GLOBAL EXISTENCE ANALYSIS FOR DEGENERATE ENERGY-TRANSPORT MODELS FOR SEMICONDUCTORS

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Abstract. A class of energy-transport equations without electric field under mixed Dirichlet-Neumann boundary conditions is analyzed. The system of degenerate and strongly coupled parabolic equations for the particle density and temperature arises in semiconductor device theory. The global-in-time existence of weak nonnegative solutions is shown. The proof consists of a variable transformation and a semi-discretization in time such that the discretized system becomes elliptic and semilinear. Positive approximate solutions are obtained by Stampacchia truncation arguments and a new cut-off test function. Nonlogarithmic entropy inequalities yield gradient estimates which allow for the limit of vanishing time step sizes. Exploiting the entropy inequality, the long-time convergence of the weak solutions to the constant steady state is proved. Because of the lack of appropriate convex Sobolev inequalities to estimate the entropy dissipation, only an algebraic decay rate is obtained. Numerical experiments indicate that the decay rate is typically exponential.

1. Introduction

In this paper, we prove the global well-posedness of the energy-transport equations

\[ \begin{align*}
\partial_t n &= \Delta (n \theta^{1/2-\beta}), \\
\partial_t (n \theta) &= \kappa \Delta (n \theta^{3/2-\beta}) + \frac{n}{\tau} (1 - \theta)
\end{align*} \]

in \( \Omega, \ t > 0 \),

where \(-\frac{1}{2} \leq \beta < \frac{1}{2}\), \( \kappa = \frac{2}{3} (2 - \beta) \), and \( \Omega \subset \mathbb{R}^d \) with \( d \leq 3 \) is a bounded domain. This system describes the evolution of a fluid of particles with density \( n(x, t) \) and temperature \( \theta(x, t) \). The parameter \( \tau > 0 \) is the relaxation time, which is the typical time of the system to relax to the thermal equilibrium state of constant temperature. The system arises in the modeling of semiconductor devices in which the elastic electron-phonon scattering is dominant. The above model is a simplification for vanishing electric fields. The full model was derived from the semiconductor Boltzmann equation in the diffusion limit using a Chapman-Enskog expansion around the equilibrium distribution [2]. The parameter \( \beta \) appears in the elastic scattering rate [14, Section 6.2]. Certain values were used in the physical literature, for instance \( \beta = \frac{1}{2} \) [4], \( \beta = 0 \) [17], and \( \beta = -\frac{1}{2} \) [14, Chapter 9]. The
choice $\beta = \frac{1}{2}$ leads in our situation to two uncoupled heat equations for $n$ and $n\theta$ and does not need to be considered. We impose physically motivated mixed Dirichlet-Neumann boundary and initial conditions

\begin{align}
(2) \quad n &= n_D, \quad \theta = \theta_D \quad \text{on } \Gamma_D, \quad \nabla(n\theta^{1/2-\beta}) \cdot \nu = \nabla(n\theta^{3/2-\beta}) \cdot \nu = 0 \quad \text{on } \Gamma_N, \quad t > 0, \\
(3) \quad n(0) &= n_0, \quad \theta(0) = \theta_0 \quad \text{in } \Omega,
\end{align}

where $\Gamma_D$ models the contacts, $\Gamma_N = \partial\Omega \setminus \Gamma_D$ the union of insulating boundary segments, and $\nu$ is the exterior unit normal to $\partial\Omega$ which is assumed to exist a.e.

The mathematical analysis of (1)-(3) is challenging since the equations are not in the usual divergence form, they are strongly coupled, and they degenerate at $\theta = 0$. The strong coupling makes impossible to apply maximum principle arguments in order to conclude the nonnegativity of the temperature $\theta$. On the other hand, this system possesses an interesting mathematical structure. First, it can be written in “symmetric” form by introducing the so-called entropy variables $w_1 = \log(n/\theta^{3/2})$ and $w_2 = -1/\theta$. Then, setting $w = (w_1, w_2)^\top$ and $\rho = (n, \frac{3}{2}n\theta)^\top$, (1) is formally equivalent to

$$\partial_t \rho = \text{div}(A(n, \theta)\nabla w) + \frac{1}{\tau} \left( \begin{array}{c} 0 \\ n(1 - \theta) \end{array} \right),$$

where the diffusion matrix

$$A(n, \theta) = n\theta^{1/2-\beta} \left( \begin{array}{cc} 1 & (2 - \beta)\theta \\ (2 - \beta)\theta & (3 - \beta)(2 - \beta)\theta^2 \end{array} \right)$$

is symmetric and positive semi-definite. Second, system (1) possesses the entropy (or free energy)

$$S[n(t), (n\theta)(t)] = \int_\Omega n \log \frac{n}{\theta^{3/2}} dx,$$

which is nonincreasing along smooth solutions to (1). Even more entropy functionals exist; see [15] and below. However, they do not provide a lower bound for $\theta$ when $n$ vanishes. We notice that both properties, the symmetrization via entropy variables and the existence of an entropy, are strongly related [8, 14].

Equations (1) resemble the diffusion equation $\partial_t w = \Delta(a(x, t)w)$, which was analyzed by Pierre and Schmitt [18]. By Pierre’s duality estimate, an $L^2$ bound for $\sqrt{a}w$ in terms of the $L^2$ norm of $\sqrt{a}$ has been derived. In our situation, we obtain even $H^1$ estimates for $w = n$ and $w = n\theta$.

In spite of the above structure, there are only a few analytical results for (1)-(3). In earlier works, drift-diffusion equations with temperature-dependent mobilities but without temperature gradients [23] (also see [21]) or nonisothermal systems containing simplified thermodynamic forces [1] have been studied. Xu included temperature gradients in the model but he truncated the Joule heating to allow for a maximum principle argument [22]. Later, existence results for the complete energy-transport equations (including electric fields) have been achieved, see [11, 13] for stationary solutions near thermal equilibrium, [5, 6] for transient solutions close to equilibrium, and [7, 9] for systems with uniformly positive definite diffusion matrices. This assumption on the diffusion matrix avoids the
Theorem 1

First main result reads as follows. We define the space $H^{1,2}(\Omega)$, which can be characterized by all functions in $\mathcal{H}^1$. This space is the test function space for the weak formulation of (1). Our main difficulty is to show the positivity of $u$, $v$, and $w$.

Surprisingly, the above logarithmic entropy structure does not help. Our key idea is to use the new variables $u = n^{1/2-\beta}$ and $v = n^{2/\beta}$ and nonlogarithmic entropy functionals. Then system (1) becomes

$$
\partial_t N(u, v) = \Delta u, \quad \partial_t E(u, v) = \kappa \Delta v + R(u, v),
$$

where $N(u, v) = u^{1/2-\beta}v^{2-1/2}$, $E(u, v) = u^{1/2-\beta}v^{2+1/2}$, and $R(u, v) = \tau^{-1}N(u, v)(1 - v/u)$. Discretizing this system by the implicit Euler method and employing the Stampacchia truncation method and a particular cut-off test function, we are able to prove the nonnegativity of $u$, $v$, and $w$.

In the following, we detail our main results and explain the ideas of the proofs. Let $\partial \Omega \in C^1$, $\text{meas}(\Gamma_D) > 0$, and $\Gamma_N$ is relatively open in $\partial \Omega$. Furthermore, let

$$
\begin{align*}
\text{(4)} & \quad n_D, \theta_D \in L^\infty(\Omega) \cap H^1(\Omega), \quad \inf_{\Gamma_D} n_D > 0, \inf_{\Gamma_D} \theta_D > 0, \\
\text{(5)} & \quad n_0, \theta_0 \in L^\infty(\Omega) \cap H^1(\Omega), \quad \inf_{\Omega} n_0 > 0, \inf_{\Omega} \theta_0 > 0.
\end{align*}
$$

We define the space $H^{1,2}_D(\Omega)$ as the closure of $C^\infty_0(\Omega \cup \Gamma_N)$ in the $H^1$ norm [20, Section 1.7.2]. This space can be characterized by all functions in $H^1(\Omega)$ which vanish on $\Gamma_D$ in the weak sense. This space is the test function space for the weak formulation of (1). Our first main result reads as follows.

**Theorem 1** (Global existence). Let $T > 0$, $d \leq 3$, $-\frac{1}{2} \leq \beta < \frac{1}{2}$, $\tau > 0$ and let (4)-(5) hold. Then there exists a weak solution $(n, \theta)$ to (1)-(3) such that $n > 0$, $n\theta > 0$ in $\Omega$, $t > 0$, satisfying

$$
\begin{align*}
& \partial_t n, \partial_t (n\theta) \in L^2(0, T; H^1(\Omega)) \cap L^\infty(0, T; L^2(\Omega)), \\
& \partial_t n, \partial_t (n\theta) \in L^2(0, T; H^1_D(\Omega)').
\end{align*}
$$

The idea of the proof is to employ the implicit Euler method with time step $h > 0$ and the new variables $u_j = n^{1/2-\beta}$ and $v_j = n^{2/\beta}$, which approximate $u = n^{1/2-\beta}$ and $v = n^{2/\beta}$ at time $t_j = jh$, respectively. We wish to solve

$$
\begin{align*}
\text{(6)} & \quad (n_j - n_{j-1}) - h\Delta u_j = 0, \quad \frac{1}{\kappa}(n_j \theta_j - n_{j-1} \theta_{j-1}) - h\Delta v_j = \frac{hn_j}{\kappa\tau}(1 - \theta).
\end{align*}
$$

To simplify the presentation, we ignore the boundary conditions and a necessary truncation of the temperature (see Section 2 for a full proof). A nice feature of this formulation is that we can apply a Stampacchia truncation procedure to prove the strict positivity of $u_j$ and $v_j$ (see Step 2 in the proof of Theorem 1).

