# Singular limit of a degenerate chemotaxis-Fisher equation

Fathi DKHIL\*

(Received June 6, 2003) (Revised October 29, 2003)

**ABSTRACT.** We study the singular limit of a degenerate nonlinear diffusion equation which appears in a chemotaxis-growth model. We prove the convergence to the solution of a free boundary problem where the motion equation of the interface involve the gradient of the chemotactic concentration and the critical velocity of a degenerate Fisher equation.

## 1 Introduction

The equation that we consider in this paper arises in biomathematics. It is a simplified version of a model of pattern formation during bacterial growth that has attracted a lot of attention in the recent years. It actually describes aggregation phenomena in bacteria colonies in the presence of an attractant. The first model for this so-called chemotaxis phenomenon has been introduced by Keller and Segel in [16] and [17] and reads as follows

$$\begin{cases} u_t = \nabla .(D(u)\nabla u) - \nabla .(u\nabla \chi(v)) \\ \tau v_t = \Delta v + u - \gamma v \\ \frac{\partial u}{\partial v} = \frac{\partial v}{\partial v} = 0, \end{cases}$$

where *u* is the density of biological population (eg. slime mold), *v* is the concentration of the chemotaxis substance, *v* is the outward normal vector on the boundary of the domain and  $\tau \ge 0$  is a chemotaxis time. Here,  $D(u) \ge 0$  is the mobility coefficient of the slime mold and  $\gamma > 0$  represents the degradation rate of *v*. The second term in the equation is accounting for the chemotaxis effect,  $\chi(v)$  being the sensitivity function of the chemotactic aggregation [23].

<sup>\*</sup>Supported by RTN program: Fronts-Singularities, RTN contract HPRN-CT-2002-00274. This work was done while the author was at the Département de Mathématiques, Université de Cergy-Pontoise, 2 avenue A. Chauvin, 95302 Cergy-Pontoise Cedex, France.

<sup>2000</sup> Mathematics Subject Classification. 35K65, 35K45, 35K57, 35B50, 92C17.

Keywords. Reaction-diffusion system, chemotaxis, Keller-Segel model, travelling wave, interface motion.

The function  $\chi$  satisfies the assumption that  $\chi' > 0$  to take into account the attraction of the slime mold towards the regions of higher concentration of v.

For the Keller-Segel system, in the case that D(u) is constant, blow-up of the *u* component of a solution may occur, which corresponds to an aggregation phenomena; we refer in particular to [12], [7], [15], [22], [8], [11], [28]. A recent survey of blow-up results can be found in [14].

Chemotaxis models including a growth effect have been considered (see [19], [5] and [29]). Such a model is typically a reaction-diffusion system of the form

$$\begin{cases} u_t = \nabla . (D(u)\nabla u) - \nabla . (u\nabla \chi(v)) + f(u) \\ \tau v_t = \Delta v + u - \gamma v, \end{cases}$$

where f(u) is the growth term. Two types of hypotheses are classically considered for the function f, (i) f is logistic (or of Fisher-type) or (ii) f is bistable. Mimura and Tsujikawa [19] consider a chemotactic model with cubic-like nonlinear growth (case (ii)) and studied the problem of existence and stability of standing pulse solutions of

$$\begin{cases} u_t = \varepsilon D_u \Delta u - k \nabla . (u \nabla \chi(v)) + \frac{1}{\varepsilon} f(u) \\ \varepsilon \tau v_t = \Delta v + u - \gamma v, \end{cases}$$

in  $\mathbf{R}^2$  and for  $0 < \varepsilon \ll 1$  sufficiently small. Bonami, Hilhorst, Logak and Mimura [3] studied the homogeneous Neumann boundary value problem for this system of equations on a bounded domain in  $\mathbf{R}^N$  in the bistable case and for  $\tau = 0$  and  $D_u = \frac{1}{\varepsilon}$ . They established that the limiting behavior of the solution of the chemotaxis problem as  $\varepsilon \to 0$  is given by a free boundary problem involving mean curvature and the normal derivative of the chemotaxis sensitivity.

In this paper, we consider the case (i) assuming that the growth term is logistic. More precisely, we choose

$$f(u) = u(1 - u^p), (1.1)$$

with p > 0. Besides we consider the case of a degenerate diffusion, taking into account population density pressure (see Morishita [20], Shigesada [24]). This corresponds to the mobility coefficient  $D(u) = D_0 u^{m-1}$ , for  $D_0 > 0$  and m > 1. Precisely, we have the following system

$$\begin{cases} u_t = \varepsilon \nabla (D_0 u^{m-1} \nabla u) - k \nabla . (u \nabla \chi(v)) + \frac{1}{\varepsilon} u (1 - u^p) \\ \varepsilon \tau v_t = \Delta v + u - \gamma v. \end{cases}$$

