# Boundedness and convergence to steady states in a two-species chemotaxis system with logistic source

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#### 1. Introduction

We consider the two-species chemotaxis system

$$\begin{cases} u_{t} = \Delta u - \nabla \cdot (u\chi_{1}(w)\nabla w) + \mu_{1}u(1-u), & x \in \Omega, \ t > 0, \\ v_{t} = \Delta v - \nabla \cdot (v\chi_{2}(w)\nabla w) + \mu_{2}v(1-v), & x \in \Omega, \ t > 0, \\ w_{t} = d\Delta w + h(u, v, w), & x \in \Omega, \ t > 0, \\ \nabla u \cdot \nu = \nabla v \cdot \nu = \nabla w \cdot \nu = 0, & x \in \partial\Omega, \ t > 0, \\ u(x, 0) = u_{0}(x), \ v(x, 0) = v_{0}(x), \ w(x, 0) = w_{0}(x), & x \in \Omega, \end{cases}$$

where  $\Omega$  is a bounded domain in  $\mathbb{R}^n$   $(n \in \mathbb{N})$  with smooth boundary  $\partial \Omega$  and  $\nu$  is the outward normal vector to  $\partial \Omega$ . The initial data  $u_0$ ,  $v_0$  and  $w_0$  are assumed to be nonnegative functions. The unknown functions u(x,t) and v(x,t) represent the population densities of two species and w(x,t) shows the concentration of the substance at place x and time t.

In a mathematical view, global existence and behavior of solutions are fundamental theme. However, the problem (1.1) has some difficult points caused by the logistic term and by generalization of  $\chi_i$  and h. For example, we cannot use the Lyapunov function. To overcome the difficulty, Negreanu–Tello [9, 10] built a technical way to prove global existence and asymptotic behavior of solutions to (1.1). In [10] they dealt with (1.1) when d=0,  $\mu_i>0$  under the condition

$$\exists \overline{w} > w_0$$
:  $h(\overline{u}, \overline{v}, \overline{w}) < 0$ ,

where  $\overline{u}$ ,  $\overline{v}$  satisfy some representations determined by  $\overline{w}$ . In [9] they studied (1.1) when 0 < d < 1,  $\mu_i = 0$  under similar conditions as in [10] and

(1.2) 
$$\chi_i' + \frac{1}{1-d}\chi_i^2 \le 0 \quad (i = 1, 2).$$

They supposed in [9, 10] that the functions h,  $\chi_i$  for i=1,2 generalize of the prototypical case  $\chi_i(w) = \frac{\chi_{0,i}}{(1+w)^{\sigma_i}} \; (\chi_{0,i}>0, \sigma_i\geq 1), \; h(u,v,w) = u+v-w.$  As to the special case that d=1 and h(u,v,w) = u+v-w, Zhang-Li [13] proved global existence of solutions to (1.1) under the assumption that  $\mu_i$  is small and  $\chi_i(w) \leq \frac{\chi_{0,i}}{(1+w)^{\sigma_i}}$  for  $\sigma_i>1$ ,  $\chi_{0,i}>0$  being small enough.

The purpose of the present paper is to obtain global existence and asymptotic stability of solutions to (1.1) without the restriction of  $0 \le d < 1$ . We shall suppose throughout this paper that h,  $\chi_i$  (i = 1, 2) satisfy the following conditions:

(1.3) 
$$\chi_i \in C^{1+\theta}([0,\infty)) \cap L^1(0,\infty) \ (0 < \exists \theta < 1), \quad \chi_i > 0 \quad (i = 1,2),$$

$$(1.4) h \in C^1([0,\infty) \times [0,\infty) \times [0,\infty)), h(0,0,0) \ge 0,$$

(1.5) 
$$\exists \gamma > 0; \ \frac{\partial h}{\partial u}(u, v, w) \ge 0, \quad \frac{\partial h}{\partial v}(u, v, w) \ge 0, \quad \frac{\partial h}{\partial w}(u, v, w) \le -\gamma,$$

(1.6) 
$$\exists \delta > 0, \ \exists M > 0; \ |h(u, v, w) + \delta w| \le M(u + v + 1),$$

(1.7) 
$$\exists k_i > 0; \ -\chi_i(w)h(0,0,w) \le k_i \quad (i=1,2).$$

We also assume that

$$(1.8) \exists p > n; \ 2d\chi_i'(w) + \left( (d-1)p + \sqrt{(d-1)^2p^2 + 4dp} \right) [\chi_i(w)]^2 \le 0 (i = 1, 2).$$

The above conditions cover the prototypical example  $\chi_i(w) = \frac{\chi_{0,i}}{(1+w)^{\sigma_i}}$   $(\chi_{0,i} > 0, \sigma_i > 1), h(u, v, w) = u + v - w$ . We assume that the initial data  $u_0, v_0, w_0$  satisfy

$$(1.9) 0 \le u_0 \in C(\overline{\Omega}) \setminus \{0\}, \ 0 \le v_0 \in C(\overline{\Omega}) \setminus \{0\}, \ 0 \le w_0 \in W^{1,q}(\Omega) \ (\exists q > n).$$

Now the main results read as follows. The first theorem is concerned with global existence and boundedness in (1.1).

**Theorem 1.1.** Let  $d \ge 0$ ,  $\mu_i > 0$  (i = 1, 2). Assume that h,  $\chi_i$  satisfy (1.3)–(1.8). Then for any  $u_0$ ,  $v_0$ ,  $w_0$  satisfying (1.9) for some q > n, there exists an exactly one pair (u, v, w) of nonnegative functions

$$u, v, w \in C(\overline{\Omega} \times [0, \infty)) \cap C^{2,1}(\overline{\Omega} \times (0, \infty))$$
 when  $d > 0$ ,  
 $u, v, w \in C([0, \infty); W^{1,q}(\Omega)) \cap C^1((0, \infty); W^{1,q}(\Omega))$  when  $d = 0$ ,

which satisfy (1.1). Moreover, the solution (u, v, w) is uniformly bounded, i.e., there exists a constant  $C_1 > 0$  such that

$$||u(t)||_{L^{\infty}(\Omega)} + ||v(t)||_{L^{\infty}(\Omega)} + ||w(t)||_{L^{\infty}(\Omega)} \le C_1$$
 for all  $t \ge 0$ .

