



Global existence and blow-up solutions for quasilinear reaction–diffusion equations with a gradient term

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ABSTRACT

In this work, we study the blow-up and global solutions for a quasilinear reaction–diffusion equation with a gradient term and nonlinear boundary condition:

$$\begin{cases} (g(u))_t = \Delta u + f(x, u, |\nabla u|^2, t) & \text{in } D \times (0, T), \\ \frac{\partial u}{\partial n} = r(u) & \text{on } \partial D \times (0, T), \\ u(x, 0) = u_0(x) > 0 & \text{in } \bar{D}, \end{cases}$$

where $D \subset \mathbb{R}^N$ is a bounded domain with smooth boundary ∂D . Through constructing suitable auxiliary functions and using maximum principles, the sufficient conditions for the existence of a blow-up solution, an upper bound for the “blow-up time”, an upper estimate of the “blow-up rate”, the sufficient conditions for the existence of the global solution, and an upper estimate of the global solution are specified under some appropriate assumptions on the nonlinear system functions f , g , r , and initial value u_0 .

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1. Introduction

Global and blow-up solutions for quasilinear reaction–diffusion equations are discussed by many authors (see e.g., [1–6]). In this work, we study the blow-up and global solutions for the following initial-boundary-value problem of quasilinear reaction–diffusion equation with a gradient term and nonlinear boundary condition:

$$\begin{cases} (g(u))_t = \Delta u + f(x, u, q, t) & \text{in } D \times (0, T), \\ \frac{\partial u}{\partial n} = r(u) & \text{on } \partial D \times (0, T), \\ u(x, 0) = u_0(x) > 0 & \text{in } \bar{D}, \end{cases} \quad (1.1)$$

where $q = |\nabla u|^2$, $D \subset \mathbb{R}^N$ is a bounded domain with smooth boundary ∂D , $\partial/\partial n$ represents the outward normal derivative on ∂D , u_0 is the initial value, T the maximal existence time of u , and \bar{D} the closure of D . Set $\mathbb{R}^+ = (0, +\infty)$. We assume, throughout the work, that $f(x, s, d, t)$ is a nonnegative $C^1(\bar{D} \times \mathbb{R}^+ \times \mathbb{R}^+ \times \mathbb{R}^+)$ function, $g(s)$ is a $C^2(\mathbb{R}^+)$ function, $g'(s) > 0$ for any $s > 0$, $r(s)$ is a positive $C^2(\mathbb{R}^+)$ function, and u_0 is a positive $C^2(\bar{D})$ function. Under these assumptions, the classical

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parabolic equation theory [7] ensures that there exists a unique classical solution $u(x, t)$ for the problem (1.1) with some $T > 0$, and the solution is positive over $\bar{D} \times [0, T)$. Moreover, by the regularity theorem [8], $u \in C^3(D \times (0, T)) \cap C^2(\bar{D} \times [0, T))$.

The problems of the blow-up and global solutions for reaction–diffusion equations with gradient term have been investigated extensively by many authors. Souplet et al. [9] deal with the blow-up and global solutions of initial value problems for the reaction–diffusion equations with a gradient term. Chen [10], Chipot and Weissler [11], Fila [12], and Souplet et al. [13–15], and Ding [16] study the existence of blow-up and global solutions for the reaction–diffusion equations with a gradient term and initial-Dirichlet boundary-value. Ding and Guo [17] and Zhang [18] investigate the blow-up and global solutions for the reaction–diffusion equations with gradient terms and initial-Neumann boundary-values. Some special cases of (1.1) are also treated. Walter [19] studies the following problem:

$$\begin{cases} u_t = \Delta u & \text{in } D \times (0, T), \\ \frac{\partial u}{\partial n} = r(u) & \text{on } \partial D \times (0, T), \\ u(x, 0) = u_0(x) > 0 & \text{in } \bar{D}, \end{cases}$$

where $D \subset \mathbb{R}^N$ is a bounded domain with smooth boundary. The sufficient conditions characterized by function r are given for the existence of blow-up and global solutions. Amann [20] considers the following problem:

$$\begin{cases} u_t = \Delta u + f(u) & \text{in } D \times (0, T), \\ \frac{\partial u}{\partial n} = r(u) & \text{on } \partial D \times (0, T), \\ u(x, 0) = u_0(x) > 0 & \text{in } \bar{D}, \end{cases}$$