Due to the non uniqueness of the travelling wave of this problem and the degeneracy of the diffusivity, the analysis of this model becomes extremely complex. Therefore, to well understand the phenomena we have to consider the above model in the simpler case of only one equation, assuming that v is given. More precisely, we consider in this paper the following problem

$$\begin{cases} \frac{\partial u}{\partial t} = \varepsilon \varDelta(u^m) - \nabla .(u\nabla v) + \frac{1}{\varepsilon}u(1-u^p) & \text{in } \Omega \times (0,T] \\ \frac{\partial u}{\partial v} = 0 & \text{on } \partial \Omega \times (0,T] \\ u(x,0) = g^{\varepsilon}(x) & \text{in } \Omega, \end{cases}$$
(1.2)

where v = v(x, t) represents here the sensitivity of the chemotaxis and is supposed to be a given smooth function. Here  $\Omega \subset \mathbf{R}^N$  is a smooth bounded domain and v denotes the outward normal vector on  $\partial \Omega$ . We assume that m > 1, which makes the equation degenerate parabolic. Therefore we define below the notion of a weak solution to this equation. We study the limiting behavior of the solution  $u^{\varepsilon}$  to Problem (1.2) as  $\varepsilon$  goes to zero. For a suitable choice of initial data  $g^{\varepsilon}$  compactly supported in  $\Omega$ , we prove that as  $\varepsilon$  goes to zero, the function  $u^{\varepsilon}$  to enverges to  $u^{0}$  on a time interval [0, T] for some T > 0. The limiting function  $u^{0}$  is the characteristic function of a smooth moving domain  $\Omega_t \subset \Omega$ , whose motion law is related to v by

$$V_n = \frac{\partial v}{\partial n} + c_m \qquad \text{on } \Gamma_t, \ t \in [0, T], \tag{1.3}$$

where  $\Gamma_t = \partial \Omega_t$ , *n* is the outward normal vector on  $\Gamma_t$ ,  $V_n$  is the normal velocity at a point on  $\Gamma_t$  and  $c_m$  is a constant defined as the critical velocity of the following degenerate travelling wave Fisher problem

$$\begin{cases} (U^m)'' + cU' + U(1 - U^p) = 0, \\ U(-\infty) = 1, \quad U(+\infty) = 0. \end{cases}$$
(1.4)

More precisely,  $c_m$  is defined in the following theorem, established in [10] together with other properties of the travelling fronts of reaction-diffusion-advection equations (see also [1]).

THEOREM 1.1 [10]. Assume that m > 1. Then there exists  $c_m > 0$  such that (i) For  $0 < c < c_m$ , there is no weak solution to (1.4).

(ii) For any  $c \ge c_m$ , there is a weak solution  $U_c$  to (1.4), which is unique up to translation. For  $c > c_m$ ,  $U_c$  is strictly positive and strictly decreasing on **R**. For  $c = c_m$ ,  $U_{c_m}$  is compactly supported from the right. We can uniquely define  $U_{c_m}$  by imposing the condition that

$$U_{c_m} > 0 \quad on \ (-\infty, 0) \qquad and \qquad U_{c_m} = 0 \quad on \ [0, +\infty).$$
 (1.5)

Moreover we have the following properties, recalled in [13].

**PROPOSITION 1.2** [13]. Let U be the unique solution of

$$\begin{cases} (U^m)'' + c_m U' + U(1 - U^p) = 0\\ U(-\infty) = 1, \quad U > 0 \text{ on } (-\infty, 0), \quad U = 0 \text{ on } [0, +\infty). \end{cases}$$
(1.6)

Then there exists  $k_1 > 0$  and  $\alpha > 0$  such that

$$|(U^m)'(z)| \le k_1 U(z) \quad \text{for all } z \in \mathbf{R},$$
  

$$|1 - U(z)| \le k_1 e^{-\alpha z} \quad \text{for all } z \in \mathbf{R}_-,$$
  

$$|zU'(z)| \le k_1 U(z) \quad \text{for all } z \le -1.$$
(1.7)

In the case where v = 0, the problem (1.2) has been considered in [13]. The authors establish in this case the local-in-time convergence of the solution  $u^{\varepsilon}$  to a step function taking values 1 and 0 on both sides of an interface moving with constant normal velocity  $c_m$ . Thus our results here extend the results of [13] when a chemotaxis term arises in the equation for the density of bacteria u. Our methods are similar to those used in [13]. But the determination of the sub- and super-solution is more complicated.

The organization of the paper is as follows. In section 2, we give a formal derivation of the motion law (1.3). In section 3, we show that if a smooth initial interface  $\Gamma_0$  is given, the corresponding initial-value problem for the front admits a unique smooth local-in-time solution  $\Gamma = (\Gamma_t)_{t \in [0, T]}$ , for some T > 0. In section 4, we define a notion of weak solution to Problem (1.2) and define the modified distance function to the limit interface. In section 5 we prove the convergence result using sub- and super-solutions. Finally in section 6 we study an example of the radially symmetric case which has non trivial solution in contrast to the model discused in [13].

## 2 Formal derivation of the interface motion equation

We show in this section how the front propagation law (1.3) can be derived formally from Problem (1.2). Using the results of Theorem 1.1 in [10], we consider the unique solution  $U = U_{c_m}$  to the problem (1.4) for  $c = c_m$  satisfying (1.5). Let us consider a smooth moving boundary  $\Gamma_t = \partial \Omega_t$  and let d be the signed distance function to  $\Gamma_t$  defined in the neighborhood of  $\Gamma_t$  by

$$d(x,t) = \begin{cases} -dist(x,\Gamma_t) & \text{for } x \in \Omega_t \\ dist(x,\Gamma_t) & \text{for } x \in \Omega \setminus \overline{\Omega_t} \end{cases}$$

and smoothly extended in  $\Omega$  in order to satisfy

d(x,t) < 0 for all  $x \in \Omega_t$ , d(x,t) > 0 for all  $x \in \Omega \setminus \overline{\Omega_t}$ .

In particular, d = 0 on  $\Gamma_t$  and  $|\nabla d(x, t)| = 1$  in a neighborhood of  $\Gamma_t$ .

