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BLOW-UP SET AND TIME FOR A SINGULAR SEMILINEAR PARABOLIC PROBLEM DUE TO A CONCENTRATED NONLINEAR SOURCE

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ABSTRACT. This article studies the following singular semilinear parabolic first initial-boundary value problem having a concentrated nonlinear source,

$$u_t - u_{xx} - \frac{r}{x}u_x = a\delta(x-b)f(u(x,t)) \quad \text{for } 0 < x < 1, \ 0 < t \le T,$$

$$u(x,0) = \psi(x) \qquad \text{for } 0 \le x \le 1,$$

$$u(0,t) = 0 = u(1,t) \qquad \text{for } 0 < t \le T,$$

where r, a, b and T are real numbers such that r < 1, a > 0, 0 < b < 1 and T > 0, $\delta(x)$ is the Dirac delta function, and f and ψ are given functions. A criterion for u to blow up in a finite time t_b and an upper bound of t_b are given. It is established the blow-up set consists of a single point if u blows up. A computational method is devised to compute t_b .

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1. INTRODUCTION

Let r, a, b and T be real numbers such that r < 1, a > 0, 0 < b < 1, and T > 0, D = (0, 1), \overline{D} be the closure of D, $\Omega = D \times (0, T]$, and $Lu = u_t - u_{xx} - r u_x/x$. Let us consider the following singular semilinear parabolic first initial-boundary value problem,

(1.1)
$$\begin{cases} Lu = a\delta(x-b)f(u(x,t)) & \text{in } \Omega, \\ u(x,0) = \psi(x) & \text{on } \bar{D}, \\ u(0,t) = 0 = u(1,t) & \text{for } 0 < t \le T, \end{cases}$$

where $\delta(x)$ is the Dirac delta function, and f and ψ are given functions such that $f(0) \ge 0$, and f(u) and its derivatives f'(u) and f''(u) are positive for u > 0, and $\psi(x)$ is a nontrivial, nonnegative and continuous function such that $\psi(b) > 0$, $\psi(0) = 0 = \psi(1)$, and

(1.2)
$$\psi'' + \frac{r}{x}\psi' + a\delta(x-b)f(\psi) \ge 0 \text{ in } D.$$

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The condition (1.2) is used to show that before u blows up, u is a nondecreasing function of t. Without loss of generality, we assume that the function ψ is not a solution of the problem (1.1).

Since u(x,t) is not differentiable at b, we say that a solution of the problem (1.1) is a continuous function on $\overline{\Omega}$ satisfying (1.1). A solution u of the problem (1.1) is said to blow up at the point (\widetilde{x}, t_b) , where $\widetilde{x} \in D$ if there exists a sequence of points $\{(x_n, t_n)\}$ in Ω such that

$$u(x_n, t_n) \to \infty$$
 as $(x_n, t_n) \to (\widetilde{x}, t_b^-)$.

If u and t are interpreted, respectively, as the temperature and the time, then t_b is the blow-up time, and \tilde{x} is called the blow-up point.

Green's function (cf. Chan and Carrillo Escobar [1]) corresponding to the problem (1.1) is given by

$$G(x,t;\xi,\tau) = \sum_{i=1}^{\infty} \xi^r \phi_i(\xi) \phi_i(x) e^{-\lambda_i(t-\tau)},$$

where λ_i (i = 1, 2, ...) are the eigenvalues of the singular Sturm-Liouville problem,

(1.3)
$$(x^r \phi'(x))' + \lambda x^r \phi(x) = 0, \quad \phi(0) = 0 = \phi(1),$$

with the corresponding eigenfunctions given by

(1.4)
$$\phi_i(x) = \frac{2^{1/2} x^{\nu} J_{\nu} \left(\lambda_i^{1/2} x\right)}{\left| J_{\nu+1} \left(\lambda_i^{1/2}\right) \right|}.$$

Here, J_{ν} denotes the Bessel function of the first kind of order ν .

We convert the problem (1.1) (cf. Chan and Carrillo Escobar [1]) into the nonlinear integral equation

(1.5)
$$u(x,t) = a \int_0^t G(x,t;b,\tau) f(u(b,\tau)) d\tau + \int_D G(x,t;\xi,0) \psi(\xi) d\xi.$$

For ease of reference, let us summarize some results of Chan and Carrillo Escobar [1] in the following two theorems.

