Blow-up of the solution of a nonlinear Schrödinger equation system with periodic boundary conditions

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Abstract. We consider a system of nonlinear Schrödinger equations with periodic boundary conditions of the form

$$i\frac{\partial u_j}{\partial t} + D^2 u_j = -f_j(u, \overline{u}), \quad t \ge 0, \ x \in (-2, 2),$$

$$u_j(0, x) = u_{j0}(x), \quad x \in (-2, 2),$$

$$D^k u_j(t, -2) = D^k u_j(t, 2), \quad t \ge 0, \ k = 0, 1,$$

where $D=\partial/\partial x,\ j=1,\ldots,m,\ f_j(u,\overline{u})=\partial g(u,\overline{u})/\partial \overline{u}$, and $\partial g/\partial u_j=\overline{f}_j$ for some homogenous function $g(u,\overline{u})$ such that $g(\lambda u,\lambda \overline{u})=\lambda^6 g(u,\overline{u})$. We obtain sufficient conditions for blow-up of solutions of this system in $C^1([0,t_0);H^2(-2,2))$.

Keywords: Schrödinger equations, blow-up, periodic boundary condition.

1 Introduction

In this paper, we consider a following system of nonlinear Schrödinger equations with periodic boundary conditions of the form

$$i\frac{\partial u_j}{\partial t} + D^2 u_j = -f_j(u, \overline{u}), \quad t \geqslant 0, \quad x \in I,$$
(1)

$$u_j(0,x) = u_{j0}(x), \quad x \in I,$$
 (2)

$$D^k u_i(t, -2) = D^k u_i(t, 2), \quad t \geqslant 0, \quad k = 0, 1,$$
 (3)

where $D=\partial/\partial x,\,j=1,\ldots,m,\,I=(-2,2),\,u=(u_1,\ldots,u_m)$ is a vector function, $\overline{u}=(\overline{u}_1,\ldots,\overline{u}_m),\,\overline{u}_j$ is complex conjugate to u_j , and $f_j(u,\overline{u})$ are functions of 2m variables. We assume that the functions $f_j(u,\overline{u})$ satisfy the following conditions:

1)
$$\operatorname{Im} \sum_{j=1}^{m} f_j(u, \overline{u}) \overline{u}_j = 0, \tag{4}$$

2) there exists a differentiable function $g(u, \overline{u})$ of 2m variables such that

(a)
$$\frac{\partial g}{\partial \overline{u}_j} = f_j, \quad \frac{\partial g}{\partial u_j} = \overline{f}_j, \quad j = 1, \dots, m,$$
 (5)

(b) $g(u, \overline{u})$ is a sixth-order homogeneous function, i.e.,

$$g(\lambda u, \lambda \overline{u}) = \lambda^6 g(u, \overline{u}), \quad \lambda \in \mathbb{R},$$
 (6)

(c) the real part of $g(u, \overline{u})$ is nonnegative for all u, i.e.,

$$\operatorname{Re} g(u, \overline{u}) \geqslant 0.$$
 (7)

We suppose that the solution u of (1)–(3) is in $C^1([0,t_0);H^2(-2,2))$. An example of system (1) satisfying conditions (4)–(7) is the following system:

$$i\frac{\partial u_1}{\partial t} + D^2 u_1 = -|u_2|^2 |u_3|^2 u_1,$$

$$i\frac{\partial u_2}{\partial t} + D^2 u_2 = -|u_1|^2 |u_3|^2 u_2,$$

$$i\frac{\partial u_3}{\partial t} + D^2 u_3 = -|u_1|^2 |u_2|^2 u_3,$$
(8)

where $g(u, \overline{u}) = |u_1|^2 |u_2|^2 |u_3|^2$. For m = 1, system (1) generalizes the one-dimensional Schrödinger equation

$$i\frac{\partial u}{\partial t} + D^2 u = -|u|^4 u, (9)$$

where $g(u, \overline{u}) = |u|^6/3$.

In this paper, we obtain a sufficient condition for the blow-up of solutions (1)–(3): the solution of (1)–(3) blows up if

$$\sum_{i=1}^{m} \|Du_j\|_{L^2(I)} \to \infty \quad \text{as } t \to t_0$$

for some finite number $t_0 > 0$.

