

How to Construct Good Measures

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Dedicated to H. Brezis in the occasion of his 60th birthday

Abstract. Given any continuous nondecreasing function $g : \mathbb{R} \rightarrow \mathbb{R}$, with $g(t) = 0$, $\forall t \leq 0$, we show that there always exists some positive measure μ , concentrated on a set of zero Newtonian capacity, for which the problem

$$\begin{cases} -\Delta u + g(u) = \mu & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega, \end{cases} \quad (0.1)$$

admits a solution. This provides an affirmative answer to Open problem 2 raised by Brezis–Marcus–Ponce [3]. When $N \geq 3$ and $g(t) = e^t - 1$, $\forall t \geq 0$, Bartolucci–Leoni–Orsina–Ponce [1] proved that any measure $\mu \leq 4\pi\mathcal{H}^{N-2}$ is good for problem (0.1). We present examples of other good measures which are not $\leq 4\pi\mathcal{H}^{N-2}$.

Mathematics Subject Classification (2000). 35J60, 35B05.

Keywords. Nonlinear elliptic equations, good measures, Cantor sets.

1. Introduction

Let $\Omega \subset \mathbb{R}^N$, $N \geq 2$, be a smooth bounded domain. Let $g : \mathbb{R} \rightarrow \mathbb{R}$ be a continuous nondecreasing function such that $g(t) = 0$, $\forall t \leq 0$. Given a bounded measure $\mu \in \mathcal{M}(\Omega)$, then u is a solution of

$$\begin{cases} -\Delta u + g(u) = \mu & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega, \end{cases} \quad (1.1)$$

if $u \in L^1(\Omega)$, $g(u) \in L^1(\Omega)$, and

$$-\int_{\Omega} u \Delta \zeta + \int_{\Omega} g(u) \zeta = \int_{\Omega} \zeta d\mu \quad \forall \zeta \in C^2(\overline{\Omega}), \zeta = 0 \text{ on } \partial\Omega.$$

We say that μ is a *good measure* (relative to g) if (1.1) has a solution u . We observe that u , whenever it exists, is unique. The study of problem (1.1), when $\mu \in L^1(\Omega)$, was initiated by Brezis–Strauss [5]. They established that every

measure in $L^1(\Omega)$ is good. Later, B enilan-Brezis [2] (see also Brezis-V eron [6]) proved that (1.1) need not have a solution for a given measure μ . In fact, if $N \geq 3$ and $g(t) = t^p$, $\forall t \geq 0$, for some $p \geq \frac{N}{N-2}$, then there exists no u satisfying (1.1) for $\mu = \delta_a$, $a \in \Omega$.

Let $\mathcal{G}(g)$ denote the set of good measures associated to g . One can show (see [3]) that $\mathcal{G}(g)$ is convex and closed with respect to the strong topology in $\mathcal{M}(\Omega)$.

A measure μ is *diffuse* if $\mu(A) = 0$ for every Borel set $A \subset \Omega$ such that $\text{cap}(A) = 0$, where ‘‘cap’’ denotes the Newtonian (H^1) capacity. If $\mu \in \mathcal{M}(\Omega)$ and μ^+ is diffuse, then μ is good for every nonlinearity g (see [3, Corollary 3]). The converse is also true. Namely, if μ is good for every g , then μ^+ is diffuse (see [3, Theorem 5]). We can summarize this as

$$\left\{ \mu \in \mathcal{M}(\Omega) : \mu^+ \text{ is a diffuse measure} \right\} = \bigcap_g \mathcal{G}(g),$$

where the intersection is taken over all continuous nondecreasing functions $g : \mathbb{R} \rightarrow \mathbb{R}$ such that $g(t) = 0$, $\forall t \leq 0$.

One of our main results is the following

Theorem 1. *Given any g , we have*

$$\left\{ \mu \in \mathcal{M}(\Omega) : \mu^+ \text{ is a diffuse measure} \right\} \subsetneq \mathcal{G}(g).$$

In other words, for any fixed g , there exists a measure $\mu \in \mathcal{M}(\Omega)$, $\mu \geq 0$, such that $\mu \in \mathcal{G}(g)$, but μ is not diffuse.

Theorem 1 gives a positive answer to Open problem 2 in [3]. As we shall see below, the proof of Theorem 1 is constructive. In fact, it gives a recipe for explicitly obtaining the measure μ . Of course, such μ will heavily depend on the function g .

