

MULTI-SPECIES PATLAK-KELLER-SEGEL SYSTEM

SIMING HE AND EITAN TADMOR

ABSTRACT. We study the regularity and large-time behavior of a crowd of species driven by chemo-tactic interactions. What distinguishes the different species is the way they interact with the rest of the crowd: the collective motion is driven by different chemical reactions which end up in a *coupled system* of parabolic Patlak-Keller-Segel equations. We show that the densities of the different species diffuse to zero provided the chemical interactions between the different species satisfy certain sub-critical condition; the latter is intimately related to a log-Hardy-Littlewood-Sobolev inequality for systems due to Shafrir & Wolansky. Thus for example, when two species interact, one of which has mass less than 4π , then the 2-system stays smooth for all time independent of the total mass of the system, in sharp contrast with the well-known breakdown of one specie with initial mass $> 8\pi$.

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1. INTRODUCTION

In this paper, we consider the multi-species parabolic-elliptic Patlak-Keller-Segel (PKS) system which models chemotaxis phenomena involving multiple bacteria species

$$(1.1) \quad \begin{cases} \partial_t n_\alpha + \nabla \cdot (\nabla c_\alpha n_\alpha) = \Delta n_\alpha, & \alpha \in \mathcal{I}, \\ -\Delta c_\alpha = \sum_{\beta \in \mathcal{I}} b_{\alpha\beta} n_\beta, \\ n_\alpha(x, t = 0) = n_{\alpha 0}(x), & x \in \mathbb{R}^2. \end{cases}$$

Here n_α, c_α denote the bacteria and the chemical densities respectively. The parameters $\alpha, \beta \in \mathcal{I}$ indicate the bacteria and chemicals' species. The total number of species, which is denoted $|\mathcal{I}|$ throughout the paper, is assumed to be finite. The first equation in the system (1.1) describes the time evolution of the bacteria density n_α subject to chemical density

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distribution c_α and diffusion. The second equation governs the evolution of the chemical density c_α , which is determined by the collective effect of different species of bacteria n_β . The *chemical generation coefficients* $b_{\alpha\beta}$ represent the relative impact of the bacteria distribution n_β on the generation of the chemical c_α .

Remark that system (1.1) covers the more general setup, in which each species has its own sensitivity to the chemo-attractant, quantified by the positive constant parameters $\{\chi_\alpha\}$,

$$(1.1)' \quad \begin{cases} \partial_t n_\alpha + \chi_\alpha \nabla \cdot (\nabla c_\alpha n_\alpha) = \Delta n_\alpha, & \alpha \in \mathcal{I}, \\ -\Delta c_\alpha = \sum_{\beta \in \mathcal{I}} b_{\alpha\beta} n_\beta, \\ n_\alpha(x, t = 0) = n_{\alpha 0}(x), & x \in \mathbb{R}^2. \end{cases}$$

Indeed, if we let $\eta_\alpha > 0$ be scaling parameters at our disposal, we set $n'_\alpha := \eta_\alpha n_\alpha$ and $c'_\alpha := \chi_\alpha c_\alpha$, then (1.1)' is reduced to (1.1) for the ‘tagged’ variables, (n'_α, c'_α) , with re-scaled generation array, $b'_{\alpha\beta} = \chi_\alpha b_{\alpha\beta} \eta_\beta^{-1}$. In particular, choosing $\eta_\beta = 1/\chi_\beta$ shows that if $\mathbf{B} = \{b_{\alpha\beta}\}$ is symmetric, then so is \mathbf{B}' .

In the last few years, social interaction within biofilms — a special form of bacteria colonies, intrigued increasing interest among the biology and biophysics community, [12]. In a biofilm, billions of bacteria of different species live together and create hard-to-remove infections. Different cells in the biofilm specialize in various tasks, acquiring food, defending colony and reserving genetic information included. Chemical signals and ion signals are generated to commute information within these bacteria colonies. The multi-species PKS model (1.1) serves as an attempt to understand the biofilm. Moreover, in the Chemotaxis experiment, the bacteria involved have large genetic variation. For example, E.coli only share 30% of their genes. The equation (1.1) also serves as a more accurate model taking into account the possible genetic variation appeared in the experiments.

We recall the large literature on the single species PKS model (1.1) ($|\mathcal{I}| = 1$), referring the interested reader to the review [18] and the following works [3]–[6],[10]–[11],[19],[17],[24],[23],[26],[20]. We summarize the essential results here. The preserved total mass of the solution $M := |n(t)|_{L^1} = |n_0|_{L^1}$ determines the long time behavior. If the initial data n_0 has subcritical mass $M < 8\pi$ and finite second moment, the unique global smooth solutions exist for all time, [5],[7],[13]. If M is strictly greater than 8π and the second moment is finite, solution blows up in finite time, [19],[22],[5]. If $M = 8\pi$, solution aggregates to a Dirac mass as time tends to infinity, [4].

The multi-species PKS equation (1.1) has attracted increasing interest in the last decade. Its study originates in Wolansky’s work [27]. Since then, a lot of research were carried out in the specific case of two interacting species, [9],[2],[21],[1],[15],[14]. Even in the two-species case, the PKS systems (1.1) behave differently from the single-species ones. Consider the PKS equation (1.1) subject to symmetric chemical generation coefficients

$$(1.2) \quad \mathbf{B} := \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix},$$

which models two species with *cross-attractions*. We will prove that if one species has mass strictly less than 4π , the solutions to (1.1) exist globally regardless of the mass of the other species. However, if some critical mass constraint is violated, the solutions undergo finite time blow-up. On the other hand, for some special non-symmetric chemical generation

matrices, e.g.,

$$\mathbf{B} = \begin{bmatrix} 0 & 1 \\ -2 & 0 \end{bmatrix},$$

the solutions $\mathbf{n} := \{n_\alpha\}_{\alpha \in \mathcal{I}}$ to (1.1) decay to zero unconditionally.

In this paper, we quantify a global well-posedness condition for the multi-species PKS model (1.1) subject to symmetric chemical generation coefficients, and we characterize its long time behavior (for both — symmetric and non-symmetric cases), along the lines of our results announced in [16].

Before stating the main theorems, we list the basic assumptions and terminologies. The following initial conditions are always assumed

$$(1.3) \quad \sum_{\alpha \in \mathcal{I}} n_{\alpha 0} (1 + |x|^2) \in L^1(\mathbb{R}^2); \quad n_{\alpha 0} \log n_{\alpha 0} \in L^1(\mathbb{R}^2), \quad \forall \alpha \in \mathcal{I}.$$

We store the chemical generation coefficients $b_{\alpha\beta}$'s and the masses $M_\alpha = |n_\alpha(\cdot, t)|_1 \equiv |n_{\alpha 0}|_1$ in compact matrix/vector form:

$$(1.4) \quad \mathbf{B} := \{b_{\alpha\beta}\}_{\alpha, \beta \in \mathcal{I}}, \quad \mathbf{B}_+ := \{(b_{\alpha\beta})_+\}_{\alpha, \beta \in \mathcal{I}}, \quad \mathbf{M} := \{M_\alpha\}_{\alpha \in \mathcal{I}}, \quad M_\alpha = |n_{\alpha 0}|_1,$$

where $(\cdot)_+$ denotes the positive part of the function. We introduce the function $Q_{\mathbf{B}, \mathbf{M}}$ acting on subsets \mathcal{J} of the index set \mathcal{I} ,

$$(1.5) \quad Q_{\mathbf{B}, \mathbf{M}}[\mathcal{J}] = \frac{\sum_{\alpha, \beta \in \mathcal{J}} b_{\alpha\beta} M_\alpha M_\beta}{\sum_{\alpha \in \mathcal{J}} M_\alpha}, \quad \mathcal{J} \subset \mathcal{I}.$$

In particular, if $\mathcal{J} = \mathcal{I}$, then $Q_{\mathbf{B}, \mathbf{M}}[\mathcal{J}]$ has a simple matrix representation: $Q_{\mathbf{B}, \mathbf{M}}[\mathcal{I}] = \frac{\langle \mathbf{B}\mathbf{M}, \mathbf{M} \rangle}{|\mathbf{M}|_1}$, where $\langle \cdot, \cdot \rangle$, $|\cdot|_1$ denote the Euclidean inner product and the ℓ^1 -vector norm.

We first studied the multi-species PKS system (1.1) subject to *symmetric* arrays

$$(1.6) \quad b_{\alpha\beta} = b_{\beta\alpha}, \quad \forall \alpha, \beta \in \mathcal{I}.$$

Same as in the single species case, there exists natural dissipated free energy for the system (1.1)

$$(1.7) \quad E[\mathbf{n}] = \sum_{\alpha \in \mathcal{I}} \int n_\alpha \log n_\alpha dx + \sum_{\alpha, \beta \in \mathcal{I}} \frac{b_{\alpha\beta}}{4\pi} \iint n_\alpha(x) \log |x - y| n_\beta(y) dx dy, \quad \mathbf{n} := (n_\alpha)_{\alpha \in \mathcal{I}}.$$

The proof of the dissipation of (1.7) is postponed to the next section. We solve the equation (1.1) in the distribution sense with free energy dissipation constraint.

Definition 1.1 (Free energy solutions). *For any distributional solutions \mathbf{n} to the equation (1.1) subject to initial data \mathbf{n}_0 , they are the free energy solutions to (1.1) if the following free energy dissipation inequality holds on some maximal time interval $[0, T_\star)$*

$$(1.8) \quad E[\mathbf{n}(t)] + \sum_{\alpha \in \mathcal{I}} \int_0^t \int_{\mathbb{R}^2} n_\alpha |\nabla \log n_\alpha - \nabla c_\alpha|^2 dx ds \leq E[\mathbf{n}_0], \quad \forall t \in [0, T_\star).$$

If the equality in (1.8) is satisfied, we call it free energy dissipation equality.

The existence and blow-up theorems of (1.1) are stated as follows.

Theorem 1.1 (Global existence: subcritical mass). *Consider the equation (1.1) subject to initial conditions (1.3). If the symmetric chemical generation matrix \mathbf{B} ($\mathbf{B}_+ \neq \mathbf{0}$) and the mass vector \mathbf{M} satisfy the following subcritical mass constraint*

$$(1.9a) \quad Q_{\mathbf{B}_+, \mathbf{M}}[\mathcal{I}] < 8\pi,$$

$$(1.9b) \quad Q_{\mathbf{B}_+, \mathbf{M}}[\mathcal{J}] < Q_{\mathbf{B}_+, \mathbf{M}}[\mathcal{I}] \text{ for all } \emptyset \neq \mathcal{J} \subsetneq \mathcal{I}.$$

Then the free energy solutions to (1.1) exist for all finite time.

The multi-species mass condition (1.9) recovers the threshold for global regularity of a single species (after re-scaling), $\chi M < 8\pi$, which is known to be sharp [19, 22, 5, 7, 13]. It also provides a sharp characterization for global regularity of two-species dynamics. Here are two prototypical examples.

Example 1.1 (Competition). *We consider the 2-species dynamics (1.2) with general sensitivity coefficients $\chi_1, \chi_2 > 0$,*

$$\begin{aligned} \partial_t n_1 + \chi_1 \nabla \cdot (n_1 \nabla c_1) &= \Delta n_1, \\ \partial_t n_2 + \chi_2 \nabla \cdot (n_2 \nabla c_2) &= \Delta n_2, \\ \begin{cases} -\Delta c_1 = n_2, \\ -\Delta c_2 = n_1. \end{cases} \end{aligned}$$

Theorem 1.1 applies to the re-scaled variables $n'_\alpha = n_\alpha / \chi_\alpha$ with re-scaled masses $M'_\alpha = M_\alpha / \chi_\alpha$ and the corresponding re-scaled chemical generation array $\mathbf{B} = \begin{bmatrix} 0 & \chi_1 \chi_2 \\ \chi_1 \chi_2 & 0 \end{bmatrix}$.

The sub-critical condition (1.9a) now reads $((\chi_2 M_1)^{-1} + (\chi_1 M_2)^{-1})^{-1} < 4\pi$, while (1.9b) is void since $Q_{\mathbf{B}, \mathbf{M}}[\mathcal{J}] = 0$ for $\mathcal{J} = \{1\}, \{2\}$. In particular, if the mass of one species — either $\chi_2 M_1$ or $\chi_1 M_2$ is strictly less than 4π , then (1.9) holds: global regularity follows independently of the mass of the other species.

Example 1.2 (Cooperation). *Consider the 2-species dynamics [14, 8]*

$$\begin{aligned} \partial_t n_1 + \chi_1 \nabla \cdot (n_1 \nabla c) &= \Delta n_1, \\ \partial_t n_2 + \chi_2 \nabla \cdot (n_2 \nabla c) &= \Delta n_2, \\ \Delta c + n_1 + n_2 - c &= 0. \end{aligned}$$

Theorem 1.1 applies to the re-scaled variables $n'_\alpha = n_\alpha / \chi_\alpha$ with re-scaled masses $M'_\alpha = M_\alpha / \chi_\alpha$ and the corresponding re-scaled chemical generation array $\mathbf{B} = \begin{bmatrix} \chi_1^2 & \chi_1 \chi_2 \\ \chi_1 \chi_2 & \chi_2^2 \end{bmatrix}$.

The sub-critical condition (1.9) now reads

$$\max\{\chi_1^2 M'_1, \chi_2^2 M'_2\} < \frac{(\chi_1 M'_1 + \chi_2 M'_2)^2}{M'_1 + M'_2} < 8\pi,$$

or — after scaling back,

$$(1.10) \quad \max\{\chi_1 M_1, \chi_2 M_2\} < \frac{(M_1 + M_2)^2}{M_1 / \chi_1 + M_2 / \chi_2} < 8\pi.$$

The inequality on the right of (1.10) coincides with the first part of characterization for global existence in [14, Theorem 1]. The inequality on the left of (1.10) holds whenever

$\frac{1}{2} < \chi_1/\chi_2 < 2$ (independent of the M_i 's). Observe that (1.10) implies — and is therefore more restrictive than the second part of the general characterization for global existence in [14, Theorem 1] which requires $\max\{\chi_1 M_1, \chi_2 M_2\} < 8\pi$.

While the last two examples show that the sub-critical mass condition (1.9b) may or may not be sharp for general $|\mathcal{I}| \geq 2$ species, the necessity of the upper-bound in (1.9a) is stated in the following.

Theorem 1.2 (Blow-up: supercritical mass). *Consider the equations (1.1) subject to smooth initial data $n_\alpha \in H^s$, $\forall \alpha \in \mathcal{I}$, $s \geq 2$ with finite second moment, and governed by a symmetric chemical generation matrix (1.6). If $Q_{\mathbf{B}, \mathbf{M}}[\mathcal{I}] > 8\pi$, then the solution blows up at a finite time.*

Remark 1.1. Theorem 1.2 tells us that the bound $Q_{\mathbf{B}, \mathbf{M}}[\mathcal{I}] \leq 8\pi$ is necessary for existence of global-in-time free energy solution. A sufficient condition for this (strict) bound to hold is given by, consult Proposition 3.2 below,

$$(1.11) \quad \rho(\mathbf{B}_+) \max_{\alpha} M_{\alpha} < 8\pi, \quad \rho(X)|_{X \in \text{Symm}_{\mathcal{I} \times \mathcal{I}}} := \max_{\alpha} \lambda_{\alpha}(X).$$

Thus, (1.11) implies that the first inequality (1.9a) is satisfied. As an example, we revisit the two-species example (1.2) (with $\chi_1 = \chi_2 = 1$). In this case, $Q_{\mathbf{B}, \mathbf{M}}[\mathcal{J}] = 0$ for $\mathcal{J} \subsetneq \mathcal{I}$, so the second inequalities in (1.9b) are void: it is only the first part, (1.9a), that needs to be verified. Here $\rho(\mathbf{B}_+) = 1$ and the sufficient condition (1.11) amounts to $\max_{\alpha \in \{1,2\}} M_{\alpha} < 8\pi$,

which suffices (yet stronger than the sharp $(M_1^{-1} + M_2^{-1})^{-1} < 4\pi$ encountered before) for (1.9a) and hence the global existence of (1.2).

To formulate the smoothness and uniqueness theorems, we need further physical restriction on the free energy solutions. First, the physical solutions to equation (1.1) should satisfy the conservation of mass:

$$(1.12a) \quad |n_{\alpha}(t)|_1 \equiv |n_{\alpha}(0)|_1 = M_{\alpha}, \quad \forall \alpha \in \mathcal{I}, \quad \forall t \in [0, T_{\star}).$$

Moreover, by formal computation, which is postponed to the next section, we have that the total second moment of the physically relevant solutions should grow linearly

$$(1.12b) \quad \begin{aligned} V[\mathbf{n}] &:= \sum_{\alpha \in \mathcal{I}} V_{\alpha}(t) = \sum_{\alpha \in \mathcal{I}} \int n_{\alpha}(x, t) |x|^2 dx \\ &= \left(\sum_{\alpha} 4M_{\alpha} \right) \left(1 - \frac{Q_{\mathbf{B}, \mathbf{M}}[\mathcal{I}]}{8\pi} \right) t + \sum_{\alpha \in \mathcal{I}} V_{\alpha}(0), \quad \forall t \in [0, T_{\star}). \end{aligned}$$

Finally, since it is well-known that the boundedness of the entropy $S[n_{\alpha}] := \int n_{\alpha} \log n_{\alpha}$ is closely related to existence of smooth solutions, we consider free energy solutions subject to bounded entropy and free energy dissipation,

$$(1.12c) \quad \begin{aligned} \mathcal{A}_t[\mathbf{n}] &:= \sup_{s \in [0, t]} \left\{ \sum_{\alpha \in \mathcal{I}} \int n_{\alpha}(x, s) \log^+ n_{\alpha}(x, s) dx \right\} \\ &+ \sum_{\alpha \in \mathcal{I}} \int_0^t \int n_{\alpha}(x, s) |\nabla \log n_{\alpha}(x, s) - \nabla c_{\alpha}(x, s)|^2 dx ds < \infty, \quad \forall t < T_{\star}, \end{aligned}$$

where T_* denotes the maximal existing time and \log^+ denotes the positive part of the function \log . Similar quantity is defined in the paper [13]. We say that a free energy solution is *physically relevant* if it satisfies physical constraints (1.12a), (1.12b) and (1.12c). Now we state the theorems concerning the smoothness, uniqueness and long-time behavior of the physically relevant free energy solutions.

