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# SINGULAR LIMIT OF AN ACTIVATOR-INHIBITOR TYPE MODEL

## MARIE HENRY

CMI, Université de Provence 39 rue Frédéric Joliot-Curie 13453 Marseille cedex 13, France

ABSTRACT. We consider a reaction-diffusion system of activator-inhibitor type arising in the theory of phase transition. It appears in biological contexts such as pattern formation in population genetics. The purpose of this work is to prove the convergence of the solution of this system to the solution of a free boundary Problem involving a motion by mean curvature.

1. **Introduction.** In physics, biology or chemistry many phenomena are modelled by the following large class of coupled reaction-diffusion system

$$u_t = d_1 \Delta u + f(u, v) \ v_t = d_2 \Delta v + rg(u, v).$$

For instance this system describes pattern formation in an activator-inhibitor model and it has been thoroughly studied by many authors. They highlighted in particular that the patterns observed are produced by the interaction between kinetics and diffusion effects. In activator-inhibitor models, u is the activator variable and v is the inhibitor variable. Moreover  $d_1$  and  $d_2$  are respectively the diffusion rates of uand v while r represents the ratio of the reaction rates of u and v. As a consequence, the order of magnitude between  $d_1$ ,  $d_2$  and r has a major impact on the formation and evolution of patterns.

In this paper, we consider the case where u diffuses very slowly and v diffuses and react slowly, namely  $d_1 = \varepsilon^2$ ,  $d_2 = r = \varepsilon$ . More precisely, the system we study after rescaling in time is given by

$$\begin{cases}
 u_t^{\varepsilon} = \Delta u^{\varepsilon} + \frac{1}{\varepsilon^2} f(u^{\varepsilon}, \varepsilon v^{\varepsilon}) & \text{in } \Omega \times (0, T)
 \end{cases}$$
(1.1)

$$(P^{\varepsilon}) \begin{cases} \varepsilon v_t^{\varepsilon} = \Delta v^{\varepsilon} - \gamma v^{\varepsilon} + u^{\varepsilon} & \text{in } \Omega \times (0,T) \\ \partial_{\omega} \varepsilon & \partial_{\omega} \varepsilon \end{cases}$$
(1.2)

$$\int \frac{\partial u^{\varepsilon}}{\partial n} = \frac{\partial v^{\varepsilon}}{\partial n} = 0 \qquad \text{on } \partial\Omega \times (0,T) \qquad (1.3)$$

$$u^{\varepsilon}(x,0) = u_0(x), \ v^{\varepsilon}(x,0) = v_0(x) \text{ for } x \in \Omega,$$

$$(1.4)$$

where  $\gamma$  is a strictly positive constant and

$$f(s,w) := s(1-s^2) - w.$$
(1.5)

We also suppose that  $\Omega$  is a smooth bounded domain of  $\mathbb{R}^N$  with  $N \geq 2$ .

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The purpose of this paper is to prove that the solution of Problem  $(P^{\varepsilon})$  converges, as  $\varepsilon$  tends to 0, to the solution of the following free boundary Problem

$$(P) \begin{cases} u(x,t) = \begin{cases} 1 & x \in \Omega_{+}(t) \\ -1 & x \in \Omega_{-}(t) \cup \Gamma_{t} \end{cases} \\ \Delta v(x,t) = \gamma v(x,t) - u(x,t) & x \in \Omega_{+}(t) \cup \Omega_{-}(t), \ t \in (0,\overline{T}] \\ \frac{\partial v}{\partial n} = 0 & (x,t) \in \partial\Omega \times [0,\overline{T}] \\ V_{n} = -(N-1)K - \frac{3}{\sqrt{2}}v(x,t) & x \in \Gamma_{t} = \Omega \setminus (\Omega_{+}(t) \cup \Omega_{-}(t)) \\ \Gamma_{|t=0} = \Gamma_{0}, \end{cases}$$

where  $\Gamma_t \subset \subset \Omega$  is a smooth compact hypersurface without boundaries dividing  $\Omega$  into two subdomains  $\Omega_-(t)$  and  $\Omega_+(t)$ , such that  $\partial\Omega_+(t) = \Gamma_t$  and  $\Omega_-(t) = \Omega \setminus (\Omega_+(t) \cup \partial\Omega_+(t))$ . Moreover  $V_n$  and K denote respectively the outward normal velocity and the mean curvature of  $\Gamma_t$ .

The existence and uniqueness locally in time of the solution of (P) have been provided in [2]. Moreover in [2] the authors claim the convergence of the solution of  $(P^{\varepsilon})$  to the solution of (P) and here we will prove rigorously this conjecture.

Let us mention that the convergence of the solution of variant of problem  $(P^{\varepsilon})$  has been extensively studied. For example E. Logak in [8] considered the case where the equation of  $v^{\varepsilon}$  is an elliptic equation and showed the convergence to the solution of (P), for some prepared initial data. In [1] the authors studied the Fitzhugh-Nagumo system, where the equation of  $v^{\varepsilon}$  is a parabolic equation and demonstrated the convergence to the associated free boundary problem. We also refer to X. Chen (see [4]) for the study of another scaling of the Allen-Cahn equation. In our case the main difficulty is that the parameter  $\varepsilon$  is also introduced in the parabolic equation (1.2) of  $v^{\varepsilon}$ , as a consequence  $v^{\varepsilon}$  satisfies a parabolic equation while its limit vsatisfies an elliptic equation. To overcome this difficulty we construct a function, which satisfies an approximation of the elliptic equation of v.

Denoting by  $dist(x, \Gamma_t)$  the signed distance from x to  $\Gamma_t$  such that

$$\begin{cases} dist(x, \Gamma_t) > 0 & \text{if } x \in \Omega_+(t) \\ dist(x, \Gamma_t) < 0 & \text{if } x \in \Omega_-(t), \end{cases}$$

we make the following hypotheses about the initial data:

(H1)  $u_0$  is bounded in  $C^2(\overline{\Omega})$  and satisfies the compatibility condition

$$\frac{\partial u_0}{\partial n} = 0 \ \forall x \in \partial \Omega. \tag{1.6}$$

(H2)  $\Gamma_0 := \{x \in \Omega, u_0(x) = 0\}$  is a  $C^{2+\alpha}$  compact hypersurface with  $\alpha \in (0, 1)$  (H3) The open set  $\Omega_+(0)$  defined by

$$\Omega_+(0) := \{ x \in \Omega, \ u_0(x) > 0 \}$$

is connected and  $\Omega_+(0) \subset \subset \Omega$ .

(H4)  $v_0$  satisfy the elliptic problem

$$\Delta v_0 = \gamma v_0 - u_0$$
 for all  $x \in \Omega$  and  $\frac{\partial v_0}{\partial n} = 0$  for all  $x \in \partial \Omega$ .

(H5) There exists a positive constant,  $\eta_0$ , such that

$$\begin{cases} u_0(x) \ge \eta_0 dist(x, \Gamma_0) \text{ if } x \in \Omega_+(0) \\ u_0(x) \le \eta_0 dist(x, \Gamma_0) \text{ if } x \in \Omega_-(0) \end{cases}$$

Under this assumptions we will prove the convergence of  $(u^{\varepsilon}, v^{\varepsilon})$  to (u, v), as  $\varepsilon$  tends to 0, namely

**Theorem 1.1.** Assume the hypotheses (H1) - (H5). Let  $(u^{\varepsilon}, v^{\varepsilon})$  be the solution of Problem  $(P^{\varepsilon})$  and let  $(u, v, \Gamma)$  with  $\Gamma = (\Gamma_t \times \{t\})_{t \in [0,\overline{T}]}$  be the solution of the free boundary Problem (P) on  $[0,\overline{T}]$ . Then  $(u^{\varepsilon}, v^{\varepsilon})$  converges to (u, v), as  $\varepsilon \downarrow 0$ . More precisely

 $u^{\varepsilon}$  converges to u everywhere in  $\bigcup_{0 \le t \le \overline{T}} (\Omega_t^{\pm} \times \{t\}),$ 

 $v^{\varepsilon}$  converges to v uniformly on  $\overline{\Omega} \times [0, \overline{T}]$ .

In the first step, we will prove that for any initial data  $u_0$  the solution  $u^{\varepsilon}$  becomes, at time of order  $O(\varepsilon^2 | \ln \varepsilon |)$ , close to  $\pm 1$  except in a small neighborhood of the initial interface  $\Gamma_0$ . Moreover for short time the function  $v^{\varepsilon}$  stay close to its initial data  $v_0$ . Precisely the Theorem of Generation of Interface reads as follow.

**Theorem 1.2.** Assume (H1) - (H4) then there exist positive constants  $\varepsilon_0$ ,  $\tilde{M}_0$  and  $\tau_0$  such that for all  $\varepsilon \in (0, \varepsilon_0]$  we have

$$-1 - \tilde{M}_0 \varepsilon \leq u^{\varepsilon}(x, t_0^{\varepsilon}) \leq 1 + \tilde{M}_0 \varepsilon$$
, for all  $x \in \Omega$ 

with  $t_0^{\varepsilon} := \tau_0 \varepsilon^2 |\ln \varepsilon|$  and

$$\begin{aligned} |u^{\varepsilon}(x,t_{0}^{\varepsilon})-1| &\leq \tilde{M}_{0}\varepsilon, \text{ for all } x \in \tilde{\Omega}_{+}^{\varepsilon}, \\ |u^{\varepsilon}(x,t_{0}^{\varepsilon})+1| &\leq \tilde{M}_{0}\varepsilon, \text{ for all } x \in \tilde{\Omega}_{-}^{\varepsilon}, \end{aligned}$$

where

$$\begin{split} \hat{\Omega}^{\varepsilon}_{+} &:= \{ x \in \Omega, \ u_0(x) \ge \hat{M}_0 \sqrt{\varepsilon} |\ln \varepsilon| \}, \\ \tilde{\Omega}^{\varepsilon}_{-} &:= \{ x \in \Omega, \ u_0(x) \le -\tilde{M}_0 \sqrt{\varepsilon} |\ln \varepsilon| \}. \end{split}$$

Moreover  $v^{\varepsilon}$  satisfies

$$|v^{\varepsilon}(x,t) - v_0(x)| \le \tilde{M}_0 \varepsilon |\ln \varepsilon|, \text{ for all } x \in \Omega \text{ and } t \in [0, t_0^{\varepsilon}].$$

$$(1.7)$$

In a second step we will establish the propagation of the interface, namely

**Theorem 1.3.** Assume (H1) - (H5) and let  $\overline{T}$  be the time existence of the smooth solution  $(\Gamma, v)$  of the free boundary problem (P), such that  $\Gamma = \bigcup_{t \in [0,\overline{T}]} \Gamma_t \subset \subset \Omega \times [0,\overline{T}]$ . Then there exist positive constants M and  $\varepsilon^*$  such that the solution  $(u^{\varepsilon}, v^{\varepsilon})$  of Problem  $(P^{\varepsilon})$  satisfies for all  $\varepsilon \in (0, \varepsilon^*]$  and for all  $t \in [t_0^{\varepsilon}, \overline{T}]$  that

$$|u^{\varepsilon}(x,t) - u(x,t)| \le M\varepsilon |\ln\varepsilon|, \qquad (1.8)$$

for all  $x \in \{x \in \Omega, |dist(x, \Gamma_{t-t_{\Omega}^{\varepsilon}})| \ge M\sqrt{\varepsilon} |\ln \varepsilon|\}$  and

$$|v^{\varepsilon}(x,t) - v(x,t)| \le M\sqrt{\varepsilon} |\ln \varepsilon|, \qquad (1.9)$$

for all  $x \in \Omega$ .

Clearly, Theorem 1.1 is a direct consequence of Theorem 1.3.

This paper is organized as follows : In section 2, we state some properties of the solution of the free boundary Problem (P). In particular, we prove that the derivatives in time and in space of the function v are bounded in the whole domain  $Q_{\overline{T}} = \Omega \times [0, \overline{T}]$ . In section 3, we follow the ideas of X. Chen in [4] to get a precise result on the generation of interface in a short time of order  $O(\varepsilon^2 | \ln \varepsilon |)$ , which will imply Theorem 1.2. In section 4 we first study the solution,  $k^{\varepsilon}$ , of an elliptic equation which approximates the equation satisfied by v. Then we use this function  $k^{\varepsilon}$  to built sub-supersolution of  $v^{\varepsilon}$ . Moreover we also construct sub-supersolution

of  $u^{\varepsilon}$  which have the form of the travelling wave. The last part of the section 4 is devoted to the proof of Theorem 1.3. Further in section 5 we consider the Green function associated to the operator  $(-\Delta + \gamma)$  with Neumann Condition and an arbitrary hypersurface  $\mathcal{H}_{\lambda}$  which depends continuously on  $\lambda \in \Lambda$  with  $\Lambda$  a compact set of  $\mathbb{R}^{N}$ . We then justify rigorously that the integral of the Green function on  $\mathcal{H}_{\lambda}$ , is uniformly bounded on  $\Omega \times \Lambda$ . As a consequence we establish a useful estimate namely, the integral of the Green function on  $\Gamma_{t}$  is uniformly bounded on  $Q_{\overline{T}}$ .

2. Properties of the solution of the free boundary Problem (P). We first recall the result of Existence and Uniqueness of the solution of Problem (P) obtained in [2].

