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BOUNDARY BEHAVIOR OF THE UNIQUE SOLUTION OF A ONE-DIMENSIONAL PROBLEM

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ABSTRACT. In this article, we analyze the blow-up rate of the unique solution to the singular boundary value problem

$$u''(t) = b(t)f(u(t)), \quad u(t) > 0, \ t > 0,$$

 $u(0) = \infty, \quad u(\infty) = 0,$

where f(u) grows more slowly than u^p (p > 1) at infinity, and $b \in C^1(0, \infty)$ which is positive and non-decreasing (it may vanish at zero).

1. INTRODUCTION AND STATEMENT OF MAIN RESULTS

In this article, we consider the blow-up rate of the unique solution at zero of the singular boundary-value problem

$$u''(t) = b(t)f(u(t)), \quad u(t) > 0, \ t > 0,$$

$$u(0) = \infty, \quad u(\infty) = 0,$$

(1.1)

under the following assumptions on the functions b and f:

- (A1) $b \in C^1(0,\infty)$ is non-decreasing and b(t) > 0 for t > 0,
- (A2) $f \in C^1[0,\infty), f(0) = f'(0) = 0, f'(u) > 0$ for any u > 0,
- (A3) the Keller-Osserman [13, 16] condition

$$\Theta(r):=\int_r^\infty \frac{ds}{\sqrt{2F(s)}}<\infty,\quad \forall r>0,\quad F(s)=\int_0^s f(\tau)d\tau.$$

Boundary blow-up problems rise in many branches of mathematics and have been studied by many authors and in several contexts for a long time. Generally, solutions of boundary blow-up problems are said to be explosive solutions or large solutions. The pioneering research work on boundary blow-up problems goes back to Keller-Osserman [13, 16], who proved that the problem

$$\Delta u = f(u), \quad u > 0, \quad x \in \Omega, \quad u|_{\partial\Omega} = \infty.$$
(1.2)

has one solution $u \in C^2(\Omega)$ if and only if (A3) holds.

boundary behavior.

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Loewner and Nirenberg [14] showed that if $f(u) = u^{p_0}$ with $p_0 = \frac{N+2}{N-2}$, N > 2, then problem (1.2) has a unique solution u satisfying

$$\lim_{d(x)\to 0} u(x)(d(x))^{(N-2)/2} = \left(\frac{N(N-2)}{4}\right)^{(N-2)/4}.$$

A function f is weakly superlinear when

$$f(s) = \beta_1 s(\ln s)^{\alpha} + \gamma_1 s(\ln s)^{\alpha - 1} [1 + o(1)] \quad \text{as } s \to \infty,$$
(1.3)

with $\beta_1 > 0$, $\alpha > 2$ and $\gamma_1 \in (-\infty, +\infty)$. This function grows more slowly at infinity than those variational functions with index p > 1 or rapid ones. When f is weakly superlinear, Cîrstea and Du [9] consider the first order expansion of the blow-up solution of

$$\Delta u = b(x)f(u), \quad u > 0, \quad x \in \Omega, \quad u|_{\partial\Omega} = \infty, \tag{1.4}$$

where Ω is a bounded domain with smooth boundary in $\mathbb{R}^N (N \ge 2)$.

We point out that Cîrstea and Rădulescu [4]-[8], and Cîrstea and Du [9] introduced a new unified approach via the Karamata regular variation theory, to study the boundary behavior and uniqueness of solutions for boundary blow-up elliptic problems. For singular elliptic problems, we refer the reader to the papers [3, 12], [17]-[18], [21]-[22] and the references therein.

Now, let us return to problem (1.1). Cano-Casanova and López-Gómez [2] studied the existence, uniqueness and the blow-up rate of large solutions of

$$u''(t) = b(t)f(u(t)), \quad t > 0, \quad u(0) = +\infty, \quad u(+\infty) = 0, \tag{1.5}$$

where f satisfies (A2), (A3) and b satisfies

(A1') $b \in C[0,\infty)$ is non-decreasing and satisfies b(t) > 0 for t > 0,

Under the conditions (A2) and (A1'), problem (1.5) possesses a unique positive solution $\psi(t)$. Further, assuming that the following conditions are satisfied

