

ドリフト分岐とその応用

- I : ドリフト分岐と進行波解
- II : ドリフト分岐が生じる具体例
- III: ドリフト分岐点近傍における反射現象

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I : ドリフト分岐と進行波解

反応拡散型モデル方程式系 Reaction-diffusion systems

$$\mathbf{u}_t = \mathbf{D}\Delta\mathbf{u} + \mathbf{F}(\mathbf{u}), \quad t > 0, x \in \Omega \subset \mathbf{R}^n$$

$$\mathbf{D} = \begin{pmatrix} d_1 & \cdots & 0 \\ & \ddots & \\ 0 & \cdots & d_N \end{pmatrix}, \quad \mathbf{u} \in \mathbf{R}^N, \quad \mathbf{F} : \mathbf{R}^N \rightarrow \mathbf{R}^N$$

$$\mathbf{u}_t = \mathbf{D}\Delta\mathbf{u}, \text{ 拡散(Diffusion)}$$

$$\mathbf{u}_t = \mathbf{F}(\mathbf{u}), \text{ 反応(Kinetics)}$$

反応拡散
Reaction-diffusion

$\mathbf{u} = \mathbf{u}(t, x)$ の時間 t , 及び空間 x に関する依存性を調べる.
Dependence on time t , space x

パターン形成のメカニズム
Mechanism of pattern formation

様々な現象と反応拡散モデル方程式 Various reaction-diffusion model systems

- BZ reaction, Keener-Tyson model

$$\begin{cases} u_t = \varepsilon d_1 \Delta u + u(1-u) - \frac{bv(u-a)}{u+a}, \\ v_t = \varepsilon(d_2 \Delta v + u - v), \end{cases}$$



- 燃烧方程式 (combustion model)

$$\begin{cases} T_t = d_1 \Delta T + \beta n f(T), \\ n_t = d_2 \Delta n - \beta n f(T), \end{cases}$$

$$f(T) = e^{\frac{1}{\varepsilon} \left(1 - \frac{1}{1 + \alpha(T-1)} \right)}$$



- 結晶成長, Phase-Field model (Kobayashi)

$$\begin{cases} \tau p_t = \operatorname{div}\{d(x)\nabla p\} + f(p, T), \\ T_t = d_2 \Delta T - \kappa p_t, \\ f(p, T) = p(1-p)(p-a(T)) \end{cases}$$



- 形態形成 Gierer-Meinhardt model

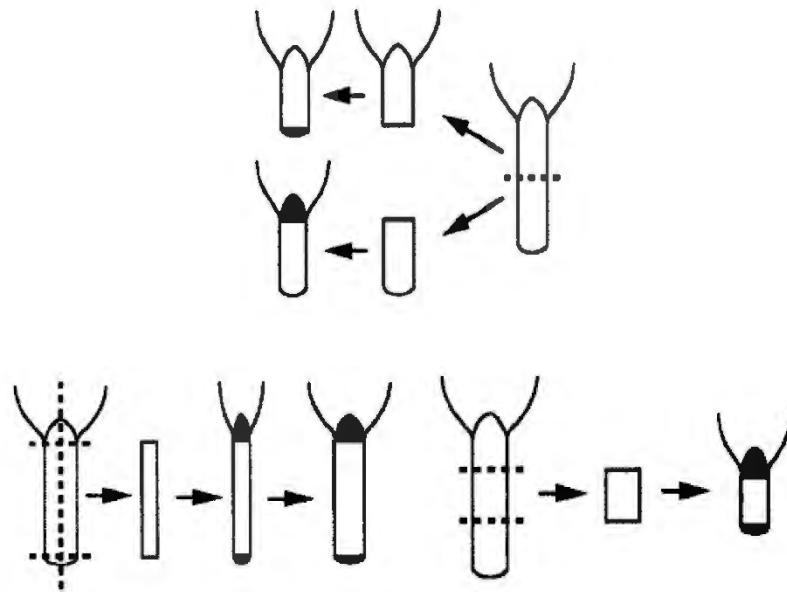
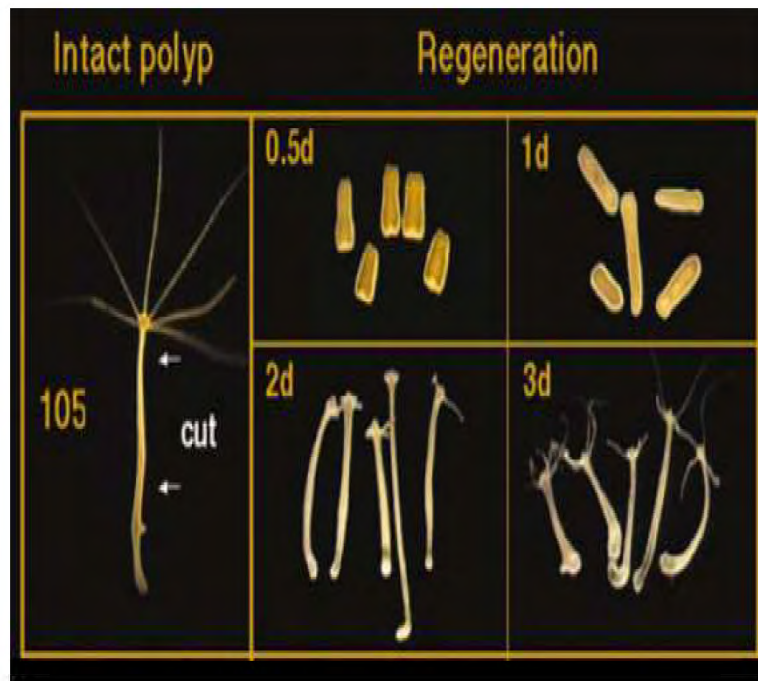


$$\begin{cases} u_t = d_1 \Delta u - u + \frac{u^p}{v^q}, \\ \tau v_t = d_2 \Delta v - v + \frac{u^r}{v^s}, \end{cases} \quad t > 0, x \in \Omega, p > 1, 0 < \frac{p-1}{q} < \frac{r}{s+1}$$

Regeneration of hydra

$$\Omega \subset \mathbf{R}^1, \mathbf{R}^2, \quad 0 < d_1 \ll 1$$

Ecology of Hydra



- nerve impulse, FitzHugh-Nagumo model

$$\begin{cases} u_t = u_{xx} + f(u) - v, \\ v_t = \varepsilon(u - \gamma v), \end{cases} \quad t > 0, x \in \mathbf{R}^1$$

$$f(u) = u(1-u)(u-a)$$

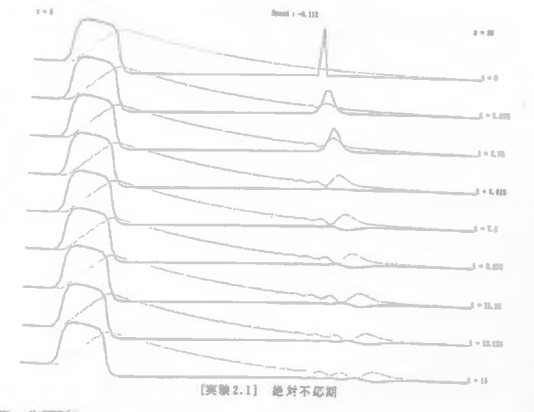
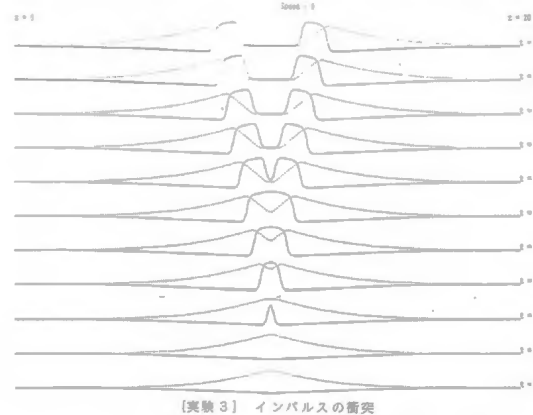
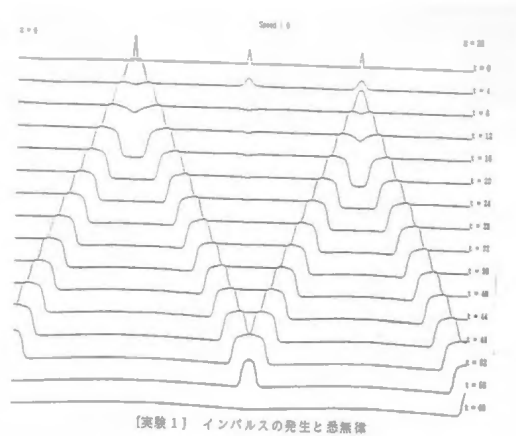
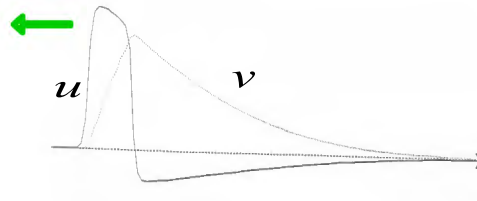
$$0 < \varepsilon \ll 1, \gamma > 0$$

Existence, Hastings '76

Stability, Jones '84

Yanagida '85

Traveling solution

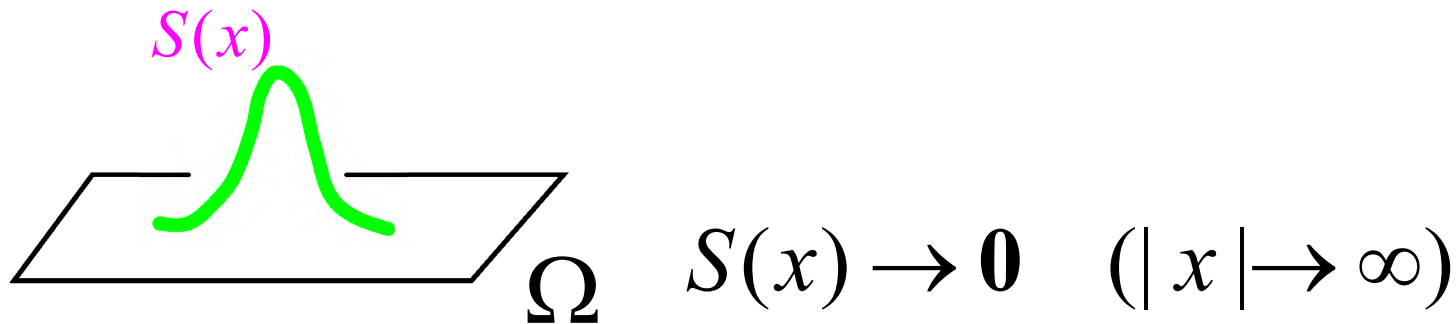


Reaction-diffusion systems

$$\mathbf{u}_t = \mathbf{D}\Delta\mathbf{u} + \mathbf{F}(\mathbf{u}), \quad t > 0, x \in \Omega \subset \mathbf{R}^n$$

$$\mathbf{D} = \begin{pmatrix} d_1 & \cdots & 0 \\ & \ddots & \\ 0 & \cdots & d_N \end{pmatrix}, \quad \mathbf{u} \in \mathbf{R}^N, \quad \mathbf{F}: \mathbf{R}^N \rightarrow \mathbf{R}^N$$

パルス状局在解 (pulse like localized solutions)



Ex. 神経パルス, FitzHugh-Nagumo model

$$\begin{cases} u_t = u_{xx} + f(u) - v, \\ v_t = \varepsilon(u - \gamma v), \end{cases} \quad t > 0, x \in \mathbf{R}^1$$

$$f(u) = u(1-u)(u-a)$$

$$0 < \varepsilon \ll 1, \gamma > 0, 0 < a < \frac{1}{2}$$

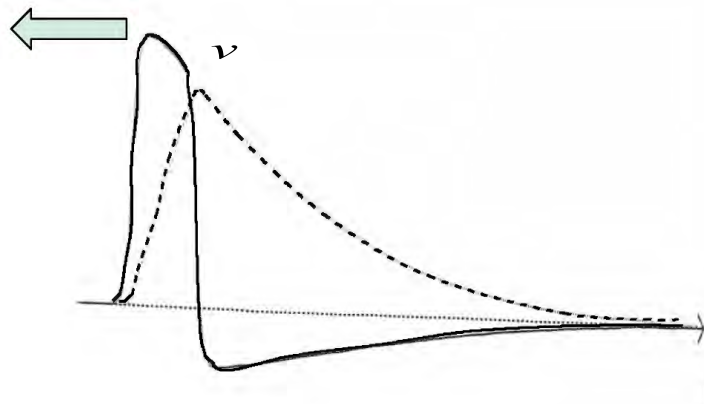
Existence, Hastings '76

Stability, Jones '84

Yanagida '85

Stable Traveling pulse
solution

進行波



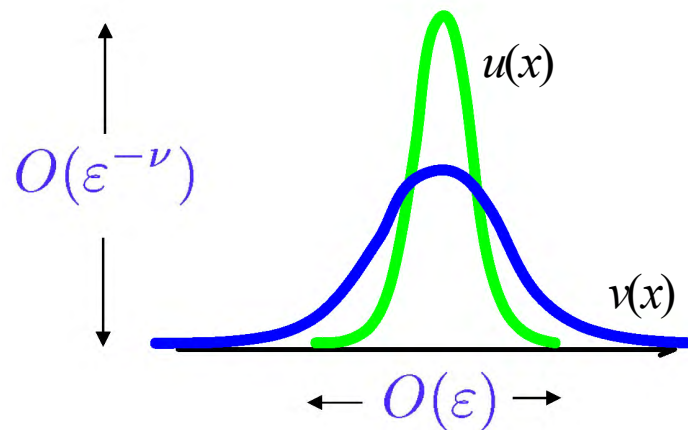
Ex. Gierer-Meinhardt model

$$\begin{cases} u_t = d_1 \Delta u - u + \frac{u^p}{v^q}, \\ \tau v_t = d_2 \Delta v - v + \frac{u^r}{v^s}, \end{cases} \quad t > 0, x \in \Omega, \quad p > 1, 0 < \frac{p-1}{q} < \frac{r}{s+1}$$

$$\Omega \subset \mathbf{R}^1, \mathbf{R}^2, \quad 0 < d_1 \ll 1$$

$$d_1 = \varepsilon^2 \ll 1, \quad 0 \leq \tau \ll 1 \quad \longrightarrow$$

Pulse-like localized **Spike** solutions スパイク解



Ni, Takagi '91

Ni, Takagi, Yanagida '99

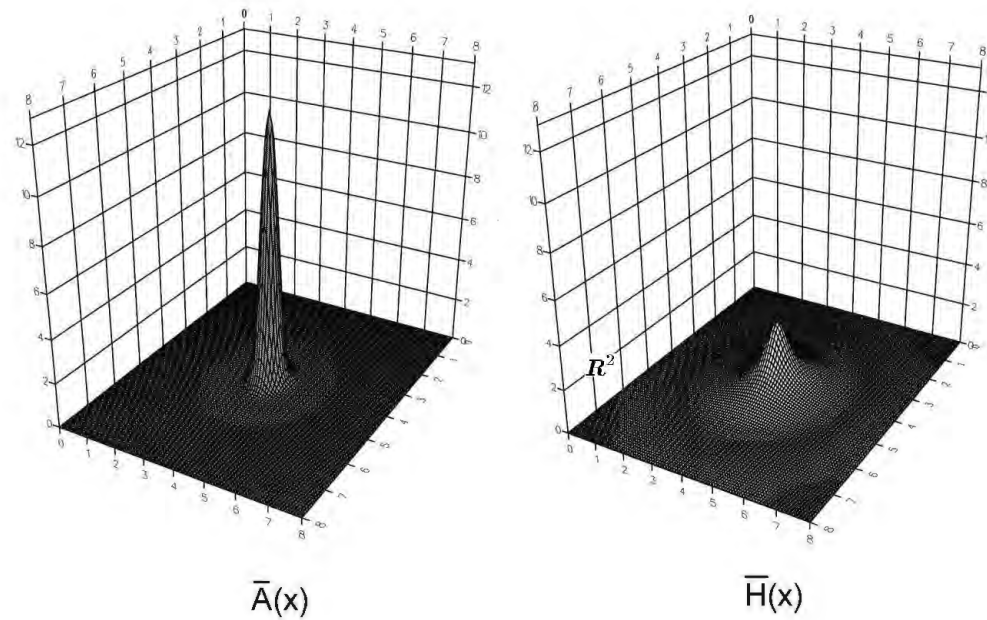
Ei, Wei '02

1D
stationary



2D

Spike solution of Gierer-Meinhardt



Stationary spike solution in R^2
(Radially symmetric)
(E. Wei 02)

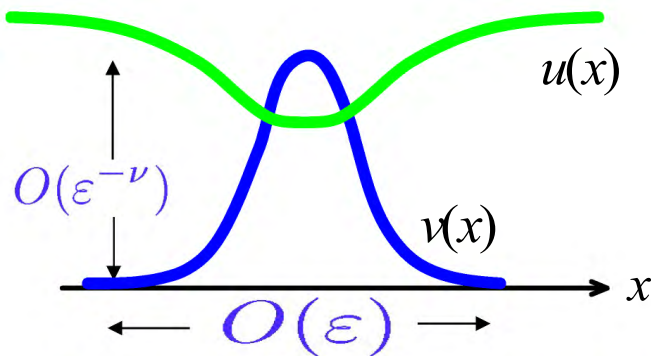


Ex. Gray-Scott model

$$\begin{cases} u_t = d_1 \Delta u - uv^2 + A(1-u), \\ v_t = d_2 \Delta v + uv^2 - (A+k)v, \end{cases} \quad t > 0, x \in \Omega \subset \mathbf{R}^1, \mathbf{R}^2$$

Pulse-like localized Spike solutions スパイク解

$$(u(x), v(x)) \rightarrow (1, 0) \quad (|x| \rightarrow \infty)$$



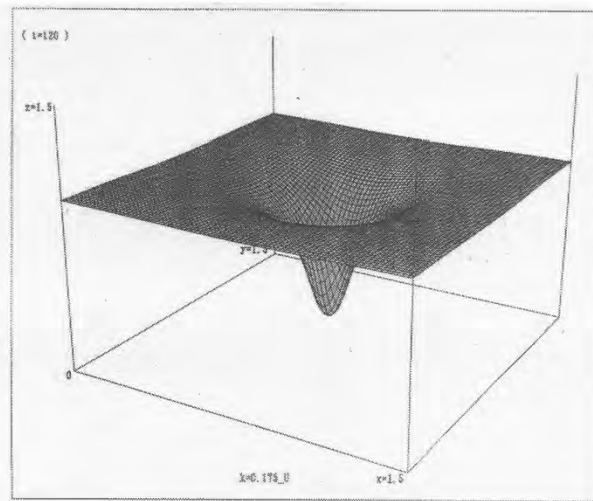
(Wei'01)

2 D

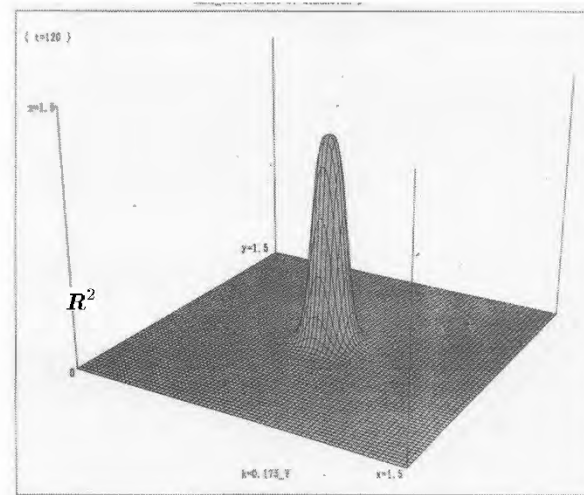
$$d_2 = \varepsilon^2, \quad A = \varepsilon^2 a, \quad k = \varepsilon^\mu b \quad (0 < \mu < 1)$$

Stationary in $\mathbf{R}^1$
(Doelman et.al.99)

Spike solution of Gray-Scott model



u 成分



v 成分

Stationary solution in R^2
(Wei 01)

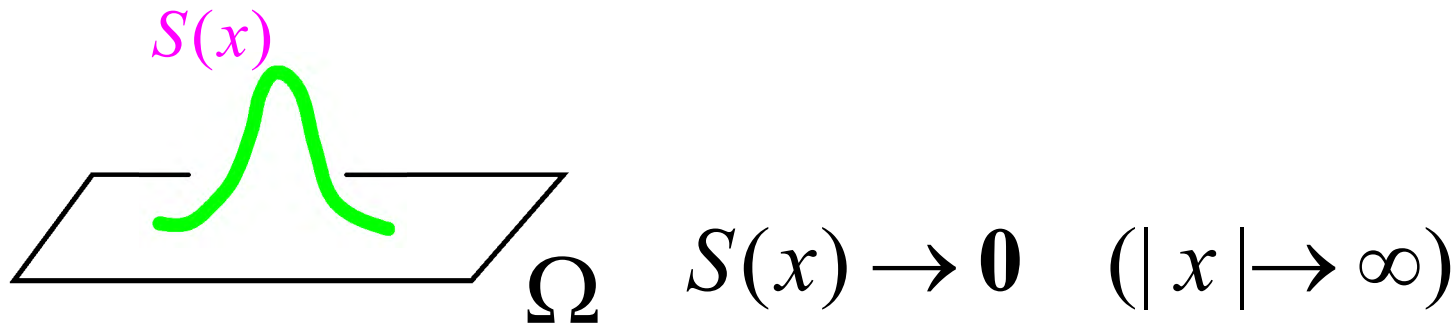


Reaction-diffusion systems

$$\mathbf{u}_t = \mathbf{D}\Delta\mathbf{u} + \mathbf{F}(\mathbf{u}), \quad t > 0, x \in \Omega \subset \mathbf{R}^n$$

$$\mathbf{D} = \begin{pmatrix} d_1 & \cdots & 0 \\ & \ddots & \\ 0 & \cdots & d_N \end{pmatrix}, \quad \mathbf{u} \in \mathbf{R}^N, \quad \mathbf{F}: \mathbf{R}^N \rightarrow \mathbf{R}^N$$

パルス状局在解 (pulse like localized solutions)

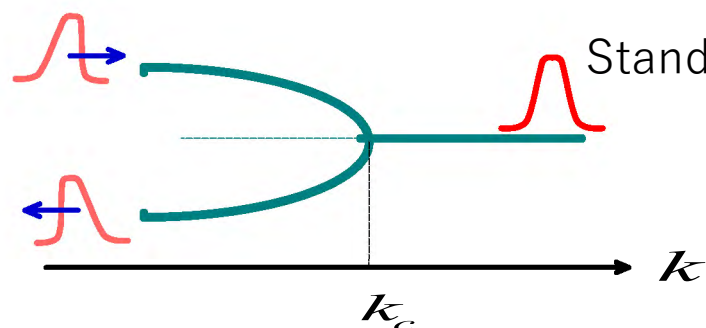


進行パルスの分岐: ドリフト分岐

$$\mathbf{u}_t = D\Delta\mathbf{u} + \mathbf{F}(\mathbf{u}; k)$$

方程式にパラメータ k を導入

Traveling pulses 進行波解



Standing pulses 定常解 (偶関数と仮定)

$k = k_c$; 分岐点 (ドリフト分岐点)

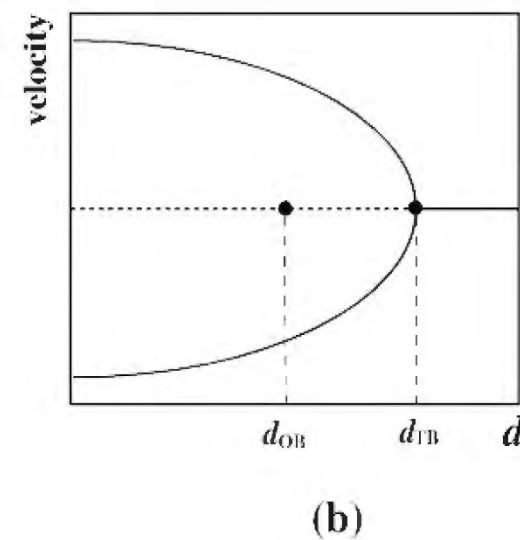
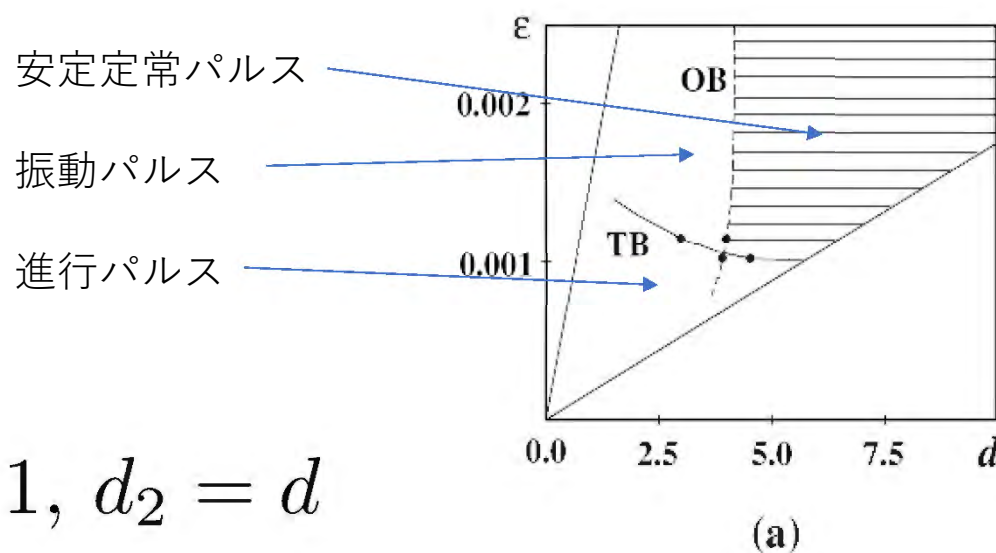
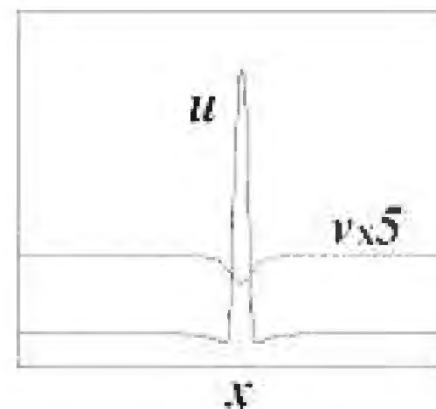
ドリフト分岐の例

E., Mimura, Nagayama 01

$$\begin{cases} u_t = d_1 u_{xx} + \frac{1}{\varepsilon} f(u, v), \\ v_t = d_2 v_{xx} + g(u, v), \end{cases} \quad t > 0, x \in \mathbf{R}^1$$

$$f(u, v) = -au + \exp(u/(1+u/c))v,$$

$$g(u, v) = h(v^* - v) - \exp(u/(1+u/c))v$$

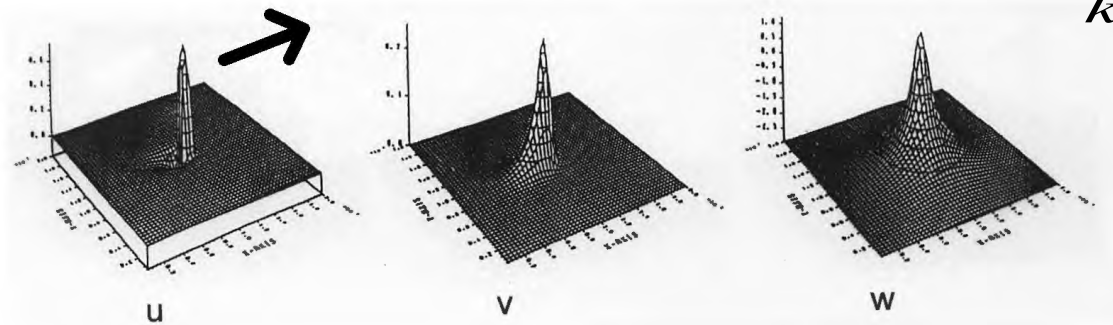
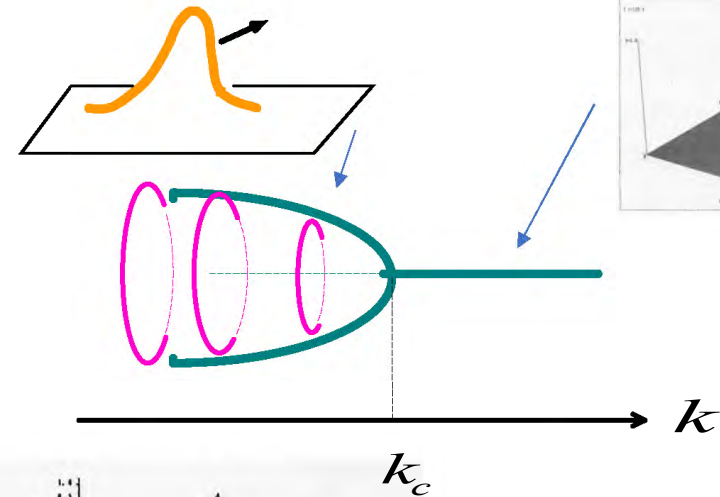


$$d_1 = 1, d_2 = d$$

Kawaguchi-Mimura Model 98

$$\begin{cases} \sigma u_t = \varepsilon \Delta u + \varepsilon^{-1} f(u, v, w), \\ v_t = \Delta v + u - v + h_1, \\ \tau w_t = d \Delta w + u - w + h_2 \end{cases} \quad t > 0, x \in \Omega \subset \mathbf{R}^2,$$

$$f(u, v, w) = ru - u^3 - k_1 v - k_2 w.$$



$$\begin{aligned} \varepsilon &= 0.1, \sigma = 0.04, r = 1.5, k_1 = 1.0, k_2 = 5.0, \\ h_1 &= 1.0, h_2 = 0.8, \tau = 0.01, d = 7.0 \end{aligned}$$

ドリフト分岐点の構造 -ジョルダンブロック型退化-

例: $L = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$

固有方程式 $\lambda^2 = 0$

$$\Phi_0 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, L\Phi_0 = \mathbf{0}, \dim \text{Ker} L = 1$$
$$\Phi_1 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}, L\Phi_1 = \Phi_0, \text{Ker} L^2 = \mathbb{R}^2$$

