HAL
open science

# Global-in-time behavior of weak solutions to reaction-diffusion systems with inhomogeneous Dirichlet boundary condition 

Michel Pierre, Takashi Suzuki, Haruki Umakoshi

## - To cite this version:

Michel Pierre, Takashi Suzuki, Haruki Umakoshi. Global-in-time behavior of weak solutions to reaction-diffusion systems with inhomogeneous Dirichlet boundary condition. Nonlinear Analysis: Theory, Methods and Applications, 2017, 159, pp.393-407. 10.1016/j.na.2017.01.013 . hal-01387543

HAL Id: hal-01387543

## https://hal.science/hal-01387543

Submitted on 25 Oct 2016

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.

# Global-in-time behavior of weak solutions to reaction-diffusion systems with inhomogeneous Dirichlet boundary condition 

Michel Pierre, Takashi Suzuki ${ }^{\dagger}$ Haruki Umakoshi ${ }^{\ddagger}$

October 25, 2016


#### Abstract

We study reaction diffusion systems describing, in particular, the evolution of concentrations in general reversible chemical reactions. We concentrate on inhomogeneous Dirichlet boundary conditions. We first prove global existence of (very) weak solutions. Then, we prove that these although rather weak- solutions converge exponentially in $L^{1}$ norm toward the homogeneous equilibrium. These results are proven by means of $L^{2}$ duality arguments and through estimates provided by the nonincreasing entropy.


Keywords. reaction diffusion systems, Dirichlet conditions, global existence, asymptotic behavior, entropy, convergence to equilibrium.
MSC(2010) 35K61, 35A01, 35B40, 35K57

## 1 Introduction

The purpose of the present paper is to study global existence and asymptotic behavior for reaction diffusion systems with inhomogeneous Dirichlet boundary conditions which include as a particular case the classical systems modeling reversible reaction processes for a set of chemical species $A_{i}, 1 \leq i \leq n$ :

$$
\begin{equation*}
\alpha_{1} A_{1}+\cdots+\alpha_{n} A_{n} \rightleftharpoons \beta_{1} A_{1}+\cdots+\beta_{n} A_{n}, \quad \alpha_{i}, \beta_{i} \in \mathbb{N} \cup\{0\} \tag{1}
\end{equation*}
$$

According to the Mass Action law for the reactions and to Fick's law for the diffusion, the concentrations at position $x$ and time $t$ of $A_{i}$, denoted by $u_{i}=$

[^0]$u_{i}(x, t)$, satisfy the following evolution system
$$
u_{i t}-d_{i} \Delta u_{i}=\left(\beta_{i}-\alpha_{i}\right)\left(\prod_{j=1}^{n} u_{j}^{\alpha_{j}}-\prod_{j=1}^{n} u_{j}^{\beta_{j}}\right), \quad 1 \leq i \leq n
$$

We will consider more general systems, always with inhomogeneous Dirichlet boundary conditions, that is

$$
\begin{cases}u_{i t}-d_{i} \Delta u_{i}=f_{i}(u) & \text { in } Q_{\infty}=\Omega \times(0, \infty), 1 \leq i \leq n  \tag{2}\\ u_{i}(x, t)=g_{i}(x, t) & \text { on } \Gamma_{\infty}=\partial \Omega \times(0, \infty), \\ u_{i}(x, 0)=u_{i 0}(x) & \text { in } \Omega,\end{cases}
$$

where $\Omega \subset \mathbb{R}^{N}$ is a bounded connected open subset with smooth boundary $\partial \Omega$ and $d_{i} \in(0, \infty), 1 \leq i \leq n$. The data $u_{0}=\left(u_{i 0}\right)_{1 \leq i \leq n}, g=\left(g_{i}\right)_{1 \leq i \leq n}$ are assumed to be nonnegative. We will throughout assume that $u_{0} \in L^{\infty}(\Omega)$ and, for simplicity, that $g$ is smooth, for instance such that there exist $G_{i}, i=1, \ldots, n$ with

$$
\left\{\begin{array}{l}
G_{i} \in C^{1}([0, \infty) ; C(\bar{\Omega})) \cap C\left([0, \infty) ; C^{2}(\bar{\Omega})\right),  \tag{3}\\
\quad G_{i}=g_{i} \geq 0 \text { on } \Gamma_{\infty}, \partial_{t} G_{i}-d_{i} \Delta G_{i}=0 \text { in } Q_{\infty}, G_{i}(\cdot, 0)=g_{i}(\cdot, 0) .
\end{array}\right.
$$

In the system modeling (1) above, the functions $f_{i}$ are precisely given by

$$
\begin{equation*}
f_{i}(u)=\left(\beta_{i}-\alpha_{i}\right)\left(\prod_{j=1}^{n} u_{j}^{\alpha_{j}}-\prod_{j=1}^{n} u_{j}^{\beta_{j}}\right), \quad \forall u=\left(u_{i}\right) \in[0, \infty)^{n} \tag{4}
\end{equation*}
$$

Although $\alpha_{i}, \beta_{i}$ are integers in the application to the chemical reaction (1), we will more generally assume that

$$
\alpha_{i}, \beta_{i} \in[1, \infty) \cup\{0\}
$$

We will consider more general nonlinearities $f_{i}$. Throughout the paper, they will satisfy

$$
\begin{equation*}
f_{i}: \mathbb{R}^{n} \rightarrow \mathbb{R} \text { is locally Lipschitz continuous for } 1 \leq i \leq n \tag{5}
\end{equation*}
$$

Under this assumption, System (2) has a unique classical solution $u$ local-intime. We will also throughout assume that the nonlinearity $f=\left(f_{i}\right)_{1 \leq i \leq n}$ is quasi-positive, which means

$$
\begin{equation*}
f_{i}\left(u_{1}, \cdots, u_{i-1}, 0, u_{i+1}, \cdots, u_{n}\right) \geq 0, \quad \forall 1 \leq i \leq n, \forall u \in[0, \infty)^{n} \tag{6}
\end{equation*}
$$

In this case, the solution $u$ of System (2) is always nonnegative as far as it exists. Obviously (6) is satisfied by the particular $f$ in (4).

As for chemical systems of type (1), we will often assume that there exist $c_{i}>0,1 \leq i \leq n$, such that

$$
\begin{equation*}
\sum_{i=1}^{n} c_{i} f_{i}(u)=0, \quad \text { for } u \in[0, \infty)^{n} \tag{7}
\end{equation*}
$$

Existence of the $c_{i}$ in (1) is nothing but preservation of mass. It actually holds for $f_{i}$ as in (4) as soon as there exists $i_{1}, i_{2} \in\{1, \ldots, n\}$ such that $\alpha_{i_{1}}-\beta_{i_{1}}>0$ and $\alpha_{i_{2}}-\beta_{i_{2}}<0$. Then after summing the equations in (2), equality (7) implies

$$
\partial_{t}(c \cdot u)-\Delta\left(d_{c} \cdot u\right)=0
$$

for $c=\left(c_{i}\right)_{1 \leq i \leq n}>0, d_{c}=\left(c_{i} d_{i}\right)_{1 \leq i \leq n}>0$. This guarantees several a priori estimates of the solution via duality arguments at least in the case of homogeneous Neumann boundary conditions ( $[4,8,19,20]$ ). Some of them may be extended to Dirichlet boundary conditions but not all. Actually some main estimates are missing for nonhomogeneous boundary conditions.

We will consider the general system (2) with $f=\left(f_{i}\right)_{1 \leq i \leq n}$ satisfying (5), $(6),(7)$ or even more generally the following (8) instead of $\overline{(7)}$ :

$$
\begin{equation*}
\sum_{i=1}^{n} c_{i} f_{i}(u) \leq 0, \quad \text { for all } u \in[0, \infty)^{n} \tag{8}
\end{equation*}
$$

We will sometimes also assume that

$$
\begin{equation*}
|f(u)| \leq C\left(1+|u|^{\gamma}\right), \quad \gamma \in(1, \infty) \tag{9}
\end{equation*}
$$

as it is the case in example (4).
The goal of this paper is to provide several global existence results for System (2) and to prove exponential asymptotic stability of these global solutions when $f$ is as in (4) and $g_{i}=s_{i}$ with $\Pi s_{i}^{\alpha_{i}}=\Pi s_{i}^{\beta_{i}}$.

As expected in these systems, we will deal with different definitions of solutions, and in particular:

1) "Classical solutions" when the $f_{i}(u) \in L^{\infty}\left(Q_{T}\right)$ for all $T \in(0, \infty)$ in which case the solutions have classical derivatives and the equation is to be understood in a classical sense.
2) "Weak solutions" as defined next.
3) "Very weak solutions" as used in Theorem 2.