- (i) $f^*(u) = f(u)/u$ is non-decreasing on $(0, \infty)$ and, for some $\sigma > 1$, $c_0 := \lim_{u \to \infty} \frac{f(u)}{u^{\sigma}} \in (0, \infty);$
- (ii) the limit

$$a_0 := \lim_{t \to 0^+} \frac{G(t)G''(t)}{[G'(t)]^2} \in (0, \infty)$$

is well defined for some R > 0, where G(t) stands for the function

$$G(t) = \int_t^R \frac{ds}{A(s)}, \quad A(t) = \left(\int_0^t (b(\tau))^{1/(\sigma+1)} d\tau\right)^{(\sigma+1)/(\sigma-1)}, \quad t \in (0, R],$$

the unique large solution $\psi(t)$ of (1.5) satisfies

$$\lim_{t \to 0^+} \frac{\psi(t)}{G(t)} = a_0^{-\sigma/(\sigma-1)} \left(\frac{\sigma+1}{\sigma-1}\right)^{(\sigma+1)/(\sigma-1)} c_0^{-1/(\sigma-1)}.$$

Later, using the Karamata regular variation theory, Zhang et al. [21] obtained the exact blow-up rate of the unique solution $\psi(t)$ of (1.5) for a more general nonlinear term f. Let b satisfy (A1) and $\sqrt{b} \in \Lambda$ (see the definition of Λ below), f satisfy (A2) and

Then, the unique solution $\psi(t)$ of (1.5) satisfies

$$\lim_{t\to 0^+}\frac{\psi(t)}{\varphi(K(t))} = \Big(\frac{2(C_k(\sigma-1)+2)}{\sigma-1}\Big)^{\sigma-1},$$

where $K(t) = \int_0^t \sqrt{b(s)} ds$ and φ is uniquely determined by the problem

$$\int_{\varphi(t)}^{\infty} \frac{d\nu}{f(\nu)} = t, \quad t > 0.$$

However, there are fewer results for the exact blow-up rate of the unique solution to (1.1) at zero when f(u) grows more slowly than u^p (p > 1) at infinity. This case is more difficult to handle than those foregoing cases, since the blow-up behavior of the solution depends more subtly on the behavior of b(t) and f(u).

Next we explain our assumption on b(x). Let Λ denote the set of positive nondecreasing functions in $C^1(0, \delta_0)$ which satisfy

$$\lim_{t \to 0^+} \frac{d}{dt} \left(\frac{K(t)}{k(t)} \right) := C_k \in [0, \infty), \quad K(t) = \int_0^t k(s) ds$$

We see that for each $k \in \Lambda$,

$$\lim_{t \to 0^+} \frac{K(t)}{k(t)} = 0, \quad C_k \in [0, 1]$$

and

$$\lim_{t \to 0^+} \frac{K(t)k'(t)}{k^2(t)} = 1 - \lim_{t \to 0^+} \frac{d}{dt} \left(\frac{K(t)}{k(t)}\right) = 1 - C_k.$$
(1.6)

The set Λ was first introduced by Cîrstea and Rădulescu [4] for studying the boundary behavior and uniqueness of solutions of problem (1.4).

Inspired by the above ideas, the main purpose of this article is to establish blowup rate of the unique solution l(t) at zero to (1.1) under appropriate conditions on the weight function b and the nonlinear term f. In this article, we assume that f growths more slowly than any u^p (p > 1) at infinity. In particular, we consider functions f which satisfy (A2) and (A3) and the following conditions hold:

(A4) there exist two functions $f_1 \in C^1[S_0, \infty)$ for some large $S_0 > 0$ and f_2 such that

$$f(s) := f_1(s) + f_2(s), \quad s \ge S_0;$$

(A5)

$$\frac{f_1'(s)s}{f_1(s)} := 1 + g(s), \quad s \ge S_0, \tag{1.7}$$

with $g \in C^1(S_0, \infty)$ satisfying

$$g(s) > 0, \quad s \ge S_0, \quad \lim_{s \to \infty} g(s) = 0,$$
 (1.8)

$$\lim_{s \to \infty} \frac{sg'(s)}{g(s)} = 0, \quad \lim_{s \to \infty} \frac{sg'(s)}{g^2(s)} = C_g \in \mathbb{R}, \quad \lim_{s \to \infty} \frac{\sqrt{s/f_1(s)}}{g(s)} = 0; \quad (1.9)$$

(A6) either there exists a constant $E_1 \neq 0$ such that

$$\lim_{s \to \infty} \frac{f_2(s)}{g(s)f_1(s)} = E_1 \tag{1.10}$$

or

$$\lim_{s \to \infty} \frac{f_2(s)}{g(s)f_1(s)} = 0 \tag{1.11}$$

and there exists a constant $\mu \leq 1$ such that

$$\lim_{s \to \infty} \frac{f_2(\xi s)}{f_2(s)} = \xi^{\mu}, \quad \forall \xi > 0.$$
(1.12)

Our main results are summarized as follows.

