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BOUNDARY SINGULARITIES OF SOLUTIONS TO SEMILINEAR FRACTIONAL EQUATIONS

PHUOC-TAI NGUYEN AND LAURENT VÉRON

ABSTRACT. We prove the existence of a solution of $(-\Delta)^s u + f(u) = 0$ in a smooth bounded domain Ω with a prescribed boundary value μ in the class of positive Radon measures for a large class of continuous functions f satisfying a weak singularity condition expressed under an integral form. We study the existence of a boundary trace for positive moderate solutions. In the particular case where $f(u) = u^p$ and μ is a Dirac mass, we prove the existence of several critical exponents p .

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Key words: s -harmonic functions, semilinear fractional equations, boundary trace.

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1. INTRODUCTION

Let $\Omega \subset \mathbb{R}^N$ be a bounded domain with C^2 boundary and $s \in (0, 1)$. Define the s -fractional Laplacian as

$$(-\Delta)^s u(x) := \lim_{\varepsilon \rightarrow 0} (-\Delta)_\varepsilon^s u(x)$$

where

$$(-\Delta)_\varepsilon^s u(x) := a_{N,s} \int_{\mathbb{R}^N \setminus B_\varepsilon(x)} \frac{u(x) - u(y)}{|x - y|^{N+2s}} dy, \quad a_{N,s} := \frac{\Gamma(N/2 + s)}{\pi^{N/2} \Gamma(2 - s)} s(1 - s).$$

We denote by G_s^Ω and M_s^Ω the Green kernel and the Martin kernel of $(-\Delta)^s$ in Ω respectively. Denote by \mathbb{G}_s^Ω and \mathbb{M}_s^Ω the Green operator and the Martin operator (see section 2 for more details).

Let $\rho(x)$ be the distance from x to $\partial\Omega$. For $\beta > 0$, denote

$$\Omega_\beta := \{x \in \Omega : \rho(x) < \beta\}, \quad D_\beta := \{x \in \Omega : \rho(x) > \beta\}, \quad \Sigma_\beta := \{x \in \Omega : \rho(x) = \beta\}.$$

Definition 1.1. We say that a function $u \in L^1_{loc}(\Omega)$ possesses a s -boundary trace on $\partial\Omega$ if there exists a measure $\mu \in \mathfrak{M}(\partial\Omega)$ such that

$$\lim_{\beta \rightarrow 0} \beta^{1-s} \int_{\Sigma_\beta} |u - \mathbb{M}_s^\Omega[\mu]| dS = 0. \quad (1.1)$$

The s -boundary trace of u is denoted by $\text{tr}_s(u)$.

Let $f \in C(\mathbb{R})$ be an increasing function with $f(0) = 0$, $\tau \in \mathfrak{M}(\Omega, \rho^s)$ and $\mu \in \mathfrak{M}(\partial\Omega)$. In this paper, we study nonlinear problem of the form

$$\begin{cases} (-\Delta)^s u + f(u) = \tau & \text{in } \Omega \\ \text{tr}_s(u) = \mu & \\ u = 0 & \text{in } \Omega^c. \end{cases} \quad (1.2)$$

Definition 1.2. Let $\tau \in \mathfrak{M}(\Omega)$ and $\mu \in \mathfrak{M}(\partial\Omega)$. A function u is called a weak solution of (1.2) if $u \in L^1(\Omega)$, $f(u) \in L^1(\Omega, \rho^s)$ and

$$\int_{\Omega} (u(-\Delta)^s \xi + f(u)\xi) dx = \int_{\Omega} \xi d\tau + \int_{\Omega} \mathbb{M}_s^\Omega[\mu](-\Delta)^s \xi dx, \quad \forall \xi \in \mathbb{X}_s(\Omega). \quad (1.3)$$

The linear problem associated to (1.2) is

$$\begin{cases} (-\Delta)^s u = \tau & \text{in } \Omega \\ \text{tr}_s(u) = \mu & \\ u = 0 & \text{in } \Omega^c \end{cases} \quad (1.4)$$

Proposition A. Assume $s \in (\frac{1}{2}, 1)$. Let $\tau \in \mathfrak{M}(\Omega, \rho^s)$ and $\mu \in \mathfrak{M}(\partial\Omega)$.

(i) Problem (1.4) admits a unique solution. The solution is given by

$$u = \mathbb{G}_s^\Omega[\tau] + \mathbb{M}_s^\Omega[\mu]. \quad (1.5)$$

(ii) There exists a positive constant $c = c(N, s, \Omega)$ such that

$$\|u\|_{L^1(\Omega)} \leq c(\|\tau\|_{\mathfrak{M}(\Omega, \rho^s)} + \|\mu\|_{\mathfrak{M}(\partial\Omega)}). \quad (1.6)$$

Next we deal with (1.2) with L^1 data.

Theorem B. Assume $s \in (\frac{1}{2}, 1)$ and $f \in C(\mathbb{R})$ is nondecreasing and $tf(t) \geq 0$ for every $t \in \mathbb{R}$.

I. EXISTENCE AND UNIQUENESS. For every $\tau \in L^1(\Omega, \rho^s)$ and $\mu \in L^1(\partial\Omega)$, problem (1.2) admits a unique weak solution u . Moreover,

$$u = \mathbb{G}_s^\Omega[\tau - f(u)] + \mathbb{M}_s^\Omega[\mu] \quad \text{in } \Omega, \quad (1.7)$$

$$-\mathbb{G}_s^\Omega[\tau^-] - \mathbb{M}_s^\Omega[\mu^-] \leq u \leq \mathbb{G}_s^\Omega[\tau^+] + \mathbb{M}_s^\Omega[\mu^+] \quad \text{in } \Omega. \quad (1.8)$$

II. MONOTONICITY. Assume $\tau, \tau' \in L^1(\Omega)$, $\mu, \mu' \in L^1(\partial\Omega)$ and u and u' be the solutions of (1.2) with data (τ, μ) and (τ', μ') respectively. If $\tau \leq \tau'$ and $\mu \leq \mu'$ then $u \leq u'$ in Ω .

Put

$$p_1^* := \frac{N+2s}{N}, \quad p_2^* := \frac{N+s}{N-s}, \quad p_3^* := \frac{N}{N-2s}.$$

Note that $p_1^* < p_2^* < p_3^*$.

An important feature of (1.2) is that this problem does not admit solutions for every measures τ and μ and the solvability of (1.2) depends on the properties of the nonlinearity f . This is reflected in the following result.

Theorem C. *Assume f is a continuous nondecreasing function on \mathbb{R} satisfying $f(0) = 0$ and*

$$\int_1^\infty [f(s) - f(-s)]s^{-1-p_2^*} ds < \infty. \quad (1.9)$$

Then for every $\tau \in \mathfrak{M}(\Omega, \rho^s)$ and $\mu \in \mathfrak{M}(\partial\Omega)$ there exists a unique solution of (1.2). This solution satisfies

$$u = \mathbb{G}_s^\Omega[\tau - f(u)] + \mathbb{M}_s^\Omega[\mu], \quad (1.10)$$

$$-\mathbb{G}_s^\Omega[\tau^-] - \mathbb{M}_s^\Omega[\mu^-] \leq u \leq \mathbb{G}_s^\Omega[\tau^+] + \mathbb{M}_s^\Omega[\mu^+]. \quad (1.11)$$

Moreover, the mapping $(\tau, \mu) \mapsto u$ is nondecreasing.

Theorem D. *Assume $s \in (\frac{1}{2}, 1)$ and f is a continuous nondecreasing function on \mathbb{R} satisfying $f(0) = 0$ and (1.9). Let $z \in \partial\Omega$ and $k > 0$. Let $u_{z,k}^\Omega$ be the unique solution of*

$$\begin{cases} (-\Delta)^s u + f(u) = 0 & \text{in } \Omega \\ \text{tr}_s(u) = k\delta_z & \\ u = 0 & \text{in } \Omega^c. \end{cases} \quad (1.12)$$

Then

$$\lim_{\Omega \ni x \rightarrow z} \frac{u_{z,k}^\Omega(x)}{M_s^\Omega(x, z)} = k. \quad (1.13)$$

We next assume that $0 \in \partial\Omega$. Let $0 < p < p_2^*$ and denote by u_k^Ω the unique solution of

$$\begin{cases} (-\Delta)^s u + u^p = 0 & \text{in } \Omega \\ \text{tr}_s(u) = k\delta_0 & \\ u = 0 & \text{in } \Omega^c. \end{cases} \quad (1.14)$$

By Theorem C, $u_k^\Omega \leq kM_s^\Omega(\cdot, 0)$. Moreover, $k \mapsto u_k^\Omega$ is increasing. In the Appendix we develop the study of separable solutions of

$$\begin{cases} (-\Delta)^s u + u^p = 0 & \text{in } \mathbb{R}_+^N \\ u = 0 & \text{in } \mathbb{R}_-^N. \end{cases} \quad (1.15)$$

when $p > 1$. Writting such a solution under the form $u(x) = u(r, \sigma) = r^{-\frac{2s}{p-1}}\omega(\sigma)$, with $r > 0$ and $\sigma \in S_+^{N-1}$, we obtain that ω satisfies

$$\begin{cases} \mathcal{A}_s \omega - \mathcal{L}_{s, \frac{2s}{p-1}} \omega + \omega^p = 0 & \text{in } S_+^{N-1} \\ \omega = 0 & \text{in } S_-^{N-1}, \end{cases} \quad (1.16)$$

where \mathcal{A}_s is a nonlocal operator naturally associated to the s -fractional Laplace-Beltrami operator and $\mathcal{L}_{s, \frac{2s}{p-1}}$ a linear integral operator with kernel. In analyzing the spectral properties of \mathcal{A}_s we prove

Theorem E. Let $N \geq 2$, $s \in (0, 1)$ and $p > p_1^*$.

I- If $p_2^* \leq p < p_3^*$ there exists no positive solution of (3.20) belonging to $W_0^{s,2}(S_+^{N-1})$.

II- If $p_1^* < p < p_2^*$ there exists a unique positive solution $\omega^* \in W_0^{s,2}(S_+^{N-1})$ of (3.20).

As a consequence of this result we obtain the behaviour of u_k^Ω when $k \rightarrow \infty$.

Theorem F Assume $s \in (\frac{1}{2}, 1)$. Let $\Omega = \mathbb{R}_+^N$ or Ω be a bounded domain with C^2 boundary containing 0.

I- If $p \in (p_1^*, p_2^*)$ then $u_\infty^\Omega := \lim_{k \rightarrow \infty} u_k^\Omega$ is a positive solution of

$$\begin{cases} (-\Delta)^s u + u^p = 0 & \text{in } \Omega \\ u = 0 & \text{in } \Omega^c \end{cases} \quad (1.17)$$

(i) If $\Omega = \mathbb{R}_+^N$ then

$$u_\infty^\Omega(x) = |x|^{-\frac{2s}{p-1}} \omega^*(\sigma), \quad \text{with } \sigma = \frac{x}{|x|}, \quad \forall x \in \mathbb{R}_+^N.$$

(ii) If Ω is a bounded C^2 domain with $\partial\Omega$ containing 0 then

$$\lim_{\substack{\Omega \ni x \rightarrow 0 \\ \frac{x}{|x|} = \sigma \in S_+^{N-1}}} |x|^{\frac{2s}{p-1}} u_\infty^\Omega(x) = \omega^*(\sigma), \quad (1.18)$$

locally uniformly on S_+^{N-1} . In particular, there exists a positive constant c such that

$$c^{-1} \rho(x)^s |x|^{-\frac{(p+1)s}{p-1}} \leq u_\infty^\Omega(x) \leq c \rho(x)^s |x|^{-\frac{(p+1)s}{p-1}}, \quad \forall x \in \Omega. \quad (1.19)$$

II- Assume $p \in (0, p_1^*]$. Then $\lim_{k \rightarrow \infty} u_k^\Omega = \infty$ in Ω .

2. LINEAR PROBLEMS

Throughout the present paper, we denote by $c, c', c_1, c_2, C, \dots$ positive constants that may vary from line to line. If necessary, the dependence of these constants will be made precise.

2.1. s -harmonic functions. We first recall the definition of s -harmonic functions (see [3, page 46], [4, page 230], [6, page 20]). Denote by (X_t, P^x) the standard rotation invariant $2s$ -stable Lévy process in \mathbb{R}^N (i.e. homogeneous with independent increments) with characteristic function

$$E^0 e^{i\xi X_t} = e^{-t|\xi|^{2s}}, \quad \xi \in \mathbb{R}^N, t \geq 0.$$

Denote by E^x the expectation with respect to the distribution P^x of the process starting from $x \in \mathbb{R}^N$. We assume that sample paths of X_t are right-continuous and have left-hand limits a. s. The process (X_t) is Markov with transition probabilities given by

$$P_t(x, A) = P^x(X_t \in A) = \mu_t(A - x)$$

where μ_t is the one-dimensional distribution of X_t with respect to P^0 . It is well known that process (X_t, P^x) has the generator $(-\Delta)^s$.

For each Borel set $D \subset \mathbb{R}^N$, set $t_D := \inf\{t \geq 0 : X_t \notin D\}$, i.e. t_D is the first exit time from D . If D is bounded then $t_D < \infty$ a.s. Moreover, we use the notation

$$E^x u(X_{t_D}) = E^x \{u(X_{t_D}) : t_D < \infty\}.$$

Definition 2.1. Let u be a Borel measurable function in \mathbb{R}^N . We say that u is s -harmonic in Ω if for every bounded open set $D \Subset \Omega$,

$$u(x) = E^x u(X_{t_D}), \quad x \in D.$$

We say that u is singular s -harmonic in Ω if u is s -harmonic and $u = 0$ in Ω^c .

Put

$$\mathcal{D}_s := \left\{ u : \mathbb{R}^N \mapsto \mathbb{R} : \text{Borel measurable such that } \int_{\mathbb{R}^N} \frac{|u(x)|}{(1+|x|)^{N+2s}} \right\}.$$

The following result follows from [5, Corollary 3.10 and Theorem 3.12] and [6, page 20].

Proposition 2.2. Let $u \in \mathcal{D}_s$.

- (i) u is s -harmonic in Ω if and only if $(-\Delta)^s u = 0$ in Ω in the sense of distributions.
- (ii) u is singular s -harmonic in Ω if and only if u is s -harmonic in Ω and $u = 0$ in Ω^c .

2.2. Green kernel, Poisson kernel and Martin kernel. In what follows the notation $f \sim g$ means: there exists a positive constant c such that $c^{-1}f < g < cf$ in the domain of the two functions or in a specified subset of this domain.

Denote by G_s^Ω the Green kernel of $(-\Delta)^s$ in Ω . Namely, for every $y \in \Omega$,

$$\begin{cases} (-\Delta)^s G_s^\Omega(\cdot, y) = \delta_y & \text{in } \Omega \\ G_s^\Omega(\cdot, y) = 0 & \text{in } \Omega^c \end{cases}$$

where δ_y is the Dirac mass at y . The following properties are well-known (see [1, Lemma 3.2]):

- (i) G_s^Ω is continuous, positive in $\{(x, y) \in \Omega \times \Omega : x \neq y\}$, $G_s^\Omega(x, y) = G_s^\Omega(y, x)$ for every $x, y \in \mathbb{R}^N, x \neq y$ (symmetric) and $G_s^\Omega(x, y) = 0$ if x or y belongs to Ω^c .
- (ii) $(-\Delta)^s G_s^\Omega(x, \cdot) \in L^1(\Omega^c)$ for every $x \in \Omega$ and $(-\Delta)^s G_s^\Omega(x, y) \leq 0$ for every $x \in \Omega$ and $y \in \Omega^c$.

By [13, Corollary 1.3], for every $x, y \in \Omega, x \neq y$,

$$G_s^\Omega(x, y) \sim \min \left\{ |x - y|^{2s-N}, \rho(x)^s \rho(y)^s |x - y|^{-N} \right\}. \quad (2.1)$$

The similarity constant in the above estimate depends only on Ω and s . Denote by \mathbb{G}_s^Ω the associated Green operator

$$\mathbb{G}_s^\Omega[\tau](x) = \int_{\Omega} G_s^\Omega(x, y) d\tau(y), \quad \tau \in \mathfrak{M}(\Omega, \rho^s).$$

Put

$$k_{s,\gamma} := \begin{cases} p_3^* & \text{if } \gamma \in [0, \frac{N-2s}{N}s), \\ \frac{N+s}{N-2s+\gamma} & \text{if } \gamma \in [\frac{N-2s}{N}s, s]. \end{cases} \quad (2.2)$$

The following estimate was obtained in [11, Proposition 2.3 and Proposition 2.6].

Lemma 2.3. Assume $\gamma \in [0, s]$ and $k_{s,\gamma}$ be as in (2.2).

- (i) There exists a constant $c = c(N, s, \gamma, \Omega) > 0$ such that

$$\|\mathbb{G}_s^\Omega[\tau]\|_{M^{k_{s,\gamma}}(\Omega, \rho^s)} \leq c \|\tau\|_{\mathfrak{M}(\Omega, \rho^\gamma)} \quad \forall \tau \in \mathfrak{M}(\Omega, \rho^\gamma). \quad (2.3)$$

- (ii) Assume $\{\tau_n\} \subset \mathfrak{M}(\Omega, \rho^\gamma)$ converges weakly to $\tau \in \mathfrak{M}(\Omega, \rho^\gamma)$. Then $\mathbb{G}_s^\Omega[\tau_n] \rightarrow \mathbb{G}_s^\Omega[\tau]$ in $L^p(\Omega, \rho^s)$ for any $p \in [1, k_{s,\gamma})$.

