ON UNIQUENESS FOR A SYSTEM OF HEAT EQUATIONS COUPLED IN THE BOUNDARY CONDITIONS

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ABSTRACT. We consider the system

$$\begin{aligned} u_t &= \Delta u, & v_t &= \Delta v, & x &\in \mathbb{R}^N_+, & t &> 0, \\ &-\frac{\partial u}{\partial x_1} &= v^p, & -\frac{\partial v}{\partial x_1} &= u^q, & x_1 &= 0, & t &> 0, \\ u(x,0) &= u_0(x), & v(x,0) &= v_0(x), & x &\in \mathbb{R}^N_+, & \end{aligned}$$

where $\mathbb{R}_+^N = \{(x_1, x') : x' \in \mathbb{R}^{N-1}, x_1 > 0\}$, p, q are positive numbers, and functions u_0 , v_0 in the initial conditions are nonnegative and bounded. We show that nonnegative solutions are unique if $pq \ge 1$ or if (u_0, v_0) is nontrivial. In the case of zero initial data and pq < 1, we find all nonnegative nontrivial solutions.

1. Introduction

In this paper we study the uniqueness of nonnegative classical solutions of the system

$$\begin{aligned} u_t &= \triangle u, & v_t &= \triangle v, & x \in \mathbb{R}_+^N, & t > 0, \\ -\frac{\partial u}{\partial x_1} &= v^p, & -\frac{\partial v}{\partial x_1} &= u^q, & x_1 &= 0, & t > 0, \\ u(x,0) &= u_0(x), & v(x,0) &= v_0(x), & x \in \mathbb{R}_+^N, \end{aligned}$$

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where $\mathbb{R}^N_+ = \{(x_1, x') : x' \in \mathbb{R}^{N-1}, x_1 > 0\}, N \geqslant 1, p > 0, q > 0$, and both u_0, v_0 are nonnegative bounded functions satisfying the compatibility conditions

$$-\frac{\partial u_0}{\partial x_1} = v_0^p$$
 and $-\frac{\partial v_0}{\partial x_1} = u_0^q$ at $x_1 = 0$.

In order to motivate our results, we recall a paper by Fujita and Watanabe [6], in which they studied the Cauchy-Dirichlet problem

$$u_t - \Delta u = u^p, \qquad x \in \Omega, \qquad t > 0,$$

$$u(x,0) = u_0(x), \qquad x \in \Omega,$$

$$u(x,t) = 0, \qquad x \in \partial\Omega, \qquad t \geqslant 0,$$

where p > 0, u_0 is a continuous, nonnegative and bounded real function, and Ω is a bounded domain in \mathbb{R}^N $(N \ge 1)$ with smooth boundary $\partial \Omega$. They showed that uniqueness fails when p < 1.

Analogous results for systems were obtained by Escobedo and Herrero. In [4] they investigated the initial value problem for a weakly coupled system on the whole space

(1.3)
$$u_t = \triangle u + v^p, \qquad v_t = \triangle v + u^q, \qquad x \in \mathbb{R}^N, \qquad t > 0,$$

 $u(x,0) = u_0(x), \qquad v(x,0) = v_0(x), \qquad x \in \mathbb{R}^N,$

with $N \ge 1$, p > 0, q > 0, and where u_0 and v_0 are nonnegative, continuous, and bounded real functions. They showed that solutions of (1.3) are unique if $pq \ge 1$ or if one of the initial functions u_0 , v_0 is different from zero. They also characterized the whole set of solutions emanating from the initial value $(u_0, v_0) = (0, 0)$ when 0 < pq < 1. In this case, the set of nontrivial nonnegative solutions of (1.3) is given by

$$u(\cdot, t; s) = c_1(t - s)_+^{\alpha_1}, \quad v(\cdot, t; s) = d_1(t - s)_+^{\beta_1},$$

where $(r)_{+} = \max\{r, 0\}, s \ge 0$,

$$\alpha_1 = \frac{p+1}{1-pq}, \qquad \beta_1 = \frac{q+1}{1-pq},$$

and c_1 , d_1 depend on p and q only.

In [5] they proved the corresponding result for the bounded domain version of the problem (1.3). Let Ω be a bounded domain in \mathbb{R}^N $(N \ge 1)$ with smooth boundary $\partial \Omega$. They considered the following Cauchy-Dirichlet problem

$$u_{t} - \Delta u = v^{p}, \qquad x \in \Omega, \qquad t > 0,$$

$$v_{t} - \Delta v = u^{q}, \qquad x \in \Omega, \qquad t > 0,$$

$$u = v = 0, \qquad x \in \partial\Omega, \qquad t \geqslant 0,$$

$$u(x, 0) = u_{0}(x), \quad v(x, 0) = v_{0}(x), \qquad x \in \Omega,$$

where p>0, q>0, and u_0 , v_0 are nonnegative, continuous, and bounded real functions. They showed again that solutions of (1.4) are unique if $pq \ge 1$ or if the initial data u_0 , v_0 are nontrivial, and they also characterized the set of solutions with zero initial value $(u_0, v_0) = (0, 0)$ when pq < 1. In the latter case, the set of nonnegative solutions of (1.3) consists of (i) the trivial solution u(x,t) = v(x,t) = 0, (ii) a solution U(x,t), V(x,t) such that U(x,t) > 0 and V(x,t) > 0 for any $x \in \Omega$ and t > 0, (iii) a monoparametric family $U_s(x,t)$, $V_s(x,t)$, where $U_s(x,t) = U(x,(t-s)_+)$, $V_s(x,t) = V(x,(t-s)_+)$, s > 0, and $(r)_+ = \max\{r,0\}$.