where $D \subset \mathbb{R}^N$ is a bounded domain with smooth boundary. The sufficient conditions are obtained for the existence of a blow-up solution. Zhang [21] discusses the following problem:

$$\begin{cases} (g(u))_t = \Delta u + f(u) & \text{in } D \times (0, T), \\ \frac{\partial u}{\partial n} = r(u) & \text{on } \partial D \times (0, T), \\ u(x, 0) = u_0(x) > 0 & \text{in } \bar{D}, \end{cases}$$

where $D \subset \mathbb{R}^N$ is a bounded domain with smooth boundary. The sufficient conditions are obtained there for the existence of a global solution and a blow-up solution. Meanwhile, the upper estimate of the global solution, the upper bound of the “blow-up time”, and the upper estimate of the “blow-up rate” are also given.

In this work, we study the problem (1.1). Through technical construction of suitable auxiliary functions and using maximum principles, the sufficient conditions for the existence of a blow-up solution, an upper bound for the “blow-up time”, an upper estimate of the “blow-up rate”, the sufficient conditions for the global solution, and an upper estimate of the global solution are specified under some appropriate assumptions on the functions f, g, r , and initial data u_0 . Our results extend and supplement those obtained in [19–21].

We proceed as follows. In Section 2 we give the proofs for the main results. A few examples are presented in Section 3 to illustrate the applications of the abstract results.

2. The main results

Our first result Theorem 2.1 is about the existence of a blow-up solution.

Theorem 2.1. *Let u be a solution of (1.1). Assume that the following conditions (i)–(iii) are fulfilled:*

(i) *the initial value condition:*

$$\beta = \min_{\bar{D}} \frac{\Delta u_0 + f(x, u_0, q_0, 0)}{r(u_0)g'(u_0)} > 0, \quad q_0 = |\nabla u_0|^2; \tag{2.1}$$

(ii) *further restrictions for functions involved: for any $(x, s, d, t) \in D \times \mathbb{R}^+ \times \overline{\mathbb{R}^+} \times \mathbb{R}^+$,*

$$r''(s) + 2r'(s)f_d(x, s, d, t) \geq 0, \quad \frac{f_t(x, s, d, t)}{r^2(s)} + \beta \left(\frac{f(x, s, d, t)}{r(s)} \right)_s - \beta^2 g''(s) \geq 0; \tag{2.2}$$

(iii) *the integration condition:*

$$\int_{M_0}^{+\infty} \frac{1}{r(s)} ds < +\infty, \quad M_0 = \max_{\bar{D}} u_0(x). \tag{2.3}$$

Then the solution u of (1.1) must blow up in a finite time T , and

$$T \leq \frac{1}{\beta} \int_{M_0}^{+\infty} \frac{1}{r(s)} ds, \quad (2.4)$$

$$u(x, t) \leq H^{-1}(\beta(T - t)), \quad (2.5)$$

where

$$H(z) = \int_z^{+\infty} \frac{1}{r(s)} ds, \quad z > 0, \quad (2.6)$$

and H^{-1} is the inverse function of H .

Proof. Consider the auxiliary function

$$\Psi(x, t) = -\frac{1}{r(u)} u_t + \beta. \quad (2.7)$$

We find that

$$\nabla \Psi = \frac{r'}{r^2} u_t \nabla u - \frac{1}{r} \nabla u_t, \quad (2.8)$$

$$\Delta \Psi = \left(\frac{r''}{r^2} - \frac{2(r')^2}{r^3} \right) u_t |\nabla u|^2 + \frac{2r'}{r^2} \nabla u \cdot \nabla u_t + \frac{r'}{r^2} u_t \Delta u - \frac{1}{r} \Delta u_t, \quad (2.9)$$

and

$$\begin{aligned} \Psi_t &= \frac{r'}{r^2} (u_t)^2 - \frac{1}{r} (u_t)_t = \frac{r'}{r^2} (u_t)^2 - \frac{1}{r} \left(\frac{\Delta u}{g'} + \frac{f}{g'} \right)_t \\ &= \frac{r'}{r^2} (u_t)^2 - \frac{1}{rg'} \Delta u_t + \frac{g''}{r(g')^2} u_t \Delta u + \frac{g''f}{r(g')^2} u_t - \frac{f_u}{rg'} u_t - \frac{2f_q}{rg'} \nabla u \cdot \nabla u_t - \frac{f_t}{rg'}. \end{aligned} \quad (2.10)$$

