



On a reaction–diffusion equation with Robin and free boundary conditions [☆]

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Abstract

This paper studies the following problem

$$\begin{cases} u_t = u_{xx} + f(u), & 0 < x < h(t), t > 0, \\ u(0, t) = bu_x(0, t), & t > 0, \\ u(h(t), t) = 0, \quad h'(t) = -u_x(h(t), t), & t > 0, \\ h(0) = h_0, \quad u(x, 0) = \sigma\phi(x), & 0 \leq x \leq h_0 \end{cases}$$

where f is an unbalanced bistable nonlinearity, $b \in [0, \infty)$, $\sigma \geq 0$ and ϕ is a compactly supported C^2 function. We prove that, there exists $\sigma^* > 0$ such that, vanishing happens when $\sigma < \sigma^*$ (i.e., $h(t) < M$ for some $M > 0$ and $u(\cdot, t)$ converges as $t \rightarrow \infty$ to 0 uniformly in $[0, h(t)]$); spreading happens when $\sigma > \sigma^*$ (i.e., $h(t) - c^*t$ tends to a constant for some $c^* > 0$, $u(\cdot, t)$ converges to a positive stationary solution locally uniformly in $[0, \infty)$ and to a traveling semi-wave with speed c^* near $x = h(t)$); in the transition case when $\sigma = \sigma^*$, $\|u(\cdot, t) - V(\cdot - \xi(t))\|_{H^2([0, h(t)])}$ tends to 0 as $t \rightarrow \infty$, where $\xi(t)$ is a maximum point of $u(\cdot, t)$ and V is the unique even positive solution of $V'' + f(V) = 0$ subject to $V(\infty) = 0$. Moreover, with respect to b and f , $\xi(t) = P \ln t + Q + o(1)$ for some $P > 0$ and $Q \in \mathbb{R}$, or, $\xi(t) \rightarrow z$ for some root z of $V(-z) = bV'(-z)$.

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1. Introduction

Consider the following free boundary problem

$$\begin{cases} u_t = u_{xx} + f(u), & 0 < x < h(t), t > 0, \\ u(0, t) = bu_x(0, t), & t > 0, \\ u(h(t), t) = 0, \quad h'(t) = -u_x(h(t), t), & t > 0, \\ h(0) = h_0, \quad u(x, 0) = u_0(x), & 0 \leq x \leq h_0 \end{cases} \tag{1}$$

where $b \in [0, \infty)$, $x = h(t)$ is a moving boundary to be determined together with $u(x, t)$ and f is an **unbalanced bistable** nonlinearity satisfying

$$\begin{cases} f \in C^1([0, \infty)), f(0) = 0 > f'(0), f(\cdot) < 0 \text{ in } (0, \alpha), \\ f(\cdot) > 0 \text{ in } (\alpha, 1), f(\cdot) < 0 \text{ in } (1, \infty), \inf_{s>0} f(s)/s > -\infty, \\ \text{for } F(u) := -2 \int_0^u f(s)ds, F(\theta) = 0 \text{ for some } \theta \in (\alpha, 1). \end{cases} \tag{F}$$

The initial function u_0 is chosen from $\mathcal{X}(h_0)$, where, for some $h_0 > 0$,

$$\mathcal{X}(h_0) := \left\{ \phi \mid \begin{array}{l} \phi \in C^2([0, h_0]), \phi(0) = b\phi'(0), \\ \phi \geq \cdot, \neq 0 \text{ in } [0, h_0], \phi \equiv 0 \text{ in } [h_0, \infty) \end{array} \right\}.$$

Problem (1) may be used to describe the spreading of a new or invasive biological/chemical species, with the free boundary $h(t)$ representing the spreading front of the species whose density is denoted by $u(x, t)$. The (Stefan) free boundary condition indicates that the front invades at a rate that is proportional to the magnitude of the spatial population gradient there. Such a boundary condition was used for population models in [6,12,13] etc., for tumor, protocell and wound healing models in [10,22–24], etc. It can be derived from Fick’s law of diffusion by considering the “population loss” based on Allee effect at the front (cf. [6] for details).

Problem (1) with Neumann boundary condition $u_x(0, t) = 0$ was recently studied by Du and Lin [12] for logistic nonlinearity $f(u) = u(1 - u)$, and by Du and Lou [13] for general f . Among others they obtained a dichotomy result for the solutions of (1) with a monostable f : for any positive solution, either spreading happens (i.e., $\lim_{t \rightarrow \infty} h(t) = \infty$ and $\lim_{t \rightarrow \infty} u(\cdot, t) = 1$); or vanishing happens (i.e., $h(t) < M$ for some $M > 0$ and $\lim_{t \rightarrow \infty} u(\cdot, t) = 0$). The vanishing phenomenon is a remarkable result which reveals the difference between the free boundary problem and the Cauchy problem (in the latter case, it is known that the problem with a monostable f has the so-called *hair trigger effect*, which implies that any positive solution will spread, cf. [4,5]). In case f is a bistable nonlinearity satisfying (F), [13] studied (1) with Neumann boundary condition $u_x(0, t) = 0$. They gave a rather complete description on the long time behavior of the solution $u(\cdot, t; \sigma\phi)$ of (1) with initial datum $u_0 = \sigma\phi$. They proved that there exists $\sigma^* > 0$ such that, vanishing happens for $u(\cdot, t; \sigma\phi)$ when $\sigma < \sigma^*$; spreading happens when $\sigma > \sigma^*$; and in the transition case when $\sigma = \sigma^*$, $u(\cdot, t; \sigma^*\phi)$ converges as $t \rightarrow \infty$ to $V(\cdot)$ locally uniformly in $x \in \mathbb{R}$, where V is the unique even positive solution of $V'' + f(V) = 0$ subject to $V(\infty) = 0$ (i.e. the so-called *ground state*). The approach of the last result relies on the fact that $u_x(x, t) < 0$ for

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