

Liouville-Type Theorem for Stable Solutions of the Kirchhoff Equation with Negative Exponent

Yunfeng WEI^{1,2,*}, Caisheng CHEN², Hongwei YANG³

1. School of Statistics and Mathematics, Nanjing Audit University, Jiangsu 211815, P. R. China;

2. College of Science, Hohai University, Jiangsu 210098, P. R. China;

3. College of Mathematics and Systems Science, Shandong University of Science and Technology, Shandong 266590, P. R. China

Abstract In this paper, we consider the Liouville-type theorem for stable solutions of the following Kirchhoff equation

$$M\left(\int_{\mathbb{R}^N} |\nabla u|^2 dx\right) \Delta u = g(x)u^{-q}, \quad x \in \mathbb{R}^N,$$

where $M(t) = a + bt^\theta$, $a > 0, b, \theta \geq 0, \theta = 0$ if and only if $b = 0$. $N \geq 2, q > 0$ and the nonnegative function $g(x) \in L^1_{\text{loc}}(\mathbb{R}^N)$. Under suitable conditions on $g(x), \theta$ and q , we investigate the nonexistence of positive stable solution for this problem.

Keywords Kirchhoff equation; negative exponent; stable solution; nonexistence

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1. Introduction

In this paper, we are concerned with Liouville-type theorem for stable solution of the Kirchhoff equation

$$M\left(\int_{\mathbb{R}^N} |\nabla u|^2 dx\right) \Delta u = g(x)u^{-q}, \quad x \in \mathbb{R}^N, \quad (1.1)$$

where $M(t) = a + bt^\theta$, $a > 0, b, \theta \geq 0, \theta = 0$ if and only if $b = 0$. $N \geq 2, q > 0, g(x) \in L^1_{\text{loc}}(\mathbb{R}^N)$ is nonnegative, the exact assumption on $g(x)$ will be given latter. Such problem is often referred to as being nonlocal because of the presence of the integral over the entire domain \mathbb{R}^N . When $\theta = 1$, problem (1.1) is analogous to the stationary problem of a model introduced by Kirchhoff [1]. More precisely, Kirchhoff proposed a model given by the equation

$$\rho u_{tt} - \left(\frac{p_0}{h} + \frac{E}{2L} \int_0^L u_x^2 dx\right) u_{xx} = 0, \quad t > 0, \quad x \in (0, L), \quad (1.2)$$

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* Corresponding author

E-mail address: weiyunfeng@nau.edu.cn (Yunfeng WEI); cshengchen@hhu.edu.cn (Caisheng CHEN); hwyang1979@163.com (Hongwei YANG)

where ρ, p_0, h, E, L are all positive constants. This equation extends the classical D'Alembert wave equation. For the bounded domain Ω , the problem

$$\begin{cases} -(a + b \int_{\Omega} |\nabla u|^2 dx) \Delta u = f(x, u), & x \in \Omega, \\ u(x) = 0, & x \in \partial\Omega \end{cases} \quad (1.3)$$

is related to the stationary analogue of (1.2). Such nonlocal elliptic problem like (1.3) has received a lot of attention and some important and interesting results have been established, see [2–5] and the references therein.

Recently, much attention has been paid for Kirchhoff elliptic equation on \mathbb{R}^N . Li et al. [6] studied the following problem

$$\left(a + \lambda \int_{\mathbb{R}^N} (|\nabla u|^2 + bu^2) dx\right) (-\Delta u + bu) = f(u), \quad x \in \mathbb{R}^N, \quad (1.4)$$

where $N \geq 3$ and a, b are positive constants, $\lambda \geq 0$ is a parameter. They proved the existence of a positive solution to problem (1.4) with small $\lambda \in [0, \lambda_0)$. Fan and Liu [7] studied the existence of multiple solutions for the Kirchhoff equation

$$\left(a + \mu \int_{\mathbb{R}^N} (|\nabla u|^2 + V(x)u^2) dx\right) (-\Delta u + V(x)u) = f(x, u) + g(x)|u|^{q-2}u, \quad x \in \mathbb{R}^N, \quad (1.5)$$