The problems concerning blow-up and stabilization for nonlinear Schrödinger equations and systems of nonlinear Schrödinger equations were considered in [1–20]. The blow-up problem of (9) in the whole real line $\mathbb R$ was considered by many authors, see [6, 7, 11, 16, 19]. System (1) of Schrödinger equations for $I=\mathbb R^n$ is considered in [3, 4]. The periodic solutions of Schrödinger equation are considered in [5, 9, 15]. Ogawa and Tsutsumi [15] found a sufficient condition for the blow-up of the periodic solution of the Schrödinger equation (9) for I=(-2,2). We set

$$E(u(t)) = \int_{T} \sum_{j=1}^{m} |Du_j|^2 dx - \operatorname{Re} \int_{T} g(u, \overline{u}) dx$$

and $E(u_0)=E_0$. In the case $I=\mathbb{R}$, the inequality $E(u_0)<0$ is a sufficient condition for the solution of (1) and (2) to blow up in finite time $t_0>0$ (see [3]). However, in general, the condition $E(u_0)<0$ is not sufficient for the blow-up of (1)–(3). For example, let us consider the initial-value problem of the following system of ordinary differential equations:

$$i\frac{\partial z_j(t)}{\partial t} = -f_j(z,\overline{z}), \quad z(0) = z_{0j}, \quad j = 1,\dots, m.$$
 (10)

For any fixed $z_{0j} \in \mathbb{C}$, problem (10) has a unique global solution. This solution is also a solution of problem (1)–(3), although the condition $E(u_0) < 0$ is satisfied.

Before stating our result, let us first give some notation. Let $KC^3(a,b)$ be the class of all functions $h:[a,b]\to\mathbb{R}$ satisfying the following conditions: $D^jh\in C(a,b)\cap L^\infty(a,b)$ for j=0,1,2, D^3h may have a finite number of discontinuities in the interval (a,b), $D^3h\in L^\infty(a,b)$. Let $\phi\in KC^3(\mathbb{R})$ be defined by

$$\phi(x) = \begin{cases} x, & 0 \le x < 1, \\ x - (x - 1)^3, & 1 \le x < 1 + 1/\sqrt{3}, \\ h(x), & 1 + 1/\sqrt{3} \le x < 2, \\ 0, & 2 \le x, \end{cases}$$

where $Dh(x) \le 0$ for $x \ge 1 + 1/\sqrt{3}$, $D^k h(2) = 0$, k = 0, 1, 2, and $\phi(-x) = \phi(-x)$. Set

$$\Phi(x) = \int_{0}^{x} \phi(y) \, \mathrm{d}y,$$

$$M_{k} = \|D^{k}\phi\|_{L^{\infty}}, \quad k = 1, 3, \quad M_{2} = \max\left(\sqrt{3}, \frac{\|D^{2}\phi\|_{L^{\infty}}}{2}\right), \qquad (11)$$

$$c = \max_{\|u\|=1} |g(u, \overline{u})|. \qquad (12)$$

There it is known that $M_k \leqslant 537 + 297\sqrt{3} = 1051.419\ldots$ if h(x) is the sixth order polynomial, see [17]. Note that the maximum (12) always exists because the unit sphere |u|=1 is a compact set and g is a continuous function. For example, c=1/27 for system (8), and c=1/3 for (9). For a positive integer k, we define

$$H_{prd}^k = \{ v \in H^k(I); \ D^j v(-2) = D^j v(2), \ j = 0, 1, \dots, k-1 \}.$$

The sufficient conditions of blow up solution is the following theorem in [15].

Theorem 1. Let $u_0 \in H^1(I)$, $u_0(-2) = u_0(2)$ and $E(u_0) < 0$. In addition we assume that

$$\eta = -2E(u_0) - 80(1+M)^2 \|u_0\|_{L^2(I)}^6 - \frac{M}{2} \|u_0\|_{L^2(I)}^2 > 0,$$
$$\left(\int_I \Phi(x) |u_0(x)|^2 dx \right) \left(\frac{2}{\eta} \|Du_0\|_{L^2(I)}^2 + 1 \right) \leqslant \frac{1}{16},$$

where $M = \sum_{j=1}^{3} \|D^j \phi\|_{L^{\infty}(I)}$. Then the solution u(t) in $H^1(\mathbb{R})$ of (1), (3), $u_j(t, -2) = u_j(t, 2)$ blows up in a finite time.

