

## 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

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

with  $\Omega$  a bounded smooth open subset of  $\mathbb{R}^n$ , and  $\lambda, \mu$  nonnegative parameters.

This system is a generalization of the equation

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

where  $\lambda$  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  $u_\lambda$ . As  $\lambda \rightarrow \lambda^*$ ,  $\lambda < \lambda^*$  the solution  $u_\lambda$  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  $(\mu, \lambda)$  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  $\Omega$  for any other smooth solution  $(\tilde{u}, \tilde{v})$  for the same  $(\mu, \lambda)$ .

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  $\Sigma$  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  $\Sigma$  be its singular set. Then the Hausdorff dimension of  $\Sigma$  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  $\varepsilon$ -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  $\Omega$ , 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  $\varphi$  in  $H_0^1(\Omega)$*

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

**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:*

$$u \leq v \leq u + \log \lambda - \log \mu. \tag{4}$$

*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  $\Omega$ . 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  $\Omega$ .  $\square$

**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*

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

**Remark 1.** Although the constant  $C$  depends on  $\mu, \lambda$  it remains bounded as  $(\mu, \lambda)$  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  $\mu$  by  $\lambda$ . 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  $\mu$  by  $\lambda$ . Hence we obtain

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

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

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

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

or

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

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*

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

*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  $(\mu, \lambda)$  of the form  $\mu = m\lambda$  for some fixed  $m > 0$ . For  $1 \leq \alpha < 5$  there is  $C$  independent of  $\lambda$  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  $(\mu, \lambda)$  of the form  $\mu = m\lambda$  for some fixed  $m > 0$ , then for  $1 \leq \alpha < 5$  there is  $C$  independent of  $\lambda$  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.  $\varepsilon$ -regularity. A crucial step is the following  $\varepsilon$ -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*

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

then

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

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

$$\tilde{u}(x) = u(r_0x) + 2 \log(r_0), \quad \tilde{v}(x) = v(r_0x) + 2 \log(r_0), \tag{13}$$

and note that the new functions (where the  $\tilde{\phantom{u}}$  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

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

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

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

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

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

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

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

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

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

By interpolation

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

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

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

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

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

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  $C\varepsilon\theta^2 \leq 1/2$  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). □

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  $\varepsilon_0, \theta$  be the constants of Lemma 2.8. We choose  $\varepsilon_1$  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  $\varepsilon_1, \theta$  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

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

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

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

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  $\Sigma$  is less or equal than  $n - 10$ .  $\square$

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