

Research Article

## Higher gradient bounds for a class of higher-order nonlinear systems

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### Abstract

In this article, fundamental  $L^p$ -estimates and the large-time behavior for higher derivatives of solutions to a generalized class of higher-order nonlinear parabolic systems are studied.

**Keywords:** higher-order operators; heat kernel estimates;  $L^p$ -estimates; asymptotic behavior.

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## 1. Statements of the main results

This paper is devoted to the study of solutions to the nonlinear parabolic system

$$\begin{cases} \frac{\partial u}{\partial t} + \mathcal{L}_m u = \mathbf{a} \cdot \nabla^\theta (f(|\nabla^\kappa v|) u), \\ \frac{\partial v}{\partial t} + \mathcal{L}_m v = \mathbf{b}(t) \cdot \nabla^\sigma (u - v), \\ u_0, v_0 \in L^1(\mathbb{R}^n), \end{cases} \quad (1)$$

where  $t > 0$ ,  $\kappa + \sigma \leq 2m - 1$  and  $\nabla^k$  denotes the vector  $(D^\gamma)_{|\gamma|=k}$  with  $\gamma = (\gamma_1, \dots, \gamma_n) \in \mathbb{N}^n$ . The constant vector  $\mathbf{a}$  is in  $\mathbb{R}^n$  and the vectorial function  $\mathbf{b} : t \mapsto \mathbf{b}(t)$  satisfies the inequality

$$|\mathbf{b}(t)| \leq C t^{-\frac{4m+\epsilon-\sigma}{4m}}$$

for a small enough  $\epsilon > 0$ . The nonlinear function  $f$  is such that  $f \in C^\theta(\mathbb{R})$  and  $f(0) = 0$ . The class of homogeneous operators  $\mathcal{L}_m = \Delta^m \chi \Delta^m$  is of order  $4m$  and the function  $\chi$  is bounded, measurable, positive, and independent of time.

The particular case, when  $\mathcal{L}_m = \Delta$ ,  $\mathbf{a} = \mathbf{b} = \mathbf{1}$ ,  $\theta = \kappa = 1$ ,  $\sigma = 0$  and  $f$  is the identity function, corresponds to the parabolic system, modeling the well-known chemotaxis biological phenomenon dealing with the movement of an organism in response to a chemical stimulus. The function  $(x, t) \mapsto u(x, t)$  stands for the population density of the organism at position  $x$  and time  $t$ , and the function  $(x, t) \mapsto v(x, t)$  represents the concentration of the chemical [9]. Also, we cite the Keller-Segel model describing the movement of amoebae with density  $u$ , in the presence of a chemoattractant with the concentration  $v$  [13].

The literature concerning the existence, uniqueness, large-time behavior of solutions and the blow-up problem is abundant, see [4, 6, 8–10, 13, 15]. For example, Nagai et al. in [9] studied the existence and the uniqueness of bounded solutions to the parabolic system in  $\mathbb{R}^n$  when  $n \geq 2$ . Also, the large time behavior was discussed under the condition

$$\sup_{t>0} (\|u(t)\|_p + \|v(t)\|_p) < \infty$$

for  $p = 1, \infty$ . In fact, it was shown that for every  $1 < p \leq \infty$ ,

$$\sup_{t>0} \left( (1+t)^{\frac{n}{2}(1-1/p)} (\|u(t)\|_p + \|v(t)\|_p) \right) < \infty,$$

$$\lim_{t \rightarrow \infty} \left( t^{\frac{n}{2}(1-1/p)} \|w(t) - M_0 K(t)\|_p \right) = 0,$$

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where  $K : (x, t) \mapsto K(x, t)$  is the heat kernel,  $w = u$  or  $v$  and

$$M_0 = \int_{\mathbb{R}^n} u_0 dy.$$

Under the same condition as mentioned before and  $n \geq 2$ , Nagai and Yamada established in [10] the following decay:

$$\lim_{t \rightarrow \infty} \left( t^{\frac{n}{2}(1-1/p)+1/2} \|w(t) - (M_0 K(t) - (E_0 + V) \cdot \nabla K(t))\|_p \right) = 0,$$

where

$$E_0 = \int_{\mathbb{R}^n} y u_0 dy \quad \text{and} \quad V = \int_0^\infty \int_{\mathbb{R}^n} u \nabla v dy ds.$$

Also, it is important to mention the reference [15], where sharp asymptotic expansions are obtained under the conditions  $(|x|^n u_0) \in L^1(\mathbb{R}^n)$  and

$$\sup_{x \in \mathbb{R}^n, t > 0, 0 \leq \mu \leq n} \left( (1 + |x|)^{n-\mu} (1 + t)^{\mu/2} (|u(x, t)| + |v(x, t)|) \right) < \infty.$$

Now, let us turn to the core of our work, which is an extension of the work reported in the article [12]. The class of higher-order operators  $\mathcal{L}_m = \Delta^m \chi \Delta^m$ , used in the system (1), is homogeneous and of order  $4m$ . It was shown in [1] that a more general class of operators with non-smooth coefficients of type  $T_0 = L_0^* a L_0$ , where  $L_0 = \sum_{|\alpha|=|\beta|=m} a_{\alpha\beta} D^{\alpha+\beta}$  with constant coefficients  $a_{\alpha\beta}$  and  $a \in L^\infty(\mathbb{R}^n, \mathbb{C})$  with  $\mathcal{R}e(a) \geq \delta > 0$ , verifies an elliptic condition of De Giorgi type which is equivalent to Gaussian estimates of the kernel and its derivatives. More precisely, the distributional kernel  $\mathcal{K} : (x, t) \mapsto \mathcal{K}(x, t)$  of the semi-group  $e^{-tT_0}$  (i.e. the heat kernel associated with  $T_0$ ) satisfies the following Gaussian estimates:

- (i) There are constants  $c_0 > 0, c_1 > 0$  such that for all  $x = (x_1, \dots, x_n) \in \mathbb{R}^n$ , all  $t > 0$  and all multi-index  $\gamma = (\gamma_1, \dots, \gamma_n) \in \mathbb{N}^n$  such that  $|\gamma| \leq 2m - 1$ , one has

$$|D_x^\gamma \mathcal{K}(x, t)| \leq c_0 t^{-\frac{n+|\gamma|}{4m}} \exp\left(-c_1 \left(\frac{|x|}{t^{1/4m}}\right)^{\frac{4m}{4m-1}}\right), \tag{2}$$

where  $|\gamma| = \gamma_1 + \dots + \gamma_n$  and  $D_x^\gamma = \frac{\partial^{\gamma_1}}{\partial x_1^{\gamma_1}} \dots \frac{\partial^{\gamma_n}}{\partial x_n^{\gamma_n}}$ .

