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TOTAL BLOW-UP OF A QUASILINEAR HEAT EQUATION WITH SLOW-DIFFUSION FOR NON-DECAYING INITIAL DATA

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Abstract. We consider solutions of quasilinear equations $u_t = \Delta u^m + u^p$ in \mathbb{R}^N with the initial data u_0 satisfying $0 < u_0 < M$ and $\lim_{|x| \to \infty} u_0(x) = M$ for some constant M > 0. It is known that if 0 < m < p with p > 1, the blow-up set is empty. We find solutions u that blow up throughout \mathbb{R}^N when m > p > 1.

Keywords: quasilinear heat equation; total blow-up; blow-up only at space infinity $MSC\ 2010$: 35B44, 35K59

1. Introduction

We consider the nonlinear diffusion equation:

(1.1)
$$\begin{cases} u_t = \Delta u^m + u^p, & x \in \mathbb{R}^N, \ t > 0, \\ u(x,0) = u_0(x) > 0, & x \in \mathbb{R}^N \end{cases}$$

with m > p > 1 and $u_0 \in C(\mathbb{R}^N)$ for $N \ge 1$. This problem is known to admit a local time solution (see [6], [8]), but it may cease to exist in a finite time. We say that the solution of (1.1) blows up in finite time if there is some $T = T(u_0) < \infty$ such that

(1.2)
$$\limsup_{t \nearrow T} \|u(\cdot, t)\|_{L^{\infty}(\mathbb{R}^{N})} = \infty$$

and $T(u_0)$ is called the *blow-up time* of the solution u with the initial value u_0 . We define the *blow-up set* by

$$B(u_0) = \Big\{ a \in \mathbb{R}^N \colon \lim_{x \to a, t \nearrow T} |u(x, t)| = \infty \Big\}.$$

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Each element of $B(u_0)$ is called a blow-up point of u. We say that the solution u of (1.1) blows up only at space infinity if, in addition to (1.2), $B(u_0) = \emptyset$. In this case, the global blow-up profile $u(x,T) := \lim_{t \to T} u(x,t)$ is defined for every $x \in \mathbb{R}^N$.

Let us recall known results on the blow-up at space infinity. Lacey in [5] considered a one-dimensional problem $u_t = \Delta u + f(u)$ on the half-line and constructed examples of solutions that blow up only at space infinity. He also obtained results of the global blow-up profile. Giga and Umeda in [4] considered the equation $u_t = \Delta u + u^p$ on \mathbb{R}^N and showed that the blow-up at space infinity occurs if the initial data u_0 satisfies

$$0 < u_0 < M$$
 and $\lim_{|x| \to \infty} u_0(x) = M$

for some constant M>0. Shimojō in [12] considered semilinear heat equations on \mathbb{R}^N and calculated the shape of global blow-up profile of solutions at the blow-up time. It is also proved that such blow-up is always complete, that means that the solution cannot extend as a weak solution after blow-up time.

For the case 0 < m < 1, the heat conductivity mu^{m-1} becomes small as u increases. Hence, we can see that diffusion is very slow when u is large. Thus, the blow-up at space infinity must occur as the result for semilinear heat equation of [3]. This is proved by Seki for $0 < m \le 1 < p$ (see [10]). He also discusses the generalization of the nonlinearity of the form $u_t = \Delta k(u) + f(u)$ including the case $0 < m \le 1 < p$. On the other hand, if m > 1, diffusion is very fast when u is just as large. Hence, the speed of heat propagation, from the space infinity to the origin near the blow-up time, becomes much larger compared to the semilinear problem. Thus, a natural question is: "If $m \in (1, \infty)$ is sufficiently large, does the blow-up only at space infinity fail or not?". Partial answer of this problem was obtained by Seki-Suzuki-Umeda (see [11]). Their result implies that if $1 \le m < p$, the blow-up only at space infinity occurs. Motivated by these results, we consider the following problem: Can the blow-up be confined to space infinity even if diffusion is so large that m > p > 1?

In this paper, we give a partial answer to this problem and show that the *total* blow-up, which means that $B(u_0) = \mathbb{R}^N$, occurs.