It follows from (2.9) and (2.10) that

$$\begin{aligned} \frac{1}{g'} \Delta \Psi - \Psi_t &= \left(\frac{r''}{r^2 g'} - \frac{2(r')^2}{r^3 g'} \right) u_t |\nabla u|^2 + \left(\frac{2r'}{r^2 g'} + \frac{2f_q}{rg'} \right) \nabla u \cdot \nabla u_t + \left(\frac{r'}{r^2 g'} - \frac{g''}{r(g')^2} \right) u_t \Delta u \\ &\quad - \frac{r'}{r^2} (u_t)^2 + \left(\frac{f_u}{rg'} - \frac{g''f}{r(g')^2} \right) u_t + \frac{f_t}{rg'}. \end{aligned} \quad (2.11)$$

In view of (2.8), we have

$$\nabla u_t = -r \nabla \Psi + \frac{r'}{r} u_t \nabla u. \quad (2.12)$$

Substitute (2.12) into (2.11) to obtain

$$\begin{aligned} \frac{1}{g'} \Delta \Psi + \frac{2(r' + rf_q)}{rg'} \nabla u \cdot \nabla \Psi - \Psi_t &= \left(\frac{r''}{r^2 g'} + \frac{2r'f_q}{r^2 g'} \right) u_t |\nabla u|^2 + \left(\frac{r'}{r^2 g'} - \frac{g''}{r(g')^2} \right) u_t \Delta u \\ &\quad - \frac{r'}{r^2} (u_t)^2 + \left(\frac{f_u}{rg'} - \frac{g''f}{r(g')^2} \right) u_t + \frac{f_t}{rg'}. \end{aligned} \quad (2.13)$$

By (1.1), we have

$$\Delta u = g' u_t - f. \quad (2.14)$$

Substitute (2.14) into (2.13), to get

$$\frac{1}{g'} \Delta \Psi + \frac{2(r' + rf_q)}{rg'} \nabla u \cdot \nabla \Psi - \Psi_t = \left(\frac{r''}{r^2 g'} + \frac{2r'f_q}{r^2 g'} \right) u_t |\nabla u|^2 - \frac{g''}{rg'} (u_t)^2 + \left(\frac{f_u}{rg'} - \frac{fr'}{r^2 g'} \right) u_t + \frac{f_t}{rg'}. \quad (2.15)$$

With (2.7), we have

$$u_t = -r \Psi + r \beta. \quad (2.16)$$

Substitution of (2.16) into (2.15) gives

$$\begin{aligned} & \frac{1}{g'} \Delta \Psi + \frac{2(r' + rf_q)}{rg'} \nabla u \cdot \nabla \Psi + \left\{ \frac{r'' + 2r'f_q}{rg'} |\nabla u|^2 + \frac{r}{g'} \left[(\Psi - 2\beta)g'' + \left(\frac{f}{r}\right)_u \right] \right\} \Psi - \Psi_t \\ & = \frac{r'' + 2r'f_q}{rg'} \beta |\nabla u|^2 + \frac{r}{g'} \left[\frac{f_t}{r^2} + \beta \left(\frac{f}{r}\right)_u - \beta^2 g'' \right]. \end{aligned} \tag{2.17}$$

From assumptions (2.1) and (2.2), the right-hand side of (2.17) is nonnegative, i.e.

$$\frac{1}{g'} \Delta \Psi + \frac{2(r' + rf_q)}{rg'} \nabla u \cdot \nabla \Psi + \left\{ \frac{r'' + 2r'f_q}{rg'} |\nabla u|^2 + \frac{r}{g'} \left[(\Psi - 2\beta)g'' + \left(\frac{f}{r}\right)_u \right] \right\} \Psi - \Psi_t \geq 0. \tag{2.18}$$

Now by (2.1), we have

$$\max_{\bar{D}} \Psi(x, 0) = \max_{\bar{D}} \left(-\frac{\Delta u_0 + f(x, u_0, q_0, 0)}{r(u_0)g'(u_0)} + \beta \right) = 0. \tag{2.19}$$

