

Pacific Journal of Mathematics

**BOUNDARY ASYMPTOTICAL BEHAVIOR
OF LARGE SOLUTIONS TO HESSIAN EQUATIONS**

YONG HUANG

BOUNDARY ASYMPTOTICAL BEHAVIOR OF LARGE SOLUTIONS TO HESSIAN EQUATIONS

YONG HUANG

We consider the exact asymptotic behavior of smooth solutions to boundary blow-up problems for the k -Hessian equation on Ω , where $\partial\Omega$ is strictly $(k-1)$ -convex. Similar results were obtained by Cîrstea and Trombetti when $k = n$ (the Monge–Ampère equation) and by Bandle and Marcus for a semi-linear equation.

1. Introduction and main results

We investigate the qualitative properties of solutions to the boundary blow-up problem for the k -Hessian equation of the form

$$(1-1) \quad \begin{cases} H_k[D^2u] = \sigma_k(\lambda_1, \dots, \lambda_n) = b(x)f(u), & x \in \Omega, \\ u(x) = \infty, & x \in \partial\Omega, \end{cases}$$

where $b(x)$ is a continuous weight function, $\lambda_1, \dots, \lambda_n$ are eigenvalues of D^2u , the Hessian matrix of a C^2 -function u defined over Ω , and Ω is a bounded domain in \mathbb{R}^n . The boundary condition means $u(x) \rightarrow +\infty$ as $d(x) \triangleq \text{dist}(x, \partial\Omega) \rightarrow 0_+$.

Following [Caffarelli et al. 1985; Trudinger 1995], σ_k is defined by

$$(1-2) \quad \sigma_k(\lambda_1, \dots, \lambda_n) = \sum_{1 \leq i_1 < \dots < i_k \leq n} \lambda_{i_1} \cdots \lambda_{i_k}.$$

One can solve (1-1) in a class of k -convex functions by [Caffarelli et al. 1985; Jian 2006]. Recall that a function $u \in C^2(\Omega)$ is called k -convex (or strictly k -convex) if $(\lambda_1, \dots, \lambda_n) \in \bar{\Gamma}_k$ (or $(\lambda_1, \dots, \lambda_n) \in \Gamma_k$) for every $x \in \Omega$, where Γ_k is the convex cone with vertex at the origin given by

$$\Gamma_k = \{\lambda = (\lambda_1, \dots, \lambda_n) \in \mathbb{R}^n \mid \sigma_j(\lambda) > 0, j = 1, \dots, k\}.$$

Obviously,

$$\Gamma_1 \supset \Gamma_2 \supset \dots \supset \Gamma_n = \{\lambda = (\lambda_1, \dots, \lambda_n) \in \mathbb{R}^n \mid \lambda_j > 0, j = 1, \dots, n\},$$

MSC2000: primary 35J60; secondary 35B40.

Keywords: boundary blow-up problem, Hessian equations.

The first author is supported by Tianyuan Fund of Mathematics (10826060).

where Γ_n is the positive cone, and $\sigma_k(\lambda_1, \dots, \lambda_n)$ is elliptic in the class of k -convex functions.

For an open bounded subset Ω of \mathbb{R}^n with boundary of class C^2 and for every $x \in \partial\Omega$, we denote by $\rho_1(x), \dots, \rho_{n-1}(x)$ the principal curvatures of $\partial\Omega$ (relative to the interior normal). Recall that Ω is said to be l -convex if $(\rho_1(x), \dots, \rho_{n-1}(x)) \in \bar{\Gamma}_l$, and it is called strictly l -convex if $(\rho_1(x), \dots, \rho_{n-1}(x)) \in \Gamma_l$, for every $x \in \partial\Omega$. In particular, strictly $(n-1)$ -convex is just strictly convex.

Using radial function methods and techniques of ordinary differential inequality, Jian [2006] constructed various barriers functions, then proved existence and nonexistence theorems using those barriers. Furthermore, generic boundary blow-up rates for the solution are derived for the k -Hessian equation with boundary blow-up problem. In this paper, we derive accurately the blow-up rate of solutions to boundary blow-up problems for Hessian equations.

Let \mathfrak{K}_ℓ denote the set of all positive nondecreasing C^1 -functions m defined on $(0, \nu)$, for some $\nu > 0$, for which there exists

$$(1-3) \quad \lim_{t \rightarrow 0^+} \frac{\int_0^t m(s) ds}{m(t)} = 0 \quad \text{and} \quad \lim_{t \rightarrow 0^+} \frac{d}{dt} \left(\frac{\int_0^t m(s) ds}{m(t)} \right) = \ell.$$

A complete characterization of \mathfrak{K}_ℓ (according to $\ell \neq 0$ or $\ell = 0$) is provided by [Cîrstea and Rădulescu 2006].

One has the following examples for special ℓ , where $p > 0$ is arbitrary:

- (a) $m(t) = (-1/\ln t)^p$ with $\ell = 1$,
- (b) $m(t) = t^p$ with $\ell = 1/(p+1)$,
- (c) $m(t) = e^{-1/t^p}$ with $\ell = 0$.

Definition 1.1. A positive measurable function f defined on $[a, \infty)$, for some $a > 0$, is called regularly varying at infinity with index q , written $f \in \mathbb{RV}_q$, if for each $\lambda > 0$ and some $q \in \mathbb{R}$,

$$(1-4) \quad \lim_{t \rightarrow \infty} \frac{f(\lambda t)}{f(t)} = \lambda^q.$$

The real number q is called the index of regular variation.

