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Finite Mass Self-Similar Blowing-Up Solutions of a Chemotaxis System with Non-linear Diffusion

Adrien Blanchet\(^1\) and Philippe Laurençot\(^2\)

Abstract. For a specific choice of the diffusion, the parabolic-elliptic Patlak-Keller-Segel system with non-linear diffusion (also referred to as the quasi-linear Smoluchowski-Poisson equation) exhibits an interesting threshold phenomenon: there is a critical mass \(M_c > 0\) such that all the solutions with initial data of mass smaller or equal to \(M_c\) exist globally while the solution blows up in finite time for a large class of initial data with mass greater than \(M_c\). Unlike in space dimension 2, finite mass self-similar blowing-up solutions are shown to exist in space dimension \(d \geq 3\).

1. Introduction

In space dimension \(d = 2\), the parabolic-elliptic Patlak-Keller-Segel (PKS) system is a simplified model which describes the collective motion of cells in the following situation: cells diffuse in space and emit a chemical signal, the chemo-attractant, which results in the cells attracting each other. If \(\rho\) denotes the density of cells and \(c\) the concentration of the chemo-attractant, the PKS system reads [13, 19]

\[
\begin{align*}
\partial_t \rho(t, x) &= \text{div} \left[ \nabla \rho(t, x) - \rho(t, x) \nabla c(t, x) \right], \\
\rho(t, x) &= (E_2 \ast \rho)(t, x), \quad E_2(x) = -\frac{1}{2\pi} \ln |x|,
\end{align*}
\]

This model may be seen as an elementary brick to understand the aggregation of cells in mathematical biology as it exhibits the following interesting and biologically relevant feature: there is a critical mass above which the density of cells is expected to concentrate near isolated points after a finite time, a property which is related to the formation of fruiting bodies in the slime mold \textit{Dictyostelium discoideum}. Such a phenomenon does not take place if the density of cells is too low. More precisely, given a non-negative integrable initial condition \(\rho_0\) with finite second moment, the system (1) has a unique maximal classical solution \((\rho, c)\) defined on some maximal time interval \([0, T), T \in (0, \infty)\times \mathbb{R}^2\). Its first component \(\rho\) is non-negative and the mass of \(\rho\) (that is, its \(L^1\)-norm) remains constant through time evolution

\[\|\rho(t)\|_1 = M := \|\rho_0\|_1, \quad t \in [0, T).\]

It is well-known that, if \(M < 8\pi\), the solution to (1) exists globally in time while it blows up in finite time if \(M > 8\pi\), see [3, 4, 11, 12] and the references therein.

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More recently, it was shown that there is global existence as well for the critical mass \( M = 8\pi \) \([\text{1}]\). When the mass \( M \) is above \( 8\pi \), the shape of the finite time blowup is not self-similar according to asymptotic expansions computed in \([\text{3, 13}]\) (see also \([\text{10}]\) for a related problem in a bounded domain). In addition, there is no integrable and radially symmetric blowing-up self-similar solution to \([\text{10}]\) \( \text{Theorem 8} \).

In space dimension \( d \geq 3 \), the system \([\text{1}]\) seems to be less relevant from the biological point of view as blowup may occur whatever the value of \( M \) \([\text{9, 17}]\). This means that the diffusion is too weak to balance the aggregation resulting from the chemotactic term. It is however well-known that one can enhance the effect of diffusion to prevent crowding by considering a diffusion of porous medium type which increases the diffusion of the cells when their density \( \rho \) is large. This is the generalised version of the Patlak-Keller-Segel model considered in, e.g., \([\text{2, 4, 22, 23, 24}]\):

\[
\rho_t(t,x) = \text{div} \left( \nabla \left[ \rho^{m}(t,x) \right] - \rho(t,x) \nabla c(t,x) \right),
\]

\[
c(t,x) = (E_d * \rho)(t,x), \quad E_d(x) = c_d \abs{x}^{-d},
\]

where \( m > 1 \), \( c_d := 1/((d - 2) \sigma_d) \), and \( \sigma_d := 2 \pi^{d/2}/\Gamma(d/2) \) denotes the surface area of the sphere \( S^{d-1} \) of \( \mathbb{R}^d \). The system \([\text{2}]\) also arises in astrophysics \([\text{1}]\) (being then referred to as the generalised Smoluchowski-Poisson equation), and \( \rho \) and \( c \) denote the density of particles and the gravitational potential, respectively.

For \([\text{2}]\), it turns out that there is only one critical exponent of the non-linear diffusion, namely \( m_d := 2(d - 1)/d \), such that the mass plays a similar role to that in \([\text{1}]\). Indeed, if \( m > m_d \) the diffusion enhancement is too strong and the solutions always exist globally in time whereas if \( m < m_d \) the diffusion is not strong enough to compensate the aggregation term and there are solutions blowing up in finite time whatever the value of the mass \([\text{22, 23}]\). The relevant diffusion is thus achieved in the case when \( m = m_d \). In this case, it was proved in \([\text{2}]\) that there is a unique threshold mass \( M_c > 0 \) with the following properties: if the mass \( M = \|\rho_0\|_1 \) of the initial condition \( \rho_0 \) is less or equal to \( M_c \), then the corresponding solution to \([\text{2}]\) exists globally in time, whereas given any \( M > M_c \) there are initial data \( \rho_0 \) with mass \( M \) such that the corresponding solution blows up in finite time. Thus, for the peculiar choice \( m = m_d \) and \( d \geq 3 \), the system \([\text{2}]\) exhibits the same qualitative behaviour as the PKS system \([\text{1}]\) in space dimension 2. Still, there is a fundamental difference as the latter has no fast-decaying stationary solution with mass \( 8\pi \) while the former has a two-parameter family of non-negative, integrable, and compactly supported stationary solutions with mass \( M_c \) for each \( d \geq 3 \) \( \text{[2, Section 3]} \).