It follows from (1.1) that, on $\partial D \times (0, T)$,

$$\frac{\partial \Psi}{\partial n} = \frac{r'}{r^2} u_t \frac{\partial u}{\partial n} - \frac{1}{r} \frac{\partial u_t}{\partial n} = \frac{r'}{r^2} u_t r - \frac{1}{r} \left(\frac{\partial u}{\partial n} \right)_t = \frac{r'}{r} u_t - \frac{1}{r} (r)_t = \frac{r'}{r} u_t - \frac{r'}{r} u_t = 0. \tag{2.20}$$

Combining (2.18)–(2.20), and applying the maximum principles [22], we know that the maximum of Ψ in $\bar{D} \times [0, T)$ is zero. Thus

$$\Psi \leq 0 \quad \text{in } \bar{D} \times [0, T),$$

and

$$\frac{1}{\beta r(u)} u_t \geq 1. \tag{2.21}$$

At the point $x_0 \in \bar{D}$ where $u_0(x_0) = M_0$, integrate (2.21) over $[0, t]$ to produce

$$\frac{1}{\beta} \int_0^t \frac{1}{r(u)} u_t dt = \frac{1}{\beta} \int_{M_0}^{u(x_0, t)} \frac{1}{r(s)} ds \geq t.$$

This together with assumption (2.3) shows that u must blow up in the finite time T and

$$T \leq \frac{1}{\beta} \int_{M_0}^{+\infty} \frac{1}{r(s)} ds.$$

By integrating the inequality (2.21) over $[t, s]$ ($0 < t < s < T$), one has, for each fixed x , that

$$H(u(x, t)) \geq H(u(x, t)) - H(u(x, s)) = \int_{u(x, t)}^{u(x, s)} \frac{1}{r(s)} ds \geq \beta(s - t).$$

Passing to the limit as $s \rightarrow T$ yields

$$H(u(x, t)) \geq \beta(T - t),$$

which implies that

$$u(x, t) \leq H^{-1}(\beta(T - t)).$$

The proof is complete. \square

The result on the global solution is stated as [Theorem 2.2](#) below.

Theorem 2.2. *Let u be a solution of (1.1). Assume that the following conditions are satisfied:*

(i) *the initial value condition:*

$$\alpha = \max_{\bar{D}} \frac{\Delta u_0 + f(x, u_0, q_0, 0)}{r(u_0)g'(u_0)} > 0, \quad q_0 = |\nabla u_0|^2; \tag{2.22}$$

(ii) further restrictions on functions involved: for any $(x, s, d, t) \in D \times \mathbb{R}^+ \times \overline{\mathbb{R}^+} \times \mathbb{R}^+$,

$$r''(s) + 2r'(s)f_d(x, s, d, t) \leq 0, \quad \frac{f_t(x, s, d, t)}{r^2(s)} + \alpha \left(\frac{f(x, s, d, t)}{r(s)} \right)_s - \alpha^2 g''(s) \leq 0; \quad (2.23)$$

(iii) the integration condition:

$$\int_{m_0}^{+\infty} \frac{1}{r(s)} ds = +\infty, \quad m_0 = \min_{\overline{D}} u_0(x). \quad (2.24)$$

Then the solution u of (1.1) must be a global solution and

$$u(x, t) \leq G^{-1}(\alpha t + G(u_0(x))), \quad (2.25)$$

where

$$G(z) = \int_{m_0}^z \frac{1}{r(s)} ds, \quad z \geq m_0, \quad (2.26)$$

and G^{-1} is the inverse function of G .

