

TRAVELING WAVEFRONTS OF LATTICE DYNAMICAL SYSTEMS

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In this talk, we shall give a survey of the recent results on the traveling wavefronts of 1-D lattice dynamical systems.

Consider for an unknown $\{u_n(\cdot)\}_{n \in \mathbf{Z}}$:

$$\begin{aligned} \dot{u}_n(t) = & d_{n+1}[u_{n+1}(t) - u_n(t)] - d_n[u_n(t) - u_{n-1}(t)] \\ & + b_n[u_{n+1}(t) - u_{n-1}(t)] + f(n, u_n(t)) \end{aligned} \quad (1)$$

for $n \in \mathbf{Z}$, $t > 0$, where f is a nonlinear forcing term satisfying

$$f(n, 0) = f(n, 1) = 0, \quad \forall n.$$

Equation (1) can be found in many biological models, see, e.g., the books of Fife [8], Shorrocks-Swingland [13], Shigesada-Kawasaki [12], etc. Equation (1) can also be regarded as a spatial-discrete version of the following parabolic partial differential equation

$$u_t = (d(x)u_x)_x + b(x)u_x + f(x, u). \quad (2)$$

We shall consider two cases:

$$\text{monostable: } f_u(x, 0) > 0 > f_u(x, 1),$$

$$\text{bistable: } f_u(x, 0) < 0, f_u(x, 1) < 0.$$

We are interested in the wave propagation phenomenon in both homogeneous and heterogeneous media. In particular, we are interested in the traveling wavefront solutions.

I. Monostable Nonlinearity: Homogeneous Media

In this case, we consider

$$\dot{u}_n(t) = [u_{n+1}(t) - 2u_n(t) + u_{n-1}(t)] + f(u_n(t)). \quad (3)$$

A solution of (3) is called a traveling wave with speed c , if there exists a function U defined on \mathbf{R} such that $u_n(t) = U(n + ct)$. Here U is referred to as the wave profile. We are interested in solutions taking values in $[0, 1]$ and connecting the steady states 0 and 1, i.e., traveling wave solutions $(c, U) \in \mathbf{R} \times C^1(\mathbf{R})$ of the problem (P):

$$\begin{cases} cU'(\cdot) = U(\cdot + 1) + U(\cdot - 1) - 2U(\cdot) + f(U(\cdot)) \text{ on } \mathbf{R}, \\ U(-\infty) = 0, U(\infty) = 1, 0 \leq U \leq 1 \text{ on } \mathbf{R}. \end{cases}$$

Theorem 1 (Existence, [4]). *Assume that*

$$(\mathbf{A}) : f \in C^1([0, 1]), f(0) = f(1) = 0 < f(s) \forall s \in (0, 1).$$

Then there exists $c_{\min} > 0$ such that (P) admits a solution if and only if $c \geq c_{\min}$.

This theorem was first proved by Zinner-Harris-Hudson [16] under the KPP-type assumption: $f(u) \leq f'(0)u \forall u \in [0, 1]$.

Theorem 2 (Uniqueness). *Assume (A). Wave profiles of a given speed are unique up to a translation.*

Theorem 3 (Monotonicity). *Assume (A). Any wave profile is monotonic; i.e. $U' > 0$ on \mathbf{R} .*

The proof of uniqueness (Theorem 2) relies on the monotonicity (Theorem 3) and the detailed asymptotic behavior (Theorem 4 below) of wave profiles. For the details, we refer the reader to [2]. When $f'(0) > 0 > f'(1)$, see [4]. Note that, under the assumption (A), we only have $f'(0) \geq 0 \geq f'(1)$.

Theorem 4. *Assume (A). Any solution (c, U) of (P) satisfies*

$$\lim_{x \rightarrow -\infty} \frac{U'(x)}{U(x)} = \lambda, \quad \lim_{x \rightarrow \infty} \frac{U'(x)}{U(x) - 1} = \mu, \quad (4)$$

where $\mu \leq 0 \leq \lambda$ are roots of the characteristic equations:

$$\begin{cases} c\lambda = e^\lambda + e^{-\lambda} - 2 + f'(0), \\ c\mu = e^\mu + e^{-\mu} - 2 + f'(1). \end{cases}$$

In addition, λ is the smaller root when $c > c_{\min}$ and the larger root when $c = c_{\min}$.

