

# BLOW-UP FOR SOLUTIONS TO A KIND OF QUASI-LINEAR SYSTEMS

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## ABSTRACT

The focus of this paper is on the geometric mechanism for blow-up of solutions to Cauchy problem for a kind of quasi-linear systems. We demonstrate that blow-up is closely related to the eigenvalues of matrix by using Cramer criterion and characteristics method.

**Keywords:** *blow-up, characteristics, conservation laws.*

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## 1. INTRODUCTION

S. Alinhac has made systematic study on the blow-up phenomena for quasi-linear equation or systems (see [1, 2, 3, 4, 5, 6]). In [5] he proposes two local blow-up mechanisms: one is the "Ordinary Differential equations blow-up" mechanism which occurs mainly in ordinary differential equations or semi-linear equations or systems, the other is "Geometric blow-up" mechanism which occurs mainly in quasi-linear equations or systems. By introducing the concept of blow-up system, S. Alinhac gives some abstract-looking blow-up results for general quasi-linear systems. In [7], M. Grassin proves that the existence of global smooth solutions to Euler equations for a perfect gas is related to the eigenvalues of the gradient matrix of initial datum. We are interested in the precise relationship between the eigenvalues and the blow-up occurrence and get some concrete results by choosing special quasi-linear equations or systems.

In the remaining part, we first study the blow-up phenomena for equations, then for systems.

## 2 Blow-up for multidimensional quasi-linear equations or systems

From the results of S. Alinhac, we know that it is usually the partial derivatives of solutions that blow up for quasi-linear equations or systems, and local solutions exist in most situations, so we always assume that the solutions exist locally, and only consider the blow-up of first-order partial derivatives of solutions. We give some notations:

$x = (x_1, \dots, x_n) \in \mathbb{R}^n$ ,  $u \in \mathbb{R}^1$ ,  $x_0 = (x_1^0, \dots, x_n^0)$ ,  $U = (u_1, \dots, u_m) \in \mathbb{R}^m$ ,  $U_0 = (u_1^0, \dots, u_m^0)$ ,  $n \geq 1$ ,  $m \geq 1$ ,  $I$  is the unit matrix.

### 2.1 Blow-up for scalar equations

First we study the following Cauchy problem

$$\begin{cases} u_t + \sum_{i=1}^n u \partial_{x_i} u = 0, & x \in \mathbb{R}^n, t > 0, \\ u(x, t) |_{t=0} = u_0(x), & x \in \mathbb{R}^n. \end{cases} \quad (1)$$

The characteristic satisfies the following ODE:

$$\begin{cases} dx_i dt = u(x(t), t), & i = 1, 2, \dots, n, \\ x(0) = x_0. \end{cases} \quad (2)$$

Combining (1) with (2), we have  $du dt(x(t), t) = 0$ , so  $u(x(t), t) = u(x_0, 0) = u_0(x_0)$ , by equation (2) we have  $x_i(t) = x_i^0 + tu_0(x_0)$ ,  $i = 1, 2, \dots, n$ .

Let

$$\begin{aligned} A^T &= \partial x \partial x_0 = \partial(x_1, \dots, x_n) \partial(x_1^0, \dots, x_n^0), \\ b^T &= \partial u \partial x = (\partial_{x_1} u, \dots, \partial_{x_n} u), \end{aligned}$$

$$c^T = \partial u_0 \partial x_0 = (\partial_{x_1^0} u_0, \dots, \partial_{x_n^0} u_0),$$

then  $Ab = c$  and

$$A^T = I + t \partial(u_0, \dots, u_0) \partial(x_1^0, \dots, x_n^0) = (a_1, \dots, a_n)^T.$$

**Theorem 2.1** *If  $\sum_{i=1}^n \partial_{x_i^0} u_0 \geq 0, \forall x_0 \in \mathbb{R}^n$ , then the first-order partial derivatives of solutions to equation (1) do not blow up. If there exists some  $x_0 \in \mathbb{R}^n$  satisfying  $\sum_{i=1}^n \partial_{x_i^0} u_0 < 0$ , denoting  $t_1 = -(\sum_{i=1}^n \partial_{x_i^0} u_0)^{-1}$ , and if there also exists some  $i_0, 1 \leq i_0 \leq n$  such that*

$$\det(a_1, \dots, a_{i_0-1}, c, a_{i_0+1}, \dots, a_n) \Big|_{t=t_1} \neq 0,$$

then  $\lim_{t \rightarrow t_1} |\partial_{x_{i_0}} u| = \infty$ .

