

LINEAR STABILITY OF SELF-SIMILAR SOLUTIONS OF UNSTABLE THIN-FILM EQUATIONS

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ABSTRACT. We study the linear stability of self-similar solutions of long-wave unstable thin-film equations with power-law nonlinearities

$$u_t = -(u^n u_{xxx} + u^m u_x)_x \quad 0 < n < 3, n \leq m$$

Steady states, which exist for all values of m and n above, are shown to be stable if $m \leq n + 2$ when $0 < n \leq 2$, marginally stable if $m \leq n + 2$ when $2 < n < 3$ and unstable otherwise. Dynamical self-similar solutions are known to exist for a range of values of n when $m = n + 2$. We carry out the analysis of stability of these solutions when $n = 1$ and $m = 3$. Spreading self-similar solutions are proven to be stable. Self-similar blowup solutions with a single local maximum are proven to be stable, while self-similar blowup solutions with more than one local maximum are unstable.

The equations above are a gradient flows of a nonconvex energy on formal infinite dimensional manifolds. In the special case $n = 1$ the equations are gradient flows in the familiar Wasserstein metric. The geometric structure of the equations plays an important role in the analysis and provides a natural way to approach a family of linear stability problems.

Thin-film equations model the evolution of a thin layer of viscous fluid on a solid substrate. They are derived from the Navier–Stokes equations in the limit of low Reynolds number assuming the separation of horizontal and vertical length scales — the so called lubrication approximation. Overviews and further references can be found in [8], [25]. The general form of thin-film equations is:

$$(1) \quad u_t = -\nabla \cdot (f(u)\nabla\Delta u + g(u)\nabla u)$$

where u is the height of the fluid. The leading order term, containing Δu , describes the effects of surface tension. The particular form of the function $f(u)$ depends on the boundary condition between the fluid and the substrate. In particular $f(u) = u^3$ models the no-slip boundary condition. The equations with $f(u) = u$ are obtained in lubrication approximation of a Hele-Shaw cell [1], [15] in which case the friction between the side-wall and the fluid is negligible. The term containing $g(u)$ models the effects of additional forces acting on the fluid, such as gravity or intermolecular forces (e.g. Van der Waals forces). We consider these equations in the regime of complete wetting in which the angle at the edge of the support of the liquid (i.e. the contact angle) is zero.

In this paper we consider one-dimensional thin-film equations with power-law nonlinearity and a destabilizing lower order term:

$$(2) \quad u_t = -(u^n u_{xxx} + u^m u_x)_x \quad x \in \mathbb{R}$$

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where $m \geq n > 0$ and $3 > n > 0$. The existence of weak solutions was studied by Bertozzi and Pugh [6, 7]. The conditions $0 < n < 3$ is needed for the existence of compactly supported solutions even if the destabilizing term was not present, due to the so called contact line singularity. The condition $m \geq n$ is also required for the existence due to considerations near the contact line [6, Thm. 4.4]. For that reason we only consider the powers $m \geq n$. Bertozzi and Pugh have shown that the power $m = n + 2$ is critical in the sense that when $m < n + 2$ then there exist global in time solutions for initial data in

$$X := \{u \in H^1 \cap L^1 \mid u \geq 0\}$$

while for $m \geq n + 2$ finite-time blow-up is possible. The existence of solutions that blow up in finite time has been shown in the special cases $n = 1$ and $m \geq 3$ [6] and $0 < n < 3/2$ and $m = n + 2$ [28].

Structurally these equations represent a higher order analogue of widely studied second order equations with destabilizing lower order terms that exhibit finite time blowup. In particular of the nonlinear Schrödinger equation and nonlinear heat equation. The list works on these equation is very large and we only mention a few in which a reader can find further references [12],[13], [14], [16], [24], [29]. Blowup in related fourth order parabolic equations has also been investigated [2], [5], [9], [33], [34] For a large family of equations blowup generically occurs at a point as the solution grows and focuses at the point. The blowup is often, at least locally, selfsimilar. In the case that the equation is invariant under appropriate scaling it can have global (in space) selfsimilar blowup solutions that, if stable, govern the local structure of the blowup.

For the equation (2) in the critical case $m = n + 2$, the scaling of the equation suggests that there exist dynamical selfsimilar solutions. Beretta [3] has shown that there exist source-type (spreading) selfsimilar solutions for $0 < n < 3$, and that there are no source-type selfsimilar solutions when $n \geq 3$. Selfsimilar blow-up solutions were considered in [28]. Their existence was shown for $0 < n < 3/2$ and nonexistence for $n \geq 3/2$. It was shown that while spreading selfsimilar solutions have only one local maximum, the blow-up selfsimilar solutions can have one or more local maxima. The solutions with one maximum are called single-bump solutions while the solutions with more then one local maximum are called multi-bump solutions.

The critical case $n = 1$ and $m = 3$:

$$(3) \quad u_t = -(uu_{xxx} + u^3u_x)_x$$

was investigated by Witelski, Bernoff, and Bertozzi [32]. By numerically computing the spectrum of the linearized operator they have demonstrated that spreading selfsimilar solutions are linearly stable as are the single-bump blowup selfsimilar solutions. On the other hand the multi-bump selfsimilar solutions were demonstrated to be linearly unstable. Nonlinear stability was also apparent from numerical simulations of the Cauchy problem.

Our aim is to verify the linear stability analysis rigorously. In the case of dynamical selfsimilar solutions we rescale the equation spatially and temporally so that the stability analysis of the blowup solutions reduces to the stability analysis of steady states of the rescaled equation. An important element of this work is in the viewpoint we take. Namely the original equation and the rescaled equation when $n = 1$ have the formal structure of a gradient flow on a infinite-dimensional manifold. Using the gradient-flow structure of the equation suggests the space in which to consider the linearized equation, in particular one in which the linearized operator is symmetric. This observation follows from the fact that the linearized dynamics at a steady state is governed by the Hessian (on the manifold), which is always a symmetric operator. Furthermore

the structure of the metric on the manifold suggests a natural choice of coordinates, in which the operator becomes more transparent.

We recall facts about selfsimilar solutions in Section 1. The gradient-flow structure of the equations is described in Section 2. The stability analysis of steady states is carried out in Section 3. We prove that steady states are linearly stable when $0 < n \leq 2$ and $n + 2 \geq m \geq n$. That is we show that modulo zero eigenvalue(s) that correspond to the invariance(s) of the equations the spectrum of the linearized operator has positive lower bound. The invariances mentioned are translations and in the critical case $m + n + 2$ also dilations. When $2 < n < 3$ and $n \leq m \leq n + 2$ the steady states are shown to be marginally stable, but not stable in the above sense. That is if $2 < n < 5/2$, modulo translations (and dilations if $m = n + 2$) the spectrum is nonnegative but there is no positive lower bound. If $n \geq 5/2$ the steady states are again marginally stable, but translations and dilations are no longer allowed perturbations, that is they are not in the domain of the linearized operator. This is not surprising. Mobility with $n = 1$ corresponds to no friction between the fluid and the substrate, while $n = 3$ corresponds to no slip boundary condition. Hence as n increases moving the contact line requires greater energy dissipation. In particular when $n > 5/2$ translating the steady state (in arbitrarily small neighborhood of the contact line) requires infinite energy dissipation rate (9).

Let us also remark here that power $n = 5/2$ is not universal in the sense that not all compactly supported functions with zero contact angle would require infinite energy dissipation to move. The critical power depends on the rate at which a solution touches down. Steady states that we consider touch down quadratically, while for example selfsimilar solutions of thin-film equation without destabilizing terms touch down like $(L - x)^{3/n}$ [4], where L is the touchdown point. The critical power for such touchdown is $n = 3$.

Steady states are shown to be linearly unstable in the supercritical case $m > n + 2$. The stability analysis of selfsimilar blowup solutions and selfsimilar source type is done in Section 4. In the Appendix we prove some facts about the weighted Sobolev space we use. In particular Hardy-type inequalities with constraints, needed for establishing the positive lower bound on the spectrum.

1. STEADY STATES, SELFSIMILAR SOLUTIONS AND SIMILARITY VARIABLES

Steady states of (2) both on bounded domains and on \mathbb{R} were investigated in a series of papers by Laugesen and Pugh [20, 19, 21, 22]. The simplest steady states on \mathbb{R} with finite mass are so called *droplet steady states*, which have connected, compact support, have one local maximum and are axially symmetric. By taking several droplet steady states with disjoint supports one obtains more complicated steady states, so called *droplet configurations*.

When $m \neq n + 2$ there are droplet steady states of any mass (L^1 -norm), while in the critical case $m = n + 2$ all droplet steady states have the same mass, $M_c = 2\pi\sqrt{2/3}$. The value of constant M_c was determined in [32].

To consider dynamical selfsimilar solutions, observe that the equation (2) is invariant under the scaling $x \rightarrow \lambda x$, $u \rightarrow u/\lambda$ and $t \rightarrow \lambda^{n+4}t$ when $m = n + 2$. If $m \neq n + 2$ there is no such scaling invariance. The scaling suggests that the equation in the critical case could possess solutions of the form:

$$u(x, t) = \lambda(t)\rho(\lambda(t)x)$$

These solutions, should they exist, are called selfsimilar solutions. Substituting in the equation yields that

$$\lambda'(t) = \sigma \lambda^{n+4}(t)$$

for some constant σ . This implies

$$\lambda(t) = (\lambda(0) - \sigma t)^{-\frac{1}{n+4}}.$$

Spreading selfsimilar solutions. Setting $\sigma < 0$ asks for a solutions that is spreading and exist for all $t > 0$. It is convenient to set $\lambda(0) = 1$ and normalize the solution by setting $\sigma := -1$. One should note that had we picked $\lambda(0) = 0$ we would indeed get a true source type selfsimilar solution, with delta mass as its initial data.