退化:

0 固有値を持つこと

(実部 0 の固有値を持つこと)

ジョルダンブロック型:

$$\text{Ker} L^2 \supsetneq \text{Ker} L$$
$$\exists \Phi_1 \text{ s.t. } L\Phi_1 = \Phi_0$$

半単純: $\text{Ker} L^2 = \text{Ker} L$

単純: $\dim \text{Ker} L = \dim \text{Ker} L^2 = 1$

進行パルスの分岐

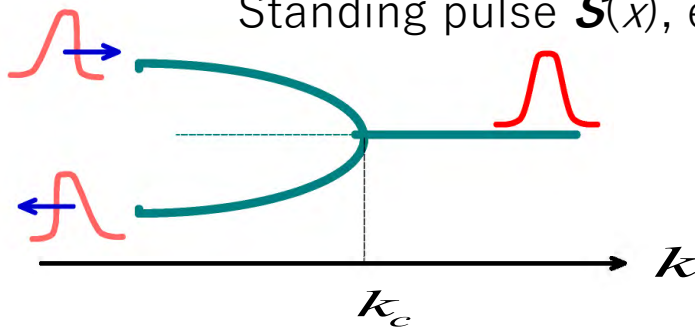
$$U_t = D\partial_x^2 U + F(U; k), \quad -\infty < x < +\infty \quad \text{方程式にパラメータ } \mathbf{k} \text{ を導入}$$

$$U \in \mathbb{R}^N, \quad D = \text{diag}\{d_1, \dots, d_N\}$$

Traveling pulses

Standing pulse $\mathbf{S}(x)$, even

$k = k_c$; 分岐点 (ドリフト分岐点)



$$L = D\partial_x^2 + F'(S(x); k_c) \quad \text{線形化作用素}$$

$$U_t = DU_{xx} + F(U) + \eta G(U) \quad (= F(U; k_c + \eta))$$

$$= \mathcal{L}(U) + \eta G(U) \quad \text{平行移動の自由度}$$

命題: 0 が単純固有値
なら k_c は分岐点でない

$$\mathcal{L}(S(x)) = 0 \Rightarrow \underbrace{\mathcal{L}'(S(x))}_{L} S_x = 0 \Rightarrow LS_x = 0 \quad \text{退化?}$$

単純固有値である場合の命題

平行移動の自由度 $LS_x = 0$

命題. 0 が L の単純固有値で

$$\sigma(L) = \sigma_1 \cup \{0\}, \sigma_1 \subset \{Re(\lambda) < -\gamma < 0\}$$

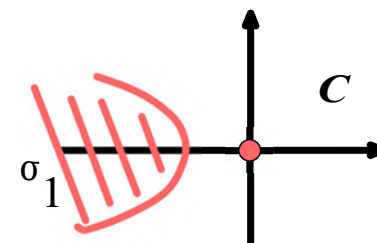
ならば初期値が $S(x)$ に十分近い

$$U_t = D\partial_x^2 U + F(U), -\infty < x < +\infty$$

の解 $U(t, x)$ に対して, ある b があって

$$|U(t, x) - S(x - b)| \rightarrow 0 \quad (t \rightarrow \infty)$$

となる. $\longrightarrow$ $S(x)$ は線形安定, という



Dynamics of pulses near singularity

- Properties of the linearized operator L

1. L has always the zero eigenvalue

$$LS_x = \mathbf{0} \quad (LS_y = \mathbf{0})$$

2. L has another singularity

- Jordan Block (odd) $L\psi_1 = -S_x \quad (L\psi_2 = -S_y)$

- Another zero eigenfunctions
(symmetric, even) $L\psi_j = \mathbf{0}$

- Hopf point (symmetric, even)

- $\dots \cdot L\psi_1 = -\mu\psi_2, \quad L\psi_2 = \mu\psi_1 \quad (\mu > 0)$

Center Manifold Theory

$$u \sim S(x - p) + \sum q_j \psi_j(x - p)$$

Jordan Block (1D case) (bifurcation diagram)

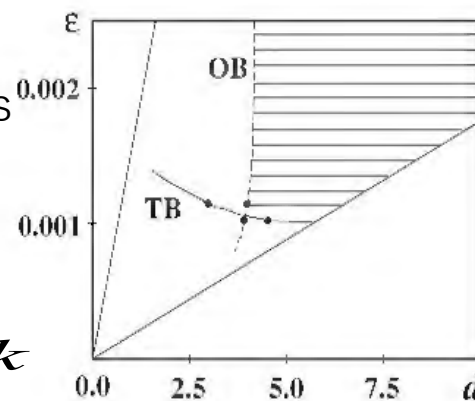
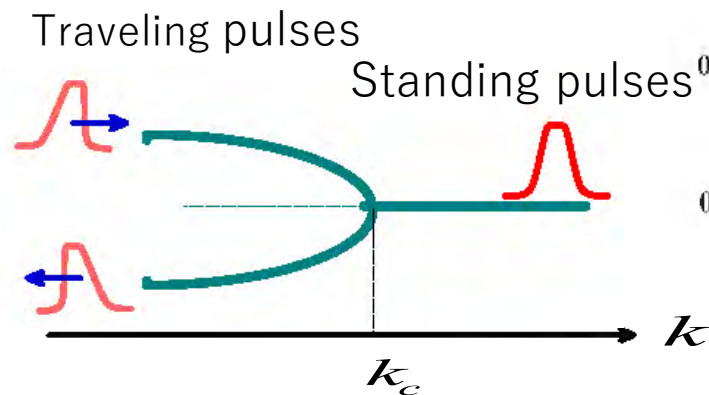
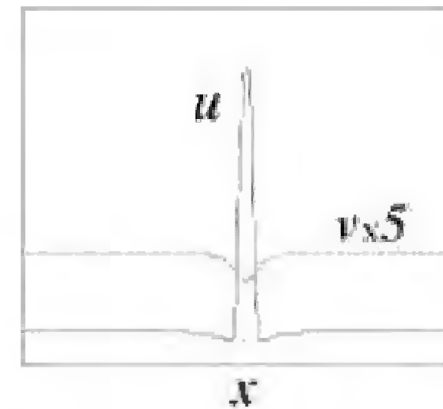
E., Mimura, Nagayama 01

$$LS_x = 0, \quad L\psi = -S_x \quad \mathbf{u} \approx S(x-p) + q\psi(x-p)$$

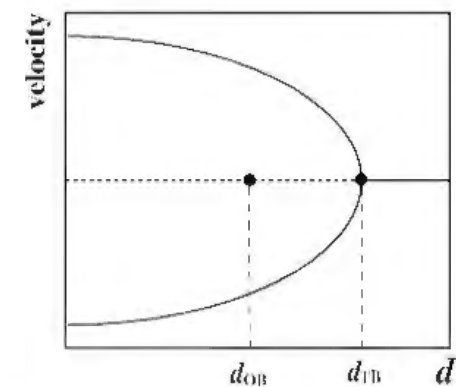
$$\begin{cases} u_t = d_1 u_{xx} + \frac{1}{\varepsilon} f(u, v), \\ v_t = d_2 v_{xx} + g(u, v), \end{cases} \quad t > 0, x \in \mathbf{R}^1$$

$$f(u, v) = -au + \exp(u/(1+u/c))v,$$

$$g(u, v) = h(v^* - v) - \exp(u/(1+u/c))v$$



(a)



(b)

Construction of traveling pulses

$$\mathbf{u}_t = D\mathbf{u}_{xx} + F(\mathbf{u}) + \eta g(\mathbf{u}) (= F(\mathbf{u}; k_c + \eta))$$

$$= \mathcal{L}(\mathbf{u}) + \eta g(\mathbf{u})$$

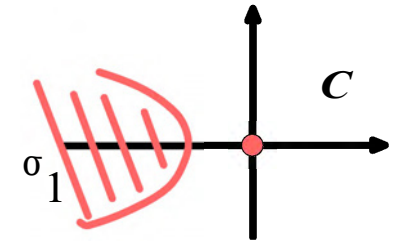
$$X = L^2(\mathbf{R}^1)$$

Assume:

$$* \exists S(x) \text{ s.t. } \mathcal{L}(S(x)) \equiv 0$$

$$* L = \mathcal{L}'(S), LS_x = 0, L\psi = -S_x$$

$$* \sigma(L) = \sigma_1 \cup \{0\}, \sigma_1 \subset \{Re(\lambda) < -\gamma < 0\}$$



$$\text{Let } Q = \frac{1}{2\pi i} \int_C (\lambda - L)^{-1} d\lambda, R = Id - Q \quad L = D\partial_x^2 + F'(S(x))$$

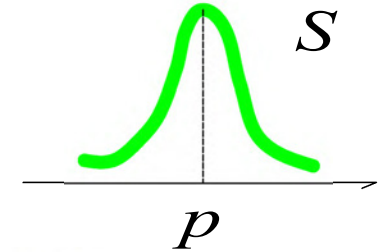
$$* QX = Ker L^2 = span\{S_x, \psi\} = E \quad RX = E^\perp$$

REM. $QX = span\{S_x\} \Rightarrow S(x)$; stable in linearized sense.

$$\mathcal{M} := \{S(\cdot - p) ; \forall p \in \mathbf{R}^1\}$$

Proposition

$$\begin{aligned} dist(\mathbf{u}, \mathcal{M}) < \delta &\Rightarrow \exists p, q \in \mathbf{R}^1, \exists \mathbf{w} \in E^\perp \\ \text{s.t. } \mathbf{u} &= S(x - p) + q\psi(x - p) + \mathbf{w}(x - p) \end{aligned}$$



For $\mathbf{u}$ nbd. of $\mathcal{M}$, $\mathbf{u} \iff (p, q, \mathbf{w}) \in \mathbf{R} \times \mathbf{R} \times E^\perp$

Theorem (c.f. E. Wei '02)

$$\mathbf{u}_t = \mathcal{L}(\mathbf{u}) + \eta g(\mathbf{u}) \iff \begin{cases} \dot{p} = H_1(q, \mathbf{w}) + \eta G_1(q, \mathbf{w}), \\ \dot{q} = H_2(q, \mathbf{w}) + \eta G_2(q, \mathbf{w}), \\ \mathbf{w}_t = L\mathbf{w} + H_3(q, \mathbf{w}) + \eta G_3(q, \mathbf{w}) \end{cases}$$

$$\begin{aligned} &\exists \text{ Locally attractive invariant manifold,} \\ \mathbf{w} = \sigma(q; \eta) &: \rightarrow E^\perp \text{ s.t. } \|\sigma\|_\omega \leq O(q^2 + |\eta|) \quad (X^\omega \hookrightarrow C^1(\mathbf{R})) \end{aligned}$$

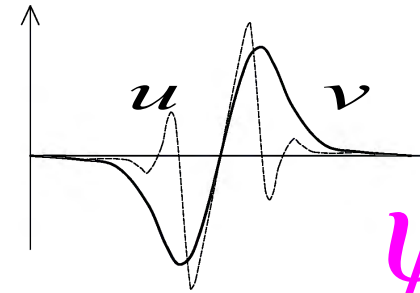
$$\mathbf{u}(t, x) = S(x - p) + q\psi(x - p) + \sigma(q; \eta)(x - p)$$

Dynamics of q

$$\begin{aligned}
\mathbf{u}_t &= D\mathbf{u}_{xx} + F(\mathbf{u}) + \eta g(\mathbf{u}) \quad (= F(\mathbf{u}; k_c + \eta)) \\
&= \mathcal{L}(\mathbf{u}) + \eta g(\mathbf{u}) \quad \mathbf{A}(S(x)) = 0 \\
\mathbf{u}(t, x) &= S(x-p) + q\psi(x-p) + q^2\xi(x-p) + \eta\zeta(x-p) + \underbrace{\mathbf{v}(t, x-p)}_{= O(q^3 + \eta^2)} \quad \mathbf{u} = \begin{pmatrix} u \\ v \end{pmatrix} \\
&\quad \xi, \zeta, \mathbf{v} \in E^\perp \quad (E^\perp = RX)
\end{aligned}$$

$$\begin{aligned} L &= \mathcal{L}'(S), \quad LS_x = 0, \quad L^\exists \psi = -S_x \\ L^* \varphi^* &= 0, \quad L^* \psi^* = -\varphi^* \quad \text{All odd} \end{aligned}$$

$$\begin{aligned} \langle \psi, S_x \rangle &= \langle \psi, \psi^* \rangle = 0, \langle S_x, \psi^* \rangle = 1, \\ \langle \psi, \varphi^* \rangle &= 1, \langle S_x, \varphi^* \rangle = 0 \end{aligned}$$



$$E^{\perp} = \{ \mathbf{v}; \langle \mathbf{v}, \psi^* \rangle = \langle \mathbf{v}, \varphi^* \rangle = 0 \} \ni (\text{even functions})$$



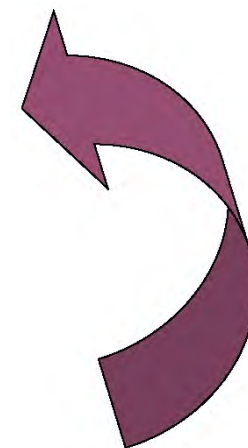
$$\mathbf{u}_t(t, x) = \dot{p}S_x(x-p) + \dot{q}\psi(x-p) - \dot{p}q\psi_x(x-p) + \dots$$

$$\mathcal{A}(\mathbf{u}) + \eta g(\mathbf{u}) = Lv(t, x-p) - qS_x(x-p) + \eta g(S(x-p)) + \dots$$

$$x-p \Rightarrow x$$



$$\begin{aligned} & -\dot{p}S_x + \dot{q}\psi - \dot{p}q\psi_x + 2q\dot{q}\xi - q^2\dot{p}\xi_x - \eta\dot{p}\zeta_x - \dot{p}v_x + v_t \\ &= Lv + q^2L\xi + \eta L\zeta - qS_x + \eta g(S) + \frac{1}{2}q^2F''(S)\psi^2 + \eta qg'(S)\psi + O(\eta^2 + q^3) \end{aligned}$$



$$\langle \cdot, \psi^* \rangle$$



$$\begin{aligned} \dot{p}(1 + O(|q| + |\eta|)) &= q + O(q^2 + \eta^2) \\ \therefore \dot{p} &= q + O(q^2 + \eta^2) \end{aligned}$$

$$\langle \cdot, \varphi^* \rangle$$

$$\dot{q}(1 + O(q^2 + \eta^2)) = O(q^2 + \eta^2)$$

$$\therefore \dot{q} = O(q^2 + \eta^2)$$

$$\begin{aligned}
\dot{p} &= q + O(q^2 + \eta^2) \\
\dot{q} &= O(q^2 + \eta^2) \\
\|\mathbf{v}\|_\omega &\leq O(q^2 + |\eta|)
\end{aligned}
\qquad
\begin{aligned}
& -\dot{p}S_x + \dot{q}\psi - \dot{p}q\psi_x + 2q\dot{q}\xi - q^2\dot{p}\xi_x - \eta\dot{p}\zeta_x - \dot{p}\mathbf{v}_x + \mathbf{v}_t \\
&= L\mathbf{v} + q^2L\xi + \eta L\zeta - qS_x + \eta g(S) + \frac{1}{2}q^2F''(S)\psi^2 + \eta qg'(S)\psi + O(\eta^2 + q^3)
\end{aligned}$$

$$\begin{aligned}
|\eta q| &\leq O(|q|^3 + |\eta|^{3/2}) \quad \Downarrow \\
& O(q^2 + \eta^2)S_x + \dot{q}\psi - q^2\psi_x + qO(q^2 + \eta^2)\psi_x + 2q\dot{q}\xi \\
& -q^3\xi_x + q^2O(q^2 + \eta^2)\xi_x - \eta q\zeta_x + \eta O(q^2 + \eta^2)\zeta_x - q\mathbf{v}_x + \mathbf{v}_t \\
&= L\mathbf{v} + q^2\{L\xi + \frac{1}{2}F''(S)\psi^2\} + \eta\{L\zeta + g(S)\} + O(|q|^3 + |\eta|^{3/2})
\end{aligned}$$

$$\begin{aligned}
& \Downarrow \\
\text{In } E^\perp \quad & -q^2\psi_x + \mathbf{v}_t = L\mathbf{v} + q^2\{L\xi + \frac{1}{2}F''(S)\psi^2\} + \eta\{L\zeta + g(S)\} + O(|q|^3 + |\eta|^{3/2})
\end{aligned}$$

$$q^2; -\psi_x = L\xi + \frac{1}{2}F''(S)\psi^2 \quad \Downarrow \quad \eta; \quad 0 = L\zeta + g(S)$$

$$\mathbf{v}_t = L\mathbf{v} + O(|q|^3 + |\eta|^{3/2}) \quad \text{In } E^\perp$$

$$\Downarrow \\
\mathbf{v} = O(|q|^3 + |\eta|^{3/2})$$

$$\dot{q}\psi + qO(q^2 + \eta^2)\psi_x + 2q\dot{q}\xi - q^3\xi_x - \eta q\zeta_x + \mathbf{v}_t \\ = L\mathbf{v} + q^3\{F''(S)\psi\xi + \frac{1}{6}F'''(S)\psi^3\} + \eta q\{F''(S)\psi\zeta + g'(S)\psi\} + O(q^4 + |\eta|^{3/2})$$

$$\begin{aligned} & F(S + q\psi + q^2\xi + \eta\zeta) \\ &= F(S) + F'(S)(q\psi + q^2\xi + \eta\zeta) + \frac{1}{2}F''(S)(q\psi + q^2\xi + \eta\zeta)^2 + \frac{1}{6}F'''(S)(q\psi + q^2\xi + \eta\zeta)^3 \\ &= \cdots + q^3\{F''(S)\psi\xi + \frac{1}{6}F'''(S)\psi^3\} + \eta qF''(S)\psi\zeta + O(q^4 + |\eta|^{3/2}) \\ \eta g(S + q\psi + \cdots) &= \eta g(S) + \eta qg'(S)\psi + O(q^4 + |\eta|^{3/2}) \end{aligned}$$

$$\langle \cdot, \varphi^* \rangle$$

$$\dot{q} = -M_1 q^3 + M_2 \eta q + O(q^4 + \eta^{3/2})$$

$$M_1 = -\langle \xi_x + F''(S)\psi\xi + \frac{1}{6}F'''(S)\psi^3, \varphi^* \rangle$$

$$M_2 = \langle \zeta_x + F''(S)\psi\zeta + g'(S)\psi, \varphi^* \rangle$$

不変多様体の存在

$\exists$ Locally attractive invariant manifold,

$$w = \sigma(q; \eta) : \rightarrow RX \text{ s.t. } \|\sigma\|_{\omega} \leq O(q^3 + |\eta|^{3/2})$$

$$U(t, x) = S(x - p) + q\psi(x - p) + q^2\xi(x - p) + \eta\zeta(x - p) + \sigma(q; \eta)(x - p)$$

$$\therefore \begin{cases} \dot{p} = q + O(q^2 + \eta^2) \\ \dot{q} = -M_1 q^3 + M_2 \eta q + O(q^4 + \eta^{3/2}) \end{cases}$$

$$\begin{aligned} M_1 &= -\langle \xi_x + F''(S)\psi\xi + \frac{1}{6}F'''(S)\psi^3, \varphi^* \rangle & q^2; & -\psi_x = L\xi + \frac{1}{2}F''(S)\psi^2 \\ M_2 &= \langle \zeta_x + F''(S)\psi\zeta + g'(S)\psi, \varphi^* \rangle & \eta; & 0 = L\zeta + g(S) \end{aligned}$$

進行パルスの分岐

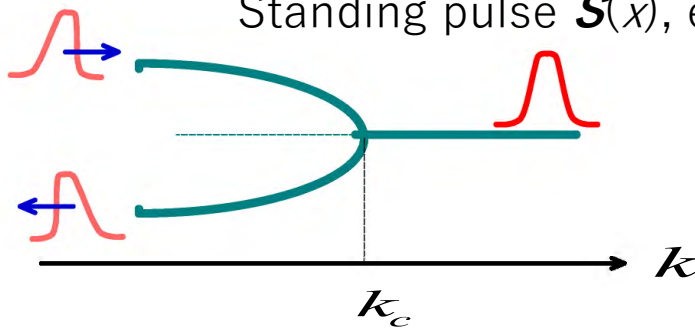
$$U_t = D\partial_x^2 U + F(U; k), \quad -\infty < x < +\infty \quad \text{方程式にパラメータ } \mathbf{k} \text{ を導入}$$

$$U \in \mathbb{R}^N, \quad D = \text{diag}\{d_1, \dots, d_N\}$$

Traveling pulses

Standing pulse $\mathbf{S}(x)$, even

$k = k_c$; 分岐点 (ドリフト分岐点)



$$L = D\partial_x^2 + F'(S(x); k_c) \quad \text{線形化作用素}$$

$$U_t = DU_{xx} + F(U) + \eta G(U) \quad (= F(U; k_c + \eta))$$

$$= \mathcal{L}(U) + \eta G(U) \quad \text{平行移動の自由度}$$

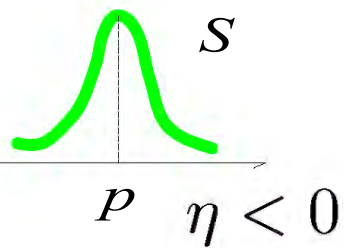
命題: 0 が単純固有値
なら k_c は分岐点でない

$$\mathcal{L}(S(x)) = 0 \Rightarrow \underbrace{\mathcal{L}'(S(x))}_{L} S_x = 0 \Rightarrow LS_x = 0 \quad LS_x = 0, \quad L\psi = -S_x$$

Jordan Block型縮退

$$\dot{p} = q$$

$$\dot{q} = -M_1 q^3 + M_2 \eta q$$

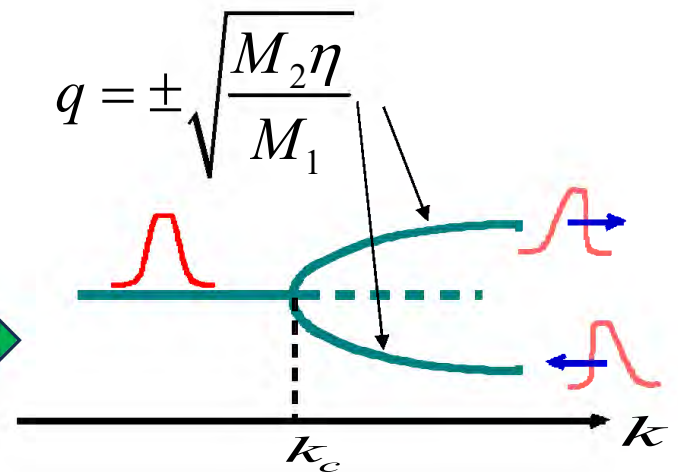
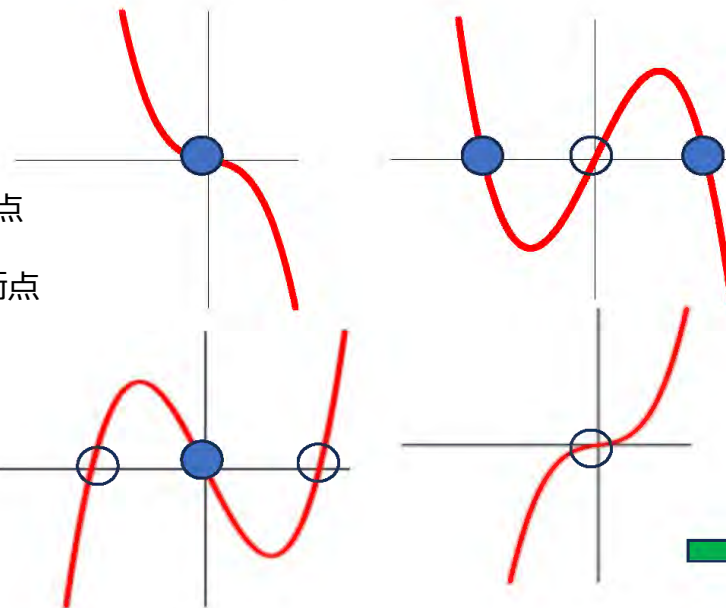


$$k = k_c + \eta$$

$$\eta > 0$$

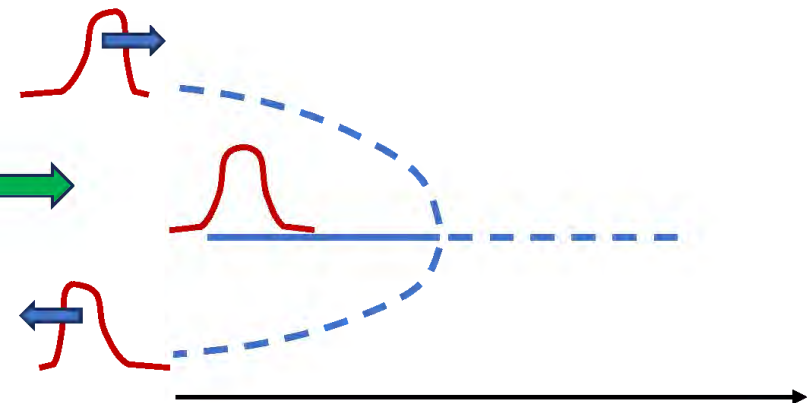
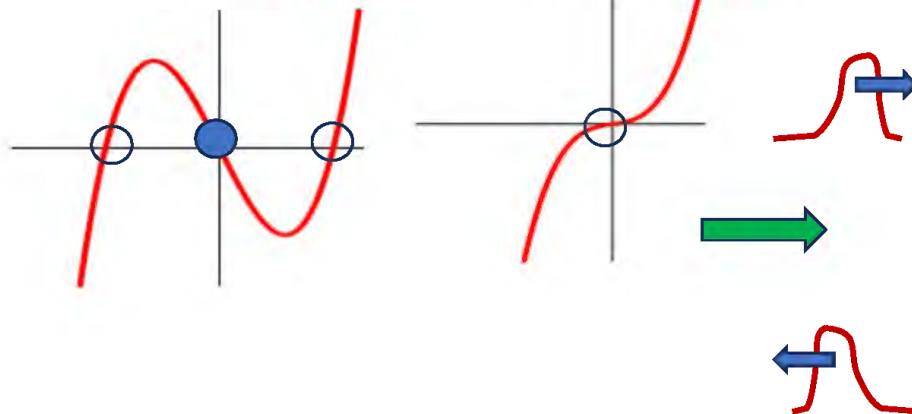
$$M_1, M_2 > 0 \Rightarrow$$

● 安定平衡点
○ 不安定平衡点



Super-critical分岐
超臨界分岐

$$M_1 < 0, M_2 > 0 \Rightarrow$$



Sub-critical 分岐
劣臨界分岐

※ M_2 の符号はパラメータ k の方向を決める

Example of Drift Bifurcation

E., Ikeda, Kawana 08

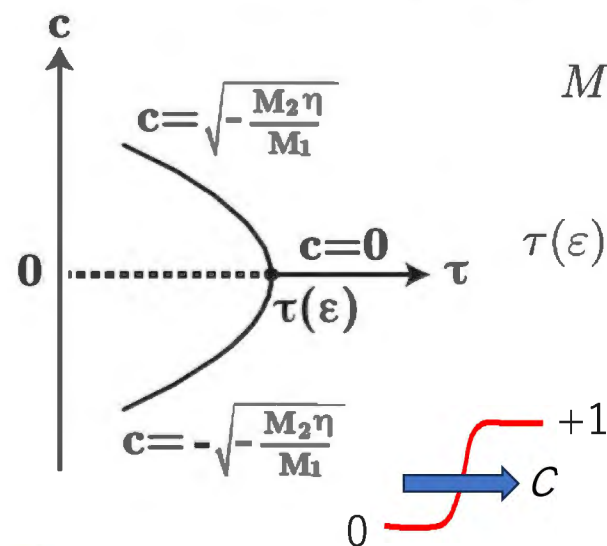
$$\begin{cases} \varepsilon \tau u_t &= \varepsilon^2 u_{xx} + f(u, v), \\ v_t &= dv_{xx} + g(u, v), \end{cases} \quad t > 0, x \in \mathbf{R}.$$

$$f(u, v) = u(1 - u)(u - \frac{1}{2}v - \frac{1}{2}), \quad g(u, v) = u - v,$$

$$\dot{p} = q$$

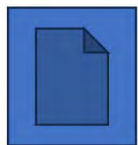
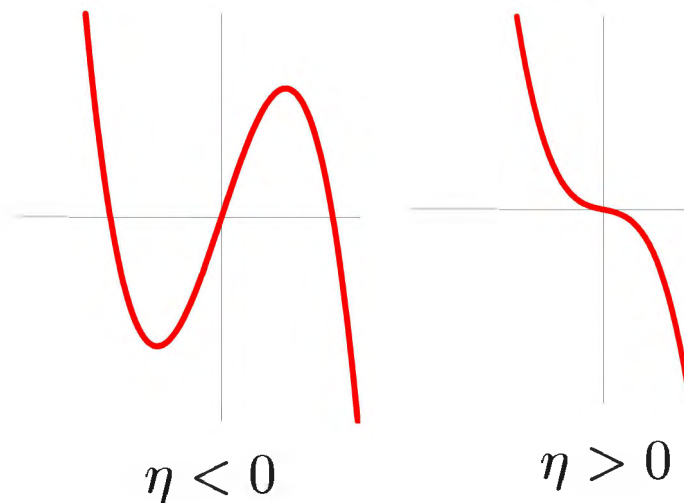
$$\dot{q} = -M_1 q^3 + M_2 \eta q$$

$$M_1 = \frac{1}{6d} + O(\varepsilon) > 0, \quad M_2 = -\frac{4}{3\tau_0} + O(\varepsilon + |\eta|) < 0$$



$$\tau(\varepsilon) = \tau_0 + O(\varepsilon) = \frac{1}{4\sqrt{2d}} + O(\varepsilon)$$

$$\tau = \tau(\varepsilon) + \eta$$



参考文献

$$\begin{aligned}
 \dot{p} &= q \\
 \dot{q} &= -M_1 q^3 + M_2 \eta q \quad \text{係数の計算方法} \\
 M_1 &= -\langle \xi_x + F''(S)\psi\xi + \frac{1}{6}F'''(S)\psi^3, \varphi^* \rangle \quad q^2; \quad -\psi_x = L\xi + \frac{1}{2}F''(S)\psi^2 \\
 M_2 &= \langle \zeta_x + F''(S)\psi\zeta + g'(S)\psi, \varphi^* \rangle \quad \eta; \quad 0 = L\zeta + g(S)
 \end{aligned}$$

