

A BLOW UP CONDITION FOR A NONAUTONOMOUS SEMILINEAR SYSTEM

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ABSTRACT. We give a sufficient condition for finite time blow up of the non-negative mild solution to a nonautonomous weakly coupled system with fractal diffusion having a time dependent factor which is continuous and nonnegative.

1. INTRODUCTION

This paper deals with the blow up of nonnegative solutions of the nonautonomous initial value problem for a weakly coupled system with a fractal diffusion

$$\begin{aligned} \frac{\partial u(t, x)}{\partial t} &= k(t) \Delta_\alpha u(t, x) + v^{\beta_1}(t, x), \quad t > 0, \quad x \in \mathbb{R}^d \\ \frac{\partial v(t, x)}{\partial t} &= k(t) \Delta_\alpha v(t, x) + u^{\beta_2}(t, x), \quad t > 0, \quad x \in \mathbb{R}^d \\ u(0, x) &= \varphi_1(x), \quad x \in \mathbb{R}^d \\ v(0, x) &= \varphi_2(x), \quad x \in \mathbb{R}^d, \end{aligned} \tag{1.1}$$

where $\Delta_\alpha := -(-\Delta)^{\alpha/2}$, $0 < \alpha \leq 2$ denotes the α -Laplacian, $\beta_1, \beta_2 > 1$ are constants, $0 \leq \varphi_1, \varphi_2 \in B(\mathbb{R}^d)$ (where $B(\mathbb{R}^d)$ is the space of bounded measurable functions on \mathbb{R}^d) do not vanish identically, $k : [0, \infty) \rightarrow [0, \infty)$ is continuous and satisfies

$$\varepsilon_1 t^\rho \leq \int_0^t k(r) dr \leq \varepsilon_2 t^\rho, \quad \varepsilon_1, \varepsilon_2, \rho > 0, \tag{1.2}$$

for all t large enough.

The associated integral system to (1.1) is given by

$$u(t, x) = U(t, 0)\varphi_1(x) + \int_0^t U(t, r)v^{\beta_1}(r, x)dr, \quad t > 0, \quad x \in \mathbb{R}^d, \tag{1.3}$$

$$v(t, x) = U(t, 0)\varphi_2(x) + \int_0^t U(t, r)u^{\beta_2}(r, x)dr, \quad t > 0, \quad x \in \mathbb{R}^d, \tag{1.4}$$

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where $\{U(t, s)\}_{t \geq s \geq 0}$ is the evolution family on $B(\mathbb{R}^d)$ that solves the homogeneous Cauchy problem for the family of generators $\{k(t)\Delta_\alpha\}_{t \geq 0}$. Clearly

$$U(t, s) = S(K(t, s)), \quad t \geq s \geq 0,$$

where $\{S(t)\}_{t \geq 0}$ is the semigroup with infinitesimal generator Δ_α , and $K(t, s) = \int_s^t k(r)dr$, $t \geq s \geq 0$.

A solution of (1.3)-(1.4) is called a mild solution of (1.1). If there exist a solution (u, v) of (1.1) in $[0, \infty) \times \mathbb{R}^d$ such that $\|u(t, \cdot)\|_\infty + \|v(t, \cdot)\|_\infty < \infty$ for any $t \geq 0$, we say that (u, v) is a global solution, and when there exist a number $T_{\varphi_1, \varphi_2} < \infty$ such that (1.1) has a bounded solution (u, v) in $[0, T] \times \mathbb{R}^d$ for all $T < T_{\varphi_1, \varphi_2}$ with $\lim_{t \uparrow T_{\varphi_1, \varphi_2}} \|u(t, \cdot)\|_\infty = \infty$ or $\lim_{t \uparrow T_{\varphi_1, \varphi_2}} \|v(t, \cdot)\|_\infty = \infty$ we say that (u, v) blows up in finite time.