**Proof** Since  $\text{Rank}(\partial(u_0, \dots, u_0) \partial(x_1^0, \dots, x_n^0)) = 1$ , from the basic theory of matrix, we know that the eigenvalues of  $\partial(u_0, \dots, u_0) \partial(x_1^0, \dots, x_n^0)$  are  $\overbrace{0, \dots, 0}^{n-1}, \sum_{i=1}^n \partial_{x_i^0} u_0$ . So the eigenvalues of  $A$  are  $\overbrace{1, \dots, 1}^{n-1}, 1 + t \sum_{i=1}^n \partial_{x_i^0} u_0$ . If  $\sum_{i=1}^n \partial_{x_i^0} u_0 \geq 0$ , then  $\det A = 1 + t \sum_{i=1}^n \partial_{x_i^0} u_0 > 0$ , i.e.,  $A^{-1}$  exist for all  $t \in \mathbb{R}$ . Thus the first-order partial derivatives do not blow up. If  $\sum_{i=1}^n \partial_{x_i^0} u_0 < 0$ , then when  $t = t_1 = -(\sum_{i=1}^n \partial_{x_i^0} u_0)^{-1}$ ,

$\det A = 1 + t_1 \sum_{i=1}^n \partial_{x_i^0} u_0 = 0$ . Since

$$\det(a_1, \dots, a_{i_0-1}, c, a_{i_0+1}, \dots, a_n) \neq 0,$$

by the Crame criterion, we have that

$$\lim_{t \rightarrow t_1} |\partial_{x_{i_0}} u| = \left| \det(a_1, \dots, a_{i_0-1}, c, a_{i_0+1}, \dots, a_n) \det(a_1, \dots, a_n) \right|_{t=t_1} = \infty.$$

So far we complete the proof of the theorem.

Next we consider the equation with source term:

$$\begin{cases} u_t + \sum_{i=1}^n u \partial_{x_i} u = -\alpha u, x \in \mathbb{R}^n, t > 0, \\ u(x, t) \Big|_{t=0} = u_0(x), x \in \mathbb{R}^n, \end{cases} \tag{3}$$

$\alpha \neq 0$  is a constant. By using equation (2) we get  $dudt(x(t), t) = -\alpha u$ , so  $u(x(t), t) = u_0(x_0) e^{-\alpha t}$ , then  $x_i(t) = x_i^0 + 1 - e^{-\alpha t} \alpha u_0(x_0) =: x_i^0 + \beta(t) u_0(x_0), i = 1, 2, \dots, n$ , where  $\beta(t) = 1 - e^{-\alpha t} \alpha > 0$ . Let

$$A^T = \partial x \partial x_0 = \partial(x_1, \dots, x_n) \partial(x_1^0, \dots, x_n^0),$$

$$b^T = \partial u \partial x = (\partial_{x_1} u, \dots, \partial_{x_n} u),$$

$$c^T = \partial u_0 \partial x_0 = (\partial_{x_1^0} u_0, \dots, \partial_{x_n^0} u_0),$$

we have

$$A^T = I + \beta(t) \partial(u_0, \dots, u_0) \partial(x_1^0, \dots, x_n^0) = (a_1, \dots, a_n)^T, Ab = ce^{-\alpha t}.$$

Correspondingly we have the theorem:

**Theorem 2.2** If  $\forall x_0 \in \mathbb{R}^n$ ,  $\sum_{i=1}^n \partial_{x_i^0} u_0 \geq -\alpha (\alpha > 0)$ , or  $\sum_{i=1}^n \partial_{x_i^0} u_0 \geq 0 (\alpha < 0)$  holds, then the first-order

partial derivatives of solutions to equation (3) do not blow up. If there exists some  $x_0 \in \mathbb{R}^n$  satisfying

