A FAMILY OF SHARP INEQUALITIES FOR SOBOLEV FUNCTIONS

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Abstract. Let $N \geq 5$, $\Omega$ be a smooth bounded domain in $\mathbb{R}^N$, $2^* = \frac{2N}{N-2}$, $a > 0$, $S = \inf \left\{ \int_{\mathbb{R}^N} |\nabla u|^2 \mid u \in L^{2^*}(\mathbb{R}^N), \nabla u \in L^2(\mathbb{R}^N), \int_{\mathbb{R}^N} |u|^{2^*} = 1 \right\}$ and $||u||^2 = |\nabla u|^2 + a|u|^2$. We define $2^* = \frac{2N}{N-2}$, $2^# = \frac{2(N-1)}{N-2}$ and consider $q$ such that $2^* \leq q \leq 2^#$. We also define $s = 2 - N + \frac{2}{N-2}$ and $t = \frac{s}{N-2} - \frac{1}{q}$. We prove that there exists an $\alpha_0(q, a, \Omega) > 0$ such that, for all $u \in H^1(\Omega) \setminus \{0\}$,

$$
\frac{S}{2^{*^2}} ||u||^{2^*}_{2^*} \leq ||u||^2 + \alpha_0 \left( \frac{||u||}{||u||_{2^*}} \right)^{s} ||u||^{2^#}_{2^#},
$$

where the norms are over $\Omega$. Inequality $(I)_{2^*}$ is due to M. Zhu.

1. Introduction

Let $N \geq 5$, $\Omega$ be a smooth bounded domain in $\mathbb{R}^N$, $2^* = \frac{2N}{N-2}$, $2^# = \frac{2(N-1)}{N-2}$, $a > 0$ and $||u||^2 = |\nabla u|^2 + a|u|^2$. Unless otherwise indicated, norms are over $\Omega$. We recall that the infimum

$$
S := \inf_{\nabla u \in L^2(\mathbb{R}^N)} \left\{ \int_{\mathbb{R}^N} |\nabla u|^2 \right\}
$$

is achieved by the Talenti instanton $U(x) := \left( \frac{N(N-2)}{N(N-2)+|x|^2} \right)^{\frac{N-2}{2}}$.

M. Zhu proved in [23] that there exists $\alpha_0 > 0$ such that

$$
\frac{S}{2^{*^2}} ||u||^{2^*}_{2^*} \leq ||u||^2 + \alpha_0 ||u||^{2^#}_{2^#},
$$

for all $u \in H^1(\Omega)$. It was announced by the author in [12] that there exists $\tilde{\alpha}_0 > 0$ such that

$$
\frac{S}{2^{*^2}} ||u||^{2^*}_{2^*} \leq ||u||^2 + \tilde{\alpha}_0 \left( \frac{||u||}{||u||_{2^*}} \right)^{s} ||u||^{2^#}_{2^#},
$$

for all $u \in H^1(\Omega) \setminus \{0\}$. In this work we prove a family of inequalities which includes (1) and (2) as special cases.

The work of M. Zhu was motivated by the works [1] and [19], by Adimurthi and Mancini and by X.J. Wang, respectively. They imply that one cannot expect the existence of a constant $\tilde{\alpha}_0$ such that

$$
\frac{S}{2^{*^2}} ||u||^{2^*}_{2^*} \leq ||u||^2 + \tilde{\alpha}_0 ||u||^{2^#}_{2^#},
$$

for all $u \in H^1(\Omega)$. In [23], M. Zhu raises the $L^2$ norm on the right hand side to a higher $L^q$ norm in order to obtain an inequality valid in $H^1(\Omega)$.

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The work [12] was motivated by [19], the referred work of X.J. Wang, and by [10], by D.G. Costa and the author. Both [19] and [16] consider the problem
\[
\begin{aligned}
-\Delta u + au + \alpha u^{q-1} &= u^{2r-1} &\text{in } \Omega, \\
u > 0 &= 0 &\text{in } \Omega, \\
\frac{\partial u}{\partial \nu} &= 0 &\text{on } \partial \Omega.
\end{aligned}
\]
From [19] we know that if \( q < 2^\# \), then problem \((P)_{\alpha,q}\) has a ground state solution for all values of \( \alpha \geq 0 \). From [10] we know that there exists \( \alpha_0 > 0 \) such that if \( \alpha < \alpha_0 \), then problem \((P)_{\alpha,2^\#}\) has a ground state solution and if \( \alpha > \alpha_0 \), then problem \((P)_{\alpha,2^\#}\) has no ground state solution. The solutions of \((P)_{\alpha,q}\) correspond to critical points of the functional \( \Phi_\alpha : H^1(\Omega) \to \mathbb{R} \), defined by
\[
\Phi_\alpha(u) := \frac{1}{2}||u||^2 + \frac{\alpha}{q}||u||_q^q - \frac{1}{2^\#}||u||_{2^\#}^{2^\#}.
\]
We recall that a ground state solution, or least energy solution, of \((P)_{\alpha,q}\) is a function \( u \in H^1(\Omega) \) such that
\[
\Phi_\alpha(u) = \inf_\mathcal{N} \Phi_\alpha.
\]
The set \( \mathcal{N} \) is the Nehari manifold, \( \mathcal{N} := \{ u \in H^1(\Omega) \setminus \{0\} : \Phi'_\alpha(u)u = 0 \} \). When \( q = 2^\# \) it is possible to determine explicitly the function \( \Phi_\alpha|_{\mathcal{N}} \) by solving a quadratic equation. The analysis of [10] takes advantage of this fact. As a by-product it implies a certain inequality (see (15) of [10]). Inequality (2) is an improvement of the inequality in [10].

The idea of the proof of inequalities (1) and (2) is based on an argument by contradiction. Indeed, consider the functional \( \Psi_\alpha : H^1 \setminus \{0\} \to \mathbb{R} \) defined by
\[
\Psi_\alpha(u) = \frac{||u||^2}{||u||_{2^\#}^{2^\#}} + \alpha ||u||_{2^\#}^{2^\#} \quad \text{or} \quad \Psi_\alpha(u) = \frac{||u||^2}{||u||_{2^\#}^{2^\#}} + \alpha ||u||_{2^\#}^{2^\#} ||u||_{2^\#}^{2^\#}.
\]
Let \((\alpha_k)\) be any sequence of nonnegative real numbers such that \( \alpha_k \to +\infty \). If (1) (respectively (2)) is false, then, for each \( k \), \( \inf_{H^1 \setminus \{0\}} \Psi_{\alpha_k} < \frac{S}{2^\#} \). This implies that \( \Psi_{\alpha_k} \) has a line of minima (with 0 removed), which are called least energy critical points of \( \Psi_{\alpha_k} \). One of these, \( u_k \), satisfying an appropriate normalization condition, is chosen. Using the blow-up technique, it is possible to prove that there exist a sequence \((U_k)\) of Talenti instantons, concentrating at the boundary of \( \Omega \), such that the \( H^1 \) norm of the difference between \( u_k \) and \( U_k \) approaches zero, as \( k \to +\infty \). The value of \( \Psi_{\alpha_k}(U_k) \) can be used to estimate \( \Psi_{\alpha_k}(u_k) \) from below. However, \( \Psi_{\alpha_k}(U_k) > \frac{S}{2^\#} \) for large \( k \). This contradicts the hypothesis that \( \alpha_0 = +\infty \). We use this argument to prove our family of inequalities. We remark that in the present analysis the functional \( \Phi_\alpha \) in (3) is replaced by \( \Phi_\alpha : H^1(\Omega) \setminus \{0\} \to \mathbb{R} \) defined by
\[
\Phi_\alpha(u) = \left( \frac{1}{2}||u||^2 - \frac{1}{2^\#}||u||_{2^\#}^{2^\#} \right) (1 + \alpha \delta(u))^{2^\#},
\]
where \( \delta : H^1(\Omega) \setminus \{0\} \to \mathbb{R} \), depending on \( q \), is homogeneous of degree zero. This leads to the problem
\[
\begin{aligned}
\left( 1 + \frac{1}{2^\#} \alpha \delta(u) \right) (-\Delta u + au) + \frac{\alpha}{2} \alpha \delta(u)^{q(t-1)} |u|^{q-2} u &= \left( 1 + \left( 1 + s \frac{2^\#}{q} \right) \alpha \delta(u) \right) |u|^{2^\#-2} u &\text{in } \Omega, \\
u > 0 &= 0 &\text{in } \Omega, \\
\frac{\partial u}{\partial \nu} &= 0 &\text{on } \partial \Omega,
\end{aligned}
\]
where \( s \in [0,1] \) and \( t \in \left[ \frac{2^\#}{q}, 1 \right] \) are constants which depend on \( q \) and \( N \). Our approach is based on the work [2], due to Adimurthi, Pacella and Yadava. We use [1], [10], [19] and [23], already mentioned. Of course, Talenti [18], Brezis and
A FAMILY OF SHARP INEQUALITIES FOR SOBOLEV FUNCTIONS

Nirenberg [7] and P.L. Lions [15] are also of major importance. To our knowledge, Hebey and Vaugon [13] were the first to use a contradiction argument based on blow-up estimates to obtain sharp Sobolev inequalities. We refer to Adimurthi and Yadava [3], Brezis and Lieb [6], Chabrowski and Willem [8], Li and Zhu [14], Lions, Pacella and Tricarico [16], Z.Q. Wang [20, 21] and M. Zhu [22] for related results.

The organization of this work is as follows. In Section 2 we introduce a family of functionals, derive their associated Euler equations and state our main theorem. In Section 3, arguing by contradiction, we assume that least energy critical points exist for all positive values of α and analyze their asymptotic behavior. In Section 4 we prove our main theorem. Finally, in the Appendix we prove a technical estimate similar to those in Adimurthi and Mancini [1].

2. THE FUNCTIONALS AND THEIR ASSOCIATED EULER EQUATIONS

Let $N \geq 5$, $a > 0$, $\alpha \geq 0$ and $\Omega$ be a smooth bounded domain in $\mathbb{R}^N$. We regard $a$ as fixed and $\alpha$ as a parameter. Denote the $L^p$ and $H^1$ norms of $u$ in $\Omega$ by $|u|_p := (\int |u|^p)^{\frac{1}{p}}$ and $||u|| := (|\nabla u|^2 + a|u|^2)^{\frac{1}{2}}$.

Unless otherwise indicated, integrals are over $\Omega$.

Let $2^* := \frac{2N}{N-2}$ be the critical exponent for the Sobolev embedding $H^1(\Omega) \subset L^q(\Omega)$, $2^\# := \frac{2N}{N-1}$ and $2^\# := \frac{2(N-1)}{N-2}$.

We consider $q$ such that $2^\# \leq q \leq 2^*$, and define $s \in [0, 1]$ and $t \in \left[\frac{2^\#}{2^*}, 1\right]$ by

$s = 2 - N + \frac{q}{2^* - q}$ \hspace{1cm} \text{(4)}$

and

$t = \frac{2}{N-2} \cdot \frac{1}{2^* - q}$ \hspace{1cm} \text{(5)}$

We easily check that

$q t = \frac{2}{N-2} \cdot s + 2$ \hspace{1cm} \text{(6)}$

Moreover,

$q = 2^\# \implies s = 0$ and $t = \frac{2^\#}{2^*}$,

$q = 2^*$ \implies $s = 1$ and $t = 1$.

We recall that the infimum

$S := \inf_{u \in L^2(\mathbb{R}^N) \setminus \{0\}} \left\{ \int_{\mathbb{R}^N} |\nabla u|^2 \int_{\mathbb{R}^N} |u|^{2^*} \right\}^{\frac{1}{2}}$

which depends on $N$, is achieved by the Talenti instanton

$U(x) := \left( \frac{N(N-2)}{N(N-2) + |x|^2} \right)^{\frac{N-2}{2}}$.

This instanton $U$ satisfies

$-\Delta U = U^{2^*-1}$, \hspace{1cm} \text{(7)}$

so that

$\int_{\mathbb{R}^N} |\nabla U|^2 = \int_{\mathbb{R}^N} U^{2^*} = S^{\frac{1}{2}} = [N(N-2)]^{\frac{1}{2}} \omega_N \sqrt{\frac{\Gamma \left( \frac{N}{2} \right)}{\Gamma \left( \frac{N+2}{2} \right)}}$. \hspace{1cm} \text{(8)}$

*The reader can also verify that $s = (N - 1) \times \frac{2^* - 2^\#}{2^* - q}$ and $t = \frac{2}{N} + \frac{N+1}{N}$. 
The value $\omega_N$ is the volume of the $N - 1$ dimensional unit sphere:

$$\omega_N = \frac{2\pi^{\frac{N}{2}}}{\Gamma\left(\frac{N}{2} + 1\right)}.$$ 

Substituting this value in the previous equation,

$$S^\infty = \frac{\pi^{\frac{N+1}{2}}}{2^{N-1}} \cdot \frac{[N(N-2)]^\frac{1}{2}}{\Gamma\left(\frac{N+1}{2}\right)}.$$ 

Let $\varepsilon > 0$ and $y \in \mathbb{R}^N$. We define the rescaled instanton

$$U_{\varepsilon,y} := \varepsilon^{-\frac{N-2}{2}} U\left(\frac{x - y}{\varepsilon}\right),$$

which also satisfies (7) and (8).

