NEW BLOW-UP PHENOMENA FOR $SU(N+1)$ TODA SYSTEM

MONICA MUSSO, ANGELA PISTOIA, AND JUNCHENG WEI

Abstract. We consider the $SU(n+1)$ Toda system

\begin{align*}
\Delta u_1 + 2\lambda e^{u_1} - \lambda e^{u_2} - \cdots - \lambda e^{u_k} &= 0 \quad \text{in } \Omega, \\
\Delta u_2 - \lambda e^{u_1} + 2\lambda e^{u_2} - \cdots - \lambda e^{u_k} &= 0 \quad \text{in } \Omega, \\
& \vdots \\
\Delta u_k - \lambda e^{u_1} - \lambda e^{u_2} - \cdots + 2\lambda e^{u_k} &= 0 \quad \text{in } \Omega,
\end{align*}

\begin{equation}
(S_\lambda)
\end{equation}

$u_1 = u_2 = \cdots = u_k = 0$ on $\partial \Omega$.

If $0 \in \Omega$ and $\Omega$ is symmetric with respect to the origin, we construct a family of solutions $(u_1\lambda, \ldots, u_k\lambda)$ to $(S_\lambda)$ such that the $i$-th component $u_i\lambda$ blows-up at the origin with a mass $2^{i+1}\pi$ as $\lambda$ goes to zero.

1. Introduction

Systems of elliptic equations in two dimensional spaces with exponential nonlinearity arise in many pure and applied disciplines such as Physics, Geometry, Chemistry and Biology (see Chern and Wolfson [9], Chipot, Shafrir and Wolansky [9], Guest [18] and Yang [41]). Recently there is also considerable interest in the study of Toda-like systems, due to the importance in differential and algebraic geometry, and also mathematical physics.

We start with the single component Liouville equation

\begin{equation}
\Delta u + \lambda e^u = 0 \quad \text{in } \Omega \subset \mathbb{R}^2, \quad u = 0 \quad \text{on } \partial \Omega \tag{1.1}
\end{equation}

which has been extensively studied by many authors. Particular attention will be paid to the analysis of bubbling solutions. Let $(u_k, \lambda_k)$ be a bubbling sequence to (1.1), namely a family of solutions to (1.1) with $\lambda_k \int_{\Omega} e^{u_k} \leq C$, for some constant $C$, and $\max_{x \in \Omega} u_k(x) \to +\infty$, as $k \to \infty$. Then it has been proved that all bubbles are simple, (see Brezis-Merle [3], Nagasaki-Suzuki [34], Li-Shafrir [23]), i.e. the local mass $\lim_{r \to 0} \lim_{k \to +\infty} \lambda_k \int_{B_r(x_k)} e^{u_k}$ equals $8\pi$ exactly. In fact in this case there is only one bubbling profile: after some rescaling, the bubble approaches to a solution of the Liouville equation

\begin{equation}
\Delta w + e^w = 0 \quad \text{in } \mathbb{R}^2, \quad \int_{\mathbb{R}^2} e^w < +\infty. \tag{1.2}
\end{equation}

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On the other hand, it is also possible to construct bubbling solutions with multiple concentrating points (see Baraket and Pacard [1], del Pino, Kowalczyk and Musso [13], Esposito, Grossi and Pistoia [14]). Degree formula has been obtained in Chen and Lin [6, 7]. Similar results can also be obtained when there are Dirac sources at the right hand side of (1.1) (see also Bartolucci, Chen, Lin and Tarantello [2]).

Let us now turn to systems of Liouville type equations. In particular, we concentrate on the so-called SU(3) Toda system

\[
\begin{align*}
\Delta u_1 + 2 \lambda e^{u_1} - \lambda e^{u_2} &= 0 \text{ in } \Omega, \\
\Delta u_2 + 2 \lambda e^{u_2} - \lambda e^{u_1} &= 0 \text{ in } \Omega, \\
 u_1 = u_2 &= 0 \text{ on } \partial \Omega.
\end{align*}
\]

(1.3)

Systems of the above type (1.3) as well as its counterpart on a Riemannian surface \( M \)

\[
\begin{align*}
\Delta u_1 + 2 \rho_1 \left( \frac{h_1 e^{u_1}}{\int_{B_{r_0}} h_1 e^{u_1}} - \frac{1}{|M|} \right) - \rho_2 \left( \frac{h_2 e^{u_2}}{\int_{B_{r_0}} h_2 e^{u_2}} - \frac{1}{|M|} \right) &= 0, \\
\Delta u_2 + 2 \rho_2 \left( \frac{h_2 e^{u_2}}{\int_{B_{r_0}} h_2 e^{u_2}} - \frac{1}{|M|} \right) - \rho_1 \left( \frac{h_1 e^{u_1}}{\int_{B_{r_0}} h_1 e^{u_1}} - \frac{1}{|M|} \right) &= 0,
\end{align*}
\]

(1.4)

arise from many different research areas in geometry and physics. In physics, it is related to the relativistic version of non-abelian Chern-Simons models (see Dunne [11], Nolasco and Tarantello [36], Yang [40], Yang [41] and references therein). In geometry, the SU(3) Toda system is closely related to holomorphic curves (or harmonic sequence) of \( M \) into \( \mathbb{C}P^2 \) (see Bolton, Jensen, Rigoli and Woodward [4], Chern and Wolfson [9], Griffiths and Harris [17] and Guest [18]). When \( M = S^2 \), it was proved that the solution space of the SU(3) Toda system is identical to the space of holomorphic curves of \( S^2 \) into \( \mathbb{C}P^3 \). We refer to Lin, Wei and Ye [26] and the references therein.

For equation (1.3) or (1.4), the first main issue is to determine the set of critical masses, i.e., the limits of local masses \( (\lambda_k \int_{B_r(x_k)} e^{u_{1,k}}, \lambda_k \int_{B_r(x)} e^{u_{2,k}}) \) when \( u_{1,k}(x_k) = \max_{B_{r_0}(x_k)} \max(u_{1,k}(x), u_{2,k}(x)) \to +\infty \) and \( r_0 > 0 \) is small radius.

In [19] (see Lin, Wei and Zhang [27] for another proof), Jost-Lin-Wang proved the following

**Theorem 1.1.** Let \( p_j \) be a bubbling point, i.e., \( \max_{B_{r_0}(p_j)} \max(u_{1,k}(x), u_{2,k}(x)) \to +\infty \) for some \( r_0 > 0 \). Define the local mass at \( p_j \) as

\[
\sigma_i(p_j) = \lim_{r \to 0} \lim_{k \to \infty} \lambda_k \int_{B_r(p_j)} e^{u_{i,k}}
\]

Then there are only five possibility for \( (\sigma_1, \sigma_2) \), i.e., \( (\sigma_1, \sigma_2) \) could be one of \((4\pi, 0), (0, 4\pi), (8\pi, 4\pi), (4\pi, 8\pi) \) and \((8\pi, 8\pi) \).

Unlike single equations, according to Theorem 1.1, there are five possible blow-up scenarios. A natural question is whether or not all these blow-up scenarios are possible. Note that if we take \( u = v \), this reduces to the single Liouville equation. By the construction in [13] or in [14], \((8\pi, 8\pi) \) is possible for any domain.
The last blow-up scenario is called fully blow-up case. The limiting equation becomes the $SU(3)$ Toda system in $\mathbb{R}^2$

$$\begin{cases} 
\Delta w_1 + 2e^{w_1} - e^{w_2} = 0 \text{ in } \mathbb{R}^2, \int_{\mathbb{R}^2} e^{w_1} < +\infty, \\
\Delta w_2 + 2e^{w_2} - e^{w_1} = 0 \text{ in } \mathbb{R}^2, \int_{\mathbb{R}^2} e^{w_2} < +\infty
\end{cases} \quad (1.6)$$

whose solutions are completely characterized in Jost and Wang [20] and Lin, Wei and Ye [26]. It is known that the masses are given by

$$\int_{\mathbb{R}^2} e^{w_1} = \int_{\mathbb{R}^2} e^{w_2} = 8\pi.$$ 

The purpose of this paper is to show that the intermediate blow-up scenario does indeed occur. Namely for $SU(3)$ Toda system (1.3) in a symmetric domain (see definition below), we shall prove the existence of blowing-up solutions with local masses $(8\pi, 4\pi)$ and $(4\pi, 8\pi)$. Note that there is no uniform limiting profile as in (1.6). Instead, both $u_1$ and $u_2$ have bubbles at the same place but with different blowing up rates and different limiting profiles (see remarks below).

In fact, more generally, we consider the $SU(n+1)$ Toda system

$$\begin{cases} 
\Delta u_1 + 2\lambda e^{u_1} - \lambda e^{u_2} - \cdots - \lambda e^{u_k} = 0 \text{ in } \Omega, \\
\Delta u_2 - \lambda e^{u_1} + 2\lambda e^{u_2} - \cdots - \lambda e^{u_k} = 0 \text{ in } \Omega, \\
\vdots \quad \vdots \\
\Delta u_k - \lambda e^{u_1} - \lambda e^{u_2} - \cdots + 2\lambda e^{u_k} = 0 \text{ in } \Omega, \\
u_1 = u_2 = \cdots = u_k = 0 \text{ on } \partial \Omega,
\end{cases} \quad (1.7)$$

where $\Omega$ is a smooth bounded domain in $\mathbb{R}^2$ and $\lambda$ is a small positive parameter.

We will assume that $\Omega$ is $k$-symmetric, i.e.

$$x \in \Omega \quad \text{if and only if} \quad \mathcal{R}_k x \in \Omega, \quad \text{where} \quad \mathcal{R}_k := \begin{pmatrix} \cos \frac{\pi}{k} & \sin \frac{\pi}{k} \\ -\sin \frac{\pi}{k} & \cos \frac{\pi}{k} \end{pmatrix}. \quad (1.8)$$

The following is the main result of this paper.

**Theorem 1.2.** Assume that $\Omega$ is a $k$-symmetric domain (see (1.8)). If $\lambda$ is small enough problem (1.7) has a solution $(u_1^\lambda, \ldots, u_k^\lambda)$ such that $u_i^\lambda(x) = u_i^\lambda(\mathcal{R}_k x)$ for any $x \in \Omega$. Moreover, it satisfies

$$\lim_{\lambda \to 0} \lambda \int_{\Omega} e^{u_i^\lambda(x)} dx = 2^{i+1}\pi, \quad i = 1, \ldots, k. \quad (1.9)$$

**Remark 1.1.** The symmetry condition (1.8) is a technical condition. In the case of a general domain $\Omega$ with no symmetry, for $SU(3)$ Toda system with blow-up mass $(8\pi, 4\pi)$, $(4\pi, 8\pi)$, some necessary conditions are needed. For example, in the fully blowing-up case, there are six necessary conditions (see Lin, Wei and Zhao [24, 25]). For our problem, in the case of a general domain with no symmetry, we expect that there should be at least four necessary conditions.
Remark 1.2. As remarked earlier, there are no fully coupled limiting profile. For each $i = 1, \ldots, k$, after some scaling, $u_i$ has the following limiting profile

$$- \Delta w = |x|^\alpha_i e^w, \text{ in } \mathbb{R}^2, \int_{\mathbb{R}^2} |x|^\alpha_i e^w < \infty$$

where $\alpha_i = 2^i$. Equation (1.10) plays an important role in our construction. It is known that all solutions to (1.10) have been classified by Prajapat-Tarantello [38]. In fact solutions to (1.10) are also nondegenerate—a key property that we shall use later (see del Pino, Esposito and Musso [12] and Lin, Wei and Ye [26]).

Remark 1.3. The construction we perform here is inspired by a recent result obtained by Grossi and Pistoia [16], where they consider the sinh-Poisson equation

$$- \Delta u = \lambda \sinh u \text{ in } \Omega, \quad v = 0 \text{ on } \partial \Omega,$$

$\Omega$ being a smooth bounded domain in $\mathbb{R}^2$ and $\lambda$ being a small positive parameter. For any integer $k$, Grossi and Pistoia [16] construct a family of solutions to (1.11) which blows-up at the origin as $\lambda \to 0$ with positive and negative masses $4\pi k(k - 1)$ and $4\pi k(k + 1)$, respectively, provided $0 \in \Omega$ and $\Omega$ is symmetric with respect to the origin. In particular, their result gives a complete answer to an open problem formulated by Jost, Wang, Ye and Zhou in [21] similar to the one claimed in Theorem 1.1.

Remark 1.4. In the case of $SU(3)$ Toda system, according to Lin, Wei and Zhang [27], there are two possible scenarios for the bubbling behavior $(8\pi, 4\pi)$. Theorem 1.2 exhibits the first type. The second type is such that both $u_1$ and $u_2$ have the limiting profile (1.1). $u_1$ is the sum of two bubbles and $u_2$ has only one bubble. An open question is if the second type bubbling exists.

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2. The Ansatz

Let $\alpha \geq 2$. Let us introduce the functions

$$w_\delta^\alpha(x) := \ln 2\alpha^2 \frac{\delta^\alpha}{(\delta^\alpha + |x|^\alpha)^2} \quad x \in \mathbb{R}^2, \quad \delta > 0$$

which solve the singular Liouville problem

$$-\Delta w = |x|^{\alpha-2} e^w \quad \text{in} \quad \mathbb{R}^2, \quad \int_{\mathbb{R}^2} |x|^{\alpha-2} e^w(x) \, dx < +\infty. \quad (2.2)$$

Functions $w_\delta^\alpha$ with suitable choices of $(\alpha, \delta)$ constitute the main terms in the bubbling profiles of $u_i$.

