ASYMPTOTIC BEHAVIOUR AND PROPAGATION PROPERTIES OF THE ONE-DIMENSIONAL FLOW OF GAS IN A POROUS MEDIUM

BY

JUAN LUIS VAZQUEZ

ABSTRACT. The one-dimensional porous media equation \( u_t = (u^m)_{xx} \), \( m > 1 \), is considered for \( x \in \mathbb{R}, t > 0 \) with initial conditions \( u(x,0) = u_0(x) \) integrable, nonnegative and with compact support. We study the behaviour of the solutions as \( t \to \infty \) proving that the expressions for the density, pressure, local velocity and interfaces converge to those of a model solution. In particular the first term in the asymptotic development of the free-boundary is obtained.

0. Introduction. Suppose we have a certain distribution of gas whose density at time \( t = 0 \) is given by a function \( u_0(x) \) of one spatial direction \( (x \in \mathbb{R}) \). If the gas flows through a homogeneous porous medium the density \( u = u(x,t) \) at time \( t > 0 \) is governed by the equation

\[
0.1 \quad u_t = (u^m)_{xx}
\]

for \( x \in \mathbb{R} \) and \( t > 0 \); \( m \) is a physical constant, \( m > 1 \), and we have scaled out other physical constants (see [1] for a physical derivation). \( u \) satisfies the initial condition

\[
0.2 \quad u(x,0) = u_0(x)
\]

where \( u_0 \) satisfies the following assumptions:

\[
0.3 \quad u_0 \in L^1(\mathbb{R}), \quad u_0 \geq 0, u_0 \not\equiv 0,
\]

and \( u_0 \) is compactly supported, i.e. if \( \Omega_0 = \{ x \in \mathbb{R} : u_0(x) > 0 \} \) we have

\[
0.4 \quad a_1 = \text{ess inf} \, \Omega_0 > -\infty, \quad a_2 = \text{ess sup} \, \Omega_0 < \infty.
\]

Sticking to the above application we define the pressure by \( v = \frac{m}{m-1} u^m/(m-1) \) on \( \Omega = \mathbb{R} \times (0, \infty) \) and the local velocity by \( V = -v_x \) on the domain of dependence

\[
0.5 \quad \Omega = \Omega[u] = \{ (x, t) \in \Omega : u(x, t) > 0 \}.
\]

The total mass at time \( t > 0 \) is \( M(t) = \int u(x,t) \, dx \) and the center of mass is \( x_c(t) = \frac{M(t)}{\int u(x,t) \, dx} \). Set \( M_0 = \int u_0(x) \, dx \) and \( x_0 = \frac{M_0}{\int u_0(x) \, dx} \). Let \( \Omega_0 > 0 \) and \( a_1 < x_0 < a_2 \). \( l_0 = a_2 - a_1 \) measures the dispersion of the initial data.

Much is already known for problem (0.1)–(0.4); see [19] for a survey of results up to 1980, where the \( n \)-dimensional case is considered, \( n \geq 1 \). In particular (0.1)–(0.4)
admits a unique continuous weak solution $u(x, t) \geq 0$ [18], [3], such that for $t > 0$, $u(\cdot, t)$ has compact support [14]. Thus $\Omega(t) = \{x \in \mathbb{R}: u(x, t) > 0\}$ is bounded for every $t > 0$ and two outer interfaces arise with equations $x = \zeta_i(t)$, $i = 1, 2$, $t > 0$, where

\begin{equation}
\zeta_1(t) = \inf \Omega(t) \quad \text{if} \ t > 0, \quad \zeta_1(0) = a_1,
\end{equation}

\begin{equation}
\zeta_2(t) = \sup \Omega(t) \quad \text{if} \ t > 0, \quad \zeta_2(0) = a_2.
\end{equation}

As a consequence of the inequality [10]

\begin{equation}
u_t \geq -u/(m + 1)t,
\end{equation}

the set $\{\Omega(t): t > 0\}$ is ordered by inclusion: $\Omega(t') \supset \Omega(t)$ if $t' > t$ so that $(−1)^n\zeta_i$ is a nondecreasing function. Moreover there exist $t^*_i > 0$ (called waiting-times) such that for $0 \leq t \leq t^*_i$, $\zeta_i(t) = a_i$ [16] and, for $t > t^*_i$, $\zeta_i(t)$ is continuously differentiable and $(−1)^n\zeta_i'(t) > 0$ (once the interface starts to move it never stops) [11]. [16] proves that when $t \to \infty$ $(−1)^n\zeta_i(t)$ behaves like $t^{1/(m + 1)}$. These results are proved under the simplifying hypotheses that $u_0$ is continuous, $u_0(x) > 0$ for every $x \in I = (a_1, a_2)$ and vanishes outside $I$, but the proofs apply under conditions (0.3), (0.4). On the contrary under only these two conditions the property that $\Omega(t) = (\zeta_1(t), \zeta_2(t))$ does not hold in general, i.e. inner interfaces can appear that make $\Omega(t)$ disconnected for some time interval $0 \leq t \leq T$, $T > 0$.

We shall be concerned in this paper with the following question: Give significant information about the behaviour of the solutions to (0.1)–(0.4) in terms of a simple information on $u_0$, specifically in terms of $M_0$, $x_0$, $a_1$, $a_2$. Our contribution deals with the asymptotic behaviour of density, pressure, velocity and free-boundaries and on the global properties of $\Omega$.

To describe the large-time behaviour we take as model solutions the class of explicit self-similar solutions corresponding to an initial “instantaneous source” given by Barenblatt in 1952 [6], i.e. solutions of (0.1) with initial data

\begin{equation}
u_0(x) = M\delta(x - a)
\end{equation}

where $M > 0$, $a \in \mathbb{R}$ and $\delta$ is Dirac’s delta function. The unique weak solution $\tilde{u}(x, t; M, a)$ is given in terms of its pressure by

\begin{equation}
\tilde{p}(x, t; M, a) = \left[r(t)^2 - (x - a)^2\right]^{\frac{1}{2}} / 2(m + 1)t
\end{equation}

where

\begin{equation}
r(t) = c_m (M^{m-1})^{1/(m+1)}
\end{equation}

with $c_m = \left\{\frac{2m(m + 1)}{m - 1} B\left(\frac{m}{m - 1}, \frac{1}{2}\right)^{1-m}\right\}^{1/(m+1)}$, $B(\cdot, \cdot)$ being Euler’s Beta function ($[s]_+ \text{ means } \max(s, 0)$). Its interfaces are the strictly monotone $C^\infty$-curves given by $\tilde{\zeta}_i(t) = (−1)^i r(t) + a$, $i = 1, 2$, and the velocity is defined on $\Omega[\tilde{u}] = \{(x, t) \in Q: |x - a| < r(t)\}$ by $\tilde{V}(x, t) = (x - a) \cdot ((m + 1)t)^{-1}$.

Let $\tilde{u}(x, t; M) = \tilde{u}(x, t; M, 0)$; then $\tilde{u}(x, t; M, a) = \tilde{u}(x - a, t; M)$. 

Our main result shows to what extent the solution $u(x, t)$ to (0.1)–(0.4) resembles the self-similar $\bar{u} = \bar{u}(x, t; M_0, x_0)$ with same mass and center of mass.

**Theorem A.** Let $u(x, t)$ be the solution to (0.1)–(0.4) and let $\bar{u} = \bar{u}(x, t; M_0, x_0)$.

Then:

(i) for every $t \geq T^* = (l_0/c_m)^{m+1}M_0^{-m}$, $\Omega(t)$ is the open interval $(\xi(t), \xi_2(t))$ with strictly expanding borders;

(ii) as $t \to \infty$ we have

\begin{align}
(0.10) & \quad (-1)^i(\xi_i(t) - \tilde{\xi}_i(t)) \to 0; \\
(0.11) & \quad \xi_i'(t)/\tilde{\xi}_i'(t) \to 1 \quad \text{and} \quad t|\xi_i'(t) - \tilde{\xi}_i'(t)| \to 0; \\
(0.12) & \quad t|V(x, t) - (x - x_0)/(m + 1)t| \to 0 \quad \text{uniformly in } x \in \Omega(t), \\
(0.13) & \quad t^{m/(m+1)}|v(x, t) - \bar{v}(x, t)| \to 0 \quad \text{uniformly in } x \in \mathbb{R}
\end{align}

and for every $x \in \mathbb{R}, t > 0$

\begin{align}
(0.13)' & \quad v(x, t) \leq \max_{x \in \mathbb{R}} \bar{v}(x, t) = c_m^2(2(m + 1))^{-1}(M_0^{2(m+1)}(m^{-1})(m+1)).
\end{align}

We may write (0.10), (0.11) as giving the first term in the asymptotic development of $\xi_i(t)$ and $\tilde{\xi}_i(t)$:

\begin{align}
(0.14) & \quad \xi_i(t) = x_0 + (-1)^i c_m M_0^{(m-1)/(m+1)} t^{1/(m+1)} + o(1), \\
(0.15) & \quad \tilde{\xi}_i(t) = (-1)^i (c_m/(m + 1))M_0^{(m-1)/(m+1)} t^{m/(m+1)} + o(1/t)
\end{align}

where $o(1)$ and $o(1/t)$ are the usual Landau $o$'s taken as $t \to \infty$. Theorem A shows that $M_0$ and $x_0$ are the only relevant initial data in the first approximation to the large-time behaviour of the solutions to (0.1)–(0.4). In particular (0.13) implies for $1 < m \leq 2$ the estimate

\begin{align}
(0.16) & \quad t^{2/(m+1)}|u(x, t) - \bar{u}(x, t)| \to 0
\end{align}

uniformly in $x \in \mathbb{R}$. If $m > 2$, however, (0.16) holds uniformly in $x: |x - x_0| \leq \sigma r(t; M_0)$ for every $0 < \alpha < 1$ and we obtain $t^\alpha|u(x, t) - \bar{u}(x, t)| \to 0$ at $t \to \infty$ uniformly in $x \in \mathbb{R}$ for $\sigma = m/(m^2 - 1)$.

