

1) We consider front propagation for the modified Fisher equation $u_t = u_{xx} + u(1 - u^2)$. We want to study the system as a propagating front so we let $u(x, t) = u(x - ct)$ where c is the front propagation speed. Then with $\xi = x - ct$,

$$\frac{d^2u}{d\xi^2} + c \frac{du}{d\xi} + u(1 - u^2) = 0 \quad (1)$$

As in the text, we can see that we have the two-dimensional dynamical system

$$\begin{aligned} \frac{du}{d\xi} &= v \\ \frac{dv}{d\xi} &= -u(1 - u^2) - cv \end{aligned} \quad (2)$$

Then we have fixed points at $(u^*, v^*) = (0, 0)$ and $(u^*, v^*) = (\pm 1, 0)$. The Jacobian matrix is

$$J = \begin{pmatrix} 0 & 1 \\ 3u^2 - 1 & -c \end{pmatrix} \quad (3)$$

The trace is always $-c$. For $(u^*, v^*) = (\pm 1, 0)$, the determinant is -2 , so we have a saddle point. For $(u^*, v^*) = (0, 0)$, the determinant is 1 . If $u(x, t)$ describe a density, it must be positive and, as described in the text (at the end of 8.1.3), we rule out $c < 2$, so the fixed point is a stable node.

For the stability, we write $u(x, t) = U(x - ct) + \delta u(x, t)$, with $U(\xi)$ a solution. Linearizing in δu , we obtain the PDE

$$\frac{\partial \delta u}{\partial t} = \frac{\partial^2 \delta u}{\partial x^2} + (1 - 3U^2)\delta u \quad (4)$$

We shift to a moving frame defined by $\xi = x - ct$ and $s = t$. We then get the equation (using eqs. (8.31) and (8.32) from the notes):

$$\frac{\partial \delta u}{\partial s} = \frac{\partial^2 \delta u}{\partial \xi^2} + (1 - 3U(\xi)^2)\delta u \quad (5)$$

This is a linear and autonomous PDE and solutions can be written in the form $u(\xi, s) = f(\xi)\exp(-\lambda s)$, where

$$f'' + cf' + (\lambda + 1 - 3U^2)f = 0 \quad (6)$$

To get rid of f' , we right $f(\xi) = \psi(\xi)\exp(-\frac{c\xi}{2})$ to obtain $-\frac{d^2\psi}{d\xi^2} + W(\xi)\psi = \lambda\psi$, where $W(\xi) = 3U^2(\xi) + \frac{c^2}{4} - 1$ is the 'potential'. Then if $|c| > 2$ we get all positive eigenvalues and otherwise get negative eigenvalues. Therefore solutions with $|c| < 2$ are unstable.

2 For the predator-prey model given by

$$\begin{aligned}u_t &= Du_{xx} - uv \\v_t &= \lambda Dv_{xx} + uv\end{aligned}\tag{7}$$

If we examine the possibility of a traveling front solution, with $u(x, t) = u(x - ct)$ and $v(x, t) = v(x - ct)$, we obtain the coupled ode system:

$$\begin{aligned}Du'' + cu' - uv &= 0 \\ \lambda Dv'' + cv' + uv &= 0\end{aligned}\tag{8}$$

We now have a four dimensional system:

$$\begin{aligned}\frac{du}{d\xi} &= z \\ D\frac{dz}{d\xi} &= -cz + uv \\ \frac{dv}{d\xi} &= w \\ \lambda D\frac{dw}{d\xi} &= -cw - uv\end{aligned}\tag{9}$$

We then get a Jacobian that looks like (in the order u, v, z, w):

$$J = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ v/D & u/D & -c/D & 0 \\ -v/D\lambda & -u/D\lambda & 0 & -c/D\lambda \end{pmatrix}\tag{10}$$

We observe that fixed points exist at $(0, 0, 0, 0)$, $(m_1, 0, 0, 0)$, and $(0, m_2, 0, 0)$, with m_1, m_2 arbitrary. First examine the Jacobian evaluated at $(0, 0, 0, 0)$:

$$J_{(0,0,0,0)} = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & -c/D & 0 \\ 0 & 0 & 0 & -c/D\lambda \end{pmatrix}\tag{11}$$