Theorem 1.1. There exists some $t_b (\leq \infty)$ such that in $\overline{D} \times [0, t_b)$, the integral equation (1.5) has a unique continuous solution $u \geq \psi(x)$, and u is a nondecreasing function of t. If t_b is finite, then u is unbounded in $[0, t_b)$.

By showing that the solution of the integral equation (1.5) is the solution of the problem (1.1), they obtained the following result.

Theorem 1.2. The problem (1.1) has a unique solution u for $0 \le t < t_b$.

In Section 2, a criterion for u to blow-up in a finite time is given. If u blows up, it is shown that the blow-up set consists of the single point b, where the concentrated source is situated. Also, an upper bound for the finite blow-up time t_b is given. In Section 3, a computational method for finding t_b is provided.

2. SINGLE BLOW-UP POINT

We modify the proof of Theorem 2.6 of Chan and Tian [2] to obtain the following result.

Theorem 2.1. If ψ attains its maximum at x = b, then the solution u of the problem (1.1) attains its maximum at x = b. If in addition, t_b is finite, then u(b,t) is unbounded in $[0, t_b)$.

Proof. Let $\Omega_{0b} = (0, b) \times (0, t_b)$, and $\Omega_{b1} = (b, 1) \times (0, t_b)$. Since u(b, t) is known, let us denote it by $\omega(t)$, and rewrite the problem (1.1) as the following two initial-boundary value problems:

(2.1)
$$\begin{cases} Lu = 0 & \text{in } \Omega_{0b}, \\ u(x,0) = \psi(x) & \text{for } 0 \le x \le b, \\ u(0,t) = 0 \text{ and } u(b,t) = \omega(t) & \text{for } 0 < t < t_b, \end{cases}$$

(2.2)
$$\begin{cases} Lu = 0 & \text{in } \Omega_{b1}, \\ u(x,0) = \psi(x) & \text{for } b \le x \le 1, \\ u(b,t) = \omega(t) \text{ and } u(1,t) = 0 & \text{for } 0 < t < t_b. \end{cases}$$

By Theorems 1.1 and 1.2, u is a nondecreasing function of t. Since ψ attains its maximum at x = b, it follows from the strong maximum principle (cf. Friedman [3, p. 34]) that the solution of the problem (2.1) attains its (absolute) maximum on the closure of $(0, b) \times (0, t)$ at $u(b^-, t)$, where $t < t_b$. Similarly, the solution of the problem (2.2) attains its (absolute) maximum on the closure of $(b, 1) \times (0, t)$ at $u(b^+, t)$, where $t < t_b$. Thus, if u blows up, it blows up at x = b. If in addition, t_b is finite, then by Theorem 1.1, u(b, t) is unbounded in $[0, t_b)$.

We would like to show that b is the only blow-up point.

Theorem 2.2. If ψ attains its maximum at x = b, and u blows up, then b is the single blow-up point.

Proof. By Theorem 2.1, if u blows up, then it blows up at b. To show that b is the only blow-up point, it is sufficient to show that for any arbitrarily fixed $t \in (0, t_b)$, u is concave up for $0 \le x \le b^-$ and for $b^+ \le x \le 1$.

Let us consider the problem (2.1). By Corollary 2 of Friedman [3, p. 74], u is infinitely differentiable. Hence, $Lu_t = 0$ in Ω_{0b} . From Theorem 1.1, $u_t \ge 0$ in

 $D \times (0, t_b)$. If $u_t = 0$ somewhere, say at (x_4, t_4) , in Ω_{0b} , then by the strong maximum principle, $u_t = 0$ in $(0, b) \times (0, t_4]$, and hence, $u = \psi$ in $(0, b) \times (0, t_4]$. This contradicts the assumption that ψ is not a solution of the problem (1.1). Thus, $u_t > 0$ in Ω_{0b} . Hence for any arbitrarily fixed $t \in (0, t_b)$, u does not have a relative maximum. By the parabolic version of the Hopf Lemma (cf. Friedman [3, p. 49]), $u_x(0, t) > 0$. If $u_{xx} < 0$ for $x \in (0, b)$, then

