Boundary singularities of positive solutions of quasilinear Hamilton-Jacobi equations

Marie-Françoise Bidaut-Véron
Marta Garcia-Huidobro
Laurent Véron

Abstract We study the boundary behaviour of the solutions of (E) \(-\Delta_p u + |\nabla u|^q = 0\) in a domain \(\Omega \subset \mathbb{R}^N\), when \(N \geq p > q > p-1\). We show the existence of a critical exponent \(q_\ast < p\) such that if \(p-1 < q < q_\ast\) there exist positive solutions of (E) with an isolated singularity on \(\partial \Omega\) and that these solutions belong to two different classes of singular solutions. If \(q_\ast \leq q < p\) no such solution exists and actually any boundary isolated singularity of a positive solution of (E) is removable. We prove that all the singular positive solutions are classified according the two types of singular solutions that we have constructed.

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1 Introduction

Let \( N \geq p > 1, q > p - 1 \) and \( \Omega \subset \mathbb{R}^N \) be a \( C^2 \) bounded domain such that \( 0 \notin \partial \Omega \). In this article we study boundary behavior at \( 0 \) of nonnegative functions \( u \in C(\overline{\Omega} \setminus \{0\}) \) which satisfy

\[
-\Delta_p u + |\nabla u|^q = 0 \quad \text{in} \ \Omega, \tag{1.1}
\]

where \( \Delta_p u := \text{div} (|\nabla u|^{p-2} \nabla u) \). The two main questions we consider are as follows:

Q-1- Existence of positive solutions of (1.1).

Q-2- Description of positive solutions with an isolated boundary singularity at \( 0 \).

When \( p = 2 \) a fairly complete description of positive solutions of

\[
-\Delta u + |\nabla u|^q = 0 \tag{1.2}
\]

in \( \Omega \) is provided by Nguyen-Phuoc and Véron [11]. In particular they prove the following series of results in the range of values \( 1 < q < 2 \).

1- Any signed solution of (1.3) verifies the estimates

\[
|\nabla u(x)| \leq c_{N,q} (d(x))^{-\frac{q-1}{q-1}} \quad \forall x \in \Omega, \tag{1.3}
\]

where \( d(x) = \text{dist} (x, \partial \Omega) \). As a consequence, if \( u \in C(\overline{\Omega} \setminus \{0\}) \) is a solution which vanishes on \( \partial \Omega \setminus \{0\} \), it satisfies

\[
|u(x)| \leq c_{q,\Omega}d(x)|x|^{-\frac{q-1}{q-1}} \quad \forall x \in \Omega. \tag{1.4}
\]

2- If \( \frac{N+1}{N} \leq q < 2 \) any positive solution of (1.3) in \( \Omega \) which vanishes on \( \partial \Omega \setminus \{0\} \) is identically \( 0 \). An isolated boundary point is a removable singularity for (1.2).

3- If \( 1 < q < \frac{N+1}{N} \) and \( k > 0 \) there exists a unique positive solution \( u := u_k \) of (1.2) in \( \Omega \) which vanishes on \( \partial \Omega \setminus \{0\} \) and satisfies \( u(x) \sim c_N k P^\Omega(x,0) \) as \( x \to 0 \), where \( P^\Omega \) is the Poisson kernel in \( \Omega \times \partial \Omega \).

4- If \( 1 < q < \frac{N+1}{N} \) there exists a unique positive solution \( u \) of (1.2) in the half-space \( \mathbb{R}_+^N := \{ x = (x', x_N) : x' \in \mathbb{R}^{N-1}, x_N > 0 \} \) under the form \( u(x) = |x|^{-\alpha} \omega(|x|^{-1} x) \) which vanishes on \( \partial \mathbb{R}_+^N \setminus \{0\} \). The function \( \omega \) is the unique positive solution of

\[
-\Delta' \omega + ((q-1)\omega^2 + |\nabla' \omega|^2)^{\frac{q}{2}} - \lambda_{N,q} \omega = 0 \quad \text{in} \ \mathbb{S}^{N-1}_+, \tag{1.5}
\]

where \( \mathbb{S}^{N-1}_+ \) is the unit sphere of \( \mathbb{R}^N \), \( \partial \mathbb{S}^{N-1}_+ = \partial \mathbb{S}^N \cap \mathbb{S}^{N-1} \), \( \Delta' \) the Laplace-Beltrami operator and \( \lambda_{N,q} > 0 \) an explicit constant.

5- If \( 1 < q < \frac{N+1}{N} \) and \( u \) is a positive solution of (1.3) in \( \Omega \), which is continuous in \( \overline{\Omega} \setminus \{0\} \) and vanishes on \( \partial \Omega \setminus \{0\} \) the following dichotomy occurs:

(i) either \( u(x) \sim |x|^{-\alpha} \omega(|x|^{-1} x) \) as \( x \to 0 \),

(ii) or \( u(x) \sim kc_N P^\Omega(x,0) \) as \( x \to 0 \) for some \( k \geq 0 \).
The aim of this article is to extend to the quasilinear case $1 < p \leq N$ the above mentioned results. The following pointwise gradient estimate valid for any signed solution $u$ of (1.1) has been proved in [3]: if $0 < p - 1 < q$ there exists a constant $c_{N,p,q} > 0$ such that

$$|\nabla u(x)| \leq c_{N,p,q}(d(x))^{-\frac{1}{q-1-p}} \quad \forall x \in \Omega. \quad (1.6)$$

As a consequence, any solution $u \in C^1(\overline{\Omega} \setminus \{0\})$ satisfies

$$|u(x)| \leq c_{p,q,\Omega}(d(x))^{-\frac{1}{q-1-p}} \quad \forall x \in \Omega. \quad (1.7)$$

Concerning boundary singularities, the situation is much more complicated than in the case $p = 2$ and the threshold of critical exponent less explicit. We first consider the problem in $\mathbb{R}^N_+$. Assuming $p - 1 < q \leq p$, separable solutions of (1.1) in $\mathbb{R}^N_+$ and vanishing on $\mathbb{R}^N_+ \setminus \{0\}$ can be looked for in spherical coordinates $(r, \sigma) \in \mathbb{R}^N_+ \times S^{N-1}$ (we denote $\mathbb{R}^N_+ = \mathbb{R}^N_+ \setminus \{0\}$) under the form

$$u(x) = u(r, \sigma) = r^{-\beta_\omega} \omega(\sigma), \quad r > 0, \ \sigma \in S^{N-1}_+ := \{S^{N-1} \cap \mathbb{R}^N_+\}. \quad (1.8)$$

Then $\omega$ is solution of the following problem

$$-\text{div}' \left( (\beta_q^2 \omega^2 + |\nabla' \omega|^2) \frac{p-2}{2} \nabla' \omega \right) - \beta_q \Lambda_{\beta_q} (\beta_q^2 \omega^2 + |\nabla' \omega|^2) \frac{p-2}{2} \omega + (\beta_q^2 \omega^2 + |\nabla' \omega|^2) \frac{2}{q} = 0 \quad \text{in} \ S^{N-1}_+ \quad (1.9)$$

$$\omega = 0 \quad \text{on} \ \partial S^{N-1}_+, \quad (1.10)$$

where

$$\beta_q = \frac{p - q}{q + 1 - p} \quad \text{and} \quad \Lambda_{\beta_q} = \beta_q (p - 1) + p - N,$$

and $\nabla'$ is the covariant derivative on $S^{N-1}_+$ identified to the tangential gradient thanks to the canonical isometrical imbedding of $S^{N-1}_+$ into $\mathbb{R}^N$, and $\text{div}'$ the divergence operator acting on vector fields on $S^{N-1}_+$.

The existence of a positive solution to this problem cannot be separated from the problem of existence of \textit{separable $p$-harmonic functions} which are $p$-harmonic in $\mathbb{R}^N_+$ which vanish on $\partial \mathbb{R}^N_+ \setminus \{0\}$ and have the form $\Psi(x) = \Psi(r, \sigma) = r^{-\beta} \psi(\sigma)$ for some real number $\beta$. Necessarily such a $\psi$ must satisfy

$$-\text{div}' \left( (\beta^2 \psi^2 + |\nabla' \psi|^2) \frac{p-2}{2} \nabla' \psi \right) - \beta \Lambda_\beta (\beta^2 \psi^2 + |\nabla' \psi|^2) \frac{p-2}{2} \psi = 0 \quad \text{in} \ S^{N-1}_+ \quad (1.11)$$

$$\psi = 0 \quad \text{on} \ \partial S^{N-1}_+,$$

where $\Lambda_\beta = \beta (p - 1) + p - N$. We will refer to (1.11) as the \textit{the spherical $p$-harmonic eigenvalue problem}.

The study of this problem has been initiated in the 2-dim case by Krol [8] ($\beta < 0$) and Kichenassamy and Véron [9] ($\beta > 0$). In this case $\omega$ satisfies a completely integrable second order differential equation. In the case where $S^{N-1}_+$ is replaced by a smooth domain $S \subset S^{N-1}$ with $N \geq 3$, Tolksdorf [14] proved the existence of a unique couple $(\tilde{\beta}_s, \tilde{\psi}_s)$ where $\tilde{\beta}_s < 0$ and $\tilde{\psi}_s$ has constant sign and is defined up to an homothety. Recently Porretta and Véron [12] gave a simpler and more general proof of the existence of two couples $(\tilde{\beta}_s, \tilde{\psi}_s)$ and $(\beta_{s,s}, \psi^*_{s,s})$ where $\beta_{s,s} > 0$ and $\tilde{\psi}_s$ and $\psi^*_{s,s}$ are positive solutions of (1.11) with
\[ \beta = \tilde{\beta}_s \text{ and } \beta = \beta_{s*} \text{ respectively and are unique up to a multiplication by a real number. When } p = 2 \text{ this problem is an eigenvalue problem for the Laplace-Beltrami operator on a subdomain of } S^{N-1}. \]

If \( S = S^{N-1} \), \( \tilde{\beta}_s \) and \( \beta_{s*} \) are respectively denoted by \( \tilde{\beta} \) and \( \beta_* \) and accordingly \( \psi_* \) and \( \psi^* \).

Since \( x \mapsto x_N \) is \( p \)-harmonic, \( \tilde{\beta} = -1 \). Except in the cases \( N = 2 \) where it is the positive root of some algebraic equation of degree 2, \( p = 2 \) where it is \( N - 1 \) and \( p = N \) where it is 1, the value of \( \beta_* \) is unknown besides the straightforward estimate \( \beta_* \geq \max\{1, \frac{N-1}{p-1}\} \). Using the fact that \( \psi^* \) depends only on the azimuthal variable and satisfies a differential equation, we prove in Appendix II the following new estimate:

**Theorem A** Let \( 1 < p \leq N \).

(i) If \( 2 \leq p \leq N \), then \( \beta_* \leq \frac{N-1}{p-1} \) with equality only if \( p = 2 \) or \( N \).

(ii) If \( 1 \leq p < 2 \), then \( \beta_* > \frac{N-1}{p-1} \).

The \( p \)-harmonic function \( \Psi^*(x) = \Psi^*(r, \sigma) = r^{-\beta_*} \psi^*(\sigma) \) endows the role of a Poisson kernel. To this exponent \( \beta_* \) is associated the critical value \( q_* \) of \( q \) denoted by \( \beta_* = \beta_q \), or equivalently

\[ q_* := \frac{\beta_*(p-1) + p}{\beta_* + 1} = p - \frac{\beta_*}{\beta_* + 1}. \quad (1.12) \]

The following result characterizes strong singularities.

**Theorem B** Let \( 0 < p - 1 \leq N \), then

(i) If \( p - 1 < q < q_* \) problem (1.9) admits a unique positive solution \( \omega_* \).

(ii) If \( q_* \leq q < p \) problem (1.9) admits no positive solution.

This critical exponent corresponds to the threshold of criticality for boundary isolated singularities.

**Theorem C** Assume \( q_* \leq q < p \leq N \). If \( u \in C(\overline{\Omega} \setminus \{0\}) \) is a nonnegative solution of (1.1) in \( \Omega \) which vanishes on \( \partial \Omega \setminus \{0\} \), it is identical zero.

As in the case \( p = 2 \), there exist positive solutions (1.1) in \( \Omega \) with weak boundary singularities which are characterized by their blow-up near the singularity. By opposition to the case \( p = 2 \) where existence is obtained by use of a weak formulation of the boundary value problem, combined with uniform integrability of the absorption term thanks to Poisson kernel estimates (see (11)), this approach cannot be performed in the case \( p \neq 2 \); the obtention of solutions with weak singularities necessitates a very long and delicate construction of subsolutions and supersolutions. Furthermore, when \( p \neq N \), the construction is done only if \( \Omega \) is locally an hyperplane near 0.

In the sequel we denote by \( B_R(a) \) the open ball of center \( a \) and radius \( R > 0 \) and \( B_R = B_R(0) \). We also set \( B^+_R(a) := \mathbb{R}^N_+ \cap B_R(a), B^+_R := \mathbb{R}^N_+ \cap B_R, B^-_R(a) := \mathbb{R}^N_+ \cap B_R(a) \text{ and } B^-_R := \mathbb{R}^N_+ \cap B_R, \) where \( \mathbb{R}^N_+ := \{ x = (x', x_N) : x' \in \mathbb{R}^{N-1}, x_N < 0 \} \). If \( \Omega \) is an open domain and \( R > 0 \), we put \( \Omega_R := \Omega \cap B_R \).

**Theorem D** Assume \( 0 < p - 1 < q < q_* < p \leq N, R > 0 \) and \( \Omega_R = B^+_R \). Then for any \( k > 0 \) there exists a unique \( u_k := u_k \in C(\overline{\Omega_R} \setminus \{0\}) \), solution of (1.1) in \( \Omega_R \), vanishing on \( \partial \Omega_R \setminus \{0\} \) and such that

\[ \lim_{x \to 0} \frac{u_k(x)}{\psi_*(x)} = k. \quad (1.13) \]
Furthermore $\lim_{k \to \infty} u_k = u_\infty$ and
\[
\lim_{x \to 0} |x|^{\beta q} u_\infty(x) = \omega_s(|x|^{-1}x). \tag{1.14}
\]

When $p = N$, then $q_* = N - \frac{1}{2}$; in such a range of values we use the conformal invariance of $\Delta_N$ and prove that the previous result holds if $\Omega$ is any $C^2$ domain. Finally, the isolated singularities of positive solutions of (1.1) are completely described by the two types of singular solutions obtained in the previous theorem and we prove:

**Theorem E** Assume $0 < p - 1 < q < q_* < p \leq N$, $R > 0$ and $\Omega_R = B^+_R$. If $u \in C(\overline{\Omega} \setminus \{0\})$ is a positive solution of (1.1) in $\Omega$ which vanishes on $\partial \Omega \setminus \{0\}$, then
(i) either there exists $k \geq 0$ such that
\[
\lim_{x \to 0} \frac{u(x)}{\psi_+(x)} = k; \tag{1.15}
\]
(ii) or
\[
\lim_{x \to 0} |x|^\beta u(x) = \omega_s(|x|^{-1}x). \tag{1.16}
\]

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## 2 A priori estimates

### 2.1 The gradient estimates and its applications

We recall the following estimate and its consequences which are proved in [3].

**Proposition 2.1.** Assume $q > p - 1$ and $u$ is a $C^1$ solution of (1.1) in a domain $\Omega$. Then
\[
|\nabla u(x)| \leq c_{N,p,q}(d(x))^{-\frac{q}{q+p}} \quad \forall x \in \Omega. \tag{2.1}
\]

The first application is a pointwise upper bound for solutions with isolated singularities.

**Corollary 2.2.** Assume $q > p - 1 > 0$, $R^* > 0$ and $\Omega$ is a domain containing 0 such that $d(0) \geq 2R^*$. Then for any $x \in B_{R^*} \setminus \{0\}$, and $0 < R \leq R^*$, any $u \in C^1(\Omega \setminus \{0\})$ solution of (1.1) in $\Omega \setminus \{0\}$ satisfies
\[
|u(x)| \leq c_{N,p,q} \left| |x|^{\frac{q+p}{q+p-p}} - R^{\frac{q+p}{q+p-p}} \right| + \max\{|u(z)| : |z| = R\}, \tag{2.2}
\]
if $p \neq q$, and
\[
|u(x)| \leq c_{N,p} \left( \ln R - \ln |x| \right) + \max\{|u(z)| : |z| = R\}, \tag{2.3}
\]
if $p = q$.

The second application corresponds to solutions with boundary blow-up. For $\delta > 0$ small enough we set $\Omega_\delta := \{z \in \Omega : d(z) < \delta\}$. 

Corollary 2.3. Assume \( q > p - 1 > 0 \), \( \Omega \) is a bounded domain with a \( C^2 \) boundary. Then there exists \( \delta_1 > 0 \) which depends only on \( \Omega \) such that any \( u \in C^1(\Omega) \) solution of (1.1) in \( \Omega \) satisfies

\[
|u(x)| \leq c_{N,p,q} \left| (d(x))^{\frac{q-p}{q+1-p}} - \delta_1^{\frac{q-p}{q+1-p}} \right| + \max\{|u(z)| : d(z) = \delta_1\} \quad \forall x \in \Omega_{\delta_1} \tag{2.4}
\]

if \( p \neq q \), and

\[
|u(x)| \leq c_{N,p,q} (\ln \delta_1 - \ln d(x)) + \max\{|u(z)| : d(z) = \delta_1\} \quad \forall x \in \Omega_{\delta_1} \tag{2.5}
\]

if \( p = q \).

Remark. As a consequence of (2.5) there holds for \( p > q > p - 1 \)

\[
u(x) \leq (c_{N,p,q} + K \max\{|u(z)| : d(z) \geq \delta_1\}) (d(x))^{\frac{q-p}{q+1-p}} \quad \forall x \in \Omega \tag{2.6}
\]

where \( K = (\text{diam}(\Omega))^{\frac{q-p}{q+1-p}} \), with the standard modification if \( p = q \).

As a variant of Corollary 2.3 the following upper estimate of solutions in an exterior domain will be used in the sequel.

Corollary 2.4. Assume \( q > p - 1 > 0 \), \( R > 0 \) and \( u \in C^1(B_{R_0}^c) \) is any solution of (1.1) in \( B_{R_0}^c \). Then for any \( R > R_0 \) there holds

\[
|u(x)| \leq c_{N,p,q} \left( |x| - R_0 \right)^{\frac{q-p}{q+1-p}} - (R - R_0)^{\frac{q-p}{q+1-p}} + \max\{|u(z)| : |z| = R\} \quad \forall x \in B_R^c \tag{2.7}
\]

if \( p \neq q \) and

\[
|u(x)| \leq c_{N,p,q} (\ln( |x| - R_0) - \ln(R - R_0)) + \max\{|u(z)| : |z| = R\} \quad \forall x \in B_R^c \tag{2.8}
\]

if \( p = q \).

Proof. The proof is a consequence of the identity

\[
u(x) = u(z) + \int_0^1 \frac{d}{dt} u(tx + (1 - t)z) dt = \int_0^1 \langle \nabla u(tx + (1 - t)z), x - z \rangle dt
\]

where \( z = \frac{R}{|x|} x \). Since by (2.1)

\[
|\nabla u(tx + (1 - t)z)| \leq C_{N,p,q} (t |x| + (1 - t)R - R_0)^{-\frac{1}{q+1-p}}
\]

(2.7) and (2.8) follow by integration. \( \square \)
2.2 Boundary a priori estimates

The next result is the extension to isolated boundary singularities of a previous regularity estimate dealing with singularity in a domain proved in [5, Lemma 3.10].