Proof. Construct an auxiliary function

$$\Phi(x, t) = -\frac{1}{r(u)} u_t + \alpha. \quad (2.27)$$

Replacing Ψ and β with Φ and α in (2.17), we have

$$\begin{aligned} & \frac{1}{g'} \Delta \Phi + \frac{2(r' + rf_q)}{rg'} \nabla u \cdot \nabla \Phi + \left\{ \frac{r'' + 2r'f_q}{rg'} |\nabla u|^2 + \frac{r}{g'} \left[(\Psi - 2\alpha)g'' + \left(\frac{f}{r} \right)_u \right] \right\} \Phi - \Phi_t \\ &= \frac{r'' + 2r'f_q}{rg'} \alpha |\nabla u|^2 + \frac{r}{g'} \left[\frac{f_t}{r^2} + \alpha \left(\frac{f}{r} \right)_u - \alpha^2 g'' \right]. \end{aligned} \quad (2.28)$$

It is seen from assumptions (2.22) and (2.23) that the right-hand side of (2.28) is nonpositive, i.e.

$$\frac{1}{g'} \Delta \Phi + \frac{2(r' + rf_q)}{rg'} \nabla u \cdot \nabla \Phi + \left\{ \frac{r'' + 2r'f_q}{rg'} |\nabla u|^2 + \frac{r}{g'} \left[(\Psi - 2\alpha)g'' + \left(\frac{f}{r} \right)_u \right] \right\} \Phi - \Phi_t \leq 0. \quad (2.29)$$

By (2.22), we have

$$\min_{\overline{D}} \Phi(x, 0) = \min_{\overline{D}} \left(-\frac{\Delta u_0 + f(x, u_0, q_0, 0)}{r(u_0)g'(u_0)} + \alpha \right) = 0. \quad (2.30)$$

It follows from (1.1) and (2.20) that

$$\frac{\partial \Phi}{\partial n} = \frac{\partial \Psi}{\partial n} = 0 \quad \text{on } \partial D \times (0, T). \quad (2.31)$$

Combining (2.29)–(2.31) and applying the maximum principles, we know that the minimum of Φ in $\overline{D} \times [0, T)$ is zero. Hence

$$\Phi \geq 0 \quad \text{in } \overline{D} \times [0, T),$$

i.e.

$$\frac{1}{\alpha r(u)} u_t \leq 1. \quad (2.32)$$

For each fixed $x \in \overline{D}$, integrate (2.32) over $[0, t]$ to get

$$\frac{1}{\alpha} \int_0^t \frac{1}{r(u)} u_t dt = \frac{1}{\alpha} \int_{u_0(x)}^{u(x,t)} \frac{1}{r(s)} ds \leq t.$$

This together with (2.24) shows that u must be a global solution. Moreover, (2.32) implies that

$$G(u(x, t)) - G(u_0(x)) = \int_{m_0}^{u(x,t)} \frac{1}{r(s)} ds - \int_{m_0}^{u_0(x)} \frac{1}{r(s)} ds = \int_{u_0(x)}^{u(x,t)} \frac{1}{r(s)} ds = \int_0^t \frac{1}{r(u)} u_t dt \leq \alpha t.$$

Therefore

$$u(x, t) \leq G^{-1}(\alpha t + G(u_0(x))).$$

The proof is complete. \square

3. Applications

When $g(u) \equiv u$, $f(x, u, q, t) \equiv 0$ or $g(u) \equiv u$, $f(x, u, q, t) \equiv f(u)$ or $f(x, u, q, t) \equiv f(u)$, the conclusions of Theorems 2.1 and 2.2 still hold true. In this sense, our results extend and supplement the results of [19–21].

In what follows, we present several examples to demonstrate the applications of Theorems 2.1 and 2.2.

Example 3.1. Let u be a solution of the following problem:

$$\begin{cases} (u^m)_t = \Delta u + u^n & \text{in } D \times (0, T), \\ \frac{\partial u}{\partial n} = u^p & \text{on } \partial D \times (0, T), \\ u(x, 0) = u_0(x) > 0 & \text{in } \bar{D}, \end{cases}$$

where $D \subset \mathbb{R}^N$ is a bounded domain with smooth boundary ∂D , $m > 0$, $-\infty < n < +\infty$, $-\infty < p < +\infty$. Here

$$g(u) = u^m, \quad f(x, u, q, t) = u^n, \quad r(u) = u^p.$$

By Theorem 2.1, if $n \geq p > 1 \geq m$ and

$$\beta = \min_{\bar{D}} \frac{\Delta u_0 + u_0^n}{m u_0^{p+m-1}} > 0,$$

u must blow up in finite time T and

$$T \leq \frac{1}{\beta} \int_{M_0}^{+\infty} \frac{1}{r(s)} ds = \frac{M_0^{1-p}}{\beta(p-1)}, \quad M_0 = \max_{\bar{D}} u_0(x),$$

