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A DESCRIPTION OF BLOW-UP FOR THE SOLID FUEL IGNITION MODEL

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The nondimensional ignition model for a supercritical high activation energy thermal explosion of a solid fuel in a bounded container Ω can be described by

$$(1) \quad u_t - \Delta u = e^u$$

$$(2) \quad u(x,0) = \phi(x) \geq 0, \quad x \in \Omega, \quad u(x,t) = 0, \quad x \in \partial\Omega, \quad t > 0$$

where $\Omega = \{x \in \mathbb{R}^n: |x| \leq R\}$ and ϕ is radially decreasing, i.e., $\phi(x) \geq \phi(y) \geq 0$ whenever $|x| \leq |y| \leq R$ and $\Delta\phi + e^\phi \geq 0$ on Ω .

Assume $R > 0$ is such that the radially symmetric solution $u(x,t)$ blows up in finite time $T > 0$. Then by the maximum principle $u(\cdot, t)$ is radially decreasing for $t \in [0, T)$ and $u_t(x,t) \geq 0$ for all $(x,t) \in \Gamma = \Omega \times [0, T)$.

Friedman and McLeod [4] recently proved that blow-up occurs only at the origin $x = 0$ and in addition that $u(x,t)$ satisfies the following estimates: I) $u(x,t) \leq -\frac{2}{\alpha} \ln|x| + c$ for all $\alpha < 1$ and $(x,t) \in \Gamma$; II) there exists $t < T$ such that $|\nabla u(x,t)| \leq 2e^{u(0,t)}/2$, $t \in [\bar{t}, T)$, $|x| < R$; III) there exists $\delta > 0$ such that $u_t(x,t) \geq \delta e^{u(x,t)}$, $t \in [\frac{T}{2}, T)$, $x \in [-\frac{R}{2}, \frac{R}{2}]$; and iv) $-\ln(T-t) \leq u(0,t) \leq -\ln(T-t) - \ln\delta$, $t \in [\frac{T}{2}, T)$, $\delta > 0$.

Since $u(x,t)$ is radially symmetric, the initial boundary value problem (1)-(2) can be reduced to a problem in one spatial dimension. Let $D = \{(r,t): 0 \leq t \leq T, 0 \leq r \leq R\}$. Then if $r = |x|$, $v(r,t) = u(x,t)$ satisfies:

$$(3) \quad v_t = v_{rr} + \frac{n-1}{r} v_r + e^v$$

$$(4) \quad v(r,0) = \phi(r), \quad v_r(0) = 0, \quad v(R,t) = 0.$$

To study the asymptotic behavior of v as $t \rightarrow T$, consider the following change of variables: $\tau = -\ln(T-t)$, $\eta = r(T-t)^{-1/2}$, $\theta = v + \ln(T-t) = v - \tau$ whose inverse is $t = T - e^{-\tau}$, $r = \eta e^{-\tau/2}$, $v = \theta - \ln(T-t)$. The domain D transforms to $D' = \{(\eta, \tau): 0 \leq \eta \leq R e^{\tau/2}, \tau \geq -\ln T\}$ and $\theta(\eta, \tau) = v - \tau$ solves

$$(5) \quad \theta_t = \theta_{\eta\eta} + \left(\frac{n-1}{\eta} - \frac{\eta}{2} \right) \theta_{\eta} + e^{\theta} - 1$$

$$(6) \quad \theta(\eta, -\ln T) = \phi(\eta T^{1/2}) + \ln T$$

$$\theta_{\eta}(0, \tau) = 0, \quad \theta(\text{Re}^{\tau/2}, \tau) = -\tau$$

The following theorem is similar to a result proven by Giga-Kohn [5].

Theorem 1. As $\tau \rightarrow +\infty$, the solution $\theta(\eta, \tau)$ tends uniformly to a function $y(\eta)$ on compact subsets of \mathbb{R}^+ where $y(\eta)$ is a solution of the problem:

$$(7) \quad y'' + \left(\frac{n-1}{\eta} - \frac{\eta}{2} \right) y' + e^y - 1 = 0$$

$$(8) \quad y'(0) = 0, \quad y(0) = \alpha \geq 0$$

which is globally Lipschitz continuous and nonincreasing in η .

