Non-uniqueness of Solutions of a Semilinear Heat Equation with Singular Initial Data

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Abstract. We construct new examples of non-uniqueness of positive solutions of the Cauchy problem for the Fujita equation. The solutions we find are not self-similar and some of them blow up in finite time. Heteroclinic connections and ancient solutions of a rescaled equation play the key role in our construction.

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1 Introduction

We study non-uniqueness of positive solutions of the Fujita equation

$$
u_t = \Delta u + u^p, \qquad x \in \mathbb{R}^N, \quad p > 1,\tag{1}
$$

with the initial condition

$$
u(x, 0) = \ell |x|^{-m}, \qquad x \in \mathbb{R}^N \setminus \{0\}, \quad \ell \ge 0, \quad m := \frac{2}{p-1}.
$$
 (2)

By a solution of [\(1\)](#page-0-0) in $\mathbb{R}^N \times (0,T)$, $0 < T \leq \infty$, we mean a function $u \in$ $C^{2,1}(\mathbb{R}^N\times(0,T))$ which satisfies [\(1\)](#page-0-0) in the classical sense in $\mathbb{R}^N\times(0,T)$. We call a solution global if $T = \infty$. By a solution of [\(1\)](#page-0-0), [\(2\)](#page-0-1) we mean a solution of [\(1\)](#page-0-0) which is continuous in $\mathbb{R}^N \times [0,T) \setminus \{0,0\}$ and $u(\cdot,t) \to u(\cdot,0)$ in $L^1_{loc}(\mathbb{R}^N)$
as $t \to 0$ as $t \to 0$.

Dedicated to Bernold Fiedler on the occasion of his 60th birthday.

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Concerning the existence of positive global solutions of (1) , the Fujita exponent

$$
p_F := \frac{N+2}{N}
$$

is critical. In fact, if $1 < p \leq p_F$ then there is no positive global solution of [\(1\)](#page-0-0).

We introduce three more critical exponents which play an important role in the sequel. The exponent

$$
p_{sg} := \begin{cases} \frac{N}{N-2} & \text{for } N > 2, \\ \infty & \text{for } N \le 2, \end{cases}
$$

is related to the existence of a singular steady state explicitly given by

$$
\varphi(x) := L|x|^{-m}, \qquad x \in \mathbb{R}^N \setminus \{0\},\
$$

where

$$
L := \{m (N - 2 - m)\}^{1/(p-1)}, \qquad m := \frac{2}{p-1}.
$$

Namely, φ exists if and only if $p > p_{sa}$. The role of the Sobolev exponent

$$
p_S := \begin{cases} \frac{N+2}{N-2} & \text{for } N > 2, \\ \infty & \text{for } N \le 2, \end{cases}
$$

and the Joseph-Lundgren exponent

$$
p_{JL} := \begin{cases} \frac{(N-2)^2 - 4N + 8\sqrt{N-1}}{(N-2)(N-10)} & \text{for } N > 10, \\ \infty & \text{for } N \le 10, \end{cases}
$$

will be explained below.

The uniqueness problem for (1) , (2) is of particular interest from the viewpoint of continuation beyond blow-up. The case $\ell = L$ was considered in [\[11](#page-9-0)] where it was shown that φ is the unique solution if $p \geq p_{JL}$ but not if $p_{sa} < p < p_{JL}$.

For $0 < \ell < L$, the following conjectures were formulated in [\[11\]](#page-9-0) (page 41):

(C1) If $p_{sq} < p \leq p_S$ then problem [\(1\)](#page-0-0), [\(2\)](#page-0-1) has exactly two positive solutions. **(C2)** If $p_S < p \lt p_{JL}$ then there exist an arbitrarily large finite number of solutions when $L - \ell$ is small.

