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Compactness of the set of solutions to a Liouville type equation with boundary singularity.

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Abstract

We give a blow-up behavior for solutions to a Liouville type equation with boundary singularity and Dirichlet boundary condition. An application, we have a compactness result for solutions to this Problem under a Lipschitz condition.

Keywords: Blow-up, boundary, singularity, a priori estimate, compactness, Lipschitz condition, Dirichlet boundary condition, singular weight.

MSC: 35J60, 35B44, 35B45

1 Introduction and Main Results

We set $\Delta = \partial_{11} + \partial_{22}$ on an analytic domain $\Omega \subset \mathbb{R}^2$.

We consider the following boundary value problem:

$$(P) \begin{cases} -\Delta u = -|x|^{-2\alpha} \log \frac{|x|}{2d} V e^u & \text{in } \Omega \subset \mathbb{R}^2, \\ u = 0 & \text{in } \partial\Omega. \end{cases}$$

Here:

$$d = \text{diam}(\Omega), \quad \alpha \in (0, 1/2), \quad 0 \in \partial\Omega,$$

and,

$$0 \leq V \leq b < +\infty, \quad -|x|^{-2\alpha} \log \frac{|x|}{2d} e^u \in L^1(\Omega), \quad u \in W_0^{1,1}(\Omega).$$

The previous equation of the previous boundary value problem, was studied by many authors, with or without the boundary condition, also for Riemannian surfaces, see [1-14], we can find some existence and compactness results. The solutions are in the sense of the distributions.

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Remark that: the weight $-|x|^{-2\alpha} \log \frac{|x|}{2d} \gg |x|^{-2\alpha}$, but the solutions with the previous conditions on u and V , stay again in $C^{1,\epsilon}(\bar{\Omega})$, $\epsilon > 0$. Here we look to the case of a weight with singularity, bigger than the usual weight, $|x|^{-2\alpha}$, $\alpha \in (0, 1/2)$.

Among other results, we can see in [7] the following important Theorem,

Theorem. (Brezis-Merle [7]). *If $(u_i)_i$ and $(V_i)_i$ are two sequences of functions relatively to the problem (P) with, $0 < a \leq V_i \leq b < +\infty$, then, for all compact set K of Ω ,*

$$\sup_K u_i \leq c = c(a, b, \alpha, K, \Omega).$$

For a potential V with more regularity, there are other type of estimates, for example, sup + inf type inequalities. It was proved by Shafrir see [14], that, if $(u_i)_i, (V_i)_i$ are two sequences of functions solutions of the previous equation without assumption on the boundary and, $0 < a \leq V_i \leq b < +\infty$, then we have the following interior estimate:

$$C \left(\frac{a}{b} \right) \sup_K u_i + \inf_{\Omega} u_i \leq c = c(a, b, K, \Omega).$$

Now, if we suppose $(V_i)_i$ uniformly Lipschitz with A the Lipschitz constant, then, $C(a/b) = 1$ and $c = c(a, b, A, K, \Omega)$, see [5].

Here we give the behavior of solutions which blow-up on the boundary and we give a compactness result for a boundary value Problem, with Lipschitz condition on the prescribed scalar curvature.

Here, we have the following problem as the Brezis-Merle Problem (see [7]):

Problem. Suppose that $V_i \rightarrow V$ in $C^0(\bar{\Omega})$, with, $0 \leq V_i$. Also, we consider a sequence of solutions (u_i) of (P) relatively to (V_i) such that,

$$\int_{\Omega} -|x|^{-2\alpha} \log \frac{|x|}{2d} e^{u_i} dx \leq C,$$

is it possible to have:

$$\|u_i\|_{L^\infty} \leq C?$$

Here, we give a characterization of the behavior of the blow-up points on the boundary and also a proof of the compactness theorem when the prescribed scalar curvature are uniformly Lipschitz. For the behavior blow-up solutions on the boundary, the following condition is enough,

$$0 \leq V_i \leq b,$$

The condition $V_i \rightarrow V$ in $C^0(\bar{\Omega})$ is not necessary.

But for the proof of the compactness result for the previous problem we assume that:

$$\|\nabla V_i\|_{L^\infty} \leq A.$$

Our main results are:

We have the following characterization of the behavior of the blow-up points on the boundary.