**Remark 1.1.** When 0 < d < 1, we note that the condition (1.8) in Theorem 1.1 relaxes (1.2) assumed in [9], because the following relation holds:

$$\frac{(d-1)p + \sqrt{(d-1)^2p^2 + 4dp}}{2d} < \frac{1}{1-d}.$$

Now the second one, which gives asymptotic stability in (1.1), read as follows. We first introduce some notation. Since Theorem 1.1 guarantees that u, v and w exist globally and are bounded and nonnegative, it is possible to define nonnegative numbers  $\alpha$ ,  $\beta$  by

(1.10) 
$$\alpha := \max_{(u,v,w) \in I} h_u(u,v,w), \qquad \beta := \max_{(u,v,w) \in I} h_v(u,v,w),$$

where  $I = (0, C_1)^3$  and  $C_1$  is defined in Theorem 1.1.

**Theorem 1.2.** Let d > 0,  $\mu_i > 0$  (i = 1, 2). Under the conditions (1.3)–(1.9) and

(1.11) 
$$\alpha > 0$$
,  $\beta > 0$ ,  $\chi_1(0)^2 < \frac{16\mu_1 d\gamma}{\alpha^2 + \beta^2 + 2\alpha\beta}$ ,  $\chi_2(0)^2 < \frac{16\mu_2 d\gamma}{\alpha^2 + \beta^2 + 2\alpha\beta}$ 

the unique global solution (u, v, w) of (1.1) satisfies that there exist C > 0 and  $\lambda > 0$  such that

$$||u(t) - 1||_{L^{\infty}(\Omega)} + ||v(t) - 1||_{L^{\infty}(\Omega)} + ||w(t) - \widetilde{w}||_{L^{\infty}(\Omega)} \le Ce^{-\lambda t} \quad (t > 0),$$

where  $\widetilde{w} \geq 0$  such that  $h(1, 1, \widetilde{w}) = 0$ .

Remark 1.2. From (1.4)–(1.6) there exists  $\tilde{w}$  such that  $h(1,1,\tilde{w})=0$ . Indeed, if we choose  $\overline{w} \geq 3M/\delta$ , then (1.6) yields that  $h(1,1,\overline{w}) \leq 3M-\delta \overline{w} \leq 0$ . On the other hand, (1.4) and (1.5) imply that  $h(1,1,0) \geq h(0,0,0) \geq 0$ . Hence, by the intermediate value theorem there exists  $\tilde{w} \geq 0$  such that

$$h(1, 1, \tilde{w}) = 0.$$

The strategy for the proof of Theorem 1.1 is to construct estimates for  $\int_{\Omega} u^p$  and  $\int_{\Omega} v^p$ . One of the keys for this strategy is to derive inequality

(1.12) 
$$\frac{d}{dt} \int_{\Omega} u^p [f_1(w)]^{-r} \le a \int_{\Omega} u^p [f_1(w)]^{-r} - b \left( \int_{\Omega} u^p [f_1(w)]^{-r} \right)^{\frac{p+1}{p}}$$

for some positive constants a, b, where

$$f_1(w) := \exp\left\{\int_0^w \chi_1(s) \, ds\right\}.$$

Negreanu–Tello [9, 10] proved a similar differential inequality for "all"  $p \ge 1$  and  $r := \frac{(p-1)p}{p-d(p-1)}$ . In this work we derive (1.12) for "some" p > n and some r = r(d, p) > 0 by modifying the proof in [9, 10]. This enables us to improve the previous work and to remove the restriction of  $0 \le d < 1$ . On the other hand, the strategy for the proof of Theorem 1.2 is to modify an argument in [8]. The key for this strategy is to construct the following energy estimate:

$$\frac{d}{dt}E(t) \le -\varepsilon \left( \int_{\Omega} (u-1)^2 + \int_{\Omega} (v-1)^2 + \int_{\Omega} (w-\widetilde{w})^2 \right)$$

with some function  $E(t) \ge 0$  and some  $\varepsilon > 0$ . This strategy enables us to improve the conditions assumed in [7].

This paper is organized as follows. In Section 2 we collect basic facts which will be used later. In Section 3 we prove global existence and boundedness (Theorem 1.1). Section 4 is devoted to the proof of asymptotic stability (Theorem 1.2).

### 2. Preliminaries

In this paper we need the following well-known facts concerning the Laplacian in  $\Omega$  supplemented with homogeneous Neumann boundary conditions (for details, see [4, 5]).

**Lemma 2.1.** Suppose k > 0. Let  $\Delta$  denote the realization of the Laplacian in  $L^s(\Omega)$  with domain  $\{z \in W^{2,s}(\Omega) \mid \nabla z \cdot \nu = 0 \text{ on } \partial \Omega\}$  for  $s \in (1,\infty)$ . Then the operator  $-\Delta + k$  is sectorial and possesses closed fractional powers  $(-\Delta + k)^{\eta}$ ,  $\eta \in (0,1)$ , with dense domain  $D((-\Delta + k)^{\eta})$ . Moreover, the following holds.

(i) If  $m \in \{0,1\}$ ,  $p \in [1,\infty]$  and  $q \in (1,\infty)$ , then there exists a constant  $c_1 > 0$  such that for all  $z \in D((-\Delta + k)^{\eta})$ ,

$$||z||_{W^{m,p}(\Omega)} \le c_1 ||(-\Delta + k)^{\eta} z||_{L^q(\Omega)},$$

provided that  $m < 2\eta$  and  $m - n/p < 2\eta - n/q$ .

(ii) Suppose  $p \in [1, \infty)$ . Then the associated heat semigroup  $(e^{t\Delta})_{t\geq 0}$  maps  $L^p(\Omega)$  into  $D((-\Delta + k)^n)$  in any of the space  $L^q(\Omega)$ ,  $q \geq p$ , and there exist  $c_2 > 0$  and  $\lambda > 0$  such that for all  $z \in L^p(\Omega)$ ,

$$\|(-\Delta+k)^{\eta}e^{t(\Delta-k)}z\|_{L^{q}(\Omega)} \le c_2 t^{-\eta-\frac{n}{2}(\frac{1}{p}-\frac{1}{q})}e^{-\lambda t}\|z\|_{L^{p}(\Omega)} \quad (t>0).$$

(iii) Let  $p \in (1, \infty)$ . Then there exists  $\lambda > 0$  such that for every  $\varepsilon > 0$  there exists  $c_3 > 0$  such that for all  $\mathbb{R}^n$ -valued  $\omega \in C_0^{\infty}(\Omega)$ ,

(2.1) 
$$\|(-\Delta + k)^{\eta} e^{t\Delta} \nabla \cdot \omega\|_{L^{p}(\Omega)} \le c_3 t^{-\eta - \varepsilon - \frac{1}{2}} e^{-\lambda t} \|\omega\|_{L^{p}(\Omega)} \quad (t > 0).$$

Accordingly, the operator  $(-\Delta + k)^n e^{t\Delta} \nabla \cdot$  admits a unique extension to all of  $L^p(\Omega)$  which, again denoted by  $(-\Delta + k)^n e^{t\Delta} \nabla \cdot$ , satisfies (2.1) for all  $\mathbb{R}^n$ -valued  $w \in L^p(\Omega)$ .