As in the formal derivation proposed in [4], we make the assumption that for  $\varepsilon$  small enough, the solution  $u^{\varepsilon}$  to Problem (1.2) can be approximated by the function

$$\tilde{u}(x,t) = U\left(\frac{d(x,t)}{\varepsilon}\right).$$

Note that by the definitions of  $U_{c_m}$  and of d, the function  $\tilde{u}(.,t)$  approximates for  $\varepsilon > 0$  small enough the characteristic function  $\chi_{\Omega_t}$ . Our purpose here is to find the evolution law for d(x,t), assuming that the profile of  $u^{\varepsilon}$  is given by the travelling wave  $U_{c_m}$ .

For a given smooth function v, we define the operator L by

$$Lu := u_t - \varepsilon \varDelta u^m + \nabla u \cdot \nabla v - \frac{1}{\varepsilon} u(1 - u^p) + u \varDelta v.$$
(2.1)

An easy computation gives that

$$L\tilde{\boldsymbol{u}} = \frac{(U^m)''}{\varepsilon} (1 - |\nabla d|^2) + \frac{U'}{\varepsilon} (d_t + \nabla d\nabla v + c_m) + (U^m)' \Delta d + U \Delta v.$$

Note that for x close to  $\Gamma_t$ ,  $|\nabla d(x,t)| = 1$  so that

$$L\tilde{\boldsymbol{u}} = \frac{U'}{\varepsilon} (d_t + \nabla d\nabla v + c_m) + O(1).$$

Since  $u^{\varepsilon}$  satisfies  $Lu^{\varepsilon} = 0$ , we impose that for the approximation  $\tilde{u}$ , the  $\frac{1}{\varepsilon}$  term drops which implies that

$$-d_t = \nabla d\nabla v + c_m$$

on  $\Gamma_t$ . Since  $\nabla d$  is the outward normal vector on  $\Gamma_t$ , this can be rewritten as

$$V_n = \frac{\partial v}{\partial n} + c_m$$
 on  $\Gamma_t$ 

which is equation (1.3).

## 3 The limit interface motion: Well-posedness

We consider the following problem

$$\begin{cases} V_n = \frac{\partial v}{\partial n} + c_m & \text{on } \Gamma_t, \ t \in (0, T] \\ \Gamma_{t|t=0} = \Gamma_0 \end{cases}$$
(3.1)

and we establish the following result.

THEOREM 3.1. Let v be a given smooth function,  $\Omega_0 \subset \Omega$  is a smooth domain and  $\Gamma_0 = \partial \Omega_0$  is the zero-level of a smooth function  $f_0$ . Then there exists a time T > 0 such that Problem (3.1) has a unique smooth solution  $\Gamma = (\Gamma_t \times \{t\})_{t \in [0,T]}$ .

**PROOF.** Let  $f_0$  be a smooth function, assume that  $\Gamma_0$  is given by

$$\Gamma_0 = \{ x \in \Omega, f_0(x) = 0 \}$$
(3.2)

and that  $\Omega_0$  is the connected component of  $\Omega \setminus \Gamma_0$  which contains

$$\{x \in \Omega, f_0(x) < 0\}$$

Let T > 0 be a fixed constant that will be chosen later. For  $0 \le t \le T$ , we parameterize the interface  $\Gamma = (\Gamma_t)_{t \in [0, T]}$  as follows.

$$\Gamma_t = \{ x \in \Omega, f(x,t) = 0 \}, \tag{3.3}$$

where  $f : \Omega \times [0, T] \to \mathbf{R}$  is the unknown function. We consider the restriction of f on the interface  $\Gamma$  so that we have

$$f(x,t) = 0$$
 on  $\Gamma_t$ 

after derivation with respect to t we obtain that

$$-f_t = \nabla f \cdot \frac{\partial x}{\partial t}.$$

Since

$$V_n = -\frac{\partial x}{\partial t} \cdot \frac{\nabla f}{|\nabla f|}$$

the equation (3.1) implies that

$$f_t = \nabla v \cdot \nabla f + c_m |\nabla f|.$$

Finally we can rewrite Problem (3.1) as a first order nonlinear evolution equation for f(x, t) of the form

$$(P_f) \begin{cases} f_t = a(x, t) \cdot \nabla f + c_m |\nabla f|, & x \in \Omega, t \in [0, T] \\ f(x, 0) = f_0(x), & x \in \Omega \end{cases}$$

where *a* is a smooth function. Problem  $(P_f)$  is therefore a first-order Hamilton-Jacobi type problem. The local-in-time well-posedness of Problem  $(P_f)$  can be found in [2] and [18].

We define the front  $\Gamma_t$  at time t by (3.3) where f is the unique solution of  $(P_f)$  then it is shown in [6] and [9] that the propagation of  $\Gamma_t$  depends only on the sets  $\Gamma_0$  and  $\Omega_0$  but not on the choice of  $f_0$  satisfying (3.2). This ends the proof of Theorem 3.1.

## 4 Weak solutions and modified distance function

Since the equation for u in Problem (1.2) is parabolic degenerate, we need to define a weak notion of solution to this problem.

**Definition of a weak solution.** A function  $u: \Omega \times \mathbf{R}_+ \to \mathbf{R}$  is a weak solution of Problem (1.2) if for all T > 0, (i)  $u \in C(\overline{\Omega} \times [0, T])$  and  $\nabla(u^m) \in L^2(\Omega \times [0, T])$ , (ii) for any function  $\phi \in C^1(\overline{\Omega} \times [0, T])$  with  $\phi \ge 0$  in  $\overline{\Omega} \times [0, T]$ , u satisfies the integral identity

$$\int_{\Omega} u(T)\phi(T) = \int_{\Omega} u(0)\phi(0) + \int_{0}^{T} \int_{\Omega} \left( u\phi_{t} - \varepsilon \nabla(u^{m})\nabla\phi + u\nabla v\nabla\phi + \frac{1}{\varepsilon}f(u)\phi \right).$$

By a sub- (resp. super-) solution of Problem (1.2), we mean a function  $u_-$  (resp.  $u_+$ ) which satisfies (i) and (ii) with the equality replaced by  $\leq$  (resp.  $\geq$ ).

