Existence, Nonexistence of Global Solution and Large Time Behavior of Solutions of a Weakly Coupled System of Reaction-Diffusion Equations

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1 Introduction

We consider nonnegative solutions of the initial value problem for a weakly coupled system

\[
\begin{cases}
(u_i)_t = \Delta u_i + |x|^{\sigma_i}u_{i+1}^{p_i}, & x \in \mathbb{R}^d, t > 0, i \in N^*, \\
        u_i(x, 0) = u_{i,0}(x), & x \in \mathbb{R}^d, i \in N^*,
\end{cases}
\]

where \( N \geq 1, N^* = \{1, 2, \ldots, N\}, u_{N+i} = u_i, u_{N+i,0} = u_{i,0}, p_{N+i} = p_i, \sigma_{N+i} = \sigma_i (i \in N^*), u = (u_1, u_2, \ldots, u_N), u_0 = (u_{1,0}, u_{2,0}, \ldots, u_{N,0}), p = (p_1, p_2, \ldots, p_N), \sigma = (\sigma_1, \sigma_2, \ldots, \sigma_N), d \geq 1, p_i \geq 1 (i \in N^*), \prod_{i=1}^{N} p_i > 1 \) and \( 0 \leq \sigma_i < d(p_i - 1) \) (if \( p_i = 1 \), we choose \( \sigma_i = 0 \) \( i \in N^* \)), and \( u_{i,0} \) is a nonnegative bounded continuous function satisfying

\[
\limsup_{|x| \to \infty} |x|^\delta_i u_{i,0}(x) < \infty
\]

for any \( i \in N^* \), where

\[
\delta_i = \frac{\sigma_i + p_i \sigma_{i+1} + \ldots + p_i p_{i+1} \ldots p_{i+N-2} \sigma_{i+N-1}}{p_1 p_2 \ldots p_N - 1}.
\]
Problem (1) has a unique, nonnegative and bounded solution in a suitable weighted space (see Theorem 2.4) at least locally in time. For given an initial value \( u_0 \), let \( T^* = T^*(u_0) \) be the maximal existence time of the solution. If \( T^* = \infty \) the solution is global. On the other hand, if \( T^* < \infty \) there exists \( i \in N^* \) such that

\[
\limsup_{t \to T^*} \| < x >^{\delta_i} u_i(t) \|_\infty = \infty,
\]

where \( \delta_i \) is defined in (2) and \( < x > = (1 + |x|^2)^{1/2} \). When (3) holds we say that the solution blows up in a finite time.

The purpose of the paper is to study systematically the effect of inhomogeneity \( |x|^{\sigma_i} \) on the critical blow up exponent to the system (1) and the asymptotic behavior of global solutions for general \( N \geq 1 \).

In the paper, we present a unified approach to the study of blow up and global existence of solution to the system (1) for the general \( N = 1 \) and \( \sigma_i \leq 1 \). Especially, we extend the previous results by Mochizuki-Huang[10] (for the case \( N = 2 \) and \( \sigma_i \geq 0 \)) and the author[16] (for the case \( N \geq 3 \) and \( \sigma_i = 0 \)).

Throughout this paper we shall use the following notation. We put some constants:

\[
\alpha_i = \frac{2(1 + p_i + p_i p_{i+1} + \ldots + p_i p_{i+1} \ldots p_{i+N-2})}{p_1 p_2 \ldots p_N - 1}, \quad i \in N^*,
\]

\[
\delta_i = \frac{\sigma_i + p_i \sigma_{i+1} + \ldots + p_i p_{i+1} \ldots p_{i+N-2} \sigma_{i+N-1}}{p_1 p_2 \ldots p_N - 1}, \quad i \in N^*,
\]

which solve

\[
\begin{pmatrix}
1 & -p_1 & 0 & 0 & \ldots & 0 & 0 & 0 \\
0 & 1 & -p_2 & 0 & \ldots & 0 & 0 & 0 \\
\vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\
0 & 0 & 0 & 0 & \ldots & 0 & 1 & -p_{N-1} \\
-p_N & 0 & 0 & 0 & \ldots & 0 & 0 & 1
\end{pmatrix}
\begin{pmatrix}
\alpha_1 \\
\alpha_2 \\
\vdots \\
\alpha_{N-1} \\
\alpha_N
\end{pmatrix}
= 
\begin{pmatrix}
2 \\
2 \\
\vdots \\
2
\end{pmatrix}
\]

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and

\[
\begin{pmatrix}
1 & -p_1 & 0 & 0 & \ldots & 0 & 0 & 0 \\
0 & 1 & -p_2 & 0 & \ldots & 0 & 0 & 0 \\
\vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\
0 & 0 & 0 & 0 & \ldots & 0 & 1 & -p_{N-1} \\
-p_N & 0 & 0 & 0 & \ldots & 0 & 0 & 1
\end{pmatrix}
\begin{pmatrix}
\delta_1 \\
\delta_2 \\
\vdots \\
\delta_{N-1} \\
\delta_N
\end{pmatrix}
= -
\begin{pmatrix}
\sigma_1 \\
\sigma_2 \\
\vdots \\
\sigma_{N-1} \\
\sigma_N
\end{pmatrix},
\]

where \(\delta_i (i \in N^*)\) are the same constants given by (2). These constants play an important role in our problem. Actually, we show that the number \(\max_{i \in N^*} \{\alpha_i + \delta_i\}\) is the “first cutoff” which divides the blow up case and the global existence case. This is a natural existence of the previous result in [10] for the case \(N = 2\).

We denote by \(BC\) the space of all bounded continuous functions in \(\mathbb{R}^d\) and define for \(a \geq 0\),

\[
I^a = \{\xi \in BC; \xi(x) \geq 0 \text{ and } \limsup_{|x| \to \infty} |x|^a \xi(x) < \infty\},
\]

\[
I_a = \{\xi \in BC; \xi(x) \geq 0 \text{ and } \liminf_{|x| \to \infty} |x|^a \xi(x) > 0\}.
\]

Let \(L_a^\infty\) be the Banach space of \(L^\infty\)-functions such that

\[
\|\xi\|_{\infty,a} = \sup_{x \in \mathbb{R}^d} < x >^a |\xi(x)| < \infty.
\]

Obviously \(I^a \subset L_a^\infty\). The letter C stands for a positive generic constant which may vary from line to line. We use the notation \(S(t)\xi\) to represent the solution of the heat equation with an initial value \(\xi(x)\):

\[
S(t)\xi(x) = (4\pi t)^{-d/2} \int_{\mathbb{R}^d} e^{-|x-y|^2 / 4t} \xi(y) dy.
\]

By using the notation above, throughout paper, we suppose that initial conditions satisfy

\[
u_{i,0} \in I^\delta_i \quad (i \in N^*),
\]

where \(\delta_i\) is a nonnegative constant defined by (4).
Now, the results of this paper can be summarized in the following four theorems. First, we state our blow-up result for solutions to (1).

**Theorem 1.** Assume \( \max_{i \in \mathbb{N}^*} \{ \alpha_i + \delta_i \} \geq d \). Then every nontrivial solution \( u(t) \) of (1) blows up in a finite time.

When \( \max_{i \in \mathbb{N}^*} \{ \alpha_i + \delta_i \} < d \), we show that there exists both non-global solutions and non-trivial global solution of (1). Precisely, requiring a polynomial decay of initial values \( u_0 \):

\[
\text{(7) } u_{i,0}(x) \sim \lambda^{\mu_i} x^{-\alpha_i} \quad (i \in \mathbb{N}^*),
\]

where \( \lambda, \mu_i \) and \( a_i \) are positive constants, we obtain the “second cutoff” \( a = (a_1, a_2, ..., a_N) \) on the decay rate of initial values, namely \( a_i = \alpha_i + \delta_i \) which divides the blow-up case and the global existence case when \( \max_{i \in \mathbb{N}^*} \{ \alpha_i + \delta_i \} < d \).

**Theorem 2.** Assume \( \max_{i \in \mathbb{N}^*} \{ \alpha_i + \delta_i \} < d \).

(i) Suppose that there exists some \( i \in \mathbb{N}^* \) such that

\[
\text{(8) } u_{i,0} \in I_{a_i} \quad \text{with} \quad a_i < \alpha_i + \delta_i.
\]

Then every solution \( u(t) \) of (1) is blows up in a finite time.

(ii) suppose that for any \( i \in \mathbb{N}^* \)

\[
\text{(9) } u_{i,0} \in I_{a_i} \quad \text{with} \quad a_i > \alpha_i + \delta_i
\]

and \( \|u_{i,0}\|_{\infty,a_i} \) is small enough. Then, every solution \( u(t) \) of (1) is global. Moreover, we have a decay estimate:

\[
\text{(10) } u_i(x,t) \leq CS(t) x^{-\hat{a}_i} \quad \text{in } \mathbb{R}^d \times (0, \infty), \quad \text{where } C \text{ is a positive constant and } \hat{a}_i = a_i \quad (i \in \mathbb{N}^*) \text{ are chosen to satisfy}
\]

\[
\text{(11) } p_i \min \{ \hat{a}_{i+1}, d \} - \hat{a}_i > 2 + \sigma_i.
\]

We also obtain the blow up result for large initial dates, even if initial data has an exponential decay.

**Theorem 3.** Assume \( \max_{i \in \mathbb{N}^*} \{ \alpha_i + \delta_i \} < d \). Suppose that there exists some \( i \in \mathbb{N}^* \) such that \( u_{i,0}(x) \geq C e^{-\nu_0 |x|^2} \) for some \( \nu_0 > 0 \) and \( C > 0 \) large enough. Then every solution \( u(t) \) of (1) blows up in a finite time.
Remark. Especially, when $u_{i,0} \in I^{a_i}$ with $a_i > \alpha_i + \delta_i$ for any $i \in N^*$ and $\|u_{i,0}\|_{\infty, \alpha_i}$ is large enough, every solution $u(t)$ of (1) blows up in a finite time.