where $\mu \geq 0$ is small, $N \geq 3, 1 < q < 2, a > 0$, and the potential function $V(x) \in C(\mathbb{R}^N)$ satisfying $\inf_{x \in \mathbb{R}^N} V(x) > 0$ and $\text{meas}(\{x \in \mathbb{R}^N | V(x) \leq M\}) < \infty$ for each $M > 0$. This assumption guarantees that the embedding $W^{1,2}(\mathbb{R}^N) \hookrightarrow L^s(\mathbb{R}^N)$ is compact for each $2 \leq s < 2^*$. For problem (1.5), the function $f(x, u)$ verifies $|f(x, t)| \leq C(1 + |t|^{p-1})$, $\lim_{t \rightarrow 0} t^{-1}f(t) = 0$, $\lim_{t \rightarrow \infty} t^{-1}f(t) = \infty$, and $\|g\|_{q'} (q' = 2^*/(2^* - q))$ is small.

Li and Su [8], Nie and Wu [9], also considered problem (1.5), where the potential $V(x)$ is radially symmetric function. The other class of potential $V(x) \in C(\mathbb{R}^N)$ satisfying

$$0 < V_0 = \inf_{x \in \mathbb{R}^N} V(x) \leq \lim_{|x| \rightarrow \infty} V(x) = \sup_{x \in \mathbb{R}^N} V(x) := V_{\infty} < \infty \quad (1.6)$$

has also been studied, see [10–12] and the references therein.

We note that, in the above works, one always assumes that the potential function $V(x) \geq 0$ and $V(x) \not\equiv 0$ in \mathbb{R}^N .

On the other hand, the nonexistence and stability of solutions to nonlinear partial differential equations also have been studied in recent years. We refer the readers to [13–21] and the references therein. It is worth pointing out that for the singular elliptic equation (1.1), Ma and Wei in [20] obtained:

Theorem 1.1 *Let $q > 0$, $g(x) = 1$ and $M(t) = 1$ in (1.1). Moreover, if*

$$2 \leq N < 2 + \frac{4}{1+q}(q + \sqrt{q^2 + q}), \quad (1.7)$$

then there are no stable positive solutions to (1.1) in \mathbb{R}^N .

Remark 1.2 Obviously, if $2 < N < 10$, then (1.7) implies that

$$q > p_0 := -1 - \frac{4(N-4+2\sqrt{N-1})}{(N-2)(N-10)}. \quad (1.8)$$

Motivated by [18, 22, 23], we will study the nonexistence of positive stable solution of (1.1). We now introduce the main results in this paper.

As in [24], let $X = \mathcal{D}^{1,2}(\mathbb{R}^N)$ be the completion of the space $C_0^\infty(\mathbb{R}^N)$ endowed with the norm of $\|u\|_X = (\int_{\mathbb{R}^N} |\nabla u|^2 dx)^{1/2}$. Then there exists a positive constant S such that

$$\left(\int_{\mathbb{R}^N} |u|^{2^*} dx \right)^{1/2^*} \leq S \left(\int_{\mathbb{R}^N} |\nabla u|^2 dx \right)^{1/2}, \text{ or } \|u\|_{2^*} \leq S \|u\|_X, \forall u \in X \quad (1.9)$$

which is called the Sobolev's inequality in [25], where 2^* is the Sobolev critical exponent.

Now we consider the energy functional of (1.1) $\mathcal{I} : X \rightarrow \mathbb{R}$ defined by

$$\mathcal{I}(u) = \frac{a}{2} \|u\|_X^2 + \frac{b}{2(\theta+1)} \|u\|_X^{2(\theta+1)} + \frac{1}{1-q} \int_{\mathbb{R}^N} g(x) u^{1-q} dx. \quad (1.10)$$

It is well known that if $u \in X$ is a weak solution of (1.1), then for any $\zeta \in X$, the function $E(t) = \mathcal{I}(u + t\zeta)$ satisfies $E'(0) = 0$, that is,

$$E'(0) = \mathcal{I}'(u)\zeta = \left(a + b\|u\|_X^{2\theta} \right) \int_{\mathbb{R}^N} \nabla u \cdot \nabla \zeta dx + \int_{\mathbb{R}^N} g(x) u^{-q} \zeta dx = 0, \quad \forall \zeta \in X. \quad (1.11)$$