Theorem 1.1 *Assume that $\max_{\Omega} u_i \rightarrow +\infty$, Where (u_i) are solutions of the probleme (P) with:*

$$\alpha \in (0, 1/2), 0 \leq V_i \leq b, \text{ and } \int_{\Omega} -|x|^{-2\alpha} \log \frac{|x|}{2d} e^{u_i} dx \leq C, \forall i,$$

then; after passing to a subsequence, there is a function u , there is a number $N \in \mathbb{N}^$ and there are N points:*

$$x_1 = 0, x_2, \dots, x_N \in \partial\Omega - \{0\}, \text{ such that,}$$

$$\partial_{\nu} u_i \rightarrow \partial_{\nu} u + \sum_{j=1}^N \alpha_j \delta_{x_j}, \quad \alpha_1 \geq 4\pi(1-\alpha), \alpha_j \geq 4\pi \text{ weakly in the sense of measures.}$$

and,

$$u_i \rightarrow u \text{ in } C_{loc}^1(\bar{\Omega} - \{x_1, \dots, x_N\}).$$

or,

$$x_1, \dots, x_N \in \partial\Omega - \{0\},$$

$$\partial_{\nu} u_i \rightarrow \partial_{\nu} u + \sum_{j=1}^N \alpha_j \delta_{x_j}, \quad \alpha_1 \geq 4\pi, \alpha_j \geq 4\pi \text{ weakly in the sense of measures.}$$

and,

$$u_i \rightarrow u \text{ in } C_{loc}^1(\bar{\Omega} - \{x_1, \dots, x_N\}).$$

In the following theorem, we have a compactness result which concern the boundary value problem (P).

Theorem 1.2 *Assume that (u_i) are solutions of (P) relatively to (V_i) with the following conditions:*

$$d = \text{diam}(\Omega), \alpha \in (0, 1/2), 0 \in \partial\Omega,$$

$$0 \leq V_i \leq b, \|\nabla V_i\|_{L^{\infty}} \leq A, \text{ and } \int_{\Omega} -|x|^{-2\alpha} \log \frac{|x|}{2d} e^{u_i} \leq C,$$

We have,

$$\|u_i\|_{L^{\infty}} \leq c(b, \alpha, A, C, \Omega),$$

2 Proof of the theorems

Proof of theorem 1.1:

We have,

$$u_i \in W_0^{1,1}(\Omega).$$

By [7], $e^{u_i} \in L^k$, $\forall k > 1$ and by the elliptic estimates:

$$u_i \in W^{2,k}(\Omega) \cap C^{1,\epsilon}(\bar{\Omega}), \quad \epsilon > 0.$$

By the Stokes formula, we have,

$$\int_{\partial\Omega} \partial_\nu u_i d\sigma \leq C,$$

Without loss of generality, we can assume that $\partial_\nu u_i \geq 0$. Thus, (using the weak convergence in the space of Radon measures), we have the existence of a non-negative Radon measure μ such that,

$$\int_{\partial\Omega} \partial_\nu u_i \phi d\sigma \rightarrow \mu(\phi), \quad \forall \phi \in C^0(\partial\Omega).$$

Let us consider a point $x_0 \in \partial\Omega$. We say that x_0 is regular if, $x_0 \neq 0$ and $\mu(\{x_0\}) < 4\pi$, or $x_0 = 0$ and $\mu(\{0\}) < 4\pi(1 - \alpha)$. A point $x_0 \in \partial\Omega$ is a nonregular point, if the previous conditions are not satisfied.

For a regular point $x_0 \in \partial\Omega$, we may assume that the following curve, $B(x_0, \epsilon) \cap \partial\Omega := I_\epsilon$ is an interval. (In this case, it is simpler to construct the following test function η_ϵ).

Case 1: $\mu(\{0\}) \geq 4\pi(1 - \alpha)$.

