

PARTIAL REGULARITY FOR A LIOUVILLE SYSTEM

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ABSTRACT. Let $\Omega \subset \mathbb{R}^n$ be a bounded smooth open set. We prove that the singular set of any extremal solution of the system

$$-\Delta u = \mu e^v, \quad -\Delta v = \lambda e^u \quad \text{in } \Omega,$$

with $u = v = 0$ on $\partial\Omega$, $\mu, \lambda \geq 0$, has Hausdorff dimension at most $n - 10$.

1. INTRODUCTION

In this article we consider the issue of partial regularity of extremal solutions to the Liouville system

$$(1) \quad \begin{cases} -\Delta u = \mu e^v & \text{in } \Omega, \\ -\Delta v = \lambda e^u & \text{in } \Omega, \\ u = v = 0 & \text{on } \partial\Omega, \end{cases}$$

with Ω a bounded smooth open subset of \mathbb{R}^n , and λ, μ nonnegative parameters.

This system is a generalization of the equation

$$(2) \quad \begin{cases} -\Delta u = \lambda e^u & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega \end{cases}$$

where λ denotes a positive parameter. It is well known that there is a maximal parameter $\lambda^* > 0$ for existence of solutions of (2) and for $0 < \lambda < \lambda^*$ there is a minimal solution u_λ . As $\lambda \rightarrow \lambda^*$, $\lambda < \lambda^*$ the solution u_λ converges to the so-called extremal solution, which turns out to be smooth for $n \leq 9$, see [3, 11]. The interested reader may find in the book [7] the developments of the theory for the last six decades, with a particular focus on stable solutions.

Recently it was proved by K. Wang [13] that for $n \geq 10$ the extremal solution of (2) has a singular set of dimension at most $n - 10$. F. Da Lio [5] obtained partial regularity for any weak *stationary* solution in dimension 3 (not necessarily stable). See related results for the Lane-Emden equation in [14, 6].

Here we generalize the results of [13] to the system (1). For this system, M. Montenegro [12] proved the existence of a nonempty open set \mathcal{U} in the quarter plane $\lambda, \mu > 0$ such that for a couple of parameters (μ, λ) in \mathcal{U} there is a smooth *minimal* solution (u, v) and no smooth solution exists if the couple is in the complement of

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$\bar{\mathcal{U}}$. Minimality means $u \leq \tilde{u}$ and $v \leq \tilde{v}$ in Ω for any other smooth solution (\tilde{u}, \tilde{v}) for the same (μ, λ) .

For each slope $m > 0$, \mathcal{U} intersected with the line $\mu = m\lambda$ is a segment $\{(m\lambda, \lambda) : \lambda \in (0, \lambda^*(m))\}$ and at the extremal point $(m\lambda^*(m), \lambda^*(m)) \in \partial\mathcal{U}$ there is a solution, called the extremal solution. It is defined as the limit as $\lambda \uparrow \lambda^*(m)$ of the minimal solution with parameters $(m\lambda, \lambda)$ and it may be singular. In a recent work [8], L. Dupaigne, A. Farina and B. Sirakov proved that the extremal solutions for the Liouville system (1) are smooth if $n \leq 9$. C. Cowan [1] had obtained the same conclusion under the restrictions $3 \leq n \leq 9$ and $\frac{n-2}{8} \leq \frac{\mu}{\lambda} \leq \frac{8}{n-2}$. In higher dimensions this fails at least in the radial case and for $\lambda = \mu$, where (1) reduces to (2).

Let us recall that an extremal solution (u, v) satisfies (1) in the sense that $u, v \in L^1(\Omega)$, $e^u \text{dist}(\cdot, \partial\Omega), e^v \text{dist}(\cdot, \partial\Omega) \in L^1(\Omega)$, and

$$\int_{\Omega} u(-\Delta\varphi) = \int_{\Omega} \mu e^v \varphi, \quad \int_{\Omega} v(-\Delta\varphi) = \int_{\Omega} \lambda e^u \varphi,$$

for all $\varphi \in C^2(\bar{\Omega})$ with $\varphi = 0$ on $\partial\Omega$.

