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Layer solutions for a class of semilinear elliptic equations involving fractional Laplacians

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Abstract

This paper is concerned with the nonlinear equation involving the fractional Laplacian: $(-\Delta)^s v(x) = b(x)f(v(x))$, $x \in \mathbb{R}$, where $s \in (0, 1)$, $b: \mathbb{R} \rightarrow \mathbb{R}$ is a periodic, positive, even function and $-f$ is the derivative of a double-well potential G . That is, $G \in C^{2,\gamma}$ ($0 < \gamma < 1$), $G(1) = G(-1) < G(\tau) \forall \tau \in (-1, 1)$, $G'(-1) = G'(1) = 0$. We show the existence of layer solutions of the equation for $s \geq \frac{1}{2}$ and for some odd nonlinearities by variational methods, which is a bounded solution having the limits ± 1 at $\pm\infty$. Asymptotic estimates for layer solutions as $|x| \rightarrow +\infty$ and the asymptotic behavior of them as $s \uparrow 1$ are also obtained.

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1 Introduction

In this paper we study the fractional Laplacian

$$(-\Delta)^s v(x) = b(x)f(v(x)), \quad x \in \mathbb{R}, \quad (1.1)$$

where $s \in (0, 1)$, and $(-\Delta)^s$ is the fractional Laplacian defined by

$$(-\Delta)^s v = C_s \text{ P.V. } \int_{\mathbb{R}} \frac{v(x) - v(y)}{|x - y|^{1+2s}} dy.$$

Here P.V. stands for the Cauchy principle value and C_s is a positive constant multiplier depending only on s .

The fractional Laplacian is a nonlocal operator which can be localized as

$$\begin{cases} -\operatorname{div}(y^a \nabla u) = 0 & \text{in } \mathbb{R}_+^2, \\ -\lim_{y \downarrow 0} y^a \frac{\partial u}{\partial y} = \frac{1}{d_s} b(x)f(u) & \text{on } \partial \mathbb{R}_+^2, \end{cases} \quad (1.2)$$

where $a = 1 - 2s \in (-1, 1)$, $d_s = 2^{2s-1} \frac{\Gamma(s)}{\Gamma(1-s)}$ and $u(x, 0) = v(x)$. Moreover $u(\cdot, \cdot)$ can be expressed by a Poisson kernel,

$$u(x, y) = P_s(\cdot, y) * v = p_s \int_{\mathbb{R}} \frac{y^{2s}}{(|z|^2 + y^2)^{\frac{1+2s}{2}}} v(x - z) dz \quad \text{for every } y > 0,$$

which is called the s -extension of v . p_s is a positive constant depending only on s . For more details as regards the fractional Laplacian, readers can refer to [1–7] and the references therein.

In view of the celebrated De Giorgi conjecture (see [8–10]), Cabré and Sire [2, 3] considered layer solutions of the nonlocal equation

$$(-\Delta)^s v = f(v) \quad \text{in } \mathbb{R}. \quad (1.3)$$

The necessary and sufficient conditions for the existence of one-dimensional layer solutions were given as

$$G(1) = G(-1) < G(s) \quad \forall s \in (-1, 1), \quad G'(1) = G'(-1) = 0,$$

where $G' = -f$. All these were obtained by a Hamiltonian equality and a Modica-type estimate for layer solutions. By the sliding method, the layer solution of (1.3) was proved to be the unique local minimizer which increases in x with values varying from -1 to 1 . The regularity, Hopf principle, maximum principle as well as a Harnack inequality for (1.3) or for its extension equation (1.2) (in this case $b = 1$) were given. Some of them will be used in our paper.

If b is not a constant and is periodic, the perturbed equation (1.1) becomes complicated. The aim of this paper is to study the layer solution of (1.1) with periodic perturbed nonlinearity.

Definition 1.1 A function $v \in (L^\infty \cap C^\beta)(\mathbb{R})$ ($0 < \beta < 1$) is said to be a layer solution of (1.1), if v solves (1.1),

$$(-\Delta)^s v(x) = b(x)f(v(x)), \quad x \in \mathbb{R}$$

and

$$\lim_{x \rightarrow \pm\infty} v(x) = \pm 1.$$

Definition 1.2 A function $u \in L^\infty(\mathbb{R}_+^2) \cap C^\beta(\overline{\mathbb{R}_+^2})$ is said to be a layer solution of (1.2), if u solves (1.2),

$$\begin{cases} -\operatorname{div}(y^\alpha \nabla u) = 0 & \text{in } \mathbb{R}_+^2, \\ -\lim_{y \downarrow 0^+} y^\alpha \frac{\partial u}{\partial y} = \frac{1}{d_s} b(x)f(u) & \text{on } \partial \mathbb{R}_+^2 \end{cases}$$

and

$$\lim_{x \rightarrow \pm\infty} u(x, 0) = \pm 1.$$

Namely, $u(x, 0)$ is the corresponding layer solution of (1.1).

Different from the unperturbed case (1.3), the inhomogeneous term $b(x)f(u)$ depends explicitly on x in (1.1) and (1.2); the sliding method cannot be used and layer solutions of them have no monotonicity in the direction of x . The method for obtaining layer solutions in [2] and [3] cannot be used in our case directly; some difficulties need to be solved.

In the paper, we consider the extension problem (1.2). Obviously, (1.2) has a variational structure.

Denote

$$\begin{aligned}\Omega &\subset \mathbb{R}_+^2, \text{ a bounded Lipschitz domain,} \\ B_R(x, y) &\subset \mathbb{R}^2, \text{ a ball centered at } (x, y) \in \mathbb{R}^2 \text{ with radius } R, \\ B_\epsilon^+(x, 0) &= B_\epsilon(x, 0) \cap \mathbb{R}_+^2, \\ \partial^0 \Omega &= \{(x, 0) \in \partial \Omega \cap \partial \mathbb{R}_+^2 \mid \exists \epsilon > 0, B_\epsilon^+(x, 0) \subset \Omega\}, \\ \partial^+ \Omega &= \overline{\partial \Omega \cap \mathbb{R}_+^2}.\end{aligned}$$

For $u \in H^1(y^a, \Omega)$, the norm is

$$\|u\|_{H^1(y^a, \Omega)} = \left(\int_{\Omega} y^a |\nabla u|^2 dx dy \right)^{\frac{1}{2}} + \left(\int_{\Omega} y^a |u|^2 dx dy \right)^{\frac{1}{2}}.$$

The energy functional of u on Ω is given by

$$\mathcal{E}(u, \Omega) = d_s \int_{\Omega} \frac{y^a}{2} |\nabla u|^2 dx dy + \int_{\partial^0 \Omega} b(x) G(u(x, 0)) dx. \quad (1.4)$$

We state our main results in the following.

We show, via a Liouville result, the existence of layer solutions of (1.1) for $s \geq \frac{1}{2}$ and for some odd nonlinearities.

Theorem 1.1 *Let $s \geq \frac{1}{2}$. Assume that $b, f \in C^{1,\gamma}(\mathbb{R})$ ($0 < \gamma < 1$):*

- (1) *$b : \mathbb{R} \rightarrow \mathbb{R}$ is 1-periodic, even, not constant and positive; denote $\bar{b} = \max_{\mathbb{R}} b$ and $\underline{b} = \min_{\mathbb{R}} b$;*
- (2) *$f(-\tau) = -f(\tau)$ for any $\tau \in [-1, 1]$, $f(-1) = f(1) = f(0) = 0$, $f > 0$ in $(0, 1)$ and $f < 0$ in $(-1, 0)$.*

Obviously, if $G' = -f$,

$$G(-1) = G(1) < G(\tau) \quad \text{for } \tau \in (-1, 1), \quad G'(1) = G'(-1) = 0.$$

There exists a layer solution $v \in C^{2,\beta}(R)$ (for some $0 < \beta < 1$) of (1.1):

$$\begin{cases} (-\partial_{xx})^s v(x) = b(x)f(v(x)) & \text{in } \mathbb{R}, \\ v \rightarrow \pm 1 & \text{as } x \rightarrow \pm\infty. \end{cases} \quad (1.5)$$

In addition, v is odd.

Furthermore we obtain asymptotic estimates of the layer solutions of (1.1) by comparing with a layer solution of the unperturbed equation (1.3).

Theorem 1.2 *Let $b \in C^{1,\gamma} \cap L^\infty$ is positive. Let $f \in C^{1,\gamma}(\mathbb{R})$ ($\gamma > \max(0, 1 - 2s)$) satisfy*

- (i) *$G(-1) = G(1) < G(\tau)$ for $\tau \in (-1, 1)$, $G'(1) = G'(-1) = 0$;*
- (ii) *$G''(1) > 0$, $G''(-1) > 0$.*

If v is a layer solution of (1.1), then the following asymptotic estimates hold:

$$cx^{-2s} \leq |1 - v| \leq Cx^{-2s} \quad \text{for } x > 1, \quad (1.6)$$

$$c|x|^{-2s} \leq |1 + v| \leq C|x|^{-2s} \quad \text{for } x < -1 \quad (1.7)$$

for some constants $0 < c < C$.

