

**ON A SINGULAR VALUE PROBLEM FOR
THE FRACTIONAL LAPLACIAN ON THE EXTERIOR
OF THE UNIT BALL**

Mounir Bezzarga and Khaled Kefi

Abstract

We study a singular value problem and the boundary Harnack principle for the fractional Laplacian on the exterior of the unit ball.

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1. Introduction

The potential theory of α -stable processes, $0 < \alpha \leq 2$, was studied intensively in the recent years. In [7] and [8], the boundary Harnack principle for bounded Lipschitz domains of \mathbb{R}^d was proved for α -harmonic functions using probabilistic proof. In [3], for $\alpha = 2$ Bachar, Maagli and Zeddini treated the following non linear singular elliptic problem

$$\begin{cases} \Delta u + f(\cdot, u) = 0, & \text{in } D, \\ u = \phi, & \text{on } \partial D, \\ \lim_{|x| \rightarrow +\infty} u(x) = 0, \end{cases}$$

where D is an unbounded regular domain in \mathbb{R}^d , ($d \geq 3$), with compact boundary, and f is a nonnegative Borel function in $D \times (0, \infty)$, that belongs to a convex cone which contains, in particular, all functions $f(x, t) = q(x)t^{-\gamma}$, $\gamma > 0$ with q is in a certain Kato class $K(D)$.

In [11], the authors considered the following problem

$$\begin{cases} \Delta u + F(x, u) = -g(x), & \text{in } D, \\ u = \phi, & \text{on } \partial D, \\ \lim_{|x| \rightarrow +\infty} u(x) = \beta, & \text{when } D \text{ is unbounded,} \end{cases}$$

where D is a domain in \mathbb{R}^d , ($d \geq 3$), F is a measurable function defined on $D \times (0, b)$ for some $b \in (0, \infty]$ and $-U(x)f(x) \leq F(x, u) \leq V(x)f(u)$, where U and V are Green tight functions on D such that $\sup_{0 < y < \varepsilon} \frac{f(y)}{y} < \frac{1}{C\|V\|_D}$.

The authors used the implicit probabilistic representation for solutions of Dirichlet boundary value problem combined with Schauder’s fixed point theorem.

For the fractional Laplacian with $\alpha \in (0, 2]$ Belhaj Rhouma and Bezzarga in [4], considered the following problem

$$\begin{cases} -(-\Delta)^{\frac{\alpha}{2}} u = f(\cdot, u), & \text{in } D, \\ u = \phi, & \text{on } D^c, \end{cases}$$

where $\phi \in C(D^c)$, D is a bounded $C^{1,1}$ -domain in \mathbb{R}^d , ($d \geq 3$) and f is assumed to be a measurable function in $D \times (0, \infty)$ that belongs to a convex cone which contains, in particular, all functions $f(x, t) = q(x)t^{-\gamma}$, $\gamma > 0$, with Borel function q is in some class of functions.

The main goal of this paper is to obtain criteria for the existence and uniqueness of positive solutions, bounded below by a positive α -harmonic function, of a class of semilinear elliptic problems

$$\begin{cases} -(-\Delta)^{\frac{\alpha}{2}} u = f(\cdot, u), & \text{in } \overline{B}^c, \\ u = \phi, & \text{on } \overline{B}, \\ \lim_{|x| \rightarrow +\infty} |x|^{d-\alpha} u(x) = \lambda > 0, \end{cases} \tag{1.1}$$

where \overline{B}^c is the exterior of the unit ball of \mathbb{R}^d . By a solution of (1.1), we mean a continuous function u which satisfies the equivalent integral equation

$$u(x) = h(x) - \int_{\overline{B}^c} G_{\overline{B}^c}(x, y) f(y, u(y)) dy, \quad x \in \mathbb{R}^d, \tag{1.2}$$

where $G_{\overline{B}^c}$ is the Green function of $(-\Delta)^{\frac{\alpha}{2}}$ on \overline{B}^c and h is the α -harmonic extension of ϕ . The function f is assumed to be a measurable function on $\overline{B}^c \times (0, \infty)$ that belongs to a convex cone which contains, in particular, all functions $f(x, t) = q(x)t^{-\gamma}$, $\gamma > 0$, with Borel function q in some class of functions related with the so-called Kato class $S_\infty(X^D)$. Also, with analytic method and using estimations on the Green function, we will show that solutions of (1.1) satisfy the boundary Harnack principle (BHP) without any restriction on the sign of f .

As usual, if A is a subset of \mathbb{R}^d , we denote by $B(A)$ the set of real Borel functions in A and $B_b(A)$ the set of bounded ones. $C(A)$ will denote the set of continuous real functions in A , $C_c(A)$ the set of ones with compact carrier and

$$C_0(A) := \{v \in C(A) : \lim_{x \rightarrow \partial A} v(x) = 0 \text{ and } \lim_{|x| \rightarrow \infty} v(x) = 0\}.$$

If \mathcal{F} is a set of functions, we denote by \mathcal{F}^+ the set of positive elements of \mathcal{F} . As usual A^c is the complement of A and for any $x \in D$, let us denote by $\delta_D(x)$ the Euclidian distance between x and the boundary ∂D of D . The letter C will denote a generic positive constant which may vary from line to line. When two positive functions are defined on a set A , we write $f \simeq g$ when the two-sided inequality $\frac{1}{C}f \leq g \leq Cf$ holds on A .

2. The α -harmonic Dirichlet problem

In this section, we will recall some properties of the α -stable process in \mathbb{R}^d which is associated to the infinitesimal generator $(-\Delta)^{\frac{\alpha}{2}}$.

For $\alpha \in (0, 2)$, we denote by $((X_t)_{t \geq 0}, P^x)$ the standard rotation invariant (or symmetric) α -stable process in \mathbb{R}^d , with index of stability α , and the characteristic $E^x e^{i\xi X_t} = e^{-i|\xi|^\alpha}$, $\xi \in \mathbb{R}^d$, $t \geq 0$, (see [9] for an explicit definition). As usual E^x is the expectation with respect to the distribution P^x of the process starting from $x \in \mathbb{R}^d$. The process $(X_t)_{t \geq 0}$ has the potential operator (see [1] or [12]), $U_\alpha f(x) = \mathcal{A}(d, \alpha) \int_{\mathbb{R}^d} \frac{f(y)}{|x - y|^{d-\alpha}} dy$, where $\mathcal{A}(d, \alpha) = \frac{\Gamma(\frac{d-\alpha}{2})}{2^\alpha \pi^{\frac{d}{2}} \Gamma(\frac{\alpha}{2})}$ and the infinitesimal generator $(-\Delta)^{\frac{\alpha}{2}}$,

$$-(-\Delta)^{\frac{\alpha}{2}} u(x) = \mathcal{A}(d, -\alpha) \int_{\mathbb{R}^d} \frac{u(x + y) - u(x)}{|y|^{d+\alpha}} dy.$$

To justify the notation $(-\Delta)^{\frac{\alpha}{2}}$, we note that the Fourier transform of the generator $(-\Delta)^{\frac{\alpha}{2}}$ and the Fourier transform of the Laplacian Δ , satisfy the equation (see [12]) $\mathcal{F}((-\Delta)^{\frac{\alpha}{2}})(\xi) = |\xi|^\alpha = (\mathcal{F}(-\Delta)(\xi))^{\frac{\alpha}{2}}$.