As a precedent to these results Kamin [15] proved the convergence of $u$ towards a self-similar $\bar{u}$ with equal mass with an estimate

\begin{align}
(0.17) & \quad t^{1/(m+1)}|u(x, t) - \bar{u}(x, t)| \to 0
\end{align}

that does not allow for the characterization of $x_0$. Friedman and Kamin [13] extend (0.17) to dimensions $n \geq 1$. Several terms of the asymptotic representation of $u$ were stated in [7] without proof.

We begin by reviewing in §1 several properties of the solutions. In particular we prove the time-invariance of the mass and the center of mass, i.e. for every $t > 0$, $M(t) = M_0, x_c(t) = x_0$ (Lemma 1.1).

In §2 we introduce a comparison principle, based on the evaluation of masses, that we name “Shifting-Comparison Principle” (Sh.C.P.) (Lemma 3.2). As immediate corollaries we derive the estimate for the free boundaries $(-1)^i\xi_i(t)r^{-1/(m+1)} \to c_m M_0^{(m-1)/(m+1)}$, which improves Knerr’s result [16], and the estimate in Theorem
A(i), where we remark that $T^*$ is optimal in terms of $M_0$ and $l_0$ as an upper bound for both the occurrence of waiting-times and that of an inner free-boundary.

§3 is devoted to proving Theorem A. As a main ingredient we use a sharp version of Caffarelli and Friedman’s [11] differential inequality for the interfaces that in fact gives the monotonicity of $\xi(t) t^{m/(m+1)}$ (Lemma 3.1).

The case where $u_0$ is a symmetric function is considered in §4. Then $u(x, t)$ is symmetric with respect to $x$ and we prove optimal rates of convergence in the results of Theorem A by means of a new “Concentration-Comparison Principle” (Theorem B).

Finally §5 considers the right interface $\xi(t)$ of a solution of (0.1), (0.2) with $u_0$ satisfying (0.3) and, instead of (0.4),

$$\text{ess sup } \Omega_0 = 0.$$  

The behavior of $\xi$ as $t \to \infty$ and $t \to 0$ is investigated as well as its dependence on the $L^p$-norm of the initial data $u_0$, $1 \leq p \leq \infty$.

Let us remark that the asymptotic behavior of the porous medium equation in bounded domains of $\mathbb{R}^n$ has been studied recently by Aronson and Peletier [5].

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1. Preliminaries.

1.1 Existence of solutions. We begin by reviewing the existence and properties of weak solutions to (0.1), (0.2). It is known [3] that for every $u_0 \in L^1(\mathbb{R})$, $u_0 \geq 0$, there exists a unique continuous function $u = u(x, t)$ in $Q = \mathbb{R} \times (0, \infty)$ with the following properties:

(i) $u \in C([0, \infty); L^1(\mathbb{R})) \cap L^\infty(\mathbb{R} \times [\delta, \infty))$ for every $\delta > 0$,

(ii) $u_t = (u^m)_{xx}$ in the sense of distributions on $Q$,

(iii) $u(0) = u_0$ in $L^1(\mathbb{R})$.

Here $u(t)$ denotes the element $u(\cdot, t)$ in $L^1(\mathbb{R})$. Moreover $u_t$ and $(u^m)_{xx}$ exist a.e., $u_t \in L^1_{loc}(Q)$ satisfies (0.7) and

$$\|u_t(\cdot, t)\|_1 \leq \frac{2}{(m+1)t}\|u_0\|_1.$$  

To obtain the solution we may approximate $u_0$ by a decreasing sequence of strictly positive, smooth functions $u_0^n$, apply to $u_0^n$ the existence theorem of [18] and derive (1.1) in the limit.

In §2 we shall need an alternative approach: we discretize (0.1) in time and have recourse to Crandall and Liggett's Generation Theorem (see [12]). In fact given a continuous increasing function $\phi: \mathbb{R} \to \mathbb{R}$, $\phi(0) = 0$, the operator $A = A_\phi$ defined on

$$D(A) = \{u \in L^1(\mathbb{R}): \phi(u) \in W^{1,\infty}(\mathbb{R}) \text{ and } \phi(u)_{xx} \in L^1(\mathbb{R})\}$$

by

$$Au = -\phi(u)_{xx} \quad \text{if } u \in D(A)$$
is \( m \)-accretive in \( L^1(\mathbb{R}) \), i.e. the resolvent \( (I + \lambda A)^{-1} \) is a contraction on \( L^1(\mathbb{R}) \) for any \( \lambda > 0 \) \([9]\), and the closure of \( D(A) \) in \( L^1(\mathbb{R}) \) is \( L^1(\mathbb{R}) \) \([10]\). Hence the formula

(1.5) \[ S(t)u_0 = \lim_{n \to \infty} (I + (t/n)A)^{-n}u_0 \quad \text{for } t > 0, \quad u_0 \in L^1(\mathbb{R}), \]

defines a semigroup of contractions \( S(t) = S^t \), \( t > 0 \), in \( L^1(\mathbb{R}) \). Bénilan has proved \([8]\) that \( u(x, t) = (S(t)u_0)(x) \) solves in a generalized sense (called integral or mild sense) the evolution problem

\[
\begin{align*}
(P_\phi) \\
\left\{ \begin{array}{l}
\phi = \phi(u)_{xx}, \quad x \in \mathbb{R}, \ t > 0, \\
u(x, 0) = u_0(x) \in L^1(\mathbb{R}),
\end{array} \right.
\end{align*}
\]

and that these mild solutions are unique.

Setting \( \phi(t) = s \mid s \mid^{n-1} \) we recover problem (0.1), (0.2) and both constructions give the same unique solution satisfying (1.1).

Since for every \( f_i \in L^1(\mathbb{R}), \ i = 1, 2, \) and \( \lambda > 0 \) we have \([9]\)

(1.6) \[ \left\| (I + \lambda A)^{-1}f_1 - (I + \lambda A)^{-1}f_2 \right\|_1 \leq \left\| (f_1 - f_2) \right\|_1, \]

using (1.5) we obtain for every \( u_i \in L^1(\mathbb{R}), \ i = 1, 2, \)

(1.7) \[ \left\| S(t)u_1 - S(t)u_2 \right\|_1 \leq \left\| u_1 - u_2 \right\|_1, \]

(1.7) implies obvious comparison results for the solutions of (0.1), (0.2).

Remark. Since the solutions \( \tilde{u}(x, t; M, a) \) are limits of solutions of (0.1) with initial data \( u_0^a \geq 0, \ u_0^a \in L^1(\mathbb{R}), \) such that \( u_0^a \to M\delta(x) \) in the \( \mathfrak{M} \)-topology of \( \mathfrak{M}(\mathbb{R}) \), the space of bounded Radon measures (take \( u_0^a(x) = \tilde{u}(x, 1/n; M, a) \)), the comparison results valid for solutions with \( L^1 \)-data apply also to \( \tilde{u} \).

1.2. Group of transformations. Equation (0.1) admits the biparametric group of transformations

(1.8) \[ \hat{u} = ku, \quad \hat{x} = L^{-1}x, \quad \hat{t} = k^{1-m}L^{-2}t, \]

i.e. if \( u(x, t) \) is a solution of (0.1) with initial condition \( u_0(x) \) then for every \( k, L > 0, \hat{u}(x, t) \) defined by

(1.9) \[ \hat{u}(x, t) = ku(Lx, L^2k^{m-1}t) \]

is a solution with initial condition \( \hat{u}_0(x) = ku_0(Lx) \). We write \( \hat{u} = T_{k,L}u \). The transformation \( T_{k,L} \) preserves the (initial) mass iff \( k = L \).

We can use the group of transformations \( T_{k,L} \) to reduce a problem (0.1), (1.2) to a simple one. Thus if \( u(x, t) \) is such that \( \int u_0(x) \, dx = M \) and we put \( u = T_{M,1}u \) we have \( \bar{M} = \int \tilde{u}_0(x) \, dx = 1 \). By means of \( T_{M,1} \) our conclusions on \( \hat{u} \) apply to \( u \). For instance the respective free boundaries \( \xi(t) \) and \( \hat{\xi}(t) \) are related by

(1.10) \[ \hat{\xi}(t) = \hat{\xi}(M^{m-1}t). \]

Notice that the self-similar solutions \( \bar{u}(x, t; M) \) centered at \( a = 0 \) are invariant under \( T_{k,k}, k > 0, \) i.e.

(1.11) \[ \bar{u}(x, t; M) = k\tilde{u}(kx, km^{m+1}t; M). \]
1.3. **Two invariants.** We establish here the invariance of the total mass $M$ and the center of mass $x_c$ for the solutions of (0.1)--(0.4):

**Lemma 1.1.** For every $t > 0$ $M(t) = M_0$ and $x_c(t) = x_0$.

**Proof.** Assume first that $u_0$ is also continuous, positive on $I = (a_1, a_2)$ and such that $u_0(x) > |x - a_1|^{1/(m-1)}$ in a neighborhood of both $a_1$ and $a_2$ (so that the waiting-times $t^*_1$ and $t^*_2$ vanish, see [16]). Then $u \in C^\infty(\Omega)$ and $v \in C^1(\Omega \cap Q)$, see [11]. It follows that $u^m \in C^1(\Omega \cap Q)$ and $(u^m)_x$ vanishes on both interfaces.

