Rev. Mat. Iberoamericana **23** (2007), no. 3, 1039–1066

A new type of solutions for a singularly perturbed elliptic Neumann problem

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Abstract

We prove the existence of positive solutions concentrating simultaneously on some higher dimensional manifolds near and on the boundary of the domain for a nonlinear singularly perturbed elliptic Neumann problem.

1. Introduction

The aim of this paper is to construct solutions concentrating on some higher dimensional manifolds for the following singularly perturbed elliptic problem:

$$\begin{cases} -\varepsilon^2 \Delta u + u = u^{p-1},\ u > 0, & \text{in } \Omega, \\ \dfrac{\partial u}{\partial n} = 0, & \text{on } \partial\Omega, \end{cases} \tag{1.1}$$

where $\varepsilon > 0$ is a small number, Ω is an open domain and n is the outward unit normal of $\partial\Omega$ at $y \in \partial\Omega$.

We assume that Ω is a domain in $\mathbb{R}^N$, whose boundary is Lipschitz continuous, and satisfies the following condition:

(Ω_1): there is an integer m, $1 < m < N$, such that $y \in \Omega$, if and only if $(|y'|, y'') \in D$, where $y = (y', y'')$, $y' \in \mathbb{R}^m$, $y'' \in \mathbb{R}^{N-m}$, D is a relatively open domain in $\mathbb{R}^{N-m+1}_+$, and

$$\mathbb{R}^{N-m+1}_+ = \big\{ z = (z_1, \ldots, z_{N-m+1}) : z_1 \geq 0 \big\}.$$

2000 Mathematics Subject Classification: 35J60, 35J25.
Keywords: Singularly perturbed elliptic equation; variational method, concentrating solutions, higher dimensional manifolds.

In this paper, we do not assume that Ω is bounded. The domain Ω can be a bounded domain, or an exterior domain in $\mathbb{R}^N$, or many other unbounded domains.

We assume that p satisfies

$$p \in (2, 2(N-m+1)/(N-m-1)) \quad \text{if } m < N-1,$$
$$p \in (0, +\infty) \quad \text{if } m \geq N-1.$$

In view of the assumption on Ω, we will work on the following subspace of $H^1(\Omega)$:

$$H_s = \{u : u \in H^1(\Omega), u(y) = u(|y'|, y'')\}.$$

Let U be the unique solution of the following problem:

$$\begin{cases} -\Delta v + v = v^{p-1}, \ v > 0, & \text{in } \mathbb{R}^{N-m+1}, \\ v(0) = \max_{z \in \mathbb{R}^{N-m+1}} v(z), & v \in H^1(\mathbb{R}^{N-m+1}). \end{cases}$$

Then $U(z) = U(|z|)$, $U' < 0$,

$$|z|^{(N-m)/2} e^{|z|} U(|z|) \to c > 0, \ |z| \to +\infty,$$

and $U(z)$ also satisfies

$$\begin{cases} -\Delta v + v = v^{p-1}, \ v > 0, & \text{in } \mathbb{R}^{N-m+1}_+, \\ v(0) = \max_{z \in \mathbb{R}^{N-m+1}_+} v(z), & v \in H^1(\mathbb{R}^{N-m+1}_+), \\ \frac{\partial v}{\partial x_{N-m+1}} = 0, & x \in \partial \mathbb{R}^{N-m+1}_+. \end{cases}$$

Furthermore, $U(z)$ is nondegenerate. That is, the kernel of the operator $-\Delta w + w - (p-1)U^{p-2} w$ in $H^1(\mathbb{R}^{N-m+1})$ is spanned by

$$\left\{ \frac{\partial U(z)}{\partial z_i}, i = 1, \cdots, N-m+1 \right\},$$

and the kernel of the operator $-\Delta w + w - (p-1)U^{p-2} w$ in $H^1(\mathbb{R}^{N-m+1}_+)$ with Neumann boundary condition $\frac{\partial w}{\partial x_{N-m+1}} = 0$ is spanned by

$$\left\{ \frac{\partial U(z)}{\partial x_i}, i = 1, \cdots, N-m \right\}.$$

See [15, 23].

For any $y = (y', y'') \in \mathbb{R}^N$, $y' \in \mathbb{R}^m$, $y'' \in \mathbb{R}^{N-m}$, we denote $\tilde{y} = (|y'|, y'') \in \mathbb{R}^{N-m+1}$. Let $\bar{W}(y) = U(\tilde{y})$. For any $\bar{x} \in D$, let $\bar{W}_{\varepsilon,\bar{x}}(y) = U(|\tilde{y} - \bar{x}|/\varepsilon)$. Then, $\bar{W}_{\varepsilon,\bar{x}}$ satisfies

$$(1.2) \quad -\varepsilon^2 \Delta \bar{W}_{\varepsilon,\bar{x}} + \bar{W}_{\varepsilon,\bar{x}} = \bar{W}^{p-1}_{\varepsilon,\bar{x}} - \varepsilon \frac{m-1}{|y'|} \frac{|y'| - \bar{x}_1}{|\tilde{y} - \bar{x}|} U'\Big(\frac{|\tilde{y} - \bar{x}|}{\varepsilon} \Big), \quad \text{in } \Omega.$$

In this paper, we assume that Ω also satisfies the following condition: (Ω_2): there exists $\bar{x} = (\bar{x}_1, \bar{x}'') \in \partial D$, such that

(i) there is a C^2 function $\psi(z'')$ in $\mathbb{R}^{N-m}$, such that

$$D \cap B_\delta(\bar{x}) = \{z = (z_1, z'') : z_1 < \psi(z'')\} \cap B_\delta(\bar{x}),$$

and

$$\partial D \cap B_\delta(\bar{x}) = \{z = (z_1, z'') : z_1 = \psi(z'')\} \cap B_\delta(\bar{x}),$$

where $\delta > 0$ is a constant;

(ii) $\bar{x}_1 = \psi(\bar{x}'') = \max_{z'' \in B_\delta(\bar{x}'')} \psi(z'') > 0$, and $\bar{x}_1 > \max_{z'' \in \partial B_\delta(\bar{x}'')} \psi(z'')$.

We will prove that for any positive integer pair (k_1, k_2), (1.1) has a solution u_ε, which is close to $\sum_{j=1}^{k_1+k_2} \bar{W}_{\varepsilon,x_j}$ in a small neighbourhood of $|y'| = \bar{x}_1$ with $x_j \in D$ for $j = 1, \dots, k_1$ and $x_j \in \partial D$ for $j = k_1, \dots, k_2$, and is close to zero elsewhere. Since the right hand side of (1.2) has a singularity at $y' = 0$, we truncate $\bar{W}_{\varepsilon,\bar{x}}$ as follows.

Let $\xi \in C_0^\infty(\mathbb{R}^{N-m+1})$ be a function such that $\xi = 0$ if $z_1 \le \kappa$, $\xi = 1$ if $z_1 \ge 2\kappa$, for some small $\kappa > 0$. For any $x_j \in D$ with $x_{j,1} \ge 6\kappa$, define

$$W_{\varepsilon,x_j}(y) = \xi(|y'|, y'')\bar{W}_{\varepsilon,x_j}(y).$$

Then W_{ε,x_j} satisfies

$$-\varepsilon^2 \Delta W_{\varepsilon,x_j} + W_{\varepsilon,x_j} = \xi \bar{W}_{\varepsilon,x_j}^{p-1} + \tilde{f}_{\varepsilon,x_j}(y) \quad \text{in } \Omega, \tag{1.3}$$

where

$$\begin{aligned}\tilde{f}_{\varepsilon,x_j}(y) = &-\xi\varepsilon \frac{m-1}{|y'|} \frac{|y'| - x_{j,1}}{|\tilde{y} - x_j|} U'\Big(\frac{|\tilde{y} - x_j|}{\varepsilon}\Big) - 2\varepsilon D\xi DU\big(\frac{|\tilde{y} - x_j|}{\varepsilon}\big) \\ &- \varepsilon^2 U\Big(\frac{|\tilde{y} - x_j|}{\varepsilon}\Big)\Delta\xi.\end{aligned}$$

Since

$$\frac{z_1 - x_{j,1}}{|z - x_j|} U'\Big(\frac{|z - x_j|}{\varepsilon}\Big) = \varepsilon \frac{\partial}{\partial z_1} U\Big(\frac{|z - x_j|}{\varepsilon}\Big),$$

and $\xi = 0$ in a neighbourhood of $|y'| = 0$, it is easy to see that $\tilde{f}_{\varepsilon,x_j}$ is a smooth function in both y and x_j, and satisfies

$$|\tilde{f}_{\varepsilon,x_j}| \le C\varepsilon U\Big(\frac{|\tilde{y} - x_j|}{\varepsilon}\Big).$$

Let $P_{\varepsilon,\Omega}W_{\varepsilon,x_j}$ be the solution of

$$(1.4)\qquad \begin{cases} -\varepsilon^2\Delta v + v = \xi \bar{W}^{p-1}_{\varepsilon,x_j} + \tilde{f}_{\varepsilon,x_j}(y), & \text{in } \Omega \\ \frac{\partial v}{\partial n} = 0, & \text{on } \partial\Omega. \end{cases}$$

By the uniqueness, we know that $P_{\varepsilon,\Omega}W_{\varepsilon,x_j} \in H_s$.

Let

$$\langle u, v\rangle_\varepsilon = \int_\Omega (\varepsilon^2 DuDv + uv), \quad \|v\|_\varepsilon = \langle u, v\rangle_\varepsilon^{1/2}.$$

The main result of this paper is the following.

Theorem 1.1. *Assume that* $1 < m < N$. *Suppose that* Ω *satisfies* (Ω_1) *and* (Ω_2). *Then, for any positive integers* k_1 *and* k_2, *there is an* $\varepsilon_0 > 0$, *such that for every* $\varepsilon \in (0, \varepsilon_0]$, (1.1) *has a solution of the form*

$$(1.5)\qquad u_\varepsilon = \sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_{\varepsilon,j}} + \omega_\varepsilon,$$

with $\omega_\varepsilon \in H_s$, *where for* $j = 1, \dots, k_1$, $x_{\varepsilon,j} = (x_{\varepsilon,j,1}, x''_{\varepsilon,j}) \in D$, *and as* $\varepsilon \to 0$,

$$\frac{d(x_{\varepsilon,j}, \partial D)}{\varepsilon} \to +\infty.$$

For $j = k_1 + 1, \dots, k_1 + k_2$, $x_{\varepsilon,j} = (x_{\varepsilon,j,1}, x''_{\varepsilon,j}) \in \partial D$.

Moreover, for $i, j = 1, \dots, k_1 + k_2$,

$$\frac{|x_{\varepsilon,j} - x_{\varepsilon,i}|}{\varepsilon} \to +\infty, \ \forall\, j \neq i,$$

$$x_{\varepsilon,j} \to \hat{x}_j = (\hat{x}_{j,1}, \hat{x}''_j) \in \partial D \cap B_\delta(\bar{x}), \quad \textit{with} \ \hat{x}_{j,1} = \psi(\hat{x}''_j) = \max_{z'' \in B_\delta(\bar{x}'')} \psi(z''),$$

and

$$\|\omega_\varepsilon\|^2_\varepsilon = o(\varepsilon^{N-m+1}).$$

In [18, 19], Malchiodi and Montenegro obtained solutions concentrating on higher dimensional subsets of the boundary, which seems to be the first results concerning solutions concentrating on higher-dimensional sets.