Note that a symmetric α -stable process X on \mathbb{R}^d is a Lévy process whose transition density $p(t, x - y)$ relative to the Lebesgue measure is uniquely determined by its Fourier transform $\int_{\mathbb{R}^d} e^{ix\xi} p(t, x) dx = e^{-t|\xi|^\alpha}$. When $\alpha = 2$, we get the Brownian motion.

For a Borel set $A \subset \mathbb{R}^d$, we define $T_A = \inf\{t \geq 0 : X_t \in A\}$, the first entrance time of A .

DEFINITION 2.1. Let u be a Borel function on \mathbb{R}^d , which is bounded from below. We say that u is α -harmonic in an open set $U \subset \mathbb{R}^d$ if $u(x) = E^x(u \circ X_{T_{B^c}})$, $x \in B$, for every bounded open set B with the closure \overline{B} contained in U . We say that u is *regular* α -harmonic in U if $u(x) = E^x(u \circ X_{T_{U^c}})$, $x \in U$.

By the strong Markov property, a regular α -harmonic function u is necessarily α -harmonic. The converse is not generally true. However, by the proof of Proposition 24.10 in [13], if u is continuous on \overline{U} and α -harmonic in U , then it is regular α -harmonic in U provided U is bounded.

The above definitions have their analytic counterparts (See [5] or [12]).

Let \mathcal{U} be the family of all open balls $B(a, r)$. For every $U = B(a, r)$ we define a sweeping kernel H_U^α by $H_U^\alpha f(x) = \int_{U^c} p_x^U(y) f(y) dy$ ($f \in B^+(\mathbb{R}^d), x \in U$), where the density is defined by

$$p_x^U(y) = a_\alpha \frac{(r^2 - |x - a|^2)^{\frac{\alpha}{2}}}{(|y - a|^2 - r^2)^{\frac{\alpha}{2}}} |y - x|^{-d}, \quad |x - a| < r \leq |y - a|$$

and $a_\alpha = \pi^{-(\frac{d}{2}+1)} \Gamma(\frac{d}{2}) \sin(\frac{\alpha\pi}{2})$.

For every $x \in \mathbb{R}^d$ and every open subset V of \mathbb{R}^d we define

$$\mathcal{U}_x := \{U \in \mathcal{U} : x \in U\}, \quad \mathcal{U}(V) := \{U \in \mathcal{U} : \overline{U} \subset V\}.$$

In the following D denotes a domain in \mathbb{R}^d , ($d \geq 2$) with compact $C^{1,1}$ boundary.

DEFINITION 2.2. A function s is said to be α -superharmonic in D if:

- (a) $s \geq 0$, $s \neq +\infty$,
- (b) s is lower semicontinuous,
- (c) $H_U^\alpha s \leq s$, $U \in \mathcal{U}(D)$.

It is well known that, if f is a continuous function in D^c and satisfying

$$\int_{D^c} \frac{|f(x)|}{1 + |x|^{d+\alpha}} dx < \infty,$$

in the case where D^c contains the point at infinity, then there is a function $H_D^\alpha f$, defined in \mathbb{R}^d , α -harmonic in D and coincides with f in D^c (see [12]).

3. The 3G-theorem

In this section, we will give some estimates on the Green function of the fractional Laplacian on an unbounded domain $D \subset \mathbb{R}^d$, ($d \geq 3$) with compact boundary such that \overline{D}^c is consisting of finitely many disjoint bounded $C^{1,1}$ -domains, and we will prove the Harnack principle for the exterior of the unit ball.

In [10] Chen and Song have obtained interesting estimates on the Green function G_D of the fractional Laplacian in a bounded $C^{1,1}$ domain D in \mathbb{R}^d ($d \geq 3$). In particular they showed the existence of a constant $C > 0$, such that for each $x, y, z \in D$

$$\frac{G_D(x, y)G_D(y, z)}{G_D(x, z)} \leq C \left(\left(\frac{\delta_D(y)}{\delta_D(x)}\right)^{\frac{\alpha}{2}} G_D(x, y) + \left(\frac{\delta_D(y)}{\delta_D(z)}\right)^{\frac{\alpha}{2}} G_D(y, z) \right), \quad (3.1)$$

where $\delta_D(x)$ denotes the Eucliden distance between x and ∂D , and using the Kelvin transformation Bachar, Maagli and Zeddini in [3] obtained a 3G-theorem for an unbounded domain D in \mathbb{R}^d , ($d \geq 3$) with compact boundary such that \overline{D}^c is consisting of finitely many disjoint bounded $C^{1,1}$ -domains, they prove that there exists $C > 0$ such that for each $x, y, z \in D$ we have

$$\frac{G_D(x, y)G_D(y, z)}{G_D(x, z)} \leq C \left(\left(\frac{\rho_D(y)}{\rho_D(x)}\right)^{\frac{\alpha}{2}} G_D(x, y) + \left(\frac{\rho_D(y)}{\rho_D(z)}\right)^{\frac{\alpha}{2}} G_D(y, z) \right), \quad (3.2)$$

where $\rho_D(x) = \frac{\delta_D(x)}{\delta_D(x) + 1}$ for $x \in D$. They also prove that there exists $C > 0$ such that for each $x, y, z \in D$,

$$\frac{\rho_D(y)^{\frac{\alpha}{2}}}{\rho_D(x)^{\frac{\alpha}{2}}} G_D(x, y) \leq \frac{C}{|x - y|^{d - \frac{\alpha}{2}}}. \quad (3.3)$$

Next we shall give some preliminary estimations of the Green function which will be needed later, for that we recall [3] the following lemmas:

LEMMA 3.1. *There exists $C > 0$ such that for each $x, y \in D$, we have*

$$\frac{1}{C} \frac{(\delta_D(x)\delta_D(y))^{\frac{\alpha}{2}}}{|x|^{d-\frac{\alpha}{2}}|y|^{d-\frac{\alpha}{2}}} \leq G_D(x, y). \tag{3.4}$$

Moreover for $M > 1$ and $r > 0$, then there exists a constant $C > 0$ such that for each $x \in D$ and $y \in D$ satisfying $|x - y| \geq r$ and $|y| \leq M$

$$G_D(x, y) \leq C \frac{(\rho_D(x)\rho_D(y))^{\frac{\alpha}{2}}}{|x - y|^{d-\alpha}}. \tag{3.5}$$

In the sequel of this section, let $D = \overline{B}^c$ and let $x^* = \frac{x}{|x|^2}$ be the Kelvin transformation from D into $D^* := \{x^* : x \in D\} = B \setminus \{0_{\mathbb{R}^d}\}$.