$$0 > \int_0^x u_{\xi\xi}(\xi, t) d\xi = u_x(x, t) - u_x(0, t),$$

which gives

(2.3)
$$u_x(0,t) > u_x(x,t)$$

We claim that for any $t \in (0, t_b)$,

$$(2.4) u_x(0,t) < \infty.$$

Suppose for some $t_5 \in (0, t_b)$, $u_x(0, t_5) = \infty$. If $u_{xx}(0, t_5) \geq -c_4$ for some positive constant c_4 , then there exists some $x_5 \in (0, b)$ such that

$$\int_0^{x_5} u_{xx}(x,t_5) dx \ge -c_4 \int_0^{x_5} dx,$$

which gives $u_x(x_5, t_5) + c_4 x_5 \ge u_x(0, t_5)$, and hence, $u_x(0, t_5)$ is bounded. This gives a contradiction unless

(2.5)
$$\lim_{x \to 0^+} u_{xx}(x, t_5) = -\infty.$$

Suppose (2.5) is true. Since $u_t > 0$, we have

$$-u_{xx} - \frac{r}{x}u_x < u_t - u_{xx} - \frac{r}{x}u_x = 0.$$

This gives

$$(2.6) -u_{xx} < \frac{r}{x} u_x.$$

As $x \to 0$, we have a contradiction unless r > 0. For r > 0, it follows from (2.6) that

$$-\lim_{x \to 0^+} u_{xx}(x, t_5) \leq r \lim_{x \to 0^+} \frac{1}{x^2} \lim_{x \to 0^+} \frac{u_x}{x^{-1}}$$
$$= r \lim_{x \to 0^+} \frac{1}{x^2} \lim_{x \to 0^+} \frac{u_{xx}(x, t_5)}{-x^{-2}}$$
$$= -r \lim_{x \to 0^+} u_{xx}(x, t_5).$$

This contradiction shows that (2.4) holds. From (2.3), we now have for any $t < t_b$, there exists some constant c_5 such that $c_5 \ge u_x(0,t) > u_x(x,t)$ for any $x \in (0,b)$. Thus for any $x \in (0,b)$,

$$c_5 \int_0^x d\sigma > \int_0^x u_\sigma(\sigma, t) d\sigma.$$

Hence for any $x \in (0, b)$, $c_5 x > u(x, t)$, which implies u is bounded for any $t < t_b$. This contradicts the assumption that u blows up. Thus, $u_{xx} \ge 0$ for $x \in (0, b)$, and hence u is concave up. It remains to show that if there exists a neighborhood (x_6, b) (where $x_6 > 0$) such that $u_{xx} < 0$, then u is bounded for $x \in (x_6, b)$. The proof of this is similar to the above, and hence u is concave up in (x_6, b) .

A proof analogous to the above shows that for the problem (2.2), u is concave up. Thus, if u blows up, then b is the single blow up point.

Let $\varphi_k(x)$ be the *k*th eigenfunction of the problem (1.3) normalized in such a way that $\int_0^1 x^r \varphi_k(x) dx = 1$. A direct computation gives

(2.7)
$$\varphi_k(x) = \frac{\lambda_k^{1/2} \Gamma(\nu)}{\left(\frac{\lambda_k^{1/2}}{2}\right)^{\nu-1} + \Gamma(\nu) J_{\nu+1}(\lambda_k^{1/2})} x^{\nu} J_{\nu}(\lambda_k^{1/2} x).$$

Let

(2.8)
$$w(t) = \int_D x^r \varphi(x) u(x, t) dx,$$

where $\varphi(x)$ denotes $\varphi_1(x)$.

Theorem 2.3. If ψ attains its maximum at x = b,

(2.9)
$$\left(\frac{s}{f(s)}\right)' \le 0.$$

(2.10)
$$\int_{k}^{\infty} \frac{ds}{f(s)} < \infty \text{ for any positive number } k,$$

(2.11)
$$\lambda w(0) < ab^r \varphi(b) f(w(0)),$$

then the solution u of the problem (1.1) blows up in a finite time. Furthermore,

(2.12)
$$0 < t_b \le \frac{f(w(0))}{ab^r \varphi(b) f(w(0)) - \lambda w(0)} \int_{w(0)}^{\infty} \frac{d\eta}{f(\eta)}$$