We define the singular set Σ of an extremal solution (u, v) by $x \notin \Sigma$ if there is a neighborhood W of x such that u, v are bounded in W . By elliptic regularity, u, v are then smooth in this neighborhood.

Theorem 1.1. *Assume $n \geq 10$ and let (u, v) be an extremal solution of the Liouville system (1) and Σ be its singular set. Then the Hausdorff dimension of Σ is less or equal than $n - 10$.*

The rest of the article is devoted to the proof of this theorem. We first recall a useful inequality which is valid for stable solutions of the system, obtained in C. Cowan, N. Ghoussoub [2] and L. Dupaigne, A. Farina, B. Sirakov [8]. We then state a comparison result between u and v . Next, we perform a Moser iteration scheme to control the growth of some integrals of e^u and e^v on balls. The final step is an adaptation of an argument of K. Wang [13] using an ε -regularity result. The result in this paper is also closely related to the work of L. Dupaigne, M. Ghergu, O. Goubet and G. Warnault [9] on stable solutions of $\Delta^2 u = e^u$ in a bounded domain or entire space.

2. PROOF OF THEOREM 1.1

From [12] we know that for $(\mu, \lambda) \in \mathcal{U}$, the associated minimal solution (u, v) of (1), which is smooth, is stable in the sense that there exist $\varphi, \psi : \Omega \rightarrow \mathbb{R}$, smooth and positive in Ω , satisfying

$$\begin{cases} -\Delta\varphi - \mu e^v \psi = \eta\varphi & \text{in } \Omega, \\ -\Delta\psi - \lambda e^u \varphi = \eta\psi & \text{in } \Omega, \\ \varphi = \psi = 0 & \text{on } \partial\Omega, \end{cases}$$

for some $\eta > 0$. C. Cowan, N. Ghoussoub [2] and independently L. Dupaigne, A. Farina, B. Sirakov [8] have showed that this stability condition implies the following estimate.

Lemma 2.1. *Let (u, v) be a smooth stable solution of the system (1). For any φ in $H_0^1(\Omega)$*

$$(3) \quad \sqrt{\lambda\mu} \int_{\Omega} \exp\left(\frac{u+v}{2}\right) \varphi^2 \leq \int_{\Omega} |\nabla\varphi|^2.$$

2.1. Comparison. It will be useful later to have the following inequalities between the components of a solution of (1).

Lemma 2.2. *Assume $\lambda \geq \mu$. Then for any smooth solution to the Liouville system (1) we have:*

$$(4) \quad u \leq v \leq u + \log \lambda - \log \mu.$$

Proof. Introduce $w = v - u - \log \lambda + \log \mu$. Then $w \leq 0$ on $\partial\Omega$. We have $-\Delta w = \lambda e^u - \mu e^v = -\lambda e^u(e^w - 1)$, and then

$$-\Delta w + \lambda e^u \left(\frac{e^w - 1}{w} \right) w = 0.$$

Then due to the maximum principle $w \leq 0$ in Ω . For the first inequality in (4) introduce $\tilde{w} = v - u$. Then $-\Delta \tilde{w} = \lambda e^u - \mu e^v \geq \lambda(e^u - e^v) = -a(x)\tilde{w}$ where $a(x) \geq 0$. Then by the maximum principle $\tilde{w} \geq 0$ in Ω . \square

2.2. Reverse Hölder inequality. The following estimate is similar to the one obtained in [8] and [9], see also [4] for the scalar case. We assume that (u, v) is a smooth stable solution of (1).

Lemma 2.3. *For any $0 < \alpha < 4$ there exists a constant $C = C(n, \alpha, \lambda, \mu)$ such that for any $\varphi \in C_c^\infty(\Omega)$ we have*

$$(5) \quad \begin{aligned} & \|\nabla(\exp(\frac{\alpha u}{2})\varphi)\|_{L^2(\Omega)}^2 + \|\nabla(\exp(\frac{\alpha v}{2})\varphi)\|_{L^2(\Omega)}^2 \\ & \leq C \int_{\Omega} e^{\alpha u} (|\nabla\varphi|^2 + |\varphi\Delta\varphi|^2) + C \int_{\Omega} e^{\alpha v} (|\nabla\varphi|^2 + |\varphi\Delta\varphi|^2). \end{aligned}$$

Remark 1. Although the constant C depends on μ, λ it remains bounded as (μ, λ) approaches any extremal couple on $\partial\mathcal{U}$.