LEMMA 3.2. *There exists $C > 0$ such that for each $x \in D$, we have*

$$i) \quad (\delta_D(x) + 1) \leq |x| \leq C(\delta_D(x) + 1), \tag{3.6}$$

$$ii) \quad \frac{1}{C}\rho_D(x) \leq \delta_{D^*}(x^*) \leq C\rho_D(x). \tag{3.7}$$

NOTATION. Let A be a subset of $\mathbb{R}^d \setminus \{0_{\mathbb{R}^d}\}$ and let $f \in B(A^*)$. For any $x \in A$, we put $\widehat{f}(x) := |x^*|^{d-\alpha} f(x^*)$.

THEOREM 3.1. *Let $\phi \in C(\overline{B})$ and let $H_D^\alpha \phi$ the α -harmonic extension of ϕ on D (as in [12] page 267) such that $\lim_{|x| \rightarrow +\infty} |x|^{d-\alpha} H_D^\alpha \phi(x) = \lambda > 0$.*

Then there exists $H_B^\alpha \widehat{\phi}$ the α -harmonic extension of $\widehat{\phi}$ on B . Moreover we have $H_B^\alpha \widehat{\phi} = \widehat{H_D^\alpha \phi}$ on $B \setminus \{0_{\mathbb{R}^d}\}$.

P r o o f. First we remark that $\widehat{\phi} \in C(D)$ and $|\frac{\widehat{\phi}(x)}{|x|^{d+\alpha}}| \leq \frac{\|\phi\|_{\infty, \overline{B}}}{|x|^{2d}}$ on D , where $\|\phi\|_{\infty, \overline{B}} := \sup_{x \in \overline{B}} |\phi(x)|$. So (see [12] p.267), there exists $H_B^\alpha \widehat{\phi}$ the α -harmonic extension of $\widehat{\phi}$ on B . Moreover we have $H_B^\alpha \widehat{\phi}(x) = \int_D \widehat{\phi}(y) \varepsilon'_x(dy)$, $x \in B \setminus \{0_{\mathbb{R}^d}\}$, with Green measure of D :

$$\varepsilon'_x(dy) := \chi_{(|y|>1)} P_x^B(y) dy = a_\alpha \chi_{(|y|>1)} \left(\frac{1 - |x|^2}{|y|^2 - 1}\right)^{\frac{\alpha}{2}} \frac{dy}{|x - y|^d},$$

where $a_\alpha := \Gamma(\frac{d}{2})\pi^{-\frac{d}{2}-1} \sin(\frac{\alpha\pi}{2})$. Now we fix $x \in D$, then

$$H_B^\alpha \widehat{\phi}(x^*) = a_\alpha \int_D \widehat{\phi}(y) \left(\frac{1 - |x^*|^2}{|y|^2 - 1}\right)^{\frac{\alpha}{2}} \frac{dy}{|x^* - y|^d}.$$

If we put $y = \xi^*$ in the right hand side and using the fact that (see [3])

$$|\xi^* - x^*| = \frac{|\xi - x|}{|\xi||x|}, \text{ we get}$$

$$H_B^\alpha \widehat{\phi}(x^*) = a_\alpha \int_{B \setminus \{0_{\mathbb{R}^d}\}} |x|^{d-\alpha} \phi(\xi) \left(\frac{|x|^2 - 1}{1 - |\xi|^2}\right)^{\frac{\alpha}{2}} \frac{d\xi}{|x - \xi|^d} = |x|^{d-\alpha} \int_B \phi(\xi) \varepsilon_x''(d\xi),$$

where $\varepsilon_x''(d\xi) := a_\alpha \chi_{(|\xi| < 1)} \left(\frac{|x|^2 - 1}{1 - |\xi|^2}\right)^{\frac{\alpha}{2}} \frac{d\xi}{|x - \xi|^d}$ is the Green measure of B .

By ([12] page 267), we get $H_B^\alpha \widehat{\phi}(x^*) = |x|^{d-\alpha} H_D^\alpha \phi(x)$. This ends the proof. ■

Now we are ready to state the boundary Harnack inequality.

THEOREM 3.2. *Let V be an open set and let $K \subset V$ be a compact subset. Then there exists a positive constant $C = C(K, V, D)$ such that for any positive α -harmonic function u in D , vanishing on $D^c \cap V$ we have*

$$\frac{1}{C} \left(\frac{|y|}{|x|}\right)^{d-\alpha} \left(\frac{\rho_D(x)}{\rho_D(y)}\right)^{\frac{\alpha}{2}} \leq \frac{u(x)}{u(y)} \leq C \left(\frac{|y|}{|x|}\right)^{d-\alpha} \left(\frac{\rho_D(x)}{\rho_D(y)}\right)^{\frac{\alpha}{2}}, \quad x, y \in K \cap D.$$

P r o o f. In [4] Belhaj Rhouma and Bezzarga have proved that, if D is a bounded $C^{1,1}$ domain, V is an open set and $K \subset V$ is a compact subset, then there exists a constant $C = C(K, V, D)$ such that for any positive α -harmonic functions u in D , vanishing on $D^c \cap V$ we have

$$\frac{1}{C} \left(\frac{\delta_D(x)}{\delta_D(y)}\right)^{\frac{\alpha}{2}} \leq \frac{u(x)}{u(y)} \leq C \left(\frac{\delta_D(x)}{\delta_D(y)}\right)^{\frac{\alpha}{2}}, \quad x, y \in K \cap D.$$