We are interested in studying the $C^2$ functionals $\Psi_\alpha : H^1(\Omega) \setminus \{0\} \to \mathbb{R}$, defined by

$$\Psi_\alpha(u) := \frac{1}{2} \left[|u|^2 - \frac{1}{p^*} |u|^{p^*}\right] \left(1 + \alpha \frac{|u|^{q^*}}{|u|^{2-s}|u|^{2s/p}}\right)^\frac{1}{2}.$$ 

We regard $\Psi_\alpha$ as a restricted functional, in the following sense. Consider the functionals $\beta$ and $\delta : H^1(\Omega) \setminus \{0\} \to \mathbb{R}$, homogeneous of degree zero, defined by

$$\beta(u) := \frac{|u|^2}{|u|^{2^*}}$$

and

$$\delta(u) := \frac{|u|^{q^*}}{|u|^{2-s}|u|^{2s/p}}.$$ 

We can write $\Psi_\alpha$ in terms of $\alpha$, $\beta$ and $\delta$ as

$$\Psi_\alpha = \beta(1 + \alpha \delta).$$ 

Consider also the $C^2$ functionals $\Phi_\alpha : H^1(\Omega) \setminus \{0\} \to \mathbb{R}$, defined by

$$\Phi_\alpha(u) := \frac{1}{2} \left[|u|^2 - \frac{1}{p^*} |u|^{p^*}\right] \left(1 + \alpha \frac{|u|^{q^*}}{|u|^{2-s}|u|^{2s/p}}\right)^\frac{1}{2} = \Phi_0(u)(1 + \alpha \delta(u))^\frac{1}{2}. $$ 

We recall that the Nehari manifold is

$$\mathcal{N} := \{u \in H^1(\Omega) \setminus \{0\} : \Phi_0'(u)u = 0\} = \{u \in H^1(\Omega) \setminus \{0\} : |u|^2 = |u|^{2^*}_2\}.$$ 

For any $u \in H^1(\Omega) \setminus \{0\}$, there exists a unique $\tau(u) > 0$ such that $\tau(u)u \in \mathcal{N}$. The value of $\tau(u)$ is

$$\tau(u) = \left(\frac{|u|^2}{|u|^{2^*}_2}\right)^\frac{N-2}{2}$$

and

$$\frac{1}{\tau^2} (\Psi_\alpha(u))^\frac{1}{2} = \Phi_\alpha(\tau(u)u).$$

Next we derive the Euler equation associated to $\Phi_\alpha$. Since

$$\Phi_\alpha' = (1 + \alpha \delta)^{\frac{1}{2}} [\Phi_0'(1 + \alpha \delta) + \frac{1}{2} \Phi_0 \alpha \delta']$$

and

$$\delta'(u)(\varphi) = -(2-s) \frac{\delta(u)}{|u|^2} \int (\nabla u \cdot \nabla \varphi + au \varphi)$$

$$+ \frac{qt}{|u|^{q^*}} \int (|u|^{q^*} - u \varphi)$$

$$- \frac{2s}{2} \frac{\delta(u)}{|u|^{2s/p}} \int (|u|^{2s/p} - u \varphi),$$
for all \( \varphi \in H^1(\Omega) \), the critical points of \( \Phi_\alpha \) satisfy
\[
\left[ 1 + \alpha \delta(u) \left( 1 - (2 - s) \frac{N}{2} + (2 - s) \frac{N - 2}{4} \frac{|u|^2}{|u|_2^2} \right) \right] \int (\nabla u \cdot \nabla \varphi + au\varphi) + \left[ \frac{1}{2} \left( \frac{|u|}{|u|_2^2} \right)^s - \frac{1}{2} \left( \frac{|u|_{2^*}^2}{|u|_2^2} \right)^{2-s} \right] \frac{q_tN}{2} \alpha |u|_q^{q(t-1)} \int (|u|^{q-2}u\varphi)
- \left[ 1 + \alpha \delta(u) \left( 1 - s \frac{N}{2} + s \frac{q_tN}{q} \frac{|u|^2}{|u|_2^2} \right) \right] \int (|u|^{2^*-2}u\varphi) = 0,
\]
for all \( \varphi \in H^1(\Omega) \). However, this equation can be simplified. By taking \( \varphi = u \), i.e., by differentiating \( \Phi_\alpha \) along the radial direction, we deduce that \( |u|^2 = |u|_2^2 \). So the critical points of \( \Phi_\alpha \) satisfy
\[
\left\{ \begin{array}{l}
(1 + \frac{s}{2} \alpha \delta(u)) (-\Delta u + au) + \frac{q_t}{2} \alpha |u|_q^{q(t-1)} |u|^{q-2}u = \left( 1 + \left( 1 + s \frac{2}{q} \right) \alpha \delta(u) \right) |u|^{2^*-2}u \quad \text{in } \Omega, \\
\frac{\partial u}{\partial \nu} = 0 \quad \text{on } \partial \Omega.
\end{array} \right.
\]
Conversely, we now check that the solutions of (12) are solutions of (11), i.e. the solutions of (12) satisfy
\[
|u|^2 = |u|_2^2.
\]
By multiplying (12) by \( u \) and integrating over \( \Omega \) we get
\[
(1 + \frac{s}{2} \alpha \delta(u)) |u|^2 + \frac{q_t}{2} \alpha |u|_q^{q(t-1)} |u|^{q-2}u = \left( 1 + \left( 1 + s \frac{2}{q} \right) \alpha \delta(u) \right) |u|_2^2.
\]
Or
\[
(1 + \frac{s}{2} \alpha \delta(u)) \left( \frac{|u|}{|u|_2^2} \right)^2 + \frac{q_t}{2} \alpha \delta(u) \left( \frac{|u|}{|u|_2^2} \right)^{2-s} = 1 + \left( 1 + s \frac{2}{q} \right) \alpha \delta(u).
\]
Let
\[
c_1 := 1 + \frac{s}{2} \alpha \delta(u), \quad c_2 := \frac{q_t}{2} \alpha \delta(u)
\]
and
\[
\gamma := \frac{|u|}{|u|_2^2}.
\]
Equation (6) implies that
\[
c_1 + c_2 = 1 + \left( 1 + s \frac{2}{q} \right) \alpha \delta(u)
\]
Hence, we can write (14) as
\[
c_1 \gamma^2 + c_2 \gamma^{2-s} = c_1 + c_2.
\]
Therefore \( \gamma \) has to be one, and the solutions of (12) are solutions of (11).

The critical points of \( \Psi_\alpha \) satisfy
\[
\left\{ \begin{array}{l}
(1 + \frac{s}{2} \alpha \delta(u)) (-\Delta u + au) + \frac{q_t}{2} \alpha \delta(u) |u|^{q-2}u = \left( 1 + \left( 1 + s \frac{2}{q} \right) \alpha \delta(u) \right) \frac{|u|^{2^*-2}u}{|u|_2^2} \quad \text{in } \Omega, \\
\frac{\partial u}{\partial \nu} = 0 \quad \text{on } \partial \Omega.
\end{array} \right.
\]
If \( u \) is a critical point of \( \Phi_\alpha \), then every nonzero multiple of \( u \), in particular \( u \), is a critical point of \( \Psi_\alpha \). Conversely, if \( u \) is a critical point of \( \Psi_\alpha \), then \( \tau(u)u \) is a critical point of \( \Phi_\alpha \). We are interested in proving existence and nonexistence of least energy critical points of \( \Phi_\alpha \), or equivalently of \( \Psi_\alpha \). We recall that a least energy critical point of \( \Phi_\alpha \) is a function \( u \in H^1(\Omega) \setminus \{0\} \), such that
\[
\Phi_\alpha(u) = \inf_{N} \Phi_\alpha = \inf_{N} \frac{1}{N} (\Psi_\alpha)^{\frac{N}{2}}.
\]
Remark 2.1. System (12)$_\alpha$ possesses one and only one constant solution $u \equiv a^{\frac{N-2}{4}}$.

Our main result is

Theorem 2.2. Let $N \geq 5$, $\Omega$ be a smooth bounded domain in $\mathbb{R}^N$, $a > 0$, $\alpha \geq 0$ and $2^* \leq q \leq 2^#$. There exists a positive real number $\alpha_0 = \alpha_0(q,a,\Omega)$ such that

(i) if $\alpha < \alpha_0$, then $\Psi_\alpha$ has a least energy critical point $u_\alpha$; $\Psi_\alpha(u_\alpha) < \frac{S}{2^*}$;

(ii) if $\alpha > \alpha_0$, then $\Psi_\alpha$ does not have a least energy critical point and

$$\frac{S}{2^*} = \inf_{H^1(\Omega) \setminus \{0\}} \Psi_\alpha.$$

This theorem obviously implies that $\frac{S}{2^*} \leq \Psi_\alpha_0$, i.e.,

$$\frac{S}{2^*} |u|_{2^*}^2 \leq ||u||^2 + \alpha_0 \left( \frac{||u||}{|u|_{2^*/2}^2} \right)^s |u|_q^q,$$

for all $u \in H^1(\Omega) \setminus \{0\}$.

Remark 2.3. It is easy to check that

$$\Psi_\alpha(1) = a|\Omega|^\frac{2}{N} \left( 1 + \frac{\alpha}{a^{\frac{N-2}{2}}|\Omega|^{1-\frac{1}{r}}} \right).$$

So, if

$$a \leq \frac{S}{(2|\Omega|)^{\frac{2}{N}}},$$

the least energy critical points of $\Psi_\alpha$ might be constant for $\alpha$ such that $\Psi_\alpha(1) \leq \frac{S}{2^*}$, i.e.

$$\alpha \leq |\Omega|^{1-t} \cdot \frac{S/(2|\Omega|)^{\frac{2}{N}} - a}{a^{s/2}}.$$

This simple observation yields the following lower bound for $\alpha_0$:

$$\alpha_0 \geq |\Omega|^{1-t} \cdot \frac{S/(2|\Omega|)^{\frac{2}{N}} - a}{a^{s/2}}.$$

A second lower bound for $\alpha_0$ is given in Lemma 4.3.

Remark 2.4. Let $\kappa > 0$. By scaling, we easily check that

$$\alpha_0 \left( q, \kappa^2, \frac{\Omega}{\kappa} \right) = \kappa \alpha_0(q,a,\Omega).$$

In fact, if $u \in H^1(\Omega)$ and $v : \frac{\Omega}{\kappa} \rightarrow \mathbb{R}$ is defined by $v(x) = \kappa^{\frac{N-2}{2}} u(\kappa x)$, then $v \in H^1 \left( \frac{\Omega}{\kappa} \right)$ satisfies

$$\kappa^2 |v|_{L^2(\Omega)}^2 = |u|_{2^*}^2,$$

$$\kappa |v|_{L^q(\Omega)}^q = |u|_{q^*}^q,$$

$$|v|_{L^{2^*}(\Omega)} = |u|_{2^*},$$

$$|\nabla v|_{L^2(\Omega)} = |\nabla u|_{2^*}.$$
3. Asymptotic behavior of least energy critical points

We consider the minimization problem corresponding to

\[ S_\alpha := \inf_{H^1(\Omega) \setminus \{0\}} \Psi_\alpha. \]

From Adimurthi and Mancini [1] and X.J. Wang [19], we know that

\[ 0 < S_0 < \frac{S}{2^\phi}. \]  

(15)

Obviously, \( S_\alpha \) is nondecreasing as \( \alpha \) increases. Choose any point \( P \in \partial \Omega \). By testing \( \Psi_\alpha \) with \( U_{\varepsilon,P} \) and letting \( \varepsilon \to 0 \), we conclude that \( S_\alpha \leq \frac{S}{2^\phi} \) for all \( \alpha \geq 0 \).

**Remark 3.1.** If \( S_\alpha < \frac{S}{2^\phi} \), then \( S_\alpha \) is achieved.

We can assume the minimizer is a nonnegative function. In fact, by the maximum principle, a nonnegative minimizer is positive in \( \Omega \).

