dx = 0, \lim_{\epsilon \rightarrow 0} \lim_{n \rightarrow \infty} \int_{\Omega} |u_n|^2 \phi^j dx = 0.$$

Inserting (2.2)–(2.5) into (2.1), we deduce

$$(2.6) \quad 0 = \lim_{\epsilon \rightarrow 0} \lim_{n \rightarrow \infty} \langle dI_{\lambda, \mu}(u_n), u_n \phi^j \rangle \geq \tilde{\mu}_j - Q(x_j) \tilde{\nu}_j.$$

Since $S_0 \tilde{\nu}_j^{\frac{2}{2^*}} \leq \tilde{\mu}_j$ for $j \in \mathcal{J}$, together with (2.6), we infer that $\tilde{\nu}_j = 0$ or $Q(x_j) \tilde{\nu}_j \geq S_0^{\frac{N}{2}} / Q_M^{\frac{N-2}{2}}$, which implies that \mathcal{J} is finite.

Now we consider the possibility of concentration at the origin. Let $\epsilon > 0$ be small enough such that $x_j \notin B_{\epsilon}(0) (j \in \mathcal{J})$. Let ϕ be a smooth cut off function centered at 0 satisfying

$$0 \leq \phi \leq 1, \phi(x) = \begin{cases} 1 & \text{if } |x| \leq \frac{\epsilon}{2}, \\ 0 & \text{if } |x| \geq \epsilon, \end{cases} \text{ and } |\nabla \phi| \leq \frac{4}{\epsilon}.$$

Then we have

$$\begin{aligned}
 & \lim_{n \rightarrow \infty} \int_{\Omega} |\nabla u_n|^2 \phi dx = \int_{\Omega} \phi d\tilde{\mu} \geq \int_{\Omega} |\nabla u|^2 \phi dx + \tilde{\mu}_0, \\
 & \lim_{n \rightarrow \infty} \int_{\Omega} Q(x) |u_n|^{2^*} \phi dx = \int_{\Omega} Q(x) \phi d\tilde{\nu} = \int_{\Omega} Q(x) |u|^{2^*} \phi dx + Q(0) \tilde{\nu}_0, \\
 & \lim_{n \rightarrow \infty} \int_{\Omega} \frac{|u_n|^{2^*} \phi}{|x|^2} dx = \lim_{n \rightarrow \infty} \int_{\Omega} \phi d\tilde{\gamma} = \int_{\Omega} \frac{|u|^{2^*} \phi}{|x|^2} dx + \tilde{\gamma}_0,
 \end{aligned}$$

$$\begin{aligned} \lim_{\epsilon \rightarrow 0} \lim_{n \rightarrow \infty} \int_{\Omega} u_n \nabla u_n \nabla \phi dx &= 0, \\ \lim_{\epsilon \rightarrow 0} \lim_{n \rightarrow \infty} \int_{\Omega} |u_n|^2 \phi dx &= 0. \end{aligned}$$

Hence, we conclude that

$$(2.7) \quad 0 = \lim_{\epsilon \rightarrow 0} \lim_{n \rightarrow \infty} \langle dI_{\lambda, \mu}(u_n), u_n \phi \rangle \geq \tilde{\mu}_0 - \mu \tilde{\gamma}_0 - Q(0) \tilde{\nu}_0.$$

Since $S_{\mu} \tilde{\nu}_0^{\frac{2}{2^*}} \leq \tilde{\mu}_0 - \mu \tilde{\gamma}_0$, together with (2.7), we get

$$S_{\mu} \tilde{\nu}_0^{\frac{2}{2^*}} \leq Q(0) \tilde{\nu}_0,$$

which implies that $\tilde{\nu}_0 = 0$ or $\tilde{\nu}_0 \geq (\frac{S_{\mu}}{Q(0)})^{\frac{N}{2}}$.

From the above arguments, we conclude

$$\begin{aligned} c &= I_{\lambda, \mu}(u_n) - \frac{1}{2} \langle dI_{\lambda, \mu}(u_n), u_n \rangle + o(1) \\ &= \frac{1}{N} \int_{\Omega} Q(x) |u_n|^{2^*} dx + o(1) \\ &= \frac{1}{N} \left(\int_{\Omega} Q(x) |u|^{2^*} dx + \sum_{j \in \mathcal{J}} Q(x_j) \tilde{\nu}_j + Q(0) \tilde{\nu}_0 \right). \end{aligned}$$

If there is a $j \in \mathcal{J} \cup \{0\}$ such that $\tilde{\nu}_j \neq 0$, then we infer that

$$c \geq \min \left\{ \frac{S_{\mu}^{\frac{N}{2}}}{NQ(0)^{\frac{N-2}{2}}}, \frac{S_0^{\frac{N}{2}}}{NQ_M^{\frac{N-2}{2}}} \right\} = c^*,$$

which contradicts the assumption on c .

Hence, up to a subsequence, we derive that $u_n \rightarrow u$ strongly in $H_0^1(\Omega)$.

■

Denote by $B_r(y)$ the ball of radius r centered at the point $y \in \Omega$; we have $B_{\frac{2}{m}}(y) \subset \Omega$ for m large enough. For $0 \leq \mu < \bar{\mu}$, let

$$H^- = span\{e_{\mu,1}, e_{\mu,2}, \dots, e_{\mu,k}\}, \quad H^+ = (H^-)^{\perp}.$$

Fix k , define the approximating eigenfunctions $e_{\mu,i}^m = \xi_m e_{\mu,i}$ ($i = 1, 2, \dots$) and the space

$$H_m^- = span\{e_{\mu,1}^m, e_{\mu,2}^m, \dots, e_{\mu,k}^m\},$$

where

$$\xi_m(x) = \begin{cases} 0 & \text{if } x \in B_{\frac{1}{m}}(0), \\ m|x| - 1 & \text{if } x \in B_{\frac{2}{m}}(0) \setminus B_{\frac{1}{m}}(0), \\ 1 & \text{if } x \in \Omega \setminus B_{\frac{2}{m}}(0). \end{cases}$$

We have the following error estimates, which can be found in [3]:

LEMMA 2.2: Let $0 \leq \mu < \bar{\mu}$. Then

- (i) $|e_{\mu,i}^m - e_{\mu,i}| \rightarrow 0$ as $m \rightarrow \infty$;
- (ii) $\max_{\{u \in H_m^-, |u|_{L^2(\Omega)}=1\}} |u|^2 \leq \lambda_{\mu,k} + Cm^{-2\sqrt{\bar{\mu}-\mu}}$.

