

65. Wave Front Solution of Some Competition Models with Migration Effect

By Yuzo HOSONO*) and Syozo NIIZEKI**)

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1. Introduction. Consider the following semilinear hyperbolic system of partial differential equations

$$(1) \quad \begin{cases} \frac{\partial u}{\partial t} + \mu \frac{\partial u}{\partial x} = \left(a_1 - b_1 u - \frac{c_1 v}{1 + e_1 u} \right) u \equiv f(u, v) u \\ \frac{\partial v}{\partial t} + \nu \frac{\partial v}{\partial x} = \left(a_2 - \frac{b_2 u}{1 + e_2 v} - c_2 v \right) v \equiv g(u, v) v, \end{cases} \\ (x, t) \in (-\infty, +\infty) \times (0, +\infty),$$

where all the coefficients in (1) are real constants such that $\mu < \nu$, $a_i > 0$, $b_i > 0$, $c_i > 0$ and $e_i \geq 0$ ($i = 1, 2$). Here, u and v are population densities of two species with distinct migration speed μ and ν respectively. Therefore, we consider nonnegative solutions only. In case of $e_1 = e_2 = 0$, the system (1) becomes the classic Volterra-Lotka competition models. Yamaguti [4] considered the system (1) when f and g are linear functions of u and v , and he obtained the exact solutions by using Hirota's method [2]. By the computer simulations, we have found that the solutions given in [4] include the wave front solutions of the form

$$\begin{aligned} u(x, t) &= u(z) = \left\{ \gamma \frac{a_1}{b_1} \exp z \right\} / \{1 + \gamma \exp z\}, \\ v(x, t) &= v(z) = \frac{a_2}{c_2} / \{1 + \gamma \exp z\}, \quad z = Qx - \omega t, \end{aligned}$$

where γ , Q and ω are some constants.

In this paper we shall show that the system (1) has unique (except modulo translation) wave front solutions joining two distinct states $P_1 = (a_1/b_1, 0)$ and $P_2 = (0, a_2/c_2)$, where only one of two species exists.

2. Formulation of problem. In order to seek wave front solutions joining P_2 and P_1 , put $(u(x, t), v(x, t)) = (u(z), v(z))$ with $z = x - \sigma t$ ($\sigma \asymp \mu, \nu$). Then our problem is reduced to find solutions of ordinary differential equations of the form

$$(2) \quad \frac{du}{dz} = \frac{1}{\mu - \sigma} f(u, v) u \equiv f_1(u, v), \quad \frac{dv}{dz} = \frac{1}{\nu - \sigma} g(u, v) v \equiv g_1(u, v)$$

with the boundary conditions

*) Department of Computer Science, Kyoto Sangyo University.

***) Department of Mathematics, Faculty of Science, Kochi University.

$$(3) \quad (u(-\infty), v(-\infty)) = (0, a_2/c_2) \quad (u(+\infty), v(+\infty)) = (a_1/b_1, 0).$$

Now, by solving $f(u, v) = 0$ and $g(u, v) = 0$ with respect to u and v respectively, we have two functions $p(u)$ and $q(v)$ of the form

$$(4) \quad \begin{aligned} v &= p(u) = -\frac{b_1}{c_1} \left(u - \frac{a_1}{b_1} \right) (e_1 u + 1), \\ u &= q(v) = -\frac{c_2}{b_2} \left(v - \frac{a_2}{c_2} \right) (e_2 v + 1). \end{aligned}$$

For these functions $p(u)$ and $q(v)$, we assume that

$$(5) \quad \begin{aligned} \max \left\{ p(u) \mid 0 \leq u \leq \frac{a_1}{b_1} \right\} &< \frac{a_2}{c_2}, \\ \max \left\{ q(v) \mid 0 \leq v \leq \frac{a_2}{c_2} \right\} &= d < \frac{a_1}{b_1}, \end{aligned}$$

and define the domain \mathcal{D} by

$$(6) \quad \mathcal{D} = \left\{ (u, v) \mid p(u) < v < \frac{a_2}{c_2} \right\} \cap \left\{ (u, v) \mid q(v) < u < \frac{a_1}{b_1} \right\}.$$

Hence by (4) we have

$$(7) \quad f(u, v) < 0, \quad g(u, v) < 0, \quad (u, v) \in \mathcal{D}.$$

It can be easily seen from the phase plane analysis that there exist solutions of (2) and (3) only when the traveling speed σ satisfies the conditions

$$(8) \quad \mu < \sigma < \nu.$$

In view of (5) and (8), we know that the dynamical system (2) has at least four critical points among which $P_0 = (0, 0)$, P_1 and P_2 are saddle.