For (1.1) with the Dirichlet boundary condition, the results in [7, 10] show that it has a solution concentrating on a manifold near $|y'| = x_1$, where $x_1 > 0$ is a local minimum of the distance of x to $\{z_1 = 0\}$ for $x \in D$.

For the Neumann problem, in [10], Dance and Yan constructed solutions concentrating on higher dimensional subsets inside the domain and on the boundary of the domain separately, and all the manifolds are close to $|y'| = \hat{x}_1$, where $\hat{x}_1 > 0$ is a local maximum of the distance of x to $\{z_1 = 0\}$ for $x \in D$.

For problem (1.1) with potential functions $V(x)$ and $K(x)$ multiplying the linear term u and nonlinear term u^{p-1} respectively, Ambrosetti, Malchiodi and Ni [1, 2] extended [18] to higher-dimensional spike-layers for problem (1.1) with $K(|x|) \equiv 1$, $\Omega = \mathbb{R}^N$ and $V(x)$ being radially symmetric.

Also, in [3, 4], Bartsch and Peng show that (1.1) has a solution concentrating on multi-dimensional subsets inside the domain, moreover, these results are true for both Dirichlet and Neumann boundary conditions.

For a survey of this kind of results we can also refer to [17].

Our result here shows that (1.1) has solutions concentrating simultaneously on several higher dimensional interior and boundary manifolds.

There are many works in the case $m = 1$ since the pioneering works [22, 23]. See for example [5, 8, 9, 11, 12, 13, 14, 16, 24, 25]. To obtain the results mentioned above for the case $m = 1$, no symmetry condition is imposed on the domain Ω.

In the case $m > 1$, we use the solution U of a lower dimensional problem as an approximate solution for problem (1.1). So, there is no control in some directions for the corresponding linear operator

$$L_\varepsilon v =: -\varepsilon^2 \Delta v + v - (p-1)\bar{W}_{\varepsilon,\bar{x}}^{p-2} v \quad \text{in} \quad H^1(\Omega).$$

As a consequence, $L_\varepsilon v = \lambda v$, $v \in H^1(\Omega)$, will have many small eigenvalues. This is the main reason that Malchiodi and Montenegro [18] could only prove the existence of solutions concentrating on a whole connected component of $\partial\Omega$ for a sequence of $\varepsilon_j \to 0$. By imposing some partial symmetry conditions on Ω, we can get rid of the small eigenvalues if we work on the subspace H_s.

The functional corresponding to (1.1) may not be well defined in H_s, because the exponent p may be supercritical.

Our objective is to construct solutions concentrating near the $m-1$ dimensional manifolds $|y'| = \bar{x}_1$. So we can modify the nonlinear term u^{p-1} in such a way that corresponding to the modified problem, the functional is well defined in H_s, and the modified problem has a solution concentrating near $|y'| = \bar{x}_1$, which is also a solution of the original problem. To this aim, we define

$$f(y,t) = 1_B t_+^{p-1} + \big(1 - 1_B\big)\bar{f}(t), \tag{1.6}$$

where $B = \{y : y \in \Omega, (|y'|, y'') \in D \cap B_\delta(\bar{x}) \subset \{(|y'|, y'') : |y'| \geq \kappa\}\}$, $1_B = 1$ in B, and is zero otherwise, and

$$\bar{f}(t) = \begin{cases} t_+^{p-1}, & t \leq 1; \\ 1 + (p-1)(t-1), & t > 1. \end{cases}$$

Now we consider the following problem:

$$
(1.7)\qquad \begin{cases} -\varepsilon^2\Delta u + u = f(y,u),\ u>0, & \text{in } \Omega,\\ u=0, & \text{on } \partial\Omega. \end{cases}
$$

The functional corresponding to (1.7) is

$$
I_\varepsilon(u) = \frac{1}{2}\int_\Omega \big(\varepsilon^2|Du|^2 + u^2\big) - \int_\Omega F(y,u),
$$

where $F(y,t)=\int_0^t f(y,\tau)\,d\tau$. For any $y\in B$, we have $|y'|\ge\kappa>0$. We see that $I_\varepsilon(u)$ is well defined in H_s if $p\in(2,2(N-m+1)/(N-m-1))$.

Remark 1.1. After this work was completed, the paper [20] was published. In [20], Ω is supposed to be a unit ball $B_1(0)$ in $\mathbb{R}^N$ and a solution concentrating on several spheres $S^{N-1}_{r_{j,\varepsilon}}$ was constructed, where $S^{N-1}_{r_{j,\varepsilon}}\subset B_1(0)$ is an $(N-1)$-dimensional sphere with radius $r_{j,\varepsilon}$ and $r_{j,\varepsilon}\to 1$ as $\varepsilon\to 0$. We point out here that if $\Omega=B_1(0)$, our result shows that for any integer $1\le k<N-1$, there exists a solution concentrating on several k-dimensional spheres which can be simultaneously in $B_1(0)$ and on $\partial B_1(0)$, and all the radii of these spheres tent to 1 as $\varepsilon\to 0$. Hence our result gives a positive answer to the conjecture proposed by Ni in [21].

2. Basic Estimates

In this section, we give some basic estimates needed in the proof of the main result, under the assumption that $x_j\in D$, $x_{j,1}\ge 6\kappa$, $d(x_j,\partial D)/\varepsilon$ is large and $d(x_j,\partial D)$ is small. We assume that $d(x_j,\partial D)$ is small enough such that for $x_j\in D$ with $x_{j,1}\ge 6\kappa$,

$$
d(x_j,\partial B) = d(x_j,\partial D).
$$

Let $\varphi_{\varepsilon,x_j} = W_{\varepsilon,x_j} - P_{\varepsilon,\Omega}U_{\varepsilon,x_j}$. Then $\varphi_{\varepsilon,x_j}$ satisfies

$$
(2.1)\qquad \begin{cases} -\varepsilon^2\Delta\varphi_{\varepsilon,x_j} + \varphi_{\varepsilon,x_j} = 0, & \text{in } \Omega,\\ \dfrac{\partial\varphi_{\varepsilon,x_j}}{\partial n} = \dfrac{\partial W_{\varepsilon,x_j}}{\partial n}, & \text{on } \partial\Omega. \end{cases}
$$

Lemma 2.1. *For any small $\theta>0$, there is a constant $C>0$, such that*

$$
|\varphi_{\varepsilon,x}(y)| \le \begin{cases} C\min\Big\{e^{-d(x,\partial D)/\varepsilon}e^{-(1-\theta)d(\tilde y,\partial D)/\varepsilon},\ e^{-(1-\theta)|\tilde y - x|/\varepsilon}\Big\}, & x\in D,\\ C\varepsilon e^{-(1-\theta)|\tilde y - x|/\varepsilon}, & x\in\partial D. \end{cases}
$$

Proof. Let $G_\varepsilon(z,y)$ and $G(z,y)$ be the corresponding Green's functions of $-\varepsilon\Delta+I$ in Ω and $-\Delta+I$ in $\Omega_{\varepsilon,y}=\{z\in\mathbb{R}^N:\ \varepsilon z+y\in\Omega\}$ subject to the Neumann boundary condition respectively. Then

$$G_\varepsilon(z,y)=\frac{1}{\varepsilon^N}\,G\Big(\frac{z-y}{\varepsilon},0\Big).$$

Suppose $x\in D$, then we have

$$\begin{aligned}|\varphi_{\varepsilon,x}(y)| &= \varepsilon^2\Big|\int_{\partial\Omega}G_\varepsilon(z,y)\frac{\partial W_{\varepsilon,x}}{\partial n}dz\Big|\le C\varepsilon e^{-d(x,\partial D)/\varepsilon}\int_{\partial\Omega}|G_\varepsilon(z,y)|dy\\ &= Ce^{-d(x,\partial D)/\varepsilon}\int_{\partial\Omega_{\varepsilon,y}}|G(z,0)|dz\le Ce^{-d(x,\partial D)/\varepsilon}e^{-(1-\theta)d(\tilde y,\partial D)/\varepsilon},\end{aligned}$$

since $G(z,0)\sim 1/|z|^{N-2}$ as $|z|\to 0$ and $|G(z,0)|\le Ce^{-|z|}$ as $|z|\to\infty$.

Since the solution of (2.1) is unique, we know $\varphi_{\varepsilon,x}\in H_s$. For any $y\in\Omega$, let $y^*=(|y'|,0,\dots,0,y'')$. Then

$$\begin{aligned}|z-y^*| &= \Big((z_1-|y'|)^2+\sum_{l=2}^{m}z_l^2+|z''-y''|^2\Big)^{1/2}\\ &\ge ((|z'|-|y'|)^2+|z''-y''|^2)^{1/2}=|\tilde z-\tilde y|.\end{aligned}$$

As a consequence,

$$\begin{aligned}|\varphi_{\varepsilon,x}(y)|=|\varphi_{\varepsilon,x}(y^*)| &\le C\varepsilon\int_{\partial\Omega}|G_\varepsilon(z,y)|e^{-|\tilde z-x|/\varepsilon}dz\\ &= C\varepsilon^{1-N}\int_{\partial\Omega}\Big|G\Big(\frac{z-y^*}{\varepsilon},0\Big)\Big|e^{-|\tilde z-x|/\varepsilon}dz\\ &\le C\varepsilon^{1-N}\int_{\partial\Omega}\frac{1}{\big(\frac{|z-y^*|}{\varepsilon}\big)^{N-2}}e^{-(1-\theta)|z-y^*|/\varepsilon}e^{-|\tilde z-x|/\varepsilon}dz\\ &\le C\varepsilon^{1-N}e^{-(1-2\theta)|\tilde y-x|/\varepsilon}\int_{\partial\Omega}\frac{1}{\big(\frac{|z-y^*|}{\varepsilon}\big)^{N-2}}e^{-2\theta|z-y^*|/\varepsilon}dz\\ &\le Ce^{-(1-2\theta)|\tilde y-x|/\varepsilon}.\end{aligned}$$

Suppose $x\in\partial D$, then

$$\Big|\frac{\partial W_{\varepsilon,x}}{\partial n}\Big|\le C\varepsilon e^{-(1-\theta)|\tilde y-x|/\varepsilon}.$$

Using the same arguments as the case $x\in D$, we deduce

$$|\varphi_{\varepsilon,x}(y)|\le C\varepsilon e^{-(1-\theta)|\tilde y-x|/\varepsilon}.$$

Hence we complete the proof. ■

Lemma 2.2. *Let $q \in [1, p-1)$ be a constant and suppose $x_j \in D$, $x_i \in \partial D$. Then there is a constant $\sigma > 0$, such that*

$$\int_\Omega W_{\varepsilon,x_j}^{p-1-q} |\varphi_{\varepsilon,x_j}|^q W_{\varepsilon,x_i} = \varepsilon^{N-m+1} O\Big(e^{-(2+\sigma)d_j/\varepsilon} + e^{-(1+\sigma)|x_i - x_j|/\varepsilon} \Big).$$

Proof. We have

$$\int_\Omega W_{\varepsilon,x_j}^{p-1-q} |\varphi_{\varepsilon,x_j}|^q W_{\varepsilon,x_i} = c_{m-1} \int_D |z_1|^{m-1} W_{\varepsilon,x_j}^{p-1-q} |\varphi_{\varepsilon,x_j}|^q W_{\varepsilon,x_i}.$$

