



Prépublications du Département de Mathématiques

Université de La Rochelle
Avenue Michel Crépeau
17042 La Rochelle Cedex 1
<http://www.univ-lr.fr/lab0/lmca>

Nonexistence results of solutions to systems of semilinear differential inequalities on the Heisenberg group

Abdallah El Hamidi et Mokhtar Kirane

Juillet 2003

Classification:

Mots clés:

2003/05

Nonexistence results of solutions to systems of semilinear differential inequalities on the Heisenberg group

A. El Hamidi & M. Kirane

Abstract

Denoting $\Delta_{\mathbb{H}}$ the laplacian on the $(2N+1)$ -dimensional Heisenberg group \mathbb{H}^N and $|\eta|_{\mathbb{H}}^4 = \tau^2 + \sum_{i=1}^N (x_i^2 + y_i^2)^2$ for $\eta = (x_1, \dots, x_N, y_1, \dots, y_N, \tau) \in \mathbb{H}^N$, we give some nonexistence results of solutions to the system of inequalities of the type

$$(\text{ES}_m) \quad \begin{cases} -\Delta_{\mathbb{H}}(a_i u_i) \geq |\eta|_{\mathbb{H}}^{\gamma_{i+1}} |u_{i+1}|^{p_{i+1}}, & \eta \in \mathbb{H}^N, \quad 1 \leq i \leq m, \\ u_{m+1} = u_1, \end{cases}$$

in \mathbb{H}^N , with $m \in \mathbb{N}^*$, $p_{m+1} = p_1$, $\gamma_{m+1} = \gamma_1$ and $a_i \in L^\infty$, $1 \leq i \leq m$. These nonexistence results hold for N less than critical exponents which depend on p_i and γ_i , $1 \leq i \leq m$. Our result concerning (ES_m) , for the case $m = 2$, improve the one obtained by Pohozaev and Véron [12].

1 Introduction

For the reader's convenience, we recall some background facts used here. The Heisenberg group \mathbb{H}^N , whose points will be denoted by $\eta = (x, y, \tau)$ is the Lie group $(\mathbb{R}^{2N+1}, \circ)$ with the group operation \circ defined by

$$\eta \circ \tilde{\eta} = (x + \tilde{x}, y + \tilde{y}, \tau + \tilde{\tau} + 2(\langle x, \tilde{y} \rangle - \langle \tilde{x}, y \rangle)),$$

where \langle , \rangle is the usual inner product in \mathbb{R}^N . The Laplacian $\Delta_{\mathbb{H}}$ over \mathbb{H}^N is obtained, from the vector fields $X_i = \partial_{x_i} + 2y_i \partial_\tau$ and $Y_i = \partial_{y_i} - 2x_i \partial_\tau$, by

$$\Delta_{\mathbb{H}} = \sum_{i=1}^N (X_i^2 + Y_i^2). \quad (1)$$

Observe that the vector field $T = \partial_\tau$ does not appear in (1). This fact lets presume a "loss of derivative" in the variable τ . The compensation comes from the relation

$$[X_i, Y_j] = -4T, \quad j, k \in \{1, 2, \dots, N\}. \quad (2)$$

The relation (2) proves that \mathbb{H}^N is a nilpotent Lie group of order 2. Incidentally, (2) constitutes an abstract version of the canonical relations of commutation of Heisenberg between momentums and positions. Explicit computation gives the expression

$$\Delta_{\mathbb{H}} = \sum_{i=1}^N \left(\frac{\partial^2}{\partial x_i^2} + \frac{\partial^2}{\partial y_i^2} + 4y_i \frac{\partial^2}{\partial x_i \partial \tau} - 4x_i \frac{\partial^2}{\partial y_i \partial \tau} + 4(x_i^2 + y_i^2) \frac{\partial^2}{\partial \tau^2} \right).$$

A natural group of dilatations on \mathbb{H}^N is given by

$$\delta_\lambda(\eta) = (\lambda x, \lambda y, \lambda^2 \tau), \quad \lambda > 0,$$

whose Jacobian determinant is λ^Q , where

$$Q = 2N + 2$$

is the homogeneous dimension of \mathbb{H}^N .

The operator $\Delta_{\mathbb{H}}$ is a degenerate elliptic operator. It is invariant with respect to the left translation of \mathbb{H}^N and homogeneous w.r.t the dilatations δ_λ . More precisely, we have

$$\forall (\eta, \tilde{\eta}) \in \mathbb{H}^N \times \mathbb{H}^N, \quad \Delta_{\mathbb{H}}(u(\eta \circ \tilde{\eta})) = (\Delta_{\mathbb{H}}u)(\eta \circ \tilde{\eta})$$

and

$$\Delta_{\mathbb{H}}(u \circ \delta_\lambda) = \lambda^2 (\Delta_{\mathbb{H}}u) \circ \delta_\lambda.$$

It is natural to define a distance from η to the origin by

$$|\eta|_{\mathbb{H}} = \left(\tau^2 + \sum_{i=1}^N (x_i^2 + y_i^2)^2 \right)^{1/4}.$$

In [12], Pohozaev and Véron gave another proof of a result of Birindelli, Capuzzo-Dolcetta and Cutri [1] concerning the nonexistence of weak solutions of the differential inequality

$$\Delta_{\mathbb{H}}(au) + |\eta|_{\mathbb{H}}^\gamma |v|^p \leq 0 \quad \text{in } \mathbb{H}^N$$

for $\gamma > -2$, $1 < p \leq (Q + \gamma)/(Q - 2)$ and $a \in L^\infty(\mathbb{H}^N)$.