This means that 0 is a nonregular point for the measure μ .

$$\begin{cases} \eta_\epsilon \equiv 1, & \text{on } I_\epsilon, \quad 0 < \epsilon < \delta/2, \\ \eta_\epsilon \equiv 0, & \text{outside } I_{2\epsilon}, \\ 0 \leq \eta_\epsilon \leq 1, \\ \|\nabla \eta_\epsilon\|_{L^\infty(I_{2\epsilon})} \leq \frac{C_0(\Omega, x_0)}{\epsilon}. \end{cases}$$

We take a $\tilde{\eta}_\epsilon$ such that,

$$\begin{cases} -\Delta \tilde{\eta}_\epsilon = 0 & \text{in } \Omega \\ \tilde{\eta}_\epsilon = \eta_\epsilon & \text{on } \partial\Omega. \end{cases}$$

We use the following estimate, see [8],

$$\|\nabla u_i\|_{L^q} \leq C_q, \quad \forall i \text{ and } 1 < q < 2.$$

We deduce from the last estimate that, (u_i) converge weakly in $W_0^{1,q}(\Omega)$, almost everywhere to a function $u \geq 0$ and $\int_\Omega -|x|^{-2\alpha} \log \frac{|x|}{2d} e^u < +\infty$ (by

Fatou lemma). Also, V_i weakly converge to a nonnegative function V in L^∞ . The function u is in $W_0^{1,q}(\Omega)$ solution of :

$$\begin{cases} -\Delta u = -|x|^{-2\alpha} \log \frac{|x|}{2d} V e^u \in L^1(\Omega) & \text{in } \Omega \\ u = 0 & \text{on } \partial\Omega, \end{cases}$$

As in the corollary 1 of Brezis-Merle result, see [7], we have $e^{ku} \in L^1(\Omega)$, $k > 1$. By the elliptic estimates, we have $u \in C^1(\bar{\Omega})$.

We can write,

$$-\Delta((u_i - u)\tilde{\eta}_\epsilon) = -|x|^{-2\alpha} \log \frac{|x|}{2d} (V_i e^{u_i} - V e^u)\tilde{\eta}_\epsilon + 2 \langle \nabla(u_i - u) | \nabla \tilde{\eta}_\epsilon \rangle. \quad (1)$$

We use the interior estimate of Brezis-Merle, see [7],

Step 1: Estimate of the integral of the first term of the right hand side of (1).

We use the Green formula between $\tilde{\eta}_\epsilon$ and u , we obtain,

$$\int_{\Omega} -|x|^{-2\alpha} \log \frac{|x|}{2d} V e^u \tilde{\eta}_\epsilon dx = \int_{\partial\Omega} \partial_\nu u \eta_\epsilon \leq 4\epsilon \|\partial_\nu u\|_{L^\infty} = C\epsilon \quad (2)$$

We have,

$$\begin{cases} -\Delta u_i = -\log \frac{|x|}{2d} V_i e^{u_i} & \text{in } \Omega \\ u_i = 0 & \text{on } \partial\Omega, \end{cases}$$

We use the Green formula between u_i and $\tilde{\eta}_\epsilon$ to have:

$$\int_{\Omega} -|x|^{-2\alpha} \log \frac{|x|}{2d} V_i e^{u_i} \tilde{\eta}_\epsilon dx = \int_{\partial\Omega} \partial_\nu u_i \eta_\epsilon d\sigma \rightarrow \mu(\eta_\epsilon) \leq \mu(I_{2\epsilon}) \leq 4\pi - \epsilon_0, \quad \epsilon_0 > 0 \quad (3)$$

From (2) and (3) we have for all $\epsilon > 0$ there is $i_0 = i_0(\epsilon)$ such that, for $i \geq i_0$,

$$\int_{\Omega} -|x|^{-2\alpha} \log \frac{|x|}{2d} |(V_i e^{u_i} - V e^u)\tilde{\eta}_\epsilon| dx \leq 4\pi - \epsilon_0 + C\epsilon \quad (4)$$

Step 2: Estimate of integral of the second term of the right hand side of (1).

Let $\Sigma_\epsilon = \{x \in \Omega, d(x, \partial\Omega) = \epsilon^3\}$ and $\Omega_{\epsilon^3} = \{x \in \Omega, d(x, \partial\Omega) \geq \epsilon^3\}$, $\epsilon > 0$. Then, for ϵ small enough, Σ_ϵ is hypersurface.

The measure of $\Omega - \Omega_{\epsilon^3}$ is $k_2\epsilon^3 \leq \mu_L(\Omega - \Omega_{\epsilon^3}) \leq k_1\epsilon^3$.

Remark: for the unit ball $\bar{B}(0,1)$, our new manifold is $\bar{B}(0,1 - \epsilon^3)$.