Furthermore, we obtain the precise asymptotic profile for global solutions for a certain class of vector $a = (a_1, a_2, ..., a_N)$ in the domain $\{a; a_i > \alpha_i + \delta_i, i \in N^*\}$. For these purposes a scaling argument for solutions $u(x, t)$ will play an important role.

**Theorem 4** (i) If we can choose $\hat{a}_i < d$ ($i \in N^*$) in (11) and if

$$\lim_{|x| \to \infty} |x|^{\hat{a}_i}u_{i,0}(x) = A_i > 0,$$

then

$$t^{\hat{a}_i/2}|u(x, t) - A_i S|x|^{-\hat{a}_i}| \to 0(t \to \infty)$$

as $t \to \infty$ uniformly in $\mathbb{R}^d$.

(ii) If we can choose $\hat{a}_j > d$ ($j \in N^*$) in (11), then

$$t^{d/2}|u_j(x, t) - M_j(4\pi t)^{-d/2}e^{-|x|^2/4t}| \to 0(t \to \infty)$$

uniformly on the set $\{x \in \mathbb{R}^d; |x| \leq Rt^{1/2}\} (R > 0)$, where $M_j$ is a positive constant given by

$$M_j = \int_{\mathbb{R}^d} u_{j,0}(x)dx + \int_0^\infty \int_{\mathbb{R}^d} |x|^{\sigma_j} u_{j+1}^{p_j}(x, s)dxds < \infty.$$

We briefly recall a history of the study on blow up and global existence of solution to the system (1). First, the blow-up and the global existence of solutions in the case $N = 1$ and $\sigma_1 = 0$,

$$\left\{ \begin{array}{ll}
  u_t = \Delta u + u^p, & x \in \mathbb{R}^d, t > 0 \\
  u(x, 0) = u_0(x), & x \in \mathbb{R}^d
\end{array} \right.$$  

was studied by Fujita[4]. Fujita proved that when $d(p - 1) < 2$ the solution of (16) blow up in a finite time for any $u_0 \neq 0$. On the other hand he also proved that when $d(p - 1) > 2$ the solution of (16) exists globally in time if the initial value $u_0$ is small and has an exponential decay. The number $p = 1 + 2/d$ is called a critical blow-up exponent for (16).
Fujita’s results were extended by Bandle-Levine[1] for the $\sigma \geq 0$:

$$
\begin{cases}
  u_t = \Delta u + |x|^\sigma u^p, & x \in \mathbb{R}^d, t > 0 \\
  u(x,0) = u_0(x), & x \in \mathbb{R}^d,
\end{cases}
$$

(17)

and they showed that when $d(p-1) < 2 + \sigma$ the solution of (17) blows up in a finite time for any $u_0 \neq 0$. Hamada[5] proved the same blow-up result for the critical case $d(p-1) = 2 + \sigma$ (see also [14]).

Fujita’s results were also extended by Escobedo-Herrero[2] and Mochizuki[11] to the system (1) with $N = 2$ and $\sigma_i = 0$ ($i = 1, 2$), and by Mochizuki-Huang[10] to the system (1) with $N = 2$ and $\sigma_i \geq 0$.

Although the Fujita type critical blowup exponent to the system (1) with $N = 2$ and $\sigma_i = 0$ was established by Escobedo-Herrero[2], their proofs were rather complicated.

Mochizuki[11] and Mochizuki-Huang[10] simplified their proof and also determined the “second cut off” on the decay rate of initial data. The asymptotic behavior of global solutions was also studied in [10] and [11] for the case $N = 2$ and $\sigma_i \geq 0$.

Our result is a natural extension of [10]. We emphasize that our proof gives a unified approach to show blow up results, although the proof in [10] for the case $\sigma_i > 0$ is slightly different from the one for case $\sigma_i$.

For a big system (1) with $N \geq 3$ and $\sigma_i = 0$, the author [16] and Recławowigcz[13] (see also [12]) determined independently the Fujita type critical blow up exponent. See also [3] for large initial data. The methods in [16] and [13] are different. Moreover, in [16] we also determined the “second cutoff” on the decay rate of initial data.

on results extend the results of [16]. The novelty of this paper is the choice of an appropriate weighted function space in which the system (1) is locally well-passed, a unified approach to establish blow up results and a systematic controls of solutions.

Finally, we remark on the problem to estimate the life span $T^*(u_0)$ as $\lambda$ go to 0 or $\infty$, when the initial data has the form (7). Such problem was studied by Mochizuki[11], Pinsky[15] and Kobayashi[7],[8], in the case $N = 2$ and $\sigma_i = 0$ ($i = 1, 2$), the case $N = 1$ and $\sigma > -2$ and the case $N = 2$ and $\sigma_i \geq -2$ ($i = 1, 2$), respectively. However, it is an open problem to obtain sharp estimate of the life span $T^*(u_0)$ for general $N \geq 3$ even in the case $\sigma_i = 0$. 

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The rest of the paper is organized as follows. In section 2, we note preliminary results including the local existence for (1) and some useful lemmas. In section 3, we prove the blow up results (Theorems 1, 2(i) and 3). In section 4, we show the result of global existence (Theorem 2 (ii)). In section 5, we prove the result of asymptotic behavior (Theorem 4).

2 Preliminaries

First, we note useful lemmas. The lemmas are well-known and are used throughout this paper. But the proof of Lemma 2.6 is complicated for the case $N \geq 3$. We need to control the precise estimate by induction.

We set for $\gamma > 0$

$$\eta_{\gamma}(x,t) = S(t) < x >^{-\gamma}. \tag{18}$$

**Lemma 2.1.** Let $\gamma > 0$, $0 \leq \delta \leq \min\{d, \gamma\}$. Then we have

$$\|\eta_{\gamma}(x,t)\|_{\infty,\delta} \leq \begin{cases} C(1 + t)^{(-\min\{d, \gamma\} + \delta)/2} & (\gamma \neq d), \\ C(1 + t)^{(-d + \delta)/2} \log(2 + t) & (\gamma = d). \end{cases}$$

**Proof.** See [10;Lemma 2.1] or [9;Lemma 2.12]. \(\square\)

**Lemma 2.2.** (i) The following inequality holds

$$\eta_{\gamma}(x,t) \geq C \min\{< x >^{-\gamma}, (1 + t)^{-\gamma/2}\}.$$

(ii) We have in $\mathbb{R}^d \times (0, \infty)$

$$|x|^\sigma \eta_{a_{i+1}}(x,t)^{p_i} \leq \begin{cases} C(1 + t)^{(\sigma + a_i - a_{i+1} + dp_i)/2} \eta_{a_i}(x,t) & (a_{i+1} \neq d), \\ C(1 + t)^{(\sigma + a_i - dp_i)/2} \log(2 + t)|p_i| \eta_{a_i}(x,t) & (a_{i+1} = d). \end{cases} \tag{19}$$

**Proof** See [10;Lemmas 4.1 or 4.2]. \(\square\)

Now, we establish the local solvability of the Cauchy problem (1). Basically, we follow the same argument as in [10].

For arbitrary $T > 0$, let

$$E_T = \{u : [0, T] \rightarrow (L^\infty)^N; \|u\|_{E_T} < \infty\}. \tag{20}$$
where
\[ \|u\|_{E_T} = \sup_{t \in [0, T]} \left\{ \sum_{i=1}^{N} \|u_i(t)\|_{\infty, \delta_i} \right\}. \]

We consider in \( E_T \) the related integral system
\[ u_i(t) = S(t)u_{i,0} + \int_0^t S(t-s)(|x|^\sigma u_{i+1}^p(s))ds, \]
where \( i \in N^* \). Note that in the closed subset \( P_T = \{ u \in E_T; u_i \geq 0, i \in N^* \} \) of \( E_T \), (1) is reduced to (21). Define
\[ \Psi(u) = (S(t)u_{1,0} + \Phi_1(u_2), S(t)u_{2,0} + \Phi_2(u_3), \ldots, S(t)u_{N,0} + \Phi_N(u_1)), \]
where
\[ \Phi_i(u_{i+1}) = \int_0^t S(t-s)(|x|^\sigma u_{i+1}^p(s))ds \quad (i \in N^*). \]
Then a fixed point \( u \) of \( \Psi \) corresponds to a solution of (1).

**Lemma 2.3** (i) Let \( u_{i,0} \in I_{\delta_i} \ (i \in N^*) \). Then \( (S(\cdot)u_{1,0}, S(\cdot)u_{2,0}, \ldots, S(\cdot)u_{N,0}) \in E_T \) for any \( T > 0 \) and we have
\[ \|S(\cdot)u_{1,0}, S(\cdot)u_{2,0}, \ldots, S(\cdot)u_{N,0}\|_{E_T} \leq C \sum_{i=1}^{N} \|u_{i,0}\|_{\infty, \delta_i}. \]

(ii) Let \( u \in E_T \). Then \( (\Phi_1(u_2), \Phi_2(u_3), \ldots, \Phi_N(u_1)) \in E_T \) and we have
\[ \|\Phi_1(u_2), \Phi_2(u_3), \ldots, \Phi_N(u_1)\|_{E_T} \leq CT \sum_{i=1}^{N} \|U_i\|_{E_T}^{p_i}. \]
where
\[
\begin{pmatrix}
U_1 \\
U_2 \\
\vdots \\
U_{N-1} \\
U_N
\end{pmatrix} =
\begin{pmatrix}
0 & u_2 & 0 & 0 & \ldots & 0 & 0 \\
0 & 0 & u_3 & 0 & \ldots & 0 & 0 \\
\vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\
0 & 0 & 0 & 0 & \ldots & u_N & 0 \\
u_1 & 0 & 0 & 0 & \ldots & 0 & 0
\end{pmatrix}.
\]

**Proof.** (i) is obvious from Lemma 2.1 with \( \gamma = \delta_i \ (i \in N^*) \).
(ii) Note that
\[
\int_0^t S(t-s) \cdot |\gamma_i u_{i+1}^\alpha(s) ds \leq \int_0^t S(t-s) < \gamma_i - \delta_{i+1} p_i \ ds \sup_{s \in [0,t]} \| u_{i+1}(s) \|_{\infty, \delta_{i+1}}^p.
\]
By a simple calculation (see (4)) \(-\sigma_i + \delta_{i+1} p_i = \delta_i < d\). Then it follows from Lemma 2.1 with \(\gamma = \delta_i (i \in N^*)\) that
\[
\| S(t-s) \cdot > \gamma_i - \delta_{i+1} p_i \|_{\infty, \delta_i} \leq C.
\]
Thus we have
\[
\left\| \int_0^t S(t-s) \cdot |\gamma_i u_{i+1}^\alpha(s) ds \right\|_{\infty, \delta_i} \leq C t \sup_{s \in [0,t]} \| u_{i+1}(s) \|_{\infty, \delta_{i+1}}^p
\]
for \(i \in N^*\). These inequalities conclude the assertion (ii). \(\Box\)

Theorem 2.4. Assume that \(u_0\) is a vector of nonnegative bounded continuous functions such that \(u_{i,0} \in I^{\delta_i} (i \in N^*)\). Then there exists \(0 < T \leq \infty\) and a unique vector \(u(t) \in P_T\) which solves (1) in \(R^d \times [0,T]\).

