17. Single-point Blow-up for Semilinear Parabolic Equations in Some Non-radial Domains

By Yun-Gang CHEN*) and Takashi SUZUKI**)

(Communicated by Kôsaku Yosida, M. J. A., March 14, 1988)

§0. Introduction. In this note, we consider

(E)
$$\begin{pmatrix} u_t = \Delta u + f(u), & (t, x) \in (0, T) \times \Omega, \\ u = 0, & (t, x) \in (0, T) \times \partial \Omega, \\ u(0, x) = u_0(x), & x \in \overline{\Omega}. \end{cases}$$

Here $\Omega \subset \mathbb{R}^N$ $(N \ge 2)$ is a bounded domain with smooth boundary and the initial value $u_0 = u_0(x) \ge 0$ is sufficiently smooth, say, $u_0 \in C^1(\overline{\Omega}) \cap C_0(\overline{\Omega})$. The nonlinear term f(u) satisfies

(0.1) $f \in C^2(0,\infty) \cap C[0,\infty), f(s) > 0$ for s > 0.

Let u=u(t, x) be the classical solution of (E). Its existence time T is defined by

(0.2) $T = \sup \{\tau > 0 \mid u(t, x) \text{ is bounded in } [0, \tau] \times \Omega \}.$

It is well known that for a large class of f and initial value u_0 , the solution u(t, x) may blow up, i.e., $T < +\infty$ and

(0.3) $\overline{\lim_{t \uparrow T}} \| u(t, \cdot) \|_{L^{\infty}(\mathcal{G})} = +\infty.$

In this case we say that u=u(t,x) is a blow-up solution, and T is the blowup time (see, for instance [3], [4]).

Here, we consider the blow-up points in some non-radial domains and will give some single-point blow-up results under a weaker hypothesis than the radial symmetry or convexity for Ω .

Definition. The blow-up set, or the set of blow-up points of u = u(t, x) is defined as

 $S = \{x \in \overline{\Omega} \mid \text{there is a sequence } (t_n, x_n) \text{ in } (0, T) \times \Omega \text{ such that} \}$

 $t_n \uparrow T$, $x_n \rightarrow x$ and $u(t_n, x_n) \rightarrow \infty$ as $n \rightarrow +\infty$ },

and each point $x \in S$ is called a *blow-up* point of u(t, x).

By the definition, we can see that S is a closed set. The standing assumption throughout this note is that $f(\cdot)$ and u_0 is such that the solution blows up. For f we assume the following condition.

(F) There exists a function F = F(u) such that

(i)
$$F(s) > 0$$
, $F'(s) \ge 0$ and $F''(s) \ge 0$ for $s > 0$;

- (ii) $\int_{1}^{\infty} \frac{ds}{F(s)} < +\infty$;
- (iii) there is a constant $\sigma > 0$ such that $f'(s)F(s) f(s)F'(s) \ge \sigma F(s)F'(s)$ for s > 0.

This condition is originally introduced in [6]. It can be seen that

^{*)} Graduate School of Mathematics, University of Tokyo.

^{**&#}x27; Department of Mathematics, University of Tokyo.

 $f = u^{p} (p > 1), f = \lambda e^{\mu u} (\lambda > 0, \mu > 0)$ or $f = au^{p} + bu^{q} (a, b > 0, p, q > 1)$ satisfies (F).

With the concepts to be defined later in §1, our main result reads as follows.

Main Theorem. Let $\{\Upsilon_j\}_{j=1}^N$ be a set of independent unit vectors and $\{T_j\}_{j=1}^N$ be hyperplanes defined by $T_j = \{x \in \mathbb{R}^N | x \cdot \Upsilon_j = c_j\}$ for $c_j \in \mathbb{R}^1$ such that $T_j \cap \Omega \neq \emptyset$, $j=1, \dots, N$. Suppose that Ω has weak Gidas, B., W.-M. Ni, and L. Nirenberg (GNN) symmetry for each T_j and f satisfies (F). If for each T_j , $u_0(x)$ is symmetric and weakly GNN decreasing along $\pm \Upsilon_j$ ($j=1, \dots, N$), then the solution blows up only at a single point. Actually, the blow-up set is nothing but $S = \bigcap_{j=1}^N T_j$.

We would like to mention that the results can also be extended to the cases concerning the Neumann or Robin boundary condition, and for some unbounded domains such as \mathbf{R}^{N} , or domains with corner points in $\partial \Omega$.

§1. Definitions of GNN properties. We recall some concepts introduced by B. Gidas, W.-M. Ni and L. Nirenberg in [7].

