Corners and collapse: Some simple observations concerning critical masses and boundary blow-up in the fully parabolic Keller–Segel system

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Abstract

Our main result shows that the mass 2π is critical for the minimal Keller–Segel system

$$\begin{cases} u_t = \Delta u - \nabla \cdot (u \nabla v), \\ v_t = \Delta v - v + u, \end{cases}$$
 (*)

considered in a quarter disc $\Omega = \{(x_1, x_2) \in \mathbb{R} : x_1 > 0, x_2 > 0, x_1^2 + x_2^2 < R^2\}$, R > 0, in the following sense: For all reasonably smooth nonnegative initial data u_0, v_0 with $\int_{\Omega} u_0 < 2\pi$, there exists a global classical solution to the Neumann initial boundary value problem associated to (\star) , while for all $m > 2\pi$ there exist nonnegative initial data u_0, v_0 with $\int_{\Omega} u_0 = m$ so that the corresponding classical solution of this problem blows up in finite time.

At the same time, this gives an example of boundary blow-up in (\star) .

Up to now, precise values of critical masses had been observed in spaces of radially symmetric functions or for parabolic–elliptic simplifications of (\star) only.

Key words: Chemotaxis, critical mass, global existence, blow-up

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1 Introduction

We study critical mass phenomena of solutions to the minimal fully parabolic Keller-Segel model

$$\begin{cases} u_t = \Delta u - \nabla \cdot (u \nabla v) & \text{in } \Omega \times (0, T), \\ v_t = \Delta v - v + u & \text{in } \Omega \times (0, T), \\ \partial_{\nu} u = \partial_{\nu} v = 0 & \text{on } \partial \Omega \times (0, T), \\ u(\cdot, 0) = u_0, v(\cdot, 0) = v_0 & \text{in } \Omega, \end{cases}$$

$$(1.1)$$

in bounded domains Ω . This system has been suggested in [17] to model aggregation behavior of certain slime mold amoebae and has, along with many variants, since then been extensively studied, see for instance the surveys [13], [1] and [19].

Before discussing qualitative properties of solutions of (1.1), we note that (1.1) is locally well-posed also in non-smooth domains. While for a four-component system introduced in [17], a well-posedness result has recently been obtained in [14], for (1.1) it mainly suffices to reference the classical work [10]. That is done in Section 2, where we prove

Proposition 1.1. Suppose that

$$\Omega$$
 is a piecewise $C^{1+\alpha}$ bounded domain in \mathbb{R}^2 for some $\alpha \in (0,1)$ with a finite number of vertices and with nonvanishing interior angles (1.2)

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(meaning that Ω is a bounded planar domain of class $\Sigma^{1,\alpha}$ for some $\alpha \in (0,1)$ in the sense of [7, Definition 2.1]) and

$$0 \le u_0 \in C^0(\overline{\Omega})$$
 as well as $0 \le v_0 \in \bigcup_{p>2} W^{1,p}(\Omega)$. (1.3)

Then there exist $T_{\max} = T_{\max}(u_0, v_0) \in (0, \infty]$ and a pair of functions (u, v) solving (1.1) in $\overline{\Omega} \times [0, T_{\max})$ both weakly and classically in the sense of Definition 2.1 with the property that T_{\max} is maximal, meaning that this solution cannot be extended beyond T_{\max} .

In order to describe the critical mass phenomena in more detail, we henceforth let $T_{\text{max}}(u_0, v_0)$ be as given by Proposition 1.1 and for Ω as in (1.2) introduce the values

$$M_{\star}(\Omega) := \sup \left\{ M > 0 \mid \forall m \in (0, M] \ \forall u_0, v_0 \text{ fulfilling (1.3) and } \int_{\Omega} u_0 = m : T_{\max}(u_0, v_0) = \infty \right\}$$
 (1.4)

as well as

$$M^{\star}(\Omega) := \inf \left\{ M > 0 \mid \forall m \ge M \ \exists u_0, v_0 \text{ fulfilling (1.3) and } \int_{\Omega} u_0 = m : T_{\max}(u_0, v_0) < \infty \right\}. \tag{1.5}$$

That is, for all masses smaller than $M_{\star}(\Omega)$, all solutions exist globally, while for all masses larger than $M^{\star}(\Omega)$, initial data exist whose corresponding solutions blow up in finite time. This leaves open the possibility that $M_{\star}(\Omega) < M^{\star}(\Omega)$. In this case, there would be an intermediate regime in which for some masses all solutions exist globally and for some masses they do not (cf. [8]).