**Theorem 2.1.** Let  $\alpha \in (0,1)$  and assume that  $\Gamma_0$  is a  $C^{2+\alpha}$  hypersurface which is the boundary of a domain  $\Omega_+(0) \subset \subset \Omega$  then there exists a positive constant  $\overline{T}$ such that the limit free boundary problem (P) has a unique smooth solution  $(v,\Gamma)$ 

on 
$$[0,\overline{T}]$$
, with  $\Gamma = \left(\Gamma_t \times \{t\}\right)_{t \in [0,\overline{T}]} \in C^{2+\alpha,\frac{2+\alpha}{2}}$  and  $v|_{\Gamma} \in C^{2+\alpha,\frac{2+\alpha}{2}}$ 

Next we prove that the derivatives of v are bounded in the whole domain  $\Omega \times (0, \overline{T})$ .

**Theorem 2.2.** There exists a positive constant  $\overline{\mathcal{V}} > 0$  such that

$$|v(x,t)| + |v_t(x,t)| + |\nabla v(x,t)| + |\Delta v(x,t)| \le \overline{\mathcal{V}},$$
(2.1)

for all  $(x,t) \in \Omega \times [0,\overline{T}]$ .

*Proof.* Using a Maximum principle for elliptic equations, see for instance Theorem 20 in [10], we have that v is bounded on the whole domain  $Q_{\overline{T}}$ . Moreover since  $\Delta v$  is bounded we note that  $v(.,t) \in C^{1+\nu}(\overline{\Omega})$  for  $\nu \in (0,1)$ . To prove that  $v_t$  is bounded in  $Q_{\overline{T}}$  we adapt the idea of E. Logak given in [8]. Denoting by G the Green function associated to the operator  $(-\Delta + \gamma)$  with Neumann Condition, we have

$$\begin{aligned} v(x,t) &= \int_{\Omega} G(x,x')u(x',t)dx' \\ &= -\int_{\Omega_{-}(t)} G(x,x')dx' + \int_{\Omega_{+}(t)} G(x,x')dx' \\ &= \int_{\Omega} G(x,x')dx' - 2\int_{\Omega_{-}(t)} G(x,x')dx', \end{aligned}$$

so that

$$v_t(x,t) = -2 \int_{\Gamma_t} G(x,x') V_n(x',t) dx', \qquad (2.2)$$

where  $V_n(x',t)$  is the normal velocity of a point x' on  $\Gamma_t$ . Using the smoothness of  $\Gamma_t$  we deduce that there exists a positive constant C such that

$$\left|v_t(x,t)\right| \le C \int_{\Gamma_t} |G(x,x')| dx'.$$
(2.3)

This gives in view of (5.15) that  $||v_t||_{L^{\infty}(Q_{\overline{T}})} \leq C$  and concludes the proof of Theorem 2.2.

3. Generation of interface. We state below the existence and uniqueness of the solution  $(u^{\varepsilon}, v^{\varepsilon})$  of Problem  $(P^{\varepsilon})$ .

**Lemma 3.1.** For all  $T \in (0, \infty)$ , Problem  $(P^{\varepsilon})$  admits a unique solution  $(u^{\varepsilon}, v^{\varepsilon})$ . Moreover there exist positive constants  $C_0$  and  $\varepsilon_0 > 0$  such that for all  $\varepsilon \in (0, \varepsilon_0]$ we have

$$|u^{\varepsilon}(x,t)| + |v^{\varepsilon}(x,t)| \le \frac{C_0}{2}, \quad for \ all \ (x,t) \in \overline{\Omega} \times [0,T]$$
(3.1)

and

$$|v^{\varepsilon}(x,t) - v_0(x)| \le \frac{C_0}{\varepsilon}t, \quad \text{for all } (x,t) \in \overline{\Omega} \times [0,T].$$
(3.2)

*Proof.* The existence of a unique solution of  $(P^{\varepsilon})$  follows from standard theory of parabolic system. From the theory of the invariant region (see for instance [11]), we obtain that  $u^{\varepsilon}$  and  $v^{\varepsilon}$  are bounded, so that

$$|u^{\varepsilon}(x,t)| + |v^{\varepsilon}(x,t)| \le C$$
, for all  $(x,t) \in \overline{\Omega} \times [0,T]$ .

Next we prove (3.2). Let  $\mathcal{L}_2^{\varepsilon}$  be the parabolic operator associated to (1.2), namely

$$\mathcal{L}_2^{\varepsilon}(u,v) := \varepsilon v_t - \Delta v + \gamma v - u \tag{3.3}$$

we have for  $B \geq \sup_{x \in \overline{\Omega}} |\Delta v_0| + \gamma \sup_{x \in \overline{\Omega}} |v_0| + \sup_{x \in \overline{\Omega}} |u^{\varepsilon}|$  that

$$\mathcal{L}_{2}^{\varepsilon}(u^{\varepsilon}, v_{0} + \frac{B}{\varepsilon}t) = B - \Delta v_{0} + \gamma v_{0} + \gamma \frac{B}{\varepsilon}t - u^{\varepsilon} \ge 0,$$

for all  $(x,t) \in \Omega \times [0,T]$ . By comparison principle applied to (1.2) we deduce

$$v^{\varepsilon}(x,t) \le v_0(x) + \frac{B}{\varepsilon}t$$
, for all  $(x,t) \in \Omega \times [0,T]$ .

Similarly, one can prove that  $v^{\varepsilon}(x,t) \geq v_0(x) - \frac{B}{\varepsilon}t$  in  $\Omega \times [0,T]$ . Thus taking  $C_0 \geq max(B,2C)$ , we obtain (3.1) and (3.2), which concludes the proof of lemma 3.1. $\square$ 

We now state preliminary definitions, which will be useful in the sequel. For  $w \in \mathcal{B} := (-2\frac{\sqrt{3}}{9}, 2\frac{\sqrt{3}}{9}),$  the equation

$$f(u, w) := u(1 - u^2) - w = 0,$$

has three solutions, which we denote by  $h_{-}(w) < h_{0}(w) < h_{+}(w)$ . Note that  $h_{\pm}(0) = \pm 1$ ,  $h_0(0) = 0$  and we list below the main properties of  $h_{\pm}$  and  $h_0$ .

**Lemma 3.2.** For  $w \in \mathcal{B} := (-2\frac{\sqrt{3}}{9}, 2\frac{\sqrt{3}}{9})$  the functions  $h_{\pm}(w)$  and  $h_0(w)$  are smooth functions such that

 $w \mapsto h_{\pm}(w)$  are strictly decreasing and  $w \mapsto h_0(w)$  is strictly increasing. (3.4)

Further, let  $\sigma \in (0, 1/4)$ , then there exist positive constants  $H, H_1, H_2, H_3$  and  $H_4$ such that

$$|h_{\pm}(w) - h_{\pm}(v)| + |h_0(w) - h_0(v)| \le H|v - w|,$$
(3.5)

for all  $(v, w) \in (-2\frac{\sqrt{3}}{9} + \frac{\sigma}{2}, 2\frac{\sqrt{3}}{9} - \frac{\sigma}{2})^2$  and  $h_{\pm}(w) + H_1\delta \le h_{\pm}(w - \delta) \le h_{\pm}(w) + H_2\delta,$   $h_{\pm}(w) - H_3\delta < h_{\pm}(w + \delta) < h_{\pm}(w) - H_4\delta$ 

$$h_{\pm}(w) + H_1 \delta \le h_{\pm}(w - \delta) \le h_{\pm}(w) + H_2 \delta,$$
 (3.6)

$$h_{\pm}(w) - H_3\delta \le h_{\pm}(w+\delta) \le h_{\pm}(w) - H_4\delta$$
 (3.7)

for all  $w \in \left(-2\frac{\sqrt{3}}{9} + \frac{\sigma}{2}, 2\frac{\sqrt{3}}{9} - \frac{\sigma}{2}\right)$  and  $\delta \in \left(0, \frac{\sigma}{4}\right]$ .

*Proof.* Differentiating the equality  $f(h_{\pm}(w), w) = 0$  with respect to w, we obtain

$$\frac{\partial h_{\pm}(w)}{\partial w} = \frac{1}{1 - 3(h_{\pm}(w))^2}.$$
(3.8)

Since by construction  $|h_{\pm}(w)| > \frac{1}{\sqrt{3}}$ , we deduce from (3.8) that

$$\frac{\partial h_{\pm}(w)}{\partial w} < 0, \text{ for all } w \in \mathcal{B}$$
(3.9)

and similarly since  $-\frac{1}{\sqrt{3}} < h_0(w) < \frac{1}{\sqrt{3}}$  we have  $\frac{\partial h_0(w)}{\partial w} = \frac{1}{1-3(h_0(w))^2} > 0$ , which implies (3.4). (3.5) follows directly from the smoothness of  $h_{\pm}$  and  $h_0$  on  $\mathcal{B}$ . Further we have for  $w \in (-2\frac{\sqrt{3}}{9} + \frac{\sigma}{2}, 2\frac{\sqrt{3}}{9} - \frac{\sigma}{2})$  and  $\delta \in [0, \frac{\sigma}{4}]$  that

$$h_{\pm}(w-\delta) = h_{\pm}(w) - \frac{\partial h_{\pm}(\theta)}{\partial w}\delta, \qquad (3.10)$$

where  $\theta \in (w - \delta, w) \subset [-2\frac{\sqrt{3}}{9} + \frac{\sigma}{4}, 2\frac{\sqrt{3}}{9} - \frac{\sigma}{2}]$ . Thus (3.9) and the continuity of  $\frac{\partial h_{\pm}(w)}{\partial w}$  gives (3.6). In the same way one can check (3.7) and conclude the proof of lemma 3.2.

In order to prove the generation of interface we now introduce some useful notations. Let  $s \mapsto \rho(s) \in C^{\infty}(\mathbf{R})$  be the cut-off function defined by

$$\left\{ \begin{array}{ll} \rho(s) = 1, & \text{if } |s| \leq 1, \\ \rho(s) = 0, & \text{if } |s| \geq 2, \\ 0 < \rho(s) < 1, & \text{if } 1 < |s| < 2, \\ -2 < s\rho'(s) \leq 0, & \text{if } s \in \mathbf{R}, \\ |\rho''(s)| \leq 4, & \text{if } s \in \mathbf{R}, \end{array} \right.$$

then we set  $\rho_0 = \rho\left(\frac{u - h_0(v)}{\varepsilon^{\frac{3}{2}}|\ln \varepsilon|}\right), \rho_+ = \rho\left(\frac{u - h_+(v)}{\varepsilon^{\frac{3}{2}}|\ln \varepsilon|}\right)$  and  $\rho_- = \rho\left(\frac{u - h_-(v)}{\varepsilon^{\frac{3}{2}}|\ln \varepsilon|}\right)$  and

$$\tilde{f}(u,v) := \rho_0 \frac{u - h_0(v)}{|\ln \varepsilon|} + \rho_+ \frac{h_+(v) - u}{|\ln \varepsilon|} + \rho_- \frac{h_-(v) - u}{|\ln \varepsilon|} + (1 - \rho_0 - \rho_- - \rho_+) f(u,v).$$
(3.11)

As it is done in [4], we first prove some properties of the function f.

Lemma 3.3. Let

$$\overline{\sigma} := -\frac{\sqrt{3}}{3} + h_+ \left(\frac{2\sqrt{3}}{9} - \frac{\sigma}{4}\right) = \frac{\sqrt{3}}{3} - h_- \left(-\frac{2\sqrt{3}}{9} + \frac{\sigma}{4}\right).$$

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then there exist positive constant  $\overline{\varepsilon}$  and  $C_f$  such that for all  $\varepsilon \in (0,\overline{\varepsilon}]$  and  $v \in \left[-\frac{2\sqrt{3}}{9} + \frac{\sigma}{2}, \frac{2\sqrt{3}}{9} - \frac{\sigma}{2}\right]$  the function  $\tilde{f}$  defined by (3.11) satisfies

$$|\tilde{f}(u,v) - f(u,v)| \le C_f \varepsilon^{\frac{3}{2}} |\ln \varepsilon|, \text{ for all } u \in [-C_0, C_0]$$
(3.12)

$$|\tilde{f}_u(u,v)| \le C_f \text{ and } |\tilde{f}_v(u,v)| \le C_f, \text{ for all } u \in [-C_0, C_0]$$
 (3.13)

$$\widetilde{f}_u(u,v) \ge \frac{1}{|\ln \varepsilon|}, \text{ for all } u \in \left[-\frac{\sqrt{3}}{3} + \overline{\sigma}, \frac{\sqrt{3}}{3} - \overline{\sigma}\right]$$
(3.14)

$$\tilde{f}_u(u,v) \le -\frac{1}{|\ln\varepsilon|}, \text{ for all } u \in [-C_0, -\frac{\sqrt{3}}{3} - \overline{\sigma}] \cup [\frac{\sqrt{3}}{3} + \overline{\sigma}, C_0] \quad (3.15)$$

$$|\tilde{f}_{vv}(u,v)| \le \frac{C_f}{\varepsilon^{\frac{3}{2}} |\ln \varepsilon|}, \text{ for all } u \in [-C_0, C_0]$$

$$(3.16)$$

$$|\tilde{f}_v(u,v)| \le C_f |\tilde{f}_u(u,v)|, \text{ for all } u \in [-C_0, C_0], \ |u \pm \frac{\sqrt{3}}{3}| \ge \overline{\sigma}, \quad (3.17)$$

where  $C_0$  is defined in lemma 3.1.

*Proof.* Since the proof is very similar to its of lemma 3.1 in [4], we only give the sketch of the proof. We set

A(v):

$$= \{\eta, |\eta - h_0(v)| \le 2\varepsilon^{\frac{3}{2}} |\ln \varepsilon| \text{ or } |\eta - h_-(v)| \le 2\varepsilon^{\frac{3}{2}} |\ln \varepsilon| \text{ or } |\eta - h_+(v)| \le 2\varepsilon^{\frac{3}{2}} |\ln \varepsilon| \}$$
  
and we note that  $\tilde{f} = f$  for  $u \notin A(v)$ . Thus the inequalities of lemma 3.3 are obvious for  $u \notin A(v)$ .