Proof. Let \(B_R = \{ u \in E_T; \| u \|_{E_T} \leq R\}\). We consider two vector-valued functions \(v_1(x,t) = (v_{1,1}(x,t), v_{1,2}(x,t), \ldots, v_{1,N}(x,t))\) and \(v_2(x,t) = (v_{2,1}(x,t), v_{2,2}(x,t), \ldots, v_{2,N}(x,t))\). For (22)
\[
(23) \quad \| \Psi(v_1) - \Psi(v_2) \|_{E_T} = \| (\Phi_1(v_{1,1}) - \Phi_1(v_{2,1}), \Phi_2(v_{1,2}) - \Phi_2(v_{2,2}), \ldots, \Phi_{N-1}(v_{1,N}) - \Phi_{N-1}(v_{2,N}), \Phi_N(v_{1,1}) - \Phi_N(v_{2,1})) \|_{E_T}.
\]
We consider \(i\)-th term of \(\| \Psi(v_1) - \Psi(v_2) \|_{E_T}\),
\[
|\Phi_i(v_{1,i+1}) - \Phi_i(v_{2,i+1})| < x > \delta_i
\leq \int_0^t S(t-s) |x|^{\sigma_i} \left( |v_{1,i+1}(s)|^{p_i} - |v_{2,i+1}(s)|^{p_i} \right) ds < x > \delta_i.
\]
We consider this expression in \(B_R \cap P_T\) for \(R\) sufficient large. From proof of Lemma 2.3 (ii),
\[
(24) \quad |\Phi_i(u_{1,i+1}) - \Phi_i(u_{2,i+1})| < x > \delta_i.
\]
\[ \leq CT \sup_{s \in [0,t]} \| v_{1,i+1}^p(s) - v_{2,i+1}^p(s) \|_{\infty, \delta_{i+1}} \]
\[ \leq CT \sup_{s \in [0,t]} \| R^{p_1-1} p_i v_{1,i+1}(s) - v_{2,i+1}(s) \|_{\infty, \delta_{i+1}} \]
\[ \leq CT R^{p_1-1} p_i \sup_{s \in [0,t]} \| v_{1,i+1}(s) - v_{2,i+1}(s) \|_{\infty, \delta_{i+1}}. \]

Substitute (24) into (23). From we can put \( T \) is small enough for \( R \), we obtain

\[ \| \Psi(v_1) - \Psi(v_2) \|_{E_T} \]
\[ \leq CT \| (R^{p_1-1} p_1 (v_{1,2} - v_{2,2}), R^{p_2-1} p_2 (v_{1,3} - v_{2,3}), \ldots, R^{p_N-1} p_N (v_{1,1} - v_{2,1}) \|_{E_T} \]
\[ \leq C T R^{\max_{i\in[p_i]}-1} \max_{i\in[p_i]} \| v_1 - v_2 \|_{E_T} \]
\[ \leq \rho \| v_1 - v_2 \|_{E_T} \]

for some \( \rho < 1 \). Then \( \Psi \) is a strict contraction of \( B_R \cap P_T \) into itself, whence there exists a unique fixed point \( u \in B_R \cap P_T \) which solves (4). \( \square \)

Next, we establish key estimate of solutions which will be used show blow up results.

**Lemma 2.5.** Let \( u_0 \neq 0 \) and \( u \) be the solutions of (1) with initial data \( u_0 \). Then there exist \( \tau = \tau(u_0) \geq 0 \) and constants \( C > 0, \nu > 0 \) such that

\[ u_i(x, \tau) \geq Ce^{-\nu|x|^2} \quad (i \in N^*). \] \hspace{1cm} (25)

**Proof.** (cf. [2:Lemma 2.4]) Assume for instance that \( u_{1,0} \neq 0 \). By shifting the origin if necessary, we may assume that there exists \( R > 0 \) such that \( \nu = \inf\{u_{1,0}(\xi) : |\xi| \leq R\} > 0 \). Since \( u(t) \geq S(t)u_{1,0} \), it follows that

\[ u_1 \geq \nu \exp\left(-\frac{|x|^2}{2t}\right)(4\pi t)^{-d/2} \int_{|y| \leq R} \exp\left(-\frac{|y|^2}{2t}\right) dy. \]

Define \( \bar{u}_1(t) = u_1(t + \tau_1) \) for some \( \tau_1 > 0 \). Then, we obtain

\[ \bar{u}_1(0) = u_1(\tau_1) > c_1 \exp(-\alpha_1 |x|^2) \] \hspace{1cm} (26)

with

\[ \alpha_1 = \frac{1}{2\tau_1}, \quad c_1 = \nu (4\pi \tau_1)^{-d/2} \int_{|y| < R} \exp\left(-\frac{|y|^2}{2\tau_1}\right) dy. \] \hspace{1cm} (27)
Substituting (26) in $N$-th equation of (21), we obtain
\[
 u_N \geq \int_0^t S(t-s)|x|^{\sigma_N} u_1^{PN}(s)ds \\
 \geq c_1^{PN} \int_{\tau_1}^t S(t-s)|x|^{\sigma_N} \exp(p_N \alpha_1 |x|^2)ds.
\]

From for $\nu > 0$ and $\sigma \geq 0$,
\[
 S(t)|x|^\nu e^{-\nu|x|^2} \geq C_\sigma (2t)^{\sigma/2} (2\nu t + 1)^{-(d+\sigma)/2} e^{-|x|^2/2t},
\]
where
\[
 C_\sigma = (2\pi)^{-d/2} \int_{\mathbb{R}^d} |x|^{\sigma} e^{-|x|^2} dx.
\]
(See [10:Lemma 3.2]), we obtain
\[
 u_N \geq c_1 C_{\sigma N} \int_{\tau_1}^t \{2(t-s)\}^{\sigma N/2} \{2\alpha_1(t-s) + 1\}^{-(\sigma_N+d)/2} \\
 \times \exp\left(-\frac{|x|^2}{2(t-s)}\right) ds \\
 \geq c_1 C_{\sigma N} \int_{\tau_1}^{(t+\tau_1)/2} \{2(t-s)\}^{\sigma N/2} \{2\alpha_1(t-s) + 1\}^{-(\sigma_N+d)/2} \\
 \times \exp\left(-\frac{|x|^2}{2(t-s)}\right) ds \\
 \geq c_1 C_{\sigma N} \int_{\tau_1}^{(t+\tau_1)/2} \{(t-\tau_1)\}^{\sigma N/2} \{2\alpha_1(t-\tau_1) + 1\}^{-(\sigma_N+d)/2} \\
 \times \exp\left(-\frac{|x|^2}{2(t-\tau_1)}\right) ds \\
 \geq \frac{1}{2} c_1 C_{\sigma N} \{(t-\tau_1)\}^{1+\sigma N/2} \{2\alpha_1(t-\tau_1) + 1\}^{-(\sigma_N+d)/2} \\
 \times \exp\left(-\frac{|x|^2}{2(t-\tau_1)}\right).
\]
Where $C_{\sigma N}$ is defined in (29). Define $\bar{u}_N(t) = u_N(t+\tau_N)$ for some $\tau_N > \tau_1$. Then, we obtain
\[
 \bar{u}_N(0) = u_N(\tau_N) > c_N \exp(-\alpha_N |x|^2)
\]
with

\[
\begin{align*}
(31) \quad \alpha_1 &= \frac{1}{2(\tau_N - \tau_1)}, \\
c_N &= \alpha_1 C_{\sigma_N}(\tau_N - \tau_1)^{1+\sigma_N/2}\{2\alpha_1(\tau_N - \tau_1) + 1\}^{-(\sigma_N+d)/2}.
\end{align*}
\]

By repeating this argument, we obtain same results for \(u_N, u_{N-1}, \ldots, u_2\). This completes the proof. \(\Box\)

We suppose \(\alpha_1 + \delta_1 = d\). Let \(u(t) \in E_T\) be a nontrivial solution of (1). By Lemma 2.4, we may assume

\[ u_{1,0} \geq Ce^{-\mu|x|^2} \]

for some \(C > 0\) and \(\mu > 0\).

**Lemma 2.6.** We assume \(\alpha_1 + \delta_1 = d\). Then we have

\[ u_1(x, t) \geq Ct^{-d/2}e^{-|x|^2/t} \log(t/(2a)) \quad (a \leq t < T), \]

where \(a > 0\) is a small constant.

