Blowup for systems of semilinear wave equations in two space dimensions

(Dedicated to Professor Mitsuhiro Nakao on the occasion of his sixtieth birthday)

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Abstract. We consider semilinear systems of wave equations with multiple propagation speeds and find out the critical order of the nonlinearity which characterizes large time behavior of small amplitude solutions to the system by establishing blowup results. We also evaluate the lifespan of the solution in terms of the size of the initial data from above and below. We underline that not only the order of the nonlinearity but also the way of coupling among unknowns in it has a major effect on the lifespan.

Key words: blowup, semilinear wave equations, lifespan.

1. Introduction

We are concerned with the Cauchy problem for systems of semilinear wave equations of the form

$$(\partial_t^2 - c_i^2 \Delta) u_i = F_i(u), \quad (x, t) \in \mathbb{R}^n \times [0, \infty), \tag{1.1}$$

$$u_i(x, 0) = \varepsilon \varphi_i(x), \partial_t u_i(x, 0) = \varepsilon \psi_i(x), \quad x \in \mathbb{R}^n,$$
 (1.2)

where $i = 1, ..., m, c_i > 0, u = (u_1, ..., u_m)$ is a \mathbb{R}^m -valued unknown function of (x, t), and $\varepsilon > 0$ is a small parameter. A typical example of F_i

$$F_i(u) = \sum_{1 \le j < k \le m} A_i^{jk} |u_j|^{p_{ijk}} |u_k|^{\alpha - p_{ijk}}, \tag{1.3}$$

where $A_i^{jk} \in \mathbb{R}$, $\alpha \geq 2$ and $1 \leq p_{ijk} \leq \alpha - 1$. We study small data global existence and blowup for (1.1) especially in two space dimensions n = 2. Here, we say that small data global existence holds for (1.1) if for any φ_i , $\psi_i \in C_0^{\infty}(\mathbb{R}^n)$ $(1 \leq i \leq m)$ there exists a constant $\varepsilon_0 > 0$ such that the Cauchy problem (1.1)–(1.2) admits a global solution for any $\varepsilon \in (0, \varepsilon_0]$.

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Moreover, we say that small data blowup occurs for (1.1) if small data global existence does not hold for (1.1).

Before we proceed to our problem, we briefly recall some known results. For details, see an expository article [15]. We begin with a single equation

$$(\partial_t^2 - \Delta)u = |u|^p, \quad (x, t) \in \mathbb{R}^n \times [0, \infty), \tag{1.4}$$

where $n \geq 2$ and p > 1. Let $p_0(n)$ be the positive root of the quadratic equation

$$p\left(\frac{n-1}{2}p - \frac{n+1}{2}\right) = 1.$$

Note that $p_0(2) = (3 + \sqrt{17})/2$, $p_0(3) = 1 + \sqrt{2}$, $p_0(4) = 2$. Then, for any $n \geq 2$, it is known that small data global existence holds for (1.4) if $p > p_0(n)$, while small data blowup occurs if 1 . This result was first proved by John [10] for <math>n = 3, and the general case $n \geq 2$ was conjectured by Strauss [20]. Glassey [8, 9] verified the conjecture for n = 2. For the critical case $p = p_0(n)$, Schaeffer [18] proved small data blowup when n = 2, 3 (see also [24, 25, 21]). For $n \geq 4$, small data blowup was proved by Sideris [19] when $1 , and recently by Yordanov and Zhang [23] when <math>p = p_0(n)$. While, for $n \geq 4$ and $p > p_0(n)$, small data global existence has been studied by many authors, and was finally proved by Georgiev, Lindblad and Sogge [7] (see also [26, 6, 22, 2] and references cited therein).

Next, we consider a weakly coupled system

$$\begin{cases} (\partial_t^2 - c_1^2 \Delta) u_1 = |u_2|^p, & (x, t) \in \mathbb{R}^n \times [0, \infty), \\ (\partial_t^2 - c_2^2 \Delta) u_2 = |u_1|^q, & (x, t) \in \mathbb{R}^n \times [0, \infty), \end{cases}$$
(1.5)

where n=2, 3 and $1 . The system (1.5) was first studied by Del Santo, Georgiev and Mitidieri [3] for the case <math>c_1 = c_2$, and they found a critical curve $\Gamma(p,q) = 0$ such that small data global existence holds for (1.5) if $\Gamma(p,q) < 0$, while small data blowup occurs if $\Gamma(p,q) > 0$ (see also [5, 4, 1, 12]). The case $c_1 \ne c_2$ was studied by the authors [13] for n=3 and [15] for n=2, 3, and it was shown that the critical curve $\Gamma(p,q) = 0$ does not change even if $c_1 \ne c_2$. Especially, for the case q=p, it is proved that small data global existence holds for (1.5) if $p > p_0(n)$, while small data blowup occurs if 1 for <math>n=2, 3 even if $c_1 \ne c_2$ (for the general case $q \ne p$, see [13] and [15, Section 3]).

Finally, we consider a strongly coupled system

$$\begin{cases}
(\partial_t^2 - c_1^2 \Delta) u_1 = |u_1|^{p_1} |u_2|^{q_1}, & (x, t) \in \mathbb{R}^n \times [0, \infty), \\
(\partial_t^2 - c_2^2 \Delta) u_2 = |u_1|^{p_2} |u_2|^{q_2}, & (x, t) \in \mathbb{R}^n \times [0, \infty),
\end{cases}$$
(1.6)

where $n=2, 3, p_i, q_i \geq 1$ for i=1,2. For simplicity, we assume $\alpha:=p_1+q_1=p_2+q_2$. This is a special case of (1.1) with (1.3). In three space dimensions n=3, it is proved that small data global existence holds for (1.6) if $c_1 \neq c_2$ and $\alpha \geq 2$ (see Kubo and Tsugawa [16] for $\alpha > 2$, and the authors [14] for $\alpha \geq 2$). On the other hand, in two space dimensions n=2, it is proved that small data global existence holds for (1.6) if $c_1 \neq c_2$ and $\alpha > 3$ (see Kubo and Kubota [11] for a special case $p_1=q_2=1$ and $q_1=p_2=\alpha-1$, and the authors [15, Theorem 4.1] for general case). It is remarkable that $2 < p_0(3) < 3 < p_0(2)$ and that for the case $c_1=c_2$ small data blowup occurs for (1.6) if n=2, 3 and $\alpha \leq p_0(n)$. The last fact follows immediately from the result for the single equation (1.4). This means that the interaction through the nonlinearity in (1.6) has much stronger effect on the behavior of the solution than that in (1.5). In this sense we call (1.6) a strongly coupled system, while (1.5) a weakly coupled system.

Our main goal in this paper is in essence to show that small data blowup occurs for (1.6) when n=2 and $2 \le \alpha \le 3$ even if $c_1 \ne c_2$. Recall that when n=3 small data global existence holds for (1.6) for any $\alpha \ge 2$ if $c_1 \ne c_2$. The difference between the cases n=2 and n=3 comes from the fact that Huygens' principle does not hold in two space dimensions unlike in three space dimensions.

