

PROBLEM 1 CONSIDER THE COUPLED RD SYSTEM

$$(x) \quad \begin{cases} U_t = U_{xx} + F(U) - 2\delta b(x) W \\ \tau W_t = D W_{xx} - W + c(x) U \end{cases} \quad \text{ON } -1 < x < 1 \quad \text{WITH } W_x = U_x = 0 \text{ AT } x = \pm 1.$$

ASSUME THAT $F(U)$ IS SMOOTH WITH $F(0) = 0$ AND $F'(0) = 1$. IN (x), $\delta > 0$ IS A CONSTANT MEASURING THE COUPLING OF U, W .

(i) FOR THE EQUILIBRIUM STATE $(U_e, W_e) = (0, 0)$ INTRODUCE THE PERTURBATION $U = U_e + e^{\lambda t} \Phi(x)$, $W = W_e + e^{\lambda t} \Lambda(x)$. FOR $D \rightarrow +\infty$, SHOW THAT $\Phi(x)$ IS AN EIGENFUNCTION OF THE NONLOCAL EIGENVALUE PROBLEM

$$(1) \quad \begin{cases} \Phi'' - \frac{\delta b(x)}{1+\tau\lambda} \int_{-1}^1 c(x) \Phi(x) dx = (\lambda - 1) \Phi & -1 < x < 1 \\ \Phi' = 0 \text{ AT } x = \pm 1 \end{cases}$$

(ii) LET $\tau = 0$ IN (1). SHOW THAT THE EIGENVALUES λ OF (1) MUST BE REAL WHEN $b(x) = K c(x)$ FOR SOME CONSTANT K INDEPENDENT OF x .

(iii) FOR $\tau = 0$ AND $\delta = 0$ SHOW THAT THE EIGENFUNCTIONS OF THE STURM LIOUVILLE PROBLEM OF (1) CAN BE WRITTEN IN TERMS OF EVEN AND ODD EIGENFUNCTIONS AS

$$\hat{\phi}_{2m}(x) = \cos[\pi m x] \quad \hat{\phi}_{2m+1}(x) = \sin\left[(2m+1)\pi x/2\right]$$

FOR $m = 0, 1, 2, \dots$

(iv) suppose that $\hat{\gamma} = 0$ AND

$$b(x) = b_0 + b_1 \cos(\pi x) + b_2 \cos(2\pi x)$$

(2)

$$c(x) = c_0 + c_1 \cos(\pi x) + c_2 \cos(2\pi x)$$

FOR SOME KNOWN VALUES $b_0, b_1, b_2, c_0, c_1, c_2$. LOOK FOR

AN EIGENFUNCTION FOR (1) IN THE FORM

$$\Phi = S_0 + S_1 \cos(\pi x) + S_2 \cos(2\pi x)$$

DERIVE A 3×3 MATRIX EIGENVALUE PROBLEM OF THE FORM

$$(3) \quad (\Lambda - \delta D) \underline{S} = \sigma \underline{S} \quad \text{WHERE} \quad \underline{S} = \begin{pmatrix} S_0 \\ S_1 \\ S_2 \end{pmatrix}, \sigma \equiv \lambda - 1,$$

Λ IS A DIAGONAL MATRIX AND D IS A 3×3 RANK 1 MATRIX INVOLVING $b_0, b_1, b_2, c_0, c_1, c_2$:

FOR $b(x), c(x)$ OF FORM (2) WHAT HAPPENS TO ALL OTHER EIGENFUNCTIONS $\hat{\phi}_{2m}, \hat{\phi}_{2m+1}$ OF STURM-LIOUVILLE AS δ IS INCREASED?

(v) PLOT THE EIGENVALUES σ OF (3) AS A FUNCTION OF δ ON THE RANGE $0 \leq \delta \leq 5$ FOR THE SPECIFIC CHOICE

$$b_0 = 2.5, b_1 = 1.0, b_2 = 1.0, c_0 = 1.1, c_1 = -0.5, c_2 = 0.5.$$

PLOT $\text{REAL}(\sigma)$ VS δ

AND $\text{IM}(\sigma)$ VS $\text{RE}(\sigma)$ (WITH δ PARAMETRIZING THE CURVE IN THE PLANE)

WHAT CAN YOU SAY ABOUT THE STABILITY OF $(u_e, v_e) = (0, 0)$ FOR $\hat{\gamma} = 0$ AS δ IS VARIED?