Let $d_{ij} = |x_i - x_j|$. Let $\sigma' > 0$ be a fixed small constant. Then using Lemma 2.1, we obtain

$$\begin{aligned} &\int_{D \setminus B_{\sigma' d_{ij}}(x_j)} |z_1|^{m-1} W_{\varepsilon,x_j}^{p-1-q} |\varphi_{\varepsilon,x_j}|^q W_{\varepsilon,x_i} \\ &\quad \le C \int_{D \setminus B_{\sigma' d_{ij}}(x_j)} e^{-(p-1-\theta)|\tilde{y} - x_j|/\varepsilon} e^{-|\tilde{y} - x_i|/\varepsilon} \\ &\quad \le C e^{-d_{ij}/\varepsilon} \int_{D \setminus B_{\sigma' d_{ij}}(x_j)} e^{-(p-2-\theta)|\tilde{y} - x_j|/\varepsilon} \\ &\quad \le C \varepsilon^{N-m+1} e^{-d_{ij}/\varepsilon - (p-2-\theta)d_{ij}/\varepsilon} \\ &\quad = C \varepsilon^{N-m+1} e^{-(1+\sigma)d_{ij}/\varepsilon}. \end{aligned} \tag{2.2}$$

Using Lemma 2.1 again, we obtain

$$\begin{aligned} &\int_{B_{\sigma' d_{ij}}(x_j)} |z_1|^{m-1} W_{\varepsilon,x_j}^{p-1-q} |\varphi_{\varepsilon,x_j}|^q W_{\varepsilon,x_i} \\ &\quad \le C e^{-q d_j/\varepsilon} e^{-(1-\sigma')d_{ij}/\varepsilon} \int_{B_{\sigma' d_{ij}}(x_j)} W_{\varepsilon,x_j}^{p-1-q} \\ &\quad \le C \varepsilon^{N-m+1} e^{-q d_j/\varepsilon} e^{-(1-\sigma')d_{ij}/\varepsilon} \\ &\quad \le C \varepsilon^{N-m+1} \Big(e^{-(2+\sigma)d_j/\varepsilon} + e^{-(1+\sigma)|x_i - x_j|/\varepsilon} \Big). \end{aligned} \tag{2.3}$$

Combining (2.2) and (2.3), we prove this lemma. ∎

Lemma 2.3. *For $x_j \in \partial D$ and $x_i \in D$, there is a constant $c_0 > 0$, such that*

$$\Big| \int_\Omega W_{\varepsilon,x_j}^{p-1} P_{\varepsilon,\Omega} W_{\varepsilon,x_i} \Big| = c_0 U\Big(\frac{|x_i - x_j|}{\varepsilon} \Big) \varepsilon^{N-m+1} + O(\varepsilon^{N-m+2}).$$

Proof. By (1.3), (1.4) and Lemma 2.1, we have

$$\begin{aligned}
&\int_\Omega W^{p-1}_{\varepsilon,x_j} P_{\varepsilon,\Omega} W_{\varepsilon,x_i} \\
&= \int_\Omega \xi \bar{W}^{p-1}_{\varepsilon,x_j} P_{\varepsilon,\Omega} W_{\varepsilon,x_i} + O(e^{-\sigma/\varepsilon})\varepsilon^{N-m+1} \\
&= \int_\Omega \Big(-\varepsilon^2 \Delta W_{\varepsilon,x_j} + W_{\varepsilon,x_j} - \tilde{f}_{\varepsilon,x_j}(y)\Big) P_{\varepsilon,\Omega} W_{\varepsilon,x_i} + O(e^{-\sigma/\varepsilon})\varepsilon^{N-m+1} \\
&= \int_{\partial\Omega} \Big(-\varepsilon^2 \frac{\partial W_{\varepsilon,x_j}}{\partial n} P_{\varepsilon,\Omega} W_{\varepsilon,x_i} + \varepsilon^2 \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_i}}{\partial n} W_{\varepsilon,x_j}\Big) \\
&\qquad + O\big(e^{-d_j/\varepsilon}\varepsilon^{N-m+2} + \varepsilon^{N-m+2}\big) + \int_\Omega \Big(-\varepsilon^2 \Delta P_{\varepsilon,\Omega} W_{\varepsilon,x_i} + P_{\varepsilon,\Omega} W_{\varepsilon,x_i}\Big) W_{\varepsilon,x_j} \\
&= \int_{\partial\Omega} -\varepsilon^2 \frac{\partial W_{\varepsilon,x_j}}{\partial n} P_{\varepsilon,\Omega} W_{\varepsilon,x_i} + \int_\Omega \xi \bar{W}^{p-1}_{\varepsilon,x_i} W_{\varepsilon,x_j} + O\big(e^{-d_j/\varepsilon}\varepsilon^{N-m+2} + \varepsilon^{N-m+2}\big) \\
&= \int_{\partial\Omega} -\varepsilon^2 \frac{\partial W_{\varepsilon,x_j}}{\partial n} P_{\varepsilon,\Omega} W_{\varepsilon,x_i} + \int_\Omega W^{p-1}_{\varepsilon,x_i} W_{\varepsilon,x_j} + O\big(e^{-d_j/\varepsilon}\varepsilon^{N-m+2} + \varepsilon^{N-m+2}\big).
\end{aligned}$$

Since $x_j \in \partial\Omega$, we have

$$\Big|\frac{\partial W_{\varepsilon,x_j}}{\partial n}\Big| \le C\varepsilon e^{-(1-\theta)|\tilde{y}-x_j|/\varepsilon}.$$

As a result, from Lemma 2.1, we conclude

$$\Big|\int_\Omega W^{p-1}_{\varepsilon,x_j} P_{\varepsilon,\Omega} W_{\varepsilon,x_i}\Big| = c_0 U\Big(\frac{|x_i - x_j|}{\varepsilon}\Big)\varepsilon^{N-m+1} + O(\varepsilon^{N-m+2}).$$

∎

Lemma 2.4. *Let $q \in [1, p-1)$ be a constant and suppose that $x_j \in \overline{D}$, $x_h \in \overline{D}$ and $x_i \in \overline{D}$ are different mutually. Then there is a constant $\sigma > 0$, such that*

$$\begin{aligned}
&\Big|\int_\Omega P_{\varepsilon,\Omega} W^{p-1-q}_{\varepsilon,x_j} P_{\varepsilon,\Omega} W^q_{\varepsilon,x_h} P_{\varepsilon,\Omega} W_{\varepsilon,x_i}\Big| \\
&\qquad \le C\varepsilon^{N-m+1}\Big(e^{-(1+\sigma)|x_i-x_j|/\varepsilon} + e^{-(1+\sigma)|x_i-x_h|/\varepsilon} + e^{-(1+\sigma)|x_j-x_h|/\varepsilon}\Big).
\end{aligned}$$

Proof. We only prove the case $x_j \in \partial D$, $x_h \in \partial D$ and $x_h \in D$, the remaining cases are similar.

Without loss of generality, suppose that

$$d_{ih} := |x_h - x_i| \le \min\{|x_i - x_j|, |x_h - x_j|\}.$$

Let σ' be a small constant. By Lemma 2.1, we deduce

$$\begin{aligned}
&\Big|\int_\Omega P_{\varepsilon,\Omega}W_{\varepsilon,x_j}^{p-1-q}P_{\varepsilon,\Omega}W_{\varepsilon,x_h}^{q}P_{\varepsilon,\Omega}W_{\varepsilon,x_i}\Big|\le C\int_D W_{\varepsilon,x_j}^{p-1-q}W_{\varepsilon,x_h}^{q}e^{-(1-\theta)|\tilde y-x_i|/\varepsilon}\\
&=\int_{D\cap B_{\sigma' d_{ih}(x_j)}} W_{\varepsilon,x_j}^{p-1-q}W_{\varepsilon,x_h}^{q}e^{-(1-\theta)|\tilde y-x_i|/\varepsilon}\\
&\qquad+C\int_{D\setminus B_{\sigma' d_{ih}(x_j)}} W_{\varepsilon,x_j}^{p-1-q}W_{\varepsilon,x_h}^{q}e^{-(1-\theta)|\tilde y-x_i|/\varepsilon}\\
&\le Ce^{-(1-\sigma')|x_h|/\varepsilon}e^{-(1-\theta)|x_i-x_j|/\varepsilon}\int_D W_{\varepsilon,x_j}^{p-1-q}\\
&\qquad+Ce^{-(1-\theta)|x_h-x_i|}e^{-\sigma d_{ih}/\varepsilon}\int_D W_{\varepsilon,x_j}^{p-1-q-\theta'}\\
&\le C\varepsilon^{N-m+1}\Big(e^{-(1+\sigma)|x_i-x_j|/\varepsilon}+e^{-(1+\sigma)|x_i-x_h|/\varepsilon}+e^{-(1+\sigma)|x_j-x_h|/\varepsilon}\Big).
\end{aligned}$$

■

Proposition 2.1. *Suppose that $x_j\in D\cap B_\delta(\bar x)$ for $j=1,\cdots\cdot,k_1$ and $x_j\in\partial D\cap B_\delta(\bar x)$ for $j=k_1+1,\dots,k_1+k_2$. Then*

$$\begin{aligned}
I_\varepsilon\Big(\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)=&A\varepsilon^{N-m+1}\sum_{j=1}^{k_1}x_{j,1}^{m-1}+\frac12 A\varepsilon^{N-m+1}\sum_{j=k_1+1}^{k_1+k_2}x_{j,1}^{m-1}\\
&+\frac12\sum_{j=1}^{k_1}\tau_{\varepsilon,x_j}-c_0\varepsilon^{N-m+1}\sum_{1\le i<j\le k_1+k_2}U\Big(\frac{|x_i-x_j|}{\varepsilon}\Big)\\
&+\varepsilon^{N-m+1}O\Big(\sum_{j=1}^{k_1}e^{-(2+\sigma)d_j/\varepsilon}+\sum_{j\ne i}e^{-(1+\sigma)|x_i-x_j|/\varepsilon}+\varepsilon\Big),
\end{aligned}$$

where $c_0>0$ is a constant, $\sigma>0$ is a small constant,

$$A=\Big(\frac12-\frac1p\Big)c_{m-1}\int_{\mathbb{R}^{N-m+1}}U^p$$

(c_{m-1} is the area of the unit sphere in $\mathbb{R}^m$), and for $j=1,\dots,k_1$,

$$\tau_{\varepsilon,x_j}=\int_\Omega\xi\,\bar W_{\varepsilon,x_j}^{p-1}\varphi_{\varepsilon,x_j}$$

satisfying

$$\begin{aligned}
(2.4)\qquad C_1\varepsilon^{N-m+1}\,e^{-(2+\theta)d_j/\varepsilon}+\varepsilon^{N-m+1}O\big(\varepsilon e^{-d_j/\varepsilon}\big)&\\
\le-\tau_{\varepsilon,x_j}\le C_2\varepsilon^{N-m+1}e^{-(2-\theta)d_j/\varepsilon}+\varepsilon^{N-m+1}O\big(\varepsilon e^{-d_j/\varepsilon}\big).&
\end{aligned}$$

Proof.

$$
\begin{aligned}
I_\varepsilon\Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big) &= I_\varepsilon\Big(\sum_{j=1}^{k_1} P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big) + I_\varepsilon\Big(\sum_{j=k_1+1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)\\
&\quad+\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}\big\langle P_{\varepsilon,\Omega}W_{\varepsilon,x_i}, P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\big\rangle_\varepsilon\\
&\quad-\frac{1}{p}\int_\Omega\Big(\Big(\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^p-\Big(\sum_{j=1}^{k_1}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^p-\Big(\sum_{j=k_1+1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+\Big).
\end{aligned}
\tag{2.5}
$$

Using the inequality

$$
(a+b)_+^p-a_+^p-b_+^p-pa_+^{p-1}b-pb_+^{p-1}a=\begin{cases} O(|a|^{p/2}|b^{p/2}), & 2<p\le 4,\\ O(|a|^{p-2}b^2+|b|^{p-2}a^2), & p>4,\end{cases}
$$

we obtain

$$
\begin{aligned}
&\frac{1}{p}\int_\Omega\Big(\Big(\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^p-\Big(\sum_{j=1}^{k_1}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^p-\Big(\sum_{j=k_1+1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+\Big)\\
&\quad=\int_\Omega\Big(\sum_{i=1}^{k_1}P_{\varepsilon,\Omega}W_{\varepsilon,x_i}\Big)_+^{p-1}\Big(\sum_{j=k_1+1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)\\
&\qquad+\int_\Omega\Big(\sum_{i=1}^{k_1}P_{\varepsilon,\Omega}W_{\varepsilon,x_i}\Big)_+\Big(\sum_{j=k_1+1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^{p-1}\\
&\qquad+O\Big(\int_\Omega\Big(\sum_{i=1}^{k_1}|P_{\varepsilon,\Omega}W_{\varepsilon,x_i}|\Big)^{1+\sigma}\Big(\sum_{j=k_1+1}^{k_1+k_2}|P_{\varepsilon,\Omega}W_{\varepsilon,x_i}|\Big)^{1+\sigma}\Big),
\end{aligned}
\tag{2.6}
$$

where $\sigma>0$ is a constant.