Moreover, when Ω is a disc, we may ask whether these values change when the situation is restricted to radially symmetric settings, i.e. require that

$$u_0, v_0$$
 are radially symmetric. (1.6)

To that end, we also set

$$M_{\star}(\Omega, \operatorname{rad}) := \sup \left\{ M > 0 \mid \forall m \in (0, M] \ \forall u_0, v_0 \text{ fulfilling (1.3), (1.6) and } \int_{\Omega} u_0 = m : T_{\max}(u_0, v_0) = \infty \right\}$$

and

$$M^{\star}(\Omega,\mathrm{rad}) \coloneqq \inf \left\{ M > 0 \; \middle| \; \forall m \geq M \; \exists u_0, v_0 \text{ fulfilling (1.3), (1.6) and } \int_{\Omega} u_0 = m : \; T_{\mathrm{max}}(u_0,v_0) < \infty \right\}.$$

Several partial results for the size of these values are available. If Ω is a smooth, bounded, planar domain, then $M_{\star}(\Omega) \geq 4\pi$ and $M_{\star}(\Omega, \text{rad}) \geq 8\pi$, cf. [25]. For such domains and all masses larger than 4π and not equaling an integer multiple of 4π , unbounded solutions are constructed in [15] (and also more recently in a different way in [9]) – these, however, may potentially exist globally in time so that this result has no direct influence on $M^{\star}(\Omega)$. If $\Omega = B_R(0) \subseteq \mathbb{R}^2$, R > 0, then $M^{\star}(\Omega, \text{rad}) \leq 8\pi$ (and hence also $M^{\star}(\Omega) \leq 8\pi$), cf. [21] (see also the earlier work [12]). Thus, if Ω is a disc, then $M_{\star}(\Omega, \text{rad}) = 8\pi = M^{\star}(\Omega, \text{rad})$, while for arbitrary smooth, bounded, planar domains Ω it is up to now only known that $4\pi \leq M_{\star}(\Omega) \leq M^{\star}(\Omega) \leq 8\pi$. In [24], the critical mass identity $M_{\star}(\Omega) = 4\pi = M^{\star}(\Omega)$ is conjectured for smooth, bounded, planar domains Ω . Moreover, [24, Theorem 1] implies that blow-up has to occur at a single point at the boundary (or not at all) for masses between 4π and 8π . The actual occurrence of such boundary blow-up has, up to now, not been shown for (1.1).

As usual, more is known for parabolic–elliptic simplifications of (1.1), where the second equation is replaced by $0 = \Delta v - v + u$. For such systems, namely, [27, Theorem 2] and [23, Theorem 3.2] show $M_{\star}(\Omega) \geq 4\pi$ and $M^{\star}(\Omega) \leq 4\pi$, respectively, for all smooth, bounded domains $\Omega \subseteq \mathbb{R}^2$, where the latter result additionally assumes that $\partial\Omega$ contains a line segment. (For an early blow-up result in a related system, see also [16].) Together, they imply $M_{\star}(\Omega) = 4\pi = M^{\star}(\Omega)$ for such domains. Moreover, as in the fully parabolic case, $M_{\star}(\Omega, \text{rad}) = 8\pi = M^{\star}(\Omega, \text{rad})$ holds whenever Ω is a disc (cf. [22, Theorem 2.1 and Corollary 3.1]). For a detailed discussion of the parabolic–elliptic system, we refer to [28]. Let us also briefly mention that critical mass phenomena (with slightly different flavors) have also been detected if $\Omega = \mathbb{R}^2$ ([5], [31]), if fluid-interaction is accounted for ([11, 32]), if the signal is produced indirectly ([30]) or if different boundary conditions are imposed on v ([3], [8]).

These results naturally lead to the question whether there is a domain Ω with $M_{\star}(\Omega) = M^{\star}(\Omega)$; that is, whether there is a critical mass distinguishing between global existence and finite-time blow-up also for the fully parabolic system (1.1) in non-radially symmetric settings (and if there is, what its precise value is). Our main results states that for certain domains Ω , we can indeed guarantee that $M_{\star}(\Omega) = M^{\star}(\Omega)$. For instance, 2π is the critical mass for quarter discs.