Theorem 1.3 (Smoothness of the free energy solutions). *Consider the equations (1.1) subject to initial condition (1.3) and symmetric chemical generation matrices \mathbf{B} . The physically relevant free energy solutions $(n_\alpha)_{\alpha \in \mathcal{I}}$ are smooth, i.e., $n_\alpha \in C^\infty((0, T_*) \times \mathbb{R}^2)$, $\forall \alpha \in \mathcal{I}$, where T_* is the maximal existence time. Moreover, the equality holds in (1.8).*

Theorem 1.4 (Uniqueness of the free energy solutions). *Consider the equation (1.1) subject to initial condition (1.3) and symmetric chemical generation matrix \mathbf{B} . There exists at most one physically relevant free energy solution.*

Theorem 1.5 (Long time behavior of the free energy solutions). *Consider the solutions to (1.1) subject to initial condition $n_\alpha \in H^s$, $\forall \alpha \in \mathcal{I}$, $s \geq 2$ and symmetric chemical generation matrices (1.6). There exists a constant C , which only depends on the initial data, such that the following estimate is satisfied,*

$$(1.13) \quad \sum_{\alpha \in \mathcal{I}} |n_\alpha(t)|_2^2 \leq \frac{C}{1+t}, \quad \forall t \in [0, \infty).$$

If the chemical generation matrix \mathbf{B} is non-symmetric, the free energy (1.7) defined above is no longer dissipated. As a result, we cannot use the machinery developed in [5] to prove a global well-posedness theorem. However, we can still prove the global existence and uniform in time boundedness results for the multi-species PKS systems (1.1) subject to a special class of chemical generation matrices which we call *essentially dissipative matrices*. The definition is as follows:

Definition 1.2. *Define the sequences of subsets $\mathcal{I}^{(0)} \subset \mathcal{I}^{(1)} \subset \dots \subset \mathcal{I}^{(|\mathcal{I}|)}$ of \mathcal{I} as follows:*

$$\begin{aligned} \mathcal{I}^{(0)} &:= \{\alpha \in \mathcal{I} | b_{\alpha\beta} \leq 0, \quad \forall \beta \in \mathcal{I}\}; \\ \mathcal{I}^{(k)} &:= \{\alpha \in \mathcal{I} | b_{\alpha\beta} \leq 0, \quad \forall \beta \in \mathcal{I} \setminus \mathcal{I}^{(k-1)}\}, \quad k \in \{1, 2, \dots, |\mathcal{I}|\}. \end{aligned}$$

If $\mathcal{I}^{(|\mathcal{I}|)} = \mathcal{I}$, we called the matrix \mathbf{B} essentially dissipative.

Remark 1.2. The simplest essentially dissipative matrices \mathbf{B} 's are

$$\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}, \quad \begin{bmatrix} 0 & 1 & 2 \\ -1 & 0 & 3 \\ -2 & -4 & 0 \end{bmatrix}.$$

Essentially dissipative matrices naturally arise when there are chasing-escaping phenomena in the multi-species PKS system (1.1). For example, the system (1.1) subject to chemical generation relation $b_{12} = -b_{21} = 1$, $b_{11} = b_{22} = 0$ describes the situation that bacteria of species 1 are escaping from bacteria of species 2, whereas bacteria of species 2 are chasing bacteria of species 1.

The theorem corresponding to the multi-species PKS model (1.1) subject to essentially dissipative \mathbf{B} is as follows.

Theorem 1.6 (Non-symmetric interactions). *Consider the multi-species PKS system (1.1) subject to initial condition $(n_\alpha)_0 \in H^s$, $\forall \alpha \in \mathcal{I}$, $s \geq 2$. Assume that the chemical generation matrix \mathbf{B} is essentially dissipative. Then there exists a uniformly bounded H^s solution to the equation (1.1) for all time, i.e., there exists a constant $C_{H^s} = C_{H^s}(\{n_{\alpha 0}\}_{\alpha \in \mathcal{I}})$ such that*

$$\sum_{\alpha \in \mathcal{I}} |n_\alpha(t)|_{H^s} \leq C_{H^s} < \infty, \quad \forall t \in [0, \infty).$$

Furthermore, there exists a constant C , which depends only on the initial data and \mathbf{B} , such that the following estimate is satisfied,

$$(1.14) \quad \sum_{\alpha \in \mathcal{I}} |n_\alpha(t)|_2^2 \leq \frac{C}{1+t}, \quad \forall t \geq 0.$$

The paper is organized as follows: in section 2, we give preliminaries and the proof of Theorem 1.2; in section 3, we prove the existence of global free energy solutions with sub-critical mass; in section 4, we prove the smoothness of the free energy solutions; in section 5, we prove the uniqueness of the free energy solutions; in section 6, we explore the long-time behavior of the free energy solutions; in the last section, we discuss the non-symmetric case.

1.1. Notations. In the paper, we use the notation $A \lesssim B$ ($A, B \geq 0$), if there exists a constant C such that $A \leq CB$. We will also use \sum_α to represent $\sum_{\alpha \in \mathcal{I}}$ unless otherwise stated. Constant C_S , C_{HLS} , C_{IHLS} , C_{GNS} and C_N are used to represent universal constant depending on various differential(integral) inequalities. The exact values might change from line to line. Given a vector \mathbf{w} we let $|\mathbf{w}|_p$ denote its ℓ^p norm; given a vector function $\mathbf{w}(\cdot)$ we let $|\mathbf{w}(\cdot)|_X$ denote its norm in vector space X . In particular, $|\mathbf{w}(\cdot)|_p$ denote the usual L^p spaces, and the distinction between ℓ^p and L^p spaces is clear from the text.

2. PRELIMINARIES

Two quantities are crucial in the analysis of the multi-species PKS dynamics (1.1) — the free energy $E[\mathbf{n}]$ (1.7) and the second moment $\sum_\alpha V_\alpha$ (1.12b). In this section, we calculate the time evolution of these two quantities formally and give the proof of Theorem 1.2.

Same as in the single species case, the free energy $E[\mathbf{n}]$ (1.7) is formally dissipated under the equation (1.1).

Lemma 2.1. *Consider smooth solutions \mathbf{n} to the equation (1.1) subject to initial data \mathbf{n}_0 and symmetric \mathbf{B} , the free energy $E[\mathbf{n}]$ (1.7) is decreasing and it satisfies the following free energy dissipation equality*

$$(2.1) \quad E[\mathbf{n}(t)] = E[\mathbf{n}_0] - \sum_{\alpha \in \mathcal{I}} \int_0^t \int n_\alpha |\nabla \log n_\alpha - \nabla c_\alpha|^2 dx ds =: E[\mathbf{n}_0] - \int_0^t \mathcal{D}[\mathbf{n}(s)] ds.$$

Proof. We apply the equation (1.1) and the symmetric condition (1.6) to calculate the time evolution of the free energy $E[\mathbf{n}]$

$$\begin{aligned}
\frac{d}{dt}E[\mathbf{n}] &= \sum_{\alpha} \int (n_{\alpha})_t \log n_{\alpha} - \sum_{\alpha} \int \frac{c_{\alpha}(n_{\alpha})_t}{2} dx - \sum_{\alpha} \int \frac{(c_{\alpha})_t n_{\alpha}}{2} dx \\
&= \sum_{\alpha} \int (n_{\alpha})_t \log n_{\alpha} - \sum_{\alpha} \int \frac{c_{\alpha}(n_{\alpha})_t}{2} dx + \sum_{\alpha, \beta} \frac{b_{\alpha\beta}}{4\pi} \int (n_{\beta})_t(y) \log |x - y| n_{\alpha}(x) dx dy \\
&= \sum_{\alpha} \int (n_{\alpha})_t \log n_{\alpha} - \sum_{\alpha} \int \frac{c_{\alpha}(n_{\alpha})_t}{2} dx + \sum_{\alpha, \beta} \frac{b_{\alpha\beta}}{4\pi} \int (n_{\alpha})_t(x) \log |x - y| n_{\beta}(y) dx dy \\
(2.2) \quad &= \sum_{\alpha} \int (n_{\alpha})_t (\log n_{\alpha} - c_{\alpha}) dx.
\end{aligned}$$

Since the equation (1.1) can be rewritten as

$$\partial_t n_{\alpha} = \nabla \cdot (n_{\alpha} (\nabla \log n_{\alpha} - \nabla c_{\alpha})),$$

applying integration by parts on the time evolution of $E[\mathbf{n}]$ (2.2) yields

$$\frac{d}{dt}E[\mathbf{n}] = - \sum_{\alpha} \int n_{\alpha} |\nabla \log n_{\alpha} - \nabla c_{\alpha}|^2 dx \leq 0.$$

Now by integration in time, we obtain (2.1). \square

Next we give the time evolution of the second moment.

Lemma 2.2. *Consider the smooth solutions \mathbf{n} to the equation (1.1) subject to smooth initial data $\mathbf{n}_0 \in H^s$, $s \geq 2$ and symmetric chemical generation matrix \mathbf{B} . The time evolution of the total second moment $\sum_{\alpha \in \mathcal{I}} V_{\alpha}$ (1.12b) satisfies the following equality*

$$(2.3) \quad \frac{d}{dt}V[\mathbf{n}] = \frac{d}{dt} \sum_{\alpha \in \mathcal{I}} V_{\alpha} = \left(\sum_{\alpha \in \mathcal{I}} 4M_{\alpha} \right) \left(1 - \frac{Q_{\mathbf{B}, \mathbf{M}}[\mathcal{I}]}{8\pi} \right),$$

where $Q_{\mathbf{B}, \mathbf{M}}$ is defined in (1.5).

Proof. Applying the equation (1.1), the definition of $Q_{\mathbf{B}, \mathbf{M}}$ (1.5) and the symmetry condition (1.6), we calculate the time evolution of the total second moment as follows

$$\begin{aligned}
\frac{d}{dt} \sum_{\alpha} V_{\alpha} &= \sum_{\alpha} 4M_{\alpha} + \sum_{\alpha} \int 2x \cdot (\nabla c_{\alpha} n_{\alpha}) dx \\
&= \sum_{\alpha} 4M_{\alpha} - \sum_{\alpha, \beta} b_{\alpha\beta} \frac{1}{2\pi} \iint \frac{2x \cdot (x - y)}{|x - y|^2} n_{\beta}(y) n_{\alpha}(x) dx dy \\
&= \sum_{\alpha} 4M_{\alpha} - \sum_{\alpha, \beta} b_{\alpha\beta} \frac{1}{4\pi} \iint \frac{2(x - y) \cdot (x - y)}{|x - y|^2} n_{\beta}(y) n_{\alpha}(x) dx dy \\
&= \sum_{\alpha} 4M_{\alpha} - \sum_{\alpha, \beta} b_{\alpha\beta} \frac{M_{\alpha} M_{\beta}}{2\pi} \\
&= \left(\sum_{\alpha} 4M_{\alpha} \right) \left(1 - \frac{Q_{\mathbf{B}, \mathbf{M}}[\mathcal{I}]}{8\pi} \right).
\end{aligned}$$

This completes the proof of the lemma. \square

Remark 2.1. Note that in the proofs of these two lemmas, the symmetry of the matrix \mathbf{B} is always assumed. In the non-symmetric case, i.e., $b_{\alpha\beta} \neq b_{\beta\alpha}$, neither of these lemmas can be applied. This is the main difficulty we faced when applying the free energy machinery in the non-symmetric case.

Proof of Theorem 1.2. Suppose that the solution \mathbf{n} is smooth for all time. By the assumption $Q_{\mathbf{B},\mathbf{M}}[\mathcal{I}] > 8\pi$, we have that the time evolution (2.3) is a strictly negative constant. As a result, the total second moment will decrease to zero at a finite time T_\star while the L^1 norm of the solution $\sum_{\alpha \in \mathcal{I}} |n_\alpha|_1$ is preserved. At time T_\star , the smoothness assumption of the solution will be contradicted. Hence the solution must lose H^s regularity before T_\star . \square

3. GLOBAL EXISTENCE FOR SUBCRITICAL DATA

3.1. A priori estimate on entropy. In the case of a single species, the analysis of PKS equation proceeds by combining an a priori estimate of the free energy (1.8) together with a logarithmic Hardy-Littlewood-Sobolev inequality to recover a uniform in time a priori bound on the entropy, which in turn yields existence of free energy solution for all time. In the present context of a *coupled* system of PKS equations, one seeks the corresponding log-Hardy-Littlewood-Sobolev inequality for systems which guarantees a finite lower bound of the multi-species functional $\Psi[\mathbf{n}]$, $\mathbf{n} := \{n_\alpha\}_{\alpha \in \mathcal{I}}$,

$$(3.1) \quad \Psi[\mathbf{n}] := \sum_{\alpha \in \mathcal{I}} \int_{\mathbb{R}^2} n_\alpha \log n_\alpha dx + \frac{1}{4\pi} \sum_{\alpha, \beta \in \mathcal{I}} a_{\alpha\beta} \iint_{\mathbb{R}^2 \times \mathbb{R}^2} n_\alpha(x) \log |x - y| n_\beta(y) dx dy,$$

overall n_α 's in the function space

$$(3.2) \quad \Gamma_{\mathbf{M}}(\mathbb{R}^2) = \left\{ (n_\alpha)_{\alpha \in \mathcal{I}} \mid n_\alpha \geq 0, \int_{\mathbb{R}^2} n_\alpha |\log n_\alpha| dx < \infty, \right. \\ \left. \int_{\mathbb{R}^2} n_\alpha dx = M_\alpha, \int_{\mathbb{R}^2} n_\alpha \log(1 + |x|^2) dx < \infty, \forall \alpha \in \mathcal{I} \right\}.$$

To this end we follow [25]. For an arbitrary subset of our index set, $\mathcal{J} \subset \mathcal{I}$, one defines the quantity,

$$(3.3) \quad \Lambda_{\mathcal{J}}(\mathbf{M}) := 8\pi \sum_{\alpha \in \mathcal{J}} M_\alpha - \sum_{\alpha, \beta \in \mathcal{J}} a_{\alpha\beta} M_\alpha M_\beta, \quad \mathbf{M} := (M_\alpha)_{\alpha \in \mathcal{I}}, \quad |\mathcal{I}| < \infty.$$

Theorem 3.1 ([25, Theorem 4]). *Let $\mathbf{A} = (a_{\alpha\beta})_{\alpha, \beta \in \mathcal{I}}$ be a symmetric matrix with positive entries $a_{\alpha\beta} \geq 0$.*

a) *The following*

$$(3.4) \quad \begin{cases} \Lambda_{\mathcal{I}}(\mathbf{M}) = 0, \\ \Lambda_{\mathcal{J}}(\mathbf{M}) \geq 0, \quad \forall \emptyset \neq \mathcal{J} \subset \mathcal{I}, \\ \text{if } \Lambda_{\mathcal{J}}(\mathbf{M}) = 0 \text{ for some } \mathcal{J}, \text{ then } a_{\alpha\alpha} + \Lambda_{\mathcal{J} \setminus \{\alpha\}}(\mathbf{M}) > 0, \quad \forall \alpha \in \mathcal{J}, \end{cases}$$

is a necessary and sufficient condition for the lower-bound of the PKS functional $\min_{\mathbf{n} \in \Gamma_{\mathbf{M}}(\mathbb{R}^2)} \Psi[\mathbf{n}]$;

b) *Moreover, the functional $\Psi[\mathbf{n}]$ admits a minimizer over $\Gamma_{\mathbf{M}}(\mathbb{R}^2)$ if and only if $\Lambda_{\mathcal{I}}(\mathbf{M}) = 0$ and $\Lambda_{\mathcal{J}}(\mathbf{M}) > 0$ for any $\emptyset \neq \mathcal{J} \subsetneq \mathcal{I}$. In this case, there exists a constant, $C = C_{IHLS}$ depending on \mathbf{M} and $\mathbf{B} = \{b_{\alpha\beta}\}$, such that the following holds*

$$(3.5) \quad \Psi[\mathbf{n}] \geq -C_{IHLS}(\mathbf{M}, \mathbf{B}).$$

Remark 3.1. As noted in [25, p. 414], if the condition $\Lambda_{\mathcal{J}} \geq 0$ is violated for some $\emptyset \neq \mathcal{J} \subsetneq \mathcal{I}$, then a scaling argument yields that the functional $\Psi[\mathbf{n}]$ on the sphere S^2 has no lower bound. One might be able to use this property to construct blow-up solutions *on the plane*, when the following strict monotonicity fails (recalling the functional $Q_{\mathbf{B}_+, \mathbf{M}}$ in (1.5))

$$Q_{\mathbf{B}_+, \mathbf{M}}(\mathcal{J}) < Q_{\mathbf{B}_+, \mathbf{M}}(\mathcal{I}) \quad \text{for all } \mathcal{J} \subsetneq \mathcal{I}.$$

The above theorem yields the following.

Proposition 3.1. *Consider the equation (1.1) subject to smooth initial data and chemical generation coefficient matrix \mathbf{B} . Further assume that \mathbf{B}_+ is not a zero matrix. Suppose that (1.9) holds,*

$$Q_{\mathbf{B}_+, \mathbf{M}}[\mathcal{J}] < Q_{\mathbf{B}_+, \mathbf{M}}[\mathcal{I}] < 8\pi, \quad \emptyset \neq \mathcal{J} \subsetneq \mathcal{I},$$

then the total entropy $\sum_{\alpha} \int n_{\alpha} \log n_{\alpha} dx$ is bounded for all finite time.

Remark 3.2. We will not lose generality if we assume that \mathbf{B}_+ is not a zero matrix. If all the entries in \mathbf{B} is negative, classical techniques are sufficient to analyze the system.

Proof. First we rewrite the free energy dissipation relation (2.1) as follows

$$\begin{aligned} E[\mathbf{n}_0] &\geq E[\mathbf{n}] \geq \sum_{\alpha \in \mathcal{I}} \int n_{\alpha} \log n_{\alpha} dx + \sum_{\alpha, \beta \in \mathcal{I}} \frac{(b_{\alpha\beta})_+}{4\pi} \iint n_{\alpha}(x) \log |x - y| n_{\beta}(y) dx dy \\ &\quad - \sum_{\alpha, \beta \in \mathcal{I}} \frac{(b_{\alpha\beta})_-}{4\pi} \iint_{|x-y| \geq 1} n_{\alpha}(x) \log |x - y| n_{\beta}(y) dx dy \\ &= (1 - \theta) \sum_{\alpha \in \mathcal{I}} \int n_{\alpha} \log n_{\alpha} dx \\ &\quad + \theta \left(\sum_{\alpha \in \mathcal{I}} \int n_{\alpha} \log n_{\alpha} dx + \frac{1}{4\pi} \sum_{\alpha, \beta \in \mathcal{I}} \frac{(b_{\alpha\beta})_+}{\theta} \iint n_{\alpha}(x) \log |x - y| n_{\beta}(y) dx dy \right) \\ (3.6) \quad &\quad - \sum_{\alpha, \beta \in \mathcal{I}} \frac{(b_{\alpha\beta})_-}{4\pi} (M_{\alpha} V_{\beta} + M_{\beta} V_{\alpha}). \end{aligned}$$

Define $a_{\alpha\beta} := (b_{\alpha\beta})_+ / \theta \geq 0$, $0 < \theta < 1$.