**Lemma 2.5.** Assume $p - 1 < q < p$, $\Omega$ is a bounded $C^2$ domain such that $0 \in \partial \Omega$. Let $u \in C^1(\overline{\Omega} \setminus \{0\})$ be a solution of (1.1) in $\Omega$ which vanishes on $\partial \Omega \setminus \{0\}$ and satisfies

$$|u(x)| \leq \phi(|x|) \quad \forall x \in \Omega,$$

where $\phi : \mathbb{R}_+^* \mapsto \mathbb{R}_+$ is continuous, nonincreasing and satisfies

$$\phi(r s) \leq \gamma \phi(r) \phi(s) \quad \text{and} \quad r^{q-1} \phi(r) \leq c,$$

for some $\gamma, c > 0$ and any $r, s > 0$. There exist $\alpha \in (0, 1)$ and $c_1 = c_1(p, q, \Omega) > 0$ such that

$$(i) \quad |\nabla u(x)| \leq c_1 \phi(|x|)|x|^{-1} \quad \forall x \in \Omega,$$

$$(ii) \quad |\nabla u(x) - \nabla u(y)| \leq c_1 \phi(|x|)|x|^{-1-\alpha} |x-y|^\alpha \quad \forall x, y \in \Omega, |x| \leq |y|.$$}

Furthermore

$$u(x) \leq c_1 \phi(|x|) \frac{d(x)}{|x|} \quad \forall x \in \Omega.$$  

**Proof.** For $\ell > 0$, we set $\Omega^\ell := \frac{1}{\ell} \Omega$. If $\ell \in (0, 1]$ the curvature of $\partial \Omega^\ell$ remains uniformly bounded. As in [5, p 622], there exists $0 < \delta_0 \leq 1$ and an involutive diffeomorphism $\psi$ from $\overline{B}_{\delta_0} \cap \overline{\Omega}^\delta$ into $\overline{B}_{\delta_0} \cap (\Omega^\delta)^c$ which is the identity on $\overline{B}_{\delta_0} \cap \partial \Omega^\delta$ and such that $D\psi(\xi)$ is the symmetry with respect to the tangent plane $T_\xi \partial \Omega$ for any $\xi \in \partial \Omega \cap \partial B_{\delta_0}$. We extend any function $v$ defined in $\overline{B}_{\delta_0} \cap (\Omega^\delta)^c$ into a function $\tilde{v}$ defined in $\overline{B}_{\delta_0}$ by

$$\tilde{v}(x) = \begin{cases} 
 v(x) & \text{if } x \in \overline{B}_{\delta_0} \cap \overline{\Omega}^\delta \\
 -v \circ \psi(x) & \text{if } x \in \overline{B}_{\delta_0} \cap (\Omega^\delta)^c 
 \end{cases}.$$  

If $v \in C^1(\overline{B}_{\delta_0} \cap \overline{\Omega}^\delta)$ is a solution of (1.1) in $B_{\delta_0} \cap \Omega^\delta$ which vanishes on $\partial \Omega^\delta \cap \overline{B}_{\delta_0}$, $\tilde{v}$ satisfies

$$- \sum_{i,j} \frac{\partial}{\partial x_j} \tilde{A}_j(x, \nabla \tilde{v}) + B(x, \nabla \tilde{v}) = 0 \quad \text{in} \quad B_{\delta_0}.$$  

As in [5, (2.37)] the $A_j$ and $B$ satisfy the following estimates

$$(i) \quad \tilde{A}_j(x, 0) = 0,$$

$$(ii) \quad \sum_{i,j} \frac{\partial}{\partial \eta_i} \tilde{A}_j(x, \eta) \xi_i \xi_j \geq C_1 |\eta|^{p-1} |\xi|^2,$$

$$(iii) \quad \sum_{i,j} \left| \frac{\partial}{\partial \eta_j} \tilde{A}_j(x, \eta) \right| \leq C_2 |\eta|^{p-2},$$

where $\eta = (\eta_1, \ldots, \eta_n)$, $\xi = (\xi_1, \ldots, \xi_n)$, and $\tilde{A}_j, B$ are smooth functions in $\overline{B}_{\delta_0} \cap \overline{\Omega}^\delta$.
and

\[ |B(x, \eta)| \leq C_3 (1 + |\eta|)^p, \tag{2.16} \]

where the \( C_j \) are positive constants. These estimates are the ones needed to apply Tolksdorf’s result [15, Th 1.2]. There exists a constant \( C \), such that for any ball \( \overline{B}_{3R} \subset B_{\delta_0} \), there holds

\[ \|\nabla \tilde{v}\|_{L^\infty(B_R)} \leq C, \tag{2.17} \]

where \( C \) depends on the constants \( C_k \) (\( k = 1, 2, 3 \), \( N, p \) and \( \|\tilde{v}\|_{L^\infty(B_{3R})} \)). We define

\[ \Phi_\ell[u](y) := u_\ell = \frac{1}{\phi(\ell)} u(\ell y) \quad \forall y \in \Omega^\ell. \tag{2.18} \]

Then

\[ |u_\ell(y)| \leq \frac{\phi(|y|)}{\phi(\ell)} \leq \gamma \phi(|y|) \quad \forall y \in \Omega^\ell \tag{2.19} \]

and

\[ -\Delta_p u_\ell + (\ell^p \phi(\ell))^{q+1-p} |\nabla u_\ell|^q = 0 \quad \text{in} \Omega^\ell. \tag{2.20} \]

Using formula (2.13) we extend \( u_\ell \) into a function \( \tilde{u}_\ell \) which satisfies

\[ -\sum_j \frac{\partial}{\partial y_j} \tilde{A}_j(y, \nabla \tilde{u}_\ell) + (\ell^p \phi(\ell))^{q+1-p} B(y, \nabla \tilde{u}_\ell) = 0 \quad \text{in} B_{\delta_0}. \tag{2.21} \]

For \( 0 < |x| \leq \delta_0 \) there exists \( \ell \in (0, 2) \) such that \( \delta_0 \frac{\ell^p}{2} \leq |x| \leq \delta_0 \ell \). Then \( y \mapsto \tilde{u}_\ell(y) \) with \( y = \frac{x}{\ell} \) satisfies (2.21) in \( B_{\delta_0} \) and \( |\tilde{u}_\ell(y)| \leq \gamma \phi(|y|) \) since \( \psi \) is a diffeomorphism and \( D\psi(\xi) \in O(N) \) for any \( \xi \in \partial\Omega \cap B_{\delta_0} \). The function \( \tilde{u}_\ell \) remains bounded on any ball \( B_{3R}(z) \subset \Gamma := \{ y \in \mathbb{R}^N : \frac{\delta_0}{2} < |y| < \delta_0 \} \), therefore \( |\nabla \tilde{u}_\ell(y)| \leq c \) for any \( y \in B_{3R}(z) \), for some constant \( c > 0 \). This implies

\[ |\nabla u(x)| \leq c \gamma \phi(2 \delta_0) \phi(|x|)|x|^{-1} \quad \forall x \in \Omega \cap B_{\delta_0}, \tag{2.22} \]

which is (2.11)\textup{-}(i). Moreover, by standard regularity estimates [10], there exists \( \alpha \in (0, 1) \) such that \( |\nabla \tilde{u}_\ell(y) - \nabla \tilde{u}_\ell(y')| \leq c |y - y'|^{\alpha} \) for all \( y \) and \( y' \) belonging to \( B_{3R}(z) \). This implies (2.11)\textup{-}(ii).

Let \( 0 < \delta_1 \leq \delta_0 \) such that at any boundary point \( z \) there exist two closed balls of radius \( \delta_1 \) tangent to \( \partial\Omega \) at \( z \) and which are included in \( \Omega \cup \{ z \} \) and in \( \overline{\Omega} \cup \{ z \} \) respectively (\( \delta_1 \) corresponds to the maximal radius of the interior and exterior sphere condition). Let \( a \in \partial\Omega \) and \( x \in \Omega \) such that \( |x| = |a| = r \leq \delta_1 \) and let \( b = -r n_0 \) where \( n_0 \) is the normal outward unit vector to \( \partial\Omega \) at \( 0 \). Let \( \theta \in (0, \frac{\pi}{2}) \) be the angle between \( \overrightarrow{0a} \) and \( \overrightarrow{0x} \). Consider the path \( \gamma \) from \( a \) to \( x \) defined by \( \gamma(t) = \cos(t\theta)a + \sin(t\theta)b \) with \( 0 \leq t \leq 1 \). Then \( x = \cos \theta a + \sin \theta b \) and

\[ u(x) = \int_0^1 \frac{d}{dt} u \circ \gamma(t) dt = \int_0^1 \theta (\nabla u \circ \gamma(t), \cos(t\theta)b - \sin(t\theta)a) dt \]

Thus, by the Cauchy-Schwarz inequality and using (2.3),

\[ u(x) \leq \theta |\nabla u \circ \gamma(t)| \leq c \theta |x|^{-\frac{1}{q+1-p}}, \]

where \( c = c(p, q, \Omega) > 0 \). Since there exists \( \tilde{c} > 0 \) depending only on \( \delta_1 \) and the curvature of \( \partial\Omega \) such that \( \tilde{c} \theta \leq d(x) \leq \tilde{c} \theta \), we get (2.12). \( \square \)
Lemma 2.6. Assume $p - 1 < q \leq p$, $\Omega$ is a bounded $C^2$ domain such that $0 \in \partial \Omega$ and $R_0 = \max \{|z| : z \in \Omega\}$. If $u \in C(\overline{\Omega} \setminus \{0\}) \cap C^1(\Omega)$ is a positive solution of \eqref{1.1}, which vanishes on $\partial \Omega \setminus \{0\}$, it satisfies

$$u(x) \leq \begin{cases} 
  c_2 \left( |x|^{\frac{q}{q+1-p}} - R_0^{\frac{q}{q+1-p}} \right) & \text{if } q < p \\
  (p - 1) \ln \left( \frac{R_0}{|x|} \right) & \text{if } q = p
\end{cases} \quad (2.23)$$

for all $x \in \Omega$, where $c_2 = c_2(p, q) > 0$.

Proof. For $\epsilon > 0$ we denote by $P_\epsilon : \mathbb{R} \mapsto \mathbb{R}_+$ the function defined by

$$P_\epsilon(r) = \begin{cases} 
  0 & \text{if } 0 \leq r \leq \epsilon \\
  -\frac{\epsilon^4}{2r^4} + \frac{3\epsilon^3}{r^3} - \frac{6\epsilon^2}{r^2} + 5r - \frac{3\epsilon}{r} & \text{if } \epsilon < r < 2\epsilon \\
  1 & \text{if } r \geq 2\epsilon
\end{cases}$$

and by $u_\epsilon$ the extension of $P_\epsilon(u)$ by zero outside $\Omega$. There exists $R_0$ such that $\Omega \subset B_{R_0}$. Since $0 \leq P_\epsilon(r) \leq |r|$ and $P_\epsilon$ is convex, $u_\epsilon \in C(\mathbb{R}^N \setminus \{0\}) \cap W_{loc}^1(\mathbb{R}^N \setminus \{0\})$ and

$$-\Delta_p u_\epsilon + |\nabla u_\epsilon|^q \leq 0 \quad \text{in } \mathbb{R}^N.$$

Let $R > R_0$. If $p - 1 < q < p$

$$U_{\epsilon,R}(|x|) = c_2 \left( (|x| - \epsilon)^{\frac{q}{q+1-p}} - (R - \epsilon)^{\frac{q}{q+1-p}} \right) \quad \text{in } B_R \setminus B_\epsilon, \quad (2.25)$$

with $c_2 = (p - q)^{-1}(q + p - 1)^{\frac{q}{q+1-p}}$. Then $-\Delta_p U_\epsilon + |\nabla U_\epsilon|^q \geq 0$. Since $u_\epsilon$ vanishes on $\partial B_R$ and is finite on $\partial B_\epsilon$, it follows $u_\epsilon \leq U_\epsilon$. Letting successively $\epsilon \to 0$ and $R \to \infty$ yields to \eqref{2.23}. If $q = p$ we take

$$U_{\epsilon,R}(|x|) = (p - 1) \ln \left( \frac{R - \epsilon}{|x| - \epsilon} \right) \quad \text{in } B_R \setminus B_\epsilon, \quad (2.26)$$

which turns out to be a supersolution of \eqref{1.1}; the end of the proof is similar. \hfill \square

As a consequence of Lemma 2.5 and Lemma 2.6 we obtain.

Corollary 2.7. Let $p, q, \Omega$ and $u$ be as in Lemma 2.6. Then there exists a constant $c_3 = c_3(p, q, \Omega) > 0$ such that

$$|\nabla u(x)| \leq c_3 \, |x|^{-\frac{1}{q+1-p}} \quad \forall x \in \Omega \quad (2.27)$$

and

$$u(x) \leq c_3 d(x) \, |x|^{-\frac{1}{q+1-p}} \quad \forall x \in \overline{\Omega} \setminus \{0\}. \quad (2.28)$$

Remark. If $\Omega$ is locally flat near 0, then estimates \eqref{2.27} and \eqref{2.28} are valid without any sign assumption on $u$. More precisely, if $\partial \Omega \cap B_{\delta_0} = T_0 \partial \Omega \cap B_{\delta_0}$ we can perform the reflection of $u$ through the tangent plane $T_0 \partial \Omega$ to $\partial \Omega$ at 0 and the new function $\tilde{u}$ is a solution of \eqref{1.1} in $B_{\delta_0} \setminus \{0\}$. By Proposition 2.1 it satisfies

$$|\nabla \tilde{u}(x)| \leq c_{N, p, q} \, |x|^{-\frac{1}{q+1-p}} \quad \forall x \in B_{\delta_0} \setminus \{0\}. \quad (2.29)$$
Integrating this relation as in [3], we derive that for any \( x \in B_{\frac{r_0}{2}} \cap \Omega \), there holds
\[
|u(x)| \leq \begin{cases} 
  c_{N,p,q} \left( |x|^\beta_q - \left( \frac{\delta_0}{2} \right)^\beta_q \right) + \max \{|u(z)| : |z| = \frac{\delta_0}{2} \} & \text{if } p \neq q \\
  c_{N,p} \ln \left( \frac{\delta_0}{2|x|} \right) + \max \{|u(z)| : |z| = \frac{\delta_0}{2} \} & \text{if } p = q.
\end{cases}
\tag{2.30}
\]

In the next result we shall allow the boundary singular set to be a compact set.

**Proposition 2.8.** Let \( p - 1 < q < p \) and \( \delta_1 \) as above. There exist \( r^* \in (0, \delta_1] \) and \( c_1 = c_1(N, p, q) > 0 \) such that for any nonempty compact set \( K \subset \partial \Omega \), \( K \neq \partial \Omega \) and any positive solution \( u \in C(\overline{\Omega} \setminus K) \cap C^1(\Omega) \) of \([1.1]\) which vanishes on \( \partial \Omega \setminus K \), there holds
\[
u(x) \leq c_1 d(x)(d_K(x))^{\frac{1}{q+1-p}} \quad \forall x \in \partial \Omega \text{ s.t. } d(x) \leq r^*,
\tag{2.31}
\]
where \( d_K(x) = \text{dist}(x, K) \).

**Proof.** Step 1: Tangential estimates. Let \( x \in \Omega \) such that \( d(x) \leq \delta_1 \). We denote by \( \sigma(x) \) the projection of \( x \) onto \( \partial \Omega \), unique since \( d(x) \leq \delta_1 \). Let \( r, r', \tau > 0 \) such that \( \frac{3}{4}r < r' < \frac{3}{4}r \) and \( 0 < \tau \leq \frac{r'}{r} \) and put \( \omega_{r,x} = \sigma(x) + \tau n_{r,x} \). Since \( \partial \Omega \) is \( C^2 \), there exists \( 0 < r^* \leq \delta_1 \) depending on \( \Omega \) such that \( d_K(\omega_{r,x}) > \frac{7}{8}r \) whenever \( d(x) \leq r^* \). Let \( a > 0 \) and \( b > 0 \) be specified later on; we define \( \tilde{v}(s) = a(r' - s)^{q+1-p} - b \) and \( v(y) = \tilde{v}(|y - \omega_{r,x}|) \) in \([0, r')\) and \( B_{r'}(\omega_{r,x}) \) respectively. Then
\[
|\tilde{v}'|^p \left( |\tilde{v}'|^{q+2-p} - (p-1)\tilde{v}' - \frac{N-1}{s} \tilde{v}' \right) = a^{p-1} \left( \frac{p-q}{q+1-p} \right)^{p-1} (r' - s)^{-\frac{q}{q+1-p}} X(s)
\]
where
\[
X(s) = \left( a \frac{p-q}{q+1-p} \right)^{q+1-p} - \frac{p-1}{q+1-p} - \frac{(N-1)(r'-s)}{s}.
\]
For any \( \tau \in (0, r') \) there exists \( a > 0 \) such that
\[
\left( a \frac{p-q}{q+1-p} \right)^{q+1-p} \geq \frac{p-1}{q+1-p} + \frac{(N-1)(r'-s)}{s} \quad \forall \tau \leq s \leq r'.
\]
This implies
\[
- \Delta_p v + |\nabla v|^q \geq 0 \quad \text{in } B_{r'}(\omega_{r,x}) \setminus B_{r}(\omega_{r,x}).
\tag{2.32}
\]
Next we take \( b = a(r'-\tau)^{\frac{q+1-p}{q+1}} \), thus \( v = 0 \) on \( \partial B_{r'}(\omega_{r,x}) \). Clearly \( B_{r'}(\omega_{r,x}) \subset \overline{\Omega} \) since \( \tau < \delta_1 \). Therefore \( v \geq 0 = u \) on \( \partial \Omega \cap B_{r'}(\omega_{r,x}) \) and \( u \leq v = \infty \) on \( \Omega \cap \partial B_{r'}(\omega_{r,x}) \). By the comparison principle, \( u \geq u \) in \( \Omega \cap B_{r'}(\omega_{r,x}) \). In particular
\[
u(x) \leq u(x) \leq a(r'-\tau - d(x))^{\frac{q+1-p}{q+1}} - a(r'-\tau)^{\frac{q+1-p}{q+1}}.
\]
We take now \( \tau = \frac{r'}{2} \) and \( d(x) \leq \frac{r}{2} \) and we derive by the mean value theorem
\[
u(x) \leq c_1 d(x)(d_K(x))^{\frac{1}{q+1-p}},
\tag{2.33}
\]
with \( c_4' = c_4'(p, q) > 0 \) Letting \( r' \to \frac{q}{p} r \), we get (2.12).

Step 2: Global estimates. If \( d(x) \geq \frac{1}{4} d_K(x) \), there holds

\[
d(x)(d_K(x))^{-\frac{1}{q+1-p}} \geq 2^{\frac{2}{q+1-p}} (d(x))^{\frac{q-p}{q+1-p}}.
\]

Combining this inequality with (2.6) and obtain (2.12).

Remark. Under the assumption of Proposition 2.8, it follows from the maximum principle that \( u \) is upper bounded in the set \( \Omega_{r^*} := \{ x \in \Omega : d(x) > r^* \} = \Omega \setminus \overline{\Omega}_{r^*} \) by the solution \( w \) of

\[
-\Delta_p w + |\nabla w|^q = 0 \quad \text{in } \Omega_{r^*}
\]

\[
w = c_4 d(x)(d_K(x))^{-\frac{1}{q+1-p}} \quad \text{in } \partial \Omega_{r^*},
\]

and \( w \) itself is bounded by \( d^* = \max \{ c d(x)(d_K(x))^{-\frac{1}{q+1-p}} : d(x) = r^* \} \).

Next we prove a boundary Harnack inequality. We recall that \( \delta_1 \) has been introduced at Corollary 2.3 and that the interior and exterior sphere conditions hold in the set \{ \( x \in \mathbb{R}^N : d(x) \leq \delta_1 \) \}.

**Theorem 2.9.** Let \( q > p - 1 \) and \( 0 \in \partial \Omega \). Then there exists \( c_5 = c_5(N, p, q, \Omega) > 0 \) such that for any positive solution \( u \in C(\Omega \cup ((\partial \Omega \setminus \{0\}) \cap B_{2\delta_1}) \cap C^1(\Omega) \) of (2.34) in \( \Omega \), vanishing on \( \partial \Omega \setminus \{0\} \) \cap \( B_{2\delta_1} \), there holds

\[
\frac{u(y)}{c_5 d(y)} \leq \frac{u(x)}{d(x)} \leq c_5 \frac{u(y)}{d(y)}
\]

for all \( x, y \in B_{2\delta_1} \cap \Omega \) such that \( \frac{1}{2} |x| \leq |y| \leq 2 |x| \).

For proving Theorem 2.9 we need some intermediate lemmas. First we recall the following result from [1].

**Lemma 2.10.** Assume that \( a \in \partial \Omega, \, 0 < r < \delta_1 \) and \( h > 1 \) is an integer. There exists an integer \( N_0 \), depending only on \( \delta_1 \), such that for any points \( x \) and \( y \) in \( \Omega \cap B_{2r}(a) \) verifying \( \min \{ d(x), d(y) \} \geq r/2^h \), there exists a connected chain of balls \( B_1, \ldots, B_j \) with \( j \leq N_0 h \) such that

\[
x \in B_1, \, y \in B_j, \quad B_i \cap B_{i+1} \neq \emptyset \text{ for } 1 \leq i \leq j - 1
\]

\[\text{and } 2B_i \subset B_{2r}(Q) \cap \Omega \text{ for } 1 \leq i \leq j.\]

The next result is a standard Harnack inequality.

**Lemma 2.11.** Assume \( a \in (\partial \Omega \setminus \{0\}) \cap B_{2\delta_1} \) and \( 0 < r \leq |a|/4 \). Let \( u \in C(\Omega \cup ((\partial \Omega \setminus \{0\}) \cap B_{2\delta_1})) \cap C^1(\Omega) \) be a positive solution of (2.34) vanishing on \( (\partial \Omega \setminus \{0\}) \cap B_{2\delta_1} \). Then there exists a positive constant \( c_6 \) depending on \( N, p, q \) and \( \delta_1 \) such that

\[
u(x) \leq c_6^h u(y),
\]

for every \( x, \, y \in B_{2\delta_1}(a) \cap \Omega \) such that \( \min \{ d(x), d(y) \} \geq r/2^h \) for some \( h \in \mathbb{N} \).
Lemma 2.12. Let the assumptions on \(\Box\) inequality as quoted in \([16, \text{Corollary 10}]\).

Assume \(\ell = |a|\), we can assume \(|a| = 1\), thus the curvature of the domain \(\Omega_0\) remains bounded. By Proposition 2.8

\[ u(x) \leq c'_0 \quad \forall x \in B_{2r}(a) \cap \Omega \quad (2.39) \]

where \(c'_0\) depends on \(N, p, q, \delta_1\). Then we proceed as in \([11]\), using Lemma 2.10 and internal Harnack inequality as quoted in \([16\text{, Corollary 10}]\). \(\Box\)

Since the solutions are H"older continuous, the following statement holds as in \([16\text{, Theorem 4.2}]\):

Lemma 2.12. Let the assumptions on \(a\) and \(u\) of Lemma 2.11 be fulfilled. If \(b \in \partial \Omega \cap B_r(a)\) and \(0 < s \leq 2^{-1}r\), there exist two positive constants \(\delta\) and \(c_7 \) depending on \(N, p, q, \Omega\) such that

\[ u(x) \leq c_7 \frac{|x - b|^\delta}{s^\delta} \max\{u(z) : z \in B_r(b) \cap \Omega\} \quad (2.40) \]

for every \(x \in B_s(b) \cap \Omega\).

As a consequence we derive the following Carleson type estimate.

Lemma 2.13. Assume \(a \in (\partial \Omega \setminus \{0\}) \cap B_{2\delta_1} \) and \(0 < r \leq |a|/8\). Let \(u \in C(\Omega \cup ((\partial \Omega \setminus \{0\}) \cap B_{2\delta_1})) \cap C^2(\Omega)\) be a positive solution of (1.1) vanishing on \((\partial \Omega \setminus \{0\}) \cap B_{2\delta_1}\). Then there exists a constant \(c_8 \) depending only on \(N, p, q, \Omega\) such that

\[ u(x) \leq c_8 u(a - \frac{r}{2}n_a) \quad \forall x \in B_r(a) \cap \Omega. \quad (2.41) \]

Proof. By Lemma 2.11 it is clear that for any integer \(h\) and \(x \in B_r(a) \cap \Omega\) such that \(d(x) \geq 2^{-h}r\), there holds

\[ u(x) \leq c_0^h u(a - \frac{r}{2}n_a). \quad (2.42) \]

Therefore \(u\) satisfies inequality (2.40) as any H"older continuous function does. The proof that the constant is independent of \(r\) and \(u\) is more delicate. It is done in \([11\text{, Lemma 2.4}]\) for linear equations, but it is based only on Lemma 2.12 and a geometric construction, thus it is also valid in our case. \(\Box\)

Lemma 2.14. Assume \(a \in (\partial \Omega \setminus \{0\}) \cap B_{2\delta_1}\) and \(0 < r \leq |a|/8\). Let \(u \in C(\Omega \cup ((\partial \Omega \setminus \{0\}) \cap B_{2\delta_1})) \cap C^2(\Omega)\) be a positive solution of (1.1) vanishing on \((\partial \Omega \setminus \{0\}) \cap B_{2\delta_1}\). Then there exist \(\alpha \in (0, 1/2)\) and \(c_9 > 0\) depending on \(N, p, q\) such that

\[ \frac{1}{c_9 r} \leq \frac{u(b - tn_a)}{u(a - \frac{r}{2}n_a)} \leq c_9 \frac{t}{r} \quad (2.43) \]

for any \(b \in B_r(a) \cap \partial \Omega\) and \(0 \leq t < \frac{\alpha}{2}r\).
Proof. It is similar to the one of [11] Lemma 3.15. □

Proof of Theorem 2.9 Assume \( x \in B_{2\delta_t} \cap \Omega \) and set \( r = \frac{|x|}{8} \).