Our main result is the following theorem.

Theorem 2. Let $u_{j0} \in H^2_{prd}$, u(t) be a solution of (1)–(3) in $C^1([0,t_0);H^2(-2,2))$, and let f_j , $j=1,\ldots,m$, satisfy conditions (4)–(7). In addition, assume that

$$\eta = -2E(u_0) - \left(16M_2^2 + 32(1+M_1)\right) \frac{1}{32c\sqrt{32c}} - \frac{M_3}{2} \frac{1}{\sqrt{32c}} > 0, \tag{13}$$

$$\sum_{j=1}^{m} \int_{I} \Phi(x) |u_{j0}(x)|^{2} dx \left(\frac{2}{\eta} ||Du_{j0}||_{L^{2}(I)}^{2} + 1\right) \leqslant \frac{1}{4\sqrt{32c}}.$$
 (14)

Then the solution u(t) blows up in finite time, i.e., $\sum_{j=1}^m \|Du_j\|_{L^2(I)} \to \infty$ as $t \to t_0$.

Note that the inequalities in Theorem 1 are satisfied if are satisfied the corresponding inequalities (13) and (14) in Theorem 2 for m=1.

2 Proof of Theorem 2

In this section, we state several lemmas and prove Theorem 2.

Lemma 1. Let $u_{j0} \in H^2_{prd}$, $u_j(t)$ be a solution of (1)–(3), $u_j(t) \in C^1([0,t_0); H^2_{prd}(I))$, and f_j satisfy (4)–(7), $j=1,\ldots,m$. Then the following two conservation laws hold for $0 < t < t_0$:

$$\sum_{j=1}^{m} \|u_j(t)\|_{L^2(I)} = \sum_{j=1}^{m} \|u_{j0}\|_{L^2(I)},\tag{15}$$

$$E(u(t)) = E_0. (16)$$

Proof. We multiply the jth equation of (1) by \overline{u}_j , integrate over I, take the sum over $j = 1, \ldots, m$, and take the imaginary part. Integrating by parts, we get that conditions (3) and (4) yield (15).

Now we prove (16). Equalities (5) imply

$$\operatorname{Re} \frac{\partial g}{\partial \overline{u}_{j}} = \operatorname{Re} \frac{\partial g}{\partial u_{j}}, \quad \operatorname{Im} \frac{\partial g}{\partial \overline{u}_{j}} = -\operatorname{Im} \frac{\partial g}{\partial u_{j}}, \tag{17}$$

and

$$\operatorname{Re} \frac{\partial g}{\partial u_i} \frac{\partial u_j}{\partial t} = \operatorname{Re} \frac{\partial g}{\partial \overline{u}_j} \frac{\partial \overline{u}_j}{\partial t}.$$

Hence,

$$\sum_{j=1}^{m} \operatorname{Re} f_{j} \frac{\partial \overline{u}_{j}}{\partial t} = \sum_{j=1}^{m} \operatorname{Re} \frac{\partial g}{\partial \overline{u}_{j}} \frac{\partial \overline{u}_{j}}{\partial t} = \frac{1}{2} \operatorname{Re} \left(\sum_{j=1}^{m} \frac{\partial g}{\partial \overline{u}_{j}} \frac{\partial \overline{u}_{j}}{\partial t} + \sum_{j=1}^{m} \frac{\partial g}{\partial u_{j}} \frac{\partial u_{j}}{\partial t} \right)$$

$$= \frac{1}{2} \operatorname{Re} \frac{\partial g}{\partial t}.$$
(18)

We multiply the jth equation of (1) by $\partial \overline{u}_j/\partial t$, integrate over I, take the sum over $j=1,\ldots,m$, take the real part, and use (18) to obtain (16).