Let P_s^Ω be the Poisson kernel of $(-\Delta)^s$ defined by (see [7])

$$P_s^\Omega(x, y) := -a_{N, -s} \int_{\Omega} \frac{G_s^\Omega(x, z)}{|z - y|^{N+2s}} dz, \quad \forall x \in \Omega, y \in \overline{\Omega}^c.$$

Then by [1, Proposition 2] (see also [13, Theorem 1.4]), $P_s^\Omega(x, y) = -(-\Delta)^s G_s^\Omega(x, y)$ for every $x \in \Omega$ and $y \in \overline{\Omega}^c$. Moreover, P_s^Ω is continuous in $\Omega \times \overline{\Omega}^c$ (see [4, Lemma 2]) and there holds (see [13, Theorem 1.5])

$$P_s^\Omega(x, y) \sim \frac{\rho(x)^s}{\rho(y)^s(1 + \rho(y))^s} \frac{1}{|x - y|^N}, \quad \forall x \in \Omega, y \in \overline{\Omega}^c. \quad (2.4)$$

The similarity constant in the above estimate depends only on Ω and s . Denote by \mathbb{P}_s^Ω the corresponding operator defined by

$$\mathbb{P}_s^\Omega[\nu](x) = \int_{\overline{\Omega}^c} P_s^\Omega(x, y) d\nu(y), \quad \nu \in \mathfrak{M}(\overline{\Omega}^c).$$

Fix a reference point $x_0 \in \Omega$ and denote by M_s^Ω the Martin kernel of $(-\Delta)^s$ in Ω , i.e.

$$M_s^\Omega(x, z) = \lim_{\Omega \ni y \rightarrow z} \frac{G_s^\Omega(x, y)}{G_s^\Omega(x_0, y)}, \quad \forall x \in \mathbb{R}^N, z \in \partial\Omega.$$

By [14, Theorem 3.6], the Martin boundary of Ω can be indentified with the Euclidean boundary $\partial\Omega$. Denote by \mathbb{M}_s^Ω the associated Martin operator

$$\mathbb{M}_s^\Omega[\mu](x) = \int_{\partial\Omega} M_s^\Omega(x, z) d\mu(z), \quad \mu \in \mathfrak{M}(\partial\Omega).$$

The following results can be found in [4, 14]

Proposition 2.4. (i) *The mapping $(x, z) \mapsto M_s^\Omega(x, z)$ is continuous on $\Omega \times \partial\Omega$. For any $z \in \partial\Omega$, the function $M_s^\Omega(\cdot, z)$ is singular s -harmonic in Ω with $M_s^\Omega(x_0, z) = 1$. Moreover, if $z, z' \in \partial\Omega$, $z \neq z'$ then $\lim_{x \rightarrow z'} M_s^\Omega(x, z) = 0$.*

(ii) *There exists a positive constant $c = c(\Omega, s)$ such that for any $x \in \Omega$ and $z \in \partial\Omega$,*

$$c^{-1} \rho(x)^s |x - z|^{-N} \leq M_s^\Omega(x, z) \leq c \rho(x)^s |x - z|^{-N}. \quad (2.5)$$

(iii) *For every finite nonnegative measure μ on $\partial\Omega$ the function $\mathbb{M}_s^\Omega[\mu]$ is singular s -harmonic in Ω with $u(x_0) = \mu(\mathbb{R}^N)$. Conversely, if u is a nonnegative singular s -harmonic function in Ω then there exists a unique finite nonnegative measure μ on $\partial\Omega$ such that $u = \mathbb{M}_s^\Omega[\mu]$ in \mathbb{R}^N .*

(iv) *If u is a nonnegative s -harmonic function in Ω then there exists a unique finite nonnegative measure μ on $\partial\Omega$ such that*

$$u(x) = \mathbb{M}_s^\Omega[\mu](x) + \mathbb{P}_s^\Omega[u](x) \quad \forall x \in \Omega.$$

Lemma 2.5. (i) *There exists a constant $c = c(N, \mu, \gamma, \Omega)$ such that*

$$\|\mathbb{M}_s^\Omega[\mu]\|_{M^{\frac{N+\gamma}{N-s}}(\Omega, \rho^\gamma)} \leq c \|\mu\|_{\mathfrak{M}(\partial\Omega)}, \quad \forall \mu \in \mathfrak{M}(\partial\Omega), \gamma > -s. \quad (2.6)$$

(ii) *If $\{\mu_n\} \subset \mathfrak{M}(\partial\Omega)$ converges weakly to $\mu \in \mathfrak{M}(\partial\Omega)$ then $\mathbb{M}_s^\Omega[\mu_n] \rightarrow \mathbb{M}_s^\Omega[\mu]$ in $L^p(\Omega, \rho^\gamma)$ for every $1 \leq p < \frac{N+\gamma}{N-s}$.*

Proof. (i) By using (2.5) and a similar argument as in the proof of [2, Theorem 2.5], we obtain (2.6).

(ii) By combining the fact that $M_s^\Omega(x, z) = 0$ for every $x \in \Omega^c$ and $z \in \partial\Omega$ and Proposition 2.4 (i) we deduce that for every $x \in \mathbb{R}^N$, $M_s^\Omega(x, \cdot) \in C(\partial\Omega)$. It follows that $\mathbb{M}_s^\Omega[\mu_n] \rightarrow \mathbb{M}_s^\Omega[\mu]$ everywhere in Ω . Due to (i) and the Holder inequality, we deduce that, for any $1 \leq p \leq \frac{N+\gamma}{N-s}$, $\{\mathbb{M}_s^\Omega[\mu_n]\}$ is uniformly integrable with respect to $\rho^\gamma dx$. By invoking Vitali's theorem, we obtain the convergence in $L^p(\Omega, \rho^\gamma)$. \square

2.3. Boundary trace. We recall that, for $\beta > 0$,

$$\Omega_\beta := \{x \in \Omega : \rho(x) < \beta\}, \quad D_\beta := \{x \in \Omega : \rho(x) > \beta\}, \quad \Sigma_\beta := \{x \in \Omega : \rho(x) = \beta\}.$$

The following geometric property of C^2 domains can be found in [17]

Proposition 2.6. *There exists $\beta_0 > 0$ such that*

(i) *For every point $x \in \bar{\Omega}_{\beta_0}$, there exists a unique point $\sigma_x \in \partial\Omega$ such that $|x - \sigma_x| = \delta(x)$. This implies $x = \sigma_x - \delta(x)\mathbf{n}_{\sigma_x}$.*

(ii) *The mappings $x \mapsto \delta(x)$ and $x \mapsto \sigma_x$ belong to $C^2(\bar{\Omega}_{\beta_0})$ and $C^1(\bar{\Omega}_{\beta_0})$ respectively. Furthermore, $\lim_{x \rightarrow \sigma(x)} \nabla \delta(x) = -\mathbf{n}_{\sigma_x}$.*

Proposition 2.7. *Assume $s \in (0, 1)$. Then there exist positive constants $c_1 = c_1(N, \Omega, s)$ such that, for every $\beta \in (0, \beta_0)$,*

$$c_1^{-1} \leq \beta^{1-s} \int_{\Sigma_\beta} M_s^\Omega(x, y) dS(x) \leq c_1 \quad \forall y \in \partial\Omega. \quad (2.7)$$

Proof. For $r_0 > 0$ fixed, by (2.5),

$$\int_{\Sigma_\beta \setminus B_{r_0}(y)} M_s^\Omega(x, y) dS(x) \leq c\beta^s, \quad (2.8)$$

which implies

$$\lim_{\beta \rightarrow 0} \int_{\Sigma_\beta \setminus B_{r_0}(y)} M_s^\Omega(x, y) dS(x) = 0 \quad \forall y \in \partial\Omega. \quad (2.9)$$

Note that for r_0 fixed, the rate of convergence is independent of y .

In order to prove (2.7) we may assume that the coordinates are placed so that $y = 0$ and the tangent hyperplane to $\partial\Omega$ at 0 is $x_N = 0$ with the x_N axis pointing into the domain. For $x \in \mathbb{R}^N$ put $x' = (x_1, \dots, x_{N-1})$. Pick $r_0 \in (0, \beta_0)$ sufficiently small (depending only on the C^2 characteristic of Ω) so that

$$\frac{1}{2}(|x'|^2 + \rho(x)^2) \leq |x|^2 \quad \forall x \in \Omega \cap B_{r_0}(0).$$

Hence if $x \in \Sigma_\beta \cap B_{r_0}(0)$ then $\frac{1}{4}(|x'| + \beta) \leq |x|$. Combining this inequality and (2.5) leads to

$$\begin{aligned} \int_{\Sigma_\beta \cap B_{r_0}(0)} M_s^\Omega(x, 0) dS(x) &\leq c_2 \beta^s \int_{\Sigma_{\beta,0}} (|x'| + \beta)^{-N} dS(x) \\ &\leq c_2 \beta^s \int_{|x'| < r_0} (|x'| + \beta)^{-N} dx' \\ &\leq c_2 \beta^s \int_0^{r_0} (t + \beta)^{-2} dt \\ &= c_3 \beta^{s-1}. \end{aligned}$$

Therefore, for $\beta < r_0$,

$$\beta^{1-s} \int_{\Sigma_\beta \cap B_{r_0}(0)} M_s^\Omega(x, 0) dS(x) \leq c_4. \quad (2.10)$$

By combining estimates (2.8) and (2.10), we obtain the second estimate in (2.7). The first estimate in (2.7) follows from (2.5). \square

As a consequence, we get the following estimates.

Corollary 2.8. *Assume $p \in (0, 1)$. For every $\mu \in \mathfrak{M}^+(\partial\Omega)$ and $\beta \in (0, \beta_0)$, there holds*

$$c_1^{-1} \|\mu\|_{\mathfrak{M}(\partial\Omega)} \leq \beta^{1-s} \int_{\Sigma_\beta} \mathbb{M}_s^\Omega[\mu] dS \leq c_1 \|\mu\|_{\mathfrak{M}(\partial\Omega)} \quad (2.11)$$

with c_1 is as in (2.7).

Proposition 2.9. *Assume $s \in (\frac{1}{2}, 1)$. Then there exists a constant $c = c(s, N, \Omega)$ such that for any $\tau \in \mathfrak{M}(\Omega, \rho^s)$ and any $0 < \beta < \beta_0$,*

$$\beta^{1-s} \int_{\Sigma_\beta} \mathbb{G}_s^\Omega[\tau] dS \leq c \int_\Omega \rho^s d|\tau|. \quad (2.12)$$

Moreover,

$$\lim_{\beta \rightarrow 0} \beta^{1-s} \int_{\Sigma_\beta} \mathbb{G}_s^\Omega[\tau] dS = 0 \quad (2.13)$$

Proof. Without loss of generality, we may assume that $\tau > 0$. Denote $v := \mathbb{G}_\mu^\Omega[\tau]$. We first prove (2.12). By Fubini's theorem and (2.5),

$$\begin{aligned} \int_{\Sigma_\beta} v(x) dS(x) &\leq c_5 \left(\int_\Omega \int_{\Sigma_\beta \cap B_{\frac{\beta}{2}}(y)} |x - y|^{2s-N} dS(x) d\tau(y) \right. \\ &\quad \left. + \beta^s \int_\Omega \int_{\Sigma_\beta \setminus B_{\frac{\beta}{2}}(y)} |x - y|^{-N} dS(x) \rho(y)^s d\tau(y) \right) \\ &:= I_{1,\beta} + I_{2,\beta}. \end{aligned}$$

Note that, if $x \in \Sigma_\beta$ and $|x - y| \leq \beta/2$ then $\beta/2 \leq \rho(y) \leq 3\beta/2$. Therefore

$$\begin{aligned} \beta^{1-s} I_{1,\beta} &\leq c_6 \beta^{1-2s} \int_{\Sigma_\beta \cap B_{\frac{\beta}{2}}(y)} |x - y|^{2s-N} dS(x) \int_\Omega \rho(y)^s d\tau(y) \\ &\leq c_6 \beta^{1-2s} \int_0^{\beta/2} r^{2s-N} r^{N-2} dr \int_\Omega \rho(y)^s d\tau(y) \\ &\leq c_7 \int_\Omega \rho(y)^s d\tau(y). \end{aligned}$$

We have

$$I_{2,\beta} \leq c_7 \beta^s \int_{\beta/2}^\infty r^{-N} r^{N-2} dr \int_\Omega \rho(y)^s d\tau(y) = c_8 \beta^{s-1} \int_\Omega \rho(y)^s d\tau(y).$$

Combining the above estimates, we obtain (2.12).

Next we demonstrate (2.13). Given $\epsilon \in (0, \|\tau\|_{\mathfrak{M}(\Omega, \rho^s)})$ and $\beta_1 \in (0, \beta_0)$ put $\tau_1 = \tau \chi_{\bar{D}_{\beta_1}}$ and $\tau_2 = \tau \chi_{\Omega_{\beta_1}}$. We can choose $\beta_1 = \beta_1(\epsilon)$ such that

$$\int_{\Omega_{\beta_1}} \rho(y)^s d\tau(y) \leq \epsilon. \quad (2.14)$$

Thus the choice of β_1 depends on the rate at which $\int_{\Omega_{\beta}} \rho^s d\tau$ tends to zero as $\beta \rightarrow 0$.

Put $v_i = \mathbb{G}_s^\Omega[\tau_i]$. Then, for $0 < \beta < \beta_1/2$,

$$\int_{\Sigma_\beta} v_1(x) dS(x) \leq c_9 \beta^s \beta_1^{-N} \int_{\Omega} \rho(y)^s d\tau_1(y),$$

which yields

$$\lim_{\beta \rightarrow 0} \beta^{1-s} \int_{\Sigma_\beta} v_1(x) dS(x) = 0. \quad (2.15)$$

On the other hand, due to (2.12),

$$\beta^{1-s} \int_{\Sigma_\beta} v_2 dS \leq c_{10} \int_{\Omega} \rho^s d\tau_2 \leq c_{11} \epsilon \quad \forall \beta < \beta_0. \quad (2.16)$$

From (2.15) and (2.16), we obtain (2.13). \square

Define

$$\tilde{M}_s^\Omega(x, z) := \lim_{\Omega \ni y \rightarrow z} \frac{G_s^\Omega(x, y)}{\rho(y)^s}. \quad (2.17)$$

By [1, page 5547], there is a positive constant $c = c(\Omega, s)$ such that

$$c^{-1} \rho(x)^s |x - z|^{-N} \leq \tilde{M}_s^\Omega(x, z) \leq c \rho(x)^s |x - z|^{-N}, \quad \forall x \in \Omega, z \in \partial\Omega. \quad (2.18)$$

This follows

$$\begin{aligned} c_{12}^{-1} &< c_{13}^{-1} \int_{\partial\Omega} \rho(x) |x - z|^{-N} dS(z) \\ &\leq \rho(x)^{1-s} \int_{\partial\Omega} \tilde{M}_s^\Omega(x, z) dS(z) \\ &\leq c_{13} \int_{\partial\Omega} \rho(x) |x - z|^{-N} dS(z) < c_{12} \quad \forall x \in \Omega. \end{aligned} \quad (2.19)$$

Following [1], we define, for any $z \in \partial\Omega$,

$$\mathbb{E}_s^\Omega[u](z) := \lim_{\Omega \ni x \rightarrow z} \frac{u(x)}{\int_{\partial\Omega} \tilde{M}_s^\Omega(x, y) dS(y)}.$$

Lemma 2.10. *Assume $s \in (\frac{1}{2}, 1)$. Let $u, w \in \mathcal{D}_s$ be two nonnegative functions satisfying*

$$\begin{cases} (-\Delta)^s u \leq 0 \leq (-\Delta)^s w & \text{in } \Omega \\ u = 0 & \text{in } \Omega^c, \end{cases} \quad (2.20)$$

If $u \leq w$ in \mathbb{R}^N then $(-\Delta)^s u \in \mathfrak{M}^+(\Omega, \rho^s)$ and there exists a measure $\mu \in \mathfrak{M}^+(\partial\Omega)$ such that

$$\lim_{\beta \rightarrow 0} \beta^{1-s} \int_{\Sigma_\beta} |u - \mathbb{M}_s^\Omega[\mu]| dS = 0. \quad (2.21)$$

Moreover, if $\mu = 0$ then $u = 0$.

Proof. By the assumption, there exists a nonnegative Radon measure τ on Ω such that $(-\Delta)^s u = -\tau$.

We first prove that $\tau \in \mathfrak{M}^+(\Omega, \rho^s)$. For any $\beta \in (0, \beta_0)$, denote by τ_β the restriction of τ to D_β and by v_β the restriction of u on Σ_β . From [1, Theorem 1.4], there exists a unique solution v_β of

$$\begin{cases} (-\Delta)^s v_\beta = -\tau_\beta & \text{in } D_\beta \\ \mathbb{E}_s^{D_\beta}[v_\beta] = 0 & \text{on } \Sigma_\beta \\ v_\beta = u|_{D_\beta^c} & \text{in } D_\beta^c. \end{cases}$$

Moreover, the solution can be written as

$$v_\beta + \mathbb{G}_s^{D_\beta}[\tau_\beta] = \mathbb{P}_s^{D_\beta}[u|_{D_\beta^c}] \quad \text{in } D_\beta. \quad (2.22)$$

By the maximum principle [1, Lemma 3.9], $v_\beta = u$ and $\mathbb{P}_s^{D_\beta}[u|_{D_\beta^c}] \leq w$ a.e. in \mathbb{R}^N . This, together with (2.22), implies that $\mathbb{G}_s^{D_\beta}[\tau_\beta] \leq w$ in D_β . Letting $\beta \rightarrow 0$ yields $\mathbb{G}_s^\Omega[\tau] < \infty$. For fixed $x_0 \in \Omega$, by (2.1), $G_s^\Omega(x_0, y) > c\rho(y)^s$ for every $y \in \Omega$. Hence the finiteness of $\mathbb{G}_s^\Omega[\tau]$ implies that $\tau \in \mathfrak{M}^+(\Omega, \rho^s)$.