It follows from these definitions that u is a weak solution of Problem (1.2) if for all T > 0 we have

(a) 
$$u \in C(\overline{\Omega} \times [0, T])$$
 and  $\nabla(u^m) \in C(\overline{\Omega} \times [0, T]),$ 

and

(b) 
$$Lu = 0$$
 a.e. in  $\overline{\Omega} \times [0, T]$ .

Similarly,  $u_-$  (resp.  $u_+$ ) is a weak sub- (resp. super-) solution of Problem (1.2) if it satisfies a) and  $Lu_- \leq 0$  (resp.  $Lu_+ \geq 0$ ), a.e.

**Modified distance function.** Let  $\Gamma = (\Gamma_t)_{t \in [0, T]}$  be the solution to the front propagation law given in Theorem 3.1. We define for x close to  $\Gamma_t$ , the distance function  $\overline{d}(x, t)$  by

$$\bar{d}(x,t) = \begin{cases} -dist(x,\Gamma_t) & \text{for } x \in \Omega_t \\ dist(x,\Gamma_t) & \text{for } x \in \Omega \setminus \overline{\Omega_t} \end{cases}$$

We choose  $d_0 > 0$  such that  $x \mapsto \overline{d}(x, 0)$  is smooth in the tubular neighborhood of  $\Gamma_0$ 

$$\Gamma(2d_0) = \{ x \in \overline{\Omega}, |\overline{d}(x,0)| < 2d_0 \}.$$

We define now d a smooth modification of  $\overline{d}$  such that

$$d = \overline{d} \quad \text{in } \Gamma(d_0) = \{(x, t) \in \overline{\Omega} \times [0, t], |\overline{d}(x, t)| < d_0\},$$
  
$$d_0 < |d| \le 2d_0 \quad \text{and} \quad d\overline{d} > 0 \quad \text{in } \Gamma(2d_0) \setminus \Gamma(d_0),$$
  
$$|d| = 2d_0 \quad \text{and} \quad d\overline{d} > 0 \quad \text{in } \overline{\Omega} \times [0, t] \setminus \Gamma(2d_0).$$

In particular, d = 0 on  $\Gamma_t$  and  $|\nabla d(x, t)| = 1$  in  $\Gamma(d_0)$ , and we have

$$d_t + c_m + \nabla d\nabla v = 0$$
 on  $\Gamma_t = \{x \in \Omega, d(x, t) = 0\}$ 

which implies that there exists  $k_2 > 0$  such that for all  $(x, t) \in \overline{\Omega} \times [0, T]$  we have

$$\left| (d_t + c_m |\nabla d|^2 + \nabla d\nabla v)(x, t) \right| \le k_2 |d(x, t)|$$

$$(4.1)$$

and

$$|\nabla d(x,t)| + |\Delta d(x,t)| \le k_2. \tag{4.2}$$

We prove here the following result.

THEOREM 4.1. Let  $\Omega_0$  be a smooth bounded domain with  $\Omega_0 \subset \Omega$  and  $\Gamma = \bigcup_{t \in [0,T]} (\Gamma_t \times \{t\})$  defined by (3.1) in Theorem 3.1 for T > 0 small enough. Then there exist initial data  $g^{\varepsilon}$  satisfying

$$\lim_{\varepsilon \to 0} g^{\varepsilon}(x) = \chi_{\Omega_0}(x)$$

for all  $x \in \Omega$  such that the corresponding solution  $u^{\varepsilon}$  of (1.2) satisfies

$$\lim_{\varepsilon \to 0} u^{\varepsilon}(x) = \chi_{\Omega_t}(x)$$

for all  $x \in \Omega$  and  $t \in [0, T]$ .

#### 5 Sub-solution and super-solution

We define the functions  $u_{\pm}$  as

$$u_{\pm}(x,t) = a_{\pm}(\varepsilon) U\left(\frac{d(x,t) \mp \varepsilon m_1 e^{m_2 t}}{\varepsilon}\right)$$

with  $a_{\pm}(\varepsilon) = 1 \pm C\varepsilon$  for some constants  $m_1 > 1$  and  $C, m_2 > 0$ , and we shall show the following

**PROPOSITION 5.1.** Let  $\varepsilon > 0$  small enough and  $U = U_{c_m}$  be defined in (1.4)–(1.5). Then there exist  $m_1 > 1$  and  $C, m_2 > 0$  such that  $u_-$  and  $u_+$  defined above are respectively sub- and super-solution of Problem (1.2).

PROOF. To prove this proposition it is sufficient to prove that

 $Lu_+ \ge 0$  and  $Lu_- \le 0$  a.e. on  $\overline{\Omega} \times [0, T]$ .

We first establish that

$$Lu_+ \ge 0$$
 a.e. on  $\overline{\Omega} \times [0,T]$ .

Since  $u_+ = 0$  if  $d(x, t) > \varepsilon m_1 e^{m_2 t}$  then

$$Lu_{+} = 0 \qquad \text{if } d(x,t) > \varepsilon m_1 e^{m_2 t}$$

Hence we establish  $Lu_+ \ge 0$  on the subset where  $d(x,t) \le \varepsilon m_1 e^{m_2 t}$ .