It was shown later that there are at least two positive solutions if $p_F < p < p_S$ (see [\[18](#page-9-1)]) or if $p = p_S$, $2 < N < 6$ (see [\[20\]](#page-10-0)). The existence of an arbitrarily large finite number of solutions when $L - \ell$ is small was established in [\[25\]](#page-10-1) for $p_S < p < p_{JL}$. The solutions found in [\[18,](#page-9-1)[20](#page-10-0)[,25](#page-10-1)] are self-similar. This means that they are of the form

$$
u(x,t) := t^{-1/(p-1)}f(\rho), \qquad \rho := t^{-1/2}|x|, \quad x \in \mathbb{R}^N, t > 0,
$$

where the function f satisfies

$$
\begin{cases}\nf_{\rho\rho} + \frac{N-1}{\rho}f_{\rho} + \frac{\rho}{2}f_{\rho} + \frac{1}{p-1}f + f^p = 0, & \rho > 0, \\
f_{\rho}(0) = 0, & \lim_{\rho \to \infty} \rho^m f(\rho) = \ell, & f(\rho) > 0, & \rho > 0.\n\end{cases}
$$
\n(3)

In this paper we disprove conjecture $(C1)$ from [\[11\]](#page-9-0) by showing that if [\(3\)](#page-2-0) has at least two solutions then there are infinitely many positive solutions of [\(1\)](#page-0-0), [\(2\)](#page-0-1) which are not self-similar. In particular, under the assumptions from (C2) the initial value problem (1) , (2) possesses infinitely many positive solutions.

Before we state our results more precisely, we recall some known facts about problem [\(3\)](#page-2-0). Set

> $\ell^* := \sup \{ \ell > 0 : (3) \text{ has a solution} \},$ $\ell_* := \inf \{ \ell > 0 : (3)$ has at least two solutions.

The results of $[18–20]$ $[18–20]$ and $[25]$ imply:

Proposition 1. Let $p_F < p \leq p_H$. Then

$$
0\leq \ell_*<\ell^*<\infty.
$$

Moreover, we have:

(i) $\ell_* = 0$ *if* $p_F < p < p_S$ *or if* $p = p_S$ *and* $2 < N < 6$; (ii) $\ell_* \in (0, L]$ *if* $p_S < p < p_{JL}$ *or if* $p = p_S$ *and* $N \ge 6$ *.*

These statements are contained in Propositions A and B in [\[21](#page-10-2)] and Remark 1.4 (iv) in [\[20](#page-10-0)].

We remark here that if $p \geq p_{JL}$ then $\ell^* = L$ and [\(3\)](#page-2-0) has a unique solution for $\ell \in (0, L)$, see [\[19\]](#page-9-2). Concerning ordering and intersection properties of solutions of (3) , the following was established in [\[18](#page-9-1)[,19](#page-9-2),[21\]](#page-10-2).

Proposition 2. Let $p_F < p < p_{JL}$ and $\ell \in (\ell_*, \ell^*)$. Then there is a solution f_0 *of* [\(3\)](#page-2-0) *with the property that if* f *is a different solution then* $f(\rho) > f_0(\rho)$ for *all* $\rho > 0$ *. If* f_1 *and* f_2 *are two solutions of* [\(3\)](#page-2-0)*,* $f_1, f_2 \not\equiv f_0$ *, then there is* $\rho_0 > 0$ *such that* $f_1(\rho_0) = f_2(\rho_0)$.

The first statement follows from Lemma 3.1 (i) in [\[19](#page-9-2)] and the second from Proposition 4.1 in [\[21](#page-10-2)].

Now we can state our result on the non-uniqueness.

Theorem 1. *Assume that* $p_F < p < p_{JL}$ *and* $\ell \in (\ell_*, \ell^*)$ *. Let* f *be a solution of* (3) *,* $f \not\equiv f_0$ *.*

(i) *There is a solution* u of [\(1\)](#page-0-0), [\(2\)](#page-0-1) in $\mathbb{R}^N \times (0, \infty)$ *such that*

$$
f_0(\rho) < t^{1/(p-1)}u(x,t) < f(\rho), \qquad x \in \mathbb{R}^N, \quad t > 0.
$$

(ii) *For every* $T > 0$ *there is a solution* u *of* [\(1\)](#page-0-0), [\(2\)](#page-0-1) *in* $\mathbb{R}^N \times (0,T)$ *such that*

$$
t^{1/(p-1)}u(x,t) > f(\rho), \qquad x \in \mathbb{R}^N, \quad 0 < t < T,
$$

and

$$
\lim_{t \to T} u(0, t) = \infty.
$$

It is clear from Proposition [2](#page-2-1) that the solution in Theorem [1](#page-2-2) (i) cannot be self-similar. Obviously, the solution in Theorem [1](#page-2-2) (ii) is not self-similar either. For a more detailed description of these solutions see Propositions [3](#page-4-0) and [4.](#page-5-0) Since problem (1) , (2) possesses a scaling invariance, Theorem [1](#page-2-2) in fact yields two different one-parameter families of solutions. Namely, if u is a solution which is not self-similar then

$$
u_{\lambda}(x,t) := \lambda^{2/(p-1)} u(\lambda x, \lambda^2 t), \qquad \lambda > 0,
$$

is also a solution and it is different from u if $\lambda \neq 1$.

