

EXISTENCE OF GLOBAL SOLUTIONS FOR A SYSTEM OF REACTION-DIFFUSION EQUATIONS WITH EXPONENTIAL NONLINEARITY

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ABSTRACT. We consider the question of global existence and uniform boundedness of nonnegative solutions of a system of reaction-diffusion equations with exponential nonlinearity using Lyapunov function techniques.

1. INTRODUCTION

In this paper we consider the following reaction–diffusion system

$$\frac{\partial u}{\partial t} - a\Delta u = \Pi - f(u, v) - \alpha u \quad (x, t) \in \Omega \times R_+ \quad (1.1)$$

$$\frac{\partial v}{\partial t} - b\Delta v = f(u, v) - \sigma\kappa(v) \quad (x, t) \in \Omega \times R_+ \quad (1.2)$$

with the boundary conditions

$$\frac{\partial u}{\partial \eta} = \frac{\partial v}{\partial \eta} = 0 \quad \text{on } \partial\Omega \times R_+, \quad (1.3)$$

and the initial data

$$u(0, x) = u_0(x) \geq 0; \quad v(0, x) = v_0(x) \geq 0 \quad \text{in } \Omega, \quad (1.4)$$

where Ω is a smooth open bounded domain in R^n , with boundary $\partial\Omega$ of class C^1 and η is the outer normal to $\partial\Omega$. The constants of diffusion a, b are positive and such that $a \neq b$ and Π, α, σ are positive constants, κ and f are nonnegative functions of class $C^1(R_+)$ and $C^1(R_+ \times R_+)$ respectively.

The reaction-diffusion system (1.1) – (1.4) arises in the study of physical, chemical, and various biological processes including population dynamics (especially AIDS, see C. Castillo-Chavez et al. [3], for further details see [5, 7, 12, 16, 17]).

The case $\Pi = 0, \alpha = 0, \sigma = 0$ and $f(u, v) = h(u)T(v)$, with $h(u) = u$ (for simplicity), has been studied by many authors. Alikakos [1] established the existence of global solutions when $T(v) \leq C(1 + |v|^{(n+2)/n})$. Then Massuda [13] obtained a positive result for the case $T(v) \leq C(1 + |v|^\alpha)$ with arbitrary $\alpha > 0$. The question when $T(v) = e^{\alpha v^\beta}, 0 < \beta < 1, \alpha > 0$ was positively answered by Haraux and Youkana [9], using Lyapunov function techniques, see also Barabanova [2] for $\beta = 1$, with some conditions and later on by Kanel and Kirane [11], using useful properties inherent to the Green function. The idea behind the Lyapunov functional stems from Zelenyak's article [18], which has also been used by Crandall et al. [4] for other purposes.

The goal of this work is to generalize the existing results of L. Melkemi et al. [14],

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where they established the existence of global solutions, when $f(\xi, \tau) \leq \psi(\xi)\varphi(\tau)$ such that

$$\lim_{\tau \rightarrow +\infty} \frac{\ln(1 + \varphi(\tau))}{\tau} = 0.$$

Hence, the main purpose of this paper is to give a positive answer, concerning the global existence and the uniform boundedness in time, of solutions of system (1.1) – (1.4), with exponential nonlinearity, such that f satisfies

- (A1) $\forall \tau \geq 0, f(0, \tau) = 0,$
- (A2) $\forall \xi \geq 0, \forall \tau \geq 0, 0 \leq f(\xi, \tau) \leq \varphi(\xi)(\tau + 1)^\lambda e^{r\tau},$
- (A3) $\kappa(\tau) = \tau^\mu, \mu \geq 1,$

where r, λ are positive constants, such that $\lambda \geq 1, \varphi$ is a nonnegative function of class $C(R^+)$.

Our aim in this work, is to establish the global existence of solutions of (1.1) – (1.4), with exponential nonlinearity expressed by the condition (A2), for arbitrary v_0 and u_0 satisfying

$$\max \left(\|u_0\|_\infty, \frac{\Pi}{\alpha} \right) < \frac{\theta^2}{2 - \theta} \frac{8ab}{rn(a - b)^2}, \quad (1.5)$$

where $\theta < 1$ is a positive real number very close to 1.

For this end we use comparison principle and Lyapunov function techniques.

2. EXISTENCE OF LOCAL SOLUTIONS

The usual norms in spaces $L^p(\Omega), L^\infty(\Omega)$ and $C(\overline{\Omega})$ are respectively denoted by

$$\|u\|_p^p = \frac{1}{|\Omega|} \int_\Omega |u(x)|^p dx, \quad \|u\|_\infty = \max_{x \in \Omega} |u(x)|.$$

Concerning a local existence, we can conclude directly from the theory of abstract semilinear equations (see A. Friedman [6], D. Henry [10], A. Pazy [15]), that for nonnegative functions u_0 and v_0 in $L^\infty(\Omega)$, there exists a unique local nonnegative solution (u, v) of system (1.1) – (1.4) in $C(\overline{\Omega})$ on $]0, T^*[$, where T^* is the eventual blowing-up time.

