

文章编号: 1000-5471(2007)03-0015-04

一类带有局部化源的反应扩散方程组解的整体存在性及爆破^①

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摘要: 考虑一类带有局部化源项的反应扩散方程组. 在适当的假设下, 用上、下解法得到了该问题的解在有限时刻爆破及整体存在的充分条件.

关键词: 反应扩散方程组; 爆破; 整体存在

中图分类号: O175.26

文献标识码: A

本文研究带有局部化源项的反应扩散方程组

$$\begin{cases} u_t = \Delta u^m + a_1 u^{p_1}(x_0, t) v^{q_1}(x_0, t) & (x, t) \in \Omega \times (0, T) \\ v_t = \Delta v^n + a_2 v^{p_2}(x_0, t) u^{q_2}(x_0, t) & (x, t) \in \Omega \times (0, T) \\ u(x, t) = v(x, t) = \varepsilon_0 > 0 & (x, t) \in \partial\Omega \times (0, T) \\ u(x, 0) = u_0(x), v(x, 0) = v_0(x) & x \in \Omega \end{cases} \quad (1)$$

其中 $\Omega \subset \mathbb{R}^N$ 是有界光滑区域, $m > 1, n > 1, a_1 > 0, a_2 > 0, p_1 \geq 0, p_2 \geq 0, q_1 > 0, q_2 > 0$. 初值 $u_0(x), v_0(x) \in C^{2+\alpha}(\bar{\Omega})$, $0 < \alpha < 1; u_0(x), v_0(x) \geq \varepsilon_0$ 满足相容性条件. $x_0 \in \Omega$ 为一定点. 由比较原理知(1)的解 $(u(x, t), v(x, t)) \geq (\varepsilon_0, \varepsilon_0)$. 设 $D = (m - p_1)(n - p_2) - q_1 q_2$. 本文得到如下定理.

定理 1 若方程组(1)存在整体解, 则 $m \geq p_1, n \geq p_2$.

证 反证. 不失一般性, 假设 $p_1 > m$, 考虑如下方程

$$\begin{cases} w_t = \Delta w^m + \varepsilon_0^{q_1} w^{p_1}(x_0, t) & (x, t) \in \Omega \times (0, T) \\ w(x, t) = \varepsilon_0 > 0 & (x, t) \in \partial\Omega \times (0, T) \\ w(x, 0) = u_0(x) & x \in \bar{\Omega} \end{cases}$$

文献[1]已证 w 在有限时刻爆破. 由 $v \geq \varepsilon_0$ 得 $\varepsilon_0^{q_1} u^{p_1}(x_0, t) \leq u^{p_1}(x_0, t) v^{q_1}(x_0, t)$. 这表明 (w, ε_0) 是方程组(1)的一个下解. 即方程组(1)的解在有限时刻爆破.

定理 2 若 $m > p_1, n > p_2, D = 0$ 且 a_1, a_2 充分小, 则方程组(1)的所有解都整体存在.

证 设 $l_1 = \frac{q_1}{n(m - p_1)}, l_2 = \frac{1}{n}$, 则有 $nl_2 = 1, p_1 l_1 + q_1 l_2 = ml_1, q_2 l_1 + p_2 l_2 = nl_2$. 令 $\psi(x)$ 是椭圆方程

$$\begin{cases} \Delta\psi(x) = -1 & x \in \Omega \\ \psi(x) = K_0 > 1 & x \in \partial\Omega \end{cases}$$

的唯一正解, 这里 K_0 是一个正常数. 显然我们有 $\max_{x \in \bar{\Omega}} \psi(x) = K \geq \psi(x) \geq K_0 > 1$. 令

$$\bar{u}(x, t) = M^{l_1}(\psi(x))^{l_1} \quad \bar{v}(x, t) = M^{l_2}(\psi(x))^{l_2}$$

① 收稿日期: 2006-04-25

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其中 $M(> 0)$ 是一个待定常数. 经过直接计算, 当 $a_1 \leq K^{-\left(\frac{p_1+q_1}{m}+\frac{q_1}{n}\right)}$ 时, 有

$$\bar{u}_t - \Delta \bar{u}^m + a_1 \bar{u}^{p_1}(x_0, t) \bar{v}^{q_1}(x_0, t) \geq M^{m_1} (1 - a_1 K^{\frac{p_1+q_1}{m}+\frac{q_1}{n}}) \geq 0$$

