

Partial regularity and its application to the blow-up asymptotics of parabolic systems modelling chemotaxis with porous medium diffusion

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§1. Introduction

We consider the following reaction-diffusion equation:

$$(KS)_m \begin{cases} \partial_t u &= \Delta u^m - \nabla \cdot (u^{q-1} \nabla v), & x \in \mathbb{R}^N, t > 0, \\ 0 &= \Delta v - \gamma v + u, & x \in \mathbb{R}^N, t > 0, \\ u(x, 0) &= u_0(x), & x \in \mathbb{R}^N. \end{cases}$$

Throughout this article, we assume that $N \geq 3$, and that m, q , and γ are the constants satisfying

$$m > 1, \quad q \geq 2, \quad \gamma > 0.$$

The initial data u_0 is a non-negative function satisfying

$$u_0 \in L^1 \cap L^\infty(\mathbb{R}^N) \quad \text{with} \quad u_0^m \in H^1(\mathbb{R}^N).$$

This equation is often called the Keller–Segel model describing the motion of the chemotaxis molds, where $u(x, t)$ and $v(x, t)$ denote the density of amoebae and the concentration of the chemo-attractant, respectively. (we refer to Keller–Segel [6], Horstman [4], Suzuki [17].)

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In this article, we summarize our results in [22], [23] and give the outline of the proof. In [25], we have already obtained an extension criterion such that if the solution satisfies

$$(1.1) \quad \sup_{0 < t < T} \|u(t)\|_{L^\infty(\mathbb{R}^N)} < \infty,$$

then u can be continued to the solution on $\mathbb{R}^N \times [0, T')$ for some $T' > T$. The aim of this article is to relax the condition (1.1) by means of the assumption on the local behavior of u in the space variable, *i.e.*, that to establish the so-called ε -regularity theorem for the weak solutions of $(\text{KS})_m$. Indeed, for the critical case of $q = m + \frac{2}{N}$, we show that there is a positive constant $\varepsilon_0 = \varepsilon_0(N, m)$ depending only on N and m such that if

$$(1.2) \quad \sup_{0 < t < T} \int_{B(x_0, 2\rho)} u(x, t) \, dx < \varepsilon_0$$

for some $x_0 \in \mathbb{R}^N$ and $\rho > 0$, then it holds

$$\sup_{(x, t) \in B(x_0, \rho) \times (0, T)} u(x, t) < \infty,$$

where $B(x, \rho)$ is the ball in \mathbb{R}^N centered at x with the radius ρ . This kind of result is called a partial regularity theorem, which has been studied for many other equations, *e.g.*, the Navier–Stokes equations by Caffarelli–Kohn–Nirenberg [1], the harmonic maps by Schoen–Uhlenbeck [14], the heat flow of an H -surface by Struwe [16], and the weak flows of harmonic maps by Chen–Struwe [2]. Our result corresponds to that for the Keller–Segel system $(\text{KS})_m$ in the critical case of $q = m + \frac{2}{N}$.

As an application of our ε -regularity theorem, we observe that the number of blow-up points is finite, which can be controlled in terms of the mass of initial data and ε_0 in (1.2). In addition, the mass concentration of solution to $(\text{KS})_m$ enables us to prove that the blow-up solution behaves like the delta function at the blow-up points. See Definition 3, below.

In the 2- D semi-linear case *i.e.*, $m = 1$, and $N = 2$, it was shown in Nagai–Senba–Suzuki [12], Senba–Suzuki [15] that the solution $u(x, t)$ of $(\text{KS})_1$ before the blow-up time T is so regular that

$$u(\cdot, t) \in C^2\left(\mathbb{R}^2 \setminus \bigcup_{i=1}^k \{x_i\}\right), \quad 0 < t < T$$

with

$$\int_B u(x, t)\varphi(x)dx \in W^{1,1}(0, T)$$

for all $\varphi \in C_0^\infty(B)$ and for all balls B in \mathbb{R}^2 , where $\{x_i\}_{i=1}^k$ are k -blow-up points of u . To obtain this property, they made use of the regularity such as $\partial_t u \in C(B \times (0, T))$ and the fact that u satisfies $(KS)_1$ on $[0, T]$ in the classical sense. On the other hand, in our quasi-linear case *i.e.*, $m > 1$, we do not have any information on the time derivative of u in the classical sense. Hence we need to treat the weak solution but not the classical solution, which is an essential difference between the semi-linear and quasi-linear cases. Without the regularity on $\partial_t u$ in the classical sense, assuming some additional integrability conditions such as (2.5)–(2.7) below, we can show that our weak solution $u(\cdot, t)$ becomes weakly continuous in $L^1_{loc}(\mathbb{R}^N)$ on $[0, T]$, which yields the finiteness of blow-up points of u . Our assumptions (2.5)–(2.7) are not so restrictive because it is a larger class than that of solutions with the scaling invariance associated with $(KS)_m$ (See Remarks 1 and 2, below.). In addition, we can construct the blow-up solution of $(KS)_m$ which satisfies integrability condition such as (2.5). (See Sugiyama–Velázquez [26].)

Furthermore, for investigation of asymptotic profile at the blow-up time T , it is necessary to determine the regular part $f(x)$ of $u(x, t)$ as $t \rightarrow T$. To this end, instead of u itself, we deal with u^m and show that

$$\partial_t u^m \in L^2(0, T; W^{1,2}(\Omega_r)^*), \quad \Omega_r := B \setminus \bigcup_{i=1}^k B(x_i, r)$$

for sufficiently large ball B , which states that $u^m(\cdot, t)$ is a continuous function on $[0, T]$ with values in $L^2(\Omega_r)$. This continuity of $u^m(\cdot, t)$ at $t = T$ together with the L^1 -conservation law yields the limiting function $f \in L^1(B)$ such that $u(x, t)$ converges to $f(x)$ for almost all $x \in B$ as $t \rightarrow T$. This procedure includes an essential difference between ours and the 2-D semi-linear case $(KS)_1$, because such higher regularity as $u \in C^{2,1}(\mathbb{R}^2 \setminus \bigcup_{i=1}^k B(x_i, r) \times [0, T])$ can be obtained from the standard argument in the latter case.

Throughout this article, we impose the following assumption:

Assumption. The space dimension $N \geq 3$ and the coefficient $\gamma > 0$. Moreover, $m > 1$ and $q \geq 2$ satisfy

$$q = m + \frac{2}{N}.$$

The initial data u_0 is a non-negative function satisfying

$$u_0 \in L^1 \cap L^\infty(\mathbb{R}^N) \quad \text{with } u_0^m \in H^1(\mathbb{R}^N).$$

Our definition of a weak solution now reads:

Definition 1. Let the Assumption hold. A pair (u, v) of non-negative functions defined in $\mathbb{R}^N \times [0, T)$ is called a weak solution of $(KS)_m$ on $[0, T)$ if

- (i) $u \in L^\infty(0, T; L^1(\mathbb{R}^N)) \cap L^\infty(0, T'; L^\infty(\mathbb{R}^N))$,
- (ii) $\nabla u^m \in L^2(0, T'; L^2(\mathbb{R}^N))$,
- (iii) $v \in L^\infty(0, T'; H^1(\mathbb{R}^N))$ for all T' with $0 < T' < T$;
- (iv) (u, v) satisfies the following identities:

$$\begin{aligned} & \int_0^T \int_{\mathbb{R}^N} (\nabla u^m \cdot \nabla \varphi - u^{q-1} \nabla v \cdot \nabla \varphi - u \cdot \partial_t \varphi) \, dx dt \\ & = \int_{\mathbb{R}^N} u_0(x) \varphi(x, 0) \, dx, \end{aligned}$$

$$\text{and} \quad \int_{\mathbb{R}^N} (\nabla v \cdot \nabla \psi + v \cdot \psi - u \cdot \psi) \, dx = 0 \quad \text{a.a. } t \in [0, T)$$

for all $\varphi \in H^1(0, T; L^2(\mathbb{R}^N)) \cap L^2(0, T; H^1(\mathbb{R}^N))$ satisfying $\varphi(\cdot, t) = 0$ for all $t \in [T', T]$ with some $0 < T' < T$, and all $\psi \in H^1(\mathbb{R}^N)$.