Theorem 1.1. Let p > 1 and m - p > 2(p - 1)/N. Then problem (1.1) has a total blow-up solution with the initial value $u_0 \in C(\mathbb{R}^N)$ satisfying

(1.3)
$$0 < u_0 < M \text{ and } \lim_{|x| \to \infty} u_0(x) = M$$

for a certain positive constant $M \in \mathbb{R}$.

This paper is organized as follows. In Section 2, we discuss the condition m-p > 2(p-1)/N of Theorem 1.1 from the point of asymptotic expansion. The rigorous proof of Theorem 1.1 is given in Section 3 by constructing backward self-similar solution.

Remark 1.1. For problem (1.1) with nonnegative initial data satisfying the condition $\lim_{|x|\to\infty}u_0(x)=0$, it is known that if p>m>1, the blow-up set reduces to finite number of points (see [1], [13]). For 1< p< m, total blow-up occurs (see [2]). There is also a third possibility, $B(u_0)$ is a bounded domain for p=m. See also Mochizuki and Suzuki [7] for higher dimensional problem. They consider the case when the support of the initial data is compact, and that the support of the solution remains bounded if p>m and it spreads out the whole space if p< m at the blow-up time. The precise behavior of such solutions in one dimensional case is considered in the book [9].

2. Formal asymptotics

We shall explain why the condition m-p>2(p-1)/N yields total blow-up. We will achieve that by a formal asymptotic calculation. Let $f(u)=u^p$, then the solution of the ODE

$$(2.1) U' = f(U), U(0) = M, M > 0$$

is written as $U(t) = \varphi(T(M) - t)$, where $\varphi(s) := \kappa s^{-1/(p-1)}$ and $\kappa := (p-1)^{-1/(p-1)}$. Here T = T(M) is the blow-up time for the initial data U(0) = M. Substituting t = 0 gives $M = \varphi(T(M))$. Furthermore, by a simple calculation, we have

(2.2)
$$\varphi'(s) = -f(\varphi(s)), \qquad \lim_{s \to +0} \varphi(s) = \infty.$$

Let us consider (1.1) with initial data $u_0(x) = M - \varepsilon q_0(x)$, where q is a positive function satisfying $\lim_{|x| \to \infty} q_0(x) = 0$ and $\varepsilon > 0$ is a small constant. The first approximation at space infinity must be the flat solution $\varphi(T - t)$. In order to calculate the second term, we shall consider a formal outer expansion

$$u(x,t) = \sum_{i=0}^{\infty} u^{(i)}(x,t)\varepsilon^{i}$$

and substitute this into $u_t = \Delta k(u) + f(u)$, where $k(u) = u^m$. Then

$$\begin{split} u_t^{(0)} &= \Delta k(u^0) + f(u^{(0)}), \\ u_t^{(1)} &= k'(u^{(0)})\Delta u^{(1)} + f'(u^{(0)})u^{(1)}. \end{split}$$

Observing the initial condition at space infinity, we assume $u^{(0)}(x,t) = \varphi(T-t)$ as the first approximation of the solution, hence

(2.3)
$$u_t^{(1)} = k'(\varphi(T-t))\Delta u^{(1)} + f'(\varphi(T-t))u^{(1)}.$$

Let $q(x,t) = e^{\Phi(t)\Delta}q_0$ be a solution of $q_t = k'(\varphi(T-t))\Delta q$ with the initial condition $q(x,0) = q_0(x) \in L^1(\mathbb{R}^N)$. In other words,

$$q(x,t) = e^{\Phi(t)\Delta}q_0, \quad \Phi(t) = \int_0^t k'(\varphi(T-\tau)) d\tau.$$

Here we employ the notation

$$(e^{s\Delta} q_0)(x) := \int_{\mathbb{R}^N} G(x - y, s) q_0(y) dy$$

where G is the fundamental solution of the heat equation in \mathbb{R}^N :

$$G(x,s) := \frac{1}{(4\pi s)^{N/2}} \exp\left(-\frac{|x|^2}{4s}\right).$$

Then the solution of (2.3) is represented as $u^{(1)}(x,t) = -f(\varphi(T-t))q(x,t)$. This can be easily checked from the following calculation.

