

# THE QUENCHING BEHAVIOR OF A NONLINEAR PARABOLIC EQUATION WITH RESPECT TO THE NON LINEAR SOURCE

Halima Nachid and Yoro Gozo<sup>†</sup>

*Université Nangui Abrogoua, UFR-SFA,  
Département de Mathématiques et Informatiques  
02 BP 801 Abidjan 02, (Cte d'Ivoire)  
International University of Grand-Bassam  
Route de Bonoua Grand-Bassam BP 564 Grand-Bassam , (Cote d'Ivoire)  
et Laboratoire de Modélisation Mathématique  
et de Calcul Economique LM2CE settat, (Maroc).  
e-mail: halimanachid@yahoo.fr*

*Universit Nangui Abrogoua, UFR-SFA  
Département de Mathématiques et Informatiques  
02 BP 801 Abidjan, 02, (Cote d'Ivoire)  
email: yorocarol@yahoo.fr*

## Abstract

The continuity of the quenching time is studied in this paper where we have considered a heat equation with variable reaction which quenches in a finite time. For this fact, we have estimated the quenching time and have proved that it is continuous as a function of the nonlinear source.

## 1 Introduction

Consider the following initial-boundary value problem

$$u_t = \Delta u - u^{-q} \quad \text{in } \Omega \times (0, T), \quad (1)$$

$$\frac{\partial u}{\partial \nu} = 0 \quad \text{on } \partial\Omega \times (0, T), \quad (2)$$

---

**Key words:** Quenching, nonlinear parabolic equation, numerical quenching time.  
2010 AMS Classification: 35B40, 35B50, 35K60, 65M06.

$$u(x, 0) = u_0(x) > 0 \quad \text{in } \overline{\Omega}, \quad (3)$$

where  $q > 0$ ,  $\Omega$  is a bounded domain in  $\mathbb{R}^N$  with smooth boundary  $\partial\Omega$ ,  $\Delta$  is the Laplacian,  $\nu$  is the exterior normal unit vector on  $\partial\Omega$ . The initial datum  $u_0 \in C^2(\overline{\Omega})$  and  $u_0(x) > 0$  in  $\overline{\Omega}$  and there exists a positive constant  $B$  such that

$$\Delta u_0(x) - (u_0(x))^{-p} \leq -B(u_0(x))^{-p} \quad \text{in } \Omega. \quad (4)$$

Here  $(0, T)$  is the maximal time interval of existence of the solution  $u$ , and by a solution, we mean the following.

**Definition 1.1.** *A solution of (1)-(3) is a function  $u(x, t)$  continuous in  $\overline{\Omega} \times [0, T)$ ,  $u(x, t) > 0$  in  $\overline{\Omega} \times [0, T)$ , and twice continuously differentiable in  $x$  and once in  $t$  in  $\Omega \times (0, T)$ .*

The time  $T$  may be finite or infinite. When  $T$  is infinite, then we say that the solution  $u$  exists globally. When  $T$  is finite, then the solution  $u$  develops a quenching in a finite time, namely

$$\lim_{t \rightarrow T} u_{\min}(t) = 0,$$

where  $u_{\min}(t) = \min_{x \in \overline{\Omega}} u(x, t)$ . In this last case, we say that the solution  $u$  quenches in a finite time and the time  $T$  is called the quenching time of the solution  $u$ . Since the pioneering work of Kawarada in 1975 (see, [25]), the study of the phenomenon of quenching for semilinear heat equations has attracted a considerable attention (see, for example [2]-[4], [6]-[8], [11], [14], [22], [26], [28]-[30], [37-40] and the references cited therein). A typical example is the work in [7] where the problem (1)-(3) has been studied. Some authors have proved the existence and uniqueness of solution (see, [7], [16], [27]). This paper is the continuation of our work in [8] where we have considered the same problem. We have estimated the quenching time and studied its continuity as a function of the initial datum  $u_0$ . This time, the continuity of the quenching time as a function of the exponent of the nonlinear source is tackled. More precisely, we consider the following initial-boundary value problem

$$v_t = \Delta v - v^{-p(x)} \quad \text{in } \Omega \times (0, T_h), \quad (5)$$

$$\frac{\partial v}{\partial \nu} = 0 \quad \text{on } \partial\Omega \times (0, T_h), \quad (6)$$

$$v(x, 0) = u_0(x) > 0 \quad \text{in } \overline{\Omega}, \quad (7)$$

where  $p \in C^0(\overline{\Omega})$ ,  $\inf_{x \in \overline{\Omega}} p(x) = q > 0$ ,  $p(x) = q + h(x)$  in  $\Omega$ ,  $h(x) \geq 0$  in  $\overline{\Omega}$ . Here  $(0, T_h)$  is the maximal time interval on which the solution  $v$  of (5)-(7)

exists. When  $T_h$  is finite, we say that the solution  $v$  of (5)-(7) quenches in a finite time and the time  $T_h$  is called the quenching time of the solution  $v$ . Consequently to the definition of the time  $T_h$  we have in this paper

$$v(x, t) > 0 \quad \text{in } \bar{\Omega} \times (0, T_h).$$

If we set  $g(x, u) = u^{-p(x)}$ , then we observe that the function  $g$  is continuous in both variables and locally Lipschitz in the second one. Let us notice that, because the initial data of the different problems considered are sufficiently regular, the solutions of these problems exist and are regular. In addition, we note that the regularity of solutions is as important as the regularity of the initial data, and the maximum principle holds (see, [16], [27], [35]). In the present paper, we prove that if  $h$  is small enough, then the solution  $v$  of (5)-(7) quenches in a finite time and its quenching time  $T_h$  goes to  $T$  as  $h$  goes to zero where  $T$  is the quenching time of the solution  $u$  of (1)-(3). In addition we provide an upper bound of  $|T_h - T|$  in terms of  $\|h\|_\infty$ . Similar results have been obtained in [5], [9], [17]-[21], [23], [24], [31], [32] where the authors have considered the phenomenon of blow-up (we say that a solution blows up in a finite time if it reaches the value infinity in a finite time).