As a consequence of Theorem [1](#page-2-2) we obtain the existence of infinitely many non-selfsimilar continuations of some backward self-similar solutions of [\(1\)](#page-0-0) beyond their blow-up time. Namely, it was shown [\[6](#page-9-3)] that there is a sequence $\{\ell_n\}_{n=1}^{\infty}$ such that $\ell_n \to L$ and $\ell_n |x|^{-m}$ is the blow-up profile of a backward self-cimilar solution. Theorem 1 then vields a continuum of continuations which self-similar solution. Theorem [1](#page-2-2) then yields a continuum of continuations which remain regular for all t after blow-up and converge to zero as $t \to \infty$, and another continuum of continuations which blow up at the origin again.

A radial solution which blows up twice was first found in [\[15](#page-9-4)] for $p > p_{JL}$. That result was later extended in [\[16\]](#page-9-5) by finding radial solutions (for the same range of p) which blow up k-times, where $k > 1$ is an arbitrary integer. The solutions from [\[15](#page-9-4)[,16](#page-9-5)] blow-up at the origin at each blow-up time.

Later, radial solutions of (1) which blow up twice were constructed in [\[17\]](#page-9-6) for $p>p_S$. There, the new features are that the two blow-up times can be controlled (but not prescribed precisely) and the second blow-up is on a sphere.

We can prescribe both blow-up times precisely but our continuation beyond the first blow-up time is not minimal while the continuations in $[15-17]$ $[15-17]$ are minimal.

Let us mention here that the issue of non-uniqueness of continuations beyond singularity is relevant for many other parabolic equations, such as the heat flow for harmonic maps between spheres $[3]$ $[3]$, the Yang-Mills heat flow $[12]$ $[12]$, the mean curvature flow [\[1\]](#page-9-9), fourth order equations [\[10](#page-9-10)], to give just a few examples.

Before we introduce our second non-uniqueness result, we recall that if $p_F < p < p_S$ then there is a unique positive solution f^* of [\(3\)](#page-2-0) with $\ell = 0$, see [\[5](#page-9-11)[,13](#page-9-12),[29\]](#page-10-3). The function f^* satisfies

$$
f^*(\rho) = O\left(\rho^{m-N} \exp(-\rho^2/4)\right) \quad \text{as } \rho \to \infty,
$$
 (4)

see [\[23](#page-10-4)], and $u(x,t) = t^{-1/(p-1)}f^{*}(\rho)$ is a solution of [\(1\)](#page-0-0), [\(2\)](#page-0-1) with $\ell = 0$, see [\[13\]](#page-9-12). Our second result on non-uniqueness is the following:

Theorem 2. Let $p_F < p < p_S$ and $\ell = 0$.

(i) *There is a solution* u *of* [\(1\)](#page-0-0), [\(2\)](#page-0-1) in $\mathbb{R}^N \times (0, \infty)$ *such that*

$$
0 < t^{1/(p-1)}u(x,t) < f^*(\rho), \qquad x \in \mathbb{R}^N, \quad t > 0.
$$

(ii) *For every* $T > 0$ *there is a solution* u *of* [\(1\)](#page-0-0) [\(2\)](#page-0-1) *in* $\mathbb{R}^N \times (0,T)$ *such that*

$$
t^{1/(p-1)}u(x,t) > f^*(\rho), \qquad x \in \mathbb{R}^N, \quad 0 < t < T,
$$

and

$$
\lim_{t \to T} u(0, t) = \infty.
$$

As before, the solutions in Theorem [2](#page-3-0) are not self-similar and they yield two different one-parameter families of solutions. A more detailed description of these solutions is given in Propositions [5](#page-5-1) and [6.](#page-5-2)

For other previous examples of non-uniqueness of solutions of [\(1\)](#page-0-0) with the initial condition

$$
u(x,0) = u_0(x), \qquad x \in \mathbb{R}^N,
$$
\n⁽⁵⁾

we refer to [\[14,](#page-9-13)[26\]](#page-10-5) where the case $p = p_{sq}$, $u_0 \in L^p(\mathbb{R}^N)$ was treated. In the case when the domain is a ball and the homogeneous Dirichlet boundary condition is imposed, examples of non-uniqueness were given in [\[2](#page-9-14)[,22](#page-10-6)].

