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BIFURCATION OF STEADY-STATE SOLUTIONS OF A SCALAR REACTION-DIFFUSION EQUATION IN ONE SPACE VARIABLE

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Abstract

We study the bifurcation of steady-state solutions of a scalar reaction-diffusion equation in one space variable by modifying a "time map" technique introduced by J. Smoller and A. Wasserman. We count the exact number of steady-state solutions which are totally ordered in an order interval. We are then able to find their Conley indices and thus determine their stabilities.

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1. Introduction

We study the bifurcation of steady-state solutions of a scalar reaction-diffusion equation in one space variable

(1.1)
$$u_t - u_{xx} - f(u) = 0, \qquad (x, t) \in \Omega \times \mathbb{R}_+ \subset \mathbb{R} \times \mathbb{R}_+$$

together with the boundary conditions

(1.1')
$$u(x, t) = 0, \quad (x, t) \in \partial \Omega \times \mathbb{R}_+$$

and initial data u(x, 0). For proper choices of f, equation (1.1) models some chemical and biological diffusion phenomena [2, 4, 10].

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[†] Deceased. Nicholas D. Kazarinoff died in November 1991. He was a fine mathematician and a respected friend.

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In this paper, we shall concern ourselves with bounded spatial regions $\Omega = \{|x| < L\}$; this requires that u satisfy bounded boundary conditions at $\pm L$. Then the steady-state equation associated with (1.1) and (1.1') is the two-point boundary value problem

(1.2)
$$u'' + f(u) = 0$$
, $-L < x < L$, $u(-L) = u(L) = 0$.

The real-valued function $f: [0, \infty) \to \mathbb{R}$ is initially assumed to be C^2 and to have exactly three nonnegative simple roots $0 \le s_0 < s_1 < s_2$ with $f(0) \ge 0$. Furthermore, we also assume that the area of a "hill" exceeds that of the preceding "valley".

We obtain the local bifurcation diagram of positive solutions u of (1.2) satisfying

(1.3)
$$s_0 < \|u\|_{\infty} < s_2$$

for such a function f; that is, we count the exact number of nonnegative solutions in the order interval $[0, s_2) = \{u | 0 \le u < s_2\}$. Notice that phase-plane analysis shows $f(||u||_{\infty}) > 0$ if u is a positive solution, and if f(0) = 0, then $u \equiv 0$ is always a steady-state solution (that is, for all L). We are interested in nonconstant positive solutions other than the trivial solution $u \equiv 0$, if it exists.

We study (1.2) through an approach due to J. Smoller and A. Wasserman [11] who studied (1.2) by the technique of "time map" $T(\alpha)$ to count the exact number of solutions of (1.2) for f a cubic polynomial. Thus our method of proof is not new. We show that, for large L, if f satisfies (2.1)-(2.3), then (1.2) has exactly three totally ordered positive solutions in the interval $(0, s_2)$ if f(0) > 0 and (1.2) has exactly three totally ordered positive solutions in $(0, s_2)$ other than the trivial solution $u \equiv 0$ if f(0) = 0 and f'(0) < 0.

Note. Our method of proof allows us to relax the C^2 -hypothesis on f; we only need f to be C^1 .

The research in this paper is motivated by papers [3, 5] in which a multiplicity result of at least three totally ordered positive solutions of the Dirichlet problem

 $\Delta u + \lambda f(u) = 0 \text{ in } \Omega \ (\Omega \text{ is a smooth bounded domain in } \mathbb{R}^k \ (k \ge 1)),$ (1.4) $u = 0 \text{ on } \partial \Omega,$

in the ordered interval $(0, s_2)$ was obtained separately by variational and topological index argument for function $f \in C^1$ such that $0 < s_0 < s_1 < s_2$ and satisfying

(f1) f(y) > 0 on $(0, s_0)$, or (f1') f(0) = 0 and $f'_+(0) > 0$, (f2) $f(s_0) = f(s_1) = f(s_2) = 0$, (f3) $\int_{s_0}^{s_2} f(s) \, ds > 0$,

if λ is large enough. More precisely, it was shown in [3, 5] that (1.2) has at least one positive solution satisfying $0 < ||u||_{\infty} < s_0$ and at least two positive solutions satisfying (1.3) if λ is large enough. Moreover, these three positive solutions obtained are totally ordered (see also [7]).

