

A blow-up problem of a class of axisymmetric Navier-Stokes flows and Fujita equation

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Introduction

Axisymmetric NS eqs. (with infinite total energy)

vortex stretched by a mean flow

Burgers vortex (1-celled, linear)

Sullivan vortex (2-celled, nonlinear)

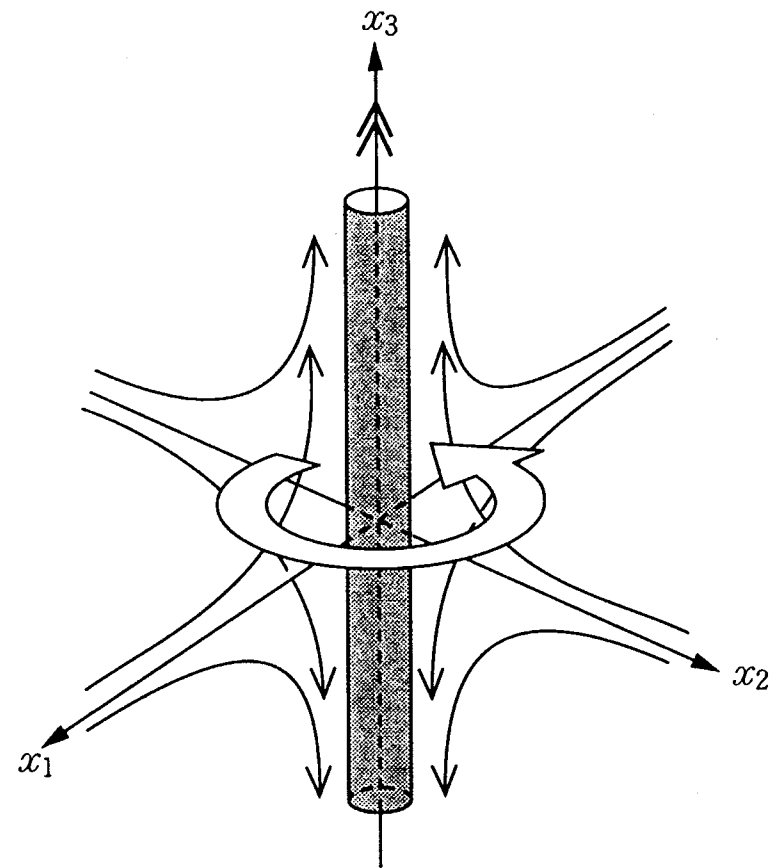


図 9.3 バーガース渦管

円筒状部分は渦管の高渦度領域, 矢印付き曲線は軸対称淀み点流の流線, 2重矢印は渦管の渦線, 白抜き矢印は渦管の誘導する流れの向きを表す.

Donaldson and Sullivan (1960)

29

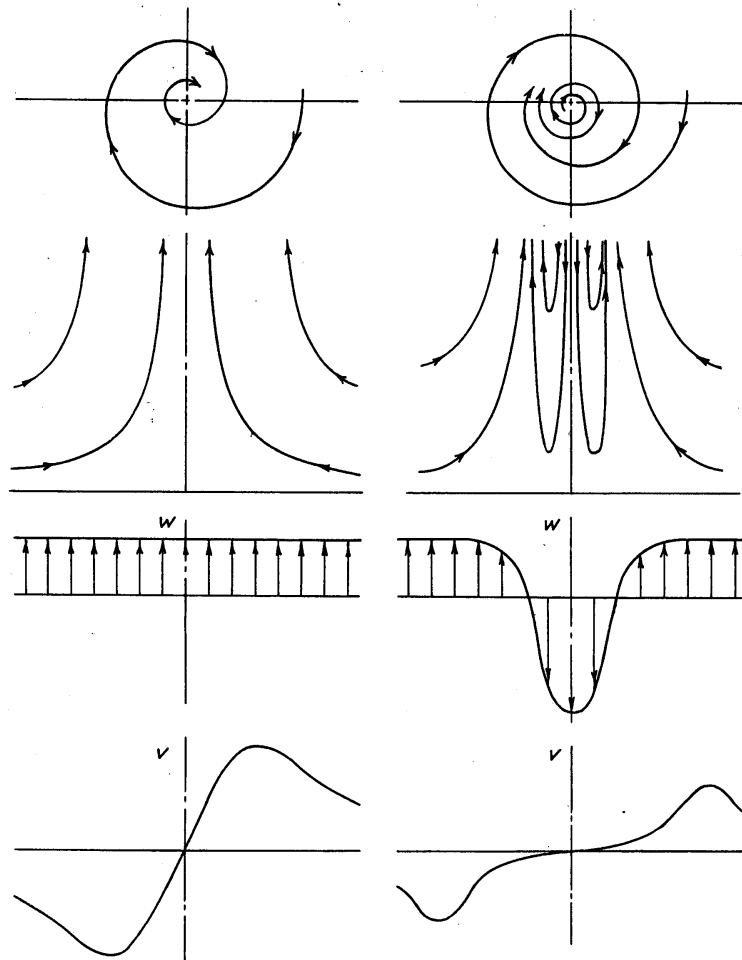


Fig. 4. Comparison of Burgers' and Sullivan's solutions.

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0. Basic equations

1. Survey on stationary solutions

2. Nonstationary blow-up solutions

not the \$ 10^6 prize problem

References

C.duP. Donaldson and R.D. Sullivan (1960)

"Behavior of solutions of the Navier-Stokes equations for a complete class of three-dimensional viscous vortices",

Proc. 1960 Heat Transfer Fluid Mech. Inst., 16–30

Stanford University Press.