A nonuniqueness result for the system (1.1) is obtained by Deng, Fila, and Levine in [3] where they constructed a nontrivial solution with zero initial data and pq < 1 in the dimension N = 1. It is a self-similar solution of the form

$$u(x_1, t) = t^{\alpha} f(y),$$
 $v(x_1, t) = t^{\beta} g(y),$ for $y = \frac{x_1}{\sqrt{t}},$ $t > 0,$

with

$$\alpha=\frac{1+p}{2(1-pq)}=\frac{\alpha_1}{2}, \qquad \beta=\frac{1+q}{2(1-pq)}=\frac{\beta_1}{2},$$

where f, g > 0 solve the corresponding initial value problem

$$f''(y) + \frac{y}{2}f'(y) - \alpha f(y) = 0,$$

$$g''(y) + \frac{y}{2}g'(y) - \beta g(y) = 0 \quad \text{for } y > 0,$$

$$f'(0) = -g^{p}(0),$$

$$g'(0) = -f^{q}(0),$$

and where (f,g) decays to (0,0) as $y\to\infty$. We have (see Theorem 3.5 in [3])

(1.5)
$$f(y) = c_2 e^{-\frac{y^2}{4}} U\left(\frac{1}{2} + \alpha, \frac{1}{2}, \frac{y^2}{4}\right),$$
$$g(y) = d_2 e^{-\frac{y^2}{4}} U\left(\frac{1}{2} + \beta, \frac{1}{2}, \frac{y^2}{4}\right),$$

where

$$c_{2} = \pi^{-\frac{1}{2}} \left(\frac{\Gamma(\frac{1}{2} + \beta)}{\Gamma(1+\beta)} \right)^{\frac{p}{1-pq}} \left(\frac{\Gamma(\frac{1}{2} + \alpha)}{\Gamma^{pq}(1+\alpha)} \right)^{\frac{1}{1-pq}},$$

$$U(a,b,r) = \frac{1}{\Gamma(a)} \int_{0}^{\infty} e^{-rt} t^{a-1} (1+t)^{b-a-1} dt,$$

and d_2 is obtained from c_2 by the interchange of α with β and p with q.

Wang, Xie, and Wang showed in [9] besides the blow-up estimates also the uniqueness of the trivial solution of (1.1) in the case $pq \ge 1$ with trivial initial data $(u_0, v_0) \equiv (0, 0)$, and Lin generalized this result for the corresponding system of n equations in [8].

The bounded domain version of the problem (1.1) was discussed by Cortazar, Elgueta, and Rossi. In [2] they considered the system

$$u_t = \Delta u, \qquad v_t = \Delta v \qquad \text{in} \quad \Omega \times (0, T),$$

$$\frac{\partial u}{\partial \nu} = v^p, \qquad \frac{\partial v}{\partial \nu} = u^q \qquad \text{on} \quad \partial \Omega \times (0, T),$$

$$u(x, 0) = u_0(x), \qquad v(x, 0) = v_0(x) \qquad \text{in} \quad \Omega,$$

with smooth initial data $u_0 \ge 0$ and $v_0 \ge 0$, p > 0, q > 0, and ν being the outer normal to $\partial \Omega$. Their result for (1.6) takes the same form as for (1.4) in [5].

Finally, a uniqueness result is showed in [7] for the system

$$u_t = \Delta u + v^p, \qquad v_t = \Delta v, \qquad x \in \mathbb{R}^N_+, \qquad t > 0,$$

$$(1.7) \qquad -\frac{\partial u}{\partial x_1} = 0, \qquad -\frac{\partial v}{\partial x_1} = u^q, \qquad x_1 = 0, \qquad t > 0,$$

$$u(x,0) = u_0(x), \qquad v(x,0) = v_0(x), \qquad x \in \mathbb{R}^N_+,$$

with $N \ge 1$, p > 0, q > 0, and u_0 , v_0 nonnegative, smooth, and bounded functions satisfying the compatibility condition. The nonnegative solutions are unique if $pq \ge 1$ while a nontrivial nonnegative solution is constructed with vanishing initial values when pq < 1.

In [3], Deng, Fila, and Levine studied also the large time behaviour of nonnegative solutions of (1.1). They proved that if $pq \leq 1$, every nonnegative solution is global. Set, when pq > 1,

$$\alpha_2 = -\alpha, \qquad \beta_2 = -\beta.$$

They showed that if $\max(\alpha_2, \beta_2) \ge N/2$, then all nontrivial nonnegative solutions are nonglobal; if $\max(\alpha_2, \beta_2) < N/2$ there exist both global and nonglobal nonnegative solutions.

The purpose of this paper is to complete the uniqueness result for (1.1), which has the same form as for (1.3) in [4]. We prove the following

Theorem.

- (i) Let $pq \ge 1$. The system (1.1) has then a unique solution.
- (ii) Let pq < 1 and $(u_0, v_0) \not\equiv (0, 0)$. The system (1.1) has then a unique solution.
- (iii) Let pq < 1 and $(u_0, v_0) \equiv (0, 0)$. The set of nontrivial nonnegative solutions of (1.1) is then given by the family

(1.8)
$$\tilde{u}(x,t;s) = (t-s)_{+}^{\alpha} f(y), \\ \tilde{v}(x,t;s) = (t-s)_{+}^{\beta} g(y), \qquad y = \begin{cases} \frac{x_1}{\sqrt{t-s}} & \text{if } t > s, \\ 0 & \text{otherwise,} \end{cases}$$

where
$$(r)_{+} = \max\{r, 0\}, \ s \ge 0, \ \alpha = \frac{1+p}{2(1-pq)}, \ \beta = \frac{1+q}{2(1-pq)}, \ and \ f, \ g \ are given in (1.5).$$

We prove the parts (i), (ii), (iii) in Sections 2, 3, and 4 respectively.

2. Proof of Part (i)

Similarly as in [3], we denote

$$G_N(x,y;t) = (4\pi t)^{-\frac{N}{2}} \exp\left(-\frac{|x-y|^2}{4t}\right),$$

$$H_N(x,y;t) = G_N(x,y;t) + G_N(x,-y;t),$$

$$H_1(x_1,y_1;t) = \frac{1}{2}(\pi t)^{-\frac{1}{2}} \left(\exp\left(-\frac{|x_1-y_1|^2}{4t}\right) + \exp\left(-\frac{|x_1+y_1|^2}{4t}\right)\right),$$

$$R(x_1,t) = H_1(x_1,0;t) = (\pi t)^{-\frac{1}{2}} \exp\left(-\frac{x_1^2}{4t}\right)$$

for t > 0, $x, y \in \mathbb{R}^N$, $x_1, y_1 \in \mathbb{R}$, $x', y' \in \mathbb{R}^{N-1}$, and $x = (x_1, x'), y = (y_1, y')$. We use these functions to define several operators for $w \in L^1_{loc}(\mathbb{R}^N_+)$, namely

$$S_{N}(t)w(x) = \int_{\mathbb{R}^{N}} G_{N}(x, y; t)w(y)dy,$$

$$S_{N-1}(t)w(x_{1}, x') = \int_{\mathbb{R}^{N-1}} G_{N-1}(x', y'; t)w(x_{1}, y')dy',$$

$$T(t)w(x) = \int_{\mathbb{R}_{+}} H_{1}(x_{1}, y_{1}; t)w(y_{1}, x')dy_{1},$$

$$\mathcal{R}(t)w(x) = R(x_{1}, t)S_{N-1}(t)w(0, x').$$

These integral operators allow us to write the variation of constants formulae for solutions of (1.1)