Finally we investigate the asymptotic behavior of v^s as $s \uparrow 1$ and obtain a local elliptic equation, which is stated as follows.

Theorem 1.3 Let $s \in [\frac{1}{2}, 1)$. Let $\{v^{s_k}\}$ be a sequence of layer solutions of (1.1) in Theorem 1.1. Then, there exists a subsequence denoted again by $\{v^{s_k}\}$ converging locally uniformly to a function $v^1 \in C^2(\mathbb{R})$ as $s_k \uparrow 1$, which is also a layer solution of the local elliptic equation

$$\begin{cases} -v_{xx}^1(x) = b(x)f(v^1(x)) & \text{in } \mathbb{R}, \\ \lim_{x \rightarrow \pm\infty} v^1(x) = \pm 1. \end{cases} \quad (1.8)$$

In addition,

$$\frac{1}{2}(v_x^1)^2 = b(x)\{G(v^1(x)) - G(1)\} + \int_x^{+\infty} b'(t)\{G(v^1(t)) - G(1)\} dt. \quad (1.9)$$

For convenience of the presentation we will use C for a general positive constant; such a C is usually different in different contexts.

2 Some preliminaries and properties

In this paper, we mainly study the extension equation (1.2). To make our problems clear, we present several properties of layer solutions.

Lemma 2.1 Let u be a bounded solution of (1.2),

$$\begin{cases} -\operatorname{div}(y^\alpha \nabla u) = 0 & \text{in } \mathbb{R}_+^2, \\ -\lim_{y \downarrow 0^+} y^\alpha \frac{\partial u}{\partial y} = \frac{1}{d_s} b(x)f(u) & \text{on } \partial \mathbb{R}_+^2 \end{cases}$$

and

$$\lim_{x \rightarrow \pm\infty} u(x, 0) = L^\pm \quad (2.1)$$

with two constants L^\pm . Then,

(1)

$$f(L^+) = f(L^-) = 0; \quad (2.2)$$

(2)

$$\lim_{x \rightarrow \pm\infty} u(x, y) = L^\pm \quad (2.3)$$

for every $y \geq 0$;

(3)

$$\|u - L^\pm\|_{L^\infty(B_R^+(x,0))} \rightarrow 0 \quad \text{as } x \rightarrow \pm\infty; \quad (2.4)$$

(4)

$$\|\nabla_x u\|_{L^\infty(B_R^+(x,0))} + \left\| y^a \frac{\partial u}{\partial y} \right\|_{L^\infty(B_R^+(x,0))} \rightarrow 0 \quad \text{as } x \rightarrow \pm\infty. \quad (2.5)$$

Proof Our proof uses the invariance of the problem under periodic translations in x and a compactness argument.

Denote $u^n(x, y) = u(x + n, y)$ for $n \in \mathbb{Z}$. Since b is 1-periodic, u^n still satisfies the equations

$$\begin{cases} -\operatorname{div}(y^a \nabla u^n) = 0 & \text{in } \mathbb{R}_+^2, \\ -\lim_{y \downarrow 0^+} y^a \frac{\partial u^n}{\partial y} = \frac{1}{d_s} b(x) f(u^n(x, 0)) & \text{on } \partial \mathbb{R}_+^2. \end{cases} \quad (2.6)$$

By regularity results in [2] and [5], we see that up to a subsequence,

$$\begin{aligned} u^n &\rightarrow u^{\pm\infty} \quad \text{in } C_{\text{loc}}^0(\overline{\mathbb{R}_+^2}), \\ \nabla_x u^n &\rightarrow \nabla_x u^{\pm\infty} \quad \text{in } C_{\text{loc}}^0(\overline{\mathbb{R}_+^2}), \\ y^a \frac{\partial u^n}{\partial y} &\rightarrow y^a \frac{\partial u^{\pm\infty}}{\partial y} \quad \text{in } C_{\text{loc}}^0(\overline{\mathbb{R}_+^2}) \end{aligned}$$

as $n \rightarrow \pm\infty$. Then $u^{\pm\infty}$ solves the equations

$$\begin{cases} -\operatorname{div}(y^a \nabla u^{\pm\infty}) = 0 & \text{in } \mathbb{R}_+^2, \\ -\lim_{y \downarrow 0^+} y^a \frac{\partial u^{\pm\infty}}{\partial y} = \frac{1}{d_s} b(x) f(u^{\pm\infty}(x, 0)) & \text{on } \partial \mathbb{R}_+^2, \end{cases} \quad (2.7)$$

and it follows that $u^{\pm\infty}(x, 0) \equiv L^\pm$ for every $x \in \mathbb{R}$.

Consider the Dirichlet problem

$$\begin{cases} -\operatorname{div}(y^a \nabla u^{\pm\infty}) = 0 & \text{in } \mathbb{R}_+^2, \\ u^{\pm\infty}(x, 0) \equiv L^\pm & \text{on } \partial \mathbb{R}_+^2. \end{cases} \quad (2.8)$$

$u^{\pm\infty} \equiv L^\pm$ is the unique solution of (2.8) by Corollary 3.5 in [2]. As a consequence, (2.2) and (2.5) are obvious. \square

The following lemma is a necessary condition for a local minimizer of the energy functional \mathcal{E} .

Lemma 2.2 *Let u be a local minimizer of the energy functional \mathcal{E} under perturbations in $[-1, 1]$. That is, for any bounded Lipschitz domain $\Omega \subset \mathbb{R}_+^2$ and for any $\xi \in H^1(y^a, \Omega)$ having compact support in $\Omega \cup \partial^0 \Omega$ such that $u + \xi \in [-1, 1]$,*

$$\mathcal{E}(u, \Omega) \leq \mathcal{E}(u + \xi, \Omega).$$

Let

$$\lim_{x \rightarrow \pm\infty} u(x, 0) = \pm 1. \quad (2.9)$$

Then

$$G(1) = G(-1) \leq G(\tau) \quad \text{for all } \tau \in (-1, 1). \quad (2.10)$$

Proof To show (2.10), it is sufficient to prove that $G(1) \leq G(\tau)$ and $G(-1) \leq G(\tau)$ for all $\tau \in [-1, 1]$. Suppose $G(\tau_0) < G(1)$ for some point $\tau_0 \in [-1, 1]$ by contradiction. For simplicity, assume that $G(\tau_0) = 0$ by adding a constant.

By (2.9),

$$\liminf_{l \rightarrow +\infty} \mathcal{E}(u, B_R^+(l, 0)) \geq \liminf_{l \rightarrow +\infty} \int_{\partial^0 B_R^+(l, 0)} b(x) G(u(x, 0)) \geq 2\bar{b}\varepsilon R \quad (2.11)$$

for some $\varepsilon > 0$.

Let ξ_R be a cut-off function with values in $[0, 1]$,

$$\xi_R = \begin{cases} 1 & \text{in } B_{(1-\eta)R}, \\ 0 & \text{in } \mathbb{R}^{n+1} \setminus B_R, \end{cases}$$

where $\eta \in (0, 1)$ will be specified later, and $|\nabla \xi_R| \leq \frac{1}{\eta R}$.

Define $\xi_{R,l}(x, y) = \xi_R(x - l, y)$. Let $w = \tau_0 \xi_{R,l} + (1 - \xi_{R,l})u$, then $w = u$ on $\partial^+ B_R^+(l, 0)$ and $w \equiv \tau_0$ in $B_{(1-\eta)R}^+(l, 0)$. We have

$$\begin{aligned} \limsup_{l \rightarrow +\infty} \mathcal{E}_{B_R^+(l, 0)}(w) &= \limsup_{l \rightarrow +\infty} \left\{ d_s \int_{B_R^+(l, 0)} \frac{y^a}{2} |(1 - \xi_{R,l})\nabla u + (\tau_0 - u)\nabla \xi_{R,l}|^2 \right. \\ &\quad \left. + \int_{\partial^0 B_R^+(l, 0)} b(x_1) G(w) \right\} \\ &\leq 2d_s \int_{B_R^+} y^a |\nabla \xi_{R,l}|^2 + 2\bar{b} \max_{[-1, 1]} G \cdot \eta R \\ &\leq \frac{Cd_s R^a}{\eta^2} + 2\bar{b} \max_{[-1, 1]} G \cdot \eta R. \end{aligned} \quad (2.12)$$

We use (2.5) in the first inequality above.