池田：特異摂動により臨界固有値を計算できる

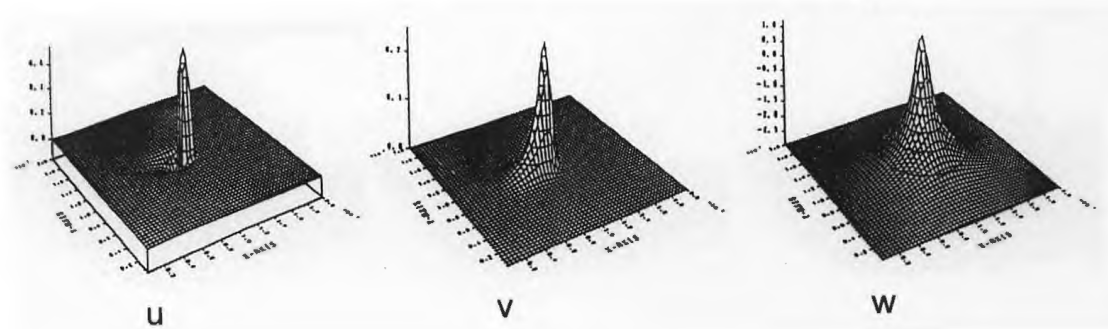
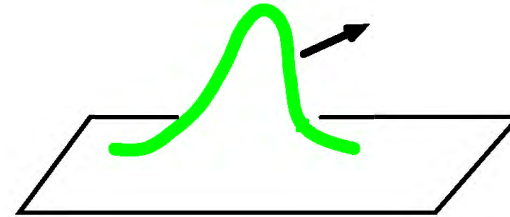
$$\begin{aligned}
 \text{自明解の臨界固有値} &\sim M_2 \eta \\
 \text{分岐解の構成} &\sim \sqrt{\frac{M_2 \eta}{M_1}} \Rightarrow M_1, M_2 \text{ の決定}
 \end{aligned}$$

2D case drift bifurcation

Kawaguchi-Mimura Model 98

$$\begin{cases} \sigma u_t = \varepsilon \Delta u + \varepsilon^{-1} f(u, v, w), \\ v_t = \Delta v + u - v + h_1, \\ \tau w_t = d \Delta w + u - w + h_2 \end{cases} \quad t > 0, x \in \Omega \subset \mathbf{R}^2,$$

$$f(u, v, w) = ru - u^3 - k_1 v - k_2 w.$$

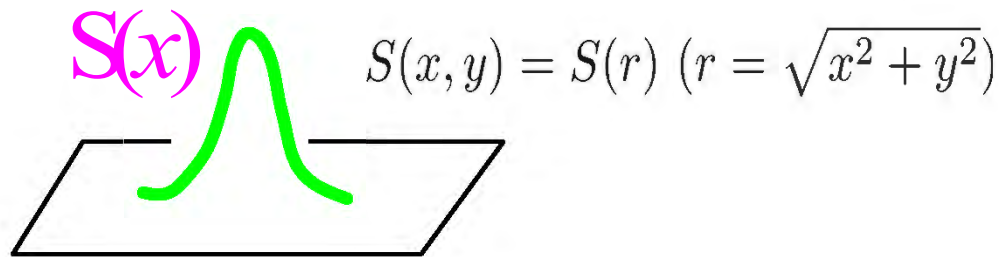


$$\begin{aligned} \varepsilon &= 0.1, \sigma = 0.04, r = 1.5, k_1 = 1.0, k_2 = 5.0, \\ h_1 &= 1.0, h_2 = 0.8, \tau = 0.01, d = 7.0 \end{aligned}$$



2次元のドリフト分岐

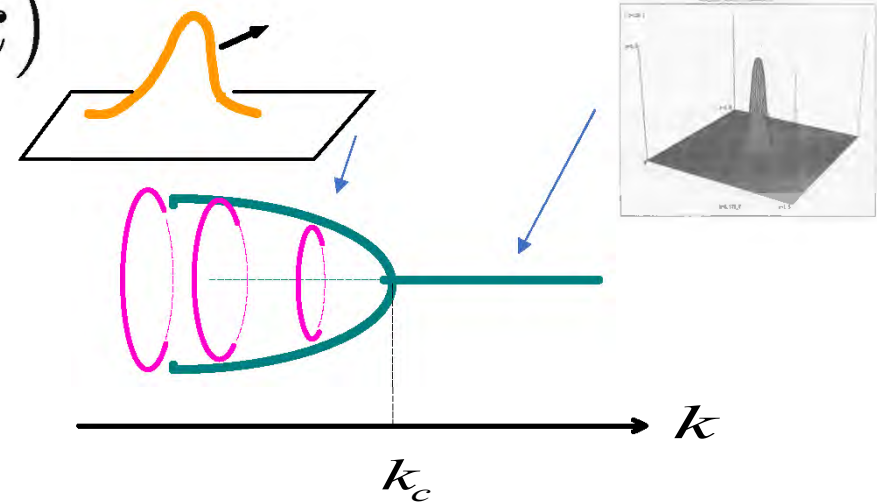
$$\mathbf{u}_t = D\Delta\mathbf{u} + \mathbf{F}(\mathbf{u}; k) = \mathcal{L}(\mathbf{u}; k)$$



球対称性を仮定

$$(LS_x = 0, LS_y = 0)$$

$$\dim \text{Ker } L = 2$$



半単純性 $\text{Ker } L^2 = \text{Ker } L$

半単純固有値である場合の命題

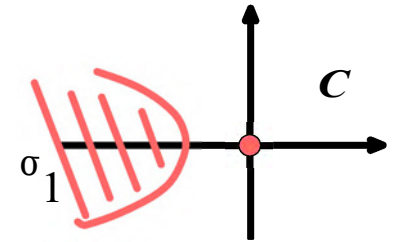
平行移動の自由度 $LS_x = 0, LS_y = 0$

命題. 0 が L の半単純固有値で

$$\sigma(L) = \sigma_1 \cup \{0\}, \sigma_1 \subset \{Re(\lambda) < -\gamma < 0\}$$

ならば初期値が $S(\mathbf{x})$ に十分近い

$$\mathbf{x} = (x, y) \in \mathbf{R}^2$$



$$U_t = D\Delta U + F(U), (x, y) \in \mathbf{R}^2$$

の解 $U(t, x, y)$ に対して, ある $\mathbf{b} \in \mathbf{R}^2$ があって

$$|U(t, \mathbf{x}) - S(\mathbf{x} - \mathbf{b})| \rightarrow 0 \quad (t \rightarrow \infty)$$

となる. $\longrightarrow S(\mathbf{x})$ は線形安定, という

Construction of a traveling spot

(as the bifurcating solution)

Assume **Jordan Block** E., Mimura, Nagayama 02

$$L^\exists \psi_1 = -S_x, L^\exists \psi_2 = -S_y \quad (LS_x = \mathbf{0}, LS_y = \mathbf{0})$$

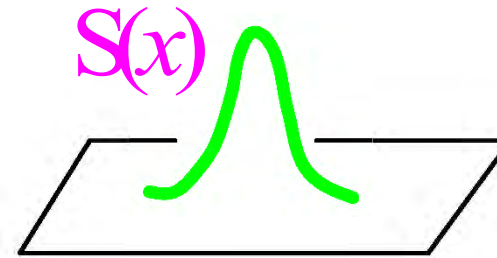
$$\begin{aligned} u_t &= D\Delta u + F(u; k_c + \eta) = D\Delta u + F_c(u) + \eta G(u) \\ &= \mathcal{L}_c(u) + \eta G(u) \end{aligned} \quad x = (x, y) \in \mathbf{R}^2, u \in \mathbf{R}^N$$

$$\mathcal{L}_c(S(x)) = 0 \quad ; \text{ stationary solution of } u_t = \mathcal{L}(u; k)$$

$$L = \mathcal{L}'_c(S) = D\Delta + F'_c(S(x))$$

$S(x)$; radially symmetric

$$S(x) \rightarrow \mathbf{0} \quad (|x| \rightarrow \infty)$$



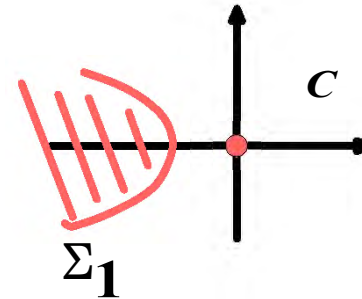
Assumptions

1) The spectrum of L

$$\Sigma(L) = \Sigma_0 \cup \Sigma_1, \Sigma_0 = \{0\} \quad \Sigma_1 \subset \{\operatorname{Re} z < -\gamma_0\}$$

Q, R ; Projections of

$$\Sigma_0, \Sigma_1$$



$$2) \quad QX = \operatorname{span}\{S_x, S_y, \psi_1, \psi_2\}$$

$$L\psi_1 = -S_x, L\psi_2 = -S_y$$

$$(LS_x = \mathbf{0}, LS_y = \mathbf{0})$$

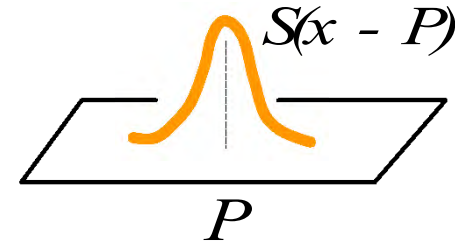
$$L^*\phi_1^* = 0, L\phi_2^* = 0, L^*\psi_1^* = -\phi_1^*, L^*\psi_2^* = -\phi_2^*$$

Theorem[12]

$$u(t, \mathbf{x}) = S(\mathbf{x} - P) + \zeta_1 \psi_1(\mathbf{x} - P) + \zeta_2 \psi_2(\mathbf{x} - P) + O(|\zeta|^2 + |\eta|)$$

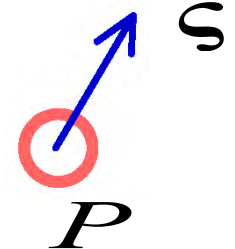
$$\dot{P} = \zeta + O(|\zeta|^3 + |\eta|^{\frac{3}{2}}),$$

$$\dot{\zeta} = -\nabla_{\zeta} W(\zeta) + O(|\zeta|^4 + |\eta|^2)$$



as long as $|\zeta| < \zeta^*, |\eta| < \eta^*, \forall P \in \mathbf{R}^2$, where

$$\mathbf{x} = (x, y), \zeta = (\zeta_1, \zeta_2), W(\zeta) = \frac{1}{4}M_1|\zeta|^4 + \frac{1}{2}M_2\eta|\zeta|^2$$



Proof: construct an exponentially attractive invariant manifold

$$\mathcal{M} = \{S(\mathbf{x} - P) + \zeta_1 \psi_1(\mathbf{x} - P) + \zeta_2 \psi_2(\mathbf{x} - P) + \exists \sigma(\zeta, \eta)(\mathbf{x} - P);$$

$$|\zeta| < \zeta^*, |\eta| < \eta^*, P \in \mathbf{R}^2\}$$

$$E^\perp = \{\mathbf{v}; \langle \mathbf{v}, \phi_j^* \rangle_2 = \langle \mathbf{v}, \psi_j^* \rangle_2 = 0 \quad (j = 1, 2)\}$$

$$\langle \psi_1^*, \phi_1^* \rangle_2 M_1 = - \left\{ \frac{1}{6} \langle F_c'''(S(r)) \psi_1^3, \phi_1^* \rangle_2 + \langle F_c''(S(r)) \psi_1 V_1, \phi_1^* \rangle_2 + \langle \partial_x V_1, \phi_1^* \rangle_2 \right\}$$

$$\langle \psi_1^*, \phi_1^* \rangle_2 M_2 = - \{ \langle G'(S(r)) \psi_1, \phi_1^* \rangle_2 + \langle F_c''(S(r)) \psi_1 V_2, \phi_1^* \rangle_2 + \langle \partial_x V_2, \phi_1^* \rangle_2 \}$$

$$V_1, V_2 \in E^\perp \quad -LV_1 = \frac{1}{2} F_c''(S(r)) \psi_1^2 + \partial_x \psi_1, \quad -LV_2 = G(S(r))$$

$$LS_x = 0, \quad LS_y = 0, \quad L\psi_1 = -S_x, \quad L\psi_2 = -S_y$$

$$L^* \phi_1^* = 0, \quad L^* \phi_2^* = 0, \quad L^* \psi_1^* = -\phi_1^*, \quad L^* \psi_2^* = -\phi_2^*$$

Rem: $\psi_1(x, y) = \exists \psi(r) \cos \theta, \quad \psi_2(x, y) = \psi(r) \sin \theta$

$$\phi_1^*(x, y) = \exists \phi^*(r) \cos \theta, \quad \phi_2^*(x, y) = \phi^*(r) \sin \theta$$

$$\psi_1^*(x, y) = \exists \psi^*(r) \cos \theta, \quad \psi_2^*(x, y) = \psi^*(r) \sin \theta$$

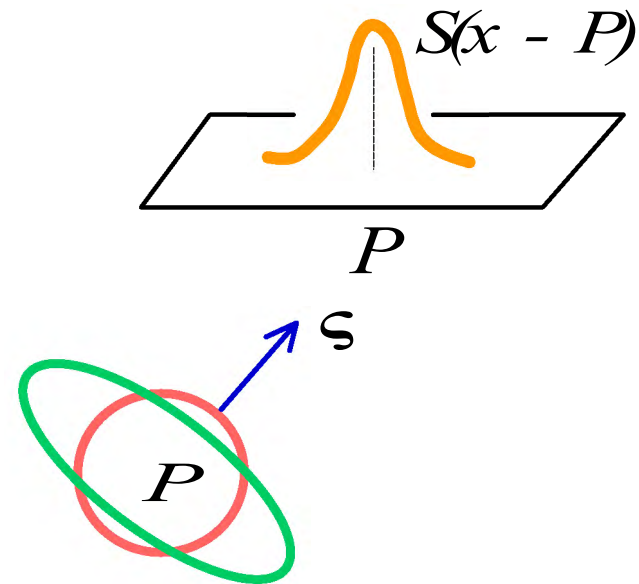
Roles of $\boldsymbol{\varsigma} = (\varsigma_1, \varsigma_2)$

$$\begin{aligned} \mathbf{u}_t &= D \Delta \mathbf{u} + \mathbf{F}(\mathbf{u}; k_c + \eta) = \underline{D \Delta \mathbf{u} + \mathbf{F}(\mathbf{u})} + \eta g(\mathbf{u}) \\ &= \underline{L(\mathbf{u})} + \eta g(\mathbf{u}), \quad x \in \mathbf{R}^2, \mathbf{u} \in \mathbf{R}^N \end{aligned}$$

$$\mathbf{u}(t, x) = S(\underset{\text{(radial)}}{x - P}) + \varsigma_1 \psi_1(x - P) + \varsigma_2 \psi_2(x - P),$$

$$\begin{cases} \dot{P} = \boldsymbol{\varsigma}, \\ \dot{\boldsymbol{\varsigma}} = -\nabla_{\boldsymbol{\varsigma}} W(\boldsymbol{\varsigma}), \end{cases}$$

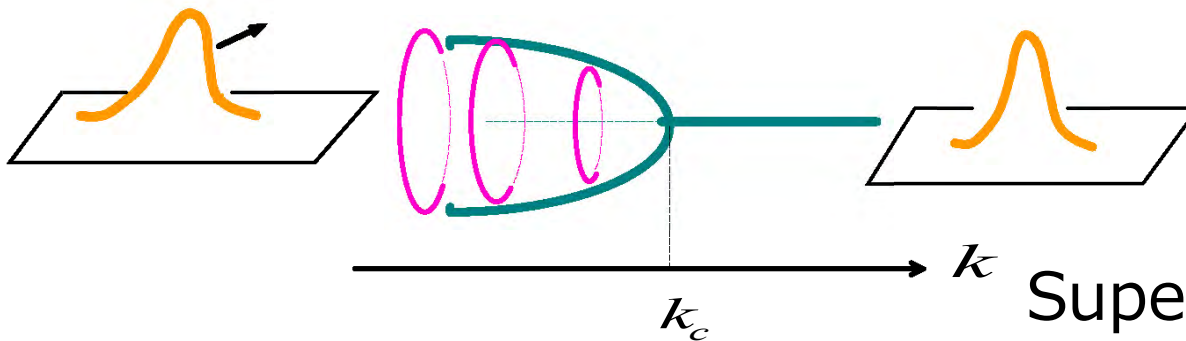
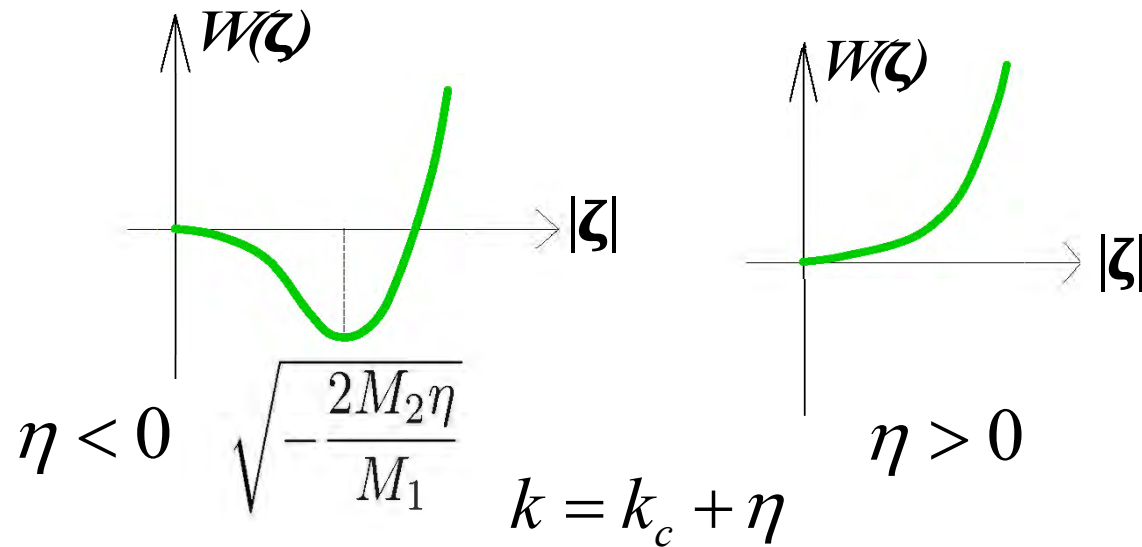
- Velocity of spot
- Deformation of spot from radial symmetry



Dynamics of solutions

$$W(\varsigma) = \frac{1}{4}M_1|\varsigma|^4 + \frac{1}{2}M_2\eta|\varsigma|^2 \quad M_1, M_2 > 0 \Rightarrow$$

$$\begin{cases} \dot{P} = \varsigma, \\ \dot{\varsigma} = -\nabla_{\varsigma}W(\varsigma), \end{cases}$$

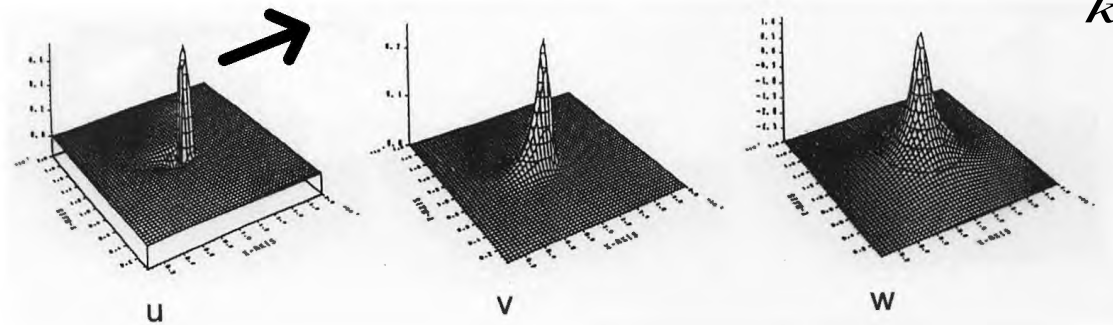
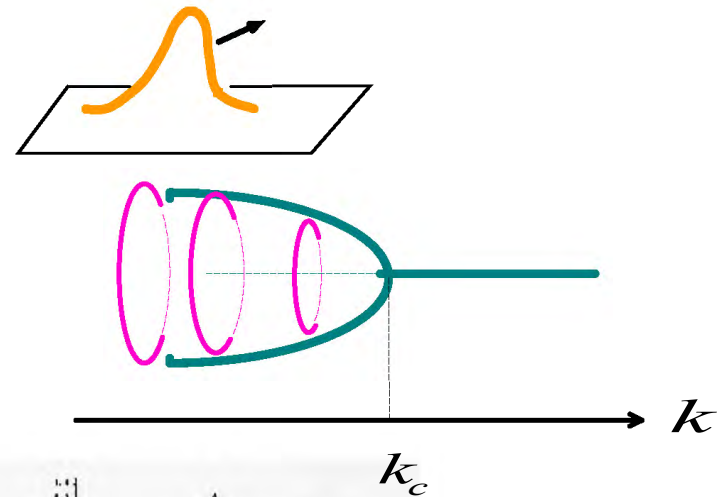


Kawaguchi-Mimura Model 98

$$\begin{cases} \sigma u_t = \varepsilon \Delta u + \varepsilon^{-1} f(u, v, w), \\ v_t = \Delta v + u - v + h_1, \\ \tau w_t = d \Delta w + u - w + h_2 \end{cases} \quad t > 0, x \in \Omega \subset \mathbf{R}^2,$$

$$f(u, v, w) = ru - u^3 - k_1 v - k_2 w.$$

$$\Rightarrow M_1, M_2 > 0$$



$$\begin{aligned} \varepsilon &= 0.1, \sigma = 0.04, r = 1.5, k_1 = 1.0, k_2 = 5.0, \\ h_1 &= 1.0, h_2 = 0.8, \tau = 0.01, d = 7.0 \end{aligned}$$

II：ドリフト分岐が生じる具体例

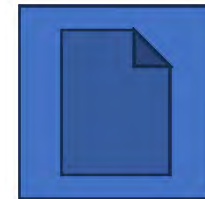
Proof of Drift bifurcation

Tomoyuki Miyaji, Shin-Ichiro Ei
Masayasu Mimura

A Billiard Problem in Nonlinear
Dissipative Systems

March 29, 2025

-Monograph- Springer 2025



文献

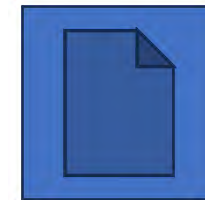
II：ドリフト分岐が生じる具体例

Proof of Drift bifurcation

by Chen, E, Mimura 2009

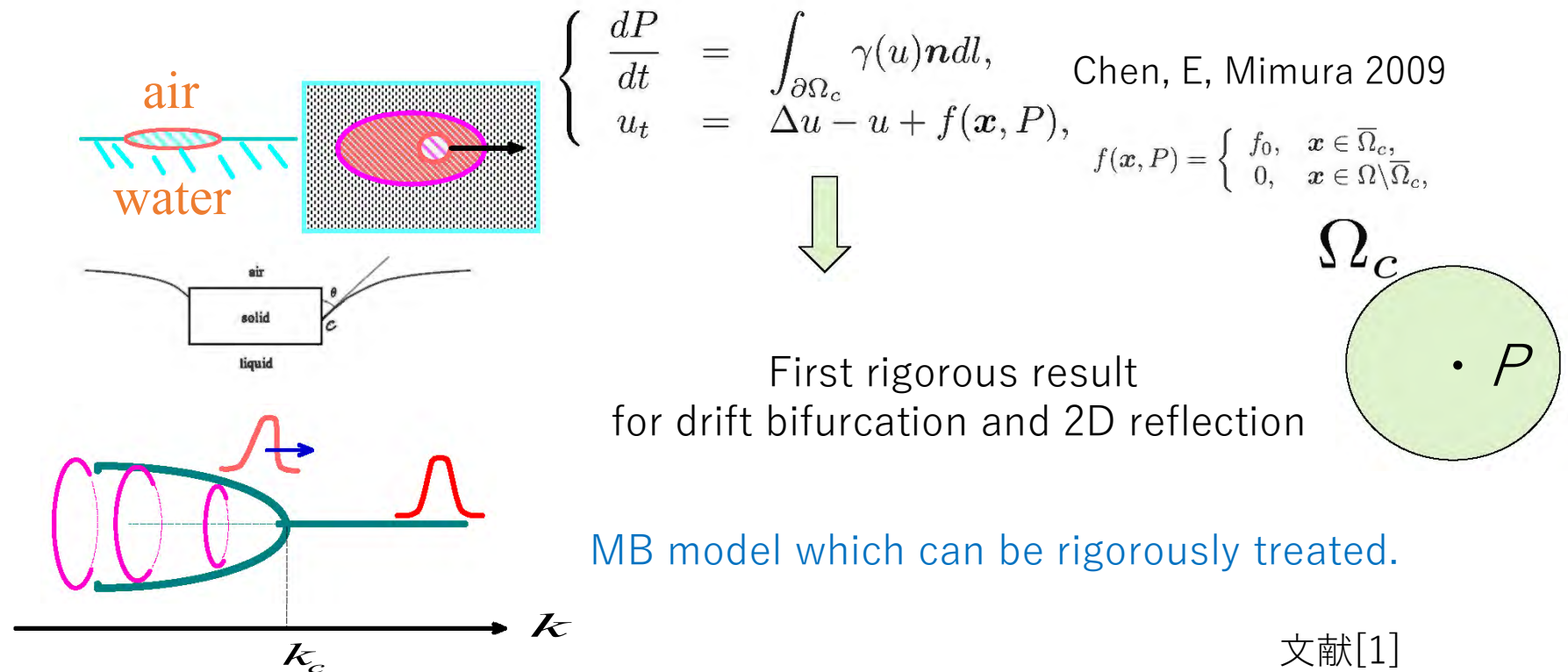
7 樟脳片の運動 Camphor motion

ドリフト分岐が起きている例は数値的には多くのモデル方程式で観察されている。しかし、数学的に厳密に示された例は殆どない。[17], [1] は数少ない厳密に示された例である。[17] のフロント解のドリフト分岐を示しているが、この章ではスポット解に注目するために、文献[1]にもとづいて結果の紹介を行う。前章で速度の遅い進行パルスはドリフト分岐点の近傍で捉えられることを示した。しかし、実際にドリフト分岐が起きていることを、モデル方程式において厳密に示すのは難しく、数値的に確認されている結果が殆どである。それに対して、樟脳円板のモデルではドリフト分岐が起きていることが[1]において厳密に示された。樟脳円板の数理モデルはドリフト分岐を厳密に示すことができた数少ない例の一つとなっている。



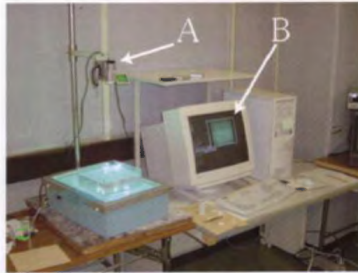
English version

Moving boundary (MB) model for camphor disk

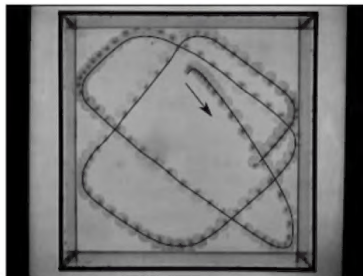


Experiment for camphor disk

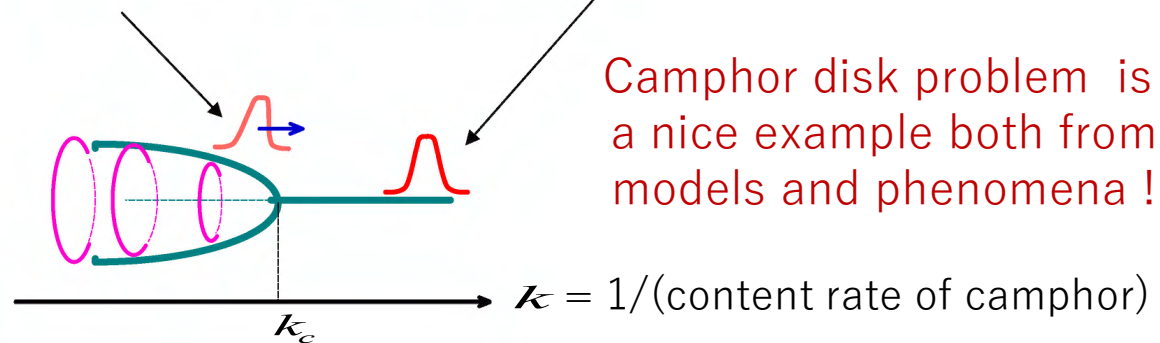
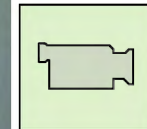
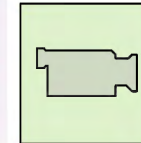
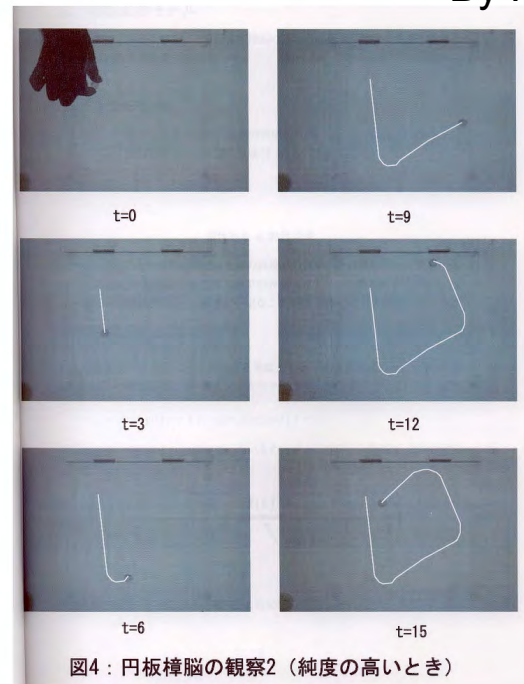
By Kanda (02, Hiroshima Univ.)



