

Propagation of Singularities of Nonlinear Heat Flow in Fissured Media

Andrey Shishkov, Laurent Veron

▶ To cite this version:

Andrey Shishkov, Laurent Veron. Propagation of Singularities of Nonlinear Heat Flow in Fissured Media. 2011. hal-00581042

HAL Id: hal-00581042

https://hal.science/hal-00581042

Preprint submitted on 30 Mar 2011

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers. L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Propagation of Singularities of Nonlinear Heat Flow in Fissured Media

Andrey Shishkov

Institute of Applied Mathematics and Mechanics of NAS of Ukraine, R. Luxemburg str. 74, 83114 Donetsk, Ukraine

Laurent Véron

Laboratoire de Mathématiques et Physique Théorique, CNRS UMR 6083, Université François-Rabelais, 37200 Tours, France

Dedicated to the memory of Igor Vladimirovich Skrypnik

1 Introduction

In this paper we investigate the propagation of singularities in a nonlinear parabolic equation with strong absorption when the absorption potential is strongly degenerate following some curve in the (x,t) space. As a very simplified model, we assume that the heat conduction is constant but the absorption of the media depends stronly of the characteristic of the media. More precisely we suppose that the temperature u is governed by the following equation

$$\partial_t u - \Delta u + h(x, t)u^p = 0 \quad \text{in } Q_T := \mathbb{R}^N \times (0, T)$$
 (1.1)

where p > 1 and $h \in C(\overline{Q}_T)$. We suppose that h(x,t) > 0 except when (x,t) belongs to some space-time curve Γ given by

$$\Gamma = \{ \gamma(\tau) := (x(\tau), t(\tau)) : \tau \in [0, T] \}, \tag{1.2}$$

where $\gamma \in C^{0,1}([0,1])$ with $\gamma(0) = 0$ and $t(\tau) > 0$ for $\tau \in (0,T]$. If there holds

$$\int_0^T \int_{B_R} h(x,t) E^q(x,t) dx dt < \infty \tag{1.3}$$

we first show that, for any $k \geq 0$, there exists a unique solution u_k of (1.1) such that $u_k(.,0) = k\delta_0$. Furthermore the mapping $k \mapsto u_k$ is increasing. Because h is continuous and positive outside Γ , we shall show that the set of solutions $\{u_k\}$ remains locally bounded in $Q_T \setminus \Gamma$. Therefore $u_k \uparrow u_\infty$ and u_∞ is a solution of (1.1) in $Q_T \setminus \Gamma$. Then either the singularity of the solution issued from the point (0,0) can propagate along Γ (at least partially), or it remains localized at (0,0). More precisely we show

Theorem A. Assume γ is C^1 and $t'(\tau) > 0$ for any $\tau \in (0,T]$. The following dichotomy of phenomena occurs

- (i) either $u_{\infty}(x,t) < \infty$ for all $(x,t) \in Q_T$,
- (ii) or there exists $\tau_0 \in (0,T]$ such that

$$\limsup_{(x,t)\to(y,s)} u_{\infty}(x,t) = \infty \quad \forall (y,s) \in \Gamma, 0 \le s \le \tau_0.$$
(1.4)

We first prove that the singularity does not propagate from a point where $t(\tau)$ is decreasing. We prove

Theorem B. Assume that γ is C^1 and $t'(\tau) < 0$ for all $\tau \in (\tau_0, T]$ for some $\tau_0 > 0$. Then u_{∞} remains locally bounded in $Q_T \setminus \gamma((\tau_0, T])$.

Due to this fact we shall assume first that the t variable is increasing along Γ , in such a case we can assume that τ is a function of t and, up to a change of parameter, that $\tau = t$ and

$$\Gamma = \{ (x(t), t) : t \in [0, T] \}, \tag{1.5}$$

where $\gamma \in C^{0,1}(0,T]$ satisfies $\gamma(0) = 0$. In order the singularity to propagate along Γ , h must be very flat near this curve Γ . If we define the parabolic distance between (x,t) and Γ by

$$d_{P}(x,t);\Gamma) = \inf\{d_{P}(x,t); (y,s)\} : (y,s) \in \Gamma, s \le t\}$$

where $d_P(x,t)$; $(y,s) = |x-y| + \sqrt{t-s}$, for $t \ge s$ and write

$$h(x,t) = e^{-\ell(d_P(x,t);\Gamma)}.$$

where ℓ is a positive nonincreasing function. In the next result we shows that propagation of singularity along Γ occurs

Theorem C. Assume $t \mapsto x(t)$ belongs to $W_{loc}^{2,\infty}[0,\infty)$ and

$$\liminf_{t \to 0} t^2 \ell(t) > 0. \tag{1.6}$$

Then $\lim_{(x,t)\to(y,s)} u_{\infty}(x,t) = \infty$ for all $(y,s) \in \Gamma$.

The last section is devoted to the case where the curve of degeneracy Γ is a straight line contained in the initial plan. We set $d_{\infty}((x,t),\Gamma) = \max\{\sqrt{t},x'\}$ if dist $(x,\Gamma) = x'$ and we write

$$h(x,t) = e^{-\ell(d_{\infty}(x,t);\Gamma)}$$

Up to a rotation, we can suppose that Γ is the x_1 axis and denote $x = (x_1, x')$ the component in $\mathbb{R} \times \mathbb{R}^{N-1}$. Then we prove the following

Theorem D. Assume

$$\liminf_{t \to 0} t^2 \ell(t) > 0. \tag{1.7}$$

Then $\lim_{(x,t)\to(y_1,0)} u_{\infty}(x,t) = \infty$ for all $y_1 \in \mathbb{R}$.

Even if this model is a very simplified version of the heat propagation in a fissured absorbing media, it gives interesting insight of the propagation phenomenon which can occur. It is also a starting point for studying other type of propagation of singularities in nonlinear diffusion equations. In a forthcoming article we shall consider the case where the degeneracy line is a surface in $\mathbb{R}^N \times [0, \infty)$ with only one contact point with t = 0 at (0,0).

2 Preliminaries and basic estimates

Through out this section we assume that $h \in C(\mathbb{R}^N \times [0, \infty))$ is nonnegative. Since E(x, t) is a supersolution for (1.1), the following result holds [10, Theorem 6.12]

Proposition 2.1 Assume q > 1 and (1.3) holds. Then for any k > 0 there exists a unique $u = u_k \in C(\overline{Q}_T \setminus \{(0,0)\}) \cap L^1(Q_T)$, such that $h|u|^q \in L^1(Q_T)$, satisfying

$$\iint_{Q_T} (-u\partial_t \zeta - \Delta \zeta + h(x,t)|u|^{q-1}u\zeta)dx dt = k\zeta(0,0)$$
(2.1)

for all $\zeta \in C^{2,1}(\overline{Q}_T)$ which vanishes at t = T.