NOTE 1. Conditions (f2) and (f3) correspond to our assumptions (2.1) and part of (2.3). However, (f1) and (f1') are different from our assumption in the case that f(0) = 0 where we assume $f'_{+}(0) < 0$ and where Dancer [5] assumed $f'_{+}(0) \ge 0$ and where de Figueiredo [3] assumed $f'_{+}(0) > 0$.

NOTE 2. If we make change of variable y = x/L, then (1.2) becomes

(1.5)
$$u_{yy} + L^2 f(u) = 0, \quad |y| < 1, \quad u(\pm 1) = 0,$$

so that if $\lambda = L^2$, we obtain a problem of the type (1.4). We prefer, however, to consider the equation (1.2) because, as we shall see, its solutions can be given a nice geometrical interpretation [10, p. 185].

REMARK. A cubic polynomial f cannot satisfy the conditions (2.1)-(2.3) of Theorem 1 stated in Section 2. Nevertheless, we should remark that for $f = -(x - s_0)(x - s_1)(x - s_2)$ satisfying (f4) $0 < s_0 < s_1 < s_2$ and (f5) $\int_{s_0}^{s_2} f(s) ds > 0$, the problem of the complete bifurcation diagram of solutions of (1.2) is still open. Only partial results are known; see the first author's paper [13] for details.

As Smoller and Wasserman did in [11], we rewrite (1.2) as a first order system

(1.6)
$$u' = v, \quad v' = -f(u), \quad |x| < L$$

and we consider the phase plane for (1.6) locally illustrated in Figure 1 for $s_0 > 0$.

It is clear that positive solutions of (1.2) satisfying (1.3) correspond to those orbits of (1.6) which "begin" on the interval (A_0, A_1) $(A_0 > 0, A_1 > 0$ with $A_0^2 = 2F(s_0)$ and $A_1^2 = 2F(s_2)$, where $F(s) \equiv \int_0^s f(u) du$ on the v-axis, and "end" on the v-axis, and take "time" (parameter length) 2L to make the journey [11]. Then, as in [11], we use the time map

(1.7)
$$T(\alpha) = 2^{-1/2} \int_0^\alpha (F(\alpha) - F(u))^{-1/2} du, \qquad \gamma < \alpha < s_2,$$

where $\gamma \in (s_1, s_2)$ with $\int_{s_0}^{\gamma} f(s) ds = 0$. Notice that solutions of (1.6) correspond to curves for which $T(\alpha) = L$. This led us to investigate the shape of graph of T; see [10, pp. 186–187]. We write as (1.8) and (1.9) below two formulas from [11]:

(1.8)
$$T'(\alpha) = 2^{-3/2} \int_0^\alpha \frac{\theta(\alpha) - \theta(u)}{\left(\Delta F\right)^{3/2}} \frac{du}{\alpha},$$



FIGURE 1

where $\Delta F = F(\alpha) - F(u)$ and $\theta(x) = 2F(x) - xf(x)$;

(1.9)
$$T''(\alpha) + \frac{2}{\alpha}T'(\alpha) > \frac{2^{-3/2}}{\alpha^2} \int_0^{\alpha} (\Delta F)^{-3/2} (\phi(\alpha) - \phi(u)) \, du \, ,$$

where $\phi(x) = x\theta'(x) - \theta(x)$.

We analyze the "time map" T by studying the convexity of the curve y = f(x). We recall that the domain of T is the open interval (γ, s_2) . Furthermore, from phase-plane analysis, we know that if α is near γ or s_2 , $T(\alpha)$ must be very large. Since T is a smooth function, we see that $T(\alpha)$ must have at least one critical point, a minimum on (γ, s_2) , say at α_0 . Obviously, $T(\alpha_0) > 0$ [10].