The main difficulty is to show the positivity of $\theta_j = v_j/u_j$. We define a nondecreasing smooth cut-off function $\phi$ such that $\phi(x) = 0$ if $x \leq M$ and $\phi(x) > 0$ if $x > M$ for some $M > 0$. We use the test functions $u_j \phi(1/\theta_j)$ and $u_j \phi(1/\theta_j)$ in the weak formulation of (6),

degeneracy at $\theta = 0$. A degenerate energy-transport system was analyzed in [16], but only a simplified (stationary) temperature equation was studied. All these results give partial answers to the well-posedness problem only. In this paper, we prove for the first time a global-in-time existence result for any data and with physical transport coefficients.
respectively, and we subtract both equations to find after a straightforward computation (see Step 3 in the proof of Theorem 1) that

\[
0 = \int_{\Omega} \left( \left( 1 - \frac{1}{\kappa} - \frac{h}{\kappa\tau} \right) n_j v_j \phi \left( \frac{1}{\theta_j} \right) + \frac{v_j}{\kappa} n_{j-1} \theta_{j-1} \left( \frac{1}{\theta_j} - \frac{\kappa}{\theta_{j-1}} \right) \phi \left( \frac{1}{\theta_j} \right) \right.
\]
\[
+ \frac{h}{v_j^2} |v_j \nabla u_j - u_j \nabla v_j|^2 \phi' \left( \frac{1}{\theta_j} \right) + \frac{h n_j \theta_j v_j}{\kappa\tau} \phi \left( \frac{1}{\theta_j} \right) \bigg) \right] dx.
\]

Since \( \kappa > 1 \), there exists \( h > 0 \) sufficiently small such that the first summand becomes nonnegative. The third and last summands are nonnegative, too. (Recall that we need to truncate \( \theta_j \) with positive truncation.) Hence, the integral over the second term is nonpositive. Then, choosing \( M \geq \kappa/\theta_j - 1 \),

\[
0 \geq \int_{\Omega} v_j n_{j-1} \theta_{j-1} \left( \frac{1}{\theta_j} - \frac{\kappa}{\theta_{j-1}} \right) \phi \left( \frac{1}{\theta_j} \right) dx \geq \int_{\Omega} v_j n_{j-1} \theta_{j-1} \left( \frac{1}{\theta_j} - M \right) \phi \left( \frac{1}{\theta_j} \right) dx.
\]

Because \( \phi(1/\theta_j) = 0 \) for \( 1/\theta_j \leq M \), this is only possible if \( 1/\theta_j - M \leq 0 \) or \( \theta_j \geq 1/M > 0 \). Clearly, the bound \( M \) depends on \( j \), and in the de-regularization limit \( h \to 0 \), the limit of \( \theta_j \) becomes nonnegative only.

A priori estimates which are uniform in the approximation parameter \( h > 0 \) are obtained by proving a discrete version of the entropy inequality [15]

\[
(7) \quad \frac{d}{dt} \int_{\Omega} n^2 \theta^b dx + C_1 \int_{\Omega} |\nabla (n \theta^{(2b+1-2\beta)/4})|^2 dx \leq C_2,
\]

for some \( b \in \mathbb{R} \) and \( C_1, C_2 > 0 \). Choosing a variant of the sum of two entropies \( \int_{\Omega} n^2 (\theta^{3-1/2} + \theta^5) dx \), we are able to derive gradient estimates for \( n_j, n_j \theta_j^{1/2-\beta} \), and \( n_j \theta_j^{3/2-\beta} \) (see Step 4 of the proof of Theorem 1). Together with Aubin’s lemma and weak compactness arguments, the limit \( h \to 0 \) can be performed.

Theorem 1 can be generalized in different ways. First, the boundary data may depend on time. We do not consider this case here to avoid too many technicalities. We refer to [7] for the treatment of time-dependent boundary functions. Second, we may allow for temperature-dependent relaxation times,

\[
(8) \quad \tau(\theta) = \tau_0 + \tau_1 \theta^{1/2-\beta},
\]

where \( \tau_0 > 0 \) and \( \tau_1 > 0 \). This expression can be derived by using an energy-dependent scattering rate [14, Example 6.8]. For this relaxation time, the conclusion of Theorem 1 holds.

**Corollary 2** (Global existence). Let the assumptions of Theorem 1 hold except that the relaxation time is given by (8). Then there exists a weak solution to (1)-(3) with the properties stated in Theorem 1.

However, we have not been able to include electric fields in the model. For instance, in this situation, the first equation in (1) becomes

\[
\partial_t n = \text{div}(\nabla (n \theta^{1/2-\beta}) + n \theta^{-1/2-\beta} \nabla V),
\]
where $V(x, t)$ is the electric potential which is a given function or the solution of the Poisson equation [14]. The problem is the treatment of the drift term $n\theta^{-1/2-\beta}\nabla V$ for which the techniques developed for the standard drift-diffusion model (see, e.g., [12]) do not apply.

Our second main result concerns the long-time behavior of the solutions.

**Theorem 3** (Long-time behavior). Let $d \leq 3$, $0 \leq \beta < \frac{1}{2}$, $\tau > 0$, and $n_D = \text{const.}$, $\theta_D = 1$. Let $(n, \theta)$ be the weak solution constructed in Theorem 1. Then there exist constants $C_1$, $C_2 > 0$, which depend only on $\beta$, $n_D$, $n_0$, and $\theta_0$, such that for all $t > 0$,

$$
\|n(t) - n_D\|^2_{L^2(\Omega)} + \|n(t)\theta(t) - n_D\|^2_{L^2(\Omega)} \leq \frac{C_1}{1 + C_2 t}.
$$

The proof of this theorem is based on discrete entropy inequality estimates. The main difficulty is to bound the entropy dissipation. Usually, this is done by employing a convex Sobolev inequality (e.g. the logarithmic Sobolev or Beckner inequality). However, these tools are not available for the cross-diffusion system at hand, and we need to employ another technique. Our idea is to estimate the entropy dissipation by using another entropy (choosing different values for $b$ in the discrete version of (7)). Denoting the discrete (nonlogarithmic) entropy at time $t_j$ by $S[n_j, n_j\theta_j]$, we arrive at the inequality

$$
S[n_j, n_j\theta_j] - S[n_{j-1}, n_{j-1}\theta_{j-1}] \leq C h S[n_j, n_j\theta_j]^2,
$$

where $C > 0$ is independent of the time step size $h$. A discrete nonlinear Gronwall lemma then shows that $S[n_j, n_j\theta_j]$ behaves like $1/(hj) = 1/t_j$, and in the limit $h \to 0$, we obtain the result.

The paper is organized as follows. We prove Theorem 1 and Corollary 2 in Section 2. Section 3 is devoted to the proof of Theorem 3. The numerical results in one space dimension presented in Section 4 indicate that the existence of solutions still holds for $\beta < -\frac{1}{2}$ and $\beta > \frac{1}{2}$ and that the solutions converge exponentially fast to the steady state.

### 2. Global existence of solutions

We prove Theorem 1 and Corollary 2.

**Step 1: Reformulation.** Let $T > 0$, $N \in \mathbb{N}$, and set $h = T/N$. We consider the semi-discrete equations

$$
\frac{1}{h}(n_j - n_{j-1}) = \Delta(n_j\theta_j^{1/2-\beta}), \quad j = 1, \ldots, N,
$$

(9)

$$
\frac{1}{h}(n_j\theta_j - n_{j-1}\theta_{j-1}) = \kappa \Delta(n_j\theta_j^{3/2-\beta}) + \frac{1}{\tau} n_j(1 - \theta_j)
$$

(10)

with the boundary conditions (2). The idea is to reformulate the elliptic equations in terms of the new variables

$$
u_j = n_j\theta_j^{1/2-\beta}, \quad \nu_j = n_j\theta_j^{3/2-\beta}.
$$

Observing that $n_j = u_j^{3/2-\beta}\nu_j^{\beta-1/2}$ and $\theta_j = \nu_j/\nu_j$, equations (9)-(10) are formally equivalent to

$$
u_j^{3/2-\beta}\nu_j^{\beta-1/2} - h\Delta \nu_j = u_j^{3/2-\beta}\nu_j^{\beta-1/2},
$$

(11)
\begin{align}
(12) \quad u_j^{1/2-\beta} v_j^{1/2} - \kappa h \Delta v_j - \frac{h}{\tau} u_j^{1/2-\beta} v_j^{-1/2} (u_j - v_j) &= u_{j-1}^{1/2-\beta} v_{j-1}^{1/2}.
\end{align}

The boundary conditions become
\begin{align}
(13) \quad u_j &= u_D := n_D \theta_D^{1/2-\beta}, \quad v_j = v_D := n_D \theta_D^{3/2-\beta} \quad \text{on } \Gamma_D, \\
(14) \quad \nabla u_j \cdot \nu = \nabla v_j \cdot \nu &= 0 \quad \text{on } \Gamma_N.
\end{align}

In order to show the existence of weak solutions to this discretized system, we need to truncate. For this, let \( j \geq 1 \) and let \( u_{j-1}, v_{j-1} \in L^2(\Omega) \) be given such that \( \inf_{\Omega} u_{j-1} > 0 \), \( \inf_{\Omega} v_{j-1} > 0 \), \( \sup_{\Omega} u_{j-1} < +\infty \), and \( \sup_{\Omega} v_{j-1} < +\infty \). We define
\begin{align}
(15) \quad M &= \max \left\{ \kappa \sup_{\Omega} \frac{u_{j-1}}{v_{j-1}}, \frac{1}{\inf_{\Gamma_D} \theta_D} \right\}
\end{align}
and \( \varepsilon = 1/M \). The truncated problem reads as
\begin{align}
(16) \quad u_j^{1/2-\beta} v_j^{1/2} - h \Delta u_j &= u_{j-1}^{3/2-\beta} v_{j-1}^{-1/2}, \\
(17) \quad \left( 1 + \frac{h}{\tau} \right) v_j^{1/2-\beta} v_j^{-1/2} - \kappa h \Delta v_j - \frac{h}{\tau} u_j^{1/2-\beta} v_j^{1/2+1/2} &= u_{j-1}^{1/2-\beta} v_{j-1}^{1/2+1/2},
\end{align}
where \( \theta_{j,\varepsilon} = \max\{\varepsilon, v_j/u_j\} \). Note that if \( u_j > 0 \) and \( v_j/u_j \geq \varepsilon \) in \( \Omega \) then (16)-(17) are equivalent to (11)-(12).