More generally, if $\mu \in \mathfrak{M}(\mathbb{R}^N)$ and $\nu \in \mathfrak{M}(\mathbb{R}^N \times (0,T))$ are two positive bounded measures, the solution $v = v_{\mu,\nu}$ of

$$\begin{cases} \partial_t v - \Delta v = \nu & \text{in } \mathbb{R}^N \times [0, T) \\ v(., 0) = \mu & \text{in } \mathbb{R}^N, \end{cases}$$
 (2.2)

is expressed by

$$v_{\mu,\nu}(x,t) = \frac{1}{(4\pi t)^{N/2}} \int_{\mathbb{R}^N} e^{-4|x-y|^2/4t} d\mu(y) + \int_0^t \frac{1}{(4\pi (t-s))^{N/2}} \int_{\mathbb{R}^N} e^{-4|x-y|^2/4(t-s)} d\nu(y) ds.$$
(2.3)

Actually, by direct adaptation to the parabolic case of [10, Theorem 4.2], combined with [10, Theorem 6.12], one can prove that, for any bounded Radon measures μ on $\mathbb{R}^N \times (0, \infty)$ and ν on \mathbb{R}^N which satisfy

$$\iint_{Q_T} v_{\mu_s,\nu_s}^q h(x,t) dx dt < \infty \tag{2.4}$$

where μ_s and ν_s are the singular parts (with respect to respective Lebesgue measures) μ and ν respectively, there exists a unique weak solution u to problem

$$\begin{cases}
\partial_t u - \Delta u + h(t, x) |u|^{q-1} u = \nu & \text{in } \mathbb{R}^N \times [0, T) \\
u(., 0) = \mu & \text{in } \mathbb{R}^N,
\end{cases}$$
(2.5)

The next result is an adaptation of Brezis-Friedman a priori estimate [1].

Proposition 2.2 Let $Q = Q_{t_0,t_1}^{r,a} := B_r(a) \times (t_0,t_1)$ for some $a \in \mathbb{R}^N$, $t_1 > t_0 \ge 0$ and r > 0 and assume $\beta = \min\{h(x,t) : (x,t) \in \overline{Q}\} > 0$. Then any solution of (1.1) in Q satisfies

$$|u(x,t)| \le \frac{C}{\beta^{1/(q-1)}} \left(\frac{1}{t-t_0} + \frac{1}{(r-|x-a|)^2} \right)^{1/(q-1)} \quad \forall (x,t) \in Q,$$
 (2.6)

for some C = C(N,q) > 0.

Proof. The maximal solution of the parabolic equation $y' + \beta y^q = 0$ on $0, \infty$) is expressed by

$$y_M(t) = \left(\frac{1}{\beta(q-1)t}\right)^{1/(q-1)}. (2.7)$$

By Keller-Osserman estimate, the maximal solution v_M of $-\Delta v + \beta |u|^{q-1}u = 0$ in B_r , satisfies

$$v_M(x) \le C \left(\frac{1}{\beta(r-|x|)^2}\right)^{1/(q-1)}$$
 (2.8)

in B_r . Since $y_M(t-t_0) + v_M(x-a)$ is a supersolution of (1.1) in Q which blows up on the parabolic boundary, an easy approxition argument (just replacing r by $\{r_n\} \uparrow r$ and t_0 by $\{t_n\} \downarrow t_0$) leads us to (2.6).

Proposition 2.3 Let $0 < r_0 < r_1$, $0 < t_0 < t_1$ and $\Theta := \Theta_{t_0,t_1}^{r_0,r_1,a} := Q_{t_0,t_1}^{r_1,a} \setminus Q_{t_0,t_1}^{r_0,a}$ for some $a \in \mathbb{R}^N$ and assume $\beta = \min\{h(x,t) : (x,t) \in \overline{\Theta}\} > 0$. Then any solution of (1.1) in $Q_{t_0,t_1}^{r_1,a}$ such that $|u(x,t_0)| \le \mu$ for $x \in B_{r_1}(a)$ satisfies

$$|u(x,t_1)| \le \mu + \frac{C}{(\beta(r_1-r_0)^2)^{1/(q-1)}} \quad \forall x \in B_{r_0}(a),$$
 (2.9)

for some C = C(N, q) > 0.

Proof. Let $b \in \mathbb{R}^N$ such that $|b-a| = \frac{r_0+r_1}{2}$ and v_M the maximal solution of $-\Delta v + \beta |u|^{q-1}u = 0$ in $B_{\frac{r_1-r_0}{2}}(b)$. Then

$$v_M(x) \le \frac{C}{\left(\beta \left(\frac{r_1 - r_0}{2} - |x - b|\right)\right)^{2/(q - 1)}} \quad \forall x \in B_{\frac{r_1 - r_0}{2}}(b).$$

Since $v_M + \mu$ is a super solution of (1.1) in $Q_{t_0,t_1}^{\frac{r_1-r_0}{2},b}$ which dominates u at $t=t_0$ and for $|x-b| = \frac{r_1-r_0}{2}$, it follows that $u(x,t) \leq v_M(x,t) + \mu$ in $Q_{t_0,t_1}^{\frac{r_1-r_0}{2},b}$. In particular, if x=b, we get

$$u(b,t) \le \mu + \frac{C}{\left(\beta\left(\frac{r_1 - r_0}{2}\right)\right)^{2/(q-1)}}$$

This estimate is valid for any $b \in \mathbb{R}^N$ with $|b-a| = \frac{r_0 + r_1}{2}$. Since u is a subsolution of the heat equation in $Q_{t_0,t_1}^{r_0,a}$, (2.9) follows by the maximum principle.

The previous estimates are based upon constructions of supersolutions in cylinders. In the next result we construct estimates in tubular neighborhood of Γ . If $t(\tau)$ is increasing, we can take $\tau = t$ and

$$\Gamma = \gamma([0, T]) := \{ (x(t), t) : t \in [0, T] \}$$
(2.10)

Proposition 2.4 Assume Γ is C^1 and parametrized by t as in (2.10), and for $\epsilon > 0$ denote

$$T_s^{\Gamma_0^T} := \{(x,t) : 0 \le t \le T, |x - x(t)| < s\}.$$

For $1 \ge r_1 > r_0 > 0$ we set $\eta = \min \left\{ h(x,t) : (x,t) \in T_{r_0}^{\Gamma_0^T} \setminus T_{r_0}^{\Gamma_0^T} \right\}$. Then there exists a constant C depending on $c := \max\{|x'(t)| : 0 \le t \le T\}$ such that if

$$u(x,0) \le m + \frac{C_2}{(r_1 - r_0)^{\frac{2}{q-1}}} \quad \forall x \in \overline{B_{\frac{r_1 + r_0}{2}}(x(0))},$$
 (2.11)

then

$$u(x,t) \le \left(\frac{m^{q-1}}{1 + \eta(q-1)m^{q-1}t}\right)^{\frac{1}{q-1}} + \frac{C_2}{(r_1 - r_0)^{\frac{2}{q-1}}} \qquad \forall t \in [0,T] \ and \ x \in \overline{B_{\frac{r_1 + r_0}{2}}(x(t))}$$

$$(2.12)$$

Proof. Consider the change of space variable x = y + x(t) and u(x,t) = v(y,t). Then v satisfies

$$\partial_t v - \Delta v + \langle x'(t), \nabla v \rangle + h(y + x(t), t)v^q = 0 \quad \text{in } Q_{0, t(T)}^{r_0, r_1}. \tag{2.13}$$

Thus

$$\partial_t v - \Delta v - c|\nabla v| + \eta v^q \le 0$$
 in $Q_{0,t(T)}^{r_0,r_1}$.