The following lemma is Lemma 2.1 in [15].

Lemma 2. Let $v \in H^1(I)$, v(-2) = v(2), and ρ be a real-valued function such that $D\rho \in L^{\infty}$ and $\rho(-2) = \rho(2)$. Then we have

$$\|\rho v\|_{L^{\infty}(1<|x|<2)} \le \sqrt{2} \|v\|_{L^{2}(1<|x|<2)}^{1/2} \left[2\|\rho^{2}Dv\|_{L^{2}(1<|x|<2)} + \sqrt{2}\|\rho^{2}v\|_{L^{2}(1<|x|<2)}^{1/2} + \|vD\rho^{2}\|_{L^{2}(1<|x|<2)}\right]^{1/2}.$$
(19)

Lemma 3. Let $0 < t < t_0$, and $u_j(t)$ be a solution of (1)–(3) in $C^1([0,t_0);H^2_{prd})$, $j = 1, \ldots, m$. Then we have

$$-\sum_{j=1}^{m} \operatorname{Im} \int_{I} \phi u_{j}(t) D\overline{u}_{j}(t) \, dx + \sum_{j=1}^{m} \operatorname{Im} \int_{I} \phi u_{j0} D\overline{u}_{j0} \, dx$$

$$= \int_{0}^{t} \left(2 \sum_{j=1}^{m} \int_{I} D\phi |Du_{j}(s)|^{2} \, dx - 2 \operatorname{Re} \int_{I} D\phi g(u_{j}(s), \overline{u}_{j}(s)) \, dx$$

$$- \frac{1}{2} \sum_{j=1}^{m} \int_{I} D^{3} \phi |u_{j}(s)|^{2} \, dx \right) ds, \tag{20}$$

$$\int \Phi |u_{j}(t)|^{2} \, dx$$

$$\int_{I} \Phi |u_{j}(t)|^{2} dx$$

$$= \int_{I} \Phi |u_{j0}|^{2} dx - 2 \int_{0}^{t} \left(\operatorname{Im} \int_{I} \phi u_{j}(s) D\overline{u}_{j}(s) dx \right) ds, \quad j = 1, \dots, m, \quad (21)$$

for $0 \leqslant t < t_0$.

Proof. We multiply the jth equation of (1) by $\phi D\overline{u}_j$, integrate over I, take the sum over $j=1,\ldots,m$, and take the real part. We use (17) and integrate by parts to obtain

$$-\sum_{j=1}^{m} \frac{\partial}{\partial t} \operatorname{Im} \int_{I} \phi u_{j}(t) D\overline{u}_{j}(t) dx - \sum_{j=1}^{m} \operatorname{Im} \int_{I} D\phi u_{j}(t) \frac{\partial \overline{u}_{j}}{\partial t} dx$$

$$= \sum_{j=1}^{m} \int_{I} D\phi |Du_{j}(t)|^{2} dx + \operatorname{Re} \int_{I} D\phi g(u(t), \overline{u}(t)) dx. \tag{22}$$

The homogenous function $g(u, \overline{u})$ satisfies the following Euler equality:

$$\sum_{j=1}^{m} \frac{\partial g}{\partial u_j} u_j + \sum_{j=1}^{m} \frac{\partial g}{\partial \overline{u}_j} \overline{u}_j = 6g.$$
 (23)

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Equalities (17) and (23) give

$$\sum_{j=1}^{m} \operatorname{Re} \overline{f}_{j} u_{j} = \sum_{j=1}^{m} \operatorname{Re} \frac{\partial g}{\partial u_{j}} u_{j} = \frac{1}{2} \operatorname{Re} \sum_{j=1}^{m} \left(\frac{\partial g}{\partial \overline{u}_{j}} u_{j} + \frac{\partial g}{\partial \overline{u}_{j}} \overline{u}_{j} \right) = 3 \operatorname{Re} g.$$
 (24)

