

Lecture 9

Example: A Lotka-Volterra Competition Model
with Diffusion

Consider

$$(9.1) \quad \frac{\partial u_1}{\partial t} = \Delta u_1 + u_1 [a_1 - u_1 - b_1 u_2] \quad \text{in } \Omega \times (0, \infty)$$

$$\frac{\partial u_2}{\partial t} = \Delta u_2 + u_2 [a_2 - b_2 u_1 - u_2]$$

$$u_1 = 0 = u_2 \quad \text{on } \partial\Omega \times (0, \infty)$$

As in Lecture 5, we may employ the theory of analytic semi-groups, fractional power spaces and parabolic partial differential equations to convert (9.1) into a semi-dynamical system

$$\bar{\Pi}((u_1^0, u_2^0), t),$$

where $\bar{\Pi}((u_1^0, u_2^0), t)$ denotes the unique solution of (9.1) so that

$$(u_1(x, 0), u_2(x, 0)) = (u_1^0(x), u_2^0(x))$$

on $\bar{\Omega}$. Here a suitable choice of function space is

$$C_0^1(\bar{\Omega}) \times C_0^1(\bar{\Omega})$$

the Cartesian product of smooth real-valued functions on $\bar{\Omega}$

which vanish on $\partial\Omega$, equipped with the norm

$$\|(f, g)\|_{C^1(\bar{\Omega}) \times C^1(\bar{\Omega})} = \|f\|_{C^1(\bar{\Omega})} + \|g\|_{C^1(\bar{\Omega})}$$

$$\text{where } \|f\|_{C^1(\bar{\Omega})} = \sup_{x \in \bar{\Omega}} |f(x)| + \sum_{i=1}^{d \dim \Omega} \left[\sup_{x \in \bar{\Omega}} |\partial_{x_i} f| \right]$$

Since the components of $\Pi((u_1^0, u_2^0), t)$ represent population densities on $\bar{\Omega}$, we restrict our ourselves to the cone K

of $C_0^1(\bar{\Omega}) \times C_0^1(\bar{\Omega})$ where both components are nonnegative

on $\bar{\Omega}$. K is a complete metric space, as is required in the set-up to get a global attractor.

We next want to establish that $\Pi((u_1^0, u_2^0), t)$ is

dissipative. To this end, we begin with the diffusive

logistic model

$$(9.2) \quad \frac{\partial u_i}{\partial t} = \Delta u_i + u_i (a_i - u_i) \quad \text{in } \Omega \times (0, \infty)$$

$$u_i = 0 \quad \text{on } \partial\Omega \times (0, \infty)$$

which describes the population dynamics of species i

in the absence of species j .

Theorem 9.1. ^(C Thm 4.4) Consider the eigenvalue problem

$$(9.3) \quad \Delta w_i + a_i w_i = \sigma_i w_i \quad \text{in } \Omega$$

$$w_i = 0 \quad \text{on } \partial\Omega$$

$$w_i(x) > 0 \quad \text{in } \Omega$$

corresponding to the linearization of (9.2) about

$$u_j = 0.$$

(i) If $\sigma_i > 0$ in (9.3), there is a unique $\tilde{w}_i \in C_0^1(\bar{\Omega})$

with $\tilde{w}_i(x) > 0$ for $x \in \Omega$ and $\frac{\partial \tilde{w}_i}{\partial \eta}(x) < 0$ on $\partial\Omega$

such that for any $w_i^0 \in C_0^1(\bar{\Omega})$ with $w_i^0 \geq 0$

in $\bar{\Omega}$ the unique solution $w_i(x, t)$ of (9.2) with

$w_i(x, 0) = w_i^0(x)$ converges in the norm of $C_0^1(\bar{\Omega})$

to $\tilde{w}_i(x)$ as $t \rightarrow \infty$. Thus $\tilde{w}_i(x)$ is an equilibrium

solution to (9.2) and satisfies the pointwise

bound $\tilde{w}_i(x) \leq a_i$

(ii) If $\sigma_i \leq 0$ in (9.3), 0 is the only nonnegative

equilibrium solution of (9.2) and for any $w_i^0 \in C_0^1(\Omega)$ with $w_i^0 \geq 0$ the unique solution $w_i(x, t)$ of (9.2) with $w_i(x, 0) = w_i^0(x)$ converges in the norm of $C_0^1(\bar{\Omega})$ to 0 as $t \rightarrow \infty$.