We next show that there exists a measure $\mu \in \mathfrak{M}^+(\partial\Omega)$ such that (2.21) holds. Put $v = u + \mathbb{G}_s^\Omega[\tau]$ then v is a nonnegative singular s -harmonic in Ω due to the fact that $\mathbb{G}_s^\Omega[\tau] = 0$ in Ω^c . By Proposition 2.2 and Proposition 2.4 (iii), there exists a finite measure μ on $\partial\Omega$ such that $v = \mathbb{M}_s^\Omega[\mu]$ in \mathbb{R}^N . By Proposition 2.9, we obtain (2.21). If $\mu = 0$ then $v = 0$ and thus $u = 0$. \square

Definition 2.11. A function u possesses a s -boundary trace on $\partial\Omega$ if there exists a measure $\mu \in \mathfrak{M}^+(\partial\Omega)$ such that

$$\lim_{\beta \rightarrow 0} \beta^{1-s} \int_{\Sigma_\beta} |u - \mathbb{M}_s^\Omega[\mu]| dS = 0. \quad (2.23)$$

The s -boundary trace of u is denoted by $\text{tr}_s(u)$.

Remark. (i) The notation of s -boundary trace is well defined. Indeed, suppose that μ and μ' satisfy (2.23). Put $v = (\mathbb{M}_s^\Omega[\mu - \mu'])_+$. Clearly $v \leq \mathbb{M}_s^\Omega[|\mu| + |\mu'|]$, $v = 0$ in Ω^c and $\lim_{\beta \rightarrow 0} \beta^{1-s} \int_{\Sigma_\beta} |v| dS = 0$. By Kato's inequality [8, Theorem 1.2], $(-\Delta)^s v \leq 0$ in Ω . Therefore, we deduce $v \equiv 0$ from (2.20). This implies $\mathbb{M}_s^\Omega[\mu - \mu'] \leq 0$. By permuting the role of μ and μ' , we obtain $\mathbb{M}_s^\Omega[\mu - \mu'] \geq 0$. Thus $\mu = \mu'$.

(ii) It is clear that for every $\mu \in \mathfrak{M}(\partial\Omega)$, $\text{tr}_s(\mathbb{M}_s^\Omega[\mu]) = \mu$. If $s > \frac{1}{2}$, by Proposition 2.9, for every $\tau \in \mathfrak{M}(\Omega, \rho^s)$, $\text{tr}_s(\mathbb{G}_s^\Omega[\tau]) = 0$.

2.4. Weak solutions of linear problems.

Definition 2.12. Let $\tau \in \mathfrak{M}(\Omega)$ and $\mu \in \mathfrak{M}(\partial\Omega)$. A function u is called a weak solution of (1.4) if $u \in L^1(\Omega)$ and

$$\int_\Omega u(-\Delta)^s \xi dx = \int_\Omega \xi d\tau + \int_\Omega \mathbb{M}_s^\Omega[\mu](-\Delta)^s \xi dx, \quad \forall \xi \in \mathbb{X}_s(\Omega). \quad (2.24)$$

Proof Proposition A. The uniqueness follows from [11, Proposition 2.4]. Let u be as in (1.5). By [11],

$$\int_\Omega (u - \mathbb{M}_s^\Omega[\mu])(-\Delta)^s \xi dx = \int_\Omega \mathbb{G}_s^\Omega[\tau](-\Delta)^s \xi dx = \int_\Omega \xi d\tau \quad \forall \xi \in \mathbb{X}_s(\Omega).$$

This implies (2.24) and therefore u is the unique solution of (1.4). Since $s \in (\frac{1}{2}, 1)$. By Proposition 2.9, $\text{tr}_s(u) = \text{tr}_s(\mathbb{M}_s^\Omega[\mu]) = \mu$. Finally, estimate (1.6) follows from Lemma 2.3 and Lemma 2.5. \square

3. NONLINEAR PROBLEMS

In this section, we consider the nonlinear problem (1.2). The definition of weak solutions of (1.2) is given in Definition 1.2.

3.1. Subcritical absorption. Proof of Theorem B.

MONOTONICITY. Let $\tau, \tau' \in L^1(\Omega)$, $\mu, \mu' \in L^1(\partial\Omega)$ and u and u' be the solutions of (1.2) with data (τ, μ) and (τ', μ') respectively. We will show that if $\tau \leq \tau'$ and $\mu \leq \mu'$ then $u \leq u'$ in Ω . Indeed, put $v := (u - u')_+$, it is sufficient to prove that $v \equiv 0$. Since (1.10) holds, it follows

$$|u| \leq \mathbb{G}_s^\Omega[|\tau| + |f(u)|] + \mathbb{M}_s^\Omega[|\mu|] \quad \text{in } \Omega.$$

Similarly

$$|u'| \leq \mathbb{G}_s^\Omega[|\tau'| + |f(u')|] + \mathbb{M}_s^\Omega[|\mu'|] \quad \text{in } \Omega.$$

Therefore

$$0 \leq v \leq |u| + |u'| \leq \mathbb{G}_s^\Omega[|\tau| + |\tau'| + |f(u)| + |f(u')|] + \mathbb{M}_s^\Omega[|\mu| + |\mu'|] := w.$$

By Kato inequality, the assumption $\tau \leq \tau'$ and the monotonicity of f , we obtain

$$(-\Delta)^s v \leq \text{sign}_+(u - u')(\tau - \tau') - \text{sign}_+(u - u')(f(u) - f(u')) \leq 0.$$

Therefore

$$(-\Delta)^s v \leq 0 \leq (-\Delta)^s w \quad \text{in } \Omega.$$

Since $\mu \leq \mu'$, it follows that $\text{tr}_s(v) = 0$. By Lemma 2.10, $v = 0$ and thus $u \leq u'$.

EXISTENCE.

Step 1: Assume that $\tau \in L^\infty(\Omega)$ and $\mu \in L^\infty(\partial\Omega)$.

Put $\hat{f}(t) := f(t + \mathbb{M}_s^\Omega[\mu]) - f(\mathbb{M}_s^\Omega[\mu])$ and $\hat{\tau} := \tau - f(\mathbb{M}_s^\Omega[\mu])$. Then \hat{f} is nondecreasing and $t\hat{f}(t) \geq 0$ for every $t \in \mathbb{R}$ and $\hat{\tau} \in L^1(\Omega, \rho^s)$. Consider the problem

$$\begin{cases} (-\Delta)^s v + \hat{f}(v) = \hat{\tau} & \text{in } \Omega \\ v = 0 & \text{in } \Omega^c. \end{cases} \quad (3.1)$$

By [10, Proposition 3.1] there exists a unique weak solution v of (3.1). It means that $v \in L^1(\Omega)$, $\hat{f}(v) \in L^1(\Omega, \rho^s)$ and

$$\int_{\Omega} (v(-\Delta)^s \xi + \hat{f}(v)\xi) dx = \int_{\Omega} \xi \hat{\tau} dx, \quad \forall \xi \in \mathbb{X}_s(\Omega). \quad (3.2)$$

Put $u := v + \mathbb{M}_s^\Omega[\mu]$ then $u \in L^1(\Omega)$ and $f(u) \in L^1(\Omega, \rho^s)$. By (3.2) u satisfies (1.3).

Step 2: Assume that $0 \leq \tau \in L^1(\Omega, \rho^s)$ and $0 \leq \mu \in L^1(\partial\Omega)$.

Let $\{\tau_n\} \subset C^1(\bar{\Omega})$ be a nondecreasing sequence converging to τ in $L^1(\Omega, \rho^s)$ and $\{\mu_n\} \subset C^1(\partial\Omega)$ be a nondecreasing sequence converging to μ in $L^1(\partial\Omega)$. Then $\{\mathbb{M}_s^\Omega[\mu_n]\}$ is increasing and by Lemma 2.5 (ii) it converges to $\mathbb{M}_s^\Omega[\mu]$ a.e. in Ω and in $L^p(\Omega, \rho^s)$ for every $1 \leq p < p_2^*$. Let u_n be the unique solution of (1.2) with τ and μ replaced by τ_n and μ_n respectively.

By step 1 and the monotonicity of f , we derive that $\{u_n\}$ and $\{f(u_n)\}$ are nondecreasing. Moreover

$$\int_{\Omega} (u_n(-\Delta)^s \xi + f(u_n)\xi) dx = \int_{\Omega} \xi d\tau_n + \int_{\Omega} \mathbb{M}_s^{\Omega}[\mu_n](-\Delta)^s \xi dx \quad \forall \xi \in \mathbb{X}_s(\Omega). \quad (3.3)$$

Let $\eta \in C(\overline{\Omega})$ be the solution of

$$\begin{cases} (-\Delta)^s \eta = 1 & \text{in } \Omega \\ \eta = 0 & \text{in } \Omega^c \end{cases} \quad (3.4)$$

then $c^{-1}\rho^s < \eta < c\rho^s$ in Ω for some $c > 1$. By choosing $\xi = \eta$ in (3.3), we get

$$\begin{aligned} \|u_n\|_{L^1(\Omega)} + \|f(u_n)\|_{L^1(\Omega, \rho^s)} &\leq c(\|\tau_n\|_{L^1(\Omega, \rho^s)} + \|\mu_n\|_{L^1(\partial\Omega)}) \\ &\leq c'(\|\tau\|_{L^1(\Omega, \rho^s)} + \|\mu\|_{L^1(\partial\Omega)}). \end{aligned} \quad (3.5)$$

Then $\{u_n\}$ and $\{f(u_n)\}$ are uniformly bounded in $L^1(\Omega)$ and $L^1(\Omega, \rho^s)$ respectively. By the monotone convergence theorem, there exists $u \in L^1(\Omega)$ such that $u_n \rightarrow u$ in $L^1(\Omega)$ and $f(u_n) \rightarrow f(u)$ in $L^1(\Omega, \rho^s)$. By letting $n \rightarrow \infty$ in (3.3), we deduce that u satisfies (1.3), namely u is a weak solution of (1.2).

The uniqueness follows from the monotonicity.

Step 3: Assume that $\tau \in L^1(\Omega, \rho^s)$ and $\mu \in L^1(\partial\Omega)$.

Let $\{\tau_n\} \subset C^1(\overline{\Omega})$ be a sequence such that $\{\tau_n^+\}$ and $\{\tau_n^-\}$ are nondecreasing and $\tau_n^{\pm} \rightarrow \tau^{\pm}$ in $L^1(\Omega, \rho^s)$. Let $\{\mu_n\} \subset C^1(\partial\Omega)$ be a sequence such that $\{\mu_n^+\}$ and $\{\mu_n^-\}$ are nondecreasing and $\mu_n^{\pm} \rightarrow \mu^{\pm}$ in $L^1(\partial\Omega)$. Let u_n be the unique solutions of (1.2) with data (τ_n, μ_n) . Put $v_n := u_n - \mathbb{M}_s^{\Omega}[\mu_n]$. For any $m, n \in \mathbb{N}$, we have

$$\begin{cases} (-\Delta)^s(v_m - v_n) + f(u_m) - f(u_n) = \tau_m - \tau_n & \text{in } \Omega \\ v_m - v_n = 0 & \text{in } \Omega^c. \end{cases}$$

By [10, Proposition 2.4], for any $\xi \in \mathbb{X}_s(\Omega)$,

$$\int_{\Omega} |v_m - v_n|(-\Delta)^s \xi dx + \int_{\Omega} \xi \text{sign}(v_m - v_n)(f(u_m) - f(u_n)) dx \leq \int_{\Omega} \xi \text{sign}(v_m - v_n)(\tau_m - \tau_n) dx.$$

By choosing $\xi = \eta$ and Lemma 2.5 (i), we obtain

$$\begin{aligned} \int_{\Omega} |v_m - v_n| dx + \int_{\Omega} \Phi_{m,n} \eta |v_m - v_n| dx &\leq \int_{\Omega} \eta |\tau_m - \tau_n| dx + \int_{\Omega} \eta |\mathbb{M}_s^{\Omega}[\mu_m - \mu_n]| dx \\ &\leq c(\|\tau_m - \tau_n\|_{L^1(\Omega, \rho^s)} + \|\mu_m - \mu_n\|_{L^1(\partial\Omega)}) \end{aligned}$$

where

$$\Phi_{m,n}(x) := \begin{cases} \frac{f(u_m)(x) - f(u_n)(x)}{u_m(x) - u_n(x)} & \text{if } u_m(x) \neq u_n(x), \\ 0 & \text{if } u_m(x) = u_n(x). \end{cases}$$

This implies that $\{v_n\}$ is a Cauchy sequence in $L^1(\Omega)$ and hence converges in $L^1(\Omega)$ and (up to a subsequence) a.e. to a function v . Therefore $\{u_n\}$ and $\{f(u_n)\}$ converge a.e. to u and $f(u)$ respectively with $u = v + \mathbb{M}_s^{\Omega}[\mu]$.

Let $w_{1,n}$ and $w_{2,n}$ be the unique solutions of (1.2) with data (τ_n^+, μ_n^+) and $(-\tau_n^-, -\mu_n^-)$ respectively. By (i), for any $n \in \mathbb{N}$, $w_{2,n} \leq 0 \leq w_{1,n}$ and

$$-\mathbb{G}_s^{\Omega}[\tau_n^-] - \mathbb{M}_s^{\Omega}[\mu_n^-] \leq w_{2,n} \leq u_n \leq w_{1,n} \leq \mathbb{G}_s^{\Omega}[\tau_n^+] + \mathbb{M}_s^{\Omega}[\mu_n^+]. \quad (3.6)$$

By step 2, the sequences $\{w_{1,n}\}$, $\{f(w_{1,n})\}$, $\{-w_{2,n}\}$ and $\{-f(w_{2,n})\}$ are increasing and converge to w_1 in $L^1(\Omega)$, $f(w_1)$ in $L^1(\Omega, \rho^s)$, $-w_2$ in $L^1(\Omega)$ and $-f(w_2)$ in $L^1(\Omega, \rho^s)$ respectively. Since $|u_n| \leq w_{1,n} - w_{2,n}$, $|f(u_n)| \leq f(w_{1,n}) - f(w_{2,n})$, due to generalized dominated convergence theorem, $\{u_n\}$ and $\{f(u_n)\}$ converge to u and $f(u)$ in $L^1(\Omega)$ and $L^1(\Omega, \rho^s)$ respectively. By passing to the limit in (3.3), we derive that u satisfies (1.3).

The uniqueness follows from the monotonicity. \square

Define

$$C(\overline{\Omega}, \rho^{-s}) := \{\zeta \in C(\overline{\Omega}) : \rho^{-s}\zeta \in C(\overline{\Omega})\}.$$

This space is endowed with the norm

$$\|\zeta\|_{C(\overline{\Omega}, \rho^{-s})} = \|\rho^{-s}\zeta\|_{C(\overline{\Omega})}.$$

We say that a sequence $\{\tau_n\} \subset \mathfrak{M}(\Omega, \rho^s)$ converges weakly to a measure $\tau \in \mathfrak{M}(\Omega, \rho^s)$ if

$$\lim_{n \rightarrow \infty} \int_{\Omega} \zeta d\tau_n = \int_{\Omega} \zeta d\tau \quad \forall \zeta \in C(\overline{\Omega}, \rho^{-s}).$$

Proof of Theorem C.

MONOTONICITY. The monotonicity can be proved by using the same argument as in the proof of Theorem B.

