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NON DEGENERACY OF THE BUBBLE IN THE CRITICAL CASE FOR NON LOCAL EQUATIONS

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ABSTRACT. We prove the nondegeneracy of the extremals of the fractional Sobolev inequality as solutions of a critical semilinear nonlocal equation involving the fractional Laplacian.

1. Introduction

This paper establishes the linear non-degeneracy property of the extremals of the optimal Hardy-Littlewood-Sobolev inequality, which states the existence of a positive number $S$ such that for all $u \in C_0^\infty(\mathbb{R}^N)$ one has

\begin{equation}
S\|u\|_{L^{2^*}(\mathbb{R}^N)} \leq \|(-\Delta)^s u\|_{L^2(\mathbb{R}^N)}.
\end{equation}

Here $0 < s < 1$, $N > 2s$ and $2^* = \frac{2N}{N-2s}$.

The validity of this inequality, without its optimal constant, traces back to Hardy and Littlewood [8, 9] and Sobolev [15]. For $s = 1$, (1.1) corresponds to the classical Sobolev inequality

\begin{equation}
S\|u\|_{L^\frac{2N}{N-2}(\mathbb{R}^N)} \leq \|\nabla u\|_{L^2(\mathbb{R}^N)}^2.
\end{equation}

Aubin [1] and Talenti [10] found the optimal constant and extremals for inequality (1.2). Indeed, equality is achieved precisely by the functions

\begin{equation}
w_{\mu, \xi}(x) = \alpha \left( \frac{\mu}{\mu^2 + |x-\xi|^2} \right)^{\frac{N}{N-2}},
\end{equation}

which for the choice $\alpha = (N(N-2))^{\frac{N-2}{2}}$ solve the equation

\begin{equation}
-\Delta w = w^{\frac{N+2}{N-2}}, \quad w > 0 \quad \text{in } \mathbb{R}^N.
\end{equation}

The solutions (1.3) are indeed the only ones of (1.4), see Caffarelli, Gidas and Spruk [2].

For $s \neq 1$, the optimal constant in inequality (1.1) was first found by Lieb in 1983 [13], while alternative proofs have been provided by Carlen and Loss [4] and Frank and Lieb [6, 7]. Lieb established that the extremals correspond precisely to functions of the form

\begin{equation}
w_{\mu, \xi}(x) = \alpha \left( \frac{\mu}{\mu^2 + |x-\xi|^2} \right)^{\frac{N}{N-2}}, \quad \alpha > 0,
\end{equation}

which for a suitable choice $\alpha = \alpha_{N,s}$ solve the equation

\begin{equation}
(-\Delta)^s w = w^{\frac{N+2}{N-2}}, \quad w > 0 \quad \text{in } \mathbb{R}^N.
\end{equation}

Besides, under suitable decay assumptions, these are the only solutions of the equation, see Chen, Li and Ou [5], Li [11], and Li and Zhu [12].
In equation (1.6) and in what remains of this paper, we will always mean that the equation

$$(-\Delta)^s u = f \quad \text{in } \mathbb{R}^N,$$

is satisfied if

$$u(x) = (-\Delta)^{-s} f(x) := \gamma \int_{\mathbb{R}^N} \frac{f(y)}{|x - y|^{N - 2s}} \, dy,$$

as long as $f$ has enough decay for the integral to be well defined. The constant $\gamma = \gamma_{N,s} > 0$ is so that (1.7) defines an inverse for the operator whose Fourier multiplier is $|\xi|^{2s}$, namely,

$$|\xi|^{2s} \hat{u}(\xi) = \hat{f}(\xi).$$

There are other definitions of $(-\Delta)^s u$, which are equivalent to (1.7) under suitable assumptions, see [3].

When analyzing bubbling (blowing-up) behavior of semilinear elliptic equations involving critical Sobolev growth such as Yamabe type problems, a crucial ingredient is understanding the linear nondegeneracy of the solutions (1.3) of equation (1.4). Let us observe that

$$w_{\mu, \xi}(x) = \mu^{\frac{N - 2}{2}} w(\mu(x - \xi)), \quad w(x) = \alpha_N \left( \frac{1}{1 + |x|^2} \right)^{\frac{N - 2}{2}},$$

which actually reflects the invariance of the equation under the above scaling and translations. We say that the solution $w$ is non-degenerate if the generators of these operations are the only nontrivial elements in the kernel of the associated linearized operator. This property of Equation (1.4) is well-known, see for instance [14].

