

## PLANAR VORTICES IN A BOUNDED DOMAIN WITH A HOLE

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ABSTRACT. In this paper, we consider the inviscid, incompressible planar flows in a bounded domain with a hole and construct stationary classical solutions with single vortex core, which is closed to the hole. This is carried out by constructing solutions to the following semilinear elliptic problem

$$\begin{cases} -\Delta\psi = \lambda(\psi - \frac{\kappa}{4\pi} \ln \lambda)_+^p, & \text{in } \Omega, \\ \psi = \rho_\lambda, & \text{on } \partial O_0, \\ \psi = 0, & \text{on } \partial\Omega_0, \end{cases} \quad (1)$$

where  $p > 1$ ,  $\kappa$  is a positive constant,  $\rho_\lambda$  is a constant, depending on  $\lambda$ ,  $\Omega = \Omega_0 \setminus \bar{O}_0$  and  $\Omega_0, O_0$  are two planar bounded simply-connected domains. We show that under the assumption  $(\ln \lambda)^\sigma \leq \rho_\lambda \leq (\ln \lambda)^{1-\sigma}$  for some  $\sigma > 0$  small, (1) has a solution  $\psi_\lambda$ , whose vorticity set  $\{y \in \Omega : \psi(y) - \kappa + \rho_\lambda \eta(y) > 0\}$  shrinks to the boundary of the hole as  $\lambda \rightarrow +\infty$ .

1. **Introduction.** In this paper, we consider a planar incompressible flow in a bounded smooth domain

$$\Omega = \Omega_0 \setminus \bar{O}_0,$$

where  $O_0, \Omega_0$  are two bounded simply-connected open subsets of  $\mathbb{R}^2$ , such that  $\bar{O}_0 \subset \Omega_0$ . A simple model describing this flow is

$$\begin{cases} \nabla^\perp \psi \cdot \nabla \omega = 0, & \text{in } \Omega, \\ -\Delta \psi = \omega, & \text{in } \Omega, \\ \psi = \text{constant}, & \text{on } \partial O_0, \\ \psi = 0, & \text{on } \partial\Omega_0, \end{cases} \quad (2)$$

where  $\psi$  and  $\omega$  are the stream function and the vorticity of this flow, respectively, and  $\nabla^\perp \psi := (\partial_2 \psi, -\partial_1 \psi)$ . For a detailed presentation of this model, we refer the readers to [9].

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An existence result obtained by Smets and Schaftingen [15] via a variational method shows that (2) has a solution  $(\psi_\lambda, \omega_\lambda)$ , such that  $\psi_\lambda = \rho_\lambda$  on  $\partial O_0$ ,

$$\int_{\partial O_0} \frac{\partial \psi_\lambda}{\partial \nu} = 0,$$

and  $\omega_\lambda = \lambda(\psi_\lambda - q_\lambda)_+^p$ , where  $1 < p < +\infty$ ,  $q_\lambda = q + \frac{\kappa}{4\pi} \ln \lambda$  with  $\kappa > 0$  and  $q$  is a harmonic function in  $\Omega$ . Moreover, as  $\lambda \rightarrow +\infty$ , the total vorticity

$$\int_{\Omega} \omega_\lambda \rightarrow \kappa,$$

and the vorticity set  $\{y \in \Omega \mid \omega_\lambda(y) > 0\}$  shrinks to a point in  $\Omega$ , which is a critical point of the Kirchhoff-Routh function corresponding to  $\kappa$  and  $q$ . For flows past obstacles, we refer the readers to [11, 12, 13, 14] for other results.

Note that in [15], the value  $\rho_\lambda$  of  $\psi_\lambda$  on  $\partial O_0$  is as a lagrangian multiplier, which is unknown. In this paper, we assume that  $\rho_\lambda$  is a prescribed constant, and we remove the condition

$$\int_{\partial O_0} \frac{\partial \psi}{\partial \nu} = 0.$$

The first equation in (2) suggests that  $\psi$  and  $\omega$  are functionally dependent. So, for simplicity, we consider the following elliptic equation

$$\begin{cases} -\Delta \psi = \lambda(\psi - \frac{\kappa}{4\pi} \ln \lambda)_+^p, & \text{in } \Omega, \\ \psi = \rho_\lambda, & \text{on } \partial O_0, \\ \psi = 0, & \text{on } \partial \Omega_0, \end{cases} \quad (3)$$

where  $1 < p < +\infty$ ,  $\kappa > 0$  is a constant, and  $\rho_\lambda > 0$  is a constant, depending on  $\lambda$ .

In this paper, we mainly focus on the solvability of (3), and the effect from the constant  $\rho_\lambda$  on the location of the vorticity set  $\Omega_\lambda := \{y \in \Omega \mid \psi(y) > \frac{\kappa}{4\pi} \ln \lambda\}$ . We expect that for large  $\rho_\lambda > 0$ , the vorticity set  $\Omega_\lambda$  concentrates near the boundary of  $O_0$ , as  $\lambda \rightarrow +\infty$ .

Let  $\eta$  be the unique solution of the following problem

$$\Delta \eta = 0 \text{ in } \Omega, \quad \eta = 1 \text{ on } \partial O_0, \quad \eta = 0 \text{ on } \partial \Omega_0. \quad (4)$$

Making the change of  $\psi = \frac{\ln \lambda}{4\pi} u + \rho_\lambda \eta$ ,  $\varepsilon = \lambda^{-\frac{1}{2}} \left(\frac{\ln \lambda}{4\pi}\right)^{\frac{1-p}{2}}$  and  $\lambda_\varepsilon = \frac{4\pi}{\ln \lambda} \rho_\lambda$ , (3) can be changed into

$$\begin{cases} -\varepsilon^2 \Delta u = (u - \kappa + \lambda_\varepsilon \eta)_+^p, & \text{in } \Omega, \\ u = 0, & \text{on } \partial \Omega. \end{cases} \quad (5)$$

Now we want to find a solution to (3) by constructing a solution for (5), whose vorticity set is close to the boundary of  $O_0$ . For this purpose, the following assumption can be imposed on  $\rho_\lambda$ :

$(H_\lambda)$  There is a small constant  $\sigma > 0$ , such that

$$(\ln \lambda)^\sigma \leq \rho_\lambda \leq (\ln \lambda)^{1-\sigma}.$$

It is easy to see that if  $\rho_\lambda$  satisfies the condition  $(H_\lambda)$ , then  $\lambda_\varepsilon$  satisfies the condition:

$(H_\varepsilon)$  There are constants  $\gamma_1$  and  $\gamma_2$  with  $0 < \gamma_1 < \gamma_2 < 1$ , such that

$$\frac{1}{|\ln \varepsilon|^{\gamma_2}} \leq \lambda_\varepsilon \leq \frac{1}{|\ln \varepsilon|^{\gamma_1}}.$$

Before we state the main result, we give the following definition.