Step 1: Tangential estimate: we suppose \( d(x) < \frac{\sqrt{2}}{4} r \). Let \( a \in \partial \Omega \setminus \{0\} \) such that \( |a| = |x| \) and \( x \in B_r(a) \). By Lemma 2.14

\[
\frac{8}{c_0} \frac{u(a - \frac{r}{2} n_a)}{|x|} \leq \frac{u(x)}{d(x)} \leq 8c_0 \frac{u(a - \frac{r}{2} n_a)}{|x|}.
\]  

(2.44)

We can connect \( a - \frac{r}{2} n_a \) with \(-2r n_0\) by \( m_1 \) (depending only on \( N \)) connected balls \( B_i = B_{\frac{r}{4}}(x_i) \) with \( x_i \in \Omega \) and \( d(x_i) \geq \frac{r}{8} \) for every \( 1 \leq i \leq m_1 \). It follows from (2.41) that

\[
e^{-(m_1)} u(-2r n_0) \leq u(a - \frac{r}{2} n_a) \leq e^{m_1} u(-2r n_0),
\]

which, together with (2.44) leads to

\[
\frac{1}{c_{10}} \frac{u(-2r n_0)}{|x|} \leq \frac{u(x)}{d(x)} \leq c_{10} \frac{u(-2r n_0)}{|x|},
\]  

(2.45)

with \( c_{10} = 8c_0 e^{m_1} \).

Step 2: Internal estimate: we suppose \( d(x) \geq \frac{\sqrt{2}}{4} r \). We can connect \(-2r n_0\) with \( x \) by \( m_2 \) (depending only on \( N \)) connected balls \( B'_i = B_{\frac{r}{4}}(x'_i) \) with \( x'_i \in \Omega \) and \( d(x'_i) \geq \frac{\sqrt{2}}{4} r \) for every \( 1 \leq i \leq m_2 \). By Harnack and Carleson inequalities (2.37) and (2.41) and since \( \frac{\sqrt{2}}{4} |x| \leq d(x) \leq |x| \), we get

\[
\frac{\alpha}{4c_0^{m_2}} \frac{u(-2r n_0)}{|x|} \leq \frac{u(x)}{d(x)} \leq \frac{4c_0^{m_2}}{\alpha} \frac{u(-2r n_0)}{|x|}.
\]  

(2.46)

Step 3: End of proof. Suppose \( \frac{|x|}{2} \leq s \leq 2 |x| \), we can connect \(-2r n_0\) with \(-8n_Q\) by \( m_3 \) (depending only on \( N \)) connected balls \( B''_i = B_{\frac{r}{4}}(x''_i) \) with \( x''_i \in \Omega \) and \( d(x''_i) \geq r \) for every \( 1 \leq i \leq m_3 \). This fact, jointly with (2.45) and (2.46), yields to

\[
\frac{1}{c_{11}} \frac{u(-8n_Q)}{|x|} \leq \frac{u(x)}{d(x)} \leq c_{11} \frac{u(-8n_Q)}{|x|}
\]

(2.47)

where \( c_{11} = c_{11}(N, q, \Omega) \). Finally, if \( y \in B_{2\delta_t} \cap \Omega \) satisfies \( \frac{|x|}{2} \leq |y| \leq 2 |x| \), then by applying twice (2.47) we get (2.35) with \( c_5 = c_{11}^2 \). □

The following inequality is a consequence of Theorem 2.9.

Corollary 2.15. Assume \( q > p - 1 \) and \( 0 \in \partial \Omega \). Then there exists \( c_{12} > 0 \) depending on \( p, q \) and \( \Omega \) such that for any positive solutions \( u_1, u_2 \in C(\Omega \cup (\partial \Omega \setminus \{0\}) \cap B_{2\delta_t}) \) \( \cap \) \( C^1(\Omega) \) of (1.1) in \( \Omega \), vanishing on \( (\partial \Omega \setminus \{0\}) \cap B_{2\delta_t} \), there holds

\[
\sup \left\{ \frac{u_1(y)}{u_2(y)} : y \in B_r \setminus B_{\frac{r}{2}} \right\} \leq c_{12} \inf \left\{ \frac{u_1(y)}{u_2(y)} : y \in B_r \setminus B_{\frac{r}{2}} \right\}.
\]

(2.48)
3 Boundary singularities

3.1 Strongly singular solutions

In this section we consider the equation (1.1) in $\mathbb{R}^N_+$. We denote by $(r, \sigma) \in \mathbb{R} \times S^{N-1}$ the spherical coordinates in $\mathbb{R}^N$ and

$$S^N_+ = \left\{ (\sin \phi \sigma', \cos \phi) : \sigma' \in S^{N-2}, \phi \in [0, \frac{\pi}{2}] \right\}.$$  

If $v(x) = r^{-\beta} \omega(\sigma)$ satisfies (1.1) in $\mathbb{R}^N_+$ and vanishes on $\mathbb{R}^N_+ \setminus \{0\}$, then $\beta = \beta_q$ and $\omega$ is a solution of

$$-div' \left( \left( \beta_q^2 \omega^2 + |\nabla' \omega|^2 \right)^{\frac{p-2}{2}} \nabla' \omega \right) - \beta_q \Lambda_{\beta_q} \left( \beta_q^2 \omega^2 + |\nabla' \omega|^2 \right)^{\frac{p-2}{2}} \omega = 0 \quad \text{in } S^N_+$$

$$\omega = 0 \quad \text{on } \partial S^N_+,$$

where $\Lambda_{\beta_q}$ and $\Lambda_{\beta_q}$ have been defined in (1.1). We denote by $(\beta_*, \psi^*) \in \mathbb{R}^*_+ \times C^2(S^{N-1}_+)$ the unique couple such $\max \psi_* = 1$ with the property that the function $(r, \sigma) \mapsto v^{-\beta} \omega(\sigma)$ is positive, $p$-harmonic in $\mathbb{R}^N_+$ and vanishes on $\mathbb{R}^N_+ \setminus \{0\}$. Then $\psi_* = \psi$ satisfies

$$-div' \left( \left( \beta_*^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} \nabla' \psi \right) - \beta_\ast \Lambda_{\beta_*} \left( \beta_* \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} \psi = 0 \quad \text{in } S^N_+$$

$$\psi = 0 \quad \text{on } \partial S^N_+.$$

Since the function $\psi^*$ is unique it depends only on the azimuthal variable $\theta_{N-1} = \cos^{-1}(\frac{\sigma}{|\sigma|})$ (see Appendix II). Our first result is the following

**Theorem 3.1.** If $q \geq q^*$, or equivalently $\beta_q \leq \beta_*$, there exists no positive solution to problem (3.1).

**Proof.** Suppose such a solution $\omega$ exists and put $\theta = \beta_q / \beta_*$, then $0 < \theta \leq 1$. Set $\eta = \psi^\theta$, where $\psi$ is a positive solution of (3.2), and define the operator $T$ by

$$T(\eta) = -div' \left( \left( \beta_q^2 \eta^2 + |\nabla' \eta|^2 \right)^{\frac{p-2}{2}} \nabla' \eta \right) - \beta_q \Lambda_{\beta_q} \left( \beta_q^2 \eta^2 + |\nabla' \eta|^2 \right)^{\frac{p-2}{2}} \eta$$

$$\left( \beta_q^2 \eta^2 + |\nabla' \eta|^2 \right)^{\frac{p-2}{2}} \nabla' \eta = \theta^{p-2} \omega(\theta^{-1}(p-2) \left( \beta_*^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} \psi,$$

therefore

$$T(\eta) = -\theta^{p-1} \psi(\theta^{-1}(p-1)) \psi(\theta^{-1}(p-1)) \psi$$

$$- \theta^{p-1} (p-1) (p-1) \psi(\theta^{-1}(p-1)) \left( \beta_*^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} \psi$$

$$- \beta_q \Lambda_{\beta_q} \theta^{p-2} \psi(\theta^{-1}(p-1)) \left( \beta_*^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} \psi + \theta^q \psi(\theta^{-1}) \left( \beta_*^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} \psi.$$
But $\beta_q \Lambda_{\beta_q} \theta^{p-2} = \beta_s \Lambda_{\beta_s} \theta^{p-1} \leq \beta_s \Lambda \theta^{p-1}$ since $\beta_q \leq \beta_s$. Using (3.2), we see that $T(\eta) \geq 0$. Because Hopf Lemma is valid, there holds $\partial_n \psi < 0$ on $\overline{S_+^{N-1}}$. Since $\omega$ is $C^1$ in $\overline{S_+^{N-1}}$ and $\psi$ is defined up to an homothety, there exists a smallest function $\psi$ such that $\eta \geq \omega$, and the graphs of $\eta$ and $\omega$ over $\overline{S_+^{N-1}}$ are tangent, either at some $\alpha \in S_+^{N-1}$, or only at a point $\alpha \in \partial S_+^{N-1}$. We put $w = \eta - \omega$. Then

$$T(\eta) = T(\eta) - T(\omega) = \Phi(1) - \Phi(0),$$

where $\Phi(t) = T(\omega_t)$ with $\omega_t = \omega + tw$.

We use local coordinates $(\sigma_1, \ldots, \sigma_{N-1})$ on $S^{N-1}$ near $\alpha$. We denote by $g = (g_{ij})$ the metric tensor on $S^{N-1}$ and by $g^{jk}$ its contravariant components. Then, for any $\varphi \in C^1(S^{N-1})$,

$$|\nabla \varphi|^2 = \sum_{j,k} g^{jk} \frac{\partial \varphi}{\partial \sigma_j} \frac{\partial \varphi}{\partial \sigma_k} = \langle \nabla \varphi, \nabla \varphi \rangle_g.$$ 

If $X = (X^1, \ldots, X^d) \in C^1(TS^{N-1})$ is a vector field, we lower indices by setting $X^\ell = \sum_i g^{\ell i} X_i$ and define the divergence of $X$ by

$$\text{div}^\ell g X = \frac{1}{\sqrt{|g|}} \sum_{\ell} \frac{\partial}{\partial \sigma_\ell} \left( \sqrt{|g|} X^\ell \right) = \frac{1}{\sqrt{|g|}} \sum_{\ell,i} \frac{\partial}{\partial \sigma_\ell} \left( \sqrt{|g|} g^{\ell i} X_i \right).$$

We write $\Phi(t) = \Phi_1(t) + \Phi_2(t) + \Phi_3(t)$ where

$$\Phi_1(t) = -\beta_q \Lambda_{\beta_q} \left( \beta^2_q \omega_t^2 + |\nabla \omega_t|^2 \right)^{\frac{q-2}{2}} \omega_t, \quad \Phi_2(t) = \left( \beta^2_q \omega_t^2 + |\nabla \omega_t|^2 \right)^{\frac{q-2}{2}} \omega_t,$$

and

$$\Phi_3(t) = -\text{div}^\ell \left( \beta^2_q \omega_t^2 + |\nabla \omega_t|^2 \right)^{\frac{q-2}{2}} \omega_t.$$

Then

$$\Phi_1(1) - \Phi_1(0) = - \sum_j a_j \frac{\partial w}{\partial \sigma_j} - bw \quad \text{and} \quad \Phi_2(1) - \Phi_2(0) = \sum_j c_j \frac{\partial w}{\partial \sigma_j} + dw,$$

where

$$b = \beta_q \Lambda_{\beta_q} \left( \beta^2_q \omega_t^2 + |\nabla \omega_t|^2 \right)^{\frac{q-2}{2}} \left( (p-1) \beta^2_q \omega_t^2 + |\nabla \omega_t|^2 \right),$$

$$a_j = (p-2) \beta_q \Lambda_{\beta_q} \left( \beta^2_q \omega_t^2 + |\nabla \omega_t|^2 \right)^{\frac{q-2}{2}} \omega_t \sum_k g^{jk} \frac{\partial \omega_t}{\partial \sigma_k},$$

$$d = q \beta^2_q \left( \beta^2_q \omega_t^2 + |\nabla \omega_t|^2 \right)^{\frac{q-1}{2}} \omega_t,$$

and

$$c_j = q \left( \beta^2_q \omega_t^2 + |\nabla \omega_t|^2 \right)^{\frac{q-1}{2}} \sum_k g^{jk} \frac{\partial \omega_t}{\partial \sigma_k}.$$
Furthermore
\[
\Phi_3(1) - \Phi_3(0) = -(p-2)\text{div}' \left( \left( \beta_q^2 r^2 + |\nabla' \psi|^2 \right)^{\frac{p-4}{2}} \left( \beta_q^2 \psi + \langle \nabla' \psi, \nabla' \psi \rangle \right) \nabla' \psi \right).
\]

Therefore we can write \( \Phi(1) - \Phi(0) \) under the form
\[
\Phi(1) - \Phi(0) = -\text{div}'(A\nabla' w) + \langle B, \nabla' w \rangle_g + C w := Lw \tag{3.5}
\]
where
\[
\langle AX, X \rangle_g = \left( \beta_q^2 r^2 + |\nabla' \psi|^2 \right)^{\frac{p-4}{2}} (p-2) |\nabla' \psi, X|^2 + |\nabla' \psi| |X|^2 \]
\[
\geq \left( \beta_q^2 r^2 + |\nabla' \psi|^2 \right)^{\frac{p-4}{2}} \min \{ 1, p-1 \} |\nabla' \psi| |X|^2. \tag{3.6}
\]
and \( B \) and \( C \) can be computed from the previous expressions. It is important to notice that \( \beta_q^2 r^2 + |\nabla' \psi|^2 \)
is bounded between two positive constants \( m_1 \) and \( m_2 \) in \( S_+^{N-1} \). Thus the operator \( L \) is uniformly elliptic with bounded coefficients. Since \( w \) is nonnegative and either at some point \( \alpha \), \( \nabla' w(\alpha) = 0 \) and \( w(\alpha) > 0 \), or at some boundary point \( \alpha \) where \( w(\alpha) = 0 \) and \( \partial_m w(\alpha) < 0 \), it follows from the strong maximum principle or Hopf Lemma (see [1]) that \( w = 0 \), contradiction. \( \Box \)

**Theorem 3.2.** Assume \( q < q_\ast \) or equivalently \( \beta_q > \beta_\ast \). There exists a unique positive solution \( \omega_\ast \) to problem \( \text{(3.1)} \).

**Proof.** Existence. It will follow from [4]. Indeed problem \( \text{(3.1)} \) can be written under the form
\[
A(\omega) := -\text{div}' a(\omega, \nabla' \omega) = B(\omega, \nabla' \omega) \quad \text{in } S_+^{N-1},
\]
\[
\omega = 0 \quad \text{on } \partial S_+^{N-1}, \tag{3.7}
\]
where
\[
a(r, \xi) = \left( \beta_q^2 r^2 + |\xi|^2 \right)^{\frac{p-4}{2}} \xi,
\]
\[
B(r, \xi) = \beta_q A_B \left( \beta_q^2 r^2 + |\xi|^2 \right)^{\frac{p-4}{2}} r - \left( \beta_q^2 r^2 + |\xi|^2 \right)^{\frac{q}{2}}. \tag{3.8}
\]
The operator \( A \) is a Leray-Lions operator which satisfies the assumptions \( (1.6)-(1.8) \) of [4] Theorem 2.1, and the term \( B \) satisfies \( (1.9)-(1.10) \) in the same article. Therefore the existence of a positive solution \( \omega \in W_0^{1,p}(S_+^{N-1}) \cap L^\infty(S_+^{N-1}) \) is ensured whenever we can find a supersolution \( \overline{\omega} \in W^{1,p}(S_+^{N-1}) \cap L^\infty(S_+^{N-1}) \) and a nontrivial subsolution \( \underline{\omega} \in W^{1,p}(S_+^{N-1}) \) of \( \text{(3.7)} \) such that
\[
0 \leq \underline{\omega} \leq \overline{\omega} \quad \text{in } S_+^{N-1}. \tag{3.9}
\]

First we note that \( \eta = \eta_0 \) is a supersolution if the positive constant \( \eta_0 \) is large enough. In order to find a subsolution, we set again \( \eta = \psi^\theta \) with \( \theta = \beta_q / \beta_\ast \) and \( \psi \) as in \( \text{(3.2)} \). Now \( \theta > 1 \), thus \( \eta \in W_0^{1,p}(S_+^{N-1}) \).

As above we have
\[
T(\eta) = -\theta^{p-1}(\theta - (p-1)) \text{div}' \left( \left( \beta_q^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-4}{2}} \nabla' \psi \right)
\]
\[
- \theta^{p-1}(\theta - (p-1)) \psi^{(p-1)(\theta-1)-1} \left( \beta_q^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-4}{2}} |\nabla' \psi|^2
\]
\[
- \beta_q A_B \theta^{p-2} \psi^{(p-1)(\theta-1)} \left( \beta_q^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-4}{2}} \psi + \theta^q \psi^{(\theta - 1)q} \left( \beta_q^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{q}{2}}.
\]
Now \( \beta_q \Lambda_{\beta_q} \theta^{p-2} = \beta_s \Lambda_{\beta_q} \theta^{p-1} = \beta_s (\Lambda_{\beta_q} - \Lambda_{\beta_s}) \theta^{p-1} + \beta_s \Lambda_{\beta_s} \theta^{p-1} \) and \( \Lambda_{\beta_q} - \Lambda_{\beta_s} = (\beta_q - \beta_s)(p - 1) = \beta_s (p - 1)(\theta - 1) \), hence

\[
T(\eta) = -\theta^{p-1}(\theta - 1)(p - 1)\psi^{(\theta - 1)}(p - 1)^{-1} \left( \beta_s^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} |\nabla' \psi|^2
- \beta_s^2 (p - 1)(\theta - 1)\psi^{(\theta - 1)}(p - 1)^{-1} \left( \beta_s^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} |\nabla' \psi|^2
+ \theta^q \psi^{(\theta - 1)} a \left( \beta_s^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{q}{2}}
= -\theta^{p-1}(\theta - 1)(p - 1)\psi^{(\theta - 1)}(p - 1)^{-1} \left( \beta_s^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{q}{2}}
+ \theta^q \psi^{(\theta - 1)} a \left( \beta_s^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{q}{2}}.
\]

Using the equation satisfied by \( \psi \) yields to the relation

\[
m^{\theta(q+1-p)} \psi^{\theta - 1} (q+1-p)^{-1} \leq \theta^{p-1-q}(\theta - 1)(p - 1) \left( \beta_s^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-q}{2}}
\]

which holds to be true if we choose \( m \) to satisfy

\[
m^{\theta(q+1-p)} \leq \beta_s^{\theta - 1} (q+1-p)^{-1} \theta^{p-1-q}(\theta - 1)(p - 1) \frac{\min_{x \in S^N_{q-1}} \left( \beta_s^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-q}{2}}}{\max_{x \in S^N_{q-1}} \psi^{(\theta - 1)}(q+1-p+1)^{-1}}.
\]

Therefore \( 0 < \eta \leq \eta_0 \) and standard regularity implies that the solution \( \omega \) is \( C^1 \) in \( S^N_{q-1} \). Actually \( \omega \) is \( C^{\infty} \) since the operator is not degenerate.

**Uniqueness.** We use the tangency method developed in the proof of Theorem 3.1. Assume \( \omega_1 \) and \( \omega_2 \) are two positive solutions of (3.24), then they are positive in \( S^N_{q-1} \) and \( \partial_n \omega_i < 0 \) on \( \partial S^N_{q-1} \). Either the \( \omega_i \) are ordered and \( \omega_1 \leq \omega_2 \), or their graphs intersect. In any case we can define

\[
\tau = \inf \{ s > 1 : s\omega_1 \geq \omega_2 \}.
\]

We set \( \omega^* = \tau \omega_1 \). Then either the graphs of \( \omega_2 \) and \( \omega^* \) are tangent at some interior point \( \alpha \), or they are not tangent in \( S^N_{q-1} \), \( \partial_n \omega^* \leq \partial_n \omega_2 < 0 \) on \( \partial S^N_{q-1} \) and there exists \( \alpha \in \partial S^N_{q-1} \) such that \( \partial_n \omega^*(\alpha) = \partial_n \omega_2(\alpha) < 0 \). Furthermore \( T(\omega^*) \geq 0 \). If we set \( w = \omega^* - \omega_2 \), then, as in Theorem 3.1

\[
-\text{div}'(A \nabla' w) + \langle \bar{B}, \nabla' w \rangle_g + \bar{C} w = \bar{L} w \geq 0
\]
If we estimate, we obtain that

\[
\langle Ax, X \rangle_g = (\beta_0^2 \omega_r^2 + |\nabla' \omega_r|^2)^{\frac{p-4}{4}} \left( p - 2 \right) \langle \nabla' \omega_r, X \rangle_g^2 + |\nabla' \omega_r|^2 |X|^2 \geq (\beta_0^2 \omega_r^2 + |\nabla' \omega_r|^2)^{\frac{p-4}{4}} \min \{1, p-1\} |\nabla' \omega_r|^2 |X|^2, \tag{3.10}
\]

in which \(\omega_r = \omega_2 + t(\omega^* - \omega_2)\) and \(t \in (0, 1)\) is obtained by applying the mean value theorem and \(\tilde{B}\) and \(\tilde{C}\) are defined accordingly. Since \(\tilde{L}\) is uniformly elliptic and has bounded coefficients, it follows from the strong maximum principle that \(w = 0\). Thus \(\omega^* = \tau \omega_1 = \omega_2\) and \(\tau = 1\) from the equation. This ends the proof. \(\square\)

### 3.2 Removable boundary singularities

The following is the basic result for removability of isolated singularities. It is valid in the general case, but with a local geometric constraint.