On the other hand, it is well known that for $q > N(p - 1)/2$, $q \ge 1$ or $q = N(p-1)/2 > 1$ and $u_0 \in L^q(\mathbb{R}^N)$ there exists a unique solution u of [\(1\)](#page-0-0), [\(5\)](#page-4-1) in the class $C([0,T), L^q(\mathbb{R}^N)) \cap L^{\infty}_{loc}((0,T), L^{\infty}(\mathbb{R}^N))$ for some $T \in (0,\infty]$, see [\[4](#page-9-15),[27,](#page-10-7)[28\]](#page-10-8).

2 Results for a Transformed Equation

For a solution u of [\(1\)](#page-0-0) defined for $t \in (0, T)$, we set

$$
v(y, s) := t^{1/(p-1)}u(x, t),
$$
 $y := t^{-1/2}x$, $s := \log t$.

Then we obtain the following equation for v :

$$
v_s = \Delta v + \frac{1}{2}y \cdot \nabla v + \frac{1}{p-1}v + v^p, \qquad y \in \mathbb{R}^N,
$$
 (6)

where $s \in (-\infty, \log T)$.

If f is a solution of (3) then it is a radial steady state of (6) .

The first two propositions give a more precise description of the solutions from Theorem [1.](#page-2-2)

Proposition 3. Assume that $p_F < p \leq p_{JL}$ and $\ell \in (\ell_*, \ell^*)$. Let f be a solution *of* [\(3\)](#page-2-0), $f \not\equiv f_0$. Then there exists a solution v of [\(6\)](#page-4-2) in $\mathbb{R}^N \times \mathbb{R}$ with the following *properties:*

(i) *The solution is positive, radially symmetric in space with respect to the origin,* $decreasing in $\rho = |y|$ and in s , and satisfies$

$$
f_0(|y|) < v(y, s) < f(|y|), \quad y \in \mathbb{R}^N, \quad s \in \mathbb{R},
$$

(ii) $||v(\cdot, s) - f(|\cdot|)||_{L^{\infty}(\mathbb{R}^N)} \to 0 \text{ as } s \to -\infty,$ (iii) $||v(\cdot, s) - f_0(||\cdot||)||_{L^\infty(\mathbb{R}^N)} \to 0$ as $s \to \infty$.

Proposition 4. Assume that $p_F < p \leq p_{JL}$ and $\ell \in (\ell_*, \ell^*)$. Let f be a solution *of* [\(3\)](#page-2-0), $f \not\equiv f_0$. Then for every $s^* \in \mathbb{R}$ there is a solution v of [\(6\)](#page-4-2) in $\mathbb{R}^N \times$ (−∞, s∗) *such that:*

(i) *The solution is positive, radially symmetric in space with respect to the origin, decreasing in* $\rho = |y|$ *and increasing in* s, and satisfies

$$
v(y,s) > f(|y|), \qquad y \in \mathbb{R}^N, \quad s \in (-\infty, s^*),
$$

(ii) $||v(\cdot, s) - f(|\cdot|)||_{L^{\infty}(\mathbb{R}^N)} \to 0 \text{ as } s \to -\infty,$ (iii) $v(0, s) \rightarrow \infty$ *as* $s \rightarrow s^*$.

The next two propositions describe in more detail the solutions from Theorem [2.](#page-3-0)

Proposition 5. Assume that $p_F < p < p_S$. Then there exists a solution v of [\(6\)](#page-4-2) in $\mathbb{R}^N \times \mathbb{R}$ with the following properties:

(i) *The solution is positive, radially symmetric in space with respect to the origin,* $decreasing in $\rho = |y|$ and in *s*, and satisfies$

$$
0 < v(y, s) < f^*(|y|), \qquad y \in \mathbb{R}^N, \quad s \in \mathbb{R},
$$

(ii) $||v(\cdot, s) - f^*(|\cdot|)||_{L^{\infty}(\mathbb{R}^N)} \to 0$ *as* $s \to -\infty$ *,* (iii) $||v(\cdot, s)||_{L^{\infty}(\mathbb{R}^N)} \to 0$ *as s* $\to \infty$ *.*