By Theorem 3.1, this result is available for $D^* \cup \{0\}$, so we can write

$$\frac{1}{C} \left(\frac{\delta_{D^*}(x^*)}{\delta_{D^*}(y^*)}\right)^{\frac{\alpha}{2}} \leq \frac{\widehat{u}(x^*)}{\widehat{u}(y^*)} \leq C \left(\frac{\delta_{D^*}(x^*)}{\delta_{D^*}(y^*)}\right)^{\frac{\alpha}{2}}, \quad x^*, y^* \in K^* \cap D^*.$$

Using (3.7), we get

$$\frac{1}{C} \left(\frac{|y|}{|x|}\right)^{d-\alpha} \left(\frac{\rho_D(x)}{\rho_D(y)}\right)^{\frac{\alpha}{2}} \leq \frac{u(x)}{u(y)} \leq C \left(\frac{|y|}{|x|}\right)^{d-\alpha} \left(\frac{\rho_D(x)}{\rho_D(y)}\right)^{\frac{\alpha}{2}}, \quad x, y \in K \cap D. \quad \blacksquare$$

4. The class $S_\infty(X^D)$ for $(-\Delta)^{\frac{\alpha}{2}}$

In this section we will assume that D is an unbounded domain in \mathbb{R}^d , ($d \geq 3$) with compact boundary such that \overline{D}^c is consisting of finitely many disjoint bounded $C^{1,1}$ domains. In [11], Chen and Song have introduced the following class of functions $S_\infty(X^D)$ as follows:

DEFINITION 4.1. A function φ is said to be in the class $S_\infty(X^D)$ if, for every $\varepsilon > 0$, there exists a constant $\delta = \delta(\varepsilon) > 0$ such that for any measurable set $B \subset D$ with Lebesgue measure $|B| < \delta$,

$$\sup_{(x,z) \in D \times D} \int_B \frac{G_D(x,y)G_D(y,z)}{G_D(x,z)} |\varphi(y)| dy \leq \varepsilon, \quad (4.1)$$

and there is a Borel subset $K = K(\varepsilon)$ of finite Lebesgue measure such that

$$\sup_{(x,z) \in D \times D} \int_{D \setminus K} \frac{G_D(x,y)G_D(y,z)}{G_D(x,z)} |\varphi(y)| dy \leq \varepsilon. \quad (4.2)$$

REMARK 4.1. From (3.2) if for every $\varepsilon > 0$, there exists a constant $\delta = \delta(\varepsilon) > 0$ such that for all measurable sets $B \subset D$ with Lebesgue measure $|B| < \delta$ such that

$$\sup_{x \in D} \int_B \frac{(\rho_D(y))^{\frac{\alpha}{2}}}{(\rho_D(x))^{\frac{\alpha}{2}}} G_D(x,y) |\varphi(y)| dy \leq \varepsilon, \quad (4.3)$$

and there is a Borel subset $K = K(\varepsilon)$ of finite Lebesgue measure such that

$$\sup_{x \in D} \int_{D \setminus K} \frac{(\rho_D(y))^{\frac{\alpha}{2}}}{(\rho_D(x))^{\frac{\alpha}{2}}} G_D(x,y) |\varphi(y)| dy \leq \varepsilon, \quad (4.4)$$

then $\varphi \in S_\infty(X^D)$.

REMARK 4.2. Note that, if φ satisfies (4.3) and (4.4), then

$$y \mapsto \delta_D(y)^\alpha \varphi(y) \in L^1_{Loc}(D) \quad (4.5)$$

PROPOSITION 4.1. Let $\varphi \in S_\infty(X^D)$, then

$$\|\varphi\|_D = \sup_{(x,z) \in D \times D} \int_D \frac{G_D(x,y)G_D(y,z)}{G_D(x,z)} |\varphi(y)| dy < \infty.$$

P r o o f. Let $\varepsilon > 0$, then there exists a compact K such that

$$\sup_{(x,z) \in D \times D} \int_{D \setminus K} \frac{G_D(x,y)G_D(y,z)}{G_D(x,z)} |\varphi(y)| dy \leq \varepsilon.$$

Also, there exists $\delta > 0$ such that for all $B \subset D$ with $|B| < \delta$, we have

$$\sup_{(x,z) \in D \times D} \int_B \frac{G_D(x,y)G_D(y,z)}{G_D(x,z)} |\varphi(y)| dy \leq \varepsilon.$$

Let x_1, x_2, \dots, x_p in K such that $K \subset \bigcup_{1 \leq i \leq p} B(x_i, r)$, where $r > 0$ is the radius of all the balls centered in x_i ; $i \in \{1, 2, \dots, p\}$ and satisfies $|B(x_i, r)| < \delta$ for all x_i ; $i \in \{1, 2, \dots, p\}$. The proof, then holds by the above two inequalities. ■

PROPOSITION 4.2. *Let $\varphi \in S_\infty(X^D)$, $x_0 \in \bar{D}$ and h be a nonnegative α -superharmonic function in D . Then, for all $x \in D$ we have*

$$\int_D G_D(x,y) |\varphi(y)| h(y) dy \leq C \|\varphi\|_D h(x). \tag{4.6}$$

Moreover, from Proposition 3.1 in [11] we have

$$\lim_{\varepsilon \rightarrow 0} \left(\sup_{x \in D} \frac{1}{h(x)} \int_{D \cap B(x_0, \varepsilon)} G_D(x,y) h(y) |\varphi(y)| dy \right) = 0, \tag{4.7}$$

and

$$\lim_{M \rightarrow +\infty} \left(\sup_{x \in D} \frac{1}{h(x)} \int_{D \cap \{|y| \geq M\}} G_D(x,y) h(y) |\varphi(y)| dy \right) = 0. \tag{4.8}$$

P r o o f. Using Proposition 4.1, we get for all $x, z \in D$

$$\int_D G_D(x,y) G_D(y,z) |\varphi(y)| dy \leq \|\varphi\|_D G_D(x,z).$$

On the other hand by (3.3), the kernel V^α given by $V^\alpha f = \int_D f(y) G_D(\cdot, y) dy$, $f \in B_b(\mathbb{R}^d)$, is proper for $0 < \alpha \leq 2$. Then (4.6) holds by Hunt's approximation theorem (one can see p.23 in [6]). ■

COROLLARY 4.1. *Let $\varphi \in S_\infty(X^D)$. Then we have:*

$$i) \sup_{x \in D} \int_D G_D(x, y) |\varphi(y)| dy < \infty, \quad (4.9)$$

$$ii) y \mapsto \delta_D(y)^{\frac{\alpha}{2}} \varphi(y) \in L^1_{Loc}(D) \text{ and } y \mapsto \frac{\delta_D(y)^{\frac{\alpha}{2}}}{|y|^{d-\frac{\alpha}{2}}} \varphi(y) \in L^1(D). \quad (4.10)$$