Theorem 1.2. Let $\Omega \subset \mathbb{R}^2$ be a circular sector with central angle $\theta \in (0, \frac{\pi}{2}]$ (and arbitrary positive finite radius). Then

$$M_{\star}(\Omega) = 4\theta = M^{\star}(\Omega).$$

The proof of Theorem 1.2 is split into two parts. We first show in Section 3 that the solution (u, v) constructed in Proposition 1.1 based on [10] is global whenever the initial mass is sufficiently small. This is achieved by adapting the proof in [25] to non-smooth domains and thereby by crucially relying on the Trudinger–Moser inequality (cf. [6, Proposition 2.3]) whose constants depend on the minimal interior angle of the domain.

Theorem 1.3. Suppose (1.2) and denote the minimal interior angle of Ω by θ (and set $\theta = \pi$ if there are no corners). Then

$$M_{\star}(\Omega) \geq 4\theta$$
.

Next, in Section 4, if Ω is a circular sector and given sufficiently large initial mass, we construct initial data such that the corresponding solutions blow up in finite time. This is achieved by restricting finite-time blow-up solutions on discs (constructed in [21]) to Ω .

Theorem 1.4. Let $\Omega \subset \mathbb{R}^2$ be a circular sector with central angle $\theta \in (0, 2\pi)$ (and arbitrary positive finite radius). Then

$$M^{\star}(\Omega) < 4\theta.$$

Moreover, for each $m > 4\theta$, one can choose u_0, v_0 fulfilling (1.3), $\int_{\Omega} u_0 = m$ and $T_{\max}(u_0, v_0) < \infty$ such that blow-up occurs at $0 \in \partial\Omega$ in the sense that there are $(x_k)_{k \in \mathbb{N}} \subseteq \overline{\Omega}$ and $(t_k)_{k \in \mathbb{N}} \subseteq [0, T_{\max}(u_0, v_0))$ such that $x_k \to 0$, $t_k \nearrow T_{\max}$ and $u(x_k, t_k) \to \infty$ as $k \to \infty$.

Theorem 1.4 appears to be the first result for (1.1) (or any fully parabolic chemotaxis system considered on a bounded domain), where blow-up is shown to take place on the boundary. For most choices of $\theta \in (0, 2\pi)$, Theorem 1.4 shows that corners of Ω may be blow-up points, but the choice $\theta = \pi$ makes it clear that blow-up can also happen at smooth parts of the boundary.

We also note that our technique fails if one considers (1.1) with (no-flux boundary conditions for u and) homogeneous Dirichlet boundary conditions for v. However, for such a system blow-up at a boundary point probably should not be expected at all: At least for certain parabolic-elliptic simplifications all blow-up points have been proven to be contained in the interior of the domain ([29]).

2 Local existence: Proof of Proposition 1.1

Throughout this section, we fix a domain Ω fulfilling (1.2) and u_0, v_0 satisfying (1.3).

Definition 2.1. Let $T \in (0, \infty]$.

• A pair of nonnegative functions (u, v) is called a weak solution of (1.1) (in $\overline{\Omega} \times [0, T)$) if

$$u \in L^{\infty}_{loc}(\overline{\Omega} \times [0, T)) \cap L^{2}_{loc}([0, T); W^{1,2}(\Omega)), \tag{2.1}$$

$$v \in L^{\infty}_{loc}(\overline{\Omega} \times [0, T)) \cap C^{0}([0, T); W^{1,2}(\Omega)), \tag{2.2}$$

the function $(0,T) \ni t \mapsto \|\nabla v(t)\|_{L^2(\Omega)}^2$ is absolutely continuous,

$$(u_t, v_t) \in L^2_{loc}([0, T); (W^{1,2}(\Omega))^*) \times L^2_{loc}([0, T); L^2(\Omega))$$
 (2.3)

and u, v fulfill $u(\cdot, 0) = u_0$ and $v(\cdot, 0) = v_0$ a.e. in Ω as well as

$$\int_{0}^{t} \int_{\Omega} u_{t} \varphi = -\int_{0}^{t} \int_{\Omega} (\nabla u - u \nabla v) \cdot \nabla \varphi \quad \text{and}$$

$$\int_{0}^{t} \int_{\Omega} v_{t} \varphi = -\int_{0}^{t} \int_{\Omega} \nabla v \cdot \nabla \varphi - \int_{0}^{t} \int_{\Omega} v \varphi + \int_{0}^{t} \int_{\Omega} u \varphi$$
(2.4)

for all $\varphi \in L^2((0,T); W^{1,2}(\Omega))$ and all $t \in (0,T)$.