In this paper, first, we show the existence of weak global-in-time solutions for the system (2) when the diffusion rates $d_{1}, d_{2}, \ldots, d_{n}$ are "quasi-uniform" in the sense of (13) below (see Theorem 1). These solutions may be even classical if the diffusion rates are even closer (see Remark 1). Next we prove in Theorem 2 the convergence of approximate solutions no matter the values of the $d_{i}$, this for a very general system with dissipating entropy and including (2) with $f_{i}$ as in (4). The limit is some kind of "very weak solution" for which some properties of "renormalized solution" could be proved (see Remark 2). We prove in Theorem 3 that all these "solutions" are asymptotically exponentially stable for the specific system (2), (4) when the data are compatible with stationary solutions in the sense of (19).
Definition 1 (weak solution) We say that $u=\left(u_{1}, \ldots, u_{n}\right)$ is a weak solution to (2) if the following conditions are satisfied for all $T \in(0, \infty)$ where $Q_{T}=$ $\Omega \times(0, T)$ and $\Gamma_{T}=\partial \Omega \times(0, T):$
(i) $u_{i} \in C\left([0, \infty) ; L^{1}(\Omega)\right), \quad f_{i}(u) \in L^{1}\left(Q_{T}\right)$,
(ii) For any $\varphi: \bar{\Omega} \times[0, T] \rightarrow \mathbb{R}$ with continuous $\varphi, \partial_{t} \varphi, \nabla_{x} \varphi, \nabla_{x}^{2} \varphi$ and $\varphi=0$ on $\Gamma_{T} \bigcup(\Omega \times\{T\})$ it holds that

$$
\begin{aligned}
& \iint_{Q_{T}}-u_{i} \varphi_{t}-d_{i} u_{i} \Delta \varphi d x d t=\int_{\Omega} u_{i 0}(x) \varphi(x, 0) d x \\
& +\iint_{Q_{T}} f_{i}(u) \varphi d x d t-\iint_{\Gamma_{T}} g_{i} \partial_{\nu} \varphi d S d t, \quad 1 \leq i \leq n
\end{aligned}
$$

To state our result, let us introduce

$$
a=\min _{i} d_{i}, \quad b=\max _{i} d_{i}, \text { where } 0<a \leq b<+\infty
$$

Let furthermore $C_{m, q} \in(0, \infty)$ be the best constant in the estimate

$$
\begin{equation*}
\|\Delta v\|_{L^{q}\left(Q_{T}\right)} \leq C_{m, q}\|F\|_{L^{q}\left(Q_{T}\right)} \tag{10}
\end{equation*}
$$

where $v: \overline{Q_{T}} \rightarrow \mathbb{R}$ is the solution of the backward heat equation with homogeneous Dirichlet boundary condition:

$$
\begin{equation*}
-\left(v_{t}+m \Delta v\right)=F \geq 0 \text { in } Q_{T}, \quad v=0 \text { on } \Gamma_{T}, \quad v(x, T)=0 \text { in } \Omega . \tag{11}
\end{equation*}
$$

For instance by Corollary 7.31 in [16] or Theorem 6.2 in [25], inequality (10) is valid for each $q \in(1, \infty)$ (see also Lemma 2.1 in [4]).

As a standard approximation of Problem (2), we will consider the solution $u^{k}=\left(u_{1}^{k}, \ldots, u_{n}^{k}\right)$ of

$$
\left\{\begin{array}{l}
\text { for } 1 \leq i \leq n,  \tag{12}\\
u_{i t}^{k}-d_{i} \Delta u_{i}^{k}=\frac{f_{i}\left(u^{k}\right)}{1+k^{-1} \sum_{j=1}^{n}\left|f_{j}\left(u^{k}\right)\right|} \quad \text { in } Q_{\infty} \\
u_{i}^{k}=g_{i} \text { on } \Gamma_{\infty}, \quad u_{i}^{k}(\cdot, 0)=u_{i 0} \geq 0 \text { in } \Omega
\end{array}\right.
$$

Since the nonlinearity is uniformly bounded (by $k$ ), there exists a global-in-time classical and nonnegative solution $u^{k}=\left(u_{i}^{k}\right)_{1 \leq i \leq n} \geq 0,1 \leq i \leq n$, for each $k$.

Theorem 1 Assume (5), (6), (8), (9). If moreover

$$
\begin{equation*}
\frac{b-a}{2} C_{\frac{a+b}{2}, \gamma^{\prime}}<1 \tag{13}
\end{equation*}
$$

then, a subsequence of the solutions $\left(u^{k}\right)_{k \geq 0}$ of (12) converges in $L^{\gamma}\left(Q_{T}\right)^{n}$ and $C\left([0, T] ; L^{1}(\Omega)^{n}\right)$ for all $T>0$. Moreover, any limit of such converging subsequences is a weak solution of System (2). If $\gamma=2$, then (13) is satisfied for all $0<a \leq b<+\infty$.

Remark 1 We may even obtain classical solutions in Theorem 12 if $b-a$ is smaller than in (13). This is the case if

$$
\begin{equation*}
\frac{(b-a)}{2} C_{\frac{a+b}{2}, q^{\prime}}<1 \text { where } q^{\prime}<\frac{\gamma}{\gamma-2 /(N+2)} . \tag{14}
\end{equation*}
$$

Indeed, in this case we obtain (see Remark 6 after the proof of Theorem 1) that $u^{k}$ is bounded in $L^{q}\left(Q_{T}\right)$ where $q>(N+2) \gamma / 2$. Going back to the equation (2) and using (9), we deduce that $u^{k}$ is bounded in $L^{\infty}\left(Q_{T}\right)$ and the solution at the limit is classical.

The result of Theorem 1 does not provide global existence for the system modeling the chemical reaction (1) when the $\alpha_{i}, \beta_{i}$ are quite larger than 2 and when the $d_{i}$ are not close enough to each other. Actually, this is known as a rather difficult and open question. It was significantly analyzed in the case of Neumann boundary conditions in [12]: there the solutions of the approximate System (12) are proved to converge a.e. up to a subsequence and the limit is a renormalized solution in the spirit of [9], but with an adequate definition for this kind of systems as introduced in [12].

Here, we are able to prove a similar convergence result in the case of nonhomogeneous Dirichlet boundary conditions, no matter the values of the $d_{i}$. The situation is not so easy since it does not lead to a priori estimates as good as with Neumann boundary conditions, but they nevertheless provide good enough compactness properties for the approximate solutions, at least locaaly inside $\Omega$. As in [12], they strongly rely on the entropy inequality valid for System (2) with $f$ as in (4), namely

$$
\begin{equation*}
\sum_{i=1}^{n}\left(\log u_{i}\right) f_{i}(u) \leq 0 \tag{15}
\end{equation*}
$$

Theorem 2 Assume (5), (6), (15). Then a subsequence of the solution $\left(u^{k}\right)_{k \geq 0}$ of (12) converges in $L^{2}\left(Q_{T}\right)^{m}$ for all $T>0$.

Remark 2 If the $d_{i}$ are close enough so that (13) (resp. (14)) is satisfied, then the limit obtained in Theorem 2 is a weak (resp. a classical) solution of (2). For general $d_{i}$ 's, using truncations as in (39) and the functions $T_{r}\left(u_{i}^{k}+\eta \sum_{j \neq i} u_{j}^{k}\right)$, we could prove that the limit is a renormalized solution inside $Q_{T}$ in the following sense inspired from [12]. We denote

$$
\Psi:=\left\{\psi \in C^{2}\left(\mathbb{R}^{n} ;(0, \infty)\right)^{+} \text {with } \partial_{i} \psi \text { compactly supported for } 1 \leq i \leq n\right\}
$$

where $\partial_{i} \psi(u)$ is a notation for the derivative of $u_{i} \in \mathbb{R} \rightarrow \psi\left(u_{1}, \ldots, u_{i}, \ldots, u_{m}\right)$.
Starting formally from $\partial_{t} u_{i}-d_{i} \Delta u_{i}=f_{i}(u)$, we have for all $\psi \in \Psi$

$$
\begin{equation*}
\partial_{t} \psi(u)=\sum_{i} \partial_{i} \psi(u) \partial_{t} u_{i}=\sum_{i} \partial_{i} \psi(u)\left[d_{i} \Delta u_{i}+f_{i}(u)\right] \tag{16}
\end{equation*}
$$

And this may be rewritten

$$
\begin{equation*}
\partial_{t} \psi(u)=\sum_{i}\left\{d_{i}\left[\nabla \cdot\left(\partial_{i} \psi(u) \nabla u_{i}\right)-\sum_{j} \partial_{j} \partial_{i} \psi(u) \nabla u_{j} \nabla u_{i}\right]+\partial_{i} \psi(u) f_{i}(u)\right\} \tag{17}
\end{equation*}
$$

This equation may be understood in the sense of distributions in $Q_{T}$ as soon as

$$
\begin{equation*}
\chi_{\left[u_{i} \leq r\right]} \nabla u_{i} \in L_{l o c}^{2}\left(Q_{T}\right) \text { for all } r \in(0, \infty), T>0,1 \leq i \leq n \tag{18}
\end{equation*}
$$

Indeed, since $\partial_{i} \psi$ is compactly supported for $1 \leq i \leq n$, we then have

$$
\partial_{i} \psi(u) f_{i}(u) \in L^{\infty}\left(Q_{T}\right), \quad \partial_{i} \psi(u) \nabla u_{i} \in L_{l o c}^{2}\left(Q_{T}\right), \partial_{j} \partial_{i} \psi(u) \nabla u_{j} \nabla u_{i} \in L_{l o c}^{1}\left(Q_{T}\right)
$$

And as proved later in (34), the estimate (18) will indeed hold here. Note that the estimate is local inside $\Omega$ and it is not clear how to extend it up to the boundary except in some cases (see Remark 7).