In order to apply Theorem 3.1, we need to check the condition (3.4). By choosing θ properly, we make sure that the first condition $\Lambda_{\mathcal{I}}(\mathbf{M}) = 0$ in (3.4) is satisfied. Direct calculation yields that

$$\Lambda_{\mathcal{I}}(\mathbf{M}) = 0 \Leftrightarrow \theta = \frac{\sum_{\alpha, \beta \in \mathcal{I}} (b_{\alpha\beta})_+ M_{\alpha} M_{\beta}}{8\pi \sum_{\beta \in \mathcal{I}} M_{\beta}} = \frac{Q_{\mathbf{B}_+, \mathbf{M}}[\mathcal{I}]}{8\pi}.$$

Note that the assumption $Q_{\mathbf{B}_+, \mathbf{M}}(\mathcal{I}) < 8\pi$ guarantees that $\theta < 1$. Next we check the remaining conditions in (3.4). Recalling the definition of θ and $Q_{\mathbf{B}_+, \mathbf{M}}[\mathcal{J}]$, the following condition guarantees the existence of the minimizer of Ψ in $\Gamma_{\mathbf{M}}(\mathbb{R}^2)$

$$Q_{\mathbf{B}_+, \mathbf{M}}[\mathcal{I}] > Q_{\mathbf{B}_+, \mathbf{M}}[\mathcal{J}], \quad \forall \emptyset \neq \mathcal{J} \subsetneq \mathcal{I},$$

$$\Leftrightarrow \Lambda_{\mathcal{J}}(\mathbf{M}) = 8\pi \sum_{\beta \in \mathcal{J}} M_{\beta} - \frac{8\pi \sum_{\beta \in \mathcal{I}} M_{\beta}}{\sum_{\alpha, \beta \in \mathcal{I}} (b_{\alpha\beta})_+ M_{\alpha} M_{\beta}} \sum_{\alpha, \beta \in \mathcal{J}} (b_{\alpha\beta})_+ M_{\alpha} M_{\beta} > 0, \quad \forall \emptyset \neq \mathcal{J} \subsetneq \mathcal{I},$$

$$\Leftrightarrow \Lambda_{\mathcal{J}}(\mathbf{M}) > 0, \quad \forall \emptyset \neq \mathcal{J} \subsetneq \mathcal{I}.$$

Now combining Theorem 3.1, the boundedness of the second moment (2.3) and the fact that $0 < \theta < 1$ yields that

$$\begin{aligned} E[\mathbf{n}_0] &\geq E[\mathbf{n}] \geq (1 - \theta) \sum_{\alpha \in \mathcal{I}} \int n_\alpha \log n_\alpha - \theta C_{lHLS} - \frac{1}{4\pi} \sum_{\alpha, \beta \in \mathcal{I}} (b_{\alpha\beta})_- (M_\alpha V_\beta + M_\beta V_\alpha), \\ &\Rightarrow \sum_{\alpha \in \mathcal{I}} \int n_\alpha \log n_\alpha dx \leq \frac{E[\mathbf{n}_0] + \theta C_{lHLS} + \frac{1}{2\pi} \sum_{\alpha, \beta} (b_{\alpha\beta})_- M_\alpha V_\beta}{1 - \theta} < \infty. \end{aligned}$$

This completes the proof. \square

The proof above shows that the log-HLS will not hold if $\text{supp}(\mathbf{B}) \not\subseteq \mathcal{I}$, or else we can choose $\mathcal{J} = \text{supp}(\mathbf{B}) \subsetneq \mathcal{I}$ for which

$$\Lambda_{\mathcal{J}}(\mathbf{M}) = 8\pi \sum_{\beta \in \mathcal{J}} M_\beta - \frac{8\pi \sum_{\beta \in \mathcal{I}} M_\beta}{\sum_{\alpha, \beta \in \mathcal{I}} (b_{\alpha\beta})_+ M_\alpha M_\beta} \sum_{\alpha, \beta \in \mathcal{J}} (b_{\alpha\beta})_+ M_\alpha M_\beta < 0.$$

The precise characterization of \mathbf{B} 's such that (1.9) holds remains open; consult our conjecture in remark 7.2 below.

The precise characterization of \mathbf{B} 's such that both conditions (1.9) hold remains open. We prove below the a sufficient condition, claimed in (1.11), for the upper-bound (1.9a) to hold.

Proposition 3.2. *Let $\mathbf{A} = (a_{\alpha\beta})_{\alpha, \beta \in \mathcal{I}}$ be a symmetric matrix with positive entries $a_{\alpha\beta} \geq 0$, then*

$$Q_{\mathbf{A}, \mathbf{M}}[\mathcal{I}] < \rho(\mathbf{A}) \max_{\alpha} M_{\alpha}.$$

To verify (3.4), we express \mathbf{A} in terms of its spectral decomposition $\mathbf{A} = \sum_{\alpha} \lambda_{\alpha} \mathbf{w}_{\alpha} \mathbf{w}_{\alpha}^*$ where $\{(\lambda_{\alpha}, \mathbf{w}_{\alpha})\}$ are the ortho-normal eigensystem of \mathbf{A} . We compute

$$\langle \mathbf{A}\mathbf{M}, \mathbf{M} \rangle = \sum_{\alpha} \lambda_{\alpha} |\langle \mathbf{M}, \mathbf{w}_{\alpha} \rangle|^2 \leq \max_{\alpha} \lambda_{\alpha} |\mathbf{M}|_2^2 \leq \max_{\alpha} \lambda_{\alpha} |\mathbf{M}|_1 \max_{\alpha} M_{\alpha}$$

and the result follows, $Q_{\mathbf{A}, \mathbf{M}}[\mathcal{I}] \leq \rho(\mathbf{A}) \max_{\alpha} M_{\alpha}$.

3.2. Local existence and extension theorems. Before introducing the local existence theorems of the free energy solutions, we regularize the system (1.1) by appropriately truncating the singularity in the convolution kernel $\nabla K = \nabla(-\Delta)^{-1}$:

$$\begin{aligned} K^{\epsilon}(z) &:= K^1\left(\frac{|z|}{\epsilon}\right) - \frac{1}{2\pi} \log \epsilon; \\ K^1(|z|) &:= -\frac{1}{2\pi} \log |z|, \quad |z| \geq 4, \\ K^1(|z|) &:= 0, \quad |z| \leq 1 \end{aligned}$$

to get the following regularized multi-species PKS system

$$(3.7a) \quad \partial_t n_{\alpha}^{\epsilon} + \nabla \cdot (\nabla c_{\alpha}^{\epsilon} n_{\alpha}^{\epsilon}) = \Delta n_{\alpha}^{\epsilon},$$

$$(3.7b) \quad c_{\alpha}^{\epsilon} = K^{\epsilon} * \left(\sum_{\beta \in \mathcal{I}} b_{\alpha\beta} n_{\beta} \right),$$

$$(3.7c) \quad n_{\alpha}^{\epsilon}(t=0) = \min\{n_{\alpha 0}, \epsilon^{-1}\}, \quad \forall \alpha \in \mathcal{I}, \quad x \in \mathbb{R}^2.$$

Note that the masses of the solutions $M_{\alpha} = |n_{\alpha}|_1$ are preserved in time.

Since $|\nabla K^\epsilon|_\infty$ is bounded for any fixed positive ϵ , applying the Young's convolution inequality yields that the vector field ∇c_α is bounded in L^∞ , i.e., $\sum_\alpha |\nabla c_\alpha|_\infty \leq \sum_{\alpha,\beta} |\nabla K^\epsilon|_\infty |b_{\alpha\beta}| M_\beta$.

Now standard convection-diffusion PDE theory can be applied to show that the regularized system (3.7) admits global solutions in $L^2((0, T]; H^1) \cap C((0, T]; L^2)$.

The following two propositions are the main local existence theorems.

Proposition 3.3. (*Criterion for Local Existence*) *Let $(n_\alpha^\epsilon)_{\alpha \in \mathcal{I}}$ be the solutions to the regularized multi-species PKS system (3.7) on the time interval $[0, T)$ subject to initial constrain (1.3). If the total entropy $\sum_\alpha S[n_\alpha^\epsilon]$ is bounded from above uniformly in ϵ , i.e.,*

$$(3.8) \quad \sum_{\alpha \in \mathcal{I}} S[n_\alpha^\epsilon(t)] = \sum_{\alpha \in \mathcal{I}} \int n_\alpha^\epsilon(x, t) \log n_\alpha^\epsilon(x, t) dx \leq C_{L \log L} < \infty, \quad \forall t \in [0, T],$$

then there exists a subsequence of $\{(n_\alpha^\epsilon)_{\alpha \in \mathcal{I}}\}_{\epsilon > 0}$ converging in the $L_t^2 L_x^2$ strong topology to a non-negative free-energy solution to the multi-species PKS system (1.1) subject to initial data $(n_\alpha)_0$ on the time interval $[0, T]$.

Proposition 3.4. (*Blow-up Criterion of Free-energy Solutions*) *Consider the multi-species PKS system (1.1) subject to initial condition (1.3). There exists a maximal existence time $T^* > 0$ for the free-energy solution to the system (1.1). Moreover, if $T^* < \infty$, then there exists an $\alpha \in \mathcal{I}$ such that*

$$\lim_{t \rightarrow T^*} \int_{\mathbb{R}^2} n_\alpha(t) \log n_\alpha(t) dx = \infty.$$

Proof of proposition 3.3. The proof is divided into three main steps.

• **STEP #1.** Here we prove A priori estimates on mass distribution n^ϵ and chemical distribution c_α^ϵ to prepare for the latter steps. For the readers' convenience, we summarize the uniform in ϵ estimates we obtained in this step:

$$(3.9a) \quad \sum_\alpha |(1 + |x|^2) n_\alpha^\epsilon|_{L_t^\infty(0, T; L_x^1)} \leq C_V(\{(V_\alpha)_0\}_{\alpha \in \mathcal{I}}, \mathbf{M}) < \infty;$$

$$(3.9b) \quad \sum_\alpha |n_\alpha^\epsilon \log^\epsilon n_\alpha^\epsilon|_{L_t^\infty(0, T; L_x^1)} \leq C(C_{L \log L}, C_V) < \infty;$$

$$(3.9c) \quad \sum_\alpha |\nabla \sqrt{n_\alpha^\epsilon}|_{L_t^2(0, T; L_x^2)}^2 \leq C(C_{L \log L}, C_V) < \infty;$$

$$(3.9d) \quad \sum_\alpha |\sqrt{n_\alpha^\epsilon} \nabla c_\alpha|_{L_t^2(0, T; L_x^2)}^2 \leq C(C_{L \log L}, C_V) < \infty.$$

Before proving these estimates, we recall the following Gagliardo-Nirenberg-Sobolev inequality, which is applied several times in the sequel:

$$(3.10) \quad |u|_{L^p}^2 \leq C_{GNS} |\nabla u|_{L^2}^{2-4/p} |u|_{L^2}^{4/p}, \quad \forall u \in H^1, \quad \forall p \in [2, \infty).$$

We start by proving the second moment control of the solutions (3.9a). Similar to the calculation in the proof of Lemma 3.11, we have the following:

$$(3.11) \quad \frac{d}{dt} \left(\sum_\alpha \int n_\alpha |x|^2 dx \right) \leq 4 \sum_\alpha M_\alpha + \sum_{\alpha, \beta} (b_{\alpha\beta}) - \frac{M_\alpha M_\beta}{2\pi},$$

from which the estimate (3.9a) follows directly.

To prove the L^1 control of $n_\alpha^\epsilon \log n_\alpha^\epsilon$ (3.9b), we recall the following lemma.

Lemma 3.1. *For any g such that $(1 + |x|^2)g \in L^1_+(\mathbb{R}^2)$, we have $g \log^- g \in L^1(\mathbb{R}^2)$ and*

$$(3.12) \quad \int_{\mathbb{R}^2} g \log^- g dx \leq \frac{1}{2} \int_{\mathbb{R}^2} g(x) |x|^2 dx + \log(2\pi) \int_{\mathbb{R}^2} g(x) dx + \frac{1}{e}.$$

Proof. The proof of the lemma can be found in the paper [5] and [4]. We refer the interested readers to these papers for further details. \square

The estimate (3.12) yields that

$$\begin{aligned} \int |n_\alpha^\epsilon \log n_\alpha^\epsilon| dx &\leq \int n_\alpha^\epsilon (\log n_\alpha^\epsilon + |x|^2) dx + 2 \log(2\pi) M_\alpha + \frac{2}{e} \\ &\leq C_{L \log L} + C_V + 2 \log(2\pi) M_\alpha + \frac{2}{e}. \end{aligned}$$

As a result, we prove (3.9b).

Next we show the bound of $|\nabla \sqrt{n_\alpha}|_{L^2_t(0,T;L^2_x)}$ (3.9c). This term naturally arises when we calculate the time evolution of the entropy $\sum_\alpha S[n_\alpha]$:

$$(3.13) \quad \frac{d}{dt} \sum_{\alpha \in \mathcal{I}} S[n_\alpha] = -4 \sum_{\alpha \in \mathcal{I}} \int |\nabla \sqrt{n_\alpha}|^2 dx + \sum_{\alpha, \beta \in \mathcal{I}} b_{\alpha\beta} \int n_\alpha n_\beta dx.$$

If we integrate (3.13), the quantity $\sum_\alpha |\nabla \sqrt{n_\alpha}|_{L^2_t(0,T;L^2_x)}$ will appear on the right hand side. Therefore, we need to estimate the other terms in (3.13). Before going into the detailed estimates of the second term on the right hand side of (3.13), we recall that the total mass in the superlevel set can be estimated in terms of the entropy bound $C_{L \log L}$

$$(3.14) \quad \sum_{\alpha \in \mathcal{I}} \int_{n_\alpha \geq K} n_\alpha dx \leq \frac{1}{\log(K)} \sum_{\alpha \in \mathcal{I}} \int |n_\alpha \log n_\alpha| dx \leq \frac{C_{L \log L}}{\log(K)} =: \eta(K).$$

If K is chosen large compared to the bound $C_{L \log L}$, the constant $\eta(K)$ will be small. It is classical to use this fact to control the nonlinearity in the PKS equation. Now the second term on the right hand side of (3.13) can be estimated using Hölder's inequality, Gagliardo-Nirenberg-Sobolev inequality and Young's inequality as follows:

$$\begin{aligned} &\sum_{\alpha, \beta} b_{\alpha\beta} \int n_\alpha n_\beta dx \\ &\leq \max_{\alpha, \beta} |b_{\alpha\beta}| \sum_\alpha |n_\alpha|_2 \sum_\beta |n_\beta|_2 \\ (3.15) \quad &\leq \max_{\alpha, \beta} |b_{\alpha\beta}| \left(\sum_\alpha |n_\alpha \mathbf{1}_{n_\alpha \geq K}|_2 + \sum_\alpha M_\alpha^{1/2} K^{1/2} \right)^2 \\ &\leq 2 \max_{\alpha, \beta} |b_{\alpha\beta}| \left(\sum_\alpha |n_\alpha \mathbf{1}_{n_\alpha \geq K}|_1^{1/4} |n_\alpha|_3^{3/4} \right)^2 + 2 \max_{\alpha, \beta} |b_{\alpha\beta}| |\mathcal{I}| K \sum_\alpha M_\alpha \\ &\leq \eta(K)^{1/2} C_{GNS} \max_{\alpha, \beta} |b_{\alpha\beta}| \left(\sum_\alpha M_\alpha^{1/2} \right) \left(\sum_\alpha |\nabla \sqrt{n_\alpha}|_2^2 \right) + 2 \max_{\alpha, \beta} |b_{\alpha\beta}| |\mathcal{I}| K \sum_\alpha M_\alpha. \end{aligned}$$

Combining (3.13) and (3.15), we have the following estimate on the time evolution of $\sum_{\alpha} S[n_{\alpha}]$:

$$\begin{aligned} & \frac{d}{dt} \sum_{\alpha} S[n_{\alpha}] \\ & \leq - \sum_{\alpha} \left(4 - \eta(K)^{1/2} C_{GNS} \max_{\alpha, \beta} |b_{\alpha\beta}| \left(\sum_{\alpha} M_{\alpha}^{1/2} \right) \right) |\nabla \sqrt{n_{\alpha}}|_2^2 + 2 \max_{\alpha, \beta} |b_{\alpha\beta}| \cdot |\mathcal{I}| K \sum_{\alpha} M_{\alpha}. \end{aligned}$$

The coefficient $-(4 - \eta(K)^{1/2} C_{GNS} \max_{\alpha, \beta} |b_{\alpha\beta}| (\sum_{\alpha} M_{\alpha}^{1/2}))$ is negative for K large enough. Therefore, for large enough K , we have the following estimate:

$$(3.16) \quad \sum_{\alpha} \int_0^T \int |\nabla \sqrt{n_{\alpha}}|^2 dx dt \leq \frac{S[\mathbf{n}(0)] - S[\mathbf{n}(T)] + 2 \max_{\alpha, \beta} |b_{\alpha\beta}| \cdot |\mathcal{I}| K \sum_{\alpha} M_{\alpha} T}{4 - \eta(K)^{1/2} C_{GNS} \max_{\alpha, \beta} |b_{\alpha\beta}| (\sum_{\alpha} M_{\alpha}^{1/2})} < \infty.$$

Since the entropy $S[\mathbf{n}(T)]$ is bounded, the right hand side is bounded. This completes the proof of (3.9c).