**Definition 1.1.** Let  $f : \mathbb{R} \mapsto \mathbb{R}$  be a continuous function. We call  $I = [a, b]$ ,  $a \leq b$  a minimum interval of  $f$ , if  $f(t_1) = f(t_2)$  for any  $t_1, t_2 \in I$ , and there is  $\sigma_0 > 0$  such that for  $0 < \sigma < \sigma_0$ ,  $f(a - \sigma) > f(a)$  and  $f(b + \sigma) > f(b)$ .

Our main result of this paper can be stated as follows.

**Theorem 1.2.** *Let  $\kappa$  be a given positive number. Suppose that  $\rho_\lambda$  satisfies  $(H_\lambda)$ . Then there is a constant  $C_0 > 0$ , such that for any  $\lambda > C_0$ , (3) has a solution  $\psi_\lambda$ , such that*

$$\{y \in \Omega \mid \psi_\lambda(y) > \frac{\kappa}{4\pi} \ln \lambda\} \subset B_{\frac{L}{\sqrt{\lambda}}}(x_\lambda),$$

where  $x_\lambda \in \Omega$  and  $L > 0$  is a constant independent of  $\lambda$ .

Moreover, as  $\lambda \rightarrow +\infty$ ,

$$\text{dist}(x_\lambda, \partial\Omega) \rightarrow 0,$$

$$\lambda \int_{\Omega} (\psi_\lambda - \frac{\kappa}{4\pi} \ln \lambda)_+^p \rightarrow \kappa.$$

In particular, if  $I$  is a minimum interval of  $\frac{\partial\eta(x(s))}{\partial\nu}$  defined for  $x(s) \in \partial\Omega$ , then as  $\lambda \rightarrow +\infty$ ,

$$\text{dist}(x_\lambda, x(I)) \rightarrow 0.$$

As a result of Theorem 1.2, we obtain a flow in  $\Omega$  with single non-vanishing anti-clockwise vortex, which concentrates on the boundary of  $O_0$ . Let us point out that we can also construct a planar Euler flow with single clockwise vortex, which nears the boundary of  $\Omega_0$ . This is carried out by considering the problem (3) with nonlinearity  $\lambda(\psi - \frac{\kappa}{4\pi} \ln \lambda)_+^p$  replaced by  $-\lambda(-\psi - \frac{\kappa}{4\pi} \ln \lambda)_+^p$ .

Theorem 1.2 is proved via the following theorem.

**Theorem 1.3.** *Let  $\kappa$  be a given positive number. Suppose that  $\lambda_\varepsilon$  satisfies  $(H_\varepsilon)$ . Then there is a constant  $\varepsilon_0 > 0$ , such that for any  $0 < \varepsilon < \varepsilon_0$ , (5) has a solution  $u_\varepsilon$ , such that*

$$\{y \in \Omega \mid u_\varepsilon(y) - \kappa + \lambda_\varepsilon \eta(y) > 0\} \subset B_{L\varepsilon^{|\ln \varepsilon|^{\frac{p-1}{2}}}}(x_\varepsilon),$$

where  $x_\varepsilon \in \Omega$  and  $L > 0$  is a constant independent of  $\varepsilon$ . Moreover, as  $\varepsilon \rightarrow 0$ ,

$$\text{dist}(x_\varepsilon, \partial\Omega) \rightarrow 0.$$

In particular, if there is a minimum interval  $I$  of  $\frac{\partial\eta(x(s))}{\partial\nu}$  defined for  $x(x) \in \partial\Omega$ , then as  $\varepsilon \rightarrow 0$ ,

$$\text{dist}(x_\varepsilon, x(I)) \rightarrow 0.$$

To prove Theorem 1.3, we will use a finite reduction argument as in [6, 7, 8, 9]. Since we consider the vortex nears the boundary, it turns out that more delicate estimates are needed in the proof of Theorem 1.3 than those estimates in [6, 7, 8, 9]. In particular, we need the estimates of the functions  $\eta$  and  $G$  near the boundary, where  $G$  is the Green's function for  $-\Delta$  in  $\Omega$  with zero boundary condition, written as

$$G(y, x) = \frac{1}{2\pi} \ln \frac{1}{|y - x|} - H(y, x), \quad x, y \in \Omega, \tag{6}$$

and  $H(y, x)$  is the regular part of the Green's function. Recall that the Robin's function is defined by  $\varphi(x) = H(x, x)$ .

The stationary incompressible Euler equations have been studied by many authors, see for instance [1, 4, 5, 6, 7, 8, 9, 10, 3, 15, 16, 17] and references therein. Roughly speaking, there are two commonly used methods to study the existence

of the stationary incompressible Euler equations: the vorticity method and the stream-function method. The vorticity method was first established by Arnold [2] and further developed by Burton [4, 5] and Tukington [16]. This argument roughly consists in maximizing the kinetic energy under a constrained sublevel set of  $\omega$ . In this paper, we will use the stream-function method.

This paper is organized as follows. In section 2, we construct approximate solutions for (5). We will carry out a reduction procedure in section 3 and the results of existence will be proved in section 4. In appendix A, we give the estimates for the radius of vortex core.

**2. Approximate solutions.** In this section, following [10], we will construct an approximate solution for (5).

For  $p > 1$ , there is a unique solution  $\phi$  for the following problem:

$$-\Delta\phi = \phi^p, \quad \phi > 0, \quad \phi \in H_0^1(B_1(0)). \quad (7)$$

Moreover,  $\phi$  is a radial function and satisfies

$$\int_{B_1(0)} \phi^{p+1} = \frac{\pi(p+1)}{2} |\phi'(1)|^2, \quad \int_{B_1(0)} \phi^p = 2\pi |\phi'(1)|.$$

Let  $R > 0$  be a large constant, such that for any  $x \in \Omega$ ,  $\Omega \subset\subset B_R(x)$ . Now we consider

$$\begin{cases} -\varepsilon^2 \Delta u = (u-a)_+^p, & y \in B_R(0), \\ u = 0, & y \in \partial B_R(0), \end{cases} \quad (8)$$

where  $a > 0$  is a constant. Then, (8) has a solution  $U_{\varepsilon,a}$ , which can be represented by

$$U_{\varepsilon,a}(y) = \begin{cases} a + \left(\frac{\varepsilon}{s_\varepsilon}\right)^{\frac{2}{p-1}} \phi\left(\frac{|y|}{s_\varepsilon}\right), & |y| \leq s_\varepsilon, \\ a \ln \frac{|y|}{R} / \ln \frac{s_\varepsilon}{R}, & s_\varepsilon \leq |y| \leq R, \end{cases} \quad (9)$$

where  $\phi(y)$  is a radial solution of (7), and  $s_\varepsilon$  is a constant, such that  $U_{\varepsilon,a} \in C^1(B_R(0))$ . So,  $s_\varepsilon$  is determined by

$$\left(\frac{\varepsilon}{s_\varepsilon}\right)^{\frac{2}{p-1}} \phi'(1) = \frac{a}{\ln \frac{s_\varepsilon}{R}}, \quad (10)$$

which gives an expansion for  $s_\varepsilon$  as follows

$$s_\varepsilon = \left(\frac{|\phi'(1)|}{a}\right)^{\frac{p-1}{2}} \varepsilon |\ln \varepsilon|^{\frac{p-1}{2}} \left(1 + O\left(\frac{\ln |\ln \varepsilon|}{|\ln \varepsilon|}\right)\right). \quad (11)$$