P r o o f. By (3.4), we have

$$\int_{D \cap (|y| \leq M)} \delta_D(y)^{\frac{\alpha}{2}} |\varphi(y)| dy \leq C \frac{|x|^{d-\frac{\alpha}{2}}}{\delta_D(x)^{\frac{\alpha}{2}}} \int_{D \cap (|y| \leq M)} G_D(x, y) |\varphi(y)| dy < \infty.$$

Using the same argument we can write

$$\int_D \frac{\delta_D(y)^{\frac{\alpha}{2}}}{|y|^{d-\frac{\alpha}{2}}} \varphi(y) \leq C \frac{|x|^{d-\frac{\alpha}{2}}}{\delta_D(x)^{\frac{\alpha}{2}}} \int_D G_D(x, y) |\varphi(y)| dy < \infty.$$

That achieves the proof of (4.10). \blacksquare

PROPOSITION 4.3. *Let $q(y) = \frac{1}{|y|^\mu (\rho_D(y))^\lambda}$, for $y \in D$, then the function q satisfies (4.3) and (4.4) if and only if $\lambda < \alpha < \mu$.*

P r o o f. Using (3.6), we can write $q(y) \sim \frac{1}{|y|^{\mu-\lambda} (\delta_D(y))^\lambda}$, and using [3] we end the proof. \blacksquare

THEOREM 4.1. *Let φ be a function in $S_\infty(X^D)$. Then the function $V\varphi(x) = \int_D G_D(x, y) \varphi(y) dy$ is in $C_0(D)$.*

P r o o f. Let $x_0 \in \bar{D}$ and $\varepsilon_1 > 0$, by (4.7) and (4.8), $\exists \varepsilon > 0$, $\exists M > 1$:

$$\sup_{\xi \in D} \int_{D \cap B(x_0, 2\varepsilon)} G_D(\xi, y) |\varphi(y)| dy + \sup_{\xi \in D} \int_{D \cap (|y| \geq M)} G_D(\xi, y) |\varphi(y)| dy \leq \frac{\varepsilon_1}{4}.$$

Let $x, x' \in B(x_0, \varepsilon) \cap D$, then we have

$$|V\varphi(x) - V\varphi(x')| \leq \frac{\varepsilon_1}{2} + \int_{D \cap B^c(x_0, 2\varepsilon) \cap B(0, M)} |G_D(x, y) - G_D(x', y)| |\varphi(y)| dy.$$

On the other hand, for every $y \in B^c(x_0, 2\varepsilon) \cap B(0, M) \cap D$, $x, x' \in B(x_0, \varepsilon) \cap D$ we get using (3.5), that

$$|G_D(x, y) - G_D(x', y)| \leq C \left[\frac{\rho_D(x)^{\frac{\alpha}{2}} \rho_D(y)^{\frac{\alpha}{2}}}{|x - y|^{d-\alpha}} + \frac{\rho_D(x')^{\frac{\alpha}{2}} \rho_D(y)^{\frac{\alpha}{2}}}{|x' - y|^{d-\alpha}} \right] \leq \frac{C \rho_D(y)^{\frac{\alpha}{2}}}{\varepsilon^{d-\alpha}}.$$

Now since G_D is continuous outside the diagonal, we deduce by the dominated convergence theorem and (4.10) that

$$\int_{D \cap B^c(x_0, 2\varepsilon) \cap B(0, M)} |G_D(x, y) - G_D(x', y)| |\varphi(y)| dy \rightarrow 0 \text{ as } |x - x'| \rightarrow 0.$$

Hence $V\varphi \in C(\bar{D})$. Finally, we need to prove that $V\varphi(x) \rightarrow 0$ as $|x| \rightarrow \infty$. Let $x \in D$ such that $|x| \geq M + 1$. Then we have

$$|V\varphi(x)| \leq \int_{D \cap B^c(0, M)} G_D(x, y) |\varphi(y)| dy + \int_{D \cap B(0, M)} G_D(x, y) |\varphi(y)| dy.$$

For $y \in D \cap B(0, M)$, we have $|x - y| \geq 1$. Hence by (3.5) we get

$$|V\varphi(x)| \leq \frac{\varepsilon_1}{4} + \frac{C}{(|x| - M)^{d-\alpha}} \int_{D \cap \{|y| \leq M\}} \delta_D(y)^{\frac{\alpha}{2}} |\varphi(y)| dy.$$

Using (4.10) we obtain $V\varphi(x) \rightarrow 0$ as $|x| \rightarrow +\infty$. ■

5. Existence of solutions of (1.1)

In this section, we are concerned with the existence of solutions of (1.1). Moreover, when the function f is non increasing in u , we show the uniqueness of the solution. We also show that such solutions satisfy the Boundary Harnack Principle.

5.1. α -harmonic measure. Let $\varepsilon_x, x \in \mathbb{R}^d$, be the Dirac measure, and let V be an open set in \mathbb{R}^d . For each point $x \in \mathbb{R}^d$, the P^x distribution of $X_{T_{V^c}}$ is a probability measure on V^c , called α -harmonic measure (in x with respect to V) and denoted by ω_V^x which is usually supported on V^c and $\omega_V^x = \varepsilon_x$ for $x \in V^c$. In our case we remark that $\omega_B^x = \varepsilon'_x$ and $\omega_{B^c}^x = \varepsilon''_x$. Also, we recall that for a measure μ on \mathbb{R}^d , we define its Riesz potential by

$$U_\alpha^\mu(x) = \mathcal{A}(d, \alpha) \int_{\mathbb{R}^d} \frac{d\mu(y)}{|x - y|^{d-\alpha}}.$$

We recall that the Green function satisfies

$$G_D(x, y) = U_{\alpha}^{\varepsilon_x}(y) - U_{\alpha}^{\omega_D^x}(y), \quad x, y \in \mathbb{R}^d. \tag{5.1}$$

It is well known that the first term on the right hand side of (5.1) is α -harmonic in $\mathbb{R}^d \setminus \{y\}$ (see [12]) and the second term is regular α -harmonic in $x \in D$. Moreover, we have, in the sense of distributions,

$$(-\Delta)^{\frac{\alpha}{2}} \left(\frac{\mathcal{A}(d, \alpha)}{|x - \cdot|^{d-\alpha}} \right) = \varepsilon_x, \quad x \in \mathbb{R}^d \tag{5.2}$$

(see Lemma 1.11 in [12]). Thus, we get the following lemma:

LEMMA 5.1. *For any measurable function g such that $x \rightarrow \int_D G_D(x, y)|g(y)|dy$ in $L^1(D)$ and such $g = 0$ in D^c , we have*

$$(-\Delta)^{\frac{\alpha}{2}} \int_D G_D(x, y)g(y)dy = g(x), \quad x \in D$$

in the distributional sense.