The finite time blow up of (1.1) for $\alpha = 2$ and $k \equiv 1$ was initially considered by Escobedo and Herrero [4]. They proved that when $\beta_1\beta_2 > 1$ and $(\gamma+1)/(\beta_1\beta_2-1) \geq d/2$ with $\gamma = \max\{\beta_1, \beta_2\}$, any nontrivial positive solution to (1.1) blows up in finite time. Related results and more general cases for the Laplacian can be found for instance in [1, 3, 5, 6, 10, 12, 13, 15, 16]. The case for fractional powers of the Laplacian when $k \equiv 1$ for equations with different diffusion operators was considered in [8, 9]; see also [2, 11] for a probabilistic approach. Sugitani [14] has considered a scalar version of (1.1) with $k \equiv 1$ when the nonlinear term is given by an increasing nonnegative continuous and convex function $F(u)$, defined on $[0, \infty)$, and Guedda and Kirane [7] have considered a scalar version of (1.1) with $k \equiv 1$ when the nonlinear term is $h(t)u^\beta$, $\beta > 1$ with h being a nonnegative continuous function on $[0, \infty)$ satisfying $c_0 t^\sigma \leq h(t) \leq c_1 t^\sigma$ for sufficiently large t , where $c_0, c_1 > 0$ and $\sigma > -1$ are constants. They proved that in this scalar case, solutions blow up in finite time if $0 < d(\beta - 1)/\alpha \leq 1 + \sigma$ for any nontrivial nonnegative and continuous initial function on \mathbb{R}^d . Here we prove that if k satisfies (1.2) and $0 < d\rho(\beta_i - 1)/\alpha < 1$, $i = 1, 2$, then any nontrivial positive solution of (1.1) blows up in finite time. Here solutions will be understood in the mild sense, that is, that solve (1.3)-(1.4).

2. BLOW UP CONDITION

Let $(u(\cdot, \cdot), v(\cdot, \cdot))$ be a nonnegative solution of (1.1) and define

$$u(t) = \int_{\mathbb{R}^d} p(K(t, 0), x)u(t, x)dx, \quad v(t) = \int_{\mathbb{R}^d} p(K(t, 0), x)v(t, x)dx, \quad t > 0,$$

where $p(t, x)$, $t > 0$, $x \in \mathbb{R}^d$ denotes the density of the semigroup $S(t)$, $t \geq 0$.

Lemma 2.1. *For any $s, t > 0$, and $x, y \in \mathbb{R}^d$, $p(t, x)$ satisfies*

- i) $p(ts, x) = t^{-\frac{d}{\alpha}} p(s, t^{-\frac{1}{\alpha}}x)$,
- ii) $p(t, x) \leq p(t, y)$ when $|x| \geq |y|$,
- iii) $p(t, x) \geq (\frac{s}{t})^{\frac{d}{\alpha}} p(s, x)$ for $t \geq s$,
- iv) $p(t, \frac{1}{\tau}(x - y)) \geq p(t, x)p(t, y)$ if $p(t, 0) \leq 1$ and $\tau \geq 2$.

Proof. See Guedda and Kirane [7] or Sugitani [14]. □

Lemma 2.2. *If there exist $T_0 > 0$ such that $u(t) = \infty$ or $v(t) = \infty$ for $t \geq T_0$, then the nonnegative solution of (1.1) blows up in finite time.*

Proof. Due to (1.2) and Lemma 2.1 i), we can assume that

$$p(K(t, 0), 0) \leq 1 \quad \text{for all } t \geq T_0.$$

If $T_0 \leq \varepsilon_1^{1/\rho}t$ and $\varepsilon_1^{1/\rho}t \leq r \leq (2\varepsilon_1)^{1/\rho}t$, we have from the conditions of $k(t)$,

$$\begin{aligned} \tau &\equiv \left[\frac{K((10\varepsilon_2)^{1/\rho}t, r)}{K(r, 0)} \right]^{1/\alpha} = \left[\frac{K((10\varepsilon_2)^{1/\rho}t, 0) - K(r, 0)}{K(r, 0)} \right]^{1/\alpha} \\ &\geq \left[\frac{K((10\varepsilon_2)^{1/\rho}t, 0)}{K((2\varepsilon_1)^{1/\rho}t, 0)} - 1 \right]^{1/\alpha} \geq \left[\frac{\varepsilon_1(10\varepsilon_2)t^\rho}{\varepsilon_2(2\varepsilon_1)t^\rho} - 1 \right]^{1/\alpha} \geq 2. \end{aligned}$$