Concerning the time local existence of weak solutions to $(KS)_m$, the following result can be shown by a slight modification of the argument developed by the author [19, Theorem 1.1].

Proposition 1.1. (Local existence of weak solution and its uniform L^∞ -bound).

Let the Assumption hold. Then there exist T_0 and a weak solution (u, v) of $(KS)_m$ on $[0, T_0)$ in Definition 1 with the following additional properties:

$$(1.3) \quad \|u(t)\|_{L^1(\mathbb{R}^N)} = \|u_0\|_{L^1(\mathbb{R}^N)} \quad \text{for all } 0 \leq t < T_0;$$

$$(1.4) \quad \partial_t(u^{\frac{m+1}{2}}) \in L^2(0, T_0; L_{loc}^2(\mathbb{R}^N)).$$

Such an interval T_0 of local existence can be taken as

$$T_0 = \left(\|u_0\|_{L^\infty(\mathbf{R}^N)} + 2 \right)^{-q},$$

and the weak solution $u(t)$ above satisfies the following estimate:

$$\|u(t)\|_{L^\infty(\mathbf{R}^N)} \leq \|u_0\|_{L^\infty(\mathbf{R}^N)} + 2 \quad \text{for all } t \in [0, T_0].$$

§2. Main results

Let us state the main theorem on the ε -regularity for the weak solutions of $(KS)_m$.

Theorem 2.1. ([22], ε -regularity theorem) *Let the Assumption hold. Then there exists a positive number ε_0 depending only on N and m with the following property:*

Suppose that (u, v) is an arbitrary weak solution of $(KS)_m$ on $[0, T]$ in Definition 1 with the additional properties (1.3)–(1.4) with $T = T_0$. If u satisfies

$$(2.1) \quad \sup_{0 < t < T} \int_{B(x_0, 2\rho_0)} u(x, t) \, dx \leq \varepsilon_0$$

for some $x_0 \in \mathbf{R}^N$ and $\rho_0 > 0$, then it holds that

$$\sup_{(x, t) \in B(x_0, \frac{\rho_0}{2}) \times (0, T)} u(x, t) < C,$$

where $C = C(N, m, \gamma, \|u_0\|_{L^1 \cap L^\infty}, T, \rho_0)$ is a constant independent of x_0 .

Remark 1. It should be noted that the quantity

$$\sup_{0 < t < \infty} \|u(t)\|_{L^{\frac{N(q-m)}{2}}(\mathbf{R}^N)}$$

is invariant under the change of scaling associated with $(KS)_m$ with $\gamma = 0$. In fact, if (u, v) solves $(KS)_m$ with $\gamma = 0$, then (u_λ, v_λ) is also a solution for all $\lambda > 0$, where

$$(2.2) \quad \begin{cases} u_\lambda(x, t) & := \lambda^2 u(\lambda^{q-m} x, \lambda^{2(q-1)} t), \\ v_\lambda(x, t) & := \lambda^{2(m-q+1)} v(\lambda^{q-m} x, \lambda^{2(q-1)} t). \end{cases}$$

The scaling invariance in $L^{\frac{N(q-m)}{2}}(\mathbf{R}^N)$ means that, for all $\lambda > 0$,

$$(2.3) \quad \sup_{0 < t < \infty} \|u_\lambda(t)\|_{L^{\frac{N(q-m)}{2}}(\mathbf{R}^N)} = \sup_{0 < t < \infty} \|u(t)\|_{L^{\frac{N(q-m)}{2}}(\mathbf{R}^N)}.$$

In particular, for $q = m + \frac{2}{N}$, the above (2.3) is equivalent to

$$\sup_{0 < t < \infty} \|u_\lambda(t)\|_{L^1(\mathbb{R}^N)} = \sup_{0 < t < \infty} \|u(t)\|_{L^1(\mathbb{R}^N)} \quad \text{for all } \lambda > 0$$

since $\frac{N(q-m)}{2} = 1$. Therefore, we may say that (2.1) is a reasonable condition concerning the theorem on the ε -regularity of weak solutions to $(KS)_m$.

As an application of the ε -regularity theorem as Theorem 2.1, we characterize the asymptotic behavior of blow-up solutions to $(KS)_m$. For that purpose, let us introduce definitions for the *blow-up time* and the *blow-up point*.

Definition 2. Let (u, v) be the weak solution of $(KS)_m$ on $[0, T)$ in Definition 1.

(i) (*blow-up time*) We say that u blows up at the time $T < \infty$ if

$$\limsup_{t \rightarrow T-0} \|u(t)\|_{L^\infty(\mathbb{R}^N)} = \infty.$$

Such a T is called a *blow-up time* of u .

(ii) (*blow-up point*) Let T be a blow-up time of u . We call $x_0 \in \mathbb{R}^N$ a *blow-up point* of u at the time T if there exists $\{(x_n, t_n)\}_{n=1}^\infty \subset \mathbb{R}^N \times (0, T)$ such that

$$x_n \rightarrow x_0, \quad t_n \rightarrow T, \quad \text{and} \quad u(x_n, t_n) \rightarrow \infty \quad \text{as } n \rightarrow \infty.$$

We denote by S_u the set of all blow-up points of u at the time T .

An immediate consequence of Theorem 2.1 is the following characterization of both the blow-up point x_0 and the time T .

Corollary 2.2. ([22]) Let the Assumption hold. Suppose that (u, v) is the weak solution of $(KS)_m$ on $[0, T)$ with the additional properties (1.3)–(1.4) with $T = T_0$. Let T be the blow-up time of the weak solution u of $(KS)_m$. Then, for any $x_0 \in S_u$, it holds that

$$\sup_{0 < t < T} \int_{B(x_0, \rho)} u(x, t) \, dx > \varepsilon_0 \quad \text{for all } \rho > 0,$$

where ε_0 is the same constant given by Theorem 2.1.