Proof. By using

$$\frac{d}{dx}\left(z^{x}J_{\nu}(x)\right) = x^{\nu}J_{\nu-1}(x)$$

(cf. McLachlan [4, p. 192]), a direct calculation shows that $x^r \varphi'(x)$ is bounded at x = 0 and x = 1. To show that $\lim_{x\to 0^+} (x^r u_x(x,t))$ is bounded, let us consider the problem (2.1). Since $u_t > 0$ in Ω_{0b} , we have

$$-u_{xx} - \frac{r}{x}u_x < u_t - u_{xx} - \frac{r}{x}u_x = 0.$$

which gives $-u_{xx} < ru_x/x$ for 0 < x < b. From Theorem 2.2, u is concave up. We have $u_x(x,t) > 0$ for $t \in (0, t_b)$. Then,

$$-\frac{u_{xx}}{u_x} < \frac{r}{x} \text{ for } 0 < x < b.$$

For any points x_7 and x_8 between 0 and b with $x_7 < x_8$,

$$-\int_{x_7}^{x_8} \frac{u_{xx}(x,t)}{u_x(x,t)} \, dx < \int_{x_7}^{x_8} \frac{r}{x} \, dx,$$

which gives $0 \le x_7^r u_x(x_7, t) < x_8^r u_x(x_8, t)$. Therefore, $\lim_{x\to 0^+} x^r u_x(x, t)$ is bounded. Similarly, by considering the problem (2.2), we obtain $\lim_{x\to 1^-} x^r u_x(x, t)$ is bounded.

Multiplying the differential equation in (1.1) by $x^r \varphi(x)$ and integrating over D, we obtain

$$w'(t) - \int_D \varphi(x)(x^r u_x(x,t))_x dx = ab^r \varphi(b) f(u(b,t)).$$

Using integration by parts and the above properties of $x^r \varphi'(x)$ and $x^r u_x(x,t)$ at x = 0and x = 1, we have

$$\int_D \varphi(x)(x^r u_x(x,t))_x dx = -\lambda w.$$

Thus,

(2.13)
$$w'(t) + \lambda w(t) = ab^r \varphi(b) f(u(b,t)) \text{ for } 0 < t < t_b.$$

Since u attains its maximum at x = b, it follows from (2.8) that

(2.14)
$$w(t) \le \left(\int_D x^r \varphi(x) dx\right) \max_{x \in \bar{D}} u(x, t) = u(b, t).$$

Since f is increasing, it follows from (2.13) and (2.14) that

(2.15)
$$w'(t) \ge -\lambda w(t) + ab^r \varphi(b) f(w(t)) = f(w(t)) \left(ab^r \varphi(b) - \frac{\lambda w(t)}{f(w(t))} \right).$$

By Theorem 1.1, $u(x,t) \ge \psi(x) = u(x,0)$. This gives $w(t) \ge w(0)$. From (2.9),

$$\frac{w(t)}{f(w(t))} \le \frac{w(0)}{f(w(0))}.$$

From (2.11) and (2.15),

(2.16)
$$\frac{dw}{f(w)} \ge \left(ab^r\varphi(b) - \frac{\lambda w(0)}{f(w(0))}\right)dt.$$

From (2.16),

(2.17)
$$\int_{w(0)}^{w(t)} \frac{dw}{f(w)} \ge \left(ab^r \varphi(b) - \frac{\lambda w(0)}{f(w(0))}\right) t.$$

It follows from (2.10) that there exists some $t_b (< \infty)$ such that $\lim_{t \to t_b} w(t) = \infty$. By (2.14), u blows up in a finite time.

From (2.17), we obtain (2.12).

