



Critical exponents for the fast diffusion equation with a nonlinear boundary condition



Ryuichi Sato^{a,*}, Jin Takahashi^b

^a Mathematical Institute, Tohoku University, Aoba, Sendai 980-8578, Japan

^b Department of Mathematical and Computing Science, Tokyo Institute of Technology, Tokyo 152-8552, Japan

ARTICLE INFO

Article history:

Received 24 October 2017

Available online 23 September 2019

Submitted by J. Shi

Keywords:

Fast diffusion equation

Nonlinear boundary condition

Blow-up

Critical exponents

ABSTRACT

In this paper we consider the fast diffusion equation $\partial_t u = \Delta(u^m)$ ($x \in \Omega$, $t > 0$) with a nonlinear boundary condition $\partial_\nu u^m = u^p$ ($x \in \partial\Omega$, $t > 0$), where $0 < m < 1$, $p > 0$, $\Omega \subset \mathbf{R}^N$ is a smooth domain and $N \geq 1$. We prove that $p_0 = (m+1)/2$ is the critical global existence exponent for the cases $\Omega = \mathbf{R}^N \setminus \overline{B_1}$ ($N \geq 2$) and $\Omega = B_1 := \{x \in \mathbf{R}^N : |x| < 1\}$ ($N \geq 1$).

© 2019 Elsevier Inc. All rights reserved.

1. Introduction

In this paper, we study blow-up of solutions of the fast diffusion equation with a nonlinear boundary condition

$$\begin{cases} \partial_t u = \Delta(u^m), & x \in \Omega, t > 0, \\ \partial_\nu(u^m) = u^p, & x \in \partial\Omega, t > 0, \\ u(x, 0) = u_0(x), & x \in \overline{\Omega}. \end{cases} \quad (1.1)$$

Here $0 < m < 1$, $p > 0$, $\Omega \subset \mathbf{R}^N$ is a smooth domain, $N \geq 1$, $\nu = \nu_x$ is the outer unit normal vector at $x \in \partial\Omega$ and $u_0 \in C^1(\overline{\Omega})$. We always assume that the initial data u_0 is a nonnegative, nontrivial and bounded function satisfying the compatibility condition $\partial_\nu(u_0^m) = u_0^p$ on $\partial\Omega$.

Critical exponents for blow-up of solutions of the problem (1.1) with $m > 0$ have been studied by many authors. We refer to the survey papers [2,4] and references therein. For $m > 1$, Galaktionov and Levine [6] considered the case $N = 1$, $\Omega = \mathbf{R}_+ := \{x \in \mathbf{R} : x > 0\}$ and showed that if

* Corresponding author.

E-mail addresses: ryuichi.sato.d4@tohoku.ac.jp (R. Sato), takahashi@c.titech.ac.jp (J. Takahashi).

$$0 < p \leq p_0 := \frac{m+1}{2},$$

then all nonnegative solutions exist globally in time, while if $p_0 < p \leq p_F(\mathbf{R}_+) := m+1$, then all solutions blow up in finite time. Furthermore, if $p > p_F(\mathbf{R}_+)$, then a solution exists globally in time for some initial data. They call p_0 and $p_F(\mathbf{R}_+)$ the critical global existence exponent and the critical exponent of Fujita type, respectively. Note that critical exponents of Fujita type for the problem (1.1) depend on the domain Ω , see [1,7,10] for other domains.

For the fast diffusion case $0 < m < 1$ under the condition that Ω is bounded, Filo [5] considered the case $N = 1$. Wolanski [11] extended the results in [5] to the case $\Omega = B_R := \{x \in \mathbf{R}^N; |x| < R\}$ ($R > 0$, $N \geq 1$) and showed that if $0 < p \leq p_0 = (m+1)/2$, then all solutions exist globally in time. Moreover, if $p > p_0$, then all solutions blow up in finite time. This result says that the critical global existence exponent is p_0 and that the critical exponent of Fujita type $p_F(B_R)$ is infinity.