In the ball $B_{\frac{r_1-r_0}{2}}(z)$ where $|z|=\frac{r_1+r_0}{2}$ It is standard easy to construct a radial function ψ satisfying

$$-\Delta \psi - c|\nabla \psi| + \eta \psi^q \ge 0 \quad \text{in } B_{\frac{r_1 - r_0}{2}}(z)$$
 (2.14)

under the form

$$\psi(y) = C \frac{\rho^{\frac{2}{q-1}}}{(\rho^2 - |y - z|^2)^{\frac{2}{q-1}}}$$

where $\rho = \frac{r_1 - r_0}{2}$ and $C = C(N, q, c, \eta)$. Therefore

$$\psi(z) = \frac{C_1}{\rho^{\frac{2}{q-1}}} = \frac{C_2}{(r_1 - r_0)^{\frac{2}{q-1}}}$$

The solution $\phi_m = \phi$ of

$$\begin{cases} \phi' + \eta \phi^q = 0 & \text{on } (0, T) \\ \phi(0) = m > 0 \end{cases}$$
 (2.15)

is expressed by

$$\phi_m(t) = \left(\frac{m^{q-1}}{1 + \eta(q-1)m^{q-1}t}\right)^{\frac{1}{q-1}}.$$

Consequently, the function $\phi_m(t) + \psi(y)$ is a supersolution for (2.13) in $Q_{0,t(T)}^{r_0,r_1}$ which domintates v at t=0 and on the lateral boundary. Therefore it is larger than v and in particular

$$v(z,t) \le \phi_m(t) + \psi(z). \tag{2.16}$$

Consequently

$$u(x,t) \le \phi_m(t) + \psi(z)$$
 $\forall t \in (0,T) \text{ and } |x - x(t)| = \frac{r_1 + r_0}{2}.$ (2.17)

We derive (2.12) by the maximum principle.

3 Geometric obstruction to propagation

We assume that h vanishes on a continuous curve $\Gamma \subset \mathbb{R}^N \times [0,T)$ defined by parametrisation

$$\Gamma = \{ \gamma(t) := (x(\tau), t(\tau) : \tau \in [0, T] \}$$
(3.1)

issued from (0,0) (i.e. x(0), t(0) = (0,0) with $t(\tau) > 0$ if $\tau \in (0,T)$. and $\tau \mapsto \gamma(\tau)$ is Lipschitz with no self intersection, which means that $\tau \mapsto \gamma(\tau)$ is one to one.

Proof of Theorem A. Since t' is continuous and increasing, we apply Proposition 2.4 with 0 replaced by τ_0 , we set $t_0 = t(\tau_0)$ and write Γ under the form (2.10). If we assume that

$$\limsup_{(x,t)\to(x(t_0),t_0)} u(x,t) < \infty,$$

there exists $r_1 > 0$ and $\mu > 0$ such that $u(x, t_0) \leq \mu$ if $x \in B_{r_1}(x(t_0))$. Then, for $0 < r_0 < r_1$ there exists m > 0 such that (2.10) is verified. Thus (2.13) holds. This implies that the blow-up set of u along Γ is empty if $t \geq t_0$.

Proof of Theorem B. The proof is based upon the same ideas than in Theorem A above except that we only study the part of Γ between τ_0 and T, where $t'(\tau) < 0$. Let $t_0 = t(\tau_0)$ and $t^* = t(T)$. We parametrized Γ by t between t^* and t_0 , thus

$$\gamma([\tau_0, T]) = \{(t, x(t)) : t^* \le t \le t_0\}.$$

For s > 0 and $t^* < t' \le t_0$, we set $T_s^{\Gamma_{t*}^{t'}} := \{(x,t) : t^* \le t \le t_0, |x-x(t)| < s\}$, then, for $t^* < t_1 < t_0$, there exists $r_1 > 0$ and $\tau_1 \in (\tau_0, T)$ such that $t_1 = t(\tau_1)$ and $\Gamma \cap T_{r_1}^{\Gamma_{t*}^{t_1}} = \gamma([\tau_1, T])$. If $t^* = 0$, then $u(x, t^*) = 0$ for $|x - x(t^*)| \le r_1$. If $t^* > 0$, then h(x, t) > 0 in the cylinder $Q_{0,t^*}^{r_1,x(t^*)}$, thus there exists $\beta > 0$ such that $\inf\left\{h(x,t) : (x,t) \in Q_{0,\frac{t^*}{2}}^{r_1,x(t^*)}\right\} = \beta$. Up to replacing r_1 by some $r_1' > r_1$ such that $\Gamma \cap Q_{0,\frac{t^*}{2}}^{r_1,x(t^*)} = \emptyset$, we obtain that $u_{\infty}(x,t^*) \le \mu$ for

all $x \in \overline{B_{r_1}(x(t^*))}$ from Proposition 2.2. In both cases $u_{\infty}(x,t^*)$ is bounded in $\overline{B_{r_1}(x(t^*))}$. Replacing (0,T) by (t^*,t_1) in Proposition 2.4, it follows that u_{∞} remains bounded in $T_{\substack{r_1+r_0\\ r_2+r_0}}^{r_{t_*}}$ for some $0 < r_0 < r_1$. Since $t_1 < t_0$ is arbitrary and u_{∞} is locally bounded in $Q_T \setminus \Gamma$, the proof follows.

In the next case the monotonicity of $\tau \mapsto t(\tau)$ is replaced by a box-assumption.

Proposition 3.1 Assume that γ is continuous and there exists $a \in \mathbb{R}^N$, $r_0 > 0$ and $\tau_0 \in (0,T)$ such that $t(T) \leq t(\tau_0)$ and $\gamma([\tau_0,T]) \subset B_{r_0}(a) \times [t(T),t(\tau_0)]$. Then u_{∞} is bounded in $\overline{B}_{r_0}(a) \times [t(T),t(\tau_0)]$.

Proof. There exist $r'_0 < r_0$ and $\beta > 0$ such that $\gamma([\tau_0, T]) \subset B_{r'_0}(a) \times [t(T), t(\tau_0)]$ and $\min \left\{ h(x, t) : (x, t) \in \Theta^{r'_0, r_0}_{t(T), t(\tau_0)} \right\} = \beta$. Therefore the conclusion follows from Proposition 2.3.

In the next case we show that non-propagation of singularities may occur even if $\tau \mapsto t(\tau)$ is increasing after some τ_0 , provided there is a local maximum in $(0, \tau_0)$. We put $\Gamma_{\tau_0} = \gamma([0, \tau_0])$

Theorem 3.2 Let γ be C^1 and $\gamma'(\tau) \neq 0$ on [0,T]. Assume there exist $\tau_0 > 0$, $a \in \mathbb{R}^N$ and r > 0 such that $t(\tau) \leq t(\tau_0)$ on $[0,\tau_0]$, $\tau \mapsto t(\tau)$ is decreasing on $(\tau_0,\tau_0+\delta)$ for some $\delta > 0$, $\gamma((\tau_0,T]) \subset Q_{r,a}^{0,\infty}$, $\Gamma_{\tau_0} \cap \overline{Q_{r,a}^{0,\infty}} = \{\gamma(\tau_0)\}$ and for any $\tau \in (\tau_0,T]$, $|x(\tau)-a| < r$. Then u_{∞} is locally bounded in $Q \setminus \Gamma_{\tau_0}$, where $\Gamma_{\tau_0} := \gamma([0,\tau_0])$.