In dimension $N \geq 3$, Theorem 1 can be improved. Recall that any Borel set $A \subset \Omega$ such that $\mathcal{H}^{N-2}(A) < \infty$ has zero capacity (but the converse is false; see [7]). When $N \geq 3$, it is always possible to find good measures μ of the form $\mu = \alpha \mathcal{H}^{N-2}|_K$ for some compact set $K \subset \Omega$ and $\alpha > 0$. More precisely, we have

Theorem 2. *Assume $N \geq 3$. Given any g , there exists a compact set $K \subset \Omega$, $\mathcal{H}^{N-2}(K) \in (0, \infty)$, such that $\mu = \alpha \mathcal{H}^{N-2}|_K$ is good (relative to g) for every $\alpha > 0$.*

Theorem 2 is no longer true in dimension $N = 2$. In fact, problem (1.1) has no solution when $g(t) = e^t - 1$, $\forall t \geq 0$, and $\mu = \alpha \delta_a$, $a \in \Omega$, for any $\alpha > 4\pi$ (see V azquez [12]).

One can also construct good measures $\mu \geq 0$ concentrated on a set of zero $\mathcal{H}^{N-2}$ -measure. In fact,

Theorem 3. *Assume $N \geq 3$. For any g , there exists a good measure $\mu \geq 0$ such that $\mathcal{H}^{N-2}(\text{supp } \mu) = 0$.*

When $N \geq 3$ and $g(t) = e^t - 1$, $\forall t \geq 0$, it has been established in [1] that if $\mu \leq 4\pi\mathcal{H}^{N-2}$, then μ is good. According to Theorems 2 and 3 above, there are other good measures which are *not* $\leq 4\pi\mathcal{H}^{N-2}$. The existence of such measures was suggested by L. Véron in a personal communication.

The construction presented here has been applied in the study of other related problems; see [4] and [8]. An alternative approach for obtaining good measures which are not diffuse might be found in some recent work of Marcus-Véron [10].

This paper is organized as follows. In Section 2, we define a Cantor-type set F associated to a subsequence (ℓ_{k_j}) ; as we shall see later on, the proofs of Theorems 1–3 rely on suitable choices of (ℓ_k) and (k_j) . We then introduce a positive measure μ_F supported on F . In Section 3, we estimate the potential generated by μ_F in terms of (ℓ_{k_j}) . In Section 4, we present the proofs of Theorems 2 and 3; as a corollary, we obtain Theorem 1 when $N \geq 3$. Finally, in Section 5, we prove Theorem 1 in the case $N = 2$.

2. Construction of the Cantor set F associated to the subsequence (ℓ_{k_j})

We shall assume for simplicity that $\Omega = Q_1$, the unit cube centered at 0. One of the main ingredients in the proofs of Theorems 1–3 will be the construction of a (generalized) Cantor set $F \subset \Omega$; see, e.g., [11]. We begin by describing the building blocks used in the definition of F .

Let $n \geq 1$ be an integer and let $0 < s \ll t$. We shall associate to the triple (s, t, n) a compact set $E(s, t, n) \subset [-\frac{t}{2}, \frac{t}{2}]^N$ in the following way. Let

$$\alpha = \frac{t - ns}{n - 1}. \quad (2.1)$$

For $j = 1, \dots, n$, set

$$a_j = (j - 1)(s + \alpha) - \frac{t}{2} \quad \text{and} \quad b_j = a_j + s.$$

In particular, $a_1 = -\frac{t}{2}$ and $b_n = \frac{t}{2}$. We then define

$$E(s, t, n) = \bigcup_{1 \leq i_1, \dots, i_N \leq n} [a_{i_1}, b_{i_1}] \times \cdots \times [a_{i_N}, b_{i_N}].$$

Thus, the set $E(s, t, n)$ is the union of n^N cubes of side s , uniformly distributed in $[-\frac{t}{2}, \frac{t}{2}]^N$. The distance between two components of $E(s, t, n)$ is $\geq \alpha$.

We now turn to the construction of F .

Let (ℓ_k) be a decreasing sequence of positive numbers such that

$$\ell_1 \leq \frac{1}{4} \quad \text{and} \quad \ell_{k+1} \leq \theta \ell_k \quad \forall k \geq 1, \quad (2.2)$$

for some $\theta \in (0, \frac{1}{2})$. The Cantor set F associated to the subsequence (ℓ_{k_j}) is defined by induction as follows.

Let $F_0 = Q_1$, $k_0 = 0$ and $\ell_0 = 1$. Let F_j be the set obtained after the j th step; F_j is the disjoint union of 2^{Nk_j} cubes Q_i of side ℓ_{k_j} . Let $x_1, \dots, x_{2^{Nk_j}}$ denote the centers of each component of F_j (although it is not indicated, such points do depend on j). We then set

$$F_{j+1} = \bigcup_{i=1}^{2^{Nk_j}} E\left(\ell_{k_{j+1}}, \gamma \ell_{k_j}, 2^{(k_{j+1}-k_j)}\right) + x_i, \quad (2.3)$$

where $\gamma = \frac{1}{2} + \theta \in (\frac{1}{2}, 1)$. In particular, F_{j+1} is the union of $2^{Nk_{j+1}}$ disjoint cubes of side $\ell_{k_{j+1}}$. Moreover, since we are taking $t = \gamma \ell_{k_j}$, we have

$$d(F_{j+1}, \partial F_j) = \frac{1-\gamma}{2} \ell_{k_j} = \frac{1-2\theta}{4} \ell_{k_j}. \quad (2.4)$$