This paper is structured as follows. In the following section, we show that under some assumptions, the solution  $v$  of (5)-(7) quenches in a finite time and estimate its quenching time. In the third section, we deal with the continuity of the quenching time and finally, in the last section, we give some numerical results to illustrate our analysis.

## 2 Quenching time

In this section, using an idea of Friedman and McLeod in [17], we may prove the following result on the quenching of the solution  $v$  of (5)-(7).

**Theorem 2.1.** *Suppose that there exists a constant  $A \in (0, 1]$  such that the initial datum at (7) satisfies*

$$\Delta u_0(x) - (u_0(x))^{-p(x)} \leq -A(u_0(x))^{-q} \quad \text{in } \Omega. \quad (8)$$

*Then, the solution  $v$  of (5)-(7) quenches in a finite time  $T_h$  which obeys the following estimate*

$$T_h \leq \frac{(u_{0min})^{q+1}}{A(q+1)}.$$

**Proof.** We know that  $(0, T_h)$  is the maximal time interval of existence of the solution  $v$ . Therefore, to prove our theorem, we have to show that  $T_h$  is

finite and satisfies the above inequality. For this fact, we introduce  $J(x, t)$  a function defined as follows

$$J(x, t) = v_t(x, t) + A(v(x, t))^{-q} \quad \text{in } \overline{\Omega} \times [0, T_h].$$

A simple calculation yields

$$J_t - \Delta J = (v_t - \Delta v)_t - Aqv^{-q-1}v_t - A\Delta v^{-q} \quad \text{in } \Omega \times (0, T_h). \quad (9)$$

It is not hard to see that  $\Delta v^{-q} = q(q+1)v^{-q-2}|\nabla v|^2 - qv^{-q-1}\Delta v$  in  $\Omega \times (0, T_h)$ , which implies that  $\Delta v^{-q} \geq -qv^{-q-1}\Delta v$  in  $\Omega \times (0, T_h)$ . Applying this inequality in (9), we find that

$$J_t - \Delta J \leq (v_t - \Delta v)_t - Aqv^{-q-1}(v_t - \Delta v) \quad \text{in } \Omega \times (0, T_h). \quad (10)$$

Use (5) and (10) to obtain

$$J_t - \Delta J \leq p(x)v^{-p(x)-1}v_t + Aqv^{-q-p(x)-1} \quad \text{in } \Omega \times (0, T_h).$$

Due to the fact that  $q \leq p(x)$  in  $\Omega$ , we discover that

$$J_t - \Delta J \leq p(x)v^{-p(x)-1}(v_t + Av^{-q}) \quad \text{in } \Omega \times (0, T_h).$$

Making use of the expression of  $J$ , we derive the following inequality

$$J_t - \Delta J \leq p(x)v^{-p(x)-1}J \quad \text{in } \Omega \times (0, T_h).$$

The boundary condition (5) allow us to write

$$\frac{\partial J}{\partial \nu} = \left( \frac{\partial v}{\partial \nu} \right)_t - Aqv^{-q-1} \frac{\partial v}{\partial \nu} = 0 \quad \text{on } \partial\Omega \times (0, T_h).$$

According to (8), we have

$$J(x, 0) = \Delta u_0(x) - (u_0(x))^{-p(x)} + A(u_0(x))^{-q} \leq 0 \quad \text{in } \Omega.$$

One concludes by the maximum principle that  $J(x, t) \leq 0$  in  $\Omega \times (0, T_h)$ , that is

$$v_t(x, t) + A(v(x, t))^{-q} \leq 0 \quad \text{in } \Omega \times (0, T_h). \quad (11)$$

This estimate may be rewritten as follows

$$v^q dv \leq -Adt \quad \text{in } \Omega \times (0, T_h). \quad (12)$$

Integrate the above inequality over  $(0, T_h)$  to obtain

$$T_h \leq \frac{(v(x, 0))^{q+1} - (v(x, T_h))^{q+1}}{A(q+1)} \quad \text{for } x \in \Omega.$$

Employing (11), we observe that  $v$  is nonincreasing with respect to the second variable, which implies that  $0 < v(x, T_h) \leq v(x, 0)$  in  $\Omega$ . We deduce that

$$T_h \leq \frac{(v(x, 0))^{q+1}}{A(q+1)} \quad \text{for } x \in \Omega,$$

which implies that

$$T_h \leq \frac{(u_{0\min})^{q+1}}{A(q+1)}.$$

We observe that the quantity on the right hand side of the above inequality is finite. Consequently,  $v$  quenches at the time  $T_h$  and the proof is finished.  $\square$

**Remark 2.1.** Let  $t_0 \in (0, T_h)$ . Integrating the inequality (12) from  $t_0$  to  $T_h$ , we get

$$T_h - t_0 \leq \frac{(v(x, t_0))^{q+1}}{A(q+1)} \quad \text{for } x \in \Omega.$$

We deduce that

$$T_h - t_0 \leq \frac{(v_{\min}(t_0))^{q+1}}{A(q+1)}.$$

**Remark 2.2.** In view of the condition (4) and reasoning as in the proof of Theorem 2.1, it is not hard to see that there exists a positive constant  $C$  such that  $u_{\min}(t) \geq C(T-t)^{\frac{1}{q+1}}$  for  $t \in (0, T)$ .

Before dealing with the continuity, we also need to show an upper bound of  $u_{\min}(t)$  for  $t \in (0, T)$ . For this end, we state the theorem below.