$\sum_{i=1}^n \partial_{x_i^0} u_0 < -\alpha (\alpha > 0)$ , or  $\sum_{i=1}^n \partial_{x_i^0} u_0 < 0 (\alpha < 0)$ , denoting  $t_1 = -1/\alpha \ln(1 + \alpha \sum_{i=1}^n \partial_{x_i^0} u_0)$ , and if there also

exists some  $i_0, 1 \leq i_0 \leq n$  such that

$$\det(a_1, \dots, a_{i_0-1}, c, a_{i_0+1}, \dots, a_n) |_{t=t_1} \neq 0,$$

then  $\lim_{t \rightarrow t_1} |\partial_{x_{i_0}} u| = \infty$ .

**Proof** Since  $\text{Rank}(\partial(u_0, \dots, u_0) \partial(x_1^0, \dots, x_n^0)) = 1$ , From Lemma 2.1, we know that the eigenvalues of

$\partial(u_0, \dots, u_0) \partial(x_1^0, \dots, x_n^0)$  are  $\overbrace{0, \dots, 0}^{n-1}$ ,  $\sum_{i=1}^n \partial_{x_i^0} u_0$ , so the eigenvalues of  $A$  are  $\overbrace{1, \dots, 1}^{n-1}$ ,

$1 + \beta(t) \sum_{i=1}^n \partial_{x_i^0} u_0$ . If  $\sum_{i=1}^n \partial_{x_i^0} u_0 \geq -\alpha (\alpha > 0)$ , or  $\sum_{i=1}^n \partial_{x_i^0} u_0 \geq 0 (\alpha < 0)$  holds, then

$\det A = 1 + \beta(t) \sum_{i=1}^n \partial_{x_i^0} u_0 > 0$ , here  $b = A^{-1} c e^{-\alpha t}$ , so the first-order partial derivatives do not blow up. If

$\sum_{i=1}^n \partial_{x_i^0} u_0 < -\alpha (\alpha > 0)$ , or  $\sum_{i=1}^n \partial_{x_i^0} u_0 < 0 (\alpha < 0)$  holds,  $\det A |_{t=t_1} = 1 + \beta(t_1) \sum_{i=1}^n \partial_{x_i^0} u_0 = 0$ , since

$\det(a_1, \dots, a_{i_0-1}, c, a_{i_0+1}, \dots, a_n) \neq 0$ , by Cramer criterion we have

$$\lim_{t \rightarrow t_1} |\partial_{x_{i_0}} u| = \left| \det(a_1, \dots, a_{i_0-1}, c e^{-\alpha t}, a_{i_0+1}, \dots, a_n) \det(a_1, \dots, a_n) \right|_{t=t_1} = \infty.$$

So far the proof of the theorem is completed.

Consider the following Cauchy problem of more general scalar equation:

$$\begin{cases} u_t + \sum_{i=1}^n f_i(u) \partial_{x_i} u = 0, x \in \mathbb{R}^n, t > 0, \\ u(x, t) |_{t=0} = u_0(x), x \in \mathbb{R}^n, \end{cases} \tag{4}$$

where  $f_i \in C^\infty(\mathbb{R}^1), i = 1, \dots, n$ . By considering the following ordinary differential system

$$\begin{cases} dx_i dt = f_i(u(x(t), t)), i = 1, 2, \dots, n, \\ x(0) = x_0, \end{cases}$$

we get  $du dt(x(t), t) = 0$ , so  $u(x(t), t) = u(x_0, 0) = u_0(x_0)$ , moreover  $x_i(t) = x_i^0 + t f_i(u_0(x_0))$ ,  $i = 1, 2, \dots, n$ . Let

$$A^T = \partial x \partial x_0 = \partial(x_1, \dots, x_n) \partial(x_1^0, \dots, x_n^0),$$

$$b^T = \partial u \partial x = (\partial_{x_1} u, \dots, \partial_{x_n} u),$$

$$c^T = \partial u_0 \partial x_0 = (\partial_{x_1^0} u_0, \dots, \partial_{x_n^0} u_0),$$

we have

$$A^T = I + t \partial(f_1(u_0(x_0)), \dots, f_n(u_0(x_0))) \partial(x_1^0, \dots, x_n^0) \stackrel{\Delta}{=} (a_1, \dots, a_n)^T, \quad Ab = c$$

