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A local symmetry result for linear elliptic problems with solutions changing sign

B. Canuto

Conicet and Departamento de Matemática, FCEyN, Universidad de Buenos Aires, Esmeralda 2043, Florida (1602), P.cia de Buenos Aires, Argentina

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Abstract

We prove that the only domain Ω such that there exists a solution to the following problem $\Delta u + \omega^2 u = -1$ in Ω, $u = 0$ on $\partial\Omega$, and $\frac{1}{|\partial\Omega|}\int_{\partial\Omega} \partial_{\mathbf{n}} u = c$, for a given constant c, is the unit ball B_1, if we assume that Ω lies in an appropriate class of Lipschitz domains.

1. Introduction

Let us consider the following problem: for $\omega \in \mathbb{R}$, is it true that the only domain Ω such that there exists a solution u to the problem

$$\begin{cases} \Delta u + \omega^2 u = -1 & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega, \end{cases} \tag{1.1}$$

with

$$\partial_{\mathbf{n}} u = c \quad \text{on } \partial\Omega, \tag{1.2}$$

is a ball? Here Ω is a sufficiently smooth bounded domain in $\mathbb{R}^N$, $N \geqslant 2$, $\partial_{\mathbf{n}} u$ is the external normal derivative to the boundary $\partial\Omega$, and c is a given constant. By using the Alexandrov method of moving planes J. Serrin [20] has proved that if there exists a solution u to (1.1), (1.2), and if u has a *sign* in Ω, then $\Omega = B_1$ (for example for $\omega = 0$, by the maximum principle it follows that u is positive in Ω). For the particular case $\omega = 0$ see also the proofs of H. Weinberger [23], based on a Rellich-type identity and on the maximum principle, and M. Choulli, A. Henrot [7], which use the technique of domain derivative. We point out that Serrin in [20] has studied the same type of problem for more general nonlinear elliptic equations. For further references concerning symmetry (and non-symmetry) results for overdetermined elliptic problems, see also [1–4,8–19,21,22]. All these results need hypothesis on the sign of u. In [5] the authors have given a positive answer to the above question by supposing that

E-mail address: bcanuto@hotmail.it.

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(i) $\omega^2 \notin \{\lambda_n\}_{n\geqslant 1}$ ($\{\lambda_n\}_{n\geqslant 1}$ being the sequence, in increasing order, of eigenvalues of $-\Delta$ in B_1 with Dirichlet boundary conditions),
(ii) $\omega \notin \Lambda$, where Λ is an enumerable set of $\mathbb{R}^+$, whose limit points are the values λ_{1m}, for some integer $m \geqslant 1$, λ_{1m} being the mth-zero of the first-order Bessel function I_1,
(iii) Ω is such that the $\ker(\Delta + \omega^2) = \{0\}$ in Ω,
(iv) the boundary $\partial\Omega$ is a Lipschitz perturbation of the unit sphere ∂B_1 of $\mathbb{R}^N$.

We point out that in [5] no hypothesis are required on the sign of the solution u. We can say that paper [6] can be considered as preparatory of [5] (in the sense that some ideas developed in [6] are used in [5]). In the present paper we give a new proof of the result proved in [5], which let us permit to avoid hypothesis (i)–(iii) above.

We recall that if let us denote by $(\lambda_n)_{n\geqslant 1}$ the sequence, in increasing order, of eigenvalues of $-\Delta$ in B_1 with Dirichlet boundary conditions, we have that the eigenvalue λ_n, for some $n \in \mathbb{N}$, coincides, for some integers $\ell \geqslant 0$ and $m \geqslant 1$, with $\lambda_{\ell m}^2$. Here and in what follows $\lambda_{\ell m}$ will denote the mth-zero of the so-called N-dimensional ℓ-order Bessel function of the first kind I_ℓ, i.e. $I_\ell(\lambda_{\ell m}) = 0$ (see Section 2). We recall in particular that (see [5, Lemma 3.5])

$$I_0' = -I_1 \quad \text{in } \mathbb{R}.$$

From these remarks it follows that the function $u^{(0)}$ given by

$$u^{(0)}(x) = \frac{1}{\omega^2}\left(\frac{I_0(\omega r)}{I_0(\omega)} - 1\right) \quad \text{in } B_1, \tag{1.3}$$

solves (1.1), (1.2) when $\Omega = B_1$. Here $r = |x|$, $|\cdot|$ denoting the Euclidean norm in $\mathbb{R}^N$. We observe that if the constant ω is smaller or equal than λ_{11}, the solution $u^{(0)}$ is positive in B_1, while if ω is bigger than λ_{11}, then $u^{(0)}$ changes sign. In the rest of the paper we will assume $\omega \geqslant 0$. The same conclusions hold true for $\omega < 0$, since the coefficient ω^2 is even in (1.1). We stress out that in order that (1.3) makes sense, in the rest of the paper we will suppose that

$$\omega \notin \{\lambda_{0m}\}_{m\geqslant 1}.$$

Here and in what follows $c = \partial_{\mathbf{n}} u^{(0)}$ on ∂B_1. By (1.3), we obtain that

$$c = \frac{I_0'(\omega)}{\omega I_0(\omega)}. \tag{1.4}$$

In the present paper we prove the following

Theorem 1.1. *For $\omega \notin \{\lambda_{0m}\}_{m\geqslant 1}$, there exists a class $\mathcal{D}$ of $C^{2,\alpha}$-domains such that if u is a solution to* (1.1) *verifying*

$$\frac{1}{|\partial\Omega|}\int_{\partial\Omega} \partial_{\mathbf{n}} u = c,$$

with $\Omega \in \mathcal{D}$, and c given by (1.4)*, then $\Omega = B_1$, and $u = u^{(0)}$.*

The idea underlying the proof of Theorem 1.1 is the following. Let E be the vector space of $C^{2,\alpha}$ functions defined on the unit sphere ∂B_1, i.e.

$$E = \{k \in C^{2,\alpha}(\partial B_1)\},$$

$0 < \alpha < 1$. For $k \in E$, let Ω_k be the domain whose boundary $\partial\Omega_k$ can be written as perturbation of ∂B_1, i.e.