For any $m > 0, \epsilon > 0$, we define

$$(2.8) \quad u_\epsilon^m(x) = \begin{cases} U_{\mu,\epsilon}(x) - \frac{(4\epsilon^2 N(\bar{\mu}-\mu)/(N-2))^{\frac{N-2}{4}}}{(\epsilon^2(\frac{1}{m})^{\frac{7}{\sqrt{\mu}}+(\frac{1}{m})^{\frac{7}{\sqrt{\bar{\mu}}})\sqrt{\bar{\mu}}}} & \text{if } x \in B_{\frac{1}{m}}(0), \\ 0 & \text{if } x \in \Omega \setminus B_{\frac{1}{m}}(0). \end{cases}$$

The following estimates hold (see [9]): For any $0 \leq \mu < \bar{\mu}$,

$$(2.9) \quad \int_{\Omega} (|\nabla u_\epsilon^m|^2 - \mu \frac{(u_\epsilon^m)^2}{|x|^2}) dx \leq S_\mu^{\frac{N}{2}} + C_1 \epsilon^{N-2} m^{2\sqrt{\bar{\mu}-\mu}},$$

$$(2.10) \quad \int_{\Omega} |u_\epsilon^m|^{2^*} dx \geq S_\mu^{\frac{N}{2}} - C_2 \epsilon^N m^{\frac{2N}{N-2}\sqrt{\bar{\mu}-\mu}}.$$

Set

$$c_\epsilon = \inf_{h \in \Gamma_{\epsilon,m}} \max_{u \in Q_{\epsilon,m}} I_{\lambda,\mu}(h(u)),$$

where

$$\Gamma_{\epsilon,m} = \{h \in C(Q_{\epsilon,m}, H_0^1(\Omega)) \mid h(u) = u, \forall u \in \partial Q_{\epsilon,m}\}$$

and

$$Q_{\epsilon,m} = (\overline{B_R(0)} \cap H_m^-) \oplus \{ru_\epsilon^m \mid 0 \leq r \leq R\}.$$

Then we have the following:

LEMMA 2.3: Let the assumption (H_1) hold and $\mu \in [0, \bar{\mu} - (\frac{N+2}{N})^2]$. Then for any $\lambda > 0, c_\epsilon < S_\mu^{\frac{N}{2}}/NQ(0)^{\frac{N-2}{2}}$.

Proof: Without loss of generality, we may assume that there exists an integer k such that $\lambda_{\mu,k} \leq \lambda < \lambda_{\mu,k+1}$. Let $\max_{u \in Q_{\epsilon,m}} I_{\lambda,\mu}(u) = I_{\lambda,\mu}(w_\mu^m + t_{\mu,\epsilon}^m u_\epsilon^m)$,

where $w_\mu^m \in H_m^-$. By (ii) of Lemma 2.2, we get

$$\begin{aligned}
 (2.11) \quad I_{\lambda,\mu}(w_\mu^m) &= \frac{1}{2} \int_\Omega \left(|\nabla w_\mu^m|^2 - \mu \frac{(w_\mu^m)^2}{|x|^2} - \lambda (w_\mu^m)^2 \right) dx - \frac{1}{2^*} \int_\Omega Q(x) |w_\mu^m|^{2^*} dx \\
 &\leq \frac{\lambda_{\mu,k} - \lambda}{2} \int_\Omega (w_\mu^m)^2 dx + Cm^{-2\sqrt{\bar{\mu}-\mu}} \int_\Omega (w_\mu^m)^2 dx - \frac{1}{2^*} \min_\Omega Q(x) \int_\Omega |w_\mu^m|^{2^*} dx \\
 &\leq Cm^{-2\sqrt{\bar{\mu}-\mu}} \|w_\mu^m\|_{L^{2^*}(\Omega)}^2 - \frac{1}{2^*} \min_\Omega Q(x) \|w_\mu^m\|_{L^{2^*}(\Omega)}^{2^*} \\
 &\leq \max_{t \geq 0} (Cm^{-2\sqrt{\bar{\mu}-\mu}} t^2 - \frac{1}{2^*} \min_\Omega Q(x) t^{2^*}) \\
 &\leq Cm^{-N\sqrt{\bar{\mu}-\mu}}.
 \end{aligned}$$

On the other hand, as in [9], choose $\epsilon = m^{-\frac{N+2}{N-2}\sqrt{\bar{\mu}-\mu}}$. Thus as $m \rightarrow \infty$, (2.9) and (2.10) become respectively

$$(2.12) \quad \int_\Omega \left(|\nabla u_\epsilon^m|^2 - \mu \frac{(u_\epsilon^m)^2}{|x|^2} \right) dx \leq S_\mu^{\frac{N}{2}} + C_1 m^{-N\sqrt{\bar{\mu}-\mu}},$$

$$(2.13) \quad \int_\Omega |u_\epsilon^m|^{2^*} dx \geq S_\mu^{\frac{N}{2}} - C_2 m^{-\frac{N^2}{N-2}\sqrt{\bar{\mu}-\mu}}.$$

From (2.13) and the assumption of (H_1) , we easily deduce that for m large enough

$$(2.14) \quad \int_\Omega Q(x) |u_\epsilon^m|^{2^*} dx \geq Q(0) S_\mu^{\frac{N}{2}} - C_3 m^{-\frac{N^2}{N-2}\sqrt{\bar{\mu}-\mu}}.$$

Furthermore,

$$(2.15) \quad \int_\Omega |u_\epsilon^m|^2 dx \geq C_4 m^{-(N+2)}.$$

Observe that $id \in \Gamma_{\epsilon,m}$ and $|supp w_\mu^m \cap supp u_\epsilon^m| = 0$. From (2.11), (2.12),

(2.14) and (2.15), we conclude that

$$\begin{aligned}
 c_\epsilon &\leq \max_{u \in Q_{\epsilon,m}} I_{\lambda,\mu}(u) \\
 &= I_{\lambda,\mu}(w_\mu^m + t_{\mu,\epsilon}^m u_\epsilon^m) \\
 &= I_{\lambda,\mu}(w_\mu^m) + I_{\lambda,\mu}(t_{\mu,\epsilon}^m u_\epsilon^m) \\
 &\leq C m^{-N\sqrt{\bar{\mu}-\mu}} + \frac{(t_{\mu,\epsilon}^m)^2}{2} \int_\Omega \left(|\nabla u_\epsilon^m|^2 - \mu \frac{(u_\epsilon^m)^2}{|x|^2} - \lambda (u_\epsilon^m)^2 \right) dx \\
 &\quad - \frac{(t_{\mu,\epsilon}^m)^{2^*}}{2^*} \int_\Omega Q(x) |u_\epsilon^m|^{2^*} dx \\
 (2.16) \quad &\leq C m^{-N\sqrt{\bar{\mu}-\mu}} + \frac{(t_{\mu,\epsilon}^m)^2}{2} (S_\mu^{\frac{N}{2}} + C_1 m^{-N\sqrt{\bar{\mu}-\mu}} - \lambda C_4 m^{-(N+2)}) \\
 &\quad - \frac{(t_{\mu,\epsilon}^m)^{2^*}}{2^*} \left(Q(0) S_\mu^{\frac{N}{2}} - C_3 m^{-\frac{N^2}{N-2}\sqrt{\bar{\mu}-\mu}} \right) \\
 &\leq C m^{-N\sqrt{\bar{\mu}-\mu}} + \frac{1}{N} (S_\mu^{\frac{N}{2}} + C_1 m^{-N\sqrt{\bar{\mu}-\mu}} - \lambda C_4 m^{-(N+2)}) \\
 &\quad \times \left(\frac{S_\mu^{\frac{N}{2}} + C_1 m^{-N\sqrt{\bar{\mu}-\mu}} - \lambda C_4 m^{-(N+2)}}{Q(0) S_\mu^{\frac{N}{2}} - C_3 m^{-\frac{N^2}{N-2}\sqrt{\bar{\mu}-\mu}}} \right)^{\frac{N-2}{2}},
 \end{aligned}$$