Proof. Since $t(\tau)$ is decreasing on $(\tau_0, \tau_0 + \delta)$, for any $\tau_1 \in (\tau_0, \tau_0 + \delta)$, the set of $\tau \in (\tau_1, T]$ such that $t(\sigma) < t(\tau_1)$ for all $\sigma \in (\tau_1, \tau)$ is not empty. Its upper bound τ_1^* is less or equal to T and $t(\tau_1^*) = \min\{t(\tau_1), t(T)\}$. If $\lim_{\tau_1 \to \tau_0} t(\tau_1^*) = t(T)$, then $t(\tau_0) = t(T)$, the box-assumption holds and the conclusion follows from Proposition 3.1. If $t(T) > t(\tau_0)$, then $t(\tau_1) = t(\tau_1^*) < t(T)$ for any $\tau_1 \in (\tau_0, \tau_0 + \delta)$. Since $\lim_{\tau_1 \to \tau_0} t(\tau_1) = t(\tau_0)$ and γ is continuous with $\gamma((\tau_0, T]) \subset Q_{\tau, a}^{0, \infty}$, there some fixed constants $\lambda > 0$ and $\rho > 0$ such that $x(\tau) \in B_{\rho}(x(\tau_1))$, for any $\tau \in [\tau_1, T]$ verifying $t(\tau) \leq t(\tau_1) + \lambda$. This means that the part of Γ starting from $\gamma(\tau_1)$ for which $t(\tau)$ belongs to $t(\tau_1, t(\tau_1)) = t(\tau_1, t(\tau_1)$

$$u_k(x, t(\tau_1) + \lambda) \le \frac{C}{(\lambda \beta)^{1/(q-1)}},$$

where $\beta = \min\{h(x,t) : (x,t) \in K \times [t(\tau_1),t(\tau_1)+\lambda]\}$. Iterating this construction, we can construct a finite number of cylinders $Q_{\rho',a_j}^{t(\tau_1)+j\lambda,t(\tau_1)+(j+1)\lambda}$ containing Γ and in which u_k remains uniformly bounded. Since local uniform boundedness holds also outside such cylinders, the proof follows.

Remark. In full generality we conjecture that if γ is C^1 with $\gamma'(\tau) \neq 0$ and there exists $\tau_0 \in (0,T)$ such that $t(\tau)$ admits a local strict maximum on the right at $\tau_0 \in (0,T)$, then u_{∞} is locally bounded $Q_T \setminus \Gamma_{\tau_0}$.

4 Propagation of singularities in the space

In this section, we assume that the degeneracy curve Γ is parametrized by the variable $t \in [0, T]$ and defined by (2.10) with |x(t)| > 0 if t > 0. We denote by

$$d_P[(x,t),(y,s)] := |x-y| + \sqrt{t-s}$$
 if $t \ge s$

the parabolic distance and we assume that h(x,t) depends on $d_P[(x,t),\Gamma]$ under the following form

$$h(x,t) = e^{-\ell(d_P[(x,t),\Gamma])} \tag{4.1}$$

where $\ell \in C([0,\infty))$ is positive, nonincreasing and $\lim_{r\to 0} \ell(r) = \infty$. For $\epsilon > 0$, we recall $T_{\epsilon}^{\Gamma_0^T}$ denotes the ϵ -spherical tubular neighborhood of Γ between t=0 and t=T defined by

$$T_{\epsilon}^{\Gamma_0^T} := \{ (x, t) \in Q_T : |x - x(t)| < \epsilon \}.$$
 (4.2)

The basis of $T_{\epsilon}^{\Gamma_0^T}$, in $\mathbb{R}^N \times \{0\}$, is the ball B_{ϵ} . Since $d_P[(x,t),\Gamma] \leq |x-x(t)|, d_P[(x,t),\Gamma] \leq \epsilon$ in $T_{\epsilon}^{\Gamma_0^T}$ and $\ell(\epsilon) \leq \ell(d_P[(x,t),\Gamma])$. Then, u_{∞} is bounded from below in Γ_{ϵ} by the solution v_{ϵ} of

$$\begin{cases}
\partial_t v_{\epsilon} - \Delta v_{\epsilon} + e^{-\ell(\epsilon)} v_{\epsilon}^p = 0 & \text{in } T_{\epsilon}^{\Gamma_0^T} \\
v_{\epsilon} = 0 & \text{in } \partial_{\mathcal{P}} T_{\epsilon}^{\Gamma_0^T} \\
v_{\epsilon} = \infty \delta_0 & \text{in } B_{\epsilon},
\end{cases}$$
(4.3)

where

$$\partial_{\boldsymbol{x}} T_{\epsilon}^{\Gamma_0^T} := \{(x,t) : |x - x(t)| = \epsilon\}$$

is the lateral parabolic boundary of $T_{\epsilon}^{\Gamma_0^T}$. The formal aspect comes from the fact that the existence of v_{ϵ} has to be proved.

For the sake of simplicity we assume that $1 , the case <math>p \ge 1 + \frac{2}{N}$ needing a simple adaptation of the type which is developed in the proof of Theorem D-Case 2.

We consider the following change of variable x = y + x(t) and $v_{\epsilon}(x,t) = \tilde{v}_{\epsilon}(y,t)$. Then \tilde{v}_{ϵ} satisfies in $Q_{\tau}^{B_{\epsilon}} := B_{\epsilon} \times (0,\tau)$

$$\begin{cases}
\partial_t \tilde{v}_{\epsilon} - \Delta \tilde{v}_{\epsilon} + \langle x'(t) | \nabla \tilde{v}_{\epsilon} \rangle + e^{-\ell(\epsilon)} \tilde{v}_{\epsilon}^p = 0 & \text{in } Q_{\tau}^{B_{\epsilon}} \\
\tilde{v}_{\epsilon} = 0 & \text{in } \partial_{\tau} Q_{\tau}^{B_{\epsilon}} \\
\tilde{v}_{\epsilon} = \infty \delta_0 & \text{in } B_{\epsilon}.
\end{cases}$$
(4.4)

In particular $u(x(\alpha), \alpha) \geq v_{\epsilon}(x(\alpha), \alpha) = \tilde{v}_{\epsilon}(0, \alpha)$. We set

$$\omega_{\epsilon}(x,t) = \epsilon^{2/(p-1)} e^{-\ell(\epsilon)/(p-1)} \tilde{v}_{\epsilon}(\epsilon x, \epsilon^2 t),$$

and $x_{\epsilon}(t) = \epsilon^{-1}x(\epsilon^2 t)$. Then ω_{ϵ} satisfies

$$\begin{cases}
\partial_t \omega_{\epsilon} - \Delta \omega_{\epsilon} + \langle x'_{\epsilon}(t) | \nabla \omega_{\epsilon} \rangle + \omega_{\epsilon}^p = 0 & \text{in } Q_{\epsilon^{-2}\tau}^{B_1} \\
\omega_{\epsilon} = 0 & \text{in } \partial_{\tau} Q_{\epsilon^{-2}\tau}^{B_1} \\
\omega_{\epsilon} = \infty \delta_0 & \text{in } B_1,
\end{cases}$$
(4.5)

and for any $\alpha > 0$

$$u_{\infty}(x(\alpha), \alpha) \ge \epsilon^{-2/(p-1)} e^{\ell(\epsilon)/(p-1)} \omega_{\epsilon}(0, \epsilon^{-2}\alpha). \tag{4.6}$$

Therefore, the problem is reduced to showing that

$$\lim_{\epsilon \to 0} e^{-2/(p-1)} e^{\ell(\epsilon)/(p-1)} \omega_{\epsilon}(0, \epsilon^{-2} \alpha) = \infty. \tag{4.7}$$

We associate the following parabolic equation

$$\begin{cases}
\partial_t v - \Delta v + \langle \beta(t) | \nabla v \rangle + v^p = 0 & \text{in } Q_{\infty}^{B_1} \\
v = 0 & \text{in } \partial_{\mathcal{P}} Q_{\infty}^{B_1} \\
v(y, 0) = v_0 & \text{in } B_1.
\end{cases}$$
(4.8)

Existence of solution is classical when $\beta \in L^{\infty}_{loc}([0,\infty))$ (see [4], [5]).

