

NONEXISTENCE OF WEAK SOLUTIONS FOR THE
 p -DEGENERATE SUBELLIPTIC INEQUALITIES
CONSTRUCTED BY GENERALIZED BAOUENDI–GRUSHIN
VECTOR FIELDS

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Abstract. The purpose of this work is to study the nonexistence of weak solutions for p -degenerate subelliptic inequalities formed by the generalized Baouendi–Grushin vector fields. Also, we give the p -volume and p -area of the ball induced by the these vector fields.

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1. INTRODUCTION

Let

$$Z_i = \frac{\partial}{\partial x_i}, \quad Z_{n+j} = |x|^\alpha \frac{\partial}{\partial y_j}, \quad (1.1)$$

where $1 \leq i \leq n$; $1 \leq j \leq m$; $x \in \mathbb{R}^n$, $y \in \mathbb{R}^m$; $\alpha > 0$, are the generalized Baouendi–Grushin vector fields. We consider the p -degenerate subelliptic inequality

$$-\frac{d^\sigma}{\psi_{p\alpha}} \mathcal{L}_{p,\alpha} u \geq u^q, \quad u \geq 0, \quad u \not\equiv 0, \quad \text{on } \mathbb{R}_*^{n+m}, \quad (1.2)$$

where $\sigma < p$, $1 < p$, $d = d(x, y)$ is a distance function (see (1.5) below), $\psi_{p\alpha} = \frac{|x|^{p\alpha}}{d^{p\alpha}}$, $q > 0$, $\mathbb{R}_*^{n+m} = \mathbb{R}^{n+m} \setminus \{(0, 0)\}$, and for a differentiable function u ,

$$\mathcal{L}_{p,\alpha} u = \operatorname{div} (A_\alpha |\nabla_L u|^{p-2} \nabla_L u), \quad (1.3)$$

with the $(n+m) \times (n+m)$ matrix

$$A_\alpha = \begin{pmatrix} I_n & 0 \\ 0 & |x|^\alpha I_m \end{pmatrix}$$

and the generalized gradient

$$\nabla_L = (Z_1, \dots, Z_n, Z_{n+1}, \dots, Z_{n+m}).$$

When $p = 2$, (1.3) is the generalized Baouendi–Grushin operator \mathcal{L}_α (see [4]).

The nonexistence of weak solutions for a singular elliptic inequality in \mathbb{R}^n and a singular sub-Laplacian inequality in the Heisenberg group is investigated in [1], [7], [8], [9]. Recently, D’Ambrosio and Lucente have investigated a weak

solution for a singular sub-elliptic inequality for \mathcal{L}_α in [2]. The purpose in this paper is to discuss weak solutions of (1.2).

We note that there exists a natural family of anisotropic dilations connected with (1.1), i.e.,

$$\delta_\lambda(x, y) = (\lambda x, \lambda^{\alpha+1}y), \quad \lambda > 0, \quad (x, y) \in \mathbb{R}^{n+m}. \tag{1.4}$$

The generator of the group $\{\delta_\lambda\}_{\lambda>0}$ is

$$X_\alpha = \sum_{i=1}^n x_i \frac{\partial}{\partial x_i} + (\alpha + 1) \sum_{j=1}^m y_j \frac{\partial}{\partial y_j}.$$

$Q = n + (\alpha + 1)m$ is the homogeneous dimension related to (1.1).

We introduce the distance function

$$d(x, y) = (|x|^{2(\alpha+1)} + (\alpha + 1)^2|y|^2)^{\frac{1}{2(\alpha+1)}}. \tag{1.5}$$

It should also be noted that

$$\begin{aligned} \nabla_L d &= \frac{|x|^\alpha}{d^{2\alpha+1}} (|x|^\alpha x_1, |x|^\alpha x_2, \dots, |x|^\alpha x_n, (\alpha + 1)y_1, (\alpha + 1)y_2, \dots, (\alpha + 1)y_m), \\ |\nabla_L d|^p &= \frac{|x|^{p\alpha}}{d^{p\alpha}} = \psi_{p\alpha} \end{aligned}$$

and

$$\mathcal{L}_{p,\alpha} d = \psi_{p\alpha} \frac{Q - 1}{d}. \tag{1.6}$$

The open ball of radius R and centered at $(0, 0) \in \mathbb{R}_*^{n+m}$ is denoted by

$$B_L(R) = B_L((0, 0), R) = \{(x, y) \in \mathbb{R}^{n+m} | d(x, y) < R\}. \tag{1.7}$$

In [2], the polar coordinates for (1.1) are given (also see [6]). In Section 2, we define the p -volume and p -area of the ball $B_L(R)$ and, using the polar coordinates, calculate explicitly these quantities. Section 3 is devoted to the nonexistence of nontrivial weak solutions of (1.2) with $\sigma < p$ and $p - 1 < q \leq q_0 = \frac{(Q-\sigma)(p-1)}{Q-p}$. Our method in this section is based on a choice of test functions and consideration of the structure of operator (1.3). In the Appendix, we obtain the explicit fundamental solution of the operator $-\mathcal{L}_{p,\alpha}$ at $(x, y) = (0, 0)$.

2. THE VOLUME AND THE AREA

We employ the following concepts. A function $u : \Omega \subset \mathbb{R}^{n+m} \rightarrow \mathbb{R}$ is said cylindrical if $u(x, y) = u(r, s)$ (u depends only on $r = |x|$ and $s = |y|$), and in particular, u is said radial if $u(x, y) = u(d(x, y))$, that is, u depends only on d .

Assume that $\Omega = B_L((0, 0), R_2) \setminus \overline{B_L((0, 0), R_1)}$, with $0 \leq R_1 < R_2 \leq +\infty$, and $u \in L^1(\Omega)$ is cylindrical. In order to calculate $\int_\Omega u dx dy$, we use the change of variables [2]

$$(x_1, \dots, x_n, y_1, \dots, y_m) \rightarrow (\rho, \theta, \theta_1, \dots, \theta_{n-1}, \gamma_1, \dots, \gamma_{m-1})$$