where we use the following fact:

$$\max_{t \geq 0} \left(\frac{t^2}{2} A - \frac{t^{2^*}}{2^*} B \right) = \frac{1}{N} A \left(\frac{A}{B} \right)^{\frac{N-2}{2}}, \quad A, B > 0.$$

Note that $0 \leq \mu < \bar{\mu} - (\frac{N+2}{N})^2$, and then $N + 2 < N\sqrt{\bar{\mu}-\mu} < \frac{N^2}{N-2}\sqrt{\bar{\mu}-\mu}$. Hence, for m large enough, we deduce from (2.16) that

$$c_\epsilon \leq \frac{S_\mu^{\frac{N}{2}}}{NQ(0)^{\frac{N-2}{2}}} + C m^{-N\sqrt{\bar{\mu}-\mu}} - C_5 m^{-(N+2)} < \frac{S_\mu^{\frac{N}{2}}}{NQ(0)^{\frac{N-2}{2}}}. \quad \blacksquare$$

Proof of Theorem 1.1: From [9], for m, R large enough $I_{\lambda,\mu}$ satisfies all the assumptions of the linking theorem [13] except for the $(P.S.)_c$ condition, i.e.,

(i) There exist $\alpha_0, \rho_0 > 0$ such that

$$I_{\lambda,\mu}(u) \geq \alpha_0 \quad \forall u \in \partial B_{\rho_0}(0) \cap H^+.$$

(ii) There exists $R_0 > \rho_0$ such that

$$I_{\lambda,\mu}|_{\partial Q_{\epsilon,m}} \leq \omega(m) \quad \text{with } \omega(m) \rightarrow 0 \text{ as } m \rightarrow \infty.$$

Moreover, $\partial B_{\rho_0}(0) \cap H^+$ and $\partial Q_{\epsilon,m}$ link (cf. [13]). Then we obtain a Palais-Smale sequence $\{u_n\}$ for $I_{\lambda,\mu}$ at level c_ϵ ; moreover,

$$c_\epsilon \geq \inf_{u \in \partial B_{\rho_0}(0) \cap H^+} I_{\lambda,\mu}(u) \geq \alpha_0 > 0$$

(see Theorem 2.12 in [16]). By Lemma 2.1 and Lemma 2.3, we infer that there is a subsequence of $\{u_n\}$, still denoted by $\{u_n\}$, and a function $u \in H_0^1(\Omega)$, such that

$$u_n \longrightarrow u \quad \text{strongly in } H_0^1(\Omega),$$

and then c_ϵ is a critical value of $I_{\lambda,\mu}$ and u is a nontrivial solution of problem (1.1). ■

3. Proof of Theorem 1.2

In this section, we consider Case II: $Q(0) < Q_M(\frac{S_\mu}{S_0})^{\frac{N}{N-2}}$. Observe that $S_\mu \leq S_0$; we easily infer that $a_i \neq 0$ ($1 \leq i \leq k$), where $a_i \in \Omega$ satisfies $Q(a_i) = Q_M = \max_{\overline{\Omega}} Q(x)$. So $B_{\frac{2}{m}}(a_i) \subset \Omega$ for m large enough. Set

$$H_0^- = span\{e_{0,1}, e_{0,2}, \dots, e_{0,k}\}, H_0^+ = (H_0^-)^\perp,$$

where $e_{0,i}$ ($i = 1, 2, \dots$) are the eigenfunctions $e_{\mu,i}$ for $\mu = 0$ in section 1.

Fix k ; define the space

$$H_{0,m}^- = span\{e_{0,1}^m, e_{0,2}^m, \dots, e_{0,k}^m\},$$

where $e_{0,j}^m = \zeta_m e_{0,j}$ ($j = 1, 2, \dots$),

$$\zeta_m(x) = \begin{cases} 0 & \text{if } x \in B_{\frac{1}{m}}(a_i), \\ m|x - a_i| - 1 & \text{if } x \in B_{\frac{2}{m}}(a_i) \setminus B_{\frac{1}{m}}(a_i), \\ 1 & \text{if } x \in \Omega \setminus B_{\frac{2}{m}}(a_i). \end{cases}$$

For any $m > 0, \epsilon > 0$, we define

$$v_{\epsilon,a_i}^m(x) = \begin{cases} U_{0,\epsilon}(x - a_i) - \frac{(\epsilon^2 N(N-2))^{\frac{N-2}{4}}}{(\epsilon^2 + (\frac{1}{m})^2)\sqrt{\pi}} & \text{if } x \in B_{\frac{1}{m}}(a_i), \\ 0 & \text{if } x \in \Omega \setminus B_{\frac{1}{m}}(a_i). \end{cases}$$

The following estimates hold:

$$(3.1) \quad \int_{\Omega} |\nabla v_{\epsilon,a_i}^m|^2 dx \leq S_0^{\frac{N}{2}} + C\epsilon^{N-2}m^{N-2},$$

$$(3.2) \quad \int_{\Omega} |v_{\epsilon,a_i}^m|^{2^*} dx \geq S_0^{\frac{N}{2}} - C\epsilon^N m^N.$$

In fact, choosing $\mu = 0$ in (2.9) and (2.10) respectively, we get (3.1) and (3.2) immediately.

Set

$$c_\epsilon^* = \inf_{h \in \Gamma_{\epsilon,m}^*} \max_{u \in Q_{\epsilon,m}^*} I_{\lambda,\mu}(h(u)),$$

where

$$\Gamma_{\epsilon,m}^* = \{h \in C(Q_{\epsilon,m}^*, H_0^1(\Omega)) \mid h(u) = u, \forall u \in \partial Q_{\epsilon,m}^*\}$$

and

$$Q_{\epsilon,m}^* = (\overline{B_R(a_i)} \cap H_{0,m}^-) \oplus \{rv_{\epsilon,a_i}^m \mid 0 \leq r \leq R\}.$$

Then we have the following:

LEMMA 3.1: Assume that $N \geq 5$, $\mu \geq 0$ and the assumption of (H_2) holds. Then for any $\lambda > 0$, $c_\epsilon^* < S_0^{\frac{N}{2}}/NQ_M^{\frac{N-2}{2}}$.

