Normalized solutions to semilinear elliptic equations and systems

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joint works with Benedetta Noris (Amiens), Hugo Tavares (Lisboa), Dario Pierotti (PoliMi)



Positive solutions in the ball

3 The general case

Solutions with prescribed mass

Let $\Omega \subset \mathbb{R}^N$ be a bounded, Lipschitz domain, $1 , <math>\rho > 0$.

Find $(U, \lambda) \in H_0^1(\Omega) \times \mathbb{R}$ s.t.

$$\begin{cases} -\Delta U + \lambda U = |U|^{p-1} U \\ \int_{\Omega} U^2 \, dx = \rho. \end{cases}$$

Any *u* solution (for some λ) is a normalized solution. **Main goals:**

- existence/non-existence, depending on p and ρ (and Ω);
- stability results for ground states (to be defined later).

Solutions with prescribed mass

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Warning: two critical exponents,

$$p = 1 + \frac{4}{N}$$
 (L², or mass crit. exp.)
 $p = 2^* - 1 = 1 + \frac{4}{N-2}$ (Sobolev, or energy crit. exp.)

For most of this talk: critical := L^2 critical

Motivation

Standing wave solutions of the (focusing) nonlinear Schrödinger equation (NLS)

$$-\Delta U + \lambda U = |U|^{p-1}U, \ U \in H^1_0(\Omega)$$

$$\int \Phi(t,x) = e^{i\lambda t} U(x)$$

$$\left\{ \begin{array}{l} \mathrm{i}\frac{\partial\Phi}{\partial t} + \Delta\Phi + |\Phi|^{p-1}\Phi = 0 \quad (t,x) \in \mathbb{R} \times \Omega \\ \Phi(t,x) = 0 \quad (t,x) \in \mathbb{R} \times \partial\Omega, \end{array} \right.$$

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NLS on bounded domains appears in different physical contexts:

- Nonlinear optics (N = 2, p = 3, Ω = disk): propagation of laser beams in hollow-core fibers. [Fibich, Merle (2001)]
- Bose-Einstein condensation (N ≤ 3, p = 3): it models the presence of an infinite well trapping potential (to describe confined particles in quantum mechanics systems). [Lieb et al (2006), Bartsch, Parnet (2012)]

p = 3 is subcritical for N = 1, critical for N = 2 and supercritical for N = 3 (and Sobolev critical for N = 4).

4

Basic facts about NLS

$$\begin{cases} i\frac{\partial\Phi}{\partial t} + \Delta\Phi + |\Phi|^{p-1}\Phi = 0 \quad (t,x) \in \mathbb{R} \times \Omega \\ \Phi(t,x) = 0 \quad (t,x) \in \mathbb{R} \times \partial\Omega, \end{cases}$$

Conserved quantities along trajectories (at least formally):

• Energy:
$$\mathcal{E}(\Phi) = \int_{\Omega} \left(\frac{1}{2} |\nabla \Phi|^2 - \frac{1}{p+1} |\Phi|^{p+1} \right) dx$$

• Mass (or Charge):
$$Q(\Phi) = \int_{\Omega} |\Phi|^2 dx.$$

Two points of view about standing waves...

Going back to the elliptic problem:

$$-\Delta U + \lambda U = |U|^{p-1}U, \qquad U \in H^1_0(\Omega).$$

Two points of view:

- **9** The chemical potential $\lambda \in \mathbb{R}$ is given
 - ▷ Solutions are critical points of the Action Functional:

$$egin{aligned} \mathcal{A}_{\lambda}(U) &= \mathcal{E}(U) + rac{\lambda}{2}\mathcal{Q}(U) \ &= rac{1}{2}\int_{\Omega}(|
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2 $\lambda \in \mathbb{R}$ is an unknown of the problem

- ▷ Fix the mass $Q(U) = \rho$, and find critical points of $\mathcal{E}|_{\{Q=\rho\}}$.
- $\triangleright \ \lambda$ appears as a Lagrange multiplier

Here we focus on the second point of view.