Proof. Multiply $-\Delta u = \mu e^v$ by $e^{\alpha u}\varphi^2$ and integrate by parts to obtain

$$\mu \int_{\Omega} e^{v+\alpha u}\varphi^2 = \int_{\Omega} \nabla u \nabla(e^{\alpha u}\varphi^2) = \frac{4}{\alpha} \int_{\Omega} \varphi^2 |\nabla(e^{\frac{\alpha u}{2}})|^2 + \frac{1}{\alpha} \int_{\Omega} \nabla(e^{\frac{\alpha u}{2}}) \nabla\varphi^2.$$

This reads also

$$\mu \int_{\Omega} e^{v+\alpha u}\varphi^2 = \frac{4}{\alpha} \int_{\Omega} |\nabla(e^{\frac{\alpha u}{2}}\varphi)|^2 - \frac{2}{\alpha} \int_{\Omega} e^{\alpha u} (|\nabla\varphi|^2 - \varphi\Delta\varphi).$$

A similar equality is valid replacing respectively u by v and μ by λ . Introducing $X = \int_{\Omega} |\nabla(e^{\frac{\alpha u}{2}}\varphi)|^2$, $Y = \int_{\Omega} |\nabla(e^{\frac{\alpha v}{2}}\varphi)|^2$, $A = \frac{2}{\alpha} \int_{\Omega} e^{\alpha u} (|\nabla\varphi|^2 - \varphi\Delta\varphi)$, and $B = \frac{2}{\alpha} \int_{\Omega} e^{\alpha v} (|\nabla\varphi|^2 - \varphi\Delta\varphi)$, we then have

$$\begin{aligned} \frac{4}{\alpha} X &= \mu \int_{\Omega} e^{v+\alpha u}\varphi^2 + A, \\ \frac{4}{\alpha} Y &= \lambda \int_{\Omega} e^{u+\alpha v}\varphi^2 + B. \end{aligned}$$

We combine Hölder's inequality and the stability estimate (3) to obtain

$$\mu \int_{\Omega} e^{v+\alpha u}\varphi^2 \leq \mu \left(\int_{\Omega} e^{\frac{u+v}{2}} e^{\alpha u}\varphi^2 \right)^{1-\frac{1}{2\alpha}} \left(\int_{\Omega} e^{\frac{u+v}{2}} e^{\alpha v}\varphi^2 \right)^{\frac{1}{2\alpha}} \leq \left(\frac{\mu}{\lambda} \right)^{\frac{1}{2}} X^{1-\frac{1}{2\alpha}} Y^{\frac{1}{2\alpha}}.$$

Analogously, we have the same inequality replacing u by v and μ by λ . Hence we obtain

$$(6) \quad \frac{4}{\alpha} X \leq \left(\frac{\mu}{\lambda}\right)^{\frac{1}{2}} X^{1-\frac{1}{2\alpha}} Y^{\frac{1}{2\alpha}} + A,$$

$$(7) \quad \frac{4}{\alpha} Y \leq \left(\frac{\lambda}{\mu}\right)^{\frac{1}{2}} X^{\frac{1}{2\alpha}} Y^{1-\frac{1}{2\alpha}} + B.$$

Multiplying these inequalities leads to

$$\left(\frac{16}{\alpha^2} - 1\right)XY \leq A\left(\frac{\lambda}{\mu}\right)^{\frac{1}{2}} X^{\frac{1}{2\alpha}} Y^{1-\frac{1}{2\alpha}} + B\left(\frac{\mu}{\lambda}\right)^{\frac{1}{2}} X^{1-\frac{1}{2\alpha}} Y^{\frac{1}{2\alpha}} + AB.$$