3. EXISTENCE OF GLOBAL SOLUTIONS

Using the comparison principle, one obtains

$$0 \leq u(t, x) \leq \max \left(\|u_0\|_\infty, \frac{\Pi}{\alpha} \right), \quad (3.1)$$

from which it remains to establish the uniform boundedness of v .

According to the results of [8], it is enough to show that

$$\|f(u, v) - \sigma\kappa(v)\|_p \leq C \quad (3.2)$$

(where C is a nonnegative constant independent of t) for some $p > \frac{n}{2}$.

The main result of this paper is

Theorem 3.1. *Under the assumptions (A1) – (A3) and (1.5), the solutions of (1.1) – (1.4) are global and uniformly bounded on $[0, +\infty[$.*

Let be ω, β, γ and M positive constants such that $\omega \geq 1$,

$$\beta = \theta \frac{4ab}{(a-b)^2}, \quad \gamma = \max \left(\lambda, \mu, \frac{(\beta+1)(2-\theta)Mr}{\beta\theta(1-\theta)} \right) \quad (3.3)$$

and

$$M = \max \left(\|u_0\|_\infty, \frac{\Pi}{\alpha} \right) < \frac{\theta^2}{2-\theta} \frac{8ab}{rn(a-b)^2}. \quad (3.4)$$

We can choose

$$p = \frac{\theta^2}{2-\theta} \frac{4ab}{(a-b)^2 Mr} \quad (3.5)$$

as consequence of (3.4), we observe that $p > \frac{n}{2}$.

The key result needed to prove the theorem 3.1 is the following

Proposition 3.2. *Assume that (A1) – (A3) hold and let (u, v) be a solution of (1.1) – (1.4) on $]0, T^*[$, with arbitrary v_0 and u_0 satisfying (1.5). Let*

$$R_\rho(t) = \rho \int_\Omega u dx + \int_\Omega \left(\frac{M}{(2-\theta)M-u} \right)^\beta (v+\omega)^{\gamma p} e^{prv} dx. \quad (3.6)$$

Then, there exist $p > n/2$ and positive constants s and Γ such that

$$\frac{dR_\rho}{dt} \leq -sR_\rho + \Gamma. \quad (3.7)$$

It's very important to state a number of lemmas, before proving this proposition.

Lemma 3.3. *If (u, v) is a solution of (1.1) – (1.4) then*

$$\int_\Omega f(u, v) dx \leq \Pi |\Omega| - \frac{d}{dt} \int_\Omega u(t, x) dx. \quad (3.8)$$

Proof. We integrate both sides of (1.1),

$$f(u, v) = \Pi - \alpha u - \frac{d}{dt} u(t, x) - a \Delta u$$

satisfied by u , which is positive and then we find (3.8). \square

Lemma 3.4. *Let be ψ a nonnegative function of class $C(R^+)$, such that*

$$\lim_{\tau \rightarrow +\infty} \frac{\psi(\tau)}{\tau + \omega} = 0$$

and let A be positive constant. Then there exists $N_1 > 0$, such that

$$\left[\frac{\psi(\tau)}{\tau + \omega} - A \right] (\tau + \omega)^{\gamma p} e^{pr\tau} f(\xi, \tau) \leq N_1 f(\xi, \tau), \quad (3.9)$$

for all $0 \leq \xi \leq M$ and $\tau \geq 0$.

Proof. Since

$$\lim_{\tau \rightarrow +\infty} \frac{\psi(\tau)}{\tau + \omega} = 0,$$

there exists $\tau_0 > 0$, such that for all $0 \leq \xi \leq K, \tau > \tau_0$, we have

$$\left[\frac{\psi(\tau)}{\tau + \omega} - A \right] (\tau + \omega)^{\gamma p} e^{pr\tau} f(\xi, \tau) \leq 0.$$

Now if τ is in the compact interval $[0, \tau_0]$, then the continuous function

$$\chi(\xi, \tau) = [\psi(\tau)(\tau + \omega)^{\gamma p - 1} - A(\tau + \omega)^{\gamma p}]e^{p r \tau}$$

is bounded. □

Lemma 3.5. *For all $\tau \geq 0$ we have*

$$\left[\frac{\Pi \beta}{(1 - \theta)M} - \sigma p \kappa(\tau) \left(\frac{\gamma}{\tau + \omega} + r \right) \right] (\tau + \omega)^{\gamma p} e^{p r \tau} \leq -s(\tau + \omega)^{\gamma p} e^{p r \tau} + B_1, \quad (3.10)$$

where B_1 and s are positive constants.