**Theorem 3.3.** Assume \(q^* \leq q < p \leq N\), \(\Omega\) is a \(C^2\) bounded domain with \(0 \in \partial \Omega\), such that \(\Omega \cap B_\delta = B_\delta^+\) for some \(\delta > 0\). If \(u \in C^1(\Omega \setminus \{0\})\) is a nonnegative solution of (1.1) in \(\Omega\) which vanishes on \(\partial \Omega \setminus \{0\}\), then it is identically 0.

**Proof.** Step 1: Assume \(\Omega \subset \mathbb{R}^N_+\). For \(\varepsilon > 0\), we set \(\Omega'_\varepsilon = \Omega \cap B_\varepsilon^c\) and \(H_\varepsilon = \mathbb{R}^N_+ \cap \overline{B_\varepsilon^c}\). For \(k, n \in \mathbb{N}_+, n \geq \text{diam} (\Omega)\), we denote by \(v_{k,n,\varepsilon}\) (\(n \in \mathbb{N}_+\)) the solution of the problem

\[
\begin{align*}
-\Delta_p v + |\nabla v|^q &= 0 & & \text{in } H_\varepsilon \cap B_n, \\
v &= k \chi_{k,n \cap \partial B_n} & & \text{on } \partial (H_\varepsilon \cap B_n). 
\end{align*}
\]  

(3.11)

If \(k > c_2 \varepsilon^{\frac{q-p}{p+1}}\) for a suitable \(c_2 = c_2(p, q) > 0\) (see Lemma 2.6), then \(v_{k,n,\varepsilon} \geq u\) in \(\Omega'_\varepsilon\). Moreover there holds \(v_{k,n,\varepsilon} \leq v_{k',n',\varepsilon}\) for \(n \leq n'\) and \(k \leq k'\). Furthermore the function

\[U_{\varepsilon,n}(x) = c_2 \left( (|x| - \varepsilon)^{\frac{q-p}{q+1}} - (n - \varepsilon)^{\frac{q-p}{q+1}} \right)\]

is a supersolution in \(B_n \setminus B_\varepsilon\), and there holds \(v_{k,n,\varepsilon} \leq U_{\varepsilon,n}\). By monotonicity and standard a priori estimate, we obtain that \(v_{k,n,\varepsilon} \to v_\varepsilon\) when \(n, k \to \infty\) and that the function \(v = v_\varepsilon\) is solution of

\[
\begin{align*}
-\Delta_p v + |\nabla v|^q &= 0 & & \text{in } H_\varepsilon, \\
\lim_{|x| \to \varepsilon} v(x) &= \infty & & \text{on } \partial \mathbb{R}^N_+ \cap \overline{B_\varepsilon^c}. 
\end{align*}
\]  

(3.12)

Furthermore

\[u(x) \leq v_\varepsilon(x) \leq c_2 (|x| - \varepsilon)^{\frac{q-p}{q+1}} \text{ in } \Omega'_\varepsilon.\]

(3.13)

The function \(v_\varepsilon\) may not be unique, however it is the minimal solution of the above problem since the \(v_{k,n,\varepsilon}\) is unique, and monotonicity in \(n\) and \(k\) holds. Actually, \(v_\varepsilon \leq v_{\varepsilon'}\) if \(0 \leq \varepsilon \leq \varepsilon'\). For \(\ell > 0\), we recall that the transformation \(v \mapsto T_\ell[v]\) defined by (2.35) leaves equation (1.1) invariant. As a consequence of the uniqueness of the approximations we have \(T_\ell[v_{k,n,\varepsilon}] = v_{\ell^{\frac{q-p}{q+1}} k,\ell^{-1} n, \ell^{1-1} \ell}^\varepsilon\), which implies

\[T_\ell[v_\varepsilon](x) = v_{\ell^{-1} \varepsilon}.\]

(3.14)
Letting \( \epsilon \to 0 \), we derive from the monotonicity with respect to \( \epsilon \) and standard \( C^{1,\alpha} \) estimates, that the following identity holds:

\[
T_\ell[v_0] = v_0 \quad \forall \ell > 0.
\]

(3.15)

The function \( v_0 \) is a positive and separable solution of (1.11) in \( \mathbb{R}^N_+ \) which vanishes on \( \partial \Omega \setminus \{0\} \). It follows from Theorem 3.1 that \( v_0 = 0 \), and so is \( u \).

**Step 2: The general case.** We assume that \( \Omega \cap B_\delta \subset \mathbb{R}^N_+ \) and we denote by \( M \) the maximum of \( u \) on \( \partial B_\delta \cap \Omega \). Then the function \( (u-M)_+ \) is a subsolution of (1.11) in \( \Omega \cap B_\delta \) which vanishes on \( \partial \Omega \cap \partial B_\delta \setminus \{0\} \). By Step 1, it is dominated by \( v_0 \), which ends the proof.

**Remark.** The previous result is valid if \( u \) is a subsolution with the same regularity as \( u \). If \( u \) is no longer assumed to be nonnegative, only \( u^+ \) vanishes. Furthermore, the regularity of the boundary has not been used, but only the fact that \( \Omega \) is locally contained into a half space to the boundary of which 0 belongs.

**Remark.** If no geometric assumption is made on \( \partial \Omega \), we can prove that \( u(x) = o(|x|^{-\beta_q}) \) near 0. The next result shows that the removability holds if \( q > q_* \).

**Theorem 3.4.** Assume \( q^* < q < p \leq N \) and \( \Omega \) is a \( C^2 \) bounded domain with \( 0 \in \partial \Omega \). If \( u \) is a nonnegative solution of (1.11) in \( \Omega \) which belongs to \( C^1(\Omega \setminus \{0\}) \) and vanishes on \( \partial \Omega \setminus \{0\} \), it is identically 0.

**Proof.** As it is proved in [12], for any smooth subdomain \( S \subset S^{N-1} \), there exists a unique \( \beta_{s,a} > 0 \) and \( \psi^*_s > 0 \), unique up to an homothety, such that \( x \mapsto |x|^{-\beta_{s,a}} \psi^*_s(|x|^{-1}x) \) is \( p \) harmonic in the cone \( C_S = \{ x \in \mathbb{R}^N \setminus \{0\} : |x|^{-1}x \in S \} \) and \( \psi^*_s \) satisfies

\[
-div' \left( \frac{\beta_{s,a}^2 \psi^*_s}{2} + |\nabla' \psi^*_s|^2 \right) - \beta_{s,a} \Delta_{s,a} (\psi^*_s) \frac{\beta_{s,a}^2 \psi^*_s}{2} + |\nabla' \psi^*_s|^2 \right) = 0 \quad \text{in} \ S
\]

\[
\psi^*_s = 0 \quad \text{on} \ \partial S,
\]

(3.16)

Furthermore \( S \subset \tilde{S} \subset S^{N-1} \) implies \( \beta_{s,a} \leq \beta_{s,e} \). Using the system of spherical coordinates defined in (6.5) in Appendix II, for \( \epsilon > 0 \) we denote by \( S_e := S_e \) the spherical shell with vertex the north pole \( N \) and latitude angle \( \theta_{N-1} \in [0, \frac{\pi}{2} + \epsilon] \). Because of uniqueness of \( \beta_{s,a}, \beta_{s,e} \) as \( \epsilon \to 0 \). Therefore, if \( q > q_* \), or equivalently \( \beta_q < \beta_e \), there exists \( \delta, \epsilon > 0 \) such that \( \Omega \cap B_\delta \subset C_{S_e} \cap \tilde{B}_\delta \) and \( \beta_q < \beta_{s,e} \). Since Theorem 3.4 is valid if \( S^{N-1} \) is replaced by \( S_e \) and \( \beta_q < \beta_{s,e} \), it follows that \( u = 0 \) as in the proof of Theorem 3.3 Steps 1 and 2.

The next result, valid in the case \( p = N \), is based upon the conformal invariance of the N-Laplacian. In this case the exponent \( \beta_e \) corresponding to the first spherical N-harmonic eigenvalue is equal to 1 and the corresponding spherical N-harmonic eigenfunction in \( S^{N-1}_+ \) is \( x_N/|x|^2 \).

**Theorem 3.5.** Assume \( N - \frac{1}{2} \leq q < N \), \( \Omega \) is a bounded domain and \( 0 \in \partial \Omega \) is such that there exists a ball \( B \subset \Omega^c \) to the boundary of which 0 belongs. If \( u \) is a nonnegative solution of

\[
-\Delta_N u + |\nabla u|^q = 0 \quad \text{in} \ \Omega,
\]

(3.17)

which belongs to \( C(\overline{\Omega} \setminus \{0\}) \cap W^{1,N}_0(\Omega \setminus \overline{B}_\epsilon(0)) \) for any \( \epsilon > 0 \), it is identically 0.
Theorem 3.6. \[ \text{that there exists a positive } \]

\[ \text{continuous in } \{ \tilde{\Omega} \}. \]

Since \( u \) satisfies (3.17), \( v = u \circ I_\omega \) satisfies

\[ - \Delta_N \tilde{u} + |x - \omega|^{2(q - N)} |\nabla \tilde{u}|^q = 0 \quad \text{in } \tilde{\Omega}. \] (3.18)

Furthermore since 0 = \( \mathcal{I}_\omega(0) \) and \( \mathcal{I}_\omega \) is a diffeomorphism, \( \tilde{u} \in C(\overline{\Omega} \setminus \{0\}) \cap C^1(\tilde{\Omega}) \) and it vanishes on \( \partial \tilde{\Omega} \setminus \{0\} \). Since \( |x - \omega| \leq 1 \) and \( q < N \), \( \tilde{u} \) is a subsolution for (3.17) in \( \tilde{\Omega} \). By Theorem 3.5, \( \tilde{u} = 0 \).

\[ \square \]

3.3 Weakly singular solutions

The main result of this section is the following existence and uniqueness result concerning solutions of (1.1) with a boundary weak singularity. We recall that \( \psi_* \) is unique positive solution of (1.1) such that \( \sup \psi_* = 1 \). Our first result is valid for any \( 1 < p \leq N \) but it needs a geometric constraint on \( \Omega \).

Theorem 3.6. Let \( p - 1 < q_* < p \leq N \) and \( \Omega \) be a bounded \( C^2 \) domain such that \( 0 \in \partial \Omega \). Assume that there exists \( \delta > 0 \) such that \( \Omega \cap B_\delta = B_\delta^+ \). Then for any \( k > 0 \) there exists a unique positive solution \( u := u_k \) of (1.1) in \( \Omega \), which belongs to \( C^1(\overline{\Omega} \setminus \{0\}) \), vanishes on \( \partial \Omega \setminus \{0\} \) and satisfies

\[ \lim_{x \to 0} \frac{u_k(x)}{\Psi_*^k(x)} = k \] (3.19)

in the \( C^1 \)-topology of \( S_+^{N-1} \), where

\[ \Psi_*^k(x) = |x|^{-\beta_*} \psi_*^k(|x|^{-1}x). \]

The proof of this theorem is long and difficult and requires a certain number of intermediate results.

Lemma 3.7. Let the assumptions on \( p, q, \) and \( \Omega \) of Theorem 3.6 be satisfied. There exists a unique positive \( p \)-harmonic function \( \Phi_* \) in \( \Omega \), which is continuous in \( \overline{\Omega} \setminus \{0\} \), vanishes on \( \partial \Omega \setminus \{0\} \) and satisfies

\[ \lim_{x \to 0} \frac{\Phi_*^k(x)}{\Psi_*^k(x)} = 1. \] (3.20)

Proof. For \( 0 < \epsilon < \delta \) let \( v_\epsilon \) be the unique \( p \)-harmonic function in \( \Omega \setminus \overline{B_\epsilon^+} \) which is continuous in \( \overline{\Omega} \setminus B_\epsilon^+ \), vanishes on \( \partial \Omega \setminus B_\epsilon \) and achieves the value \( \Psi_* \) on \( \partial B_\epsilon \cap \Omega \). By the maximum principle, and since \( \Psi_* \leq D^{-\beta_*} \), where \( D = \max \{|z| : z \in \Omega}\), there holds

\[ (\Psi_* - D^{-\beta_*})_+ \leq v_\epsilon \leq \Psi_* \quad \text{in } \Omega \setminus \overline{B_\epsilon^+}. \] (3.21)

If \( \epsilon < \epsilon' < \delta \), then \( v_\epsilon \leq v_{\epsilon'} \) in \( \Omega \setminus \overline{B_{\epsilon'}^+} \). By a standard regularity result \( v_\epsilon \) converges to a function \( \Phi_* \) continuous in \( \overline{\Omega} \setminus \{0\} \), \( p \)-harmonic in \( \Omega \) such that

\[ (\Psi_* - \delta^{-\beta_*})_+ \leq \Phi_* \leq \Psi_* \]
exists a solution in Lemma 3.8. Let \( \partial \) of uniformly on any compact subset of \( \Omega \). Let \( \partial \) satisfies \( (3.20) \). Therefore there exists a solution \( u \) of \( (1.1) \) in \( \Omega \), which belongs to \( C^1(\bar{\Omega} \setminus \{0\}) \), vanishes on \( \partial \Omega \setminus \{0\} \) and satisfies \( (3.19) \), then for any \( k > 0 \) there exists such a solution.

Proof. We notice that for any \( c < 1 \) (resp \( c > 1 \)), \( cu_k \) is a subsolution (resp. supersolution) of \( (1.1) \) in \( \Omega \). Let \( \Phi \) be as in Lemma 3.7. If \( c < 1 \), the function \( ck\Phi \) is a supersolution of \( (1.1) \) which vanishes on \( \partial \Omega \setminus \{0\} \). Furthermore

\[
\lim_{x \to 0} \frac{cu_k(x)}{\Psi(x)} = ck = \lim_{x \to 0} \frac{ck\Phi(x)}{\Psi(x)}.
\]

Then there exists a solution \( u_k \) of \( (1.1) \) in \( \Omega \) which satisfies \( cu_k \leq u_k \leq ck\Phi \). If \( c > 1 \), we set \( u^\ast := T_{\psi}[u_k] \), which means \( c \psi \) with \( \theta = (\beta_q - \beta) \). Then \( u^\ast \) is a solution of \( (1.1) \) in \( \Omega^\theta = \frac{1}{\theta}\Omega \). In particular, \( u^\ast \) satisfies the equation in \( B^+_\theta \). Since \( \psi \) is \( (\beta_q - \beta) \), the function \( u^\ast \) is a subsolution of \( (1.1) \) in \( \Omega \). Furthermore it satisfies

\[
\lim_{x \to 0} \frac{(u^\ast - m)_\ast(x)}{\Psi(x)} = ck,
\]

uniformly on any compact subset of \( S^{N-1}_+ \). Therefore there exists a solution \( u_k \) of \( (1.1) \) in \( \Omega \) which satisfies \( (u^\ast - m)_\ast \leq u_k \leq ck\Phi \), and in particular it vanishes on \( \partial \Omega \setminus \{0\} \) and belongs to \( C^1(\bar{\Omega} \setminus \{0\}) \). By \( (13) \), \( u_k \) is positive in \( \Omega \). Thus \( u_k \) belongs to \( C^1(\bar{B}_\theta \setminus \{0\}) \) and satisfies

\[
|x|^{\beta^\ast} |u_k(x)| + |x|^{1 + \beta^\ast} |\nabla u_k(x)| + |x|^{1 + \beta^\ast + \alpha} \sup_{\frac{|y| \leq |x|}{x \neq y}} \frac{|\nabla u_k(x) - \nabla u_k(y)|}{|x - y|^\alpha} \leq M
\]

by \( (2.11) \). Therefore the set of functions \( \{r^{\beta + 1} \nabla u_k(r \cdot )\}_{r > 0} \) is uniformly relatively compact in the topology of uniform convergence on \( S^{N-1}_+ \). Since it converges to \( ck \nabla \psi \) uniformly on compact subsets of \( S^{N-1}_+ \) as \( r \to 0 \), this convergence holds in \( C(S^{N-1}_+) \). This implies

\[
\lim_{x \to 0} \frac{u_k(x)}{\Psi(x)} = c_k.
\]

\( (3.22) \)

The next Lemma is the keystone of our construction. Its proof is very delicate and needs several intermediate steps.
Lemma 3.9. Under the assumptions of Theorem 3.8, there exists a real number $R_0$ such that $0 < R_0 \leq \delta$ and a positive subsolution $\tilde{u}$ of \(~1.1\) in $B_{R_0}$ which is Lipschitz continuous in $\overline{B_{R_0}^+} \setminus \{0\}$, vanishes on $\overline{B_{R_0}^+} \cap \partial \mathbb{R}^N_+ \setminus \{0\}$, is smaller than $\Psi_*$ and satisfies
\[
\lim_{x \to 0} \frac{\tilde{u}(x)}{\Psi_*(x)} = 1.
\] (3.23)

Proof. The construction of the function $\tilde{u}$. We look for a solution under the form $\tilde{u} = \Psi_* - w$ for a suitable nonnegative function $w$.

Step 1: reduction of the problem. We use spherical coordinates for a $C^1$ function $u : x \mapsto u(x) = u(r, \sigma)$, $r = |x|, \sigma = \frac{r}{|x|}$. Then $\nabla u = u_r e + r^{-1} \nabla' u$ where $e = |x|^{-1} x$, $|\nabla u|^2 = u_r^2 + r^{-2} |\nabla' u|^2$ and $|\nabla u|^2 = \left( u_r^2 + r^{-2} |\nabla' u|^2 \right)^{\frac{2}{3}}$. The expression of the p-Laplacian in spherical coordinates is
\[
-\Delta_p u = - \left( \left( u_r^2 + r^{-2} |\nabla' u|^2 \right)^{\frac{p-2}{2}} u_r \right) - \frac{N-1}{r} \left( u_r^2 + r^{-2} |\nabla' u|^2 \right)^{\frac{p-2}{2}} u_r
\]
\[
- \frac{1}{r^2} \text{div}' \left( \left( u_r^2 + r^{-2} |\nabla' u|^2 \right)^{\frac{p-2}{2}} \nabla' u \right).
\]

Put $v(t, \sigma) = r^{\beta_*} u(r, \sigma)$ with $t = \ln r \in (-\infty, \ln \delta)$, then $v$ satisfies
\[
\mathcal{Q}[v] :=
\]
\[
- \left( (v_t - \beta_* v)^2 + |\nabla' v|^2 \right)^{\frac{p-2}{2}} (v_t - \beta_* v) - \text{div}' \left( (v_t - \beta_* v)^2 + |\nabla' v|^2 \right)^{\frac{p-2}{2}} \nabla' v \right)
\]
\[
+ \Lambda_{\beta_*} \left( (v_t - \beta_* v)^2 + |\nabla' v|^2 \right)^{\frac{p-2}{2}} (v_t - \beta_* v) + \beta_* \left( (v_t - \beta_* v)^2 + |\nabla' v|^2 \right)^{\frac{p-2}{2}} = 0
\] (3.24)
in $(-\infty, \ln \delta) \times S^{N-1}_+$ where $\nu = 1 - (q + 1 - p)(\beta_* + 1) = 1 - \frac{\beta_* + 1}{\beta_* + 2} > 0$ and $\Lambda_{\beta_*} = \beta_* (p-1) + p - N$. Notice that $\psi_*$ satisfies
\[
- \text{div}' \left( \left( \beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2 \right)^{\frac{p-2}{2}} \nabla' \psi_* \right) - \beta_* \Lambda_{\beta_*} \left( \beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2 \right)^{\frac{p-2}{2}} \psi_* = 0,
\] (3.25)
hence it is a supersolution for \(~3.24\). We look for a subsolution under the form
\[
V(t, \sigma) = \psi_* - a(t) g(\psi_*)
\]
where $g$ is a continuous increasing function defined on $\mathbb{R}_+$, vanishing at 0 and smooth on $\mathbb{R}_+$ and $a(t) = e^{\gamma t}$ with $\gamma > 0$ to be chosen. Thus $a' = \gamma a, a'' = \gamma^2 a, V_t = -\gamma g(\psi_*), V_t - \beta_* V = -\beta_* \psi_* + a(\beta_* - \gamma) g(\psi_*), \nabla' V = (1 - a g'(\psi_*)) \nabla' \psi_*$ and
\[
(V_t - \beta_* V)^2 + |\nabla' V|^2 = (-\beta_* \psi_* + a(\beta_* - \gamma) g(\psi_*))^2 + (1 - a g'(\psi_*))^2 |\nabla' \psi_*|^2
\]
\[
= \left( \beta_*^2 \psi_*^2 + 2a \beta_* (\gamma - \beta_*) g(\psi_*) \psi_* \right) + (1 - 2a g'(\psi_*)) |\nabla' \psi_*|^2 + O(a^2 \|g(\psi_*)\|_{C^1})
\]
\[
= \beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2 + 2a \left( \beta_* (\gamma - \beta_*) g(\psi_*) - g'(\psi_*) |\nabla' \psi_*|^2 \right) + O(a^2 \|g(\psi_*)\|_{C^1}).
\]
Therefore

\[
\left( V_t - \beta_* V \right)^2 + |\nabla' V|^2 \right) \frac{p-2}{2} \\
= \left( \beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2 \right) \frac{p-2}{2} \left[ 1 + (p-2)a \frac{\beta_* (\gamma - \beta_*) \psi_+ g(\psi) - g'(\psi) |\nabla \psi_+|^2}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \right] \\
+ O(a^2 \|g(\psi)\|_{C^1}),
\]

and

\[
e^{\nu t} \left( V_t - \beta_* V \right)^2 + |\nabla' V|^2 \right) \frac{q}{2} \\
= e^{\nu t} \left( \beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2 \right) \frac{q}{2} \left[ 1 + qa \frac{\beta_* (\gamma - \beta_*) \psi_+ g(\psi) - g'(\psi) |\nabla \psi_+|^2}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \right] \\
+ O\left(e^{\nu t}a^2 \|g(\psi_*)\|_{C^1}\right),
\]

thus

\[
\left( \left( V_t - \beta_* V \right)^2 + |\nabla' V|^2 \right) \frac{p-2}{2} \left( V_t - \beta_* V \right) \\
= -\beta_* \left( \beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2 \right) \frac{p-2}{2} \psi_* + a(\beta_* - \gamma) \left( \beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2 \right) \frac{p-2}{2} \psi_* \\
- a\beta_* (p-2) \frac{\beta_* (\gamma - \beta_*) \psi_+ g(\psi) - g'(\psi) |\nabla \psi_+|^2}{(\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2)^{\frac{p-2}{2}}} \psi_* + O(a^2 \|g(\psi_*)\|_{C^1}).
\]