$$\partial\Omega_k = \{x = (1+k)y,\ y \in \partial B_1\}$$

(in particular for $k \equiv 0$ on ∂B_1, $\Omega_0 = B_1$). We denote by Φ the following operator

$$\Phi : E \mapsto \mathbb{R},$$

defined by

$$\Phi(k) = \int_{\partial\Omega_k} \partial_{\mathbf{n}} u_p - c \int_{\partial\Omega_k},$$

where u_p is a particular solution to (1.1), when $\Omega = \Omega_k$ (u_p will be defined in Section 3 below). We observe that Φ has not a sign in a neighborhood of 0 in E (i.e. Φ is neither positive nor negative). In fact $\Phi(0) = 0$ (since $u_p = u^{(0)}$ when $\Omega = B_1$). Moreover since the unit sphere centered at the point $x_0 \in \mathbb{R}^N$ is parametrized by

$$\partial B_1(x_0) = \{x = (1 + k')y,\ y \in \partial B_1\},$$

where k' is given by

$$k'(y) = x_0 \cdot y - 1 + \sqrt{1 + |x_0 \cdot y|^2 - |x_0|^2}, \tag{1.5}$$

we have that $\Phi(k') = 0$, with

$$k' \to 0 \quad \text{in } E, \quad \text{as } x_0 \to 0.$$

So the best one can expect is that Φ is different to 0 in $\mathcal{O} \setminus \{k \in E;\ k = k'\}$, for some neighborhood $\mathcal{O}$ of 0 in E. By studying the behavior of the operator Φ at 0, we prove that if $\omega \notin \{\lambda_{\ell m}\}_{\ell \geqslant 2, m \geqslant 1}$, with $\lambda_{\ell m} \neq \lambda_{1m'}$, for all $m' \geqslant 1$, then Φ is differentiable at zero in E. On the other hand if $\omega = \lambda_{\ell m}$, for some $\ell \geqslant 2$, and $m \geqslant 1$ (with $\lambda_{\ell m} \neq \lambda_{1m'}$, for all $m' \geqslant 1$), then Φ is differentiable at zero in the vector space

$$E_\ell = \{k \in E;\ k_{\ell q} = 0,\ k_{pq'} = 0,\ p \in I\} \tag{1.6}$$

of functions $k \in E$ which don't have either the frequency ℓ or the frequency p, I being a (eventually empty) finite set of positive integer such that $I_p(\lambda_{\ell m}) = 0$ (the cardinality of I depending on the multiplicity of the eigenvalue $\lambda_{\ell m}^2$, see Section 2 for more details). Here and in what follows $k_{st} = \frac{1}{|\partial B_1|}\int_{\partial B_1} kY_{st}$ is the s-order (Fourier) coefficient of k, and Y_{st} is the spherical harmonic of degree s, with $t = 1, \ldots, d_s$. More precisely we have that the differential at zero in the direction k has a sign if $k_0 \neq 0$ (see Lemma 3.3), k_0 being the zeroth-order coefficient of k (i.e. $k_0 = \frac{1}{|\partial B_1|}\int_{\partial B_1} k$). We can show then that there exists a neighborhood $\mathcal{O}$ of 0 in E such that Φ is positive in $\mathcal{O} \cap E^+$, and Φ is negative in $\mathcal{O} \cap E^-$, where E^+ and E^- are two circular sectors respectively in the subset $\{k \in E;\ k_0 < 0\}$, and $\{k \in E;\ k_0 > 0\}$. Now, since if there exists a solution u to (1.1), when $\Omega = \Omega_k$, verifying $\frac{1}{|\partial \Omega_k|}\int_{\partial \Omega_k} \partial_{\mathbf{n}} u = c$, one can prove that $\Phi(k) = 0$, we obtain that $k = 0$, if we assume that $k \in \mathcal{O} \cap (E^+ \cup E^- \cup \{0\})$. Finally, since the operator Φ is invariant up to isometries, we obtain that the class $\mathcal{D}$ in Theorem 1.1 is defined as

$$\mathcal{D} = \{\Omega;\ \Omega = \sigma(\Omega_k)\},$$

for some $\sigma \in \Sigma$, and some $\Omega_k \in \mathcal{G}$, where Σ is the set of isometries of $\mathbb{R}^N$, and

$$\mathcal{G} = \{\Omega_k;\ k \in \mathcal{O} \cap (E^+ \cup E^- \cup \{0\})\}.$$

We stress out that E through the paper is the space of functions of class $C^{2,\alpha}$ on ∂B_1 (this means that we consider only regular perturbations of the unit sphere), but, up to obvious changes, the same conclusions hold true in the case where E is the space of functions of class $C^{0,1}$ on ∂B_1, i.e. the boundary $\partial \Omega_k$ is of Lipschitz class. The paper is organized as follows: in the next section we give some notations used through the paper, in Section 3 we give the first-order approximation of the operator Φ in a neighborhood of 0, and in Section 4 we prove Theorem 1.1, and we consider the Lipschitz case. Finally in Section 5 counter-examples to Theorem 1.1 are given.

2. Preliminaries and notations

Let us denote by B_1 the ball of radius 1 in $\mathbb{R}^N$ centered at zero. By $\overline{B}_1$ we define the Euclidean closure of B_1. Let us denote by I_ℓ the so-called N-dimensional ℓ-order Bessel function of the first kind, i.e.

$$I_\ell(r) = r^{-\nu} J_{\nu+\ell}(r),$$

where $\nu = \frac{N}{2} - 1$, and $J_{\nu+\ell}$ is the well-known $(\nu + \ell)$-order Bessel function of the first kind (we observe that for $N = 2$, I_ℓ coincides with the ℓ-order Bessel function of the first kind J_ℓ). I_ℓ solves the following Bessel equation

$$I_\ell'' + \frac{N-1}{r} I_\ell' + \left(1 - \frac{\ell(\ell + N - 2)}{r^2}\right) I_\ell = 0 \quad \text{in } \mathbb{R}.$$