Let us introduce the projection $Pw$ of a function $w$ into $H^1_0(\Omega)$, i.e.

$$\Delta Pw = \Delta w \quad \text{in} \quad \Omega, \quad Pw = 0 \quad \text{on} \partial\Omega. \quad (2.3)$$

We look for a solution to (1.7) as

$$u_\lambda := (u_1^\lambda, \ldots, u_k^\lambda) = W^\lambda + \varphi^\lambda, \quad (2.4)$$

with

$$W^i(x) := Pw_i(x) - \frac{1}{2} \sum_{j=1 \atop j \neq i}^k Pw_i(x), \quad w_i(x) := w_{\delta_i}^\alpha(x) \quad (2.5)$$

where

$$\alpha_i = 2^i \quad (2.6)$$

and the concentration parameters satisfy

$$\delta_i := d_i \lambda^{\frac{k-i}{2}} = d_i \lambda^{2k-2i} \quad \text{for some} \ d_i > 0. \quad (2.7)$$

Let us point out that from (2.7) the following relations hold

$$\frac{\delta_i}{\delta_{i+1}} = \frac{d_i}{d_{i+1}} \lambda^{\frac{2k-2i}{k}} \quad \text{for} \ i = 1, \ldots, k - 1. \quad (2.8)$$

The rest term $\varphi \in H_k$ where (see (1.8))

$$H_k := H^k_e \quad \text{with} \ H_e := \left\{ \phi \in H^k_0(\Omega) : \phi(x) = \phi(\mathcal{R}_k x) \text{ for any} \ x \in \Omega \right\}. \quad (2.9)$$

The choice of $\delta_i$’s and $\alpha_i$’s is motivated by the need for the interaction among bubbles to be small. Indeed, an important feature is that each bubble interacts with the other one and in general the interaction is not negligible! The interaction will be measured in Lemma 3.1 using the function $\Theta := (\Theta_1, \ldots, \Theta_k)$ defined as

$$\Theta_j(y) := \left( Pw_j - w_j - \frac{1}{2} \sum_{i \neq j} Pw_i \right) (\delta_j y) - (\alpha_j - 2) \ln |\delta_j y| + \ln(2\lambda), \ j = 1, \ldots, k. \quad (2.10)$$
The choice of parameters $\alpha_j$ and $\delta_j$ made in (2.6) and (2.7) ensures that $\Theta_j$ is small. In order to estimate $\Theta_j$ we need to introduce the sets

$$A_i := \left\{ x \in \Omega : \sqrt{\delta_i \delta_{i-1}} \leq |x| \leq \sqrt{\delta_i \delta_{i+1}} \right\}, \quad i = 1, \ldots, k,$$

(2.11)

where we set $\delta_0 := 0$ and $\delta_{k+1} := +\infty$.

We point out that if $j, \ell = 1, \ldots, k$

$$A_j \delta^\ell = \left\{ y \in \Omega : \sqrt{\delta_j \delta_{\ell}} \leq |x| \leq \sqrt{\delta_j \delta_{\ell} + 1} \right\},$$

and so roughly speaking $A_j / \delta^\ell$ shrinks to the origin if $\ell > j$, $A_j$ invades the whole space $\mathbb{R}^2$ and $A_j / \delta^\ell$ runs off to infinity if $\ell < j$.

More precisely, in order to have $\Theta_j$ small in Lemma 2.2 we will need to choose $\delta_j$'s and $\alpha_j$'s so that

$$- (\alpha_j - 2) + \sum_{i=1}^{k} \alpha_i = 0$$

(2.12)

and

$$- \alpha_j \ln \delta_j + \sum_{i=1}^{k} \alpha_i \ln \delta_i - \ln(2\alpha^2_j) + h_j(0) - \frac{1}{2} \sum_{i=1}^{k} h_i(0) + \ln 2\lambda = 0,$$

(2.13)

where we agree that if $j = 1$ or $j = k$ the sum over the indices $i < j$ or $i > j$ is zero, respectively. Here $h_i(x) := 4\pi \alpha_i H(x, 0)$. Moreover,

$$G(x, y) = \frac{1}{2\pi} \ln \frac{1}{|x - y|} + H(x, y), \quad x, y \in \Omega$$

(2.14)

is the Green's function of the Dirichlet Laplacian in $\Omega$ and $H(x, y)$ is its regular part.

By (2.12) we immediately deduce

$$\alpha_1 = 2 \quad \text{and} \quad \alpha_{j+1} = 2\alpha_j \quad \text{if} \quad j = 1, \ldots, k - 1$$

(2.15)

and therefore (2.6). Moreover, by (2.13) we immediately deduce that

$$\delta_k^{\alpha_k} = e^{\frac{h_k(0) - \frac{1}{2} \sum_{i=1}^{k} h_i(0)}{\alpha_k^2}} \lambda$$

(2.16)

and

$$\delta_j^{\alpha_j} = e^{\frac{h_j(0) - \frac{1}{2} \sum_{i=1}^{j} h_i(0)}{\alpha_j^2}} \delta_j^{\alpha_{j+1}} \ldots \delta_k^{\alpha_k} \lambda \quad \text{for} \quad j = 1, \ldots, k - 1,$$

(2.17)

which implies (2.7).

By the maximum principle we easily deduce that
Lemma 2.1.

\[ Pw_i(x) = w_i(x) - \ln (2\alpha_i^2 \delta_i^2) + h_i(x) + O(\delta_i^2) \]

and for any $i, j = 1, \ldots, k$

\begin{align*}
Pw_i(\delta_j y) &= \begin{cases}
-2\alpha_i \ln (\delta_j |y|) + h_i(0) \\
\quad + O \left( \frac{1}{|y|^{\alpha_i}} \left( \frac{\delta_i}{\delta_j} \right)^{\alpha_i} \right) + O(\delta_j |y|) + O(\delta_i^{\alpha_i}) \quad &\text{if } i < j,
\end{cases} \\
\begin{cases}
-2\alpha_i \ln \delta_i - 2\ln (1 + |y|^{\alpha_i}) + h_i(0) \\
\quad + O(\delta_i |y|) + O(\delta_i^{\alpha_i}) \quad &\text{if } i = j,
\end{cases} \\
\begin{cases}
-2\alpha_i \ln \delta_i + h_i(0) \\
\quad + O (|y|^{\alpha_i} \left( \frac{\delta_i}{\delta_j} \right)^{\alpha_i}) + O(\delta_j |y|) + O(\delta_i^{\alpha_i}) \quad &\text{if } i > j.
\end{cases}
\end{align*}

Here $h_i(x) := 4\pi \alpha_i H(x, 0)$.

Now, we are in position to prove the following crucial estimates.

Lemma 2.2. Assume (2.6) and (2.7). If $j = 1, \ldots, k$ we have

\[ |\Theta_j(y)| = O \left( \delta_j |y| + \lambda \frac{3}{2\pi} \right) \quad \text{for any } y \in \frac{A_j}{\delta_j} \]

and in particular

\[ \sup_{y \in \frac{A_j}{\delta_j}} |\Theta_j(y)| = O(1). \]

Proof. By Lemma 2.1 (also using the mean value theorem $h_j (\delta_j |y|) = h_j(0) + O(\delta_j |y|)$), by (2.12) and by (2.13) we deduce

\[ \Theta_j(y) = \left[ -\alpha_j \ln \delta_j - \ln (2\alpha_j^2) + h_j(0) + O(\delta_j |y|) + O \left( \delta_j^{\alpha_j} \right) \right] - (\alpha_j - 2) \ln |\delta_j y| \\
\begin{aligned}
-\frac{1}{2} \sum_{i < j} &\left[ -2\alpha_i \ln (\delta_j |y|) + h_i(0) + O \left( \frac{1}{|y|^{\alpha_i}} \left( \frac{\delta_i}{\delta_j} \right)^{\alpha_i} \right) + O(\delta_j |y|) + O(\delta_i^{\alpha_i}) \right] \\
-\frac{1}{2} \sum_{i > j} &\left[ -2\alpha_i \ln \delta_i + h_i(0) + O (|y|^{\alpha_i} \left( \frac{\delta_i}{\delta_j} \right)^{\alpha_i}) + O(\delta_j |y|) + O(\delta_i^{\alpha_i}) \right] \\
&+ \ln 2\lambda
\end{aligned} \]
\[
\begin{align*}
&= \left[ -\alpha_j \ln \delta_j + \sum_{i>j} \alpha_i \ln \delta_i - \ln(2\alpha_j^2) + h_j(0) - \frac{1}{2} \sum_{i=1 \atop i \neq j}^k h_i(0) + \ln 2\lambda \right] \\
&= 0 \text{ because of } (2.13) \\
&+ \left[ -(\alpha_j - 2) + \sum_{i<j} \alpha_i \right] \ln(\delta_j |y|) \\
&= 0 \text{ because of } (2.12)
\end{align*}
\]

\[
= O(\delta_j |y|) + \sum_{i=1}^k O(\delta_{i}) + \sum_{i<j} O(\frac{1}{|y|^{\alpha_i}} (\frac{\delta_i}{\delta_j})^{\alpha_i}) + \sum_{i>j} O(|y|^{\alpha_i} (\frac{\delta_j}{\delta_i})^{\alpha_i})
\]

By (2.17) we deduce that \( O(\delta_{i}^{\alpha_i}) = O(\lambda) \) because \( 1 \leq i \leq k \).

Moreover, if \( y \in A_j \) then \( \sqrt{\frac{\delta_{j-1}}{\delta_j}} \leq |y| \leq \sqrt{\frac{\delta_{j+1}}{\delta_j}} \) and so if \( j = 2, \ldots, k \) and \( i < j \) we have

\[
O\left( \frac{1}{|y|^{\alpha_i}} (\frac{\delta_i}{\delta_j})^{\alpha_i} \right) = O\left( \left( \frac{\delta_{j-1}}{\delta_j} \right)^{\frac{\alpha_i}{2}} \right) = O\left( \left( \frac{\delta_j}{\delta_{j-1}} \right)^{\frac{\alpha_i}{2}} \right) = O\left( \lambda^{\frac{3}{2}} \right),
\]

and if \( j = 1, \ldots, k-1 \) and \( i > j \) we have

\[
O\left( |y|^{\alpha_i} (\frac{\delta_j}{\delta_i})^{\alpha_i} \right) = O\left( \left( \frac{\delta_{j+1}}{\delta_j} \right)^{\frac{\alpha_i}{2}} \right) = O\left( \left( \frac{\delta_j}{\delta_{j+1}} \right)^{\frac{\alpha_i}{2}} \right) = O\left( \lambda^{\frac{3}{8}} \right).
\]

We used (2.8) and (2.6). Collecting all the previous estimates, we get (2.20).

Estimate (2.21) follows immediately by (2.20), because if \( y \in A_j \) then \( \delta_j |y| = O(1) \). □

In the following, we will denote by

\[
\|u\|_p := \left( \int_{\Omega} |u(x)|^p dx \right)^{\frac{1}{p}} \quad \text{and} \quad \|u\| := \left( \int_{\Omega} |\nabla u(x)|^2 dx \right)^{\frac{1}{2}}
\]

the usual norms in the Banach spaces \( L^p(\Omega) \) and \( H_0^1(\Omega) \), respectively. We also denote by \( u := (u_1, \ldots, u_k) \in (H_0^1(\Omega))^k \) and we set

\[
\|u\|_p = \sum_{i=1}^k \|u_i\|_p \quad \text{and} \quad \|u\| = \sum_{i=1}^k \|u_i\|.
\]
3. Estimate of the error term

In this section we will estimate the following error term

\[ R_\lambda(x) := \left( R^1_\lambda(x), \ldots, R^k_\lambda(x) \right), \quad x \in \Omega, \] where

\[ R^j_\lambda(x) := -\Delta W^j_\lambda(x) - 2\lambda e^{W^j_\lambda(x)} + \lambda \sum_{i=1 \atop i \neq j}^k e^{W^i_\lambda(x)}, \quad j = 1, \ldots, k. \] (3.1)

**Lemma 3.1.** Let \( R_\lambda \) as in (3.1). There exists \( p_0 > 1 \) and \( \lambda_0 > 0 \) such that for any \( p \in (1, p_0) \) and \( \lambda \in (0, \lambda_0) \) we have

\[ \| R_\lambda \|_p = O \left( \lambda^{\frac{1}{2p} \frac{2 - p}{p}} \right). \]

**Proof.** We will show that if \( p \) is close enough to 1

\[ \| R^i_\lambda \|_p = O \left( \lambda^{\frac{1}{2p} \frac{2 - p}{p}} \right), \quad i = 1, \ldots, k. \] (3.2)

The claim will follow. By (2.5) we have

\[
R^j_\lambda = -\Delta W^j_\lambda - 2\lambda e^{W^j_\lambda} + \lambda \sum_{i=1 \atop i \neq j}^k e^{W^i_\lambda}
\]

\[
= -\Delta \left( P_{w_i} - \frac{1}{2} \sum_{j=1 \atop j \neq i}^k P_{w_j} \right) - 2\lambda e^{P_{w_i} - \frac{1}{2} \sum_{j=1 \atop j \neq i}^k P_{w_j} + \lambda \sum_{j=1 \atop j \neq i}^k e^{P_{w_j} - \frac{1}{2} \sum_{\ell=1 \atop \ell \neq j}^k P_{w_\ell}}}
\]

\[
= |x|^{\alpha_i - 2} e^{w_i(x)} - \frac{1}{2} \sum_{j=1 \atop j \neq i}^k |x|^{\alpha_j - 2} e^{w_j(x)} - 2\lambda e^{P_{w_i} - \frac{1}{2} \sum_{j=1 \atop j \neq i}^k P_{w_j} + \lambda \sum_{j=1 \atop j \neq i}^k e^{P_{w_j} - \frac{1}{2} \sum_{\ell=1 \atop \ell \neq j}^k P_{w_\ell}}}
\] (3.3)