... and two notions of ground states

Consequently, ground states are defined by two (non equivalent) minimizations:

either $\inf \mathcal{A}_{\lambda}$ or $\inf \{\mathcal{E} : \mathcal{Q} = \rho\}.$

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- λ given. Least Action Solutions:
 - \triangleright minimize the action \mathcal{A}_{λ} among its nontrivial critical points.

$$a_{\lambda}=\inf\{\mathcal{A}_{\lambda}(U):U\in\mathcal{H}_{0}^{1},\ U
ot\equiv0,\ \mathcal{A}_{\lambda}^{\prime}(U)=0\}$$

[Berestycki, Lions ARMA (1983)]

2 λ unknown, fixed mass. Least Energy Solutions: $p \leq 1 + \frac{4}{N}$,

$$e_
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Why the restriction on the exponent in the second case?

The L^2 -critical exponent

This critical exponent comes from the Gagliardo-Nirenberg inequality:

$$\int_{\Omega} |U|^{p+1} dx \leq C_{N,p} \left(\int_{\Omega} |\nabla U|^2 dx \right)^{\beta_{N,p}} \left(\int_{\Omega} |U|^2 dx \right)^{p+1-\beta_{N,p}} \qquad \forall U \in H^1_0(\Omega).$$

with $\beta_{N,p}$, $C_{N,p}$ independent of Ω . If $\mathcal{Q}(U) = \rho$:

$$\mathcal{E}(U) \geq rac{1}{2} \int_{\Omega} |
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where C depends on ρ and

$$\beta = \frac{N}{4}(p-1) \le 1 \qquad \Longleftrightarrow \qquad p \le 1 + \frac{4}{N}.$$

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Then

$$\begin{split} &a_{\lambda} = \inf \{ \mathcal{A}_{\lambda}(U) : U \text{ non-trivial critical point} \} \\ &e_{\rho} = \inf \{ \mathcal{E}(U) : \mathcal{Q}(U) = \rho, U \text{ constrained critical point} \} \,. \end{split}$$

Straightforward remarks in \mathbb{R}^N

Let $\Omega = \mathbb{R}^N$ and $Z_{N,p}$ be the unique solution (up to translations) of

$$-\Delta Z + Z = Z^{p}, \quad Z \in H^{1}(\mathbb{R}^{N}), \quad Z > 0.$$

Then it "uniquely" achieves the Gagliardo-Nirenberg inequality.

Scaling:

$$U_h(x) = h^2 Z_{N,p}(h^{p-1}x) \text{ satisfies } \begin{cases} -\Delta U_h + h^{2(p-1)} U_h = U^p, \\ \int_{\mathbb{R}^N} U_h^2 \, dx = h^{4-N(p-1)} \int_{\mathbb{R}^N} Z_{N,p}^2 \, dx. \end{cases}$$

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Then

- a_{λ} is uniquely achieved for every $\lambda > 0$ (with $h = \lambda^{1/2(p-1)}$);
- (2) if $p \neq 1 + 4/N$, e_{ρ} is uniquely achieved for every $\rho > 0$;
- in the critical case p = 1 + 4/N: e_{ρ} is achieved iff $\rho = ||Z_{N,p}||_{L^2}^2$, by infinitely many solutions.

The L^2 -critical exponent: consequences when $\Omega = \mathbb{R}^N$

$$\mathrm{i}rac{\partial\Phi}{\partial t} + \Delta\Phi + |\Phi|^{p-1}\Phi = 0$$
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- Subcritical Case (1 : global existence for all initial data.
- Critical Case (p = 1 + 4/N): global existence for data with small mass Q.
- Supercritical Case (p > 1 + 4/N): explosion in finite time.

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Let $Z_{N,p}$ be the unique solution (up to translations) of

 $-\Delta Z + Z = Z^p, \quad Z \in H^1(\mathbb{R}^N), \quad Z > 0.$

Then it achieves the Gagliardo-Nirenberg inequality and

- $e^{it}Z_{N,p}$ is orbitally stable if p < 1 + 4/N (subcritical);
- $e^{it}Z_{N,p}$ is unstable if $p \ge 1 + 4/N$ (critical and supercritical).

Proofs: [Coffman (1972), Kwong ARMA (1989)], [Cazenave, Lions CMP (1982)].