$$u_t^{(1)} = -f(\varphi(T-t))q_t - \frac{\mathrm{d}f(\varphi(T-t))}{\mathrm{d}t}q$$

$$= -f(\varphi(T-t))q_t + f'(\varphi(T-t))\varphi'(T-t)q$$

$$= -f(\varphi(T-t))k'(\varphi(T-t))\Delta q - f'(\varphi(T-t))f(\varphi(T-t))q$$

$$= k'(\varphi(T-t))\Delta u^{(1)} + f'(\varphi(T-t))u^{(1)},$$

where we applied (2.2) and substitute s = T - t. By a formal asymptotic expansion, together with $\varphi'(T - t) = -f(\varphi(T - t))$ again, we get

$$u(x,t) = \varphi(T-t) - \varepsilon f(\varphi(T-t))q(x,t) + O(\varepsilon^2) = \varphi(T-t) + \varepsilon q(x,t)$$

provided that |x| is sufficiently large so that $T-t\gg q(x,t)$. We shall discuss a sufficient condition for this approach. Note that $\Phi(t)$ is proportional to $(T-t)^{(p-m)/(p-1)}-T^{(p-m)/(p-1)}$, which implies $\Phi(T)=\infty$ if m>p. Assume, for simplicity, that the support of q_0 is compact. Then by applying the inequality

$$\sup_{x \in \mathbb{R}^N} |q(x,t)| \leqslant \frac{1}{(4\pi\Phi(t))^{N/2}} \int_{\mathbb{R}^N} q_0(x) \, \mathrm{d}x,$$

we get the following sufficient condition for $T-t\gg q(x,t)$:

$$T - t \gg O((T - t)^{N(m-p)/(2(p-1))}) = O(\Phi(t)^{-N/2}) \geqslant q(x, t).$$

Since we are interested in what happens as $t \to T_-$, we need the restriction below, which appeared in Theorem 1.1.

$$1 < \frac{N(m-p)}{2(p-1)} \iff m-p > \frac{2}{N}(p-1).$$

Under this condition, we obtain the following approximation:

$$u(x,t) \approx \varphi(T - t + \varepsilon e^{\Phi(t)\Delta} q_0)$$
 if $t \approx T$

provided that |x| is sufficiently large so that $T-t\gg q(x,t)$. Here $a\approx b$ means that there exist two constants $c_1,c_2>0$ such that $c_1a\leqslant b\leqslant c_2a$, where a and b are two positive functions. Taking a limit $t\to T$ and regarding $\mathrm{e}^{\Phi(T)\Delta}q_0\equiv 0$, we expect that the total blow-up occurs when m-p>2(p-1)/N. On the other hand, the above formal calculation suggests that m-p<2(p-1)/N yields the blow-up only at space infinity, and the global profile must be

(2.4)
$$u(x,T) \approx \varphi(\varepsilon e^{\Phi(T)\Delta} q_0) \text{ if } t \approx T.$$

Note that $\Phi(T) < \infty$ if m - p < 2(p - 1)/N. This conjecture (2.4) is proved rigorously in [12] for the semi-linear problem (m = 1), by constructing suitable sub-super solutions.

3. Total blow-up for quasilinear equation

Our aim of this section is to construct a backward self-similar total blow-up solution of problem (1.1) with the initial value $u_0 \in C(\mathbb{R}^N)$ satisfying (1.3).

Assume the solution u of (1.1) blows up in finite time and let T > 0 be its blow-up time. We introduce a simple change of variable as described in Section 2:

(3.1)
$$u(x,t) = \varphi(T - t + h(x,t)).$$

From this and $\lim_{s\to 0} \varphi(s) = \infty$, we can see that the blow-up of the solution u(x,t) for (1.1) as $t\to T$ corresponds to the extinction of the solution h(x,t) as $t\to T$. By a simple calculation together with (3.1) and (2.2),

$$\partial_t \varphi(T-t+h) = \varphi'(T-t+h)(h_t-1), \quad f(\varphi(T-t+h)) = -\varphi'(T-t+h).$$

By substituting (3.1) into $\Delta u^m = m(m-1)u^{m-2}|\nabla u|^2 + mu^{m-1}\Delta u$, we have

$$\begin{split} \Delta \varphi^m (T-t+h) &= m(m-1)\varphi^{m-2}(T-t+h)|\varphi'(T-t+h)\nabla h|^2 \\ &+ m\varphi^{m-1}(T-t+h)(\varphi'(T-t+h)\Delta h + \varphi''(T-t+h)|\nabla h|^2) \\ &= m(m-1)\varphi^{m-2}(T-t+h)|\varphi'(T-t+h)\nabla h|^2 \\ &+ m\varphi^{m-1}(T-t+h)(\Delta h - f'(\varphi(T-t+h))|\nabla h|^2)\varphi'(T-t+h). \end{split}$$