(2.1a)
$$u(x,t) = \mathcal{T}(t)\mathcal{S}_{N-1}(t)u_0(x) + \int_0^t \mathcal{R}(t-\eta)v^p(x,\eta)d\eta,$$

(2.1b)
$$v(x,t) = \mathcal{T}(t)\mathcal{S}_{N-1}(t)v_0(x) + \int_0^t \mathcal{R}(t-\eta)u^q(x,\eta)d\eta.$$

It is possible to prove the local (in time) existence of the solution for given L^{∞} initial values using (2.1) and the contraction mapping principle. Since the solution does not have to exist globally in this case (see [3]), we define a strip $S_T = \mathbb{R}^N_+ \times (0,T)$ for any $0 < T \leq \infty$.

We point out several useful relationships. One can easily check that for $w \in L^1_{loc}(\mathbb{R}^N_+)$, s,t>0, the equalities

$$\mathcal{T}(t)\mathcal{S}_{N-1}(t)w = \mathcal{S}_{N-1}(t)\mathcal{T}(t)w,$$

$$\mathcal{S}_{N-1}(t)\mathcal{S}_{N-1}(s)w = \mathcal{S}_{N-1}(t+s)w$$

hold. We use them later without referring as well as Jensen's inequality in the following two forms

if
$$r \ge 1$$
 then
$$\left(\int_0^t f(s)ds \right)^r \le t^{r-1} \int_0^t f^r(s)ds,$$
 if $r \le 1$ then
$$\int_0^t f^r(s)ds \le t^{1-r} \left(\int_0^t f(s)ds \right)^r.$$

We prove the following formulation of Part (i).

Proposition 2.1. If (u,v) and (\bar{u},\bar{v}) are two solutions of the problem (1.1) with $pq \geqslant 1$ in some strip S_T , then $(u,v) = (\bar{u},\bar{v})$ in S_T .

Proof. We omit the standard argument when both nonlinearities are Lipschitz continuous, i.e., $p, q \ge 1$ (cf. Preliminaries in [5]). Since the system (1.1) is symmetric in the sense of interchanging p and q, we may assume p < 1 (i.e., q > 1) for definiteness without loss of generality. We adapt the argument from the proof of Lemma 2 in [4].

Let $\tau \in (0,T)$ be an arbitrary time and let $0 \le s \le \eta \le t \le \tau$ be always ordered this way in further discussion. We fix $(x,\eta) \in S_{\tau}$ and define a functional $g(\cdot)(x,\eta) : L^{\infty}(S_{\tau}) \to \mathbb{R}$

$$g(w)(x,\eta) = \mathcal{T}(\eta)\mathcal{S}_{N-1}(\eta)v_0(x) + \int_0^{\eta} \mathcal{R}(\eta - s)w^q(x,s)ds,$$

$$f(\xi) = \xi^p, \qquad \xi > 0,$$

so that we obtain by the mean value theorem for $f \circ g$

(2.2)
$$V(x,\eta) = (v^p - \bar{v}^p)(x,\eta) = (g(u)(x,\eta))^p - (g(\bar{u})(x,\eta))^p \\ = pq(g(w)(x,\eta))^{p-1} \int_0^{\eta} \mathcal{R}(\eta - s) (w^{q-1}(u - \bar{u}))(x,s) ds$$

for some w between u and \bar{u} . More precisely, we write

$$w(\cdot, s) = \rho(x, \eta)u(\cdot, s) + (1 - \rho(x, \eta))\bar{u}(\cdot, s)$$

where $0 < \rho(x, \eta) < 1$. We also define $F(t) = \sup\{\|(u - \bar{u})(\cdot, \eta)\|_{\infty} : \eta \in [0, t]\}$, and by Hölder's inequality we derive (since $\frac{1}{q} \le p < 1$)

$$|V(x,\eta)| \leqslant pqF(\eta) \left(\int_0^{\eta} \mathcal{R}(\eta - s) w^q(x,s) ds \right)^{p-1}$$

$$\times \int_0^{\eta} \mathcal{R}(\eta - s) w^{q-1}(x,s) ds$$

$$\leqslant pqF(\eta) \left(2^{\frac{1}{q}} \pi^{-\frac{1}{2q}} \eta^{\frac{1}{2q}} \right) \left(\int_0^{\eta} \mathcal{R}(\eta - s) w^q(x,s) ds \right)^{p-1+1-\frac{1}{q}}$$

$$\leqslant pq2^p \pi^{-\frac{p}{2}} U^{pq-1} F(\eta) \eta^{\frac{p}{2}},$$

where U is the upper bound of w in $\mathbb{R}^N_+ \times [0, \tau]$. Hence, applying the solution formulae (2.1), we obtain for any $x \in \mathbb{R}^N_+$, $\eta \in [0, t]$

(2.4)
$$|u - \bar{u}|(x, \eta) \leqslant \int_{0}^{\eta} \mathcal{R}(\eta - s)|V(x, s)|ds \\ \leqslant pq2^{p} \pi^{-\frac{p}{2}} U^{pq-1} F(\eta) \int_{0}^{\eta} s^{\frac{p}{2}} ds \leqslant K t^{\frac{1+p}{2}} F(t),$$

where the constant K depends on p, q, and on the bounds of u and \bar{u} in $\mathbb{R}^N_+ \times [0, \tau]$. The supremum property implies $F(t) \leq Kt^{\frac{1+p}{2}}F(t)$ on $[0, \tau]$, and thus F(t) = 0 for $t \in (0, K^{-\frac{2}{1+p}})$. Since the system is autonomous, finite iterating of the argument yields $u = \bar{u}$ in $\mathbb{R}^N_+ \times [0, \tau]$. The equality $v = \bar{v}$ follows consequently from (2.1).