- When global minimizers do not exist and scaling is not allowed, existence of normalized solutions is nontrivial
- $\bullet\,$ many techniques developed for the case with fixed λ can not be directly adapted

After

[Jeanjean, Nonlinear Anal (1997)]

only more recent results:

- normalized solutions in ℝ^N, with non-homogeneous nonlinearities and/or systems: Bartsch, Bellazzini, de Valeriola, Guo, Jeanjean, Soave
- on bounded domains (both equations and systems): Noris, Pistoia, Pellacci, Pierotti, Tavares, Vaira, V.
- on metric graphs: Adami, Dovetta, Serra, Tilli
- for Mean Field Games systems: Cesaroni, Cirant, Gomes, V.

The problem

2 Positive solutions in the ball

3 The general case

Case $\Omega = B_1$

Warning: we restrict our attention to positive solutions!

Theorem ([Noris, Tavares, V., Analysis & PDE (2014)])

Let $\Omega = B_1$.

If 1 0, there exists a unique positive solution, which achieves e_ρ;

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Let $\Omega = B_1$.

- If 1 0, there exists a unique positive solution, which achieves e_ρ;
- 2 if p = 1 + 4/N,
 - ▷ for $0 < \rho < ||Z_{N,p}||^2_{L^2(\mathbb{R}^N)}$, there exists a unique positive solution, which achieves e_{ρ} ;

▷ for
$$\rho \ge \|Z_{N,p}\|_{L^2(\mathbb{R}^N)}^2$$
, no positive solution exists;

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 - ▷ for $0 < \rho < ||Z_{N,p}||^2_{L^2(\mathbb{R}^N)}$, there exists a unique positive solution, which achieves e_{ρ} ;
 - ▷ for $\rho \ge ||Z_{N,p}||^2_{L^2(\mathbb{R}^N)}$, no positive solution exists;

if $1 + 4/N , there exists <math>\rho^* > 0$, depending on p, such that:

- $\triangleright \ e_{\rho}$ is achieved if and only if $0 < \rho \le \rho^*$.
- \triangleright no positive solutions exists for $\rho > \rho^*$,

▷ For $0 < \rho < \rho^*$ there exist at least two distinct positive solutions.

In this latter case, there exist positive solutions of the problem which are not least energy solutions.

$$-\Delta U + \lambda U = U^p, \qquad U \in H^1_0(B_1)$$

$$a_\lambda = \inf \{ \mathcal{A}_\lambda(U) : U \in H^1_0(B_1), \ U
ot \equiv 0, \ \mathcal{A}'_\lambda(U) = 0 \}$$

Existence and uniqueness of (positive) solution for any $\lambda \in (-\lambda_1(B_1), \infty)$:

 $\lambda \mapsto U_{\lambda}$ (least action solution).

Corollary

- For 1 (subcritical and critical), the notions of least energy and of least action coincide.
- For p > 1 + 4/N, this no longer happens: there are least <u>action</u> solutions which are not least energy solutions.

Let U denote a least energy solution of

$$\begin{cases} -\Delta U + \lambda U = U^{p} \\ \int_{B_{1}} U^{2} dx = \rho, \quad U > 0. \end{cases}$$

and let

$$\Phi(t,x)=e^{\mathrm{i}\lambda t}U(x).$$

Theorem

• If $1 (subcritical and critical) then <math>\Phi$ is orbitally stable;

• if $1 + 4/N (supercritical) then <math>\Phi$ is orbitally stable for a.e. $\rho \in (0, \rho^*]$.

Conjecture: in the latter case, stability $\forall \ \rho \in (0, \rho^*)$, instability for $\rho = \rho^*$.

The boundary of the domain has a stabilizing effect.

This effect was already observed in

[Fibich, Merle Phys. D (2001), Fukuizumi, Selem, Kikuchi Nonlinearity (2012)]

when dealing with least action solutions:

according to their results, the corresponding standing waves are stable when $\lambda \sim -\lambda_1(B_1)$ and $\lambda \sim +\infty$, in the <u>subcritical</u> and <u>critical</u> cases. In the supercritical one

 $\triangleright\,$ when $\lambda \sim -\lambda_1$, least action solutions are stable;

 \triangleright when $\lambda \sim +\infty$, least action solutions are unstable.