**Step 2: Solution of the truncated semi-discrete problem.** We define the operator \( F : L^2(\Omega) \times [0,1] \to L^2(\Omega) \) by \( F(\theta, \sigma) = \nu/u \), where \((u, v) \in H^1(\Omega)^2\) is the unique solution to the linear system
\begin{align}
(18) \quad \sigma u^{1/2-\beta} - h \Delta u &= \sigma u_{j-1}^{3/2-\beta} v_{j-1}^{-1/2} = \sigma u_{j-1} \left( \frac{u_{j-1}}{v_{j-1}} \right)^{1/2-\beta}, \\
(19) \quad \sigma \left( 1 + \frac{h}{\tau} \right) v^{1/2-\beta} v^{-1/2} - \kappa h \Delta v - \sigma u^{1/2-\beta} v^{1/2+1/2} &= \sigma v_{j-1} \left( \frac{u_{j-1}}{v_{j-1}} \right)^{1/2-\beta},
\end{align}
where \( \theta_{\varepsilon} = \max\{\varepsilon, \theta\} \), with the boundary conditions
\begin{align}
(20) \quad u &= 1 + \sigma (u_D - 1), \quad v = \sigma v_D \quad \text{on } \Gamma_D, \quad \nabla u \cdot \nu = \nabla v \cdot \nu = 0 \quad \text{on } \Gamma_N.
\end{align}

We have to prove that the operator \( F \) is well defined.

First, observe that (18) does not depend on \( \nu \) and that the right-hand side is an element of \( L^2(\Omega) \). Therefore, by standard theory of elliptic equations, we infer the existence of a unique solution \( u \in H^1(\Omega) \) to (18) with the corresponding boundary conditions in (20). With given \( u \), there exists a unique solution \( v \in H^1(\Omega) \) to (19) with the corresponding boundary conditions. It remains to show that \( u \) and \( v \) are strictly positive in \( \Omega \) such that the quotient \( v/u \) is defined and an element of \( L^2(\Omega) \).

To this end, we employ the Stampacchia truncation method. Let
\begin{align}
m_1 &= \min \left\{ \inf_{\Gamma_D} u_D, \varepsilon^{1/2-\beta} \inf_{\Omega} u_{j-1}^{3/2-\beta} v_{j-1}^{-1/2} \right\} > 0.
\end{align}
Note that \( m_1 > 0 \) because of our boundedness assumptions on \( \inf_{\Omega} u_{j-1} \) and \( \sup_{\Omega} v_{j-1} \). Then \( (u - m_1)_- = \min\{0, u - m_1\} \in H^1_d(\Omega) \) is an admissible test function in the weak formulation of (18) yielding

\[
h \int_{\Omega} |\nabla (u - m_1)_-|^2 \, dx + \sigma \int_{\Omega} \theta_{\varepsilon}^{\beta - 1/2} (u - m_1)_-^2 \, dx = \sigma \int_{\Omega} (u_{j-1}^{\beta - 2} v_{j-1}^{\beta - 1/2} - m_1 \theta_{\varepsilon}^{\beta - 1/2}) (u - m_1)_- \, dx \\
\leq \sigma \int_{\Omega} (u_{j-1}^{\beta - 2} v_{j-1}^{\beta - 1/2} - m_1 \varepsilon^{\beta - 1/2}) (u - m_1)_- \, dx \leq 0,
\]

taking into account \( \theta_{\varepsilon}^{\beta - 1/2} \leq \varepsilon^{\beta - 1/2} \) (observe that \( \beta < 1/2 \)) and the definition of \( m_1 \). This implies that \( (u - m_1)_- = 0 \) and consequently \( u \geq m_1 > 0 \) in \( \Omega \). Defining

\[ m_2 = \min \left\{ \inf_{V_{D, \sigma}} v_D, \left( 1 + \frac{h}{\tau} \right)^{-1} \varepsilon^{1/2 - \beta} \inf_{\Omega} u_{j-1}^{1/2 - \beta} v_{j-1}^{1/2 + 1/2} \right\} > 0 \]

and employing the test function \( (v - m_2)_- \in H^1_d(\Omega) \) in the weak formulation of (19), a similar computation as above and \( \theta_{\varepsilon}^{\beta - 1/2} \leq \varepsilon^{\beta - 1/2} \) yield

\[
k h \int_{\Omega} |\nabla (v - m_2)_-|^2 \, dx + \sigma \left( 1 + \frac{h}{\tau} \right) \int_{\Omega} \theta_{\varepsilon}^{\beta - 1/2} (v - m_2)_-^2 \, dx - \frac{\sigma h}{\tau} \int_{\Omega} u \theta_{\varepsilon}^{\beta - 1/2} (v - m_2)_- \, dx = \sigma \int_{\Omega} \left( (u_{j-1}^{\beta - 2} v_{j-1}^{\beta + 1/2} - \left( 1 + \frac{h}{\tau} \right) m_2 \theta_{\varepsilon}^{\beta - 1/2} \right) (v - m_2)_- \, dx \leq 0.
\]

Since the integrals on the left-hand side are nonnegative, we conclude that \( v \geq m_2 > 0 \) in \( \Omega \). This shows that \( u \) and \( v \) are strictly positive with a lower bound which depends on \( \varepsilon \) and \( j \). Because of \( 1/u \in L^\infty(\Omega) \) and \( u, v \in H^1(\Omega) \hookrightarrow L^\infty(\Omega), v/u \in W^{1,3/2}(\Omega) \hookrightarrow L^2(\Omega) \) for \( s \leq 3 \). Hence, the operator \( F \) is well defined and its image is contained in \( W^{1,3/2}(\Omega) \).

Standard arguments and the compact embedding \( W^{1,3/2}(\Omega) \hookrightarrow L^2(\Omega) \) ensure that \( F \) is continuous and compact. When \( \sigma = 0 \), it follows that \( u = 1 \) and \( v = 0 \) and thus, \( F(\theta, 0) = 0 \). Let \( \theta \in L^2(\Omega) \) be a fixed point of \( F(\cdot, \sigma) \). Then \( v/u = \theta \). By standard elliptic estimates, we obtain \( H^1 \) bounds for \( u \) and \( v \) independently of \( \sigma \). Since \( u \) is strictly positive, we infer an \( L^2 \) bound for \( \theta \) independently of \( \sigma \). Thus, we may apply the Leray-Schauder fixed-point theorem to conclude the existence of a fixed point of \( F(\cdot, 1) \), i.e. of a solution \( (u, v) = (u_j, v_j) \in H^1(\Omega)^2 \) to (16)-(17) with boundary conditions (13)-(14).

In order to close the recursion, we need to show that \( \sup_{\Omega} u_j < +\infty \) and \( \sup_{\Omega} v_j < +\infty \). We employ the following result which is due to Stampacchia [19]: Let \( w \in H^1(\Omega) \) be the unique solution to \(-\Delta w + a(x) w = f \) with mixed Dirichlet-Neumann boundary conditions and let \( a \in L^\infty(\Omega) \) be nonnegative and \( f \in L^s(\Omega) \) with \( s > d/2 \). Then \( w \in L^\infty(\Omega) \) with a bound which depends only on \( f \), \( \Omega \), and the boundary data. Since the right-hand side of (18) is an element of \( L^2(\Omega) \) and \( d \leq 3 \), we find from the above result that the solution \( u \)
to (18) is bounded. Furthermore, \(v\) solves (see (19))

\[
\sigma \left(1 + \frac{h}{\tau}\right) v \theta^{\beta-1/2} - \kappa h \Delta v = \sigma \frac{h}{\tau} u \theta^{\beta-1/2} + \sigma u^{1/2-\beta} v^{\beta+1/2} \in L^\infty(\Omega),
\]

taking advantage of the \(L^\infty\) bound for \(u\). By Stampacchia’s result, \(v \in L^\infty(\Omega)\). This shows
the desired bounds.

**Step 3: Removing the truncation.** We introduce the function

\[
\phi(x) = \begin{cases} 
0 & \text{if } x \leq M, \\
1 + \cos(\pi x/M) & \text{if } M \leq x \leq 2M, \\
2 & \text{if } x \geq 2M,
\end{cases}
\]

where we recall the definition (15) of \(M\). In particular, \(\phi \in C^1(\mathbb{R})\) satisfies \(\phi' \geq 0\) in \(\mathbb{R}\).

Since \(M \geq 1/\inf_{\Gamma_D} \theta_D\), we have \(\phi(u_j/v_j) = \phi(u_D/v_D) = \phi(1/\theta_D) = 0\) on \(\Gamma_D\). Because \(\phi'\) vanishes outside of the interval \([M, 2M]\), it holds that \(u_j \phi(u_j/v_j), v_j \phi(u_j/v_j) \in H^1(\Omega)\). Consequently, \(v_j \phi(u_j/v_j)\) and \(\kappa^{-1} u_j \phi(u_j/v_j)\) are admissible test functions in \(H^1_D(\Omega)\) for (16) and (17), respectively, which gives the two equations

\[
\int_\Omega u_j \theta^{\beta-1/2}_{j,\varepsilon} v_j \phi \left(\frac{u_j}{v_j}\right) \, dx + h \int_\Omega \nabla u_j \cdot \nabla \left( v_j \phi \left(\frac{u_j}{v_j}\right)\right) \, dx = \int_\Omega u^{3/2-\beta}_{j-1} v^{\beta-1/2}_{j-1} \phi \left(\frac{u_j}{v_j}\right) \, dx,
\]

\[
\frac{1}{\kappa} \left(1 + \frac{h}{\tau}\right) \int_\Omega v_j \theta^{\beta-1/2}_{j,\varepsilon} u_j \phi \left(\frac{u_j}{v_j}\right) \, dx + h \int_\Omega \nabla v_j \cdot \nabla \left( u_j \phi \left(\frac{u_j}{v_j}\right)\right) \, dx
\]

\[
- \frac{h}{\kappa \tau} \int_\Omega u^{2 \theta^{\beta-1/2}}_j \phi \left(\frac{u_j}{v_j}\right) \, dx = \frac{1}{\kappa} \int_\Omega u^{1/2-\beta}_{j-1} v^{\beta+1/2}_{j-1} u_j \phi \left(\frac{u_j}{v_j}\right) \, dx.
\]

We take the difference of these equations:

\[
\left(1 - \frac{1}{\kappa} \right) \left(1 + \frac{h}{\tau}\right) \int_\Omega u_j v_j \theta^{\beta-1/2}_{j,\varepsilon} \phi \left(\frac{u_j}{v_j}\right) \, dx
\]

\[
+ h \int_\Omega (v_j \nabla u_j - u_j \nabla v_j) \cdot \nabla \phi \left(\frac{u_j}{v_j}\right) \, dx + \frac{h}{\kappa \tau} \int_\Omega u^{2 \theta^{\beta-1/2}}_j \phi \left(\frac{u_j}{v_j}\right) \, dx
\]

\[
+ \frac{1}{\kappa} \int_\Omega u^{1/2-\beta}_{j-1} v^{\beta+1/2}_{j-1} u_j \phi \left(\frac{u_j}{v_j}\right) \, dx - \frac{u_j}{v_j} \phi' \left(\frac{u_j}{v_j}\right) \, dx = 0.
\]