3. Proof of Part (ii)

In this section we establish an estimate for the nontrivial nonnegative solutions of (1.1) when pq < 1 that we will use in Section 4 as well. We also prove Part (ii) of our main result.

Let us introduce further notation for convenience. We set $b(\gamma) = B(\frac{1}{2} + \gamma, \frac{1}{2})$ for $\gamma > -\frac{1}{2}$ where B(x, y) is the Beta function. Thus we have for t > 0

(3.1)
$$\int_0^t (t-\eta)^{-\frac{1}{2}} \eta^{\gamma} d\eta = t^{\frac{1}{2}+\gamma} B\left(1+\gamma, \frac{1}{2}\right) = t^{\frac{1}{2}+\gamma} b\left(\frac{1}{2}+\gamma\right).$$

Remark 3.1. Notice that $\frac{1}{2} + p\beta = \alpha$ and $\frac{1}{2} + q\alpha = \beta$, which will be richly used in the iteration arguments.

Remark 3.2. We recall also a standard auxiliary result that can be proved by standard arguments. For t > 0 and a solution (u, v) of (1.1) with $u_0 \not\equiv 0$, there exist $\gamma, \sigma > 0$ such that

(3.2)
$$u(x,t) \geqslant \gamma e^{-\sigma|x|^2}, \qquad x \in \mathbb{R}^N_+.$$

Lemma 3.3. If (u, v) is a solution of the system (1.1) with nontrivial initial condition $(u_0, v_0) \not\equiv (0, 0)$ and pq < 1, then

(3.3)
$$u(0, x'; t) \geqslant Ct^{\alpha}, \\ v(0, x'; t) \geqslant Dt^{\beta}, \qquad x' \in \mathbb{R}^{N-1}, t > 0,$$

where $C = \pi^{-\alpha} b^{\frac{1}{1-pq}}(\alpha) b^{\frac{p}{1-pq}}(\beta)$ and $D = \pi^{-\beta} b^{\frac{q}{1-pq}}(\alpha) b^{\frac{1}{1-pq}}(\beta)$.

Proof. We adapt the arguments from the proof of Lemma 2 in [4]. First we obtain the estimate assuming $u_0(0, x') \ge \gamma e^{-\sigma |x'|^2}$, $x' \in \mathbb{R}^{N-1}$ for some γ , $\sigma > 0$. Since (cf. (2.13) in [3])

$$S_{N-1}(t) e^{-\sigma |x'|^2} = (1 + 4\sigma t)^{-\frac{N-1}{2}} e^{-\frac{\sigma}{1+4\sigma t}|x'|^2}$$

we have

(3.4)
$$S_{N-1}(t-\eta) e^{-\sigma|x'|^2} \ge (1+4\sigma t)^{-\frac{N-1}{2}} e^{-\sigma|x'|^2}$$

for $0 \le \eta \le t$. We use (3.4) and the solution formulae (2.1) to get partial estimates for u and v on the boundary $x_1 = 0$. In the first step, we obtain

$$(3.5) u(0,x';t) \geqslant (\mathcal{T}(t)\mathcal{S}_{N-1}(t)u_0)(0,x') \geqslant \gamma(1+4\sigma t)^{-\frac{N-1}{2}} e^{-\sigma|x'|^2},$$

$$v(0,x';t) \geqslant \int_0^t (\mathcal{R}(t-\eta)u^q)(0,x';\eta)d\eta$$

$$\geqslant 2\pi^{-\frac{1}{2}}\gamma^q(1+4\sigma t)^{-\frac{N-1}{2}}q(1+4\sigma at)^{-\frac{N-1}{2}} e^{-\sigma q|x'|^2} t^{\frac{1}{2}}.$$

Substituting (3.5) into (2.1) again yields

$$\begin{split} u(0,x';t) &\geqslant \int_0^t \left(\mathcal{R}(t-\eta)v^p\right)(0,x';\eta)d\eta \\ &\geqslant 2^p \pi^{-\frac{1+p}{2}} \gamma^{pq} (1+4\sigma t)^{-\frac{N-1}{2}pq} (1+4\sigma qt)^{-\frac{N-1}{2}p} (1+4\sigma pqt)^{-\frac{N-1}{2}} \\ &\qquad \qquad \times \mathrm{e}^{-\sigma pq|x'|^2} \, b \left(\frac{1+p}{2}\right) t^{\frac{1+p}{2}}, \\ v(0,x';t) &\geqslant \int_0^t \left(\mathcal{R}(t-\eta)u^q\right)(0,x';\eta)d\eta \\ &\geqslant 2^{pq} \pi^{-\frac{1+q+pq}{2}} \gamma^{pq^2} (1+4\sigma t)^{-\frac{N-1}{2}pq^2} (1+4\sigma qt)^{-\frac{N-1}{2}pq} (1+4\sigma pqt)^{-\frac{N-1}{2}q} \\ &\qquad \qquad \times (1+4\sigma pq^2t)^{-\frac{N-1}{2}} \, \mathrm{e}^{-\sigma pq^2|x'|^2} \, b^q \left(\frac{1+p}{2}\right) b \left(\frac{1+q+pq}{2}\right) t^{\frac{1+q+pq}{2}}. \end{split}$$