Proof: As in the proof of Lemma 2.3, we suppose $\lambda_{0,k} \leq \lambda < \lambda_{0,k+1}$ for some integer k . Let $\max_{u \in Q_{\epsilon,m}^*} I_{\lambda,\mu}(u) = I_{\lambda,\mu}(w_0^m + t_{0,\epsilon}^m v_{\epsilon,a_i}^m)$, where $w_0^m \in H_{0,m}^-$. By (ii) of Lemma 2.2 (the case: $\mu = 0$), we derive

$$\begin{aligned} (3.3) \quad I_{\lambda,\mu}(w_0^m) &= \frac{1}{2} \int_{\Omega} \left(|\nabla w_0^m|^2 - \mu \frac{(w_0^m)^2}{|x|^2} - \lambda (w_0^m)^2 \right) dx - \frac{1}{2^*} \int_{\Omega} Q(x) |w_0^m|^{2^*} dx \\ &\leq \frac{\lambda_{0,k} - \lambda}{2} \int_{\Omega} (w_0^m)^2 dx + Cm^{-(N-2)} \int_{\Omega} (w_0^m)^2 dx - \frac{1}{2^*} \min_{\Omega} Q(x) \int_{\Omega} |w_0^m|^{2^*} dx \\ &\leq Cm^{-(N-2)} |w_0^m|_{L^{2^*}(\Omega)}^2 - \frac{1}{2^*} \min_{\Omega} Q(x) |w_0^m|_{L^{2^*}(\Omega)}^{2^*} \\ &\leq \max_{t \geq 0} (Cm^{-(N-2)} t^2 - \frac{1}{2^*} \min_{\Omega} Q(x) t^{2^*}) \\ &\leq Cm^{-\frac{N(N-2)}{2}}. \end{aligned}$$

On the other hand, choosing $\mu = 0$ in (2.12), (2.13), and $\epsilon = m^{-(N+2)/2}$, we get as $m \rightarrow \infty$

$$(3.4) \quad \int_{\Omega} |\nabla v_{\epsilon,a_i}^m|^2 dx \leq S_0^{\frac{N}{2}} + Cm^{-\frac{N(N-2)}{2}},$$

$$(3.5) \quad \int_{\Omega} |v_{\epsilon,a_i}^m|^{2^*} dx \geq S_0^{\frac{N}{2}} - Cm^{-\frac{N^2}{2}}.$$

From the assumption of (H_2) , and after a direct calculation, we get

$$(3.6) \quad \int_{\Omega} Q(x) |v_{\epsilon,a_i}^m|^{2^*} dx \geq Q(a_i) S_0^{\frac{N}{2}} - Cm^{-\frac{N^2}{2}}.$$

In addition,

$$(3.7) \quad \int_{\Omega} |v_{\epsilon,a_i}^m|^2 dx \geq Cm^{-(N+2)}.$$

Observe that $id \in \Gamma_{\epsilon, m}^*$ and $|suppw_0^m \cap suppv_{\epsilon, a_i}^m| = 0$. We deduce from (3.3)–(3.7) that

$$\begin{aligned}
 c_\epsilon^* &\leq \max_{u \in Q_{\epsilon, m}^*} I_{\lambda, \mu}(u) \\
 &= I_{\lambda, \mu}(w_0^m + t_{0, \epsilon}^m v_{\epsilon, a_i}^m) \\
 &= I_{\lambda, \mu}(w_0^m) + I_{\lambda, \mu}(t_{0, \epsilon}^m v_{\epsilon, a_i}^m) \\
 &\leq Cm^{-\frac{N(N-2)}{2}} + \frac{(t_{0, \epsilon}^m)^2}{2} \int_{\Omega} (|\nabla v_{\epsilon, a_i}^m|^2 - \lambda(v_{\epsilon, a_i}^m)^2) dx \\
 &\quad - \frac{(t_{0, \epsilon}^m)^{2^*}}{2^*} \int_{\Omega} Q(x) |v_{\epsilon, a_i}^m|^{2^*} dx \\
 &\leq Cm^{-\frac{N(N-2)}{2}} + \frac{(t_{0, \epsilon}^m)^2}{2} (S_0^{\frac{N}{2}} + Cm^{-\frac{N(N-2)}{2}} - \lambda Cm^{-(N+2)}) \\
 &\quad - \frac{(t_{0, \epsilon}^m)^{2^*}}{2^*} (Q(a_i) S_0^{\frac{N}{2}} - Cm^{-\frac{N^2}{2}}) \\
 &\leq Cm^{-\frac{N(N-2)}{2}} + \frac{1}{N} (S_0^{\frac{N}{2}} + Cm^{-\frac{N(N-2)}{2}} - \lambda Cm^{-(N+2)}) \\
 &\quad \times \left(\frac{S_0^{\frac{N}{2}} + Cm^{-\frac{N(N-2)}{2}} - \lambda Cm^{-(N+2)}}{Q(a_i) S_0^{\frac{N}{2}} - Cm^{-\frac{N^2}{2}}} \right)^{\frac{N-2}{2}},
 \end{aligned}$$

Note that for $N \geq 5$, $N + 2 < N(N - 2)/2 < N^2/2$. Hence, for m large enough, we derive that

$$c_\epsilon^* \leq \frac{S_0^{\frac{N}{2}}}{NQ(a_i)^{\frac{N-2}{2}}} + Cm^{-\frac{N(N-2)}{2}} - Cm^{-(N+2)} < \frac{S_0^{\frac{N}{2}}}{NQ(a_i)^{\frac{N-2}{2}}}. \quad \blacksquare$$

Proof of Theorem 1.2: From [9], for m, R large enough $I_{\lambda, \mu}$ satisfies all the assumptions of the linking theorem [13]. Namely,

- (i) There exist $\alpha, \rho > 0$ such that

$$I_{\lambda, \mu}(v) \geq \alpha \quad \forall v \in \partial B_\rho(a_i) \cap H_0^+.$$

- (ii) There exists $R > \rho$ such that

$$I_{\lambda, \mu}|_{\partial Q_{\epsilon, m}^*} \leq p(m) \quad \text{with } p(m) \rightarrow 0 \text{ as } m \rightarrow \infty.$$

Moreover, $\partial B_\rho(a_i) \cap H_0^+$ and $\partial Q_{\epsilon, m}^*$ link (cf. [13]). Then we obtain a Palais–Smale sequence $\{v_n\}$ for $I_{\lambda, \mu}$ at level c_ϵ^* ; moreover,

$$c_\epsilon^* \geq \inf_{v \in \partial B_\rho(a_i) \cap H_0^+} I_{\lambda, \mu}(v) \geq \alpha > 0$$

(see Theorem 2.12 in [16]). By Lemma 2.1 and Lemma 3.1, up to a subsequence, we may assume that

$$v_n \longrightarrow v \text{ strongly in } H_0^1(\Omega),$$

and then c_ϵ^* is a critical value of $I_{\lambda,\mu}$ and v is a solution of problem (1.1). ■

4. Proof of Theorem 1.3

In this section, we first give some preliminary notation and useful lemmas.

