

ON THE EXISTENCE AND UNIQUENESS OF SELF SIMILAR DIFFUSION EQUATIONS

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ABSTRACT

We consider the diffusion equation  
 $u_t = \nabla \cdot (u^n \nabla u) + \delta |x|^{-\beta} u^m$  in  $\mathbb{R}^N \times (0, \infty)$   
 we determine the criteria for self-similar solutions of the form  
 $u(x,t) = (T-t)^p f(|x|(T-t)^q)$

1. INTRODUCTION

The equation  $u_t = \nabla \cdot (u^n \nabla u) + \delta |x|^{-\beta} u^m$  (1) arises in many areas of application. The case  $n = \delta = 0$  corresponds to the classical heat equation. When  $n > 0$  ( $n < 0$ ) and  $\delta = 0$ , the equation model shows (fast) flow of a gas in a porous medium. When  $\delta \neq 0$  equation (1) models microwave heating of various materials see [1] and [2].

Peletier and Zhang [2] considered equation (1) when  
 $\delta = 0$  and  $u(x,0) = u_0(x)$  for  $x \in \mathbb{R}^N$  (2)

Where the initial distribution  $u_0$  is non-negative and  $u_0 \in L^1(\mathbb{R}^N)$ . they investigated self-similar solution of the form

$$u(x,t) = (T-t)^p f(|x|(T-t)^q) \quad (3)$$

where  $p > 0$  and  $q \in \mathbb{R}$  are constants. By symmetry

$$f = 0 \text{ at } \eta = 0. \quad (4)$$

Peletier and Zhang [2] require  $f$  to represent a solution of equation (1) of finite mass and this implies

$$\int_0^\infty \eta^{N-1} f(\eta) d\eta < \infty \quad (5)$$

that is

$$f(\eta) \approx \eta^{-\frac{N-2}{1-n}} \text{ as } \eta \rightarrow \infty \quad (6)$$

where  $N > 2$  and  $\frac{2}{N} < n < 1$ . For  $\delta = 0$ .

The above conditions lead to the system of equations

$$(p) \begin{cases} \eta^{1-N} (\eta^{N-1} f^n f')' - q\eta f' + pf = 0, \quad f > 0 \text{ for } \eta > 0 & (7) \\ f(0) = 0 \text{ and } f(\infty) = 1 & (8) \\ f(\eta) \cong \eta^{\frac{N-2}{1-n}} \text{ as } \eta \rightarrow \infty & (9) \\ pn + 2q = -1 & (10) \end{cases}$$

Peletier and Zhang [2] showed that problem p has exactly one solution  $(f, \rho, q)$  for every

$$N > 2 \text{ and } \frac{2}{N} < n < 1 \tag{11}$$

Ajadi [1] considered equation (1) when  $\delta \neq 0$ , he showed that there exists an analytical solution

$$f = \frac{(-n\eta^2)}{2[4 + 2nN + n^2\delta]} \tag{12}$$

when

$$\beta = 2, m = n + 1, q = 0, p = -1 \tag{13}$$

Due to non-zero flux at infinity Ajadi shows that  $u$  blows up or quenches in a finite time depending on whether  $n > 0$  or  $n < 0$ .

## 2. SELF-SIMILAR SOLUTIONS

We put (3) into (1) to obtain

$$ff'' + \frac{N-1}{\eta} ff' + \frac{1}{n} (f')^2 - q\eta f' - pf + n\delta\eta - \beta f \frac{m}{n} - \frac{1}{n} + 1 \tag{14}$$

where

$$p = \frac{(2 - \beta)}{\beta - \frac{2m}{n} + \frac{2}{n}} \tag{15}$$

$$q = \frac{\frac{m}{n} - \frac{1}{n} - 1}{\beta - \frac{2m}{n} + \frac{2}{n}} \tag{16}$$

thus

$$p + 2q + 1 = 0 \tag{17}$$

In this paper and as in [2] we require finite mass unlike [1] but assume  $\delta \neq 0$  as in [1] ( $\delta = 0$  in [2]).

We therefore consider the problem

$$\begin{cases}
 ff'' + \frac{N-1}{\eta} ff' + \frac{1}{n} (f')^2 - qmf' - pf + n\delta\eta^{-\beta} f^{\frac{m}{n}} - \frac{1}{n} + 1 & (18) \\
 \text{for } \eta > 0 & (19) \\
 f(1) = 0 \text{ and } f(1) = 1 & (19) \\
 f(\eta) = \eta^{\frac{N-2}{1-n}} \text{ as } \eta \rightarrow \infty & (20) \\
 p + 2q = -1 & (21)
 \end{cases}$$

**THEOREM:** For every

- (i)  $N > 2$  and  $\frac{2}{N} < n < 1$  and
- (ii)  $\frac{m}{n} - \frac{1}{n} \geq 1$ ,  $\beta \geq -1$  and  $q = 0$

problem P has exactly one solution  $(f, p, q)$ .

**PROOF:** Let  $x_1 = \eta$ ,  $x_2 = f$  and  $x_3 = f'$

Then we obtain

$$\begin{pmatrix} x_1' \\ x_2' \\ x_3' \end{pmatrix} = \begin{pmatrix} 1 \\ x_3 \\ -\frac{(N-1)}{n} x_3 - \frac{1}{n} \frac{x_3^2}{x_2} - \frac{n\delta x_2^{\frac{m}{n}}}{x_1 \beta^{\frac{m}{n}}} - \frac{1}{n} - 1 \end{pmatrix} \tag{22}$$

$$\begin{pmatrix} x_1^{(1)} \\ x_2^{(1)} \\ x_3^{(1)} \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \tag{23}$$

clearly,

$$\begin{aligned}
 &x_1 \in [1, \infty], x_2 \in (x_1^{\frac{N-2}{1-n}}, 1) \\
 &x_3 \in [-\frac{N-2}{1-n} x_1^{\frac{N-2}{1-n}-1}, 0] \tag{24}
 \end{aligned}$$

Hence

$$\frac{\partial f_i}{\partial x_j}, \quad i, j = 1, 2, 3 \text{ is bounded.}$$

The theorem follows.

REFERENCES

1. S. Ajadi, Analytical solution of semi-linear heat equations, M.Sc Thesis, Obafemi Awolowo University, Ile-Ife, Nigeria (1999).
2. M.A. Peletier and H. Zhang, Self similar solutions of a Fast Diffusion Equation that do not conserve mass, Differential and integral equations, vol. 8, pp. 2045 – 2064 (1995).

THEOREM:

- For every
- (i)  $n > 2$  and  $\frac{2}{n} < \lambda < 1$  and
  - (ii)  $\frac{n}{n-1} \leq \lambda \leq 1$ ,  $\lambda > -1$  and  $\rho = 0$

problem P has exactly one solution (p,q).

PROOF: Let  $x_1 = p$ ,  $x_2 = q$  and  $x_3 = r$ .  
Then we obtain

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 \\ \frac{1}{n} \\ \frac{1}{n} \end{pmatrix} \begin{pmatrix} (n-1) \\ n \\ n \end{pmatrix}$$

$$\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} x_1^{(0)} \\ x_2^{(0)} \\ x_3^{(0)} \end{pmatrix}$$

clearly,

$$x_1 e^{-\lambda t} = x_1^{(0)} e^{-\lambda t} = e^{-\lambda t}$$

$$x_2 e^{-\lambda t} = x_2^{(0)} e^{-\lambda t} = \frac{1}{n} e^{-\lambda t}$$

hence

$$[x_1, x_2, x_3] = [1, \frac{1}{n}, \frac{1}{n}] e^{-\lambda t}$$

The theorem follows.