Recorded by the video camera at A and monitored by the display at B to produce a movie.



A trajectory of a camphor disk of an experiment



7.1 樟脳円板の数値モデルと定常スポット解

文献 [24, 25] により解説があるので参照されたい.

樟脳片が完全な円板 $B(P, r_0) := \{|x - P| \leq r_0\}$ として

$$(7.1) \quad \begin{cases} \frac{dP}{dt} &= \beta \int_{\partial B(P, r_0)} \Gamma(c) n ds, \\ c_t &= d\Delta c - \alpha c + F(c) \chi_{B(P, r_0)} \end{cases}$$

が提案されており, moving boundary (MB) モデルと呼ばれている. ここで c は水面に溶けた樟脳分子の濃度, $\Gamma(c)$ は溶けた樟脳分子 c が表面張力に関わる関数であり, 一般に c に関して単調減少が仮定される. n は $\partial B(P, r_0)$ 上の外向き単位法線ベクトルである. また $F(c)$ は樟脳円板から水面に供給される樟脳分子の量を表しており, これも一般に非負の単調減少関数が採用される. 多くの場合, 定数関数 $F(c) = a_0 > 0$ が使われる.

仮定:

- 1) $\Gamma(c) > 0, \Gamma'(c) < 0$ for $c > 0$.
- 2) $F(c) > 0, F'(c) \leq 0$ for $c > 0$.

以下, (7.1) を全平面上 $\mathbf{R}^2$ で考えることにする.

(7.1) は Heaviside 関数 $H(\xi)$ ($H(\xi) = 0$ for $\xi < 0$ and $H(\xi) = 1$ for $\xi > 0$) を用いて

$$(7.2) \quad \begin{cases} \frac{dP}{dt} &= \beta \int_{\partial B_0} \Gamma(c(P + x)) n ds, \\ c_t &= d\Delta c - \alpha c + F(c) H(r_0 - |x - P|) \end{cases}$$

と表されることに注意しておく．ここで $B_0 := B(O, r_0)$ である．

(7.2) において, $y = x - P(t)$, $u(t, y) = c(t, P(t) + y)$ とすると, 第 2 項が

$$u_t = d\Delta u - \alpha u + \langle \dot{P}, \nabla u \rangle + F(u)H(r_0 - |y|)$$

となることから, 結局

$$(7.3) \quad u_t = d\Delta u - \alpha u + \langle \beta \int_{\partial B_0} \Gamma(u) \mathbf{n} ds, \nabla u \rangle + F(u)H(r_0 - |y|)$$

のみを考えれば $P(t)$ は

$$\frac{dP}{dt} = \beta \int_{\partial B_0} \Gamma(u(t, x)) \mathbf{n} ds$$

によって与えられることになる．

(7.3) における球対称な定常スポット解を構成する．定常解を $S(r) = S(|y|)$ とおけば (7.3) より

$$(7.4) \quad \begin{cases} d(S_{rr} + \frac{1}{r}S_r) - \alpha S + F(S)H(r_0 - r) = 0, & r > 0, \\ S_r(0) = 0, & S(\infty) = 0 \end{cases}$$

となる．定常解より $\dot{P} = 0$ であることに注意しておく．

以下, (7.4) の解 $S(r)$ が存在するとしてその安定性を調べていくが, 実際, $F = a_0$ (定数) など, F が具体的に与えられれば解くことができる．

$S(r)$ の安定性を調べるために (7.3) において, $S(r)$ に関する線形化作用素 L を考えると

$$L\phi = \{d\Delta - \alpha + F'(S)H(r_0 - |y|)\}\phi + \langle \beta \Gamma'(S(r_0)) \nabla S, \int_{\partial B_0} \phi \mathbf{n} ds \rangle$$

となる．

今, $\mathbf{v} = (v_1, v_2) = \beta\Gamma'(S(r_0)) \int_{\partial B_0} \phi \mathbf{n} ds$ とおくと, 固有値問題 $L\phi = \lambda\phi$ は

$$(7.5) \quad \begin{cases} \mathbf{v} = \beta\Gamma'(S(r_0)) \int_{\partial B_0} \phi \mathbf{n} ds, \\ \{d\Delta - \alpha + F'(S)H(r_0 - |y|) - \lambda\}\phi = -\langle \mathbf{v}, \nabla S \rangle \end{cases}$$

となる. $F' \leq 0$ より上記第2式左辺は $\lambda \notin (-\infty, -\alpha]$ に対して逆写像をもつから, 与えられた $\mathbf{v}$ に対して一意の解 ϕ が存在する. また極座標 $y = (r \cos \theta, r \sin \theta)$ に対して, 右辺 $\langle \mathbf{v}, \nabla S \rangle = (v_1 \cos \theta + v_2 \sin \theta)S_r$ より,

$$\phi(r, \theta) = \psi(r)(v_1 \cos \theta + v_2 \sin \theta)$$

とおいて (7.5) 第2式に代入すると,

$$(7.6) \quad \begin{cases} (L_R - \lambda)\psi = -S_r, & r > 0, \\ \psi_r(0) = \psi(\infty) = 0 \end{cases}$$

となる. ここで

$$L_R := d(\partial_r^2 + \frac{1}{r}\partial_r - \frac{1}{r^2}) + F'(S(r))H(r_0 - r) - \alpha$$

である. L_R は球対称関数から成る空間 $L_R^2(\mathbf{R}^2)$ において, $\lambda \notin (-\infty, -\alpha]$ に対して逆像が存在するから, (7.5) より $\psi = -(L_R - \lambda)^{-1}S_r \leq 0$ として解くことができる. $\psi(r; \lambda) := -\{(L_R - \lambda)^{-1}S_r\}(r)$ とする. この $\psi(r; \lambda)$ に対して $\phi(r, \theta; \lambda) = \psi(r; \lambda)(v_1 \cos \theta + v_2 \sin \theta)$ を (7.5) 第1式に代入すると

$$\mathbf{v} = \beta\Gamma'(S(r_0)) \cdot \pi r_0 \psi(r_0; \lambda) \mathbf{v}$$

となる. 以上より, $\Gamma' \leq 0$ に注意すると, 次の補題を得る.

Lemma 7.1. $\lambda \notin (-\infty, -\alpha]$ が L の固有値であるのは

$$-\psi(r_0; \lambda) = b := \frac{1}{\pi r_0 \beta |\Gamma'(S(r_0))|}$$

が成り立つとき, かつそのときに限る.

Lemma 7.2. L のすべての固有値は実数である.

Proof. $L_R^2(R^2)$ における内積 $\langle \psi_1, \psi_2 \rangle_R := 2\pi \int_0^\infty r \psi_1(r) \overline{\psi_2(r)} dr$ に対して L_R は負定値であることに注意しておく. また (7.4) の第1式を r で微分することにより,

$$L_R S_r = F(S(r_0)) \delta_{r_0}$$

となる. ここで $\delta_{r_0}(r) := \delta(r_0 - r)$ は $r = r_0$ にサポートをもつディラック関数である. (7.6) の両辺と ψ および S_r との内積をとるが

$$\langle L_R \psi, S_r \rangle_R = \langle \psi, L_R S_r \rangle_R = 2\pi r_0 \psi(r_0; \lambda) F(S(r_0))$$

に注意して

$$\lambda \|\psi\|_R^2 = \langle L_R \psi, \psi \rangle_R + \langle S_r, \psi \rangle_R$$

および

$$\lambda \langle \psi, S_r \rangle_R = \langle L_R \psi, S_r \rangle_R + \|S_r\|_R^2 = 2\pi r_0 \psi(r_0; \lambda) F(S(r_0)) + \|S_r\|_R^2$$

を得る. よって

$$\begin{aligned} (7.7) \quad |\lambda|^2 \|\psi\|_R^2 &= \overline{\lambda} \langle L_R \psi, \psi \rangle_R + \overline{\lambda} \langle S_r, \psi \rangle_R \\ &= \overline{\lambda} \langle L_R \psi, \psi \rangle_R + 2\pi r_0 \overline{\psi(r_0; \lambda)} F(S(r_0)) + \|S_r\|_R^2 \end{aligned}$$

となるが, $\langle L_R \psi, \psi \rangle_R$ は負の実数で, $\psi(r_0; \lambda) = -b$ は実数であるから, λ も実数でなければならない. ■

Lemma 7.3. L のスペクトルを $\sigma(L)$ とすると

$$\sigma(L) = (-\infty, -\alpha] \cup \{\lambda^*(b)\}$$

となる. ここで $\lambda^*(b)$ は $-\psi(r_0; \lambda) = b$ の解である. さらに,

$$b^* := \frac{\|S_r\|_R^2}{2\pi r_0 F(S(r_0))}$$

と定義すると, $\lambda^*(b) > 0$ ($b < b^*$), $\lambda^*(b^*) = 0$, $\frac{d\lambda^*}{db}(b^*) < 0$, $\lambda^*(b) < 0$ ($b > b^*$) が成り立つ.

Proof. $L_R S_r = F(S(r_0))\delta_{r_0}$ より $S_r < 0$ ($\forall r > 0$) である. したがって $\lambda > -\alpha$ であれば (7.6) より $\psi(r; \lambda) < 0$ ($\forall r > 0$) であり, また $|\psi(r_0; \lambda)|$ は λ に関して単調減少で $\lim_{\lambda \rightarrow \infty} |\psi(r_0; \lambda)| = 0$ である. 実際 $\psi_j(r) = \psi(r; \lambda_j)$ として, (7.6) より $(L_R - \lambda_1)(\psi_1 - \psi_2) = (\lambda_1 - \lambda_2)\psi_2$ となるから, $\lambda_1 < \lambda_2$ ならば $(L_R - \lambda_1)(\psi_1 - \psi_2) > 0$, したがって $\psi_1(r) < \psi_2(r)$ となるが $\psi_j(r) < 0$ よりこれは $|\psi_1(r)| > |\psi_2(r)|$ を示している.

以上より任意の $b > 0$ に対して $-\psi(r_0; \lambda) = |\psi(r_0; \lambda)| = b$ となる $\lambda = \lambda^*(b)$ がただ一つ定まる. ただし $b > |\psi(r_0; -\alpha)|$ なる b に対しては $\lambda^*(b) = -\alpha$ と定めることとする.

また (7.7) において $\lambda = 0$ とおくことにより, $-\psi(r_0; 0) = |\psi(r_0; 0)| = b^*$ となる. これは $\lambda^*(b^*) = 0$, $\lambda^*(b) < 0$ ($b > b^*$), $\lambda^*(b) > 0$ ($b < b^*$) を示している.

最後に (7.7) で λ が実数であることを考慮して両辺 λ で微分し $\lambda = 0$ とおくことにより

$$0 = \langle L_R \psi_0, \psi_0 \rangle_R + 2\pi r_0 \partial_\lambda \psi(r_0; 0) F(S(r_0))$$

を得る. ただし $\psi_0(r) = \psi(r; 0)$ である. よって

$$\partial_\lambda \psi(r_0; 0) = -\frac{\langle L_R \psi_0, \psi_0 \rangle_R}{2\pi r_0 F(S(r_0))} > 0$$



となる. $-\psi(r_0; \lambda^*(b)) = b$ より

$$\frac{d\lambda^*}{db}(b^*) = -\frac{1}{\partial_\lambda \psi(r_0; \lambda^*(b^*))} = -\frac{1}{\partial_\lambda \psi(r_0; 0)} < 0$$

となり証明できた. ■

(7.3) において $b := \frac{1}{\pi r_0 \beta |\Gamma'(S(r_0))|}$ であったから,

$$b \underset{<}{=} b^* \iff \frac{1}{\pi r_0 \beta |\Gamma'(S(r_0))|} \underset{<}{=} b^* \iff \beta \underset{>}{=} \beta^* := \frac{1}{\pi r_0 |\Gamma'(S(r_0))| b^*}$$

となり, 例えば β を分岐パラメータと考えることにより

$$\lambda^*(\beta) < 0 \ (\beta < \beta^*), \ \lambda^*(\beta^*) = 0, \ \lambda^*(\beta) > 0 \ (\beta > \beta^*)$$

となる.

$$b^* := \frac{\|S_r\|_R^2}{2\pi r_0 F(S(r_0))}$$

であったことを考慮すると, β 以外には樟脳の供給項 F の係数を変えれば, b^* が変化することから, やはり不安定化を起こすことができると考えられる.

実際, $F(c) = f_0 > 0$ (定数) とおくと $S(r)$ の定義式 (7.4) より $S(r) = f_0 S_0(r)$, $S_0(r)$ は (7.4) において $F \equiv 1$ としたときの解, と表される. この場合,

$$b = \frac{1}{\pi r_0 \beta |\Gamma'(f_0 S_0(r_0))|}, \ b^* = \frac{f_0 \|\partial_r S_0\|_R^2}{2\pi r_0}$$

となるから, 仮に $|\Gamma'(f_0 S_0(r_0))|$ が f_0 に関してあまり変化しないと考えれば, f_0 が大きくなると b^* も大きくなり, 不安定化すると考えられる.

7.2 樟脳片のドリフト分岐

前節より, $b = b^*$ において定常スポット解 $S(r)$ ($r = \sqrt{x^2 + y^2}$) が不安定化することがわかった. この節では元の問題 (7.2) に戻って, 不安定化に関わる特異点の構造を調べる.

(7.2) を定常スポット解 $S(r) := (0, S(r))$ の周りで線形化した作用素 L は (7.2) の解 (P, c) を考慮して

$$L\Phi = L \begin{pmatrix} q \\ \phi \end{pmatrix} = \begin{pmatrix} \beta\Gamma'(S(r_0))[\pi r_0 S_r(r_0)q + \int_{\partial B_0} \phi n ds] \\ (d\Delta - \alpha + F'(S)H)\phi + F(S(r_0))\delta_{\partial B_0} \langle e(\theta), q \rangle \end{pmatrix}$$

for $(q, \phi) \in R^2 \times H^2(R^2)$. ただし $H = H(r_0 - r)$, $e(\theta) := {}^t(\cos \theta, \sin \theta)$ であり極座標 $x = (x, y) = re(\theta)$ で考えている.

固有値問題 $L\Phi = \lambda\Phi$ を考える. まず連続スペクトルは $(-\infty, -\alpha]$ であることに注意して, $\lambda \notin (-\infty, -\alpha]$ となる固有値のみ考える. また平行移動の自由度がある, すなわち $\forall P \in R^2$ に対して $(P, S(|x - P|))$ も定常スポット解となることから, $\Phi_1 := {}^t(-e_1, S_r \cos \theta)$ と $\Phi_2 := {}^t(-e_2, S_r \sin \theta)$ は $L\Phi_j = 0$ を満たす. ここで $e_1 := {}^t(1, 0)$, $e_2 := {}^t(0, 1)$ である.

今, $q = (q_1, q_2)$, $\phi(r, \theta) = \psi(r) \langle e(\theta), q \rangle$ とおいて, 固有値問題 $L\Phi = \lambda\Phi$ に代入すると

$$L \begin{pmatrix} q \\ \phi \end{pmatrix} = \begin{pmatrix} \beta\Gamma'(S(r_0))[\pi r_0 S_r(r_0)q + \pi r_0 \psi(r_0)q] \\ \{L_R \psi + F(S(r_0))\delta(r_0 - r)\} \langle e(\theta), q \rangle \end{pmatrix} = \lambda \begin{pmatrix} q \\ \psi \langle e(\theta), q \rangle \end{pmatrix}$$

となるから 第2式より $\psi = \tilde{\psi}(\cdot; \lambda) := -F(S(r_0))(L_R - \lambda)^{-1}\delta_{r_0}$ となり, これを第1式に代入することにより, b を補題 7.1 で定義された量として, $S_r(r_0) + \tilde{\psi}(r_0) = -\lambda b$ を得る. すなわち λ が L の固有値であるための必要十分条件は

$$(7.8) \quad \psi = \tilde{\psi}(\lambda) = -F(S(r_0))(L_R - \lambda)^{-1}\delta_{r_0}, \quad \lambda b + S_r(r_0) + \tilde{\psi}(r_0) = 0$$

である. (7.8) の第1式と $\tilde{\psi}$ との内積をとって

$$(7.9) \quad -2\pi r_0 F(S(r_0)) \overline{\tilde{\psi}(r_0)} = \langle L_R \tilde{\psi}, \tilde{\psi} \rangle_R - \lambda \|\tilde{\psi}\|_R^2,$$

また S_r との内積をとって

$$\lambda \langle \tilde{\psi}, S_r \rangle_R = \langle L_R \tilde{\psi}, S_r \rangle_R + 2\pi r_0 F(S(r_0)) S_r(r_0)$$

であるが, 補題 7.2 にあるように $L_R S_r = F(S(r_0)) \delta_{r_0}$ より

$$\langle L_R \tilde{\psi}, S_r \rangle_R = \langle \tilde{\psi}, L_R S_r \rangle_R = F(S(r_0)) \cdot 2\pi r_0 \tilde{\psi}(r_0)$$

となる. よって

$$(7.10) \quad \lambda \langle \tilde{\psi}, S_r \rangle_R = 2\pi r_0 F(S(r_0)) \{\tilde{\psi}(r_0) + S_r(r_0)\}$$

を得る. (7.10) に (7.8) 第2式を代入することにより

$$(7.11) \quad \lambda \{\langle \tilde{\psi}, S_r \rangle_R + 2\pi r_0 F(S(r_0)) b\} = 0$$

となる.

※ (7.11) より $\lambda \neq 0$ ならば

$$(7.12) \quad \langle \tilde{\psi}, S_r \rangle_R + 2\pi r_0 F(S(r_0)) b = 0$$

でなくてはならない. 特に $\langle \tilde{\psi}, S_r \rangle_R \in \mathbf{R}$ でなくてはならない. これより $\lambda \in \mathbf{R}$ である. ※※

$\lambda > -\alpha$ ならば $S_r < 0$, $\tilde{\psi}(r; \lambda) > 0$, $\tilde{\psi}(r; \lambda)$ は λ に関して単調減少などより, $-\langle \tilde{\psi}(\cdot; \lambda), S_r \rangle_R$ は λ に関して単調減少である. $-\langle \tilde{\psi}(\cdot; -\alpha), S_r \rangle_R < 2\pi r_0 F(S(r_0)) b$ ならば $\tilde{\lambda}^*(b) = -\alpha$ と定めることにして $-\langle \tilde{\psi}(\cdot; \lambda), S_r \rangle_R = 2\pi r_0 F(S(r_0)) b$ を満たす一意の解を $\tilde{\lambda}^*(b)$ と定義する. このとき特に $\tilde{\lambda}^*(b^*) = 0$ となる. 実際, $\tilde{\psi}(r; 0) = -S_r$ より $b = b^* = \frac{\|S_r\|_R^2}{2\pi r_0 F(S(r_0))}$ のとき (7.12) が満たされることがわかる.

同様に, $\tilde{\lambda}^*(b) < 0$ for $b > b^*$, $\tilde{\lambda}^*(b) > 0$ for $b < b^*$ が示される.

最後に $b = b^*$ のとき, L がどのようなになっているか調べよう. まず (7.8) より $L\Phi = 0$ ならば $\phi(r, \theta) = \tilde{\psi}(r; 0) \langle e(\theta), q \rangle$ の形でなくてはならないことがわかるから, $\forall b$ に対して

$$\text{Ker } L = \text{span}\{\Phi_1, \Phi_2\}$$

であることに注意しておく.

$\phi_0 := -(L_R)^{-1} S_r$ と定義する. また

$$\Psi_1(r, \theta) := {}^t(0, \phi_0(r) \cos \theta), \quad \Psi_2(r, \theta) := {}^t(0, \phi_0(r) \sin \theta)$$

と定義する.

Lemma 7.4. $b = b^*$ のとき, $\Phi_1 := {}^t(-e_1, S_r \cos \theta)$, $\Phi_2 := {}^t(-e_2, S_r \sin \theta)$,

$$\Psi_1(r, \theta) := {}^t(0, \phi_0(r) \cos \theta), \quad \Psi_2(r, \theta) := {}^t(0, \phi_0(r) \sin \theta)$$

に対して

$$L\Phi_1 = L\Phi_2 = 0, \quad L\Psi_1 = -\Phi_1, \quad L\Psi_2 = -\Phi_2$$

が成立する.

Outline of Proof. Ψ_1 を L に代入すると

$$\begin{aligned} L\Psi_1 &= L \begin{pmatrix} 0 \\ \phi_0(r) \cos \theta \end{pmatrix} = \begin{pmatrix} \beta\Gamma'(S(r_0))\phi_0(r_0) \int_{\partial B_0} \cos \theta n ds \\ (L_R\phi_0) \cos \theta \end{pmatrix} \\ &= \begin{pmatrix} \beta\Gamma'(S(r_0))\phi_0(r_0)\pi r_0 e_1 \\ -S_r \cos \theta \end{pmatrix}. \end{aligned}$$

ここで, (7.6) などより $\phi_0(r) = \psi(r; 0)$ であるから, $\phi_0(r_0) = \psi(r_0; 0) = -|\psi(r_0; 0)| = -b^*$ (補題 7.3 の証明参照) となる. したがって

$$\beta\Gamma'(S(r_0))\phi_0(r_0)\pi r_0 = -\beta\Gamma'(S(r_0))b^*\pi r_0$$



であるが

$$b = \frac{1}{\pi r_0 \beta |\Gamma'(S(r_0))|} = b^*$$

より $\Gamma' \leq 0$ を考慮して

$$1 = \pi r_0 \beta |\Gamma'(S(r_0))| b^* = -\pi r_0 \beta \Gamma'(S(r_0)) b^*$$

となり $L\Psi_1 = {}^t(e_1, -S_r \cos \theta) = -\Phi_1$ を得る. 他も同様である. ■

同様に共役作用素 L^* について考える.

$$L^*\Phi = L \begin{pmatrix} \mathbf{q} \\ \phi \end{pmatrix} = \begin{pmatrix} \beta \Gamma'(S(r_0)) \pi r_0 S_r(r_0) \mathbf{q} + F(S(r_0)) \int_{\partial B_0} \phi \mathbf{n} ds \\ (d\Delta - \alpha + F'(S)H)\phi + \beta \Gamma'(S(r_0)) \delta_{\partial B_0} \langle \mathbf{e}(\theta), \mathbf{q} \rangle \end{pmatrix}$$

for $\Phi = (\mathbf{q}, \phi) \in R^2 \times H^2(R^2)$ となり, 以下の補題を得る.

Lemma 7.5.

$$\Phi_1^*(r, \theta) := \begin{pmatrix} -\frac{F(S(r_0))}{\beta \Gamma'(S(r_0))} \mathbf{e}_1 \\ S_r(r) \cos \theta \end{pmatrix}, \quad \Phi_2^*(r, \theta) := \begin{pmatrix} -\frac{F(S(r_0))}{\beta \Gamma'(S(r_0))} \mathbf{e}_2 \\ S_r(r) \sin \theta \end{pmatrix},$$

および

$$\Psi_1^*(r, \theta) := \begin{pmatrix} \frac{a_0 F(S(r_0))}{\beta \Gamma'(S(r_0))} \mathbf{e}_1 \\ (-a_0 S_r(r) + \phi_0(r)) \cos \theta \end{pmatrix}, \quad \Psi_2^*(r, \theta) := \begin{pmatrix} \frac{a_0 F(S(r_0))}{\beta \Gamma'(S(r_0))} \mathbf{e}_2 \\ (-a_0 S_r(r) + \phi_0(r)) \sin \theta \end{pmatrix},$$

$a_0 := \frac{\|\phi_0\|_R^2}{\langle S', \phi_0 \rangle_R}$. このとき, $L^*\Phi_j^* = 0$ と $L^*\Psi_j^* = -\Phi_j^*$, および次の規格

化が成り立つ:

$$\langle \Phi_j, \Phi_j^* \rangle_{L^2} = \langle \Psi_j, \Psi_j^* \rangle_{L^2} = 0, \quad \langle \Psi_j, \Phi_j^* \rangle_{L^2} = \langle \Phi_j, \Psi_j^* \rangle_{L^2} = \frac{1}{2} \langle S', \phi_0 \rangle_R > 0.$$

Φ_j と Ψ_j は $j \neq k$ のとき Φ_k^*, Ψ_k^* と直交している.

7.3 進行スポット解

前節で b が b^* を横切るとき L のゼロ固有値が Jordann 型に縮退することを示したが, 以降は β を分岐パラメータと考え, b^* に対応する β を $\beta^* := \frac{1}{\pi r_0 |\Gamma'(S(r_0))| b^*}$ とするのは 7.1 節と同様である. このとき

$$\lambda^*(\beta) < 0 \ (\beta < \beta^*), \ \lambda^*(\beta^*) = 0, \ \lambda^*(\beta) > 0 \ (\beta > \beta^*)$$

であった.

$S(x; P) := (P, S(x - P))$, Let $\mathcal{M} := \{S(\cdot - P; P); P \in \mathbf{R}^2\}$ and $U(y, \zeta, P) := S(y; P) + \zeta_1 \Psi_1(y) + \zeta_2 \Psi_2(y)$ ($\zeta = (\zeta_1, \zeta_2)$). Define $E := \text{span}\{S_1, S_2, \Psi_1, \Psi_2\}$ and the orthogonal space $E^\perp := \{v; (v, \Phi_j^*)_{L^2} = (v, \Psi_j^*)_{L^2} = 0 \ (j = 1, 2)\}$. Then, $u = (u, \hat{P})^T$ in the neighborhood of $\mathcal{M}$ is uniquely represented by $u = U(x - P; \zeta, P) + (v(x - P), q)$ for $P \in \mathbf{R}^2$ and $v = (v(y), q)^T \in E^\perp$ by a standard manner.

By $\beta = \beta^* + \eta$, (7.1) becomes

$$(7.13) \quad \begin{cases} c_t(y, t) = D\Delta c - \alpha c + F(c)H(r_0 - |y - q|) + \dot{P} \cdot \nabla c, \\ \frac{d}{dt}(P + q) = \beta^* \int_{C_{r_0}} \Gamma(c(q + y)) d\vec{s} + \eta \int_{C_{r_0}} \Gamma(c(q + y)) d\vec{s} \end{cases}$$

for $y = x - P \in \Omega$ and $t \in (0, \infty)$, which we write as

$$(7.14) \quad u_t = A_0(u) + \eta G_1(u) + G_2(c, \dot{P}),$$

where $u = (c(x - P, t), P + q)^T$

$$\begin{aligned} u &= \begin{pmatrix} c \\ P + q \end{pmatrix}, \quad G_2(c, \dot{P}) := \begin{pmatrix} \dot{P} \cdot \nabla c \\ 0 \end{pmatrix}, \\ A_0(u) &:= \begin{pmatrix} D\Delta c - \alpha c + F(c)H(r_0 - |y - q|) \\ \beta^* \int_{\partial B_0} \Gamma(c(q + y)) d\vec{s} \end{pmatrix}, \\ G_1(u) &:= \begin{pmatrix} 0 \\ \int_{\partial B_0} \Gamma(c(q + y)) d\vec{s} \end{pmatrix}. \end{aligned}$$

By the representation of $\mathbf{u} = \mathbf{U}(y; \zeta, P) + \mathbf{v}$ with $\mathbf{v} = (v(y, t), \mathbf{q}) \in E^\perp$, (7.14) becomes

$$\begin{aligned} \mathbf{v}_t &= \mathbf{L}_0 \mathbf{v} + \mathbf{L}_0(\zeta_1 \Psi_1 + \zeta_2 \Psi_2) - (\dot{\zeta}_1 \Psi_1 + \dot{\zeta}_2 \Psi_2) + \frac{1}{2} \mathbf{A}_0''(\mathbf{S})(\zeta_1 \Psi_1 + \zeta_2 \Psi_2 + \mathbf{v})^2 + \cdots \\ &\quad + \eta \mathbf{G}_1(\mathbf{U} + \mathbf{v}) + \mathbf{G}_2(\mathbf{U}, \dot{P}) - (0, \dot{P})^T + \mathbf{G}_2(\mathbf{v}, \dot{P}) \\ &= \mathbf{L}_0 \mathbf{v} - (\zeta_1 \mathbf{S}_1 + \zeta_2 \mathbf{S}_2) - (\dot{\zeta}_1 \Psi_1 + \dot{\zeta}_2 \Psi_2) + \frac{1}{2} \mathbf{A}_0''(\mathbf{S})(\zeta_1 \Psi_1 + \zeta_2 \Psi_2 + \mathbf{v})^2 + \cdots \\ &\quad + \eta \mathbf{G}_1(\mathbf{U} + \mathbf{v}) + \dot{p}_1 \mathbf{S}_1 + \dot{p}_2 \mathbf{S}_2 + \mathbf{G}_2(\zeta_1 \Psi_1 + \zeta_2 \Psi_2, \dot{P}) + \mathbf{G}_2(\mathbf{v}, \dot{P}), \end{aligned}$$

where $\mathbf{L}_0 = \mathbf{A}_0'(\mathbf{S})$ and $P = (p_1, p_2)^T$. Thus, all the necessary properties of the equation for $\mathbf{v}$ are satisfied together with the property of $\mathbf{L}_0$, as in Lemma ??, so that we can apply the results of [11]. As a consequence, we have the following results corresponding to Theorem 2.2 in [11]:

Lemma 7.6. $P(t)$ and $\zeta(t) = (\zeta_1(t), \zeta_2(t))$ satisfy

$$(7.15) \quad \begin{cases} \dot{P} &= \zeta + O(|\zeta|^3 + |\eta|^{\frac{3}{2}}), \\ \dot{\zeta} &= -\nabla_\zeta W + O(|\zeta|^4 + |\eta|^2) \end{cases}$$

as long as $|\zeta| < \zeta^*$ and $|\eta| < \eta^*$ for positive constants ζ^* and η^* , where

$W = W(\zeta) := \frac{1}{4} M_1 |\zeta|^4 + \frac{1}{2} M_2 \eta |\zeta|^2$. M_1 and M_2 are given by

$$\begin{aligned} M_1 &:= \frac{2}{(S', \phi_0)_R} \left(-\frac{1}{8} \left\{ \int_0^{r_0} r F'''(S(r)) \phi_0^3(r) S_r(r) dr - \frac{\Gamma'''(S_0)}{\Gamma'(S_0)} \phi_0^3(r_0) F(S_0) \right\} \right. \\ &\quad - \frac{1}{4} \int_0^{r_0} r F''(S(r)) \phi_0(r) (V_1(r) + \frac{1}{2} W_1(r)) S_r(r) dr \\ &\quad + \frac{\Gamma''(S_0) F(S_0) \phi_0(r_0)}{4 \Gamma'(S_0)} (V_1(r_0) + \frac{1}{2} W_1(r_0)) \\ &\quad \left. - \frac{1}{2} \int_0^{r_0} (2r \partial_r V_1(r) + r \partial_r W_1(r) + 2W_1(r)) S_r(r) dr \right), \\ M_2 &:= \frac{\phi_0(r_0) F(S_0)}{\beta^*(S', \phi_0)_R}, \end{aligned}$$

where $V_1(r)$ and $W_1(r)$ are the solutions of

$$(7.16) \quad -L_R^0 V_1 = \frac{1}{2} \left(\partial_r \phi_0 - \frac{1}{2} F''(S(r)) H(r_0 - r) \phi_0^2 + \frac{1}{r} \phi_0(r) \right),$$

$$(7.17) \quad -L_R^2 W_1 = \frac{1}{2} \left(\partial_r \phi_0 - \frac{1}{2} F''(S(r)) H(r_0 - r) \phi_0^2 - \frac{1}{r} \phi_0(r) \right),$$

respectively and $L_R^N := -D \left(\frac{d^2}{dr^2} + \frac{1}{r} \frac{d}{dr} - \frac{N^2}{r^2} \right) - F'(S(r)) H(r_0 - r) + \alpha$.