For any  $x \in \Omega$ , define  $U_{\varepsilon,x,a}(y) = U_{\varepsilon,a}(y-x)$ . Because  $U_{\varepsilon,x,a}$  does not vanish on  $\partial\Omega$ , we need to make a projection. Let  $PU_{\varepsilon,x,a}$  be the solution of

$$\begin{cases} -\varepsilon^2 \Delta u = (U_{\varepsilon,x,a} - a)_+^p, & y \in \Omega, \\ u = 0, & y \in \partial\Omega. \end{cases}$$

Then

$$PU_{\varepsilon,x,a}(y) = U_{\varepsilon,x,a}(y) - \frac{a}{\ln \frac{R}{s_\varepsilon}} g(y, x), \quad (12)$$

where  $g(y, x) = \ln R + 2\pi H(y, x)$  and  $H(y, x)$  is the regular part of the Green's function  $G$  defined by (6).

Take

$$d_1 = \frac{r_1}{|\ln \varepsilon| \lambda_\varepsilon}, \quad d_2 = \frac{r_2}{|\ln \varepsilon| \lambda_\varepsilon}, \quad (13)$$

where  $0 < r_1 < r_2$  are two fixed constants, which will be determined later, and set

$$S =: (\partial O_0)_{d_2} \setminus \overline{(\partial O_0)_{d_1}}, \tag{14}$$

where  $(\partial O_0)_{d_i} = \{y \in \Omega \mid \text{dist}(y, \partial O_0) < d_i\}$  is the neighborhood of  $\partial O_0$ . Denote  $d(x) = \text{dist}(x, \partial O_0)$  and take  $\hat{x} \in \partial O_0$  such that  $d(x) = |x - \hat{x}|$ . Define

$$r(x) = |\ln \varepsilon| \lambda_\varepsilon d(x). \tag{15}$$

Then we can rewrite  $S$  as follows

$$S = \{x \in \Omega : r_1 < r(x) < r_2\}. \tag{16}$$

In the rest of this paper, we assume that  $x \in S$ . We want to construct solutions for (5) of the form

$$u = PU_{\varepsilon, x, a_\varepsilon} + \omega_\varepsilon, \tag{17}$$

where  $\omega_\varepsilon$  is a perturbation term. To make  $PU_{\varepsilon, x, a_\varepsilon}$  a good approximate solution, we need to require that  $a_\varepsilon$  and  $s_\varepsilon$  satisfy

$$\left(\frac{\varepsilon}{s_\varepsilon}\right)^{\frac{2}{p-1}} \phi'(1) = \frac{a_\varepsilon}{\ln \frac{R}{s_\varepsilon}}, \quad a_\varepsilon = \kappa - \lambda_\varepsilon \eta(x) + \frac{a_\varepsilon}{\ln \frac{R}{s_\varepsilon}} g(x, x). \tag{18}$$

Let us now show that (18) is solvable for  $\varepsilon > 0$  small. From the Taylor expansion we have

$$\eta(x) = \eta(\hat{x}) - \frac{\partial \eta(\hat{x})}{\partial \nu} d(x) + O(d^2(x)) = 1 - \frac{\partial \eta(\hat{x})}{\partial \nu} d(x) + O(d^2(x)),$$

where  $\nu$  is the outward unit normal of  $\partial \Omega$ . On the other hand, the following expansion for Robin's function is proved in [15] Appendix B:

$$\varphi(x) = \frac{1}{2\pi} \ln \frac{1}{2d(x)} + O(d(x)).$$

Then by our assumption on  $\lambda_\varepsilon$ , as in Lemma 2.1 in [6], we can solve (18) to obtain  $a_\varepsilon(x)$  and  $s_\varepsilon(x)$ . For simplicity, we use  $a_\varepsilon$  and  $s_\varepsilon$  instead of  $a_\varepsilon(x)$  and  $s_\varepsilon(x)$ , respectively. Then for  $y \in B_{Ls_\varepsilon}(x)$ , where  $L > 0$  is any fixed constant, we have

$$\begin{aligned} PU_{\varepsilon, x, a_\varepsilon}(y) - \kappa + \lambda_\varepsilon \eta(y) &= U_{\varepsilon, x, a_\varepsilon}(y) - \kappa + \lambda_\varepsilon \eta(y) - \frac{a_\varepsilon}{\ln \frac{R}{s_\varepsilon}} g(y, x) \\ &= U_{\varepsilon, x, a_\varepsilon}(y) - a_\varepsilon + \lambda_\varepsilon \langle \nabla \eta(x), y - x \rangle \\ &\quad - \frac{a_\varepsilon}{\ln \frac{R}{s_\varepsilon}} \langle \nabla g(x, x), y - x \rangle + O(s_\varepsilon^{1+\sigma}), \end{aligned} \tag{19}$$

where  $0 < \sigma < 1$  is a small constant.

**Remark 1.** It is not difficult to get the following expansions:

$$\begin{aligned} \frac{1}{\ln \frac{R}{s_\varepsilon}} &= \frac{1}{A_\varepsilon} + O\left(\frac{\lambda_\varepsilon}{|\ln \varepsilon|^2}\right), \\ a_\varepsilon &= \left(1 + \frac{\ln R}{|\ln \varepsilon|}\right) \kappa - \lambda_\varepsilon + \lambda_\varepsilon \frac{\partial \eta(\hat{x})}{\partial \nu} d(x) + \frac{\kappa}{|\ln \varepsilon|} \ln \frac{1}{2d(x)} + O\left(\frac{1}{|\ln \varepsilon|^{1+\sigma}}\right), \end{aligned} \tag{20}$$

where  $\sigma > 0$  is a small constant and

$$A_\varepsilon = |\ln \varepsilon| - \frac{p-1}{2} \ln |\ln \varepsilon| + \ln R + \frac{p-1}{2} \ln \frac{\kappa}{|\phi'(1)|}.$$

Moreover, in view of  $\frac{\partial \varphi(x)}{\partial x_i} = O(\frac{1}{d(x)})$ , we can prove that

$$\frac{\partial a_\varepsilon}{\partial x_i} = O(\lambda_\varepsilon), \quad \frac{\partial s_\varepsilon}{\partial x_i} = O(\lambda_\varepsilon s_\varepsilon), \quad i = 1, 2. \tag{21}$$

By (9) and (21), we have the following expansion, which will be used in the rest of this paper,

$$\frac{\partial U_{\varepsilon,x,a_\varepsilon}(y)}{\partial x_i} = \begin{cases} \frac{a_\varepsilon}{|\phi'(1)| \ln \frac{R}{s_\varepsilon}} \phi'(\frac{|y-x|}{s_\varepsilon}) \frac{x_i - y_i}{|y-x|} \frac{1}{s_\varepsilon} & + O\left(\frac{\lambda_\varepsilon}{|\ln \varepsilon|}\right), \\ & y \in B_{s_\varepsilon}(x), \\ \frac{a_\varepsilon}{\ln \frac{R}{s_\varepsilon}} \frac{x_i - y_i}{|y-x|^2} + O\left(\frac{\lambda_\varepsilon \ln |y-x|}{|\ln \varepsilon|}\right), & y \in \Omega \setminus B_{s_\varepsilon}(x). \end{cases} \tag{22}$$

**3. The reduction.** In this section, we reduce the problem of finding a solution for (5) of the form (17) to a finite dimension problem.