The function U is called the selfsimilar profile and satisfies an ODE (with σ as a parameter). Properties, and existence of solutions the appropriate ODE were studied by Beretta in [3]. It was shown that there exists one family of source-type selfsimilar solutions, these solutions are even, have one local maximum (at zero), and have compact support.

To study their stability we introduce, as is customary, a time-dependent rescaling (change of variables) that transforms the selfsimilar solutions into steady states (of a new equation). In particular looking for substitution that agrees with the scaling above: $u(x, t) = \lambda(t)v(\lambda(t)x, s(t))$ we find that $s(t) = \ln(1 + t)$. So

$$(4) \quad v(y, s) = (e^s - 1)^{-\frac{1}{n+4}} u((e^s - 1)^{-\frac{1}{n+4}} y, e^s - 1).$$

Using the equation (2) one obtains that v is a solution of:

$$(5) \quad v_s = -\left(v^n v_{yyy} + v^{n+2} v_y - \frac{1}{n+4} yv\right)_y$$

with the same initial data as u . Note that $v(y, s) = U(y)$ is a steady state of the equation.

Focusing selfsimilar solutions. Setting $\sigma > 0$ asks for a focusing solution that blows-up at time $t = \frac{\lambda(0)}{\sigma}$. In this case we normalize the solution by setting $\lambda(0) := 1$ and $\sigma := 1$.

The set of selfsimilar blow-up solutions has richer structure, as in addition to solutions with a single maximum there exist solutions with any number of local maxima [28]. The support of solutions is again compact and connected.

Substituting as before we obtain $s(t) = -\ln(1 - t)$ and

$$(6) \quad v(y, s) = (1 - e^{-s})^{-\frac{1}{n+4}} u((1 - e^{-s})^{-\frac{1}{n+4}} y, 1 - e^{-s})$$

which satisfies the equation

$$(7) \quad v_s = -\left(v^n v_{yyy} + v^{n+2} v_y + \frac{1}{n+4} yv\right)_y$$

with same initial data as u .

2. THIN-FILM EQUATIONS AS GRADIENT FLOWS

The equation (2) can be viewed as the gradient flow of the following energy: For $m - n \notin \{-1, -2\}$

$$(8) \quad E(u) := \int_{\mathbb{R}} \frac{1}{2} u_x^2 - \frac{1}{(m-n+2)(m-n+1)} u^{m-n+2} dx$$

for $u \in X$. Otherwise, if $m - n = -2$ then the second term of the energy is $-\ln u$ and if $m - n = -1$ then it is $u \ln u - u$. Since almost all of the paper is devoted to the case $m \geq n$ these special cases will not play a role.

Let us first note that energy E is a dissipated quantity of the evolution with the dissipation rate $\frac{dE}{dt} = -D$:

$$(9) \quad D = \int_{\mathbb{R}} \frac{1}{u^n(x)} j^2(x) dx$$

where j is the flux: $j = -u^n u_{xxx} + u^m u_x$.

The energy E plays a crucial role in current existence theory for the equation. Namely, as was shown in [6], energy E and mass produce a bound on the H^1 -norm of the solution when $m < n + 2$ via Gagliardo–Nirenberg inequality:

$$\|u\|_{L^p} \leq C \|u_x\|_{L^2}^{\frac{2(p-1)}{3p}} \|u\|_{L^1}^{\frac{2+p}{3p}} \quad \text{for } p > 1$$

In the critical case $m = n + 2$ the sharp constant in the inequality was determined by Sz.-Nagy [30]. The inequality becomes:

$$\int_{\mathbb{R}} u^4 dx \leq \frac{6}{M_c^2} \left(\int_{\mathbb{R}} |u| dx \right)^2 \int_{\mathbb{R}} u_x^2 dx$$

For solutions of (2) with $m = n + 2$ it implies

$$\frac{1}{2} \left(1 - \frac{(\int u)^2}{M_c^2} \right) \int u_x^2 dx \leq E(u(t)) \leq E(u_0).$$

So if the initial mass is less than the mass of a droplet steady state then the solution exists for all time.

For the equations in similarity variables appropriate energy is known only for the case $n = 1$ and has the form

$$(10) \quad E_{\pm}(v) := \int_{\mathbb{R}} \frac{1}{2} v_y^2 - \frac{1}{12} v^4 \pm \frac{1}{10} y^2 v dy$$

where $+$ is taken for the spreading problem and $-$ for the focusing. The energy is defined for $v \in Y := X \cap \{v \mid \int_{\mathbb{R}} y^2 v dy < \infty\}$.

2.1. Gradient flow structure. The geometric viewpoint of gradient flows we take was developed by Otto [26]. Consider a formal Riemannian manifold \mathcal{M} whose elements are real functions on given domain, with inner product $\langle \cdot, \cdot \rangle_u$, $u \in \mathcal{M}$. The equation

$$\frac{du}{dt} = F([u])$$

is a gradient flow of energy $E : \mathcal{M} \rightarrow \mathbb{R}$ if for all $u \in \mathcal{M}$, $F([u]) \in T_u \mathcal{M}$ and

$$\langle F([u]), s \rangle_u = -dE[s]$$

for every $s \in T_u \mathcal{M}$. By $[u]$ we denoted the n -tuple of the spatial derivatives involved in the equation.

In the case of the equations (2), (5), and (7), \mathcal{M} is loosely speaking the infinite dimensional manifold of nonnegative L^1 functions with finite second moments. The tangent vectors at $u \in \mathcal{M}$

are functions whose support is subset of the support of u , and that have zero mean on each connected component of the support of u . The inner product is, formally, defined as follows:

$$(11) \quad \langle s_1, s_2 \rangle_u = \int u^n f_1 f_2$$

where f_i are such that $-(u^n f_i)_x = s_i$ for $i = 1, 2$ and $\lim_{x \rightarrow \infty} u^n(x) f_i(x) = 0$. Note that $dE[s] = \frac{\delta E}{\delta u}[s]$, where $\frac{\delta E}{\delta u}[s]$ is the Gateaux derivative of E in the direction s . Elementary, but formal, calculations then verify that for u satisfying equation (2) and E given by (8)

$$\langle u_t, s \rangle_u = -\frac{\delta E}{\delta u}[s].$$

Analogously, in the $n = 1$, case the rescaled equations (5) and (7) are gradient flows of the energies described in (10).

The remarkable fact about the inner product with $n = 1$ is that the distance it induces on the manifold \mathcal{M} is the Wasserstein metric. Various gradient flows in Wasserstein metric have been subject of a number of recent studies beginning with [17]. A reader can find further details in [26, 31].

2.2. Linearizing a gradient flow at a steady state. The geometric structure of the gradient flows can be utilized when conducting linear-stability analysis. In particular Denzler and McCann [10], [11] have used this structure to study the linearization of the fast-diffusion equation.

The linearized dynamics near a steady state of a gradient flow on a manifold is described by the Hessian of the energy. By the definition of the Hessian, it is a symmetric operator in the metric of the gradient flow. To illustrate that in some generality, let $u(t)$ be the gradient flow of energy E on manifold \mathcal{M} with inner product $\langle \cdot, \cdot \rangle$. For all $v_1, v_2 \in T_u \mathcal{M}$, $\text{Hess } E(v_1, v_2) = \text{Hess } E(v_2, v_1)$. The Hessian operator $\mathbf{H} : T_u \mathcal{M} \rightarrow T_u \mathcal{M}$ is associated to the Hessian form, $\text{Hess } E$, by $\langle \mathbf{H} v_1, v_2 \rangle = \text{Hess } E(v_1, v_2)$

In our case the manifold structure is formal. For the gradient flows that we consider we show that at a steady state, the Hessian operator, \mathbf{H} , an object defined using the formal manifold structure, is equivalent to the standard linearization operator. More precisely, let us consider an equation

$$u_t = F([u]).$$

which we assume to be in divergence form, and hence mass preserving. Let the equation also be the gradient flow of the energy E on the manifold \mathcal{M} . Let η be a steady state of the equation above. Let $v \in T_\eta \mathcal{M}$. The linearized operator \mathbf{L} at η is given by

$$\mathbf{L}|_\eta v = \lim_{h \rightarrow 0} \frac{F([\eta + hv])}{h}$$

Note that $\alpha(h) = \eta + hv$ is a curve on \mathcal{M} . Take an arbitrary $w \in T_\eta \mathcal{M}$. By $\frac{D}{dh}$ we denote the covariant derivative along α , while we use ∇ for Riemannian connection.

$$\begin{aligned} \text{Hess } E|_\eta(v, w) &= \langle \nabla_v \text{grad } E, w \rangle_\eta = \\ &= \left\langle \frac{D}{dh} \Big|_{h=0} F([\alpha(h)], w \right\rangle_\eta = \left\langle \lim_{h \rightarrow 0} \frac{F([\alpha(h)])}{h}, w \right\rangle_\eta = \langle \mathbf{L}|_\eta v, w \rangle_\eta \end{aligned}$$

We used that $\text{grad } E|_\eta = 0$. Note that the above equality shows that $\mathbf{L}|_\eta$ is symmetric.

2.3. Local coordinates. In the description above we were loose in describing the space of functions that form the tangent space. For the gradient flows with the inner product defined as in (11) the description is easier after a change of coordinates. The particular coordinates when $n = 1$, were suggested by work of Otto, and were used by Denzler and McCann [10],[11].

