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► **To cite this version:**

Waad Al Sayed, Laurent Veron. On uniqueness of large solutions of nonlinear parabolic equations in nonsmooth domains. *Advanced Nonlinear Studies*, 2009, 9 (1), pp.149-164. hal-00300801v2

**HAL Id: hal-00300801**

**<https://hal.science/hal-00300801v2>**

Submitted on 14 Aug 2008

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# On uniqueness of large solutions of nonlinear parabolic equations in nonsmooth domains

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**Abstract** We study the existence and uniqueness of the positive solutions of the problem (P):  $\partial_t u - \Delta u + u^q = 0$  ( $q > 1$ ) in  $\Omega \times (0, \infty)$ ,  $u = \infty$  on  $\partial\Omega \times (0, \infty)$  and  $u(\cdot, 0) \in L^1(\Omega)$ , when  $\Omega$  is a bounded domain in  $\mathbb{R}^N$ . We construct a maximal solution, prove that this maximal solution is a large solution whenever  $q < N/(N-2)$  and it is unique if  $\partial\Omega = \partial\bar{\Omega}^c$ . If  $\partial\Omega$  has the local graph property, we prove that there exists at most one solution to problem (P).

1991 *Mathematics Subject Classification.* 35K60, 34.

*Key words.* Parabolic equations, singular solutions, self-similarity, removable singularities

## 1 Introduction

Let  $q > 1$  and let  $\Omega$  be a bounded domain in  $\mathbb{R}^N$  with boundary  $\partial\Omega := \Gamma$ . It has been proved by Keller [5] and Osserman [11] that there exists a *maximal solution*  $\bar{u}$  to the stationary equation

$$-\Delta u + |u|^{q-1}u = 0 \quad \text{in } \Omega. \quad (1.1)$$

When  $1 < q < N/(N-2)$  this maximal solution is a *large solution* in the sense that

$$\lim_{\rho(x) \rightarrow 0} \bar{u}(x) = \infty \quad (1.2)$$

where  $\rho(x) = \text{dist}(x, \partial\Omega)$ . Furthermore Véron proves in [12] that  $\bar{u}$  is the unique large solution whenever  $\partial\Omega = \partial\bar{\Omega}^c$ . When  $q \geq N/(N-2)$  his proof of uniqueness does not apply. Marcus and Véron prove in [7] that, there exists at most one large solution, provided  $\partial\Omega$  is locally the graph of a continuous function. The aim of this article is to extend these questions to the parabolic equation

$$\partial_t u - \Delta u + |u|^{q-1}u = 0 \quad \text{in } \Omega \times (0, \infty). \quad (1.3)$$

We are interested into positive solutions which satisfy

$$\lim_{t \rightarrow 0} u(\cdot, t) = f \quad \text{in } L^1_{loc}(\Omega), \quad (1.4)$$

where  $f \in L^1_{loc+}(\Omega)$  and

$$\lim_{(x,t) \rightarrow (y,s)} u(x,t) = \infty \quad \forall (y,s) \in \Gamma \times (0, \infty). \quad (1.5)$$

Notice that if the initial and boundary conditions are exchanged, i.e.  $u(\cdot, t)$  blows-up when  $t \rightarrow 0$  and coincides with a locally integrable function on  $\Gamma \times (0, \infty)$ , this problem is associated with the study of the initial trace, and much work has been done by Marcus and Véron [9] in the case of a smooth domain. In particular they obtain the existence and uniqueness when  $q$  is subcritical, i.e.  $1 < q < 1 + 2/N$ .

In this article we prove two series of results:

**Theorem A** *Assume  $q > 1$  and  $\Omega$  is a bounded domain. Then for any  $f \in L^1_{loc+}(\Omega)$  there exists a maximal solution  $\bar{u}_f$  to problem (2.5) satisfying (1.4). If  $1 < q < N/(N-2)$ ,  $\bar{u}_f$  satisfies (1.5). At end, if  $1 < q < N/(N-2)$  and  $\partial\Omega = \partial\bar{\Omega}^c$ ,  $\bar{u}_f$  is the unique solution of the problem which satisfies (1.5).*

The proof of uniqueness is based upon the construction of self-similar solutions of (2.5) in  $\mathbb{R}^N \setminus \{0\} \times (0, \infty)$ , with a persistent strong singularity on the axis  $\{0\} \times (0, \infty)$  and a zero initial trace on  $\mathbb{R}^N \setminus \{0\}$ . This solution, which is studied in Appendix, is reminiscent of the very singular solution of Brezis, Peletier and Terman [2], although the method of construction is far different. The uniqueness is a delicate adaptation to the parabolic framework of the proof by contradiction of [12].

**Theorem B** *Assume  $q > 1$ ,  $\Omega$  is a bounded domain and  $\partial\Omega$ , is locally a continuous graph. Then for any  $f \in L^1_{loc+}(\Omega)$  there exists at most one solution to problem (2.5) satisfying (1.4) and (1.5).*

For proving this result, we adapt the idea which was introduced in [7] of constructing local super and subsolutions by small translations of the domain, but the non-uniformity of the boundary blow-up creates an extra-difficulty. In an appendix we study a self-similar equation which plays a key-role in our construction,

$$\begin{cases} H'' + \left( \frac{N-1}{r} + \frac{r}{2} \right) H' + \frac{1}{q-1} H - |H|^{q-1} = 0 \\ \lim_{r \rightarrow 0} H(r) = \infty \\ \lim_{r \rightarrow \infty} r^{2/(q-1)} H(r) = 0. \end{cases} \quad (1.6)$$

We prove the existence and the uniqueness of the positive solution of (1.6) when  $1 < q < N/(N-2)$  and we give precise asymptotics when  $r \rightarrow 0$  and  $r \rightarrow \infty$ .

This article is organised as follows: 1- Introduction. 2- The maximal solution 3- The case  $1 < q < N/(N-2)$ . 4- The local continuous graph property. 5- Appendix.

## 2 The maximal solution

In this section  $\Omega$  is an open domain of  $\mathbb{R}^N$ , with a compact boundary  $\Gamma := \partial\Omega$ . If  $G$  is any open subset of  $\mathbb{R}^N$  and  $0 < T \leq \infty$ , we denote  $Q_T^G := G \times (0, T)$ . If  $f \in L^1_{loc+}(\Omega)$ , we

consider the problem

$$\begin{cases} \partial_t u - \Delta u + |u|^{q-1}u = 0 & \text{in } Q_\infty^\Omega \\ \lim_{t \rightarrow 0} u(\cdot, t) = f(\cdot) & \text{in } L_{loc}^1(\Omega) \\ \lim_{(x,t) \rightarrow (y,s)} u(x,t) = \infty & \forall (y,s) \in \Gamma \times (0, \infty). \end{cases} \quad (2.1)$$

By the next result, we reduce the lateral blow-up condition by a locally uniform one in which we set  $\rho(x) = \text{dist}(x, \Gamma)$ .