1. We now consider the case  $u \in A(v)$ . Indeed we first assume that

$$|u - h_0(v)| \le 2\varepsilon^{\frac{\gamma}{2}} |\ln \varepsilon|.$$
(3.18)

If  $\varepsilon$  is small enough then  $\rho_{-} = \rho_{+} = 0$  and

$$\tilde{f}(u,v) := \rho_0 \frac{u - h_0(v)}{|\ln \varepsilon|} + (1 - \rho_0) f(u,v).$$
(3.19)

Using (3.18) and the fact that  $f(h_0(v), v) = 0$  we deduce that

$$\left|\frac{u - h_0(v)}{|\ln\varepsilon|} - f(u,v)\right| = |u - h_0(v)| \left|\frac{1}{|\ln\varepsilon|} - \frac{f(u,v) - f(h_0(v),v)}{u - h_0(v)}\right| \le C\varepsilon^{\frac{3}{2}} |\ln\varepsilon|.$$
(3.20)

So by (3.19) we have

$$\left| f(u,v) - \tilde{f}(u,v) \right| \le C\varepsilon^{\frac{3}{2}} |\ln \varepsilon|,$$

which coincides with (3.12). Differentiating (3.19) with respect to u one has

$$\tilde{f}_u(u,v) = \frac{\rho'}{\varepsilon^{\frac{3}{2}} |\ln \varepsilon|} \left( \frac{u - h_0(v)}{|\ln \varepsilon|} - f(u,v) \right) + \frac{\rho_0}{|\ln \varepsilon|} + (1 - \rho_0) f_u(u,v).$$
(3.21)

As in [4] one can check that the first term of (3.21) is positive and thus

$$\tilde{f}_u(u,v) \ge \frac{\rho_0}{|\ln \varepsilon|} + (1-\rho_0)f_u(u,v) \ge \frac{1}{|\ln \varepsilon|},$$

which implies (3.14). Using (3.19), (3.20) and the fact that  $\rho'$  and  $f_u$  are bounded we obtain the first part of (3.13). Differentiating (3.19) with respect to v one gets

$$\tilde{f}_{v}(u,v) = -\frac{\rho' h_{0}'}{\varepsilon^{\frac{3}{2}} |\ln \varepsilon|} \left( \frac{u - h_{0}(v)}{|\ln \varepsilon|} - f(u,v) \right) - \frac{\rho_{0} h_{0}'}{|\ln \varepsilon|} + (1 - \rho_{0}) f_{v}(u,v), \quad (3.22)$$

so that by (3.20) the last part of (3.13) is obtained. Comparing (3.21) with (3.22) and using the same arguments as in [4] one can check (3.17). Differentiating (3.22) with respect to v we have

$$\tilde{f}_{vv}(u,v) = \frac{\rho''(h'_0)^2}{(\varepsilon^{\frac{3}{2}}|\ln\varepsilon|)^2} \left(\frac{u-h_0(v)}{|\ln\varepsilon|} - f(u,v)\right) + O\left(\frac{1}{\varepsilon^{\frac{3}{2}}|\ln\varepsilon|}\right),\tag{3.23}$$

which together with (3.20) implies (3.16). Similarly one can obtain (3.12)-(3.17) in the cases  $|\eta - h_{-}(v)| \leq 2\varepsilon^{\frac{3}{2}} |\ln \varepsilon|$  and  $|\eta - h_{+}(v)| \leq 2\varepsilon^{\frac{3}{2}} |\ln \varepsilon|$ . This concludes the proof of lemma 3.3.

In what follows, we prove that in a short time of order  $O(\varepsilon^2)$  the solution  $u^{\varepsilon}$  can be approximated by the solution of the following ordinary differential equation

$$(ODE) \begin{cases} \omega_{\tau}(\zeta, \tau, w) = \hat{f}(\omega, w), \text{ for all } \tau > 0\\ \omega(\zeta, 0, w) = \zeta, \end{cases}$$

where  $\zeta \in [-C_0, C_0]$  and  $w \in \mathcal{B}$ . We next recall some qualitative properties of  $\omega$  and we refer to lemma 3.2 in [4] for the proof.

**Lemma 3.4.** Assume that  $\zeta \in [-C_0, C_0]$  and  $w \in (-2\frac{\sqrt{3}}{9} + \frac{\sigma}{2}, 2\frac{\sqrt{3}}{9} - \frac{\sigma}{2})$  and let  $\omega(\zeta, \tau, w)$  be the solution of (ODE). Then  $\omega \in C^2([-C_0, C_0] \times \mathbb{R}^+ \times (-2\frac{\sqrt{3}}{9} + \frac{\sigma}{2}, 2\frac{\sqrt{3}}{9} - \frac{\sigma}{2}))$  and

$$\omega_{\zeta}(\zeta,\tau,w) > 0. \tag{3.24}$$

Moreover there exist positive constants  $\tau_0$  and  $\varepsilon_0$  such that for all  $\varepsilon \in (0, \varepsilon_0]$  and  $\tau \geq \tau_0 |\ln \varepsilon|$ , we have

$$\omega(\zeta,\tau,w) \ge h_+(w) - 2\varepsilon^{\frac{3}{2}} |\ln\varepsilon|, \forall \zeta \in [h_0(w) + 2\varepsilon^{\frac{3}{2}} |\ln\varepsilon|, \infty), \qquad (3.25)$$

$$\omega(\zeta,\tau,w) \le h_{-}(w) + 2\varepsilon^{\frac{3}{2}} |\ln\varepsilon|, \forall \zeta \in (-\infty,h_{0}(w) - 2\varepsilon^{\frac{3}{2}} |\ln\varepsilon|], \quad (3.26)$$

and

$$h_{-}(w) - 2\varepsilon^{\frac{3}{2}} |\ln \varepsilon| \le \omega(\zeta, \tau, w) \le h_{+}(w) + 2\varepsilon^{\frac{3}{2}} |\ln \varepsilon|, \forall \zeta \in [-C_0, C_0].$$
(3.27)

Further there exists a positive constant  $C_1$  such that for all  $\varepsilon \in (0, \varepsilon_0]$  and  $\tau \in [0, \tau_0 | \ln \varepsilon |]$ , we have

$$|\omega_{\zeta\zeta}| \le C_1 \frac{\omega_{\zeta}}{\varepsilon^{\frac{3}{2}}},\tag{3.28}$$

$$|\omega_v| \le C_1(1+\omega_\zeta),\tag{3.29}$$

$$|\omega_{\zeta v}| + |\omega_{vv}| \le C_1 \frac{(1+\omega_{\zeta})}{\varepsilon^{\frac{3}{2}}}.$$
(3.30)

We are now in a position to prove the generation interface result, namely

**Lemma 3.5.** Assume (H1)-(H4) then there exist positive constant  $\varepsilon_0$ ,  $M_0$  and  $\tau_0$  such that for all  $\varepsilon \in (0, \varepsilon_0]$  the solution  $(u^{\varepsilon}, v^{\varepsilon})$  of Problem  $(P^{\varepsilon})$  satisfies

$$h_{-}(\varepsilon v_{0}) - M_{0}\varepsilon^{\frac{3}{2}} |\ln \varepsilon| \le u^{\varepsilon}(x, t_{0}^{\varepsilon}) \le h_{+}(\varepsilon v_{0}) + M_{0}\varepsilon^{\frac{3}{2}} |\ln \varepsilon|, \forall x \in \Omega$$

$$(3.31)$$

with  $t_0^{\varepsilon} := \tau_0 \varepsilon^2 |\ln \varepsilon|$  and

$$|u^{\varepsilon}(x,t_{0}^{\varepsilon}) - h_{+}(\varepsilon v_{0})| \le M_{0}\varepsilon^{\frac{3}{2}} |\ln \varepsilon|, \forall x \in \tilde{\Omega}_{+}^{\varepsilon},$$
(3.32)

$$|u^{\varepsilon}(x,t_{0}^{\varepsilon}) - h_{-}(\varepsilon v_{0})| \le M_{0}\varepsilon^{\frac{3}{2}} |\ln\varepsilon|, \forall x \in \tilde{\Omega}_{-}^{\varepsilon},$$
(3.33)

where

$$\begin{split} \tilde{\Omega}^{\varepsilon}_{+} &:= \{ x \in \Omega, \ u_0(x) \ge h_0(\varepsilon v_0) + M_0 \sqrt{\varepsilon} |\ln \varepsilon| \}, \\ \tilde{\Omega}^{\varepsilon}_{-} &:= \{ x \in \Omega, \ u_0(x) \le h_0(\varepsilon v_0) - M_0 \sqrt{\varepsilon} |\ln \varepsilon| \}. \end{split}$$

*Proof.* By (3.2) we have

$$|v^{\varepsilon}(x,t) - v_0(x)| \le C_0 \tau_0 \varepsilon |\ln \varepsilon|, \text{ for all } (x,t) \in \Omega \times [0,t_0^{\varepsilon}].$$
(3.34)

We set

$$u^{\pm}(x,t) := \omega \left( u_0 \pm l_1 \frac{t}{\varepsilon^{\frac{3}{2}}}, \frac{t}{\varepsilon^2}, \varepsilon v_0(x) \mp l_2 \varepsilon^{\frac{3}{2}} |\ln \varepsilon| \right), \text{ for all } (x,t) \in \Omega \times [0,T], (3.35)$$

where  $l_1$  and  $l_2$  are two constants to be chosen later. We now prove that  $u^-$  and  $u^+$  are respectively sub-supersolution to the parabolic equation (1.1). To that purpose, we compute the derivatives of  $u^+$ , namely

$$u_t^+ = \frac{l_1}{\varepsilon^{\frac{3}{2}}} \omega_{\zeta} + \frac{1}{\varepsilon^2} \omega_{\tau}, \qquad (3.36)$$

and by (3.28)-(3.30)

$$\begin{aligned} |\Delta u^{+}| &= |\Delta u_{0}\omega_{\zeta} + |\nabla u_{0}|^{2}\omega_{\zeta\zeta} + 2\varepsilon\nabla u_{0}.\nabla v_{0}\omega_{\zeta w} + \varepsilon\Delta v_{0}\omega_{w} + \varepsilon^{2}|\nabla v_{0}|^{2}\omega_{ww}| \\ &\leq \tilde{A}_{0}\left(\frac{1}{\sqrt{\varepsilon}} + \frac{\omega_{\zeta}}{\varepsilon^{\frac{3}{2}}}\right), \end{aligned}$$
(3.37)

where  $\tilde{A}_0$  is a positive constant. Denoting by  $\mathcal{L}_1^{\varepsilon}$  the parabolic operators associated to (1.1) we have using (3.36) and (3.37) that

$$\mathcal{L}_{1}^{\varepsilon}(u^{+}, v^{\varepsilon}) \geq \frac{l_{1}}{\varepsilon^{\frac{3}{2}}} \omega_{\zeta} - \tilde{A}_{0} \left( \frac{1}{\sqrt{\varepsilon}} + \frac{\omega_{\zeta}}{\varepsilon^{\frac{3}{2}}} \right) + \frac{1}{\varepsilon^{2}} \left( \tilde{f}(\omega, \varepsilon v_{0} - l_{2}\varepsilon^{\frac{3}{2}} |\ln \varepsilon|) - f(\omega, \varepsilon v_{0} - l_{2}\varepsilon^{\frac{3}{2}} |\ln \varepsilon|) + \varepsilon(v^{\varepsilon} - v_{0}) + l_{2}\varepsilon^{\frac{3}{2}} |\ln \varepsilon| \right).$$

This in view of (3.34) and (3.12) gives

$$\mathcal{L}_{1}^{\varepsilon}(u^{+}, v^{\varepsilon}) \geq \frac{|\ln \varepsilon|}{\sqrt{\varepsilon}} \left( l_{2} - C_{f} - C_{0}\tau_{0}\sqrt{\varepsilon} - \frac{\tilde{A}_{0}}{|\ln \varepsilon|} \right) + \frac{\omega_{\zeta}}{\varepsilon^{\frac{3}{2}}} \left( l_{1} - \tilde{A}_{0} \right),$$

for  $t \in [0, \tau_0 \varepsilon^2 |\ln \varepsilon|]$ . Choosing  $l_1 \geq \tilde{A}_0$  and  $l_2 \geq C_f + C_0 \tau_0 \sqrt{\varepsilon} + \frac{A_0}{|\ln \varepsilon|}$ , we deduce that  $\mathcal{L}_1^{\varepsilon}(u^+, v^{\varepsilon}) \geq 0$ . Similarly, one can check that  $\mathcal{L}_1^{\varepsilon}(u^-, v^{\varepsilon}) \leq 0$ . By comparison principle, this gives since

$$u^{\pm}(x,0) = \omega(u_0,0,\varepsilon v_0 \mp l_2 \varepsilon^{\frac{3}{2}} |\ln \varepsilon|) = u_0(x)$$

and

$$\frac{\partial u^{\pm}}{\partial n} = \omega_{\zeta} \frac{\partial u_0}{\partial n} + \varepsilon \omega_w \frac{\partial v_0}{\partial n} = 0 = \frac{\partial u^{\varepsilon}}{\partial n}$$

that

$$u^{-}(x,t) \le u^{\varepsilon}(x,t) \le u^{+}(x,t), \text{ for all } (x,t) \in \Omega \times [0,\tau_0 \varepsilon^2 |\ln \varepsilon|].$$
 (3.38)