Choosing $r_0 > 0$ small enough such that $0 \notin B_{r_0}(a_i)$, $B_{r_0}(a_i) \subset \Omega$ and $B_{r_0}(a_i) \cap B_{r_0}(a_j) = \emptyset$ for $i \neq j$, $i, j = 1, 2, \dots, k$.

Define

$$g_i(u) = \frac{\int_{\Omega} \psi_i(x) |\nabla u|^2 dx}{\int_{\Omega} |\nabla u|^2 dx}, \quad \psi_i(x) = \min\{1, |x - a_i|\}, \quad 1 \leq i \leq k.$$

Then we have the following separation result.

LEMMA 4.1: *If $g_i(u) \leq r_0/3$ and $g_j(u) \leq r_0/3$ for $u \in H_0^1(\Omega) \setminus \{0\}$, then $i = j$.*

Proof: For any $u \in H_0^1(\Omega) \setminus \{0\}$ satisfying $g_i(u) \leq r_0/3$ ($1 \leq i \leq k$), we have

$$\begin{aligned} \frac{r_0}{3} \int_{\Omega} |\nabla u|^2 dx &\geq \int_{\Omega} \psi_i(x) |\nabla u|^2 dx \geq \int_{\Omega \setminus B_{r_0}(a_i)} \psi_i(x) |\nabla u|^2 dx \\ &\geq r_0 \int_{\Omega \setminus B_{r_0}(a_i)} |\nabla u|^2 dx, \end{aligned}$$

which implies that

$$(4.1) \quad \int_{\Omega} |\nabla u|^2 dx \geq 3 \int_{\Omega \setminus B_{r_0}(a_i)} |\nabla u|^2 dx, \quad 1 \leq i \leq k.$$

Hence, from (4.1), we obtain

$$\begin{aligned} 2 \int_{\Omega} |\nabla u|^2 dx &\geq 3 \left(\int_{\Omega \setminus B_{r_0}(a_i)} |\nabla u|^2 dx + \int_{\Omega \setminus B_{r_0}(a_j)} |\nabla u|^2 dx \right) \\ &\geq 3 \int_{\Omega} |\nabla u|^2 dx \quad \text{if } i \neq j, \end{aligned}$$

which is a contradiction. ■

Set

$$\mathcal{N}(\lambda, \mu) = \{u \in H_0^1(\Omega) \setminus \{0\} \mid \langle dI_{\lambda,\mu}(u), u \rangle = 0\},$$

$$\mathcal{N}_i(\lambda, \mu) = \{u \in \mathcal{N}(\lambda, \mu) \mid g_i(u) < r_0/3\},$$

and

$$\mathcal{O}_i(\lambda, \mu) = \{u \in \mathcal{N}(\lambda, \mu) \mid g_i(u) = r_0/3\}.$$

Define

$$c_i(\lambda, \mu) := \inf_{u \in \mathcal{N}_i(\lambda, \mu)} I_{\lambda, \mu}(u) \quad \text{and} \quad \bar{c}_i(\lambda, \mu) := \inf_{u \in \mathcal{O}_i(\lambda, \mu)} I_{\lambda, \mu}(u),$$

$i = 1, 2, \dots, k.$

Then we have

LEMMA 4.2: $c_i(\lambda, \mu) < S_0^{\frac{N}{2}} / NQ_M^{\frac{N-2}{2}}.$

Proof: Let $\rho > 0$ be small enough such that $0 \notin B_\rho(a_i)$ for $i = 1, 2, \dots, k$, and $B_\rho(a_i) \subset \Omega$. Set $w_\epsilon^{a_i}(x) = \varphi(x)W_\epsilon^{a_i}(x)$, where

$$W_\epsilon^{a_i}(x) = \frac{(N(N-2)\epsilon)^{\frac{N-2}{4}}}{(\epsilon + |x - a_i|^2)^{\frac{N-2}{2}}} \quad \text{and} \quad 0 \leq \varphi \leq 1, \quad \varphi(x) = \begin{cases} 1 & \text{if } |x - a_i| \leq \frac{\rho}{2}, \\ 0 & \text{if } |x - a_i| \geq \rho. \end{cases}$$

Then we have $t_\epsilon^{a_i} w_\epsilon^{a_i} \in \mathcal{N}(\lambda, \mu)$, where

$$t_\epsilon^{a_i} = \left(\frac{\int_\Omega (|\nabla w_\epsilon^{a_i}|^2 - \mu \frac{|w_\epsilon^{a_i}|^2}{|x|^2} - \lambda |w_\epsilon^{a_i}|^2) dx}{\int_\Omega Q(x) |w_\epsilon^{a_i}|^{2^*} dx} \right)^{\frac{N-2}{4}}.$$

Furthermore,

$$\begin{aligned} g_i(t_\epsilon^{a_i} w_\epsilon^{a_i}) &= \frac{\int_\Omega \psi_i(x) |\nabla w_\epsilon^{a_i}(x)|^2 dx}{\int_\Omega |\nabla w_\epsilon^{a_i}(x)|^2 dx} \\ &= \frac{\int_{\frac{\Omega - a_i}{\epsilon}} \psi_i(a_i + \epsilon y) |\nabla(\varphi(a_i + \epsilon y)W_1^0(y))|^2 dy}{\int_{\frac{\Omega - a_i}{\epsilon}} |\nabla(\varphi(a_i + \epsilon y)W_1^0(y))|^2 dy} \\ &\longrightarrow \psi_i(a_i) = 0 \quad \text{as } \epsilon \longrightarrow 0. \end{aligned}$$

Hence, there exists $\epsilon_0 > 0$ such that for any $\epsilon \in (0, \epsilon_0)$, $g_i(t_\epsilon^{a_i} w_\epsilon^{a_i}) < r_0/3$, which implies $t_\epsilon^{a_i} w_\epsilon^{a_i} \in \mathcal{N}_i(\lambda, \mu)$, $1 \leq i \leq k$. Therefore, we get

$$\begin{aligned} (4.2) \quad c_i(\lambda, \mu) &\leq I_{\lambda, \mu}(t_\epsilon^{a_i} w_\epsilon^{a_i}) = \max_{t \geq 0} I_{\lambda, \mu}(t w_\epsilon^{a_i}) \\ &= \left(\frac{\int_\Omega (|\nabla w_\epsilon^{a_i}|^2 - \mu \frac{|w_\epsilon^{a_i}|^2}{|x|^2} - \lambda |w_\epsilon^{a_i}|^2) dx}{\left(\int_\Omega Q(x) |w_\epsilon^{a_i}|^{2^*} dx\right)^{\frac{2}{2^*}}} \right)^{\frac{N}{2}}. \end{aligned}$$