An easy computation gives that

$$\varepsilon Lu_{+} = aU'[d_{t} - \varepsilon m_{1}m_{2}e^{m_{2}t} + \nabla d\nabla v + c_{m}a^{m-1}|\nabla d|^{2}]$$
  
+  $U[-a + a^{m}|\nabla d|^{2} + U^{p}(a^{p+1} - a^{m}|\nabla d|^{2}) + \varepsilon a\Delta v] - \varepsilon (U^{m})'a^{m}\Delta d$   
=:  $T_{1} + T_{2} + T_{3}$ .

We first analyze  $T_1 = aU'T'_1$ , where

$$T_{1}' = d_{t} - \varepsilon m_{1}m_{2}e^{m_{2}t} + \nabla d\nabla v + c_{m}a^{m-1}|\nabla d|^{2}$$
  
$$= d_{t} + c_{m}|\nabla d|^{2} + \nabla d\nabla v - \varepsilon m_{1}m_{2}e^{m_{2}t} + c_{m}(a^{m-1}-1)|\nabla d|^{2}$$
  
$$\leq k_{2}|d - \varepsilon m_{1}e^{m_{2}t}| + \varepsilon(k_{2} - m_{2})m_{1}e^{m_{2}t} + c_{m}|a^{m-1} - 1|k_{2}^{2}$$

where  $k_2$  is defined in (4.1) and (4.2).

\*First case  $0 \le d \le \varepsilon m_1 e^{m_2 t}$ . There exists  $\varepsilon_0 > 0$  such that for all  $0 < \varepsilon < \varepsilon_0$  we have

$$\varepsilon m_1 e^{m_2 T} \le d_0$$

which implies that  $0 \le d < d_0$  so that

$$|d-\varepsilon m_1 e^{m_2 t}| \leq \varepsilon m_1 e^{m_2 t}.$$

Therefore we obtain that

$$T_1' \le k_2 |d - \varepsilon m_1 e^{m_2 t}| + \varepsilon (k_2 - m_2) m_1 e^{m_2 t} + c_m k_2^2 |a^{m-1} - 1|.$$

We choose  $a = a_+ = 1 + C\varepsilon$ , where C is determined later.

Hence

$$T_1' \le \varepsilon [(2k_2 - m_2)m_1 e^{m_2 t} + 2c_m C k_2^2 (m - 1)].$$

We choose  $m_2$  large enough to obtain  $T'_1 \le 0$  in [0, T] conclude that  $T_1 \ge 0$ . \*Second case  $d \le 0$ . We have that

$$T_1' \le k_2 |d - \varepsilon m_1 e^{m_2 t}| + \varepsilon (k_2 - m_2) m_1 e^{m_2 t} + c_m |a^{m-1} - 1| k_2^2.$$

With our choice of  $m_2$  in the first case we obtain

$$T_1' \le k_2 |d - \varepsilon m_1 e^{m_2 t}|.$$

Since  $d \leq 0$  then

$$\frac{d-\varepsilon m_1 e^{m_2 t}}{\varepsilon} \le -m_1 \le -1.$$

Using (1.7) and the fact that  $U' \leq 0$  we obtain

$$T_1 = aU'T_1' \ge -\varepsilon k_1 k_2 aU.$$

We analyze now  $T_2 + T_3$ . We have

$$|T_3| = |(U^m)' \Delta da^m| \le \varepsilon a^m k_1 k_2 U$$

which implies that

$$\begin{split} T_2 + T_3 &\geq U[-a + a^m |\nabla d|^2 + U^p (a^{p+1} - a^m |\nabla d|^2) + \varepsilon a \Delta v - \varepsilon k_1 k_2 a^m] \\ &\geq U[-a + a^m + (|\nabla d|^2 - 1) a^m (1 - U^p) \\ &\quad + U^p (a^{p+1} - a^m) - \varepsilon a K - \varepsilon k_1 k_2 a^m]. \end{split}$$

\*If  $-d_0 \le d \le \varepsilon m_1 e^{m_2 t}$  then  $|\nabla d| = 1$ . Using that

$$0 \le (1 - U^p) \left( \frac{d - \varepsilon m_1 e^{m_2 t}}{\varepsilon} \right) \le (1 - U^p) \left( -\frac{d_0}{\varepsilon} \right) \le k_1 e^{-\alpha (d_0/\varepsilon)}$$

then we have

$$|(|\nabla d|^2 - 1)a^m(1 - U^p)| \le (1 + k_2^2)a^m k_1 e^{-\alpha(d_0/\varepsilon)} \le \frac{\varepsilon k_1 a^m(1 + k_2^2)}{\alpha d_0}$$

Hence

$$T_2 + T_3 \ge U \bigg[ -a + a^m + U^p (a^{p+1} - a^m) - \varepsilon a K - \varepsilon k_1 k_2 a^m - \frac{\varepsilon k_1 a^m (1 + k_2^2)}{\alpha d_0} \bigg]$$

therefore

$$\varepsilon Lu_{+} \geq U \bigg[ -a + a^{m} + U^{p} (a^{p+1} - a^{m}) - \varepsilon a K - \varepsilon k_{1} k_{2} a^{m} - \varepsilon k_{1} k_{2} a - \frac{\varepsilon k_{1} a^{m} (1 + k_{2}^{2})}{\alpha d_{0}} \bigg].$$

