

Positive Solutions to a Diffusive Logistic Equation with Constant Yield Harvesting

Tammy Ladner, Anna Little, Ken Marks, Amber Russell

Abstract

We consider a reaction diffusion equation which models the constant yield harvesting of a spatially heterogeneous population which satisfies a logistic growth. In particular, we study the existence of positive solutions subject to a class of nonlinear boundary conditions. We also provide results for the case of Neumann and Robin boundary conditions. We obtain our results via a quadrature method and *Mathematica* computations.

1 Introduction

In [1], the Dirichlet boundary value problem

$$\begin{cases} -\Delta u(x) = au - bu^2 - c h(x), & x \in \Omega, \\ u(x) = 0, & x \in \partial\Omega, \end{cases}$$

arising in the study of population dynamics was studied. Here Δ is the Laplacian operator, Ω is a bounded domain of \mathbb{R}^n ; $n \geq 1$ with $\partial\Omega \in C^2$, u is the population density, $au - bu^2$ represents the logistic growth, where a and b are both positive constants, and $c h(x)$ represents the constant yield harvesting rate, where $c \geq 0$ is a constant.

In [2], more detailed results were obtained for the case $n = 1$ and $h(x) \equiv 1$. In particular, for the boundary value problem

$$\begin{cases} -u''(x) = au - bu^2 - c, & x \in (0, 1), \\ u(0) = 0 = u(1), \end{cases} \quad (1.1)$$

the following results were established via the quadrature method and *Mathematica* computations:

[A] Let $a \leq \pi^2$. Then (1.1) has no positive solutions. (Note that the principal eigenvalue of $-u''$ with Dirichlet boundary conditions is π^2 .)

[B] Let $a > \pi^2$. Then there exists a $c_0(a, b)$ such that if $c \leq c_0$, then (1.1) has at least one positive solution. If $c > c_0$, then (1.1) has no positive solutions. That is, the bifurcation diagram resembles Figure 1.1.

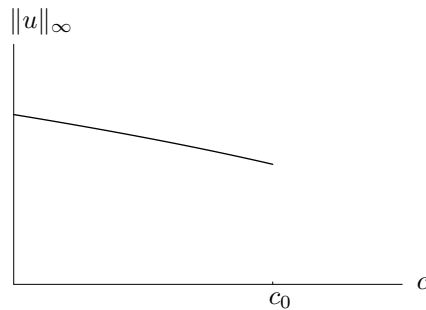


Figure 1.1: Bifurcation Diagram for $a > \pi^2$

[C] Let $a \in (\pi^2, 4\pi^2)$. (Note that $4\pi^2$ is the second eigenvalue of $-u''$ with Dirichlet boundary conditions.) Then there exists a $c_1(a, b)$ such that if $0 < c < c_1$, then (1.1) has exactly two positive solutions. If $c = c_1$, then (1.1) has a unique positive solution. For $c > c_1$, there are no positive solutions to (1.1). That is to say, when $a \in (\pi^2, 4\pi^2)$ the bifurcation diagram is exactly Figure 1.2.

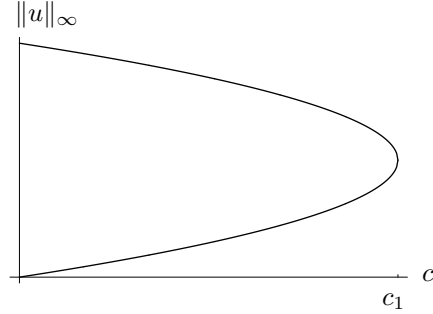


Figure 1.2: Bifurcation diagram for $\pi^2 < a < 4\pi^2$

In this paper, we extend this study to other types of boundary conditions in population dynamics. We first focus on boundaries where α , the fraction of individuals who do not cross the boundary, is a function of the population density itself. This leads to the nonlinear boundary condition

$$\alpha(u, x) = \frac{u}{u + [-d\nabla u \cdot \boldsymbol{\eta}]}, \quad (1.2)$$

where d is a positive constant and $\boldsymbol{\eta}$ is the outward unit normal on the boundary. Such boundary conditions were recently proposed in population dynamics by Cantrell and Cosner in [3]. Also, see [4], a recent book by Cantrell and Cosner on spatial ecology via reaction-diffusion equations. Specifically, we consider the case where $b = 1$, $d = 1$, and

$$\alpha(u, x) = \begin{cases} 0; & x = 0 \\ \frac{u}{a}; & x = 1 \end{cases}$$

That is, we study the nonlinear boundary value problem

$$\begin{cases} -u''(x) = a u - u^2 - c, & x \in (0, 1), \\ u(0) = 0 \\ -u(1) u'(1) + [u(1) - a] u(1) = 0. \end{cases} \quad (1.3)$$

Studying (1.3) is clearly equivalent to studying the following two problems

$$\begin{cases} -u''(x) = a u - u^2 - c, & x \in (0, 1), \\ u(0) = 0 = u(1), \end{cases} \quad (1.4)$$

and

$$\begin{cases} -u''(x) = a u - u^2 - c, & x \in (0, 1), \\ u(0) = 0, \\ u'(1) = u(1) - a. \end{cases} \quad (1.5)$$

As noted earlier, (1.4) has been analyzed in [2] (see [A]-[C], Figures 1.1 and 1.2). We will focus on the analysis of (1.5).

Also, in this paper we analyze the Neumann boundary value problem which arises by letting $\alpha(u, x) = \alpha(x) = 1$ for $x \in \{0, 1\}$, namely

$$\begin{cases} -u'' = a u - u^2 - c, & x \in (0, 1), \\ u'(0) = 0 = u'(1), \end{cases} \quad (1.6)$$

and the Robin boundary value problem by assuming $\alpha(u, x) = \alpha(x)$ where $\alpha(0) = 0$ and $0 < \alpha(1) < 1$, namely

$$\begin{cases} -u'' = au - u^2 - c, & x \in (0, 1), \\ u(0) = 0, \\ u'(1) + \left(\frac{1}{\alpha(1)} - 1\right)u(1) = 0. \end{cases} \quad (1.7)$$

In Section 2, we develop a quadrature method for (1.5). In Section 3, we provide *Mathematica* results on positive solutions to (1.5). In Section 4, we provide results on positive solutions to (1.3). In Sections 5 and 6, we analyze the Neumann boundary value problem, (1.6), and the Robin boundary value problem, (1.7), respectively. We conclude with remarks on related boundary conditions in Section 7.

2 Quadrature Method for the Boundary Value Problem (1.5)

In this section we develop a quadrature method to study positive solutions $u(x)$ less than a for $x \in (0, 1)$ to (1.5), namely

$$\begin{cases} -u''(x) = au - u^2 - c = f(u), & x \in (0, 1), \\ u(0) = 0, \\ u'(1) = u(1) - a. \end{cases} \quad (2.1)$$

Since this is an autonomous differential equation, if $u(x)$ is a positive solution to (2.1) with the property $u'(x_0) = 0$ for some $x_0 \in (0, 1)$, then both $v(x) = u(x_0 + x)$ and $w(x) = u(x_0 - x)$ satisfy the initial value problem

$$\begin{cases} -z'' = f(z), \\ z(0) = u(x_0), \\ z'(0) = 0, \end{cases} \quad (2.2)$$

for $x \in [0, d]$, where $d = \min\{x_0, 1 - x_0\}$. This implies that $u(x_0 + x) = u(x_0 - x)$ for $x \in [0, d]$ by the Picard's Existence and Uniqueness Theorem. We can use the boundary conditions, symmetry about x_0 and concavity prescribed by f to determine that a positive solution $u(x)$ of (2.1) that is less than a will resemble 2.1.

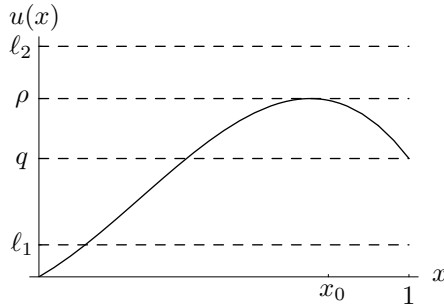


Figure 2.1: General Shape of Solution to (2.1)

Here, $\ell_1(a, c) = \frac{a - \sqrt{a^2 - 4c}}{2}$ and $\ell_2(a, c) = \frac{a + \sqrt{a^2 - 4c}}{2}$ are the roots of $f(u)$ (see Figure 2.2) and $x_0 \in [\frac{1}{2}, 1]$. This implies that $c < \frac{a^2}{4}$ is necessary for such a positive solution to exist. Let $\rho = u(x_0) = \|u\|_\infty$ and let $q = u(1)$. Then clearly $\ell_1 < \rho < \ell_2$, $0 \leq q < \ell_2$, $u'(x) \geq 0$ for $x \in [0, x_0]$, and $u'(x) \leq 0$ for $x \in [x_0, 1]$. Now define $F(u) = \int_0^u f(s) ds$, which must resemble Figure 2.3.