It is then tempting to figure out whether this striking difference extends above the critical mass \( M_c \) and this leads us to investigate the existence of blowing-up (or backward) self-similar solutions with finite mass. More precisely, since mass remains unchanged throughout time evolution, we look for solutions \( (\rho, c) \) to \([\text{2}]\) with \( m = m_d \) and \( d \geq 3 \) of the form

\[
\rho(t,x) = \frac{1}{s(t)^d} \Phi \left( \frac{x}{s(t)} \right) \quad \text{and} \quad c(t,x) = \frac{1}{s(t)^{d-2}} \Psi \left( \frac{x}{s(t)} \right)
\]
for \((t, x) \in [0, T) \times \mathbb{R}^d\) with \(s(t) := \lfloor d(T - t) \rfloor^{1/d}\), the time \(T\) being an arbitrary positive real number. Note that \(s(t)\) converges to zero as \(t\) increases to the blowup time \(T\).

Our main result is then the following:

**Theorem 1** (Existence of finite mass self-similar blowing-up solutions). There exists \(M_2 \in (M_c, \infty)\) such that, for any \(M\) in \((M_c, M_2]\), there exists at least a non-negative self-similar blowing-up solution \((\rho_M, c_M)\) to (2) of the form (3) with a radially symmetric, compactly supported, and non-increasing profile \(\Phi_M\) satisfying \(\|\rho_M(t)\|_1 = \|\Phi_M\|_1 = M\) for \(t \in [0, T)\) and \(\|\rho_M(t)\|_\infty \to \infty\) as \(t \to T\).

As a consequence of Theorem 1, we realize that non-negative, integrable, and radially symmetric self-similar blowing-up solutions to (2) with a non-increasing profile only exist below a threshold mass. Another by-product of our analysis is the existence of non-negative and non-integrable self-similar blowing-up solutions to (2), see Proposition 8 below.

2. **Blowing-up self-similar profiles**

From now on, \(d \geq 3\) and \(m = m_d = \frac{2(d - 1)}{d}\), and we look for a solution \((\rho, c)\) to (2) of the form

\[
\rho(t, x) = \frac{1}{s(t)^d} \Phi \left( \frac{x}{s(t)} \right) \quad \text{and} \quad c(t, x) = \frac{1}{s(t)^{d-2}} \Psi \left( \frac{x}{s(t)} \right)
\]

with \(s(t) = \lfloor d(T - t) \rfloor^{1/d}\) and \((t, x) \in [0, T) \times \mathbb{R}^d\) for some given \(T > 0\). We further assume that \(\Phi\) enjoys the following properties:

\[
\begin{align*}
\Phi & \in C(\mathbb{R}^d) \cap L^1(\mathbb{R}^d) \text{ is radially symmetric and non-negative,} \\
\Phi^{m-1} & \in W^{1,\infty}(\mathbb{R}^d). 
\end{align*}
\]

Inserting the ansatz (4) in (2) gives that \((\Phi, \Psi)\) solves

\[
\begin{align*}
\text{div} \left( \nabla [\Phi^m(y)] - \Phi(y) \nabla \Psi(y) - \Phi(y) y \right) & = 0, \\
\Psi(y) & = (E_d \ast \Phi)(y),
\end{align*}
\]

for \(y \in \mathbb{R}^d\). Since \(\Psi = E_d \ast \Phi\), the radial symmetry of \(\Phi\) ensures that of \(\Psi\) and, introducing the profiles \((\varphi, \psi)\) of \((\Phi, \Psi)\)

\[
\Phi(y) = \varphi(|y|), \quad \Psi(y) = \psi(|y|), \quad y \in \mathbb{R}^d.
\]

By [14, Theorem 9.7, Formula (5)], we have

\[
\psi(r) = \frac{1}{(d - 2)r^{d-2}} \int_0^r \varphi(s) \ s^{d-1} \ ds + \frac{1}{d - 2} \int_r^\infty \varphi(s) \ s \ ds
\]

for \(r \geq 0\). We can also write the equation for \(\varphi\) as

\[
\partial_r \left( r^{d-1} \varphi(r) \partial_r J(r) \right) = 0 \quad \text{with} \quad J(r) := \frac{2(d - 1)}{d - 2} \varphi^{(d-2)/d}(r) - \psi(r) - \frac{r^2}{2},
\]
for \( r \in (0, \infty) \). Since we are looking for an integrable profile, we formally conclude that

\[
\partial_r J(r) = 0 \quad \text{for} \quad r \in \mathcal{P}_\varphi := \{ s \in (0, \infty) : \varphi(s) > 0 \}.
\]

In particular, \( J \) is constant on any connected component of \( \mathcal{P}_\varphi \). But, if \( C \) is a connected component of \( \mathcal{P}_\varphi \), we have either

\[
C = (0, R_s) \quad \text{for some} \quad R_s \in (0, \infty],
\]

or

\[
C = (R_i, R_s) \quad \text{for some} \quad R_i \in (0, \infty) \quad \text{and} \quad R_s \in (0, \infty].
\]

**Remark 2.** If we additionally assume that the profile \( \varphi \) is non-increasing then \( \mathcal{P}_\varphi \) has only one connected component which is necessarily of the form \( (0, R_s) \).