Let us apply (3.38) at  $t = t_0^{\varepsilon} = \tau_0 \varepsilon^2 |\ln \varepsilon|$ ; then since  $u_0(x) + l_1 \tau_0 \frac{\varepsilon^2}{\varepsilon^2} |\ln \varepsilon| = u_0(x) + l_1 \tau_0 \sqrt{\varepsilon} |\ln \varepsilon| \in [-C_0, C_0]$  for  $\varepsilon$  small enough, we deduce from (3.5) and (3.27) that

$$u^{\varepsilon}(x, t_0^{\varepsilon}) \leq h_+(\varepsilon v_0 - l_2 \varepsilon^{\frac{3}{2}} |\ln \varepsilon|) + 2\varepsilon^{\frac{3}{2}} |\ln \varepsilon| \leq h_+(\varepsilon v_0) + (Hl_2 + 2)\varepsilon^{\frac{3}{2}} |\ln \varepsilon|$$
 and

$$u^{\varepsilon}(x,t_0^{\varepsilon}) \ge h_{-}(\varepsilon v_0 + l_2 \varepsilon^{\frac{3}{2}} |\ln \varepsilon|) - 2\varepsilon^{\frac{3}{2}} |\ln \varepsilon| \ge h_{-}(\varepsilon v_0) - (Hl_2 + 2)\varepsilon^{\frac{3}{2}} |\ln \varepsilon|, \quad (3.39)$$

which gives (3.31). Similarly, by (3.5), (3.26) and (3.38) we have

$$\begin{aligned} u^{\varepsilon}(x, t_0^{\varepsilon}) &\leq u^+(x, t_0^{\varepsilon}) \leq h_-(\varepsilon v_0 - l_2 \varepsilon^{\frac{3}{2}} |\ln \varepsilon|) + 2\varepsilon^{\frac{3}{2}} |\ln \varepsilon| \\ &\leq h_-(\varepsilon v_0) + (Hl_2 + 2)\varepsilon^{\frac{3}{2}} |\ln \varepsilon|, \end{aligned}$$

if  $u_0(x) + l_1 \tau_0 \sqrt{\varepsilon} |\ln \varepsilon| \in (-\infty, h_0(\varepsilon v_0 - l_2 \varepsilon^{\frac{3}{2}} |\ln \varepsilon|) - 2\varepsilon^{\frac{3}{2}} |\ln \varepsilon|]$ , which is fulfilled if  $u_0(x) \le h_0(\varepsilon v_0) - (l_1 \tau_0 + 4)\sqrt{\varepsilon} |\ln \varepsilon|$ .

This together with (3.39) implies (3.33). In the same way one can prove (3.32) and achieves the proof of lemma 3.5.

<u>Proof of Theorem 1.2.</u> Finally, Theorem 1.2 follows directly from (3.5) and lemma 3.5.

## 4. Propagation of interface.

4.1. **Preliminary results.** We now state preliminary definitions, which will be useful in the sequel. Let (U(z, w), C(w)) be the solution of the system

$$(TW) \begin{cases} U_{zz}(z,w) + C(w)U_{z}(z,w) + f(U,w) = 0, \forall z \in \mathbf{R}, \\ \lim_{z \to +\infty} U(z,w) = h_{+}(w), \ \lim_{z \to -\infty} U(z,w) = h_{-}(w), \\ U(0,w) = h_{0}(w). \end{cases}$$

The velocity C(w) is a smooth function, which satisfies

$$C(w) = \frac{1}{\sqrt{2}} \left( 2h_0(w) - h_-(w) - h_+(w) \right) = \frac{3}{\sqrt{2}} h_0(w), \tag{4.1}$$

so that C(0) = 0. Next we describe some qualitative properties of the travelling wave solution (U(z, w), C(w)).

**Lemma 4.1.** There exist positive constants A and  $\beta$  such that for all  $w \in \mathcal{B}$ 

$$|U| \le A, \ 0 < U_z \le A \ and \ |U_w| \le A, \ for \ all \ z \in \mathbb{R}$$

$$(4.2)$$

$$|U_z(z,w)| + |U_{zz}(z,w)| \le Ae^{-\beta|z|} \text{ for all } z \in \mathbf{R}$$

$$(4.3)$$

and

$$|U(z,w) - h_+(w)| \le A e^{-\beta z} \text{ if } z \ge 0,$$
(4.4)

$$|U(z,w) - h_{-}(w)| \le A e^{\beta z} \text{ if } z \le 0.$$
(4.5)

Moreover the velocity C(w) satisfies

$$C(w) = \frac{3}{\sqrt{2}}w + O(|w|^2).$$
(4.6)

*Proof.* We refer to [6], [4] or [5] for the proof of (4.2)-(4.5). Further since  $h'_0(0) = \frac{1}{1-3h_0^2(0)} = 1$  we have

$$C(w) = \frac{3}{\sqrt{2}}h_0(w) = \frac{3}{\sqrt{2}}w + O(w^2),$$

which coincides with (4.6) and concludes the proof of lemma 4.1.

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#### SINGULAR LIMIT

We now introduce a smooth truncated approximation of the signed distance function, namely

$$d(x,t) = \begin{cases} dist(x,\Gamma_t) & \text{if } x \in \Omega_+(t) \cup \Omega_-(t) \text{ and } |dist(x,\Gamma_t)| \leq \frac{L}{2} \\ L & \text{if } x \in \Omega_+(t) \text{ and } |dist(x,\Gamma_t)| \geq L \\ -L & \text{if } x \in \overline{\Omega} \setminus \Omega_+(t) \text{ and } |dist(x,\Gamma_t)| \geq L \\ \frac{L}{2} \leq |d| \leq L & \text{if } \frac{L}{2} \leq |dist(x,\Gamma_t)| \leq L. \end{cases}$$

Taking L small enough we may assume  $0 < L < \delta$  where  $\delta$  is defined by (5.1) and also  $-dist(x, \Gamma_t) > L$  for all  $(x, t) \in \partial\Omega \times [0, \overline{T}]$ , so that

$$\frac{\partial d}{\partial n}(x,t) = 0 \text{ for all } (x,t) \in \partial\Omega \times [0,\overline{T}].$$
(4.7)

We next state an auxiliary result, which will be useful to obtain sub-supersolution of  $(P^{\varepsilon})$ .

**Lemma 4.2.** Let  $D_1$ ,  $D_2$ ,  $S_1$  and  $m_1$  be strictly positive constants and let  $\mathcal{G}_2$  be the constant defined in Corollary 1, then the solution  $k^{\varepsilon}$  of the following elliptic problem

$$(K) \begin{cases} -\Delta k^{\varepsilon} + \gamma k^{\varepsilon} = D_1 \sqrt{\varepsilon} |\ln \varepsilon| + D_2 \chi_{\{-2S_1 \sqrt{\varepsilon} |\ln \varepsilon| e^{m_1 t} \le d(x,t) \le 0\}} & \text{in } \Omega \\ \frac{\partial k^{\varepsilon}}{\partial n} = 0 & \text{on } \partial \Omega \end{cases}$$

satisfies for all  $(x,t) \in \Omega \times [0,\overline{T}]$ 

$$0 < \mathcal{K}_m \sqrt{\varepsilon} |\ln \varepsilon| \le k^{\varepsilon}(x, t) \le \mathcal{K}_M(t) \sqrt{\varepsilon} |\ln \varepsilon|, \qquad (4.8)$$

where  $\mathcal{K}_m = \frac{D_1}{2\gamma}$ ,  $\mathcal{K}_M(t) = \frac{D_1}{\gamma} + D_2 C \mathcal{G}_2 2 S_1 e^{m_1 t}$ . Further there exists a constant,  $\overline{\mathcal{K}}$ , independent of  $D_1$ ,  $S_1$  and  $m_1$  such that

$$|\nabla k^{\varepsilon}(x,t)| + |\Delta k^{\varepsilon}(x,t)| \leq \overline{\mathcal{K}}, \text{ for all } (x,t) \in \Omega \times [0,\overline{T}]$$

$$(4.9)$$

and

$$|k_t^{\varepsilon}(x,t)| \le \overline{\mathcal{K}}, \text{ for all } (x,t) \in \Omega \times [0,\overline{T}].$$
(4.10)

*Proof.* We first note that (K) admits a unique solution,  $k^{\varepsilon}$ , and that  $\frac{D_1}{2\gamma}\sqrt{\varepsilon}|\ln \varepsilon|$  is a subsolution of (K), so

$$k^{\varepsilon}(x,t) \ge \frac{D_1}{2\gamma} \sqrt{\varepsilon} |\ln \varepsilon| > 0, \text{ for all } (x,t) \in \Omega \times [0,\overline{T}].$$
(4.11)

Further  $k^{\varepsilon}$  is determined by

$$k^{\varepsilon}(x,t) = \int_{\Omega} G(x,x') \left( D_1 \sqrt{\varepsilon} |\ln \varepsilon| + D_2 \chi_{\{-2S_1 \sqrt{\varepsilon} |\ln \varepsilon| e^{m_1 t} \le d(x',t) \le 0\}} \right) dx', \quad (4.12)$$

where G is the Green function associated to the operator  $(-\Delta + \gamma)$  with Neumann Condition. We remark that

$$\int_{\Omega} G(x, x') dx' = \frac{1}{\gamma}, \text{ for all } x \in \Omega$$

and thus

$$0 < k^{\varepsilon}(x,t) \le \frac{D_1}{\gamma} \sqrt{\varepsilon} |\ln \varepsilon| + D_2 E(x,t), \qquad (4.13)$$

where

$$E(x,t) := \int_{\Omega} |G(x,x')| \chi_{\{-2S_1\sqrt{\varepsilon} | \ln \varepsilon| e^{m_1 t} \le d(x',t) \le 0\}} dx'.$$
(4.14)

Next we estimate E. Taking L small enough we assume that

$$\Gamma_t(L) := \{ x' \in \mathbf{R}^N, \ |d(x',t)| \le L \} \subset \subset \Omega$$

One can remark that the existence of such L is ensured by lemma 5.1. Next we introduce for any fixed  $t \in [0, \overline{T}]$  the change of variables

$$\begin{cases} \Gamma_t(L) & \to & \Gamma_t \times [-L, L] \\ x' & \mapsto & (p, r), \end{cases}$$

where p = p(x', t) is the projection of x' on  $\Gamma_t$ . We write this change of variable as x' = X(p, r) = p + rn where n denotes the normal vector to  $\Gamma_t$  pointing from  $\Omega_+(t)$  to  $\Omega_-(t)$ . Thus

$$E(x,t) = \int_{-2S_1\sqrt{\varepsilon}|\ln\varepsilon|e^{m_1t}}^0 \int_{\Gamma_t} |G(x,X(p,r))| Jac(X(p,r)) dpdr,$$
(4.15)

where Jac(X(p, r)) is the Jacobian of the change of variable, X. Since X is smooth, one gets

$$|Jac(X)| \le C$$
 for all  $(p,r) \in \Gamma_t \times [-L,L]$  and all  $t \in [0,\overline{T}]$ .

so that

$$E(x,t) \leq C \int_{-2S_1\sqrt{\varepsilon}|\ln\varepsilon|e^{m_1t}}^0 \int_{\Gamma_t} |G(x,p+rn)| dp dr.$$

Thus setting q(p) = p + rn we have

$$E(x,t) \le C \int_{-2S_1\sqrt{\varepsilon}|\ln\varepsilon|e^{m_1t}}^0 \int_{\Gamma_t+rn} |G(x,q)| dq dr.$$

Therefore by (5.17) we deduce that

$$E(x,t) \le C\mathcal{G}_2 2S_1 \sqrt{\varepsilon} |\ln \varepsilon| e^{m_1 t},$$

which with (4.13) gives (4.8). Furthermore by the elliptic equation satisfied by  $k^{\varepsilon}$  we have

$$\|\Delta k^{\varepsilon}\|_{L^{\infty}(Q_{\overline{T}})} \le C. \tag{4.16}$$

As it is done in Theorem 2.2 to prove that  $\|\nabla v\|_{L^{\infty}(Q_{\overline{T}})} \leq \overline{\mathcal{V}}$ , one can deduce from (4.16) that  $\|\nabla k^{\varepsilon}\|_{L^{\infty}(Q_{\overline{T}})}$  is also bounded. This together with (4.16) implies (4.9). To achieve the proof of lemma 4.2, it remains to check (4.10). By (4.12) we have

$$k^{\varepsilon}(x,t) = D_1 \sqrt{\varepsilon} |\ln \varepsilon| \int_{\Omega} G(x,x') dx' + D_2 \bigg( \int_{\Omega_-(t)} G(x,x') dx' - \int_{\Omega_-(t,\varepsilon)} G(x,x') dx' \bigg),$$
(4.17)

where

$$\Omega_{-}(t,\varepsilon) := \{ x \in \Omega, \ d^{\varepsilon}(x,t) < 0 \}, \text{ with } d^{\varepsilon}(x,t) = d(x,t) + 2S_1 \sqrt{\varepsilon} |\ln \varepsilon| e^{m_1 t}.$$

Let  $\Omega_+(t,\varepsilon) := \{x \in \Omega, d^{\varepsilon}(x,t) > 0\}$  and  $\Gamma_{t,\varepsilon} := \partial \Omega_+(t,\varepsilon)$  then differentiating (4.17) with respect to t one has

$$k_t^{\varepsilon}(x,t) = D_2 \bigg( \int_{\Gamma_t} G(x,x') V_n(x',t) dx' - \int_{\Gamma_{t,\varepsilon}} G(x,x') (V_n(x',t) + 2S_1 m_1 \sqrt{\varepsilon} |\ln \varepsilon| e^{m_1 t}) dx' \bigg).$$
(4.18)

Using (2.1) and (2.2) we obtain

$$\left| \int_{\Gamma_t} G(x, x') V_n(x', t) dx' \right| \le \frac{1}{2} \overline{\mathcal{V}}.$$
(4.19)

Moreover by (5.16) and the smoothness of  $\Gamma_t$  we have

$$\left| \int_{\Gamma_{t,\varepsilon}} G(x,x') \left( V_n(x',t) + 2S_1 m_1 \sqrt{\varepsilon} |\ln \varepsilon| e^{m_1 t} \right) dx' \right| \le C \mathcal{G}_1,$$

where C is a positive constant. This with (4.18) and (4.19) gives (4.10) and concludes the proof of lemma 4.2.