Since our goal here is to mainly concentrate on the asymptotic behavior of the solutions, and since we do not need to know (17) for doing so, we will not prove it here. Actually, it is an interesting point to see that we can control the asymptotic behavior of the "very weak solutions" without knowing much about them.

Thus a main result of this paper is the exponential stability of the limit "solutions" of (2)-(4) in the case when

$$
\begin{equation*}
g_{j}(x, t) \equiv s_{j}>0, \quad \prod_{j=1}^{n} s_{j}^{\alpha_{j}}=\prod_{j=1}^{n} s_{j}^{\beta_{j}} . \tag{19}
\end{equation*}
$$

Then $u_{i}=s_{i}>0,1 \leq i \leq n$, is a spatially homogeneous stationary state of (2)-(4).

Notation. $\|\cdot\|_{p}, 1 \leq p \leq \infty$ will denote the standard $L^{p}$ norm on $\Omega$.
Theorem 3 Assume $f$ is given by (4) with (19). Then, the approximate solutions $\left(u^{k}\right)_{k \geq 0}$ of (12) lie in a compact set of $L^{2}\left(Q_{T}\right)$ for all $T>0$. There exist positive constants $C_{1}, C_{2}$ such that, for any limit $u$ of converging subsequences

$$
\begin{equation*}
\left\|u_{i}(\cdot, t)-s_{i}\right\|_{1}<C_{1} \exp \left(-C_{2} t\right), \text { for all } t \geq 0,1 \leq i \leq n \tag{20}
\end{equation*}
$$

Several existence results of global-in-time solutions and their asymptotic behavior have been known for the reaction diffusion system associated with (1), particularly, when the boundary condition is of homogeneous Neumann type. First, when $n=3$ with $f_{1}=-u_{1}^{\alpha_{1}} u_{2}^{\alpha_{2}}+u_{3}^{\beta_{3}}=f_{2}=-f_{3}$, existence results of global classical solutions are proved in [14] in particular when $\beta_{3}>\alpha_{1}+\alpha_{2}$ and for some other particular situations. Exponential convergence towards the stationary solutions is proved in [10] for these $f_{i}$ for all $\alpha_{1}, \alpha_{2}, \beta_{3} \geq 1$ (see also [6] for other results with $n=3$ ).

When $n=4$ and $f_{i}=(-1)^{i}\left(u_{1} u_{3}-u_{2} u_{4}\right)$, weak solutions exist globally in time for any space dimension $N$ (see [8]). Furthermore, classical solutions exist globally in time if $N \leq 2$ (see [4], [13]) or in any dimension if the diffusion coefficients are quasi-uniform in the sense of (13) (see [4]). Exponential asymptotic stability for the $L^{1}$-norm is proved in [5], [7].

For the general system (2),(4), weak (resp. classical) solutions exist globally in time when the diffusion coefficients are quasi-uniform in the sense of (13) (resp. (14)) (see [4]). Finally, global renormalized solutions are proved to exist in [12] for rather general systems with general diffusions and Neumann type of boundary conditions. And their asymptotic behavior is analyzed in [21].

Inhomogeneous Dirichlet boundary condition are studied in [11]. They are concerned with the case $n=3, \alpha_{1}=\beta_{2}=\alpha_{3}=1$, and $\beta_{1}=\alpha_{2}=\beta_{3}=0$ :

$$
\begin{cases}u_{t}-d_{1} \Delta u=-u+v w & \text { in } \Omega \times(0, T)  \tag{21}\\ v_{t}-d_{2} \Delta v=u-v w & \text { in } \Omega \times(0, T) \\ w_{t}-d_{3} \Delta w=-u+v w & \text { in } \Omega \times(0, T) \\ u(x, t)=a, v(x, t)=b, w(x, t)=c & \text { on } \partial \Omega \times(0, T) \\ u(x, 0)=u_{0}(x)>0, v(x, 0)=v_{0}(x)>0, w(x, 0)=w_{0}(x)>0 \text { in } \Omega\end{cases}
$$

If $a, b, c$ are positive constants satisfying $a=b c$, there exists a classical solution $(u, v, w)=(u(\cdot, t), v(\cdot, t), w(\cdot, t))$ global-in-time and it holds that

$$
\lim _{t \rightarrow \infty}(u(\cdot, t), v(\cdot, t), w(\cdot, t))=(a, b, c) \quad \text { in } C^{\nu}(\bar{\Omega})
$$

where $1<\nu<2$. However, asymptotic behavior of the global-in-time "weak" solution has not been studied for the general case of (2)-(4).

## 2 Proof of Theorem 1

We first show an estimate on the solution of a parabolic differential inequality. It is similar to Proposition 1.1 of [4], but with nonhomogeneous Dirichlet boundary conditions.

Given $\alpha \in(0,1)$, we take $M=M(x, t) \in C^{\alpha, \frac{\alpha}{2}}(\bar{\Omega} \times(0, T])$ satisfying

$$
\begin{equation*}
0<a \leq M(t, x) \leq b<\infty, \quad(x, t) \in Q_{T} \tag{22}
\end{equation*}
$$

We consider the parabolic differential inequality

$$
\left\{\begin{array}{l}
u_{t}-\Delta(M u) \leq 0 \text { in } Q_{T},  \tag{23}\\
u=g \text { on } \Gamma_{T}, \quad u(\cdot, 0)=u_{0}(x) \geq 0 \text { in } \Omega .
\end{array}\right.
$$

We will estimate $\|u\|_{L^{p}\left(Q_{T}\right)}$ for $p \in[2, \infty)$, under the assumption

$$
\begin{equation*}
C_{\frac{a+b}{2}, p^{\prime}} \cdot \frac{b-a}{2}<1, \quad \frac{1}{p}+\frac{1}{p^{\prime}}=1 . \tag{24}
\end{equation*}
$$

where $C_{m, q} \in(0, \infty)$ stands for the best constant in the parabolic regularity (10)-(11).

Remark 3 We have $C_{\frac{a+b}{2}, 2} \leq \frac{2}{a+b}$ so that (24) is always satisfied for $p^{\prime}=2$ and for all $0<a<b<\infty$. Indeed, multiplying (11) by $-\Delta v$ leads to

$$
\iint_{Q_{T}} v_{t} \Delta v+m(\Delta v)^{2}=\iint_{Q_{T}}-F \Delta v \leq\|F\|_{L^{2}\left(Q_{T}\right)}\|\Delta v\|_{L^{2}\left(Q_{T}\right)}
$$

We then use $\iint_{Q_{T}} v_{t} \Delta v=\frac{1}{2} \int_{\Omega}|\nabla v(x, 0)|^{2} \geq 0$ to deduce $C_{m, 2} \leq 1 / m$.

Remark 4 It is interesting to notice that the condition (24) is "open" with respect to $p^{\prime}$ in the sense that if (24) holds with $p^{\prime}$, then it holds with $(p+\epsilon)^{\prime}$ for $\epsilon$ small enough. Indeed, the $C_{m, q}$ has the property: $C_{m, q}^{-}:=\liminf _{\eta \rightarrow 0^{+}} C_{m, q-\eta} \leq$ $C_{m, q}$. To see it, let $q_{\eta}$ satisfy

$$
\frac{1}{q_{\eta}}=\frac{1}{2}\left[\frac{1}{q}+\frac{1}{q-\eta}\right] \text { i.e. } q_{\eta}=q-\eta q /(2 q-\eta) .
$$

By the Riesz-Thorin interpolation theorem (see e.g. [18], chapter 2) applied to the mapping $F \mapsto \Delta v$ in (11), we have

$$
C_{m, q_{\eta}} \leq C_{m, q}^{1 / 2} C_{m, q-\eta}^{1 / 2} \Rightarrow C_{m, q}^{-} \leq C_{m, q}^{1 / 2}\left(C_{m, q}^{-}\right)^{1 / 2} \Rightarrow C_{m, q}^{-} \leq C_{m, q}
$$

Notation. For the boundary $\Gamma_{T}$, we will use $d S, \nu, \partial_{\nu}$ to denote respectively the surface element, the exterior unit normal and the exterior normal derivative.