**Proof**

\[ u_N(x, t) \geq \int_0^t S(t-s)|x|^{\sigma_N} u_1(x, s)^{p_N} ds \]

\[ \geq \int_0^t (4s + 1/\mu)^{-dp_N/2} S(t-s)|x|^{\sigma_N} e^{-p_N|x|^2/(4s+1/\mu)} ds. \]

Since

\[ S(t)|x|^{\sigma_N} e^{-p_N|x|^2/(4s+1/\mu)} \geq Ct^{\sigma_N} \left\{ \frac{2p_N t}{4s + 1/\mu} + 1 \right\}^{-(d+\sigma_N)/2} e^{-|x|^2/2t}, \]

we obtain

\[ u_N(x, t) \geq C \int_{t/4}^{t/2} (4s + 1/\mu)^{-dp_N/2} (t-s)^{\sigma_N/2} e^{-|x|^2/2(t-s)} ds \]

\[ \geq Ct^{\sigma_N/2} (t + 1)^{dp_N/2} e^{-|x|^2/t}. \]

Substitute this into \(u_{N-1}(x, t) \geq \int_0^t S(t-s)|x|^{\sigma_{N-1}} u_N(x, s)^{p_{N-1}}\). Then

\[ u_{N-1}(x, t) \geq C \int_0^t s^{p_N-1(1+\sigma_N/2)+\sigma_{N-2}} (s + 1)^{-dp_{N-1}p_N/2} \left\{ \frac{2p_{N-1}(t-s)}{s} + 1 \right\}^{-(d+\sigma_{N-1})/2} e^{-|x|^2/(t-s)} ds \]

\[ \geq C e^{-|x|^2/t} \int_{t/4}^{t/2} s^{-dp_{N-1}p_N/2+p_{N-1}(1+\sigma_N/2)+\sigma_{N-1}/2} ds \]

\[ \geq Ct^{-dp_{N-1}p_N/2+p_{N-1}(1+\sigma_N/2)+(1+\sigma_{N-1})/2} e^{-|x|^2/t}. \]
by (28) again. By repeating this argument,

$$u_2 \geq C t^{-d p_1 p_2 \ldots p_N + p_2 p_3 \ldots p_{N-1} (2 + \sigma_N) + \ldots + p_2 p_3 (2 + \sigma_4) + p_2 (2 + \sigma_3) + (2 + \sigma_2)/2} e^{-|x|^2/t}$$

by using (28) again. Thus we obtain

$$u_1(x, t) \geq C \int_0^t \int_{R^d} u_1(x, t) \rho_\epsilon(x) dx ds$$

for small $a > 0$. Since $\sigma_1 + \delta_1 = \frac{2(p_1 p_2 \ldots p_{N-1} + \ldots + p_1 p_2 + p_1 + 1)}{p_1 p_2 \ldots p_N - 1} = d$ and $\{-d(p_1 p_2 \ldots p_N - 1) + p_1 p_2 \ldots p_{N-1} (2 + \sigma_N) + \ldots + p_1 p_2 (2 + \sigma_3) + p_1 (2 + \sigma_2) + \sigma_1\}/2 = -1$,

$$u_1(x, t) \geq C t^{-d/2} e^{-|x|^2/t} \log(t/2a).$$

\section{Proof of blow up results}

In this section we summarize several blow-up conditions which follow from Theorem 3.2. Here, we take the same strategy as in [10] and [11]. Actually, we can deduce our blow up problem to the one for the systems of ordinary differential equations with a parameter $\epsilon > 0$. We fined a nice scaling to reduce the problem furthermore to the one for a simpler ($\epsilon$-independent) system of ordinary differential equations. This gives us a uniform treatment of our blow up results.

Let $\rho_\epsilon(x) = (\epsilon/\pi)^{d/2} e^{-\epsilon |x|^2}$, $\epsilon > 0$. For a solution $u(t) \in E_T$ of (1) we put

$$F_\epsilon(t) = \int_{R^d} u_1(x, t) \rho_\epsilon(x) dx \quad (i \in N^*).$$

Since $-\Delta \rho_\epsilon(x) \leq 2d \epsilon \rho_\epsilon(x)$, the pair $\{2N \epsilon, \rho_\epsilon(x)\}$ is regarded as an approximate principal eigensolution of $-\Delta$ in $R^d$. With this fact and
Jensen’s inequality we easily have

\begin{equation}
F'_{i,\epsilon}(t) \geq -2d\epsilon F_{i,\epsilon}(t) + C_{p_i} \epsilon^{-\delta_i/2} F_{i+1,\epsilon}(t)^{p_i} \quad (i \in N^*),
\end{equation}

where

\[ C_{p_i} = \left( \pi^{-d/2} \int_{\mathbb{R}^d} |x|^{-\sigma_i/(p_i-1)} e^{-|x|^2} dx \right)^{-p_i+1} \]

for \( p_i > 1 \) and \( C_{p_i} = 1 \) for \( p_i = 1 \).

Let us consider the system of ordinary differential equations

\begin{equation}
\begin{cases}
  f'_{i,\epsilon}(t) = -2d\epsilon f_{i,\epsilon}(t) + C_{p_i} \epsilon^{-\delta_i/2} f_{i+1,\epsilon}(t)^{p_i} \quad (i \in N^*), \\
  f_{i,\epsilon}(0) = F_{i,\epsilon}(0) \quad (i \in N^*).
\end{cases}
\end{equation}

By the scaling with (4)

\[ f_i(t) = \left( \frac{C_{p_i} \pi^{p_i} \cdots \pi^{p_{i+1}} C_{p_i+1}^{1/(p_{i+2}-1)}}{2d^{\alpha_i/2\epsilon (\alpha_i+\delta_i)/2}} \right)^{1/2} f_{i,\epsilon}\left( \frac{t}{2d\epsilon} \right) \]

for \( i \in N^* \), we obtain the simpler system of equations

\begin{equation}
\begin{cases}
  f'_i(t) = -f_i(t) + f_{i+1}(t)^{p_i} \quad (i \in N^*). \\
\end{cases}
\end{equation}

**Lemma 3.1.** Let \( f(t) = (f_1(t), f_2(t), ..., f_N(t)) \) be the solution to (35) with the initial data

\[ f_1(0) = f_0 > 1, \quad f_j(0) = 0 \quad (j \in N^* \setminus \{1\}). \]

If \( f_0 \) is sufficiently large, then \( f(t) \) blows up in a finite time. Moreover, the life span \( T_0 \) of \( f(t) \) is estimated from above by

\begin{equation}
T_0 \leq t_0 + \int_{f_i(t_0)}^{\infty} \{ C_1(p)\xi^{C_2(p)+1} - N\xi \}^{-1} d\xi,
\end{equation}

where

\[ C_1(p) = \prod_{i=1}^{N} \frac{1}{\beta_i^{\alpha_i}}, \quad \left( \beta_i = \frac{\alpha_{i+1}}{\sum_{j=1}^{N} \alpha_j} \quad (i \in N^*) \right), \]

\[ C_2(p) = \frac{2}{\sum_{i=1}^{N} \alpha_i}. \]
and $0 < t_0 < T_0$ is chosen to satisfy $\prod_{i=1}^{N} f_i(t_0) > N$.

Proof We take the same strategy as in [11:Lemma2.2]. Multiplying $e^t$ on the both sides of (35) and integrating it, we obtain

$$\begin{cases}
  f_N(t) = e^{-t} \int_0^t e^{s_1} f_1(s_1)^p \, ds_1, \\
  f_{N-1}(t) = e^{-t} \int_0^t e^{(1-p_2)s_1} \left( \int_0^{s_1} e^{s_2} f_2(s_2)^p \, ds_2 \right)^{p_{N-1}} \, ds_1, \\
  \vdots \\
  f_2(t) = e^{-t} \int_0^t e^{(1-p_2)s_1} \left( \int_0^{s_1} e^{(1-p_3)s_2} \times \ldots \times \left( \int_0^{s_3} e^{(1-p_N-1)s_N-2} \left( \int_0^{s_N-2} e^{s_{N-1}} f_1(s_{N-1})^p \, ds_{N-1} \right)^{p_{N-1}} \, ds_{N-2} \right)^{p_2} \, ds_2 \right)^{p_1} \, ds_1,
\end{cases}$$

(37)

$$f_1(t) = e^t f_0 + e^{-t} \int_0^t e^{(1-p_1)s_1} \left( \int_0^{s_1} e^{(1-p_2)s_2} \times \ldots \times \int_0^{s_N-2} e^{(1-p_{N-1})s_{N-1}} \left( \int_0^{s_{N-1}} e^{s_{N-2}} f_1(s_N)^p \, ds_N \right)^{p_{N-1}} \, ds_{N-2} \right)^{p_2} \, ds_2 \, ds_1.$$ (38)

Let $f_0 > 1$ be chosen large enough to satisfy

$$\inf_{t_0 > 0} \left\{ e^{t_0} f_0 + 2^{p_1 p_2 \ldots p_N} e^{-t_0} \int_0^{t_0} e^{(1-p_1)s_1} \left( \int_0^{s_1} e^{(1-p_2)s_2} \times \ldots \times \int_0^{s_{N-2}} e^{(1-p_{N-1})s_{N-2}} \left( \int_0^{s_{N-2}} e^{s_{N-3}} f_1(s_{N-3})^p \, ds_{N-3} \right)^{p_{N-2}} \, ds_{N-2} \right)^{p_2} \, ds_2 \right\} \geq 2^{p_1 p_2 \ldots p_N} - \delta,$$

(39)

where $\delta > 0$ is a small constant satisfying $\delta < 2^{p_1 p_2 \ldots p_N} - 2$.