Proof. The proof is basically the same as that for Theorem 2.2 in [8].
We simply show that the constants M_1 and M_2 are given by the above equations.

First, we shall consider M_1 . From (7.15), we have

$$\dot{\zeta}_1 = -M_1(\zeta_1^2 + \zeta_2^2)\zeta_1 - M_2\eta\zeta_1 + h.o.t.$$

Thus, M_1 is the coefficient of ζ_1^3 and $\zeta_2^2\zeta_1$. According to the proof of Theorem 2.2 ([11]), ζ_1^3 and $\zeta_2^2\zeta_1$ are derived from

$$(7.18) \quad \frac{1}{6}(A_0'''(S)(\zeta_1\Psi_1 + \zeta_2\Psi_2)^3, \Phi_1^*)_{L^2},$$

$$(7.19) \quad (A_0''(S)(\zeta_1\Psi_1)(\zeta_1^2\mathbf{v}_1), \Phi_1^*)_{L^2},$$

$$(7.20) \quad -(\partial_x\mathbf{v}_1, \Phi_1^*)_{L^2},$$

where the function $\mathbf{v}_1$ is defined by

$$-L\mathbf{v}_1 = \frac{1}{2}A_0''(S)\Psi_1^2 + \partial_{y_1}\Psi_1.$$

First, we consider the coefficient ζ_1^3 in (7.18), that is,

$$\frac{1}{6}(A_0'''(S)\Psi_1^3, \Phi_1^*)_{L^2}.$$

We calculate

$$\begin{aligned}
& (A_0'''(S)\Psi_1^3, \Phi_1^*)_{L^2} \\
&= \left(\begin{pmatrix} \cos^3 \theta F'''(S(r))H(r_0 - r)\phi_0^3(r) \\ \beta^* \Gamma'''(S_0) \int_{\partial B_0} \cos^3 \theta \phi_0(r) d\vec{s} \end{pmatrix}, \begin{pmatrix} S_r \cos \theta \\ -\frac{F(S_0)}{\beta^* \Gamma'(S_0)} e_1 \end{pmatrix} \right)_{L^2} \\
&= \frac{3}{4} \pi M_1',
\end{aligned}$$

where

$$M_1' := \int_0^{r_0} r F'''(S(r)) \phi_0^3(r) S'(r) dr - \frac{\Gamma'''(S_0)}{\Gamma'(S_0)} \phi_0^3(r_0) F(S_0).$$

Next, consider (7.19), that is,

$$(7.21) \quad (A_0''(S)\Psi_1 \cdot \mathbf{v}_1, \Phi_1^*)_{L^2}.$$

This requires the calculation of $\mathbf{v}_1$. Since the equation of $\mathbf{v}_1$ is written for $\mathbf{v}_1 = (v, \mathbf{q})$

$$\begin{aligned}
Lv_1 &= \begin{pmatrix} (D\Delta - \alpha + F'(S(r))H(r_0 - r)v + F(S_0)\delta(r_0 - r)e(\theta) \cdot \mathbf{q}) \\ \beta^* \Gamma'(S_0)[\pi r_0 S' \mathbf{q} + \int_{C_{r_0}} v d\vec{s}] \end{pmatrix} \\
&= \begin{pmatrix} (\cos^2 \theta \partial_r \phi_0 - \frac{\sin^2 \theta}{r} \phi_0) + \frac{1}{2} F''(S(r))H(r_0 - r) \cos^2 \theta \phi_0^2(r) \\ \frac{1}{2} \beta^* F''(S_0) \int_{C_{r_0}} \cos^2 \theta \phi_0^2(r) d\vec{s} \end{pmatrix} \\
&= \begin{pmatrix} (\cos^2 \theta \partial_r \phi_0 + \frac{\sin^2 \theta}{r} \phi_0) - \frac{1}{2} F''(S(r))H(r_0 - r) \cos^2 \theta \phi_0^2(r) \\ 0 \end{pmatrix},
\end{aligned}$$

$$\mathbf{v}_1 = \begin{pmatrix} V_1(r) + \cos 2\theta W_1(r) \\ 0 \end{pmatrix} \text{ satisfies the above equation of } \mathbf{v}_1 \text{ together}$$

with $\mathbf{v}_1 \in E^\perp$ if V_1 and W_1 are defined by (7.16) and (7.17). Substituting

v_1 of this form into (7.21), we have

$$(A_0''(S)\Psi_1 \cdot v_1, \Phi_1^*)_{L^2} = \pi M_1'',$$

where

$$M_1'' := \int_0^{r_0} r F''(S(r)) \phi_0(r) (V_1(r) + \frac{1}{2} W_1(r)) S'(r) dr \\ - \frac{\Gamma''(S_0) F(S_0) \phi_0(r_0)}{4\Gamma'(S_0)} (V_1(r_0) + \frac{1}{2} W_1(r_0)).$$

Finally, we obtain (7.20). Since

$$\partial_x v_1 = \cos \theta \partial_r v_1 + \frac{\sin \theta}{r} \partial_\theta v_1 = \begin{pmatrix} \cos \theta \partial_r V_1 + \cos \theta \cos 2\theta \partial_r W_1 - \frac{2 \sin \theta \sin 2\theta}{r} W_1 \\ 0 \end{pmatrix},$$

(7.20) is calculated as

$$\pi M_1''' := -(\partial_x v_1, \Phi_1^*)_{L^2} = -\frac{1}{2} \pi \int_0^{r_0} (2r \partial_r V_1(r) + r \partial_r W_1(r) + 2W_1(r)) S_r(r) dr.$$

Thus, the coefficient of ζ_1^3 is given by $\frac{1}{6} \cdot \frac{3}{4} \pi M_1' + \pi M_1'' + \pi M_1''' = \pi(\frac{1}{8} M_1' + M_1'' + M_1''')$. Since $(\Psi_1, \Phi_1^*)_{L^2} = \frac{1}{2} \pi (S', \phi_0)_R$ from Lemmas 7.4, 7.5, M_1 is given by $M_1 = -\frac{2}{(S', \phi_0)_R} (\frac{1}{8} M_1' + M_1'' + M_1''')$, which is used in this lemma.

Similarly, M_2 is given by

$$M_2 = -\frac{2}{(S', \phi_0)_R} (G_1'(S) \Psi_1, \Phi_1^*)_{L^2},$$

which proves this lemma. $\square$

Remark 7.1. By Lemma 7.6, ζ denotes the deformation of solution c from the radially symmetric solution $S(y)$ as well as the velocity of the camphor disc, because ζ gives $\dot{P}$ for the location $P(t)$.

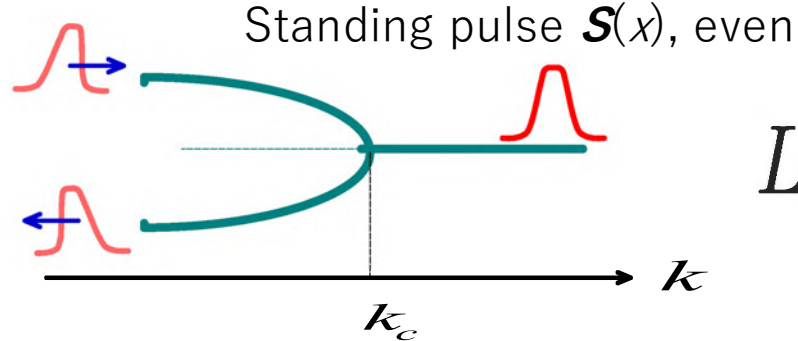
Remark 7.2. Here, $\phi_0(r) \leq 0$, and $F(c)$ is positive. Hence, M_2 is a negative constant, while the sign of M_1 is not fixed and depends on various factors, such as F , Γ , and, in particular, the radius of the camphor disc, r_0 .

Remark 7.3. The negative sign of the constant M_2 and (7.15) implies that the radially symmetric stationary solution $S(x - P; P)$ is stable for $\eta < 0$ ($\beta < \beta^*$) and unstable for $\eta > 0$ ($\beta > \beta^*$), whereas the sign of M_1 determines the direction of bifurcation, that is, super-critical bifurcation occurs when $M_1 > 0$ and sub-critical bifurcation occurs when $M_1 < 0$.

III: ドリフト分岐点近傍における反射現象 Repulsive Interaction of Pulses

$$\begin{aligned} \mathbf{u}_t &= D\mathbf{u}_{xx} + F(\mathbf{u}) + \eta g(\mathbf{u}) \quad (= F(\mathbf{u}; k_c + \eta)) \quad -\infty < x < \infty \\ &= \mathcal{L}(\mathbf{u}) + \eta g(\mathbf{u}) \quad \mathbf{u} \in \mathbb{R}^N, D = \text{diag}\{d_1, \dots, d_N\} \mathbf{1} \end{aligned}$$

Traveling pulses



$k = k_c$; 分岐点 (ドリフト分岐点)

$$\begin{aligned} L &= D\partial_x^2 + F'(S(x); k_c) \quad \text{線形化作用素} \\ L &= \mathcal{L}'(S), \quad LS_x = 0, \quad L^3\psi = -S_x \end{aligned}$$

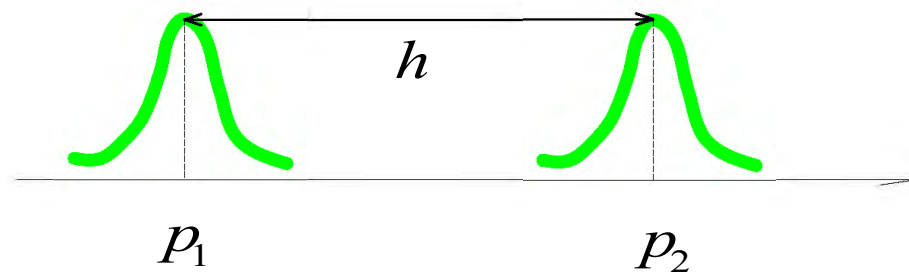
$$\mathbf{w} = \sigma(q; \eta) \in X^\perp \quad \text{s.t.} \quad \|\sigma\|_\omega \leq O(q^3 + |\eta|^{3/2})$$

$$\mathbf{u}(t, x) = S(x - p) + q\psi(x - p) + q^2\xi(x - p) + \eta\zeta(x - p) + \sigma(q; \eta)(x - p)$$

Repulsive Interaction of Pulses

$$\mathbf{u}(t, x) = S(x - p_1) + q_1 \psi(x - p_1) + q_1^2 \xi(x - p_1) + \eta \zeta(x - p_1) \\ + S(x - p_2) + q_2 \psi(x - p_2) + q_2^2 \xi(x - p_2) + \eta \zeta(x - p_2) + \mathbf{v}$$

$$\mathbf{v} = O(q_1^3 + q_2^3 + \eta^2 + \delta)$$



$$\delta = \delta(h) := \sup_{x \in \mathbf{R}} |\mathcal{L}(S(x) + S(x - h))|$$

$$\delta(h) \rightarrow 0 \text{ as } h \rightarrow \infty \quad (\mathcal{L}(S(x)) \equiv 0)$$

$$\text{Rem. } S(x) \rightarrow e^{-\alpha|x|} \mathbf{a} \Rightarrow \delta(h) = O(e^{-\alpha h})$$

$$\begin{aligned} & \mathbf{u}_t(t, x), \quad x - p_1 \Rightarrow x, x - p_2 \Rightarrow x - h \\ & -\dot{p}_1 S_x + \dot{q}_1 \psi - \dot{p}_1 q_1 \psi_x + 2q_1 \dot{q}_1 \xi - q_1^2 \dot{p}_1 \xi_x - \eta \dot{p}_1 \varsigma_x \\ & -(\dot{p}_1 + \dot{h}) S_x(x - h) + \dots - \dot{p}_1 \mathbf{v}_x + \mathbf{v}_t \end{aligned}$$



$$\begin{aligned} \dot{q}_1 = & \langle \mathcal{L}(S(x) + S(x - h)), \varphi^* \rangle - M_1 q_1^3 + M_2 \eta q_1 \\ & + O(q_1^4 + q_2^4 + \eta^{3/2} + \delta^2) \end{aligned}$$

$$\text{REM. } S(x) \rightarrow e^{-\alpha|x|} \mathbf{a} \Rightarrow \langle \mathcal{L}(S(x) + S(x - h)), \varphi^* \rangle \sim M_0 e^{-\alpha h}$$

Equations of q_j, h and p_1



$$\langle \mathcal{L}(S(z) + S(z-h)), \phi_0^*(h) \rangle_2 = M_0 e^{-\alpha h} + O(e^{-\gamma h}) \quad (\exists \gamma > \alpha)$$

を示す. $\phi_0^*(h) = \phi^* + O(\delta)$ と $|\mathcal{L}(S(z) + S(z-h))| \leq O(\delta)$ より

$$\begin{aligned} & \langle \mathcal{L}(S(z) + S(z-h)), \phi_0^*(h) \rangle_2 \\ &= \langle \mathcal{L}(S(z) + S(z-h)), \phi^* \rangle_2 + O(\delta^2) \\ &= \langle \{F(S(z) + S(z-h)) - F(S(z)) - F(S(z-h))\}, \phi^*(z) \rangle_2 + O(\delta^2) \\ &= \int_{-\infty}^{\frac{1}{2}h} \langle F(S(z) + S(z-h)) - F(S(z)) - F(S(z-h)), \phi^*(z) \rangle dz \\ &\quad + \int_{\frac{1}{2}h}^{\infty} \langle F(S(z) + S(z-h)) - F(S(z)) - F(S(z-h)), \phi^*(z) \rangle dz + O(\delta^2) \\ &= \int_{-\infty}^{\frac{1}{2}h} \langle \{F'(S(z)) - F'(0)\}S(z-h), \phi^*(z) \rangle dz + \int_{-\infty}^{\frac{1}{2}h} O(e^{-2\alpha|z-h|} \cdot e^{-\alpha|z|}) dz \\ &\quad + \int_{\frac{1}{2}h}^{\infty} \langle \{F'(S(z-h)) - F'(0)\}S(z), \phi^*(z) \rangle dz + \int_{\frac{1}{2}h}^{\infty} O(e^{-2\alpha|z|} \cdot e^{-\alpha|z|}) dz + O(\delta^2) \\ &= \int_{-\infty}^{\frac{1}{2}h} \langle \{F'(S(z)) - F'(0)\}S(z-h), \phi^*(z) \rangle dz \\ &\quad + \int_{\frac{1}{2}h}^{\infty} \langle \{F'(S(z-h)) - F'(0)\}S(z), \phi^*(z) \rangle dz + O(e^{-\frac{3}{2}\alpha h}) + O(\delta^2) \\ &= \int_{-\infty}^{\frac{1}{2}h} \langle \{F'(S(z)) - F'(0)\}e^{-\alpha(h-z)}\mathbf{a}, \phi^*(z) \rangle dz \\ &\quad + \int_{\frac{1}{2}h}^{\infty} O(e^{-2\alpha|z-h|} \cdot e^{-2\alpha z}) dz + O(e^{-\gamma h}) \\ &= e^{-\alpha h} \int_{-\infty}^{\frac{1}{2}h} \langle \{F'(S(z)) - F'(0)\}e^{\alpha z}\mathbf{a}, \phi^*(z) \rangle dz + O(e^{-\gamma h}). \end{aligned}$$

ここで α が

$$\alpha^2 D\mathbf{a} + F'(0)\mathbf{a} = 0$$

を満たすことから

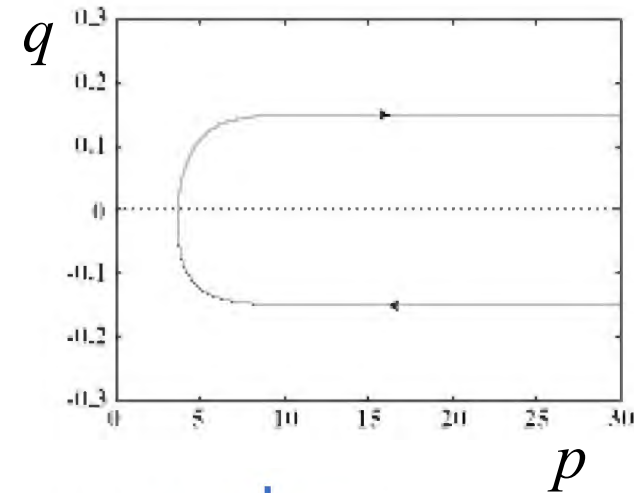
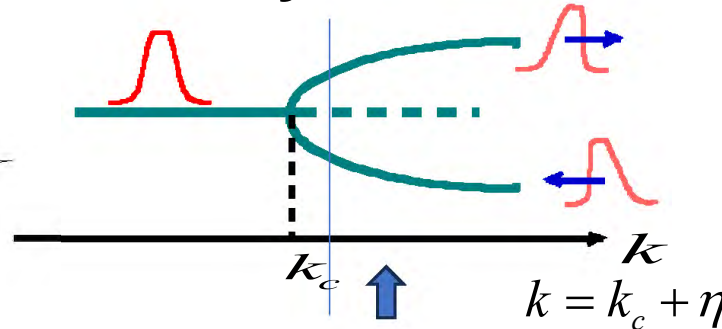
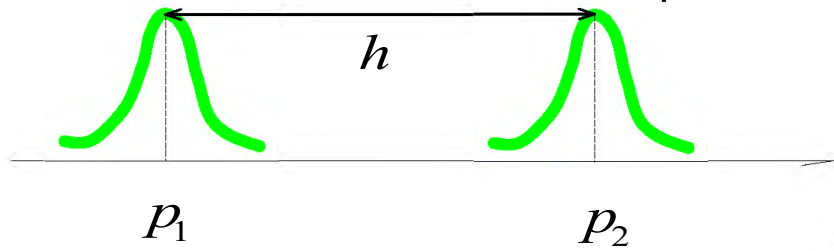
$$D(e^{\alpha z}\mathbf{a})_{zz} + F'(0)(e^{\alpha z}\mathbf{a}) = 0$$

が成立している. これを上記の式に代入することにより

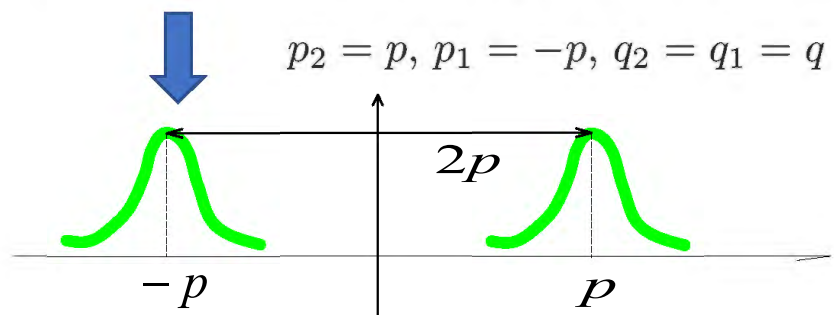
$$\begin{aligned} \text{(与式)} &= e^{-\alpha h} \int_{-\infty}^{\frac{1}{2}h} \langle F'(S(z))e^{\alpha z}\mathbf{a} + D\partial_z^2(e^{\alpha z}\mathbf{a}), \phi^*(z) \rangle dz + O(e^{-\gamma h}) \\ &= e^{-\alpha h} \int_{-\infty}^{\frac{1}{2}h} \{ \langle e^{\alpha z}\mathbf{a}, \underline{{}^tF'(S(z))\phi^*(z)} \rangle + \langle e^{\alpha z}\mathbf{a}, \underline{D\partial_z^2\phi^*(z)} \rangle \} dz & D\partial_z^2\phi^* + {}^tF'(S(z))\phi^* = 0 \\ &\quad + e^{-\alpha h} [\langle D(e^{\alpha z}\mathbf{a})_z, \phi^*(z) \rangle - \langle D(e^{\alpha z}\mathbf{a}), \partial_z\phi^*(z) \rangle]_{-\infty}^{\frac{1}{2}h} + O(e^{-\gamma h}) \\ &= 0 + e^{-\alpha h} \{ \langle \alpha e^{\alpha z}D\mathbf{a}, e^{-\alpha z}\mathbf{a}^* \rangle - \langle De^{\alpha z}\mathbf{a}, (-\alpha)e^{-\alpha z}\mathbf{a}^* \rangle \}_{z=\frac{1}{2}h} + O(e^{-\gamma h}) \\ &= 2\alpha \langle D\mathbf{a}, \mathbf{a}^* \rangle e^{-\alpha h} + O(e^{-\gamma h}) \end{aligned}$$

となり証明できた. ■

Simple case(symmetric case)



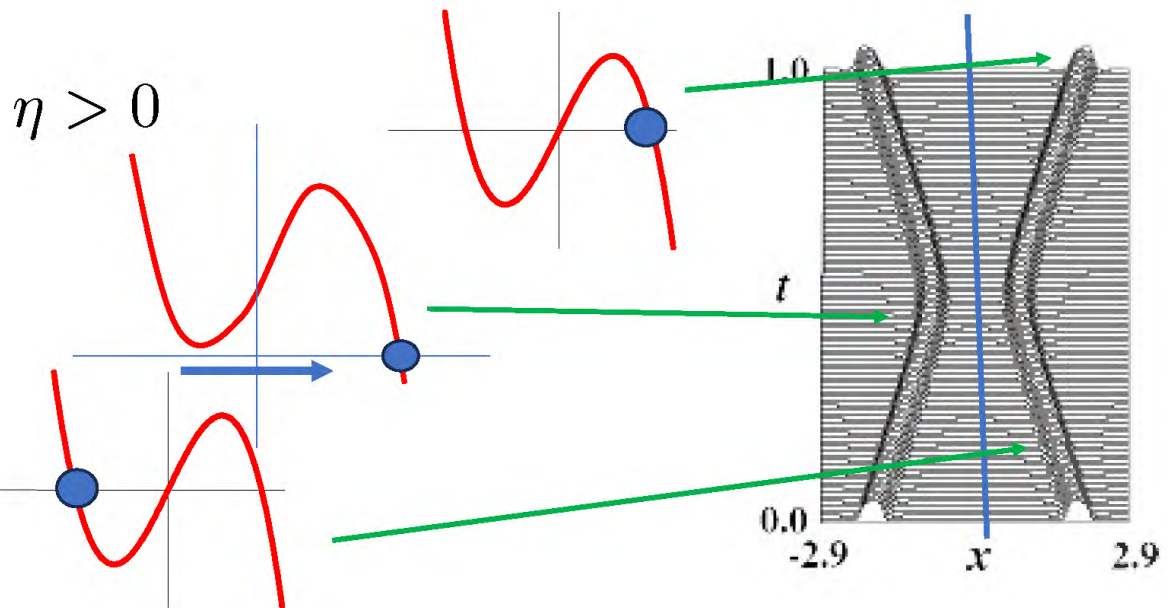
$$\begin{cases} \dot{p}_1 = q_1 - \widetilde{M}_0 e^{-\alpha(p_2 - p_1)}, \\ \dot{q}_1 = -M_1 q_1^3 + M_2 \eta q_1 - M_0 e^{-\alpha(p_2 - p_1)}, \\ \dot{p}_2 = q_2 + \widetilde{M}_0 e^{-\alpha(p_2 - p_1)}, \\ \dot{q}_2 = -M_1 q_2^3 + M_2 \eta q_2 + M_0 e^{-\alpha(p_2 - p_1)}, \end{cases} \quad M_1, M_2 > 0, \quad M_0 > 0, \quad \widetilde{M}_0 > 0$$



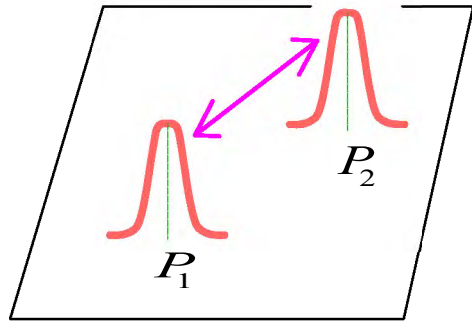
$\eta > 0$

$$\dot{p} = q + \widetilde{M}_0 e^{-2\alpha p}$$

$$\dot{q} = -M_1 q^3 + M_2 \eta q + M_0 e^{-2\alpha p}$$



Interaction of traveling spots



$$\begin{aligned}\mathbf{u}_t &= D\Delta \mathbf{u} + \mathbf{F}(\mathbf{u}; k_c + \eta) = \underline{D\Delta \mathbf{u} + \mathbf{F}(\mathbf{u})} + \eta g(\mathbf{u}) \\ &= \underline{L(\mathbf{u})} + \eta g(\mathbf{u}), \quad x \in \mathbf{R}^2, \mathbf{u} \in \mathbf{R}^N\end{aligned}$$

Assume

$$S(x) \rightarrow \frac{1}{\sqrt{r}} e^{-\alpha r} \mathbf{a} \quad (r = |x| \rightarrow \infty), \mathbf{a} \in \mathbf{R}^N$$

Define

$$S(x; \mathbf{h}) := S(x) + S(x - \mathbf{h}) \quad (\mathbf{h} \in \mathbf{R}^2)$$

$$\delta(\mathbf{h}) := \sup_{x \in \mathbf{R}^2} |L(S(x; \mathbf{h}))| = O\left(\frac{1}{\sqrt{h}} e^{-\alpha h}\right) \quad (h = |\mathbf{h}|)$$

$$\Theta(x; \boldsymbol{\varsigma}) := S(x) + \varsigma_1 \psi_1(x) + \varsigma_2 \psi_2(x) \quad (\boldsymbol{\varsigma} = (\varsigma_1, \varsigma_2))$$

$$L^\exists \psi_1 = -S_x, \quad L^\exists \psi_2 = -S_y$$

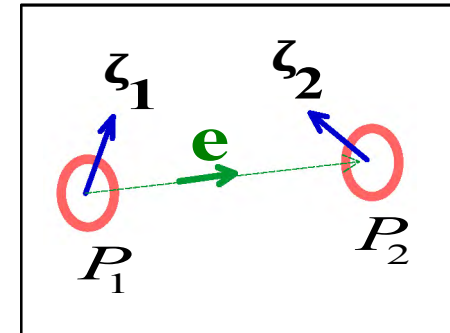
Theorem

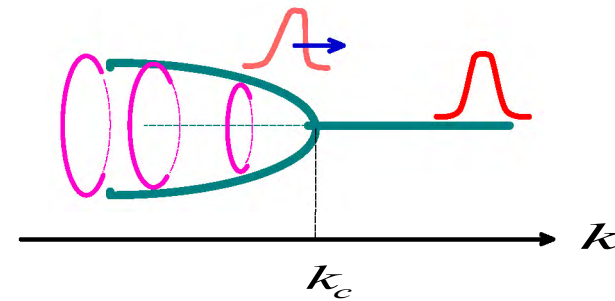
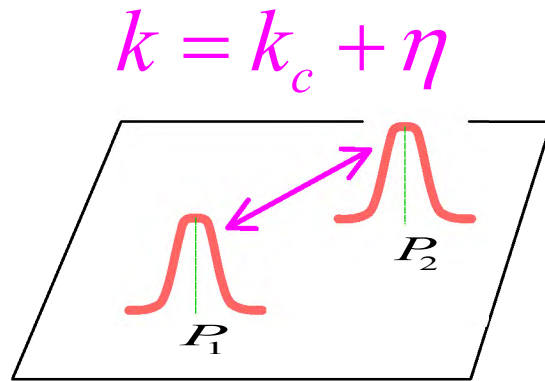
$$\mathbf{u}(t, x) = \Theta(x - P_1; \boldsymbol{\varsigma}_1) + \Theta(x - P_2; \boldsymbol{\varsigma}_2) + O(\delta(\mathbf{h}) + |\boldsymbol{\varsigma}_1|^2 + |\boldsymbol{\varsigma}_2|^2 + |\eta|),$$

$$\left\{ \begin{array}{l} \dot{P}_1 = \boldsymbol{\varsigma}_1 - \frac{M_0}{\sqrt{h}} e^{-\alpha h} \mathbf{e} + O(\delta^2 + |\boldsymbol{\varsigma}_1|^3 + |\boldsymbol{\varsigma}_2|^3 + |\eta|^{3/2}), \\ \dot{P}_2 = \boldsymbol{\varsigma}_2 + \frac{M_0}{\sqrt{h}} e^{-\alpha h} \mathbf{e} + O(\delta^2 + |\boldsymbol{\varsigma}_1|^3 + |\boldsymbol{\varsigma}_2|^3 + |\eta|^{3/2}), \\ \dot{\boldsymbol{\varsigma}}_1 = -\nabla W(\boldsymbol{\varsigma}_1) - \frac{M'_0}{\sqrt{h}} e^{-\alpha h} \mathbf{e} + O(\delta^2 + |\boldsymbol{\varsigma}_1|^4 + |\boldsymbol{\varsigma}_2|^4 + |\eta|^2), \\ \dot{\boldsymbol{\varsigma}}_2 = -\nabla W(\boldsymbol{\varsigma}_2) + \frac{M'_0}{\sqrt{h}} e^{-\alpha h} \mathbf{e} + O(\delta^2 + |\boldsymbol{\varsigma}_1|^4 + |\boldsymbol{\varsigma}_2|^4 + |\eta|^2), \end{array} \right.$$

as long as $|\boldsymbol{\varsigma}_j| < \varsigma^*, |\eta| < \eta^*, \forall P_j \in \mathbf{R}^2$

$$\mathbf{h} = P_2 - P_1, h = |P_2 - P_1|, \mathbf{e} = \frac{|P_2 - P_1|}{h}$$





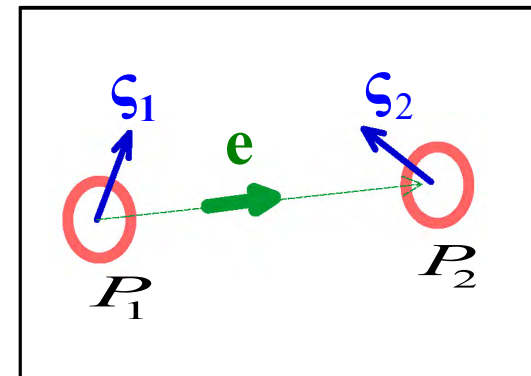
$$M_0, M'_0 > 0 \Rightarrow$$

Repulsive interaction



$$\left\{ \begin{array}{l} \dot{P}_1 = \varsigma_1 - \frac{M_0}{\sqrt{h}} e^{-\alpha h} \mathbf{e}, \\ \dot{P}_2 = \varsigma_2 + \frac{M_0}{\sqrt{h}} e^{-\alpha h} \mathbf{e}, \\ \dot{\varsigma}_1 = -\nabla W(\varsigma_1) - \frac{M'_0}{\sqrt{h}} e^{-\alpha h} \mathbf{e}, \\ \dot{\varsigma}_2 = -\nabla W(\varsigma_2) + \frac{M'_0}{\sqrt{h}} e^{-\alpha h} \mathbf{e}, \end{array} \right.$$

$$h = |P_2 - P_1|, \mathbf{e} = \frac{|P_2 - P_1|}{h}$$

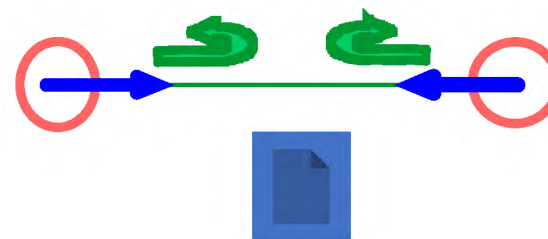


Special Cases

- On a line

$$P_j = (p_j, 0), \varsigma_j = (\varsigma_j, 0)$$

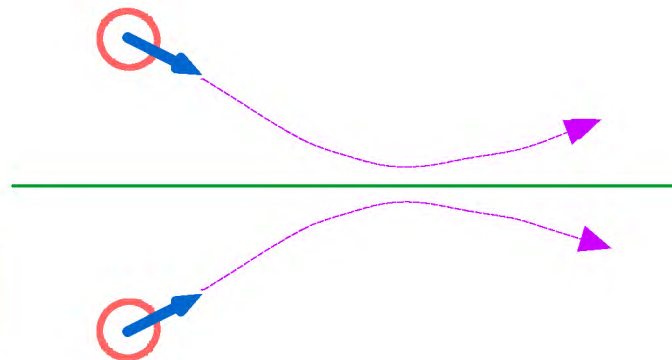
(E. Mimura, Nagayama 02)