**Lemma 2.2.** Let  $d \ge 0$ ,  $\mu_i \ge 0$  (i = 1, 2). Assume that h,  $\chi_i$  satisfy (1.3), (1.4), (1.6). Then for any  $u_0$ ,  $v_0$ ,  $w_0$  satisfying (1.9) for some q > n, there exist  $T_{\text{max}} \in (0, \infty]$  and an exactly one pair (u, v, w) of nonnegative functions

$$u, v, w \in C(\overline{\Omega} \times [0, T_{\max})) \cap C^{2,1}(\overline{\Omega} \times (0, T_{\max}))$$
 when  $d > 0$ ,  
 $u, v, w \in C([0, T_{\max}); W^{1,q}(\Omega)) \cap C^1((0, T_{\max}); W^{1,q}(\Omega))$  when  $d = 0$ ,

which satisfy (1.1). Moreover,

$$either \ T_{\max} = \infty \quad or \quad \lim_{t \to T_{\max}} (\|u(t)\|_{L^{\infty}(\Omega)} + \|v(t)\|_{L^{\infty}(\Omega)} + \|w(t)\|_{L^{\infty}(\Omega)}) = \infty.$$

**Proof.** We first consider the case d > 0. The proof of local existence of classical solutions to (1.1) is based on a standard contraction mapping argument, which can be found in [11, 12]. The case d = 0 is show in [10]. Finally the maximum principle is applied to yield u > 0, v > 0,  $w \ge 0$  in  $\Omega \times (0, T_{\text{max}})$ .

#### 3. Global existence and boundedness

Let (u, v, w) be the solution to (1.1) on  $[0, T_{\text{max}})$  as in Lemma 2.2. We introduce the functions  $f_1 = f_1(w)$  and  $f_2 = f_2(w)$  by

(3.1) 
$$f_i(w) := \exp\left\{\int_0^w \chi_i(s) \, ds\right\} \quad \text{for } i = 1, 2$$

to prove the following lemma.

**Lemma 3.1.** Let  $d \ge 0$ ,  $\mu_i \ge 0$  (i = 1, 2). Assume that  $\chi_i$  satisfy (1.3) and (1.8) with some p > n. Then there exists r = r(d, p) > 0 such that

(3.2) 
$$\frac{d}{dt} \int_{\Omega} u^{p} f_{1}^{-r} \leq p \mu_{1} \int_{\Omega} u^{p} f_{1}^{-r} (1 - u) - r \int_{\Omega} u^{p} f_{1}^{-r} \chi_{1}(w) h(u, v, w),$$

(3.3) 
$$\frac{d}{dt} \int_{\Omega} v^{p} f_{2}^{-r} \leq p \mu_{2} \int_{\Omega} v^{p} f_{2}^{-r} (1-v) - r \int_{\Omega} v^{p} f_{2}^{-r} \chi_{2}(w) h(u, v, w).$$

**Proof.** We let  $p \ge 1$  be fixed later. From the first and third equations in (1.1) we have

$$\frac{d}{dt} \int_{\Omega} u^{p} f_{1}^{-r} = p \int_{\Omega} u^{p-1} f_{1}^{-r} \nabla \cdot (\nabla u - u \chi_{1}(w) \nabla w) + p \mu_{1} \int_{\Omega} u^{p} f_{1}^{-r} (1 - u) - r d \int_{\Omega} u^{p} f_{1}^{-r} \chi_{1}(w) \Delta w - r \int_{\Omega} u^{p} f_{1}^{-r} \chi_{1}(w) h(u, v, w).$$

Denoting by  $I_1$  and  $I_2$  the first and third terms on the right-hand side as

$$I_1 := p \int_{\Omega} u^{p-1} f_1^{-r} \nabla \cdot (\nabla u - u \chi_1(w) \nabla w),$$
  
$$I_2 := -rd \int_{\Omega} u^p f_1^{-r} \chi_1(w) \Delta w,$$

we can write as

(3.4) 
$$\frac{d}{dt} \int_{\Omega} u^p f_1^{-r} = I_1 + I_2 + p\mu_1 \int_{\Omega} u^p f_1^{-r} (1-u) - r \int_{\Omega} u^p f_1^{-r} \chi_1(w) h(u, v, w).$$

We shall show that the following inequality:

$$\exists p > n, \ \exists r > 0; \ I_1 + I_2 \le 0.$$

Noting that

$$f_1 \nabla \left( \frac{u}{f_1} \right) = \nabla u - u \chi_1(w) \nabla w,$$

we obtain

$$\begin{split} I_1 &= p \int_{\Omega} u^{p-1} f_1^{-r} \nabla \cdot \left( f_1 \nabla \left( \frac{u}{f_1} \right) \right) \\ &= p \int_{\Omega} \left( \frac{u}{f_1} \right)^{p-1} f_1^{-r+p-1} \nabla \cdot \left( f_1 \nabla \left( \frac{u}{f_1} \right) \right) \\ &= -p(p-1) \int_{\Omega} \left( \frac{u}{f_1} \right)^{p-2} f_1^{-r+p} \left| \nabla \left( \frac{u}{f_1} \right) \right|^2 \\ &- p(-r+p-1) \int_{\Omega} \left( \frac{u}{f_1} \right)^{p-1} f_1^{-r+p} \chi_1(w) \nabla \left( \frac{u}{f_1} \right) \cdot \nabla w. \end{split}$$