We also point out that the distance between any two components of F_{j+1} inside the cube $[-\gamma \ell_{k_j}, \gamma \ell_{k_j}]^N + x_i$ is $\geq \alpha$, where α is given by (2.1). Since (2.2) holds with $\theta < \frac{1}{2}$, we have

$$\alpha \sim \frac{\ell_{k_j}}{2^{(k_{j+1}-k_j)}}.$$

We finally set

$$F = \bigcap_{j=0}^{\infty} F_j.$$

We would like to emphasize the main feature in the construction of F . In order to obtain a standard Cantor set, inside each component Q_i of F_j one would take 2^N small cubes. In our case, we select $2^{N(k_{j+1}-k_j)}$ small cubes inside Q_i . This possibility of choosing many more cubes turns out to be crucial in the proofs of some of our main results.

3. Potential generated by the uniform measure μ_F concentrated on F

In this section, we present some basic estimates which will be used throughout this paper.

For each $j \geq 1$, let $\mu_j = \frac{1}{|F_{j+1}|} \chi_{F_{j+1}}$, where F_{j+1} is given by (2.3). The *uniform measure concentrated on F* , μ_F , is the weak* limit of (μ_j) in $\mathcal{M}(\Omega)$ as $j \rightarrow \infty$. In particular, $\mu_F \geq 0$ and $\mu_F(\Omega) = 1$. A key property satisfied by μ_F is given by the next

Lemma 1. *For every $x \in F_{j+1}$, $j \geq 0$, we have*

$$\mu_F(B_r(x)) \sim \begin{cases} \frac{1}{2^{Nk_{j+1}}} & \text{if } \ell_{k_{j+1}} \lesssim r \lesssim \frac{\ell_{k_j}}{2^{(k_{j+1}-k_j)}}, \\ \frac{1}{2^{Nk_j}} \left(\frac{r}{\ell_{k_j}}\right)^N & \text{if } \frac{\ell_{k_j}}{2^{(k_{j+1}-k_j)}} \lesssim r \lesssim \ell_{k_j}. \end{cases} \quad (3.1)$$

Here, we implicitly assume that $k_0 = 0$. We say that $a \lesssim b$ if there exists $C > 0$, depending on N and θ , such that $a \leq Cb$. By $a \sim b$, we mean that $a \lesssim b$ and $b \lesssim a$.

Proof. We shall use the same notation as in the construction of F . Note that if

$$\ell_{k_{j+1}} \lesssim r \lesssim \frac{\ell_{k_j}}{2^{(k_{j+1}-k_j)}},$$

then $B_r(x)$ contains a single component $Q_{i,n}$ of F_{j+1} . Since

$$\mu_F(Q_{i,n}) = \frac{1}{2^{Nk_{j+1}}},$$

the first estimate in (3.1) follows.

We now assume

$$\frac{\ell_{k_j}}{2^{(k_{j+1}-k_j)}} \lesssim r \lesssim \ell_{k_j}.$$

Let Q_i be the component of F_j containing x . Recall that there are $2^{N(k_{j+1}-k_j)}$ components $Q_{i,n}$ of F_{j+1} contained in Q_i . Thus, the number of cubes $Q_{i,n}$ contained in $B_r(x)$ is of the order of $2^{N(k_{j+1}-k_j)} \left(\frac{r}{\ell_{k_j}}\right)^N$. Since, for each $Q_{i,n}$, $\mu_F(Q_{i,n}) = \frac{1}{2^{Nk_{j+1}}}$, we then have

$$\mu_F(B_r(x)) \sim 2^{N(k_{j+1}-k_j)} \left(\frac{r}{\ell_{k_j}}\right)^N \mu_F(Q_{i,n}) = \frac{1}{2^{Nk_j}} \left(\frac{r}{\ell_{k_j}}\right)^N.$$

The proof of the lemma is complete.

