A General Variational Identity

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In 1965 Pohožaev discovered an important identity for solutions of the Dirichlet problem

(1)
$$\Delta u + f(u) = 0 \text{ in } \Omega, \quad u = 0 \text{ on } \partial \Omega.$$

This identity enabled him to show that problem (1) has no nontrivial solutions when Ω is a bounded star-shaped domain in \mathbb{R}^n and f = f(u) is a continuous function on \mathbb{R} satisfying the condition

$$(n-2)uf(u) - 2nF(u) > 0 \quad \text{for } u \neq 0,$$

where F denotes the primitive $F(u) = \int_0^u f(t) dt$ of f.

Here we shall obtain a corresponding identity for extremals of the general variational problem

(2)
$$\delta \int_{\Omega} \mathcal{F}(x, u, Du) dx = 0,$$

see formula (4) below. This result can be applied similarly to demonstrate that no nontrivial extremals u can exist in a star-shaped domain Ω when u=0 on $\partial\Omega$ and the function $\mathcal{F}=\mathcal{F}(x,u,p)$ satisfies appropriate conditions (see Theorem 1). For the special case $\mathcal{F}(x,u,p)=G(p)-F(x,u)$ the results are considerably easier to state, and a number of immediately ensuing applications are given in §2.

In §3 we apply our identity to an eigenvalue problem, generalizing a result noted in [1]. The case of unbounded domains is treated in §4. Here two essentially different situations arise, the first when $\Omega = \mathbb{R}^n$, the second when Ω has the structure of a "half-space"; cf. Esteban and Lions [2].

The existence of a general identity for the variational problem (2) leads one to expect a similar identity for vector-valued extremals, mapping Ω into \mathbf{R}^N , and for higher order problems. This expectation indeed can be realized, as we show in the final section. The conclusions are new even for the system

$$\Delta u^i + f_i(u) = 0, \qquad i = 1, \dots, N,$$