(iii) $\sigma_i > 0$ in (9.3) \Leftrightarrow $a_i > \lambda_0^1(\Omega)$ where $\lambda_0^1(\Omega)$ denotes the principal eigenvalue of the negative Laplacian on Ω subject to zero Dirichlet boundary conditions.

Notes: (i) Propositions 8.1 and 8.2 give the result as in the discussion of (8.7).

in the topology of $C(\bar{\Omega})_+$. We can readily extend the results to $C^1(\bar{\Omega})$ by means of

Lemma 5.5 in the notes and the observation

that $\frac{\partial w_i}{\partial \eta}(x, t) < 0$ on $\partial\Omega$, which follows

from the Hopf or strong maximum principle.

(ii) As before σ_i can be regarded as the average intrinsic growth rate of species i over Ω .

(iii) That $\hat{w}_i(x) \leq a_i$ follows as in Lecture 6.

(iv) If $\varepsilon_i > 0$ and $w_i^0(x) \geq 0$ in $C^1(\bar{\Omega})$ are prescribed,

and $w_i(x, t)$ is the unique solution of (9.2) with

$$w_i(x, 0) = w_i^0(x), \text{ there is a } t_i = t_i(\varepsilon_i, w_i^0(x))$$

so that $w_i(x, t) \leq a_i + \varepsilon_i$ for all $t \geq t_i$.

Suppose now that $(u_1(x, t), u_2(x, t))$ is the unique solution

to (9.2) with $(u_1(x, 0), u_2(x, 0)) = (u_1^0(x), u_2^0(x))$,

where $u_i^0(x) \geq 0$ in $C^1(\bar{\Omega})$. Then

$$\frac{\partial u_i}{\partial t} \leq \Delta u_i + u_i(a_i - u_i) \quad \text{in } \Omega \times (0, \infty)$$

The method of upper and lower solutions $\Rightarrow u_i(x, t)$

$\leq w_i(x, t)$, where $w_i(x, t)$ is the unique solution

to (9.2) with $w_i(x, 0) = u_i^0(x)$. So there is a \bar{t}

depending only on (u_1^0, u_2^0) so that

$$(9.4) \quad u_i(x, t) \leq a_i + \varepsilon_i$$

for all $t \geq \bar{t}$, for $i=1, 2$.

Now (9.4) \Rightarrow the solution corresponding to $(u_1^0, u_2^0) \in K$ is eventually bounded in the topology of $C^0(\bar{\Omega}) \times C^0(\bar{\Omega})$.

Disipativity of Π , however, requires the bound be in the topology of $C_0^1(\bar{\Omega}) \times C_0^1(\bar{\Omega})$. This follows from Theorems 5.1 and 5.2 and our discussion, as does the pre-compactness of $\Pi((\cdot, \cdot), t): K \rightarrow K$ for any $t > 0$.

We may now invoke Bifotti and LaSalle (1971) to assert the existence of a global attractor A for Π , contained in K the positive cone of $C_0^1(\bar{\Omega}) \times C_0^1(\bar{\Omega})$. So now if $\varepsilon > 0$ is prescribed, then for any bounded set V in K , there \exists a $t_V > 0 \Rightarrow \Pi(V, t) \subseteq \mathcal{B}(A, \varepsilon)$ for all $t \geq t_V$. Consequently, to determine the long term behavior of Π , it suffices to consider its restriction to $\mathcal{B}(A, \varepsilon)$. To this end, define $\tilde{X} \approx \overline{\Pi(\mathcal{B}(A, \varepsilon), [t_0, \infty))}$

and define X by

$$X = \bar{\Pi}(\hat{X}, t')$$

for some $t' > 0$. Then \hat{X}, X are compact and forward

invariant under T , and so are S and $X \cap S$, where

$S = X \cap \partial K$. Our choice of X guarantees that if

$(u_1, u_2) \in S$, either $u_1 \equiv 0$ on Ω or $u_2 \equiv 0$ on Ω .