**Theorem 2.2.** Let  $u$  be the solution of (1)–(3). Then, there exists a positive constant  $B$  such that the following estimate holds

$$u_{\min}(t) \leq D(T-t)^{\frac{1}{1+p_+}} \quad \text{for } t \in (0, T), \quad (13)$$

where  $p_+ = \max_{x \in \bar{\Omega}} p(x)$ .

**Proof.** Since we want to provide an upper bound of  $u_{\min}(t)$  for  $t \in (0, T)$ , we begin our proof by setting

$$w(t) = \frac{u_{\min}(t)}{\|u_0\|_\infty} \quad \text{for } t \in [0, T].$$

Let  $t_1, t_2 \in [0, T]$ . Then there exist  $x_1, x_2 \in \Omega$  such that  $w(t_1) = \frac{u(x_1, t_1)}{\|u_0\|_\infty}$  and  $w(t_2) = \frac{u(x_2, t_2)}{\|u_0\|_\infty}$ . Use Taylor's expansion to establish

$$w(t_2) - w(t_1) \geq \frac{u(x_2, t_2) - u(x_2, t_1)}{\|u_0\|_\infty} = (t_2 - t_1) \frac{u_t(x_2, t_2)}{\|u_0\|_\infty} + o(t_2 - t_1),$$

$$w(t_2) - w(t_1) \leq \frac{u(x_1, t_2) - u(x_1, t_1)}{\|u_0\|_\infty} = (t_2 - t_1) \frac{u_t(x_1, t_1)}{\|u_0\|_\infty} + o(t_2 - t_1),$$

which implies that  $w(t)$  is Lipschitz continuous. Moreover, if  $t_2 > t_1$ , then

$$\begin{aligned} \frac{w(t_2) - w(t_1)}{t_2 - t_1} &\geq \frac{u_t(x_2, t_2)}{\|u_0\|_\infty} + o(1) \\ &= \frac{\Delta u(x_2, t_2)}{\|u_0\|_\infty} - \|u_0\|_\infty^{-p(x_2)-1} \left( \frac{u(x_2, t_2)}{\|u_0\|_\infty} \right)^{-p(x_2)} + o(1). \end{aligned}$$

Exploiting the maximum principle, we know that  $u(x, t) \leq \|u_0\|_\infty$  in  $\Omega \times (0, T)$ .

This implies that  $-\left(\frac{u(x_2, t_2)}{\|u_0\|_\infty}\right)^{-p(x_2)} \geq -\left(\frac{u(x_2, t_2)}{\|u_0\|_\infty}\right)^{-p_+}$ . It follows that

$$\frac{w(t_2) - w(t_1)}{t_2 - t_1} \geq \frac{\Delta u(x_2, t_2)}{\|u_0\|_\infty} - \beta \left( \frac{u(x_2, t_2)}{\|u_0\|_\infty} \right)^{-p_+} + o(1),$$

where  $\beta = \max\{\|u_0\|_\infty^{-q-1}, \|u_0\|_\infty^{-p_+-1}\}$ . Letting  $t_2 \rightarrow t_1$ , and using the fact that  $\Delta u(x_2, t_2) \geq 0$ , we obtain  $w'(t) \geq -\beta(w(t))^{-p_+}$  for a.e.  $t \in (0, T)$ . This inequality can be rewritten as follows  $w^{p_+} dw \geq -\beta dt$  for a.e.  $t \in (0, T)$ .

Integrate the above inequality over  $(t, T)$  to obtain  $\beta(T - t) \geq \frac{(w(t))^{1+p_+}}{1+p_+}$  for  $t \in (0, T)$ . Since  $w(t) = \frac{u_{\min}(t)}{\|u_0\|_\infty}$ , we arrive at

$$u_{\min}(t) \leq \|u_0\|_\infty (\beta(1 + p_+)(T - t))^{\frac{1}{1+p_+}} \quad \text{for } t \in (0, T).$$

This estimate ends the proof when we set  $\|u_0\|_\infty (\beta(1 + p_+))^{\frac{1}{1+p_+}} = D$ .  $\square$

### 3 Continuity of the quenching time

In this section, we shall present our main result which consists in proving an upper bound of  $|T_h - T|$  in terms of  $\|h\|_\infty$  by the following theorem.

**Theorem 3.1.** *Suppose that the problem (1)–(3) has a solution  $u$  which quenches at the time  $T$ . Then, under the assumption of Theorem 2.1, the solution  $v$  of (5)–(7) quenches in a finite time  $T_h$ , and there exist positive constants  $\alpha$ ,  $b$ ,  $\mu$  and  $\gamma$  such that for  $h$  small enough, the following estimate holds*

$$|T_h - T| \leq \alpha \left( \ln\left(\mu + \frac{b}{\|h\|_\infty}\right) \right)^{-\gamma}.$$

**Proof.** According to Theorem 2.1, the solution  $v$  quenches in a finite time  $T_h$ . In order to prove the above estimate, we proceed as follows. Let  $T^* = \min\{T, T_h\}$  and introduce the error function  $e(x, t)$  defined as follows

$$e(x, t) = v(x, t) - u(x, t) \quad \text{in } \bar{\Omega} \times [0, T^*].$$

Let  $t_0 \in (0, T^*)$ . It is easy to establish by the mean value theorem that

$$e_t - \Delta e = p(x)\theta^{-p(x)-1}e - \ln(v)v^{-s(x)}h \quad \text{in } \Omega \times (0, t_0), \quad (14)$$

$$\frac{\partial e}{\partial \nu} = 0 \quad \text{on } \partial\Omega \times (0, t_0), \quad (15)$$

$$e(x, 0) = 0 \quad \text{in } \bar{\Omega}, \quad (16)$$

where  $\theta$  lies between  $u$  and  $v$ , and  $s(x)$  between  $q$  and  $p(x)$ . Using the fact that  $\ln(\sigma) \leq \sigma$  for  $\sigma > 0$ , the equality (14) can be rewritten as follows

$$e_t - \Delta e \leq p(x)\theta^{-p(x)-1}e + v^{-s(x)-1}h \quad \text{in } \Omega \times (0, t_0).$$