Similar to the proof of Theorem 2.2, we get the following theorem:

**Theorem 2.3** If  $\sum_{i=1}^n \partial_{x_i^0} f_i(u_0(x_0)) \geq 0, \forall x_0 \in \mathbb{R}^n$ , then the first-order partial derivatives of solutions to

equation (4) do not blow up. If there exists some  $x_0 \in \mathbb{R}^n$  satisfying  $\sum_{i=1}^n \partial_{x_i^0} f_i(u_0(x_0)) < 0$ , denoting

$t_1 = -(\sum_{i=1}^n \partial_{x_i^0} f_i(u_0(x_0)))^{-1}$ , and if there also exists some  $i_0, 1 \leq i_0 \leq n$  such that

$$\det(a_1, \dots, a_{i_0-1}, c, a_{i_0+1}, \dots, a_n) |_{t=t_1} \neq 0,$$

then  $\lim_{t \rightarrow t_1} |\partial_{x_{i_0}} u| = \infty$ .

For the following equation:

$$\begin{cases} u_t + \sum_{i=1}^n f_i(u) \partial_{x_i} u = -\alpha u, \quad x \in \mathbb{R}^n, \quad t > 0, \\ u(x, t) |_{t=0} = u_0(x), \quad x \in \mathbb{R}^n, \end{cases} \tag{5}$$

where  $\alpha \neq 0$  is a constant,  $f_i \in C^\infty(\mathbb{R}^1), i = 1, \dots, n$ . Consider the ordinary differential system,

$$\begin{cases} dx_i dt = f_i(u(x(t), t)), \quad i = 1, 2, \dots, n, \\ x(0) = x_0. \end{cases}$$

We get that  $u(x(t), t) = u_0(x_0) e^{-\alpha t}$ , it yields that

$$x_i(t) = x_i^0 + \int_0^t f_i(u_0(x_0) e^{-\alpha \tau}) d\tau, \quad i = 1, \dots, n.$$

Let

$$A^T = \partial x \partial x_0 = \partial(x_1, \dots, x_n) \partial(x_1^0, \dots, x_n^0),$$

$$b^T = \partial u \partial x = (\partial_{x_1} u, \dots, \partial_{x_n} u),$$

$$c^T = \partial u_0 \partial x_0 = (\partial_{x_1^0} u_0, \dots, \partial_{x_n^0} u_0),$$

then

$$A^T = I + \begin{pmatrix} \beta_1(t) \\ \vdots \\ \beta_n(t) \end{pmatrix} (\partial_{x_1} u_0, \dots, \partial_{x_n} u_0) \stackrel{\Delta}{=} (a_1, \dots, a_n)^T,$$

$$Ab = ce^{-\alpha t},$$

where  $\beta_i(t) = f_i(u_0(x_0)) - f_i(u_0(x_0)e^{-\alpha t})\alpha u_0(x_0)$ . By the similar computation, the eigenvalues of  $A$  are  $\overbrace{1, \dots, 1}^{n-1}, 1 + \sum_{i=1}^n \beta_i(t) \partial_{x_i} u_0$ . Correspondingly, we have

**Theorem 2.4** Let  $\beta_i(t) = f_i(u_0(x_0)) - f_i(u_0(x_0)e^{-\alpha t})\alpha u_0(x_0)$ . If

$1 + \sum_{i=1}^n \beta_i(t) \partial_{x_i} u_0 \neq 0, \forall t > 0, \forall x_0 \in \mathbb{R}^n$ , then the first-order partial derivatives of solutions to equation (5)

do not blow up. If there exist some  $t_1 > 0$  and some  $x_0 \in \mathbb{R}^n$  such that  $1 + \sum_{i=1}^n \beta_i(t_1) \partial_{x_i} u_0 = 0$ , and if there also exists some  $i_0, 1 \leq i_0 \leq n$  such that  $\det(a_1, \dots, a_{i_0-1}, ce^{-\alpha t_1}, a_{i_0+1}, \dots, a_n)|_{t=t_1} \neq 0$ , then  $\lim_{t \rightarrow t_1} |\partial_{x_{i_0}} u| = \infty$ .