-First case  $1 < m \le p + 1$ . We choose  $a = a_+ = 1 + C\varepsilon$  such that

$$(1 + \varepsilon K + \varepsilon k_1 k_2)a - \left(1 - \varepsilon k_1 k_2 - \varepsilon k_1 \frac{1 + k_2^2}{\alpha d_0}\right)a^m \le 0$$

which is satisfied if we choose

$$C > C_0 = \frac{K + 2k_1k_2 + k_1\frac{1+k_2^2}{\alpha d_0}}{m-1}.$$

-Second case  $m \ge p+1$ . We choose  $a = a_+ = 1 + C\varepsilon$  such that

$$(1 + \varepsilon K + \varepsilon k_1 k_2)a - a^{p+1} + \varepsilon \left(k_1 k_2 + \varepsilon k_1 \frac{1 + k_2^2}{\alpha d_0}\right)a^m \le 0$$

which is satisfied if we choose

$$C > C_0 = \frac{1}{p} \left( K + 2k_1k_2 + k_1 \frac{1 + k_2^2}{\alpha d_0} \right).$$

Therefore for this choice of  $a_+$  we obtain  $Lu_+ \ge 0$  a.e. on  $\overline{\Omega} \times [0, T]$ . We now prove that  $Lu_- \le 0$  a.e. on  $\overline{\Omega} \times [0, T]$ . We have

$$\begin{split} \varepsilon L u_{-} &= a U'[d_{t} + \varepsilon m_{1}m_{2}e^{m_{2}t} + \nabla d\nabla v + c_{m}a^{m-1}|\nabla d|^{2}] \\ &+ U[-a + a^{m}|\nabla d|^{2} + U^{p}(a^{p+1} - a^{m}|\nabla d|^{2}) + \varepsilon a \varDelta v] - \varepsilon (U^{m})'a^{m} \varDelta d \\ &=: T_{1} + T_{2} + T_{3}. \end{split}$$

We first analyze  $T_1 = aU'T'_1$ , where

$$T_{1}' = d_{t} + \varepsilon m_{1}m_{2}e^{m_{2}t} + \nabla d\nabla v + c_{m}a^{m-1}|\nabla d|^{2}$$
  
=  $d_{t} + c_{m}|\nabla d|^{2} + \nabla d\nabla v + \varepsilon m_{1}m_{2}e^{m_{2}t} + c_{m}(a^{m-1}-1)|\nabla d|^{2}$   
 $\geq -k_{2}|d + \varepsilon m_{1}e^{m_{2}t}| + \varepsilon(k_{2} + m_{2})m_{1}e^{m_{2}t} - c_{m}|a^{m-1} - 1||\nabla d|^{2}.$ 

There exists  $\varepsilon_0 > 0$  such that  $d_0 > 2\varepsilon m_1 e^{m_2 t}$  for all  $\varepsilon < \varepsilon_0$ . \* $-d_0 < -2\varepsilon m_1 e^{m_2 t} < d < -\varepsilon m_1 e^{m_2 t}$ . We have  $|\nabla d| = 1$  then

$$T_1' \ge -k_2 |d + \varepsilon m_1 e^{m_2 t}| + \varepsilon (k_2 + m_2) m_1 e^{m_2 t} - c_m |a^{m-1} - 1|$$

We choose  $a = a_{-} = 1 - C\varepsilon$  where C is determined later. Hence

$$T_{1}' \geq -k_{2}|d + \varepsilon m_{1}e^{m_{2}t}| + \varepsilon(k_{2} + m_{2})m_{1}e^{m_{2}t} - \varepsilon(m-1)Cc_{m}$$
  
$$\geq k_{2}(d + \varepsilon m_{1}e^{m_{2}t}) + \varepsilon(k_{2} + m_{2})m_{1}e^{m_{2}t} - \varepsilon(m-1)Cc_{m}$$
  
$$\geq \varepsilon(m_{1}m_{2}e^{m_{2}t} - Cc_{m}(m-1)).$$

We choose  $m_1$  and  $m_2$  large enough to obtain

$$m_1 m_2 e^{m_2 t} - C c_m (m-1) \ge 0.$$

Hence  $T'_1 \ge 0$  and then

$$T_1 \leq 0.$$

 $*-d_0 - \varepsilon m_1 e^{m_2 t} \le d \le -2\varepsilon m_1 e^{m_2 t}$ . We have  $|\nabla d| = 1$  and

$$T_1' \ge -k_2 |d + \varepsilon m_1 e^{m_2 t}| + \varepsilon m_1 (k_2 + m_2) e^{m_2 t} + c_m (a^{m-1} - 1)$$
  
$$\ge -k_2 |d + \varepsilon m_1 e^{m_2 t}|$$

which implies that

$$T_1 \leq \varepsilon a k_1 k_2 U.$$

 $*d \leq -d_0 - \varepsilon m_1 e^{m_2 t}$ . We have

$$T_1' \ge -k_2 |d + \varepsilon m_1 e^{m_2 t}| + \varepsilon (k_2 + m_2) m_1 e^{m_2 t} - \varepsilon k_3 k_2^2 c_m.$$