To state our main result precisely, we give the assumptions on the non-linearity F_i and initial data. We assume that $F_i \in C(\mathbb{R}^m)$ and there exist constants A > 0 and $\alpha > 1$ such that

$$F_i(\lambda) \ge A \left(\min\{|\lambda_j| : 1 \le j \le m \} \right)^{\alpha}, \quad \lambda = (\lambda_1, \dots, \lambda_m) \in \mathbb{R}^m$$
(1.7)

for all $1 \le i \le m$. Note that the example (1.3) satisfies (1.7) if

$$\min\{A_i^{jk} : 1 \le j < k \le m\} \ge 0, \quad \max\{A_i^{jk} : 1 \le j < k \le m\} > 0.$$

Indeed, taking (j_i, k_i) such that $A_i^{j_i k_i} = \max\{A_i^{jk}: 1 \leq j < k \leq m\}$, we have

$$F_i(\lambda) \ge A_i^{j_i k_i} |\lambda_{j_i}|^{p_{ij_i k_i}} |\lambda_{k_i}|^{\alpha - p_{ij_i k_i}} \ge A_i^{j_i k_i} \left(\min\{|\lambda_l| : 1 \le l \le m\}\right)^{\alpha}$$

for $\lambda \in \mathbb{R}^m$, so (1.7) is satisfied with $A = \min\{A_i^{j_i k_i} : 1 \le i \le m\}$. We consider initial conditions of the form

$$u_i(x, 0) = 0, \ \partial_t u_i(x, 0) = \varepsilon \psi_i(x), \quad x \in \mathbb{R}^2$$
 (1.8)

for $1 \leq i \leq m$, and assume that for all $1 \leq i \leq m$, $\psi_i \in C(\mathbb{R}^2)$ satisfies

$$\psi_i(x) \ge 0 \text{ for } x \in \mathbb{R}^2, \quad \psi_i(0) > 0. \tag{1.9}$$

Then, the Cauchy problem (1.1) and (1.8) can be written in the integral form

$$u_i = \varepsilon J_{c_i}[\psi_i] + L_{c_i}[F_i(u)], \quad (x, t) \in \mathbb{R}^2 \times [0, \infty), \tag{1.10}$$

where $i = 1, \ldots, m$, and

$$J_{c}[g](x, t) = \frac{t}{2\pi} \int_{|\xi| < 1} \frac{g(x + ct\xi)}{\sqrt{1 - |\xi|^{2}}} d\xi,$$

$$L_{c}[f](x, t) = \int_{0}^{t} \frac{t - s}{2\pi} \int_{|\xi| < 1} \frac{f(x + c(t - s)\xi, s)}{\sqrt{1 - |\xi|^{2}}} d\xi ds.$$

Our main result in this paper is as follows.

Theorem 1.1 Let n = 2, $m \in \mathbb{N}$, $0 < \varepsilon \le 1$, $c_i > 0$, $F_i \in C(\mathbb{R}^m)$, $\psi_i \in C(\mathbb{R}^2)$ for $1 \le i \le m$. Assume that ψ_i satisfies (1.9) for all $1 \le i \le m$, and that there exist constants A > 0 and $1 < \alpha \le 3$ such that (1.7) holds for all $\lambda \in \mathbb{R}^m$ and $1 \le i \le m$. Then the solution of (1.10) blows up in a finite time $T^*(\varepsilon)$. Moreover, there exists a positive constant C^* independent of ε such that

$$T^*(\varepsilon) \le \begin{cases} \exp(C^* \varepsilon^{-2}) & \text{if } \alpha = 3, \\ C^* \varepsilon^{-(\alpha - 1)/(3 - \alpha)} & \text{if } 1 < \alpha < 3. \end{cases}$$
 (1.11)

For completeness, we study the lower bound of the lifespan $T^*(\varepsilon)$. To do so, we consider the following integral equations associated with (1.1)–(1.2):

$$u_i = \varepsilon K_{c_i}[\varphi_i, \psi_i] + L_{c_i}[F_i(u)], \quad (x, t) \in \mathbb{R}^2 \times [0, T),$$
 (1.12)

where $i = 1, \ldots, m, T > 0$ and

$$K_c[\varphi, \psi](x, t) = J_c[\psi](x, t) + \partial_t J_c[\varphi](x, t)$$

with $J_c[g]$ and $L_c[f]$ defined in (1.10). If $\varphi_i \in C_0^1(\mathbb{R}^2)$, $\psi_i \in C_0(\mathbb{R}^2)$, then

$$\| (\varphi, \psi) \| \equiv \sup_{x \in \mathbb{R}^2} \{ \langle x \rangle^{\nu} | \varphi(x) | + \langle x \rangle^{\nu+1} (|\nabla \varphi(x)| + |\psi(x)|) \}$$
 (1.13)

is finite for any $\nu > 1$. Therefore, as is well-known, there is a positive constant C = C(c) such that

$$|K_c[\varphi, \psi](x, t)| \le C(c) \|(\varphi, \psi)\| \langle t + |x| \rangle^{-1/2} \langle ct - |x| \rangle^{-1/2}$$
 (1.14)

holds for all $(x, t) \in \mathbb{R}^2 \times [0, \infty)$ (for the proof, see e.g. [17]). Here we have fixed $\nu > 1$ and denoted $\langle x \rangle = \sqrt{1 + |x|^2}$. Bearing this in mind, we define

$$||u||_{c_i} = \sup_{(x,t) \in \mathbb{R}^2 \times [0,T)} \langle t + |x| \rangle^{1/2} \langle c_i t - |x| \rangle^{1/2} |u(x,t)|, \tag{1.15}$$

so that

$$||K_{c_i}[\varphi_i, \psi_i]||_{c_i} \le C(c_i) |||(\varphi, \psi)|||.$$
 (1.16)

Then we have the following.

Theorem 1.2 Let c_1, \ldots, c_m be different from each other and let $2 \le \alpha \le 3$ in (1.3). Assume that $\varphi_i \in C_0^1(\mathbb{R}^2)$ and $\psi_i \in C_0(\mathbb{R}^2)$. Then there is a positive constant $\varepsilon_0 = \varepsilon_0(c_j, p_{ijk}, \varphi_i, \psi_i)$ such that for $0 < \varepsilon \le \varepsilon_0$ there exists a unique solution $(u_1, \ldots, u_m) \in (C(\mathbb{R}^2 \times [0, T^*(\varepsilon)))^m$ to (1.12) with (1.3) satisfying

$$\max_{1 \le i \le m} \|u_i\|_{c_i} \le 2C_0 \, \varepsilon \, \|(\varphi, \, \psi)\|, \quad C_0 = \max_{1 \le i \le m} C(c_i). \tag{1.17}$$

Moreover, there exists a positive constant C independent of ε such that

$$T^*(\varepsilon) \ge C\varepsilon^{-(\alpha-1)/(3-\alpha)}$$
 (1.18)

for $2 \le \alpha < 3$, and

$$T^*(\varepsilon) \ge \begin{cases} \exp(C\varepsilon^{-2}) & \text{if } 1 < p_{ijk} < 2 \text{ for all } 1 \le i, j, k \le m, \\ \exp(C\varepsilon^{-1}) & \text{otherwise} \end{cases}$$
(1.19)

for $\alpha = 3$.