defined by

$$\begin{cases} x_1 = \rho(\sin \theta)^{\frac{1}{\alpha+1}} \cos \theta_1, \\ x_2 = \rho(\sin \theta)^{\frac{1}{\alpha+1}} \sin \theta_1 \cos \theta_2, \\ x_3 = \rho(\sin \theta)^{\frac{1}{\alpha+1}} \sin \theta_1 \sin \theta_2 \cos \theta_3, \\ \dots \dots \dots \dots \dots \dots \dots \\ x_{n-1} = \rho(\sin \theta)^{\frac{1}{\alpha+1}} \sin \theta_1 \sin \theta_2 \dots \sin \theta_{n-2} \cos \theta_{n-1}, \\ x_n = \rho(\sin \theta)^{\frac{1}{\alpha+1}} \sin \theta_1 \sin \theta_2 \dots \sin \theta_{n-2} \sin \theta_{n-1}, \\ y_1 = \frac{1}{\alpha+1} \rho^{\alpha+1} \cos \theta \cos \gamma_1, \\ y_2 = \frac{1}{\alpha+1} \rho^{\alpha+1} \cos \theta \sin \gamma_1 \cos \gamma_2, \\ y_3 = \frac{1}{\alpha+1} \rho^{\alpha+1} \cos \theta \sin \gamma_1 \sin \gamma_2 \cos \gamma_3, \\ \dots \dots \dots \dots \dots \dots \dots \\ y_{m-1} = \frac{1}{\alpha+1} \rho^{\alpha+1} \cos \theta \sin \gamma_1 \sin \gamma_2 \dots \sin \gamma_{m-2} \cos \gamma_{m-1}, \\ y_m = \frac{1}{\alpha+1} \rho^{\alpha+1} \cos \theta \sin \gamma_1 \sin \gamma_2 \dots \sin \gamma_{m-2} \sin \gamma_{m-1}, \end{cases} \tag{2.1}$$

where $R_1 < \rho < R_2$, $\theta_1, \theta_2, \dots, \theta_{n-2}, \gamma_1, \dots, \gamma_{m-2} \in (0, \pi)$, $\gamma_{m-1} \in (0, 2\pi)$, and $\theta \in (a_1, a_2)$, $\theta_{n-1} \in (b_1, b_2)$. Let us note that a_1, a_2, b_1 and b_2 depend on n and m , that is

$$\begin{aligned} \theta \in (0, \pi), \quad \theta_{n-1} \in (0, \pi), & \quad \text{if } n, m \geq 2; \\ \theta \in (0, \pi), \quad \theta_{n-1} \in (0, 2\pi), & \quad \text{if } m = 1, n \geq 2; \\ \theta \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right), & \quad \text{if } n = 1, m \geq 2; \\ \theta \in (0, 2\pi), & \quad \text{if } n = m = 1. \end{aligned}$$

One easily sees that

$$r = |x| = \rho |\sin \theta|^{\frac{1}{\alpha+1}}, \quad s = |y| = \frac{1}{\alpha+1} \rho^{\alpha+1} |\cos \theta| \tag{2.2}$$

and

$$\begin{aligned} d(x, y) &= d(r, s) \\ &= \left(|\rho(\sin \theta)^{\frac{1}{\alpha+1}}|^{2(\alpha+1)} + (\alpha+1)^2 \left| \frac{1}{\alpha+1} \rho^{\alpha+1} \cos \theta \right|^2 \right)^{\frac{1}{2(\alpha+1)}} = \rho. \end{aligned}$$

Let J be the Jacobian of the change of variables. A direct calculation gives

$$\begin{aligned} |\det J| &= \left| \frac{\partial(x_1, x_2, \dots, x_n, y_1, y_2, \dots, y_m)}{\partial(\rho, \theta, \theta_1, \dots, \theta_{n-1}, \gamma_1, \dots, \gamma_{m-1})} \right| \\ &= \left(\frac{1}{\alpha+1} \right)^m \rho^{\alpha-1} |\sin \theta|^{\frac{n}{\alpha+1}-1} |\cos \theta|^{m-1} \sin^{n-2} \theta_1 \dots \sin^2 \theta_{n-3} \sin \theta_{n-2} \\ &\quad \cdot \sin^{m-2} \gamma_1 \dots \sin^2 \gamma_{m-3} \sin \gamma_{m-2}. \end{aligned} \tag{2.3}$$

By

$$dx dy = |\det J| d\rho d\theta d\theta_1 \dots d\theta_{n-1} d\gamma_1 \dots d\gamma_{m-1} \tag{2.4}$$

we have, for $u \in L^1(\Omega)$,

$$\int_{\Omega} u(x, y) = \tilde{\omega}_n \omega_m \int_{a_1}^{a_2} d\theta \int_{R_1}^{R_2} \left(\frac{1}{\alpha + 1}\right)^m \rho^{Q-1} |\sin \theta|^{\frac{n}{\alpha+1}-1} |\cos \theta|^{m-1} u \cdot \left(\rho |\sin \theta|^{\frac{1}{\alpha+1}}, \frac{\rho^{\alpha+1}}{\alpha + 1} |\cos \theta|\right) d\rho, \tag{2.5}$$

where

$$\tilde{\omega}_n = \int_0^\pi \sin^{n-2} \theta_1 d\theta_1 \int_0^\pi \sin^{n-3} \theta_2 d\theta_2 \cdots \int_0^\pi \sin \theta_{n-2} d\theta_{n-2} \int_{b_1}^{b_2} d\theta_{n-1}$$

and

$$\omega_m = \int_0^\pi \sin^{m-2} \gamma_1 d\gamma_1 \int_0^\pi \sin^{m-3} \gamma_2 d\gamma_2 \cdots \int_0^\pi \sin \gamma_{m-2} d\gamma_{m-2} \int_0^{2\pi} d\gamma_{m-1}.$$

Furthermore, if u is of the form $u(x, y) = \psi_{p\alpha} v(d)$, then

$$\begin{aligned} \int_{\Omega} \psi_{p\alpha} v(d) &= \tilde{\omega}_n \omega_m \int_{a_1}^{a_2} d\theta \int_{R_1}^{R_2} \left(\frac{1}{\alpha + 1}\right)^m \rho^{Q-1} |\sin \theta|^{\frac{n}{\alpha+1}-1} |\cos \theta|^{m-1} \\ &\quad \cdot \frac{\rho^{p\alpha} |\sin \theta|^{\frac{p\alpha}{\alpha+1}}}{\rho^{p\alpha}} v(\rho) d\rho \\ &= s_{n,m} \int_{R_1}^{R_2} \rho^{Q-1} v(\rho) d\rho, \end{aligned} \tag{2.6}$$

where $s_{n,m} = \left(\frac{1}{\alpha+1}\right)^m \tilde{\omega}_n \omega_m \int_{a_1}^{a_2} |\sin \theta|^{\frac{n+p\alpha}{\alpha+1}-1} |\cos \theta|^{m-1} d\theta$. If $u \in C^2$ is radial, then

$$|\nabla_L u|^2 = \psi_{2\alpha} |u'|^2$$

and

$$\mathcal{L}_{p,\alpha} u = \psi_{p\alpha} |u'|^{p-2} \left((p-1)u'' + \frac{Q-1}{d} u' \right). \tag{2.7}$$

Let $V_R(0)$ and $S_R(0)$ denote the p -volume and the p -area of the ball $B_L(R)$, respectively, which are defined by

$$V_R(0) = \int_{B_L(R)} \psi_{p\alpha} dx dy, \quad S_R(0) = \frac{dV_R(0)}{dR}.$$

Federer's coarea formula [3] yields

$$S_R(0) = \int_{\partial B_L(R)} \frac{\psi_{p\alpha}}{|\nabla_L d|} dH_{Q-1}.$$

When $p = 2$, the definitions coincide with those in [4]. In the setting of the Heisenberg group, similar definitions are given in [5].