Our contribution:

Corollary

Let U_{λ} be the unique positive solution of

$$-\Delta U + \lambda U = U^{p}, \qquad U \in H^{1}_{0}(B_{1}).$$

(hence a least action solution). If $1 , then <math>e^{i\lambda t}U_{\lambda}$ is orbitally stable for every $\lambda \in (-\lambda_1(B_1), +\infty)$.

Ideas of the proof

For the moment, take Ω any bounded domain.

1

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For the moment, take $\boldsymbol{\Omega}$ any bounded domain.

$$\begin{cases} -\Delta U + \lambda U = U^{p} & \underbrace{U(x) = \sqrt{\rho}u(x)}_{\mu = \rho^{(p-1)/2}} & \begin{cases} -\Delta u + \lambda u = \mu u^{p} \\ \int_{\Omega} u^{2} dx = 1 \end{cases}$$

We choose to parameterize solutions with

$$lpha = \int_{\Omega} |\nabla u|^2 \ge \lambda_1(\Omega),$$

and to study the (possibly ill-defined, multivalued) map

$$\alpha \mapsto (u, \lambda, \mu).$$

If we succeed, our original problem is translated into:

to find α such that a corresponding $\mu = \rho^{(p-1)/2}$.

Optimization Problem with two constraints

For each $\alpha > \lambda_1(\Omega)$, take

$$M_{\alpha} = \sup\left\{\int_{\Omega}|u|^{p+1}\,dx: \ u\in \ H^1_0(\Omega), \int_{\Omega}u^2\,dx = 1, \ \int_{\Omega}|\nabla u|^2\,dx = \alpha\right\}.$$

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Related to Gagliardo-Nirenberg inequality:

$$\|u\|_{L^{p+1}(\Omega)}^{p+1} \leq C_{N,p} \|u\|_{L^{2}(\Omega)}^{p+1-N(p-1)/2} \|\nabla u\|_{L^{2}(\Omega)}^{N(p-1)/2}, \qquad \forall u \in H^{1}_{0}(\Omega)$$

by:

$$C_{N,p} = \sup_{\alpha \geq \lambda_1(\Omega)} \frac{M_{\alpha}}{\alpha^{N(p-1)/2}}.$$

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Theorem

 M_{α} is achieved by a positive function $u \in H_0^1(\Omega)$, and there exist $\mu > 0$, $\lambda > -\lambda_1(\Omega)$ such that

$$-\Delta u + \lambda u = \mu u^p$$
, $\int_{\Omega} u^2 dx = 1$, $\int_{\Omega} |\nabla u|^2 dx = \alpha$.

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Behavior near $\alpha = \lambda_1$

What happens for $\alpha \sim \lambda_1(\Omega)$?

$$-\Delta u + \lambda u = \mu u^{p}, \qquad \int_{\Omega} u^{2} dx = 1.$$

Take the map:

$$\Phi(u,\mu,\lambda) = \left(\Delta u - \lambda u + \mu u^{p}, \int_{\Omega} u^{2} dx - 1, \int_{\Omega} |\nabla u|^{2} dx\right).$$

We can prove that $(\varphi_1, 0, -\lambda_1)$ is ordinary singular for Φ , in the sense of Ambrosetti–Prodi.

Proposition

The equation

$$\Phi(u,\mu,\lambda) = (0,0,\lambda_1 + \varepsilon)$$

has exactly two solutions for each small $\varepsilon > 0$. One of these solutions is such that $\int_{\Omega} u^{p+1} = M_{\alpha}$ and satisfies $\lambda > -\lambda_1$, $\mu > 0$. The other is associated to the defocusing case $\lambda < -\lambda_1$, $\mu < 0$.

Behavior for α large

By construction, u has Morse index 1 or 2. When $\alpha_n \to +\infty$, we find a singularly perturbed problem: if x_n is a local maximum for u_n , then

$$v_n(x) := \left(\frac{\mu_n}{\lambda_n}\right)^{1/(p-1)} u_n\left(\frac{x}{\sqrt{\lambda_n}} + x_n\right)$$

satisfies, up to subs.,

$$v_n o Z_{N,p}$$
 in $C^1_{\mathrm{loc}}(\mathbb{R}^N)$.