3. Existence of wave front solutions. We shall show the existence of wave front solutions by the following lemmas.

Lemma 1. For any fixed σ satisfying (8) there exists unique trajectory $v = v(u, \sigma)$, in \mathcal{D} through the point P_2 , of equation

$$(9) \quad \frac{dv}{du} = h(\sigma) \frac{g(u, v)v}{f(u, v)u}, \quad \text{where } h(\sigma) = \frac{\mu - \sigma}{\nu - \sigma},$$

and it satisfies the inequality

$$(10) \quad v(u, \sigma_2) < v(u, \sigma_1)$$

for $\mu < \sigma_1 < \sigma_2 < \nu$ on the interval on u where $v(u, \sigma_1)$ and $v(u, \sigma_2)$ are defined.

Proof. For any point $P = (u, v)$, we put

$$J(P) = \begin{pmatrix} (\partial f_1 / \partial u)(u, v) & (\partial f_1 / \partial v)(u, v) \\ (\partial g_1 / \partial u)(u, v) & (\partial g_1 / \partial v)(u, v) \end{pmatrix},$$

where f_1 and g_1 are defined in (2). Then for $P_2 = (0, a_2/c_2)$ we have

$$J(P_2) = \begin{pmatrix} \{c_1/(\mu - \sigma)\} \{(a_1/c_1) - (a_2/c_2)\} & 0 \\ \{1/(\sigma - \nu)\} \{(a_2 b_2)/(a_2 e_2 + c_2)\} & a_2/(\sigma - \nu) \end{pmatrix}.$$

Denote the eigenvector of $J(P_2)$ corresponding to the positive eigenvalue $\{c_1/(\mu - \sigma)\} \{(a_1/c_1) - (a_2/c_2)\}$ by ${}^t(1, m(\sigma))$, where $m(\sigma) = \{(a_2 b_2 c_2)/(a_2 e_2 + c_2)\} \{h(\sigma) / ((a_2 c_1 - a_1 c_2) - a_2 c_2 h(\sigma))\}$. By (6) and (8) we have $\{(-b_2)/(a_2 e_2 + c_2)\} < m(\sigma) < 0$, $\lim_{\sigma \rightarrow \mu+0} m(\sigma) = 0$ and $\lim_{\sigma \rightarrow \nu-0} m(\sigma)$

$=(-b_2)/(a_2e_2+c_2)$. For any fixed σ satisfying (8), it is well known fact that the trajectory of (9), leaving the saddle point P_2 in the direction of eigen vector $(1, m(\sigma))$, is unique (see [3]). If $\sigma_1 < \sigma_2$ then $m(\sigma_2) < m(\sigma_1)$ holds, and for sufficiently small $\delta > 0$, we have $v(u, \sigma_2) < v(u, \sigma_1)$ on the interval $0 < u < \delta$. We now suppose that the inequality (10) does not hold. Then, for some $u_0 > 0$, we have $v(u_0, \sigma_2) = v(u_0, \sigma_1)$ and $v(u, \sigma_2) < v(u, \sigma_1)$ ($0 < u < u_0$). By putting $v(u_0, \sigma_2) = v(u_0, \sigma_1) = v_0$ and by (7) and (9), we have $(dv/du)(u_0, \sigma_2) - (dv/du)(u_0, \sigma_1) < 0$ for $(u_0, v_0) \in \mathcal{D}$ since $h(\sigma_2) < h(\sigma_1)$. On the other hand, we have $\{(v(u, \sigma_1) - v(u_0, \sigma_1))/(u - u_0)\} < \{(v(u, \sigma_2) - v(u_0, \sigma_2))/(u - u_0)\}$ for $0 < u < u_0$. Hence we obtain $(dv/du)(u_0, \sigma_1) \leq (dv/du)(u_0, \sigma_2)$ as u tends to u_0 , which contradicts the fact that $(dv/du)(u_0, \sigma_2) - (dv/du)(u_0, \sigma_1) < 0$. Q. E. D.

Lemma 2. *The trajectory $v(u, \sigma)$ of (9) in \mathcal{D} through P_2 is continuous with respect to σ , that is, for any σ_0 satisfying (8) we obtain*

$$(11) \quad \lim_{\sigma \rightarrow \sigma_0} v(u, \sigma) = v(u, \sigma_0).$$

Proof. See Proposition 4.5 in Aronson and Weinberger [1].

Lemma 3. *The trajectory $v = v(u, \sigma)$ in \mathcal{D} through P_2 passes through some point $(a_1/b_1, v_0)$ with $0 < v_0 < (a_2/c_2)$ when σ is sufficiently close to μ .*

Proof. Put $v = k(u) = -Cu + (a_2/c_2)$. Here, we choose positive constant C small so that $\{(u, k(u)) \mid 0 < u < (a_1/b_1)\} \in \mathcal{D}$ holds. Then, by (5) and (7), there exists some positive constant M such that $0 < \{(g(u, v)v)/(f(u, v)u)\} \leq M$ holds on $L_1 = \{(u, v) \mid v = k(u), 0 < u < (a_1/b_1)\}$. Then, if σ is sufficiently close to μ we see from (9) that $-C < dv/du = h(\sigma)(g(u, v)v)/f(u, v)u < 0$ holds on L_1 . On the other hand, $dv/du = h(\sigma)(g(u, v)v)/f(u, v)u < 0$ on $L_2 = \{(u, v) \mid 0 < u \leq a_1/b_1, v = a_2/c_2\}$. Hence we can easily derive the conclusion of this lemma. Q. E. D.