As in [13], we say that the positive solution u of (1.1) is stable if $E''(0) \geq 0$. A routine calculation shows that

$$\begin{aligned} \frac{E'(t) - E'(0)}{t} &= \frac{\mathcal{I}'(u + t\zeta)\zeta - \mathcal{I}'(u)\zeta}{t} = \frac{b(\|u + t\zeta\|_X^{2\theta} - \|u\|_X^{2\theta})}{t} \int_{\mathbb{R}^N} \nabla u \cdot \nabla \zeta dx + \\ &\quad (a + b\|u + t\zeta\|_X^{2\theta}) \int_{\mathbb{R}^N} |\nabla \zeta|^2 dx + \frac{1}{t} \int_{\mathbb{R}^N} g(x) ((u + t\zeta)^{-q} - u^{-q}) \zeta dx \end{aligned} \quad (1.12)$$

and

$$\begin{aligned} E''(0) &= \lim_{t \rightarrow 0} \frac{E'(t) - E'(0)}{t} = 2b\theta \|u\|_X^{2(\theta-1)} \left(\int_{\mathbb{R}^N} \nabla u \cdot \nabla \zeta dx \right)^2 + \\ &\quad (a + b\|u\|_X^{2\theta}) \int_{\mathbb{R}^N} |\nabla \zeta|^2 dx - q \int_{\mathbb{R}^N} g(x) u^{-q-1} \zeta^2 dx. \end{aligned} \quad (1.13)$$

Set $Q_u(\zeta) = E''(0)$. We now define stability as follows.

Definition 1.3 A positive weak solution $u \in X$ of (1.1) is stable if $Q_u(\zeta) \geq 0$ for any $\zeta \in X$.

Remark 1.4 The quadratic form Q_u is called the second variation of the energy functional \mathcal{I} . Then, the stability condition translates into the fact that the second variation of the energy functional is non-negative. Thus, all the minima of the functional \mathcal{I} are stable solutions of (1.1), see [13].

Remark 1.5 If $u \in X$ is a stable positive weak solution of (1.1), applying Hölder inequality and (1.13), we deduce that

$$q \int_{\mathbb{R}^N} g(x) u^{-q-1} \zeta^2 dx \leq A \int_{\mathbb{R}^N} |\nabla \zeta|^2 dx, \quad \forall \zeta \in X \quad (1.14)$$

with

$$A = a + b(1 + 2\theta) \|u\|_X^{2\theta}. \quad (1.15)$$

Throughout this paper, we give the following assumption on $g(x)$.

(H₁) $g(x) \in L^1_{\text{loc}}(\mathbb{R}^N)$ is nonnegative in \mathbb{R}^N . Moreover, there exist $k > -2$ and $R_0, c_0 > 0$ such that $g(x) \geq c_0|x|^k, \forall |x| \geq R_0$.

Our main result can be included in the following theorem:

Theorem 1.6 *Let (H_1) and $M(t) = a + bt^\theta, a > 0, b, \theta \geq 0$ hold, $\theta = 0$ if and only if $b = 0$. Assume that one of the following conditions is satisfied:*

(H₂) $\theta \geq 0$ and $N = 2, q > 0$;

(H₃) $0 \leq \theta \leq \frac{3}{2}$ and $2 < N < 2 + \frac{4(2+k)}{1+2\theta}, q > \alpha_0$;

(H₄) $\theta > \frac{3}{2}$ and $2 < N < 2 + \frac{4(2+k)}{1+2\theta}, q > \beta_0$;

(H₅) $\theta > \frac{3}{2}$ and $N = 2 + \frac{4(2+k)}{1+2\theta}, q > \frac{4}{2\theta-3}$;

(H₆) $\theta > \frac{3}{2}$ and $2 + \frac{4(2+k)}{1+2\theta} < N < 2 + \frac{(1+\sqrt{1+2\theta})(2+k)}{2\theta}, \beta_1 < q < \beta_2$,

where

$$\alpha_0 = -1 - \frac{2(2+k)[N-4-k+\sqrt{(N+k)^2-(N-2)^2(1+2\theta)}]}{(N-2)[(N-2)(1+2\theta)-4(2+k)]}. \quad (1.16)$$

$$\beta_0 = -1 - \frac{2(2+k)[N-4-k+\sqrt{(N+k)^2-(N-2)^2(1+2\theta)}]}{(N-2)[(N-2)(1+2\theta)-4(2+k)]}. \quad (1.17)$$

$$\beta_{1,2} = -1 - \frac{2(2+k)[N-4-k \pm \sqrt{(N+k)^2-(N-2)^2(1+2\theta)}]}{(N-2)[(N-2)(1+2\theta)-4(2+k)]}. \quad (1.18)$$

Then (1.1) has no positive weak stable solution.