Thus, to describe how the blow-up occurs at $(T, 0)$ for (1)-(2), we need to analyze the solutions of the steady-state equation (7)-(8) which are globally Lipschitz and are nonincreasing on $[0, \infty)$.

Theorem 2. For $n = 1$ or 2 , the only solution of (7)-(8) which is globally Lipschitz continuous and nonincreasing in η is $y(\eta) \equiv 0$.

Proof. For $n = 1$, this result was first proven by Bebernes-Troy [2]. The following proof is essentially due to D.Eberly. For $n > 2$, the proof fails. Let

$$g(\eta) = \frac{\eta}{2} y'(\eta) + 1$$

and
$$h(\eta) = y''(\eta) + \frac{n-1}{\eta} y'(\eta)$$

where $y(\eta)$ is a solution of (7) - (8).

Then $g(\eta)$ satisfies

$$(9) \quad \begin{cases} g'' + \left(\frac{n-1}{\eta} - \frac{\eta}{2} \right) g' + (e^y - 1)g = 0 \\ g(0) = 1, \quad g'(0) = 0 \end{cases}$$

and $h(\eta)$ satisfies

$$(10) \quad \begin{cases} h'' + \left(\frac{n-1}{\eta} - \frac{\eta}{2} \right) h' + (e^y - 1)h \leq 0 \\ h(0) = 1 - e^{\alpha}, \quad h'(0) = 0. \end{cases}$$

It is clear that $g(\eta) > 0$ on $I = [0, x_0)$ where $x_0 \in (0, \infty]$.

Set $W(\eta) = gh' - g'h$, then $W(\eta)$ satisfies

$$(11) \quad \begin{cases} W' + \left(\frac{n-1}{\eta} - \frac{\eta}{2} \right) W = -e^y (y')^2 g(\eta) < 0 \\ W(0) = 0 \end{cases}$$

on I . This implies $W(\eta) \leq 0$ on I and hence $h(\eta)/g(\eta) \leq h(0)/g(0) = 1 - e^\alpha$ on I . Thus, we have

$$(12) \quad h(\eta) \leq (1 - e^\alpha)g(\eta) \quad \text{on } I.$$

We now must consider two cases. We assume now that $n = 1$ or 2 .

a) If $x_0 < \infty$, then $g(x_0) = 0$ and $g' - \frac{n}{2}g = -\frac{n}{2}e^Y < 0$ implies $g(\eta) < 0$ for all $\eta > \eta_0$. Thus $(\eta y')' = \eta g(\eta) - \eta e^Y < 0$ and $y(\eta)$ is not globally Lipschitz on $[0, \infty)$.

b) If $x_0 = +\infty$ and $g(\eta) > \epsilon > 0$ for all $\eta \geq 0$, then $(\eta y')' < 0$ by (12) and again $y''(\eta) < 0$. If $\liminf g(\eta) = 0$ as $\eta \rightarrow \infty$ with $g(\eta) > 0$, we observe that (11) can be solved for $h(\eta)$ to give

$$(13) \quad h(\eta) = (1 - e^\alpha)g(\eta) - g(\eta) \int_0^\eta \frac{1}{g^2(s)} \frac{e^{s^2/4}}{s} \left(\int_0^s u e^{-u^2/4} e^{Y(y')^2} g(u) du \right) ds$$

By analyzing (13), we can show that $h(\eta) \rightarrow -\infty$ as $\eta \rightarrow +\infty$. Once again we have that $y''(\eta) < 0$ for η large and $y(\eta)$ cannot be globally Lipschitz on $[0, \infty)$. This completes the proof in dimensions 1 and 2.

As an immediate consequence of theorems 1 and 2, we have

Theorem 3. Let $n = 1$ or 2 . As $t \rightarrow T^-$, $v(r, t) - \ln(T - t)^{-1} \rightarrow 0$ uniformly on $0 \leq r \leq c(T - t)^{1/2}$.

These results will appear in [3].

Several open questions remain. What can be said for $n \geq 3$? What happens outside the parabolic domain $r \leq c(T - t)^{1/2}$ as $t \rightarrow T^-$?

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