Let $\lambda_{\ell m}$ be the mth-zero of the ℓ-order Bessel function I_ℓ. Let $(\lambda_n)_{n\geqslant 1}$ be the sequence, in increasing order, of eigenvalues of $-\Delta$ in B_1 with Dirichlet boundary conditions. An eigenvalue λ_n, for some $n \in \mathbb{N}$, coincides, for some integer $\ell \geqslant 0$, and $m \geqslant 1$, with $\lambda^2_{\ell m}$. The corresponding eigenfunctions can be written as (in polar coordinates)

$$\begin{aligned}
\varphi_1 &= I_\ell(\lambda_{\ell m} r)Y_{\ell 1}(\theta),\\
\vdots\ &\ \vdots \qquad\qquad \vdots\\
\varphi_{d_\ell} &= I_\ell(\lambda_{\ell m} r)Y_{\ell d_\ell}(\theta),\\
\varphi_{p_q} &= I_p(\lambda_{\ell m} r)Y_{pq}(\theta),
\end{aligned}$$

where $p \in I$, and I is a (eventually empty) finite set (by Fredholm theorem) of integer such that $I_p(\lambda_{\ell m}) = 0$, i.e.

$$I = \{p \in \mathbb{N},\ p \neq \ell;\ I_p(\lambda_{\ell m}) = 0\}. \tag{2.1}$$

Here Y_{st} is the spherical harmonic of degree s, with $t = 1, \ldots, d_s$, and

$$d_s = \begin{cases} 1 & \text{if } s = 0,\\ \frac{(2s+N-2)(s+N-3)!}{s!(N-2)!} & \text{if } s \geqslant 1. \end{cases}$$

We will use the following convention: we say that a function f has the frequency s, if the s-order coefficient of f, i.e. $f_{st} = \frac{1}{|\partial B_1|}\int_{\partial B_1} f Y_{st}$, is different to zero. And similarly we say that a function f doesn't have the frequency s, if the s-order coefficient of f vanishes.

Let $\tilde{k}$ be a $C^{2,\alpha}$-extension of k into $\overline{B}_1$. Let us call A the Jacobian matrix of change of variable

$$x = \bigl(1 + k(y)\bigr)y, \quad y \in \overline{B}_1 \tag{2.2}$$

(where we denote $\tilde{k}$ by k). The matrix A is given by

$$A_{ij} = \begin{bmatrix} 1 + k + y_1\partial_1 k & y_1\partial_2 k & \cdots & y_1\partial_N k\\ y_2\partial_1 k & 1 + k + y_2\partial_2 k & \cdots & y_2\partial_N k\\ \vdots & \vdots & \vdots & \vdots\\ y_N\partial_1 k & \cdots & \cdots & 1 + k + y_N\partial_N k \end{bmatrix}.$$

Let $G = A^T A$. The matrix G can be written as

$$G = I_N + G^{(1)} + o\bigl(\|k\|\bigr),$$

where I_N is the N-order identity matrix, and the matrix $G^{(1)}$ depends linearly on k and ∇k. Following [5], the matrix $G^{(1)}$ is given by

$$G^{(1)}_{ij} = 2kI_N + \begin{bmatrix} 2x_1\partial_1 k & x_1\partial_2 k + x_2\partial_1 k & \cdots & x_1\partial_N k + x_N\partial_1 k\\ x_1\partial_2 k + x_2\partial_1 k & 2x_2\partial_2 k & \cdots & x_2\partial_N k + x_N\partial_2 k\\ \vdots & \vdots & \vdots & \vdots\\ x_1\partial_N k + x_N\partial_1 k & \cdots & \cdots & 2x_N\partial_N k \end{bmatrix}. \tag{2.3}$$

3. The first-order expansion of the operator Φ

A function $k \in E$ can be written, in Fourier series expansion, as

$$k = k_0 + \sum_{p\geqslant 1}\sum_{q=1}^{d_p} k_{pq}Y_{pq} \quad \text{on } \partial B_1.$$

We recall that problem (1.1) cannot have solutions or, if a solution exists, it cannot be unique. This happens all times the kernel $\ker(\Delta + \omega^2) \neq \{0\}$ in Ω. More precisely by Fredholm theorem there exists a solution to (1.1) if and only if

$$-1 \in \ker\bigl(\Delta + \omega^2\bigr)^\perp \quad \text{in } \Omega.$$

We can write a solution u as

$$u = u_p + u_h,$$

where u_p is a particular solution to (1.1) such that

$$u_p \in \ker\big(\Delta+\omega^2\big)^{\perp} \quad \text{in } \Omega, \tag{3.1}$$

and u_h solves the corresponding homogeneous problem. We observe that u_p is unique and can be written as

$$u_p = \sum_{p\in I^C}\sum_{q=1}^{n_p} \alpha_{pq}\psi_{pq},$$

where $\alpha_{pq} = \frac{\int_\Omega \psi_{pq}}{\mu-\lambda_p}$ is the p-order Fourier coefficient of u. Here λ_p and ψ_{pq} are respectively the pth-eigenvalue and a corresponding eigenfunction of $-\Delta$ in Ω (with Dirichlet boundary conditions), and n_p is the dimension of the corresponding eigenspace. I is a finite set of integer (by Fredholm theorem), and I^C is the complementary of I. On the other hand if the kernel $\ker(\Delta+\omega^2)=\{0\}$, then a solution u exists and is unique. For example for $\omega=\lambda_{\ell m}$, for some $\ell, m \geqslant 1$, then $u_p = \frac{1}{\lambda_{\ell m}^2}(\frac{I_0(\lambda_{\ell m} r)}{I_0(\lambda_{\ell m})}-1)$ is a particular solution to (1.1) when $\Omega = B_1$ (lying in the $\ker(\Delta+\lambda_{\ell m}^2)^{\perp}$ in B_1), and u_h has the form (in polar coordinates)

$$u_h = \sum_{q=1}^{d_\ell}\alpha_{\ell q} I_\ell(\lambda_{\ell m} r)Y_{\ell q}(\theta) + \sum_{p\in I}\sum_{q=1}^{d_p}\alpha_{pq} I_p(\lambda_{\ell m} r)Y_{pq}(\theta),$$

where I is defined in (2.1), and $\alpha_{\ell 1},\dots,\alpha_{\ell d_\ell},\alpha_{pq}\in\mathbb{R}$. We denote by Φ the following operator

$$\Phi : E \mapsto \mathbb{R},$$

defined by

$$\Phi(k) := \int_{\partial\Omega_k} \partial_{\mathbf{n}} u_p - c\int_{\partial\Omega_k},$$