Proposition 4.1 Let $\beta \in L^{\infty}_{loc}([0,\infty))$. Then the following estimates holds

$$||v(.,t)||_{L^2} \le e^{-\lambda_0 t} ||v(.,0)||_{L^2}$$
(4.9)

where λ_0 is the first eigenvalue of $-\Delta$ in B_1 , and, for some C = C(N) > 0,

$$||v(.,t)||_{L^{\infty}} \le C \min\{t^{-N/4}, e^{-\lambda_0 t}\} ||v(.,0)||_{L^2}.$$
 (4.10)

Proof. Since for any continuous function $r \mapsto g(r) = G'(r)$, we have

$$\int_{B_1} \langle \beta(t) | \nabla v \rangle g(v) dx = \int_{B_1} \langle \beta(t) | \nabla G(v) \rangle dx = -\int_{B_1} G(v) \operatorname{div} \beta(t) dx = 0,$$

we have

$$2^{-1} \frac{d}{dt} \int_{B_1} v^2 dx + \int_{B_1} |\nabla v|^2 dx \le 0 \Longrightarrow \frac{d}{dt} \int_{B_1} v^2 dx \le -2\lambda_0 \int_{B_1} v^2 dx.$$

Thus (4.9) follows. Furthermore, for any q > 1,

$$\frac{1}{q+1}\frac{d}{dt}\int_{B_1}|v|^{q+1}dx + \frac{4q}{(q+1)^2}\int_{B_1}|\nabla v^{(q+1)/2}|dx \le 0,$$

it follows that $t \mapsto ||v(.,t)||_{L^{q+1}}$ is decaying. Therefore, using Gagliardo-Nirenberg estimate,

$$\frac{d}{dt} \|v\|_{L^{q+1}}^{q+1} + \frac{4qC}{q+1} \|v\|_{L^{(q+1)N/(N-2)}}^{q+1} \le 0.$$

We assume $N \geq 3$, the cases N=1,2 needing a simple modification. Thus, for any t>s>0,

$$\frac{4qC(t-s)}{q+1} \|v(.,t)\|_{L^{(q+1)N/(N-2)}}^{q+1} \le \|v(.,s)\|_{L^{q+1}}^{q+1}.$$

By a standard use of Moser iterative scheeme, we derive

$$||v(.,t)||_{L^{\infty}} \le Ct^{-N/4} ||v(.,0)||_{L^2}.$$
 (4.11)

Consequently, for any 0 < s < t, we have

$$\begin{split} \|v(.,t)\|_{L^{\infty}} & \leq C(t-s)^{-N/4} \, \|v(.,s)\|_{L^{2}} \\ & \leq C(t-s)^{-N/4} e^{-\lambda_{0}s} \, \|v(.,0)\|_{L^{2}} \, . \end{split}$$

Noting that, if $t > N/4\lambda_0$,

$$\min\{(t-s)^{-N/4}e^{-\lambda_0 s}0 < s < t\} = e^{N/4}(4\lambda_0/N)^{N/4}e^{-\lambda_0 t}$$

we derive (4.10).

Proposition 4.2 Let Ω be a bounded open domain in \mathbb{R}^N , $\beta \in \mathbb{R}^N$ and L_{β} the operator $v \mapsto -\Delta v + \langle \beta | \nabla v \rangle$. Then the spectrum of L_{β} in $H^{1,0}(\Omega)$ is the given by

$$\sigma(L_{\beta}) = \left\{ \lambda + \frac{|\beta|^2}{4} : \lambda \in \sigma(L_0) \right\}. \tag{4.12}$$

Proof. Put $v(x) = e^{\frac{1}{2}\langle \beta | x \rangle} w(x)$. Then

$$\nabla v(x) = e^{\frac{1}{2}\langle \beta | x \rangle} \left(\nabla w + \frac{w}{2} \beta \right)$$

$$\Delta v(x) = e^{\frac{1}{2}\langle \beta | x \rangle} \left(\Delta w + \langle \beta | \nabla w \rangle + \frac{|\beta|^2}{4} w \right)$$

Thus

$$L_{\beta}v = e^{\frac{1}{2}\langle\beta|x\rangle} \left(-\Delta w + \frac{|\beta|^2}{4}w\right),\tag{4.13}$$

and the proof follows.

In the sequel we denote by λ_{β} the first eigenvalue of L_{β} , thus $\lambda_{\beta} = \lambda_0 + \frac{|\beta|^2}{4}$. If ψ_{β} is a corresponding positive eigenfunction, then

$$\psi_{\beta}(x) = e^{\frac{1}{2}\langle \beta | x \rangle} \psi_0(x)$$

where ψ_0 is a positive first eigenfunction of $-\Delta$ in $H^{1,0}(\Omega)$

Proposition 4.3 Under the assumptions of Proposition 4.2 and for p > 1, we denote by v be the solution of

$$\begin{cases}
\partial_t v - \Delta v + \langle \beta | \nabla v \rangle + v^p = 0 & \text{in } Q_{\infty}^{B_1} \\
v = 0 & \text{in } \partial_{\mathcal{P}} Q_{\infty}^{B_1} \\
v(y, 0) = v_0 & \text{in } B_1.
\end{cases}$$
(4.14)

where $v_0 \in L^2(B_1)$ is nonnegative. Then there exists some $c = c(v_0) > 0$ such that

$$\lim_{t \to \infty} e^{\lambda_{\beta} t} v(.,t) = c\psi \tag{4.15}$$

uniformly in B_1 .

Proof. We write $v(x,t) = e^{\frac{1}{2}\langle \beta | x \rangle} w(x,t)$, thus (4.14) turns into

$$\partial_t w - \Delta w + \frac{|\beta|^2}{4} w + e^{\frac{p-1}{2} \langle \beta | x \rangle} w^p = 0. \tag{4.16}$$

The proof of [3, Th 3.1] applies easily and the result follows.