The definition of the inner product suggests to identify the tangent plane at $u \in \mathcal{M}$ with the set of functions

$$L_{u^n}^2 = \left\{ f \mid \int u^n(x) f^2(x) dx < \infty \right\}.$$

The inner product is the weighted L^2 inner product, $\langle f, g \rangle_u = \int u^n(x) f(x) g(x) dx$. The coordinate change that transforms from this description to the old one is $s = -(u^n f)_x$. When $n = 1$ this transformation describes going from Lagrangian description, f to Eulerian description s . That is s describes the infinitesimal change in the height of fluid, while f is the vector field the fluid is perturbed by, with all particles located above the same spot moving by the same amount.

But as it turns out, Lagrangian coordinates for the tangent plane can be useful even when $n \neq 1$. Although it is possible to use the coordinates suggested by the inner product directly, for our particular problem the Lagrangian coordinates yield a slightly simpler form of the operator. The tangent plane is in this case identified with the weighted L^2 space: $L_{u^{2-n}}^2$. The inner product is $\langle f, g \rangle_u = \int_{\{u>0\}} u^{2-n}(x) f(x) g(x) dx$. The coordinate transformation to Eulerian coordinates is $s = -(u f)_x$.

3. STABILITY OF STEADY STATES

We now study the stability of steady states of the equations

$$u_t = -(u^n u_{xxx} + u^m u_x)_x$$

with $0 < n < 3$ and $m \geq n$.

Steady states of these equations have been studied by Laugesen and Pugh [20, 19, 21, 22]. There are two classes of steady states. The first are positive, periodic steady states. The stability of these steady states was studied in [19]. Constant steady states are long-wave unstable. Positive periodic steady states were shown to be unstable to zero-mean perturbations of the same period if $m \geq n + 1$ or $m < n$. For $n \leq m < n + 1$ evidence is presented that periodic steady states can be stable. The stability in [19] is characterized in terms of time and area maps of a related nonlinear oscillator. Let us remark techniques of [19] use that the linearized operator is nondegenerate which is not the case in the problems that we consider. We should also point out the difference in the definitions of stability in [19] and here. Steady states in [19] are defined to be stable if the spectrum of the linearized operator is nonnegative, while we distinguish between positivity (stability) and nonnegativity (marginal stability) of the spectrum.

The second class of steady states are ones with compact support. We study the stability of such states here. If the set where a compactly supported steady state is positive is connected, we call it a droplet steady state. Otherwise the steady state is a configuration of droplet steady states. That is any compactly supported steady state is a sum of droplet steady states with disjoint positivity sets.

The stability of the droplet configuration that are made of droplets with disjoint supports can be obtained from the stability of droplet steady states that form it. If the supports of droplets touch then the situation is a bit more complicated. We will show that the stability of droplet steady states depends only on the powers of nonlinearities. So two droplets that touch are either

both stable or both unstable. If both are unstable then the joint state is also unstable, while if both are stable then our analysis only implies that the joint state is marginally stable. Whether it is stable is an open problem.

From now on we concentrate on droplet steady states. Let η be such a state. We know from [20] that η is symmetric and hence, by translating it if necessary, we can assume that η is centered at 0, and that the support of η is the interval $[-L, L]$. From [20] also follows that η is a C^1 function, η restricted to $[-L, L]$ is a smooth function, but is not a C^2 function on \mathbb{R} . Furthermore $\lim_{x \rightarrow L^-} \eta''(x) > 0$.

The linearized equation can be obtained in a classical way, by perturbing the steady state in Eulerian variables. For this we refer the reader to the work of Witelski, Bernoff, and Bertozzi [32, Sec. 5.2] who carried it out for the $n = 1$ case. The delicate part of this procedure is handling the contact line, that is the boundary of the support of η .

Following Otto [26], and Denzler and McCann [10],[11] we consider the linearization using the geometry of the equation. This approach handles the contact line in a natural and straightforward manner. We will first compute the Hessian form $\text{Hess } E$ in Lagrangian local coordinates, mentioned above.

Hessian is a bilinear form, but for our considerations we only need the quadratic form $\text{Hess } E(f, f)$. To compute $\text{Hess } E(f, f)$ at steady state η , given a tangent vector $f \in L^2_{\eta^{2-n}} \cap C^2([-L, L])$ we use that

$$\text{Hess } E(f, f) = \langle \nabla_f \text{grad } E, f \rangle \stackrel{\text{grad } E|_{\eta=0}}{=} f[\langle \text{grad } E, f \rangle] = f[f[E]]$$

which is equal to the second derivative of E along a curve whose tangent vector is f . When $n = 1$ the geodesic in direction f is known and has a simple expression. Even when $n \neq 1$ this geodesic is a curve with tangent vector f at η . Hence we use these curves to compute the Hessian for any n .

The geodesics were used in the works of McCann [23], Otto [26] and Denzler and McCann [10],[11], and we refer to these works or the book by Villani [31] for the details. Here we just state what the geodesics are. Let $\rho \in \mathcal{M}$ and $f \in T_\rho \mathcal{M}$ be a bounded function. Then the geodesic γ is for $|s| < 1/\|f\|_{L^\infty}$ given by:

$$\gamma(s) = (Id + sf)\#\rho$$

Here $F\#\rho$ represents the push forward of the measure with density ρ via the function F . In the case above that represents to translating each particle beneath the graph of ρ by the vector sf . So the new location of the particle originally at x is $\Phi_s(x) = x + sf(x)$. If f is differentiable then

$$\gamma(y, s) = \frac{\rho(\Phi_s^{-1}(y))}{\Phi'_s(\Phi_s^{-1}(y))}$$

The Hessian quadratic form of the energy E at a steady state η is

$$\text{Hess } E(f, f) = f[f[E]] = \left. \frac{d^2}{ds^2} \right|_{s=0} E(\gamma(s))$$

The energies we study involve the following

$$E_1(u) = \int u_x^2 dx, \quad E_2(u) = \int u^\beta dx, \quad \text{and} \quad E_3(u) = \int x^2 u dx.$$

Let us compute $\text{Hess } E_1$ at a steady state η . We will use notation $x = \Phi_s^{-1}(y)$. Let $f \in L^2_{\eta^{2-n}} \cap C^2([-L, L])$.

$$\begin{aligned}
 \text{Hess } E_1(f, f) &= \frac{d^2}{ds^2} \Big|_{s=0} E_1(\gamma(s)) \\
 &= \frac{d^2}{ds^2} \Big|_{s=0} \int \left(\partial_y \frac{\eta(\Phi_s^{-1}(y))}{\Phi'_s(\Phi_s^{-1}(y))} \right)^2 dy \\
 &= \frac{d^2}{ds^2} \Big|_{s=0} \int \frac{\eta'(x)}{(\Phi'_s(x))^2} - \frac{\eta(x)\Phi''_s(x)}{(\Phi'_s(x))^3} dy \\
 &= \frac{d^2}{ds^2} \Big|_{s=0} \int \left(\frac{\eta'(x)}{(1+sf'(x))^2} - \frac{\eta(x)sf''(x)}{(1+sf'(x))^3} \right)^2 (1+sf'(x)) dx \\
 &= \int 12(\eta'(x))^2 (f'(x))^2 + 16\eta(x)\eta'(x)f'(x)f''(x) + 2\eta(x)^2 (f''(x))^2 dx
 \end{aligned}$$

The Hessians of energies E_2 and E_3 are computed similarly. Moreover Hessians of these functionals were already computed by Otto [26].

$$\text{Hess } E_2(f, f) = \beta(\beta - 1) \int \eta^\beta(x) (f'(x))^2 dx$$

$$\text{Hess } E_3(f, f) = 2 \int \eta(x) f(x)^2 dx$$

The Hessian of the energy $E(u)$ given by (8) at η is thus equal to

$$\begin{aligned}
 \text{Hess } E(f, f) &= \frac{1}{2} \text{Hess } E_1(f, f) + \frac{1}{(m-n+2)(m-n+1)} \text{Hess } E_2(f, f) \\
 (12) \quad &= \int_{-L}^L \eta^2(x) (f''(x))^2 - \frac{m-n-2}{m-n+2} \eta(x)^{m-n+2} (f'(x))^2 dx.
 \end{aligned}$$

In obtaining the expression above we used the fact that η is a steady state, that it has compact support and that $\eta' = 0$ on the edge of the support. Specifically we used that η satisfies the equation $\eta'''(x) = -\eta^{m-n}(x)\eta'(x)$, as well as the integrated form of the equation $\eta'' = \frac{\eta(0)}{m(m+1)} - \frac{\eta^m}{m}$ and that $(\eta')^2 = \frac{2}{m(m+1)}\eta(\eta(0)^m - \eta^m)$.

It is clear that the form $\text{Hess } E$ is semibounded when $m \leq n+2$ (recall that we always assume that $m \geq n$). Note that $\eta''(L) = \frac{\eta(0)}{m(m+1)} > 0$ and hence there exist positive constants C_1 and $C_2 > 1$ such that $C_1(L-|x|)^2 < \eta(x) < C_2(L-|x|)^2$ for all $x \in (-L, L)$. Thus the interpolation inequality (19) implies that the form is also semibounded for when $m > n+2$. That is there exists A such that $\text{Hess } E(f, f) \geq A\langle f, f \rangle$ for all $f \in L^2_{\eta^{2-n}} \cap C^2([-L, L])$. The form domain is the weighted Sobolev space $Y = W^{2,2}((-L, L), 4-2n, 2m-2n+4, 4)$ as defined by (15) in the Appendix. The linearized operator itself has the form

$$\mathbf{L} f = \eta^{n-2} \left((\eta^2 f'')'' + \frac{m-n-2}{m-n+2} (\eta^{m-n+2} f')' \right)$$

Note that it is symmetric on $L^2_{\eta^{2-n}} \cap C^4([-L, L])$, with no additional boundary conditions at $-L$ and L . The form $\text{Hess } E$ determines the Friedrichs extension (see [27]) of operator \mathbf{L} . The extended operator \mathbf{L} is selfadjoint.