Define

$$E_{\varepsilon,x} = \left\{ u : u \in W^{2,p}(\Omega) \cap H_0^1(\Omega), \int_{\Omega} u \Delta \frac{\partial PU_{\varepsilon,x,a_\varepsilon}}{\partial x_i} dy = 0, \quad i = 1, 2 \right\},$$

and

$$F_{\varepsilon,x} = \left\{ u : u \in L^p(\Omega), \int_{\Omega} u \frac{\partial PU_{\varepsilon,x,a_\varepsilon}}{\partial x_i} dy = 0, \quad i = 1, 2 \right\}.$$

For any  $u \in L^p(\Omega)$ , define the following projection

$$\mathbb{Q}_\varepsilon u =: u + \sum_{j=1}^2 b_j \varepsilon^2 \Delta \frac{\partial PU_{\varepsilon,x,a_\varepsilon}}{\partial x_j},$$

where  $b_1$  and  $b_2$  are the constants such that  $\mathbb{Q}_\varepsilon u \in F_{\varepsilon,x}$ . Thus  $b_1$  and  $b_2$  should satisfy

$$\sum_{j=1}^2 b_j \varepsilon^2 \int_{\Omega} \nabla \frac{\partial PU_{\varepsilon,x,a_\varepsilon}}{\partial x_j} \nabla \frac{\partial PU_{\varepsilon,x,a_\varepsilon}}{\partial x_i} = \int_{\Omega} u \frac{\partial PU_{\varepsilon,x,a_\varepsilon}}{\partial x_i}. \tag{23}$$

The existence of  $b_1$  and  $b_2$  can be obtained by the following estimate

$$\begin{aligned} & \varepsilon^2 \int_{\Omega} \nabla \frac{\partial PU_{\varepsilon,x,a_\varepsilon}}{\partial x_j} \nabla \frac{\partial PU_{\varepsilon,x,a_\varepsilon}}{\partial x_i} \\ &= p \int_{\Omega} (U_{\varepsilon,x,a_\varepsilon} - a_\varepsilon)_+^{p-1} \left( \frac{\partial U_{\varepsilon,x,a_\varepsilon}}{\partial x_j} - \frac{\partial a_\varepsilon}{\partial x_j} \right) \frac{\partial PU_{\varepsilon,x,a_\varepsilon}}{\partial x_i} \\ &= c(\delta_{ij} + o(1)) \frac{1}{|\ln \varepsilon|^{p+1}}, \end{aligned} \tag{24}$$

where  $c > 0$  is a constant,  $\delta_{ij} = 1$ , if  $i = j$  and  $\delta_{ij} = 0$ , if  $i \neq j$ .

Set

$$\mathbb{L}_\varepsilon u = -\varepsilon^2 \Delta u - p(PU_{\varepsilon,x,a_\varepsilon} - \kappa + \lambda_\varepsilon \eta)_+^{p-1} u. \tag{25}$$

We have the following result for the operator  $\mathbb{Q}_\varepsilon \mathbb{L}_\varepsilon$ .

**Proposition 1.** *There are constants  $\varepsilon_0 > 0$  and  $\sigma_0 > 0$ , such that for any  $\varepsilon \in (0, \varepsilon_0)$ ,  $x \in S$ ,  $u \in E_{\varepsilon,x}$  with  $\mathbb{Q}_\varepsilon \mathbb{L}_\varepsilon u = 0$  in  $\Omega \setminus B_{Ls_\varepsilon}(x)$  for some large  $L > 0$ , then*

$$\frac{s_\varepsilon^{2-\frac{2}{p}}}{\varepsilon^2} \|\mathbb{Q}_\varepsilon \mathbb{L}_\varepsilon u\|_{L^p(B_{Ls_\varepsilon}(x))} \geq \sigma_0 \|u\|_{L^\infty(\Omega)}.$$

As a consequence,  $\mathbb{Q}_\varepsilon \mathbb{L}_\varepsilon$  is one to one and onto from  $E_{\varepsilon,x}$  to  $F_{\varepsilon,x}$ .

*Proof.* Suppose to the contrary that there are  $\varepsilon_n \rightarrow 0$ ,  $x_n \in S_n$ ,  $u_n \in E_{\varepsilon_n, x_n}$  with  $\mathbb{Q}_{\varepsilon_n} \mathbb{L}_{\varepsilon_n} u_n = 0$  in  $\Omega \setminus B_{L s_{\varepsilon_n}}(x_n)$ , and  $\|u_n\|_{L^\infty(\Omega)} = 1$ , such that

$$\frac{s_{\varepsilon_n}^{2-\frac{2}{p}}}{\varepsilon_n^2} \|\mathbb{Q}_{\varepsilon_n} \mathbb{L}_{\varepsilon_n} u_n\|_{L^p(B_{L s_{\varepsilon_n}}(x_n))} \leq \frac{1}{n}. \tag{26}$$

First of all, we estimate  $b_{1,n}$  and  $b_{2,n}$  in the following formula:

$$\mathbb{Q}_{\varepsilon_n} \mathbb{L}_{\varepsilon_n} u_n = \mathbb{L}_{\varepsilon_n} u_n + \sum_{j=1}^2 b_{j,n} \varepsilon_n^2 \Delta \frac{\partial PU_{\varepsilon_n, x_n, a_{\varepsilon_n}}}{\partial x_j}, \tag{27}$$

where  $b_{1,n}$  and  $b_{2,n}$  satisfy

$$\sum_{j=1}^2 b_{j,n} \varepsilon_n^2 \int_{\Omega} \nabla \frac{\partial PU_{\varepsilon_n, x_n, a_{\varepsilon_n}}}{\partial x_j} \nabla \frac{\partial PU_{\varepsilon_n, x_n, a_{\varepsilon_n}}}{\partial x_i} = \int_{\Omega} \frac{\partial PU_{\varepsilon_n, x_n, a_{\varepsilon_n}}}{\partial x_i} \mathbb{L}_{\varepsilon_n} u_n. \tag{28}$$