Proof. Let $\varphi \in C_0^\infty(D) = C_0(D) \cap C^\infty(D)$. Since $\int_D G_D(x, y)g(y)dy = 0$ in D^c , we get

$$\int_{\mathbb{R}^d} \int_D G_D(x, y)g(y)dy (-\Delta)^{\frac{\alpha}{2}} \varphi(x)dx = \int_D \int_D G_D(x, y)g(y)dy (-\Delta)^{\frac{\alpha}{2}} \varphi(x)dx.$$

Using the fact that $|(-\Delta)^{\frac{\alpha}{2}} \varphi(y)| \leq C(1 + |y|)^{-d-\alpha}$, $y \in \mathbb{R}^d$, we obtain, by Fubini's theorem and (5.2) the following identity:

$$\begin{aligned} & \int_{\mathbb{R}^d} \int_D G_D(x, y)g(y) (-\Delta)^{\frac{\alpha}{2}} \varphi(x)dydx \\ &= \int_{\mathbb{R}^d} \varphi(y)g(y)dy - \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \varphi(z)g(y)d\omega_D^y(z)dy. \end{aligned}$$

Since $\int_{\mathbb{R}^d} \varphi(z)d\omega_D^y(z) = 0$, it follows that

$$\int_{\mathbb{R}^d} \int_D G_D(x, y)g(y) (-\Delta)^{\frac{\alpha}{2}} \varphi(x)dydx = \int_{\mathbb{R}^d} \varphi(y)g(y)dy.$$

■

In the remaining of this paper we will assume that $D = \overline{B}^c$.

5.2. The global results. We assume that the following assumptions hold:

H₁. $\phi \in C(D^c)$ which is zero on a neighborhood of ∂D and positive on the complement.

H₂. f is a measurable function defined on $D \times (0, \infty)$ which is continuous with respect to the second variable.

Let h_0 be a nonnegative continuous function which is α -harmonic in D such that $Z = \{x : h_0(x) = 0\}$ is a nonempty connected subset contained in a neighborhood of ∂D and $h_0(x_0) = 1$ for some $x_0 \in D$.

In the sequel, let us consider the function h which solves the Dirichlet problem

$$\begin{cases} (-\Delta)^{\frac{\alpha}{2}} h = 0, & \text{in } D, \\ h = \phi, & \text{on } D^c, \\ \lim_{|x| \rightarrow +\infty} |x|^{d-\alpha} h(x) = \lambda > 0. \end{cases} \tag{5.3}$$

For any $a > 0$, we set $F_a = \{u \in C(D) : u \geq a\}$.

Our main existence results are the following:

THEOREM 5.1. *Assume H_1 and H_2 hold. For some $a > 0$, we suppose that there exists a nonnegative function $q_a \in S_\infty(X^D)$, such that for every $u \in F_a$*

$$|f(x, u(x)h(x))| \leq q_a(x)h(x), \forall x \in D. \tag{5.4}$$

Then there exists $b_0 = b(\phi, a) > 0$ such that for any $b \in [b_0, \infty)$ there exists a solution u of

$$\begin{cases} -(-\Delta)^{\frac{\alpha}{2}} u = f(\cdot, u), & \text{in } D, \\ u = b\phi, & \text{on } D^c, \\ \lim_{|x| \rightarrow \infty} |x|^{d-\alpha} u(x) = \lambda > 0. \end{cases} \tag{5.5}$$

Moreover, $u \geq ah$.

In the sequel, the following result will be used later to proof theorems. First we remark that it follows from Theorem 3.2 and the assumptions on h and D that there exists c_1 such that

$$h(x) \geq c_1 \frac{\rho_D(x)^{\frac{\alpha}{2}}}{|x|^{d-\alpha}}, \quad \text{for all } x \in D, \tag{5.6}$$

and

$$h_0(x) \geq c_1 \frac{\rho_D(x)^{\frac{\alpha}{2}}}{|x|^{d-\alpha}}, \quad \text{for all } x \in D. \tag{5.7}$$

For each $w \in F_a$, define $T_b w$, by

$$T_b w(x) = b - \frac{1}{h(x)} \int_D G_D(x, y) f(y, w(y)h(y)) dy, \text{ for all } x \in D.$$

PROPOSITION 5.1. *The family of functions*

$$\mathcal{K} = \left\{ \frac{1}{h(x)} \int_D G_D(x, y) f(y, w(y)h(y)) dy : w \in F_a \right\}$$

is uniformly bounded and equicontinuous in $C(\bar{D})$, and, consequently, it is relatively compact in $C(\bar{D})$.

P r o o f. Set $Tw(x) = \frac{1}{h(x)} \int_D G_D(x, y) f(y, w(y)h(y)) dy$. By (5.4), we have for all $w \in F_a$, $|Tw(x)| \leq \frac{1}{h(x)} \int_D G_D(x, y) q_a(y) h(y) dy$. Since $q_a \in S_\infty(X^D)$, then by proposition () we get

$$\|Tw\|_\infty \leq C \|q_a\|_D. \quad (5.8)$$

Hence, the family \mathcal{K} is uniformly bounded. Now, we propose to prove the equicontinuity of \mathcal{K} . Indeed, fix $x_0 \in \bar{D}$ and $\varepsilon > 0$.

Using (4.7) and (4.8), for all $\varepsilon_1 > 0$, there exists $\varepsilon > 0$ and $M > 1$ such that

$$\begin{aligned} \sup_{x \in D} \frac{1}{h(x)} \int_{D \cap B(x_0, 2\varepsilon)} G_D(x, y) q_a(y) h(y) dy &\leq \frac{\varepsilon_1}{8}, \\ \sup_{x \in D} \frac{1}{h(x)} \int_{D \cap B^c(x_0, 2\varepsilon) \cap \{|y| \geq M\}} G_D(x, y) q_a(y) h(y) dy &\leq \frac{\varepsilon_1}{8}. \end{aligned}$$

Then for any $x, x' \in D \cap B(x_0, \varepsilon)$ and $w \in F_a$, we have

$$\begin{aligned} |Tw(x) - Tw(x')| &\leq \frac{\varepsilon_1}{2} \\ &+ \int_{D \cap B^c(x_0, 2\varepsilon) \cap \{|y| \leq M\}} \left| \frac{G_D(x, y)}{h(x)} - \frac{G_D(x', y)}{h(x')} \right| q_a(y) h(y) dy. \end{aligned}$$