**Remark 3.2.** The map \( \alpha \mapsto S_\alpha \) is continuous on \( [0, +\infty[ \).

The proof of this remark is similar to the one of Lemma 3.2 of [10].

By the previous remark, the value

\[ \alpha_0 := \sup \left\{ \alpha \in \mathbb{R} : S_\alpha < \frac{S}{2^\phi} \right\} \]  

(16)

is well defined. By (15) it is not zero. Remark 3.1 implies

**Remark 3.3.** The map \( \alpha \mapsto S_\alpha \) is strictly increasing on \( [0, \alpha_0] \). If \( \alpha \in ]\alpha_0, +\infty[ \), then \( \Psi_\alpha \) does not have a least energy critical point.

Therefore, to prove Theorem 2.2 we just have to establish that \( \alpha_0 \) is finite. Arguing by contradiction, we assume that the value \( \alpha_0 \) in Theorem 2.2 is infinite and analyze the asymptotic behavior of least energy critical points as \( \alpha \to +\infty \).

**Lemma 3.4.** The limit of \( S_\alpha \) as \( \alpha \) tends to \( +\infty \) is

\[ \lim_{\alpha \to +\infty} S_\alpha = \frac{S}{2^\phi}. \]  

(17)

Suppose \( S_\alpha < \frac{S}{2^\phi} \) for all \( \alpha \geq 0 \). Choose a sequence \( \alpha_k \to +\infty \) as \( k \to +\infty \) and let \( u_k \) be a minimizer for \( \Psi_{\alpha_k} \) satisfying (12)\( \alpha_k \). The sequence \( (u_k) \) satisfies

\[ u_k \to 0 \text{ in } H^1(\Omega), \]

\[ \lim_{k \to \infty} \| \nabla u_k \|_2^2 = \lim_{k \to \infty} \| u_k \|_2^2 = \frac{S}{2^\phi} \]  

(18)

and

\[ \lim_{k \to \infty} \alpha_k \delta(u_k) = 0. \]  

(19)

If we denote by

\[ M_k := \max_{\bar{\Omega}} u_k \]  

(20)

and

\[ \epsilon_k := M_k^{\frac{2}{2^\phi}} \]  

(21)

then

\[ M_k \to +\infty \]  

(22)

and

\[ \alpha_k \epsilon_k \to 0, \]  

(23)

as \( k \to \infty \).
Proof. Suppose $S_\alpha < \frac{S}{2^\pi}$ for all $\alpha \geq 0$ and choose a sequence $\alpha_k \to +\infty$ as $k \to +\infty$. Let $u_k$ be a minimizer for $\Psi_{\alpha_k}$ satisfying (12) $\alpha_k$, which necessarily exists by Remark 3.1 and rescaling. The functions $u_k$ satisfy
\[
\frac{|u_k|^2}{|u_k|_{2^*}^2} = \beta(u_k) < \Psi_{\alpha_k}(u_k) < \frac{S}{2^\pi},
\]
and
\[
|u_k|^2 = |u_k|_{2^*}^2,
\]
(24)
because of (13). Together,
\[
\|u_k\|_{2^*}^2 < \frac{S}{2^\pi},
\]
the sequence $u_k$ is bounded in $H^1(\Omega)$.

The definition of $\Psi_{\alpha}$ (equality (10)) and (24) imply that
\[
\alpha_k \frac{|u_k|^2}{|u_k|_{2^*}^2} = \alpha_k \frac{|u_k|_{q^*}^q}{|u_k|_{2^*}^{q/2}} < \frac{S}{2^\pi},
\]
for all positive integers $k$. If we combine this inequality with the fact that the norms $|u_k|_{2^*}$ are uniformly bounded we deduce that $u_k \to 0$ in $H^1(\Omega)$. We can assume that $u_k \to 0$ a.e. on $\Omega$, and $|\nabla u_k|^2 \to \mu$ and $|u_k|_{2^*}^2 \to \nu$ in the sense of measures on $\Omega$. So,
\[
\lim_{k \to \infty} |\nabla u_k|^2 = ||\mu||
\]
and
\[
\lim_{k \to \infty} |u_k|_{2^*}^2 = ||\nu||,
\]
where
\[
\frac{S}{2^\pi} ||\nu||^{2^*} \leq ||\mu||.
\]
Now equality (17) follows from
\[
\frac{S}{2^\pi} \leq \frac{||\mu||}{||\nu||^{2^*}} = \lim_{k \to \infty} \beta(u_k) \leq \lim_{k \to \infty} \Psi_{\alpha_k}(u_k) = \lim_{k \to \infty} S_{\alpha_k} \leq \frac{S}{2^\pi}.
\]
(25)
Taking the limit of both sides of (24) as $k \to +\infty$,
\[
||\nu|| = ||\mu||.
\]
(26)
Combining (25) and (26),
\[
||\mu|| = ||\nu|| = \frac{S^{\frac{\pi}{2}}}{2},
\]
or (18).

Equalities (18) imply there exists a constant $c$ such that
\[
|u_k|_{2^*} \geq c > 0,
\]
for all positive integers $k$. Another consequence of (25) is that $\lim_{k \to \infty} \beta(u_k) = \frac{S}{2^\pi}$ and so
\[
\lim_{k \to \infty} \alpha_k \beta(u_k) \delta(u_k) = 0.
\]
However,
\[
\lim_{k \to \infty} \alpha_k \beta(u_k) \delta(u_k) = \frac{S}{2^\pi} \lim_{k \to \infty} \alpha_k \delta(u_k).
\]
Equality (19) follows.

Combining (19),
\[
\alpha_k \delta(u_k) = \alpha_k \frac{|u_k|_{q^*}^q}{|u_k|_{2^*}^{q/2}}.
\]
and the fact that the norms $|u_k|_{2^*}$ are uniformly bounded, we also get
\[
\lim_{k \to \infty} \alpha_k |u_k|_{q}^t = 0.
\] (28)

But, from (5),
\[
|u_k|_{q}^t = \left( \int u_k^q \right)^t = M_k^t \left[ \int \left( \frac{u_k}{M_k} \right)^q \right]^t \\
\geq M_k^t \left[ \int \left( \frac{u_k}{M_k} \right)^{2^*} \right]^t = M_k^t \frac{2^*}{2} \left( \int u_k^{2^*} \right)^t = \epsilon_k |u_k|_{2^*}^t.
\]

This, (27) and (28) imply (22) and (23).

\[\square\]

**Remark 3.5.** Suppose that $\alpha_k$ converges to a positive real number and $S_{\alpha_k} \nearrow \frac{1}{2^*}$. Let $u_k \in H^1(\Omega)$ be a minimizer for $\Psi_{\alpha_k}$ satisfying (12)$_{\alpha_k}$ and suppose $u_k \to 0$ in $H^1(\Omega)$. The previous argument shows that (18), (19), (22) and (23) hold.

**Lemma 3.6.** Suppose $S_{\alpha_k} < \frac{1}{2^*}$ and either $\alpha_k \to +\infty$, or the hypothesis of Remark 3.5 hold. Let $u_k \in H^1(\Omega)$ be a positive minimizer for $\Psi_{\alpha_k}$ satisfying (12)$_{\alpha_k}$. Then
\[
\lim_{k \to \infty} |\nabla u_k - \nabla U_{\epsilon_k, P_k}| = 0
\] (29)

and $P_k \in \partial \Omega$, for large $k$, where $P_k$ is such that $u_k(P_k) = M_k$, and $M_k$ and $\epsilon_k$ are as in (20) and (21), respectively.

**Proof.** We use the Gidas and Spruck blow up technique [11]. Let $\Omega_k := (\Omega - P_k)/\epsilon_k$ and $v_k : \Omega_k \to \mathbb{R}$ be defined by $v_k(x) := \epsilon_k^{2^*} u_k(\epsilon_k x + P_k)$. We can assume that $P_k \to P_0$ and $\Omega_k \to \Omega_\infty$. We let $L = \lim_{k \to +\infty} \text{dist}(P_k, \partial \Omega)/\epsilon_k \in [0, +\infty]$.

From
\[
|v_k|_{L^q(\Omega_k)}^{q(t-1)} e_k^{q-1}(x) = \epsilon_k^{\frac{N(q-1)}{q}} |u_k|_{q}^{q(t-1)} (\epsilon_k x + P_k)
\]

we deduce that
\[
\delta(u_k) = \epsilon_k \delta(v_k),
\] (30)

where the norms in $\delta(v_k)$ are computed in $\Omega_k$. Also,
\[
|v_k|_{L^q(\Omega_k)}^{q(t-1)} e_k^{q-1}(x) = \epsilon_k^{\frac{N(q-1)}{q-1} - N} |u_k|_{q}^{q(t-1)} (\epsilon_k x + P_k)
\]

Thus,
\[
\Delta v_k(x) = \epsilon_k^{\frac{N}{q-1}} \Delta u_k(\epsilon_k x + P_k)
\]
\[
v_k^{2^* - 1}(x) = \epsilon_k^{\frac{N}{q-1}} u_k^{2^* - 1}(\epsilon_k x + P_k)
\]
\[
\epsilon_k v_k(x) = \epsilon_k^{\frac{N}{q-1}} u_k(\epsilon_k x + P_k)
\]
\[
\epsilon_k |v_k|_{L^q(\Omega_k)}^{q(t-1)} e_k^{q-1}(x) = \epsilon_k^{\frac{N}{q-1}} |u_k|_{q}^{q(t-1)} (\epsilon_k x + P_k)
\]
The functions $v_k$ satisfy
\[
\begin{align*}
\left\{ \begin{array}{l}
(1 + \frac{2}{3} \epsilon_k \alpha_k (v_k)) (-\Delta v_k + \epsilon \alpha^2 v_k) \\
+ \frac{2}{3} \epsilon_k \alpha_k |v_k|^q (1 + (1 + 1 + \frac{2}{3}) \epsilon_k \alpha_k (v_k)) v_k^{q-1}
\end{array} \right. \\
\quad - \left\{ \begin{array}{l}
(1 + (1 + \frac{2}{3}) \epsilon_k \alpha_k (v_k)) v_k^{q-1} = 0 \quad \text{in } \Omega_k, \\
0 < v_k \leq v_k(0) = 1 \quad \text{in } \Omega_k,
\end{array} \right. \\
\frac{\partial v_k}{\partial n} = 0 \quad \text{on } \partial \Omega_k. 
\end{align*}
\]
Suppose that $L = +\infty$. Then $\Omega_{\infty} = \mathbb{R}^N$. We use (19), (23) (which obviously implies $\epsilon_k \to 0$), (30) and
\[
|v_k|^q_{L^q(\Omega_k)} = \int_{\Omega_k} v_k^q \geq \int_{\Omega_k} v_k^q = \int_{\Omega_k} u_k^2 = |u_k|^2 \geq c^2',
\]
(from (27)). By the elliptic estimates in [4],
\[
v_k \to v \text{ in } C_{\text{loc}}^2(\Omega_{\infty})
\]
where $v$ satisfies
\[
\left\{ \begin{array}{l}
-\Delta v = v^{q-1} \quad \text{in } \Omega_{\infty}, \\
0 < v \leq v(0) = 1 \quad \text{in } \Omega_{\infty}.
\end{array} \right.
\]
By lower semicontinuity of the norm, $v \in L^2(\Omega_{\infty})$ and $\nabla v \in L^2(\Omega_{\infty})$. Therefore $v = U$. From (18),
\[
S_{\frac{q}{2}} = \int_{\mathbb{R}^N} |\nabla U|^2 \leq \lim_{k \to \infty} |\nabla u_k|^2 = S_{\frac{q}{2}},
\]
which is impossible.