Finally, we prove the estimate (3.9d). The term $|\sqrt{n_{\alpha}} \nabla c_{\alpha}^{\epsilon}|_2^2$ naturally arises when we calculate the time evolution of $\sum_{\alpha} \int n_{\alpha}^{\epsilon} c_{\alpha}^{\epsilon} dx$

$$\frac{1}{2} \frac{d}{dt} \sum_{\alpha} \int n_{\alpha}^{\epsilon} c_{\alpha}^{\epsilon} dx = \sum_{\alpha} \int n_{\alpha}^{\epsilon} \Delta c_{\alpha}^{\epsilon} + \sum_{\alpha} \int n_{\alpha}^{\epsilon} |\nabla c_{\alpha}^{\epsilon}|^2 dx.$$

Integration in time yields that

$$(3.17) \quad \sum_{\alpha} \int_0^T \int n_{\alpha}^{\epsilon} |\nabla c_{\alpha}^{\epsilon}|^2 dx dt = \frac{1}{2} \int n_{\alpha}^{\epsilon}(T) c_{\alpha}^{\epsilon}(T) - \frac{1}{2} \int n_{\alpha}^{\epsilon}(0) c_{\alpha}^{\epsilon}(0) dx - \sum_{\alpha} \int_0^T \int n_{\alpha}^{\epsilon} \Delta c_{\alpha}^{\epsilon} dx dt.$$

We first estimate the first term on the right hand side of (3.17). Applying the estimate of $|n_{\alpha}^{\epsilon} \log n_{\alpha}^{\epsilon}|_{L_t^{\infty}(0, T; L_x^1)}$ (3.9b), the relation $c_{\alpha}^{\epsilon} = \sum_{\beta} b_{\alpha\beta} K^{\epsilon} * n_{\beta}^{\epsilon}$ and the Young's inequality $ab \leq e^{a-1} + b \ln b$, $\forall a, b \geq 1$, we deduce that

$$\begin{aligned} |c_{\alpha}^{\epsilon}(x)| & \leq \frac{1}{2\pi} \sum_{\beta \in \mathcal{I}} |b_{\alpha\beta}| \int_{|x-y| \leq 1} |K^{\epsilon}(|x-y|) n_{\beta}(y)| dy + \frac{1}{2\pi} \sum_{\beta \in \mathcal{I}} |b_{\alpha\beta}| \int_{|x-y| \geq 1} |K^{\epsilon}(|x-y|) n_{\beta}(y)| dy \\ & \leq \sum_{\beta \in \mathcal{I}} |b_{\alpha\beta}| \int_{|x-y| \leq 1} \left((1 + n_{\beta}(y)) \log(1 + n_{\beta}(y)) + \frac{1}{|x-y|} \right) dy \\ & \quad + \sum_{\beta \in \mathcal{I}} |b_{\alpha\beta}| \int (\log(1 + |x|) + \log(1 + |y|)) n_{\beta}(y) dy \\ & \lesssim \sum_{\beta \in \mathcal{I}} |b_{\alpha\beta}| (C_{L \log L} + M_{\beta} + 1 + V_{\beta} + M_{\beta} \log(1 + |x|)). \end{aligned}$$

Combining it with the second moment control (3.9a), we have that $\int n_\alpha c_\alpha(t)$ is bounded independent of ϵ on time interval $[0, T]$:

$$(3.18) \quad \int n_\alpha c_\alpha dx \lesssim \sum_{\beta \in \mathcal{I}} |b_{\alpha\beta}| (C_{L \log L} + M_\beta + 1 + V_\beta) M_\alpha + \sum_{\beta \in \mathcal{I}} |b_{\alpha\beta}| M_\beta V_\alpha < \infty.$$

The last term on the right hand side of (3.17) can be estimated using the $L^2([0, T] \times \mathbb{R}^2)$ estimate of $\nabla \sqrt{n_\alpha^\epsilon}$ (3.9c) and the relation

$$\frac{d}{dt} \sum_{\alpha} S[n_\alpha^\epsilon(t)] = -4 \sum_{\alpha} \int |\nabla \sqrt{n_\alpha^\epsilon}|^2 dx + \sum_{\alpha \in \mathcal{I}} \int n_\alpha^\epsilon (-\Delta c_\alpha^\epsilon) dx.$$

Time integration of this relation yields that

$$\begin{aligned} \left| \sum_{\alpha \in \mathcal{I}} \int_0^T \int n_\alpha^\epsilon (-\Delta c_\alpha^\epsilon) dx dt \right| &= \left| \sum_{\alpha} S[n_\alpha^\epsilon(T)] - \sum_{\alpha} S[n_\alpha^\epsilon(0)] + 4 \sum_{\alpha} \int_0^T \int |\nabla \sqrt{n_\alpha^\epsilon}|^2 dx dt \right| \\ &\leq C(C_{L \log L}) < \infty. \end{aligned}$$

Combining this estimate, (3.17) and (3.18), we completed the proof of (3.9d). In this way, we obtained estimates on the two terms appearing in the dissipation of the free energy.

• **STEP #2.** Passing to the limit in $L_t^2(\delta, T; L^2)$ for any $\delta > 0$. Here we would like to use the Aubin-Lions compactness lemma:

Lemma 3.2 (Aubin-Lions lemma, [4]). *Take $T > 0$ and $1 < p < \infty$. Assume that $(f_n)_{n \in \mathbb{N}}$ is a bounded sequence of functions in $L^p([0, T]; H)$ where H is a Banach space. If $(f_n)_{n \in \mathbb{N}}$ is also bounded in $L^p([0, T]; V)$ where V is compactly embedded in H and $(\partial f_n / \partial t)_{n \in \mathbb{N}} \subset L^p([0, T]; W)$ uniformly with respect to $n \in \mathbb{N}$ where H is imbedded in W , then $(f_n)_{n \in \mathbb{N}}$ is relatively compact in $L^p([0, T]; H)$.*

Our goal is to find the appropriate spaces V, H, W for $(n_\alpha^\epsilon)_{\epsilon > 0}$. We subdivide the proof into steps, each step determines one space in the lemma. We will show that the following estimates are satisfied by the regularized solutions with the constant $C_{L_t^2 H_x^1}$ independent of the regularized parameter ϵ :

$$\begin{aligned} |n_\alpha^\epsilon|_{L_t^2([\delta, T], L_x^2)} &\leq C_{L_t^2 H_x^1} < \infty, \\ |\nabla n_\alpha^\epsilon|_{L_t^2([\delta, T], L_x^2)} &\leq C_{L_t^2 H_x^1} < \infty, \quad \forall \alpha \in \mathcal{I}. \end{aligned}$$

We begin with the $H = L^2$ - estimate of $\sum_{\alpha} |n_\alpha^\epsilon|_{L_t^2([\delta, T], L_x^2)}^2$. Here we prove that the solutions $n_\alpha^\epsilon(t)$, $\forall \alpha \in \mathcal{I}$ are L^2 integrable in space for $\forall t \in [\delta, T]$. If the initial data $n_{\alpha 0}$ is L^2 integrable for all α , the solutions to the regularized equation (3.7) stay in L^2 for all time. This is the content of Lemma 3.3. However, the initial constraint (1.3) does not guarantee L^p boundedness, so we prove the hypercontractivity property of the equation (1.1), which yields that the solutions become L^2 integrable after an arbitrarily small amount of time $\delta > 0$. This is the content of Lemma 3.4.

Lemma 3.3. *Consider the regularized multi-species PKS system (3.7) subject to initial condition $n_{\alpha 0} \in L^p$, $\forall \alpha \in \mathcal{I}$, $\forall p \in [1, \infty)$. If the assumptions in the Proposition 3.3 are satisfied, then the solutions to the system (3.7) are bounded in L^p for $\forall t \in [0, T]$.*

Proof. The $p = 1$ case is equivalent to the fact that the regularized equations preserve mass.

We do the L^p energy estimate formally, i.e., we assume $-\Delta c_\alpha = \sum_\beta b_{\alpha\beta} n_\beta$, and refer the interested readers to the paper [5] for detailed justifications. During the calculation, we will use the following natural implication of the GNS inequality

$$(3.19) \quad \begin{aligned} \int (f - K)_+^{p+1} dx &\leq C_{GNS} \int (f - K)_+ dx \int |\nabla (f - K)_+^{p/2}|^2 dx \\ &\leq C_{GNS} \frac{|f \log f|_1}{\log K} \int |\nabla (f - K)_+^{p/2}|^2 dx =: C_{GNS} \eta(K) \int |\nabla (f - K)_+^{p/2}|^2 dx. \end{aligned}$$

Note that if $|f \log f|_1$ is bounded, $\eta(K)$ is small if one choose K large. Now we estimate the time evolution of $\sum_\alpha |(n_\alpha - K)_+|^p$ with (3.19) as follows

$$\begin{aligned} &\frac{1}{p} \sum_\alpha \frac{d}{dt} \int (n_\alpha - K)_+^p dx \\ &= -4 \frac{p-1}{p^2} \sum_\alpha \int |\nabla (n_\alpha - K)_+^{p/2}|^2 dx - \sum_\alpha \frac{1}{p} \int \nabla c_\alpha \cdot \nabla (n_\alpha - K)_+^p dx \\ &\quad - \sum_\alpha \int \Delta c_\alpha n_\alpha (n_\alpha - K)_+^{p-1} dx \\ &\leq -4 \frac{p-1}{p^2} \sum_\alpha \int |\nabla (n_\alpha - K)_+^{p/2}|^2 dx + \frac{p+1}{p} \sum_{\alpha,\beta} |b_{\alpha\beta}| \int (n_\alpha - K)_+^p (n_\beta - K)_+ dx \\ &\quad + \frac{p+1}{p} K \sum_{\alpha,\beta} |b_{\alpha\beta}| \int (n_\alpha - K)_+^p dx + K \sum_{\alpha,\beta} |b_{\alpha\beta}| \int (n_\beta - K)_+ (n_\alpha - K)_+^{p-1} dx \\ &\quad + K^2 \sum_{\alpha,\beta} \int |b_{\alpha\beta}| (n_\alpha - K)_+^{p-1} dx \end{aligned}$$

and hence we find

$$\begin{aligned} &\frac{1}{p} \sum_\alpha \frac{d}{dt} \int (n_\alpha - K)_+^p dx \\ &\leq -4 \frac{p-1}{p^2} \sum_\alpha \int |\nabla (n_\alpha - K)_+^{p/2}|^2 dx \\ &\quad + \max_\alpha \left(\sum_\beta |b_{\alpha\beta}| \right) C_{GNS} \sum_\alpha |(n_\alpha - K)_+|_1 |\nabla (n_\alpha - K)_+^{p/2}|_2^2 \\ &\quad + C_p(K, \mathbf{B}, \mathbf{M}) |(n_\alpha - K)_+|_p^p + C_p(K, \mathbf{B}, \mathbf{M}) \\ &\leq \left(-\frac{4(p-1)}{p^2} + \eta(K) \max_\alpha \left(\sum_\beta |b_{\alpha\beta}| \right) C_{GNS} \right) \sum_\alpha \int |\nabla (n_\alpha - K)_+^{p/2}|^2 dx \\ &\quad + C_p(K, \mathbf{B}, \mathbf{M}) \sum_\alpha |(n_\alpha - K)_+|_p^p + C_p(K, \mathbf{B}, \mathbf{M}). \end{aligned}$$

Due to the estimates (3.9b) and (3.14), the constant $\eta(K)$ can be made small enough such that the leading order term is negative, and the estimate can be further simplified as follows:

$$(3.20) \quad \frac{d}{dt} \sum_{\alpha} |(n_{\alpha} - K)_+|^p \leq C_p(K, \mathbf{B}, \mathbf{M}) \sum_{\alpha} |(n_{\alpha} - K)_+|^p + C_p(K, \mathbf{B}, \mathbf{M}).$$

Now we see that for any finite time interval $[0, T]$, the L^p norm is bounded uniformly independent of ϵ . \square

Lemma 3.4. *Consider the regularized multi-species PKS system (3.7) subject to initial data \mathbf{n}_0 satisfying (1.3). If the assumptions in Proposition 3.3 is satisfied, then there exists a continuous function $h_p \in C(\mathbb{R}_+)$ such that for almost any $t > 0$, $|n(\cdot, t)|_p \leq h_p(t)$.*

Proof. The proof is similar to the corresponding proof in [5] with some modifications. For the sake of completeness, we sketch the proof. First, we fix $t > 0$ and $1 < p < \infty$, and define

$$(3.21) \quad q(s) := 1 + (p-1)\frac{s}{t}, \quad q \in [1, p] \text{ for } s \in [0, t].$$

Next, we define the following quantities:

$$(3.22) \quad \mathbb{F}_{\alpha}(s) = \left(\int_{\mathbb{R}^2} (n_{\alpha}(x, s) - K)_+^{q(s)} dx \right)^{1/q(s)},$$

$$(3.23) \quad \mathbb{F}(s) = \left(\sum_{\alpha} \mathbb{F}_{\alpha}^{q(s)}(s) \right)^{1/q(s)}.$$

By taking the s derivative of the function $\mathbb{F}^{q(s)}(s)$, we obtain the following relation

$$\frac{d}{ds} \sum_{\alpha} \int (n_{\alpha}(x, s) - K)_+^{q(s)} dx = q(s) \mathbb{F}^{q(s)-1} \frac{d}{ds} \mathbb{F} + \frac{dq(s)/ds}{q(s)} \mathbb{F}^{q(s)} \log \mathbb{F}^{q(s)}.$$

Combining it with the log-Sobolev inequality

$$\int f^2 \log \left(\frac{f^2}{\int f^2 dx} \right) dx \leq 2\sigma \int |\nabla f|^2 dx - (2 + \log(2\pi\sigma)) \int f^2 dx, \quad \forall \sigma > 0,$$

and the same argument to prove (3.20), we end up with the following estimate, inside which the notation $(\cdot)'$ is used to represent $\frac{d}{ds}$,

$$(3.24) \quad \begin{aligned} \mathbb{F}^{q-1} \frac{d}{dt} \mathbb{F} &= \frac{q'}{q^2} \sum_{\alpha} \int (n_{\alpha} - K)_+^q \log \frac{(n_{\alpha} - K)_+^q}{\mathbb{F}^q} dx + \sum_{\alpha} \int (n_{\alpha} - K)_+^{q-1} \partial_s n_{\alpha} dx \\ &\leq \frac{q'}{q^2} \sum_{\alpha} \int (n_{\alpha} - K)_+^q \log \frac{(n_{\alpha} - K)_+^q}{\mathbb{F}_{\alpha}^q} dx + \sum_{\alpha} \int (n_{\alpha} - K)_+^{q-1} \partial_s n_{\alpha} dx \\ &\leq \sum_{\alpha} \left(\frac{2\sigma q'}{q^2} - 4\frac{q-1}{q^2} + C(\mathbf{B})\eta(K) \right) |\nabla (n_{\alpha} - K)_+^{q/2}|_2^2 \\ &+ \sum_{\alpha} \left((-2 - \log(2\pi\sigma)) \frac{q'}{q^2} + C(q, \mathbf{B}, \mathbf{M}, K) \right) \int (n_{\alpha} - K)_+^q dx + C(q, \mathbf{B}, \mathbf{M}, K). \end{aligned}$$

Here the constants $C(q, \mathbf{B}, \mathbf{M}, K)$ depends on the parameter q . However, since q is lying in a compact set $[0, p]$ on the time interval $[0, t]$, it can be chosen such that it only depends on the

fixed parameter p . Now by taking σ small enough, we end up with the following differential inequality

$$\mathbb{F}^{q-1} \frac{d}{ds} \mathbb{F} \leq \left((-2 - \log(2\pi\sigma)) \frac{q'}{q^2} + C(p, \mathbf{B}, \mathbf{M}, K) \right) \mathbb{F}^q + C(p, \mathbf{B}, \mathbf{M}, K).$$

Combining the fact that $\mathbb{F}(0)$ is finite and the coefficient $(-2 - \log(2\pi\sigma)) \frac{q'}{q^2} + C(p, \mathbf{B}, \mathbf{M}, K)$ is time integrable on $[0, t]$ and applying standard ODE estimates, we obtain that $\mathbb{F} \leq h_p(t)$. This finishes the proof of the lemma. \square

We now turn to the V -space estimates, where $V := H^1 \cap \{f \mid \int f|x|^2 dx < \infty\}$: $\sum_{\alpha} |\nabla n_{\alpha}^{\epsilon}|_{L_t^2([\delta, T]; L_x^2)}$. In order to get the $L_t^2([\delta, T]; L_x^2)$ control of the $\nabla n_{\alpha}^{\epsilon}$, we first calculate the time evolution of $\sum |n_{\alpha}^{\epsilon}|_2^2$:

$$\frac{d}{dt} \sum_{\alpha} \int |n_{\alpha}^{\epsilon}|^2 dx = -2 \sum_{\alpha} \int |\nabla n_{\alpha}^{\epsilon}|^2 dx + 2 \sum_{\alpha} \int \nabla n_{\alpha}^{\epsilon} \cdot \nabla c_{\alpha}^{\epsilon} n_{\alpha}^{\epsilon} dx.$$

Integration in time yields that

$$(3.25) \quad \sum_{\alpha} |n_{\alpha}^{\epsilon}(T)|_2^2 - \sum_{\alpha} |n_{\alpha}^{\epsilon}(\delta)|_2^2 + \sum_{\alpha} |\nabla n_{\alpha}^{\epsilon}|_{L_t^2([\delta, T]; L_x^2)}^2 \leq \sum_{\alpha} |n_{\alpha}^{\epsilon} \nabla c_{\alpha}^{\epsilon}|_{L_t^2([\delta, T]; L_x^2)}^2.$$

We see that since $|n_{\alpha}^{\epsilon}|_{L_t^{\infty}(\delta, T; L_x^2)}$ is bounded independent of ϵ , if the right hand side $\sum_{\alpha} |n_{\alpha}^{\epsilon} \nabla c_{\alpha}^{\epsilon}|_{L_t^2([\delta, T]; L_x^2)}$ is bounded, $|\nabla n_{\alpha}^{\epsilon}|_{L_t^2(\delta, T; L_x^2)}$ will be bounded independent of ϵ . By the HLS inequality, we have that

$$|\nabla c_{\alpha}^{\epsilon}|_4 \leq C_{HLS} \sum_{\beta \in \mathcal{I}} |b_{\alpha\beta}| \cdot |n_{\beta}^{\epsilon}|_{4/3}.$$

As a result, we have that

$$|n_{\alpha}^{\epsilon} \nabla c_{\alpha}^{\epsilon}|_2 \leq |n_{\alpha}^{\epsilon}|_4 |\nabla c_{\alpha}^{\epsilon}|_4 \leq \sum_{\beta} C_{HLS} |b_{\alpha\beta}| \cdot |n_{\alpha}^{\epsilon}|_4 |n_{\beta}^{\epsilon}|_{4/3}.$$

Since n_{α}^{ϵ} is bounded independent of ϵ in the space $L_t^{\infty}(\delta, T; L_x^p)$, $\forall \alpha \in \mathcal{I}$, $\forall p \in (1, \infty)$, the product $n^{\epsilon} \nabla c^{\epsilon}$ is bounded in $L_t^{\infty}(\delta, T; L_x^2)$. Combining this fact and the estimate (3.25), we have that $\sum_{\alpha} |\nabla n_{\alpha}^{\epsilon}|_{L_t^2(\delta, T; L_x^2)}^2$ is bounded independent of ϵ .

Define the space V as $H^1 \cap \{f \mid \int f|x|^2 dx < \infty\}$. A bounded set in the space V is precompact in L^2 . Combining the second moment bound (3.11) and the H^1 bound of $(n_{\alpha}^{\epsilon})_{\alpha \in \mathcal{I}}$, we have that the set $(n_{\alpha}^{\epsilon})_{\epsilon \geq 0}$, $\forall \alpha \in \mathcal{I}$ lies in a compact subspace of L^2 for almost every $t \in [\delta, T]$. Finally, the W -estimate where $W := H^{-1}$: $\sum_{\alpha} |\partial_t n_{\alpha}^{\epsilon}|_{L_t^2(\delta, T; H_x^{-1})}^2$ is relatively straightforward thanks to the equation (1.1).