Similarly, we see that

$$\begin{split} I_2 &= -rd \int_{\Omega} \left(\frac{u}{f_1}\right)^p f_1^{-r+p} \chi_1(w) \Delta w \\ &= rdp \int_{\Omega} \left(\frac{u}{f_1}\right)^{p-1} f_1^{-r+p} \chi_1(w) \nabla \left(\frac{u}{f_1}\right) \cdot \nabla w \\ &+ rd \int_{\Omega} \left(\frac{u}{f_1}\right)^p f_1^{-r+p} \left((-r+p)[\chi_1(w)]^2 + \chi_1'(w)\right) |\nabla w|^2. \end{split}$$

Therefore it follows that

$$I_1 + I_2$$

$$\begin{split} &= -p(p-1) \int_{\Omega} \left(\frac{u}{f_{1}}\right)^{p-2} f_{1}^{-r+p} \left| \nabla \left(\frac{u}{f_{1}}\right) \right|^{2} \\ &- (p(p-1) - (1+d)pr) \int_{\Omega} \left(\frac{u}{f_{1}}\right)^{p-1} f_{1}^{-r+p} \chi_{1}(w) \nabla \left(\frac{u}{f_{1}}\right) \cdot \nabla w \\ &+ \int_{\Omega} \left(\frac{u}{f_{1}}\right)^{p} f_{1}^{-r+p} \left(dr(-r+p)[\chi_{1}(w)]^{2} + dr \chi_{1}'(w)\right) |\nabla w|^{2} \\ &= -p(p-1) \int_{\Omega} \left(\frac{u}{f_{1}}\right)^{p-2} f_{1}^{-r+p} \left| \nabla \left(\frac{u}{f_{1}}\right) + \frac{p(p-1) - (1+d)pr}{2p(p-1)} \chi_{1}(w) \frac{u}{f_{1}} \nabla w \right|^{2} \\ &+ \int_{\Omega} \left(\frac{u}{f_{1}}\right)^{p} f_{1}^{-r+p} \left[ \left(\frac{(p(p-1) - (1+d)pr)^{2}}{4p(p-1)} + dr(-r+p)\right) [\chi_{1}(w)]^{2} + dr \chi_{1}'(w) \right] |\nabla w|^{2}. \end{split}$$

Here we write as

$$\left(\frac{(p(p-1)-(1+d)pr)^2}{4p(p-1)}+dr(-r+p)\right)[\chi_1(w)]^2+dr\chi_1'(w)$$

$$=\frac{1}{4p(p-1)}(a_1r^2+2a_2r+a_3),$$

where  $a_1, a_2, a_3$  are given by

$$a_1 := ((d-1)^2 p + 4d) [\chi_1(w)]^2,$$

$$a_2 := (p-1) (p(d-1)[\chi_1(w)]^2 + 2d\chi_1'(w)),$$

$$a_3 := p(p-1)^2 [\chi_1(w)]^2.$$

Then there exists p > n such that the discriminant

$$D_r = 4(p-1)^2 \left[ (p\chi_1^2(d-1) + 2d\chi_1')^2 - p\chi_1^4(p(d-1)^2 + 4d) \right]$$

is nonnegative in view of (1.8). Therefore we have that there exists r > 0 such that

$$I_1 + I_2 < 0.$$

Hence (3.4) implies

$$\frac{d}{dt} \int_{\Omega} u^{p} f_{1}^{-r} \leq p \mu_{1} \int_{\Omega} u^{p} f_{1}^{-r} (1 - u) - r \int_{\Omega} u^{p} f_{1}^{-r} \chi_{1} h(u, v, w).$$

This means that (3.2) holds. In the same way, we obtain (3.3).

**Lemma 3.2.** Let  $d \ge 0$ ,  $\mu_i > 0$  (i = 1, 2). Assume that h,  $\chi_i$  satisfy (1.3)–(1.5), (1.7), and (1.8) with some positive constants  $k_i$  (i = 1, 2) and p > n, then

(3.5) 
$$||u(t)||_{L^{p}(\Omega)} \leq \left(e^{||\chi_{1}||_{L^{1}(0,\infty)}}\right)^{r/p} \max\left\{||u_{0}||_{L^{p}(\Omega)}, \frac{p\mu_{1} + rk_{1}}{p\mu_{1}}|\Omega|^{1/p}\right\},$$

**Proof.** From the mean value theorem, the condition (1.5) and the fact that u, v > 0, it follows that for some  $\xi_1, \xi_2$  satisfying  $0 \le \xi_1 \le u$  and  $0 \le \xi_2 \le v$ ,

$$h(u, v, w) = \frac{\partial h}{\partial u}(\xi_1, v, w)u + \frac{\partial h}{\partial v}(0, \xi_2, w)v + h(0, 0, w)$$
  
 
$$\geq h(0, 0, w).$$

This together with the condition (1.7) leads to

(3.7) 
$$-r \int_{\Omega} u^{p} f_{1}^{-r} \chi_{1}(w) h(u, v, w) \leq -r \int_{\Omega} u^{p} f_{1}^{-r} \chi_{1}(w) h(0, 0, w)$$
$$\leq k_{1} r \int_{\Omega} u^{p} f_{1}^{-r}.$$

Combining (3.2) with (3.7), we obtain

$$\frac{d}{dt} \int_{\Omega} u^{p} f_{1}^{-r} \leq (\mu_{1} p + k_{1} r) \int_{\Omega} u^{p} f_{1}^{-r} - \mu_{1} p \int_{\Omega} u^{p+1} f_{1}^{-r}.$$

Hence the Hölder inequality gives

$$\frac{d}{dt} \int_{\Omega} u^{p} f_{1}^{-r} \leq (\mu_{1} p + k_{1} r) \int_{\Omega} u^{p} f_{1}^{-r} - \mu_{1} p |\Omega|^{-1/p} \left( \int_{\Omega} u^{p} f_{1}^{-r} \right)^{(p+1)/p}.$$

Solving this differential inequality, we infer

$$\left(\int_{\Omega}u^pf_1^{-r}\right)^{1/p}\leq \max\left\{\left(\int_{\Omega}u_0^pf_1^{-r}\right)^{1/p},\frac{p\mu_1+rk_1}{p\mu_1}|\Omega|^{1/p}\right\}.$$

Recalling the definition (3.1), we notice the relation  $1 \le f_1(w) \le e^{\|\chi_1\|_{L^1(0,\infty)}}$ , which yields (3.5). In the same way, we obtain (3.6).

**Remark 3.1.** When d = 0, (3.2), (3.3), (3.5) and (3.6) still hold for all  $p \ge 1$ . Indeed, we have only to choose r = 1 - p in the above proof.