Set $\delta = \left(\frac{16}{\alpha^2} - 1\right)$. This implies that either

$$(8) \quad \left(\frac{\mu}{\lambda}\right)^{\frac{1}{2}} X^{1-\frac{1}{2\alpha}} Y^{\frac{1}{2\alpha}} \leq \frac{A}{\delta}(1 + \sqrt{1 + \delta}),$$

or

$$(9) \quad \left(\frac{\lambda}{\mu}\right)^{\frac{1}{2}} X^{\frac{1}{2\alpha}} Y^{1-\frac{1}{2\alpha}} \leq \frac{B}{\delta}(1 + \sqrt{1 + \delta})$$

hold. Assuming that (8) is true and combining with (6) we get $X \leq CA$. Using Young's inequality in (7) we obtain $Y \leq C(A+B)$ so that $X+Y \leq C(A+B)$ holds, which is (5). Assuming the validity of (9) we obtain the same conclusion. \square

A consequence of the previous lemma is the following.

Lemma 2.4. *Set $2^* = \frac{2n}{n-2}$. For any $0 < \alpha < \beta < 2(2^*)$, if $B_{2r}(x) \subset \Omega$ we have*

$$(10) \quad \left(r^{-n} \int_{B_r(x)} (e^{\beta u} + e^{\beta v})\right)^{\alpha/\beta} \leq Cr^{-n} \int_{B_{2r}(x)} e^{\alpha u} + e^{\alpha v}$$

Proof. Follows from repeated applications of Lemma 2.3, using Sobolev's embedding and Hölder's inequality. \square

Remark 2. Lemmas 2.3 and 2.4 are independent of the boundary conditions of u and v , and do not use the comparison of u to v of Lemma 2.2.

2.3. Integrability of solutions.

Lemma 2.5. *Assume (u, v) is a stable smooth solution of (1) with parameter (μ, λ) of the form $\mu = m\lambda$ for some fixed $m > 0$. For $1 \leq \alpha < 5$ there is C independent of λ such that*

$$\int_{\Omega} e^{\alpha u} + e^{\alpha v} \leq C.$$

We note that C in general depends on the slope m . In this lemma we need the inequalities between u and v of Lemma 2.2. For the proof, we refer to [8] where the following was proved.

Lemma 2.6. *Assume $\lambda \geq \mu$. If (u, v) is a stable smooth solution of (1) with parameter (μ, λ) of the form $\mu = m\lambda$ for some fixed $m > 0$, then for $1 \leq \alpha < 5$ there is C independent of λ such that*

$$\int_{\Omega} e^{\alpha u} \leq C.$$

Lemma 2.5 follows from Lemmas 2.6 and 2.2 in the case $\lambda \geq \mu$. By a symmetric argument we obtain the same conclusion if $\lambda \leq \mu$.

2.4. ε -regularity. A crucial step is the following ε -regularity result, whose version for stable solutions in the scalar case is due to K. Wang [13], see also [9] for a biharmonic equation with exponential nonlinearity.

Lemma 2.7. *Let (u, v) be an extremal solution of (1). Then there is $\varepsilon_2 > 0$ such that if for some $r_0 > 0$ with $B_{r_0}(x) \subset \Omega$ one has*

$$r_0^{2-n} \int_{B_{r_0}(x)} (e^u + e^v) \leq \varepsilon_2$$

then there is a neighborhood of x such that u, v are smooth in this neighborhood.

For the proof we need the following key step, which is adapted from [13] in the scalar case.

Lemma 2.8. *There exists $\varepsilon_0 > 0$ and $\theta > 0$ depending only on n such that for any $0 < \varepsilon \leq \varepsilon_0$, if (u, v) is a stable smooth solution of (1), $B_{r_0}(x) \subset \Omega$ and*

$$(11) \quad r_0^{2-n} \int_{B_{r_0}(x)} (e^u + e^v) \leq \varepsilon$$

then

$$(12) \quad (\theta r_0)^{2-n} \int_{B_{\theta r_0}(x)} (e^u + e^v) \leq \varepsilon.$$