Finally,

\[
- \left( \left( V_t - \beta_* V \right)^2 + |\nabla' V|^2 \right) \frac{p-2}{2} \left( V_t - \beta_* V \right)_t \\
= a \left( \gamma^2 - \beta_* \gamma \right) \left( \beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2 \right) \frac{p-2}{2} g(\psi_*) \\
+ a(\beta_* - \gamma) \left( \beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2 \right) \frac{p-2}{2} \psi_* \\
+ a(\beta_* - \gamma) \left( \beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2 \right) \frac{p-2}{2} \psi_* \\
+ \beta_* (p-2) \frac{\beta_* (\gamma^2 - \beta_* \gamma) \psi_+ g(\psi) - \gamma g'(\psi) |\nabla \psi_+|^2}{(\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2)^{\frac{p-2}{2}}} \psi_* \\
+ O(a^2 \|g(\psi_*)\|_{C^2}).
\]
Since
\[
\left((V_t - \beta_* V)^2 + |\nabla' V|^2\right)^{\frac{p-2}{2}} \nabla' V = (\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2)^{\frac{p-2}{2}} g(\psi_*) + \frac{\beta_* (\gamma - \beta_*) \psi_*(\gamma - \beta_* g(\psi_*) - g'(\psi_*) \vert \nabla' \psi_*\vert^2)}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \nabla' \psi_*
\]
\[+ O(a^2 \|g(\psi_*)\|_{C^1})
\]
we get similarly
\[
-div' \left((V_t - \beta_* V)^2 + |\nabla' V|^2\right)^{\frac{p-2}{2}} \nabla' V = - div' \left((\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2)^{\frac{p-2}{2}} \nabla' \psi_*\right)
\]
\[- a \div' \left((\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2)^{\frac{p-2}{2}} \nabla' \psi_*\right) = \beta_* \Lambda_{\beta_*} \left((\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2)^{\frac{p-2}{2}} \psi_*, (3.27)\right)
\]
we obtain
\[e^{-\gamma t} \mathcal{Q}[V]
\]
\[= \left((\gamma^2 - \beta_* \gamma) \left((\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2)^{\frac{p-2}{2}} g(\psi_*) + \beta_* (p - 2) \frac{\beta_* (\gamma^2 - \beta_* \gamma) \psi_*(\gamma - \beta_* g(\psi_*) - g'(\psi_*) \vert \nabla' \psi_*\vert^2)}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \psi_*\right) - \div' \left((\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2)^{\frac{p-2}{2}} g(\psi_*) + \beta_* (p - 2) \frac{\beta_* (\gamma - \beta_*) \psi_*(\gamma - \beta_* g(\psi_*) - g'(\psi_*) \vert \nabla' \psi_*\vert^2)}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \psi_*\right)\]
\[\Lambda_{\beta_*} \left((\gamma - \beta_*) \left((\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2)^{\frac{p-2}{2}} g(\psi_*) + \beta_* (p - 2) \frac{\beta_* (\gamma - \beta_*) \psi_*(\gamma - \beta_* g(\psi_*) - g'(\psi_*) \vert \nabla' \psi_*\vert^2)}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \psi_*\right) + e^{(\nu - \gamma)t} \left((\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2)^{\frac{p-2}{2}} g(\psi_*) + \beta_* (p - 2) \frac{\beta_* (\gamma - \beta_*) \psi_*(\gamma - \beta_* g(\psi_*) - g'(\psi_*) \vert \nabla' \psi_*\vert^2)}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \psi_*\right) + O(a \|g(\psi_*)\|_{C^2}).
\]
In this expression we have in particular

\[-\text{div} \left( \left( \beta^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} \left[ (p-2) \frac{\beta \cdot (\gamma - \beta) \psi \cdot g(\psi) - g'(\psi) \cdot |\nabla \psi|^2}{\beta^2 \psi^2 + |\nabla' \psi|^2} - g'(\psi) \right] \nabla' \psi \right) \]

\[= (p-1)\text{div} \left[ g'(\psi) \left( \beta^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} \nabla \psi \right] \]

\[= (p-1) \frac{\beta \cdot (\gamma - \beta) \psi \cdot g(\psi) - g'(\psi) \cdot |\nabla \psi|^2}{\beta^2 \psi^2 + |\nabla' \psi|^2} \nabla \psi \]

\[+ (p-1) \frac{\beta \cdot (\gamma - \beta) \psi \cdot g(\psi) - g'(\psi) \cdot |\nabla \psi|^2}{\beta^2 \psi^2 + |\nabla' \psi|^2} \nabla' \psi \]

Using the equation (3.25) satisfied by \( \psi \), it infers that

\[-\text{div} \left( \left( \beta^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} \left[ (p-2) \frac{\beta \cdot (\gamma - \beta) \psi \cdot g(\psi) - g'(\psi) \cdot |\nabla \psi|^2}{\beta^2 \psi^2 + |\nabla' \psi|^2} - g'(\psi) \right] \nabla' \psi \right) \]

\[= (p-1) \left( \beta^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} \frac{\beta \cdot (\gamma - \beta) \psi \cdot g(\psi) - g'(\psi) \cdot |\nabla \psi|^2}{\beta^2 \psi^2 + |\nabla' \psi|^2} \nabla \psi \]

\[= (p-2) \frac{\beta \cdot (\gamma - \beta) \psi \cdot g(\psi) - g'(\psi) \cdot |\nabla \psi|^2}{\beta^2 \psi^2 + |\nabla' \psi|^2} \nabla' \psi \]

Plugging this identity into the expression (3.29), we obtain after some simplifications

\[e^{-\nu t} \mathcal{Q}[V] = \left( \beta^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{p-2}{2}} g(\psi) \mathcal{Q}_1[V] + e^{(\nu - \gamma)t} R[V] + O(a \|g(\psi)\|_{C^2}), \quad (3.32)\]

where

\[R[V] = e^{\nu t} \left( \beta^2 \psi^2 + |\nabla' \psi|^2 \right)^{\frac{3}{2}} \left[ 1 + \frac{\beta \cdot (\alpha' - \beta \cdot \alpha) \psi \cdot g(\psi) - \alpha g'(\psi) \cdot |\nabla \psi|^2}{\beta^2 \psi^2 + |\nabla' \psi|^2} \right], \quad (3.33)\]
and
\[
\mathcal{Q}_1[V] = (\gamma - \Lambda_{\beta_*})(\gamma - \beta_*) \left[ 1 + (p - 2) \frac{\beta_*^2 \psi_*^2}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \right] - (p - 1)\beta_* \frac{\psi_* g'(\psi_*)}{g(\psi_*)} \\
+ [(p - 4)\beta_* \Lambda_{\beta_*} \psi_* - 2\Delta' \psi_*] \left( \gamma - \beta_* \left( 1 - \frac{\psi_* g'(\psi_*)}{g(\psi_*)} \right) \right) \frac{\beta_* \psi_*}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \\
-(p - 2) \frac{\psi_* g'(\psi_*)}{g(\psi_*)} ((\beta_* + 1)\gamma - \beta_* \Lambda_{\beta_*} + \beta_*) + \gamma - \beta_* + \beta_* \frac{\psi_*^2 g''(\psi_*)}{g(\psi_*)} \frac{|\nabla' \psi_*|^2}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \\
+ (p - 1) \frac{g''(\psi_*)}{g(\psi_*)} |\nabla' \psi_*|^2 .
\]

(3.34)

In this expression the difficult term to deal with is \([(p - 4)\beta_* \Lambda_{\beta_*} \psi_* - 2\Delta' \psi_*]\) since it has not a pre-scribed sign. However \(\Delta' \psi_* = O(\psi_*)\) by (6.18) in Appendix II.

*Step 2: The perturbation method and the computation with \(g(\psi_*) = \psi_*\).* With such a choice of function \(g\)
\[
\mathcal{Q}_1[V] = (\gamma - \Lambda_{\beta_*})(\gamma - \beta_*) \left[ 1 + (p - 2) \frac{\beta_*^2 \psi_*^2}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \right] - (p - 2) [(\gamma - \Lambda_{\beta_*})\beta_* + 2\gamma] \frac{|\nabla' \psi_*|^2}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2}.
\]

Equivalently
\[
\mathcal{Q}_1[V] = \left[ 1 + (p - 2) \frac{\beta_*^2 \psi_*^2}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \right] \left( \gamma^2 - (\Lambda_{\beta_*} + \beta_*)\gamma \right) - \left( p - 2)(\beta_* + 2) \frac{|\nabla' \psi_*|^2}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} + O(\psi_*^2) \right)
\]

and finally
\[
\mathcal{Q}_1[V] = \left[ 1 + (p - 2) \frac{\beta_*^2 \psi_*^2}{\beta_*^2 \psi_*^2 + |\nabla' \psi_*|^2} \right] \gamma \left[ \gamma - (\Lambda_{\beta_*} + \beta_* + (p - 2)(\beta_* + 2)) + O(\psi_*^2) \right].
\]

(3.36)

Using the fact that \(\beta > \frac{N - 1}{p - 1}\) if \(1 < p < 2\) and \(1 < \beta < \frac{N - 1}{p - 1}\) if \(2 < p < N\) (see Theorem 6.1 in Appendix II), we have
\[
\Lambda_{\beta_*} + \beta_* + (p - 2)(\beta_* + 2) \geq \begin{cases} 
\Lambda_{\beta_*} + \beta_* (p - 1) & \text{if } p \geq 2 \\
N + 3(p - 2) > N - 3 & \text{if } 1 < p < 2. 
\end{cases}
\]

(3.37)

When \(N = 2\), we have explicitly \(\beta_* = \frac{1 + 2\sqrt{p^2 - 3p + 3}}{3(p - 1)}\) (see Th 3.3). Therefore for all \(N \geq 2\) and \(p > 1\), there holds
\[
\Lambda_{\beta_*} + \beta_* + (p - 2)(\beta_* + 2) > 0.
\]

(3.38)

We fix \(\epsilon_0 > 0\) such that, whenever \(\psi_* \leq \epsilon_0\), there holds
\[
\Lambda_{\beta_*} + \beta_* + (p - 2)(\beta_* + 2) + O(\psi_*^2) > \frac{1}{2} (\Lambda_{\beta_*} + \beta_* + (p - 2)(\beta_* + 2)).
\]

(3.39)
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If we fix \( \gamma_0 > 0 \) such that
\[
\gamma_0 < \min \left\{ \frac{1}{2} (\Lambda_{\bar{s}} + \beta_{\bar{s}} + (p - 2)(\beta_{\bar{s}} + 2)) , \nu_{\bar{s}}, \beta_{\bar{s}} \right\},
\] (3.40)
we obtain
\[
Q_1[V] \leq - \min \{1, p - 1\} \gamma m^2 \quad \forall \gamma \leq \gamma_0,
\] (3.41)
whenever \( \psi_* \leq \epsilon_0 \), for some \( m \) depending only on \( p, q \) and \( N \) (through \( \psi_* \) and \( \nu \)), which, in the same range of value of \( \psi_* \), yields to
\[
\left( \beta^2_{\bar{s}} \psi_*^2 + |\nabla' \psi_*|^2 \right)^{\frac{p-2}{2}} g(\psi_*) Q_1[V] \leq - c_{17} \psi_* \quad \forall \gamma \leq \gamma_0,
\] (3.42)
for some \( c_{17} > 0 \) depending on \( N, p, q \). This estimate is valid whatever is \( p > 1 \), but only in a neighborhood of \( \psi_* = 0 \). If we replace \( g(\psi_*) = \psi_* \) by \( g_k(\psi_*) = \psi_* e^{-k \psi_*} \) for \( 0 < k < 1 \), and denote by \( Q_{1,k}[V] \) the corresponding expression of \( Q_1[V] \) which becomes now \( Q_{1,0}[V] \). We define similarly \( Q_k[V] \), and \( Q[V] \) becomes \( Q_0[V] \). Since \( g_k'(\psi_*^*) = e^{-k \psi_*} - k g_k(\psi_*^*) \) and \( g_k'' = -2 k e^{-k \psi_*} + k^2 g_k(\psi_*^*) \), we obtain
\[
Q_{1,k}[V] = Q_{1,0}[V] + k(p - 1) \beta_{\bar{s}} \Lambda_{\bar{s}} \psi_* + (p - 1) \left( \frac{2 k}{\psi_*} - k^2 \right) |\nabla' \psi_*|^2 + (2 - p) \beta_{\bar{s}} (-2k + k^2) \psi_* + O(\psi_*^2)
\] (3.43)
Notice that \( \nabla' \psi_* \) vanishes only at the North pole \( e_N \), thus there exists \( k_0 \in (0, 1] \) such that
\[
k(1 - p) \beta_{\bar{s}} \Lambda_{\bar{s}} \psi_* + (p - 1) \left( \frac{2 k}{\psi_*} - k^2 \right) |\nabla' \psi_*|^2 \geq \frac{1}{2} (2 - p) + \beta_{\bar{s}} (-2k + k^2) \psi_* \quad \forall k \leq k_0
\]
whenever \( \psi_* \leq \epsilon_0 \) which yields to
\[
\left( \beta^2_{\bar{s}} \psi_*^2 + |\nabla' \psi_*|^2 \right)^{\frac{p-2}{2}} g_k(\psi_*^*) Q_{1,k}[V] \leq - c_{18} k \quad \forall k \leq k_0
\] (3.44)
for some \( c_{13} = c_{13}(N, p, q, \epsilon_0) \). There exists \( c_{14} = c_{14}(N, p, q) > 0 \) such that
\[
\left( \beta^2_{\bar{s}} \psi_*^2 + |\nabla' \psi_*|^2 \right)^{\frac{q}{2}} \left[ 1 + q e^{\gamma t} \beta_{\bar{s}} (\gamma - \beta_{\bar{s}}) \psi g_k(\psi_*) - g_k'(\psi_*) |\nabla' \psi_*|^2 \right] \leq c_{14}
\] (3.45)
in \( S^{N-1}_+ \times (-\infty, \ln \delta] \). Moreover
\[
O(a \| g(\psi_*) \|_{C^2}) \leq e^{\gamma t} \tilde{c}_k
\] (3.46)
for some \( \tilde{c}_k = \tilde{c}_k(N, p, q) > 0 \). We derive from (3.44) - (3.46)
\[
e^{-\gamma t} Q_k[V] \leq - c_{13} k + c_{14} e^{(\nu - \gamma) t} + e^{\gamma t} \tilde{c}_k \quad \forall k \leq k_0
\] (3.47)
Thus there exists \( T_k \leq \ln \delta \) such that \( Q_k[V] \leq 0 \), for all \( t \leq T_k \) and provided \( \psi_* \leq \epsilon_0 \). This local estimate will be used in the construction of the subsolution when \( p \geq 2 \).
Step 3: The case $1 < p < 2$. Since the function $\psi^*$ depends only on the azimuthal angle $\theta \in (0, \frac{\pi}{2}]$ we will write $\psi_*(\sigma) = \psi_*(\theta)$ and $\nabla' \psi_*(\sigma) = \psi_*(\theta) n$ where $n$ is the downward unit vector tangent to $S^{N-1}$ in the hyperplane going through $\sigma$ and the poles. From [6.8],

$$(p - 4) \beta_\ast \Lambda_\ast \psi_\ast - 2 \Delta' \psi_\ast = (p - 2) \left( \beta_\ast \Lambda_\ast \psi_\ast + 2 \frac{\beta_\ast^2 \psi_\ast + \psi_{*\theta\theta}}{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2} \right),$$  

(3.48)

since $\psi_{*\theta}^2 = |\nabla' \psi_\ast|^2$ and thus

$$((p - 4) \beta_\ast \Lambda_\ast \psi_\ast - 2 \Delta' \psi_\ast) \frac{\beta_\ast \gamma \psi_\ast}{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2} = (p - 2) \gamma \left( \Lambda_\ast \frac{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2}{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2} + 2 \beta_\ast \frac{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2 \psi_\ast^2}{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2} \right).$$  

(3.49)

From Theorem 6.1 Step 4 in Appendix II, we know that $\beta_\ast^2 \psi_\ast + \psi_{*\theta\theta} \geq 0$, thus the contribution of this term to $Q_1[V]$ is nonpositive. We replace this expression in $Q_1[V]$ with $g(\psi_\ast) = \psi_\ast$ and obtain

$$Q_1[V] = (\gamma - \Lambda_\ast) (\gamma - \beta_\ast) \left( 1 + (p - 2) \frac{\beta_\ast^2 \psi_\ast^2}{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2} \right) - \Lambda_\ast \beta_\ast (p - 1)$$

$$+ (p - 2) \gamma \Lambda_\ast \frac{\beta_\ast^2 \psi_\ast^2}{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2} - (p - 2) ((\beta_\ast + 2) \gamma - \Lambda_\ast \beta_\ast) \frac{\psi_{*\theta}^2}{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2}$$

$$+ 2 \beta_\ast (p - 2) \frac{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta\theta} \psi_\ast^2}{(\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2)^2 \psi_{*\theta}^2}$$

$$\leq \gamma \left( 1 + (p - 2) \frac{\beta_\ast^2 \psi_\ast^2}{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2} \right) (\gamma - \Lambda_\ast - \beta_\ast) - (p - 2) \gamma \frac{(\beta_\ast + 2) \psi_{*\theta}^2 - \Lambda_\ast \beta_\ast^2 \psi_\ast^2}{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2}$$

$$\leq \gamma \left( 1 + (p - 2) \frac{\beta_\ast^2 \psi_\ast^2}{\beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2} \right) \left( \gamma - \left( \Lambda_\ast + \beta_\ast + (p - 2) \frac{(\beta_\ast + 2) \psi_{*\theta}^2 - \Lambda_\ast \beta_\ast^2 \psi_\ast^2}{(p - 1) \beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2} \right) \right).$$

We can write

$$\Lambda_\ast + \beta_\ast + (p - 2) \frac{(\beta_\ast + 2) \psi_{*\theta}^2 - \Lambda_\ast \beta_\ast^2 \psi_\ast^2}{(p - 1) \beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2}$$

$$= \frac{(\Lambda_\ast + (p - 1) \beta_\ast) \beta_\ast^2 \psi_\ast^2 + (\Lambda_\ast + \beta_\ast (p - 1) + 2 (p - 2)) \psi_{*\theta}^2}{(p - 1) \beta_\ast^2 \psi_\ast^2 + \psi_{*\theta}^2}$$

$$\geq c_{15} \left( \Lambda_\ast + \beta_\ast (p - 1) + 2 (p - 2) \right)$$

(3.50)

$$\geq c_{15} \left( \Lambda_\ast + \beta_\ast (p - 1) + 2 (p - 2) \right)$$

(3.51)

for some positive constant $c_{15}$. This expression $\Lambda_\ast + \beta_\ast (p - 1) + 2 (p - 2)$ is always positive: obviously if $N \geq 3$ and by using the explicit expression of $\beta_\ast$ if $N = 2$. Thus there exists $\gamma_0$ and $c_{16} > 0$ such that $Q_1[V] < -c_{16}$ for $0 < \gamma \leq \gamma_0$. The perturbation method of Step 2, is valid in the whole range of values of $\psi_\ast$ and we derive from (3.41) - (3.42) that (3.47) holds for all $k \leq k_0$ and $t \leq T_k$. Therefore $Q_k[V] \leq 0$.