**Proof of Theorem 1.1.** First consider the case d > 0. We let  $\tau \in (0, T_{\text{max}})$ . In view of Lemma 2.2 it is sufficient to make sure that

$$||u(t)||_{L^{\infty}(\Omega)} \le C_u(\tau), \quad ||v(t)||_{L^{\infty}(\Omega)} \le C_v(\tau), \quad ||w(t)||_{L^{\infty}(\Omega)} \le C_w(\tau), \quad t \in (\tau, T_{\text{max}})$$

holds with some  $C_u(\tau)$ ,  $C_v(\tau)$ ,  $C_w(\tau) > 0$ . We let  $\rho \in \left(\frac{p+n}{2p}, 1\right)$ . This means  $1 < 2\rho - \frac{n}{p}$ . Writing as

$$w_t = d(\Delta - \delta/d)w + h(u, v, w) + \delta w,$$

and applying the variation of constants formula for w, we have

$$w(t) = e^{dt(\Delta - \delta/d)}w_0 + \int_0^t e^{d(t-s)(\Delta - \delta/d)}(h(u(s), v(s), w(s)) + \delta w(s)) ds.$$

From Lemma 2.1 and (1.6) we obtain that for all  $t \in (\tau, T_{\text{max}})$ ,

$$\begin{split} \|w(t)\|_{W^{1,\infty}(\Omega)} &\leq c_1 \|(-\Delta + \delta/d)^{\rho} w(t)\|_{L^{p}(\Omega)} \\ &\leq c_1 c_2 t^{-\rho} e^{-\lambda t} \|w_0\|_{L^{p}(\Omega)} \\ &+ c_1 c_2 \int_0^t (t-s)^{-\rho} e^{-\lambda (t-s)} \|h(u(s),v(s),w(s)) + \delta w(s)\|_{L^{p}(\Omega)} \, ds \\ &\leq c_1 c_2 \tau^{-\rho} e^{-\lambda \tau} \|w_0\|_{L^{p}(\Omega)} + c_1 c_2 c_4 \int_0^t (t-s)^{-\rho} e^{-\lambda (t-s)} \, ds, \end{split}$$

where  $c_4 := \sup_{0 \le s < T_{\max}} \{ M(\|u(s)\|_{L^p(\Omega)} + \|v(s)\|_{L^p(\Omega)} + 1) \}$  (<  $\infty$  by Lemma 3.2). Noting that

$$\int_0^t (t-s)^{-\rho} e^{-\lambda(t-s)} ds \le \int_0^\infty r^{-\rho} e^{-\lambda r} dr < \infty,$$

we deduce that

(3.8) 
$$||w(t)||_{W^{1,\infty}(\Omega)} \le c_1 c_2 \left( \tau^{-\rho} e^{-\lambda \tau} + c_4 \int_0^\infty r^{-\rho} e^{-\lambda r} dr \right) =: C_w(\tau).$$

Since (1.8) implies  $\chi'_1 < 0$ , it follows from (3.5) and (3.8) that for all  $t \in (\tau/2, T_{\text{max}})$ ,

(3.9) 
$$||u(t)\chi_1(w(t))\nabla w(t)||_{L^p(\Omega)} \leq \chi_1(0)||u(t)||_{L^p(\Omega)}||\nabla w(t)||_{L^\infty(\Omega)}$$
$$\leq \chi_1(0) \sup_{0 \leq t \leq T_{\max}} ||u(t)||_{L^p(\Omega)} C_w(\tau/2) =: c_5.$$

Employing the variation of constants formula for u yields

$$u(t) = e^{(t-\tau/2)(\Delta-1)} u\left(\frac{\tau}{2}\right) - \int_{\tau/2}^{t} e^{(t-s)(\Delta-1)} \nabla \cdot (u(s)\chi_1(w(s))\nabla w(s)) ds$$
$$+ \int_{\tau/2}^{t} e^{(t-s)(\Delta-1)} [(\mu_1 + 1)u(s) - \mu_1 u(s)^2] ds$$
$$=: J_1 + J_2 + J_3, \quad t \in (\tau, T_{\text{max}}).$$

Let  $\eta \in \left(\frac{n}{2p}, \frac{1}{2}\right)$  and  $\varepsilon \in \left(0, \frac{1}{2} - \eta\right)$ . Then we observe that  $0 < 2\eta - \frac{n}{p}$  and  $\eta + \varepsilon + \frac{1}{2} < 1$ . By Lemmas 2.1 and 3.2 we see that for all  $t \in (\tau, T_{\text{max}})$ ,

$$\begin{split} \|J_1\|_{L^{\infty}(\Omega)} &= \left\| e^{(t-\tau/2)(\Delta-1)} u\left(\frac{\tau}{2}\right) \right\|_{L^{\infty}(\Omega)} \\ &\leq c_1 \left\| (-\Delta+1)^{\eta} e^{(t-\tau/2)(\Delta-1)} u\left(\frac{\tau}{2}\right) \right\|_{L^{p}(\Omega)} \\ &\leq c_1 c_2 \left(t-\frac{\tau}{2}\right)^{-\eta} e^{-\lambda t} \left\| u\left(\frac{\tau}{2}\right) \right\|_{L^{p}(\Omega)} \\ &\leq 2^{\eta} c_1 c_2 \tau^{-\eta} e^{-\eta \tau} \sup_{0 \leq t < T_{\text{max}}} \|u(t)\|_{L^{p}(\Omega)}. \end{split}$$

Using Lemma 2.1 and (3.9), we obtain

$$||J_{2}||_{L^{\infty}(\Omega)} \leq \int_{\tau/2}^{t} ||e^{(t-s)(\Delta-1)}\nabla \cdot (u(s)\chi_{1}(w(s))\nabla w(s))||_{L^{\infty}(\Omega)} ds$$

$$\leq c_{1} \int_{\tau/2}^{t} ||(-\Delta+1)^{\eta}e^{(t-s)(\Delta-1)}\nabla \cdot (u(s)\chi_{1}(w(s))\nabla w(s))||_{L^{p}(\Omega)} ds$$

$$\leq c_{1}c_{3} \int_{\tau/2}^{t} (t-s)^{-\eta-\varepsilon-1/2}e^{-(\nu+1)(t-s)}||u(s)\chi_{1}(w(s))\nabla w(s)||_{L^{p}(\Omega)} ds$$

$$\leq c_{1}c_{3}c_{5} \int_{0}^{\infty} r^{-(\eta+\varepsilon+1/2)}e^{-(\nu+1)r} dr.$$