We see from Theorems 1.1 and 1.2 that the estimate given by (1.11) is sharp with respect to the order of ε except for the case where $\alpha=3$ and either $p_{ijk}=1$ or $p_{ijk}=2$ for some $1 \leq i, j, k \leq m$. The following result tells us that the case is actually exceptional and it is impossible to unify the lower bound of the lifespan in the case $\alpha=3$. To be specific, we assume that $F_k \in C(\mathbb{R}^m)$ is nonnegative for all $1 \leq k \leq m$ and that there exist

A > 0 and a pair (i, j) such that $c_i < c_j$ and

$$F_i(\lambda) \ge A|\lambda_i|^2|\lambda_j|, \quad \lambda = (\lambda_1, \dots, \lambda_m) \in \mathbb{R}^m.$$
 (1.20)

Then we have the following.

Theorem 1.3 Let n = 2, $m \in \mathbb{N}$, $0 < \varepsilon \le 1$, $c_i > 0$, $\psi_i \in C(\mathbb{R}^2)$ and let $F_i \in C(\mathbb{R}^m)$ be nonnegative for $1 \le i \le m$. Assume that ψ_i satisfies (1.9) for all $1 \le i \le m$, and there exist A > 0 and a pair (i, j) such that $c_i < c_j$ and (1.20) holds for all $\lambda \in \mathbb{R}^m$. Then the solution of (1.10) blows up in a finite time $T^*(\varepsilon)$. Moreover, there exists a positive constant C^* independent of ε such that

$$T^*(\varepsilon) \le \exp(C^* \varepsilon^{-1}). \tag{1.21}$$

This paper is organized as follows. In Section 2 we prove Theorem 1.1. As stated above, the proof of the theorem is based on the fact that Huygens' principle does not hold in two space dimensions unlike in three space dimensions. For estimating J_c and L_c from below, we use formulas (2.2) and (2.3) which are characteristic of two space dimensions (see Lemma 2.1 and Remark 2.1 below). In Section 3 we prove Theorem 1.3. Our starting point is (3.3) which involves the small parameter ε , unlike (2.7). Nevertheless we are able to establish (3.6) that is independent of ε by modifying the argument in Section 2 carefully. In Section 4 we show Theorem 1.2. Such a local existence result together with the lower bounds of the lifespan will be obtained by the standard contraction mapping argument in combination with weighted $L^{\infty}-L^{\infty}$ estimtes introduced in Lemma 4.2 below. Especially, to establish (1.19) for the exceptional case, we need a refined estimate (4.5).

2. Proof of Theorem 1.1

For c > 0 and y > 0, we put

$$\Sigma(c; y) = \{ (\lambda, s) \in [0, \infty)^2 : \lambda \le c(s - y) \}, \tilde{\Sigma}(c; y) = \{ (x, t) \in \mathbb{R}^2 \times [0, \infty) : (|x|, t) \in \Sigma(c; y) \},$$

and for $(r, t) \in \Sigma(c; 1)$, we put

$$E(c; r, t) = \{(\lambda, s) : 0 \le \lambda \le c(t-s) - r, \ 0 \le cs \le ct - r\}.$$
 (2.1)

Lemma 2.1 Let c > 0, and put r = |x| for $x \in \mathbb{R}^2$. If $G(x) \ge g(|x|) \ge 0$ for $x \in \mathbb{R}^2$, then

$$J_c[G](x,t) \ge \frac{1}{c\sqrt{2(ct+r)(ct-r)}} \int_0^{ct-r} \lambda g(\lambda) d\lambda$$
 (2.2)

holds for any $(x, t) \in \tilde{\Sigma}(c; 1)$. Moreover, if $F(x, t) \geq f(|x|, t) \geq 0$ for $(x, t) \in \mathbb{R}^2 \times [0, \infty)$, then

$$L_c[F](x,t) \ge \frac{1}{c\sqrt{2(ct+r)(ct-r)}} \iint_{E(c;r,t)} \lambda f(\lambda,s) \, d\lambda \, ds \qquad (2.3)$$

holds for any $(x, t) \in \tilde{\Sigma}(c; 1)$.

Proof. Let $\tilde{g}(x) = g(|x|)$ for $x \in \mathbb{R}^2$. Then, it is well-known that

$$J_c[\tilde{g}](x, t) = \frac{2}{c\pi} \int_0^{ct} \frac{\rho}{\sqrt{(ct)^2 - \rho^2}} \left(\int_{|r-\rho|}^{r+\rho} \frac{\lambda g(\lambda)}{\sqrt{h(\lambda, \rho, r)}} d\lambda \right) d\rho$$

holds for $(x, t) \in \mathbb{R}^2 \times [0, \infty)$, where we put

$$h(\lambda, \rho, r) = \{(r + \rho)^2 - \lambda^2\}\{\lambda^2 - (r - \rho)^2\}.$$

Since $h(\lambda, \rho, r) = h(\rho, \lambda, r)$ and $g(\lambda) \ge 0$, we have for r < ct

$$J_{c}[G](x,t) \ge \frac{2}{c\pi} \int_{0}^{ct-r} \left(\int_{|r-\lambda|}^{r+\lambda} \frac{\rho \lambda g(\lambda)}{\sqrt{(ct)^{2} - \rho^{2}} \sqrt{h(\rho,\lambda,r)}} d\rho \right) d\lambda$$

$$\ge \frac{2}{c\pi} \int_{0}^{ct-r} \frac{\lambda g(\lambda)}{\sqrt{(ct)^{2} - (r-\lambda)^{2}}} \left(\int_{|r-\lambda|}^{r+\lambda} \frac{\rho}{\sqrt{h(\rho,\lambda,r)}} d\rho \right) d\lambda$$

$$= \frac{1}{c} \int_{0}^{ct-r} \frac{\lambda g(\lambda)}{\sqrt{(ct)^{2} - (r-\lambda)^{2}}} d\lambda.$$

Here, for the last equality, we used the fact that

$$\int_{a}^{b} \frac{\rho}{\sqrt{(b^2 - \rho^2)(\rho^2 - a^2)}} \, d\rho = \frac{\pi}{2}, \quad 0 \le a < b.$$

Since $(ct)^2 - (r - \lambda)^2 = (ct - r + \lambda)(ct + r - \lambda) \le 2(ct - r)(ct + r)$ for $0 \le \lambda \le ct - r$, we obtain (2.2). Finally, (2.3) follows from (2.2).

Remark 2.1 Let n = 2, 3. If $F(x, t) \ge f(|x|, t) \ge 0$ for $(x, t) \in \mathbb{R}^n \times [0, \infty)$, then

$$L_c[F](x, t) \ge \frac{1}{2cr^{(n-1)/2}} \iint_{D(c;r,t)} \lambda^{(n-1)/2} f(\lambda, s) d\lambda ds$$
 (2.4)

holds for any $(x, t) \in \mathbb{R}^n \times [0, \infty)$, where

$$D(c; r, t) = \{(\lambda, s) : 0 \le s \le t, |r - c(t - s)| \le \lambda \le r + c(t - s)\}.$$

The formula (2.4) has been used for proving small data blowup for the single equation (1.4) and the weakly coupled system (1.5) in a unified way for both n=2 and 3 (see, e.g., [21, 12, 15]). Moreover, in three space dimensions, the equality holds in (2.4) if F(x, t) = f(|x|, t) for $(x, t) \in \mathbb{R}^3 \times [0, \infty)$. Therefore, there is no formula corresponding to (2.3) in three space dimensions.