Since \(\beta < 1/2\), we have \(\kappa = \frac{2}{3} (2 - \beta) > 1\). Therefore, we can choose \(0 < h < (\kappa - 1) \tau\)
which implies that \(1 - \kappa^{-1} (1 + h/\tau) > 0\), and the first integral is nonnegative. The same conclusion holds for the second integral in (21) since

\[
(v_j \nabla u_j - u_j \nabla v_j) \cdot \nabla \phi \left(\frac{u_j}{v_j}\right) = \frac{1}{v_j^2} \phi' \left(\frac{u_j}{v_j}\right) |v_j \nabla u_j - u_j \nabla v_j|^2 \geq 0.
\]

Also the third integral in (21) is nonnegative. Hence, the fourth integral is nonpositive, which can be equivalently written as

\[
\int_\Omega u^{1/2-\beta}_{j-1} v^{\beta+1/2}_{j-1} v_j \phi \left(\frac{u_j}{v_j}\right) \left(\frac{u_j}{v_j} - M\right) \, dx \leq \int_\Omega u^{1/2-\beta}_{j-1} v^{\beta+1/2}_{j-1} v_j \phi \left(\frac{u_j}{v_j}\right) \left(\frac{u_j}{v_j} - M\right) \, dx.
\]
Taking into account definition (15) of $M$, we infer that the integral on the right-hand side is nonpositive, which shows that

$$
\int_{\Omega} u_j^{1/2 - \beta} v_j^{\beta + 1/2} \phi \left( \frac{u_j}{v_j} \right) \left( \frac{u_j}{v_j} - M \right)_+ \, dx = 0,
$$

where $z_\ast = \max\{0, z\}$ for $z \in \mathbb{R}$, employing $\phi(u_j/v_j) = 0$ for $u_j/v_j \leq M$. Now, $\phi(u_j/v_j) > 0$ for $u_j/v_j > M$, and we conclude that $(u_j/v_j - M)_+ = 0$ and $u_j/v_j \leq M$ in $\Omega$. Since $\varepsilon = 1/M$, this means that $v_j/u_j \geq \varepsilon$ and $\phi_{j, \varepsilon} = v_j/u_j$. Consequently, we have proven the existence of a weak solution $(v_j, u_j)$ to the discretized problem (11)-(12) with the boundary conditions (13)-(14), which also yields a weak solution $(n_j, \theta_j)$ to (9)-(10) with the boundary conditions (2).

**Step 4: Entropy estimates.** Let $b \in \mathbb{R}$ and define the functional

$$
\phi_b[n, n\theta] = \int_{\Omega} \left( f_b(n, n\theta) - f_{b,D} - \frac{\partial f_{b,D}}{\partial n} (n - n_D) - \frac{\partial f_{b,D}}{\partial (n\theta)} (n\theta - n_D\theta_D) \right) \, dx,
$$

where $f_b(n, n\theta) = n^{2-b(n\theta)b}$ and we have employed the abbreviations

$$
f_{b,D} = f_b(n_D, n_D\theta_D), \quad \frac{\partial f_{b,D}}{\partial n} = \frac{\partial f_b}{\partial n}(n, n_D\theta_D), \quad \frac{\partial f_{b,D}}{\partial (n\theta)} = \frac{\partial f_b}{\partial (n\theta)}(n_D, n_D\theta_D).
$$

The function $f_b$ is convex if $b \geq 2$ or $b \leq 0$ since $\det D^2 f_b(n, n\theta) = b(b - 2)\theta^{2(\beta - 1)}$ and $\text{tr} D^2 f_b(n, n\theta) = (b - 1)(b - 2)\theta^b + b(b - 1)\theta^{b - 2}$. We wish to derive a priori estimates from the so-called entropy functionals

$$
S_{b_1, b_2}[n, n\theta] = \frac{1}{|b_1|} \phi_{b_1}[n, n\theta] + \frac{1}{|b_2|} \phi_{b_2}[n, n\theta].
$$

The parameters $(b_1, b_2)$ are chosen from the following set:

$$
N_\beta = \{ (b_1, b_2) \in \mathbb{R}^2 : b_1, b_2 \in N_\beta^*, \ b_1 \leq b_2, \ b_1 \leq \beta - \frac{1}{2}, \ b_2 \geq \frac{5}{2} - \beta, \}
$$

where $N_\beta^*$ consists of all $b \in \mathbb{R}$ such that $(1 - 2\beta)b + 6 > 0$ and

$$
4(2\beta - 1)b^3 + 4(4\beta^2 - 12\beta + 11)b^2 + (8\beta^3 - 44\beta^2 + 70\beta - 73)b - 6(2\beta - 1)^2 > 0.
$$

The set of all $(\beta, b)$ such that $b \in N_\beta^*$ is illustrated in Figure 1. In particular, we have $b \geq 2$ or $b \leq 0$ for all $b \in N_\beta^*$ with $-\frac{1}{2} < \beta < \frac{1}{2}$. It is not difficult to check that $(\beta - \frac{1}{2}, 5) \in N_\beta$ for all $-\frac{1}{2} < \beta < \frac{1}{2}$.

**Lemma 4** (Discrete entropy inequality). Let $(b_1, b_2) \in N_\beta$. Then

$$
S_{b_1, b_2}[n_j, n_j\theta_j] + C_1 h \int_{\Omega} \left( \theta_j^{b_1 + 1/2 - \beta} + \theta_j^{b_2 + 1/2 - \beta} \right) |\nabla n_j|^2 \, dx
$$

$$
+ C_1 h \int_{\Omega} n_j^2 \left( \theta_j^{b_1 - 3/2 - \beta} + \theta_j^{b_2 - 3/2 - \beta} \right) |\nabla \theta_j|^2 \, dx
$$

$$
\leq C_2 h + S_{b_1, b_2}[n_{j-1}, n_{j-1}\theta_{j-1}],
$$

where $C_1 > 0$ depends on $b$ and $\beta$ and $C_2 > 0$ depends on $\tau$, $n_D$, and $\theta_D$. The constant $C_2$ vanishes if $n_D = \text{const.}$ and $\theta_D = 1$. 

Proof. We abbreviate
\[ f_{b,j} = f_b(n_j, n_j \theta_j), \quad \frac{\partial f_{b,j}}{\partial n} = \frac{\partial f_b}{\partial n}(n_j, n_j \theta_j), \quad \frac{\partial f_{b,j}}{\partial (n \theta)} = \frac{\partial f_b}{\partial (n \theta)}(n_j, n_j \theta_j). \]

Let \( b = b_1 \) or \( b = b_2 \). We already observed that \( b \geq 2 \) or \( b \leq 0 \). Hence, \( f_b(n, n \theta) \) is convex, and using (9)-(10), we compute
\[
\frac{1}{h}(\phi_b[n_j, n_j \theta_j] - \phi_b[n_j-1, n_j-1 \theta_j-1])
\]
\[
= \frac{1}{h} \int_{\Omega} \left( (f_{b,j} - f_{b,j-1}) - \frac{\partial f_{b,D}}{\partial n}(n_j - n_j - 1) - \frac{\partial f_{b,D}}{\partial (n \theta)}(n_j \theta_j - n_j - 1 \theta_j - 1) \right) dx
\]
\[
\leq \frac{1}{h} \int_{\Omega} \left( \left( \frac{\partial f_{b,j}}{\partial n} - \frac{\partial f_{D,j}}{\partial n} \right) (n_j - n_j - 1) + \left( \frac{\partial f_{j,b}}{\partial (n \theta)} - \frac{\partial f_{D,b}}{\partial (n \theta)} \right) (n_j \theta_j - n_j - 1 \theta_j - 1) \right) dx
\]
\[
= - \int_{\Omega} \nabla \left( \frac{\partial f_{b,j}}{\partial n} - \frac{\partial f_{D,j}}{\partial n} \right) \cdot \nabla (n_j \theta_j^{1/2 - \beta} dx
\]
\[
- \kappa \int_{\Omega} \nabla \left( \frac{\partial f_{j,b}}{\partial (n \theta)} - \frac{\partial f_{D,b}}{\partial (n \theta)} \right) \cdot \nabla (n_j \theta_j^{3/2 - \beta} dx
\]
\[
+ \frac{1}{\tau} \int_{\Omega} \left( \frac{\partial f_{j,b}}{\partial (n \theta)} - \frac{\partial f_{D,b}}{\partial (n \theta)} \right) n_j (1 - \theta_j) dx.
\]

(24)

We estimate these integrals term by term. First, we compute
\[
\int_{\Omega} \left( \frac{\partial f_{b,j}}{\partial n} \cdot \nabla (n_j \theta_j^{1/2 - \beta}) + \kappa \frac{\partial f_{j,b}}{\partial (n \theta)} \cdot \nabla (n_j \theta_j^{3/2 - \beta}) \right) dx
\]
\[
= \int_{\Omega} \left( A \theta_j^{1/2 - \beta} |\nabla n_j|^2 + 2Bn_j \theta_j^{-1/2 - \beta} \nabla n_j \cdot \nabla \theta_j + Cn_j^2 \theta_j^{-2 - \beta} |\nabla \theta_j|^2 \right) dx,
\]

where, taking into account that \( \kappa = \frac{2}{3}(2 - \beta) \),
\[
A = \frac{1}{3}(-2b\beta + b + 6),
\]
\[ B = \frac{1}{12}(-2b\beta + b + 6)(2b - 2\beta + 1), \]
\[ C = \frac{1}{6}b(4b\beta^2 - 8b\beta - 4\beta^2 + 9b + 2\beta - 6). \]