Having chosen $\eta = \frac{b\varepsilon}{2\bar{b} \max_{[-1, 1]} G}$, by (2.11) and (2.12),

$$\limsup_{l \rightarrow +\infty} \mathcal{E}(w, B_R^+(l, 0)) < \liminf_{l \rightarrow +\infty} \mathcal{E}(u, B_R^+(l, 0))$$

for large $R > 1$. This contradiction leads to $G(1) \leq G(\tau)$ for all $\tau \in [-1, 1]$. By the same discussion, $G(-1) \leq G(\tau)$ for all $\tau \in [-1, 1]$. Thus we complete the proof. \square

As in [2], we construct a Hamiltonian equality which will be used in the proof of Theorem 1.3. For this purpose a lemma is in order, for whose proof see Lemma 5.1 in [2].

Lemma 2.3 Let $u \in L^\infty(\mathbb{R}_+^2)$ be a solution of (1.2). Then for every $x \in \mathbb{R}$, $\int_0^\infty y^a |\nabla u|^2 dy < \infty$. In addition, the integral can be differentiated with respect to $x \in \mathbb{R}$ under the integral sign. We have

$$\lim_{M \rightarrow +\infty} \int_M^\infty y^a |\nabla u|^2 dy = 0 \quad (2.13)$$

uniformly in $x \in \mathbb{R}$. If u is a layer solution of (1.2),

$$\lim_{|x| \rightarrow +\infty} \int_0^\infty y^a |\nabla u|^2 dy = 0. \quad (2.14)$$

Proposition 2.1 (Hamiltonian equality) Let u be a layer solution of (1.2) for $a \in (-1, \frac{1}{2})$, i.e.,

$$\begin{cases} -\operatorname{div}(y^a \nabla u) = 0 & \text{in } \mathbb{R}_+^2, \\ -\lim_{y \downarrow 0^+} y^a \frac{\partial u}{\partial y} = \frac{1}{d_s} b(x) f(u) & \text{on } \partial \mathbb{R}_+^2, \\ u(x, 0) \rightarrow \pm 1 & \text{as } x \rightarrow \infty. \end{cases}$$

For every $x \in \mathbb{R}$, the Hamiltonian equality holds:

$$\begin{aligned} d_s \int_0^\infty \frac{y^a}{2} \{u_x^2 - u_y^2\} dy &= b(x) \{G(u(x, 0)) - G(1)\} \\ &+ \int_x^\infty b'(t) \{G(u(t, 0)) - G(1)\} dt. \end{aligned} \quad (2.15)$$

As a consequence,

$$\int_{-\infty}^{+\infty} b'(x) \{G(u(x, 0)) - G(1)\} dx = 0. \quad (2.16)$$

Proof We note that the integral in (2.16) is well defined since $s = \frac{1-a}{2} \in (\frac{1}{4}, 1)$ and

$$G(u(x, 0)) - G(1) = \frac{G''(t)}{2} (u(x, 0) - 1)^2 = O(|x|^{-4s}) \quad \text{as } |x| \rightarrow \infty,$$

where t is some point between $u(x, 0)$ and 1.

By Lemma 2.3, the left integral in (2.15) can be differentiated with respect to x ,

$$\begin{aligned} \frac{d}{dx} d_s \int_0^\infty \frac{y^a}{2} \{u_x^2 - u_y^2\} dy &= d_s \int_0^\infty y^a \{u_x u_{xx} - u_y u_{yx}\} dy \\ &= d_s \int_0^\infty y^a \left\{ u_{xx} + u_{yy} + \frac{a}{y} u_y \right\} u_x dy + d_s \lim_{y \rightarrow 0^+} y^a u_y u_x \\ &= -b(x) f(u(x, 0)) u_x(x, 0). \end{aligned}$$

In the second equality above we use the fact that $\lim_{y \rightarrow \infty} y^a u_y u_x = 0$ (see [2]). We have

$$\begin{aligned} \frac{d}{dx} \left\{ b(x) (G(u(x, 0)) - G(1)) + \int_x^{+\infty} b'(t) (G(u(t, 0)) - G(1)) dx \right\} \\ = -b(x) f(u(x, 0)) u_x(x, 0). \end{aligned}$$

Thus,

$$d_s \int_0^\infty \frac{y^a}{2} \{u_x^2 - u_y^2\} dy \equiv b(x) \{G(u(x, 0)) - G(1)\} + \int_x^{+\infty} b'(t) \{G(u(t, 0)) - G(1)\} dt + C. \quad (2.17)$$

Let $x \rightarrow +\infty$, the left of (2.17) converging to zero by (2.14); thus $C = 0$ and (2.15) is proved. Letting $x \rightarrow -\infty$, (2.16) is also obtained. \square

To study asymptotic estimates of layer solutions of (1.1), we recall an explicit layer solution of the unperturbed problem (1.3).

Lemma 2.4 ([3], Theorem 3.1) *Let $s \in (0, 1)$. For every $t > 0$, the C^∞ function*

$$v_s^t(x) = \text{sign}(x) \frac{2}{\pi} \int_0^\infty \frac{\sin(z)}{z} e^{-t(\frac{z}{|x|})^{2s}} dz \quad (2.18)$$

is the layer solution to the fractional equation

$$(-\partial_{xx})^s v_s^t = f_s^t(v_s^t) \quad \text{in } \mathbb{R}, \quad (2.19)$$

for a nonlinearity $f_s^t \in C^1([-1, 1])$ which is odd and twice differentiable in $[-1, 1]$ and which satisfies

$$f_s^t(0) = f_s^t(1) = 0, \quad f_s^t > 0 \text{ in } (0, 1), \quad (f_s^t)'(\pm 1) = -\frac{1}{t}.$$

In addition, the following limits exist:

$$\lim_{|x| \rightarrow \infty} |x|^{1+2s} (\partial_x v_s^t)(x) = t \frac{4s}{\pi} \sin(\pi s) \Gamma(2s) > 0 \quad (2.20)$$

and, as a consequence,

$$\lim_{x \rightarrow \pm\infty} |x|^{2s} |(v_s^t)(x) \mp 1| = t \frac{2}{\pi} \sin(\pi s) \Gamma(2s) > 0. \quad (2.21)$$

3 Existence and asymptotic estimates

To prove the existence of layer solutions, we introduce a Liouville result where $a \leq 0$ is required. This is the reason why we restrict ourselves to the case $s \geq \frac{1}{2}$ in Theorem 1.1.

Proposition 3.1 *Let $a \leq 0$. Suppose u is a bounded nonnegative function which satisfies weakly the problem*

$$\begin{cases} -\text{div}(y^a \nabla u) \leq 0 & \text{in } \mathbb{R}_+^2, \\ -\lim_{y \downarrow 0^+} y^a \frac{\partial u}{\partial y} \leq 0 & \text{on } \partial \mathbb{R}_+^2. \end{cases} \quad (3.1)$$

Then $u \equiv C$ a.e. in \mathbb{R}_+^2 .

Proof Since $a \leq 0$, $R^a \leq 1$ for $R > 1$. Let ξ be a smooth function with values in $[0, 1]$, $\xi = 1$ in B_R and $\xi = 0$ outside of B_{2R} , $|\nabla \xi| \leq CR^{-1}$. Multiplying (3.1) with $u\xi^2$ and integrating by parts, we have that

$$\begin{aligned} \int_{B_R^+} y^a |\nabla u|^2 &\leq \int_{B_{2R}^+} y^a |\nabla u|^2 \xi^2 \leq 2 \int_{\mathbb{R}_+^2} y^a \xi u |\nabla u| |\nabla \xi| \\ &\leq 2 \left\{ \int_{B_{2R}^+ \setminus B_R^+} y^a |\nabla u|^2 \xi^2 \right\}^{\frac{1}{2}} \left\{ \int_{B_{2R}^+ \setminus B_R^+} y^a |\nabla \xi|^2 u^2 \right\}^{\frac{1}{2}} \\ &\leq C \left\{ \int_{B_{2R}^+ \setminus B_R^+} y^a |\nabla u|^2 \xi^2 \right\}^{\frac{1}{2}} (RR^{1+a}R^{-2})^{\frac{1}{2}} \\ &\leq C \left\{ \int_{B_{2R}^+ \setminus B_R^+} y^a |\nabla u|^2 \xi^2 \right\}^{\frac{1}{2}}. \end{aligned}$$

Thus $\int_{\mathbb{R}_+^2} y^a |\nabla u|^2 \leq C$ for some constant C independent of R . Let $R \rightarrow \infty$, $\int_{B_{2R}^+ \setminus B_R^+} y^a |\nabla u|^2 \xi^2 \rightarrow 0$. We deduce that $\int_{\mathbb{R}_+^2} y^a |\nabla u|^2 = 0$ and $u \equiv C$ a.e. in \mathbb{R}_+^2 . \square

Next we prove an existence result about the local minimizer of \mathcal{E} .