Furthermore, under some additional assumptions on u , we can show the finiteness of the blow-up points of u . To this end, we introduce the Lyapunov function $W(t)$ of u as

$$W(t) = \frac{m}{(m - q + 1)(m - q + 2)} \int_{\mathbb{R}^N} u(t)^{m-q+2} dx - \int_{\mathbb{R}^N} u(x, t)v(x, t) dx + \frac{1}{2} \left(\|\nabla v(t)\|_{L^2(\mathbb{R}^N)}^2 + \|v(t)\|_{L^2(\mathbb{R}^N)}^2 \right).$$

By Corollary 2.2, we establish the finiteness of the number of blow-up points. Indeed, it holds

Theorem 2.3. ([23], **Finiteness of the blow-up points**) *Let the Assumption hold. Suppose that (u, v) is the weak solution of $(KS)_m$ on $[0, T)$ with the additional properties (1.3)–(1.4) with $T = T_0$. Let T be the blow-up time of the weak solution u of $(KS)_m$. Suppose that S_u is the set of blow-up points of u at the time T in Definition 2.*

We define the positive integer k_0 by

$$(2.4) \quad k_0 := \left\lceil \frac{\|u_0\|_1}{\varepsilon_0} \right\rceil + 1,$$

where $\lceil \cdot \rceil$ denotes the Gauss symbol and where ε_0 is the same constant as in (2.1).

(1) We have the following alternative (i) or (ii):

(i) $\#S_u \leq k_0 - 1$;

(ii) $\#S_u = \infty$ and S_u does not have more than $k_0 - 1$ isolated points, or generally S_u does not have more than $k_0 - 1$ isolated cluster points.

(2) We consider the following three conditions (i), (ii) and (iii) on q and u :

(i) $q = m + \frac{2}{N} = 2$ and u has the property that

$$(2.5) \quad u \in L^m(\mathbb{R}^N \times (0, T));$$

(ii) $q = m + \frac{2}{N} \geq 2 + \frac{2}{N}$ and u has the property that

$$(2.6) \quad u \in L^{m+\frac{m'}{N}}(0, T; L^m(\mathbb{R}^N)) \quad \text{with} \quad m' = \frac{m}{m-1};$$

(iii) $q = m + \frac{2}{N} \geq 2$ and u has the property that

$$(2.7) \quad u \in L^{m+\frac{2}{N}-1}(B \times (0, T)) \quad \text{for all balls } B \text{ in } \mathbb{R}^N$$

and that

$$\inf_{0 < t < T} W(t) > -\infty;$$

If one of these three conditions (i), (ii) and (iii) is satisfied, then we have $\#S_u \leq k_0 - 1$.

Remark 2. As we stated in the Introduction, our assumptions (i)–(iii) in Theorem 2.3 are not so restrictive because the blow-up solution of $(KS)_m$ with the integrability condition in (2.5) can be constructed for an arbitrary initial data u_0 in the Assumption. (See [26].) Moreover, each of (2.5)–(2.7) gives a larger class than that of solutions with the scaling invariance associated with $(KS)_m$. Indeed, it follows from a direct calculation of (2.2) that

$$\|u\lambda\|_{L^s(0, \infty; L^p(\mathbb{R}^N))} = \lambda^{2\left(1 - \left(\frac{1}{p} + \frac{q-1}{s}\right)\right)} \|u\|_{L^s(0, \infty; L^p(\mathbb{R}^N))}$$

for all $\lambda > 0$ and for all $1 \leq p, s \leq \infty$. Hence, the space $L^s(0, \infty; L^p(\mathbb{R}^N))$ is called the scaling invariant class associated with $(KS)_m$ provided $\frac{1}{p} + \frac{q-1}{s} = 1$. In (i), (ii) and (iii), the pair (p, s) of exponent for $u \in L^s(0, T; L^p(\mathbb{R}^N))$ are taken as $(p, s) = (m, m)$, $(p, s) = (m, m + \frac{m'}{N})$ and $(p, s) = (q - 1, q - 1)$, respectively. In all of these cases, we have

$$\frac{1}{p} + \frac{q-1}{s} > 1.$$

Next, we give a definition that $u(x, t)$ forms the δ -function singularity.

Definition 3. Let T be a blow-up time of the weak solution u of $(KS)_m$. Let $\{x_i\}_{i=1}^k \subset S_u$. We say that u forms the δ -function singularity at $\{x_i\}_{i=1}^k$ and at the time T with the mass $\{M_i\}_{i=1}^k$ if the following property holds:

There exist a function f in $L^1(\mathbb{R}^N)$ and a sequence $\{t_n\}_{n=1}^\infty \subset (0, T)$ with $\lim_{n \rightarrow \infty} t_n = T$ such that, in the sense of distributions in \mathbb{R}^N ,

$$u(\cdot, t_n) \longrightarrow \sum_{i=1}^k M_i \delta_{x_i}(\cdot) + f(\cdot) \quad \text{as } n \rightarrow \infty$$

i.e., that, for all $\psi \in C_0^\infty(\mathbb{R}^N)$,

$$\lim_{n \rightarrow \infty} \int_{\mathbb{R}^N} u(x, t_n) \psi(x) \, dx = \sum_{i=1}^k M_i \psi(x_i) + \int_{\mathbb{R}^N} f(x) \psi(x) \, dx.$$

As an application of Corollary 2.2, the structure of asymptotics of blow-up solution is clarified. Indeed, we show that $u(x, t)$ forms the δ -function singularity at $\{x_i\}_{i=1}^k$ and at the time T with the mass $\{M_i\}_{i=1}^k$.

Theorem 2.4. ([22], δ -function singularity) *Let the Assumption hold. Suppose that (u, v) is the weak solution of $(KS)_m$ on $[0, T)$ with the additional properties (1.3)–(1.4) with $T = T_0$. Let T be the blow-up time of a weak solution u of $(KS)_m$. Suppose that $\#S_u < \infty$, say, $\#S_u = k$. Let $\{x_i\}_{i=1}^k = S_u$. Suppose that ε_0 is the constant given by Theorem 2.1. Then, there exist k constants $M_i \geq \varepsilon_0$ ($1 \leq i \leq k$) such that u forms the δ -function singularity at $\{x_i\}_{i=1}^k$ and at the time T with the mass $\{M_i\}_{i=1}^k$.*

We next investigate the size of the set of blow-up points. To this end, we recall the definition of Hausdorff dimension and we estimate the Hausdorff dimension of the set of blow-up points of weak solutions u .

Definition 4. *For any $X \subset \mathbb{R}^N$ and $s \geq 0$, we define the Hausdorff measure $H^s(X)$ as*

$$H^s(X) := \lim_{\delta \rightarrow +0} H_\delta^s(X),$$

$$H_\delta^s(X) := \inf \left\{ \sum_{i=1}^\infty \rho_i^s; X \subset \bigcup_i B_{\rho_i}, \rho_i < \delta \right\},$$

where B_{ρ_i} is an arbitrary closed subset of \mathbb{R}^N of diameter at most ρ_i . We define the Hausdorff dimension $D_H(X)$ as

$$D_H(X) := \inf \{s; H^s(X) = 0\}.$$

Theorem 2.5. ([23], Hausdorff dimension) *Let the Assumption hold. Suppose that (u, v) is the weak solution of $(KS)_m$ on $[0, T)$ with the additional properties (1.3)–(1.4) with $T = T_0$. Let T be a blow-up time of the weak solution u of $(KS)_m$. If u satisfies*

$$(2.8) \quad \int u(x, t) \psi(x) \, dx \text{ is a continuous function on } [0, T]$$

for every $\psi \in C_0^\infty(\mathbb{R}^N)$ such that $\psi(x) = \psi(|x - x_0|)$ for some $x_0 \in \mathbb{R}^N$, then the Hausdorff dimension $D_H(S_u)$ is zero. In particular, if u

satisfies

$$(2.9) \quad u \in C_w([0, T]; L^1(\mathbb{R}^N)),$$

then the Hausdorff dimension $D_H(S_u)$ is zero.