4.2. Construction of sub-supersolution. Let  $S_1$ ,  $m_1$ ,  $S_2$ , be some positive constants to be chosen later, we set

$$S_1^{\varepsilon}(t) := S_1 \sqrt{\varepsilon} |\ln \varepsilon| e^{m_1 t} (1+t)$$
(4.20)

$$S_2^{\varepsilon} := S_2 \varepsilon^{\frac{3}{2}} |\ln \varepsilon|. \tag{4.21}$$

Moreover we define for all  $t \in [0, \overline{T}]$ 

$$U^{\pm}(x,t) = U\left(\frac{d(x,t) \pm S_1^{\varepsilon}(t)}{\varepsilon}, \varepsilon(v \mp 2k^{\varepsilon})(x,t) \mp S_2^{\varepsilon}\right)$$
(4.22)

and

$$V^{\pm}(x,t) = v(x,t) \pm k^{\varepsilon}(x,t), \qquad (4.23)$$

where  $k^{\varepsilon}$  satisfied the system (K).

**Lemma 4.3.** Let  $\mathcal{L}_1^{\varepsilon}$  and  $\mathcal{L}_2^{\varepsilon}$  be the parabolic operators associated to (1.1) and (1.2) respectively, then we have

$$\mathcal{L}_1^{\varepsilon}(U^+, V^-) \ge 0, \tag{4.24}$$

$$\mathcal{L}_1^{\varepsilon}(U^-, V^+) \le 0, \tag{4.25}$$

$$\mathcal{L}_2^{\varepsilon}(U^+, V^+) \ge 0, \tag{4.26}$$

$$\mathcal{L}_2^{\varepsilon}(U^-, V^-) \le 0, \tag{4.27}$$

in  $\Omega \times [0,\overline{T}]$ .

*Proof.* We first prove (4.24). By a standard computation we have

$$\mathcal{L}_{1}^{\varepsilon}(U^{+}, V^{-}) = I_{1} + I_{2} + I_{3} + \frac{1}{\varepsilon}k^{\varepsilon} + \frac{1}{\varepsilon^{2}}S_{2}^{\varepsilon}, \qquad (4.28)$$

with

$$I_1 := \frac{U_{zz}}{\varepsilon^2} \left( 1 - |\nabla d|^2 \right) \tag{4.29}$$

$$I_2 := \frac{U_z}{\varepsilon} \left( d_t - \Delta d + \frac{C(\varepsilon(v - 2k^{\varepsilon}) - S_2^{\varepsilon})}{\varepsilon} + (S_1^{\varepsilon})_t \right)$$
(4.30)

$$I_3 := \varepsilon (v_t - 2k_t^{\varepsilon}) U_{\nu} - 2(\nabla d. (\nabla v - 2\nabla k^{\varepsilon})) U_{z\nu} - \varepsilon (\Delta v - 2\Delta k^{\varepsilon}) U_{\nu} - \varepsilon^2 (\nabla v - 2\nabla k^{\varepsilon})^2 U_{\nu\nu}$$
(4.31)

and where the derivatives of U are evaluated at the point

$$\left(\frac{d(x,t)+S_1^{\varepsilon}(t)}{\varepsilon},\varepsilon(v-2k^{\varepsilon})(x,t)-S_2^{\varepsilon}\right).$$

Using the definition of d and the property (4.3) of U we have

$$\begin{aligned} \left| U_{zz}(1-|\nabla d|^2) \right| &\leq \sup_{|d| \geq \frac{L}{2}} \left| U_{zz} \left( \frac{d(x,t) + S_1^{\varepsilon}(t)}{\varepsilon}, \varepsilon(v-2k^{\varepsilon})(x,t) - S_2^{\varepsilon} \right) \right| \\ &\leq A \sup_{|d| \geq \frac{L}{2}} e^{-\beta} \left| \frac{d(x,t) + S_1^{\varepsilon}(t)}{\varepsilon} \right| \leq A e^{-\beta} \frac{L/2 - S_1^{\varepsilon}(t)}{\varepsilon}. \end{aligned}$$

This gives since  $\lim_{\varepsilon \downarrow 0} S_1^{\varepsilon}(\overline{T}) = 0$  that

$$I_1 \ge -C_1. \tag{4.32}$$

Next we estimate the term  $I_2$ . Since  $V_n = d_t$  and  $\Delta d = -(N-1)K$ , we first note that the motion equation

$$d_t = \Delta d - \frac{3}{\sqrt{2}}v, \ \forall x \in \Gamma_t,$$

together with the mean value theorem and the smoothness of the function d implies

$$\left| d_t - \Delta d + \frac{3}{\sqrt{2}} v \right| \leq \tilde{D} |d|, \text{ in } \overline{\Omega} \times [0, \overline{T}],$$

where  $\tilde{D}$  is a positive constant. This yields in view of (4.30) and the fact that  $U_z \ge 0$  that

$$I_2 \ge \frac{U_z}{\varepsilon} \left[ -\tilde{D} | d + S_1^{\varepsilon} | \right] + \frac{U_z}{\varepsilon} \tilde{I}_2, \qquad (4.33)$$

with

$$\tilde{I}_2 := \left[ (S_1^{\varepsilon})_t + \frac{C(\varepsilon(v-2k^{\varepsilon}) - S_2^{\varepsilon})}{\varepsilon} - \frac{3}{\sqrt{2}}v - \tilde{D}S_1^{\varepsilon} \right].$$
(4.34)

Moreover we have by (4.6) and (4.8) that

$$|C(\varepsilon(v-2k^{\varepsilon})-S_2^{\varepsilon}) - \frac{3}{\sqrt{2}}(\varepsilon v - 2\varepsilon k^{\varepsilon} - S_2^{\varepsilon})| \le C_1 \varepsilon^2.$$
(4.35)

Substituting (4.35) into (4.34) we obtain

$$\tilde{I}_2 \ge S_1 \sqrt{\varepsilon} |\ln \varepsilon| e^{m_1 t} (t+1) \left[ m_1 - \tilde{D} \right] + \sqrt{\varepsilon} |\ln \varepsilon| \left[ S_1 - C_1 \frac{\sqrt{\varepsilon}}{|\ln \varepsilon|} - \frac{3}{\sqrt{2}} S_2 \right] - 3\sqrt{2} k^{\varepsilon}.$$

Thus choosing  $m_1 > 2\tilde{D}$  and  $S_1 > 1 + \frac{3}{\sqrt{2}}S_2$  and also using (4.8) we deduce

$$\tilde{I}_2 \ge \sqrt{\varepsilon} |\ln \varepsilon| \left( S_1 e^{m_1 t} \frac{m_1}{4} - 3\sqrt{2} D_1 \mathcal{G} \right) + \sqrt{\varepsilon} |\ln \varepsilon| S_1 e^{m_1 t} \left( \frac{m_1}{4} - 6\sqrt{2} C \mathcal{G}_2 \right),$$

for  $\varepsilon$  small enough. So for  $m_1 > 24\sqrt{2}D_2C\mathcal{G}_2$  and  $m_1 \ge 12\sqrt{2}D_1\mathcal{G}$  we obtain  $\tilde{I}_2 > 0$ . This together with (4.33) gives  $I_2 \ge -\tilde{D}U_z \frac{|d+S_1^{\varepsilon}|}{\varepsilon}$  and then by (4.3)

$$I_2 \ge -A\tilde{D}\sup_{\mathbf{R}}(|z|e^{-\beta|z|}) \ge -C_2.$$
 (4.36)

Moreover since  $U,\,v,\,k^{\varepsilon}$  and their derivatives are bounded we have

$$I_3 \ge -C_3. \tag{4.37}$$

Substituting (4.32), (4.36), (4.37) into (4.28) we obtain

$$\mathcal{L}_1^{\varepsilon}(U^+, V^-) \ge -C_1 - C_2 - C_3 + \frac{1}{\varepsilon}k^{\varepsilon} + \frac{S_2|\ln\varepsilon|}{\sqrt{\varepsilon}}.$$

Since  $k^{\varepsilon}$  is a positive function, we conclude that

$$\mathcal{L}_1^{\varepsilon}(U^+, V^-) \ge 0$$
, for  $\varepsilon$  small enough. (4.38)

Next we compute  $\mathcal{L}_2^{\varepsilon}(U^+, V^+)$ . We have that

$$\mathcal{L}_2^{\varepsilon}(U^+, V^+) = \varepsilon(v + k^{\varepsilon})_t - \Delta(v + k^{\varepsilon}) - U^+ + \gamma(v + k^{\varepsilon}).$$

Since v satisfies the limit equation  $-\Delta v = u - \gamma v$  one has

 $\mathcal{L}_{2}^{\varepsilon}(U^{+},V^{+}) = \varepsilon k_{t}^{\varepsilon} - \Delta k^{\varepsilon} + \gamma k^{\varepsilon} + \varepsilon v_{t} + (1-U^{+})\chi_{\{d>0\}} + (-1-U^{+})\chi_{\{d<0\}}.$ (4.39) Using (3.5), (2.1), (4.8) we note that

$$|h_{\pm}(0) - h_{\pm}(\varepsilon(v - 2k^{\varepsilon}) - S_2^{\varepsilon})| \le H(\varepsilon|v - 2k^{\varepsilon}| + S_2^{\varepsilon}) \le (H\overline{\mathcal{V}} + 1)\varepsilon.$$
(4.40)

Moreover we have

$$|1 - U^{+}|\chi_{\{d>0\}} \le |1 - h_{+}(\varepsilon(v - 2k^{\varepsilon}) - S_{2}^{\varepsilon})| + |h_{+}(\varepsilon(v - 2k^{\varepsilon}) - S_{2}^{\varepsilon}) - U|\chi_{\{d>0\}}, \quad (4.41)$$

where U is evaluated at the point  $\left(\frac{d(x,t) + S_1^{\varepsilon}(t)}{\varepsilon}, \varepsilon(v-2k^{\varepsilon})(x,t) - S_2^{\varepsilon}\right)$ . For d > 0 we have  $S_1\sqrt{\varepsilon} |\ln \varepsilon| \le d + S_1^{\varepsilon}(t)$ , which together with (4.4) gives

$$|h_{+}(\varepsilon(v-2k^{\varepsilon})-S_{2}^{\varepsilon})-U|\chi_{\{d>0\}} \leq Ae^{-\beta\frac{d+S_{1}^{\varepsilon}(t)}{\varepsilon}} \leq Ae^{-\beta S_{1}\frac{|\ln\varepsilon|}{\sqrt{\varepsilon}}} \leq \varepsilon, \quad (4.42)$$

for  $\varepsilon$  small enough. By (4.40), (4.41) and (4.42) we obtain

$$|1 - U^+|\chi_{\{d>0\}} \le (H\overline{\mathcal{V}} + 2)\varepsilon, \tag{4.43}$$

for  $\varepsilon$  small enough. Similarly, we have

$$|-1 - U|\chi_{\{d \le 0\}} \le |-1 - h_{-}(\varepsilon(v - 2k^{\varepsilon}) - S_{2}^{\varepsilon})|\chi_{\{d < -2S_{1}^{\varepsilon}(t)\}} + |h_{-}(\varepsilon(v - 2k^{\varepsilon}) - S_{2}^{\varepsilon}) - U|\chi_{\{d < -2S_{1}^{\varepsilon}(t)\}} + |-1 - U|\chi_{\{-2S_{1}^{\varepsilon}(t) \le d \le 0\}}.$$
 (4.44)

Further for  $d < -2S_1^{\varepsilon}(t)$  we have  $\frac{d + S_1^{\varepsilon}(t)}{\varepsilon} < -\frac{S_1^{\varepsilon}(t)}{\varepsilon} < -S_1 \frac{|\ln \varepsilon|}{\sqrt{\varepsilon}} < 0$  and then in view of (4.5)

$$|h_{-}(\varepsilon(v-2k^{\varepsilon})-S_{2}^{\varepsilon})-U|\chi_{\{d<-2S_{1}^{\varepsilon}(t)\}} \le Ae^{\beta\frac{d+S_{1}^{\varepsilon}(t)}{\varepsilon}} \le Ae^{-\beta S_{1}\frac{|\ln\varepsilon|}{\sqrt{\varepsilon}}} \le \varepsilon, \quad (4.45)$$

for  $\varepsilon$  small enough. By (4.2), (4.40), (4.44) and (4.45) we obtain

$$|-1 - U|\chi_{\{d \le 0\}} \le (H\overline{\mathcal{V}} + 2)\varepsilon + (1 + A)\chi_{\{-2S_1^{\varepsilon}(t) \le d \le 0\}}.$$
 (4.46)

Substituting (4.46) and (4.43) into (4.39) and also using (2.1) we deduce that

$$\mathcal{L}_{2}^{\varepsilon}(U^{+},V^{+}) \geq \varepsilon k_{t}^{\varepsilon} - \Delta k^{\varepsilon} + \gamma k^{\varepsilon} - (\overline{\mathcal{V}} + 2H\overline{\mathcal{V}} + 4)\varepsilon - (1+A)\chi_{\{-2S_{1}^{\varepsilon}(t) \leq d \leq 0\}}.$$

Let us apply lemma 4.2 with  $D_1 = \overline{\mathcal{V}} + 2H\overline{\mathcal{V}} + 4$  and  $D_2 = 1 + A$ , then we deduce from the elliptic equation satisfied by  $k^{\varepsilon}$  that

$$\mathcal{L}_{2}^{\varepsilon}(U^{+}, V^{+}) \ge \varepsilon k_{t}^{\varepsilon} + D_{1}\sqrt{\varepsilon} |\ln \varepsilon| - D_{1}\varepsilon.$$
(4.47)

This with (4.10) gives  $\mathcal{L}_{2}^{\varepsilon}(U^{+}, V^{+}) \geq 0$ , for  $\varepsilon$  small enough. Thus choosing  $D_{1} = \overline{\mathcal{V}} + 2H\overline{\mathcal{V}} + 4$ ,  $D_{2} = 1 + A$ ,  $S_{1} > 1 + \frac{3}{\sqrt{2}}S_{2}$  and

 $m_1 > \max(2\tilde{D}, 24\sqrt{2}D_2C\mathcal{G}_2, 12\sqrt{2}D_1)$  we have shown that the estimates (4.24) and (4.26) are satisfied. Similarly one can check (4.25) and (4.27) and conclude the proof of lemma 4.3. 

