Quenching of the Solution for a Degenerate Semilinear Parabolic Equation

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Abstract: Let $\Lambda \leq \infty$, q and b be nonnegative constants, and a and c be positive constants. The existence and uniqueness of the solution of the following degenerate semilinear parabolic problem are studied:

$$\xi^{q} u_{\tau} = u_{\xi\xi} - \frac{b}{\xi^{2}} u + f(u) \text{ in } (0, a) \times (0, \Lambda),$$
$$u(\xi, 0) = 0 \text{ on } [0, a], u(0, \tau) = 0 = u(a, \tau) \text{ for } 0 < \tau < \Lambda,$$

where f(u) is a given function such that $\lim_{u\to c^-} f(u) = \infty$. Furthermore, we prove that u quenches in a finite time. Also, we investigate the critical length of u.

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1 Introduction

Let $\Lambda \leq \infty$, q and b be nonnegative constants, and a and c be positive constants. We study the existence and uniqueness of the solution of the following degenerate semilinear parabolic problem:

$$\xi^{q} u_{\tau} = u_{\xi\xi} - \frac{b}{\xi^{2}} u + f(u) \text{ in } (0, a) \times (0, \Lambda), \qquad (1.1)$$

$$u(\xi, 0) = 0 \text{ on } [0, a], u(0, \tau) = 0 = u(a, \tau) \text{ for } 0 < \tau < \Lambda,$$
 (1.2)

where $f \in C^2([0,c))$, f(0) > 0, f'(0) > 0, f''(s) > 0 for $s \in [0,c)$, and $\lim_{u \to c^-} f(u) = \infty$. Furthermore, we prove that u quenches in a finite time. Also, we investigate the critical length of u. Let $\xi = ax$, $\tau = a^{q+2}t$, $\Lambda = a^{q+2}T$, D = (0,1), $\Omega = D \times (0,T)$, $\overline{D} = [0,1]$, $\overline{\Omega} = \overline{D} \times [0,T)$, and $Lu = x^q u_t - u_{xx} + bu/x^2$. The problem (1.1)-(1.2) is transformed to

$$Lu = a^2 f(u) \text{ in } \Omega, \tag{1.3}$$

$$u(x,0) = 0 \text{ on } \overline{D}, u(0,t) = 0 = u(1,t) \text{ for } 0 < t < T.$$
 (1.4)

When $T < \infty$, a solution u to the problem (1.3)-(1.4) is said to quench at time T if

$$\max\left\{u\left(x,t\right):x\in\bar{D}\right\}\rightarrow c^{-}\text{ when }t\rightarrow T^{-}$$

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The length a^* is called the critical length if there exists a global solution u for $a < a^*$, and if u quenches for $a > a^*$.

When b = 0 and q = 1, the operator L is used to describe the temperature u of the channel flow of a fluid with a temperature-dependent viscosity in the boundary layer (cf. Ockendon [10]).

In the *n*-dimensional case and q = 0, Zhang [16] calculated the lower bound of the fundamental solution of the problem Lu = 0 for b > 0. On the other hand, Baras and Goldstein [2] studied the existence of the solution of the problem for $b \le 0$.

When $q \ge 0$, $b \ge 0$, and the forcing term is u^p where p > 1, Chan and Chan [4] studied the blow-up for the problem (1.3)-(1.4). They showed that x = 0 is the only blow-up point if $1 . If the forcing term is <math>\int_0^1 F(u(\zeta, t)) d\zeta$ where $F(s) \ge s^p$ with p > 1 for $s \ge 0$, Chan [7] showed that u blows up for every $x \in \overline{D}$.

In Section 2, we shall study the existence and uniqueness of the solution u. Under some conditions, we shall prove that u quenches in a finite time. In Section 3, we shall determine an upper bound of the critical length by constructing a lower solution. Also, we shall use a numerical method to determine the approximated value of a^* . An example will be provided when f(u) = 1/(1-u).

2 Existence and Uniqueness of the Solution

To establish the existence and uniqueness of u, we study the steady state solution v of the problem (1.3)-(1.4) first. v satisfies the following boundary value problem:

$$v'' - \frac{b}{x^2}v = -a^2 f(v) \text{ in } D, v(0) = 0 = v(1).$$
(2.1)

As f(v) > 0, from (2.1)

$$v'' - \frac{b}{x^2}v < 0$$
 in $D, v(0) = 0 = v(1)$.

According to Theorem 1.3 of Protter and Weinberger [12, p. 6], v > 0 in D. Let $Mv = v'' + (1 - b/x^2)v$. The general solution of Mv = 0 is given by (cf. Weisstein [15, p. 197])

$$y(x) = x^{1/2} \left(A J_{\sqrt{1+4b/2}}(x) + B Y_{\sqrt{1+4b/2}}(x) \right),$$

where $J_{\sqrt{1+4b/2}}(x)$ and $Y_{\sqrt{1+4b/2}}(x)$ are Bessel functions of the first and second kind with degree $\sqrt{1+4b/2}$, and A and B are arbitrary constants. The solution y(x) satisfying y(0) = 0 is denoted by

$$y_1(x) = x^{1/2} J_{\sqrt{1+4b}/2}(x)$$

The solution y(x) satisfying y(1) = 0 is given by

$$y_{2}(x) = x^{1/2} \left(J_{\sqrt{1+4b}/2}(x) - \frac{J_{\sqrt{1+4b}/2}(1)}{Y_{\sqrt{1+4b}/2}(1)} Y_{\sqrt{1+4b}/2}(x) \right).$$

The Green's function G(x, s) for the operator M is

$$G\left(x,s\right) = \begin{cases} -\tilde{A}x^{1/2}J_{\sqrt{1+4b/2}}\left(x\right)\hat{A}s^{1/2}\left(J_{\sqrt{1+4b/2}}\left(s\right) - \frac{J_{\sqrt{1+4b/2}}(1)}{Y_{\sqrt{1+4b/2}}(1)}Y_{\sqrt{1+4b/2}}\left(s\right)\right) \\ & \text{if } 0 \le x \le s, \\ \\ -\tilde{A}s^{1/2}J_{\sqrt{1+4b/2}}\left(s\right)\hat{A}x^{1/2}\left(J_{\sqrt{1+4b/2}}\left(x\right) - \frac{J_{\sqrt{1+4b/2}}(1)}{Y_{\sqrt{1+4b/2}}(1)}Y_{\sqrt{1+4b/2}}\left(x\right)\right) \\ & \text{if } s \le x \le 1, \end{cases}$$

where \tilde{A} and \hat{A} are constants. According to (9.1.16) of Abramowitz and Stegun [1, p. 360],

$$J_{\sqrt{1+4b/2}}(x) \frac{d}{dx} Y_{\sqrt{1+4b/2}}(x) - Y_{\sqrt{1+4b/2}}(x) \frac{d}{dx} J_{\sqrt{1+4b/2}}(x) = 2/(\pi x).$$
(2.2)