The purpose of this note is to establish the validity of this property for the solutions (1.5) of the fractional critical equation (1.6). We observe now that

$$w_{\mu, \xi}(x) = \mu^{\frac{N - 2}{2}} w(\mu(x - \xi)), \quad w(x) = \alpha_{N,s} \left( \frac{1}{1 + |x|^2} \right)^{\frac{N - 2s}{2}}.$$

Differentiating the equation

$$(-\Delta)^s w_{\mu, \xi} = w_{\mu, \xi}^p \quad \text{in } \mathbb{R}^N, \quad p = \frac{N + 2s}{N - 2s}$$

with respect of the parameters at $\mu = 1, \xi = 0$ we see that the functions

$$\partial_\mu w_{\mu, \xi} = \frac{N - 2s}{2} w + x \cdot \nabla w, \quad \partial_\xi w_{\mu, \xi} = -\partial_x w$$

annihilate the linearized operator around $w$, namely they satisfy the equation

$$(-\Delta)^s \phi = pw^{p-1} \phi \quad \text{in } \mathbb{R}^N.$$

Our main result states the nondegeneracy of the solution $w$ in the following sense.

**Theorem 1.1.** The solution

$$w(x) = \alpha_{N,s} \left( \frac{1}{1 + |x|^2} \right)^{\frac{N - 2s}{2}}$$

of equation (1.5) is nondegenerate in the sense that all bounded solutions of equation (1.11) are linear combinations of the functions

$$\frac{N - 2s}{2} w + x \cdot \nabla w, \quad \partial_i w, \quad 1 \leq i \leq N.$$
2. Proof of Theorem 1.1

Let \( \phi \) be a bounded solution of equation (1.11). Then \( \phi \) solves the integral equation

\[
\phi(x) = \gamma \int_{\mathbb{R}^N} \frac{p w(y) p^{-1} \phi(y)}{|x - y|^{N-2s}} \, dy, \quad \forall x \in \mathbb{R}^N,
\]

as we note that the integral is well defined thanks to the decay of \( w \).

The proof of the theorem is based on transforming equation (2.1) into the sphere by means of stereographic projection. Let \( S^N \) be the sphere (contained in \( \mathbb{R}^{N+1} \)) and \( S : \mathbb{R}^N \to S^N \setminus \{\text{pole}\} \),

\[
S(x) = \left( \frac{2x - 1}{1 + |x|^2} \right)
\]

be the stereographic projection. We have the following well-known formula for the Jacobian of the stereographic projection:

\[
J_S(x) = \left( \frac{2}{1 + |x|^2} \right)^N = cw(x) \frac{N+2s}{N-2s} = cw(x)^{\frac{1}{N-2s}}.
\]

Here and later \( c > 0 \) is a constant that depends on \( N, s \). For \( \varphi : \mathbb{R}^N \to \mathbb{R} \) define \( \tilde{\varphi} : S^N \to \mathbb{R} \) by

\[
\varphi(x) = J(x)^{\frac{N+2s}{2}} \tilde{\varphi}(S(x)).
\]

Then we have

\[
\int_{\mathbb{R}^N} \int_{\mathbb{R}^N} \frac{\varphi(x) \varphi(y)}{|x - y|^{N-2s}} \, dx \, dy = \int_{S^N} \int_{S^N} \frac{\tilde{\varphi}(\omega) \tilde{\varphi}^s(\eta)}{|\omega - \eta|^{N-2s}} \, d\omega \, d\eta,
\]

where \( |\omega - \eta| \) is the Euclidean distance in \( \mathbb{R}^{N+1} \) from \( \omega \) to \( \eta \), see [6].

We rewrite (2.1) as

\[
\phi(x) = c \int_{\mathbb{R}^N} J(y)^{\frac{2s}{N}} \varphi(y) \frac{1}{|x - y|^{N-2s}} \, dy, \quad \text{for all } x \in \mathbb{R}^N.
\]

Let \( \psi \in C_c^\infty(\mathbb{R}^N) \). Multiplying equation (2.4) by \( \psi J^{-\frac{2s}{N}} \) and integrating in \( \mathbb{R}^N \), we get

\[
\int_{\mathbb{R}^N} J(x)^{-\frac{2s}{N}} \phi(x) \psi(x) \, dx = \int_{\mathbb{R}^N} \int_{\mathbb{R}^N} J(y)^{\frac{2s}{N}} \varphi(y) J(x)^{-\frac{2s}{N}} \psi(x) \frac{1}{|x - y|^{N-2s}} \, dy \, dx.
\]

Let \( \tilde{\phi}, \tilde{\psi} \) be defined by (2.2). Then, using (2.3) we obtain

\[
\int_{\mathbb{R}^N} J(x)^{-\frac{2s}{N}} \phi(x) \psi(x) \, dx = \int_{S^N} \int_{S^N} J(S^{-1}(\omega))^{\frac{2s}{N}} \tilde{\phi}(\omega) J(S^{-1}(\eta))^{-\frac{2s}{N}} \tilde{\psi}(\eta) \, d\omega \, d\eta.
\]