Remark 1.7 (i) If $\theta = 0$, we obtain

$$\alpha_0 = -1 - \frac{2(2+k)[N-4-k+\sqrt{(2N-2+k)(2+k)}]}{(N-2)(N-10-4k)}. \quad (1.19)$$

Then α_0 is equal to the exponent $p(N, \alpha)$ in [26].

(ii) If $\theta = 0, k = 0$, we obtain

$$\alpha_0 = -1 - \frac{4(N-4+2\sqrt{N-1})}{(N-2)(N-10)}. \quad (1.20)$$

Then α_0 is equal to the exponent $q_c(2, N)$ in [27] and $\alpha_0 = p_0$, where p_0 is the critical exponent (1.8) and coincides with that in [20].

2. Proof of Theorem 1.6

To prove the nonexistence of positive weak stable solution of (1.1), we use the test function method, which has been used in [18, 22, 23]. Since Kirchhoff equation (1.1) is nonlocal, some modification in choosing test functions is necessary.

We first establish the following lemma.

Lemma 2.1 *Let $u \in C^{1,\omega}_{\text{loc}}(\mathbb{R}^N)$ ($0 < \omega < 1$) be a positive weak stable solution of (1.1) with $q > 0$. Then for every $\gamma \in (\gamma(q), -1)$, where*

$$\gamma(t) = -\frac{1+2\theta+2t+2\sqrt{t(t+1+2\theta)}}{1+2\theta}, \quad t > 0 \quad (2.1)$$

and for any constant $m \geq \frac{q-\gamma}{q+1}$, there exists a positive constant C depending on $q, \gamma, m, a, b, \theta$ such that

$$\int_{\mathbb{R}^N} (g(x)u^{\gamma-q} + |\nabla u|^2 u^{\gamma-1}) \varphi^{2m} dx \leq CA^{\frac{q-\gamma}{q+1}} \int_{\mathbb{R}^N} g(x)^{\frac{\gamma+1}{q+1}} |\nabla \varphi|^{\frac{2(q-\gamma)}{q+1}} dx, \quad (2.2)$$

where $\varphi(x) \in C_0^1(\mathbb{R}^N)$ is any nonnegative function with $0 \leq \varphi(x) \leq 1$ and A is given by (1.15).

Proof Let $u \in C_{\text{loc}}^{1,\omega}(\mathbb{R}^N)$ ($0 < \omega < 1$) be a positive weak stable solution of (1.1) and $\gamma < -1$. Choosing $\zeta = u^\gamma \varphi^2$ as a test function in (1.11), we obtain

$$|\gamma| A_1 \int_{\mathbb{R}^N} |\nabla u|^2 u^{\gamma-1} \varphi^2 dx \leq 2A_1 \int_{\mathbb{R}^N} |\nabla u| |\nabla \varphi| u^\gamma \varphi dx + \int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^2 dx, \quad (2.3)$$

where $A_1 = a + b\|u\|_X^{2\theta}$. Applying Young's inequality with any $\varepsilon \in (0, 1)$, we get

$$2 \int_{\mathbb{R}^N} |\nabla u| |\nabla \varphi| u^\gamma \varphi dx \leq \varepsilon \int_{\mathbb{R}^N} |\nabla u|^2 u^{\gamma-1} \varphi^2 dx + C_1 \int_{\mathbb{R}^N} |\nabla \varphi|^2 u^{\gamma+1} dx. \quad (2.4)$$

Here and in what follows, we denote by C_j a positive constant depending on ε and q, γ, θ . Combining (2.3) with (2.4) enables us to deduce

$$(|\gamma| - \varepsilon) A_1 \int_{\mathbb{R}^N} |\nabla u|^2 u^{\gamma-1} \varphi^2 dx \leq \int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^2 dx + C_1 A_1 \int_{\mathbb{R}^N} |\nabla \varphi|^2 u^{\gamma+1} dx. \quad (2.5)$$