We follow the method of Simmons and Krantz [13, pp. 143-144] and set

$$\lim_{s \to x^{-}} \frac{\partial}{\partial x} G(x,s) - \lim_{s \to x^{+}} \frac{\partial}{\partial x} G(x,s) = -1,$$

it gives

$$\tilde{A}\hat{A} = \frac{-\pi}{2} \frac{Y_{\sqrt{1+4b}/2}(1)}{J_{\sqrt{1+4b}/2}(1)}.$$

Hence, the Green's function for the operator M and satisfying the boundary conditions of (2.1) is

$$G(x,s) = \begin{cases} -\frac{\pi}{2}x^{1/2}J_{\sqrt{1+4b/2}}(x)s^{1/2}\left(Y_{\sqrt{1+4b/2}}(s) - \frac{Y_{\sqrt{1+4b/2}}(1)}{J_{\sqrt{1+4b/2}}(1)}J_{\sqrt{1+4b/2}}(s)\right) & \text{if } 0 \le x \le s, \\ \\ -\frac{\pi}{2}s^{1/2}J_{\sqrt{1+4b/2}}(s)x^{1/2}\left(Y_{\sqrt{1+4b/2}}(x) - \frac{Y_{\sqrt{1+4b/2}}(1)}{J_{\sqrt{1+4b/2}}(1)}J_{\sqrt{1+4b/2}}(x)\right) & \text{if } s \le x \le 1. \end{cases}$$

$$(2.3)$$

Follow the proof of Lemma 3 of Chan and Chen [5], G(x, s) > 0 for x and s in D. Lemma 1. If R(x) is a nonpositive function in D and negative over an interval I where $I \subset D$, then the solution to the boundary value problem,

$$Mv = R(x) \text{ in } D, v(0) = 0 = v(1),$$
 (2.4)

is positive in D.

Proof. The solution v of (2.4) satisfies the integral equation

$$v(x) = \int_{0}^{1} G(x,s)(-R(s)) ds$$

To each $x \in D$, G(x, s) > 0 for $s \in D$. By the assumption, v(x) > 0 in D.

Lemma 2. If $a^2 f'(0) \ge 1$, then the boundary value problem (2.1) has the minimal solution V(< c).

Proof. To establish the existence of the minimal solution, we construct a sequence $\{v_n\}$ as follows: $v_0 = 0$, and for n = 1, 2, ...,

$$\frac{d^2 v_n}{dx^2} + \left(1 - \frac{b}{x^2}\right) v_n = v_{n-1} - a^2 f\left(v_{n-1}\right) \text{ in } D, v_n\left(0\right) = 0 = v_n\left(1\right).$$
(2.5)

When n = 1, (2.5) becomes

$$\frac{d^2v_1}{dx^2} + \left(1 - \frac{b}{x^2}\right)v_1 = -a^2f(0).$$
(2.6)

It follows from f(0) > 0,

$$\frac{d^2v_1}{dx^2} + \left(1 - \frac{b}{x^2}\right)v_1 < 0.$$

By Lemma 1, $v_1 > v_0$ in D. Subtracting (2.6) from (2.1) and by the mean value theorem, we obtain

$$\frac{d^2 (v - v_1)}{dx^2} + \left(1 - \frac{b}{x^2}\right) (v - v_1)$$

= $v - a^2 f(v) + a^2 f(0)$
= $\left(1 - a^2 f'(\psi_1)\right) v$,

where $\psi_1 \in (0, v)$. Since f''(s) > 0, it implies $1 - a^2 f'(\psi_1) < 1 - a^2 f'(0)$. Then,

$$\frac{d^2(v-v_1)}{dx^2} + \left(1 - \frac{b}{x^2}\right)(v-v_1) < \left(1 - a^2 f'(0)\right)v \le 0.$$

At x = 0 and x = 1, $v_1 = v$. By Lemma 1, $v_1 < v$ in D. Suppose that $v_0 < v_k < v$ in D for some positive integer k. When n = k + 1, by the mean value theorem, there exists a function $\psi_2 \in (0, v_k)$ such that

$$\frac{d^2 v_{k+1}}{dx^2} + \left(1 - \frac{b}{x^2}\right) v_{k+1} = \left(1 - a^2 f'(\psi_2)\right) v_k - a^2 f(0) < 0$$

By $v_{k+1}(0) = 0 = v_{k+1}(1)$ and Lemma 1, $v_{k+1} > v_0$ in D. We subtract (2.5) from (2.1)

$$\frac{d^2\left(v-v_{k+1}\right)}{dx^2} + \left(1-\frac{b}{x^2}\right)\left(v-v_{k+1}\right) = \left(1-a^2f'\left(\psi_3\right)\right)\left(v-v_k\right) < 0,$$

where $\psi_3 \in (v_k, v)$. At x = 0 and x = 1, $v_{k+1} = v$. By Lemma 1, $v_{k+1} < v$ in D. Hence, by the mathematical induction, $v_0 < v_n < v$ in D for n = 1, 2, ...

Now, suppose that $v_{k-1} < v_k$ in D for some positive integer k. Substituting n = k + 1and n = k respectively in (2.5), we obtain

$$\frac{d^2 v_{k+1}}{dx^2} + \left(1 - \frac{b}{x^2}\right) v_{k+1} = v_k - a^2 f\left(v_k\right), \qquad (2.7)$$

$$\frac{d^2 v_k}{dx^2} + \left(1 - \frac{b}{x^2}\right) v_k = v_{k-1} - a^2 f\left(v_{k-1}\right).$$
(2.8)

Subtract (2.8) from (2.7)

$$\frac{d^2 (v_{k+1} - v_k)}{dx^2} + \left(1 - \frac{b}{x^2}\right) (v_{k+1} - v_k)$$

= $(v_k - v_{k-1}) - a^2 f(v_k) + a^2 f(v_{k-1}),$
= $\left(1 - a^2 f'(\psi_4)\right) (v_k - v_{k-1}) < 0,$

where $\psi_4 \in (v_{k-1}, v_k)$. At x = 0 and x = 1, $v_{k+1} = v_k$. By Lemma 1, $v_k < v_{k+1}$ in D. Hence, $v_0 < v_k < v_{k+1} < v < c$ in D. By the mathematical induction, the sequence $\{v_n\}$ is increasing and converges strictly monotonically. For $n = 0, 1, 2, \ldots$, the sequence $\{v_n\}$ satisfies the following integral equation

$$v_{n+1}(x) = \int_0^1 G(x,s) \left(a^2 f(v_n(s)) - v_n(s) \right) ds.$$
(2.9)

Let $\lim_{n\to\infty} v_{n+1} = V$. By the construction, V(< c) is the minimal solution to the problem (2.1). As the integrand of the above expression is increasing with respect to v_n , by the Monotone Convergence Theorem,

$$V(x) = \int_0^1 G(x, s) \left(a^2 f(V(s)) - V(s) \right) ds.$$
 (2.10)

In the sequel, let k_i denote appropriate positive constants for i = 1, 2, ..., 10. It is noted that the term $a^2 f(v) - bv/x^2$ in (2.1) is not a bounded function in x for $x \in D$, this term does not satisfy the one-side Lipschitz condition (cf. Pao [11, p. 99]).