Let $v \in L^1(Q_1)$ be the unique solution of

$$\begin{cases} -\Delta v = \mu_F & \text{in } Q_1, \\ v = 0 & \text{on } \partial Q_1. \end{cases} \quad (3.2)$$

A basic estimate satisfied by v is given by the following

Proposition 1. *Assume $N \geq 3$. Let $F \subset Q_1$ be the Cantor set associated to the subsequence (ℓ_{k_j}) and let v be the solution of (3.2). Then, there exist constants $C_1, C_2 > 0$ (depending on N and θ) such that*

$$C_1 \left(\frac{1}{\ell_{k_1}^{N-2}} + \sum_{i=1}^j \frac{1}{2^{Nk_i} \ell_{k_i}^{N-2}} \right) \leq v(x) \leq C_2 \left(\frac{1}{\ell_{k_1}^{N-2}} + \sum_{i=1}^j \frac{1}{2^{Nk_i} \ell_{k_i}^{N-2}} \right), \quad (3.3)$$

for every $x \in \partial F_j$, $j \geq 1$.

Proof. Let

$$w(x) = \frac{1}{N\omega_N} \int_0^\infty \frac{\mu_F(B_r(x))}{r^{N-1}} dr \quad \forall x \in Q_1,$$

where $\omega_N = |B_1|$. By (2.4), for every $x \in \partial F_j$ we have

$$\mu_F(B_r(x)) = 0 \quad \text{if } r \lesssim \ell_{k_j},$$

so that

$$w(x) \sim \int_{\ell_{k_j}}^{\infty} \frac{\mu_F(B_r(x))}{r^{N-1}} dr \quad \forall x \in \partial F_j.$$

Thus,

$$w(x) \sim \sum_{i=1}^{j-1} \int_{\ell_{k_{i+1}}}^{\ell_{k_i}} \frac{\mu_F(B_r(x))}{r^{N-1}} dr + \int_{\ell_{k_1}}^{\infty} \frac{\mu_F(B_r(x))}{r^{N-1}} dr \sim \sum_{i=1}^{j-1} (A_i + B_i) + \frac{1}{\ell_{k_1}^{N-2}},$$

where, by Lemma 1 and (2.2),

$$A_i = \int_{\ell_{k_{i+1}}}^{\ell_{k_i}} \frac{\mu_F(B_r(x))}{r^{N-1}} dr \sim \frac{1}{2^{Nk_{i+1}}} \int_{\ell_{k_{i+1}}}^{\ell_{k_i}} \frac{dr}{r^{N-1}} \sim \frac{1}{2^{Nk_{i+1}} \ell_{k_{i+1}}^{N-2}}$$

and

$$B_i = \int_{\frac{\ell_{k_i}}{2^{(k_{i+1}-k_i)}}}^{\ell_{k_i}} \frac{\mu_F(B_r(x))}{r^{N-1}} dr \sim \frac{1}{2^{Nk_i} \ell_{k_i}^N} \int_{\frac{\ell_{k_i}}{2^{(k_{i+1}-k_i)}}}^{\ell_{k_i}} r dr \sim \frac{1}{2^{Nk_i} \ell_{k_i}^{N-2}}.$$

Therefore,

$$w(x) \sim \sum_{i=1}^{j-1} \left(\frac{1}{2^{Nk_{i+1}} \ell_{k_{i+1}}^{N-2}} + \frac{1}{2^{Nk_i} \ell_{k_i}^{N-2}} \right) + \frac{1}{\ell_{k_1}^{N-2}} \sim \sum_{i=1}^j \frac{1}{2^{Nk_i} \ell_{k_i}^{N-2}} + \frac{1}{\ell_{k_1}^{N-2}}. \quad (3.4)$$

In other words, w satisfies (3.3). On the other hand, we have

$$d(F_1, \partial Q_1) = \frac{1-\gamma}{2} = \frac{1-2\theta}{4} > 0.$$

Since $w \geq 0$ and $-\Delta w = \mu_F$ in Q_1 (see Lemma 2 below), there exist constants $\tilde{C}_1, \tilde{C}_2 > 0$ such that

$$\tilde{C}_1 w \leq v \leq \tilde{C}_2 w \quad \text{on } F_1. \quad (3.5)$$

Combining (3.4) and (3.5), we obtain (3.3). This concludes the proof of the proposition.

We now establish a well-known fact used in the proof of Proposition 1:

Lemma 2. *Given $\mu \in \mathcal{M}(\mathbb{R}^N)$, let*

$$w(x) = \frac{1}{N\omega_N} \int_0^\infty \frac{\mu(B_r(x))}{r^{N-1}} dr \quad \forall x \in \mathbb{R}^N. \quad (3.6)$$

Then,

$$-\Delta w = \mu \quad \text{in } \mathcal{D}'(\mathbb{R}^N).$$

Proof. We shall prove the lemma for $N \geq 3$; the case $N = 2$ is similar.

