Exponential decay of a difference between a global solution to a reaction-diffusion system and its spatial average

Hiroki HOSHINO *

Fujita Health University College, Toyoake, Aichi 470-1192, Japan

(星野 弘喜・藤田保健衛生大学短期大学)

§1. Introduction.

This report is based on Hoshino [9].

We are concerned with asymptotic behavior of a unique nonnegative global solution (u, v)(t, x) to the following system of reaction-diffusion equations with homogeneous Neumann boundary conditions:

$$\begin{cases} u_t = d_1 \Delta u + f(u) v^n, & \text{in} \quad (0, \infty) \times \Omega, \\ v_t = d_2 \Delta v - f(u) v^n, & \text{in} \quad (0, \infty) \times \Omega, \end{cases}$$

$$(1.1)$$

$$\frac{\partial u}{\partial \nu} = \frac{\partial v}{\partial \nu} = 0,$$
 on $(0, \infty) \times \partial \Omega,$ (1.2)

$$(u, v)(0, x) = (u_0, v_0)(x),$$
 in Ω . (1.3)

Here Ω is a bounded domain in \mathbf{R}^N ($N \geq 1$) with smooth boundary $\partial \Omega$, and $\partial/\partial \nu$ stands for the outward normal derivative to $\partial \Omega$. We assume

Assumption 1. (i) d_1 and d_2 are positive constants.

- (ii) u_0 and v_0 are bounded, $u_0 \ge 0$, $v_0 \ge 0$ and $\overline{u}_0 > 0$, $\overline{v}_0 > 0$, where $\overline{w} = |\Omega|^{-1} \int_{\Omega} w(x) dx$, and $|\Omega|$ is the volume of Ω .
- (iii) f is smooth in $u \ge 0$ and f(u) > 0 if u > 0. Moreover, either

$$\lim_{u\to\infty}u^{-1}\log(1+f(u))=0$$

(cf. [6]) or

$$f(u) \leq e^{\alpha u} \quad ext{with } d_1
eq d_2 \quad ext{and } \sup_{x \in \Omega} v_0(x) < rac{8d_1d_2}{lpha N(d_1 - d_2)^2}$$

(cf. [2]) holds.

Assumption 2. n > 1.

Assumption 1 with $n \ge 1$ assures the existence of a unique nonnegative global solution (u, v)(t, x) to (1.1) - (1.3). In fact, we have Alikakos [1], Masuda [11], Haraux and Kirane [5], Haraux and Youkana [6], Hollis, Martin and Pierre [7], Pao [12], Barabanova [2], Hoshino [8], and so on. Especially in [8], under Assumptions 1 and 2, Hoshino has shown a uniform convergence property of (u, v)(t, x) to $(u_{\infty}, 0)$ with a polynomial rate, that is to say,

$$\|(u-u_{\infty},v)(t)\|_{\infty} \le Kt^{-1/(n-1)}$$
 as $t\to\infty$

where

$$u_{\infty} = \overline{u}_0 + \overline{v}_0$$

^{*}The research was partially supported by Grant-in-aid for Encouragement of Young Scientists, The Ministry of Education, Science, Sports and Culture, Japan.

and has also proved that

$$\|(u - \overline{u}, v - \overline{v})(t)\|_{\infty} \le Kt^{\mu}e^{-d_0\lambda t}$$
(1.4)

as $t \to \infty$. Here, $\overline{w}(t) = |\Omega|^{-1} \int_{\Omega} w(t,x) dx$, $\mu = (\sqrt{2} - 1)n/(2(n-1)) > 0$, λ is the smallest positive eigenvalue of $-\Delta$ with homogeneous Neumann boundary condition on $\partial\Omega$, and

$$d_0 = \min\{d_1, d_2\}.$$

Here and hereafter, we make use of the notations

$$||w||_p = ||w||_{L^p(\Omega)}, \qquad ||(w_1, w_2)||_p = (||w_1||_p^2 + ||w_2||_p^2)^{1/2}.$$

For the details of the previous results, see Theorem 1 in Section 2.