The eigenvalues are 0 (double), $-c/D$, and $-c/D\lambda$. For the other two, we let $m_1 = m_2 = K$, because that's our boundary condition. This gives Jacobians of:

$$J_{(K,0,0,0)} = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & K/D & -c/D & 0 \\ 0 & -K/D\lambda & 0 & -c/D\lambda \end{pmatrix}\tag{12}$$

and

$$J_{(0,K,0,0)} = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ K/D & 0 & -c/D & 0 \\ -K/D\lambda & 0 & 0 & -c/D\lambda \end{pmatrix} \quad (13)$$

Using MATLAB, Mathematica, or by hand, we find that the eigenvalues for the $(K, 0, 0, 0)$ are $0, -c/D$ and $\frac{-c \pm \sqrt{c^2 + 4KD}}{2D}$. For $(0, K, 0, 0)$ we similarly find $0, -c/D\lambda$ and $\frac{-c \pm \sqrt{c^2 - 4DK\lambda}}{2D\lambda}$.

We have three special cases: where $D \approx 0$, where $\lambda \approx 0$, and where D is very small but λ is very large such that $D\lambda \approx O(1)$. First examine when $D \approx 0$. Then we have a 2D system:

$$\begin{aligned} c \frac{du}{d\xi} &= uv \\ c \frac{dv}{d\xi} &= -uv \end{aligned} \quad (14)$$

with Jacobian

$$\begin{pmatrix} v/c & u/c \\ -v/c & -u/c \end{pmatrix} \quad (15)$$

with eigenvalues 0 and $(u - v)/c$ and fixed points at $(K, 0)$ and $(0, K)$.

For $\lambda \approx 0$, we have a 3D system

$$\begin{aligned} \frac{du}{d\xi} &= z \\ D \frac{dz}{d\xi} &= -cz + uv \\ c \frac{dv}{d\xi} &= -uv \end{aligned} \quad (16)$$

with eigenvalues 0 and $\frac{1}{2cD}(uD + zc^2 \pm \sqrt{u^2D^2 - 2uDzc^2 + c^4z^2 + 4Dvc^2})$ with fixed points at $(0, K, 0)$, $(K, 0, 0)$, and $(0, 0, 0)$.

Finally, we have the system where $\lambda D \approx O(1)$ when $D \approx 0$. This system is

$$\begin{aligned} c \frac{du}{d\xi} &= uv \\ \frac{dv}{d\xi} &= w \\ \lambda D \frac{dw}{d\xi} &= -cw - uv \end{aligned} \quad (17)$$

with all the same fixed points as before.

3 We compute the "growth rate" η for the Brusselator within a purely linearized treatment of the problem. First, compute η at fixed $Q(\epsilon = 0) = a/\sqrt{D_u D_v}$. We have the coupled RDE's:

$$\begin{aligned} u_t &= D_u u_{xx} + f(u, v) = D_u u_{xx} + a - (1+b)u + u^2 v \\ v_t &= D_v v_{xx} + g(u, v) = D_v v_{xx} + bu - u^2 v \end{aligned} \quad (18)$$

The fixed point occurs at $(u^*, v^*) = (a, b/a)$. Linearizing and Fourier-decomposing, we get

$$J = \begin{pmatrix} f_u - q^2 D_u & f_v \\ g_u - q^2 D_v \end{pmatrix} = \begin{pmatrix} -(1+b) - 2uv - q^2 D_u & u^2 \\ b - 2uv & u^2 - q^2 D_v \end{pmatrix} = \begin{pmatrix} b-1 - q^2 D_u & a^2 \\ -b & -a^2 - q^2 D_v \end{pmatrix} \quad (19)$$

Let $q = \pm Q$, so $Q^2 = \frac{D_u g_v + D_v f_u}{2D_u D_v} = -\frac{D_u a^2 + D_v(b-1)}{2D_u D_v}$. Additionally, note that the trace and determinant of the above Jacobian are $Tr = b-1-a^2-q^2(D_u+D_v)$ and $D = -bq^2 D_v + a^2 + q^2 D_v + q^2 a^2 D_u + q^4 D_u D_v$, respectively.