Therefore, by (2.10) we get

\[
\int_\Omega |R_\lambda(x)|^p \, dx = O \left( \sum_{j=1}^k \int_\Omega |x|^{\alpha_j - 2} e^{w_j(x)} - 2\lambda e^{P_{w_j} - \frac{1}{2} \sum_{\ell=1 \atop \ell \neq j}^k P_{w_\ell}} \right)^p \, dx
\]

\[
= O \left( \sum_{j=1}^k \int_{A_j} |x|^{\alpha_j - 2} e^{w_j(x)} - 2\lambda e^{P_{w_j} - \frac{1}{2} \sum_{\ell=1 \atop \ell \neq j}^k P_{w_\ell}} \right)^p \, dx
\]

\[
+ O \left( \sum_{j=1}^k \sum_{r=1 \atop r \neq j}^k \int_{A_r} |x|^{\alpha_j - 2} e^{w_j(x)} \right)^p \, dx + O \left( \sum_{j=1}^k \sum_{r=1 \atop r \neq j}^k \int_{A_r} \lambda e^{P_{w_j}(x) - \frac{1}{2} \sum_{\ell=1 \atop \ell \neq j}^k P_{w_\ell}(x)} \right)^p \, dx
\] (3.4)
Let us estimate the first term in (3.4), which gives the rate of \( \| R_\lambda^i \|_p \). For any \( j = 1, \ldots, k \) we have

\[
\int_{A_j} \left| x^{\alpha_j-2} e^{w_j(x)} \right|^p dx \quad (\text{we use } (2.10))
\]

\[
= \int_{A_j} \left| x^{\alpha_j-2} e^{w_j(x)} \left( 1 - e^{w_j(x) / \lambda} \right) \right|^p dx \quad (\text{we set } x = \delta_j y)
\]

\[
= \delta_j^{2-2p} \int_{A_j} \frac{|y|^{(\alpha_j-2)p}}{(1 + |y|^{\alpha_j})^2p} \left| 1 - e^{(x_j)(y)} \right|^p dy \quad (\text{we use that } e^t - 1 = e^{\eta t} \text{ for some } \eta \in (0, 1) \text{ and Lemma 2.2})
\]

\[
= O \left( \delta_j^{2-2p} \int_{A_j} \frac{|y|^{(\alpha_j-2)p}}{(1 + |y|^{\alpha_j})^2p} |\Theta_j(y)|^p dy \right) = O \left( \delta_j^{2-2p} \lambda \frac{\delta_j}{2p} \right) + O \left( \delta_j^{2-2p} \lambda \frac{\delta_j}{2p} \right) \quad (\text{we use that } \delta_1 \leq \delta_j \leq \delta_k)
\]

\[
= O \left( \lambda^{2-k(2-p)} + \frac{\lambda}{2p} \right) + O \left( \lambda^{2-k(2-p)} \right) = O \left( \lambda^{2-k(2-p)} \right) .
\]

Let us estimate the second term in (3.4). For any \( j = 1, \ldots, k \) and \( r \neq j \) we have

\[
\int_{A_r} \left| \frac{|x|^{\alpha_j-2}}{(\delta_j^2 + |x|^{\alpha_j})^2} \right|^p dx \quad (\text{we scale } x = \delta_j y)
\]

\[
= C \delta_j^{2-2p} \int_{|y| \leq \lambda^{(\alpha_j-1)p}} \frac{|y|^{(\alpha_j-2)p}}{(1 + |y|^{\alpha_j})^2p} dy
\]
Firstly, we consider the case $k = j = o$ (we use (2.7) and (2.8))

\[
\begin{align*}
O \left( \delta_j^{2-2p} \left( \frac{\sqrt{\delta_j \delta_{r+1}}}{\delta_j} \right)^{(a_j-2)p+2} \right) &= O \left( \delta_j^{2-2p} \left( \frac{\delta_j}{\delta_{r-1}} \right)^{(a_j-2)p+2} \right) \\
&= \left\{ \begin{array}{ll}
O \left( \delta_j^{2-2p} \left( \frac{\delta_j}{\delta_{r-1}} \right)^{(a_j+2)p+2} \right) & \text{if } r = 1, \ldots, k - 1 \text{ and } j > r, \\
O \left( \delta_j^{2-2p} \left( \frac{\delta_j}{\delta_{r+1}} \right)^{(a_j+2)p+2} \right) & \text{if } r = 2, \ldots, k \text{ and } j < r.
\end{array} \right.
\end{align*}
\]

(we use (2.7) and (2.8))

\[
\begin{align*}
O \left( \delta_j^{2-2p} \left( \frac{\delta_j}{\delta_{r+1}} \right)^{(a_j+2)p+2} \right) &= O \left( \frac{\lambda}{2^{k-1}(p-1)} \lambda^{\frac{3}{2}2^{k-2}j+2(2j-1-(p-1))} \right) \\
&= \left\{ \begin{array}{ll}
O \left( \frac{\lambda}{2^{k-1}(p-1)} \lambda^{\frac{3}{2}2^{j-1}+(p-1)} \right) & \text{if } r = 1, \ldots, k - 1 \text{ and } j > r, \\
O \left( \frac{\lambda}{2^{k-1}(p-1)} \lambda^{\frac{3}{2}2^{j-1}+(p-1)} \right) & \text{if } r = 2, \ldots, k \text{ and } j < r.
\end{array} \right.
\end{align*}
\]

(we compare with (3.5))

\[
= o \left( \frac{1}{2^p} (2-p) \right),
\]

for some provided $p$ is close enough to 1.

Let us estimate the third term in (3.1). For any $j = 1, \ldots, k$ and $r \neq j$,

\[
\begin{align*}
\int_{A_r} \left| \frac{P_{w_j}(x) + \frac{1}{k} \sum_{\ell=1}^{k} P_{w_{\ell}}(x)}{\lambda e} \right|^p dx & \quad \text{(we apply (2.18))} \\
&= O \left( \lambda^p \int_{A_r} \left| \frac{1}{(\delta_j^{\alpha_j} + |x|^{\alpha_j})^2 \prod_{\ell \neq j} (\delta_{\ell}^{\alpha_{\ell}} + |x|^{\alpha_{\ell}})^{p} \right| dx \right) \\
&= O \left( \lambda^p \int_{A_r} \left| \frac{1}{(\delta_j^{\alpha_j} + |x|^{\alpha_j})^2 \prod_{\ell \neq j} (\delta_{\ell}^{\alpha_{\ell}} + |x|^{\alpha_{\ell}})^{p} \right| dx \right)
\end{align*}
\]

(3.7)

Firstly, we consider the case $k = 2$. We have only to estimate

\[
\begin{align*}
\int_{A_1} \left| \frac{\delta_1^{\alpha_1} + |x|^{\alpha_1}}{(\delta_2^{\alpha_2} + |x|^{\alpha_2})^2} \right|^p dx & \quad \text{and} \quad \int_{A_2} \left| \frac{\delta_2^{\alpha_2} + |x|^{\alpha_2}}{(\delta_1^{\alpha_1} + |x|^{\alpha_1})^2} \right|^p dx
\end{align*}
\]

(3.8)
with $\alpha_1 = 2$, $\alpha_2 = 4$ and $\delta_1 \sim \lambda$, $\delta_2 \sim \lambda^{\frac{1}{2}}$. Therefore, we have

$$\int_{A_1} \frac{\delta_1^{\alpha_1} + |x|^{\alpha_1}}{(\delta_2^{\alpha_2} + |x|^{\alpha_2})^2} \ dx = \int_{\{x \in \Omega : |x| \leq \sqrt{\delta_1 \delta_2}\}} \frac{\delta_1^2 + |x|^2}{(\delta_2^{\alpha_2} + |x|^{\alpha_2})^2} \ dx$$

$$= O \left( \int_{\{|y| \leq \sqrt{\delta_2}\}} \frac{\delta_2^{2 \cdot 8p \delta_1^{4p}}}{(1 + |y|^4)^2} \ dy \right) + O \left( \int_{\{|y| \leq \sqrt{\delta_2}\}} \frac{\delta_2^{2 \cdot 6p \delta_1^{4p}}}{1 + |y|^4} \ dy \right)$$

$$= O \left( \delta_2^{1 - 8p \delta_1^{2p + 1}} \right) + O \left( \delta_2^{1 - 7p \delta_1^{2p + 1}} \right) = O \left( \lambda^{\frac{2}{3}} \right) + O \left( \lambda^{\frac{2}{3} - \frac{2p}{3}} \right)$$

and

$$\int_{A_2} \frac{\delta_1^{\alpha_2} + |x|^{\alpha_2}}{(\delta_1^{\alpha_1} + |x|^{\alpha_1})^2} \ dx = \int_{\{x \in \Omega : |x| \geq \sqrt{\delta_1 \delta_2}\}} \frac{\delta_1^4 + |x|^2}{(\delta_1^{\alpha_1} + |x|^{\alpha_1})^2} \ dx$$

$$= O \left( \int_{\{|y| \geq \sqrt{\delta_2}\}} \frac{\delta_2^{2 \cdot 4p \delta_1^{2p}}}{(1 + |y|^2)^2} \ dy \right) + O \left( \int_{\Omega} \ dy \right)$$

$$= O \left( \delta_2^{1 + 2p \delta_1^{1 - 2p}} \right) + O \left( 1 \right) = O \left( \lambda^{\frac{2}{3}} \right) + O \left( 1 \right)$$

By (3.9) and (3.10), we can compare (3.7) with (3.5) and we get

$$\int_{A_r} \left| Pw_r(x) - \frac{1}{2} \sum_{\ell \neq j} Pw_{\ell}(x) \right|^p \ dx = o \left( \lambda^{\frac{1}{3} (2-p)} \right)$$

provided $p$ is close enough to 1.

Now, let us consider the general case. We estimate (3.7) when $p = 1$. We have to estimate the following terms

$$\lambda \delta_1^{\alpha_1} \cdots \delta_{j-1}^{\alpha_{j-1}} \delta_{j+1}^{\alpha_{j+1}} \cdots \delta_{k}^{\alpha_{k}} \int_{A_r} \frac{1}{(\delta_j^{\alpha_j} + |x|^{\alpha_j})^2} \ dx = O(\lambda)$$

(3.12)

$$\lambda \int_{A_r} \frac{|x|^{\alpha_1 + \ldots + \alpha_{j-1} + \alpha_{j+1} + \ldots + \alpha_k}}{(\delta_j^{\alpha_j} + |x|^{\alpha_j})^2} \ dx = O \left( \lambda^{\frac{1}{3} (2k-1)} \right)$$

(3.13)

$$\lambda \delta_{\sigma_{h+1}}^{\alpha_{h+1}} \cdots \delta_{\sigma_{k-1}}^{\alpha_{k-1}} \int_{A_r} \frac{|x|^{\alpha_{h+1} + \ldots + \alpha_{k}}}{(\delta_j^{\alpha_j} + |x|^{\alpha_j})^2} \ dx = o(\lambda)$$

(3.14)

where $\{\sigma_1, \ldots, \sigma_{k-1}\}$ is a permutation of the indices $\{1, \ldots, j-1, j+1, \ldots, k\}$. 
Let us estimate (3.12).

\[ \delta_1^{\alpha_1} \cdots \delta_{j-1}^{\alpha_{j-1}} \delta_{j+1}^{\alpha_{j+1}} \cdots \delta_k^{\alpha_k} \int_{A_r} \frac{1}{(\delta_j^{\alpha_j} + |x|^{\alpha_j})^2} dx \]  

(we scale \( x = \delta_j y \))

\[ = \delta_1^{\alpha_1} \cdots \delta_{j-1}^{\alpha_{j-1}} \delta_{j+1}^{\alpha_{j+1}} \cdots \delta_k^{\alpha_k} \delta_j^{2\alpha_j} \int_{\{ \sqrt{y_{j-1}} \leq |x| \leq \sqrt{y_{j+1}} \}} \frac{1}{(1 + |y|^{\alpha_j})^2} dy \]

\[ = \begin{cases} 
O \left( \delta_1^{\alpha_1} \cdots \delta_{j-1}^{\alpha_{j-1}} \delta_j^{2-\alpha_j} \lambda \right) & \text{if } j < k \quad \text{(because of (2.17))} \\
O \left( \delta_1^{\alpha_1} \delta_2^{\alpha_2} \cdots \delta_{j-1}^{\alpha_{j-1}} \delta_j \cdots \delta_{k-1}^{\alpha_{k-1}} \delta_k^{2-\alpha_k} \right) & \text{if } j = k
\end{cases} \]

\[ = \begin{cases} 
O \left( \delta_1^{\alpha_1} \cdots \delta_{j-1}^{\alpha_{j-1}} \delta_j^{2} \lambda \right) & \text{if } j < k \\
O \left( \delta_1^{\alpha_1} \cdots \delta_{j-1}^{\alpha_{j-1}} \delta_{j+1}^{\alpha_{j+1}} \cdots \delta_{k-1}^{\alpha_{k-1}} \delta_k^{2} \right) & \text{if } j = k
\end{cases}
\]

\[ = O(1). \]

Therefore (3.12) follows.