"Examination of the solutions of the Navier-Stokes equations for a class of three-dimensional vortices."

Part I (1960), Part II (1962), Part III (1963)

AFOSR TN 60-1227 (1960)

Final report on AFOSR Contract No. AF49(638)-255

Three-dimensional vortex flows with strong circulation 421

An approximate treatment of vortices of this type was originated by Einstein & Li (1951) and somewhat generalized by Deissler & Perlmutter (1958). In these analyses, the axial velocity is arbitrarily taken as a discontinuous function of the radius, and has a jump at the radius of the exhaust. Continuity is then used to determine a radial velocity which is independent of the axial coordinate. The tangential velocity is assumed to be a function of the radius only and can then be determined directly from the tangential momentum equation by simple quadrature.

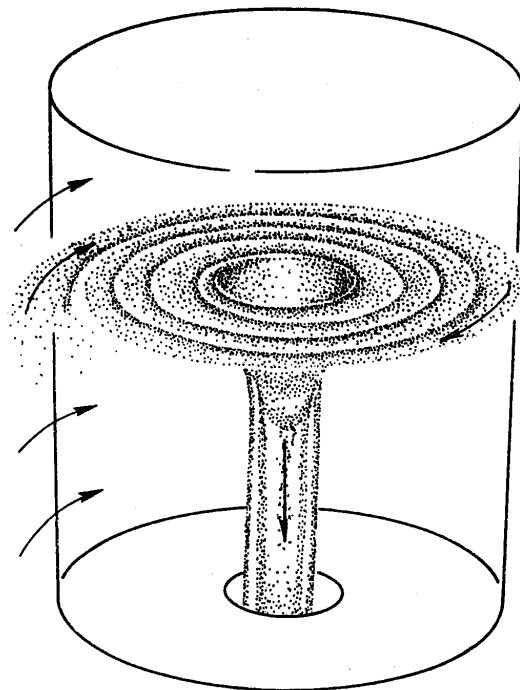


FIGURE 1. Sketch of vortex flow in which the fluid enters tangentially with high velocity, spirals radially inward and exits axially at some smaller radius.

Ranque-Hilsch tube

ROTATING
POROUS
CYLINDERS

Pengelly (1957)

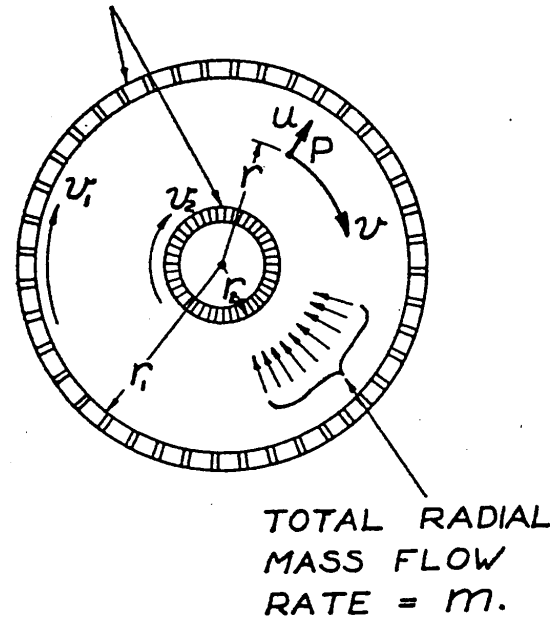


FIG. 1. Section of a two-dimensional vortex. Vortical flow exists in annulus between r_1 and r_2 . Fluid enters through porous surface of outer cylinder and is absorbed at inner cylinder. Boundary conditions are established by angular velocities of the two cylinders.

0. Basic equations

Ansatz

axisymmetric Navier-Stokes eq. in cylindrical coordinates (r, ϕ, z)

$$u = (u_r, u_\phi, u_z) = (U(r, t), V(r, t), zW(r, t))$$

vorticity equation

$$\frac{\partial \omega_3}{\partial t} + U(r, t) \frac{\partial \omega_3}{\partial r} = W(r, t) \omega_3 + \nu \Delta \omega_3$$

Burgers vortex

$$(u_r, u_\phi, u_z) = \left(-\alpha r, \frac{\Gamma}{2\pi r} \left(1 - e^{-\frac{\alpha r^2}{2\nu}} \right), 2\alpha z \right), \text{ or } \omega_3 = \frac{\alpha \Gamma}{2\pi \nu} e^{-\frac{\alpha r^2}{2\nu}}$$

$$U(r, t) = -\alpha r, W(r, t) = 2\alpha$$

Sullivan vortex

$$(u_r, u_\phi, u_z) = \left(-\alpha r + \frac{6\nu}{r} \left(1 - e^{-\frac{\alpha r^2}{2\nu}} \right), \frac{\Gamma}{2\pi r} \frac{H\left(\frac{\alpha r^2}{2\nu}\right)}{H(\infty)}, 2\alpha z \left(1 - 3e^{-\frac{\alpha r^2}{2\nu}} \right) \right)$$

$$H(r) \equiv \int_0^r \exp \left(-t + 3 \int_0^t \frac{1 - e^{-s}}{s} ds \right) dt$$

axisymmetric Navier-Stokes eqs.