- Neuman boundary

$$P_1 = (p, q), \varsigma_1 = (\varsigma, \xi), P_2 = (p, -q), \varsigma_2 = (\varsigma, -\xi),$$

(Matsumoto 02)



ODE1



ODE2

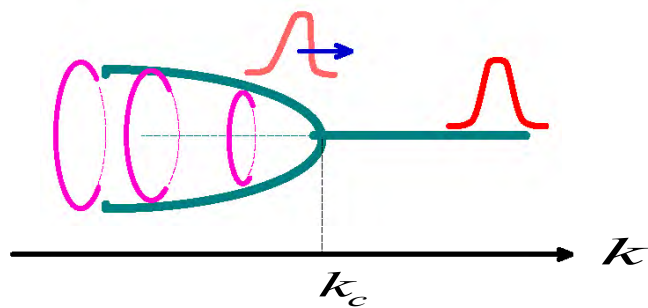


PDE1

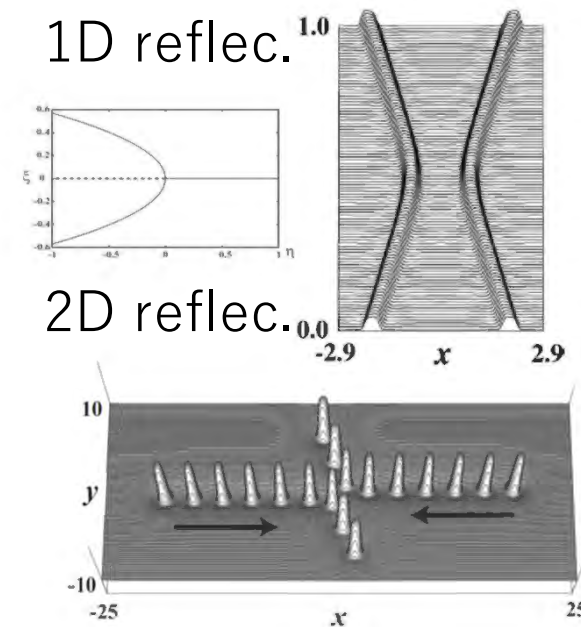


PDE2

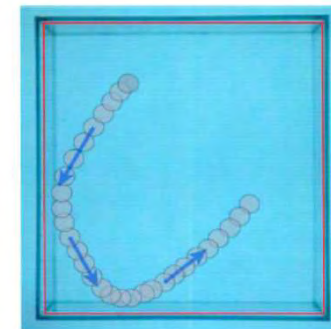
Example of 2D reflecting traveling spot



c.f. フロント解のドリフト分岐 [17]

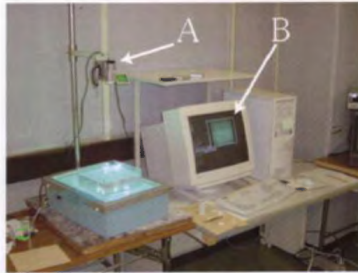


Drift bifurcation of
traveling pulse, spot
Pitch-fork type bifurcation
diagram of pulses, spots

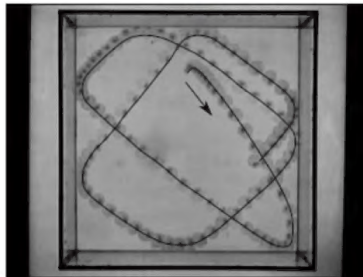


Experiment for camphor disk

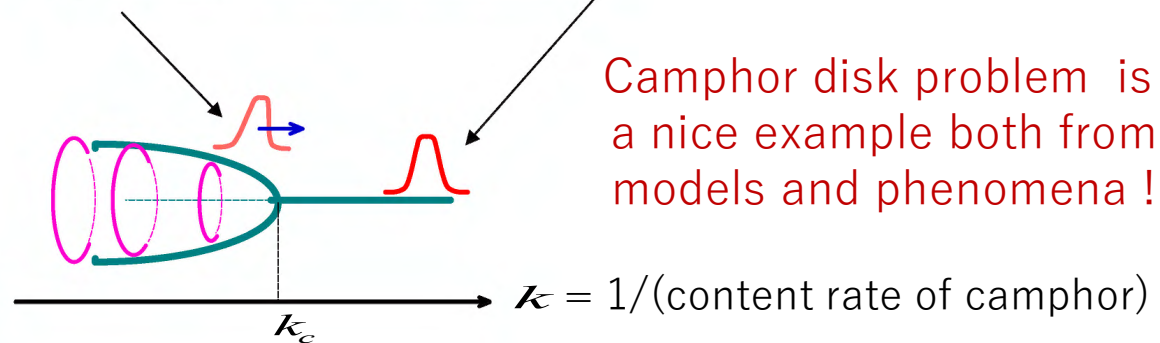
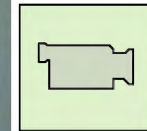
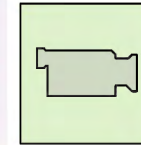
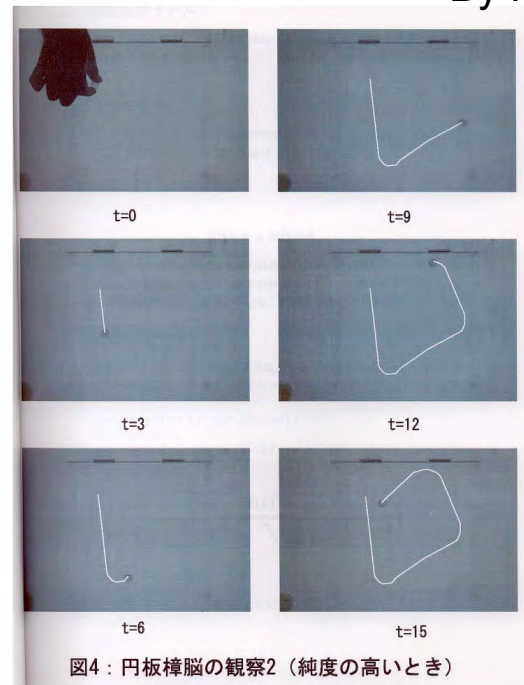
By Kanda (02, Hiroshima Univ.)



Recorded by the video camera at A and monitored by the display at B to produce a movie.



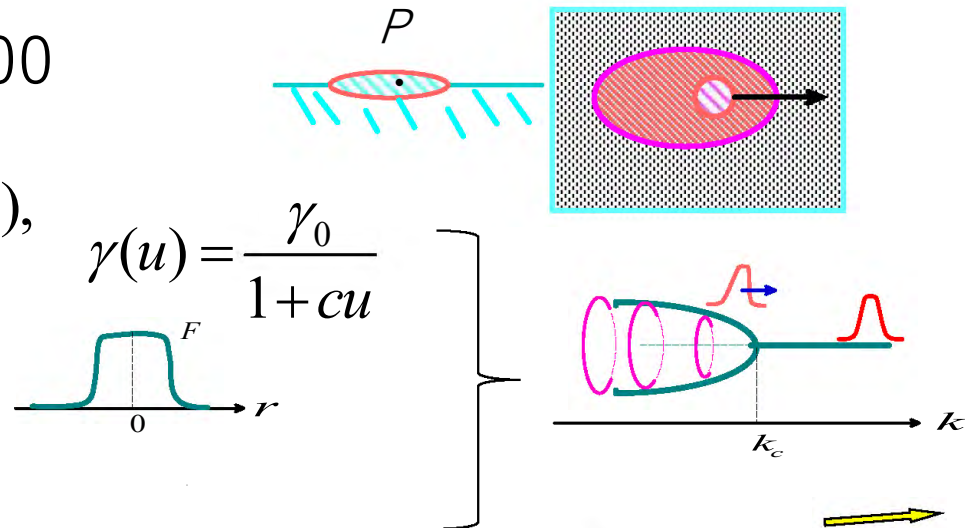
A trajectory of a camphor disk of an experiment



Camphor Layer Model(樟脳)

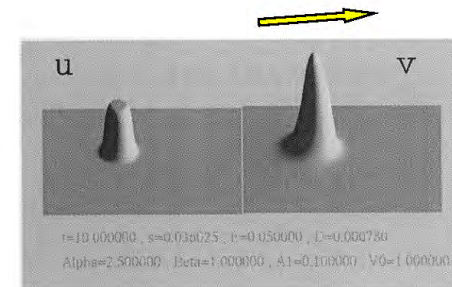
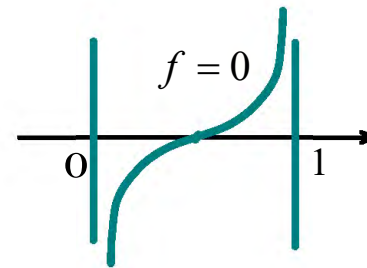
- Nagayama et.al.00

$$\begin{cases} u_t = D\Delta u - au + F(|x-P|), \\ \ddot{P} = \nabla_x \gamma(u)|_{x=P} - \mu \dot{P}, \end{cases}$$



- Mimura et.al.01

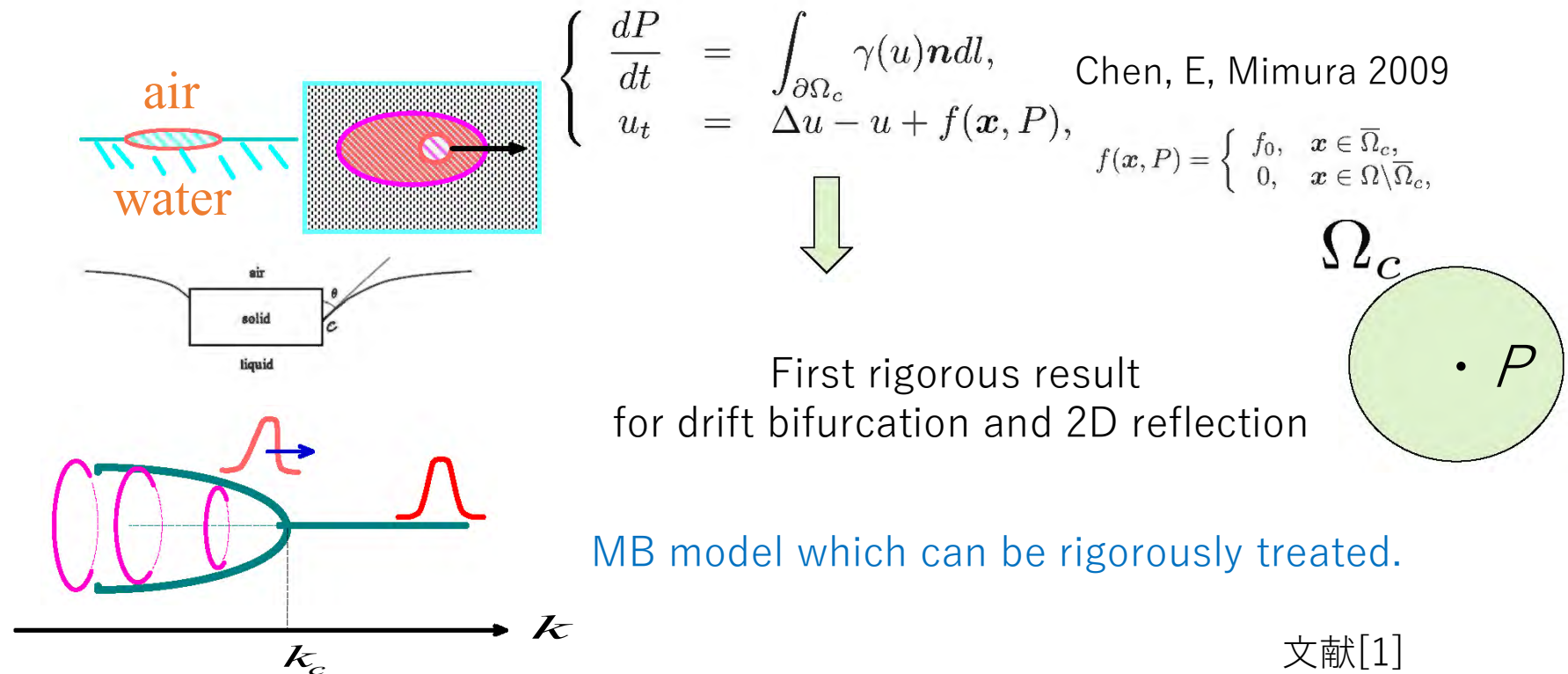
$$\begin{cases} \tau \varepsilon u_t = \varepsilon^2 \Delta u + f(u, v) - \langle f \rangle, \\ v_t = D \Delta v + au - \gamma v, \end{cases}$$



(Koya 00)

$$\langle f \rangle = \frac{1}{|\Omega|} \int f dx, \quad f(u, v) = u(1-u)(u-a(v)), \quad a(v) = \frac{1 + \tanh v}{2}$$

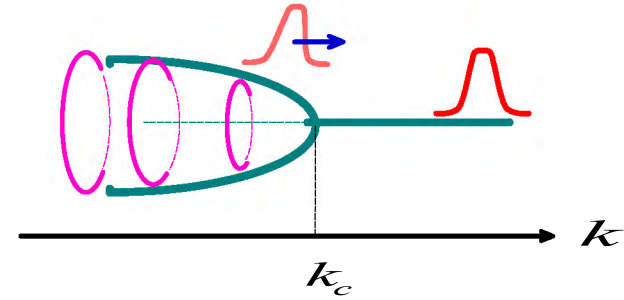
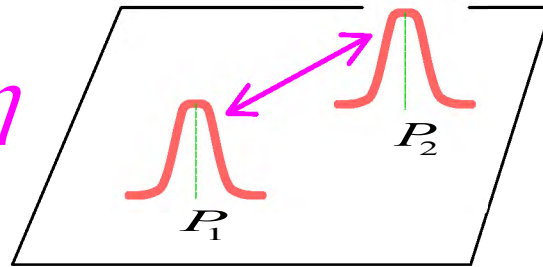
Moving boundary (MB) model for camphor disk



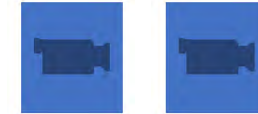
Interaction of camphor disks

$$k = k_c + \eta$$

MB model

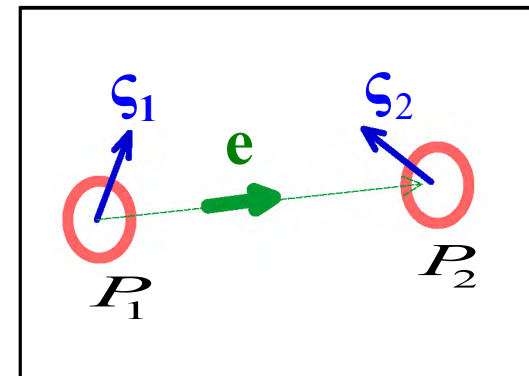


$M_0, M'_0 > 0 \Rightarrow$ Repulsive interaction



$$\left\{ \begin{array}{l} \dot{P}_1 = \varsigma_1 - \frac{M_0}{\sqrt{h}} e^{-\alpha h} \mathbf{e}, \\ \dot{P}_2 = \varsigma_2 + \frac{M_0}{\sqrt{h}} e^{-\alpha h} \mathbf{e}, \\ \dot{\varsigma}_1 = -\nabla W(\varsigma_1) - \frac{M'_0}{\sqrt{h}} e^{-\alpha h} \mathbf{e}, \\ \dot{\varsigma}_2 = -\nabla W(\varsigma_2) + \frac{M'_0}{\sqrt{h}} e^{-\alpha h} \mathbf{e}, \end{array} \right.$$

$$h = |P_2 - P_1|, \mathbf{e} = \frac{|P_2 - P_1|}{h}$$

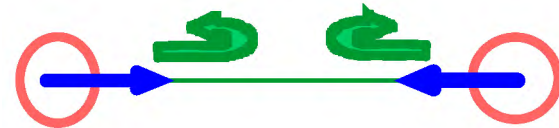


Special Cases

- On a line

$$P_j = (p_j, 0), \varsigma_j = (\varsigma_j, 0)$$

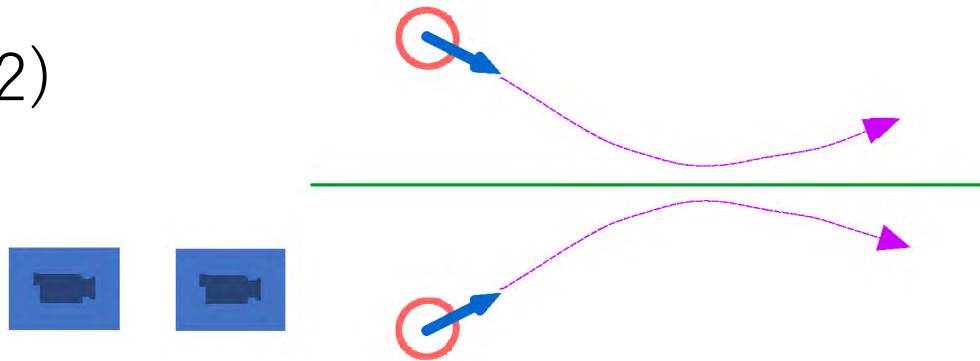
(E. Mimura, Nagayama 02)



- Neuman boundary

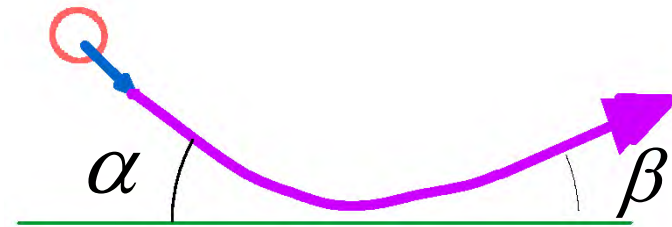
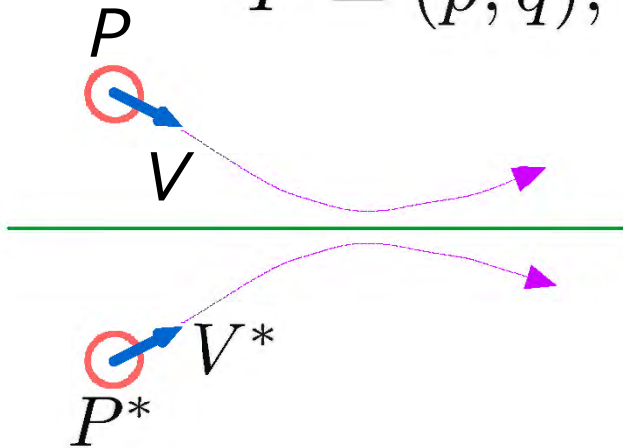
$$P_1 = (p, q), \varsigma_1 = (\varsigma, \xi), P_2 = (p, -q), \varsigma_2 = (\varsigma, -\xi),$$

(Matsumoto 02)



Dynamics of ODE

$$P = (p, q), V = (\zeta, \xi), P^* = (p, -q), V^* = (\zeta, -\xi)$$



$$\beta = T(\alpha)$$

$$\alpha > \beta \text{ (?)}$$

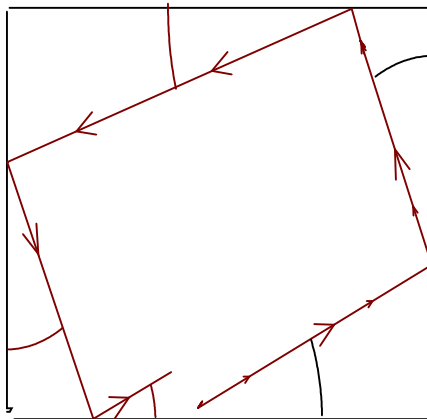
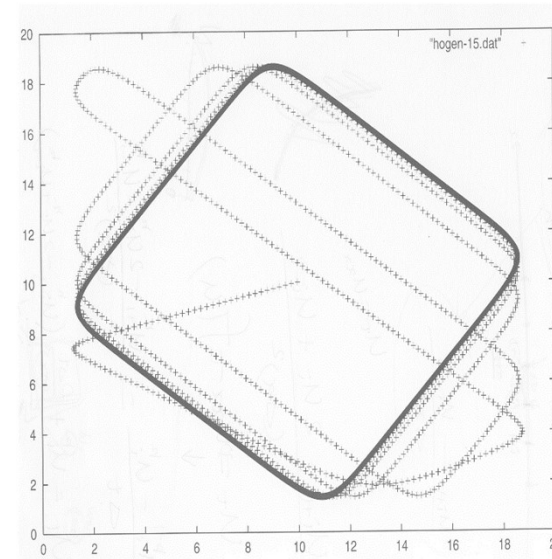
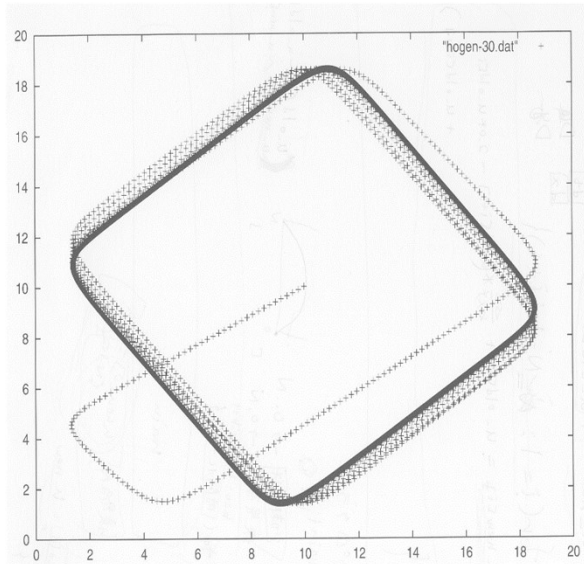
$$(\alpha \geq \beta) \text{ Mimura et.al}$$

Meaning?

difference from usual billiard problem ?

$$\begin{cases} \dot{p} &= \zeta, \\ \dot{q} &= \xi + \frac{M_0}{\sqrt{2q}} e^{-2\alpha q}, \\ \dot{\zeta} &= -(M_1|V|^2 + M_2\eta)\zeta, \\ \dot{\xi} &= -(M_1|V|^2 + M_2\eta)\xi + \frac{M'_0}{\sqrt{2q}} e^{-2\alpha q}, \end{cases}$$

Dynamics in a square region



Mimura sensei discovered
the stable limit cycle

c.f. Billiard problem
(Generically the region is
densely filled by orbits)

Experiment in Hiroshima by Mimura and Lab. students 2002

1.3 Moving boundary model

3

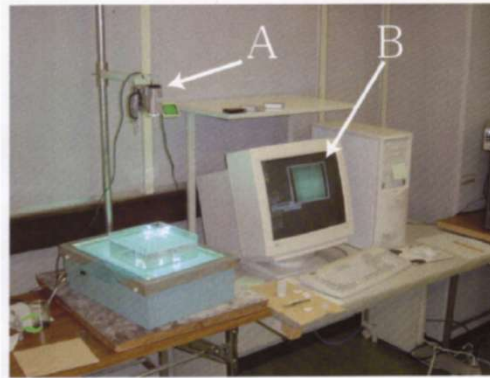


Fig. 1.1 The experimental facility by Kanda[4]. The experiment was recorded by the video camera at A and monitored by the display at B to produce a movie.

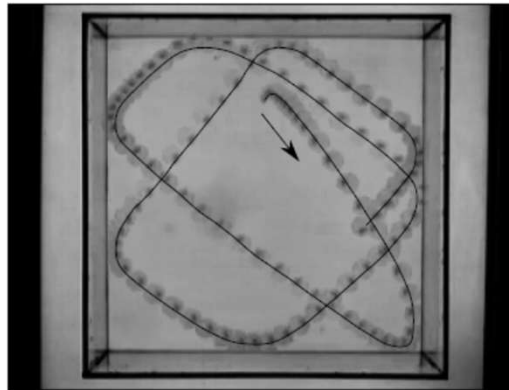


Fig. 1.2 A trajectory of a camphor disk of an experiment by [4].

Complicated motions of camphor disk

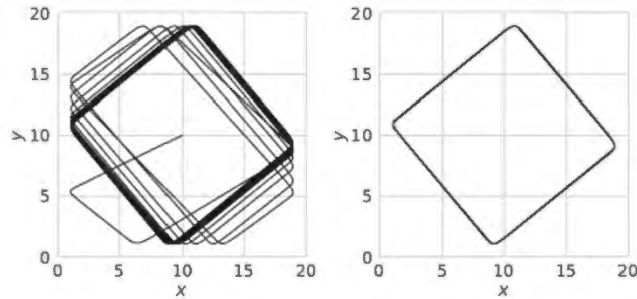


Fig. 1.9 Trajectories of the center of the disk of moving boundary model on square. Left: $0 \leq t \leq 10^4$, Right: $9.5 \times 10^3 \leq t \leq 10^4$.

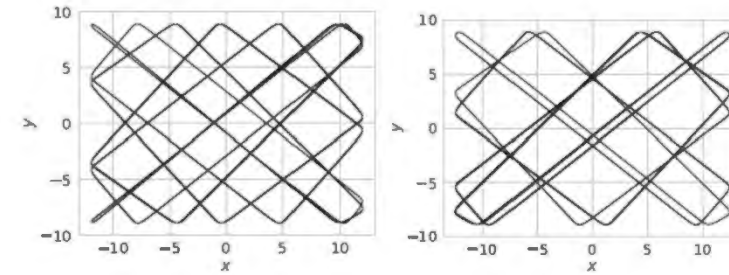
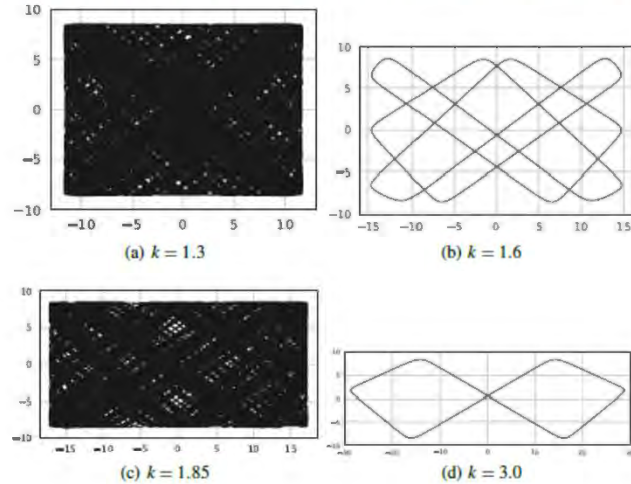


Fig. 1.11 Complicated periodic orbits for (1.11) on rectangular domains with $k = 1.3$ (left) and $k = 1.35$ (right).

$$k = a/b$$

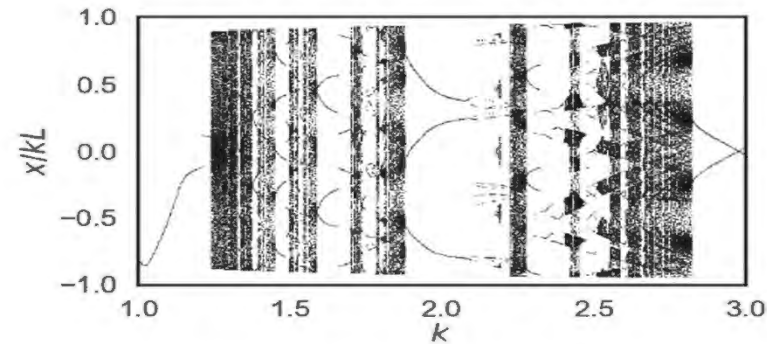
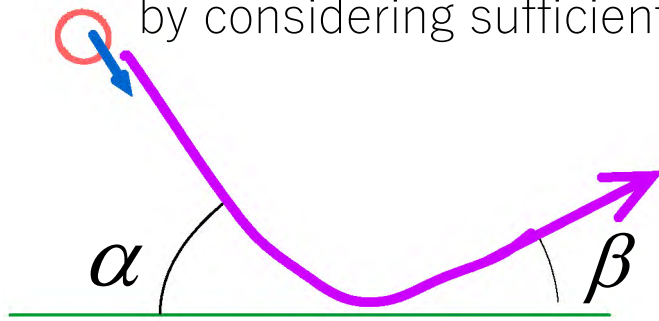



Fig. 1.15 An orbit diagram for (1.11). The horizontal and vertical axes are k and x/kL , respectively.