The above integrand defines a quadratic form in \( \frac{\theta_j^{(b+1/2-\beta)/2}}{\nabla n_j} \) and \( n_j\theta_j^{(b-3/2-\beta)/2}\nabla \theta_j \) which is positive definite if and only if \( A > 0 \) and \( AC - B^2 > 0 \). These two conditions are equivalent to

\[(1 - 2\beta)b + 6 > 0,\]
\[4(2\beta - 1)b^3 + 4(4\beta^2 - 12\beta + 11)b^2 + (8\beta^3 - 44\beta^2 + 70\beta - 73)b - 6(2\beta - 1)^2 > 0,\]

and these inequalities define the set \( N_\beta^* \). We infer that there exists a constant \( C_1 > 0 \) such that

\[ \int_\Omega \left( \nabla \frac{\partial f_{b,j}}{\partial n} \cdot \nabla (n_j\theta_j^{1/2-\beta}) + \kappa \nabla \frac{\partial f_{b,D}}{\partial (n\theta)} \cdot \nabla (n_j\theta_j^{3/2-\beta}) \right) dx \]
\[ \geq C_1 \int_\Omega \left( \theta_j^{b+1/2-\beta} |\nabla n_j|^2 + n_j^2\theta_j^{b-3/2-\beta} |\nabla \theta_j|^2 \right) dx. \]

The first two terms on the right-hand side of (24) involving the boundary contributions only are estimated by using the Young inequality with \( \delta > 0 \):

\[ \frac{1}{2\delta} \int_\Omega \left| \nabla \frac{\partial f_{b,D}}{\partial n} \right|^2 dx + \frac{1}{2\delta} \int_\Omega \left| \nabla \frac{\partial f_{b,D}}{\partial (n\theta)} \right|^2 dx \]
\[ \leq \frac{1}{2\delta} \int_\Omega \left| \nabla \frac{\partial f_{b,D}}{\partial n} \right|^2 dx + \frac{1}{2\delta} \int_\Omega \left| \nabla \frac{\partial f_{b,D}}{\partial (n\theta)} \right|^2 dx \]
\[ + \frac{\delta}{2} \int \left( |\nabla (n_j\theta_j^{1/2-\beta})|^2 + \kappa^2 |\nabla (n_j\theta_j^{3/2-\beta})|^2 \right) dx \]
\[ \leq \frac{1}{2\delta} \int_\Omega \left| \nabla \frac{\partial f_{b,D}}{\partial n} \right|^2 dx + \frac{1}{2\delta} \int_\Omega \left| \nabla \frac{\partial f_{b,D}}{\partial (n\theta)} \right|^2 dx \]
\[ + C\delta \int \left( (\theta_j^{1-2\beta} + \theta_j^{3-2\beta}) |\nabla n_j|^2 + n_j^2(\theta_j^{1-2\beta} + \theta_j^{3-2\beta}) |\nabla \theta_j|^2 \right) dx, \]

where \( C > 0 \) depends only on \( \beta \). It remains to investigate the last integral in (24) involving the relaxation term. Since \( \beta < 1/2 \), we have \( b_1 < 0 \) and \( b_2 > 0 \). Then

\[ \frac{1}{\tau} \sum_{b=b_1,b_2} \frac{1}{|b|} \int_\Omega \left( \frac{\partial f_{j,b}}{\partial (n\theta)} - \frac{\partial f_{b,D}}{\partial (n\theta)} \right) n_j(1 - \theta_j) dx \]
\[ = \frac{1}{\tau} \sum_{b=b_1,b_2} \frac{b}{|b|} \int_\Omega (n_j\theta_j^{b-1} - n_D\theta_D^{b-1}) n_j(1 - \theta_j) dx \]
\[ = -\frac{1}{\tau} \int_\Omega n_j^2\theta_j^{b-1}(\theta_j - 1)(\theta_j^{b-2} - 1) dx + \frac{1}{\tau} \int_\Omega n_j n_D(\theta_j - 1)(\theta_D^{b-1} - \theta_D^{b-1}) dx. \]
Since \( b_1 \leq b_2 \), the first expression on the right-hand side is nonpositive. The second integral is written as

\[
\frac{1}{\tau} \int_{\Omega} n_j n_D (\theta_j - 1) (\theta_D^{b_2} - \theta_D^{b_1}) \, dx
\]

\[
= \frac{1}{\tau} \int_{\Omega} \left( (n_j \theta_j - n_D \theta_D) n_D - (n_j - n_D) n_D + n_D^2 (\theta_D - 1) \right) (\theta_D^{b_2} - \theta_D^{b_1}) \, dx
\]

\[
\leq \int_{\Omega} g_D |n_j - n_D| \, dx + \int_{\Omega} g_D |n_j \theta_j - n_D \theta_D| \, dx + \int_{\Omega} g_D \, dx,
\]

where the functions

\[
g_D = \frac{n_D}{\tau} |\theta_D^{b_2} - \theta_D^{b_1}|, \quad g_D^* = n_D (\theta_D - 1) g_D
\]

only depend on the boundary data. Then the Young and Poincaré inequalities (with constant \( C > 0 \)) give

\[
\frac{1}{\tau} \sum_{b=b_1,b_2} \frac{1}{|b|} \int_{\Omega} \left( \frac{\partial f_{jb}}{\partial (n \theta)} - \frac{\partial f_{bD}}{\partial (n \theta)} \right) n_j (1 - \theta_j) \, dx
\]

\[
\leq \frac{\delta}{2} \int_{\Omega} |n_j - n_D|^2 \, dx + \frac{\delta}{2} \int_{\Omega} |n_j \theta_j - n_D \theta_D|^2 \, dx + \int_{\Omega} \left( g_D^* + \frac{1}{\delta} g_D^2 \right) \, dx
\]

\[
\leq C \delta \int_{\Omega} \left( \left| \nabla (n_j - n_D) \right|^2 + \left| \nabla (n_j \theta_j - n_D \theta_D) \right|^2 \right) \, dx + \int_{\Omega} \left( g_D^* + \frac{1}{\delta} g_D^2 \right) \, dx
\]

\[
\leq C \delta \int_{\Omega} \left( \left| \nabla n_j \right|^2 + \theta_j^2 \left| \nabla n_j \right|^2 + n_j^2 \left| \nabla \theta_j \right|^2 \right) \, dx + C \delta \int_{\Omega} \left| \nabla n_D \right|^2 + \left| \nabla (n_D \theta_D) \right|^2 \, dx
\]

+ \int_{\Omega} \left( g_D^* + \frac{1}{\delta} g_D^2 \right) \, dx.

Putting together the above estimations and using \( \theta_j^2 |\nabla n_j|^2 \leq C (1 + \theta_j^{3-2\beta}) |\nabla n_j|^2 \), it follows that

\[
\frac{1}{h} \left( S_{b_1,b_2}[n_j,n_j \theta_j] - S_{b_1,b_2}[n_{j-1},n_{j-1} \theta_{j-1}] \right)
\]

\[
+ C_1 \int_{\Omega} \left( (\theta_j^{b_1+1/2-\beta} + \theta_j^{b_2+1/2-\beta}) |\nabla n_j|^2 + n_j^2 (\theta_j^{b_1-3/2-\beta} + \theta_j^{b_2-3/2-\beta}) |\nabla \theta_j|^2 \right) \, dx
\]

\[
\leq C \delta \int_{\Omega} \left( (1 + \theta_j^{1-2\beta} + \theta_j^{3-2\beta}) |\nabla n_j|^2 + n_j^2 (1 + \theta_j^{1-2\beta} + \theta_j^{1-2\beta}) |\nabla \theta_j|^2 \right) \, dx + C_2,
\]

where the constant

\[
C_2 = \frac{1}{2\delta} \int_{\Omega} \left( \left| \nabla \frac{\partial f_{bD}}{\partial n} \right|^2 + \left| \nabla \frac{\partial f_{bD}}{\partial (n \theta)} \right|^2 \right) \, dx + \int_{\Omega} \left( g_D^* + \frac{1}{\delta} g_D^2 \right) \, dx
\]

vanishes if \( n_D = \text{const. and } \theta_D = 1 \). The conditions \( b_1 \leq \beta - 1/2 \) and \( b_2 \geq 5/2 - \beta \) are equivalent to \( b_1 + 1/2 - \beta \leq 0 \) and \( b_2 + 1/2 - \beta \geq 3 - 2\beta \) as well as to \( b_1 - 3/2 - \beta \leq -1 - 2\beta \).
and $b_2 - 3/2 - \beta \geq 1 - 2\beta$. Thus, there exists a positive constant $C > 0$, which depends on $b_1$, $b_2$, and $\beta$, such that for all $\theta_j \geq 0$, 
\[
1 + \theta_j^{1-2\beta} + \theta_j^{3-2\beta} \leq C(\theta_j^{b_1+1/2-\beta} + \theta_j^{b_2+1/2-\beta}),
\]
\[
1 + \theta_j^{-1-2\beta} + \theta_j^{1-2\beta} \leq C(\theta_j^{b_1-3/2-\beta} + \theta_j^{b_2-3/2-\beta}).
\]
Therefore, choosing $\delta > 0$ sufficiently small, the integral on the right-hand side of (25) can be absorbed by the corresponding integral on the left-hand side. This finishes the proof of the lemma. 

\[\square\]

**Step 5: The limit $h \rightarrow 0$.** We define the piecewise constant functions $n_h(x,t) = n_j(x)$ and $\theta_h(x,t) = \theta_j(x)$ for $x \in \Omega$ and $t \in ((j-1)h, jh]$, where $0 \leq j \leq N = T/h$. The discrete time derivative of an arbitrary function $w(x,t)$ is defined by $(D_hw)(x,t) = h^{-1}(w(x,t) - w(x,t - h))$ for $x \in \Omega$, $t \geq h$. Then (9)-(10) can be written as
\[
D_h n_h = \Delta(n_h \theta_h^{1/2-\beta}), \quad D_h(n_h \theta_h) = \kappa \Delta(n_h \theta_h^{3/2-\beta}) + \frac{n_h}{\tau}(1 - \theta_h).
\]
The entropy inequality (23) for $(b_1, b_2) = (\beta - \frac{1}{2},5) \in N_\beta$ becomes, after summation over $j$, 
\[
S_{b_1,b_2}[n_h(t), n_h(t)\theta_h(t)] + C_1 \int_0^t \int_{\Omega} ((1 + \theta_h^{1/2-\beta})|\nabla n_h|^2 + n_h^2(\theta_h^{-2} + \theta_h^{1/2-\beta})|\nabla \theta_h|^2) dx ds \leq C_2 t + S_{b_1,b_2}[n_0, n_0 \theta_0].
\]
We will exploit this inequality to derive $h$-independent estimates for $(n_h)$ and $(n_h \theta_h)$.