(vi) FINALLY, TAKE $b(x) = c(x) = 1 \quad \forall x$ AND LET $\tau > 0$.

CONSIDER THEN FOR $\delta \geq 0$,

$$(1') \quad \Phi'' - \frac{\delta}{1+\tau\lambda} \int_{-1}^1 \Phi(x) dx = (\lambda-1)\Phi.$$

FIND THE RANGE OF τ, δ FOR WHICH $\operatorname{Re} \lambda < 0$
FOR ANY EIGENPAIR OF (1').

PROBLEM 1

$$u_t = u_{xx} + F(u) - 2\delta b(x)w$$

$$-1 < x < 1, \quad w_x = u_x = 0 \text{ AT } x = \pm 1.$$

$$\tau w_t = D w_{xx} - w + c(x)u$$

$$F(0) = 0, \quad F'(0) = 1$$

(i) $w_e = u_e = 0$ is an equilibrium state since $F(0) = 0$.

WE PUT $u = 0 + e^{\lambda t} \Phi(x)$, $w = e^{\lambda t} \Lambda(x)$ AND LINEARIZE.

TO OBTAIN

$$\lambda \Phi = \Phi_{xx} + F'(0) \Phi - 2\delta b(x) \Lambda \quad -1 < x < 1$$

$$\tau \lambda \Lambda = D \Lambda_{xx} - \Lambda + c(x) \Phi$$

$$\Lambda_x = \Phi_x = 0 \text{ AT } x = \pm 1.$$

NOW ASSUME $D \gg 1$. WE EXPAND $\Lambda = \Lambda_0 + \frac{1}{D} \Lambda_1 + \dots$ THIS GIVES

$$O(D): \quad \Lambda_{0xx} = 0 \text{ WITH } \Lambda_{0x} = 0 \text{ AT } x = \pm 1 \rightarrow \Lambda_0 = \text{CONSTANT}$$

$$O(1): \quad \Lambda_{1xx} = \tau \lambda \Lambda_0 + \Lambda_0 - c(x) \Phi \text{ WITH } \Lambda_{1x} = 0 \text{ AT } x = \pm 1.$$

WE USE THE "DIVERGENCE" theorem:

$$\int_{-1}^1 (\tau \lambda \Lambda_0 + \Lambda_0 - c(x) \Phi) dx = \int_{-1}^1 \Lambda_{1xx} dx = \Lambda_{1x} \Big|_{-1}^1 = 0.$$

THEN SINCE Λ_0 is a constant

$$2(\tau \lambda + 1) \Lambda_0 = \int_{-1}^1 c(x) \Phi(x) dx.$$

NOW PUT INTO Φ EQUATION WITH $F'(0) = 1$.

$$\left\{ \begin{array}{l} \Phi_{xx} - \frac{\delta b(x)}{1 + \tau \lambda} \int_{-1}^1 c(x) \Phi(x) dx = (\lambda - 1) \Phi \quad -1 < x < 1 \\ \Phi_x = 0 \text{ AT } x = \pm 1 \end{array} \right.$$

THIS is a NONLOCAL EIGENVALUE PROBLEM.

(ii) DEFINE $L \Phi \equiv \Phi'' - \frac{\delta b(x)}{1+\lambda} \int_{-1}^1 c(s) \Phi(s) ds = (\lambda-1) \Phi$; $-1 < x < 1$ $\Phi_x = 0$ $x = \pm 1$.

WE LET Φ, ψ BE ANY TWO FUNCTIONS WITH $\Phi_x = \psi_x = 0$ AT $x = \pm 1$.

WE NOW FIND ADJOINT OPERATOR TO L .

$$\int_{-1}^1 \psi L \Phi dx = \int_{-1}^1 \psi \left[\Phi'' - \frac{\delta b(x)}{1+\lambda} \int_{-1}^1 c(s) \Phi(s) ds \right]$$

NOW INTEGRATE BY PARTS AND SWITCH ORDER OF INTEGRATION

$$= \int_{-1}^1 \left[\psi(s) \Phi''(s) - \Phi(s) \delta c(s) \int_{-1}^1 b(x) \psi(x) dx \right] ds$$

$$= [\psi \Phi' - \psi' \Phi]_{-1}^1 + \int_{-1}^1 \left[\psi''(s) - \delta c(s) \int_{-1}^1 b(x) \psi(x) \right] \Phi(s) ds.$$

SINCE $\psi' = \Phi' = 0$ AT $x = \pm 1$, SWITCHING s AND x WE GET

$$\int_{-1}^1 \psi L \Phi dx = \int_{-1}^1 \Phi L \psi dx \quad L(\psi) = \psi'' - \delta c(x) \int_{-1}^1 b(s) \psi(s) ds$$

THEN L IS ADJOINT OF L : SIMPLY SWITCH b AND c .