Let us estimate (3.13). We immediately get

\[ \int_{A_r} \frac{|x|^\alpha_1 + \cdots + \alpha_j - 1 + \alpha_{j+1} + \cdots + \alpha_k}{(\delta_j^{\alpha_j} + |x|^{\alpha_j})^2} dx = O(1) \quad \text{if } j < k, \quad (3.15) \]

because the function is integrable at the origin, since

\[ \alpha_1 + \cdots + \alpha_k = \sum_{i=1}^{k} 2^i = 2(2^k - 1) \quad (3.16) \]

which implies

\[ \alpha_1 + \cdots + \alpha_j - 1 + \alpha_{j+1} + \cdots + \alpha_k + 2 - 2\alpha_j = 2^j(2^k+1-j-3) > 0. \]

If \( j = k \) we scale \( x = \delta_k y \) and we get

\[ \int_{A_r} \frac{|x|^\alpha_1 + \cdots + \alpha_{k-1} + \alpha_k + 2 - 2\alpha_k}{(\delta_j^{\alpha_j} + |x|^{\alpha_j})^2} dx \]

\[ = O \left( \delta_k^{\alpha_1 + \cdots + \alpha_{k-1} + 2 - 2\alpha_k} \int_{\{ \sqrt{y_{j-1}} \leq |x| \leq \sqrt{y_{j+1}} \}} \frac{|y|^\alpha_1 + \cdots + \alpha_{k-1}}{(1 + |y|^{\alpha_k})^2} dy \right) \]
It remains to consider the case $\sigma = 1$. By (3.15) and (3.17) we deduce (3.13)

\[
\begin{align*}
\delta_{\sigma h+1} \cdots \delta_{\sigma k-1} \int_{A_r} \frac{|x|^{\alpha_{\sigma 1} + \cdots + \alpha_{\sigma h}}}{(\delta_j + |x|^\alpha)^2} dx &= O(1) \\
\text{if } \sigma_i \geq j + 1 \text{ for some } i = 1, \ldots, h \text{ or } \alpha_{\sigma 1} + \cdots + \alpha_{\sigma h} + 2 - 2\alpha_j \geq 0.
\end{align*}
\]

Let us estimate (3.14). It is useful to point out that $2\alpha_j = \alpha_{j+1}$. Therefore, it is clear that

\[
\begin{align*}
\delta_{\sigma h+1} \cdots \delta_{\sigma k-1} \int_{A_r} \frac{|x|^{\alpha_{\sigma 1} + \cdots + \alpha_{\sigma h}}}{(\delta_j + |x|^\alpha)^2} dx &= O(1) \\
\text{if } \sigma_i \geq j + 1 \text{ for some } i = 1, \ldots, h \text{ or } \alpha_{\sigma 1} + \cdots + \alpha_{\sigma h} + 2 - 2\alpha_j \geq 0.
\end{align*}
\]

It remains to consider the case $\sigma_i \leq j - 1$ for any $i = 1, \ldots, h$ and $\alpha_{\sigma 1} + \cdots + \alpha_{\sigma h} + 2 - 2\alpha_j < 0$.

In particular, it means that the set of indices $\{\sigma_{h+1}, \ldots, \sigma_{k-1}\}$ has to contain a permutation of the indices $\{j + 1, \ldots, k\}$. Then, we can write (3.14) as

\[
\begin{align*}
\delta_{\sigma h+1} \cdots \delta_{\sigma k-1} \int_{A_r} \frac{|x|^{\alpha_{\sigma 1} + \cdots + \alpha_{\sigma h}}}{(\delta_j + |x|^\alpha)^2} dx &= O(1) \\
\text{(we scale } x = \delta_j y) \\
\delta_{\sigma h+1} \cdots \delta_{\sigma j-1} \int_{\{\frac{\sqrt{\nu_{\sigma 1}}}{\delta_j} \leq |y| \leq \frac{\sqrt{\nu_{\sigma 1}}}{\delta_j}\}} \frac{|y|^{\alpha_{\sigma 1} + \cdots + \alpha_{\sigma h}}}{(1 + |y|^\alpha)^2} dy &= \left(\frac{\nu_{\sigma 1}}{\delta_j} \right)^{\alpha_{\sigma 1} + \cdots + \alpha_{\sigma j-1}} \left(\frac{\nu_{\sigma 1}}{\delta_j} \right)^{\alpha_{\sigma 1} + \cdots + \alpha_{\sigma h}} \\
\text{(because } \delta_{\sigma i} \leq \delta_j) \\
\text{(because } \alpha_{\sigma 1} + \cdots + \alpha_{\sigma j-1} = \alpha_1 + \cdots + \alpha_{j-1} = 2(2^{j-1} - 1) = \alpha_j - 2) \\
\end{align*}
\]
NEW BLOW-UP PHENOMENA FOR $SU(N+1)$ TODA SYSTEM

$$= \left\{ \begin{array}{ll}
O \left( \frac{\alpha_1 \ldots \alpha_N}{\delta_j} \right) & \text{if } r < j \\
O \left( \frac{\alpha_1 \ldots \alpha_N}{\delta_{j+1}} \right) & \text{if } r > j
\end{array} \right.$$

By (3.18) and (3.19) we deduce (3.14).

It is clear that if $c_p$ is close enough to 1, by (3.7), (3.12), (3.13) and (3.14) we can compare (3.7) with (3.5) and we get

$$\int_{A_r} \left| \frac{Pw_j(x) - \frac{1}{2} \sum_{\ell=1}^{k} Pw_\ell(x)}{\lambda e} \right|^p dx = o \left( \frac{1}{\lambda^{2(2-p)}} \right) \text{ if } r \neq j. \quad (3.20)$$

Finally, (3.2) follows by (3.4), (3.5), (3.6) and (3.20). That concludes the proof.

4. The linear theory

Let us consider the linear operator

$$L_\lambda(\phi) := \left( L_1^\lambda(\phi), \ldots, L_k^\lambda(\phi) \right), \text{ where }$$

$$L_i^\lambda(\phi) := -\Delta \phi^i - |x|^{\alpha_i - 2} e^{\nu_i(x)} \phi^i + \frac{1}{2} \sum_{j=1}^{k} |x|^{\alpha_j - 2} e^{\nu_j(x)} \phi^j, \quad j = 1, \ldots, k. \quad (4.1)$$

Let us study the invertibility of the linearized operator $L_\lambda$.

**Proposition 4.1.** For any $p > 1$ there exists $\lambda_0 > 0$ and $c > 0$ such that for any $\lambda \in (0, \lambda_0)$ and for any $\psi \in (L^p(\Omega))^k$ there exists a unique $\phi \in (W^{2,2}(\Omega))^k \cap H_k$ solution of

$$L_\lambda(\phi) = \psi \text{ in } \Omega, \quad \phi = 0 \text{ on } \partial \Omega,$$

which satisfies

$$\|\phi\| \leq c |\ln \lambda| \|\psi\|_p.$$  

**Proof.** We argue by contradiction. Assume there exist $p > 1$, sequences $\lambda_n \to 0$, $\psi_n := (\psi_{n,1}^1, \ldots, \psi_{n,k}^k) \in (L^\infty(\Omega))^k$ and $\phi_n := (\phi_{n,1}^1, \ldots, \phi_{n,k}^k) \in (W^{2,2}(\Omega))^k \cap H_k$ such that for any $i = 1, \ldots, k$

$$-\Delta \phi_{n,i}^i - |x|^{\alpha_i - 2} e^{\nu_i(x)} \phi_{n,i}^i + \frac{1}{2} \sum_{j=1}^{k} |x|^{\alpha_j - 2} e^{\nu_j(x)} \phi_{n,j}^j = \psi_{n,i}, \text{ in } \Omega, \quad \phi_{n,i}^i = 0 \text{ on } \partial \Omega. \quad (4.2)$$
with $\delta_{1n}, \ldots, \delta_{kn}$ defined as in (2.7) and
\[
\|\phi_n\| = \sum_{i=1}^{k} \|\phi_{ni}\| = 1 \quad \text{and} \quad |\ln \lambda_n| \|\psi_n\|_p = |\ln \lambda_n| \sum_{i=1}^{k} \|\psi_{ni}\|_p \to 0. \quad (4.3)
\]

For sake of simplicity, in the following we will omit the index $n$ in all the sequences and we write $\phi_i = \phi_{ni}^i$, $\psi_i = \psi_{ni}^i$. For any $i = 1, \ldots, k$ we define $\tilde{\phi}_i(y) := \phi_i(\delta_i y)$ with $y \in \Omega_i := \Omega_{\delta_i}$.

**Step 1:** we will show that
\[
\tilde{\phi}_i(y) \to \gamma_i \frac{1 - |y|^{\alpha_i}}{1 + |y|^{\alpha_i}} \quad \text{for some } \gamma_i \in \mathbb{R} \tag{4.4}
\]
weakly in $H_{\alpha_i}(\mathbb{R}^2)$ and strongly in $L_{\alpha_i}(\mathbb{R}^2)$ (see (6.4) and (6.4)).

First of all we claim that
\[
\int_{\Omega} |x|^{\alpha_i - 2} e^{w_i(x)} \phi_i^2(x) dx = O(1) \quad \text{for any } i = 1, \ldots, k. \quad (4.5)
\]
Indeed, we write (4.2) for two functions $\phi_i$ and $\phi_\ell$ with $i \neq \ell$
\[
- \Delta \phi_i - |x|^{\alpha_i - 2} e^{w_i(x)} \phi_i + \frac{1}{2} \sum_{j=1}^{k} |x|^{\alpha_j - 2} e^{w_j(x)} \phi_j = \psi_i, \quad \text{in } \Omega, \quad \phi_i = 0 \text{ on } \partial \Omega, \quad (4.6)
\]
\[
- \Delta \phi_\ell - |x|^{\alpha_\ell - 2} e^{w_\ell(x)} \phi_\ell + \frac{1}{2} \sum_{j=1}^{k} |x|^{\alpha_j - 2} e^{w_j(x)} \phi_j = \psi_\ell, \quad \text{in } \Omega, \quad \phi_\ell = 0 \text{ on } \partial \Omega, \quad (4.7)
\]
then we subtract the two equations
\[
- \Delta (\phi_i - \phi_\ell) - \frac{3}{2} \left( |x|^{\alpha_i - 2} e^{w_i(x)} \phi_i - |x|^{\alpha_\ell - 2} e^{w_\ell(x)} \phi_\ell \right) = \psi_i - \psi_\ell, \quad \text{in } \Omega, \quad \phi_i - \phi_\ell = 0 \text{ on } \partial \Omega,
\]
we multiply by $\phi_i$, we use (1.3) and we deduce
\[
\int_{\Omega} |x|^{\alpha_i - 2} e^{w_i(x)} \phi_i^2(x) dx = \int_{\Omega} |x|^{\alpha_\ell - 2} e^{w_\ell(x)} \phi_\ell(x) \phi_i(x) dx + O(1),
\]
which implies (by summing over the index $\ell$)
\[
(k - 1) \int_{\Omega} |x|^{\alpha_i - 2} e^{w_i(x)} \phi_i^2(x) dx = \sum_{\ell=1}^{k} \int_{\Omega} |x|^{\alpha_\ell - 2} e^{w_\ell(x)} \phi_\ell(x) \phi_i(x) dx + O(1). \quad (4.9)
\]
On the other hand, if we multiply the first equation (4.6) by \( \phi_i \) and we use (4.3), we get

\[
\int_{\Omega} |x|^{\alpha_i - 2} e^{w_i(x)} \phi_i^2(x) dx = \frac{1}{2} \sum_{j=1}^{k} \int_{\Omega} |x|^{\alpha_j - 2} e^{w_j(x)} \phi_j(x) \phi_i(x) dx + O(1) \tag{4.10}
\]

\[
= \frac{k - 1}{2} \int_{\Omega} |x|^{\alpha_i - 2} e^{w_i(x)} \phi_i^2(x) dx + O(1), \tag{4.11}
\]

where the last equality follows by (4.9). By (4.10) we immediately deduce (4.5) when \( k \neq 3 \). When \( k = 3 \) we have to argue in a different way. For any index \( i \), we write the equation (4.2) as

\[
- \Delta \phi_i - \frac{3}{2} |x|^{\alpha_i - 2} e^{w_i(x)} \phi_i + \frac{1}{2} \sum_{j=1}^{3} |x|^{\alpha_j - j} e^{w_j(x)} \phi_j = \psi_i, \quad \text{in } \Omega, \ \phi_i = 0 \text{ on } \partial \Omega, \tag{4.12}
\]

and we sum over the index \( i = 1, 2, 3 \), so we get

\[-\Delta (\phi_1 + \phi_2 + \phi_3) = \psi_1 + \psi_2 + \psi_3, \quad \text{in } \Omega, \ \phi_1 + \phi_2 + \phi_3 = 0 \text{ on } \partial \Omega.\]

Since \( \|\psi_1 + \psi_2 + \psi_3\|_p = o(1) \) (because of (4.3)), the standard regularity implies that \( \|\phi_1 + \phi_2 + \phi_3\|_\infty = o(1) \). Now, we multiply equation in (4.12) by \( \phi_i \) and we sum over the index \( i = 1, 2, 3 \), so we obtain (using (4.3))

\[
\frac{3}{2} \sum_{i=1}^{3} \int_{\Omega} |x|^{\alpha_i - 2} e^{w_i(x)} \phi_i^2(x) dx = 1 + \frac{1}{2} \sum_{j=1}^{3} \int_{\Omega} |x|^{\alpha_j - j} e^{w_j(x)} \phi_j(x)(\phi_1 + \phi_2 + \phi_3)(x) dx
\]

\[
\leq 1 + \frac{1}{2} \|\phi_1 + \phi_2 + \phi_3\|_\infty \sum_{j=1}^{3} \int_{\Omega} |x|^{\alpha_j - j} e^{w_j(x)} |\phi_j(x)| dx
\]

\[
\leq 1 + \frac{1}{2} \|\phi_1 + \phi_2 + \phi_3\|_\infty \sum_{j=1}^{3} \left( \int_{\Omega} |x|^{\alpha_j - j} e^{w_j(x)} |\phi_j(x)|^2 \right)^{1/2}, \quad dx
\]

which implies

\[
\sum_{i=1}^{3} \int_{\Omega} |x|^{\alpha_i - 2} e^{w_i(x)} \phi_i^2(x) dx = O(1),
\]

because \( \|\phi_1 + \phi_2 + \phi_3\|_\infty = o(1) \). That proves (4.5) when \( k = 3 \).