• A pair of nonnegative functions (u, v) is called a *classical solution* of (1.1) if

$$u, v \in C^0((\overline{\Omega} \setminus V) \times [0, T)) \cap C^{2,1}((\overline{\Omega} \setminus V) \times (0, T)),$$

where V denotes the set of vertices of Ω , and the equations in (1.1) are fulfilled pointwise in $(\overline{\Omega} \setminus V) \times [0, T)$.

Remark 2.2. Let $T \in (0, \infty)$ and let (u, v) be a weak solution of (1.1). Then (2.1)–(2.4) assert $\Delta v \in L^2(\Omega \times (0, T))$, hence (2.2) and (2.4) imply $\frac{1}{2} \frac{\mathrm{d}}{\mathrm{d}t} \int_{\Omega} |\nabla v|^2 = -\int_{\Omega} v_t \Delta v$ a.e. in (0, T).

The following local existence result and the extensibility criterion is essentially due to [10]. We note that a local existence result for less regular initial data has been proven in [2, Theorem 1].

Lemma 2.3. There exist $T_{\max} \in (0, \infty]$ and a unique weak solution of (1.1) in $\overline{\Omega} \times [0, T_{\max})$ in the sense of Definition 2.1. Moreover, if T_{\max} is chosen to be as large as possible, then

$$T_{\max} < \infty \quad implies \quad \limsup_{t \nearrow T_{\max}} \left(\int_{\Omega} (u \ln u)(\cdot, t) + \int_{0}^{t} \int_{\Omega} v_{t}^{2} \right) = \infty.$$
 (2.5)

PROOF. Let p>2 such that $v_0 \in W^{1,p}(\Omega)$. By the construction in [10, Theorem 3.3], for sufficiently small T>0 functions $(u,v) \in (C([0,T];L^2(\Omega)))$ can be found which constitute a weak solution of (1.1) in $\overline{\Omega} \times [0,T)$ and which satisfy $u(\cdot,T) \in L^{\infty}(\Omega)$ and $v(\cdot,T) \in W^{1,p}(\Omega)$. With $(u,v)(\cdot,T)$ as initial data, the process can be repeated. We suppose that T_{\max} is chosen maximally. From the construction in [10, part (iii) of the proof of Theorem 3.3], this means that either $T=\infty$ or one of

$$\int_{0}^{t} \|\mathbf{e}^{-v(\cdot,s)} u(\cdot,s)\|_{L^{p}(\Omega)} \,\mathrm{d}s, \quad \|v(\cdot,t)\|_{L^{\infty}(\Omega)}, \quad \|\nabla v(\cdot,t)\|_{L^{2}(\Omega)} \quad \text{or} \quad \|\mathbf{e}^{-v(\cdot,t)} u(\cdot,t)\|_{L^{2}(\Omega)}$$
(2.6)

has to be unbounded as $t \nearrow T_{\text{max}}$. In order to show (2.5), let us assume that $T_{\text{max}} < \infty$ and that there exists $c_1 > 0$ such that

$$\int_{\Omega} (u \ln u)(\cdot, t) + \int_{0}^{t} \int_{\Omega} v_{t}^{2} \le c_{2} \quad \text{for all } t \in (0, T_{\text{max}}).$$

By [10, Lemma 4.10 and Lemma 4.11], both u and v are then bounded in $\Omega \times (0, T_{\text{max}})$ and hence so are all quantities in (2.6). Finally, testing the first and second equation with u_{-} and v_{-} , respectively, yields nonnegativity of both u and v a.e.

Next, we make use of parabolic regularity theory to show that the solution constructed in Lemma 2.3 is also a classical solution.

Lemma 2.4. Let (u, v) be the weak solution of (1.1) given by Lemma 2.3 with maximal existence time T_{max} . Then (u, v) is also a classical solution in the sense of Definition 2.1.