Furthermore using (4.7) and the fact that 
$$\frac{\partial k^{\varepsilon}}{\partial n} = \frac{\partial v}{\partial n} = 0$$
 we obtain  
$$\frac{\partial U^{+}}{\partial n} = \frac{\partial U^{-}}{\partial n} = \frac{\partial V^{+}}{\partial n} = \frac{\partial V^{-}}{\partial n} = 0.$$
(4.48)

We now check the initial conditions.

Lemma 4.4.

$$V^{-}(x,0) \le v^{\varepsilon}(x,t_0^{\varepsilon}) \le V^{+}(x,0) \tag{4.49}$$

and

$$U^{-}(x,0) \le u^{\varepsilon}(x,t_{0}^{\varepsilon}) \le U^{+}(x,0).$$
 (4.50)

*Proof.* It follows from (3.2) that

$$v_0(x) - C_0 \tau_0 \varepsilon |\ln \varepsilon| \le v^{\varepsilon}(x, \tau_0 \varepsilon^2 |\ln \varepsilon|) \le v_0(x) + C_0 \tau_0 \varepsilon |\ln \varepsilon|,$$

thus by (4.8) and the definition of  $V^{\pm}$ , (4.23), we have

l

$$V^{-}(x,0) \le v^{\varepsilon}(x,t_{0}^{\varepsilon}) \le V^{+}(x,0), \text{ for } \varepsilon \text{ small enough.}$$
 (4.51)

To obtain the initial condition for  $u^{\varepsilon}$  we consider two cases, namely  $d(x,0) \leq d(x,0)$ To be the initial condition of  $u^{-1}$  we consider two cases, namely  $u(x,0) \leq -2\frac{M_0}{\eta_0}\sqrt{\varepsilon}|\ln\varepsilon|$  and  $d(x,0) > -2\frac{M_0}{\eta_0}\sqrt{\varepsilon}|\ln\varepsilon|$ , where  $M_0$  and  $\eta_0$  are respectively defined in lemma 3.5 and in asumption (H5). 1/ We first suppose that  $d(x,0) \leq -2\frac{M_0}{\eta_0}\varepsilon|\ln\varepsilon|$ . Then else  $d(x,0) = dist(x,\Gamma_0) < 0$  or  $dist(x,\Gamma_0) \leq -L/2$ ; thus  $x \in \Omega_-(0)$  and

$$dist(x,\Gamma_0) \leq -2\frac{M_0}{\eta_0}\sqrt{\varepsilon}|\ln\varepsilon|.$$

This gives in view of (H5) that

$$u_0(x) \le -2M_0\sqrt{\varepsilon} |\ln \varepsilon|.$$

Then using (3.1), (3.5) and the fact that  $h_0(0) = 0$  we deduce

 $u_0(x) \leq -2M_0\sqrt{\varepsilon} |\ln \varepsilon| \leq -M_0\sqrt{\varepsilon} |\ln \varepsilon| + h_0(\varepsilon v_0)$ , for  $\varepsilon$  small enough,

so that  $x \in \tilde{\Omega}_{-}^{\varepsilon}$ . Thus by (3.33) we obtain

$$u^{\varepsilon}(x,\tau_0\varepsilon^2|\ln\varepsilon|) \le h_{-}(\varepsilon v_0) + M_0\varepsilon^{\frac{3}{2}}|\ln\varepsilon|.$$
(4.52)

Furthermore since

$$U^{+}(x,0) = U\left(\frac{d(x,0) + S_{1}\sqrt{\varepsilon}|\ln\varepsilon|}{\varepsilon}, \varepsilon(v_{0}(x) - 2k^{\varepsilon}(x,0)) - S_{2}\varepsilon^{\frac{3}{2}}|\ln\varepsilon|\right)$$

we deduce from (3.4) and (3.6) that

$$U^{+}(x,0) \geq h_{-}(\varepsilon(v_{0}(x) - 2k^{\varepsilon}(x,0)) - S_{2}\varepsilon^{\frac{3}{2}}|\ln\varepsilon|) \geq h_{-}(\varepsilon v_{0}(x) - S_{2}\varepsilon^{\frac{3}{2}}|\ln\varepsilon|)$$
  
$$\geq h_{-}(\varepsilon v_{0}(x)) + H_{1}S_{2}\varepsilon^{\frac{3}{2}}|\ln\varepsilon|.$$

Thus by (4.52) we deduce

$$U^{+}(x,0) \ge u^{\varepsilon}(x,\tau_0\varepsilon^2|\ln\varepsilon|), \qquad (4.53)$$

for  $S_2 \ge \frac{M_0}{H_1}$ .

2/ In the case  $d(x,0) > -2\frac{M_0}{\eta_0}\sqrt{\varepsilon}|\ln\varepsilon|$ , we have for  $S_1 > 2\frac{M_0}{\eta_0} + \frac{1}{\beta}$ , where  $\beta$  is defined in lemma 4.1, that

$$\frac{d(x,0) + S_1 \sqrt{\varepsilon} |\ln \varepsilon|}{\varepsilon} \ge -2\frac{M_0}{\eta_0} \frac{|\ln \varepsilon|}{\sqrt{\varepsilon}} + \left(2\frac{M_0}{\eta_0} + \frac{1}{\beta}\right) \frac{|\ln \varepsilon|}{\sqrt{\varepsilon}} = \frac{1}{\beta} \frac{|\ln \varepsilon|}{\sqrt{\varepsilon}}.$$

This implies since  $U_z > 0$  that

$$U^{+}(x,0) \ge U\left(\frac{1}{\beta} \frac{|\ln \varepsilon|}{\sqrt{\varepsilon}}, \varepsilon(v_0(x) - 2k^{\varepsilon}(x,0)) - S_2 \varepsilon^{\frac{3}{2}} |\ln \varepsilon|\right).$$

Thus using (4.4) and (3.4) one gets

$$U^{+}(x,0) \geq h_{+}(\varepsilon(v_{0}(x) - 2k^{\varepsilon}(x,0)) - S_{2}\varepsilon^{\frac{3}{2}}|\ln\varepsilon|) - Ae^{-\frac{|\ln\varepsilon|}{\sqrt{\varepsilon}}}$$
  
$$\geq h_{+}(\varepsilon v_{0}(x) - S_{2}\varepsilon^{\frac{3}{2}}|\ln\varepsilon|) - A\varepsilon^{2},$$

which in view of (3.6) gives

$$U^{+}(x,0) \ge h_{+}(\varepsilon v_{0}(x)) + H_{1}S_{2}\varepsilon^{\frac{3}{2}} |\ln \varepsilon| - A\varepsilon^{2}.$$
(4.54)

Furthermore by the estimate (3.31) we have

$$u^{\varepsilon}(x,\tau_0\varepsilon^2|\ln\varepsilon|) \le h_+(\varepsilon v_0) + M_0\varepsilon^{\frac{3}{2}}|\ln\varepsilon|,$$

which together with (4.54) implies

$$U^+(x,0) \ge u^{\varepsilon}(x,\tau_0\varepsilon^2|\ln\varepsilon|),$$

for  $S_2 \geq \frac{M_0 + A}{H_1}$  and  $\varepsilon$  small enough. This with (4.53) proves that  $U^+(x, 0) \geq u^{\varepsilon}(x, \tau_0 \varepsilon^2 |\ln \varepsilon|)$  for all  $x \in \Omega$ . Similarly one can check that  $U^-(x, 0) \leq u^{\varepsilon}(x, \tau_0 \varepsilon^2 |\ln \varepsilon|)$  for all  $x \in \Omega$  and concludes the proof of lemma 4.4.  $\Box$ 

4.3. **Proof of Theorem 1.3.** We are now in a position to prove Theorem 1.3. Using (4.51) and the lemmas 4.3, 4.4 and A.1 with  $\tilde{t} = t_0^{\varepsilon} = \tau_0 \varepsilon^2 |\ln \varepsilon|$ , we have

$$U^{-}(x,t) \le u^{\varepsilon}(x,t_0^{\varepsilon}+t) \le U^{+}(x,t), \qquad (4.55)$$

$$V^{-}(x,t) \le v^{\varepsilon}(x,t_{0}^{\varepsilon}+t) \le V^{+}(x,t), \qquad (4.56)$$

for all  $(x,t) \in \Omega \times [0,\overline{T}]$ . From the definition of  $V^{\pm}$ , (4.23), and the property (4.8) of  $k^{\varepsilon}$  we obtain

$$v(x,t) - \mathcal{K}_M(\overline{T})\sqrt{\varepsilon}|\ln\varepsilon| \le v^{\varepsilon}(x,t_0^{\varepsilon} + t) \le v(x,t) + \mathcal{K}_M(\overline{T})\sqrt{\varepsilon}|\ln\varepsilon|, \qquad (4.57)$$

for all  $(x,t) \in \Omega \times [0,\overline{T}]$ . Thus using (2.1) and noting that

$$v(x,t) - v(x,t - \tau_0 \varepsilon^2 |\ln \varepsilon|) = \int_{t - \tau_0 \varepsilon^2 |\ln \varepsilon|}^t v_t(x,s) ds$$

we obtain

$$\begin{aligned} v(x,t) - \mathcal{K}_M(\overline{T})\sqrt{\varepsilon}|\ln\varepsilon| - \overline{\mathcal{V}}\tau_0\varepsilon^2|\ln\varepsilon| &\leq v^{\varepsilon}(x,t) \\ &\leq v(x,t) + \overline{\mathcal{V}}\tau_0\varepsilon^2|\ln\varepsilon| + \mathcal{K}_M(\overline{T})\sqrt{\varepsilon}|\ln\varepsilon|, \end{aligned}$$

for all  $(x,t) \in \Omega \times [\tau_0 \varepsilon^2 | \ln \varepsilon |, \overline{T}]$ , which implies (1.9). Next we show (1.8). We have by (4.55) and the definition of  $U^{\pm}$ , (4.22), that

$$U\left(\frac{d(x,t) - S_1^{\varepsilon}(t)}{\varepsilon}, \varepsilon(v(x,t) + 2k^{\varepsilon}(x,t)) + S_2\varepsilon^{\frac{3}{2}}|\ln\varepsilon|\right) \le u^{\varepsilon}(x,\tau_0\varepsilon^2|\ln\varepsilon| + t) \quad (4.58)$$

and

$$u^{\varepsilon}(x,\tau_{0}\varepsilon^{2}|\ln\varepsilon|+t) \leq U\left(\frac{d(x,t)+S_{1}^{\varepsilon}(t)}{\varepsilon},\varepsilon(v(x,t)-2k^{\varepsilon}(x,t))-S_{2}\varepsilon^{\frac{3}{2}}|\ln\varepsilon|\right),$$
(4.59)

for all  $(x,t) \in \Omega \times [0,\overline{T}]$ .

Let  $(x,t) \in \Omega \times [0,\overline{T}]$  such that  $dist(x,\Gamma_t) \ge 2S_1^{\varepsilon}(\overline{T})$  then we have

$$d(x,t) - S_1^{\varepsilon}(t) \ge S_1 \sqrt{\varepsilon} |\ln \varepsilon| > 0.$$
(4.60)

Thus using (4.58), (4.59), (4.4) and the fact that  $U_z > 0$  we deduce that

$$h_{+}\left(\varepsilon(v(x,t)+2k^{\varepsilon}(x,t))+S_{2}\varepsilon^{\frac{3}{2}}|\ln\varepsilon|\right)-Ae^{-\beta}\frac{d(x,t)-S_{1}^{\varepsilon}(t)}{\varepsilon}$$
$$\leq u^{\varepsilon}(x,\tau_{0}\varepsilon^{2}|\ln\varepsilon|+t)\leq h_{+}\left(\varepsilon(v(x,t)-2k^{\varepsilon}(x,t))-S_{2}\varepsilon^{\frac{3}{2}}|\ln\varepsilon|\right)$$

In view of (3.5) we deduce that

$$h_{+}(0) - H(\varepsilon \overline{\mathcal{V}} + 2\mathcal{K}_{M}(\overline{T})\varepsilon\sqrt{\varepsilon}|\ln\varepsilon| + S_{2}\varepsilon^{\frac{3}{2}}|\ln\varepsilon|) - Ae^{-\beta}\frac{d(x,t) - S_{1}^{\varepsilon}(t)}{\varepsilon}$$

$$\leq u^{\varepsilon}(x,\tau_0\varepsilon^2|\ln\varepsilon|+t) \leq h_+(0) + H(\varepsilon\overline{\mathcal{V}} + 2\mathcal{K}_M(\overline{T})\varepsilon\sqrt{\varepsilon}|\ln\varepsilon| + S_2\varepsilon^{\frac{3}{2}}|\ln\varepsilon|).$$

Further by (4.60)

$$e^{-\beta \frac{d(x,t)-S_1^{\varepsilon}(t)}{\sqrt{\varepsilon}}} \le e^{-\beta S_1 \frac{|\ln \varepsilon|}{\sqrt{\varepsilon}}} \le \varepsilon$$
, for  $\varepsilon$  small enough

and thus for all  $(x,t) \in \Omega \times [0,\overline{T}]$  satisfying  $dist(x,\Gamma_t) \ge 2S_1^{\varepsilon}(\overline{T})$  we conclude that

$$1 - \varepsilon M_1 \le u^{\varepsilon}(x, \tau_0 \varepsilon^2 |\ln \varepsilon| + t) \le 1 + \varepsilon M_1,$$

where  $M_1$  is a positive constant. In the same way, one can show the existence of a positive constant  $M_2$  such that

$$-1 - \varepsilon M_2 \le u^{\varepsilon}(x, \tau_0 \varepsilon^2 |\ln \varepsilon| + t) \le -1 + \varepsilon M_2,$$

for all  $(x,t) \in \Omega \times [0,\overline{T}]$  satisfying  $dist(x,\Gamma_t) \leq -2S_1^{\varepsilon}(\overline{T})$ . This implies (1.8) and concludes the proof of Theorem 1.3.