[Druet, Hebey and Robert; Esposito and Petralla]. As a consequence

Proposition

As $\alpha_n \to +\infty$, we have

$$\lambda_n \to +\infty$$
,

and

$$\mu_n \to \begin{cases} +\infty & 1$$

The upper curve $\Omega = B_1(0)$

Back to $\Omega = B_1(0)$ (and $\mu > 0$): combining results/ideas of many authors [Gidas Ni Nirenberg, Kwong, Kwong Li, Korman, Aftalion Pacella, Felmer Martínez Tanaka] we have uniqueness of positive solutions, which Morse index is always one. Let:

$$\mathcal{S}^+ = \left\{ (u, \mu, \lambda) : -\Delta u + \lambda u = \mu u^p, \ u > 0, \ \int_{B_1} u^2 = 1, \ \mu > 0 \right\}$$

Proposition

We can parameterize S^+ with α in a smooth way:

 $\alpha \mapsto (u(\alpha), \mu(\alpha), \lambda(\alpha)),$

where $\int_{B_1} |\nabla u(\alpha)|^2 = \alpha$, and $u(\alpha)$ achieves M_{α} . Moreover, $\lambda'(\alpha) > 0$.

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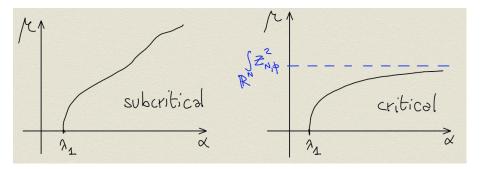
It turns out that the behavior of μ is crucial:

- prescribing the mass ρ is equivalent to prescribing $\mu = \rho^{(p-1)/2}$;
- μ' positive (resp. negative) implies orbital stability (resp. instability) of the corresponding standing waves [Grillakis, Shatah, Strauss JFA (1987)].

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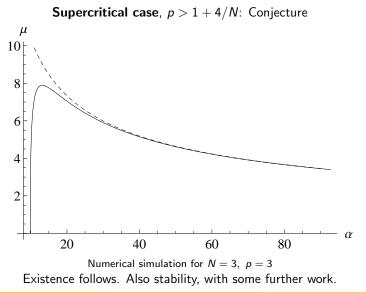
The upper curve $\Omega = B_1(0)$

Subcritical and Critical cases. We prove $\mu' > 0$ for every α



Existence and stability follow.

The upper curve $\Omega = B_1(0)$



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Normalized solutions

The problem

Positive solutions in the ball



The full picture for positive solutions in the ball suggests several questions/conjectures (for p critical or supercritical):

- $\bullet\,$ non-existence of positive solutions for large ρ in general Ω
- \bullet existence of positive solutions, maybe stable, for small ρ in general Ω
- existence of non-necessary positive solutions for large ρ (also in B)
- systems of NLS equations on bounded domains.

For p critical and supercritical and ρ large no positive solution exists in the ball.

What about general domains and/or changing-sign solutions?

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What about general domains and/or changing-sign solutions?

• Necklace solutions: any Dirichlet solution of

$$-\Delta U + \lambda U = |U|^{p-1}U$$
 in a rectangle $R \subset \mathbb{R}^N$

can be scaled to a solution of

$$-\Delta U + k^2 \lambda U = |U|^{p-1} U \quad \text{in } R/k, \ k \in \mathbb{N}_+,$$

and then k^N copies of it can be juxtaposed, with alternating sign. The new solution on R has $k^{4/(p-1)}$ times the mass of the starting one. In the disk?

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and then k^N copies of it can be juxtaposed, with alternating sign. The new solution on R has $k^{4/(p-1)}$ times the mass of the starting one. In the disk?

• Dumb-bell domains: taking k copies of B_1 , joined by small channels, one can construct positive solutions having mass close to k times the mass of the solution on B_1 .

The second example suggests to classify solutions in terms of their Morse index, rather than in terms of their nodal properties.