So $L$ is finite. This implies that $P_0 \in \partial \Omega$. Without loss of generality, we assume that $P_0 = 0$ and that in a neighborhood $B_R(0) = \{x \in \mathbb{R}^N : |x| < R\}$ of $0$ the sets $\Omega$ and $\partial \Omega$ are described by
\[
\Omega \cap B_R(0) = (x', x_N) \in B_R(0)|x_N > g(x')], \\
\partial \Omega \cap B_R(0) = (x', x_N) \in B_R(0)|x_N = g(x')],
\]
where $g : B_R(0) \cap \{0, x_N\} \in \mathbb{R} \to \mathbb{R}$ is such that $g(0) = 0$ and $\nabla g(0) = 0$. We make the change of coordinates associated to the map $\psi = (\psi_1, \ldots, \psi_N) : B_R(0) \to \mathbb{R}^N$, with
\[
\psi_i(x) = x_i - \frac{g(x') - x_N}{1 + |\nabla g(x')|^2} \frac{\partial g}{\partial x_i}(x'), \quad 1 \leq i \leq N - 1,
\]
\[
\psi_N(x) = x_N - g(x').
\]
The determinant of the Jacobian of $\psi$ at 0 is 1. We can choose $R_0 > 0$ and an open neighborhood $V \subset B_R(0)$ of zero, such that
\[
\psi : V \to B_{R_0}(0) \text{ is a diffeomorphism},
\]
\[
\psi : \Omega \cap V \to B_{R_0}(0)^+ := \{(y', y_N) \in B_{R_0}|y_N > 0\},
\]
\[
\psi : \partial \Omega \cap V \to \{(y', y_N) \in B_{R_0}|y_N = 0\}.
\]
If $u : V \to \mathbb{R}$ is smooth and $v : B_{R_0}(0)^+ \to \mathbb{R}$ is such that $v(y) = u(\psi^{-1}(y))$, then
\[
(Du)(\psi^{-1}(y)) = \sum_{i,j=1}^{N} a_{i,j}(y) \frac{\partial^2 v}{\partial y_i \partial y_j}(y) + \sum_{i=1}^{N} b_i(y) \frac{\partial v}{\partial y_i}(y),
\]
\[
\frac{\partial u}{\partial \nu}(\psi^{-1}(y)) = d(y) \frac{\partial v}{\partial y_N}(y) \quad \text{on } y_N = 0,
\]
with $a_{i,j}, b_i$ and $d$ smooth functions,
\[
a_{i,j}(y) = \delta_{i,j} + O(|y|)
\]
and

\[ d(y) = 1 + [(\nabla g)[(\psi^{-1}(y))]^2] \geq 1. \]

As above, \((\psi^{-1}(y))'\) denotes the first \(N - 1\) coordinates of \(\psi^{-1}(y)\). We let \(Q_k = \psi(P_k)\) and denote by \((Q_k)_N\) the \(N\)-th coordinate of \(Q_k\). We also let \(B_k = (B_{R_k}(0) + Q_k)/\epsilon_k\). We define \(w_k : B_{R_k}(0) + \mathbb{R} \rightarrow \mathbb{R}\) by \(w_k(y) = u_k(\psi^{-1}(y))\) and \(\tilde{w}_k : B_k \rightarrow \mathbb{R}\) by \(\tilde{w}_k(x) = \epsilon_k^{-1} w_k(\epsilon_k x + Q_k)\). The functions \(\tilde{w}_k\) satisfy

\[
\begin{align*}
(1 + \tilde{\epsilon}_k \alpha \delta(v_k) \times & \sum_{i,j=1}^N \tilde{a}_{i,j,k} \frac{\partial^2 \tilde{w}_k}{\partial x_i \partial x_j} - \sum_{i=1}^N \epsilon_k \tilde{b}_{i,k} \frac{\partial \tilde{w}_k}{\partial x_i} + \alpha \epsilon_k \tilde{w}_k) \\
&+ \epsilon_k \alpha \epsilon_k |v_k|^{q-1} \tilde{w}_k^{q-1} \\
& - \left(1 + \left(1 + \frac{\sum_{i,j=1}^N \epsilon_k \alpha \delta(v_k)}{\epsilon_k \alpha \epsilon_k |v_k|^{q-1}} \right) \tilde{w}_k^{q-1} \right) = 0 \quad \text{in } B_k, \\
&0 < \tilde{w}_k \leq \tilde{w}_k(0) = 1 \quad \text{in } B_k, \\
&\frac{\partial \tilde{w}_k}{\partial x_i} = 0 \quad \text{on } \partial B_k,
\end{align*}
\]

with \(\partial B_k = \partial B_k \cap (\mathbb{R}^{N-1} \times \{-Q_k\}/\epsilon_k)\),

\[ \tilde{a}_{i,j,k}(x) = a_{i,j}(\epsilon_k x + Q_k) = \delta_{i,j} + O((\epsilon_k x + Q_k)) \tag{33} \]

and \(\tilde{b}_{i,k}(x) = b_i(\epsilon_k x + Q_k)\).

We use again (19), (23), (30), (32), and we also use (33). By elliptic regularity theory, \(\tilde{w}_k \rightarrow w\) in \(C^2_{\text{loc}}(B_\infty)\) where \(B_\infty = \{(x',x_N) \in \mathbb{R}^N : x_N > -L\}\) and

\[
\begin{align*}
-\Delta w = w^{q-1} & \quad \text{in } B_\infty, \\
0 < w \leq w(0) = 1 & \quad \text{in } B_\infty, \\
\frac{\partial w}{\partial n} = 0 & \quad \text{on } \partial B_\infty.
\end{align*}
\]

We deduce that \(w = U\). Moreover, \(L\) has to be zero.

Suppose \(P_k \notin \partial \Omega\) for large \(k\). Since \(\nabla \tilde{w}_k(0) = 0\) and \(\frac{\partial \tilde{w}_k}{\partial x_N} = 0\) on \(\partial B_k \cap (\mathbb{R}^{N-1} \times \{-Q_k\}/\epsilon_k)\), by the mean value theorem there exists \(r_k \in \mathbb{R}\), with \(-Q_k/\epsilon_k < r_k < 0\) such that \(\frac{\partial w}{\partial x_N}(0,r_k) = 0\). Recalling that \(\tilde{w}_k \rightarrow w\) in \(C^2_{\text{loc}}(B_\infty)\), it follows that \(\frac{\partial w}{\partial x_N}(0) = 0\). This is impossible because \(w = U\) and \(\frac{\partial U}{\partial x_N}(0) < 0\). We conclude that \(P_k \in \partial \Omega\) for large \(k\).

Returning to (31),

\[ v_k \rightarrow v \text{ in } C^2_{\text{loc}}(\Omega_\infty) \tag{34} \]

we deduce (29). \(\square\)

As in [2] and [5], let

\[ \mathcal{M} := \{CU_{\varepsilon,y}, C \in \mathbb{R}, \varepsilon > 0, y \in \partial \Omega\} \]

and \(d(u, \mathcal{M}) := \inf\{[(\nabla (u - V)]_2, V \in \mathcal{M}\}\). The set \(\mathcal{M} \setminus \{0\}\) is a manifold of dimension \(N + 1\). The tangent space \(T_{C_{\varepsilon,y},y}(\mathcal{M})\) at \(C_{\varepsilon,y}\) is given by

\[ T_{C_{\varepsilon,y},y}(\mathcal{M}) = \text{span} \left\{ U_{\varepsilon,y}, \frac{\partial}{\partial \varepsilon} U_{\varepsilon,y}, C \frac{\partial}{\partial y} U_{\varepsilon,y}, 1 \leq i \leq N - 1 \right\} \]
where $T_x(\partial \Omega) = \text{span}\{\tau_1, \ldots, \tau_{N-1}\}$.

As in Lemma 3.6, let $u_k \in H^1(\Omega)$ be a positive minimizer for $\Psi_{\alpha_k}$ satisfying (12)${\alpha_k}$. For large $k$, the infimum $d(u_k, \mathcal{M})$ is achieved:

$$d(u_k, \mathcal{M}) = |\nabla(u_k - C_k U_{k, y_k})|_2 \text{ for } C_k U_{k, y_k} \in \mathcal{M}. \quad (35)$$

Furthermore,

$$C_k = 1 + o(1) \quad (36)$$

$y_k \to P_0$ and $\varepsilon_k/\epsilon_k \to 1$ (see Lemma 1 of [5] and Lemma 2.3 of [2]). From (23),

$$\alpha_k \varepsilon_k \to 0. \quad (37)$$

We define

$$w_k := u_k - C_k U_{k, y_k},$$

so that

$$\int \nabla U_{k, y_k} \cdot \nabla w_k = 0. \quad (38)$$

On the one hand, from (29),

$$\lim_{k \to \infty} |\nabla(u_k - C_k U_{k, y_k})|_2 = 0.$$

On the other hand, from Poincaré’s inequality, and the fact that both the average of $u_k$ and the average of $C_k U_{k, y_k}$, in $\Omega$, converge to zero,

$$\lim_{k \to \infty} |u_k - C_k U_{k, y_k}|_2 = 0.$$

Together,

$$\lim_{k \to \infty} ||w_k|| = 0. \quad (39)$$

Our next aim is the lower bound for $|\nabla w_k|_2^2 + c\alpha_k \int U_{k, y_k}^{2-2} w_k^2$ in Lemma 3.11 where $c$ is a constant. To obtain that lower bound we consider two eigenvalue problems. The first one can be regarded as the limit of the second, in a sense made precise below.

**Lemma 3.7.** (Bianchi and Egnell [5], Rey [17]) The eigenvalue problem

$$\begin{cases}
-\Delta \varphi = \mu U^{2^*-2} \varphi & \text{in } \mathbb{R}_+^N, \\
\frac{\partial \varphi}{\partial \nu} = 0 & \text{on } \partial \mathbb{R}_+^N, \\
\int_{\mathbb{R}_+^N} U^{2^*-2} \varphi^2 < \infty
\end{cases} \quad (40)$$

admits a discrete spectrum $\mu_1 < \mu_2 \leq \mu_3 \leq \ldots$ such that $\mu_1 = 1$, $\mu_2 = \mu_3 = \ldots = \mu_N = 2^{*} - 1$ and $\mu_{N+1} > 2^{*} - 1$. The eigenspaces $V_1$ and $V_{(2^{*} - 1)}$, corresponding to $1$ and $(2^{*} - 1)$, are given by

$$V_1 = \text{span } U,$$

$$V_{(2^{*} - 1)} = \text{span } \left\{ \left. \frac{\partial U_i}{\partial y_1} \right|_{y_1 = 0} \text{ for } 1 \leq i \leq N - 1 \right\}.$$

Now we let $\varepsilon > 0$, $\nu_\varepsilon > 0$, and $y_\varepsilon \in \partial \Omega$ with $\lim_{\varepsilon \to 0} y_\varepsilon = y_0$. Let $\{\varphi_{i, \varepsilon}\}_{i=1}^\infty$ be a complete set of orthogonal eigenfunctions with eigenvalues $\mu_{1, \varepsilon} \leq \mu_{2, \varepsilon} \leq \mu_{3, \varepsilon} \leq \ldots$ for the weighted eigenvalue problem

$$\begin{cases}
-\Delta \varphi + \nu_\varepsilon U_{\varepsilon, y_\varepsilon}^{2^*-2} \varphi = \mu U_{\varepsilon, y_\varepsilon}^{2^*-2} \varphi & \text{in } \Omega, \\
\frac{\partial \varphi}{\partial \nu} = 0 & \text{on } \partial \Omega,
\end{cases}$$

with $\varphi_{1, \varepsilon} > 0$ and

$$\int_{\Omega} U^{2^*-2} \varphi_{1, \varepsilon} \varphi_{j, \varepsilon} = \delta_{i,j},$$

Let

$$\Omega_\varepsilon := (\Omega - y_\varepsilon)/\varepsilon.$$
The sets $\Omega_\varepsilon$ converge to a half space as $\varepsilon \to 0$. For a function $v$ on $\Omega$, we define $\bar{v}$ on $\Omega_\varepsilon$ by

$$\bar{v}(x) := \varepsilon^{\frac{N-2}{2}} v(\varepsilon x + y_\varepsilon).$$

The relation between these eigenvalue problems and the one considered in Lemma 3.7 is given in

Lemma 3.8. Suppose $y_\varepsilon \in \partial \Omega$, $\lim_{\varepsilon \to 0} y_\varepsilon = y_0$, $\lim_{\varepsilon \to 0} \varepsilon^{2-2} \nu_\varepsilon = 0$ and the sets $\Omega_\varepsilon$ converge to $\mathbb{R}^N_+$. Then, up to a subsequence,

$$\lim_{\varepsilon \to 0} \mu_{i,\varepsilon} = \mu_i$$

and

$$\lim_{\varepsilon \to 0} \int_{\Omega_\varepsilon} U^{2-2}(\tilde{\varphi}_{i,\varepsilon} - \tilde{\varphi}_i)^2 = 0,$$

for all positive integers $i$. The functions $\mu_i$ and $\tilde{\varphi}_i$ satisfy

$$\begin{cases}
-\Delta \tilde{\varphi}_i = \mu_i U^{2-2} \tilde{\varphi}_i & \text{in } \mathbb{R}^N_+, \\
\tilde{\varphi}_i & = 0 & \text{on } \partial \mathbb{R}^N_+, \\
U^{2-2} \tilde{\varphi}_i^2 = 1,
\end{cases}$$

and the functions $\tilde{\varphi}_i$ are supposed extended to $\mathbb{R}^N$ by reflection. In particular, from the previous lemma, $\mu_1 = 1$, $\tilde{\varphi}_1 = CU$ for some constant $C > 0$, $\mu_i = 2^* - 1$ for $2 \leq i \leq N + 1$.