They then addressed the question of nonexistence of weak solutions of the system (ES₂). They showed that this system admits no solution defined in \mathbb{H}^N whenever $\gamma_i > -2$ and $1 < p_i \leq (Q + \gamma_i)/(Q - 2)$, $i = 1, 2$. The estimates on p_i , $i = 1, 2$, are obtained using Young's inequality and they are not optimal. Using the Hölder inequality, we obtain better estimates on p_i , $1 \leq i \leq m$. The same strategy is suitable to study the systems (PS_m) and (HS_m).

In the first version of this paper which has been submitted but not published, we presented also new and sharp results for the two following systems

$$(PS_m) \quad \begin{cases} \frac{\partial u_i}{\partial t} - \Delta_{\mathbb{H}}(a_i u_i) \geq |\eta|_{\mathbb{H}}^{\gamma_{i+1}} |u_{i+1}|^{p_{i+1}}, & \eta \in \mathbb{H}^N, \quad 1 \leq i \leq m, \\ u_{m+1} = u_1, \end{cases}$$

$$(HS_m) \quad \begin{cases} \frac{\partial^2 u_i}{\partial t^2} - \Delta_{\mathbb{H}}(a_i u_i) \geq |\eta|_{\mathbb{H}}^{\gamma_{i+1}} |u_{i+1}|^{p_{i+1}}, & \eta \in \mathbb{H}^N, \quad 1 \leq i \leq m, \\ u_{m+1} = u_1. \end{cases}$$

In [2], the authors based on the previous version of this article, presented results for systems of evolution type with higher order time derivatives. Their results are generalized versions of our previous results on (PS_m) and (HS_m) .

For interesting results on elliptic equations and systems, we refer to the recent articles Kartsatos and Kurta [7, 8, 9], and Mitidieri and Pohozaev [11].

To render the presentation very clear, we start with the case of systems of two inequalities

2 Systems of two Inequalities

In this section, we will treat the case $m = 2$ and consider the system

$$(ES_2) \quad \begin{cases} -\Delta_{\mathbb{H}}(a_1 u) \geq |\eta|_{\mathbb{H}}^{\gamma_1} |v|^{p_1}, \\ -\Delta_{\mathbb{H}}(a_2 v) \geq |\eta|_{\mathbb{H}}^{\gamma_2} |u|^{p_2}, \end{cases}$$

where a_i , $i \in \{1, 2\}$, be measurable and bounded functions defined on \mathbb{H}^N , $p_i > 1$ and γ_i , $i = 1, 2$ real numbers. We identify points in \mathbb{H}^N with points in \mathbb{R}^{2N+1} . We also recall that the Haar measure on \mathbb{H}^N is identical to the Lebesgue measure $d\eta = dx dy d\tau$ in $\mathbb{R}^{2N+1} = \mathbb{R}^N \times \mathbb{R}^N \times \mathbb{R}$. In the sequel, the integral $\int_{\mathbb{R}^{2N+1}}$ will be simply denoted by \int , the measure of integration however will be specified.

Definition 1. Let a_1 and a_2 be two bounded measurable functions on \mathbb{R}^{2N+1} . A weak solution (u, v) of the system (ES_2) on \mathbb{R}^{2N+1} is a pair of locally integrable functions (u, v) such that

$$\begin{cases} u \in L_{loc}^{p_2}(\mathbb{R}^{2N+1}, |\eta|_{\mathbb{H}}^{\gamma_2} d\eta), \\ v \in L_{loc}^{p_1}(\mathbb{R}^{2N+1}, |\eta|_{\mathbb{H}}^{\gamma_1} d\eta) \end{cases}$$

satisfying

$$\int_{\mathbb{R}^{2N+1}} (a_1 u \Delta_{\mathbb{H}} \varphi + |\eta|_{\mathbb{H}}^{\gamma_1} |v|^{p_1} \varphi) d\eta \leq 0, \quad (3)$$

and

$$\int_{\mathbb{R}^{2N+1}} (a_2 v \Delta_{\mathbb{H}} \varphi + |\eta|_{\mathbb{H}}^{\gamma_2} |u|^{p_2} \varphi) d\eta \leq 0 \quad (4)$$

for any nonnegative test function $\varphi \in C_c^2(\mathbb{R}^{2N+1})$.

Theorem 1. Assume that

$$Q \leq Q_e^* = 2 + \frac{1}{p_1 p_2 - 1} \max\{(\gamma_1 + 2) + p_1(\gamma_2 + 2); p_2(\gamma_1 + 2) + (\gamma_2 + 2)\}.$$

Then there is no nontrivial weak solution (u, v) of the system (ES_2) .