Theorem 9.1 enables us to conclude that $\omega(S)$

$$= \{ \omega(u_1^0, u_2^0) \mid (u_1^0, u_2^0) \in S \} = \{ (0, 0), (\hat{w}_1(x), 0), (0, \hat{w}_2(x)) \}$$

so long as σ_1 and σ_2 in (9.3) are both positive.

If $\sigma_1 \leq 0$ or $\sigma_2 \leq 0$ a prediction of coexistence in

(9.1) is not possible. (In this case, Ω lacks sufficient

core area relative to the dissipative effect of the absorbing

boundary condition.) Theorem 9.1 also guarantees that

we can not produce orbits to our system that link

the elements of $\omega(S)$ together in a cyclic fashion.

Moreover, the elements of $\omega(S)$ are isolated invariant

sets with respect to the restriction of Π to S .

We will say that (9.1) is permanent (if you like, ecologically permanent) if there are positive numbers m and M with $m < M$ so that if $(u_1(x,t), u_2(x,t))$ denotes the solution trajectory of (9.1) corresponding to initial condition $(u_1^0, u_2^0) \in C_0^1(\bar{\Omega}) \times C_0^1(\bar{\Omega})$ with $u_i^0 \geq 0$ for $i=1, 2$, there is a $t_0 = t_0((u_1^0, u_2^0)) > 0$ so that for $t \geq t_0$

$$m e(x) \leq u_i(x,t) \leq M$$

for all $x \in \bar{\Omega}$. Here $e(x) > 0$ is the unique solution of

$$(9.5) \quad \begin{aligned} -\Delta u &= 1 & \text{in } \Omega \\ u &= 0 & \text{on } \partial\Omega. \end{aligned}$$

(Because of the Dirichlet boundary condition, we can not use a constant m as our "ecological floor". A positive constant M will suffice as an "ecological ceiling").

Theorem 4.3 of CC (see also Cantrell et al (1993a)) will guarantee

that (9.1) is permanent provided that

$$(9.6) \quad W^S(\{(0,0)\}) \cap \text{int} K = \emptyset$$

$$W^S(\{(0, \hat{w}_1(x), 0)\}) \cap \text{int} K = \emptyset$$

$$W^S(\{(0, \hat{w}_2(x), 0)\}) \cap \text{int} K = \emptyset$$

where $\text{int} K = \{(f_1, f_2) \in K \mid f_i(x) > 0 \text{ for}$

$$x \in \Omega, \frac{\partial f_i}{\partial \eta}(x) < 0 \text{ on } \partial \Omega, i=1,2\}$$

References on permanence:

(i) Hofbauer and Sigmund (1989, 1998)

(ii) Hutson and Schmitt (1992)

(iii) Cantrell and Cosner (2003), Chapters 4/5.

To establish (9.6) we will employ the following Lemma.

Lemma 9.2. (CC Lemma 4.5) Suppose $f \in C^1(\Omega)$ and

$$(9.7) \quad \mu > 0. \text{ Let } \sigma \text{ be the unique eigenvalue of}$$
$$\mu \Delta \phi + f(x) \phi = \sigma \phi \quad \text{in } \Omega$$

$$\phi = 0 \quad \text{on } \partial \Omega$$

possessing an eigenfunction $\phi > 0$. Assume $\sigma > 0$.