We postpone the proof, since it requires the following lemma and remark.

Lemma 3.9. Suppose $y_\varepsilon \in \bar{\Omega}$, $\varphi_\varepsilon \in H^1(\Omega)$,

$$\int U_{\varepsilon,y_\varepsilon}^{2-2} \varphi_\varepsilon^2 \to 0$$

and

$$\int |\nabla \varphi_\varepsilon|^2 \to 0,$$

as $\varepsilon \to 0$. Then

$$\int U_{\varepsilon,y_\varepsilon}^{2-2} \varphi_\varepsilon^2 \to 0,$$

as $\varepsilon \to 0$.

Proof. We denote the average of $\varphi_\varepsilon$ in $\Omega$ by $\bar{\varphi}_\varepsilon$. By Poincaré’s inequality,

$$|\varphi_\varepsilon - \bar{\varphi}_\varepsilon|_{2^*} \to 0.$$

The limits in this proof are taken as $\varepsilon$ approaches zero. So we can write $\varphi_\varepsilon = \bar{\varphi}_\varepsilon + \eta_\varepsilon$, with $\eta_\varepsilon \to 0$ in $L^{2^*}$. We know that

$$\int U_{\varepsilon,y_\varepsilon}^{2-2} \left( \bar{\varphi}_\varepsilon^2 + 2 \bar{\varphi}_\varepsilon \eta_\varepsilon + \eta_\varepsilon^2 \right) = o(1)$$

and we estimate the three terms on the left hand side. There exists a $b > 0$ such that

$$\int U_{\varepsilon,y_\varepsilon}^{2-2} \bar{\varphi}_\varepsilon^2 \geq b \bar{\varphi}_\varepsilon^{2^*}.$$

Also,

$$\left| \int U_{\varepsilon,y_\varepsilon}^{2-2} \eta_\varepsilon \bar{\varphi}_\varepsilon \right| \leq |\eta_\varepsilon|_{2^*} |\bar{\varphi}_\varepsilon| \left( \int U_{\varepsilon,y_\varepsilon}^{(2-2) \frac{2^*}{2-2}} \right)^\frac{N+2}{2} \leq C |\eta_\varepsilon|_{2^*} |\bar{\varphi}_\varepsilon| \varepsilon^s.$$

If $2^\# \leq q < 2^\#$, then

$$\int U_{\varepsilon,y_\varepsilon}^{2-2} \eta_\varepsilon^2 \leq |\eta_\varepsilon|_{2^*}^2 \left( \int U_{\varepsilon,y_\varepsilon}^{(2-2) \frac{2^*}{2-2}} \right)^\frac{2^*}{2^*} \leq C |\eta_\varepsilon|_{2^*}^2 \varepsilon^s.$$

(43)
If \( q = 2^# \), then
\[
\int U^{\gamma - 2}_{\gamma, \eta} \leq |\eta|^2_{L^2} \left( \int U^{\frac{\gamma}{2}}_{\gamma, \eta} \right)^{\frac{2}{\gamma}} \leq C|\eta|^2_{L^2} |\log \varepsilon|^\frac{2}{\gamma}. \tag{44}
\]

Thus,
\[
b\bar{\varphi}_\varepsilon^2 \leq C|\bar{\varphi}_\varepsilon| + o(1).
\]

This shows that \( \bar{\varphi}_\varepsilon \varepsilon^{\frac{2}{\gamma}} \) is bounded. But if \( \bar{\varphi}_\varepsilon \varepsilon^{\frac{2}{\gamma}} \) is bounded this shows that
\[
\bar{\varphi}_\varepsilon \varepsilon^{\frac{2}{\gamma}} \to 0. \tag{45}
\]

We want to prove that
\[
\int U^{2^* - 2}_{\gamma, \eta} (\bar{\varphi}_\varepsilon^2 + 2\bar{\varphi}_\varepsilon \eta + \eta^2) = o(1).
\]

For the first term on the left hand side we have, by (45),
\[
\int U^{2^* - 2}_{\gamma, \eta} \bar{\varphi}_\varepsilon^2 \leq C|\bar{\varphi}_\varepsilon|^2 \to 0.
\]

For the third term we have
\[
\int U^{2^* - 2}_{\gamma, \eta} \eta^2 \leq C|\eta|^2 \to 0.
\]

We claim that the remaining term also converges to zero. This will prove the lemma. For the second term we have the estimate
\[
\zeta_\varepsilon := \left| \int U^{2^* - 2}_{\gamma, \eta} \bar{\varphi}_\varepsilon \eta \right| \leq |\eta|_{L^2} |\bar{\varphi}_\varepsilon| \left( \int U^{\frac{2^*}{2}}_{\gamma, \eta} \right)^{\frac{2}{2^*}}.
\]

If \( N = 5 \), then
\[
\zeta_\varepsilon \leq C|\eta|_{L^2} |\bar{\varphi}_\varepsilon| \varepsilon N^{1 - \frac{2}{2^*}} \left( \int U^{\frac{2^*}{2}}_{\gamma, \eta} \right)^{\frac{2}{2^*}} \leq C|\eta|_{L^2} |\bar{\varphi}_\varepsilon| \varepsilon^{\frac{2^* - 2}{2^*}} = C|\eta|_{L^2} |\bar{\varphi}_\varepsilon| \varepsilon^{\frac{2}{\gamma}}.
\]

If \( N = 6 \), then
\[
\zeta_\varepsilon \leq C|\eta|_{L^2} |\bar{\varphi}_\varepsilon| \varepsilon^2 |\log \varepsilon|^{\frac{2}{\gamma}}.
\]

Finally, if \( N \geq 7 \), then
\[
\zeta_\varepsilon \leq C|\eta|_{L^2} |\bar{\varphi}_\varepsilon| \varepsilon^2.
\]

In all three cases, (45) implies that \( \zeta_\varepsilon \to 0. \)

**Remark 3.10.** If in the previous lemma, instead of assuming \( \int |\nabla \varphi_\varepsilon|^2 \to 0 \), we assume that \( \int |\nabla \varphi_\varepsilon|^2 \) is bounded, then we can still conclude \( \bar{\varphi}_\varepsilon \varepsilon^{\frac{2}{\gamma}} \to 0 \), \( \int U^{2^* - 2}_{\gamma, \eta} \bar{\varphi}_\varepsilon^2 \to 0 \) and \( \int U^{2^* - 2}_{\gamma, \eta} \bar{\varphi}_\varepsilon \eta \to 0 \), as \( \varepsilon \to 0 \).

**Proof of Lemma 3.8** We basically adapt the argument of the proof of Lemma 3.3 of [APY] (and Lemma 5.8 of Z.Q. Wang in [21]), modified according to Lemma 3.9 and Remark 3.10. The value of \( k_0 \) in Lemma 3.3 of [APY] is equal to \( N \).

The proof is by induction. We first consider \( i = 1 \). By the Rayleigh quotient, \( \mu_{1, \varepsilon} \) is given by
\[
\mu_{1, \varepsilon} = \inf \left\{ |\nabla u|^2 + \nu_\varepsilon \int U^{\gamma - 2}_{\gamma, u} |u|^2 \left( \int U^{\gamma - 2}_{\gamma, u} u^2 = 1 \right) \right\} = \inf \left\{ \int_{\Omega_\varepsilon} |\nabla u|^2 + \varepsilon^{2 - \gamma} \nu_\varepsilon \int_{\Omega_\varepsilon} U^{\gamma - 2}_{\gamma, u} |u|^2 \left( \int U^{\gamma - 2}_{\gamma, u} u^2 = 1 \right) \right\}.
\]

To estimate \( \mu_{1, \varepsilon} \) from above, we choose \( \nu_\varepsilon : \Omega_\varepsilon \to \mathbb{R} \) defined by
\[
\nu_\varepsilon = U \left( \int_{\Omega_\varepsilon} U^{\gamma} \right)^{\frac{1}{\gamma}}.
\]
From the assumption $\varepsilon^{2-s}v_\varepsilon \to 0$ as $\varepsilon \to 0$, we get
\[
\mu_{1,\varepsilon} \leq \int_{\Omega_\varepsilon} |\nabla v_\varepsilon|^2 + \varepsilon^{2-s}v_\varepsilon \int_{\Omega_\varepsilon} U^{q'-2}v_\varepsilon^2 \to \frac{\int_{\mathbb{R}^N} |\nabla U|^2}{\int_{\mathbb{R}^N} U^{2q}} = \mu_1 = 1,
\]
as $\varepsilon \to 0$. Hence $\limsup_{\varepsilon \to 0} \mu_{1,\varepsilon} \leq \mu_1$. Up to a subsequence, which we still denote by $\varepsilon$,
\[
\lim_{\varepsilon \to 0} \mu_{1,\varepsilon} = \tilde{\mu}_1 \leq \mu_1.
\]

The functions $\varphi_{1,\varepsilon}$ satisfy
\[
\mu_{1,\varepsilon} = |\nabla \varphi_{1,\varepsilon}|^2 + \nu_\varepsilon \int_{\Omega_\varepsilon} U^{q'-2} \varphi_{1,\varepsilon}^2,
\]
so $|\nabla \varphi_{1,\varepsilon}|^2$ is bounded and $\int U^{q'-2} \varphi_{1,\varepsilon}^2 \to 0$, as $\varepsilon \to 0$. If $\tilde{\mu}_1$ were equal to 0, then $|\nabla \varphi_{1,\varepsilon}|^2 \to 0$ and $\int U^{q'-2} \varphi_{1,\varepsilon}^2 \to 0$, as $\varepsilon \to 0$. Lemma 3.9 would imply
\[
1 = \int U^{q'-2} \varphi_{1,\varepsilon}^2 \to 0, \text{ as } \varepsilon \to 0, \text{ a contradiction.}
\]
So $\tilde{\mu}_1 \neq 0$ and $|\nabla \varphi_{1,\varepsilon}|^2 \rightarrow 0$ as $\varepsilon \to 0$.

The functions $\tilde{\varphi}_{1,\varepsilon}$ satisfy
\[
\begin{cases}
-\Delta \tilde{\varphi}_{1,\varepsilon} + \varepsilon^{2-s}v_\varepsilon U^{q'-2}\tilde{\varphi}_{1,\varepsilon} = \mu_{1,\varepsilon} U^{2q'-2}\tilde{\varphi}_{1,\varepsilon} & \text{in } \Omega_\varepsilon, \\
\tilde{\varphi}_{1,\varepsilon} > 0 & \text{in } \Omega_\varepsilon, \\
\frac{\partial \tilde{\varphi}_{1,\varepsilon}}{\partial \nu} = 0 & \text{on } \partial \Omega_\varepsilon, \\
\int_{\mathbb{R}^N} U^{2q'-2}\tilde{\varphi}_{1,\varepsilon}^2 = 1.
\end{cases}
\]

By the hypothesis $\lim_{\varepsilon \to 0} \varepsilon^{2-s}v_\varepsilon \to 0$, and elliptic regularity theory [4], $\tilde{\varphi}_{1,\varepsilon} \to \tilde{\varphi}_1$ in $C^2_{\text{loc}}(\mathbb{R}^N)$, as $\varepsilon \to 0$, where $\tilde{\varphi}_1$ satisfies (40) with $\mu = \mu_1$. We conclude that $\tilde{\mu}_1 = \mu_1$ and $\tilde{\varphi}_1 = \tilde{\varphi}_1$.