Since the Neumann heat semigroup  $(e^{t\Delta})_{t\geq 0}$  has the order preserving property, we infer

$$J_{3} = \int_{\tau/2}^{t} e^{(t-s)(\Delta-1)} \left[ -\mu_{1} \left( u(s) - \frac{\mu_{1}+1}{2\mu_{1}} \right)^{2} + \frac{(\mu_{1}+1)^{2}}{4\mu_{1}} \right] ds$$

$$\leq \frac{(\mu_{1}+1)^{2}}{4\mu_{1}} \int_{\tau/2}^{t} e^{(t-s)\Delta} e^{-(t-s)} ds,$$

and moreover, by the maximum principle we have

$$J_3 \le \frac{(\mu_1 + 1)^2}{4\mu_1} \int_{\tau/2}^t e^{-(t-s)} ds$$
$$\le \frac{(\mu_1 + 1)^2}{4\mu_1} (1 - e^{-\tau/2}).$$

Therefore we obtain that there exists  $C_u(\tau) > 0$  such that

$$u(t) \leq ||J_1||_{L^{\infty}(\Omega)} + ||J_2||_{L^{\infty}(\Omega)} + J_3$$
  
$$\leq C_u(\tau), \quad t \in (\tau, T_{\max}).$$

The positivity of u yields that

$$||u(t)||_{L^{\infty}(\Omega)} \le C_u(\tau), \quad t \in (\tau, T_{\max}).$$

The same argument as for u gives the  $L^{\infty}(\Omega)$  bound for v. This completes the proof in the case d>0.

Next consider the case d = 0. From Remark 3.1 we have

$$\|u(t)\|_{L^p(\Omega)} \leq \exp\{\|\chi_1\|_{L^1(0,\infty)}\}^{(p-1)/p} \max\left\{\|u_0\|_{L^p(\Omega)}, \frac{p\mu_1 + (p-1)k_1}{p\mu_1}|\Omega|^{1/p}\right\}$$

for all  $p \geq 1$ . Taking the limits as  $p \to \infty$ , we obtain the  $L^{\infty}(\Omega)$  bound for u, and similarly for v. The  $L^{\infty}$  bound for w follows from

$$w(t) = e^{-\delta t} w_0 + \int_0^t e^{-\delta(t-s)} (h(u, v, w) + \delta w).$$

This completes the proof when d = 0.

# 4. Asymptotic behavior

In this section we will establish asymptotic stability of solutions to (1.1). For the proof of Theorem 1.2, we shall prepare some elementary results.

**Lemma 4.1** ([1, Lemma 3.1]). Suppose that  $f:(1,\infty)\to\mathbb{R}$  is a uniformly continuous nonnegative function satisfying  $\int_1^\infty f(t) dt < \infty$ . Then  $f(t)\to 0$  as  $t\to \infty$ .

**Lemma 4.2.** Let  $a_1, a_2, a_3, a_4, a_5 \in \mathbb{R}$ . Suppose that

(4.1) 
$$a_1 > 0, \quad a_3 > 0, \quad a_5 - \frac{a_2^2}{4\dot{a}_1} - \frac{a_4^2}{4a_3} > 0.$$

Then

$$(4.2) a_1 x^2 + a_2 xz + a_3 y^2 + a_4 yz + a_5 z^2 \ge 0$$

holds for all  $x, y, z \in \mathbb{R}$ .

**Proof.** From straightforward calculations we obtain

$$a_1x^2 + a_2xz + a_3y^2 + a_4yz + a_5z^2$$

$$= a_1\left(x + \frac{a_3z}{2a_1}\right)^2 + a_3\left(y + \frac{a_4z}{2a_3}\right)^2 + \left(a_5 - \frac{a_3^2}{4a_1} - \frac{a_4^2}{4a_3}\right)z^2.$$

In view of the above equation, (4.1) leads to (4.2).

Now we will prove the key estimate for the proof of Theorem 1.2.

**Lemma 4.3.** Let (u, v, w) be a solution to (1.1). Under the conditions (1.3)–(1.9) and (1.11), there exist  $\delta_1, \delta_2 > 0$  and  $\varepsilon > 0$  such that the nonnegative functions  $E_1$  and  $F_1$  defined by

$$E_1(t) := \int_{\Omega} \left(u - 1 - \log u\right) + \delta_1 \frac{\mu_1}{\mu_2} \int_{\Omega} \left(v - 1 - \log v\right) + \frac{\delta_2}{2} \int_{\Omega} \left(w - \widetilde{w}\right)^2$$

and

$$F_1(t) := \int_\Omega \left(u-1
ight)^2 + \int_\Omega \left(v-1
ight)^2 + \int_\Omega \left(w-\widetilde{w}
ight)^2$$

satisfy

(4.3) 
$$\frac{d}{dt}E_1(t) \le -\varepsilon F_1(t) \qquad (t > 0).$$

**Proof.** Thanks to (1.11), we can choose  $\delta_1 = \frac{\beta}{\alpha} > 0$  and  $\delta_2 > 0$  satisfying

(4.4) 
$$\max\left\{\frac{\chi_1(0)^2(1+\delta_1)}{4d}, \frac{\mu_1\chi_2(0)^2(1+\delta_1)}{4\mu_2d}\right\} < \delta_2 < \frac{4\mu_1\gamma\delta_1}{\alpha^2\delta_1+\beta^2}.$$