In the case where $0 < m < 1$ and Ω is unbounded, Ferreira, de Pablo, Quirós and Rossi [3] studied critical exponents and the blow-up profile of solutions of (1.1) with $N = 1$, $\Omega = \mathbf{R}_+$. In particular, they showed that the critical global existence exponent and the critical exponent of Fujita type $p_F(\mathbf{R}_+)$ coincide with the case $m > 1$, respectively. Pang, Wang and Yin [9] considered the case $N \geq 3$, $\Omega = \Omega_e := \mathbf{R}^N \setminus \overline{B_1}$. It was shown that all positive solutions exist globally in time if $0 < p < p_0$. On the other hand, if $p > p_0$, there both exist a finite time blowing up solution and a globally in time solution. This means that, for $\Omega = \Omega_e$, the number p_0 is the critical global existence exponent and it coincides with the critical exponent of Fujita type $p_F(\Omega_e)$, that is, $p_0 = p_F(\Omega_e) = (m+1)/2$. Note that they handled neither the case $N = 2$ nor the critical case $p = p_0$.

Our main theorem deals with the case $N \geq 2$, $\Omega = \Omega_e$ and shows that the critical case $p = p_0$ belongs to the global existence case.

Theorem 1.1. *Let $N \geq 2$, $0 < m < 1$ and $p > 0$. Assume $\Omega = \Omega_e$. Then the following (i), (ii) and (iii) hold for the problem (1.1).*

- (i) *If $p \leq p_0$, then every solution exists globally in time.*
- (ii) *If $p > p_0$, then a solution blows up in finite time for some u_0 .*
- (iii) *If $p > p_0$, then a solution exists globally in time for some u_0 .*

In order to prove this result, we construct comparison functions by modifying the functions employed in de Pablo, Quirós and Rossi [8] and Ferreira, de Pablo, Quirós and Rossi [3]. We note that our method also works for the case $\Omega = B_1$. Indeed, we can give another proof of the next theorem.

Theorem 1.2 ([11]). *Let $N \geq 1$, $0 < m < 1$ and $p > 0$. Assume $\Omega = B_1$. Then the following (i) and (ii) hold for the problem (1.1).*

- (i) *If $p \leq p_0$, then every solution exists globally in time.*
- (ii) *If $p > p_0$, then every solution blows up in finite time.*

The rest of this paper is devoted to proving the above theorems. In Section 2, we show Theorem 1.1. In Section 3, we give a proof of Theorem 1.2.

2. Proof of Theorem 1.1

In order to prove Theorem 1.1 (i), (ii) and (iii), we modify the functions in [8, Proof of Theorem 1.1 (i)], [3, Proof of Theorem 1.1 (ii)] and [3, Proof of Theorem 1.1 (iii)], respectively.

Proof of Theorem 1.1 (i). We construct a supersolution. For $A > 0$, define \bar{u} by

$$\begin{aligned}\bar{u}(x, t) &:= e^{\alpha t} f(\xi), \quad \xi := (|x| - 1)e^{\beta t}, \\ f(\xi) &:= (A + e^{-\gamma \xi})^{\frac{1}{m}},\end{aligned}\tag{2.1}$$

where

$$\alpha := (A + 1)^2, \quad \beta := \frac{1 - m}{2}(A + 1)^2, \quad \gamma := (A + 1)^{\frac{p}{m}}.\tag{2.2}$$

The constant A will be chosen later.

Let us first consider the first equation in (1.1). By simple computations, we have

$$\partial_t \bar{u} = e^{\alpha t}(\alpha f + \beta \xi f'), \quad \Delta(\bar{u}^m) = e^{(\alpha m + 2\beta)t} \left((f^m)'' + \frac{N - 1}{|x|} e^{\beta t} (f^m)' \right).$$

Since $\alpha = \alpha m + 2\beta$ and $(f^m)' \leq 0$, we have

$$\partial_t \bar{u} - \Delta(\bar{u}^m) \geq e^{\alpha t}(\alpha f + \beta \xi f' - (f^m)'').$$