Lemma 2.2 Let a, c > 0 and $\mu, \nu \geq 0$. Then there exists a positive constant C depending only on a, c, μ, ν such that

$$\iint_{E(a;r,t)\cap\Sigma(c;1)} \frac{\lambda^{\nu}}{(s+\lambda)^{\mu}} f\left(\frac{cs-\lambda}{c}\right) d\lambda ds \qquad (2.5)$$

$$\geq C \int_{1}^{(at-r)/a} \left(1 - \frac{a\eta}{at-r}\right)^{\nu+1} \frac{f(\eta)}{\eta^{\mu-\nu-1}} d\eta$$

holds for any non-negative function f on $[1, \infty)$ and $(r, t) \in \Sigma(a; 1)$.

Proof. Let $(r, t) \in \Sigma(a; 1)$. We denote the left-hand side of (2.5) by I(r, t), and change the variables by $\xi = as + \lambda$, $\eta = (cs - \lambda)/c$. Then we have

$$I(r, t) \ge C \int_1^{(at-r)/a} \left(\int_{a\eta}^{at-r} \frac{(\xi - a\eta)^{\nu}}{\xi^{\mu}} d\xi \right) f(\eta) d\eta.$$

Thus, (2.5) follows from Lemma 2.3 below.

Lemma 2.3 Let $\mu \geq 0$ and $\nu \geq 0$. Then there exists a constant $C = C(\mu, \nu) > 0$ such that

$$\int_{a}^{b} \frac{(\rho - a)^{\nu}}{\rho^{\mu}} d\rho \ge \frac{C}{a^{\mu - \nu - 1}} \left(1 - \frac{a}{b} \right)^{\nu + 1}$$

for 0 < a < b.

Proof. We distinguish two cases $2a \le b$ and b < 2a. When $2a \le b$, we have

$$\int_{a}^{b} \frac{(\rho - a)^{\nu}}{\rho^{\mu}} d\rho \ge \int_{a}^{2a} \frac{(\rho - a)^{\nu}}{\rho^{\mu}} d\rho \ge \frac{1}{(2a)^{\mu}} \int_{a}^{2a} (\rho - a)^{\nu} d\rho$$
$$= \frac{a^{\nu+1}}{(\nu+1)(2a)^{\mu}} \ge \frac{1}{(\nu+1)2^{\mu}a^{\mu-\nu-1}} \left(1 - \frac{a}{b}\right)^{\nu+1}.$$

While, if a < b < 2a, we have

$$\begin{split} & \int_a^b \frac{(\rho-a)^{\nu}}{\rho^{\mu}} \, d\rho \geq \frac{1}{b^{\mu}} \int_a^b (\rho-a)^{\nu} \, d\rho = \frac{(b-a)^{\nu+1}}{(\nu+1)b^{\mu}} \\ & = \frac{b^{\nu+1}}{(\nu+1)b^{\mu}} \left(1 - \frac{a}{b}\right)^{\nu+1} \geq \frac{1}{(\nu+1)2^{\mu}a^{\mu-\nu-1}} \left(1 - \frac{a}{b}\right)^{\nu+1}. \end{split}$$

This completes the proof.

The following lemma has been often used for proving small data blowup for semilinear wave equations (see, e.g., [24, 21, 12, 14, 15]).

Lemma 2.4 Let C_1 , $C_2 > 0$, α , $\beta \ge 0$, $b \ge 0$, p > 1, $\kappa \le 1$ and $0 < \varepsilon \le 1$. Suppose that f(y) satisfies

$$f(y) \ge C_1 \varepsilon^{\alpha}, \quad f(y) \ge C_2 \varepsilon^{\beta} \int_1^y \left(1 - \frac{\eta}{y}\right)^b \frac{f(\eta)^p}{\eta^{\kappa}} d\eta, \quad y \ge 1.$$

Then, f(y) blows up in a finite time $T^*(\varepsilon)$. Moreover, there exists a constant $C^* = C^*(C_1, C_2, b, p, \kappa) > 0$ such that

$$T^*(\varepsilon) \le \begin{cases} \exp(C^* \varepsilon^{-\{(p-1)\alpha+\beta\}}) & \text{if } \kappa = 1, \\ C^* \varepsilon^{-\{(p-1)\alpha+\beta\}/(1-\kappa)} & \text{if } \kappa < 1. \end{cases}$$

For the proof, see [14, Lemma 6.3] and [15, Lemma 2.3].

We are now in position to give the proof of Theorem 1.1. In what follows, we put r = |x| for $x \in \mathbb{R}^2$, and

$$\langle f \rangle_c(y) = \inf \{ \sqrt{(ct+|x|)(ct-|x|)} \, |f(x,t)| \colon (x,t) \in \tilde{\Sigma}(c;y) \}.$$

Proof of Theorem 1.1. For the solution (u_1, \ldots, u_m) of the system (1.10), we put

$$U(y) = \min\{\langle u_i \rangle_{c_i}(y) \colon 1 \le i \le m\}.$$

First, we show that there exists $C_1 > 0$ such that

$$U(y) \ge C_1 \varepsilon, \quad y \ge 1.$$
 (2.6)

Since $\psi_i \in C(\mathbb{R}^2)$ satisfies (1.9), there exist $\delta_i > 0$ and $\phi_i \in C([0, \infty))$ such that $\psi_i(x) \ge \phi_i(|x|) \ge 0$ for $x \in \mathbb{R}^2$ and $\phi_i(r) > 0$ for $0 \le r \le \delta_i$. By (2.2) in Lemma 2.1, we have

$$\sqrt{(c_i t + |x|)(c_i t - |x|)} J_{c_i}[\psi_i](x, t) \ge C \int_0^{c_i t - r} \lambda \phi_i(\lambda) d\lambda$$
$$\ge C \int_0^{c_i} \lambda \phi_i(\lambda) d\lambda$$

for all $(x, t) \in \tilde{\Sigma}(c_i; 1)$. Thus, for any $1 \leq i \leq m$, we have

$$\langle u_i \rangle_{c_i}(y) \ge \varepsilon \langle J_{c_i}[\psi_i] \rangle_{c_i}(y) \ge C\varepsilon, \quad y \ge 1,$$

which implies (2.6).