Here we apply the relation $\varphi''(s) = -f'(\varphi(s))\varphi'(s)$, which can be shown by differentiating (2.2). Substituting (3.1) into (1.1) and dividing it by $\varphi'(T-t+h)$, we obtain

$$h_t = m\varphi^{m-1}(T-t+h)\Big(\Delta h + \Big((m-1)\frac{\varphi'(T-t+h)}{\varphi(T-t+h)} - f'(\varphi(T-t+h))\Big)|\nabla h|^2\Big).$$

Applying $\varphi'(s)/\varphi(s) = -s^{-1}/(p-1)$ and $f'(\varphi(s)) = ps^{-1}/(p-1)$, we get the equation

(3.2)
$$h_t = \frac{m\kappa^{m-1}}{(T-t+h)^{(m-1)/(p-1)}} \left(\Delta h - \frac{(m+p-1)|\nabla h|^2}{(p-1)(T-t+h)} \right)$$

with the initial data $h(\cdot,0) = \varphi^{-1}(u_0) - T$.

Next we introduce new space and time variables and a function

$$w(y,\sigma) := \frac{h(x,t)}{T-t}, \quad y := (T-t)^{\beta}x, \quad \sigma = \log \frac{1}{T-t},$$

where $\beta := (m-p)/(2(p-1))$ and h is the solution of (3.2). By the chain rule, together with

$$y_t(x,t) = -e^{\sigma}\beta y(x,t), \quad y_x(x,t) = e^{-\beta\sigma}, \quad \sigma_t(t) = e^{\sigma},$$

we obtain

$$h_t(x,t) = \partial_t((T-t)w(y,\sigma)) = -\beta y \cdot \nabla w(y,\sigma) + w_\sigma(y,\sigma) - w(y,\sigma)$$

and

$$\nabla h(x,t) = e^{-(\beta+1)\sigma} \nabla w(y,\sigma), \quad \Delta h(x,t) = e^{-(2\beta+1)\sigma} \Delta w(y,\sigma).$$

Substituting these into (3.2), we have

$$-\beta y \cdot \nabla w(y,\sigma) + w_{\sigma}(y,\sigma) - w(y,\sigma)$$

$$= \frac{m\kappa^{m-1}}{(1+w(y,\sigma))^{(m-1)/(p-1)}} e^{((m-1)/(p-1)-(2\beta+1))\sigma}$$

$$\times \left(\Delta w(y,\sigma) - \frac{m+p-1}{p-1} \frac{|\nabla w(y,\sigma)|^2}{1+w(y,\sigma)}\right).$$

Therefore, the function w satisfies the rescaled equation

(3.3)
$$w_{\sigma} = \frac{m\kappa^{m-1}}{(1+w)^{2\beta+1}} \left(\Delta w - \frac{m+p-1}{p-1} \frac{|\nabla w|^2}{1+w} \right) + (\beta y \cdot \nabla w + w)$$

for $y \in \mathbb{R}^N$ and s > 0. We can easily see that

(3.4)
$$\lim_{\sigma \to \infty} \| \mathbf{e}^{-\sigma} w(\cdot, \sigma) \|_{L^{\infty}(\mathbb{R}^N)} = 0 \quad \text{if and only if} \quad B(u_0) = \mathbb{R}^N.$$

The simplest example of a solution of (3.3) is a constant $w \equiv 0$, which corresponds to a flat solution u(x,t) = U(t) of the original problem (1.1). Here U(t) is the solution of (2.1). Another typical example is the self-similar solution. In our case, it has the form $h(x,t) = (T-t)g((T-t)^{\beta}x)$, where g = g(y) satisfies

(3.5)
$$\Delta g - \frac{m+p-1}{p-1} \frac{|\nabla g|^2}{1+g} + \frac{(1+g)^{2\beta+1}}{m\kappa^{m-1}} (\beta y \cdot \nabla g + g) = 0$$

with $y = (T-t)^{\beta}x$. In other words, a solution h is self-similar if its rescaled function $w(y,\sigma)$ is independent of σ . If we assume that g(y) is a radial function, g = g(r) is the solution of the following ordinary differential equation:

(3.6)
$$g_{rr} + \frac{N-1}{r}g_r - \frac{m+p-1}{p-1}\frac{g_r^2}{1+g} + \frac{(1+g)^{2\beta+1}}{m\kappa^{m-1}}(\beta rg_r + g) = 0,$$

(3.7)
$$g(0) = \mu, \quad g_r(0) = 0,$$

where r = |y| and $\mu > 0$ is a constant.

Let us note that equation (3.6) has a trivial solution $g \equiv 0$, as well as the spatially homogeneous solution $g \equiv -1$. Let us also note that problem (3.6)–(3.7) admits a solution g(r) with asymptotic behavior:

(3.8)
$$g(r) = \mu - \frac{\mu(1+\mu)^{2\beta+1}}{2m\kappa^{m-1}N}r^2 + o(r^2) \quad \text{as } r \to 0.$$

This asymptotics is obtained by solving an approximated ordinary differential equation:

$$g_{rr} + \frac{(1+\mu)^{2\beta+1}}{m\kappa^{m-1}}g \approx 0 \quad \text{for } r \approx 0,$$

which comes from the even symmetric assumption $g_r(0) = 0$ and $g(0) = \mu$.

We must find a value μ with the corresponding solution of the above problem (3.6)–(3.7) that is nonnegative and decreasing at space infinity.

Proposition 3.1. Let p > 1 and m - p > 2(p - 1)/N. Then problem (3.6)–(3.7) has a strictly positive monotone solution satisfying $g(\infty) = 0$ if $\mu > 0$ is sufficiently small.

If we assume this Proposition, by (3.1), the corresponding solution u of problem (1.1) is written in the form:

$$u_s(x,t) = \varphi((T-t)(1+g((T-t)^{\beta}x))), \quad \beta > 0.$$

Combining this with $\varphi(0) = \infty$, we obtain $u_s(x,T) = \infty$ for any $x \in \mathbb{R}^N$. Thus $B(u_s(\cdot,0)) = \mathbb{R}^N$. Furthermore, condition (1.3) of the initial value can be easily checked and our result is obtained. Now we shall prove the existence of strictly positive solution g = g(r) for problem (3.6)–(3.7).

Lemma 3.1. Let g = g(r) be the solution of problem (3.6)–(3.7). If g > 0 on an interval $[0, R_0)$, then g is strictly decreasing on $[0, R_0)$.

Proof. Define

$$r_0 = \sup\{r > 0: g \text{ is strictly decreasing on } [0, r]\}$$

and assume $r_0 < R_0$. Then the definition of r_0 implies $g_r(r_0) = 0$ (both $g_r(r_0) > 0$ and $g_r(r_0) < 0$ easily lead to a contradiction) and (3.6) implies $g_{rr}(r_0) < 0$. This in turn means that g is strictly decreasing on a right neighborhood of r_0 , a contradiction with the definition of r_0 . Hence $r_0 \ge R_0$.

By Lemma 3.1, one can distinguish the following two cases:

- (a) g > 0 on $[0, \infty)$ and g is strictly decreasing on $[0, \infty)$.
- (b) There exists $R \in (0, \infty)$ such that g > 0 on [0, R) and g(R) = 0. This implies that g is strictly decreasing on [0, R); thus, by continuity, it is strictly decreasing on [0, R]. In particular, $g_r(R) < 0$.

Now we exclude the second case (b) using the following lemma.

Lemma 3.2. Assume that $\beta N > (1 + \mu)^{2\beta+1}$. Let g = g(r) be the solution of problem (3.6)–(3.7). Then g > 0 on $[0, \infty)$.

Proof. The decay rate of the solution is given by the solution of $\beta r \overline{g}_r + \overline{g} = 0$, which is the dominant term of the ODE (3.6). Thus, we introduce a function

(3.9)
$$v := -\frac{\beta r g_r}{g} \colon [0, R) \to [0, \infty).$$

By the definition of R, the function v is a nonnegative function and is well-defined. Assume that $R < \infty$. Then case (b) of Lemma 3.1 implies that $\lim_{r \to R} v(r) = \infty$.