From (19), (21) and Lemma A.1, we have

$$\begin{aligned} & \int_{\Omega} \frac{\partial PU_{\varepsilon_n, x_n, a_{\varepsilon_n}}}{\partial x_i} \mathbb{L}_{\varepsilon_n} u_n = \int_{\Omega} u_n \mathbb{L}_{\varepsilon_n} \frac{\partial PU_{\varepsilon_n, x_n, a_{\varepsilon_n}}}{\partial x_i} \\ &= p \int_{\Omega} \left[ (U_{\varepsilon_n, x_n, a_{\varepsilon_n}} - a_{\varepsilon_n})_+^{p-1} \left( \frac{\partial U_{\varepsilon_n, x_n, a_{\varepsilon_n}}}{\partial x_i} - \frac{\partial a_{\varepsilon_n}}{\partial x_i} \right) \right. \\ & \quad \left. - (PU_{\varepsilon_n, x_n, a_{\varepsilon_n}} - \kappa + \lambda_{\varepsilon_n} \eta)_+^{p-1} \frac{\partial PU_{\varepsilon_n, x_n, a_{\varepsilon_n}}}{\partial x_i} \right] u_n \\ &= p \int_{\Omega} \left[ (U_{\varepsilon_n, x_n, a_{\varepsilon_n}} - a_{\varepsilon_n})_+^{p-1} \frac{\partial U_{\varepsilon_n, x_n, a_{\varepsilon_n}}}{\partial x_i} \right. \\ & \quad \left. - (U_{\varepsilon_n, x_n, a_{\varepsilon_n}} - a_{\varepsilon_n} + O(\lambda_{\varepsilon_n} s_{\varepsilon_n}))_+^{p-1} \frac{\partial PU_{\varepsilon_n, x_n, a_{\varepsilon_n}}}{\partial x_i} \right] u_n + O\left(\frac{\lambda_{\varepsilon_n} s_{\varepsilon_n}^2}{|\ln \varepsilon_n|^{p-1}}\right) \\ &= O\left(\frac{\lambda_{\varepsilon_n} s_{\varepsilon_n}^2}{|\ln \varepsilon_n|^{p-1}}\right). \end{aligned} \tag{29}$$

Then by (24), (28) and (29), we obtain

$$b_{j,n} = O(\lambda_{\varepsilon_n} s_{\varepsilon_n}^2 |\ln \varepsilon_n|^2). \tag{30}$$

Write

$$-\varepsilon_n^2 \Delta u_n = p(PU_{\varepsilon_n, x_n, a_{\varepsilon_n}} - \kappa + \lambda_{\varepsilon_n} \eta)_+^{p-1} u_n + f_n, \tag{31}$$

where

$$f_n = \mathbb{Q}_{\varepsilon_n} \mathbb{L}_{\varepsilon_n} u_n - \sum_{j=1}^2 b_{j,n} \varepsilon_n^2 \Delta \frac{\partial PU_{\varepsilon_n, x_n, a_{\varepsilon_n}}}{\partial x_j},$$

Define

$$\tilde{u}_n(y) = u_n(s_{\varepsilon_n} y + x_n), \quad \tilde{f}_n(y) = f_n(s_{\varepsilon_n} y + x_n).$$

Then we have

$$-\Delta \tilde{u}_n = p \frac{s_{\varepsilon_n}^2}{\varepsilon_n^2} (P\tilde{U}_{\varepsilon_n, x_n, a_{\varepsilon_n}} - \kappa + \lambda_{\varepsilon_n} \tilde{\eta})_+^{p-1} \tilde{u}_n + \frac{s_{\varepsilon_n}^2}{\varepsilon_n^2} \tilde{f}_{2,n}. \tag{32}$$

From (26), (30) and Lemma A.1, we find

$$\frac{s_{\varepsilon_n}^2}{\varepsilon_n^2} \|\tilde{f}_n\|_{L^p_{loc}(\mathbb{R}^2)} = o_n(1) + O\left(s_{\varepsilon_n}^{2-\frac{2}{p}} \left\| \sum_{j=1}^2 b_{j,n} \Delta \frac{\partial PU_{\varepsilon_n, x_n, a_{\varepsilon_n}}}{\partial x_j} \right\|_{L^p(\Omega)}\right) = o_n(1). \tag{33}$$

Since the right hand side of (32) is bounded in  $L^p_{loc}(\mathbb{R}^2)$ ,  $\tilde{u}_n$  is bounded in  $W^{2,p}_{loc}(\mathbb{R}^2)$ . By the Sobolev embedding,  $\tilde{u}_n$  is bounded in  $C^\alpha_{loc}(\mathbb{R}^2)$  for some  $\alpha > 0$ . So, we can assume that  $\tilde{u}_n$  converges uniformly in any compact set of  $\mathbb{R}^2$  to  $\tilde{u} \in L^\infty(\mathbb{R}^2) \cap C(\mathbb{R}^2)$ . It is easy to check that  $\tilde{u}$  satisfies

$$-\Delta \tilde{u} - pw_+^{p-1} \tilde{u} = 0, \quad \text{in } \mathbb{R}^2, \tag{34}$$

where

$$w(y) = \begin{cases} \phi(|y|), & |y| \leq 1, \\ \phi'(1) \ln |y|, & |y| > 1. \end{cases}$$

So there exist constants  $b_1$  and  $b_2$  (see [10]), such that

$$\tilde{u} = b_1 \frac{\partial w}{\partial y_1} + b_2 \frac{\partial w}{\partial y_2}. \tag{35}$$

From  $u_n \in E_{\varepsilon_n, x_n}$ , we see that

$$\int_{B_1(0)} \phi^{p-1} \frac{\partial \phi}{\partial y_j} \tilde{u} = 0, \quad j = 1, 2.$$

So we get  $b_1 = b_2 = 0$ . That is,  $\tilde{u} \equiv 0$ . Then we find

$$u_n = o_n(1), \quad \text{in } C(B_{Ls_{\varepsilon_n}}(x_n)). \tag{36}$$

By our assumption,

$$\mathbb{Q}_{\varepsilon_n} \mathbb{L}_{\varepsilon_n} u_n = 0, \quad \text{in } \Omega \setminus B_{Ls_{\varepsilon_n}}(x_n).$$

We find that

$$\Delta u_n = 0, \quad \text{in } \Omega \setminus B_{Ls_{\varepsilon_n}}(x_n).$$

However,  $u_n = 0$  on  $\partial\Omega$  and  $u_n = o_n(1)$  on  $\partial B_{Ls_{\varepsilon_n}}(x_n)$ . By the maximum principle,

$$u_n = o_n(1), \quad \text{in } \Omega \setminus B_{Ls_{\varepsilon_n}}(x_n).$$

So, we have proved that

$$\|u_n\|_{L^\infty(\Omega)} = o_n(1),$$

which contradicts  $\|u_n\|_{L^\infty(\Omega)} = 1$ .