It is easy to see that

$$\alpha f = (A + 1)^2 (A + e^{-\gamma \xi})^{\frac{1}{m}} \geq A^{2 + \frac{1}{m}}.$$

Since $\gamma > 0$, we have $\max_{\xi \geq 0} (\xi e^{-\gamma \xi}) = e^{-1} \gamma^{-1}$, and so

$$\begin{aligned}\beta \xi f' &= -\frac{\beta \gamma}{m} (A + e^{-\gamma \xi})^{\frac{1}{m} - 1} \xi e^{-\gamma \xi} \\ &\geq -\frac{\beta}{me} (A + e^{-\gamma \xi})^{\frac{1}{m} - 1} \\ &\geq -\frac{1 - m}{2me} (A + 1)^{1 + \frac{1}{m}}.\end{aligned}$$

Recall $p \leq p_0$. Then,

$$(f^m)'' = \gamma^2 e^{-\gamma \xi} \leq (A + 1)^{\frac{2p}{m}} \leq (A + 1)^{1 + \frac{1}{m}}.$$

From the above estimates, it follows that

$$\partial_t \bar{u} - \Delta(\bar{u}^m) \geq A^{2 + \frac{1}{m}} - \frac{1 - m}{2me} (A + 1)^{1 + \frac{1}{m}} - (A + 1)^{1 + \frac{1}{m}}.$$

Hence there exists a positive constant $A_0 = A_0(m)$ such that

$$\partial_t \bar{u} \geq \Delta(\bar{u}^m), \quad x \in \bar{\Omega}, t > 0\tag{2.3}$$

for any $A \geq A_0$.

We next examine the second equation in (1.1). Straightforward calculations show that

$$\partial_\nu(\bar{u}^m) = -e^{(\alpha m + \beta)t} (f^m)' = \gamma e^{(\alpha m + \beta)t} e^{-\gamma \xi}, \quad \bar{u}^p = e^{p\alpha t} (A + e^{-\gamma \xi})^{\frac{p}{m}}.$$

Thus, the relation $\xi = 0$ for $|x| = 1$ yields

$$(\partial_\nu(\bar{u}^m) - \bar{u}^p)|_{|x|=1} = \gamma e^{(\alpha m + \beta)t} - e^{p\alpha t}(A+1)^{\frac{p}{m}}.$$

Since $p \leq p_0$, we have $\alpha m + \beta \geq p\alpha$. This together with $\gamma = (A+1)^{p/m}$ gives

$$\partial_\nu(\bar{u}^m) \geq \bar{u}^p, \quad x \in \partial\Omega, t > 0 \quad (2.4)$$

for any $A > 0$.

Finally, the definition of \bar{u} yields $\bar{u}(x, 0) \geq A^{1/m}$. Then, by choosing a positive constant A_1 such that $A_1 \geq \max\{A_0, \sup_{|x| \geq 1} u_0(x)^m\}$, we can see that \bar{u} is a supersolution of (1.1) provided that $A \geq A_1$. Hence, for any u_0 , every solution u satisfies $u \leq \bar{u}$ in $\bar{\Omega} \times (0, \infty)$ and exists globally in time. The proof is complete. \square

Proof of Theorem 1.1 (ii). We construct a subsolution of the form

$$\begin{aligned} \underline{u}(x, t) &:= (T-t)^{-\alpha} g(\eta), \quad \eta := (|x|-1)(T-t)^{-\beta}, \\ g(\eta) &:= (A\eta + A^{-c})^{-\gamma}. \end{aligned} \quad (2.5)$$

The constant $A > 1$ will be chosen later. Let $p > p_0$. Set

$$\alpha := \frac{1}{2p - (1+m)}, \quad \beta := \frac{p-m}{2p - (1+m)}, \quad T^\beta = A^{-1} (< 1). \quad (2.6)$$

Fix γ and c such that

$$\gamma > \max \left\{ \frac{2}{1-m}, \frac{\sqrt{2\alpha}}{m}, \frac{2(N-1)}{m} \right\} \quad (2.7)$$

$$\frac{1}{(p-m)\gamma - 1} < c \leq \frac{2}{(1-m)\gamma - 2}. \quad (2.8)$$

Remark that such c exists if $p > p_0$.