Perturbing in the direction $f = 1$ corresponds to translations. Observe that formally $\text{Hess } E(1, 1) = 0$. However only when $0 < n < 5/2$ does $1 \in L^2_{\eta^{2-n}}$ and hence only then is $f = 1$ an eigenvector of the operator \mathbf{L} that corresponds to eigenvalue 0. The fact that $f = 1$ is a neutral direction not surprising; it is a consequence translation invariance of equation (2).

Perturbing the solution in direction $f = x$ corresponds to dilations. Note that when $m > n+2$, and $0 < n < 5/2$ then $\text{Hess } E(x, x) < 0$ and $x \in Y$. Hence when steady states are linearly unstable, and dilations represent an unstable direction. If $m = n+2$ then $f = x$ is an eigenvector corresponding to eigenvalue 0. When $m \leq n+2$ the droplet steady states are linearly stable, which we prove in the next theorem.

Theorem 1. (subcritical case) *Let η be a droplet steady state of equation (2) with $0 < n < 3$ and $n \leq m < n+2$ supported on interval $[-L, L]$. Let $\text{Hess } E$ be the Hessian at η of energy E given by (12). Let us denote by Y the weighted Sobolev space $W^{2,2}((-L, L), 4-2n, 2m-2n+4, 4)$, defined in (15).*

- i) *If $0 < n \leq 2$ then η is linearly stable modulo translations, that is there exists $\lambda > 0$ such that*

$$\text{Hess } E(f, f) > \lambda \langle f, f \rangle_\eta$$

for all functions $f \in Y$ such that $\langle f, 1 \rangle_\eta = 0$.

- ii) *If $2 < n < 5/2$ then η is marginally stable modulo translations, that is $\text{Hess } E(f, f) > 0$ for all $f \in Y \setminus \{0\}$ such that $\langle f, 1 \rangle_\eta = 0$. However*

$$\inf_{f \in Y \setminus \{0\}, \langle f, 1 \rangle_\eta = 0} \frac{\text{Hess } E(f, f)}{\langle f, f \rangle_\eta} = 0.$$

- iii) *If $5/2 \leq n < 3$ then η is marginally stable. That is $\text{Hess } E(f, f) > 0$ for all $f \in Y \setminus \{0\}$, but*

$$\inf_{f \in Y \setminus \{0\}} \frac{\text{Hess } E(f, f)}{\langle f, f \rangle_\eta} = 0$$

Since \mathbf{L} is a selfadjoint operator, the claims above imply lower bounds on the spectrum of the operator \mathbf{L} (restricted to orthogonal complement of 1 when $n < 5/2$).

Proof. Assume that $n \leq m \leq n+2$. If $0 < n \leq 2$ then applying Corollary 10 establishes that there exists $\lambda > 0$ such that $\text{Hess } E(f, f) \geq \int_{-L}^L f^2(x) dx \geq \|\eta\|_{L^\infty}^{n-2} \int_{-L}^L \eta^{2-n}(x) f^2(x) dx$ for all $f \in C^2([-L, L])$ such that $\langle f, 1 \rangle_\eta = 0$. We claim that orthogonal complement of vector 1 in $C^2([-L, L])$ is dense in the orthogonal complement of 1 in Y . Let $\varepsilon > 0$ and $g \in Y$ such that $\langle g, 1 \rangle_\eta = 0$. By Lemma 6, $C^2([-L, L])$ is dense in Y . Thus there exists $g_\varepsilon \in C^2([-L, L])$ such that $\|g_\varepsilon - g\|_Y < \varepsilon$. Note that the projection of g_ε on the orthogonal complement of vector 1, $\tilde{g}_\varepsilon = g_\varepsilon - \langle g_\varepsilon, 1 \rangle_\eta / \langle 1, 1 \rangle_\eta$ is also in $C^2([-L, L])$. Furthermore $\|\tilde{g}_\varepsilon - g\|_Y \leq \|g_\varepsilon - g\|_Y < \varepsilon$ which establishes the density claim.

Since all functionals involved are continuous with respect to norm on Y the claim of the lemma follows.

If $2 < n < 5/2$ then it is clear from the form of $\text{Hess } E$ that $\text{Hess } E(f, f) > 0$ for all $f \in Y \setminus \{0\}$ such that $\langle f, 1 \rangle_\eta = 0$. To establish the second claim let $g \neq 0$ be a smooth function supported on a subset of $(0, 1)$. Let the function g_β be given by $g_\beta(x) = g(\beta(L - |x|))$. Let $f_\beta = g_\beta - \langle g_\beta, 1 \rangle_\eta / \langle 1, 1 \rangle_\eta$. Then for $\beta > 1/L$, f_β is smooth and

$$\text{Hess } E(f_\beta, f_\beta) \leq 2 \int_0^L \eta^2(x) (g''_\beta(x))^2 + \eta^{m-n+2}(x) (g'_\beta(x))^2 dx.$$

An elementary calculation that uses that $\eta(x) \leq C_2(L - |x|)^2$, gives us how the relevant quantities scale with β :

$$\begin{aligned} \int_0^L \eta^2(x) (g_\beta''(x))^2 dx &\leq \frac{C_2^2}{\beta} \int_0^1 z^4 (g''(z))^2 dz \\ \int_0^L \eta^{m-n+2}(x) (g_\beta'(x))^2 dx &\leq \frac{C_2^{m-n+2}}{\beta^{2m-2n+3}} \int_0^1 z^{2m-2n+4} (g'(z))^2 dz \\ \int_{-L}^L \eta^{2-n}(x) f_\beta^2(x) dx &\geq \int_{-L}^L \eta^{2-n} g_\beta^2 dx - 2 \left(\int_{-L}^L \eta^{2-n} g_\beta dx \right)^2 / \langle 1, 1 \rangle_\eta \\ &\geq 2C_2^{2-n} \beta^{2n-5} \int_0^1 z^{4-2n} g^2(z) dz - 4C_2^{4-2n} \beta^{2(2n-5)} \frac{\left(\int_0^1 z^{4-2n} g(z) dz \right)^2}{\langle 1, 1 \rangle_\eta} \end{aligned}$$

Since $0 > 2n - 5 > -1$ and $2m - 2n + 3 \geq 1$ the scalings above imply

$$\lim_{\beta \rightarrow \infty} \frac{\text{Hess } E(f_\beta, f_\beta)}{\langle f_\beta, f_\beta \rangle_\eta} = 0$$

which establishes the claim.

If $5/2 \leq n < 3$ then $1 \notin Y$. Hence $\text{Hess } F(f, f) > 0$ for all $f \in Y$. Let $f_\beta = g_\beta$ where g_β was defined in the case above. The scalings above then show that

$$\lim_{\beta \rightarrow \infty} \frac{\text{Hess } E(f_\beta, f_\beta)}{\langle f_\beta, f_\beta \rangle_\eta} = 0.$$

□

Theorem 2. (critical case) Let η be a droplet steady state of equation (2) with $0 < n < 3$ and $m = n + 2$ supported on $[-L, L]$. Let $\text{Hess } E$ be the Hessian at η of energy E given by (12) and let $Y = W^{2,2}((-L, L), 4 - 2n, 2m - 2n + 4, 4)$.

i) If $0 < n < 2$ then η is linearly stable modulo translations and dilations, that is there exists $\lambda > 0$ such that

$$\text{Hess } E(f, f) > \lambda \langle f, f \rangle_\eta$$

for all functions $f \in Y$ such that $\langle f, 1 \rangle_\eta = 0$ and $\langle f, x \rangle_\eta = 0$.

ii) If $2 < n < 5/2$ and then η is marginally stable modulo translations and dilations. That is $\text{Hess } E(f, f) > 0$ for all $f \in Y \setminus \{0\}$ such that $\langle f, 1 \rangle_\eta = 0$ and $\langle f, x \rangle_\eta = 0$. However

$$\inf_{f \in Y \setminus \{0\}, \langle f, 1 \rangle_\eta = 0, \langle f, x \rangle_\eta = 0} \frac{\text{Hess } E(f, f)}{\langle f, f \rangle_\eta} = 0$$

iii) If $5/2 \leq n < 3$ and then η is marginally stable. That is $\text{Hess } E(f, f) > 0$ for all $f \in Y \setminus \{0\}$. However

$$\inf_{f \in Y \setminus \{0\}} \frac{\text{Hess } E(f, f)}{\langle f, f \rangle_\eta} = 0$$

Proof. The proofs are analogous to the proofs in the subcritical case. The only significant difference is that the existence of desired $\lambda > 0$ in the case $0 < n < 2$ follows from the Hardy type inequality established in claim i) of Lemma 9. □

Theorem 3. (supercritical case) *Let η be a droplet steady state of equation (2) with $0 < n < 3$ and $m > n + 2$ supported on $[-L, L]$. Let $\text{Hess } E$ be the Hessian at η of energy E given by (12) and let $Y = W^{2,2}((-L, L), 4 - 2n, 2m - 2n + 4, 4)$. The steady state η is linearly unstable. In particular when $0 < n < 5/2$, $f = x$ belongs to the space Y and represents an unstable direction: $\text{Hess } E(x, x) < 0$. When $5/2 \leq n < 3$ there exists $f \in C_0^\infty(-L, L) \cap Y$ such that $\text{Hess } E(f, f) < 0$.*

Proof. Since $\eta \geq C_1(L - |x|)^2$ near $\pm L$ it readily follows that function $f(x) = x$ is in Y precisely when $n < 5/2$. Form of $\text{Hess } E$ then gives that $\text{Hess } E(x, x) < 0$.