Proof. Let us put

$$\xi = \frac{\Pi \beta}{(1 - \theta)M} + s$$

$$\begin{aligned} & \frac{\Pi \beta}{(1 - \theta)M} (\tau + \omega)^{p \gamma} e^{p r \tau} - \sigma p \kappa(\tau) [\gamma (\tau + \omega)^{\gamma p - 1} + r (\tau + \omega)^{\gamma p}] e^{p r \tau} = \\ & \left(\frac{\Pi \beta}{(1 - \theta)M} - \xi \right) (\tau + \omega)^{p \gamma} e^{p r \tau} + \left(\frac{\xi}{\kappa(\tau)} - \sigma r p \right) \kappa(\tau) (\tau + \omega)^{\gamma p} e^{p r \tau}, \end{aligned}$$

then, using Lemma 3.4 we can conclude the result. □

Proof. (of Proposition 3.2)

Let

$$g(u) = \left(\frac{M}{(2 - \theta)M - u} \right)^\beta,$$

so that

$$R_\rho(t) = \rho \int_\Omega u dx + G(t),$$

where

$$G(t) = \int_\Omega g(u)(v + \omega)^{\gamma p} e^{p r v} dx.$$

Differentiating G with respect to t and a simple use of Green's formula gives

$$G'(t) = I + J,$$

where

$$\begin{aligned} I = & -a \int_\Omega g''(u)(v + \omega)^{\gamma p} e^{p r v} |\nabla u|^2 dx \\ & - (a + b) \int_\Omega g'(u) [\gamma p (v + \omega)^{\gamma p - 1} + p r (v + \omega)^{\gamma p}] e^{p r v} \nabla u \nabla v dx \\ & - b \int_\Omega g(u) [\gamma p (\gamma p - 1) (v + \omega)^{\gamma p - 2} + 2 \gamma p^2 r (v + \omega)^{\gamma p - 1} + p^2 r^2 (v + \omega)^{\gamma p}] e^{p r v} |\nabla v|^2 dx, \\ J = & \int_\Omega \Pi g'(u)(v + \omega)^{\gamma p} e^{p r v} dx - \int_\Omega \alpha g'(u) u (v + \omega)^{\gamma p} e^{p r v} dx \\ & + \int_\Omega \left(g(u) [\gamma p (v + \omega)^{\gamma p - 1} + r p (v + \omega)^{\gamma p}] - g'(u)(v + \omega)^{\gamma p} \right) f(u, v) e^{p r v} dx \\ & - \int_\Omega \sigma [\gamma p (v + \omega)^{\gamma p - 1} + r p (v + \omega)^{\gamma p}] \kappa(v) g(u) e^{p r v} dx. \end{aligned}$$

We can see that I involves a quadratic form with respect to ∇u and ∇v , which is nonnegative if

$$\begin{aligned} \delta = & (p(a+b)g'(u)[\gamma(v+\omega)^{\gamma p-1} + r(v+\omega)^{\gamma p}])^2 \\ & - 4ab\gamma p(\gamma p-1)g''(u)g(u)(v+\omega)^{2\gamma p-2} \\ & - 4abg''(u)g(u)(v+\omega)^{\gamma p}[2\gamma p^2 r(v+\omega)^{\gamma p-1} + p^2 r^2(v+\omega)^{\gamma p}] \leq 0. \end{aligned}$$

Indeed

$$\begin{aligned} \delta = & [(p\gamma)^2(a+b)^2\beta^2 - 4ab\beta(\beta+1)p\gamma(p\gamma-1)] \frac{g(u)^2(v+\omega)^{2p\gamma-2}}{((2-\theta)M-u)^2} \\ & + [(a+b)^2\beta^2 - 4ab\beta(\beta+1)] \frac{rp^2g(u)^2(v+\omega)^{2p\gamma-1}}{((2-\theta)M-u)^2} [2\gamma + r(v+\omega)], \end{aligned}$$

the choice of β and γ gives

$$\begin{aligned} \delta \leq & [\beta+1-p\gamma(1-\theta)] \frac{4ab\beta p\gamma g(u)^2(v+\omega)^{2p\gamma-2}}{((2-\theta)M-u)^2} \\ & + 4ab(\theta-1) \frac{rp\beta g(u)^2(v+\omega)^{2p\gamma-1}}{((2-\theta)M-u)^2} [2+(rp)(v+\omega)] \leq 0, \end{aligned}$$

it follows that

$$I \leq 0.$$

Concerning the second term J , we can observe that

$$\begin{aligned} J \leq & \int_{\Omega} \left(\frac{\Pi\beta}{(1-\theta)M} - \sigma p\kappa(v) \left[\frac{\gamma}{v+\omega} + r \right] \right) g(u)(v+\omega)^{p\gamma} e^{prv} dx \\ & + \int_{\Omega} \left(p \left[\frac{\gamma}{v+\omega} + r \right] - \frac{\beta}{(2-\theta)M-u} \right) f(u,v)g(u)(v+\omega)^{\gamma p} e^{prv} dx. \end{aligned}$$