Hence, using Lemma 2.1 i), iv) with $\tau = \left[\frac{K((10\varepsilon_2)^{1/\rho}t, r)}{K(r, 0)} \right]^{1/\alpha}$,

$$\begin{aligned} &p(K((10\varepsilon_2)^{1/\rho}t, r), x - y) \\ &= p(K(r, 0) \left[\frac{K((10\varepsilon_2)^{1/\rho}t, r)}{K(r, 0)} \right], x - y) \\ &= \left[\frac{K(r, 0)}{K((10\varepsilon_2)^{1/\rho}t, r)} \right]^{d/\alpha} p(K(r, 0), \left[\frac{K(r, 0)}{K((10\varepsilon_2)^{1/\rho}t, r)} \right]^{1/\alpha} (x - y)) \\ &\geq \left[\frac{K(r, 0)}{K((10\varepsilon_2)^{1/\rho}t, r)} \right]^{d/\alpha} p(K(r, 0), x) p(K(r, 0), y), \quad x, y \in \mathbb{R}^d. \end{aligned}$$

Hence, assuming that $u(t) = \infty$ for all $t \geq T_0$,

$$\begin{aligned} &\int_{\mathbb{R}^d} p(K((10\varepsilon_2)^{1/\rho}t, r), x - y) u(r, y) dy \\ &\geq \left[\frac{K(r, 0)}{K((10\varepsilon_2)^{1/\rho}t, r)} \right]^{d/\alpha} p(K(r, 0), x) u(r) = \infty, \quad x \in \mathbb{R}^d. \end{aligned} \tag{2.1}$$

We know by (1.4) that

$$\begin{aligned} v(t, x) &= \int_{\mathbb{R}^d} p(K(t, 0), x - y) \varphi_2(y) dy \\ &\quad + \int_0^t \left(\int_{\mathbb{R}^d} p(K(t, r), x - y) u^{\beta_2}(r, y) dy \right) dr \\ &\geq \int_0^t \left(\int_{\mathbb{R}^d} p(K(t, r), x - y) u^{\beta_2}(r, y) dy \right) dr. \end{aligned}$$

Thus,

$$v((10\varepsilon_2)^{1/\rho}t, x) \geq \int_0^{(10\varepsilon_2)^{1/\rho}t} \left(\int_{\mathbb{R}^d} p(K((10\varepsilon_2)^{1/\rho}t, r), x - y) u^{\beta_2}(r, y) dy \right) dr$$

and by Jensen's inequality and (2.1), we get

$$v((10\varepsilon_2)^{1/\rho}t, x) \geq \int_{\varepsilon_1^{1/\rho}t}^{(2\varepsilon_1)^{1/\rho}t} \left(\int_{\mathbb{R}^d} p(K((10\varepsilon_2)^{1/\rho}t, r), x - y) u(r, y) dy \right)^{\beta_2} dr = \infty,$$

so that $v(t, x) = \infty$ for any $t \geq (10\varepsilon_2)^{1/\rho}T_0$ and $x \in \mathbb{R}^d$. Similarly, when $v(t) = \infty$ for all $t \geq T_0$, it can be shown that $u(t, x) = \infty$ for all $t \geq (10\varepsilon_2)^{1/\rho}T_0$ and $x \in \mathbb{R}^d$. \square

Theorem 2.3. *If $0 < d\rho(\beta_i - 1)/\alpha < 1$, $i = 1, 2$, then the nonnegative solution of system (1.1) blows up in finite time.*

Proof. Let $t_0 \geq 1$ be such that (1.2) holds for all $t \geq t_0$ and such that $p(K(t_0, 0), 0) \leq 1$. Using Lemma 2.1 i), iv), we have

$$\begin{aligned} p(K(t_0, 0), x - y) &= p(K(t_0, 0), \frac{1}{2}(2x - 2y)) \geq p(K(t_0, 0), 2x)p(K(t_0, 0), 2y) \\ &= 2^{-d}p(2^{-\alpha}K(t_0, 0), x)p(K(t_0, 0), 2y), \quad x, y \in \mathbb{R}^d. \end{aligned}$$

Therefore (see (1.3))

$$\begin{aligned} u(t_0, x) &\geq \int_{\mathbb{R}^d} p(K(t_0, 0), x - y)\varphi_1(y)dy \\ &\geq 2^{-d}p(2^{-\alpha}K(t_0, 0), x) \int_{\mathbb{R}^d} p(K(t_0, 0), 2y)\varphi_1(y)dy \\ &= N_1 p(2^{-\alpha}K(t_0, 0), x), \quad x \in \mathbb{R}^d, \end{aligned} \tag{2.2}$$

where $N_1 = 2^{-d} \int_{\mathbb{R}^d} p(K(t_0, 0), 2y)\varphi_1(y)dy$. Notice that