Next, we show that there exists $C_2 > 0$ such that

$$U(y) \ge C_2 \int_1^y \left(1 - \frac{\eta}{y}\right)^2 \frac{U(\eta)^{\alpha}}{\eta^{\alpha - 2}} d\eta, \quad y \ge 1.$$
 (2.7)

We put $c_* = \min\{c_i : 1 \le i \le m\}$. From the definition of $\langle u_j \rangle_{c_j}(y)$, for any $1 \le j \le m$ and $(x, t) \in \tilde{\Sigma}(c_*; 1)$, we see that

$$\sqrt{(c_j t + |x|)(c_j t - |x|)} |u_j(x, t)| \ge \langle u_j \rangle_{c_j} \left(\frac{c_j t - r}{c_j}\right)$$

$$\ge \langle u_j \rangle_{c_j} \left(\frac{c_* t - r}{c_*}\right).$$

Thus, by (1.7), for any $1 \le i \le m$ and $(x, t) \in \tilde{\Sigma}(c_*; 1)$, we have

$$F_i(u(x, t)) \ge A \left(\min\{|u_j(x, t)| : 1 \le j \le m\} \right)^{\alpha}$$

$$\ge \frac{A}{(c^*t + r)^{\alpha}} \left[U\left(\frac{c_*t - r}{c_*}\right) \right]^{\alpha},$$

where $c^* = \max\{c_i : 1 \le i \le m\}$. By Lemmas 2.1 and 2.2, for any $1 \le i \le m$ and $(x, t) \in \tilde{\Sigma}(c_i; 1)$, we have

$$\sqrt{(c_{i}t + |x|)(c_{i}t - |x|)} L_{c_{i}}[F_{i}(u)](x, t)$$

$$\geq C \iint_{E(c_{i};r,t)\cap\Sigma(c_{*};1)} \frac{\lambda}{(s+\lambda)^{\alpha}} \left[U\left(\frac{c_{*}s - \lambda}{c_{*}}\right) \right]^{\alpha} d\lambda ds$$

$$\geq C \int_{1}^{(c_{i}t - r)/c_{i}} \left(1 - \frac{c_{i}\eta}{c_{i}t - r} \right)^{2} \frac{U(\eta)^{\alpha}}{\eta^{\alpha - 2}} d\eta.$$

Since the function

$$y \mapsto \int_1^y \left(1 - \frac{\eta}{y}\right)^2 \frac{U(\eta)^{\alpha}}{\eta^{\alpha - 2}} d\eta$$

is non-decreasing, for any $1 \le i \le m$, we have

$$\langle u_i \rangle_{c_i}(y) \ge \langle L_{c_i}[F_i(u)] \rangle_{c_i}(y) \ge C \int_1^y \left(1 - \frac{\eta}{y}\right)^2 \frac{U(\eta)^{\alpha}}{\eta^{\alpha - 2}} d\eta, \quad y \ge 1,$$

which implies (2.7).

Finally, since we assume $1 < \alpha \le 3$, applying Lemma 2.4 to (2.6) and (2.7), we see that U(y) blows up in a finite time $T^*(\varepsilon)$ and that $T^*(\varepsilon)$ satisfies the estimate (1.11). This completes the proof.

3. Proof of Theorem 1.3

Throughout this section, we fix a pair (i, j) in such a way that $c_i < c_j$ and $F_i(u) \ge A|u_i|^2|u_j|$ holds according to (1.20). For the solution (u_1, \ldots, u_m) of the system (1.10), we put

$$U(y) = \langle u_i \rangle_{c_i}(y).$$

First of all, seeing the proof of (2.6), we find that it is also valid under the assumptions of Theorem 1.3. In particular, we have

$$\langle u_i \rangle_{c_i}(y) \ge C\varepsilon, \quad \langle u_j \rangle_{c_i}(y) \ge C\varepsilon, \quad y \ge 1.$$
 (3.1)

Hence there exists $C_1 > 0$ such that

$$U(y) \ge C_1 \varepsilon, \quad y \ge 1.$$
 (3.2)

Next, we show that there exists $C_2 > 0$ such that

$$U(y) \ge C_2 \varepsilon \int_1^y \left(\log \frac{y}{\eta} - 1 + \frac{\eta}{y}\right) \frac{U(\eta)^2}{\eta} d\eta, \quad y \ge 1.$$
 (3.3)

Since $c_i < c_j$, we see from (3.1) that for any $(x, t) \in \tilde{\Sigma}(c_i; 1)$,

$$|u_j(x, t)| \ge \frac{C\varepsilon}{\sqrt{(c_j t + |x|)(c_j t - |x|)}} \ge \frac{C\varepsilon}{t + |x|}.$$

Thus, by (1.20), for any $(x, t) \in \tilde{\Sigma}(c_i; 1)$, we have

$$F_i(u(x, t)) \ge \frac{A}{(c_i t + |x|)(c_i t - |x|)} \left[U\left(\frac{c_i t - r}{c_i}\right) \right]^2 \times \frac{C\varepsilon}{t + |x|}.$$

Using Lemma 2.1 and changing the variables by $\xi = c_i s + \lambda$, $\eta = (c_i s - \lambda)/c_i$, for any $(x, t) \in \tilde{\Sigma}(c_i; 1)$, we have

$$\sqrt{(c_i t + |x|)(c_i t - |x|)} L_{c_i}[F_i(u)](x, t)$$

$$\geq C\varepsilon \int_1^{(c_i t - r)/c_i} \left(\int_{c_i \eta}^{c_i t - r} \frac{\xi - c_i \eta}{\xi^2} d\xi \right) \frac{U(\eta)^2}{\eta} d\eta$$

$$= C\varepsilon \int_1^{(c_i t - r)/c_i} \left(\log \frac{c_i t - r}{c_i \eta} - 1 + \frac{c_i \eta}{c_i t - r} \right) \frac{U(\eta)^2}{\eta} d\eta.$$

Since the function

$$y \mapsto \int_1^y \left(\log \frac{y}{\eta} - 1 + \frac{\eta}{y}\right) \frac{U(\eta)^2}{\eta} d\eta$$

is non-decreasing, we obtain (3.3).

If we set $\varphi(z) = \varepsilon^{-1} U(e^{z/\varepsilon})$ in (3.2), (3.3), then for $z \ge 0$ we have

$$\varphi(z) \ge C_1,\tag{3.4}$$

$$\varphi(z) \ge C_2 \varepsilon \int_0^z K\left(\frac{z-\zeta}{\varepsilon}\right) \varphi(\zeta)^2 d\zeta,$$
(3.5)

where

$$K(z) = z - 1 + e^{-z}$$
.

In addition, introducing a function $\tilde{K}(z)$ as

$$\tilde{K}(z) = \frac{1}{2e} \min\{z, z^2\},$$

we get $K(z) \geq \tilde{K}(z)$ for $z \geq 0$. Note that $\tilde{K}(\lambda z) \geq \lambda \tilde{K}(z)$ holds for $\lambda \geq 1$, $z \geq 0$. Therefore, if $0 < \varepsilon \leq 1$, $z \geq 1$, $1 \leq \zeta \leq z$, then we find

$$\varepsilon K\left(\frac{z-\zeta}{\varepsilon}\right) \geq \varepsilon \tilde{K}\left(\frac{z-\zeta}{\varepsilon}\right) \geq \tilde{K}\left(1-\frac{\zeta}{z}\right) = \frac{1}{2e}\left(1-\frac{\zeta}{z}\right)^2.$$

Hence, (3.5) implies

$$\varphi(z) \ge C_3 \int_1^z \left(1 - \frac{\zeta}{z}\right)^2 \varphi(\zeta)^2 d\zeta$$
 (3.6)

for $z \geq 1$, where we put $C_3 = C_2/(2e)$. Now, applying Lemma 2.4 to (3.4) and (3.6), we see that $\varphi(z)$ blows up in a finite time, so that $T^*(\varepsilon)$ satisfies the estimate (1.21). This completes the proof.