Let us now consider the case $5/2 \leq n < 3$. Let κ be a smooth, nondecreasing cut-off function such that $\kappa = 0$ on $(-\infty, 0]$, and $\kappa = 1$ on $[1, \infty)$. For $\beta > 1$ let $f_\beta(x) = x \kappa(\beta(L - |x|))$ for $x \in (-L, L)$. Note that f_β is smooth and odd. Thus $\langle f_\beta, 1 \rangle_\eta = 0$.

Consider how the terms of $\text{Hess } E(f_\beta, f_\beta)$ scale with β . Since $\eta \leq C_2(L - |x|)^2$

$$\begin{aligned} \int_{-L}^L \eta^2(x) (f_\beta''(x))^2 dx &\leq 2C_2^2 \int_0^L (L-x)^4 (\beta^2 x \kappa''(\beta(L-x)) - 2\beta \kappa'(\beta(L-x)))^2 dx \\ &\leq 8C_2^2 \int_0^1 \frac{y^4}{\beta} L^2 (\kappa''(y))^2 + \frac{y^4}{\beta^3} (\kappa'(y))^2 dy \end{aligned}$$

which converges to 0 as $\beta \rightarrow \infty$. On the other hand

$$\int_{-L}^L \eta^{m-n+2}(x) (f_\beta'(x))^2 dx \geq 2 \int_0^{L(1-1/\beta)} \eta^{m-n+2}(x) dx$$

is bounded from below. Therefore, for β large enough $\text{Hess } E(f_\beta, f_\beta) < 0$. \square

4. STABILITY OF BLOW-UP AND SOURCE TYPE SELF-SIMILAR SOLUTIONS

The equation (2) has dynamical self-similar solutions only when $m = n + 2$. We study the stability of these solutions via the stability analysis of steady states of the equations in similarity variables: (5) and (7). As we already mentioned, only when $n = 1$ is the gradient-flow structure of equations (5) and (7) known. Thus all the considerations in this section are for the case $n = 1$ and $m = 3$.

4.1. Selfsimilar blowup solutions. The equation in similarity variables (7) is a gradient flow of the energy $E = \frac{1}{2}E_1 - \frac{1}{12}E_2 - \frac{1}{10}E_3$. Using the computations of Hessians of E_1 , E_2 and E_3 given in Section 3 we obtain the Hessian of E at selfsimilar profile ρ :

$$\text{Hess } E(f, f) = \int \rho^2 (f'')^2 + 8\rho \rho' f' f'' + 6(\rho')^2 (f')^2 - \rho^4 (f')^2 - \frac{1}{5} \rho f^2 dx.$$

for $f \in C^2([-L, L])$.

The profiles ρ symmetric selfsimilar blowup solution satisfy the equation

$$\rho'''(x) = -\frac{x}{5} - \rho^2(x) \rho'(x)$$

with $\rho'(0) = 0$ and zero contact angle: $\rho'(L) = 0$. Using identities obtained by integrating the equation:

$$\rho''(x) = \rho''(0) + \frac{\rho^3(0)}{2} - \frac{x^2}{10} - \frac{\rho^3(x)}{3}$$

and
$$\rho'(x)^2 = 2 \left(\rho''(0) + \frac{\rho^3(0)}{3} \right) \rho(x) - \frac{\rho^4(x)}{6} - \frac{x^2 \rho(x)}{5} - \frac{2}{5} \int_x^L s \rho(s) ds$$

we obtain

$$(13) \quad \text{Hess } E(f, f) = \int \rho^2(x) (f''(x))^2 - \frac{4}{5} \varphi(x) (f'(x))^2 - \frac{1}{5} \rho(x) f^2(x) dx$$

where

$$\varphi(x) = \int_x^L s \rho(s) ds.$$

Since ρ is an even and positive function on $(-L, L)$ so is φ . Furthermore $\varphi(L) = \varphi'(L) = \varphi''(L) = 0$. The form domain is the weighted Sobolev space $Y = W^{2,2}((-L, L), \rho, \varphi, \rho^2)$.

The linearized operator L has the form

$$L f = \frac{1}{\rho} \left((\rho^2 f'')'' + \frac{4}{5} (\varphi f')' - \frac{1}{5} \rho f \right).$$

It is symmetric on $C^4([-L, L])$ with no boundary conditions.

Note that $\text{Hess } E(1, 1) < 0$ and $\text{Hess } E(x, x) < 0$. Furthermore $f = 1$ is an eigenvector corresponding to eigenvalue $-1/5$ and $f = x$ is an eigenvector corresponding to eigenvalue -1 . So the functions $f = 1$, which corresponds to translations and $f = x$ which corresponds to dilations represent unstable directions for the operator. This is a consequence of the invariances of the original equation and the rescaling to self-similar variables. However this does mean that self-similar blow-up solutions are structurally unstable, it just means that a small perturbation of initial data may result in shift in the location or time of the blowup. If we want to investigate whether ρ describes the asymptotic shape of the blowup solution near a point we need to find out if there are other eigenvectors corresponding to a negative eigenvalue.

Hence we say that a self-similar blowup solution is linearly stable if there exists a positive constant λ , such that at ρ

$$\text{Hess } E(f, f) \geq \lambda \langle f, f \rangle_\rho$$

for all functions $f \in Y$ such that $\langle f, 1 \rangle_\rho = 0$, and $\langle f, x \rangle_\rho = 0$.

4.1.1. Stability of single-bump self-similar blowup solutions. To formulate and prove the result about stability we need to recall several facts about the existence and properties of both steady states and self-similar blowup profiles.

Let us denote by η the droplet steady state with support $[-1, 1]$. Let $H_1 = \eta(0)$. It follows from [28, eq. (11)] that $5 < H_0 < 6$. Let $l(x) = 1 - |x|$. Using that $\eta'' = H_1^3/4 - \eta^3/3$ it is easy to show that $4l^2(x) < \eta(x) < 30l^2(x)$ for $x \in (-1, 1)$. The facts listed below follow from Theorem 11 and Lemma 13 in [28].

- For all H large enough there exists a symmetric single-bump self-similar blowup profile ρ_H with $\rho_H(0) = H$, zero contact angle at $x = \pm L_H$. Furthermore $5/H < L_H < 7/H$.
- Let $\sigma_H(z) := \rho(L_H z)/H$. For all H large enough $\|\sigma_H - \eta\|_{C^2([-1, 1])} < 1$.

Therefore $3l^2(x) < \sigma_H(x) < 31l^2(x)$ for all H large enough. A consequence of this is that $W^{2,2}((-L_H, L_H), \rho, \varphi, \rho^2) = W^{2,2}((-L_H, L_H), 2, 3, 4)$. The density of $C^\infty([-L_H, L_H])$ follows from Lemma 6.

Theorem 4. *There exist positive C and λ , such that for all $H > C$, and all functions $f \in Y = W^{2,2}((-L_H, L_H), 2, 3, 4)$ such that $\langle f, 1 \rangle_{\rho_H} = 0$ and $\langle f, x \rangle_{\rho_H} = 0$*

$$\text{Hess } E(f, f) > \lambda \langle f, f \rangle_{\rho_H}.$$

Therefore the form Hess E is semibounded and hence the Friedrichs extension of \mathbf{L} is defined and self-adjoint. In conclusion for $H > C$ single-bump selfsimilar profiles ρ_H are linearly stable and λ is a lower bound on the spectrum of \mathbf{L} restricted to orthogonal complement of 1.

Proof. Let H be large enough that the properties of ρ_H listed above hold. Let f be a C^2 function on $[-1, 1]$ such that $\langle f, 1 \rangle_{\rho_H} = 0$ and $\langle f, x \rangle_{\rho_H} = 0$. The inequality i) of Lemma 9 then yields

$$\begin{aligned} \int_{-L_H}^{L_H} \rho_H^2(x) (f''(x))^2 dx &= \int_{-1}^1 H^2 L_H^{-3} \sigma_H^2(z) \left(\frac{d^2 f(L_H z)}{dz^2} \right)^2 dz \\ &\geq c_1 H^2 L_H^{-3} \int_{-1}^1 l(z)^2 f^2(L_H z) dz \\ &\geq c_2 H^5 \int_{-L_H}^{L_H} \rho_H^2(x) f^2(x) dx \end{aligned}$$

Constants c_1 and c_2 above are positive and independent of H .