By induction, we obtain

(3.6)
$$u(0, x'; t) \geqslant 2^{p(pq)^{k-1}} \gamma^{(pq)^k} e^{-\sigma(pq)^k |x'|^2} K_k(t) C_k t^{\alpha_k},$$

$$v(0, x'; t) \geqslant 2^{(pq)^k} \gamma^{(pq)^k q} e^{-\sigma(pq)^k q |x'|^2} L_k(t) D_k t^{\beta_k},$$

$$k \in \mathbb{N},$$

where (using also that $b(\gamma)$ is decreasing)

$$K_{k}(t) = \prod_{j=0}^{k} \left(1 + 4\sigma t(pq)^{j}\right)^{-\frac{N-1}{2}(pq)^{k-j}} \prod_{j=1}^{k} \left(1 + 4\sigma t(pq)^{j-1}q\right)^{-\frac{N-1}{2}p(pq)^{k-j}},$$

$$L_{k}(t) = \prod_{j=0}^{k} \left(1 + 4\sigma t(pq)^{j}\right)^{-\frac{N-1}{2}(pq)^{k-j}q} \prod_{j=0}^{k} \left(1 + 4\sigma t(pq)^{j}q\right)^{-\frac{N-1}{2}(pq)^{k-j}},$$

$$C_{k} = \pi^{-\alpha_{k}} \prod_{j=1}^{k} b^{(pq)^{k-j}} (\alpha_{j}) \prod_{j=1}^{k-1} b^{p(pq)^{k-j-1}} (\beta_{j})$$

$$\geqslant \pi^{-\alpha_{k}} b^{\frac{1-(pq)^{k}}{1-pq}} (\alpha_{k}) b^{p^{\frac{1-(pq)^{k-1}}{1-pq}}} (\beta_{k-1}),$$

$$D_{k} = \pi^{-\beta_{k}} \prod_{j=1}^{k} b^{(pq)^{k-j}q} (\alpha_{j}) \prod_{j=1}^{k} b^{(pq)^{k-j}} (\beta_{j})$$
$$\geqslant \pi^{-\beta_{k}} b^{q \frac{1 - (pq)^{k}}{1 - pq}} (\alpha_{k}) b^{\frac{1 - (pq)^{k}}{1 - pq}} (\beta_{k}),$$

and $\alpha_k = \alpha(1 - (pq)^k) \geqslant \alpha_j$, $\beta_k = \beta(1 - (pq)^k) + \frac{(pq)^k}{2} \geqslant \beta_j$ for $1 \leqslant j \leqslant k$. For $\theta \in (0,1)$, any positive number ξ , and any real number ζ , we have

(3.7)
$$\lim_{k \to \infty} \prod_{j=0}^{k} (1 + \xi \theta^{j})^{\xi \theta^{k-j}} = 1,$$

and therefore

$$\lim_{k \to \infty} K_k(t) = 1, \qquad \lim_{k \to \infty} L_k(t) = 1.$$

The argument proving (3.7) for ζ negative runs as follows

$$0 \geqslant \ln \prod_{j=0}^{k} \left(1 + \xi \theta^{j} \right)^{\zeta \theta^{k-j}} = \zeta \sum_{j=0}^{k} \theta^{k-j} \ln \left(1 + \xi \theta^{j} \right) \geqslant \xi \zeta \sum_{j=0}^{k} \theta^{k} \underset{k \to \infty}{\longrightarrow} 0.$$

It is also obvious that

$$\liminf_{k \to \infty} C_k \geqslant C, \qquad \liminf_{k \to \infty} D_k \geqslant D.$$

Letting $k \to \infty$ in (3.6), we obtain (3.3) for considered initial condition.

Now we generalize the estimate for any nontrivial initial data $u_0 \not\equiv 0$ using Remark 3.2. We take arbitrary $\varepsilon > 0$ and set $u_{\varepsilon}(\cdot,t) = u(\cdot,t+\varepsilon)$, $v_{\varepsilon}(\cdot,t) = v(\cdot,t+\varepsilon)$. The autonomous nature of the system (1.1) implies

$$u_{\varepsilon}(x,t) = \mathcal{T}(t)\mathcal{S}_{N-1}(t)u_{\varepsilon}(x,0) + \int_{0}^{t} \mathcal{R}(t-\eta)v_{\varepsilon}^{p}(x,\eta)d\eta,$$

where $u_{\varepsilon}(0, x'; 0) > \gamma e^{-\sigma |x'|^2}$ for some positive numbers γ and σ . Therefore $u_{\varepsilon}(t) \geqslant Ct^{\alpha}$, and accordingly

$$u(0, x'; t) \geqslant C(t - \varepsilon)^{\alpha}$$
.

Thus (3.3) holds for any $u_0 \not\equiv 0$, since ε is arbitrary. Obviously, the assumption $u_0 \not\equiv 0$ is made without loss of generality.

Proposition 3.4. If (u,v) and (\bar{u},\bar{v}) are two solutions of the problem (1.1) with nontrivial initial condition $(u_0,v_0) \not\equiv (0,0)$ and pq < 1, then $(u,v) = (\bar{u},\bar{v})$.

Proof. We use the contradiction argument from the proof of Lemma 3 in [4]. We make the assumption $0 without loss of generality and introduce notation <math>f_+ = \max\{f, 0\}$ and $||f(t)|| = \sup\{|f_+(0, x'; t)| : x' \in \mathbb{R}^{N-1}\}$. Suppose that $(u, v) \neq (\bar{u}, \bar{v})$. Then we can find t > 0 such that without loss of generality, we may assume $||(u - \bar{u})(\eta)|| \leq ||(u - \bar{u})(t)|| > 0$ for $0 \leq \eta \leq t$.

(a) We start with the symmetric case 0 < q < 1. We use $|\xi^r - \zeta^r| \le |\xi - \zeta|^r$ for nonnegative ξ , ζ and $r \in (0, 1)$, and obtain

$$\|(u-\bar{u})(t)\| \leqslant \int_0^t (\pi(t-\eta))^{-\frac{1}{2}} \left(\int_0^\eta (\pi(\eta-s))^{-\frac{1}{2}} \|(u-\bar{u})(s)\|^q ds \right)^p d\eta$$
$$\leqslant \|(u-\bar{u})(t)\|^{pq} 2^p \pi^{-\frac{1+p}{2}} b\left(\frac{1+p}{2}\right) t^{\frac{1+p}{2}},$$

so that

(3.8)
$$||(u - \bar{u})(t)|| \leqslant Pt^{\alpha}, \qquad P = 2^{\frac{p}{1 - pq}} \pi^{-\alpha} b^{\frac{1}{1 - pq}} \left(\frac{1 + p}{2}\right)$$

holds. The mean value theorem for $g(\xi) = \xi^r$, $\xi > 0$, $r \in \{p, q\}$ gives