## 5. Integral of the Green function on a family of hypersurface $(\mathcal{H}_{\lambda})_{\lambda \in \Lambda}$ .

5.1. **Preliminary notations.** Let  $\mathcal{H}_0$  be a compact hypersurface of  $\mathbb{R}^N$  of class  $C^k$ , with  $k \geq 2$  and  $\nu_0 : \mathcal{H}_0 \to \mathbb{R}^N$  a unit normal vector on  $\mathcal{H}_0$  of class  $C^{k-1}$ . Let  $\delta > 0$  be such that the function  $\psi_0$  defined by

$$\psi_0: \begin{cases} \mathcal{H}_0 \times (-\delta, \delta) &\to \mathbf{R}^N \\ (x, s) &\mapsto \psi_0(x, s) = x + s\nu_0(x) \end{cases}$$

is a diffeomorphism from  $\mathcal{H}_0 \times (-\delta, \delta)$  to a tubular neighborhood  $\mathcal{H}_0(\delta)$  of  $\mathcal{H}_0$ . (5.1)

Let  $\Lambda$  be a compact set and  $\phi : \Lambda \times \mathcal{H}_0 \to \mathbb{R}^N$  a continuous function satisfying the two following assumptions :

 $(\mathcal{A}1)$  For all  $\lambda \in \Lambda$ ,  $\phi_{\lambda} : x \mapsto \phi(\lambda, x)$  is a  $C^k$ -diffeomorphism from  $\mathcal{H}_0$  to a hypersurface  $\mathcal{H}_{\lambda}$ ,

 $(\mathcal{A}2)$  The differential of  $\phi_{\lambda}$  depends continuously on  $(\lambda, x) \in \Lambda \times \mathcal{H}_0$ . Let  $\nu_{\lambda}$  be the unit normal vector on  $\mathcal{H}_{\lambda}$  of class  $C^{k-1}$ . We denote by  $Jac(\phi_{\lambda}(x))$  the jacobian of  $\phi_{\lambda}$ . Since by  $(\mathcal{A}2)$ ,  $Jac(\phi_{\lambda}(x))$  is a continuous function on the compact set  $\Lambda \times \mathcal{H}_0$  we deduce that there exists a positive constant  $C_{\phi}$  such that

$$|Jac(\phi_{\lambda}(x))| \le C_{\phi}, \text{ for all } (\lambda, x) \in \Lambda \times \mathcal{H}_{0}.$$
(5.2)

Finally, we define  $\phi^*$  by

$$\phi^*: \begin{cases} \Lambda \times \mathcal{H}_0 \times \mathbf{R} & \to \mathbf{R}^N \\ (\lambda, x, s) & \mapsto \phi^*(\lambda, x, s) = \phi_\lambda(x) + s\nu_\lambda(\phi_\lambda(x)) \end{cases}$$

Further in what follows we denote by B(x, R) the open ball of  $\mathbb{R}^N$  of center x and radius R.

## 5.2. Uniform tubular neighborhood of $\mathcal{H}_{\lambda}$ .

**Lemma 5.1.** 1/ There exists  $s_0 > 0$  such that for all  $\lambda \in \Lambda$  the function

$$\phi_{\lambda}^{*}: \begin{cases} & \mathcal{H}_{0} \times (-s_{0}, s_{0}) & \to \mathbf{R}^{N} \\ & (x, s) & \mapsto \phi_{\lambda}^{*}(x, s) = \phi^{*}(\lambda, x, s) \end{cases}$$

is a  $C^{k-1}$  diffeomorphism from  $\mathcal{H}_0 \times (-s_0, s_0)$  to the tubular neighborhood of  $\mathcal{H}_{\lambda}$  denoted by  $\mathcal{H}_{\lambda}(s_0)$ .

2/ Setting  $\psi_{\lambda}$  the diffeomorphism defined from  $\mathcal{H}_0(s_0)$  to  $\mathcal{H}_{\lambda}(s_0)$  by  $\psi_{\lambda} := \phi_{\lambda}^* \circ (\psi_0)^{-1}$ , then there exists a strictly positive constant c > 0 such that

$$|\psi_{\lambda}(z') - \psi_{\lambda}(z)| \ge c|z' - z|, \text{ for all } \lambda \in \Lambda \text{ and } z, z' \in \mathcal{H}_0(s_0).$$
(5.3)

*Proof.* We first claim that

there exists  $s_1 > 0$  such that for all  $\lambda \in \Lambda$  and all  $(x, s) \in \mathcal{H}_0 \times (-s_1, s_1)$ ,  $D\phi_{\lambda}^*(x, s)$ is an isomorphism from  $T_x\mathcal{H}_0 \times \mathbb{R}$  to  $\mathbb{R}^N$ , where  $T_x\mathcal{H}_0$  is the tangent hyperplane to  $\mathcal{H}_0$  at x.

<u>Proof of the claim</u>: Let  $\Delta(\lambda, x, s) := \left| det \left( D\phi_{\lambda}^{*}(x, s) \right) \right|$ , then  $\Delta$  is continuous on  $\Lambda \times \mathcal{H}_{0} \times \mathbb{R}$ . Moreover we deduce from  $(\mathcal{A}1)$  that  $\Delta(\lambda, x, 0) > 0$ . Further from  $(\mathcal{A}2)$  we deduce the continuity of  $\Delta$  on the compact set  $\Lambda \times \mathcal{H}_{0}$ . Thus there exists a constant m > 0 such that  $\Delta(\lambda, x, 0) \geq m$ , for all  $(\lambda, x) \in \Lambda \times \mathcal{H}_{0}$ . Since  $\Delta$  is uniformly continuous on the compact set  $\Lambda \times \mathcal{H}_{0} \times [-1, 1]$  there exists  $s_{1} \in (0, 1)$  such that

$$|\Delta(\lambda, x, s) - \Delta(\lambda, x, 0)| < m$$
, for all  $\lambda \in \Lambda$  and all  $(x, s) \in \mathcal{H}_0 \times (-s_1, s_1)$ ,

which implies that

$$\Delta(\lambda, x, s) > 0, \text{ for all } \lambda \in \Lambda \text{ and all } (x, s) \in \mathcal{H}_0 \times (-s_1, s_1).$$
(5.4)

Thus the preliminary claim is obtained.

Further since  $\psi_{\lambda} \in C^1(\mathcal{H}_0 \times (-s_1, s_1))$  and since  $(\lambda, x, s) \to D\psi_{\lambda}(x, s)$  is continuous on  $\Lambda \times \mathcal{H}_0 \times (-s_1, s_1)$  we deduce from the previous claim and the local inversion theorem with parameter that there exist  $\eta > 0$  and c > 0 such that  $\mathcal{H}_0(\eta) \subset \mathcal{H}_0(s_1)$  and

$$|\psi_{\lambda}(z) - \psi_{l}(z')| \ge c|z - z'|, \ \forall \lambda \in \Lambda \text{ and all } (z, z') \in \mathcal{H}_{0}(\eta).$$

Choosing  $s_0 \in (0, \eta]$ , we obtain (5.3), which in particular implies that  $\psi_{\lambda}$  is injective for all  $\lambda \in \Lambda$ . Finally by (5.4) we conclude that  $\psi_{\lambda}$  is a diffeomorphism from  $\mathcal{H}_0(s_0)$  to  $\mathcal{H}_{\lambda}(s_0)$ , which achieves the proof of lemma 5.1.

5.3. Volume of the balls of the hypersurface  $\mathcal{H}_{\lambda}$ . We first estimate the volume of a ball of  $\mathcal{H}_0$ . More precisely setting for  $x \in \mathcal{H}_0$  and r > 0  $\beta(x, r) := B(x, r) \cap \mathcal{H}_0 = \{y \in \mathcal{H}_0, |x - y| < r\}$  we prove the following lemma

**Lemma 5.2.** There exists a constant C such that

$$Vol(\beta(x,r)) \le \mathcal{C}r^{N-1}, \text{ for all } (x,r) \in \mathcal{H}_0 \times (0,\infty).$$
(5.5)

*Proof.* Let  $x \in \mathcal{H}_0$ . There exists  $i \in \{1, ..., N\}$  such that the projection,  $p_i$  from  $\mathbb{R}^N$  to the hyperplan  $H_i$  of equation  $X_i = 0$ , induces a diffeomorphism from an open

neighborhood  $O_x \subset \mathcal{H}_0$  of x to an open set  $O'_x$  of  $H_i$ . We denote by  $\varphi_x$  the inverse of the restriction of  $p_i$  to  $O_x$ , namely

$$\varphi_x = (p_i|_{O_x})^{-1}: \ O'_x \to O_x$$

Let R > 0 be such that the closed ball of center  $p_i(x)$  and radius R,  $\overline{B(p_i(x), R)}$ , is contained in  $O'_x$ , then there exists a constant  $C_x$  such that

$$|Jac(\varphi_x(y))| \le C_x \text{ for all } y \in \overline{B(p_i(x), R)},$$
(5.6)

where  $Jac(\varphi_x)$  is the Jacobian of  $\varphi_x$ . Further we set  $U_x := \varphi_x(B(p_i(x), R))$ . Since  $\mathcal{H}_0$  is compact there exists an open finite subcover of  $\mathcal{H}_0$ ,  $(U_{x_j})_{j \in \{1,...,\mathcal{J}\}}$ . Let  $\rho > 0$  be the Lebesgue number of the cover  $(U_{x_j})_{j \in \{1,...,\mathcal{J}\}}$ , then by definition of  $\rho$  every subset of  $\mathcal{H}_0$  having diameter less than  $\rho$  is contained in some  $U_{x_j}$ .

Let  $x \in \mathcal{H}_0$ , there exists  $j \in \{1, ..., \mathcal{J}\}$  such that  $\beta(x, r) \subset U_{x_j}$  for all  $r \leq \rho/2$ . By the previous remark, there exists a projection  $p_{i_0}$  which is a diffeomorphism from  $U_{x_j}$  to  $p_{i_0}(U_{x_j}) = B(p_{i_0}(x_j), R)$ , so that for all  $r \leq \rho/2$ 

$$\begin{aligned} \operatorname{Vol}(\beta(x,r)) &= \int_{\beta(x,r)} d\sigma(x) = \int_{p_{i_0}(\beta(x,r))} |\operatorname{Jac}(\varphi(y))| dy \\ &\leq \int_{B(p_{i_0}(x_j),r))} |\operatorname{Jac}(\varphi(y))| dy. \end{aligned}$$

Setting  $C := \max(C_{x_1}, ..., C_{x_{\tau}})$  this gives in view of (5.6) that

$$Vol(\beta(x,r)) \le C \int_{B(p_{i_0}(x),r)} dy = Ca_{N-1}r^{N-1} \text{ for all } r \le \rho/2,$$
 (5.7)

where  $a_{N-1}$  denotes the volume of the unit ball of  $\mathbb{R}^{N-1}$ . Moreover since  $\lambda \mapsto Vol(\mathcal{H}_{\lambda})$  is continuous on the compact set  $\Lambda$  one has

$$\frac{Vol(\beta(x,r))}{r^{N-1}} \le \frac{2^{N-1}Vol(\mathcal{H}_{\lambda})}{\rho^{N-1}} \le \frac{2^{N-1}}{\rho^{N-1}}\tilde{C}, \text{ for all } r \ge \rho/2.$$

This together with (5.7) implies (5.5) and concludes the proof of lemma 5.2.

We now consider a ball of  $\mathcal{H}_{\lambda}$  and prove a similar estimate to (5.5).