We establish the following formulae.

Theorem 2.1.

$$(1) \quad V_R(0) = \frac{1}{2Q} R^Q K(p\alpha, n, m) \omega_n \omega_m, \tag{2.8}$$

$$(2) \quad S_R(0) = \frac{1}{2} R^{Q-1} K(p\alpha, n, m) \omega_n \omega_m, \tag{2.9}$$

where

$$K(p\alpha, n, m) = \left(\frac{1}{\alpha + 1} \right)^m \frac{\Gamma\left(\frac{n+p\alpha}{2(\alpha+1)}\right) \Gamma\left(\frac{m}{2}\right)}{\Gamma\left(\frac{n+p\alpha}{2(\alpha+1)} + \frac{m}{2}\right)},$$

$$\omega_n = \frac{2\pi^{\frac{n}{2}}}{\Gamma\left(\frac{n}{2}\right)} = \begin{cases} \frac{2\pi^k}{(k-1)!}, & \text{if } n = 2k, \\ \frac{2(2\pi)^k}{(2k-1)!!}, & \text{if } n = 2k + 1, \end{cases}$$

$$\omega_m = \frac{2\pi^{\frac{m}{2}}}{\Gamma\left(\frac{m}{2}\right)} = \begin{cases} \frac{2\pi^t}{(t-1)!}, & \text{if } m = 2t, \\ \frac{2(2\pi)^t}{(2t-1)!!}, & \text{if } m = 2t + 1. \end{cases}$$

Proof. (1) We will prove only the case $n, m \geq 2$ since other cases are similar. We obtain

$$\begin{aligned} V_R(0) &= \int_{B_L(R)} \psi_{p\alpha} dx dy \\ &= \int_0^\pi d\theta \int_0^\pi d\theta_1 \int_0^\pi d\theta_2 \dots \int_0^\pi d\theta_{n-2} \int_0^\pi d\theta_{n-1} \int_0^\pi d\gamma_1 \dots \int_0^{2\pi} d\gamma_{m-1} \\ &\quad \cdot \int_0^R \left(\frac{1}{\alpha + 1} \right)^m \left(\frac{\rho |\sin \theta|^{\frac{1}{\alpha+1}}}{\rho} \right)^{p\alpha} \rho^{Q-1} |\sin \theta|^{\frac{n}{\alpha+1}-1} |\cos \theta|^{m-1} \\ &\quad \cdot \sin^{n-2} \theta_1 \dots \sin^2 \theta_{n-3} \sin \theta_{n-2} \sin^{m-2} \gamma_1 \dots \sin^2 \gamma_{m-3} \sin \gamma_{m-2} d\rho \\ &= \frac{1}{2Q} \left(\frac{1}{\alpha + 1} \right)^m R^Q \omega_n \omega_m I \left(\frac{n + p\alpha}{\alpha + 1} - 1, m - 1 \right), \end{aligned} \tag{2.10}$$

where

$$\omega_n = \int_0^\pi \sin^{n-2} \theta_1 d\theta_1 \int_0^\pi \sin^{n-3} \theta_2 d\theta_2 \dots \int_0^\pi \sin \theta_{n-2} d\theta_{n-2} \int_0^{2\pi} d\theta_{n-1},$$

$$I \left(\frac{n + p\alpha}{\alpha + 1} - 1, m - 1 \right) = \int_0^\pi |\sin \theta|^{\frac{n+p\alpha}{\alpha+1}-1} |\cos \theta|^{m-1} d\theta.$$

Noting

$$\int_0^{\frac{\pi}{2}} \sin^n \theta d\theta = \begin{cases} \frac{\pi}{2} \frac{(2k-1)!!}{(2k)!!} & \text{if } n = 2k, \\ \frac{(2k)!!}{(2k+1)!!} & \text{if } n = 2k + 1, \end{cases}$$

and

$$\int_0^{\pi} \sin^n \theta d\theta = 2 \int_0^{\frac{\pi}{2}} \sin^n \theta d\theta,$$

we obtain that when $n = 2k$,

$$\begin{aligned} \omega_n &= 2^{n-2} \frac{\pi}{2} \frac{(2(k-1)-1)!!}{(2(k-1))!!} \frac{(2(k-2))!!}{(2(k-2)+1)!!} \cdots \frac{\pi}{2} \frac{1!!}{2!!} \cdot 1 \cdot 2\pi \\ &= \frac{2\pi^k}{\Gamma(k)} \end{aligned} \tag{2.11}$$

and when $n = 2k + 1$,

$$\begin{aligned} \omega_n &= 2^{n-2} \frac{(2(k-1))!!}{(2(k-1)+1)!!} \frac{\pi}{2} \frac{(2(k-1)-1)!!}{(2(k-1))!!} \cdots \frac{\pi}{2} \frac{1!!}{2!!} \cdot 1 \cdot 2\pi \\ &= \frac{2\pi^{\frac{2k+1}{2}}}{\Gamma(\frac{2k+1}{2})}. \end{aligned} \tag{2.12}$$

Similarly, we have

$$\begin{aligned} \omega_m &= \frac{2\pi^t}{\Gamma(t)} & \text{if } m = 2t, \\ \omega_m &= \frac{2\pi^{\frac{2t+1}{2}}}{\Gamma(\frac{2t+1}{2})} & \text{if } m = 2t + 1. \end{aligned}$$

Since

$$\begin{aligned} I\left(\frac{n+p\alpha}{\alpha+1} - 1, m-1\right) &= 2 \int_0^{\frac{\pi}{2}} (\sin \theta)^{\frac{n+p\alpha}{\alpha+1}-1} (\cos \theta)^{m-1} d\theta \\ &= B\left(\frac{n+p\alpha}{2(\alpha+1)}, \frac{m}{2}\right) = \frac{\Gamma\left(\frac{n+p\alpha}{2(\alpha+1)}\right) \Gamma\left(\frac{m}{2}\right)}{\Gamma\left(\frac{n+p\alpha}{2(\alpha+1)} + \frac{m}{2}\right)}, \end{aligned}$$

we obtain (2.8) from (2.10).

(2) Using (2.8) and $S_R(0) = \frac{dV_R(0)}{dR}$, we arrive at (2.9). □

Remark 2.2. When $\alpha = 0$, we see that (2.8) and (2.9) become, respectively, the volume and the area of the ball in the Euclidean space.

Let $\varphi_0 \in C_0^\infty(\Omega)$ satisfy the properties

$$0 \leq \varphi_0 \leq 1 \quad \text{and} \quad \varphi_0(y) = \begin{cases} 1 & \text{if } 0 \leq y \leq 1, \\ 0 & \text{if } y \geq 2. \end{cases} \tag{2.13}$$

The quantities

$$\int_{\Omega} \frac{|\varphi'_0(\tau)|^q}{\varphi_0(\tau)^{q-1}} d\tau, \tag{2.14}$$

where $q > 1$, are said finite if there exists a suitable φ_0 with property (2.13) such that the integrals are finite. Such a function φ_0 satisfying the above hypotheses is called the admissible function (see [1] or [7], [8]).