Lemma 3. $V \in C(\overline{D}) \cap C^2((0,1])$, and V is the unique solution to (2.1). **Proof.** From (2.10) and (2.3), we obtain

$$V(x) = -\frac{\pi}{2} x^{1/2} \left(Y_{\sqrt{1+4b/2}}(x) - \frac{Y_{\sqrt{1+4b/2}}(1)}{J_{\sqrt{1+4b/2}}(1)} J_{\sqrt{1+4b/2}}(x) \right) \int_{0}^{x} s^{1/2} J_{\sqrt{1+4b/2}}(s) \\ \times \left(a^{2} f(V) - V \right) ds \\ - \frac{\pi}{2} x^{1/2} J_{\sqrt{1+4b/2}}(x) \int_{x}^{1} s^{1/2} \left(Y_{\sqrt{1+4b/2}}(s) - \frac{Y_{\sqrt{1+4b/2}}(1)}{J_{\sqrt{1+4b/2}}(1)} J_{\sqrt{1+4b/2}}(s) \right) \\ \times \left(a^{2} f(V) - V \right) ds.$$
(2.11)

Obviously, V(1) = 0. Since V < c and $f \in C^2([0, c))$, there exists a positive constant k_1 such that

$$\left|a^{2}f\left(V\right)-V\right| \leq k_{1} \tag{2.12}$$

for $x \in \overline{D}$.

For each fixed $x \in (0, 1]$,

$$s^{1/2} J_{\sqrt{1+4b}/2}(s)$$

is an integrable function over the interval [0, x], and

$$s^{1/2} \left(Y_{\sqrt{1+4b}/2}(s) - Y_{\sqrt{1+4b}/2}(1) J_{\sqrt{1+4b}/2}(s) / J_{\sqrt{1+4b}/2}(1) \right)$$

is integrable over [x, 1]. By the fundamental theorem of calculus,

$$\int_{0}^{x} s^{1/2} J_{\sqrt{1+4b/2}}(s) \left(a^{2} f\left(V\right) - V\right) ds,$$
$$\int_{x}^{1} s^{1/2} \left(Y_{\sqrt{1+4b/2}}(s) - \frac{Y_{\sqrt{1+4b/2}}(1)}{J_{\sqrt{1+4b/2}}(1)} J_{\sqrt{1+4b/2}}(s)\right) \left(a^{2} f\left(V\right) - V\right) ds,$$

are continuous at x. Also, $J_{\sqrt{1+4b}/2}(x)$ is continuous on \overline{D} and $Y_{\sqrt{1+4b}/2}(x)$ is continuous in (0, 1]. Thus, V(x) is continuous in (0, 1]. To show that V(x) is continuous at x = 0, it necessary to prove that $\lim_{x\to 0} V(x) = 0$. Let ρ be a positive constant such that $\rho \ll 1$. From (2.11) and (2.12),

$$\begin{aligned} &\left|\lim_{x \to 0} V\left(x\right)\right| \\ &\leq \lim_{x \to 0} \frac{\pi}{2} k_1 x^{1/2} \left(\left|Y_{\sqrt{1+4b/2}}\left(x\right)\right| + \left|\frac{Y_{\sqrt{1+4b/2}}\left(1\right)}{J_{\sqrt{1+4b/2}}\left(1\right)}\right| \left|J_{\sqrt{1+4b/2}}\left(x\right)\right| \right) \int_0^x s^{1/2} \left|J_{\sqrt{1+4b/2}}\left(s\right)\right| \, ds \\ &+ \lim_{x \to 0} \frac{\pi}{2} k_1 x^{1/2} \left|J_{\sqrt{1+4b/2}}\left(x\right)\right| \int_x^1 s^{1/2} \left(\left|Y_{\sqrt{1+4b/2}}\left(s\right)\right| + \left|\frac{Y_{\sqrt{1+4b/2}}\left(1\right)}{J_{\sqrt{1+4b/2}}\left(1\right)}\right| \left|J_{\sqrt{1+4b/2}}\left(s\right)\right| \right) \, ds. \end{aligned}$$

When $x \ll 1$, by (9.1.7) and (9.1.9) of Abramowitz and Stegun [1, p. 360], $\left|J_{\sqrt{1+4b}/2}(x)\right| \le k_2 x^{\sqrt{1+4b}/2}$ and $\left|Y_{\sqrt{1+4b}/2}(x)\right| \le k_3 x^{-\sqrt{1+4b}/2}$. For $x < \rho$, we have

$$\begin{split} &\left|\lim_{x \to 0} V\left(x\right)\right| \\ &\leq \lim_{x \to 0} \frac{\pi}{2} k_1 x^{1/2} \left(k_3 x^{-\sqrt{1+4b}/2} + \left|\frac{Y_{\sqrt{1+4b}/2}\left(1\right)}{J_{\sqrt{1+4b}/2}\left(1\right)}\right| k_2 x^{\sqrt{1+4b}/2}\right) k_2 \frac{2x^{\left(3+\sqrt{1+4b}\right)/2}}{3+\sqrt{1+4b}} \\ &+ \lim_{x \to 0} \frac{\pi}{2} k_1 k_2 x^{\left(1+\sqrt{1+4b}\right)/2} \int_x^\rho s^{1/2} \left(k_3 s^{-\sqrt{1+4b}/2} + \left|\frac{Y_{\sqrt{1+4b}/2}\left(1\right)}{J_{\sqrt{1+4b}/2}\left(1\right)}\right| k_2 s^{\sqrt{1+4b}/2}\right) ds \\ &+ \lim_{x \to 0} \frac{\pi}{2} k_1 k_2 x^{\left(1+\sqrt{1+4b}\right)/2} \int_\rho^1 s^{1/2} \left(\left|Y_{\sqrt{1+4b}/2}\left(s\right)\right| + \left|\frac{Y_{\sqrt{1+4b}/2}\left(1\right)}{J_{\sqrt{1+4b}/2}\left(1\right)}\right| \left|J_{\sqrt{1+4b}/2}\left(s\right)\right|\right) ds. \end{split}$$