2. Main Result

THEOREM 1. Suppose $f \in C^2$, and there are numbers $0 \le s_0 < s_1 < s_2$ such that the following conditions are satisfied:

(2.1)
$$f(s_0) = f(s_1) = f(s_2) = 0;$$

(2.2)
$$f''(x) > 0$$
 for $x \in (0, s_1)$, $f''(x) < 0$ for $x \in (s_1, s_2)$;

 $\int_{s_0}^{s_2} f(s) \, ds > 0, \text{ and there exists } \gamma \text{ in } (s_1, s_2) \text{ defined by } \int_{s_0}^{\gamma} f(s) \, ds = 0$ (2.3)

and such that $2F(\gamma) - \gamma f(\gamma) < 0$.

Let T be defined by (1.7). Then T has exactly one critical point, a minimum in (γ, s_2) .

Example of functions f. Choose

$$f(x) = \begin{cases} -x(x-1)(x-2), & 0 \le x \le 1, \\ -\frac{1}{4}(x-1)^3 + x - 1, & 1 < x \le 3, \end{cases}$$

where $s_0 = 0$, $s_1 = 1$, $s_2 = 3$, and $\gamma = 1 + \sqrt{2}$, or for $0 < \varepsilon \ll 1$ sufficiently small, choose

$$f(x) = \begin{cases} -(x-\varepsilon)(x-(1+\varepsilon))(x-(2+\varepsilon)), & 0 \le x \le 1+\varepsilon, \\ -\frac{1}{4}(x-(1+\varepsilon))^3 + x - (1+\varepsilon), & 1+\varepsilon < x \le 3+\varepsilon, \end{cases}$$

where $s_0 = \varepsilon$, $s_1 = 1 + \varepsilon$, $s_2 = 3 + \varepsilon$, and $\gamma = 1 + \sqrt{2} + \varepsilon$.

REMARK. No analysis of f'' was used in [11]; but it is of importance in our analysis; see also [14].

NOTE 1. Since $2F(\gamma) - \gamma f(\gamma) = 2F(s_0) - \gamma f(\gamma)$, if $s_0 = 0$ in (2.3), then the condition $2F(\gamma) - \gamma f(\gamma) = -\gamma f(\gamma) < 0$ is automatically satisfied.

NOTE 2. Conditions (2.1) and (2.2) imply (2.4) and (2.5) stated below.

(2.4)
$$f(x) > 0 \quad \text{for } x \in [0, s_0) \quad \text{if } s_0 > 0,$$
$$f(x) < 0 \quad \text{for } x \in (s_0, s_1),$$
$$f(x) > 0 \quad \text{for } x \in (s_1, s_2).$$

(2.5)
$$f'(s_0) < 0$$
, $f'(s_1) > 0$, and $f'(s_2) < 0$.

PROOF OF THEOREM 1.

Since we know that the "time map" T has at least one critical point on (γ, s_2) , it suffices to show that T has at most one critical point. For this we will show

(2.6)
$$T''(\alpha) > 0 \text{ if } T'(\alpha) = 0.$$

Indeed, we shall show that $T'(\alpha) < 0$ for $\gamma < s \le p_2$ (for p_2 defined below) and (2.6) holds on (p_2, s_2) so that $T'(\alpha)$ can vanish exactly once there (its zero lies on (p_2, s_2)). In (1.8), we have

(2.7)
$$T'(\alpha) = 2^{-3/2} \int_0^\alpha \frac{\theta(\alpha) - \theta(u)}{\left(\Delta F\right)^{3/2}} \frac{du}{\alpha},$$

where $\theta(x) = 2F(x) - xf(x)$, which gives

(2.8)
$$\theta'(x) = f(x) - xf'(x)$$

and

(2.9)
$$\theta''(x) = -xf''(x) \begin{cases} < 0 & \text{if } x \in (0, s_1), \\ > 0 & \text{if } x \in (s_1, s_2). \end{cases}$$