Theorem 1.1. Assume (A1)–(A6) are satisfied. If b(t) also satisfies

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(A7) there exist $k \in \Lambda$ and a positive constant b_0 such that

$$\lim_{t \to 0^+} \frac{b(t)}{k^2(t)} = b_0^2,$$

then the unique solution l(t) of (1.1) satisfies

$$l(t) \sim \exp(\xi_0)\phi(b_0K(t)),$$
 (1.13)

where

$$\xi_0 = \frac{1}{2} - E_2 - (1 - C_k) \left(\frac{1}{2} + C_g \right),$$

$$E_2 = \begin{cases} E_1 & \text{if (1.10) holds;} \\ 0, & \text{if (1.11) and (1.12) hold,} \end{cases}$$
(1.14)

and ϕ is the unique solution of the problem

$$\int_{\phi(t)}^{\infty} \frac{ds}{\sqrt{sf_1(s)}} = t, \quad \forall t > 0.$$
(1.15)

By $f_1(t) \sim f_1(t)$ as $t \to t_0 \in \overline{\mathbb{R}}$ we mean $\lim_{t \to t_0} \frac{f_1(t)}{f_2(t)} = c$, where c is a constant.

2. Preliminaries

Our approach relies on Karamata regular variation theory established by Karamata in 1930 which is a basic tool in stochastic process (see Bingham, Goldie and Teugels [1], Haan [10], Geluk and Haan [11], Maric [15], Resnick [19], Seneta [20] and the references therein.). In this section, we present some bases of Karamata regular variation theory which come from the Introductions and the Appendix in Maric [15], and Preliminaries in Resnick [19], Seneta [20].

Definition 2.1. A positive measurable function f defined on $[a, \infty)$, for some a > b0, is called regularly varying at infinity with index ρ , written $f \in RV_{\rho}$, if for each $\xi > 0$ and some $\rho \in \mathbb{R}$,

$$\lim_{t \to \infty} \frac{f(\xi t)}{f(t)} = \xi^{\rho}.$$
(2.1)

In particular, when $\rho = 0$, f is called slowly varying at infinity.

Clearly, if $f \in RV_{\rho}$, then $L(t) := f(t)/t^{\rho}$ is slowly varying at infinity. Some basic examples of slowly varying functions at infinity are

(i) every measurable function on $[a, \infty)$ which has a positive limit at infinity;

- (ii) $(\ln t)^q$ and $(\ln(\ln t))^q$, $q \in \mathbb{R}$; (iii) $e^{(\ln t)^q}$, 0 < q < 1.

We also say that a positive measurable function h defined on (0, a) for some a > 0, is regularly varying at zero with index ρ (written $h \in RVZ_{\rho}$) if $t \to h(1/t)$ belongs to $RV_{-\rho}$.

Proposition 2.2 (Uniform convergence). If $f \in RV_{\rho}$, then (2.1) holds uniformly for $\xi \in [c_1, c_2]$ with $0 < c_1 < c_2$. Moreover, if $\rho < 0$, then uniform convergence holds on intervals of the form (a_1, ∞) with $a_1 > 0$; if $\rho > 0$, then uniform convergence holds on intervals $(0, a_1]$ provided f is bounded on $(0, a_1]$ for all $a_1 > 0$.

Proposition 2.3 (Representation theorem). A function L is slowly varying at infinity if and only if it can be written in the form

$$L(t) = \varphi(t) \exp\left(\int_{a_1}^t \frac{y(\tau)}{\tau} d\tau\right), \quad t \ge a_1,$$
(2.2)

for some $a_1 \ge a$, where the functions φ and y are measurable and as $t \to \infty$, $y(t) \to 0$ and $\varphi(t) \to c_0$, with $c_0 > 0$.

We call

$$\hat{L}(t) = c_0 \exp\left(\int_{a_1}^t \frac{y(\tau)}{\tau} d\tau\right), \quad t \ge a_1,$$
(2.3)

its normalized slowly varying at infinity and

$$f(t) = t^{\rho} \hat{L}(t), \quad t \ge a_1, \tag{2.4}$$

its normalized regularly varying at infinity with index ρ (and write $f \in NRV_{\rho}$).

Similarly, h is called *normalized* regularly varying at zero with index ρ , written $h \in NRVZ_{\rho}$ if $t \to h(1/t)$ belongs to $NRV_{-\rho}$.

A function $f \in RV_{\rho}$ belongs to NRV_{ρ} if and only if

$$f \in C^1[a_1, \infty)$$
, for some $a_1 > 0$ and $\lim_{t \to \infty} \frac{tf'(t)}{f(t)} = \rho.$ (2.5)

Proposition 2.4. If functions L, L_1 are slowly varying at infinity, then

- (i) L^{ρ} (for every $\rho \in \mathbb{R}$), $c_1L + c_2L_1$ ($c_1 \ge 0, c_2 \ge 0$ with $c_1 + c_2 > 0$), $L \circ L_1$ (if $L_1(t) \to +\infty$ as $t \to \infty$), are also slowly varying at infinity.
- (ii) For every $\rho > 0$ and $t \to \infty$,

$$t^{\rho}L(t) \to +\infty, \quad t^{-\rho}L(t) \to 0.$$

(iii) For $\rho \in \mathbb{R}$ and $t \to \infty$, $\ln(L(t))/\ln t \to 0$ and $\ln(t^{\rho}L(t))/\ln t \to \rho$.