Take now two arbitrary times $t_2 > t_1 > 0$ and set $G = \{(x, t): t_1 < t < t_2 \text{ and } \mu(t) < x < \zeta(t, t)\}$. Then

$$\int_R u(x, t_2) x \, dx - \int_R u(x, t_1) x \, dx = \int_G \int u_x \, dx \, dt$$

$$= \int_{t_1}^{t_2} dt \left( [u^m x(\zeta(t, t) - (u^m)_x] \right) = 0,$$

and the result follows. For general $u_0$ approximate by a decreasing sequence $\{u^n\}$ as above and pass to the limit using the $L^1$-continuity of the map $u_0 \mapsto u(t)$ (formula (1.7)).

**Remarks.** (1) The result is valid in a much more general context: for instance for the solutions of $\left( P_{\phi} \right)$, without the restriction of nonnegativity.

(2) The invariance of the total mass has been widely used in connection with this problem: [10, 15]. . . . The invariance of the center of mass has been pointed out in [7].

1.4. **Regularity up to the interfaces.** We know that the solutions are classical in $\Omega$. [1] proves that $v(x, t)$ is Lipschitz-continuous in $x$ in $Q_\tau = R \times (\tau, \infty)$ for every $\tau > 0$. But $v_x$ need not be continuous at the interfaces (check the self-similar solutions). However [16] proves that $v_x(\zeta(t, t), t)$ exists for every $t > 0$ as the limit of $v_x(x, t), x \rightarrow \zeta(t, t), x \in \Omega(t)$ and

$$(1.12) \quad V(\zeta(t, t)) = v_x(\zeta(t, t), t) = \zeta'(t)$$

where $\zeta'(t)$ is the right derivative of $\zeta$ at $t$. [11] proves that $v_x$ is continuously differentiable up to the boundary $x = \zeta(t, t)$ if $t > t^*_\ast$.

2. **Comparison by shifting.**

2.1. We introduce in this section a “Shifting-Comparison Principle” that allows us to compare a solution with given initial condition with the one corresponding to a displaced initial condition. To measure the relative displacement we use the corresponding distribution functions defined by

$$(2.1) \quad U(x, t) = \int_{-\infty}^x u(x, t) \, dx = \text{amount of mass in } (-\infty, x].$$

The idea behind the principle is that it is more feasible to compare masses than to compare point densities. The principle is in fact a maximum principle for the “integrated” equation $U_t = (U_x | U_x |^{m-1})_x$. 

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We prove the principle in an elliptic version. Then (1.5) allows us to derive the evolution version.

**Lemma 2.1 (Shifting Comparison Principle. Elliptic Version).** Let $\beta$ be a continuous nondecreasing function such that $0 = \beta(0) \subset \text{Int } \beta(\mathbb{R})$ and let $f_i$, $i = 1, 2$, be integrable functions such that for every $x \in \mathbb{R}$,

\begin{equation}
\int_{-\infty}^{x} f_i(x) \, dx \leq \int_{-\infty}^{x} f_1(x) \, dx.
\end{equation}

Let $u_i$ be the solution $(E)$: $-u'' + \beta(u) = f_i$, with $u_i \in W^{1,\infty}(\mathbb{R})$ and $w_i = \beta(u_i) \in L^1(\mathbb{R})$ (see [9]). Then for every $x \in \mathbb{R}$,

\begin{equation}
\int_{-\infty}^{x} w_i(x) \, dx \leq \int_{-\infty}^{x} w_1(x) \, dx.
\end{equation}

**Proof.** Set $F_i(x) = \int_{-\infty}^{x} f_i(x) \, dx$ and $W_i(x) = \int_{-\infty}^{x} w_i(x) \, dx$. Assume that (2.3) does not hold so that $G = \{x \in \mathbb{R}: W_1(x) > W_2(x)\}$ is nonvoid. Let $I = (a, b)$, $-\infty < a < b < \infty$, be a maximal interval in $G$. For every $x \in I$ we have by integration of $(E)$:

\begin{equation}
u_1(x) - u_2(x) = \int_{a}^{x} \left( -u'' + \beta(u) \right) \, dx = \int_{a}^{x} f_i \, dx \leq \int_{a}^{x} f_1 \, dx,
\end{equation}

so that $u_1 - u_2$ is strictly increasing on $I$.

Assume now that $a > -\infty$. Then by continuity $W_i(a) = W_2(a)$ and $u_i(a) > u_2(a)$ (if $u_1(a) < u_2(a)$ we would have $u_1(x) < u_2(x)$ if $|x - a| < \epsilon$ for an $\epsilon > 0$ so that $w_1(x) < w_2(x)$, hence $W_1 - W_2$ is nonincreasing in $a - \epsilon < x < a + \epsilon$, contradicting the definition of $a$). By (2.4) we have $u_1 > u_2$ on $I$, so that $W_1 - W_2$ is nondecreasing on $I$. This implies that $b = \infty$ and $W_1(\infty) > W_2(\infty)$. But this contradicts the fact that $F_1(\infty) \leq F_2(\infty)$ and that $W_1(\infty) = F_1(\infty)$ for the solutions of $(E)$ (see [9, formula (4.3)]).

If $a = -\infty$, $W_i(-\infty) = 0$ and $u_i(-\infty) \geq u_2(-\infty)$ by the preceding argument. Hence the same conclusion holds. #

**Remark.** It is clear that the proof of Lemma 2.1 applies to much more general situations. In particular it is true for the solutions of

\begin{equation}
-\frac{d}{dx} A(x, u'(x)) + B(x, u(x)) = f(x)
\end{equation}

where $A$ and $B$ are, say, increasing in $u$ and continuous in $x$, and $f \in L^1(\mathbb{R})$.

Besides it holds for suitable Dirichlet or Neumann boundary conditions if (2.5) is posed in a bounded interval or a half-line.

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Similar remarks apply to Lemma 2.2 to follow. #

The change of variables $w = \beta(u)$, $u = \phi(w)$ transforms $-u'' + \beta(u) = f$ into $-\phi(w)'' + w = f$, that can be written as $w = (I + A_\phi)^{-1}(f)$. Therefore setting $\phi(s) = s |s|^{(1-m)/m}$, we derive via (1.5) the following evolution version for the solutions of (0.1), (0.2):

**Lemma 2.2 (Shifting-Comparison Principle. Parabolic version).** Let $u^1(x, t)$, $u^2(x, t)$ be solutions of (0.1), (0.2) with initial data $u^1_0(x)$, $u^2_0(x) \in L^1(\mathbb{R})$. If for every
\( x \in \mathbb{R} \) we have

\[
\int_{-\infty}^{x} u_0^1(x) \, dx \leq \int_{-\infty}^{x} u_0^2(x) \, dx, \quad \text{i.e.} \quad U_0^1(x) \leq U_0^2(x),
\]

then for every \( t > 0 \) and every \( x \in \mathbb{R} \),

\[
\int_{-\infty}^{x} u^1(x, t) \, dx \leq \int_{-\infty}^{x} u^2(x, t) \, dx, \quad \text{i.e.} \quad U^1(x, t) \leq U^2(x, t).
\]

**Remarks.** (1) We say that the mass of \( u^1 \) is shifted to the right with respect to that of \( u^2 \) at time \( t = 0 \); this situation is preserved for every \( t > 0 \).

(2) As said in §1.1 we may consider initial data of the form \( M \delta(x - x_0) \).

**2.2. First applications.** An easy application of the Sh.C.P., comparing with self-similar solutions that concentrate all the mass \( M_0 \) of \( u_0 \) at the extreme points \( x = a_1 \) or \( x = a_2 \), allows us to bound the right and left interface of \( u \) from above and below, giving a first estimate of their asymptotic behaviour. Here and in the sequel we fix \( M = M_0 \) in \( r(t): r(t) = c_m(M_0 m^{-1})^{1/(m+1)} \).

**Corollary 2.3.** For every \( t > 0 \) we have

\[
a_1 - r(t) < \xi_1(t) < a_2 - r(t), \quad a_1 + r(t) < \xi_2(t) < a_2 + r(t),
\]

so that

\[
\lim_{t \to \infty} \xi_1(t) t^{-1/(m+1)} = (-1)^i c_m M_0^{(m-1)/(m+1)}.
\]

**Proof.** We take \( u^1(x, t) = \tilde{u}(x, t; M_0, a_1) \) and \( u^2(x, t) = \tilde{u}(x, t; M_0, a_2) \). Since we have \( U_0^1(x) > U_0(x) > U_0^2(x) \), we conclude that \( U^1(x, t) > U(x, t) > U^2(x, t) \). But since the interfaces can be characterized in terms of \( U: \xi_1(t) = \inf\{x \in \mathbb{R}: U(x, t) > 0\}, \xi_2(t) = \sup\{x \in \mathbb{R}: U(x, t) < M_0\} \), it follows that \( \xi_1'(t) = a_1 - r(t) < \xi_1(t) \leq \xi_2(t) = a_2 - r(t) \) and likewise for \( \xi_2(t) \).