A transformation gives

$$\begin{aligned} e_t - \Delta e &\leq p(x)\|u_0\|_\infty^{-p(x)-1} \left( \frac{\theta}{\|u_0\|_\infty} \right)^{-p(x)-1} e \\ &\quad + \|u_0\|_\infty^{-s(x)-1} \left( \frac{v}{\|u_0\|_\infty} \right)^{-s(x)-1} h \quad \text{in } \Omega \times (0, t_0). \end{aligned}$$

According to the maximum principle, it is easy to see that  $\frac{v}{\|u_0\|_\infty} \leq 1$  and  $\frac{\theta}{\|u_0\|_\infty} \leq 1$  in  $\Omega \times (0, t_0)$ . Due to the fact that the function  $x \rightarrow A^{-x}$  ( $A \in (0, 1)$ ) is nondecreasing for  $x \in (0, \infty)$ , the following estimate holds

$$e_t - \Delta e \leq p_+ C_0 \left( \frac{\theta}{\|u_0\|_\infty} \right)^{-p_+-1} |e| + C_0 \left( \frac{v}{\|u_0\|_\infty} \right)^{-p_+-1} h \quad \text{in } \Omega \times (0, t_0), \quad (17)$$

where  $C_0 = \max\{\|u_0\|_\infty^{-q-1}, \|u_0\|_\infty^{-p_+-1}\}$ . Using Remarks 2.1 and 2.2, there exist positive constants  $C$  and  $C_1$  such that for  $t \in (0, t_0)$ ,

$$u_{\min}(t) \geq C(T-t)^{\frac{1}{q+1}} \quad \text{and} \quad v_{\min}(t) \geq C_1(T_h-t)^{\frac{1}{q+1}}.$$

There exists a positive constant  $C_2$  such that  $\min\{C(T-t)^{\frac{1}{q+1}}, C_1(T_h-t)^{\frac{1}{q+1}}\} = C_2(T-t)^{\frac{1}{q+1}}$ . Then, we have  $\theta(x, t) \geq C_2(T-t)^{\frac{1}{q+1}}$  in  $\Omega \times (0, t_0)$ . Applying these estimates in (17), we have

$$e_t \leq \Delta e + \frac{C_3}{(T-t)^{\frac{1+p_+}{q+1}}} |e| + \frac{C_4 h}{(T-t)^{\frac{1+p_+}{q+1}}} \quad \text{in } \Omega \times (0, t_0),$$

where  $C_3 = p_+ C_0 \left( \frac{C_2}{\|u_0\|_\infty} \right)^{-p_+-1}$  and  $C_4 = C_0 \left( \frac{C_2}{\|u_0\|_\infty} \right)^{-p_+-1}$ . Consider the following ODE

$$Z'(t) = \frac{C_3 Z(t)}{(T-t)^\delta} + \frac{C_4 h}{(T-t)^\delta} \quad \text{for } t \in (0, t_0), \quad Z(0) = 0,$$

where  $\delta = \frac{1+p_+}{q+1}$ . Its solution  $Z(t)$  is given explicitly by

$$Z(t) = \frac{C_4}{C_3} C_5 h e^{\frac{C_3}{\delta-1}(T-t)^{1-\delta}} - \frac{C_4}{C_3} h \quad \text{for } t \in [0, t_0),$$

where  $C_5 = e^{\frac{-C_3}{\delta-1}T^{1-\delta}}$ . An application of the maximum principle gives

$$e(x, t) \leq Z(t) = \frac{C_4}{C_3} h \left( C_5 e^{\frac{C_3}{\delta-1}(T-t)^{1-\delta}} - 1 \right) \quad \text{in } \Omega \times [0, t_0).$$

Fix  $a$  a positive constant and let  $t_1 \in (0, T^*)$  be a time such that  $\|e(\cdot, t_1)\|_\infty \leq \frac{C_4}{C_3} \|h\|_\infty \left( C_5 e^{\frac{C_3}{\delta-1}(T-t_1)^{1-\delta}} - 1 \right) = a$  for  $h$  small enough. This implies that

$$T - t_1 = \left( \frac{\delta-1}{C_3} \ln \left( \frac{1}{C_5} + \frac{C_3 a}{C_4 C_5 \|h\|_\infty} \right) \right)^{\frac{1}{1-\delta}}. \quad (18)$$

On the other hand, by Remark 2.1 and the triangle inequality, we have

$$|T_h - t_1| \leq \frac{(v_{\min}(t_1))^{q+1}}{A(q+1)} \leq \frac{(u_{\min}(t_1) + \|e(\cdot, t_1)\|_\infty)^{q+1}}{A(q+1)}.$$

Using Theorem 2.2 and the fact that  $\|e(\cdot, t_1)\|_\infty \leq a$ , we obtain

$$|T_h - t_1| \leq \frac{\left( D(T - t_1)^{\frac{1}{1+p_+}} + a \right)^{q+1}}{A(q+1)}. \quad (19)$$

We can find a positive constant  $C_6$  such that

$$D(T - t_1)^{\frac{1}{1+p_+}} + a = C_6 (T - t_1)^{\frac{1}{1+p_+}}.$$

Applying the above equality in (18) we obtain that

$$|T_h - t_1| \leq C_7 |T - t_1|^{\frac{q+1}{1+p_+}},$$

where  $C_7 = \frac{C_6^{q+1}}{A(q+1)}$ . We deduce from the above estimate and the triangle inequality that

$$|T - T_h| \leq |T - t_1| + |T_h - t_1| \leq |T - t_1| + C_7 |T - t_1|^{\frac{q+1}{1+p_+}}.$$