Proof. Let $\varphi_R \in \mathcal{D}(\mathbb{H}^N)$ be a nonnegative function such that

$$\varphi_R(\eta) = \Phi^\lambda \left(\frac{\tau^2 + |x|^4 + |y|^4}{R^4} \right), \quad (5)$$

where $\lambda >> 1$, $R > 0$ and $\Phi \in \mathcal{D}([0, +\infty[)$ is the "standard cut-off function"

$$0 \leq \Phi(r) \leq 1, \quad \Phi(r) = \begin{cases} 1 & \text{if } 0 \leq r \leq 1, \\ 0 & \text{if } r \geq 2. \end{cases}$$

Note that $\text{supp}(\varphi_R)$ is a subset of

$$\Omega_R = \{\eta \equiv (x, y, \tau) \in \mathbb{H}^N; \quad 0 \leq \tau^2 + |x|^4 + |y|^4 \leq 2R^4\}$$

and $\text{supp}(\Delta_{\mathbb{H}}\varphi_R)$ is included in

$$\mathcal{C}_R = \{\eta \equiv (x, y, \tau) \in \mathbb{H}^N; \quad R^4 \leq \tau^2 + |x|^4 + |y|^4 \leq 2R^4\}.$$

Let

$$\rho = \frac{\tau^2 + |x|^4 + |y|^4}{R^4},$$

then

$$\begin{aligned} \Delta_{\mathbb{H}}\varphi_R(\eta) &= \frac{4(N+4)\Phi'(\rho)}{R^4} \lambda \Phi^{\lambda-1}(\rho) (|x|^2 + |y|^2) + \\ &\quad \frac{16\Phi''(\rho)}{R^8} \lambda \Phi^{\lambda-1}(\rho) ((|x|^6 + |y|^6) + \tau^2(|x|^2 + |y|^2) + 2\tau \langle x, y \rangle (|x|^2 - |y|^2)) + \\ &\quad \frac{16\Phi'^2(\rho)}{R^8} \lambda (\lambda - 1) \Phi^{\lambda-2}(\rho) \left((|x|^6 + |y|^6) + \frac{\tau^2}{4} (|x|^2 + |y|^2) + 2\tau \langle x, y \rangle (|x|^2 - |y|^2) \right). \end{aligned}$$

It follows that there is a positive constant $C > 0$, independent of R , such that

$$\forall \eta \in \Omega_R, \quad |\Delta_{\mathbb{H}}\varphi_R(\eta)| \leq \frac{C}{R^2}. \quad (6)$$

Let (u, v) be a nontrivial weak solution of (ES_2) . Using (3) and (4) with $\varphi = \varphi_R$ one has

$$\begin{aligned} \int |\eta|_{\mathbb{H}}^{\gamma_1} |v|^{p_1} \varphi_R d\eta &\leq - \int a_1 u \Delta_{\mathbb{H}}\varphi_R d\eta \leq \|a_1\|_{L^\infty} \int |u| |\Delta_{\mathbb{H}}\varphi_R| d\eta \\ &\leq \|a_1\|_{L^\infty} \left(\int |\eta|_{\mathbb{H}}^{\gamma_2} |u|^{p_2} \varphi_R \right)^{1/p_2} \left(\int |\Delta_{\mathbb{H}}\varphi_R|^{p'_2} (\varphi_R |\eta|_{\mathbb{H}}^{\gamma_2})^{1-p'_2} \right)^{1/p'_2} \end{aligned} \quad (7)$$

and

$$\begin{aligned} \int |\eta|_{\mathbb{H}}^{\gamma_2} |u|^{p_2} \varphi_R d\eta &\leq - \int a_2 v \Delta_{\mathbb{H}}\varphi_R d\eta \\ &\leq \|a_2\|_{L^\infty} \left(\int |\eta|_{\mathbb{H}}^{\gamma_1} |v|^{p_1} \varphi_R \right)^{1/p_1} \left(\int |\Delta_{\mathbb{H}}\varphi_R|^{p'_1} (\varphi_R |\eta|_{\mathbb{H}}^{\gamma_1})^{1-p'_1} \right)^{1/p'_1} \end{aligned} \quad (8)$$

thanks to the Hölder inequality. Setting

$$I(R) = \int |\eta|_{\mathbb{H}}^{\gamma_2} |u|^{p_2} \varphi_R d\eta \quad \text{and} \quad J(R) = \int |\eta|_{\mathbb{H}}^{\gamma_1} |v|^{p_1} \varphi_R d\eta,$$

we have

$$J(R) \leq C_1 I(R)^{1/p_2} \mathcal{A}_{p_2, \gamma_2}(R)^{1/p'_2}, \quad (9)$$

where

$$\mathcal{A}_{p_2, \gamma_2}(R) = \int |\Delta_{\mathbb{H}} \varphi_R|^{p'_2} (\varphi_R |\eta|_{\mathbb{H}}^{\gamma_2})^{1-p'_2} d\eta,$$

and C_1 is a positive constant independent on R . Similarly, we have

$$I(R) \leq C_2 J(R)^{1/p_1} \mathcal{A}_{p_1, \gamma_1}(R)^{1/p'_1}, \quad (10)$$

where

$$\mathcal{A}_{p_1, \gamma_1}(R) = \int |\Delta_{\mathbb{H}} \varphi_R|^{p'_1} (\varphi_R |\eta|_{\mathbb{H}}^{\gamma_1})^{1-p'_1} d\eta,$$

and C_2 is a positive constant independent on R .