We make the change of variables $r = s^{-\frac{1}{N-2}}$ in (3.6). Since $\frac{dr}{r^{N-1}} = -\frac{ds}{N-2}$, we get

$$\begin{aligned} N(N-2)\omega_N w(x) &= (N-2) \int_0^\infty \mu\left(\{y \in \mathbb{R}^N : |x-y| < r\}\right) \frac{dr}{r^{N-1}} \\ &= \int_0^\infty \mu\left(\{y \in \mathbb{R}^N : |x-y| < s^{-\frac{1}{N-2}}\}\right) ds \\ &= \int_0^\infty \mu\left(\{y \in \mathbb{R}^N : \frac{1}{|x-y|^{N-2}} > s\}\right) ds = \int_{\mathbb{R}^N} \frac{d\mu(y)}{|x-y|^{N-2}}, \end{aligned}$$

from which the result follows.

The counterpart of Proposition 1 in dimension $N = 2$ is given by

Proposition 2. *Assume $N = 2$. Let $F \subset Q_1$ be the Cantor set associated to the subsequence (ℓ_{k_j}) and let v be the solution of (3.2). Then, for every $j \geq 1$, we have*

$$v \sim \left(\log \frac{1}{\ell_{k_1}} + \sum_{i=1}^j \frac{1}{4^{k_i}} \log \frac{1}{\ell_{k_i}} \right) \quad \text{on } \partial F_j. \quad (3.7)$$

The proof of Proposition 2 follows along the same lines and shall be omitted.

4. Proofs of Theorems 2 and 3

We start by recalling the definition of the (spherical) Hausdorff measure $\mathcal{H}^s$ in $\mathbb{R}^N$, where $0 \leq s \leq N$. Let $A \subset \mathbb{R}^N$ be a Borel set. Given $\delta > 0$, let

$$\mathcal{H}_\delta^s(A) = \inf \left\{ \sum_i \omega_s r_i^s : K \subset \bigcup_i B_{r_i} \text{ with } r_i < \delta, \forall i \right\},$$

where the infimum is taken over all coverings of A with open balls B_{r_i} of radii $r_i < \delta$, and $\omega_s = \frac{\pi^{s/2}}{\Gamma(\frac{s}{2}+1)}$. When s is a positive integer, then ω_s is the measure of the unit ball in $\mathbb{R}^s$. We then set

$$\mathcal{H}^s(A) = \lim_{\delta \downarrow 0} \mathcal{H}_\delta^s(A).$$

We have the following

Lemma 3. *Let F be the Cantor set associated to the subsequence (ℓ_{k_j}) . Then,*

$$\mathcal{H}^s(F) \sim \liminf_{j \rightarrow \infty} 2^{Nk_j} \ell_{k_j}^s. \quad (4.1)$$

Moreover, if $\mathcal{H}^s(F) \in (0, \infty)$, then

$$\mu_F = \frac{1}{\mathcal{H}^s(F)} \mathcal{H}^s|_F. \quad (4.2)$$

Proof.

Proof of (4.1). For $j \geq 1$ fixed, let (B_i) be a covering of F with 2^{Nk_j} balls of radii ℓ_{k_j} , where each ball B_i is concentric to some component of F_j . Then,

$$\mathcal{H}_\delta^s(F) \leq \omega_s 2^{Nk_j} \ell_{k_j}^s,$$

for every $\delta > \ell_{k_j}$. Thus,

$$\mathcal{H}^s(F) \leq \omega_s \liminf_{j \rightarrow \infty} 2^{Nk_j} \ell_{k_j}^s, \quad (4.3)$$

which gives $\lesssim$ in (4.1).

Conversely, if $\liminf_{j \rightarrow \infty} 2^{Nk_j} \ell_{k_j}^s = 0$, then it follows from (4.3) that $\mathcal{H}^s(F) = 0$ and we are done. We now assume that

$$\liminf_{j \rightarrow \infty} 2^{Nk_j} \ell_{k_j}^s > 0$$

(the limit above possibly being infinite). Given $0 < a < \liminf_{j \rightarrow \infty} 2^{Nk_j} \ell_{k_j}^s$, let $j_0 \geq 1$ be sufficiently large so that

$$2^{Nk_j} \ell_{k_j}^s \geq a \quad \forall j \geq j_0. \quad (4.4)$$

It then follows from Lemma 1 and (4.4) that there exists $C > 0$ such that

$$\mu_F(B_r(x)) \leq \frac{Cr^s}{a} \quad \forall x \in F, \quad \forall r \in (0, \ell_{j_0}). \quad (4.5)$$

Let $\delta \in (0, \ell_{j_0})$ and let (B_{r_i}) be a covering of F with balls of radii $r_i < \delta$. Without loss of generality, we may assume that each B_{r_i} is centered at some point of F . Thus, in view of (4.5), we have

$$\sum_i r_i^s \geq \frac{a}{C} \sum_i \mu_F(B_{r_i}) \geq \frac{a}{C} \mu_F\left(\bigcup_i B_{r_i}\right) = \frac{a}{C} \mu_F(F) = \frac{a}{C}.$$

This lower bound holds for any covering (B_{r_i}) such that $r_i < \delta, \forall i$. Therefore,

$$\mathcal{H}^s(F) \geq \mathcal{H}_\delta^s(F) \geq \frac{\omega_s}{C} a.$$

Since $a < \liminf_{j \rightarrow \infty} 2^{Nk_j} \ell_{k_j}^s$ was arbitrary, we conclude that

$$\mathcal{H}^s(F) \geq \frac{\omega_s}{C} \liminf_{j \rightarrow \infty} 2^{Nk_j} \ell_{k_j}^s.$$

This establishes (4.1).