Let $\phi_H(x) = \int_x^1 s \sigma_H(s) ds$. Since σ_H is an even function, so is ϕ_H . Furthermore since $3l^2 < \sigma_H < 31l^2$ on $(-1, 1)$ an elementary calculation gives $1/16l^3 < \phi_H < 12l^3$ on $(-1, 1)$. Using the inequality ii) of Lemma 9 we obtain:

$$\begin{aligned} \int_{-L_H}^{L_H} \rho_H^2(x) (f''(x))^2 dx &= \int_{-1}^1 H^2 L_H^{-3} \sigma_H^2(z) \left(\frac{d^2 f(L_H z)}{dz^2} \right)^2 dz \\ &\geq c_3 H^2 L_H^{-3} \int_{-1}^1 l(z)^3 \left(\frac{df(L_H z)}{dz} \right)^2 dz \\ &\geq c_4 H^2 L_H^{-1} \int_{-1}^1 \phi_H(z) (f'(L_H z))^2 dz \\ &\geq c_5 H^5 \int_{-L_H}^{L_H} \int_x^{L_H} s \rho_H(s) ds (f'(x))^2 dx. \end{aligned}$$

The constants c_i , $i = 3, 4, 5$ are again positive and independent of H .

Combining the inequalities above yields that $\text{Hess } E(f, f) > \langle f, f \rangle$ for all H large enough ($> \max\{2/\sqrt[5]{c_2}, 1/\sqrt[5]{c_5}\}$). Arguing as in Theorem 1 one can show the density of the orthogonal complement of $\{1, x\}$ in $C^2([-L, L])$ in the orthogonal complement of $\{1, x\}$ in Y . The continuity of the functionals involved with respect to topology of Y implies that $\text{Hess } E(f, f) > \langle f, f \rangle_\rho$ for all $f \in Y$ orthogonal to 1 and x . \square

4.1.2. Instability of multi-bump selfsimilar blowup solutions. We show instability of multi-bump selfsimilar blowup solutions by constructing an unstable direction, f , orthogonal to translations and dilations (see Figure 1). Perturbing the profile ρ in direction f is effectively dilating out the solution from α to the right, while dilating in the solution the solution to the left of $-\alpha$. The

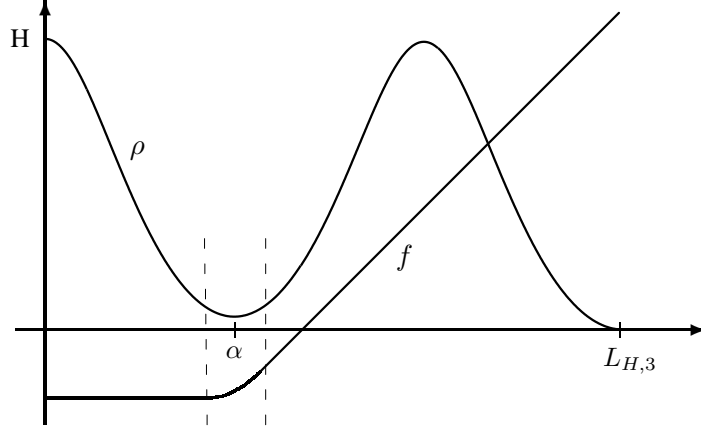


Figure 1: Illustration of the right half of the unstable direction f in $k = 3$ case

dynamical effect of this perturbation is that the bumps on the left blow up sooner than the ones on the right. Thus, as it blows up, the solution is attaining a shape rather different from ρ .

We present the details for the solution with odd number of bumps. The construction for a solution with even number of bumps is similar so we only comment on the differences. We first recall some facts about existence and properties of selfsimilar solutions from [28].

- Let k be an odd integer and $k \geq 3$. For all H large enough there exists a symmetric selfsimilar blowup profile $\rho_{H,k}$ with $\rho_{H,k}(0) = H$, zero contact angle at $x = \pm L_{H,k}$, and exactly k local maxima. Furthermore $5k/H < L_{H,k} < 7k/H$.
- Let k be an even integer and $k \geq 2$. For all θ large enough there exists a symmetric selfsimilar blowup profile $\rho_{\theta,k}$ with $\rho_{\theta,k}''(0) = \theta$, zero contact angle at $x = \pm L_{\theta,k}$, and exactly k local maxima.
- For $H > 0$ let η_H be the steady state centered at 0 with $\eta_H(0) = H$ and zero contact angles at $\pm \bar{L}/H$ (constant $\bar{L} \approx 6$ is known). Let $\bar{\eta}_H(x) = \eta_H(x - \lfloor xH/\bar{L} \rfloor \bar{L}/H)$ for $x \in \mathbb{R}$. For $k \geq 3$ odd and all H large enough

$$\|\rho_{H,k} - \bar{\eta}_H\|_{L^\infty([-L_{H,k}, L_{H,k}])} < H^{-7/2} \quad \text{and} \quad \|\rho_{H,k}'' - \bar{\eta}_H''\|_{L^\infty([-L_{H,k}, L_{H,k}])} < H^{-3/2}.$$

The facts listed follow from Theorem 29, Theorem 30, Lemma 23, Lemma 26, and the argument of Corollary 21 of [28].

Theorem 5. *For all odd integers $k \geq 3$ and all H large enough there exists a function $f \in C^\infty([-L_{H,k}, L_{H,k}])$ such that*

$$\langle f, 1 \rangle_{\rho_{H,k}} = 0, \quad \langle f, x \rangle_{\rho_{H,k}} = 0, \quad \text{and} \quad \text{Hess } E(f, f) < 0.$$

The statement also holds for $k \geq 2$ even, with H replaced by θ .

Proof. Let $k \geq 3$ be an odd integer. Let $H > 5$ be large enough that the properties above hold. As H and k are set, from now on we omit the H, k indexes. Let α be the location of the first

local minimum of ρ . Let $a = H^{-3}$ and g be an even C^∞ function on $[-L, L]$ such that

$$g(x) = \begin{cases} 0 & \text{if } 0 \leq x \leq \alpha - a \\ x - \alpha & \text{if } \alpha + a \leq x \end{cases}$$

Furthermore g is required to be nondecreasing on $(0, \infty)$ and to satisfy $|g''| < 5/a$. Let f be the projection of g to the orthogonal complement of vector $\mathbf{1}$, that is let

$$f = g - \frac{\langle g, \mathbf{1} \rangle_\rho}{\langle \mathbf{1}, \mathbf{1} \rangle_\rho}$$

Then $\langle f, \mathbf{1} \rangle_\rho = 0$ and since f is even $\langle f, x \rangle = 0$. Using the estimates on $\rho - \bar{\eta}$ listed above, that $\bar{\eta}$ has minimum 0 and $\bar{\eta}'' < H^3/12$ it follows that $\rho(\alpha) < H^{-7/2}$ and $\rho'' < H^3$ on $[-L, L]$. Thus $\rho(x) \leq \rho(\alpha) + H^3(x - \alpha)^2$. Therefore

$$\int_{-L}^L \rho^2(x) (f''(x))^2 dx \leq 2 \int_{\alpha-a}^{\alpha+a} (H^{-7/2} + H^3 a^2)^2 \left(\frac{5}{a}\right)^2 dx \leq 400H^{-3}$$

On the other hand using that $L > 15/H > 2\bar{L}$, $\alpha + a < 4/3\bar{L}$, and $\rho > \bar{\eta}_H - 1 > H/3$ on $[5/3\bar{L}, 2\bar{L}]$ we obtain

$$\int_{-L}^L \int_x^L s \rho(s) ds (f'(x))^2 dx \geq 2 \int_{\frac{4}{3}\bar{L}}^{\frac{5}{3}\bar{L}} \int_{\frac{5}{3}\bar{L}}^{2\bar{L}} s \rho(s) ds dx \geq 2 \frac{1}{H} \frac{1}{H} \frac{5}{H} \frac{H}{4} \geq H^{-2}$$

These inequalities imply that for H large enough

$$\text{Hess } E(f, f) \leq 400H^{-3} - \frac{4}{5}H^{-2} < 0.$$

In the case that k is even one can construct the test function by shifting g to the left by $\alpha - a$. This gives a V -shaped test function. \square

Let $\tilde{\mathbf{L}}$ be the restriction of \mathbf{L} to orthogonal complement of $\{1, x\}$. As a symmetric and real operator $\tilde{\mathbf{L}}$ has a self-adjoint extension [27]. In terms of the spectrum of any such an extension, also denoted by $\tilde{\mathbf{L}}$, the above lemma implies that the spectrum of $\tilde{\mathbf{L}}$ contains negative numbers.

4.2. Source-type selfsimilar solutions. The stability analysis of these solutions is straightforward. We say that a source-type selfsimilar solution of (2) is stable if the associated steady state (ie the selfsimilar profile) of the equation (5) is stable. That is if the Hessian of the energy (10) is a uniformly positive-definite quadratic form.

Using $E = \frac{1}{2}E_1 - \frac{1}{12}E_2 + \frac{1}{10}E_3$ and the computations of the Hessians in the Section 3 we obtain that for $f \in L_\rho^2 \cap C^2([-L, L])$ the Hessian of E at ρ is

$$\text{Hess } E(f, f) = \int \rho^2 (f'')^2 + 8\rho\rho' f' f'' + 6(\rho')^2 (f')^2 - \rho^4 (f')^2 + \frac{1}{5}\rho f^2 dx.$$

The profile, ρ of a symmetric spreading selfsimilar solution satisfies the equation

$$\rho'''(x) = \frac{x}{5} - \rho^2(x)\rho'(x)$$

with $\rho'(0) = 0$ and zero contact angle: $\rho'(L) = 0$. We also use the following identities that follow by integrating the equation:

$$\rho''(x) = \rho''(0) + \frac{\rho^3(0)}{2} + \frac{x^2}{10} - \frac{\rho^3(x)}{3}$$

and

$$\rho'(x)^2 = 2 \left(\rho''(0) + \frac{\rho^3(0)}{3} \right) \rho(x) - \frac{\rho^4(x)}{6} + \frac{x^2 \rho(x)}{5} + \frac{2}{5} \int_x^L s \rho(s) ds.$$

An elementary calculation yields:

$$(14) \quad \text{Hess } E(f, f) = \int \rho(x) (f''(x))^2 + \frac{4}{5} \int_x^L s \rho(s) ds (f'(x))^2 + \frac{1}{5} \rho(x) f^2(x) dx$$

It is obvious that $\text{Hess } E(f, f) \geq \frac{1}{5} \langle f, f \rangle_\rho$ for all f in the form domain and hence the self-similar spreading solutions are linearly stable.