Now by (2.1), (2.3), and (2.4),

(2.10)
$$\begin{aligned} \theta(0) &= 0, \\ \theta(s_0) &= 2F(s_0) = 0 \text{ if } s_0 = 0; \\ \theta(s_0) &= 2F(s_0) > 0 \text{ if } s_0 > 0, \\ \theta(\gamma) &< 0, \text{ and} \\ \theta(s_2) &= 2F(s_2) > 0. \end{aligned}$$

So (i) if $s_0 > 0$, θ has one root at zero and at least two distinct positive roots, q_1 and q_2 with $s_0 < q_1 < \gamma < q_2 < s_2$; and (ii) if $s_0 = 0$, then θ has one root at zero and at least one positive root, q_2 , with $\gamma < q_2 < s_2$. Also by (2.5) and (2.8), we know

$$\begin{aligned} \theta'(0) &= f(0) > 0 \text{ if } s_0 > 0, \\ \theta'(s_0) &= -s_0 f'(s_0) = 0 \text{ if } s_0 = 0; \\ \theta'(s_1) &= -s_1 f'(s_1) < 0, \text{ and} \\ \theta'(s_2) &= -s_2 f'(s_2) > 0. \end{aligned}$$

So by (2.9), (i) if $s_0 > 0$, then θ' has exactly two positive roots, p_1 and p_2 with $s_0 < p_1 < s_1 < p_2 < s_2$; and (ii) if $s_0 = 0$, then θ' has one zero root and exactly one positive root, p_2 with $s_1 < p_2 < s_2$. By the previous argument, (i) if $s_0 > 0$, then θ has exactly two distinct positive roots, q_1 and q_2 with $s_0 < q_1 < \gamma < q_2 < s_2$; and (ii) if $s_0 = 0$, then θ has exactly two distinct positive roots, q_1 and q_2 with $s_0 < q_1 < \gamma < q_2 < s_2$; and (ii) if $s_0 = 0$, then θ has exactly one positive root, q_2 , with $\gamma < q_2 < s_2$. Note that

(2.12)
$$\theta'(p_2) = 0 \text{ and } \theta(p_2) < 0,$$

which we use to show (2.6).

One sees that the graph of θ is as in Figure 2 for $s_0 > 0$. Thus

(2.13)
$$\theta(\alpha) - \theta(u) < 0 \text{ if } \gamma < \alpha < p_2 \text{ and } u < \alpha.$$

So

(2.14)
$$T'(\alpha) < 0 \quad \text{if } \gamma < \alpha \le p_2.$$

Hence, to show (2.6), we need only to consider $\alpha > p_2$.



FIGURE 2

Now, from (1.9), we find that

(2.15)
$$T''(\alpha) + \frac{2}{\alpha}T'(\alpha) > \frac{2^{-3/2}}{\alpha^2} \int_0^\alpha (\Delta F)^{-(3/2)}(\phi(\alpha) - \phi(u)) \, du,$$

in which

(2.16)
$$\phi(x) = x\theta'(x) - \theta(x).$$

So by (2.9)

$$\phi'(x) = x\theta''(x) = -x^2 f''(x) \begin{cases} < 0 & \text{if } x \in (0, s_1), \\ > 0 & \text{if } x \in (s_1, s_2). \end{cases}$$

It is easy to see that by (2.12) and (2.16),

(2.18)
$$\phi(0) = 0$$
, $\phi(p_2) = p_2 \theta'(p_2) - \theta(p_2) = -\theta(p_2) > 0$.

Thus, we obtain the graph of ϕ , given in Figure 3 for $s_0 > 0$; note that $s_1 < p_2 < s_2$.