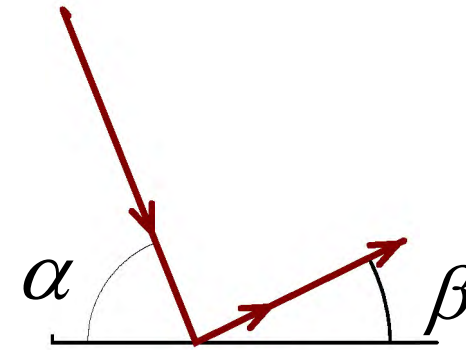
4. Y. Kanda. Experiments and numerical analyses for motions of a camphor disk(in Japanese). Bachelor thesis, Hiroshima University, 2002.
5. M. Mimura, T. Miyaji, and I. Ohnishi, A billiard problem in nonlinear and nonequilibrium systems, Hiroshima Math. J. 37(2007) 343–384.
6. S. Nakata, Y. Iguchi, S. Ose, M. Kuboyama, T. Ishii, and K. Yoshikawa. Self-rotation of a camphor scraping on water: new insight into the old problem. Langmuir 13 (1997) 4454–4458.
7. S. Nakata et al.(eds.) Self-organized Motion: Physicochemical Design based on Nonlinear Dynamics, Royal Society of Chemistry, 2019.
8. U. A. Rozikov, An Introduction to Mathematical Billiards, World Scientific, New Jersey, 2019
9. N. J. Suematsu and S. Nakata, Evolution of Self-Propelled Objects: From the Viewpoint of Nonlinear Science, Chemistry–A European Journal 24 (2018) 6308–6324.
10. T. Vicsek et al., Novel type of phase transition in a system of self-driven particles, Phys. Rev. Lett. 75 (1995) 1226.
11. T. Vicsek and A. Zafeiris, Collective motion, Phys. Rep. 517 (2012) 71–140

Limiting problem

by considering sufficiently large region



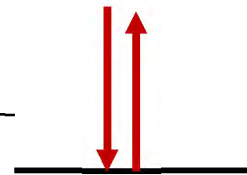
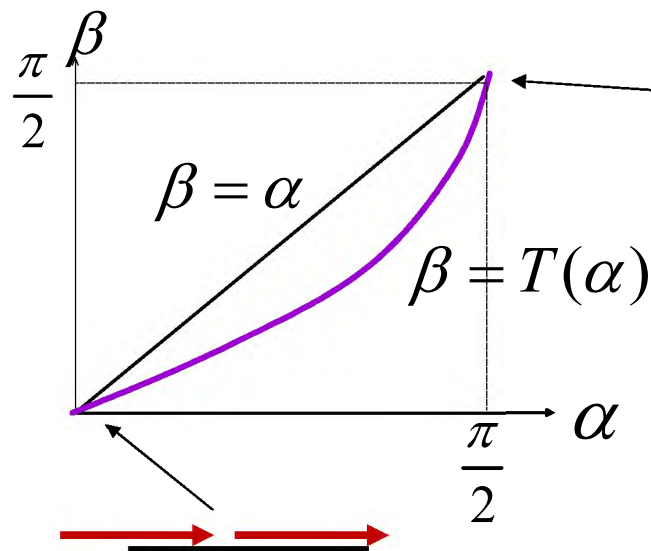
$$\beta = T(\alpha)$$

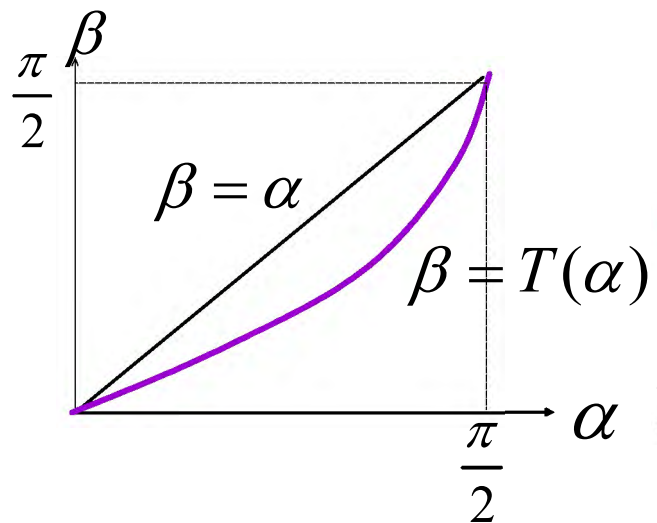


Discrete time model

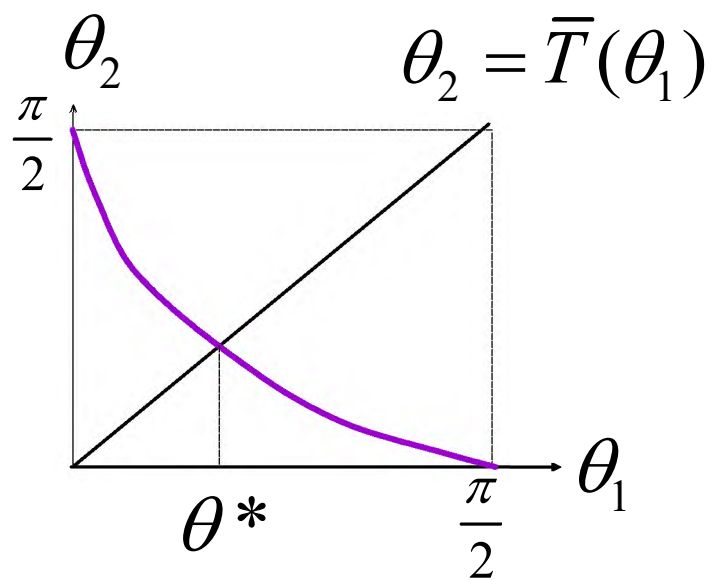
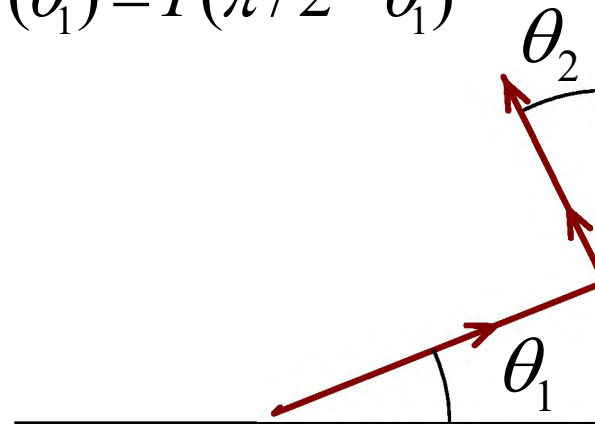
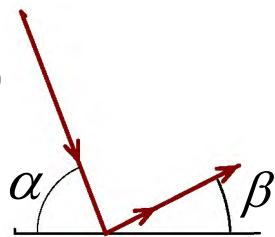
Assume

$$\alpha > \beta$$

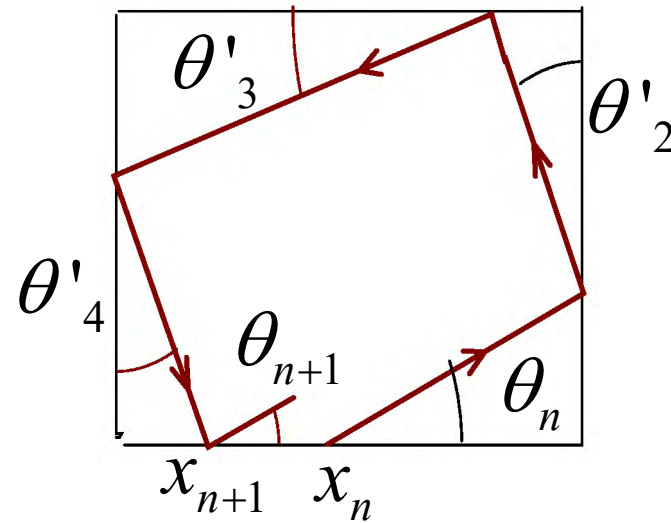
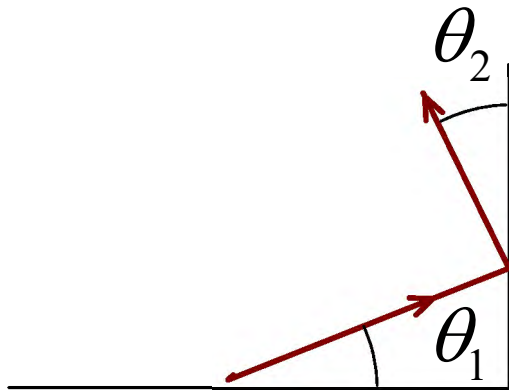




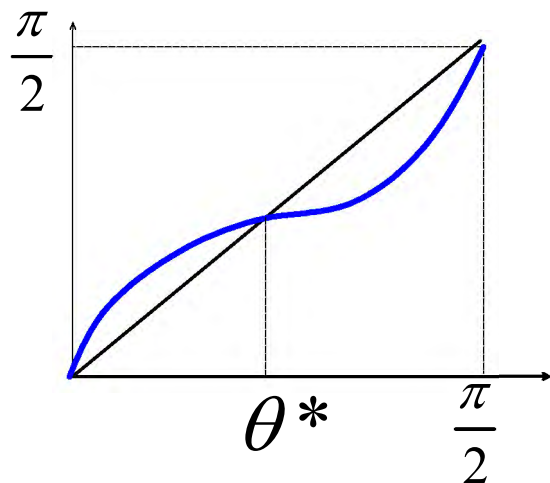
$$\theta_2 = \bar{T}(\theta_1) = T(\pi/2 - \theta_1)$$



$$\theta_2 = \bar{T}(\theta_1) = T(\pi/2 - \theta_1)$$



$$\theta_{n+1} = \bar{T}^4(\theta_n)$$



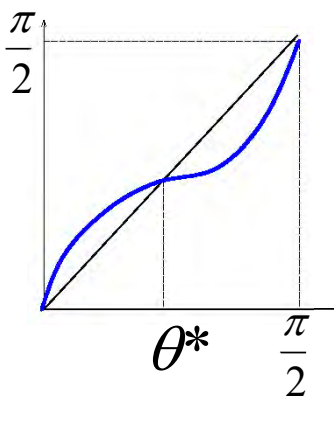
Numerically true (Mimura et.al.)

$$\begin{cases} \theta_{n+1} = \bar{T}^4(\theta_n) \\ x_{n+1} = G(\theta_n, x_n) \end{cases}$$



θ^* ; **stable**

$$\theta_n \rightarrow \theta^* (n \rightarrow \infty)$$

$$\begin{cases} \theta_{n+1} = \bar{T}^4(\theta_n) \\ x_{n+1} = G(\theta_n, x_n) \end{cases}$$


Prop. Suppose θ^* is stable.
 If $\alpha > \beta = T(\alpha)$, then for θ near θ^* ,
 $|G(\theta, x) - G(\theta, y)| \leq q|x - y|$
 holds for $0 < q < 1$.

→ $\theta_n \rightarrow \theta^*, x_n \rightarrow \exists x^* (n \rightarrow \infty) \quad x^* = G(\theta^*, x^*)$

→ Unique existence of stable limit cycle

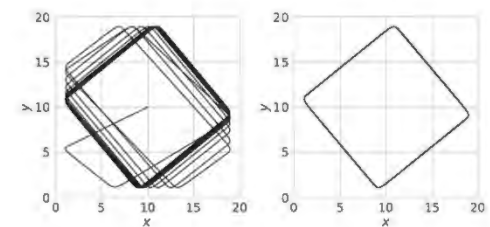
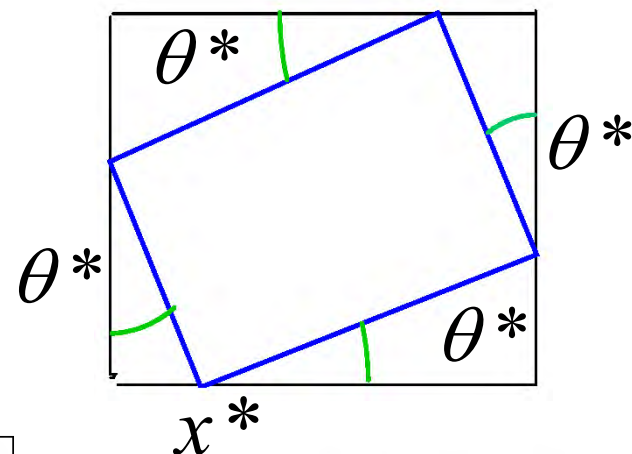
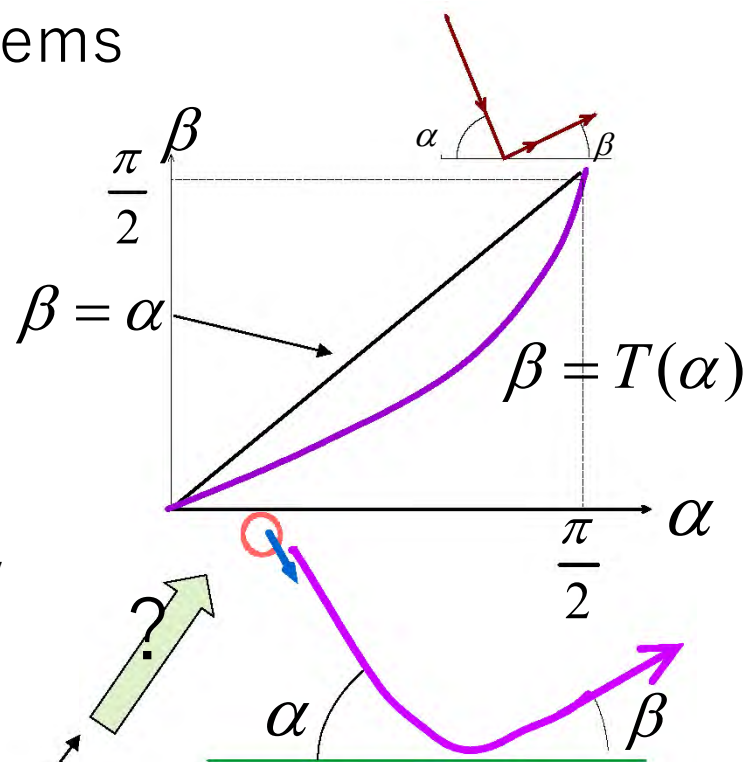
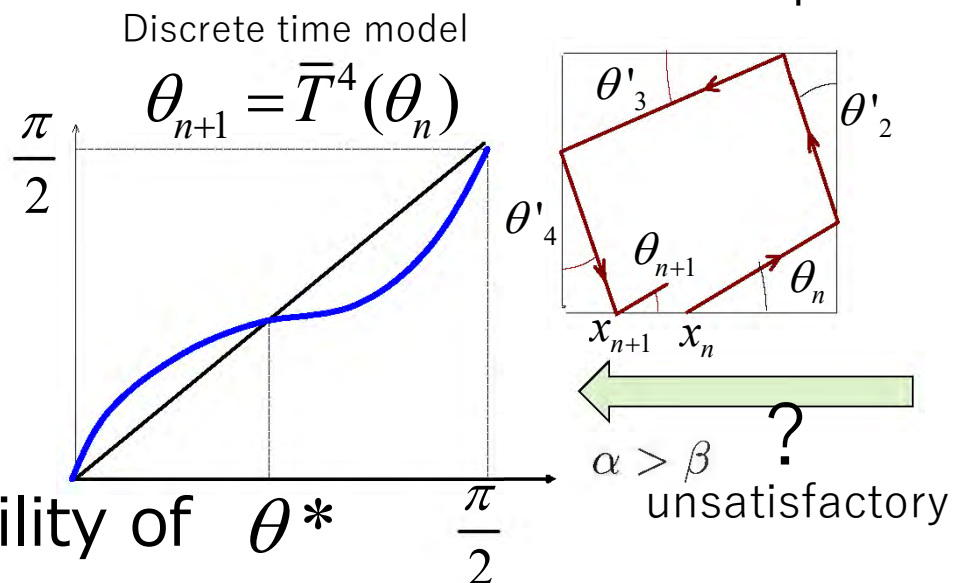


Fig. 1.9 Trajectories of the center of the disk of moving boundary model on square. Left: $0 \leq t \leq 10^4$, Right: $9.5 \times 10^3 \leq t \leq 10^4$.

$$\theta^* = \bar{T}^4(\theta^*),$$

Remained problems



Numerically true (Mimura et.al.)

$$\bar{T}(\theta) := T(\pi/2 - \theta)$$

MB model

$$\begin{cases} \frac{dP}{dt} = \int_{\partial\Omega_c} \gamma(u) \mathbf{n} dl, \\ u_t = \Delta u - u + f(\mathbf{x}, P), \end{cases}$$

ODE
particle model

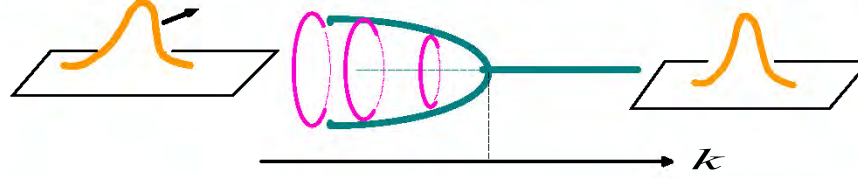


$$M_0 = 0$$

$$\begin{cases} \dot{p} = \zeta, \\ \dot{q} = \xi + \frac{M_0}{\sqrt{2q}} e^{-2\alpha q}, \\ \dot{\zeta} = -(M_1|V|^2 + M_2\eta)\zeta, \\ \dot{\xi} = -(M_1|V|^2 + M_2\eta)\xi + \frac{M'_0}{\sqrt{2q}} e^{-2\alpha q}, \end{cases}$$

Proposition[15]

$$P = (p, q), V = (\zeta, \xi), P^* = (p, -q), V^* = (\zeta, -\xi)$$



$$\begin{cases} \dot{p} = \zeta, \\ \dot{q} = \xi + \frac{M_0}{\sqrt{2q}} e^{-2\alpha q}, \\ \dot{\zeta} = -(M_1|V|^2 + M_2\eta)\zeta, \\ \dot{\xi} = -(M_1|V|^2 + M_2\eta)\xi + \frac{M'_0}{\sqrt{2q}} e^{-2\alpha q}, \end{cases} \quad \begin{cases} k = k_c + \eta \\ \dot{q} = r \sin \theta + \frac{M_0}{\sqrt{2q}} e^{-2\alpha q}, \\ \dot{r} = -(M_1 r^2 + M_2 \eta) r + \frac{M'_0 \sin \theta}{\sqrt{2q}} e^{-2\alpha q}, \\ \dot{\theta} = \frac{M'_0 \cos \theta}{r \sqrt{2q}} e^{-2\alpha q} \end{cases} \quad (E)$$

$$V = r e(\theta) \quad (q, \zeta, \xi) \iff (q, r, \theta) \quad \theta_{-\infty} = \alpha > 0, \theta_{+\infty} = \beta > 0$$

$$e(\theta) = \begin{pmatrix} \cos \theta \\ \sin \theta \end{pmatrix}$$

$$(BC) \lim_{t \rightarrow \pm\infty} (q(t), r(t), \theta(t)) = (+\infty, \sqrt{\frac{-M_2\eta}{M_1}}, \pm\theta_{\pm\infty}) \quad V_{\pm\infty} = \sqrt{\frac{-M_2\eta}{M_1}} e(\pm\theta_{\pm\infty})$$

1. For $\theta_{-\infty} \in [0, \pi/2]$, $\exists_1 \theta_{+\infty} \in [0, \pi/2]$ satisfying (E) and (BC).
2. If $\theta_{-\infty} \neq \pi/2$, $\dot{q}$ changes its sign from negative to positive just once.
3. If $M_0 = 0$, $\theta_{-\infty} \geq \theta_{+\infty}$ with equality only if $\theta_{-\infty} = 0$ or $\pi/2$.

Relation between real phenomena and models

1.3 Moving boundary model

Real phenomena

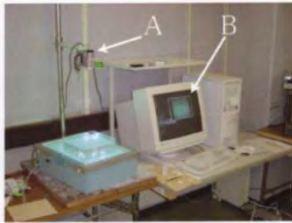


Fig. 1.1 The experimental facility by Kanda[4]. The experiment was recorded by the video camera at A and monitored by the display at B to produce a movie.

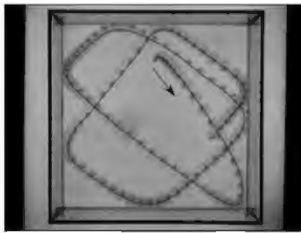
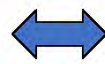


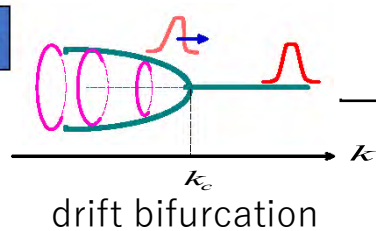
Fig. 1.2 A trajectory of a camphor disk of an experiment by [4].



more realistic but complicated models
(can not be analyzed, many black boxes)

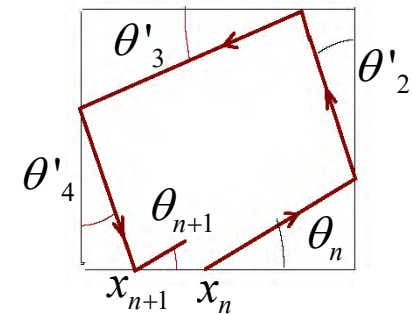
+

check experimentally



drift bifurcation

Discrete time model



ODE

particle model

$$\begin{cases} \frac{dP}{dt} = \int_{\partial\Omega_c} \gamma(u) \mathbf{n} dl, \\ u_t = \Delta u - u + f(\mathbf{x}, P), \end{cases}$$

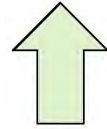


$$\begin{cases} \dot{p} = \zeta, \\ \dot{q} = \xi + \frac{M_0}{\sqrt{2q}} e^{-2\alpha q}, \\ \dot{\zeta} = -(M_1|V|^2 + M_2\eta)\zeta, \\ \dot{\xi} = -(M_1|V|^2 + M_2\eta)\xi + \frac{M'_0}{\sqrt{2q}} e^{-2\alpha q}, \end{cases}$$



実験との融合

実際の現象をより忠実に再現するためには



モデル方程式の多変数化, 関数形の複雑化

実験で何が確認できるか.

物理現象: かなり詳細に計測可能

化学反応: 低分子ではかなり詳細に,

高分子では定性的性質くらい

生命系: On-Offの効果, 単調性くらい

生命系, あるいはそれに近い系: 定性的性質のみ仮定

- ・ 具体的な関数形を仮定できない
- ・ ブラックボックスのまま扱う
- ・ 必要な変数の数も不明瞭
- ・ 忠実な再現は困難



現象でも確かに起きていることは
ないか？

models with black boxes

$$\begin{cases} \frac{dP}{dt} = \int_{\partial\Omega_c} \gamma(u) \mathbf{n} dl, \\ \underline{u_t = \Delta u - u + f(\mathbf{x}, P)}, \end{cases}$$

u ; density of camphor expanding to water

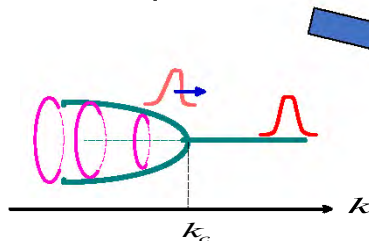


generalization with black boxes

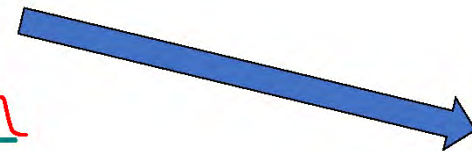
$$\begin{cases} \frac{dP}{dt} = \int_{\partial\Omega_c} \gamma_1(U) \mathbf{n} dl, \\ \underline{U_t = D\Delta U + F_0(U) + F_1(\mathbf{x}, P)}, \end{cases} \quad \left. \begin{array}{l} \text{Rely on parts according to physical law} \\ \text{Corresponding to high molecular parts:} \\ \text{Generalize to vector values and treat as } \textcolor{red}{\text{black box}} \end{array} \right\}$$

$$u \in \mathbf{R} \Rightarrow U \in \mathbf{R}^N, D := \text{diag}\{d_1, \dots, d_N\}, d_j > 0$$

+

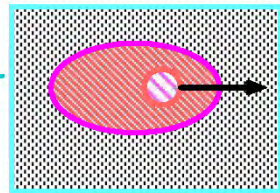


drift bifurcation



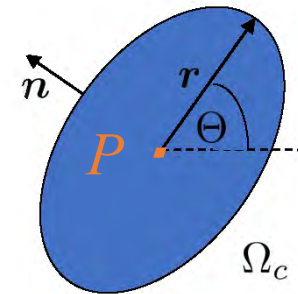
$$\begin{cases} \dot{p} = \zeta, \\ \dot{q} = \xi + \frac{M_0}{\sqrt{2q}} e^{-2\alpha q}, \\ \dot{\zeta} = -(M_1|V|^2 + M_2\eta)\zeta, \\ \dot{\xi} = -(M_1|V|^2 + M_2\eta)\xi + \frac{M'_0}{\sqrt{2q}} e^{-2\alpha q}, \end{cases} \quad \begin{array}{l} \text{particle model} \end{array}$$

例:樟脳(camphor)モデル



Iida, Kitahata, Nagayama 13

$$\begin{cases} \frac{dP}{dt} = \int_{\partial\Omega_c} \gamma_1(u) \mathbf{n} dl, \\ \frac{d\Theta}{dt} = \int_{\partial\Omega_c} \gamma_2(u) (\mathbf{r} \times \mathbf{n}) dl, \\ \underline{u_t = \Delta u - u + f(\mathbf{x}, P, \Theta)}, \end{cases} \quad f(\mathbf{x}, \mathbf{x}_c, \theta_c) = \begin{cases} f_0, & \mathbf{x} \in \overline{\Omega_c}, \\ 0, & \mathbf{x} \in \Omega \setminus \overline{\Omega_c}, \end{cases}$$



$U \in \mathbf{R}^N$

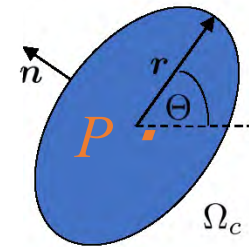
u ; 水中に展開した樟脳の濃度

$$\begin{cases} \frac{dP}{dt} = \int_{\partial\Omega_c} \gamma_1(U) \mathbf{n} dl, \\ \frac{d\Theta}{dt} = \int_{\partial\Omega_c} \gamma_2(U) (\mathbf{r} \times \mathbf{n}) dl, \\ \underline{U_t = D\Delta U + F_0(U) + F_1(\mathbf{x}, P, \Theta)}, \end{cases} \quad \left. \begin{array}{l} \text{物理法則に基づく部分は採用} \\ \text{化学反応系と考えられる部分は} \\ \text{ブラックボックス化して一般形に} \end{array} \right\}$$

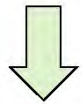
樟脳片がない場合のゼロ解の大域的吸引力だけ仮定:実験により検証可能?

ブラックボックス部分の仮定

$$\begin{cases} \frac{dP}{dt} = \int_{\partial\Omega_c} \gamma_1(U) \mathbf{n} dl, \\ \frac{d\Theta}{dt} = \int_{\partial\Omega_c} \gamma_2(U) (\mathbf{r} \times \mathbf{n}) dl, \\ U_t = D\Delta U + F_0(U) + F_1(\mathbf{x}, P, \Theta), \end{cases} \quad U; \text{水中に展開・昇華する樟脳に関連する項}$$



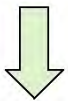
樟脳片が固定された場合の定常解の線形安定性だけ仮定: 実験により検証可能?