Proposition 6. Assume that $p_F < p < p_S$. Then for every $s^* \in \mathbb{R}$ there is a *solution* v of [\(6\)](#page-4-2) in $\mathbb{R}^N \times (-\infty, s^*)$ *such that:*

(i) *The solution is positive, radially symmetric in space with respect to the origin, decreasing in* $\rho = |y|$ *and increasing in s, and satisfies*

$$
v(y,s) > f^*(|y|), \qquad y \in \mathbb{R}^N, \quad s \in (-\infty, s^*),
$$

(ii) $||v(\cdot, s) - f^*(||\cdot||)||_{L^\infty(\mathbb{R}^N)} \to 0 \text{ as } s \to -\infty,$ (iii) $v(0, s) \rightarrow \infty$ *as* $s \rightarrow s^*$.

3 Proofs of the Main Results

Proof of Proposition [3.](#page-4-0) For each $\theta \in (0,1)$, let $v^{\theta}(y, s)$ denote the solution of [\(6\)](#page-4-2) with the following initial data:

$$
v^{\theta}(y,0) = f^{\theta}(y) := (1 - \theta)f_0(|y|) + \theta f(|y|), \qquad y \in \mathbb{R}^N.
$$

Then, since $f_0(|y|) < f(|y|)$ for $y \in \mathbb{R}^N$ and since the function $g(v) := \frac{1}{p-1}v + v^p$
is strictly convex, one easily finds that is strictly convex, one easily finds that

$$
\Delta f^{\theta} + \frac{1}{2}y \cdot \nabla f^{\theta} + \frac{1}{p-1}f^{\theta} + (f^{\theta})^p < 0, \qquad y \in \mathbb{R}^N. \tag{7}
$$

In other words, f^{θ} is a time-independent strict super-solution of [\(6\)](#page-4-2). Consequently, $v^{\theta}(y, s)$ is decreasing in s and satisfies $f^{\theta}(|y|) \ge v^{\theta}(y, s) > f_0(|y|)$ for all $s \geq 0$, $y \in \mathbb{R}^N$. Hence v^{θ} is defined for all $s \geq 0$ and converges as $s \to \infty$ to a stationary solution that lies between f^{θ} and \overline{f}_0 . Since there is no stationary solution that lies between f and f_0 by Proposition [2,](#page-2-1) we have $v^{\theta}(y, s) \rightarrow f_0(|y|)$ as $s \to \infty$ uniformly in $y \in \mathbb{R}^N$. Now, for each $\theta \in [\frac{1}{2}, 1)$, let s_{θ} be such that

$$
v^{\theta}(0, s_{\theta}) = \frac{f_0(0) + f(0)}{2}.
$$

Since v^{θ} is decreasing in s, the above quantity s_{θ} is uniquely determined, and we have

$$
s_{\theta} = 0
$$
 for $\theta = \frac{1}{2}$, $s_{\theta} \to \infty$ as $\theta \nearrow 1$.

Let us define

$$
\hat{v}^{\theta}(y,s) := v^{\theta}(y,s+s_{\theta}). \tag{8}
$$

Then \hat{v}^{θ} is a solution of [\(6\)](#page-4-2) on the time interval $[-s_{\theta}, \infty)$ and it satisfies

$$
\hat{v}^{\theta}(0,0) = \frac{f_0(0) + f(0)}{2}, \quad \hat{v}^{\theta}(y,s) \searrow f_0(|y|) \text{ as } s \to \infty.
$$

By parabolic estimates, we can find a sequence $\theta_k \to 1$ such that \hat{v}^{θ_k} converges to a solution of [\(6\)](#page-4-2) which is defined for all $s \in \mathbb{R}$, and we denote it by $\hat{v}(y, s)$. Clearly, \hat{v} is non-increasing in s and satisfies

$$
f_0(|y|) < \hat{v}(y,s) < f(|y|), \quad y \in \mathbb{R}^N, \quad s \in \mathbb{R}, \qquad \hat{v}(0,0) = \frac{f_0(0) + f(0)}{2}.
$$

The monotonicity of $\hat{v}(y, s)$ and the parabolic estimates, along with the inequalities $f_0 < \hat{v} < f$ imply that \hat{v} converges to some stationary solutions f^{\pm} of [\(6\)](#page-4-2) as $s \to \pm \infty$ that satisfy

$$
f_0 \le f^+ \le f^- \le f
$$
, $f^+(0) \le \frac{f_0(0) + f(0)}{2} \le f^-(0)$.