Proposition 2.5. If $f_1 \in RV_{\rho_1}$, $f_2 \in RV_{\rho_2}$ with $\lim_{t\to\infty} f_2(t) = +\infty$, then $f_1 \circ f_2 \in RV_{\rho_1\rho_2}$.

Proposition 2.6 (Asymptotic behavior). If a function L is slowly varying at infinity, then for $a \ge 0$ and $t \to \infty$,

(i) $\int_{a}^{t} s^{\rho} L(s) ds \cong (\rho+1)^{-1} t^{1+\rho} L(t), \text{ for } \rho > -1'$ (ii) $\int_{t}^{\infty} s^{\rho} L(s) ds \cong (-\beta-1)^{-1} t^{1+\rho} L(t), \text{ for } \rho < -1.$

3. AUXILIARY RESULTS

In this section, we give some results to be used in the proof of Theorem 1.1.

Lemma 3.1 ([22, Lemma 2.1]). Let $k \in \Lambda$.

- (i) When $C_k \in (0,1)$, k is normalized regularly varying at zero with index $(1-C_k)/C_k$;
- (ii) when $C_k = 1$, k is normalized slowly varying at zero;
- (iii) when $C_k = 0$, k grows faster than any t^p (p > 1) near zero.

Denote

$$\Theta(r) = \int_{r}^{\infty} \frac{ds}{\sqrt{2F(s)}}, \quad \Theta_1(r) = \int_{r}^{\infty} \frac{ds}{\sqrt{sf_1(s)}}, \quad r > 0.$$
(3.1)

Then

$$\Theta'(r) = -\frac{1}{\sqrt{2F(r)}}, \quad \Theta'_1(r) = -\frac{1}{\sqrt{rf_1(r)}}, \quad r > 0.$$
(3.2)

Lemma 3.2. Under the hypotheses of Theorem 1.1:

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(i)

$$\int_{a}^{\infty} \frac{ds}{\sqrt{sf_{1}(s)}} < \infty, \quad \forall a > 0;$$

(ii)

$$\lim_{r \to \infty} \frac{\Theta(\lambda r)}{\Theta(r)} = \lim_{r \to \infty} \frac{\Theta_1(\lambda r)}{\Theta_1(r)} = 1, \quad \forall \lambda \in (0, 1);$$

(iii)

$$\lim_{r \to \infty} \frac{(r/f_1(r))^{1/2}}{\Theta_1(r)g(r)} = \frac{1}{2} + C_g;$$

(iv)

$$\lim_{r \to \infty} \frac{\frac{f_1(\xi r)}{\xi f_1(r)} - 1}{g(r)} = \ln \xi$$

uniformly for $\xi \in [c_1, c_2]$ with $0 < c_1 < c_2$; (v)

$$\lim_{r \to \infty} \frac{f_2(\xi r)}{\xi g(r) f_1(r)} = E_2$$

uniformly for $\xi \in [c_1, c_2]$ with $0 < c_1 < c_2$.

Proof. By (1.7), (1.8) and (2.5), we see that $f_1 \in NRV_1$, hence,

$$\sqrt{sf_1(s)} \in NRV_1$$

Then, there exist $a_1 > 0$ and a function \hat{L} which is normalized slowly varying at infinity such that

$$\sqrt{sf_1(s)} = c_0 s \hat{L}(s), \quad s \ge a_1.$$
 (3.3)

(i) For arbitrary $\rho \in (1, \infty)$, it follows by Proposition 2.4 (ii) that

$$\lim_{n \to \infty} \frac{\sqrt{sf_1(s)}}{s^{\rho}} = c_0 \lim_{s \to \infty} s^{1-\rho} \hat{L}(s) = \infty.$$

Thus there exists $S_0 > 0$ such that

$$\sqrt{sf_1(s)} > s^{\rho}, \quad s \ge S_0,$$

i.e.

$$\frac{1}{\sqrt{sf_1(s)}} < \frac{1}{s^\rho}, \quad s \ge S_0,$$

and the results follow. The proof of (ii)–(v) can be found in [22, Lemma 2.6], we omit here. $\hfill\square$