• **STEP #3.** Proof of the free energy dissipation inequality (1.8). Since the solution to the regularized multi-species PKS system has a decreasing free energy $E[\mathbf{n}^{\epsilon}]$, we have that

$$(3.26) \quad E[\mathbf{n}^{\epsilon}(\delta)] \geq E[\mathbf{n}^{\epsilon}(t)] + \sum_{\alpha} \int_{\delta}^t \int n_{\alpha}^{\epsilon} |\nabla \log n_{\alpha}^{\epsilon} - \nabla c_{\alpha}^{\epsilon}|^2 dx dt, \quad \forall t \in [\delta, T].$$

In order to show (1.8), we need to show proper convergence for each single term in (3.26). We first decompose the free energy dissipation term as follows:

$$\begin{aligned}
(3.27) \quad & \sum_{\alpha} \int_{\delta}^T \int_{\mathbb{R}^2} n_{\alpha}^{\epsilon} |\nabla \log n_{\alpha}^{\epsilon} - \nabla c_{\alpha}^{\epsilon}|^2 dx dt \\
& = 4 \sum_{\alpha} \int_{\delta}^T \int_{\mathbb{R}^2} |\nabla \sqrt{n_{\alpha}^{\epsilon}}|^2 dx dt + \sum_{\alpha} \int_{\delta}^T \int_{\mathbb{R}^2} n_{\alpha}^{\epsilon} |\nabla c_{\alpha}^{\epsilon}|^2 dx dt \\
& \quad - 2 \sum_{\alpha, \beta} \int_{\delta}^T \int_{\mathbb{R}^2} b_{\alpha\beta} n_{\alpha}^{\epsilon} n_{\beta}^{\epsilon} dx dt.
\end{aligned}$$

By the convexity of $f \rightarrow \int_{\mathbb{R}^2} |\nabla \sqrt{f}|^2 dx$, weak semi-continuity and the strong convergence of n_{α}^{ϵ} in $L_t^2([\delta, T]; L_x^2)$, we have that the first two terms in (3.27) satisfies the following inequalities

$$(3.28) \quad \int_{\delta}^T \int_{\mathbb{R}^2} |\nabla \sqrt{n_{\alpha}}|^2 dx dt \leq \liminf_{\epsilon \rightarrow 0^+} \int_{\delta}^T \int_{\mathbb{R}^2} |\nabla \sqrt{n_{\alpha}^{\epsilon}}|^2 dx dt$$

$$(3.29) \quad \int_{\delta}^T \int_{\mathbb{R}^2} n_{\alpha} |\nabla c_{\alpha}|^2 dx dt = \lim_{\epsilon \rightarrow 0^+} \int_{\delta}^T \int_{\mathbb{R}^2} n_{\alpha}^{\epsilon} |\nabla c_{\alpha}^{\epsilon}|^2 dx dt.$$

Since the $(n_{\alpha}^{\epsilon})_{\epsilon > 0}$ converges strongly in the $L^2([\delta, T] \times \mathbb{R}^2)$ space. The last term on the right hand side of (3.27) converges. Moreover, it can be checked that $S[n_{\alpha}^{\epsilon}(t)] \rightarrow S[n_{\alpha}(t)]$ for almost every $t \in [\delta, T]$. The argument is similar to the one used in [5] Lemma 4.6. As a result, combining these facts and (3.26), (3.27), (3.28) and (3.29) yields that

$$E[\mathbf{n}(\delta)] \geq E[\mathbf{n}(t)] + \sum_{\alpha} \int_{\delta}^t \int n_{\alpha} |\nabla \log n_{\alpha} - \nabla c_{\alpha}|^2 dx ds.$$

Now by the monotone convergence theorem and a Cantor diagonal argument, we have proven (1.8). \square

Proof of proposition 3.4. We prove by contradiction. Assume that at time $T_{\star} < \infty$, the entropy $\sum_{\alpha} S[n_{\alpha}^{\epsilon}(T_{\star})]$ is uniformly bounded with respect to ϵ .

First, from the equation (3.7), we directly calculate the time evolution of the entropy:

$$\begin{aligned}
(3.30) \quad & \frac{d}{dt} \sum_{\alpha} \int n_{\alpha}^{\epsilon} \log n_{\alpha}^{\epsilon} dx = - \sum_{\alpha} 4 \int |\nabla \sqrt{n_{\alpha}^{\epsilon}}|^2 dx - \sum_{\alpha, \beta} b_{\alpha\beta} \int_{n_{\alpha}^{\epsilon} \leq K} n_{\alpha}^{\epsilon} \Delta(K^{\epsilon} * n_{\beta}^{\epsilon}) dx \\
& \quad - \sum_{\alpha, \beta} b_{\alpha\beta} \int_{n_{\alpha}^{\epsilon} > K} n_{\alpha}^{\epsilon} \Delta(K^{\epsilon} * n_{\beta}^{\epsilon}) dx \\
& \quad =: - \sum_{\alpha} 4 \int |\nabla \sqrt{n_{\alpha}^{\epsilon}}|^2 dx + I + II.
\end{aligned}$$

The term I in (3.30) can be estimated as follows:

$$(3.31) \quad I \leq \sum_{\alpha, \beta} K |b_{\alpha\beta}| \Delta K^{\epsilon}|_1 M_{\beta}.$$

Recall that $|\Delta K^\epsilon|_1$ is bounded independent of ϵ , so term I is bounded independent of ϵ . For the term II in (3.30), we estimate it using the Hölder's inequality, Gagliardo-Nirenberg-Sobolev inequality and Young's inequality as follows:

$$\begin{aligned}
(3.32) \quad II &\leq \sum_{\alpha,\beta} |b_{\alpha\beta}| \left(\int_{n_\alpha^\epsilon \geq K} (n_\alpha^\epsilon)^2 dx + |\Delta K^\epsilon|_1^2 * |n_\beta^\epsilon|_2^2 \right) \\
&\leq \sum_{\alpha,\beta} |b_{\alpha\beta}| \left(\left(\int_{n_\alpha^\epsilon \geq K} n_\alpha^\epsilon dx \right)^{1/2} |n_\alpha^\epsilon|_3^{3/2} + |\Delta K^\epsilon|_1^2 \left(M_\beta K + \int_{n_\beta^\epsilon \geq K} (n_\beta^\epsilon)^2 dx \right) \right) \\
&\leq \sum_{\alpha,\beta} |b_{\alpha\beta}| \left(\frac{S_+^{1/2}[n_\alpha]}{(\log K)^{1/2}} C_{GNS} |n_\alpha^\epsilon|_1^{1/2} |\nabla \sqrt{n_\alpha^\epsilon}|_2^2 \right. \\
&\quad \left. + C_{GNS} |\Delta K^\epsilon|_1^2 \frac{S_+^{1/2}[n_\beta]}{(\log K)^{1/2}} M_\beta^{1/2} |\nabla \sqrt{n_\beta^\epsilon}|_2^2 + |\Delta K^\epsilon|_1^2 M_\beta K \right) \\
&\leq \sum_{\alpha,\beta} |b_{\alpha\beta}| C_{GNS} (1 + |\Delta K^\epsilon|_1^2) \frac{S_+^{1/2}[n_\alpha]}{(\log K)^{1/2}} M_\alpha^{1/2} |\nabla \sqrt{n_\alpha^\epsilon}|_2^2 + \sum_{\alpha,\beta} |b_{\alpha\beta}| \cdot |\Delta K^\epsilon|_1^2 M_\alpha K.
\end{aligned}$$

Here S_+ denote the positive part of the entropy, i.e., $S_+[f] = \int f \log^+ f dx$. Combining the estimates (3.30), (3.31) with (3.32), we end up with

$$\begin{aligned}
\frac{d}{dt} \sum_\alpha S[n_\alpha^\epsilon] &\leq \sum_\alpha \underbrace{\left(-4 + \sum_\beta |b_{\alpha\beta}| C_{GNS} (1 + |\Delta K^\epsilon|_1^2) \frac{S_+^{1/2}[n_\alpha]}{(\log K)^{1/2}} M_\alpha^{1/2} \right)}_{=: A(t)} |\nabla \sqrt{n_\alpha^\epsilon}|_2^2 \\
&\quad + \sum_{\alpha,\beta} |b_{\alpha\beta}| (1 + |\Delta K^\epsilon|_1^2) M_\alpha K.
\end{aligned}$$

Since the negative part of the entropy and the second moment are bounded (3.12), (3.11), we have that $A(t)$ can be estimated as follows:

$$\begin{aligned}
(3.33) \quad A(t) &\leq -4 + \frac{C_{GNS}}{(\log K)^{1/2}} \sum_\beta |b_{\alpha\beta}| (1 + |\Delta K^\epsilon|_1^2) M_\alpha^{1/2} \left(S[n_\alpha^\epsilon(t)] + \frac{1}{2} V(T_\star) \right) \\
&\quad + \frac{1}{2} \left(4 \sum_\alpha M_\alpha + \sum_{\alpha,\beta} \frac{(b_{\alpha\beta})_- M_\alpha M_\beta}{2\pi} \right) (t - T_\star) + \log(2\pi) M_\alpha + e^{-1} \Big)^{1/2}
\end{aligned}$$

Since the entropy $\sum_\alpha S[n_\alpha^\epsilon]$ is uniformly bounded independent of ϵ at time T_\star , we could take the K large such that $A(t) \leq -2$ at time T_\star . By continuity, there is a small time τ_ϵ such that for $\forall t \in [T_\star, T_\star + \tau_\epsilon]$,

$$(3.34) \quad \sum_\alpha S[n_\alpha^\epsilon(t)] \leq \sum_\alpha S[n_\alpha^\epsilon(T_\star)] + (t - T_\star) \sum_{\alpha,\beta} |b_{\alpha\beta}| (1 + |\Delta K^\epsilon|_1^2) M_\alpha K, \quad \forall t \in [T_\star, T_\star + \tau_\epsilon].$$

But then we can pick τ independent of ϵ such that

$$A(t) \leq -4 + \frac{C(\mathbf{B}, \mathbf{M})}{(\log K)^{1/2}} \left(\sum_\alpha S[n_\alpha^\epsilon(T_\star)] + K\tau + 1 \right) \leq 0.$$

The solution τ to the above inequality is independent of the choice of ϵ , and $[T_\star, T_\star + \tau) \subset [T_\star, T_\star + \tau_\epsilon)$ for any ϵ . Therefore, by Proposition 3.3, we can extend the free energy solution pass the T_\star , contradicting the maximality of T_\star . As a result, we have completed the proof of the proposition. \square

4. SMOOTHNESS OF THE FREE ENERGY SOLUTIONS

In this section, we prove Theorem 1.3. The proof is similar to the arguments in [13]. For the sake of brevity, we skip some details and emphasize the main differences. The proof is decomposed into several lemmas. We first introduce the concept of Fisher information and renormalized solutions, then prove the L^p integrability of the physically relevant free energy solutions and use standard parabolic equation technique to improve it to C^∞ regularity, and conclude with the proof of the free energy equality.

First note from the physical restrictions (1.12b) and (1.12c) that we have bounded entropy and free energy dissipation, i.e., $\mathcal{A}_t[\mathbf{n}] < \infty$ and bounded second moment $V[\mathbf{n}(t)]$ for all $t \in [0, T_\star)$, where T_\star is the maximal existence time.

Next we present the following time integral bound for the Fisher information

Lemma 4.1. *If the conditions in the Theorem 1.3 are satisfied, for any physically relevant free energy solutions to (1.1) and any time $T \in [0, T_\star)$, there exists a constant C_F such that the Fisher information of the solution*

$$(4.1) \quad F[n_\alpha] := \int_{\mathbb{R}^2} \frac{|\nabla n_\alpha|^2}{n_\alpha} dx,$$

is time integrable, i.e.,

$$(4.2) \quad \sum_{\alpha \in \mathcal{I}} \int_0^T F[n_\alpha(t)] dt \leq C_F \left(M, T, \mathcal{A}_T[\mathbf{n}], \sup_{t \in [0, T)} \sum_{\alpha} V_\alpha(t) \right), \quad T \in [0, T_\star).$$

Proof. The proof is essentially the same as the corresponding one in the single species case. For the sake of brevity, we skip the proof here and refer the interested readers to the proof of Lemma 2.2 and the remark after in the paper [13] for further details. \square

Remark 4.1. For the supercritical mass case, one can use the relative entropy method to derive the boundness of the entropy and entropy dissipation $\mathcal{A}_T[\mathbf{n}]$ before the blow-up time T_\star . We refer the interested reader to the papers [4] and [13] for further details.

The next lemma enable us to take advantage of choosing different renormalizing functions in the later proof.

Lemma 4.2. *Any physically relevant free energy solutions \mathbf{n} to (1.1) satisfy the following estimate for any times $0 \leq t_0 \leq t_1 < T_*$*

$$\begin{aligned}
(4.3) \quad & \int_{\mathbb{R}^2} \Gamma(n_\alpha(x, t_1)) dx + \int_{t_0}^{t_1} \int_{\mathbb{R}^2} \Gamma''(n_\alpha(x, s)) |\nabla n_\alpha(x, s)|^2 dx ds \\
& \leq \int_{\mathbb{R}^2} \Gamma(n_\alpha(x, t_0)) dx \\
& \quad + \int_{t_0}^{t_1} \int_{\mathbb{R}^2} \left((\Gamma'(n_\alpha(x, s)) n_\alpha(x, s) - \Gamma(n_\alpha(x, s))) \left(\sum_{\beta \in \mathcal{I}} b_{\alpha\beta} n_\beta(s) \right) \right)_+ dx ds \\
& \leq \int_{\mathbb{R}^2} \Gamma(n_\alpha(x, t_0)) dx \\
& \quad + \sum_{\beta \in \mathcal{I}} |b_{\alpha\beta}| \int_{t_0}^{t_1} \int_{\mathbb{R}^2} |\Gamma'(n_\alpha(x, s)) n_\alpha(x, s) - \Gamma(n_\alpha(x, s))| n_\beta(s) dx ds,
\end{aligned}$$

where $\Gamma : \mathbb{R} \rightarrow \mathbb{R}$ is an arbitrary convex piecewise C^1 function satisfying the following estimates with some constant C_β

$$(4.4) \quad |\Gamma(u)| \leq C_\Gamma(1 + u(\log u)_+), \quad |\Gamma'(u)u - \Gamma(u)| \leq C_\Gamma(1 + |u|), \quad \forall u \in \mathbb{R}.$$

Remark 4.2. Here in order to analyse the PKS equation (1.1) with general chemical generation coefficients, we introduce a stronger restriction on the growth of the normalizing function Γ comparing to the paper [13]. Here we assume that the absolute value of the expression $\Gamma'(u)u - \Gamma(u)$ grows at most linearly at infinity, whereas in the paper [13], it is only assumed that the positive part $(\Gamma'(u)u - \Gamma(u))_+$ grows at most linearly.

Proof. The proof is essentially the same as the proof of Lemma 2.5 in the paper [13]. For the sake of simplicity, we do a formal computation and refer the interested readers to [13] for further justifications. By applying the chain rule, we obtain

$$(4.5) \quad \partial_t \Gamma(n_\alpha) = \Delta \Gamma(n_\alpha) - \Gamma''(n_\alpha) |\nabla n_\alpha|^2 - \nabla c_\alpha \cdot \nabla \Gamma(n_\alpha) - \Gamma'(n_\alpha) \Delta c_\alpha n_\alpha, \quad \forall \alpha \in \mathcal{I}.$$

Now test it against an arbitrary smooth function $\chi \in \mathcal{D}(\mathbb{R}^2)$ and use the relation $-\Delta c_\alpha = \sum_\beta b_{\alpha\beta} n_\beta$, we have the following relation:

$$\begin{aligned}
& \int_{\mathbb{R}^2} \Gamma(n_\alpha(t_1)) \chi dx + \int_{t_0}^{t_1} \int_{\mathbb{R}^2} \Gamma''(n_\alpha) |\nabla n_\alpha(s)|^2 \chi dx ds = \int_{\mathbb{R}^2} \Gamma(n_\alpha(t_0)) \chi dx \\
& \quad + \int_{t_0}^{t_1} \int_{\mathbb{R}^2} \left(\Gamma'(n_\alpha) \sum_\beta b_{\alpha\beta} n_\beta n_\alpha \chi + \Gamma(n_\alpha) \Delta \chi + \Gamma(n_\alpha) \nabla \cdot (\nabla c_\alpha \chi) \right) dx ds.
\end{aligned}$$

Rewrite the above relation using the integration by parts and the fact that $\Delta c_\alpha = -\sum_\beta b_{\alpha\beta} n_\beta$,

$$\begin{aligned}
& \int_{\mathbb{R}^2} \Gamma(n_\alpha(t_1)) \chi dx + \int_{t_0}^{t_1} \int_{\mathbb{R}^2} \Gamma''(n_\alpha) |\nabla n_\alpha(s)|^2 \chi dx ds \\
& = \int_{\mathbb{R}^2} \Gamma(n_\alpha(t_0)) \chi dx \\
& \quad + \int_{t_0}^{t_1} \int_{\mathbb{R}^2} \left([\Gamma'(n_\alpha) n_\alpha - \Gamma(n_\alpha)] \left(\sum_\beta b_{\alpha\beta} n_\beta \right) \chi + [\Gamma(n_\alpha) \Delta \chi + \Gamma(n_\alpha) \nabla c_\alpha \cdot \nabla \chi] \right) dx ds.
\end{aligned}$$

Now take $\chi \rightarrow 1$, we end up with the relation (4.3).

In order to prove the Lemma, one first prove (4.3) with renormalizing function Γ_i , $i \in \mathbb{N}$, which grows at most linearly at infinity. Next one prove the estimate (4.3) with renormalizing functions with super linear growth (4.4) by taking limit of the inequalities (4.3) subject to approximating linear renormalizing functions $(\Gamma_i)_{i \in \mathbb{N}}$. One use the Lebesgue dominated convergence theorem to guarantee the convergence of the term

$$\lim_{i \rightarrow \infty} \int_{t_0}^{t_1} \left([\Gamma'_i(n_\alpha) n_\alpha - \Gamma_i(n_\alpha)] \left(\sum_{\beta} b_{\alpha\beta} n_\beta \right) \right) dx ds.$$

However, if the function $\sum_{\beta} b_{\alpha\beta} n_\beta$ can be either positive or negative, we have to assume that $|\Gamma'(u)u - \Gamma(u)|$ grows at most linearly near infinity. \square

Now we prove the L^p estimate of the solution

Lemma 4.3. *Consider physically relevant free energy solutions $(n_\alpha)_{\alpha \in \mathcal{I}}$ to equation (1.1) subject to initial data (1.3). Let $t_0 \in [0, T_*)$ be the time such that $\sum_{\alpha \in \mathcal{I}} |n_\alpha(t_0)|_p < \infty$, for some $p \in [2, \infty)$. Then for all time $t_1 \in [t_0, T] \subset [t_0, T_*)$, there exists a constant $C_p := C_p(\mathbf{M}, T, \sum_{\alpha \in \mathcal{I}} |n_\alpha(t_0)|_p, V[\mathbf{n}(t_0)], \mathcal{A}_T)$ such that*

$$(4.6) \quad \sum_{\alpha \in \mathcal{I}} |n_\alpha(t_1)|_p^p + \frac{p-1}{2p} \sum_{\alpha \in \mathcal{I}} \int_{t_0}^{t_1} |\nabla(n_\alpha^{p/2})|_2^2 ds \leq C_p, \quad p \in [2, \infty).$$

Proof. The proof is similar to the corresponding one in [13]. We decompose the proof into two steps.