Lemma 3.1 *Let $\Omega \subset \mathbb{R}_+^2$ be a bounded Lipschitz domain. Let $w_0 \in C^0(\overline{\Omega}) \cap H^1(y^a, \Omega)$ be a given function with $|w_0| \leq 1$; b is a bounded positive function.*

Suppose that

$$f(1) \leq 0 \leq f(-1),$$

the energy functional $\mathcal{E}(u, \Omega)$ admits a minimizer $u \in \mathcal{C}_{w_0, a} = \{w \in H^1(y^a, \Omega), -1 \leq w \leq 1$ a.e. in Ω , $w = w_0$ on $\partial^+ \Omega$ in the weak sense}, which solves weakly

$$\begin{cases} -\operatorname{div}(y^a \nabla u) = 0 & \text{in } \Omega, \\ -\lim_{y \downarrow 0^+} y^a \frac{\partial u}{\partial y} = \frac{1}{d_s} b(x) f(u(x, 0)) & \text{on } \partial^0 \Omega, \\ u = w_0 & \text{on } \partial^+ \Omega. \end{cases} \quad (3.2)$$

Moreover, u is a stable solution of (3.2), i.e.,

$$d_s \int_{\Omega} y^a |\nabla \xi|^2 dx dy - \int_{\partial^0 \Omega} b(x) f'(u) \xi^2 dx \geq 0, \quad (3.3)$$

for every $\xi \in H^1(\Omega, y^a)$ such that $\xi \equiv 0$ on $\partial^+ \Omega$ in the weak sense.

Proof Consider the set $H_{w_0, a}(\Omega) = \{w \in H^1(y^a, \Omega), w \equiv w_0 \text{ on } \partial^+ \Omega \text{ in the weak sense}\} \supset \mathcal{C}_{w_0, a}$, $H_{w_0, a}(\Omega) \neq \emptyset$ since $w_0 \in H_{w_0, a}(\Omega)$. Denote

$$\tilde{f} = \begin{cases} f(1) & \text{if } t \geq 1, \\ f & \text{if } -1 < t < 1, \\ f(-1) & \text{if } t \leq -1, \end{cases}$$

and $\tilde{G} = -\int_0^u \tilde{f}$. Up to an additive constant, $\tilde{G} = G$ in $[-1, 1]$.

Consider the energy functional

$$\tilde{\mathcal{E}}(u, \Omega) = d_s \int_{\Omega} \frac{y^a}{2} |\nabla u|^2 dx dy + \int_{\partial^0 \Omega} b(x) \tilde{G}(u(x, 0)) dx. \quad (3.4)$$

If $\tilde{\mathcal{E}}$ has an absolute minimizer u in $\mathcal{C}_{w_0, a}(\Omega)$, the statement of Lemma 3.1 is proved.

For every function $w \in H_{w_0, a}(\Omega)$, $w - w_0 \in H^1(y^a, \Omega)$ and vanishes on $\partial^+ \Omega$ in the weak sense. We can extend $w - w_0$ in \mathbb{R}_+^2 by zeroes outside of Ω and $w - w_0 \in H^1(y^a, \mathbb{R}_+^2)$. By the trace theorem and the Sobolev imbedding theorem (see [7, 11, 12]),

$$H^1(y^a, \mathbb{R}_+^2) \hookrightarrow L^p(\mathbb{R})$$

for $p = \frac{2}{1-2s}$ if $s < \frac{1}{2}$ or for any $1 \leq p < \infty$ if $s \geq \frac{1}{2}$. Moreover, $H^1(y^a, \mathbb{R}_+^2) \hookrightarrow L^2(\partial^0 \Omega)$.

Since \tilde{G} has linear growth at infinity, $\tilde{\mathcal{E}}$ is well defined, bounded below and coercive in $H_{w_0, a}$. There exists an absolute minimizer $u \in H_{w_0, a}$. By the first order variation, we have

$$\begin{cases} -\operatorname{div}(y^a \nabla u) = 0 & \text{in } \Omega, \\ -\lim_{y \downarrow 0^+} y^a \frac{\partial u}{\partial y} = \frac{1}{d_s} b(x_1) \tilde{f}(u(x, 0)) & \text{on } \partial^0 \Omega. \end{cases} \quad (3.5)$$

Multiply $(u - 1)^+$ with (3.5) and integrate in Ω ,

$$d_s \int_{\Omega} y^a |\nabla(u - 1)^+|^2 dx dy - \int_{\partial^0 \Omega} b(x) f(1)(u - 1)^+ dx = 0.$$

Since $f(1) \leq 0$, $\int_{\Omega} y^a |\nabla(u - 1)^+|^2 dx dy \leq 0$. Thus $(u - 1)^+ \equiv 0$ a.e. in Ω , i.e., $u \leq 1$ a.e. in Ω . Similarly we also get $u \geq -1$ a.e. in Ω . Hence $u \in \mathcal{C}_{w_0, a}(\Omega)$. (3.2) follows from (3.5), and (3.3) comes from the second order variation of \mathcal{E} . \square

Remark 3.1 Suppose that b is an even function, f and w_0 are odd with respect to x , with a slight modification we can also show that there is an odd minimizer in the admissible set $\{w \in \mathcal{C}_{w_0, a} | w(-x, y) = -w(x, y) \text{ for every } y \geq 0\}$.

Now we start to show the existence of layer solutions of (1.2).

Theorem 3.1 Let $s \geq \frac{1}{2}$. Let $b \in (C^{1, \gamma} \cap L^\infty)(\mathbb{R})$ and $f \in C^{1, \gamma}(\mathbb{R})$ ($0 < \gamma < 1$):

- (a) $b: \mathbb{R} \rightarrow \mathbb{R}$ is an even positive function, $b(x + 1) = b(x) \forall x \in \mathbb{R}$,
- (b) $f(-\tau) = -f(\tau)$ for any $\tau \in [-1, 1]$, $f(-1) = f(1) = f(0) = 0$, $f > 0$ in $(0, 1)$ and $f < 0$ in $(-1, 0)$.

Then there exists a layer solution u of (1.2) in \mathbb{R}_+^2 :

$$\begin{cases} -\operatorname{div}(y^a \nabla u) = 0 & \text{in } \mathbb{R}_+^2, \\ -\lim_{y \downarrow 0^+} y^a \frac{\partial u}{\partial y} = \frac{1}{d_s} b(x) f(u(x, 0)) & \text{on } \partial \mathbb{R}_+^2, \end{cases} \quad (3.6)$$

which is odd with respect to x , i.e., $u(-x, y) = -u(x, y)$, and, for every $y \geq 0$,

$$\lim_{x \rightarrow \pm\infty} u(x, y) = \pm 1. \quad (3.7)$$

Furthermore, u is a local minimizer of the energy functional \mathcal{E} under odd perturbations in $[-1, 1]$, and it is stable in the sense that

$$d_s \int_{\mathbb{R}_+^2} y^a |\nabla \xi|^2 dx dy - \int_{\mathbb{R}} b(x) f'(u(x, 0)) \xi^2 dx \geq 0 \quad (3.8)$$

for every function $\xi \in C^1(\overline{\mathbb{R}_+^2})$ with compact support in $\overline{\mathbb{R}_+^2}$, $\xi(-x, y) = -\xi(x, y)$ and $u + \xi \in [-1, 1]$.

Proof The proof is divided into three parts. For simplicity, we make $G(1) = G(-1) = 0$ by adding a constant.

Step 1. We show that there exists a solution with values in $[-1, 1]$ of (3.6) which is odd with respect to the variable x for every $y \geq 0$.

Let $Q_R = [-R, R] \times [0, R]$ and $w_0 = \frac{\arctan x}{\arctan R}$. Define the admissible set

$$C_{w_0, a, 0} = \{w \in C_{w_0, a}(Q_R), \forall y \geq 0, w(-x, y) = -w(x, y)\}.$$

By Remark 3.1, there is a minimizer u_R in $C_{w_0, a, 0}$,

$$\begin{cases} -\operatorname{div}(y^a \nabla u_R) = 0 & \text{in } Q_R, \\ -\lim_{y \downarrow 0^+} y^a \frac{\partial u_R}{\partial y} = \frac{1}{d_s} b(x) f(u_R(x, 0)) & \text{on } \partial^0 Q_R, \\ u_R = w_0 & \text{on } \partial^+ Q_R. \end{cases} \quad (3.9)$$

Define

$$u_R := \begin{cases} u_R(-x, y) & \text{if } u_R(x, y) < 0 \text{ and } x > 0, \\ u_R(x, y) & \text{if } u_R(x, y) \geq 0 \text{ and } x > 0 \end{cases}$$

and $u_R(x, y) := -u_R(-x, y)$ for $x \leq 0$. Thus $u_R \geq 0$ for $x > 0$ and $y \geq 0$. Obviously u_R is still a minimizer of $\mathcal{E}(\cdot, Q_R)$.