**Lemma 2.1** *The following two conditions are equivalent*

$$\lim_{(x,t) \rightarrow (y,s)} u(x,t) = \infty \quad \forall (y,s) \in \Gamma \times (0, \infty) \quad (2.2)$$

and

$$\lim_{\rho(x) \rightarrow 0} u(x,t) = \infty \quad \text{uniformly on } [\tau, T], \quad (2.3)$$

for any  $0 < \tau < T < \infty$ .

*Proof.* It is clear that (2.3) is equivalent to the fact that (2.2) holds uniformly on  $\Gamma \times [\tau, T]$ . By contradiction, we assume that (2.2) does not hold uniformly for some  $T > \tau > 0$ . Then there exists  $\beta > 0$  such that for any  $\delta > 0$ , there exist two couples  $(y_\delta, s_\delta) \in \Gamma \times [\tau, T]$  and  $(x_\delta, t_\delta) \in \Omega \times [\tau, T]$  such that

$$|x_\delta - y_\delta| + |t_\delta - s_\delta| \leq \delta \quad \text{and} \quad u(x_\delta, t_\delta) \leq \beta. \quad (2.4)$$

Taking  $\delta = 1/n$ ,  $n \in \mathbb{N}^*$ , we can assume that  $\{\delta\}$  is discrete and that  $y_\delta \rightarrow y \in \Gamma$  and  $s_\delta \rightarrow s \in [\tau, T]$ . Thus  $x_\delta \rightarrow y$  and  $t_\delta \rightarrow s$ . Therefore (2.4) contradicts (2.2).  $\square$

**Theorem 2.2** *For any  $q > 1$  and  $f \in L_{loc}^1(\Omega)$ , there exists a maximal solution  $u := \bar{u}_f$  of*

$$\partial_t u - \Delta u + |u|^{q-1}u = 0 \quad \text{in } Q_\infty^\Omega \quad (2.5)$$

which satisfies

$$\lim_{t \rightarrow 0} u(\cdot, t) = f(\cdot) \quad \text{in } L_{loc}^1(\Omega). \quad (2.6)$$

*Proof.* Let  $\Omega_n$  be an increasing sequence of smooth bounded domains such that  $\bar{\Omega}_n \subset \Omega_{n+1} \subset \Omega$  and  $\cup \Omega_n = \Omega$ . For each  $n$  let  $u_{n,f}$  be the increasing limit when  $k \rightarrow \infty$  of the  $u_{n,k,f}$  solution of

$$\begin{cases} \partial_t u_{n,k,f} - \Delta u_{n,k,f} + u_{n,k,f}^q = 0 & \text{in } Q_\infty^{\Omega_n} \\ u_{n,k,f}(x,t) = k & \text{in } \partial\Omega_n \times (0, \infty) \\ u_{n,k,f}(x,0) = f\chi_{\Omega_n} & \text{in } \Omega_n. \end{cases} \quad (2.7)$$

By the maximum principle and a standard approximation argument  $n \mapsto u_{n,k,f}$  is decreasing thus  $n \mapsto u_{n,f}$  too. The limit  $\bar{u}_f$  of the  $u_{n,f}$  satisfies (2.5) and (2.6). It is independent of the exhaustion  $\{\Omega_n\}$  of  $\Omega$ . Let  $u$  be a positive solution of (2.5) in  $Q_\infty^\Omega$  which satisfies (2.6). Since the initial trace of  $u$  is a locally integrable function,  $u^q \in L_{loc}^1(\Omega \times [0, \infty))$ . By

Fubini we can assume that, for any  $n$ ,  $u \in L^1_{loc}(\partial\Omega_n \times [0, \infty))$ . Because  $(u - u_{n,k,f})_+ \leq u$  and tends to 0 when  $k \rightarrow \infty$ , it follows by Lebesgue's theorem that

$$\lim_{k \rightarrow \infty} \|(u - u_{n,k,f})_+\|_{L^1(\partial\Omega_n \times (0, T))} = 0 \quad \forall T > 0.$$

Applying the maximum principle in  $\Omega_n \times (0, \infty)$  yields to

$$u \leq \lim_{k \rightarrow \infty} u_{n,k,f} = u_{n,f} \implies u \leq \lim_{n \rightarrow \infty} u_{n,f} = \bar{u}_f.$$

□

**Theorem 2.3** *For any  $q > 1$  and  $f \in L^1_{loc+}(\Omega)$ , there exists a minimal nonnegative solution  $\underline{u}_f$  of (2.5) in  $Q_\infty^\Omega$  which satisfies (2.6).*

*Proof.* The scheme of the construction is similar to the one of  $\bar{u}_f$ : with the same exhaustion  $\{\Omega_n\}$  of  $\Omega$ , we consider the solution  $u_{n,0,f}$  solution of

$$\begin{cases} \partial_t u_{n,0,f} - \Delta u_{n,0,f} + u_{n,0,f}^q = 0 & \text{in } Q_\infty^{\Omega_n} \\ u_{n,0,f}(x, t) = 0 & \text{in } \partial\Omega_n \times (0, \infty) \\ u_{n,0,f}(x, 0) = f\chi_{\Omega_n} & \text{in } \Omega_n. \end{cases} \quad (2.8)$$

By the maximum principle,  $n \mapsto u_{n,0,f}$  is increasing and dominated by  $\bar{u}_f$ . Therefore it converges to some solution  $\underline{u}_f$  of (2.5), which satisfies (2.6) as  $u_{n,0,f}$  and  $\bar{u}_f$  do it. Using the same argument as in the proof of Theorem 2.2, there holds  $u_{n,0,f} \leq u$  in  $Q_\infty^{\Omega_n}$  for a suitable exhaustion. Thus  $\underline{u}_f \leq u$ . □

*Remark.* Because of the lack of regularity of  $\partial\Omega$ , there is no reason for  $\bar{u}_f$  (resp  $\underline{u}_f$ ) to tend to infinity (resp. zero) on  $\partial\Omega \times (0, \infty)$ .

The next statement will be very useful for proving uniqueness results.