5. APPENDIX

In this section we establish some properties of the weighted Sobolev spaces relevant for the stability analysis. In particular the weights that appear in our considerations are equivalent to powers of the distance to boundary of the domain.

Given an interval I let us denote by $d(x)$ the distance of a point $x \in I$ to the boundary. We denote by $W^{2,2}(I, a, c, b)$ the space of functions f on I whose distributional derivatives satisfy

$$(15) \quad \|f\|_{W^{2,2}(I, a, b, c)}^2 = \int_I d^c(x) (f''(x))^2 + d^b(x) (f'(x))^2 + d^a(x) f^2(x) dx < \infty.$$

The particular weights of interest will be $c = 4$, $b \geq 4$, while $-2 < a < 4$.

5.1. Density of smooth functions.

Lemma 6. *Consider the weighted Sobolev space $W(a, b) = W^{2,2}((0, 1), a, b, 4)$.*

- i) *The set $C^\infty([0, 1])$ is dense in $W(a, b)$ if $b \geq 2$ and $a > -1$.*
- ii) *The set $C_0^\infty(0, 1)$ is dense in $W(a, b)$ if $b \geq 2$ and $a < 0$.*

In the statement above the functions defined on $[0, 1]$ are restricted to $(0, 1)$ to be considered elements of $W(a, b)$. This convention holds throughout the paper.

Proof. If $a \geq 0$ the claim *i*) follows by using standard arguments; see Kufner [18, Sec. 7]. In the case $0 > a > -1$ the claim follows from claim *ii*); we listed it above just to point out that $C^\infty([0, 1]) \subset W(b, a)$ as long as $a > -1$.

To show *ii*), consider $f \in W(a, b)$ with $b \geq 2$ and $a < 0$. Let κ be a smooth, nondecreasing cut-off function: $\kappa = 0$ on $(-\infty, 0]$, $\kappa = 1$ on $[1, \infty)$. It suffices to approximate κf and $(1 - \kappa)f$ by smooth functions. As the other case is analogous, we can assume that $f = \kappa f$, that is that $f = 0$ in some neighborhood of 1.

Let $\kappa_\alpha(x) = \kappa(\alpha x)$ and let $f_\alpha = \kappa_\alpha f$. We claim that $f_\alpha \rightarrow f$ in $W(a, b)$ as $\alpha \rightarrow \infty$. It suffices to show that

$$(16) \quad \int_0^1 x^a (f_\alpha(x) - f(x))^2 dx \rightarrow 0$$

$$(17) \quad \int_0^1 x^b (f'_\alpha(x) - f'(x))^2 dx \rightarrow 0$$

$$(18) \quad \int_0^1 x^4 (f''_\alpha(x) - f''(x))^2 dx \rightarrow 0$$

as $\alpha \rightarrow \infty$. The claim in (16) follows immediately, since

$$\int_0^1 x^a (f_\alpha(x) - f(x))^2 dx = \int_0^1 x^a (\kappa(\alpha x) - 1)^2 f^2(x) dx \leq \int_0^1 x^a f^2(x) dx \rightarrow 0$$

as $\alpha \rightarrow \infty$, since $\int_0^1 x^a f^2(x) dx < \infty$. To show (17) we estimate:

$$\begin{aligned} & \int_0^1 x^b (\alpha \kappa'(\alpha x) f(x) + \kappa(\alpha x) f'(x) - f'(x))^2 dx \\ & \leq 2 \|\kappa'\|_{L^\infty}^2 \alpha^2 \int_0^1 x^{b-a} x^a f^2(x) dx + 2 \int_0^1 x^b (f'(x))^2 dx \\ & \leq 2 \|\kappa'\|_{L^\infty}^2 \alpha^2 \alpha^{-b+a} \int_0^1 x^a f^2(x) dx + o(1) \rightarrow 0 \end{aligned}$$

as $\alpha \rightarrow \infty$ since $-b + a + 2 < 0$. In showing (18) we utilize estimates provided above.

$$\begin{aligned} & \int_0^1 x^4 (\alpha^2 \kappa''(\alpha x) f(x) + 2\alpha \kappa'(\alpha x) f'(x) + (\kappa(\alpha x) - 1) f''(x))^2 dx \\ & \leq 3 \|\kappa''\|_{L^\infty}^2 \alpha^4 \int_0^1 x^{4-a} x^a f^2(x) dx + o(1) \\ & \leq 3 \|\kappa''\|_{L^\infty}^2 \alpha^a \int_0^1 x^a f^2(x) dx \rightarrow 0 \end{aligned}$$

as $\alpha \rightarrow \infty$ since $a < 0$.

Thus $f_\alpha \rightarrow f$ in $W(a, b)$ as $\alpha \rightarrow \infty$. The functions f_α are supported on compact subsets of $(0, 1)$. The fact that any f_α can be approximated by a function in $C_0^\infty(0, 1)$ follows by a standard use of mollifiers; as can be found in [18]. \square

5.2. A weighted interpolation inequality.

Lemma 7. *Let $n > 0$, $\beta \geq \max\{4 - n, 6 - 2n, 2\}$, and $l(x) = 1 - |x|$. There exists $C > 0$ such that for all $1 > \varepsilon > 0$ and all $f \in Y = W^{2,2}((-1, 1), 4 - 2n, \beta, 4)$*

$$(19) \quad \int_{-1}^1 l^\beta(x) (f'(x))^2 dx \leq \varepsilon \int_{-1}^1 l^4(x) (f''(x))^2 dx + \frac{C}{\varepsilon} \int_{-1}^1 l^{4-2n}(x) f^2(x) dx.$$

Proof. Since all of the expressions involved in the inequality are continuous with respect to norm on Y and smooth functions (that is $C^\infty([-1, 1])$ when $n < 5/2$ and $C_0^\infty(-1, 1)$ when $n \geq 5/2$) are dense in Y it suffices to show the inequality for smooth functions. Let $f \in C^\infty([-1, 1])$ if

$n < 5/2$ and $f \in C_0^\infty(-1, 1)$ when $n \geq 5/2$. Recall that in either case $f \in L_{l^{4-2n}}^2$. For any $1 > \varepsilon > 0$

$$\begin{aligned} \int_{-1}^1 l^\beta(x)(f'(x))^2 dx &\leq \int_{-1}^1 l^\beta(x)|f''(x)f(x)| dx + \beta \int_{-1}^1 l^{\beta-1}(x)|l'(x)||f'(x)f(x)| dx \\ &\leq \left(\int_{-1}^1 l^4(x)(f''(x))^2 dx \right)^{1/2} \left(\int_{-1}^1 l^{2\beta-4}(x)f^2(x) dx \right)^{1/2} \\ &\quad + \beta \left(\int_{-1}^1 l^\beta(x)(f'(x))^2 dx \right)^{1/2} \left(\int_{-1}^1 l^{\beta-2}(x)f^2(x) dx \right)^{1/2} \\ &\leq \frac{\varepsilon}{2} \int_{-1}^1 l^4(x)(f''(x))^2 dx + \frac{1}{2\varepsilon} \int_{-1}^1 l^{4-2n}(x)f^2(x) dx \\ &\quad + \frac{1}{2} \int_{-1}^1 l^\beta(x)(f'(x))^2 dx + \frac{\beta^2}{2} \int_{-1}^1 l^{4-2n}(x)f^2(x) dx \end{aligned}$$

The claim with $C = (1 + \beta^2)/2$ then follows. \square

5.3. Hardy type inequalities.

Lemma 8. *Let $g \in C^1([0, a])$ be such that for some $\kappa > 0$*

$$\int_0^a z^\kappa g^2(z) dz > c > 0.$$

Assume that $|g(a)| < \varepsilon$ for $\varepsilon > 0$, such that $2a^{\kappa+1}\varepsilon^2 < (\kappa + 1)c$. Then

$$\int_0^a z^{\kappa+2}(g'(z))^2 dz \geq \frac{(\kappa + 1)^2}{16} \int_0^a z^\kappa g^2(z) dz.$$

Proof. Using integration by parts and assumptions above we obtain

$$\begin{aligned} \int_0^a z^\kappa g^2(z) dz &= \frac{a^{\kappa+1}}{\kappa + 1} \varepsilon^2 - 2 \int_0^a \frac{z^{\kappa+1}}{\kappa + 1} g(z)g'(z) dz \\ &\leq \frac{a^{\kappa+1}}{\kappa + 1} \varepsilon^2 + \frac{2}{\kappa + 1} \left(\int_0^a z^\kappa g^2(z) dz \right)^{1/2} \left(\int_0^a z^{\kappa+2}(g'(z))^2 dz \right)^{1/2} \end{aligned}$$

Therefore

$$\begin{aligned} \left(\int_0^a z^\kappa g^2(z) dz \right)^{1/2} &\leq \frac{a^{\kappa+1}}{\kappa + 1} \frac{\varepsilon^2}{\sqrt{c}} + \frac{2}{\kappa + 1} \left(\int_0^a z^{\kappa+2}(g'(z))^2 dz \right)^{1/2} \\ &\leq \frac{\sqrt{c}}{2} + \frac{2}{\kappa + 1} \left(\int_0^a z^{\kappa+2}(g'(z))^2 dz \right)^{1/2} \end{aligned}$$