EXISTENCE. Let $\{\tau_n\} \subset C^1(\Omega)$ and $\{\mu_n\} \subset C^1(\partial\Omega)$ such that $\tau_n^{\pm} \rightarrow \tau^{\pm}$ weakly and $\mu_n^{\pm} \rightarrow \mu^{\pm}$ weakly. Then there is a positive constant c independent of n such that

$$\|\tau_n\|_{\mathfrak{M}(\Omega, \rho^s)} \leq c \|\tau\|_{\mathfrak{M}(\Omega, \rho^s)} \quad \text{and} \quad \|\mu_n\|_{\mathfrak{M}(\partial\Omega)} \leq c \|\mu\|_{\mathfrak{M}(\partial\Omega)}.$$

Let u_n , $w_{1,n}$ and $w_{2,n}$ as in the proof of Theorem B. Then

$$|u_n| \leq \max(w_{1,n}, -w_{2,n}) \leq \mathbb{G}_s^{\Omega}[\tau_n] + \mathbb{M}_s^{\Omega}[|\mu_n|]. \quad (3.7)$$

This, together with (2.3), (2.6) and (3.8), implies that

$$\|u_n\|_{M^{p_2^*}(\Omega, \rho^s)} \leq c(\|\tau_n\|_{\mathfrak{M}(\Omega, \rho^s)} + \|\mu_n\|_{\mathfrak{M}(\partial\Omega)}) \leq c'(\|\tau\|_{\mathfrak{M}(\Omega, \rho^s)} + \|\mu\|_{\mathfrak{M}(\partial\Omega)}). \quad (3.8)$$

We have

$$\begin{aligned} \int_{\Omega} (w_{1,n}(-\Delta)^s \xi + f(w_{1,n})\xi) dx &= \int_{\Omega} \xi d\tau_n^+ + \int_{\Omega} \mathbb{M}_s^{\Omega}[\mu_n^+](-\Delta)^s \xi dx, \\ \int_{\Omega} (w_{2,n}(-\Delta)^s \xi + f(w_{2,n})\xi) dx &= - \int_{\Omega} \xi d\tau_n^- - \int_{\Omega} \mathbb{M}_s^{\Omega}[\mu_n^-](-\Delta)^s \xi dx, \quad \forall \xi \in \mathbb{X}_s(\Omega). \end{aligned} \quad (3.9)$$

and subtracting the first estimate by the second one in (3.4), we obtain

$$\int_{\Omega} [(w_{1,n} - w_{2,n}) + (f(w_{1,n}) - f(w_{2,n}))\eta] dx = \int_{\Omega} \eta d|\tau_n| + \int_{\Omega} \mathbb{M}_s^{\Omega}[|\mu_n|] dx. \quad (3.10)$$

By taking into account that $|u_n| \leq w_{1,n} - w_{2,n}$, $|f(u_n)| \leq f(w_{1,n}) - f(w_{2,n})$ and $c^{-1}\rho^s \leq \eta \leq c\rho^s$ for some positive constant c , we infer

$$\begin{aligned} \|u_n\|_{L^1(\Omega)} + \|f(u_n)\|_{L^1(\Omega; \rho^s)} &\leq c(\|\tau_n\|_{L^1(\Omega, \rho^s)} + \|\mu_n\|_{\mathfrak{M}(\partial\Omega)}) \\ &\leq c'(\|\tau\|_{\mathfrak{M}(\Omega, \rho^s)} + \|\mu\|_{\mathfrak{M}(\partial\Omega)}). \end{aligned} \quad (3.11)$$

This implies that $\{u_n\}$ and $\{f(u_n)\}$ are uniformly bounded in $L^1(\Omega)$ and $L^1(\Omega, \rho^s)$ respectively.

Since $\{\tau_n - f(u_n)\}$ is uniformly bounded in $L^1(\Omega, \rho^s)$ and the mapping $\phi \mapsto \mathbb{G}_s^{\Omega}[\phi]$ is compact from $L^1(\Omega, \rho^s)$ into $L^p(\Omega)$ for any $p \in [1, \frac{N}{N-s}]$ (see [11, Proposition 2.6]), we derive

that there is a subsequence, still denoted by $\{u_n\}$, and a function u such that $u_n \rightarrow u$ in $L^p(\Omega)$ and a.e. in Ω . It follows from the continuity of f that $f(u_n) \rightarrow f(u)$ a.e. in Ω .

By Hölder inequality, we infer that $\{u_n\}$ is uniformly integrable in $L^1(\Omega)$.

We next prove that $\{f \circ u_n\}$ is uniformly integrable in $L^1(\Omega, \rho^s)$. Define $\tilde{f}(s) := f(|s|) - f(-|s|)$, $s \in \mathbb{R}$. Then \tilde{f} is nondecreasing in \mathbb{R} and $|f(s)| \leq \tilde{f}(s)$ for every $s \in \mathbb{R}$. For $\ell > 0$ and $n \in \mathbb{N}$, set

$$A_n(\ell) := \{x \in \Omega : |u_n(x)| > \ell\}, \quad a_n(\ell) := \int_{A_n(\ell)} \rho^s dx.$$

We take an arbitrary Borel set $D \subset \Omega$ and estimate

$$\begin{aligned} \int_D |f(u_n)| \rho^s dx &= \int_{D \cap A_n(\ell)} |f(u_n)| \rho^s dx + \int_{D \setminus A_n(\ell)} |f(u_n)| \rho^s dx \\ &\leq \int_{A_n(\ell)} \tilde{f}(u_n) \rho^s dx + \tilde{f}(\ell) \int_{\Omega} \rho^s dx \end{aligned} \quad (3.12)$$

On one hand, we have

$$\int_{A_n(\ell)} \tilde{f}(u_n) \rho^s dx = a_n(\ell) \tilde{f}(\ell) + \int_{\ell}^{\infty} a_n(s) d\tilde{f}(s) ds.$$

From (3.8), we infer $a_n(s) \leq \tilde{c} s^{-p_2^*}$ where \tilde{c} is a positive constant independent of n . Hence, for any $l > \ell$,

$$\begin{aligned} a_n(\ell) \tilde{f}(\ell) + \int_{\ell}^l a_n(s) d\tilde{f}(s) ds &\leq \tilde{c} \ell^{-p_2^*} \tilde{f}(\ell) + \tilde{c} \int_{\ell}^l s^{-p_2^*} d\tilde{f}(s) \\ &\leq \tilde{c} l^{-p_2^*} \tilde{f}(\ell) + \frac{\tilde{c}}{p_2^* + 1} \int_{\ell}^l s^{-1-p_2^*} \tilde{f}(s) ds. \end{aligned} \quad (3.13)$$

By assumption (1.9), there exists a sequence $\{l_k\}$ such that $l_k \rightarrow \infty$ and $l_k^{-p_2^*} \tilde{f}(l_k) \rightarrow 0$ as $k \rightarrow \infty$. Taking $l = l_k$ in (3.13) and then letting $k \rightarrow \infty$, we obtain

$$a_n(\ell) \tilde{f}(\ell) + \int_{\ell}^{\infty} a_n(s) d\tilde{f}(s) ds \leq \frac{\tilde{c}}{p_2^* + 1} \int_{\ell}^{\infty} s^{-1-p_2^*} \tilde{f}(s) ds. \quad (3.14)$$

From assumption (1.9), we see that the right hand-side of (3.14) tends to 0 as $\ell \rightarrow \infty$. Therefore, for any $\epsilon > 0$, one can choose $\ell > 0$ such that the right hand-side of (3.14) is smaller than $\epsilon/2$. Fix such ℓ , one then can choose $\delta > 0$ small such that if $\int_D \rho^s dx < \delta$ then $\tilde{f}(\ell) \int_D \rho^s dx < \epsilon/2$. Therefore, from (3.12), we derive

$$\int_D \rho^s dx < \delta \implies \int_D |f(u_n)| \rho^s dx < \epsilon.$$

This means $\{f \circ u_n\}$ is uniformly integrable in $L^1(\Omega, \rho^s)$.

By Vitali convergence theorem, we deduce that up to a subsequence, still denoted by $\{u_n\}$, such that $u_n \rightarrow u$ in $L^1(\Omega)$ and $f \circ u_n \rightarrow f \circ u$ in $L^1(\Omega, \rho^s)$. We have

$$\int_{\Omega} (u_n(-\Delta)^s \xi + f(u_n) \xi) dx = \int_{\Omega} \xi d\tau_n + \int_{\Omega} \mathbb{M}_s^{\Omega}[\mu_n](-\Delta)^s \xi dx, \quad \forall \xi \in \mathbb{X}_s(\Omega). \quad (3.15)$$

By letting $n \rightarrow \infty$ we obtain (1.3), i.e. u is a solution of (1.2). \square

Proposition 3.1. *Assume f is a continuous nondecreasing function on \mathbb{R} satisfying $f(0) = 0$ and (1.9). Then for every $z \in \partial\Omega$,*

$$\lim_{\Omega \ni x \rightarrow z} \frac{\mathbb{G}_s^\Omega[f(M_s^\Omega(\cdot, z))](x)}{M_s^\Omega(x, z)} = 0. \quad (3.16)$$

Proof. By (2.1),

$$G_s^\Omega(x, y) \leq c_{14} \rho(x)^s |x - y|^{-N} \min\{\rho(y)^s, |x - y|^s\}, \quad \forall x \neq y.$$

Hence

$$\frac{\mathbb{G}_s^\Omega[f(M_s^\Omega(\cdot, z))](x)}{M_s^\Omega(x, z)} \leq c_{15} |x - z|^N \int_\Omega |x - y|^{-N} \min\{|x - y|^s, |y - z|^s\} f(|y - z|^{s-N}) dy. \quad (3.17)$$

Put

$$\mathcal{D}_1 := \Omega \cap B(x, |x - z|/2), \quad \mathcal{D}_2 := \Omega \cap B(z, |x - z|/2), \quad \mathcal{D}_3 := \Omega \setminus (\mathcal{D}_1 \cup \mathcal{D}_2), \quad (3.18)$$

$$I_i := |x - z|^N \int_{\mathcal{D}_i} |x - y|^{-N} \min\{|x - y|^s, |y - z|^s\} f(|y - z|^{s-N}) dy, \quad i = 1, 2, 3.$$

For every $y \in \mathcal{D}_1$, $|x - z| \leq 2|y - z|$, therefore

$$I_1 \leq c_{16} |x - z|^N f(|x - z|^{s-N}) \int_{\mathcal{D}_1} |x - y|^{s-N} dy \leq c_{17} |x - z|^{N+s} f(|x - z|^{s-N}).$$

Hence

$$\lim_{x \rightarrow z} I_1 \leq c_{17} \lim_{x \rightarrow z} |x - z|^{N+s} f(|x - z|^{s-N}) = 0. \quad (3.19)$$

We next estimate I_2 . For every $y \in \mathcal{D}_2$, $|x - z| \leq 2|x - y|$, hence

$$I_2 \leq c_{18} \int_{\mathcal{D}_2} |y - z|^s f(|y - z|^{s-N}) dy \leq c_{37} \int_{|x-z|^{s-N}}^\infty t^{-1-p_2^*} f(t) dt.$$

Therefore, by (1.9),

$$\lim_{x \rightarrow z} I_2 \leq c_{19} \lim_{x \rightarrow z} \int_{|x-z|^{s-N}}^\infty t^{-1-p_2^*} f(s) ds = 0 \quad (3.20)$$

Finally, we estimate I_3 . For every $y \in \mathcal{D}_3$, $|y - z| \leq 3|x - y|$, therefore

$$I_3 \leq c_{20} |x - z|^N \int_{\mathcal{D}_3} |y - z|^{s-N} f(|y - z|^{s-N}) dy \leq c_{21} |x - z|^N \int_0^{|x-z|^{s-N}} t^{-\frac{N}{N-s}} f(t) dt. \quad (3.21)$$

Put

$$g_1(r) = \int_0^{r^{s-N}} t^{-\frac{N}{N-s}} f(t) dt, \quad g_2(r) = r^{-N}.$$

If $\lim_{r \rightarrow 0} g_1(r) < \infty$ then by (3.21), $\lim_{x \rightarrow z} I_3 = 0$. Otherwise, $\lim_{r \rightarrow 0} g_1(r) = \infty = \lim_{r \rightarrow 0} g_2(r)$. Therefore, by L' hopital's rule,

$$\lim_{r \rightarrow 0} \frac{g_1(r)}{g_2(r)} = \lim_{r \rightarrow 0} \frac{g_1'(r)}{g_2'(r)} = \lim_{r \rightarrow 0} \frac{N-s}{N} r^{N+s} f(r^{s-N}) = 0. \quad (3.22)$$

By combining (3.21) and (3.22) we obtain

$$\lim_{x \rightarrow z} I_3 \leq c_{22} \lim_{x \rightarrow z} |x - z|^N \int_0^{|x-z|^{s-N}} t^{-\frac{N}{N-s}} f(t) dt = 0. \quad (3.23)$$

We deduce (3.17) by gathering (3.19), (3.20) and (3.23). \square

Proof of Theorem D. From Theorem C we get

$$kM_s^\Omega(x, z) - \mathbb{G}_s^\Omega[f(M_s^\Omega(\cdot, z))](x) \leq u_{k,z}^\Omega(x) \leq kM_s^\Omega(x, z), \quad (3.24)$$

which implies

$$k - \frac{\mathbb{G}_s^\Omega[f(M_s^\Omega(\cdot, z))](x)}{M_s^\Omega(x, z)} \leq \frac{u_{k,z}^\Omega(x)}{M_s^\Omega(x, z)} \leq k.$$

We derive (1.13) due to Proposition 3.1. \square

3.2. Power absorption.

Lemma 3.2. *Let $p \in (0, p_2^*)$. There exists a constant $c = c(N, s, p, \Omega) > 0$ such that for any $x \in \Omega$ and $z \in \partial\Omega$, there holds*

$$\mathbb{G}_s^\Omega[M_s^\Omega(\cdot, z)^p](x) \leq \begin{cases} c\rho(x)^s |x - z|^{s-(N-s)p} & \text{if } \frac{s}{N-s} < p < p_2^* \\ -c\rho(x)^s \ln |x - z| & \text{if } p = \frac{s}{N-s} \\ c\rho(x)^s & \text{if } 0 < p < \frac{s}{N-s}. \end{cases} \quad (3.25)$$

Proof. We use a similar argument as in the proof of Proposition 3.1. It is easy to see that for every $x \in \Omega$ and $z \in \partial\Omega$,

$$\mathbb{G}_s^\Omega[M_s^\Omega(\cdot, z)^p](x) \leq c_{23}\rho(x)^s \int_\Omega |x - y|^{-N} |y - z|^{(s-N)p} \min\{|x - y|^s, |y - z|^s\} dy \quad (3.26)$$

Let \mathcal{D}_i , $i = 1, 2, 3$ be as in (3.18) and put

$$J_i := \rho(x)^s \int_{\mathcal{D}_i} |x - y|^{-N} |y - z|^{(s-N)p} \min\{|x - y|^s, |y - z|^s\} dy.$$

By proceeding as in the proof of Proposition 3.1 we deduce easily that there is positive constants $c_{24} = c_{24}(N, s, p, \Omega)$ such that

$$J_i \leq c_{24}\rho(x)^s |x - z|^{s-(N-s)p}, \quad i = 1, 2, \quad (3.27)$$

and

$$J_3 \leq c_{24}\rho(x)^s \int_{|x-z|/2}^{\text{diam}(\Omega)} r^{s-1-(N-s)p} dr \leq \begin{cases} c_{25}\rho(x)^s |x - z|^{s-(N-s)p} & \text{if } \frac{s}{N-s} < p < p_2^* \\ -c_{25}\rho(x)^s \ln |x - z| & \text{if } p = \frac{s}{N-s} \\ c_{25}\rho(x)^s & \text{if } 0 < p < \frac{s}{N-s}. \end{cases} \quad (3.28)$$

Combining (3.27) and (3.28) implies (3.25). \square

Next we assume that $0 \in \partial\Omega$. Let $0 < p < p_2^*$ and denote by u_k^Ω the unique solution of (1.14). By Theorem C, $u_k^\Omega \leq kM_s^\Omega(\cdot, 0)$ and $k \mapsto u_k^\Omega$ is increasing.

For any $\ell > 0$, put

$$T_\ell[u](y) := \ell^{\frac{2s}{p-1}} u(\ell y), \quad \forall y \in \Omega_\ell := \ell^{-1}\Omega.$$

If u is a solution of (1.17) in Ω then $T_\ell[u]$ is a solution of (1.17) with Ω replaced by Ω_ℓ .

By Corollary A.9, the function

$$x \mapsto U(x) = \ell_{s,p} |x|^{-\frac{2s}{p-1}}, \quad x \neq 0, \quad (3.29)$$

where $\ell_{s,p}$ is a positive constant, is a radial singular solution of

$$(-\Delta)^s u + u^p = 0 \quad \text{in } \mathbb{R}^N \setminus \{0\}. \quad (3.30)$$

Lemma 3.3. *Assume $p \in (p_1^*, p_2^*)$. Then there exists a positive constant C depending on N , s , p and the C^2 characteristic of Ω such that the following holds. If u is a positive solution of (1.17) vanishing on $\partial\Omega \setminus \{0\}$ and $u \leq U$ in Ω then there holds*

$$u(x) \leq C\rho(x)^s |x|^{-\frac{(p+1)s}{p-1}} \quad \forall x \in \Omega. \quad (3.31)$$

Proof. Let $P \in (\partial\Omega \setminus \{0\}) \cap B_1(0)$ and put

$$d = d(P) := \frac{1}{2}|P| < \frac{1}{2}.$$

Let β_0 be the positive constant in Proposition 2.6. Put

$$u_d(y) = T_d[u](y) \quad y \in \Omega_d := d^{-1}\Omega.$$

Then u_d is a solution of

$$\begin{cases} (-\Delta)^s u + u^p = 0 & \text{in } \Omega_d \\ u = 0 & \text{in } (\Omega_d)^c. \end{cases} \quad (3.32)$$

and u_d vanishes on $\partial\Omega_d \setminus \{0\}$. Moreover

$$u_d(y) \leq T_d[U](y) = d^{\frac{2s}{p-1}} U(dy) = \ell_{s,p} |y|^{-\frac{2s}{p-1}} = U(y).$$

Put $P_d = d^{-1}P$ and let β_0 be the constant in Proposition 2.6. We may assume $\beta_0 \leq \frac{1}{4}$. Let $\zeta_P \in C^\infty(\mathbb{R}^N)$ such that $0 \leq \zeta \leq 1$ in \mathbb{R}^N , $\zeta = 0$ in $B_{\beta_0}(P_d)$ and $\zeta = 1$ in $\mathbb{R}^N \setminus B_{2\beta_0}(P_d)$. Let $\eta_d \in C(\overline{\Omega}_d)$ be the solution of (3.4) with Ω replaced by Ω_d . For $l > 0$, denote

$$V_{d,l} := \zeta_P U + l\eta_d.$$

We will compare u_d with $V_{d,l}$.