We must prove that the inequalities (2.8) are strict: assume for instance that for a \( t_0 > 0 \), \( \xi_2(t_0) = a_2 + r(t_0) \). Since \( \xi_2(t) < a_2 + r(t) \) for every \( t > 0 \), we have \( \xi_2(t_0) = r(t_0) \). Take now \( \tilde{u}(x, t) = \tilde{u}(x - a_2, t; M_0) \). For \( t = t_0 \) we have \( \xi_2(t_0) = \xi_2(t_0) \), \( \xi_2'(t) = \xi_2'(t) \). Using the fact that \( \nu_x(\xi(t), t) = -\xi'(t) \) for any \( t > 0 \) [16], and that \( \nu_{xx} \geq 0 - 1/(m+1) = \nu_{xx} (\text{in } \mathbb{R}[\tilde{u}]) \) [3], we conclude that, at \( t = t_0 \), \( u(x, t_0) > \tilde{u}(x, t_0) \). Since both have mass \( M_0 \) it follows that \( u = \tilde{u} \) at \( t = t_0 \). But this is impossible since \( x_0 < a_2 \) and the center of mass is invariant. \# As a consequence of (2.8) we bound above the waiting-times \( t^*_r \) in terms of \( M_0 = \| u_0 \|_1 \) and \( l_0 = a_2 - a_1 \):

**Corollary 2.4.** We have

\[
t^*_r < T^* = \left( l_0/c_m \right)^{m+1} M_0^{1-m}.
\]

**Proof.** For \( t > T^* \), \( \xi_2(t) > a_1 + r(T^*) = a_1 + l_0 = a_2 \). Similarly for \( \xi_1 \). \# **Remarks.** (1) (2.10) is sharp in terms of \( M_0 \) and \( l_0 \). To see this choose an initial datum \( u_0 \) with two components: one, \( u_0^1(x) \), of mass \( M_0 - \epsilon \), \( \epsilon > 0 \) small, supported in \( [a_1, a_1 + \epsilon] \), and the other, \( u_0^2(x) \), of mass obviously \( \leq \epsilon \), supported in \( [a_1 - \epsilon, a_2] \), and such that the corresponding solution \( u^2(x, t) \) has vertical interfaces for at least a time \( T^* \). Up to the time where the interfaces of the solutions to both
THE ONE-DIMENSIONAL FLOW OF GAS IN A POROUS MEDIUM

515

partial initial data, \( u^1(x, t) \) and \( u^2(x, t) \), meet we have \( u(x, t) = u^1(x, t) + u^2(x, t) \) so that \( \xi(t) = a_2 \). But as \( \epsilon \to 0 \) this time is easily seen to approach \( T^* \) (use the Sh.C.P.).

(2) For recent work on the determination of the waiting-times see [4 and 17].

We now turn to the existence of an inner free-boundary, \( \Gamma_{in} \). Since we are mainly interested in the large-time behaviour we want to bound above the time at which the inner free-boundary ceases to exist. For that we define on \( \mathbb{R} \) the nonnegative function

\[
\tau(x) = \sup \{ t > 0 : u(x, t) = 0 \}.
\]

It is clear that \( \Omega[u] = \{(x, t) \in Q : t > \tau(x)\} \). We have as a consequence of Corollary 2.4:

COROLLARY 2.5. For every \( x \in [a_1, a_2] \), \( \tau(x) < T^* \) so that

\[
\Gamma_{in} \subset (a_1, a_2) \times (0, T^*).
\]

PROOF. If \( x = a_1 \) or \( x = a_2 \), \( \tau(a_i) = t^*_i \) and we are reduced to (2.10). For any \( \bar{x} \): \( a_1 < \bar{x} < a_2 \) such that \( \tau(\bar{x}) > 0 \), we write \( u_0(x) \) as \( u_0 = u_0^{(1)} + u_0^{(2)} \) with \( u_0^{(1)} = u_0 \chi_{(-\infty, \bar{x}]} \) and \( u_0^{(2)} = u_0 \chi_{(\bar{x}, \infty)} \), \( \chi_E \) denoting the characteristic function of a set \( E \subset \mathbb{R} \). Let \( u^{(1)}, u^{(2)} \) be the respective solutions. By comparison \( u(x, t) \geq u^{(i)}(x, t) \) so that \( \tau(\bar{x}) \leq \tau^{(i)}(\bar{x}), i = 1, 2 \).

Now observe that \( \tau^{(1)}(\bar{x}) = t_1^{\star(1)} \) is the right waiting-time of \( u^{(1)} \) and \( \tau^{(2)}(\bar{x}) = t_1^{\star(2)} \) is the left waiting-time of \( u^{(2)} \), so that

\[
\tau(\bar{x}) < \left( \frac{\bar{x} - a_1}{c_m} \right)^{m+1} M_1^{1-m}, \text{ with } M_1 = \int_{a_1}^{\bar{x}} u_0(x) \, dx
\]

and

\[
\tau(\bar{x}) < \left( \frac{a_2 - \bar{x}}{c_m} \right)^{m+1} M_2^{1-m}, \text{ with } M_2 = M_0 - M_1.
\]

It follows from (2.13), (2.14) that

\[
I_0 = (a_2 - \bar{x}) + (\bar{x} - a_1) > c_m \left( M_1^{(m-1)/(m+1)} + M_2^{(m-1)/(m+1)} \right) \tau(\bar{x})
\]

\[
\geq c_m M_0^{(m-1)/(m+1)} \tau(\bar{x})
\]

and the result follows. #

REMARKS. (1) (2.12) is sharp: argue as in Remark (1) to Corollary 2.2.

(2) It is not difficult to see that

\[
\Gamma_{in} = \{(x, \tau(x)) : x \in \text{Int}(\Lambda)\} \cup \{(x, t) : x \in \partial \Lambda \cap \Lambda \text{ and } 0 < t < \tau(x)\}
\]

where \( \Lambda = \{(a_1, a_2) : \tau(x) > 0\} \) and that for every maximal open interval \( I \) in \( \Lambda \), \( \Gamma_{in} \cap (I \times (0, \infty)) \) consists of one or two monotone \( C^1 \)-arcs (pieces of interfaces to subsolutions as above). #

3. The asymptotic behaviour. This section is devoted to proving Theorem A (ii): the fact that \( \max_{x \in \mathbb{R}} u(x, t) \leq \max_{x \in \mathbb{R}} \bar{u}(x, t; M_0) \) for every \( t > 0 \) follows easily
from two properties: (i) \( u \) and \( \bar{u} \) have the same mass, \( M_0 \); (ii) \( \nu_{xx} \geq -((m + 1)t)^{-1} \) in \( \Omega[u] \), \( \bar{\nu}_{xx} = -((m + 1)t)^{-1} \) in \( \Omega[\bar{u}] \).

The rest is based on a precise description of the outer interfaces. We begin by revisiting the second-order differential inequality for the \( \xi_i \)'s obtained by Caffarelli and Friedman [11]:

**Lemma 3.1.** There exist nonnegative measures \( \mu_i, i = 1, 2 \), on \( (0, \infty) \) such that

\[
\xi_i''(t) + \frac{m}{(m + 1)t} \xi_i'(t) = \mu_i(t)(-1)^i
\]

in the sense of distributions. Hence the expression \((-1)^i \xi_i'(t)t^{m/(m+1)}\) is nondecreasing in \((0, \infty)\).

**Remarks.**

1. The coefficient \( m/(m + 1) \) is best possible: the self-similar solutions \( \bar{u}(x, t; M, a) \) satisfy (3.1) with \( \mu_i = 0 \).

2. Caffarelli and Friedman's result states (3.1) in the form \( f''(0) + \frac{k}{2} f)(0) = \mu_i(t)(-1)^i \) with a constant \( k > 0 \). But the specification of \( k \) as \( m/(m + 1)t \) plays a fundamental role in the sequel for it gives the monotonicity of \( \xi_i'(t)t^{m/(m+1)} \).

**Proof.** We review the proof in [11] to point out how \( k \) may be replaced by \( m/(m + 1)t \).

Let us take the case \( i = 2 \) and drop the \( i \) for simplicity. At a point of the interface \((\xi(t_0), t_0)\) with \( t_0 > t^* \), we adapt a self-similar solution \( \bar{u} = \bar{u}(x - x_1, t; M_1) \) with \( x_1, M_1 \) so chosen as to have (i) \( \xi(t_0) = \bar{\xi}(t) \) and (ii) \( \xi'(t_0) = \bar{\xi}'(t_0) \), i.e. \( \nu_x(\xi(t_0), t_0) = \bar{\nu}_x(\xi(t_0), t_0) \).

Since \( \nu'_{xx} \geq -((m + 1)t)^{-1} = \bar{\nu}_{xx} \) in \( \Omega[\bar{u}] \), it follows for \( t \geq t_0 \) that \( u(x, t) \geq \bar{u}(x, t) \). As in [11] we conclude that for \( h > 0 \),

\[
(3.2) \quad \xi(t_0 + h) - \xi(t_0) - \xi'(t_0)h \geq \bar{\xi}(t_0 + h) - \bar{\xi}(t_0) - \bar{\xi}'(t_0)h.
\]

Using the fact that for the self-similar solution \( \bar{u} \),

\[
(3.3) \quad \bar{\xi}''(t_0) + \frac{m}{(m + 1)t_0} \bar{\xi}'(t_0) = 0,
\]

the second-member of (3.2) equals \(-h^2/2 \cdot (m/(m + 1)t_0) \bar{\xi}'(t_0) + O(h^3)\).

Now define the function \( \Phi_h \) for \( h > 0 \) fixed by

\[
(3.4) \quad \Phi_h(t_0) = \frac{\bar{\xi}(t_0 + h) - \bar{\xi}(t_0) - h\bar{\xi}'(t_0)}{h^2/2} \geq -\frac{m}{(m + 1)t_0} \bar{\xi}'(t_0) + O(h).
\]

One proves as in [11] that a subsequence of \( \Phi_h \) converges weakly towards a signed measure so that in the limit (3.5) gives (dropping the zeros)

\[
(3.5) \quad \xi''(t) + \frac{m}{(m + 1)t} \xi'(t) = \mu
\]

in the distribution sense in \((t^*, \infty)\) and \( \mu \) is nonnegative. Now divide (3.5) by \( \xi'(t) > 0 \) to get

\[
(3.6) \quad \ln(\xi'(t)t^{m/(m+1)})' = \frac{\mu(t)}{\xi'(t)} \geq 0.
\]

Therefore \( \xi'(t)t^{m/(m+1)} \) is nondecreasing in \((t^*, \infty)\). But since \( \xi'(t) = a_2 \) in \( 0 < t < t^* \), the assertions of the lemma hold in \((0, \infty)\).