Now, take a connected component \( C \) of \( \mathcal{P}_\varphi \). It follows from (8) that there is \( \mu \in \mathbb{R} \) such that

\[
J(r) = \frac{2(d-1)}{d-2} \varphi^{(d-2)/d}(r) - \psi(r) - \frac{r^2}{2} = -\mu \quad \text{for} \quad r \in C.
\]

Owing to the assumed integrability of \( \Phi \), the function \( r \mapsto r^{d-1} \varphi(r) \) belongs to \( L^1(0, \infty) \) and it follows from (8) that the function \( r \mapsto r^{d-2} \psi(r) \) is bounded in \( C \). Therefore (10) only complies with the integrability of \( \Phi \) if \( R_s < \infty \) which implies the boundedness of \( C \). Introducing

\[
\Xi := \varphi^{(d-2)/d}
\]

and taking the Laplacian of both sides of (11) yield that \( \Xi \) is a positive solution to

\[
- \frac{d^2 \Xi}{dr^2}(r) - \frac{d-1}{r} \frac{d \Xi}{dr}(r) = \frac{d-2}{2(d-1)} \left( \Xi(r)^{d/(d-2)} - d \right) \quad \text{in} \quad C,
\]

with either

\[
\partial_r \Xi(0) = \Xi(R_s) = 0 \quad \text{if} \quad C = (0, R_s)
\]

or

\[
\Xi(R_i) = \Xi(R_s) = 0 \quad \text{if} \quad C = (R_i, R_s).
\]

A final change of scale, namely

\[
\eta(r) := \frac{1}{\lambda_d} \Xi \left( \frac{r}{\mu_d} \right), \quad \lambda_d := d(d-2)/d, \quad \mu_d := d^{1/d} \left( \frac{d-2}{2(d-1)} \right)^{1/2},
\]

leads us to the following boundary-value problem for \( \eta \): either

\[
\begin{cases}
\frac{d^2 \eta}{dr^2}(r) + \frac{d-1}{r} \frac{d \eta}{dr}(r) + \eta(r)^{d/(d-2)} - 1 = 0, & r \in (0, \mu_d R_s), \\
\frac{d \eta}{dr}(0) = 0, & \eta(\mu_d R_s) = 0,
\end{cases}
\]

or

\[
\begin{cases}
\frac{d^2 \eta}{dr^2}(r) + \frac{d-1}{r} \frac{d \eta}{dr}(r) + \eta(r)^{d/(d-2)} - 1 = 0, & r \in (\mu_d R_i, \mu_d R_s), \\
\eta(\mu_d R_i) = 0, & \eta(\mu_d R_s) = 0.
\end{cases}
\]
We have thus reduced our study to one or several boundary-value problems (depending on the number of connected components of $P_\varphi$) for a nonlinear second order differential equation. The purpose of the next section is then a precise study of this ordinary differential equation.

However, before going on, let us point out that (11) is not equivalent to (10). Indeed, since $\phi$ is a solution to (11), it is yet unclear whether the boundary conditions (13) might imply this property. On the other hand, if $C = (0, R_s)$, the boundary conditions (12) ensure that $\partial_r J(0) = 0$ and thus $C_1 = 0$. We shall only deal with this case in the remaining of this paper and thus focus on the non-increasing profiles $\varphi$.

3. An auxiliary ordinary differential equation

For $a \in \mathbb{R}$, let $u(., a) \in C^1([0, r_{\max}(a))]$ denote the maximal solution to the Cauchy problem

$$
\begin{align*}
\begin{cases}
  u''(r, a) + \frac{d-1}{r} u'(r, a) + |u(r, a)|^{p-1} u(r, a) - 1 = 0, & r \in [0, r_{\max}(a)), \\
  u(0, a) = a, & u'(0, a) = 0,
\end{cases}
\end{align*}
$$

(16)

with $r_{\max}(a) \in (0, \infty]$ and $p = d/(d - 2)$.

Clearly, if $a = 1$ then $u(., 1) \equiv 1$ is a stationary solution and $r_{\max}(1) = \infty$. We first show that $u(., a)$ is global for all $a \in \mathbb{R}$ and oscillates around the value 1 if $a \neq 1$.