By the regularity results in [2], $u_R, \nabla_x u_R, y^a \frac{\partial u_R}{\partial y} \in C^\beta(Q_R)$ for some $0 < \beta < 1$ and the continuous module is uniform bounded. Up to a subsequence, $u_R \rightarrow u$, $(u_R)_x \rightarrow u_x$ and $y^a \frac{\partial u_R}{\partial y} \rightarrow y^a \frac{\partial u}{\partial y}$ in $C^0(\overline{B_s^+})$ as $R \rightarrow \infty$ for all $R > s + 2$. By the canonical diagonal procedure, u solves

$$\begin{cases} -\operatorname{div}(y^a \nabla u) = 0 & \text{in } \mathbb{R}_+^2, \\ -\lim_{y \downarrow 0^+} y^a \frac{\partial u}{\partial y} = \frac{1}{d_s} b(x) f(u(x, 0)) & \text{on } \partial \mathbb{R}_+^2, \\ u(-x, y) = -u(x, y) & \text{in } \overline{\mathbb{R}_+^2}, \end{cases} \quad (3.10)$$

and by the Hopf maximum principle $-1 < u < 1$.

Step 2. We show that there exists at least a subsequence $x_n \rightarrow \infty$ such that $u(x_n, 0) \rightarrow 1$.

First we claim that u is a local minimizer under odd perturbations in $[-1, 1]$. That is,

$$\mathcal{E}(u, \Omega) \leq \mathcal{E}(w, \Omega)$$

for any $\Omega \subset \mathbb{R}_+^2$ and for any odd function $w \in H^1(y^a, \Omega)$ with $|w| \leq 1$ and $w = u$ on $\partial^+ \Omega$ in the weak sense.

Let $\xi \in C_c^1(B_s^+ \cup \partial^0 B_s^+)$ is odd with respect to x for every $y \geq 0$ and $u_R + \xi \in [-1, 1]$. Since $-1 < u_R < 1$, $u_R + (1 - \epsilon)\xi \in (-1, 1)$ for $\epsilon \in (0, 1)$. We have

$$\mathcal{E}(u_R, B_s^+) \leq \mathcal{E}(u_R + (1 - \epsilon)\xi, B_s^+) \quad \text{for } R > s + 2.$$

Let $R \rightarrow \infty$, and

$$\mathcal{E}(u, B_s^+) \leq \mathcal{E}(u + (1 - \epsilon)\xi, B_s^+)$$

for every $s > 0$ and $u + (1 - \epsilon)\xi \in [-1, 1]$. Our claim is proved.

If $w(-x, y) = -w(x, y)$,

$$\mathcal{E}(w, B_s^+) = 2\mathcal{E}(w, B_{s^{++}}^+) = 2 \left\{ d_s \int_{B_{s^{++}}^+} \frac{y^a}{2} |\nabla w|^2 dx dy + \int_{\partial^0 B_{s^{++}}^+} b(x) G(w) dx \right\},$$

where $B_{s^{++}}^+ = \{(x, y) \in B_s^+, x > 0, y \geq 0\}$. Therefore u is also a local minimizer of \mathcal{E} in $\mathbb{R}_{++}^{n+1} = \{(x, y) \in \mathbb{R}_+^2, x > 0, y \geq 0\}$ with perturbations in $[-1, 1]$, i.e.,

$$\mathcal{E}(u, \Omega) \leq \mathcal{E}(w, \Omega)$$

for any $\Omega \subset \mathbb{R}_{++}^2$ and for any $w \in H^1(y^a, \Omega)$ with $|w| \leq 1$ and $w = u$ on $\partial^+ \Omega$ in weak sense.

Suppose $u(x_n, 0) \not\rightarrow 1$ for any sequence $x_n \rightarrow \infty$ by contradiction. $|u(x, 0)| < 1 - \epsilon$ for some $0 < \epsilon < 1$ and $x \in \mathbb{R}$. Hence $0 \leq u(x, y) < 1 - \epsilon$ for all $x > 0$ and $y \geq 0$ by the fact that $u(\cdot, y) = P_s(\cdot, y) * u(\cdot, 0)$.

Let $R > 1$. Let φ_R be a cut-off function with values 1 in $B_{(1-\eta)R}^+$ and zeroes outside of B_R^+ , $|\nabla \varphi_R| \leq \frac{C}{\eta R}$ for some $0 < \eta < 1$ determined later.

Denote $\varphi_R = \varphi_R(|(x-l, y)|)$. Let $w = 1 \cdot \varphi_R + (1 - \varphi_R)u \in H^1(y^a, B_R^+(l, 0))$, $w \equiv u$ on $\partial^+ B_R(l, 0)$. For $l > R$,

$$\begin{aligned} \mathcal{E}(w, B_R^+(l, 0)) &= d_s \int_{B_R^+(l, 0)} \frac{y^a}{2} |(1 - \varphi_R)\nabla u + (1 - u)\nabla \varphi_R|^2 dx dy + \int_{\partial^0 B_R^+(l, 0)} b(x) G(w) dx \\ &\leq d_s \int_{B_R^+(l, 0)} \frac{y^a}{2} |\nabla u|^2 dx dy + d_s \int_{B_R^+(l, 0)} \frac{y^a}{2} |\nabla \varphi_R|^2 dx dy \\ &\quad + d_s \left\{ \int_{B_R^+(l, 0)} y^a |\nabla u|^2 dx dy \right\}^{\frac{1}{2}} \left\{ \int_{B_R^+(l, 0)} y^a |\nabla \varphi_R|^2 dx dy \right\}^{\frac{1}{2}} \\ &\quad + \int_{\partial^0 (B_R^+(l, 0) \setminus B_{(1-\eta)R}^+(l, 0))} b(x) G(w) dx \\ &\leq d_s \int_{B_R^+(l, 0)} \frac{y^a}{2} |\nabla u|^2 dx dy + (C\eta^{-2} R^{-2} R^{1+a}) \\ &\quad + \left\{ CR \left[\int_1^R y^a y^{-2} dy + \int_0^1 (y^a + y^{-a}) dy \right] \right\}^{\frac{1}{2}} (C\eta^{-2} R^a)^{\frac{1}{2}} \\ &\quad + 2\bar{b} \max_{[0,1]} G \cdot \eta R \\ &\leq d_s \int_{B_R^+(l, 0)} \frac{y^a}{2} |\nabla u|^2 dx dy + C\eta^{-2} R^a + C\eta^{-1} R^{\frac{1+a}{2}} + 2\bar{b} \max_{[0,1]} G \cdot \eta R. \end{aligned}$$

Here the constant C does not depend on R , we use the gradient estimates (see [2]) in the second line from the bottom.

On the other hand,

$$\mathcal{E}(u, B_R^+(l, 0)) \geq d_s \int_{B_R^+(l, 0)} \frac{y^a}{2} |\nabla u|^2 dx dy + 2 \underline{b} \min_{[0, 1-\epsilon]} G \cdot R.$$

Choose $\eta = \frac{b \min_{[0, 1-\epsilon]} G}{2 \bar{b} \max_{[0, 1]} G}$, $\mathcal{E}(u, B_R^+(l, 0)) > \mathcal{E}(w, B_R^+(l, 0))$ for large R . This contradiction leads to the result that there exists at least a sequence $x_n \rightarrow \infty$ such that $u(x_n, 0) \rightarrow 1$.

Step 3. We show that u is the layer solution, i.e., $\lim_{x \rightarrow \pm\infty} u(x, 0) = \pm 1$.