Using the same argument as in Proposition 3.2 in [6], it is not difficult to prove that  $\mathbb{Q}_\varepsilon \mathbb{L}_\varepsilon$  is one to one and onto from  $E_{\varepsilon, x}$  to  $F_{\varepsilon, x}$ . Therefore, we complete the proof.  $\square$

We now want to find a solution for (5) of the form  $PU_{\varepsilon, x, a_\varepsilon} + \omega$ . Then  $\omega$  should satisfy

$$\mathbb{L}_\varepsilon \omega = l_\varepsilon + R_\varepsilon(\omega), \tag{37}$$

where

$$l_\varepsilon = (PU_{\varepsilon, x, a_\varepsilon} - \kappa + \lambda_\varepsilon \eta)_+^p - (U_{\varepsilon, x, a_\varepsilon} - a_\varepsilon)_+^p, \tag{38}$$

and

$$R_\varepsilon(\omega) = (PU_{\varepsilon, x, a_\varepsilon} + \omega - \kappa + \lambda_\varepsilon \eta)_+^p - (PU_{\varepsilon, x, a_\varepsilon} - \kappa + \lambda_\varepsilon \eta)_+^p - p(PU_{\varepsilon, x, a_\varepsilon} - \kappa + \lambda_\varepsilon \eta)_+^{p-1} \omega. \tag{39}$$

From (37), we see

$$\mathbb{Q}_\varepsilon \mathbb{L}_\varepsilon \omega = \mathbb{Q}_\varepsilon l_\varepsilon + \mathbb{Q}_\varepsilon R_\varepsilon(\omega). \tag{40}$$

For  $\omega \in E_{\varepsilon, x}$ , using Proposition 1, (40) is equivalent to

$$\omega = \mathbb{G}_\varepsilon \omega =: (\mathbb{Q}_\varepsilon \mathbb{L}_\varepsilon)^{-1} \mathbb{Q}_\varepsilon (l_\varepsilon + R_\varepsilon(\omega)). \tag{41}$$

We have the following estimates for  $l_\varepsilon$  and  $R_\varepsilon(\omega)$ .



**Lemma 3.1.** *It holds*

$$\|l_\varepsilon\|_{L^p(B_{Ls_\varepsilon}(x))} = O\left(\frac{\lambda_\varepsilon s_\varepsilon^{1+\frac{2}{p}}}{|\ln \varepsilon|^{p-1}}\right),$$

and if  $\|\omega\|_{L^\infty(\Omega)} = O(s_\varepsilon)$ , then

$$\|R_\varepsilon(\omega)\|_{L^p(B_{Ls_\varepsilon}(x))} = O\left(\frac{s_\varepsilon^{\frac{2}{p}}}{|\ln \varepsilon|^{p-2}} \|\omega\|_{L^\infty(\Omega)}^2\right).$$

*Proof.* For any  $y \in B_{Ls_\varepsilon}(x)$ , from (19), we have

$$\begin{aligned} |l_\varepsilon| &= |(PU_{\varepsilon,x,a_\varepsilon} - \kappa + \lambda_\varepsilon \eta)_+^p - (U_{\varepsilon,x,a_\varepsilon} - a_\varepsilon)_+^p| \\ &= |(U_{\varepsilon,x,a_\varepsilon} - a_\varepsilon + O(\lambda_\varepsilon s_\varepsilon))_+^p - (U_{\varepsilon,x,a_\varepsilon} - a_\varepsilon)_+^p| \\ &\leq C\left(\lambda_\varepsilon s_\varepsilon (U_{\varepsilon,x,a_\varepsilon} - a_\varepsilon)_+^{p-1} + (\lambda_\varepsilon s_\varepsilon)^p\right) \\ &\leq C \frac{\lambda_\varepsilon s_\varepsilon}{|\ln \varepsilon|^{p-1}}. \end{aligned}$$

So we get

$$\|l_\varepsilon\|_{L^p(B_{Ls_\varepsilon}(x))} \leq s_\varepsilon^{\frac{2}{p}} \|l_\varepsilon\|_{L^\infty(B_{Ls_\varepsilon}(x))} \leq C \frac{\lambda_\varepsilon s_\varepsilon^{1+\frac{2}{p}}}{|\ln \varepsilon|^{p-1}}.$$

Similarly, using (19) and Lemma A.1, it is easy to see that

$$\|R_\varepsilon(\omega)\|_{L^p(B_{Ls_\varepsilon}(x))} \leq C \|\omega\|_{L^\infty(\Omega)}^2 \|(PU_{\varepsilon,x,a_\varepsilon} - \kappa + \lambda_\varepsilon \eta)_+^{p-2}\|_{L^p(B_{Ls_\varepsilon}(x))} \leq C \frac{s_\varepsilon^{\frac{2}{p}}}{|\ln \varepsilon|^{p-2}} \|\omega\|_{L^\infty(\Omega)}^2.$$

So we complete the proof.  $\square$

Using Lemma 3.1, we can solve (41) in a standard way and obtain the following proposition.

**Proposition 2.** *There is  $\varepsilon_0 > 0$ , such that for any  $\varepsilon \in (0, \varepsilon_0)$  and  $x \in S$ , (40) has a unique solution  $\omega_{\varepsilon,x} \in E_{\varepsilon,x}$ , with*

$$\|\omega_{\varepsilon,x}\|_{L^\infty(\Omega)} = O(\lambda_\varepsilon s_\varepsilon).$$

Furthermore,  $\omega_{\varepsilon,x}$  is a  $C^1$  map from  $x \in S$  to  $E_{\varepsilon,x}$ .

**4. Proof of main results.** In this section, we will prove our main results.

Define

$$I(u) = \frac{\varepsilon^2}{2} \int_\Omega |\nabla u|^2 - \frac{1}{p+1} \int_\Omega (u - \kappa + \lambda_\varepsilon \eta)_+^{p+1},$$

and set

$$F(x) = I(PU_{\varepsilon,x,a_\varepsilon} + \omega_{\varepsilon,x}),$$

where  $x \in S$  and  $\omega_{\varepsilon,x}$  is found in Proposition 2. It is well-known that if  $x$  is a critical point of  $F$ , then  $PU_{\varepsilon,x,a_\varepsilon} + \omega_{\varepsilon,x}$  is a solution of (5).

**Lemma 4.1.** *There holds:*

$$F(x) = I(PU_{\varepsilon,x,a_\varepsilon}) + O\left(\frac{\lambda_\varepsilon^2 s_\varepsilon^4}{|\ln \varepsilon|^{p-1}}\right).$$

*Proof.* Since  $\omega_{\varepsilon,x} \in E_{\varepsilon,x}$ , then we have the following energy expansion

$$\begin{aligned} & I(PU_{\varepsilon,x,a_\varepsilon} + \omega_{\varepsilon,x}) \\ &= I(PU_{\varepsilon,x,a_\varepsilon}) + \langle I'(PU_{\varepsilon,x,a_\varepsilon}), \omega_{\varepsilon,x} \rangle + \frac{1}{2} \langle I''(PU_{\varepsilon,x,a_\varepsilon})\omega_{\varepsilon,x}, \omega_{\varepsilon,x} \rangle + \tilde{R}_\varepsilon(\omega_{\varepsilon,x}) \\ &= I(PU_{\varepsilon,x,a_\varepsilon}) - \int_\Omega l_\varepsilon \omega_{\varepsilon,x} + \frac{1}{2} \int_\Omega \omega_{\varepsilon,x} \mathbb{L}_\varepsilon \omega_{\varepsilon,x} + \tilde{R}_\varepsilon(\omega_{\varepsilon,x}) \\ &= I(PU_{\varepsilon,x,a_\varepsilon}) - \int_\Omega l_\varepsilon \omega_{\varepsilon,x} + \frac{1}{2} \int_\Omega \left( l_\varepsilon + R_\varepsilon(\omega_{\varepsilon,x}) - \sum_{j=1}^2 b_j \varepsilon^2 \Delta \frac{\partial PU_{\varepsilon,x,a_\varepsilon}}{\partial x_j} \right) \omega_{\varepsilon,x} + \tilde{R}_\varepsilon(\omega_{\varepsilon,x}) \\ &= I(PU_{\varepsilon,x,a_\varepsilon}) - \frac{1}{2} \int_\Omega l_\varepsilon \omega_{\varepsilon,x} + \frac{1}{2} \int_\Omega R_\varepsilon(\omega_{\varepsilon,x}) \omega_{\varepsilon,x} + \tilde{R}_\varepsilon(\omega_{\varepsilon,x}), \end{aligned}$$