**Lemma 5.** There exists a constant $C > 0$ such that for all $h > 0$,
\[
\|n_h\|_{L^\infty(0,T; L^2(\Omega))} + \|n_h \theta_h\|_{L^\infty(0,T; L^2(\Omega))} \leq C;
\]
\[
\|n_h \theta_h^{1/2-\beta}\|_{L^\infty(0,T; L^2(\Omega))} + \|n_h \theta_h^{3/2-\beta}\|_{L^\infty(0,T; L^2(\Omega))} \leq C;
\]
\[
\|n_h\|_{L^2(0,T; H^1(\Omega))} + \|n_h \theta_h\|_{L^2(0,T; H^1(\Omega))} \leq C;
\]
\[
\|n_h \theta_h^{1/2-\beta}\|_{L^2(0,T; H^1(\Omega))} + \|n_h \theta_h^{3/2-\beta}\|_{L^2(0,T; H^1(\Omega))} \leq C;
\]
\[
\|D_h n_h\|_{L^2(0,T; L^2(\Omega)^\prime)} + \|D_h(n_h \theta_h)\|_{L^2(0,T; L^2(\Omega)^\prime)} \leq C.
\]

**Proof.** First, we observe that there exists a constant $C > 0$, which depends only on $\beta \in (-\frac{1}{2}, \frac{1}{2})$, such that
\[
1 + \theta_h^2 + \theta_h^{1-2\beta} + \theta_h^{3-2\beta} \leq C(\theta_h^{b_1+1/2-\beta} + \theta_h^5),
\]
\[
1 + \theta_h^2 + \theta_h^{1-2\beta} + \theta_h^{3-2\beta} \leq C(1 + \theta_h^{b_1+1/2-\beta}),
\]
\[
1 + \theta_h^{-1-2\beta} + \theta_h^{1-2\beta} \leq C(\theta_h^{-2} + \theta_h^{7/2-\beta}).
\]
We claim that for $(b_1, b_2) = (\beta - \frac{1}{2},5)$,
\[
S_{b_1,b_2}[n_h, n_h \theta_h] \geq -C + C \int_{\Omega} n_h^2(\theta_h^{-1/2} + \theta_h^5) dx,
\]
where $C > 0$ is a (generic) constant independent of $h$. Indeed, it holds $f_{b_1}(n_h, n_h \theta_h) = n_h^2 \theta_h^{3/2}$ and $f_{b_2}(n_h, n_h \theta_h) = n_h^2 \theta_h^5$, and the terms involving the boundary data can be estimated according to

$$\sum_{b=b_1,b_2} \int_{\Omega} \left| \frac{\partial f_{b,D}}{\partial n} (n_h - n_D) \right| dx \leq C_{\delta} + \frac{\delta}{2} \int_{\Omega} n_h^2 dx,$$

$$\sum_{b=b_1,b_2} \int_{\Omega} \left| \frac{\partial f_{b,D}}{\partial (n \theta)} (n_h \theta_h - n_D \theta_D) \right| dx \leq C_{\delta} + \frac{\delta}{2} \int_{\Omega} n_h^2 \theta_h^5 dx,$$

where we employed the Young inequality with $\delta > 0$. We infer from (33) that

$$\frac{\delta}{2} \int_{\Omega} n_h^2 (1 + \theta_h^2) dx \leq \frac{\delta}{2} C \int_{\Omega} n_h^2 (\theta_h^{3/2} + \theta_h^5) dx,$$

and these terms can be absorbed for sufficiently small $\delta > 0$ by the corresponding terms coming from $f_{b_1}$ and $f_{b_2}$. This proves (36). Now, we multiply (33) by $n_h^2$, integrate over $\Omega$, and employ (36):

$$\|n_h(t)\|_{L^2(\Omega)}^2 + \|n_h(t) \theta_h(t)\|_{L^2(\Omega)}^2 + \|n_h(t) \theta_h(t)^{1/2}\|_{L^2(\Omega)}^2 \leq C (1 + S_{b_1,b_2}[n_h(t), n_h(t) \theta_h(t)]).$$

Taking into account the entropy inequality (27), estimates (28)-(29) follow.

Next, we compute, using (34)-(35),

$$|\nabla n_h|^2 + |\nabla (n_h \theta_h)|^2 + |\nabla (n_h \theta_h^{1/2})|^2 + |\nabla (n_h \theta_h^{3/2})|^2 \leq C(1 + \theta_h^2 + \theta_h^{3/2} + \theta_h^{7/2}) |\nabla n_h|^2 + Cn_h^2(1 + \theta_h^{1/2} + \theta_h^{3/2}) |\nabla \theta_h|^2$$

$$\leq C(1 + \theta_h^{1/2}) |\nabla n_h|^2 + Cn_h^2(\theta_h^2 + \theta_h^{3/2}) |\nabla \theta_h|^2.$$
because of the entropy inequality (27). This shows (30)-(31).

Finally, estimate (32) follows from

\[ \|D_nh\|_{L^2(0,T;H^1(\Omega')')} \leq \|\nabla(n_h\theta_h^{1/2-\beta})\|_{L^2(0,T;L^2(\Omega))} \leq C, \]
\[ \|D_n(h_n\theta_h)\|_{L^2(0,T;H^1(\Omega')')} \leq \kappa \|\nabla(n_h\theta_h^{3/2-\beta})\|_{L^2(0,T;L^2(\Omega))} + C\tau^{-1}\|n_h - n_h\theta_h\|_{L^2(0,T;L^2(\Omega))} \leq C, \]

using (28) and (31).

□

Aubin’s Lemma and Lemma 5 imply that, up to subsequences,

(37) \( n_h \to n, \quad n_h\theta_h \to w \) strongly in \( L^2(0,T; L^2(\Omega)) \),

(38) \( n_h \to n, \quad n_h\theta_h \to w, \quad n_h\theta_h^{1/2-\beta} \to y, \quad n_h\theta_h^{3/2-\beta} \to z \) weakly in \( L^2(0,T; H^1(\Omega)) \),

(39) \( D_nh_n \to \partial_t n, \quad D_n(h_n\theta_h) \to \partial_tw \) weakly in \( L^2(0,T; H^1_D(\Omega')) \).

In order to identify the functions \( w, y, z \) appearing in (37)–(39) we show first that \( n, w > 0 \) a.e. in \( \Omega \times (0,T) \). Let us define the discrete entropy functional:

\[ \Lambda[n_h, n_h\theta_h] = \int_\Omega \left( -\log n_h - \frac{1}{\kappa} \log(n_h\theta_h) + \frac{n_h}{n_D} + \frac{1}{\kappa n_D\theta_D} \right) dx, \]

where \( n_D, \theta_D \) are the values of \( n_h, \theta_h \) (respectively) on \( \Gamma_D \). We point out that \( \Lambda \) is well defined since \( n_h, n_h\theta_h \) are bounded and strictly positive. The convexity of \( x \mapsto -\log x \) implies that

\[ D_h\Lambda[n_h, n_h\theta_h] \leq \int_\Omega \left( (D_hn_h) \left( \frac{1}{n_D} - \frac{1}{n_h} \right) + \frac{1}{\kappa}(D_n(h_n\theta_h)) \left( \frac{1}{n_D\theta_D} - \frac{1}{n_h\theta_h} \right) \right) dx \]
\[ = \int_\Omega \left( \nabla(n_h^{3/2+1/2}(n_h\theta_h)^{1/2-\beta}) \cdot \nabla(n_h^{-1}) + \nabla(n_h^{\beta-1/2}(n_h\theta_h)^{3/2-\beta}) \cdot \nabla((n_h\theta_h)^{-1}) \right) dx \]
\[ - \int_\Omega \left( \nabla(n_h^{3/2+1/2}(n_h\theta_h)^{1/2-\beta}) \cdot \nabla(n_D^{-1}) + \nabla(n_h^{\beta-1/2}(n_h\theta_h)^{3/2-\beta}) \cdot \nabla((n_D\theta_D)^{-1}) \right) dx \]
\[ + \frac{1}{\kappa} \int_\Omega \left( \frac{1}{n_D\theta_D} - \frac{1}{n_h\theta_h} \right) \frac{n_h}{\tau} (1 - \theta_h) dx \]
\[ = \int_\Omega \left( (n_h\theta_h)^{1/2-\beta} \nabla(n_h^{3/2+1/2}) \cdot \nabla(n_h^{-1}) + n_h^{\beta-1/2} \nabla((n_h\theta_h)^{3/2-\beta}) \cdot \nabla((n_h\theta_h)^{-1}) \right. \]
\[ + n_h^{\beta+1/2} \nabla((n_h\theta_h)^{1/2-\beta}) \cdot \nabla(n_h^{-1}) + (n_h\theta_h)^{3/2-\beta} \nabla(n_h^{\beta-1/2}) \cdot \nabla((n_h\theta_h)^{-1}) \) dx \]
\[ - \int_\Omega \left( \nabla(n_h\theta_h^{1/2-\beta}) \cdot \nabla(n_D^{-1}) + \nabla(n_h\theta_h^{3/2-\beta}) \cdot \nabla((n_D\theta_D)^{-1}) \right) dx \]
\[ + \frac{1}{\kappa} \int_\Omega \frac{n_h}{n_D\theta_D} \frac{n_h}{\tau} (1 - \theta_h) dx - \frac{1}{\kappa} \int_\Omega \frac{1}{\theta_h} dx + \frac{1}{\kappa \tau} \text{meas}(\Omega). \]
Thus, it follows that

\[ - \int_\Omega \left( \nabla (n_h \theta_h^{1/2 - \beta}) \cdot \nabla (n_h^{-1}) + \nabla (n_h \theta_h^{3/2 - \beta}) \cdot \nabla ((n_D \theta_D)^{-1}) \right) \, dx \]

\[ + \frac{1}{\kappa} \int_\Omega \frac{n_h}{n_D \theta_D} \, dx - \frac{1}{\kappa} \int_\Omega \frac{1}{\tau} \, dx \leq C_D (1 + \| n_h \theta_h^{1/2 - \beta} \|^2_{H^1} + \| n_h \theta_h^{3/2 - \beta} \|^2_{H^1} + \| n_h \|^2_{L^2}) \]

for some constant \( C_D > 0 \) depending on \( n_D, \theta_D, \) and \( \tau \).