We next multiply the complex conjugate of (1) by $D\phi u_j$, integrate both sides over I, take the sum over $j=1,\ldots,m$, and take the real part. We use (24) and integrate by parts to obtain

$$\sum_{j=1}^{m} \operatorname{Im} \int_{I} D\phi u_{j}(t) \frac{\partial \overline{u}_{j}}{\partial t} dx$$

$$= \sum_{j=1}^{m} \int_{I} D\phi |u_{j}(t)|^{2} dx - 3 \operatorname{Re} \int_{I} D\phi g(u(t), \overline{u}(t)) dx$$

$$- \frac{1}{2} \sum_{j=1}^{m} \int_{I} D^{3} \phi |u_{j}(t)|^{2} dx.$$
(25)

Substituting (25) into (22) and integrating the both sides of (22) over (0,t), we obtain (20). We next multiply the complex conjugate of (1) by Φu_j , integrate both sides over I, take the sum over $j=1,\ldots,m$, and take the imaginary part. We integrate by parts and use the the equality $\Phi(-2)=\Phi(2)$ to obtain (21).

Lemma 4. Let $u_j(t) \in H^1(I)$, j = 1, ..., m, $|u|^2 = \sum_{j=1}^m |u_j|^2$, and I = (-2, 2). Then $D|u| \in L^2(I)$ and

$$\int_{1<|x|<2} (1-D\phi)|u|^6 dx$$

$$\leq 32||u||_{L^2(1<|x|<2)}^4 \sum_{j=1}^m \int_{1<|x|<2} (1-D\phi)|Du_j|^2 dx$$

$$+ (32+32M_1+16M_2^2)||u||_{L^2(1<|x|<2)}^6.$$
(26)

Proof. The inequality

$$\int_{I} |(D|u|)|^{2} dx$$

$$= \int_{I} \frac{|\sum_{j=1}^{m} D(|u_{j}|^{2})|^{2}}{4|u|^{2}} dx = \int_{I} \frac{|\sum_{j=1}^{m} u_{j} D \overline{u}_{j}|^{2}}{|u|^{2}} dx$$

$$\leq \int_{I} \frac{\sum_{j=1}^{m} |u_{j}|^{2} \sum_{j=1}^{m} |D \overline{u}_{j}|^{2}}{|u|^{2}} dx = \int_{I} \sum_{j=1}^{m} |D u_{j}|^{2} dx < \infty \tag{27}$$

gives $D|u| \in L^2(I)$.

We next estimate the integral $\int_{1<|x|<2} (1-D\phi)g \, dx$. Set $\rho(x)=(1-D\phi(x))^{1/4}$. We use inequalities (19) and

$$(a_1 + a_2 + a_3)^2 \le 2a_1^2 + 4a_2^2 + 4a_3^2, \quad a_k \in \mathbb{R}, \ k = 1, 2, 3,$$

for the estimate

$$\int_{1<|x|<2} \rho^{4} |u|^{6} dx \leq ||u||_{1<|x|<1}^{2} ||\rho u||_{L^{\infty}(1<|x|<1)}^{4}
\leq 4||u||_{L^{2}(1<|x|<2)}^{4} (2||\rho^{2}D|u|||_{L^{2}(1<|x|<2)} + \sqrt{2}||\rho^{2}u||_{L^{2}(1<|x|<2)}
+ ||uD\rho^{2}||_{L^{2}(1<|x|<2)})^{2}
\leq 32||u||_{L^{2}(1<|x|<2)}^{4} ||\rho^{2}D|u|||_{L^{2}(1<|x|<2)}^{2} + 32||u||_{L^{2}(1<|x|<2)}^{4} ||\rho^{2}u||_{L^{2}(1<|x|<2)}^{2}
+ 16||u||_{L^{2}(1<|x|<2)}^{6} ||D\rho^{2}||_{L^{\infty}(1<|x|<2)}^{2}.$$
(28)

We have (see the proof of Lemma 2.3 in [15])

$$||D\rho^2||_{L^{\infty}(1<|x|<2)} \leqslant M_2 \tag{29}$$

and

$$\|\rho^2 D|u|\|_{L^2(1<|x|<2)}^2 \le \sum_{j=1}^m \int_{1<|x|<2} (1-D\phi)|Du_j|^2 dx.$$
 (30)