Step 1: We prove a logarithmic improvement to the $L \log L$ integrability. The goal is to show that there exists a constant $C_{S_2} := C_{S_2}(M, T, \mathcal{A}_T, \sup_{[t_0, T]} V[\mathbf{n}(t)])$ such that the following estimate is satisfied for any $t_1 \in [t_0, T]$,

$$(4.7) \quad \sum_{\alpha} S_2[n_\alpha(t_1)] \leq \sum_{\alpha} S_2[n_\alpha(t_0)] + C_{S_2}, \quad S_2[f] := \int f(\widetilde{\log} f)^2 dx,$$

where the $\widetilde{\log}$ function is the logarithmic function truncated from below:

$$(4.8) \quad \widetilde{\log} u := \mathbf{1}_{u \leq e} + (\log u) \mathbf{1}_{u > e}.$$

For the sake of notational simplicity, we further introduce the bounded truncated logarithmic function $\widetilde{\log}_K$ as follows:

$$(4.9) \quad \widetilde{\log}_K(u) := \mathbf{1}_{u \leq e} + \mathbf{1}_{e < u \leq K} \log u + \mathbf{1}_{u > K} \log K.$$

Since $(\cdot) \widetilde{\log}^2(\cdot)$ does not satisfy the growth constraint (4.4), we approximate it by the function $\Gamma_K(u)$, $K \geq e^2$,

$$(4.10) \quad \Gamma_K(u) := \begin{cases} u(\widetilde{\log} u)^2, & u \leq K; \\ (2 + \log K)u \log u - 2K \log K, & u > K. \end{cases}$$

One can check that the function Γ_K is convex and satisfies the properties (4.4)

$$(4.11) \quad \Gamma_K''(u) \geq 2 \frac{\log u}{u} \mathbf{1}_{e \leq u \leq K} + (2 + \log K) \frac{1}{u} \mathbf{1}_{u > K} \geq \frac{\widetilde{\log}_K u}{u} \mathbf{1}_{u \geq e} \geq 0,$$

$$(4.12) \quad |\Gamma_K'(u)u - \Gamma_K(u)| \leq 2u \widetilde{\log} u \mathbf{1}_{u \leq K} + 4 \log K u \mathbf{1}_{u > K} \leq C_K(1 + u).$$

Now we estimate the time evolution of $\sum_{\alpha} \int \Gamma_K(n_{\alpha}) dx$ using the renormalization relation (4.3), the positivity of $b_{\alpha\beta}$, (4.11), (4.12) and the definition of $\widetilde{\log}$, $\widetilde{\log}_K$ as follows

$$\begin{aligned}
(4.13) \quad & \sum_{\alpha} \int \Gamma_K(n_{\alpha}(t_1)) dx + \sum_{\alpha} \int_{t_0}^{t_1} \int \frac{\widetilde{\log}_K(n_{\alpha})}{n_{\alpha}} \mathbf{1}_{n_{\alpha} \geq e} |\nabla(n_{\alpha})|^2 dx ds \\
& \leq \sum_{\alpha} \int \Gamma_K(n_{\alpha}(t_0)) dx \\
& \quad + \sum_{\alpha, \beta} |b_{\alpha\beta}| \int_{t_0}^{t_1} \int \left(2n_{\alpha} \widetilde{\log} n_{\alpha} \mathbf{1}_{n_{\alpha} \leq K} + 4 \log K n_{\alpha} \mathbf{1}_{n_{\alpha} > K} \right) n_{\beta} dx ds \\
& \leq \sum_{\alpha} \int \Gamma_K(n_{\alpha}(t_0)) dx + 4 \sum_{\alpha, \beta} |b_{\alpha\beta}| \int_{t_0}^{t_1} \int n_{\alpha} \widetilde{\log}_K n_{\alpha} n_{\beta} dx ds.
\end{aligned}$$

Now picking a constant $A \in [e, K]$, we estimate the last term on the right hand side of (4.13) using GNS inequality as follows:

$$\begin{aligned}
(4.14) \quad & \sum_{\alpha, \beta} |b_{\alpha\beta}| \int n_{\alpha} \widetilde{\log}_K n_{\alpha} n_{\beta} dx \\
& = \sum_{\alpha, \beta} |b_{\alpha\beta}| \left(\int n_{\alpha} \widetilde{\log}_K n_{\alpha} n_{\beta} \mathbf{1}_{n_{\beta} \geq A} dx + \int n_{\alpha} \widetilde{\log}_K n_{\alpha} n_{\beta} \mathbf{1}_{n_{\beta} \leq A} dx \right) \\
& \leq \sum_{\alpha, \beta} |b_{\alpha\beta}| \left(\int \frac{(n_{\alpha} \widetilde{\log}_K n_{\alpha})(n_{\beta} \widetilde{\log}_K n_{\beta})}{\log A} dx + A \int n_{\alpha} \widetilde{\log}_K n_{\alpha} dx \right) \\
& \leq 2 \max_{\alpha} \left(\sum_{\beta} |b_{\alpha\beta}| \right) \sum_{\alpha} \left(\frac{1}{\log A} \int \left(\sqrt{n_{\alpha} \widetilde{\log}_K n_{\alpha}} \right)^4 dx + A(M_{\alpha} + S_{+}[n_{\alpha}]) \right) \\
& \leq 2C_{GNS}^2 \max_{\alpha} \left(\sum_{\beta} |b_{\alpha\beta}| \right) \times \sum_{\alpha} \left(A(M_{\alpha} + S_{+}[n_{\alpha}]) \right. \\
& \quad \left. + \frac{1}{\log A} \left(\int n_{\alpha} \widetilde{\log}_K n_{\alpha} dx \right) \cdot \left(\int \left| \nabla \sqrt{n_{\alpha} \widetilde{\log}_K n_{\alpha}} \right|^2 dx \right) \right) \\
& \leq 2C_{GNS}^2 \max_{\alpha} \left(\sum_{\beta} |b_{\alpha\beta}| \right) \times \sum_{\alpha} \left(A(M_{\alpha} + S_{+}[n_{\alpha}]) \right. \\
& \quad \left. + \frac{1}{\log A} \left(M_{\alpha} + S_{+}[n_{\alpha}] \right) \cdot \left(\int \frac{|\nabla(n_{\alpha})|^2}{n_{\alpha}} \widetilde{\log}_K n_{\alpha} \mathbf{1}_{n_{\alpha} \geq e} dx + F[n_{\alpha}] \right) \right).
\end{aligned}$$

Now combining (4.13) and (4.14) and taking K then A large, we have the estimate

$$\begin{aligned}
\sum_{\alpha} \int \Gamma_K(n_{\alpha}(t_1)) dx & \leq \sum_{\alpha} \int \Gamma_K(n_{\alpha}(t_0)) dx \\
& \quad + 2TC_{GNS} \max_{\alpha} \left(\sum_{\beta} |b_{\alpha\beta}| \right) \sum_{\alpha} A(M_{\alpha} + S_{+}[n_{\alpha}]) + 4 \sum_{\alpha} \int_{t_0}^{t_1} F[n_{\alpha}] ds.
\end{aligned}$$

By the Lemma 4.2, we have that the estimate (4.7) holds with the constant C_{S_2} depending on T, \mathcal{A}_T and $\sup_{0 \leq t \leq T} V[\mathbf{n}(t)]$.

Step 2: As in [13], we define the following renormalization function γ_K , $K \geq e$ approximating $(\cdot)^p$:

$$(4.15) \quad \gamma_K(u) := \begin{cases} \frac{u^p}{p}, & u \leq K; \\ \frac{K^{p-1}}{\log K}(u \log u - u) - \frac{p-1}{p}K^p + \frac{K^p}{\log K}, & u > K. \end{cases}$$

We can estimate the $|\gamma'_K(u)u - \gamma_K(u)|$ as follows

$$|\gamma'_K(u)u - \gamma_K(u)| \leq \frac{p-1}{p}u^p \mathbf{1}_{u \leq K} + 2K^{p-1}u \mathbf{1}_{u > K}.$$

Applying this estimate in the (4.3) yields

$$(4.16) \quad \begin{aligned} & \sum_{\alpha} \int \gamma_K(n_{\alpha}(t_1)) dx + \sum_{\alpha} \frac{4(p-1)}{p^2} \int_{t_0}^{t_1} \int |\nabla(n_{\alpha}^{p/2})|^2 \mathbf{1}_{n_{\alpha} \leq K} dx ds \\ & \quad + \frac{K^{p-1}}{\log K} \sum_{\alpha} \int_{t_0}^{t_1} \int \frac{|\nabla n_{\alpha}|^2}{n_{\alpha}} \mathbf{1}_{n_{\alpha} \geq K} dx ds \\ & \leq \sum_{\alpha} \int \gamma_K(n_{\alpha}(t_0)) dx + \frac{p-1}{p} \sum_{\alpha, \beta} |b_{\alpha\beta}| \int_{t_0}^{t_1} \int n_{\alpha}^p \mathbf{1}_{n_{\alpha} \leq K} n_{\beta} dx ds \\ & \quad + 2K^{p-1} \sum_{\alpha, \beta} |b_{\alpha\beta}| \int_{t_0}^{t_1} \int n_{\alpha} \mathbf{1}_{n_{\alpha} > K} n_{\beta} dx ds \\ & =: \sum_{\alpha} \int \gamma_K(n_{\alpha}(t_0)) dx + T_1 + T_2. \end{aligned}$$

For the second term T_1 on the right hand side of (4.16), we decompose it as follows:

$$(4.17) \quad \begin{aligned} T_1 &= \frac{p-1}{p} \sum_{\alpha, \beta} |b_{\alpha\beta}| \int_{t_0}^{t_1} \int n_{\alpha}^p \mathbf{1}_{n_{\alpha} \leq K} n_{\beta} (\mathbf{1}_{n_{\beta} \leq K} + \mathbf{1}_{n_{\beta} > K}) dx ds \\ &\leq \frac{p-1}{p} \max_{\alpha} \left(\sum_{\beta} |b_{\alpha\beta}| \right) \sum_{\alpha} \int_{t_0}^{t_1} \int n_{\alpha}^{p+1} \mathbf{1}_{n_{\alpha} \leq K} dx ds \\ &\quad + \frac{K^{p-1}(p-1)}{p} \sum_{\alpha, \beta} |b_{\alpha\beta}| \int_{t_0}^{t_1} \int n_{\beta}^2 \mathbf{1}_{n_{\beta} > K} dx ds \\ &=: T_{11} + T_{12} \end{aligned}$$

The treatment of the T_{11} term is similar to the corresponding one in the proof of Lemma 3.3. It can be estimated using the Gagliardo-Nirenberg-Sobolev inequality, Chebyshev inequality

and a classical vertical truncation technique with truncation level $A \in (0, K)$ as follows:

$$\begin{aligned}
(4.18) \quad T_{11} &= \frac{p-1}{p} \max_{\alpha} \left(\sum_{\beta} |b_{\alpha\beta}| \right) \sum_{\alpha} \int_{t_0}^{t_1} \int \left(\min\{n_{\alpha}, A\} + (n_{\alpha} \mathbf{1}_{n_{\alpha} \leq K} - A)_+ \right)^{p+1} dx ds \\
&\leq \frac{2^p(p-1)}{p} A^p \max_{\alpha} \left(\sum_{\beta} |b_{\alpha\beta}| \right) \sum_{\alpha} M_{\alpha}(t_1 - t_0) \\
&\quad + \frac{2^p(p-1)}{p} \max_{\alpha} \left(\sum_{\beta} |b_{\alpha\beta}| \right) \sum_{\alpha} \iint \left(n_{\alpha} \mathbf{1}_{n_{\alpha} \leq K} - A \right)_+^{p+1} dx ds \\
&\leq \frac{2^p(p-1)}{p} A^p \max_{\alpha} \left(\sum_{\beta} |b_{\alpha\beta}| \right) \sum_{\alpha} M_{\alpha}(t_1 - t_0) \\
&\quad + \max_{\alpha} \left(\sum_{\beta} |b_{\alpha\beta}| \right) \sum_{\alpha} \frac{C_{GNS} S_+[n_{\alpha}]}{\log A} \iint |\nabla(n_{\alpha}^{p/2})|^2 \mathbf{1}_{n_{\alpha} \leq K} dx ds.
\end{aligned}$$

Here we can see that if we choose K then A large enough, the second term can be absorbed by the dissipative term on the left hand side of (4.16). The second term T_{12} in (4.17) has a different flavor. Here the improved integrability of the solution (4.7) is applied to gain extra smallness on this nonlinear term. Similar to the paper [13], we apply the bound (4.7), the Sobolev inequality and Cauchy-Schwarz inequality to estimate the T_{12} term in (4.17) as follows:

$$\begin{aligned}
(4.19) \quad T_{12} &\leq \frac{4K^{p-1}(p-1)}{p} \sum_{\alpha, \beta} |b_{\alpha\beta}| \int_{t_0}^{t_1} \int (n_{\beta} - K/2)_+^2 dx ds \\
&\leq \frac{4C_S K^{p-1}(p-1)}{p} \sum_{\alpha, \beta} |b_{\alpha\beta}| \int_{t_0}^{t_1} \left(\int |\nabla(n_{\beta} - K/2)_+| dx \right)^2 ds \\
&\leq \frac{4C_S K^{p-1}(p-1)}{p} \sum_{\alpha, \beta} |b_{\alpha\beta}| \int_{t_0}^{t_1} \left(\int \frac{|\nabla n_{\beta}|^2}{n_{\beta}} (\mathbf{1}_{K \geq n_{\beta} \geq K/2} + \mathbf{1}_{n_{\beta} > K}) dx \right) \left(\int n_{\beta} \mathbf{1}_{n_{\beta} \geq K/2} \right) ds \\
&\leq \sum_{\alpha, \beta} |b_{\alpha\beta}| \frac{32(p-1)C_S \sup_{t_0 \leq t \leq t_1} S_2[n_{\beta}(t)]}{p(\log K)^2} \left(\frac{2^{p+1}}{p^2} \int_{t_0}^{t_1} \int |\nabla(n_{\beta}^{p/2})|^2 \mathbf{1}_{K/2 \leq n_{\beta} \leq K} dx ds \right. \\
&\quad \left. + K^{p-1} \int_{t_0}^{t_1} \int \frac{|\nabla n_{\beta}|^2}{n_{\beta}} \mathbf{1}_{n_{\beta} > K} dx ds \right).
\end{aligned}$$

Since S_2 is bounded on the time interval $[t_0, t_1]$ (4.7), if K is large enough, these terms can be absorbed by the left hand side of (4.16).

For the last term T_2 on the right hand side of (4.16), applying the symmetry of the matrix \mathbf{B} (1.6), Hölder inequality and the Young's inequality, we can estimate it as follows

$$(4.20) \quad \begin{aligned} T_2 &= 2K^{p-1} \sum_{\alpha, \beta} \int_{t_0}^{t_1} \int n_\alpha \mathbf{1}_{n_\alpha > K} |b_{\alpha\beta}| n_\beta (\mathbf{1}_{n_\beta > K} + \mathbf{1}_{n_\beta \leq K}) dx ds \\ &\leq 4K^{p-1} \max_\alpha \left(\sum_\beta |b_{\alpha\beta}| \right) \sum_\alpha \int_{t_0}^{t_1} \int n_\alpha^2 \mathbf{1}_{n_\alpha > K} dx ds. \end{aligned}$$

Now they are similar to the T_{12} term in (4.17) and we skip the treatment for the sake of brevity.

Combining the estimates (4.17), (4.18) and (4.20), we have from (4.16) that

$$\begin{aligned} &\sum_\alpha \int \gamma_K(n_\alpha(t_1)) dx + \sum_\alpha \frac{2(p-1)}{p^2} \int_{t_0}^{t_1} \int |\nabla(n_\alpha^{p/2})|^2 \mathbf{1}_{n_\alpha \leq K} dx ds \\ &\leq \sum_\alpha \int \gamma_K(n_\alpha(t_0)) dx + 2^p A^p \max_\alpha \left(\sum_\beta |b_{\alpha\beta}| \right) \sum_\alpha M_\alpha T. \end{aligned}$$

Now we can take A fixed and K to infinity to complete the proof of the lemma. \square

Next, arguing along the lines of [13], we end up with the conclusion that free energy solutions are classical solution for all positive time. We quote

Lemma 4.4 ([13]). *Any physically relevant free energy solutions $(n_\alpha)_{\alpha \in \mathcal{I}}$ to (1.1) are smooth for any strictly positive time, i.e.,*

$$(4.21) \quad n_\alpha \in C^\infty((\delta, T_\star) \times \mathbb{R}^2), \quad \forall \delta > 0.$$

Moreover, we have the following lower semicontinuity of the free energy functional.

Lemma 4.5 ([13]). *Consider any bounded sequences $(n_{\alpha,k})_{\alpha \in \mathcal{I}}$ of nonnegative functions in $L^1_+(\mathbb{R}^2)$ with finite second moment $\sum_\alpha \int n_{\alpha,k} |x|^2 dx < \infty$. Assume that $\{n_{\alpha,k}\}_{k=1}^\infty$ has the same subcritical masses as n_α , i.e., $|n_{\alpha,k}|_1 = M_\alpha, \forall \alpha \in \mathcal{I}, \forall k \in \mathbb{N}$. If there exists a constant C such that the free energy $E[(n_{\alpha,k})_{\alpha \in \mathcal{I}}]$ is uniformly bounded in k , i.e., $\sup_k E[(n_{\alpha,k})_{\alpha \in \mathcal{I}}] \leq C < \infty$, and $\{n_{\alpha,k}\}_{k=1}^\infty$ converges to n_α in $\mathcal{D}'(\mathbb{R}^2)$ for all $\alpha \in \mathcal{I}$, there holds*

$$(4.22) \quad n_\alpha \in L^1_+(\mathbb{R}^2), \quad \int n_\alpha |x|^2 dx < \infty, \quad \forall \alpha \in \mathcal{I} \quad \text{and} \quad E[(n_\alpha)_{\alpha \in \mathcal{I}}] \leq \liminf_{k \rightarrow \infty} E[(n_{\alpha,k})_{\alpha \in \mathcal{I}}].$$

Equipped with lemma 4.4 and 4.5 we turn to the following.

Proof of Theorem 1.3. The smoothness of the solutions is proved in Lemma 4.4. The proof of the equality in (2.1) is similar to the one in [13]. For the sake of completeness, we detailed the proof as follows.