$$\begin{aligned} u(t + t_0, x) &= \int_{\mathbb{R}^d} p(K(t + t_0, 0), x - y)\varphi_1(y)dy \\ &\quad + \int_0^{t+t_0} \left(\int_{\mathbb{R}^d} p(K(t + t_0, r), x - y)v^{\beta_1}(r, y)dy \right) dr \\ &= \int_{\mathbb{R}^d} p(K(t + t_0, t_0) + K(t_0, 0), x - y)\varphi_1(y)dy \\ &\quad + \int_0^{t_0} \left(\int_{\mathbb{R}^d} p(K(t + t_0, t_0) + K(t_0, r), x - y)v^{\beta_1}(r, y)dy \right) dr \\ &\quad + \int_{t_0}^{t+t_0} \left(\int_{\mathbb{R}^d} p(K(t + t_0, r), x - y)v^{\beta_1}(r, y)dy \right) dr \\ &= \int_{\mathbb{R}^d} \left(\int_{\mathbb{R}^d} p(K(t + t_0, t_0), x - z)p(K(t_0, 0), z - y)dz \right) \varphi_1(y)dy \\ &\quad + \int_0^{t_0} \left[\int_{\mathbb{R}^d} \left(\int_{\mathbb{R}^d} p(K(t + t_0, t_0), x - z)p(K(t_0, r), z - y)dz \right) \right. \\ &\quad \times v^{\beta_1}(r, y)dy \Big] dr \\ &\quad + \int_0^t \left(\int_{\mathbb{R}^d} p(K(t + t_0, r + t_0), x - y)v^{\beta_1}(r + t_0, y)dy \right) dr, \end{aligned}$$

$t \geq 0, x \in \mathbb{R}^d$. From here, by Fubini's theorem and (1.3) we have

$$\begin{aligned} u(t+t_0, x) &= \int_{\mathbb{R}^d} p(K(t+t_0, t_0), x-z) \left(\int_{\mathbb{R}^d} p(K(t_0, 0), z-y) \varphi_1(y) dy \right) dz \\ &\quad + \int_{\mathbb{R}^d} p(K(t+t_0, t_0), x-z) \left[\int_0^{t_0} \left(\int_{\mathbb{R}^d} p(K(t_0, r), z-y) \right. \right. \\ &\quad \times v^{\beta_1}(r, y) dy \Big] dr \Big] dz \\ &\quad + \int_0^t \left(\int_{\mathbb{R}^d} p(K(t+t_0, r+t_0), x-y) v^{\beta_1}(r+t_0, y) dy \right) dr \\ &= \int_{\mathbb{R}^d} p(K(t+t_0, t_0), x-y) u(t_0, y) dy \\ &\quad + \int_0^t \left(\int_{\mathbb{R}^d} p(K(t+t_0, r+t_0), x-y) v^{\beta_1}(r+t_0, y) dy \right) dr, \end{aligned}$$

$t \geq 0, x \in \mathbb{R}^d$. Thus, using (2.2) gives

$$\begin{aligned} u(t+t_0, x) &\geq N_1 \int_{\mathbb{R}^d} p(K(t+t_0, t_0), x-y) p(2^{-\alpha} K(t_0, 0), y) dy \\ &\quad + \int_0^t \left(\int_{\mathbb{R}^d} p(K(t+t_0, r+t_0), x-y) v^{\beta_1}(r+t_0, y) dy \right) dr \\ &= N_1 p(K(t+t_0, t_0) + 2^{-\alpha} K(t_0, 0), x) \\ &\quad + \int_0^t \left(\int_{\mathbb{R}^d} p(K(t+t_0, r+t_0), x-y) v^{\beta_1}(r+t_0, y) dy \right) dr, \end{aligned} \tag{2.3}$$

$t \geq 0, x \in \mathbb{R}^d$. Multiplying both sides of (2.3) by $p(K(t+t_0, 0), x)$ and integrating, we have

$$\begin{aligned} u(t+t_0) &= N_1 p(2K(t+t_0, t_0) + (2^{-\alpha} + 1)K(t_0, 0), 0) \\ &\quad + \int_0^t \left(\int_{\mathbb{R}^d} p(2K(t+t_0, 0) - K(r+t_0, 0), y) v^{\beta_1}(r+t_0, y) dy \right) dr, \end{aligned}$$