**Theorem 2.4** *Assume  $q > 1$ ,  $f \in L^1_{loc+}(\Omega)$  and  $u_f$  is a nonnegative solution of (2.5) satisfying (2.6). Then there exists a nonnegative solution  $u_0$  of (2.5) satisfying*

$$\lim_{t \rightarrow 0} u_0(\cdot, t) = 0 \quad \text{in } L^1_{loc}(\Omega), \quad (2.9)$$

such that

$$0 \leq u_f - \underline{u}_f \leq u_0 \leq u_f, \quad (2.10)$$

and

$$0 \leq \bar{u}_f - u_f \leq \bar{u}_0 - u_0. \quad (2.11)$$

*Proof. Step 1: construction of  $u_0$ .* The function  $w = u_f - \underline{u}_f$  is a nonnegative subsolution of (2.5) which satisfies

$$\lim_{t \rightarrow 0} w(\cdot, t) = 0 \quad \text{in } L^1_{loc}(\Omega).$$

Using the above considered exhaustion of  $\Omega$ , we denote by  $v_n$  the solution of

$$\begin{cases} \partial_t v_n - \Delta v_n + v_n^q = 0 & \text{in } Q_\infty^{\Omega_n} \\ v_n(x, t) = u_f - \underline{u}_f & \text{in } \partial\Omega_n \times (0, \infty) \\ v_n(x, 0) = 0 & \text{in } \Omega_n. \end{cases} \quad (2.12)$$

By the maximum principle

$$u_f - \underline{u}_f \leq v_n \leq u_f \quad \text{in } Q_\infty^{\Omega_n}.$$

Therefore  $v_{n+1} \geq v_n$  on  $\partial\Omega_n \times (0, \infty)$ ; this implies that the same inequality holds in  $Q_\infty^{\Omega_n}$ . If we denote by  $u_0$  the limit of the  $\{v_n\}$ , it is a solution of (2.5) in  $Q_\infty^\Omega$ . For any compact  $K \in \Omega$ , there exists  $n_K$  and  $\alpha > 0$  such that  $\text{dist}(K, \Omega_n^c) \geq \alpha$  for  $n \geq n_K$  therefore  $v_n$  remains uniformly bounded on  $K$  by Brezis-Friedman estimate [3]. Thus the local equicontinuity of the  $v_n$  (consequence of the regularity theory for parabolic equations) implies that  $u_0$  satisfies (2.9).

*Step 2: proof of (2.11).* We follow a method introduced in [8] in a different context. For  $n \in \mathbb{N}$  and  $k > 0$  fixed, we set

$$Z_{f,n} = u_{f,n} - u_f \quad \text{and} \quad Z_{0,n} = u_{0,n} - u_0,$$

where we assume that the  $n$  are chosen such that  $u_f, u_0 \in L_{loc}^1(\partial\Omega_n \times [0, \infty))$ , and

$$\phi(r, s) = \begin{cases} \frac{r^q - s^q}{r - s} & \text{if } r \neq s \\ 0 & \text{if } r = s. \end{cases}$$

By convexity,

$$\begin{cases} r_0 \geq s_0, r_1 \geq s_1 \\ r_1 \geq r_0, s_1 \geq s_0 \end{cases} \implies \phi(r_1, s_1) \geq \phi(r_0, s_0).$$

Therefore

$$\phi(u_{f,n}, u_f) \geq \phi(u_{0,n}, u_0) \quad \text{in } Q_T^{\Omega_n},$$

and

$$\begin{aligned} 0 &= \partial_t(Z_{f,n} - Z_{0,n}) - \Delta(Z_{f,n} - Z_{0,n}) + u_{f,n}^q - u_f^q - u_{0,n}^q + u_0^q \\ &= \partial_t(Z_{f,n} - Z_{0,n}) - \Delta(Z_{f,n} - Z_{0,n}) + \phi(u_{f,n}, u_f)Z_{f,n} - \phi(u_{0,n}, u_0)Z_{0,n}, \end{aligned}$$

which implies

$$\partial_t(Z_{f,n} - Z_{0,n}) - \Delta(Z_{f,n} - Z_{0,n}) + \phi(u_{f,n}, u_f)(Z_{f,n} - Z_{0,n}) \leq 0.$$

But  $Z_{f,n} - Z_{0,n} = 0$  in  $\Omega_n \times \{0\}$  and

$$\int_0^\infty \int_{\partial\Omega_n} |Z_{f,n} - Z_{0,n}| dS dt = 0$$

by approximations. By the maximum principle  $Z_{f,n,k} - Z_{0,n,k} \leq 0$ . Letting  $n \rightarrow \infty$  yields to

$$\bar{u}_f - u_f \leq \bar{u}_0 - u_0,$$

which ends the proof.  $\square$

### 3 The case $1 < q < N/(N - 2)$

In this section we assume that  $\Omega$  is a domain of  $\mathbb{R}^N$  with a compact boundary. We first prove that the maximal solution is a large solution

**Theorem 3.1** *Assume  $1 < q < N/(N - 2)$  and  $f \in L^1_{loc+}(\Omega)$ . Then the maximal solution  $\bar{u}_f$  of (2.5) in  $Q_T^\Omega$  which satisfies (2.6) satisfies also (2.3).*

*Proof.* In Appendix we construct the self-similar solution  $V := V_N$  of (2.5) in  $Q_\infty^{\mathbb{R}^N \setminus \{0\}}$  which has initial trace zero in  $\mathbb{R}^N \setminus \{0\}$  and satisfies

$$\lim_{|x| \rightarrow 0} V_N(x, t) = \infty,$$

locally uniformly on  $[\tau, \infty)$ , for any  $\tau > 0$ . Furthermore  $V_N(x, t) = t^{-1/(q-1)} H_N(|x|/\sqrt{t})$ . If  $a \in \partial\Omega$ , the restriction to  $\Omega_n$  of the function  $V_N(x - a, t)$  is bounded from above by  $u_{n,f}$ . Letting  $n \rightarrow \infty$  yields to

$$V_N(x - a, t) \leq \bar{u}_f(x, t) \quad \forall (x, t) \in Q_\infty^\Omega. \quad (3.1)$$

If we consider  $x \in \Omega$  and denote by  $a_x$  a projection of  $x$  onto  $\partial\Omega$ , there holds

$$t^{-1/(q-1)} H_N(\rho(x)/\sqrt{t}) = V_N(x - a_x, t) \leq \bar{u}_f(x, t). \quad (3.2)$$

Using (5.2), we derive that  $\bar{u}_f$  satisfies (2.3).  $\square$

**Theorem 3.2** *Assume  $1 < q < N/(N - 2)$ ,  $f \in L^1_{loc+}(\Omega)$  and  $\partial\Omega = \partial\bar{\Omega}^c$ . Then  $\bar{u}_f$  is the unique solution of (2.5) in  $Q_T^\Omega$  which satisfies (2.6) and (2.3).*

*Proof.* Assume that  $u_f$  is a solution of (2.5) in  $Q_T^\Omega$  such that (2.6) and (2.3) hold. By Theorem 2.4 there exists a positive solution  $u_0$  with zero initial trace such that

$$0 \leq u_f - u_0 \leq \underline{u}_f \quad (3.3)$$

and (2.11) are satisfied. Since  $\underline{u}_f(x, t) \leq ((q-1)t)^{-1/(q-1)}$  (notice that this last expression is the maximal solution of (2.5) in  $Q_\infty^{\mathbb{R}^N}$ ), the function  $u_0$  satisfies also (2.3). Therefore, it is sufficient to prove that  $\bar{u}_0 = u_0 := u$ .