Using Lemma 2.1, Lemma 2.2 and Lemma 2.4, we see that,

$$
\begin{aligned}
&\Big|\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}\big\langle P_{\varepsilon,\Omega}W_{\varepsilon,x_i}, P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\big\rangle_\varepsilon\\
&\qquad-\int_\Omega\Big(\sum_{i=1}^{k_1}P_{\varepsilon,\Omega}W_{\varepsilon,x_i}\Big)_+^{p-1}\Big(\sum_{j=k_1+1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)\Big|\\
&=\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}\Big\{\int_\Omega\Big|\xi\bar W_{\varepsilon,x_i}^{p-1}+\tilde f_{\varepsilon,x_i}-\Big(P_{\varepsilon,\Omega}W_{\varepsilon,x_i}\Big)_+^{p-1}\Big|\Big|P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big|\\
&\qquad+O\Big(\varepsilon^{N-m+1}e^{-(1+\sigma)|x_i-x_j|/\varepsilon}\Big)\Big\}
\end{aligned}
\tag{2.7}
$$

$$\le C\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}\Big\{\int_\Omega W_{\varepsilon,x_i}^{p-1-q}|\varphi_{\varepsilon,x_i}|^q W_{\varepsilon,x_j}+O\Big(\varepsilon^{N-m+1}e^{-(1+\sigma)|x_i-x_j|/\varepsilon}\Big)\Big\}$$
$$+O(\varepsilon^{N-m+2})$$
$$=\varepsilon^{N-m+1}O\Big(\sum_{i=1}^{k_1}e^{-(2+\sigma)d_i/\varepsilon}+\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}e^{-(1+\sigma)|x_i-x_j|/\varepsilon}+\varepsilon\Big).$$

Using Lemma 2.1,

$$O\Big(\int_\Omega\Big(\sum_{i=1}^{k_1}|P_{\varepsilon,\Omega}W_{\varepsilon,x_i}|\Big)^{1+\sigma}\Big(\sum_{j=k_1+1}^{k_1+k_2}|P_{\varepsilon,\Omega}W_{\varepsilon,x_j}|\Big)^{1+\sigma}\Big)$$
$$\le C\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}\int_\Omega\Big(W_{\varepsilon,x_i}^{1+\sigma}W_{\varepsilon,x_j}^{1+\sigma}+|\varphi_{\varepsilon,x_i}|^{1+\sigma}W_{\varepsilon,x_j}^{1+\sigma}+W_{\varepsilon,x_i}^{1+\sigma}|\varphi_{\varepsilon,x_j}|^{1+\sigma}$$
$$+|\varphi_{\varepsilon,x_i}|^{1+\sigma}|\varphi_{\varepsilon,x_j}|^{1+\sigma}\Big)$$
$$=\varepsilon^{N-m+1}O\Big(\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}e^{-(1+\sigma)|x_i-x_j|/\varepsilon}\Big). \tag{2.8}$$

From Lemma 2.1, Lemma 2.3 and Lemma 2.4, we see that

$$\int_\Omega\Big(\sum_{i=1}^{k_1}P_{\varepsilon,\Omega}W_{\varepsilon,x_i}\Big)_+\Big(\sum_{j=k_1+1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^{p-1} \tag{2.9}$$
$$=\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}\Big(P_{\varepsilon,\Omega}W_{\varepsilon,x_i}\Big)_+W_{\varepsilon,x_j}^{p-1}+\varepsilon^{N-m+1}O\Big(\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}e^{-(1+\sigma)|x_i-x_j|/\varepsilon}+\varepsilon\Big)$$
$$=c_0\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}U\Big(\frac{|x_i-x_j|}{\varepsilon}\Big)+\varepsilon^{N-m+1}O\Big(\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}e^{-(1+\sigma)|x_i-x_j|/\varepsilon}+\varepsilon\Big).$$

Now combining (2.5)-(2.9), we obtain that

$$I_\varepsilon\Big(\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)$$
$$=I_\varepsilon\Big(\sum_{j=1}^{k_1}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)+I_\varepsilon\Big(\sum_{j=k_1+1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)-c_0\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}U\Big(\frac{|x_i-x_j|}{\varepsilon}\Big)$$
$$+\varepsilon^{N-m+1}O\Big(\sum_{i=1}^{k_1}e^{-(2+\sigma)d_i/\varepsilon}+\sum_{i=1}^{k_1}\sum_{j=k_1+1}^{k_1+k_2}e^{-(1+\sigma)|x_i-x_j|/\varepsilon}+\varepsilon\Big).$$

Employing similar arguments as in [10], we conclude that

$$
\begin{aligned}
I_\varepsilon\Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big) &= A\varepsilon^{N-m+1}\sum_{j=1}^{k_1} x_{j,1}^{m-1} + \frac{1}{2}A\varepsilon^{N-m+1}\sum_{j=k_1+1}^{k_1+k_2} x_{j,1}^{m-1} \\
&\quad + \frac{1}{2}\sum_{j=1}^{k_1}\tau_{\varepsilon,x_j} - c_0\varepsilon^{N-m+1}\sum_{1\le i<j\le k_1+k_2} U\Big(\frac{|x_i-x_j|}{\varepsilon}\Big) \\
&\quad + \varepsilon^{N-m+1}O\Big(\sum_{j=1}^{k_1} e^{-(2+\sigma)d_j/\varepsilon} + \sum_{j\neq i} e^{-(1+\sigma)|x_i-x_j|/\varepsilon} + \varepsilon\Big),
\end{aligned}
$$

and τ_{ε,x_j} satisfies (2.4). ■

3. Proof of the main result

Let

$$
\begin{aligned}
D_\varepsilon^* = \Big\{x = (x_1,\dots,x_{k_1+k_2}) :\ & x_i \in D, e^{-2d_i/\varepsilon} \le \varepsilon^{1-\tilde\theta}, i = 1,\dots,k_1; \\
& x_j \in \partial D,\ j = k_1+1,\dots,k_1+k_2; \\
& x_i \in B_\delta(\bar x),\ e^{-|x_i-x_j|/\varepsilon} \le \varepsilon^{1-\tilde\theta}, \\
& \qquad i,j = 1,\cdots,k_1+k_2, i\neq j\Big\},
\end{aligned}
$$

where $\tilde\theta > 0$ is a fixed small constant, $d_i = d(x_i,\partial D)$.

Define

$$
J(x,\omega) = I_\varepsilon\Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_j} + \omega\Big), \quad \forall x \in D_\varepsilon^*,\ \omega \in H_s. \tag{3.1}
$$

Let

$$
\begin{aligned}
E_{\varepsilon,x,k_1+k_2} = \Big\{\omega \in H_s : & \Big\langle \omega, \frac{\partial P_{\varepsilon,\Omega}W_{\varepsilon,x_j}}{\partial x_{j,l}}\Big\rangle_{D,\varepsilon} = 0, \\
& \quad j = 1,\cdots,k_1, l = 1\cdots,N-m+1; \\
& \Big\langle \omega, \frac{\partial P_{\varepsilon,\Omega}W_{\varepsilon,x_j}}{\partial \tau_{j,l}}\Big\rangle_{D,\varepsilon} = 0, \\
& \quad j = k_1+1,\cdots,k_1+k_2, l = 1,\cdots,N-m\Big\},
\end{aligned}
$$

where

$$
\langle u,v\rangle_{D,\varepsilon} = \int_D z_1^{m-1}\big(\varepsilon^2 DuDv + uv\big)\,dz,
$$

$\tau_{j,l}$ $(l = 1,\dots,N-m)$ denotes the $N-1$ tangent vectors of $\partial\Omega$ at $x_j \in \partial\Omega$, $(j = k_1+1,\dots,k_1+k_2)$.

Lemma 3.1. *There exists $\delta_0 > 0$ and $\varepsilon_0 > 0$ such that if $\varepsilon \in (0, \varepsilon_0]$ and $\delta \in (0, \delta_0]$, (x, ω) is a critical point of J in $D_\varepsilon^* \times E_{\varepsilon,x,k_1+k_2}$ if and only if*

$$u = \sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega} W_{\varepsilon,x_j} + \omega_\varepsilon$$

is a critical point of I_ε in H_s.

The proof of Lemma 3.1 can be completed with the same arguments as in [3], we omit it here.

We notice that (x, ω) is a critical point of J in $D_\varepsilon^* \times E_{\varepsilon,x,k_1+k_2}$ if and only if there are scalars $A_{j,l} \in \mathbb{R}$, $j = 1, \dots, k_1 + k_2$, $l = 1, \dots, N - m + 1$, such that

$$\frac{\partial J}{\partial x_{j,l}} = \sum_{h=1}^{N-m+1} A_{j,h} \Big\langle \frac{\partial^2 P_{\varepsilon,\Omega} W_{\varepsilon,x_j}}{\partial x_{j,h} \partial x_{j,l}}, \omega \Big\rangle_{D,\varepsilon}, \qquad j = 1, \dots, k_1, l = 1, \dots, N - m + 1, \tag{3.2}$$

$$\frac{\partial J}{\partial \tau_{j,l}} = \sum_{h=1}^{N-m} A_{j,h} \Big\langle \frac{\partial^2 P_{\varepsilon,\Omega} W_{\varepsilon,x_j}}{\partial \tau_{j,h} \partial \tau_{j,l}}, \omega \Big\rangle_{D,\varepsilon}, \qquad j = k_1, \dots, k_1 + k_2, l = 1, \dots, N - m, \tag{3.3}$$

$$\frac{\partial J}{\partial w} = \sum_{j=1}^{k_1} \sum_{l=1}^{N-m+1} A_{j,l} \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_j}}{\partial x_{j,l}} + \sum_{j=k_1+1}^{k_1+k_2} \sum_{l=1}^{N-m} A_{j,l} \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_j}}{\partial \tau_{j,l}}. \tag{3.4}$$

In order to prove Theorem 1.1, we show first that for $x = (x_1, \dots, x_{k_1+k_2}) \in D_\varepsilon^*$ given, ε small enough, there exist $\omega_{\varepsilon,x} \in E_{\varepsilon,x,k_1+k_2}$ and scalars $A_{j,l}$, $j = 1, \dots, k_1 + k_2$, $l = 1, \dots, N - m + 1$, such that (3.4) is satisfied and the mapping $x \to \omega_{\varepsilon,x}$ is C^1. We then show that for sufficiently small ε, there exists a point $x_\varepsilon \in D_\varepsilon^*$, such that $(x_\varepsilon, \omega) \in D_\varepsilon^* \times E_{\varepsilon,x,k_1+k_2}$ and (3.2), (3.3) are satisfied with these scalars $A_{j,l}$.