当 $a_2 \leq K^{-\left(\frac{p_2+q_2}{n}+\frac{q_2}{m}\right)}$ 时, 有

$$\bar{v}_t - \Delta \bar{v}^n + a_2 \bar{v}^{p_2}(x_0, t) \bar{u}^{q_2}(x_0, t) \geq M^{n_2} (1 - a_2 K^{\frac{p_2+q_2}{n}+\frac{q_2}{m}}) \geq 0$$

选取 $M > \max\{K_0^{\frac{-1}{m_1}}(\max_{x \in \Omega} u_0(x))^{\frac{1}{l_1}}, K_0^{\frac{-1}{n_2}}(\max_{x \in \Omega} v_0(x))^{\frac{1}{l_2}}\}$. 此时显然有

$$(\bar{u}(x, 0), \bar{v}(x, 0)) \geq (u_0(x), v_0(x)) \quad x \in \Omega$$

$$(\bar{u}(x, t), \bar{v}(x, t)) \geq (\varepsilon_0, \varepsilon_0) \quad x \in \partial\Omega$$

当 $(a_1, a_2) \leq (K^{-\left(\frac{p_1+q_1}{m}+\frac{q_1}{n}\right)}, K^{-\left(\frac{p_2+q_2}{n}+\frac{q_2}{m}\right)})$ 时, (\bar{u}, \bar{v}) 是方程组(1)的上解. 由比较原理, 我们知 $(u, v) \leq (\bar{u}, \bar{v})$, 即 (u, v) 全局存在.

定理 3 若 $m > p_1, n > p_2, D = 0$ 且区域 Ω 充分小, 则方程组(1)的所有解都整体存在.

证 设 φ_1 是 $-\Delta$ 在单位球上带有齐次 Dirichlet 边界条件的第一特征函数, 规范 $\|\varphi_1\|_\infty = 1, \lambda_1$ 是相应的第一特征值. 令 $\phi = \varphi_1\left(\frac{x}{R}\right), R > 0, \Omega \subset B_{\frac{R}{2}}$, 则 ϕ 所对应的第一特征值 $\bar{\lambda} = \frac{C(N)}{R^2}$, 且有

$$\phi \geq \delta_0 \equiv \min_{B_{\frac{R}{2}}} \varphi_1 \quad x \in \Omega$$

选取 R 足够小以至于满足: $\bar{\lambda} = \frac{C(N)}{R^2} > \max\{\alpha_1 \delta_0^{-1}, \alpha_2 \delta_0^{-1}\}$. 在 $\Omega \times R^+$ 上令 $\bar{u} = M^a \phi^{\frac{1}{m}}, \bar{v} = M^b \phi^{\frac{1}{n}}$, 其中 $M > 0$ 待定常数. 正常数 a, b 满足下列关系: $(p_1 - m)a + q_1 b = 0, q_2 a + (p_2 - n)b = 0$. 因为 $D = 0$, 所以此线性方程组有正解. 经直接计算有 $\bar{u}_t = 0, \bar{v}_t = 0$, 且

$$\Delta \bar{u}^m + a_1 \bar{u}^{p_1}(x_0, t) \bar{v}^{q_1}(x_0, t) = M^{am} \phi(-\bar{\lambda} + \alpha_1 \phi^{\frac{p_1}{m}}(x_0) \phi^{\frac{q_1}{n}}(x_0) \phi^{-1})$$

$$\Delta \bar{v}^n + a_2 \bar{v}^{p_2}(x_0, t) \bar{u}^{q_2}(x_0, t) = M^{bn} \phi(-\bar{\lambda} + \alpha_2 \phi^{\frac{p_2}{n}}(x_0) \phi^{\frac{q_2}{m}}(x_0) \phi^{-1})$$

由于

$$\bar{\lambda} > \alpha_1 \delta_0^{-1} \geq \alpha_1 \phi^{\frac{p_1}{m}}(x_0) \phi^{\frac{q_1}{n}}(x_0) \phi^{-1}$$

$$\bar{\lambda} > \alpha_2 \delta_0^{-1} \geq \alpha_2 \phi^{\frac{p_2}{n}}(x_0) \phi^{\frac{q_2}{m}}(x_0) \phi^{-1}$$