Let us first consider the first equation in (1.1). By $-\alpha - 1 = -\alpha m - 2\beta$ and $g' \leq 0$, we have

$$\begin{aligned} \partial_t \underline{u} - \Delta(\underline{u}^m) &= (T-t)^{-\alpha-1} \left(\alpha g + \beta \eta g' - (g^m)'' - \frac{N-1}{|x|} (T-t)^\beta (g^m)' \right) \\ &\leq (T-t)^{-\alpha-1} \left(\alpha g - (g^m)'' - \frac{N-1}{|x|} (T-t)^\beta (g^m)' \right). \end{aligned} \quad (2.9)$$

By the definition of g , we have

$$\begin{aligned} -(g^m)'' &= -\gamma m(\gamma m + 1) A^2 (A\eta + A^{-c})^{-\gamma m - 2} \\ &\leq -\gamma^2 m^2 A^2 (A\eta + A^{-c})^{-\gamma m - 2}. \end{aligned} \quad (2.10)$$

From the estimate

$$\frac{(T-t)^\beta}{|x|} = \frac{1}{(T-t)^{-\beta} + \eta} \leq \frac{1}{T^{-\beta} + \eta} = \frac{1}{A + \eta} \quad \text{for } |x| > 1,$$

it follows that

$$\begin{aligned} -\frac{N-1}{|x|}(T-t)^\beta (g^m)' &= \gamma m(N-1) \frac{(T-t)^\beta}{|x|} A(A\eta + A^{-c})^{-\gamma m-1} \\ &\leq \gamma m(N-1) \frac{A}{A+\eta} (A\eta + A^{-c})^{-\gamma m-1}. \end{aligned}$$

Hence we obtain

$$\begin{aligned} (T-t)^{\alpha+1}(\partial_t \underline{u} - \Delta(\underline{u}^m)) &\leq \alpha(A\eta + A^{-c})^{-\gamma} - \gamma^2 m^2 A^2 (A\eta + A^{-c})^{-\gamma m-2} \\ &\quad + \gamma m(N-1) \frac{A}{A+\eta} (A\eta + A^{-c})^{-\gamma m-1}. \end{aligned} \quad (2.11)$$

We claim that the following estimates hold.

$$\alpha(A\eta + A^{-c})^{-\gamma} \leq \frac{1}{2} \gamma^2 m^2 A^2 (A\eta + A^{-c})^{-\gamma m-2}, \quad (2.12)$$

$$\gamma m(N-1) \frac{A}{A+\eta} (A\eta + A^{-c})^{-\gamma m-1} \leq \frac{1}{2} \gamma^2 m^2 A^2 (A\eta + A^{-c})^{-\gamma m-2}. \quad (2.13)$$

Note that once we prove these inequalities, we immediately see that the right-hand side of (2.11) is smaller than or equal to 0. (2.12) and (2.13) will be proved once we prove the following equivalent inequalities.

$$\begin{aligned} \frac{m^2 A^2}{2\alpha} \gamma^2 (A\eta + A^{-c})^{\gamma(1-m)-2} &\geq 1, \\ \left(\frac{1}{2} \gamma m - (N-1) \right) A\eta + \frac{1}{2} \gamma m A^2 - (N-1) A^{-c} &\geq 0. \end{aligned}$$

First, by $A > 1$, (2.7) and (2.8), we have

$$\frac{m^2 A^2}{2\alpha} \gamma^2 (A\eta + A^{-c})^{\gamma(1-m)-2} \geq \frac{m^2}{2\alpha} \gamma^2 A^{2-c(\gamma(1-m)-2)} \geq \frac{m^2}{2\alpha} \gamma^2 \geq 1.$$

Next, from $A > 1$, $c > 0$ and (2.7), it follows that

$$\left(\frac{1}{2} \gamma m - (N-1) \right) A\eta + \frac{1}{2} \gamma m A^2 - (N-1) A^{-c} \geq \frac{1}{2} \gamma m - (N-1) \geq 0,$$

and the claim follows. As noted above, the inequality

$$\partial_t \underline{u} \leq \Delta(\underline{u}^m), \quad x \in \overline{\Omega}, t \in (0, T)$$

holds for any $A > 1$.