We need to find an upper bound for the remaining terms on the right-hand side of (41), namely:

\[ I := \int_\Omega \left( (n_h \theta_h)^{1/2 - \beta} \nabla (n_h^{1/2}) \cdot \nabla (n_h^{-1}) + n_h^{\beta - 1/2} \nabla ((n_h \theta_h)^{3/2 - \beta}) \cdot \nabla ((n_h \theta_h)^{-1}) \right) \, dx \]

The sum of the last two terms inside the integral on the right-hand side vanish, since \( n_h^{\beta - 1/2} \) is the value of \( n_h \theta_h^{1/2 - \beta} \cdot \nabla (n_h^{-1}) + (n_h \theta_h)^{3/2 - \beta} \nabla (n_h^{-1/2}) \cdot \nabla ((n_h \theta_h)^{-1}) \]

Thus, it follows that

\[ I = \int_\Omega \left( (n_h \theta_h)^{1/2 - \beta} \nabla (n_h^{1/2}) \cdot \nabla (n_h^{-1}) + n_h^{\beta - 1/2} \nabla ((n_h \theta_h)^{3/2 - \beta}) \cdot \nabla ((n_h \theta_h)^{-1}) \right) \, dx \]

\[ = - \int_\Omega \left( \left( 1 + \beta \right) n_h^{\beta - 5/2} (n_h \theta_h)^{1/2 - \beta} |\nabla n_h|^2 \right) \, dx \leq 0 \]

The above relations show that

\[ \sup_{t \in [0,T]} \Lambda [n_h(t), n_h(t) \theta_h(t)] \leq \Lambda [n_0, n_0 \theta_0] + C_D (1 + \| n_h \theta_h^{1/2 - \beta} \|^2_{L^2(0,T;H^1(\Omega))} + \| n_h \theta_h^{3/2 - \beta} \|^2_{L^2(0,T;H^1(\Omega))} + \| n_h \|^2_{L^2(0,T;L^2(\Omega))}) \]

where \( n_0, \theta_0 \) are the values of \( n_h, \theta_h \) at initial time, respectively. The strong convergence (37) and Fatou’s Lemma allow us to conclude that, for some \( C > 0 \),

\[ \sup_{t \in [0,T]} \Lambda [n(t), w(t)] \leq C \]
From the definition (40) of $\Lambda$ and (43), we deduce that
\begin{equation}
- \log n(x,t) - \frac{1}{\kappa} \log w(x,t) < \infty \quad \text{for a.e. } (x,t) \in \Omega \times (0,T).
\end{equation}
Since $n, w \in L^2(0,T; L^2(\Omega))$, they are a.e. finite. This fact, together with (44), implies that $n > 0$, $w > 0$ a.e. in $\Omega \times (0,T)$.

From the convergence (37) it follows also that $n_h \to n$, $n_h \theta_h \to w$ a.e. in $\Omega \times (0,T)$. The positivity of $n$ implies that $\theta_h = (n_h \theta_h)/n_h \to w/n$ a.e. in $\Omega \times (0,T)$. Let us define $\theta := w/n$. Since $n$ and $w$ are finite and positive a.e. in $\Omega \times (0,T)$, then $0 < \theta < \infty$ a.e. in $\Omega \times (0,T)$. Clearly $n_h \theta_h^{1/2-\beta} \to n\theta^{1/2-\beta}$, $n_h \theta_h^{3/2-\beta} \to n\theta^{3/2-\beta}$ a.e. in $\Omega \times (0,T)$, recalling that $\beta < 1/2$; thus from the weak convergence (38) we obtain $y = n\theta^{1/2-\beta}$, $z = n\theta^{3/2-\beta}$. These relations, together with (37)–(39), allow us to perform the limit $h \to 0$ in the equations for $Dn_h, D(\theta_h)$. This finishes the proof of Theorem 1.

Step 6: Temperature-dependent relaxation times. It remains to prove Corollary 2. The proof is exactly as in Steps 1-5 except at two points. First, we need to ensure in Step 2 that $\tau(\theta)$ is bounded from below to obtain
\[ \left( 1 - \frac{1}{\kappa} \left( \frac{h}{\tau(\theta)} \right) \right) \geq \left( 1 - \frac{1}{\kappa} \left( \frac{h}{\tau_0} \right) \right) > 0 \]
for all $0 < h < (1-\kappa)\tau_0$, which is needed to estimate (21). Second, we need to pass to the limit $h \to 0$ in the relaxation time term in Step 5. This is more involved since we cannot perform the limit in $\tau(\theta)$.

The idea is to expand the fraction $n_h/\tau(\theta_h)$ and to consider
\[ \frac{n_h}{\tau(\theta_h)} (1 - \theta_h) = \frac{n_h^2 (1 - \theta_h)}{\tau_0 n_h + \tau_1 n_h \theta_h^{1/2-\beta}}. \]

The pointwise convergences of $n_h \to n$ and $n_h \theta_h^{3/2-\beta} \to n\theta^{3/2-\beta}$ imply that
\[ n_h \theta_h^{1/2} = n_h^{2(1-\beta)/(3-2\beta)} (n_h \theta_h^{3/2-\beta})^{1/(3-2\beta)} \]
converges pointwise to $n\theta^{1/2}$ as $h \to 0$. Consequently, we have the pointwise convergence
\[ \frac{n_h}{\tau(\theta_h)} (1 - \theta_h) = \frac{n_h (n_h - n_h \theta_h)}{\tau_0 n_h + \tau_1 n_h \theta_h^{1/2-\beta}} \to \frac{n^2 (1 - \theta)}{\tau_0 n + \tau_1 n \theta^{1/2-\beta}} = \frac{n}{\tau(\theta)} (1 - \theta). \]

Furthermore, by (28),
\[ \sup_{(0,T)} \int_{\Omega} \frac{n_h^2}{\tau(\theta_h)^2} (1 - \theta_h)^2 dx \leq \frac{2}{\tau_0^2} \sup_{(0,T)} \int_{\Omega} n_h^2 (1 + \theta_h^2) dx \]
is uniformly bounded such that, together with the above pointwise convergence and up to a subsequence, it follows that
\[ \frac{n_h}{\tau(\theta_h)} (1 - \theta_h) \to \frac{n}{\tau(\theta)} (1 - \theta) \quad \text{weakly in } L^2(0,T; L^2(\Omega)). \]
This ends the proof.
3. Long-time behavior of solutions

We prove Theorem 3. The proof is divided into several steps.

Step 1: Let \((n_j, n_j \theta_j)\) be a solution to (26) with boundary conditions (2). We recall that both \(n_j\) and \(\theta_j\) are strictly positive. Observing that the constant boundary data gives \(C_2 = 0\) in (23), we obtain for \((b_1, b_2) \in N^*_b\),

\[
S_{b_1, b_2}[n_j, n_j \theta_j] + C_1 h \int_{\Omega} \left( (\theta_j^{b_1+1/2} + \theta_j^{b_2+1/2}) |\nabla n_j|^2 + n_j^2 (\theta_j^{b_1-3/2} + \theta_j^{b_2-3/2}) |\nabla \theta_j|^2 \right) dx 
\leq S_{b_1, b_2}[n_{j-1}, n_{j-1} \theta_{j-1}].
\]

In particular, for \((b_1, b_2) = (\beta - 1/2, 5/2 - \beta) \in N^*_b\),

\[
S_{b_1, b_2}[n_j, n_j \theta_j] + C_1 h \int_{\Omega} \left( (1 + \theta_j^{3-2\beta}) |\nabla n_j|^2 + n_j^2 (\theta_j^{1-2\beta} + \theta_j^{1-2\beta}) |\nabla \theta_j|^2 \right) dx 
\leq S_{b_1, b_2}[n_{j-1}, n_{j-1} \theta_{j-1}],
\]

(45)

and for \((b_1, b_2) = (-3, 5) \in N^*_b\) (here, we need \(\beta \geq 0\),

\[
S_{b_1, b_2}[n_j, n_j \theta_j] + C_1 h \int_{\Omega} \left( (\theta_j^{-5/2-\beta} + \theta_j^{11/2-\beta}) |\nabla n_j|^2 + n_j^2 (\theta_j^{-9/2+\beta} + \theta_j^{7/2+\beta}) |\nabla \theta_j|^2 \right) dx 
\leq S_{b_1, b_2}[n_{j-1}, n_{j-1} \theta_{j-1}],
\]

(46)

Step 2: We show that the integral involving the gradient terms in (45) can be bounded from below by, up to a factor, the entropy \(S_{b_1, b_2}\). To this end, we observe that, by the convexity of \(f_b(n, n \theta) = n^{2-b}(n \theta)^b\) for \(b \leq 0\) or \(b \geq 2\),

\[
\int_{\Omega} (f_b(n_j, n_j \theta_j) - f_b(n_D, n_D)) dx 
\leq \int_{\Omega} \left( \frac{\partial f_b}{\partial n}(n_j, n_j \theta_j)(n_j - n_D) + \frac{\partial f_b}{\partial (n \theta)}(n_j, n_j \theta_j)(n_j \theta_j - n_D) \right) dx.
\]

This implies that

\[
\phi_b[n_j, n_j \theta_j] \leq \int_{\Omega} \left( \left( \frac{\partial f_{b,j}}{\partial n} - \frac{\partial f_{j,D}}{\partial n} \right)(n_j - n_D) + \left( \frac{\partial f_{b,j}}{\partial (n \theta)} - \frac{\partial f_{j,D}}{\partial (n \theta)} \right)(n_j \theta_j - n_D) \right) dx 
\leq \int_{\Omega} \left( (2 - b)(n_j \theta_j^b - n_D)(n_j - n_D) + b(n_j \theta_j^{b-1} - n_D)(n_j \theta_j - n_D) \right) dx 
\leq C(1 + \|n_j \theta_j^b\|_{L^2(\Omega)}) \|n_j - n_D\|_{L^2(\Omega)} 
+ C(1 + \|n_j \theta_j^{b-1}\|_{L^2(\Omega)}) \|n_j \theta_j - n_D\|_{L^2(\Omega)}.
\]

Hence, we obtain for \((b_1, b_2) = (\beta - 1/2, 5/2 - \beta)\),

\[
S_{b_1, b_2}[n_j, n_j \theta_j] \leq C\phi_{b_1}[n_j, n_j \theta_j] + C\phi_{b_2}[n_j, n_j \theta_j]
\]
which can be written as

\[ S_j \geq C \left( 1 + \|n_j\theta_j^{-1/2}\|_{L^2(\Omega)} + \|n_j\theta_j^{5/2-\beta}\|_{L^2(\Omega)} \right) \|n_j - n_D\|_{L^2(\Omega)} \]