Lemma 3.3 ([22, Lemma 2.7]). Assume hypotheses of Theorem 1.1, and let ϕ be the solution to the problem

$$\int_{\phi(t)}^{\infty} \frac{ds}{\sqrt{sf_1(s)}} = t, \quad \forall t > 0.$$

Then

(i)
$$-\phi'(t) = \sqrt{\phi(t)f_1(\phi(t))}, \ \phi(t) > 0, \ t > 0, \ \phi(0) := \lim_{t \to 0^+} \phi(t) = \infty$$

 $\phi''(t) = \frac{1}{2}(f_1(\phi(t)) + \phi(t)f_1'(\phi(t))), \ t > 0;$
(ii)
 $\lim_{t \to 0} (g(\phi(t)))^{-1} \left(\frac{1}{2}\left(1 + \frac{\phi(t)f_1'(\phi(t))}{f_1(\phi(t))}\right) - \frac{f_1(\xi\phi(t))}{\xi f_1(\phi(t))}\right) = \frac{1}{2} - \ln \xi;$
(iii)
 $\lim_{t \to 0} \frac{\sqrt{\phi(t)f_1(\phi(t))}}{tg(\phi(t))f_1(\phi(t))} = \frac{1}{2} + C_g;$
(iv)
 $\lim_{t \to 0} \frac{f_2(\xi\phi(t))}{\xi g(\phi(t))f_1(\phi(t))} = E_2$

uniformly for $\xi \in [c_1, c_2]$ with $0 < c_1 < c_2$.

4. Proof of Theorem 1.1

Since the nonlinear term f satisfies (A2) and (A3), by [2, Theorem 2.1], we obtain under the assumptions on Theorem 1.1, that problem (1.1) has a unique positive solution.

Lemma 4.1. Under the assumptions on Theorem 1.1, there are $\delta \in (0, \delta_0)$ and $0 < \varsigma_0 < \lambda_0$ such that for every $\varsigma \in (0, \varsigma_0]$ and $\lambda \in [\lambda_0, \infty)$, $\bar{u}(t) = \lambda \exp(\xi_0)\phi(b_0K(t))$ and $\underline{u}(t) = \varsigma \exp(\xi_0)\phi(b_0K(t))$ are a supersolution and a subsolution, respectively, of the problem

$$u''(t) = b(t)f(u(t)), \quad u(t) > 0, \quad t > 0, \quad u(0) = \infty, \quad u(\delta) = l(\delta),$$
(4.1)

where l(t) denotes the unique solution of (1.1).

Proof. Let

$$\begin{split} \Upsilon_{0}(t) &= \left(g(\phi(b_{0}K(t)))\right)^{-1} \left(\frac{1}{2} \left(1 + \frac{\phi(b_{0}K(t))f_{1}'(\phi(b_{0}K(t)))}{f_{1}(\phi(b_{0}K(t)))}\right) \\ &- \frac{b(t)}{b_{0}^{2}k^{2}(t)} \frac{f_{1}(\omega\phi(b_{0}K(t)))}{\omega f_{1}(\phi(b_{0}K(t)))} \right) - \frac{\sqrt{\phi(b_{0}K(t))f_{1}(\phi(b_{0}K(t)))}}{b_{0}K(t)g(\phi(b_{0}K(t)))f_{1}(\phi(b_{0}K(t)))} \frac{K(t)k'(t)}{k^{2}(t)}, \end{split}$$

for $t \in (0, \delta_0)$, $\omega > 0$; and

$$\Upsilon_1(t) = \frac{b(t)}{b_0^2 k^2(t)} \frac{f_2(\omega \phi(b_0 K(t)))}{\omega g(\phi(b_0 K(t))) f_1(\phi(b_0 K(t)))}, \quad t \in (0, \delta_0), \ \omega > 0.$$

By (1.6), Lemma 3.3 and Proposition 2.2, we see that

$$\lim_{t \to 0^+} \Upsilon_0(t) = \theta_0 := \frac{1}{2} - \ln \omega - (\frac{1}{2} + C_g)(1 - C_k),$$

and

$$\lim_{t \to 0^+} \Upsilon_1(t) = E_2,$$

which has uniform convergence on intervals $(0, a_1]$ for all $a_1 > 0$ and $\omega \in (0, a_1]$.