From [2], we know that the following estimates hold:

$$(4.3) \quad \int_\Omega |\nabla w_\epsilon^{a_i}|^2 dx = \int_{R^N} |\nabla W_1^0|^2 dx + O(\epsilon^{\frac{N-2}{2}}),$$

$$(4.4) \quad \int_\Omega |w_\epsilon^{a_i}|^{2^*} dx = \int_{R^N} |W_1^0|^{2^*} dx + O(\epsilon^{\frac{N}{2}}),$$

$$(4.5) \quad \int_\Omega |w_\epsilon^{a_i}|^2 dx = L(\epsilon) = \begin{cases} C\epsilon + O(\epsilon^{\frac{N-2}{2}}) & \text{if } N \geq 5, \\ C\epsilon |\log \epsilon| + O(\epsilon) & \text{if } N = 4, \end{cases}$$

To proceed further, we need to estimate the two terms in (4.2):

$$\begin{aligned}
 & \int_{\Omega} \frac{|w_{\epsilon}^{a_i}|^2}{|x|^2} dx \quad \text{and} \quad \int_{\Omega} Q(x) |w_{\epsilon}^{a_i}|^{2^*} dx. \\
 (4.6) \quad & \int_{\Omega} \frac{|w_{\epsilon}^{a_i}|^2}{|x|^2} dx \geq C \epsilon^{\frac{N-2}{2}} \int_{B_{\frac{\rho}{2}}(a_i)} \frac{dx}{|x|^2 (\epsilon + |x - a_i|^2)^{N-2}} \\
 & \geq C \epsilon^{\frac{N-2}{2}} \int_{B_{\frac{\rho}{2}}(0)} \frac{dy}{|y + a_i|^2 (\epsilon + |y|^2)^{N-2}} \\
 & \geq C \epsilon^{\frac{N-2}{2}} \int_{B_{\frac{\rho}{2}}(0)} \frac{dy}{(|y|^2 + |a_i|^2) (\epsilon + |y|^2)^{N-2}} \\
 & \geq C \epsilon^{\frac{N-2}{2}} \int_0^{\frac{\rho}{2}} \frac{r^{N-1}}{(\epsilon + r^2)^{N-2}} \\
 & \geq C \epsilon.
 \end{aligned}$$

It follows from the assumption of (H_2) that for any $\eta > 0$, there exists $\rho > 0$ small enough such that for $x \in B_{\rho}(a_i)$, $|Q(x) - Q(a_i)| \leq \eta |x - a_i|^2$. So we have

$$\begin{aligned}
 \left| \int_{\Omega} (Q(x) - Q(a_i)) |w_{\epsilon}^{a_i}|^{2^*} dx \right| & \leq \int_{B_{\rho}(a_i)} |Q(x) - Q(a_i)| |w_{\epsilon}^{a_i}|^{2^*} dx \\
 & \leq C \eta \epsilon^{\frac{N}{2}} \int_{B_{\rho}(a_i)} \frac{|x - a_i|^2}{(\epsilon + |x - a_i|^2)^N} dx \\
 & \leq C \eta \epsilon^{\frac{N}{2}} \int_0^{\rho} \frac{r^{N+1}}{(\epsilon + r^2)^N} dr \\
 & \leq C \eta \epsilon \int_0^{\frac{\rho}{\sqrt{\epsilon}}} \frac{t^{N+1}}{(1 + t^2)^N} dt \\
 & \leq C \eta \epsilon,
 \end{aligned}$$

which implies

$$(4.7) \quad \int_{\Omega} (Q(x) - Q(a_i)) |w_{\epsilon}^{a_i}|^{2^*} dx = o(\epsilon).$$

Thus, from (4.7), we derive

$$\begin{aligned}
 \int_{\Omega} Q(x)|w_{\epsilon}^{a_i}|^{2^*} dx &= Q_M \int_{R^N} |W_{\epsilon}^{a_i}|^{2^*} dx - Q_M \int_{R^N \setminus \Omega} |W_{\epsilon}^{a_i}|^{2^*} dx \\
 &\quad + Q_M \int_{\Omega} (|\varphi|^{2^*} - 1)|W_{\epsilon}^{a_i}|^{2^*} dx \\
 (4.8) \quad &\quad + \int_{\Omega} (Q(x) - Q(a_i))|w_{\epsilon}^{a_i}|^{2^*} dx \\
 &= Q_M \int_{R^N} |W_1^0|^{2^*} dx + O(\epsilon^{\frac{N}{2}}) + o(\epsilon) \\
 &= Q_M \int_{R^N} |W_1^0|^{2^*} dx + o(\epsilon).
 \end{aligned}$$

Inserting (4.3), (4.5), (4.6) and (4.8) into (4.2), we deduce that for $\epsilon > 0$ small enough

$$\begin{aligned}
 c_i(\lambda, \mu) &\leq \frac{1}{N} \left(\frac{\int_{R^N} |\nabla W_1^0|^2 dx + O(\epsilon^{\frac{N-2}{2}}) - C\epsilon - L(\epsilon)}{(Q_M \int_{R^N} |W_1^0|^{2^*} dx + o(\epsilon))^{\frac{2}{2^*}}} \right)^{\frac{N}{2}} \\
 &\leq \frac{S_0^{\frac{N}{2}}}{NQ_M^{\frac{N-2}{2}}} (1 + O(\epsilon^{\frac{N-2}{2}}) - C\epsilon - CL(\epsilon))^{\frac{N}{2}} \\
 &< \frac{S_0^{\frac{N}{2}}}{NQ_M^{\frac{N-2}{2}}}. \quad \blacksquare
 \end{aligned}$$

LEMMA 4.3: *There exist $\lambda_0, \mu_0 > 0$ such that*

$$\bar{c}_i(\lambda, \mu) > \frac{S_0^{\frac{N}{2}}}{NQ_M^{\frac{N-2}{2}}} \quad \text{for all } \lambda \in (0, \lambda_0) \text{ and } \mu \in (0, \mu_0).$$

Proof: Suppose to the contrary that we could find two positive sequences $\lambda_n \rightarrow 0$ and $\mu_n \rightarrow 0$ as $n \rightarrow \infty$, such that $\bar{c}_i(\lambda_n, \mu_n) \rightarrow c \leq S_0^{\frac{N}{2}}/NQ_M^{\frac{N-2}{2}}$. Consequently, there exists $u_n \in \mathcal{O}_i(\lambda_n, \mu_n)$ such that as $n \rightarrow \infty$,

$$I_{\lambda_n, \mu_n}(u_n) \rightarrow c$$

and

$$(4.9) \quad \int_{\Omega} (|\nabla u_n|^2 - \mu_n \frac{|u_n|^2}{|x|^2} - \lambda_n |u_n|^2) dx = \int_{\Omega} Q(x)|u_n|^{2^*} dx.$$