We will now prove (42) in case $i = 1$, i.e.
\[
\int_{\Omega_\varepsilon} U^{2q'-2}(\tilde{\varphi}_{1,\varepsilon} - \tilde{\varphi}_1)^2 = \int_{\mathbb{R}^N} (\tilde{\varphi}_{1,\varepsilon} - \tilde{\varphi}_1)^2 \to 0, \text{ as } \varepsilon \to 0,
\]
where $\zeta_{1,\varepsilon}(\cdot) = \varepsilon^{\frac{N-2}{2}} \tilde{\varphi}_1 \left( \cdot - \frac{\eta_{1,\varepsilon}}{\varepsilon} \right)$. The function $\tilde{\varphi}_1$ belongs to $L^2(\mathbb{R}^N)$ and $\zeta_{1,\varepsilon} \to 0$ in $H^1(\Omega)$. We denote the averages of $\varphi_{1,\varepsilon}$ and $\zeta_{1,\varepsilon}$, in $\Omega$, by $\bar{\varphi}_{1,\varepsilon}$ and $\bar{\zeta}_{1,\varepsilon}$, respectively. By Poincaré’s inequality, we can write $\varphi_{1,\varepsilon} = \bar{\varphi}_{1,\varepsilon} + \eta_{1,\varepsilon}$ and $\zeta_{1,\varepsilon} = \bar{\zeta}_{1,\varepsilon} + \zeta_{1,\varepsilon}$ with $|\eta_{1,\varepsilon}|^2$ and $|\zeta_{1,\varepsilon}|^2$ uniformly bounded, as $\varepsilon \to 0$. Moreover,
\[
\begin{align*}
\int_{\mathbb{R}^N} U^{2q'-2}(\varphi_{1,\varepsilon} - \zeta_{1,\varepsilon})^2 &= \int_{\mathbb{R}^N} U^{2q'-2}(\tilde{\varphi}_{1,\varepsilon} - \bar{\zeta}_{1,\varepsilon})^2 \\
&+ 2 \int_{\mathbb{R}^N} U^{2q'-2}(\tilde{\varphi}_{1,\varepsilon} - \bar{\zeta}_{1,\varepsilon})(\eta_{1,\varepsilon} - \bar{\zeta}_{1,\varepsilon}) \\
&+ \int_{\mathbb{R}^N} U^{2q'-2}(\eta_{1,\varepsilon} - \bar{\eta}_{1,\varepsilon})^2.
\end{align*}
\]

The first two terms on the right hand side converge to 0 as $\varepsilon \to 0$, due to Remark 3.10. But
\[
\tilde{\eta}_{1,\varepsilon} = \tilde{\varphi}_{1,\varepsilon} - \tilde{\bar{\varphi}}_{1,\varepsilon} = \tilde{\varphi}_{1,\varepsilon} - \varepsilon^{\frac{N-2}{2}} \bar{\varphi}_{1,\varepsilon} = \tilde{\varphi}_{1,\varepsilon} - \varepsilon^{\frac{N-2}{2}} \tilde{\varphi}_{1,\varepsilon}
\]
and
\[
\tilde{\zeta}_{1,\varepsilon} = \tilde{\varphi}_{1,\varepsilon} - \varepsilon^{\frac{N-2}{2}} \tilde{\zeta}_{1,\varepsilon}.
\]
These equalities and, again, Remark 3.10 show that $\tilde{\eta}_{1,\varepsilon} \to \tilde{\zeta}_{1,\varepsilon}$ in $C^2_{\text{loc}}(\mathbb{R}^N)$, as $\varepsilon \to 0$. We conclude that the term
\[
\int_{\Omega_\varepsilon} U^{2q'-2}(\tilde{\bar{\eta}}_{1,\varepsilon} - \tilde{\zeta}_{1,\varepsilon})^2
\]
also converges to 0 as \( \varepsilon \to 0 \) (see (3.42) and (3.43) in the proof of Lemma 3.3 of [APY]). This proves (42) for \( i = 1 \).

Now assume that (41) and (42) hold for \( 1 \leq i \leq L - 1 \).

To estimate \( \mu_{L, \varepsilon} \) from above we choose \( v_\varepsilon : \Omega_\varepsilon \to \mathbb{R} \) defined by \( v_\varepsilon = \tilde{\varphi}_L \). Let

\[
v_\varepsilon = \sum_{i=1}^{\infty} a_{i, \varepsilon} \tilde{\varphi}_{i, \varepsilon}.
\]

Clearly,

\[
\sum_{i=1}^{\infty} \mu_{i, \varepsilon} a_{i, \varepsilon}^2 = \int_{\Omega_\varepsilon} |\nabla v_\varepsilon|^2 + \varepsilon^{2-s} v_\varepsilon \int_{\Omega_\varepsilon} U^{q-2} v_\varepsilon^2 \to \mu_L
\]

and

\[
\sum_{i=1}^{L-1} \mu_{i, \varepsilon} a_{i, \varepsilon}^2 + \mu_{L, \varepsilon} \sum_{i=L}^{\infty} a_{i, \varepsilon}^2 \leq \sum_{i=1}^{\infty} \mu_{i, \varepsilon} a_{i, \varepsilon}^2.
\]

We claim that \( a_{i, \varepsilon} \to 0 \) for \( 1 \leq i \leq L - 1 \) and \( \sum_{i=L}^{\infty} a_{i, \varepsilon}^2 \to 1 \), as \( \varepsilon \to 0 \). Indeed,

\[
a_{i, \varepsilon} = \int_{\Omega_\varepsilon} U^{2^{*} - 2} v_\varepsilon \tilde{\varphi}_{i, \varepsilon} = \int_{\Omega_\varepsilon} U^{2^{*} - 2} v_\varepsilon \tilde{\varphi}_{i, \varepsilon} \to \int_{\mathbb{R}^N} U^{2^{*} - 2} \tilde{\varphi}_L = 1.
\]

Moreover,

\[
\sum_{i=1}^{\infty} a_{i, \varepsilon}^2 = \int_{\Omega_\varepsilon} U^{2^{*} - 2} v_\varepsilon^2 \to \int_{\mathbb{R}^N} U^{2^{*} - 2} \tilde{\varphi}_L^2 = 1.
\]

This proves our claim.

Combining (46), (47) and the previous claim, we have \( \limsup_{\varepsilon \to 0} \mu_{L, \varepsilon} \leq \mu_L \). Up to a subsequence, which we still denote by \( \varepsilon \),

\[
\lim_{\varepsilon \to 0} \mu_{L, \varepsilon} = \hat{\mu}_L \leq \mu_L.
\]

The value of \( \mu_{L, \varepsilon} \) is

\[
\mu_{L, \varepsilon} = \inf \left\{ \int_{\Omega_\varepsilon} |\nabla v|^2 + \varepsilon^{2-s} v \int_{\Omega_\varepsilon} U^{q-2} v^2 \right\} \left\{ \int_{\Omega_\varepsilon} U^{2^{*} - 2} v^2 = 1 \right. \\
= \int_{\Omega_\varepsilon} U^{2^{*} - 2} \tilde{\varphi}_{i, \varepsilon} v = 0 \text{ for } 1 \leq i \leq L - 1 \right\}.
\]

We repeat part of the argument given for \( i = 1 \) and conclude that \( \tilde{\varphi}_{L, \varepsilon} \to \tilde{\varphi}_L \) in \( C^2_{\text{loc}}(\mathbb{R}^N_+) \), as \( \varepsilon \to 0 \), where \( \tilde{\varphi}_L \) satisfies (40) with \( \mu = \hat{\mu}_L \). The space consisting in the completion with norm \( \| \nabla \cdot |\nabla|^2 \) of the smooth functions with compact support in \( \mathbb{R}^N \) is dense in \( L^2(U^{2^{*} - 2} dx) \). Therefore the Gagliardo-Nirenberg-Sobolev inequality implies that \( \tilde{\varphi}_L \in L^2(\mathbb{R}^N) \). So we can also conclude

\[
\lim_{\varepsilon \to 0} \int_{\Omega_\varepsilon} U^{2^{*} - 2} (\tilde{\varphi}_{L, \varepsilon} - \tilde{\varphi}_L)^2 = 0.
\]

To prove that \( \tilde{\varphi}_L = \tilde{\varphi}_L \) and \( \hat{\mu}_L = \mu_L \), we show that \( \tilde{\varphi}_L \) is orthogonal to \( \tilde{\varphi}_i \) for \( 1 \leq i \leq L - 1 \). So let \( 1 \leq i \leq L - 1 \). Then

\[
0 = \int_{\Omega_\varepsilon} U^{2^{*} - 2} \tilde{\varphi}_{i, \varepsilon} v \tilde{\varphi}_L = \int_{\Omega_\varepsilon} U^{2^{*} - 2} \tilde{\varphi}_{i, \varepsilon} \tilde{\varphi}_L = \int_{\mathbb{R}^N} U^{2^{*} - 2} \tilde{\varphi}_i \tilde{\varphi}_L,
\]
as \( \varepsilon \to 0 \), as the difference \( \int_{\Omega_{\varepsilon}} U^{2^* - 2} \tilde{\varphi}_{i, \varepsilon} \tilde{\varphi}_{L, \varepsilon} - \int_{\mathbb{R}^N} U^{2^* - 2} \tilde{\varphi}_{i} \tilde{\varphi}_{L} \), approaches zero, as \( \varepsilon \to 0 \), because of (42) for \( i = i \) and (48). Indeed,

\[
\int_{\Omega_{\varepsilon}} U^{2^* - 2} \tilde{\varphi}_{i, \varepsilon} \tilde{\varphi}_{L, \varepsilon} - \int_{\mathbb{R}^N} U^{2^* - 2} \tilde{\varphi}_{i} \tilde{\varphi}_{L} = \int_{\Omega_{\varepsilon}} U^{2^* - 2} \tilde{\varphi}_{i} \tilde{\varphi}_{L} - \int_{\mathbb{R}^N} U^{2^* - 2} \tilde{\varphi}_{i} \tilde{\varphi}_{L} \\
+ \int_{\Omega_{\varepsilon}} U^{2^* - 2} (\tilde{\varphi}_{i, \varepsilon} - \tilde{\varphi}_{i}) \tilde{\varphi}_{L} \\
+ \int_{\mathbb{R}^N} U^{2^* - 2} \tilde{\varphi}_{i, \varepsilon} (\tilde{\varphi}_{L, \varepsilon} - \tilde{\varphi}_{L}).
\]

\( \square \)

Using Lemma 3.8 and the proof of Lemma 3.4 of [APY], we deduce

**Lemma 3.11.** Suppose \( y_{c} \in \partial \Omega \), \( \lim_{\varepsilon \to 0} y_{c} = y_{0} \) and \( \lim_{\varepsilon \to 0} \varepsilon^{2 - s} \nu_{\varepsilon} = 0 \). There exists a constant \( \gamma_{1} > 0 \) such that, for sufficiently small \( \varepsilon \),

\[
|\nabla w|^{2} + \nu_{\varepsilon} \int U^{2^* - 2}_{c, y_{c}} w^{2} \geq (2^* - 1 + \gamma_{1}) \int U^{2^* - 2}_{c, y_{c}} w^{2} + O(\varepsilon^{2} ||w||^{2})
\]

for \( w \) orthogonal to \( T_{1, c, y_{c}}(M) \).

4. PROOF OF THE MAIN THEOREM

In this section we prove Theorem 2.2 and give one more lower bound for \( \alpha_{0} \), in addition to one in Remark 2.3.

Assume the positive functions

\[
u_{k} = C_{k} U_{c_{k}, y_{k}} + w_{k},
\]

satisfy (18), (35), (36), (37) and (39).

We start by collecting some useful estimates. For brevity, we shall write

\[
U_{k} := U_{c_{k}, y_{k}}.
\]

**Estimate for \( \int U_{k} w_{k} \):** From Lemma 4.1 of [10],

\[
\left| \int U_{k} w_{k} \right| \leq \begin{cases} 
O\left( \varepsilon_{k}^{4} ||w_{k}|| \right) & \text{if } N = 5, \\
O\left( \varepsilon_{k}^{2} \log \varepsilon_{k} \varepsilon_{k}^{2} ||w_{k}|| \right) & \text{if } N = 6, \\
O\left( \varepsilon_{k}^{2} ||w_{k}|| \right) & \text{if } N \geq 7.
\end{cases}
\]

(49)

**Estimate for \( \int U^{2^* - 1}_{k} w_{k} \):** From [APY], Equations (3.15), for \( N \geq 5 \),

\[
\int U^{2^* - 1}_{k} w_{k} = O(\varepsilon_{k} ||w_{k}||).
\]

(50)

**Estimate for \( \int U^{q - 1}_{k} |w_{k}| \):** Since \( (q - 1) \frac{2N}{N + 2} \geq \left( \frac{2N}{N - 1} - 1 \right) \frac{2N}{N + 2} = \frac{N + 1}{N - 1} \frac{2N}{N + 2} > \frac{N}{N - 2} \) (for \( N \geq 4 \)),

\[
\int U^{q - 1}_{k} |w_{k}| \leq ||w_{k}||_{2^*} \left( \int U^{(q - 1)\frac{2N}{N - 2}}_{k} \right)^{\frac{N}{N - 2}} \\
\quad \leq C ||w_{k}||_{2^*} \varepsilon_{k}^{N \left(1 - \frac{1}{2^* - q} \right) \frac{2N}{N - 2}} \\
\quad = C ||w_{k}||_{2^*} \varepsilon_{k}^{N \left(1 - \frac{1}{q} \right) \frac{2N}{N - 2}} \varepsilon_{k}^{N \left(2^* - q \right)} \\
\quad = O(\varepsilon_{k}^{N \left(1 - \frac{1}{q} \right) \frac{2N}{N - 2}} ||w_{k}||).
\]

(51)

**Estimate for \( \int U^{q - 2}_{k} |w_{k}|^{2} \):** If \( 2^* \leq q < 2^* \), then \( (q t - 2) \frac{N}{2} < \frac{N}{N - 2} \). From (43) in the proof of Lemma 3.9,

\[
\int U^{q - 2}_{k} |w_{k}|^{2} \leq C ||w_{k}||_{2}^{2} \varepsilon_{k}^{\frac{N}{N - 2}}.
\]

(52)
If \( q = 2^d \), from (44) in the proof of Lemma 3.9,

\[
\int U_k^{t-2} |w_k|^2 \leq C|w_k|^2 \varepsilon_k \log \varepsilon_k.
\]

Estimate for \( \int U_k^{2^*-2} w_k^2 \):

\[
\int U_k^{2^*-2} w_k^2 = O(||w_k||^2).
\] (54)

Now we will obtain a lower bound for \( \Psi_{\alpha_k}(u_k) \). Let \( v_k = u_k/C_k = U_k + \tilde{w}_k = U_k \varepsilon_k \) (see [APY]), where \( \eta > 0 \). Of course, \( d(v_k, M) \) is achieved by \( U_k \). Because \( \Psi_{\alpha} \) is homogeneous of degree zero, \( \Psi_{\alpha_k}(u_k) = \Psi_{\alpha_k}(v_k) \). We will compute \( \Psi_{\alpha_k}(v_k) \) but we will still call \( v_k \) by \( u_k \), and \( \tilde{w}_k \) by \( w_k \).