We write,

$$\begin{aligned} \int_{\Omega} |\langle \nabla(u_i - u) | \nabla \tilde{\eta}_{\epsilon} \rangle| dx &= \int_{\Omega_{\epsilon^3}} |\langle \nabla(u_i - u) | \nabla \tilde{\eta}_{\epsilon} \rangle| dx + \\ &+ \int_{\Omega - \Omega_{\epsilon^3}} |\langle \nabla(u_i - u) | \nabla \tilde{\eta}_{\epsilon} \rangle| dx. \end{aligned} \quad (5)$$

Step 2.1: Estimate of $\int_{\Omega - \Omega_{\epsilon^2}} |\langle \nabla(u_i - u) | \nabla \tilde{\eta}_{\epsilon} \rangle| dx$.

First, we know from the elliptic estimates that $\|\nabla \tilde{\eta}_{\epsilon}\|_{L^{\infty}} \leq C_1/\epsilon^2$, C_1 depends on Ω

We know that $(|\nabla u_i|)_i$ is bounded in L^q , $1 < q < 2$, we can extract from this sequence a subsequence which converge weakly to $h \in L^q$. But, we know that we have locally the uniform convergence to $|\nabla u|$ (by Brezis-Merle theorem), then, $h = |\nabla u|$ a.e. Let q' be the conjugate of q .

We have, $\forall f \in L^{q'}(\Omega)$

$$\int_{\Omega} |\nabla u_i| f dx \rightarrow \int_{\Omega} |\nabla u| f dx$$

If we take $f = 1_{\Omega - \Omega_{\epsilon^3}}$, we have:

$$\text{for } \epsilon > 0 \exists i_1 = i_1(\epsilon) \in \mathbb{N}, \quad i \geq i_1, \quad \int_{\Omega - \Omega_{\epsilon^3}} |\nabla u_i| \leq \int_{\Omega - \Omega_{\epsilon^3}} |\nabla u| + \epsilon^3.$$

Then, for $i \geq i_1(\epsilon)$,

$$\int_{\Omega - \Omega_{\epsilon^3}} |\nabla u_i| \leq \text{mes}(\Omega - \Omega_{\epsilon^3}) \|\nabla u\|_{L^{\infty}} + \epsilon^2 = C\epsilon.$$

Thus, we obtain,

$$\int_{\Omega - \Omega_{\epsilon^3}} |\langle \nabla(u_i - u) | \nabla \tilde{\eta}_{\epsilon} \rangle| dx \leq \epsilon C_1 (2k_1 \|\nabla u\|_{L^{\infty}} + 1) \quad (6)$$

The constant C_1 does not depend on ϵ but on Ω .

Step 2.2: Estimate of $\int_{\Omega_{\epsilon^2}} |\langle \nabla(u_i - u) | \nabla \tilde{\eta}_{\epsilon} \rangle| dx$.

We know that, $\Omega_{\epsilon} \subset \subset \Omega$, and (because of Brezis-Merle's interior estimates) $u_i \rightarrow u$ in $C^1(\Omega_{\epsilon^3})$. We have,

$$\|\nabla(u_i - u)\|_{L^{\infty}(\Omega_{\epsilon^3})} \leq \epsilon^2, \text{ for } i \geq i_3 = i_3(\epsilon).$$

We write,

$$\int_{\Omega_{\epsilon^3}} |\langle \nabla(u_i - u) | \nabla \tilde{\eta}_{\epsilon} \rangle| dx \leq \|\nabla(u_i - u)\|_{L^{\infty}(\Omega_{\epsilon^3})} \|\nabla \tilde{\eta}_{\epsilon}\|_{L^{\infty}} \leq C_1 \epsilon \text{ for } i \geq i_3,$$

For $\epsilon > 0$, we have for $i \in \mathbb{N}$, $i \geq \max\{i_1, i_2, i_3\}$,

$$\int_{\Omega} |\langle \nabla(u_i - u) | \nabla \tilde{\eta}_{\epsilon} \rangle| dx \leq \epsilon C_1 (2k_1 \|\nabla u\|_{L^\infty} + 2) \quad (7)$$

From (4) and (7), we have, for $\epsilon > 0$, there is $i_3 = i_3(\epsilon) \in \mathbb{N}$, $i_3 = \max\{i_0, i_1, i_2\}$ such that,

$$\int_{\Omega} |\Delta[(u_i - u)\tilde{\eta}_{\epsilon}]| dx \leq 4\pi - \epsilon_0 + \epsilon 2C_1 (2k_1 \|\nabla u\|_{L^\infty} + 2 + C) \quad (8)$$

We choose $\epsilon > 0$ small enough to have a good estimate of (1).