- (ii) The Gaussian estimates (2) hold for the kernel of  $\left(t \frac{d}{dt}(e^{-tT_0})\right)$  and as a consequence, the following  $L^p$ -estimates are obtained on the heat kernel  $\mathcal{K}$  and its time derivatives:

$$\|D_x^\gamma \mathcal{K}(t)\|_p \leq C(p, m) t^{-\frac{n+q|\gamma|}{4mq}}, \tag{3}$$

$$\|D_x^\gamma \mathcal{K}(t+1) - D_x^\gamma \mathcal{K}(t)\|_p \leq C(p, m) t^{-\frac{n+q|\gamma|}{4mq}-1}, \tag{4}$$

for all  $p \in [1, \infty]$  (with  $1/p + 1/q = 1$ ) and all  $\gamma \in \mathbb{N}^n$  such that  $|\gamma| \leq 2m - 1$ .

On the other hand, by using the estimates (3), among others, it was shown in [7] that the solution  $w$  of the heat equation  $\frac{\partial w}{\partial t} + \mathcal{L}_m w = 0$ , with  $w(0) = w_0$ , satisfies

$$\lim_{t \rightarrow \infty} \left( t^{\frac{n+q|\gamma|}{4mq}} \|D_x^\gamma w(t) - W_0 D_x^\gamma \mathcal{K}(t)\|_p \right) = 0, \tag{5}$$

where

$$W_0 = \int_{\mathbb{R}^n} w_0(x) dx$$

while  $p$  and  $\gamma$  are the same as defined before.

The main objective of this article is to establish  $L^p$ -estimates for the higher-order gradient of solutions to the system (1) and then to derive an asymptotic behavior for these solutions under some conditions on the nonlinearity  $f$ . The solutions of our interest are mild solutions. More precisely, by a solution  $(u, v)$  to the system (1), we mean functions  $u, v \in \mathcal{C}([0, \infty), L^1(\mathbb{R}^n))$  satisfying the Duhamel integral formula

$$\begin{cases} u(t) = e^{-t\mathcal{L}_m} u_0 + \int_0^t e^{-(t-s)\mathcal{L}_m} \left( \mathbf{a} \cdot \nabla^\theta (u(s) f(|\nabla^\mu v(s)|)) \right) ds \\ v(t) = e^{-t\mathcal{L}_m} v_0 + \int_0^t e^{-(t-s)\mathcal{L}_m} \left( \mathbf{b}(s) \cdot \nabla^\sigma (u - v)(s) \right) ds, \end{cases} \tag{6}$$

or by using the heat kernel  $\mathcal{K} : (x, t) \mapsto \mathcal{K}(x, t)$  associated with  $\mathcal{L}_m$ ,

$$\begin{cases} u(t) = \mathcal{K}(t) * u_0 + \int_0^t \mathcal{K}(t-s) * \left( \mathbf{a} \cdot \nabla^\theta (u(s) f(|\nabla^\mu v(s)|)) \right) ds \\ v(t) = \mathcal{K}(t) * v_0 + \int_0^t \mathcal{K}(t-s) * \left( \mathbf{b}(s) \cdot \nabla^\sigma (u-v)(s) \right) ds, \end{cases} \tag{7}$$

where the symbol  $*$  stands for the Laplace convolution operator.

We prove that the solutions and their derivatives decay to 0 when  $t \rightarrow \infty$  and behave like those of the heat kernel. More precisely, we show that for all multi-index  $\lambda \in \mathbb{N}^n$  such that  $|\lambda| + \theta \leq 2m - 1$ , we have

$$\|D_x^\lambda \phi(t)\|_p \leq C t^{-\frac{n}{4m}(1-\frac{1}{p})-\frac{|\lambda|}{4m}} = C t^{-\frac{n+q|\lambda|}{4mq}},$$

when the function  $f$  is dominated by power functions depending on  $m, n, \theta$  and  $\kappa$ . Alternatively,

$$\lim_{t \rightarrow \infty} \left( t^{\frac{n+q|\lambda|}{4mq}} \|D_x^\lambda \phi(t) - \Phi_0 D_x^\lambda \mathcal{K}(t)\|_p \right) = 0,$$

where  $\phi$  stands for  $u$  or  $v$ ,  $\Phi_0 = \int_{\mathbb{R}^n} \phi_0(x) dx$  and  $\phi_0 \in L^1(\mathbb{R}^n)$ .

To obtain these estimates, we rely, in particular, on the following useful result giving  $L^p$ -estimates of  $\phi$ :

$$\|\phi(t)\|_p \leq C t^{-\frac{n}{4mq}},$$

which holds for all  $p \in [1, \infty]$  and all  $t > 0$ . The constant  $C$  depends on  $n, m$  and  $p$ , and  $p + q = pq$ .

Also, we mention that by using the arguments employed in the forthcoming analysis and the  $L^p$ -contraction property,

$$\|\phi(t)\|_p \leq \|\phi_0\|_p, \tag{8}$$

valid for all  $p \in [1, \infty]$ , it is possible to handle a more general system of the form:

$$\begin{cases} \frac{\partial u}{\partial t} + \mathcal{L}_m u = \mathbf{a} \cdot \nabla^\theta (u f(|\nabla^\kappa v|)) \\ \frac{\partial v}{\partial t} + \mathcal{L}_m v = \mathbf{b}(t) \cdot \nabla^\sigma (g(u-v)) \\ u_0, v_0 \in L^1(\mathbb{R}^n), \end{cases}$$

with  $|g(t)| \leq C t^N$ . The adaptation and details will be left to the reader.