Proof of (4.2). Assume $\mathcal{H}^s(F) \in (0, \infty)$. Let Q_i be a component of F_j , $j \geq 1$. By symmetry, we have

$$\mathcal{H}^s(F) = 2^{Nk_j} \mathcal{H}^s(Q_i \cap F).$$

Since $\mu_F(Q_i) = 2^{-Nk_j}$, we get

$$\mu_F(Q_i) = \frac{1}{\mathcal{H}^s(F)} \mathcal{H}^s|_F(Q_i). \quad (4.6)$$

Given $A \subset \mathbb{R}^N$ open, we may write $A \cap F = \bigcup_i (Q_i \cap F)$, where (Q_i) is a family of disjoint connected components among all F_j , $j \geq 1$. It then follows from (4.6) that

$$\mu_F(A) = \frac{1}{\mathcal{H}^s(F)} \mathcal{H}^s \lfloor_F(A) \quad \text{for every open set } A \subset \mathbb{R}^N.$$

Since μ_F and $\mathcal{H}^s \lfloor_F$ are Radon measures, (4.2) follows. This concludes the proof of the lemma.

We recall the following result (see [3, Theorem 4]):

Proposition 3. *Suppose $\mu_1 \in \mathcal{M}(\Omega)$ is a good measure for problem (1.1). Then, any measure $\mu_2 \leq \mu_1$ is also good.*

We now establish the

Proposition 4. *Assume $N \geq 3$. Let F be the Cantor set associated to the subsequence (ℓ_{k_j}) . There exists $C > 0$ (depending on N and θ) such that if*

$$\sum_{j=1}^{\infty} g \left(C \alpha_0 \sum_{i=1}^{j+1} \frac{1}{2^{Nk_i} \ell_{k_i}^{N-2}} \right) 2^{Nk_j} \ell_{k_j}^N < \infty \quad \text{for some } \alpha_0 > 0, \quad (4.7)$$

then $\alpha_0 \mu_F \in \mathcal{G}(g)$.

Proof. Let

$$a = \frac{1}{\ell_{k_1}^{N-2}} \quad \text{and} \quad b_j = \sum_{i=1}^j \frac{1}{2^{Nk_i} \ell_{k_i}^{N-2}} \quad \forall j \geq 1.$$

Let v be the solution of (3.2). By Proposition 1, there exists $C_2 > 0$ such that

$$v(x) \leq C_2(a + b_j) \quad \forall x \in \partial F_j.$$

Note that v is harmonic in $(\text{int } F_j) \setminus F_{j+1}$. Thus, by the maximum principle,

$$v(x) \leq C_2(a + b_{j+1}) \quad \forall x \in F_j \setminus F_{j+1}.$$

Assume that $\lim_{j \rightarrow \infty} b_j < \infty$. In this case, we have $v \in L^\infty(\Omega)$; hence, $g(\alpha_0 v) \in L^1(\Omega)$.

We then conclude that $\alpha_0 \mu_F + g(\alpha_0 v)$ is good. By Proposition 3, $\alpha_0 \mu_F$ is also a good measure.

We now assume that

$$\lim_{j \rightarrow \infty} b_j = \infty. \quad (4.8)$$

Since

$$|F_j \setminus F_{j+1}| \leq |F_j| = 2^{Nk_j} \ell_{k_j}^N,$$

then, for every $\alpha > 0$, we have

$$\begin{aligned} \int_{\Omega} g(\alpha v) &= \sum_{j=1}^{\infty} \int_{F_j \setminus F_{j+1}} g(\alpha v) + \int_{\Omega \setminus F_1} g(\alpha v) \\ &\leq \sum_{j=1}^{\infty} g(C_2 \alpha (a + b_{j+1})) 2^{Nk_j} \ell_{k_j}^N + O(1). \end{aligned}$$

Using (4.8), we have $C_2\alpha(a + b_{j+1}) \leq 2C_2\alpha b_{j+1}$ for every $j \geq 1$ sufficiently large. Therefore, if (4.7) holds with $C = 2C_2$, then $g(\alpha_0 v) \in L^1(\Omega)$, so that $\alpha_0\mu_F + g(\alpha_0 v)$ is a good measure. Applying Proposition 3 above, we conclude that $\alpha_0\mu_F \in \mathcal{G}(g)$.