When $q = 0$, we have:

Definition 1.2. A positive measurable function L defined on $[a, \infty)$, for some $a > 0$, is called regularly varying at infinity, if for each $\lambda > 0$ and some $q \in \mathbb{R}$,

$$(1-5) \quad \lim_{t \rightarrow \infty} \frac{L(\lambda t)}{L(t)} = 1.$$

By Definitions 1.1 and 1.2, if $f \in \mathbb{RV}_q$, it can be represented in the form

$$(1-6) \quad f(t) = u^q L(t).$$

Notation. If H is a nondecreasing function on \mathbb{R} , then we denote by H^{\leftarrow} the (left-continuous) inverse of H [Resnick 1987], that is,

$$H^{\leftarrow}(y) = \inf\{s : H(s) \geq y\}.$$

If $\alpha > 0$ is sufficiently large, we define

$$(1-7) \quad \mathcal{P}(u) = \sup \left\{ \frac{f(y)}{y^k} : \alpha \leq y \leq u \right\}, \quad \text{for } u \geq \alpha.$$

Problem (1-1) is the Laplace operator when $k = 1$. There are many papers resolving existence, uniqueness and asymptotic behavior issues for blow-up solutions of semilinear/quasilinear elliptic equations: for instance [Osserman 1957; Resnick 1987; Véron 1992; Bandle and Marcus 1992; 1995; García-Melián et al. 2001; Chuaqui et al. 2004; Cîrstea and Rădulescu 2006; García-Melián 2006].

When $k = n$, problem (1-1) is the Monge–Ampère equation, for which Cîrstea and Trombetti [2008] obtained existence, uniqueness and asymptotic behavior; see also [Guan and Jian 2004; Mohammed 2007].

The boundary blow-up problem of the k -Hessian equation was considered in [Salani 1998; Colesanti et al. 2000; Jian 2006]. See also [Takimoto 2006] for recent results on boundary blow-up problems for k -curvature equations, where there is a considerable difference between the cases $1 \leq k \leq n - 1$ and $k = n$. However, we can unify them by using techniques from [Colesanti et al. 2000; Cîrstea and Trombetti 2008] for k -Hessian equations.

Our asymptotic results are obtained in the case when $\partial\Omega$ is strictly $(k-1)$ -convex, but for k -curvature equations in [Cîrstea and Trombetti 2008], the condition that $\partial\Omega$ is strictly convex is needed.

Theorem 1.3. *Let $n \geq 2$ and Ω be a smooth, strictly $(k-1)$ -convex bounded domain in \mathbb{R}^n . Assume that $f \in \mathbb{R}\mathbb{V}_q$ with $q > k$ and there exists $m \in \mathfrak{K}_\ell$ such that*

$$(1-8) \quad 0 < \beta^- = \liminf_{d(x) \rightarrow 0} \frac{b(x)}{m^{k+1}(d(x))} \quad \text{and} \quad \limsup_{d(x) \rightarrow 0} \frac{b(x)}{m^{k+1}(d(x))} = \beta^+ < \infty.$$

Then, every k -convex blow-up solution u_∞ of (1-1) satisfies

$$(1-9) \quad \zeta^- \leq \liminf_{d(x) \rightarrow 0} \frac{u}{\phi(d(x))} \quad \text{and} \quad \limsup_{d(x) \rightarrow 0} \frac{u}{\phi(d(x))} \leq \zeta^+,$$

where ϕ is defined by

$$(1-10) \quad \phi(t) = \mathcal{P}^{\leftarrow} \left(\left(\int_0^t m(s) ds \right)^{-k-1} \right), \quad \text{for } t > 0 \text{ small,}$$

and ζ^\pm are positive constants given by

$$(1-11) \quad \frac{(\zeta^+)^{k-q}}{\beta^-} \max_{\partial\Omega} \sigma_{k-1} = \frac{(\zeta^-)^{k-q}}{\beta^+} \min_{\partial\Omega} \sigma_{k-1} = \frac{((q-k)/(n+1))^{k+1}}{1 + \ell(q-k)/(k+1)}.$$

On the other hand, Colesanti et al. [2000] established asymptotic estimates for the behavior of the smallest viscosity solution near the boundary of Ω for the Hessian equation

$$(1-12) \quad \begin{cases} H_k[D^2u] = f(u), & x \in \Omega, \\ u(x) = \infty, & x \in \partial\Omega. \end{cases}$$

Theorem 1.3 may also been seen as a generalization of the asymptotic behavior for the viscosity solution in [Colesanti et al. 2000].

Remark 1.4. In the setting of **Theorem 1.3**, $\lim_{d(x) \rightarrow 0} u/\phi(d(x))$ exists provided that Ω is a ball and (1-8) holds with $\beta^- = \beta^+ \in (0, \infty)$. The latter condition is equivalent to saying that

$$(1-13) \quad b(x) \sim (m(d(x)))^{k+1} \quad \text{as } d(x) \rightarrow 0, \quad \text{for some } m \in \mathfrak{K}_\ell.$$

More exactly, when Ω is a ball of radius $R > 0$, **Theorem 1.3** reads as follows.

Corollary 1.5. *Let $\Omega = B_R$ be a ball of radius $R > 0$ and $f \in \mathbb{R}\mathbb{V}_q$ with $q > k$. If (1-13) holds, then every strictly k -convex blow up solution u of (1-1) satisfies*

$$(1-14) \quad u(x) \sim \xi \phi(d(x)) \quad \text{as } d(x) \rightarrow 0,$$

where ϕ is defined by (1-10) and ξ is given by

$$(1-15) \quad \xi = \left(\frac{((q-k)/(k+1))^{k+1} R^{k-1}}{1 + \ell(q-k)/(k+1)} \right)^{1/(k-q)}.$$

Under slightly more restrictive conditions than those in **Theorem 1.3**, there is at most one strictly k -convex blow-up solution of (1-1).

Theorem 1.6. *Let Ω be a smooth, strictly $(k-1)$ -convex, bounded domain in \mathbb{R}^n . Suppose $f \in \mathbb{R}\mathbb{V}_q$ with $q > k$, and $f(u)/u^k$ is increasing on $(0, \infty)$. Then, (1-1) has at most one strictly k -convex blow-up solution, provided that either*

- (i) b is positive on $\overline{\Omega}$, or
- (ii) b is zero on $\partial\Omega$, Ω is a ball of radius $R > 0$ and (1-13) holds.