The present work is organized as follows. Section 2 is dedicated to fundamental  $L^p$ -estimates of higher derivatives of solutions to (1). For the reader’s comfort, the computations are divided into three steps. We start by establishing the classical conservation of mass and  $L^p$ -contraction properties, which are very useful for the sequel. The second step focuses on the estimates of the concentration function  $v$ , which are essential for the derivation of estimates on the density function  $u$  in the last step. The first part of Section 3 is concerned with the asymptotic behavior of higher-order derivatives using the heat kernel as a regulator factor. The second part of Section 3 deals with the rapid decay when the initial data  $\phi_0$  belongs to  $L^1(\mathbb{R}^n) \cap L^\infty(\mathbb{R}^n)$ . More precisely, we prove that for  $\lambda \in \mathbb{N}^n$  such that  $|\lambda| + \theta < 2m - 1$ , we have

$$\|D_x^\lambda \phi(t) - \Phi_0 D_x^\lambda \mathcal{K}(t)\|_p \leq C \begin{cases} t^{-\frac{n+q|\lambda|+1}{4mq}} \text{ or} \\ t^{-\frac{n+q|\lambda|+1}{4mq}} \ln(1+t) \text{ or} \\ t^{\mu/4m} (1+t)^{-n/4m} \end{cases}$$

depending on the power of the dominant function associated with  $f$  while  $\mu$  depends on  $n, m, \theta$  and  $\kappa$ .

## 2. Fundamental $L^p$ -estimates

The objective of this section is to prove that, for  $1 \leq p \leq \infty$  and under conditions on  $f$  and the parameters of the system (1), there exists a constant  $C > 0$  such that the coupled solution  $(u, v)$  verifies

$$\|D_x^\lambda u(t)\|_p + \|D_x^\lambda v(t)\|_p \leq C t^{-\frac{1}{4m}(n(1-1/p)+|\lambda|)}, \tag{9}$$

for all  $t > 0$  and all  $\lambda \in \mathbb{N}^n$  such that  $\max(|\lambda| + \theta, |\lambda| + \sigma, \kappa + \sigma) \leq 2m - 1$ . The first step to prove the estimates (9) concerns essentially some well-known conservation and  $L^1$ -contraction properties.

### Conservation and contraction properties

**Proposition 2.1.** *Let  $u_0 \in L^1(\mathbb{R}^n)$  and  $v_0 \in L^1(\mathbb{R}^n)$ . Then the couple  $(u, v)$  satisfies, for all  $t \geq 0$ ,*

$$(i) \int_{\mathbb{R}^n} u(x, t) dx = \int_{\mathbb{R}^n} u_0(x) dx \text{ and } \int_{\mathbb{R}^n} v(x, t) dx = \int_{\mathbb{R}^n} v_0(x) dx.$$

$$(ii) \|u(t)\|_1 \leq \|u_0\|_1 \text{ and } \|v(t)\|_1 \leq \|v_0\|_1.$$

*Proof.* To obtain the conservation property, we integrate equations in (1) with respect to the space variable  $x$ . Firstly, we have

$$\int_{\mathbb{R}^n} \mathbf{a} \cdot \nabla^\theta (u f(|\nabla^\kappa v|)) dx = \int_{\mathbb{R}^n} \mathbf{b}(t) \cdot \nabla^\sigma (u - v) dx = 0$$

and by using the Fourier transform

$$\int_{\mathbb{R}^n} \mathcal{L}_m \phi(x, t) dx = \widehat{\mathcal{L}_m \phi}(0, t) = 0,$$

where  $\phi$  stands for  $u$  or  $v$ . This leads to

$$\frac{d}{dt} \int_{\mathbb{R}^n} \phi(x, t) dx = 0$$

and the conservation property (i).

For the proof of the contraction property, a straightforward adaptation of the classical arguments used (for example) in [3] (Theorem 3.1) and [5] (Proposition 1), allows to derive (ii). □

It is worth mentioning that we can use the arguments mentioned in Proposition 2.1 to derive the  $L^p$ -contraction property (8) valid for all  $p \in [1, \infty]$ . Now, let us state the main results of this section concerning higher-order derivatives estimates for the couple  $(u, v)$  solution to the system (1). We derive the estimates of  $D_x^\lambda v, u$ , and  $D_x^\lambda u$ .

### Higher Gradient estimates of the concentration function

We start with the  $L^p$ -estimates of  $D_x^\lambda v(t)$ .

**Proposition 2.2.** *Let  $1 \leq p, q \leq \infty$  be such that  $p + q = pq$ . Then there is a constant  $C = C(p, n, m, \|u_0\|_1, \|v_0\|_1) > 0$  such that the function  $v$  of (1) satisfies*

$$\|D_x^\lambda v(t)\|_p \leq C t^{-\frac{n+q|\lambda|}{4mq}}, \tag{10}$$

for all  $t > 0$  and all  $\lambda \in \mathbb{N}^n$ , provided that

$$|\lambda| + \sigma \leq 2m - 1.$$

*Proof.* Let  $\lambda \in \mathbb{N}^n$  be such that  $|\lambda| + \sigma \leq 2m - 1$ . In all the sequel,  $D^\lambda$  stands for  $D_x^\lambda$  and the constant  $C$  may change from line to line.