For the solution of equation (11), we can define the best constant $E_{m, q, T} \in$ $(0, \infty)$ for the inequality

$$
\begin{equation*}
\iint_{\Gamma_{T}}\left|\partial_{\nu} v\right| d S d t \leq E_{m, q, T}\|F\|_{L^{q}\left(Q_{T}\right)}, \quad q>1 \tag{25}
\end{equation*}
$$

using the trace embedding $W_{q}^{1}(\Omega) \hookrightarrow L^{1}(\partial \Omega)$.
Proposition 4 Let $u \geq 0$ be a classical solution to (23) with $M \in C^{\alpha, \frac{\alpha}{2}}(\bar{\Omega} \times$ ( $0, T]$ ) satisfying (22) and (24). Then it holds that

$$
\begin{equation*}
\|u\|_{L^{p}\left(Q_{T}\right)} \leq\left(1+b D_{a, b, p^{\prime}}\right) T^{\frac{1}{p}}\left\|u_{0}\right\|_{p}+\tilde{E}_{\frac{a+b}{2}, p^{\prime}, T} \cdot b \cdot\|g\|_{L^{\infty}\left(\Gamma_{T}\right)} \tag{26}
\end{equation*}
$$

for $p \in[2, \infty)$, where

$$
D_{a, b, p^{\prime}}=\frac{C_{\frac{a+b}{2}, p^{\prime}}}{1-C_{\frac{a+b}{2}, p^{\prime}} \cdot \frac{b-a}{2}}, \quad \tilde{E}_{a, b, p^{\prime}, T}=E_{\frac{a+b}{2}, p^{\prime}, T}\left(1+\frac{b-a}{2} D_{a, b, p^{\prime}}\right) .
$$

Remark 5 Note that, according to Remark 3, $D_{a, b, 2}<+\infty$ so that any $u$ satisfying (23) is bounded in $L^{2}\left(Q_{T}\right)$ for all $T>0$ with a bound depending on $\left\|u_{0}\right\|_{L^{2}(\Omega)^{n}},\|g\|_{L^{\infty}\left(\Gamma_{T}\right)^{n}}$.

To prove Proposition 4, we begin with a parabolic estimate for the dual problem

$$
\begin{equation*}
\psi_{t}+M \Delta \psi=-\Theta \text { in } Q_{T}, \quad \psi(T, x)=0 \text { in } \Omega, \quad \psi(x, t)=0 \text { on } \Gamma_{T} \tag{27}
\end{equation*}
$$

where $\Theta \in C_{0}^{\infty}\left(Q_{T}\right)$. This inequality will be proved similarly as in Lemma 2.2 of [4] concerning homogeneous Neumann boundary condition.
Lemma 5 For $M=M(x, t) \in C^{\alpha, \frac{\alpha}{2}}(\bar{\Omega} \times(0, T])$ satisfying (22) and (24) and $1<p^{\prime} \leq 2$, the following holds for the solution $\psi$ of (27)

$$
\left\{\begin{array}{l}
\|\Delta \psi\|_{L^{p^{\prime}}\left(Q_{T}\right)} \leq D_{a, b, p^{\prime}}\|\Theta\|_{L^{p^{\prime}}\left(Q_{T}\right)}  \tag{28}\\
\|\psi(\cdot, 0)\|_{p^{\prime}} \leq\left(1+b D_{a, b, p^{\prime}}\right) T^{1 / p}\|\Theta\|_{L^{p^{\prime}}\left(Q_{T}\right)}
\end{array}\right.
$$

Proof: By the standard theory (e.g. Corollary 7.31 and Theorem 7.32 in [16]) or Theorem 6.2 in [25]), Problem (27) admits a unique classical solution $\psi=\psi(x, t)$. We write (27) as

$$
\begin{equation*}
\psi_{t}+\frac{a+b}{2} \Delta \psi=\left(\frac{a+b}{2}-M\right) \Delta \psi-\Theta . \tag{29}
\end{equation*}
$$

Then (10) implies

$$
\begin{aligned}
\|\Delta \psi\|_{L^{p^{\prime}}\left(Q_{T}\right)} & \leq C_{\frac{a+b}{2}, p^{\prime}}\left\|\left(\frac{a+b}{2}-M\right) \Delta \psi-\Theta\right\|_{L^{p^{\prime}}\left(Q_{T}\right)} \\
& \leq C_{\frac{a+b}{2}, p^{\prime}}\left\{\left(\frac{b-a}{2}\right)\|\Delta \psi\|_{L^{p^{\prime}}\left(Q_{T}\right)}+\|\Theta\|_{L^{p^{\prime}}\left(Q_{T}\right)}\right\}
\end{aligned}
$$

where we used: $\left\|\frac{a+b}{2}-M\right\|_{L^{\infty}\left(Q_{T}\right)} \leq \frac{b-a}{2}$. Therefore,

$$
\left\{1-C_{\frac{a+b}{2}, p^{\prime}} \frac{b-a}{2}\right\}\|\Delta \psi\|_{L^{p^{\prime}}\left(Q_{T}\right)} \leq C_{\frac{a+b}{2}, p^{\prime}}\|\Theta\|_{L^{p^{\prime}}\left(Q_{T}\right)}
$$

This is the first inequality of (28) (we use (24) here). The second inequality is derived from $-\psi(0)=\int_{0}^{T} \psi_{t}(\cdot, t) d t$ and (27) which imply

$$
\|\psi(0)\|_{p^{\prime}} \leq T^{1 / p}\left\|\psi_{t}\right\|_{L^{p^{\prime}}\left(Q_{T}\right)} \leq T^{1 / p}\left[b\|\Delta \psi\|_{L^{p^{\prime}}\left(Q_{T}\right)}+\|\Theta\|_{L^{p^{\prime}}\left(Q_{T}\right)}\right]
$$

Proof of Proposition 4: If $0 \leq \Theta \in C_{0}^{\infty}\left(Q_{T}\right)$, the classical solution to (27) satisfies $\psi=\psi(x, t) \geq 0$. Then both $u$ and $\psi$ are nonnegative and we obtain

$$
\begin{aligned}
\frac{d}{d t} \int_{\Omega} u \psi d x & =\int_{\Omega} u_{t} \psi+u \psi_{t} d x \\
& \leq \int_{\Omega}[\Delta(M u)] \psi+u(-M \Delta \psi-\Theta) d x
\end{aligned}
$$

Since

$$
\int_{\Omega}[\Delta(M u)] \psi-(M u) \Delta \psi d x=-\int_{\partial \Omega} g M \partial_{\nu} \psi d S
$$

it holds that

$$
\begin{equation*}
\frac{d}{d t} \int_{\Omega} u \psi d x \leq-\int_{\Omega} u \Theta d x-\int_{\partial \Omega} g M \partial_{\nu} \psi d S \tag{30}
\end{equation*}
$$

Here we use (25), (29), and (28) to conclude

$$
\begin{equation*}
\iint_{\Gamma_{T}}\left|\partial_{\nu} \psi\right| d S d t \leq E_{\frac{a+b}{2}, p^{\prime}, T}\left(1+\frac{b-a}{2} D_{a, b, p^{\prime}}\right)\|\Theta\|_{L^{p^{\prime}}\left(\Omega_{T}\right)} \tag{31}
\end{equation*}
$$

Inequalities (30) and (31) imply

$$
\begin{align*}
& \iint_{Q_{T}} u \Theta d x d t \leq\left\|u_{0}\right\|_{p}\|\psi(\cdot, 0)\|_{p^{\prime}}+\|g\|_{L^{\infty}\left(\Gamma_{T}\right)} \cdot b \iint_{\Gamma_{T}}\left|\partial_{\nu} \psi\right| d S d t \\
& \leq\left\{\left(1+b D_{a, b, p^{\prime}}\right) T^{\frac{1}{p}}\left\|u_{0}\right\|_{p}+\tilde{E}_{a, b, p^{\prime}, T} b\|g\|_{L^{\infty}\left(\Gamma_{T}\right)}\right\}\|\Theta\|_{L^{p^{\prime}}\left(Q_{T}\right)} \tag{32}
\end{align*}
$$

Inequality (32), valid to any $0 \leq \Theta \in C_{0}^{\infty}\left(Q_{T}\right)$, implies (26) by duality since $u \geq 0$.