By Proposition [2,](#page-2-1) we have $f^+ = f_0$ and $f^- = f$. Hence

$$
\hat{v}(y,s) \to \begin{cases} f(|y|) & \text{as } s \to -\infty, \\ f_0(|y|) & \text{as } s \to \infty, \end{cases} \text{ uniformly in } y \in \mathbb{R}^N.
$$

This completes the proof of the proposition. \Box

Proof of Proposition [4.](#page-5-0) We use a similar argument as in the proof of Proposi-tion [3.](#page-4-0) For each $\theta > 1$, let $v^{\theta}(y, s)$ denote the solution of [\(6\)](#page-4-2) with the initial data

$$
v^{\theta}(y,0) = f^{\theta}(y) := \theta f(|y|), \qquad y \in \mathbb{R}^{N}.
$$

Since f^{θ} with $\theta > 1$ satisfies the inequality opposite to [\(7\)](#page-5-3), v^{θ} is increasing in s. Denote by $[0, \sigma_{\theta}]$ the maximal time-interval for the existence of v^{θ} . Now, for each $\theta \in (1, 2)$, let s_{θ} be such that

$$
v^{\theta}(0,s_{\theta}) = \frac{3}{2}f(0),
$$

and define \hat{v}^{θ} by [\(8\)](#page-6-0). Then, arguing as in the proof of Proposition [3,](#page-4-0) we can choose a sequence $\theta_k \searrow 1$ such that \hat{v}^{θ_k} converges to a solution \hat{v} of [\(6\)](#page-4-2) such that \hat{v} is defined for $s \in (-\infty, s^*)$ for some $0 < \hat{s} \leq \infty$, \hat{v} is increasing in s, and satisfies

$$
\hat{v}(0,0) = \frac{3}{2}f(0), \quad \lim_{s \to -\infty} \hat{v}(y,s) = f(y) \text{ uniformly in } y \in \mathbb{R}^N.
$$

Next we show that $\hat{s} < \infty$. Suppose $\hat{s} = \infty$. Then Lemma 3.1 in [\[21\]](#page-10-2) implies that, as $s \to \infty$, $\hat{v}(\cdot, s)$ converges to a regular or singular radial steady state of (6) which is bigger than f. However, such a steady state does not exist, see Proposition 4.1 in [\[21\]](#page-10-2). This is a contradiction.

Any shift of \hat{v} in s yields again a solution of [\(6\)](#page-4-2), so the blow-up time s^{*} can be chosen arbitrarily. \Box

Proof of Proposition [5.](#page-5-1) One can proceed as in the proof of Proposition [3](#page-4-0) with f_0 and f replaced by 0 and f^* , respectively.

In the proof of Proposition $6 \text{ we shall use the following fact:}$ $6 \text{ we shall use the following fact:}$

Lemma 1. *If* $p_F < p < p_S$ *then there is no solution* f^s *of the problem*

$$
\begin{cases}\nf_{\rho\rho} + \frac{N-1}{\rho} f_{\rho} + \frac{\rho}{2} f_{\rho} + \frac{1}{p-1} f + f^p = 0, & \rho > 0, \\
f(0) = \infty, & f(\rho) > 0, & \rho > 0,\n\end{cases}
$$
\n(9)

such that $f^{s}(\rho) > f^{*}(\rho)$ *for* $\rho > 0$ *.*

Proof of Proposition [5.](#page-5-1) Suppose f^s is such a solution. Let

$$
C := \inf \{ c \in \mathbb{R} : cf^s(\rho) \ge f^*(\rho) \text{ for all } \rho \in (0, \infty) \} \in (0, 1].
$$

Then there are two cases:

Case I:
$$
Cf^s(R) = f^*(R)
$$
 and $Cf^s_\rho(R) = f^*_\rho(R)$ at some $R \in (0, \infty)$.
Case II: $Cf^s(\rho) > f^*(\rho)$ for all $\rho \in (0, \infty)$ and $\lim_{\rho \to \infty} \frac{f^s(\rho)}{f^*(\rho)} = 1$.