Suppose for some $\varepsilon \in (0, \sigma)$, $t_* \geq 0$ and $\delta > 0$

the function $u(x, t)$ satisfies

$$(9.8) \quad \frac{\partial u}{\partial t} \geq \mu \Delta u + [f(x) - \varepsilon] u$$

for $t \in (t_*, t_* + \delta)$. If there is a $k > 0$ so that

$$u(x, t_*) \geq k \phi(x)$$

for $x \in \bar{\Omega}$, then $u(x, t) \geq k e^{(\sigma - \varepsilon)(t - t_*)} \phi(x)$ for

$t \in (t_*, t_* + \delta)$.

(The existence of such a $k > 0$ is guaranteed by the

strong (Hopf) maximum principle if $u(x, 0) \geq 0$,

$u(x, 0) \not\equiv 0$ and $t_* > 0$.)

Proof: Set $v(x, t) = k e^{(\sigma - \varepsilon)(t - t_*)} \phi(x)$.

Then for $t > t_*$,

$$\begin{aligned} & \frac{\partial v}{\partial t} - \mu \Delta v - [f(x) - \varepsilon] v \\ &= (\sigma - \varepsilon) k e^{(\sigma - \varepsilon)(t - t_*)} \phi(x) \\ & \quad - \mu k e^{(\sigma - \varepsilon)(t - t_*)} \Delta \phi - [f(x) - \varepsilon] k e^{(\sigma - \varepsilon)(t - t_*)} \phi(x) \end{aligned}$$

$$= k e^{(\sigma - \varepsilon)(t - t_*)} [\sigma \phi - f(x)\phi - \mu \Delta \phi] = 0$$

Since $u(x, t_*) \geq k \phi(x)$ for $x \in \bar{\Omega}$, the result follows from the method of upper and lower solutions.

Now consider $\xi \in (0, \sigma_i)$, assuming σ_1 and σ_2 in

(9.3) are both positive. Let w_i be as in (9.3). Then

$$\Delta w_i + (a_i - \varepsilon_i) w_i = (\sigma_i - \varepsilon_i) w_i \quad \text{in } \Omega$$

for $\varepsilon \in (0, \sigma_i)$. Suppose now that $(u_1(x, t), u_2(x, t))$

is a solution to (9.1) (or positive orbit for Π)

with

$$u_i(x, t_*) + b_j u_j(x, t_*) < \varepsilon_i / 2$$

for some $t_* > 0$, $i=1, 2$, $j \neq i$. Continuity of $\Pi \Rightarrow$

$$\exists \delta_i > 0 \quad \Rightarrow$$

$$u_i(x, t) + b_j u_j(x, t) < \varepsilon_i$$

for $t \in (t_*, t_* + \delta_i)$, $i=1, 2$, $j \neq i$. For

such t , u_i satisfies (9.8) with $\mu=1$, $f(x)=g_i$

and $\varepsilon = \varepsilon_i$. Since $u_i(x, t_x) \rightarrow 0$ for $x \in \Omega$ and

$$\frac{\partial u_i}{\partial \eta}(x, t_x) < 0 \text{ for } x \in \partial\Omega, \exists k_i > 0 \ni$$

$$u_i(x, t_x) \geq k_i w_i(x)$$

for $x \in \bar{\Omega}$. Lemma 9.2 \Rightarrow

$$u_i(x, t) \geq k_i e^{(\delta_i - \varepsilon_i)(t - t_x)} w_i(x)$$

for $t \in (t_x, t_x + \delta_i)$. So each species density increases

exponentially or faster whenever both densities are

small, so species i can invade when $u_j \equiv 0$.

So $\{(0, 0)\}$ is an isolated invariant set

for Π on K with $W^s(\{(0, 0)\}) \cap \text{int } K = \emptyset$.

So now consider $\{(\tilde{w}_1(x), 0)\}$. The second

equation in (9.1) can be expressed as

$$\frac{\partial u_2}{\partial t} = \Delta u_2 + u_2 (a_2 - b_2 \tilde{w}_1 - b_2 (u_1 - \tilde{w}_1) - u_2)$$

so that (9.8) holds with $\mu = 1$, $f(x) = a_2 - b_2 \tilde{w}_1(x)$

so long as $b_2 (u_1(x, t) - \tilde{w}_1(x)) + u_2(x, t) < \varepsilon$.