Lemma 3. For each $a \in \mathbb{R} \setminus \{1\}$, $r_{\max}(a) = \infty$, and the solution $u(., a)$ to (16) is an oscillatory function in $(0, \infty)$. More precisely,

- if $a > 1$, there is an increasing sequence $(r_i(a))_{i \geq 0}$ of real numbers such that $r_0(a) = 0$,

$$
\begin{align*}
\begin{cases}
  u'(r_i(a), a) = 0, & (-1)^i u'(r, a) < 0 \quad \text{for} \quad r \in (r_i(a), r_{i+1}(a)), \\
  u(r_{2i}(a), a) > u(r_{2i+2}(a), a) > 1 > u(r_{2i+3}(a), a) > u(r_{2i+1}(a), a)
\end{cases}
\end{align*}
$$

for $i \geq 0$,

- if $a < 1$, there is an increasing sequence $(r_i(a))_{i \geq 1}$ of real numbers such that $r_1(a) = 0$

$$
\begin{align*}
\begin{cases}
  u'(r_i(a), a) = 0, & (-1)^i u'(r, a) < 0 \quad \text{for} \quad r \in (r_i(a), r_{i+1}(a)), \\
  u(r_{2i}(a), a) > u(r_{2i+2}(a), a) > 1 > u(r_{2i+1}(a), a) > u(r_{2i-1}(a), a)
\end{cases}
\end{align*}
$$

for $i \geq 1$. 

These properties are illustrated in Figure 1. Notice that, for $a = 7$, $u(.,7)$ vanishes at a finite $r$ and thus provides a solution to (14).

![Figure 1. Various oscillating behaviours of $u(.,a)$ for $a \in \{0.2, 1, 3, 7\}$.

Proof of Lemma 3. For any $r \in [0, r_{\text{max}}(a))$ consider the functional

$$E(r,a) := \frac{|u'(r,a)|^2}{2} + \frac{|u(r,a)|^{p+1}}{p+1} - u(r,a).$$

By (16), for all $r \in [0, r_{\text{max}}(a))$

$$\frac{dE}{dr}(r,a) = -\frac{d}{r} |u'(r,a)|^2 \leq 0,$$

Obviously $E(r,a) \geq -p/(p+1)$. Owing to (13), $E(r,a) \in [-p/(p+1), E(0,a)]$ for $r \in [0, r_{\text{max}}(a))$ which prevents $u(.,a)$ of becoming unbounded at a finite value of $r$, thereby implying that $r_{\text{max}}(a) = \infty$. We next argue using Sturm’s oscillations theorem as in [13, Lemma 9], to establish the oscillatory behaviour of $u(.,a)$ for $a \neq 1$.

According to (14), we are interested in finding solutions to the initial value problem (15) which are positive and vanish at a finite value of $r$. We thus focus on the case $a > 0$ and investigate the positivity properties of $u(.,a)$.

Lemma 4. There is a constant $a_c > 1$ such that

- if $a \in (0,a_c)$, then $u(r,a) > 0$ for all $r \geq 0$, 

• if \( a = a_c \), then there is \( R(a_c) > 0 \) such that
\[
\begin{align*}
  u(R(a_c), a_c) &= 0 \\
  u'(R(a_c), a_c) &= 0 \\
  u(r, a_c) &> 0 \quad \text{for } r \in [0, R(a_c)),
\end{align*}
\]
• if \( a \in (a_c, \infty) \), then there is \( R(a) > 0 \) such that
\[
\begin{align*}
  u(R(a), a) &= 0 \\
  u'(R(a), a) &< 0 \\
  u(r, a) &> 0 \quad \text{for } r \in [0, R(a)).
\end{align*}
\]
These three possibilities are drawn in Figure 2.

\[\text{Figure 2. Behaviour of } u(., a) \text{ for } a > a_c, a = a_c \text{ and } a < a_c.\]

Proof of Lemma 4. For \( a > 0 \), we define
\[
R(a) := \inf \{ R > 0 : u(r, a) > 0 \quad \text{for } r \in [0, R) \}.
\]
Notice that the positivity of \( a \) and the continuity of \( u(., a) \) guarantee that \( R(a) > 0 \).
We consider the sets
\[
\begin{align*}
P &:= \{ a > 0 : R(a) = \infty \}, \\
N &:= \{ a > 0 : R(a) < \infty \quad \text{and} \quad u'(R(a), a) < 0 \}, \\
N_0 &:= \{ a > 0 : R(a) < \infty \quad \text{and} \quad u'(R(a), a) = 0 \}.
\end{align*}
\]
Clearly, \( \mathcal{P} \cup \mathcal{N} \cup \mathcal{N}_0 = (0, \infty) \) and \( 1 \in \mathcal{P} \). Actually, if \( a \in (0,(p+1)^{1/p}) \), then \( E(0,a) < 0 \) and the monotonicity \((18)\) of \( E \) entails that \( E(r,a) < 0 \) for all \( r \geq 0 \). But, if \( R(a) < \infty \), it readily follows from the definition \((17)\) of the functional \( E \) that \( E(R(a),a) \geq 0 \) whence a contradiction. Therefore, \( R(a) = \infty \) for any \( a \in (0,(p+1)^{1/p}) \) so that

\[
(0,(p+1)^{1/p}) \subset \mathcal{P}.
\]

Consider now \( a \in \mathcal{N}_0 \). Then \( U(x) := u(|x|,a) \) is a radial positive solution to the homogeneous Dirichlet-Neumann free boundary problem \( \Delta U + U^p - 1 = 0 \) in \( B(0,R(a)) \) with \( U = \partial_r U = 0 \) on \( \partial B(0,R(a)) \). According to [24, Theorem 3 (iii)], there is only one value of \( a \) for which this solution has a positive radial solution and it is unique. Consequently, there is a unique \( a_c > 0 \) such that \( \mathcal{N}_0 = \{a_c\} \).