FIGURE 3



FIGURE 4

We conclude that in the integrand of (2.15),

(2.19) $\phi(\alpha) - \phi(u) > 0 \quad \text{if } p_2 < \alpha < s_2 \text{ and } u < \alpha.$

Thus

(2.20)
$$T''(\alpha) + \frac{2}{\alpha}T'(\alpha) > 0 \text{ for } p_2 < \alpha < s_2,$$

and if $T'(\alpha) = 0$ for some α , $p_2 < \alpha < s_2$, then $T''(\alpha) > 0$. This and (2.14) imply (2.6). So T' vanishes at most once on (γ, s_2) . Hence T has exactly one critical point, a minimum on (γ, s_2) . This completes the proof of Theorem 1.

REMARK 1. If one reviews the proof, one sees that the requirements of the smoothness and convexity conditions on function f in (2.2) can be weakened; we can replace $f \in C^2$ by $f \in C^1$, and weaken (2.2) by requiring that θ and ϕ satisfy

(2.21) $\theta'(x) = f(x) - xf'(x)$ is strictly decreasing in $(0, s_1)$ and strictly increasing in (s_1, s_2) , and

(2.22) $\phi(x) = -\tilde{2}F(x) + 2xf(x) - x^2f'(x)$ is strictly decreasing in $(0, s_1)$ and strictly increasing in (s_1, s_2) .

REMARK 2. Condition (2.2) can be weakened as f'' > 0 in (0, d), f'' < 0 in (d, s_2) for $d \in (c_1, c_2)$, where c_1 is the critical point of f in (s_0, s_1) and c_2 is the critical point of f in (s_1, s_2) .

REMARK 3. If $s_0 > 0$, then the solution with $||u||_{\infty} \in (0, s_0)$ cannot undergo bifurcation. To see this we consider $T(\alpha)$ defined by (1.9) on (γ, s_2) and on $(0, s_0)$, we define the "time map" $S(\alpha)$ by

(2.23)
$$S(\alpha) = 2^{-1/2} \int_0^\alpha (F(\alpha) - F(u))^{-1/2} du, \qquad 0 < \alpha < s_0$$

By (2.1) and (2.2), f(0) > 0, $f(s_0) = 0$ and f is strictly decreasing in

[8]

 $(0, s_0)$. It is easy to see that $S(0^+) = 0$, $S(s_0^-) = +\infty$ and S is strictly increasing in $(0, s_0)$; see also [7]. Combining the solution branches of S and T, we see that the bifurcation diagram of (1.2) takes the form in Figure 4(a), (b). Therefore, for $L > L_1$, there are exactly three positive solutions if $s_0 > 0$ and exactly two positive solutions if $s_0 = 0$ in the order interval $(0, s_2)$ for (1.2) if the function f satisfies (2.1)-(2.3).

3. One Generalization

Suppose f has 2m + 1 $(m \ge 2)$ nonnegative simple roots $0 \le s_0 < s_1 < s_2 < \cdots < s_{2m-1} < s_{2m}$ and also assume that the area of a "hill" exceeds that of the preceding "valley". Similarly to (1.7), for n = 1, 2, ..., m, we define $A_n > 0$ by $A_n^2 = 2F(s_{2n})$, and the "time map"

(3.1)
$$T_n(\alpha) = 2^{-1/2} \int_0^\alpha (F(\alpha) - F(u))^{-1/2} du, \qquad \gamma_n < \alpha < s_{2n},$$

where $\gamma_n \in (s_{2n-1}, s_{2n})$ with $\int_{s_{2n-2}}^{\gamma_n} f(s) ds = 0$. As before, solutions of (1.6) correspond to curves for which $T_n(\alpha) = L$. Our argument in Section 2 can be easily modified to show that each "time map" T_n has exactly one critical point for each n = 1, 2, ..., m. We now state without proof the following generalized theorem (recall that $\theta(x) = 2F(x) - xf(x)$ and $\phi(x) = x\theta'(x) - \theta(x) = -2F(x) + 2xf(x) - x^2f'(x)$).