*Step 1: bilateral estimates.* Since  $\partial\Omega = \partial\bar{\Omega}^c$ , for any  $a \in \partial\Omega$ , there exists a sequence  $\{a_n\} \subset \bar{\Omega}^c$  converging to  $a$ . If  $u$  is any solution of (2.5) in  $Q_T^\Omega$  which satisfies (2.3) and (2.9), there holds

$$V_N(x - a_n, t) \leq u(x, t) \implies V_N(x - a, t) \leq u(x, t).$$

In particular, if  $a = a_x$ , we see that  $u$  satisfies (3.2). In order to obtain an estimate from above we consider for  $r < \rho(x)$  the solution  $(y, t) \mapsto u_{x,r}(y, t)$  of

$$\begin{cases} \partial_t u_{x,r} - \Delta u_{x,r} + u_{x,r}^q = 0 & \text{in } Q_\infty^{B_r(x)} \\ \lim_{(y,t) \rightarrow (z,0)} u_{x,r}(y, t) = 0 & \forall z \in B_r(x) \\ \lim_{|x| \uparrow r} u_{x,r}(x, t) = \infty & \text{locally uniformly on } [\tau, \infty), \text{ for any } \tau > 0 \end{cases} \quad (3.4)$$

Then

$$\bar{u}_0(y, t) \leq u_{x,r}(y, t) \implies \bar{u}_0(y, t) \leq u_{x,\rho(x)}(y, t) \quad \forall (y, t) \in Q_\infty^{B_{\rho(x)}(x)}.$$

In particular, with  $u_{0,r} = u_r$ ,

$$\bar{u}_0(x, t) \leq u_{\rho(x)}(0, t) = (\rho(x))^{-2/(q-1)} u_1(0, t/(\rho(x))^2).$$

Therefore

$$t^{-1/(q-1)} H_N(\rho(x)/\sqrt{t}) \leq u(x, t) \leq \bar{u}_0(x, t) \leq (\rho(x))^{-2/(q-1)} u_1(0, t/(\rho(x))^2). \quad (3.5)$$

The function  $s \mapsto u_1(0, s)$  is increasing by the same argument as the one of Corollary 4.3 and bounded from above by the unique solution  $P$  of

$$\begin{cases} -\Delta P + P^q = 0 & \text{in } B_1 \\ \lim_{|x| \rightarrow 1} P(x) = \infty. \end{cases} \quad (3.6)$$

Therefore it converges to  $P$  locally uniformly in  $B_1$  and  $\lim_{s \rightarrow \infty} u_1(0, s) = P(0)$ . Thus

$$t/(\rho(x))^2 \rightarrow \infty \implies (\rho(x))^{-2/(q-1)} u_1(0, t/(\rho(x))^2) \approx P(0)(\rho(x))^{-2/(q-1)}. \quad (3.7)$$

On the other hand, if  $t/(\rho(x))^2 \rightarrow \infty$ , equivalently  $\rho(x)/\sqrt{t} \rightarrow 0$ ,

$$t^{-1/(q-1)} H_N(\rho(x)/\sqrt{t}) \approx \lambda_{N,q} t^{-1/(q-1)} (\rho(x)/\sqrt{t})^{-2/(q-1)} = \lambda_{N,q} (\rho(x))^{-2/(q-1)}, \quad (3.8)$$

by (5.4).

Next, in order to obtain an estimate from above of  $u_1(0, s)$  when  $s \rightarrow 0$ , we compare  $u_1$  to a solution  $u_\Theta$  of (2.5) in  $Q_\infty^\Theta$ , where  $\Theta$  is a polyhedra inscribed in  $B_1$ ; this polyhedra is a finite intersection of half spaces  $\Gamma_i$  containing  $\Pi$ . In each of the half space  $\Gamma_i$ , with boundary  $\gamma_i$ , we can consider the solution  $W_i$  of (2.5) in  $Q_\infty^{\Gamma_i}$  which tends to infinity on  $\gamma_i \times (0, \infty)$  and has value 0 on  $\Gamma_i \times \{0\}$ . This solution depends only on the distance to  $\gamma_i$  and  $t$ . Thus it is expressed by the function  $V_1$  defined in Proposition 5.1 when  $N = 1$ . Moreover, since a sum of solutions is a super solution,

$$u_1 \leq u_\Theta \leq \sum_i W_i \implies u_1(0, s) \leq \sum_i H_1(\text{dist}(0, \gamma_i)/\sqrt{s}). \quad (3.9)$$

We can choose the hyperplanes  $\gamma_i$  such that for any  $\delta \in (0, 1)$ , there exists  $C_\delta \in \mathbb{N}_*$  such that

$$u_1(0, s) \leq C_\delta H_1((1-\delta)/\sqrt{s}). \quad (3.10)$$

Using (5.3) we derive

$$u(x, t) \geq c_{N,q} (\rho(x))^{2/(q-1)-N} t^{N/2-1/(q-1)} e^{-(\rho(x))^2/4t},$$

when  $\rho(x)/\sqrt{t} \rightarrow \infty$ , and

$$\bar{u}_0(x, t) \leq C H_1((1-\delta)\rho(x)/\sqrt{t}) \leq C(1-\delta)^{2/(q-1)-1} (\rho(x))^{2/(q-1)-1} t^{1/2-1/(q-1)} e^{-((1-\delta)\rho(x))^2/4t}.$$



Therefore, there exists  $\theta > 1$  such that

$$\bar{u}_0(x, t) \leq C(\rho(x))^{2/(q-1)-N} t^{N/2-1/(q-1)} e^{-(\rho(x))^2/4\theta t} \leq Cu(x, \theta t), \quad (3.11)$$

when  $\rho(x)/\sqrt{t} \rightarrow \infty$ . Finally, when  $m^{-1} \leq \rho(x)/\sqrt{t} \leq m$  for some  $m > 1$ , (3.5) shows that  $(\rho(x))^{-2/(q-1)} u_1(0, t/(\rho(x))^2)$  and  $t^{-1/(q-1)} H_N(\rho(x)/\sqrt{t})$  are comparable. In conclusion, there exist constants  $C > P(0)/\lambda_{N,q} > 1$  and  $\theta > 1$  such that

$$u(x, t) \leq \bar{u}_0(x, t) \leq Cu(x, \theta t) \quad \forall (x, t) \in Q_\infty^\Omega. \quad (3.12)$$

*Step 2: End of the proof.* Let  $\tau > 0$  and  $C' > C$  be fixed. The function

$$t \mapsto u_\tau(x, t) := C' u(x, t + \theta\tau)$$

is a supersolution of (2.5) in  $\Omega \times (0, \infty)$  which satisfies  $u_\tau(x, 0) = C' u(x, \theta\tau) > \bar{u}_0(x, \tau)$  by (3.12). Furthermore,

$$C' u(x, t + \theta\tau) \geq C'(t + \theta\tau)^{-1/(q-1)} H_N(\rho(x)/\sqrt{t + \theta\tau}) = C' \lambda_{N,q} (1 + o(1)) (\rho(x))^{-2/(q-1)},$$

as  $\rho(x) \rightarrow 0$ , locally uniformly for  $t \in [0, \infty)$ . Similarly,

$$\bar{u}_0(x, t + \tau) \leq (\rho(x))^{-2/(q-1)} u_1(0, (t + \tau)/(\rho(x))^2) = P(0)(1 + o(1)) (\rho(x))^{-2/(q-1)},$$

as  $\rho(x) \rightarrow 0$ , and also locally uniformly for  $t \in [0, \infty)$ . Therefore  $(\bar{u}_0(x, t) - u_\tau(x, t))_+$  vanishes in a neighborhood of  $\partial\Omega \times [0, T]$  for any  $T > 0$ . By the maximum principle

$$u_\tau(x, t) \geq \bar{u}_0(x, t) \quad \forall (x, t) \in \Omega \times (0, \infty).$$