$$\frac{\partial U}{\partial t} + U \frac{\partial U}{\partial r} - \frac{V^2}{r} = -\frac{\partial p}{\partial r} + \nu \frac{\partial}{\partial r} \left(\frac{1}{r} \frac{\partial}{\partial r} (rU) \right)$$

$$\frac{\partial V}{\partial t} + U \frac{\partial V}{\partial r} + \frac{UV}{r} = \nu \frac{\partial}{\partial r} \left(\frac{1}{r} \frac{\partial}{\partial r} (rV) \right)$$

$$z \left(\frac{\partial W}{\partial t} + U \frac{\partial W}{\partial r} + W^2 \right) = -\frac{\partial p}{\partial z} + \nu z \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial W}{\partial r} \right)$$

continuity

$$\frac{1}{r} \frac{\partial}{\partial r} (rU) + W = 0$$

$$\frac{\partial^2 p}{\partial r \partial z} = 0 \Rightarrow z \frac{\partial}{\partial r} \left[\frac{\partial W}{\partial t} + U \frac{\partial W}{\partial r} + W^2 - v \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial W}{\partial r} \right) \right] = 0$$

$$\frac{\partial W}{\partial t} + U \frac{\partial W}{\partial r} + W^2 - v \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial W}{\partial r} \right) = -\bar{C}(z, t), \text{ in fact, } = -\bar{C}(t)$$

$$p(z, r, t) = \frac{\bar{C}(t)}{2} z^2 + \int^r \frac{V^2}{r} dr + \frac{1}{2} U^2$$

$$+ \frac{\partial}{\partial t} \int^r U dr + v \frac{1}{r} \frac{\partial}{\partial r} (rU) + K$$

Relationship between U and W

$$W = -\frac{1}{r} \frac{\partial}{\partial r}(rU) \text{ or } U(r) = -\frac{1}{r} \int_0^r r' W(r') dr'$$

In \mathbb{R}^2 , $\bar{C}(t) \equiv 0$

$$\frac{\partial W}{\partial t} + U \frac{\partial W}{\partial r} + W^2 = \nu \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial W}{\partial r} \right),$$

$$U(r) = -\frac{1}{r} \int_0^r r' W(r') dr'$$

Inviscid case $\nu = 0$, blow-up

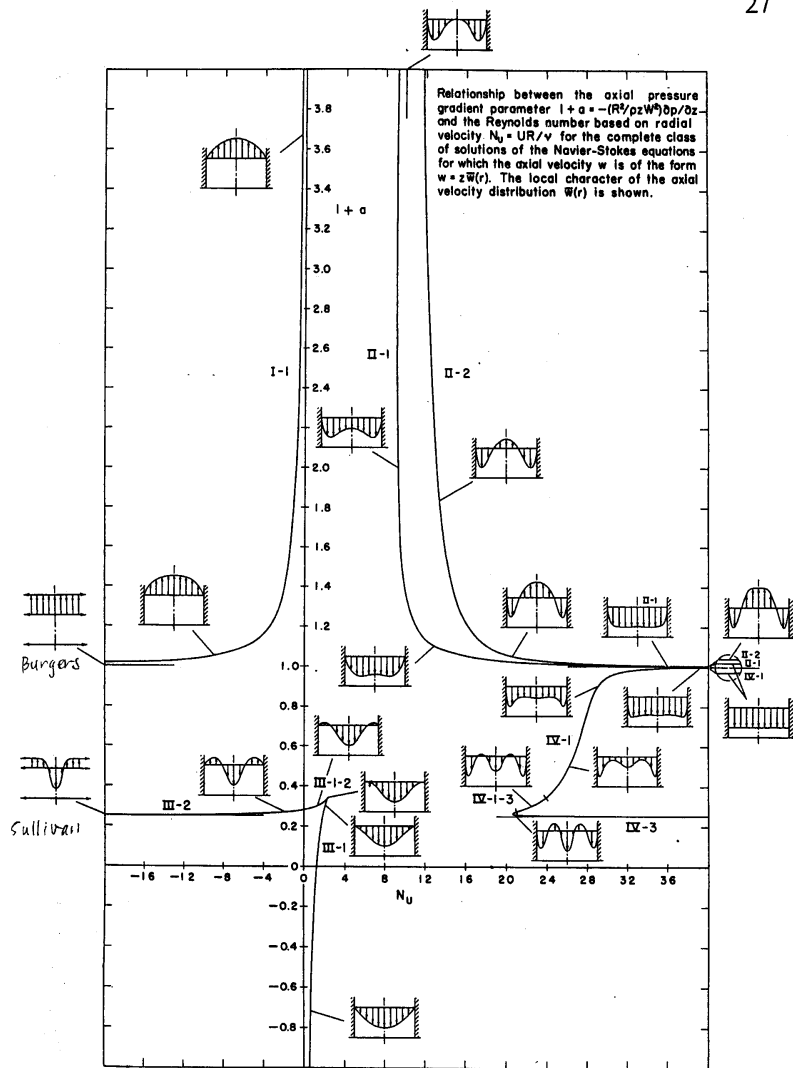
J.D. Gibbon, D.R. Moore, J.T. Stuart,

Nonlinearity 16 (2003), 1823.