The second integral equation of (6) involves

$$D^\lambda v(t) = D^\lambda e^{-t\mathcal{L}_m} v_0 + \int_0^t D^\lambda e^{-(t-s)\mathcal{L}_m} (\mathbf{b}(s) \cdot \nabla^\sigma ((u - v)(s))) ds. \tag{11}$$

Then, by using successively Young’s inequality ( $\|e^{-t\mathcal{L}_m} \varphi\|_r \leq \|e^{-t\mathcal{L}_m}\|_\tau \|\varphi\|_{\tau'}$  with  $1 + 1/r = 1/\tau + 1/\tau'$ , and  $r, \tau, \tau' \geq 1$ ), the estimates (3) on the heat kernel and the contraction property (ii) of Proposition 2.1, we obtain

$$\begin{aligned} \|D^\lambda v(t)\|_1 &\leq \|D^\lambda e^{-t\mathcal{L}_m} v_0\|_1 + \int_0^t \|\mathbf{b}(s) \cdot \nabla^\sigma (D^\lambda e^{-(t-s)\mathcal{L}_m} (u - v)(s))\|_1 ds \\ &\leq C \|D^\lambda \mathcal{K}(t)\|_1 \|v_0\|_1 + \int_0^t \|\mathbf{b}(s) \cdot \nabla^\sigma (D^\lambda \mathcal{K}(t - s))\|_1 \|(u - v)(s)\|_1 ds \\ &\leq C \left( t^{-\frac{|\lambda|}{4m}} \|v_0\|_1 + (\|u_0\|_1 + \|v_0\|_1) \int_0^t (t - s)^{-\frac{|\lambda| + \sigma}{4m}} s^{-(1 + (\epsilon - \sigma)/4m)} ds \right) \\ &\leq C \max \left( t^{-\frac{|\lambda|}{4m}}, t^{-\frac{|\lambda| + \epsilon}{4m}} \right). \end{aligned}$$

Similarly, we have

$$\begin{aligned} \|D^\lambda v(t)\|_\infty &\leq \|D^\lambda e^{-t\mathcal{L}_m} v_0\|_\infty + \int_0^t \|\mathbf{b}(s) \cdot \nabla^\sigma (D^\lambda e^{-(t-s)\mathcal{L}_m})(u-v)(s)\|_\infty ds \\ &\leq C \|D^\lambda \mathcal{K}(t)\|_\infty \|v_0\|_1 + \int_0^t \|\mathbf{b}(s) \cdot \nabla^\sigma (D^\lambda \mathcal{K}(t-s))\|_\infty \|(u-v)(s)\|_1 ds \\ &\leq C \left( t^{-\frac{n}{4m} - \frac{|\lambda|}{4m}} \|v_0\|_1 + (\|u_0\|_1 + \|v_0\|_1) \int_0^t (t-s)^{-\frac{n}{4m} - \frac{\sigma+|\lambda|}{4m}} s^{-(1+(\epsilon-\sigma)/4m)} ds \right) \\ &\leq C \max \left( t^{-\frac{n+|\lambda|}{4m}}, t^{-\frac{n+|\lambda|+\epsilon}{4m}} \right). \end{aligned}$$

Eventually, by interpolation we obtain

$$\|D^\lambda v(t)\|_p \leq \|D^\lambda v(t)\|_1^{1/p} \|D^\lambda v(t)\|_\infty^{1-1/p} \leq C t^{-\frac{|\lambda|}{4mp}} t^{-\frac{n+|\lambda|}{4m}(1-1/p)}.$$

That is, for all  $\lambda \in \mathbb{N}^n$  such that  $|\lambda| + \sigma \leq 2m - 1$ , we have the estimates

$$\|D^\lambda v(t)\|_p \leq C t^{-\frac{n}{4m}(1-\frac{1}{p}) - \frac{|\lambda|}{4m}},$$

which corresponds to (10). □

### Higher Gradient estimates related to the population density function

Now, we move towards the  $L^p$ -estimates related to the density function  $u$ .

**Proposition 2.3.** *Let  $1 \leq p, q \leq \infty$  be such that  $p + q = pq$ ,  $M = \frac{4m-\theta}{n+\kappa}$  and suppose that for all  $t \in \{s \in \mathbb{R} / |s| \leq 1\}$ ,*

$$|f(t)| \leq C|t|^M.$$

*Then there is a constant  $C > 0$  such that the function  $u$  of (1) verifies the following estimates*

$$\|u(t)\|_p \leq C t^{-\frac{n}{4mq}}, \tag{12}$$

*for all  $t > 0$  and all  $\lambda \in \mathbb{N}^n$  such that  $\max(\theta, \kappa + \sigma) \leq 2m - 1$ .*

*Proof.* The arguments used in more detail above and the inequality (10) lead to the following estimates

$$\begin{aligned} \|u(t)\|_\infty &\leq \|e^{-t\mathcal{L}_m} u_0\|_\infty + \int_0^t \left\| e^{-(t-s)\mathcal{L}_m} \left( \mathbf{a} \cdot \nabla^\theta (u(s) f(|\nabla^\kappa v(s)|)) \right) \right\|_\infty ds \\ &\leq C \left( t^{-\frac{n}{4m}} \|u_0\|_1 + \int_0^t \left\| \nabla^\theta \mathcal{K}(t-s) \right\|_\infty \|u(s) f(|\nabla^\kappa v(s)|)\|_1 ds \right) \\ &\leq C \left( t^{-\frac{n}{4m}} \|u_0\|_1 + \int_0^t (t-s)^{-\frac{n+\theta}{4m}} \|u(s)\|_1 \|f(|\nabla^\kappa v(s)|)\|_\infty ds \right) \\ &\leq C (t/2)^{-\frac{n}{4m}}. \end{aligned}$$

As before, it follows by using the contraction property and the interpolation inequality that

$$\|u(t)\|_p \leq \|u(t)\|_1^{1/p} \|u(t)\|_\infty^{1-1/p} \leq C \|u_0\|_1^{1/p} t^{-\frac{n}{4m}(1-\frac{1}{p})},$$

which corresponds to the estimates (12). □

Finally, in order to complete the proof of the estimates (9), we extend the above estimates to the higher derivatives  $D_x^\lambda u(t)$ .