Step 1: We show that $V_{d,l}$ is a super solution of (3.32) for l large enough.

For $y \in \Omega_d \setminus B_{4\beta_0}(P_d)$, $\zeta_P(y) = 1$ and hence

$$\begin{aligned} (-\Delta)^s(\zeta_P U)(y) &= \lim_{\epsilon \rightarrow 0} \int_{\mathbb{R}^N \setminus B_\epsilon(y)} \frac{U(y) - \zeta_P(z)U(z)}{|y-z|^{N+2s}} dz \\ &= (-\Delta)^s U(y) + \lim_{\epsilon \rightarrow 0} \int_{\mathbb{R}^N \setminus B_\epsilon(y)} \frac{U(z) - \zeta_P(z)U(z)}{|y-z|^{N+2s}} dz \\ &\geq (-\Delta)^s U(y) - \int_{B_{\frac{1}{2}}(P_d)} \frac{U(z)}{|y-z|^{N+2s}} dz \\ &\geq (-\Delta)^s U(y) - c_{26} \end{aligned}$$

where $c_{44} = c_{44}(N, s, p, \beta_0)$. Since $(\Omega_d \cap B_{2\beta_0}(0)) \subset (\Omega_d \setminus B_{4\beta_0}(P_d))$, it follows that, for any $y \in \Omega_d \cap B_{2\beta_0}(0) \setminus \{0\}$,

$$\begin{aligned} (-\Delta)^s V_{d,l}(y) + (V_{d,l}(y))^p &= (-\Delta)^s(\zeta_P U)(y) + l(-\Delta)^s \eta_d(y) + (\zeta_P(y)U(y) + l\eta_d(y))^p \\ &\geq (-\Delta)^s U(y) - c_{26} + l + U(y)^p. \end{aligned}$$

Therefore if we choose $l \geq c_{26}$ then

$$(-\Delta)^s V_{d,l} + (V_{d,l})^p \geq 0 \quad \text{in } \Omega_d \cap B_{2\beta_0}(0) \setminus \{0\}. \quad (3.33)$$

Next we see that there exists $c_{27} > 0$ such that

$$|(-\Delta)^s(\zeta_P U)| \leq c_{27} \quad \text{in } \Omega_d \setminus B_{2\beta_0}(0).$$

Consequently,

$$\begin{aligned} (-\Delta)^s V_{d,l} &= (-\Delta)^s(\zeta_P U) + l(-\Delta)^s \eta_d \\ &\geq -c_{27} + l. \end{aligned}$$

Therefore if we choose $l \geq c_{27}$ then

$$(-\Delta)^s V_{d,l} \geq 0 \quad \text{in } \Omega_d \setminus B_{2\beta_0}(0). \quad (3.34)$$

By combining (3.33) and (3.34), for $l \geq \max\{c_{26}, c_{27}\}$, we deduce that $V_{d,l}$ is a super solution of (3.32).

Step 2: We show that $u_d \leq V_{d,l}$ in Ω_d . By contradiction, we assume that there exists $x_0 \in \Omega_d$ such that

$$(u_d - V_{d,l})(x_0) = \max_{x \in \Omega_d} (u_d - V_{d,l}) > 0.$$

Then $(-\Delta)^s(u_d - V_{d,l})(x_0) \geq 0$. It follows that

$$0 \leq (-\Delta)^s(u_d - V_{d,l})(x_0) \leq -(u_d(x_0))^p - V_{d,l}(x_0)^p < 0.$$

This contradiction implies that $u_d \leq V_{d,l}$ in Ω_d .

Step 3: End of proof. From step 2, we deduce that

$$u_d \leq l\eta_d \quad \text{in } \Omega_d \cap B_{\beta_0}(P_d).$$

We note that $\eta_d(y) \leq c \text{dist}(y, \partial\Omega_d)^s$ for every $y \in \Omega_d$. Here the constant c depends on N, s and the C^2 characteristic of Ω_d . Since $d < 1$, a C^2 characteristic of Ω_d can be taken as a C^2 characteristic of Ω . Therefore the constant c can be taken independently of P . Consequently,

$$u_d(y) \leq lc \text{dist}(y, \partial\Omega_d)^s \quad \forall y \in \Omega_d \cap B_{\beta_0}(P_d).$$

This implies

$$u(x) \leq c' \rho(x)^s d^{-\frac{(p+1)s}{p-1}} \quad \forall x \in \Omega \cap B_{d\beta_0}(P). \quad (3.35)$$

Put

$$\mathcal{F}_1 := \Omega_{\beta_0} \cap B_{\frac{1}{1+\beta_0}}(0) \cap \{x : \rho(x) \leq \beta_0|x|\}, \quad \mathcal{F}_2 := \Omega_{\beta_0} \cap B_{\frac{1}{1+\beta_0}}(0) \cap \{x : \rho(x) > \beta_0|x|\}.$$

If $x \in \mathcal{F}_1$ then let $P \in \partial\Omega \setminus \{0\}$ such that $\rho(x) = |x - P|$. It follows that

$$\frac{1}{2}(1 - \beta_0)|x| < d = \frac{1}{2}|P| \leq \frac{1}{2}(1 + \beta_0)|x| < 1. \quad (3.36)$$

By combining (3.35) and (3.36), we get

$$u(x) \leq c'(1 - \beta_0)^{-\frac{(p+1)s}{p-1}} \rho(x)^s |x|^{-\frac{(p+1)s}{p-1}}.$$

If $x \in \mathcal{F}_2$ then (3.31) follows from the assumption $u \leq U$. Thus (3.31) holds for every $x \in \Omega_{\beta_0} \cap B_{\frac{1}{1+\beta_0}}(0)$. If $x \in \Omega \setminus B_{\frac{1}{1+\beta_0}}(0)$ then by a similar argument as in Step 1 and Step 2 without similarity transformation, we deduce that there exist constants c and $\tilde{\beta} \in (0, \frac{1}{2(1+\beta_0)})$ depending on N, s, p and the C^2 characteristic of Ω such that (3.31) holds in $B_{\tilde{\beta}}(P) \cap \Omega$ for every $P \in \partial\Omega \setminus B_{\frac{1}{1+\beta_0}}(0)$. Finally, since $u \leq U$, estimate (3.31) holds in $D_{\frac{\tilde{\beta}}{2}}$. Thus (3.31) holds in Ω . \square

Proposition 3.4. *Assume $p \in (p_1^*, p_2^*)$. Then $u_\infty^\Omega := \lim_{k \rightarrow 0} u_k^\Omega$ is a classical solution of (1.17). Moreover, there exists $c = c(N, s, p, \Omega) > 0$ such that*

$$c^{-1} \rho(x)^s |x|^{-\frac{(p+1)s}{p-1}} \leq u_\infty^\Omega(x) \leq c \rho(x)^s |x|^{-\frac{(p+1)s}{p-1}} \quad \forall x \in \Omega. \quad (3.37)$$

Proof. We first claim that for any $k > 0$,

$$u_k^\Omega \leq U \quad \text{in } \Omega. \quad (3.38)$$

Indeed, by (2.5),

$$u_k^\Omega(x) \leq k M_s^\Omega(x, 0) \leq c_{28} k \rho(x)^s |x|^{-N} \leq c_{28} k |x|^{s-N} \quad \forall x \in \Omega.$$

Since $p < p_2^*$, it follows that

$$\lim_{\Omega \ni x \rightarrow 0} \frac{u_k^\Omega(x)}{U(x)} = 0.$$

By proceeding as in Step 2 of the proof of Lemma 3.3, we deduce that $u_k^\Omega \leq U$ in Ω .

Consequently, $u_\infty^\Omega := \lim_{k \rightarrow \infty} u_k^\Omega$ is a solution of (1.17) vanishing on $\partial\Omega \setminus \{0\}$ and satisfying $u_\infty^\Omega \leq U$ in Ω . In light of Lemma 3.3, we obtain the upper bound in (3.37).

Next we prove the lower bound in (3.37). For any $k > 0$ and $x \in \Omega$, we have

$$\begin{aligned} u_k^\Omega(x) &\geq k M_s^\Omega(x, 0) - k^p \mathbb{G}_s^\Omega[M_s^\Omega(\cdot, 0)^p](x) \\ &\geq c_{29}^{-1} k \rho(x)^s |x|^{-N} (1 - c_{29} c_{30} k^{p-1} |x|^{N+s-(N-s)p}). \end{aligned}$$

One can choose $r > 0$ such that $x \in \Omega \cap (B_{2r}(0) \setminus B_r(0))$. Put $k = ar^{-\frac{N+s-(N-s)p}{p-1}}$, where $a > 0$ will be made precise later on, then

$$u_k^\Omega(x) \geq c_{31} a \rho(x)^s |x|^{-\frac{(p+1)s}{p-1}} (1 - c_{29} c_{30} a^{p-1}).$$

By choosing $a = (2c_{29}c_{30})^{-\frac{1}{p-1}}$, we deduce for any $x \in \Omega$ there exists $k > 0$ depending on $|x|$ such that

$$u_k^\Omega(x) \geq c_{32} \rho(x)^s |x|^{-\frac{(p+1)s}{p-1}}.$$

Since $u_\infty^\Omega \geq u_k^\Omega$ in Ω we obtain the first inequality in (3.37). \square

Proposition 3.5. *Assume $0 < p \leq p_1^*$. There exist $k_0 = k_0(N, s, p)$ and $c = c(N, s, p, \Omega)$ such that the following holds. There exists a decreasing sequence of positive numbers $\{r_k\}$ such that $\lim_{k \rightarrow \infty} r_k = 0$ and for any $k > k_0$,*

$$u_k^\Omega(x) \geq \begin{cases} c \rho(x)^s |x|^{-N-s} & \text{if } 0 < p < p_1^*, \\ c \rho(x)^s |x|^{-N-s} (-\ln |x|)^{-1} & \text{if } p = p_1^*, \end{cases} \quad \forall x \in \Omega \setminus B_{r_k}(0). \quad (3.39)$$

Proof. For any $\ell > 0$, we have

$$u_\ell^\Omega(x) \geq \ell M_s^\Omega(x, 0) - \ell^p \mathbb{G}_s^\Omega[M_s^\Omega(\cdot, 0)^p](x) \quad \forall x \in \Omega. \quad (3.40)$$

Case 1: $p \in (\frac{s}{N-s}, p_1^*)$. Put $k_1 := (2c_{29}c_{30})^{\frac{s}{N+2s-Np}}$ and take $k > k_1$. For $\ell > 0$, put $r_\ell = \ell^{-\frac{1}{s}}$, then $\ell = r_\ell^{-s}$. Take arbitrarily $x \in \Omega \setminus B_{r_k}(0)$ then one can choose $\ell \in (\max(2^{-s}k, k_1), k)$ such

that $x \in \Omega \cap (B_{r_\ell}(0) \setminus B_{\frac{r_\ell}{2}}(0))$. From (3.40), (2.5) and (3.25), we get

$$\begin{aligned} u_\ell^\Omega(x) &\geq c_{29}^{-1} \ell \rho(x)^s |x|^{-N} (1 - c_{29} c_{30} \ell^{p-1} |x|^{N+s-(N-s)p}) \\ &\geq c_{29}^{-1} \rho(x)^s |x|^{-N} r_\ell^{-s} (1 - c_{29} c_{30} r_\ell^{N+2s-Np}) \\ &\geq (2c_{29})^{-1} \rho(x)^s |x|^{-N} r_\ell^{-s} \\ &\geq c_{33} \rho(x)^s |x|^{-N-s}. \end{aligned}$$

Here the second estimate holds since $p < p_2^*$ and the third estimate holds since $N > Np - 2s$ and $\ell > k_1$. Since $k > \ell$, we deduce that

$$u_k^\Omega(x) \geq c_{33} \rho(x)^s |x|^{-N-s}, \quad \forall x \in \Omega \setminus B_{r_k}(0). \quad (3.41)$$

Case 2: $p = \frac{s}{N-s}$. Put $k_2 = (\frac{2c_{29}c_{30}(1+s)}{s})^{\frac{s}{N-sp}}$ and take $k > k_2$. For $\ell > 0$, put $r_\ell = \ell^{-\frac{1}{s}}$, then $\ell = r_\ell^{-s}$. Take arbitrarily $x \in \Omega \setminus B_{r_k}(0)$ then one can choose $\ell \in (\max(2^{-s}k, k_2), k)$ such that $x \in \Omega \cap (B_{r_\ell}(0) \setminus B_{\frac{r_\ell}{2}}(0))$. From (3.40), (2.5) and (3.25), we get

$$\begin{aligned} u_\ell^\Omega(x) &\geq c_{29}^{-1} \ell \rho(x)^s |x|^{-N} (1 + c_{29} c_{30} \ell^{p-1} |x|^N \ln |x|) \\ &\geq c_{29}^{-1} \rho(x)^s |x|^{-N} r_\ell^{-s} (1 + c_{29} c_{30} r_\ell^{N+s-sp} \ln(\frac{T\ell}{2})) \\ &\geq (2c_{29})^{-1} \rho(x)^s |x|^{-N} r_\ell^{-s} \\ &\geq c_{33} \rho(x)^s |x|^{-N-s}. \end{aligned}$$

Here the third estimate holds since $\ell > k_2$ and $N - sp > 0$. Therefore (3.41) holds.

Case 3: $p \in (0, \frac{s}{N-s})$. Put $k_3 = (2c_{29}c_{30})^{\frac{s}{N+s-sp}}$ and take $k > k_3$. For $\ell > 0$, put $r_\ell = \ell^{-\frac{1}{s}}$, then $\ell = r_\ell^{-s}$. Take arbitrarily $x \in \Omega \setminus B_{r_k}(0)$ then one can choose $\ell \in (\max(2^{-s}k, k_3), k)$ such that $x \in \Omega \cap (B_{r_\ell}(0) \setminus B_{\frac{r_\ell}{2}}(0))$. From (3.40), (2.5) and (3.25), we get

$$\begin{aligned} u_\ell^\Omega(x) &\geq c_{29}^{-1} \ell \rho(x)^s |x|^{-N} (1 - c_{29} c_{30} \ell^{p-1} |x|^N) \\ &\geq c_{29}^{-1} \rho(x)^s |x|^{-N} r_\ell^{-s} (1 - c_{29} c_{30} r_\ell^{N+s-sp}) \\ &\geq (2c_{29})^{-1} \rho(x)^s |x|^{-N} r_\ell^{-s} \\ &\geq c_{33} \rho(x)^s |x|^{-N-s}. \end{aligned}$$

Here the third estimate holds since $\ell > k_3$ and $N + s - sp > 0$. Therefore (3.41) holds.

Case 4: $p = p_1^*$. Put $k_4 = \exp((2c_{29}c_{30})^{\frac{s}{N+s-(N-s)p}})$ and take $k > k_4$. For $\ell > 0$, put $r_\ell = (\ell \ln(\ell))^{-\frac{1}{s}}$, then $\ell \ln(\ell) = r_\ell^{-s}$ and $\ell < r_\ell^{-s}$ when $\ell > 3$. Take arbitrarily $x \in \Omega \setminus B_{r_k}(0)$ then one can choose $\ell \in (\max(2^{-s}k, k_4), k)$ such that $x \in \Omega \cap (B_{r_\ell}(0) \setminus B_{\frac{r_\ell}{2}}(0))$. From (3.40), (2.5) and (3.25), we get

$$\begin{aligned} u_\ell^\Omega(x) &\geq c_{29}^{-1} \ell \rho(x)^s |x|^{-N} (1 - c_{29} c_{30} \ell^{p-1} |x|^{N+s-(N-s)p}) \\ &\geq c_{29}^{-1} \ell \rho(x)^s |x|^{-N} (1 - c_{29} c_{30} \ell^{p-1} (\ell \ln(\ell))^{-\frac{N+s-(N-s)p}{s}}) \\ &= c_{29}^{-1} \ell \rho(x)^s |x|^{-N} (1 - c_{29} c_{30} \ln(\ell)^{-\frac{N+s-(N-s)p}{s}}) \\ &\geq (2c_{29})^{-1} \ell \rho(x)^s |x|^{-N} \\ &\geq c_{34} \rho(x)^s |x|^{-N-s} (-\ln |x|)^{-1}. \end{aligned}$$

Here the last estimate follows from the following estimate

$$\ell = \frac{r_\ell^{-s}}{\ln(\ell)} > \frac{|x|^{-s}}{-s2^s \ln|x|}.$$

Since $u_k(x) \geq u_\ell(x)$, we derive

$$u_k^\Omega(x) \geq c_{34}\rho(x)^s|x|^{-N-s}(-\ln|x|)^{-1}.$$

By putting $k_0 := \max(k_1, k_2, k_3, k_4)$, we obtain (3.39). \square

Proposition 3.6. *Assume $0 < p \leq p_1^*$. Then $\lim_{k \rightarrow \infty} u_k^\Omega(x) = \infty$ for every $x \in \Omega$.*