Now, by (4.5) we deduce that each \( \phi_i \) is bounded in the space \( H_{\alpha_i}(\mathbb{R}^2) \) defined in (6.4). Indeed, if we scale we get

\[
\int_{\Omega_j} |\nabla \tilde{\phi}_j(y)|^2 dy = \delta_j^2 \int_{\Omega_j} |\nabla \tilde{\phi}_j(\delta_j y)|^2 dy = \int_{\Omega} |\nabla \phi_j(x)|^2 dx = 1
\]
and

\[
\int_{\Omega} 2\alpha_j^2 \frac{|y|^{\alpha_j-2}}{(1+|y|^{\alpha_j})^2} \left( \tilde{\phi}_j(y) \right)^2 dy = \int_{\Omega} 2\alpha_j^2 \frac{\delta_{\alpha_j}^j |x|^{\alpha_j-2}}{(\delta_{\alpha_j}^j + |x|^{\alpha_j})^2} \tilde{\phi}_j^2(x) dx.
\]

Finally, by Proposition (6.1) we can assume that (up to a subsequence) \( \tilde{\phi}_j \rightharpoonup \tilde{\phi}_j^* \) weakly in \( H_{\alpha_j}(\mathbb{R}^2) \) and strongly in \( L_{\alpha_j}(\mathbb{R}^2) \).

Now, by (4.2) we deduce that each function \( \tilde{\phi}_j \) solves the problem

\[
- \Delta \tilde{\phi}_j = 2\alpha_j^2 \frac{|y|^{\alpha_j-2}}{(1+|y|^{\alpha_j})^2} \tilde{\phi}_j + \rho_j(y) \text{ in } \Omega^j, \quad \tilde{\phi}_j = 0 \text{ on } \partial \Omega_j,
\]

where

\[
\rho_j(y) := \frac{1}{2} \sum_{i=1}^{k} 2\alpha_i^2 \frac{\delta_i^{\alpha_i} \delta_j^{\alpha_j} |y|^{\alpha_i-2}}{(\delta_i^{\alpha_i} + \delta_j^{\alpha_j} |y|^{\alpha_i})^2} \phi_i(\delta_j y) + \delta_j^{2\alpha_j} \psi_j(\delta_j y).
\]

Now, let \( \varphi \in C_0^\infty(\mathbb{R}^2) \) be a given function and let \( \mathcal{K} \) its support. It is clear that if \( n \) is large enough

\[
\mathcal{K} \subset \frac{A_j}{\delta_j} = \left\{ y \in \Omega^j : \sqrt{\frac{\delta_{j-1}}{\delta_j}} \leq |y| \leq \sqrt{\frac{\delta_{j+1}}{\delta_j}} \right\},
\]

where \( A_j \) is the annulus defined in (2.11). We multiply equation (4.13) by \( \varphi \) and we get

\[
\int_{\mathcal{K}} \nabla \tilde{\phi}_j(y) \nabla \varphi(y) dy - \int_{\mathcal{K}} 2\alpha_j^2 \frac{|y|^{\alpha_j-2}}{(1+|y|^{\alpha_j})^2} \tilde{\phi}_j(y) \varphi(y) dy = \int_{\mathcal{K}} \rho_j(y) \varphi(y) dy.
\]

Therefore, passing to the limit we get

\[
\int_{\mathcal{K}} \nabla \tilde{\phi}_j^*(y) \nabla \varphi(y) dy - \int_{\mathcal{K}} 2\alpha_j^2 \frac{|y|^{\alpha_j-2}}{(1+|y|^{\alpha_j})^2} \tilde{\phi}_j^*(y) \varphi(y) dy = 0 \quad \forall \ \varphi \in C_{0}^\infty(\mathbb{R}^2),
\]

(4.14)
because

\[
\sum_{\substack{i=1 \\ i \neq j}}^{k} \int_{\mathcal{K}} 2\alpha_i^2 \frac{\delta_i \delta_j y |y|^{\alpha_i-2}}{(\delta_i + \delta_j y |y|^{\alpha_i})^2} \phi_i(\delta_j y) \varphi(y) dy
\]

\[
= O \left( \sum_{\substack{i=1 \\ i \neq j}}^{k} \int_{\mathcal{A}_j} 2\alpha_i^2 \frac{\delta_i \delta_j y |y|^{\alpha_i-2}}{(\delta_i + \delta_j y |y|^{\alpha_i})^2} |\phi_i(\delta_j y)| dy \right) \quad \text{(because } \mathcal{K} \subset \mathcal{A}_j) \]

\[
= O \left( \sum_{\substack{i=1 \\ i \neq j}}^{k} \int_{\mathcal{A}_j} 2\alpha_i^2 \frac{\delta_i |x|^{\alpha_i-2}}{(\delta_i + |x|^{\alpha_i})^2} |\phi_i(x)| dx \right) \quad \text{(we scale } x = \delta_j y) \]

\[
= O \left( \sum_{\substack{i=1 \\ i \neq j}}^{k} \left( \int_{\mathcal{A}_j} 2\alpha_i^2 \frac{\delta_i |x|^{\alpha_i-2}}{(\delta_i + |x|^{\alpha_i})^2} |x|^p dx \right)^{1/p} \|\phi_i\|_q \right) \quad \text{(we use Hölder’s estimate)}
\]

\[
= o(1) \quad \text{(we use estimate (3.6) and the fact that } |\phi_i|_q \leq 1)\]

and

\[
\int_{\mathcal{K}} \delta_j^2 \psi_j(\delta_j y) \varphi(y) dy = O \left( \int_{\Omega_j} \delta_j^2 |\psi_j(\delta_j y)| dy \right) = O \left( \int_{\Omega} |\psi_j(x)| dx \right) = O(\|\psi_j\|_p) = o(1).
\]

By (4.14) we deduce that \( \tilde{\phi}_j^* \) is a solution to the equation

\[-\Delta \tilde{\phi}_j^* = 2\alpha_j^2 \frac{|y|^{\alpha_j-2}}{(1+|y|^{\alpha_j})^2} \tilde{\phi}_j^* \text{ in } \mathbb{R}^2 \setminus \{0\}.
\]

Finally, since \( \int_{\mathbb{R}^2} |\nabla \phi_j^a(y)|^2 dy \leq 1 \) it is standard to see that \( \tilde{\phi}_j^* \) is a solution in the whole space \( \mathbb{R}^2 \). By Theorem 6.1 we get the claim.

**Step 2: we will show that \( \gamma_j = 0 \) for any \( j = 1, \ldots, k \).**

Here we are inspired by some ideas used by Gladiali-Grossi [15].

We set

\[
\sigma_i(\lambda) := \ln \lambda \int_{\Omega_i} 2\alpha_i^2 \frac{|y|^{\alpha_i-2}}{(1+|y|^{\alpha_i})^2} \tilde{\phi}_i(y) dy. \quad (4.15)
\]

We will show that

\[
\sigma_i := \lim_{\lambda \to 0} \sigma_i(\lambda) = 0 \text{ for any } i = 1, \ldots, k. \quad (4.16)
\]
We know that $\phi_i$ solves the problem (see (4.13))

$$\Delta \phi_i = 2\alpha_i^2 \frac{\delta_i^{\alpha_i} |x|^{\alpha_i-2}}{\left(\delta_i^{\alpha_i} + |x|^{\alpha_i}\right)^2} \phi_i - \frac{1}{2} \sum_{j=1}^k \frac{\alpha_j^{\alpha_j} |x|^{\alpha_j-2}}{\left(\delta_j^{\alpha_j} + |x|^{\alpha_j}\right)^2} \phi_j + \psi_i$$

in $\Omega$, $\phi_i = 0$ on $\partial \Omega$. (4.17)

Set $Z_i(x) := \frac{\delta_i^{\alpha_i} - |x|^{\alpha_i}}{\delta_i^{\alpha_i} + |x|^{\alpha_i}}$. We know that $Z_i$ solves (see Theorem 6.1)

$$\Delta Z_i = 2\alpha_i^2 \frac{\delta_i^{\alpha_i} |x|^{\alpha_i-2}}{\left(\delta_i^{\alpha_i} + |x|^{\alpha_i}\right)^2} Z_i \text{ in } \mathbb{R}^2.$$

Let $PZ_i$ be its projection onto $H^1_0(\Omega)$ (see (2.31)), i.e.

$$\Delta PZ_i = 2\alpha_i^2 \frac{\delta_i^{\alpha_i} |x|^{\alpha_i-2}}{\left(\delta_i^{\alpha_i} + |x|^{\alpha_i}\right)^2} Z_i \text{ in } \Omega, \ PZ_i = 0 \text{ on } \partial \Omega. \quad \text{(4.18)}$$

By maximum principle (see also Lemma 2.1) we deduce that

$$PZ_i(x) = Z_i(x) + O \left(\delta_i^{\alpha_i}\right) = \frac{2\delta_i^{\alpha_i}}{\delta_i^{\alpha_i} + |x|^{\alpha_i}} + O \left(\delta_i^{\alpha_i}\right) \quad \text{(4.19)}$$

from which we get

$$PZ_i(\delta_j y) = \begin{cases} 
0 \left(\frac{1}{|y|^{\alpha_i}} \left(\frac{\delta_i}{\delta_j}\right)^{\alpha_i}\right) + O \left(\delta_i^{\alpha_i}\right) & \text{if } i < j, \\
\frac{2}{1 + |y|^{\alpha_i}} + O \left(\delta_i^{\alpha_i}\right) & \text{if } i = j, \\
2 + O \left(|y|^{\alpha_i} \left(\frac{\delta_i}{\delta_j}\right)^{\alpha_i}\right) + O \left(\delta_i^{\alpha_i}\right) & \text{if } i > j.
\end{cases} \quad \text{(4.20)}$$

Now, we multiply (4.17) by $(\ln \lambda)PZ_i$ and (4.18) by $(\ln \lambda)\phi$. If we subtract the two equations obtained, we get

$$\ln \lambda \int_{\Omega} 2\alpha_i^2 \frac{\delta_i^{\alpha_i} |x|^{\alpha_i-2}}{\left(\delta_i^{\alpha_i} + |x|^{\alpha_i}\right)^2} \phi_i(x) PZ_i(x) dx - \frac{1}{2} \ln \lambda \sum_{j=1}^k \int_{\Omega} 2\alpha_j^2 \frac{\delta_j^{\alpha_j} |x|^{\alpha_j-2}}{\left(\delta_j^{\alpha_j} + |x|^{\alpha_j}\right)^2} \phi_j(x) PZ_i(x) dx$$

$$+ \ln \lambda \int_{\Omega} \psi_i(x) PZ_i(x) dx = \ln \lambda \int_{\Omega} 2\alpha_i^2 \frac{\delta_i^{\alpha_i} |x|^{\alpha_i-2}}{\left(\delta_i^{\alpha_i} + |x|^{\alpha_i}\right)^2} \phi_i(x) Z_i(x) dx$$
and so
\[
\ln \lambda \int_{\Omega} 2\alpha_i^2 \frac{\delta_j^{|x|^\alpha_i-2}}{(\delta^\alpha_i + |x|^\alpha_i)^2} \phi_i(x) (PZ_i(x) - Z_i(x)) \, dx \\
- \frac{1}{2} \ln \lambda \sum_{j=1, j \neq i}^k \int_{\Omega} 2\alpha_j^2 \frac{\delta_j^{|x|^\alpha_j-2}}{(\delta^\alpha_j + |x|^\alpha_j)^2} \phi_j(x) PZ_i(x) \, dx \\
+ \ln \lambda \int_{\Omega} \psi_i(x) PZ_i(x) \, dx = 0. \tag{4.21}
\]

We are going to pass to the limit in (4.21). The last term is
\[
\ln \lambda \int_{\Omega} \psi_i(x) PZ_i(x) \, dx = O(\ln \lambda \|\psi_i\|_p) = o(1), \tag{4.22}
\]
because of (4.3) and since by (4.19) we get \(\|PZ_i\|_\infty = O(1)\).