**Proposition 2.4.** *Let  $p, q$  and  $f$  be as in Proposition 2.3. Then there is a constant  $C = C(p, n, m, \|u_0\|_1, \|v_0\|_1) > 0$  such that the function  $u$  of (1) satisfies*

$$\|D_x^\lambda u(t)\|_p \leq C t^{-\frac{n+q|\lambda|}{4mq}}, \tag{13}$$

*for all  $t > 0$  and all  $\lambda \in \mathbb{N}^n$ , provided  $\max(|\lambda| + \theta, \kappa + \sigma) \leq 2m - 1$ .*

*Proof.* Let  $\lambda \in \mathbb{N}^n$  be such that  $\max(|\lambda| + \theta, \kappa + \sigma) \leq 2m - 1$ . According to (7), we have

$$D^\lambda u(t) = (D^\lambda \mathcal{K}(t) * u_0) + \int_0^t D^\lambda \mathcal{K}(t-s) * \left( \mathbf{a} \cdot \nabla^\theta (u(s) f(|\nabla^\kappa v(s)|)) \right) ds. \tag{14}$$

Using successively Young’s inequality and the estimates (3) on the kernel  $\mathcal{K}$ , we obtain

$$\begin{aligned} \|D^\lambda u(t)\|_p &\leq \|D^\lambda \mathcal{K}(t) * u_0\|_p + \int_0^t \|\mathbf{a} \cdot \nabla^\theta (D^\lambda \mathcal{K}(t-s)) * (u(s) f(|\nabla^\kappa v(s)|))\|_p ds \\ &\leq \|D^\lambda \mathcal{K}(t)\|_p \|u_0\|_1 + \underbrace{\|\mathbf{a}\| \int_0^t \|\nabla^\theta (D^\lambda \mathcal{K}(t-s)) * (u(s) f(|\nabla^\kappa v(s)|))\|_p ds}_I \\ &\leq C t^{-\frac{n}{4m}(1-\frac{1}{p})-\frac{|\lambda|}{4m}} + \|\mathbf{a}\| I. \end{aligned}$$

Now, write

$$I = \int_0^{t/2} \dots + \int_{t/2}^t \dots := I_1 + I_2.$$

By applying Young’s inequality and the estimates (3), (10), (12) to  $I_1$  and  $I_2$ , we derive the following estimates.

$$\begin{aligned} I_1 &\leq \int_0^{t/2} \|\nabla^\theta (D^\lambda \mathcal{K}(t-s))\|_p \|u(s) f(|\nabla^\kappa v(s)|)\|_1 ds \\ &\leq C \int_0^{t/2} (t-s)^{-\frac{n}{4m}(1-\frac{1}{p})-\frac{|\lambda|+\theta}{4m}} \|u(s)\|_\infty \|f(|\nabla^\kappa v(s)|)\|_1 ds \\ &\leq C \int_0^{t/2} (t-s)^{-\frac{n}{4m}(1-\frac{1}{p})-\frac{|\lambda|+\theta}{4m}} s^{-\frac{n}{4m}} \|\nabla^\kappa v(s)\|_M^M ds \leq C(t/2)^{-\frac{n}{4m}(1-\frac{1}{p})-\frac{|\lambda|}{4m}}. \end{aligned}$$

Similar computations on  $I_2$  yield

$$I_2 \leq \int_{t/2}^t \|\nabla^\theta (D^\lambda \mathcal{K}(t-s))\|_1 \|u(s) f(|\nabla^\kappa v(s)|)\|_p ds \leq C(t/2)^{-\frac{n}{4m}(1-\frac{1}{p})-\frac{|\lambda|}{4m}}.$$

Finally, for all  $p \in [1, \infty]$  and all  $\lambda$  such that  $\max(\theta + |\lambda|, \kappa + \sigma) \leq 2m - 1$ ,

$$\|D^\lambda u(t)\|_p \leq C t^{-\frac{n}{4m}(1-\frac{1}{p})-\frac{|\lambda|}{4m}}.$$

□

With all the above estimates, the main estimates (9) are completely now proven.

### 3. Large time behavior

#### Asymptotic behavior for higher derivatives of solutions

Under some conditions on  $\theta, \kappa, \sigma$ , and the nonlinearity of  $f$ , we show that the higher derivatives of  $u$  and  $v$  behave like those of the heat kernel. More precisely, we have the following result.

**Theorem 3.1.** *Suppose that  $\lim_{t \rightarrow 0} (|t|^{-M} f(t)) = 0$  for  $M = \frac{4m-\theta}{n+\kappa}$ . Then the solution  $(u, v)$  of (1) verifies for all  $p \in [1, \infty]$  and all  $\lambda \in \mathbb{N}^n$  such that  $\max(|\lambda| + \theta, |\lambda| + \sigma, \kappa + \sigma) \leq 2m - 1$ ,*

$$\begin{cases} (i) \lim_{t \rightarrow \infty} \left( t^{\frac{n+q|\lambda|}{4mq}} \|D_x^\lambda u(x, t) - \mathcal{U}_0 D_x^\lambda \mathcal{K}(x, t)\|_p \right) = 0, \\ (ii) \lim_{t \rightarrow \infty} \left( t^{\frac{n+q|\lambda|}{4mq}} \|D_x^\lambda v(x, t) - \mathcal{V}_0 D_x^\lambda \mathcal{K}(x, t)\|_p \right) = 0, \end{cases} \tag{15}$$

where  $1/p + 1/q = 1$ ,

$$\mathcal{U}_0 = \int_{\mathbb{R}^n} u_0(x) dx$$

and

$$\mathcal{V}_0 = \int_{\mathbb{R}^n} v_0(x) dx.$$

*Proof.* Let  $\lambda \in \mathbb{N}^n$  with  $|\lambda| + \theta \leq 2m - 1$  and  $p, q \in [1, \infty]$  be such that  $p + q = pq$ .