因此在 $\Omega \times R^+$ 上有

$$\bar{u}_t \geq \Delta \bar{u}^m + a_1 \bar{u}^{p_1}(x_0, t) \bar{v}^{q_1}(x_0, t)$$

$$\bar{v}_t \geq \Delta \bar{v}^n + a_2 \bar{v}^{p_2}(x_0, t) \bar{u}^{q_2}(x_0, t)$$

另一方面, 可选取 M 足够大使它满足 $\min\{\delta_0^{\frac{1}{m}} M^a, \delta_0^{\frac{1}{n}} M^b\} \geq \max\{\|u_0\|_\infty, \|v_0\|_\infty\}$. 显然在 $\bar{\Omega}$ 上有

$$\bar{u}(x, 0) \geq u_0(x) \quad \bar{v}(x, 0) \geq v_0(x)$$

且在 $\partial\Omega$ 上有 $(\bar{u}, \bar{v}) \geq (\varepsilon_0, \varepsilon_0)$. 这已表明 (\bar{u}, \bar{v}) 是方程组(1)的上解. 所以方程组(1)的解整体存在.

定理 4 若 $m > p_1, n > p_2, D > 0$, 则方程组(1)的所有解都整体存在.

证 当 $m > p_1, n > p_2, D > 0$ 时, 由文献[2]的引理 3.1 知, 可找到正常数 l_1, l_2 满足

$$p_1 l_1 + q_1 l_2 < m l_1 < 1 \quad q_2 l_1 + p_2 l_2 < n l_2 < 1$$

设 $\phi(x)$ 是线性椭圆方程

$$\begin{cases} -\Delta \phi(x) = 1 & x \in \Omega \\ \phi(x) = 0 & x \in \partial\Omega \end{cases}$$

的唯一正解. 记 $C = \max_{\Omega} \phi(x)$. 令

$$\bar{u}(x, t) = (K(\phi(x) + 1))^{l_1} \quad \bar{v}(x, t) = (K(\phi(x) + 1))^{l_2}$$

这里 $K > 0$ 是待定常数. 显然对任意时间 $T > 0$, (\bar{u}, \bar{v}) 都有界, 且 $\bar{u} > K^{l_1}, \bar{v} > K^{l_2}$. 经计算有

$$\bar{u}_t - \Delta \bar{u}^m + a_1 \bar{u}^{p_1}(x_0, t) \bar{v}^{q_1}(x_0, t) \geq m l_1 K^{m l_1} (C + 1)^{m l_1 - 1} - a_1 (K(C + 1))^{p_1 l_1 + q_1 l_2}$$

$$\bar{v}_t - \Delta \bar{v}^n + a_2 \bar{v}^{p_2}(x_0, t) \bar{u}^{q_2}(x_0, t) \geq n l_2 K^{n l_2} (C + 1)^{n l_2 - 1} - a_2 (K(C + 1))^{q_2 l_1 + p_2 l_2}$$

记

$$C_1 \equiv (a_1(ml_1)^{-1}(C+1)^{p_1l_1+q_1l_2-ml_1+1})^{\frac{1}{ml_1-p_1l_1-q_1l_2}}$$

$$C_2 \equiv (a_2(nl_2)^{-1}(C+1)^{q_2l_1+p_2l_2-nl_2+1})^{\frac{1}{nl_2-q_2l_1-p_2l_2}}$$

因此可选取充分大的 K 使它满足 $K > \max\{C_1, C_2\}$, $(K(\phi(x)+1))^{l_1} \geq u_0(x) \geq \varepsilon_0$, $(K(\phi(x)+1))^{l_2} \geq v_0(x) \geq \varepsilon_0$. 由比较原理有 $(u, v) \leq (\bar{u}, \bar{v})$, 即 (u, v) 全局存在.

定理 5 若 $m > p_1, n > p_2$ 且 $D < 0$, 则当初值 u_0, v_0 充分大时方程组(1)的解在有限时刻爆破.

证 本定理主要是通过构造无界下解来完成证明. 在本定理的假设下, 由文献[2]的引理 3.1 知, 可找到 l_1', l_2' 满足

$$p_1l_1' + q_1l_2' > ml_1' + 1 \quad q_2l_1' + p_2l_2' > nl_2' + 1$$

其中 $ml_1' > 1, nl_2' > 1$.