Thus for each $m_0 \in (0,1), M_0 \in (1,\infty)$ and $\omega > 0$, there exists $\delta \in (0,\delta_0)$ such that

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$$m_0\theta_0 < \Upsilon_0(t) < M_0\theta_0, \quad \forall t \in (0,\delta);$$

$$m_0E_2 < \Upsilon_1(t) < M_0E_2, \quad \forall t \in (0,\delta).$$

Let λ and ς be positive constants satisfying

$$\lambda \ge \lambda_0 := \max\left\{\frac{l(\delta)\exp(-\xi_0)}{\phi(b_0K(\delta))}, \exp\left(E_2 - \frac{m_0}{M_0}E_2\right)\right\},\$$
$$\varsigma \le \varsigma_0 := \min\left\{\frac{l(\delta)\exp(-\xi_0)}{\phi(b_0K(\delta))}, \exp\left(E_2 - \frac{M_0}{m_0}E_2\right)\right\}.$$

By a direct computation, we have

$$\bar{u}''(t) \le b(t)f(\bar{u}(t)), \quad t \in (0,\delta), \quad \bar{u}(0) = \infty, \quad \bar{u}(\delta) \ge l(\delta); \\ \underline{u}''(t) \ge b(t)f(\underline{u}(t)), \quad t \in (0,\delta), \quad \underline{u}(0) = \infty, \quad \underline{u}(\delta) \le l(\delta).$$

i.e., \bar{u} is a supersolution and \underline{u} is a subsolution to (4.1).

Lemma 4.2. Let $\delta > 0$, $\varsigma_0 > 0$ and $\lambda_0 > 0$ be the positive constants given by Lemma 4.1. Then, for every $\varsigma \in (0, \varsigma_0]$ and $\lambda \in [\lambda_0, \infty)$,

$$\varsigma \exp(\xi_0)\phi(b_0K(t)) \le l(t) \le \lambda \exp(\xi_0)\phi(b_0K(t)), \quad t \in (0,\delta),$$

where l(t) denotes the unique solution of (1.1) and ϕ is defined by (1.15).

Proof. According to [2, Remark 1], l(t) provides us with the unique positive solution of

$$u''(t) = b(t)f(u(t)), \quad t \in (0,\delta), \quad u(0) = \infty, \quad u(\delta) = l(\delta).$$
 (4.2)

Subsequently, given $\varsigma \in (0, \varsigma_0]$ and $\lambda \in [\lambda_0, \infty)$, for each natural number $n > \delta^{-1}$ we consider the boundary value problem

$$u''(t) = b(t)f(u(t)), \quad t \in (n^{-1}, \delta),$$

$$u(n^{-1}) = \frac{\varsigma + \lambda}{2} \exp(\xi_0)\phi(b_0 K(n^{-1})), \quad u(\delta) = l(\delta).$$

(4.3)

Set $\underline{u}(t) = \varsigma \exp(\xi_0)\phi(b_0K(t))$ and $\overline{u}(t) = \lambda \exp(\xi_0)\phi(b_0K(t))$. By Lemma 4.1, $(\underline{u}, \overline{u})$ provides us with an ordered sub-supersolution pair of (4.3). Thus, this problem possesses a solution u_n such that

$$\underline{u}(t) \le u_n(t) \le \overline{u}(t), \quad t \in [n^{-1}, \delta].$$

By a standard compactness argument, we can extract a subsequence of u_n , say u_{nm} , $m \ge 1$, approximating to a solution of (4.2); necessarily l, by uniqueness. Therefore, passing to the limit as $m \to \infty$ in the estimates

$$\underline{u}(t) \le u_{nm}(t) \le \overline{u}(t), \quad t \in [n_m^{-1}, \delta],$$

we can get the result easily.

Proof of Theorem 1.1. We consider the auxiliary function

$$h(t) = \frac{l(t)}{\exp(\xi_0)\phi(b_0 K(t))}, \quad t \in (0, \delta].$$

By Lemma 4.2, h(t) satisfies the estimate

$$\varsigma \le h(t) \le \lambda, \quad t \in (0, \delta],$$

and, hence,

$$0 < \varsigma \le \underline{h} := \liminf_{t \to 0^+} h(t) \le \overline{h} := \limsup_{t \to 0^+} h(t) \le \lambda.$$

To show the existence of $\lim_{t\to 0^+} h(t)$, we argue by contradiction. Suppose $\underline{h} < \overline{h}$. Then, there exist two sequences $t_n, s_n, n \ge 1$, such that

$$\lim_{n \to \infty} t_n = \lim_{n \to \infty} s_n = 0, \quad \lim_{n \to \infty} h(t_n) = \bar{h}, \quad \lim_{n \to \infty} h(s_n) = \underline{h},$$

and, for each $n \ge 1$,

$$h'(t_n) = h'(s_n) = 0, \quad h''(t_n) \le 0, \quad h''(s_n) \ge 0.$$
 (4.4)

Clearly,

$$l'(t) = \exp(\xi_0) \left(h'(t)\phi(b_0K(t)) + b_0h(t)\phi'(b_0K(t))k(t) \right),$$

and

$$l''(t) = \exp(\xi_0) \left(h''(t)\phi(b_0K(t)) + 2b_0h'(t)\phi'(b_0K(t))k(t) + b_0^2h(t)\phi''(b_0K(t))k^2(t) + b_0h(t)\phi'(b_0K(t))k'(t) \right).$$