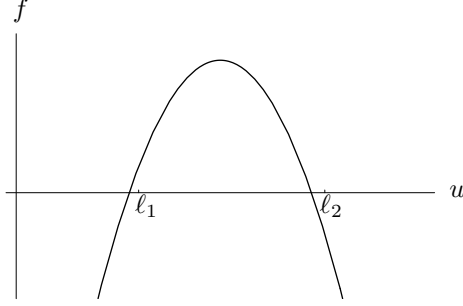


Figure 2.2: Graph of $f(u)$ ($c < \frac{a^2}{4c}$)

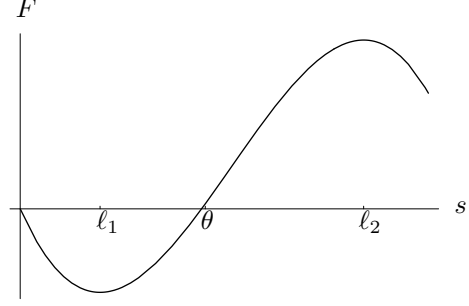


Figure 2.3: Graph of $F(s)$

Multiplying the differential equation in (2.1) by u' and integrating we obtain

$$\frac{-(u')^2}{2} = F(u) + K. \quad (2.3)$$

Using $u'(x_0) = 0$ along with the second boundary condition in (2.1) we can arrive at

$$F(\rho) = -K = F(q) + \frac{(q-a)^2}{2}. \quad (2.4)$$

Further, solving for u' in (2.3) we obtain

$$u' = \sqrt{2(F(\rho) - F(u))}, \quad x \in [0, x_0] \quad (2.5)$$

and

$$u' = -\sqrt{2(F(\rho) - F(u))}, \quad x \in [x_0, 1]. \quad (2.6)$$

Integrating these two equations and using the first boundary condition we have

$$\int_0^{u(x)} \frac{1}{\sqrt{F(\rho) - F(s)}} ds = \sqrt{2}x, \quad x \in [0, x_0] \quad (2.7)$$

and

$$\int_\rho^{u(x)} \frac{1}{\sqrt{F(\rho) - F(s)}} ds = -\sqrt{2}(x - x_0), \quad x \in [x_0, 1]. \quad (2.8)$$

Now substituting $x = x_0$ into (2.7) and $x = 1$ into (2.8) we obtain

$$\int_0^\rho \frac{1}{\sqrt{F(\rho) - F(s)}} ds = \sqrt{2}x_0 \quad (2.9)$$

and

$$\int_\rho^q \frac{1}{\sqrt{F(\rho) - F(s)}} ds = -\sqrt{2}(1 - x_0). \quad (2.10)$$

Further, subtracting (2.10) from (2.9), we have

$$\int_0^\rho \frac{1}{\sqrt{F(\rho) - F(s)}} ds + \int_q^\rho \frac{1}{\sqrt{F(\rho) - F(s)}} ds = \sqrt{2}. \quad (2.11)$$

We note that $\int_0^\rho \frac{1}{\sqrt{F(\rho) - F(s)}} ds$ exists if and only if $\rho \in (\theta, \ell_2)$, where $\theta = \frac{3a - \sqrt{9a^2 - 48c}}{4}$ is the zero of F in (ℓ_1, ℓ_2) (this implies that $c < \frac{3a^2}{16}$ is necessary for the existence of such a positive solution). Note that since $f(\rho) > 0$ on this interval, this improper integral converges. Also, since x_0 is fixed for a given ρ , (2.4) must be satisfied for a unique $q = q(\rho) \leq \rho$.

Now consider

$$H(x) = F(x) + \frac{(x-a)^2}{2} = \frac{ax^2}{2} - \frac{x^3}{3} - cx + \frac{(x-a)^2}{2}.$$

Then $H(0) = \frac{a^2}{2}$, $H'(0) = -c - a < 0$, and $H'(x) = -x^2 + (a+1)x - (c+a)$. Thus, in order to find a unique q satisfying (2.4), we must have $H'(x) > 0$ for some $x > 0$. This implies $(a+1)^2 - 4(c+a) > 0$, or equivalently, $c < \frac{(a-1)^2}{4}$. Further, in order to obtain a unique q for each ρ , ρ must be such that $F(\rho) > \frac{a^2}{2}$.

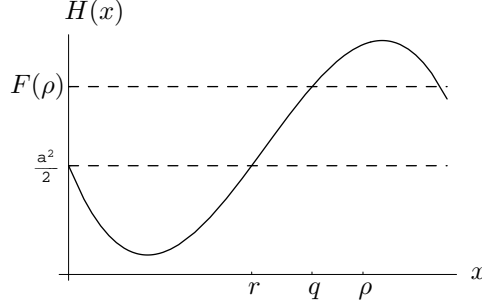


Figure 2.4: Graph of $H(x)$

Clearly, no such ρ will exist unless $F(\ell_2(a, c), c) > \frac{a^2}{2}$. But $\frac{dF}{dc} = \frac{\partial F}{\partial \ell_2} \frac{d\ell_2}{dc} + \frac{\partial F}{\partial c} = \frac{\partial F}{\partial c} = -\ell_2 < 0$. Hence, a necessary condition for such a solution to exist will be $F(\ell_2(a, 0), 0) = \frac{a^3}{6} > \frac{a^2}{2}$. In fact, we have the following results:

Theorem 1. *Let $a \leq 3$. Then (2.1) has no positive solutions u less than a .*

Theorem 2. *Let $a > 3$. Then there exists $c_0(a) \leq \min\left\{\frac{3a^2}{16}, \frac{(a-1)^2}{4}\right\}$ such that for $c > c_0$ there are no positive solutions to (2.1) such that $u(x) < a$. Here $c_0(a)$ is the unique root of $F(\ell_2(c), c) = \frac{a^2}{2}$.*

Theorem 3. *Let $a > 3$ and $c \leq c_0$. Then there exists a unique $r(a, c) \in (\theta, \ell_2)$ such that $F(r) = \frac{a^2}{2}$. Further, if $(\rho, c) \in S(a) = \{(\rho, c) \mid r \leq \rho < \ell_2, 0 \leq c \leq c_0\}$, then*

$$G(\rho, c) = \int_0^\rho \frac{1}{\sqrt{F(\rho) - F(s)}} ds + \int_q^\rho \frac{1}{\sqrt{F(\rho) - F(s)}} ds$$

is well defined. Here, $q = q(\rho) \leq \rho$ is the unique point where $F(\rho) = H(q)$.

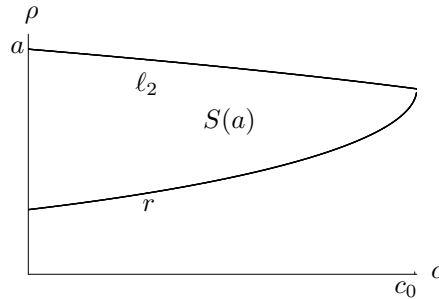


Figure 2.5: Graph of the set $S(a)$

We can now state and prove our main result in this section.

Theorem 4. *Let $a > 3$. Then (2.1) has a positive solution $u(x) < a$ if and only if $G(\rho, c) = \sqrt{2}$ for $(\rho, c) \in S(a)$.*

Proof. It has already been clearly shown in our discussion that if such a positive solution exists, then $G(\rho, c) = \sqrt{2}$ for some $(\rho, c) \in S(a)$. Now suppose that $G(\rho, c) = \sqrt{2}$ for some $(\rho, c) \in S(a)$. We will show that the function $u(x)$ defined by the following integrals

$$\begin{aligned} \int_0^u \frac{1}{\sqrt{F(\rho) - F(s)}} ds &= \sqrt{2}x, & x \in [0, x_0], \\ \int_\rho^u \frac{1}{\sqrt{F(\rho) - F(s)}} ds &= -\sqrt{2}(x - x_0), & x \in [x_0, 1], \end{aligned} \quad (2.12)$$

is a positive solution to (2.1). The turning point, x_0 , is given by $x_0 = \frac{1}{\sqrt{2}} \int_0^\rho \frac{1}{\sqrt{F(\rho) - F(s)}} ds$.

Clearly, $\frac{1}{\sqrt{2}} \int_0^u \frac{1}{\sqrt{F(\rho) - F(s)}} ds$ is a differentiable function of u which is strictly increasing from 0 to x_0 as u increases from 0 to ρ . Hence for each $x \in [0, x_0]$, there exists a unique $u(x)$ such that $\int_0^{u(x)} \frac{1}{\sqrt{F(\rho) - F(s)}} ds = \sqrt{2}x$. Further, by the Implicit Function Theorem, u is differentiable with respect to x , so we can write $u'(x) = \sqrt{2[F(\rho) - F(u(x))]}$ for $x \in [0, x_0]$. Similarly, u decreases for $x \in [x_0, 1]$, so $u'(x) = -\sqrt{2[F(\rho) - F(u(x))]}$ for $x \in [x_0, 1]$. Differentiating again, we easily see that u satisfies (2.1) for $x \in [0, 1]$.

Note that $u(0) = 0$, and hence the first boundary condition is satisfied. Now since $G(\rho, c) = \sqrt{2}$, we have $u(1) = q(\rho)$, and since $F(\rho) = H(q(\rho)) = F(q) + \frac{(q-a)^2}{2}$, $u'(1) = -\sqrt{2[F(\rho) - F(q)]} = -\sqrt{(q-a)^2}$. Thus $u'(1) = q - a = u(1) - a$, and the second boundary condition is satisfied. \square

In the next section, we will use this theorem combined with *Mathematica* computations to analyze the existence of positive solutions less than a to (2.1).

3 Positive Solutions to (1.5)

In this section, we provide computational results of positive solutions to (1.5), namely

$$\begin{cases} -u''(x) = au - u^2 - c, & x \in (0, 1), \\ u(0) = 0, \\ u'(1) = u(1) - a. \end{cases}$$

In particular, recalling Theorem 4 in Section 2, for $a > 3$, we use *Mathematica* computations to analyze the level sets $G(\rho, c) - \sqrt{2} = 0$ within $S(a)$.