We shall first show that under this condition $f_1(t) > 2$ for any $0 < t < T_0$. Assume to the contrary that there exist $0 < t_1 < T_0$ such that $f_1(t) > 2$ in $0 \leq t < t_1$ and $f_1(t_1) = 2$. Then it follows from (38) and (39)
that
\[ 2 = f_1(t_1) \]
\[ \geq e^{t_1} f_0 + 2^{n-p_2-\ldots-p_N} e^{-t_1} \int_0^{t_1} e^{(1-p_1)s_1} \left( \int_0^{s_1} e^{(1-p_2)s_2} \times \ldots \times \int_0^{s_{N-3}} e^{(1-p_{N-2})s_{N-2}} \left( \int_0^{s_{N-2}} e^{s_{N-1}} (1 - e^{-s_{N-1}}) \frac{p_{N-1}}{p_2} ds_{N-1} \right)^{p_{N-2}} \times ds_{N-2} \right) \ldots ds_2 \times ds_1 \]
\[ \geq 2^{n-p_2-\ldots-p_N} - \delta > 2, \]
and a contradiction occurs. Next, we shall show that \( \lim_{t \to -T_0} f_1(t) = \infty \) (\( T_0 \leq \infty \)). Assume to the contrary that there exist a sequence \( \{t_j\} \) such that
\[ \lim_{t_j \to \infty} f_1(t_j) = M \] for some \( 2 \leq M < \infty \).

We choose \( \epsilon > 0 \) and \( t_* > 0 \) to satisfy \( M < (M - \epsilon)^{p_1 p_2 - \ldots - p_N} \) and \( f_1(t) > M - \epsilon \) in \( t_* < t < T \). It then follows from (38) that

\[ f_1(t_j) \geq e^{t_j} f_0 + 2^{n-p_2-\ldots-p_N} e^{-t_j} \int_0^{t_j} e^{(1-p_1)s_1} \left( \int_0^{s_1} e^{(1-p_2)s_2} \times \ldots \times \int_0^{s_{N-3}} e^{(1-p_{N-2})s_{N-2}} \left( \int_0^{s_{N-2}} e^{s_{N-1}} (1 - e^{-s_{N-1}}) \frac{p_{N-1}}{p_2} ds_{N-1} \right)^{p_{N-2}} \times ds_{N-2} \right) \ldots ds_2 \times ds_1 \]
\[ + (M - \epsilon)^{p_1 p_2 - \ldots - p_N} e^{-t_j} \int_{t_*}^{t_j} e^{(1-p_1)s_1} \left( \int_{t_*}^{s_1} e^{(1-p_2)s_2} \times \ldots \times \int_{t_*}^{s_{N-3}} e^{(1-p_{N-2})s_{N-2}} \left( \int_{t_*}^{s_{N-2}} e^{s_{N-1}} (1 - e^{-s_{N-1}}) \frac{p_{N-1}}{p_2} ds_{N-1} \right)^{p_{N-2}} \times ds_{N-2} \right) \ldots ds_2 \times ds_1 \]
\[ \to (M - \epsilon)^{p_1 p_2 - \ldots - p_N} > M \quad (t_j \to \infty). \]

Noting (37), we now conclude

(40) \[ \lim_{t \to -T_0} f_1(t) = \lim_{t \to -T_0} f_2(t) = \ldots = \lim_{t \to -T_0} f_N(t) = \infty \quad (T_0 \leq \infty). \]

To complete the assertion we put \( h(t) = f_1(t) f_2(t) \ldots f_N(t) \). Then by (35) and Young's inequality,

(41) \[ h'(t) \geq -3h(t) + C_1(p) h(t)^{C_2(p) + 1}. \]
Integrating this, we obtain
\[ t - t_0 \leq \int_{h(t_0)}^{h(t)} \left\{ C_1(p) \xi^{C_2(p)+1} - N \xi \right\}^{-1} d\xi. \]

Since \( p_1 p_2 \ldots p_N > 1 \), this and (40) show that \( h(t) \) blows up in a finite time and the life span \( T_0 \) is estimated by (??). \( \square \)

Let us consider the solution \( f_\epsilon(t) = (f_{1,\epsilon}(t), f_{2,\epsilon}(t), \ldots, f_{N,\epsilon}(t)) \) of (??). As is shown in Lemma 1.2.2, there exist \( A_i > 0 \) \( (i \in \mathbb{N}^*) \) such that if
\[ F_{i,\epsilon}(0) > A_i (2de)^{\alpha_i/2} \quad (i \in \mathbb{N}^*), \]
then \( F_\epsilon \) blows up in a finite time. Moreover, its life span is estimated from above by \( (2de)^{-1}T_0 \).

Let us consider the solution \( f_\epsilon(t) = (f_{1,\epsilon}(t), f_{2,\epsilon}(t), \ldots, f_{N,\epsilon}(t)) \) of (34). As is shown in Lemma 3.1, there exists \( A_i > 0 \) \( (i \in \mathbb{N}^*) \) such that if
\[ F_{i,\epsilon}(0) > A_i (2de)^{\alpha_i + \delta_i}/2 \quad (i \in \mathbb{N}^*), \]
then \( F_\epsilon \) blows up in a finite time. Moreover, its life span is estimated from above by \( (2de)^{-1}T_0 \).

**Theorem 3.2.** Let \( F_\epsilon(t) = (F_{1,\epsilon}(t), F_{2,\epsilon}(t), \ldots, F_{N,\epsilon}(t)) \) satisfy differential inequalities (33). If (43) is satisfied for some \( \epsilon > 0 \), then \( F_\epsilon(t) \) blows up in finite time. Moreover, its life span is estimated from above by \( (2de)^{-1}T_0 \). Then, we obtain
\[ T^*(u_0) \leq (2de)^{-1}T_0. \]

**Proof of Theorem 1.** First, we consider the noncritical case as \( \max_{i \in \mathbb{N}^*} \{ \alpha_i + \delta_i \} > d \). Without loss of generality, we can let \( \alpha_2 + \delta_2 > d \). By means of a comparison principle and Lemma 2.5, we can assume \( u_{2,0} \in L^1(\mathbb{R}^d) \) and
\[ \int_{\mathbb{R}^d} u_{2,0}(x)dx > 0. \]

The Lebesgue’s dominated convergence theorem then shows the existence of \( \epsilon_0 \) such that
\[ F_{2,\epsilon}(0) = \left( \frac{\epsilon}{\pi} \right)^{\frac{d}{2}} \int_{\mathbb{R}^d} u_{2,0}(x)e^{-\epsilon|x|^2}dx \geq \frac{1}{2} \left( \frac{\epsilon}{\pi} \right)^{\frac{d}{2}} \int_{\mathbb{R}^d} u_{2,0}(x)dx. \]
for any $0 < \epsilon \leq \epsilon_0$. Since $\alpha_2 + \delta_2 > d$ by the assumption, this implies that the condition (43) of Theorem 3.2 is satisfied if $\epsilon$ is sufficiently small. Thus, $F_{\epsilon}(t)$ blow up in a finite time.

Next, we consider the critical case as $\max_{i \in \mathbb{N}^*} \{\alpha_i + \delta_i\} = d$. For each nontrivial solution $u(t) \in E_T$ of (1), it follows from Lemma 2.6 that

\begin{equation}
S(t)u_1(0, t) \geq Ct^{-d/2} \log(t/2a) \int_{\mathbb{R}^d} e^{-5|x|^2/4t} dx \geq Ct^{-d/2} \log(t/2a)
\end{equation}

in $a < t < T^*$. Contrary to the conclusion, assume that $u$ is global. Then by Theorem 3.2

$$F_{1, \epsilon}(t) = (\epsilon/\pi)^{d/2} \int_{\mathbb{R}^d} u_1(x, t)e^{-\epsilon|x|^2} dx \leq A_1 \epsilon^{(\alpha_1 + \delta_1)/2}$$

holds for any $t \geq 0$ and $\epsilon > 0$. Thus, choosing $\epsilon = (4t)^{-1}$, we obtain

$$F_{1, 1/4t}(t) = S(t)u_1(0, t) \leq A_1 (4t)^{-(\alpha_1 + \delta_1)/2} = A_1 (4t)^{-d/2}.$$

This and (45) contradict to each other if $T^* = \infty$.

The proof of Theorem 1 is thus complete. □

Proof of Theorem 2 (i). If $u_{1,0} \in I_{a_1}$ with $a_1 < \alpha_1 + \delta_1 < d$, we have

$$F_{1, \epsilon}(0) = (\epsilon/\pi)^{d/2} \int_{\mathbb{R}^d} u_{1,0}(x)e^{-\epsilon|x|^2} dx \geq \pi^{-d/2} \int_{\mathbb{R}^d} u_{1,0}(\epsilon^{-1/2}x)e^{-|x|^2} dx.$$

Then it follows that

$$\epsilon^{-\alpha_1 + \delta_1/2} F_{1, \epsilon}(0) \geq C \epsilon^{-(\alpha_1 + \delta_1 - a)/2} \pi^{-d/2} \int_{\mathbb{R}^d} |x|^{a_1} e^{-|x|^2} dx > A_1$$

for sufficiently small $\epsilon > 0$. If $i \in \mathbb{N}^* \setminus \{1\}$, we can obtain a similar estimate for $F_{i, \epsilon}$. Thus $F_{\epsilon}(t)$ blows up in a finite time by Theorem 3.2.

Proof of Theorem 3. We then have for any $i \in \mathbb{N}^*$,

$$F_{i, \epsilon} \geq C(\epsilon/\pi)^{d/2} \int_{\mathbb{R}^d} e^{-|x|^2} dx = C \left( \frac{\epsilon}{\epsilon + \nu_0} \right)^{d/2}.$$

So, if we choose $\epsilon = 1$ and $C > (2\pi)^{d/2} max_{i \in \mathbb{N}^*} \{A_i\}(1 + \nu_0)^{d/2}$, the condition of Theorem 3.2 is also satisfied in this case. □
4 Proof of global existence

In this and next section we require $\max_{i \in n*} \{ \alpha_i + \delta_i \} < d$, and treat the existence and large time behavior of global solutions of (1). In this section we show Theorem 2 (ii). Note that our condition implies that there exists $i \in N^*$ such that $p_i > 1 + 2/d$. We may assume that $p_2 > 1 + 2/d$ for simplicity.