---

1 If \( t = t^* \), \( \xi_i(t^*) \) means the right derivative \( \xi_i(t^*+) \).
We recall that for the self-similar solution \( \bar{u} = \bar{u}(x, t; \bar{M}_0) \), the interfaces are given by \( (-1)^i \xi_i(t) = r(t) = c_m(M_{0}^{m-1}t)^{1/(m+1)} \). Combining Corollary 2.3 and Lemma 3.1 we obtain

**Lemma 3.2.** For \( t > t^* \) we have

\[
(-1)^i \xi_i'(t) \leq r'(t) \quad \text{and} \quad (-1)^i \xi_i'(t)/r'(t) \uparrow 1 \quad \text{as} \quad t \to \infty.
\]

There exist \( b_i, i = 1, 2, \) such that \( a_1 \leq b_i \leq a_2 \), and as \( t \to \infty \),

\[
\xi_2(t) - r(t) \downarrow b_2, \quad \xi_1(t) + r(t) \uparrow b_1.
\]

Finally

\[
\lim_{t \to \infty} t|\xi_i'(t) - (-1)^i r'(t)| = 0.
\]

**Proof.** We may consider only the case \( M_0 = 1 \) and \( i = 2 \). Also we drop the \( i \)'s.

Since \( \xi'(t)t^{m/(m+1)} \) is nondecreasing (Lemma 3.1) there exists the limit \( \lim_{t \to \infty} \xi'(t)t^{m/(m+1)} = K \leq \infty \). Since \( \lim_{t \to \infty} \xi(t)t^{-1/(m+1)} = c_m \) (Corollary 2.3) we conclude that \( K = c_m/(m + 1) \) and (3.7) is proved.

In particular we have \( \xi'(t) \leq r'(t) \) so that \( \eta(t) = \xi(t) - r(t) \) is nonincreasing in \( t \).

Since \( a_1 < \eta(t) < a_2 \), (3.8) follows.

To prove (3.9) write (3.1) in the form

\[
(t\xi')' = \xi'/ (m + 1) + t \mu(t).
\]

Integrating in \( t \) gives

\[
t\xi'(t) = \frac{\xi(t) - a}{m + 1} + \int_0^t t \mu(t).
\]

Let \( \xi(t) = \int_0^t t \mu(t) \). (3.11) can be written as \( t \eta'(t) = (\eta(t) - a_2)/(m + 1) + \xi(t) \) so that (3.9) is equivalent to \( \xi(\infty) = (a_2 - b_2)/(m + 1) \). If this is not true and, say, \( \xi(\infty) \geq (a_2 - b_2)/(m + 1) + \epsilon \) for an \( \epsilon > 0 \), then we would have \( \lim_{t \to \infty} t \eta'(t) > \epsilon \) as \( t \to \infty \) so that \( \lim_{t \to \infty} \eta(t) = \infty \). But since \( |\eta(t)| \leq \max\{|a_1|, |a_2|\} \), this is not possible. The same argument holds if \( \xi(\infty) < (a_2 - b_2)/(m + 1) \).

**Remark.** (3.11) implies that \( (-1)^i(\xi_i(t) - a_i)t^{-1/(m+1)} \) is monotone nondecreasing. Hence we can formulate (2.9) more precisely:

\[
(-1)^i(\xi_i(t) - a_i)t^{-1/(m+1)} \uparrow c_m(M_{0}^{m-1}/(m+1)). \quad \#\]

To obtain the asymptotic expression (0.10) for \( \xi_i(t) \) we need yet to show that \( b_1 = b_2 = x_0 \). We introduce the following expression: \( d(t) = l(t) - 2r(t) \), where \( l(t) = \xi_3(t) + \xi_2(t) \) is the dispersion of \( u \) at time \( t \). (3.7) says that \( d'(t) \leq 0 \) and (3.8) that \( d(t) \downarrow b_1 - b_2 \) as \( t \to \infty \). We show next that \( b_1 = b_2 \).

**Lemma 3.3.** \( b_1 = b_2, \) i.e., there exists \( b \in (a_1, a_2) \) such that as \( t \to \infty \),

\[
\xi_1(t) = (-1)^i r(t) + b + o(1).
\]

**Proof.** We divide the proof in two parts.

(I) We prove first that \( b_2 \geq b_1 \), i.e. that \( \lim_{t \to \infty} d(t) \geq 0 \). For that we evaluate \( v \) at a fixed \( t > 0 \). Since \( v(\xi_1(t), t) = 0 \),

\[
v_x(\xi_1(t), t) = -\xi_1'(t) = (r(t) - e(t))/(m + 1) t
\]
where \( \epsilon(t) \geq 0, \epsilon(t) \to 0 \) as \( t \to \infty \), and \( \nu_{xx} \geq ((m + 1)t)^{-1} \), we have

\[
\nu(x, t) \geq \frac{\dot{x}^2}{2(m + 1)t} + \frac{(r(t) - \epsilon(t))\dot{x}}{(m + 1)t}
\]

if \( \dot{x} \geq 0 \),

where \( \dot{x} = x - \xi(t) \). Hence \( \nu(x, t) = 0, x > \xi(t) \) implies \( \dot{x} \geq 2(r(t) - \epsilon(t)) \). But since \( \nu(x, t) = 0 \) for \( x = \xi(t) \), i.e. for \( \dot{x} = l(t) = 2r(t) + d(t) \), we conclude that \( d(t) \geq -2\epsilon(t) \). Let \( t \to \infty \) to conclude.

(II) We now prove that \( b_1 > b_2 \) cannot occur.

The idea is to compare \( u \) at fixed times \( t > 0 \) with the self-similar solutions \( \tilde{u} = \tilde{u}(x - x^*(t), t; M_0), x^*(t) = \frac{1}{2}(\xi_1(t) + \xi_2(t)) \) (i.e. the one centered in \( \Omega(t) \)) and estimate the integrals at time \( t \):

\[
I_1(t) = \int_{u < \tilde{u}} (\tilde{u}(x, t) - u(x, t)) \, dx,
\]

(3.15)

\[
I_2(t) = \int_{u > \tilde{u}} (u(x, t) - \tilde{u}(x, t)) \, dx.
\]

Since \( \int u(x, t) \, dx = \int \tilde{u}(x, t) \, dx = M_0, I_1(t) = I_2(t) \) for every \( t \). Nevertheless we shall show that if \( b_2 > b_1 \), \( I_2 \) is asymptotically larger than \( I_1 \).

We begin by defining in \( \{(x, t): t > T^*, \xi_1(t) \leq x \leq \xi_2(t)\} \) the function

\[
f(x, t) = \nu_x(x, t) + (x - x^*(t)) / (m + 1)t
\]

(cf. §1.4). We have

\[
\partial f(x, t) / \partial x = \nu_{xx}(x, t) + ((m + 1)t)^{-1} \geq 0
\]

so that \( f \) is nondecreasing in \( x \). Also

\[
f(\xi_1(t), t) = -\xi_1(t) - \frac{l(t)}{2(m + 1)t} = \frac{d(t) - 2\epsilon(t)}{2(m + 1)t}.
\]

Since \( 0 \leq d(t) \leq l_0 \) we conclude that \( f(\xi_1(t), t) = O(1/t) \) as \( t \to \infty \). Similarly \( f(\xi_2(t), t) = O(1/t) \). This and (3.17) give

\[
f(x, t) = O(1/t) \quad \text{as } t \to \infty \text{ uniformly in } x \in \Omega(t).
\]

Next we estimate \( \nu(x, t) - \tilde{\nu}(x, t) \) for large \( t \): for every \( t > T^* \) and \( x: |x - x^*(t)| \leq r(t) \) we have \( \partial(\nu - \tilde{\nu}) / \partial x = f \) so that

\[
|\nu(x, t) - \tilde{\nu}(x, t)| \leq |\nu(x^*(t) - r(t), t)| + \int_{x^* - r}^{x} |f(x, t)| \, dx
\]

\[
\leq \sup |\nu_x| \cdot d(t) / 2 + O(1/t) \cdot r(t) = O(r(t)/t)
\]

and the same estimate clearly holds for \( \xi_1(t) \leq x \leq \xi_2(t) \) and \( \xi_2(t) \leq x \leq \xi_2(t) \). (The estimate for \( |\nu_x| \) comes from (3.16).) Hence we conclude that

\[
|\nu(x, t) - \tilde{\nu}(x, t)| = O(t^{-m/(m+1)}) \quad \text{as } t \to \infty \text{ uniformly in } x \in \mathbb{R}.
\]

From this it follows that uniformly in \( x \) such that \( |x - x^*(t)| \leq \alpha r(t), 0 < \alpha < 1, \) if \( m > 2 \) or in \( x \in \mathbb{R} \) if \( 1 < m \leq 2 \):

\[
|u(x, t) - \tilde{u}(x, t)| = O(t^{-2/(m+1)})
\]

(a simple application of the Mean Value Theorem since \( u = ((m - 1)r/m)^{1/(m-1)} \)).
We are now in a position to estimate $I_1$ and $I_2$ under the hypothesis that $b_2 > b_1$; since $\int u(x, t) \, dx = \int \bar{u}(x, t) \, dx$ and $l(t) - \bar{l}(t) = 2d(t) > 0$, the set $G(t) = \{ x \in \mathbb{R} : \nu(x, t) < \bar{\nu}(x, t) \}$ is nonvoid. Let $x_1(t) = \inf G(t)$, $x_2(t) = \sup G(t)$. We have $\xi_1(t) \leq x_1(t) \leq x_2(t) \leq \xi_2(t)$. Since

$$\bar{\nu}(x, t) = \left( r(t)^2 - |x - x^*(t)|^2 \right) / 2(m + 1)t$$

for every $x : |x - x^*(t)| \leq r(t)$, recalling (3.14) we obtain, if $\lim d(t) = d > 0$, the estimate

$$x^*(t) - x_1(t) = o(r(t)),$$

and the same applies to $x_2(t)$. Thus as $t \to \infty$,

$$I_1(t) = \int_{[u < \bar{u}]} |\bar{u} - u| \, dx$$

$$\leq |x_2(t) - x_1(t)| \sup_{x_1(t) \leq x \leq x_2(t)} |u(x, t) - \bar{u}(x, t)|$$

$$\leq o(r(t)) \cdot O\left( r(t)^2 \right) = o(t^{-1/(m+1)}).$$

In the following $C$ will stand for any positive constant depending only on $m$. For large $t$ it follows from (3.14), (3.22) that for $r(t)/3 < |x - x^*(t)| < r(t)/2$,

$$\nu(x, t) - \bar{\nu}(x, t) \geq Ct^{-m/(m+1)}$$

so that we estimate $I_+$ from below:

$$I_+(t) \geq 2 \cdot (r(t)/6) \cdot C t^{-2/(m+1)} \geq Ct^{-1/(m+1)}.$$  

(3.24), (3.25) contradict the fact that $I_+(t) = I_-(t)$ for every $t$. Hence the assumption $b_2 > b_1$ was false. 