Consider next \( a \in \mathcal{N} \cup \mathcal{N}_0 \) and recall that \( a > 1 \) by \((14)\). Following [14, Lemma 11], let us assume for contradiction that there is \( \varrho \in (0,R(a)) \) such that \( u'(\varrho,a) = 0 \). Either \( \varrho \leq 1 \) and we infer from the definition, the monotonicity of \( E \), see \((17)-(18)\), and the definition of \( R(a) \) that \( 0 > E(\varrho,a) \geq E(R(a),a) \geq 0 \) which is a contradiction. Or \( \varrho > 1 \) and the oscillating behaviour of the solutions implies, using the notation of Lemma \( 3 \) that \( \varrho \geq r_2(\varrho) \). This implies that \( r_1(\varrho) < R(a) \). Then \( u(r_1(\varrho),a) \in (0,1) \) and using again \((17)-(18)\), and the definition of \( R(a) \), we conclude that \( 0 > E(r_1(\varrho),a) \geq E(R(a),a) \geq 0 \), hence a contradiction. Therefore,

\[
(0,(p+1)^{1/p}) \subset \mathcal{P}.
\]

Let us now prove that \( \mathcal{P} \) and \( \mathcal{N} \) are open subsets of \( (0,\infty) \). We first consider \( a \in \mathcal{N} \): by \((24)\) there are \( \varrho > R(a) \) and \( \varepsilon > 0 \) such that \( u(\varrho,a) < 0 \) and \( u'(\varrho,a) < -2\varepsilon \) for \( r \in (0,\varrho) \). By continuous dependence, there is \( \delta \in (0,a) \) such that \( u(\varrho,b) < 0 \) and \( u'(\varrho,b) < -\varepsilon \) for \( r \in (0,\varrho) \) and \( b \in (a-\delta,a+\delta) \). Since \( u(0,b) = b > 0 \), we readily deduce that, for each \( b \in (a-\delta,a+\delta) \), we have \( R(b) \subset (0,\varrho) \) with \( u'(R(b),b) < -\varepsilon < 0 \). Consequently, \( (a-\delta,a+\delta) \) and \( \mathcal{N} \) is open in \( (0,\infty) \). Consider next \( a \in \mathcal{P} \), \( a > 1 \). By Lemma \( 3 \) and \((17)\), we have \( u(r,a) \geq u(r_1(a),a) \in (0,1) \) for \( r \in [0,r_1(a)] \) and \( E(r_1(a),a) < 0 \). By continuous dependence, there is \( \delta > a \) such that \( u(r,b) \geq u(r_1(a),a)/2 > 0 \) for \( r \in [0,r_1(a)] \), \( u(r_1(a),b) \in (0,1) \), and \( E(r_1(a),b) < 0 \) for \( b \in (a-\delta,a+\delta) \). Assume now for contradiction that there is \( b \in (a-\delta,a+\delta) \) such that \( R(b) < \infty \). Owing to \((17)-(18)\), and the definition of \( R(b) \), we obtain \( 0 > E(r_1(a),b) > E(R(b),b) \) which is a contradiction. Consequently, \( (a-\delta,a+\delta) \subset \mathcal{P} \) and \( \mathcal{P} \) is also open in \( (0,\infty) \).

We finally argue as in [16, Lemma 15] to show that there is \( A > 0 \) such that \( (A,\infty) \subset \mathcal{N} \).

Since \( \mathcal{P} \) and \( \mathcal{N} \) are open subsets of \( (0,\infty) \), \( \mathcal{N}_0 = \{a_c\} \), \( (0,(p+1)^{1/p}) \subset \mathcal{P} \), and \( (A,\infty) \subset \mathcal{N} \), we readily conclude that \( \mathcal{P} = (0,a_c) \) and \( \mathcal{N} = (a_c,\infty) \). \( \square \)

We next study the properties of the map \( a \mapsto R(a) \). An efficient tool for that purpose is the variation of \( u(\cdot,a) \) with respect to \( a \) defined by

\[
\vartheta(r,a) := \frac{\partial u}{\partial a}(r,a), \quad (r,a) \in [0,\infty) \times (0,\infty),
\]
which solves the second order linear differential equation

\[
\vartheta''(r, a) + \frac{d - 1}{r} \vartheta'(r, a) + p \frac{u(r, a)^{p-1}}{u(r)} \vartheta(r, a) = 0, \quad r \in [0, \infty),
\]

(21)

\[
\vartheta(0, a) = 1, \quad \vartheta'(0, a) = 0,
\]

We argue as in [7, 25] to prove the following lemma.

**Lemma 5.** If \(a > a_c\), there is a unique \(z(a) \in (0, R(a))\) such that

\[
\begin{align*}
\vartheta(r, a) &> 0 \quad \text{for} \quad r \in [0, z(a)), \\
\vartheta(z(a), a) & = 0 \\
\vartheta(r, a) &< 0 \quad \text{for} \quad r \in (z(a), R(a)].
\end{align*}
\]

In addition, \(u(z(a), a) > 1\) and the ratio \(\vartheta(., a)/u(., a)\) is a decreasing function of \(r\) on \((0, R(a))\).