$$u(x, t) \leq H^{-1}(\beta(T-t)) = [(1-p)\beta(T-t)]^{\frac{1}{1-p}}.$$

By Theorem 2.2, if $0 \leq p \leq 1 \leq m$, $n \leq p$ and

$$\alpha = \max_{\bar{D}} \frac{\Delta u_0 + u_0^n}{m u_0^{p+m-1}} > 0,$$

u must be a global solution and

$$u(x, t) \leq G^{-1}(\alpha t + G(u_0(x))) = \begin{cases} [(1-p)\alpha t + (u_0(x))^{1-p}]^{\frac{1}{1-p}}, & p < 1, \\ u_0(x)e^{\alpha t}, & p = 1. \end{cases}$$

Example 3.2. Let u be a solution of the following problem:

$$\begin{cases} (u + \sqrt{u})_t = \Delta u + \left(tu^2 + q + \sum_{i=1}^3 x_i^2 \right) u^2 & \text{in } D \times (0, T), \\ \frac{\partial u}{\partial n} = \frac{1}{2}u^2 & \text{on } \partial D \times (0, T), \\ u(x, 0) = 1 + \sum_{i=1}^3 x_i^2 & \text{in } \bar{D}, \end{cases}$$

where $q = |\nabla u|^2$, $D = \left\{ x = (x_1, x_2, x_3) \mid \sum_{i=1}^3 x_i^2 < 1 \right\}$ is the unit ball of \mathbb{R}^3 . Now

$$g(u) = u + \sqrt{u}, \quad f(x, u, q, t) = \left(tu^2 + q + \sum_{i=1}^3 x_i^2 \right) u^2, \quad r(u) = \frac{1}{2}u^2,$$

and

$$\beta = \min_{\bar{D}} \frac{\Delta u_0 + f(x, u_0, q_0, 0)}{r(u_0)g'(u_0)} = 4 \min_{1 \leq u_0 \leq 2} \frac{6 + 5u_0^3 - 5u_0^2}{2u_0^2 + u_0^{\frac{3}{2}}} = 7.0205.$$

It is easy to check that (2.2) and (2.3) hold. It follows from Theorem 2.1 that u must blow up in a finite time T , and

$$T \leq \frac{1}{\beta} \int_{M_0}^{+\infty} \frac{1}{r(s)} ds = 0.1424,$$

$$u(x, t) \leq H^{-1}(\beta(T - t)) = \frac{0.2848}{T - t}.$$

Example 3.3. Let u be a solution of the following problem:

$$\begin{cases} (ue^u)_t = \Delta u + \left(e^{-t-u} + e^{-q} + \sum_{i=1}^3 x_i^2 \right) \sqrt{u} & \text{in } D \times (0, T), \\ \frac{\partial u}{\partial n} = \sqrt{2u} & \text{on } \partial D \times (0, T), \\ u(x, 0) = 1 + \sum_{i=1}^3 x_i^2 & \text{in } \bar{D}, \end{cases}$$

where $q = |\nabla u|^2$, $D = \{x = (x_1, x_2, x_3) \mid \sum_{i=1}^3 x_i^2 < 1\}$ is the unit ball of \mathbb{R}^3 . Now we have

$$g(u) = ue^u, \quad f(x, u, q, t) = \left(e^{-t-u} + e^{-q} + \sum_{i=1}^3 x_i^2 \right) \sqrt{u}, \quad r(u) = \sqrt{2u},$$

and

$$\alpha = \max_{\bar{D}} \frac{\Delta u_0 + f(x, u_0, q_0, 0)}{r(u_0)g'(u_0)} = \max_{1 \leq u_0 \leq 2} \frac{6 + (e^{-u_0} + e^{4(1-u_0)} + u_0 - 1) \sqrt{u_0}}{\sqrt{2u_0} (1 + u_0) e^{u_0}} = \frac{7e + 1}{2\sqrt{2}e^2}.$$

It is easy to check that (2.23) and (2.24) hold. It then follows from Theorem 2.2 that u must be a global solution and

$$u(x, t) \leq G^{-1}(\alpha t + G(u_0(x))) = \left(\sqrt{u_0(x)} + \frac{7e + 1}{4e^2} t \right)^2.$$

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