Let $\gamma \in \mathbb{R}^{N}$ be a unit vector and T_{λ} be the hyperplane defined by $T_{\lambda} = \{x \in \mathbb{R}^{N} | x \cdot \gamma = \lambda\}$ for a real number λ . Since Ω is bounded, if $|\lambda| > \sup \{|x| | x \in \Omega\}$ then $T_{\lambda} \cap \Omega = \emptyset$. Put

(1.1) $\delta^* = \sup \{\delta | T_{\delta} \cap \Omega \neq \emptyset\}, \quad \delta_* = \inf \{\delta | T_{\delta} \cap \Omega \neq \emptyset\}.$

Then $-\infty < \delta_* < \delta^* < +\infty$ and $T_{\lambda} \cap \Omega \neq \emptyset$ if $\delta_* < \lambda < \delta^*$. For T_{λ} and a point $x \in \mathbb{R}^N$ with $x \notin T_{\lambda}$, the *reflection* (or symmetric point) of x for T_{λ} is a point $x' \in \mathbb{R}^N$ such that the line segment connecting x and x' is orthogonal to T_{λ} with dist $(x, T_{\lambda}) = \text{dist}(x', T_{\lambda})$, where dist (\cdot, \cdot) indicates the Euclidean distance.

Definition 1.1 (Weak GNN property). Let $\lambda \in (\delta_*, \delta^*)$, $\delta \in (\lambda, \delta^*)$ and put $G = \{x \in \Omega \mid x \cdot \tilde{\tau} > \lambda\}$, $G(\delta) = \{x \in \Omega \mid x \cdot \tilde{\tau} > \delta\}$. We say that the domain Ω has weak GNN property for T_{λ} along the direction $\tilde{\tau}$ or G is a weakly GNNtype subdomain of Ω , if for each δ in (λ, δ^*) , the reflection set $G'(\delta)$ of $G(\delta)$ for T_{δ} lies in Ω , where

 $G'(\delta) = \{x' \in \mathbf{R}^N \mid x' \text{ is the reflection for } T_{\delta} \text{ of } x, x \in G(\delta)\}.$

Definition 1.2 (Strong GNN property). We say that the domain Ω has strong GNN property for T_{λ} along γ or G is a strongly GNN-type subdomain of Ω , if Ω has weak GNN property for T_{λ} along γ or equivalently G is a weakly GNN-type subdomain of Ω , and T_{δ} is not orthogonal to $\partial \Omega$ for each $\delta \in (\lambda, \delta^*)$.

Definition 1.3 (Local GNN property). Let G be a connected component of $\{x \in \Omega | x \cdot \tau > \lambda\}$. If G satisfies the assumption of Definition 1.1 (respectively, Definition 1.2) then G is called a weakly (resp. strongly) GNN-type component of Ω for T_{λ} along τ .

Definition 1.4 (GNN symmetry). Let $\lambda \in (\delta_*, \delta^*)$. We say that Ω has strong (respectively, weak) GNN symmetry, or Ω is strongly (resp. weakly) GNN symmetric for T_{λ} , if Ω has strong (resp. weak) GNN property for T_{λ} both along γ and $-\gamma$.

It is obvious that the strong GNN symmetry implies the weak one.

Definition 1.5 (GNN decreasing property of a function). Let $g(x) \in C(\Omega)$ and G be a weakly GNN-type subdomain, or component, of Ω for T_{λ} along γ . We say that g(x) is strongly GNN decreasing (resp. weakly GNN decreasing) along γ , if for each $\delta \in (\lambda, \delta^*)$,

(1.2) g(x) < g(x') (resp. $g(x) \leq g(x')$), $x \in G(\delta)$ holds true, where x' is the reflection of x for T_{δ} .

§2. Fundamental lemmas concerning blow-up sets. For each two nonzero vectors y, z in \mathbb{R}^N , let $\theta = \langle y, z \rangle \in [0, \pi]$ be the angle between them. As an improvement to the general case of a result in [2], we have the following fundamental lemma.

Lemma 2.1. Let u be a positive solution of (E), Q be an open subset of Ω and ν be a nonzero vector in \mathbb{R}^{N} . Suppose that f satisfies (F). If there is a constant σ in $(0, \pi/2)$ and a time $\tau \in (0, T)$ such that the angle $\theta = \langle \nu, \nabla u \rangle$ is confined in $[0, \sigma]$ or $[\pi - \sigma, \pi]$ for all $(t, x) \in [\tau, T) \times Q$, then there is no blow-up point in Q.