where

$$\begin{aligned} \tilde{R}_\varepsilon(\omega_{\varepsilon,x}) &= -\frac{1}{p+1} \int_\Omega \left[ (PU_{\varepsilon,x,a_\varepsilon} + \omega_{\varepsilon,x} - \kappa + \lambda_\varepsilon \eta)_+^{p+1} - (PU_{\varepsilon,x,a_\varepsilon} - \kappa + \lambda_\varepsilon \eta)_+^{p+1} \right. \\ &\quad \left. - (p+1)(PU_{\varepsilon,x,a_\varepsilon} - \kappa + \lambda_\varepsilon \eta)_+^p \omega_{\varepsilon,x} - \frac{p(p+1)}{2} (PU_{\varepsilon,x,a_\varepsilon} - \kappa + \lambda_\varepsilon \eta)_+^{p-1} \omega_{\varepsilon,x}^2 \right]. \end{aligned}$$

One sees

$$|\tilde{R}_\varepsilon(\omega_{\varepsilon,x})| \leq C \int_\Omega (PU_{\varepsilon,x,a_\varepsilon} - \kappa + \lambda_\varepsilon \eta)_+^{p-2} \omega_{\varepsilon,x}^3 \leq C \frac{\lambda_\varepsilon^3 s_\varepsilon^5}{|\ln \varepsilon|^{p-2}}.$$

Then by Lemma 3.1, we can easily check that

$$F(x) = I(PU_{\varepsilon,x,a_\varepsilon}) + O\left(\frac{\lambda_\varepsilon^2 s_\varepsilon^4}{|\ln \varepsilon|^{p-1}}\right).$$

□

**Lemma 4.2.** *We have*

$$I(PU_{\varepsilon,x,a_\varepsilon}) = C_\varepsilon + \frac{\pi \kappa \varepsilon^2}{A_\varepsilon} \left( 2\lambda_\varepsilon \frac{\partial \eta(\hat{x})}{\partial \nu} d(x) + \frac{\kappa}{|\ln \varepsilon|} \ln \frac{1}{2d(x)} \right) + O\left(\frac{\varepsilon^2}{|\ln \varepsilon|^{2+\sigma}}\right),$$

where  $\sigma > 0$  is a small constant,  $A_\varepsilon$  is given in Remark 1, and  $C_\varepsilon$  is a constant, depending on  $\varepsilon$ .

*Proof.* We have

$$\begin{aligned} & \varepsilon^2 \int_\Omega |\nabla PU_{\varepsilon,x,a_\varepsilon}|^2 \\ &= \int_\Omega (-\varepsilon^2 \Delta PU_{\varepsilon,x,a_\varepsilon}) PU_{\varepsilon,x,a_\varepsilon} \\ &= \int_\Omega (U_{\varepsilon,x,a_\varepsilon} - a_\varepsilon)_+^p PU_{\varepsilon,x,a_\varepsilon} \\ &= \int_\Omega (U_{\varepsilon,x,a_\varepsilon} - a_\varepsilon)_+^{p+1} + a_\varepsilon \int_\Omega (U_{\varepsilon,x,a_\varepsilon} - a_\varepsilon)_+^p - \frac{a_\varepsilon}{\ln \frac{R}{s_\varepsilon}} \int_\Omega g(y,x) (U_{\varepsilon,x,a_\varepsilon} - a_\varepsilon)_+^p \\ &= \frac{\pi(p+1)}{2} \varepsilon^2 \left( \frac{a_\varepsilon}{\ln \frac{R}{s_\varepsilon}} \right)^2 + 2\pi \varepsilon^2 \frac{a_\varepsilon}{\ln \frac{R}{s_\varepsilon}} (\kappa - \lambda_\varepsilon \eta(x)) + O\left(\frac{\lambda_\varepsilon s_\varepsilon^3}{|\ln \varepsilon|^p}\right). \end{aligned}$$

On the other hand, by (19)

$$\begin{aligned} \int_{\Omega} (PU_{\varepsilon,x,a_\varepsilon} - \kappa + \lambda_\varepsilon \eta)_+^{p+1} &= \int_{\Omega} (U_{\varepsilon,x,a_\varepsilon} - a_\varepsilon + O(\lambda_\varepsilon s_\varepsilon))_+^{p+1} \\ &= \int_{\Omega} (U_{\varepsilon,x,a_\varepsilon} - a_\varepsilon)_+^{p+1} + O\left(\frac{\lambda_\varepsilon s_\varepsilon^3}{|\ln \varepsilon|^p}\right) \\ &= \frac{\pi(p+1)}{2} \varepsilon^2 \left(\frac{a_\varepsilon}{\ln \frac{R}{s_\varepsilon}}\right)^2 + O\left(\frac{\lambda_\varepsilon s_\varepsilon^3}{|\ln \varepsilon|^p}\right). \end{aligned}$$

Then we get that

$$I(PU_{\varepsilon,x,a_\varepsilon}) = \frac{\pi(p-1)}{4} \varepsilon^2 \left(\frac{a_\varepsilon}{\ln \frac{R}{s_\varepsilon}}\right)^2 + \pi \varepsilon^2 \frac{a_\varepsilon}{\ln \frac{R}{s_\varepsilon}} (\kappa - \lambda_\varepsilon \eta(x)) + O\left(\frac{\lambda_\varepsilon s_\varepsilon^3}{|\ln \varepsilon|^p}\right).$$

Therefore, since  $\lambda_\varepsilon$  satisfies  $(H_\varepsilon)$ , it is not difficult from Remark 1 to see that

$$I(PU_{\varepsilon,x,a_\varepsilon}) = C_\varepsilon + \frac{\pi \kappa \varepsilon^2}{A_\varepsilon} \left(2\lambda_\varepsilon \frac{\partial \eta(\hat{x})}{\partial \nu} d(x) + \frac{\kappa}{|\ln \varepsilon|} \ln \frac{1}{2d(x)}\right) + O\left(\frac{\varepsilon^2}{|\ln \varepsilon|^{2+\sigma}}\right),$$

where  $\sigma > 0$  is a small constant,  $A_\varepsilon$  is given in Remark 1, and

$$C_\varepsilon = \frac{\pi \varepsilon^2}{A_\varepsilon} \left(\frac{(p-1)\kappa^2}{4A_\varepsilon} + (\kappa - \lambda_\varepsilon) \left(1 + \frac{\ln R}{|\ln \varepsilon|}\right) \kappa - \lambda_\varepsilon\right).$$