Our computations indicate the following results:

[I] For $a \in [8.291, 9.464]$, there exists $c^*(a) \leq c_0(a)$ such that for all $c < c^*(a)$, (1.5) has exactly two positive solutions; for $c = c^*(a)$, (1.5) has a unique positive solution and for $c > c^*(a)$, (1.5) has no positive solutions. (See Figures 2.2-3.2.)

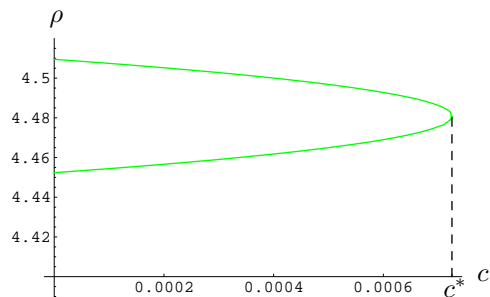


Figure 3.1: ρ vs. c for $a = 8.291$

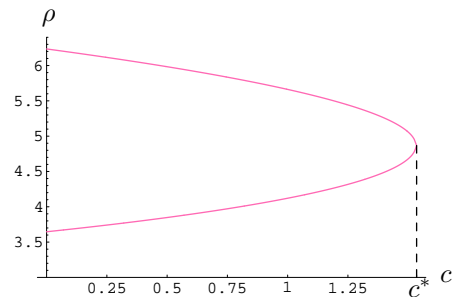


Figure 3.2: ρ vs. c for $a = 9$

[II] For $a \in (9.464, 16.318)$, there exists $c^*(a)$ and $\tilde{c}(a)$ where $\tilde{c}(a) \leq c^*(a) \leq c_0(a)$ such that for all $c \in [\tilde{c}(a), c^*(a)]$, (1.5) has exactly two positive solutions, and for $c \in [0, \tilde{c}(a)) \cup \{c^*(a)\}$, (1.5) has a unique positive solution and for $c > c^*(a)$, (1.5) has no positive solutions. (See Figure 3.3.)

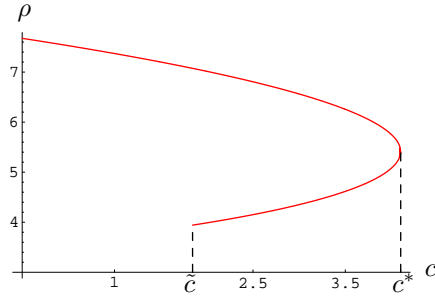


Figure 3.3: ρ vs. c for $a = 10$

[III] For $a \geq 16.318$, there exists $c^*(a)$ such that for all $c \leq c^*(a)$, (1.5) has a unique positive solution and for $c > c^*(a)$, (1.5) has no positive solutions. (See Figures 3.4-3.5.)

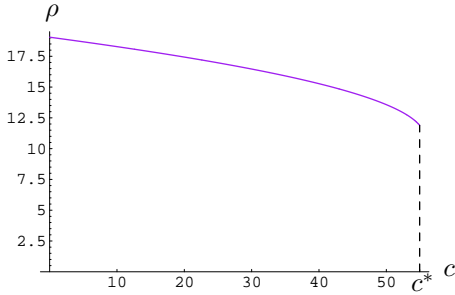


Figure 3.4: ρ vs. c for $a = 20$

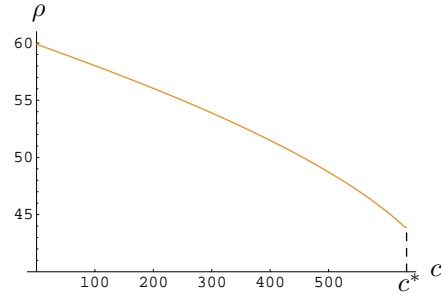


Figure 3.5: ρ vs. c for $a = 60$

Note that, from Figures 3.6-3.7, we can conclude there exists a c_1 such that:

- [IV]** If $0 \leq c < c_1$, there exists a_0, \tilde{a} such that if
- $a_0 < a < \tilde{a}$, (1.5) will have two solutions.
 - $a > \tilde{a}$, (1.5) will have a unique solution.

[V] If $c \geq c_1$, there exists a_0 such that if $a \geq a_0$, (1.5) will have a unique solution.

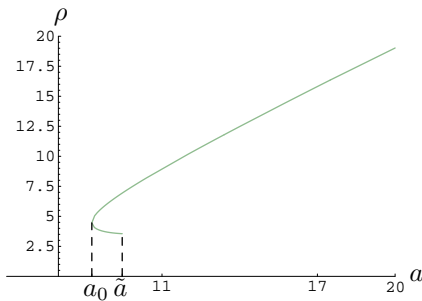


Figure 3.6: ρ vs. a for $c = 0$

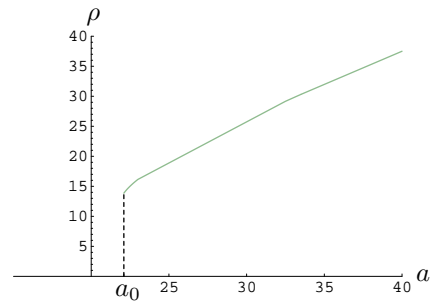


Figure 3.7: ρ vs. a for $c = 70$

In Figures 3.8-3.12, we provide samples of the level sets, $G(\rho, c) - \sqrt{2} = 0$, within $S(a)$. These computations produce the following results:

[VI] As $a \rightarrow \infty$, $c^*(a) \rightarrow c_0(a)$, and $\rho \rightarrow \ell_2$ where $\rho = \|u\|_\infty$ and $u(x)$ is the unique positive solution to (1.5).

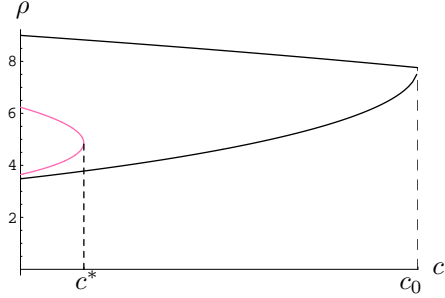


Figure 3.8: ρ vs. c for $a = 9$ in $S(9)$

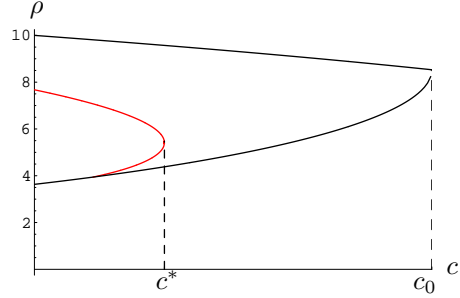


Figure 3.9: ρ vs. c for $a = 10$ in $S(10)$

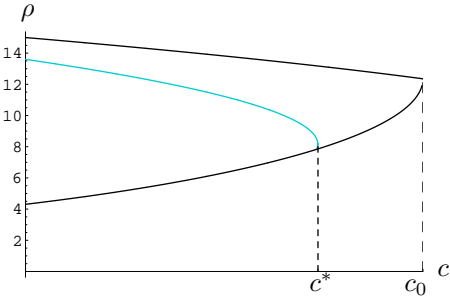


Figure 3.10: ρ vs. c for $a = 15$ in $S(15)$

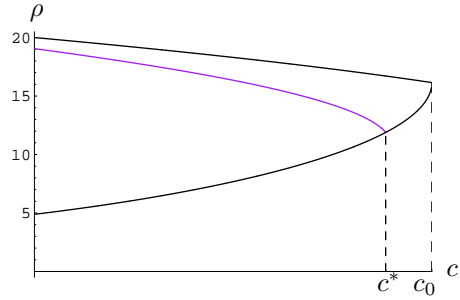


Figure 3.11: ρ vs. c for $a = 20$ in $S(20)$

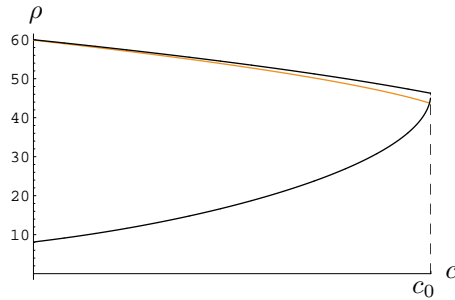


Figure 3.12: ρ vs. c for $a = 60$ in $S(60)$

Finally, we analyze the smaller solution of $\underline{u}(x)$ at $\tilde{c}(a)$ for $a \geq 8.291$. (Note that for $a \geq 16.318$, $\tilde{c}(a) = c^*$ and $\underline{u}(x)$ is the unique solution for (1.5).) In Figure 3.13-3.16, we provide sample computations of these solutions, $\underline{u}(x)$.