**Proof of Lemma 5.** Since the proof follows rather closely that of [25] and [7, Lemma 2.1], we sketch it briefly for the sake of completeness. Fix \(a > a_c\) and set \(u = u(., a)\) and \(\vartheta = \vartheta(., a)\) to simplify notations. We first argue as in [16, Lemma 17] to show that \(\vartheta\) vanishes at least once in the interval \((0, z_1(a))\), where \(z_1(a)\) denotes the unique zero in \((0, R(a))\) of \(u - 1\). Indeed, (16) also reads

\[
(u(r) - 1)^p + \frac{d - 1}{r} (u(r) - 1)' + \frac{u(r)^p - 1}{u(r) - 1} (u(r) - 1) = 0, \quad r \in [0, \infty)
\]

and \((u(r)^p - 1)/(u(r) - 1) \leq p u(r)^{p-1}\) for \(r \in [0, z_1(a))\). It then follows from Sturm’s comparison theorem that \(\vartheta\) vanishes at least once in the interval \((0, z_1(a))\). Let \(z \in (0, z_1(a))\) denote the first zero of \(\vartheta\).

To this end, we define

\[
\xi(r) := r^{d-1} \left[ u'(r) \vartheta(r) - u(r) \vartheta'(r) \right] = -r^{d-1} u(r)^2 \left( \frac{\vartheta}{u} \right)'(r), \quad r \in [0, R(a)),
\]

which encodes the monotonicity of \(\vartheta/u\). It follows from (16) and (21) that

\[
\xi'(r) = \vartheta'(r) \left((p - 1) u^p(r) + 1 \right) \vartheta(r), \quad r \in [0, R(a)).
\]

(22)

Clearly, \(\xi'(r) > 0\) for \(r \in (0, z)\) and \(\xi(0) = 0\), so that \(\xi(r) > 0\) for \(r \in (0, z]\). Assume now for contradiction that there is \(\varrho \in (z, R(a))\) such that

\[
\xi(r) > 0 \quad \text{for} \quad r \in (0, \varrho) \quad \text{and} \quad \xi(\varrho) = 0.
\]

Observing that \(\vartheta'(z) < 0\), we realize that, if \(\vartheta(\varrho) \geq 0\), there is \(\sigma \in (z, \varrho]\) such that \(\vartheta(\sigma) < 0\) for \(r \in (z, \sigma)\) and \(\vartheta(\sigma) = 0\). In that case, \(\vartheta'(\sigma) \geq 0\) and thus \(\xi(\sigma) = -\sigma^{d-1} u(\sigma) \vartheta'(\sigma) \leq 0\), leading us to a contradiction. Consequently,

\[
\vartheta(\varrho) < 0.
\]

(23)
We next introduce the functions

\[ T(r) := \frac{2}{p-1} \frac{(u(r)^p - 1)}{u(r)^p + 1} \xi(r) - \zeta(r), \]

\[ \zeta(r) := r^d [u'(r) \vartheta(r) + (u(r)^p - 1) \vartheta(r)] + (d-2) r^{d-1} u'(r) \vartheta(r), \]

for \( r \in [0, R(a)) \) and use (16), (21), and (22) to obtain

\[ \zeta'(r) = 2 r^{d-1} (u(r)^p - 1) \vartheta(r), \]

\[ T'(r) = 2p^2 \frac{u(r)^p - 1}{(p - 1) u(r)^p + 1} u'(r) \xi(r), \]

for \( r \in [0, R(a)) \). Integrating (24) over \([0, \varrho]\) and using the negativity of \( u'\) and the positivity of \( \xi \) on this interval give

\[ \zeta(\varrho) = -T(\varrho) > 0. \]

Since \( \xi(\varrho) = 0 \), we have \( u(\varrho) \vartheta'(\varrho) = u'(\varrho) \vartheta(\varrho) \) and we have

\[ \zeta(\varrho) = Q(\varrho) \frac{\vartheta(\varrho)}{u(\varrho)}, \]

where

\[ Q(r) := r^d \left[ u'(r)^2 + u(r)^p - u(r) \right] + (d-2) r^{d-1} u(r) u'(r), \quad r \in [0, R(a)]. \]

It then follows from (23), (25), and the positivity of \( u \) that

\[ Q(\varrho) < 0. \]

Finally, define

\[ P(r) := r^d \left( u'(r)^2 + 2 \frac{u(r)^p + 1}{p + 1} - 2 u(r) \right) + (d-2) r^{d-1} u(r) u'(r) \]

for \( r \in [0, R(a)) \). On the one hand, we notice that

\[ P(r) = Q(r) - u(r) - \frac{p - 1}{p + 1} u(r)^p + 1 < Q(r), \quad r \in [0, R(a)). \]

On the other hand, we deduce from (16) and (18) that

\[ P'(r) = r^{d-1} u(r) \left( \frac{d - 2}{d - 1} u(r)^p - (d+2) \right), \quad r \in [0, R(a)). \]

At this point, we realize that we have necessarily \( a > (d+2)(d-1)/(d-2) \) and that there is \( s \in (0, R(a)) \) such that \( P'(r) > 0 \) if \( r \in (0, s) \) and \( P'(r) < 0 \) if \( r \in (s, R(a)) \). Since \( P(0) = 0 \) and \( P(R(a)) > 0 \), we conclude that \( P(\varrho) > 0 \) and then \( Q(\varrho) > 0 \) by (27). But this contradicts (24). We have thus established that \( \xi \) is positive in \((0, R(a))\) from which Lemma 3 follows.