Step 4: The case $p \geq 2$. For $c > 0$ to be fixed and $\psi_\ast \geq \varepsilon_0$, $\gamma \in (0, \gamma_0]$, we take $g(\psi_\ast) = c \psi_\ast^{1 - \frac{1}{p}}$. Then
we derive from (3.51):

\[
Q_1[V] = (\gamma - \Lambda_{\beta_+})(\gamma - \beta_+) \frac{(p-1)\beta_+^2\psi_*^2 + |\nabla'\psi_*|^2}{\beta_+^2\psi_*^2 + |\nabla'\psi_*|^2} - (p-1)\beta_+ \Lambda_{\beta_+} \left(1 - \frac{\gamma}{\beta_+}\right) - (p-1) \frac{\gamma(\beta_+ - \gamma)}{\beta_+^2} \psi_*^{-1} \frac{\gamma}{\beta_+} |\nabla'\psi_*|^2 - (p-2)(\beta_+ - \gamma)(\gamma - \Lambda_{\beta_+}) \frac{|\nabla'\psi_*|^2}{\beta_+^2\psi_*^2 + |\nabla'\psi_*|^2} \quad (3.52)
\]

For \( k \leq k_0 \) we fix \( c \) such that \( c\epsilon_0^{1-\frac{\gamma}{\beta_+}} = \epsilon_0 e^{-k\epsilon_0} \iff c = \frac{\gamma}{\beta_+} \epsilon_0 e^{-k\epsilon_0} \) and we define \( g \) by

\[
g(\psi_*) = \min \left\{ \psi_* e^{-k\psi_*}, \epsilon_0^{1-\frac{\gamma}{\beta_+}} e^{-k\epsilon_0} \psi_*^{1-\frac{\gamma}{\beta_+}} \right\} = \begin{cases} 
\psi_* e^{-k\psi_*} & \text{if } 0 \leq \psi_* \leq \epsilon_0 \\
\epsilon_0^{1-\frac{\gamma}{\beta_+}} e^{-k\epsilon_0} \psi_*^{1-\frac{\gamma}{\beta_+}} & \text{if } \epsilon_0 \leq \psi_* \leq 1,
\end{cases} \quad (3.53)
\]

and we set \( V(t, \sigma) = \psi_*(\sigma) - a(t)g(\psi_*(\sigma)) \) with \( (t, \sigma) \in (-\infty, T_k] \times S^{N-1}_+ \) and define \( \tilde{u}(r, \sigma) = r^{-\beta_+}(\psi_*(\sigma) - a(\ln r)g(\psi_*(\sigma))) \) accordingly for \( (r, \sigma) \in (-\infty, e^{T_k}] \times S^{N-1}_+ \). Since \( \psi_* \) is a decreasing function the coincidence set \( \{ \sigma \in S^{N-1}_+ : \psi_*(\sigma) = \epsilon_0 \} \) is a circular cone \( \Sigma_{\theta_0} \) with vertex 0, axis \( e_N \) and angle \( \theta_0 \). We set \( R_0 = e^{T_k} \)

\[
\Gamma_1 = \left\{ x = (r, \theta) \in B^+_{R_0} : \theta_0 < \theta < \frac{\pi}{2} \right\} = \left\{ (r, \sigma) \in [0, R_0) \times S^{N-1}_+ : 0 < \psi_*(\sigma) < \epsilon_0 \right\},
\Gamma_2 = \left\{ x = (r, \theta) \in B^+_{R_0} : 0 < \theta < \theta_0 \right\} = \left\{ (r, \sigma) \in [0, R_0) \times S^{N-1}_+ : \epsilon_0 < \psi_*(\sigma) < 1 \right\},
\]

and define

\[
\tilde{u}(r, \sigma) = r^{-\beta_+}(\psi_*(\sigma) - r^{-\gamma}g(\psi_*(\sigma)))
\]

\[
= \begin{cases} 
u_1(r, \sigma) = r^{-\beta_+} (1 - r^{-\gamma} e^{-k\psi_*(\sigma)}) \psi_*(\sigma) & \text{if } (r, \theta) \in \Gamma_1 \\
u_2(r, \sigma) = r^{-\beta_+} \left(1 - r^{-\epsilon_0} e^{-k\epsilon_0} (\psi_*(\sigma))^{1-\frac{\gamma}{\beta_+}}\right) \psi_*(\sigma) & \text{if } (r, \theta) \in \Gamma_2.
\end{cases}
\]

The function \( \tilde{u} \) is a subsolution separately on \( \Gamma_1 \) and \( \Gamma_2 \) and is Lipschitz continuous in \( \overline{\Omega \setminus \{ 0 \}} \). If we denote by \( g_1 \) and \( g_2 \) the restriction of \( g \) to \( \Gamma_1 \) and \( \Gamma_2 \) respectively, that is to \( \Omega_1 \) and \( \Omega_2 \), then \( g_1(\epsilon_0) > g_2(\epsilon_0) > 0 \). Let \( \zeta \in C^1_c(B^+_{R_0}) \) which vanishes in neighborhoods of 0 and \( \partial B^+_{R_0} \), \( \zeta \geq 0 \), then

\[
\int_{\Gamma_1} |\nabla \tilde{u}|^{p-2} \nabla \tilde{u} \cdot \nabla \zeta dx + \int_{\Gamma_2} |\nabla \tilde{u}|^{p-2} \nabla \tilde{u} \cdot \nabla \zeta dx \leq \int_{\Sigma_{\theta_0}} |\nabla u_i|^{p-2} \partial_{\nu_i} u_i \zeta dS_i, \quad (3.54)
\]

where \( \nu_i \) is the normal unit vector on \( \Sigma_{\theta_0} \) outward from \( \Gamma_i \). Actually, \( \nu_2 = -\nu_1 = n \) thus

\[
\nabla \tilde{u} = \tilde{u}_r e + r^{-\beta_+ - 1} (1 - r^{-\gamma} g(\psi_*)) \nabla' \psi_* = \tilde{u}_r e + r^{-\beta_+ - 1} (1 - r^{-\gamma} g(\psi_*)) \psi_\theta n.
\]

and on \( \Sigma_{\theta_0} \),

\[
\nabla \tilde{u} = \begin{cases} 
\tilde{u}_r e - r^{-\beta_+ - 1} (1 - r^{-\gamma} g_1(\epsilon_0)) \psi_\theta n & \text{in } \Gamma_1 \\
\tilde{u}_r e + r^{-\beta_+ - 1} (1 - r^{-\gamma} g_2(\epsilon_0)) \psi_\theta n & \text{in } \Gamma_2
\end{cases}.
\]
Therefore
\[ |\nabla u_1|^{p-2} \partial_{n_1} u_1 = -r^{-\beta_1-1}(1 - r^\gamma g_1'(\epsilon_0)) \left( \tilde{u}_r^2 + r^{-2\beta_1-2}(1 - r^\gamma g_1'(\epsilon_0))^2 \psi_{+\theta}^2 \right)^{\frac{p-2}{2}} \psi_{+\theta} \quad \text{in } \Gamma_1 \]
and
\[ |\nabla u_2|^{p-2} \partial_{n_2} u_2 = r^{-\beta_2-1}(1 - r^\gamma g_2'(\epsilon_0)) \left( \tilde{u}_r^2 + r^{-2\beta_2-2}(1 - r^\gamma g_2'(\epsilon_0))^2 \psi_{+\theta}^2 \right)^{\frac{p-2}{2}} \psi_{+\theta} \quad \text{in } \Gamma_2. \]

By adding the two inequalities (3.54)
\[ \int_\Omega |\nabla \tilde{u}|^{p-2} \nabla \tilde{u}_r \nabla \zeta dx + \int_\Omega |\nabla \tilde{u}|^q \zeta dx \leq \int_{\Sigma_{\epsilon_0}} \left( |\nabla u_1|^{p-2} \partial_{n_1} u_1 + |\nabla u_2|^{p-2} \partial_{n_2} u_2 \right) \zeta dS. \] (3.55)

By monotonicity of the function \( X \mapsto (\tilde{u}_r^2 + X^2)^{\frac{p}{2}} \) and since
\[ r^{-\beta_1-1}(1 - r^\gamma g_2'(\epsilon_0)) \geq r^{-\beta_1-1}(1 - r^\gamma g_1'(\epsilon_0)) \geq 0, \]
we derive
\[ r^{-\beta_1-1}(1 - r^\gamma g_2'(\epsilon_0)) \left( \tilde{u}_r^2 + r^{-2\beta_1-2}(1 - r^\gamma g_2'(\epsilon_0))^2 \psi_{+\theta}^2 \right)^{\frac{p-2}{2}} \]
\[ \geq r^{-\beta_2-1}(1 - r^\gamma g_1'(\epsilon_0)) \left( \tilde{u}_r^2 + r^{-2\beta_2-2}(1 - r^\gamma g_1'(\epsilon_0))^2 \psi_{+\theta}^2 \right)^{\frac{p-2}{2}} \]

We derive that the right-hand side of (3.55) is nonpositive because \( \psi_{+\theta} \leq 0 \), and therefore \( \tilde{u} \) is a positive subsolution of (1.1) in \( B_{R_0}^+ \) dominated by \( \Psi_* \) and satisfying (3.23).

**Proof of Theorem 3.6** Let \( M = \max \{ \Psi_*(x) : x \in \partial B_{R_0}^+ \} \), then \( M = R_0^{-\beta_*} \). The function \( u^* \) defined by
\[ u^*(x) = \begin{cases} (\tilde{u}(x) - M)_+ & \text{if } x \in B_{R_0}^+, \\ 0 & \text{if } x \in \Omega \setminus B_{R_0}^+, \end{cases} \]
is indeed a subsolution of (1.1) in whole \( \Omega \) where it satisfies \( u^* \leq \Psi_* \) and it vanishes on \( \partial \Omega \setminus \{0\} \).
Since \( \Phi_* \) is a positive \( p \)-harmonic function in \( \Omega \) which vanishes on \( \partial \Omega \setminus \{0\} \) and satisfies (3.20), it is supersolution of (1.1) and therefore it dominates \( u^* \). Therefore there exists a solution \( u \) of (1.1) in \( \Omega \) which vanishes on \( \partial \Omega \setminus \{0\} \) and satisfies \( u^* \leq u \leq \Phi_* \).
This implies that (3.19) holds with \( k = 1 \) and we conclude with Lemma 3.8. This ends the proof of Lemma 3.9.

When \( p = N \) the statement of Theorem 3.6 holds without the flatness assumption on \( \partial \Omega \). The proof of the next theorem is an easy adaptation to the one of Theorem 3.6 provided Lemma 3.7, Lemma 3.8 and Lemma 3.9 are modified accordingly.

**Theorem 3.10.** Assume \( N - 1 < q < N - \frac{1}{2} \) and \( \Omega \) be a bounded \( C^2 \) domain such that \( 0 \in \partial \Omega \). Then for any \( k > 0 \) there exists a unique positive solution \( u := u_k \) of (3.17) in \( \Omega \), which belongs to \( C^1(\overline{\Omega} \setminus \{0\}) \), vanishes on \( \partial \Omega \setminus \{0\} \) and satisfies uniformly with respect to \( \sigma \in S^{N-1}_+ \)
\[ \lim_{x \to 0} \frac{|x|}{|x|} u_k(x) = k \psi_*(\sigma). \] (3.56)
Since $p = N$, then $\beta_\ast = 1$ and $\psi_\ast(\sigma) = \frac{2N}{|x|} = \cos \theta_{N-1}$ with the identification of $\sigma$ and $\theta_{N-1} := \theta$. In a more intrinsic manner, \textcolor{red}{\text{(3.56)}} can be written under the form

$$
\lim_{x \to 0 \atop x \in \Omega} |x|^2 \frac{u_k(x)}{d(x)} = k. \quad (3.57)
$$

We recall that if $\omega \in \mathbb{R}^N$ and $T_\omega$ denotes the inversion of center $\omega$ and power $1$, i.e. $T_\omega(x) = \omega + \frac{x - \omega}{|x - \omega|^2}$, then $\tilde{u} = u \circ T_\omega$ satisfies \textcolor{red}{\text{(3.18)}}.

**Lemma 3.11.** Assume $\Omega$ be a bounded $C^2$ domain such that $0 \in \partial \Omega$. Then there exists a unique $N$-harmonic function $\Phi_\ast$ in $\Omega$, which vanishes on $\partial \Omega \setminus \{0\}$ and satisfies

$$
\lim_{x \to 0 \atop x/|x| \to \sigma} |x| \Phi_\ast(x) = \psi_\ast(\sigma), \quad (3.58)
$$

uniformly with respect to $\sigma \in S^{N-1}_{+}$.

**Proof.** Uniqueness is standard. Let $\omega = -e_N \in \overline{\Omega}^c$, with the notations of the proof of Theorem \textcolor{red}{\text{(3.5)}} $\omega' = -\omega$, $a = -\frac{1}{2}e_N$ and $a' = -a$. We can assume that the balls $B_{\frac{1}{2}}(a)$ and $B_{\frac{1}{2}}(a')$ are tangent to $\partial \Omega$ at $0$ and respectively subset of $\Omega^c$ and $\Omega$. The function $x \mapsto \Psi(x) = \frac{x_N}{|x|}$ which is $N$-harmonic in $\mathbb{R}^N$ and vanishes on $\partial \mathbb{R}^{N-1} \setminus \{0\}$ is transformed by the inversion $T_{\omega'}$ of center $\omega'$ and power $1$ into the function $\Psi_{\omega'} = \Psi \circ T_\omega$ which is positive and $N$-harmonic in $B_{\frac{1}{2}}(a')$ and vanishes on $\partial B_{\frac{1}{2}}(a') \setminus \{0\}$.

The function $\hat{\Psi} = -\Psi$ which is $N$-harmonic in $\mathbb{R}^N$ and vanishes on $\partial \mathbb{R}^{N-1} \setminus \{0\}$ is transformed by the inversion $T_\omega$ of center $\omega$ and power $1$ into the function $\Psi_\omega = \hat{\Psi} \circ T_\omega$ which is positive and $N$-harmonic in $B_{\frac{1}{2}}(a)$ and vanishes on $\partial B_{\frac{1}{2}}(a) \setminus \{0\}$. For $\epsilon > 0$ we denote by $\Phi_\epsilon$ the solution of

$$
\begin{align*}
-\Delta_N \Phi_\epsilon &= 0 & \text{in } \Omega \cap B^\epsilon_{\frac{1}{2}} \\
\Phi_\epsilon &= 0 & \text{in } (B^\epsilon_{\frac{1}{2}}(a') \cap \partial B_\epsilon) \cup (\partial \Omega \cap B^\epsilon_{\frac{1}{2}}) \\
\Phi_\epsilon &= \Psi_{\omega'} & \text{in } B_{\frac{1}{2}}(a') \cap \partial B_\epsilon.
\end{align*} \quad (3.59)
$$

If $0 < \epsilon' < \epsilon$, $\Phi_{\epsilon'} \geq \Psi_{\omega'}$ in $B_{\frac{1}{2}}(a') \cap \partial B_\epsilon$, thus $\Phi_{\epsilon'} \geq \Phi_\epsilon$ in $\Omega \cap B^\epsilon_{\frac{1}{2}}$. We also denote by $\tilde{U}_\epsilon$ the solution of

$$
\begin{align*}
-\Delta_N \tilde{U}_\epsilon &= 0 & \text{in } \Omega \cap B^\epsilon_{\frac{1}{2}} \\
\tilde{U}_\epsilon &= 0 & \text{in } \partial \Omega \cap B^\epsilon_{\frac{1}{2}} \\
\tilde{U}_\epsilon &= \Psi_\omega & \text{in } \Omega \cap \partial B^\epsilon_{\frac{1}{2}}.
\end{align*} \quad (3.60)
$$

In the same way as above

$$
0 < \epsilon' < \epsilon \implies \Phi_{\epsilon'} \leq \tilde{U}_\epsilon \quad \text{in } \Omega \cap \partial B^\epsilon_{\frac{1}{2}}
$$

Using the explicit form of $\Psi$, $T_\omega : x \mapsto \omega + \frac{x - \omega}{|x - \omega|^2}$ and $T_{\omega'} : x \mapsto \omega' + \frac{x - \omega'}{|x - \omega'|^2}$ we see that

$$
\Psi_{\omega'}|_{B_{\frac{1}{2}}(a') \cap \partial B_\epsilon} \leq \frac{1 + \epsilon}{1 - \epsilon} \Psi|_{B_{\frac{1}{2}}(a') \cap \partial B_\epsilon},
$$

thus

$$
\Phi_\epsilon \leq \frac{1 + \epsilon}{1 - \epsilon} \tilde{U}_\epsilon \quad \text{in } \Omega \cap B^\epsilon_{\frac{1}{2}}.
$$
Letting $\epsilon \to 0$ we conclude that $\Phi_\epsilon$ converges uniformly in $\overline{\Omega} \setminus \{0\}$ to $\Phi_*$ which vanishes on $\partial \Omega \setminus \{0\}$ and satisfies (3.55).

The proof of the next statement is similar to the one of Lemma 3.8 up to some minor modifications, so we omit it.

**Lemma 3.12.** Let the assumptions on $q$ and $\Omega$ of Theorem 3.10 be satisfied. If for some $k > 0$ there exists a solution $u_k$ of (3.17) in $\Omega$, which belongs to $C^1(\overline{\Omega} \setminus \{0\})$, vanishes on $\partial \Omega \setminus \{0\}$ and satisfies (3.56), then for any $k > 0$ there exists such a solution.

**Lemma 3.13.** Under the assumptions of Theorem 3.10, there exists a Lipschitz continuous nonnegative subsolution $\bar{u}$ of (3.17) in $\Omega$ which vanishes on $\partial \Omega \setminus \{0\}$, is smaller than $\Phi_*$ and satisfies

$$
\lim_{x \to 0} \frac{|x|}{x/|x|} \bar{u}(x) = \sigma,
$$

uniformly with respect to $\sigma \in S^{N-1}_+$. 

**Proof.** Let $\tau > 0$ to be fixed and let $w$ be the solution of

$$
- \Delta_N w + |\nabla w|^q = 0 \quad \text{in } B_2^- \tag{3.62}
$$

which vanishes on $\partial B_2^- \setminus \{0\}$ and satisfies

$$
\lim_{x \to 0} \frac{|x|}{x/|x|} w(x) = \sigma \tag{3.63}
$$

in the $C^1$-topology of $S^{N-1}_+$. Its existence follows from Theorem 3.6 and this function is dominated by the N-harmonic function $\Phi_*$ corresponding to this domain, obtained in Lemma 3.11. By $I_{\omega'}$, the half-ball $B_2^-$ is transform into the lunule $G = B_{1/2}^+(a') \setminus B_2^- (\frac{4}{3} \omega')$ and $\bar{w} = w \circ I_{\omega'}$ satisfies

$$
- \Delta_N \bar{w} + |x - \omega'|^{2(q-N)} |\nabla \bar{w}|^q = 0 \quad \text{in } G. \tag{3.64}
$$

Since $|x - \omega'| \leq 1$ in $G$, $- \Delta_N \bar{w} + |\nabla \bar{w}|^q \leq 0$ in $G$. We extend $\bar{w}$ by 0 in $\Omega \setminus G$ and the resulting function $\tilde{w}$ is a subsolution of (3.17) in $\Omega$ which vanishes on $\partial \Omega \setminus \{0\}$, is smaller than the N-harmonic function $\Phi_*$ obtained in Lemma 3.11 and satisfies (3.64). \qed

## 4 Classification of boundary singularities

We assume that $\Omega \subset \mathbb{R}^N$ is a $C^2$ domain and $0 \in \partial \Omega$. Furthermore, in order to avoid extremely technical computations, we shall assume either that $\partial \Omega$ is flat near 0 or $p = N$. We suppose that the tangent plane to $\partial \Omega$ at 0 is $\partial \mathbb{R}^N_+ = \{x = (x', 0)\}$ and the normal inward unit vector at 0 is $e_N$, therefore $n = -e_N$ in the sequel. We denote by $\omega_{N-1}^+$ the unique positive solution of (3.1) in $S^{N-1}_+$ and by $U_{N-1}^+$ the corresponding singular solution of (3.1) in $\mathbb{R}^N_+$ defined by

$$
U_{N-1}^+(x) = |x|^{-\beta} \omega_{N-1}^+ (\frac{x}{|x|}), \tag{4.65}
$$
We recall that \( \psi_s \) is the unique positive solution of (3.2) with maximum 1 and \( \Psi_s \) the corresponding \( p \)-harmonic function

\[
\Psi_s(x) = |x|^{-\beta_s} \psi_s\left(\frac{x}{|x|}\right),
\]

(4.66)

4.1 The case \( 1 < p < N \)

The first statement points out the link between weak and strong singularities.

**Proposition 4.1.** Under the assumptions of Theorem 3.6, there exists \( \lim_{k \to \infty} u_k = u_\infty \) which is the unique element of \( C(\overline{\Omega} \setminus \{0\}) \cap C^1(\Omega) \) which vanishes on \( \partial B^+_\delta \setminus \{0\} \), satisfies (1.1) in \( B^+_\delta \) and

\[
\lim_{x \to 0} \frac{u_\infty(x)}{U_{s,k-1}(x)} = 1.
\]

(4.67)

**Proof.** Uniqueness follows from (4.67) and the maximum principle. For existence, since the mapping \( k \mapsto u_k \) is increasing and \( u_k \leq U_{s,k-1} \), there exists \( \lim_{k \to \infty} u_k := u_\infty \leq U_{s,k-1} \) and \( u_\infty \in C(\overline{\Omega} \setminus \{0\}) \cap C^1(\Omega) \). It vanishes on \( \partial B^+_\delta \setminus \{0\} \) and satisfies (1.1) in \( B^+_\delta \). In order to take into account the domain \( B^+_\delta \) in the notations, we set \( u_k = u_{k,\delta} \). Since the mapping \( \delta \mapsto u_{k,\delta} \) is also increasing and \( u_{k,\delta} \leq k \Psi_s \), there also exists \( \lim_{\delta \to 0} u_{k,\delta} := u_{k,\infty} \leq k \Psi_s \). Then, for all \( \ell > 0 \),

\[
T_\ell[u_{k,\delta}](x) = \ell^{\beta_q} u_{k,\delta}(\ell x) = u_{k,\ell^{\beta_q},\ell^{-1}\delta}(x).
\]

(4.68)

Letting \( k \to \infty \), we obtain

\[
T_\ell[u_{\infty,\delta}](x) = \ell^{\beta_q} u_{\infty,\delta}(\ell x) = u_{\infty,\ell^{-1}\delta}(x),
\]

(4.69)

and letting \( \delta \to \infty \), we obtain

\[
T_\ell[u_{\infty,\infty}](x) = \ell^{\beta_q} u_{\infty,\infty}(\ell x) = u_{\infty,\infty}(x).
\]

(4.70)

This implies that

\[
u_{\infty,\infty}(r, \sigma) = r^{-\beta_q} \omega'(\sigma),
\]

(4.71)

and \( \omega' \) is a positive solution of problem (3.1). Therefore \( \omega' = \omega_{s,N-1} \) by Theorem 3.2. If we let \( \ell \to 0 \) in (4.68) and take \( |x| = 1 \), \( x = \sigma \), we derive

\[
\lim_{\ell \to 0} \ell^{\beta_q} u_{\infty,\delta}(\ell, \sigma) = \lim_{\ell \to 0} u_{\infty,\ell^{-1}\delta}(1, \sigma) = u_{\infty,\infty}(1, \sigma) = \omega_{s,N-1}(\sigma).
\]

(4.72)

This convergence holds in \( C^1(S^1_{s,N-1}) \) because of Lemma 2.5. This implies (4.67). \( \square \)

The main classification result is as follows.