Proof. Let us assume that $x = 0$ by shifting coordinates. We rescale the functions by setting

$$(13) \quad \tilde{u}(x) = u(r_0 x) + 2 \log(r_0), \quad \tilde{v}(x) = v(r_0 x) + 2 \log(r_0),$$

and note that the new functions (where the $\tilde{\cdot}$ in the notation will be dropped) satisfy

$$-\Delta u = \mu e^v, \quad -\Delta v = \lambda e^u, \quad \text{in } B_1(0).$$

Let us decompose $u = u_1 + u_2$, $v = v_1 + v_2$ where

$$\begin{aligned} \Delta u_1 &= 0 & \text{in } B_{1/2}(0), & & u_1 &= u & \text{on } \partial B_{1/2}(0), \\ -\Delta u_2 &= \mu e^v & \text{in } B_{1/2}(0), & & u_2 &= 0 & \text{on } \partial B_{1/2}(0), \\ \Delta v_1 &= 0 & \text{in } B_{1/2}(0), & & v_1 &= v & \text{on } \partial B_{1/2}(0), \\ -\Delta v_2 &= \lambda e^u & \text{in } B_{1/2}(0), & & v_2 &= 0 & \text{on } \partial B_{1/2}(0). \end{aligned}$$

Let $\gamma > 0$, $0 < \theta < 1/4$ to be fixed later on and $\varepsilon > 0$. Let us estimate

$$(14) \quad \theta^{2-n} \int_{B_\theta(0)} e^u = \theta^{2-n} \int_{B_\theta(0) \cap [u_2 \leq \varepsilon^\gamma]} e^{u_1+u_2} + \theta^{2-n} \int_{B_\theta(0) \cap [u_2 > \varepsilon^\gamma]} e^u.$$

For the first term we proceed by noting that e^{u_1} is subharmonic in $B_{1/2}(0)$ and $u_2 \geq 0$, so

$$\begin{aligned} \theta^{2-n} \int_{B_\theta(0) \cap [u_2 \leq \varepsilon^\gamma]} e^{u_1+u_2} &\leq \theta^{2-n} e^{\varepsilon^\gamma} \int_{B_\theta(0) \cap [u_2 \leq \varepsilon^\gamma]} e^{u_1} \\ &\leq \theta^{2-n} e^{\varepsilon^\gamma} \int_{B_\theta(0)} e^{u_1} \\ &\leq C \theta^2 e^{\varepsilon^\gamma} \int_{B_{1/2}(0)} e^{u_1} \\ (15) \quad &\leq C \theta^2 e^{\varepsilon^\gamma} \int_{B_{1/2}(0)} e^u \leq C \theta^2 e^{\varepsilon^\gamma} \varepsilon, \end{aligned}$$

where we have used (11). For the second term in (14) we have

$$\begin{aligned}
\theta^{2-n} \int_{B_\theta(0) \cap [u_2 > \varepsilon^\gamma]} e^u &\leq \theta^{2-n} \varepsilon^{-\gamma} \int_{B_\theta(0) \cap [u_2 > \varepsilon^\gamma]} u_2 e^u \\
&\leq \theta^{2-n} \varepsilon^{-\gamma} \int_{B_{1/2}(0)} u_2 e^u \\
(16) \qquad \qquad \qquad &\leq \theta^{2-n} \varepsilon^{-\gamma} \|u_2\|_{L^2(B_{1/2}(0))} \|e^u\|_{L^2(B_{1/2}(0))}.
\end{aligned}$$

To estimate $\|e^u\|_{L^2(B_{1/2}(0))}$ we apply (10) with $\alpha = 1$, $\beta = 2$ to get

$$(17) \qquad \qquad \qquad \|e^u\|_{L^2(B_{1/2}(0))} \leq C\varepsilon^{1/2}.$$

For $\|u_2\|_{L^2(B_{1/2}(0))}$, first note that

$$\|e^v\|_{L^2(B_{1/2}(0))} \leq C\varepsilon^{1/2}.$$

Hence by L^2 regularity theory

$$\|u_2\|_{W^{2,2}(B_{1/2}(0))} \leq C\varepsilon^{1/2}.$$

By using the Sobolev embedding $W^{2,2} \subset L^{\frac{2n}{n-4}}$ we get

$$(18) \qquad \qquad \qquad \|u_2\|_{L^{\frac{2n}{n-4}}(B_{1/2}(0))} \leq C\varepsilon^{1/2}.$$