(i) *Behavior of higher derivatives of  $u$ .* According to (14), write

$$D^\lambda u(t + 1) - \mathcal{U}_0 D^\lambda \mathcal{K}(t + 1) = (D^\lambda u(t + 1) - \mathcal{U}_0 D^\lambda \mathcal{K}(t)) - \mathcal{U}_0 (D^\lambda \mathcal{K}(t + 1) - D^\lambda \mathcal{K}(t))$$

and

$$D^\lambda u(t + 1) - \mathcal{U}_0 D^\lambda \mathcal{K}(t + 1) = (D^\lambda \mathcal{K}(t) * u(1) - \mathcal{U}_0 D^\lambda \mathcal{K}(t)) - \mathcal{U}_0 (D^\lambda \mathcal{K}(t + 1) - D^\lambda \mathcal{K}(t)) + \int_0^t D^\lambda \mathcal{K}(t - s) * (\mathbf{a} \cdot \nabla^\theta (u(s + 1) f(|\nabla^\kappa v(s + 1)|))) ds.$$

Using  $\int_{\mathbb{R}^n} u(x, 1) dx = \int_{\mathbb{R}^n} u_0(x) dx = \mathcal{U}_0$  (Proposition 2.1) and (5) leads to

$$\lim_{t \rightarrow \infty} \left( t^{\frac{n+q|\lambda|}{4mq}} \|D^\lambda \mathcal{K}(t) * u(1) - \mathcal{U}_0 D^\lambda \mathcal{K}(t)\|_p \right) = 0.$$

According to (4), we have

$$\|D^\lambda \mathcal{K}(t + 1) - D^\lambda \mathcal{K}(t)\|_p \leq C t^{-\frac{n+q|\lambda|}{4mq} - 1}$$

and then

$$\lim_{t \rightarrow \infty} \left( t^{\frac{n+q|\lambda|}{4mq}} \|D^\lambda \mathcal{K}(t + 1) - D^\lambda \mathcal{K}(t)\|_p \right) = 0.$$

To complete our estimates, we need to show that

$$\lim_{t \rightarrow \infty} \left( t^{\frac{n+q|\lambda|}{4mq}} \underbrace{\left\| \int_0^t D^\lambda \mathcal{K}(t - s) * (\mathbf{a} \cdot \nabla^\theta (u(s + 1) f(|\nabla^\kappa v(s + 1)|))) ds \right\|_p}_I \right) = 0. \tag{16}$$

Observe that

$$I \leq \int_0^{t/2} \|\dots\|_p ds + \int_{t/2}^t \|\dots\|_p ds := I_1 + I_2.$$

On the other hand, if we put  $h(s) := |s|^{-M} f(s)$  then

$$\|f(|\nabla^\kappa v(s)|)\|_p \leq \|h(|\nabla^\kappa v(s)|)\|_\infty \|\nabla^\kappa v(s)\|_{pM}^M. \tag{17}$$

It follows from (3), (10), (12) and (17) that

$$\begin{aligned} I_1 &\leq C \int_0^{t/2} \|\nabla^\theta (D^\lambda \mathcal{K}(t - s))\|_p \|u(s + 1) f(|\nabla^\kappa v(s + 1)|)\|_1 ds \\ &\leq C \int_0^{t/2} (t - s)^{-\frac{n+q(|\lambda|+\theta)}{4mq}} (s + 1)^{-\frac{n}{4m}} \|h(|\nabla^\kappa v(s + 1)|)\|_\infty \|\nabla^\kappa v(s + 1)\|_{pM}^M ds \\ &\leq C \int_0^{t/2} (t - s)^{-\frac{n+q(|\lambda|+\theta)}{4mq}} (s + 1)^{-(1-\frac{\theta}{4m})} \|h(|\nabla^\kappa v(s + 1)|)\|_\infty ds \\ &\leq C t^{-\frac{n+q|\lambda|}{4mq}} \underbrace{\left( t^{-\frac{\theta}{4m}} \int_0^{t/2} (s + 1)^{-(1-\frac{\theta}{4m})} \|h(|\nabla^\kappa v(s + 1)|)\|_\infty ds \right)}_{\tau(t)}. \end{aligned}$$

Since  $\lim_{t \rightarrow \infty} \|h(|\nabla^\kappa v(t)|)\|_\infty = 0$  then for all  $\varepsilon > 0$ , there exists  $\delta > 0$  such that

$$\|h(|\nabla^\kappa v(s + 1)|)\|_\infty \leq \varepsilon$$

for all  $s \geq \delta$  and then

$$t^{-\frac{\theta}{4m}} \int_\delta^{t/2} (s + 1)^{-(1-\frac{\theta}{4m})} \|h(|\nabla^\kappa v(s + 1)|)\|_\infty ds \leq C\varepsilon,$$

where  $C$  is a constant depending on  $m$  and  $\theta$ . Also, as

$$\lim_{t \rightarrow \infty} \left( t^{-\frac{\theta}{4m}} \int_0^\delta (s + 1)^{-(1-\frac{\theta}{4m})} \|h(|\nabla^\kappa v(s + 1)|)\|_\infty ds \right) = 0,$$

then we obtain  $\lim_{t \rightarrow \infty} (\tau(t)) = 0$ . Similar computations on  $I_2$  provide

$$\begin{aligned} I_2 &\leq C \int_{t/2}^t \|\nabla^\theta(D^\lambda \mathcal{K}(t-s))\|_1 \|u(s+1) f(|\nabla^\kappa v(s+1)|)\|_p ds \\ &\leq C \int_{t/2}^t (t-s)^{-\frac{|\lambda|+\theta}{4m}} (s+1)^{-\frac{n}{4m}(1-\frac{1}{p})-(1-\frac{\theta}{4m})} \|h(|\nabla^\kappa v(s+1)|)\|_\infty ds \\ &\leq C \sup_{s \geq t/2+1} \|h(|\nabla^\kappa v(s)|)\|_\infty t^{-\frac{n+q|\lambda|}{4mq}}. \end{aligned}$$

Since

$$\lim_{t \rightarrow \infty} \left( \sup_{s \geq t/2+1} \|h(|\nabla^\kappa v(s)|)\|_\infty \right) = 0,$$

we have

$$\lim_{t \rightarrow \infty} \left( t^{-\frac{n+q|\lambda|}{4mq}} I_2 \right) = 0$$

and this ends the proof of (i) of (15).