It then follows easily that $|u_n| \leq C$, and in particular,

$$\begin{aligned}
 \lim_{n \rightarrow \infty} \mu_n \int_{\Omega} \frac{|u_n|^2}{|x|^2} dx &\leq \lim_{n \rightarrow \infty} \frac{\mu_n}{\bar{\mu}} \int_{\Omega} |\nabla u_n|^2 dx = 0 \quad \text{and} \\
 \lim_{n \rightarrow \infty} \lambda_n \int_{\Omega} |u_n|^2 dx &= 0.
 \end{aligned}$$

From (4.9), and by the Hölder and Sobolev inequalities, we can fix $m_0 > 0$ such that

$$\int_{\Omega} |\nabla u_n|^2 dx \geq m_0 \quad \text{and} \quad \int_{\Omega} Q(x)|u_n|^{2^*} dx \geq m_0.$$

Thus, up to a subsequence, we infer that

$$\lim_{n \rightarrow \infty} \int_{\Omega} |\nabla u_n|^2 dx = \lim_{n \rightarrow \infty} \int_{\Omega} Q(x)|u_n|^{2^*} dx = a > 0.$$

Furthermore, we deduce

$$\begin{aligned} (4.10) \quad a &\leq Q_M \lim_{n \rightarrow \infty} \int_{\Omega} |u_n|^{2^*} dx \leq Q_M S_0^{-\frac{2^*}{2}} \lim_{n \rightarrow \infty} \left(\int_{\Omega} |\nabla u_n|^2 dx \right)^{\frac{2^*}{2}} \\ &\leq Q_M S_0^{-\frac{2^*}{2}} a^{\frac{2^*}{2}}. \end{aligned}$$

Thus we get

$$(4.11) \quad a \geq S_0^{\frac{N}{2}} / Q_M^{\frac{N-2}{2}}.$$

On the other hand, we have as $n \rightarrow \infty$

$$\begin{aligned} (4.12) \quad \frac{1}{N} a &= \frac{1}{2} \int_{\Omega} (|\nabla u_n|^2 - \mu_n \frac{|u_n|^2}{|x|^2} - \lambda_n |u_n|^2) dx - \frac{1}{2^*} \int_{\Omega} Q(x)|u_n|^{2^*} dx + o(1) \\ &= I_{\lambda_n, \mu_n}(u_n) + o(1) \\ &\leq \frac{S_0^{\frac{N}{2}}}{Q_M^{\frac{N-2}{2}}}. \end{aligned}$$

Hence, from (4.11) and (4.12), we infer $a = S_0^{\frac{N}{2}} / Q_M^{\frac{N-2}{2}}$, and then from (4.10)

$$\lim_{n \rightarrow \infty} \int_{\Omega} Q_M |u_n|^{2^*} dx = S_0^{\frac{N}{2}} / Q_M^{\frac{N-2}{2}}.$$

Therefore,

$$(4.13) \quad \lim_{n \rightarrow \infty} \int_{\Omega} (Q_M - Q(x))|u_n|^{2^*} dx = 0.$$

Set $w_n = u_n / |u_n|_{L^{2^*}(\Omega)}$; then $|w_n|_{L^{2^*}(\Omega)} = 1$, and

$$\lim_{n \rightarrow \infty} \int_{\Omega} |\nabla w_n|^2 dx = \lim_{n \rightarrow \infty} \frac{\int_{\Omega} |\nabla u_n|^2 dx}{|u_n|_{L^{2^*}(\Omega)}^2} = S_0.$$

That is, $\{w_n\}$ is a minimizing sequence for the problem

$$S_0 := \inf \left\{ \int_{\Omega} |\nabla u|^2 dx \mid u \in H_0^1(\Omega) \setminus \{0\}, \int_{\Omega} |u|^{2^*} dx = 1 \right\}.$$

We now use a result of P. L. Lions [12] to conclude that there exists an $x_0 \in \overline{\Omega}$ and a subsequence, still denoted by $\{w_n\}$, such that

$$|\nabla w_n|^2 \rightharpoonup d\tilde{\mu} = S_0 \delta_{x_0} \text{ weakly in the sense of measure,}$$

and

$$|w_n|^{2^*} \rightharpoonup d\tilde{\nu} = \delta_{x_0} \text{ weakly in the sense of measure.}$$

Observe that $g_i(w_n) = g_i(u_n) = r_0/3$; we conclude that

$$\frac{r_0}{3} = \lim_{n \rightarrow \infty} g_i(w_n) = \lim_{n \rightarrow \infty} \frac{\int_{\Omega} \psi_i(x) |\nabla w_n|^2 dx}{\int_{\Omega} |\nabla w_n|^2 dx} = \psi_i(x_0),$$

which implies that $x_0 \notin \{a_i \mid i = 1, 2, \dots, k\}$. Therefore, from (4.13), we deduce

$$Q_M = \lim_{n \rightarrow \infty} \int_{\Omega} Q_M |w_n|^{2^*} dx = \lim_{n \rightarrow \infty} \int_{\Omega} Q(x) |w_n|^{2^*} dx = Q(x_0),$$

which is impossible, because that Q is not a constant function. ■

LEMMA 4.4: For any $u \in \mathcal{N}_i(\lambda, \mu) (1 \leq i \leq k)$, there exists $\rho_u > 0$ and a differentiable function $f: B_{\rho_u}(0) \subset H_0^1(\Omega) \rightarrow \mathbb{R}$ such that $f(0) = 1$, and for any $w \in B_{\rho_u}(0)$, we have $f(w)(u - w) \in \mathcal{N}_i(\lambda, \mu)$. Moreover, for all $v \in H_0^1(\Omega)$,

$$\langle f'(0), v \rangle = \frac{2 \int_{\Omega} (\nabla u \cdot \nabla v - \mu \frac{uv}{|x|^2} - \lambda uv) dx - 2^* \int_{\Omega} Q(x) |u|^{2^*-2} uv dx}{\int_{\Omega} (|\nabla u|^2 - \mu \frac{|u|^2}{|x|^2} - \lambda |u|^2) dx - (2^* - 1) \int_{\Omega} Q(x) |u|^{2^*} dx}.$$

Proof: Let $u \in \mathcal{N}_i(\lambda, \mu)$ and $G: \mathbb{R}^+ \times H_0^1(\Omega) \rightarrow \mathbb{R}$ be the function defined by

$$G(t, w) = t \int_{\Omega} (|\nabla(u-w)|^2 - \mu \frac{|u-w|^2}{|x|^2} - \lambda |u-w|^2) dx - t^{2^*-1} \int_{\Omega} Q(x) |u-w|^{2^*} dx.$$