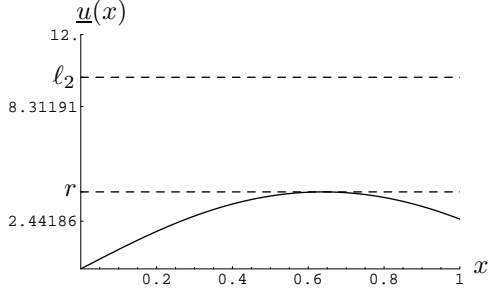


Figure 3.13: $\underline{u}(x)$ for $a = 10, c = 1.8455$

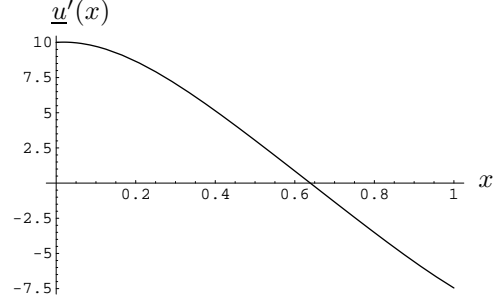


Figure 3.14: $\underline{u}'(x)$ for $a = 10, c = 1.8455$

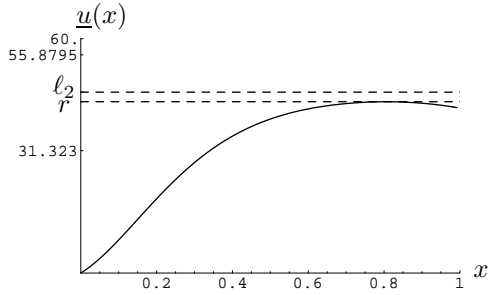


Figure 3.15: $\underline{u}(x)$ for $a = 60, c = 633.59$

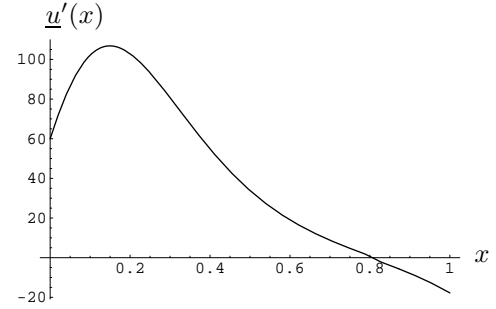


Figure 3.16: $\underline{u}'(x)$ for $a = 60, c = 633.59$

4 Positive Solutions to (1.3)

Here we combine our results for (1.5) from the previous section with the known results (see ([2]) for the Dirichlet problem (1.4). (See Figures 4.1-4.3.) In particular, we obtain the following results for positive solutions to (1.3).

- [VIII] If $c = 0$, there exists a_1, a_2 such that if
- $a_1 < a < a_2$, (1.3) will have at least two solutions.
 - $a_2 < a < \pi^2$, (1.3) will have at least one solution.
 - $a > \pi^2$, (1.3) will have at least two solutions.

There exists some positive c_1 such that:

- [IX] If $0 < c < c_1$, there exists a_1, a_2, a_3, a_4 such that if
- $a_1 < a < a_2$, (1.3) will have at least two solutions.
 - $a_2 < a < a_3$, (1.3) will have at least one solution.
 - $a_3 < a < a_4$, (1.3) will have at least three solutions.
 - $a > a_4$, (1.3) will have at least two solutions.

[X] If $c > c_1$, there exists a_1, a_2, a_3 such that if

- $a_1 < a < a_2$, (1.3) will have at least one solution.
- $a_2 < a < a_3$, (1.3) will have at least three solutions.
- $a > a_3$, (1.3) will have at least two solutions.

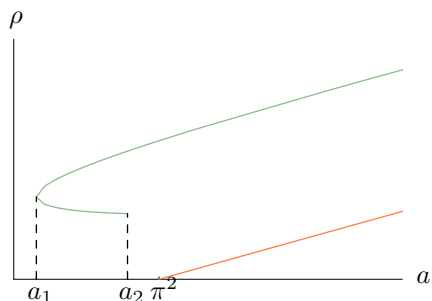


Figure 4.1: Solutions for $c = 0$ for (1.5) (top), (1.4) (bottom)

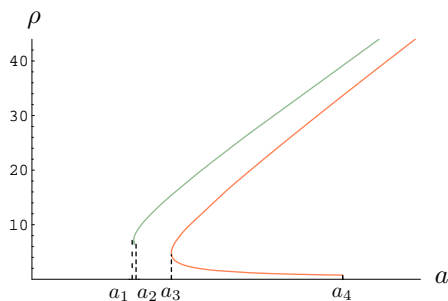


Figure 4.2: Solutions for $c = 15$ for (1.5) (top), (1.4) (bottom)

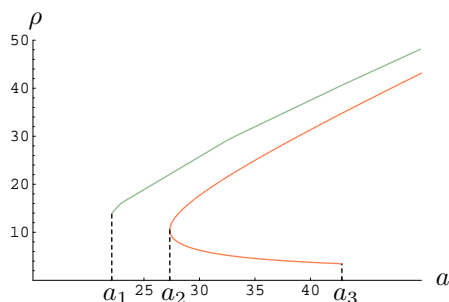


Figure 4.3: Solutions for $c = 70$ for (1.5) (top), (1.4) (bottom)

5 Neumann Boundary Conditions

First we describe a quadrature method to study positive solutions (1.6), namely

$$\begin{cases} -u'' = au - u^2 - c = f(u), & x \in (0, 1), \\ u'(0) = 0 = u'(1). \end{cases} \quad (5.1)$$

Clearly, the roots of $f(u)$, $u \equiv \ell_1$ and $u \equiv \ell_2$, are constant solutions that exist for all $c < c_0 = \frac{a^2}{4}$. However we are interested in studying nonconstant solutions. It is clear that there are no positive solutions where $\|u\|_\infty > \ell_2$ and every solution must be such that $\int_0^1 f(u) dx = 0$. So nonconstant solutions cannot be such that $u(x) \leq \ell_1$ nor such that $\ell_1 \leq u(x) \leq \ell_2$. This clearly implies that positive nonconstant solutions cannot exist when $c = 0$, since $\ell_1 = 0$. We begin our study by analyzing solutions that have the shape of Figure 5.1.

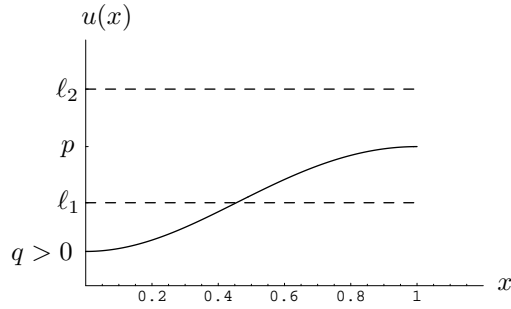


Figure 5.1: Positive Solution to the Neumann BVP

Here $u(0) = q$ and $u(1) = p$.

We note that if $u(x)$ is a solution, then $u(1 - x)$ is also a solution. So for every nonconstant solution we find of the form above, we also get a second solution which has the shape of Figure 5.2.

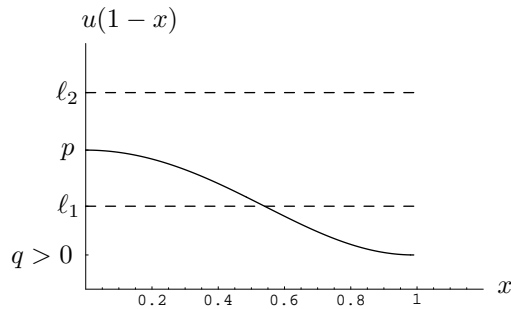


Figure 5.2: Positive Solution to the Neumann BVP

One can also study oscillatory solutions. Some examples of these types of solutions are shown in Figures 5.3 and 5.4.

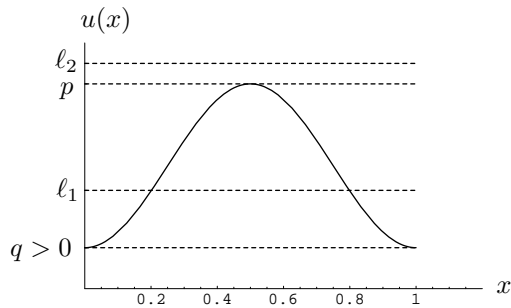


Figure 5.3: Solutions to (5.1) on $[0, \frac{1}{2}]$

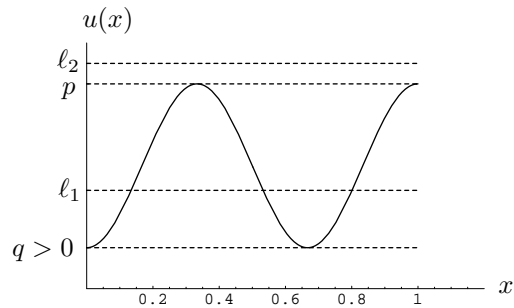


Figure 5.4: Solutions to (5.1) on $[0, \frac{1}{3}]$

However, this is equivalent to studying solutions of the form illustrated in Figure 5.1 in the intervals $[0, \frac{1}{2}]$, $[0, \frac{1}{3}]$, $[0, \frac{1}{4}]$, etc.

5.1 Quadrature Method for the Neumann Boundary Value Problem

Here we describe a quadrature method to study solutions of the form shown in Figure 5.1. First, suppose such a solution exists. Multiply (5.1) by $u'(x)$ and integrate to obtain

$$\frac{-(u')^2}{2} = F(u) + K, \quad (5.2)$$

where $F(u) = \int_0^u f(s) ds$. Now by applying the Neumann boundary conditions to (5.2) we easily obtain

$$F(p) = F(q). \quad (5.3)$$

We further obtain

$$u'(x) = \sqrt{2[F(p) - F(u)]}, \quad x \in [0, 1] \quad (5.4)$$

and

$$\int_q^{u(x)} \frac{ds}{\sqrt{F(p) - F(s)}} = \sqrt{2}x, \quad x \in [0, 1]. \quad (5.5)$$

Now setting $x = 1$, we get

$$\int_q^p \frac{ds}{\sqrt{F(p) - F(s)}} = \sqrt{2}. \quad (5.6)$$

Now we need to consider shapes of F that will allow ranges of p where (5.3) is satisfied and $F(p) - F(s) \geq 0$ for all $s \in [q, p]$. Typical F which meet these conditions are show in Figures 5.5 and 5.6.