This implies that there exists a positive constant  $C_8$  such that

$$|T - T_h| \leq C_8 |T - t_1|^{\frac{q+1}{1+p_+}}.$$

Since  $h$  is small enough, we have  $\ln \left( \frac{1}{C_5} + \frac{C_3 a}{C_4 C_5 \|h\|_\infty} \right) \geq 0$ . Using the equality (18) and the fact that  $1 - \delta \leq 0$ , we see that, there exist positive constants  $\alpha$ ,  $b$ ,  $\mu$  and  $\gamma$  such that

$$|T - T_h| \leq \alpha \left( \ln \left( \mu + \frac{b}{\|h\|_\infty} \right) \right)^{-\gamma}.$$

This ends the proof.  $\square$



## 4 Numerical results

To compute the numerical results we need to consider the radial symmetric solution of the following initial-boundary value problem

$$u_t = \Delta u - u^{-p(x)} \quad \text{in } B \times (0, T),$$

$$\frac{\partial u}{\partial \nu} = 0 \quad \text{on } S \times (0, T),$$

$$u(x, 0) = u_0(x) \quad \text{in } B,$$

where  $p(x) = \psi(|x|)$ ,  $u_0(x) = \varphi(|x|)$ ,  $B = \{x \in \mathbb{R}^N; \|x\| < 1\}$ ,  $S = \{x \in \mathbb{R}^N; \|x\| = 1\}$ . Another form of the above problem is

$$u_t = u_{rr} + \frac{N-1}{r}u_r - u^{-\psi(r)}, \quad r \in (0, 1), \quad t \in (0, T), \quad (20)$$

$$u_r(0, t) = 0, \quad u_r(1, t) = 0, \quad t \in (0, T), \quad (21)$$

$$u(r, 0) = \varphi(r), \quad r \in [0, 1], \quad (22)$$

where, we take  $\psi(r) = 1 + \frac{\varepsilon r}{r+1}$  with  $\varepsilon \in [0, 1]$  and  $\varphi(r) = 4 + 3 \cos(\pi r)$ . In order to compute the numerical solution, we need to construct an adaptive scheme. For this fact, define the grid  $x_i = ih$ ,  $0 \leq i \leq I$  where  $I$  is a positive integer and  $h = 1/I$ . Approximate the solution  $u$  of (20)-(22) by the solution  $U_h^{(n)} = (U_0^{(n)}, \dots, U_I^{(n)})^T$  of the following explicit scheme

$$\frac{U_0^{(n+1)} - U_0^{(n)}}{\Delta t_n} = N \frac{2U_1^{(n)} - 2U_0^{(n)}}{h^2} - (U_0^{(n)})^{-\psi_0},$$

$$\frac{U_i^{(n+1)} - U_i^{(n)}}{\Delta t_n} = \frac{U_{i+1}^{(n)} - 2U_i^{(n)} + U_{i-1}^{(n)}}{h^2} + \frac{(N-1)U_{i+1}^{(n)} - U_{i-1}^{(n)}}{ih} \frac{1}{2h}$$

$$- (U_i^{(n)})^{-\psi_i}, \quad 1 \leq i \leq I-1,$$

$$\frac{U_I^{(n+1)} - U_I^{(n)}}{\Delta t_n} = N \frac{2U_{I-1}^{(n)} - 2U_I^{(n)}}{h^2} - (U_I^{(n)})^{-\psi_I},$$

$$U_i^{(0)} = \varphi_i, \quad 0 \leq i \leq I,$$

where  $\psi_i = 1 + \frac{\varepsilon ih}{ih+1}$  and  $\varphi_i = 4 + 3 \cos(\pi ih)$ . For the time step we take

$$\Delta t_n = \min\left\{\frac{(1-h^2)h^2}{2N}, h^2(U_{hmin}^{(n)})^{p+1}\right\}$$

with  $U_{hmin}^{(n)} = \min_{0 \leq i \leq I} U_i^{(n)}$ . This condition permits to the discrete solution to reproduce the properties of the continuous one when the time  $t$  approaches the quenching time  $T$ , and ensures the positivity of the discrete solution. An important fact concerning the phenomenon of quenching is that, if the solution  $u$  quenches at the time  $T$ , then, when the time  $t$  approaches the quenching time  $T$ , the solution  $u$  decreases to zero rapidly. We also approximate the solution  $u$  of (20)-(22) by the solution  $U_h^{(n)}$  of the implicit scheme below

$$\frac{U_0^{(n+1)} - U_0^{(n)}}{\Delta t_n} = N \frac{2U_1^{(n+1)} - 2U_0^{(n+1)}}{h^2} - (U_0^{(n)})^{-\psi_0-1} U_0^{(n+1)}$$

$$\frac{U_i^{(n+1)} - U_i^{(n)}}{\Delta t_n} = \frac{U_{i+1}^{(n+1)} - 2U_i^{(n+1)} + U_{i-1}^{(n+1)}}{h^2} + \frac{(N-1)U_{i+1}^{(n+1)} - U_{i-1}^{(n+1)}}{ih} -$$

$$-(U_i^{(n)})^{-\psi_i-1} U_i^{(n+1)}, \quad 1 \leq i \leq I-1,$$

$$\frac{U_I^{(n+1)} - U_I^{(n)}}{\Delta t_n} = N \frac{2U_{I-1}^{(n+1)} - 2U_I^{(n+1)}}{h^2} - (U_I^{(n)})^{-\psi_I-1} U_I^{(n+1)},$$

$$U_i^{(0)} = \varphi_i, \quad 0 \leq i \leq I.$$

As in the case of the explicit scheme, here again, we have transformed our scheme to an adaptive one by choosing  $\Delta t_n = h^2(U_{hmin}^{(n)})^{1+p}$ .