3. THE NONEXISTENCE

In this section we study inequality (1.2) with $\sigma < p$. Letting $\max\{1 - p, \frac{p-1-q}{p}\} < \beta < 0$, we give

Definition 3.1. Let $q > 0$. A function u is called a weak solution of (1.2) if $u \in L^q_{loc}(\mathbb{R}^{n+m}_*)$, $|\nabla_L u|^p u^{\beta-1} \in L^1_{loc}(\mathbb{R}^{n+m}_*)$, $\frac{u^{q+\beta}}{d^\sigma} \psi_{p\alpha} \in L^1_{loc}(\mathbb{R}^{n+m}_*)$ and

$$\int_{\mathbb{R}^{n+m}} \frac{u^q}{d^\sigma} \psi_{p\alpha} \phi \, dx dy \leq \int_{\mathbb{R}^{n+m}} |\nabla_L u|^{p-2} \langle \nabla_L u, \nabla_L \phi \rangle \, dx dy \tag{3.1}$$

for any nonnegative function $\phi \in C^\infty_0(\mathbb{R}^{n+m}_*)$.

The main results of this section are the following.

Theorem 3.2. Let $\sigma < p$, $1 < p < Q$, $p - 1 < q \leq \frac{(Q-\sigma)(p-1)}{Q-p}$. Then (1.2) has no nontrivial weak solution.

Theorem 3.3. If $\sigma < p$, $1 < Q \leq p$, $p - 1 < q$, then (1.2) has no nontrivial weak solution.

Proof of Theorem 3.2. Let u be a weak solution of (1.2) and $\varphi \in C^\infty_0(\mathbb{R}^{n+m}_*)$, $\varphi \geq 0$, be the admissible function, which we will specify later. Setting $\phi = u^\beta \varphi$ and using (3.1), we have

$$\begin{aligned} & \int \frac{u^{q+\beta}}{d^\sigma} \psi_{p\alpha} \varphi \, dx dy \leq \int |\nabla_L u|^{p-2} \langle \nabla_L u, \nabla_L (u^\beta \varphi) \rangle \, dx dy \\ & = \beta \int |\nabla_L u|^p u^{\beta-1} \varphi \, dx dy + \int |\nabla_L u|^{p-2} u^\beta \langle \nabla_L u, \nabla_L \varphi \rangle \, dx dy \\ & \leq \beta \int |\nabla_L u|^p u^{\beta-1} \varphi \, dx dy + \int |\nabla_L u|^{p-1} u^\beta |\nabla_L \varphi| \, dx dy, \end{aligned}$$

where and in the sequel we omit the domains \mathbb{R}^{n+m} in the integrals. Letting $\epsilon > 0$, by Young's inequality we obtain

$$\begin{aligned} & \int \frac{u^{q+\beta}}{d^\sigma} \psi_{p\alpha} \varphi \, dx dy + |\beta| \int |\nabla_L u|^p u^{\beta-1} \varphi \, dx dy \\ & \leq \int |\nabla_L u|^{p-1} u^\beta |\nabla_L \varphi| \, dx dy \\ & \leq \frac{(p-1)\epsilon^{\frac{p}{p-1}}}{p} \int |\nabla_L u|^p u^{\beta-1} \varphi \, dx dy + \frac{1}{p\epsilon^p} \int u^{\beta+p-1} \frac{|\nabla_L \varphi|^p}{\varphi^{p-1}} \, dx dy. \tag{3.2} \end{aligned}$$

By putting $c_1(\epsilon) = |\beta| - \frac{(p-1)\epsilon^{p-1}}{p} > 0$ and $c_2(\epsilon) = \frac{1}{p\epsilon^p}$, (3.2) becomes

$$\begin{aligned} & \int \frac{u^{q+\beta}}{d^\sigma} \psi_{p\alpha} \varphi dx dy + c_1(\epsilon) \int |\nabla_L u|^p u^{\beta-1} \varphi dx dy \\ & \leq c_2(\epsilon) \int u^{\beta+p-1} \frac{|\nabla_L \varphi|^p}{\varphi^{p-1}} dx dy. \end{aligned} \quad (3.3)$$

Choose $a_1 > 1$ such that $\frac{1}{a_1} + \frac{1}{a'_1} = 1$ and let $c_3(\epsilon) = \frac{\epsilon^{pa_1}}{a_1}$, $c_4(\epsilon) = \frac{1}{a'_1 \epsilon^{pa'_1}}$. Using Young's inequality, we have

$$\begin{aligned} & \int u^{\beta+p-1} \frac{|\nabla_L \varphi|^p}{\varphi^{p-1}} dx dy \\ & \leq c_3(\epsilon) \int \frac{u^{a_1(\beta+p-1)}}{d^\sigma} \psi_{p\alpha} \varphi dx dy + c_4(\epsilon) \int \frac{|\nabla_L \varphi|^{pa'_1}}{\varphi^{pa'_1-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_1-1} dx dy. \end{aligned} \quad (3.4)$$

In particular, putting $a_1 = \frac{q+\beta}{\beta+p-1} > 1$, $c_\epsilon = 1 - c_2(\epsilon)c_3(\epsilon) > 0$, $\tilde{c}_\epsilon = c_2(\epsilon)c_4(\epsilon)$ and combining (3.4) and (3.3), we obtain

$$\begin{aligned} & c_\epsilon \int \frac{u^{q+\beta}}{d^\sigma} \psi_{p\alpha} \varphi dx dy + c_1(\epsilon) \int |\nabla_L u|^p u^{\beta-1} \varphi dx dy \\ & \leq \tilde{c}_\epsilon \int \frac{|\nabla_L \varphi|^{pa'_1}}{\varphi^{pa'_1-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_1-1} dx dy. \end{aligned} \quad (3.5)$$

On the other hand, letting $a_2 > 1$, $\frac{1}{a_2} + \frac{1}{a'_2} = 1$, $\phi = \varphi$ in (3.1) and using Hölder's inequality, we have

$$\begin{aligned} & \int \frac{u^q}{d^\sigma} \psi_{p\alpha} \varphi dx dy \leq \int |\nabla_L u|^{p-1} |\nabla_L \varphi| dx dy \\ & \leq \left(\int |\nabla_L u|^p u^{\beta-1} \varphi dx dy \right)^{\frac{p-1}{p}} \left(\int u^{(1-\beta)(p-1)} \frac{|\nabla_L \varphi|^p}{\varphi^{p-1}} dx dy \right)^{\frac{1}{p}} \\ & \leq \left(\int |\nabla_L u|^p u^{\beta-1} \varphi dx dy \right)^{\frac{p-1}{p}} \left(\int \frac{u^{a_2(1-\beta)(p-1)}}{d^\sigma} \psi_{p\alpha} \varphi dx dy \right)^{\frac{1}{pa'_2}} \\ & \quad \times \left(\int \frac{|\nabla_L \varphi|^{pa'_2}}{\varphi^{pa'_2-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_2-1} dx dy \right)^{\frac{1}{pa'_2}}. \end{aligned} \quad (3.6)$$