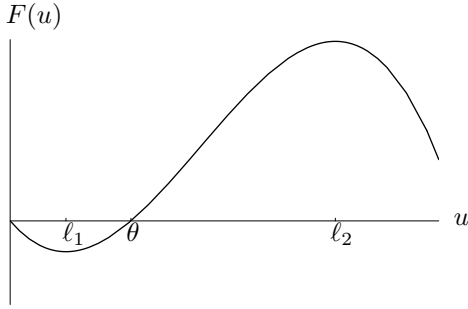


Figure 5.5: Shape of F when $c \leq \frac{3a^2}{16}$

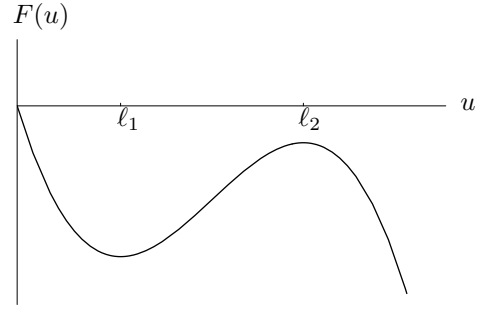


Figure 5.6: Shape of F when $\frac{3a^2}{16} < c < c_0$

So we require that ℓ_1 and ℓ_2 are real and distinct. Therefore, if $c \geq c_0 = \frac{a^2}{4}$, then there are no positive solutions. We can define an upper bound on p as a function of a and c ,

$$r(a, c) = \begin{cases} \theta, & c \leq \frac{3a^2}{16}, \\ \ell_2, & \frac{3a^2}{16} < c < c_0. \end{cases}$$

If $c < c_0$, then for $p \in (\ell_1, r)$ there is a unique $q = q(p) < p$ such that $F(p) = F(q)$ and

$$G(p) = \int_q^p \frac{ds}{\sqrt{F(p) - F(s)}}$$

is well defined.

By using an argument similar to that used in Section 2 we obtain the following theorem.

Theorem 5. *Let $a > 0$ and $c < c_0$, then (5.1) has a positive nonconstant solution described in Figure 5.1 if and only if $G(p) = \sqrt{2}$ for $p \in (\ell_1, r)$.*

5.2 Computational Results for Neumann Boundary Value Problem

We now provide computational results to (5.1). With Theorem 5, we use *Mathematica* computations to analyze the roots of $G(p) = \sqrt{2}$.

Our computations (see sample bifurcation diagrams of p vs. c for fixed a in Figures 5.7 - 5.10) indicate the following results:

[XI] For $a \leq \pi^2$ we were unable to find nonconstant positive solutions of the form shown in Figure 5.1.

[XII] For $a > \pi^2$, there exist c_1 and c_2 such that if $c \in [c_1, c_2)$, then there is a nonconstant solution to (5.1) of the form shown in Figure 5.1.

[XIII] The branch of nonconstant solutions branches off of the constant solution ℓ_1 at $c = c_2$. Near this value of c , both p and q are close to ℓ_1 . See Figure 5.17 for such a recovered $u(x)$.

[XIV] If $c_1 \leq \frac{3a^2}{16}$, then as $c \rightarrow c_1$, the nonconstant solutions move towards the limiting case where $p \rightarrow \theta$ and $q \rightarrow 0$. Such a nonconstant solution has been recovered in Figure 5.11.

[XV] If $c_1 > \frac{3a^2}{16}$, then as $c \rightarrow c_1$, the nonconstant solutions move towards the limiting case where $p \rightarrow \ell_2$ and q is the solution of $F(q) = F(\ell_2)$. Such a nonconstant solution has been recovered in Figure 5.12.

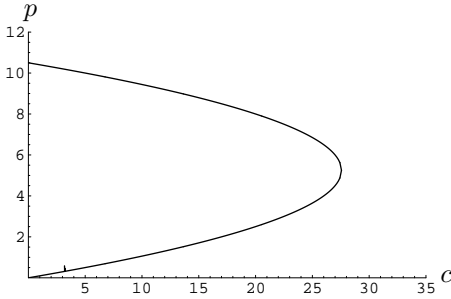


Figure 5.7: Bifurcation diagram for $a = 10.5$

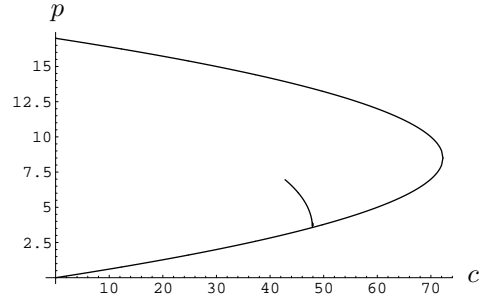


Figure 5.8: Bifurcation diagram for $a = 17$

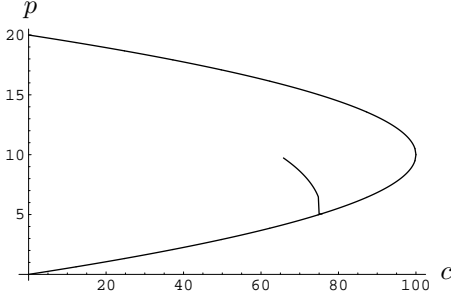


Figure 5.9: Bifurcation diagram for $a = 20$

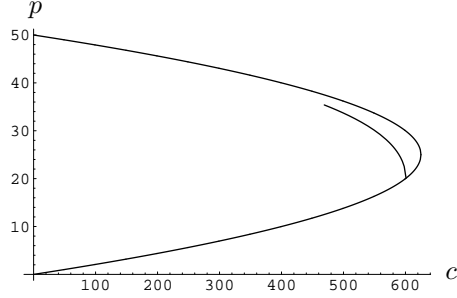


Figure 5.10: Bifurcation diagram for $a = 50$

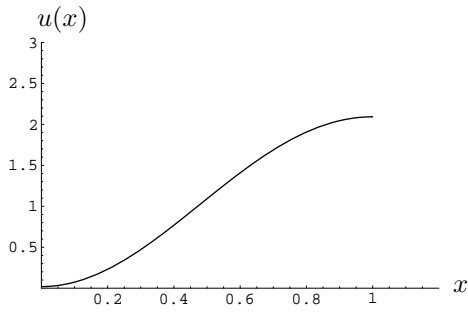


Figure 5.11: Recovered $u(x)$ for $a = 12, c = 11.2$

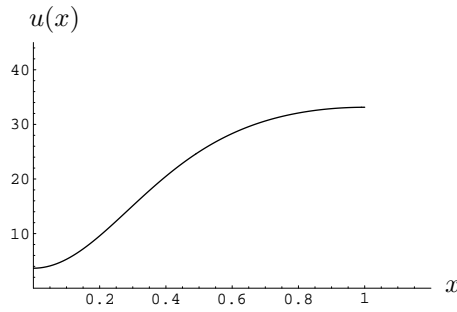


Figure 5.12: Recovered $u(x)$ for $a = 50, c = 509$

By fixing values of c and varying a , we obtain similar results (see Figures 5.13 - 5.16):

[XVI] For any c , there exists a_1 and a_2 such that if $a \in (a_1, a_2]$, then there is a nonconstant solution to (5.1) of the form shown in Figure 5.1.

[XVII] The branch of nonconstant solutions branches off of the constant solution ℓ_1 at $a = a_1$. Near this value of a , both p and q are close to ℓ_1 . See Figure 5.18 for such a recovered $u(x)$.

[XVIII] If $a > 4\sqrt{\frac{c}{3}}$, then as $a \rightarrow a_2$, the nonconstant solutions move towards the limiting case where $p \rightarrow \theta$ and $q \rightarrow 0$. If $a < 4\sqrt{\frac{c}{3}}$, then as $a \rightarrow a_2$, the nonconstant solutions move towards the limiting case where $p \rightarrow \ell_2$ and q is the solution of $F(q) = F(\ell_2)$.