Proof of Theorem 1: Let us consider the global regular solution $u^{k}$ of the approximate problem (12). Recalling (8), let

$$
v^{k}=c \cdot u^{k}, \quad h=c \cdot g, \quad v_{0}=c \cdot u_{0}
$$

where $c=\left(c_{i}\right), u^{k}=\left(u_{i}^{k}\right), g=\left(g_{i}\right)$ and $u_{0}=\left(u_{i 0}\right)$. Let also $d_{c}:=\left(d_{i} c_{i}\right)$. Then (8) implies

$$
\begin{aligned}
& v_{t}^{k}-\Delta\left(M v^{k}\right) \leq 0 \text { in } Q_{T} \\
& v^{k}(x, t)=h(x, t) \text { on } \Gamma_{T}, \quad v^{k}(x, 0)=v_{0}(x) \geq 0 \text { in } \Omega
\end{aligned}
$$

with $M=M(x, t)=d_{c} \cdot u^{k} / c \cdot u^{k}$ which satisfies (22) with $a=\min _{i} d_{i}, b=$ $\max _{i} d_{i}$.

According to Remark 4, the assumption (13) implies that $\frac{b-a}{2} C_{\frac{a+b}{2},(\gamma+\epsilon)^{\prime}}<1$ for some $\epsilon>0$. By Proposition $4,\left\|v^{k}\right\|_{L^{\gamma+\epsilon}\left(Q_{T}\right)} \leq C_{T}$ for all $T>0$. It follows by (9) that $f_{i}\left(u^{k}\right)$ is bounded in $L^{1+\eta}\left(Q_{T}\right)$ for $\eta=\epsilon / \gamma>0$. We then may use the $L^{1}$-compactness property of the heat operator saying (see e.g. [2], [1]) that the mapping $\left(w_{0}, F\right) \in L^{1}(\Omega) \times L^{1}\left(Q_{T}\right) \rightarrow w \in L^{1}\left(Q_{T}\right)$ is compact where $w$ is the solution of

$$
\begin{equation*}
w_{t}-m \Delta w=F \text { in } Q_{T}, w=0 \text { on } \Gamma_{T}, w(\cdot, 0)=w_{0} \tag{33}
\end{equation*}
$$

Applying this here to

$$
m=d_{i}, F=f_{i}\left(u^{k}\right) /\left(1+k^{-1} \sum_{j}\left|f_{j}\left(u^{k}\right)\right|\right), w=u_{i}^{k}-G_{i}, w_{0}=u_{i 0}^{k}-g_{i}(0)
$$

where $G_{i}$ is defined in (3), we deduce that $u^{k}$ lies in a compact set of $L^{1}\left(Q_{T}\right)^{m}$. Up to a subsequence, we may assume that, for all $T>0, u^{k}$ converges in $L^{1}\left(Q_{T}\right)^{m}$ and a.e. to some $u$ which, by Fatou's Lemma, belongs to $L^{1}\left(Q_{T}\right)^{m}$. It implies that $f_{i}\left(u^{k}\right)$ converges a.e. to $f_{i}(u)$ for all $i$. Since $f_{i}\left(u^{k}\right) /(1+$ $\left.k^{-1} \sum_{j}\left|f_{j}\left(u^{k}\right)\right|\right)$ is bounded in $L^{1+\eta}\left(Q_{T}\right)$, we deduce by Egorov's theorem that the convergence holds also in $L^{1}\left(Q_{T}\right)$. Now we may pass to the limit in

$$
\begin{aligned}
& \iint_{Q_{T}}-u_{i}^{k} \varphi_{t}-d_{i} u_{i}^{k} \Delta \varphi d x d t=\int_{\Omega} u_{i 0}^{k} \varphi d x \\
& +\iint_{Q_{T}} \frac{f_{i}\left(u^{k}\right)}{1+k^{-1} \sum_{j}\left|f_{j}\left(u^{k}\right)\right|} \varphi d x d t-\iint_{\Gamma_{T}} g_{i} \partial_{\nu} \varphi d S d t, \quad 1 \leq i \leq n
\end{aligned}
$$

for all $\varphi$ as in Definition 1. To conclude that $u$ is a weak solution, we only need to check that $u \in C\left([0, \infty) ; L^{1}(\Omega)^{n}\right)$. This follows from the $L^{1}$-contraction property of the heat operator, namely
$\left\|u_{i}^{k}(t)-u_{i}^{p}(t)\right\|_{1} \leq\left\|u_{i 0}^{k}-u_{i 0}^{p}\right\|_{1}+\int_{0}^{t}\left\|\frac{f_{i}\left(u^{k}\right)}{1+k^{-1} \sum_{j}\left|f_{j}\left(u^{k}\right)\right|}-\frac{f_{i}\left(u^{p}\right)}{1+p^{-1} \sum_{j}\left|f_{j}\left(u^{p}\right)\right|}\right\|_{1} d t$.
This proves that $u^{k}$ converges in $L^{\infty}\left([0, T]: L^{1}(\Omega)^{n}\right)$ and the limit is therefore continuous from $[0, \infty)$ into $L^{1}(\Omega)$.

Remark 6 If we replace (13) by the (stronger) assumption (14), then by Proposition 4, and the same proof as above, $u^{k}$ is bounded in $L^{q}\left(Q_{T}\right)$ for $q>$ $(N+2) \gamma / 2$. This implies by (9) that $f_{i}\left(u^{k}\right)$ is bounded in $L^{s}\left(Q_{T}\right)$ for some $s>(N+2) / N$. And it is well-known (see e.g. [15]) that $u_{i}^{k}$ is then bounded in $L^{\infty}\left(Q_{T}\right)$ and so is $f_{i}\left(u^{k}\right)$. The limit of $u^{k}$ is then a classical solution of (2).

## 3 Proof of Theorem 2

Let us first prove the following estimate for the solution $u^{k}$ of (12). For $\delta>0$, we denote $\Omega_{\delta}=\{x \in \Omega ; d(x, \partial \Omega>\delta\}$. Then

$$
\begin{equation*}
\iint_{\left[u_{i}^{k} \leq r\right] \cap \Omega_{\delta}}\left|\nabla u_{i}^{k}\right|^{2} \leq C_{\delta} r \text { for all } r \in[0, \infty), 1 \leq i \leq n, k \in \mathbb{N} . \tag{34}
\end{equation*}
$$

In the following computation, for simplicity, we drop the ${ }^{k}$ in the notation. Let us introduce $w_{i}:=u_{i} \log u_{i}+1-u_{i} \geq 0$. We have

$$
\begin{equation*}
\partial_{t} \sum_{i} w_{i}-\Delta \sum_{i} d_{i} w_{i}=\sum_{i} \log u_{i} f_{i}(u)-\sum_{i} 4 d_{i}\left|\nabla \sqrt{u_{i}}\right|^{2} \leq-\sum_{i} 4 d_{i}\left|\nabla \sqrt{u_{i}}\right|^{2} \tag{35}
\end{equation*}
$$

the last inequality coming from the assumption (15). Let $\varphi$ be the first eigenfunction of the Dirichlet-Laplacian on the open connected set $\Omega$, namely

$$
\begin{equation*}
-\Delta \varphi=\lambda_{1} \varphi \text { in } \Omega, \quad \varphi=0 \text { on } \partial \Omega,\|\varphi\|_{\infty}=1, \varphi>0 \text { on } \Omega \tag{36}
\end{equation*}
$$

Multiplying the previous inequality by $\varphi$ and integrating on $Q_{T}$ gives

$$
\left\{\begin{array}{l}
\int_{\Omega} \varphi \sum_{i} w_{i}(T)+\iint_{Q_{T}} \varphi \sum_{i} d_{i}\left(\lambda_{1} w_{i}+4\left|\nabla \sqrt{u_{i}}\right|^{2}\right) \\
\leq \int_{\Omega} \varphi \sum_{i} w_{i}(0)-\iint_{\Gamma_{T}} \partial_{\nu} \varphi \sum_{i} d_{i}\left(g_{i} \log g_{i}+1-g_{i}\right)
\end{array}\right.
$$

We deduce that for some $C=C\left(\max _{i}\left\{\left\|g_{i}\right\|_{\infty},\left\|u_{i 0} \log u_{i 0}\right\|_{1}\right\},\left\|\partial_{\nu} \varphi\right\|_{1}\right)<\infty$

$$
\begin{equation*}
\max _{i} \int_{Q_{T}} 4 \varphi\left|\nabla \sqrt{u_{i}}\right|^{2}=\max _{i} \int_{Q_{T}} \varphi \frac{\left|\nabla u_{i}\right|^{2}}{u_{i}} \leq C \tag{37}
\end{equation*}
$$

and the estimate (34) follows with $C_{\delta}=C / \min _{x \in \Omega_{\delta}} \varphi(x)$.
The same inequality (35) implies also the following $L^{2}$-estimate:

$$
\begin{equation*}
\max _{i}\left\|u_{i}^{k} \log u_{i}^{k}\right\|_{L^{2}\left(Q_{T}\right)} \leq C=C\left(\max _{i}\left\{\left\|g_{i}\right\|_{\infty},\left\|u_{i 0} \log \left(u_{i 0}\right)\right\|_{2}, T, a, b\right)<+\infty\right. \tag{38}
\end{equation*}
$$

Proof. Indeed, (35) implies

$$
\partial_{t}\left(\sum_{i} w_{i}\right)-\Delta\left(M \sum_{i} w_{i}\right) \leq 0, \quad M:=\sum_{i} d_{i} w_{i} / \sum_{i} w_{i} .
$$

Thanks to $w_{i} \geq 0$, we have $a=\min _{i} d_{i} \leq M \leq b=\max _{i} d_{i}$. Thus Proposition 4 applied with $p=2$ (see Remark 5) implies that $\left\|\sum_{i} w_{i}\right\|_{L^{2}\left(Q_{T}\right)} \leq C$ where $C$ is as in (38). Now, using again the nonnegativity of the $w_{i}$ and the fact that $s \log s$ is bounded from a bove for $s$ large by $2[s \log s+1-s]$, estimate (38) follows.