Let σ_3 denote the average growth rate over Ω for species 2 when $u_1 \equiv \hat{w}_1$; i.e., σ_3 is the principal eigenvalue in

$$(9.9) \quad \begin{aligned} \Delta w_3 + w_3 (a_2 - b_2 \hat{w}_1(x)) &= \sigma_3 w_3 && \text{in } \Omega \\ w_3 &= 0 && \text{on } \partial\Omega \\ w_3 &> 0 && \text{in } \Omega \end{aligned}$$

If $\sigma_3 > 0$ in (9.9) and $\varepsilon \in (0, \sigma_3)$, Lemma 9.2

\Rightarrow if $b_2(u_1(x, t_*) - \hat{w}_1(x)) + u_2(x, t_*) < \varepsilon$

and $u_2(x, t_*) \geq K w_3(x)$ on $\bar{\Omega}$ for some $t_* \geq 0$,

then $u_2(x, t) \geq k e^{(\sigma_3 - \varepsilon)(t - t_*)} w_3(x)$ for as long after t_*

as $b_2(u_1(x, t) - \hat{w}_1(x) + u_2(x, t)) < \varepsilon$ in $\bar{\Omega}$ continues to

hold. So the density of species 2 increases at least exponentially

whenever it is small and the density of species 1 is near

$\hat{w}_1(x)$, its equilibrium in the absence of competition.

So species 2 can invade species 1 at equilibrium

and $\{(\hat{w}_1(x), 0)\}$ is an isolated invariant set for Π on K

with $W^s(\{\tilde{w}_1(x, 0)\}) \cap \text{int } K = \emptyset$.

Species 1 can invade species 2 at equilibrium, $\{(0, \tilde{w}_2(x))\}$ is an isolated invariant set for Π on K and $W^s(\{(0, \tilde{w}_2(x))\}) \cap \text{int } K = \emptyset$ provided that the average growth rate σ_4 for species 1 over Ω when $u_2 \equiv \tilde{w}_2(x)$ is positive. Here σ_4 is the principal eigenvalue of

$$\Delta w_4 + w_4(a - b_1 \tilde{w}_2(x)) = \sigma_4 w_4 \quad \text{in } \Omega$$

(9.10)

$$w_4 = 0 \quad \text{on } \partial\Omega$$

$$w_4 > 0 \quad \text{in } \Omega$$

Assuming $\sigma_1, \sigma_2, \sigma_3$ and σ_4 are all positive,

the Acyclicity Theorem of Persistence Theory

(Hale and Waltman 1989) \Rightarrow (9.1) is permanent.

Connection to Eigenvalues

The condition for permanence in (9.1) is that in

a suitable number of cases (here 4), the average

growth rate of one of the species was positive when the remaining species' densities had a prescribed configuration. The positivity of the average rate of growth of the distinguished species has the interpretation that the prescribed configuration of the remaining species' densities is invulnerable by the distinguished species.

The average growth rates correspond to principal eigenvalues for certain linear operators which depend on species' densities, interaction parameters and environmental parameters.

The positivity of all the eigenvalues in question is the condition we require for a finding of permanence. It is a sharp condition in the sense that if one of the eigenvalues in question is negative, it is not only the case that we are unable to predict persistence.

We actually know the system is not permanent. The reason is

that a result corresponding to Lemma 9.2 in the case of a

negative principal eigenvalue can be used to show that a small

species density lies below a positive function which decays exponentially. Hence the species in question is driven to extinction if its density becomes too low, ruling out a prediction of coexistence for the system. We should point out that this does not mean that the model predicts extinction of at least one species in the community whatever the initial configuration of the species' densities.