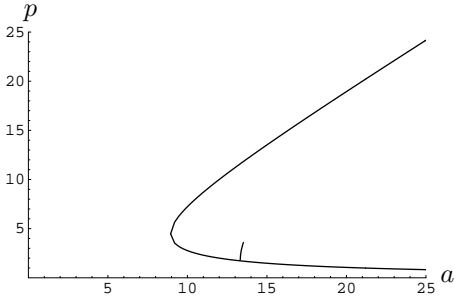


Figure 5.13: Bifurcation diagram for $c = 10$

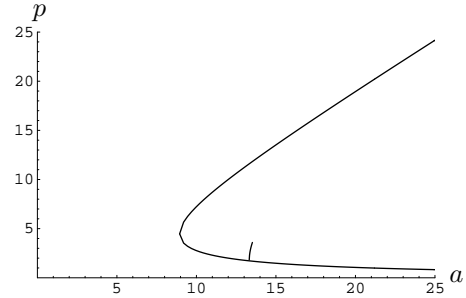


Figure 5.14: Bifurcation diagram for $c = 20$

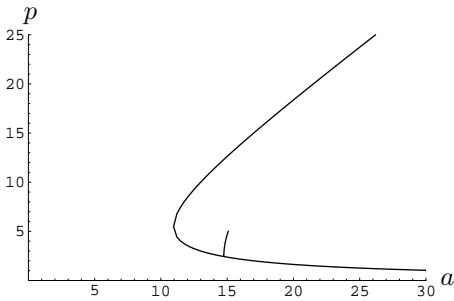


Figure 5.15: Bifurcation diagram for $c = 30$

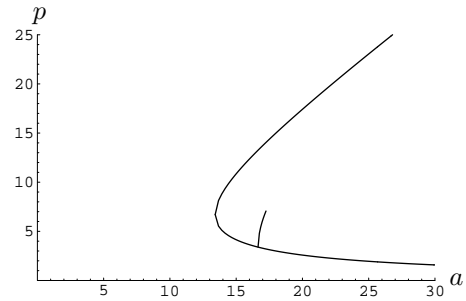


Figure 5.16: Bifurcation diagram for $c = 45$

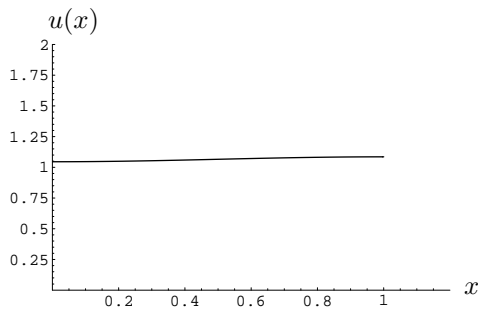


Figure 5.17: Recovered $u(x)$ for $a = 12$, $c = 11.65$, $\ell_1 = 1.065$

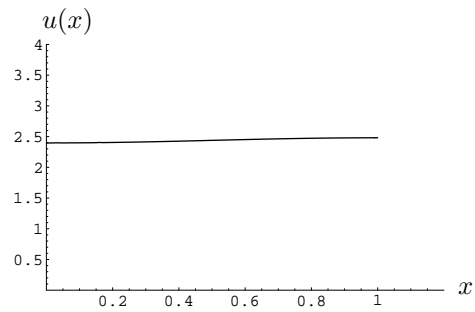


Figure 5.18: Recovered $u(x)$ for $a = 14.74$, $c = 30$, $\ell_1 = 2.349$

Remark: These bifurcation diagrams are not complete. They do not include the type of solutions shown in Figures 5.3 and 5.4. The study of such solutions is currently in progress.

6 Robin Boundary Conditions

In this section we study the positive solutions to (1.7), namely

$$\begin{cases} -u'' = au - u^2 - c = f(u), & x \in (0, 1), \\ u(0) = 0, \\ u'(1) + \beta u(1) = 0, \end{cases} \quad (6.1)$$

where $\beta = \frac{1}{\alpha(1)} - 1$.

First we establish a non-existence result. Let $\lambda = \lambda_1(\beta) > 0$ be the principal eigenvalue of

$$\begin{cases} -\phi'' = \lambda\phi, & x \in (0, 1), \\ \phi(0) = 0, \\ \phi'(1) + \beta\phi(1) = 0. \end{cases} \quad (6.2)$$

In fact, the eigenvalues λ of (6.2) are positive and satisfy the equation $-\tan \sqrt{\lambda} = \frac{\sqrt{\lambda}}{\beta}$.

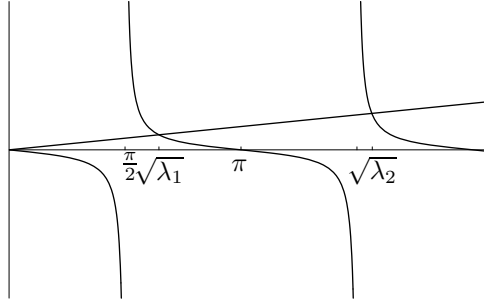


Figure 6.1: Graph of $-\tan(\sqrt{\lambda})$ and $\frac{\sqrt{\lambda}}{\beta}$

Remark: $\lambda_1(\beta) \rightarrow \pi^2$ as $\beta \rightarrow \infty$ and $\lambda_1(\beta) \rightarrow \frac{\pi^2}{4}$ as $\beta \rightarrow 0$.
Then we establish:

Theorem 6. *Let $a \leq \lambda_1(\beta)$. Then (6.1) has no positive solutions.*

Proof. Multiplying (6.1) by $\phi_1 = \sin(x\sqrt{\lambda_1})$ (eigenfunction corresponding to λ_1) and integrating we have

$$\int_0^1 -u'' \sin(x\sqrt{\lambda_1}) dx = \int_0^1 (au - u^2 - c) \sin(x\sqrt{\lambda_1}) dx. \quad (6.3)$$

Now integrating by parts twice and applying the boundary condition at $x = 0$ in (6.1) we have

$$\begin{aligned} \int_0^1 -u'' \sin(x\sqrt{\lambda_1}) dx &= \int_0^1 u \lambda_1 \sin(x\sqrt{\lambda_1}) dx + u(1)[\beta \sin \sqrt{\lambda_1} + \sqrt{\lambda_1} \cos(\sqrt{\lambda_1})] \\ &= \int_0^1 u \lambda_1 \sin(x\sqrt{\lambda_1}) dx, \end{aligned} \quad (6.4)$$

since by the boundary condition at $x = 1$ in (6.2), $\beta \sin \sqrt{\lambda_1} + \sqrt{\lambda_1} \cos(\sqrt{\lambda_1}) = 0$. From (6.3) and (6.4) we have

$$\int_0^1 u(a - \lambda_1) \sin(x\sqrt{\lambda_1}) dx = \int_0^1 (u^2 + c) \sin(x\sqrt{\lambda_1}) dx. \quad (6.5)$$

Clearly the right hand side of (6.5) is positive, and hence for a positive solution u to exist $a > \lambda_1$ is a necessary condition for the existence of a solution of (6.1). \square

6.1 Quadrature Method for the Robin Boundary Value Problem

Here we describe a quadrature method to study the positive solutions to (1.7). It is easy to see that positive solutions must look like

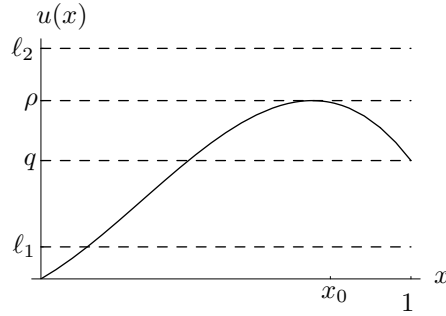


Figure 6.2: General shape of solution

In particular we study the case when $q > 0$. Here, $\ell_1 = \frac{a - \sqrt{a^2 - 4c}}{2}$ and $\ell_2 = \frac{a + \sqrt{a^2 - 4c}}{2}$ are the positive zeroes of f , and clearly $c < \frac{a^2}{4}$ is a necessary condition for such solutions to exist. We proceed by following arguments similar to those in Section 2, with the exception that ρ and q are now related by the equation

$$F(\rho) = F(q) + \frac{\beta^2 q^2}{2}. \quad (6.6)$$

Let $\tilde{H}(x) = F(x) + \frac{\beta^2 x^2}{2}$; then $\tilde{H}(x) = \left(\frac{a + \beta^2}{2}\right)x^2 - \frac{x^3}{3} - cx$.

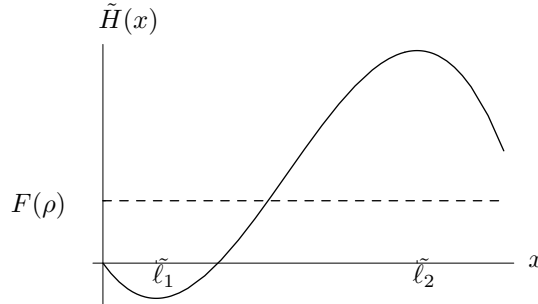


Figure 6.3: Graph of $\tilde{H}(x)$

Here $\tilde{\ell}_1 = \frac{(a + \beta^2) - \sqrt{(a + \beta^2)^2 - 4c}}{2}$ and $\tilde{\ell}_2 = \frac{(a + \beta^2) + \sqrt{(a + \beta^2)^2 - 4c}}{2}$ are the roots of $\tilde{H}'(x)$, and \tilde{H} increases in $(\tilde{\ell}_1, \tilde{\ell}_2)$. Again following arguments similar to those found in Section 2, the existence of a unique $q = q(\rho) \leq \rho$ satisfying (6.6) requires $F(\rho) > 0$. Thus $c < \frac{3a^2}{16}$ is a necessary condition, and $\rho \in (\theta, \ell_2)$, where $\theta = \frac{3a^2 + \sqrt{9a^2 - 48c}}{2}$ is the first positive root of F .