Proof of Theorem 2. Let us prove the convergence of $u^{k}$ in $L^{2}\left(Q_{T}\right)$ for all $T>0$. We will first prove that $u^{k}$ converges a.e. on $Q_{\infty}$. Then the $L^{2}\left(Q_{T}\right)$ convergence will follow from the estimate (38).

For all $r \in(0, \infty)$, we introduce $T_{r} \in C^{2}([0, \infty) ;[0, \infty))$ with

$$
\left\{\begin{array}{l}
0 \leq T_{r}^{\prime}(s) \leq 1 \text { and } T_{r}^{\prime \prime}(s) \leq 0 \text { for all } s \in[0, \infty)  \tag{39}\\
T_{r}(s)=s \text { for } s \in[0, r], T_{r}^{\prime \prime}(s)=0 \text { for } s \in[2 r, \infty)
\end{array}\right.
$$

Let now $v_{i}^{k}=u_{i}^{k}+\eta U_{i}^{k}$ where $U_{i}^{k}=\sum_{j \neq i} u_{j}^{k}, \eta>0$. We also denote $F_{i}=f_{i} /\left(1+k^{-1} \sum_{j}\left|f_{j}\right|\right)$. Then

$$
\left\{\begin{array}{l}
\partial_{t} T_{r}\left(v_{i}^{k}\right)-d_{i} \Delta T_{r}\left(v_{i}^{k}\right)=  \tag{40}\\
T_{r}^{\prime}\left(v_{i}^{k}\right)\left[F_{i}\left(u^{k}\right)+\eta \sum_{j \neq i}\left[F_{j}\left(u^{k}\right)+\left(d_{j}-d_{i}\right) \Delta u_{j}^{k}\right]\right]-d_{i} T_{r}^{\prime \prime}\left(v_{i}^{k}\right)\left|\nabla v_{i}^{k}\right|^{2}
\end{array}\right.
$$

Let us analyze each of the terms in the right-hand side of this equality. We will repeatedly use that

$$
\left[v_{i}^{k} \leq 2 r\right] \Rightarrow\left[u_{i}^{k} \leq 2 r\right] \text { and }\left[u_{j}^{k} \leq 2 r / \eta\right] \forall j \neq i
$$

In the following, $r$ is fixed arbitrarily in $(0, \infty)$ and $\eta>0$ is fixed small enough (to be made precise later). By the choice of $T_{r}$ and of $v^{k}$

$$
\begin{equation*}
T_{r}^{\prime}\left(v_{i}^{k}\right)\left[F_{i}\left(u^{k}\right)+\eta \sum_{j \neq i} F_{j}\left(u^{k}\right)\right] \text { is bounded in } L^{\infty}\left(Q_{T}\right) \text { independently of } k \tag{41}
\end{equation*}
$$

We also have, with $Q_{T}^{\delta}:=(0, T) \times \Omega_{\delta}$, (recall that $T_{r}^{\prime \prime}$ vanishes outside $\left.[0,2 r]\right)$
$\left\|T_{r}^{\prime \prime}\left(v_{i}^{k}\right)^{1 / 2} \nabla v_{i}^{k}\right\|_{L^{2}\left(Q_{T}^{\delta}\right)} \leq C\left\{\left\|\chi_{\left[u_{i}^{k} \leq 2 r\right]} \nabla u_{i}^{k}\right\|_{L^{2}\left(Q_{T}^{\delta}\right)}+\sum_{j \neq i}\left\|\chi_{\left[u_{j}^{k} \leq 2 r / \eta\right]} \nabla u_{j}^{k}\right\|_{L^{2}\left(Q_{T}^{\delta}\right)}\right\}$.
Thus, by (34)

$$
\begin{equation*}
T_{r}^{\prime \prime}\left(v_{i}^{k}\right)\left|\nabla v_{i}^{k}\right|^{2} \text { is bounded in } L^{1}\left(Q_{T}^{\delta}\right) \forall \delta>0 . \tag{42}
\end{equation*}
$$

Now we write

$$
T_{r}^{\prime}\left(v_{i}^{k}\right) \Delta u_{j}^{k}=\nabla \cdot\left(T_{r}^{\prime}\left(v_{i}^{k}\right) \nabla u_{j}^{k}\right)-T_{r}^{\prime \prime}\left(v_{i}^{k}\right) \nabla v_{i}^{k} \nabla u_{j}^{k},
$$

$$
\begin{gathered}
\left\|T^{\prime}\left(v_{i}^{k}\right) \nabla u_{j}^{k}\right\|_{L^{2}\left(Q_{T}^{\delta}\right)} \leq C\left\|\chi_{\left[u_{j}^{k} \leq 2 r / \eta\right]} \nabla u_{j}^{k}\right\|_{L^{2}\left(Q_{T}^{\delta}\right)}, \\
\left\|T_{r}^{\prime \prime}\left(v_{i}^{k}\right) \nabla v_{i}^{k} \nabla u_{j}^{k}\right\|_{L^{1}\left(Q_{T}^{\delta}\right.} \leq C\left\|T_{r}^{\prime \prime}\left(v_{i}^{k}\right)^{1 / 2} \nabla v_{i}^{k}\right\|_{L^{2}\left(Q_{T}^{\delta}\right)}\left\|\chi_{\left[u_{j}^{k} \leq 2 r / \eta\right]} \nabla u_{j}^{k}\right\|_{L^{2}\left(Q_{T}^{\delta}\right)} .
\end{gathered}
$$

We deduce, by using (34) again, that

$$
\begin{equation*}
T_{r}^{\prime}\left(v_{i}^{k}\right) \Delta u_{j}^{k} \text { is bounded in } L^{2}\left(0, T ; H^{-1}\left(\Omega_{\delta}\right)\right)+L^{1}\left(0, T ; L^{1}\left(\Omega_{\delta}\right)\right) \forall \delta>0 \tag{43}
\end{equation*}
$$

Let $\psi \in C_{0}^{\infty}(\Omega)^{+}$. We deduce from (41), (42), (43) and equation (40) that $\partial_{t}\left(\psi T_{r}\left(v_{i}^{k}\right)\right)-d_{i} \Delta\left(\psi T_{r}\left(v_{i}^{k}\right)\right)$ is bounded in $L^{1}\left(Q_{T}\right)+L^{2}\left(0, T ; H^{-1}(\Omega)\right)$. Since moreover $\psi T_{r}\left(v_{i}^{k}\right)$ is bounded by $r\|\psi\|_{\infty}$ and vanishes on $\Gamma_{T}$, it follows that $\left(\psi T_{r}\left(v_{i}^{k}\right)\right)_{k \geq 0}$ lies in a compact set of $L^{1}\left(Q_{T}\right)$ : to see this, we may use the $L^{1}$ compactness as stated for $w$ in (33) and the fact that, if in (33), $F$ is bounded in $L^{1}\left(0, T ; H^{-1}(\Omega)\right)$ and $w_{0}=0$ then $w$ lies in a compact set of $L^{2}\left(Q_{T}\right)$ (see e.g. [17], Théorème 5.1).

Using a diagonal extraction process, we can deduce that there exists a subsequence of $v_{i}^{k}$ (still denoted $v_{i}^{k}$ ) such that $T_{r}\left(v_{i}^{k}\right)$ converges a.e. on $Q_{\infty}$ for all $r \in(0, \infty)$ (here we fix $\eta$ small enough as indicated below).