**Proof of Theorem A.** Part (i) was proved in Corollaries 2.4 and 2.5. To prove part (ii) we repeat the calculations of the preceding lemma, taking into account the fact that $d(t) \to 0$. Thus $x^*(t) = b + o(1)$ and (3.18), (3.20), (3.21) give, respectively:

$$\nu(x, t) + (x - b)/(m + 1)t = o(1/t) \quad \text{uniformly in } x \in \Omega(t),$$

$$\nu(x, t) - \bar{\nu}(x, t; M_0, b) = o(t^{-m/(m+1)}) \quad \text{uniformly in } x \in \mathbb{R},$$

$$u(x, t) - \bar{u}(x, t; M_0, b) = o(t^{-2/(m+1)}),$$

uniformly in $x : |x - b| < \alpha r(t), 0 < \alpha < 1$, if $m > 2$ or in $x \in \mathbb{R}$ if $1 < m \leq 2$.

It only remains to prove that $b = x_0$.

If $1 < m \leq 2$ the proof is immediate from (3.28) and the invariance of the center of mass:

$$M_0 |x_0 - b| = \left| \int x(u(x, t) - \bar{u}(x, t; M_0, b)) \, dx \right|$$

$$= O\left( r(t)^2 \right) \cdot o(t^{-2/(m+1)}) = o(1).$$

Now let $t \to \infty$ to obtain $x_0 = b$. 

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Case $m > 2$. To simplify the calculation we may assume that $b = 0$ (if $b \neq 0$ shift the $x$-axis). Then

\begin{equation}
M_0 | x_0 | = \left| \int x (u - \bar{u}) \, dx \right|
\leq \int_{-r(t)}^{-r(t)} x u(x, t) \, dt + \int_{r(t)}^{r(t)} x u(x, t) \, dt
+ \int_{-r(t)}^{-r(t)} |x| |u(x, t) - \bar{u}(x, t)| \, dx
= I_1 + I_2 + I_3.
\end{equation}

Using (3.27) we estimate $u$ in the region $|x| \geq r(t)$ as $o(t^{-m/(m-1)})$ so that

\[ I_1 + I_2 = o(t^{-m/(m-1)}), \quad r(t) \cdot d(t) = o(t^{-1/(m+1)}) \to 0. \]

Next we estimate $I_3$. By (3.27) there is a function $\varepsilon(t) \geq 0$, $\varepsilon(t) \to 0$ such that for $|x| \leq r(t)$,

\begin{equation}
\tilde{\nu}(x, t) - \varepsilon(t) t^{-m/(m+1)} \leq \nu \leq \tilde{\nu} + \varepsilon(t) t^{-m/(m+1)}.
\end{equation}

Let $F(t) = \{|x| \leq r(t): u(x, t) \geq \bar{u}(x, t)\}$. We have ($C$ represents any constant $> 0$):

\begin{equation}
\left| \int_{F(t)} x (u - \bar{u}) \, dx \right| \leq 2 \int_{0}^{r(t)} x C |\nu - \tilde{\nu}|^{1/(m-1)} \, dx
\leq C \int_{0}^{r(t)} x \left\{ \frac{r(t)^{2} - x^{2} + Ce(t)r(t)}{2(m+1)t} \right\}^{1/(m-1)} - \left\{ \frac{r(t)^{2} - x^{2}}{2(m+1)t} \right\}^{1/(m-1)} \, dx
\leq Cr(t)\left\{ -Ce(t) r^{-m/(m-1)} + (1 + Ce(t)/r(t))^{m/(m-1)} \right\}
= o(r(t)^{-1/(m-1)}) + o(1) \to 0.
\end{equation}

A similar computation applies on the set $G(t) = \{|x| \leq r(t): u(x, t) \leq \bar{u}(x, t)\}$ (by replacing $\varepsilon(t)$ by $-\varepsilon(t), \ldots$) so that finally $I_3(t) \to 0$ and $x_0 = 0$ (i.e. $x_0 = b$) follows from (3.30) letting $t \to \infty$. #

4. Symmetric solutions. In this section we assume that $u_0(x)$ is symmetric, i.e.

\begin{equation}
u_0(x) = u_0(-x).
\end{equation}

Since (0.1) is symmetry-invariant the corresponding solution $u(x, t)$ satisfies

\begin{equation}u(x, t) = u(-x, t)
\end{equation}

for every $x, t > 0$. We set $\xi(t) = \xi_2(t) = -\xi_1(t)$. We introduce a comparison principle based on the estimate of the concentration of mass around the origin by means of which we prove optimal rates of convergence.
in the results of Theorem A:

**Theorem B.** Let \( u(x, t) \) be a solution of (0.1), (0.2) with \( u \) satisfying (0.3), (0.4), (4.1). Then there exist \( \tau > 0 \) and \( t_1 \gg 0 \) such that

\[
(4.3) = (0.10') \quad 0 \leq \left( f(t) - r(t) \right) t^{m/(m+1)} \leq k_1 \cdot M_0^{(m-1)/(m+1)_\tau} \quad \text{if } t \geq t_1, \\
(4.4) = (0.11') \quad 0 \geq \left( f(t) - r(t) \right) t^{(2m+1)/(m+1)} \geq k_2 \cdot M_0^{(m-1)/(m+1)_\tau} \quad \text{if } t \geq t_1, \\
(4.5) = (0.12') \quad V(x, t) - \frac{x}{(m+1)t} t^{(2m+1)/(m+1)} \leq k_3 \cdot M_0^{(m-1)/(m+1)_\tau} \quad \text{if } |x| < \xi(t), t \geq t_1, \\
(4.6) = (0.13') \quad v(x, t) - \frac{r(t)^2 - x^2}{2(m+1)t} + t^{2m/(m+1)} \leq k_4 \cdot M_0^{(m-1)/(m+1)_\tau} \quad \text{if } x \in \mathbb{R}, t \geq t_1,
\]

for some positive constants \( k_1 = c_m/(m + 1), k_2 \leq k_1 ((m + 1)/m)^m, k_3 \leq c_m(k_1/(m + 1) + k_2) \). Moreover there exists \( \tau_1 = \tau_1(m) > 0 \) such that \( \tau \leq \tau_1 M_0^{1-n_0^{-m_0+1}} \). #

**Remarks.**

1. (4.6) and \( u = \lim_{t \to \infty} u(t, \cdot) \) give the estimate for \( u \),

\[
(4.7) = (0.16') \quad u(x, t) = \bar{u}(x, t; M_0) + O(t^{-(m+2)/(m+1)}),
\]

if \( t \geq t_1 \) uniformly in \( x: |x| \leq \alpha t(t), 0 < \alpha < 1 \) (if \( 1 < m \leq 2 \) uniformly in \( x \in \mathbb{R} \)).

2. The exponents in (0.10')--(0.14') are best possible. To see this apply the theorem to the explicit solution \( u(x, t) = \bar{u}(x, t + \tau; M_0) \) for some \( \tau > 0 \), that serves as a model.

3. We do not treat the problem of determining the best \( \tau \) in Theorem B and its consequences. In this respect see the indications in [21].

4. The proof of Theorem B can be adapted to treat radially-symmetric solutions in spatial dimension \( n \geq 1 \). #

The proof of Theorem B proceeds by comparing \( u \) with the self-similar solutions \( \bar{u}(x, t; M_0) \) and \( \bar{u}(x, t + \tau; M_0) \) for some suitable \( \tau > 0 \). As in §2 we first prove an elliptic version of the comparison principle.

**Lemma 4.1 (Concentration-Comparison Principle. Elliptic Version).** Let \( \beta \) be a continuous nondecreasing function such that \( O = \beta(0) \subset \text{Int} \beta(\mathbb{R}) \), let \( f_i, i = 1, 2, \) be symmetric and integrable functions in \( \mathbb{R} \) and define for \( r \geq 0 \),

\[
(4.8) \quad F_i(r) = \int_{|x| \leq r} f_i(x) \, dx.
\]

Let \( \bar{u}_i, i = 1, 2, \) be the (symmetric) solutions of \(-u_i'' + \beta(u_i) = f_i[9], \) set \( w_i = \beta(u_i) \) and for \( r > 0 \),

\[
(4.9) \quad W_i(r) = \int_{|x| \leq r} w_i(x) \, dx.
\]

Then if \( F_1(r) \leq F_2(r) \) for every \( r \geq 0 \), then \( W_1(r) \leq W_2(r) \) for every \( r \geq 0 \). #
Remark. We say that $f_2$ is more concentrated than $f_1$: $f_2 > f_1$. The lemma implies then that $w_2 > w_1$.