3. BLOW-UP TIME

As an illustration, let

$$\psi(x) = \begin{cases} x^2 & \text{for } 0 \le x \le b, \\ \left(\frac{b}{1-b}\right)^2 (1-x)^2 & \text{for } b < x \le 1. \end{cases}$$

Then,

$$x^{r}\psi'(x) = \begin{cases} 2x^{r+1} & \text{for } 0 \le x < b, \\ -2\left(\frac{b}{1-b}\right)^{2}x^{r}(1-x) & \text{for } b < x \le 1 \end{cases}$$

is differentiable, except at x = b, where there is a jump of $-2b^{r+1}/(1-b)$. We have

$$(x^{r}\psi'(x))' = -\frac{2b^{r+1}}{1-b}\delta(x-b) + \begin{cases} 2(r+1)x^{r} & \text{for } 0 < x < b, \\ 0 & \text{at } x = b, \\ 2\left(\frac{b}{1-b}\right)^{2}x^{r-1}\left[(r+1)x - r\right] & \text{for } b < x < 1, \end{cases}$$

(cf. Stakgold [5, pp. 38–39]). Let us obtain the conditions for (1.2) to hold. For 0 < x < b,

$$(x^{r}\psi'(x))' + a\delta(x-b)x^{r}f(\psi(x)) = 2(r+1)x^{r} \ge 0$$

holds if

$$(3.1) -1 \le r$$

At x = b,

$$(x^{r}\psi'(x))' + a\delta(x-b)x^{r}f(\psi(x)) = b^{r}\left(af(b^{2}) - \frac{2b}{1-b}\right)\delta(x-b) \ge 0$$

holds if

For b < x < 1,

$$(x^{r}\psi'(x))' + a\delta(x-b)x^{r}f(\psi(x)) = 2\left(\frac{b}{1-b}\right)^{2}x^{r-1}\left[x-r(1-x)\right].$$

A sufficient condition for (1.2) to hold is

$$(3.3) (1+r) b > r > 0,$$

since for $r \leq 0$, (1.2) holds automatically.

Let $f(u) = u^p$ where p is any number greater than 1, and r = 1/2. Since r/(1+r) attains its maximum 1/3 for $0 < r \le 1/2$, the sufficient conditions (3.1) to (3.3) for (1.2) to hold become

(3.4)
$$a \ge \frac{2b}{b^{2p}(1-b)}, \ b > \frac{1}{3}.$$

Since $\nu = 1/4$, we have $J_{1/4}\left(\lambda_1^{1/2}\right) = 0$. To compute the first 10 eigenvalues to double precision, we use the subroutine gsl_sf_bessel from the GNU Scientific Library (GSL,

version 1.8, April 10, 2006, stable release) for C++. We obtain the results given in the following table:

k	$\lambda_k^{1/2}$	k	$\lambda_k^{1/2}$		
1	2.7808877239949794100	6	18.461927245689263799		
2	5.9061426988424940990	7	21.602784448913070037		
3	9.0423836635832621770	8	24.743827796127696672		
4	12.181341528954993336	9	27.884994603411197289		
5	15.321369826012286808	10	31.026247476113038459		
Ta	Table 3.1. Solutions to $J_{1/4}\left(\lambda_k^{1/2}\right) = 0$, for $k = 1, 2, 3,, 10$.				

By using the eigenvalues, the subroutines gsl_gamma (to evaluate the gamma function of a double precision argument) and gsl_sf_bessel (to compute, to double precision, Bessel functions of the first kind of nonnegative real order for real positive arguments), (2.7) and (1.4), we can obtain the functions $\varphi_k(x)$ and $\phi_k(x)$ respectively. An upper bound for the blow-up time t_b can be obtained from (2.12).

From Theorem 2.3, u blows up in a finite time if

(3.5)
$$a > \frac{\lambda}{b^r \varphi(b) w^{p-1}(0)},$$

and an upper bound t_u for the blow-up time t_b is given by

(3.6)
$$t_u = \frac{w^p(0)}{ab^r \varphi(b) w^p(0) - \lambda w(0)} \int_{w(0)}^{\infty} \eta^{-p} \, d\eta.$$

As a numerical example, let b = 1/2 and p = 2. From (3.4), $a \ge 32$. Since $\lambda = 7.733336533465930$, we can compute

$$w(0) = \int_0^b x^{r+2} \varphi(x) dx + \left(\frac{b}{1-b}\right)^2 \int_b^1 x^r (1-x)^2 \varphi(x) dx$$