On the other hand, using the stability assumption with $\zeta = u^{\frac{\gamma+1}{2}} \varphi$ in (1.14) yields

$$\begin{aligned} q \int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^2 dx &\leq \frac{(1+\gamma)^2}{4} A \int_{\mathbb{R}^N} |\nabla u|^2 u^{\gamma-1} \varphi^2 dx + A \int_{\mathbb{R}^N} |\nabla \varphi|^2 u^{\gamma+1} dx + \\ &\quad (1 + |\gamma|) A \int_{\mathbb{R}^N} |\nabla u| |\nabla \varphi| u^\gamma \varphi dx. \end{aligned} \quad (2.6)$$

By Young's inequality, it follows that

$$(1 + |\gamma|) \int_{\mathbb{R}^N} |\nabla u| |\nabla \varphi| u^\gamma \varphi dx \leq \varepsilon \int_{\mathbb{R}^N} |\nabla u|^2 u^{\gamma-1} \varphi^2 dx + C_2 \int_{\mathbb{R}^N} |\nabla \varphi|^2 u^{\gamma+1} dx, \quad (2.7)$$

where ε coincides with that in (2.4). Plugging (2.7) into (2.6), we can deduce

$$q \int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^2 dx \leq \frac{[(1+\gamma)^2 + 4\varepsilon]}{4} A \int_{\mathbb{R}^N} |\nabla u|^2 u^{\gamma-1} \varphi^2 dx + C_3 A \int_{\mathbb{R}^N} |\nabla \varphi|^2 u^{\gamma+1} dx. \quad (2.8)$$

Furthermore, from (2.5) and (2.8) we have

$$\begin{aligned} q \int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^2 dx &\leq \frac{[(1+\gamma)^2 + 4\varepsilon] A}{4(|\gamma| - \varepsilon) A_1} \int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^2 dx + C_4 A \int_{\mathbb{R}^N} |\nabla \varphi|^2 u^{\gamma+1} dx \\ &\leq \frac{[(1+\gamma)^2 + 4\varepsilon](1+2\theta)}{4(|\gamma| - \varepsilon)} \int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^2 dx + C_4 A \int_{\mathbb{R}^N} |\nabla \varphi|^2 u^{\gamma+1} dx, \end{aligned} \quad (2.9)$$

that is

$$q_\varepsilon \int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^2 dx \leq C_4 A \int_{\mathbb{R}^N} |\nabla \varphi|^2 u^{\gamma+1} dx, \quad (2.10)$$

with

$$q_\varepsilon = q - \frac{[(1+\gamma)^2 + 4\varepsilon](1+2\theta)}{4(|\gamma| - \varepsilon)}, \quad \lim_{\varepsilon \rightarrow 0^+} q_\varepsilon = q_0 = q - \frac{(1+\gamma)^2(1+2\theta)}{4|\gamma|}. \quad (2.11)$$

Thanks to $\gamma \in (\gamma(q), -1)$, $q_0 > 0$ holds, where $\gamma(t)$ is defined by (2.1). Thus, we can select sufficiently small $\varepsilon > 0$ such that $q_\varepsilon > 0$.

Applying (2.10) and (2.5), we conclude that

$$\int_{\mathbb{R}^N} |\nabla u|^2 u^{\gamma-1} \varphi^2 dx \leq C_5 \int_{\mathbb{R}^N} |\nabla \varphi|^2 u^{\gamma+1} dx. \quad (2.12)$$

Now we claim that (2.2) is true. In fact, we can choose some constant m large enough satisfying

$$\frac{(m-1)(\gamma-q)}{\gamma+1} \geq m, \text{ or } m \geq \frac{q-\gamma}{q+1}. \quad (2.13)$$

By virtue of $0 \leq \varphi(x) \leq 1$ in \mathbb{R}^N , one can achieve

$$[\varphi(x)]^{\frac{2(m-1)(\gamma-q)}{(\gamma+1)}} \leq [\varphi(x)]^{2m}, \quad \forall x \in \mathbb{R}^N. \quad (2.14)$$