Using Lemma 3.5, we get

$$\begin{aligned} J \leq & \int_{\Omega} [-s(v+\omega)^{p\gamma} e^{prv} + B_1]g(u)dx \\ & + \int_{\Omega} \left(p \left[\frac{\gamma}{v+\omega} + r \right] - \frac{\theta}{2-\theta} \frac{4ab}{(a-b)^2 M} \right) f(u,v)g(u)(v+\omega)^{\gamma p} e^{prv} dx, \end{aligned}$$

or

$$\begin{aligned} J \leq & \int_{\Omega} [-s(v+\omega)^{p\gamma} e^{prv} + B_1]g(u)dx \\ & + \int_{\Omega} \left(\frac{p\gamma}{v+\omega} - \frac{\theta(1-\theta)}{2-\theta} \frac{4ab}{(a-b)^2 M} \right) f(u,v)g(u)(v+\omega)^{\gamma p} e^{prv} dx \\ & + \int_{\Omega} \left(pr - \frac{\theta^2}{2-\theta} \frac{4ab}{(a-b)^2 M} \right) f(u,v)g(u)(v+\omega)^{\gamma p} e^{prv} dx. \end{aligned}$$

From Lemma 3.4 and formula (3.5), it follows

$$\begin{aligned} J \leq & \int_{\Omega} [-s(v+\omega)^{p\gamma} e^{prv} + B_1]g(u)dx \\ & + N_1 \int_{\Omega} f(u,v)g(u)dx. \end{aligned}$$

In addition

$$g(u) \leq \left(\frac{1}{1-\theta}\right)^\beta,$$

then

$$J \leq -sG(t) + |\Omega| B_1 \left(\frac{1}{1-\theta}\right)^\beta + N_1 \left(\frac{1}{1-\theta}\right)^\beta \int_{\Omega} f(u, v) dx.$$

Then if we put

$$B = B_1 |\Omega| \left(\frac{1}{1-\theta}\right)^\beta$$

and

$$\rho = N_1 \left(\frac{1}{1-\theta}\right)^\beta.$$

Then, if we use Lemma 3.3,

$$\begin{aligned} J &\leq -sR_\rho(t) + s\rho \int_{\Omega} u(t, x) dx + B + \rho\Pi |\Omega| - \rho \frac{d}{dt} \int_{\Omega} u(t, x) dx \\ &\leq -sR_\rho(t) + [sM + \Pi]\rho |\Omega| + B - \rho \frac{d}{dt} \int_{\Omega} u(t, x) dx, \end{aligned}$$

it follows that

$$\frac{dR_\rho}{dt} \leq -sR_\rho + \Gamma,$$

where $\Gamma = [sM + \Pi]\rho |\Omega| + B$. □

Proof. (of Theorem 3.1)

Multiplying (3.7) by e^{st} and integrating the inequality, it implies the existence of a positive constant $C > 0$ independent of t such that

$$R_\rho(t) \leq C.$$

Since

$$\begin{aligned} g(u) &\geq \left(\frac{1}{2-\theta}\right)^\beta, \\ \int_{\Omega} (v + \omega)^{\gamma p} e^{prv} dx &\leq (2-\theta)^\beta R_\rho(t) \\ &\leq C(2-\theta)^\beta. \end{aligned}$$

Since $\omega \geq 1$ and (3.3) we have also,

$$\begin{aligned} \int_{\Omega} (v + 1)^{\lambda p} e^{prv} dx &\leq \int_{\Omega} (v + \omega)^{\gamma p} e^{prv} dx \leq C(2-\theta)^\beta, \\ \int_{\Omega} v^{\mu p} dx &\leq \int_{\Omega} (v + \omega)^{\gamma p} dx \leq C(2-\theta)^\beta. \end{aligned}$$

We put

$$A = \max_{0 \leq \xi \leq M} \varphi(\xi),$$

according to (A1) – (A3), we have

$$\int_{\Omega} f(u, v)^p dx \leq \int_{\Omega} A^p (v + 1)^{\lambda p} e^{prv} dx \leq A^p C(2-\theta)^\beta = A^p H^p,$$

we conclude

$$\|f(u, v) - \sigma\kappa(v)\|_p \leq \|f(u, v)\|_p + \|\sigma\kappa(v)\|_p \leq H(A + \sigma).$$

By the preliminary remarks (introduction of section 3), we conclude that the solution of (1.1) – (1.4) is global and uniformly bounded on $[0, +\infty[\times \Omega$.

□

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