(3.9)
$$(u^{q} - \bar{u}^{q})(0, x'; t) = qw^{q-1}(0, x'; t)(u - \bar{u})(0, x'; t),$$
$$(v^{p} - \bar{v}^{p})(0, x'; t) = pz^{p-1}(0, x'; t)(v - \bar{v})(0, x'; t),$$

where w, z are between u and \bar{u}, v and \bar{v} , respectively, and fulfil therefore

$$w^{q-1}(0, x'; s) \le C^{q-1} s^{\alpha(q-1)},$$

 $z^{p-1}(0, x'; \eta) \le D^{p-1} \eta^{\beta(p-1)}$

by Lemma 3.3 and by the fact that both $p, q \in (0, 1)$. Notice also that

$$C^{q-1}D^{p-1} = \pi b^{-1}(\alpha)b^{-1}(\beta).$$

By solution formulae (2.1), inequalities

$$(u - \bar{u})_{+}(0, x'; t) \leqslant \int_{0}^{t} \pi^{-\frac{1}{2}} (t - \eta)^{-\frac{1}{2}} \mathcal{S}_{N-1}(t - \eta) (v^{p} - \bar{v}^{p})_{+} (0, x'; \eta) d\eta,$$

$$(v - \bar{v})_{+}(0, x'; t) \leqslant \int_{0}^{t} \pi^{-\frac{1}{2}} (t - \eta)^{-\frac{1}{2}} \mathcal{S}_{N-1}(t - \eta) (u^{q} - \bar{u}^{q})_{+} (0, x'; \eta) d\eta$$

hold. We use (3.9) and obtain

(3.10)
$$\|(u - \bar{u})(t)\| \leqslant pq\pi^{-1}D^{p-1}C^{q-1} \int_0^t (t - \eta)^{-\frac{1}{2}} \eta^{\beta(p-1)} \left(\int_0^\eta (\eta - s)^{-\frac{1}{2}} s^{\alpha(q-1)} \|(u - \bar{u})(s)\| ds \right) d\eta.$$

By (3.8), we see that the right-hand side of (3.10) is integrable. Moreover, combining (3.8) with (3.10) yields

(3.11)
$$\|(u - \bar{u})(t)\| \leq pq\pi^{-1}D^{p-1}C^{q-1}P\int_0^t (t - \eta)^{-\frac{1}{2}}\eta^{\beta(p-1)} \left(\int_0^\eta (\eta - s)^{-\frac{1}{2}}s^{\alpha q}ds\right)d\eta$$

$$= pq\pi^{-1}D^{p-1}C^{q-1}b(\beta)P\int_0^t (t - \eta)^{-\frac{1}{2}}\eta^{\beta p}d\eta = pqPt^{\alpha}.$$

Iterating this procedure k times, we obtain

$$||(u-\bar{u})(t)|| \leqslant (pq)^k Pt^{\alpha}, \qquad k \in \mathbb{N}.$$

(b) Before completing the proof, we apply the arguments from the proof of Lemma 3 in [4] to get the estimate (3.12) for $q \ge 1$ as well. For an arbitrary $\theta \in (0,1)$, using the inequalities $u \le \bar{u} + (u - \bar{u})_+$ and

 $u^{\theta} \leq \bar{u}^{\theta} + (u - \bar{u})^{\theta}_{\perp}$, we obtain

$$\begin{split} v(x,t) &= \mathcal{T}(t)\mathcal{S}_{N-1}(t)v_{0}(x) \\ &+ \int_{0}^{t} \int_{\mathbb{R}^{N-1}} \left(R(x_{1},t-\eta)G_{N-1}(x',y';t-\eta) \right)^{\frac{q-\theta}{q}} u^{q-\theta}(x_{1},y';\eta) \\ & \left(R(x_{1},t-\eta)G_{N-1}(x',y';t-\eta) \right)^{\frac{\theta}{q}} u^{\theta}(x_{1},y';\eta)dy'd\eta \\ &\leqslant \mathcal{T}(t)\mathcal{S}_{N-1}(t)v_{0}(x) \\ &+ \int_{0}^{t} \int_{\mathbb{R}^{N-1}} \left(R(x_{1},t-\eta)G_{N-1}(x',y';t-\eta) \right)^{\frac{q-\theta}{q}} u^{q-\theta}(x_{1},y';\eta) \\ & \left(R(x_{1},t-\eta)G_{N-1}(x',y';t-\eta) \right)^{\frac{\theta}{q}} \bar{u}^{\theta}(x_{1},y';\eta)dy'd\eta \\ &+ \int_{0}^{t} \int_{\mathbb{R}^{N-1}} \left(R(x_{1},t-\eta)G_{N-1}(x',y';t-\eta) \right)^{\frac{q-\theta}{q}} u^{q-\theta}(x_{1},y';\eta) \\ & \left(R(x_{1},t-\eta)G_{N-1}(x',y';t-\eta) \right)^{\frac{\theta}{q}} (u-\bar{u})^{\theta}_{+}(x_{1},y';\eta)dy'd\eta. \end{split}$$

We apply Hölder's inequality twice to get

$$\begin{split} v(x,t) &\leqslant \mathcal{T}(t)\mathcal{S}_{N-1}(t)v_{0}(x) \\ &+ \int_{0}^{t} \left(\mathcal{R}(t-\eta)u^{q}(x,\eta)\right)^{\frac{q-\theta}{q}} \left(\mathcal{R}(t-\eta)\bar{u}^{q}(x,\eta)\right)^{\frac{\theta}{q}} d\eta \\ &+ \int_{0}^{t} \left(\mathcal{R}(t-\eta)u^{q}(x,\eta)\right)^{\frac{q-\theta}{q}} \left(\mathcal{R}(t-\eta)(u-\bar{u})_{+}^{q}(x,\eta)\right)^{\frac{\theta}{q}} d\eta \\ &\leqslant \mathcal{T}(t)\mathcal{S}_{N-1}(t)v_{0}(x) \\ &+ \left(\int_{0}^{t} \mathcal{R}(t-\eta)u^{q}(x,\eta)d\eta\right)^{\frac{q-\theta}{q}} \left(\int_{0}^{t} \mathcal{R}(t-\eta)\bar{u}^{q}(x,\eta)d\eta\right)^{\frac{\theta}{q}} \\ &+ \left(\int_{0}^{t} \mathcal{R}(t-\eta)u^{q}(x,\eta)d\eta\right)^{\frac{q-\theta}{q}} \left(\int_{0}^{t} \mathcal{R}(t-\eta)(u-\bar{u})_{+}^{q}(x,\eta)d\eta\right)^{\frac{\theta}{q}}, \end{split}$$

and using $\chi + \xi^{1-\gamma}\zeta^{\gamma} \leq (\chi + \xi)^{1-\gamma}(\chi + \zeta)^{\gamma}$ for any nonnegative χ, ξ, ζ , and $\gamma \in (0,1)$ yields

$$v(x,t) \leqslant v^{\frac{q-\theta}{q}}(x,t)\bar{v}^{\frac{\theta}{q}} + v^{\frac{q-\theta}{q}}(x,t) \left(\int_0^t \mathcal{R}(t-\eta)(u-\bar{u})_+^q(x,\eta)d\eta \right)^{\frac{\theta}{q}}.$$