Remark 3. For the estimate of $D_H(S_u)$, the assumption (2.9) is too strong. In fact, we need only to assume the weaker continuity such as (2.8). In Lemma 4.1 below, we will see that if u satisfies one of the assumptions among (2.5), (2.6) and (2.7), then we have (2.8).

For the spherically symmetric solution u of $(KS)_m$, we can pinpoint the location of blow-up points. Indeed, it holds

Corollary 2.6. ([23], **Blow-up points for spherically symmetric solution**) *Let the Assumption hold. Suppose that (u, v) is the weak solution of $(KS)_m$ on $[0, T)$ with the additional properties (1.3)–(1.4) with $T = T_0$. If u is a spherically symmetric with the property (2.8) in Theorem 2.5, then it holds that $S_u = \emptyset$, or $S_u = \{0\}$.*

Remark 4. It seems to be an interesting question whether the solution (u, v) is spherically symmetric for such an initial data as $u_0(x) = u_0(|x|)$.

As we have seen in Theorem 2.5, the continuity of the weak solution in $L^1(\mathbb{R}^N)$ plays an important role for the estimate of the size of blow-up set S_u . If we impose strong continuity in $L^1(\mathbb{R}^N)$ on $u(t)$ as $t \rightarrow T - 0$, then u can be continued beyond $t = T$. Indeed, we have the following extension criterion.

Theorem 2.7. ([23], **Extension criterion**) *Let the Assumption hold. Suppose that (u, v) is an arbitrary weak solution of $(KS)_m$ on $[0, T)$ in Definition 1 with the additional properties (1.3)–(1.4) with $T = T_0$. If it holds that*

$$(2.10) \quad u \in C([0, T]; L^1(\mathbb{R}^N)),$$

then there exists $T' > T$ such that (u, v) is a weak solution of $(KS)_m$ on $[0, T')$.

Remark 5. It seems to be an interesting question that under what class of the initial data u_0 , one can construct the weak solution satisfying (2.9) or (2.10). On the other hand, in [26], we have succeeded to construct the weak solution having the property (2.8). Such a delicate difference is seen only in the L^1 -space since C_0^∞ is not dense in L^∞ , the dual space of L^1 .

In contrast with (2.1), for weak solutions u on $[0, T)$ with $\#S_u < \infty$, we may take a larger constant $\alpha_{N,m}$ as in (2.11) below which guarantees the ε -regularity theorem.

Theorem 2.8. ([23], ε -regularity theorem) *Let the Assumption hold. Suppose that (u, v) is an arbitrary weak solution of $(KS)_m$ on $[0, T)$ in Definition 1 with the additional properties (1.3)–(1.4) with $T = T_0$. Suppose that $\#S_u < \infty$. If u satisfies*

$$(2.11) \quad \sup_{0 < t < T} \int_{B(x_0, \rho_0)} u(x, t) \, dx < \left(\frac{m\pi N^3}{N-1} \right)^{\frac{N}{2}} \frac{\Gamma(N/2)}{\Gamma(N)} =: \alpha_{N,m}$$

for some $x_0 \in \mathbb{R}^N$ and $\rho_0 > 0$, then it holds that

$$(2.12) \quad \sup_{(x,t) \in B(x_0, \frac{\rho_0}{2}) \times (0, T)} u(x, t) < C,$$

where $C = C(N, m, \gamma, \|u_0\|_{L^1 \cap L^\infty}, T, \rho_0)$ is a constant independent of x_0 .

In particular, for $\{x_1, x_2, \dots, x_k\} =: S_u$ ($k \leq k_0 - 1$), we have

$$\limsup_{t \rightarrow T} \int_{B(x_i, \rho)} u(x, t) \, dx \geq \alpha_{N,m}, \quad i = 1, 2, \dots, k$$

for all $\rho > 0$.

Remark 6. The balance of strength m of diffusion and the effect q of non-linearity plays an important role for existence of global solutions to $(KS)_m$. Indeed,

- (i) For the case of $2 \leq q < m + \frac{2}{N}$, $(KS)_m$ is globally solvable without any restriction on the size of the initial data u_0 ;
- (ii) For the case of $q \geq m + \frac{2}{N}$, $(KS)_m$ is globally solvable for the small initial data u_0 in $L^{\frac{N(q-m)}{2}}(\mathbb{R}^N)$. As for the large initial data, the solution of $(KS)_m$ with $q \geq m + \frac{2}{N}$ may have some singularities in a finite time even if the initial data is smooth. (See [18]–[21].)

From this point of view, in [24] we treated more general cases of $q \geq m + \frac{2}{N}$ and proved the corresponding ε -regularity theorem to the critical case of $q = m + \frac{2}{N}$. Indeed, we showed that if the solution u of $(KS)_m$ satisfies that

$$(2.13) \quad \sup_{0 < t < T} \int_{B(x_0, 2\rho)} u^{\frac{N(q-m)}{2}}(x, t) \, dx < \varepsilon_0$$

for some $x_0 \in \mathbb{R}^N$ and $\rho > 0$, then it holds that

$$\sup_{(x,t) \in B(x_0, \rho) \times (0, T)} u(x, t) < C,$$

where C depends only on $N, m, q, \gamma, \rho, \|u_0\|_{L^1(\mathbb{R}^N)}$ and $\|u_0\|_{L^\infty(\mathbb{R}^N)}$ but not on x_0 . In our generalized case, the space $L^\infty(0, \infty; L^{\frac{N(q-m)}{2}}(\mathbb{R}^N))$ is also a scaling invariant class associated with $(KS)_m$.

§3. Proof of Theorem 2.1 and Corollary 2.2

In what follows, we abbreviate simply as

$$\|\cdot\|_r = \|\cdot\|_{L^r(\mathbb{R}^N)}, \quad 1 < r < \infty$$

and C denotes the constant which may change from line to line. In particular, $C = C(*, \dots, *)$ denotes a constant depending only on the variables appearing in the parenthesis.

We give the sketch of the proof for our ε -regularity theorem. See [22], [23] for the complete proof.

First of all, we derive local bounds in L^r of u for all $1 < r < \infty$.

Lemma 3.1. *Let the Assumption hold. For every $1 \leq r < \infty$, there is a positive constant ε_0 depending only on N, m and r such that if (u, v) is a weak solution of $(KS)_m$ on $[0, T]$ with (1.3)-(1.4) with $T = T_0$ and if u satisfies*

$$(3.1) \quad \sup_{0 < t < T} \int_{B(x_0, \rho_0 + \delta)} u(x, t) \, dx < \varepsilon_0$$

for some $x_0 \in \mathbb{R}^N$, $\rho_0 > 0$ and $\delta > 0$, then it holds that

$$\int_{B(x_0, \rho_0)} u^r(x, t) \, dx \leq C_r(T + 1) \quad \text{for all } 0 < t < T,$$

where $C_r = C_r(r, N, m, \gamma, \delta, \|u_0\|_1, \|u_0\|_\infty)$.