Hence

$$T_{1} \leq aU'[k_{2}(d + \varepsilon m_{1}e^{m_{2}t}) + \varepsilon(k_{2} + m_{2})m_{1}e^{m_{2}t} - \varepsilon k_{3}k_{2}^{2}c_{m}]$$
  
$$\leq \frac{\varepsilon ak_{1}U}{d_{0}}[k_{2}d_{0} - \varepsilon(k_{2} + m_{2})m_{1}e^{m_{2}t} + \varepsilon k_{3}k_{2}^{2}c_{m}]$$
  
$$\leq \varepsilon ak_{4}U.$$

Therefore

$$\begin{split} \varepsilon Lu_{-} &\leq U[-a + a^{m}(|\nabla d|^{2} - 1)(1 - U^{p}) + a^{m} + U^{p}(a^{p+1} - a^{m}) \\ &+ \varepsilon a K + \varepsilon k_{1}k_{2}a^{m}] + T_{1} \\ &\leq U[-a + a^{m}(|\nabla d|^{2} - 1)(1 - U^{p}) + a^{m}(1 + \varepsilon k_{1}k_{2}) \\ &+ U^{p}(a^{p+1} - a^{m}) + \varepsilon a(K + k_{4})] \\ &\leq U[-a + a^{m}(1 + 2\varepsilon k_{1}k_{2}) + U^{p}(a^{p+1} - a^{m}) + \varepsilon a(K + k_{4})] \\ &\leq U[-a(1 - \varepsilon k_{5}) + a^{m}(1 + 2\varepsilon k_{1}k_{2}) + U^{p}(a^{p+1} - a^{m})]. \end{split}$$

-First case  $1 < m \le p + 1$ . We choose  $a = a_{-} = 1 - C\varepsilon$  such that

$$(1 - \varepsilon k_5)a - (1 + 2\varepsilon k_1 k_2)a^m \ge 0$$

which is satisfied if we choose

$$C > C_0 = \frac{k_5 + 2k_1k_2}{m - 1}.$$

-Second case  $m \ge p+1$ . We choose  $a = a_- = 1 - C\varepsilon$  such that

$$(1 - \varepsilon k_5)a - a^{p+1} - 2\varepsilon k_1 k_2 a^m \ge 0$$

which is satisfied if we choose

$$C > C_0 = \frac{1}{p}(k_5 + 2k_1k_2).$$

Therefore for these choices of  $a_+$  and  $a_-$  we obtain

 $Lu_{-} \leq 0 \leq Lu_{+}$  a.e. on  $\overline{\Omega} \times [0, T]$ .

This ends the proof of Proposition 5.1.

Finally the result of Theorem 4.1 is obtained for any initial data  $g^{\varepsilon}$  satisfying

$$(1 - C\varepsilon)U\left(\frac{d(x,0) + \varepsilon m_1}{\varepsilon}\right) \le g^{\varepsilon}(x) \le (1 + C\varepsilon)U\left(\frac{d(x,0) - \varepsilon m_1}{\varepsilon}\right).$$
(5.1)

#### 6 The interface motion in the radially symmetric case

In this section we consider the particular case of radial symmetric where the sensitivity function v is of the form v(t, x) = h(|x|) + k(t) with h a smooth even function.

We prove here the following result.

THEOREM 6.1. Let  $\Omega = \mathscr{B}_{(0,R)}$ ,  $\Omega_0 = \mathscr{B}_{(0,r_0)}$  with  $0 < r_0 < R$  two ball in  $\mathbb{R}^n$ and let  $u^{\varepsilon}$  be the solution of Problem (1.2) with a radially symmetric initial data  $g^{\varepsilon}$  satisfying (5.1). Then there are two cases

1. either 
$$h'(r) > -c_m$$
 on  $[r_0, \infty)$  and  $\int_{r_0}^{\infty} \frac{dr}{c_m + h'(r)} = T < +\infty$  then  

$$\lim_{t \to T} \lim_{\varepsilon \to 0} u^{\varepsilon}(t, x) = 1 \quad \text{for all } x \in \Omega$$

2. or there exists  $r_{\infty} > 0$  depending only on h and  $r_0$  such that

$$\lim_{t\to\infty}\lim_{\varepsilon\to 0} u^{\varepsilon}(t,x) = \begin{cases} 1 & \text{in } \mathscr{B}_{(0,r_{\infty})} \\ 0 & \text{in } \mathscr{B}_{(0,R)} \setminus \mathscr{B}_{(0,r_{\infty})} \end{cases}$$

**PROOF.** In this case, the solution of Problem (3.1) is  $\Gamma_t = \partial \mathscr{B}_{(0,r(t))}$  where r(t) is a solution to the following

$$\begin{cases} r' = h'(r) + c_m & t > 0\\ r(0) = r_0 \end{cases}$$
(6.1)

which is a first-order ODE. We know that the solution of this problem is either a constant  $r_0$  or is a strictly monotonous function. We distinguish here the following three cases.

\*First case  $h'(r_0) = -c_m$ . This implies that r is a constant function and then  $r_{\infty} = r_0$ .

\*Second case  $h'(r_0) < -c_m$ . Since *h* is an even function then h'(0) = 0 which implies that there exists  $0 < r < r_0$  such that  $h'(r) = -c_m$ . We obtain then that  $r_{\infty} = \sup\{r \in (0, r_0), h'(r) = -c_m\}$ .

\*Third case  $h'(r_0) > -c_m$ . In this case there are three possibilities.

1) There exists  $r > r_0$  such that  $h'(r) = -c_m$ . We obtain then that

 $r_{\infty} = \inf \{ R, \inf \{ r > r_0, h'(r) = -c_m \} \}.$ 2)  $h'(r) > -c_m$  on  $[r_0, \infty)$  and  $\int_{r_0}^{\infty} \frac{dr}{c_m + h'(r)} = T < +\infty$ , the solution r(t) of 6.1 blows up at this time T.

3)  $h'(r) > -c_m$  on  $[r_0, \infty)$  and  $\int_{r_0}^{\infty} \frac{dr}{c_m + h'(r)} = +\infty$  then  $r_{\infty} = \inf\{R, \infty\} = R$ . According now to the result obtained in Theorem 4.1 this ends the proof of Theorem 6.1.