设 $0 < \alpha < 1$, 又令 $k = \alpha \min\{l_1', l_2'\}$ 和 $l_1 = \frac{l_1'}{k}, l_2 = \frac{l_2'}{k}$, 则有

$$p_1l_1 + q_1l_2 > ml_1 + \frac{1}{k} \quad q_2l_1 + p_2l_2 > nl_2 + \frac{1}{k}$$

这里 $l_1 > 1, l_2 > 1$. 设

$$\underline{u} = \frac{1}{(T-t)^{l_1r}} V^{\frac{l_1}{m}} \left(\frac{|x-x_0|}{(T-t)^\sigma} \right) \quad \underline{v} = \frac{1}{(T-t)^{l_2r}} V^{\frac{l_2}{n}} \left(\frac{|x-x_0|}{(T-t)^\sigma} \right)$$

这里

$$V(y) = \begin{cases} 1 + \frac{A}{2} - \frac{y^2}{2A} & 0 \leq y \leq R \\ 0 & y > R \end{cases} \quad (2)$$

其中 $R = (A(2+A))^{\frac{1}{2}}, r, \sigma > 0, A > 1, 0 < T < 1$ 是待定常数. 当 $T > 0$ 足够小时, 注意

$$\text{supp } \underline{u}(x, t) = \text{supp } \underline{v}(x, t) = \overline{B(x_0, R(T-t)^\sigma)} \subset \overline{B(x_0, RT^\sigma)} \subset \Omega$$

记 $y = \frac{|x-x_0|}{(T-t)^\sigma}$, 直接计算得

$$\underline{u}_t = \frac{l_1 V^{\frac{l_1}{m}} (mr + \sigma y V'(y) V^{-1})}{m(T-t)^{l_1r+1}} \quad -\Delta \underline{u}^m = \frac{l_1 V^{l_1-1} N/A}{(T-t)^{ml_1r+2\sigma}} - \frac{l_1(l_1-1) V^{l_1-2} |x-x_0|^2/A^2}{(T-t)^{ml_1r+4\sigma}}$$

当 $0 \leq y \leq A$ 时, 有 $1 \leq V(y) \leq 1 + \frac{A}{2}$ 且 $V'(y) \leq 0$, 因而

$$\underline{u}^{p_1}(x_0, t) \underline{v}^{q_1}(x_0, t) = \frac{1}{(T-t)^{r(p_1l_1+q_1l_2)}} V^{\frac{l_1p_1+q_1l_2}{m+n}} \left(\frac{|x_0-x_0|}{(T-t)^\sigma} \right) \geq \frac{1}{(T-t)^{r(p_1l_1+q_1l_2)}} \quad (3)$$

$$\underline{u}_t - \Delta \underline{u}^m - a_1 \underline{u}^{p_1}(x_0, t) \underline{v}^{q_1}(x_0, t) \leq \frac{l_1 r(1+A/2)^{\frac{l_1}{m}}}{(T-t)^{l_1r+1}} + \frac{l_1(1+A/2)^{l_1-1} N/A}{(T-t)^{ml_1r+2\sigma}} - \frac{a_1}{(T-t)^{r(p_1l_1+q_1l_2)}} \quad (4)$$

类似上面的计算, 我们有

$$\underline{v}_t - \Delta \underline{v}^n - a_2 \underline{v}^{p_2}(x_0, t) \underline{u}^{q_2}(x_0, t) \leq \frac{l_2 r(1+A/2)^{\frac{l_2}{n}}}{(T-t)^{l_2r+1}} + \frac{l_2(1+A/2)^{l_2-1} N/A}{(T-t)^{nl_2r+2\sigma}} - \frac{a_2}{(T-t)^{r(q_2l_1+p_2l_2)}} \quad (5)$$