4. Proof of Theorem 1.2

To evaluate the operator $L_c[f]$, we shall make use of basic estimates given in Lemma 4.2 below. It is a generalization of [15, Propositions 2.3 and 2.4] with n = 2. First we prepare the following elementary inequalities.

Lemma 4.1 Let $\kappa \in \mathbb{R}$, $\ell \geq 0$ and $(r, t) \in [0, \infty)^2$. Then there exists a constant $C = C(\kappa, \ell) > 0$ such that

$$\int_{0}^{[t-r]_{+}} \langle \rho \rangle^{-(1/2)-\kappa} (t-r-\rho)^{-1/2} [\log(1+\langle \rho \rangle)]^{\ell} d\rho \qquad (4.1)$$

$$\leq \frac{C[\log(1+\langle r-t \rangle)]^{\ell} \langle r-t \rangle^{[(1/2)-\kappa]_{+}}}{\langle r-t \rangle^{1/2}}.$$

Here for $A \geq 1$ we have denoted

$$A^{[a]_+} = A^a \quad \text{if } a > 0 \ ; \ A^{[a]_+} = 1 \quad \text{if } a < 0 \ ; \ A^{[0]_+} = 1 + \log A.$$

Moreover, if $\kappa > 0$ or $t \geq 2r$, then there exists a constant $C = C(\kappa, \ell) > 0$ such that

$$\int_{|r-t|}^{r+t} \langle \rho \rangle^{-(1/2)-\kappa} (\rho + r - t)^{-1/2} [\log(1 + \langle \rho \rangle)]^{\ell} d\rho \qquad (4.2)$$

$$\leq \frac{C[\log(1 + \langle r - t \rangle)]^{\ell}}{\langle r - t \rangle^{\kappa}}.$$

Proof. When $\kappa > 0$, the above estimates follow from [15, Lemmas 2.5 and 2.10], hence we assume $\kappa \leq 0$. Let $0 < \delta < 1/2$.

First we show (4.1). The left-hand side of (4.1) is estimated by

$$\langle r - t \rangle^{-\kappa + \delta} \int_0^{[t-r]_+} \langle \rho \rangle^{-(1/2) - \delta} (t - r - \rho)^{-1/2} [\log(1 + \langle \rho \rangle)]^{\ell} d\rho.$$

Now we can apply (4.1) with κ replaced by $\delta > 0$ to get the needed estimate. Similarly, we see that the left-hand side of (4.2) is estimated by

$$C\langle r+t\rangle^{-\kappa+\delta}\langle r-t\rangle^{-\delta}[\log(1+\langle r-t\rangle)]^{\ell},$$

which implies (4.2) by the assumption $t \ge 2r$. This completes the proof. \square

Lemma 4.2 Let $a, c, \mu, \kappa > 0$. For $f \in C(\mathbb{R}^2 \times [0, T))$ we put

$$||f||_{L^{\infty}(\mu,\kappa,a)} = \sup_{(x,t)\in\mathbb{R}^2\times[0,T)} \langle t+|x|\rangle^{\mu} \langle at-|x|\rangle^{\kappa} |f(x,t)|.$$

If $0 < \kappa < 1$ and $\mu + \kappa < 3$, then there is a positive constant $C = C(c, a, \mu, \kappa)$ such that

$$w_c(x, t)|L_c[f](x, t)| \le C\langle t + |x| \rangle^{3-\mu-\kappa} \|f\|_{L^{\infty}(\mu, \kappa, a)}$$
 (4.3)

for $(x, t) \in \mathbb{R}^2 \times [0, T)$, where we set

$$w_c(x, t) = \langle t + |x| \rangle^{1/2} \langle ct - |x| \rangle^{1/2}.$$

Moreover, if $0 < \kappa < 1$ and $\mu + \kappa = 3$, then we have

$$w_c(x, t)|L_c[f](x, t)| \le C \log(1 + \langle ct - |x| \rangle) ||f||_{L^{\infty}(\mu, \kappa, a)}$$
 (4.4)

for $(x, t) \in \mathbb{R}^2 \times [0, T)$. While, if $\kappa = 1$ and $\mu = 2$, then we have

$$w_c(x, t)|L_c[f](x, t)| \le C(\log(1 + \langle ct - |x| \rangle)^2 ||f||_{L^{\infty}(\mu, \kappa, a)}$$
 (4.5)

for $(x, t) \in \mathbb{R}^2 \times [0, T)$.

Proof. Since $L_c[f](x, t) = L_1[f_c](x, ct)$ with $f_c(x, t) = c^{-2}f(x, t/c)$, it suffices to show the estimates for c = 1. It follows that

$$|L_1[f](x,t)| < (I_1 + I_2) ||f||_{L^{\infty}(u,\kappa,a)}, \tag{4.6}$$

where we put

$$I_{1} = \iint_{D(1;r,t)} \frac{\langle \lambda + s \rangle^{-\mu+1} \langle \lambda - as \rangle^{-\kappa}}{\sqrt{(\lambda - s + t + r)(\lambda + s + r - t)}} \, d\lambda \, ds,$$

$$I_{2} = \iint_{E(1;r,t)} \frac{\langle \lambda + s \rangle^{-\mu+1} \langle \lambda - as \rangle^{-\kappa}}{\sqrt{(\lambda - s + t + r)(t - r - \lambda - s)}} \, d\lambda \, ds,$$

where D(1; r, t), E(1; r, t) are defined by (2.4), (2.1), respectively. Changing the variables by $\alpha = \lambda + s$, $\beta = \lambda - s$, we have

$$I_{1} = \frac{1}{2} \int_{|t-r|}^{t+r} \frac{\langle \alpha \rangle^{-\mu+1}}{\sqrt{\alpha+r-t}} d\alpha \int_{r-t}^{\alpha} \frac{\langle \frac{1-a}{2}\alpha + \frac{1+a}{2}\beta \rangle^{-\kappa}}{\sqrt{\beta+t+r}} d\beta, \tag{4.7}$$

$$I_2 = \frac{1}{2} \int_0^{[t-r]_+} \frac{\langle \alpha \rangle^{-\mu+1}}{\sqrt{t-r-\alpha}} d\alpha \int_{-\alpha}^{\alpha} \frac{\langle \frac{1-a}{2}\alpha + \frac{1+a}{2}\beta \rangle^{-\kappa}}{\sqrt{\beta+t+r}} d\beta, \tag{4.8}$$

where we put $[a]_+ = \max(a, 0)$.