### 2.2 Blow-up for systems

First we study the following system:

$$\begin{cases} U_t + \sum_{i=1}^n f_i(U) \partial_{x_i} U = 0, x \in \mathbb{R}^n, t > 0, \\ U(x, t)|_{t=0} = U_0(x), x \in \mathbb{R}^n, \end{cases} \tag{6}$$

where  $f_i \in C^\infty(\mathbb{R}^m), i = 1, \dots, n$ . Consider the following ordinary differential system:

$$\begin{cases} dx_i dt = f_i(U(x(t), t)), i = 1, 2, \dots, n, \\ x(0) = x_0, \end{cases}$$

then  $dU dt(x(t), t) = 0$ , so  $U(x(t), t) = U(x_0, 0) = U_0(x_0)$ , it yields that

$$x_i(t) = x_i^0 + t f_i(U_0(x_0)), i = 1, \dots, n.$$

Let

$$A^T = \partial x \partial x_0 = \partial(x_1, \dots, x_n) \partial(x_1^0, \dots, x_n^0),$$

$$b_j^T = \partial u_j \partial x = (\partial_{x_1} u_j, \dots, \partial_{x_n} u_j),$$

$$c_j^T = \partial u_j^0 \partial x_0 = (\partial_{x_1^0} u_j^0, \dots, \partial_{x_n^0} u_j^0), j = 1, 2, \dots, m.$$

then

$$A^T = I + t \partial(f_1(U_0(x_0)), \dots, f_n(U_0(x_0))) \partial(u_1^0, \dots, u_m^0) \cdot \partial(u_1^0, \dots, u_m^0) \partial(x_1^0, \dots, x_n^0) = (a_1, \dots, a_n)^T,$$

$$Ab_j = c_j, j = 1, \dots, m.$$

Denote

$$D = \partial(f_1(U_0(x_0)), \dots, f_n(U_0(x_0)))\partial(u_1^0, \dots, u_m^0) \cdot \partial(u_1^0, \dots, u_m^0)\partial(x_1^0, \dots, x_n^0),$$

then  $A^T = I + tD$ . Assume that the eigenvalues of  $D$  are  $\{\lambda_i(x_0), i = 1, \dots, n\}$ , then the eigenvalues of  $A$  are

$\{1 + t\lambda_i(x_0), i = 1, \dots, n\}$ . If  $\lambda_i(x_0) > 0, 1 \leq i \leq n, \forall x_0 \in \mathbb{R}^n$ , then  $\det A = \prod_{i=1}^n (1 + t\lambda_i(x_0)) > 0$ , here we

have  $b_j = A^{-1}c_j, j = 1, \dots, m$ . So the first-order partial derivatives of solutions do not blow up. If there exist

some  $i_0, 1 \leq i_0 \leq n$  and some  $x_0 \in \mathbb{R}^n$ , such that  $\lambda_{i_0}(x_0) < 0$ , denoting  $t_1 = -(\lambda_{i_0}(x_0))^{-1}$ , then

$\det A|_{t=t_1} = 0$ . If there also exist some  $j_0, j_1, 1 \leq j_0 \leq n, 1 \leq j_1 \leq m$ , satisfying

$\det(a_1, \dots, a_{j_0-1}, c_{j_1}, a_{j_0+1}, \dots, a_n)|_{t=t_1} \neq 0$ , then by Cramer criterion, we have that

$$\lim_{t \rightarrow t_1} |\partial_{x_{j_0}} u_{j_1}| = \left| \frac{\det(a_1, \dots, a_{j_0-1}, c_{j_1}, a_{j_0+1}, \dots, a_n) \det(a_1, \dots, a_n)}{\det(a_1, \dots, a_{j_0-1}, c_{j_1}, a_{j_0+1}, \dots, a_n)} \right|_{t=t_1} = \infty.$$

In view of the above argument we have the following theorem:

**Theorem 2.5** Assume that the eigenvalues of the matrix

$$D = \partial(f_1(U_0(x_0)), \dots, f_n(U_0(x_0)))\partial(u_1^0, \dots, u_m^0) \cdot \partial(u_1^0, \dots, u_m^0)\partial(x_1^0, \dots, x_n^0)$$

are  $\{\lambda_i(x_0), i = 1, \dots, n\}$ .