Since l''(t) = b(t)f(l(t)), we have

$$\exp(\xi_0) \left(h''(t)\phi(b_0K(t)) + 2b_0h'(t)\phi'(b_0K(t))k(t) + b_0^2h(t)\phi''(b_0K(t))k^2(t) + b_0h(t)\phi'(b_0K(t))k'(t) \right)$$

$$= b(t)f(l(t)), \quad t \in (0,\delta].$$
(4.5)

By (1.6), Proposition 2.2, Lemma 3.3 and Lemma 4.1, we have

$$\begin{split} \lim_{t \to 0} \left(g(\phi(b_0 K(t))) \right)^{-1} \left(\frac{b_0^2 \phi''(b_0 K(t))}{k^2(t) f_1(\phi(b_0 K(t)))} + \frac{b_0 \phi'(b_0 K(t))k'(t)}{k^2(t) f_1(\phi(b_0 K(t)))} \right) \\ - \frac{b(t) f_1(l(t))}{\exp(\xi_0) h(t) k^2(t) f_1(\phi(b_0 K(t)))} \right) > 0. \end{split}$$

On the other hand, $k^2(t) > 0$, $g(\phi(b_0K(t))) > 0$ and $f_1(\phi(b_0K(t))) > 0$ for all $t \in (0, \delta]$. Hence, there exists $\delta_1 \in (0, \delta)$ such that

$$\begin{split} b_0^2 \phi''(b_0 K(t)) k^2(t) &+ b_0 \phi'(b_0 K(t)) k'(t) - \frac{b(t) f_1(l(t))}{\exp(\xi_0) h(t)} \\ &= k^2(t) f_1(\phi(b_0 K(t))) \left(\frac{b_0^2 \phi''(b_0 K(t))}{k^2(t) f_1(\phi(b_0 K(t)))} + \frac{b_0 \phi'(b_0 K(t)) k'(t)}{k^2(t) f_1(\phi(b_0 K(t)))} \right) \\ &- \frac{\exp(-\xi_0) b(t) f_1(l(t))}{h(t) k^2(t) f_1(\phi(b_0 K(t)))} \right) > 0, \quad t \in (0, \delta_1]. \end{split}$$

Thus, by (4.4) and (4.5), we obtain that, for any $n \ge 1$,

$$\begin{split} h(t_n) & \geq h(t_n) + h''(t_n) \frac{\phi(b_0 K(t_n))}{b_0^2 \phi''(b_0 K(t_n)) k^2(t_n) + b_0 \phi'(b_0 K(t_n)) k'(t_n) - \frac{b(t_n) f_1(l(t_n))}{\exp(\xi_0) h(t_n)}} \\ & = \frac{b(t_n) f_2(l(t_n))}{b_0^2 \phi''(b_0 K(t_n)) k^2(t_n) + b_0 \phi'(b_0 K(t_n)) k'(t_n) - \frac{b(t_n) f_1(l(t_n))}{\exp(\xi_0) h(t_n)}}, \end{split}$$

and

 $h(s_n)$

$$\geq h(s_n) + h''(s_n) \frac{\phi(b_0 K(s_n))}{b_0^2 \phi''(b_0 K(s_n)) k^2(s_n) + b_0 \phi'(b_0 K(s_n)) k'(s_n) - \frac{b(s_n) f_1(l(s_n))}{\exp(\xi_0) h(s_n)}}{b(s_n) f_2(l(s_n))} \\ = \frac{b(s_n) f_2(l(s_n))}{b_0^2 \phi''(b_0 K(s_n)) k^2(s_n) + b_0 \phi'(b_0 K(s_n)) k'(s_n) - \frac{b(s_n) f_1(l(s_n))}{\exp(\xi_0) h(s_n)}}.$$

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Therefore, passing to the limit as $n \to \infty$ in these inequalities, it follows from (A7), (1.6), (1.14) and Lemma 3.3 that

$$\bar{h} \ge \frac{E_2 \bar{h}}{E_2 - \ln \bar{h}}, \text{ and } \underline{h} \le \frac{E_2 \underline{h}}{E_2 - \ln \underline{h}}$$

Consequently, $\bar{h} = \underline{h} = 1$, which contradicts the assumption $\underline{h} < \bar{h}$. Therefore, the following limit exists

$$h_0 := \lim_{t \to 0^+} \frac{l(t)}{\exp(\xi_0)\phi(b_0K(t))} \in [\varsigma, \lambda].$$

i.e. $l(t) \sim \exp(\xi_0)\phi(b_0K(t))$. The proof is complete.