Note that for λ sufficiently large, the integrals $\mathcal{A}_{p_i, \gamma_i}(R)$, $i \in \{1, 2\}$, are convergent. Indeed, in the expression $\mathcal{A}_{p_i, \gamma_i}(R)$, $i \in \{1, 2\}$, we have $|\eta|_{\mathbb{H}} \geq R^4$, and the exponent of φ_R is positive for λ large enough.

In order to estimate the integrals $\mathcal{A}_{p_i, \gamma_i}(R)$, $i \in \{1, 2\}$, we introduce the scaled variables

$$\begin{cases} \tilde{\tau} &= R^{-2} \tau, \\ \tilde{x} &= R^{-1} x, \\ \tilde{y} &= R^{-1} y. \end{cases} \quad (11)$$

Using the fact that $\text{supp } \varphi_R \subset \Omega_R$, we conclude that

$$\mathcal{A}_{p_i, \gamma_i}(R) \leq C R^{2N+2-2p'_i+\gamma_i(1-p'_i)}, \quad i \in \{1, 2\}. \quad (12)$$

Using (10) and (12) in (9), we obtain

$$J(R)^{1-\frac{1}{p_1 p_2}} \leq C \mathcal{A}_{p_1, \gamma_1}(R)^{\frac{1}{p'_1 p_2}} \mathcal{A}_{p_2, \gamma_2}(R)^{\frac{1}{p'_2}} \leq C R^{\sigma_J},$$

where

$$\begin{aligned} \sigma_J &= \frac{1}{p'_2} (2N + 2 - 2p_2 + \gamma_2(1 - p'_2)) + \frac{1}{p'_1 p_2} (2N + 2 - 2p_1 + \gamma_1(1 - p'_1)) \\ &= Q \left(1 - \frac{1}{p_1 p_2} \right) - \frac{(2p_2 + 2 + \gamma_2)p_1 + \gamma_1}{p_1 p_2}. \end{aligned}$$

Similarly, we have

$$I(R)^{1-\frac{1}{p_1 p_2}} \leq C \mathcal{A}_{p_1, \gamma_1}(R)^{\frac{1}{p'_1}} \mathcal{A}_{p_2, \gamma_2}(R)^{\frac{1}{p_1 p'_2}} \leq C R^{\sigma_I},$$

where

$$\sigma_I = Q \left(1 - \frac{1}{p_1 p_2} \right) - \frac{(2p_1 + 2 + \gamma_1)p_2 + \gamma_2}{p_1 p_2}.$$

Now, we require $\sigma_I \leq 0$ or $\sigma_J \leq 0$ which is equivalent to

$$\begin{aligned} Q \leq Q_e^* &= \frac{1}{p_1 p_2 - 1} \max\{p_1(2(p_2 + 1) + \gamma_2) + \gamma_1; p_2(2(p_1 + 1) + \gamma_1) + \gamma_2\} \\ &= 2 + \frac{1}{p_1 p_2 - 1} \max\{(\gamma_1 + 2) + p_1(\gamma_2 + 2); p_2(\gamma_1 + 2) + (\gamma_2 + 2)\}. \end{aligned}$$

In this case, the integrals $I(R)$ and $J(R)$, increasing in R , are bounded uniformly w.r.t. R . Using the monotone convergence theorem, we deduce that $|\eta|_{\mathbb{H}}^{\gamma_1}|v|^{p_1}$ and $|\eta|_{\mathbb{H}}^{\gamma_2}|u|^{p_2}$ are in $L^1(\mathbb{R}^{2N+1})$. Note that instead of (7) we have more precisely

$$\begin{aligned}\int |\eta|^{\gamma_1} |v|^{p_1} \varphi_R d\eta &\leq \|a_1\|_{L^\infty} \left(\int_{C_R} |\eta|^{\gamma_2} |u|^{p_2} \varphi_R d\eta \right)^{1/p_2} \mathcal{A}_{p_2, \gamma_2}(R)^{1/p'_2} \\ &\leq C \int_{C_R} |\eta|^{\gamma_2} |u|^{p_2} \varphi_R d\eta.\end{aligned}$$

Finally, using the dominated convergence theorem, we obtain that

$$\lim_{R \rightarrow +\infty} \int_{C_R} |\eta|^{\gamma_2} |u|^{p_2} \varphi_R d\eta = 0.$$