We denote by  $A_1(t)$ ,  $B_1(t)$ ,  $C_1(t)$  the functions defined as

$$A_1(t) := \int_{\Omega} (u - 1 - \log u), \quad B_1(t) = \int_{\Omega} (v - 1 - \log v),$$
 $C_1(t) := \frac{1}{2} \int_{\Omega} (w - \widetilde{w})^2,$ 

and we write as

$$E_1(t) = A_1(t) + \delta_1 \frac{\mu_1}{\mu_2} B_1(t) + \delta_2 C_1(t).$$

The Taylor formula applied to  $H(s) = s - \log s$   $(s \ge 0)$  yields  $A_1(t) = \int_{\Omega} (H(u) - H(1))$  is a nonnegative function for t > 0 (more detail, see [1, Lemma 3.2]). Similarly, we have that  $B_1(t)$  is a positive function. By straightforward calculations we infer

$$\begin{split} \frac{d}{dt}A_1(t) &= -\mu_1 \int_{\Omega} (u-1)^2 - \int_{\Omega} \frac{|\nabla u|^2}{u^2} + \int_{\Omega} \frac{\chi_1(w)}{u} \nabla u \cdot \nabla w, \\ \frac{d}{dt}B_1(t) &= -\mu_2 \int_{\Omega} (v-1)^2 - \int_{\Omega} \frac{|\nabla v|^2}{v^2} + \int_{\Omega} \frac{\chi_2(w)}{v} \nabla v \cdot \nabla w, \\ \frac{d}{dt}C_1(t) &= \int_{\Omega} h_u(u-1)(w-\widetilde{w}) + \int_{\Omega} h_v(v-1)(w-\widetilde{w}) + \int_{\Omega} h_w(w-\widetilde{w})^2 \\ &- d \int_{\Omega} |\nabla w|^2 \end{split}$$

with some derivatives  $h_u$ ,  $h_v$  and  $h_w$ . Hence we have

(4.5) 
$$\frac{d}{dt}E_1(t) = I_3(t) + I_4(t),$$

where

$$I_3(t) := -\mu_1 \int_{\Omega} (u-1)^2 - \delta_1 \mu_1 \int_{\Omega} (v-1)^2 + \delta_2 \int_{\Omega} h_u (u-1)(w-\widetilde{w}) + \delta_2 \int_{\Omega} h_v (v-1)(w-\widetilde{w}) + \delta_2 \int_{\Omega} h_w (w-\widetilde{w})^2$$

and

$$(4.6) I_4(t) := -\int_{\Omega} \frac{|\nabla u|^2}{u^2} + \int_{\Omega} \frac{\chi_1(w)}{u} \nabla u \cdot \nabla w - \delta_1 \frac{\mu_1}{\mu_2} \int_{\Omega} \frac{|\nabla v|^2}{v^2} + \delta_1 \frac{\mu_1}{\mu_2} \int_{\Omega} \frac{\chi_2(w)}{v} \nabla v \cdot \nabla w - d\delta_2 \int_{\Omega} |\nabla w|^2.$$

At first, we shall show from Lemma 4.2 that there exists  $\varepsilon_1 > 0$  such that

$$(4.7) I_3(t) \leq -\varepsilon_1 \left( \int_{\Omega} (u-1)^2 + \int_{\Omega} (v-1)^2 + \int_{\Omega} (w-\widetilde{w})^2 \right).$$

To see this, we put

$$g_1(arepsilon) := \mu_1 - arepsilon, \qquad g_2(arepsilon) := \delta_1 \mu_1 - arepsilon, \ g_3(arepsilon) := (-\delta_2 h_w - arepsilon) - rac{h_u^2}{4(\mu_1 - arepsilon)} \delta_2^2 - rac{h_v^2}{4(\delta_1 \mu_1 - arepsilon)} \delta_2^2.$$

Since  $\mu_1 > 0$  and  $\delta_1 = \frac{\beta}{\alpha} > 0$ , we have  $g_1(0) = \mu_1 > 0$  and  $g_2(0) = \delta_1 \mu_1 > 0$ . In light of (1.5) and the definitions of  $\delta_2$ ,  $\alpha$ ,  $\beta > 0$  (see (1.10) and (4.4)) we obtain

$$\begin{split} g_3(0) &= \delta_2 \left( -h_w - \left( \frac{h_u^2}{4\mu_1} + \frac{h_v^2}{4\delta_1\mu_1} \right) \delta_2 \right) \\ &\geq \delta_2 \left( \gamma - \left( \frac{\alpha^2}{4\mu_1} + \frac{\beta^2}{4\delta_1\mu_1} \right) \delta_2 \right) \\ &\geq \delta_2 \left( \gamma - \left( \frac{\alpha^2\delta_1 + \beta}{4\delta_1\mu_1} \right) \delta_2 \right) > 0. \end{split}$$

Combination of the above inequalities and the continuity of  $g_i$  for i = 1, 2, 3 yield that there exists  $\varepsilon_1 > 0$  such that  $g_i(\varepsilon_1) > 0$  hold for i = 1, 2, 3. Thanks to Lemma 4.2 with

$$a_1 = \mu_1 - \varepsilon_1,$$
  $a_2 = -\delta_2 h_u,$   $a_3 = \delta_1 \mu_1 - \varepsilon_1,$   
 $a_4 = -\delta_2 h_v,$   $a_5 = -\delta_2 h_w - \varepsilon_1,$   
 $x = u(t) - 1,$   $y = v(t) - 1,$   $z = w(t) - \widetilde{w},$ 

we obtain (4.7) with  $\varepsilon_1 > 0$ . Lastly we will prove

$$(4.8) I_4(t) \le 0.$$

Noting that  $\chi'_i < 0$  (from (1.8)) and then using the Young inequality, we have

$$\int_{\Omega} \frac{\chi_1(w)}{u} \nabla u \cdot \nabla w \le \chi_1(0) \int_{\Omega} \frac{|\nabla u \cdot \nabla w|}{u} \\
\le \frac{\chi_1(0)^2 (1+\delta_1)}{4d\delta_2} \int_{\Omega} \frac{|\nabla u|^2}{u^2} + \frac{d\delta_2}{1+\delta_1} \int_{\Omega} |\nabla w|^2$$

and

$$\begin{split} \delta_1 \frac{\mu_1}{\mu_2} \int_{\Omega} \frac{\chi_2(w)}{v} \nabla v \cdot \nabla w &\leq \chi_2(0) \delta_1 \frac{\mu_1}{\mu_2} \int_{\Omega} \frac{|\nabla v \cdot \nabla w|}{v} \\ &\leq \frac{\chi_2(0)^2 \delta_1 (1 + \delta_1)}{4 d \delta_2} \left( \frac{\mu_1}{\mu_2} \right)^2 \int_{\Omega} \frac{|\nabla v|^2}{v^2} + \frac{d \delta_1 \delta_2}{1 + \delta_1} \int_{\Omega} |\nabla w|^2. \end{split}$$

Plugging these into (4.6) we infer

$$\begin{split} I_4(t) & \leq -\left(1 - \frac{\chi_1(0)^2(1+\delta_1)}{4d\delta_2}\right) \int_{\Omega} \frac{|\nabla u|^2}{u^2} \\ & - \delta_1 \frac{\mu_1}{\mu_2} \left(1 - \frac{\mu_1 \chi_2(0)^2(1+\delta_1)}{4d\mu_2\delta_2}\right) \int_{\Omega} \frac{|\nabla v|^2}{v^2}. \end{split}$$