Simplify the right-hand side,

$$\begin{split} &\left|\lim_{x\to0} V\left(x\right)\right| \\ &\leq \frac{\pi k_1 k_2}{3 + \sqrt{1 + 4b}} \lim_{x\to0} x^{1/2} \left(k_3 x^{3/2} + \left|\frac{Y_{\sqrt{1+4b}/2}\left(1\right)}{J_{\sqrt{1+4b}/2}\left(1\right)}\right| k_2 x^{\left(3+2\sqrt{1+4b}\right)/2}\right) \\ &+ \frac{\pi}{2} k_1 k_2 \lim_{x\to0} x^{\left(1+\sqrt{1+4b}\right)/2} \left(k_3 \rho^{1/2} x^{-\sqrt{1+4b}/2} + \left|\frac{Y_{\sqrt{1+4b}/2}\left(1\right)}{J_{\sqrt{1+4b}/2}\left(1\right)}\right| k_2 \rho^{\left(1+\sqrt{1+4b}\right)/2}\right) \left(\rho - x\right) \\ &+ \frac{\pi}{2} k_1 k_2 \lim_{x\to0} x^{\left(1+\sqrt{1+4b}\right)/2} \int_{\rho}^{1} s^{1/2} \left(\left|Y_{\sqrt{1+4b}/2}\left(s\right)\right| + \left|\frac{Y_{\sqrt{1+4b}/2}\left(1\right)}{J_{\sqrt{1+4b}/2}\left(1\right)}\right| \left|J_{\sqrt{1+4b}/2}\left(s\right)\right|\right) ds. \end{split}$$

Then, the right-hand side tends to zero when $x \to 0$. Thus, $\lim_{x\to 0} V(x) = 0$. Hence, V(x) is continuous on \overline{D} .

From (2.11), the derivative of V(x) is

$$\begin{split} V'(x) \\ &= -\frac{\pi}{2} \frac{d}{dx} \left[x^{1/2} \left(Y_{\sqrt{1+4b/2}}(x) - \frac{Y_{\sqrt{1+4b/2}}(1)}{J_{\sqrt{1+4b/2}}(1)} J_{\sqrt{1+4b/2}}(x) \right) \right] \int_{0}^{x} s^{1/2} J_{\sqrt{1+4b/2}}(s) \\ &\times \left(a^{2} f\left(V \right) - V \right) ds \\ &- \frac{\pi}{2} \frac{d}{dx} \left(x^{1/2} J_{\sqrt{1+4b/2}}(x) \right) \int_{x}^{1} s^{1/2} \left(Y_{\sqrt{1+4b/2}}(s) - \frac{Y_{\sqrt{1+4b/2}}(1)}{J_{\sqrt{1+4b/2}}(1)} J_{\sqrt{1+4b/2}}(s) \right) \\ &\times \left(a^{2} f\left(V \right) - V \right) ds. \end{split}$$

Then, the second derivative of V(x) is given by

$$V''(x) = -\frac{\pi}{2} \frac{d^2}{dx^2} \left[x^{1/2} \left(Y_{\sqrt{1+4b/2}}(x) - \frac{Y_{\sqrt{1+4b/2}}(1)}{J_{\sqrt{1+4b/2}}(1)} J_{\sqrt{1+4b/2}}(x) \right) \right] \int_0^x s^{1/2} J_{\sqrt{1+4b/2}}(s) \\ \times \left(a^2 f(V) - V \right) ds \\ - \frac{\pi}{2} \frac{d^2}{dx^2} \left(x^{1/2} J_{\sqrt{1+4b/2}}(x) \right) \int_x^1 s^{1/2} \left(Y_{\sqrt{1+4b/2}}(s) - \frac{Y_{\sqrt{1+4b/2}}(1)}{J_{\sqrt{1+4b/2}}(1)} J_{\sqrt{1+4b/2}}(s) \right) \\ \times \left(a^2 f(V) - V \right) ds \\ - \frac{\pi}{2} \frac{d}{dx} \left(x^{1/2} Y_{\sqrt{1+4b/2}}(x) \right) x^{1/2} J_{\sqrt{1+4b/2}}(x) \left(a^2 f(V(x)) - V(x) \right) \\ + \frac{\pi}{2} \frac{d}{dx} \left(x^{1/2} J_{\sqrt{1+4b/2}}(x) \right) x^{1/2} Y_{\sqrt{1+4b/2}}(x) \left(a^2 f(V(x)) - V(x) \right).$$
(2.13)

Since the second derivative of $x^{1/2}$, $J_{\sqrt{1+4b/2}}(x)$, and $Y_{\sqrt{1+4b/2}}(x)$ are continuous in (0, 1], the right-hand side of the above equation is continuous in (0, 1]. Hence, $V \in C(\overline{D}) \cap C^2((0, 1])$.

From (2.11), (2.13), $My_1 = 0$, $My_2 = 0$, and (2.2), it yields

$$MV = -\frac{\pi}{2}x \left(a^2 f\left(V\left(x\right)\right) - V\left(x\right)\right) \\ \times \left(J_{\sqrt{1+4b}/2}\left(x\right)\frac{d}{dx}Y_{\sqrt{1+4b}/2}\left(x\right) - Y_{\sqrt{1+4b}/2}\left(x\right)\frac{d}{dx}J_{\sqrt{1+4b}/2}\left(x\right)\right) \\ = -\frac{\pi}{2}x \left(a^2 f\left(V\left(x\right)\right) - V\left(x\right)\right)\frac{2}{\pi x} \\ = V\left(x\right) - a^2 f\left(V\left(x\right)\right).$$

By Lemma 1, V is the unique solution to (2.1).

Let ε be a positive number less than 1, $D_{\varepsilon} = (\varepsilon, 1)$, $\overline{D}_{\varepsilon} = [\varepsilon, 1]$, $\Omega_{\varepsilon} = D_{\varepsilon} \times (0, T)$, $\overline{\Omega}_{\varepsilon} = \overline{D}_{\varepsilon} \times [0, T)$, and w be the solution of the following semilinear parabolic problem:

$$Lw = a^2 f(w) \text{ in } \Omega_{\varepsilon}, \qquad (2.14)$$

$$w(x,0) = 0 \text{ on } \overline{D}_{\varepsilon}, w(\varepsilon,t) = 0 = w(1,t) \text{ for } 0 < t < T.$$

$$(2.15)$$

Now, we prove the existence of the solution of the problem (1.3)-(1.4). **Theorem 4.** The problem (1.3)-(1.4) has a solution $u \in C(\overline{\Omega}) \cap C^{2,1}((0,1] \times [0,T))$.