For stability, we consider the system, which is embedded from (3) to a larger one, for unknown $\{u(x, \cdot)\}_{x \in \mathbf{R}}$:

$$u_t(x, t) = u(x + 1, t) - 2u(x, t) + u(x - 1, t) + f(u(x, t)), \quad x \in \mathbf{R}, \quad t > 0. \quad (5)$$

For example, we may take $u(n + h, t) := u_n(t + h)$, $h \in [0, 1]$, $n \in \mathbf{Z}$. Note that the traveling wave of (3) is the same as that of (5). For the stability, we assume the following:

(A1) $f \in C^{1+\alpha}([0, 1])$ for some $\alpha \in (0, 1]$.

(A2) *There exist constants $M_f^- > 0$ and $M_f^+ \in \mathbf{R}$ such that*

$$-M_f^- u^{1+\alpha} \leq f(u) - f'(0)u \leq M_f^+ u^{1+\alpha} \quad \forall u \in [0, 1].$$

(A3) $f'(0) > 0$ and $f'(1) < 0$.

We denote by $\Lambda_1(c)$ the smaller root of the characteristic equation

$$c\lambda = e^\lambda + e^{-\lambda} - 2 + f'(0) \quad (6)$$

for $c > c_{\min}$. Then we have the following stability theorem.

Theorem 5 ([3]). *Assume that f satisfy **(A)**, **(A1)**–**(A3)**. Let u be the solution of (5) with initial value $u_o(\cdot)$ satisfying $u_o \in C(\mathbf{R} \rightarrow [0, 1])$, $\liminf_{x \rightarrow \infty} u_o(x) > 0$ and $\lim_{x \rightarrow -\infty} u_o(x)e^{-\lambda x} = 1$ for some $\lambda \in (0, \Lambda_1(c_{\min}))$. Then*

$$\limsup_{t \rightarrow \infty} \sup_{x \in \mathbf{R}} \left| \frac{u(x, t)}{U(x - ct)} - 1 \right| = 0 \quad (7)$$

where (c, U) is the traveling wave satisfies

$$\lim_{\xi \rightarrow -\infty} U(\xi)e^{-\lambda \xi} = 1 \quad (8)$$

with $\lambda = \Lambda_1(c)$.

The stability theorem needs to have wave profiles with the asymptotic expansion as (8) near $x = -\infty$. Indeed, by constructing suitable sub/super solutions on $(-\infty, 1]$ having special tails near $x = -\infty$, under the additional condition that $f(u) = f'(0)u + O(u^{1+\alpha})$ for some $\alpha > 0$ and all small u , we show in [2] that:

If $c > c_{\min}$ and $f'(0) > 0$, then for some $x_0 \in \mathbf{R}$

$$\lim_{x \rightarrow -\infty} e^{-\lambda x} U(x + x_0) = 1 \quad (9)$$

with λ the smaller root of (6). By a translation, (8) holds.

II. Monostable Nonlinearity: Periodic Media

We consider

$$u'_j(t) = d_{j+1}u_{j+1}(t) + d_j u_{j-1}(t) - (d_{j+1} + d_j)u_j(t) + f(j, u_j(t)), t \in \mathbf{R}, j \in \mathbf{Z}, \quad (10)$$

$$u_j(t + N/c) = u_{j-N}(t), t \in \mathbf{R}, j \in \mathbf{Z}, \quad (11)$$

$$u_j(t) \rightarrow 1 \text{ as } j \rightarrow -\infty, \quad u_j(t) \rightarrow 0 \text{ as } j \rightarrow +\infty, \text{ locally in } t \in \mathbf{R}, \quad (12)$$

where $d_j = d_{j-N}$ for all $j \in \mathbf{Z}$, $f(j, s) = f(j - N, s)$ for all $(j, s) \in \mathbf{Z} \times [0, 1]$, $N \in \mathbf{N}$, c is a (positive) constant. Assume that $f : \mathbf{Z} \times [0, 1] \rightarrow \mathbf{R}$ is of class C^1 in s for each $j \in \mathbf{Z}$ and

$$\left\{ \begin{array}{l} \forall j \in \mathbf{Z}, \quad f(j, 0) = f(j, 1) = 0 \\ \forall j \in \mathbf{Z}, \quad f'_s(j, 0) := \partial f / \partial s(j, 0) > 0, \\ \forall (j, s) \in \mathbf{Z} \times (0, 1), \quad 0 < f(j, s) \leq f'_s(j, 0)s, \\ \exists \alpha > 0, \exists \gamma \geq 0, \forall (j, s) \in \mathbf{Z} \times [0, 1], \\ \quad f(j, s) \geq f'_s(j, 0)s - \gamma s^{1+\alpha}, \\ \exists \rho \in (0, 1), \forall j \in \mathbf{Z}, \forall \rho \leq s \leq s' \leq 1, \\ \quad f(j, s) \geq f(j, s') \quad (\text{e.g., } f'_s(j, 1) < 0). \end{array} \right. \quad (13)$$

We always assume $0 \leq u_j(t) \leq 1$ for all $j \in \mathbf{Z}, t \in \mathbf{R}$.