Differentiating (3.9) and using (3.6), we get

$$\begin{split} v_r &= -\frac{\beta r}{g} \left(g_{rr} + \frac{1}{r} g_r \right) + \beta r \left(\frac{g_r}{g} \right)^2 \\ &= \beta (N-2) \frac{g_r}{g} + \beta r \left(\frac{g_r}{g} \right)^2 - \frac{m+p-1}{p-1} \frac{\beta r g_r^2}{g(1+g)} + \frac{\beta r (1+g)^{2\beta+1}}{m \kappa^{m-1}} (1-v) \\ &= -(N-2) \frac{v}{r} + \frac{v^2}{\beta r} - \frac{m+p-1}{p-1} \frac{g}{1+g} \frac{v^2}{\beta r} + \frac{\beta r (1+g)^{2\beta+1}}{m \kappa^{m-1}} (1-v) \\ &= -(N-2) \frac{v}{r} + \left(1 - \frac{m+p-1}{p-1} \frac{g}{1+g} \right) \frac{v^2}{\beta r} + \frac{\beta r (1+g)^{2\beta+1}}{m \kappa^{m-1}} (1-v). \end{split}$$

From (3.8) and (3.9), we see that

$$v(r) = \frac{\beta(1+\mu)^{2\beta+1}}{m\kappa^{m-1}N}r^2 + o(r^2)$$
 as $r \to 0$.

We will use this asymptotics in order to estimate the function v from above. Next we shall check that the function $\overline{v}(r) := \beta(1+\mu)^{2\beta+1}/m\kappa^{m-1}Nr^2$ is a super-solution of the above ODE provided that

(3.10)
$$1 \leq \beta N \frac{(1+g)^{2\beta+1}}{(1+\mu)^{2\beta+1}} + \frac{m+p-1}{p-1} \frac{g}{1+g}$$

for all $r \in [0, R)$. In fact, under condition (3.10), we get

$$\overline{v}_r + (N-2)\frac{\overline{v}}{r} - \left(1 - \frac{m+p-1}{p-1}\frac{g}{1+g}\right)\frac{\overline{v}^2}{\beta r} - \frac{\beta r(1+g)^{2\beta+1}}{m\kappa^{m-1}}(1-\overline{v})$$

$$= \frac{N\overline{v}}{r}\left(1 - \frac{(1+g)^{2\beta+1}}{(1+\mu)^{2\beta+1}}\right) - \left(1 - \frac{m+p-1}{p-1}\frac{g}{1+g} - \beta N\frac{(1+g)^{2\beta+1}}{(1+\mu)^{2\beta+1}}\right)\frac{\overline{v}^2}{\beta r}$$

$$\geqslant -\left(1 - \frac{m+p-1}{p-1}\frac{g}{1+g} - \beta N\frac{(1+g)^{2\beta+1}}{(1+\mu)^{2\beta+1}}\right)\frac{\overline{v}^2}{\beta r} \geqslant 0.$$

Here we used the relations $\overline{v}_r = 2\overline{v}/r$ together with

$$\frac{\beta r(1+g)^{2\beta+1}}{m\kappa^{m-1}} = \frac{N\overline{v}}{r} \frac{(1+g)^{2\beta+1}}{(1+\mu)^{2\beta+1}}$$

and the inequality $g(r) \leqslant \mu$ for $r \in [0, R]$. Condition (3.10) is satisfied because the function g is nonnegative on [0, R) and $\beta N > (1 + \mu)^{2\beta + 1}$. Therefore, by the comparison argument, $v \leqslant \overline{v}$ for all $r \in [0, R)$ and $\lim_{r \to r_1} v(r) \leqslant \overline{v}(R) < \infty$. This yields a contradiction.

Proposition 3.1. Let p>1 and m-p>2(p-1)/N, then $\beta N>1$. By Lemma 3.2, problem (3.6)–(3.7) has a positive solution if we choose $\mu > 0$ sufficiently small such that $\beta N > (1 + \mu)^{2\beta+1}$. Lemma 3.1 implies that this solution is strictly decreasing. Furthermore, since there exists no positive spatially homogeneous solution of equation (3.6), we obtain $g(\infty) = 0$. Hence we obtain the result.

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