$t \geq 0$. Applying Lemma 2.1 i), iii), we get

$$\begin{aligned} u(t+t_0) &\geq N_1 [2K(t+t_0, t_0) + (2^{-\alpha} + 1)K(t_0, 0)]^{-d/\alpha} p(1, 0) \\ &\quad + \int_0^t \left(\frac{K(r+t_0, 0)}{2K(t+t_0, 0)} \right)^{d/\alpha} v^{\beta_1}(r+t_0) dr. \end{aligned}$$

For a suitable choice of $\theta > 0$ given below, we define $f_1(t) = K^{d/\alpha}(t+t_0, 0)u(t+t_0)$, $g_1(t) = K^{d/\alpha}(t+t_0, 0)v(t+t_0)$, $t \geq \theta$. Then

$$f_1(t) \geq \bar{N}_1 + 2^{-d/\alpha} \int_\theta^t K^{-d(\beta_1-1)/\alpha}(r+t_0, 0) g_1^{\beta_1}(r) dr, \quad t \geq \theta,$$

where $\bar{N}_1 = p(1, 0)N_1 \left[\frac{K(\theta, 0)}{2K(\theta+t_0, 0) + (2^{-\alpha} + 1)K(t_0, 0)} \right]^{d/\alpha}$. Similarly, it can be shown that

$$g_1(t) \geq \bar{N}_2 + 2^{-d/\alpha} \int_\theta^t K^{-d(\beta_2-1)/\alpha}(r+t_0, 0) f_1^{\beta_2}(r) dr, \quad t \geq \theta,$$

where $\bar{N}_2 = p(1, 0)N_2 \left[\frac{K(\theta, 0)}{2K(\theta+t_0, 0) + (2^{-\alpha} + 1)K(t_0, 0)} \right]^{d/\alpha}$ with $N_2 = 2^{-d} \int_{\mathbb{R}^d} p(K(t_0, 0), 2y) \varphi_2(y) dy$.

Letting $N = \min\{\bar{N}_1, \bar{N}_2\}$, we get

$$\begin{aligned} f_1(t) &\geq N + 2^{-d/\alpha} \int_{\theta}^t \min_{i \in \{1,2\}} K^{-d(\beta_i-1)/\alpha}(r+t_0, 0) g_1^{\beta_i}(r) dr, \quad t \geq \theta, \\ g_1(t) &\geq N + 2^{-d/\alpha} \int_{\theta}^t \min_{i \in \{1,2\}} K^{-d(\beta_i-1)/\alpha}(r+t_0, 0) f_1^{\beta_i}(r) dr, \quad t \geq \theta. \end{aligned}$$

Let $(f_2(t), g_2(t))$ be the solution of the system integral equations

$$\begin{aligned} f_2(t) &= N + 2^{-d/\alpha} \int_{\theta}^t \min_{i \in \{1,2\}} K^{-d(\beta_i-1)/\alpha}(r+t_0, 0) g_2^{\beta_i}(r) dr, \quad t \geq \theta, \\ g_2(t) &= N + 2^{-d/\alpha} \int_{\theta}^t \min_{i \in \{1,2\}} K^{-d(\beta_i-1)/\alpha}(r+t_0, 0) f_2^{\beta_i}(r) dr, \quad t \geq \theta, \end{aligned}$$

whose differential expression is

$$\begin{aligned} f'_2(t) &= 2^{-d/\alpha} \min_{i \in \{1,2\}} K^{-d(\beta_i-1)/\alpha}(t+t_0, 0) g_2^{\beta_i}(t), \quad t > \theta, \\ g'_2(t) &= 2^{-d/\alpha} \min_{i \in \{1,2\}} K^{-d(\beta_i-1)/\alpha}(t+t_0, 0) f_2^{\beta_i}(t), \quad t > \theta, \\ f_2(\theta) &= N, \quad g_2(\theta) = N. \end{aligned} \tag{2.4}$$

From (2.4) it follows that

$$\int_{\theta}^t f_2^{\beta_2}(r) f'_2(r) dr = \int_{\theta}^t g_2^{\beta_1}(r) g'_2(r) dr,$$

that is,

$$\frac{1}{\beta_2+1} [f_2^{\beta_2+1}(t) - N^{\beta_2+1}] = \frac{1}{\beta_1+1} [g_2^{\beta_1+1}(t) - N^{\beta_1+1}].$$