This lemma can be proved by the method of [6] of introducing some auxiliary function J(t, x). However, we take some different form of their J, and consequently our argument does not depend on the boundary condition of u.

The following lemma also follows from the argument of [6] of reflecting some portion of Ω .

Lemma 2.2. Let G be a strongly GNN-type component of Ω . Suppose that f satisfies (F) and $u_0(x)$ is weakly GNN decreasing and non-constant in G. Then there is no blow-up point in G.

With Lemma 2.2, we can show a single-point blow-up result for strongly GNN symmetric domains.

§ 3. Outline of proof of main theorem. From Lemma 2.1, we can derive the next.

Proposition 3.1. Under the assumption of Main Theorem, the blowup set is located in $\bigcup_{j=1}^{N} T_{j}$.

Outline of the proof for main theorem. For simplicity, we only deal with the case $T_j = \{x_j = 0\}$. There is no blow-up point in $\Omega \setminus (\bigcup_{j=1}^{N} T_j)$ by Proposition 3.1. For each j, we can see from GNN property and the smoothness of $\partial \Omega$, that there exists a constant $\lambda \in (\delta_*, \delta^*)$ such that G = $\{x \in \Omega \mid x_j > \lambda\}$ is a strongly GNN-type subdomain of Ω for $T_{\lambda} = \{x \in \mathbb{R}^N \mid x_j = \lambda\}$ along e_j , the positive direction of x_j . Thus, there is no blow-up point in a neighborhood of P_j , the intersection point of positive x_j -axis and $\partial \Omega$, by means of Lemma 2.2. Similar argument can also be made in the negative direction of x_j -axis for $j=1, \dots, N$. Hence there is a positive number $\varepsilon > 0$ such that there is no blow-up point in the domain $Q_{\varepsilon} = \{x \in \Omega \mid \text{dist} (x, \partial \Omega) < \varepsilon\}$, namely, S is compact and $S \subset \Omega_{\varepsilon} \cap (\bigcup_{j=1}^{N} T_j)$, where $\Omega_{\varepsilon} = \Omega \setminus \overline{Q_{\varepsilon}}$.

Therefore, we can take a closed surface Γ in $Q_{\varepsilon} \cup \partial \Omega$ such that the subdomain Ω_0 enclosed by the boundary Γ is simply connected and has strong GNN symmetry for T_j , $j=1, \dots, N$, with $S \subset \Omega_0$. Let $\tau \in (0, T)$, then $u(\tau, x)$ is strongly GNN decreasing for the corresponding hyperplanes and vectors. Noting that

 $\sup \{f(u(t, x)) | (t, x) \in [0, T] \times \Gamma\} < +\infty$

 $\sup \{u_{x_j} | (t, x) \in [\tau, T) \times \overline{\Omega}, x_j > \delta \} < 0 \text{ for each small } \delta > 0 \ (1 \leq j \leq N), \text{ we can} \\ \text{easily get the conclusion by a similar argument to the proof of main} \\ \text{theorem for strongly GNN symmetric domains.} \qquad Q.E.D.$

References

- [1] Caffarelli, L. A. and A. Friedman: Blow-up of solutions of nonlinear heat equations (preprint).
- [2] Chen, Y.-G.: On blow-up solutions of semilinear parabolic equations; analytical and numerical studies. Thesis, Univ. of Tokyo.
- [3] Fujita, H.: On the blowing up of solutions of the Cauchy problem for $u_t = \Delta u + n^{1+\alpha}$. J. Fac. Sci. Univ. Tokyo, Sec. IA, 13, 109-124 (1966).
- [4] ——: On some nonexistence and nonuniqueness theorems for nonlinear parabolic equations. Proc. Sympos. Pure Math., 18, 105–113 (1970).
- [5] Fujita, H. and Y.-G. Chen: On the set of blow-up points and asymptotic behaviours of blow-up solutions to a semilinear parabolic equation (preprint) (to appear in Analyse Mathématique et applications). Gauthier-Villars, Paris (1988).
- [6] Friedman, A. and B. McLeod: Blow-up of positive solutions of semilinear heat equations. Indiana Univ. Math. J., 34, 425-447 (1985).
- [7] Gidas, B., W.-M. Ni, and L. Nirenberg: Symmetry and related properties via the maximum principle. Comm. Math. Phys., 68, 209-243 (1979).
- [8] Mueller, C. E. and F. B. Weissler: Single point blow-up for a general semilinear heat equation. Indiana Univ. Math. J., 34, 881-913 (1985).
- [9] Weissler, F. B.: Single point blow-up for a semilinear initial value problem. J. Differential Equations, 55, 204-224 (1984).