First we show (4.3) for $0 < \kappa < 1$ and $\mu + \kappa < 3$. In this case, we may assume $\mu < 2$, because when $\mu \ge 2$, we can find μ' , κ' such that $\mu' < 2$, $0 < \kappa' < 1$ and $\mu' + \kappa' = \mu + \kappa < 3$. In fact, if we put

$$\mu' = \mu - \frac{\mu - \kappa - 1}{2}, \quad \kappa' = \kappa + \frac{\mu - \kappa - 1}{2},$$

then they satisfy the needed conditions, since $\mu \geq 2 > \kappa + 1$ and $2 < \mu + \kappa < 3$. In what follows, we denote r = |x|.

Now we divide the argument into three cases. First suppose $2r \ge t \ge 0$ and $t+r \ge 1$. Since $\beta+t+r \ge 2r$ if either $\beta > -\alpha$ and $0 < \alpha < t-r$ or $\beta > r-t$, we have $\beta+t+r \ge C\langle t+r\rangle$ in this case. Since $\kappa < 1$, we get

$$\langle t+r \rangle^{1/2} (I_1 + I_2)$$

$$\leq C \left\{ \int_{|t-r|}^{t+r} \frac{\langle \alpha \rangle^{-\mu-\kappa+2}}{\sqrt{\alpha+r-t}} d\alpha + \int_0^{[t-r]_+} \frac{\langle \alpha \rangle^{-\mu-\kappa+2}}{\sqrt{t-r-\alpha}} d\alpha \right\}.$$

$$(4.9)$$

When $\mu + \kappa > 5/2$, by (4.2) and (4.1) with $\ell = 0$, we obtain

$$I_1 + I_2 \le C\langle t + r \rangle^{-1/2} \langle r - t \rangle^{-(\mu + \kappa - 5/2)}.$$
 (4.10)

On the other hand, when $\mu + \kappa \leq 5/2$, (4.9) yields

$$\langle t+r\rangle^{1/2}(I_1+I_2)$$

$$\leq C\left\{\langle t+r\rangle^{(5/2)-\mu-\kappa}\langle r-t\rangle^{-1/2}\int_{|t-r|}^{t+r}\frac{1}{\sqrt{\alpha+r-t}}d\alpha\right.$$

$$+\langle r-t\rangle^{(5/2)-\mu-\kappa}\int_{0}^{[t-r]+}\frac{\langle \alpha\rangle^{-1/2}}{\sqrt{t-r-\alpha}}d\alpha\right\}$$

$$\leq C\langle t+r\rangle^{3-\mu-\kappa}\langle r-t\rangle^{-1/2}.$$
(4.11)

Next suppose $2r \ge t \ge 0$ and $t+r \le 1$. Then the both β -integrals in I_1 and I_2 are bounded. Therefore (4.9) is still valid. Hence (4.10) or (4.11) also holds in this case.

It remains to consider the case where $t \geq 2r \geq 0$. We begin with proving

$$\int_{-\alpha}^{\alpha} \frac{\langle \frac{1-a}{2}\alpha + \frac{1+a}{2}\beta \rangle^{-\kappa}}{\sqrt{\beta + t + r}} d\beta \le C\langle t + r \rangle^{-1/2} \langle t + r \rangle^{[1-\kappa]_+} \tag{4.12}$$

for $0 \le \alpha \le t + r$. Denoting the left-hand side by I and setting $2d = (1 + r)^{-1}$

 $a)(t+r)+(a-1)\alpha$, we get

$$I = \left(\frac{2}{1+a}\right)^{1/2} \int_{-a\alpha}^{\alpha} \frac{\langle \sigma \rangle^{-\kappa}}{\sqrt{\sigma+d}} d\sigma \le \left(\frac{2}{1+a}\right)^{1/2} \int_{-d}^{d/a} \frac{\langle \sigma \rangle^{-\kappa}}{\sqrt{\sigma+d}} d\sigma,$$

since $d \ge a\alpha$ for $0 \le \alpha \le t + r$. At this point, we apply the following elementary inequality: For κ , a, d > 0, there exists a positive constant $C = C(\kappa, a)$ such that

$$\int_{-d}^{d/a} \langle \sigma \rangle^{-\kappa} (d+\sigma)^{-1/2} d\sigma \le C \langle d \rangle^{-1/2} \langle d \rangle^{[1-\kappa]_+}$$
(4.13)

(for the proof, see e.g. [15, Lemma 2.6]). Since $d \ge \min\{1, a\}(t+r)$ for $0 \le \alpha \le t+r$ in our case, the application of (4.13) gives (4.12).

Now it follows from (4.7), (4.12) with $\kappa < 1$ and (4.2) with $\ell = 0$ that

$$I_1 \le C \langle t+r \rangle^{-1/2} \langle t+r \rangle^{1-\kappa} \langle r-t \rangle^{-\mu+3/2},$$

since $t \geq 2r \geq 0$. Moreover, (4.8), (4.12) with $\kappa < 1$ and (4.1) with $\ell = 0$ yield

$$I_2 \le C\langle t+r\rangle^{-1/2}\langle t+r\rangle^{1-\kappa}\langle r-t\rangle^{-\mu+3/2},$$

since $\mu < 2$. For $t \geq 2r \geq 0$, we see that these estimates imply (4.10). Therefore we obtain (4.3) via (4.6).

Secondly we prove (4.4) for $0 < \kappa < 1$ and $\mu + \kappa = 3$. When $2r \ge t \ge 0$, proceeding as before, we obtain

$$I_1 + I_2 \le C\langle t + r \rangle^{-1/2} \langle r - t \rangle^{-1/2} \log(1 + \langle r - t \rangle). \tag{4.14}$$

since $\mu + \kappa = 3$. Therefore we have only to consider the case where $t \ge 2r \ge 0$. It follows from (4.7), (4.12) with $\kappa < 1$ and (4.2) with $\ell = 0$ that

$$I_1 \le C\langle t+r\rangle^{-1/2}\langle t+r\rangle^{1-\kappa}\langle r-t\rangle^{-\mu+(3/2)}$$

$$\le C\langle t+r\rangle^{-1/2}\langle r-t\rangle^{-1/2}$$

since $t \ge 2r \ge 0$ and $\mu + \kappa = 3$. To evaluate I_2 for t > r, we further split it as follows:

$$J_{1} = \frac{1}{2} \int_{0}^{(t-r)/2} \frac{\langle \alpha \rangle^{-\mu+1}}{\sqrt{t-r-\alpha}} d\alpha \int_{-\alpha}^{\alpha} \frac{\langle \frac{1-a}{2}\alpha + \frac{1+a}{2}\beta \rangle^{-\kappa}}{\sqrt{\beta+t+r}} d\beta,$$

$$J_{2} = \frac{1}{2} \int_{(t-r)/2}^{t-r} \frac{\langle \alpha \rangle^{-\mu+1}}{\sqrt{t-r-\alpha}} d\alpha \int_{-\alpha}^{\alpha} \frac{\langle \frac{1-a}{2}\alpha + \frac{1+a}{2}\beta \rangle^{-\kappa}}{\sqrt{\beta+t+r}} d\beta.$$