SO IF $b(x) = \eta c(x) \forall x$ THEN $L = L$ (selfadjoint).

SO ASSUMING $b(x) = \eta c(x)$ THEN $\int_{-1}^1 \psi L \Phi dx = \int_{-1}^1 \Phi L \psi dx$

NOW SUPPOSE $L \phi = \lambda \phi$ THEN $L \bar{\phi} = \bar{\lambda} \bar{\phi}$ (conjugation).

WE $\int_{-1}^1 (\bar{\phi} L \phi - \phi L \bar{\phi}) dx = (\lambda - \bar{\lambda}) \int_{-1}^1 \phi \bar{\phi} dx = 0.$

so $(\lambda - \bar{\lambda}) \int_{-1}^1 |\phi(x)|^2 dx = 0 \rightarrow \lambda = \bar{\lambda} \quad \lambda \text{ IS REAL}$

(iii) FOR $\gamma = 0$ AND $\delta = 0$ WE HAVE

$$\Phi_{xx} + (1-\lambda)\Phi = 0 \quad \text{ON } -1 < x < 1.$$

$$\Phi_x = 0 \quad \text{AT } x = \pm 1$$

SO $\Phi = \cos(\sqrt{1-\lambda}(x+1))$ IF $1-\lambda \geq 0$ IS NEEDED.

PUT $\Phi_x = 0$ AT $x = 1 \rightarrow \sqrt{1-\lambda}(2) = n\pi \quad n = 0, 1, 2, \dots$

SO $\lambda_n = 1 - n^2\pi^2/4 \quad n = 0, 1, 2, \dots$

$\lambda_0 = 1 \quad \lambda_n < 0$ FOR $n \geq 1$.

SO (u_e, w_e) IS UNSTABLE SINCE $\exists$ AN EIGENVALUE WITH $\text{RE } \lambda > 0$. SO WITHOUT NONLOCAL TERM WE HAVE INSTABILITY.

THUS $\Phi_n(x) = \cos\left(\frac{n\pi}{2}(x+1)\right), \quad n = 0, 1, 2, \dots$

NOW $\Phi_n(x) = \cos\left(\frac{n\pi x}{2}\right) \cos\left(\frac{n\pi}{2}\right) - \sin\left(\frac{n\pi x}{2}\right) \sin\left(\frac{n\pi}{2}\right)$

IF $n = \text{EVEN} \rightarrow \Phi_n(x) = A \cos\left(\frac{n\pi x}{2}\right) \quad n = 2m, \quad m = 0, 1, 2, \dots$

IF $n = \text{ODD} \rightarrow \Phi_n(x) = A \sin\left(\frac{n\pi x}{2}\right) \quad n = 2m+1, \quad m = 0, 1, 2, \dots$

SO OUR EIGENFUNCTIONS ARE

$$\psi_{2m}(x) = \cos(\pi m x) \quad \psi_{2m+1}(x) = \sin\left(\frac{(2m+1)\pi x}{2}\right)$$

WITH $m = 0, 1, 2, 3, \dots$

$\psi_{2m}(x)$ IS EVEN IN x

$\psi_{2m+1}(x)$ IS ODD IN x .

RECALL THAT EIGENFUNCTIONS ARE ORTHOGONAL $\int_{-1}^1 \Phi_n \Phi_k dx = 0 \quad n \neq k.$

(iv) suppose $\eta = 0$ AND

$$b(x) = b_0 + b_1 \cos(\pi x) + b_2 \cos(2\pi x)$$

$$c(x) = c_0 + c_1 \cos(\pi x) + c_2 \cos(2\pi x)$$

WE NOTICE THAT THIS IS EQUIVALENT TO WRITING

$$b(x) = b_0 \psi_0(x) + b_1 \psi_2(x) + b_2 \psi_4(x)$$

$$c(x) = c_0 \psi_0(x) + c_1 \psi_2(x) + c_2 \psi_4(x)$$

$$\psi_0 = 1, \psi_2 = \cos(\pi x), \psi_4 = \cos(2\pi x)$$

BY ORTHOGONALITY WE HAVE

$$\int_{-1}^1 \psi_j (b_0 \psi_0 + b_1 \psi_2 + b_2 \psi_4) dx = 0 \text{ IF } j \neq \{0, 2, 4\}$$