By interpolation

$$(19) \qquad \qquad \qquad \|u_2\|_{L^2(B_{1/2}(0))} \leq \|u_2\|_{L^1(B_{1/2}(0))}^m \|u_2\|_{L^{\frac{2n}{n-4}}(B_{1/2}(0))}^{1-m}$$

where $m = \frac{4}{n+4} \in (0, 1)$. But

$$(20) \qquad \qquad \qquad \|u_2\|_{L^1(B_{1/2}(0))} \leq C\lambda \|e^v\|_{L^1(B_{1/2}(0))} \leq C\varepsilon,$$

so (19) combined with (18) and (20) yields

$$(21) \qquad \qquad \qquad \|u_2\|_{L^2(B_{1/2}(0))} \leq C\varepsilon^m \varepsilon^{(1-m)/2} = C\varepsilon^{\frac{1+m}{2}}.$$

Therefore, using (16), (17) and (21) we find

$$\theta^{2-n} \int_{B_\theta(0) \cap [u_2 > \varepsilon^\gamma]} e^u \leq C\theta^{2-n} \varepsilon^{1+m/2-\gamma}.$$

Combining this and (15) we obtain

$$\theta^{2-n} \int_{B_\theta(0)} e^u \leq C\theta^2 e^{\varepsilon^\gamma} \varepsilon + C\theta^{2-n} \varepsilon^{1+m/2-\gamma}.$$

Since $m > 0$ we may choose $0 < \gamma < m/2$. Then fix $\theta > 0$ so that $C\theta^2 \leq 1/2$ and then choose $\varepsilon_0 > 0$ sufficiently small so that $C\theta^{2-n} \varepsilon_0^{m/2-\gamma} \leq 1/2$. It follows that for any $0 < \varepsilon \leq \varepsilon_0$

$$\theta^{2-n} \int_{B_\theta(0)} e^u \leq \varepsilon.$$

A similar argument yields the corresponding estimate for e^v . Rescaling back we obtain (12). \square

Applying the previous lemma we can prove

Lemma 2.9. *There exists $\varepsilon_1 > 0$ and $\theta > 0$ depending only on n such that for any $0 < \varepsilon \leq \varepsilon_1$, if (u, v) is a stable smooth solution of (1), $B_{r_0}(x) \subset \Omega$ and*

$$r_0^{2-n} \int_{B_{r_0}(x)} (e^u + e^v) \leq \varepsilon$$

then

$$r^{2-n} \int_{B_r(y)} (e^u + e^v) \leq 2^{n-2} \theta^{2-n} \varepsilon$$

for any $y \in B_{r_0/2}(x)$ and any $0 < r \leq r_0/2$.

Proof. By shifting coordinates we can assume that $x = 0$ and by the scaling (13) that $r_0 = 1$. Let ε_0, θ be the constants of Lemma 2.8. We choose ε_1 so that $2^{n-2}\varepsilon_1 = \varepsilon_0$. Then, for any $y \in B_{1/2}(0)$ and $0 < \varepsilon \leq \varepsilon_1$ we have

$$\left(\frac{1}{2}\right)^{2-n} \int_{B_{1/2}(y)} (e^u + e^v) \leq 2^{n-2} \int_{B_1(0)} (e^u + e^v) \leq 2^{n-2} \varepsilon \leq \varepsilon_0.$$

Applying inductively Lemma 2.8, for any integer $k \geq 1$ we have

$$(\theta^k)^{2-n} \int_{B_{\theta^k}(y)} (e^u + e^v) \leq 2^{n-2} \varepsilon.$$

If $0 < r \leq 1/2$ is arbitrary we select $k \geq 1$ an integer such that $\theta^{k+1} \leq r \leq \theta^k$. Then

$$r^{2-n} \int_{B_r(y)} (e^u + e^v) \leq (\theta^{k+1})^{2-n} \int_{B_{\theta^k}(y)} (e^u + e^v) \leq 2^{n-2} \theta^{2-n} \varepsilon.$$