Proof. Since 0 and V are the lower and upper solutions to the problem (2.14)-(2.15) and $V \in C^2(\bar{D}_{\varepsilon})$, by Theorem 4.2.2 of Ladde, Lakshmikantham, and Vatsala [8, p. 143], there exists a solution $w \in C^{2+\alpha,1+\alpha/2}(\bar{\Omega}_{\varepsilon})$ of the problem (2.14)-(2.15) such that $0 \le w \le V$ on $\bar{\Omega}_{\varepsilon}$ for some $\alpha \in (0,1)$. By the maximum principle (cf. Protter and Weinberger [12, p. 175]), w > 0 in Ω_{ε} and is unique. Let ε_1 and ε_2 be positive real numbers such that $\varepsilon_1 < \varepsilon_2 < 1$. We want to show that $\hat{w} \ge \tilde{w}$ on $\bar{\Omega}_{\varepsilon_2}$, where \hat{w} and \tilde{w} are solutions to the problem (2.14)-(2.15) with $\varepsilon = \varepsilon_1$ and $\varepsilon = \varepsilon_2$ respectively. By the mean value theorem,

$$x^{q} (\hat{w} - \tilde{w})_{t} - (\hat{w} - \tilde{w})_{xx} = \left[a^{2} f'(\psi_{5}) - \frac{b}{x^{2}}\right] (\hat{w} - \tilde{w}),$$

where ψ_5 is between \hat{w} and \tilde{w} . $\hat{w}(1,t) = \tilde{w}(1,t) = 0$ and $\hat{w}(\varepsilon_2,t) > \tilde{w}(\varepsilon_2,t) = 0$ for $t \in (0,T)$. Also, $\hat{w}(x,0) = \tilde{w}(x,0)$ on \bar{D}_{ε_2} . By the maximum principle, $\hat{w} \ge \tilde{w}$ on $\bar{\Omega}_{\varepsilon_2}$. Since $\{w\}$ is a bounded monotone nonincreasing sequence in ε , let $u = \lim_{\varepsilon \to 0} w(x,t)$. We claim that u is a solution to the problem (1.3)-(1.4). For any $(\underline{x}, \underline{t}) \in \Omega$, there exists a set $E = [b_1, b_2] \times [0, \underline{t}]$ such that $(\underline{x}, \underline{t}) \in E \subset \bar{\Omega}$ (where $b_1 > 0$, $b_2 \le 1$, and $\underline{t} < T$). Let \tilde{q} be a positive constant greater than 1.

i.
$$||w||_{L^{\tilde{q}}(E)} \leq ||V||_{L^{\tilde{q}}(E)} \leq k_4,$$

ii.

$$\left(\int_t^{t+\hat{t}} \left(\int_{b_1}^{b_2} \left|\frac{b}{x^{q+2}}\right|^r dx\right) dt\right)^{1/r}$$

$$= \frac{b}{[r(q+2)-1]^{1/r}} \left[b_1^{-r(q+2)+1} - b_2^{-r(q+2)+1}\right]^{1/r} \hat{t}^{1/r}.$$

The right hand side tends to zero as $\hat{t} \rightarrow 0$.

iii.
$$||x^{-q}a^2f(w)||_{L^{\tilde{q}}(E)} \le b_1^{-q}a^2 ||f(V)||_{L^{\tilde{q}}(E)}$$

If we choose $\tilde{q} > 3/(2-\alpha)$, by Theorem 4.9.1 of Ladyženskaja, Solonnikov, and Ural'ceva [9, pp. 341-342] $w \in W_{\tilde{q}}^{2,1}(E)$. By Theorem 2.3.3 there [9, p. 80], $W_{\tilde{q}}^{2,1}(E) \hookrightarrow H^{\alpha,\alpha/2}(E)$. Thus, $||w||_{H^{\alpha,\alpha/2}(E)} \leq k_5$. By the triangular inequality,

$$\begin{split} \left| \left| bx^{-(q+2)}w \right| \right|_{H^{\alpha,\alpha/2}(E)} \\ &\leq \frac{b}{b_1^{q+2}} \left| |V| \right|_{\infty} + \frac{b}{b_1^{q+2}} \sup_{\substack{(x,t) \in E \\ (\tilde{x},t) \in E}} \frac{|w(x,t) - w(\tilde{x},t)|}{|x - \tilde{x}|^{\alpha}} \\ &+ b \left| |V| \right|_{\infty} \sup_{\substack{(x,t) \in E \\ (\tilde{x},t) \in E}} \frac{\left| x^{-(q+2)} - \tilde{x}^{-(q+2)} \right|}{|x - \tilde{x}|^{\alpha}} + \frac{b}{b_1^{q+2}} \sup_{\substack{(x,t) \in E \\ (x,\tilde{t}) \in E}} \frac{|w(x,t) - w(x,\tilde{t})|}{|t - \tilde{t}|^{\alpha/2}} \\ &= \frac{b}{b_1^{q+2}} \left| |V| \right|_{\infty} + \frac{b}{b_1^{q+2}} \left| |w| \right|_{H^{\alpha,\alpha/2}(E)} + b \left| |V| \right|_{\infty} \left| \left| x^{-(q+2)} \right| \right|_{H^{\alpha,\alpha/2}(E)} \\ &\leq k_6. \end{split}$$

Similarly, by the mean value theorem,

$$\begin{split} & \left| \left| a^{2} x^{-q} f\left(w\right) \right| \right|_{H^{\alpha,\alpha/2}(E)} \\ & \leq \frac{a^{2}}{b_{1}^{q}} \left| \left| f\left(V\right) \right| \right|_{\infty} + \frac{a^{2}}{b_{1}^{q}} \sup_{\substack{(x,t) \in E \\ (\tilde{x},t) \in E}} \frac{\left| f'\left(\psi_{6}\right) \right| \left| w\left(x,t\right) - w\left(\tilde{x},t\right) \right|}{\left| x - \tilde{x} \right|^{\alpha}} \\ & + a^{2} \left| \left| f\left(V\right) \right| \right|_{\infty} \sup_{\substack{(x,t) \in E \\ (\tilde{x},t) \in E}} \frac{\left| x^{-q} - \tilde{x}^{-q} \right|}{\left| x - \tilde{x} \right|^{\alpha}} + \frac{a^{2}}{b_{1}^{q}} \sup_{\substack{(x,t) \in E \\ (x,\tilde{t}) \in E}} \frac{\left| f'\left(\psi_{7}\right) \right| \left| w\left(x,t\right) - w\left(x,\tilde{t}\right) \right|}{\left| t - \tilde{t} \right|^{\alpha/2}}, \end{split}$$

where ψ_6 is between w(x,t) and $w(\tilde{x},t)$, and ψ_7 is between w(x,t) and $w(x,\tilde{t})$. As $w \leq V$ and f''(s) > 0 for s > 0, the following inequality is obtained

$$\begin{aligned} \left| \left| a^2 x^{-q} f\left(w\right) \right| \right|_{H^{\alpha,\alpha/2}(E)} &\leq \frac{a^2}{b_1^q} \left| \left| f\left(V\right) \right| \right|_{\infty} + \frac{a^2}{b_1^q} \left| \left| f'\left(V\right) \right| \right|_{\infty} \left| \left| w \right| \right|_{H^{\alpha,\alpha/2}(E)} \\ &+ a^2 \left| \left| f\left(V\right) \right| \right|_{\infty} \left| \left| x^{-q} \right| \right|_{H^{\alpha,\alpha/2}(E)} \\ &\leq k_7 \end{aligned}$$