Let $u^n(x, y) = u(x + n, y)$ and $n \in \mathbb{Z}^+$. By the regularity results [2], up to a subsequence,

$$\begin{aligned} u^n &\rightarrow u^\infty && \text{in } C_{\text{loc}}^0(\overline{\mathbb{R}_+^2}), \\ u_x^n &\rightarrow u_x^\infty && \text{in } C_{\text{loc}}^0(\overline{\mathbb{R}_+^2}), \\ y^a \frac{\partial u^n}{\partial y} &\rightarrow y^a \frac{\partial u^\infty}{\partial y} && \text{in } C_{\text{loc}}^0(\overline{\mathbb{R}_+^2}) \end{aligned}$$

as $n \rightarrow \infty$.

$$\begin{cases} -\operatorname{div}(y^a \nabla u^\infty) = 0 & \text{in } \mathbb{R}_+^2, \\ -\lim_{y \downarrow 0^+} y^a \frac{\partial u^\infty}{\partial y} = \frac{1}{d_s} b(x) f(u^\infty(x, 0)) & \text{on } \partial \mathbb{R}_+^2, \\ 0 \leq u^\infty \leq 1 & \text{in } \mathbb{R}_+^2. \end{cases} \quad (3.11)$$

Define $\tilde{u} = 1 - u^\infty$, we have

$$\begin{cases} -\operatorname{div}(y^a \nabla \tilde{u}) = 0 & \text{in } \mathbb{R}_+^2, \\ -\lim_{y \downarrow 0^+} y^a \frac{\partial \tilde{u}}{\partial y} = -\frac{1}{d_s} b(x) f(u^\infty(x, 0)) \leq 0 & \text{on } \partial \mathbb{R}_+^2, \\ 0 \leq \tilde{u} \leq 1 & \text{in } \mathbb{R}_+^2. \end{cases} \quad (3.12)$$

$\tilde{u} \equiv C$ by Proposition 3.1, $f(u^\infty(x, 0)) = f(C) \equiv 0$ and $u^\infty \equiv 0$ or 1 . Thus $u^\infty \equiv 1$ by step 2. That is, $u \rightarrow 1$ as $x \rightarrow \infty$. $u \rightarrow -1$ as $x \rightarrow -\infty$ is achieved by odd symmetry.

u is the desired layer solution. \square

Proof of Theorem 1.1 It follows from Theorem 3.1; for the regularity of v see [2]. \square

Lastly we give asymptotic estimates for layer solutions of (1.1) as $|x| \rightarrow \infty$.

Proof of Theorem 1.2 Let v be a layer solution of (1.1),

$$\begin{cases} (-\partial_{xx})^s v(x) = b(x) f(v(x)) & \text{in } \mathbb{R}, \\ \lim_{x \rightarrow \pm\infty} v = \pm 1. \end{cases} \quad (3.13)$$

Then

$$(-\partial_{xx})^s (1 - v) - b(x) f'(\xi_1)(1 - v) = 0 \quad \text{in } \mathbb{R}, \quad (3.14)$$

where ξ_1 is some point between $v(x)$ and 1 .

Consider the layer solution v_s^t of the unperturbed problem in Lemma 2.4,

$$(-\partial_{xx})^s (1 - v_s^t) - (f_s^t)'(\xi_2)(1 - v_s^t) = 0 \quad \text{in } \mathbb{R} \quad (3.15)$$

with ξ_2 is some point between $v_s^t(x)$ and 1.

Since $-(f_s^t)'(1) = \frac{1}{t}$, choose t large enough such that $\frac{2}{t} < -bf'(1)$ and choose $x_0 \in \mathbb{R}$ such that $-(f_s^t)'(\xi_2) < \frac{2}{t} < -bf'(\xi_1)$ for all $x > x_0$.

Choose $C > 0$ such that $C(1 - v_s^t) > 1 - v$ in $(-\infty, x_0]$, which can be done since $v_s^t, v \rightarrow -1$ as $x \rightarrow -\infty$.

Define

$$d(x) = \begin{cases} \frac{2}{t} & \text{in } (x_0, +\infty), \\ \frac{Cf_s^t(v_s^t) - b(x)f(v)}{C(1 - v_s^t) - (1 - v)} & \text{in } (-\infty, x_0], \end{cases}$$

$d(x) \in L^\infty$. We have

$$\begin{cases} (-\partial_{xx})^s \{C(1 - v_s^t) - (1 - v)\} + d(x)\{C(1 - v_s^t) - (1 - v)\} \geq 0 & \text{in } \mathbb{R}, \\ C(1 - v_s^t) - (1 - v) > 0 & \text{in } (-\infty, x_0]. \end{cases} \quad (3.16)$$

Obviously, if $\inf_{\mathbb{R}} \{C(1 - v_s^t) - (1 - v)\} < 0$, it is achieved at some point $\underline{x} \in (x_0, +\infty)$. Since $d > 0$ in $(x_0, +\infty)$, $(-\partial_{xx})^s \{C(1 - v_s^t) - (1 - v)\}(\underline{x}) \geq 0$ from the first inequality of (3.16), which contradicts with the fact that

$$\begin{aligned} & (-\partial_{xx})^s \{C(1 - v_s^t) - (1 - v)\}(\underline{x}) \\ &= \int_{\mathbb{R}} \frac{\{C(1 - v_s^t) - (1 - v)\}(\underline{x}) - \{C(1 - v_s^t) - (1 - v)\}(y)}{|\underline{x} - y|^{1+2s}} dy < 0. \end{aligned}$$

Therefore $(1 - v) \leq C(1 - v_s^t)$ for $C > 0$ given from above.

On the other hand, choose small $t > 0$ such that $-\bar{b}f'(1) < \frac{1}{2t}$ and choose $x^0 \in \mathbb{R}$ such that $-\bar{b}f'(\xi_1) < \frac{1}{2t} < -(f_s^t)'(\xi_2)$ for all $x > x^0$. Choose $c > 0$ such that $c(1 - v_s^t) < 1 - v$ in $(-\infty, x^0]$.

Define

$$\tilde{d}(x) = \begin{cases} \frac{1}{2t} & \text{in } (x^0, +\infty), \\ \frac{b(x)f(v) - cf_s^t(v_s^t)}{(1 - v) - c(1 - v_s^t)} & \text{in } (-\infty, x^0] \end{cases}$$

and obviously $\tilde{d}(x) \in L^\infty$.

Then,

$$\begin{cases} (-\partial_{xx})^s \{(1 - v) - c(1 - v_s^t)\} + \tilde{d}(x)\{(1 - v) - c(1 - v_s^t)\} \geq 0 & \text{in } \mathbb{R}, \\ (1 - v) - c(1 - v_s^t) > 0 & \text{in } (-\infty, x^0]. \end{cases} \quad (3.17)$$

If $\inf_{\mathbb{R}} \{(1 - v) - c(1 - v_s^t)\} < 0$, it is only achieved at some point $\bar{x} \in (x^0, +\infty)$. Since $\tilde{d} > 0$ in $(x^0, +\infty)$, $(-\partial_{xx})^s \{(1 - v) - c(1 - v_s^t)\}(\bar{x}) \geq 0$ from the first inequality of (3.17), which contradicts the fact that $(-\partial_{xx})^s \{(1 - v) - c(1 - v_s^t)\}(\bar{x}) < 0$. Thus $c(1 - v_s^t) \leq (1 - v)$ for some $0 < c < C$ given from above.

Therefore,

$$cx^{-2s} \leq |1 - v| \leq Cx^{-2s} \quad \text{for } x > 1$$

by Lemma 2.4. Similarly,

$$c|x|^{-2s} \leq |1 + v| \leq C|x|^{-2s} \quad \text{for } x < -1.$$

Here c and C maybe different from above. □

4 Asymptotic as $s \uparrow 1$

In this section we prove Theorem 1.3, which consists of two lemmas.

Lemma 4.1 *Let $\{v^{s_k}\}$ be a sequence of layer solutions of (1.1) in Theorem 1.1. Then there exists a subsequence denoted again by $\{v^{s_k}\}$, converging locally uniformly to v^1 which solves the local elliptic equation*

$$-v_{xx}^1(x) = b(x)f(v^1) \quad \text{in } \mathbb{R}. \quad (4.1)$$

Proof Consider u_{a_k} , the s -extension of v^{s_k} , which solves

$$\begin{cases} -\operatorname{div}(y^{a_k} \nabla u_{a_k}) = 0 & \text{in } \mathbb{R}_+^2, \\ -(1 + a_k) \lim_{y \downarrow 0^+} y^{a_k} \partial_y u_{a_k} = C_{a_k} b(x)f(u_{a_k}(x, 0)) & \text{on } \partial \mathbb{R}_+^2, \end{cases} \quad (4.2)$$

where $a_k = 1 - 2s_k$ and $C_{a_k} = \frac{1+a_k}{d_{s_k}} = \frac{2(1-s_k)}{d_{s_k}}$. Obviously $a_k \downarrow -1$ as $s_k \uparrow 1$.