THEOREM 2. Suppose $f \in C^2$, and there are numbers $0 \le s_0 < s_1 < s_2 < \cdots < s_{2m-1} < s_{2m} (m \ge 2)$ such that the following conditions are satisfied:

(3.2)
$$f(s_n) = 0$$
 for $n = 0, 1, 2, ..., 2m$,

(3.3)
$$\begin{aligned} f''(x) &> 0 \quad for \ x \in (0, \ s_1), \\ f''(x) &< 0 \quad for \ x \in (s_{2n-1}, \ s_{2n}), \ n = 1, \ 2, \ \dots, \ m, \\ f''(x) &> 0 \quad for \ x \in (s_{2n-2}, \ s_{2n-1}), \ n = 1, \ 2, \ \dots, \ m, \end{aligned}$$

(3.4)
$$\int_{s_{2n-2}}^{s_{2n}} f(s) \, ds > 0, \qquad n = 1, 2, \dots, m, \text{ and there exists a} \\ \gamma_n \text{ in } (s_{2n-1}, s_{2n}) \text{ defined by } \int_{s_{2n-2}}^{\gamma_n} f(s) \, ds = 0 \text{ and such that} \\ \theta(\gamma_n) = 2F(\gamma_n) - \gamma_n f(\gamma_n) < 0, \ n = 1, 2, \dots, m,$$

(3.5) there exists p_{2n} , a root of f(x) - xf'(x) = 0 in (s_{2n-1}, s_{2n}) , for n = 1, 2, ..., m such that the following two conditions are satisfied:

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(1) either
$$p_{2n} \le \gamma_n$$
 for $n = 2, 3, ..., m$
or if $p_{2n} > \gamma_n$ for $n = 2, 3, ..., m$ then $\theta(\gamma_n) \le \theta(p_{2n-2})$

and

(2)
$$\phi(s_{2n-2}) \le \phi(p_{2n}) \text{ for } n = 2, 3, ..., m;$$

i.e., $-2F(s_{2n-2}) - s_{2n-2}^2 f'(s_{2n-2}) \le -2F(p_{2n}) + 2p_{2n}f(p_{2n})$

Let T_n be defined by (3.1). Then for n = 1, 2, ..., m, T_n has exactly one critical point, a minimum.

REMARK 1. The proof of Theorem 2 is not very different from that of Theorem 1. Condition (3.5) is assumed to ensure the functions θ and ϕ have the desired properties and hence give the conclusion of Theorem 2.

REMARK 2. We can weaken the hypotheses on f, θ , and ϕ in Theorem 2 as we did in (2.21) and (2.22) in Theorem 1.

REMARK 3. If $s_0 > 0$, on $(0, s_0)$ we define the "time map" T_0 to be the "time map" S defined by (2.23). One sees that the bifurcation diagram of (1.2) if f satisfies (3.2)-(3.5) takes the form given in Figure 5(a) for m = 2 if $s_0 = 0$ in Figure 5(b) for m = 2 if $s_0 > 0$.

Thus for $0 < L < \min_{n=1,...,m} \{L_n\}$, there is only one nonnegative solution u, with $0 \le \|u\|_{\infty} < s_0$. But for $L = L_n$ (n = 1, 2, ..., m), a positive solution u with $s_{2n-1} < \|u\|_{\infty} < s_{2n}$ appears. While for $L > L_n$ (n = 1, 2, ..., m), this solution bifurcates into two positive distinct solutions u_{2n-1} , u_{2n} with $s_{2n-1} < \|u\|_{\infty} < s_{2n}$, $\|u_{2n}\|_{\infty} < s_{2n}$. Therefore, for $L > \max_{n=1,...,m} \{L_n\}$, there are exactly 2m + 1 positive solutions if $s_0 > 0$ and 2m positive solutions other than the trivial solution $u \equiv 0$ if $s_0 = 0$ in the order interval $[0, s_{2m})$ for (1.2) if f satisfies (3.2)-(3.5).