We are now in a position to state and prove some properties of the map \( a \mapsto R(a) \).

**Proposition 6.** The map \( a \mapsto R(a) \) is a decreasing function on \((a_c, \infty)\) and there is \( z_1 > 0 \) such that

\[ \lim_{a \searrow a_c} R(a) = R(a_c) \quad \text{and} \quad \lim_{a \to \infty} a^{(p-1)/2} R(a) = z_1. \]
The monotonicity of $a \mapsto R(a)$ is shown in Figure 3. According to numerical simulations, the function $a \mapsto a^{(p-1)/2} R(a)$ also seems to be a decreasing function of $a \in [a_c, \infty)$, see Figure 3.

**Figure 3.** Monotonicity of the radius $R$ and $a \mapsto a^{(p-1)/2} R(a)$ ($d = 3$).

**Proof of Proposition 6.** By Lemma 4, $u'(R(a), a) < 0$ for all $a \in (a_c, \infty)$ and the implicit function theorem warrants that $R \in C^1((a_c, \infty))$ with

$$
\frac{dR}{da}(a) = - \frac{\vartheta(R(a), a)}{u'(R(a), a)}.
$$

Since $\vartheta(R(a), a) < 0$ by Lemma 5, the previous formula implies the strict monotonicity of $a \mapsto R(a)$. We next define

$$
R_l := \sup_{a \in (a_c, \infty)} R(a) \in (0, \infty].
$$

If $R_l > R(a_c)$, there is $\varrho \in (R(a_c), R_l)$ such that $u(\varrho, a_c) > 0$ by Lemmata 3 and 4. Then, there is $\delta > 0$ such that $R(a) > \varrho$ for $a \in (a_c, a_c + \delta)$. It then follows from the continuous dependence of $u(., a)$ with respect to $a$ and the monotonicity of $u(., a)$ with respect to $r$ that

$$
0 = u(R(a_c), a_c) = \lim_{a \searrow a_c} u(R(a), a) \geq \lim_{a \searrow a_c} u(\varrho, a) = u(\varrho, a_c) > 0,
$$

and a contradiction. Therefore, $R_l \leq R(a_c)$ is finite and we have

$$
u(R_l, a_c) = \lim_{a \searrow a_c} u(R(a), a) = 0,
$$

from which we conclude that $R_l = R(a_c)$.

Finally, define

$$
v(r, a) := \frac{1}{a} u \left( a \left( \frac{r}{a^{(p-1)/2}} \right), \right), \quad (r, a) \in [0, \infty) \times (0, \infty).
$$
Owing to (16), \( v(\cdot, a) \) solves
\[
\begin{align*}
\begin{cases}
  v''(r, a) + \frac{d-1}{r} v'(r, a) + |v(r, a)|^{p-1} v(r, a) - a^{-p} = 0, \quad r \in [0, \infty), \\
v(0, a) = 1, \quad v'(0, a) = 0,
\end{cases}
\end{align*}
\]
In addition,
\[ v(r, a) > 0 \quad \text{for} \quad r \in (0, a^{(p-1)/2} R(a)) \]
for \( a > a_c \) by Lemma 4. Since \( a^{-p} \to 0 \) as \( a \to \infty \), we have
\[ \lim_{a \to \infty} \sup_{r \in [0, \varrho]} |v(r, a) - w(r)| = 0 \quad \text{for all} \quad \varrho > 0, \]
where \( w \) denotes the unique solution to
\[
\begin{align*}
\begin{cases}
  w''(r) + \frac{d-1}{r} w'(r) + |w(r)|^{p-1} w(r) = 0, \quad r \in [0, \infty), \\
w(0) = 1, \quad w'(0) = 0.
\end{cases}
\end{align*}
\]
By [8], there is \( z_1 > 0 \) such that
\[ w(r) > 0 \quad \text{and} \quad w'(r) < 0 \quad \text{for} \quad r \in [0, z_1), \quad w(z_1) = 0, \quad w'(z_1) < 0. \]
Owing to (33), there is \( \delta > 0 \) such that \( w(r) < 0 \) for \( r \in (z_1, z_1 + \delta) \). It then follows from (33) that, given \( r \in (z_1, z_1 + \delta) \), \( v(r, a) < 0 \) for \( a \) large enough (depending on \( r \)), whence \( a^{(p-1)/2} R(a) \leq r \) for \( a \) large enough by (30). Letting \( r \to z_1 \) guarantees that
\[ \lim_{a \to \infty} a^{(p-1)/2} R(a) \leq z_1. \]
Next, if \( \varrho \in (0, \gamma) \), we have \( w(r) > w(\varrho) > 0 \) for \( r \in [0, \varrho] \) and we infer from (33) that \( v(r, a) > w(\varrho)/2 > 0 \) for \( r \in [0, \varrho] \) and \( a \) large enough. Consequently, \( \varrho < a^{(p-1)/2} R(a) \) for \( a \) large enough, from which we conclude that
\[ \lim_{a \to \infty} a^{(p-1)/2} R(a) \geq z_1. \]
Combining the above two inequalities completes the proof of Proposition 6. \( \square \)

The above information allow us to estimate from above and from below a specific integral of \( u(\cdot, a) \).