**REMARK** 6.2. This result give the equilibrium points. The equilibrium  $r_{\infty}$ is stable if  $h''(r_{\infty}) < 0$ .

#### Acknowledgment

I would like to thank Prof. Elisabeth Logak for her helpful comments and for devoting a lot of her time. I thank Prof. Guy Barles for pointing out to me reference [18].

### References

- [1] C. Atkinson, G. E. H. Reuter, C. J. Ridler-Rowe: Travelling wave solutions for some nonlinear diffusion equation, SIAM J. Math. Anal. 12, 880-892, (1981).
- [2] G. Barles, H. M. Soner, P. E. Souganidis: Front propagation and phase field theory, SIAM J. Control Optim., Vol. 31 (1993), No. 2, 439-469.
- [3] A. Bonami, D. Hilhorst, E. Logak, M. Mimura: Singular limit of a chemotaxis-growth model, Adv. Differential Equations 6 (2001), No. 10, 1173-1218.
- [4] A. Bonami, D. Hilhorst, E. Logak, M. Mimura: A free boundary problem arising in a chemotaxis model, in free boundary problem, theory and applications, M. Niezgódka and P. Strzelecki Eds, Pitman Res. Notes in Math. series 363 (1996).
- [5] E. O. Budrene, H. C. Berg: Nature, **349**, 630–633 (1991), also **376**, 49–53 (1995).
- [6] Y. G. Chen, Y. Giga, S. Goto: Uniqueness and existence of viscosity solutions of generalized mean curvature flow equations, J. Differential Geom., 33 (1991), 749-786.
- [7] S. Childress, J. K. Percus: Nonlinear aspects of chemotaxis, Math. Biosci., 56 (1986), 217-237.
- [8] J. I. Diaz, T. Nagai: Symmetrization in a parabolic-elliptic system related to chemotaxis, Adv. Math. Sci. Appl. 5 (1995), No. 2, 659-680.
- [9] L. C. Evans, J. Spruck: Motion of level sets by mean curvature, J. Differential Geom., 33 (1991), 635-681.
- [10] B. L. Gilding, R. Kersner: Travelling waves in nonlinear diffusion-convection-reaction, Manuscript, March (1999), 1-170.
- [11] M. A. Herrero, J. Velazquez: Chemotactic collapse for the Keller-Segel model, J. Math. Biol., 35 (1996), No. 2, 177-194.
- [12] M. A. Herrero, J. Velazquez: A blow-up mechanism for a chemotaxis model, Ann. Scuola Norm. Sup. Pisa Cl. Sci. (4), 24 (1997), No. 4, 633-683.
- [13] D. Hilhorst, R. Kersner, E. Logak, M. Mimura: On some asymptotic limits of the Fisher equation with degenerate diffusion, Free boundary problems: theory and applications, II

(Chiba, 1999), 163–175, GAKUTO Internat. Ser. Math. Sci. Appl., 14, Gakkotosho, Tokyo, (2000).

- [14] D. Horstmann: From 1970 until present: the Keller-Segel model in chemotaxis and its consequences, MPI MIS Preprint (2003) No. 3.
- [15] W. Jager, S. Luckhaus: On explosions of solutions to a system of partial differential equations modelling chemotaxis, Trans. Amer. Math. Soc. 329 (1992), 819–824.
- [16] E. F. Keller, L. A. Segel: Initiation of slime mold aggregation viewed as an instability, J. Theoret. biol., 26 (1970), 399–415.
- [17] E. F. Keller, L. A. Segel: A model for chemotaxis, J. Theoret. Biol., 30 (1971), 225-234.
- [18] O. Ley: Lower-bound gradient estimates for first-order Hamilton-Jacobi equations and applications to the regularity of propagating fronts, Adv. diff. equations, Vol. 6, No. 5, (2001), 547–576.
- [19] M. Mimura, T. Tsujikawa: Aggregating pattern dynamics in a chemotaxis model including growth, Physica A, 230, 499–543 (1996).
- [20] M. Morishita: Measuring of habitat value by the environmental density method, Statistical Ecology 1 (1971), 379–401.
- [21] W. I. Newman: Some exact solutions to a nonlinear problem in population genetics and combustion, J. Theor. Biol. 85, 325–334 (1980).
- [22] T. Nagai: Blow-up of radially symmetric solutions to a chemotaxis system, Advances in Math. Sciences and Appl., Vol. 5, No. 2, (1995), 581–601.
- [23] R. Schaaf: Stationary solutions of chemotaxis systems, Trans. Amer. Math. Soc., 292 (1985), 531–556.
- [24] N. Shigesada: Spatial distribution of dispersing animals, J. Math. Biol. 9, 85-96 (1980).
- [25] N. Shigesada, K. Kawasaki, Biological Invasion: Theory and Practice, Oxford Series in Ecology and Evolution, Oxford University Press, (1997).
- [26] J. G. Skellam: Random dispersal in theoretical populations, Biometrica **38**, 196–218 (1951).
- [27] A. Stevens: The derivation of chemotaxis equations as limit dynamics of moderately interacting stochastic many-particle systems, SIAM J. Appl. Math. vol. 61, No. 1, 183–212 (2000).
- [28] A. Stevens: A stochastic cellular automaton, modeling gliding and aggregation of myxobacteria, SIAM J. Appl. Math. vol. 61, 172–182, (2000).
- [29] Woodward et al.: Biophys. J. 68, 2181–2219 (1995).

Fathi Dkhil Max-Planck-Institute for Mathematics in the Sciences Inselstr. 22-26, D-04103 Leipzig Germany

e-mail: dkhil@mis.mpg.de