In this report, we will obtain a sharper decay rate of the difference between (u, v)(t, x) and $(\overline{u}, \overline{v})(t)$ than (1.4). In fact, we can show

$$(u,v)(t,x) = (\overline{u},\overline{v})(t) + O(e^{-d_0\lambda t})$$
(1.5)

uniformly in $x \in \Omega$ as $t \to \infty$, and furthermore in the case $d_1 > d_2$ or $d_1 < d_2$,

$$u(t,x) = \overline{u}(t) + O(t^{-1}e^{-d_0\lambda t}), \tag{1.6}$$

or

$$v(t,x) = \overline{v}(t) + O(t^{-\min\{n,2n-2\}/(n-1)}e^{-d_0\lambda t})$$
(1.7)

uniformly in $x \in \Omega$ as $t \to \infty$, respectively. For the details of our results, see Theorems 2-4 in Section 2 below.

Our results are related to those obtained by Conway, Hoff and Smoller [3] or Hale [4]. However, if we restrict ourselves to the case where we have a balance law in a reaction-diffusion system under homogeneous Neumann boundary conditions, then in comparison with previous results we confirm that we can improve the description of the approximation of (u,v)(t,x) by $(\overline{u},\overline{v})(t)$ in the sense that we can sharpen the estimate of $\|(u-\overline{u},v-\overline{v})(t)\|_{\infty}$ such as (1.5), (1.6) and (1.7). Actually, we have

$$\int_{\Omega}u(t,x)dx+\int_{\Omega}v(t,x)dx=\int_{\Omega}u_{0}(x)dx+\int_{\Omega}v_{0}(x)dx, \qquad t\geq 0$$

in our system (1.1) - (1.3).

Our idea for the analysis to get the results is that we make use of $(\phi, \psi)(t, x)$ which is defined by

$$\begin{cases} u(t,x) - u_{\infty} = (U(t) - u_{\infty})(1 + \phi(t,x)) = -V(t)(1 + \phi(t,x)), \\ v(t,x) = V(t)(1 + \psi(t,x)), \end{cases}$$
(1.8)

where (U, V)(t) is a unique global solution to

$$\begin{cases}
U' = f(U)V^n, \\
V' = -f(U)V^n,
\end{cases} t > 0,$$
(1.9)

$$(U,V)(0) = (\overline{u}_0, \overline{v}_0) \tag{1.10}$$

with n > 1, where ' = d/dt. Obviously, V(t) verifies

$$V' = -f(u_{\infty} - V)V^n, \qquad t > 0$$

and we see that there is a positive constant C_0 such that

$$C_0^{-1}(1+t)^{-1/(n-1)} \le u_\infty - U(t) = V(t) \le C_0(1+t)^{-1/(n-1)}$$
(1.11)

for $t \geq 0$.

§2. Results.

First, let us recall some preliminary results on our system (1.1) - (1.3).

Theorem 1. (i) Under Assumptions 1 and 2, (1.1) - (1.3) has a unique global solution (u, v)(t, x). It holds true that

$$0 \le v(t,x) \le ||v_0||_{\infty}, \qquad t > 0, \quad x \in \overline{\Omega},$$

and there exists a constant M > 0 such that

$$0 \le u(t,x) \le M, \qquad t > 0, \quad x \in \overline{\Omega}.$$

(ii) There are positive constants T and K such that

$$\begin{cases} \|(u - u_{\infty}, v)(t)\|_{\infty} \le K(1 + t - T)^{-1/(n - 1)}, \\ \|(u - \overline{u}, v - \overline{v})(t)\|_{\infty} \le K(1 + t - T)^{K} e^{-d_{0}\lambda t}, \end{cases} t \ge T,$$

where $u_{\infty} = \overline{u}_0 + \overline{v}_0$, $d_0 = \min\{d_1, d_2\}$, and λ is the smallest positive eigenvalue of $-\Delta$ with the homogeneous Neumann boundary condition on $\partial\Omega$.

(iii) Let (U, V)(t) be the solution to (1.9), (1.10). Then, (U, V)(t) plays a role of an asymptotic solution to (1.1) - (1.3) and

$$(u, v)(t, x) = (U, V)(t) + O(t^{-1-1/(n-1)})$$

uniformly in $x \in \Omega$ as $t \to \infty$.