Letting  $\tau \rightarrow 0$  and  $C' \rightarrow C$  yields to

$$u(x, t) \leq \bar{u}_0(x, t) \leq Cu(x, t) \quad \forall (x, t) \in Q_\infty^\Omega. \quad (3.13)$$

The conclusion of the proof is contradiction, following an idea introduced in [8] and developed by [12] in the elliptic case. We assume  $u \neq \bar{u}_0$ , thus  $u < \bar{u}_0$ . By convexity the function

$$w = u - \frac{1}{2C}(\bar{u}_0 - u)$$

is a supersolution and  $w < u$ . Moreover  $w > w' := ((1 + C)/2C)u$  and  $w'$  is a subsolution. Consequently, there exists a solution  $u_1$  of (2.5) which satisfies

$$w' < u_1 \leq w \implies \bar{u}_0 - u_1 \geq (1 + K^{-1})(\bar{u}_0 - u) \quad \text{in } Q_\infty^\Omega. \quad (3.14)$$

Notice that  $u_1$  satisfies (2.9) and (2.3), therefore it satisfies (3.13) as  $u$  does it. Replacing  $u$  by  $u_1$  and introducing the supersolution

$$w_1 = u_1 - \frac{1}{2C}(\bar{u}_0 - u_1)$$

and the subsolution  $w'_1 := ((1 + C)/2C)u_1$  we see that there exists a solution  $u_2$  of (2.5) such that

$$w'_1 < u_2 \leq w_1 \implies \bar{u}_0 - u_2 \geq (1 + K^{-1})^2 (\bar{u}_0 - u) \quad \text{in } Q_\infty^\Omega. \quad (3.15)$$

By induction, we construct a sequence of positive solutions  $u_k$  of (2.5), subject to (2.9) and (2.3) such that

$$\bar{u}_0 - u_k \geq (1 + K^{-1})^k (\bar{u}_0 - u) \quad \text{in } Q_\infty^\Omega. \quad (3.16)$$

This is clearly a contradiction since  $(1 + K^{-1})^k \rightarrow \infty$  as  $k \rightarrow \infty$  and  $\bar{u}_0$  is locally bounded in  $Q_\infty^\Omega$ .  $\square$

## 4 The local continuous graph property

In this section, we assume that  $\partial\Omega$  is compact and is locally the graph of a continuous function, which means that there exists a finite number of open sets  $\Omega_j$  ( $j = 1, \dots, k$ ) such that  $\Gamma \cap \Omega_j$  is the graph of a continuous function. Our main result is the following

**Theorem 4.1** *Assume  $q > 1$  and  $f \in L_{loc+}^1(\Omega)$ . Then there exists at most one positive solution of (2.5) in  $Q_\infty^\Omega$  satisfying (2.6) and (2.3).*

Suppose  $u_f$  satisfies (2.5) in  $Q_\infty^\Omega$  satisfying (2.6) and (2.3), then clearly the maximal solution  $\bar{u}_f$  endows the same properties. In order to prove that  $u_f = \bar{u}_f$ , we can assume that  $f = 0$  by Theorem 2.4. We denote by  $u$  this large solution with zero initial trace. We consider some  $j \in \{1, \dots, k\}$ , perform a rotation, denote by  $x = (x', x_N) \in \mathbb{R}^{N-1} \times \mathbb{R}$  the coordinates in  $\mathbb{R}^N$  and represent  $\Gamma \cap \Omega_j$  as the graph of a continuous positive function  $\phi$  defined in  $C = \{x' \in \mathbb{R}^{N-1} : |x'| \leq R\}$ . We identify  $C$  with  $\{x = (x', 0) : |x'| \leq R\}$  and set

$$\Gamma_1 = \{x = (x', \phi(x')) : x' \in C\},$$

$$\Gamma_2 = \{x = (x', x_N) : x' \in \partial C, 0 \leq x_N < \phi(x'), \},$$

and

$$G_R = \{x \in \mathbb{R}^N : |x'| < R, 0 < x_N < \phi(x')\}.$$

We can assume that  $\bar{G}_R \subset \Omega \cup \Gamma_1$ ,

$$\inf\{\phi(x') : x' \in C\} = R_0 > 0 \quad \text{and} \quad \sup\{\phi(x') : x' \in C\} = R_1 > R_0.$$

For  $\sigma > 0$ , small enough, we consider  $\phi_\sigma \in C^\infty(C)$  satisfying

$$\phi(x') - \sigma/2 \leq \phi_\sigma(x') \leq \phi(x') + \sigma/2 \quad \forall x' \in C,$$

and set

$$G_{\sigma,R} = \{x \in \mathbb{R}^N : |x'| < R, 0 < x_N < \phi_\sigma(x') - \sigma\}$$

and

$$G'_{\sigma,R} = \{x \in \mathbb{R}^N : |x'| < R, 0 < x_N < \phi_\sigma(x') + \sigma\}.$$

The upper boundaries of  $G_\sigma$  and  $G'_\sigma$  are defined by

$$\Gamma_{1,\sigma} = \{x = (x', \phi_\sigma(x') - \sigma) : x' \in C\},$$

$$\Gamma'_{1,\sigma} = \{x = (x', \phi_\sigma(x') + \sigma) : x' \in C\},$$

and the remaining boundaries are

$$\begin{aligned}\Gamma_{2,\sigma} &= \{x = (x', x_N) : x' \in \partial C, 0 \leq x_N \leq \phi_\sigma(x') - \sigma\}, \\ \Gamma'_{2,\sigma} &= \{x = (x', x_N) : x' \in \partial C, 0 \leq x_N \leq \phi_\sigma(x') + \sigma\}.\end{aligned}$$

In order to have the monotonicity of the domains, we can also assume

$$\phi_\sigma(x') - \sigma < \phi_{\sigma'}(x') - \sigma' < \phi_{\sigma'}(x') + \sigma' < \phi_\sigma(x') + \sigma \quad \forall 0 < \sigma' < \sigma \quad \forall x' \in C, \quad (4.1)$$

thus, under the condition  $0 < \sigma' < \sigma$ ,

$$G_{\sigma,R} \subset G_{\sigma',R} \subset G_R \subset G'_{\sigma',R} \subset G'_{\sigma,R}. \quad (4.2)$$