Proposition 4.4 Assume $\beta \in W^{1,\infty}_{loc}([0,\infty))$. For $\tau > 1$, we set $\sup_{1 \le t \le \tau} |\beta(t)| = \beta_{\tau}$ and $\sup_{1 \le t \le \tau} |\beta'(t)| = \delta_{\tau}$. If v is the solution of (4.8) where $v_0 \in L^2(B_1)$ is nonnegative, we denote $\sigma(\tau) = \sup \left\{ e^{\frac{p-1}{2}|\beta(t)|} w^{p-1}(x,t) : (x,t) \in B_1 \times [1,\tau] \right\}$. Then if v(.,1) satisfies $c_1 \psi_0 \le v(.,1)$, there holds

$$v(x,t) \ge c_1 e^{-(\lambda_0 + \frac{\beta_\tau^2}{4} + \frac{\delta_\tau}{2} + \sigma_\tau)(t-1)} \psi_0(x) \quad \forall (x,t) \in B_1 \times [1,\tau]$$
 (4.17)

Proof. Let $w(x,t) = e^{-\frac{1}{2}\langle \beta(t)|x\rangle}v(x,t)$. Then

$$\partial_t w - \Delta w + \left(\frac{|\beta|^2}{4} + \frac{1}{2} \langle \beta' | x \rangle + e^{\frac{p-1}{2} \langle \beta(t) | x \rangle} w^{p-1}\right) w = 0. \tag{4.18}$$

Since $|x| \leq 1$ there holds in $B_1 \times [1, \tau]$

$$\frac{|\beta(t)|^2}{4} + \frac{1}{2} \langle \beta'(t)|x \rangle + e^{\frac{p-1}{2} \langle \beta(t)|x \rangle} w^{p-1} \le \frac{\beta_{\tau}^2}{4} + \frac{\delta_{\tau}}{2} + \sigma_{\tau}. \tag{4.19}$$

Therefore

$$\partial_t w - \Delta w + \left(\frac{\beta_\tau^2}{4} + \frac{\delta_\tau}{2} + \sigma_\tau\right) w \ge 0 \quad \text{in } B_1 \times [1, \tau]. \tag{4.20}$$

Since $(x,t) \mapsto e^{-(\lambda_0 + \frac{\beta_\tau^2}{4} + \frac{\delta_\tau}{2} + \sigma_\tau)(t-1)} \psi_0(x)$ satisfies the equation associated to (4.20), (4.17) follows.

Proof of Theorem C. Step 1: Initialization of the blow-up. With our previous notations, $\beta(t) = \beta_{\epsilon}(t) = x'_{\epsilon}(t) = \epsilon x'(\epsilon^2 t)$ and $\beta'_{\epsilon}(t) = \epsilon^3 x''(\epsilon^2 t)$. Since x'_{ϵ} is locally bounded, it follows

by Hopf lemma that there exists $c_1 > 0$ such that $\omega_{\epsilon}(.,1) \geq c_1 \psi_0$. We take $\tau = \epsilon^{-2} \alpha$ where $\alpha > 0$ is fixed. Then

$$\beta_{\tau} = \sup\{|\epsilon x'(\epsilon^2 t)| : 1 \le t \le \epsilon^{-2} \alpha\} = \epsilon \sup\{|x'(t)| : \epsilon^2 \le t \le \alpha\},$$

$$\delta_{\tau} = \sup\{|\epsilon^3 x''(\epsilon^2 t)| : 1 \le t \le \epsilon^{-2} \alpha\} = \epsilon^3 \sup\{|x''(t)| : \epsilon^2 \le t \le \alpha\}.$$

Therefore

$$\epsilon^{-\frac{2}{p-1}} e^{\frac{\ell(\epsilon)}{p-1}} \omega_{\epsilon}(0, \epsilon^{-2}\alpha) \ge c_1' e^{A(\epsilon)} \psi_0(0) \tag{4.21}$$

where

$$A(\epsilon) := -\frac{2}{p-1} \ln \epsilon + \frac{\ell(\epsilon)}{p-1} - \left(\lambda_0 + \frac{\beta_\tau^2}{4} + \frac{\delta_\tau}{2} + \sigma_\tau\right) \frac{\alpha}{\epsilon^2}$$
(4.22)

Since $\liminf_{\epsilon \to 0} \epsilon^2 \ell(\epsilon) > 0$ there exists $\alpha_0 > 0$ such that for any $0 < \alpha < \alpha_0$, there holds $\lim_{\epsilon \to 0} A(\epsilon) = \infty$. This implies

$$u_{\infty}(x(\alpha), \alpha) = \infty \quad \forall \ 0 < \alpha < \alpha_0.$$
 (4.23)

Step 2: Propagation. In order to prove that the blow-up propagates along Γ we have replace t = 0 by $t = \alpha < \alpha_0$. We claim that

$$\int_{B_{\sigma}(x(\alpha))} u_{\infty}(x,\alpha) dx = \infty \qquad \forall \sigma > 0.$$
(4.24)

Actually, it is sufficient to prove the result with $\sigma = \epsilon$ and with u_{∞} replaced by v_{ϵ} . Then

$$\int_{B_{\epsilon}(x(\alpha))} v_{\epsilon}(x,\alpha) dx = \int_{B_{\epsilon}} \tilde{v}_{\epsilon}(x,\alpha) dx = \epsilon^{N - \frac{2}{p-1}} e^{\frac{\ell(\epsilon)}{p-1}} \int_{B_{1}} \omega_{\epsilon}(x,\epsilon^{-2}\alpha) dx$$
(4.25)

Using (4.17), (4.21) we have

$$e^{N-\frac{2}{p-1}}e^{\frac{\ell(\epsilon)}{p-1}}\int_{B_1}\omega_{\epsilon}(x,\epsilon^{-2}\alpha)dx \ge c_1'e^{A'(\epsilon)}\int_{B_1}\psi_0(x)dx$$

where

$$A'(\epsilon) := \left(N - \frac{2}{p-1}\right) \ln \epsilon + \frac{\ell(\epsilon)}{p-1} - \left(\lambda_0 + \frac{\beta_\tau^2}{4} + \frac{\delta_\tau}{2} + \sigma_\tau\right) \frac{\alpha}{\epsilon^2}$$
(4.26)

Thus $\lim_{\epsilon \to 0} A'(\epsilon) = \infty$ for any $\alpha < \alpha_0$. This implies the claim.

Step 3: End of the proof. For k > 0, we denote by $u_{\alpha,k\delta}$ the solution of

$$\begin{cases}
\partial_t u - \Delta u + h(x,t)u^p = 0 & \text{in } \mathbb{R}^N \times (\alpha, \infty) \\
u(., \alpha) = k\delta_{x(\alpha)} & \text{in } \mathbb{R}^N.
\end{cases}$$
(4.27)

We claim that

$$u_{\infty}(x,t) \ge u_{\alpha,k\delta}(x,t) \qquad \forall (x,t) \in \mathbb{R}^N \times [\alpha,\infty).$$
 (4.28)

We fix k > 0, then for any $\sigma > 0$, there exists $m = m(\sigma) > 0$ such that

$$\int_{B_{\sigma}(x(\alpha))} \min\{m, u_{\infty}(x, \alpha)\} dx = k.$$

Furthermore $\lim_{\sigma\to 0} m(\sigma) = \infty$. Let $u_{\alpha,k,\sigma}$ be the solution of

$$\begin{cases}
\partial_t u - \Delta u + h(x,t)u^p = 0 & \text{in } \mathbb{R}^N \times (\alpha, \infty) \\
u(.,\alpha) = \min\{m, u_\infty(.,\alpha)\}\chi_{B_{\sigma(x(\alpha))}} & \text{in } \mathbb{R}^N.
\end{cases} (4.29)$$