Let $\xi \in C_c^1(\overline{\mathbb{R}_+^2})$. Multiplying (4.2) with ξ and integrating in \mathbb{R}_+^2 ,

$$(1 + a_k) \int_{\mathbb{R}_+^2} y^{a_k} \nabla u_{a_k} \nabla \xi \, dx \, dy - C_{a_k} \int_{\mathbb{R}} b(x)f(u_{a_k}(x, 0))\xi \, dx = 0. \quad (4.3)$$

Choose $\xi(x, y) = \xi_1(x)\xi_2(y)$, $\xi_1 \in C_c^1(\mathbb{R})$ and ξ_2 is a cut-off function which equals 1 in $[0, 1]$ and 0 in $[2, \infty)$, $|\xi_2'| \leq C$ for some constant $C > 0$. Thus (4.3) can be rewritten as

$$\begin{aligned} (1 + a_k) \int_{\mathbb{R}_+^2} y^{a_k} \{ \xi_1'(x)\xi_2(y)\partial_x u_{a_k} + \xi_1(x)\xi_2'(y)\partial_y u_{a_k} \} \, dx \, dy \\ = C_{a_k} \int_{\mathbb{R}} b(x)f(u_{a_k}(x, 0))\xi_1(x) \, dx. \end{aligned} \quad (4.4)$$

By the regularity results in [2], the continuous module does not depend on s for $s > s_0 > \frac{1}{2}$. Up to a subsequence,

$$\begin{aligned} u_{a_k} &\rightarrow u_{-1} \quad \text{in } C_{\text{loc}}^0(\overline{\mathbb{R}_+^2}), \\ (u_{a_k})_x &\rightarrow (u_{-1})_x \quad \text{in } C_{\text{loc}}^0(\overline{\mathbb{R}_+^2}) \end{aligned}$$

and

$$C_{a_k} = \frac{2(1-s_k)}{d_{s_k}} = \frac{2(1-s_k)}{2^{2s_k-1} \frac{\Gamma(s_k)}{\Gamma(1-s_k)}} \rightarrow 1$$

as $s_k \uparrow 1$ (or equivalently $a_k \downarrow -1$). Then

$$C_{a_k} \int_{\mathbb{R}} b(x) f(u_{a_k}(x, 0)) \xi_1 dx \rightarrow \int_{\mathbb{R}} b(x) f(u_{-1}(x, 0)) \xi_1 dx \quad \text{as } a_k \downarrow -1. \quad (4.5)$$

For the first integral in (4.4), we consider

$$\begin{aligned} & (1 + a_k) \int_0^\infty y^{a_k} \xi_2(y) \partial_x u_{a_k} dy \\ &= (1 + a_k) \int_0^\delta y^{a_k} \xi_2(y) \{ \partial_x u_{a_k} - u'_{-1}(x) \} dy \\ & \quad + (1 + a_k) \int_0^\delta y^{a_k} \xi_2(y) u'_{-1}(x) dy + (1 + a_k) \int_\delta^\infty y^{a_k} \xi_2(y) \partial_x u_{a_k} dy \\ &= I_1 + I_2 + I_3, \end{aligned} \quad (4.6)$$

$$|I_1| \leq (1 + a_k) \int_0^\delta y^{a_k} \xi_2(y) | \partial_x u_{a_k} - u'_{-1}(x) | dy \leq \epsilon \delta^{1+a_k} \quad (4.7)$$

for $0 < \delta < 1$ and small $\epsilon > 0$. Here we use the fact that $\partial_x u_{a_k} \rightarrow u'_{-1}(x)$ locally uniformly in $\overline{\mathbb{R}_+^2}$. We have

$$I_2 = u'_{-1}(x) (1 + a_k) \int_0^\delta y^{a_k} dy = \delta^{1+a_k} u'_{-1} \rightarrow u'_{-1} \quad \text{as } a_k \downarrow -1. \quad (4.8)$$

Since $|\nabla u_{a_k}| \leq \frac{C}{y}$ for $y > 0$ and C independent of a_k (see [2]),

$$|I_3| \leq C(1 + a_k) \int_\delta^\infty y^{a_k-1} dy = C \frac{1+a_k}{a_k} \delta^{a_k} \rightarrow 0 \quad \text{as } a_k \downarrow -1. \quad (4.9)$$

By (4.6)-(4.9),

$$(1 + a_k) \int_0^\infty y^{a_k} \xi_2(y) \partial_x u_{a_k} dy \rightarrow u'_{-1}$$

and

$$(1 + a_k) \int_{\mathbb{R}_+^2} y^{a_k} \xi'_1(x) \xi_2(y) \partial_x u_{a_k} dx dy \rightarrow \int_{\mathbb{R}} \xi'_1(x) u'_{-1} dx, \quad (4.10)$$

$$\begin{aligned} & \left| (1 + a_k) \int_{\mathbb{R}_+^2} y^{a_k} \xi_1(x) \xi'_2(y) \partial_y u_{a_k} dx dy \right| \\ & \leq \int_{\mathbb{R}} |\xi_1(x)| dx (1 + a_k) \int_1^2 y^{a_k} |\xi'_2(y)| |\partial_y u_{a_k}| dy \\ & \leq C(1 + a_k) \int_1^2 y^{a_k-1} dy = C \frac{1+a_k}{a_k} (2^{a_k} - 1) \rightarrow 0 \end{aligned} \quad (4.11)$$

as $a_k \downarrow -1$.

Therefore, by (4.4), (4.5), (4.10), and (4.11),

$$\int_{\mathbb{R}} u'_{-1}(x) \xi'_1(x) dx = \int_{\mathbb{R}} b(x) f(u_{-1}(x)) \xi_1(x) dx. \quad (4.12)$$

That is,

$$-v_{xx}^1 = b(x)f(v^1) \quad (4.13)$$

in the weak sense ($u_{-1} = v^1$). By the regularity theory of elliptic equations, v^1 is also a classical solution of (4.13). \square

Lemma 4.2 v^1 is also a layer solution of (4.1), i.e., $v^1 \rightarrow \pm 1$ as $x \rightarrow \pm \infty$.

Proof Claim 1. v^1 is a local minimizer in $(0, \infty)$ under perturbations in $[-1, 1]$. That is,

$$\mathcal{F}(v^1, I) \leq \mathcal{F}(v^1 + \xi_1, I) \quad (4.14)$$

for any bounded open interval $I \subset (0, \infty)$ and for any $\xi_1 \in C_0^1(I)$ such that $|v^1 + \xi_1| \leq 1$, where

$$\mathcal{F}(w, I) := \int_I \left\{ \frac{|w_x|^2}{2} + b(x)G(w) \right\} dx \quad \text{for every } w \in H^1(I).$$

Indeed, for the test function ξ in Lemma 4.1 with the additional property that $|u_{a_k} + \xi| \leq 1$, we have

$$\begin{aligned} 0 &\leq E(u_{a_k} + (1 - \epsilon)\xi, I \times [0, R]) - E(u_{a_k}, I \times [0, R]) \\ &= \frac{1 + a_k}{2} \int_{I \times [0, R]} y^{a_k} |\nabla(u_{a_k} + (1 - \epsilon)\xi)|^2 dx dy + C_{a_k} \int_I b(x)G(u_{a_k} + (1 - \epsilon)\xi) dx \\ &\quad - \frac{1 + a_k}{2} \int_{I \times [0, R]} y^{a_k} |\nabla u_{a_k}|^2 dx dy - C_{a_k} \int_I b(x)G(u_{a_k}) dx \\ &= \frac{1 + a_k}{2} \int_{I \times [0, R]} y^{a_k} |\partial_x u_{a_k} + (1 - \epsilon)\xi_1'(x)\xi_2(y)|^2 dx dy \\ &\quad - \frac{1 + a_k}{2} \int_{I \times [0, R]} y^{a_k} |\partial_x u_{a_k}|^2 dx dy \\ &\quad + (1 + a_k) \int_{I \times [0, R]} y^{a_k} \partial_y u_{a_k} (1 - \epsilon)\xi_1(x)\xi_2'(y) dx dy \\ &\quad + \frac{1 + a_k}{2} \int_{I \times [0, R]} y^{a_k} ((1 - \epsilon)\xi_1(x)\xi_2'(y))^2 dx dy \\ &\quad + C_{a_k} \int_I b(x)G(u_{a_k} + (1 - \epsilon)\xi_1(x)) dx - C_{a_k} \int_I b(x)G(u_{a_k}) dx. \end{aligned} \quad (4.15)$$

As in the discussions in Lemma 4.1, let $a_k \downarrow -1$, and we have

$$\frac{1 + a_k}{2} \int_{I \times [0, R]} y^{a_k} (\partial_x u_{a_k})^2 dx dy \rightarrow \int_I \frac{(u'_{-1})^2}{2} dx, \quad (4.16)$$

$$(1 + a_k) \int_{I \times [0, R]} y^{a_k} \partial_x u_{a_k} (1 - \epsilon)\xi_1'(x)\xi_2(y) dx dy \rightarrow \int_I u'_{-1}(x)(1 - \epsilon)\xi_1'(x) dx, \quad (4.17)$$

$$\begin{aligned}
& \frac{1+a_k}{2} \int_{I \times [0,R]} y^{a_k} \left((1-\epsilon) \xi_1'(x) \xi_2(y) \right)^2 dx dy \\
&= \frac{1}{2} \int_I (1-\epsilon)^2 \left(\xi_1'(x) \right)^2 dx \left\{ \int_0^1 (1+a_k) y^{a_k} dy + \int_1^R (1+a_k) y^{a_k} \left(\xi_2(y) \right)^2 dy \right\} \\
&\rightarrow \frac{1}{2} \int_I \left((1-\epsilon) \xi_1'(x) \right)^2 dx.
\end{aligned} \tag{4.18}$$