where u_p is a particular solution to (1.1), verifying (3.1), when $\Omega=\Omega_k$. The operator Φ is well-defined, since we suppose that a solution u exists for k lying in some neighborhood of 0 in E. Using (2.2), we have that the function $\tilde u$ defined by

$$\tilde u(y) = u\big((1+k)y\big) \quad \text{in } \overline{B}_1,$$

solves

$$\begin{cases} \operatorname{div}(\sqrt{g}G^{-1}\nabla\tilde u) + \omega^2\sqrt{g}\,\tilde u = -\sqrt{g} & \text{in } B_1,\\ \tilde u = 0 & \text{on } \partial B_1, \end{cases} \tag{3.2}$$

where $g = |\det G|$. Following [5], the external normal derivative of u at the point $x=(1+k)y\in\partial\Omega_k$ is given by

$$\partial_{\mathbf{n}} u\big((1+k)y\big) = \big(G^{-1}y\cdot y\big)^{-1/2}G^{-1}\nabla\tilde u\cdot y.$$

The operator Φ then becomes

$$\Phi(k) = \int_{\partial B_1}\big(G^{-1}y\cdot y\big)^{-1/2}G^{-1}\nabla\tilde u_p\cdot y\sqrt{\tilde g} - c\int_{\partial B_1}\sqrt{\tilde g},$$

where $\tilde u_p(y) = u_p((1+k)y)$, and $\sqrt{\tilde g}$ is the surface element of the new variable y. Let us denote $\tilde u_p$ by u_p, and y by x. We begin by proving the following

Lemma 3.1. *We have*

$$u_p \to u^{(0)} \quad \textit{as } k\to 0.$$

Proof of Lemma 3.1. Let $z = u_p - u^{(0)}$. By writing the matrix $\sqrt{g}G^{-1}$ in (3.2) as

$$\sqrt{g}G^{-1} = I_N + K, \tag{3.3}$$

it follows that z solves

$$\begin{cases} \Delta w + \omega^2 w = (1-\sqrt{g})(\omega^2 u_p + 1) - \operatorname{div}(K\nabla u_p) & \text{in } B_1, \\ w = 0 & \text{on } \partial B_1. \end{cases} \tag{3.4}$$

Let assume that the $\ker(\Delta + \omega^2) = \{0\}$ in B_1. The solution w to (3.4) can be written as

$$w = \sum_{p=1}^{+\infty} \sum_{q=1}^{n_p} \alpha_{pq} \psi_{pq},$$

where the p-order Fourier coefficient

$$\alpha_{pq} = \frac{\int_{B_1} ((1-\sqrt{g})(\omega^2 u_p + 1) - \operatorname{div}(K\nabla u_p))\psi_{pq}}{\omega^2 - \lambda_p}.$$

Since

$$\sqrt{g} = 1 + Nk + x \cdot \nabla k + o(\|k\|), \tag{3.5}$$

we obtain

$$w \to 0 \quad \text{as } k \to 0.$$

On the other hand, if the $\ker(\Delta + \omega^2) \neq \{0\}$ in B_1, i.e. $\omega^2 = \lambda_n$, for some $n \geqslant 2$ (we recall that $\lambda_n \notin \{\lambda_{0m}^2\}_{m \geqslant 1}$), then a solution w to (3.4) can be written as

$$w = w_p + w_h,$$

where

$$w_p = \sum_{p \in I^C} \sum_{q=1}^{n_p} \alpha_{pq} \psi_{pq}.$$

We claim that $w_p = z$. We have that the function $w_p - z$ solves

$$\begin{cases} \Delta(w_p - z) + \lambda_n (w_p - z) = 0 & \text{in } B_1, \\ w_p - z = 0 & \text{on } \partial B_1. \end{cases}$$

So we obtain

$$w_p - z = \sum_{p \in I} \sum_{q=1}^{n_p} \beta_{pq} \psi_{pq},$$

i.e.

$$u_p = u^{(0)} + w_p + \sum_{p \in I} \sum_{q=1}^{n_p} \beta_{pq} \psi_{pq},$$

for all $\beta_{pq} \in \mathbb{R}$. Since u_p is a solution to (3.2), it follows that

$$\begin{aligned} -\sqrt{g} &= \operatorname{div}(\sqrt{g} G^{-1} \nabla u_p) + \lambda_n \sqrt{g} u_p \\ &= \operatorname{div}(\sqrt{g} G^{-1} \nabla (u^{(0)} + w_p)) + \lambda_n \sqrt{g} (u^{(0)} + w_p) \\ &\quad + \sum_{p \in I} \sum_{q=1}^{n_p} \beta_{pq} \operatorname{div}(\sqrt{g} G^{-1} \nabla \psi_{pq}) + \lambda_n \sqrt{g} \sum_{p \in I} \sum_{q=1}^{n_p} \beta_{pq} \psi_{pq} \\ &= -\sqrt{g} + \sum_{p \in I} \sum_{q=1}^{n_p} \beta_{pq} (\operatorname{div}(\sqrt{g} G^{-1} \nabla \psi_{pq}) + \lambda_n \sqrt{g} \psi_{pq}). \end{aligned}$$

In particular we obtain

$$\beta_{pq}\big(\mathrm{div}\big(\sqrt{g}G^{-1}\nabla\psi_{pq}\big)+\lambda_n\sqrt{g}\psi_{pq}\big)=0.$$

We claim that

$$\mathrm{div}\big(\sqrt{g}G^{-1}\nabla\psi_{pq}\big)+\lambda_n\sqrt{g}\psi_{pq}\not\equiv 0 \quad \text{in } B_1.$$

By contradiction let assume that there exists a $p\in I$ and a $q\in\{1,\dots,n_p\}$ such that

$$\mathrm{div}\big(\sqrt{g}G^{-1}\nabla\psi_{pq}\big)+\lambda_n\sqrt{g}\psi_{pq}=0 \quad \text{in } B_1.$$

By defining by $y=y(x)$ the inverse of the change of variable (2.2), we obtain that

$$\tilde\psi_{pq}(x)=\psi_{pq}\big(y(x)\big), \quad x\in\Omega_k,$$

solves

$$\Delta\tilde\psi_{pq}+\lambda_n\tilde\psi_{pq}=0 \quad \text{in } \Omega_k, \qquad \tilde\psi_{pq}=0 \quad \text{on } \partial\Omega_k.$$