But

\[
\int_{\mathbb{R}^N} J(x)^{-\frac{2s}{N}} \phi(x) \psi(x) \, dx = \int_{\mathbb{R}^N} J(x) \tilde{\phi}(S(x)) \tilde{\psi}(S(x)) \, dx = \int_{S^N} \tilde{\phi}(\omega) \tilde{\psi}(\omega) \, d\omega,
\]

so, replacing \( \tilde{\psi} \) by a new test-function of the form \( \tilde{\psi} J^{\frac{2s}{N}} \circ S^{-1} \) we get

\[
\int_{S^N} J^{\frac{2s}{N}} \circ S^{-1} \tilde{\phi} \tilde{\psi} = c \int_{S^N} \int_{S^N} J^{\frac{2s}{N}} \circ S^{-1}(\omega) \tilde{\phi}(\omega) \tilde{\psi}(\eta) \frac{1}{|\omega - \eta|^{N-2s}} \, d\omega \, d\eta.
\]
Since \( \tilde{\psi} \) is arbitrary (smooth with support away from the pole) the function
\[
(2.5) \quad h = J^{\frac{2}{N}} \circ S^{-1} \tilde{\phi}
\]
satisfies the integral equation
\[
(2.6) \quad ah(\omega) = \int_{S^N} \frac{h(\eta)}{|\omega - \eta|^{N-2s}} d\eta,
\]
for all \( \omega \neq \text{pole} \), where \( a > 0 \) depends only on \( N, s \). Note that \( h \) is a bounded function. Indeed, in terms of \( \phi \) this is equivalent to the estimate
\[
(2.7) \quad |\phi(x)| \leq \frac{C}{|x|^{N-2s}} \quad \text{for all } |x| \geq 1.
\]
We observe that if \( v : \mathbb{R}^N \to \mathbb{R} \) satisfies
\[
(2.8) \quad \left| \int_{\mathbb{R}^N} J(y)^{\frac{2}{N}} \frac{\tilde{\phi}(y)}{|x-y|^{N-2s}} v(y) \, dy \right| \leq \frac{C}{(1+|x|)^{\min(\nu+2s,N-2s)}}.
\]
Hence, starting from the hypothesis that \( \phi \) is bounded, we get estimate (2.7) after a finite number of applications of (2.8). This implies that \( h \) is bounded. Then equation (2.6) shows that \( h \) has a continuous extension to all \( S^N \).

Let \( T \) denote the linear integral operator defined by the right hand side of (2.6). Then \( T \) is a self-adjoint compact operator on \( L^2(S^N) \), whose spectral decomposition can be described in terms of the spaces \( H_l, l \geq 0 \) that consists of restrictions to \( S^N \) of homogeneous harmonic polynomials in \( \mathbb{R}^{N+1} \) of degree \( l \). Then \( L^2(S^N) \) is the closure of the direct sum of \( H_l, l \geq 0 \), and the elements in \( H_l \) are eigenvectors of \( T \) with eigenvalue
\[
(2.9) \quad e_l = \kappa_N 2^\alpha (-1)^l \frac{\Gamma(1-\alpha)\Gamma(N/2-\alpha)}{\Gamma(-l+1-\alpha)\Gamma(l+N-\alpha)}
\]
where \( \alpha = N/2 - s \) and
\[
\kappa_N = \begin{cases} 2\pi^{1/2} & \text{if } N = 1 \\ 2^{(N-1)/2} \pi^{(N-1)/2} \frac{\Gamma((N-1)/2)\Gamma(N/2)}{(N-2)!} & \text{if } N \geq 2. \end{cases}
\]
Moreover these are the only eigenvalues of \( T \), see e.g. [6]. Formula (2.9) and standard identities of the Gamma function give
\[
\frac{e_{l+1}}{e_l} = \frac{l+\alpha}{l+N-\alpha} < 1.
\]
We note that if \( \phi \) is any of the functions in (1.12), then the corresponding function \( h \) belongs to \( H_1 \) and is a nontrivial solution of (2.6). Thus the number \( a \) appearing in (2.6) must be equal to \( e_1 \) (this could also be deduced from an explicit formula for \( a \)). Therefore, if \( h \) is a solution of (2.6) then \( h \in H_1 \). Since the dimension of \( H_1 \) is \( N+1 \), \( H_1 \) is generated by functions obtained by the transformation (2.5) applied to the functions in (1.12). The proof is concluded.

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