Remark 1.7. When $k = n$ (the Monge–Ampère equation), Theorems 1.3 and 1.6 were obtained in [Cîrstea and Trombetti 2008].

2. Preliminaries

Proposition 2.1. *Let Ω be an open subset of \mathbb{R}^n with $n \geq 2$. If $h \in C^2(\mathbb{R})$ and $g \in C^2(\Omega)$ then*

$$(2-1) \quad \sigma_k(D^2h(g(x))) = (h'(g(x)))^{k-1} h''(x) \sigma_{k-1}(D^2g|_{i,j}) g_i g_j \\ + (h'(g(x)))^k \sigma_k(D^2g), \quad \text{for all } x \in \Omega,$$

where $D^2g|_{i,j}$ is the cofactor of the (i, j) -th entry of the symmetric matrix $D^2g(x)$.

For $\mu > 0$, we set $\Gamma_\mu = \{x \in \bar{\Omega} : d(x, \partial\Omega) < \mu\}$.

Remark 2.2. If Ω is bounded and $\partial\Omega \in C^l$ for $l \geq 2$, then there exists a positive constant μ depending on Ω such that $d \in C^l(\Gamma_\mu)$. (See also Lemma 14.16 in [Gilbarg and Trudinger 1998].)

Corollary 2.3. *Let Ω be bounded with $\partial\Omega \in C^l$ for $l \geq 2$. Assume that $\mu > 0$ is small such that $d \in C^2(\Gamma_\mu)$ and h is a C^2 -function on $(0, \mu)$. Let $x_0 \in \Gamma_\mu \setminus \partial\Omega$ and $y_0 \in \partial\Omega$ be such that $|x_0 - y_0| = d(x_0)$. Then, we have*

$$(2-2) \quad \sigma_k(D^2h(d(x_0))) = (-h'(d(x_0)))^{k-1} h''(d(x_0)) \sigma_{k-1}(\varepsilon_1, \dots, \varepsilon_{n-1}) \\ + (-h'(d(x_0)))^k \sigma_k(\varepsilon_1, \dots, \varepsilon_{n-1}),$$

where $\rho_1(y_0), \dots, \rho_{n-1}(y_0)$ are the principal curvatures of $\partial\Omega$ at y_0 and $\varepsilon_i = \rho_i(y_0)/(1 - \rho_i(y_0)d(x_0))$, $i = 1, \dots, n-1$.

Proof. It is easy to calculate that the expression of the Hessian matrix of d at x_0 in terms of a principal coordinate system at y_0 (see also Lemma 14.17 in [Gilbarg and Trudinger 1998]), namely

$$D^2d(x_0) = \text{diag}\left(\frac{-\rho_1(y_0)}{1 - \rho_1(y_0)d(x_0)}, \dots, \frac{-\rho_{n-1}(y_0)}{1 - \rho_{n-1}(y_0)d(x_0)}, 0\right), \\ Dd(x_0) = (0, \dots, 0, 1).$$

Thus by Proposition 2.1, we obtain

$$\sigma_k(D^2h(d(x_0))) \\ = (-h'(d(x_0)))^{k-1} h''(d(x_0)) \sigma_{k-1} \left(\left[\begin{array}{ccc} \frac{\rho_1(y_0)}{1 - \rho_1(y_0)d(x_0)} & & \\ & \ddots & \\ & & \frac{\rho_{n-1}(y_0)}{1 - \rho_{n-1}(y_0)d(x_0)} \end{array} \right] \right) \\ + (-h'(d(x_0)))^k \sigma_k \left(\left[\begin{array}{ccc} \frac{\rho_1(y_0)}{1 - \rho_1(y_0)d(x_0)} & & \\ & \ddots & \\ & & \frac{\rho_{n-1}(y_0)}{1 - \rho_{n-1}(y_0)d(x_0)} \end{array} \right] \right). \quad \square$$

We now give a brief account of the definitions and properties of regularly varying functions; see also [Resnick 1987; Cîrstea and Trombetti 2008].

Proposition 2.4 (Uniform convergence theorem). *If L is slowly varying, $\frac{L(\lambda u)}{L(u)}$ tends to 1 as $u \rightarrow \infty$, uniformly on each compact λ -set in $(0, \infty)$.*

Proposition 2.5. (See also Proposition 4.9 in [Cîrstea and Trombetti 2008].)

- (i) *If $R \in \mathbb{RV}_q$, then $\lim_{u \rightarrow \infty} \log R(u)/\log u = q$.*
- (ii) *If $R_1 \in \mathbb{RV}_{q_1}$ and $R_2 \in \mathbb{RV}_{q_2}$ with $\lim_{u \rightarrow \infty} R_2(u) = \infty$, then*

$$R_1 \circ R_2 \in \mathbb{RV}_{q_1 q_2}.$$

- (iii) *Suppose R is nondecreasing and $R \in \mathbb{RV}_q$, $0 < q < \infty$. Then*

$$R^\leftarrow \in \mathbb{RV}_{q^{-1}}.$$

- (iv) *Suppose R_1, R_2 are nondecreasing and q -varying with $q \in (0, \infty)$. Then, for $c \in (0, \infty)$, we have*

$$\lim_{u \rightarrow \infty} \frac{R_1(u)}{R_2(u)} = c \quad \text{if and only if} \quad \lim_{u \rightarrow \infty} \frac{R_1^\leftarrow(u)}{R_2^\leftarrow(u)} = c^{-1/q}.$$

Proposition 2.6. (See also Proposition 4.10 in [Cîrstea and Trombetti 2008]). *Let $R \in \mathbb{RV}_q$ and choose $B \geq 0$ so that R is locally bounded on $[B, \infty)$. If $q > 0$, then*

- (a) $\sup\{R(y) : B \leq y \leq u\} \sim R(u)$ as $u \rightarrow \infty$,
- (b) $\inf\{R(y) : y \geq u\} \sim R(u)$ as $u \rightarrow \infty$.