Since the solution $n_\alpha, \alpha \in \mathcal{I}$ is smooth for all positive time, the following equality holds for all $t_n > 0$, where $t_n \rightarrow 0^+$:

$$(4.23) \quad E[\mathbf{n}(t)] = E[\mathbf{n}(t_n)] + \sum_\alpha \int_{t_n}^t n_\alpha |\nabla \log n_\alpha - \nabla c_\alpha|^2 dx ds.$$

Combining this with the Lebesgue dominated convergence theorem, the lower semi-continuity of the functional E proven in the last lemma and the fact that $\mathbf{n}(t_n)$ converges to \mathbf{n}_0 weakly in $\mathcal{D}'(\mathbb{R}^2)$, we have that

$$(4.24) \quad \begin{aligned} E[\mathbf{n}_0] &\leq \liminf_{n \rightarrow 0} E[\mathbf{n}(t_n)] \leq \lim \left(E[\mathbf{n}(t)] + \sum_{\alpha} \int_{t_n}^t n_{\alpha} |\nabla \log n_{\alpha} - \nabla c_{\alpha}|^2 dx ds \right) \\ &= E[\mathbf{n}(t)] + \sum_{\alpha} \int_0^t n_{\alpha} |\nabla \log n_{\alpha} - \nabla c_{\alpha}|^2 dx ds. \end{aligned}$$

Recalling the definition of the free energy solution, the proof of the free energy dissipation equality is completed. \square

5. UNIQUENESS OF THE FREE ENERGY SOLUTIONS

After proving the smoothness theorem for the system (1.1), we are ready to prove the uniqueness of the physically relevant free energy solutions $(n_{\alpha})_{\alpha \in \mathcal{I}}$. To estimate the deviation between two solutions on a small time interval, some smallness estimates are needed. The following lemma provides the functional space where we could seek for smallness.

Lemma 5.1. *Consider the physically relevant free energy solution \mathbf{n} to the system (1.1). The following holds*

$$(5.1) \quad \lim_{t \rightarrow 0^+} t^{1/4} \sum_{\alpha} |n_{\alpha}(t)|_{4/3} = 0.$$

Proof. The proof is similar to the one in the paper [13]. Before estimating the norm $t^{1/4}|n_{\alpha}|_{4/3}$, we collect some estimates which we are going to use. It is enough to consider a short interval $[0, T] \subset [0, T_{\star})$. From the assumptions (1.12b), (1.12c) we have that the positive part of the entropy is bounded

$$\sum_{\alpha} S_{+}[n_{\alpha}(t)] \leq C_{L \log L} < \infty, \quad \forall t \in [0, T].$$

Next we prove the estimate

$$(5.2) \quad \sum_{\alpha} |n_{\alpha}(t)|_2^2 t \leq C_{L^2(\mathbf{B}, \mathbf{M}, |\mathcal{I}|, C_{L \log L})} < \infty, \quad \forall t \in [0, T].$$

Standard L^2 energy estimate yields

$$(5.3) \quad \frac{d}{dt} \sum_{\alpha} |n_{\alpha}|_2^2 + 2 \sum_{\alpha} |\nabla n_{\alpha}|_2^2 = \sum_{\alpha, \beta \in \mathcal{I}} b_{\alpha\beta} \int n_{\alpha}^2 n_{\beta} dx.$$

Applying the Nash inequality, Gagliardo-Nirenberg-Sobolev inequality and the vertical truncation technique applied in the proof of Lemma 3.3, we estimate the right hand side as follows

$$\begin{aligned}
\frac{d}{dt} \sum_{\alpha} |n_{\alpha}|_2^2 &\leq - \sum_{\alpha} |\nabla n_{\alpha}|_2^2 + \sum_{\alpha, \beta} |b_{\alpha\beta}| \cdot |n_{\beta}|_3^3 \\
&\leq - \sum_{\alpha} |\nabla n_{\alpha}|_2^2 + \sum_{\alpha, \beta} |b_{\alpha\beta}| \left(|n_{\beta} \mathbf{1}_{n_{\beta} \leq K}|_3^3 + |n_{\beta} \mathbf{1}_{n_{\beta} \geq K}|_1^{1/3} |n_{\beta} \mathbf{1}_{n_{\beta} \geq K}|_4^{8/3} \right) \\
&\leq - \sum_{\alpha} |\nabla n_{\alpha}|_2^2 + \sum_{\alpha, \beta} |b_{\alpha\beta}| \left(K^2 M_{\beta} + \frac{C_{GNS} \sup_{t \in [0, T]} S_+[\mathbf{n}(t)]^{1/3}}{(\log K)^{1/3}} |n_{\beta}|_1^{2/3} |\nabla n_{\beta}|_2^2 \right) \\
&\leq - \sum_{\alpha} \left(1 - \sum_{\beta} |b_{\alpha\beta}| \frac{C_{GNS} C_{L \log L}^{1/3}}{(\log K)^{1/3}} M_{\alpha}^{2/3} \right) |\nabla n_{\alpha}|_2^2 + \sum_{\alpha, \beta} |b_{\alpha\beta}| K^2 M_{\beta} \\
(5.4) \quad &\leq - \frac{(\sum_{\alpha} |n_{\alpha}|_2^2)^2}{2C_N \max_{\alpha} M_{\alpha}^2 |\mathcal{I}|} + \sum_{\alpha, \beta} |b_{\alpha\beta}| K^2 M_{\beta},
\end{aligned}$$

where K is a large number chosen such that the coefficient of $|\nabla n_{\alpha}|_2^2$ is less than $-1/2$. Now by comparing $|n_{\alpha}|_2$ with the solution to the super equation

$$\frac{d}{dt} f = - \frac{f^2}{2C_N \max_{\alpha} M_{\alpha}^2 |\mathcal{I}|} + K^2 \sum_{\alpha, \beta} |b_{\alpha\beta}| M_{\beta}, \quad f(0) = \infty,$$

we obtain (5.2).

Now we estimate the quantity $t^{1/4} |n_{\alpha}(t)|_{4/3}$. By the Hölder's inequality and the boundedness of the entropy, we have that

$$\begin{aligned}
(t^{1/4} |n_{\alpha}|_{4/3})^{4/3} &= t^{1/3} \int n_{\alpha}^{4/3} dx \leq \left(\int n_{\alpha} (\log^+ n_{\alpha} + 2) dx \right)^{2/3} \left(t \int n_{\alpha}^2 (2 + \log^+ n_{\alpha})^{-2} dx \right)^{1/3} \\
(5.5) \quad &\leq C(C_{L \log L}, \mathbf{M}) \left(t \int n_{\alpha}^2 (2 + \log^+ n_{\alpha})^{-2} dx \right)^{1/3}.
\end{aligned}$$

To estimate the term in the parenthesis, we separate the integral into two parts and use the increasing property of the function $s/(2 + \log^+ s)^2$, the conservation of mass and (5.2) to estimate each piece

$$\begin{aligned}
t \int n_{\alpha}^2 (2 + \log^+ n_{\alpha})^{-2} dx &\leq t \int_{n_{\alpha} \leq R} n_{\alpha}^2 (2 + \log^+ n_{\alpha})^{-2} dx + t \int_{n_{\alpha} > R} n_{\alpha}^2 (2 + \log^+ n_{\alpha})^{-2} dx \\
&\leq t \frac{R}{(2 + \log^+ R)^2} \int_{n_{\alpha} \leq R} n_{\alpha} dx + \frac{t}{(2 + \log^+ R)^2} \int_{n_{\alpha} \geq R} n_{\alpha}^2 dx \\
&\leq t \frac{MR}{(2 + \log^+ R)^2} + \frac{C_{L^2}}{(2 + \log^+ R)^2}.
\end{aligned}$$

Now set $R := 1/t$, we have

$$(5.6) \quad t \int n_{\alpha}^2 (2 + \log^+ n_{\alpha})^{-2} dx \leq \frac{M + C_{L^2}}{(2 + \log^+ 1/t)^2} \rightarrow 0, \quad t \rightarrow 0_+.$$

Combining this with (5.5) yields the result. \square

Now we prove the Theorem 1.4. Consider the equation (1.1) in the mild form. Since we have smoothness of the free energy solution, we have that the two formulations are equivalent. Suppose that $(n_{\alpha,1})_{\alpha \in \mathcal{I}}, (n_{\alpha,2})_{\alpha \in \mathcal{I}}$ are two solutions subject to the same initial data $n_{\alpha,0}, \alpha \in \mathcal{I}$, their difference satisfies:

$$\begin{aligned} n_{\alpha,2}(t) - n_{\alpha,1}(t) &= - \int_0^t e^{(t-s)\Delta} \nabla \cdot ((\nabla c_{\alpha,2}(s) - \nabla c_{\alpha,1}(s))n_{\alpha,2}(s)) ds \\ &\quad - \int_0^t e^{(t-s)\Delta} \nabla \cdot (\nabla c_{\alpha,1}(s)(n_{\alpha,2}(s) - n_{\alpha,1}(s))) ds, \quad \forall \alpha \in \mathcal{I}. \end{aligned}$$

Define the following quantities:

$$(5.7) \quad Z_{\alpha,\ell}(t) := \sup_{0 \leq s \leq t} s^{1/4} |n_{\alpha,\ell}(s)|_{4/3}, \quad \ell = \{1, 2\};$$

$$(5.8) \quad \Delta_\alpha(t) := \sup_{0 \leq s \leq t} s^{1/4} |n_{\alpha,2}(s) - n_{\alpha,1}(s)|_{4/3}, \quad \forall \alpha \in \mathcal{I}.$$

The estimate (5.1) yields that $\lim_{t \rightarrow 0^+} Z_{\alpha,\ell}(t) = 0$. The $\Delta_\alpha(t)$ can be further decomposed as follows:

$$\begin{aligned} \Delta_\alpha(T) &\leq \sup_{0 \leq t \leq T} t^{1/4} \left| \int_0^t e^{(t-s)\Delta} \nabla \cdot ((\nabla c_{\alpha,2}(s) - \nabla c_{\alpha,1}(s))n_{\alpha,2}(s)) ds \right|_{4/3} \\ &\quad + \sup_{0 \leq t \leq T} t^{1/4} \left| \int_0^t e^{(t-s)\Delta} \nabla \cdot (\nabla c_{\alpha,1}(s)(n_{\alpha,2}(s) - n_{\alpha,1}(s))) ds \right|_{4/3} \\ (5.9) \quad &=: \sup_{0 \leq t \leq T} J_{\alpha,1}(t) + \sup_{0 \leq t \leq T} J_{\alpha,2}(t). \end{aligned}$$

Now we estimate the $J_{\alpha,2}$ term in (5.9) using the Hölder inequality, Hardy-Littlewood-Sobolev inequality, Minkowski integral inequality and heat semigroup estimate as follows

$$\begin{aligned} J_{\alpha,2}(t) &\leq t^{1/4} \int_0^t \frac{C}{(t-s)^{3/4}} |\nabla c_{\alpha,1}|_4 |n_{\alpha,2} - n_{\alpha,1}|_{4/3} ds \\ &\leq \int_0^t C \frac{t^{1/4}}{s^{1/2}(t-s)^{3/4}} ds \sum_{\beta \in \mathcal{I}} |b_{\alpha\beta}| Z_{\beta,1}(t) \Delta_\alpha(t) \\ (5.10) \quad &\leq C \sum_{\beta \in \mathcal{I}} |b_{\alpha\beta}| Z_{\beta,1}(t) \Delta_\alpha(t). \end{aligned}$$

Similarly, we can estimate the $J_{\alpha,1}$ term as follows:

$$(5.11) \quad J_{\alpha,1}(t) \leq C \sum_{\beta} |b_{\alpha\beta}| \Delta_\beta(t) Z_{\alpha,2}(t).$$

Combining (5.9), (5.11), (5.10) and symmetry of \mathbf{B} (1.6), we have that

$$\begin{aligned} \sum_{\alpha} \Delta_\alpha(T) &\lesssim \sum_{\alpha,\beta} |b_{\alpha\beta}| \sup_{0 \leq t \leq T} Z_{\beta,1}(t) \Delta_\alpha(t) + \sum_{\alpha,\beta} |b_{\alpha\beta}| \sup_{0 \leq t \leq T} \Delta_\beta(t) Z_{\alpha,2}(t) \\ &\lesssim \sum_{\alpha,\beta} |b_{\alpha\beta}| \sup_{0 \leq t \leq T} \Delta_\alpha(t) (Z_{\beta,1}(t) + Z_{\beta,2}(t)) \\ &\lesssim \max_{\alpha,\beta} |b_{\alpha\beta}| \sum_{\alpha} \Delta_\alpha(T) \left(\sum_{\beta} \sum_{\ell=1}^2 Z_{\beta,\ell}(T) \right). \end{aligned}$$

Now since $Z_{\beta,\ell}(t)$ approaches zero as time approaches 0_+ (5.1), there exists a small time T' such that

$$(5.12) \quad \sum_{\alpha} \Delta_{\alpha}(T') \leq \frac{1}{2} \sum_{\alpha} \Delta_{\alpha}(T'), \quad T' \in [0, T].$$

So we have $\sum_{\alpha} \Delta_{\alpha} \equiv 0, \forall t \in [0, T']$. Now the uniqueness follows if we iterate this argument.

6. LONG TIME BEHAVIOR OF THE FREE ENERGY SOLUTIONS

In this section, we studied the long time behavior of the multi-species PKS system (1.1). Since the solution becomes instantly smooth, we could assume that the initial data $n_{\alpha 0}$ is $C^{\infty} \cap L^1$ for all $\alpha \in \mathcal{I}$. We rewrite the equation (1.1) in the self-similar variables

$$X := \frac{x}{R(t)}, \quad \tau := \log R(t), \quad R(t) := \sqrt{1 + 2t}.$$

We define the solutions N_{α}, C_{α} in the self-similar variables:

$$(6.1) \quad n_{\alpha}(x, t) = \frac{1}{R^2(t)} N_{\alpha}(X, \tau), \quad c_{\alpha}(x, t) = C_{\alpha}(X, \tau).$$

Rewriting the equation (1.1) in the self-similar variables, we obtain that the N_{α}, C_{α} satisfy the following equations subject to initial data $N_{\alpha}(X, \tau = 0)(n_{\alpha 0}(X), \forall \alpha \in \mathcal{I}$:

$$(6.2) \quad \begin{cases} \partial_{\tau} N_{\alpha} = \Delta N_{\alpha} + \nabla \cdot (X N_{\alpha}) - \nabla \cdot (\nabla C_{\alpha} N_{\alpha}), \\ -\Delta C_{\alpha} = \sum_{\beta \in \mathcal{I}} b_{\alpha\beta} N_{\beta}. \end{cases}$$

In order to prove Theorem 1.5, we show that the solution N_{α} to the equation (6.2) is uniformly bounded in time. This is due to the fact that the $L^2(dx)$ norm of solutions n_{α} to the original problem and the $L^2(dX)$ norm of the solutions N_{α} to the equation (6.2) have the following relation:

$$(6.3) \quad |n_{\alpha}|_{L^2(dx)}^2 = \frac{|N_{\alpha}|_{L^2(dX)}^2}{R^2(t)} = \frac{|N_{\alpha}|_{L^2(dX)}^2}{1 + 2t}.$$

Therefore any uniform in time bound of $|N_{\alpha}|_{L^2(dX)}$ can be translated to decay of $|n_{\alpha}|_{L^2(dx)}$. We decompose our proof into several lemmas. First we show that the second moment of the solutions are uniformly bounded in time.

Lemma 6.1. *Consider the solutions $N_{\alpha}, \alpha \in \mathcal{I}$ to the equation (6.2). The total second moment is uniformly bounded in time, i.e.,*

$$(6.4) \quad \sum_{\alpha \in \mathcal{I}} \int N_{\alpha}(X, \tau) |X|^2 dX \leq C_{V,R} < \infty, \quad \forall \tau \in [0, \infty).$$

Proof. Similar to the proof of (2.3), we calculate the time evolution of the second moment

$$\frac{d}{d\tau} \sum_{\alpha} \int N_{\alpha} |X|^2 dX = -2 \sum_{\alpha} \int N_{\alpha} |X|^2 dX + \left(\sum_{\alpha} 4M_{\alpha} \right) \left(1 - \frac{Q_{\mathbf{B}, \mathbf{M}}[\mathcal{I}]}{8\pi} \right).$$

Now we see that the total second moment is bounded

$$\sum_{\alpha} \int N_{\alpha} |X|^2 dX \leq \max \left\{ \frac{1}{2} \left(\sum_{\alpha} 4M_{\alpha} \right) \left(1 - \frac{Q_{\mathbf{B}, \mathbf{M}}[\mathcal{I}]}{8\pi} \right), \sum_{\alpha} \int (N_{\alpha})_0 |X|^2 dX \right\}.$$

□

Similar to the proof of the estimate (2.1), we can show that the equation (6.2) has the following decreasing free energy for $\forall \tau \geq 0$:

$$\begin{aligned} E_R[\mathbf{N}(\tau)] &= \sum_{\alpha \in \mathcal{I}} \int N_\alpha \log N_\alpha dX + \sum_{\alpha, \beta \in \mathcal{I}} \frac{b_{\alpha\beta}}{4\pi} \iint \log |X - Y| N_\alpha(X) N_\beta(Y) dX dY \\ &\quad + \frac{1}{2} \sum_{\alpha \in \mathcal{I}} \int N_\alpha |X|^2 dX \leq E_R[\mathbf{N}_0]. \end{aligned}$$

Now we apply the log-HLS inequality (3.5) to get a bound for the entropy, $S_R[\mathbf{N}] = \sum_\alpha \int N_\alpha \log N_\alpha dX$, obtaining

$$\begin{aligned} E_R[\mathbf{N}_0] &\geq E_R[\mathbf{N}] \\ &\geq \sum_{\alpha \in \mathcal{I}} \int N_\alpha \log N_\alpha dX + \sum_{\alpha, \beta \in \mathcal{I}} \frac{(b_{\alpha\beta})_+}{4\pi} \int N_\alpha(X) \log |X - Y| N_\beta(Y) dX dY \\ &\quad - \sum_{\alpha, \beta} \frac{(b_{\alpha\beta})_-}{4\pi} \iint_{|X-Y| \geq 1} N_\alpha(X) \log |X - Y| N_\beta(Y) dX dY + \frac{1}{2} \int N_\alpha |X|^2 dX \\ &= (1 - \theta) \sum_{\alpha \in \mathcal{I}} \int N_\alpha \log N_\alpha dX \\ &\quad + \theta \left(\sum_{\alpha \in \mathcal{I}} \int N_\alpha \log N_\alpha dx + \frac{1}{4\pi} \sum_{\alpha, \beta \in \mathcal{I}} \frac{(b_{\alpha\beta})_+}{\theta} \iint N_\alpha(X) \log |X - Y| N_\beta(Y) dX dY \right) \\ &\quad - \sum_{\alpha, \beta} \frac{(b_{\alpha\beta})_-}{4\pi} (M_\alpha V_\beta + M_\beta V_\alpha) + \frac{1}{2} \int N_\alpha |X|^2 dX \\ &\geq (1 - \theta) \sum_{\alpha \in \mathcal{I}} \int N_\alpha \log^+ N_\alpha dX - (1 - \theta) \int N_\alpha \log^- N_\alpha dX - \theta C_{lHLS}(\mathbf{B}, \mathbf{M}) \\ &\quad - \sum_{\alpha, \beta} \frac{(b_{\alpha\beta})_-}{4\pi} (M_\alpha V_\beta + M_\beta V_\alpha) + \frac{1}{2} \int N_\alpha |X|^2 dX. \end{aligned}$$