当 $y > A$ 时, 我们有 $V(y) \leq 1$ 及 $V'(y) \leq -1$, 则有

$$\underline{u}_t - \Delta \underline{u}^m - a_1 \underline{u}^{p_1}(x_0, t) \underline{v}^{q_1}(x_0, t) \leq \frac{l_1 r - \sigma A/m}{(T-t)^{l_1r+1}} + \frac{l_1 V^{l_1-1} N/A}{(T-t)^{ml_1r+2\sigma}} - \frac{l_1(l_1-1) V^{l_1-2}}{(T-t)^{ml_1r+2\sigma}} \quad (6)$$

$$\underline{v}_t - \Delta \underline{v}^n - a_2 \underline{v}^{p_2}(x_0, t) \underline{u}^{q_2}(x_0, t) \leq \frac{l_2 r - \sigma A/n}{(T-t)^{l_2r+1}} + \frac{l_2 V^{l_2-1} N/A}{(T-t)^{nl_2r+2\sigma}} - \frac{l_2(l_2-1) V^{l_2-2}}{(T-t)^{nl_2r+2\sigma}} \quad (7)$$

选取 $r > \max\left\{\frac{1}{(m-1)l_1+1/k}, \frac{1}{(n-1)l_2+1/k}\right\}, 0 < \sigma < \frac{r}{2k}$, 则有

$$\begin{aligned} r(p_1l_1 + q_1l_2) &> l_1r + 1 & r(q_2l_1 + p_2l_2) &> l_2r + 1 \\ r(p_1l_1 + q_1l_2) &> ml_1r + 2\sigma & r(q_2l_1 + p_2l_2) &> nl_2r + 2\sigma \end{aligned}$$

选取 $A > \max\left\{1, \frac{ml_1r}{\sigma}, \frac{nl_2r}{\sigma}, \frac{N}{l_1-1}, \frac{N}{l_2-1}\right\}$, 则当 $T > 0$ 足够小时, 由(4) - (7) 可得

$$\begin{aligned} \underline{u}_t - \Delta \underline{u}^m - a_1 \underline{u}^{p_1}(x_0, t) \underline{v}^{q_1}(x_0, t) &\leq 0 \\ \underline{v}_t - \Delta \underline{v}^n - a_2 \underline{v}^{p_2}(x_0, t) \underline{u}^{q_2}(x_0, t) &\leq 0 \end{aligned} \quad (x, t) \in \Omega \times (0, T)$$

在 Ω 上设 $\varphi(x) \in C^1(\bar{\Omega})$, $\varphi(x) \geq 0$, $\varphi(x_0) \neq 0$ 及 $\varphi|_{\partial\Omega} = 0$.

因为 $\varphi(x_0) > 0$ 和 $\varphi(x)$ 是连续函数, 存在正常数 ρ 和 $\lambda > 0$ 满足对任意 $x \in B(x_0, \rho) \subset \Omega$, 有 $\varphi(x) \geq \lambda$. 取 T 足够小使得 $B(x_0, RT^\varepsilon) \subset B(x_0, \rho)$, 所以在 $(0, T) \times \partial\Omega$ 上有 $(\underline{u}, \underline{v}) = (0, 0) < (\varepsilon_0, \varepsilon_0)$. 当 M 充分大时有 $\underline{u}_0, \underline{v}_0 \leq M\varphi(x)$, 当 $u_0, v_0 \geq M\varphi(x)$ 时, 由比较原理我们可得 $(\underline{u}, \underline{v}) \leq (u, v)$, 即 (u, v) 最大存在时间不可能超过 T . 这表明 (u, v) 在有限时刻爆破.

注 在某个扩散系统(如流行病模型)中, 反应项是非局部的, 即

$$\begin{aligned} u_t &= \Delta u^m + a_1 \int_{\Omega} u^{p_1}(x, t) dx \int_{\Omega} v^{q_1}(x, t) dx \quad (x, t) \in \Omega \times (0, T) \\ v_t &= \Delta v^n + a_2 \int_{\Omega} v^{p_2}(x, t) dx \int_{\Omega} u^{q_2}(x, t) dx \quad (x, t) \in \Omega \times (0, T) \end{aligned}$$

当此系统与问题(1)具有相同的初边值条件时, 用本文相同的方法对该问题可得到相似的结论.

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Global Existence and Blow-up for a Localized Reaction-Diffusion System

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Abstract: In this paper, the authors deal with a reaction-diffusion system with localized sources. Under appropriate hypotheses, it is obtained that the solution either exists globally or blow up in finite time by making use of super and sub solution techniques.

Key words: reaction-diffusion system; blow-up; global existence