This implies that λ_n is an eigenvalue of $-\Delta$ in Ω_k. Then u_p doesn't lie in $\ker(\Delta+\lambda_n)^\perp$ in Ω_k, which yields a contradiction. This yields that $\beta_{pq}=0$, for all $p\in I$, and $q=1,\dots,n_p$, and then $u_p=u^{(0)}+w_p$. □

By (3.3) it follows that

$$\sqrt{g}I_N-G=KG=\big(K^{(1)}+o\big(\|k\|\big)\big)\big(I_N+G^{(1)}+o\big(\|k\|\big)\big),$$

where $K^{(1)}$ denotes the one-order term of the matrix K (the matrix $G^{(1)}$ is given by (2.3)). In particular the matrix

$$K^{(1)}=g^{(1)}I_N-G^{(1)}, \tag{3.6}$$

where $g^{(1)}$, the one-order term of $\sqrt{g}$, is given by

$$g^{(1)}=Nk+x\cdot\nabla k. \tag{3.7}$$

By (3.5) we have

$$\frac{1}{\sqrt{g}}=1-Nk-x\cdot\nabla k+o\big(\|k\|\big),$$

and by (3.3), (3.6), and (3.7), we obtain

$$\begin{aligned}G^{-1}&=\frac{I_N}{\sqrt{g}}+\frac{1}{\sqrt{g}}K^{(1)}+\cdots\\&=I_N-G^{(1)}+o\big(\|k\|\big).\end{aligned} \tag{3.8}$$

Lemma 3.2. *If $\omega\notin\{\lambda_{\ell m}\}_{\ell\geqslant 2,m\geqslant 1}$, with $\lambda_{\ell m}\neq\lambda_{1m'}$, for all $m'\geqslant 1$, then u_p has the form*

$$u_p=u^{(0)}+u^{(1)}+o\big(\|k\|\big) \quad \text{in } E, \tag{3.9}$$

where $u^{(1)}$ solves

$$\begin{cases}\Delta u^{(1)}+\omega^2u^{(1)}=f^{(1)} & \text{in } B_1,\\ u^{(1)}=0 & \text{on } \partial B_1,\end{cases} \tag{3.10}$$

and $f^{(1)}$ is given by

$$f^{(1)}=-(Nk+x\cdot\nabla k)\big(1+\omega^2u^{(0)}\big)-\mathrm{div}\big(K^{(1)}\nabla u^{(0)}\big).$$

If $\omega=\lambda_{\ell m}$, for some $\ell\geqslant 2$, and $m\geqslant 1$ (with $\lambda_{\ell m}\neq\lambda_{1m'}$, for all $m'\geqslant 1$), the same holds true by changing E with E_ℓ, where E_ℓ is defined in (1.6).

To prove Lemma 3.2, we observe that if the $\ker(\Delta+\omega^2)=\{0\}$ in B_1, then u_p admits a one-order expansion in E. The same holds true if the $\ker(\Delta+\omega^2)\neq\{0\}$ in B_1, with $\omega=\lambda_{1m}$, for some $m\geqslant 1$. On the other hand, if the $\ker(\Delta+\omega^2)=\{0\}$ in B_1, i.e. $\omega=\lambda_{\ell m}$, for some $\ell\geqslant 2$, and $m\geqslant 1$, then u_p admits a one-order expansion in the vector space E_ℓ of functions $k\in E$ which don't have either the frequency ℓ or the frequency p, with $p\in I$, the set I being defined in (2.1).

Proof of Lemma 3.2. Let $\omega\notin\{\lambda_{\ell m}\}_{\ell\geqslant 2,m\geqslant 1}$, with $\lambda_{\ell m}\neq\lambda_{1m'}$, for all $m'\geqslant 1$. Let assume that u_p can be written as in (3.9). Then u_p solves

$$\begin{cases}\Delta u_p+\operatorname{div}(K\nabla u_p)+\omega^2\sqrt{g}u_p=-\sqrt{g} & \text{in } B_1,\\ u_p=0 & \text{on } \partial B_1.\end{cases} \tag{3.11}$$

We have

$$\begin{aligned}\operatorname{div}(K\nabla u_p)+\sqrt{g}\big(\omega^2u_p+1\big)=\operatorname{div}\big(K^{(1)}\big(\nabla u^{(0)}+\nabla u^{(1)}\big)\big)\\ +(1+Nk+x\cdot\nabla k)\big(\omega^2\big(u^{(0)}+u^{(1)}\big)+1\big)+\cdots.\end{aligned} \tag{3.12}$$

The one-order terms in (3.12) are given by

$$(Nk+x\cdot\nabla k)\big(1+\omega^2u^{(0)}\big)+\omega^2u^{(1)}+\operatorname{div}\big(K^{(1)}\nabla u^{(0)}\big).$$

By taking the one-order terms in (3.11), we obtain that $u^{(1)}$ solves (3.10). By a direct calculation $u^{(1)}$ has the form

$$u^{(1)}=\frac{I_0'(\lambda_{1m}r)}{\lambda_{1m}I_0(\lambda_{1m})}rk,$$

if $\omega=\lambda_{1m}$, since $I_0'=-I_1$. Otherwise, for $\omega\neq\lambda_{1m}$, then $u^{(1)}$ has the form

$$u^{(1)}=\frac{I_0'(\omega r)}{\omega I_0(\omega)}rk+\bar u,$$

where $\bar u$ solves

$$\begin{cases}\Delta\bar u+\omega^2\bar u=0 & \text{in } B_1,\\ \bar u=\frac{I_1(\omega)}{\omega I_0(\omega)}k & \text{on } \partial B_1.\end{cases}$$

The solution $\bar u$ (in polar coordinates) can be written as

$$\bar u(r,\theta)=-c\left(k_0I_0(\omega r)/I_0(\omega)+\sum_{p\geqslant 1}\sum_{q=1}^{d_p}k_{pq}I_p(\omega r)/I_p(\omega)Y_{pq}(\theta)\right). \tag{3.13}$$