□

*Proof of Theorem 1.3.* By Lemma 4.1 and Lemma 4.2, we have that for  $x \in S$ ,

$$F(x) = C_\varepsilon + \frac{\pi \kappa \varepsilon^2}{A_\varepsilon} \left(2\lambda_\varepsilon \frac{\partial \eta(\hat{x})}{\partial \nu} d(x) + \frac{\kappa}{|\ln \varepsilon|} \ln \frac{1}{2d(x)}\right) + O\left(\frac{\varepsilon^2}{|\ln \varepsilon|^{2+\sigma}}\right). \tag{42}$$

Consider the following minimization problem

$$\min\{F(x) : x \in \bar{S}\}. \tag{43}$$

Let

$$\rho(x) = 2\lambda_\varepsilon \frac{\partial \eta(\hat{x})}{\partial \nu} d(x) + \frac{\kappa}{|\ln \varepsilon|} \ln \frac{1}{2d(x)}. \tag{44}$$

The Hopf lemma shows that for any  $y \in \partial O_0$ ,  $\frac{\partial \eta(y)}{\partial \nu} > 0$ . Define

$$m_1 = \frac{\kappa}{2} \min_{y \in \partial \Omega} \left\{ \left(\frac{\partial \eta(y)}{\partial \nu}\right)^{-1} \right\}, \quad m_2 = \frac{\kappa}{2} \max_{y \in \partial \Omega} \left\{ \left(\frac{\partial \eta(y)}{\partial \nu}\right)^{-1} \right\},$$

and choose  $r_1, r_2 \in \mathbb{R}$ , such that  $0 < r_1 < m_1 \leq m_2 < r_2$ . Then there exists  $x_0 \in S$ , such that

$$r(x_0) = \frac{\kappa}{2} \left(\frac{\partial \eta(\hat{x}_0)}{\partial \nu}\right)^{-1},$$

where  $r(x)$  is given in (15). So

$$\begin{aligned} \rho(x_0) &= 2\lambda_\varepsilon \frac{\partial \eta(\hat{x}_0)}{\partial \nu} d(x_0) + \frac{\kappa}{|\ln \varepsilon|} \ln \frac{1}{2d(x_0)} \\ &= \frac{\kappa}{|\ln \varepsilon|} \left(1 + \ln \frac{1}{2r(x_0)} + \ln(\lambda_\varepsilon |\ln \varepsilon|)\right). \end{aligned} \tag{45}$$

For  $x \in \partial S$ ,  $r(x) = r_1$ , we have

$$\begin{aligned} \rho(x) &= 2\lambda_\varepsilon \frac{\partial \eta(\hat{x})}{\partial \nu} d(x) + \frac{\kappa}{|\ln \varepsilon|} \ln \frac{1}{2d(x)} \\ &= \frac{2}{|\ln \varepsilon|} \frac{\partial \eta(\hat{x})}{\partial \nu} r_1 + \frac{\kappa}{|\ln \varepsilon|} \ln \frac{1}{2r_1} + \frac{\kappa}{|\ln \varepsilon|} \ln(\lambda_\varepsilon |\ln \varepsilon|) \\ &\geq \frac{\kappa}{|\ln \varepsilon|} \left( \frac{r_1}{m_2} + \ln \frac{1}{2r_1} + \ln(\lambda_\varepsilon |\ln \varepsilon|) \right) \\ &> h(x_0), \end{aligned} \tag{46}$$

if  $0 < r_1 < m_1$  small enough.

Similarly, for  $x \in \partial S$ ,  $r(x) = r$ , we have

$$\begin{aligned} \rho(x) &\geq \frac{\kappa}{|\ln \varepsilon|} \left( \frac{r_2}{m_2} + \ln \frac{1}{2r_2} + \ln(\lambda_\varepsilon |\ln \varepsilon|) \right) \\ &> h(x_0), \end{aligned} \tag{47}$$

if  $r_2 \geq m_2$  large enough.

Therefore, from (42), (46) and (47), for any  $x \in \partial S$ , we have

$$F(x_0) < F(x).$$

Thus there is a minimum point  $x_\varepsilon \in S$  of  $F(x)$  in  $S$ , which is a critical point. As a result,  $u_\varepsilon = PU_{\varepsilon, x_\varepsilon, a_\varepsilon} + \omega_{\varepsilon, x_\varepsilon}$  is a solution of (5).

By our construction, we find

$$B_{s_\varepsilon(1-Ls_\varepsilon^\sigma)}(x_\varepsilon) \subset \{y \in \Omega : u_\varepsilon(y) - \kappa + \lambda_\varepsilon \eta(y) \geq 0\} \subset B_{s_\varepsilon(1+Ls_\varepsilon^\sigma)}(x_\varepsilon),$$

and as  $\varepsilon \rightarrow 0$ ,  $dist(x_\varepsilon, \partial O_0) \rightarrow 0$ .

We remark that if there is a minimum interval  $I$  of  $\frac{\partial \eta(x(s))}{\partial \nu}$  for  $x(s) \in \partial O_0$ , then we can find a critical point  $x_\varepsilon$  of  $F$ , which nears  $x(I)$ . □

**Appendix A. The estimate for the radius of vortex core.** In this appendix, we give the estimates for the radius of vortex core. The proofs of such results can be found in [6] Lemma A.1.

In the following, we assume that  $x \in S$ , where  $S$  is given in (14).

**Lemma A.1.** *Let  $0 < \sigma < 1$  be a constant. Then there are  $\varepsilon_0 > 0$  and  $L > 0$  large enough, such that for any  $\varepsilon \in (0, \varepsilon_0)$ ,*

$$PU_{\varepsilon, x, a_\varepsilon}(y) - \kappa + \lambda_\varepsilon \eta(y) > 0, \quad y \in B_{s_\varepsilon(1-Ls_\varepsilon^\sigma)}(x),$$

while

$$PU_{\varepsilon, x, a_\varepsilon}(y) - \kappa + \lambda_\varepsilon \eta(y) < 0, \quad y \in \Omega \setminus B_{s_\varepsilon(1+Ls_\varepsilon^\sigma)}(x).$$

**Lemma A.2.** *Suppose that  $\omega$  satisfies*

$$\|\omega\|_{L^\infty(\Omega)} = O(s_\varepsilon).$$

Then there is  $L > 0$  large enough, such that

$$PU_{\varepsilon, x, a_\varepsilon}(y) + \omega(y) - \kappa + \lambda_\varepsilon \eta(y) > 0, \quad y \in B_{s_\varepsilon(1-Ls_\varepsilon^\sigma)}(x),$$

while

$$PU_{\varepsilon, x, a_\varepsilon}(y) + \omega(y) - \kappa + \lambda_\varepsilon \eta(y) < 0, \quad y \in \Omega \setminus B_{s_\varepsilon(1+Ls_\varepsilon^\sigma)}(x).$$

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