We next consider the boundary condition. From the facts that $-\alpha m - \beta = -\alpha p$ and $\eta = 0$ for $|x| = 1$, it follows that

$$\begin{aligned} &(\partial_\nu(\underline{u}^m) - \underline{u}^p)|_{|x|=1} \\ &= (T-t)^{-\alpha p} \left(m\gamma A(A\eta + A^{-c})^{-m\gamma-1} - (A\eta + A^{-c})^{-p\gamma} \right) \Big|_{\eta=0} \\ &= (T-t)^{-\alpha p} A^{1+c(m\gamma+1)} \left(m\gamma - A^{c((p-m)\gamma-1)-1} \right). \end{aligned} \quad (2.14)$$

By (2.8), we have $c((p-m)\gamma-1)-1 > 0$. Therefore, there exists a constant $A_0 := A_0(m, N, p, \gamma) > 1$ such that

$$\partial_\nu(\underline{u}^m) \leq \underline{u}^p, \quad x \in \partial\Omega, t \in (0, T) \quad (2.15)$$

for any $A \geq A_0$. Now we fix $A \geq A_0$ and choose an initial data u_0 such that $u_0 \geq \underline{u}(\cdot, 0)$ on $\mathbf{R}^N \setminus B_1$. Then \underline{u} is a subsolution of the problem (1.1), and so every solution u with $u(\cdot, 0) = u_0 \geq \underline{u}(\cdot, 0)$ blows up at some $t = T'$ with $T' \leq T < +\infty$. This proves Theorem 1.1 (ii). \square

Proof of Theorem 1.1 (iii). We construct a supersolution of the form

$$\begin{aligned} \bar{u}(x, t) &:= (b+t)^{-\alpha} h(\zeta), \quad \zeta := (|x| - 1)(b+t)^{-\beta}, \\ h(\zeta) &:= k(A + a(\zeta + 1)^2)^{-\frac{1}{1-m}}, \end{aligned}$$

where $\alpha = \alpha(m, p)$ and $\beta = \beta(m, p)$ are given by (2.6) and

$$a := \frac{1-m}{m}\alpha, \quad b^{-\beta} = \frac{4}{1-m}.$$

The constants A and $0 < k < 1$ are chosen later. By similar computations to (2.9), $h', (h^m)' \leq 0$ and the estimate

$$\frac{(b+t)^\beta}{|x|} = \frac{1}{(b+t)^{-\beta} + \zeta} \geq \frac{1}{b^{-\beta} + \zeta} \quad \text{for } |x| > 1,$$

we have

$$\begin{aligned} \partial_t \bar{u} - \Delta(\bar{u}^m) &= (b+t)^{-\alpha-1} \left(-\alpha h - \beta \zeta h' - (h^m)'' - \frac{N-1}{|x|} (b+t)^\beta (h^m)' \right) \\ &\geq (b+t)^{-\alpha-1} \left(-\alpha h - (h^m)'' - \frac{N-1}{b^{-\beta} + \zeta} (h^m)' \right). \end{aligned} \quad (2.16)$$

The definition of h shows that

$$\begin{aligned} &-\alpha h - (h^m)'' - \frac{N-1}{b^{-\beta} + \zeta} (h^m)' \\ &= (A + a(\zeta + 1)^2)^{-\frac{1}{1-m}} \left(-\alpha k - \frac{4m}{(1-m)^2} a^2 k^m (\zeta + 1) (A + a(\zeta + 1)^2)^{-1} \right. \\ &\quad \left. + \frac{2m}{1-m} a k^m + \frac{N-1}{b^{-\beta} + \zeta} \times \frac{2m}{1-m} a k^m (\zeta + 1) \right). \end{aligned}$$