GFD Physica D 132 (1999)497

OG, Phys. Fluids, 12(2000)3181

Donaldson and Sullivan (1960)



1. Stationary solutions (viscous)

Stationary Navier-Stokes eqs.

$$\frac{1}{r} \frac{\partial}{\partial r} (rU) + W = 0$$

$$\frac{U}{r} \frac{\partial}{\partial r} (rV) = \nu \frac{\partial}{\partial r} \left(\frac{1}{r} \frac{\partial}{\partial r} (rV) \right)$$

$$U \frac{\partial W}{\partial r} + W^2 - \nu \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial W}{\partial r} \right) = -\bar{C}$$

non-dimensionalization

$$x \equiv r^2/R^2, f(x) \equiv -2rU(r)/RS$$

$$g(x) \equiv RW(r)/S, h(x) \equiv rV(r)/\Gamma$$

$$f' = g$$

$$\frac{4\nu}{SR}xh'' + fh' = 0$$

$$ff'' - (f')^2 + \frac{4\nu}{SR}(xf'')' = \frac{R^2}{S^2}\bar{C}(t)$$

$$(f(0) = h(0) = 0, f'(1) = 0, h(1) = 0)$$

Transformation

$$X = cx, \quad c^2 \equiv -\frac{R^4}{16\nu^2}\bar{C}(t)$$

$$F(X) = \frac{SR}{4\nu}f(x)$$

or

$$F(X) = -\frac{r}{2\nu}U(r), \quad X = \sqrt{-\bar{C}(t)}\frac{r^2}{4\nu}$$

$$(XF'')' + FF'' - (F')^2 + 1 = 0$$

$$Xh''(X) + F(X)h'(X) = 0$$

$$(F(0) = h(0) = 0, F'(c) = 0, h(c) = 0)$$

$$A = F'(0), F''(0) = A^2 - 1$$

$$F(X) = \pm X \text{ Burgers}$$

$$F(X) = X - 3(1 - e^{-X}) \text{ Sullivan}$$

2. Nonstationary solutions (viscous)

$$\omega \equiv -W$$

$$\frac{\partial \omega}{\partial t} + U \frac{\partial \omega}{\partial r} = \omega^2 + \nu \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \omega}{\partial r} \right),$$

$$U(r) = \frac{1}{r} \int_0^r r' \omega(r') dr'$$

Comparison to reaction-diffusion eqs.

$$\frac{\partial u}{\partial t} = u^p + \Delta u, \quad u(x, t = 0) = u_0(x) (\geq 0)$$

Fujita equations (1966) \mathbb{R}^N

- If $1 < p < 1 + 2/N$, no global solutions except $u \equiv 0$ (blow-up)
- If $p > 1 + 2/N$, some global solutions for 'small' initial data, some blow-up for 'large' initial data
- $p = p_c = 1 + 2/N$ blowup

Meaning of the theorem

- If p is large, diffusion dominates over nonlinearity for small initial data
- decay rate vs. blowup rate

$$(\text{time})^{-N/2} \approx (\text{time})^{-1/(p-1)}$$

Are there any self-similar blow-up solutions ?

$$\omega = \frac{1}{T-t} f \left(\frac{r}{\sqrt{v(T-t)}} \right)$$

$$U = \sqrt{\frac{v}{T-t}} g \left(\frac{r}{\sqrt{v(T-t)}} \right)$$

$$g = \frac{1}{\xi} \int_0^\xi \eta f(\eta) d\eta, \quad \xi = \frac{r}{\sqrt{v(T-t)}}$$

ODE

$$f + \frac{\xi}{2} f' + \frac{f'}{\xi} \int_0^\xi \eta f(\eta) d\eta - f^2 = \frac{1}{\xi} (\xi f')'$$

$$\frac{1}{2}(\xi^2 f)' + \frac{f'}{\xi} \int_0^\xi \eta f(\eta) d\eta - f^2 = \frac{1}{\xi}(\xi f')'$$

BC $f'(0) = 0, f(\infty) = 0$

By $\int_0^\infty d\xi$

$$2 \int_0^\infty \xi f(\xi)^2 d\xi = 0 \Rightarrow f(\xi) \equiv 0$$

Trivial ones only

cf. constant sols. $f = 0, 1$

Consider L^p -norm

$$\omega(r,t) \geq 0$$

$$\|\omega\|_p^p = \int_0^\infty \omega(r)^p 2\pi r dr = \langle \omega(r)^p \rangle$$

$$\frac{d\|\omega\|_p^p}{dt} = (p+1)\|\omega\|_{p+1}^{p+1} - \nu(p-1) \left\langle \left(\frac{\partial \omega}{\partial r} \right)^2 \omega^{p-2} \right\rangle$$

If $U \equiv 0$

$$\frac{d\|\omega\|_p^p}{dt} = p\|\omega\|_{p+1}^{p+1} - \nu(p-1) \left\langle \left(\frac{\partial \omega}{\partial r} \right)^2 \omega^{p-2} \right\rangle$$