Replacing φ in (2.10) with φ^m and utilizing the Hölder inequality, we arrive at

$$\begin{aligned} \int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^{2m} dx &\leq C_6 A \int_{\mathbb{R}^N} |\nabla \varphi|^2 \varphi^{2(m-1)} u^{\gamma+1} dx \\ &\leq C_6 A \left(\int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^{\frac{2(m-1)(\gamma-q)}{\gamma+1}} dx \right)^{\frac{\gamma+1}{\gamma-q}} \left(\int_{\mathbb{R}^N} g(x)^{\frac{\gamma+1}{q+1}} |\nabla \varphi|^{\frac{2(q-\gamma)}{q+1}} dx \right)^{\frac{q+1}{q-\gamma}} \\ &\leq C_6 A \left(\int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^{2m} dx \right)^{\frac{\gamma+1}{\gamma-q}} \left(\int_{\mathbb{R}^N} g(x)^{\frac{\gamma+1}{q+1}} |\nabla \varphi|^{\frac{2(q-\gamma)}{q+1}} dx \right)^{\frac{q+1}{q-\gamma}}. \end{aligned} \quad (2.15)$$

Consequently, we obtain

$$\int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^{2m} dx \leq C_7 A^{\frac{q-\gamma}{q+1}} \int_{\mathbb{R}^N} g(x)^{\frac{\gamma+1}{q+1}} |\nabla \varphi|^{\frac{2(q-\gamma)}{q+1}} dx. \quad (2.16)$$

Analogously, with φ replaced by φ^m in (2.12), it follows from (2.12), (2.15) and (2.16) that

$$\begin{aligned} \int_{\mathbb{R}^N} |\nabla u|^2 u^{\gamma-1} \varphi^{2m} dx &\leq C_8 \int_{\mathbb{R}^N} |\nabla \varphi|^2 \varphi^{2(m-1)} u^{\gamma+1} dx \\ &\leq C_9 A^{\frac{q-\gamma}{q+1}} \int_{\mathbb{R}^N} g(x)^{\frac{\gamma+1}{q+1}} |\nabla \varphi|^{\frac{2(q-\gamma)}{q+1}} dx. \end{aligned} \quad (2.17)$$

Combining (2.16) with (2.17) enables us to deduce (2.2). The proof is completed. \square

Proof of Theorem 1.6 Define $\varphi_0(s) \in C_0^1[0, +\infty)$ with

$$\varphi_0(s) = \begin{cases} 1, & 0 \leq s \leq 1, \\ 0, & s > 2. \end{cases} \quad (2.18)$$

Let $\varphi(x) = \varphi_0(\frac{|x|}{R})$ for $R \geq R_0$, where R_0 is given in (H_1) . Obviously, $\varphi(x) \in C_0^1(\mathbb{R}^N)$ with $0 \leq \varphi(x) \leq 1$. A direct calculation shows that there exists $C > 0$ such that $|\nabla \varphi(x)| \leq CR^{-1}$, $x \in \overline{B}_{2R} \setminus \overline{B}_R$ and $|\nabla \varphi(x)| = 0$, $x \in \overline{B}_R \cup \overline{B}_{2R}^c$, where $B_r = \{x \in \mathbb{R}^N : |x| < r\}$.

Suppose on the contrary that (1.1) admits a positive weak stable solution, then utilizing the assumption (H_1) and the estimate (2.2), we have

$$\begin{aligned} \int_{\mathbb{R}^N} g(x) u^{\gamma-q} \varphi^{2m} dx + \int_{\mathbb{R}^N} |\nabla u|^2 u^{\gamma-1} \varphi^{2m} dx \\ \leq C A^{\frac{q-\gamma}{q+1}} R^{-\frac{2(q-\gamma)}{q+1}} \int_{R < |x| \leq 2R} |x|^{\frac{k(\gamma+1)}{q+1}} dx \end{aligned}$$

$$\leq CA^{\frac{q-\gamma}{q+1}} R^{N-\frac{2(q-\gamma)-k(\gamma+1)}{q+1}}, \quad (2.19)$$

where C denote various positive constants.