We use an adaptive numerical integration, the gsl_integration (to compute, to double precision, the numerical integration based on the 61-point Gauss-Kronrod rule with an absolute error and a relative error of order 10^{-4}) to compute w(0), which is 0.115265524027041. Since $\varphi(b) = 2.20858575387531$, it follows from (3.5) that a > 42.9603896936577, which is larger than that obtained from (3.4). Since

$$\int_{w(0)}^{\infty} \eta^{-p} \, d\eta = \lim_{t \to \infty} \int_{w(0)}^{t} \eta^{-2} \, d\eta = \frac{1}{w(0)},$$

it follows from (3.6) that

(3.7)
$$t_u = \frac{1}{ab^r \varphi(b)w(0) - \lambda}$$

For any given a > 42.9603896936577, we use the following bisection procedure to determine the blow-up time t_b by taking initially its lower bound $t_l^{(0)}$ to be 0 and its upper bound $t_u^{(0)}$ to be that obtained from (3.7):

Step 1. Let $t_l^{(0)}$ and $t_u^{(0)}$ be our initial estimates of a lower bound t_l and an upper bound t_u . Then, the first estimate of t_b is

$$t_b^{(0)} = \frac{t_l^{(0)} + t_u^{(0)}}{2}.$$

Step 2. For Step k, k = 0, 1, 2, ..., if $\left| t_u^{(k)} - t_l^{(k)} \right| < \epsilon$ (a given tolerance), then

$$t_b^{(k)} = \frac{t_l^{(k)} + t_u^{(k)}}{2}$$

is accepted as the final estimate of t_b , and we stop; otherwise, we go to the next step. Step 3. Let

$$t_m = \frac{t_l^{(k)} + t_u^{(k)}}{2},$$

where m denotes the number of subintervals of equal length $h = t_m/m$ that the interval $[0, t_m]$ is divided. Also, let

$$\tilde{G}(x,t;\xi,\tau) = \sum_{i=1}^{N} \xi^r \phi_i(\xi) \phi_i(x) e^{-\lambda_i(t-\tau)} \text{ for } t > \tau$$

be an approximation to $G(x, t; \xi, \tau)$.

Step 4. For k = 0, 1, 2, ..., we use the following iteration procedure to refine the estimate $t_b^{(k)}$ for the blow-up time. We subdivide the interval $[0, t_m]$ into m subintervals [0, jh], where j = 1, 2, 3, ..., m. We use the following iterative process:

$$\begin{split} \tilde{u}^{(0)}(b,t) &= \psi(b) = b^2, \\ \tilde{u}^{(k)}(b,0) &= \psi(b) = b^2, \ k = 1, 2, 3, \dots, \\ \tilde{u}^{(k)}(b,jh) &= a \int_0^{jh} \tilde{G}(b,jh;b,\tau) f(\tilde{u}^{(k-1)}(b,\tau)) d\tau \\ &+ \int_D \tilde{G}(b,jh;\xi,0) \psi(\xi) d\xi, \ k = 1, 2, 3, \dots, \ j = 1, 2, 3, \dots, m, \end{split}$$

where $\tilde{u}^{(k)}(b,t)$ is the interpolation of the m+1 points, $(jh, \tilde{u}^{(k)}(b, jh))$ for $j = 0, \ldots, m$, by using the subroutine gsl_spline (cubic spline interpolation in double precision). We use the same adaptive numerical integration procedure mentioned above to calculate each integral.

Step 5. We stop the calculations as follows: if $|\tilde{u}^{(k)}(b,t_m) - \tilde{u}^{(k-1)}(b,t_m)| < \delta$ (a given tolerance), then $t_l^{(k+1)} = t_m$, $t_u^{(k+1)} = t_u^{(k)}$, or else if $|\tilde{u}^{(k)}(b,t_m) - \tilde{u}^{(k-1)}(b,t_m)| > C$ (a given positive number), then $t_l^{(k+1)} = t_l^{(k)}$, $t_u^{(k+1)} = t_m$. We stop the iterative process and go to Step 2.

Table 3.2 is obtained by taking $\epsilon = 10^{-7}$, $\delta = 10^{-4}$, $C = 10^5$, N = 10, m = 40, b = 1/2, and $f(u) = u^2$.

a	t_b
50	0.0187088608
55	0.0157128877
60	0.0134982987
65	0.0118034160
70	0.0104694221
75	0.0093949892
80	0.0085129417
85	0.0077769411
90	0.0071542688
95	0.0066212177
100	0.0061599318

Table 3.2. Blow-up time.

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