**Proposition 7.** For \( a \in [a_c, \infty) \), we define
\[ \mathcal{M}(a) := d |B(0, 1)| \int_0^{R(a)} u(r, a)^p r^{d-1} \, dr. \]
Recalling that \( w \) is the solution to (32) and \( z_1 \) is its first positive zero, we have
\[
\begin{align*}
\lim_{a \to \infty} \mathcal{M}(a) &= \mathcal{M}_c := d |B(0, 1)| \int_0^{z_1} w(r)^p r^{d-1} \, dr, \\
\mathcal{M}_2 := \sup_{a \in [a_c, \infty)} \mathcal{M}(a) &< \infty.
\end{align*}
\]
Proof of Proposition 7. Let \( a \geq a_c \). Since \( u(0, a) = a \), it follows from the monotonicity of \( u(\cdot, a) \) that
\[
\mathcal{M}(a) \leq d |B(0, 1)| \int_0^{R(a)} \alpha^p r^{d-1} \, dr = |B(0, 1)| \left( \alpha^{(p-1)/2} R(a) \right)^d.
\]
The upper bound (35) is then a straightforward consequence of (28) and the above inequality.

Next, recalling that \( v(\cdot, a) \) is defined by (29), we have
\[
\mathcal{M}(a) = d |B(0, 1)| \int_0^{a (p-1)/2 R(a)} v(r, a) \alpha^p r^{d-1} \, dr,
\]
and we infer from (28) and (31) that (34) holds true. \(\square\)

4. Proof of Theorem 1

Thanks to the analysis done in the previous sections, we are now in a position to construct self-similar blowing-up solutions to (2) having either finite or infinite mass.

Proposition 8. Given \( a > 0 \) and \( T > 0 \), define
\[
\varphi(r) := \lambda^{d/(d-2)} \alpha (\mu_d r, a)^{d/(d-2)} \quad \text{for} \quad r \in [0, \infty) \quad \text{if} \quad a \in (0, a_c),
\]
and
\[
\varphi(r) := \begin{cases} 
\lambda^{d/(d-2)} \alpha (\mu_d r, a)^{d/(d-2)} & \text{for} \quad r \in [0, R(a)/\mu_d] \\
0 & \text{for} \quad r \geq R(a)/\mu_d,
\end{cases} \quad \text{if} \quad a \in [a_c, \infty).
\]

Define next \( \psi, \Phi, \text{ and } \Psi \) by (1) and (2), respectively. Then the functions \((\rho, c)\) defined by (1) in \((0, T) \times \mathbb{R}^d \) with \( s(t) = [d(T - t)]^{1/d} \) is a non-negative self-similar blowing-up solution to (2) with finite mass if \( a \geq a_c \) and infinite mass if \( a \in (0, a_c) \).

The proof of Proposition 8 readily follows from the analysis performed in Sections 2 and 3. As for Theorem 1, it is a straightforward consequence of Proposition 8, the threshold values \( M_c \) and \( M_2 \) being given by
\[
M_c := d^{1/d} \left( 2(d-1) \right)^{(d-1)/2} \mathcal{M}_c \quad \text{and} \quad M_2 := d^{1/d} \left( 2(d-1) \right)^{(d-1)/2} \mathcal{M}_2.
\]

5. Discussion

We have proved the existence of non-negative, integrable, and radially symmetric self-similar blowing-up solutions for (2). The profile \( \varphi \) of these self-similar solutions is compactly supported and non-increasing, and the mass of the corresponding self-similar solution ranges in the bounded interval \((M_c, M_2)\), the threshold mass \( M_c \) corresponding to the onset of blowup found in [4]. Our analysis thus reveals the existence of a second threshold value \( M_2 > M_c \) of the mass above which no radially symmetric and non-increasing self-similar blowing-up solution exist. The meaning of this second threshold value for the mass is yet unclear. It is worth mentioning at this point that a related situation was uncovered for the critical unstable thin-film equation
\[
\partial_t u = -\partial_x \left( u^n \partial_x^3 u + u^{n+2} \partial_x u \right), \quad (t, x) \in [0, \infty) \times \mathbb{R},
\]
in \cite{21} for $n \in (0, 3/2)$. It is likely that, given $M \in (M_c, M_2]$, there is only a unique radially symmetric and non-increasing self-similar blowing-up solution with mass $M$ and Figure 4 provides some numerical evidence of this fact. Besides this uniqueness question, the question of stability of these blowing-up solutions is also of interest.

Another challenging question is the existence (or non-existence) of integrable profiles $\varphi$ with a non-connected positivity set as discussed in Section 2. Figure 5 provides numerical evidence that, if $a > a_c$ is large enough, $u(., a)$ may have several zeroes and each positive “hump” actually corresponds to a solution of (15) for suitable values of $R_i$ and $R_s$. Whether the additional constraint (10) may be satisfied does not seem to be clear.

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**References**

Figure 5. Positivity set of $u(.,a)$ with two ($a = 50$, left) and three ($a = 90$, right) connected components ($d = 3$).


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