Now obviously (3.13) is well-defined for all $\omega\notin\{\lambda_{\ell m}\}_{\ell\geqslant 2,m\geqslant 1}$. Let us define by

$$w=u_p-u^{(0)}-u^{(1)}.$$

The function w solves

$$\begin{cases}\Delta w+\omega^2w=(1-\sqrt{g})(\omega^2u_p+1)-\operatorname{div}(K\nabla u_p)-f^{(1)} & \text{in } B_1,\\ w=0 & \text{on } \partial B_1.\end{cases}$$

By writing u_p as

$$u_p=u^{(0)}+f,$$

with $f(k)=o(1)$ as $k\to 0$ in E, we obtain

$$(1-\sqrt{g})\big(\omega^2u_p+1\big)-\operatorname{div}(K\nabla u_p)-f^{(1)}=o\big(\|k\|\big).$$

By standard $C^{2,\alpha}$-estimates we obtain

$$\|w\|_{C^{2,\alpha}(B_1)}=o\big(\|k\|\big).$$

Now if $\omega=\lambda_{\ell m}$, for some $\ell\geqslant 2$, and $m\geqslant 1$, then (3.13) makes sense if and only if $k\in E_\ell$, and the same above conclusions hold true, by substituting E with E_ℓ. □

Lemma 3.3. *If $\omega \notin \{\lambda_{\ell m}\}_{\ell \geqslant 2, m \geqslant 1}$, with $\lambda_{\ell m} \neq \lambda_{1m'}$, for all $m' \geqslant 1$, then the operator Φ is differentiable at 0 in E, and*

$$\langle \mathrm{d}\Phi(0) \mid k \rangle = -k_0 \left(\frac{I_1'(\omega)}{I_0(\omega)} + \frac{I_0'(\omega)^2}{I_0(\omega)^2} \right) |\partial B_1|.$$

Otherwise if $\omega = \lambda_{\ell m}$, for some $\ell \geqslant 2$, and $m \geqslant 1$, the same holds true by changing E with E_ℓ.

The previous lemma means that if $\omega = \lambda_{\ell m}$, for some $\ell \geqslant 2$, and $m \geqslant 1$, then Φ is not differentiable at 0 in k, with k having the form

$$k = \sum_{m=1}^{d_\ell} k_{\ell m} Y_{\ell m}(\theta) + \sum_{p \in I} \sum_{q=1}^{d_p} k_{pq} Y_{pq}(\theta). \tag{3.14}$$

Proof of Lemma 3.3. By (2.3), (3.8), and (3.9), we obtain

$$\begin{aligned}
\Phi(k) &= \int_{\partial B_1} \left(G^{-1}x \cdot x\right)^{-1/2} G^{-1} \nabla u_p \cdot x \sqrt{\tilde{g}} - c \int_{\partial B_1} \sqrt{\tilde{g}} \\
&= \int_{\partial B_1} \left(G^{-1}x \cdot x\right)^{-1/2} G^{-1} \nabla u^{(0)} \cdot x \sqrt{\tilde{g}} - c \int_{\partial B_1} \sqrt{\tilde{g}} + \int_{\partial B_1} \left(G^{-1}x \cdot x\right)^{-1/2} G^{-1} \nabla u^{(1)} \cdot x \sqrt{\tilde{g}} + \cdots \\
&= c \int_{\partial B_1} (1 - 2k - 2\partial_{\mathbf{n}} k)^{1/2} \sqrt{\tilde{g}} - c \int_{\partial B_1} \sqrt{\tilde{g}} \\
&\quad + \int_{\partial B_1} (1 - 2k - 2\partial_{\mathbf{n}} k)^{-1/2} \left(\partial_{\mathbf{n}} u^{(1)} - G^{(1)} \nabla u^{(1)} \cdot x\right) \sqrt{\tilde{g}} + \cdots.
\end{aligned} \tag{3.15}$$

Since the surface element $\sqrt{\tilde{g}}$ can be written as

$$\sqrt{\tilde{g}} = 1 + o\left(\|k\|\right),$$

by taking the one-order terms in (3.15), we obtain

$$\langle \mathrm{d}\Phi(0) \mid k \rangle = -c \int_{\partial B_1} (k + \partial_{\mathbf{n}} k) + \int_{\partial B_1} \partial_{\mathbf{n}} u^{(1)}.$$

Since

$$\partial_{\mathbf{n}} u^{(1)} = \left(\frac{I_0''(\omega)}{I_0(\omega)} + c \right) k + c \partial_{\mathbf{n}} k + \partial_{\mathbf{n}} \bar{u},$$

and

$$\partial_{\mathbf{n}} \bar{u} = -c\omega \left(k_0 I_0'(\omega)/I_0(\omega) + \sum_{p \geqslant 1} \sum_{q=1}^{d_p} k_{pq} I_p'(\omega)/I_p(\omega) Y_{pq}(\theta) \right),$$

we obtain

$$\begin{aligned}
\langle \mathrm{d}\Phi(0) \mid k \rangle &= -c \int_{\partial B_1} (k + \partial_{\mathbf{n}} k) + \left(c - \frac{I_1'(\omega)}{I_0(\omega)} \right) \int_{\partial B_1} k + c \int_{\partial B_1} \partial_{\mathbf{n}} k + \int_{\partial B_1} \partial_{\mathbf{n}} \bar{u} \\
&= -\frac{I_1'(\omega)}{I_0(\omega)} \int_{\partial B_1} k - c\omega \frac{I_0'(\omega)}{I_0(\omega)} k_0 |\partial B_1| \\
&= -k_0 \left(\frac{I_1'(\omega)}{I_0(\omega)} + \frac{I_0'(\omega)^2}{I_0(\omega)^2} \right) |\partial B_1|,
\end{aligned}$$

being $c = \frac{I_0'(\omega)}{\omega I_0(\omega)}$. □

Lemma 3.4. *The number*

$$\frac{I_1'(\omega)}{I_0(\omega)} + \frac{I_0'(\omega)^2}{I_0(\omega)^2} > 0. \tag{3.16}$$

Proof of Lemma 3.4. We have

$$\Phi(k_0) = \int\limits_{\partial B_{1+k_0}} \partial_{\mathbf{n}} u_p - c \int\limits_{\partial B_{1+k_0}} = \left(\frac{I_0'((1+k_0)\omega)}{I_0((1+k_0)\omega)} - \frac{I_0'(\omega)}{I_0(\omega)} \right) \frac{|\partial B_{1+k_0}|}{\omega}.$$