We may put $x_0 = 0$ without loss of generality. Once the L^r -bound is established for all $1 \leq r < \infty$ in Lemma 3.1, it follows from the representation $v = (-\Delta + \gamma)^{-1}u$ that

$$(3.2) \quad \sup_{0 < t < T} \|v(t)\|_{L^\infty(B(0, \rho_0 + \delta))} \leq C,$$

and

$$(3.3) \quad \sup_{0 < t < T} \|\nabla v(t)\|_{L^\infty(B(0, \rho_0 + \delta))} \leq C,$$

where $0 < \delta < \frac{\rho_0}{3}$ and $C = C(N, m, \gamma, \rho_0, \|u_0\|_1, \|u_0\|_\infty, T)$. It should be noted that the constant C in (3.3) can be taken independently of δ . Indeed, we shall show (3.3) according to the similar argument in [12]. From the assumption (2.1) in Theorem 2.1, it follows that

$$\sup_{0 < t < T} \int_{B(0, \frac{5}{3}\rho_0 + \delta)} u(x, t) \, dx \leq \varepsilon_0,$$

where $0 < \delta < \frac{\rho_0}{3}$. Hence we obtain from Lemma 3.1 with $r = N + 1$ and (ρ_0, δ) replaced by $(\frac{4}{3}\rho_0 + \delta, \frac{1}{3}\rho_0)$ that

$$\sup_{0 < t < T} \|u(\cdot, t)\chi_{B(0, \frac{4}{3}\rho_0 + \delta)}\|_{N+1} \leq C_0,$$

where $C_0 = C_0(N, m, \gamma, \rho_0, \|u_0\|_1, \|u_0\|_\infty, T)$. We here consider

$$(3.4) \quad -\Delta v_1 + \gamma v_1 = u\chi_{B(0, \frac{4}{3}\rho_0 + \delta)} \quad \text{in } \mathbb{R}^N.$$

Then, the function v_1 given by

$$v_1(x, t) = \int_{\mathbb{R}^N} G(x - y)u\chi_{B(0, \frac{4}{3}\rho_0 + \delta)}(y, t) \, dy$$

is the strong solution of (3.4), where $G(x)$ is the kernel of the Bessel potential. Since $G \in L^{\frac{N}{N-1}}(\mathbb{R}^N)$ and $\nabla G \in L^{\frac{N+1}{N}}(\mathbb{R}^N)$, we see that

$$(3.5) \quad \begin{aligned} & \sup_{0 < t < T} \|v_1(t)\|_\infty \\ & \leq \|G\|_{\frac{N}{N-1}} \cdot \sup_{0 < t < T} \|u\chi_{B(0, \frac{4}{3}\rho_0 + \delta)}(t)\|_N \leq C, \end{aligned}$$

and

$$(3.6) \quad \begin{aligned} & \sup_{0 < t < T} \|\nabla v_1(t)\|_\infty \\ & \leq \|\nabla G\|_{\frac{N+1}{N}} \cdot \sup_{0 < t < T} \|u\chi_{B(0, \frac{4}{3}\rho_0 + \delta)}(t)\|_{N+1} \leq C, \end{aligned}$$

where $C = C(N, m, \gamma, \rho_0, \|u_0\|_1, \|u_0\|_\infty, T)$.

Next, we consider

$$(3.7) \quad -\Delta v_2 + \gamma v_2 = u - u\chi_{B(0, \frac{4}{3}\rho_0 + \delta)} \quad \text{in } \mathbb{R}^N.$$

Then, the function v_2 given by

$$(3.8) \quad v_2(x, t) = \int_{\mathbb{R}^N} G(x-y) \cdot (u - u\chi_{B(0, \frac{4}{3}\rho_0 + \delta)})(y, t) dy$$

is the strong solution of (3.7). Since $G(x)$ satisfies the estimates $|G(x)| \leq C|x|^{2-N}$ and $|\nabla G(x)| \leq C|x|^{1-N}$ for all $x \in \mathbb{R}^N$, we have

$$(3.9) \quad \begin{aligned} & \|v_2(t)\|_{L^\infty(B(0, \rho_0 + \delta))} \\ &= \sup_{x \in B(0, \rho_0 + \delta)} \left| \int_{\mathbb{R}^N \setminus B(0, \frac{4}{3}\rho_0 + \delta)} G(x-y) \times \right. \\ & \quad \left. (u - u\chi_{B(0, \frac{4}{3}\rho_0 + \delta)})(y, t) dy \right| \\ &\leq C \left| \frac{\rho_0}{3} \right|^{2-N} \cdot \|u_0\|_1 \leq C \quad \text{for all } 0 < t < T, \end{aligned}$$

$$(3.10) \quad \begin{aligned} & \|\nabla v_2(t)\|_{L^\infty(B(0, \rho_0 + \delta))} \\ &= \sup_{x \in B(0, \rho_0 + \delta)} \left| \int_{\mathbb{R}^N \setminus B(0, \frac{4}{3}\rho_0 + \delta)} \nabla G(x-y) \times \right. \\ & \quad \left. (u - u\chi_{B(0, \frac{4}{3}\rho_0 + \delta)})(y, t) dy \right| \\ &\leq C \left| \frac{\rho_0}{3} \right|^{1-N} \cdot \|u_0\|_1 \leq C \quad \text{for all } 0 < t < T, \end{aligned}$$

where $C = C(N, \gamma, \rho_0, \|u_0\|_1)$.

By (3.4) and (3.7), obviously, $v := v_1 + v_2$ gives the unique strong solution of the equation:

$$-\Delta v + \gamma v = u \quad \text{in } \mathbb{R}^N.$$

Thus from (3.5), (3.6), (3.9), (3.10), we obtain (3.3).

Let us introduce a cut-off function η with several properties.

Lemma 3.2. *Let $\rho_0 > 0$ and $\delta > 0$ as in (3.3). Let $\eta(x) = \eta(|x|)$ be as*

$$\eta(x) := \begin{cases} 1 & \text{for } 0 \leq |x| < \rho_0, \\ \exp(1 - \frac{\delta}{\rho_0 + \delta - |x|}) & \text{for } \rho_0 \leq |x| < \rho_0 + \delta, \\ 0 & \text{for } |x| \geq \rho_0 + \delta. \end{cases}$$

Then, it holds that

$$\begin{aligned} |\nabla \eta(x)| &\leq \frac{c}{a^2 \delta} \cdot \eta(x)^{1-a}, \\ |\Delta \eta(x)| &\leq \frac{c}{a^4 \delta^2} \cdot \eta(x)^{1-a}, \end{aligned}$$

for all $x \in \mathbb{R}^N$ and all $0 < a < 1$, where c is an absolute positive constant.

In what follows, we take ρ_0 and δ so that (3.3) holds. We now proceed to give the proof of Theorem 2.1. For every weak solution with (2.1), it holds that

$$(3.11) \quad \frac{1}{r} \int_{\mathbb{R}^N} u^r(x, t) \eta(x) dx = \int_0^t (I_1 + I_2)(s) ds + \frac{1}{r} \int_{\mathbb{R}^N} (u_0^r \eta)(x) dx,$$

where I_1 and I_2 are defined by

$$I_1 := - \int_{\mathbb{R}^N} \nabla u^m \cdot \nabla (u^{r-1} \cdot \eta) dx,$$

and

$$I_2 := \int_{\mathbb{R}^N} u^{q-1} \nabla v \cdot \nabla (u^{r-1} \cdot \eta) dx$$

and where η is the cut-off function which is centered at x_0 and determined by ρ_0 and δ as in Lemma 3.2.