Proof. The proposition can be obtained by adapting the argument in the proof of [9, Theorem 1.2]. Let $r_0 > 0$ and put

$$\theta_k := \int_{B_{r_0}(0)} u_k^\Omega(x) dx.$$

Then

$$\theta_k \geq c \int_{(B_{r_0} \cap \Omega) \setminus B_{r_k}(0)} \rho(x)^s |x|^{N-s} (-\ln|x|)^{-1} dx,$$

which implies

$$\lim_{k \rightarrow \infty} \theta_k = \infty. \quad (3.42)$$

Fix $y_0 \in \Omega \setminus \overline{B_{r_0}(0)}$ and set $\delta := \frac{1}{2} \min\{\rho(y_0), |y_0| - r_0\}$. By [12, Lemma 2.4] there exists a unique classical solution w_k of the following problem

$$\begin{cases} (-\Delta)^s w_k + w_k^p = 0 & \text{in } B_\delta(y_0), \\ w_k = 0 & \text{in } \mathbb{R}^N \setminus (B_\delta(y_0) \cup B_{r_0}(0)), \\ w_k = u_k^\Omega & \text{in } B_{r_0}(0). \end{cases} \quad (3.43)$$

By [12, Lemma 2.2],

$$u_k^\Omega \geq w_k \quad \text{in } B_\delta(y_0). \quad (3.44)$$

Next put $\tilde{w}_k := w_k - \chi_{B_{r_0}(0)} u_k$ then $\tilde{w}_k = w_k$ in $B_\delta(y_0)$. Moreover, for $x \in B_\delta(y_0)$

$$\begin{aligned} (-\Delta)^s \tilde{w}_k(x) &= - \lim_{\epsilon \rightarrow 0} \int_{B_\delta(y_0) \setminus B_\epsilon(x)} \frac{w_k(z) - w_k(x)}{|z-x|^{N+2s}} dz + \lim_{\epsilon \rightarrow 0} \int_{B_\delta^c(y_0) \setminus B_\epsilon(x)} \frac{w_k(x)}{|z-x|^{N+2s}} dz \\ &= - \lim_{\epsilon \rightarrow 0} \int_{\mathbb{R}^N \setminus B_\epsilon(x)} \frac{w_k(z) - w_k(x)}{|z-x|^{N+2s}} dz + \int_{B_{r_0}(0)} \frac{u_k^\Omega(z)}{|z-x|^{N+2s}} dz \\ &\geq (-\Delta)^s w_k(x) + A\theta_k \end{aligned} \quad (3.45)$$

where $A = (|y_0| + r_0)^{-N-2s}$. It follows that, for $x \in B_\delta(y_0)$,

$$(-\Delta)^s \tilde{w}_k(x) + \tilde{w}_k^p(x) \geq (-\Delta)^s w_k(x) + w_k^p(x) + A\theta_k = A\theta_k, \quad (3.46)$$

Therefore $\tilde{w}_k \in C(\overline{B_\delta(y_0)})$ is a supersolution of

$$\begin{cases} (-\Delta)^s w + w^p = A\theta_k & \text{in } B_\delta(y_0), \\ w = 0 & \text{in } \mathbb{R}^N \setminus B_\delta(y_0). \end{cases} \quad (3.47)$$

Let $\eta_0 \in C(\overline{B_\delta(y_0)})$ be the unique solution of

$$\begin{cases} (-\Delta)^s \eta_0 = 1 & \text{in } B_\delta(y_0), \\ \eta_0 = 0 & \text{in } \mathbb{R}^N \setminus B_\delta(y_0). \end{cases} \quad (3.48)$$

We can choose k large enough so that the function

$$\frac{\eta_0(A\theta_k)^{\frac{1}{p}}}{2 \max_{\mathbb{R}^N} \eta_0}$$

is a subsolution of (3.47). By [12, Lemma 2.2] we obtain

$$\tilde{w}_k(x) \geq \frac{\eta_0(A\theta_k)^{\frac{1}{p}}}{2 \max_{\mathbb{R}^N} \eta_0} \quad \forall x \in B_\delta(y_0). \quad (3.49)$$

Put

$$\underline{c} := \min_{x \in B_\delta(y_0)} \frac{\eta_0}{2 \max_{\mathbb{R}^N} \eta_0}$$

then we derive from (3.49) that

$$w_k(x) \geq \underline{c}(A\theta_k)^{\frac{1}{p}}. \quad (3.50)$$

By combining (3.42), (3.44) and (3.50), we deduce that

$$\lim_{k \rightarrow \infty} u_k^\Omega(x) = \infty \quad \forall x \in B_{\frac{\delta}{2}}(y_0).$$

This implies

$$\lim_{k \rightarrow \infty} u_k^\Omega(x) = \infty \quad \forall x \in \Omega.$$

□

Theorem 3.7. *Assume $p \in (1, p_2^*)$ and either $\Omega = \mathbb{R}_+^N := \{x = (x', x_N) : x_N > 0\}$ or $\partial\Omega$ is compact with $0 \in \partial\Omega$. Then, for any $k > 0$, there exists a unique solution u_k^Ω of problem (1.14) satisfying $u_k^\Omega \leq kM_s^\Omega(\cdot, 0)$ in Ω and*

$$\lim_{|x| \rightarrow 0} \frac{u_k^\Omega(x)}{M_s^\Omega(x, 0)} = k. \quad (3.51)$$

Moreover, the map $k \mapsto u_k^\Omega$ is increasing.

Proof. Step 1: Existence. For $R > 0$ we set $\Omega_R = \Omega \cap B_R$ and let $u := u_k^{\Omega_R}$ be the unique solution of

$$\begin{cases} (-\Delta)^s u + u^p = 0 & \text{in } \Omega_R \\ \text{tr}_s(u) = k\delta_0 & \\ u = 0 & \text{on } \Omega_R^c. \end{cases} \quad (3.52)$$

Then

$$u_k^{\Omega_R}(x) \leq kM_s^{\Omega_R}(x, 0) \quad \forall x \in \Omega_R. \quad (3.53)$$

Since $R \mapsto M_s^{\Omega_R}(\cdot, 0)$ is increasing, it follows from (1.13) that $R \mapsto u_k^{\Omega_R}$ is increasing too with the limit u^* and there holds

$$u^*(x) \leq kM_s^\Omega(x, 0) \quad \forall x \in \Omega. \quad (3.54)$$

From (3.53), we deduce that

$$u_k^{\Omega_R}(x) \leq ck|x|^{s-N} \quad \forall x \in \Omega_R$$

where c depends only on N , s and the C^2 characteristic of Ω . Hence by the regularity up to the boundary [19], $\{u_k^{\Omega_R}\}$ is uniformly bounded in $C_{loc}^s(\bar{\Omega} \setminus B_\epsilon)$ and in $C_{loc}^{2s+\alpha}(\Omega \setminus B_\epsilon)$ for any $\epsilon > 0$. Therefore, $\{u_k^{\Omega_R}\}$ converges locally uniformly, as $R \rightarrow \infty$, to $u^* \in C(\bar{\Omega} \setminus \{0\}) \cap C^{2s+\alpha}(\Omega)$. Thus u^* is a positive solution of (1.14). Moreover by combining (1.13), (3.53), the fact that $M_s^{\Omega_R} \uparrow M_s^\Omega$ and $u_k^{\Omega_R} \uparrow u_k^\Omega$, we deduce that $\text{tr}_s(u^*) = k\delta_0$ and

$$\lim_{\Omega \ni x \rightarrow 0} \frac{u^*(x)}{M_s^\Omega(x, 0)} = k.$$

Step 2: Uniqueness. Suppose u and u' are two weak solutions of (1.17) satisfying $\max\{u, u'\} \leq kM_s^\Omega(\cdot, 0)$ in Ω and

$$\lim_{\Omega \ni x \rightarrow 0} \frac{u(x)}{M_s^\Omega(x, 0)} = \lim_{\Omega \ni x \rightarrow 0} \frac{u'(x)}{M_s^\Omega(x, 0)} = k. \quad (3.55)$$

Take $\epsilon > 0$ and put $u_\epsilon := (1 + \epsilon)u' + \epsilon$, $v := (u - u_\epsilon)_+$. Then by (3.55) there exists a smooth bounded domain $G \subset \Omega$ such that $v = 0$ in G^c . In light of Kato's inequality, we derive $(-\Delta)^s v \leq 0$ in G . Moreover, $v \leq kM_s^\Omega(\cdot, 0)$ in G . By (2.20) we obtain $v = 0$ in G and therefore $u \leq (1 + \epsilon)u' + \epsilon$ in Ω . Letting $\epsilon \rightarrow 0$ yields $u \leq u'$ in Ω . By permuting the role of u and u' , we derive $u = u'$ in Ω .

By a similar argument as in step 2, we can show that $k \mapsto u_k^\Omega$ is increasing. \square

Proof of Theorem F. (i) *Case 1: $p_1^* < p < p_2^*$.*

Since $\partial\Omega \in C^2$, there exist two open balls B and B' such that $B \subset \Omega \subset B'^c$ and $\partial B \cap \partial B' = \{0\}$. Since $M_s^B(x, 0) \leq M_s^\Omega(x, 0) \leq M_s^{B'^c}(x, 0)$ it follows from Theorem 3.7 that

$$u_k^B \leq u_k^\Omega \leq u_k^{B'^c} \quad (3.56)$$

where the first inequality holds in B and the second inequality holds in Ω .

Let \mathcal{O} be B , Ω or B'^c . Because of uniqueness, we have

$$T_\ell[u_k^\mathcal{O}] = u_k^{\mathcal{O}_\ell} \quad \forall \ell > 0, \quad (3.57)$$

with $\mathcal{O}_\ell = \ell^{-1}\mathcal{O}$. By Theorem 3.7, the sequence $\{u_k^{\mathcal{O}_\ell}\}$ is increasing and by (3.38), $u_k^{\mathcal{O}_\ell} \leq U$. It follows that $\{u_k^{\mathcal{O}_\ell}\}$ converges to a function $u_\infty^{\mathcal{O}}$ which is a positive solution of (1.17) with Ω replaced by \mathcal{O} and vanishes on $\partial\mathcal{O} \setminus \{0\}$.

Step 1: $\mathcal{O} := \mathbb{R}_+^N$. Then $\mathcal{O}_\ell = \mathbb{R}_+^N$. Letting $k \rightarrow \infty$ in (3.57) yields to

$$T_\ell[u_\infty^{\mathbb{R}_+^N}] = u_\infty^{\mathbb{R}_+^N} \quad \forall \ell > 0. \quad (3.58)$$

Therefore $u_\infty^{\mathbb{R}_+^N}$ is self-similar and thus it can be written in the separable form

$$u_\infty^{\mathbb{R}_+^N}(x) = u_\infty^{\mathbb{R}_+^N}(r, \sigma) = r^{-\frac{2s}{p-1}} \omega(\sigma)$$

where $r = |x|$, $\sigma = \frac{x}{|x|} \in S^{N-1}$ and ω satisfies (3.20). Since $p_1^* < p < p_2^*$, it follows from Theorem E that $\omega = \omega^*$, the unique positive solution of (3.20). This means

$$u_\infty^{\mathbb{R}_+^N}(x) = r^{-\frac{2s}{p-1}} \omega^*(\sigma). \quad (3.59)$$

This implies (3.37).

Step 2: $\mathcal{O} := B$ or B'^c . In accordance with our previous notations, we set $B_\ell = \ell^{-1}B$ and $(B'^c)_\ell = \ell^{-1}B'^c$ for any $\ell > 0$ and we have,

$$T_\ell[u_\infty^B] = u_\infty^{B_\ell} \quad \text{and} \quad T_\ell[u_\infty^{B'^c}] = u_\infty^{(B'^c)_\ell} \quad (3.60)$$

and

$$u_\infty^{B\ell'} \leq u_\infty^{B\ell} \leq u_\infty^{\mathbb{R}_+^N} \leq u_\infty^{(B'\ell)\ell} \leq u_\infty^{(B'\ell)\ell''} \quad 0 < \ell \leq \ell', \ell'' \leq 1. \quad (3.61)$$

When $\ell \rightarrow 0$, $u_\infty^{B\ell} \uparrow \underline{u}_\infty^{\mathbb{R}_+^N}$ and $u_\infty^{(B'\ell)\ell} \downarrow \bar{u}_\infty^{\mathbb{R}_+^N}$ where $\underline{u}_\infty^{\mathbb{R}_+^N}$ and $\bar{u}_\infty^{\mathbb{R}_+^N}$ are positive solutions of (3.38) in \mathbb{R}_+^N such that

$$u_\infty^{B\ell} \leq \underline{u}_\infty^{\mathbb{R}_+^N} \leq u_\infty^{\mathbb{R}_+^N} \leq \bar{u}_\infty^{\mathbb{R}_+^N} \leq u_\infty^{(B'\ell)\ell} \quad 0 < \ell \leq 1. \quad (3.62)$$

This combined with the monotonicity of $u_\infty^{B\ell}$ and $u_\infty^{(B'\ell)\ell}$ implies that $\underline{u}_\infty^{\mathbb{R}_+^N}$ and $\bar{u}_\infty^{\mathbb{R}_+^N}$ vanish on $\partial\mathbb{R}_+^N \setminus \{0\}$ and are continuous in $\overline{\mathbb{R}_+^N} \setminus \{0\}$. Furthermore there also holds for $\ell, \ell' > 0$,

$$T_{\ell'\ell}[u_\infty^B] = T_{\ell'}[T_\ell[u_\infty^B]] = u_\infty^{B\ell'\ell} \quad \text{and} \quad T_{\ell'\ell}[u_\infty^{B'\ell}] = T_{\ell'}[T_\ell[u_\infty^{B'\ell}]] = u_\infty^{(B'\ell)\ell'\ell}. \quad (3.63)$$

Letting $\ell \rightarrow 0$ and using (3.60) and the above convergence, we obtain

$$\underline{u}_\infty^{\mathbb{R}_+^N} = T_{\ell'}[\underline{u}_\infty^{\mathbb{R}_+^N}] \quad \text{and} \quad \bar{u}_\infty^{\mathbb{R}_+^N} = T_{\ell'}[\bar{u}_\infty^{\mathbb{R}_+^N}] \quad \ell' > 0. \quad (3.64)$$

Again this implies that $\underline{u}_\infty^{\mathbb{R}_+^N}$ and $\bar{u}_\infty^{\mathbb{R}_+^N}$ are separable solutions of (3.19) in \mathbb{R}_+^N vanishing on $\partial\mathbb{R}_+^N \setminus \{0\}$. Since $p_1^* < p < p_2^*$, by Theorem E,

$$\underline{u}_\infty^{\mathbb{R}_+^N}(x) = \bar{u}_\infty^{\mathbb{R}_+^N}(x) = u_\infty^{\mathbb{R}_+^N}(x) = r^{-\frac{2s}{p-1}} \omega^*(\sigma).$$

Step 3: End of the proof. From (3.56) and (3.60) there holds

$$u_\infty^{B\ell} \leq T_\ell[u_\infty^\Omega] \leq u_\infty^{(B'\ell)\ell} \quad 0 < \ell \leq 1. \quad (3.65)$$

Since the left-hand side and the right-hand side of (3.65) converge to the same function $u_\infty^{\mathbb{R}_+^N}$, we obtain

$$\lim_{\ell \rightarrow 0} \ell^{\frac{2s}{p-1}} u_\infty^\Omega(\ell x) = |x|^{-\frac{2s}{p-1}} \omega^*\left(\frac{x}{|x|}\right) \quad (3.66)$$

and this convergence holds in any compact subset of Ω . Take $|x| = 1$, we derive (1.18). Estimate (3.37) follows from Proposition 3.4.

(ii) *Case 2:* $0 < p \leq p_1^*$. Then by Proposition 3.6, $\lim_{k \rightarrow \infty} u_k^\Omega(x) = \infty$ for every $x \in \Omega$. \square

APPENDIX A. APPENDIX - SEPARABLE SOLUTIONS

A.1. Separable s -harmonic functions. We denote by $(r, \sigma) \in \mathbb{R}_+ \times S^{N-1}$ the spherical coordinates in \mathbb{R}^N , consider the following parametric representation of the unit sphere

$$S^{N-1} = \left\{ \sigma = (\cos \phi \sigma', \sin \phi) : \sigma' \in S^{N-2}, -\frac{\pi}{2} \leq \phi \leq \frac{\pi}{2} \right\}, \quad (A.1)$$

hence $x_N = r \sin \phi$. We define the spherical fractional Laplace-Beltrami operator \mathcal{A}_s by

$$\mathcal{A}_s \omega(\sigma) := \lim_{\epsilon \rightarrow 0} \mathcal{A}_{s,\epsilon} \omega(\sigma) \quad (A.2)$$

with

$$\mathcal{A}_{s,\epsilon} \omega(\sigma) := a_{N,s} \iint_{\mathbb{R}_+ \times S^{N-1} \setminus B_\epsilon(\vec{\sigma})} \frac{(\omega(\sigma) - \omega(\eta)) \tau^{N-1}}{(1 + \tau^2 - 2\tau \langle \sigma, \eta \rangle)^{\frac{N}{2} + s}} dS(\eta) d\tau \quad (A.3)$$

where $\vec{\sigma} = (1, \sigma)$. If $u : (r, \sigma) \mapsto u(r, \sigma) = r^{-\beta} \omega(\sigma)$ is s -harmonic in $\mathbb{R}^N \setminus \{0\}$, it satisfies, at least formally,

$$\mathcal{A}_s \omega - \mathcal{L}_{s,\beta} \omega = 0 \quad \text{on } S^{N-1} \quad (A.4)$$

where $\mathcal{L}_{s,\beta}$ is the integral operator

$$\mathcal{L}_{s,\beta}\omega(\sigma) := a_{N,s} \int_0^\infty \int_{S^{N-1}} \frac{(\tau^{-\beta} - 1)\tau^{N-1}}{(1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s}} \omega(\eta) dS(\eta) d\tau, \quad (\text{A.5})$$

whenever this integral is defined. We will see in the next two lemmas that the role of the exponent $\beta_0 = N$ is fundamental for the definition of $\mathcal{L}_{s,\beta}\omega$ since we have

Lemma A.1. *If $N \geq 2$, $s \in (0, 1)$, $\beta < N$ and $(\sigma, \eta) \in \mathbb{R}^{N-1} \times \mathbb{R}^{N-1}$ such that $\langle\sigma, \eta\rangle \neq 1$, we define*

$$B_{s,\beta}(\sigma, \eta) := \int_0^\infty \frac{(\tau^{-\beta} - 1)\tau^{N-1}}{(1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s}} d\tau. \quad (\text{A.6})$$

Then

- (i) $B_{s,\beta}(\sigma, \eta) < 0 \iff \beta < N - 2s$,
- (ii) $B_{s,\beta}(\sigma, \eta) = 0 \iff \beta = N - 2s$,
- (iii) $B_{s,\beta}(\sigma, \eta) > 0 \iff \beta > N - 2s$.