The proof of (30) is similar to that of (27). Inequalities (28), (29), and (30) yield (26). \Box

Lemma 5. Let $0 < t_0 \le \infty$, and $u_j(t)$ be a solution of (1)–(3) in $C^1([0,t_0);H^2_{prd})$, $j=1,\ldots,m$. If $u_j(t)$ satisfy

$$\sum_{j=1}^{m} \left\| u_j(t) \right\|_{L^2(1<|x|<2)}^2 < \frac{1}{\sqrt{32c}}$$
 (31)

for $0 \le t < t_0$, then we have

$$-\sum_{j=1}^{m} \operatorname{Im} \int_{I} \phi u_{j}(t) D\overline{u}_{j}(t) dx + \sum_{j=1}^{m} \operatorname{Im} \int_{I} \phi u_{j0} D\overline{u}_{j0} dx$$

$$\leq \left(2E(u_{0}) + \left(16M_{2}^{2} + 32(1 + M_{1})\right) \frac{1}{32c\sqrt{32c}} + \frac{M_{3}}{2} \frac{1}{\sqrt{32c}}\right) t, \quad 0 \leq t < t_{0},$$

where M_k , k = 1, 2, 3, and c are defined in (11)–(12).

Proof. From the conservation law (16) we have

$$\sum_{j=1}^{m} \int_{|x|<1} |Du_j|^2 dx = E_0 - \sum_{j=1}^{m} \int_{1<|x|<2} |Du_j|^2 dx + \operatorname{Re} \int_{I} g(u(t), \overline{u}(t)) dx. \quad (32)$$

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Combining the equality $D\phi = 1$ for |x| < 1 and (20) with (32), we obtain

$$-\sum_{j=1}^{m} \operatorname{Im} \int_{I} \phi u_{j}(t) D\overline{u}_{j}(t) \, dx + \sum_{j=1}^{m} \operatorname{Im} \int_{I} \phi u_{j0} D\overline{u}_{j0} \, dx$$

$$= \int_{0}^{t} \left(2E_{0} - 2\sum_{j=1}^{m} \int_{1<|x|<2} |Du_{j}(t)|^{2} \, dx + 2\operatorname{Re} \int_{I} g(u(t), \overline{u}(t)) \, dx$$

$$+ 2\sum_{j=1}^{m} \int_{1<|x|<2} |D\phi| |Du_{j}(t)|^{2} \, dx - 2\operatorname{Re} \int_{I} D\phi g(u(t), \overline{u}(t)) \, dx$$

$$- \frac{1}{2} \sum_{j=1}^{m} \int_{I} D^{3} \phi |u_{j}(t)|^{2} \, dx \right) dt$$

$$= \int_{0}^{t} \left(2E_{0} - 2\sum_{j=1}^{m} \int_{1<|x|<2} (1 - D\phi) |Du_{j}(t)|^{2} \, dx \right)$$

$$+ 2\operatorname{Re} \int_{1<|x|<2} (1 - D\phi) g(u(t), \overline{u}(t)) \, dx - \frac{1}{2} \sum_{j=1}^{m} \int_{I} D^{3} \phi |u_{j}(t)|^{2} \, dx \right) dt. \quad (33)$$

We use (12) to estimate the integral

$$\operatorname{Re} \int_{1<|x|<2} (1 - D\phi) g(u(t), \overline{u}(t)) \, dx \le c \int_{1<|x|<2} (1 - D\phi) |u|^6 \, dx.$$
 (34)

The inequalities $D\phi \leqslant 1$ and (7) give us that the left-hand side of inequality (34) is nonnegative. Inequalities (26), (31), and (34) imply

$$\operatorname{Re} \int_{1<|x|<2} (1 - D\phi) g(u(t), \overline{u}(t)) \, dx$$

$$\leq 32c \|u\|_{L^{2}(1<|x|<2)}^{4} \sum_{j=1}^{m} \int_{1<|x|<2} (1 - D\phi) |Du_{j}|^{2} \, dx$$

$$+ (32 + 32M_{1} + 16M_{2}) \frac{1}{32\sqrt{32c}}.$$
(35)