PROOF. For every $\psi \in C^2(\overline{\Omega})$ with $\partial_{\nu}\psi = 0$ on $\partial\Omega$ and every $\varphi \in C^1(\overline{\Omega})$, direct computations show that

$$\int_0^T \int_{\Omega} (\psi u)_t \varphi = -\int_0^T \int_{\Omega} (\nabla(\psi u) - 2u\nabla\psi - \psi u\nabla v) \cdot \nabla\varphi + \int_0^T \int_{\Omega} (u\Delta\psi + u\nabla\psi \cdot \nabla v) \varphi \quad \text{and}$$

$$\int_0^T \int_{\Omega} (\psi v)_t \varphi = -\int_0^T \int_{\Omega} (\nabla(\psi v) - 2v\nabla\psi) \cdot \nabla\varphi + \int_0^T \int_{\Omega} (v\Delta\psi - v\psi + u\psi) \varphi$$

hold for all $T \in (0, T_{\text{max}})$. The main idea is now to fix a point $x \in \overline{\Omega} \setminus V$, where V denotes the set of vertices of Ω , and $0 < \tau < T < T_{\text{max}}$, choose a cut-off function $\psi \in C^2(\overline{\Omega})$ with $\partial_{\nu}\psi = 0$ on $\partial\overline{\Omega}$ which equals 1 in a neighbourhood of x and vanishes on a neighbourhood of V (existence of such ψ can be shown by, e.g., following the proof of [4, Lemma 3.2]) and then to apply various parabolic regularity results to ψu and to ψv which solve certain parabolic equations on smooth domains containing supp ψ . In each step, we may choose a new cut-off function $\tilde{\psi}$ with smaller support so that regularity information on, say, $\nabla(\psi v)$ translates to information on ∇v on all of supp $\tilde{\psi}$.

Indeed, in this way [26, Theorem 1.3] first shows that v is Hölder continuous near $S_x := \{x\} \times (\tau, T)$, whenceupon [20, Theorem 1.1] asserts Hölder continuity also of ∇v near S_x . Then we can again make use of [26, Theorem 1.3] and [20, Theorem 1.1] to first obtain that u and then also that ∇u is Hölder continuous near S_x . Thus, two applications of [18, Theorem IV.5.3] yield $u, v \in C^{2,1}((\overline{\Omega} \setminus V) \times (0, T_{\max}))$. As both u and v are also continuous in $[0, T_{\max})$ as functions with values in L^{∞} by Lemma 2.3, they also belong to $C^0((\overline{\Omega} \setminus V) \times [0, T_{\max}))$. Finally, three testing procedures with test functions supported in $(0, T_{\max}) \times \Omega$, near $(0, T_{\max}) \times (\overline{\Omega} \setminus V)$ and near $\{0\} \times \Omega$, respectively, show that (u, v) also solves (1.1) classically in $(\overline{\Omega} \setminus V) \times [0, T_{\max})$.

PROOF OF PROPOSITION 1.1. In Lemma 2.3, a local weak solution of (1.1) has been constructed, which is also a classical solution by Lemma 2.4.

3 Global existence: Proof of Theorem 1.3

Throughout this section, we assume (1.2) and denote the minimal interior angle of Ω by θ (and set $\theta = \pi$ if there are no corners). Moreover, we fix u_0, v_0 fulfilling (1.3) as well as the solution (u, v) of (1.1) and its maximal existence time T_{max} given by Proposition 1.1.

We shall show $T_{\text{max}} = \infty$ for sufficiently small $\int_{\Omega} u_0$, which we will achieve by following the reasoning in [25] and [10]. (We also refer to [2] where these techniques have been adapted to systems with different boundary conditions for v.)

The approach rests on two crucial observations. The first one, which has been first noted in [25] and [10], is that (1.1) admits an energy-type functional.

Lemma 3.1. For all $t \in (0, T_{\text{max}})$, the estimate

$$\int_{\Omega} u(t) \ln u(t) - \int_{\Omega} u(t) v(t) + \frac{1}{2} \int_{\Omega} v^{2}(t) + \frac{1}{2} \int_{\Omega} |\nabla v(t)|^{2} + \int_{0}^{t} \int_{\Omega} u |\nabla (\ln u - v)|^{2} + \int_{0}^{t} \int_{\Omega} v_{t}^{2} dv + \int_{0}^{t} \int_{\Omega} u(t) \ln u(t) - \int_{\Omega} u(t) v(t) + \int_{0}^{t} \int_{\Omega} v(t) + \int_{0}^{t} \int_{\Omega} u(t) \ln u(t) - \int_{\Omega} u(t) v(t) + \int_{0}^{t} \int_{\Omega} v(t) + \int_{0}^{t} \int_{\Omega} u(t) v(t) + \int_{0}^{t} \int_{\Omega} u(t) v(t) + \int_{0}^{t} \int_{\Omega} u(t) v(t) + \int_{0}^{t} \int_{\Omega} v(t) + \int_{0}^{t} \int_{\Omega} u(t) v(t) + \int_{0}^{t} \int_{\Omega} v(t) v(t) + \int_{0}^{t} \int_{\Omega} u(t) v(t) + \int_{0}^{t}$$

holds.