Theorem 6 ([9]). *A traveling wave solution of (10)-(12) with a speed c exists if and only if $c \geq c^*$ for some $c^* > 0$. Furthermore, $u'_j(t) > 0$ and $u_j(-\infty) = 0 < u_j(t) < 1 = u_j(+\infty)$ for all $(j, t) \in \mathbf{Z} \times \mathbf{R}$.*

The sufficient condition for the existence of traveling wave for the periodic media with monostable nonlinearity was derived before by Hudson-Zinner [10]. We provide in [9] another totally different proof for the sufficient condition. Also, the necessary condition is proved in [9].

- At this moment, the uniqueness and stability of traveling wave for the periodic media with monostable nonlinearity are still open.

- Unlike the homogeneous case, the wave profile is not a single function for the periodic case. It consists N functions. This makes the study of traveling wave in periodic media more complicated. On the other hand, periodic media is the most simple case for the heterogeneous media.

III. Bistable Nonlinearity: Homogeneous Media

We consider

$$\dot{u}_n(t) = d[u_{n+1}(t) - 2u_n(t) + u_{n-1}(t)] + f(u_n(t)),$$

where f is of bistable type. In [15], Zinner proved that there exists $d_* > 0$ such that a TW with $c \neq 0$ exists, if $d > d_*$. On the other hand, Keener [11] shows that only stationary wave exists, if d is small. This is so-called the phenomenon of **propagation failure**. Moreover, Zinner [14] proved that if d is large enough, then there exists a unique speed c such that the wave profile is unique up to a shift in time. Moreover, this traveling wave is globally stable.

We also mention that Chow-(Mallet-Paret)-Shen studied 1-D lattice dynamical systems and fully discrete dynamical systems in [6, 7]. Finally, Bates-Chen-Chmaj [1] also consider the 1-D lattice dynamical systems which allows infinite-range couplings with both positive and negative weights.

IV. Bistable Nonlinearity: Periodic Media

In [5], we consider

$$\dot{u}_j(t) = \sum_k a_{j,k} u_{j+k}(t) + f_j(u_j(t)), \quad t \in \mathbf{R}, j \in \mathbf{Z}. \quad (14)$$

We are looking for a traveling wave solution of (14) with speed c such that

$$\lim_{j \rightarrow \infty} u_j(t) = 1, \quad \lim_{j \rightarrow -\infty} u_j(t) = 0, \quad (15)$$

$$u_j(t + N/c) = u_{j-N}(t) \quad (c \neq 0). \quad (16)$$

By a spectrum analysis of the linearized operator around a steady state, and the construction of suitable super/subsolutions, we are able to derive the uniqueness and asymptotic stability of traveling wave.

The most difficult part is to derive the existence of traveling wave. For this, we introduce (for $c \neq 0$)

$$w_j(x) := u_j(t) \Big|_{ct=j-x} = u_j\left(\frac{j-x}{c}\right) \forall x \in \mathbf{R}, j \in \mathbf{Z}.$$

Then we have $w_{j+N}(x) = w_j(x) \forall x \in \mathbf{R}, j \in \mathbf{Z}$. Also, by (15) and (16),

$$\lim_{x \rightarrow \infty} w_j(x) = \lim_{ct \rightarrow -\infty} u_j(t) = 1, \quad \lim_{x \rightarrow -\infty} w_j(x) = \lim_{ct \rightarrow \infty} u_j(t) = 0.$$

Finally, (14) becomes

$$-c w'_j(x) = \sum_k a_{j,k} w_{j+k}(x+k) + f_j(w_j(x)). \quad (17)$$

Note that the constant (speed) c in (17) can be zero. Working on the corresponding integral formulation, we are able to derive the existence of traveling wave solution. We refer the reader to [5] for more details.

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