for some positive constant k_7 which is independent of ε . By Theorem 4.10.1 of Ladyženskaja, Solonnikov, and Ural'ceva [9, pp. 351-352], there exists some positive constant k_8 independent of ε such that

$$||w||_{H^{2+\alpha,1+\alpha/2}(E)} \le k_8.$$

This implies that w, w_t, w_x , and w_{xx} are equicontinuous in E. By the Ascoli-Arzela theorem, we obtain

$$||u||_{H^{2+\alpha,1+\alpha/2}(E)} \le k_8,$$

and the partial derivatives of u are the limits of the corresponding derivatives of w. Since 0 and V are equal to 0 at x = 0 and x = 1, u(0,t) = 0 = u(1,t) for $t \in [0,T)$ by the sandwich theorem. Hence, $u \in C(\overline{\Omega}) \cap C^{2,1}((0,1] \times [0,T))$.

Theorem 5. *The problem* (1.3)-(1.4) *has at most one solution.*

Proof. Suppose that the problem (1.3)-(1.4) has two different solutions u(x,t) and z(x,t). Without loss of generality, let us assume that z > u somewhere, say, (\bar{x}, \bar{t}) in Ω . Since z(x,0) - u(x,0) = 0 on \bar{D} , z(0,t) - u(0,t) = 0, and z(1,t) - u(1,t) = 0, there exists some nonnegative constants a_1 , a_2 , a_3 , and a_4 such that $\bar{x} \in (a_3, a_4) \subset (a_1, a_2) \subset \bar{D}$, and $z(a_1,t) = u(a_1,t)$ and $z(a_2,t) = u(a_2,t)$ for $0 \le t \le \bar{t}$. Also, $z(x,\bar{t}) > u(x,\bar{t})$ for $x \in (a_3, a_4)$, and $z \ge u$ on $[a_1, a_2] \times [0, \bar{t}]$. Let φ and γ denote respectively the fundamental eigenfunction and eigenvalue of the problem,

$$\varphi'' + \gamma \varphi = 0$$
 for $a_1 < x < a_2, \varphi(a_1) = 0 = \varphi(a_2)$.

Then, $\varphi = \sin \left[\pi \left(x - a_1 \right) / \left(a_2 - a_1 \right) \right]$ which is positive in (a_1, a_2) , and $\gamma = \left[\pi / \left(a_2 - a_1 \right) \right]^2$. We have

$$0 \leq \int_0^{\bar{t}} \int_{a_1}^{a_2} (z-u) \, \gamma \varphi dx dt = -\int_0^{\bar{t}} \int_{a_1}^{a_2} (z-u) \, \varphi'' dx dt$$
$$= -\int_0^{\bar{t}} \int_{a_1}^{a_2} (z-u)_{xx} \, \varphi dx dt$$

From (1.3), the above inequality becomes

$$0 \le -\int_0^{\bar{t}} \int_{a_1}^{a_2} \left[x^q \left(z - u \right)_t + \frac{b}{x^2} \left(z - u \right) - a^2 \left(f \left(z \right) - f \left(u \right) \right) \right] \varphi dx dt.$$

Since z(x, 0) = u(x, 0) on \bar{D} ,

$$0 \leq -\int_{a_1}^{a_2} x^q \left(z\left(x,\bar{t}\right) - u\left(x,\bar{t}\right) \right) \varphi dx - \int_0^{\bar{t}} \int_{a_1}^{a_2} \frac{b}{x^2} \left(z-u\right) \varphi dx dt + a^2 \int_0^{\bar{t}} \int_{a_1}^{a_2} \left(f\left(z\right) - f\left(u\right) \right) \varphi dx dt.$$

As $z \ge u$ on $[a_1, a_2] \times [0, \overline{t}]$, $\varphi(x) > 0$ in (a_1, a_2) , and $b \ge 0$, it gives

$$0 \le -\int_{a_1}^{a_2} x^q \left(z \left(x, \bar{t} \right) - u \left(x, \bar{t} \right) \right) \varphi dx + a^2 \int_0^{\bar{t}} \int_{a_1}^{a_2} \left(f \left(z \right) - f \left(u \right) \right) \varphi dx dt.$$
 (2.16)

It follows from the mean value theorem for integrals [3, p. 5] that there exists some $\psi_8 \in (a_1, a_2)$ such that

$$\int_{a_{1}}^{a_{2}} x^{q} \varphi\left(z\left(x,\bar{t}\right) - u\left(x,\bar{t}\right)\right) dx = \psi_{8}^{q} \int_{a_{1}}^{a_{2}} \varphi\left(z\left(x,\bar{t}\right) - u\left(x,\bar{t}\right)\right) dx.$$

By the mean value theorem, there exists some ψ_9 between z and u such that

$$f(z) - f(u) = f'(\psi_9)(z - u) \le k_9(z - u).$$

Then, (2.16) becomes

$$\int_{a_1}^{a_2} \varphi \left(z \left(x, \bar{t} \right) - u \left(x, \bar{t} \right) \right) dx \le \frac{a^2 k_9}{\psi_8^q} \int_0^{\bar{t}} \int_{a_1}^{a_2} \varphi \left(z - u \right) dx dt.$$

By the Gronwall inequality [14, pp. 14-15],

$$\int_{a_1}^{a_2} \varphi\left(z\left(x,\bar{t}\right) - u\left(x,\bar{t}\right)\right) dx \le 0.$$

On the other hand, $\varphi(z(x, \overline{t}) - u(x, \overline{t})) > 0$ for $x \in (a_3, a_4)$ implies

$$\int_{a_1}^{a_2} \varphi\left(z\left(x,\bar{t}\right) - u\left(x,\bar{t}\right)\right) dx > 0.$$

This contradiction shows that the problem (1.3)-(1.4) has at most one solution.