By (4.16)-(4.18),

$$\begin{aligned}
& \frac{1+a_k}{2} \int_{I \times [0,R]} y^{a_k} \left(\partial_x u_{a_k} + (1-\epsilon) \xi_1'(x) \xi_2(y) \right)^2 dx dy \\
&\quad - \frac{1+a_k}{2} \int_{I \times [0,R]} y^{a_k} \left(\partial_x u_{a_k} \right)^2 dx dy \\
&\rightarrow \frac{1}{2} \int_I \left(u_{-1}'(x) + (1-\epsilon) \xi_1'(x) \right)^2 dx - \frac{1}{2} \int_I \left(u_{-1}'(x) \right)^2 dx,
\end{aligned} \tag{4.19}$$

$$\begin{aligned}
& (1+a_k) \int_{I \times [0,R]} y^{a_k} \partial_y u_{a_k} \xi_1(x) \xi_2'(y) dx dy \\
&= (1+a_k) \int_{I \times [1,2]} y^{a_k} \partial_y u_{a_k} \xi_1(x) \xi_2'(y) dx dy \\
&\leq C(1+a_k) \int_1^2 y^{a_k-1} dy \\
&= \frac{C(1+a_k)}{a_k} \{2^{a_k} - 1\} \rightarrow 0 \quad \text{as } a_k \downarrow -1,
\end{aligned} \tag{4.20}$$

$$\begin{aligned}
& \frac{(1+a_k)}{2} \int_I \int_0^R y^{a_k} \left(\xi_1(x) \xi_2'(y) \right)^2 dx dy = \frac{(1+a_k)}{2} \int_I \int_1^2 y^{a_k} \left(\xi_1(x) \xi_2'(y) \right)^2 dx dy \\
&\leq C(1+a_k) \int_1^2 y^{a_k} dy \\
&= C(2^{a_k+1} - 1) \rightarrow 0 \quad \text{as } a_k \downarrow -1,
\end{aligned} \tag{4.21}$$

$$\begin{aligned}
& C_{a_k} \int_I b(x) G(u_{a_k} + (1-\epsilon) \xi_1(x)) dx - C_{a_k} \int_I b(x) G(u_{a_k}) dx \\
&\rightarrow \int_I b(x) G(u_{-1} + (1-\epsilon) \xi_1(x)) dx - \int_I b(x) G(u_{-1}) dx.
\end{aligned} \tag{4.22}$$

By (4.15), (4.19)-(4.22), our claim is proved.

Claim 2. $v^1 \rightarrow 1$ as $x \rightarrow \infty$.

Define $v^{1,n}(x) = v^1(x+n)$ for $n \in \mathbb{Z}^+$, up to a subsequence, $v^{1,n} \rightarrow v^{1,\infty}$ in C_{loc}^2 as $n \rightarrow \infty$,

$$\begin{cases} -v_{xx}^{1,\infty}(x) = b(x)f(v^{1,\infty}(x)), & x \in \mathbb{R}, \\ 0 \leq v^{1,\infty} \leq 1. \end{cases} \tag{4.23}$$

Since $f \geq 0$ and $b > 0$, $-v_{xx}^{1,\infty} \geq 0$ in \mathbb{R} and $v^{1,\infty} \equiv 0$ or 1 .

We show that $v^1 \rightarrow 0$ or 1 as $x \rightarrow \infty$. Indeed, if there are two sequences $\{x_n\}$ and $\{y_n\}$ such that $v^1(x_n) \rightarrow 0$ and $v^1(y_n) \rightarrow 1$ as $n \rightarrow \infty$, there must exist $z_n \in (x_n, y_n)$ such that $v^1(z_n) = \frac{1}{2}$.

Denote $\tilde{v}_n^1(x) = v^1(x + [z_n])$ where $[z_n]$ is the integer part of z_n . $\tilde{v}_n^1(z_n - [z_n]) = v^1(z_n) = \frac{1}{2}$ and up to a subsequence $\tilde{v}_n^1 \rightarrow \tilde{v}_\infty^1$ in C_{loc}^2 , \tilde{v}_∞^1 solves equation (4.23). Therefore $\tilde{v}_\infty^1 \equiv 0$ or 1 .

For the above subsequence, there is a subsubsequence such that $z_n - [z_n] \rightarrow z^* \in [0, 1]$ as $n \rightarrow \infty$ and $\tilde{v}_\infty^1(z^*) = \frac{1}{2}$. This contradiction verifies $v^1 \rightarrow 0$ or 1 as $x \rightarrow \infty$.

To check $v^1 \rightarrow 1$ as $x \rightarrow \infty$, suppose that $v^1 \rightarrow 0$ as $x \rightarrow \infty$ by contradiction. Then,

$$\liminf_{l \rightarrow +\infty} \mathcal{F}(v^1, (l-R, l+R)) = \liminf_{l \rightarrow +\infty} \int_{l-R}^{l+R} \left\{ \frac{|v^1|^2}{2} + b(x)G(v^1) \right\} dx \geq 2bR\epsilon$$

for some $\epsilon > 0$.

Let $\xi \in C_0^1(l-R, l+R)$, $\xi = 1$ if $|x-l| < (1-\eta)R$ and $\xi = 0$ if $|x-l| > R$ where η will be determined later, $|\xi'| \leq \frac{1}{\eta R}$. Define $w = 1 \cdot \xi + (1-\xi)v^1$, then $w(l \pm R) = v^1(l \pm R)$. We have

$$\begin{aligned} \limsup_{l \rightarrow +\infty} \mathcal{F}(w, (l-R, l+R)) \\ &= \limsup_{l \rightarrow +\infty} \int_{l-R}^{l+R} \left(\frac{1}{2} |(1-\xi)v_x^1 + (1-v^1)\xi_x|^2 + b(x)G(1 \cdot \xi + (1-\xi)v^1) \right) dx \\ &\leq \int_{l-R}^{l+R} \xi_x^2 dx + \bar{b} \max_{[-1,1]} G \cdot 2\eta R \\ &\leq \frac{1}{\eta^2 R} + \bar{b} \max_{[-1,1]} G \cdot 2\eta R. \end{aligned}$$

Choose $\eta = \frac{\epsilon \bar{b}}{2\bar{b} \max_{[-1,1]} G}$,

$$\limsup_{l \rightarrow +\infty} \mathcal{F}(w, (l-R, l+R)) < \liminf_{l \rightarrow +\infty} \mathcal{F}(v^1, (l-R, l+R))$$

for $R > 1$ large enough. Therefore $v^1 \rightarrow 1$ as $x \rightarrow \infty$, by odd symmetry, $v^1 \rightarrow -1$ as $x \rightarrow -\infty$, i.e., v^1 is a layer solution of the local elliptic equation (4.13).

By the Hamiltonian equality (2.15),

$$\begin{aligned} b(x)\{G(v^1(x)) - G(1)\} + \int_x^{+\infty} b'(t)\{G(v^1(t)) - G(1)\} dt \\ &= \frac{1}{2}(v_x^1)^2 = \lim_{a_k \downarrow -1} (1+a_k) \int_0^\infty \frac{y^{a_k}}{2} (\partial_x u_{a_k})^2 \\ &= \lim_{a_k \downarrow -1} (1+a_k) \int_0^\infty \frac{y^{a_k}}{2} (\partial_y u_{a_k})^2 \\ &\quad + \lim_{a_k \downarrow -1} C_{a_k} b(x)\{G(u_{a_k}(x, 0)) - G(1)\} \\ &\quad + \lim_{a_k \downarrow -1} C_{a_k} \int_x^\infty b'(t)\{G(u_{a_k}(t, 0)) - G(1)\} dt. \end{aligned}$$

Therefore,

$$\begin{aligned} \lim_{a \downarrow -1} (1+a) \int_0^\infty \frac{y^a}{2} (\partial_y u_a)^2 &= \int_x^{+\infty} b'(t)\{G(v^1(t)) - G(1)\} dt \\ &\quad - \lim_{a_k \downarrow -1} C_{a_k} \int_x^\infty b'(t)\{G(u_{a_k}(t, 0)) - G(1)\} dt. \end{aligned} \quad \square$$

Proof of Theorem 1.3 It follows from Lemmas 4.1 and 4.2. □

Competing interests

The author declares that she has no competing interests.

Author's contributions

The author read and approved the final manuscript.

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