Indeed, we have:

$$\begin{cases} -\Delta[(u_i - u)\tilde{\eta}_{\epsilon}] = g_{i,\epsilon} & \text{in } \Omega, \\ (u_i - u)\tilde{\eta}_{\epsilon} = 0 & \text{on } \partial\Omega. \end{cases}$$

with $\|g_{i,\epsilon}\|_{L^1(\Omega)} \leq 4\pi - \epsilon_0$.

We can use Theorem 1 of [7] to conclude that there is $q \geq \tilde{q} > 1$ such that:

$$\int_{V_{\epsilon}(x_0)} e^{\tilde{q}|u_i - u|} dx \leq \int_{\Omega} e^{q|u_i - u|\tilde{\eta}_{\epsilon}} dx \leq C(\epsilon, \Omega).$$

where, $V_{\epsilon}(x_0)$ is a neighborhood of x_0 in $\bar{\Omega}$.

Thus, for each $x_0 \in \partial\Omega - \{\bar{x}_1, \dots, \bar{x}_m\}$ there is $\epsilon_{x_0} > 0$, $q_{x_0} > 1$ such that:

$$\int_{B(x_0, \epsilon_{x_0})} e^{q_{x_0} u_i} dx \leq C, \quad \forall i.$$

Now, we consider a cutoff function $\eta \in C^\infty(\mathbb{R}^2)$ such that:

$$\eta \equiv 1 \text{ on } B(x_0, \epsilon_{x_0}/2) \text{ and } \eta \equiv 0 \text{ on } \mathbb{R}^2 - B(x_0, 2\epsilon_{x_0}/3).$$

We write,

$$-\Delta(u_i \eta) = -|x|^{-2\alpha} \log \frac{|x|}{2d} V_i e^{u_i} \eta - 2 \langle \nabla u_i | \nabla \eta \rangle - u_i \Delta \eta.$$

By the elliptic estimates, $(u_i \eta)_i$ is uniformly bounded in $W^{2, q_1}(\Omega)$ and also, in $C^1(\bar{\Omega})$.

Finally, we have, for some $\epsilon > 0$ small enough,

$$\|u_i\|_{C^{1, \theta}[B(x_0, \epsilon)]} \leq c_3 \quad \forall i. \quad (9)$$

We have proved that, there is a finite number of points $\bar{x}_1, \dots, \bar{x}_m$ such that the sequence $(u_i)_i$ is locally uniformly bounded in $\bar{\Omega} - \{\bar{x}_1, \dots, \bar{x}_m\}$.

And, finally, we have:

$$\partial_\nu u_i \rightarrow \partial_\nu u + \sum_{j=1}^N \alpha_j \delta_{x_j}, \quad \alpha_1 \geq 4\pi(1 - \alpha) \quad \alpha_j \geq 4\pi \text{ weakly in the sense of measures.} \quad (10)$$

Case 2: $\mu(\{0\}) < 4\pi(1 - \alpha)$.

Then, 0 is a regular point for the measure μ .

Let us consider $B_\epsilon(0)$, a ball of center 0 and radius $\epsilon > 0$. As in the previous case, we use the uniform estimate in $W_0^{1,q}(\Omega)$, ($1 \leq q < 2$) and Brezis-Merle's method, see [7], to have

$$e^{u_i} \in L^{(1-\epsilon')/(1-\alpha-\epsilon')}(B_\epsilon(0)).$$

with a uniform bound.

Thus, by the Hölder inequality we have

$$u_i \in L^\infty(B_\epsilon(0)).$$

with uniform bound. If we take $\mu(\{0\}) < 4\pi$, by the Brezis-Merle estimate we have $e^{u_i} \in L^r(B_\epsilon(0))$ with $r > 1$, but this r may not be large enough to ensure $u_i \in L^\infty(B_\epsilon(0))$, because we have the term $-|x|^{-2\alpha} \log \frac{|x|}{2d}$ in the equation.