If $q < 0$, then

- (c) $\inf\{R(y) : y \geq u\} \sim R(u)$ as $u \rightarrow \infty$,
- (d) $\inf\{R(y) : B \leq y \leq u\} \sim R(u)$ as $u \rightarrow \infty$.

3. Asymptotic properties of ϕ

Using Karamata's theory of regular variation and its extensions, we now consider the asymptotic properties of the function ϕ defined in (1-10).

Lemma 3.1. *Let $m \in \mathfrak{K}_\ell$ and $f \in \mathbb{RV}_q$ with $q > k$. If ϕ is defined by (1-10), then there exists a function $\psi \in C^2(0, \tau)$ with $\tau > 0$ which satisfies $\lim_{t \rightarrow 0} \psi(t)/\phi(t) = 1$ and*

$$(3-1) \quad \lim_{t \rightarrow 0} \frac{\psi(t)\psi''(t)}{(\psi'(t))^2} = 1 + \frac{(q-k)\ell}{k+1},$$

$$(3-2) \quad \lim_{t \rightarrow 0} \frac{(-\psi'(t))^{k-1}\psi''(t)}{m^{k+1}(t)f(\psi(t))} = \left(\frac{k+1}{q-k}\right)^{k+1} \left(1 + \frac{(q-k)\ell}{k+1}\right).$$

where ℓ appears in (1-3).

Proof. To prove (3-1), denote $g(u) = f(u)/u^k$. Since $g \in \mathbb{RV}_{q-k}$ and $q > k$, by Proposition 2.6 we have $\lim_{u \rightarrow \infty} g(u)/\mathcal{P}(u) = 1$. By Remark 4.8 in [Cîrstea and Trombetti 2008] we infer that there exists a function $\hat{g} \in C^2(0, \tau)$ such that $\lim_{u \rightarrow \infty} \hat{g}(u)/g(u) = 1$ and

$$(3-3) \quad \lim_{u \rightarrow \infty} \frac{u \hat{g}'(u)}{\hat{g}(u)} = q - k, \quad \lim_{u \rightarrow \infty} \frac{u \hat{g}''(u)}{\hat{g}'(u)} = q - k - 1,$$

where we have used $g \in \mathbb{RV}_{q-k}$.

We define ψ by

$$(3-4) \quad \hat{g}(\psi(t)) = \left(\int_0^t m(s) ds \right)^{-k-1}, \quad \text{for } t > 0 \text{ small.}$$

Notice that

$$(3-5) \quad \phi(t) = \mathcal{P}^{\leftarrow} \left(\left(\int_0^t m(s) ds \right)^{-k-1} \right), \quad \text{for } t > 0 \text{ small.}$$

Thus Proposition 2.5 gives

$$\lim_{t \rightarrow 0} \frac{\hat{g}^{\leftarrow} \left(\left(\int_0^t m(s) ds \right)^{-k-1} \right)}{\mathcal{P}^{\leftarrow} \left(\left(\int_0^t m(s) ds \right)^{-k-1} \right)} = \lim_{t \rightarrow 0} \frac{\hat{g} \left(\left(\int_0^t m(s) ds \right)^{-k-1} \right)}{\mathcal{P} \left(\left(\int_0^t m(s) ds \right)^{-k-1} \right)} = 1,$$

where we have used $\lim_{u \rightarrow \infty} g(u)/\mathcal{P}(u) = 1$ and $\lim_{u \rightarrow \infty} \hat{g}(u)/g(u) = 1$ in the last equality.

By the definition of the inverse of \hat{g} we see that

$$(3-6) \quad \lim_{t \rightarrow 0} \frac{\psi(t)}{\phi(t)} = \lim_{t \rightarrow 0} \frac{\hat{g}^{\leftarrow} \left(\left(\int_0^t m(s) ds \right)^{-k-1} \right)}{\mathcal{P}^{\leftarrow} \left(\left(\int_0^t m(s) ds \right)^{-k-1} \right)} = 1.$$

By differentiating (3-4) we obtain

$$(3-7) \quad \hat{g}'(\psi(t))\psi'(t) = -(k+1) \left(\int_0^t m(s) ds \right)^{-k-2} m(t), \quad \text{for } t > 0 \text{ small.}$$

Then, by (3-3), (3-4) and (3-7),

$$(3-8) \quad \frac{\psi'(t)}{\psi(t)} \sim \frac{-(k+1)}{q-k} \frac{m(t)}{\int_0^t m(s) ds}, \quad \text{as } t \rightarrow 0.$$

We differentiate (3-7), then use (1-3) and (3-3) to deduce that as $t \rightarrow 0$

$$(3-9) \quad \hat{g}'(\psi(t)) \frac{(\psi'(t))^2}{\psi(t)} \left(q - k - 1 + \frac{\psi(t)\psi''(t)}{(\psi'(t))^2} \right) \\ \sim (k+1)(k+1+\ell)m^2(s) \left(\int_0^t m(s) ds \right)^{-k-3}.$$

Putting (3-7) and (3-8) into (3-9), we have

$$\begin{aligned}
 & -(k+1) \left(\int_0^t m(s) ds \right)^{-k-2} m(t) \frac{-(k+1)}{q-k} \frac{m(t)}{\int_0^t m(s) ds} \left(q-k-1 + \frac{\psi(t)\psi''(t)}{(\psi'(t))^2} \right) \\
 (3-10) \quad & = \frac{(k+1)^2}{q-k} m^2(t) \left(\int_0^t m(s) ds \right)^{-k-3} \left(q-k-1 + \frac{\psi(t)\psi''(t)}{(\psi'(t))^2} \right) \\
 & \sim (k+1)(k+1+\ell) m^2(t) \left(\int_0^t m(s) ds \right)^{-k-3}.
 \end{aligned}$$

Thus,

$$(3-11) \quad \frac{(k+1)}{q-k} \left(q-k-1 + \frac{\psi(t)\psi''(t)}{(\psi'(t))^2} \right) \sim (k+1+\ell).$$

(3-1) now follows from (3-11).