We expand $J(x, \omega)$ near $\omega = 0$ as follows:

$$J(x, \omega) = J(x, 0) + h_{\varepsilon,x}(\omega) + \frac{1}{2} Q_{\varepsilon,x}(\omega) - R_{\varepsilon,x}(\omega),$$

where

$$h_{\varepsilon,x}(\omega) = \sum_{j=1}^{k_1+k_2} \int_\Omega \big(\varepsilon^2 D P_{\varepsilon,\Omega} W_{\varepsilon,x_j} D\omega + P_{\varepsilon,\Omega} W_{\varepsilon,x_j} \omega\big) - \int_\Omega \Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega} W_{\varepsilon,x_j}\Big)_+^{p-1} \omega, \tag{3.5}$$

$$Q_{\varepsilon,x}(\omega) = \int_\Omega \big(\varepsilon^2|D\omega|^2 + \omega^2\big) - (p-1)\int_\Omega \Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^{p-2}\omega^2, \tag{3.6}$$

and

$$\begin{aligned} R_{\varepsilon,x}(\omega) &= \int_\Omega F\Big(y, \sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_j} + \omega\Big) - \int_\Omega F\Big(y, \sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big) \\ &\quad - \int_\Omega \Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^{p-1}\omega - \frac{1}{2}(p-1)\int_\Omega \Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^{p-2}\omega^2. \end{aligned} \tag{3.7}$$

Lemma 3.2. *There are constants $C>0$ and $\sigma>0$, such that*

$$\begin{aligned} &\big|\, h_{\varepsilon,x}(\omega)\big| \\ &\le C\varepsilon^{(N-m+1)/2}\Big(\sum_{j=1}^{k_1} e^{-(1+\sigma)d_j/\varepsilon} + \sum_{j\neq i} e^{-(1+\sigma)|x_i-x_j|/(2\varepsilon)} + \varepsilon^{(1+2\sigma)/2}\Big)\|\omega\|_\varepsilon. \end{aligned}$$

Proof. We have

$$\begin{aligned} h_{\varepsilon,x}(\omega) &= \sum_{j=1}^{k_1+k_2} \int_\Omega \Big(\xi \bar W_{\varepsilon,x_j}^{p-1} + \tilde f_{\varepsilon,x_j}(y)\Big)\omega - \int_\Omega \Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^{p-1}\omega \\ &= \sum_{j=1}^{k_1+k_2} \int_\Omega \Big(\xi \bar W_{\varepsilon,x_j}^{p-1} - W_{\varepsilon,x_j}^{p-1}\Big)\omega + \sum_{j=1}^{k_1+k_2} \int_\Omega \Big(W_{\varepsilon,x_j}^{p-1} - \big(P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\big)_+^{p-1}\Big)\omega \\ &\quad + \int_\Omega \Big(\sum_{j=1}^{k_1+k_2} (P_{\varepsilon,\Omega}W_{\varepsilon,x_j})_+^{p-1} - \Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^{p-1}\Big)\omega \qquad (3.8) \\ &\quad + \sum_{j=1}^{k_1+k_2} \int_\Omega \tilde f_{\varepsilon,x_j}(y)\omega \\ &= O\Big(\sum_{j=1}^{k_1+k_2} \int_\Omega W_{\varepsilon,x_j}^{(1+2\sigma)/2}\varphi_{\varepsilon,x_j}^{(1+2\sigma)/2}|\omega|\Big) + O\big(e^{-\delta'/\varepsilon}\big)\|\omega\|_\varepsilon \\ &\quad + \sum_{j=1}^{k_1+k_2} \int_\Omega \tilde f_{\varepsilon,x_j}(y)\omega \\ &\quad + O\Big(\sum_{j\neq i} \int_\Omega |P_{\varepsilon,\Omega}W_{\varepsilon,x_i}|^{(p-1)/2}|P_{\varepsilon,\Omega}W_{\varepsilon,x_j}|^{(p-1)/2}|\omega|\Big). \end{aligned}$$

From Lemma 2.1 we obtain

$$\int_\Omega W_{\varepsilon,x_j}^{(1+2\sigma)/2}\varphi_{\varepsilon,x_j}^{(1+2\sigma)/2}|\omega| \le \Big(\int_\Omega W_{\varepsilon,x_j}^{(1+2\sigma)}\varphi_{\varepsilon,x_j}^{(1+2\sigma)}\Big)^{1/2}\|\omega\|_\varepsilon$$

$$\le \begin{cases} C\Big(e^{-(1+2\sigma)d_j/\varepsilon-(1+2\sigma)(1-\theta)d_j/\varepsilon}\displaystyle\int_\Omega W_{\varepsilon,x_j}^{(1+2\sigma)\theta}\Big)^{1/2}\|\omega\|_\varepsilon & (x_j\in D)\\ C\varepsilon^{(N-m+2+2\sigma)/2}\|\omega\|_\varepsilon & (x_j\in\partial D)\end{cases} \tag{3.9}$$

$$\le \begin{cases} C\varepsilon^{(N-m+1)/2}e^{-(1+\sigma)d_j/\varepsilon}\|\omega\|_\varepsilon & (x_j\in D)\\ C\varepsilon^{(N-m+2+2\sigma)/2}\|\omega\|_\varepsilon & (x_j\in\partial D),\end{cases}$$

where in the second inequality, we have used $|\tilde y - x_j| + d(\tilde y,\partial D)\ge d_j$ for $x_j\in D$.

Again by using Lemma 2.1, we deduce that for $i\ne j$,

$$\int_\Omega |P_{\varepsilon,\Omega}W_{\varepsilon,x_i}|^{(1+2\sigma)/2}|P_{\varepsilon,\Omega}W_{\varepsilon,x_j}|^{(1+2\sigma)/2}|\omega| \tag{3.10}$$

$$\le \Big(\int_\Omega |P_{\varepsilon,\Omega}W_{\varepsilon,x_i}|^{p-1}|P_{\varepsilon,\Omega}W_{\varepsilon,x_j}|^{p-1}\Big)^{1/2}\|\omega\|_\varepsilon$$

$$\le \begin{cases} C\varepsilon^{(N-m+1)/2}e^{-(1+\sigma)|x_i-x_j|/(2\varepsilon)}\|\omega\|_\varepsilon & (x_i,\, x_j\in\Omega)\\ C\big(\varepsilon^{(N-m+1)/2}e^{-(1+\sigma)|x_i-x_j|/(2\varepsilon)}+\varepsilon^{(N-m+p)/2}\big)\|\omega\|_\varepsilon & (x_i\in\Omega,\, x_j\in\partial\Omega)\\ C\big(\varepsilon^{(N-m+1)/2}e^{-(1+\sigma)|x_i-x_j|/(2\varepsilon)}+\varepsilon^{(N-m+2p-1)/2}\big)\|\omega\|_\varepsilon & (x_i,\, x_j\in\partial\Omega).\end{cases}$$

On the other hand,

$$\Big|\int_\Omega \tilde f_{\varepsilon,x_j}(y)\omega\Big| \le \Big(\int_\Omega |\tilde f_{\varepsilon,x_j}(y)|^2\Big)^{1/2}\|\omega\|_\varepsilon \le C\varepsilon^{1+(N-m+1)/2}\|\omega\|_\varepsilon. \tag{3.11}$$

Combining (3.8)-(3.11), we obtain the result. ■

Let $Q_{\varepsilon,x}$ be the bounded linear map $E_{\varepsilon,x,k_1+k_2}$ to $E_{\varepsilon,x,k_1+k_2}$, such that

$$\big\langle Q_{\varepsilon,x}\omega_1,\omega_2\big\rangle_\varepsilon = \int_\Omega(\varepsilon^2 D\omega_1 D\omega_2+\omega_1\omega_2)-(p-1)\int_\Omega\Big(\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^{p-2}\omega_1\omega_2,$$

for $\omega_1,\ \omega_2\in E_{\varepsilon,x,k_1+k_2}$. Then we have

Lemma 3.3. *There are constants $\varepsilon_0>0$ and $\rho>0$, such that for each $\varepsilon\in(0,\varepsilon_0]$, and $x\in D_\varepsilon^*$,*

$$\|Q_{\varepsilon,x}\omega\|_\varepsilon \ge \rho\|\omega\|_\varepsilon,\quad \omega\in E_{\varepsilon,x,k_1+k_2}.$$

Proof. Suppose to the contrary that Lemma 3.3 does not hold, then there exist $\varepsilon_n \to 0$, $x_n = (x_{n,1}, \dots, x_{n,k_1+k_2}) \in D^*_{\varepsilon_n}$ and $\omega_n \in E_{\varepsilon_n,x_n,k_1+k_2}$, such that

$$\|Q_{\varepsilon_n,x_n}\omega_n\|_{\varepsilon_n} = o_n(1)\|\omega_n\|_{\varepsilon_n},$$

that is

$$\begin{aligned}\int_\Omega (\varepsilon_n^2 D\omega_n D\varphi + \omega_n\varphi) - (p-1)\int_\Omega \Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon_n,\Omega}W_{\varepsilon_n,x_{n,j}}\Big)_+^{p-2}\omega_n\varphi \\ = o_n(1)\|\omega_n\|_{\varepsilon_n}\|\varphi\|_{\varepsilon_n}, \quad \forall\, \varphi \in E_{\varepsilon_n,x_n,k_1+k_2}.\end{aligned} \tag{3.12}$$

Assume without loss of generality that

$$\|\omega_n\|_{\varepsilon_n} = \varepsilon_n^{\frac{N-m+1}{2}}. \tag{3.13}$$

For each fixed $j \in \{1, \dots, k_1+k_2\}$, let $\tilde\omega_{n,j}(\tilde y) = \omega_n(\varepsilon_n \tilde y + x_{n,j})$. Since $x_{n,j,1} > c > 0$, by (3.12),

$$\int_{B_R} (|D\tilde\omega_{n,j}|^2 + |\tilde\omega_{n,j}|^2) \le C,$$

for any $R > 0$ large, where $C > 0$ is in dependent of R, $B_R = B_R(0)$ for $j = 1, \dots, k_1$ and $B_R = B_R(0) \cap \mathbb{R}^{N-m+1}_+$ for $j = k_1+1, \dots, k_1+k_2$, $B_R(0)$ is the ball in $\mathbb{R}^{N-m+1}$ with radius R and centered at the origin.