Noting that (again using Lemma 6.

\[ n_j^2\theta_j^{2\beta-1} + n_j^2\theta_j^{2\beta-3} + n_j^2\theta_j^{3-2\beta} + n_j^2\theta_j^{5-2\beta} \leq C n_j^2(\theta_j^{-3} + \theta_j^5) \]

for some generic constant \( C > 0 \) not depending on \( h \), we infer from (46), after summation over \( j \), that

\[ \|n_j\theta_j^{-1/2}\|_{L^2(\Omega)} + \|n_j\theta_j^{5/2-\beta}\|_{L^2(\Omega)} \leq C, \quad \|n_j\theta_j^{2\beta-3/2}\|_{L^2(\Omega)} + \|n_j\theta_j^{3/2-\beta}\|_{L^2(\Omega)} \leq C, \quad \]

and \( C > 0 \) does not depend on \( j \) or \( h \). Thus, (47) becomes, with \((b_1, b_2) = (\beta - 1/2, 5/2 - \beta)\),

\[ S_{b_1, b_2}[n_j, n_j\theta_j] \leq C\|n_j - n_D\|_{L^2(\Omega)} + C\|n_j\theta_j - n_D\|_{L^2(\Omega)}. \]

Taking the square and employing the Poincaré inequality yields

\[ S_{b_1, b_2}[n_j, n_j\theta_j]^2 \leq C \int_{\Omega} (\|n_j - n_D\|^2 + |n_j\theta_j - n_D|^2) dx \]

\[ \leq C \int_{\Omega} (\|\nabla n_j\|^2 + |\nabla (n_j\theta_j)|^2) dx \leq C \int_{\Omega} (\|n_j\|^2 + \|n_j\|_j^2\|\nabla\theta_j\|^2) dx \]

\[ \leq C \int_{\Omega} ((1 + \theta_h^2)|\nabla n_h|^2 + n_h^2(\theta_h^{-2} + \theta_h^{-2\beta})|\nabla \theta_h|^2) dx. \]

The last inequality follows from elementary estimations using the fact that \( \beta < 1/2 \). This is the desired estimate.

Thus, it follows from (45) that

\[ S_{b_1, b_2}[n_j, n_j\theta_j] + ChS_{b_1, b_2}[n_j, n_j\theta_j]^2 \leq S_{b_1, b_2}[n_{j-1}, n_{j-1}\theta_{j-1}], \]

where still \((b_1, b_2) = (\beta - 1/2, 5/2 - \beta)\). We employ the following lemma which is a consequence of Lemma 17 in [3].

**Lemma 6.** Let \((x_j)\) be a sequence of nonnegative numbers such that \(x_j + \kappa x_j^2 \leq x_{j-1}\) for \(j \in \mathbb{N}\). Then

\[ x_j \leq \frac{x_0}{1 + \kappa x_0 j/(1 + 2\kappa x_0)}, \quad j \in \mathbb{N}. \]

Hence, with \( S_0 = S_{b_1, b_2}[n_0, n_0\theta_0], \)

\[ S_{b_1, b_2}[n_j, n_j\theta_j] \leq \frac{S_0}{1 + ChS_0/(1 + 2ChS_0)}; \]

which can be written as

\[ S_{b_1, b_2}[n_h(t), n_h(t)\theta_h(t)] \leq \frac{S_0}{1 + CtS_0/(1 + 2ChS_0)}, \quad t > 0. \]

**Step 3:** It remains to prove a lower bound for \( S_{b_1, b_2} \). We employ again the convexity of \( f_h \):

\[ S_{b_1, b_2}[n_h, n_h\theta_h] \geq C \int_{\Omega} \lambda(|n_h - n_D|^2 + |n_h\theta_h - n_D|^2) dx, \]
where \( \lambda \) is the minimal eigenvalue of the Hessian \( D^2 f_1(\xi_1, \xi_2) + D^2 f_2(\xi_1, \xi_2) \) and \( \xi_1 = \alpha n_h + (1 - \alpha) n_D, \xi_2 = \alpha n_h \theta_h + (1 - \alpha) n_D \) for some \( 0 \leq \alpha \leq 1 \).

We recall the following results from linear algebra. If \( A \) and \( B \) are two symmetric matrices in \( \mathbb{R}^{2 \times 2} \) with minimal eigenvalues \( \lambda_{\min}(A) \) and \( \lambda_{\min}(B) \), respectively, then \( \lambda_{\min}(A + B) \geq \lambda_{\min}(A) + \lambda_{\min}(B) \) (since the minimal eigenvalue is the minimum of the Rayleigh quotient). Furthermore, a simple computation shows that \( \lambda = \alpha \lambda + (1 - \alpha) \lambda \) with \( \lambda \) matrices in \( n \)-ary data.

Together with (48), this shows that \( \alpha_n = \frac{1}{2} \tr(A) - (\frac{1}{4} \tr(A)^2 - \det(A))^{1/2} \geq \det(A)/\tr(A) \). Consequently, since

\[
\begin{align*}
\det(D^2 f_1(\xi_1, \xi_2)) &= b(b - 2) \eta^{2b-2}, \\
\tr(D^2 f_1(\xi_1, \xi_2)) &= (b - 1)((b - 2) \eta^b + b_1 \eta^{b-2}),
\end{align*}
\]

with \( \eta = \xi_2/\xi_1 \), we conclude that

\[
\lambda \geq \lambda_{\min}(D^2 f_1(\xi_1, \xi_2)) + \lambda_{\min}(D^2 f_2(\xi_1, \xi_2))
\geq \frac{\det(D^2 f_1(\xi_1, \xi_2))}{\tr(D^2 f_1(\xi_1, \xi_2))} + \frac{\det(D^2 f_2(\xi_1, \xi_2))}{\tr(D^2 f_2(\xi_1, \xi_2))} \geq C \frac{\eta^{\beta-1/2} + \eta^{5/2 - \beta}}{1 + \eta^2}.
\]

Since \( \beta < 1/2 \), the function \( x \mapsto (x^{\beta-1/2} + x^{5/2 - \beta})/(1 + x^2) \) has a positive lower bound. Therefore, \( \lambda \) is strictly positive independent of \( h \). Going back to (49), we infer the lower bound

\[
S_{b_1,b_2}[n_h, n_h \theta_h] \geq C \int_\Omega (|n_h - n_D|^2 + |n_h \theta_h - n_D|^2) \, dx.
\]

Together with (48), this shows that

\[
\|n_h(t) - n_D\|_{L^2(\Omega)}^2 + \|n_h(t) \theta_h(t) - n_D\|_{L^2(\Omega)}^2 \leq \frac{S_0}{1 + C(S_0) t}, \quad t > 0.
\]

In view of Lemma 5, the sequences \( (n_h) \) and \( (n_h \theta_h) \) are bounded in \( L^\infty(0,T;L^2(\Omega)) \). Therefore, by Fatou’s lemma, we obtain

\[
\|n(t) - n_D\|_{L^2(\Omega)}^2 + \|n(t) \theta(t) - n_D\|_{L^2(\Omega)}^2 \leq \frac{S_0}{1 + C(S_0) t}, \quad t > 0,
\]

which concludes the proof.

4. Numerical experiments

In this section we present some numerical results related to (1). According to Theorem 3, the solution \((n(t), n(t) \theta(t))\) converges to \((n_D, n_D \theta_D)\) in \( L^2(\Omega) \) as \( t \to \infty \) if \( n_D, \theta_D \) are constants and \( \theta_D = 1 \). We want to check this behavior in the numerical simulations if the particle density and temperature are close to zero in some point initially.

We consider system (1) in one space dimension with \( \Omega = (0,1) \subset \mathbb{R} \), and we impose Dirichlet boundary conditions at \( x = 0, 1 \) and initial conditions (3). We choose the boundary data \( n_D = \theta_D = 1 \) and the initial functions \( n_0(x) = \exp(-48x^2) \) for \( 0 \leq x \leq \frac{1}{2} \), \( n_0(x) = \exp(-48(x-1)^2) \) for \( \frac{1}{2} < x \leq 1 \), and \( \theta_0 = n_0 \). Both initial functions are very small at \( x = \frac{1}{2} \); it holds \( n_0(\frac{1}{2}) = \theta_0(\frac{1}{2}) = \exp(-12) \approx 6.1 \cdot 10^{-6} \).
The equations are discretized in time by the implicit Euler method with time step $\Delta t$ and in space by central finite differences with space step $\Delta x$. The discretized nonlinear system is solved by the Newton method. The time step is chosen in an adaptive way: It is multiplied by the factor 1.25 when the initial guess in the Newton iterations satisfies already the tolerance imposed on the residual, and it is multiplied by the factor 0.75 when the solution of the Newton system is not feasible (namely, not positive). The space step is chosen as $\Delta x = 2 \cdot 10^{-3}$ (501 grid points) and the maximal time step is $\Delta t = 2 \cdot 10^{-3}$.

Figures 2 and 3 illustrate the temporal behavior of the partial density $n$ and the temperature $\theta$ for $\beta = -0.25$ and $\beta = 0.25$, respectively, at various small times. For larger times, the functions approach the constant steady state. The diffusion causes the singularity at $x = \frac{1}{2}$ to smooth out quickly, and the solution converges to the steady state. In Figure 4, the decay of the relative $\ell^2$ difference to the steady state is illustrated in a semi-logarithmic plot. Even for $\beta < -\frac{1}{2}$ or $\beta > \frac{1}{2}$, the decay to equilibrium seems to be exponentially fast, at least after an initial phase. This may indicate that the decay rate of Theorem 3 is not optimal. Moreover, the results indicate that there may exist solutions to (1)-(3) even for $\beta < -\frac{1}{2}$ and $\beta > \frac{1}{2}$.

**Figure 2.** Evolution of the particle density $n$ and the temperature $\theta$ (semi-logarithmic plot) at various times for $\beta = -0.25$.

**References**


Figure 3. Evolution of the particle density $n$ and the temperature $\theta$ (semi-logarithmic plot) at various times for $\beta = 0.25$.

Figure 4. Decay of the relative $\ell^2$ distance to the equilibrium functions $n_{eq} = 1$ and $\theta_{eq} = 1$ for various values of $\beta$ (semi-logarithmic plot).


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