NOW THIS MEANS THAT ALL OTHER EIGENFUNCTIONS OF $\mathcal{L}''$ ARE INDEPENDENT OF δ . THESE ARE CALLED FIXED EIGENVALUES

$$\text{so } \lambda_1 = 1 - \pi^2/4 \quad \psi_1(x) = \sin(\pi x/2)$$

$$\lambda_3 = 1 - 3^2 \pi^2/4 \quad \psi_3(x) = \sin(3\pi x/2)$$

AND $\lambda_5, \lambda_6, \dots$ ARE ALL INDEPENDENT OF δ .

THUS THE ONLY eigenvalues that will be affected by δ IS $\lambda_0, \lambda_2, \lambda_4$. AS SUCH WE PUT

$$\Phi = S_0 + S_1 \cos(\pi x) + S_2 \cos(2\pi x)$$

TO SPAN THIS 3 DIMENSIONAL SUBSPACE.

WE SUBSTITUTE INTO $\mathcal{L}\Phi = \delta b(x) \int_{-1}^1 c(x) \Phi(x) dx = (1-\delta) \Phi$

$$\text{WE NEED } \int_{-1}^1 \psi_0^2 dx = 2, \int_{-1}^1 \psi_2^2 dx = 2/2 = 1, \int_{-1}^1 \psi_4^2 dx = 1.$$

THU

$$S_0 - \pi^2 S_1 \cos(\pi x) - 4\pi^2 S_2 \cos(2\pi x) - \delta [b_0 + b_1 \cos(\pi x) + b_2 \cos(2\pi x)] \\ [2C_0 S_0 + C_1 S_1 + C_2 S_2] = (A-1) (S_0 + S_1 \cos(\pi x) + S_2 \cos(2\pi x))$$

$$\text{so } S_0 - \delta [2C_0 S_0 + C_1 S_1 + C_2 S_2] b_0 = 0$$

$$-\pi^2 S_1 - \delta [2C_0 S_0 + C_1 S_1 + C_2 S_2] b_1 = 0$$

$$-4\pi^2 S_2 - \delta [2C_0 S_0 + C_1 S_1 + C_2 S_2] b_2 = 0$$

$$\begin{pmatrix} 0 & 0 & 0 \\ 0 & -\pi^2 & 0 \\ 0 & 0 & -4\pi^2 \end{pmatrix} \begin{pmatrix} S_0 \\ S_1 \\ S_2 \end{pmatrix} - \delta \begin{pmatrix} 2C_0 b_0 & C_1 b_0 & C_2 b_0 \\ 2C_0 b_1 & C_1 b_1 & C_2 b_1 \\ 2C_0 b_2 & C_1 b_2 & C_2 b_2 \end{pmatrix} \begin{pmatrix} S_0 \\ S_1 \\ S_2 \end{pmatrix} = (A-1) \begin{pmatrix} S_0 \\ S_1 \\ S_2 \end{pmatrix}$$

WE HAVE

$$(\Lambda - \delta D) \underline{S} = \sigma \underline{S}$$

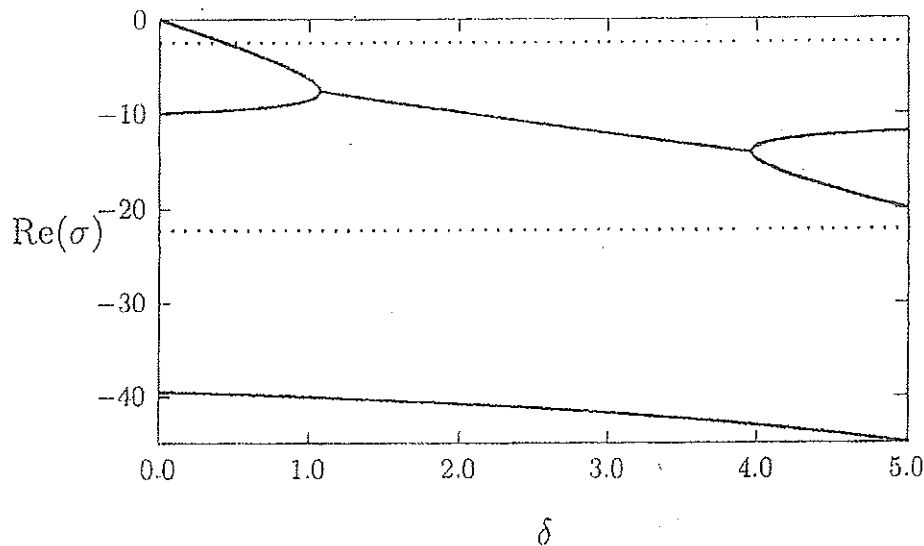
$$\underline{S} = \begin{pmatrix} S_0 \\ S_1 \\ S_2 \end{pmatrix} \quad \sigma = A-1$$