Moreover, if $|x_0 - y| \geq 2\varepsilon$ and $|x - x_0| \leq \varepsilon$, then $|x - y| \geq \varepsilon$. Using (5.6) and (3.5) for all $x, y \in D$ such that $|x - y| \geq \varepsilon$ and $|y| \leq M$, it follows that

$$\frac{G_D(x, y)}{h(x)} q_a(y) h(y) \leq \frac{C \rho_D(y)^{\frac{\alpha}{2}}}{\varepsilon^{d-\alpha}} |x|^{d-\alpha} \|h\|_\infty q_a(y) \leq C' \delta_D(y)^{\frac{\alpha}{2}} \|h\|_\infty q_a(y).$$

Since the map $x \rightarrow \frac{G_D(x, y)}{h(x)}$ is continuous in $B(x_0, \varepsilon) \cap D$, whenever $y \in B^c(x_0, 2\varepsilon) \cap D \cap (|y| \leq M)$, then we conclude from (4.10) and the Lebesgue's dominated convergence theorem that

$$\int_{D \cap B^c(x_0, 2\varepsilon) \cap (|y| \leq M)} \left| \frac{G_D(x, y)}{h(x)} - \frac{G_D(x', y)}{h(x')} \right| q_a(y) h(y) dy \rightarrow 0, \text{ as } |x - x'| \rightarrow 0.$$

Finally, we deduce that $|Tw(x) - Tw(x')| \rightarrow 0$, as $|x - x'| \rightarrow 0$ uniformly for all $w \in F_a$. The last assertion then holds by Ascoli's theorem. \blacksquare

Proof of Theorem 5.1. From (5.8) we have that $T_b w \geq b - C \|q_a\|_D$. Thus, for any $b \geq b_0 := a + C \|q_a\|_D$, we have $T_b w \geq a$. Hence

$$T_b(F_a) \subset F_a.$$

On the other hand, we note that if $(w_n)_n$ is a sequence in F_a such that $\|w_n - w\|_\infty \rightarrow 0$, then $f(x, h(x)w_n(x))$ converges to $f(x, h(x)w(x))$ for all $x \in D$. An application of the Lebesgue's theorem implies that $Tw_n(x) \rightarrow Tw(x)$, for all $x \in D$ and by Proposition , the convergence holds in the uniform norm. Thus we have shown that $T_b : F_a \rightarrow F_a$ is continuous.

Since $T_b(F_a)$ is relatively compact, then the Schauder fixed point theorem implies the existence of $w \in F_a$ such that

$$w(x) = b - \frac{1}{h(x)} \int_D G_D(x, y) f(y, w(y)h(y)) dy. \tag{5.9}$$

For any $x \in D$, put $u(x) = w(x)h(x)$. Thus, u is a solution of

$$u(x) = bh(x) - \int_D G_D(x, y) f(y, u(y)) dy, \tag{5.10}$$

i.e. u is a solution of (5.5). Since $u = wh$ where w is the function given in (5.9) and $w \geq a$, then $u \geq ah$. \blacksquare

THEOREM 5.2. *Assume that the conditions of Theorem 5.1 hold and that the mapping $u \rightarrow f(\cdot, u)$ is nondecreasing. Moreover, we assume that for any $c > 0$, there exists a nonnegative measurable function q_c such that:*

- i) $\int_D G_D(x, y) q_c(y) dy < \infty$,
 - ii) $|f(x, y) - f(x, y')| \leq q_c(x) |y - y'|, \quad y, y' \in [0, c]$.
- Then there exists a unique solution of (5.5).*

P r o o f. Let u_1 and u_2 be two solutions of (5.5) and let $c = \max(\|u_1\|_\infty, \|u_2\|_\infty)$. Set

$$\psi(x) = \begin{cases} \frac{f(x, u_1(x)) - f(x, u_2(x))}{u_1(x) - u_2(x)}; & \text{if } u_1(x) \neq u_2(x), \\ 0; & \text{if } u_1(x) = u_2(x). \end{cases}$$

Then $0 \leq \psi \leq q_c$ and by (1.2) we get $u_1(x) - u_2(x) + V_\psi^\alpha(u_1 - u_2) = 0$, where for any Borel function g , $V_\psi^\alpha g(x) = \int_D G_D(x, y)g(y)\psi(y)dy$.

Since $u_1 - u_2 + V_\psi^\alpha(u_1 - u_2)^+ = V_\psi^\alpha(u_1 - u_2)^-$, we obtain $V_\psi^\alpha(u_1 - u_2)^- \geq V_\psi^\alpha(u_1 - u_2)^+$ on the set $[(u_1 - u_2)^+ > 0]$. We get from the complete maximum principle that $V_\psi^\alpha(u_1 - u_2)^- \geq V_\psi^\alpha(u_1 - u_2)^+$ on D and therefore $u_1 \geq u_2$ on D . Similarly, by interchanging u_1 by u_2 we get $u_1 = u_2$ on D . Since $u_1 = u_2$ on D^c , we obtain $u_1 = u_2$ on \mathbb{R}^d . ■

We follow the proof of the boundary Harnack principle.

THEOREM 5.3. *Suppose that the assumptions of Theorem 5.1 hold and let V be an open set. Then, for every compact $K \subset V$, there exist constants $c_1, c_2 > 0$ depending only on K, V and D such that for any solution u of (1.1) given in Theorem 5.1 such that $u(x_0) = 1$ we have*

$$c_1 \frac{\rho_D(x)^{\frac{\alpha}{2}}}{|x|^{d-\alpha}} \leq u(x) \leq c_2 \frac{\rho_D(x)^{\frac{\alpha}{2}}}{|x|^{d-\alpha}}, \quad x \in K \cap D.$$

P r o o f. Let u and w as defined above. Then, from (5.4) and (4.6) we get

$$\int_D G_D(x, y)|f(y, w(y)h(y))|dy \leq \int_D G_D(x, y)q_a(y)h(y)dy \leq C\|q_a\|_D h(x).$$

Finally, from (5.10) we get $u(x) \leq (b + 2\|q_a\|_D)h(x)$. Since

$$ah(x) \leq u(x) \leq (C\|q_a\|_D + b)h(x), \quad x \in D$$

and h vanishes continuously on $V \cap D^c$, then Theorem 3.2 ends the proof. ■

COROLLARY 5.1. *Assume H_1 and H_2 hold. Moreover we suppose that there exist $\beta > 0, \gamma > 0$ and two nonnegative functions q and q_1 satisfying:*

- a:** $|f(x, t)| \leq q(x)t^{-\gamma}$, for $0 < t \leq \beta$,
- b:** $|f(x, t)| \leq q_1(x)$, for $t \geq \beta$,

c: The maps $x \rightarrow q(x)\rho_D(x)^{\frac{-\alpha}{2}(1+\gamma)}|x|^{(d-\alpha)(1+\gamma)}$
 and $x \rightarrow q_1(x)|x|^{d-\alpha}\rho_D(x)^{\frac{-\alpha}{2}}$ are in $S_\infty(X^D)$.