Choosing a_2 such that $a_2(1-\beta)(p-1) = q + \beta$ and combining (3.5) and (3.6), we have

$$\begin{aligned} & \int \frac{u^q}{d^\sigma} \psi_{p\alpha} \varphi dx dy \leq \left(\frac{\tilde{c}_\epsilon}{c_1(\epsilon)} \right)^{\frac{p-1}{p}} \left(\int \frac{|\nabla_L \varphi|^{pa'_1}}{\varphi^{pa'_1-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_1-1} dx dy \right)^{\frac{p-1}{p}} \\ & \quad \times \left(\frac{\tilde{c}_\epsilon}{c_\epsilon} \right)^{\frac{1}{pa_2}} \left(\int \frac{|\nabla_L \varphi|^{pa'_1}}{\varphi^{pa'_1-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_1-1} dx dy \right)^{\frac{1}{pa_2}} \end{aligned}$$

$$\begin{aligned}
 & \times \left(\int \frac{|\nabla_L \varphi|^{pa'_2}}{\varphi^{pa'_2-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_2-1} dx dy \right)^{\frac{1}{pa'_2}} \\
 = & C_\epsilon \left(\int \frac{|\nabla_L \varphi|^{pa'_1}}{\varphi^{pa'_1-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_1-1} dx dy \right)^{\frac{p-1}{p} + \frac{1}{pa_2}} \\
 & \times \left(\frac{|\nabla_L \varphi|^{pa'_2}}{\varphi^{pa'_2-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_2-1} dx dy \right)^{\frac{1}{pa'_2}}, \tag{3.7}
 \end{aligned}$$

where $C_\epsilon = \left(\frac{\tilde{c}_\epsilon}{c_1(\epsilon)} \right)^{\frac{p-1}{p}} \left(\frac{\tilde{c}_\epsilon}{c_\epsilon} \right)^{\frac{1}{pa_2}}$.

If we require that φ be radial, that is, $\varphi = \varphi(d)$, then

$$\nabla_L \varphi = \varphi_d \nabla_L d, \quad |\nabla_L d|^{pa'_i} = (|\nabla_L d|^p)^{a'_i} = \psi_{p\alpha}^{a'_i}, \quad i = 1, 2.$$

Using the change of coordinates in (2.6), we see that

$$\begin{aligned}
 & \int_{\text{supp}(\nabla_L \varphi)} \frac{|\nabla_L \varphi|^{pa'_i}}{\varphi^{pa'_i-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_i-1} dx dy \\
 = & \int_{\mathbb{R}^{n+m}} \frac{|\varphi_d(d) \nabla_L d|^{pa'_i}}{\varphi(d)^{pa'_i-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_i-1} dx dy \\
 = & \int_{\mathbb{R}^{n+m}} \psi_{p\alpha} \frac{|\varphi_d(d)|^{pa'_i}}{\varphi(d)^{pa'_i-1}} d^{\sigma(a'_i-1)} dx dy \\
 = & s_{n,m} \int_0^\infty \rho^{Q-1+\sigma(a'_i-1)} \frac{|\varphi_\rho(\rho)|^{pa'_i}}{\varphi(\rho)^{pa'_i-1}} d\rho. \tag{3.8}
 \end{aligned}$$

Denote $\rho = R\tau$ and $\varphi(\rho) = \varphi_0\left(\frac{\rho}{R}\right)$, where φ_0 is an admissible function satisfying (2.13) and (2.14). Hence

$$\begin{aligned}
 & \int_{\text{supp}(\nabla_L \varphi)} \frac{|\nabla_L \varphi|^{pa'_i}}{\varphi^{pa'_i-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_i-1} dx dy \\
 = & s_{n,m} \int_1^2 (R\tau)^{Q-1+\sigma(a'_i-1)} \frac{\left| \frac{1}{R} \varphi'_0 \tau \right|^{pa'_i}}{\varphi_0^{pa'_i-1}(\tau)} R d\tau \\
 = & s_{n,m} M_i R^{Q+\sigma(a'_i-1)-pa'_i}, \tag{3.9}
 \end{aligned}$$

where

$$M_i = \int_1^2 \tau^{Q-1+\sigma(a'_i-1)} \frac{|\varphi'_0(\tau)|^{pa'_i}}{\varphi_0^{pa'_i-1}(\tau)} d\tau \leq 2^{Q-1+|\sigma|(a'_i-1)} \int_1^2 \frac{|\varphi'_0(\tau)|^{pa'_i}}{\varphi_0^{pa'_i-1}(\tau)} d\tau.$$

Since φ_0 is admissible, we infer that M_i is finite and independent of R .

Finally, choosing $\varphi(d) = \varphi(\rho) = \varphi_0\left(\frac{d}{R}\right)$. By (3.7) and (3.9), we obtain

$$\begin{aligned} & \int_{B_L(R)} \frac{u^q}{d^\sigma} \psi_{p\alpha} dx dy = \int_{B_L(R)} \frac{u^q}{d^\sigma} \psi_{p\alpha} \varphi dx dy \leq \int_{B_L(2R)} \frac{u^q}{d^\sigma} \psi_{p\alpha} \varphi dx dy \\ & \leq C_\epsilon \left(\int_{\text{supp}(\nabla_L \varphi)} \frac{|\nabla_L \varphi|^{pa'_1}}{\varphi^{pa'_1-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}}\right)^{a'_1-1} dx dy \right)^{\frac{p-1}{p} + \frac{1}{pa_2}} \\ & \quad \times \left(\int_{\text{supp}(\nabla_L \varphi)} \frac{|\nabla_L \varphi|^{pa'_2}}{\varphi^{pa'_2-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}}\right)^{a'_2-1} dx dy \right)^{\frac{1}{pa'_2}} \\ & = C_\epsilon \left(s_{n,m} M_1 R^{Q+\sigma(a'_1-1)-pa'_1} \right)^{\frac{p-1}{p} + \frac{1}{pa_2}} \left(s_{n,m} M_2 R^{Q+\sigma(a'_2-1)-pa'_2} \right)^{\frac{1}{pa'_2}} \\ & = C_1 R^{\gamma_0}, \end{aligned} \tag{3.10}$$

where we have used $\frac{p-1}{p} + \frac{1}{pa_2} + \frac{1}{pa'_2} = 1$, $C_1 = s_{n,m} C_\epsilon M_1^{\frac{p-1}{p} + \frac{1}{pa_2}} M_2^{\frac{1}{pa'_2}}$, $a'_1 = \frac{q+\beta}{q-p+1}$, $a'_2 = \frac{q+\beta}{q-p+1+p\beta}$ and $\gamma_0 = Q - \sigma + \frac{(\sigma-p)q}{q-p+1}$.