Here the $\theta \in (0, 1)$ is chosen as in the proof of Proposition 3.1. Now since the second moment is bounded for all time (6.4), we have that $C_{lHLS} < \infty$ and the negative part of the entropy is uniformly bounded in time, i.e., $\int N_\alpha(X, \tau) \log^- N_\alpha(X, \tau) dX < C < \infty$ for $\forall \tau \in [0, \infty)$, which in term yields that

$$(6.5) \quad \sum_{\alpha \in \mathcal{I}} \int N_\alpha(X, \tau) \log^+ N_\alpha(X, \tau) dX < C_{L \log L, R} < \infty, \quad \forall \tau \in [0, \infty).$$

Once the positive part of the entropy is bounded, we estimate the time evolution $\sum_\alpha |(N_\alpha - K)_+|^2$ as in the proof Lemma 3.3

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \sum_\alpha |(N_\alpha - K)_+|^2 &\leq \left(-3 + \eta(K) \max_\alpha \left(\sum_\beta |b_{\alpha\beta}| \right) C_{GNS} \right) \sum_\alpha \int |\nabla (N_\alpha - K)_+|^2 dX \\ &\quad + C(K, \mathbf{B}, \mathbf{M}) |(N_\alpha - K)_+|^2 + C(K, \mathbf{B}, \mathbf{M}), \end{aligned}$$

where $\eta(K) \leq \frac{C_{L \log L, R}}{\log K}$ is made small enough. Now we choose the K large enough and apply the Nash inequality to get

$$\begin{aligned} \frac{d}{dt} \sum_{\alpha} |(N_{\alpha} - K)_{+}|_2^2 &\leq - \frac{(\sum_{\alpha} |(N_{\alpha} - K)_{+}|_2^2)^2}{C_N \sum_{\alpha} |(N_{\alpha} - K)_{+}|_1^2 |\mathcal{I}|} \\ &\quad + C(K, \mathbf{B}, \mathbf{M}) \sum_{\alpha} |(N_{\alpha} - K)_{+}|_2^2 + C(K, \mathbf{B}, \mathbf{M}). \end{aligned}$$

Since $|(N_{\alpha} - K)_{+}|_1 \leq |N_{\alpha}|_1 = M_{\alpha} < \infty$, we have that $\sum_{\alpha} |(N_{\alpha} - K)_{+}|_2 \leq C_{L^2, R} < \infty$ for $\forall \tau \in [0, \infty)$. This completes the proof of Theorem 1.5.

7. MULTI-SPECIES PKS SUBJECT TO NON-SYMMETRIC COUPLING ARRAYS

7.1. Symmetrizable case. In general, the chemical generation coefficient matrix \mathbf{B} is non-symmetric. This introduces new challenges in the analysis. We will not cover the general situation in this paper. However, in certain cases, one can symmetrize the system. First recall the *sign* function:

$$(7.1) \quad \text{sign}(f) = \begin{cases} 1, & f > 0; \\ 0, & f = 0; \\ -1, & f < 0. \end{cases}$$

If $\text{sign}(b_{\alpha\beta}) = \text{sign}(b_{\beta\alpha})$ and the matrix \mathbf{B} is three diagonal, i.e., $b_{\alpha\beta} \neq 0$ only if $|\alpha - \beta| \leq 1$, the system can always be symmetrized. Specifically, all the two species models with $\text{sign}(b_{12}) = \text{sign}(b_{21})$ are symmetrizable. To show the method, we consider system (1.1) subject to general 3-by-3 matrix

$$\begin{aligned} \partial_t n_{\alpha} + \sum_{\beta \in \{1, 2, 3\}} \nabla \cdot (b_{\alpha\beta} (-\nabla \Delta^{-1}) n_{\beta} n_{\alpha}) &= \Delta n_{\alpha}, \quad \alpha \in \{1, 2, 3\}, \\ \mathbf{B} &= \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix}, \quad \text{sign}(b_{\alpha\beta}) = \text{sign}(b_{\beta\alpha}), \quad b_{13} = b_{31} = 0. \end{aligned}$$

First we can multiply the equation of n_2 by b_{12}/b_{21} and redefine $\tilde{n}_2 := \frac{b_{12}}{b_{21}} n_2$ to obtain

$$\begin{aligned} \partial_t n_1 + \nabla \cdot (b_{11} (-\nabla \Delta^{-1}) n_1 n_1 + b_{21} (-\nabla \Delta^{-1}) \tilde{n}_2 n_1) &= \Delta n_1; \\ \partial_t \tilde{n}_2 + \nabla \cdot \left(b_{21} (-\nabla \Delta^{-1}) n_1 \tilde{n}_2 + \frac{b_{21} b_{22}}{b_{12}} (-\nabla \Delta^{-1}) \tilde{n}_2 \tilde{n}_2 + b_{23} (-\nabla \Delta^{-1}) n_3 \tilde{n}_2 \right) &= \Delta \tilde{n}_2. \end{aligned}$$

Now we can do the same trick on the third equation by multiplying it by $\frac{b_{12} b_{23}}{b_{32} b_{21}}$ and redefine $\tilde{n}_3 := \frac{b_{12} b_{23} n_3}{b_{32} b_{21}}$, we obtain that

$$\begin{aligned} \partial_t \tilde{n}_2 + \nabla \cdot \left(b_{21} (-\nabla \Delta^{-1}) n_1 \tilde{n}_2 + \frac{b_{21} b_{22}}{b_{12}} (-\nabla \Delta^{-1}) \tilde{n}_2 \tilde{n}_2 + \frac{b_{32} b_{21}}{b_{12}} (-\nabla \Delta^{-1}) \tilde{n}_3 \tilde{n}_2 \right) &= \Delta \tilde{n}_2, \\ \partial_t \tilde{n}_3 + \nabla \cdot \left(\frac{b_{32} b_{21}}{b_{12}} (-\nabla \Delta^{-1}) \tilde{n}_2 \tilde{n}_3 + \frac{b_{32} b_{21} b_{33}}{b_{12} b_{23}} (-\nabla \Delta^{-1}) \tilde{n}_3 \tilde{n}_3 \right) &= \Delta \tilde{n}_3. \end{aligned}$$

Now we see that the new coefficient matrix is symmetric. For general tridiagonal matrix with $\text{sign}(b_{\alpha\beta}) = \text{sign}(b_{\beta\alpha})$, the symmetrization is similar.

Remark 7.1. This three diagonal chemical generation matrices \mathbf{B} 's correspond to the fact that there exists a hierarchical structure in the community, in which one species only communicates to their direct neighbors.

7.2. Essentially dissipative case. In this section, we prove Theorem 1.6.

Proof of Theorem 1.6. First note that if $\mathcal{I}^{(|\mathcal{I}|)} = \mathcal{I}$, then $\mathcal{I}^{(0)}$ is not an empty set. Otherwise one obtain that $\mathcal{I}^{(|\mathcal{I}|)}$ is an empty set, which is a contradiction. We prove that $\sum_{\alpha} |n_{\alpha}(t)|_{L_t^{\infty}(0, \infty; H_x^s)} \leq C_{H^s} < \infty$.

First we prove the L^{∞} bound of the n_{α} 's. We pick all the $\alpha^0 \in \mathcal{I}^{(0)}$, and calculate the time evolution of the $|n_{\alpha^0}|_{2p}^{2p}$, $\forall p \in [1, \infty)$ utilising the fact that $b_{\alpha^0\beta} \leq 0$ for all $\beta \in \mathcal{I}$

$$(7.2) \quad \begin{aligned} \frac{1}{2p} \frac{d}{dt} |n_{\alpha^0}|_{2p}^{2p} &= -\frac{2p-1}{p^2} |\nabla(n_{\alpha^0})^p|_2^2 - \frac{2p-1}{2p} \int n_{\alpha^0}^{2p} \Delta c_{\alpha^0} dx \\ &= -\frac{2p-1}{p^2} |\nabla n_{\alpha^0}|_2^2 + \frac{2p-1}{2p} \sum_{\beta \in \mathcal{I}} b_{\alpha^0\beta} \int n_{\alpha^0}^{2p} n_{\beta} dx \leq 0. \end{aligned}$$

As a result, for any $p \in [1, \infty)$, $|n_{\alpha^0}|_{2p} \leq |(n_{\alpha^0})_0|_{2p}$. Since the initial data is in $L^1 \cap L^{\infty}$, we have that $\max_{\alpha^0 \in \mathcal{I}^{(0)}} |n_{\alpha^0}|_{L_t^{\infty}(0, \infty; L_x^{\infty})} \leq C_{\mathcal{I}^{(0)}} < \infty$. Next we look at all the α^1 's in the set $\mathcal{I}^{(1)}$. Calculating the time evolution of the L^{2p} norm using the Nash inequality, we have that

$$\begin{aligned} \frac{1}{2p} \frac{d}{dt} |(n_{\alpha^1})^p|_2^2 &\leq -\frac{2p-1}{p^2} |\nabla(n_{\alpha^1})^p|_2^2 + \frac{2p-1}{2p} \sum_{\beta \in \mathcal{I}^{(0)}} b_{\alpha^1\beta} \int n_{\beta} n_{\alpha^1}^{2p} \\ &\leq -\frac{2p-1}{p^2} \frac{|(n_{\alpha^1})^p|_2^4}{C_N |(n_{\alpha^1})^p|_1^2} + \frac{2p-1}{2p} \sum_{\beta \in \mathcal{I}^{(0)}} b_{\alpha^1\beta} |n_{\beta}|_{\infty} |(n_{\alpha^1})^p|_2^2. \end{aligned}$$

Since $|n_{\beta}|_{\infty} < C_{\mathcal{I}^{(0)}} < \infty$, $\forall \beta \in \mathcal{I}^{(0)}$, we have that

$$(7.3) \quad \sup_{t \in [0, \infty)} |n_{\alpha^1}|_{2p}^{2p} \leq \max\{pC_N \sup_{t \in [0, \infty)} |n_{\alpha^1}|_p^{2p} \sum_{\beta \in \mathcal{I}^{(0)}} |b_{\alpha^1\beta}| C_{\mathcal{I}^{(0)}} |n_{\alpha^1}|_{2p}^{2p}\}.$$

Since $|n_{\alpha^1}|_{L^1} = M_{\alpha^1} < \infty$ and $|(n_{\alpha^1})_0|_{L^{\infty}} < \infty$, by the Moser-Alikakos iteration, we have that $|n_{\alpha^1}|_{\infty} \leq C_{\mathcal{I}^{(1)}} < \infty$. By the same argument, we have that

$$(7.4) \quad \sup_{t \in [0, \infty)} |n_{\alpha}(t)|_{\infty} \leq C_{\infty} < \infty, \quad \forall \alpha \in \mathcal{I}^{(|\mathcal{I}|)}$$

Since \mathbf{B} is essentially dissipative, $\mathcal{I}^{(|\mathcal{I}|)} = \mathcal{I}$, we have that $|n_{\alpha}|_{L_t^{\infty}(0, \infty; L_x^{\infty})} \leq C_{\infty}$ for all $\alpha \in \mathcal{I}$.

Next we estimate the H^s ($2 \leq s \in \mathbb{N}$) norms of the solutions. Assume that we have already obtained the H^{s-1} estimate, i.e.,

$$(7.5) \quad |n_{\alpha}(t)|_{H^{s-1}} \leq C_{H^{s-1}} < \infty, \quad \forall t \in [0, \infty).$$

We estimate the time evolution of $\sum_{\alpha} |\nabla^s n_{\alpha}|_2^2$ using the GNS inequality and HLS inequality as follows:

$$\begin{aligned}
\frac{d}{dt} \sum_{\alpha} |\nabla^s n_{\alpha}|_2^2 &\leq - \sum_{\alpha} |\nabla^{s+1} n_{\alpha}|_2^2 + \sum_{\alpha} |\nabla c_{\alpha}|_{\infty}^2 |\nabla^s n_{\alpha}|_2^2 + \sum_{\alpha} \sum_{\ell=2}^{s+1} |\nabla^{\ell} c_{\alpha}|_4^2 |\nabla^{s+1-\ell} n_{\alpha}|_4^2 \\
&\lesssim - \sum_{\alpha} |\nabla^{s+1} n_{\alpha}|_2^2 + \sum_{\alpha, \beta} |b_{\alpha\beta}| (M_{\beta}^2 + C_{\infty}^2) |\nabla^s n_{\alpha}|_2^2 \\
&\quad + \sum_{\alpha, \beta} \sum_{\ell=2}^{s+1} |b_{\alpha\beta}| \cdot |\nabla^{\ell-1} n_{\beta}|_{4/3}^2 |\nabla^{s+1-\ell} n_{\alpha}|_4^2 \\
&\lesssim - \sum_{\alpha} \frac{|\nabla^s n_{\alpha}|_2^{2+2/s}}{C_{GNS} |n_{\alpha}|_2^{2/s}} + \sum_{\alpha} |\nabla^s n_{\alpha}|_2^2 + \sum_{\alpha} |n_{\alpha}|_2^2.
\end{aligned}$$

Since $\sum_{\alpha} |n_{\alpha}|_{L_t^{\infty}(0, \infty; L_x^2)} \leq C_{\infty} + \sum_{\alpha} M_{\alpha}$, we have that

$$\sum_{\alpha} |\nabla^s n_{\alpha}(t)|_2 \leq C_{H^s}(C_{\infty}, \sum_{\alpha} |\nabla^s n_{\alpha 0}|_2, \mathbf{M}, \mathbf{B}) < \infty$$

for all $t \in [0, \infty)$. This completes the proof of the theorem. \square

We conclude with a remark concerning the long time behavior of the solutions. We can rewrite the equation (1.1) in the self-similar variables as in Section 6 (6.2). Applying similar techniques from the proof of Theorem 1.6 yields that the solutions \mathbf{n} decay in L^2 , i.e.,

$$(7.6) \quad \sum_{\alpha} |n_{\alpha}(t)|_2^2 \leq \frac{C}{1+t}, \quad t \in \mathbb{R}_+.$$

Here C is a constant which only depends on the initial data. We sketch the proof as follows. As in Section 6, the goal is to show that $\sum_{\alpha} |N_{\alpha}|_{L^2(dX)}^2$ is uniformly bounded in time $\tau \in [0, \infty)$. For the sake of simplicity, we use $|\cdot|_p$ to denote $|\cdot|_{L^p(dX)}$. First we estimate the L^p norms of the solutions n_{α^0} , $\alpha^0 \in \mathcal{I}^{(0)}$. Combining standard L^p energy estimates, Nash inequality and the fact that $b_{\alpha^0\beta} \leq 0$ for all $\beta \in \mathcal{I}$ yields that

$$\begin{aligned}
\frac{1}{2p} \frac{d}{d\tau} |(N_{\alpha^0})^p|_2^2 &= - \frac{2p-1}{p^2} |\nabla (N_{\alpha^0})^p|_2^2 + \frac{2(2p-1)}{2p} |(N_{\alpha^0})^p|_2^2 + \frac{2p-1}{2p} \sum_{\beta} b_{\alpha^0\beta} \int N_{\alpha^0}^{2p} N_{\beta} dX \\
&\leq - \frac{2p-1}{p^2} \frac{|(N_{\alpha^0})^p|_2^4}{C_N |(N_{\alpha^0})^p|_1^2} + \frac{2(2p-1)}{2p} |(N_{\alpha^0})^p|_2^2.
\end{aligned}$$

This estimates yields that

$$\sup_{\tau \in [0, \infty)} |N_{\alpha^0}(\tau)|_{2p}^{2p} \leq \max\{pC_N \sup_{\tau \in [0, \infty)} |(N_{\alpha^0})(\tau)|_p^{2p}, |N_{\alpha^0}(0)|_{2p}^{2p}\}.$$

Since $|N_{\alpha^0}|_1 = M_{\alpha^0} < \infty$ and $|N_{\alpha^0}(0)|_{L^1 \cap L^{\infty}} < \infty$, we can apply the Moser-Alikakos iteration to obtain that

$$(7.7) \quad \sup_{\tau \in [0, \infty)} |N_{\alpha^0}(\tau)|_{L^1 \cap L^{\infty}} \leq C_{\mathcal{I}^{(0)}} < \infty.$$

Now applying the same iteration technique as the one in the proof of Theorem 1.6 yields the result.

Remark 7.2. Direct application of the free energy method yields following general result: Assume that the matrix \mathbf{B} only has positive entries, i.e., $\mathbf{B} = \mathbf{B}_+$ case. Define the support of a symmetric matrix $C_{m \times m}$ to be the indices of the rows such that there exists non-zero entries in this row, i.e., $\text{supp}(C) = \{i \in \{1, 2, \dots, m\} | C_{ij} \neq 0 \text{ for some } j \in \{1, 2, \dots, m\}\}$. If there exists a sequence of positive symmetric matrices $\{\mathbf{B}_\ell\}_{\ell \in \mathcal{L}}$ such that $\sum_{\ell \in \mathcal{L}} \mathbf{B}_\ell = \mathbf{B}$ and

$$Q_{\mathbf{B}_\ell, \mathbf{M}}[\mathcal{J} \cap \text{supp} \mathbf{B}_\ell] < Q_{\mathbf{B}_\ell, \mathbf{M}}[\mathcal{I} \cap \text{supp} \mathbf{B}_\ell] < C_\ell < 8\pi,$$

for all $\emptyset \neq \mathcal{J} \subsetneq \mathcal{I}$ and $\forall \ell \in \mathcal{L}$, and

$$\sum_{\ell \in \mathcal{L}} C_\ell \mathbf{1}_{\alpha \in \text{supp} \mathbf{B}_\ell} < 8\pi,$$

for $\forall \alpha \in \mathcal{I}$, then there exists a global solution. A conjecture is that if this condition involving the *strict* inequalities fails, namely, if some of the strict inequalities $<$'s are replaced by $>$'s, then there must be a finite time blow-up.

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DEPARTMENT OF MATHEMATICS, DUKE UNIVERSITY, DURHAM NC 27708
Email address: simhe@math.duke.edu

DEPARTMENT OF MATHEMATICS, CENTER FOR SCIENTIFIC COMPUTATION AND MATHEMATICAL MODELING (CSCAMM), AND INSTITUTE FOR PHYSICAL SCIENCES & TECHNOLOGY (IPST)
UNIVERSITY OF MARYLAND, COLLEGE PARK MD 20742
Email address: tadmor@cscamm.umd.edu