Thus

$$\frac{1}{2} \left(\int_0^a z^\kappa g^2(z) dz \right)^{1/2} \leq \frac{2}{\kappa + 1} \left(\int_0^a z^{\kappa+2}(g'(z))^2 dz \right)^{1/2}.$$

\square

Lemma 9. Let $l(x) = 1 - |x|$ and $M > 0$. There exists $\lambda > 0$ such that for any even measurable function ρ on $[-1, 1]$ such that $Ml^2 > \rho > l^2$ and any $f \in Y = W^{2,2}((-1, 1), 0, 2, 4)$ such that

$$\int_{-1}^1 \rho(x)f(x)dx = 0 \quad \text{and} \quad \int_{-1}^1 \rho(x)xf(x)dx = 0$$

the following hold:

- i) $\int_{-1}^1 \rho^2(x)(f''(x))^2 dx \geq \lambda \int_{-1}^1 f^2(x) dx.$
- ii) $\int_{-1}^1 \rho^2(x)(f''(x))^2 dx \geq \lambda \int_{-1}^1 l^2(x)(f'(x))^2 dx$

Proof. Assume that the claim i) is false. We know that $C^2([-1, 1])$ is dense in Y and the functionals above are continuous with respect to topology of Y . Arguing as in Theorem 1 one can show that the set of functions in $f \in C^2([-1, 1])$ such that $\int_{-1}^1 \rho(x)f(x)dx = 0$ and $\int_{-1}^1 \rho(x)xf(x)dx = 0$ is dense in the set of functions in Y satisfying the two equalities. Hence there exists a sequence of functions ρ_i and $f_i \in C^2([-1, 1])$ satisfying the assumptions above, such that $\int_{-1}^1 f_i^2(x)dx = 1$ and $\int_{-1}^1 \rho_i^2(x)(f_i''(x))^2 dx \rightarrow 0$ as $i \rightarrow \infty$.

Therefore $f_i'' \rightarrow 0$ in $L^2([-a, a])$ for any $0 < a < 1$. Let us now show that $f_i(0)$ and $f_i'(0)$ are bounded sequences. By taking the mirror images of f_i about the x and/or the y -axis, we can assume that $f_i(0) \geq 0$ and $f_i'(0) \geq 0$. Since $\rho_i \geq 1/4$ on $[0, 1/2]$ we can also assume that $1 > \int_0^{1/2} (f_i''(x))^2 dx \geq \left(\int_0^{1/2} |f_i''(x)| dx \right)^2$ for all i . In the following computations we make use of the estimate $(b + c)^2 \geq 3b^2/4 - 3c^2$. There exists C large such that for all i

$$\begin{aligned} C &> \int_0^{1/2} f_i^2(x) dx = \int_0^{1/2} \left(f_i(0) + f_i'(0)x + \int_0^x \int_0^r f_i''(s) ds dr \right)^2 dx \\ &\geq \int_0^{1/2} \frac{3}{4} (f_i(0) + f_i'(0)x)^2 - 3dx \\ &\geq \frac{3}{4} \int_0^{1/2} f_i^2(0) + (f_i'(0))^2 x^2 dx - 2 \\ &\geq \frac{1}{32} (f_i^2(0) + f_i^2(0)^2) - 2. \end{aligned}$$

Thus there exists a subsequence along which $f_i(0)$ and $f_i'(0)$ converge. For notational simplicity we assume that the entire sequence converges: $f_i(0) \rightarrow \alpha$ and $f_i'(0) \rightarrow \beta$ as $i \rightarrow \infty$. By expanding $f(x)$ as above in estimating the H^2 norm of $|f_i - \alpha x - \beta|$ it is elementary to verify that

$$f_i \longrightarrow \alpha x + \beta \quad \text{in } H^2([-a, a])$$

for any $a \in (0, 1)$. Sobolev inequality implies that the convergence is also in $C^{1,1/2}$.

Let us show that $\beta = 0$. Assume that $\beta \neq 0$. Let $0 < \varepsilon < |\beta|/2$. There exists $i(\varepsilon)$ such that for all $i > i(\varepsilon)$, $\|f_i(x) - \alpha x - \beta\|_{C^1([-1+\varepsilon, 1-\varepsilon])} < \varepsilon$. Let $I_\varepsilon = [-1, -1 + \varepsilon] \cup [1 - \varepsilon, 1]$. From $\int_{-1}^1 \rho_i(x)f_i(x)dx = 0$ follows that

$$\left| \int_{I_\varepsilon} \rho_i(x)f_i(x)dx \right| \geq \left| \int_{-1+\varepsilon}^{1-\varepsilon} \rho_i(x)(\alpha x + \beta)dx \right| - \left| \int_{-1+\varepsilon}^{1-\varepsilon} \rho_i(x)(f_i(x) - \alpha x - \beta)dx \right|$$

Note that $\int_{-1}^1 l^2(x) f_i^2(x) dx \leq \int_{-1}^1 f_i^2(x) = 1$. For $i > i(\varepsilon)$ then follows that

$$\begin{aligned} \sqrt{\frac{2M^2\varepsilon^3}{3}} &\geq \sqrt{\int_{I_\varepsilon} Ml^2(x) dx} \sqrt{\int_{I_\varepsilon} Ml^2(x) f_i^2(x) dx} \\ &\geq \int_{I_\varepsilon} \sqrt{\rho_i(x)} (\sqrt{\rho_i(x)} f_i(x)) dx \\ &\geq \left| \int_{-1+\varepsilon}^{1-\varepsilon} \rho_i(x) \beta dx \right| - \varepsilon \left| \int_{-1+\varepsilon}^{1-\varepsilon} \rho(x) dx \right| \\ &\geq \frac{|\beta|}{2} \int_{-1+\varepsilon}^{1-\varepsilon} l(x)^2 dx \end{aligned}$$

Choosing ε small enough leads to contradiction. Thus $\beta = 0$.

The proof that $\alpha = 0$ is similar so we omit it. Hence $f_i \rightarrow 0$ in $C^{1,1/2}$ on compact subsets of $(-1, 1)$. There exists i_0 such that for all $i > i_0$, $|f_i(0)| + |f_i'(0)| < 1/8$. Let us consider the case that $\int_0^1 f_i^2(x) dx \geq 1/2$. The case $\int_{-1}^0 f_i^2(x) dx \geq 1/2$ is considered analogously.

Lemma 8, applied with $\kappa = 0$, $g = f_i$, $z = 1 - x$, $a = 1$, $\varepsilon = 1/8$, and $c = 1/2$, implies $\int_0^1 (1-x)^2 (f_i'(x))^2 dx > \frac{1}{16} \int_0^1 f_i^2(x) dx > 1/32$. Applying the lemma once more, this time to $g = f_i'$ with $\kappa = 2$, yields $\int_0^1 \rho^2(x) (f_i''(x))^2 dx > \int_0^1 (1-x)^4 (f_i''(x))^2 dx > \frac{9}{16} \int_0^1 (1-x)^2 (f_i'(x))^2 dx > 1/64$. This contradicts the assumption $\int_{-1}^1 \rho^2(x) (f_i''(x))^2 dx \rightarrow 0$ as $i \rightarrow \infty$.

Let us now prove claim ii). Assume that the claim is false. Let $g_i = f_i'$. Arguing as above one obtains a that $g_i \rightarrow \alpha$ in $C^{1/2}$ on compact subsets on $(-1, 1)$.

Let $\phi_i(x) = \int_x^1 s \rho_i(s) ds$. Since ρ_i is an even, positive function on $(-1, 1)$, so is ϕ_i . Also $\phi_i(1) = \phi_i'(1) = \phi_i''(1) = 0$. Furthermore $\phi_i(x) \leq \int_x^1 \rho_i(s) ds \leq M(1-x)^3$. Since ϕ_i is even: $\phi_i(x) \leq Ml^3(x)$. The condition $0 = \int_{-1}^1 \rho_i(x) x f_i(x) dx = - \int_{-1}^1 \phi_i'(x) f_i(x) dx$ implies, after integration by parts, that

$$\int_{-1}^1 \phi_i(x) g_i(x) dx = 0$$

This condition can now be used to show that $\alpha = 0$. The argument is analogous to the way we used $\int_{-1}^1 \rho_i(x) f_i(x) dx = 0$ to show that $\beta = 0$ so we leave the details to the reader. Lemma 8, applied with $g = g_i$ and $k = 2$ now leads to contradiction as the second claim did above. \square

Corollary 10. *Let $M > 0$, $l(x) = 1 - |x|$, and ψ an integrable function, positive on $(-1, 1)$. There exists $\lambda > 0$ such that for any even measurable function ρ on $(-1, 1)$ such that $Ml^2 > \rho > l^2$ and any $f \in C^2([-1, 1])$ such that $\int_{-1}^1 \rho(x) f(x) dx = 0$ the following holds:*

$$\int_{-1}^1 \rho^2(x) (f''(x))^2 + \psi(x) (f'(x))^2 dx \geq \lambda \int_{-1}^1 f^2(x) dx.$$

The proof of the corollary closely follows the proof of claim i) of the lemma. The only difference is that the fact that $\alpha = 0$ now follows from the assumption that $\int \rho^2(x) (f_i''(x))^2 + \psi(x) (f_i'(x))^2 dx \rightarrow 0$ as $i \rightarrow \infty$.

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