5. Examples

In this section, we shw some basic cases of the nonlinear term f, and apply our results to this examples.

Example 5.1. $f(s) = C_1^2 s(\ln s)^{2\alpha} + f_2(s)$, where $\alpha > 1$, $s > S_0$,

$$g(s) = 2\alpha(\ln s)^{-1}; \quad \lim_{s \to \infty} \frac{\sqrt{s/f_1(s)}}{g(s)} = \frac{1}{2\alpha C_1} \lim_{s \to \infty} (\ln s)^{-(\alpha-1)} = 0;$$

$$\frac{sg'(s)}{g^2(s)} \equiv C_g = -\frac{1}{2\alpha}; \quad \lim_{s \to \infty} \frac{f_2(s)}{g(s)f_1(s)} = \frac{1}{2\alpha C_1^2} \lim_{s \to \infty} \frac{f_2(s)}{s(\ln s)^{2\alpha-1}} = E_2;$$

$$\phi(t) = \exp\left(C_1(\alpha-1)t\right)^{-1/(\alpha-1)}.$$

Then

$$l(t) \sim \exp\left(\frac{1}{2} - E_2 - \frac{(1 - C_k)(\alpha - 1)}{2\alpha}\right) \exp\left(C_1(\alpha - 1)b_0 K(t)\right)^{-1/(\alpha - 1)}$$

as $t \to 0^+$.

In particular, when $f_2(s) = C_2 s^{\mu} (\ln s)^{\beta}$ with $\beta \leq 2\alpha - 1$, $E_1 = 0$ for $\mu < 1$ or $\mu = 1$ and $\beta < 2\alpha - 1$, and $E_1 = \frac{C_2}{2\alpha C_1^2}$ for $\mu = 1$ and $\beta = 2\alpha - 1$.

Example 5.2. $f(s) = C_1^2 s e^{(\ln s)^q} + f_2(s)$, where $q \in (0, 1), s > S_0$,

$$g(s) = q(\ln s)^{-(1-q)}; \quad \lim_{s \to \infty} \frac{\sqrt{s/f_1(s)}}{g(s)} = \frac{1}{qC_1} \lim_{s \to \infty} \frac{\exp(-\frac{1}{2}(\ln s)^q)}{(\ln s)^{-(1-q)}} = 0;$$
$$\lim_{s \to \infty} \frac{sg'(s)}{g^2(s)} = -\frac{1-q}{q} \lim_{s \to \infty} (\ln s)^{-q} = C_g = 0;$$
$$\lim_{s \to \infty} \frac{f_2(s)}{g(s)f_1(s)} = \frac{1}{qC_1^2} \lim_{s \to \infty} \frac{f_2(s)}{s(\ln s)^{-(1-q)}} \exp((\ln s)^q) = E_2;$$

Then

$$l(t) \sim \exp\left(\frac{C_k}{2} - E_2\right)\phi(b_0K(t)) \quad \text{as } t \to 0^+,$$

where $\phi(t)$ is defined by

$$\int_{\ln(\phi(t))}^{\infty} \exp(-s^q/2) ds = C_1 t.$$

Example 5.3. $f(s) = C_1^2 s(\ln s)^2 (\ln(\ln s))^{2\alpha} + f_2(s)$, where $\alpha > 1$, $s > S_0$,

$$g(s) = 2(\ln s)^{-1} \left(1 + \alpha(\ln(\ln s))^{-1}\right);$$
$$\lim_{s \to \infty} \frac{\sqrt{s/f_1(s)}}{g(s)} = \frac{1}{2C_1} \lim_{s \to \infty} \frac{(\ln(\ln s))^{-\alpha}}{1 + \alpha(\ln(\ln s))^{-1}} = 0;$$
$$\lim_{s \to \infty} \frac{sg'(s)}{g^2(s)} = -\lim_{s \to \infty} \frac{1 + \alpha(\ln(\ln s))^{-1} + \alpha(\ln(\ln s))^{-2}}{2(1 + \alpha(\ln(\ln s))^{-1})^2} = C_g = -\frac{1}{2};$$
$$\lim_{s \to \infty} \frac{f_2(s)}{g(s)f_1(s)} = \frac{1}{2C_1^2} \lim_{s \to \infty} \frac{f_2(s)}{s \ln s(\ln(\ln s))^{2\alpha}(1 + \alpha(\ln(\ln s))^{-1})} = E_2;$$
$$\phi(t) = \exp\left(\exp\left(C_1(\alpha - 1)t\right)^{-1/(\alpha - 1)}\right).$$

Then

$$l(t) \sim \exp\left(\frac{1}{2} - E_2\right) \exp\left(\exp\left(C_1(\alpha - 1)b_0 K(t)\right)^{-1/(\alpha - 1)}\right).$$

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