We now present the

Proof of Theorem 2. Set $\ell_k = 2^{-\frac{N}{N-2}k}$, $\forall k \geq 1$. We now fix an increasing sequence of positive integers (k_j) such that

$$\frac{g(j^2)}{2^{\frac{2N}{N-2}k_j}} \leq \frac{1}{2^j} \quad \forall j \geq 1. \quad (4.9)$$

Let F be the Cantor set associated to the subsequence (ℓ_{k_j}) . We claim that $\alpha\mu_F$ is good for every $\alpha > 0$.

In fact, since $2^{Nk_i}\ell_{k_i}^{N-2} = 1$ for every $i \geq 1$, we have

$$\sum_{i=1}^{j+1} \frac{1}{2^{Nk_i}\ell_{k_i}^{N-2}} = j+1 \leq 2j \quad \forall x \in F_j \setminus F_{j+1}.$$

Moreover,

$$2^{Nk_j}\ell_{k_j}^N = \frac{1}{2^{\frac{2N}{N-2}k_j}}.$$

Thus, for every $\beta > 0$, we have

$$\sum_{j=1}^{\infty} g\left(\beta \sum_{i=1}^{j+1} \frac{1}{2^{Nk_i}\ell_{k_i}^{N-2}}\right) 2^{Nk_j}\ell_{k_j}^N \leq \sum_{j=1}^{\infty} \frac{g(2\beta j)}{2^{\frac{2N}{N-2}k_j}}. \quad (4.10)$$

Since $2\beta j \leq j^2$ for $j \geq 1$ sufficiently large, it then follows from (4.9) that the right-hand side of (4.10) is finite for every $\beta > 0$. Applying Proposition 4, we conclude that $\alpha\mu_F$ is a good measure for every $\alpha > 0$.

On the other hand, since $2^{Nk_j}\ell_{k_j}^{N-2} = 1$, $\forall j \geq 1$, we deduce from Lemma 3 that $\mathcal{H}^{N-2}(F) \in (0, \infty)$. Thus, by (4.2), we have

$$\mu_F = \frac{1}{\mathcal{H}^{N-2}(F)} \mathcal{H}^{N-2}|_F.$$

Therefore, $\alpha\mathcal{H}^{N-2}|_F$ is good for every $\alpha > 0$.

Proof of Theorem 3. Let (k_j) be an increasing sequence of positive integers such that

$$\frac{g(j^3)}{2^{\frac{2N}{N-2}k_j}} \leq \frac{1}{2^j} \quad \forall j \geq 1. \quad (4.11)$$

Let

$$\ell_k = \frac{1}{j^{\frac{1}{N-2}} 2^{\frac{Nk}{N-2}}} \quad \text{if } k_{j-1} < k \leq k_j,$$

with the convention that $k_0 = 0$. Let F be the Cantor set associated to the subsequence (ℓ_{k_j}) . By Lemma 3, we know that $\mathcal{H}^{N-2}(F) = 0$. We now show that μ_F is a good measure relative to g .

Since $2^{Nk_i} \ell_{k_i}^{N-2} = \frac{1}{i}$, we have

$$\sum_{i=1}^{j+1} \frac{1}{2^{Nk_i} \ell_{k_i}^{N-2}} = \frac{(j+1)(j+2)}{2} \leq 3j^2.$$

Moreover,

$$2^{Nk_j} \ell_{k_j}^N = \frac{1}{j^{\frac{N}{N-2}} 2^{\frac{2N}{N-2}k_j}} \leq \frac{1}{2^{\frac{2N}{N-2}k_j}}.$$

Thus, for every $\beta > 0$, we have

$$\sum_{j=1}^{\infty} g\left(\beta \sum_{i=1}^{j+1} \frac{1}{2^{Nk_i} \ell_{k_i}^{N-2}}\right) 2^{Nk_j} \ell_{k_j}^N \leq \sum_{j=1}^{\infty} \frac{g(3\beta j^2)}{2^{\frac{2N}{N-2}k_j}}. \quad (4.12)$$

Since $3\beta j^2 \leq j^3$ for $j \geq 1$ sufficiently large, it then follows from (4.11) that the right-hand side of (4.12) is finite for every $\beta > 0$. Applying Proposition 4, we conclude that μ_F is a good measure. The proof of Theorem 3 is complete.

5. Proof of Theorem 1

When $N \geq 3$, Theorem 1 follows from Theorem 2 (or Theorem 3) and the following well-known

Proposition 5. *Let $K \subset \Omega$ be a compact set. If $\mathcal{H}^{N-2}(K) < \infty$, then $\text{cap}(K) = 0$.*

We refer the reader to, e.g., [7] for a proof of Proposition 5.