Lemma 6.
$$u > 0$$
 in Ω , and $u(x,t)$ is a nondecreasing function of t for each $x \in D$.
Proof. By Theorem 4, $w > 0$ in Ω_{ε} . When $\varepsilon \to 0$, this implies $u \ge 0$ in Ω . Suppose that $u(x_0, t_0) = 0$ for some $(x_0, t_0) \in \Omega$. Since $u(x, 0) = 0$ on \overline{D} , we have $u(x_0, t) = 0$ for $t \in [0, t_0]$. This implies that $u_t(x_0, t_1) = 0$ for some $t_1 \in (0, t_0)$. At t_1 , u attains its minimum at x_0 , it follows that $u_{xx}(x_0, t_1) \ge 0$. Therefore, at (x_0, t_1)

$$Lu(x_0, t_1) - a^2 f(u(x_0, t_1))$$

= $x^q u_t(x_0, t_1) - u_{xx}(x_0, t_1) + \frac{b}{x_0^2} u(x_0, t_1) - a^2 f(u(x_0, t_1)) < 0$

This contradicts (1.3). Hence, u > 0 in Ω . Let h be a positive number less than T. At t + h, (2.14) becomes

$$x^{q}w_{t}(x,t+h) - w_{xx}(x,t+h) + \frac{b}{x^{2}}w(x,t+h) = a^{2}f(w(x,t+h)) \text{ in } \Omega_{\varepsilon}.$$

Subtract (2.14) from the above equation, it yields

$$x^{q} (w (x, t+h) - w (x, t))_{t} - (w (x, t+h) - w (x, t))_{xx}$$

= $\left(a^{2}f'(\psi_{10}) - \frac{b}{x^{2}}\right) (w (x, t+h) - w (x, t)),$

where ψ_{10} is between w(x, t+h) and w(x, t). Also, w(x, h) > w(x, 0) in D_{ε} , and w(x, t+h) = w(x, t) at $x = \varepsilon$ and x = 1 for $t \in [0, T)$. By the maximum principle, $w(x, t+h) \ge w(x, t)$ on $\overline{\Omega}_{\varepsilon}$. Taking $\varepsilon \to 0$, it leads to $u(x, t+h) \ge u(x, t)$ on $\overline{\Omega}$. \Box

Let ϕ and λ be the fundamental eigenfunction and eigenvalue respectively of the following Sturm-Liouville eigenvalue problem:

$$\phi'' - \frac{b}{x^2}\phi = -\lambda x^q \phi \text{ in } D, \ \phi(0) = 0 = \phi(1).$$
(2.17)

From Chan and Chan [4], ϕ is given by

$$\phi(x) = k_{10} x^{1/2} J_{\sqrt{1+4b}/(q+2)} \left(\frac{2\sqrt{\lambda} x^{(q+2)/2}}{q+2}\right)$$

which is positive in D, and $\lambda = (j_{\sqrt{1+4b}/(q+2)} (q+2)/2)^2$ where $j_{\sqrt{1+4b}/(q+2)}$ is the first positive zero of $J_{\sqrt{1+4b}/(q+2)}(x)$.

Theorem 7. If $f(u) \ge 1/(1-u)^{\beta}$ for u < 1 where β is a positive constant such that $\beta \in (0,1]$ and $a^2\beta \ge \lambda$, then u quenches in a finite time.

Proof. Choose k_{10} such that $\int_0^1 x^q \phi(x) \, dx = 1$. Multiply $\phi(x)$ on both sides of (1.3)

$$x^{q}\phi u_{t} = \phi u_{xx} - \frac{b}{x^{2}}\phi u + a^{2}\phi f(u).$$

Using integration by parts, (2.17), and $f(u) \ge 1/(1-u)^{\beta}$, we have

$$\left(\int_0^1 x^q \phi u dx\right)_t = \int_0^1 \left(\phi'' u - \frac{b}{x^2} \phi u\right) dx + a^2 \int_0^1 \phi f(u) dx$$
$$\geq -\lambda \int_0^1 x^q \phi u dx + a^2 \int_0^1 \frac{\phi}{(1-u)^\beta} dx.$$

If follows from $1/(1-u)^{\beta} \ge 1 + \beta u + \beta (\beta + 1) u^2/2$ for u < 1, the above equation becomes

$$\begin{split} \left(\int_0^1 x^q \phi u dx\right)_t \\ \geq -\lambda \int_0^1 x^q \phi u dx + a^2 \int_0^1 \phi \left[1 + \beta u + \frac{\beta \left(\beta + 1\right)}{2} u^2\right] dx \\ \geq -\lambda \int_0^1 x^q \phi u dx + a^2 \int_0^1 x^q \phi dx + a^2 \beta \int_0^1 x^q \phi u dx + a^2 \frac{\beta \left(\beta + 1\right)}{2} \int_0^1 x^q \phi u^2 dx. \end{split}$$

By the Jensen's inequality,

$$\left(\int_0^1 x^q \phi u dx\right)_t \ge -\lambda \int_0^1 x^q \phi u dx + a^2 + a^2 \beta \int_0^1 x^q \phi u dx + a^2 \frac{\beta \left(\beta + 1\right)}{2} \left(\int_0^1 x^q \phi u dx\right)^2$$

Let $U(t) = \int_0^1 x^q \phi u dx$ which is less than 1 before the quenching time, we get

$$U_t \ge a^2 + \left(a^2\beta - \lambda\right)U + a^2\frac{\beta\left(\beta + 1\right)}{2}U^2.$$

Since $a^2\beta \ge \lambda$,

$$U_t \ge a^2 + a^2 \frac{\beta \left(\beta + 1\right)}{2} U^2.$$

Then, integrate the above expression from 0 to t

$$\int_0^U \frac{dU}{1 + \frac{\beta(\beta+1)}{2}U^2} \ge \int_0^t a^2 dt$$
$$\sqrt{\frac{2}{\beta(\beta+1)}} \tan^{-1} \frac{\sqrt{\beta(\beta+1)}U}{\sqrt{2}} \ge a^2 t.$$

As $\beta \in (0,1]$ and U(t) < 1, $\sqrt{\beta(\beta+1)}U(t)/\sqrt{2} < 1$. If u exists globally, then t tends to ∞ . This implies that $\sqrt{\beta(\beta+1)}U(t)/\sqrt{2}$ approaches $\pi/2$ (>1). It leads to a contradiction. Hence, u quenches in a finite time.

3 Critical Length

In this section, we follow the method of Chan and Chen [5] and Chan and Kaper [6] to determine an approximated value of the critical length of u. Firstly, we find an upper bound of the critical length. We look for a lower solution $\hat{u}(x, t)$ which satisfies

$$L\hat{u} \le a^2 f\left(\hat{u}\right) \text{ in }\Omega,\tag{3.1}$$

subject to the initial and boundary conditions (1.4). Let us construct \hat{u} in the form of

$$\hat{u}(x,t) = x^{1/2} J_{\sqrt{1+4b}/(q+2)} \left(\frac{2\sqrt{\lambda}x^{(q+2)/2}}{q+2}\right) g(t),$$

where g(t) is a nondecreasing function in t. Clearly, $\hat{u}(0,t) = 0 = \hat{u}(1,t)$. Substitute \hat{u} into (3.1), then by (2.17) and 0 < x < 1, it gives

$$g'(t) + \lambda g(t) \le \frac{a^2}{x^{1/2} J_{\sqrt{1+4b}/(q+2)} \left(\frac{2\sqrt{\lambda} x^{(q+2)/2}}{q+2}\right)} f\left(x^{1/2} J_{\sqrt{1+4b}/(q+2)} \left(\frac{2\sqrt{\lambda} x^{(q+2)/2}}{q+2}\right) g(t)\right)$$