Inequalities (31) and (35) and Eq. (33) yield

$$-\sum_{j=1}^{m} \operatorname{Im} \int_{I} \phi u_{j}(t) D\overline{u}_{j}(t) dx + \sum_{j=1}^{m} \operatorname{Im} \int_{I} \phi u_{j0} D\overline{u}_{j0} dx$$

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$$\leqslant \int_{0}^{t} \left(2E_{0} - 2\left(1 - 32c\|u\|_{L^{2}(1 < |x| < 2)}^{4}\right) \sum_{j=1}^{m} \int_{1 < |x| < 2} \left| Du_{j}(t) \right|^{2} dx + (32 + 32M_{1} + 16M_{2}) \frac{1}{32\sqrt{32c}} + \frac{M_{3}}{2\sqrt{32c}} \right) dt$$

$$\leqslant \int_{0}^{t} \left(2E_{0} + (32 + 32M_{1} + 16M_{2}) \frac{1}{32\sqrt{32c}} + \frac{M_{3}}{2\sqrt{32c}} \right) dt$$

$$= \left(2E_{0} + (32 + 32M_{1} + 16M_{2}) \frac{1}{32\sqrt{32c}} + \frac{M_{3}}{2\sqrt{32c}} \right) t. \qquad \Box$$

Proof of Theorem 2. Suppose, on the contrary, that the solution of (1)–(3) does not blow up for all $t \geqslant 0$. We first prove that condition (31) holds for all $t \geqslant 0$, while the solution u(t) exists (does not blow up) if (14) is satisfied. Inequalities (14) and $1 \leqslant 2\Phi$ for 1 < |x| < 2 yield

$$\sum_{j=1}^{m} \|u_{j0}\|_{L^{2}(1<|x|<2)}^{2} < \frac{1}{2\sqrt{32c}}.$$

The continuity of $||u_j(t)||_{L^2(1<|x|<2)}$ gives us that inequality (31) holds in the interval $[0, t_0)$ for some $t_0 > 0$. Suppose, on the contrary, that

$$\sum_{j=1}^{m} \|u_j(t_0)\|_{L^2(1<|x|<2)}^2 = \frac{1}{\sqrt{32c}}.$$
 (36)

The assumptions of Lemma 5 are satisfied for $t \in [0, t_0)$. Inequalities (13), (20), and (21) and Lemma 5 imply

$$\sum_{j=1}^{m} \int_{I} \Phi |u_{j}(t)|^{2} dx$$

$$= \sum_{j=1}^{m} \int_{I} \Phi |u_{j0}|^{2} dx - 2t \sum_{j=1}^{m} \operatorname{Im} \int_{I} \phi u_{j0} D\overline{u}_{j0} dx - \eta t^{2}$$

$$= -\eta \left(t + \frac{1}{\eta} \sum_{j=1}^{m} \operatorname{Im} \int_{I} \phi u_{j0} D\overline{u}_{j0} dx \right)^{2} + \frac{1}{\eta} \left(\sum_{j=1}^{m} \operatorname{Im} \int_{I} \phi u_{j0} D\overline{u}_{j0} dx \right)^{2}$$

$$+ \sum_{j=1}^{m} \int_{I} \Phi |u_{j0}|^{2} dx$$

$$\leqslant \sum_{j=1}^{m} \left(\frac{1}{\eta} ||u_{j0}||_{L^{2}(I)}^{2} ||Du_{j0}||_{L^{2}(I)}^{2} + \int_{I} \Phi |u_{j0}|^{2} dx \right), \quad 0 \leqslant t < t_{0}. \tag{37}$$

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We use the inequalities $\phi^2 \leqslant 2\Phi$ and (37) to obtain

$$\sum_{j=1}^{m} \int_{I} \Phi |u_{j}(t)|^{2} dx$$

$$\leq \sum_{j=1}^{m} \int_{I} \Phi(x) |u_{j0}(x)|^{2} dx \left(\frac{2}{\eta} \|Du_{j0}\|_{L^{2}(I)}^{2} + 1\right), \quad 0 \leq t < t_{0}.$$
(38)