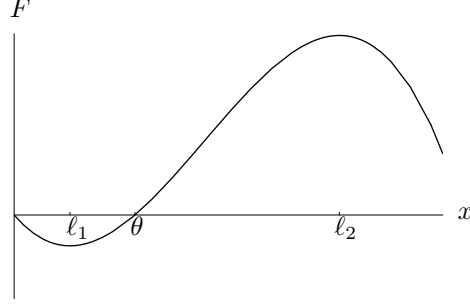


Figure 6.4: Graph of $F(x)$

In particular, the following results hold:

Theorem 7. *Let $a > \lambda_1(\beta)$ and $c \geq \frac{3a^2}{16}$. Then (6.1) has no positive solutions as described in Figure 6.2.*

Theorem 8. *Let $a > \lambda_1(\beta)$ and $c < \frac{3a^2}{16}$. Then (6.1) has a positive solution as described in Figure 6.2 if and only if $G(\rho, c) = \sqrt{2}$ for some $(\rho, c) \in S(a)$ where*

$$G(\rho, c) = \int_0^\rho \frac{ds}{\sqrt{F(\rho) - F(s)}} + \int_q^\rho \frac{ds}{\sqrt{F(\rho) - F(ds)}},$$

$S(a) = \left\{ (\rho, c) : \theta < \rho < l_2, 0 \leq c < \frac{3a^2}{16} \right\}$, and $q = q(\rho)$ is the unique number such that $0 < q < \rho$ and $F(\rho) = \tilde{H}(q)$. Further, $u(x)$ is defined by

$$\int_0^u \frac{1}{\sqrt{F(\rho) - F(s)}} ds = \sqrt{2}x, \quad x \in (0, x_0),$$

and

$$\int_\rho^u \frac{1}{\sqrt{F(\rho) - F(s)}} ds = -\sqrt{2}(x - x_0), \quad x \in (x_0, 1),$$

where

$$x_0 = \frac{1}{\sqrt{2}} \int_0^\rho \frac{1}{\sqrt{F(\rho) - F(s)}} ds.$$

6.2 Computational Results for Robin Boundary Value Problem

In this section we analyze the level sets $G(\rho, c) - \sqrt{2} = 0$ within $S(a)$ via *Mathematica* computations. Our computations lead to the following results:

[XIX] There exists $a^*(\beta) \in (\lambda_1(\beta), \lambda_2(\beta))$ such that for every $a \in (\lambda_1(\beta), a^*(\beta)]$ there exists $c^*(a, \beta) \leq \frac{3a^2}{16}$ such that (6.1) has exactly two positive solutions for $c \in (0, c^*)$, a unique positive solution for $c \in \{0, c^*\}$, and no positive solutions for $c > c^*$. Here $\lambda_2(\beta)$ is the second eigenvalue of (6.2). Recall that for the Dirichlet problem (1.1) such a bifurcation diagram persists for c small and $a \in (\lambda_1 = \pi^2, \lambda_2 = 4\pi^2)$. But here, for the Robin boundary value problem, $a^*(\beta) < \lambda_2(\beta)$ with $a^*(\beta)$ an increasing function such that $a^*(\beta) \rightarrow 4\pi^2$ as $\beta \rightarrow \infty$. (See Figure 6.5 for the description of $\lambda_1(\beta)$, $a^*(\beta)$, and $\lambda_2(\beta)$ as β varies, and Figures 6.6-6.7 for sample bifurcation diagrams for ρ vs. c of fixed a .)

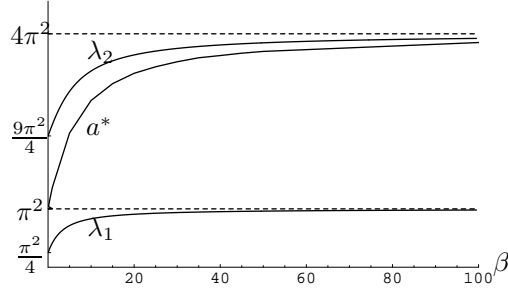


Figure 6.5: Top: β vs. $\lambda_2(\beta)$, Middle: β vs. $a^*(\beta)$, Bottom: β vs. $\lambda_1(\beta)$

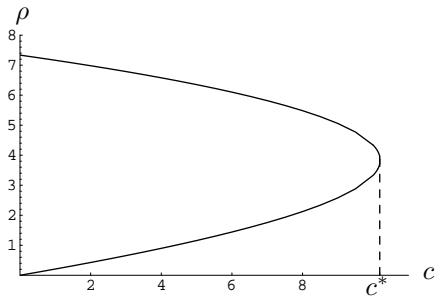


Figure 6.6: Graph of ρ vs. c for $a = 10$ and $\beta = 0.5$

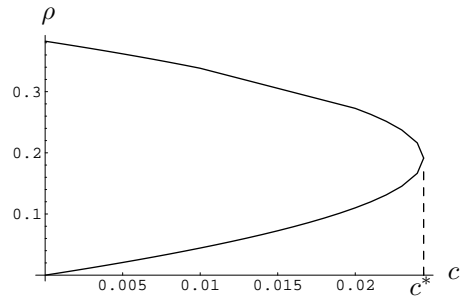


Figure 6.7: Graph of ρ vs. c for $a = 10$ and $\beta = 100$

[XX] There exists a^{**} such that for $a > a^*(\beta)$, there exist $\tilde{c}(a, \beta)$ and $c^*(a, \beta)$ (both less than or equal to $\frac{3a^2}{16}$) such that (6.1) has a unique positive solution for $c \in [0, \tilde{c}) \cup \{c^*\}$, exactly two positive solutions for $c \in [\tilde{c}, c^*)$, and no positive solutions for $c > c^*$. (See Figures 6.8-6.10 for sample bifurcation diagrams of ρ vs c for fixed a .)

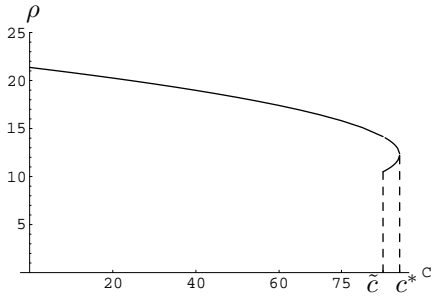


Figure 6.8: Graph of ρ vs. c for $a = \lambda_2(\beta)$ and $\beta = 0.5$

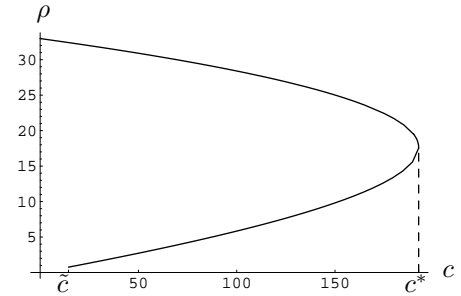


Figure 6.9: Graph of ρ vs. c for $a = \lambda_2(\beta)$ and $\beta = 100$

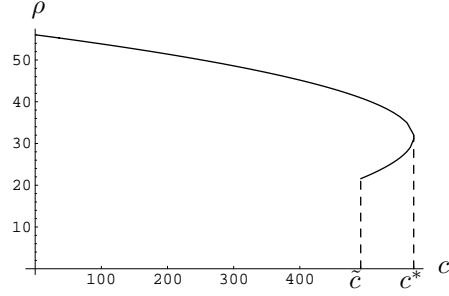


Figure 6.10: Graph of ρ vs. c for $a = 60$ and $\beta = 100$

[XXI] For $a > a^{**}(\beta)$, there exists $c^*(a, \beta) < \frac{3a^2}{16}$ such that for every $c < c^*$, (6.1) has a unique positive solution, and for $c > c^*$, (6.1) has no positive solutions. (See Figure 6.11 for a conjectured picture of this occurrence.)

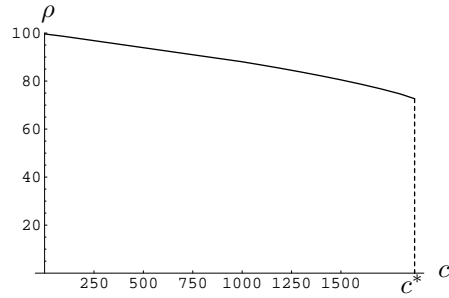


Figure 6.11: Graph of ρ vs. c for $a = 100$ and $\beta = 0.5$.

[XXII] Given $0 < c < \frac{3a^2}{16}$, there exists an $a_0(c, \beta)$ and $\tilde{a}(c, \beta)$, both greater than $\lambda_1(\beta)$, such that for $a \in (a_0, \tilde{a})$ we have exactly two positive solutions, and for $a = a_0$ and $a > \tilde{a}$ there is a unique solution. Further, as $a \rightarrow \infty$ this unique solution is such that $\rho \rightarrow a$ for any fixed c . For $c = 0$, (6.1) has a unique positive solution for $a > \lambda_1(\beta)$. (See Figures 6.12-6.16 for sample bifurcation diagrams of ρ vs. a for fixed c .)

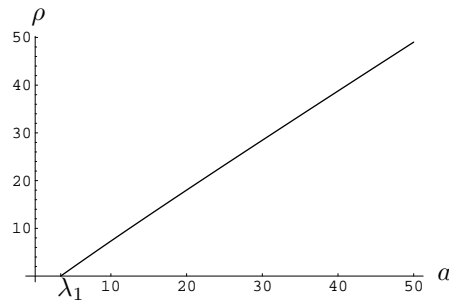


Figure 6.12: Graph of ρ vs. a for $c = 0$

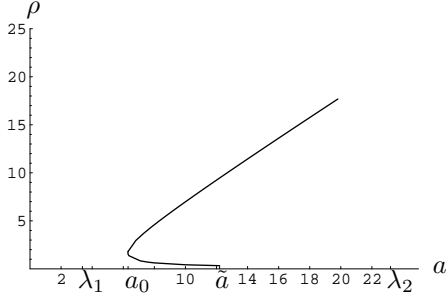


Figure 6.13: Graph of a vs. ρ for $c = 2$ and $\beta = 0.5$

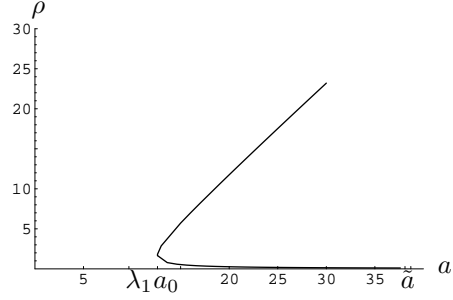


Figure 6.14: Graph of a vs. ρ for $c = 0$ (left) and $c = 2$ (right), where $\beta = 100$