Hence

$$\int |\eta|^{\gamma_1} |v|^{p_1} d\eta = 0,$$

which implies that $v \equiv 0$ and $u \equiv 0$ via (8). This contradicts the fact that (u, v) is a nontrivial weak solution of (ES_2) , which achieves the proof. \square

Remark 1. *The critical exponent Q_e^* can be written as*

$$Q_e^* = 2 + \max\{X_1, X_2\},$$

where the vector $(X_1, X_2)^T$ is the solution of the linear system

$$\begin{pmatrix} -1 & p_1 \\ p_2 & -1 \end{pmatrix} \begin{pmatrix} X_1 \\ X_2 \end{pmatrix} = \begin{pmatrix} \gamma_1 + 2 \\ \gamma_2 + 2 \end{pmatrix}. \quad (13)$$

Comment

In their paper, Pohozaev and Véron [12] showed that if

$$1 < p_j \leq \frac{Q + \gamma_j}{Q - 2}, \quad j \in \{1, 2\}, \quad (14)$$

then the system (ES_2) has no nontrivial weak solution. The condition (14) is equivalent to

$$Q \leq 2 + \min \left\{ \frac{\gamma_1 + 2}{p_1 - 1}; \frac{\gamma_2 + 2}{p_2 - 1} \right\}. \quad (15)$$

Theorem 1 gives a better estimate of the exponent. Indeed,

$$\frac{(\gamma_1 + 2) + p_1(\gamma_2 + 2)}{p_1 p_2 - 1} - \frac{\gamma_2 + 2}{p_2 - 1} = -\frac{p_2(\gamma_1 + 2) + (\gamma_2 + 2)}{p_1 p_2 - 1} + \frac{\gamma_1 + 2}{p_1 - 1},$$

which implies that

$$\max \left\{ \frac{(\gamma_1 + 2) + p_1(\gamma_2 + 2)}{p_1 p_2 - 1}; \frac{p_2(\gamma_1 + 2) + (\gamma_2 + 2)}{p_1 p_2 - 1} \right\} \geq \min \left\{ \frac{\gamma_1 + 2}{p_1 - 1}; \frac{\gamma_2 + 2}{p_2 - 1} \right\}.$$

3 Systems of m semilinear inequalities

In this section, we give generalizations of the last results to systems with m inequalities, $m \in \mathbb{N}^*$.

Let (X_1, X_2, \dots, X_m) be the solution of the linear system

$$\begin{pmatrix} 1 & -p_1 & 0 & 0 & \dots & 0 & 0 & 0 \\ 0 & 1 & -p_2 & 0 & \dots & 0 & 0 & 0 \\ \vdots & & & & & & \vdots & \\ 0 & 0 & 0 & 0 & \dots & 0 & 1 & -p_{m-1} \\ -p_m & 0 & 0 & 0 & \dots & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} X_1 \\ X_2 \\ \vdots \\ X_{m-1} \\ X_m \end{pmatrix} = \begin{pmatrix} -\gamma_1 - 2 \\ -\gamma_2 - 2 \\ \vdots \\ -\gamma_{m-1} - 2 \\ -\gamma_m - 2 \end{pmatrix}, \quad (16)$$

where $p_i > 1$ and γ_i are given real numbers, $i \in \{1, 2, \dots, m\}$.

Consider the system

$$(ES_m) \begin{cases} -\Delta_{\mathbb{H}}(a_i u_i) \geq |\eta|_{\mathbb{H}}^{\gamma_{i+1}} |u_{i+1}|^{p_{i+1}}, & x \in \mathbb{H}^N, \quad 1 \leq i \leq m, \\ u_{m+1} = u_1, \end{cases}$$

where $p_{m+1} = p_1$, $\gamma_{m+1} = \gamma_1$.

Definition 2. Let a_i , $i \in \{1, 2, \dots, m\}$, be m bounded measurable functions on \mathbb{R}^{2N+1} . A weak solution (u_1, \dots, u_m) of the system (ES_m) on \mathbb{R}^{2N+1} is a vector of locally integrable functions (u_1, \dots, u_m) such that

$$u_i \in L_{loc}^{p_i}(\mathbb{R}^{2N+1}, |\eta|_{\mathbb{H}}^{\gamma_i} d\eta), \quad i \in \{1, 2, \dots, m\},$$

satisfying

$$\int_{\mathbb{R}^{2N+1}} (a_i u_i \Delta_{\mathbb{H}} \varphi + |\eta|_{\mathbb{H}}^{\gamma_{i+1}} |u_{i+1}|^{p_{i+1}} \varphi) d\eta \leq 0, \quad i \in \{1, 2, \dots, m-1\} \quad (17)$$

and

$$\int_{\mathbb{R}^{2N+1}} (a_m u_m \Delta_{\mathbb{H}} \varphi + |\eta|_{\mathbb{H}}^{\gamma_1} |u|^{p_1} \varphi) d\eta \leq 0 \quad (18)$$

for any nonnegative test function $\varphi \in C_c^2(\mathbb{R}^{2N+1})$.

Theorem 2. If $Q \leq 2 + \max\{X_1, X_2, \dots, X_m\}$ then the system (ES_m) has no nontrivial solution.