4. A Remark on Total Ordering of Multiple Steady-States Solutions

In this short section, we show the 2m + 1 $(m \ge 1)$ steady-state solutions $u_0, u_1, u_2, \ldots, u_{2m-1}, u_{2m}$ of (1.2) obtained in Theorems 1 and 2 for large L are totally ordered. We have

THEOREM 3.

$$(4.1) u_0 < u_1 < u_2 < \dots < u_{2m-1} < u_{2m}.$$

Theorem 3 is an easy consequence of a special case of the following lemma, which can be shown by considering the first order system (1.6) and observing that the total energy function $H(u, v) = v^2/2 + F(u)$ is constant along orbits of (1.6). By $w < \hat{w}$, we mean $w(x) < \hat{w}(x)$, $x \in (-L, L)$.

LEMMA 1. Let w and \hat{w} be any two distinct positive solutions of (1.2) with $0 < \|w\|_{\infty} < \|\hat{w}\|_{\infty}$. Then (4.2) $w < \hat{w}$.

NOTE 1. Lemma 1 says any two distinct positive solutions of (1.2) are ordered.

NOTE 2. In Lemma 1, f is not necessary to satisfy (3.2) and the first part of (3.4). We do not require L to be large enough (cf. [3]).

NOTE 3. $||w||_{\infty} = w(0)$ and $||\hat{w}||_{\infty} = \hat{w}(0)$. It is easy to see that $||w||_{\infty} \neq \infty$

 $\|\hat{w}\|_{\infty}$ by the existence and uniqueness theorem for autonomous system [8, p. 162].

5. A Brief Remark on Stability of the Multiple Steady-State Solutions

In this section we briefly discuss the stability of these 2m + 1 $(m \ge 1)$ steady-state solutions

$$(5.1) u_0, u_1, u_2, \dots, u_{2m-1}, u_{2m}$$

obtained in Theorems 1, 2 for $L > \max_{n=1,...,m} \{L_n\}$ by a powerful topological tool, the Conley index theory. We get more information about the global structure of the multiple steady-states. Much of the exposition given here is adapted from Smoller [11]. It can be shown that the Conley index of u_{2n-1} , $h(u_{2n-1}) = \Sigma^1$, a pointed one-sphere (n = 1, 2, ..., m), and the Conley index of u_{2n} , $h(u_{2n}) = \Sigma^0$, a pointed zero-sphere (n = 1, 2, ..., m). Then there exist solutions v_{2n-1} and v_{2n} of (1.1), which connect u_{2n-1} to u_{2n-2} and u_{2n-1} to u_{2n} (n = 1, 2, ..., m) respectively; that is,

(5.2)
$$\lim_{t \to -\infty} v_{2n-1}(x, t) = u_{2n-1}(x), \qquad \lim_{t \to +\infty} v_{2n-1}(x, t) = u_{2n-2}(x), \\ \lim_{t \to -\infty} v_{2n}(x, t) = u_{2n-1}(x), \qquad \lim_{t \to +\infty} v_{2n}(x, t) = u_{2n}(x),$$

uniformly for $|x| \leq L$.

We now state results about the stability of the steady-state solutions of (1.1) and (1.1').

PROPOSITION 1. Let f satisfy (3.2)-(3.5), and $L > \max_{n=1,...,m} \{L_n\}$. Then there are exactly 2m + 1 $(m \ge 1)$ steady state solutions, u_n (n = 0, 1, 2, ..., 2m) of (1.1) and (1.1') with $0 \le ||u_0||_{\infty} < s_0$, $s_{2n-2} < ||u_{2n-1}||_{\infty}$, $||u_{2n}||_{\infty} < s_{2n}$ (n = 1, 2, ..., m). Each solution u_{2n} is stable and each u_{2n-1} has a one-dimensional unstable manifold which consists of orbits connecting u_{2n-1} to u_{2n-2} and u_{2n} . All solutions of the problem are depicted (qualitatively) in Figure 6. Initial data u(x, 0), which satisfies the condition $u_{2n-1}(x) < u(x, 0) < u_{2n}(x)$ (respectively $u_{2n-2}(x) < u(x, 0) < u_{2n-1}(x)$) on |x| < L is in the stable manifold of u_{2n} (respectively u_{2n-2}) (n = 1, 2, ..., m).



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