Let us again remark that for the above implicit scheme, the existence and positivity of the discrete solution is also guaranteed using standard methods (see for instance [6]). It is not hard to see that  $u_{xx}(1, t) = \lim_{r \rightarrow 1} \frac{u_r(r, t)}{r}$  and  $u_{xx}(0, t) = \lim_{r \rightarrow 0} \frac{u_r(r, t)}{r}$ . Hence, if  $r = 0$  and  $r = 1$ , we see that

$$u_t(0, t) = Nu_{rr}(0, t) - u^{-p}(0, t), \quad t \in (0, T),$$

$$u_t(1, t) = Nu_{rr}(1, t) - u^{-p}(1, t), \quad t \in (0, T).$$

These observations have been taken into account in the construction of our schemes when  $i = 0$  and  $i = I$ . We need the following definition.

**Definition 4.1.** We say that the discrete solution  $U_h^{(n)}$  of the explicit scheme or the implicit scheme quenches in a finite time if  $\lim_{n \rightarrow \infty} U_{hmin}^{(n)} = 0$  and the series  $\sum_{n=0}^{\infty} \Delta t_n$  converges. The quantity  $\sum_{n=0}^{\infty} \Delta t_n$  is called the numerical quenching time of the discrete solution  $U_h^{(n)}$ .

In the following tables, in rows, we present the numerical quenching times, the numbers of iterations, the CPU times and the orders of the approximations corresponding to meshes of 16, 32, 64, 128. We take for the numerical quenching time  $T^n = \sum_{j=0}^{n-1} \Delta t_j$  which is computed at the first time when

$$\Delta t_n = |T^{n+1} - T^n| \leq 10^{-16}.$$

The order(s) of the method is computed from

$$s = \frac{\log((T_{4h} - T_{2h}) / (T_{2h} - T_h))}{\log(2)}.$$

**Numerical experiments for  $\psi_i = 1 + \frac{\varepsilon ih}{1+ih}$ ,  $N = 2$**

**First case:**  $\varepsilon = 0$

**Table 1:** Numerical quenching times, numbers of iterations, CPU times (seconds) and orders of the approximations obtained with the explicit Euler method

I	$t_n$	n	CPU time	s
16	3.604286	5415	12	-
32	3.731558	21476	71	-
64	3.796654	84141	523	0.97
128	3.828011	335561	3782	1.04

**Table 2:** Numerical quenching times, numbers of iterations, CPU times (seconds) and orders of the approximations obtained with the first implicit Euler method

I	$t_n$	n	CPU time	s
16	3.604107	5325	13	-
32	3.731511	21121	87	-
64	3.796641	84721	1106	0.97
128	3.830302	331834	7718	0.95

**Second case:**  $\varepsilon = 1/50$

**Table 3:** Numerical quenching times, numbers of iterations, CPU times (seconds) and orders of the approximations obtained with the explicit Euler method

I	$t_n$	n	CPU time	s
16	3.617938	5921	3	-
32	3.746080	23518	15	-
64	3.811621	92338	152	0.97
128	3.844694	360217	3684	0.99

**Table 4:** Numerical quenching times, numbers of iterations, CPU times (seconds) and orders of the approximations obtained with the first implicit Euler method

I	$t_n$	n	CPU time	s
16	3.617757	5921	5	-
32	3.746033	23518	26	-
64	3.811608	92338	310	0.97
128	3.844691	360217	8513	0.99

**Third case:**  $\varepsilon = 1/1000$ **Table 5:** Numerical quenching times, numbers of iterations, CPU times (seconds) and orders of the approximations obtained with the explicit Euler method

I	$t_n$	n	CPU time	s
16	3.604966	5914	2	-
32	3.732282	23480	15	-
64	3.797401	92161	152	0.97
128	3.830262	359454	6284	0.99

**Table 6:** Numerical quenching times, numbers of iterations, CPU times (seconds) and orders of the approximations obtained with the first implicit Euler method

I	$t_n$	n	CPU time	s
16	3.604787	5914	4	-
32	3.732235	23480	25	-
64	3.797389	92161	307	0.97
128	3.830260	359454	7247	0.99

**Remark 4.1.** *If we consider the problem (20)-(22) in the case where the exponent of the nonlinear source  $\psi(r) = 1 + \frac{\varepsilon r}{1+r}$  with  $\varepsilon = 0$ , and the initial datum  $\varphi(r) = 4 + 3 \cos(\pi r)$ , we see that the numerical quenching time of the discrete solution for the explicit scheme or the implicit scheme is slightly equal to that in which the exponent of the nonlinear source increases slightly, that is when  $\varepsilon$  is a small positive real (see, Tables 1-6 for an illustration). This result confirms the theory established in the previous section.*

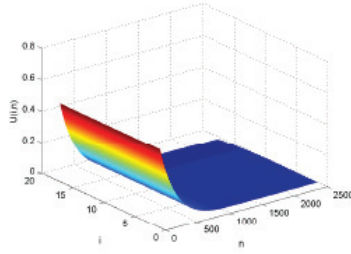


Figure 1: Evolution of the discrete solution,  $f(U_k^{(n)}) = (U_k^{(n)})^{-p}$ ,  $I = 16$ ,  $\varepsilon = 1/1000$  (explicit scheme).

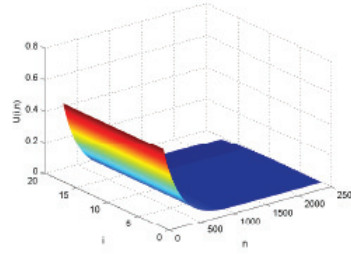


Figure 2: Evolution of the discrete solution,  $f(U_k^{(n)}) = (U_k^{(n)})^{-p}$ ,  $I = 16$ ,  $\varepsilon = 1/1000$  (implicit scheme).