First note that condition (9) can be replaced by $u_{i,0} \in I_0^{\hat{a}_i}$ ($i \in N^*$) since we have $I^{\hat{s_i}} \subset I_0^{\hat{a}_i}$ ($i \in N^*$). Then, to establish Theorem 2 (ii), we have only to consider the special case $\hat{a}_i = a_i$ ($i \in N^*$). As is easily seen, in this case condition (11) is equivalent to

$$ p_i a_{i+1,d} - a_i > 2 + \sigma_i \quad (i \in N^*), \quad (46) $$

where $a_{j,d} = \min\{a_j, d\}$.

Using $\eta$ defined in (18), we define the Banach spaces $E_\eta$ and $X$ as

$$ E_\eta = \left\{ u; \| u \|_{E_\eta} = \sum_{i=1}^N (\| u_i / \eta a_i \|_\infty) < \infty \right\}, $$

and

$$ X = \left\{ v; \| v / \eta a_N \|_\infty < \infty \right\}, $$

where

$$ \| w \|_\infty = \sup_{(x,t) \in \mathbb{R}^d \times (0,\infty)} |w(x,t)|. $$

(21) is reduced to

$$ u_N(t) = V(t)(u_0, u_N), \quad (47) $$

where

$$ V(t)(u_0, v) = S(t)u_{N,0} + \int_0^t S(t-s_1)|x|^\sigma N \left( S(s_1)u_{1,0} + \int_0^{s_1} S(s_1-s_2)|x|^\sigma 1 \left( S(s_2)u_{2,0} + \int_0^{s_2} S(s_2-s_3)^{p_3} \right) \right) ds_1 \times \ldots \times |x|^\sigma N-2 \left[ S(s_{N-1})u_{N-1,0} + \int_0^{s_{N-1}} S(s_{N-1}-s_N)|x|^\sigma N-1 \left( S(s_N) \right) ds_N \right]^{p_N} \times \ldots \times ds_3 \right)^{p_1} ds_2 \right)^{p_N} ds_1. $$

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Here, if $V$ is a strict contraction, its fixed point yields a solution of (1). Moreover, using that $(a + b)^p \leq 2^{p-1}(a^p + b^p)$ for $a > 0, b > 0, p > 1$,

$$V(t)(u_0, v) \leq T(t)(u_0) + \Gamma(t)(v),$$

where

$$T(t)(u_0) = S(t)u_{N,0} + 2^{pN-1} \int_0^t S(t - s_1)|x|^\sigma \{S(s_1)u_{1,0}\}^{pN} ds$$

$$+ 2^{(pN-1)(p_1-1)} \int_0^t S(t - s_1)|x|^\sigma \times \left( \int_0^{s_1} S(s_1 - s_2)|x|^\sigma \{S(s_2)u_{2,0}\}^{p_1} dr \right)^{pN} ds + \ldots$$

$$+ 2^{(pN-1)(p_1-1)\ldots(p_{N-1}-1)} \int_0^t S(t - s_1)|x|^\sigma \times \left( \int_0^{s_1} S(s_1 - s_2)|x|^\sigma \times \ldots \times |x|^\sigma \right)^{pN} ds_1,$n

and

$$\Gamma(t)(v) = 2^{(pN-1)(p_1-1)\ldots(p_{N-1}-1)}$$

$$\times \int_0^t S(t - s_1)|x|^\sigma \left( \int_0^{s_1} S(s_1 - s_2)|x|^\sigma \left( \int_0^{s_2} S(s_2 - s_3) \times \ldots \times |x|^\sigma \right)^{p_1} ds_2 \right)^{pN} ds_1,$n

**Lemma 4.1.**

(i) Let $u_0$ satisfy (9). Then $T(\cdot)(u_0) \in X$ and

\[ |||T(\cdot)(u_0)/\eta_{\sigma N}(\cdot)|||_\infty \leq C \left( \|u_{N,0}\|_{\infty, a_N} + \|u_{1,0}\|_{\infty, a_1}^{p_{N-1}} + \|u_{2,0}\|_{\infty, a_2}^{p_{N-1}p_1} + \ldots + \|u_{N-1,0}\|_{\infty, a_{N-1}}^{p_{N-1}\ldots p_{N-2}} \right). \]
(ii) $\Gamma$ maps $X$ into itself and

$$\|\| \Gamma(v)/\eta_{a_N} \|_{\infty} \leq C \| v/\eta_{a_N} \|_{p_1p_2\ldots p_N}^{p_1p_2\ldots p_N}.$$ 

Proof. (i) (cd. [14:Lemma 4.3].) By (18) and (19) in Lemma 2.2, we obtain $T(t)(u_0) = I_1 + I_2 + \ldots + I_N$, where

$$I_1 \leq \|u_{N0}\|_{\infty, a_N} \eta_{a_N}(t),$$

$$I_2 \leq 2^{p_{N-1}} \int_0^t S(t-s)|x|^1 p_N (\eta_{11}\|u_{10}\|_{\infty, a_1})^{p_N} ds,$$

and by the same argument, we have

$$I_3 \leq C \|u_{20}\|_{\infty, a_2} \eta_{a_N}(t),$$

$$\vdots$$

$$I_N \leq C \|u_{N-1,0}\|_{\infty, a_N}^{p_N} \eta_{a_N}(t).$$

(ii) By (18) and (19)

$$\Gamma(v) \leq C \| v/\eta_{a_N} \|_{\infty}^{p_1p_2\ldots p_N} \int_0^t S(t-s_1)|x|^1 p_2 \left( \int_0^{s_1} S(s_2) x \right) \times |x|^1 p_3 \left( \int_0^{s_2} S(s_3) x \right) \times \ldots \times |x|^1 p_{N-1} \left( \int_0^{s_{N-2}} S(s_{N-2}) x \right) \times |x|^1 \left( \int_0^{s_{N-1}} S(s_{N-1}) x \right) \times d s_{N-1}^{p_N} \times \ldots \times d s_2^{p_2} \times d s_1^{p_1} ds_{N-1}^{p_{N-1}} \times \ldots \times d s_3^{p_3} ds_2^{p_2} ds_1^{p_1},$$

$$\leq C 2^{(p_{N-1})(p_1-1)(p_2-1)\ldots(p_{N-2}-2)} \| v/\eta_{a_N} \|_{\infty}^{p_1p_2\ldots p_N} \int_0^t \eta_{a_1}(s)^{p_N} ds,$$

$$\leq C \| v/\eta_{a_N} \|_{\infty}^{p_1p_2\ldots p_N} \eta_{a_N}.$$ 

Proof of Theorem 2 (ii). Let

$$C \left( \| u_{N,0} \|_{\infty, a_N} + \| u_{1,0} \|_{\infty, a_1}^{p_N} + \| u_{2,0} \|_{\infty, a_2}^{p_N} + \ldots + \| u_{N-1,0} \|_{\infty, a_{N-1}}^{p_{N-1}p_{N-2}} \right) \leq m,$$

$$\| u_i \|_{\infty, a_i} \leq m (i \in \mathbb{N}^*), B_m = \{ v \in X : \| v/\eta_{a_1} \|_{\infty} \leq 2m \} \text{ and } P = \{ u \in X ; u \geq 0 \}. \text{ Here the constant } C \text{ is the one appeared in Lemma 4.1. Then}$$
we shall show that $V(u_0, v)$ is a strict contraction of $B_m \cap P$ into itself provided $m$ is small enough.

It is trivial that $V$ maps $P$ into $P$. We shall show that $V$ maps $B_m \to B_m$. If $m$ is small enough, then

$$V(t)(u_0, v)/\eta_m \leq m + C(2m)^{p_1p_2...p_N} \leq 2m.$$  

This proves that $V$ maps $B_m \to B_m$.

Now, we shall show that $V(t)(u_0, v)$ is a strict contraction on $B_m \cap P$. Using $|a^p - b^p| \leq p(a + b)^{p-1}|a - b|$ for $a > 0$, $b > 0$ and $p \geq 1$, with $v = \max\{v_1, v_2\}$, we can estimate as follows.

$$|V(t)(u_0, v_1) - V(t)(u_0, v_2)|$$

$$\leq C \int_0^t S(t - s_1)|x|^\sigma_N \{2S(s_1)u_{1,0}$$

$$+ 2 \int_0^{s_1} S(s_1 - s_2)|x|^\sigma_1 \{S(s_2)u_{2,0} + \int_0^{s_2} S(s_2 - s_3) \times \ldots$$

$$\times |x|^\sigma_{N-3} \{S(s_{N-2})u_{N-1,0} + \int_0^{s_{N-2}} S(s_{N-2} - s_{N-1})|x|^\sigma_{N-2}$$

$$\times \left[ S(s_{N-1})u_{N,0} + \int_0^{s_{N-1}} S(s_{N-1} - s_N)|x|^\sigma_{N-1} u^{P_{N-1}}(s_N)ds_N \right]^{P_{N-2}}$$

$$ds_{N-1}\}^{p_{N-3} \times \ldots \times ds_3} \}^{p_1} ds_2 \}^{P_{N-1}}$$

$$\times \int_0^{s_1} S(s_1 - s_2)|x|^\sigma_1 \{2S(s_2)u_{2,0}$$

$$+ 2 \int_0^{s_2} S(s_2 - s_3)|x|^\sigma_2 \{S(s_3)u_{3,0} + \int_0^{s_3} S(s_3 - s_4) \times \ldots$$

$$\times |x|^\sigma_{N-3} \{S(s_{N-2})u_{N-1,0} + \int_0^{s_{N-2}} S(s_{N-2} - s_{N-1})|x|^\sigma_{N-2}$$

$$\times \left[ S(s_{N-1})u_{N,0} + \int_0^{s_{N-1}} S(s_{N-1} - s_N)|x|^\sigma_{N-1} u^{P_{N-1}}(s_N)ds_N \right]^{P_{N-2}}$$

$$ds_{N-1}\}^{p_{N-3} \times \ldots \times ds_3} \}^{p_2} ds_3 \}^{p_{N-1}}$$

$$\times \ldots$$

$$\times \int_0^{s_{N-2}} S(s_{N-2} - s_{N-1})|x|^\sigma_{N-2} \{2S(s_{N-1})u_{N-1,0}$$

$$+ 2 \int_0^{s_{N-1}} S(s_{N-1} - s_N)|x|^\sigma_{N-1} u^{P_{N-1}}(s_N)ds_N \}^{P_{N-2}-1}$$