**Theorem 4.2.** Assume \( 1 < p < N \), \( p - 1 < q < q^* \) and \( \partial \Omega \cap B_\delta = \{ x = (x', 0) : |x'| < \delta \} \), for some \( \delta > 0 \). If \( u \in C(\overline{\Omega} \setminus \{0\}) \cap C^1(\Omega) \) is a positive solution of (1.1) in \( \Omega \) which vanishes on \( \partial \Omega \setminus \{0\} \), then we have the following alternative:

(i) either there exists \( k \geq 0 \) such that

\[
\lim_{x \to 0} \frac{u(x)}{\Psi_s(x)} = k,
\]

(4.73)
(ii) or

\[
\lim_{x \to 0} \frac{u(x)}{U_{N-1}^+} = 1. \tag{4.74}
\]

Proof. Step 1. Assume

\[
\liminf_{x \to 0} \frac{u(x)}{\Psi^*(x)} < \infty, \tag{4.75}
\]

then we claim that (4.73) holds. We first note that if (4.75) holds, there also holds

\[
\liminf_{x \to 0} \frac{u(x)}{u_1(x)} < \infty, \tag{4.76}
\]

where \(u_1\) is the solution of (1.1) obtained in Theorem 3.6 with \(k = 1\). If \(\{x_n\}\) is converging to 0 and such that for some \(k > 0\)

\[
\liminf_{x \to 0} \frac{u(x)}{u_1(x)} = k = \lim_{n \to \infty} \frac{u(x_n)}{u_1(x_n)},
\]

there also holds by the boundary Harnack inequality (2.35) applied to both \(u\) and \(u_1\),

\[
\frac{u(x_n)}{u_1(x_n)} = \frac{u(x_n)}{u_1(x_n)} \frac{d(x_n)}{d(x_n)} \geq c_5^{-2} \frac{u(x)}{u_1(x)} \quad \forall x \text{ s.t. } |x| = |x_n|.
\]

This implies in particular

\[
u(x) \leq c_5^2 (k + \epsilon_n)u_1(x) \quad \forall x \text{ s.t. } |x| = |x_n|
\]

where \(\{\epsilon_n\}\) is converging to \(0_+\), and by the comparison principle

\[
u(x) \leq K u_1(x) \quad \forall x \in \mathbb{R}^N_+ \text{ s.t. } |x_n| \leq |x| \leq \frac{\delta}{2}
\]

for some \(K > 0\) and all \(n \in \mathbb{N}_+\). Therefore

\[
\limsup_{x \to 0} \frac{u(x)}{u_1(x)} < \infty. \tag{4.77}
\]

We can assume that \(k \neq 0\), otherwise (4.73) holds with \(k = 0\) and actually \(u\) remains bounded near 0. As a consequence of the Hopf Lemma and \(C^1\) regularity, there exists \(K > 0\) such that

\[
u(x) \leq K \Psi^*(x) \quad \forall x \in B_{\frac{\delta}{2}}^+.
\]

Let \(m = \max\{u(x) : |x| = \delta\}\). For \(0 < \tau < \delta\) we denote by \(k_{\tau}\) the minimum of the \(\kappa > 0\) such that \(u(x) \leq k_{\tau} \Psi^*(x) + m\) for \(\tau \leq |x| \leq \delta\). Then \(u(x) \leq k_{\tau} \Psi^*(x) + m\), and either the graphs of the mappings \(u(\cdot)\) and \(k_{\tau} \Psi^*(\cdot) + m\) are tangent at some \(x_{\tau} \in B^+_{\delta} \setminus \overline{B^+_{\tau}}\), or they are tangent on the boundary of the domain, and the only possibility is that they are tangent on \(|x| = \tau\). Since

\[
|\nabla \Psi^*(x)|^2 = |x|^{-2(\tau+1)} (\tau^2 \psi^2 + |\nabla \eta|^2),
\]

where \(\psi \equiv \frac{x}{|x|}\), and \(\eta = \frac{\partial}{\partial \tau} \Psi^*(x)|_{x=\tau} \psi \), we have

\[
\frac{1}{2} \frac{d^2}{d\tau^2} \Psi^*(x) + \frac{1}{2} \frac{d}{d\tau} \frac{d}{d\tau} \Psi^*(x) + \frac{1}{2} \frac{d^2}{d\tau^2} \Psi^*(x) + \frac{1}{2} \frac{d}{d\tau} \frac{d}{d\tau} \Psi^*(x) + \frac{1}{2} \frac{d}{d\tau} \frac{d}{d\tau} \Psi^*(x) + \frac{1}{2} \frac{d}{d\tau} \frac{d}{d\tau} \Psi^*(x) + \frac{1}{2} \frac{d}{d\tau} \frac{d}{d\tau} \Psi^*(x) + \frac{1}{2} \frac{d}{d\tau} \frac{d}{d\tau} \Psi^*(x)
\]

is non-negative.
it never vanishes. If we set \( w = u - (k_\tau \Psi_\kappa(x) + m) \), then

\[
- \mathcal{L} w + |\nabla u|^q = 0
\]

(4.79)

where the operator

\[
\mathcal{L} = \sum_{i,j} \frac{\partial}{\partial x_i} \left( a_{ij} \frac{\partial}{\partial x_j} \right)
\]

is uniformly elliptic in a neighborhood of \( x_\tau \) (see [6, Lemma 1.3]). Furthermore \( w \leq 0 \) and \( w(x_\tau) = 0 \) by the strong maximum principle \( \nabla u(x_\tau) \) must vanish, which contradicts the fact that \( \nabla u(x_\tau) = \nabla w(x_\tau) \) by the tangency condition, and \( \nabla w(x_\tau) \neq 0 \). Therefore \( |x_\tau| = \tau \) and \( x_\tau \notin \partial \mathbb{R}^N_+ \). If \( \tau' < \tau \), \( k_\tau \leq k_{\tau'} \), and we set \( k = \lim_{\tau' \to 0} k_{\tau'} \), which is finite because of (4.78). There exists \( \{\tau_n\} \) such that

\[
k_n := \tau_n x_{\tau_n} \to \sigma_0. \quad \text{Furthermore}
\]

\[
r^{\beta_*} u(r, \sigma) \leq k_\tau \psi_k(\sigma) + m r^{\beta_*} \quad \text{if } \tau \leq r \leq \delta \quad \text{and } \tau^{\beta_*} u(\tau, \sigma_\kappa) = k_\tau \psi_k(\sigma_\kappa) + m r^{\beta_*}. \quad (4.80)
\]

Put

\[
u_\tau(x) = \tau^{\beta_*} u(\tau x)
\]

Then

\[
- \Delta_p u_\tau + \tau^{p-q-\beta_* (p+1-q)} |\nabla u_\tau|^q = 0 \quad \text{in } B^+_{\frac{\tau}{2}} \setminus \{0\}
\]

and, by (4.78),

\[
0 \leq u_\tau(x) \leq K |x|^{-\beta_*} \quad \text{in } B^+_{\frac{\tau}{2}} \setminus \{0\}.
\]

By Lemma 2.5 the set of functions \( \{u_\tau(\cdot)\} \) is relatively compact in the \( C^1_{loc} \) topology of \( \mathbb{R}^N_+ \setminus \{0\} \). Therefore, as \( q < q_* \), there exist a sequence \( \{\tau'_n\} \subset \{\tau_n\} \) converging to 0, and a positive \( p \)-harmonic function \( v \) in \( \mathbb{R}^N_+ \), continuous in \( \mathbb{R}^N_+ \setminus \{0\} \) and vanishing on \( \partial \mathbb{R}^N_+ \setminus \{0\} \), such that \( u_{\tau'_n} \to v \), and \( v \) satisfies (4.78) in \( \mathbb{R}^N_+ \setminus \{0\} \). By Theorem 5.1 in Appendix I, there exists \( k^* \) such that \( v = k^* \Psi_* \). In particular,

\[
\lim_{\tau'_n \to 0} u_{\tau'_n}(1, \sigma) = k^* \psi_*(\sigma)
\]

(4.82)

in the \( C^1(S^N_+ - 1) \) topology. Combining (4.80), (4.81) and (4.82) we conclude that \( k^* = k \) and

\[
\lim_{\tau'_n \to 0} \frac{u(\tau'_n, \sigma)}{u_k(\tau'_n, \sigma)} = 1
\]

(4.84)

uniformly on \( S^N_+ - 1 \). For any \( \epsilon > 0 \), there exists \( n_\epsilon > 0 \) such that \( n \geq n_\epsilon \) implies

\[
u_{k-\epsilon}(\tau'_n, \sigma) \leq u(\tau'_n, \sigma) \leq u_{k+\epsilon}(\tau'_n, \sigma)
\]

(4.85)
and finally
\[ u_{k-\epsilon} \leq u \leq u_{k+\epsilon} + m \quad \text{in } B^{+}_{\delta}, \quad (4.86) \]

Since \( \epsilon \) is arbitrary and using again Theorem 3.6, it implies
\[ \lim_{r \to 0} \frac{u(r, \sigma)}{\Psi_{\delta}(r, \sigma)} = k, \quad (4.87) \]
locally uniformly on \( S^{N-1} \). But since the convergence holds in \( C^{1}(S^{N-1}) \), (4.73) follows.

**Step 2.** Assume
\[ \lim_{x \to 0} u(x) = \infty. \quad (4.88) \]
For any \( 0 < \epsilon < \delta \) and \( k > 0 \), there holds
\[ u_{k}(x) \leq u(x) \leq v_{\epsilon}(x) \quad \text{in } B^{+}_{\delta} \setminus B^{+}_{\epsilon}, \quad (4.89) \]
where \( v_{\epsilon} \) has been defined in (3.12) and \( u_{k} \) is given by Theorem 3.6. Letting \( \epsilon \to 0, k \to \infty \), and using Proposition 4.1, we derive
\[ u_{\infty}(x) \leq u(x) \leq v_{0}(x) \quad \text{in } B^{+}_{\delta} \setminus \{0\}. \quad (4.90) \]
We have seen in Theorem 3.3 that \( v_{0} \) is a separable solution of (1.1) in \( \mathbb{R}^{N} \) which vanishes on \( \partial \mathbb{R}^{N} \setminus \{0\} \), therefore \( v_{0}(x) = U_{s^{N-1}}(x) \). This implies
\[ u_{\infty}(x) \leq u(x) \leq |x|^{-\beta_{q}} \omega_{s^{N-1}}(\frac{x}{|x|}) \quad \text{in } B^{+}_{\delta} \setminus \{0\}. \quad (4.91) \]
We conclude using Proposition 4.1.

\[ \square \]

### 4.2 The case \( p = N \)

When \( p = N \), the assumption that \( \partial \Omega \) is an hyperplane near 0 can be removed. The proof of the next results is based upon Theorem 3.10. The following result is the extension to the case \( p = N \) of Proposition 4.1.

**Proposition 4.3.** Under the assumptions of Theorem 3.10 there exists \( \lim_{k \to \infty} u_{k} = u_{\infty} \) which is the unique element of \( C(\Omega \setminus \{0\}) \cap C^{1}(\Omega) \) which satisfies (3.17) in \( \Omega \), vanishes on \( \partial B^{+}_{\delta} \setminus \{0\} \) and such that
\[ \lim_{x \to 0} \frac{u_{\infty}(x)}{U_{s^{N-1}}(x)} = 1. \quad (4.92) \]

**Proof.** We denote by \( u_{k}^{\Omega} \) the unique positive solution of (3.17) satisfying (3.56) obtained in Theorem 3.6. Then
\[ T_{t}[u_{k}^{\Omega}] = u_{k}^{\Omega} e^{-\beta_{q}-\beta_{t}k}, \quad (4.93) \]
because of uniqueness. We denote by $B := B_\frac{1}{2}(\alpha)$ and $B' := B_\frac{1}{2}(\alpha')$ the two balls tangent to $\partial \Omega$ at 0 respectively interior and exterior to $\Omega$ introduced in the proof of Lemma 3.11. Estimate (3.57) implies

$$u_k^{B^c} \leq u_k^\Omega \leq u_k^B$$  \hfill (4.94)

the left-hand side inequality holding in $\Omega$ and the right-hand side one in $B$. Therefore

$$T_\ell[u_k^{B^c}] := u_\ell^{B^c - \beta - k} \leq T_\ell[u_k^\Omega] \leq T_\ell[u_k^B] := u_\ell^{B - \beta - k},$$  \hfill (4.95)

the domains of validity of these inequalities being modified accordingly. Using again (3.57) we obtain

$$T_\ell'[u_k^{B^c}] \leq T_\ell[u_k^{B^c}]$$  \hfill (4.96)

for any $0 < \ell' \leq \ell$ and $\ell^{B^c - \beta - k} \leq \ell^{B - \beta - k}$. In the same way

$$T_\ell'[u_k^B] \leq T_\ell[u_k^B]$$  \hfill (4.97)

for any $0 < \ell' \leq \ell$ and $\ell^{B^c - \beta - k'} \leq \ell^{B - \beta - k}$. Since $u_k^\Omega$, $u_k^B$, $u_k^{B^c}$ are increasing with respect to $k$, they converge respectively to $u_\infty^\Omega$, $u_\infty^B$, $u_\infty^{B^c}$ and there holds for any $\ell > 0$

$$T_\ell[u_\infty^{B^c}] \leq T_\ell[u_\infty^\Omega] \leq T_\ell[u_\infty^B],$$  \hfill (4.98)

from (4.95) and

\begin{align*}
(i) & \quad T_\ell'[u_k^{B^c}] \leq T_\ell[u_k^{B^c}] & \text{in } B^{\ell^c \ell'} \\
(ii) & \quad T_\ell'[u_k^B] \geq T_\ell[u_k^B] & \text{in } B^\ell
\end{align*}

(4.99)

for any $0 < \ell' \leq \ell$. Notice that, replacing $\ell$ by $\ell'$ we can rewrite (4.98) as follows

$$T_\ell'[T_\ell[u_k^{B^c}]] \leq T_\ell'[T_\ell[u_k^\Omega]] \leq T_\ell'[T_\ell[u_k^B]].$$  \hfill (4.100)

Because of the monotonicity with respect to $\ell$ the following limits exist

$$U^{B^c} = \lim_{\ell \to 0} T_\ell[u_k^{B^c}] \quad \text{and} \quad U^B = \lim_{\ell \to 0} T_\ell[u_k^B].$$  \hfill (4.101)

By Lemma 2.5 applied with $\phi(|x|) = |x|^{-\beta}$ and since there holds $u_\infty^B(x) \leq c|x|^{-\beta}$ and $u_\infty^{B^c}(x) \leq c|x|^{-\beta}$, we derive

\begin{align*}
(i) & \quad |\nabla T_\ell[u_\infty^B](x)| \leq c_2 |x|^{-\beta - 1} & \forall x \in B^\ell \\
(ii) & \quad |\nabla T_\ell[u_\infty^B](x) - \nabla T_\ell[u_\infty^B](y)| \leq c_2 |x|^{-\beta - 1 - \alpha} |x - y|^\alpha & \forall x, y \in B^\ell, |x| \leq |y| \\
(iii) & \quad T_\ell[u_\infty^B](x) \leq c_2 |x|^{-\beta - 1}(\text{dist}(x, \partial B^\ell))^\alpha & \forall x \in B^\ell,
\end{align*}

and

\begin{align*}
(i) & \quad |\nabla T_\ell[u_\infty^{B^c}](x)| \leq c_2 |x|^{-\beta - 1} & \forall x \in B^{\ell^c \ell} \\
(ii) & \quad |\nabla T_\ell[u_\infty^{B^c}](x) - \nabla T_\ell[u_\infty^{B^c}](y)| \leq c_2 |x|^{-\beta - 1 - \alpha} |x - y|^\alpha & \forall x, y \in B^{\ell^c \ell}, |x| \leq |y| \\
(iii) & \quad T_\ell[u_\infty^{B^c}](x) \leq c_2 |x|^{-\beta - 1}(\text{dist}(x, \partial B^{\ell^c \ell}))^\alpha & \forall x \in B^{\ell^c \ell}.
\end{align*}

(4.103)
Thus the sets of functions \( \{ T_\ell[u_\infty^B]\} \) and \( \{ T_\ell[u_\infty^{B^c}]\} \) are equicontinuous in the \( C^1\)-loc topology and by uniqueness, the limit in (4.101) below holds in this topology. Hence \( U^{B^c} \) and \( U^B \) are positive solutions of (3.17) in \( \mathbb{R}^N_+ \) which vanish on \( \partial \mathbb{R}^N_+ \setminus \{0\} \). Furthermore \( U^{B^c} \leq U^B \) since for any \( \ell, \ell' > 0, \)
\( T_{\ell'}[T_\ell[u_\infty^{B^c}]] = T_{\ell'}[u_\infty^{B^c}] \), it follows \( T_{\ell'}[U^{B^c}] = U^{B^c} \) and in the same way \( T_{\ell'}[U^B] = U^B \). This means that \( U^B \) and \( U^{B^c} \) are self-similar solutions of (3.17) in \( \mathbb{R}^N_+ \) and they vanish on \( \partial \mathbb{R}^N_+ \setminus \{0\} \). Hence

\[
U^B = U^{B^c} = U_{S^N_+}. \tag{4.104}
\]

Applying again Lemma 2.5 to \( u_\infty^\Omega \) with \( \phi(|x|) = |x|^{-\beta_q} \) we have

\[
\begin{align*}
(i) & \quad |\nabla T_\ell[u_\infty^\Omega](x)| \leq c_2 |x|^{-\beta_q - 1} & \forall x \in \Omega^\ell \\
(ii) & \quad |\nabla T_\ell[u_\infty^\Omega](x) - \nabla T_\ell[u_\infty^\Omega](y)| \leq c_2 |x|^{-\beta_q - 1 - \alpha} |x - y|^\alpha & \forall x, y \in \Omega^\ell, |x| \leq |y| \\
(iii) & \quad T_\ell[u_\infty^\Omega](x) \leq c_2 |x|^{-\beta_q - 1}(\text{dist}(x, \partial \Omega^\ell))^\alpha & \forall x \in \Omega^\ell.
\end{align*}
\]

This implies that the set of functions \( \{ T_\ell[u_\infty^\Omega]\} \) is equicontinuous in the \( C^1\)-loc topology of \( \mathbb{R}^N_+ \) and there exists a sequence \( \{ \ell_n\} \to 0 \) and a function \( U \) such that \( T_{\ell_n}[u_\infty^\Omega] \to U^\Omega \) in this topology of \( \mathbb{R}^N_+ \), and \( U \) is a positive solution of (3.17) in \( \mathbb{R}^N_+ \) which vanishes on \( \partial \mathbb{R}^N_+ \setminus \{0\} \). From (4.98) and (4.104) there holds \( U^\Omega = U_{S^N_+} \) and therefore

\[
\lim_{\ell \to 0} T_\ell[u_\infty^\Omega] = U_{S^N_+}. \tag{4.106}
\]

This implies (4.102) and

\[
\lim_{r \to 0} r^{\beta_q} u_\infty^\Omega(r, \sigma) = \omega_{S^N_+}(\sigma) \tag{4.107}
\]

uniformly on compact subsets of \( S^N_+ \).

Up to minor modifications the proof of the next classification theorem is similar to the one of Theorem 4.2.

**Theorem 4.4.** Assume \( N - 1 < q < N - \frac{1}{2} \) if \( u \in C(C(\overline{\Omega} \setminus \{0\}) \cap C^1(\Omega) \) is a positive solution of (3.17) in \( \Omega \) which vanishes on \( \partial \Omega \setminus \{0\} \), then we have the following alternative:

(i) either there exists \( k \geq 0 \) such that (4.73) holds,

(ii) or (4.74) holds.

## 5 Appendix I: Positive p-harmonic functions in a half space

In this section we prove the following rigidity result.

**Theorem 5.1.** Assume \( 1 < p \leq N \) and \( u \in C^1(\mathbb{R}^N_+) \cap C(\overline{\mathbb{R}^N_+} \setminus \{0\}) \) is a positive \( p \)-harmonic function which vanishes on \( \partial \mathbb{R}^N_+ \setminus \{0\} \) and such that \( |x|^{\beta_p} u(x) \) is bounded. Then there exists \( k \geq 0 \) such that

\[
u(x) = k \Psi_+(x) \quad \forall x \in \mathbb{R}^N_+. \tag{5.1}
\]
Proof. Since $|x|^{\beta_u}u(x)$ is bounded, $|x|^{\beta_u+1}\nabla u(x)$ is also bounded and there exists $m > 0$ such that $u(x) \leq m\Psi_*(x)$ in $B_0^\delta$. We denote by $k$ the infimum of the $c > 0$ such that $u(x) \leq c\Psi_*(x)$. Then
\[ 0 \leq u(x) \leq k\Psi_*(x) \quad \forall x \in \mathbb{R}^N_+ \setminus \{0\} \] (5.2)
and we assume that $k > 0$ otherwise $u = 0$. Assume that the graphs over $\mathbb{R}^N_+$ of the functions $x \mapsto u(x)$ and $x \mapsto k\Psi_*(x)$ are tangent at some point $x_0 \in \mathbb{R}^N_+$ or $x_0 \in \partial\mathbb{R}^N_+ \setminus \{0\}$. Since $\nabla \Psi_*$ never vanishes in $\mathbb{R}^N_+ \setminus \{0\}$ it follows from the strong maximum principle or Hopf Lemma that $u = k\Psi_*$. If the two graphs are not tangent in $\mathbb{R}^N_+ \setminus \{0\}$, either they are asymptotically tangent at 0, or at $\infty$.

(i) In the first case there exists two sequences $\{k_n\}$ increasing to $k$ and $\{x_n\} \subset \mathbb{R}^N_+$ converging to zero such that $\frac{\Psi_*(x_n)}{\psi_*(\frac{x_n}{|x_n|})} = k_n$. We set $r_n = |x_n|$ and $u_{r_n}(x) = r_n^\beta u(r_nx)$. Then $u_{r_n}$ is $p$-harmonic and positive and
\[ 0 < u_{r_n}(x) \leq k|x|^{-\beta_*}\psi_*(\frac{x}{|x|}); \]
therefore
\[ |\nabla u_{r_n}(x)| \leq C|x|^{-\beta_*-1} \quad \text{and} \quad |\nabla u_{r_n}(x) - \nabla u_{r_n}(x')| \leq C|x|^{-\beta_*-1-\alpha}|x-x'|^\alpha \] (5.3)
for $0 < |x| \leq |x'|$ and some constants $C > 0$ and $\alpha \in (0,1)$. Up to a subsequence, we can assume that $u_{r_n}$ converges to some $U$ in the $C^1_{\text{loc}}$ topology of $\mathbb{R}^N_+ \setminus \{0\}$ and $\frac{x_n}{r_n} \to \xi \in S^{N-1}_+$. The function $U$ is $p$-harmonic and positive in $\mathbb{R}^N_+$ and satisfies $0 \leq U \leq k\Psi_*$ in $\mathbb{R}^N_+$ and $U(\xi) = k\Psi_*(\xi)$ if $\xi \in S^{N-1}_+$ or $U_{xN}(\xi) = k\Psi_{*,xN}(\xi)$ if $\xi \in \partial S^{N-1}_+$. It follows from the strong maximum principle or Hopf Lemma that $U = k\Psi_*$. Therefore $u_{r_n} \to k\Psi_*$ and in particular
\[ \lim_{r_n \to 0} \frac{r_n^\beta u(r_n,\sigma)}{\psi_*(\sigma)} = k \quad \text{uniformly on } S^{N-1}_+. \] (5.4)
For any $\epsilon > 0$, there exists $n_\epsilon \in \mathbb{N}_+$ such that for $n \geq n_\epsilon$, $(k - \epsilon)\Psi_*(x) \leq u(x) \leq (k + \epsilon)\Psi_*(x)$ if $|x| = r_n$. This implies $(k - \epsilon)\Psi_*(x) \leq u(x) \leq (k + \epsilon)\Psi_*$ for $|x| \geq r_n$ and therefore in $\mathbb{R}^N$. Since $\epsilon$ is arbitrary, we deduce that $u = k\Psi_*$. 