Applying a variant of the Sobolev inequality together with the Young inequality, we may take r_* depending only on N, m such that

$$(3.12) \quad \begin{aligned} I_1 \leq & - \frac{2m(r-1)}{(r+m-1)^2} \int_{\mathbb{R}^N} |\nabla u^{\frac{r+m-1}{2}}|^2 \eta dx \\ & + C \left(r + \frac{1}{a^2 \delta} \right)^C \|u\|_{L^{\frac{r}{2}}(B(x_0, \rho_0 + \delta))}^{r+m-1} + 1, \quad 0 < a \leq \frac{1}{3(N+1)} \end{aligned}$$

for all $r_* < r < \infty$, where $C = C(N, m, \gamma, \|u_0\|_1, \|u_0\|_\infty)$.

Furthermore, from (3.3) and the Young inequality, we obtain that

$$(3.13) \quad \begin{aligned} I_2 \leq & \frac{3m(r-1)}{2(r+m-1)^2} \int_{\mathbb{R}^N} |\nabla u^{\frac{r+m-1}{2}}|^2 \eta dx \\ & + C \left(r + \frac{1}{a^2 \delta} \right)^C \left(\|u\|_{L^{\frac{r}{2}}(B(x_0, \rho_0 + \delta))}^{r+2q-m-3} + \|u\|_{L^{\frac{r}{2}}(B(x_0, \rho_0 + \delta))}^{r+q-2} + 1 \right), \end{aligned}$$

for $0 < t < T$, for all $0 < a \leq \frac{1}{3(N+1)}$ and for all $r_* < r < \infty$. See [22, Sections 3 and 4] for proof of (3.12) and (3.13).

From (3.11)–(3.13), it follows that

$$\begin{aligned}
 & \int_{\mathbf{R}^N} u^r(x, t)\eta(x) \, dx \\
 & \leq -\frac{mr(r-1)}{2(r+m-1)^2} \int_0^t \int_{\mathbf{R}^N} |\nabla u^{\frac{r+m-1}{2}}|^2 \eta \, dx ds \\
 & \quad + C\left(r + \frac{1}{a^2\delta}\right)^C \times \int_0^t \left(\|u\|_{L^{\frac{r}{4}}(B(x_0, \rho_0 + \delta))}^{r+m-1} + \right. \\
 & \quad \quad \left. \|u\|_{L^{\frac{r}{4}}(B(x_0, \rho_0 + \delta))}^{r+2q-m-3} + \|u\|_{L^{\frac{r}{4}}(B(x_0, \rho_0 + \delta))}^{r+q-2} \right) ds \\
 (3.14) \quad & + TC\left(r + \frac{1}{a^2\delta}\right)^C + \int_{\mathbf{R}^N} (u_0^r \eta)(x) \, dx, \quad 0 < a < \frac{1}{3(N+1)},
 \end{aligned}$$

where $C = C(N, m, \gamma, \rho_0, \|u_0\|_1, \|u_0\|_\infty, T)$.

Since

$$r + m - 1 > r + q - 2 > r + 2q - m - 3$$

implied by $m - q + 1 = 1 - \frac{2}{N} > 0$ and since we may take a as an arbitrary number in $(0, \frac{1}{3(N+1)}]$, by setting $\delta = \frac{\rho_0}{r}$ in (3.14), we have

$$\begin{aligned}
 & \sup_{0 < t < T} \|u(t)\|_{L^r(B(x_0, \rho_0))} \\
 (3.15) \quad & \leq (Cr^C)^{\frac{1}{r}} \cdot \max\left\{ \sup_{0 < t < T} \|u\|_{L^{\frac{r}{4}}(B(x_0, \rho_0 + \frac{\rho_0}{r}))}^{\frac{r+m-1}{r}}, \|u_0\|_r, T + 1 \right\}
 \end{aligned}$$

for all $r_* < r < \infty$. Now we take p_0 such as $4^{p_0} > r_*$ and define α_p as

$$\alpha_p := \max \left\{ \sup_{0 < t < T} \|u\|_{L^{4^p}(B(x_0, \rho_0 - \sum_{i=1}^p \frac{\rho_0}{4^i}))}, \|u_0\|_1, \|u_0\|_\infty, T + 1 \right\},$$

for $p > p_0$. Taking $r = 4^p$ in (3.15), we have

$$\begin{aligned}
 \alpha_p & \leq C^{1/4^p} 4^{Cp/4^p} \\
 & \times \max \left\{ \sup_{0 < t < T} \|u\|_{L^{4^p}(B(x_0, \rho_0 - \sum_{i=1}^{p-1} \frac{\rho_0}{4^i}))}, \|u_0\|_1, \|u_0\|_\infty, T + 1 \right\}^{1 + \frac{m-1}{4^p}} \\
 & = C^{1/4^p} 4^{Cp/4^p} \cdot \alpha_{p-1}^{1 + \frac{m-1}{4^p}} \\
 & \leq C \cdot \alpha_{p_0-1}^c \quad \text{for all } p_0 < p < \infty,
 \end{aligned}$$

which yields

$$\begin{aligned} & \sup_{0 < t < T} \|u\|_{L^{4^p}(B(x_0, \rho_0 - \sum_{i=1}^p \frac{\rho_0}{4^i}))} \\ & \leq C \cdot \alpha_{p_0-1}^c \\ (3.16) \quad & = C \max \left\{ \sup_{0 < t < T} \|u\|_{L^{4^{p_0}}(B(x_0, \rho_0 - \sum_{i=1}^{p_0} \frac{\rho_0}{4^i}))}, \|u_0\|_1, \|u_0\|_\infty, T + 1 \right\}^c. \end{aligned}$$

See [Proof of Lemma 5.1, 27] for detail. Under the hypothesis of (2.1), the assumption (3.1) in Lemma 3.1 is fulfilled with $\delta = \frac{\rho_0}{4^{p_0}}$, which makes it possible to take $r = 4^{p_0}$ with the estimate

$$\sup_{0 < t < T} \|u\|_{L^{4^{p_0}}(B(x_0, \rho_0))} \leq C,$$

where $C = C(N, m, \gamma, p_0, \rho_0, \|u_0\|_1, \|u_0\|_\infty, T)$. Since $\sum_{i=1}^p \frac{\rho_0}{4^i} < \frac{\rho_0}{3}$ for all $1 < p < \infty$, by letting $p \rightarrow \infty$ in (3.16), we see that $u \in L^\infty(0, T; L^\infty(B(x_0, \frac{2\rho_0}{3})))$ with

$$\sup_{0 < t < T} \|u(t)\|_{L^\infty(B(x_0, \frac{2\rho_0}{3}))} \leq C(T + 1),$$

where $C = C(N, m, \gamma, p_0, \rho_0, \|u_0\|_1, \|u_0\|_\infty, T)$. Thus we complete the proof of Theorem 2.1.