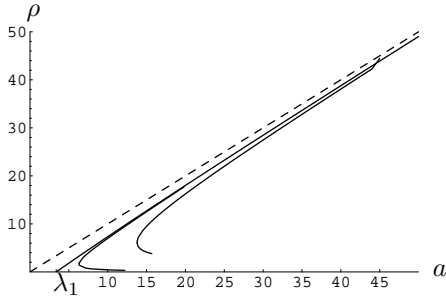


Figure 6.15: Graph of $\rho = a$ (dotted) and ρ vs. a for (left to right) $c = 0$, $c = 2$, and $c = 25$, where $\beta = 0.5$

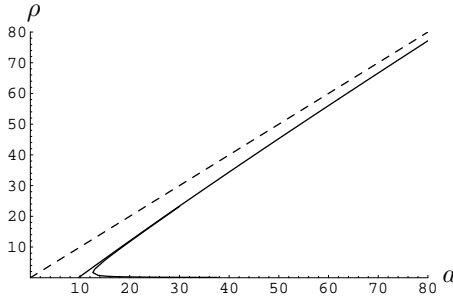


Figure 6.16: Graph of $\rho = a$ (dotted) and ρ vs. a for $c = 0$ (left) and $c = 2$ (right), where $\beta = 100$

[XXIII] As expected, as $\beta \rightarrow 0$ our solutions to (6.1) resemble solutions of the Dirichlet boundary value problem on $[0, 2]$, and as $\beta \rightarrow \infty$ our solutions resemble those of the Dirichlet problem on the interval $[0, 1]$. (See sample computation of the smaller solution $\underline{u}(x)$ at \tilde{c} in Figure 6.17 for a small β and Figure 6.18 for a large β .)

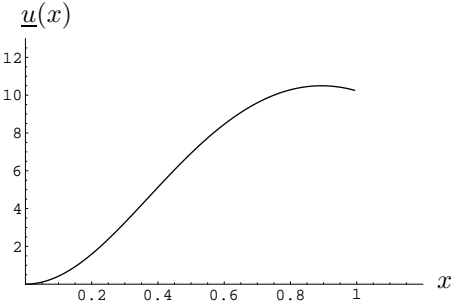


Figure 6.17: Graph of the solution $\underline{u}(x)$ for $a = \lambda_2(\beta)$, $c = 85$, $\rho = 10.49$, and $\beta = 0.5$

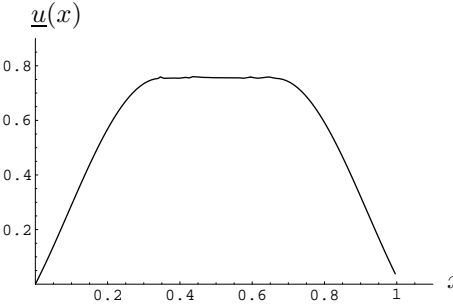


Figure 6.18: Graph of the solution $\underline{u}(x)$ for $a = \lambda_2(\beta)$, $c = 10$, $\rho = 0.7539$, and $\beta = 100$

7 Related Boundary Conditions

In this section we discuss boundary conditions related to those studied in Section 2.

7.1 Single Nonhomogeneous Boundary Condition

First, we consider the boundary conditions where

$$\alpha(u, x) = \begin{cases} \frac{u}{a}; & x = 0 \\ 0; & x = 1 \end{cases}$$

That is, we study the nonlinear boundary value problem

$$\begin{cases} -u''(x) = a u - u^2 - c, & x \in (0, 1), \\ -u(0) u'(0) + [a - u(0)] u(0) = 0, \\ u(1) = 0. \end{cases} \quad (7.1)$$

Note that this problem is equivalent to studying (1.4) and

$$\begin{cases} -u''(x) = a u - u^2 - c, & x \in (0, 1), \\ u'(0) = a - u(0), \\ u(1) = 0. \end{cases} \quad (7.2)$$

In fact, if $u(x)$ is a solution of (1.5), then $v(x) = u(1 - x)$ is a solution of (7.2). Thus the analysis of (1.5) is also applicable to (7.2).

7.2 Two Nonhomogeneous Boundary Conditions

We also consider the boundary condition

$$\alpha(u, x) = \frac{u}{a}; \quad x \in \{0, 1\}. \quad (7.3)$$

That is, we study the nonlinear boundary value problem

$$\begin{cases} -u''(x) = a u - u^2 - c, & x \in (0, 1), \\ -u(0) u'(0) + [a - u(0)] u(0) = 0, \\ -u(1) u'(1) + [u(1) - a] u(1) = 0. \end{cases} \quad (7.4)$$

Studying (7.4) is clearly equivalent to studying the following four problems

$$\begin{cases} -u''(x) = a u - u^2 - c, & x \in (0, 1), \\ u(0) = 0 = u(1), \end{cases} \quad (7.5)$$

$$\begin{cases} -u''(x) = a u - u^2 - c, & x \in (0, 1), \\ u(0) = 0, \\ u'(1) = u(1) - a, \end{cases} \quad (7.6)$$

$$\begin{cases} -u''(x) = a u - u^2 - c, & x \in (0, 1), \\ u'(0) = a - u(0), \\ u(1) = 0, \end{cases} \quad (7.7)$$

and

$$\begin{cases} -u''(x) = a u - u^2 - c, & x \in (0, 1), \\ u'(0) = a - u(0), \\ u'(1) = u(1) - a. \end{cases} \quad (7.8)$$

Note that (7.5) has been studied by [2], (7.6) has been analyzed in Section 2, and this analysis also provides results for (7.7).

We can develop a quadrature method similar to the one in Section 2 to study solutions to (7.8). We focus on the analysis of positive solutions $u(x)$ less than a . Let $u(0) = m$ and $u(1) = q$. It can be easily shown that if $u(x)$ is a solution to (7.8), then $u(1 - x)$ is also a solution with $u(0) = q$ and $u(1) = m$. Thus is it sufficient to obtain results for solutions where $u(0) \leq u(1)$. Because we are requiring our solutions to be less than a , typical solutions will resemble Figure 7.1.

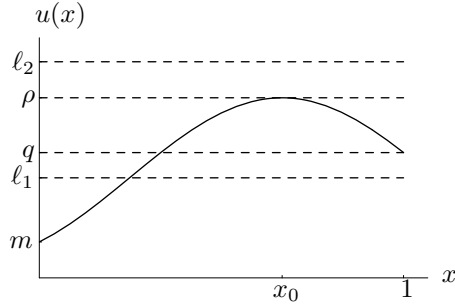


Figure 7.1: Graph of $u(x)$

Namely, there must once again exist an $x_0 \in (0, 1)$ such that $u'(x_0) = 0$ and $u(x_0) = \rho = \|u\|_\infty$. Some calculations easily show that for such a solution to exist the equation $F(\rho) = F(z) + \frac{(z-a)^2}{2}$ (where $F(z)$ is as defined in Section 2) must hold for $z = m$ and $z = q$. Thus once again we define the function $H(z) = F(z) + \frac{(z-a)^2}{2}$, and the roots of $H'(z)$, r_1 and r_2 , must be real and distinct. A typical graph of $H(z)$ is as follows:

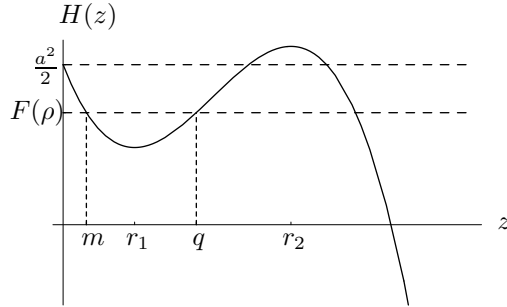


Figure 7.2: Graph of $H(z)$

Noting that $F(\rho) \leq H(\rho)$, we see that $\rho \in [\underline{\rho}, \bar{\rho}] \cap (\theta, \ell_2)$. Here $\underline{\rho} \leq \bar{\rho}$ are such that $F(\underline{\rho}) = \max\{H(r_1), 0\}$ and $F(\bar{\rho}) = \min\left\{\frac{a^2}{2}, H(r_2)\right\}$. In particular, our analysis yields the following result.

Theorem 9. *There exists a positive solution $u(x)$ to (7.8) as described by Figure 7.1 if and only if*

$$G(\rho, c) = \int_m^\rho \frac{1}{\sqrt{F(\rho) - F(s)}} ds + \int_q^\rho \frac{1}{\sqrt{F(\rho) - F(s)}} ds = \sqrt{2},$$

for $(\rho, c) \in S(a) = \{(\rho, c) \mid \rho \in [\underline{\rho}, \bar{\rho}] \cap (\theta, \ell_2), 0 \leq c \leq c_0\}$, where $c_0 < \min\left\{\frac{3a^2}{16}, \frac{(a-1)^2}{4}\right\}$. Here $m \leq q$ are the roots of $F(\rho) = H(z)$ as described in Figure 7.2.

Using this theorem, one can systematically search the domain $S(a)$ to determine the existence of solutions to (7.8).

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Affiliations

Tammy Ladner
Millsaps College
15785 Cable Bridge Rd.
Gulfport, MS 39503
ladnet1@millsaps.edu
twinfp12@bellsouth.net

Anna Little
Samford University
949 D Beacon Parkway E.
Birmingham, AL 35209
avmccuis@samford.edu
trevormg19@hotmail.com

Ken Marks
Millersville University
4757 Sherwood Dr.
Pittsburgh, PA 15236
kgmarks@marauder.millersville.edu

Amber Russell
Mississippi State University
121 Girl Scout Rd.
Grenada, MS 38901
acr31@msstate.edu

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