(ii) if the two graphs are tangent at infinity, there exist two sequences $\{k_n\}$ increasing to $k$ and $\{x_n\}$ such that $r_n = |x_n| \to \infty$ with $u(x_n) = k_n\Psi_*(x_n)$ and
\[ \lim_{r_n \to \infty} \frac{r_n^\beta u(r_n,\sigma)}{\psi_*(\sigma)} = k \quad \text{uniformly on } S^{N-1}_+. \] (5.5)
Therefore we look at the supremum of the $c > 0$ such that $u \geq c\Psi_*$. If the set of such $c$ is empty, it would mean that
\[ \inf_{x \in \mathbb{R}^N_+} \frac{u(x)}{\Psi_*(x)} = 0. \]
Clearly, if this infimum is achieved at some point, the strong maximum principle or Hopf Lemma imply $u \equiv 0$, contradicting (5.3), and this relation prevents also this infimum be achieved at infinity. We are left with the case where there exists a sequence $\{z_n\} \subset \mathbb{R}^N_+$, converging to 0, such that
\[ \lim_{n \to \infty} \frac{u(z_n)}{\Psi_*(z_n)} = 0. \] (5.6)
By boundary Harnack inequality \cite{2} th 2.11, there exists $c > 0$ such that
\[
 c^{-1} \frac{u(z)}{\Psi_*(z)} \leq \frac{u(z_n)}{\Psi_*(z_n)} \leq c \frac{u(z)}{\Psi_*(z)} \quad \forall z \in \mathbb{R}_+^N \text{ s.t. } |z| = |z_n|
\] (5.7)
Combining (5.6) and (5.7), we derive that
\[
\lim_{n \to \infty} \sup_{|z| = |z_n|} \frac{u(z)}{\Psi_*(z)} = 0,
\] (5.8)
Denoting by $\epsilon_n$ the supremum in the above relation, we obtain that $u \leq \epsilon_n \Psi_*$ in $\mathbb{R}_+^N \setminus B_{\epsilon_n}$ and finally $u = 0$, contradiction. Thus we are left with the case where there exists $k' \in (0, k]$ which is the supremum of the $c > 0$ such that $u \geq c \Psi_*$. In particular $u \geq k' \Psi_*$. Remembering that $u \leq k \Psi_*$ we get $k = k'$, which implies $u = k \Psi_*$. Next we assume that $k' < k$. Clearly the graphs of $u$ and $k' \Psi_*$ cannot be tangent in $\mathbb{R}_+^N$, because of strong maximum principle or Hopf Lemma. They cannot be tangent at infinity because of (5.5). Therefore there exist two sequences $\{k'_n\}$ increasing to $k'$ and $\{x'_n\} \subset \mathbb{R}_+^N$ converging to 0 such that $\frac{u(x'_{n})}{\Psi_*(x'_{n})} = k'_n$. As in case (i) we obtain that
\[
\lim_{r'_n \to 0} \frac{r'_n \beta \Psi_*(\sigma)}{\Psi_*(\sigma)} = k' \quad \text{uniformly on } S_+^{N-1},
\] (5.9)
where $r'_n = |x'_n|$, and finally derive that $u = k' \Psi_*$, a contradiction with (5.5). Therefore $k = k'$, which ends the proof. □

Remark. In the case $p = N$ the result holds under the weaker assumption $\lim_{|x| \to \infty} u(x) = 0$. This is due to the fact that this condition implies by regularity
\[
\lim_{|x| \to \infty} \frac{u(x)}{\omega_{s+1}^{N-1}(\frac{x}{|x|})} = 0
\]
and therefore
\[
u(x) \leq m \Psi*(x) \quad \forall x \text{ s.t. } |x| \geq 1,
\]
where $m = \max_{|x|=1} \frac{u(x)}{\omega_{s+1}^{N-1}(\frac{x}{|x|})}$. Using the inversion $x \mapsto \frac{x}{|x|^2}$, we obtain that the estimate $u \leq m \Psi_*$ holds $\mathbb{R}_+^N$, and we conclude by Theorem 5.1.

Remark. We conjecture that the rigidity result holds under the mere condition
\[
\lim_{|x| \to \infty} |x|^{-\tilde{\beta}} u(x) = 0,
\] (5.10)
were $\tilde{\beta}$ is the (positive) exponent corresponding to the regular spherical $p$-harmonic function under the form
\[
\tilde{\Psi} = |x|^{\tilde{\beta}} \tilde{\psi}(\frac{x}{|x|}),
\] (5.11)
see \cite{14,12}. Note that $\tilde{\beta} = 1$ when $p = N$. \hfill \hfil \hfil
6 Appendix II: Estimates on $\beta_*$

When $N = 2$ and $1 < p \leq 2$, it is proved in [9] that

$$\beta_* = 3 - p + 2\sqrt{p^2 - 5p + 7} \over 3(p - 1).$$  \hspace{1cm} (6.1)

Up to now no estimate is known when $N > 2$ except in the cases $p = 2$ where $\beta_* = N - 1$ and $p = N$ where $\beta_* = 1$, besides the classical one

$$\beta_* > \frac{N - p}{p - 1},$$  \hspace{1cm} (6.2)

valid when $p < N$. In this section we prove the following result

**Theorem 6.1.** Assume $1 < p < N$. Then the following estimates hold:

$$1 < p < 2 \implies \beta_* > \frac{N - 1}{p - 1},$$  \hspace{1cm} (6.3)

$$2 < p < N \implies \max \left\{ 1, \frac{N - p}{p - 1} \right\} < \beta_* < \frac{N - 1}{p - 1}.$$  \hspace{1cm} (6.4)

**Remark.** It is worth noticing that when $p = 2$ or $p = N$, there holds $\beta_* = \frac{N - 1}{p - 1}$.

**Proof of Theorem 6.1.** We consider the following set of spherical coordinates in $\mathbb{R}^N_+$ with $x = (x_1, \ldots, x_N)$

$$x_1 = r \sin \theta_{N-1} \sin \theta_{N-2} \ldots \sin \theta_2 \sin \theta_1$$

$$x_2 = r \sin \theta_{N-1} \sin \theta_{N-2} \ldots \sin \theta_2 \cos \theta_1$$

$$\vdots$$

$$x_{N-1} = r \sin \theta_{N-2} \cos \theta_{N-1}$$

$$x_N = r \cos \theta_{N-1}$$

with $\theta_1 \in [0, 2\pi]$ and $\theta_k \in [0, \pi]$ for $k = 2, \ldots, N - 2$ and $\theta_{N-1} \in [0, \pi_2]$. Under this representation, a solution $\omega$ of (3.2) verifies

$$-\frac{1}{\sin^{N-2} \theta_{N-1}} \left[ \sin^{N-2} \theta_{N-1} \left( \beta_*^2 \omega^2 + \omega_{\theta_{N-1}}^2 \right) + \frac{1}{\sin^2 \theta_{N-1}} \left| \nabla^\theta \omega \right|^2 \frac{p-2}{2} \omega_{\theta_{N-1}} \right]$$

$$= \beta_* \Lambda_{\beta_*} \left[ \sin^{N-2} \theta_{N-1} \left( \beta_*^2 \omega^2 + \omega_{\theta_{N-1}}^2 \right) + \frac{1}{\sin^2 \theta_{N-1}} \left| \nabla^\theta \omega \right|^2 \frac{p-2}{2} \omega \right]$$

where $\nabla^\theta$ and $\text{div}^\theta$ denotes respectively the spherical gradient the divergence in variables $\theta' = (\theta_1, \ldots, \theta_{N-2})$ parametrizing $S^{N-2}$ and $\Lambda_{\beta_*}$ is defined in Introduction. If $\omega$ is the unique positive solution of (3.2) (up
to homothety), it depends only on $\theta_{N-1}$ and is $C^\infty$. For simplicity we set $\theta_{N-1} = \theta \in [0, \pi/2]$ and
\[
\omega = \omega(\theta) = \frac{1}{\sin^{N-2} \theta} \left[ \sin^{N-2} \theta \left( \beta^2 \omega^2 + \omega^2 \right) \right]^{\frac{N-2}{\beta^2}} \omega = \beta_s \Lambda_{\beta_s} \left[ \sin^{N-2} \theta \left( \beta^2 \omega^2 + \omega^2 \right) \right] \text{ in } (0, \pi/2) \]
(6.7)

Step 1: The eigenvalue identity. Equation (6.7) can also be written under the form
\[
-\omega_{\theta\theta} - (N-2) \cot \theta \omega_{\theta} - (p-2) \beta^2 \omega^2 + \omega_{\theta\theta} = \beta_s \Lambda_{\beta_s} \omega. \tag{6.8}
\]
By multiplying (6.8) by $\cos \theta \sin^{N-2} \theta$ and then integrating over $(0, \pi/2)$ we obtain
\[
- \int_0^{\pi/2} (\omega_{\theta\theta} + (N-2) \cot \theta \omega_{\theta}) \cos \theta \sin^{N-2} \theta d\theta = (N-1) \int_0^{\pi/2} \omega \cos \theta \sin^{N-2} \theta d\theta.
\]
Noticing that
\[
\beta_s \Lambda_{\beta_s} + 1 - N = (p-1) \left( \beta_s - \frac{N-1}{p-1} \right) (\beta_s + 1)
\]
we derive
\[
(2-p) \int_0^{\pi/2} \frac{\beta^2 \omega^2 + \omega_{\theta\theta}}{\beta^2 \omega^2 + \omega_{\theta}^2} \omega \cos \theta \sin^{N-2} \theta d\theta \]
\[
= (p-1) \left( \beta_s - \frac{N-1}{p-1} \right) (\beta_s + 1) \int_0^{\pi/2} \omega \cos \theta \sin^{N-2} \theta d\theta. \tag{6.9}
\]

Step 2: Elliptic coordinates and reduction. Writing $\omega(\theta) = \omega(0) + a \theta^2 + o(\theta^2)$, $\omega_\theta(\theta) = 2a \theta + o(\theta)$ and $\omega_{\theta\theta}(\theta) = 2a + o(1)$, then $-Na = \beta_s \Lambda_{\beta_s}$. This implies that $\omega$ is decreasing near 0. It is immediate that it cannot have a local minimum in $(0, \pi/2)$, therefore it remains decreasing in the whole interval. We parametrize the ellipse
\[
E_r = \{ (x, y): x > 0, y < 0, x^2 + \beta^{-2} y^2 = r^2 \}
\]
by setting
\[
\omega = r \cos \phi \text{ and } -\omega_\theta = \beta r \sin \phi \text{ with } \phi = \phi(\theta) \text{ and } r = r(\theta).
\]
The functions $r$ and $\phi$ are $C^2$. Hence $r_\theta \cos \phi - r \sin \phi \phi_\theta = -\beta r \sin \phi$, then $r_\theta \cos \phi = (\phi_\theta - \phi) r \sin \phi$ and $r_\theta = (\phi_\theta - \beta) r \tan \phi$. Plugging this into (6.8), we derive
\[
- \left( (p-1) \frac{r_\theta}{r} + \phi_\theta \cot \phi + (N-2) \cot \theta \right) + \Lambda_{\beta_s} \cot \phi = 0, \tag{6.10}
\]
and finally
\[
(p-1) (\phi_\theta - \beta \tan \phi + (\phi_\theta - \Lambda_{\beta_s}) \cot \phi = (2-N) \cot \theta. \tag{6.11}
\]
Step 3: Estimates on $\phi_\theta$. We can write (6.11) under the equivalent form

$$(p - 1)(\phi_\theta - \beta) \tan^2 \phi + \phi_\theta - \Lambda_{\beta_*} = (2 - N) \frac{\cos \theta \sin \phi}{\cos \phi \sin \theta}. \tag{6.12}$$

Since

$$\lim_{\theta \to 0} \frac{\sin \phi}{\sin \theta} = \lim_{\theta \to 0} \frac{\cos \phi}{\cos \theta} \phi_\theta = \phi_\theta(0),$$

we derive $\phi_\theta(0) - \Lambda_{\beta_*} = (2 - N)\phi_\theta(0)$ and thus $\phi_\theta(0) = \frac{\Lambda_{\beta_*}}{N - 1}$. Similarly, the expansion of $\phi(\theta)$ near $\theta = \frac{\pi}{2}$ yields to $\phi_\theta(\frac{\pi}{2}) = \beta_*$. Since $p < N$, $\Lambda_{\beta_*}/(N - 1) < \beta_*$. We claim now that

$$\phi_\theta(\theta) < \beta_* \quad \forall \theta \in (0, \frac{\pi}{2}). \tag{6.13}$$

If $\Lambda_{\beta_*} \leq \beta_*$, then

$$(2 - N) \cot \theta = (p - 1)(\phi_\theta - \beta) \tan \phi + (\phi_\theta - \Lambda_{\beta_*}) \cot \phi \geq ((p - 1) \tan \phi + \cot \phi)(\phi_\theta - \beta)$$

thus (6.13) holds.

Next we assume $\beta_* < \Lambda_{\beta_*}$. It means $0 < (p - 2)\beta_* - (N - p)$ and thus $p > 2$. We claim that

$$\beta_* \leq \frac{N - 2}{p - 2}. \tag{6.14}$$

We proceed by contradiction and assume

$$\beta_* > \frac{N - 2}{p - 2}. \tag{6.15}$$

Then

$$(p - 2) \left( \beta_*^2 - \frac{N - p}{p - 2} \beta_* - \frac{N - 2}{p - 2} \right) = (p - 2) \left( \beta_* + 1 \right) \left( \beta_* - \frac{N - 2}{p - 2} \right) > 0.$$

Equivalently

$$\beta_* (\Lambda_{\beta_*} - \beta_*) > N - 2.$$

Since

$$\lim_{\theta \to \pi/2} \cot \theta \tan \phi = \lim_{\theta \to \pi/2} \frac{\cos \theta}{\cos \phi} = \lim_{\theta \to \pi/2} \frac{\sin \theta}{\phi_\theta \sin \phi} = \frac{1}{\beta_*}$$

and

$$(p - 1)(\phi_\theta(\theta) - \beta_*) \tan^2 \phi = \Lambda_{\beta_*} - \phi_\theta(\theta) + (2 - N) \frac{\cos \theta \sin \phi}{\cos \phi \sin \theta}$$

$$= \frac{1}{\beta_*} \left( \beta_*(\Lambda_{\beta_*} - \beta_*) + 2 - N \right) + o(1)$$

if follows that (6.13) is equivalent to the fact that there exists $\epsilon > 0$ such that $\phi_\theta(\theta) > \frac{\pi}{2}$ for any $\theta \in (\frac{\pi}{2} - \epsilon, \frac{\pi}{2})$. Since $\phi_\theta(0) < \beta_*$, there exists $\theta \in (0, \frac{\pi}{2})$ such that $\phi_\theta(\theta) = \beta$ and $\phi_\theta(\theta) \geq 0$. We compute $\phi_\theta(\theta)$ and get

$$(p - 1)\phi_\theta(\theta) (\phi_\theta(\theta) - \beta_*) \sec^2 \phi(\theta) + (p - 1) \phi_\theta(\theta) \tan \phi(\theta) + \phi_\theta(\theta) \cot \phi(\theta)$$

$$- \phi(\theta) (\phi_\theta(\theta) - \Lambda_{\beta_*}) \csc^2 \phi(\theta) = (N - 2) \csc^2 \theta$$
Hence, at $\theta = \tilde{\theta}$

$$(p - 1)\phi_{\theta\theta}(\tilde{\theta}) \left((p - 1) \tan \phi(\tilde{\theta}) + \cot \phi(\tilde{\theta})\right) = \beta_*(\beta_* - \Lambda_{\beta_*}) \csc^2 \phi(\tilde{\theta}) + (N - 2) \csc^2 \tilde{\theta}$$

From (6.11),

$$\cot \phi(\tilde{\theta}) = \frac{N - 2}{\Lambda_{\beta_*} - \beta_*} \cot \tilde{\theta}$$

Therefore

$$(p - 1)\phi_{\theta\theta}(\tilde{\theta}) \left((p - 1) \tan \phi(\tilde{\theta}) + \cot \phi(\tilde{\theta})\right)$$

$$= \left(1 + \left(\frac{N - 2}{\Lambda_{\beta_*} - \beta_*}\right)^2 \cot^2 \tilde{\theta}\right) \beta_*(\beta_* - \Lambda_{\beta_*}) + (N - 2)(1 + \cot^2 \tilde{\theta})$$

$$= \beta_*(\beta_* - \Lambda_{\beta_*}) + N - 2 - \frac{(N - 2)^2}{\Lambda_{\beta_*} - \beta_*} \cot^2 \tilde{\theta}$$

$$= -(p - 2)(\beta_* + 1) \left(\beta_* - \frac{N - 2}{p - 2}\right) - \frac{N - 2}{\Lambda_{\beta_*} - \beta_*} (\beta_*(N - 1) - \Lambda_{\beta_*}) \cot^2 \tilde{\theta}$$

$$< 0,$$

using (6.15) and the fact that $N > p$. This is a contradiction, thus (6.14) holds and there exists $\epsilon > 0$ such that $\phi_\theta < \beta_*$ in $[\frac{\pi}{2} - \epsilon, \frac{\pi}{2})$.

We claim now that $\phi_\theta < \beta_*$ in $[0, \frac{\pi}{2})$. If it is not true, there exist $\theta_1 < \theta_2 < \frac{\pi}{2}$ such that $\phi_{\theta}(\theta_1) = \phi_{\theta}(\theta_2) = \beta_*$, $\phi_{\theta}(\theta_1) > 0$, $\phi_{\theta}(\theta_2) < 0$, since Cauchy-Lipschitz theorem applies to equation (6.11) in $(0, \frac{\pi}{2})$. We put $\phi(\theta_1) = \phi_1$ and $\phi(\theta_2) = \phi_2$. Using the equation satisfied by $\phi_{\theta\theta}$, we obtain for $i = 1, 2$,

$$(p - 1)\tan \phi_i + \cot \phi_i \phi_{\theta\theta}(\theta_i)$$

$$= (2 - p)(\beta_* + 1) \left(\beta_* - \frac{N - 2}{p - 2}\right) - \frac{N - 2}{\Lambda_{\beta_*} - \beta_*} (\beta_*(N - 1) - \Lambda_{\beta_*}) \cot^2 \theta_i.$$

Since $\cot$ is decreasing in $(0, \frac{\pi}{2})$, $\cot^2 \theta_2 > \cot^2 \theta_1$, hence

$$0 < ((p - 1) \tan \phi_1 + \cot \phi_1) \phi_{\theta\theta}(\theta_1) < ((p - 1) \tan \phi_2 + \cot \phi_2) \phi_{\theta\theta}(\theta_2) < 0,$$

a contradiction. Therefore $\phi_\theta < \beta_*$ in $(0, \frac{\pi}{2})$.

**Step 4: End of the proof.** Since $r^2 = \beta_2^2 \omega^2 + \omega_{\phi}^2$, $r_{\theta} = r(\phi_\theta - \beta_*) \tan \phi$, we have

$$r_{r\theta} = \left(\beta_2^2 \omega + \omega_{\phi}\right) \omega_\theta = r(\phi_\theta - \beta_*) \tan \phi.$$

Since $\omega_\theta < 0$ on $(0, \frac{\pi}{2})$, it follows from Step 3 that $\beta_2^2 \omega + \omega_{\phi} > 0$ and thus

$$\int_{0}^{\frac{\pi}{2}} \frac{\beta_2^2 \omega + \omega_{\phi}}{\beta_2^2 \omega + \omega_{\phi}^2 + \omega_\theta^2} \omega_\theta \cos \theta \sin^{N-2} \theta d\theta > 0.$$

The conclusion follows from (6.9).
Remark. Since \( \omega(\pi/2) = -c^2 < 0 \), it follows \( \omega(\theta) = -\omega(\theta) \cot \theta + O(\pi/2 - \theta) \) as \( \theta \to \pi/2 \), and from the eigenfunction equation \[ (6.8) \]

\[
\frac{\beta_x^2 \omega + \omega_{\theta\theta}}{\beta_x^2 \omega^2 + \omega_{\theta}^2} = (\beta_x^2 \omega + \omega_{\theta\theta})(1 + o(1)).
\]

Therefore

\[-(p - 1)\omega_{\theta \theta} = (\beta_x \Lambda_{\beta_x} + (p - 2)\beta_x^2 + 2 - N)\omega(1 + o(1)) \quad \text{as} \quad \theta \to \frac{\pi}{2},
\]

and since \( \Delta' \omega := \omega_{\theta \theta} + (N - 2) \cot \theta \omega_{\theta} \)

\[-\Delta' \omega = \frac{\beta_x (\beta_x (2p - 3) + p - N) + (p - 2)(N - 2)}{p - 1} \omega(1 + o(1)) \quad \text{as} \quad \theta \to \frac{\pi}{2}.
\]

Because \( \omega \) is \( C^\infty \) we obtain finally

\[|\Delta' \omega| \leq c\omega, \tag{6.18}\]

for some \( c > 0 \).

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