The second feature of this way of conceptualizing a condition for permanence results from the connection between the eigenvalues measuring average growth (the σ 's) and the companion principal eigenvalues for weighted eigenvalue problems (the $\lambda'_+(m)$'s). As an example, σ_3 in (9.9)

and σ_4 in (9.10) are positive \Leftrightarrow

$$(9.11) \quad \lambda'_+(a_2 - b_2 \tilde{w}_1(x)) < 1$$

$$(9.12) \quad \lambda'_+(a_1 - b_1 \hat{w}_2(x)) < 1$$

respectively. Such a connection makes it possible to

examine explicitly how predictions of coexistence in the model relate to or depend on the parameters in the model.

Such examinations are at the heart of the ecological analyses in CC. To this end, let us consider (9.1).

We can re-write (9.9) and (9.10) as

$$(9.13) \quad -\Delta w_3 + b_2 \hat{w}_1(x) w_3 = (a_2 - \sigma_3) w_3 \quad \text{in } \Omega$$

$$(9.14) \quad -\Delta w_4 + b_1 \hat{w}_2(x) w_4 = (a_1 - \sigma_4) w_4 \quad \text{in } \Omega$$

where w_3, w_4 are positive in Ω and vanish on $\partial\Omega$.

A comparison of (9.13) with the problem

$$(9.15) \quad -\Delta z = \lambda'_0(\Omega) z \quad \text{in } \Omega$$

$$z = 0 \quad \text{on } \partial\Omega$$

$$z > 0 \quad \text{in } \Omega$$

$$\Rightarrow a_2 - \sigma_3 > \lambda'_0(\Omega) \Rightarrow \sigma_3 < a_2 - \lambda'_0(\Omega)$$

where a_2 is its local growth rate over Ω and $\lambda'_0(\Omega)$

is the principal eigenvalue of the negative Laplacian on Ω subject to Dirichlet (absorbing or lethal) homogeneous boundary conditions, reflecting a loss due to dissipation at the boundary of the habitat. Likewise

$$\sigma_+ < a_1 - \lambda_0^1(\Omega)$$

With only a bit more work, we can make a more substantial examination of the range of growth rates a_1 and a_2 for which (9.1) predicts competitive coexistence via permanence when the competition coefficients are held fixed. To this end, note first that the equilibrium density

$\hat{w}_i(x)$ for species i in the absence of species j is completely

determined by $a_i > \lambda_0^1(\Omega)$. So the inequalities

$$\lambda_+^1(a_2 - b_2 \hat{w}_1(x)) < 1$$

$$\lambda_+^1(a_1 - b_1 \hat{w}_2(x)) < 1$$

in (9.11) and (9.12) may be regarded for fixed values of

b_1 and b_2 as a coupled system of inequalities in a_1 and a_2 ,
 the solution of which gives the locus of permanence
 in those parameters.

$$\text{Since } \Delta \tilde{w}_i + (a_i - \tilde{w}_i) \tilde{w}_i = 0 \text{ in } \Omega$$

$$\tilde{w}_i = 0 \text{ on } \partial\Omega$$

$$\tilde{w}_i > 0 \text{ in } \Omega,$$

$$\sigma_1(a_i - \tilde{w}_i) = 0 \Rightarrow \lambda'_+(a_i - \tilde{w}_i) = 1. \text{ The}$$

monotonicity property of $\lambda'_+(m)$ implies

$$\lambda'_+(a_i - k\tilde{w}_i) < 1 \Leftrightarrow k < 1.$$

So if $a_1 = a_2 > \lambda'_+(\Omega)$, we get permanence

$$\text{in (9.1)} \Leftrightarrow b_1 < 1 \text{ and } b_2 < 1.$$

So suppose now that $b_1 < 1$ and $b_2 < 1$ are

fixed. The monotonicity property of $\lambda'_+(m) \Rightarrow$

$$\text{if } \lambda'_+(a_i - b_i \tilde{w}_i) = 1, \text{ then } \lambda'_+(c - b_i \tilde{w}_i) < 1$$

$$\Leftrightarrow c > a_i. \text{ Since } b_1 < 1 \text{ and } b_2 < 1,$$

we have

$$\lambda_+^1(a_2 - b_1 \tilde{w}_2) < 1 \quad \text{and} \quad \lambda_+^1(a_1 - b_2 \tilde{w}_1) < 1$$