The value of \( \Psi_{\alpha_k}(u_k) \) is the sum of \( \beta(u_k) \) and \( \alpha_k \beta(u_k) \delta(u_k) \). As in [10], we can obtain the following lower bound for \( \beta(u_k) \):

\[
\beta(u_k) \geq \frac{\|\nabla U_k\|^2}{|U_k|^2} + 2^{2^*} S^{2^* \infty} = \gamma_2 |w_k|^2 - (2^* - 1) \int U_k^{2^*-2} w_k^2 + o(\varepsilon_k),
\]

for any fixed number \( \gamma_2 < 1 \).

We also wish to estimate \( \delta(u_k) \) for \( u_k \) fixed. Let

\[
\alpha_k \beta(u_k) \delta(u_k) = \frac{\|u_k\|^\alpha}{\|u_k\|_{2^*+2\varepsilon_k^2}} u_k^q.
\] (55)

We obtain a lower bound for \( ||u_k||^\alpha \) from

\[
||u_k||^2 = ||U_k||^2 + 2(\langle \nabla U_k \cdot \nabla w_k \rangle + A(f U_k w_k)) + ||w_k||^2.
\]

Using (2.17) and (2.38) in Adimurthi and Mancini [1], (38) and (49),

\[
||u_k||^2 = \frac{S^\frac{\pi}{2}}{2} + O(\varepsilon_k). \quad \quad \text{This implies that}
\]

\[
||u_k||^\alpha \geq \left( \frac{S^\frac{\pi}{2}}{2} \right) \varepsilon_k + O(||w_k||^2).
\]

We obtain a lower bound for \( |u_k|_{2^*+2\varepsilon_k^2} \) from

\[
|u_k|_{2^*+2\varepsilon_k^2} \geq |U_k|_{2^*} + 2^* \int U_k^{2^*-1} w_k + 2^* (2^* - 1) \int U_k^{2^*-2} w_k + O(||w_k||^r)
\]

(see [APY]), where \( r = \min\{2^*, 3\} \), i.e., \( r = 3 \) if \( N = 5 \), and \( r = 2^* \) if \( N > 5 \). Using (2.18) in Adimurthi and Mancini [1], (50), (54) and

\[
(1 + z)^{-\eta} \geq 1 - \eta z,
\]

for \( \eta > 0 \) and \( z \geq -1 \), we deduce

\[
|u_k|_{2^*+2\varepsilon_k^2} \geq \left( \frac{S^{\frac{\pi}{2}}}{2} \right)^{-\eta} + O(\varepsilon_k) + O(||w_k||^2).
\]

For the product we obtain the lower bound

\[
\frac{||u_k||^\alpha}{|u_k|_{2^*+2\varepsilon_k^2}} \geq 2^{\frac{\alpha}{2^*+2\varepsilon_k^2}} S^{\frac{\pi}{2\varepsilon_k^2}} + O(\varepsilon_k) + O(||w_k||^2)
\] (56)

\[
= A_1 + A_{2,k} + A_{3,k}.
\]

To estimate \( |u_k|_{q}^q \) we use
Lemma 4.1. Suppose $2^s \leq q \leq 2^h$ and $t$ is given by (5). For $x \geq -1$,

$$(1 + x)^q \geq 1 + \frac{qt}{2} |x|^{\frac{1}{t}} - q|x|.$$ 

Proof. From (6) it follows that $\frac{t}{2} \leq q$, as $s \geq 0$. We will consider separately the

cases $x > 0$ and $x < 0$, since the inequality is obviously true if $x = 0$. For $x \geq -1$, $x \neq 0$, define

$$f(x) = (1 + x)^q - 1 - \frac{qt}{2} |x|^{\frac{1}{t}} + q|x|.$$ 

Then

$$f'(x) = q(1 + x)^{q-1} - q|x|^{\frac{1}{t}-1} \text{sgn } x + q \text{sgn } x.$$ 

If $x > 0$, then $f'(x) > q(1 + x)^{q-1} - qx^{\frac{1}{t}-1} > 0$. If $-1 \leq x < 0$, then

$$f'(x) = q(1 + x)^{q-1} + qx^{\frac{1}{t}-1} - q \leq 0,$$ 

as

$$(1 + x)^{q-1} + x^{\frac{1}{t}-1} \leq 1,$$ 

since both $x \mapsto (1 + x)^{q-1}$ and $x \mapsto x^{\frac{1}{t}-1}$ are convex. 

As a consequence of Lemma 4.1,

$$|u_k|_{L^q}^{qt} \geq \left( |U_k|^q + \frac{qt}{2} \int U_k^{q-\frac{2}{t}} |w_k|^{\frac{2}{t}} - \eta_k \right)^t,$$ 

with

$$\eta_k := \min \left\{ q \int U_k^{q-1} |w_k|, |U_k|^q + \frac{qt}{2} \int U_k^{q-\frac{2}{t}} |w_k|^{\frac{2}{t}} \right\}.$$ 

We now use the fact that $(1 - x)^q \geq 1 - x$ for $0 \leq x \leq 1$ and $0 < \eta \leq 1$ to write

$$|u_k|_{L^q}^{qt} \geq \left( |U_k|^q + \frac{qt}{2} \int U_k^{q-\frac{2}{t}} |w_k|^{\frac{2}{t}} \right)^t - qU_k|^{q(t-1)} \int U_k^{q-1} |w_k|.$$ 

Estimates (51), (59) and the Hölder inequality yield

$$|u_k|_{L^q}^{qt} \geq \left( |U_k|^q + \frac{qt}{2} \int U_k^{q-\frac{2}{t}} |w_k|^{\frac{2}{t}} \right)^t - C \varepsilon_k^{(t-1)} \frac{\varepsilon_k^{\frac{2}{t}}}{\varepsilon_k} ||w_k||$$

$$= \left( |U_k|^q + \frac{qt}{2} \int U_k^{q-\frac{2}{t}} |w_k|^{\frac{2}{t}} \right)^t + O(\varepsilon_k)||w_k||$$

$$= \frac{1}{2t} ||U_k||_{L^q}^{qt} + \frac{1}{2t} \frac{qt}{2t} \left( \int U_k^{q-\frac{2}{t}} |w_k|^{\frac{2}{t}} \right)^t + O(\varepsilon_k)||w_k||$$

$$\geq \frac{1}{2t} ||U_k||_{L^q}^{qt} + \frac{1}{2t} \frac{qt}{2t} \int U_k^{q-2} w_k^2 + O(\varepsilon_k)||w_k||.$$ 

Using (59) again,

$$\alpha_k |u_k|_{L^q}^{qt} \geq \frac{B(q,N)}{2} \alpha_k \varepsilon_k + \frac{qt}{2} \alpha_k \int U_k^{q-2} w_k^2 + o(\alpha_k \varepsilon_k)$$

(57)

$$= B_{1,k} + B_{2,k} + B_{3,k}.$$ 

The next step is to substitute (56) and (57) in (55). We notice that

$$(A_1 + A_{2,k} + A_{3,k}) B_{3,k} = o(\alpha_k \varepsilon_k)$$

and

$$(A_{2,k} + A_{3,k}) B_{1,k} = o(\alpha_k \varepsilon_k).$$ 

The term $A_{2,k} B_{2,k}$ is also $o(\alpha_k \varepsilon_k)$. In fact, if $2^s \leq q < 2^h$, by (52),

$$A_{2,k} B_{2,k} = O \left( \alpha_k \varepsilon_k^{h-1} ||w_k||^2 \right) = o(\alpha_k \varepsilon_k).$$
If \( q = 2^\# \), by (53),
\[
A_{2,k}B_{2,k} = O \left( \alpha_k \varepsilon_k^2 | \log \varepsilon_k | \| \varepsilon_k \| \|^2 \right) = o(\alpha_k \varepsilon_k).
\]
So,
\[
\alpha_k \beta(u_k) \delta(u_k) \geq 2^{2-N} S^{2-N} \beta_{q,N} \delta(u_k)
+ 2^{2-N} S^{2-N} \frac{1}{|\Delta|} \frac{q' t'}{2} \alpha_k \int U_{k}^{q-2} w_k^2
+ O \left( ||w_k||^2 \right) \alpha_k \int U_{k}^{q-2} w_k^2 + o(\alpha_k \varepsilon_k)
\geq 2^{-\frac{N}{k^2}} S^{2-N} \left[ B(q,N) \delta(u_k) + \gamma_2 \frac{1}{|\Delta|} \frac{q' t'}{2} \alpha_k \int U_{k}^{q-2} w_k^2 \right]
+ o(\alpha_k \varepsilon_k),
\]
for any fixed number \( \gamma_2 < 1 \). This is our lower bound for \( \alpha_k \beta(u_k) \delta(u_k) \).
Combining the lower bounds for \( \beta(u_k) \) and for \( \alpha_k \beta(u_k) \delta(u_k) \),
\[
\Psi_{\alpha_k}(u_k) \geq \frac{|\nabla U_k|_2^2}{|U_k|_2^2} + 2^{-\frac{N}{k^2}} S^{2-N} B(q,N) \delta(u_k)
+ 2^{-\frac{N}{k^2}} S^{2-N} \left[ \gamma_2 ||w_k||^2 + \gamma_2 \frac{1}{|\Delta|} \frac{q' t'}{2} \alpha_k \int U_{k}^{q-2} w_k^2 \right]
- (2^* - 1) \left( \int U_{k}^{q-2} w_k^2 \right) + o(\alpha_k \varepsilon_k).
\]
From Lemma 3.11, the term inside the square parenthesis is greater than
\[
\left( \gamma_2 - \frac{(2^*-1)}{(2^*-1)+\gamma_1} \right) \left( ||w_k||^2 + \frac{1}{|\Delta|} \frac{q' t'}{2} \alpha_k \int U_{k}^{q-2} w_k^2 \right) + o(\varepsilon_k).
\]
We choose \( \gamma_2 \geq \frac{(2^*-1)}{(2^*-1)+\gamma_1} \). As a consequence, this term is greater than \( o(\varepsilon_k) \).
Hence,
\[
\Psi_{\alpha_k}(u_k) \geq \frac{|\nabla U_k|_2^2}{|U_k|_2^2} + 2^{-\frac{N}{k^2}} S^{2-N} B(q,N) \delta(u_k) + o(\alpha_k \varepsilon_k).
\]
Recall, from Adimurthi and Mancini [1], that for \( N \geq 5 \) and \( y \in \partial \Omega \),
\[
\frac{|\nabla U_{\varepsilon,y}|_2^2}{|U_{\varepsilon,y}|_2^2} = \frac{S}{2^*} - 2^{\frac{N}{k^2}} A(N) H(y) \varepsilon + O(\varepsilon^2),
\]
with
\[
A(N) = \frac{N-1}{N} \frac{1}{\sqrt{\pi}} \frac{\Gamma \left( \frac{N-3}{2} \right)}{\Gamma \left( \frac{N-2}{2} \right)}
\]
and \( H(y) \) the mean curvature of \( \partial \Omega \) at \( y \) with respect to the unit outward normal.
Therefore,
\[
\Psi_{\alpha_k}(u_k) \geq \frac{S}{2^*}
+ 2^{-\frac{N}{k^2}} S^{2-N} B(q,N) \delta(u_k) \left[ 1 - 2 S^{\frac{N}{k^2}} \frac{A(N)}{B(q,N)} \frac{1}{\alpha_k} + o(1) \right]
\geq \frac{S}{2^*},
\]
for large \( k \).