Set

$$\rho = N - \frac{2(q-\gamma) - k(\gamma+1)}{q+1}. \quad (2.20)$$

Obviously, if $\rho < 0$, passing to the limits as $R \rightarrow +\infty$ in (2.19), we deduce a contradiction. Next, we are devoted to choosing some appropriate γ such that $\rho < 0$. To do this, we define the function

$$h(t) = \frac{2[t - \gamma(t)] - k[\gamma(t) + 1]}{t + 1}, \quad t > 0, \quad (2.21)$$

where $\gamma(t)$ is given by (2.1). A direct calculation leads to

$$\lim_{t \rightarrow 0^+} \gamma(t) = -1, \quad \gamma'(t) < 0, \quad t > 0, \quad \lim_{t \rightarrow +\infty} \gamma(t) = -\infty, \quad (2.22)$$

and

$$\lim_{t \rightarrow 0^+} h(t) = 2 \leq N, \quad \lim_{t \rightarrow +\infty} h(t) = 2 + \frac{4(2+k)}{1+2\theta}, \quad (2.23)$$

$$h'(t) = \frac{(2+k)(2\sqrt{t(t+1+2\theta)} + 1 + 2\theta + t(1-2\theta))}{(1+2\theta)\sqrt{t(t+1+2\theta)}(t+1)^2}, \quad t > 0. \quad (2.24)$$

A routine calculation shows that if $0 \leq \theta \leq \frac{3}{2}$, then $h(t)$ is strictly increasing on $(0, +\infty)$; if $\theta > \frac{3}{2}$, then $h(t)$ is strictly increasing on $(0, \frac{1+2\theta+2\sqrt{1+2\theta}}{2\theta-3})$ and strictly decreasing on $(\frac{1+2\theta+2\sqrt{1+2\theta}}{2\theta-3}, +\infty)$. Moreover, $h(\frac{1+2\theta+2\sqrt{1+2\theta}}{2\theta-3}) = 2 + \frac{(1+\sqrt{1+2\theta})(2+k)}{2\theta}$, $h(\frac{4}{2\theta-3}) = 2 + \frac{4(2+k)}{1+2\theta}$.

Therefore, if $N = 2$ and $\theta \geq 0$, then $N < h(t)$, $\forall t > 0$. So if we fix $\gamma \in (\gamma(t), -1)$ suitably near $\gamma(t)$, we obtain

$$N < \frac{2(t-\gamma) - k(\gamma+1)}{t+1}. \quad (2.25)$$

Letting $R \rightarrow +\infty$ in (2.19), we get a contradiction.

If $2 < N < 2 + \frac{4(2+k)}{1+2\theta}$ and $0 \leq \theta \leq \frac{3}{2}$, by the properties of the function $h(t)$, there exists a unique $\alpha_0 > 0$ such that $N < h(t)$, $t > \alpha_0$. From this, taking $R \rightarrow +\infty$ in (2.19), we deduce a contradiction. Clearly, α_0 may be deduced from the equation $N = h(q)$, which is given in (1.16).

If $2 < N < 2 + \frac{4(2+k)}{1+2\theta}$ and $\theta > \frac{3}{2}$, by the properties of the function $h(t)$, there exists a unique $\beta_0 > 0$ such that $N < h(t)$, $t > \beta_0$. From this, letting $R \rightarrow +\infty$ in (2.19), we get a contradiction. Clearly, β_0 may be deduced from the equation $N = h(q)$, which is given in (1.17).

If $N = 2 + \frac{4(2+k)}{1+2\theta}$ and $\theta > \frac{3}{2}$, note that $h(t) > h(\frac{4}{2\theta-3}) = 2 + \frac{4(2+k)}{1+2\theta}$, $t > \frac{4}{2\theta-3}$, we have $N < h(t)$, $t > \frac{4}{2\theta-3}$. From this, letting $R \rightarrow +\infty$ in (2.19), we get a contradiction.

Assume now $2 + \frac{4(2+k)}{1+2\theta} < N < 2 + \frac{(1+\sqrt{1+2\theta})(2+k)}{2\theta}$ and $\theta > \frac{3}{2}$, by the properties of the function $h(t)$, there exist $\beta_{1,2} > \frac{4}{2\theta-3}$ such that $N < h(t)$ for $\beta_1 < t < \beta_2$. From this, letting $R \rightarrow +\infty$ in (2.19), we get a contradiction. Clearly, $\beta_{1,2}$ may be deduced from the equation $N = h(q)$, which is given in (1.18). The proof of Theorem 1.6 is completed. \square

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