By the maximum principle $u_{\infty} \geq u_{\alpha,k,\sigma}$ in $\mathbb{R}^N \times (\alpha,\infty)$. But $\min\{m, u_{\infty}(.,\alpha)\}\chi_{B_{\sigma}(x(\alpha))}$ converges to $k\delta_{x(\alpha)}$ in the weak sense of measure when $\sigma \to 0$. By stability, since we have assumed $p < 1 + \frac{2}{N}$, $u_{\alpha,k,\sigma} \to u_{\alpha,k\delta}$ locally uniformly in $\mathbb{R}^N \times (\alpha,\infty)$ (see [7] e.g.). Therefore (4.28) follows. Since k is arbitrary, it follows

$$u_{\infty}(x,t) \ge u_{\alpha,\infty\delta}(x,t) \qquad \forall (x,t) \in \mathbb{R}^N \times [\alpha,\infty).$$
 (4.30)

By Step 1, $u_{\alpha,\infty\delta}(x(\alpha+\beta),\alpha+\beta)$ is infinite for $0 < \beta < \alpha_0$. This implies that (4.23) holds for any $0 < \alpha < 2\alpha_0$. Iterating this process we conclude that u_{∞} blows-up on whole Γ and (4.24) holds for any $\alpha \in (0,T]$.

5 Propagation of singularities in the initial plane

In this section, we consider

$$\partial_t u - \Delta u + h(x,t)u^p = 0 \quad \text{in } Q_\infty := \mathbb{R}^N \times (0,\infty)$$
 (5.1)

where $h \in C(\overline{Q}_{\infty})$. We set $x = (x_1, ..., x_N) = (x_1, x')$ and we suppose that h(x, t) > 0 except when (x, t) belongs to some straight line Γ that we can assume to be the x_1 axis in the plane t = 0. We set $d_{\infty}((x, t), \Gamma) = \max\{\sqrt{t}, |x'|\}$ and write h under the form

$$h(x,t) = e^{-\ell(d_{\infty}(x,t);\Gamma)}$$
(5.2)

where $\ell:(0,\infty)\mapsto(0,\infty)$ is continuous and nonincreasing with limit ∞ at 0.

Proof of Theorem D. Case 1: $1 . For <math>\epsilon > 0$, we consider the "tunnel" with axis Γ defined by

$$T^{\epsilon} := \{(x,t) : x_1 \in \mathbb{R}, (x',t) \in B'_{\epsilon} \times (0,\epsilon^2)\}$$

where B'_{ϵ} is the ball in \mathbb{R}^{N-1} with center 0 and radius ϵ . Since ℓ is decreasing, there holds

$$\partial_t u - \Delta u + e^{-\ell(\epsilon)} u^p \ge 0 \quad \text{in } T_{\epsilon}.$$

Thus

$$u_{\infty\delta_0} \geq v_{\infty\delta_0}$$
 in T_{ϵ} ,

where $v_{\infty\delta_0} = \lim_{k\to\infty} v_{k\delta_0}$ and $v_{k\delta}$ is the solution of

$$\begin{cases}
\partial_t v - \Delta v + e^{-\ell(\epsilon)} v^p = 0 & \text{in } T_{\epsilon} \\
v = k \delta_0 & \text{in } \mathbb{R} \times B'_{\epsilon} \\
v = 0 & \text{in } \mathbb{R} \times \partial B'_{\epsilon}.
\end{cases} (5.3)$$

We put

$$v_{\infty\delta}(x,t) = \epsilon^{-2/(p-1)} e^{\ell(\epsilon)/(q-1)} w(x/\epsilon, t/\epsilon^2)$$

Then $w = w_{\epsilon}$ satisfies

$$\begin{cases}
\partial_t w - \Delta w + w^p = 0 & \text{in } \mathbb{R} \times B_1' \times (0, 1) \\
w = \infty \delta_0 & \text{in } \mathbb{R} \times B_1' \\
w = 0 & \text{in } \mathbb{R} \times \partial B_1'.
\end{cases}$$
(5.4)

We denote by W the solution of

$$\begin{cases}
\partial_{\tau}W - \Delta W + W = 0 & \text{in } \mathbb{R} \times B_{1}' \times (0, 1) \\
W(\xi_{1}, \xi', 0) = \psi(\xi_{1})\phi(\xi') & \text{in } \mathbb{R} \times B_{1}' \times (0, 1) \\
W = 0 & \text{in } \mathbb{R} \times \partial B_{1}' \times (0, 1).
\end{cases} (5.5)$$

where ϕ is the first eigenfunction of $-\Delta_{\xi'}$ in $W_0^{1,2}(B_1')$ with maximum 1 and corresponding eigenvalue λ and $\psi(\xi_1) = \cos(\xi_1)\chi_{[-\frac{\pi}{4},\frac{\pi}{4}]}(\xi_1)$. Then

$$W(\xi_1, \xi', \tau) = \frac{e^{-(\lambda+1)\tau}\phi(\xi')}{\sqrt{4\pi\tau}} \int_{-\pi/2}^{\pi/2} e^{-|\xi_1-\zeta|^2/4\tau} \psi(\zeta) d\zeta.$$

Since $0 \le W \le 1$, W is a subsolution for the equation satisfied by w and there exists a > 0 and c > 0 such that

$$w_{\epsilon}(\xi, \tau + a) \ge cW(\xi, \tau) \qquad \forall (x, t) \in \mathbb{R} \times B_1' \times (0, 1).$$

Returning to $v_{\infty}\delta_0$, we derive

$$v_{\infty\delta_0}(x, t + a\epsilon^2) \ge c\epsilon^{-2/(p-1)} e^{\ell(\epsilon)/(q-1)} W(x/\epsilon, t/\epsilon^2) \qquad \forall (x_1, x', t) \in \mathbb{R} \times B'_{\epsilon} \times (0, \epsilon^2], \tag{5.6}$$

which implies, with $t = \epsilon^2$ and x' = 0,

$$v_{\infty}(x_1, 0, (a+1)\epsilon^2) \ge c\epsilon^{-2/(p-1)} e^{\ell(\epsilon)/(q-1)} \frac{e^{-\lambda - 1}\phi(0)}{\sqrt{4\pi}} \int_{-\pi/2}^{\pi/2} e^{-|x_1/\epsilon - \zeta|^2/4} \psi(\zeta) d\zeta.$$
 (5.7)

But

$$\int_{-\pi/2}^{\pi/2} e^{-|x_1/\epsilon - \zeta|^2/4} \psi(\zeta) d\zeta \ge e^{-x_1^2/2\epsilon^2} \int_{-\pi/2}^{\pi/2} e^{-|\zeta|^2/2} \psi(\zeta) d\zeta \tag{5.8}$$

If we fix in particular $|x_1| \leq \delta$ where

$$|x_1| < \delta = \sqrt{\frac{2\epsilon^2\ell(\epsilon)}{q-1}},$$

we derive

$$\lim_{\epsilon \to 0} v_{\infty}(x_1, 0, (a+1)\epsilon^2) = \infty. \tag{5.9}$$