By (4.12) with $\kappa < 1$ we have

$$J_2 \leq C \langle t+r \rangle^{(1/2)-\kappa} \int_{(t-r)/2}^{t-r} \frac{\langle \alpha \rangle^{-\mu+1}}{\sqrt{t-r-\alpha}} d\alpha$$

$$\leq C \langle t+r \rangle^{(3/2)-\kappa-\mu} \int_0^{t-r} \frac{1}{\sqrt{t-r-\alpha}} d\alpha$$

$$\leq C \langle t+r \rangle^{-1},$$

since $\mu + \kappa = 3$. On the one hand, when $0 < \alpha < (t - r)/2$, we have

$$\int_{-\alpha}^{\alpha} \frac{\langle \frac{1-a}{2}\alpha + \frac{1+a}{2}\beta \rangle^{-\kappa}}{\sqrt{\beta + t + r}} d\beta \le C\langle t + r \rangle^{-1/2} \langle \alpha \rangle^{[1-\kappa]_+},$$

since $\beta + t + r \ge (t+r)/2$ for $\beta > -\alpha > -(t+r)/2$. Thus we get

$$J_1 \le C\langle t+r\rangle^{-1/2} \int_0^{t-r} \frac{\langle \alpha \rangle^{-1}}{\sqrt{t-r-\alpha}} d\alpha$$

$$\le C\langle t+r\rangle^{-1/2} \langle r-t\rangle^{-1/2} \log(1+\langle r-t\rangle),$$

by (4.1) with $\ell = 0$. Hence we find (4.14), so that (4.4) follows from (4.6).

Finally we prove (4.5) for $\kappa = 1$ and $\mu = 2$. First suppose $2r \ge t \ge 0$ and $t + r \ge 1$. Similarly to derive (4.9), we have

$$\langle t+r \rangle^{1/2} (I_1 + I_2) \le C \left\{ \int_{|t-r|}^{t+r} \frac{\langle \alpha \rangle^{-1} \log(1 + \langle \alpha \rangle)}{\sqrt{\alpha + r - t}} d\alpha + \int_{0}^{[t-r]_+} \frac{\langle \alpha \rangle^{-1} \log(1 + \langle \alpha \rangle)}{\sqrt{t - r - \alpha}} d\alpha \right\}.$$

By (4.2) and (4.1) with $\ell = 1$ we obtain

$$I_1 + I_2 \le C\langle t + r \rangle^{-1/2} \langle r - t \rangle^{-1/2} (\log(1 + \langle r - t \rangle))^2.$$
 (4.15)

This estimate is valid also for the case where $2r \ge t \ge 0$ and $t + r \le 1$, as before.

On the other hand, when $t \geq 2r \geq 0$, it follows from (4.7), (4.8) with $\mu = 2$ and $\kappa = 1$, (4.12) and (4.2) with $\ell = 0$ that

$$I_1 + I_2 \le C\langle t + r \rangle^{-1/2} \log(1 + \langle t + r \rangle) \langle r - t \rangle^{-1/2} \log(1 + \langle r - t \rangle),$$

hence (4.15) holds as well. In conclusion we obtain (4.5) via (4.6) and finish the proof.

Proof of Theorem 1.2. First of all, we introduce the following type of weighted L^{∞} -space:

$$X = \{ u = (u_1, \dots, u_m) \in C(\mathbb{R}^2 \times [0, T))^m : ||u|| \le 2C_0 \varepsilon \}, \quad (4.16)$$

where C_0 is the number from (1.17) and

$$||u|| \equiv \max_{1 \le i \le m} ||u_i||_{c_i} = \max_{1 \le i \le m} \sup_{(x, t) \in \mathbb{R}^2 \times [0, T)} w_{c_i}(x, t) |u_i(x, t)|.$$

Then we define a map

$$\Phi[u] = (\varepsilon K_{c_i}[\varphi_i, \psi_i] + L_{c_i}[F_i(u)]; \ i = 1, \dots, m). \tag{4.17}$$

Since $\varphi_i \in C_0^1(\mathbb{R}^2)$, $\psi_i \in C_0(\mathbb{R}^2)$, we can take a positive number R such that

$$\varphi_i(x) = \psi_i(x) = 0 \quad \text{for } |x| \ge R. \tag{4.18}$$

In addition, we may assume that F_i consists of only one term, that is

$$F_i(u) = |u_j|^p |u_k|^q, \quad 1 \le i, j, k \le m, j \ne k,$$

where $p, q \ge 1$ and $2 \le p + q \le 3$, since the general case can be handled in a similar way. Because $c_j \ne c_k$ for $j \ne k$, we have

$$|F_i(u)(x, t)| \le C||u||^{\alpha} \{\langle t + |x| \rangle^{-(\alpha+q)/2} \langle c_j t - |x| \rangle^{-p/2} + \langle t + |x| \rangle^{-(\alpha+p)/2} \langle c_k t - |x| \rangle^{-q/2} \}$$

for all $(x, t) \in \mathbb{R}^2 \times [0, T)$, where we put $\alpha = p + q$.

First suppose $2 \le \alpha < 3$, so that 0 < p/2, q/2 < 1. Then by (4.3) we get

$$w_{c_i}(x, t)|L_{c_i}[F_i(u)](x, t)| \leq C||u||^{\alpha}\langle T\rangle^{3-\alpha}$$

for all $(x, t) \in \mathbb{R}^2 \times [0, T)$, since $|x| \le t + R$ by (4.18) and the finite speeds of propagation. Combining this with (1.16), we obtain for $T \ge 1$

$$\|\Phi[u]\| \le C_0 \varepsilon + C_1 T^{3-\alpha} \|u\|^{\alpha}, \tag{4.19}$$

where $C_1 = C_1(c_i, p, q, R)$ is a positive constant. Similarly we see that there is a positive constant $C_2 = C_2(c_i, p, q, R)$ such that

$$\|\Phi[u] - \Phi[v]\| \le C_2 T^{3-\alpha} (\|u\|^{\alpha-1} + \|v\|^{\alpha-1}) \|u - v\|. \tag{4.20}$$

Now we take ε_0 and T so that

$$2^{\alpha}C_1(C_0\varepsilon_0)^{\alpha-1}T^{3-\alpha} \le 1, \ 2^{\alpha+1}C_2(C_0\varepsilon_0)^{\alpha-1}T^{3-\alpha} \le 1, \ T \ge 1. \ (4.21)$$

Then we find from (4.19) and (4.20) that $\Phi[u]$ has a fixed point in X for $0 < \varepsilon \le \varepsilon_0$. This implies the desired conclusion.

Next suppose $\alpha = 3$. Then we apply (4.4) if p > 1 and q > 1, or (4.5) otherwise. Then we find the local existence and estimate (1.19), by proceeding as before. This completes the proof.

Remark 4.1 When $\alpha > 3$, one can show a global existence result by modifying a little bit the proof above. Namely, for sufficiently small ε , there is a unique solution $u \in (C(\mathbb{R}^2 \times [0, \infty)))^m$ to (1.12) with (1.3) satisfying

$$\max_{1 \le i \le m} \sup_{(x, t) \in \mathbb{R}^2 \times [0, \infty)} \langle t + |x| \rangle^{1/2} \langle c_i t - |x| \rangle^{\nu} |u_i(x, t)| \le 2C_0 \varepsilon$$

with $0 < \nu < 1/2$ (for the detail, see [15, Theorem 4.1]).

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