Fix $\theta > 0$ such that $0 < N \leq 1$. This is possible due to $\bar{N}_1, \bar{N}_2 \rightarrow 0$ when $\theta \rightarrow 0$. We assume without loss of generality that $\beta_2 \geq \beta_1$. Then

$$\frac{f_2^{\beta_2+1}(t)}{\beta_2+1} \leq \frac{g_2^{\beta_1+1}(t)}{\beta_1+1}$$

or, equivalently

$$g_2(t) \geq \left(\frac{\beta_1+1}{\beta_2+1} \right)^{\frac{1}{\beta_1+1}} f_2^{\frac{\beta_2+1}{\beta_1+1}}(t), \quad t \geq \theta.$$

Substituting this in the first equation of (2.4), we have

$$f'_2(t) \geq 2^{-d/\alpha} \min_{i \in \{1,2\}} K^{-\frac{d(\beta_i-1)}{\alpha}}(t+t_0, 0) \left(\frac{\beta_1+1}{\beta_2+1} \right)^{\frac{\beta_1}{\beta_1+1}} f_2^{\frac{\beta_1(\beta_2+1)}{\beta_1+1}}(t), \quad t \geq \theta,$$

that is,

$$f_2^{\frac{-\beta_1(\beta_2+1)}{\beta_1+1}}(t) f'_2(t) \geq 2^{-d/\alpha} \left(\frac{\beta_1+1}{\beta_2+1} \right)^{\frac{\beta_1}{\beta_1+1}} \min_{i \in \{1,2\}} K^{-\frac{d(\beta_i-1)}{\alpha}}(t+t_0, 0), \quad t \geq \theta.$$

Integrating from θ to t yields

$$\begin{aligned} &\frac{\beta_1+1}{1-\beta_1\beta_2} \left[f_2^{\frac{1-\beta_1\beta_2}{\beta_1+1}}(t) - N^{\frac{1-\beta_1\beta_2}{\beta_1+1}} \right] \\ &\geq 2^{-d/\alpha} \left(\frac{\beta_1+1}{\beta_2+1} \right)^{\frac{\beta_1}{\beta_1+1}} \int_{\theta}^t \min_{i \in \{1,2\}} K^{-\frac{d(\beta_i-1)}{\alpha}}(r+t_0, 0) dr. \end{aligned}$$

Thus (remember that $\beta_1, \beta_2 > 1$)

$$f_2(t) \geq \left[N^{\frac{1-\beta_1\beta_2}{\beta_1+1}} - 2^{-d/\alpha} \left(\frac{1-\beta_1\beta_2}{\beta_1+1} \right) \left(\frac{\beta_1+1}{\beta_2+1} \right)^{\frac{\beta_1}{\beta_1+1}} H(t) \right]^{\frac{\beta_1+1}{1-\beta_1\beta_2}},$$

where

$$H(t) \equiv \int_{\theta}^t \min_{i \in \{1,2\}} K^{-\frac{d(\beta_i-1)}{\alpha}}(r+t_0, 0) dr, \quad t \geq \theta.$$

From (1.2) we have

$$H(t) \geq \int_{\theta}^t \min_{i \in \{1,2\}} (\varepsilon_2(r+t_0)^{\rho})^{-\frac{d(\beta_i-1)}{\alpha}} dr.$$

Using the fact that $0 < d\rho(\beta_2 - 1)/\alpha < 1$ we get

$$\begin{aligned} H(t) &\geq \min_{i \in \{1,2\}} \varepsilon_2^{-\frac{d(\beta_i-1)}{\alpha}} \int_{\theta}^t (r+t_0)^{-\frac{d\rho(\beta_2-1)}{\alpha}} dr \\ &= \frac{\alpha}{\alpha - d\rho(\beta_2 - 1)} \min_{i \in \{1,2\}} \varepsilon_2^{-\frac{d(\beta_i-1)}{\alpha}} \left[(t+t_0)^{\frac{\alpha-d\rho(\beta_2-1)}{\alpha}} - (\theta+t_0)^{\frac{\alpha-d\rho(\beta_2-1)}{\alpha}} \right]. \end{aligned}$$

Thus $H(t) \rightarrow \infty$ when $t \rightarrow \infty$. So, we have that there exists $T_0 \geq \theta$ such that $f_2(t) = \infty$ for $t = T_0$. By comparison we have

$$K^{d/\alpha}(t+t_0, 0)u(t+t_0) = f_1(t) \geq f_2(t) = \infty \quad \text{for } t = T_0,$$

which implies by Lemma 2.2 that $v(t, x) = \infty$ for all $t \geq (10\varepsilon_2)^{1/\rho}(T_0 + t_0)$ and $x \in \mathbb{R}^d$. \square

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