Now since the function

$$\frac{I_0'(\omega)}{I_0(\omega)}$$

is decreasing in ω, it follows that for $k_0 > 0$ sufficiently small, the function

$$\frac{I_0'((1+k_0)\omega)}{I_0((1+k_0)\omega)} - \frac{I_0'(\omega)}{I_0(\omega)} < 0.$$

So Φ is decreasing in the direction tk_0, for some $t \in I$, and then

$$\langle \mathrm{d}\Phi(0) \mid k_0 \rangle < 0,$$

which yields (3.16). □

4. Proof of Theorem 1.1

Before proceeding with the proof of Theorem 1.1, we need the following

Lemma 4.1. *There exists a neighborhood $\mathcal{O}$ of the origin in E, such that if $k \in \mathcal{O} \cap E_1^C$, then the mass center $\bar{x}$ of Ω_k is different to zero.*

Here E_1 is the vector space

$$E_1 = \{k \in E;\ k_{1q} = 0\},$$

of functions $k \in E$ which don't have the frequency 1, and

$$E_1^C = \{k \in E;\ k_{1q} \neq 0 \text{ for some } q = 1, \ldots, N\},$$

the complementary of E_1, is the set of functions k which have the frequency 1. We recall that the mass center of a domain Ω is the point $\bar{x}$ of coordinates

$$\bar{x}_i = \frac{1}{|\Omega|} \int\limits_{\Omega} x_i, \quad i = 1, \ldots, N.$$

Proof of Lemma 4.1. For $i = 1, \ldots, N$, let us denote by F_i the following operator

$$F_i : E \to \mathbb{R},$$

defined by

$$F_i(k) = \frac{1}{|\Omega_k|} \int\limits_{\Omega_k} x_i,$$

i.e. the operator F_i associates to k the ith component of the mass center $\bar{x}$ of the domain Ω_k. By the change of variable (2.2), we obtain

$$F_i(k) = \frac{1}{|\Omega_k|}\int_{\Omega_k} x_i = \frac{1}{\int_{B_1}\sqrt{g}}\int_{B_1}(1+k)x_i\sqrt{g}$$
$$= \int_{B_1}(1 - Nk - x\cdot\nabla k + \cdots)\int_{B_1}\big(x_i + (N+1)kx_i + x\cdot\nabla k x_i + \cdots\big)$$
$$= \int_{B_1}(1 - Nk - x\cdot\nabla k + \cdots)\int_{B_1}\big((N+1)kx_i + x\cdot\nabla k x_i + \cdots\big).$$

By taking the one-order terms, we have that the differential of F_i at zero in k is given by

$$\big\langle \mathrm{d}F_i(0) \mid k\big\rangle = (N+1)\sum_{p\geqslant 1}\sum_{q=1}^{d_p} k_{pq}\int_0^1 r^{p+N}\int_{\partial B_1} Y_{pq}Y_{1i} + \sum_{p\geqslant 1}\sum_{q=1}^{d_p} pk_{pq}\int_0^1 r^{p+N-1}\int_{\partial B_1} Y_{pq}Y_{1i}$$
$$= (N+1)k_{1i}\int_0^1 r^{N+1} + k_{1i}\int_0^1 r^N$$
$$= \left(1 + \frac{1}{(N+2)(N+1)}\right)k_{1i}.$$

Let $k \in E_1^C$. Then there exists at least a $q \in \{1,\dots,N\}$ such that $k_{1q} \neq 0$. So there exists a neighborhood $\mathcal{O}$ of the origin in E such that F_q is increasing (or decreasing) in $\mathcal{O}\cap E_1^C$. Now, since $F_i(0) = 0$, we obtain that $\bar{x}_q \neq 0$. $\square$

The previous lemma implies in particular that if the mass center of Ω_k is at the point zero, then k doesn't have the frequency 1, i.e. $k_{1q} = 0$ for all $q = 1,\dots,N$. This means that a domain Ω_k, with $k \in \mathcal{O}\cap E_1$ is either a domain with mass center at 0, or $\Omega_k = \sigma(\Omega_{\tilde{k}})$, for some $\sigma \in \Sigma$, and some domain $\Omega_{\tilde{k}}$, where Σ is the set of isometries of $\mathbb{R}^N$, and $\Omega_{\tilde{k}}$ has mass center at zero. Now since the operator Φ is invariant up to isometries, we obtain that Φ has a sign in a neighborhood $\mathcal{O}$ of 0 in E, if Φ has a sign in $\mathcal{O}\cap E_1$. For this reason in what follows we will concentrate our attention on the space E_1. We observe for example that the function

$$k' = x_0\cdot y - 1 + \sqrt{1 + |x_0\cdot y|^2 - |x_0|^2},$$

which parametrizes the sphere $\partial B_1(x_0)$ centered at x_0, has the frequency 1, which is equal to x_0, i.e. $k' \in E_1^C$. In fact the function

$$h(y) = \sqrt{1 + |x_0\cdot y|^2 - |x_0|^2}$$

is even in the variable y, and then the function hY_{1m} is odd, which implies that $\int_{\partial B_1} hY_{1m} = 0$, for all $m = 1,\dots,N$.

Proof of Theorem 1.1. *Step 1.* Let assume that $\omega \notin \{\lambda_{\ell m}\}_{\ell\geqslant 2, m\geqslant 1}$, with $\lambda_{\ell m} \neq \lambda_{1m'}$, for all $m' \geqslant 1$. Let us define by

$$E_\epsilon^+ = \big\{k \in E_1;\ \|k\| = 1,\ k_0 \leqslant -\epsilon\big\},$$

and by

$$E_\epsilon^- = \big\{k \in E_1;\ \|k\| = 1,\ k_0 \geqslant \epsilon\big\},$$

for some positive constant $\epsilon < 1$. We have

$$\big\langle \mathrm{d}\Phi(0) \mid k\big\rangle \geqslant \epsilon C|\partial B_1| \quad \text{for all } k \in E_\epsilon^+,$$

and

$$\big\langle \mathrm{d}\Phi(0) \mid k\big\rangle \leqslant -\epsilon C|\partial B_1| \quad \text{for all } k \in E_\epsilon^-,$$