Case I: f^* and f^s satisfy

$$
(h(\rho)f_{\rho}^*)_{\rho} + h(\rho)\left\{\frac{1}{p-1}f^* + (f^*)^p\right\} = 0
$$

and

$$
(h(\rho)f_{\rho}^{s})_{\rho} + h(\rho)\left\{\frac{1}{p-1}f^{s} + (f^{s})^{p}\right\} = 0,
$$

respectively, where $h(\rho) := \rho^{N-1} \exp(\rho^2/4)$. Multiplying the first equation by f^s and the second by f^* then taking their difference, we obtain

$$
\frac{d}{d\rho}\{h(f_{\rho}^*f^s - f^*f_{\rho}^s)\} = -h\{(f^*)^{p-1} - (f^s)^{p-1}\}f^*f^s.
$$
\n(10)

Integrating this on $[\rho, R]$, we have

$$
\left[h(f_{\rho}^*f^s - f^*f_{\rho}^s)\right]_{\rho}^R = -\int_{\rho}^R h(\sigma)\{(f^*)^{p-1}(\sigma) - (f^s)^{p-1}(\sigma)\}f^*(\sigma)f^s(\sigma)d\sigma > 0.
$$

Since $f_{\rho}^* f^s - f^* f_{\rho}^s = 0$ at $\rho = R$, we obtain $f_{\rho}^* f^s - f^* f_{\rho}^s < 0$ for $\rho \in (0, R)$. This implies that f^s/f^* is increasing in $\rho \in (0, R)$. However, this contradicts the assumption that f^s is singular at $\rho = 0$.

Case II: It follows from [\(4\)](#page-3-1) that

$$
f^*(\rho) \le A\rho^{m-N} \exp(-\rho^2/4), \qquad \rho > 1,
$$

for some constant $A > 0$. Then we have

$$
h(1)f_{\rho}^{*}(1) - h(\rho)f_{\rho}^{*}(\rho) = \int_{1}^{\rho} h\left\{\frac{1}{p-1}f^{*} + (f^{*})^{p}\right\} d\sigma \leq K \int_{1}^{\rho} \sigma^{m-1} d\sigma
$$

= $\frac{K}{m}(\rho^{m} - 1), \qquad \rho > 1,$

for some constant $K > 0$. Therefore, we have

$$
0 < -f_{\rho}^{*}(\rho) \le K^{*} \rho^{m-N} \exp(-\rho^{2}/4), \qquad \rho > 1,
$$

for some constant $K^* > 0$ and the same holds for f^s_{ρ} .

Hence the right-hand side of [\(10\)](#page-8-0) is integrable up to $\rho = \infty$, and $h(f_{\rho}^{*} f^{s} - h_{\rho})$ $f^*f^s_\rho$ $\to 0$ as $\rho \to \infty$, so that

$$
h(f_{\rho}^*f^s - f^*f_{\rho}^s) = \int_{\rho}^{\infty} h\{(f^*)^{p-1} - (f^s)^{p-1}\} f^*f^s d\sigma < 0, \quad \rho > 0.
$$

This implies that f^s/f^* is increasing in $\rho \in (0,\infty)$, a contradiction.

Proof of Proposition [6.](#page-5-2) The proof is analogous to the proof of Proposition [4](#page-5-0) with f replaced by f^* except that we now use Lemma [1](#page-7-0) to show that $\hat{s} < \infty$. We again suppose $\hat{s} = \infty$. Then Lemma 3.1 in [\[21](#page-10-2)] guarantees that $\hat{v}(y, s)$ converges (as $s \to \infty$) to a regular or singular radial steady state of [\(6\)](#page-4-2) which is bigger than f^* . However, by Lemma [1,](#page-7-0) such a singular steady state does not exist. On the other hand, regular steady states different from f^* satisfy [\(3\)](#page-2-0) with $\ell > 0$ and their value at 0 is smaller than $f^*(0)$, see [\[13](#page-9-12)], a contradiction. \Box

We remark that alternative proofs of Propositions [3–](#page-4-0)[6](#page-5-2) can be given using linearizations around f, f^* and construction of suitable sub- and supersolutions, see [\[7](#page-9-16)[,9](#page-9-17)].

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