**Remark 4.2.** If in the argument above, instead of using the inequality
\[
(x + y)^t \geq \frac{1}{2^*} x^t + \frac{1}{2^*} y^t,
\]
we use
\[(x + y)^t \geq (1 - \zeta)^{1-t}x^t + \zeta^{1-t}y^t,\]
for \(x, y > 0\) and \(\zeta\) such that \(0 < \zeta < 1\), then we obtain the following lower bound for \(\Psi_{\alpha_k}(u_k)\):
\[
\frac{S}{2^\alpha} + \frac{2x^t}{S^{1/t'}} \frac{(1 - \zeta)^{1-t}B(q,N)}{\zeta^{1-t}} \alpha_k \xi_k \left[ 1 - \frac{3^t}{(1 - \zeta)^t} S^t \frac{A(N)}{B(q,N)} \frac{H(q)}{\alpha_k} + o(1) \right].
\]

**Proof of Theorem 2.2.** So assume \(\alpha_0\), in (16), is \(+\infty\). Choose a sequence \(\alpha_k \to +\infty\) as \(k \to +\infty\) and denote by \(u_k\) a positive minimizer for \(\Psi_{\alpha_k}\) satisfying (12) with \(\alpha_k\). From Lemmas 3.4 and 3.6, the conditions (18), (35), (36), (37) and (39) hold. Hence \(S_{\alpha_k} = \Psi_{\alpha_k}(u_k) > \frac{S}{2^\alpha}\) for large \(k\), which is impossible. Therefore \(\alpha_0\) is finite. Remarks 3.1 and 3.3 imply Theorem 2.2. \(\square\)

We give one more lower bound for \(\alpha_0\), in addition to one in Remark 2.3.

**Lemma 4.3.** The value \(\alpha_0\) has the lower bound
\[
\alpha_0 \geq 2^t S^\frac{N}{2} \frac{A(N)}{B(q,N)} \max_{\partial \Omega} H.
\]

**Proof.** Suppose \(\alpha < 2^t S^\frac{N}{2} \frac{A(N)}{B(q,N)} \max_{\partial \Omega} H\). Choose \(P \in \partial \Omega\) such that \(H(P) = \max_{\partial \Omega} H\). From (58),
\[
\beta(U_{\varepsilon,P}) = \frac{S}{2^\alpha} - \frac{2^t}{2} S^\frac{N}{2} \frac{A(N)}{B(q,N)} H(P) \varepsilon + o(\varepsilon).
\]

From (2.17) and (2.38) in Adimurthi and Mancini [1],
\[
||U_{\varepsilon,P}||^s \leq \left( \frac{S^\frac{N}{2}}{2^t} \right)^{\frac{s}{t}} + O(\varepsilon)
\]
and, from (2.18) in Adimurthi and Mancini [1],
\[
||U_{\varepsilon,P}||_{2^t}^{-(2 + 2s/2)} \leq \left( \frac{S^\frac{N}{2}}{2^t} \right)^{-(\frac{s}{t} + \frac{1}{2t})} + O(\varepsilon).
\]

Together,
\[
||U_{\varepsilon,P}||^s \leq \frac{2^t}{4} S^{\frac{N}{2}} + O(\varepsilon).
\]

Moreover, from (59),
\[
||U_{\varepsilon,P}||_q^t \leq \frac{B(q,N)}{\delta} \varepsilon + O(\varepsilon^2)
\]
Combining the last two estimates,
\[
(\beta \delta)(U_{\varepsilon,P}) \leq 2^t S^{\frac{N}{2}} S^{\frac{N}{2}} B(q,N) \frac{1}{\delta} \varepsilon + o(\varepsilon).
\]

We can estimate \(S_{\alpha}\) from above by
\[
S_{\alpha} \leq \Psi_{\alpha}(U_{\varepsilon,P}) \leq \frac{S}{2^\alpha} - \frac{2^t}{2} S^{\frac{N}{2}} \frac{B(q,N)}{2^t} \alpha \varepsilon \left[ 2^t S^{\frac{N}{2}} \frac{A(N)}{B(q,N)} H(P) \frac{1}{\alpha} - 1 + o(1) \right]
\]
as \(\varepsilon \to 0\). Since we are supposing \(\alpha < 2^t S^\frac{N}{2} \frac{A(N)}{B(q,N)} H(P)\), the value of \(S_{\alpha}\) satisfies \(S_{\alpha} < \frac{S}{2^\alpha}\). This proves the lemma. \(\square\)
APPENDIX: The estimate for $|U_{\varepsilon,y}|^q$ for $y \in \partial \Omega$

In this Appendix we prove that if $y \in \partial \Omega$, then

$$
|U_{\varepsilon,y}|^q = \frac{B(q, N)}{2} \varepsilon^{(2^*-q)\frac{N-2}{2}} + O(\varepsilon^{1+1/t}),
$$

(59)

with

$$
B(q, N) = \int_{\mathbb{R}^N} U^q = \pi^\frac{N}{2} [N(N-2)]^\frac{N}{2} \Gamma\left(\frac{N-2}{2} q - \frac{N}{2}\right),
$$

by adapting an estimate due to Adimurthi and Mancini [1] ($U_{\varepsilon,y}$ is defined in (9)).

By a change of coordinates we can assume that $y = 0$, $B_R(0) \cap \Omega = \{(x', x_N) \in B_R(0) | x_N > \rho(x') \}$ and $B_R(0) \cap \partial \Omega = \{(x', x_N) \in B_R(0) | x_N = \rho(x') \}$, for some $R > 0$, where $x' = (x_1, \ldots, x_{N-1})$,

$$
\rho(x') = \sum_{i=1}^{N-1} \lambda_i x_i^2 + O(|x'|^3),
$$

$\lambda_i \in \mathbb{R}$, $1 \leq i \leq N - 1$.

Let $U_\varepsilon := U_{\varepsilon,0}$ and $\Sigma := \{(x', x_N) \in B_R(0) | 0 < x_N < \rho(x') \}$. Then

$$
|U_\varepsilon|^q = \frac{1}{2} \int_{B_R(0)} U^q - \int_{\Sigma} U^q + \int_{B_R(0) \cap \Omega} U^q
$$

(60)

if all the $\lambda_i$’s are positive. If all the $\lambda_i$’s are negative, then the minus sign on the right hand side turns into a plus sign. Henceforth we will assume all the $\lambda_i$’s have the same sign.

We will estimate each of the three terms on the right hand side of (60). For the third term we have

$$
\int_{B_R(0) \cap \Omega} U^q \leq \int_{B_R(0)} U^q = O\left(\varepsilon^{\frac{N}{2}} \int_{R/\varepsilon}^{+\infty} \frac{r^{N-1}}{(1 + r^2)^{\frac{N-2}{2} q}} dr \right)
$$

$$
= O\left(\varepsilon^{\frac{N}{2}} \times \varepsilon^{N-\frac{2}{2} q}\right)
$$

$$
= O\left(\varepsilon^{N-\frac{2}{2} q}\right).
$$

Using this estimate, for the first term on the right hand side of (60) we have

$$
\frac{1}{2} \int_{B_R(0)} U^q = \frac{1}{2} \int_{\mathbb{R}^N} U^q + O\left(\varepsilon^{N-\frac{2}{2} q}\right)
$$

$$
= \frac{1}{2} \varepsilon^{\frac{N}{2}} \int_{\mathbb{R}^N} U^q + O\left(\varepsilon^{N-\frac{2}{2} q}\right)
$$

$$
= \frac{1}{2} B(q, N) \varepsilon^{\frac{N}{2}} + O\left(\varepsilon^{N-\frac{2}{2} q}\right),
$$
with

\[
B(q, N) := \int_{\mathbb{R}^N} U^q = [N(N-2)]^{\frac{q}{2}} \omega_N \int_0^{+\infty} \frac{r^{N-2}}{(1 + r^2)^{\frac{N+2-q}{2}}} dr
\]

\[
= [N(N-2)]^{\frac{q}{2}} \omega_N \frac{\Gamma \left(\frac{N}{2} \right) \Gamma \left(\frac{N-2}{2} q - \frac{N}{2} \right)}{2 \Gamma \left(\frac{N+2-q}{2} \right)}
\]

in particular,

\[
B(2^\flat, N) = \pi^{\frac{N}{2}} [N(N-2)]^{\frac{q}{2}} \frac{\Gamma \left(\frac{N}{2} \right) \Gamma \left(\frac{N-2}{2} \right)}{\Gamma (N-1)}
\]

and

\[
B(2^\#, N) = \pi^{\frac{N}{2}} [N(N-2)]^{\frac{q}{2}} \frac{\Gamma \left(\frac{N}{2} \right) \Gamma \left(\frac{N-2}{2} \right)}{\Gamma (N-1)}
\]

So we are left with the estimate of the second term on the right hand side of (60). Let \(\sigma > 0\) be such that \(L_\sigma := \{x \in \mathbb{R}^N \mid |x_i| < \sigma, 1 \leq i \leq N\} \subset B_4(0)\)

and define \(\Delta_\sigma := \{x' \mid |x_i| < \sigma, 1 \leq i \leq N-1\}\). For the second term on the right hand side of (60),

\[
\int U_\varepsilon^2 = \int_{\Sigma \cap L_\sigma} U_\varepsilon^2 + O \left(\varepsilon^{N-\frac{3}{2}}\right)
\]

\[
= \int_{\Delta_\sigma} \int_0^{\rho(x')} U_\varepsilon^2 dx_N dx' + O \left(\varepsilon^{N-\frac{3}{2}}\right)
\]

\[
= O \left(\int_{\Delta_\sigma} \int_0^{\rho(x')} \frac{\varepsilon^{N-2} q}{(\varepsilon^2 + |x'|^2)^{\frac{N-2}{2} q}} dx_N dx' \right) + O \left(\varepsilon^{N-\frac{3}{2}}\right);
\]

using the change of variables \(\sqrt{\varepsilon^2 + |x'|^2} y_N = x_N\),

\[
= O \left(\int_{\Delta_\sigma} \frac{\varepsilon^{N-2} q}{(\varepsilon^2 + |x'|^2)^{\frac{N-2}{2} q}} \int_0^{\rho(x')} \frac{1}{(1 + y_N^2)^{\frac{N-2}{2} q}} dy_N dx' \right)
\]

\[
+ O \left(\varepsilon^{N-\frac{3}{2}}\right);
\]

let \(\kappa \geq 0\); \(\int_0^s \frac{1}{(1+t^2)^\frac{1}{2}} dt \leq s\) for \(s > 0\) and \(\int_0^s \frac{1}{(1+t^2)^\frac{1}{2}} dt = s - \frac{\varepsilon}{3} s^3 + \frac{s^{(\kappa+1)}}{10} s^5 - O(s^7)\) for small \(s\); thus \(\int_0^s \frac{1}{(1+t^2)^\frac{1}{2}} dt = s + O(s^3)\) for all \(s\) and we can continue.
\[ O \left( \varepsilon^{-\frac{N}{2}} \sum_{\Delta_\sigma} \frac{\lambda_i x_i^2}{(\varepsilon^2 + |x'|^2)^{\frac{N-2}{2}}} \right) + O \left( \varepsilon^{\frac{N-1}{2}} \right) \]
\[ + O \left( \varepsilon^{N-\frac{1}{2}} \right) \]
\[ = O \left( \varepsilon^{\frac{1}{q} + 1} \right) \int_{\Delta_\sigma} \frac{|y'|^2}{(1 + |y'|^2)^{\frac{N-2}{2}}} \, dy' \]
\[ + O \left( \varepsilon^{\frac{1}{q} + 2} \right) \int_{\Delta_\sigma} \frac{|y'|^3}{(1 + |y'|^2)^{\frac{N-2}{2}}} \, dy' \]
\[ + O \left( \varepsilon^{-\frac{1}{2}} \right) \]
\[ = O(\varepsilon^{\frac{1}{q} + 1}). \]

Combining the estimates for the three terms on the right hand side of \((60)\),
\[ |U_{\varepsilon q} - \frac{1}{2} B(q, N) \varepsilon^{\frac{1}{q} + 1} + O \left( \varepsilon^{\frac{1}{q} + 1} \right). \]

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