By the choice of a , we have

$$\frac{m}{1-m} a k^m \geq \alpha k \quad \text{for any } 0 < k < 1,$$

and so

$$-\alpha h - (h^m)'' - \frac{N-1}{b^{-\beta} + \zeta} (h^m)' \geq (A + a(\zeta + 1)^2)^{-\frac{1}{1-m}} \frac{m}{1-m} a k^m H(\zeta), \quad (2.17)$$

where

$$\begin{aligned} H(\zeta) &:= 1 + \frac{N-1}{b^{-\beta} + \zeta} 2(\zeta + 1) - \frac{4}{1-m} a(\zeta + 1)(A + a(\zeta + 1)^2)^{-1} \\ &= \frac{(A + a(\zeta + 1)^2)^{-1}}{b^{-\beta} + \zeta} \left((b^{-\beta} + \zeta)(A + a(\zeta + 1)^2) \right. \\ &\quad \left. + 2(N-1)(\zeta + 1)(A + a(\zeta + 1)^2) - \frac{4}{1-m} a(\zeta + 1)(b^{-\beta} + \zeta) \right). \end{aligned}$$

We claim that there exists a constant $A_0 = A_0(m, N, p) > 0$ independent of k such that for any $A \geq A_0$, we have

$$H(\zeta) \geq 0 \text{ for any } \zeta \geq 0. \quad (2.18)$$

Direct expansion gives

$$\begin{aligned} &(b^{-\beta} + \zeta)(A + a(\zeta + 1)^2) + 2(N-1)(\zeta + 1)(A + a(\zeta + 1)^2) - \frac{4}{1-m} a(\zeta + 1)(b^{-\beta} + \zeta) \\ &= (2N-1)a\zeta^3 + \left(b^{-\beta} + 6N - 4 - \frac{4}{1-m} \right) a\zeta^2 \\ &\quad + \left(2b^{-\beta}a + (2N-1)A + (6N-5)a - \frac{4}{1-m} a(b^{-\beta} + 1) \right) \zeta^1 \\ &\quad + b^{-\beta}(A + a) + 2(N-1)(A + a) - \frac{4}{1-m} ab^{-\beta}. \end{aligned}$$

By $b^{-\beta} = 4/(1-m)$, we have

$$\begin{aligned} &(b^{-\beta} + \zeta)(A + a(\zeta + 1)^2) + 2(N-1)(\zeta + 1)(A + a(\zeta + 1)^2) - \frac{4}{1-m} a(\zeta + 1)(b^{-\beta} + \zeta) \\ &= (2N-1)a\zeta^3 + (6N-4)a\zeta^2 \\ &\quad + \left((2N-1)A + \left(\frac{4}{1-m} + 6N - 5 - \frac{16}{(1-m)^2} \right) a \right) \zeta^1 \\ &\quad + \left(\left(\frac{4}{1-m} + 2(N-1) \right) A + \left(\frac{4}{1-m} + 2(N-1) - \frac{16}{(1-m)^2} \right) a \right) \zeta^0. \end{aligned}$$

We see that each of the coefficients of η^3 , η^2 , η^1 and η^0 is positive if $A > 1$ is large. Hence the claim follows. By (2.16), (2.17) and (2.18), we obtain

$$\partial_t \bar{u} \geq \Delta(\bar{u}^m), \quad x \in \bar{\Omega}, t > 0$$

for any $A \geq A_0$ and $0 < k < 1$. Fix $A \geq A_0$.

Next, we consider the boundary condition. Since $-\alpha m - \beta = -\alpha p$ and $\zeta = 0$ for $|x| = 1$, we have

$$\begin{aligned} &(\partial_\nu(\bar{u}^m) - \bar{u}^p)|_{|x|=1} \\ &= (b+t)^{-\alpha p} \left(\frac{2m}{1-m} a k^m (A + a(\zeta + 1)^2)^{-\frac{1}{1-m}} (\zeta + 1) \right. \\ &\quad \left. - k^p (A + a(\zeta + 1)^2)^{-\frac{p}{1-m}} \right) \Big|_{\zeta=0} \\ &= (b+t)^{-\alpha p} \left(2 \frac{m}{1-m} a k^m (A + a)^{-\frac{1}{1-m}} - k^p (A + a)^{-\frac{p}{1-m}} \right). \end{aligned}$$