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\begin{align*}
\times \left( \int_0^{s_{N-1}} S(s_{N-1} - s_N)|x|^{\sigma_{N-1}} v_1^{p_{N-1}}(s_N) - v_2^{p_{N-1}}(s_N) |x|^{p_{N-1}} ds_N \right) \\
\times ds_{N-1} \ldots ds_2 ds_1.
\end{align*}

We put

\begin{align*}
|V(t)(u_0, v_1) - V(t)(u_0, v_2)| \\
\leq C \int_0^t S(t - s_1) \times J_1 \times \int_0^{s_1} S(s_1 - s_2) \times J_2 \times \\
\times \ldots \times \int_0^{s_{N-2}} S(s_{N-2} - s_{N-1}) \times J_{N-1} \times J_N ds_{N-1} \ldots ds_2 ds_1
\end{align*}

where

\begin{align*}
J_1 &= |x|^{\sigma_1} \left( 2S(s_1)u_{1,0} \\
&\quad + 2 \int_0^{s_1} S(s_1 - s_2)|x|^{\sigma_2} \left\{ S(s_2)u_{2,0} + \int_0^{s_2} S(s_2 - s_3) \times \ldots \times |x|^{\sigma_{N-3}} \left\{ S(s_{N-2})u_{N-1,0} + \int_0^{s_{N-2}} S(s_{N-2} - s_{N-1})|x|^{\sigma_{N-2}} \times \left[ S(s_{N-1})u_{N,0} + \int_0^{s_{N-1}} S(s_{N-1} - s_N)|x|^{\sigma_{N-1}} v^{p_{N-1}}(s_N)ds_N \right]^{p_{N-2}} ds_{N-1} \right\}^{p_{N-1}} \right\} ds_2 \right) \right) \right) ;
\end{align*}

\begin{align*}
J_2 &= |x|^{\sigma_1} \left( 2S(s_1)u_{1,0} \\
&\quad + 2 \int_0^{s_2} S(s_2 - s_3)|x|^{\sigma_2} \left\{ S(s_3)u_{3,0} + \int_0^{s_3} S(s_3 - s_4) \times \ldots \times |x|^{\sigma_{N-3}} \left\{ S(s_{N-2})u_{N-1,0} + \int_0^{s_{N-2}} S(s_{N-2} - s_{N-1})|x|^{\sigma_{N-2}} \times \left[ S(s_{N-1})u_{N,0} + \int_0^{s_{N-1}} S(s_{N-1} - s_N)|x|^{\sigma_{N-1}} v^{p_{N-1}}(s_N)ds_N \right]^{p_{N-2}} ds_{N-1} \right\}^{p_{N-1}} \right\} ds_3 \right) \right) ;
\end{align*}

\begin{align*}
J_{N-1} &= |x|^{\sigma_{N-2}} \left\{ 2S(s_{N-1})u_{N-1,0} \\
&\quad + 2 \int_0^{s_{N-1}} S(s_{N-1} - s_N)|x|^{\sigma_{N-2}} v^{p_{N-1}}(s_N)ds_N \right\}^{p_{N-2}} .
\end{align*}
\[ J_N = \int_0^{s_{N-1}} S(s_{N-1} - s_N) |x|^{\sigma_{N-1}} |v_1^{p_{N-1}}(s_N) - v_2^{p_{N-1}}(s_N)|^{p_{N-1}} ds_N. \]

Noting \((a + b)^p \leq 2^\max(p-1,0) (a^p + b^p)\) for \(a > 0, b > 0\) and \(p \geq 0\), we find
\[
J_{N-1} \leq C |x|^{\sigma_{N-2}} \left\{ \|u_{N-1,0}\|^{\eta_{p_{N-1}}}_{1,1} |v/\eta_{a_N}|^{p_{N-1}}(s_{N-1}) \right\} \\
+ \left( \int_0^s |(s_{N-1} - s_N)| x|^{\sigma_{N-1}} |v/\eta_{a_N}|^{p_{N-1}}(s_{N-1}) ds \right)^{p_{N-1}} \\
\leq C |x|^{\sigma_{N-2}} \left\{ (m^{p_{N-1}} + C(2m)^{p_{N-1}}) |v/\eta_{a_N}|^{p_{N-1}}(s_{N-1}) \right\} \\
\leq C m^{p_{N-1}} |x|^{\sigma_{N-2}} |v/\eta_{a_N}|^{p_{N-1}}(s_{N-1}).
\]

Similarly we have
\[
J_1 \leq C m^{p_1} |x|^{\sigma_1} |v/\eta_{a_1}|^{p_1}(s_1), \\
J_2 \leq C m^{p_2} |x|^{\sigma_2} |v/\eta_{a_2}|^{p_2}(s_2), \\
J_3 \leq C m^{p_3} |x|^{\sigma_3} |v/\eta_{a_3}|^{p_3}(s_3), \\
\vdots \\
J_{N-2} \leq C m^{p_{N-2}} |x|^{\sigma_{N-2}} |v/\eta_{a_{N-2}}|^{p_{N-2}}(s_{N-2}), \\
J_N \leq C m^{p_{N-1}} |v_1 - v_2|/\eta_{a_{N-1}}.
\]

Thus, we obtain
\[
|V(t)(u_0, v_1) - V(t)(u_0, v_2)| \leq C m^{p_1 + p_2 + \cdots + p_{N-1}} |v_1 - v_2|.
\]

Since \(p_2 > 1\), \(V(t)\) is a strict contraction of \(B_m \cap P\) into itself provided \(m\) is small enough. Hence, there exists a unique fixed point \(v = (u_N) \in X\) which solves (47). We substitute \(v = u_N\) into (21). Then the vector \(u\) solves (21). Moreover, since \(u_N \in B_m\), we find
\[
u_N \leq CS(t) < x^{-\alpha_N}.
\]

By the same reason as in the proof of Lemma 4.3, we have
\[
|u_{N-1}(t)| \leq \eta_{a_{N-1}}(x, t) \left\{ \|u_{N-1,0}\|_{\infty,a_{N-1}} + C\|u_N/\eta_{a_N}\|_{\infty} \right\}, \\
|u_2(t)| \leq \eta_{a_2}(x, t) \left\{ \|u_{20}\|_{\infty,a_2} + C\|u_3/\eta_{a_3}\|_{\infty} \right\}, \\
|u_1(t)| \leq \eta_{a_1}(x, t) \left\{ \|u_{10}\|_{\infty,a_1} + C\|u_2/\eta_{a_2}\|_{\infty} \right\}.
\]

Then \(u_i \in B_m (i \in N^*)\) and the proof of Theorem 3 is completed. \(\square\)
5 Proof of asymptotic behavior

In this section we shall prove Theorem 4 for the global solution $u(t)$ of (1) constructed in the previous section. We use the same strategy as in [11;Theorem 6.1] (see [6] and [10;Theorem 4]).

Note again that, to establish Theorem 4, we have only to consider the special case $\hat{a}_i = a_i$ ($i \in N^*$) from same reason in Section 4. As is easily seen, in this case condition (11) is equivalent to

$$p_i a_{i+1,d} - a_i > 2 + \sigma_i \quad (i \in N^*).$$

We put

$$u_{i,k}(x, t) = k a_i d u_{i}(kx, k^2 t) \quad (i \in N^*)$$

for $k > 0$. Then $u_{i,k}$ solves

$$\begin{align*}
(u_{i,k})_t &= \Delta u_{i,k} + k^{a_{i+1,d} - a_i + 1} d p_i u_{i+1,k}^{p_i} \quad (i \in N^*), \\
u_{i,k}(x, 0) &= k^{a_i} u_{i,0}(kx) \quad (i \in N^*).
\end{align*}$$

Note that we have assumed $a_i \neq d$ in Theorem 4. Then it follows from (48) that

$$\|u_{i,k}(t)\|_\infty \leq k^{a_{i,d}} C(k^2 t)^{-a_{i,d}/2} = C t^{-a_{i,d}/2} \quad (i \in N^*).$$

Thus, $\{u_{i,k}(x, t)\}$ are uniformly bounded in $\mathbb{R}^d \times [\delta, \infty)$ for any $\delta > 0$. As is easily seen from the integral equation (21), the uniform boundedness implies the equicontinuity of $\{u_{i,k}(x, t)\}$ in any bounded set of $\mathbb{R}^d \times [\delta, \infty)$. Then using the Ascoli-Arzela theorem and a diagonal sequence method in $\delta$, we see that for any sequence $\{k_j\} \to \infty$, there exists a subsequence $\{k'_j\}$ and continuous functions $w_i(x, t)$ such that

$$u_{i,k'_j}(x, t) \to w_i(x, t) \quad (k'_j \to \infty, i \in N^*)$$

locally uniformly in $\mathbb{R}^d \times (0, \infty)$.