Obviously, Corollary 2.2 is an immediate consequence of Theorem 2.1.

§4. Proof of Theorems 2.3 and 2.4

In our quasi-linear case *i.e.*, $m > 1$, we do not have any information on the time derivative of u in the classical sense. Hence we need to treat the weak solution but not the classical solution, which is an essential difference between the semi-linear and quasi-linear cases. Without the regularity on $\partial_t u$ in the classical sense, assuming some additional integrability conditions such as (i)–(iii) in Theorem 2.3, we can show that our weak solution $u(\cdot, t)$ becomes weakly continuous in $L^1_{loc}(\mathbb{R}^N)$ on $[0, T]$ in the following lemma. See [23, Section 5] for the proof.

Lemma 4.1. *Let the Assumption hold. Suppose that (u, v) is the weak solution of $(KS)_m$ on $[0, T]$ with the additional properties (1.3)–(1.4).*

(1) *Suppose that $x_0 \in S_u$ has the property that*

$$S_u \cap \{x \in \mathbb{R}^N; d < |x - x_0| < 2d\} = \phi$$

for some $d > 0$. Then, for the cut-off function $\eta \in C_0^\infty(B_{2d}(x_0))$ centered at x_0 with $\rho_0 = d$ and $\delta = \frac{d}{2}$ as in Lemma 3.2, it holds that $\int_{\mathbf{R}^N} u(x, t)\eta(x) dx$ is continuous on $[0, T]$.

(2) If u satisfies one of three conditions (i), (ii) and (iii) in Theorem 2.3, then, it holds that $\int_{\mathbf{R}^N} u(x, t)\psi(x) dx$ is continuous on $[0, T]$ for each $\psi \in C_0^\infty(\mathbf{R}^N)$.

Once we establish Lemma 4.1, we can prove Theorem 2.3 by the similar argument to that in [12, Theorem 3] as follows.

Proof of Theorem 2.3 (1). In both cases (i) and (ii), we may prove that S_u never has more than $k_0 - 1$ isolated points, or more generally, more than $k_0 - 1$ isolated cluster points. We shall show by contradiction. Assume that $\{x_1, x_2, \dots, x_{k_0}\}$ are k_0 isolated points of S_u . Then, there exists $d > 0$ such that $S_u \cap \{x \in \mathbf{R}^N; d < |x - x_i| < 2d\} = \emptyset$ for all $i = 1, 2, \dots, k_0$ and

$$(4.1) B(x_i, 2d) \cap B(x_j, 2d) = \emptyset \text{ for all } i, j = 1, 2, \dots, k_0 \text{ with } i \neq j.$$

By Lemma 4.1 (1), we see that the function $\int_{\mathbf{R}^N} u(x, t)\eta_i(x) dx$ is continuous on $[0, T]$, where $\eta_i \in C_0^\infty(B_{2d}(x_i))$ is the cut-off function centered at x_i with $\rho_0 = d$ and $\delta = \frac{d}{2}$ as in Lemma 3.2 for $i = 1, 2, \dots, k_0$. Since $x_i \in S_u$, it follows from Corollary 2.2 that

$$(4.2) \limsup_{t \rightarrow T} \int_{B(x_i, d)} u(x, t) dx > \varepsilon_0 \text{ for all } i = 1, 2, \dots, k_0.$$

Then, we have by (4.2) and Lemma 4.1 that

$$(4.3) \begin{aligned} k_0\varepsilon_0 &< \sum_{i=1}^{k_0} \limsup_{t \rightarrow T} \int_{B(x_i, d)} u(x, t) dx \\ &\leq \sum_{i=1}^{k_0} \limsup_{t \rightarrow T} \int_{B(x_i, \frac{3d}{2})} u(x, t)\eta_i(x) dx \\ &= \sum_{i=1}^{k_0} \liminf_{t \rightarrow T} \int_{B(x_i, \frac{3d}{2})} u(x, t)\eta_i(x) dx, \end{aligned}$$

where η_i is the cut-off function as in Lemma 3.2, which is centered at x_i and with $\rho_0 = d$ and $\delta = \frac{d}{2}$. On the other hand, for arbitrary $\varepsilon > 0$,

there exists $\mu_i = \mu_i(\varepsilon)$ such that, for all $T - \mu_i < s < T$,

$$(4.4) \quad \liminf_{\tau \rightarrow T} \int_{B(x_i, \frac{3d}{2})} u(x, \tau) \eta_i(x) \, dx - \varepsilon \leq \|u(s) \eta_i\|_{L^1(B(x_i, \frac{3d}{2}))} \leq \|u(s)\|_{L^1(B(x_i, \frac{3d}{2}))}.$$

Now let us define $\mu := \min_{1 \leq i \leq k_0} \mu_i$. Since $\|u(s)\|_1 = \|u_0\|_1$ for all $0 \leq s \leq T$, it follows from (4.1) and (4.4) that

$$\begin{aligned} & \sum_{i=1}^{k_0} \left(\liminf_{t \rightarrow T} \int_{B(x_i, \frac{3d}{2})} u(x, t) \eta_i(x) \, dx - \varepsilon \right) \\ & \leq \sum_{i=1}^{k_0} \|u(T - \frac{\mu}{2})\|_{L^1(B(x_i, \frac{3d}{2}))} \leq \|u(T - \frac{\mu}{2})\|_1 = \|u_0\|_1. \end{aligned}$$

Since $\varepsilon > 0$ is arbitrarily taken, we see that

$$(4.5) \quad \sum_{i=1}^{k_0} \liminf_{t \rightarrow T} \int_{B(x_i, \frac{3d}{2})} u(x, t) \eta_i(x) \, dx \leq \|u_0\|_1.$$

Combining (4.3) with (4.5), we have by (2.4) that

$$(4.6) \quad \begin{aligned} k_0 \varepsilon_0 & < \sum_{i=1}^{k_0} \liminf_{t \rightarrow T} \int_{B(x_i, \frac{3d}{2})} u(x, t) \eta_i(x) \, dx \leq \|u_0\|_1 \\ & < k_0 \varepsilon_0, \end{aligned}$$

which causes a contradiction.

Proof of Theorem 2.3 (2). Assume that u satisfies one of three conditions (i), (ii) and (iii). Suppose that $\#S_u \geq k_0$. Then, we can select k_0 points x_1, x_2, \dots, x_{k_0} in S_u so that (4.1) holds for some $d > 0$. By Lemma 4.1 (2), it holds that $\int_{\mathbb{R}^N} u(x, t) \eta_i(x) \, dx$ is continuous on $[0, T]$, where $\eta_i \in C_0^\infty(B_{2d}(x_i))$ is the same cut-off function as in (1). Now it is easy to see that a similar argument as above yields a contradiction. This completes the proof of Theorem 2.3.