Then, there exists $b_\phi > 0$ such that for every $b \in [b_\phi, \infty)$ there exists a solution of (5.5) satisfying $u \geq ah$.

P r o o f. From (5.6), we have

$$q(x)h(x)^{-1-\gamma} \leq c_1q(x)\rho_D(x)^{\frac{-\alpha}{2}(1+\gamma)}|x|^{(d-\alpha)(1+\gamma)}$$

and $|q_1(x)h(x)^{-1}| \leq c_1q_1(x)|x|^{d-\alpha}\rho_D(x)^{\frac{-\alpha}{2}}$, which yields that $qh^{-1-\gamma}$ and q_1h^{-1} are in $S_\infty(X^D)$. Set $A_h = C\|qh^{-1-\gamma}\|_D$ and $B_h = C\|q_1h^{-1}\|_D$. Then, the mapping $a \rightarrow a + A_ha^{-\gamma} + B_h$ attains its minimal value b_0 for a positive number a_0 . Setting $q_{a_0} = \sup(a_0^{-\gamma}qh^{-1-\gamma}, q_1h^{-1})$, we get that for every $w \in F_{a_0}$, $|f(x, w(y)h(y))| \leq q_{a_0}(x)h(y)$. The conclusion follows from the previous theorem. ■

EXAMPLE 5.1. Under the conditions of Corollary 5.1, we suppose that there exists $C > 0$ and γ quite small such that $q(x) \leq \frac{C}{|x|^\mu(\rho_D(x))^\lambda}$ and $q_1(x) \leq \frac{C}{|x|^\mu(\rho_D(x))^\lambda}$ for $\lambda < \frac{\alpha}{2}$ and $d < \mu$, then using Proposition 4.3, the result of Theorem 5.1 holds.

THEOREM 5.4. Assume H_2 is true. Suppose that there exist $\beta > 0$, $\gamma > 0$ and two nonnegative functions q and q_1 satisfying the same conditions of Corollary 5.1, then there exists $b_0 > 0, a_0 > 0$ such that for any $\phi \in C_c(D^c)$ with $\phi \geq b_0h_0$, there exists a solution u of (1.1) such that $u \geq a_0h_0$.

P r o o f. By (5.7), we get that $qh_0^{-1-\gamma}$ and $q_1h_0^{-1}$ are in $S_\infty(X^D)$. So let $A = C\|qh_0^{-1-\gamma}\|_D$ and $B = C\|q_1h_0^{-1}\|_D$. Then, the map $a \rightarrow a + Aa^{-\gamma} + B$ has its minimal value b_0 for a positive number a_0 . Set $K(x) = \sup(a_0^{-\gamma}q(x)h_0^{-1-\gamma}, q_1h_0^{-1})$. Let $\phi \in C_c(D^c)$ be such that $\phi \geq b_0h_0$. Set $\tilde{\phi} = \frac{1}{b_0}\phi$ and h the solution of

$$\begin{cases} (-\Delta)^{\frac{\alpha}{2}}h = 0, & \text{in } D, \\ h = \frac{1}{b_0}\phi, & \text{on } D^c. \end{cases} \tag{5.11}$$

Then, by the maximum principle (see Theorem 1.28 in [12]), we get $h \geq h_0$. Using the fact that $\gamma > 0$ and the assumptions on q and q_1 we get that for every $w \in F_{a_0}$, we have

$$\begin{aligned} |f(x, w(y)h(y))| &\leq (a_0^{-\gamma}q(x)h^{-\gamma}(x)) \vee q_1(x) \\ &\leq [(a_0^{-\gamma}q(x)h_0^{-1-\gamma}(x)) \vee (q_1(x)h_0^{-1}(x))]h(x) = K(x)h(x). \end{aligned}$$

Hence

$$\begin{aligned} \frac{1}{h(x)} \int_D G_D(x, y) |f(y, w(y)h(y))| dy &\leq \frac{1}{h(x)} \int_D G_D(x, y) K(y) h(y) dy \\ &\leq C \|K\|_D \leq A a_0^{-\gamma} + B. \end{aligned}$$

Hence for $b \geq b_0 = A a_0^{-\gamma} + B + a_0$, we get $T_b u \geq b - A a_0^{-\gamma} - B \geq a_0$. As in the proof of Theorem 5.1, $T_b(F_{a_0}) \subset F_{a_0}$. Hence, we conclude that there exists a function $w \in F_{a_0}$ such that $T_b w = w$, i.e. w is a solution of

$$T_b(w) = b - \frac{1}{h(x)} \int_D G_D(x, y) f(y, w(y)h(y)) dy. \quad (5.12)$$

It follows that if we take $b = b_0$ in (5.12), the function $u = wh$ is a solution of (1.1) such that $w \geq a_0 h_0$. ■

In the sequel, we shall give the general Boundary Harnack Principle (BHP) for the case $f \geq 0$.

THEOREM 5.5. *We assume H_1, H_2 and the function f is nonnegative.*

Let u be a solution of (1.1) which is minorized by h_0 . Moreover, we suppose that there exists an open set V such that u vanishes continuously on $V \cap D^c$. Then, for every compact $K \subset V$, there exist constants $c_1, c_2 > 0$ depending only on u, h_0, K, V and D such that

$$c_1 \frac{\rho_D(x)^{\frac{\alpha}{2}}}{|x|^{d-\alpha}} \leq u(x) \leq c_2 \frac{\rho_D(x)^{\frac{\alpha}{2}}}{|x|^{d-\alpha}}, \quad x \in K \cap D.$$

P r o o f. Using the assumption on u , we get $h_0 \leq u \leq h$ in D . The conclusion then follows from Theorem 3.2. ■

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Institut Préparatoire
aux Etudes d'ingénieurs de Tunis
2 Rue Jawaher Lel Nehru
1008 Montfleury-Tunis, TUNISIA

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e-mails: mounir.Bezzarga @ipeim.rnu.tn
khaled.kefi@yahoo.fr