Numerics

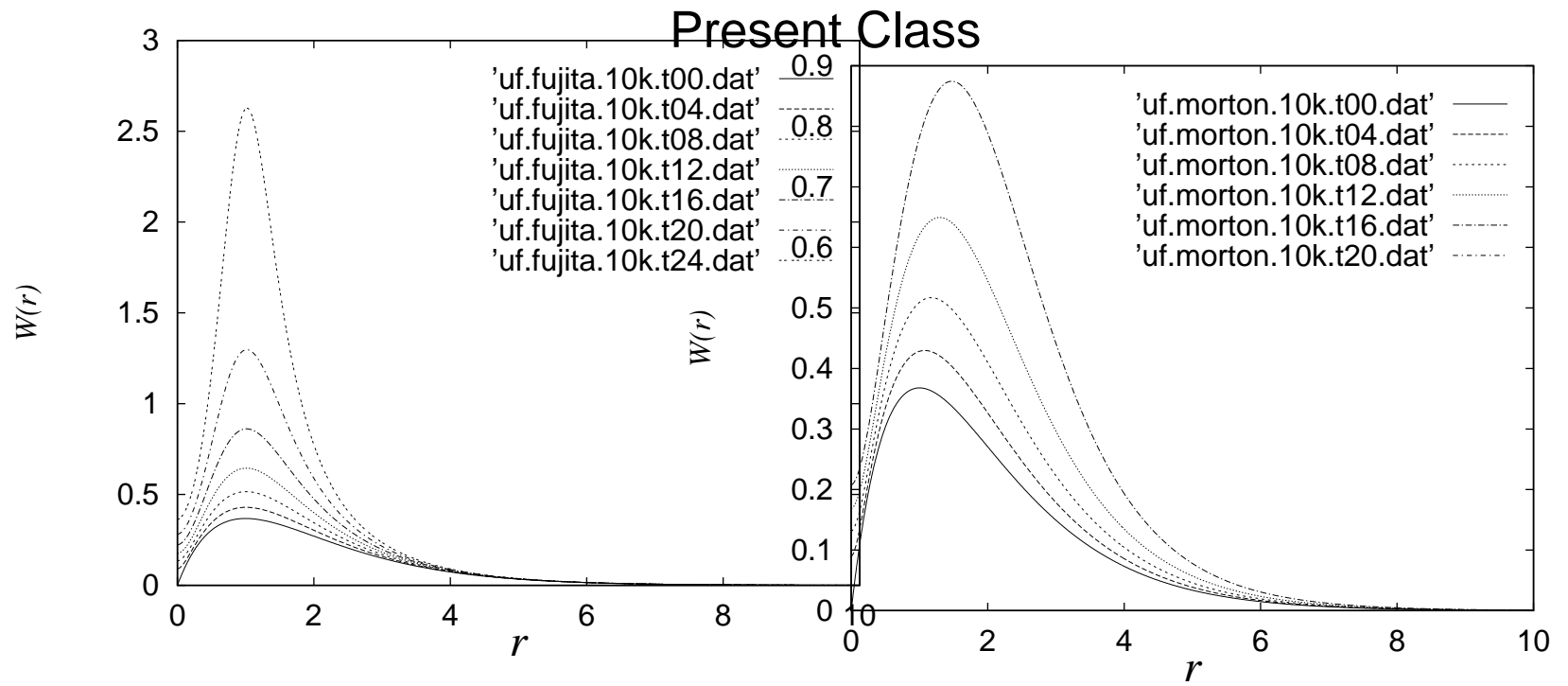
$$v = 1 \times 10^{-2}, dt = 2 \times 10^{-3}, dr = 1 \times 10^{-2}$$

$$N = 10000, L = 100.$$

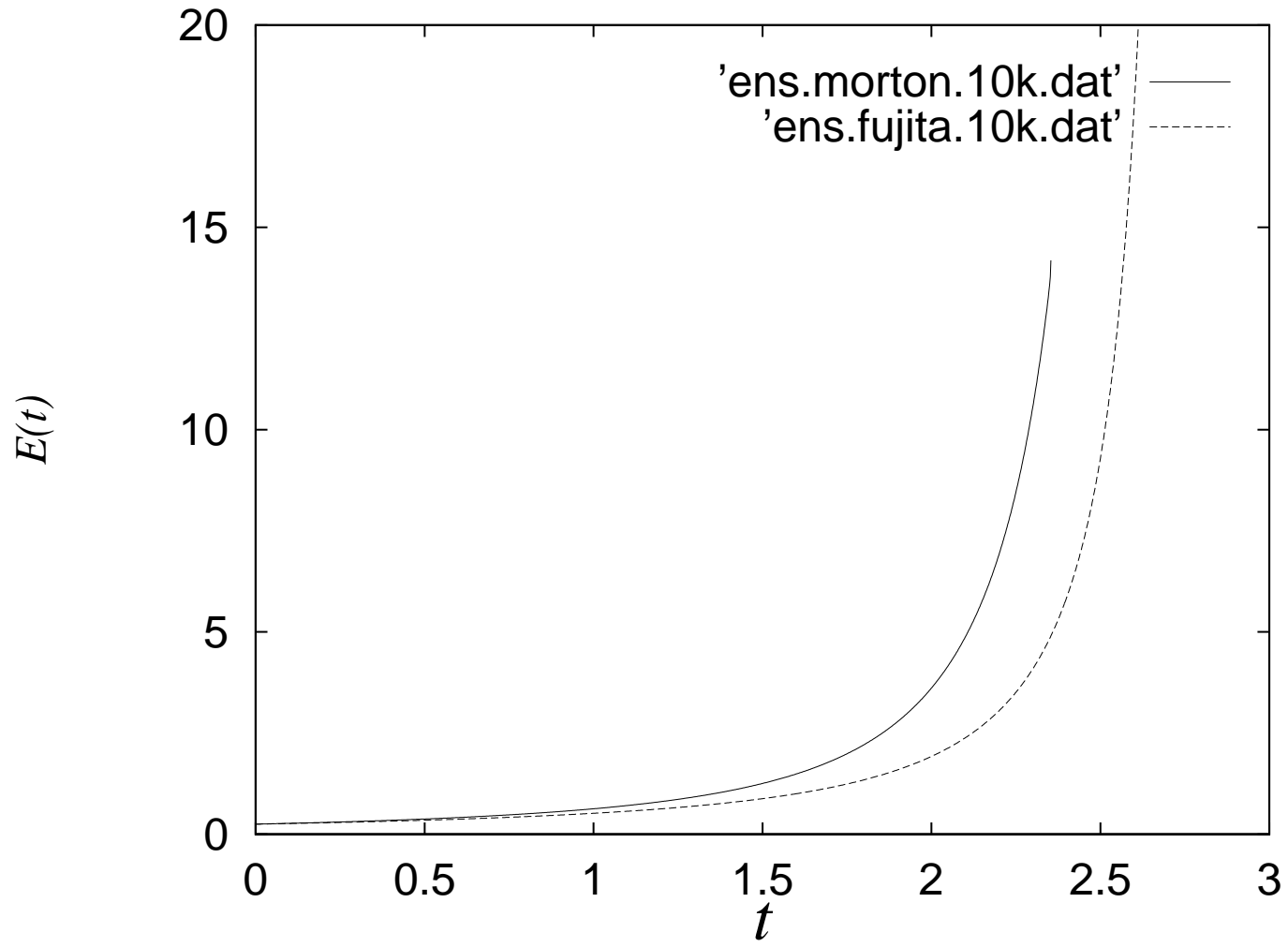
I.C.