Then $G(1, 0) = 0$ and

$$\begin{aligned} G_t(1, 0) &= \int_{\Omega} (|\nabla u|^2 - \mu \frac{|u|^2}{|x|^2} - \lambda |u|^2) dx - (2^* - 1) \int_{\Omega} Q(x) |u|^{2^*} dx \\ &= (2 - 2^*) \int_{\Omega} Q(x) |u|^{2^*} dx \\ &\neq 0. \end{aligned}$$

Hence, by the implicit function theorem, we infer that there exists $\rho_u > 0$ small enough and a differentiable function $f: B_{\rho_u}(0) \subset H_0^1(\Omega) \rightarrow \mathbb{R}$ such that $f(0) = 1$ and $G(f(w), w) = 0$ for all $w \in B_{\rho_u}(0)$. It is easy to verify from $G(f(w), w) = 0$ that $f(w)(u - w) \in \mathcal{N}_i(\lambda, \mu)$ and

$$\begin{aligned} \langle f'(0), v \rangle &= -\frac{\langle G_w(1, 0), v \rangle}{G_t(1, 0)} \\ &= \frac{2 \int_{\Omega} (\nabla u \cdot \nabla v - \mu \frac{uv}{|x|^2} - \lambda uv) dx - 2^* \int_{\Omega} Q(x) |u|^{2^*-2} uv dx}{\int_{\Omega} (|\nabla u|^2 - \mu \frac{|u|^2}{|x|^2} - \lambda |u|^2) dx - (2^* - 1) \int_{\Omega} Q(x) |u|^{2^*} dx}. \quad \blacksquare \end{aligned}$$

Proof of Theorem 1.3: From Lemmas 4.2 and 4.3, we conclude that

$$(4.14) \quad c_i(\lambda, \mu) < \bar{c}_i(\lambda, \mu) \quad (1 \leq i \leq k) \quad \text{for all } \lambda \in (0, \lambda_0) \text{ and } \mu \in (0, \mu_0).$$

It then follows that

$$c_i(\lambda, \mu) = \inf \{ I_{\lambda, \mu}(u) \mid u \in (\mathcal{N}_i(\lambda, \mu) \cup \mathcal{O}_i(\lambda, \mu)) \}.$$

Let $\{u_n^i\} \subset (\mathcal{N}_i(\lambda, \mu) \cup \mathcal{O}_i(\lambda, \mu))$ be a minimizing sequence for $c_i(\lambda, \mu)$. By replacing u_n^i with $|u_n^i|$, if necessary, we may assume that $u_n^i \geq 0$. By Ekeland’s variational principle [7], there exists a subsequence, still denoted by $\{u_n^i\}$, such that

$$I_{\lambda, \mu}(u_n^i) \leq c_i(\lambda, \mu) + \frac{1}{n},$$

and

$$I_{\lambda, \mu}(w) \geq I_{\lambda, \mu}(u_n^i) - \frac{1}{n} |w - u_n^i| \quad \text{for all } w \in (\mathcal{N}_i(\lambda, \mu) \cup \mathcal{O}_i(\lambda, \mu)).$$

From (4.14), we may assume that $u_n^i \in \mathcal{N}_i(\lambda, \mu)$ for sufficiently large n . Set $v_\rho = \rho v$ with $|v| = 1$ and $0 < \rho < \rho_{u_n^i}$; then $v_\rho \in B_{\rho_{u_n^i}}(0)$, and from Lemma 4.4, $w_\rho = f_{u_n^i}(v_\rho)(u_n^i - v_\rho) \in \mathcal{N}_i(\lambda, \mu)$, where $\rho_{u_n^i}, f_{u_n^i}$ are from Lemma 4.4. Observe that $f_{u_n^i}(v_\rho) \rightarrow f_{u_n^i}(1) = 1$ as $\rho \rightarrow 0$, and by a Taylor expansion, we obtain

$$\begin{aligned} \frac{1}{n} |w_\rho - u_n^i| &\geq I_{\lambda, \mu}(u_n^i) - I_{\lambda, \mu}(w_\rho) \\ &= \langle dI_{\lambda, \mu}(u_n^i), u_n^i - w_\rho \rangle + o(|u_n^i - w_\rho|) \\ &= \rho f_{u_n^i}(\rho v) \langle dI_{\lambda, \mu}(u_n^i), v \rangle + (1 - f_{u_n^i}(\rho v)) \langle dI_{\lambda, \mu}(u_n^i), u_n^i \rangle \\ &\quad + o(|u_n^i - w_\rho|) \\ &= \rho f_{u_n^i}(\rho v) \langle dI_{\lambda, \mu}(u_n^i), v \rangle + o(|u_n^i - w_\rho|). \end{aligned}$$

Hence, we conclude that

$$\begin{aligned}
 |\langle dI_{\lambda,\mu}(u_n^i), v \rangle| &\leq \frac{|w_\rho - u_n^i| \left(\frac{1}{n} + |o(1)|\right)}{\rho |f_{u_n^i}(\rho v)|} \\
 &\leq \frac{|u_n^i (f_{u_n^i}(\rho v) - f_{u_n^i}(0)) - \rho v f_{u_n^i}(\rho v)| \left(\frac{1}{n} + |o(1)|\right)}{\rho |f_{u_n^i}(\rho v)|} \\
 &\leq \frac{|u_n^i| |f_{u_n^i}(\rho v) - f_{u_n^i}(0)| + \rho |v| |f_{u_n^i}(\rho v)|}{\rho |f_{u_n^i}(\rho v)|} \left(\frac{1}{n} + |o(1)|\right) \\
 &\leq C(1 + |f'_{u_n^i}(0)|) \left(\frac{1}{n} + |o(1)|\right).
 \end{aligned}$$

Therefore, we deduce that $dI_{\lambda,\mu}(u_n^i) \rightarrow 0$ as $n \rightarrow \infty$. Hence $\{u_n^i\}$ is a Palais-Smale sequence for $I_{\lambda,\mu}$ at the level $c_i(\lambda, \mu)$. Since $c_i(\lambda, \mu) < S_0^{\frac{N}{2}}/NQ_M^{\frac{N-2}{2}} = c^*$ in Case II, from Lemma 2.1, we infer that there is a subsequence of $\{u_n^i\}$, still denoted by $\{u_n^i\}$, and a function $u^i \in H_0^1(\Omega)$, such that

$$u_n^i \rightarrow u^i \quad (1 \leq i \leq k) \quad \text{strongly in } H_0^1(\Omega),$$

and then $u^i \geq 0 (1 \leq i \leq k)$. By the strongly maximum principle, we obtain $u^i > 0 (1 \leq i \leq k)$ in Ω . Since $g_i(u^i) \in B_{\frac{r_0}{3}(a_i)}$, and $B_{\frac{r_0}{3}(a_i)}$ are disjoint for $i = 1, 2, \dots, k$, we conclude from Lemma 4.1 that $u^i (1 \leq i \leq k)$ are distinct positive solutions of (1.1). ■

ACKNOWLEDGEMENT: The author would like to thank Professor Daomin Cao for helpful discussions during the preparation for this paper.

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