The first term is
\[
\ln \lambda \int_{\Omega} 2\alpha_i^2 \frac{\delta_i^{|y|\alpha_i-2}}{(\delta^\alpha_i + |y|\alpha_i)^2} \tilde{\phi}_i(y) (PZ_i(\delta_i y) - Z_i(\delta_i y)) \, dy \\
(\text{we use (4.15) and (4.4)}) \\
= \sigma_i(\lambda) + o(1). \tag{4.23}
\]

We estimate the second term. If \(j \neq i\) we get
\[
\ln \lambda \int_{\Omega} 2\alpha_j^2 \frac{\delta_j^{|y|\alpha_j-2}}{(\delta^\alpha_j + |y|\alpha_j)^2} \tilde{\phi}_j(y) PZ_i(\delta_i y) \, dy (\text{we scale } x = \delta_i y) \\
= \ln \lambda \int_{\Omega_j} 2\alpha_j^2 \frac{|y|\alpha_j-2}{(1 + |y|\alpha_j)^2} \tilde{\phi}_j(y) PZ_i(\delta_i y) \, dy (\text{we use (4.20)})
\]
\[
2 \ln \lambda \int_{\Omega_j} 2 \alpha_j^2 \frac{|y|^{\alpha_j - 2}}{(1 + |y|^{\alpha_j})^2} \tilde{\phi}_j(y) \, dy + \\
+ O \left( \ln \lambda \int_{\Omega_j} 2 \alpha_j^2 \frac{|y|^{\alpha_j - 2}}{(1 + |y|^{\alpha_j})^2} |\tilde{\phi}_j(y)| \left( |y|^{\alpha_i} \left( \frac{\delta_j}{\delta_i} \right)^{\alpha_i} + \delta_i^{\alpha_i} \right) \, dy \right) \text{ if } j < i \\
O \left( \ln \lambda \int_{\Omega_j} 2 \alpha_j^2 \frac{|y|^{\alpha_j - 2}}{(1 + |y|^{\alpha_j})^2} |\tilde{\phi}_j(y)| \left( \frac{1}{|y|^{\alpha_i}} \left( \frac{\delta_i}{\delta_j} \right)^{\alpha_i} + \delta_i^{\alpha_i} \right) \, dy \right) \text{ if } j > i.
\]

(we use (4.15), (4.25), (4.26) and (4.27))

\[
= \begin{cases} 
2 \sigma_j(\lambda) + o(1) & \text{if } j < i \\
o(1) & \text{if } j > i.
\end{cases} \tag{4.24}
\]

By (4.21), (4.22), (4.23) and (4.24) we get

\[
\sigma_1(\lambda) = o(1) \text{ and } \sigma_i(\lambda) - \sum_{j=1}^{i-1} \sigma_j(\lambda) = o(1) \text{ for any } i = 2, \ldots, k,
\]

which implies passing to the limit and using the definition of \( \sigma_i \) given in (4.16),

\[
\sigma_1 = 0 \text{ and } \sigma_i - \sum_{j=1}^{i-1} \sigma_j = 0 \text{ for any } i = 2, \ldots, k.
\]

Therefore, (4.16) immediately follows.

We used the following three estimates. If \( j < i \) we have

\[
\left( \ln \lambda \frac{\delta_j}{\delta_i} \right)^{\alpha_i} \int_{\Omega_j} \frac{|y|^{\alpha_j + \alpha_i - 2}}{(1 + |y|^{\alpha_j})^2} |\tilde{\phi}_j(y)| \, dy \text{ (by Hölder’s inequality)}
\]

\[
= O \left( \ln \lambda \left( \frac{\delta_j}{\delta_i} \right)^{\alpha_i} \delta_j^{\frac{2(1-p)}{p}} \|\phi_j\| \left( \int_{\mathbb{R}^2} \frac{|y|^{\alpha_j + \alpha_i - 2}}{(1 + |y|^{\alpha_j})^2} \, dy \right)^{1/p} \right)
\]

(we use \( \alpha_j > \alpha_i \) and we choose \( p \) close to 1)

\[
= O \left( \ln \lambda \left( \frac{\delta_j}{\delta_i} \right)^{\alpha_i} \delta_j^{\frac{2(1-p)}{p}} \right) = o(1) \tag{4.25}
\]
and if \( j > i \) we have

\[
\left( |\ln \lambda| \frac{\delta_i}{\delta_j} \right)^{\alpha_i} \int_{\Omega_j} \frac{1}{|y|^{\alpha_i-\alpha_j+2} (1 + |y|^{\alpha_j})^2} |\tilde{\phi}_j(y)| dy \text{ (by Hölder's inequality)}
\]

\[
= O \left( |\ln \lambda| \left( \frac{\delta_j}{\delta_i} \right)^{\frac{2(1-p)}{p}} \|\phi_j\| \left( \int_{\mathbb{R}^2} \frac{1}{|y|^{\alpha_i-\alpha_j+2} (1 + |y|^{\alpha_j})^2} dy \right)^{1/p} \right)
\]

(we use \( \alpha_i > \alpha_j \) and we choose \( p \) close to 1)

\[
= O \left( |\ln \lambda| \left( \frac{\delta_j}{\delta_i} \right)^{\frac{2(1-p)}{p}} \right) = o(1); \tag{4.26}
\]

moreover for any \( i \) and \( j \) we have

\[
|\ln \lambda| \delta_i^{\alpha_i} \int_{\Omega_j} \frac{|y|^{\alpha_j-2}}{(1 + |y|^{\alpha_j})^2} |\tilde{\phi}_j(y)| dy \text{ (by Hölder's inequality)}
\]

\[
= O \left( |\ln \lambda| \delta_i^{\alpha_i} \delta_j^{\frac{2(1-p)}{p}} \|\phi_j\| \left( \int_{\mathbb{R}^2} \frac{|y|^{\alpha_j-2}}{(1 + |y|^{\alpha_j})^2} dy \right)^{1/p} \right)
\]

(we choose \( p \) close to 1)

\[
= O \left( |\ln \lambda| \delta_i^{\alpha_i} \delta_j^{\frac{2(1-p)}{p}} \right) = o(1). \tag{4.27}
\]

Finally, we have all the ingredients to show that

\[
\gamma_i = 0 \text{ for any } i = 1, \ldots, k. \tag{4.28}
\]

We know that \( Pw_i \) solves the problem

\[
- \Delta Pw_i = 2\alpha_i^2 \frac{\delta_i^{\alpha_i} |x|^{\alpha_i-2}}{(\delta_i^{\alpha_i} + |x|^{\alpha_i})^2} \text{ in } \Omega, \ Pw_i = 0 \text{ on } \partial \Omega. \tag{4.29}
\]

Now, we multiply \( \Box_P \) by \( \phi_i \) and \( \Box_P \) by \( Pw_i \), we subtract the two equations and we get

\[
\int_{\Omega} 2\alpha_i^2 \frac{\delta_i^{\alpha_i} |x|^{\alpha_i-2}}{(\delta_i^{\alpha_i} + |x|^{\alpha_i})^2} \phi_i(x) dx
\]

\[
= \int_{\Omega} 2\alpha_i^2 \frac{\delta_i^{\alpha_i} |x|^{\alpha_i-2}}{(\delta_i^{\alpha_i} + |x|^{\alpha_i})^2} \phi_i(x) Pw_i(x) dx - \frac{1}{2} \sum_{j=1, j \neq i}^{k} \int_{\Omega} 2\alpha_j^2 \frac{\delta_j^{\alpha_j} |x|^{\alpha_j-2}}{(\delta_j^{\alpha_j} + |x|^{\alpha_j})^2} \phi_j(x) Pw_i(x) dx
\]

\[
+ \int_{\Omega} \psi_i(x) Pw_i(x) dx. \tag{4.30}
\]
We want to pass to the limit in (4.30).

The L.H.S. of (4.30) reduces to

\[
\int_{\Omega} 2\alpha_i^2 \frac{\delta_{i}^\alpha |x|^{\alpha_i - 2}}{(\delta_{i}^\alpha + |x|^{\alpha_i})^2} \phi_i(x) dx \quad \text{(we scale } x = \delta_i y) \\
= \int_{\Omega_i} 2\alpha_i^2 \frac{|y|^{\alpha_i - 2}}{(1 + |y|^{\alpha_i})^2} \tilde{\phi}_i(y) dy = o(1) \quad \text{(because of (4.36) and (4.4))}. \tag{4.31}
\]

The last term of the R.H.S. of (4.30) gives

\[
\int_{\Omega} \psi_i(x) Pw_i(x) dx = O \left( |\ln \lambda| \|\psi_i\|_p \right) o(1), \tag{4.32}
\]

because of (4.3) and since by (2.18) we get \(|\|Pw_i\|_\infty = O(\|\ln \lambda\|).

Finally, we claim that the first term of the R.H.S. of (4.30) is

\[
\int_{\Omega} 2\alpha_i^2 \frac{\delta_{i}^\alpha |x|^{\alpha_i - 2}}{(\delta_{i}^\alpha + |x|^{\alpha_i})^2} \phi_i(x) Pw_i(x) dx - \frac{1}{2} \sum_{j \neq i}^{k} \int_{\Omega} 2\alpha_j^2 \frac{\delta_{j}^\alpha |x|^{\alpha_j - 2}}{(\delta_{j}^\alpha + |x|^{\alpha_j})^2} \tilde{\phi}_j(x) Pw_i(x) dx \\
= \begin{cases}
4\pi\alpha_i \left( \gamma_i - \sum_{j=i+1}^{k} \gamma_j \right) + o(1) & \text{if } i = 1, \ldots, k - 1, \\
4\pi\alpha_k \gamma_k + o(1) & \text{if } i = k.
\end{cases} \tag{4.33}
\]

Therefore, passing to the limit, by (4.30), (4.31), (4.32) and (4.33) we immediately get

\[
\gamma_k = 0 \quad \text{and} \quad \gamma_i - \sum_{j=i+1}^{k} \gamma_j = 0 \quad \text{for any } i = 1, \ldots, k - 1,
\]

which implies (4.28).

It only remains to prove (4.33). We have

\[
\int_{\Omega} 2\alpha_i^2 \frac{\delta_{i}^\alpha |x|^{\alpha_i - 2}}{(\delta_{i}^\alpha + |x|^{\alpha_i})^2} \phi_i(x) Pw_i(x) dx \quad \text{(we scale } x = \delta_i y) \\
= \int_{\Omega_i} 2\alpha_i^2 \frac{|y|^{\alpha_i - 2}}{(1 + |y|^{\alpha_i})^2} \tilde{\phi}_i(y) Pw_i(\delta_i y) dy \quad \text{(we use (2.19))}
\]
\[
\int_{\Omega_j} 2\alpha_j^2 \frac{|y|^{\alpha_j-2}}{(1+|y|^{\alpha_j})^2} \tilde{\phi}_j(y) \left(-2\alpha_i \ln \delta_i + h_i(0) \right) dy + \\
+ O \left( \int_{\Omega_j} 2\alpha_j^2 \frac{|y|^{\alpha_j-2}}{(1+|y|^{\alpha_j})^2} \tilde{\phi}_j(y) \left( |y|^{\alpha_j} \left( \frac{\delta_j}{\delta_i} \right)^{\alpha_i} + \delta_j |y| + \delta_i^{\alpha_i} \right) dy \right) \text{ if } j < i
\]

\[
\int_{\Omega_i} 2\alpha_i^2 \frac{|y|^{\alpha_i-2}}{(1+|y|^{\alpha_i})^2} \tilde{\phi}_i(y) \left(-2\alpha_i \ln \delta_i - 2 \ln (1+|y|^{\alpha_i}) + h_i(0) \right) dy + \\
+ O \left( \int_{\Omega_i} 2\alpha_i^2 \frac{|y|^{\alpha_i-2}}{(1+|y|^{\alpha_i})^2} \tilde{\phi}_i(y) \left( |y|^{\alpha_i} \left( \frac{\delta_i}{\delta_i} \right)^{\alpha_i} + \delta_i |y| + \delta_i^{\alpha_i} \right) dy \right) \text{ if } j = i
\]

\[
\int_{\Omega_j} 2\alpha_j^2 \frac{|y|^{\alpha_j-2}}{(1+|y|^{\alpha_j})^2} \tilde{\phi}_j(y) \left(-2\alpha_i \ln \delta_j + h_i(0) \right) dy + \\
+ O \left( \int_{\Omega_j} 2\alpha_j^2 \frac{|y|^{\alpha_j-2}}{(1+|y|^{\alpha_j})^2} \tilde{\phi}_j(y) \left( \frac{1}{|y|^{\alpha_i}} \left( \frac{\delta_j}{\delta_j} \right)^{\alpha_i} + \delta_j |y| + \delta_i^{\alpha_i} \right) dy \right) \text{ if } j > i
\]

(we use the relation between \(\delta_i\) and \(\lambda\) in (2.7) and we use (4.25), (4.26), (4.27) and (4.35))
(we use the definition of $\sigma_i$ in \eqref{e:4.15} and we use \eqref{e:4.4} and \eqref{e:4.36})

\[
\begin{cases}
- 2 (2(k - i) + 1) \sigma_j(\lambda) + o(1) \\
\int_{\Omega_i} 2\alpha_i^2 \frac{|y|^{-2}}{(1 + |y|^{\alpha_i})^2} \phi_i(y) [-2 \ln(1 + |y|^{\alpha_i})] \, dy + o(1) \\
- 2 (2(k - j) + 1) \sigma_j(\lambda) + \int_{\Omega_j} 2\alpha_j^2 \frac{|y|^{-2}}{(1 + |y|^{\alpha_j})^2} \phi_j(y) [-2 \alpha_i \ln |y|] \, dy + o(1)
\end{cases}
\]