If $q < \frac{(p-1)(Q-\sigma)}{Q-p}$, then $\gamma_0 < 0$. Letting $R \rightarrow +\infty$, we have from (3.10)

$$\lim_{R \rightarrow \infty} \int_{B_L(R)} \frac{u^q}{d^\sigma} \psi_{p\alpha} dx dy = \int_{\mathbb{R}^{n+m}} \frac{u^q}{d^\sigma} \psi_{p\alpha} dx dy \leq 0.$$

If $q = \frac{(p-1)(Q-\sigma)}{Q-p}$, then $\gamma_0 = 0$. Letting $R \rightarrow +\infty$ in (3.10), we have

$$\int_{\mathbb{R}^{n+m}} \frac{u^q}{d^\sigma} \psi_{p\alpha} dx dy < +\infty. \tag{3.11}$$

Choose $b_1 > 1$ such that $\frac{1}{b_1} + \frac{1}{b'_1} = 1$. By the choice of φ and Hölder's inequality, we have from (3.1)

$$\begin{aligned} & \int_{B_L(R)} \frac{u^q}{d^\sigma} \psi_{p\alpha} dx dy = \int_{B_L(R)} \frac{u^q}{d^\sigma} \psi_{p\alpha} \varphi dx dy \leq \int_{B_L(2R)} \frac{u^q}{d^\sigma} \psi_{p\alpha} \varphi dx dy \\ & \leq \int_{\text{supp}(\nabla_L \varphi)} |\nabla_L u|^{p-1} |\nabla_L \varphi| dx dy \\ & \leq \left(\int_{\text{supp}(\nabla_L \varphi)} |\nabla_L u|^p u^{\beta-1} \varphi dx dy \right)^{\frac{p-1}{p}} \left(\int_{\text{supp}(\nabla_L \varphi)} u^{(1-\beta)(p-1)} \frac{|\nabla_L \varphi|^p}{\varphi^{p-1}} dx dy \right)^{\frac{1}{p}} \\ & \leq \left(\int_{\text{supp}(\nabla_L \varphi)} |\nabla_L u|^p u^{\beta-1} \varphi dx dy \right)^{\frac{p-1}{p}} \left(\int_{\text{supp}(\nabla_L \varphi)} \frac{u^{b_1(1-\beta)(p-1)}}{d^\sigma} \psi_{p\alpha} \varphi dx dy \right)^{\frac{1}{pb_1}} \end{aligned}$$

$$\cdot \left(\int_{\text{supp}(\nabla_L \varphi)} \frac{|\nabla_L \varphi|^{pb'_1}}{\varphi^{pb'_1-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{b'_1-1} dx dy \right)^{\frac{1}{pb'_1}}. \tag{3.12}$$

We specify $b_1 = \frac{q}{(1-\beta)(p-1)} = \frac{Q-\sigma}{(Q-p)(1-\beta)} > 1$ and have by (3.5) and (3.12),

$$\begin{aligned} & \int_{B_L(R)} \frac{u^q}{d^\sigma} \psi_{p\alpha} dx dy \\ & \leq c_5 \left(\int_{\text{supp}(\nabla_L \varphi)} \frac{|\nabla_L \varphi|^{pa'_1}}{\varphi^{pa'_1-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_1-1} dx dy \right)^{\frac{p-1}{p}} \\ & \quad \cdot \left(\int_{\text{supp}(\nabla_L \varphi)} \frac{|\nabla_L \varphi|^{pb'_1}}{\varphi^{pb'_1-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{b'_1-1} dx dy \right)^{\frac{1}{pb'_1}} \cdot \left(\int_{\text{supp}(\nabla_L \varphi)} u^q \frac{\psi_{p\alpha} \varphi}{d^\sigma} dx dy \right)^{\frac{1}{pb_1}} \\ & \leq c_5 I_1 \cdot I_2, \end{aligned} \tag{3.13}$$

where c_5 is a positive constant,

$$\begin{aligned} I_1 &= \left(\int_{\text{supp}(\nabla_L \varphi)} \frac{|\nabla_L \varphi|^{pa'_1}}{\varphi^{pa'_1-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{a'_1-1} dx dy \right)^{\frac{p-1}{p}} \\ & \quad \cdot \left(\int_{\text{supp}(\nabla_L \varphi)} \frac{|\nabla_L \varphi|^{pb'_1}}{\varphi^{pb'_1-1}} \left(\frac{d^\sigma}{\psi_{p\alpha}} \right)^{b'_1-1} dx dy \right)^{\frac{1}{pb'_1}}, \\ I_2 &= \left(\int_{\text{supp}(\nabla_L \varphi)} u^q \frac{\psi_{p\alpha}}{d^\sigma} dx dy \right)^{\frac{1}{pb_1}}. \end{aligned}$$

Setting $\varphi = \varphi_0(\frac{d}{R})$ with $d = \rho = R\tau$ and noting $\text{supp}(\nabla_L \varphi_0(d)) = \{(x, y) \in \mathbb{R}^{n+m} | R < d < 2R\}$, we have

$$\begin{aligned} I_1 &= \left(s_{n,m} M_1 R^{Q+\sigma(a'_1-1)-pa'_1} \right)^{\frac{p-1}{p}} \left(s_{n,m} M'_1 R^{Q+\sigma(b'_1-1)-pb'_1} \right)^{\frac{1}{pb'_1}} \\ &= s_{n,m}^{\frac{p-1}{p} + \frac{1}{pb'_1}} M_1^{\frac{p-1}{p}} (M'_1)^{\frac{1}{pb'_1}} R^{\gamma_1}, \end{aligned} \tag{3.14}$$

where $M_1 = \int_1^2 \tau^{Q-1+\sigma(a'_1-1)} \frac{|\varphi'_0(\tau)|^{pa'_1}}{\varphi_0^{pa'_1-1}(\tau)} d\tau$, $M'_1 = \int_1^2 \tau^{Q-1+\sigma(b'_1-1)} \frac{|\varphi'_0(\tau)|^{pb'_1}}{\varphi_0^{pb'_1-1}(\tau)} d\tau$, $a'_1 = \frac{(Q-\sigma)(p-1)+\beta(Q-p)}{(p-\sigma)(p-1)}$, $b'_1 = \frac{Q-\sigma}{p-\sigma+(Q-p)\beta}$, $\gamma_1 = [Q + \sigma(a'_1 - 1) - pa'_1] \frac{p-1}{p} + [Q + \sigma(b'_1 - 1) - pb'_1] \frac{1}{pb'_1} = 0$. From (2.14) we see that I_1 is finite and independent of R . Furthermore, it follows that

$$\lim_{R \rightarrow \infty} \int_{R < d < 2R} u^q \frac{\psi_{p\alpha}}{d^\sigma} dx dy = 0. \tag{3.15}$$

So we have $I_2 \rightarrow 0$ as $R \rightarrow \infty$.