This implies that $v_{i}^{k}$ converges a.e. on $Q_{\infty}$ itself. Indeed, let us denote by $w_{r}$ the pointwise limit of $T_{r}\left(v_{i}^{k}\right)$ and let $K_{r}=\left[w_{r}<r\right]$. For $(x, t) \in K_{r}$, $T_{r}\left(v_{i}^{k}(x, t)\right)=v_{i}^{k}(x, t)$ for $k$ large enough so that $v_{i}^{k}(x, t)$ converges to $w_{r}(x, t)$. Therefore $v_{i}^{k}$ converges a.e. on $K_{r}$. On the other hand, since, thanks to (38), $v_{i}^{k}$ is bounded in $L^{1}\left(Q_{T}\right)$ and we have (using Fatou's lemma for $\Rightarrow$ )

$$
+\infty>C \geq \int_{Q_{T}} 2 v_{i}^{k} \geq \int_{Q_{T}} T_{r}\left(v_{i}^{k}\right) \Rightarrow C \geq \int_{Q_{T}} w_{r} \geq r\left|\left[w_{r} \geq r\right] \cap Q_{T}\right|
$$

Thus $\lim _{r \rightarrow \infty}\left|\left[w_{r} \leq r\right] \cap Q_{T}\right|=0$ and $\cup_{r \in(0, \infty)}[w<r] \cap Q_{T}=Q_{T}$ a.e.. Whence the a.e. convergence of $v_{i}^{k}$ on $Q_{\infty}$.

Since the $n \times n$ matrix $A$ with 1 on its diagonal and $\eta$ elsewhere is invertible for $\eta$ small, and since $v^{k}=A u^{k}$, it follows that $u_{i}^{k}$ converges also a.e. on $Q_{\infty}$. We now use the fact that $u_{i}^{k} \log u_{i}^{k}$ is bounded in $L^{2}\left(Q_{T}\right)$ by (38). Together with the a.e. convergence this implies the convergence of $u_{i}^{k}$ in $L^{2}\left(Q_{T}\right)$ by Egorov's theorem again.

## 4 Proof of Theorem 3

Here, $f_{i}$ is defined by (4) and $g_{i}=s_{i}$ so that the approximate problem (12) becomes

$$
\begin{aligned}
& u_{i t}^{k}-d_{i} \Delta u_{i}^{k}=\left(\beta_{i}-\alpha_{i}\right) \frac{R\left(u^{k}\right)}{1+k^{-1} \sum_{j}\left|f_{j}\left(u^{k}\right)\right|} \quad \text { in } Q_{T} \\
& u_{i}^{k}=s_{i} \text { on } \Gamma_{T}, \quad u_{i}^{k}(x, 0)=u_{i 0}^{k}(x) \text { in } \Omega, \quad 1 \leq i \leq n, \\
& \text { where } R(u)=\prod_{j=1}^{n} u_{j}^{\alpha_{j}}-\prod_{j=1}^{n} u_{j}^{\beta_{j}}
\end{aligned}
$$

Here (9) holds with $\gamma=\max \left\{\sum_{i} \alpha_{i}, \sum_{i} \beta_{i}\right\}$. Moreover (15) is satisfied since

$$
\begin{equation*}
\sum_{i=1}^{n} f_{i}(u) \log u_{i}=R(u) \sum_{i=1}^{n}\left(\beta_{i}-\alpha_{i}\right) \log u_{i}=R(u)\left\{\log \prod_{i=1}^{n} u_{i}^{\beta_{i}}-\log \prod_{i=1}^{n} u_{i}^{\alpha_{i}}\right\} \leq 0 \tag{44}
\end{equation*}
$$

Therefore we can apply the results of Theorem 2. But, we will have more estimates here due to the choice of the $s_{i}$. Let us introduce

$$
\begin{equation*}
L\left(u_{i}^{k}, s_{i}\right) \equiv u_{i}^{k}\left(\log u_{i}^{k}-\log s_{i}\right)+s_{i}-u_{i}^{k} \geq 0 \tag{45}
\end{equation*}
$$

the nonnegativity coming from $\xi \geq \log \xi+1$ for $\xi>0$ and applied to $\xi=s_{i} / u_{i}^{k}$.

## Lemma 6

$$
\begin{equation*}
\zeta^{k}(x, t)=\sum_{i=1}^{n} L\left(u_{i}^{k}(x, t), s_{i}\right), \quad \zeta_{0}(x)=\sum_{i=1}^{n} L\left(u_{i 0}(x), s_{i}\right) \tag{46}
\end{equation*}
$$

it holds that

$$
\left\{\begin{array}{l}
\zeta_{t}^{k}-\sum_{i=1}^{n} d_{i} \Delta L\left(u_{i}^{k}, s_{i}\right)+\sum_{i} d_{i} \frac{\left|\nabla u_{i}^{k}\right|^{2}}{u_{i}^{k}} \leq 0 \text { in } Q_{T}  \tag{47}\\
\zeta^{k}=0=\partial_{\nu} \zeta^{k} \text { on } \Gamma_{T}, \quad \zeta^{k}(\cdot, 0)=\zeta_{0} \geq 0 \text { in } \Omega
\end{array}\right.
$$

Proof: We have $u_{j}^{k}=u_{j}^{k}(x, t)>0$ for $t>0$, and then it follows that

$$
\begin{aligned}
& \partial_{t} L\left(u_{i}^{k}, s_{i}\right)-d_{i} \Delta L\left(u_{i}^{k}, s_{i}\right) \\
& =\sum_{i}\left\{\left(\log u_{i}^{k}-\log s_{i}\right)\left(u_{i t}^{k}-d_{i} \Delta u_{i}^{k}\right)-d_{i} \frac{\left|\nabla u_{i}^{k}\right|^{2}}{u_{i}^{k}}\right\} \\
& =\sum_{i}\left\{\left(\log u_{i}^{k}-\log s_{i}\right)\left(\beta_{i}-\alpha_{i}\right) \frac{R\left(u^{k}\right)}{1+k^{-1} \sum_{j}\left|f_{j}\left(u^{k}\right)\right|}-d_{i} \frac{\left|\nabla u_{i}^{k}\right|^{2}}{u_{i}^{k}}\right\} .
\end{aligned}
$$

We already checked that $\sum_{i} \log u_{i}^{k}\left(\beta_{i}-\alpha_{i}\right) R\left(u^{k}\right) \leq 0$ (see (44)). On the other hand, $\sum_{i} \log s_{i}\left(\beta_{i}-\alpha_{i}\right)=0$ due to the assumption (19). The first estimate of (47) follows. The boundary conditions follow from $u_{i}^{k}=s_{i}$ at the boundary so that $L\left(u_{i}^{k}, s_{i}\right)=0, \partial_{\nu} L\left(u_{i}^{k}, s_{i}\right)=\partial_{\nu} u_{i}^{k}\left(\log u_{i}^{k}-\log s_{i}\right)=0$.

Now we use the argument of [24], taking a ball $\Omega_{0}$ such that $\bar{\Omega} \subset \Omega_{0}$. Let $\lambda_{1}>0$ and $\varphi=\varphi(x),\|\varphi\|_{\infty}=1$ be the first eigenvalue and the associated eigenfunction, respectively:

$$
-\Delta \varphi=\lambda_{1} \varphi, \varphi>0 \text { in } \Omega_{0}, \quad \varphi=0 \text { on } \partial \Omega_{0}
$$

Let $\delta_{\varphi}=\inf _{\Omega} \varphi>0$.
Lemma 7 It holds that

$$
\begin{equation*}
\delta_{\varphi} \int_{\Omega} \zeta^{k}(x, t) d x \leq \int_{\Omega} \zeta^{k}(x, 0) d x \cdot e^{-a \lambda_{1} t} \tag{48}
\end{equation*}
$$

where $a=\min _{i} d_{i}$.