**Lemma 5.3.** Setting  $\beta(\lambda, x, r) = B(x, r) \cap \mathcal{H}_{\lambda}$  for  $x \in \mathcal{H}_{\lambda}$  and r > 0, then there exists a constant  $\tilde{\mathcal{C}}$  such that for all  $\lambda \in \Lambda$  we have

$$Vol(\beta(\lambda, x, r)) \le \tilde{\mathcal{C}}r^{N-1}, \text{ for all } (x, r) \in \mathcal{H}_{\lambda} \times (0, \infty).$$
(5.8)

*Proof.* Using the change of variables  $\phi_{\lambda}$  on gets

$$Vol(\beta(\lambda, x, r)) = \int_{\beta(x, r)\cap \mathcal{H}_{\lambda}} d\sigma_{\lambda}(y) = \int_{\phi_{\lambda}^{-1}(\beta(\lambda, x, r))} |Jac(\phi_{\lambda}(z))| d\sigma_{0}(z)$$
  
$$\leq C_{\phi} Vol(\phi_{\lambda}^{-1}(\beta(\lambda, x, r))).$$
(5.9)

Further let  $M, M' \in \phi_{\lambda}^{-1}(\beta(\lambda, x, r)) \subset \mathcal{H}_0$  and let  $N, N' \in \beta(\lambda, x, r)$  such that  $N := \phi_{\lambda}(M)$  and  $N' := \phi_{\lambda}(M')$ , then applying lemma 5.1, there exists  $s_0 > 0$  such that for all  $\lambda \in \Lambda$  the diffeomorphism  $\psi_{\lambda}$  from  $\mathcal{H}_0(s_0)$  to  $\mathcal{H}_{\lambda}(s_0)$  satisfies (5.3), so that in particular

$$|M - M'| \le \frac{1}{c} |\psi_{\lambda}(M) - \psi_{\lambda}(M')|.$$
 (5.10)

Noting that  $M, M' \in \mathcal{H}_0$  and then  $\psi_{\lambda}(M) = \phi_{\lambda}(M), \ \psi_{\lambda}(M') = \phi_{\lambda}(M')$ , we obtain from (5.10) that  $|M - M'| \leq \frac{1}{c}|N - N'| \leq \frac{2r}{c}$ . Thus  $diam(\phi_{\lambda}^{-1}(\beta(\lambda, x, r)) \leq \frac{2r}{c}$  and

 $\phi_{\lambda}^{-1}(\beta(x,r) \cap \mathcal{H}_{\lambda})$  is contained in a ball, B', of radius  $r' = \frac{2r}{c}$ . Finally, by lemma 5.2 we obtain

$$Vol(\phi_{\lambda}^{-1}(\beta(\lambda, x, r))) \le \int_{\mathcal{H}_0 \cap B'} d\sigma_0(y) \le \mathcal{C}\left(\frac{2r}{c}\right)^{N-1}$$

which together with (5.9) implies (5.8) and achieves the proof of lemma 5.3.

5.4. Integral of the Green function on  $\mathcal{H}_{\lambda}$ . We set for N > 2 and  $p \in \mathbb{N}^*$ 

$$J(x,y) := \frac{1}{|x-y|^{N-2}} \text{ and } J_p(x,y) = \begin{cases} J(x,y) & \text{if } |x-y| > \frac{1}{p} \\ p^{N-2} & \text{otherwise,} \end{cases}$$

and for N = 2 and  $p \in \mathbb{N}^*$ 

$$J(x,y) := \left| \ln |x-y| \right| \text{ and } J_p(x,y) = \begin{cases} J(x,y) & \text{if } |x-y| > \frac{1}{p} \\ \ln(p) & \text{otherwise.} \end{cases}$$

Let

$$P(\lambda, x) := \int_{\mathcal{H}_{\lambda}} J(x, y) d\sigma_{\lambda}(y) \text{ and } P_p(\lambda, x) := \int_{\mathcal{H}_{\lambda}} J_p(x, y) d\sigma_{\lambda}(y)$$
(5.11)

we prove below that P and  $P_p$  are bounded.

**Lemma 5.4.** Let the assumptions (A1) and (A2) be satisfied, then the function  $(\lambda, x) \to P(\lambda, x)$  is continuous on  $\Lambda \times \mathbb{R}^N$ . Moreover there exists a positive constant  $\mathcal{P}$  such that

$$P(\lambda, x) = \int_{\mathcal{H}_{\lambda}} J(x, y) d\sigma_{\lambda}(y) \le \mathcal{P}, \text{ for all } \lambda \in \Lambda \text{ and } x \in \mathbb{R}^{N}.$$
(5.12)

*Proof.* We first consider the case N > 2. Using the change of variables  $\phi_{\lambda}$  on has

$$P_p(\lambda, x) = \int_{\mathcal{H}_0} J_p(x, \phi_\lambda(z)) |Jac(\phi_\lambda(z))| d\sigma_0(z).$$

Since  $(\lambda, x, z) \mapsto J_p(x, \phi_{\lambda}(x))|Jac(\phi_{\lambda}(x))|$  is continuous and bounded by  $C_{\phi}p^{N-2}$ , which is integrable on  $\mathcal{H}_0$ , we deduce that  $(\lambda, x) \mapsto P_p(\lambda, x)$  is continuous on  $\Lambda \times \mathbb{R}^N$ . We next prove the uniform convergence of  $(P_p)$  to P on  $\Lambda \times \mathbb{R}^N$ , as  $p \uparrow \infty$ . We have

$$0 \le P(\lambda, x) - P_p(\lambda, x) = \int_{\mathcal{H}_{\lambda} \cap B(x, \frac{1}{p})} (J(x, y) - p^{N-2}) d\sigma_{\lambda}(y)$$
$$\le \int_{\mathcal{H}_{\lambda} \cap B(x, \frac{1}{p})} J(x, y) d\sigma_{\lambda}(y).$$
(5.13)

Let  $q \in \mathbb{N}$ , we set  $\beta_q = \mathcal{H}_{\lambda} \cap B(x, \frac{1}{p2^q})$ , so that  $|x - y| \ge \frac{1}{p2^{q+1}}$  for  $y \in \beta_q \setminus \beta_{q+1}$ . We obtain from (5.13) and lemma 5.3

$$0 \le P(\lambda, x) - P_p(\lambda, x) \le \sum_{q \in \mathbb{N}} \int_{\beta_q \setminus \beta_{q+1}} J(x, y) d\sigma_{\lambda}(y)$$
  
$$\le \sum_{q \in \mathbb{N}} (p2^{q+1})^{N-2} Vol(\beta_q \setminus \beta_{q+1}) \le \sum_{q \in \mathbb{N}} (p2^{q+1})^{N-2} Vol(\beta_q),$$

so that

$$0 \le P(\lambda, x) - P_p(\lambda, x) \le \sum_{q \in \mathbb{N}} (p2^{q+1})^{N-2} \left(\frac{1}{p2^q}\right)^{N-1} \tilde{\mathcal{C}} = \frac{2^{N-1}}{p} \tilde{\mathcal{C}}$$

Thus the sequence of continuous functions  $(P_p)$  converges uniformly to P on  $\Lambda \times \mathbb{R}^N$ , as  $p \uparrow \infty$  and then P is continuous on  $\Lambda \times \mathbb{R}^N$ . Further let  $R_0$  be such that  $\phi(\Lambda \times \mathcal{H}_0) \subset B(0, R_0)$  then the continuity of P on  $\Lambda \times \mathbb{R}^N$  implies that

$$P$$
 is bounded on the compact set  $\Lambda \times \overline{B(0, R_0 + 1)}$ . (5.14)

Moreover let  $x \notin \overline{B(0, R_0 + 1)}$  we have  $0 \leq J(x, y) \leq 1$  for  $y \in \mathcal{H}_{\lambda}$ , so that

$$P(\lambda, x) \leq \int_{\mathcal{H}_{\lambda}} d\sigma_{\lambda}(y) = \int_{\mathcal{H}_{0}} |Jac(\phi_{\lambda}(x))| d\sigma_{0}(z) \leq C_{\phi} Vol(\mathcal{H}_{0}).$$

This together with (5.14) implies (5.12) and concludes the proof of lemma 5.4 in the case N > 2. Similarly, one can show lemma 5.4 in the case N = 2.

Finally, we deduce from lemma 5.4 that the integral of the Green function on  $\Gamma_t$  or on continuous perturbation of  $\Gamma_t$  is bounded. More precisely we will apply lemma 5.4 with successively  $\lambda = t$ ,  $\Lambda = [0, T]$  and with  $\lambda = (t, \varepsilon)$ ,  $\Lambda = [0, T] \times [0, \tilde{\varepsilon}_0]$  with  $\tilde{\varepsilon}_0$  to be chosen later to deduce the following Corollary.

**Corollary 1.** Let  $(u, v, \Gamma)$ , with  $\Gamma = (\Gamma_t \times \{t\})_{t \in [0,\overline{T}]}$  be the solution of the free boundary Problem (P) and let G be the Green function associated with  $-\Delta + \gamma$  with Neumann condition then there exists a positive constant  $\mathcal{G}$  such that

$$\int_{\Gamma_t} |G(x,x')| dx' \le \mathcal{J} \int_{\Gamma_t} |J(x,x')| dx' \le \mathcal{G}, \text{ for all } (x,t) \in \Omega \times [0,\overline{T}].$$
(5.15)

Moreover, setting

$$\Gamma_{t,\varepsilon} := \{ x \in \Omega, \ d^{\varepsilon}(x,t) = 0 \}, \ where \ d^{\varepsilon}(x,t) = d(x,t) + 2S_1 \sqrt{\varepsilon} |\ln \varepsilon| e^{m_1 t}$$

then there exist  $\tilde{\varepsilon}_0 > 0$  and a positive constant  $\mathcal{G}_1$  independent of  $S_1$  such that

$$\int_{\Gamma_{t,\varepsilon}} |G(x,x')| dx' \le \mathcal{G}_1, \text{ for all } (x,t,\varepsilon) \in \Omega \times [0,\overline{T}] \times [0,\tilde{\varepsilon}_0].$$
(5.16)

Similarly there exists a positive constant  $\mathcal{G}_2$  such that

$$\int_{\Gamma_t + rn} |G(x, x')| dx' \le \mathcal{G}_2, \text{ for all } (x, t, r) \in \Omega \times [0, \overline{T}] \times [-L, L],$$
(5.17)

where n is the normal to  $\Gamma_t$  and  $L \in (0, s_0)$ .

*Proof.* We recall (see for example [3] p.1214) that there exists a positive constant  $\mathcal{J}$  such that

$$|G(x,x')| \le \mathcal{J}J(x,x'), \text{ for all } (x,x') \in \Omega^2.$$
(5.18)

Since  $\Gamma \in C^{2+\alpha,\frac{2+\alpha}{2}}$ , the function  $\phi_{\lambda}$  related to  $\Gamma$  and defined by  $(\mathcal{A}1)$  is a  $C^{2+\alpha}$ diffeomorphism from  $\Gamma_0$  to  $\Gamma_t$  and  $t \mapsto \Gamma_{t,\varepsilon} \in C^{\frac{2+\alpha}{2}}([0,\overline{T}]) \subset C([0,\overline{T}])$ . Thus applying lemma 5.4 we deduce from (5.12) and (5.18) the estimate (5.15). Further let  $\varepsilon$  small enough such that  $2S_1\sqrt{\varepsilon} |\ln \varepsilon| e^{m_1\overline{T}} \leq s_0$  then since  $(t,\varepsilon) \mapsto \Gamma_{t,\varepsilon} \in C^{\frac{2+\alpha}{2},\infty}([0,\overline{T}] \times [0,\tilde{\varepsilon}_0]) \subset C([0,\overline{T}] \times [0,\tilde{\varepsilon}_0])$  we also obtain from lemma 5.4 the estimate (5.16). In the same way, assuming that  $L < s_0$  and then using (5.12) and the fact that  $(t,r) \mapsto \Gamma_t + rn \in C^{\frac{2+\alpha}{2},\infty}([0,\overline{T}] \times [-L,L]) \subset C([0,\overline{T}] \times [-L,L])$  we deduce (5.17). This ends the proof of Corollary 1.

**Appendix** A. **Appendix : Comparison principle.** In this Section, we recall a classical comparison principle lemma and we refer to [4] for its proof.

**Lemma A.1.** We assume that  $\underline{u}$ ,  $\underline{v}$ ,  $\overline{u}$  and  $\overline{v}$  are four bounded functions satisfying the following inequalities

$$\mathcal{L}_{1}^{\varepsilon}(\overline{u},\underline{v}) \geq 0 \text{ and } \mathcal{L}_{1}^{\varepsilon}(\underline{u},\overline{v}) \leq 0 \qquad \text{in } \Omega \times (0,T)$$
(A.1)

$$\mathcal{L}_{2}^{\varepsilon}(\overline{u},\overline{v}) \geq 0 \text{ and } \mathcal{L}_{2}^{\varepsilon}(\underline{u},\underline{v}) \leq 0 \qquad \text{in } \Omega \times (0,T)$$
(A.2)

$$\frac{\partial \underline{u}}{\partial \overline{n}} \le 0 \le \frac{\partial \overline{u}}{\partial \overline{n}} \text{ and } \frac{\partial \underline{v}}{\partial \overline{n}} \le 0 \le \frac{\partial \overline{v}}{\partial \overline{n}} \text{ on } \partial\Omega \times (0, T)$$
(A.3)

$$\underline{u}(x,0) \le u^{\varepsilon}(x,\tilde{t}) \le \overline{u}(x,0) \qquad \text{for } x \in \Omega \tag{A.4}$$

$$\underline{v}(x,0) \le v^{\varepsilon}(x,\tilde{t}) \le \overline{v}(x,0) \qquad \text{for } x \in \Omega, \tag{A.5}$$

for some  $\tilde{t} \in [0,T)$ . Then we have

$$\underline{u}(x,t) \le u^{\varepsilon}(x,\tilde{t}+t) \le \overline{u}(x,t) \quad in \ \Omega \times [0,T)$$
(A.6)

$$\underline{v}(x,t) \le v^{\varepsilon}(x,t+t) \le \overline{v}(x,t) \quad in \ \Omega \times [0,T).$$
(A.7)

Moreover  $\overline{u}$  and  $\underline{u}$  are called respectively supersolution and subsolution of  $u^{\varepsilon}$ . In the same way,  $\overline{v}$  and  $\underline{v}$  are called respectively supersolution and subsolution of  $v^{\varepsilon}$ .

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E-mail address: mhenry@cmi.univ-mrs.fr