The localization procedure is to consider the restriction of  $u$  to  $Q_\infty^{G_R} := G_R \times (0, \infty)$ , thus  $u$  is regular in  $G_R \cup \Gamma_2 \times [0, \infty)$  and satisfies

$$\lim_{x_N \rightarrow \phi(x')} u(x', x_N, t) = \infty, \quad (4.3)$$

uniformly with respect to  $(x', t) \in C \times [\tau, T]$ , for any  $0 < \tau < T$ . We construct  $v_\sigma$  as solution of

$$\partial_t v_\sigma - \Delta v_\sigma + v_\sigma^q = 0 \quad \text{in } Q_\infty^{G_{\sigma,R}} := G_{\sigma,R} \times (0, \infty), \quad (4.4)$$

subject to the initial condition

$$\lim_{t \rightarrow 0} v_\sigma(x, t) = 0 \quad \text{locally uniformly in } G_{\sigma,R}, \quad (4.5)$$

and the boundary conditions

$$\lim_{x_N \rightarrow \phi_\sigma(x') - \sigma} v_\sigma(x', x_N, t) = \infty \quad \forall (x', t) \in C \times (0, \infty], \quad (4.6)$$

uniformly on any set  $K \times [\tau, T]$ , where  $T > \tau > 0$  and  $K$  is a compact subset of  $C$  and

$$v_\sigma(x, t) = 0 \quad \forall (x, t) \in \Gamma_{2,\sigma} \times [0, \infty). \quad (4.7)$$

We also construct  $w_\sigma$  as solution of

$$\partial_t w_\sigma - \Delta w_\sigma + w_\sigma^q = 0 \quad \text{in } Q_T^{G'_{\sigma,R}} := G'_{\sigma,R} \times (0, \infty), \quad (4.8)$$

subject to the initial condition

$$\lim_{t \rightarrow 0} w_\sigma(x, t) = 0 \quad \text{locally uniformly in } G'_{\sigma,R}, \quad (4.9)$$

and the boundary conditions

$$\begin{cases} (i) & w_\sigma(x, t) = 0 \quad \forall (x, t) \in \Gamma'_{1,\sigma} \times [0, T], \\ (i') & \lim_{(x,s) \rightarrow (y,t)} w_\sigma(x, t) = \infty \quad \forall (y, s) \in \Gamma'_{2,\sigma} \times [0, T]. \end{cases} \quad (4.10)$$

The functions  $v_\sigma$  and  $w_\sigma$  inherit the following properties in which the local graph property plays a fundamental role, allowing translations of the truncated domains in the  $x_N$ -direction.

**Lemma 4.2** For  $\sigma > \sigma' > 0$  there holds

$$v_{\sigma'} \leq v_{\sigma} \quad \text{in } Q_{\infty}^{G_{\sigma,R}}, \quad (4.11)$$

$$w_{\sigma'} \leq w_{\sigma} \quad \text{in } Q_{\infty}^{G'_{\sigma',R}}, \quad (4.12)$$

$$\begin{aligned} (i) \quad & v_{\sigma}(x', x_N - 2\sigma, t) \leq u(x', x_N, t) \quad \text{in } Q_{\infty}^{G_R} \\ (ii) \quad & u(x', x_N, t) \leq v_{\sigma}(x, t) + w_{\sigma}(x, t) \quad \text{in } Q_{\infty}^{G_{\sigma,R}}. \end{aligned} \quad (4.13)$$

*Proof.* The inequalities (4.11) and (4.12) are the direct consequence of the fact that the domains  $G_{\sigma,R}$  and  $G'_{\sigma',R}$  are Lipschitz and the functions  $v_{\sigma}$  and  $w_{\sigma}$  are constructed by approximations of solutions of (2.5) with bounded boundary data. For proving (4.13)-(i), we compare, for  $\tau > 0$ ,  $u(x, t - \tau)$  and  $v_{\sigma}(x', x_N - 2\sigma, t)$  in  $Q_{\infty}^{G_R}$ . Because  $u$  satisfies (2.3), and  $v_{\sigma}(x', x_N - 2\sigma, 0) = 0$  in  $G_R$ , (4.13)-(i) follows by the maximum principle. The proof of (4.13)-(ii) needs no translation, but the fact that the sum of two solutions is a supersolution.  $\square$

**Corollary 4.3** There exist  $v_0 = \lim_{\sigma \rightarrow 0} v_{\sigma}$  and  $w_0 = \lim_{\sigma \rightarrow 0} w_{\sigma}$  and there holds

$$v_0 \leq u \leq v_0 + w_0 \quad \text{in } Q_{\infty}^{G_R}. \quad (4.14)$$

Moreover, the functions  $t \mapsto v_0(x, t)$  and  $t \mapsto w_0(x, t)$  are increasing on  $(0, \infty)$ ,  $\forall x \in G_R$ .

*Proof.* The first assertion follows from (4.11)-(4.12), and (4.14) from (4.13). Since  $v_0$  is the limit, when  $\sigma \rightarrow 0$  of  $v_{\sigma}$  which satisfy equation (4.4) in  $Q_T^{G_{\sigma,R}}$ , initial condition (4.5) and boundary conditions (4.6), (4.7), it is sufficient to prove the monotonicity of  $t \mapsto v_{\sigma}(\cdot, t)$ . Moreover  $v_{\sigma}$  is the limit, when  $k$  tends to infinity of the  $v_{k,\sigma}$  solutions of (2.5) in  $Q_T^{G_{\sigma,R}}$ , which satisfy the same boundary conditions as  $v_{\sigma}$  on  $\Gamma_{2,\sigma} \times [0, T]$ , the same zero initial condition and

$$\lim_{x_N \rightarrow \phi(x') - \sigma} v_{k,\sigma}(x', x_N, t) = k.$$

For  $\tau > 0$ , we define  $V_{\tau}$  by  $V_{\tau}(x, t) = (v_{k,\sigma}(x, t) - v_{k,\sigma}(x, t + \tau))_+$ . Because  $\partial G_{\sigma,R}$  is Lipschitz and  $V_{\tau}$  is a subsolution of (2.5) which vanishes on  $\partial G_{\sigma,R} \times [0, T]$  and at  $t = 0$ , it is identically zero. This implies  $v_{k,\sigma}(x, t) \leq v_{k,\sigma}(x, t + \tau)$ , and the monotonicity property of  $v_0$ , by strict maximum principle and letting  $\sigma \rightarrow 0$ . The proof of the monotonicity of  $w_0$  is similar.  $\square$

The key step of the proof is the following result.