$$D = \begin{pmatrix} 2C_0 b_0 & C_1 b_0 & C_2 b_0 \\ 2C_0 b_1 & C_1 b_1 & C_2 b_1 \\ 2C_0 b_2 & C_1 b_2 & C_2 b_2 \end{pmatrix}$$

$$\Lambda = \begin{pmatrix} 0 & 0 & 0 \\ 0 & -\pi^2 & 0 \\ 0 & 0 & -4\pi^2 \end{pmatrix} \quad \underline{S} = \begin{pmatrix} S_0 \\ S_1 \\ S_2 \end{pmatrix}$$

ALL OTHER EIGENFUNCTIONS ARE INDEPENDENT OF δ . THEIR ARE FIXED EIGENFUNCTION / EIGENVALUE PAIR.

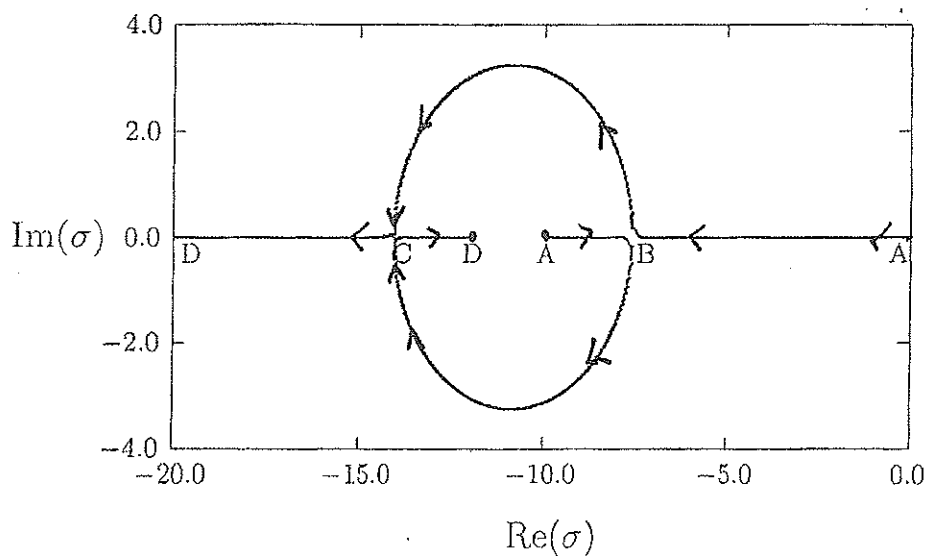
(V) FROM SOLVING THE MATRIX EIGENVALUE PROBLEM WE GET: $b_0 = 2.5, b_1 = 1 = b_2$
 $C_0 = 1.1, C_1 = -0.5$
 $C_2 = 0.5$



TOP: PLOT OF REAL PART OF EIGENVALUES $RE(\sigma)$ VS δ . THERE ARE TWO COMPLEX EIGENVALUES WHEN $1.076 < \delta < 3.970$. NOTICE THAT $RE \sigma < -1$ (i.e. stability) even when δ IS RATHER SMALL.

THE TWO FIXED EIGENVALUES AT $\sigma = -\pi^2/4$ AND $\sigma = -9\pi^2/4$, CORRESPONDING TO ODD EIGENFUNCTIONS, ARE THE DOTTED LINES.

BOTTOM: PLOT OF PATH OF EIGENVALUES IMO VS. $RE \sigma$ AS δ IS INCREASED. POINTS A, B, C, D CORRESPOND TO $\delta = 0, \delta = 1.076, \delta = 3.97$ AND $\delta = 5.0$.