Since m, a, p, A are fixed and $m < p$, there exists a positive constant $k_0 = k_0(A, m, p) < 1$ such that

$$2 \frac{m}{1-m} a k^m (A+a)^{-\frac{1}{1-m}} - k^p (A+a)^{-\frac{p}{1-m}} \geq 0$$

for any $0 < k \leq k_0$, and so

$$\partial_\nu(\bar{u}^m) \geq \bar{u}^p, \quad x \in \partial\Omega, t > 0$$

for any $0 < k \leq k_0$. We fix $0 < k \leq k_0$ and choose u_0 such that $u_0 \leq \bar{u}(\cdot, 0)$ on $\bar{\Omega}$. Then \bar{u} is a supersolution of (1.1), and every solution u with $u(\cdot, 0) = u_0 \leq \bar{u}(\cdot, 0)$ exists globally in time. The proof is complete. \square

3. Proof of Theorem 1.2

We construct comparison functions by modifying (2.1) and (2.5) and show Theorem 1.2.

Proof of Theorem 1.2. Let us first prove (i). Define \bar{u} by

$$\begin{aligned} \bar{u}(x, t) &:= e^{\alpha t} F(\xi), \quad \xi := (1 - |x|^2) e^{\beta t}, \\ F(\xi) &:= (A + e^{-\gamma \xi})^{\frac{1}{m}} \end{aligned}$$

for $A > 0$, where α , β and γ are given by (2.2). Simple calculations yield

$$\partial_t \bar{u} - \Delta(\bar{u}^m) = e^{\alpha t} \left(\alpha F + \beta \xi F' - 4|x|^2 (F^m)'' + \frac{2N}{e^{\beta t}} (F^m)' \right).$$

Similar computations to the proof of Theorem 1.1 (i) show that

$$\begin{aligned} \alpha F &\geq A^{2+\frac{1}{m}}, \quad \beta \xi F' \geq -\frac{1-m}{2me} (A+1)^{1+\frac{1}{m}}, \\ -4|x|^2 (F^m)'' &= -4|x|^2 \gamma^2 e^{-\gamma \xi} \geq -4(A+1)^{\frac{2p}{m}} \geq -4(A+1)^{1+\frac{1}{m}}, \\ \frac{2N}{e^{\beta t}} (F^m)' &= -2N\gamma e^{-\beta t - \gamma \xi} \geq -2N(A+1)^{\frac{p}{m}} \geq -2N(A+1)^{1+\frac{1}{m}}. \end{aligned}$$

Then there exists a positive constant $A_0 = A_0(m, N)$ such that (2.3) holds for any $A \geq A_0$. Furthermore, since $\nu = x/|x|$, we have

$$(\partial_\nu \bar{u} - u^p)|_{|x|=1} = 2\gamma e^{(\alpha m + \beta)t} - e^{-\alpha p t} (A+1)^{\frac{p}{m}} \geq 0.$$

Hence (2.4) holds. The rest of the proof of Theorem 1.2 (i) is the same as that of Theorem 1.1 (i).

We next show (ii). Let $T > 0$. By modifying (2.5), we define

$$\begin{aligned} \underline{u}(x, t) &:= (T-t)^{-\alpha} G(\eta), \quad \eta := (1 - |x|)(T-t)^{-\beta}, \\ G(\eta) &:= (A\eta + A^{-c})^{-\gamma} \end{aligned}$$

for $A > 1$, where α , β , γ and c are chosen so that (2.6), (2.7) and (2.8) hold. Similar calculations to (2.9) and (2.10) show that

$$\begin{aligned} (T-t)^{\alpha+1} (\partial_t \underline{u} - \Delta(\underline{u}^m)) &= \alpha G + \beta \eta G' - (G^m)'' + \frac{N-1}{|x|} (T-t)^\beta (G^m)' \\ &\leq \alpha G - (G^m)'' \\ &\leq \alpha (A\eta + A^{-c})^{-\gamma} - \gamma^2 m^2 A^2 (A\eta + A^{-c})^{-\gamma m-2}. \end{aligned}$$