So in order for $\lambda_+^1(a_1 - b_1 \tilde{w}_2) = 1$, it

must be the case that $a_1 < a_2$. In terms of an

$a_1 - a_2$ Cartesian plane the point (a_1, a_2)

for which $\lambda_+^1(a_1 - b_1 \tilde{w}_2) = 1$ lies above the

line $a_1 = a_2$. Similarly, for $\lambda_+^1(a_2 - b_2 \tilde{w}_1) = 1$,

it must be the case that $a_1 > a_2$, so that (a_1, a_2)

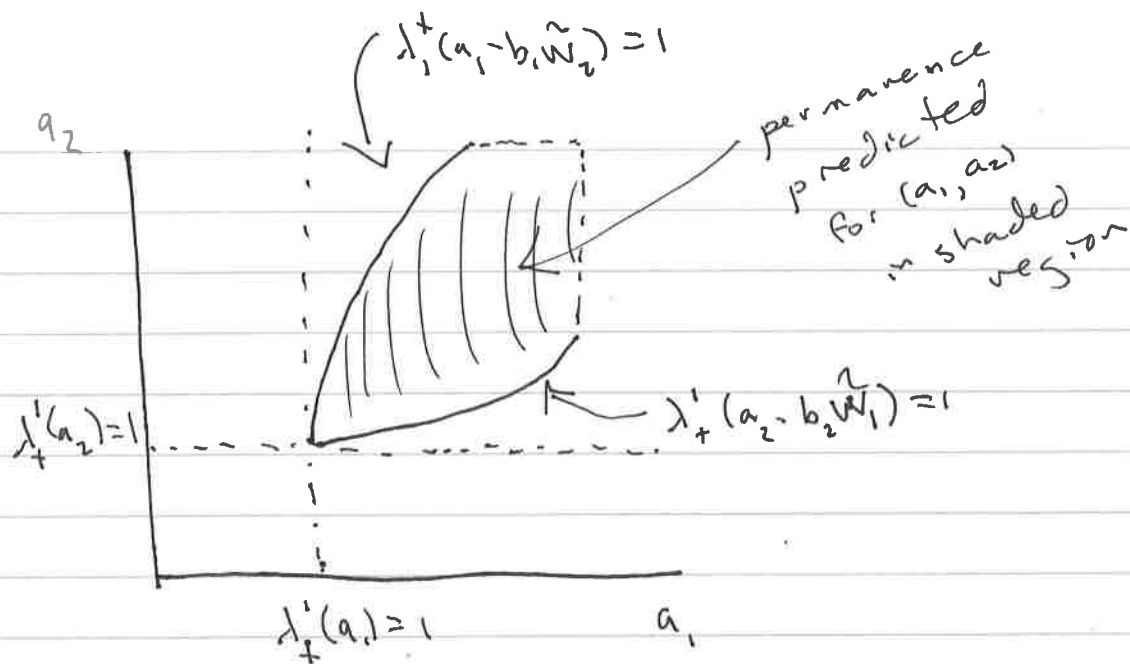
lies below the line $a_1 = a_2$. So the region (a_1, a_2)

of ordered pairs of local growth rates for which

(9.1) is permanent for this fixed $b_1 < 1$ and

$b_2 < 1$ is the open region between the two

curves $\lambda_+^1(a_1 - b_1 \tilde{w}_2) = 1$ and $\lambda_+^1(a_2 - b_2 \tilde{w}_1) = 1$.