We now deal with the case $N = 2$. We shall need the following

Lemma 4. *Assume $N = 2$. Let $F \subset \Omega$ be the Cantor set associated to the subsequence (ℓ_{k_j}) . Then,*

$$\text{cap}(F) = 0 \quad \text{if and only if} \quad \sum_{j=1}^{\infty} \frac{1}{4^{k_j}} \log \frac{1}{\ell_{k_j}} = \infty. \quad (5.1)$$

When F is a standard Cantor set, (5.1) is Carleson's test (see [7, p. 31]) for determining whether F has zero capacity. The same proof as in [7] can be used to establish Lemma 4. We present a different argument based on Proposition 2 above.

Proof of Lemma 4. ($\Leftarrow$) Suppose

$$\sum_{j=1}^{\infty} \frac{1}{4^{k_j}} \log \frac{1}{\ell_{k_j}} = \infty.$$

It then follows from Proposition 2 that $v = +\infty$ on F , where v is the solution of (3.2). Since v is superharmonic, we can apply Theorem 7.33 in [9] to conclude that $\text{cap}(F) = 0$.

($\Rightarrow$) Assume that

$$\sum_{j=1}^{\infty} \frac{1}{4^{k_j}} \log \frac{1}{\ell_{k_j}} < \infty. \quad (5.2)$$

Let v be the solution of (3.2). It follows from (5.2) and Proposition 2 that v is uniformly bounded in Ω . Thus, the measure μ_F is diffuse. Since μ_F is concentrated in F , we must have $\text{cap}(F) > 0$. The proof of Lemma 4 is complete.

Remark 1. Here is the counterpart of (5.1) in dimension $N \geq 3$:

$$\text{cap}(F) = 0 \quad \text{if and only if} \quad \sum_{j=1}^{\infty} \frac{1}{2^{Nk_j} \ell_{k_j}^{N-2}} = \infty. \quad (5.3)$$

The proof of (5.3) follows along the same lines.

The analog of Proposition 4 in dimension $N = 2$ is given by the next

Proposition 6. Assume $N = 2$. Let F be the Cantor set associated to the subsequence (ℓ_{k_j}) . There exists $C > 0$ (depending on θ) such that if

$$\sum_{j=1}^{\infty} g\left(C\alpha_0 \sum_{i=1}^{j+1} \frac{1}{4^{k_i}} \log \frac{1}{\ell_{k_i}}\right) 4^{k_j} \ell_{k_j}^2 < \infty \quad \text{for some } \alpha_0 > 0, \quad (5.4)$$

then $\alpha_0 \mu_F \in \mathcal{G}(g)$.

The proof of Proposition 6 is based on Proposition 2 and shall be omitted.

We may now present the

Proof of Theorem 1 completed. Let $\ell_k = 4^{-4^k}$, $\forall k \geq 1$. We now fix an increasing sequence of positive integers (k_j) such that

$$\frac{g(j^2)}{4^{4^{k_j}}} \leq \frac{1}{2^j} \quad \forall j \geq 1. \quad (5.5)$$

Let F be the Cantor set associated to the subsequence (ℓ_{k_j}) . Note that

$$\frac{1}{4^{k_i}} \log \frac{1}{\ell_{k_i}} = \log 4 \quad \forall i \geq 1.$$

In particular,

$$\sum_{i=1}^{j+1} \frac{1}{4^{k_i}} \log \frac{1}{\ell_{k_i}} = (j+1) \log 4 \leq 4j.$$

It then follows from Lemma 4 that $\text{cap}(F) = 0$. We now show that μ_F is a good measure.

Since

$$|F_j \setminus F_{j+1}| \leq |F_j| = 4^{k_j} \ell_{k_j}^2 = \frac{1}{4^{2 \cdot 4^{k_j} - k_j}} \leq \frac{1}{4^{4^{k_j}}},$$

then, for every $\beta > 0$, we have

$$\sum_{j=1}^{\infty} g\left(\beta \sum_{i=1}^{j+1} \frac{1}{4^{k_i}} \log \frac{1}{\ell_{k_i}}\right) 4^{k_j} \ell_{k_j}^2 \leq \sum_{j=1}^{\infty} \frac{g(4\beta j)}{4^{4^{k_j}}}. \quad (5.6)$$

In view of (5.5), we conclude that the right-hand side of (5.6) is finite for every $\beta > 0$. Thus, by Proposition 6 above, μ_F is good. The proof of Theorem 1 is complete.

Acknowledgments

The author is deeply grateful to H. Brezis for his encouragement; this work is dedicated to him with admiration and gratitude.

We warmly thank L. Orsina, I. Shafrir, and L. Véron for interesting discussions. This work was supported by the NSF grant DMS-0111298 and Sergio Serapioni, Honorary President of Società Trentina Lieviti – Trento (Italy).

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