□

Proof of Lemma 2.7. The result of Lemma 2.9 holds also for any extremal solution. This can be proved by approximating an extremal solution (u, v) of parameters $(m\lambda^*(m), \lambda^*(m)) \in \partial\mathcal{U}$ by minimal solutions with parameters $(m\lambda, \lambda)$ and $\lambda \uparrow \lambda^*(m)$. In this process, the constants appearing in the estimates remain bounded, see Remark 1.

Let ε_1, θ be the constants of Lemma 2.9. We take $0 < \varepsilon_2 < \varepsilon_1$ to be fixed later on. By the change of variables (13) we can assume that $x = 0$ and $r_0 = 1$, so now the hypothesis is

$$\int_{B_1(0)} e^u + e^v \leq \varepsilon_2.$$

Then by Lemma 2.9 we have

$$r^{2-n} \int_{B_r(y)} (e^u + e^v) \leq 2^{n-2} \theta^{2-n} \varepsilon_2$$

for any $y \in B_{1/2}(0)$ and any $0 < r \leq 1/2$. This says that e^u, e^v are in the Morrey space $M_{n/2}(B_{1/2}(0))$ and

$$(22) \quad \|e^u\|_{M_{n/2}} + \|e^v\|_{M_{n/2}} \leq 2^{n-2} \theta^{2-n} \varepsilon_2.$$

Let \tilde{u}, \tilde{v} be the Newtonian potentials of $e^u \chi_{B_{1/2}(0)}$ and $e^v \chi_{B_{1/2}(0)}$ respectively. Then by [10] Lemma 7.20 we have

$$(23) \quad \int_{B_1(0)} e^{\beta|\tilde{u}|} + e^{\beta|\tilde{v}|} \leq C_2$$

for $\beta \leq \min(\frac{c_1}{\|e^u\|_{M_{n/2}}}, \frac{c_1}{\|e^v\|_{M_{n/2}}})$ where $c_1, C_2 > 0$ depend only on dimension. By (22), choosing $\varepsilon_2 > 0$ small, we obtain that (23) holds for some $\beta > n/2$. Then $e^u, e^v \in L^\beta(B_{1/4}(0))$ for some $\beta > n/2$. By standard L^p regularity $u, v \in L^\infty(B_{1/8}(0))$. Scaling back we have the conclusion. \square

2.5. Proof of Theorem 1.1.

Proof. Let $1 \leq \alpha < 5$. We claim that

$$\Sigma \subset \left\{ x \in \Omega : \limsup_{r \rightarrow 0} r^{2\alpha-n} \int_{B_r(x) \cap \Omega} (e^{\alpha u} + e^{\alpha v}) > 0 \right\}.$$

Indeed, if $x \in \Omega$ and

$$\lim_{r \rightarrow 0} r^{2\alpha-n} \int_{B_r(x) \cap \Omega} (e^{\alpha u} + e^{\alpha v}) = 0$$

then by Hölder's inequality also

$$\lim_{r \rightarrow 0} r^{2-n} \int_{B_r(x) \cap \Omega} (e^u + e^v) = 0.$$

Therefore for some $r_0 > 0$ so that $B_{r_0}(x) \subset \Omega$ we have

$$r_0^{2-n} \int_{B_{r_0}(x)} (e^u + e^v) \leq \varepsilon_2$$

where $\varepsilon_2 > 0$ is the constant from Lemma 2.7. Then by the same lemma u, v are bounded in a neighborhood of x and hence $x \notin \Sigma$.

Since $e^{\alpha u} + e^{\alpha v} \in L^1(\Omega)$ by Lemma 2.5, we obtain that $\mathcal{H}^{n-2\alpha}(\Sigma) = 0$, see e.g. [7, Theorem 5.3.4]. Letting $\alpha \uparrow 5$ we deduce that the Hausdorff dimension of Σ is less or equal than $n - 10$. \square

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