(iv) Moreover, $(\overline{u}, \overline{v})(t)$ approximates (u, v)(t, x) as follows:

$$(u,v)(t,x)=(\overline{u},\overline{v})(t)+O(t^{\mu}e^{-d_0\lambda t})$$

uniformly in $x \in \Omega$ as $t \to \infty$, where $\mu = (\sqrt{2} - 1)n/(2(n-1)) > 0$.

Next, we state our main results, that is to say, we can sharpen the approximation of the global solution (u, v)(t, x) to (1.1) - (1.3) by its spatial average $(\overline{u}, \overline{v})(t)$ than (iv) of Theorem 1.

Theorem 2. The following asymptotic approximation of (u, v)(t, x) by its spatial average holds true:

$$(u,v)(t,x) = (\overline{u},\overline{v})(t) + O(e^{-d_0\lambda t})$$

uniformly in $x \in \Omega$ as $t \to \infty$.

In the case $d_1 \neq d_2$, we can obtain stronger asymptotic relations.

Theorem 3. When $d_1 > d_2$,

$$u(t,x) = \overline{u}(t) + O(t^{-1}e^{-d_0\lambda t})$$

uniformly in $x \in \Omega$ as $t \to \infty$.

Theorem 4. When $d_1 < d_2$,

$$v(t,x) = \overline{v}(t) + O(t^{-\min\{n,2n-2\}/(n-1)}e^{-d_0\lambda t})$$

uniformly in $x \in \Omega$ as $t \to \infty$.

$\S 3$. Deformation of the problem.

Substituting (1.8) into (1.1) - (1.3), easy calculations give

$$\begin{cases}
\phi_{t} = d_{1}\Delta\phi - V^{n-1}\left\{-f(u_{\infty} - V)\phi - Vf_{u}(u_{\infty} - V)\phi + nf(u_{\infty} - V)\psi + h\right\}, \\
\psi_{t} = d_{2}\Delta\psi - V^{n-1}\left\{-Vf_{u}(u_{\infty} - V)\phi + (n-1)f(u_{\infty} - V)\psi + h\right\},
\end{cases} \text{ in } (0, \infty) \times \Omega, (3.1)$$

$$\frac{\partial \phi}{\partial \nu} = \frac{\partial \psi}{\partial \nu} = 0,$$
 on $(0, \infty) \times \partial \Omega,$ (3.2)

$$\begin{cases} \phi(0,x) = \phi_0(x) = -\frac{u_0(x) - \overline{u}_0}{\overline{v}_0}, \\ \psi(0,x) = \psi_0(x) = \frac{v_0(x) - \overline{v}_0}{\overline{v}_0}, \end{cases}$$
 in Ω , (3.3)

where $f_u = df/du$, and $h = h(\phi, \psi)$ satisfies

$$-f(u_{\infty} - V)(1 + \phi) + f(u_{\infty} - V(1 + \phi))(1 + \psi)^{n} = -f(u_{\infty} - V)\phi - Vf_{u}(u_{\infty} - V)\phi + nf(u_{\infty} - V)\psi + h.$$

Note that we also have

$$-f(u_{\infty} - V)(1 + \psi) + f(u_{\infty} - V(1 + \phi))(1 + \psi)^{n} = -Vf_{u}(u_{\infty} - V)\phi + (n - 1)f(u_{\infty} - V)\psi + h$$

at the same time and that $h = O(|\phi|^2 + |\psi|^2)$ as $(\phi, \psi) \to (0, 0)$. We will investigate the decay rate of $(\phi, \psi)(t, x)$ in order that we show Theorems 2 – 4 (cf. [10]). We use the following projection operators.

Definition 3.1.
$$P_0w=\overline{w}=|\Omega|^{-1}\int_{\Omega}w(x)dx, \qquad P_+w=w-P_0w.$$

The following lemma is important for us.