**Proposition 4.4** Let  $\epsilon, \tau > 0$ . Then there exists  $\delta_{\epsilon} > 0$  such that, if we denote

$$G_{\delta,R'} = \{x = (x', x_N) : |x'| < R' \text{ and } \phi(x') - \delta \leq x_N < \phi(x')\},$$

there holds, for  $R' < R/\sqrt{N-1}$ ,

$$w_0(x, t) \leq \epsilon v_0(x, t + \tau) \quad \forall (x, t) \in Q_{\infty}^{G_{\delta,R'}}. \quad (4.15)$$

*Proof.* Using the result in Appendix, we recall that  $V := V_1$  is the unique positive and self-similar solution of the problem

$$\begin{cases} \partial_t V - \partial_{zz} V + V^q = 0 & \text{in } \mathbb{R}_+ \times \mathbb{R}_+ \\ \lim_{t \rightarrow 0} V(z, t) = 0 & \forall z > 0 \\ \lim_{z \rightarrow 0} V(z, t) = \infty & \forall t > 0, \end{cases} \quad (4.16)$$

and it is expressed by  $V_1(z, t) = t^{-1/(q-1)} H_1(x/\sqrt{t})$ , where  $H_1$  satisfies (5.2)-(5.3) with  $N = 1$ . We set  $R_N = R/\sqrt{N-1}$  so that

$$C_\infty := \{x' = (x_1, \dots, x_{N-1}) : \sup_{j \leq N-1} |x_j| < R_N\} \subset C = \{x' : |x'| \leq R\}$$

and we define

$$\tilde{w}(x, t) = W(x_N, t) + \sum_{j=1}^{N-1} (W(x_j - R, t) + W(R - x_j, t)).$$

The function  $\tilde{w}$  a super solution in  $\Theta \times \mathbb{R}^+$  where  $\Theta := \{(x', x_N) : x' \in C_\infty, x_N > 0\}$  which blows up on

$$\{x : x_N = 0, \sup_{j \leq N-1} |x_j| \leq R\} \cup \{x : x_N \geq 0, x_j = \pm R\}.$$

Therefore  $w_0 \leq \tilde{w}$  in  $Q_T^{G_{R_N}}$ . Moreover  $\tilde{w}(x, t) \rightarrow 0$  when  $t \rightarrow 0$ , uniformly on

$$G_{\alpha, R'}^* := \{x = (x_1, x_2) : |x_1| \leq R', \alpha \leq x_2 \leq \phi(x_1)\},$$

for any  $\alpha \in (0, R_0]$  and  $R' \in (0, R_N)$ . Since for any  $\tau > 0$ ,  $v_0(x, t + \tau) \rightarrow \infty$  when  $\rho(x) \rightarrow 0$ , locally uniformly on  $[0, \infty)$ , and  $\tilde{w}(x, t)$  remains uniformly bounded on  $Q_\infty^{G_{\delta, R'}}$ , for any  $\delta > R_0$ , it follows that for any  $\epsilon > 0$  there exists  $\delta_\epsilon > 0$  such that

$$w_0(x, t) \leq \tilde{w}(x, t) \leq \epsilon v_0(x, t + \tau) \quad \forall (x, t) \in Q_\infty^{G_{\delta_\epsilon, R'}}.$$

□

*Proof of Theorem 4.1.* Assume  $u$  is a solution of (2.5) satisfying (2.6) and (2.3). Then there holds in  $Q_\infty^{G_{\delta_\epsilon, R'}}$ ,

$$v_0(\cdot, t) \leq u(\cdot, t) \leq v_0(\cdot, t) + \epsilon v_0(\cdot, t + \tau). \quad (4.17)$$

Therefore

$$v_0(\cdot, t + \tau) \leq u(\cdot, t + \tau) \leq v_0(\cdot, t + \tau) + \epsilon v_0(\cdot, t + 2\tau),$$

from which follows

$$(1 + \epsilon)u(\cdot, t + \tau) \geq (1 + \epsilon)v_0(\cdot, t + \tau) \geq v_0(\cdot, t) + \epsilon v_0(\cdot, t + \tau)$$

since  $t \mapsto v_0(\cdot, t)$  is increasing by Corollary 4.3. The maximal solution  $\bar{u}_0$  satisfies (4.17) too; consequently the following inequality is verified in  $Q_\infty^{G_{\delta\epsilon, R'}}$ ,

$$(1 + \epsilon)u(\cdot, t + \tau) \geq \bar{u}_0(\cdot, t). \quad (4.18)$$

Since  $\partial\Omega$  is compact, there exists  $\delta^* > 0$  such that (4.18) holds whenever  $t \in [0, T]$  ( $T > 0$  arbitrary) and  $\rho(x) \leq \delta^*$ . Furthermore

$$\lim_{t \rightarrow 0} \max\{(\bar{u}_0(x, t) - (1 + \epsilon)u(x, t + \tau))_+ : \rho(x) \geq \delta^*\} = 0$$

because of (2.6). Since  $(\bar{u}_0(x, t) - (1 + \epsilon)u(x, t + \tau))_+$  is a subsolution, which vanishes at  $t = 0$  and near  $\partial\Omega \times [0, T]$ , it follows that (4.18) holds in  $Q_T^\Omega$ . Letting  $\epsilon \rightarrow 0$  and  $\tau \rightarrow 0$  yields to  $u \geq \bar{u}_0$ .  $\square$

*Remark.* The existence of large solutions when  $q \geq N/(N - 2)$  is a difficult problem as it is already in the elliptic case. We conjecture that the necessary and sufficient conditions, obtained by Dherzin-Le Gall when  $q = 2$  [4] and Labutin [6] in the general case  $q > 1$ , and expressed by mean of a Wiener type criterion involving the  $C_{2, q'}^{\mathbb{R}^N}$ -Bessel capacity, are still valid. As in [7], it is clear that if  $\partial\Omega$  satisfies the exterior segment property and  $1 < q < (N - 1)/(N - 3)$ , then  $\bar{u}_0$  is a large solution.

## 5 Appendix

The proof of this result is based upon the existence of solution of (2.5) in  $Q_\infty^{\mathbb{R}^N \setminus \{0\}}$  with a persistent singularity on  $\{0\} \times [0, \infty)$ .

**Proposition 5.1** *For any  $q > 1$ , there exists a unique positive function  $V := V_N$  defined in  $\mathbb{R}_+ \times \mathbb{R}_+$  satisfying, for any  $\tau > 0$*

$$\begin{cases} \partial_t V - \Delta V + V^q = 0 & \text{in } Q_\infty^{\mathbb{R}^N \setminus \{0\}} \\ \lim_{(x, t) \rightarrow (y, 0)} V(x, t) = 0 & \forall y \in \mathbb{R}^N \setminus \{0\} \\ \lim_{|x| \rightarrow 0} V(x, t) = \infty & \text{locally uniformly on } [\tau, \infty), \text{ for any } \tau > 0 \end{cases} \quad (5.1)$$

Then  $V_N(x, t) = t^{-1/(q-1)} H_N(|x|/\sqrt{t})$ , where  $H := H_N$  is the unique positive function satisfying

$$\begin{cases} H'' + \left(\frac{N-1}{r} + \frac{r}{2}\right) H' + \frac{1}{q-1} H - H^q = 0 & \text{in } \mathbb{R}_+ \\ \lim_{r \rightarrow 0} H(r) = \infty \\ \lim_{r \rightarrow \infty} r^{2/(q-1)} H(r) = 0. \end{cases} \quad (5.2)$$