(1) If  $\forall x_0 \in \mathbb{R}^n, D$  has no negative eigenvalues, then the first-order partial derivatives of solutions to equation (6) do not blow up.

(2) If there exist some  $i_0, 1 \leq i_0 \leq n$  and some  $x_0 \in \mathbb{R}^n$ , such that  $\lambda_{i_0}(x_0) < 0$ , denoting  $t_1 = -(\lambda_{i_0}(x_0))^{-1}$ , then  $\det A|_{t=t_1} = 0$ . Moreover if there exist some  $j_0, j_1, 1 \leq j_0 \leq n, 1 \leq j_1 \leq m$ , satisfying

$$\det(a_1, \dots, a_{j_0-1}, c_{j_1}, a_{j_0+1}, \dots, a_n)|_{t=t_1} \neq 0,$$

then  $\lim_{t \rightarrow t_1} |\partial_{x_{j_0}} u_{j_1}| = \infty$ .

Next we considering the following problem:

$$\left\{ \begin{array}{l} U_t + \sum_{i=1}^n f_i(U) \partial_{x_i} U = -\alpha U, x \in \mathbb{R}^n, t > 0, \\ U(x, t)|_{t=0} = U_0(x), x \in \mathbb{R}^n, \end{array} \right. \tag{7}$$

where  $\alpha \neq 0$  is a constant,  $f_i \in C^\infty(\mathbb{R}^m), i = 1, \dots, n$ . By consider the ordinary differential system:

$$\left\{ \begin{array}{l} dx_i dt = f_i(U(x(t), t)), i = 1, 2, \dots, n, \\ x(0) = x_0, \end{array} \right.$$

we get that  $U(x(t), t) = U_0(x_0)e^{-\alpha t}$ , it yields that

$$x_i(t) = x_i^0 + \int_0^t f_i(U_0(x_0)e^{-\alpha \tau}) d\tau, i = 1, \dots, n.$$

Let

$$A^T = \partial x \partial x_0 = \partial(x_1, \dots, x_n) \partial(x_1^0, \dots, x_n^0),$$

$$b_j^T = \partial u_j \partial x = (\partial_{x_1} u_j, \dots, \partial_{x_n} u_j),$$

$$c_j^T = \partial u_j^0 \partial x_0 = (\partial_{x_1^0} u_j^0, \dots, \partial_{x_n^0} u_j^0), j = 1, 2, \dots, m.$$

Then

$$A^T = I + D(t) = I + \beta(t) \partial U_0(x_0) \partial x_0 \stackrel{\Delta}{=} (a_1, \dots, a_n)^T,$$

$$Ab_j = c_j e^{-\alpha t}, j = 1, \dots, m,$$

where

$$\beta(t) = (\beta_{ik}(t))_{n \times m}, \partial U_0 \partial x_0 = (\partial u_k^0 \partial x_j^0)_{m \times n},$$

$$\beta_{ik}(t) = \int_0^t \partial f_i(U_0(x_0) e^{-\alpha \tau}) \partial u_k^0 d\tau,$$

$$D(t) = \beta(t) \partial U_0(x_0) \partial x_0.$$

By the similar computation, we have the following theorem:

**Theorem 2.6** Assume that

$$\beta_{ik}(t) = \int_0^t \partial f_i(U_0(x_0) e^{-\alpha \tau}) \partial u_k^0 d\tau,$$

$$\beta(t) = (\beta_{ik}(t))_{n \times m}, \partial U_0 \partial x_0 = (\partial u_k^0 \partial x_j^0)_{m \times n},$$

$$D(t) = \beta(t) \partial U_0(x_0) \partial x_0,$$

the eigenvalues of  $D(t)$  are  $\{\lambda_i(t, x_0), i = 1, \dots, n\}$ , then

(1) If  $\forall t > 0, \forall x_0 \in \mathbb{R}^n, 1 + \lambda_i(t, x_0) > 0, i = 1, \dots, n$ , then the first-order partial derivatives of solutions to equation (7) do not blow up.