Proof. In order to simplify the proof, we treat only the case $m = 3$; the general case can be established in the same manner.

Let (u_1, u_2, u_3) be a nontrivial weak solution of (ES_m) . The inequalities (17) and (18), with $\varphi = \varphi_R$ defined by (5), imply that

$$\int |\eta|_{\mathbb{H}}^{\gamma_1} |u_1|^{p_1} \varphi_R d\eta \leq \|a_3\|_{L^\infty} \left(\int |\eta|_{\mathbb{H}}^{\gamma_3} |u_3|^{p_3} \varphi_R d\eta \right)^{1/p_3} \left(\int |\Delta_{\mathbb{H}} \varphi_R|^{p'_3} (\varphi_R |\eta|_{\mathbb{H}}^{\gamma_3})^{1-p'_3} d\eta \right)^{1/p'_3},$$

$$\int |\eta|_{\mathbb{H}}^{\gamma_2} |u_2|^{p_2} \varphi_R d\eta \leq \|a_1\|_{L^\infty} \left(\int |\eta|_{\mathbb{H}}^{\gamma_1} |u_1|^{p_1} \varphi_R \right)^{1/p_1} \left(\int |\Delta_{\mathbb{H}} \varphi_R|^{p'_1} (\varphi_R |\eta|_{\mathbb{H}}^{\gamma_1})^{1-p'_1} \right)^{1/p'_1}$$

and

$$\int |\eta|_{\mathbb{H}}^{\gamma_3} |u_3|^{p_3} \varphi_R d\eta \leq \|a_2\|_{L^\infty} \left(\int |\eta|_{\mathbb{H}}^{\gamma_2} |u_2|^{p_2} \varphi_R \right)^{1/p_2} \left(\int |\Delta_{\mathbb{H}} \varphi_R|^{p'_2} (\varphi_R |\eta|_{\mathbb{H}}^{\gamma_2})^{1-p'_2} \right)^{1/p'_2}.$$

Let

$$\begin{aligned} I_i(R) &= \int |\eta|_{\mathbb{H}}^{\gamma_i} |u_i|^{p_i} \varphi_R d\eta, \quad 1 \leq i \leq 3, \\ \mathcal{A}_i(R) &= \int |\Delta_{\mathbb{H}} \varphi_R|^{p'_i} (\varphi_R |\eta|_{\mathbb{H}}^{\gamma_i})^{1-p'_i}, \quad 1 \leq i \leq 3, \end{aligned}$$

then there is a positive constant C such that

$$\begin{cases} I_1 \leq C I_3^{1/p_3} \mathcal{A}_3^{1/p_3}, \\ I_2 \leq C I_1^{1/p_1} \mathcal{A}_1^{1/p_1}, \\ I_3 \leq C I_2^{1/p_2} \mathcal{A}_2^{1/p_2}. \end{cases}$$

Whence, the estimates

$$\begin{cases} I_1^{1-\frac{1}{p_1 p_2 p_3}} \leq C \mathcal{A}_1^{\frac{1}{p'_1 p_2 p_3}} \mathcal{A}_2^{\frac{1}{p'_2 p_3}} \mathcal{A}_3^{\frac{1}{p'_3}}, \\ I_2^{1-\frac{1}{p_1 p_2 p_3}} \leq C \mathcal{A}_1^{\frac{1}{p'_1}} \mathcal{A}_2^{\frac{1}{p_1 p'_2 p_3}} \mathcal{A}_3^{\frac{1}{p_1 p'_3}}, \\ I_3^{1-\frac{1}{p_1 p_2 p_3}} \leq C \mathcal{A}_1^{\frac{1}{p'_1 p_2}} \mathcal{A}_2^{\frac{1}{p'_2}} \mathcal{A}_3^{\frac{1}{p_1 p_2 p'_3}}, \end{cases}$$

hold true.

In order to estimate the expressions I_i , $1 \leq i \leq 3$, we use the scaled variables (11) and obtain

$$I_i^{1-\frac{1}{p_1 p_2 p_3}} \leq C R^{\sigma_i}, \quad 1 \leq i \leq 3,$$

where

$$\begin{cases} \sigma_1 = \left(1 - \frac{1}{p_1 p_2 p_3}\right) \left(Q - 2 - \frac{(\gamma_1+2)+p_1(\gamma_2+2)+p_1 p_2(\gamma_3+2)}{p_1 p_2 p_3 - 1}\right), \\ \sigma_2 = \left(1 - \frac{1}{p_1 p_2 p_3}\right) \left(Q - 2 - \frac{p_2 p_3(\gamma_1+2)+(\gamma_2+2)+p_2(\gamma_3+2)}{p_1 p_2 p_3 - 1}\right), \\ \sigma_3 = \left(1 - \frac{1}{p_1 p_2 p_3}\right) \left(Q - 2 - \frac{p_3(\gamma_1+2)+p_1 p_3(\gamma_2+2)+(\gamma_3+2)}{p_1 p_2 p_3 - 1}\right). \end{cases}$$