From (3-4) and (3-8), we find

$$(3-12) \quad \lim_{t \rightarrow 0} \left(-\frac{\psi'(t)}{\psi(t)} \right)^{k+1} \frac{1}{m^{k+1}(t) \hat{g}(\psi(t))} = \left(\frac{k+1}{q-k} \right)^{k+1}.$$

This, combined with (3-1), proves (3-2). \square

4. Proof of Theorem 1.3

Fix $\epsilon \in (0, 1/2)$ and choose $\delta > 0$ small enough such that:

- (a) m is nondecreasing on $(0, 2\delta)$.
- (b) $\beta^-(1-\epsilon)(m(d(x)))^{k+1} \leq b(x) \leq \beta^+(1+\epsilon)(m(d(x)))^{k+1}$, for every $x \in \Omega_{2\delta}$, where for $\lambda > 0$ we set

$$\Omega_\lambda = \{x \in \Omega : d(x) < \lambda\}.$$

- (c) $d(x)$ is a C^2 function on $\Gamma_{2\delta} = \{x \in \bar{\Omega} : d(x) < 2\delta\}$.
- (d) $0 < \psi, \psi' < 0$, and $\psi'' > 0$ on $(0, 2\delta)$, where ψ is as in Lemma 3.1.
- (e) $\sigma_{k-1}(\text{diag}(1-\rho_1(y)d(x), \dots, 1-\rho_{n-1}(y)d(x))) > 1-\epsilon$, for every $x \in \Omega_{2\delta}$. Recall that $\rho_i(y)$, $i = 1, \dots, n-1$, denote the principal curvatures of $\partial\Omega$ at y , where $y \in \partial\Omega$ is such that $|x-y| = d(x)$.

Fix $\tau \in (0, \delta)$. With ζ^\pm given by (1-11), we set

$$(4-1) \quad \eta^\pm = ((1 \mp \epsilon)(1 \mp 2\epsilon))^{1/(k-q)} \zeta^\pm.$$

Define

$$(4-2) \quad \begin{cases} v_\tau^+ = \eta^+ \psi((1 - e^{-T(d(x)-\tau)})/T), & x \in \Omega_{2\delta} \setminus \bar{\Omega}_\tau, \\ v_\tau^- = \eta^- \psi((1 - e^{-T(d(x)+\tau)})/T), & x \in \Omega_{2\delta-\tau}. \end{cases}$$

Step 1. We prove that, near the boundary, v_τ^+ (respectively, v_τ^-) is an upper (respectively, lower) solution of (1-1), that is,

$$(4-3) \quad \begin{cases} H_k[D^2v_\tau^+] \leq b(x)f(v_\tau^+), & x \in \Omega_{2\delta} \setminus \bar{\Omega}_\tau, \\ H_k[D^2v_\tau^-] \geq b(x)f(v_\tau^-), & x \in \Omega_{2\delta-\tau}. \end{cases}$$

We denote by

$$(4-4) \quad M^+ = \max_{y \in \partial\Omega} \sigma_{k-1}(y) \quad \text{and} \quad M^- = \min_{y \in \partial\Omega} \sigma_{k-1}(y).$$

After some computations we obtain, for a point $x \in \Omega_{2\delta} \setminus \bar{\Omega}_\tau$,

$$[v_\tau^+]_{ij} = \eta^+ e^{-T(d(x)-\tau)} (\psi' d_{ij} + d_i d_j (\psi'' e^{-T(d(x)-\tau)} - T\psi')).$$

Since $|Dd(x)| = 1$ in $x \in \Omega_{2\delta} \setminus \bar{\Omega}_\tau$, we can choose a coordinate system such that

$$\begin{aligned} Dd(x) &= (0, \dots, 0, 1), \\ D^2d(x) &= \text{diag}(d_{11}(x), \dots, d_{n-1,n-1}(x), 0), \end{aligned}$$

where $d_{ii}(x) = -\rho_i(y)/(1 - \rho_i(y)d(x))$, and $y \in \partial\Omega$ is such that $|x - y| = d(x)$ as in Corollary 2.3.

Hence

$$D^2v_\tau^+ = \eta^+ e^{-T(d(x)-\tau)} \text{diag}(\psi' d_{11}(x), \dots, \psi' d_{n-1,n-1}(x), \psi'' e^{-T(d(x)-\tau)} - T\psi').$$

Using this and Corollary 2.3, we can easily compute the k -Hessian of v_τ^+ :

$$(4-5) \quad \begin{aligned} H_k[D^2v_\tau^+] &= (\eta^+)^k e^{-(k+1)T(d(x)-\tau)} [-\psi']^{k-1} \psi'' \sigma_{k-1}(-D^2d(x)) \\ &\quad + (\eta^+)^k e^{-kT(d(x)-\tau)} [-\psi']^k (T\sigma_{k-1}(-D^2d(x)) + \sigma_k(-D^2d(x))). \end{aligned}$$

Now, if

$$T_1 \leq -\frac{\max_{\Omega_{2\delta} \setminus \bar{\Omega}_\tau} |\sigma_k(D^2d(x))|}{\min_{\Omega_{2\delta} \setminus \bar{\Omega}_\tau} \sigma_{k-1}(-D^2d(x))},$$

then (4-5) and condition (e) yield for $T \leq T_1$,

$$\begin{aligned} H_k[D^2v_\tau^+] &\leq (\eta^+)^k e^{-(k+1)T(d(x)-\tau)} [-\psi']^{k-1} \psi'' \sigma_{k-1}(-D^2d(x)), \\ &\leq \frac{(\eta^+)^k}{1-\varepsilon} M^+ e^{-(k+1)T(d(x)-\tau)} [-\psi']^{k-1} \psi'', \quad x \in \Omega_{2\delta} \setminus \bar{\Omega}_\tau. \end{aligned}$$

