Asymptotic simplification for a reaction-diffusion problem with a nonlinear boundary condition

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Abstract

We study nonnegative solutions of the porous medium equation with a source and a nonlinear flux boundary condition,

$$\begin{cases} u_t = (u^m)_{xx} + u^p & \text{in } (0,\infty)\times(0,T), \\ -(u^m)_x(0,t) = u^q(0,t) & t\in(0,T), \\ u(x,0) = u_0(x) & \text{in } (0,\infty), \end{cases}$$

where $m > 1$, $p, q > 0$ are parameters. For every fixed m we prove that there are two critical curves in the (p, q) plane: (i) the critical existence curve, separating the region where every solution is global from the region where there exist blowing up solutions, and (ii) the Fujita curve, separating a region of parameters in which all solutions blow up from a region where both global in time solutions and blowing up solutions exist. In the case of blow-up we find the blow-up rates, the blow-up sets and the blow-up profiles, showing that there is a phenomenon of asymptotic simplification. If $2q < p + m$ the asymptotics are governed by the source term. On the other hand, if $2q > p + m$ the evolution close to blow-up is ruled by the boundary flux. If $2q = p + m$ both terms are of the same order.

AMS Subject Classification: 35B40, 35B33, 35K65.

Keywords and phrases: blow-up, porous medium equation, nonlinear boundary condition.

1 Introduction and description of results.

In this paper we deal with the following problem,

$$\begin{cases} u_t = (u^m)_{xx} + u^p & \text{in } \mathbb{R}_+ \times (0,T), \\ -(u^m)_x(0,t) = u^q(0,t) & t \in (0,T), \\ u(x,0) = u_0(x) & \text{in } \mathbb{R}_+, \end{cases} \tag{1.1}$$

where $m > 1$, $p, q > 0$ are parameters. We assume that u_0 is bounded, continuous, nonnegative and nontrivial in $\mathbb{R}_+ = (0, \infty)$. The time T is the maximal existence time for the solution. It may be finite or infinite (see below). The problem can be thought of as a model to describe heat propagation in a medium with chemical reaction, [P].

If $m > 1$ the function u is in general a solution only in a weak sense, i.e., u and $(u^m)_x$ are absolutely continuous functions and the equation is understood in its standard integral version. However, u is C^∞ in its positivity set.

In certain cases the solution of (1.1) can only be defined for a finite period of time, $T < \infty$, and u becomes unbounded as $t \nearrow T$. We say that u *blows up*. In other cases u is well defined for every time $t > 0$, $(T = \infty)$. Then we say that u is a *global solution*. We are mainly interested in studying the blow-up phenomenon. There are two terms contributing to the growth of the solution, the nonlinear flux at the boundary and the reaction term in the equation. The actual behaviour of blowing-up solutions is determined by which one of the terms is dominant. We find a critical line, namely,

$$2q = m + p. \tag{1.2}$$

The main goal of this paper is to show, in a precise way, the critical role of the line.

For p large, $2q < m + p$, the reaction term u^p dominates, and blowing up solutions of problem (1.1) behave as solutions of the *reduced problem without flux*,

$$\begin{cases} u_t = (u^m)_{xx} + u^p & \text{in } \mathbb{R}_+ \times (0,T), \\ -(u^m)_x(0,t) = 0 & t \in (0,T), \\ u(x,0) = u_0(x) & \text{in } \mathbb{R}_+. \end{cases} \tag{1.3}$$

For q large, $2q > m + p$, the nonlinear boundary flux dominates and blowing up solutions of problem (1.1) behave as solutions of the *reduced problem without source*,

$$\begin{cases} u_t = (u^m)_{xx} & \text{in } \mathbb{R}_+ \times (0,T), \\ -(u^m)_x(0,t) = u^q(0,t) & t \in (0,T), \\ u(x,0) = u_0(x) & \text{in } \mathbb{R}_+. \end{cases} \tag{1.4}$$

On the critical line both terms are of the same order, and we have to take into account both effects.

Problems (1.3) and (1.4) show a lot of similarities. For each of them two critical exponents appear. The first one, called *global existence exponent*, separates the region where every solution is global from the one where there exist blowing up solutions. The second critical exponent, the so-called *Fujita exponent*, [F], separates the region where every solution blows up from the region where there exist both global solutions and blowing up solutions, [L]. For problem (1.3) the critical global existence exponent is $p = 1$ and the Fujita exponent is $p = m + 2$. Thus, for $p \leq 1$ every solution is global, for $1 < p \leq m + 2$ every nontrivial solution blows up and for $p > m + 2$ there exist global solutions (with u_0 small) and blowing up solutions (with u_0 large). For problem (1.4) the global existence exponent is $q = (m + 1)/2$ and the Fujita exponent is $q = m + 1$. For proofs of these facts, as well as for existence, comparison and other blow-up results, we refer the reader to [GKMS], [PV1], [SGKM] for problem (1.3) and to [GL], [QR] for problem (1.4) (see also the references in those papers).

Problem (1.1) combines both effects, the nonlinear source and the nonlinear boundary condition. Therefore, we expect the existence of similar phenomena. Our first theorem shows, for every fixed $m > 1$, the existence of a critical *global existence curve* in the (p, q) plane (see Fig. 1).

Theorem 1.1 (i) *In the region of parameters*

$$\mathcal{B} = \{0 < p \leq 1,\ 0 < 2q \leq m + 1\}$$

every nonnegative solution is global in time.
(ii) *In the region*

$$\mathcal{U} = \{p > 1\} \cup \{2q > m + 1\}$$

there exist solutions that blow up in finite time.

Let us look at this result from a more inspiring point of view. If (p, q) is above the critical line, i.e. $2q \geq m + p$, then the global existence curve is given by $q = (m + 1)/2$. This is exactly the critical exponent for the reduced problem (1.4). If (p, q) is below, the critical curve corresponds to the critical exponent for (1.3). This is the first result showing the critical role played by the line (1.2).

Our second result shows the existence of a *Fujita curve*.

Theorem 1.2 (i) *In the region $\mathcal{F}_u \subset \mathcal{U}$,*

$$\mathcal{F}_u = \{p > 1,\ q < m + 1\} \cup \{p < m + 2,\ 2q > m + 1\},$$

every solution blows up in finite time.
(ii) *In the region $\mathcal{F}_b \subset \mathcal{U}$,*

$$\mathcal{F}_b = \{p \geq m + 2,\ q \geq m + 1\},$$

there exist solutions that blow up in finite time and also global solutions.