Now, we require that, at least, one of σ_i , $1 \leq i \leq 3$, is less than zero, which is equivalent to $Q \leq 2 + \max\{X_1, X_2, X_3\}$, where the vector $(X_1, X_2, X_3)^T$ is the

solution of

$$\begin{pmatrix} 1 & -p_1 & 0 \\ 0 & 1 & -p_2 \\ -p_3 & 0 & 1 \end{pmatrix} \begin{pmatrix} X_1 \\ X_2 \\ X_3 \end{pmatrix} = \begin{pmatrix} -\gamma_1 - 2 \\ -\gamma_2 - 2 \\ -\gamma_3 - 2 \end{pmatrix}.$$

Following the arguments used in the proof of Theorem 1, we conclude that $(u_1, u_2, u_3) \equiv (0, 0, 0)$. This ends the proof by contradiction. \square

References

- [1] Brindelli, I.; Capuzzo Dolcetta, I.; Cutri, A. Liouville theorems for semilinear equations on the Heisenberg Group. *Ann. I.H.P.* 14, (1997) 295-308.
- [2] El Hamidi, A.; Obeid, A. Systems of Semilinear higher order evolution inequalities on the Heisenberg group, *J. Math. Anal. Appl.* 280 (2003) pp. 77-90.
- [3] Folland, G.B.; Stein, E.M. Estimate for the $\partial_{\mathbb{H}}$ complex and analysis on the Heisenberg group. *Comm. Pure Appl. Math.* 27, (1974) 492-522.
- [4] Garofalo, N.; Lanconelli, E. Existence and non existence results for semilinear equations on the Heisenberg group. *Indiana Univ. Math. J.* 41, (1992) 71-97.
- [5] Gidas, B.; Spruck, J. Global and local behaviour of positive solutions of nonlinear elliptic equations. *Comm. Pure Appl. Math.* 35, (1981) 525-598.
- [6] Hormander, L. Hypoelliptic second order differential. *Acta. Math.* 119, (1967) 147-171.
- [7] Kartsatos, A. G.; Kurta, V. V. On a comparison principle and the critical Fujita exponents for solutions of semilinear parabolic inequalities. *J. London Math. Soc.* (2) 66 (2002), no. 2, 351-360.
- [8] Kurta, V. V. On the absence of positive solutions of elliptic equations. (Russian) *Mat. Zametki* 65 (1999), no. 4, 552-561; translation in *Math. Notes* 65 (1999), no. 3-4, 462-469
- [9] Kurta, V. V. On the absence of positive solutions to semilinear elliptic equations. (Russian) *Tr. Mat. Inst. Steklova* 227 (1999), Issled. po Teor. Differ. Funkts. Mnogikh Perem. i ee Prilozh. 18, 162-169; translation in *Proc. Steklov Inst. Math.* 1999, no. 4 (227), 155-162
- [10] Lanconelli, E.; Uguzzoni, F. Asymptotic behaviour and non existence theorems for semilinear Dirichlet problems involving critical exponent on unbounded domains of the Heisenberg group. *Boll. Un. Mat. Ital.* 8, (1998) 139-168.
- [11] Mitidieri, E.; Pohozaev, S.I. Apriori estimates and blow-up of solutions to nonlinear partial differential equations and inequalities. Transl. from the Russian. (English) *Proceedings of the Steklov Institute of Mathematics.* 234. Moscow: MAIK Nauka/Interperiodica, 362 p. (2001).

- [12] Pohozaev, S.; Véron, L. Nonexistence results of solutions of semilinear differential inequalities on the Heisenberg group. *Manuscripta Math.* 102, (2000) 85-99.

ABDALLAH EL HAMIDI & MOKHTAR KIRANE
Université de La Rochelle,
Laboratoire de Mathématiques
Avenue Michel Crépeau
17000 La Rochelle
e-mail: aelhamid@univ-lr.fr & mkirane@univ-lr.fr