Inequalities (14), (38), and $1 \le 2\Phi$ for 1 < |x| < 2 yield

$$\sum_{j=1}^{m} \|u_j(t)\|_{L^2(1<|x|<2)}^2 \le 2 \sum_{j=1}^{m} \int_{I} \Phi |u_j(t)|^2 dx < \frac{1}{2\sqrt{32c}}$$

for $0 \le t < t_0$. The continuity of $||u_j(t)||_{L^2(1<|x|<2)}$ gives that

$$\sum_{j=1}^{m} \|u_j(t_0)\|_{L^2(1<|x|<2)}^2 \leqslant \frac{1}{2\sqrt{32c}}.$$

It is a contradiction to (36). Hence, inequality (31) is satisfied for $t \ge 0$, while the solution u(t) exists.

Finally, we prove that the solution u(t) blows up. Inequality (37) implies that

$$\sum_{j=1}^{m} \int_{I} \Phi \big| u_j(t) \big|^2 \, \mathrm{d}x$$

becomes negative in finite time. Hence,

$$\sum_{j=1}^{m} \int_{I} \Phi |u_j(t)|^2 dx \to 0, \quad t \to t_0, \tag{39}$$

for some $t_0>0$. The inequality $1<2\varPhi$ for 1<|x|<2 and the limit (39) give

$$\lim_{t \to t_0} \int_{1 < |x| < 2} |u_j(t)|^2 dx \le \lim_{t \to t_0} \int_{1 < |x| < 2} 2\Phi |u_j(t)|^2 dx = 0$$
(40)

and

$$\lim_{t \to t_0} \int_{1 < |x| < 2} |D\phi| |u_j(t)|^2 dx$$

$$\leq M_1 \lim_{t \to t_0} \int_{1 < |x| < 2} |u_j(t)|^2 dx = 0, \quad j = 1, \dots, m. \tag{41}$$

The equality

$$\int_{T} D\phi |u_{j}(t)|^{2} dx = -2 \operatorname{Re} \int_{T} \phi u_{j}(t) D\overline{u}_{j}(t) dx$$

yields

$$\left| \int_{I} D\phi \left| u_{j}(t) \right|^{2} dx \right|$$

$$\leq 2 \left(\int_{I} \phi^{2} \left| u_{j}(t) \right|^{2} dx \right)^{1/2} \left(\int_{I} \left| Du_{j}(t) \right|^{2} dx \right)^{1/2}, \quad j = 1, \dots, m. \tag{42}$$

The conservation law (15) and inequalities (40), (41), and (42) imply

$$\sum_{j=1}^{m} \int_{I} |u_{j0}|^{2} dx$$

$$= \sum_{j=1}^{m} \lim_{t \to t_{0}} \int_{|x| < 1} |u_{j}(t)|^{2} dx = \sum_{j=1}^{m} \lim_{t \to t_{0}} \int_{|x| < 1} D\phi |u_{j}(t)|^{2} dx$$

$$= \sum_{j=1}^{m} \lim_{t \to t_{0}} \int_{I} D\phi |u_{j}(t)|^{2} dx$$

$$\leq \sum_{j=1}^{m} \lim_{t \to t_{0}} 2 \left(\int_{I} \phi^{2} |u_{j}(t)|^{2} dx \right)^{1/2} \left(\int_{I} |Du_{j}(t)|^{2} dx \right)^{1/2}. \tag{43}$$

The inequalities $\phi^2 \leqslant 2\Phi$ and (43) give

$$\sum_{j=1}^{m} \int_{I} |u_{j0}|^{2} dx \leq \sum_{j=1}^{m} \lim_{t \to t_{0}} 2 \left(\int_{I} 2\Phi |u_{j}(t)|^{2} dx \right)^{1/2} \left(\int_{I} |Du_{j}(t)|^{2} dx \right)^{1/2}. \tag{44}$$

Note that (13) yields $\sum_{j=1}^{m} \int_{I} |u_{j0}|^2 dx > 0$. From (39) and (44) we have

$$\int_{I} |Du_j(t)|^2 dx \to \infty, \quad t \to t_0,$$

for some j = 1, ..., m, i.e., the solution blows up.

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