where $C = \frac{I_1'(\omega)}{I_0(\omega)} + \frac{I_0'(\omega)^2}{I_0(\omega)^2}$. So there exists a sufficiently small interval I of 0 in $\mathbb{R}^+$ such that Φ is *positive* in

$$E^+ = \{tk;\ t \in I,\ k \in E_\epsilon^+\}, \tag{4.1}$$

and Φ is *negative* in

$$E^- = \{tk;\ t \in I,\ k \in E_\epsilon^-\}. \tag{4.2}$$

Let $\mathcal{O}$ be a neighborhood of 0 in E such that $\mathcal{O} \cap E^+ \cup \{0\}$ is contained in $E^+ \cup \{0\}$, and $\mathcal{O} \cap E^- \cup \{0\}$ is contained in $E^- \cup \{0\}$. Now if $\omega = \lambda_{\ell m}$, for some $\ell \geqslant 2$, and $m \geqslant 1$, the same above conclusions hold true by changing E_1 with the subspace

$$E_\ell = \{k \in E_1;\ k_{\ell q} = 0,\ k_{pq'} = 0,\ p \in I\}$$

of E_1. Now since for example Φ is positive in $E^+ \cap E_\ell$ and is continuous in E^+, and E_ℓ is finite dimensional, it follows that Φ is positive in E^+.

Step 2. Let $\mathcal{D}$ be the class of $C^{2,\alpha}$-domains defined as

$$\mathcal{D} = \{\Omega;\ \Omega = \sigma(\Omega_k)\},$$

for some $\sigma \in \Sigma$, and some $\Omega_k \in \mathcal{G}$, where Σ is the set of isometries of $\mathbb{R}^N$, and

$$\mathcal{G} = \{\Omega_k;\ k \in \mathcal{O} \cap (E^+ \cup E^- \cup \{0\})\}.$$

Let assume that there exists a $\Omega \in \mathcal{D}$ such that $\frac{1}{|\partial\Omega|}\int_{\partial\Omega} \partial_{\mathbf{n}} u = c$. Since the problem is invariant up to isometries we have that $\frac{1}{|\partial\Omega_k|}\int_{\partial\Omega_k} \partial_{\mathbf{n}} u = c$, for some $k \in \mathcal{O} \cap (E^+ \cup E^- \cup \{0\})$.

Step 3. Let assume that the kernel $\ker(\Delta + \omega^2) = \{0\}$ in Ω_k. Then u coincides with u_p, and

$$\Phi(k) = 0.$$

Let assume that $k \in \mathcal{O} \cap E^+ \cup \{0\}$. This yields that $k = 0$, since Φ is positive in $\mathcal{O} \cap E^+$. Now if the kernel $\ker(\Delta + \omega^2) \neq \{0\}$ in Ω_k, then u can be written as

$$u = u_p + u_h \quad \text{in } \Omega_k.$$

Since by Fredholm theorem $-1 \in \ker(\Delta + \omega^2)^\perp$, by divergence theorem we obtain

$$0 = \int_{\Omega_k} u_h = -\frac{1}{\omega^2}\int_{\Omega_k} \Delta u_h = -\frac{1}{\omega^2}\int_{\partial\Omega_k} \partial_{\mathbf{n}} u_h.$$

Then we have

$$\Phi(k) = \int_{\partial\Omega_k} \partial_{\mathbf{n}} u_p - c\int_{\partial\Omega_k} = \int_{\partial\Omega_k} \partial_{\mathbf{n}} u - c\int_{\partial\Omega_k} = 0. \qquad \square$$

We conclude this section by examining briefly the Lipschitz case. Let us define by

$$E = \{k \in C^{0,1}(\partial B_1)\}.$$

Let $u \in H^1(\Omega_k)$ be a weak solution to (1.1), when $\Omega = \Omega_k$, and $k \in E$. Then u solves

$$\int_{\Omega_k} \nabla u \cdot \nabla\phi - \omega^2\int_{\Omega_k} u\phi = \int_{\Omega_k} \phi,$$

for all $\phi \in C_c^\infty(\Omega_k)$. Since, by regularity results, $u \in C^{0,1}(\overline{\Omega}_k)$, the operator Φ is well-defined in E. By repeating the same arguments as in the regular case, one can prove the following

Theorem 4.2. *For $\omega \notin \{\lambda_{0m}\}_{m\geqslant 1}$, there exists a class $\mathcal{D}$ of Lipschitz domains, such that if $u \in H^1(\Omega)$ is a weak solution to* (1.1) *verifying*

$$\frac{1}{|\partial\Omega|}\int\limits_{\partial\Omega} \partial_{\mathbf{n}} u = c,$$

with $\Omega \in \mathcal{D}$, and c given by (1.4)*, then $\Omega = B_1$, and $u = u^{(0)}$.*

5. Concluding remark

We recall that by the proof of Theorem 1.1 it follows that Φ is positive in the circular sector E^+ in $\{k \in E;\ k_0 < 0\}$, and is negative in the circular sector E^- in $\{k \in E;\ k_0 > 0\}$. So the operator Φ must vanish somewhere. In fact let $\epsilon > 0$ be fixed. Let $k \in E^-$. Then $\Phi(k)$ is negative. Now the domain $\tilde{\Omega}_k$, whose boundary is given by

$$\partial\tilde{\Omega}_k = \big\{x = \big(1 + (a+k)\big)y,\ y \in \partial B_1\big\},$$

with $-1 < a < 0$, is a contraction of the domain Ω_k. We can find then a value a such that $a + k \in E^+$. But $\Phi(a+k)$ is positive. Then there exists a $\bar{k}$ such that $\Phi(\bar{k}) = 0$. By repeating the same argument for all $\epsilon > 0$, and for all $k \in E^-$, we can find a variety $\mathcal{M}$ in E_1 (whose tangent space at 0 is contained or coincides with $E_0 = \{k;\ k_0 = 0\}$), such that Φ vanishes identically on $\mathcal{M}$. In particular we obtain that all domains Ω lying in the class

$$\mathcal{D} = \big\{\Omega;\ \Omega = \sigma(\Omega_k)\big\},$$

for some $\sigma \in \Sigma$, and some $k \in \mathcal{M}$, are counter-examples to Theorem 1.1.

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