We set $\theta = pq$ and obtain

$$(3.13) \qquad (v^p - \bar{v}^p)(x,t) \leqslant \left(\int_0^t \mathcal{R}(t-\eta)(u-\bar{u})_+^q(x,\eta)d\eta\right)^p,$$

that we use to get (3.8) for $q \ge 1$.

Now we need an inequality like (3.10), such that its combining with (3.8) yields (3.11). As in Section 2, we set

$$g(w)(x,t) = \mathcal{T}(t)\mathcal{S}_{N-1}v_0(x) + \int_0^t \mathcal{R}(t-\eta)w^q(x,\eta)d\eta, \qquad f(\xi) = \xi^p,$$

and by the mean value theorem for $f \circ g$, we write (using assumption 0 as well)

(3.14)
$$(u - \bar{u})(x,t) \leqslant pq \int_0^t \mathcal{R}(t-\eta) \left(\int_0^\eta \mathcal{R}(\eta - s) w^q(x,s) ds \right)^{p-1}$$
$$\left(\int_0^\eta \mathcal{R}(\eta - s) (w^{q-1}(u - \bar{u}))(x,s) ds \right) d\eta$$

for some $w(\cdot,t) = \rho(x,s)u(\cdot,t) + (1-\rho(x,s))\bar{u}(\cdot,t)$, where $0 < \rho(x,s) < 1$. We also have by Hölder's inequality

$$(3.15) \int_0^{\eta} \mathcal{R}(\eta - s)(w^{q-1}(u - \bar{u}))(x, s)ds$$

$$\leqslant \left(\int_0^{\eta} \mathcal{R}(\eta - s)w^q(x, s)ds\right)^{\frac{q-1}{q}} \left(\int_0^{\eta} \mathcal{R}(\eta - s)|u - \bar{u}|^q(x, s)ds\right)^{\frac{1}{q}},$$

and since $w^q(0, x'; s) \ge C^q s^{\alpha q}$, pq - 1 < 0, we derive from inequalities (3.14), (3.15) that

It takes the role of (3.10) in the iterating procedure, because combining (3.16) with (3.8) yields

$$||(u - \bar{u})(t)|| \leq pqb^{-1}(\alpha) b^{-\frac{1}{q}}(\beta) Pb^{\frac{1}{q}}(\beta) \int_{0}^{t} (t - \eta)^{-\frac{1}{2}} \eta^{-\frac{1+q}{2q}} \eta^{\frac{1+q}{2(1-pq)q}} d\eta$$
$$= pqPt^{\alpha},$$

which is exactly (3.11), hence (3.12) does hold for $q \ge 1$ as well.

The final steps are obvious. Letting $k \to \infty$ in (3.12) implies $u = \bar{u}$ on the boundary $x_1 = 0$, and the contradiction argument is finished.

4. Proof of Part (iii)

In this section we generalize the nontrivial one dimensional solution constructed in [3] for pq < 1 and trivial initial data $(u_0, v_0) \equiv (0, 0)$ to dimensions N > 1. Then we show that the members of the family (1.8) are the only solutions of (1.1) in this case, which completes the proof of Theorem.

Proposition 4.1. Every member of the family (1.8) solves the problem (1.1) with trivial initial condition $(u_0, v_0) \equiv (0, 0)$ and pq < 1.

Proof. The generalization of one dimensional solution constructed in [3] to higher dimensions is very simple. Obviously, the members of the family (1.8) fulfil (1.1) with pq < 1 and trivial initial condition when $t \neq s$. We only need to show that

(4.1)
$$\lim_{t \to s^+} \tilde{u}_t(x, t; s) = 0, \qquad x \in \mathbb{R}_+^N, \ s \in [0, \infty).$$

We use the facts (cf. [1])

$$-U_r(a,b,r) = aU(1+a,1+b,r), \quad U(a,b,r) = r^{-a}(1+O(r^{-1})) \quad \text{for } r \to \infty$$

to write

$$\tilde{u}_{t}(x,t;s) = c_{2}\alpha e^{-\frac{x_{1}^{2}}{4(t-s)}} (t-s)^{\alpha-1}U\left(\frac{1}{2} + \alpha, \frac{1}{2}, \frac{x_{1}^{2}}{4(t-s)}\right)$$

$$+ c_{2}\frac{x_{1}^{2}}{4} e^{-\frac{x_{1}^{2}}{4(t-s)}} (t-s)^{\alpha-2}U\left(\frac{1}{2} + \alpha, \frac{1}{2}, \frac{x_{1}^{2}}{4(t-s)}\right)$$

$$+ c_{2}\frac{(1+2\alpha)x_{1}^{2}}{8} e^{-\frac{x_{1}^{2}}{4(t-s)}} (t-s)^{\alpha-2}U\left(\frac{3}{2} + \alpha, \frac{3}{2}, \frac{x_{1}^{2}}{4(t-s)}\right)$$

$$= e^{-\frac{x_{1}^{2}}{4(t-s)}} (t-s)^{2\alpha-\frac{3}{2}} (\varphi_{2}(x_{1}) + O(t-s)) \quad \text{for } t \to s^{+}.$$

We see that (4.1) holds, i.e., $(\tilde{u}(x,t;s),\tilde{v}(x,t;s))$ solves (1.1) with $(u_0,v_0)\equiv(0,0)$ and pq<1.