PROOF. This follows by a direct calculation, see for instance [25, Lemma 3.3].

Second, we will rely on the following consequence of the Trudinger-Moser inequality.

Lemma 3.2. Then there exists $C_{\Omega} > 0$ such that

$$\int_{\Omega} e^{|\varphi|} \le C_{\Omega} \exp\left(\frac{1}{8\theta} \int_{\Omega} |\nabla \varphi|^2 + \frac{1}{|\Omega|} \int_{\Omega} |\varphi|\right) \quad \text{for all } \varphi \in W^{1,2}(\Omega).$$

PROOF. As shown for instance in [10, Corollary 2.7], this follows from the Trudinger–Moser inequality proved in [7, Theorem 1.2] (see also [6, Proposition 2.3]).

Similarly as in [25, Lemma 3.4], these preparations allow us to show that solutions exist globally whenever the mass of the first component is sufficiently small.

Lemma 3.3. Suppose $m := \int_{\Omega} u_0 < 4\theta$. Then $T_{\max} := T_{\max}(u_0, v_0) = \infty$.

PROOF. Since $m < 4\theta$, we can find $\eta > 0$ such that $\frac{(1+\eta)m}{8\theta} < \frac{1}{2}$. As integrating the first equation in (1.1) shows $\int_{\Omega} u = m$ in $(0, T_{\text{max}})$, applying Jensen's inequality and Lemma 3.2 yields

$$(1+\eta) \int_{\Omega} uv - \int_{\Omega} u \ln u = m \int_{\Omega} \frac{u}{m} \ln \left(\frac{e^{(1+\eta)v}}{u} \right) \le m \ln \left(\int_{\Omega} \frac{u}{m} \frac{e^{(1+\eta)v}}{u} \right) = m \ln \left(\frac{1}{m} \int_{\Omega} e^{(1+\eta)v} \right)$$

$$\le m \ln \left(\frac{C_{\Omega}}{m} \exp \left(\frac{1+\eta}{8\theta} \int_{\Omega} |\nabla v|^2 + \frac{1+\eta}{|\Omega|} \int_{\Omega} v \right) \right)$$

$$\le m \ln \left(\frac{C_{\Omega}}{m} \right) + \frac{1}{2} \int_{\Omega} |\nabla v|^2 + \frac{(1+\eta)m}{|\Omega|} \int_{\Omega} v \quad \text{in } (0, T_{\text{max}}),$$

where in the last step we have used $\frac{(1+\eta)m}{8\theta} < \frac{1}{2}$. As testing the second equation in (1.1) with 1 reveals $\int_{\Omega} v \leq \max\{\int_{\Omega} v_0, m\}$, we thus conclude that there is $c_1 > 0$ such that

$$\int_{\Omega} uv \le \frac{1}{1+\eta} \int_{\Omega} u \ln u + \frac{1}{2(1+\eta)} \int_{\Omega} |\nabla v|^2 + c_1 \quad \text{in } (0, T_{\text{max}}).$$

Together with Lemma 3.1, this shows boundedness of $\int_{\Omega} u \ln u$ in $(0, T_{\text{max}})$. As $\int_{0}^{T_{\text{max}}} \int_{\Omega} v_{t}^{2}$ is also bounded by Lemma 3.1, we can conclude from (2.5) that $T_{\text{max}} = \infty$.

PROOF OF THEOREM 1.3. According to the definition of $M_{\star}(\Omega)$ in (1.4), $M_{\star}(\Omega) \geq 4\theta$ immediately follows from Lemma 3.3.