We note from the definition of  $\delta_2 > 0$  that

$$1 - \frac{\chi_1(0)^2(1+\delta_1)}{4d\delta_2} > 0,$$
  
$$1 - \frac{\mu_1\chi_2(0)^2(1+\delta_1)}{4d\mu_2\delta_2} > 0.$$

Thus we have (4.8). Combination of (4.5), (4.7) and (4.8) implies the end of the proof.  $\Box$ 

**Lemma 4.4.** Let (u, v, w) be a solution to (1.1). Under the conditions (1.3)–(1.9) and (1.11), (u, v, w) has the following asymptotic behavior:

$$||u(t)-1||_{L^{\infty}(\Omega)} \to 0, \quad ||v(t)-1||_{L^{\infty}(\Omega)} \to 0, \quad ||w(t)-\widetilde{w}||_{L^{\infty}(\Omega)} \to 0 \quad (t \to \infty).$$

**Proof.** Firstly the boundedness of u, v,  $\nabla w$  and a standard parabolic regularity theory ([6]) yield that there exist  $\theta \in (0,1)$  and C > 0 such that

$$\|u\|_{C^{2+\theta,1+\frac{\theta}{2}}(\overline{\Omega}\times[1,t])} + \|v\|_{C^{2+\theta,1+\frac{\theta}{2}}(\overline{\Omega}\times[1,t])} + \|w\|_{C^{2+\theta,1+\frac{\theta}{2}}(\overline{\Omega}\times[1,t])} \le C \quad \text{for all } t \ge 1.$$

Therefore in view of the Gagliardo-Nirenberg inequality

(4.9) 
$$\|\varphi\|_{L^{\infty}(\Omega)} \le c \|\varphi\|_{W^{1,\infty}(\Omega)}^{\frac{n}{n+2}} \|\varphi\|_{L^{2}(\Omega)}^{\frac{2}{n+2}} \quad (\varphi \in W^{1,\infty}(\Omega)),$$

it is sufficient to show that

$$||u(t) - 1||_{L^2(\Omega)} \to 0, \quad ||v(t) - 1||_{L^2(\Omega)} \to 0, \quad ||w(t) - \widetilde{w}||_{L^2(\Omega)} \to 0 \quad (t \to \infty).$$

We let

$$f_1(t) := \int_{\Omega} (u-1)^2 + \int_{\Omega} (v-1)^2 + \int_{\Omega} (w-\widetilde{w})^2.$$

We have that  $f_1(t)$  is a nonnegative function, and thanks to the regularity of u, v, w we can see that  $f_1(t)$  is uniformly continuous. Moreover, integrating (4.3) over  $(1, \infty)$ , we infer from the positivity of  $E_1(t)$  that

$$\int_1^\infty f_1(t) dt \le \frac{1}{\varepsilon} E_1(1) < \infty.$$

Therefore we conclude from Lemma 4.1 that  $f_1(t) \to 0$   $(t \to \infty)$ , which means

$$\int_{\Omega} (u-1)^2 + \int_{\Omega} (v-1)^2 + \int_{\Omega} (w-\widetilde{w})^2 \to 0 \quad (t \to \infty).$$

This implies the end of the proof.

**Lemma 4.5.** Let (u, v, w) be a solution to (1.1). Under the conditions (1.3)–(1.9) and (1.11), there exist C > 0 and  $\lambda > 0$  such that

$$||u(t) - 1||_{L^{\infty}(\Omega)} + ||v(t) - 1||_{L^{\infty}(\Omega)} + ||w(t) - \widetilde{w}||_{L^{\infty}(\Omega)} \le Ce^{-\lambda t} \quad (t > 0).$$

**Proof.** From the L'Hôpital theorem applied to  $H_1(s) := s - \log s$  we can see

(4.10) 
$$\lim_{s \to 1} \frac{H_1(s) - H_1(1)}{(s-1)^2} = \lim_{s \to 1} \frac{H_1''(s)}{2} = \frac{1}{2}.$$

In view of the combination of (4.10) and  $||u-1||_{L^{\infty}(\Omega)} \to 0$  from Lemma 4.4 we obtain that there exists  $t_0 > 0$  such that

$$(4.11) \frac{1}{4} \int_{\Omega} (u-1)^2 \le A_1(t) = \int_{\Omega} (H(u) - H(1)) \le \int_{\Omega} (u-1)^2 \quad (t > t_0).$$

A similar argument yields that there exists  $t_1 > t_0$  such that

(4.12) 
$$\frac{1}{4} \int_{\Omega} (v-1)^2 \le B_1(t) \le \int_{\Omega} (v-1)^2 \quad (t > t_1).$$

We infer from (4.11) and the definitions of  $E_1(t)$ ,  $F_1(t)$  that

$$E_1(t) \le c_6 F_1(t)$$

for all  $t > t_1$  with some  $c_6 > 0$ . Plugging this into (4.3), we have

$$\frac{d}{dt}E_1(t) \le -\varepsilon F_1(t) \le -\frac{\varepsilon}{c_6}E_1(t) \qquad (t > t_1),$$

which implies that there exist  $c_7 > 0$  and  $\ell > 0$  such that

$$E_1(t) \le c_7 e^{-\ell t} \qquad (t > t_1).$$

Thus we obtain from (4.11) and (4.12) that

$$\int_{\Omega} (u-1)^2 + \int_{\Omega} (v-1)^2 + \int_{\Omega} (w-\widetilde{w})^2 \le c_8 E_1(t) \le c_7 c_8 e^{-\ell t}$$

for all  $t > t_1$  with some  $c_8 > 0$ . From the Gagliardo-Nirenberg inequality (4.9) with the regularity of u, v, w, we achieve that there exist C > 0 and  $\lambda > 0$  such that

$$||u(t) - 1||_{L^{\infty}(\Omega)} + ||v(t) - 1||_{L^{\infty}(\Omega)} + ||w(t) - \widetilde{w}||_{L^{\infty}(\Omega)} \le Ce^{-\lambda t} \quad (t > 0).$$

This completes the proof of Lemma 4.5.

**Proof of Theorem 1.2.** Theorem 1.2 follows directly from Lemma 4.5.  $\Box$ 

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