Proof. Since $\beta < N$, the integral in (A.7) is absolutely convergent. We write

$$\begin{aligned} B_{s,\beta}(\sigma, \eta) &= \int_0^1 \frac{(\tau^{-\beta} - 1)\tau^{N-1}}{(1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s}} d\tau + \int_1^\infty \frac{(\tau^{-\beta} - 1)\tau^{N-1}}{(1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s}} d\tau \\ &=: I + II. \end{aligned}$$

By the change of variable $\tau \mapsto \tau^{-1}$

$$II = - \int_0^1 \frac{(\tau^{-\beta} - 1)\tau^{N-1+c_s}}{(1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s}} d\tau,$$

where $c_s = \beta + 2s - N$. Since

$$B_{s,\beta}(\sigma, \eta) = \int_0^1 \frac{(\tau^{-\beta} - 1)(\tau^{N-1} - \tau^{N-1+c_s})}{(1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s}} d\tau, \quad (\text{A.7})$$

the claim follows. \square

As a byproduct of (A.7) we have the following monotonicity formula

Lemma A.2. *If $N \geq 2$ and $s \in (0, 1)$, then for any $(\sigma, \eta) \in S^{N-1} \times S^{N-1}$ the mapping $\beta \mapsto B_{s,\beta}(\sigma, \eta)$ is continuous and increasing from $(N - 2s, N)$ onto $(0, \infty)$.*

In the next result we analyze the behaviour of $B_{s,\beta}(\sigma, \eta)$ when $\sigma - \eta \rightarrow 0$ on S^{N-1} .

Lemma A.3. *Assume $N \geq 2$, $s \in (0, 1)$ and $\beta < N$ with $\beta \neq N - 2s$, then*

I- *If $N \geq 3$, there exists $c = c(N, \beta, s) > 0$ such that*

$$|B_{s,\beta}(\sigma, \eta)| \leq c |\sigma - \eta|^{3-N-2s} \quad \forall (\sigma, \eta) \in S^{N-1} \times S^{N-1}. \quad (\text{A.8})$$

II- *If $N = 2$,*

- (i) *either $s > \frac{1}{2}$ and (A.8) holds with $N = 2$,*
- (ii) *either $s = \frac{1}{2}$ and*

$$|B_{s,\beta}(\sigma, \eta)| \leq c (-\ln |\sigma - \eta| + 1) \quad \forall (\sigma, \eta) \in S^1 \times S^1 \quad (\text{A.9})$$

(iii) *or $0 < s < \frac{1}{2}$ and*

$$|B_{s,\beta}(\sigma, \eta)| \leq c \quad \forall (\sigma, \eta) \in S^1 \times S^1 \quad (\text{A.10})$$

Proof. First, notice that the quantity

$$\int_0^{\frac{1}{2}} \frac{(\tau^{-\beta} - 1)(\tau^{N-1} - \tau^{N-1+c_s})}{(1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s}} d\tau$$

is uniformly bounded with respect to (σ, η) . The only possible singularity in the expression given in (A.7) occurs when $\langle\sigma, \eta\rangle = 1$ and $\tau = 1$. We write $\langle\sigma, \eta\rangle = 1 - \frac{1}{2}\kappa^2$ and $t = 1 - \tau$, hence

$$\begin{aligned} (1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s} &= (t^2 + (1-t)\kappa^2)^{\frac{N}{2}+s} \\ &\approx \kappa^{N+2s} \left(1 + \left(\frac{t}{\kappa}\right)^2\right)^{\frac{N}{2}+s} \end{aligned}$$

as $t \rightarrow 0$. Moreover

$$\begin{aligned} (\tau^{-\beta} - 1)(\tau^{N-1} - \tau^{N-1+c_s}) &= ((1-t)^{-\beta} - 1)((1-t)^{N-1} - (1-t)^{N-1+c_s}) \\ &= c_s \beta t^2 + O(t^3) \quad \text{as } t \rightarrow 0. \end{aligned}$$

Hence

$$\begin{aligned} \int_{\frac{1}{2}}^1 \frac{(\tau^{-\beta} - 1)(\tau^{N-1} - \tau^{N-1+c_s})}{(1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s}} d\tau &= \int_0^{\frac{1}{2}} \frac{((1-t)^{-\beta} - 1)((1-t)^{N-1} - (1-t)^{N-1+c_s})}{(t^2 + (1-t)\kappa^2)^{\frac{N}{2}+s}} dt \\ &\approx c_s \kappa^{3-N-2s} \int_0^{\frac{1}{2\kappa}} \frac{x^2}{(1+x^2)^{\frac{N}{2}+s}} dx. \end{aligned}$$

If $N = 2$ and $s < \frac{1}{2}$,

$$\left| \kappa^{1-2s} \int_0^{\frac{1}{2\kappa}} \frac{x^2}{(1+x^2)^{1+s}} dx \right| \leq M$$

for some $M > 0$ independent of κ . If $N = 2$ and $s = \frac{1}{2}$

$$\int_0^{\frac{1}{2\kappa}} \frac{x^2}{(1+x^2)^{1+\frac{1}{2}}} dx = \ln\left(\frac{1}{\kappa}\right) (1 + o(1))$$

and if $N = 3$ or $N = 2$ and $s > \frac{1}{2}$,

$$\int_0^{\frac{1}{2\kappa}} \frac{x^2}{(1+x^2)^{\frac{N}{2}+s}} dx \rightarrow \int_0^\infty \frac{x^2}{(1+x^2)^{\frac{N}{2}+s}} dx.$$

as $\kappa \rightarrow 0$. Since $\sigma, \eta \in S^{N-1}$ there holds $\kappa^2 = 2(1 - \langle\sigma, \eta\rangle) = |\sigma - \eta|^2$. Thus the claim follows. \square

Proposition A.4. *Assume $N \geq 2$, $s \in (0, 1)$ and $\beta < N$ with $\beta \neq N - 2s$. Then $\omega \mapsto \mathcal{L}_{s,\beta}\omega$ is a continuous linear operator from $L^q(S^{N-1})$ into $L^r(S^{N-1})$ for any $1 \leq q, r \leq \infty$ such that*

$$\frac{1}{r} > \frac{1}{q} - \frac{2(1-s)}{N-1}. \quad (\text{A.11})$$

Furthermore, $\mathcal{L}_{s,\beta}$ is positive (resp. negative) operator if $\beta < N - 2s$ (resp. $N - 2s < \beta < N$).

Proof. By Lemma A.3, for any $\eta \in S^{N-1}$, $B_{s,\beta}(\cdot, \eta) \in L^a(S^{N-1})$ for all $1 < a < \frac{N-1}{N+2s-3}$ if $N \geq 3$ or $N = 2$ and $s > \frac{1}{2}$; $B_{s,\beta}(\cdot, \eta) \in \bigcap_{1 \leq a < \infty} L^a(S^1)$ if $N = 2$ and $s = \frac{1}{2}$ and $B_{s,\beta}(\cdot, \eta)$ is uniformly bounded on S^1 if $N = 2$ and $0 < s < \frac{1}{2}$. The continuity result follows from Young's inequality and the sign assertion from Lemma A.1. \square

The above calculations justifies the name of fractional Laplace-Beltrami operator given to \mathcal{A}_s since we have the following relation.

Lemma A.5. *Assume $N \geq 2$ and $s \in (0, 1)$, then*

$$\mathcal{A}_s \omega(\sigma) = b_{N,s} \text{CPV} \int_{S^{N-1}} \frac{(\omega(\sigma) - \omega(\eta))}{|\sigma - \eta|^{N-1+2s}} dS(\eta) + \mathcal{B}_s \omega(\sigma), \quad (\text{A.12})$$

where \mathcal{B}_s is a bounded linear operator from $L^q(S^{N-1})$ into $L^r(S^{N-1})$ for q, r satisfying (A.11) and

$$b_{N,s} := 2a_{N,s} \int_0^\infty \frac{dx}{(x^2 + 1)^{\frac{N}{2}+s}}. \quad (\text{A.13})$$

Proof. If $(\sigma, \eta) \in S^{N-1} \times S^{N-1}$, we set $\langle \sigma, \eta \rangle = 1 - \frac{1}{2}\kappa^2$. Then

$$\int_0^\infty \frac{\tau^{N-1} d\tau}{(1 + \tau^2 - 2\tau\langle \sigma, \eta \rangle)^{\frac{N}{2}+s}} = \int_0^1 \frac{(\tau^{N-1} + \tau^{2s-1}) d\tau}{(1 + \tau^2 - 2\tau\langle \sigma, \eta \rangle)^{\frac{N}{2}+s}}$$

Then we put $t = 1 - \tau$, hence, when $t \rightarrow 0$, we have after some straightforward computation

$$\begin{aligned} \frac{(\tau^{N-1} + \tau^{2s-1})}{(1 + \tau^2 - 2\tau\langle \sigma, \eta \rangle)^{\frac{N}{2}+s}} &= \frac{(2 - (N + 2s - 2)t + O(t^2)) \left(1 + \frac{(N+2s)t\kappa^2}{2(t^2 + \kappa^2)} + O\left(\left(\frac{t\kappa^2}{t^2 + 2\kappa^2}\right)^2\right)\right)}{(t^2 + \kappa^2)^{\frac{N}{2}+s}} \\ &= \frac{2 + 2t + O(t^2)}{(t^2 + \kappa^2)^{\frac{N}{2}+s}}. \end{aligned}$$

This implies

$$\begin{aligned} &\int_0^1 \frac{(\tau^{N-1} + \tau^{2s-1}) d\tau}{(1 + \tau^2 - 2\tau\langle \sigma, \eta \rangle)^{\frac{N}{2}+s}} \\ &= 2\kappa^{1-N-2s} \int_0^{\frac{1}{\kappa}} \frac{dx}{(x^2 + 1)^{\frac{N}{2}+s}} + 2\kappa^{2-N-2s} \int_0^{\frac{1}{\kappa}} \frac{xdx}{(x^2 + 1)^{\frac{N}{2}+s}} + O(\kappa^{3-N-s}) \int_0^{\frac{1}{\kappa}} \frac{x^2 dx}{(x^2 + 1)^{\frac{N}{2}+s}} \\ &= 2\kappa^{1-N-2s} \int_0^\infty \frac{dx}{(x^2 + 1)^{\frac{N}{2}+s}} + O(1) + O(\kappa^{3-N-s}) \int_0^{\frac{1}{\kappa}} \frac{x^2 dx}{(x^2 + 1)^{\frac{N}{2}+s}}. \end{aligned} \quad (\text{A.14})$$

Since $\kappa = |\sigma - \eta|$, the claim follows from Proposition A.4 and the kernel estimate in Lemma A.3. \square

Lemma A.6. *Under the assumption of Lemma A.5 there holds*

$$\left| \int_{S^{N-1}} \omega \mathcal{L}_{s,\beta} \omega dS \right| \leq c_{35} \int_{S^{N-1}} \omega^2 dS \quad \forall \omega \in L^2(S^{N-1}), \quad (\text{A.15})$$

where

$$c_{35} = \int_0^1 \left(\int_{S^{N-1}} \frac{dS(\eta)}{(1 + \tau^2 - 2\tau\langle \mathbf{e}_N, \eta \rangle)^{\frac{N}{2}+s}} \right) (\tau^{-\beta} - 1) |\tau^{N-1} - \tau^{N-1+c_s}| d\tau.$$

Proof. There holds by Cauchy-Schwarz inequality

$$\begin{aligned} & \left| \int_{S^{N-1}} \omega \mathcal{L}_{s,\beta} \omega dS \right| \\ & \leq \int_0^1 \left(\int_{S^{N-1}} \int_{S^{N-1}} \frac{|\omega(\eta)| |\omega(\sigma)| dS(\eta) dS(\sigma)}{(1 + \tau^2 - 2\tau\langle \sigma, \eta \rangle)^{\frac{N}{2}+s}} \right) (\tau^{-\beta} - 1) |\tau^{N-1} - \tau^{N-1+c_s}| d\tau \\ & \leq \int_0^1 \left(\int_{S^{N-1}} \int_{S^{N-1}} \frac{\omega^2(\eta)}{(1 + \tau^2 - 2\tau\langle \sigma, \eta \rangle)^{\frac{N}{2}+s}} dS(\eta) dS(\sigma) \right) \times (\tau^{-\beta} - 1) |\tau^{N-1} - \tau^{N-1+c_s}| d\tau \\ & \leq \int_{S^{N-1}} \left(\int_0^1 \left(\int_{S^{N-1}} \frac{dS(\sigma)}{(1 + \tau^2 - 2\tau\langle \sigma, \eta \rangle)^{\frac{N}{2}+s}} \right) (\tau^{-\beta} - 1) |\tau^{N-1} - \tau^{N-1+c_s}| d\tau \right) \omega^2(\eta) dS(\eta). \end{aligned}$$

Since, by invariance by rotation, we have

$$\int_{S^{N-1}} \frac{dS(\sigma)}{(1 + \tau^2 - 2\tau\langle \sigma, \eta \rangle)^{\frac{N}{2}+s}} = \int_{S^{N-1}} \frac{dS(\sigma)}{(1 + \tau^2 - 2\tau\langle \mathbf{e}_N, \sigma \rangle)^{\frac{N}{2}+s}},$$

we derive (A.15). \square

Proposition A.7. *Let $N \geq 2$, $s \in (0, 1)$ and $N - 2s < \beta < N$. Then there exist a unique $\lambda_{s,\beta} > 0$ and a unique (up to an homothety) positive $\psi_1 \in W_0^{s,2}(S_+^{N-1})$, such that*

$$\mathcal{A}_s \psi_1 = \lambda_{s,\beta} \mathcal{L}_{s,\beta} \psi_1 \quad \text{in } S_+^{N-1}. \quad (\text{A.16})$$

Furthermore the mapping $\beta \mapsto \lambda_{s,\beta}$ is continuous and decreasing from $(N - 2s, N)$ onto $(0, \infty)$. Finally $\lambda_{s,\beta} = 1$ if and only if $\beta = N - s$ and $\psi_1(\sigma) = (\sin \phi)^s$.