(2) If there exist some  $i_0, 1 \leq i_0 \leq n$ , and some  $t_1 > 0$ , some  $x_0 \in \mathbb{R}^n$  such that  $1 + \lambda_{i_0}(t_1, x_0) = 0$ , moreover, if there also exist some  $j_0, j_1, 1 \leq j_0 \leq n, 1 \leq j_1 \leq m$ , satisfying

$$\det(a_1, \dots, a_{j_0-1}, c_{j_1} e^{-\alpha t}, a_{j_0+1}, \dots, a_n) |_{t=t_1} \neq 0,$$

then  $\lim_{t \rightarrow t_1} |\partial_{x_{j_0}} u_{j_1}| = \infty$ .

Especially, in Theorem 2.7, if  $f_i(U) = u_i, i = 1, \dots, n$ , then the corresponding system is

$$\begin{cases} U_t + \sum_{i=1}^n u_i \partial_{x_i} U = -\alpha U, x \in \mathbb{R}^n, t > 0, \\ U(x, t) |_{t=0} = U_0(x), x \in \mathbb{R}^n, \end{cases} \tag{8}$$

where  $\alpha \neq 0$  is a constant. In this situation, we have more precise results. Here

$$\beta_{ik}(t) = \int_0^t \partial f_i(U_0(x_0)e^{-\alpha\tau}) \partial u_k^0 d\tau = \int_0^t \partial(u_i(x_0)e^{-\alpha\tau}) \partial u_k^0 d\tau = 1 - e^{-\alpha t} \alpha \delta_{ik},$$

so  $A^T = I + 1 - e^{-\alpha t} \alpha \partial U_0 \partial x_0$ . If we denote the eigenvalues of  $\partial U_0 \partial x_0$  as  $\{\lambda_i(x_0), i = 1, \dots, n\}$ , then the eigenvalues of  $A$  are  $\{1 + 1 - e^{-\alpha t} \alpha \lambda_i(x_0), i = 1, \dots, n\}$ . Since

$$\forall \alpha \neq 0, t > 0, 1 - e^{-\alpha t} \alpha > 0, (1 - e^{-\alpha t} \alpha)'_t = e^{-\alpha t} > 0,$$

using the same denotation as in Theorem 2.7, we have

$$A^T = I + 1 - e^{-\alpha t} \alpha \partial U_0(x_0) \partial x_0 = (a_1, \dots, a_n)^T,$$

$$Ab_j = c_j e^{-\alpha t}, j = 1, \dots, m.$$

Then the corresponding theorem is as follows,

**Theorem 2.7** Assume that the eigenvalues of  $\partial U_0 \partial x_0$  are  $\{\lambda_i(x_0), i = 1, \dots, n\}$ ,

(1) If  $\forall x_0 \in \mathbb{R}^n$ ,  $\lambda_i(x_0) \geq -\alpha$  ( $\alpha > 0$ ), or  $\lambda_i(x_0) \geq 0$  ( $\alpha < 0$ ),  $i = 1, \dots, n$  holds, then the first-order partial derivatives of solutions to equation (8) do not blow up.

(2) If there exist some  $x_0 \in \mathbb{R}^n$  and some  $i_0$ ,  $1 \leq i_0 \leq n$ , such that  $\lambda_{i_0}(x_0) < -\alpha$  ( $\alpha > 0$ ), or  $\lambda_{i_0}(x_0) < 0$  ( $\alpha < 0$ ) holds, denoting  $t_1 = -1/\alpha \ln(1 + \alpha \lambda_{i_0}(x_0))$ , besides, if there also exist some  $j_0, j_1$ ,  $1 \leq j_0 \leq n, 1 \leq j_1 \leq m$ , satisfying

$$\det(a_1, \dots, a_{j_0-1}, c_{j_1} e^{-\alpha t}, a_{j_0+1}, \dots, a_n) |_{t=t_1} \neq 0,$$

then  $\lim_{t \rightarrow t_1} |\partial_{x_{j_0}} u_{j_1}| = \infty$ .

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