Similarly, we have for T_2

$$T_2 \geq \frac{\max_{\Omega_{2\delta-\tau}} |\sigma_k(D^2d(x))|}{\min_{\Omega_{2\delta-\tau}} \sigma_{k-1}(-D^2d(x))},$$

for $T \geq T_2$,

$$\begin{aligned} H_k[D^2 v_\tau^-] &\geq (\eta^-)^k e^{-(k+1)T(d(x)+\tau)} [-\psi']^{k-1} \psi'' \sigma_{k-1}(-D^2 d(x)), \\ &\geq \frac{(\eta^-)^k}{1+\varepsilon} M^- e^{-(k+1)T(d(x)+\tau)} [-\psi']^{k-1} \psi'', \quad x \in \Omega_{2\delta-\tau}. \end{aligned}$$

Therefore, to deduce (4-3) it is enough to establish that

$$(4-6) \quad \lim_{t \rightarrow 0} (\eta^\pm)^k \frac{M^\pm}{\beta^\mp} \frac{[-\psi'(t)]^{k-1} \psi''(t)}{m^{k+1}(t) f(\eta^\pm \psi(t))} = (1 \mp \varepsilon)(1 \mp \varepsilon).$$

Since $f \in \mathbb{R}\mathbb{V}_q$, Lemma 3.1 and our choice of η^\pm in (4-1),

$$\begin{aligned} \lim_{t \rightarrow 0} (\eta^\pm)^k \frac{M^\pm}{\beta^\mp} \frac{[-\psi'(t)]^{k-1} \psi''(t)}{m^{k+1}(t) f(\eta^\pm \psi(t))} &= (\eta^\pm)^k \frac{M^\pm}{\beta^\mp} \left(\frac{k+1}{q-k} \right)^{k+1} \left(1 + \frac{(q-k)\ell}{k+1} \right) (\eta^\pm)^{-q} \\ &= ((1 \mp \varepsilon)(1 \mp 2\varepsilon)) \xi^{\pm(k-q)} \frac{M^\pm}{\beta^\mp} \left(\frac{k+1}{q-k} \right)^{k+1} \left(1 + \frac{(q-k)\ell}{k+1} \right) = (1 \mp \varepsilon)(1 \mp 2\varepsilon), \end{aligned}$$

where we have used (1-11) in the last equality.

Step 2. Every strictly k -convex blow-up solution u of (1-1) satisfies (1-9).

Let $C = \max_{d(x)=\delta} u(x)$. Notice that

$$(4-7) \quad \begin{cases} v_\tau^+ + C = \infty > u(x), & x \in \Omega \text{ with } d(x) = \tau, \\ v_\tau^+ + C \geq u(x), & x \in \Omega \text{ with } d(x) = \delta. \end{cases}$$

Using (4-3) we deduce that for every $x \in \Omega_\delta \setminus \bar{\Omega}_\tau$,

$$H_k[D^2(v_\tau^+ + C)] = H_k[D^2 v_\tau^+] \leq b(x) f(v_\tau^+) \leq b(x) f(v_\tau^+ + C).$$

Since u is a solution to (1-1), by the comparison principle for k -Hessians [Jian 2006, Lemma 2.1] we find

$$(4-8) \quad v_\tau^+ + C \geq u(x), \quad \text{for all } x \in \Omega_\delta \setminus \bar{\Omega}_\tau.$$

We set $C' = \xi^- \psi(\delta)$. Hence, we have $C' \geq v_\tau^-(x)$ for every $x \in \Omega$ with $d(x) = \delta - \tau$. It follows that

$$(4-9) \quad u(x) + C' \geq v_\tau^-(x), \quad \text{for all } x \in \partial\Omega_{\delta-\tau}.$$

We see that, for every $x \in \Omega_{\delta-\tau}$,

$$H_k[u(x) + C'] = H_k[D^2 u(x)] \leq b(x) f(u(x)) \leq b(x) f(u(x) + C'),$$

while by (4-3) we have

$$(4-10) \quad H_k[D^2 v_\tau^-] \geq b(x) f(v_\tau^-), \quad x \in \Omega_{\delta-\tau}.$$

Using again the comparison principle for k -Hessian equations, we infer that

$$(4-11) \quad u(x) + C' \geq v_{\tau}^{-}(x), \quad \text{for all } x \in \Omega_{\delta-\tau}.$$

By (4-8) and (4-11), letting $\tau \rightarrow 0$ we obtain

$$(4-12) \quad \begin{cases} ((1+\epsilon)(1+2\epsilon))^{1/(k-q)} \xi^{-} \psi((1-e^{-T_2 d(x)})/T_2) - C' \leq u(x), & x \in \Omega_{\delta}, \\ u(x) \leq ((1-\epsilon)(1-2\epsilon))^{1/(k-q)} \xi^{+} \psi((1-e^{-T_1 d(x)})/T_1) + C. \end{cases}$$

Dividing by $\psi((1-e^{-T_i d(x)})/T_i)$ for $i = 1, 2$ and noticing that $\lim_{t \rightarrow 0} \psi(t)/\phi(t) = 1$, letting $d(x) \rightarrow 0$, we obtain

$$(4-13) \quad \begin{cases} \liminf_{d(x) \rightarrow 0} u/\phi(d(x)) \geq ((1+\epsilon)(1+2\epsilon))^{1/(k-q)} \xi^{-}, \\ \liminf_{d(x) \rightarrow 0} u/\phi(d(x)) \leq ((1-\epsilon)(1-2\epsilon))^{1/(k-q)} \xi^{+}. \end{cases}$$

Since $\epsilon > 0$ is arbitrary, we let $\epsilon \rightarrow 0$ and obtain (1-9). This completes the proof of Theorem 1.3.