From(3.11),(3.14) and (3.15) we deduce that

$$\lim_{R \rightarrow \infty} \int_{B_L(R)} \frac{u^q}{d^\sigma} \psi_{p\alpha} dx dy = \int_{\mathbb{R}^{n+m}} \frac{u^q}{d^\sigma} \psi_{p\alpha} dx dy \leq 0.$$

This contradicts our assumption that $u > 0$, and then $u = 0$. Theorem 3.2 is proved. □

The proof of Theorem 3.3 is similar to that of Theorem 3.2. We only need to note that $\gamma_0 = Q - \sigma + \frac{(\sigma-p)q}{q-p+1} = Q - p - \frac{(p-\sigma)(p-1)}{q-p+1} < 0$.

Remark 3.4. By considering the inequality

$$-\frac{d^\sigma}{\psi_{p\alpha}} \mathcal{L}_{p,\alpha} u \geq |u|^q, \quad u \leq 0, \quad u \not\equiv 0, \quad \text{on } \mathbb{R}_*^{n+m}, \tag{3.16}$$

we can give a similar definition of a weak solution and formulate the following result:

under the hypotheses of Theorem 3.2, (3.16) has no nontrivial weak solutions. In the proof, we take $0 < \beta < 1$ and repeat the preceding process.

APPENDIX A. A FUNDAMENTAL SOLUTION OF $\mathcal{L}_{p,\alpha}$

A fundamental solution of the operator \mathcal{L}_α at $(x, y) = (0, 0)$ is obtained in [4]. Here we will derive a fundamental solution of $\mathcal{L}_{p,\alpha}$.

Theorem A.1. *Let $C_{p,Q} > 0$ be defined by the formula*

$$C_{p,Q} = \frac{2}{\left(\frac{Q-p}{p-1}\right)^{p-1} K(p\alpha, n, m) \omega_n \omega_m}. \tag{A.1}$$

Then

$$\Gamma(x, y) = \frac{C_{p,Q}}{d(x, y)^{\frac{Q-p}{p-1}}}$$

is a fundamental solution of $-\mathcal{L}_{p,\alpha}$ with singularity at the origin.

Proof. Let

$$d_\epsilon = (|x|^{2(\alpha+1)} + (\alpha + 1)^2 |y|^2 + \epsilon^{2(\alpha+1)})^{\frac{1}{2(\alpha+1)}}.$$

Clearly, $d_\epsilon \in C^2(\mathbb{R}^{n+m})$ and

$$\begin{aligned} \nabla_L d_\epsilon &= \frac{|x|^\alpha}{d_\epsilon^{2\alpha+1}} \begin{pmatrix} |x|^\alpha x \\ (\alpha + 1)t \end{pmatrix}, \\ |\nabla_L d_\epsilon|^{p-2} &= \frac{|x|^{\alpha(p-2)} d^{(\alpha+1)(p-2)}}{d_\epsilon^{(2\alpha+1)(p-2)}}, \\ A_\alpha |\nabla_L d_\epsilon|^{p-2} \nabla_L d_\epsilon &= \frac{|x|^{p\alpha} d^{(\alpha+1)(p-2)}}{d_\epsilon^{(2\alpha+1)(p-2)}} X_\alpha = \frac{\psi_{p\alpha,\epsilon} d^{(\alpha+1)(p-2)}}{d_\epsilon^{(\alpha+1)(p-2)+1}} X_\alpha, \end{aligned} \tag{A.2}$$

where $\psi_{p\alpha,\epsilon} = \frac{|x|^{p\alpha}}{d_\epsilon^{p\alpha}}$. (A.2) yields

$$X_\alpha \psi_{p\alpha,\epsilon} = p\alpha \psi_{p\alpha,\epsilon} \frac{\epsilon^{2(\alpha+1)}}{d_\epsilon^{2(\alpha+1)}} \tag{A.3}$$

and

$$\begin{aligned} & X_\alpha \left(\frac{d^{(\alpha+1)(p-2)}}{d_\epsilon^{(\alpha+1)(p-2)+1}} \right) \\ &= \frac{d^{(\alpha+1)(p-2)}}{d_\epsilon^{(\alpha+1)(p-2)+1}} \left\{ (\alpha+1)(p-2) - [(\alpha+1)(p-2)+1] \frac{d^{2(\alpha+1)}}{d_\epsilon^{2(\alpha+1)}} \right\}. \end{aligned} \tag{A.4}$$

By (A.2), (A.3), (A.4), we get

$$\begin{aligned} \mathcal{L}_{p,\alpha} d_\epsilon &= \operatorname{div} (A_\alpha |\nabla_L d_\epsilon|^{p-2} \nabla_L d_\epsilon) = \operatorname{div} \left(\frac{\psi_{p\alpha,\epsilon} d^{(\alpha+1)(p-2)}}{d_\epsilon^{(\alpha+1)(p-2)+1}} X_\alpha \right) \\ &= \frac{\psi_{p\alpha,\epsilon} d^{(\alpha+1)(p-2)}}{d_\epsilon^{(\alpha+1)(p-2)+1}} \left\{ Q + (\alpha+1)(p-2) \right. \\ &\quad \left. + p\alpha \frac{\epsilon^{2(\alpha+1)}}{d_\epsilon^{2(\alpha+1)}} - [(\alpha+1)(p-2)+1] \frac{d^{2(\alpha+1)}}{d_\epsilon^{2(\alpha+1)}} \right\}. \end{aligned} \tag{A.5}$$

Let $f \in C^2(0, \infty)$ and define $u(x, y) = f(d_\epsilon) = d_\epsilon^{\frac{p-Q}{p-1}}$, then

$$f'(d_\epsilon) = \frac{p-Q}{p-1} d_\epsilon^{\frac{p-Q}{p-1}-1}, \quad f''(d_\epsilon) = \frac{1-Q}{p-1} \frac{p-Q}{p-1} d_\epsilon^{\frac{p-Q}{p-1}-2}.$$

By (2.7) and (A.5), we obtain

$$\begin{aligned} \mathcal{L}_{p,\alpha} (f(d_\epsilon)) &= |f'(d_\epsilon)|^{p-2} [(p-1)f''(d_\epsilon)|\nabla_L d_\epsilon|^p + f'(d_\epsilon)\mathcal{L}_{p,\alpha} d_\epsilon] \\ &= \left(\frac{Q-p}{p-1} \right)^{p-1} d_\epsilon^{-Q} [(Q-1)|\nabla_L d_\epsilon|^p - d_\epsilon \mathcal{L}_{p,\alpha} d_\epsilon] \\ &= -[Q + (\alpha+1)(p-2) + p\alpha] \left(\frac{Q-p}{p-1} \right)^{p-1} \frac{|x|^{p\alpha} d^{(\alpha+1)(p-2)} \epsilon^{2(\alpha+1)}}{d_\epsilon^{Q+p\alpha+(\alpha+1)p}}. \end{aligned} \tag{A.6}$$