$$W(r) = re^{-r}$$

Fujita eq.



L^2 -norm



Proof of blow-up(global nonexistence)

method of subsolution

Deng, Kwong and Levine(1992)

$$u_t = u_{xx} + \varepsilon uu_x + \frac{1}{2}(a\|u(\cdot, t)\|^{p-1} + b)u, \quad a, \varepsilon \in \mathbb{R}, b > 0, p > 1$$

in 2 steps

(i) comparison principle

$$\partial_t u = A(u) + F(u)$$

$A(u)$ = diffusion term, $F(u)$ = nonlinear term

$$\partial_t u - A(u) - F(u) \geq \partial_t v - A(v) - F(v) \Rightarrow u(\cdot, t) \geq v(\cdot, t),$$

(ii) construction of subsolution

$$\frac{\partial \underline{\omega}}{\partial t} \leq \underline{\omega}^2 - \underline{U} \frac{\partial \underline{\omega}}{\partial r} + \underline{v} \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \underline{\omega}}{\partial r} \right),$$

$$\frac{1}{\xi} (\xi \underline{f}')' - \underline{f} + \underline{f}^2 - \frac{\xi}{2} \underline{f}' - \frac{\underline{f}'}{\xi} \int_0^\xi \eta \underline{f}(\eta) d\eta \geq 0$$

$$\underline{f} = a \exp(-b\xi^2), \quad a, b > 0$$

$$\left((a - (4b + 1)) + b(a + 4b)\xi^2 \right) \underline{f} \geq 0$$

OK with $a > 4b + 1$

$$\omega(r, t) \geq \underline{\omega}(r, t) = \frac{1}{T - t} f(\xi)$$

$$\frac{\partial \underline{\omega}}{\partial t} \leq 2\underline{\omega}^2 - \frac{1}{r} \frac{\partial}{\partial r} (rU\underline{\omega}) + v \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \underline{\omega}}{\partial r} \right),$$

$$\underline{U}(r) = \frac{1}{r} \int_0^r r' \underline{\omega}(r') dr'$$

Performing

$$\int_0^t dt \int_0^\infty dr r \phi(r, t)$$

we find

$$\int_0^\infty dt' \underline{\omega} \phi(r) r dr - \int_0^\infty \underline{\omega}_0(r) \phi(r, 0) r dr$$

$$\leq \int_0^t dt' \int_0^\infty \left[\underline{\omega} \frac{\partial \phi}{\partial t'} + 2\underline{\omega}^2 \phi + \underline{U} \underline{\omega} \frac{\partial \phi}{\partial r} + v \underline{\omega} \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \phi}{\partial r} \right) \right] r dr$$

$$D = \mathbb{R}^2 \times (0, T)$$

$$\int_0^\infty (\underline{\omega} - \bar{\omega}) \phi(r) r dr \leq \int_0^\infty (\underline{\omega}_0(r) - \bar{\omega}_0(r)) \phi(r, 0) r dr$$

$$+ \int_0^t dt' \int_0^\infty \left[(\underline{\omega} - \bar{\omega}) \frac{\partial \phi}{\partial t'} + 2(\underline{\omega}^2 - \bar{\omega}^2) \phi + (\underline{U} \underline{\omega} - \bar{U} \bar{\omega}) \frac{\partial \phi}{\partial r} + v(\underline{\omega} - \bar{\omega}) \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \phi}{\partial r} \right) \right] r dr$$

$$\underline{\omega} \int_0^r r \underline{\omega}(r) dr - \bar{\omega} \int_0^r r \bar{\omega}(r) dr = (\underline{\omega} - \bar{\omega}) \int_0^r r \underline{\omega}(r) dr + \bar{\omega} \int_0^r r (\underline{\omega}(r) - \bar{\omega}(r)) dr$$