(ii) *Behavior of higher derivatives of v.* According to (11), the same decomposition and the estimates used above for  $D^\lambda u(t)$ , it is sufficient to show that

$$\lim_{t \rightarrow \infty} \left( t^{-\frac{n+q|\lambda|}{4mq}} \underbrace{\left\| \int_0^t \mathbf{b}(s+1) \cdot \nabla^\sigma(D^\lambda \mathcal{K}(t-s)) * (u-v)(s+1) ds \right\|_p}_J \right) = 0. \tag{18}$$

Observe that the decomposition  $J \leq J_1 + J_2$  as above, gives

$$\begin{aligned} J_1 &\leq \int_0^{t/2} \|\mathbf{b}(s+1) \cdot \nabla^\sigma(D^\lambda \mathcal{K}(t-s))\|_p \|(u-v)(s+1)\|_1 ds \\ &\leq C (\|u_0\|_1 + \|v_0\|_1) (t/2)^{-\frac{n+q|\lambda|}{4mq} - \frac{\epsilon}{4m}} \end{aligned}$$

and

$$\begin{aligned} J_2 &\leq C \int_{t/2}^t \|\mathbf{b}(s+1) \cdot \nabla^\sigma(D^\lambda \mathcal{K}(t-s))\|_1 (\|u(s+1)\|_p + \|v(s+1)\|_p) ds \\ &\leq C (t/2)^{-\frac{n}{4mq}} \int_{t/2}^t (t-s)^{-\frac{1|\lambda|+\sigma}{4m}} (s+1)^{-(1+(\epsilon-\sigma)/4m)} ds \leq C (t/2)^{-\frac{n+q|\lambda|}{4mq} - \frac{\epsilon}{4m}}. \end{aligned}$$

This implies

$$\lim_{t \rightarrow \infty} \left( t^{-\frac{n+q|\lambda|}{4mq}} J \right) = 0,$$

which completes the proof of (ii) of (15) and hence the proof of Theorem 3.1 is completed. □

### Sharp large time behavior

Suppose that for all  $p \in [1, \infty]$ , there is a constant  $C > 0$  such that the solution  $(u, v)$  of (1) satisfies for all  $t > 0$ ,

$$\|u(t)\|_p + \|v(t)\|_p \leq C (1+t)^{-\frac{n}{4mq}}, \tag{19}$$

where  $1/p + 1/q = 1$ . This condition seems to be valid when  $u_0$  and  $v_0$  are in  $L^1(\mathbb{R}^n) \cap L^\infty(\mathbb{R}^n)$  (see for example, Corollary 3.2 and its extension in [3]).

**Theorem 3.2.** *Suppose that  $|f(t)| \leq C|t|^\alpha$  for all  $t \in \{s \in \mathbb{R} / |s| \leq 1\}$ , with  $\alpha < \frac{n+4m}{n+\kappa}$ . Then the solution  $(u, v)$  of the system (1) verifies for all  $t > 0$ ,  $p \in [1, \infty]$  and all  $\lambda$  such that  $\max\{|\lambda| + \theta, |\lambda| + \sigma, \kappa + \sigma\} < 2m - 1$ ,*

$$\left\{ \begin{aligned} \|D_x^\lambda u(x, t) - \mathcal{U}_0 D_x^\lambda \mathcal{K}(x, t)\|_p &\leq C t^{-\frac{n+q|\lambda|}{4mq}} \times \begin{cases} \max(t^{-\frac{1}{4m}}, t^{-\frac{\theta}{4m}}) \text{ if } \frac{4m}{n+\kappa} < \alpha < \frac{n+4m}{n+\kappa}, \\ \max(t^{-\frac{1}{4m}}, t^{-\frac{\theta}{4m}}) \ln(1+t) \text{ if } \alpha = \frac{4m}{n+\kappa}, \\ t^{\frac{\mu}{4m}} (1+t)^{-\frac{n}{4m}} \text{ if } \alpha < \frac{4m}{n+\kappa}, \end{cases} \\ \|D_x^\lambda v(x, t) - \mathcal{V}_0 D_x^\lambda \mathcal{K}(x, t)\|_p &\leq C t^{-\frac{n+q|\lambda|}{4mq}} \max(t^{-\frac{1}{4m}}, t^{-\frac{\epsilon}{4m}}), \end{aligned} \right.$$

where  $\mu = 4m + n - (n + \kappa)\alpha - \theta$  and with  $1/p + 1/q = 1$ ,  $\mathcal{U}_0 = \int_{\mathbb{R}^n} u_0(x) dx$  and  $\mathcal{V}_0 = \int_{\mathbb{R}^n} v_0(x) dx$ .



*Proof.* It suffices to prove the results for  $u_0$  and  $v_0$  in  $\mathcal{A} = L^1(\mathbb{R}^n; 1 + |x|)$  knowing that the weighted space

$$\mathcal{A} = \left\{ \varphi \in L^1(\mathbb{R}^n), \int_{\mathbb{R}^n} |\varphi(x)|(1 + |x|)dx < \infty \right\},$$

with the norm

$$\|\varphi\|_{L^1(\mathbb{R}^n, |x|)} = \int_{\mathbb{R}^n} |\varphi(x)||x|dx,$$

is dense into  $L^1(\mathbb{R}^n)$ . Before proceeding for the estimates on  $D^\lambda u$ , let us recall the following technical result (see, for example, Lemma 2.3. in [2]) which is useful for the sequel.