Liste des prépublications

- 99-1 Monique Jeanblanc et Nicolas Privault. A complete market model with Poisson and Brownian components. A paraître dans *Proceedings of the Seminar on Stochastic Analysis, Random Fields and Applications*, Ascona, 1999.
- 99-2 Laurence Cherfils et Alain Miranville. Generalized Cahn-Hilliard equations with a logarithmic free energy. A paraître dans *Revista de la Real Academia de Ciencias*.
- 99-3 Jean-Jacques Prat et Nicolas Privault. Explicit stochastic analysis of Brownian motion and point measures on Riemannian manifolds. *Journal of Functional Analysis* **167** (1999) 201-242.
- 99-4 Changgui Zhang. Sur la fonction q -Gamma de Jackson. A paraître dans *Aequationes Math.*
- 99-5 Nicolas Privault. A characterization of grand canonical Gibbs measures by duality. A paraître dans *Potential Analysis*.
- 99-6 Guy Wallet. La variété des équations surstables. A paraître dans *Bulletin de la Société Mathématique de France*.
- 99-7 Nicolas Privault et Jiang-Lun Wu. Poisson stochastic integration in Hilbert spaces. *Annales Mathématiques Blaise Pascal*, **6** (1999) 41-61.
- 99-8 Augustin Fruchard et Reinhard Schäfke. Sursabilité et résonance.
- 99-9 Nicolas Privault. Connections and curvature in the Riemannian geometry of configuration spaces. *C. R. Acad. Sci. Paris, Série I* **330** (2000) 899-904.
- 99-10 Fabienne Marotte et Changgui Zhang. Multisommabilité des séries entières solutions formelles d'une équation aux q -différences linéaire analytique. A paraître dans *Annales de l'Institut Fourier*, 2000.
- 99-11 Knut Aase, Bernt Øksendal, Nicolas Privault et Jan Ubøe. White noise generalizations of the Clark-Haussmann-Ocone theorem with application to mathematical finance. *Finance and Stochastics*, **4** (2000) 465-496.
- 00-01 Eric Benoît. Canards en un point pseudo-singulier nœud. A paraître dans *Bulletin de la Société Mathématique de France*.
- 00-02 Nicolas Privault. Hypothesis testing and Skorokhod stochastic integration. *Journal of Applied Probability*, **37** (2000) 560-574.
- 00-03 Changgui Zhang. La fonction théta de Jacobi et la sommabilité des séries entières q -Gevrey, I. *C. R. Acad. Sci. Paris, Série I* **331** (2000) 31-34.
- 00-04 Guy Wallet. Déformation topologique par changement d'échelle.
- 00-05 Nicolas Privault. Quantum stochastic calculus for the uniform measure and Boolean convolution. A paraître dans *Séminaire de Probabilités XXXV*.
- 00-06 Changgui Zhang. Sur les fonctions q -Bessel de Jackson.

- 00-07 Laure Coutin, David Nualart et Ciprian A. Tudor. Tanaka formula for the fractional Brownian motion. A paraître dans *Stochastic Processes and their Applications*.
- 00-08 Nicolas Privault. On logarithmic Sobolev inequalities for normal martingales. *Annales de la Faculté des Sciences de Toulouse* **9** (2000) 509-518.
- 01-01 Emanuelle Augeraud-Veron et Laurent Augier. Stabilizing endogenous fluctuations by fiscal policies; Global analysis on piecewise continuous dynamical systems. A paraître dans *Studies in Nonlinear Dynamics and Econometrics*
- 01-02 Delphine Boucher. About the polynomial solutions of homogeneous linear differential equations depending on parameters. A paraître dans *Proceedings of the 1999 International Symposium on Symbolic and Algebraic Computation: ISSAC 99, Sam Dooley Ed., ACM, New York 1999.*
- 01-03 Nicolas Privault. Quasi-invariance for Lévy processes under anticipating shifts.
- 01-04 Nicolas Privault. Distribution-valued iterated gradient and chaotic decompositions of Poisson jump times functionals.
- 01-05 Christian Houdré et Nicolas Privault. Deviation inequalities: an approach via covariance representations.
- 01-06 Abdallah El Hamidi. Remarques sur les sentinelles pour les systèmes distribués
- 02-01 Eric Benoît, Abdallah El Hamidi et Augustin Fruchard. On combined asymptotic expansions in singular perturbation.
- 02-02 Rachid Bebbouchi et Eric Benoît. Equations différentielles et familles bien nées de courbes planes.
- 02-03 Abdallah El Hamidi et Gennady G. Laptev. Nonexistence of solutions to systems of higher-order semilinear inequalities in cone-like domains.
- 02-04 Hassan Lakhel, Youssef Ouknine, et Ciprian A. Tudor. Besov regularity for the indefinite Skorohod integral with respect to the fractional Brownian motion: the singular case.
- 02-05 Nicolas Privault et Jean-Claude Zambrini. Markovian bridges and reversible diffusions with jumps.
- 02-06 Abdallah El Hamidi et Gennady G. Laptev. Existence and Nonexistence Results for Reaction-Diffusion Equations in Product of Cones.
- 02-07 Guy Wallet. Nonstandard generic points.
- 02-08 Gilles Bailly-Maitre. On the monodromy representation of polynomials.
- 02-09 Abdallah El Hamidi. Necessary conditions for local and global solvability of nondiagonal degenerate systems.

- 02-10 Abdallah El Hamidi et Amira Obeid. Systems of Semilinear higher order evolution inequalities on the Heisenberg group.
- 03-01 Abdallah El Hamidi et Gennady G. Laptev. Non existence de solutions d'inéquations semilinéaires dans des domaines coniques.
- 03-02 Eris Benoît et Marie-Joëlle Rochet. A continuous model of biomass size spectra governed by predation and the effects of fishing on them.
- 03-03 Catherine Stenger: On a conjecture of Wolfgang Wasow concerning the nature of turning points.
- 03-04 Christian Houdré et Nicolas Privault. Surface measures and related functional inequalities on configuration spaces.
- 03-05 Abdallah El Hamidi et Mokhtar Kirane. Nonexistence results of solutions to systems of semilinear differential inequalities on the Heisenberg group.