Thus

$$\begin{aligned}
 & \int_0^\infty (\underline{\omega} - \bar{\omega}) \phi(r) r dr \leq \int_0^\infty (\underline{\omega}_0(r) - \bar{\omega}_0(r)) \phi(r, 0) r dr \\
 & + \int_0^t dt' \int_0^\infty (\underline{\omega} - \bar{\omega}) \underbrace{\left[\frac{\partial \phi}{\partial t'} + A(r, t') \phi + B(r, t') \frac{\partial \phi}{\partial r} + v \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \phi}{\partial r} \right) \right]}_{=0, \text{ for some } \phi} r dr \\
 & + \int_0^t dt \int_0^\infty \bar{\omega}(r) \int_0^r r' (\underline{\omega}(r') - \bar{\omega}(r')) dr' \frac{\partial \phi}{\partial r} dr
 \end{aligned}$$

where

$$A(r, t) = 2(\underline{\omega} + \bar{\omega}), B(r, t) = \frac{1}{r} \int_0^r r' \underline{\omega}(r') dr'$$

$$A_n, B_n \in C^\infty(D_T), A_n \rightarrow A, B_n \rightarrow B \text{ in } D_T \text{ as } n \rightarrow \infty$$

backward problem

$$\frac{\partial \phi_n}{\partial t} + A_n(r, t)\phi_n + B_n(r, t)\frac{\partial \phi_n}{\partial r} + v\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial \phi_n}{\partial r}\right) = 0$$

$$\phi_n(\infty, t') = 0, 0 < t' < t$$

$$\phi_n(r, t) = \chi(r), r \geq 0$$

$$\chi(r) \in C_0^\infty(0, \infty), 0 \leq \chi \leq 1$$

$\phi = \lim_{n \rightarrow \infty} \phi_n$ with A_n, B_n replaced by A, B , $\phi \geq 0$

$$\int_0^\infty (\underline{\omega} - \bar{\omega}) \chi(r) r dr \leq M_1 \int_0^\infty (\underline{\omega}_0(r) - \bar{\omega}_0(r))^+ r dr$$

$$+ \int_0^t dt \int_0^\infty \bar{\omega}(r) \int_0^r r' (\underline{\omega}(r') - \bar{\omega}(r')) dr' \frac{\partial \phi}{\partial r} dr,$$

$$\int_0^r r' (\underline{\omega}(r') - \bar{\omega}(r')) dr' \leq \int_0^r r' (\underline{\omega}(r') - \bar{\omega}(r'))^+ dr' \leq \int_0^\infty r' (\underline{\omega}(r') - \bar{\omega}(r'))^+ dr'$$

$$|\text{the final term}| \leq \int_0^t dt' \int_0^\infty \bar{\omega}(r) \int_0^r r' (\underline{\omega}(r') - \bar{\omega}(r'))^+ dr' \left| \frac{\partial \phi}{\partial r} \right| dr$$

$$\leq M_2 M_3 \int_0^t dt' \int_0^\infty r' (\underline{\omega}(r') - \bar{\omega}(r'))^+ dr'$$

$$M_1 = \sup_{D_T} |\phi|, M_2 = \sup \left| \frac{\partial \phi}{\partial r} \right|, M_3 = \int_0^\infty \bar{\omega}(r) dr$$

$$\chi(r) = \begin{cases} 1, & \text{if } \underline{\omega}(r) - \bar{\omega}(r) > 0 \\ 0, & \text{otherwise} \end{cases}$$

$$\begin{aligned} \int_0^\infty (\underline{\omega}(r) - \bar{\omega}(r))^+ r dr &\leq M_1 \int_0^\infty (\underline{\omega}_0(r) - \bar{\omega}_0(r))^+ r dr \\ &+ M_2 M_3 \int_0^t dt' \int_0^\infty (\underline{\omega}(r') - \bar{\omega}(r'))^+ r' dr' \end{aligned}$$

Gronwall

$$\int_0^\infty (\underline{\omega}(r) - \bar{\omega}(r))^+ r dr \leq M_1 e^{M_2 M_3 t} \int_0^\infty (\underline{\omega}_0(r) - \bar{\omega}_0(r))^+ r dr$$

QED

Summary

Burgers-Donaldson-Sullivan class

- Survey on stationary solutions

- Non-stationary solutions

numerics suggests blow-up

methods of reaction-diffusion eq. \rightarrow proof of blow-up for large IC

Non-zero constant self-similar solution \rightarrow suggests asymptotic self-similar blow-up

THE REST IS SUPPLEMENTARY MATERIALS, WHICH ARE NOT USED IN THE TALK.

We must envisage a much broader class of flows in the entire x-space. Some sort of condition at infinity must, however, be imposed in order to insure reasonable behaviour of the flow. This is shown by the solutions

$$u_i = a_{i\nu}x_\nu, \quad p = -(\dot{a}_{ik} + a_{i\alpha}a_{\alpha k})x_i x_k$$

of the equations of flow where the a_{ik} are entirely arbitrary functions of t subject to the conditions

$$a_{ik} = a_{ki}, \quad a_{\alpha\alpha} = 0.$$

Such a solution can become infinite at a finite moment of time. It can also start from the state of rest with $u = p = 0$ without staying at rest. Presumably no such things happen if a condition of the following sort is imposed:...

Hopf(1952)

Properties of solutions with finite energy are deeply rooted in our consciousness. What you will see may appear bizzard.

Infinite energy

$$u(x, y, z, t) = \left(\frac{y+z}{t-T}, \frac{z+x}{t-T}, \frac{x+y}{t-T} \right)$$

$$p(x, y, z, t) = -\frac{x^2 + y^2 + z^2}{(t-T)^2}$$

S.Childress and E. Spiegel

G.F.D. Duff “As Professor G. Duff points out, in case one is willing to accept infinite energies, one can easily do this just using (such an example).” Marsden, Ebin & Fisher (1972)

W.S. Lewellen “A solution for three dimensional vortex flows with strong circulation.”