**Lemma 3.1.** *Let  $\lambda < 1, \nu > 0$  and  $\zeta < 1$ . Then, there is a constant  $C > 0$  such that*

$$\int_0^t (t-s)^{-\lambda} (1+s)^{-\nu} s^{-\zeta} ds \leq C \begin{cases} t^{-\lambda} & \text{if } \nu + \zeta > 1, \\ t^{-\lambda} \ln(1+t) & \text{if } \nu + \zeta = 1, \\ t^{1-\lambda-\zeta} (1+t)^{-\nu} & \text{if } \nu + \zeta < 1. \end{cases}$$

(i) *Behavior of derivatives of  $u$ .* By (7), we have for all  $\lambda \in \mathbb{N}^n$ ,

$$D^\lambda u(t) - \mathcal{U}_0 D^\lambda \mathcal{K}(t) = \left( D^\lambda \mathcal{K}(t) * u_0 - \mathcal{U}_0 D^\lambda \mathcal{K}(t) \right) + \underbrace{\int_0^t D^\lambda \mathcal{K}(t-s) * \left( \mathbf{a} \cdot \nabla^\theta (u(s) f(|\nabla^\kappa v(s)|)) \right) ds}_{\mathcal{P}(t)}.$$

Recall that it was shown in [7] (Theorem 7) that for all  $t > 0$ , all  $p \in [1, \infty]$  and all  $\lambda \in \mathbb{N}^n$  such that  $|\lambda| < 2m - 1$ ,

$$\|D^\lambda \mathcal{K}(t) * u_0 - \mathcal{U}_0 D^\lambda \mathcal{K}(t)\|_p \leq Ct^{-\frac{n+q(|\lambda|+1)}{4mq}} \|u_0\|_{L^1(\mathbb{R}^n; |x|)},$$

when  $u_0 \in L^1(\mathbb{R}^n; 1 + |x|)$  and  $p + q = pq$ .

Applying the same arguments used in Section 2 and (10)-(19), we obtain

$$\begin{aligned} \|\mathcal{P}(t)\|_p &\leq \int_0^{t/2} \|\nabla^\theta(D^\lambda \mathcal{K}(t-s))\|_p \|u(s) f(|\nabla^\kappa v(s)|)\|_1 ds + \int_{t/2}^t \|\nabla^\theta(D^\lambda \mathcal{K}(t-s))\|_1 \|u(s) f(|\nabla^\kappa v(s)|)\|_p ds \\ &:= \mathcal{P}_1(t) + \mathcal{P}_2(t) \end{aligned}$$

with the following estimates

$$\begin{cases} \mathcal{P}_1(t) &\leq C \int_0^{t/2} (t-s)^{-\frac{n}{4mq} - \frac{|\lambda|+\theta}{4m}} \|u(s)\|_\infty \|\nabla^\kappa v(s)\|_\alpha^\alpha ds \\ &\leq C (t/2)^{-\frac{n}{4mq} - \frac{|\lambda|+\theta}{4m}} \int_0^{t/2} (1+s)^{-\frac{n}{4m}} s^{-\frac{1}{4m}((n+\kappa)\alpha-n)} ds \\ \mathcal{P}_2(t) &\leq C (t/2)^{-\frac{n}{4mq}} \int_{t/2}^t (t-s)^{-\frac{|\lambda|+\theta}{4m}} (1+s)^{-\frac{n}{4m}} s^{-\frac{1}{4m}((n+\kappa)\alpha-n)} ds. \end{cases}$$

It then follows, from Lemma 3.1, that

$$\max \{ \mathcal{P}_1(t), \mathcal{P}_2(t) \} \leq Ct^{-\frac{n+q(|\lambda|+\theta)}{4mq}} \xi(t),$$

$$\text{where } \xi(t) = \begin{cases} 1 & \text{if } \frac{4m}{n+\kappa} < \alpha < \frac{n+4m}{n+\kappa}, \\ \ln(1+t) & \text{if } \alpha = \frac{4m}{n+\kappa}, \\ t^{\frac{1}{4m}(n+4m-(n+\kappa)\alpha)} (1+t)^{-\frac{n}{4m}} & \text{if } \alpha < \frac{4m}{n+\kappa}. \end{cases}$$

(ii) *Behavior of derivatives of  $v$ .* As for the function  $u$ , we have

$$D^\lambda v(t) - \mathcal{V}_0 D^\lambda \mathcal{K}(t) = \left( D^\lambda \mathcal{K}(t) * v_0 - \mathcal{V}_0 D^\lambda \mathcal{K}(t) \right) + \underbrace{\int_0^t \mathbf{b}(s) \cdot \nabla^\theta (D^\lambda \mathcal{K}(t-s)) * (u-v)(s) ds}_{\mathcal{Q}(t)}.$$

First, for  $v_0 \in L^1(\mathbb{R}^n; 1 + |x|)$  and  $p + q = pq$ , we have

$$\|D^\lambda \mathcal{K}(t) * v_0 - \mathcal{V}_0 D^\lambda \mathcal{K}(t)\|_p \leq Ct^{-\frac{n+q(|\lambda|+1)}{4mq}} \|u_0\|_{L^1(\mathbb{R}^n; |x|)}.$$

For  $\mathcal{Q}$ , as for  $\mathcal{P}$ , write  $\|\mathcal{Q}(t)\|_p \leq \mathcal{Q}_1(t) + \mathcal{Q}_2(t)$  and derive the following estimates,

$$\begin{aligned} \triangleright \mathcal{Q}_1(t) &\leq C \int_0^{t/2} \|\mathbf{b}(s) \cdot \nabla^\sigma (D^\lambda \mathcal{K}(t-s))\|_p \|(u-v)(s)\|_1 ds \\ &\leq C (\|u_0\|_1 + \|v_0\|_1) \int_0^{t/2} (t-s)^{-\frac{n}{4mq} - \frac{|\lambda|+\sigma}{4m}} s^{-(1+(\epsilon-\sigma)/4m)} ds \leq C(t/2)^{-\frac{n+q(|\lambda|+\epsilon)}{4mq}}. \\ \triangleright \mathcal{Q}_2(t) &\leq C \int_{t/2}^t \|\mathbf{b}(s) \cdot \nabla^\sigma (D^\lambda \mathcal{K}(t-s))\|_1 \|(u-v)(s)\|_p ds \\ &\leq C \int_{t/2}^t (t-s)^{-\frac{|\lambda|+\sigma}{4m}} (1+s)^{-\frac{n}{4mq}} s^{-(1+(\epsilon-\sigma)/4m)} ds \leq C(1+t/2)^{-\frac{n}{4mq}} (t/2)^{-\frac{|\lambda|+\epsilon}{4m}}. \end{aligned}$$

This ends the proof of Theorem 3.2. □

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