(we use \eqref{e:4.16} and \eqref{e:4.4} because $\ln(1 + |y|^{\alpha_i}), \ln |y| \in L_{\alpha_i}(\mathbb{R}^2)$)

\[
\begin{cases}
o(1) & \text{if } j < i \\
\gamma_i \int_{\mathbb{R}^2} 2\alpha_i^2 \frac{|y|^{-2}}{(1 + |y|^{\alpha_i})^2} \frac{1 - |y|^{\alpha_i}}{1 + |y|^{\alpha_i}} [-2 \ln(1 + |y|^{\alpha_i})] \, dy + o(1) & \text{if } j = i \\
\gamma_j \int_{\mathbb{R}^2} 2\alpha_j^2 \frac{|y|^{-2}}{(1 + |y|^{\alpha_j})^2} \frac{1 - |y|^{\alpha_j}}{1 + |y|^{\alpha_j}} [-2 \alpha_i \ln |y|] \, dy + o(1) & \text{if } j > i
\end{cases}
\]

(we use \eqref{e:4.37} and \eqref{e:4.38})

\[
\begin{cases}
o(1) & \text{if } j < i \\
4\pi \alpha_i \gamma_i + o(1) & \text{if } j = i \\
8\pi \alpha_i \gamma_j + o(1) & \text{if } j > i
\end{cases}
\]

If we sum \eqref{e:4.34} over the index $j$ we get \eqref{e:4.33}.
We used the following estimate. For any $j$ we have
\[
\delta_j \int_{\Omega_j} \frac{|y|^{\alpha_j-1}}{(1 + |y|^{\alpha_j})^2} \tilde{\phi}_j(y) \, dy \quad \text{(by Hölder’s inequality)}
\]
\[
= O \left( \delta_j \delta_j^{2(1-p)/p} \| \phi_j \| \left( \int_{\mathbb{R}^2} \left( \frac{|y|^{\alpha_j-1}}{(1 + |y|^{\alpha_j})^2} \right)^p \, dy \right)^{1/p} \right)
\]
\[
\quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad \quad
\]
\[
(\text{we choose } p \text{ close to 1})
\]
\[
= O \left( \delta_j^{2-p} \right) = o(1). \quad (4.35)
\]

A straightforward computation leads to
\[
\int_{\Omega} 2\alpha_i^2 \frac{|y|^{\alpha_i-2}}{(1 + |y|^{\alpha_i})^2} \frac{1 - |y|^{\alpha_i}}{1 + |y|^{\alpha_i}} \, dy = 0, \quad (4.36)
\]
\[
\int_{\Omega} 2\alpha_i^2 \frac{|y|^{\alpha_i-2}}{(1 + |y|^{\alpha_i})^2} \frac{1 - |y|^{\alpha_i}}{1 + |y|^{\alpha_i}} \ln (1 + |y|^{\alpha_i}) \, dy = -4\pi \alpha_i, \quad (4.37)
\]
\[
\int_{\Omega} 2\alpha_i^2 \frac{|y|^{\alpha_i-2}}{(1 + |y|^{\alpha_i})^2} \frac{1 - |y|^{\alpha_i}}{1 + |y|^{\alpha_i}} \ln |y| \, dy = -4\pi. \quad (4.38)
\]

**Step 3: we will show that a contradiction arises!** We multiply equation (4.2) by $\phi$ and we get
\[
1 = \sum_{i=1}^{k} \int_{\Omega_i} 2\alpha_i^2 \frac{\delta_i^{\alpha_i} |x|^{\alpha_i-2}}{\delta_i^{\alpha_i} + |x|^{\alpha_i}} \phi_i(x) \, dx + \int_{\Omega} \psi(x) \phi(x) \, dx
\]
\[
= \sum_{i=1}^{k} \int_{\Omega_i} 2\alpha_i^2 \frac{|y|^{\alpha_i-2}}{(1 + |y|^{\alpha_i})^2} \left( \phi_i(y) \right)^2 \, dy + O \left( \| \psi \|_p \| \phi \| \right) \quad (\text{we use (4.3)})
\]
\[
= \sum_{i=1}^{k} \int_{\Omega_i} 2\alpha_i^2 \frac{|y|^{\alpha_i-2}}{(1 + |y|^{\alpha_i})^2} \left( \phi_i(y) \right)^2 \, dy + o(1)
\]
\[
= o(1) \quad (\text{because } \phi_i \to 0 \text{ strongly in } L_{\alpha_i}(\mathbb{R}^2))
\]

and a contradiction arises!

**Step 3: we will show that a contradiction arises!**
We multiply each equation (4.2) by $\phi_i$, we sum over the indices $i$'s and we get

$$1 = \sum_{i=1}^{k} \int_{\Omega} 2\alpha_i^2 \frac{\delta_i |x|^\alpha + |x|^\alpha_2}{(\delta_i + |x|^\alpha_2)^2} \phi_i^2(x) dx - \frac{1}{2} \sum_{i,j=1}^{k} \int_{\Omega} 2\alpha_j^2 \frac{\delta_j |x|^\alpha + |x|^\alpha_2}{(\delta_j + |x|^\alpha_2)^2} \phi_j(x) \phi_i(x) dx$$

$$+ \sum_{i=1}^{k} \int_{\Omega} \psi_i(x) \phi_i(x) dx$$

$$= \sum_{i=1}^{k} \int_{\Omega/\delta_i} 2\alpha_i^2 \frac{|y|^{\alpha - 2}}{(1 + |y|^{\alpha_2})^2} \tilde{\phi}_i^2(y) dy - \frac{1}{2} \sum_{i,j=1}^{k} \int_{\Omega/\delta_j} 2\alpha_j^2 \frac{|y|^{\alpha - 2}}{(1 + |y|^{\alpha_2})^2} \tilde{\phi}_j(y) \phi_i(\delta_j y) dy$$

$$+ O\left(\sum_{i=1}^{k} \|\psi_i\|_p \|\phi_i\|\right) \quad (\text{we use (4.3)})$$

$$= o(1) \quad (\text{because} \; \tilde{\phi}_i \to 0 \; \text{strongly in} \; L_{\alpha_i}(R^2) \; \text{for any} \; i = 1, \ldots, k)$$

and a contradiction arises!

\[\Box\]

5. A CONTRACTION MAPPING ARGUMENT AND THE PROOF OF THE MAIN THEOREM

First of all we point out that $W_\lambda + \phi_\lambda$ is a solution to (1.7) if and only if $\phi_\lambda$ is a solution of the problem

$$L_\lambda(\phi) = N_\lambda(\phi) + S_\lambda(\phi) + R_\lambda \quad \text{in} \; \Omega \quad (5.1)$$

where the error term $R_\lambda$ is defined in (3.1), the linear operator $L_\lambda$ is defined in (4.1), the higher order linear operator $S_\lambda(\phi)$ is defined as

$$S_\lambda(\phi) := (S^1_\lambda(\phi), \ldots, S^k_\lambda(\phi)) \quad , \text{where}$$

$$S^i_\lambda(\phi) := \frac{|x|^\alpha - 2e^{u_i} - 2\lambda e^{W^i_\lambda}}{(1 + |x|^\alpha_2)^2} \phi^i + \sum_{j=1}^{k} \left(-\frac{1}{2}|x|^\alpha - 2e^{u_j} + \lambda e^{W^j_\lambda}\right) \phi^j, \; i = 1, \ldots, k \quad (5.2)$$

and the higher order term $N_\lambda$ is defined as

$$N_\lambda(\phi) := (N^1_\lambda(\phi), \ldots, N^k_\lambda(\phi)) \quad , \text{where}$$

$$N^i_\lambda(\phi) := -2\lambda e^{W^i_\lambda} \left(e^{\phi^i} + 1 + \phi^i\right) + \lambda \sum_{j=1}^{k} e^{W^j_\lambda} \left(e^{\phi^j} + 1 + \phi^j\right), \; i = 1, \ldots, k. \quad (5.3)$$

**Proposition 5.1.** There exists $p_0 > 1$, $\lambda_0 > 0$ and $R_0 > 0$ such that for any $p \in (1, p_0)$, $\lambda \in (0, \lambda_0)$ and $R \geq R_0$ we have such that for any $\lambda \in (0, \lambda_0)$ there exists a unique solution
\[ \phi_\lambda = (\phi_1^\lambda, \ldots, \phi_k^\lambda) \in H_k^r \text{ (see (2.3)) to the system} \]
\[
\Delta (W_\lambda + \phi_\lambda^j) + 2\lambda e^{W_\lambda + \phi_\lambda^j} - \lambda \sum_{j=1, j \neq i} e^{W_\lambda + \phi_\lambda^j} = 0 \text{ in } \Omega, \phi^i = 0 \text{ on } \partial \Omega \text{ for } i = 1, \ldots, k. \quad (5.4)
\]
and
\[
\|\phi_\lambda\| \leq R\lambda^{\frac{1}{2^k-\rho}} |\ln \lambda| \quad \text{for some } \epsilon > 0.
\]

**Proof.** As a consequence of Proposition 4.1, we conclude that \( \phi \) is a solution to (5.4) if and only if it is a fixed point for the operator \( T_\lambda : H_k \to H_k \), defined by
\[
T_\lambda(\phi) = (L_\lambda)^{-1} (N_\lambda(\phi) + S_\lambda(\phi) + R_\lambda),
\]
where \( L_\lambda, S_\lambda, N_\lambda \) and \( R_\lambda \) are defined in (3.1), (5.2), (5.3) and (3.1), respectively.

Let us introduce the ball \( B_{\lambda, R} := \{ \phi \in H_k : \|\phi\| \leq R\lambda^{\frac{1}{2^k-\rho}} \} \). We will show that \( T_\lambda : B_{\lambda, R} \to B_{\lambda, R} \) is a contraction mapping provided \( \lambda \) is small enough and \( R \) is large enough.

*Let us prove that \( T_\lambda \) maps the ball \( B_{\lambda, r} \) into itself, i.e.*
\[
\|\phi\| \leq R\lambda^{\frac{1}{2^k-\rho}} |\ln \lambda| \implies \|T_\lambda(\phi)\| \leq R\lambda^{\frac{1}{2^k-\rho}} |\ln \lambda|. \quad (5.5)
\]

By Lemma 5.2 (where we take \( h = N_\lambda(\phi) + R_\lambda \), by (5.7), by Lemma 5.1 and by Lemma 3.1 we deduce that:
\[
\|T_\lambda(\phi)\| \leq c|\ln \lambda| \left( \|N_\lambda(\phi)\|_p + \|S_\lambda(\phi)\|_p + \|R_\lambda\|_p \right)
\leq c|\ln \lambda| \left( \lambda^{2^{k-1}\frac{1-p}{p}} \|\phi\|^2 + \lambda^{\frac{1}{2^k-\rho}} \|\phi\| + \lambda^{\frac{1}{2^k-\rho}} \right)
\leq R\lambda^{\frac{1}{2^k-\rho}}
\]
provided \( r \) and \( p \) are close enough to 1, \( R \) is suitable large and \( \lambda \) is small enough. That proves (5.5).

*Let us prove that \( T_\lambda \) is a contraction mapping, i.e. there exists \( L > 1 \) such that*
\[
\|\phi\| \leq R\lambda^{\frac{1}{2^k-\rho}} \log |\rho| \implies \|T_\lambda(\phi_1) - T_\lambda(\phi_2)\| \leq L\|\phi_1 - \phi_2\|. \quad (5.6)
\]
By Lemma 5.2 (where we take \( \psi = N_\lambda(\phi_1) - N_\lambda(\phi_2) \)) and by (5.8), we deduce that:
\[
\|T_\lambda(\phi)\| \leq c|\ln \lambda| \left( \|N_\lambda(\phi_1) - N_\lambda(\phi_2)\|_p + \|S_\lambda(\phi_1 - \phi_2)\|_p \right) \leq c|\ln \lambda| \left( \lambda^{2^{k-1}\frac{1-p}{p}} \|\phi_1 - \phi_2\| \left( \|\phi_1\| + \|\phi_2\| \right) + \lambda^{\frac{1}{2^k-\rho}} \|\phi_1 - \phi_2\| \right)
\leq L \sum_{i=1}^{k} \|\phi_i^1 - \phi_i^2\| = L\|\phi_1 - \phi_2\| \text{ for some } L < 1,
\]
provided \( r \) and \( p \) are close enough to 1, \( R \) is suitable large and \( \lambda \) is small enough. That proves (5.6).
Lemma 5.1. Let $S_\lambda$ as in (5.2). There exists $p_0 > 1$ and $\lambda_0 > 0$ such that for any $p \in (1, p_0)$ and $\lambda \in (0, \lambda_0)$ we have

$$\|S_\lambda(\phi)\|_p = O \left( \lambda^{\frac{1}{2}-\frac{2}{p}} \|\phi\|^2 \right)$$

Proof. We have that

$$\|S_\lambda(\phi)\|_p = \sum_{i=1}^{k} \|S^i_\lambda(\phi)\|_p$$

$$= O \left( \sum_{i=1}^{k} \left\| \left( |x|^\alpha - 2e^{w_i} \right) \phi^i \right\|_p \right)$$

(we use Hölder’s inequality with $\frac{1}{q} + \frac{1}{s} = 1$)

$$= O \left( \sum_{i=1}^{k} \left\| \left( |x|^\alpha - 2e^{W_\lambda} \right) \right\|_p \left\| \phi^i \right\|_s \right)$$