5. Proof of Theorem 1.6

We follow the methods in [Cirstea and Trombetti 2008] and divide the proof into two steps:

Step 1. For all strictly k -convex blow-up solutions u_1, u_2 of (1-1),

$$(5-1) \quad \lim_{d(x) \rightarrow 0} \frac{u_1(x)}{u_2(x)} = 1.$$

Step 2. There is at most one strictly convex blow-up solution of (1-1).

Proof of Step 1. The argument breaks into two cases.

Case (i): $b > 0$ on $\bar{\Omega}$. Since u_1 and u_2 are arbitrary, it suffices to show that

$$(5-2) \quad \liminf_{d(x) \rightarrow 0} \frac{u_1(x)}{u_2(x)} \geq 1.$$

Without loss of generality, we can assume that 0 belongs to Ω . Let $\varepsilon \in (0, 1)$ be fixed and let $\lambda > 1$ be close to 1.

We set

$$(5-3) \quad C_{\lambda} = \left((1+\varepsilon) \lambda^{2k} \max_{x \in (1/\lambda)\bar{\Omega}} \frac{b(\lambda x)}{b(x)} \right)^{1/(q-k)},$$

where $(1/\lambda)\bar{\Omega} = \{(1/\lambda)x : x \in \bar{\Omega}\}$. Notice that $C_{\lambda} \rightarrow (1+\varepsilon)^{1/(q-k)}$ as $\lambda \rightarrow 1$.

Hence, by Proposition 2.4 and $\lim_{d(x) \rightarrow 0} u_1(x) = \infty$, we deduce that there exists $\delta = \delta(\varepsilon) > 0$, independent of λ , such that

$$(5-4) \quad C_{\lambda}^q \frac{f(u_1(x))}{f(C_{\lambda} u_1(x))} \leq 1 + \varepsilon, \quad \text{for all } x \in \Omega_{\delta} \text{ and } \lambda \in (1, 1 + \eta) \text{ for some } \eta.$$

We now define U_λ as

$$(5-5) \quad U_\lambda(x) = C_\lambda u_1(\lambda x), \quad \text{for all } x \in (1/\lambda)\Omega_\delta.$$

Notice by (5-3)–(5-5),

$$(5-6) \quad \begin{aligned} H_k[D^2 U_\lambda(x)] &= \lambda^{2k} C_\lambda^k b(\lambda x) f(u_1(\lambda x)) \\ &\leq \lambda^{2k} C_\lambda^{k-q} (1 + \varepsilon) b(\lambda x) f(C_\lambda u_1(\lambda x)) \\ &\leq b(x) f(C_\lambda u_1(\lambda x)) = b(x) f(U_\lambda(x)), \quad x \in (1/\lambda)\Omega_\delta, \end{aligned}$$

which says that $U_\lambda(x)$ is a supersolution of (1-1) with domain $(1/\lambda)\Omega_\delta$.

Since f is increasing on $(0, \infty)$ and (5-6), for each constant $M > 0$,

$$(5-7) \quad \begin{aligned} H_k[D^2(U_\lambda(x) + M)] &= H_k[D^2 U_\lambda(x)] \leq b(x) f(U_\lambda(x)) \\ &\leq b(x) f(U_\lambda(x) + M), \quad \text{for all } x \in (1/\lambda)\Omega_\delta. \end{aligned}$$

Notice also that $U_\lambda(x) = \infty > u_2(x)$, for every $x \in (1/\lambda)\partial\Omega$. Moreover, $x \in (1/\lambda)\partial\Omega$ implies that $d(x) < \delta$ (as $\lambda > 1$ is close to 1).

Thus, if we choose $M > 0$ large enough (for example, $M = \max_{d(x)=\delta} u_2(x)$), then by the comparison principle for k -Hessian equations we obtain

$$(5-8) \quad U_\lambda(x) + M \geq u_2(x), \quad \text{for all } x \in \Omega_\delta \cap (1/\lambda)\Omega_\delta.$$

Letting $\lambda \rightarrow 1$ in (5-8), we find

$$(5-9) \quad (1 + \varepsilon)^{1/(q-k)} u_1(x) + M \geq u_2(x), \quad \text{for all } x \in \Omega_\delta,$$

which implies that

$$(5-10) \quad \liminf_{d(x) \rightarrow 0} \frac{u_1(x)}{u_2(x)} \geq (1 + \varepsilon)^{1/(k-q)},$$

and then letting $\varepsilon \rightarrow 0$ we obtain (5-2).

Case (ii): $b \equiv 0$ on $\partial\Omega$, Ω is a ball of radius $R > 0$, and (1-13) holds. By Corollary 1.5, every strictly k -convex blow-up solution u of (1-1) satisfies

$$(5-11) \quad \lim_{d(x) \rightarrow 0} \frac{u}{\phi(d(x))} = \left(\frac{((q-k)/(k+1))^{k+1} R^{k-1}}{1 + \ell(q-k)/(k+1)} \right)^{1/(k-q)},$$

where ϕ is defined by (1-10) and ℓ appears in (1-3). □

Proof of Step 2. If u_1, u_2 are arbitrary strictly k -convex blow-up solutions of (1-1), it suffices to show that $u_1 \leq u_2$ in Ω . Fix $\varepsilon > 0$. By Step 1 we infer that

$$(5-12) \quad \lim_{d(x) \rightarrow 0} (u_1(x) - (1 + \varepsilon)u_2(x)) = -\infty.$$

Since $f(u)/u^k$ is increasing on $(0, \infty)$, we deduce that

$$(5-13) \quad H_k[D^2(1+\varepsilon)u_2(x)] = (1+\varepsilon)^k H_k[D^2u_2(x)] \leq (1+\varepsilon)^k b(x) f(u_2(x)) \\ \leq b(x) f((1+\varepsilon)u_2(x)), \quad \text{for all } x \in \Omega.$$

By (5-12), (5-13) and the comparison principle for k -Hessian equations,

$$(5-14) \quad u_1 \leq (1+\varepsilon)u_2, \quad \text{for all } x \in \Omega.$$

Letting $\varepsilon \rightarrow 0$, thus $u_1 \leq u_2$ in Ω . This completes the proof of Step 2 and hence of Theorem 1.6. \square

Acknowledgments

We thank Professor Huaiyu Jian for his encouragement and many suggestions in this project, and Doctor Lu Xu for helpful discussions.