4 Finite-time blow-up: Proof of Theorem 1.4 and Theorem 1.2

In this final section, we prove Theorem 1.4. As crucial ingredient we use the known existence of blow-up solutions on a disk and to this aim recall [21, Proposition 1.3]:

Lemma 4.1. Let $\Omega = B_R(0) \subset \mathbb{R}^2$ with some R > 0, and let $m > 8\pi$. Then for all T > 0 and each p > 1 there exist $\varepsilon > 0$ and $(u_0, v_0) \in \mathcal{I} := \{(\hat{u}_0, \hat{v}_0) \in C^0(\overline{\Omega}) \times W^{1,\infty}(\Omega) \mid \hat{u}_0 \text{ and } \hat{v}_0 \text{ are radially symmetric and positive in } \overline{\Omega}\}$ such that $\int_{\Omega} u_0 = m$ and such that the solutions of (1.1) for all initial data $(\tilde{u}_0, \tilde{v}_0) \in \mathcal{I}$ satisfying $\|\tilde{u}_0 - u_0\|_{L^p(\Omega)} + \|\tilde{v}_0 - v_0\|_{W^{1,2}(\Omega)} < \varepsilon$ lead to solutions blowing up before time T.

In restricting these solutions to circular sectors, we have to ensure that the boundary conditions are still satisfied, and note the following elementary fact:

Lemma 4.2. Let R > 0, $\xi, \nu \in \partial B_1(0)$ with $\xi \cdot \nu = 0$ and $\varphi \in C^1(B_R(0))$ be radially symmetric. Then

$$\nabla \varphi(x) \cdot \nu = 0$$
 for all $x \in L := \mathbb{R}\xi \cap B_R(0)$.

PROOF. Without loss of generality, we may assume $\xi=(1,0)$ and $\nu=(0,1)$. Then $L=\{(x_1,x_2)\in B_R(0): x_2=0\}$ and the radial symmetry of φ implies $\varphi(x_1,x_2)=\varphi(x_1,-x_2)$ for all $(x_1,x_2)\in B_R(0)$; that is, $(0,\sqrt{R^2-x_1^2})\ni h\mapsto \varphi(x_1,h)$ is an even function for all $x_1\in(0,R)$ and hence has derivative 0 at 0.

Lemma 4.3. Let Ω be a circular sector with central angle $\theta \in (0, 2\pi)$ and radius R > 0 and let $m > 4\theta$. Then there exist u_0, v_0 satisfying (1.3) and $\int_{\Omega} u_0 = m$ such that the solution of (1.1) given by Proposition 1.1 blows up in finite time.

PROOF. As $\widetilde{m} := \frac{2\pi}{\theta} m > 8\pi$, based on Lemma 4.1 we let $(\widetilde{u}, \widetilde{v})$, with $(\widetilde{u}_0, \widetilde{v}_0) := (\widetilde{u}(\cdot, 0), \widetilde{v}(\cdot, 0))$ satisfying $\int_{\Omega} u_0 = \widetilde{m}$, be radially symmetric classical solutions of (1.1) on $\widetilde{\Omega} := B_R(0)$ blowing up at some finite time $T \in (0, \infty)$. Moreover, [24, Theorem 3] asserts that 0 is the only blow-up point of \widetilde{u} . We set $(u_0, v_0) := (\widetilde{u}_0, \widetilde{v}_0)|_{\overline{\Omega}}$ and note that due to the radial symmetry of u_0 we have

$$\int_{\Omega} u_0 = \frac{\theta}{2\pi} \int_{\tilde{\Omega}} \widetilde{u}_0 = \frac{\theta}{2\pi} \widetilde{m} = m$$

and that 0 is also a blow-up point of u. We next claim that $(u,v) := (\widetilde{u},\widetilde{v})|_{\overline{\Omega} \times [0,T)}$ is a classical solution of (1.1): That the differential equations, the initial conditions and the boundary conditions for the circular arc are fulfilled follows immediately from the fact that (u,v) is a solution of (1.1) in $\widetilde{\Omega} \times [0,T)$. Finally, Lemma 4.2 shows that the boundary conditions are also fulfilled on the remaining (smooth part of the) boundary. Therefore, (u,v) is a solution of (1.1) in the sense of Definition 2.1 and due to the uniqueness statement in Lemma 2.3 thus has to coincide with the solution given by Proposition 1.1.

PROOF OF THEOREM 1.4. This is a direct consequence of (1.5) and Lemma 4.3.

At last, we note that Theorem 1.3 and Theorem 1.4 entail Theorem 1.2.

PROOF OF THEOREM 1.2. As the minimal interior angle of a circular sector with central angle θ is $\min\{\theta, \frac{\pi}{2}\}\$, Theorem 1.2 results as a combination of Theorem 1.3 and Theorem 1.4.

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