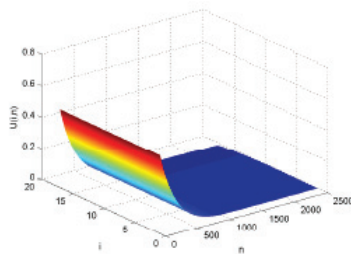


Figure 3: Evolution of the discrete solution,  $f(U_k^{(n)}) = (U_k^{(n)})^{-p}$ ,  $I = 32$ ,  $\varepsilon = 1/1000$  (explicit scheme).

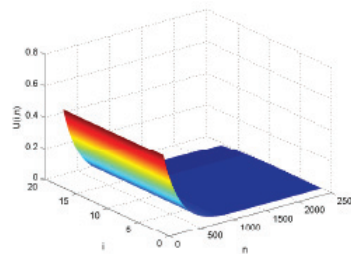


Figure 4: Evolution of the discrete solution,  $f(U_k^{(n)}) = (U_k^{(n)})^{-p}$ ,  $I = 32$ ,  $\varepsilon = 1/1000$  (implicit scheme).

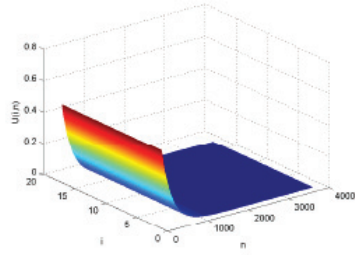


Figure 5: Evolution of the discrete solution,  $f(U_k^{(n)}) = (U_k^{(n)})^{-p}$ ,  $I = 16$ ,  $\varepsilon = 1/50$  (explicit scheme).

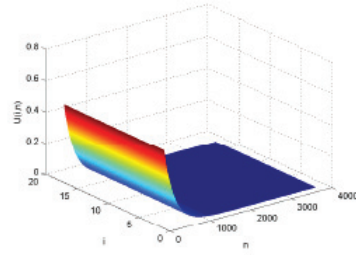


Figure 6: Evolution of the discrete solution,  $f(U_k^{(n)}) = (U_k^{(n)})^{-p}$ ,  $I = 16$ ,  $\varepsilon = 1/50$  (implicit scheme).

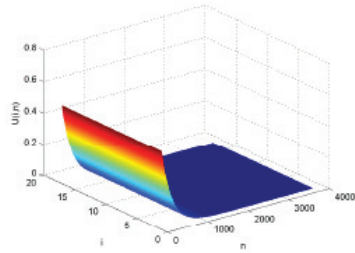


Figure 7: Evolution of the discrete solution,  $f(U_k^{(n)}) = (U_k^{(n)})^{-p}$ ,  $I = 32$ ,  $\varepsilon = 1/50$  (explicit scheme).

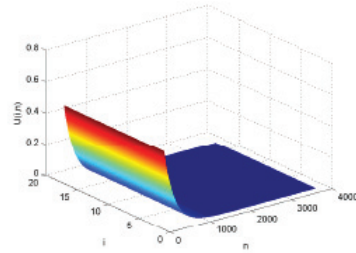


Figure 8: Evolution of the discrete solution,  $f(U_k^{(n)}) = (U_k^{(n)})^{-p}$ ,  $I = 32$ ,  $\varepsilon = 1/50$  (implicit scheme).

## Acknowledgment

The authors thank the anonymous referee for a number of valuable comments and helpful suggestions which improved the earlier version of the paper.

## References

- [1] L. M. Abia, J. C. López-Marcos and J. Martínez, On the blow-up time convergence of semidiscretizations of reaction-diffusion equations, *Appl. Numer. Math.*, **26** (1998), 399-414.
- [2] A. Acker and W. Walter, The quenching problem for nonlinear parabolic differential equations, (*Proc. Fourth Conf., Univ. Dundee, 1976*), *Lecture Notes in Math.*, Springer-Verlag, **564** (1976), 1-12.
- [3] A. Acker and B. Kawohl, Remarks on quenching, *Nonl. Anal. TMA*, **13** (1989), 53-61.
- [4] C. Bandle and C. M. Braumer, Singular perturbation method in a parabolic problem with free boundary, *BAIL IV (Novosibirsk 1986)*, *Boole Press Conf. Ser.*, Boole Dún Laoghaire, **8** (1986), 7-14.
- [5] P. Baras and L. Cohen, Complete blow-up after  $T_{max}$  for the solution of a semilinear heat equation, *J. Funct. Anal.*, **71** (1987), 142-174.
- [6] T. K. Boni, Extinction for discretizations of some semilinear parabolic equations, *C. R. Acad. Sci. Paris, Sr. I, Math.*, **333** (2001), 795-800.
- [7] T. K. Boni, On quenching of solutions for some semilinear parabolic equations of second order, *Bull. Belg. Math. Soc.*, **7** (2000), 73-95.
- [8] T. K. Boni and F. K. N'gohisse, Continuity of the quenching time in a semilinear heat equation, *An. Univ. Mariae Curie Skłodowska*, **LXII** (2008), 37-48.
- [9] C. Cortazar, M. del Pino and M. Elgueta, On the blow-up set for  $u_t = \Delta u^m + u^m$ ,  $m > 1$ , *Indiana Univ. Math. J.*, **47** (1998), 541-561.
- [10] C. Cortazar, M. del Pino and M. Elgueta, Uniqueness and stability of regional blow-up in a porous-medium equation, *Ann. Inst. H. Poincaré Anal. Non. Linéaire*, **19** (2002), 927-960.
- [11] K. Deng and H. A. Levine, On the blow-up of  $u_t$  at quenching, *Proc. Amer. Math. Soc.*, **106** (1989), 1049-1056.
- [12] K. Deng and M. Xu, Quenching for a nonlinear diffusion equation with singular boundary condition, *Z. Angew. Math. Phys.*, **50** (1999), 574-584.
- [13] C. Fermanian Kammerer, F. Merle and H. Zaag, Stability of the blow-up profile of nonlinear heat equations from the dynamical system point of view, *Math. Ann.*, **317** (2000), 195-237.
- [14] M. Fila, B. Kawohl and H. A. Levine, Quenching for quasilinear equations, *Comm. Part. Diff. Equat.*, **17** (1992), 593-614.
- [15] M. Fila and H. A. Levine, Quenching on the boundary, *Nonl. Anal. TMA*, **21** (1993), 795-802.
- [16] A. Friedman, Partial Differential Equation of parabolic type, *Prentice-Hall, Englewood cliffs*, (1969).
- [17] A. Friedman and B. McLeod, Blow-up of positive solutions of nonlinear heat equations, *Indiana Univ. Math. J.*, **34** (1985), 425-477.