By working somewhat harder one may obtain estimates of the location of the boundary curves

(Cantrell and Cosner 1987, Cantrell et al 1998)

References relevant to (9.1)

Cosner and Lazer (1984)

Cantrell and Cosner (1989)

Furter and Lopez-Gomez (1995, 1997)

Dancer (1991)

Eilbeck et al (1994)

Gui and Lou (1994)

Blat and Brown (1984)

Dancer (1984, 1985)

Korman and Leung (1986)

Leung (1980)

Pao (1981)

Schiavino and Tesi (1982)

A Few Additional Comments on the Diffusive Logistic Model

$$\text{Consider } \frac{\partial u}{\partial t} = \Delta u + (a-u)u \quad \text{in } \Omega \times (0, \infty)$$

(9.16)

$$u = 0 \quad \text{on } \partial\Omega \times (0, \infty)$$

We have observed that (9.16) has a globally

attracting positive equilibrium u_a^* for

$a > \lambda_0^1(\Omega)$ and that $u_a^* \leq a$ on $\bar{\Omega}$.

Notice that if $a < a'$,

$$\Delta u_a^* + (a' - u_a^*)u_a^*$$

$$= \Delta u_a^* + (a - u_a^*)u_a^* + (a' - a)u_a^*$$

$$= (a' - a)u_a^* > 0 \quad \text{in } \Omega \quad (= 0 \text{ on } \partial\Omega)$$

It follows that u_a is a lower solution

$$\text{for } \Delta u + (a' - u)u = 0$$

Consequently, since any constant $K > a'$ is an upper solution, we have that

$$u_a^* \leq u_{a'}^*$$

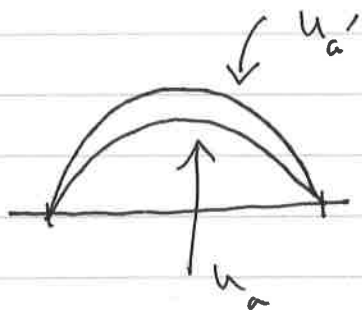
and indeed $u_a^* < u_{a'}^*$ in Ω . So u_a is

strictly increasing in a (in the sense

that is possible given Dirichlet boundary

conditions,)

$$u_a^*(x) < u_{a'}^*(x) \quad \text{in } \Omega$$



with $\frac{\partial u_{a'}^*}{\partial \eta} < \frac{\partial u_a^*}{\partial \eta}$ on $\partial\Omega$)

Suppose now $u_{a_n}^* \rightarrow 0$ on $\bar{\Omega}$ uniformly

where $a_n \rightarrow a^*$. Now

$$-\Delta u_{a_n}^* = (a_n - u_{a_n}^*) u_{a_n}^* \quad \text{in } \Omega$$

Divide $u_{a_n}^*$ by its supremum norm, say,

$$\text{and let } w_{a_n} = \frac{u_{a_n}^*}{\|u_{a_n}^*\|_\infty}$$

Then

$$(9.17) \quad \begin{aligned} -\Delta w_{a_n} &= w_{a_n} (a_n - u_{a_n}^*) && \text{in } \Omega \\ w_{a_n} &= 0 && \text{on } \partial\Omega \end{aligned}$$

It follows from continuity of $(-\Delta)^{-1}$ and embedding theorems that w_{a_n} in (9.17)

and the original $u_{a_n}^*$ in (9.6) are

bounded in, say, $C^{1,\alpha}_0(\bar{\Omega})$ and thus

both may be assumed convergent in $C^d_0(\bar{\Omega})$

(passing to a subsequence if need be).

Clearly $\lim_{a_n \rightarrow a^*} u_{a_n}^* = 0$. Let $\lim_{a_n \rightarrow a^*} w_{a_n} = w$.

It follows from the continuity of $(-\Delta)^{-1}$,

that $w_{a_n} \rightarrow w$ in $C^{2+d}_0(\bar{\Omega})$ and that

$$-\Delta w = 1 - a^* w \quad \text{in } \Omega$$

$$w = 0 \quad \text{on } \partial\Omega$$

Clearly $w_{a_n} \rightarrow w$ in $C^{2+d}_0(\bar{\Omega}) \Rightarrow$

$w_{a_n} \rightarrow w$ in $C(\Omega)$ as well, so $w \geq 0$

and $\|w\|_{\infty} = 1$. So $w \not\equiv 0$. So $w > 0$

in Ω . It follows that $a^* = \lambda_0^1(\Omega)$