Proof: Thanks to the inequality and the boundary conditions in (47), we have

$$
\begin{equation*}
\frac{d}{d t} \int_{\Omega} \zeta^{k} \varphi d x+\int_{\Omega} \varphi \sum_{i} d_{i} \frac{\left|\nabla u_{i}^{k}\right|^{2}}{u_{i}^{k}} \leq \sum_{i} \int_{\Omega} \Delta \varphi d_{i} L\left(u_{i}^{k}, s_{i}\right) d x \tag{49}
\end{equation*}
$$

In particular

$$
\frac{d}{d t} \int_{\Omega} \zeta^{k} \varphi d x \leq-\lambda_{1} \sum_{i=1}^{n} \int_{\Omega} d_{i} L\left(u_{i}^{k}, s_{i}\right) \varphi d x \leq-\lambda_{1} a \int_{\Omega} \zeta^{k} \varphi d x
$$

Whence (48).
Here we use an elementary inequality.
Lemma 8 (Cziszar-Kullback) For any measurable functions $f: \Omega \mapsto[0, \infty), g$ : $\Omega \mapsto(0, \infty)$, it holds that

$$
\begin{equation*}
3\left(\int_{\Omega}|f-g| d x\right)^{2} \leq\left(\int_{\Omega}(2 f+4 g) d x\right)\left(\int_{\Omega}\left[f \log \frac{f}{g}-f+g\right] d x\right) \tag{50}
\end{equation*}
$$

Proof: Since

$$
3|\xi-1|^{2} \leq(2 \xi+4)(\xi \log \xi-\xi+1), \text { for all } \quad \xi>0
$$

it follows by choosing $\xi=f(x) / g(x)$ (assuming $f(x)<\infty$ ) and taking the square root that

$$
\sqrt{3}|f(x)-g(x)| \leq(2 f(x)+4 g(x))^{1 / 2}\left(f(x) \log \frac{f(x)}{g(x)}-f(x)+g(x)\right)^{1 / 2}
$$

If the right-hand side of (50) is infinite, then the inequality holds. Therefore, we may assume that it is finite which implies that $f$ and $g$ are finite a.e. We integrate the above pointwise inequality over $\Omega$ and apply Schwarz' inequality to the second integral to obtain (50).
Proof of Theorem 3: By Lemma 7 and Lemma 8 applied with $f=u_{i}^{k}$ and $g=s_{i}$, we obtain

$$
\left\{\begin{array}{l}
\left\|u_{i}^{k}(\cdot, t)-s_{i}\right\|_{1}^{2} \leq \frac{1}{3} \cdot \int_{\Omega}\left(2 u_{i}^{k}(x, t)+4 s_{i}\right) d x \cdot \int_{\Omega} L\left(u_{i}^{k}, s_{i}\right) d x  \tag{51}\\
\leq \frac{\exp \left(-a \lambda_{1} t\right)}{3 \delta_{\varphi}} \cdot \int_{\Omega}\left(2 u_{i}^{k}(x, t)+4 s_{i}\right) d x \cdot\left\|\zeta_{0}\right\|_{1}
\end{array}\right.
$$

This inequality implies also that (after taking the square root)

$$
\left\|u_{i}^{k}\right\|_{1} \leq s_{i}+\left(\left\|\zeta_{0}\right\|_{1} / 3 \delta_{\varphi}\right)^{-1 / 2}\left[2\left\|u_{i}^{k}\right\|_{1}+4 s_{i}|\Omega|\right]^{1 / 2}
$$

This implies that

$$
\begin{equation*}
\sup _{k \in \mathbb{N}, t \geq 0}\left\|u_{i}^{k}(\cdot, t)\right\|_{1}<+\infty \tag{52}
\end{equation*}
$$

thus we may deduce from (51) that

$$
\left\|u_{i}^{k}(\cdot, t)-s_{i}\right\|_{1}^{2} \leq C \exp \left(-a \lambda_{1} t\right)
$$

with $C>0$ independent of $k$. Then, Theorem 2 and Fatou's Lemma imply (20).

Remark 7 Going back to the estimate (49), we see that $\sqrt{u_{i}^{k}}$ is bounded in $L^{2}\left(0, T ; H^{1}(\Omega)\right)$ for all $i=1, \ldots, n$. In other words, $\sqrt{u_{i}^{k}}-\sqrt{g_{i}}$ is bounded in $L^{2}\left(0, T ; H_{0}^{1}(\Omega)\right)$. Therefore, for any limit $u$ of $u^{k}$ in Theorem $3,\left(\sqrt{u_{i}}-\sqrt{g_{i}}\right) \in$ $L^{2}\left(0, T ; H_{0}^{1}(\Omega)\right)$. In other words, the nonhomogeneous Dirichlet boundary condition is kept at the limit.

## Acknowledgements

This work has partially been supported by JSPS Grand-in-Aid for Scientific Reserach (A)26247013 (B)15KT0016, and JSPS Core-to-Core program Advanced Research Networks.

## References

[1] P. Baras, Compacité de l'opérateur $f \rightarrow u$ solution d'une équation non linéaire $(d u / d t)+A u \ni f$, C. R. Acad. Sc. Paris, séri A, 286 (1978), 11131116
[2] P. Baras, J.C. Hassan and L. Véron, Compacité de l'opérateur définissant la solution d'une équation d'évolution non homogène, C. R. Acad. Sc. Paris, série A, 284 (1977), 799-802.
[3] M. Bisi, F. Conforto, L. Desvillettes, Quasi-steady-state approximation for reaction-diffusion equations, Bull. Inst. Math. Acad. Sinica (New Series) 4 (2007), 823-850.
[4] J.A. Canizo, L. Desvillettes, K. Fellner, Improved duality estimates and applications to reaction-diffusion equations, Comm. Partial Differential Equations 39 (2014), 1185-204.
[5] L. Desvillettes, K. Fellner, Entropy methods for reaction-diffusion equations: slowly growing a-priori bounds, Rev. Mat. Iberoamericana 24 (2008), 407-431.
[6] L. Desvillettes, K. Fellner, Exponential Decay toward Equilibrium via Entropy Methods for Reaction-Diffusion Equations, JMAA 319 no. 1 (2006), 157-176.
[7] L. Desvillettes, K. Fellner, Duality-Entropy Methods for Reaction-Diffusion Equations Arising in Reversible Chemistry, System Modelling and Optimization, IFIP AICT, 443 (2014), 96-104..
[8] L. Desvillettes, K. Fellner, M. Pierre, J.Vovelle, About global existence for quadratic systems of reaction-diffusion, J. Adv. Nonlinear Stud. 7 (2007), 491-511.
[9] R.J. Di Perna, P.-L. Lions, On the Cauchy problem for Boltzmann equation: global existence and weak stability, Ann. of Math., 130 (2) (1989), 321-366.
[10] K. Fellner, E. Laamri, Exponential decay towards equilibrium and global classical solutions for nonlinear reaction-diffusion systems, Journal of Evolution Equations (2016), to appear.
[11] W. Feng, Coupled system of reaction-diffusion equations and applications in carrier facilitated diffusion, Nonlinear Analysis TMA, 17 (1991), 285-311.
[12] J. Fischer, Global existence of renormalized solutions to entropy-dissipating reaction-diffusion systems, Arch. Ration. Mech. Anal., 218 (1) (2015), 553587.
[13] T. Goudon, A. Vasseur, Regularity analysis for systems of reaction-diffusion equations, Ann. Sci. Ec. Norm. Super. 43 (2010), 117-141.
[14] E.H. Laamri, Global existence of classical solutions for a class of reactiondiffusion systems, Acta Appl. Math. 115 (2011) 153-165.
[15] O.A. Ladyženskaya, V.A. Solonikov, N.N. Ural'ceva, Linear and Quasilinear Equations of Parabolic Type, American Mathematical Society, Providence, R.I. 1968.
[16] G.M. Lieberman, Second Order Parabolic Differential Equations, World Scientific, Singapore, 1996.
[17] J.L. Lions, Quelques méthodes de résolution des problèmes aux limites non linéaires, Dunod-Gauthier-Villars, Paris, 1969.
[18] A. Lunardi, Interpolation Theory, Edizioni della Normale, 2009.
[19] M. Pierre, Weak solutions and supersolutions in $L^{1}$ for reaction diffusion systems, J. Evolution Equations 3 (2003) 153-168.
[20] M. Pierre, Global existence in reaction-diffusion systems with control of mass: a survey, Milan. J. Math. 78 (2010) 417-455.
[21] M.Pierre, T. Suzuki, R. Zou, Asymptotic behavior solutions to chemical reaction-diffusion systems, to appear.
[22] M. Pierre, G. Rolland, Global existence for a class of quadratic reactiondiffusion system with nonlinear diffusion and $L^{1}$ initial data, Nonlinear Analysis TMA, 138 (2016), 369-387.
[23] M. Pierre, D. Schmitt, Blow-up in reaction-diffusion system with dissipation of mass, SIAM Review 42 (2000), 93-106.
[24] F. Rothe, Global solution of reaction-diffusion systems, Lecture Notes in Math. 1072, Springer, Berlin, 1984.
[25] I. Wood, Maximal L ${ }^{p}$-regularity for the Laplacian on Lipschitz domains, Math. Z. 255 (2007), 855-875.


[^0]:    *ENS Rennes, IRMAR, UEB Campus de Ker Lann, 35170-Bruz, France. Email: michel.pierre@ens-rennes.fr
    ${ }^{\dagger}$ Graduate School of Engineering Science, Department of System Innovation, Division of Mathematical Science, Osaka University. Email: suzuki@sigmath.es.osaka-u.ac.jp
    ${ }^{\ddagger}$ Graduate School of Engineering Science, Department of System Innovation, Division of Mathematical Science, Osaka University. Email: h-umakoshi@sigmath.es.osaka-u.ac.jp