Proof. As in Lemma 2.1 let $G = \{ r \geq 0: W_1(r) > W_2(r) \}$. If $G$ is nonvoid, let $I = (a, b)$ be a maximal interval in $G$, $0 \leq a < b \leq \infty$. As in Lemma 2.1 $u_1 - u_2$ is strictly increasing on $I$. Next if $b < \infty$ we have $W_1(b) = W_2(b)$, $u_1(b) < u_2(b)$ arguing as there and we conclude that $a = 0$ and $W_1(0) > W_2(0)$, impossible. The case $b = \infty$ is also similar.

Via Semigroup Theory we pass to

**Lemma 4.2 (Concentration-Comparison Principle. Parabolic Version).** Let $u^1(x, t), u^2(x, t)$ be solutions of (0.1), (0.2) with symmetric initial data $u_0^1(x), u_0^2(x) \in L^1(\mathbb{R})$. If for every $r > 0$,

\[
\int_{|x|<r} u_0^1(x) \, dx < \int_{|x|<r} u_0^2(x) \, dx,
\]

then for every $t, r > 0$ we have

\[
\int_{|x|<r} u^1(x, t) \, dx < \int_{|x|<r} u^2(x, t) \, dx.
\]

Remark. Both lemmas admit obvious $n$-dimensional counterparts valid for radially-symmetric solutions. Hence Theorem B admits an $n$-dimensional version.

**Corollary 4.3.** Let $u(x, t)$ be a solution of (0.1)–(0.4), symmetric with respect to $x$ and assume that there exist $\tau > 0$, $t_1 \geq 0$ such that $u(x, t_1) > \bar{u}(x, t_1 + \tau; M_0)$. Then for every $t \geq t_1$, $u(x, t) > \bar{u}(x, t + \tau; M_0)$ so that

\[
r(t) < \xi(t) < r(t + \tau) < r(t) + r(t)\tau/((m + 1)t).
\]

Proof. The inequality $r(t) \leq \xi(t)$ comes from Theorem A. To obtain the inequality $\xi(t) \leq r(t + \tau)$ we use Lemma 4.2 and the fact that $\xi(t) = \sup \{r > 0: \int_{|x|<r} u(x, t) \, dx < M_0 \}$. 

We now show that for every $u_0 \in L^1(\mathbb{R})$ satisfying (0.3), (0.4), (4.2) there exist $\tau > 0$ and $t_1 \geq 0$ such that (4.12) holds. Moreover we bound above $\tau$ in terms of $M_0$ and $l_0$.

**Lemma 4.4.** There exists $\tau_1 > 0$ such that (4.12) holds with $\tau = \tau_1 \cdot M_0^{1-m} l_0^{m+1}$ for all large $t$, and $\tau_1 \geq (2c_m)^{-m+1}$.

Proof. By means of the group of transformations (1.9) we can reduce the proof to the case $M_0 = l_0 = 1$: if the lemma is true in this case and $u(x, t)$ is a general solution of (0.1)–(0.4), (4.2), we define $\tilde{u}$ by

\[
u(x, t) = \frac{M_0}{l_0} \tilde{u} \left( \frac{x}{l_0}, \frac{M_0^{m-1}}{l_0^{m+1}} t \right).
\]

We have $\tilde{M}_0 = \tilde{l}_0 = 1$ so that $\tilde{u}(\cdot, t) > \tilde{u}(\cdot, t + \tau_1; 1)$ for all $t \geq \tilde{t}_0 \geq 0$. Then

\[
u(x, t) > \frac{M_0}{l_0} \tilde{u} \left( \frac{x}{l_0}, \frac{M_0^{m-1}}{l_0^{m+1}} + \tau_1; 1 \right) = \bar{u} \left( x, t + \frac{\tau_1 l_0^{m+1}}{M_0^{m-1}}; M_0 \right).
\]
Therefore we assume that \( M_0 = l_0 = 1 \). Now note that there is a worst situation with respect to the relation \( > \), namely the one with initial condition
\[
(4.15) \quad u_0(x) = \frac{1}{2} \delta(x - \frac{1}{2}) + \frac{1}{2} \delta(x + \frac{1}{2}).
\]

We only have to prove that there exists a \( \tau_1 \) for this particular \( u_0 \) (the fact that \( u_0 \) is a measure causes no inconvenience, see remark in §1.1). Since \( u_0(x) > \frac{1}{2} \delta(x - \frac{1}{2}) \), \( u(x, t) \geq \tilde{u}(x - \frac{1}{2}, t; \frac{1}{2}) \) so that for every \( t > t_0 = \left(4c_m^{m+1}\right)^{-1} \) we have \( u(x, t) \geq \tilde{u}(\frac{1}{2}, t; \frac{1}{2}) > 0 \) for \( 0 \leq x \leq 1 \). Also the free-boundary \( \xi_2 \) of \( \tilde{u} \) passes through \((1, t_0)\). By the Sh.C.P. we derive the estimate \( 1 < \xi(t) \leq 1 + c_m(t - t_0)^{1/(m+1)} \). To obtain \( u(x, t) > \tilde{u}(x, t + \tau; 1) \) at a time \( t > t_0 \) we only have to take \( \tau \) large enough, for instance such that
\[
(4.16) \quad \tilde{u}(0, t + \tau; 1); \xi(t) \leq \tilde{u}(\frac{1}{2}, t; \frac{1}{2}).
\]
This \( \tau = \tau(t, m) \) is to be minimized in \( t > t_0 \) to obtain \( \tau_1 \).

Consider now the explicit solution \( u(x, t) = \tilde{u}(x, t + \tau; 1) \) such that \( l_0 = 1 \); then \( \tau = \left(2c_m^{-1}\right)^{(m+1)} \), so that \( \tau_1 > (2c_m)^{-1} \). \#

Proof of Theorem B. Corollary 4.3 and Lemma 4.4 imply (4.3).

To prove (4.4) we restrict ourselves as above to the case \( M_0 = l_0 = 1 \). Let us estimate the derivative of \( \eta(t) = \xi(t) - r(t) \) using the fact that \( t^{m/(m+1)} \eta(t) \uparrow 0 \) (Lemma 3.2). For \( t > 0, \lambda > 1 \) we have
\[
(4.17) \quad -\eta'(t) \leq k_1 \tau \lambda \left\{ (m + 1) t^{2(m+1)/(m+1)} (\lambda^{1/(m+1)} - 1) \right\}^{-1}.
\]
The right-hand expression is minimized setting \( \lambda = ((m + 1)/m)^{m+1} \); then (4.18) gives (4.4) with \( k_1 \leq k_2 \left((m + 1)/m\right)^m \).

Estimates (4.5), (4.6) are obtained by inserting the information (4.3), (4.4) into formulas (3.16)–(3.18) in Lemma 3.3. \#

5. Other results on the growth of the interfaces. In this section we consider solutions \( u(x, t) \) of the Cauchy problem (0.1), (0.2), where \( u_0 \) satisfies (0.3), and instead of (0.4) the half-condition
\[
(0.18) \quad \text{ess sup}(\text{support}(u_0)) = 0.
\]

Then a right free-boundary \( x = \xi(t) \), appears where \( \xi(t) = \{ \text{sup x: } u(x, t) > 0 \} \) for \( t > 0, \xi(0) = 0 \). By the Sh.C.P. \( \xi(t) \) is finite and in fact
\[
(5.1) \quad 0 \leq \xi(t) \leq c_m \| u_0 \|_{1}^{(m-1)/(m+1)} t^{1/(m+1)}.
\]
What was said in the Introduction applies and thus there exists a time \( t^* \geq 0 \) such that \( \xi(t) = 0 \) for \( 0 \leq t \leq t^* \) and \( \xi(t) \in C^1([t^*, \infty]) \) and \( \xi'(t) > 0 \) if \( t > t^* \). Also \( \xi(t)^{-1/(m+1)} \) and \( \xi'(t)^{m/(m+1)} \) are nondecreasing in \((0, \infty)\). Furthermore we prove

Theorem C. As \( t \to \infty \) we have (with \( r(t) = c_m(M_{0m-1}t)^{1/(m+1)} \))
\[
(5.2) \quad \frac{\xi(t)}{r(t)} \uparrow 1, \quad \frac{\xi'(t)}{r'(t)} \uparrow 1.
\]
As \( t \to 0 \) we have

\[
(5.3) \quad \frac{\dot{\zeta}(t)}{r(t)} \downarrow 0, \quad \frac{\dot{\zeta}(t)}{r'(t)} \downarrow 0.
\]

Moreover if \( x_0 = M_0^{-1} \int u_0(x) \, dx, -\infty \leq x_0 < 0, \)

\[
(5.4) \quad \zeta(t) - r(t) \downarrow x_0.
\]

And if \( x_0 \) is finite, then

\[
(5.5) \quad t(\zeta'(t) - r'(t)) \uparrow 0.
\]

**Proof.** Take the sequence of approximations to \( u(x, t) \), \( \{u^n(x, t)\} \) such that \( u^n(x, t) \) is the solution of (0.1) with initial condition \( u_0^n = u_0 \cdot \chi_{[-n,0]} \). If \( \dot{\xi}^n(t) \) is the corresponding right-interface it follows from \( u(x, t) \supset u^n(x, t) \) that \( \dot{\xi}^n(t) \geq \dot{\xi}^n(t) \).

But by (2.9) \( \dot{\xi}^n(t) \rightarrow c_m(M_n^{m-1/(m+1)}) \), where \( M_n = \int_{-n}^0 u_0(x) \, dx \). Since \( M_n \to M_0 \) as \( n \to \infty \), this and (5.1) give (5.2). To obtain \( \dot{\xi}^n(t)/r^n(t) \to 1 \) argue as in Lemma 3.2.