Then, by the elliptic estimates, for $\alpha \in (0, 1)$

$$u_i \in W^{2,1+\epsilon'}(B_\epsilon(0)) \cap C^{0,\epsilon'}(B_\epsilon(0)) \cap C_{loc}^{2,\epsilon'}(\Omega - \{0, x_1, x_2, \dots, x_N\}), \quad (11)$$

and, for $\alpha \in (0, 1/2)$, we have

$$u_i \in W^{2,1+\epsilon'}(B_\epsilon(0)) \cap C^{1,\epsilon'}(B_\epsilon(0)) \cap C_{loc}^{2,\epsilon'}(\Omega - \{0, x_1, x_2, \dots, x_N\}). \quad (12)$$

And thus, we have

$$\partial_\nu u_i \rightarrow \partial_\nu u + \sum_{j=1}^N \alpha_j \delta_{x_j}, \quad \alpha_j \geq 4\pi \text{ weakly in the sense of measures on } \partial\Omega. \quad (13)$$

If we consider a neighborhood of a regular point $x_0 \neq 0$, we are far from the singularity and the scheme of the first step work in this case; we have the uniform convergence of $\partial_\nu u_i$ around x_0 . In the case $\alpha \in (0, 1/2)$, the elliptic estimates gives us the C^1 convergence of u_i .

Proof of theorem 1.2:

Without loss of generality, we can assume that 0 is a blow-up point (either, we are in the regular case). Also, by a conformal transformation, we can assume that $\Omega = B_1^+$, the half ball, and $\partial^+ B_1^+$ is the exterior part, a part which not contain 0 and on which u_i converge in the C^1 norm to u . Let us consider B_ϵ^+ , the half ball with radius $\epsilon > 0$.

The Pohozaev identity gives :

$$\int_{B_\epsilon^+} -|x|^{-2\alpha} \log \frac{|x|}{2d} V_i e^{u_i} (1+o(1)) dx + \int_{B_\epsilon^+} \langle x | \nabla V_i \rangle -|x|^{-2\alpha} \log \frac{|x|}{2d} V_i e^{u_i} dx =$$

$$= \int_{\partial^+ B_\epsilon^+} g(\nabla u_i) d\sigma + o(1), \quad (14)$$

$$\begin{aligned} & \int_{B_\epsilon^+} -|x|^{-2\alpha} \log \frac{|x|}{2d} V e^u (1 + o(1)) dx + \int_{B_\epsilon^+} \langle x | \nabla V \rangle -|x|^{-2\alpha} \log \frac{|x|}{2d} V e^u dx = \\ & = \int_{\partial^+ B_\epsilon^+} g(\nabla u) d\sigma + o(1), \end{aligned} \quad (15)$$

Thus,

$$\begin{aligned} & \int_{B_\epsilon^+} -|x|^{-2\alpha} \log \frac{|x|}{2d} V_i e^{u_i} dx - \int_{B_\epsilon^+} -|x|^{-2\alpha} \log \frac{|x|}{2d} V e^u dx + \\ & + \int_{B_\epsilon^+} \langle x | \nabla V_i \rangle -|x|^{-2\alpha} \log \frac{|x|}{2d} V_i e^{u_i} dx - \int_{B_\epsilon^+} \langle x | \nabla V \rangle -|x|^{-2\alpha} \log \frac{|x|}{2d} V e^u dx = \\ & = \int_{\partial^+ B_\epsilon^+} g(\nabla u_i) - g(\nabla u) d\sigma + o(1) = o(1), \end{aligned}$$

First, we tend i to infinity after ϵ to 0, we obtain:

$$\lim_{\epsilon \rightarrow 0} \lim_{i \rightarrow +\infty} \int_{B_\epsilon^+} -|x|^{-2\alpha} \log \frac{|x|}{2d} V_i e^{u_i} dx = 0, \quad (16)$$

But,

$$\int_{B_\epsilon^+} -|x|^{-2\alpha} \log \frac{|x|}{2d} V_i e^{u_i} dx = \int_{\partial B_\epsilon^+} \partial_\nu u_i + o(\epsilon) + o(1) \rightarrow \alpha_1 > 0.$$

A contradiction.

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