J. Fluid Mech. 14 1962 420–432.

B.R. Morton “The Strength of Vortex and Swirling Core Flows” J. Fluid Mech. 38
1969 315-333

Fujita equation blow-up

Sketch of Proof

$$u(x, t) = e^{t\Delta} u(x, 0) + \int_0^t e^{(t-s)\Delta} u(x, s)^p ds$$

$$e^{t\Delta} \phi(x) \equiv \int_{\mathbb{R}^n} G_t(x-y) \phi(y) dy$$

$$G_t(x) = \frac{1}{(4\pi t)^{N/2}} \exp\left(-\frac{|x|^2}{4t}\right)$$

Crux inequality

$$t^{\frac{1}{p-1}} e^{t\Delta} \phi(x) \leq C(p)$$

i.e.

$$t^{1/(p-1)} \underbrace{\int_{\mathbb{R}^n} \exp\left(-\frac{|x-y|^2}{4t}\right) \phi(y) dy}_{\rightarrow \|\phi\|_{L^1}} \leq C(p)(4\pi t)^{N/2}$$

$$\frac{1}{p-1} > \frac{N}{2} \Rightarrow \text{contradiction}$$

cf. H.A. Levine, SIAM Review, 32(1990)262,

K. Deng & H.A. Levine, J. Math. Anal. Appl. 243(2000)85.

Proof

$$J(x, s) \equiv \int_{\mathbb{R}^n} G_{t-s}(x-y)u(y, s)dy$$

$$\frac{dJ(x, s)}{ds} = \int_{\mathbb{R}^n} G_{t-s}(x-y)(u(y, s))^p dy \geq \left(\int_{\mathbb{R}^n} G_{t-s}(x-y)u(y, s)dy \right)^p$$

$$\frac{dJ(x, s)}{ds} \geq J(x, s)^p$$

$$\frac{1}{p-1} \left(J(x, 0)^{1-p} - J(x, t)^{1-p} \right) \geq t$$

$$t^{\frac{1}{p-1}} e^{t\Delta} \phi(x) \leq C(p)$$

Stability of Burgers vortex

D.G. Crowdy, A note on the linear stability of Burgers vortex. *Stud. Appl. Math.* 100 (1998), no. 2, 107–126.

W.O. Criminale, D.G. Lasseigne, T.L. Jackson, Vortex perturbation dynamics. *Stud. Appl. Math.* 98 (1997), no. 2, 99–120.

D.S.Nolan, B.F. Farrell, Generalized stability analyses of asymmetric disturbances in one- and two-celled vortices maintained by radial inflow. *J. Atmospheric Sci.* 56 (1999), no. 10, 1282–1307.

$$\frac{\partial \omega}{\partial t} + U \frac{\partial \omega}{\partial r} = \omega^2 + \nu \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \omega}{\partial r} \right),$$

$$U(r) = \frac{1}{r} \int_0^r r' \omega(r') dr'$$

Equivalently,

$$\frac{\partial \omega}{\partial t} = 2\omega^2 - \frac{1}{r} \frac{\partial}{\partial r} (rU\omega) + \nu \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \omega}{\partial r} \right),$$

Critical case

$$t^{\frac{n}{2}} e^{t\Delta} \phi(x) \leq C, \|\phi\|_{L^1} \leq C', \|u(t)\|_{L^1} \leq C'$$

Assume

$$\phi \geq kG_\alpha, k, \alpha > 0$$

$$u(t) \geq e^{t\Delta} \phi \geq e^{t\Delta} kG_\alpha$$

$$\|u(t)\|_{L^1} \geq \int_0^t \|e^{(t-s)\Delta} u(s)^p\|_{L^1} ds$$

$$\geq \int_0^t \|e^{(t-s)\Delta} (e^{s\Delta} kG_\alpha)^p\|_{L^1} ds$$

$$\geq \int_0^t \|(e^{s\Delta} kG_\alpha)^p\|_{L^1} ds$$

$$\begin{aligned}
& \left(e^{s\Delta} G_\alpha \right)^p = (G_{\alpha+s})^p \\
& = [4\pi(s+\alpha)]^{-n(p-1)/2} p^{-n/2} G_{(s+\alpha)/p} \\
& = [4\pi(s+\alpha)]^{-1} p^{-n/2} G_{(s+\alpha)/p} \\
& \|u(t)\|_{L^1} \geq k^p p^{-N/2} (4\pi)^{-1} \\
& \times \int_0^t (s+\alpha)^{-1} \|G_{(s+\alpha)/p}\|_{L^1} ds \\
& = k^p p^{-N/2} (4\pi)^{-1} \log \left(\frac{t+\alpha}{\alpha} \right)
\end{aligned}$$

reaction-diffusion eqs with advection

$$\frac{\partial u}{\partial t} + (a \cdot \nabla) u^q = u^p + \Delta u,$$

$$p_c = \min \left(1 + \frac{2}{N}, 1 + \frac{2q}{N+1} \right)$$

Aguirre & Escobedo (1993)

$$\frac{\partial u}{\partial t} + (b \cdot \nabla)u = u^p + \Delta u,$$

$$u(x, t = 0) = u_0(x) (\geq 0)$$

$$(b \cdot \nabla)u = \nabla \cdot B, |B| \leq cu^p$$

$$1 < p < 1 + \frac{2}{N} \rightarrow \text{blowup}$$

Bandle-Levine (1994)