To prove (5.3) compare \( u \) with the solution \( u_e \) resulting from shifting the initial mass lying in \([-\epsilon, 0]\), for small \( \epsilon > 0 \), to 0 as a point mass \( M_0 \delta(x) \). In some time interval \([0, t_\epsilon]\), \( t_\epsilon > 0 \), the right-interface for \( u_e \) coincides with the one for this point mass and the Sh.C.P. gives us

\[
(5.6) \quad \xi(t) \leq c_m \left( M_e^{m-1} t \right)^{1/(m+1)} \quad \text{for } 0 \leq t < t_\epsilon.
\]

Now let \( \epsilon \to 0 \): then \( M_e \to 0 \) and (5.4) implies that \( \dot{\xi}(t)/r(t) \to 0 \). Since \( \dot{\xi}(t) t^{m/(m+1)} \) is monotone the limit \( \dot{\xi}(t)/r(t) \) exists and is zero.

To prove (5.4) notice that there exists \( b, -\infty \leq b \leq 0 \), such that \( \dot{\xi}(t) - r(t) \downarrow b \) since \( \dot{\xi}(t) \leq r'(t) \) for every \( t > 0 \). We shall prove that \( b = x_0 \). For that we call \( \dot{u}^n(x, t) \) the solution resulting from shifting the mass of \( u_0 \) in \((-\infty, n]\) as a point mass to \( x = -n \), keeping \( \dot{u}_0^n(x) = u_0(x) \) for \( x > -n \). Let \( \dot{\xi}_e^n(t) \) and \( x_0^n \) be the corresponding right-interface and center of mass. The sequence \( \{\dot{\xi}_e^n(t)\}_{n \in \mathbb{N}} \) is nonincreasing in \( n \) by the Sh.C.P. and Theorem A says that \( \dot{\xi}^n(t) = \dot{x}_0^n + r(t) + o(1) \).

Since \( \dot{x}_0^n \downarrow x_0 \) as \( n \to \infty \), \( b = \lim_{t \to \infty} (\dot{\xi}(t) - r(t)) \leq x_0 \), so that in case \( x_0 = -\infty \) we are done.

It remains to prove that \( b \geq x_0 \) in case \( x_0 > -\infty \). Take an \( \epsilon > 0 \). It is clear that there exist \( n_\epsilon \) and \( t_\epsilon \) such that for \( n \geq n_\epsilon \) and \( t \geq t_\epsilon \), \( \dot{\xi}^n(t) < x_0 + r(t) + \epsilon \). Since \( \dot{\xi}(t)/r(t) \) is nondecreasing (we drop the index \( n \) in this calculation),

\[
\epsilon > \dot{\xi}(t) - r(t) - \dot{x}_0 = \int_t^\infty (r'(s) - \dot{\xi}'(s)) \, ds = \int_t^{2t} r'(s) \left[ 1 - \frac{\dot{\xi}(s)}{r'(s)} \right] \, ds
\]

\[
\geq (r(2t) - r(t)) \left( 1 - \frac{\dot{\xi}'(2t)}{r'(2t)} \right) = r(2t)(1 - 2^{-1/(m+1)}) \left( 1 - \frac{\dot{\xi}(2t)}{r'(2t)} \right).
\]
So that for $t \geq 2 t_\varepsilon$, \[ 1 - \frac{\dot{\xi}(t)}{r(t)} < k_m \varepsilon / r(t) \] with $k_m > 0$ depending only on $m$.

Since $-\partial_x(\dot{\xi}(t), x) = \dot{\xi}(t)$ [16], and $\dot{v}_r \leq -((m + 1)t)^{-1}$, we have at $\bar{x}(t) = x_0 + r(t) - \varepsilon$, for $t$ large enough ($t \geq 2 t_\varepsilon, 2k_m \varepsilon \leq r(t)$):

\[
\dot{v}(\bar{x}(t), t) \geq \left( r'(t) - \frac{k_m r'(t)}{r(t)} \right) \left( \dot{\xi}(t) - \bar{x}(t) \right) - \frac{\left( \dot{\xi}(t) - \bar{x}(t) \right)^2}{2(m + 1)t}
\]

\[
\geq \frac{1}{2} r'(t) \cdot \varepsilon - \frac{4\varepsilon^2}{2(m + 1)t}
\]

so that $\dot{v}(\bar{x}(t), t) \geq r'(t) / 2$ for $t$ large enough uniformly in $n$. Thus in the limit $\nu(\bar{x}(t), t) > 0$, so that $\xi(t) \geq \bar{x}(t)$ for every large $t$, $\lim_{t \to \infty} (\xi(t) - r(t) - x_0) > -\varepsilon$ and the result follows.

(5.5) follows from (5.4) arguing as in Lemma 3.2. #

(5.2) makes clear that for an $u_0$ satisfying (0.3), (0.4'), $M_0$ and $x_0$ allow us to describe $\xi(t)$ as $t \to \infty$ in the first approximation. As $t \to 0$ (5.3) shows that this is not the case: The description of $\xi(t)$ requires further information: thus Knerr [16] proves that if $u_0 \in L^\infty(\mathbb{R})$ and $\|v_0\|_\infty \leq L$ ($v_0 = mu_0^{m-1}/(m - 1)$), $\xi(t) \leq 2(Lt)^{1/2}$ for every small $t$ and the exponent $\frac{1}{2}$ is sharp for this class of initial data.

We extend the result to cover the dependence of $\xi(t)$ on the $L^p$-norm of $u_0$ for every $1 \leq p < \infty$: we consider the class of solutions

\[
(5.7) \quad \mathcal{C}_{p,N} = \{ u(x, t) : u \text{ is solution of (0.1), (0.2), (0.3), (0.18)} \}
\]

with $u_0 \in L^p(\mathbb{R})$ and $\|u_0\|_p \leq N$\}

where $1 \leq p \leq \infty$, $N > 0$ and $\| \cdot \|_p$ denotes the $L^p$-norm. If $\xi_{u}(t)$ is the right-interface of $u \in \mathcal{C}_{p,N}$, we set for $t > 0$,

\[
(5.8) \quad \mathcal{Z}_{p,N}(t) = \sup\{ \xi_{u}(t) : u \in \mathcal{C}_{p,N}\}.
\]

We have

**Theorem D.** For every $p$: $1 \leq p \leq \infty$ there exists a constant $C_{p,m} > 0$ such that

\[
(5.9) \quad \mathcal{Z}_{p,N}(t) = C_{p,m}(N^{m-1}t)^\alpha
\]

with $\alpha = p/(2p + m - 1)$ if $1 \leq p < \infty$, $\alpha = \frac{1}{2}$ if $p = \infty$. We have $C_{1,m} = c_m$ ($c_m$ defined in (0.9)).

**Proof.** By means of the group of transformations $T_k$ [§1.2] we can reduce the proof to the case $N = t = 1$. In fact let $u$ be a solution with $L^p$-norm $N > 0$ and fix a certain $t > 0$. If we define $\hat{u}$ by

\[
(5.10) \quad \hat{u}(x, t) = (T_k,x, u)(x, t) = Ku(Lx, K^{m-1}L^2t)
\]

with $L = (N^{m-1})^\alpha$ and $K = (N^{-2p}t)^\beta$ with $\beta = \alpha/p$ if $p < \infty$, $\beta = 0$ if $p = \infty$, then $\hat{u} \in \mathcal{C}_{p,1}$ and

\[
(5.11) \quad \hat{\xi}(\tilde{t}) = L^{\hat{\xi}} \left( (k^{m-1}L^{-1})^{\tilde{t}} \right) = (N^{m-1}t)^\alpha \hat{\xi}(1).
\]

Hence we must prove that $C_{p,m} = \sup\{ \xi_{u}(1) : u \in \mathcal{C}_{p,1}\}$ is finite for every $m > 1$, $1 \leq p \leq \infty$. 

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For $p = 1$ it follows from Corollary 2.3 that $C_{1,m} = c_m$. On the other hand for $p = \infty$ [16] proves that $C_{\infty,m} \leq 2(m/(m - 1))^{1/2}$. For $1 < p < \infty$ we estimate $C_{p,m}$ in terms of $C_{\infty,m}$ by means of the following "$L^p$-$L^\infty$ smoothing effect":

**Lemma 5.1** [20]. There exists a positive constant $K = K(m, p)$ such that for every solution of (0.1), (0.2) with $u_0 \in L^1(\mathbb{R}) \cap L^p(\mathbb{R})$, $1 \leq p < \infty$,

\[
\|u(t)\|_{\infty} \leq K \|u_0\|_p \|t^{-\delta}\|_p
\]

with $\sigma = 2p/(2p + m - 1)$, $\delta = 1/(2p + m - 1)$. #

Hence for every $t, h > 0$ and every $u \in C^{2}_{p,1}$ we have

\[
\xi(t + h) \leq \xi(t) + C_{\infty,m}(\|u(t)\|_\infty^{-1} t)^{1/2}.
\]

Fix $t > 0$ and set $t_n = 2^{-n}t$, $n \geq 1$. (5.12) and (5.13) give

\[
\xi(t_n - 1) \leq \xi(t_n) + C_{\infty,m}K^{(m-1)/2}(2^{-n}t)^{p/(2p+m-1)},
\]

and since $\lim_{n \to \infty} \xi(t_n) = \xi(0) = 0$, we conclude from (5.14) that

\[
\xi(t) \leq C_{\infty,m}(K^{(m-1)/2} / (2^\alpha - 1))t^{\alpha}
\]

with $\alpha = p(2p + m - 1)^{-1}$. Therefore

\[
C_{p,m} \leq C_{\infty,m} \cdot K^{(m-1)/2} / (2^\alpha - 1)^{-1}.
\] #

**References**


**Division de Matemáticas, Universidad Autónoma de Madrid, Madrid-34, Spain**

**Current address**: School of Mathematics, University of Minnesota, Minneapolis, Minnesota 55455