Now let's examine the growth rate at a fixed Q . Then $D_u Q^2 = c$, $D_v Q^2 = a/c$, and $(c+1)^2 = b_T$. With $\epsilon = b - b_T$, we can simplify our trace and determinant to $Tr = (1 + \frac{1}{c})(c^2 - a^2) + \epsilon$ and $D = -\frac{\epsilon a^2}{c}$. Then

$$\begin{aligned} \frac{T^2}{4} - D &= \frac{((1+1/c)(c^2 - a^2))^2}{4} + \frac{\epsilon}{2}(c^2 + c - a^2 - \frac{a^2}{c}) + \epsilon a^2/c + \epsilon^2/4 \\ &= (\frac{(1+1/c)(c^2 - a^2)}{2})^2 + \frac{\epsilon}{2}(c^2(1+1/c) - a^2(1-1/c)) \quad (20) \\ &= (\frac{(1+1/c)(c^2 - a^2)}{2})^2 (1 + \frac{\epsilon}{2} \frac{4(c^2(1+1/c) - a^2(1-1/c))}{((1+1/c)(c^2 - a^2))^2}) \end{aligned}$$

so

$$\sqrt{\frac{T^2}{4} - D} \approx \frac{(1+1/c)(c^2 - a^2)}{2} + \frac{\epsilon}{2} \frac{(c^2(1+1/c) - a^2(1-1/c))}{(1+1/c)(c^2 - a^2)} \quad (21)$$

So the (-) eigenvalue gives us

$$-\frac{T}{2} + \sqrt{\frac{T^2}{4} - D} = \frac{\epsilon a^2}{(c+1)(a^2 - c^2)} = \frac{a^2(b - b_T)}{(c+1)(a^2 - c^2)} \quad (22)$$

which is what the notes have for (9.67).

Now we allow Q to vary. Then

$$Q^2(\epsilon) = \frac{D_u g_v + D_v f_u}{2D_v D_u} = \frac{-a^2 D_u + D_v(b-1)}{2D_u D_v} \quad (23)$$

So $D_u Q^2 = c + \epsilon/2$ and $D_v Q^2 = \frac{a^2}{c}(1 + \epsilon/2c)$. Then

$$Tr = (1 + 1/c)(c^2 - a^2) + \frac{\epsilon}{2}(1 - a^2/c^2) \quad (24)$$

$$D = ((c+1)^2 + \epsilon - 1 - c - \frac{\epsilon}{2})(-a^2 - \frac{a^2}{c}(1 + \frac{\epsilon}{2c})) + a^2(\epsilon + (c+1)^2) = -\frac{a^2\epsilon}{c} - \frac{a^2\epsilon^2}{4c^2} \quad (25)$$

If this all gets plugged in to determine the eigenvalues, we get

$$\begin{aligned} -\frac{T}{2} - \sqrt{T/4 - D} &\approx -\frac{1}{2}(1 + 1/c)(c^2 - a^2) - \\ \frac{1}{2}(1 + 1/c)(a^2 - c^2) &\left(1 + \frac{\epsilon}{2} \frac{(1 - a^2/c^2)(1 + 1/c)(c^2 - a^2) + 4a^2/c}{((1 + 1/c)(c^2 - a^2))^2}\right) - \frac{\epsilon}{4}(1 - a^2/c^2) \\ &= \frac{a^2(b - b_T)}{(c + 1)(a^2 - c^2)} \end{aligned} \quad (26)$$

4

We consider the real Ginsburg-Landau equation, $\psi_t = \mu\psi + \psi_{xx} - |\psi|^2\psi$, with ψ a complex field. We investigate the stability of static solutions of the form $\psi(x) = \sqrt{\mu - Q^2}e^{iQx}$. We first write $\psi(x, t) = \sqrt{\mu - Q^2}e^{iQx} + \eta(x)e^{\lambda t} = \xi(x) + \eta(x)e^{\lambda t}$. Then by only keeping terms that are linear in η we get

$$\lambda\eta = \mu\eta + \eta_{xx} - 2|\xi|^2\eta - \xi^2\eta^* \quad (27)$$

We can define η by its expansion

$$\eta = a_0 e^{iQx} + \sum (a_k e^{i(Q+k)x} + b_k e^{i(Q-k)x}) \quad (28)$$

Then

$$\lambda_k \begin{pmatrix} a_k \\ b_k \end{pmatrix} = \begin{pmatrix} \mu - (Q+k)^2 - 2(\mu - Q^2) & -(\mu - Q^2) \\ -(\mu - Q^2) & \mu - (Q-k)^2 - 2(\mu - Q^2) \end{pmatrix} \begin{pmatrix} a_k \\ b_k \end{pmatrix} \quad (29)$$

which gives us $\lambda_{k\pm} = -(\mu - Q^2) - k^2 \pm \sqrt{(2Qk)^2 + (\mu - Q^2)^2}$. To make $\xi(x)$ stable, we require the eigenvalue λ_{k+} to be negative, which gives us our Eckhaus instability.