References

- [Bandle and Marcus 1992] C. Bandle and M. Marcus, ““Large” solutions of semilinear elliptic equations: existence, uniqueness and asymptotic behaviour”, *J. Anal. Math.* **58** (1992), 9–24. [MR 94c:35081](#) [Zbl 0802.35038](#)
- [Bandle and Marcus 1995] C. Bandle and M. Marcus, “Asymptotic behaviour of solutions and their derivatives, for semilinear elliptic problems with blowup on the boundary”, *Ann. Inst. H. Poincaré Anal. Non Linéaire* **12**:2 (1995), 155–171. [MR 96e:35038](#) [Zbl 0840.35033](#)
- [Caffarelli et al. 1985] L. Caffarelli, L. Nirenberg, and J. Spruck, “The Dirichlet problem for non-linear second-order elliptic equations. III. Functions of the eigenvalues of the Hessian”, *Acta Math.* **155**:3–4 (1985), 261–301. [MR 87f:35098](#) [Zbl 0654.35031](#)
- [Chuaqui et al. 2004] M. Chuaqui, C. Cortazar, M. Elgueta, and J. Garcia-Melian, “Uniqueness and boundary behavior of large solutions to elliptic problems with singular weights”, *Commun. Pure Appl. Anal.* **3**:4 (2004), 653–662. [MR 2005h:35115](#) [Zbl 02143210](#)
- [Cîrstea and Rădulescu 2006] F. C. Cîrstea and V. Rădulescu, “Nonlinear problems with boundary blow-up: a Karamata regular variation theory approach”, *Asymptot. Anal.* **46**:3–4 (2006), 275–298. [MR 2007a:35045](#) [Zbl 05042405](#)
- [Cîrstea and Trombetti 2008] F. C. Cîrstea and C. Trombetti, “On the Monge–Ampère equation with boundary blow-up: existence, uniqueness and asymptotics”, *Calc. Var. Partial Differential Equations* **31**:2 (2008), 167–186. [MR 2008k:35178](#) [Zbl 1148.35022](#)
- [Colesanti et al. 2000] A. Colesanti, P. Salani, and E. Francini, “Convexity and asymptotic estimates for large solutions of Hessian equations”, *Differential Integral Equations* **13**:10–12 (2000), 1459–1472. [MR 2001j:35075](#) [Zbl 0977.35046](#)
- [García-Melián 2006] J. García-Melián, “Nondegeneracy and uniqueness for boundary blow-up elliptic problems”, *J. Differential Equations* **223**:1 (2006), 208–227. [MR 2007b:35113](#) [Zbl 05019771](#)
- [García-Melián et al. 2001] J. García-Melián, R. Letelier-Albornoz, and J. Sabina de Lis, “Uniqueness and asymptotic behaviour for solutions of semilinear problems with boundary blow-up”, *Proc. Amer. Math. Soc.* **129**:12 (2001), 3593–3602. [MR 2002j:35117](#) [Zbl 0989.35044](#)
- [Gilbarg and Trudinger 1998] D. Gilbarg and N. S. Trudinger, *Elliptic partial differential equations of second order*, 2nd ed., Springer, Berlin, 1998. [MR 2001k:35004](#) [Zbl 1042.35002](#)

- [Guan and Jian 2004] B. Guan and H.-Y. Jian, “The Monge–Ampère equation with infinite boundary value”, *Pacific J. Math.* **216**:1 (2004), 77–94. [MR 2005f:35100](#) [Zbl 1126.35318](#)
- [Jian 2006] H. Jian, “Hessian equations with infinite Dirichlet boundary value”, *Indiana Univ. Math. J.* **55**:3 (2006), 1045–1062. [MR 2008f:35120](#) [Zbl 1126.35026](#)
- [Mohammed 2007] A. Mohammed, “On the existence of solutions to the Monge–Ampère equation with infinite boundary values”, *Proc. Amer. Math. Soc.* **135**:1 (2007), 141–149. [MR 2008f:35129](#) [Zbl 05120216](#)
- [Osserman 1957] R. Osserman, “On the inequality $\Delta u \geq f(u)$ ”, *Pacific J. Math.* **7** (1957), 1641–1647. [MR 20 #4701](#) [Zbl 0083.09402](#)
- [Resnick 1987] S. I. Resnick, *Extreme values, regular variation, and point processes*, Applied Probability **4**, Springer, New York, 1987. [MR 89b:60241](#) [Zbl 0633.60001](#)
- [Salani 1998] P. Salani, “Boundary blow-up problems for Hessian equations”, *Manuscripta Math.* **96**:3 (1998), 281–294. [MR 99e:35071](#) [Zbl 0907.35052](#)
- [Takimoto 2006] K. Takimoto, “Solution to the boundary blowup problem for k -curvature equation”, *Calc. Var. Partial Differential Equations* **26**:3 (2006), 357–377. [MR 2007h:35115](#) [Zbl 1105.35039](#)
- [Trudinger 1995] N. S. Trudinger, “On the Dirichlet problem for Hessian equations”, *Acta Math.* **175**:2 (1995), 151–164. [MR 96m:35113](#) [Zbl 0887.35061](#)
- [Véron 1992] L. Véron, “Semilinear elliptic equations with uniform blow-up on the boundary”, *J. Anal. Math.* **59** (1992), 231–250. [MR 94k:35113](#) [Zbl 0802.35042](#)

Received September 18, 2008. Revised February 3, 2009.

YONG HUANG
WUHAN INSTITUTE OF PHYSICS AND MATHEMATICS
CHINESE ACADEMY OF SCIENCES
WUHAN 430071
CHINA

huangyong@wipm.ac.cn