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Free Boundary Problems: Theory and Applications

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Asymptotic Behaviour of the Solutions of a Class of Diffusion-Reaction Equations

The purpose of this paper is to give an explicit estimate for the asymptotic behaviour of the solution of the problem:

$$\mathcal{L}(u) = u_t - (u^m)_{xx} + u^p = 0, \quad x > 0, \quad t > 0; \quad (1)$$

$$u(0, t) = 1, \quad t > 0; \quad (2)$$

$$u(x, 0) = u_0(x) \geq 0, \quad x > 0. \quad (3)$$

If $0 < p < m$, it is well known [1], [3] that equation (1) has a stationary solution corresponding to datum (2), which has compact support in $[0, +\infty)$, namely

$$u^*(x) = \left[1 - \frac{x}{L}\right]_+^{\frac{2}{m-p}}, \quad (4)$$

where the constant L is given by

$$L = L(m, p) = \frac{\sqrt{2m(m+p)}}{m-p} \quad (5)$$

The main result we prove here is the existence of super- and sub-solutions for equation (1), which satisfy condition (2) at any time and which exponentially approach the stationary solution $u^*(x)$. The exact statement of this result is the following:

Theorem. If $m + p \leq 2$, then the functions

$$\bar{u}(x, t) = \left[1 - \frac{x}{\bar{s}(t)}\right]_+^{\frac{2}{m-p}}, \quad (6)$$

$$\underline{u}(x, t) = \left[1 - \frac{x}{\underline{s}(t)}\right]_+^{\frac{2}{m-p}}, \quad (7)$$

are respectively a super-solution and a sub-solution of (1) when the functions $\bar{s}(t)$, $\underline{s}(t)$ are defined by

$$\bar{s}(t) = r(t) \text{ if } L_0 > L \text{ and } \underline{s}(t) = r(t) \text{ if } 0 \leq L_0 < L, \text{ where}$$

$$r(t) = \sqrt{L^2 + (L_0^2 - L^2)\exp[-\beta(m-p)t]}, \quad (8)$$

where the constant β is given by

$$\beta = \frac{(1+\gamma)^{(1+\gamma)}}{\gamma^\gamma}, \quad \gamma = \frac{2-(m+p)}{m-p}, \text{ if } \gamma > 0; \quad \beta = 1 \text{ if } \gamma = 0. \quad (9)$$

Proof. We define

$$h(x, t) = \left[1 - \frac{x}{\rho(t)} \right]_+^{\frac{2}{m-p}}, \quad (10)$$

and we compute $\mathcal{L}(h)$,

$$\mathcal{L}(h) = \left[1 - \frac{x}{\rho(t)} \right]_+^{\frac{2p}{m-p}} \frac{1}{\rho^2(t)} \left\{ \frac{2}{m-p} x \left[1 - \frac{x}{\rho(t)} \right]_+^{\frac{2-(m+p)}{m-p}} \rho'(t) + \rho^2(t) - L^2 \right\}. \quad (11)$$

Now we substitute the x -dependent part of (11) by its maximum in the interval $[0, \rho(t)]$, which is given by $\frac{\rho(t)}{\beta}$, with β defined by (9). We thus obtain either a lower bound for $\mathcal{L}(h)$ if ρ' is negative or an upper bound if ρ' is positive. Let us suppose, for instance, that ρ' is negative: then

$$\mathcal{L}(h) \geq \left[1 - \frac{x}{\rho(t)} \right]_+^{\frac{2m}{m-p}} \frac{1}{\rho^2(t)} \left\{ \frac{2}{m-p} \frac{\rho(t)}{\beta} \rho'(t) + \rho^2(t) - L^2 \right\}. \quad (12)$$

Finally we equate to zero the expression in brackets and solve the O. D. E. thus obtained with initial condition

$$\rho(0) = L_0 > L. \quad (13)$$

The solution of this O. D. E. is given by (8), and it satisfies the condition $r' < 0$. Then we can conclude that the function $h(x, t)$ defined by (6) is a super-solution for the operator \mathcal{L} . In the same way, if we take the initial condition L_0 less than L we get a sub-solution. \square

We can now apply the comparison principle for the operator \mathcal{L} [2] and we obtain the following result:

Corollary. Suppose $m + p \leq 2$ and that there exists an A such that the initial datum satisfies

$$0 \leq u_0(x) \leq \left[1 - \frac{x}{A} \right]_+^{\frac{2}{m-p}}. \quad (14)$$

Then the solution to (1) – (3) exponentially converges to the stationary solution $u^*(x)$.

The rate of convergence is faster than $\beta \cdot (m - p)$ since the difference between the upper and lower solution which bounds the actual solution behaves like $\text{Const.} \cdot \exp[-\beta(m - p)t]$.

Remark 1. The result of the corollary can be used, together with another estimate for the vanishing of the solution inside the dead core [5], to prove that the solution of the problem $u_t - u_{xx} + u^p = 0$, $0 < x < A$, $t > 0$, ($A > 2L$), with boundary condition $u(0, t) = u(A, t) = 1$ and initial condition $u(x, 0) = 1$ in $0 < x < A$, converges exponentially to the steady state solution [4].

Remark 2. To our knowledge, the condition $m + p \leq 2$ has no special interpretation outside of this proof. This leaves open the question of characterizing the asymptotic behaviour of the solution of (1) – (3) when $m + p > 2$.

Remark 3. Our results generalize to the case $u_t - (\phi(u))_{xx} + f(u) = 0$, with appropriate conditions on the functions ϕ and f [4].

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