Proof. We first notice that

$$\int_{S_+^{N-1}} \omega \mathcal{A}_s \omega dS = \frac{1}{2} \int_{S_+^{N-1}} \int_0^\infty \int_{S_+^{N-1}} \frac{(\omega(\sigma) - \omega(\eta))^2}{(1 + \tau^2 - 2\tau\langle \sigma, \eta \rangle)^{\frac{N}{2}+s}} \tau^{N-1} dS(\eta) d\tau dS(\sigma), \quad (\text{A.17})$$

for any $\omega \in C_0^1(S_+^{N-1})$. By Lemma A.5 and (A.11) with $r = q = 2$,

$$\begin{aligned} & \int_{S_+^{N-1}} \int_0^\infty \int_{S_+^{N-1}} \frac{(\omega(\sigma) - \omega(\eta))^2}{(1 + \tau^2 - 2\tau\langle \sigma, \eta \rangle)^{\frac{N}{2}+s}} \tau^{N-1} dS(\eta) d\tau dS(\sigma) \\ & \leq c_{36} \|\omega\|_{W_0^{s,2}(S_+^{N-1})}^2 + c_{37} \|\omega\|_{L^2(S_+^{N-1})}^2, \end{aligned}$$

where

$$\|\omega\|_{W_0^{s,2}(S_+^{N-1})}^2 = \int_{S_+^{N-1}} \int_{S_+^{N-1}} \frac{(\omega(\sigma) - \omega(\eta))^2}{|\eta - \sigma|^{N-1+2s}} dS(\eta) dS(\sigma).$$

Since, by Poincaré inequality [18], there holds

$$\|\omega\|_{W_0^{s,2}(S_+^{N-1})}^2 \geq c_{38} \|\omega\|_{L^2(S_+^{N-1})}^2.$$

we obtain that the right-hand side of (A.17) is bounded from above by $\left(\frac{1}{2}c_{36} + \frac{c_{37}}{2c_{38}}\right) \|\omega\|_{W_0^{s,2}(S_+^{N-1})}^2$. Next we use the expansion estimates in Lemma A.5 to obtain that

$$\frac{\tau^{N-1} + \tau^{2s-1}}{(1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s}} \geq \frac{1}{(t^2 + \kappa^2)^{\frac{N}{2}+s}} \quad \forall t = 1 - \tau \in (0, \epsilon_0), \quad \forall(\sigma, \eta) \in S_+^{N-1} \times S_+^{N-1},$$

where $\kappa = |\sigma - \eta| \leq 2$. Hence

$$\int_0^\infty \frac{\tau^{N-1} d\tau}{(1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s}} \geq \int_0^{\epsilon_0} \frac{dt}{(t^2 + \kappa^2)^{\frac{N}{2}+s}} = \kappa^{1-N-2s} \int_0^{\frac{\epsilon_0}{2}} \frac{dt}{(t^2 + 1)^{\frac{N}{2}+s}}.$$

Therefore,

$$\int_{S_+^{N-1}} \omega \mathcal{A}_s \omega dS \geq \int_0^{\frac{\epsilon_0}{2}} \frac{dt}{2(t^2 + 1)^{\frac{N}{2}+s}} \|\omega\|_{W_0^{s,2}(S_+^{N-1})}^2.$$

Finally we obtain

$$\begin{aligned} & \frac{1}{c_{39}} \|\omega\|_{W_0^{s,2}(S_+^{N-1})}^2 \\ & \leq \int_{S_+^{N-1}} \int_0^\infty \int_{S_+^{N-1}} \frac{(\omega(\sigma) - \omega(\eta))^2}{(1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s}} \tau^{N-1} dS(\eta) d\tau dS(\sigma) \\ & \leq c_{39} \|\omega\|_{W_0^{s,2}(S_+^{N-1})}^2. \end{aligned} \quad (\text{A.18})$$

We consider the bilinear form in $W_0^{s,2}(S_+^{N-1})$

$$\mathbb{A}(\omega, \zeta) := \int_{S_+^{N-1}} \int_0^\infty \int_{S_+^{N-1}} \frac{(\omega(\sigma) - \omega(\eta)) \zeta(\sigma)}{(1 + \tau^2 - 2\tau\langle\sigma, \eta\rangle)^{\frac{N}{2}+s}} \tau^{N-1} dS(\eta) d\tau dS(\sigma).$$

Then \mathbb{A} is symmetric,

$$\mathbb{A}(\omega, \omega) = \int_{S_+^{N-1}} \omega \mathcal{A}_s \omega dS \geq \frac{1}{2c_{52}} \|\omega\|_{W_0^{s,2}(S_+^{N-1})}^2$$

and

$$|\mathbb{A}(\omega, \zeta)| \leq \left(\int_{S_+^{N-1}} \omega \mathcal{A}_s \omega dS \right)^{\frac{1}{2}} \left(\int_{S_+^{N-1}} \zeta \mathcal{A}_s \zeta dS \right)^{\frac{1}{2}} \leq \frac{c_{52}}{2} \|\omega\|_{W_0^{s,2}(S_+^{N-1})} \|\zeta\|_{W_0^{s,2}(S_+^{N-1})}.$$

By Riesz theorem, for any $L \in W^{-s,2}(S_+^{N-1})$ there exists $\omega_L \in W_0^{s,2}(S_+^{N-1})$ such that

$$\mathbb{A}(\omega_L, \zeta) = L(\zeta) \quad \forall \zeta \in W_0^{s,2}(S_+^{N-1}).$$

We denote $\omega_L = \mathcal{A}_s^{-1}(L)$. It is clear that \mathcal{A}_s^{-1} is positive and since the the imbedding of $W_0^{s,2}(S_+^{N-1})$ into $L^2(S_+^{N-1})$ is compact by Rellich-Kondrachov theorem [18], \mathcal{A}_s^{-1} is a compact operator. Hence the operator

$$\omega \mapsto \mathcal{A}_s^{-1} \circ \mathcal{L}_{s,\beta} \omega$$

is a compact positive operator (here we use the fact that $\beta > N - 2s$ which makes $\mathcal{B}_{s,\beta}$ positive). By the Krein-Rutman theorem there exists $\mu > 0$ and $\psi_1 \in W_0^{s,2}(S_+^{N-1})$, $\psi_1 \geq 0$ such that

$$\mathcal{A}_s^{-1} \circ \mathcal{L}_{s,\beta} \psi_1 = \mu \psi_1.$$

The function ψ_1 is the unique positive eigenfunction and μ the only positive eigenvalue with positive eigenfunctions. Furthermore μ is the spectral radius of $\mathcal{A}_s^{-1} \circ \mathcal{B}_{s,\beta}$. If we set $\lambda_{s,\beta} = \mu^{-1}$, we obtain (A.16). It is also classical that $\lambda_{s,\beta}$ can be defined by

$$\lambda_{s,\beta} := \inf \left\{ \int_{S_+^{N-1}} \omega \mathcal{A}_s \omega dS : \omega \in W_0^{s,2}(S_+^{N-1}), \omega \geq 0, \int_{S_+^{N-1}} \omega \mathcal{L}_{s,\beta} \omega dS = 1 \right\}. \quad (\text{A.19})$$

Using (A.7), Lemma A.2 and monotone convergence theorem, we derive that the mapping

$$\beta \mapsto \int_{S_+^{N-1}} \omega \mathcal{L}_{s,\beta} \omega dS$$

is increasing and continuous. This implies that $\beta \mapsto \lambda_{s,\beta}$ is decreasing and continuous. Since $\int_{S_+^{N-1}} \omega \mathcal{L}_{s,\beta} \omega dS \rightarrow \infty$ when $\beta \uparrow N$, the expression (A.19) implies that $\lambda_{s,\beta} \rightarrow 0$ when $\beta \uparrow N$.

Next, if $\omega \geq 0$ is an element of $W_0^{s,2}(S_+^{N-1})$ such that $\int_{S_+^{N-1}} \omega \mathcal{L}_{s,\beta} \omega dS = 1$, we derive from Poincaré inequality [18] and (A.15),

$$\|\omega\|_{W_0^{s,2}(S_+^{N-1})}^2 \geq c_{53} \|\omega\|_{L^2(S_+^{N-1})}^2 \geq \frac{c_{53}}{c_{51}}.$$

Since $c_{51} \rightarrow 0$ when $\beta \downarrow N - 2s$, we infer that $\lim_{\beta \rightarrow N-2s} \lambda_{s,\beta} = \infty$. Consequently the mapping $\beta \mapsto \lambda_{s,\beta}$ is a decreasing homeomorphism from $(N - 2s, N)$ onto $(0, \infty)$ and there exists a unique $\beta_s \in (N - 2s, N)$ such that $\lambda_{s,\beta_s} = 1$. By (??), the Martin kernel in \mathbb{R}_+^N taken at $(x, 0)$ is a separable singular s -harmonic function. It is expressed by

$$M_s^{\mathbb{R}_+^N}((r, \sigma), 0) = c_{N,s} r^{s-N} (\sin \phi)^s.$$

This means that the function $\sigma \mapsto \omega(\sigma) = (\sin \phi)^s$, which vanishes on $\overline{S_-^{N-1}}$ and belongs to $W_0^{s,2}(S_+^{N-1}) \cap L^\infty(S_+^{N-1})$ satisfies

$$\mathcal{A}_s \omega - \mathcal{L}_{s,N-s} \omega = 0.$$

The uniqueness of the positive eigenfunction implies that this function is ψ_1 and $\beta = N - s$. \square

A.2. The nonlinear problem.

A.2.1. *Separable solutions in \mathbb{R}^N .* If we look for separable positive solutions of

$$(-\Delta)^s u + u^p = 0 \quad \text{in } \mathbb{R}^N, \quad (\text{A.20})$$

under the form $u_\infty(x) = r^{-\frac{2s}{p-1}} \omega(\sigma)$ where $x = (r, \sigma) \in \mathbb{R}_+ \times S^{N-1}$, then ω satisfies

$$\mathcal{A}_s \omega - \mathcal{L}_{s, \frac{2s}{p-1}} \omega + \omega^p = 0 \quad \text{in } S^{N-1}. \quad (\text{A.21})$$

Proposition A.8. *Assume $N \geq 2$ and $s \in (0, 1)$.*

(i) *If $p \geq p_3^*$ then there exists no positive solution of (A.21).*

(ii) *If $p_1^* < p < p_3^*$ then the unique positive solution of (A.21) is a constant function with value*

$$\ell_{s,p} = (c_{35})^{\frac{1}{p-1}}, \quad (\text{A.22})$$

where c_{51} is the constant defined in Lemma A.6.

Proof. From (A.21) we get

$$\int_{S^{N-1}} \omega \mathcal{A}_s \omega dS - \int_{S^{N-1}} \omega \mathcal{L}_{s, \frac{2s}{p-1}} \omega dS + \int_{S^{N-1}} \omega^{p+1} dS = 0.$$

Assuming that $\omega \geq 0$, then if $p \geq p_3^*$, we have $c_s \leq 0$ which implies $\int_{S^{N-1}} \omega \mathcal{L}_{s, \frac{2s}{p-1}} \omega dS \leq 0$. Then $\omega = 0$ since the two other integrals are nonnegative. Next, if we assume $p_1^* < p < p_3^*$ it is clear that if ω is a constant nonnegative solution of (A.16) we have from

$$\omega \int_0^1 \int_{S^{N-1}} \frac{(\tau^{-\frac{2s}{p-1}-1})(\tau^{N-1} - \tau^{N-1+c_s})}{(1 + \tau^2 - 2\tau \langle \sigma, \eta \rangle)^{\frac{N}{2}+s}} dS(\eta) d\tau = \omega^p \quad \forall \sigma \in S^{N-1}.$$

Using invariance by rotation of the integral term on S^{N-1} , we derive the claim. Conversely, assume ω is any bounded nonconstant positive solution, then it belongs to $C^2(S^{N-1})$ by [19]. Let $\sigma_0 \in S^{N-1}$ where ω is maximal, then $\mathcal{A}_s \omega(\sigma_0) \geq 0$ thus

$$\omega^p(\sigma_0) \leq \mathcal{L}_{s, \frac{2s}{p-1}} \omega(\sigma_0) \leq \omega(\sigma_0) \int_0^1 \int_{S^{N-1}} \frac{(\tau^{-\frac{2s}{p-1}-1})(\tau^{N-1} - \tau^{N-1+c_s})}{(1 + \tau^2 - 2\langle \sigma_0, \eta \rangle)^{\frac{N}{2}+s}} dS(\eta) d\tau = c_{51} \omega(\sigma_0).$$

Hence $\omega(\sigma_0) < \ell_{s,p}$. Similarly $\min_{S^{N-1}} \omega > \ell_{s,p}$, contradiction. \square

Corollary A.9. *Assume $N \geq 2$, $s \in (0, 1)$ and $p_1^* < p < p_3^*$. Then the only positive separable solution u of (A.20) in $\mathbb{R}^N \setminus \{0\}$ is*

$$x \mapsto U(x) = \ell_{s,p} |x|^{-\frac{2s}{p-1}}. \quad (\text{A.23})$$

A.2.2. *Separable solutions in \mathbb{R}_+^N .* If we consider separable solutions $x \mapsto u(x) = r^{-\frac{2s}{p-1}} \omega(\sigma)$ of problem (3.19) then ω satisfies (3.20).

Proof of Theorem E.

Step 1: Non-existence. Assume that such a solution $\omega \geq 0$ exists, then

$$\int_{S_+^{N-1}} \omega \mathcal{A}_s \omega dS - \int_{S_+^{N-1}} \omega \mathcal{L}_{s, \frac{2s}{p-1}} \omega dS + \int_{S_+^{N-1}} \omega^p dS = 0.$$

Hence

$$\left(\lambda_{s, \frac{2s}{p-1}} - 1 \right) \int_{S_+^{N-1}} \omega \mathcal{L}_{s, \frac{2s}{p-1}} \omega dS + \int_{S_+^{N-1}} \omega^p dS \leq 0 \quad (\text{S1})$$

If $\lambda_{s, \frac{2s}{p-1}} \geq 1$, equivalently $p \geq p_2^*$, the only nonnegative solution is the trivial one.

Step 2: Existence. Consider the following functional with domain $W_0^{s,2}(S_+^{N-1}) \cap L^{p+1}(S_+^{N-1})$,

$$\omega \mapsto \mathcal{J}(\omega) := \int_{S_+^{N-1}} \omega \mathcal{A}_s \omega dS + \frac{1}{p+1} \int_{S_+^{N-1}} |\omega|^{p+1} dS - \int_{S_+^{N-1}} \omega \mathcal{L}_{s, \frac{2s}{p-1}} \omega dS. \quad (\text{S2})$$

Because of Lemma A.6, $\mathcal{J}(\omega) \rightarrow \infty$ when $\|\omega\|_{W_0^{s,2}(S_+^{N-1})} + \|\omega\|_{L^{p+1}(S_+^{N-1})} \rightarrow \infty$. Furthermore, for $\epsilon > 0$, we have

$$\mathcal{J}(\epsilon \psi_1) = \epsilon^2 \left(\lambda_{s, \frac{2s}{p-1}} - 1 \right) \int_{S_+^{N-1}} \psi_1 \mathcal{L}_{s, \frac{2s}{p-1}} \psi_1 dS + \frac{\epsilon^{p+1}}{p+1} \int_{S_+^{N-1}} |\psi_1|^{p+1} dS.$$

This implies that $\inf \mathcal{J}(\omega) < 0$ if $\lambda_{s, \frac{2s}{p-1}} < 1$, and thus the infimum of \mathcal{J} in $W_0^{s,2}(S_+^{N-1}) \cap L^{p+1}(S_+^{N-1})$ is achieved by a nontrivial nonnegative solution of (3.20).

Step 3: Uniqueness.

(i) *Existence of a maximal solution.* By [19] any solution ω is smooth. Hence, at its maximum σ_0 , it satisfies $\mathcal{A}_s\omega(\sigma_0) \geq 0$, thus

$$\omega(\sigma_0)^p \leq \mathcal{L}_{s, \frac{2s}{p-1}} \omega(\sigma_0) \leq \omega(\sigma_0)c_{35}.$$

This implies that $\sup \omega \leq \ell_{s,p}$. From the equation the set $\mathcal{E} \subset W_0^{s,2}(S_+^{N-1})$ of positive solutions of (3.20) is bounded in $W_0^{s,2}(S_+^{N-1}) \cap L^\infty(S_+^{N-1})$ and thus in $C^s(S^{N-1}) \cap C^2(S_+^{N-1})$ by [19]. We put $\bar{\omega}(\sigma) = \sup\{\omega(\sigma) : \omega \in \mathcal{E}\}$. There exists a countable dense set $\mathcal{S} := \{\sigma_n\} \subset S_+^{N-1}$ and a sequence of function $\{\omega_n\} \subset \mathcal{E}$ such that

$$\lim_{n \rightarrow \infty} \omega_n(\sigma_k) = \bar{\omega}(\sigma_k).$$

Furthermore, this sequence $\{\omega_n\}$ can be constructed such that $\{\omega_n(\sigma_k)\}$ is nondecreasing for any k . Finally by local compactnes estimate, $\{\omega_n\}$ converges to $\bar{\omega}$ in $C^{s-\delta}(S^{N-1}) \cap C^2(S_+^{N-1})$ for any $\delta \in (0, s)$ and weakly in $W_0^{s,2}(S_+^{N-1})$. This implies that $\bar{\omega}$ belongs to \mathcal{E} . It follows from [19, Th 1.2] that any $\omega \in \mathcal{E}$ satisfies

$$\omega(\sigma) \leq c_{54} \left(\text{dist}(\sigma, \partial S_+^{N-1}) \right)^s = c_{40}\phi^s \quad \forall \sigma \in S_+^{N-1}. \quad (\text{A.24})$$

(ii) *Existence of a minimal solution.* This follows from the first part of the proof of Theorem 1.5 which asserts that $u_k^\Omega \uparrow u_\infty^\Omega$ and u_∞^Ω is self-similar and it is the minimal solution of (1.17) in \mathbb{R}_+^N which satisfies

$$\lim_{x \rightarrow 0} \frac{u_\infty^\Omega(x)}{M_s^{\mathbb{R}_+^N}(x, 0)} = \infty. \quad (\text{A.25})$$

Thus $u_\infty(r, \sigma) = r^{-\frac{2s}{p-1}}\omega(\sigma)$ and $\underline{\omega}$ is the minimal positive solution of (3.20). Furthermore it follows from (3.37) that

$$\underline{\omega}(\sigma) \geq c_{55} \left(\text{dist}(\sigma, \partial S_+^{N-1}) \right)^s = c_{55}\phi^s \quad \forall \sigma \in S_+^{N-1}, \quad (\text{A.26})$$

if $\phi = \phi(\sigma)$ is the latitude of σ .

(iii) *End of the uniqueness proof.* By combining (A.24) and (A.26) we infer that there exists $K > 1$ such that

$$\bar{\omega} \leq K\underline{\omega} \quad \text{in } S_+^{N-1}. \quad (\text{A.27})$$

Assume $\bar{\omega} \neq \underline{\omega}$, then

$$\omega_1 := \underline{\omega} - \frac{1}{2K}(\bar{\omega} - \underline{\omega})$$

is a positive supersolution (by convexity) of (3.20). Moreover

$$\omega_2 := \left(\frac{1}{2} + \frac{1}{2K} \right) \underline{\omega}$$

is a positive subsolution of (3.20) smaller than ω_1 hence also than $\underline{\omega}$. It follows by classical construction that there exists a solution $\tilde{\omega}$ of (3.20) which satisfies $\omega_2 \leq \tilde{\omega} \leq \omega_1$, which contradicts the minimality of $\underline{\omega}$. \square

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