Lemma 3.1. There exists a nondecreasing function L(r) on $[0, \infty)$ such that if

$$K(t) \equiv L\left(\sup_{0 \le \tau \le t} \|(\phi, \psi)(\tau)\|_{\infty}\right),$$

then for every $p \in [1, \infty]$,

$$||h(t)||_{p} \leq K(t)||(\phi,\psi)(t)||_{2p}^{2},$$

$$||(P_{+}h)(t)||_{p} \leq K(t)||(\phi,\psi)(t)||_{\infty}||(V^{1/2}P_{+}\phi,P_{+}\psi)(t)||_{p},$$

$$||(P_{+}h)(t)||_{p} \leq K(t)||(\phi,\psi)(t)||_{\infty}||(P_{+}\phi,P_{+}\psi)(t)||_{p}.$$

When C is a constant, we will identify CK(t) with K(t) in the following sections. Finally, we give the equations and the boundary and initial conditions which $(\phi^+, \psi^+)(t, x)$ satisfies:

$$\begin{cases}
\phi_t^+ = d_1 \Delta \phi^+ - V^{n-1} \{ -f(u_\infty - V)\phi^+ - V f_u(u_\infty - V)\phi^+ + n f(u_\infty - V)\psi^+ + h^+ \}, \\
\psi_t^+ = d_2 \Delta \psi^+ - V^{n-1} \{ -V f_u(u_\infty - V)\phi^+ + (n-1)f(u_\infty - V)\psi^+ + h^+ \},
\end{cases}$$
in $(0, \infty) \times \Omega$,
(3.4)

$$\frac{\partial \phi^{+}}{\partial \nu} = \frac{\partial \psi^{+}}{\partial \nu} = 0, \qquad \text{on} \quad (0, \infty) \times \partial \Omega, \tag{3.5}$$

$$(\phi^+, \psi^+)(0, x) = (\phi_0, \psi_0)(x),$$
 in Ω . (3.6)

Note that $P_0\phi_0=P_0\psi_0=0$, in other words, $(P_+\phi_0)(x)=\phi_0(x)$, $(P_+\psi_0)(x)=\psi_0(x)$. Here and hereafter, we use the notation

$$w^+ = P_\perp w$$

for simplicity.

§4. The case of small initial perturbation.

We will restrict ourselves to the case where $\|(\phi_0, \psi_0)\|_{\infty}$ is small and we will obtain the following theorem in terms of $(\phi, \psi)(t, x)$ instead of Theorem 2. We can reduce the case where the size of $\|(\phi_0, \psi_0)\|_{\infty}$ is large to the small case by virtue of Theorem 1 (ii) (see [8]).

Theorem 4.1. There exists a constant $\delta_0 > 0$ such that if $\|(\phi_0, \psi_0)\|_{\infty} \leq \delta_0$, then

$$\|(\phi^+, \psi^+)(t)\|_{\infty} \le C \|(\phi_0, \psi_0)\|_{\infty} V(t)^{-1} e^{-d_0 \lambda t}$$

for $t \geq 0$, where C is a positive constant.

We introduce some quantities as follows:

Definition 4.1. For $1 \le p \le \infty$,

$$I_{p} = \|(\phi_{0}, \psi_{0})\|_{p},$$

$$M_{p}(t) = \sup_{0 \le \tau \le t} V(\tau)^{-(n-1)} \|(\phi, \psi)(\tau)\|_{p},$$

$$M_{\infty}^{0}(t) = \sup_{0 \le \tau \le t} V(\tau)^{-(n-1)} \|(P_{0}\phi, P_{0}\psi)(\tau)\|_{p},$$

$$M_{p,V}^{+}(t) = \sup_{0 \le \tau \le t} V(\tau)e^{d_{0}\lambda\tau} \|(V^{1/2}\phi^{+}, \psi^{+})(\tau)\|_{p},$$

$$M_{p}^{+}(t) = \sup_{0 \le \tau \le t} V(\tau)e^{d_{0}\lambda\tau} \|(\phi^{+}, \psi^{+})(\tau)\|_{p},$$

where V(t) is the solution for (1.9) and (1.10) satisfying (1.11), $d_0 = \min\{d_1, d_2\}$, and λ is the smallest positive eigenvalue of $-\Delta$ with the homogeneous Neumann boundary conditions on $\partial\Omega$.

According to the following scheme, we can show Theorem 4.1.

- 1. $M_{\infty}^{0}(t) \leq K(t)M_{\infty}(t)^{2}$.
- 2. $M_{p,V}^+(t) \le CI_{\infty} + K(t)M_{\infty}(t)M_{2,V}^+(t)$ for $p \in [1,2]$.
- 3. $M_{\infty,V}^+(t) \le CI_{\infty} + K(t)M_{\infty}(t)M_{\infty,V}^+(t)$.
- 4. $M_2^+(t) \le CI_\infty + K(t)M_\infty(t)M_2^+(t)$ for $p \in [1, 2]$.
- 5. $M_{\infty}^{+}(t) \le CI_{\infty} + K(t)M_{\infty}(t)M_{\infty}^{+}(t)$.