Proof of Theorem 4 (i). We shall first show

$$w_i(x, t) = A_i S |x|^{a_i}.$$ 

It follows from the first equation of (14) that

$$\begin{align*}
\int_{\mathbb{R}^d} u_{i,k}(x, t) \zeta(x, t) dx - \int_{\mathbb{R}^d} u_k(x, 0) \zeta(x, 0) dx \\
= \int_0^t \int_{\mathbb{R}^d} \{u_{i,k} \zeta_t + u_{i,k} \Delta \zeta + k^{a_{i+2} - a_i + 1} d p_i |x|^{\sigma_i} u_{i+1,k}^{p_i} \zeta\} dx dt
\end{align*}$$

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for any $t > 0$ and nonnegative test function $\zeta \in C^0_0(\mathbb{R}^d \times [0, \infty))$. By assumption (12) for the initial value $u_{i0}$, 

$$
\int_{\mathbb{R}^d} u_{ik}(x, 0)\zeta(x, 0)dx = \int_{\mathbb{R}^d} k^{a_i}u_{i0}(kx)\zeta(x, 0)dx
$$

$$
\rightarrow \int_{\mathbb{R}^d} A_i|x|^{-a_i}\zeta(x, 0)dx \quad (k = k_j' \to \infty).
$$

On the other hand,

$$
\int_0^t \int_{\mathbb{R}^d} k^{a_i+2-a_i+1, \alpha_i, \rho} |x|^\alpha_i u_{i+1, k}\zeta dx dt
$$

$$
= \int_0^{k^2t} \int_{\mathbb{R}^d} k^{a_i+\alpha_i}|x|^\alpha_i u_{i+1, k}\zeta(x, k^{-2}\tau)dx d\tau.
$$

Here

$$
k^{\alpha_i}|x|^\alpha_i u_{i+1, k}(x, \tau)^\alpha_i
$$

$$
= \left( (k|x|)^{a_i+1, \alpha_i, \rho} u_{i+1, k}(x, \tau)^{(a_i+\alpha_i, \rho)} \right)
$$

$$
= u_{i+1, k}^{p_i-a_i, \rho, \alpha_i}(x, \tau) k^{(a_i+\alpha_i)(1-\rho)}|x|^{-\alpha_i(a_i+\alpha_i)}
$$

for $\rho > 1$. As is easily seen from (48) and Lemma 2.1, $(k|x|)^{a_i+1, \alpha_i, \rho}$ is bounded in $\mathbb{R}^d \times (0, \infty)$ and

$$
u_{i+1, p_i-a_i, \rho, \alpha_i} \leq C(1+t)^{-a_i+1, \alpha_i, \rho, \alpha_i}/2.
$$

By assumption (18) and the condition of this theorem, there exists a number $\rho > 1$ such that

$$
a_i, \rho + \alpha_i, \rho - 1 < d, \quad a_i+1, \alpha_i, \rho - (a_i+\alpha_i, \rho) < 2.
$$

Then since $(a_i+\alpha_i)(1-\rho) < 0$, these imply

$$
\int_0^{k^2t} \int_{\mathbb{R}^d} k^{a_i}u_{i+1, k}(x, \tau)^\alpha_i\zeta(x, k^{-2}\tau)dx d\tau \to 0 \quad (k = k_j' \to \infty).
$$

Thus, letting $k = k_j' \to \infty$ in (49), we obtain

$$
\int_{\mathbb{R}^d} u_i(x, t)\zeta(x, t)dx - \int_{\mathbb{R}^d} A_i|x|^{-a_i}\zeta(x, 0)dx
$$

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\[
\int_0^t \int_{\mathbb{R}^d} \left\{ w_i(x, s)\zeta_t(x, s) + w_i(x, s)\Delta \zeta(x, s) \right\} dx ds \\
= \int_{\mathbb{R}^d} \left\{ w_i(x, t)\zeta(x, t) - w_i(x, 0)\zeta(x, 0) \right\} dx \\
- \int_0^t \int_{\mathbb{R}^d} \left\{ w_{it}(x, s) - \Delta w_i(x, s) \right\} \zeta(x, s) dx ds.
\]

Using Green theorem,
\[
\int_{\mathbb{R}^d} \left\{ w_i(x, 0) - A_i|x|^{-a_i} \right\} \zeta(x, 0) dx \\
= - \int_0^t \int_{\mathbb{R}^d} \left\{ w_{it}(x, s) - \Delta w_i(x, s) \right\} \zeta(x, s) dx ds.
\]

By using the uniqueness of solutions of
\[u_t = \Delta u, \quad u(x, 0) = A_i|x|^{-a_i},\]
we will show (13).

The uniqueness result asserts more:

\[u_{i,k}(x, t) \to A_iS(t)|x|^{-a_i} \quad (k \to \infty)\] (52)

uniformly in compact sets of \(\mathbb{R}^d \times (0, \infty)\).

Note again (48), that is,
\[
u_{i,k} \leq Ck^{a_i}S(k^2t)|kx|^{-a_i}.
\]

Let \(t = 1\) in this inequality. Then by the self-similarity of \(S(t)|x|^{-a_i}\), we have
\[u_{i,k}(x, 1) \leq CS(1)|x|^{-a_i}.
\]

This inequality implies that for any \(\epsilon > 0\) there exists an \(R > 0\) independent of \(k > 1\) such that \(\{u_{i,k}(x, t)\}\) are uniformly less than \(\epsilon\) in \(|x| > R\). Therefore, it follows from (50) that
\[u_k(x, 1) - AS(1)|x|^{a_i} \to 0 \quad (k \to \infty)\]
uniformly in \(\mathbb{R}^d\). We let \(y = kx, s = k^2\) in this relation. Then noting again the self-similarity of \(S(t)|x|^{-a_i}\), we conclude that
uniformly in $\mathbb{R}^d$.

Relation (13) is now proved for $u_i(x, t)$. □

\textbf{Proof of Theorem 4 (ii)} As in the above case, we shall show

\[ u_{j,k}(x, t) = w_j(x, t) = M_j(4\pi t)e^{-|x|^2/4t} \quad (k \to \infty) \]  

locally uniformly in $\mathbb{R}^d \times (0, \infty)$, where $M_j$ is given as in (15). It follows from the second equation of (49) that

\[ \int_{\mathbb{R}^d} u_{j,k}(x, t) \zeta(x, t) dx - \int_{\mathbb{R}^d} u_{j,k}(x, 0) \zeta(x, 0) dx \]

\[ = \int_0^t \int_{\mathbb{R}^d} \{u_{j,k}\zeta_t + u_{j,k} \Delta \zeta + k^{d+2-a_j+1, d}\partial_j |.|^{\sigma_j} u_{j+1,k} \zeta\} dx dt \]

for any $t > 0$ and nonnegative $\zeta \in C_0^\infty(\mathbb{R}^d \times [0, \infty))$.

Since $a_j > d$, condition (45) implies that $u_{j,0} \in L^1$. Then we have

\[ \int_{\mathbb{R}^d} u_{j,k}(x, 0) \zeta(x, 0) dx = \int_{\mathbb{R}^d} u_{j,k}(x) \zeta(k^{-1}x, 0) dx \]

\[ \to \int_{\mathbb{R}^d} u_{j,0} dx \zeta(0, 0) \quad (k = k_j' \to \infty). \]

On the other hand,

\[ \int_0^t \int_{\mathbb{R}^d} k^{d+2-a_j+1, d}\partial_j u_{j+1,k} \zeta dx dt \]

\[ = \int_0^{k^{-1}t} \int_{\mathbb{R}^d} |x|^{\sigma_j} u_{j+1}(x, \tau) \partial_j \zeta(k^{-1}x, k^{-2}\tau) dx d\tau. \]

Here (11) and Lemma 2.1 show

\[ u_{j+1}(x, t)^{p_j+1} \leq C(1 + \tau)^{-a_j+1, d(p_j-r)/2} u_{j+1}(x, \tau)^r \]

for some $r$ satisfying $a_j+1(p_j-r) > 2$. We put $r = d\rho/a_j+1, d$. Then by assumption (11), we can choose $\rho > 1$ to satisfy

\[ a_j+1(p_j-r) = a_j+1p_j - d\rho > 0. \]
Then since 

\[ u_{j+1}(x, t) \leq C[S(t) < x >^{-a_{j+1}}] \leq CS(t) < x >^{-d^o} \]

it follows that

\[ \int_0^\infty \int_{\mathbb{R}^d} |x|^{\sigma_j} u_{j+1}(x, \tau)^{p_j} dx d\tau \]

and we have

\[ \int_0^{k^2t} \int_{\mathbb{R}^d} |x|^{\sigma_j} u_{j+1}(x, \tau)^{p_j} \zeta(k^{-1}x, k^{-2}\tau) dx d\tau \]

\[ \to \int_0^\infty \int_{\mathbb{R}^d} |x|^{\sigma_j} u_{j+1}, (x, \tau)^{p_j} dx d\tau \zeta(0, 0) \leq \infty \quad (k = k_j' \to \infty). \]

Thus, letting \( k = k_j' \to \infty \) in (54), we obtain

\[ \int_{\mathbb{R}^d} w_j(x, t)\zeta(x, t) dx - M_j \zeta(0, 0) \]

\[ = \int_0^t \int_{\mathbb{R}^d} \left\{ w_j(x, s)\zeta(x, s) + w_j(x, s)\Delta \zeta(x, s) \right\} dx dt. \]

\[ = \int_{\mathbb{R}^d} \left\{ w_j(x, t)\zeta(x, t) - w_j(x, o)\zeta(x, 0) \right\} dx \]

\[ - \int_0^t \int_{\mathbb{R}^d} \left\{ w_{jt}(x, s) - \Delta w_j(x, s) \right\} \zeta(x, s) dx ds. \]

Using Green’s theorem,

\[ \int_{\mathbb{R}^d} (w_j(x, 0) - M_j \delta(x))\zeta(x, 0) dx \]

\[ = - \int_0^t \int_{\mathbb{R}^d} \{ w_{jt}(x, s) - \Delta w_j(x, s) \} \zeta(x, s) dx ds. \]

The uniqueness of solution of

\[ u_t = \Delta u, \quad u(x, 0) = M_j \delta(x) \]

where \( \delta(x) \) is the Dirac \( \delta \)-function, then implies (54).

We put \( t = 1 \) in (54). Then letting \( y = kx \) and \( s = k^2 \), we conclude
\[ s^{d/2} |u_j(y, s) - M_j(4\pi s)^{-d/2} e^{-|y|^2/4s}| \to 0 \quad (s \to \infty) \]

uniformly in \( \{ y \in \mathbb{R}^d; |y| \leq Rs^{1/2} \} \) for any \( R > 0 \).

Theorem 4 (ii) is thus proved. \( \square \)

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