Thus there is a subsequence (still denoted by $\{n\}$) and an $\omega \in H^1(\mathbb{R}^{N-m+1})$, such that for any $R > 0$,

$$\tilde\omega_{n,j} \to \omega, \text{ weakly in } H^1(B_R), \qquad \text{and} \qquad \tilde\omega_{n,j} \to \omega, \text{ strongly in } L^2(B_R).$$

Moreover, by the nondegeneracy properties of U which were stated in Section 1 and using the similar arguments to [10, 6](see also [3, 8]), we deduce that $\omega \equiv 0$.

Now, for $j = 1, \dots, k_1+k_2$, let $B_{j,R} = \{y \in \Omega : (|y'|, y'') \in B_{\varepsilon R}(x_{n,j}) \cap D\}$. Then,

$$\begin{aligned}&\int_\Omega \Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon_n,\Omega}W_{\varepsilon_n,x_{n,j}}\Big)^{p-2}\omega_n^2 dy \\ &= \int_{\cup_{j=1}^{k_1+k_2} B_{j,R}} \Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon_n,\Omega}W_{\varepsilon_n,x_{n,j}}\Big)^{p-2}\omega_n^2 dy + \int_{\Omega\setminus\cup_{j=1}^{k_1+k_2} B_{j,R}} \Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon_n,\Omega}W_{\varepsilon_n,x_{n,j}}\Big)^{p-2}\omega_n^2 dy \\ &\le C\int_{\cup_{j=1}^{k_1+k_2} B_{j,R}} \omega_n^2 dx + o_R(1)\|\omega_n\|_{\varepsilon_n}^2 = o(\varepsilon_n^{N-m+1}) + o_R(1)\varepsilon_n^{N-m+1},\end{aligned}$$

where $o_R(1) \to 0$ as $R \to \infty$.

Hence from (3.12), we have

$$o(\varepsilon_n^{N-m+1}) = \|w_n\|_{\varepsilon_n}^2 + o(\varepsilon_n^{N-m+1}) + o_R(1)\varepsilon_n^{N-m+1},$$

which is impossible.

As a result, we complete the proof. ■

Let

$$S_\varepsilon = \Big\{\omega : \omega \in H_s(\Omega),\ |\omega| \le \sum_{j=1}^{k_1+k_2} e^{-\alpha|\tilde{y}-x_j|/\varepsilon}\Big\},$$

where $\alpha > 0$ is a small constant.

Lemma 3.4. *For any $\omega \in S_\varepsilon$ with $\|\omega\|_\varepsilon \le \varepsilon^{(N-m+1)/2}$, we have*

$$R_{\varepsilon,x}(\omega) = \varepsilon^{N-m+1} O\big(\varepsilon^{-p^*(N-m+1)/2}\|\omega\|_\varepsilon^{p^*}\big), \tag{3.14}$$

$$\big\langle R'_{\varepsilon,x}(\omega), \xi\big\rangle_\varepsilon = \varepsilon^{(N-m+1)/2} O\big(\varepsilon^{-(p^*-1)(N-m+1)/2}\|\omega\|_\varepsilon^{p^*-1}\big)\|\xi\|_\varepsilon \tag{3.15}$$

and

$$R''_{\varepsilon,x}(\omega)(\xi_1,\xi_2) = O\big(\varepsilon^{-(p^*-2)(N-m+1)/2}\|\omega\|_\varepsilon^{p^*-2}\big)\|\xi_1\|_\varepsilon\|\xi_2\|_\varepsilon, \tag{3.16}$$

where $p^* = \min\{p,\, 3\}$.

Proof. The proof of this lemma is similar to the proof of Lemma 3.3 in [10]. Thus, we omit it. ■

Proposition 3.1. *There is an $\varepsilon_0 > 0$, such that for each $\varepsilon \in (0, \varepsilon_0]$, there exists a C^1-map $\omega_{\varepsilon,x} : D_\varepsilon^* \to H_s$ such that $\omega_{\varepsilon,x} \in E_{\varepsilon,x,k_1+k_2}$, (3.4) holds for some constants A_{jl}. Moreover, we have*

$$\|\omega_{\varepsilon,x}\|_\varepsilon \le C\varepsilon^{\sigma+(N-m+2)/2}, \tag{3.17}$$

where $\sigma > 0$ is a constant.

Proof. By Lemma 3.2, we know that there is a $h_{\varepsilon,x} \in E_{\varepsilon,x,k_1+k_2}$, such that

$$\big\langle h_{\varepsilon,x}, \omega\big\rangle_\varepsilon = h_{\varepsilon,x}(\omega), \quad \forall\, \omega \in E_{\varepsilon,x,k_1+k_2}.$$

Thus, solving (3.17) is equivalent to solving

$$h_{\varepsilon,x} + Q_{\varepsilon,x}\omega + R'_{\varepsilon,x}(\omega) = 0, \quad \text{in } E_{\varepsilon,x,k_1+k_2}. \tag{3.18}$$

By Lemma 3.3, $Q_{\varepsilon,x}$ is invertible. So we can write (3.18) as

$$\omega = G_{\varepsilon,x}\omega =: -Q_{\varepsilon,x}^{-1}h_{\varepsilon,x} - Q_{\varepsilon,x}^{-1}R'_{\varepsilon,x}(\omega). \tag{3.19}$$

Let

$$\tilde{S}_\varepsilon = \Big\{\omega : \omega \in H_s(\Omega),\ |\omega| \le \varepsilon^\alpha \sum_{j=1}^{k_1+k_2} e^{-\alpha|\tilde{y}-x_j|/\varepsilon}, \|\omega\|_\varepsilon \le \varepsilon^{(N-m+2)/2}\Big\},$$

where $\alpha > 0$ is a small constant.

Now, we prove that $G_{\varepsilon,x}$ is a contraction map from $\tilde{S}_s$ to $\tilde{S}_\varepsilon$.

By (3.16), we see that for any $\omega_1, \omega_2 \in \tilde{S}_\varepsilon$,

$$\|G_{\varepsilon,x}\omega_1 - G_{\varepsilon,x}\omega_2\|_\varepsilon \le C\|R'_{\varepsilon,x}(\omega_1) - R'_{\varepsilon,x}(\omega_2)\|_\varepsilon \le C\varepsilon^{(p^*-2)/2}\|\omega_1-\omega_2\|_\varepsilon. \tag{3.20}$$

Thus, $G_{\varepsilon,x}$ is a contraction map. Moreover, by Lemma 3.2 and (3.15) ,

$$\|G_{\varepsilon,x}\omega\|_\varepsilon \le C\|h_{\varepsilon,x}\|_\varepsilon + C\|R'_{\varepsilon,x}(\omega)\|_\varepsilon \le C\varepsilon^{\sigma_1+(N-m+2)/2} \le \varepsilon^{(N-m+2)/2}. \tag{3.21}$$

To finish the proof of $G_{\varepsilon,x}\omega \in \tilde{S}_\varepsilon$, we need to prove

$$|G_{\varepsilon,x}\omega| \le \varepsilon^\alpha \sum_{j=1}^{k_1+k_2} e^{-\alpha|\tilde{y}-x_j|/\varepsilon}.$$

Let $\omega_1 = G_{\varepsilon,x}\omega$. Then, we have

$$Q_{\varepsilon,x}\omega_1 = -h_{\varepsilon,x} - R'(\omega), \quad \text{in } E_{\varepsilon,x,k},$$

which is equivalent to

$$Q_{\varepsilon,x}\omega_1 + h_{\varepsilon,x} + R'(\omega) = \sum_{j=1}^{k_1}\sum_{h=1}^{N-m+1} A_{jh}\frac{\partial P_{\varepsilon,\Omega}W_{\varepsilon,x_j}}{\partial x_{j,h}} + \sum_{j=k_1+1}^{k_1+k_2}\sum_{h=1}^{N-m} A_{jh}\frac{\partial P_{\varepsilon,\Omega}W_{\varepsilon,x_j}}{\partial \tau_{j,h}} \tag{3.22}$$

for some $A_{jh} \in \mathbb{R}$.

We claim that there is a $\sigma > 0$, such that

$$|A_{jh}| \le C\varepsilon^{\sigma+3/2}, \quad j = 1,\cdots,k,\ h = 1,\cdots,N-m+1. \tag{3.23}$$

In fact, taking the scalar product in H^s of (3.22) with

$$\frac{\partial P_{\varepsilon,\Omega}W_{\varepsilon,x_j}}{\partial x_{j,l}} \qquad j = 1,\dots,k_1, \quad l = 1,\dots,N-m+1$$

$$\text{and} \quad \frac{\partial P_{\varepsilon,\Omega}W_{\varepsilon,x_j}}{\partial \tau_{j,l}} \qquad j = k_1,\dots,k_1+k_2, \quad l = 1,\dots,N-m$$

respectively, we get a quasi-diagonal linear system with $A_{j,l}$ as unknown. Obviously, by Lemma 4.1 in Appendix, there exists $\varepsilon^* > 0$, such that if $\varepsilon < \varepsilon^*$, the coefficient matrix of this linear system is invertible, which means

$$\begin{aligned}|A_{jh}| &\le C\varepsilon^{1-(N-m+1)/2}\big(\|\omega_1\|_\varepsilon + \|h_{\varepsilon,x}\|_\varepsilon + \|R'(\omega)\|_\varepsilon\big)\\ &\le C\varepsilon^{1-(N-m+1)/2}\varepsilon^{\frac{1}{2}+\sigma+(N-m+1)/2} \le C\varepsilon^{\sigma+3/2}.\end{aligned}$$

Rewrite (3.22) as

$$
\begin{aligned}
&-\varepsilon^2\Delta\omega_1+\omega_1-(p-1)\Big(\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^{p-2}\omega_1\\
&\quad=-\sum_{j=1}^{k_1+k_2}\Big(\xi\bar W_{\varepsilon,x_j}^{p-1}+\tilde f_{\varepsilon,x_j}(y)\Big)+\Big(\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^{p-1}\\
&\qquad-\Big(f\Big(y,\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}+\omega\Big)-f\Big(y,\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)\\
&\qquad-f'\Big(y,\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)\omega\Big)\\
&\qquad+\sum_{j=1}^{k_1}\sum_{h=1}^{N-m+1}A_{jh}\frac{\partial g_{\varepsilon,x_j}(y)}{\partial x_{j,h}}+\sum_{j=k_1+1}^{k_1+k_2}\sum_{h=1}^{N-m}A_{jh}\frac{\partial g_{\varepsilon,x_j}(y)}{\partial \tau_{j,h}}=:G_{\varepsilon,x}(y),
\end{aligned}\tag{3.24}
$$

where $f(y,t)$ is the function defined in (1.6), and $g_{\varepsilon,x_j}(y)=\xi W_{\varepsilon,x_j}^{p-1}+\tilde f_{\varepsilon,x_j}(y)$.