In the Steps 2 and 4, we investigate $L^2(\Omega)$ -energy of $(\phi^+, \psi^+)(t, x)$ with use of (3.4) - (3.6). On the other hand, in Steps 3 and 5 we treat (3.7) and (3.8) by means of $L^p(\Omega) - L^q(\Omega)$ estimate of an analytic semigroup $\{e^{-tA}\}_{t\geq 0}$, where A means $-\Delta$ with the homogeneous Neumann boundary condition on $\partial\Omega$.

The following Theorem 4.2 (resp. 4.3) corresponds to Theorem 3 (resp. 4) in the case I_{∞} is small.

Theorem 4.2. Suppose that $d_1 > d_2$. If $\|(\phi_0, \psi_0)\|_{\infty} \leq \delta_0$, then

$$V(t)e^{d_0\lambda t}\|\phi^+(t)\|_{\infty} \le C\|(\phi_0,\psi_0)\|_{\infty}V(t)^{n-1}$$

for $t \geq 0$, where C is a positive constant.

Theorem 4.3. Suppose that $d_1 < d_2$. If $\|(\phi_0, \psi_0)\|_{\infty} \leq \delta_0$, then

$$V(t)e^{d_0\lambda t}\|\psi^+(t)\|_{\infty} \le C\|(\phi_0,\psi_0)\|_{\infty}V(t)^{\min\{n,2n-2\}}$$

for $t \geq 0$, where C is a positive constant.

For the details of the proofs of our results in this report, refer to [9].

References

- [1] N. D. Alilakos, L^p-bounds of solutions of reaction-diffusion equations, Comm. Partial Differential Equations 4 (1979), 827-868.
- [2] A. Barabanova, On the global existence of solutions of a reaction-diffusion equation with exponential nonlinearity, Proc. Amer. Math. Soc. 40 (1994), 827-831.
- [3] E. Conway, D. Hoff and J. Smoller, Large time behavior of solutions of nonlinear reaction-diffusion equations, SIAM J. Appl. Math. 35 (1978), 1-16.
- [4] J. K. Hale, Large diffusivity and asymptotic behavior in parabolic systems, J. Math. Anal. Appl. 118 (1986), 455-466.
- [5] A. Haraux and M. Kirane, Estimations C^1 pour des problèmes paraboliques semi-linéaires, Ann. Fac. Sci. Toulouse 5 (1983), 265-280.
- [6] A. Haraux and A. Youkana, On a result of K. Masuda concerning reaction-diffusion equations, Tôhoku Math. J. 40 (1988), 159-163.
- [7] S. Hollis, R. Martin and M. Pierre, Global existence and boundedness in reaction-diffusion systems, SIAM J. Math. Anal. 18 (1987), 744-761.
- [8] H. Hoshino, Rate of convergeence of global solutions for a class of reaction-diffusion systems and the corresponding asymptotic solutions, Adv. Math. Sci. Appl. 6 (1996), 177-195.
- [9] H. Hoshino, Large-time approximation of a global solution to a reaction-diffusion system with a balance law by its spatial average, in preparation.
- [10] H. Hoshino and S. Kawashima, Asymptotic equivalence of a reaction-diffusion system to the corresponding system of ordinary differential equations, Math. Models Meth. Appl. Sci. 5 (1995), 813-834.
- [11] K. Masuda, On the global existence and asymptotic behavior of solutions of reaction-diffusion equations, Hokkaido Math. J. 12 (1983), 360-370.
- [12] C. V. Pao, Asymptotic stability of reaction-diffusion systems in chemical reactor and combustion theory, J. Math. Anal. Appl. 82 (1981), 503-526.

Fujita Health University College, Toyoake, Aichi 470-1192, Japan

470-1192 愛知県豊明市沓掛町田楽ヶ窪 1-98 藤田保健衛生大学短期大学

e-mail: hhoshino@fujita-hu.ac.jp