The right-hand side is nonnegative, since (2.12) holds for $A > 1$. On the other hand, by $\nu = x/|x|$, (2.14) holds. Then there exists a constant $A_0 := A_0(m, N, p) > 1$ such that (2.15) holds for $A \geq A_0$. Fix $A \geq A_0$. Note that A is independent of T and that

$$\underline{u}(x, 0) = T^{-\alpha} \left(A \frac{1 - |x|}{T^\beta} + A^{-c} \right)^{-\gamma} \leq T^{-\alpha} A^{c\gamma}. \quad (3.1)$$

Let u be a solution of (1.1) with $u(\cdot, 0) = u_0$. There exists $t_0 > 0$ such that $u(x, t_0) > 0$ on $\overline{B_1}$. Furthermore, since $u(\cdot, t_0) \in C(\overline{B_1})$, we obtain $\min_{\overline{\Omega}} u(\cdot, t_0) > 0$. By (3.1), we can choose $T > 0$ so large that

$$\underline{u}(x, 0) \leq \min_{\overline{\Omega}} u(\cdot, t_0) \leq u(x, t_0), \quad x \in \overline{B_1}.$$

Fix such a T . Then $\underline{u}(x, t)$ is a subsolution of $u(x, t_0 + t)$, and so u blows up in finite time. Thus (ii) follows, and the proof is complete. \square

Acknowledgments

The first author was supported by JSPS KAKENHI Grant Number 18K13435. The second author was supported by JSPS KAKENHI Grant Number 19K14567.

References

- [1] K. Deng, M. Fila, H.A. Levine, On critical exponents for a system of heat equations coupled in the boundary conditions, *Acta Math. Univ. Comenian.* 63 (1994) 169–192.
- [2] K. Deng, H.A. Levine, The role of critical exponents in blow-up theorems: the sequel, *J. Math. Anal. Appl.* 243 (2000) 85–126.
- [3] R. Ferreira, A. de Pablo, F. Quirós, J.D. Rossi, The blow up profile for a fast diffusion equation with a nonlinear boundary condition, *Rocky Mountain J. Math.* 33 (2003) 123–146.
- [4] M. Fila, J. Filo, Blow-up on the boundary: a survey, in: S. Janeczko, W.M. Zajączkowski, B. Ziemian (Eds.), *Singularities and Differential Equations*, in: Banach Center Publ., vol. 33, Polish Acad. Sci., Inst. Math., Warsaw, 1996, pp. 67–78.
- [5] J. Filo, Diffusivity versus absorption through the boundary, *J. Differential Equations* 99 (1992) 281–305.
- [6] V.A. Galaktionov, H.A. Levine, On critical Fujita exponents for heat equations with nonlinear flux conditions on the boundary, *Israel J. Math.* 94 (1996) 125–146.
- [7] W. Huang, J. Yin, Y. Wang, On critical Fujita exponents for the porous medium equation with a nonlinear boundary condition, *J. Math. Anal. Appl.* 286 (2003) 369–377.
- [8] A. de Pablo, F. Quirós, J.D. Rossi, Asymptotic simplification for a reaction–diffusion problem with a nonlinear boundary condition, *IMA J. Appl. Math.* 67 (2002) 69–98.
- [9] P.Y.H. Pang, Z. Wang, J. Yin, Critical exponents for nonlinear diffusion equations with nonlinear boundary sources, *J. Math. Anal. Appl.* 343 (2008) 654–662.
- [10] Z. Wang, R. Du, Critical curves for multidimensional nonlinear diffusion equations coupled by nonlinear boundary sources, *Bull. Malays. Sci. Soc.* 39 (2016) 1465–1475.
- [11] N. Wolanski, Global behavior of positive solutions to nonlinear diffusion problems with nonlinear absorption through the boundary, *SIAM J. Math. Anal.* 24 (1993) 317–326.