Since $\omega\in\tilde S_\varepsilon$, we see $|\omega|\le\frac12$ in $\Omega\setminus B$. Thus

$$
\begin{aligned}
\Big|f\Big(y,\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}+\omega\Big)-f\Big(y,\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)&\\
-f'\Big(y,\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)\Big|&\le C|\omega|^{p^*-1}.
\end{aligned}\tag{3.25}
$$

Direct calculations lead to

$$
\begin{aligned}
&-\sum_{j=1}^{k_1+k_2}\xi\bar W_{\varepsilon,x_j}^{p-1}+\Big(\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^{p-1}\\
&\quad=-\sum_{j=1}^{k_1+k_2}\Big(W_{\varepsilon,x_j}^{p-1}-\big(P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\big)_+^{p-1}\Big)+\sum_{j=1}^{k_1+k_2}O\big(e^{-\delta'/\varepsilon}W_{\varepsilon,x_j}\big)\\
&\qquad+\Big(\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)_+^{p-1}-\sum_{j=1}^{k_1+k_2}\big(P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\big)_+^{p-1}\\
&\quad=O\Big(\sum_{j=1}^{k}e^{-d_j/\varepsilon}U^{p-2}\Big(\frac{|\tilde y-x_j|}{\varepsilon}\Big)+\sum_{j=k_1+1}^{k_1+k_2}\varepsilon U^{p-2}\Big(\frac{|\tilde y-x_j|}{\varepsilon}\Big)\\
&\qquad+\sum_{j=1}^{k_1+k_2}e^{-\delta'/\varepsilon}W_{\varepsilon,x_j}+\sum_{i\ne j}|P_{\varepsilon,\Omega}W_{\varepsilon,x_i}|^{(1+\sigma)/2}|P_{\varepsilon,\Omega}W_{\varepsilon,x_j}|^{(1+\sigma)/2}\Big).
\end{aligned}\tag{3.26}
$$

But by Lemma 2.1, we see for $x_i \in \bar{D}$

$$|P_{\varepsilon,\Omega}W_{\varepsilon,x_i}| \le Ce^{-(1-\theta)|\tilde{y}-x_j|},$$

so, we deduce that

$$\begin{aligned}
&|P_{\varepsilon,\Omega}W_{\varepsilon,x_i}|^{(1+\sigma)/2}|P_{\varepsilon,\Omega}W_{\varepsilon,x_j}|^{(1+\sigma)/2}\\
&\le Ce^{-(1+\sigma)(1-\theta)|x_i-x_j|/(4\varepsilon)}e^{-(1-\theta)(1+\sigma)|\tilde{y}-x_i|/(4\varepsilon)}e^{-(1-\theta)(1+\sigma)|\tilde{y}-x_j|/(4\varepsilon)}\\
&\le Ce^{-(1+\sigma')|x_i-x_j|/(4\varepsilon)}\big(e^{-(1+\sigma')|\tilde{y}-x_i|/(2\varepsilon)}+e^{-(1+\sigma')|\tilde{y}-x_j|/(2\varepsilon)}\big),
\end{aligned} \tag{3.27}$$

for some $\sigma' > 0$. Combining (3.26) and (3.27), we are led to

$$\begin{aligned}
&-\sum_{j=1}^{k_1+k_2}\xi\bar{W}_{\varepsilon,x_j}^{p-1}+\big(\sum_{j=1}^{k_1+k_2}P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\big)_+^{p-1}\\
&\le C\Big(\sum_{j=1}^{k_1}e^{-d_j/\varepsilon}U^{p-2}\Big(\frac{|\tilde{y}-x_j|}{\varepsilon}\Big)\\
&\quad+\sum_{j=k_1+1}^{k_1+k_2}\varepsilon U^{p-2}\Big(\frac{|\tilde{y}-x_j|}{\varepsilon}\Big)+\sum_{j=1}^{k_1+k_2}e^{-\delta'/\varepsilon}W_{\varepsilon,x_j}\Big)\\
&\quad+C\sum_{i\neq j}e^{-(1+\sigma')|x_i-x_j|/(4\varepsilon)}\big(e^{-(1+\sigma')|\tilde{y}-x_i|/(2\varepsilon)}+e^{-(1+\sigma')|\tilde{y}-x_j|/(4\varepsilon)}\big).
\end{aligned} \tag{3.28}$$

Direct calculations show that for $x_i \in D$, $h = 1,\dots,N-m+1$ and $x_j \in \partial D$, $l = 1,\dots,N-m$

$$\Big|\frac{\partial g_{\varepsilon,x_i}(y)}{\partial x_{i,h}}\Big| \le C\varepsilon^{-1}U^{p-1}\Big(\frac{|\tilde{y}-x_i|}{\varepsilon}\Big)+CU\Big(\frac{|\tilde{y}-x_i|}{\varepsilon}\Big), \tag{3.29}$$

$$\Big|\frac{\partial g_{\varepsilon,x_j}(y)}{\partial \tau_{j,l}}\Big| \le C\varepsilon^{-1}U^{p-1}\Big(\frac{|\tilde{y}-x_j|}{\varepsilon}\Big)+CU\Big(\frac{|\tilde{y}-x_j|}{\varepsilon}\Big). \tag{3.30}$$

Combining (3.23), (3.25), (3.28), (3.29) and (3.30), we find that

$$\begin{aligned}
|G_{\varepsilon,x}(y)| &\le C\sum_{j=1}^{k_1+k_2}\Big(e^{-\delta'/\varepsilon}U\big(\frac{|\tilde{y}-x_j|}{\varepsilon}\big)+\varepsilon^{\sigma+1/2}U\big(\frac{|\tilde{y}-x_j|}{\varepsilon}\big)\Big)+|\omega|^{p^*-1}\\
&\quad+C\sum_{j=1}^{k_1}e^{-d_j/\varepsilon}U^{p-2}\big(\frac{|\tilde{y}-x_j|}{\varepsilon}\big)+C\sum_{j=k_1+1}^{k_1+k_2}\varepsilon U^{p-2}\big(\frac{|\tilde{y}-x_j|}{\varepsilon}\big)\\
&\quad+C\sum_{i\neq j}e^{-(1+\sigma')|x_i-x_j|/(4\varepsilon)}\big(e^{-(1+\sigma')|\tilde{y}-x_i|/(2\varepsilon)}+e^{-(1+\sigma')|\tilde{y}-x_j|/(4\varepsilon)}\big)\\
&\le C\sum_{j=1}^{k_1+k_2}\Big(\varepsilon^{\alpha}e^{-\alpha|\tilde{y}-x_j|/\varepsilon}\Big)^{p^*-1}.
\end{aligned} \tag{3.31}$$

if $\alpha > 0$ is small enough.

With the same technique in [10] and using the theory of L^p-estimate and Schauder estimate on elliptic equation, (3.31) yields

$$|\omega_1| \le C\varepsilon^{(p^*-1)\alpha}, \quad \text{in } B. \tag{3.32}$$

Let

$$a_\varepsilon(y) = \Big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_j}\Big)^{p-2}\eta,$$

where η is a C^1 function, such that $\eta = 0$ if $y \in B$. It is easy to see that $a_\varepsilon(y) \to 0$ uniformly in Ω as $\varepsilon \to 0$. From (3.32), we have

$$-\varepsilon^2\Delta\omega_1 + (1-(p-1)a_\varepsilon)\omega_1 = G_{\varepsilon,x}(y) + O(\varepsilon^{(\tilde p-1)\alpha})\Big(\sum_{j=1}^{k_1+k_2} W_{\varepsilon,x_j}\Big)^{p-2}. \tag{3.33}$$

Let $\tilde\omega \in H$ be the solution of

$$\begin{cases} -\varepsilon^2\Delta\tilde\omega + \frac{1}{2}\tilde\omega = \Big|G_{\varepsilon,x}(y) + O(\varepsilon^{(\tilde p-1)\alpha})\Big(\sum_{j=1}^{k_1+k_2} W_{\varepsilon,x_j}\Big)^{p-2}\Big|, & \text{in } \Omega \\ \dfrac{\partial\tilde\omega}{\partial n} = 0, & \text{on } \partial\Omega. \end{cases} \tag{3.34}$$

By the maximum principle, we have $\tilde\omega > 0$.

Let $v = \omega_1 - \tilde\omega$. Then

$$-\varepsilon^2\Delta v + \frac{1}{2}v \le -(\frac{1}{2} - (p-1)a_\varepsilon)\omega_1.$$

Multiplying the above relation by v_+ and integrating by part, we obtain

$$\int_\Omega \big(\varepsilon^2|Dv_+|^2 + \frac{1}{2}v_+^2\big) \le -(\frac{1}{2} - (p-1)a_\varepsilon)\int_\Omega v_+\omega_1 \le 0.$$

Thus, $v_+ = 0$. That is, $\omega_1 \le \tilde\omega$. Similarly, $-\omega_1 \le \tilde\omega$. Hence,

$$|\omega_1| \le \tilde\omega. \tag{3.35}$$

Now, by the estimate (3.31) and the arguments used in the proof of Lemma 2.1, it is easy to verify

$$|\omega_1(y)| \le \tilde\omega(y) \le \varepsilon^\alpha \sum_{j=1}^{k_1+k_2} e^{-\alpha|y-x_j|/\varepsilon}. \tag{3.36}$$

Therefore, the contraction mapping theorem yields that there exists an $\omega_{\varepsilon,x} \in \tilde S_{\varepsilon,x}$, such that

$$\omega_{\varepsilon,x} = G_{\varepsilon,x}\omega_{\varepsilon,x}.$$

Moreover, by (3.21),

$$\|\omega_{\varepsilon,x}\|_\varepsilon \le C\varepsilon^{\sigma+(N-m+2)/2}.$$

∎

In the following, we will choose $x_\varepsilon \in D_\varepsilon^*$, such that (3.2) and (3.3) are satisfied with $A_{j,l}$.

Proof of Theorem 1.1. By our assumption on Ω, we can deduce that there is a constant $\delta' \in (0,\delta)$, such that

$$\max_{z''\in B_\delta(\bar x)\setminus B_{\delta'}(\bar x)} \psi(z'') < \max_{z''\in B_\delta(\bar x)} \psi(z'').$$

Define

$$D^* = \{z=(z_1,z''): z_1 \in (\psi(z'')-\gamma, \psi(z'')), z'' \in B_{\delta'}(\bar x)\},$$

where $\gamma > 0$ is a small constant.

Define

$$D_\varepsilon = \big\{x=(x_1,\cdots,x_{k_1+k_2}):\ x\in D_\varepsilon^*,\ x_j \in D^*, j=1,\cdots,k_1\big\}. \tag{3.37}$$

Let

$$K(x) = J(x,\omega_{\varepsilon,x}), \quad x\in D_\varepsilon.$$

Consider the following problem:

$$\max_{x\in \overline{D}_\varepsilon} K(x). \tag{3.38}$$

Let $x_\varepsilon \in \overline{D}_\varepsilon$ be a maximum point of (3.38). We will prove that x_ε is an interior point of D_ε. Thus, x_ε is a critical point of $K(x)$.