(we use estimate (3.4))

$$= O \left( \lambda^{\frac{1}{2}-\frac{2}{p}} \sum_{i=1}^{k} \|\phi^i\| \right) = O \left( \lambda^{\frac{1}{2}-\frac{2}{p}} \|\phi\|^2 \right),$$

which proves the claim. □

Lemma 5.2. There exists $s_0 > 1$ and $\lambda_0 > 0$ such that for any $p > 1$, $r > 1$ with $pr \in (1, s_0)$ and $\lambda \in (0, \lambda_0)$ we have for any $\phi, \phi_1, \phi_2 \in \{ \phi \in H^1_0(\Omega) : \|\phi\| \leq 1 \}$

$$\|N_\lambda(\phi)\|_p = O \left( \lambda^{2k-1} \frac{1}{pr} \|\phi\|^2 \right)$$

(5.7)

and

$$\|N_\lambda(\phi_1) - N_\lambda(\phi_2)\|_p = O \left( \lambda^{2k-1} \frac{1}{pr} \|\phi_1 - \phi_2\| (\|\phi_1\| + \|\phi_2\|) \right).$$

(5.8)

Proof. For any $i = 1, \ldots, k$ set

$$N^i_\lambda(\phi) := \lambda e^{W_\lambda} \left( e^{\phi} + 1 + \phi \right).$$

By the definition of $N_\lambda$ in (5.3) we immediately deduce that

$$\|N_\lambda(\phi)\|_p = \sum_{i=1}^{k} \|N^i_\lambda(\phi)\|_p = O \left( \sum_{i=1}^{k} \|N^i_\lambda(\phi)\|_p \right)$$

(5.9)

and

$$\|N_\lambda(\phi_1) - N_\lambda(\phi_2)\|_p = \sum_{i=1}^{k} \|N^i_\lambda(\phi_1^i) - N^i_\lambda(\phi_2^i)\|_p = O \left( \sum_{i=1}^{k} \|N^i_\lambda(\phi_1^i) - N^i_\lambda(\phi_2^i)\|_p \right).$$

(5.10)

We are going to prove that there exist some positive constants $c_i$ such that

$$\|N^i_\lambda(\phi)\|_p = O \left( e^{c_i \|\phi\|^2} \lambda^{2k-1} \frac{1}{pr} \|\phi\|^2 \right)$$

(5.11)
and
\[ \| N_\lambda^i (\phi_1) - N_\lambda^i (\phi_2) \|_p = O \left( e^{c_i (\| \phi_1 \|_2^2 + \| \phi_2 \|_2^2)} \lambda^{2k-1} \frac{1}{t} \| \phi_1 - \phi_2 \|_p (\| \phi_1 \| + \| \phi_2 \|) \right). \] (5.12)

Estimate (5.7) follows by (5.9) and (5.11) since \( \| \phi \| \leq 1 \) and estimate (5.8) follows by (5.10) and (5.12), since \( \| \phi_1 \|, \| \phi_2 \| \leq 1 \).

Let us prove (5.11) and (5.12). Since (5.11) follows by (5.12) choosing \( \phi_2 = 0 \), we only prove (5.12). We point out that
\[ N_\lambda^i (\phi_1) - N_\lambda^i (\phi_2) = \lambda e^{W_\lambda^i} (e^{\phi_1} - e^{\phi_2} - \phi_1 + \phi_2) \]

By the mean value theorem, we easily deduce that
\[ |e^a - e^b - a + b| \leq e^{\|a\| + \|b\|} |a - b| (|a| + |b|) \text{ for any } a, b \in \mathbb{R}. \]

Therefore, we have
\[
\| N_\lambda^i (\phi_1) - N_\lambda^i (\phi_2) \|_p = \left( \int_{\Omega} \lambda^p e^{pW_\lambda^i} \left| e^{\phi_1} - e^{\phi_2} - \phi_1 + \phi_2 \right|^p \, dx \right)^{1/p}
\leq c \sum_{j=1}^2 \left( \int_{\Omega} \lambda^p e^{pW_\lambda^i} e^{p|\phi_1| + p|\phi_2|} \left| \phi_1 - \phi_2 \right|^p \, dx \right)^{1/p}
\text{(we use Hölder’s inequality with } \frac{1}{r} + \frac{1}{s} + \frac{1}{t} = 1 \text{ )}
\leq c \sum_{j=1}^2 \left( \int_{\Omega} \lambda^{pr} e^{prW_\lambda^i} \, dx \right)^{1/(pr)} \left( \int_{\Omega} e^{ps|\phi_1| + ps|\phi_2|} \, dx \right)^{1/(ps)} \left( \int_{\Omega} \left| \phi_1 - \phi_2 \right|^{pt} \, dx \right)^{1/(pt)}
\text{(we use Lemma 5.3)}
\leq c \sum_{j=1}^2 \left( \int_{\Omega} \lambda^{pr} e^{prW_\lambda^i} \, dx \right)^{1/(pr)} e^{(ps)/(8\pi)(|\phi_1|^2 + |\phi_2|^2)} \| \phi_1 - \phi_2 \| \| \phi_j \|. \] (5.13)

We have to estimate
\[ \int_{\Omega} \lambda^{pr} e^{prW_\lambda^i (x)} \, dx = \sum_{j=1}^k \int_{A_j} \lambda^{pr} e^{prW_\lambda^i (x)} \, dx, \]
where \( A_j \) is the annulus defined in (2.11).
If \( j = i \) we get
\[
\int_{A_i} \lambda^{pr} e^{prW_\lambda(x)} \, dx \quad (\text{we use (2.10)})
\]
\[
= \delta_i^2 \lambda^{pr} \int_{A_i} e^{pr[w_i(\delta_i y) + (\alpha_i - 2) \ln |\delta_j y| - 2\lambda + \Theta_i(y)]} \, dy
\]
\[
= \delta_i^{2-2pr} \int_{A_i} \left( \frac{2\alpha_i^2 |y|^{\alpha_i-2}}{1 + |y|^{\alpha_i}} \right)^{pr} e^{pr\Theta_i(y)} \, dy \quad (\text{we use Lemma (2.2)})
\]
\[
= O \left( \delta_i^{2-2pr} \right) = O \left( \lambda^{2k-1-(1-pr)} \right) \quad (\text{because } \delta_j \geq \delta_1 = O \left( \lambda^{2k-2} \right) \text{ and } pr > 1).
\]

If \( j \neq i \) by (3.20) we deduce
\[
\int_{A_j} \lambda^{pr} e^{prW_\lambda(x)} \, dx = o \left( \lambda^{\frac{1}{2} (2-pr)} \right).
\]

Therefore, estimate (5.12) follows. \( \square \)

We recall the following Moser-Trudinger inequality \([33, 39]\).

**Lemma 5.3.** There exists \( c > 0 \) such that for any bounded domain \( \Omega \) in \( \mathbb{R}^2 \)
\[
\int_{\Omega} e^{4\pi u^2/\|u\|^2} \, dx \leq c|\Omega|, \quad \text{for any } u \in H^1_0(\Omega).
\]

In particular, there exists \( c > 0 \) such that for any \( \eta \in \mathbb{R} \)
\[
\int_{\Omega} e^{\eta u} \leq c|\Omega| e^{\frac{2\eta}{4\pi} \|u\|^2}, \quad \text{for any } u \in H^1_0(\Omega).
\]

**Proof of Theorem 1.2.** By Proposition 5.1 we have that \( u_\lambda = W_\lambda + \phi_\lambda \) is a solution to (1.7).

Let us prove (1.9). Let \( i = 1, \ldots, k \) be fixed. By the mean value theorem we deduce
\[
\int_{\Omega} \lambda^{u_i}(x) \, dx = \int_{\Omega} e^{W_\lambda(x)+\phi_\lambda(x)} \, dx = \int_{\Omega} \lambda^{W_\lambda} \left( 1 + e^{t\phi_\lambda} \phi_\lambda \right) \, dx = \int_{\Omega} \lambda^{W_\lambda} \, dx + o(1),
\]
since, arguing exactly as in the proof of Lemma 5.2, we get (for some \( \frac{1}{p} + \frac{1}{q} + \frac{1}{s} = 1 \))
\[
\int_{\Omega} \lambda^{W_\lambda} e^{t\phi_\lambda} \phi_\lambda \, dx = O \left( \|\lambda^{W_\lambda}\|_p \|\lambda e^{t\phi_\lambda}\|_q \|\phi_\lambda\|_s \right) = o(1).
\]
So we only have to estimate
\[
\int_{\Omega} \lambda e^{W_i} dx = \int_{\Omega} \lambda e^{P_{w_i}(x)-\frac{1}{2} \sum_{j=1}^{k} P_{w_j}(x)} dx \quad \text{(we use (2.11))}
\]
\[
= \sum_{r=1}^{k} \int_{A_r} \lambda e^{P_{w_i}(x)-\frac{1}{2} \sum_{j=1}^{k} P_{w_j}(x)} dx
\]
\[
= \int_{\Lambda_i} |x|^\alpha_i e^{w_i(x)} dx + \int_{\Lambda_i} \left( \lambda e^{P_{w_i}(x)-\frac{1}{2} \sum_{j=1}^{k} P_{w_j}(x)} - |x|^\alpha_i e^{w_j(x)} \right) dx
\]
\[
+ \sum_{r=1}^{k} \int_{r \neq j, A_r} \lambda e^{P_{w_i}(x)-\frac{1}{2} \sum_{j=1}^{k} P_{w_j}(x)} dx \quad \text{(we apply (3.5) and (3.11))}
\]
\[
= \int_{\Lambda_i} |x|^\alpha_i e^{w_i(x)} dx + \mathcal{O}(1) \quad \text{(we scale } x = \delta_i y)\]
\[
= \int_{\Lambda_i} |y|^\alpha_i e^{w_i(y)} dy + \mathcal{O}(1) \quad \text{(because of (5.14))}
\]
\[
= 4\pi \alpha_i + \mathcal{O}(1).
\]
Here we used the following result of Chen-Li [5]
\[
\int_{\mathbb{R}^2} |y|^\alpha e^{w_\alpha(y)} dy = 2\alpha^2 \int_{\mathbb{R}^2} \frac{|y|^\alpha}{(1 + |y|^\alpha)^2} dy = 4\pi \alpha.
\] (5.14)
That concludes the proof. \[\square\]

6. Appendix

We have the following result.

**Theorem 6.1.** Assume \( \alpha = 2^i \) for some integer \( i \geq 1 \). If \( \phi \) satisfies
\[
\phi(y) = \phi(\Re_k y) \quad \text{for any } y \in \mathbb{R}^2, \quad \text{where } \Re_k := \begin{pmatrix} \cos \frac{\pi}{k} & \sin \frac{\pi}{k} \\ -\sin \frac{\pi}{k} & \cos \frac{\pi}{k} \end{pmatrix}
\]
and solves the equation
\[
-\Delta \phi = 2\alpha^2 \frac{|y|^{\alpha-2}}{1 + |y|^\alpha} \phi \quad \text{in } \mathbb{R}^2, \quad \int_{\mathbb{R}^2} |\nabla \phi(y)|^2 dy < +\infty,
\] (6.2)
then there exists $\gamma \in \mathbb{R}$ such that
\[ \phi(y) = \frac{1 - |y|^\alpha}{1 + |y|^\alpha}. \]

Proof. Del Pino-Esposito-Musso in [12] proved that all the bounded solutions to (6.2) are a linear combination of the following functions (which are written in polar coordinates)
\[ \phi_0(y) := \frac{1 - |y|^\alpha}{1 + |y|^\alpha}, \quad \phi_1(y) := \frac{|y|^{\frac{\alpha}{2}} \cos \frac{\alpha}{2} \theta}{1 + |y|^\alpha}, \quad \phi_2(y) := \frac{|y|^{\frac{\alpha}{2}} \sin \frac{\alpha}{2} \theta}{1 + |y|^\alpha}. \]

We observe that $\phi_0$ always satisfies (6.1), while if $\alpha = 2^i$ for some integer $i \geq 1$ the functions $\phi_1$ and $\phi_2$ do not satisfy (6.1). In [16] it was proved that any solution $\phi$ of (6.2) is actually a bounded solution. That concludes the proof. \(\square\)

For any $\alpha \geq 2$ let us consider the Banach spaces
\[ L_\alpha(\mathbb{R}^2) := \left\{ u \in W^{1,2}_{loc}(\mathbb{R}^2) : \left\| \frac{|y|^{\frac{\alpha-2}{2}}}{1 + |y|^\alpha} u \right\|_{L^2(\mathbb{R}^2)} < +\infty \right\}, \] (6.3)
and
\[ H_\alpha(\mathbb{R}^2) := \left\{ u \in W^{1,2}_{loc}(\mathbb{R}^2) : \left\| \nabla u \right\|_{L^2(\mathbb{R}^2)} + \left\| \frac{|y|^{\frac{\alpha-2}{2}}}{1 + |y|^\alpha} u \right\|_{L^2(\mathbb{R}^2)} < +\infty \right\}, \] (6.4)
endowed with the norms
\[ \|u\|_{L_\alpha} := \left\| \frac{|y|^{\frac{\alpha-2}{2}}}{1 + |y|^\alpha} u \right\|_{L^2(\mathbb{R}^2)} \quad \text{and} \quad \|u\|_{H_\alpha} := \left( \left\| \nabla u \right\|_{L^2(\mathbb{R}^2)}^2 + \left\| \frac{|y|^{\frac{\alpha-2}{2}}}{1 + |y|^\alpha} u \right\|_{L^2(\mathbb{R}^2)}^2 \right)^{1/2}. \]

Proposition 6.1. The embedding $i_\alpha : H_\alpha(\mathbb{R}^2) \hookrightarrow L_\alpha(\mathbb{R}^2)$ is compact.

Proof. See [16]. \(\square\)

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NEW BLOW-UP PHENOMENA FOR SU(N+1) TODA SYSTEM

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