Furthermore there holds

$$H_N(r) = c_{N, q} r^{2/(q-1) - N} e^{-r^2/4} (1 + O(r^{-2})) \quad \text{as } r \rightarrow \infty, \quad (5.3)$$

and

$$H_N(r) = \lambda_{N, q} r^{-2/(q-1)} (1 + O(r)) \quad \text{as } r \rightarrow 0, \quad (5.4)$$

*Proof.* If we assume  $1 < q < N/(N-2)$ , the  $C_{2,1,q'}$  parabolic capacity of the axis  $\{0\} \times \mathbb{R} \subset \mathbb{R}^{N+1}$  is positive, therefore there exists a unique solution  $u := u_\mu$  to the problem

$$\partial_t u - \Delta u + |u|^{q-1}u = \mu \quad \in \mathbb{R}^N \times \mathbb{R}, \quad (5.5)$$

(see [1]) where  $\mu$  is the uniform measure on  $\{0\} \times \mathbb{R}_+$  defined by

$$\int \zeta d\mu = \int_0^\infty \zeta(0, t) dt \quad \forall \zeta \in C_0^\infty(\mathbb{R}^{N+1}).$$

If we denote  $T_\ell[u](x, t) = \ell^{2/(q-1)}u(\ell x, \ell^2 t)$  for  $\ell > 0$ , then  $T_\ell$  leaves the equation (2.5) invariant, and  $T_\ell[u_\mu] = u_{\ell^{2/(q-1)-N}\mu}$ . If we replace  $\mu$  by  $k\mu$  ( $k > 0$ ), we obtain

$$T_\ell[u_{k\mu}] = u_{\ell^{2/(q-1)-N}k\mu}. \quad (5.6)$$

Moreover, any solution of (2.5) in  $\mathbb{R}^N \setminus \{0\} \times \mathbb{R}_+$  which vanishes on  $\mathbb{R}^N \setminus \{0\} \times \{0\}$  is bounded from above by the maximum solution  $u := U$  of

$$-\Delta u + u^q = 0 \quad \text{in } \mathbb{R}^N \setminus \{0\}. \quad (5.7)$$

This is obtained by considering the solution  $U_\epsilon$  of

$$\begin{cases} -\Delta u + u^q = 0 & \text{in } \mathbb{R}^N \setminus \overline{B_\epsilon} \\ \lim_{|x| \rightarrow \epsilon} u(x) = \infty. \end{cases} \quad (5.8)$$

Actually,

$$U(x) := \lim_{\epsilon \rightarrow 0} U_\epsilon(x) = \lambda_{N,q} |x|^{-2/(q-1)} \quad \text{with } \lambda_{N,q} := \left[ \left( \frac{2}{q-1} \right) \left( \frac{2q}{q-1} - N \right) \right]^{1/(q-1)}, \quad (5.9)$$

an expression which exists since  $1 < q < N/(N-2)$ . If we let  $k \rightarrow \infty$  in (5.6), using the monotonicity of  $\mu \mapsto u_\mu$ , we obtain that  $u_{k\mu} \rightarrow u_{\infty\mu}$ ,  $u_{\infty\mu} \leq U$  and

$$T_\ell[u_{\infty\mu}] = u_{\ell^{2/(q-1)-N}\infty\mu} = u_{\infty\mu} \quad \forall \ell > 0. \quad (5.10)$$

This implies that  $u_{\infty\mu}$  is self-similar, that is

$$u_{\infty\mu}(x, t) = t^{-1/(q-1)}h(x/\sqrt{t}).$$

Furthermore,  $h(\cdot)$  is positive and radial as  $x \mapsto u_\mu(x, t)$  is, and it solves

$$h'' + \left( \frac{N-1}{r} + \frac{r}{2} \right) h' + \frac{1}{q-1}h - h^q = 0 \quad \text{in } \mathbb{R}_+. \quad (5.11)$$

Since  $u_\mu(x, 0) = 0$  for  $x \neq 0$ , the a priori bounds  $u_{k\mu} \leq U$ , the equicontinuity of the  $\{u_{k\mu}\}_{k>0}$  implies that  $u_{\infty\mu}(x, 0) = 0$  for  $x \neq 0$ ; therefore

$$\lim_{r \rightarrow \infty} r^{2/(q-1)}h(r) = 0. \quad (5.12)$$

The same argument as the one used in the proof of Corollary 4.3 implies that  $t \mapsto u_\mu(x, t)$  is increasing, therefore  $\lim_{x \rightarrow 0} u_\mu(x, t) = \infty$  for  $t > 0$ . This implies  $\lim_{r \rightarrow 0} h(r) = \infty$ . Then the proof of (5.3) follows from [10, Appendix]. When  $r \rightarrow 0$ ,  $h$  could have two possible behaviours [13]:

(i) either

$$h(r) = \lambda_{N,q} r^{-2/(q-1)}(1 + O(r)), \quad (5.13)$$

(ii) or there exists  $c \geq 0$  such that

$$h(r) = cm_N(r)(1 + O(r)), \quad (5.14)$$

where  $m_N(r)$  is the Newtonian kernel if  $N \geq 2$  and  $m_1(r) = 1 + o(1)$ .

If (ii) were true with  $c > 0$  (the case  $c = 0$  implying that  $h = 0$  because of the behavior at  $\infty$  and maximum principle), it would lead to

$$u_{\infty\mu}(x) = c|x|^{2-N} t^{N-2-1/(q-1)}(1 + o(1)) \quad \text{as } x \rightarrow 0, \quad (5.15)$$

for all  $t > 0$ . Therefore

$$\int_\epsilon^T \int_{B_1} u_{k\mu}^q dx dt < C(\epsilon), \quad (5.16)$$

for any  $\epsilon > 0$  and  $k \in (0, \infty]$ . We write (5.5) under the form

$$\partial_t u_{k\mu} - \Delta u_{k\mu} = g_k + k\mu$$

where  $g_k = -u_{k\mu}^q$ , then  $u_{k\mu} = u'_{k\mu} + u''_k$ , where

$$\partial_t u'_{k\mu} - \Delta u'_{k\mu} = k\mu$$

and

$$\partial_t u''_k - \Delta u''_k = g_k.$$

By linearity  $u'_{k\mu} = ku'_\mu$ . Because of (5.16)  $u''_k$  remains uniformly bounded in  $L^1(B_1 \times (\epsilon, T))$ . This clearly contradicts  $\lim_{k \rightarrow \infty} u'_{k\mu} = \infty$ . Thus (5.4) holds. The proof of uniqueness is an easy adaptation of [7, Lemma 1.1]: the fact that the domain is not bounded being compensated by the strong decay estimate (5.3). This unique solution is denoted by  $V_N$  and  $h = H_N$ .  $\square$

## References

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