Let
$$z = x^{(q+2)/2}$$
,

$$g'(t) + \lambda g(t) \le \frac{a^2}{z^{1/(q+2)} J_{\sqrt{1+4b}/(q+2)}\left(\frac{2\sqrt{\lambda}}{q+2}z\right)} f\left(z^{1/(q+2)} J_{\sqrt{1+4b}/(q+2)}\left(\frac{2\sqrt{\lambda}}{q+2}z\right)g(t)\right).$$
(3.2)

For each t, the minimum value of the right hand side of (3.2) is independent of z. We take the infimum of the expression of the right-hand side with respect to z. Let K(g(t)) be a positive function such that

$$\begin{split} K\left(g\left(t\right)\right) &= \inf\left\{\frac{a^2}{z^{1/(q+2)}J_{\sqrt{1+4b}/(q+2)}\left(\frac{2\sqrt{\lambda}}{q+2}z\right)}f\left(z^{1/(q+2)}J_{\sqrt{1+4b}/(q+2)}\left(\frac{2\sqrt{\lambda}}{q+2}z\right)g\left(t\right)\right):\\ z &\in \bar{D}\right\}. \end{split}$$

Then, g(t) can be determined by solving the following initial value problem:

$$g'(t) + \lambda g(t) = K(g(t)) \text{ for } t > 0, g(0) = 0.$$
 (3.3)

Example. Let f(u) = 1/(1-u). The derivative of the right-hand side of (3.2) with

respect to z is

$$-\frac{a^2}{q+2} \left[2\sqrt{\lambda}z J_{\left[\sqrt{1+4b}/(q+2)-1\right]} \left(\frac{2\sqrt{\lambda}}{q+2}z\right) - \left(\sqrt{1+4b}-1\right) J_{\sqrt{1+4b}/(q+2)} \left(\frac{2\sqrt{\lambda}}{q+2}z\right) \right] \\ \times \frac{\left[1-2z^{1/(q+2)}J_{\sqrt{1+4b}/(q+2)} \left(\frac{2\sqrt{\lambda}}{q+2}z\right)g\left(t\right)\right]}{z^{(q+3)/(q+2)} J_{\sqrt{1+4b}/(q+2)}^2 \left(\frac{2\sqrt{\lambda}}{q+2}z\right) \left[1-z^{1/(q+2)}J_{\sqrt{1+4b}/(q+2)} \left(\frac{2\sqrt{\lambda}}{q+2}z\right)g\left(t\right)\right]^2}.$$

the right-hand side of (3.3) has an infimum at $z = \varsigma$ where ς is the first positive root of the equation

$$2\sqrt{\lambda}zJ_{\left[\sqrt{1+4b}/(q+2)-1\right]}\left(\frac{2\sqrt{\lambda}}{q+2}z\right) = \left(\sqrt{1+4b}-1\right)J_{\sqrt{1+4b}/(q+2)}\left(\frac{2\sqrt{\lambda}}{q+2}z\right),$$

for $g(t) \in (0, (2m)^{-1}]$ where

$$m = \varsigma^{1/(q+2)} J_{\sqrt{1+4b}/(q+2)} \left(\frac{2\sqrt{\lambda}}{q+2}\varsigma\right)$$

Since the infimum of the quantity $[Z(1-Z)]^{-1}$ is 4, we have

$$\frac{g'(t)}{g(t)} + \lambda = \begin{cases} a^2 / \left[mg(t) \left(1 - mg(t) \right) \right] \text{ for } 0 < g(t) \le (2m)^{-1}, \\ 4a^2 & \text{ for } (2m)^{-1} < g(t) \le m^{-1}, \end{cases}$$

where g(0) = 0. Let t_2 and t_3 denote the times when $g(t_2) = 1/(2m)$ and $g(t_3) = 1/m$. Integrate the second equation from t_2 to t_3 , it gives

$$\int_{1/(2m)}^{1/m} \frac{1}{g(t)} dg = \int_{t_2}^{t_3} \left(4a^2 - \lambda\right) dt.$$

From which we have

$$\frac{\ln 2}{(4a^2 - \lambda)} = t_3 - t_2.$$

As $t_3 > t_2$, $4a^2 - \lambda > 0$. This implies that u quenches when

$$\frac{j_{\sqrt{1+4b}/(q+2)}\,(q+2)}{4} < a$$

Thus, the critical length a^* of u is bounded by

$$a^* \le \frac{j_{\sqrt{1+4b}/(q+2)}(q+2)}{4}$$

The procedure of finding the critical length is as follows:

Step 1. Divide the interval \overline{D} into 20 subintervals. Let $x_0 = 0, x_1 = 0.05, \dots, x_{20} = 1$.

Step 2. Use Maple^{®1} version 9.03 to compute

$$x_{i}^{1/2} J_{\sqrt{1+4b}/2} \left(x_{i} \right),$$
$$x_{i}^{1/2} \left(Y_{\sqrt{1+4b}/2} \left(x_{i} \right) - \frac{Y_{\sqrt{1+4b}/2} \left(1 \right)}{J_{\sqrt{1+4b}/2} \left(1 \right)} J_{\sqrt{1+4b}/2} \left(x_{i} \right) \right)$$

for i = 1, 2, ..., 19. Set $v_{n+1}(x_0) = 0 = v_{n+1}(x_{20})$. Let $a = j_{\sqrt{1+4b}/(q+2)}(q+2)/4$ and $v_0(x) = 0$ for $x \in \overline{D}$. From (2.9), we use the numerical integration built in Maple to evaluate $v_{n+1}(x_i)$ for i = 1, ..., 19.

Step 3. Use the cubic spline in Maple to interpolate $v_{n+1}(x)$ for $x \in \overline{D}$. Then, calculate

$$\left|\max_{x\in\bar{D}}v_{n+1}\left(x\right)-\max_{x\in\bar{D}}v_{n}\left(x\right)\right|=\epsilon_{n}.$$

If ϵ_{n+1} is greater than or equal to ϵ_n , or $\max_{x\in \overline{D}} v_{n+1}(x) \ge 1$ for some n, then a is not the critical length. If $\epsilon_n < 1 \times 10^{-5}$, we say that u exists globally.

Step 4. If a is not the critical length, decrease the value to obtain a new estimate a for a^* , and repeat Steps 2 and 3 until we find that u exists globally. The method of bisection is used to determine a value of a^{**} such that u exists globally for $a \le a^{**}$, and u quenches for $a > a^{**}$. a^{**} is an approximation of a^* .

The following table contains the numerical results (in 4 decimal places) of a^* for various b when q = 0.

b	Upper bound of a	a^*
0.0000	1.5708	1.5303
0.5000	1.8250	1.7752
1.0000	1.9950	1.9389
2.0000	2.2467	2.1820

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