§5. Proof of Theorem 2.4

Let us define $M_{i,r}$, $1 \leq i \leq k$ by

$$(5.1) \quad M_{i,r} := \lim_{t \rightarrow T} \int_{B(x_i, r)} u(x, t) \eta_i(x) \, dx \quad \text{for } r > 0,$$

where η_i is the same cut-off function as in Lemma 3.2 such that $\text{supp } \eta_i \subset B(x_i, r)$ with $\rho_0 = \frac{r}{2}$ and $\delta = \frac{r}{2}$. It should be noted that the limit in (5.1) exists on account of Lemma 4.1. Since $M_{i,r}$ is monotone decreasing in r and bounded from below by ε_0 for all $i = 1, 2, \dots, k$, there exists the limit of $M_{i,r}$ as $r \rightarrow 0$, i.e., that

$$(5.2) \quad M_i := \lim_{r \rightarrow 0} M_{i,r} < \infty \quad \text{for all } i = 1, 2, \dots, k.$$

We determine the regular part $f(x)$ of $u(x, t)$ as $t \rightarrow T$ in the following lemma without the regularity of $\partial_t u$ in the classical sense.

Lemma 5.1. *Let all assumptions in Theorem 2.4 hold. Then, there exist a function $f \in L^1(\mathbb{R}^N)$ and a sequence $\{t_n\}_{n=1}^\infty$ with $t_n \rightarrow T$ as $n \rightarrow \infty$ such that*

$$f(x) = \lim_{n \rightarrow \infty} u(x, t_n) \quad \text{a.a. } x \in \mathbb{R}^N.$$

To establish Lemma 5.1, we deal with u^m instead of u itself, and show that

$$\partial_t u^m \in L^2(0, T; H^1(\Omega_r)^*), \quad \nabla u^m \in L^2(0, T; L^2(\Omega_r)),$$

where $\Omega_r := \mathbb{R}^N \setminus \bigcup_{i=1}^k B(x_i, r)$. Hence by the well-known interpolation argument, (see Lions–Magenus [9]), we conclude that

$$u^m \in C([0, T]; L^2(\Omega_r)).$$

This continuity of $u^m(\cdot, t)$ at T together with the L^1 -conservation law yields Lemma 5.1. This process exhibits a remarkable difference between ours and the 2- D semi-linear case (KS)₁, because higher regularity as $u \in C^{2,1}(\mathbb{R}^2 \setminus \bigcup_{i=1}^k B(x_i, r) \times [0, T])$ can be obtained from the standard argument in the latter case.

Using Lemma 5.1, we shall now show that

$$\lim_{n \rightarrow \infty} \int_{\mathbb{R}^N} u(x, t_n) \psi(x) dx = \sum_{i=1}^k M_i \psi(x_i) + \int_{\mathbb{R}^N} f(x) \psi(x) dx$$

for all $\psi \in C_0^\infty(\mathbb{R}^N)$. Let us take the cut-off functions $\eta_i(x)$, $i = 1, \dots, k$ as in (5.1). Since $1 - \eta_i(x) = 0$ for all $x \in B(x_i, \frac{r}{2})$, we have by a direct

calculation that

$$\begin{aligned}
 & \int_{\mathbf{R}^N} u(x, t) \psi(x) \, dx - \sum_{i=1}^k M_i \psi(x_i) - \int_{\mathbf{R}^N} f(x) \psi(x) \, dx \\
 &= \int_{\mathbf{R}^N \setminus \bigcup_{i=1}^k B(x_i, r)} (u(x, t) - f(x)) \psi(x) \, dx \\
 &\quad - \sum_{i=1}^k \int_{B(x_i, r)} f(x) \psi(x) \, dx \\
 &\quad + \sum_{i=1}^k \int_{B(x_i, r)} u(x, t) \eta_i(x) \, dx \cdot \psi(x_i) - \sum_{i=1}^k M_i \psi(x_i) \\
 &\quad - \sum_{i=1}^k \int_{B(x_i, r)} u(x, t) \eta_i(x) \, dx \cdot \psi(x_i) \\
 &\quad + \sum_{i=1}^k \int_{B(x_i, r)} u(x, t) \psi(x) \, dx \\
 &= \int_{\mathbf{R}^N \setminus \bigcup_{i=1}^k B(x_i, r)} (u(x, t) - f(x)) \psi(x) \, dx \\
 &\quad - \sum_{i=1}^k \int_{B(x_i, r)} f(x) \psi(x) \, dx \\
 &\quad + \sum_{i=1}^k \left(\int_{B(x_i, r)} u(x, t) \eta_i(x) \, dx - M_i \right) \psi(x_i) \\
 &\quad + \sum_{i=1}^k \int_{B(x_i, r) \setminus B(x_i, \frac{r}{2})} (u(x, t) - f(x)) \psi(x) \cdot (1 - \eta_i(x)) \, dx \\
 &\quad + \sum_{i=1}^k \int_{B(x_i, r) \setminus B(x_i, \frac{r}{2})} f(x) \psi(x) \cdot (1 - \eta_i(x)) \, dx \\
 (5.3) \quad &+ \sum_{i=1}^k \int_{B(x_i, r)} u(x, t) \eta_i(x) \cdot (\psi(x) - \psi(x_i)) \, dx.
 \end{aligned}$$

We have by the definition of the function f that

$$\begin{aligned}
 & \left| \int_{\mathbf{R}^N \setminus \bigcup_{i=1}^k B(x_i, r)} (u(x, t_n) - f(x)) \psi(x) \, dx \right| \xrightarrow{n \rightarrow \infty} 0, \\
 & \sum_{i=1}^k \left| \int_{B(x_i, r) \setminus B(x_i, \frac{r}{2})} (u(x, t_n) - f(x)) \psi(x) \cdot (1 - \eta_i(x)) \, dx \right| \xrightarrow{n \rightarrow \infty} 0.
 \end{aligned}$$

Substituting $t = t_n$ in (5.3) and then letting $n \rightarrow \infty$, we obtain from (5.1) that

$$\begin{aligned}
 & \limsup_{n \rightarrow \infty} \left| \int_{\mathbf{R}^N} u(x, t_n) \psi(x) \, dx - \sum_{i=1}^k M_i \psi(x_i) - \int_{\mathbf{R}^N} f(x) \psi(x) \, dx \right| \\
 & \leq \sum_{i=1}^k \int_{B(x_i, r)} f(x) \, dx \cdot \max_{x \in \mathbf{R}^N} |\psi(x)| + \sum_{i=1}^k |M_{i,r} - M_i| |\psi(x_i)| \\
 & \quad + \sum_{i=1}^k \int_{B(x_i, r)} f(x) \, dx \cdot \max_{x \in \mathbf{R}^N} |\psi(x)| \\
 & \quad + \sum_{i=1}^k \|u_0\|_1 \cdot \max_{x \in B(x_i, r)} |\psi(x) - \psi(x_i)| \\
 (5.4) =: & \quad F(r).
 \end{aligned}$$

Since $\psi \in C_0^\infty(\mathbf{R}^N)$ and $f \in L^1(\mathbf{R}^N)$, we have, by (5.2), that

$$\lim_{r \rightarrow 0} F(r) = 0.$$

Since the left-hand side of (5.4) is independent of r , we conclude that

$$\lim_{n \rightarrow \infty} \left| \int_{\mathbf{R}^N} u(x, t_n) \psi(x) \, dx - \sum_{i=1}^k M_i \psi(x_i) - \int_{\mathbf{R}^N} f(x) \psi(x) \, dx \right| = 0,$$

which completes the proof of Theorem 2.4.

We refer to [23, Sections 4–7] for the proof of Theorem 2.5, of Corollary 2.6, and of Theorems 2.7 and 2.8.

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