Denote

$$K(x, y) = -[Q + (\alpha+1)(p-2) + p\alpha] \left(\frac{Q-p}{p-1} \right)^{p-1} \frac{|x|^{p\alpha} d^{(\alpha+1)(p-2)}}{(1+d^{2(\alpha+1)})^{\frac{Q+p\alpha+(\alpha+1)p}{2(\alpha+1)}}}.$$

Using (A.2) and (A.6) we have

$$\mathcal{L}_{p,\alpha} \left(d_\epsilon^{\frac{p-Q}{p-1}} \right) = \epsilon^{-Q} K \left(\delta_\frac{1}{\epsilon}(x, y) \right),$$

where $\delta_\frac{1}{\epsilon}$ is defined by (1.4), and for any $u \in C_0^\infty$,

$$\left(\mathcal{L}_{p,\alpha} d_\epsilon^{\frac{p-Q}{p-1}}, u \right) = \lim_{\epsilon \rightarrow 0} \int_{\mathbb{R}^{n+m}} \mathcal{L}_{p,\alpha} \left(d_\epsilon^{\frac{p-Q}{p-1}} \right) u(x, y) dx dy$$

$$\begin{aligned}
 &= \lim_{\epsilon \rightarrow 0} \epsilon^{-Q} \int_{\mathbb{R}^{n+m}} K \left(\delta_{\frac{1}{\epsilon}}(x, y) \right) u(x, y) dx dy \\
 &= \lim_{\epsilon \rightarrow 0} \int_{\mathbb{R}^{n+m}} K(x, y) u(\epsilon x, \epsilon^{\alpha+1} y) dx dy \\
 &= u(0, 0) \int_{\mathbb{R}^{n+m}} K(x, y) dx dy. \tag{A.7}
 \end{aligned}$$

Note that

$$\begin{aligned}
 C_{p,Q}^{-1} &= - \int_{\mathbb{R}^{n+m}} K(x, y) dx dy \\
 &= [Q + (\alpha + 1)(p - 2) + p\alpha] \left(\frac{Q - p}{p - 1} \right)^{p-1} \int_{\mathbb{R}^{n+m}} \frac{|x|^{p\alpha} d^{(\alpha+1)(p-2)}}{(1 + d^{2(\alpha+1)})^{\frac{Q+p\alpha+p(\alpha+1)}{2(\alpha+1)}}} dx dy.
 \end{aligned}$$

From (A.7), (A.6) and (A.5), we see that $-\mathcal{L}_{p,\alpha}(\Gamma) = \delta_0$ in $\mathcal{D}'(\mathbb{R}^{n+m})$.

Now, we use (2.1) and (2.8) and let $R = 1$. An easy calculation yields

$$\begin{aligned}
 &\int_{\mathbb{R}^{n+m}} \frac{|x|^{p\alpha} d^{(\alpha+1)(p-2)}}{[1 + d^{2(\alpha+1)}]^{\frac{Q+p\alpha+p(\alpha+1)}{2(\alpha+1)}}} dx dy \\
 &= \int_0^\pi d\theta_1 \int_0^\pi d\theta_2 \dots \int_0^\pi d\theta_{n-2} \int_0^\pi d\theta_{n-1} \int_0^\pi d\gamma_1 \dots \int_0^{2\pi} d\gamma_{m-1} \\
 &\quad \cdot \int_0^\infty \left(\frac{1}{\alpha + 1} \right)^m \frac{|\rho(\sin \theta)^{\frac{1}{\alpha+1}}|^{p\alpha}}{[1 + \rho^{2(\alpha+1)}]^{\frac{Q+p\alpha+p(\alpha+1)}{2(\alpha+1)}}} \rho^{Q-1} |\sin \theta|^{\frac{n}{\alpha+1}-1} |\cos \theta|^{m-1} \\
 &\quad \cdot \sin^{n-2} \theta_1 \dots \sin^2 \theta_{n-3} \sin \theta_{n-2} \sin^{m-2} \gamma_1 \dots \sin^2 \gamma_{m-3} \sin \gamma_{m-2} d\rho \\
 &= s_{n,m} \int_0^{+\infty} \frac{\rho^{(\alpha+1)(p-2)+p\alpha+Q-1}}{[1 + \rho^{2(\alpha+1)}]^{\frac{Q+p\alpha+p(\alpha+1)}{2(\alpha+1)}}} d\rho \\
 &= s_{n,m} \int_0^{+\infty} \frac{\rho^{2(\alpha+1)\frac{Q+p\alpha+p(\alpha+1)}{2(\alpha+1)} - (2\alpha+3)}}{[1 + \rho^{2(\alpha+1)}]^{\frac{Q+p\alpha+p(\alpha+1)}{2(\alpha+1)}}} d\rho.
 \end{aligned}$$

Letting $s = \rho^{-2(\alpha+1)}$, we have

$$\begin{aligned}
 &\int_{\mathbb{R}^{n+m}} \frac{|x|^{p\alpha} d^{(\alpha+1)(p-2)}}{[1 + d^{2(\alpha+1)}]^{\frac{Q+p\alpha+p(\alpha+1)}{2(\alpha+1)}}} dx dy \\
 &= s_{n,m} \frac{1}{2(\alpha + 1)} \int_0^{+\infty} \left(\frac{1}{1 + s} \right)^{\frac{Q+p\alpha+p(\alpha+1)}{2(\alpha+1)}} ds
 \end{aligned}$$

$$= \frac{\frac{1}{2}K(p\alpha, n, m)\omega_n\omega_m}{Q + p\alpha + (p - 2)(\alpha + 1)},$$

where

$$\begin{aligned} s_{n,m} &= \left(\frac{1}{\alpha + 1}\right)^m \tilde{\omega}_n\omega_m \int_0^\pi |\sin \theta|^{\frac{n+p\alpha}{\alpha+1}-1} |\cos \theta|^{m-1} d\theta \\ &= \frac{Q}{2} \left(\frac{1}{\alpha + 1}\right)^m \omega_n\omega_m \int_0^1 \rho^{Q-1} d\rho \int_0^\pi |\sin \theta|^{\frac{n+p\alpha}{\alpha+1}-1} |\cos \theta|^{m-1} d\theta \\ &= QV_1(0, 0) = \frac{1}{2}K(p\alpha, n, m)\omega_n\omega_m. \end{aligned}$$

Hence

$$C_{p,Q} = \frac{2}{\left(\frac{Q-p}{p-1}\right)^{p-1} K(p\alpha, n, m)\omega_n\omega_m}. \quad \square$$

Remark A.2. Since $\mathcal{L}_{p,\alpha}$ is translation invariant in $y \in \mathbb{R}^m$, we easily infer from Theorem A.1 that $\Gamma(x, y - y_0) = C_{p,Q}d(x, y - y_0)^{\frac{p-Q}{p-1}}$ is a fundamental solution of $-\mathcal{L}_{p,\alpha}$ with singularity at $(0, y_0)$, with $0 \in \mathbb{R}^n, y_0 \in \mathbb{R}^m$.

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