It follows from Propositions 3.1 and 2.1 that for any $x\in D_\varepsilon$,

$$\begin{aligned} K(x) &= J(x,0) + O(\varepsilon^{N-m+2+\sigma}) \\ &= A\varepsilon^{N-m+1}\sum_{j=1}^{k_1} x_{j,1}^{m-1} + \frac12 A\varepsilon^{N-m+1}\sum_{j=k_1+1}^{k_1+k_2} x_{j,1}^{m-1} \\ &\quad + \frac12\sum_{j=1}^{k_1}\tau_{\varepsilon,x_j} - c_0\varepsilon^{N-m+1}\sum_{i<j} U\big(\frac{|x_i-x_j|}{\varepsilon}\big) \\ &\quad + \varepsilon^{N-m+1} O\big(\sum_{j=1}^{k_1} e^{-(2+\sigma)d_j/\varepsilon} + \sum_{j\ne i} e^{-(1+\sigma)|x_i-x_j|/\varepsilon} + \varepsilon\big). \end{aligned} \tag{3.39}$$

Let $\bar x_{\varepsilon,j} = (\bar x_{\varepsilon,j,1}, x''_{\varepsilon,j}) \in D$, $\bar x_{\varepsilon,j,1} = \bar x_1 - Lj\varepsilon|\ln\varepsilon|\psi(\bar x'')$, $\bar x''_{\varepsilon,j} = \bar x''$, $\bar x_\varepsilon = (\bar x_{\varepsilon,1},\cdots,\bar x_{\varepsilon,k})$, $j=1,\dots,k_1$, and $\bar x_{\varepsilon,j} = (\bar x_{\varepsilon,j,1}, x''_{\varepsilon,j}) \in \partial D$, $\bar x_{\varepsilon,j,1} = \bar x_1 - Lj\varepsilon|\ln\varepsilon|$, $j=k_1,\dots,k_1+k_2$, where $L>0$ are large constants. Then $\bar x_\varepsilon \in D_\varepsilon$. Moreover,

$$\tau_{\varepsilon,\bar x_j} = O(\varepsilon^{N-m+3}),$$

for $L > 0$ large. It is easy to see that for $j \neq i$,

$$e^{-|x_i - x_j|/\varepsilon} = O(\varepsilon^{N-m+3}).$$

So, from (3.39), we obtain

$$K(\bar{x}_\varepsilon) = A(k_1 + k_2/2)\varepsilon^{N-m+1}\bar{x}_1^{m-1} + \varepsilon^{N-m+1}O\big(\varepsilon|\ln\varepsilon|\big). \tag{3.40}$$

Note that for any $x \in D_\varepsilon$, we have

$$\tau_{\varepsilon,x_j} < 0,\ j = 1, \dots, k_1; \qquad x_{j,1} \le \bar{x}_1,\ j = 1, \dots, k_1 + k_2.$$

Suppose that $x_\varepsilon \in \partial D_\varepsilon$.

If $e^{-2d(x_{\varepsilon,j},\partial D)/\varepsilon} = \varepsilon^{1-\tilde{\theta}}$ for some $j \in \{1, \dots, k_1\}$, then, by (3.39),

$$\begin{aligned} K(x_\varepsilon) &\le A(k_1 + k_2/2)\varepsilon^{N-m+1}\bar{x}_1^{m-1} - \frac{1}{2}\varepsilon^{N-m+1+(1+\theta)(1-\tilde{\theta})} + O(\varepsilon^{N-m+2}) \\ &< K(\bar{x}_\varepsilon), \end{aligned}$$

since $(1-\tilde{\theta})(1+\theta) < 1$ if $\theta > 0$ is small enough. This is a contradiction.

Suppose that there is a $j \in \{1, \dots, k_1\}$, such that $x_{\varepsilon,j}$ satisfies $x_{\varepsilon,j,1} = \psi(x''_{\varepsilon,j}) - \gamma$, or $x_{\varepsilon,j} \in \partial B_{\delta'}(\bar{x})$, or that there is a $j \in \{k_1 + 1, \dots, k_1 + k_2\}$, such that $x_j \in \partial D \cap \partial B_\delta(\bar{x})$, then $x_{\varepsilon,j,1} \le \bar{x}_1 - \beta$ for some small $\beta > 0$. So, by (3.39),

$$K(x_\varepsilon) \le A(k_1 + k_2/2)\varepsilon^{N-m+1}\bar{x}_1^{m-1} - c'\varepsilon^{N-m+1} + \varepsilon^{N-m+1}O\big(\varepsilon\big) < K(\bar{x}_\varepsilon),$$

where $c' > 0$ is a small constant. This is a contradiction.

Suppose that there are $i, j \in \{1, \dots, k_1+k_2\}$, $i \neq j$, such that $e^{-|x_i-x_j|/\varepsilon} = \varepsilon^{1-\tilde{\theta}}$. Then

$$K(x_\varepsilon) \le A(k_1 + k_2/2)\varepsilon^{N-m+1}\bar{x}_1^{m-1} - c_0\varepsilon^{N-m+2-\tilde{\theta}} + O(\varepsilon^{N-m+2}) < K(\bar{x}_\varepsilon).$$

This is also a contradiction.

So x_ε is an interior point of D_ε. As a result,

$$\begin{aligned} D_{x_{i,h}}K(x_\varepsilon) &= 0,\ i = 1, \dots, k_1;\ h = 1, \dots, N-m+1; \\ D_{\tau_{j,l}}K(x_\varepsilon) &= 0,\ j = k_1+1, \dots, k_1+k_2;\ l = 1, \dots, N-m, \end{aligned}$$

where

$$\begin{aligned} D_{x_{i,h}}K(x_\varepsilon) &= \frac{\partial J}{\partial x_{i,h}} + \Big\langle \frac{\partial J}{\partial \omega}, \frac{\partial \omega}{\partial x_{i,h}} \Big\rangle_{D,\varepsilon}; \\ D_{\tau_{j,l}}K(x_\varepsilon) &= \frac{\partial J}{\partial \tau_{j,l}} + \Big\langle \frac{\partial J}{\partial \omega}, \frac{\partial \omega}{\partial \tau_{j,l}} \Big\rangle_{D,\varepsilon}. \end{aligned}$$

On the other hand,

$$\begin{aligned}\Big\langle \frac{\partial J}{\partial \omega}, \frac{\partial \omega}{\partial x_{i,h}}\Big\rangle_{D,\varepsilon} &= \sum_{k=1}^{N-m+1} A_{i,k}\Big\langle \frac{\partial P_{\varepsilon,\Omega}W_{\varepsilon,x_i}}{\partial x_{i,k}}, \frac{\partial \omega}{\partial x_{i,h}}\Big\rangle_{D,\varepsilon} \\ &= -\sum_{k=1}^{N-m+1} A_{i,k}\Big\langle \frac{\partial^2 P_{\varepsilon,\Omega}W_{\varepsilon,x_i}}{\partial x_{i,k}\partial x_{i,h}}, \omega\Big\rangle_{D,\varepsilon}, \\ \Big\langle \frac{\partial J}{\partial \omega}, \frac{\partial \omega}{\partial \tau_{j,l}}\Big\rangle_{D,\varepsilon} &= \sum_{k=1}^{N-m} A_{j,k}\Big\langle \frac{\partial P_{\varepsilon,\Omega}W_{\varepsilon,x_j}}{\partial \tau_{j,k}}, \frac{\partial \omega}{\partial \tau_{j,l}}\Big\rangle_{D,\varepsilon} \\ &= -\sum_{k=1}^{N-m} A_{j,k}\Big\langle \frac{\partial^2 P_{\varepsilon,\Omega}W_{\varepsilon,x_j}}{\partial \tau_{j,k}\partial \tau_{j,l}}, \omega\Big\rangle_{D,\varepsilon}.\end{aligned}$$

Therefore,

$$\begin{aligned}\frac{\partial J}{\partial x_{i,h}} &= \sum_{k=1}^{N-m+1} A_{i,k}\Big\langle \frac{\partial^2 P_{\varepsilon,\Omega}W_{\varepsilon,x_i}}{\partial x_{i,k}\partial x_{i,h}}, \omega\Big\rangle_{D,\varepsilon}, \\ \frac{\partial J}{\partial \tau_{j,l}} &= \sum_{k=1}^{N-m} A_{j,k}\Big\langle \frac{\partial^2 P_{\varepsilon,\Omega}W_{\varepsilon,x_j}}{\partial \tau_{j,k}\partial \tau_{j,l}}, \omega\Big\rangle_{D,\varepsilon},\end{aligned}$$

which is exactly (3.2) and (3.3).

Using Lemma 3.1,

$$\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_{\varepsilon,j}} + \omega_{\varepsilon,x_\varepsilon}$$

is a solution of (1.7). Since $f(y,t)=0$ if $t \le 0$, we see that

$$\sum_{j=1}^{k} P_{\varepsilon,\Omega}W_{\varepsilon,x_{\varepsilon,j}} + \omega_{\varepsilon,x_\varepsilon}$$

is positive. But $\omega_{\varepsilon,x_\varepsilon} \in S_\varepsilon$. Thus $|\omega_{\varepsilon,x_\varepsilon}| \le \frac{1}{2}$ in $\Omega \setminus B$, which gives

$$f\big(y, \sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_{\varepsilon,j}} + \omega_{\varepsilon,x_\varepsilon}\big) = \big(\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_{\varepsilon,j}} + \omega_{\varepsilon,x_\varepsilon}\big)_+^{p-1}.$$

As a result,

$$\sum_{j=1}^{k_1+k_2} P_{\varepsilon,\Omega}W_{\varepsilon,x_{\varepsilon,j}} + \omega_{\varepsilon,x_\varepsilon}$$

is a solution of (1.1). ■

4. Appendix

Lemma 4.1. *Suppose $x_i, x_j \in D$, $x_i \neq x_j$ and $l, n = 1, \dots, N-m+1$, $x_h, x_k \in \partial D$, $x_h \neq x_k$, $r, \mu = 1, \dots, N-m$, we have*

$$\begin{aligned}
&\Big\langle \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_j}}{\partial x_{j,l}}, \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_j}}{\partial x_{j,l}} \Big\rangle_{D,\varepsilon} = C_1 \varepsilon^{N-m-1} + O(\varepsilon^{N-m-1} e^{-\frac{c}{\varepsilon}}),\\
&\Big\langle \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_j}}{\partial x_{j,l}}, \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_i}}{\partial x_{i,n}} \Big\rangle_{D,\varepsilon} = O(\varepsilon^{N-m-1} e^{-\frac{|x_i - x_j|}{\varepsilon}} + \varepsilon^{N-m-1} e^{-\frac{c}{\varepsilon}}),\\
&\Big\langle \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_j}}{\partial x_{j,l}}, \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_j}}{\partial x_{j,n}} \Big\rangle_{D,\varepsilon} = o(\varepsilon^{N-m-1}), \ \ l \neq n,\\
&\Big\langle \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_h}}{\partial \tau_{h,r}}, \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_h}}{\partial \tau_{h,r}} \Big\rangle_{D,\varepsilon} = C_2 \varepsilon^{N-m-1} + O(\varepsilon^{N-m-1} e^{-\frac{c}{\varepsilon}}),\\
&\Big\langle \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_h}}{\partial \tau_{h,r}}, \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_k}}{\partial \tau_{k,\mu}} \Big\rangle_{D,\varepsilon} = O(\varepsilon^{N-m-1} e^{-\frac{|x_h - x_k|}{\varepsilon}} + \varepsilon^{N-m-1} e^{-\frac{c}{\varepsilon}}),\\
&\Big\langle \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_h}}{\partial \tau_{h,r}}, \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_h}}{\partial \tau_{h,\mu}} \Big\rangle_{D,\varepsilon} = o(\varepsilon^{N-m-1}), \ \ r \neq \mu,\\
&\Big\langle \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_i}}{\partial x_{i,l}}, \frac{\partial P_{\varepsilon,\Omega} W_{\varepsilon,x_h}}{\partial \tau_{h,\mu}} \Big\rangle_{D,\varepsilon} = O(\varepsilon^{N-m-1} e^{-\frac{|x_i - x_h|}{\varepsilon}} + \varepsilon^{N-m-1} e^{-\frac{c}{\varepsilon}}),
\end{aligned}$$

where $C_1, C_2 > 0$ are constants.

Proof. The proof is similar to [?] and [6] and we omit it here. ■

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Recibido: 29 de mayo de 2006

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The first author is partially supported by NSFC (10571069, 10631030). The second author is supported by the Alexander von Humboldt Foundation in Germany, the Key Project of Chinese Ministry of Education (107081) and NCET-07-0350.