Furthermore this limit is uniform for $x_1 \in [-\delta', \delta']$, where $\delta' < \delta$. Furthermore the interval $[-\delta', \delta']$ does not shrink to $\{0\}$ when $\epsilon \to 0$, since it is assumed that

$$\liminf_{\epsilon \to 0} \epsilon^2 \ell(\epsilon) > 0.$$
(5.10)

Replacing $[-\delta', \delta']$ by $[\delta', 3\delta']$ and $[-3\delta', -\delta']$ and iterating, we conclude that

$$\lim_{t \to 0} u_{\infty \delta_0}(x_1, 0, t) \ge \lim_{t \to 0} v_{\infty}(x_1, 0, t) = \infty.$$
(5.11)

From this, it is easy to obtain that $u_{\infty\delta_0}(x,t) = u_{\infty\delta_0}(0,x',t)$ is independent of x_1 and coincide with U(x',t) where U is the solution of

$$\begin{cases} \partial_t U - \Delta U + e^{-\ell(\max\{\sqrt{t},|x'|\})} U^p = 0 & \text{in } (0,\infty) \times \mathbb{R}^{N-1} \\ U = \infty \delta_0 & \text{in } \mathbb{R}^{N-1} \end{cases}$$
 (5.12)

Case 2: $p \ge 1 + \frac{2}{N}$. We write h under the form

$$h(x,t) = \left(\max\{\sqrt{t}, |x'|\}\right)^{\gamma} e^{-\tilde{\ell}(\max\{\sqrt{t}, |x'|\})}$$
(5.13)

where $\tilde{\ell}(s) = \ell(s) - \gamma \ln s$ and $\gamma > N(p-1) - 2$. Then $\gamma > 0$, (1.3) is satisfied and for any k > 0 there exists a unique solution $v = v_{k\delta}$ to

$$\begin{cases}
\partial_t v - \Delta v + e^{-\tilde{\ell}(\epsilon)} \left(\max\{\sqrt{t}, |x'|\} \right)^{\gamma} v^p = 0 & \text{in } T_{\epsilon} \\
v = k\delta_0 & \text{in } \mathbb{R} \times B'_{\epsilon} \\
v = 0 & \text{in } \mathbb{R} \times \partial B'_{\epsilon}.
\end{cases} (5.14)$$

Furthermore $u_{\infty}(x,t) \geq v_{\infty\delta}$ in T_{ϵ} . We set

$$v_{\infty\delta}(x,t) = \epsilon^{-(2+\gamma)/(p-1)} e^{\ell(\epsilon)/(q-1)} w(x/\epsilon, t/\epsilon^2),$$

and $w = w_{\epsilon}$ satisfies

$$\begin{cases}
\partial_{\tau} w - \Delta w + (\max\{\sqrt{\tau}, |\xi'|\})^{\gamma} w^{p} = 0 & \text{in } \mathbb{R} \times B'_{1} \times (0, 1) \\
w = \infty \delta_{0} & \text{in } \mathbb{R} \times B'_{1} \\
w = 0 & \text{in } \mathbb{R} \times \partial B'_{1} \times (0, 1).
\end{cases} (5.15)$$

We denote by W the solution of

$$\begin{cases}
\partial_{\tau}W - \Delta W + (\max\{\sqrt{\tau}, |\xi'|\})^{\gamma} W = 0 & \text{in } \mathbb{R} \times B_{1}' \times (0, 1) \\
W(\xi_{1}, \xi', 0) = \psi(\xi_{1})\phi(\xi') & \text{in } \mathbb{R} \times B_{1}' \\
W = 0 & \text{in } \mathbb{R} \times \partial B_{1}' \times (0, 1).
\end{cases} (5.16)$$

where ψ and ϕ are as in the first case. This equation admits a separable solution $W(\xi, \tau) = W_1(\xi_1, \tau)W'(\xi', \tau)$ where

$$\begin{cases} \partial_{\tau} W' - \Delta_{\xi'} W' + (\max\{\sqrt{\tau}, |\xi'|\})^{\gamma} W' = 0 & \text{in } B'_{1} \times (0, 1) \\ W'(\xi', 0) = \phi(\xi') & \text{in } B'_{1} \\ W' = 0 & \text{in } \partial B'_{1} \times (0, 1), \end{cases}$$
(5.17)

and

$$\begin{cases}
\partial_{\tau} W_1 - \partial_{x_1 x_1} W_1 + W_1 = 0 & \text{in } \mathbb{R} \times (0, 1) \\
W_1(\xi_1, 0) = \phi(\xi_1) & \text{in } \mathbb{R}
\end{cases}$$
(5.18)

Thus

$$W(\xi_1, \xi', \tau) = \frac{W'(\xi', \tau)}{\sqrt{4\pi\tau}} \int_{-\pi/2}^{\pi/2} e^{-|\xi_1 - \zeta|^2/4\tau} \psi(\zeta) d\zeta.$$

The exact expression of W' is not simple but since $(\max\{\sqrt{\tau}, |\xi'|\})^{\gamma} \leq 1$ in $B'_1 \times (0, 1)$, there holds

$$W(\xi_1, \xi', \tau) \ge \frac{e^{-(\lambda+1)\tau}\phi(\xi')}{\sqrt{4\pi\tau}} \int_{-\pi/2}^{\pi/2} e^{-|\xi_1 - \zeta|^2/4\tau} \psi(\zeta) d\zeta.$$

From this point, and since (5.10) holds with ℓ replaced by $\tilde{\ell}$, the proof is the same as in Case 1.

References

- [1] Brezis H, Friedman A.: Nonlinear parabolic equations involving measures as initial coinditions, **J. Math. Pures Appl.** 62, 73-97 (1983).
- [2] Brezis H, Peletier L. A., Terman D.: A very singular solution of the heat equation with absorption, **Arch. Rat. Mech. Anal. 95**, 185-206 (1986).
- [3] Gmira A., Véron L.: Asymptotic behaviour of the solution of a semilinear parabolic equation, **Monat. für Math. 94**, 299-311 (1982).
- [4] Friedman A.: **Partial differential equations of parabolic type**, Prentice-Hall, Inc., Englewood Cliffs, N.J., xiv+347 pp. (1964).
- [5] Ladyshenskaya O., Solonnikov V. A., Ural'Ceva N.: Linear and quasilinear equations of parabolic type, Translations of Math. Monographs, Vol. 23 Amer. Math. Soc., Providence, R.I., xi+648 pp (1967).
- [6] Marcus M., Véron L..: The initial trace of positive solutions of semilinear parabolic equations, Comm. Part. Diff. Equ. 24, 1445-1499 (1999).
- [7] Marcus M., Véron L..: Initial trace of positive solutions to semilinear parabolic inequalities, Adv. Nonlinear Studies 2, 395-436 (2002).
- [8] Shishkov A., Véron L.: The balance between diffusion and absorption in semilinear parabolic equations, **Rend. Lincei**, **Mat. Appl. 18**, 59-96 (2007).
- [9] Shishkov A., Véron L.: Singular solutions of some nonlinear parabolic equations with spatially inhomogeneous absorption, Calc. Var. & Part. Diff. Equ. 33, 343-375 (2008).
- [10] Véron L.: Singularities of Second Order Quasilinear Equations, Pitman Research Notes in Math. 353, Addison Wesley Longman (1996).