Non-existence: the role of the Morse index

U solution for some λ . Its Morse index is

$$m(U) = \max \left\{ \begin{array}{ll} \exists V \subset H_0^1(\Omega), \, \dim(V) = k : \, \forall v \in V \setminus \{0\} \\ k : & \int_{\Omega} |\nabla v|^2 + \lambda v^2 - p |U|^{p-1} v^2 \, dx < 0 \end{array} \right\} \in \mathbb{N}.$$

In $\Omega = B_1$, a solution U is positive iff m(U) = 1.

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$$\begin{aligned} & \text{Theorem ([Pierotti, V., Calc Var PDE (2017)])} \\ & \text{For every } \Omega \subset \mathbb{R}^{N} \text{ bounded } C^{1} \text{ domain, } k \geq 1, \ 1 0 : \begin{array}{l} \text{there exists a solution } U \text{ (for some } \lambda) \\ & \text{having Morse index } m(U) \leq k \end{array} \right\} < +\infty \iff p \geq 1 + \frac{4}{N}. \end{aligned}$$

Proof: blow-up analysis of sequences of solutions with bounded Morse index, via suitable a priori pointwise estimates. In case the mass is unbounded on such a sequence, the sequence splits in the superposition of at most k profiles, which converge (suitably rescaled) to entire solutions.

Existence: Local minimizers

The Grillakis-Shatah-Strauss theory for orbital stability implies that the orbitally stable solutions we found in B are minimizers.

Theorem ([Pierotti, V., Calc Var PDE (2017)], [Noris, Tavares, V., Nonlinearity (2019)])

For every $0 < \rho < \hat{\rho}_1 = \hat{\rho}_1(\Omega, p)$ there exists a solution which is a local minimizer of the energy \mathcal{E} on $\{\mathcal{Q} = \rho\}$, and the corresponding ground state set is orb. stable. Furthermore, for every Lipschitz Ω ,

•
$$1
• $p = 1 + \frac{4}{N} \implies \hat{\rho}_1(\Omega, p) \ge \|Z_{N,p}\|_{L^2(\mathbb{R}^N)}^2,$
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where the universal constant $D_{N,p}$ is explicit.

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where the universal constant $D_{N,p}$ is explicit.

- We deal also with the Sobolev critical case.
- This explains the second (unstable) positive solution in the supercritical case.
- The last estimate is new also for the ball. Furthermore, it provides information on the necklace solutions.

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Theorem

Let $\Omega = B$ be a ball in \mathbb{R}^N . Then

$$p < 1 + rac{4}{N-1} \implies there exists a solution for every $\rho > 0.$$$

An analogous result holds when $\Omega = R$ is a rectangle, without further restrictions on $p < 2^* - 1$.

Higher masses require higher Morse index–solutions. In particular, in the ball, even though no positive solution exists, nodal solutions with higher Morse index can be obtained: nodal ground states with higher Morse index.

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Proof: divide the ball in 2k equal sectors and estimate the corresponding first eigenvalue.

The existence of minimizers and their orbital stability can be proved also for systems:

$$\begin{cases} -\Delta u_1 + \omega_1 u_1 = \mu_1 u_1 |u_1|^{p-1} + \beta u_1 |u_1|^{(p-3)/2} |u_2|^{(p+1)/2} \\ -\Delta u_2 + \omega_2 u_2 = \mu_2 u_2 |u_2|^{p-1} + \beta u_2 |u_2|^{(p-3)/2} |u_1|^{(p+1)/2} \\ \int_{\Omega} u_i^2 = \rho_i, \quad i = 1, 2, \\ (u_1, u_2) \in H_0^1(\Omega; \mathbb{R}^2). \end{cases}$$

Also in this case we can cover $p = 2^* - 1$. [Noris, Tavares, V., Nonlinearity (2019)]

- Our main conjecture is the existence of solutions for every ρ , p, Ω .
- Methodological approach: topological approach? Indeed, applications to ergodic Mean Field Games systems motivate the study of normalized solutions to some class of non-variational semilinear elliptic equations/systems.
- Metric graphs: existence of normalized local minimizers when a global one does not exists.
- Semiclassical analysis: it seems to make sense only in the subcritical case $p < 1 + \frac{4}{N}$.

Thank you for your attention, and...



Tanti auguri Professore!!