Proposition 4.2. If (u,v) is a nontrivial nonnegative solution of the problem (1.1) with trivial initial condition $(u_0,v_0) \equiv (0,0)$ and pq < 1, then there exists $s \ge 0$ such that $(u,v) = (\tilde{u}(\cdot;s),\tilde{v}(\cdot;s))$ where (\tilde{u},\tilde{v}) is given in (1.8).

Proof. First we observe that in terms of function b from (3.1) and constants C, D from (3.3), we have

$$c_{2} = \pi^{-\alpha} b^{\frac{p}{1-pq}}(\beta) b^{\frac{pq}{1-pq}}(\alpha) \Gamma\left(\frac{1}{2} + \alpha\right) = C\Gamma\left(\frac{1}{2} + \alpha\right) b^{-1}(\alpha),$$

$$d_{2} = D\Gamma\left(\frac{1}{2} + \beta\right) b^{-1}(\beta),$$

$$b(\gamma) = \int_{0}^{1} s^{\gamma - \frac{1}{2}} (1 - s)^{-\frac{1}{2}} ds = \int_{0}^{\infty} t^{\gamma - \frac{1}{2}} (1 + t)^{-1 - \gamma} dt$$

$$= \Gamma\left(\frac{1}{2} + \gamma\right) U\left(\frac{1}{2} + \gamma, \frac{1}{2}, 0\right)$$

for $\gamma > 0$, and thus f(0) = C, g(0) = D. We apply the idea from Lemma 4 in [4]. Without loss of generality, we assume that there are t > 0 and $x \in \mathbb{R}^N_+$ such that $v(x,t) = \int_0^t \mathcal{R}(t-\eta)u^q(x,\eta)d\eta > 0$. We define τ as follows

$$\tau = \inf\{t > 0 : u(0, x'; t) > 0, x' \in \mathbb{R}^{N-1}\}.$$

By standard results, u(x,t), v(x,t) > 0 for any $x \in \mathbb{R}^N_+$ and $t > \tau$. Now we take $\bar{t} > \tau$ and set

$$\bar{u}(x,t) = u(x,\bar{t}+t), \qquad \bar{v}(x,t) = v(x,\bar{t}+t).$$

Obviously, (\bar{u}, \bar{v}) solves (1.1) and $\bar{u}(x, 0)$, $\bar{v}(x, 0) > 0$, and according to Lemma 3.3,

$$u(0, x'; \bar{t} + t) \geqslant Ct^{\alpha}, \qquad v(0, x'; \bar{t} + t) \geqslant Dt^{\beta}$$

for any $x' \in \mathbb{R}^{N-1}$ and $t \ge 0$. This implies

$$(4.3) u(0, x'; t) \geqslant C(t - \tau)_{+}^{\alpha}, \quad v(0, x'; t) \geqslant D(t - \tau)_{+}^{\beta} \quad x' \in \mathbb{R}^{N-1}, t \geqslant 0.$$

Now let T > 0 be arbitrary and M(T) > 0 be such that

$$||u(0, \cdot; s)||_{\infty} \leq M(T)||u(0, \cdot; t)||_{\infty}, \quad 0 \leq s \leq t \leq T.$$

By (2.1),

$$||u(0,\cdot;t)||_{\infty} \leqslant \pi^{-\frac{1+p}{2}} \int_{0}^{t} (t-\eta)^{-\frac{1}{2}} \left(\int_{0}^{\eta} (\eta-s)^{-\frac{1}{2}} ||u(0,\cdot;s)||_{\infty}^{q} ds \right)^{p} d\eta,$$

and therefore,

$$||u(0,\cdot;t)||_{\infty} \leqslant 2^{\frac{p}{1-pq}} \pi^{-\alpha} b^{\frac{1}{1-pq}} \left(\frac{1+p}{2}\right) M^{\frac{pq}{1-pq}}(T) t^{\alpha} = P(T) t^{\alpha}.$$

The usual iteration argument (combining with (4.4)) yields

$$||u(0,\cdot;t)||_{\infty} \leqslant P^{(pq)^k}(T)\pi^{-\alpha(1-(pq)^k)}b^{p\frac{1-(pq)^k}{1-pq}}(\beta)b^{\frac{1-(pq)^k}{1-pq}}(\alpha)t^{\alpha}.$$

We get an analogous result for v the same way, and letting $k \to \infty$, $T \to \infty$, we arrive at

(4.7)
$$u(0, x'; t) \leq ||u(0, \cdot; t)||_{\infty} \leq Ct^{\alpha},$$

$$v(0, x'; t) \leq ||v(0, \cdot; t)||_{\infty} \leq Dt^{\beta},$$

$$x' \in \mathbb{R}^{N-1}, t \geq 0.$$

When $\tau > 0$, we take $0 < \underline{t} < \tau$ and define

$$\underline{u}(x,t) = u(x,\underline{t}+t), \qquad \underline{v}(x,t) = v(x,\underline{t}+t).$$

A simple contradiction argument implies that $u(\underline{t}) = v(\underline{t}) \equiv 0$, and therefore $(\underline{u}, \underline{v})$ solves (1.1) with trivial initial data. From (4.7) we obtain

$$u(0, x'; \underline{t} + t) \leqslant Ct^{\alpha}, \qquad v(0, x'; \underline{t} + t) \leqslant Dt^{\beta}$$

for any $x' \in \mathbb{R}^{N-1}$ and $t \ge 0$. This implies

$$(4.8) u(0, x'; t) \leqslant C(t - \tau)_{+}^{\alpha}, \quad v(0, x'; t) \leqslant D(t - \tau)_{+}^{\beta}, \quad x' \in \mathbb{R}^{N-1}, \ t \geqslant 0,$$

and, by (4.7), it holds for $\tau = 0$ as well.

We conclude from (4.3) and (4.8) that

$$u(0, x'; t) = C(t - \tau)_{+}^{\alpha} = \tilde{u}(0, x', t; \tau),$$

$$v(0, x'; t) = D(t - \tau)_{+}^{\beta} = \tilde{v}(0, x', t; \tau)$$

for $x' \in \mathbb{R}^{N-1}$ and $t \ge 0$. In other words, for any nontrivial nonnegative solution of (1.1) there exists a member of the family (1.8) such that they equal on the boundary $x_1 = 0$ in any time $t \ge 0$. Hence they are identical everywhere by the maximum principle.

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