THE ARROWS INDICATE DIRECTION OF PATH AS δ INCREASES.

FOR STABILITY WE WANT $\text{Re}(\lambda) < 0$.

BUT $\lambda = \sigma + i$

SO WE WANT $\text{Re}(\sigma) < -1 \rightarrow$ STABILITY.

WE CONCLUDE THAT THE NONLOCAL TERM "PUSHES"
THE UNSTABLE EIGENVALUE OF $\delta=0$ PROBLEM
INTO $\text{Re}(\lambda) < 0$ AS δ IS INCREASED.

(VI) FINALLY TAKE $b=c=1 \forall x$. LET $\gamma > 0$.

$$\text{so } \Phi'' - \frac{\delta}{1+\gamma\lambda} \int_{-1}^1 \Phi(x) dx = (\lambda-1)\Phi$$

$$\Phi' = 0 \text{ AT } x = \pm 1.$$

NOTICE: ONLY THE EIGENVALUE $\lambda=0$ WITH $\Phi_0=1$ IS

AFFECTED BY NONLOCAL TERM. THE OTHER EIGENFUNCTION/EIGENVALUE
PAIRS ARE

$$(X) \begin{cases} \Phi_n(x) = \cos\left(\frac{n\pi}{2}(x+1)\right) & n=1,2,3,\dots \\ \lambda_n = 1 - n^2\pi^2/4 < 0 \text{ FOR } n=1,2,3,\dots \end{cases}$$

(X) ALSO HOLD FOR $\delta > 0$.

THUS WE NEED ONLY ASK HOW IS $\Phi_0 = \text{CONSTANT}$ AFFECTED
BY NONLOCAL TERM. THE EIGENVALUE WITH $\Phi_0 = A$ $A = \text{ANY CONSTANT}$

$$\text{IS } \frac{-2A\delta}{1+\gamma\lambda} = (\lambda-1)A \text{ OR } \lambda-1 = -\frac{2\delta}{1+\gamma\lambda}.$$

so $(1+\tau\lambda)(1-\lambda) = +2\delta$.

WE HAVE $(1+\tau\lambda)/(1-\lambda) = 2\delta$

FOR $\delta=0$, $\lambda=1$, $\lambda=-1/\tau$.

WE HAVE $\tau\lambda^2 + \lambda(1-\tau) + 2\delta - 1 = 0$. $\lambda^2 - \lambda\left(\frac{\tau-1}{\tau}\right) + \frac{(2\delta-1)}{\tau} = 0$.

THU IF $\frac{\tau-1}{\tau} < 0$ AND $\frac{2\delta-1}{\tau} > 0 \rightarrow \lambda_1 + \lambda_2 < 0 \rightarrow \text{RE } \lambda < 0$.
 $\lambda_1 \lambda_2 > 0$.

THU WE HAVE STABILITY IFF $\tau < 1$ AND $\delta > 1/2$.

EG: SUPPOSE WE TAKE $\delta=1$ AND INCREASE τ .

THEN WE HAVE A HOPF BIFURCATION IF $\tau=1$.

• FOR EIGENFUNCTION FOR WHICH $\int w^3 \Phi \neq 0$ WE

HAVE THAT

$$\chi \frac{\int w^6}{\int w^2} + 1 = 8.$$

BUT FROM EARLIER IN NOTE, WITH $w'' - w + w^p = 0$

WE HAD
$$\frac{I_2}{I_1} = \frac{2(p+1)}{p+3} = \frac{\int w^{p+1}}{\int w^2}$$

SET $p = 5$ TO GET
$$\int w^6 / \int w^2 = \frac{2 \cdot 6}{8} = \frac{3}{2}.$$

WE CONCLUDE THAT
$$\frac{3\chi}{2} = 8 - 1 \text{ AS DESIRED.}$$

• NOW FOR EIGENFUNCTIONS WITH $\int w^3 \Phi dy = 0$, THEY

SATISFY $L_0 \Phi = \nu \Phi.$

THE FIRST EIGENFUNCTION WITH $\Phi_0 > 0$ CAN NOT SATISFY $\int w^3 \Phi dy = 0$,

AND SO IS NOT IN THE SET. THE ONLY OTHER DISCRETE

EIGENVALUE IS $\nu_1 = 0$, $\Phi_1 = w'.$