- [18] V. A. Galaktionov, Boundary value problems for the nonlinear parabolic equation  $u_t = \Delta u^{\sigma+1} + u^\beta$ , *Diff. Equat.*, **17** (1981), 551-555.
- [19] V. A. Galaktionov and J. L. Vazquez, Continuation of blow-up solutions of nonlinear heat equations in several space dimensions, *Comm. Pure Appl. Math.*, **50** (1997), 1-67.
- [20] V. A. Galaktionov and J. L. Vazquez, The problem of blow-up in nonlinear parabolic equation, *current developments in PDE (Temuco,1999)*, *Discrete contin. Dyn. Syst.*, **8** (2002), 399-433.
- [21] V. A. Galaktionov, S. P. K. Mikhailov and A. A. Samarskii, Unbounded solutions of the Cauchy problem for the parabolic equation  $u_t = \nabla(u^\sigma \nabla u) + u^\beta$ , *Soviet Phys. Dokl.*, **25** (1980), 458-459.
- [22] J. Guo, On a quenching problem with Robin boundary condition, *Nonl. Anal. TMA*, **17** (1991), 803-809.
- [23] P. Groisman and J. D. Rossi, Dependence of the blow-up time with respect to parameters and numerical approximations for a parabolic problem, *Asympt. Anal.*, **37** (2004), 79-91.
- [24] P. Groisman, J. D. Rossi and H. Zaag, On the dependence of the blow-up time with respect to the initial data in a semilinear parabolic problem, *Comm. Part. Diff. Equat.*, **28** (2003), 737-744.
- [25] H. Kawarada, On solutions of initial-boundary problem for  $u_t = u_{xx} + 1/(1-u)$ , *Publ. Res. Inst. Math. Sci.*, **10** (1975), 729-736.
- [26] C. M. Kirk and C. A. Roberts, A review of quenching results in the context of nonlinear volterra equations, *Dyn. Contin. Discrete Impuls. Syst. Ser. A Math. Anal.*, **10** (2003), 343-356.
- [27] A. Ladyzenskaya, V. A Solonnikov and N. N. Ural'ceva, Linear and quasilinear equations parabolic type, *Trans. Math. Monogr.*, **23** AMS, Providence, RI, (1967).
- [28] H. A. Levine, The phenomenon of quenching: a survey, *Trends in the Theory and Practice of Nonlinear Analysis, North-Holland, Amsterdam*, **110** (1985), 275-286.
- [29] H. A. Levine, The quenching of solutions of linear parabolic and hyperbolic equations with nonlinear boundary conditions, *SIAM J. Math. Anal.*, **14** (1983), 1139-1152.
- [30] H. A. Levine, Quenching, nonquenching and beyond quenching for solution of some parabolic equations, *Ann. Math. Pura Appl.*, **155** (1989), 243-260.
- [31] F. Merle, Solution of a nonlinear heat equation with arbitrarily given blow-up points, *Comm. Pure Appl. Math.*, **45** (1992), 293-300.
- [32] T. Nakagawa, Blowing up on the finite difference solution to  $u_t = u_{xx} + u^2$ , *Appl. Math. Optim.*, **2** (1976), 337-350.
- [33] Halima. Nachid, Quenching For Semi Discretizations Of A Semilinear Heat Equation With Potential And General Non Linearities. *Revue D'analyse Numerique Et De Theorie De L'approximation*, **2** (2011), 164- 181.
- [34] Halima. Nachid, Full Discretizations Of Solution For A Semilinear Heat Equation With Neumann Boundary Condition. *Research and Communications in Mathematics and Mathematical Sciences*, **1** (2012), 53-85.
- [35] Halima. Nachid, Behavior Of The Numerical Quenching Time With A Potential And General Nonlinearities. *Journal of Mathematical Sciences Advances and Application*, **15** (2012), 81-105.
- [36] D. Phillips, Existence of solutions of quenching problems, *Appl. Anal.*, **24** (1987), 253-264.



- [37] M. H. Protter and H. F. Weinberger, Maximum principles in differential equations, *Prentice Hall, Inc., Englewood Cliffs, NJ*, (1967).
- [38] C. V. Pao, Nonlinear parabolic and elliptic equations, *Plenum Press, New York, London*, (1992).
- [39] P. Quittner, Continuity of the blow-up time and a priori bounds for solutions in superlinear parabolic problems, *Houston J. Math.*, **29** (2003) 757-799 (electronic).
- [40] Q. Shang and A. Q. M. Khaliq, A compound adaptive approach to degenerate nonlinear quenching problems, *Numer. Meth. Part. Diff. Equat.*, **15** (1999), 29-47.
- [41] W. Walter, Differential-und Integral-Ungleichungen, und ihre Anwendung bei Abschätzungs- und Eindeutigkeit-problemen, (German) *Springer, Berlin*, **2** (1964).