Lemma 4. *Put $\mathcal{E} = \{\sigma \in (\mu, \nu) \mid 0 \leq v(a_1/b_1, \sigma) < a_2/c_2, (u, v(u, \sigma)) \in \mathcal{D} \text{ for } 0 < u < (a_1/b_1)\}$ and define σ^* by $\sigma^* = \sup \{\sigma \mid \sigma \in \mathcal{E}\}$, then $\sigma^* \in \mathcal{E}$ and $\lim_{u \rightarrow (a_1/b_1)-0} v(u, \sigma^*) = 0$ hold.*

Proof. Since $\mathcal{E} \neq \emptyset$, by Lemma 3, we have $\mu < \sigma^*$. Suppose that $\sigma^* = \nu$. In view of (5), we choose two numbers u_1 and u_2 such that $d < u_1 < u_2 < (a_1/b_1)$ and put $\mathcal{A} = \{(u, v) \mid u_1 < u < u_2\} \cap \mathcal{D}$, then for some positive constant α we have $\alpha \leq \{(g(u, v)v)/(f(u, v)u)\}$, where $(u, v) \in \mathcal{A}$. Hence, if σ_0 is sufficiently close to ν we have $dv/du = h(\sigma_0)(g(u, v)v)/f(u, v)u \leq \alpha h(\sigma_0) < -(2a_2)/\{(u_2 - u_1)c_2\}$. Therefore the trajectory $v = v(u, \sigma_0)$ in \mathcal{D} through P_2 cannot cross the straight line $u = u_2$, which contradicts the fact that $\sigma_0 \in E$. Hence we have $\sigma^* < \nu$. Next, suppose that $\sigma^* \notin \mathcal{E}$. Then the trajectory $v = v(u, \sigma^*)$ in \mathcal{D} through P_2 intersects the curve $v = p(u)$ at some point $(\eta_1, p(\eta_1))$. For a point $(\eta_2, p(\eta_2))$ with $\eta_1 < \eta_2 < (a_1/b_1)$, the trajectory $v = v(u, \sigma^*)$ in \mathcal{D} through $(\eta_2, p(\eta_2))$ must intersect the segment L_2 which is defined in the proof of Lemma 3.

By the continuous dependency of solution of initial value problem of ordinary differential equation, the trajectory $v=v_1(u, \sigma_1)$ in \mathcal{D} through $(\eta_2, p(\eta_2))$ must intersect L_2 when $\sigma_1 \in \mathcal{E}$ is sufficiently close to σ^* . Hence, the trajectory $v=v_1(u, \sigma_1)$ in \mathcal{D} through P_2 intersects the above trajectory $v=v_1(u, \sigma_1)$ at some point in \mathcal{D} . This, however, contradicts the uniqueness of trajectory through the ordinary point. Therefore we have $\sigma^* \in \mathcal{E}$. Next, suppose that $\lim_{u \rightarrow (a_1/b_1)-0} v(u, \sigma^*) = v^* > 0$. For sufficiently small $\varepsilon > 0$, by Lemmas 1 and 2, there exist v_2 and σ_2 such that $\sigma^* < \sigma_2 < \nu$, $v^* - \varepsilon < v_2 < v^*$ and $\lim_{u \rightarrow (a_1/b_1)-0} v(u, \sigma_2) = v_2$ are satisfied. Hence, we have $v(a_1/b_1, \sigma_2) = v_2 > 0$ since $v(u, \sigma_2)$ is continuous on the interval $(0, a_1/b_1]$ with respect to u . This, however, contradicts the definition of σ^* . Q. E. D.

Lemma 4 yields the following theorem.

Theorem. *If the condition (5) is satisfied, then, only for σ^* given in Lemma 4, there exist unique (except modulo translation) solutions $(u(x, t), v(x, t)) = (u(z), v(z))$, where $z = x - \sigma^*t$, of the following equations*

$$\frac{du}{dz} = \frac{1}{\mu - \sigma^*} f(u, v)u, \quad \frac{dv}{dz} = \frac{1}{\nu - \sigma^*} g(u, v)v$$

with the boundary condition (3).

Remark. If the condition (5) is violated, it is easily seen from the phase plane analysis that there exists no trajectory of (2) joining P_2 and P_1 .

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