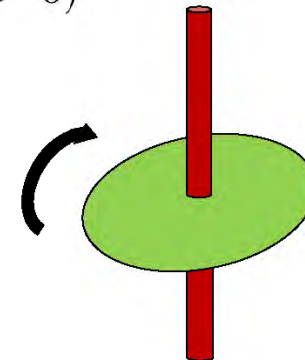
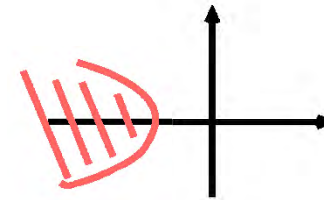
$$U_t = D\Delta U + F_0(U) + F_1(\mathbf{x}, O, 0)$$

$$\text{仮定: } \exists S(\mathbf{x}) \text{ s.t. } 0 = D\Delta S + F_0(S) + F_1(\mathbf{x}, O, 0)$$

$$L := D\Delta + F'_0(S) \quad \sigma(L) \subset \{Re(\lambda) < -\gamma_0\} \quad (\exists \gamma_0 > 0)$$

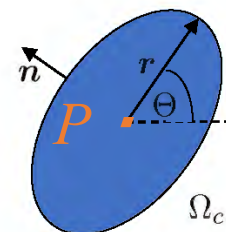


$$U(t, \mathbf{x}) \rightarrow S(\mathbf{x}) \quad (t \rightarrow \infty)$$



樟腦 Part II

$$\begin{cases} \frac{dP}{dt} = \int_{\partial\Omega_c} \gamma_1(U) \mathbf{n} dl, \\ \frac{d\Theta}{dt} = \int_{\partial\Omega_c} \gamma_2(U) (\mathbf{r} \times \mathbf{n}) dl, \\ U_t = D\Delta U + F_0(U) + F_1(\mathbf{x}, P, \Theta), \end{cases}$$



If γ_1 and γ_2 are sufficiently small, the camphor tip is asymptotically stable.

$$\Gamma_0 := \{r_0 \mathbf{e}(\theta)\}$$

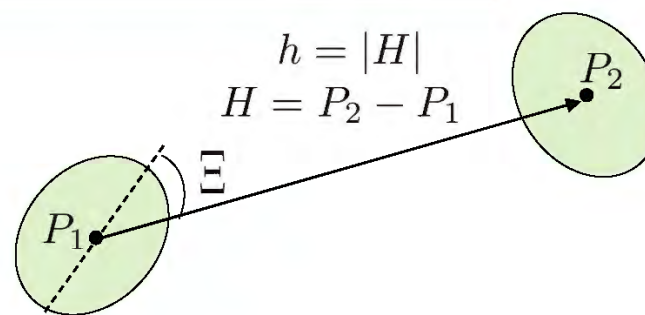
$$\Gamma_\varepsilon := \{(r_0 + \varepsilon h(\theta)) \mathbf{e}(\theta)\}$$

$$0 < \varepsilon \ll 1, h(\theta) = \cos m\theta$$

微小變形

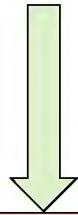
$$\frac{d}{dt} \Xi = \frac{\varepsilon}{\sqrt{h}} e^{-\alpha h} N_m \sin m\Xi$$

$$N_m < 0 \ (N_m > 0) \Rightarrow \Xi \rightarrow 0 \ (\pm \frac{\pi}{m}) \text{ as } t \rightarrow \infty$$



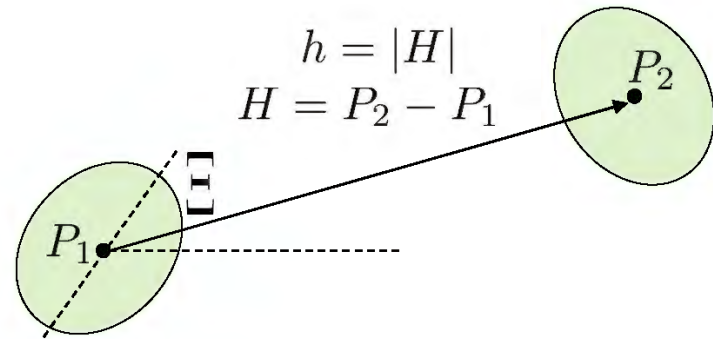
Equation of interaction

$$a_{33}\dot{\Theta}_1 = \langle \bar{L} \bar{S}_2, \bar{\Phi}_3^* \rangle_2$$



Theorem

$$\frac{d\Xi}{dt} = \frac{\varepsilon}{\sqrt{h}} e^{-\alpha h} N_m \sin m\Xi + O(\varepsilon^2)$$

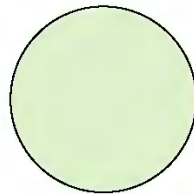


$$N_m := - \int_0^\infty \int_0^{2\pi} r \langle \mathbf{c}_0, \{F'_0(S_0(r)) - F'_0(0)\} \zeta_1^*(r) \rangle e^{\alpha r \cos \theta} \cos m\theta d\theta dr$$

$$- m r_0 \langle \mathbf{c}_0, \gamma'_2(W_0(r_0)) \rangle \int_0^{2\pi} e^{\alpha r_0 \cos \theta} \cos m\theta d\theta$$

Note:

$$\Gamma_0 := \{r_0 \mathbf{e}(\theta)\}$$



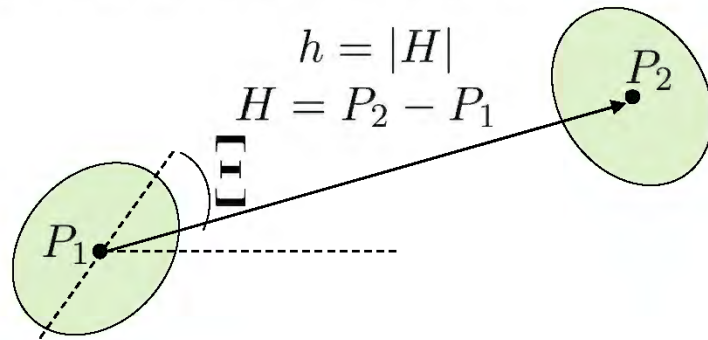
Circle with radius r_0

$$\Gamma_\varepsilon := \{(r_0 + \varepsilon \cos m\theta) \mathbf{e}(\theta)\}$$

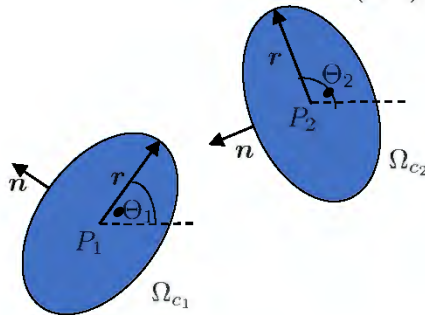
Motion of Interaction

$$\frac{d\Xi}{dt} = \frac{\varepsilon}{\sqrt{h}} e^{-\alpha h} N_m \sin m\Xi$$

$$\Gamma_\varepsilon := \{(r_0 + \varepsilon \cos m\theta) \mathbf{e}(\theta)\}$$



Note: $\theta = \theta_2 - \theta_1$
appears in $O(\varepsilon^2)$



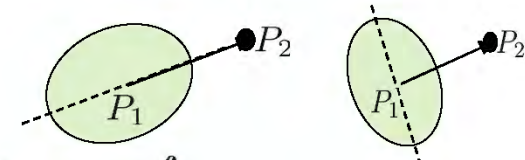
Ex. $m = 2$
(ellipse)

$$N_m < 0, N_m > 0$$

$$\Xi \rightarrow 0, \pm \frac{\pi}{m}$$

$$\Xi \rightarrow 0, \pm \frac{\pi}{2}$$

Apsis or minor axis



Prop.
$$\begin{cases} \frac{dP}{dt} = \int_{\partial\Omega_c} \gamma_1(u) \mathbf{n} dl, \\ \frac{d\Theta}{dt} = \int_{\partial\Omega_c} \gamma_2(u) (\mathbf{r} \times \mathbf{n}) dl, \\ u_t = \Delta u - u + f(\mathbf{x}, P, \Theta), \end{cases}$$

then

$$N_m = 2\pi I_m(\alpha r_0) > 0, \Xi \rightarrow \frac{\pi}{m}$$

m 次の第1種変形ベッセル関数

E. Nagayama, Kitahata, Koyano 2018

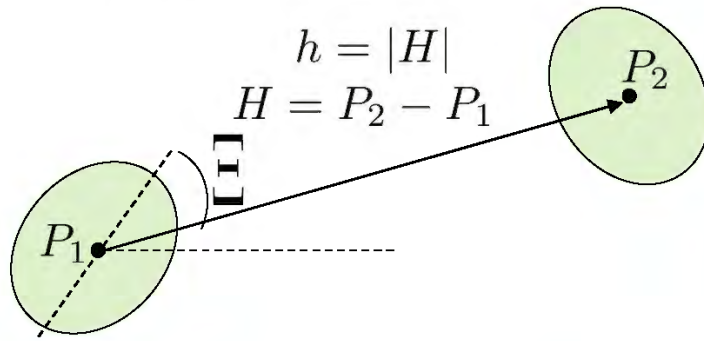
Motion of interaction : Mode 2

$$\frac{d\Xi}{dt} = \frac{\varepsilon}{\sqrt{h}} e^{-\alpha h} N_2 \sin 2\Xi$$

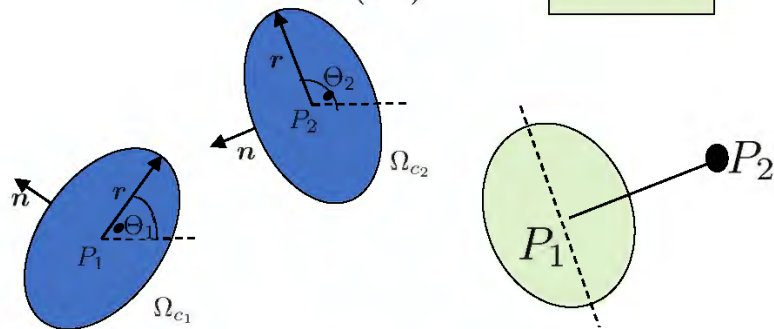
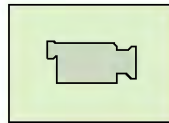
$m = 2$
(ellipse)

$$N_2 > 0, \Xi \rightarrow \frac{\pi}{2}$$

$$\Gamma_\varepsilon := \{(r_0 + \varepsilon \cos 2\theta) \mathbf{e}(\theta)\}$$



Note: $\theta = \theta_2 - \theta_1$
appears in $O(\varepsilon^2)$

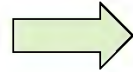


minor axis

$$\begin{cases} \frac{dP}{dt} = \int_{\partial\Omega_c} \gamma_1(u) \mathbf{n} dl, \\ \frac{d\Theta}{dt} = \int_{\partial\Omega_c} \gamma_2(u) (\mathbf{r} \times \mathbf{n}) dl, \\ u_t = \Delta u - u + f(\mathbf{x}, P, \Theta), \end{cases}$$

Motion of interaction : Mode 3

$$\frac{d\Xi}{dt} = \frac{\varepsilon}{\sqrt{h}} e^{-\alpha h} N_3 \sin 3\Xi$$

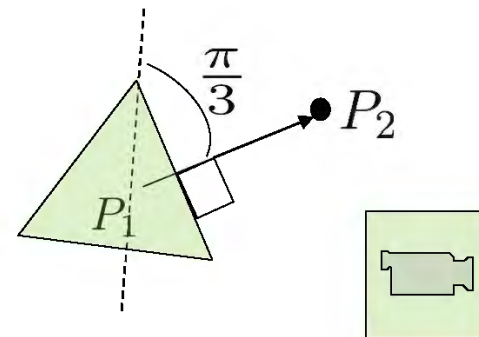
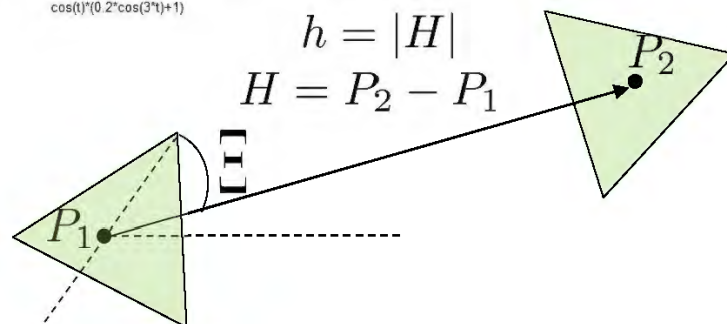
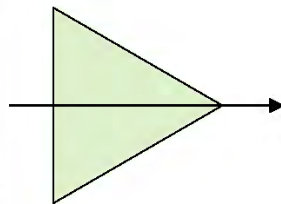
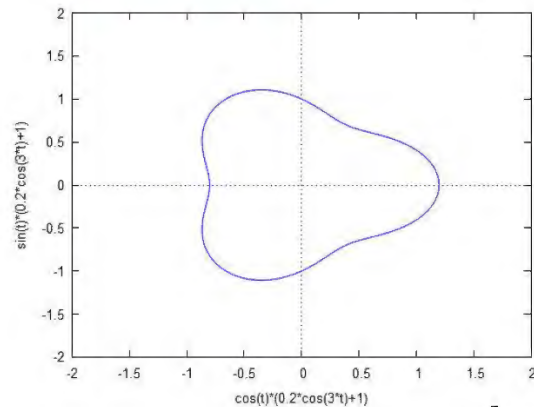


$$N_3 > 0, \Xi \rightarrow \frac{\pi}{3}$$

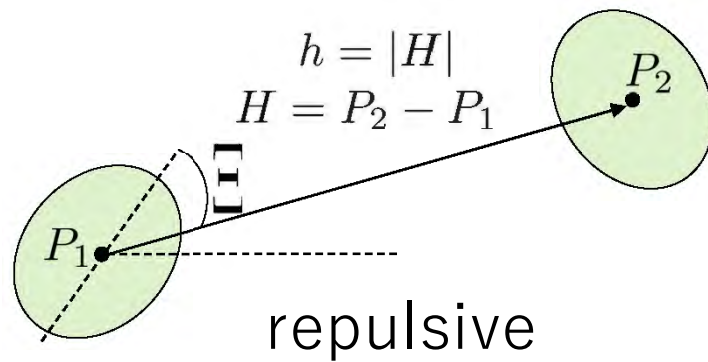
$$\Gamma_\varepsilon := \{(r_0 + \varepsilon \cos 3\theta)e(\theta)\}$$

$$m = 3$$

$$\begin{cases} \frac{dP}{dt} = \int_{\partial\Omega_c} \gamma_1(u) \mathbf{n} dl, \\ \frac{d\Theta}{dt} = \int_{\partial\Omega_c} \gamma_2(u) (\mathbf{r} \times \mathbf{n}) dl, \\ u_t = \Delta u - u + f(\mathbf{x}, P, \Theta), \end{cases}$$

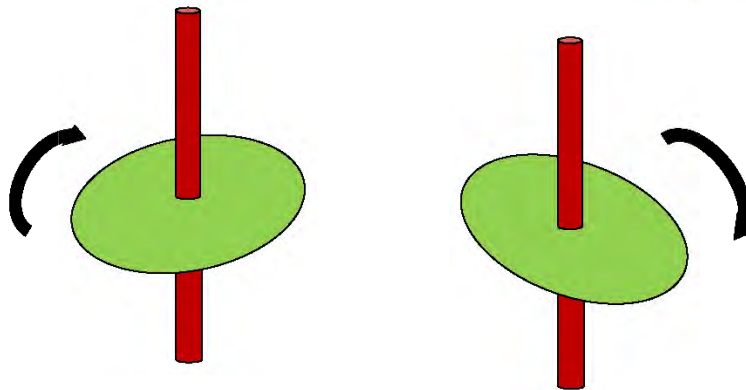


Repulsive interaction

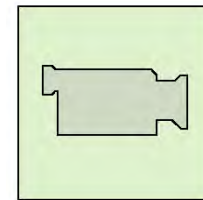


experiment

$$\begin{cases} \frac{dP}{dt} = \int_{\partial\Omega_c} \gamma_1(u) \mathbf{n} dl, \\ \frac{d\Theta}{dt} = \int_{\partial\Omega_c} \gamma_2(u) (\mathbf{r} \times \mathbf{n}) dl, \\ u_t = \Delta u - u + f(\mathbf{x}, P, \Theta), \end{cases}$$



Fix centers $\longrightarrow \gamma_1 = 0$



Experiment

実験内容

- * 楕円形樟脳粒を水に1つ浮かべて
自発回転しないことを確認



- * 楕円形樟脳粒を純水に2つ浮かべて
向きの時間変化を観察

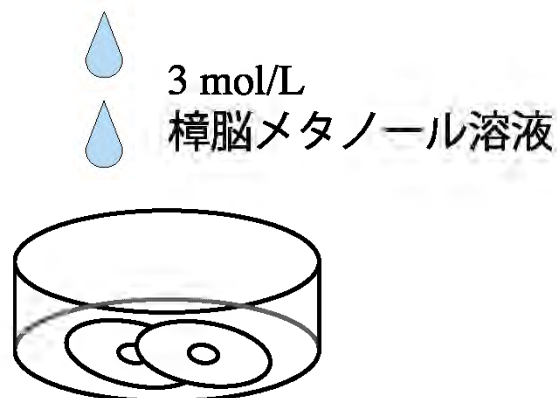
樟脳ろ紙同士の距離の変更は
軸の位置を変化させることで実現

楕円形樟脳粒同士の重心間距離を変化させて、
向きの揃う様子を観察

楕円形樟脳粒を適当な向きに固定しておいて、
離したあとの様子を観察(安定性のチェック)

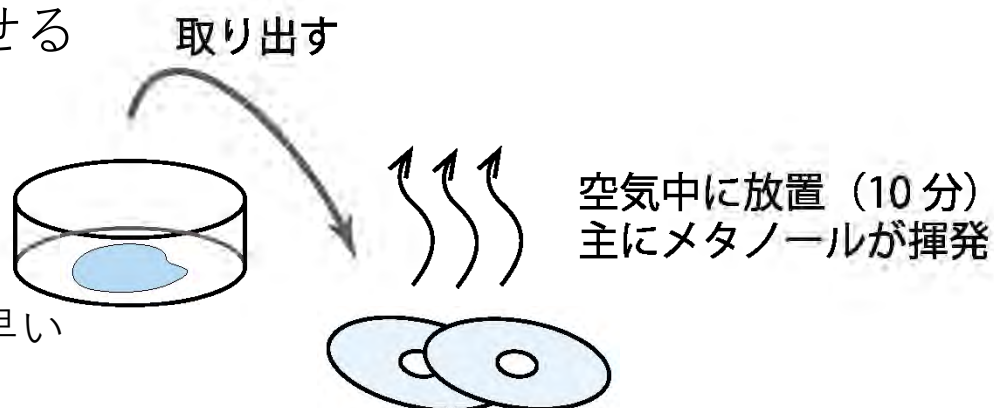
楕円形の樟脳粒の作製

- ① 楕円形ろ紙に
樟脳メタノール溶液を
染み込ませる

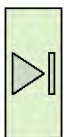


- ② メタノールを揮発させる

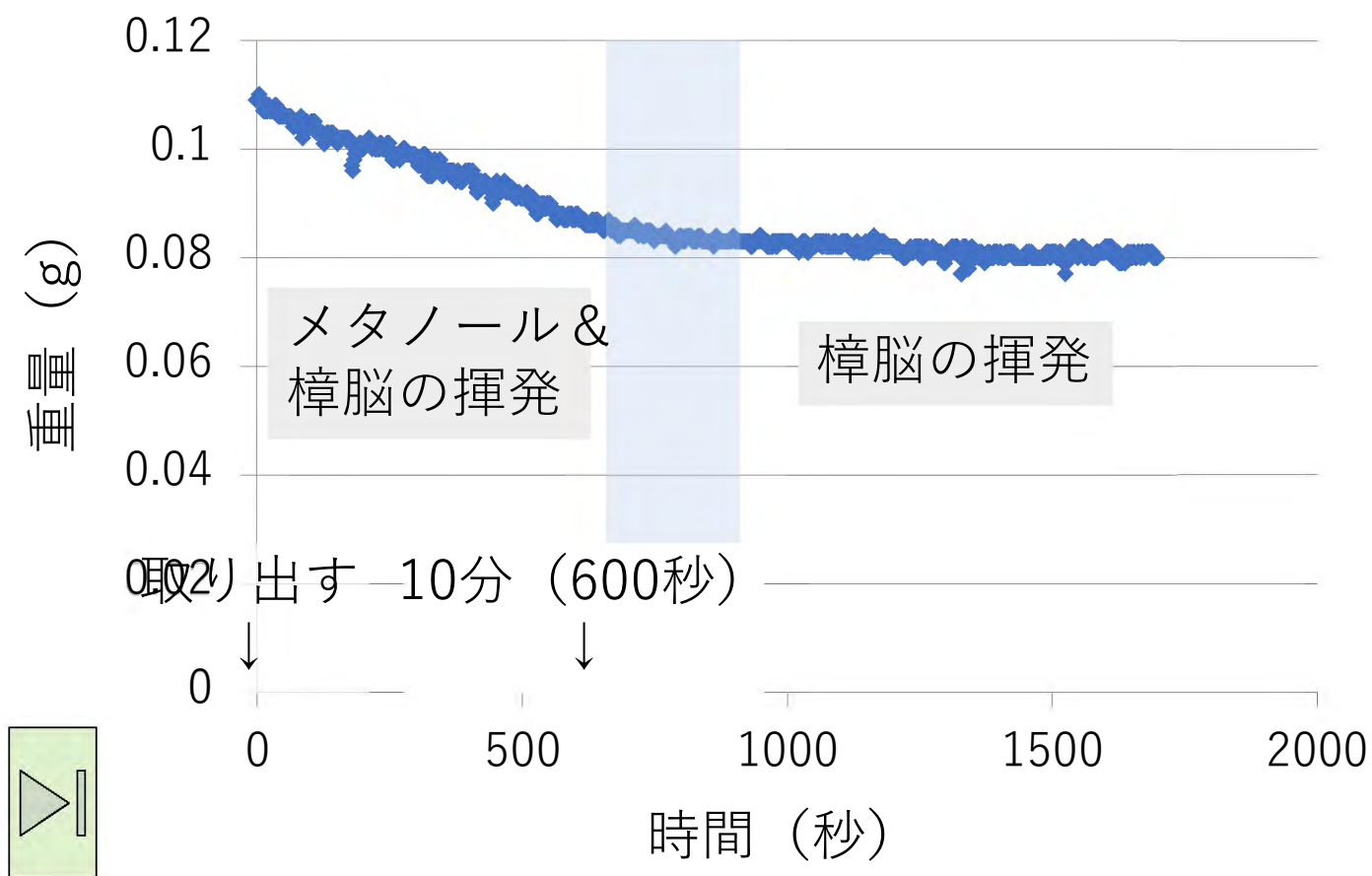
樟脳も揮発していくが、
メタノールのほうが揮発が早い



- ③ 樟脳の染み込んだろ紙が完成！



樟脳ろ紙の乾燥過程での重量変化

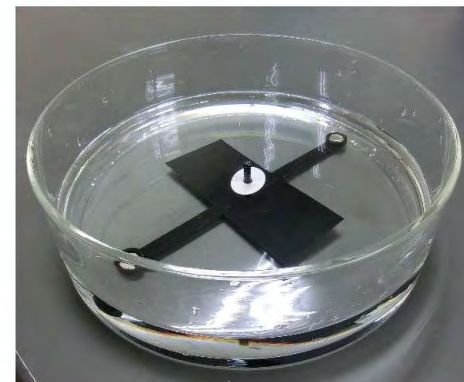
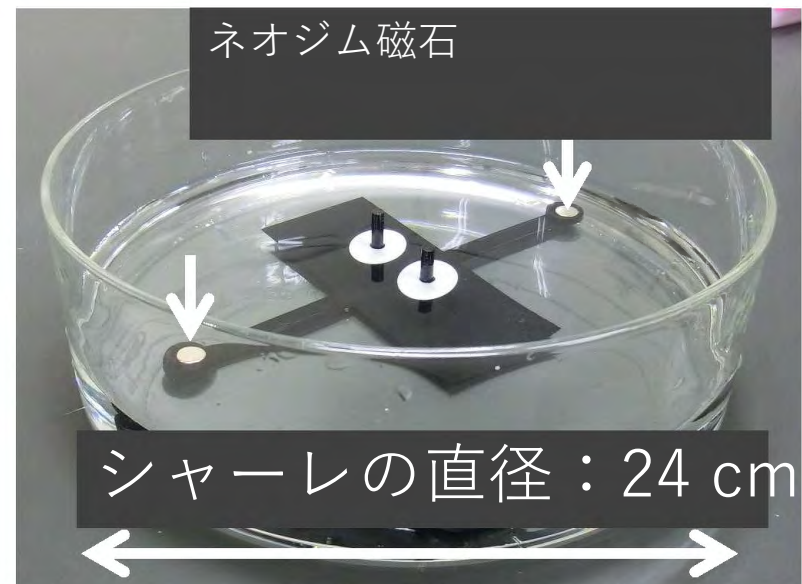
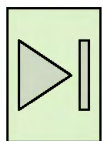


樟脳ろ紙を水面に浮かべた様子

ろ紙の穴に軸を通して
重心位置を固定
(※回転は可能)

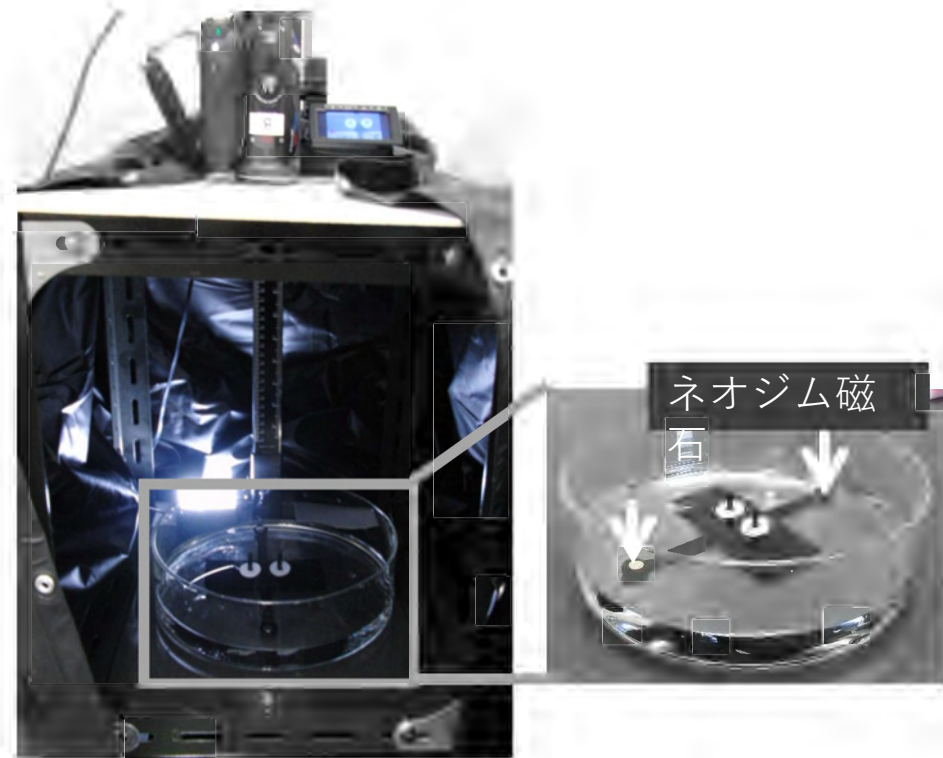
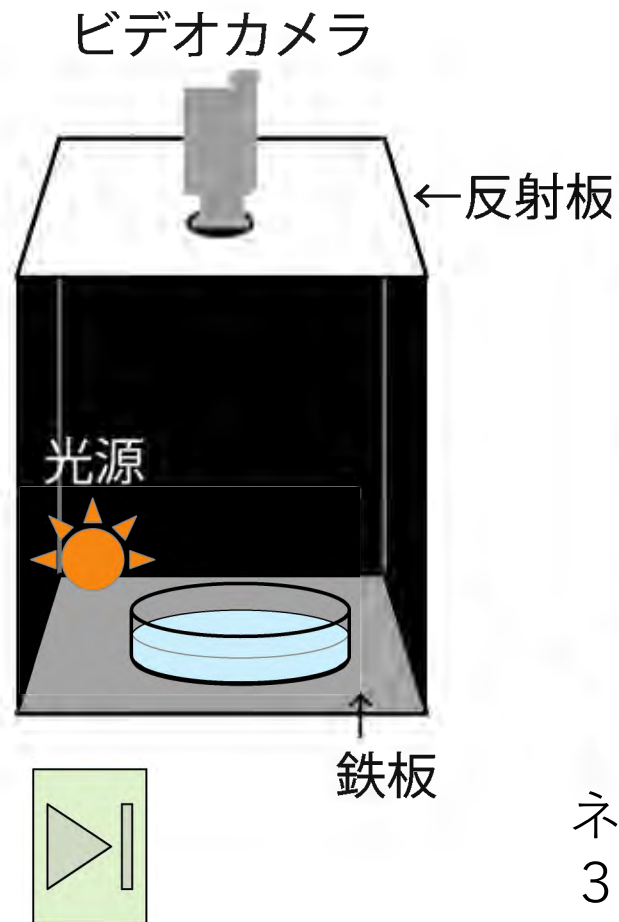


3Dプリンタで作製



実験系の構築

光源を上から当てると
水面でよく反射してしまうので、
反射板（白い紙）を介して照らす



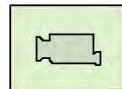
ネオジム磁石と鉄板が引き合うことで
3Dプリンタで作ったシステムが固定される

Check of the stationary state

樟腦ろ紙が1つのとき

楕円のアスペクト比によって自発的に自転運動するかどうか決まる

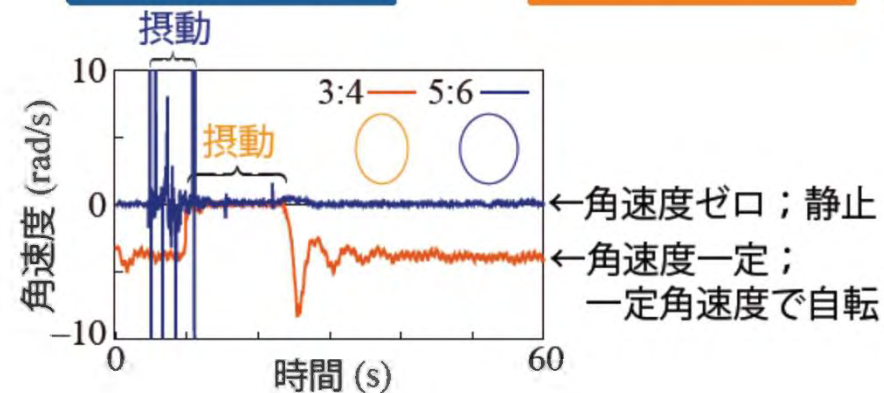
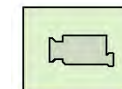
Aspect 5:6



Aspect 3:4

real time

1 cm

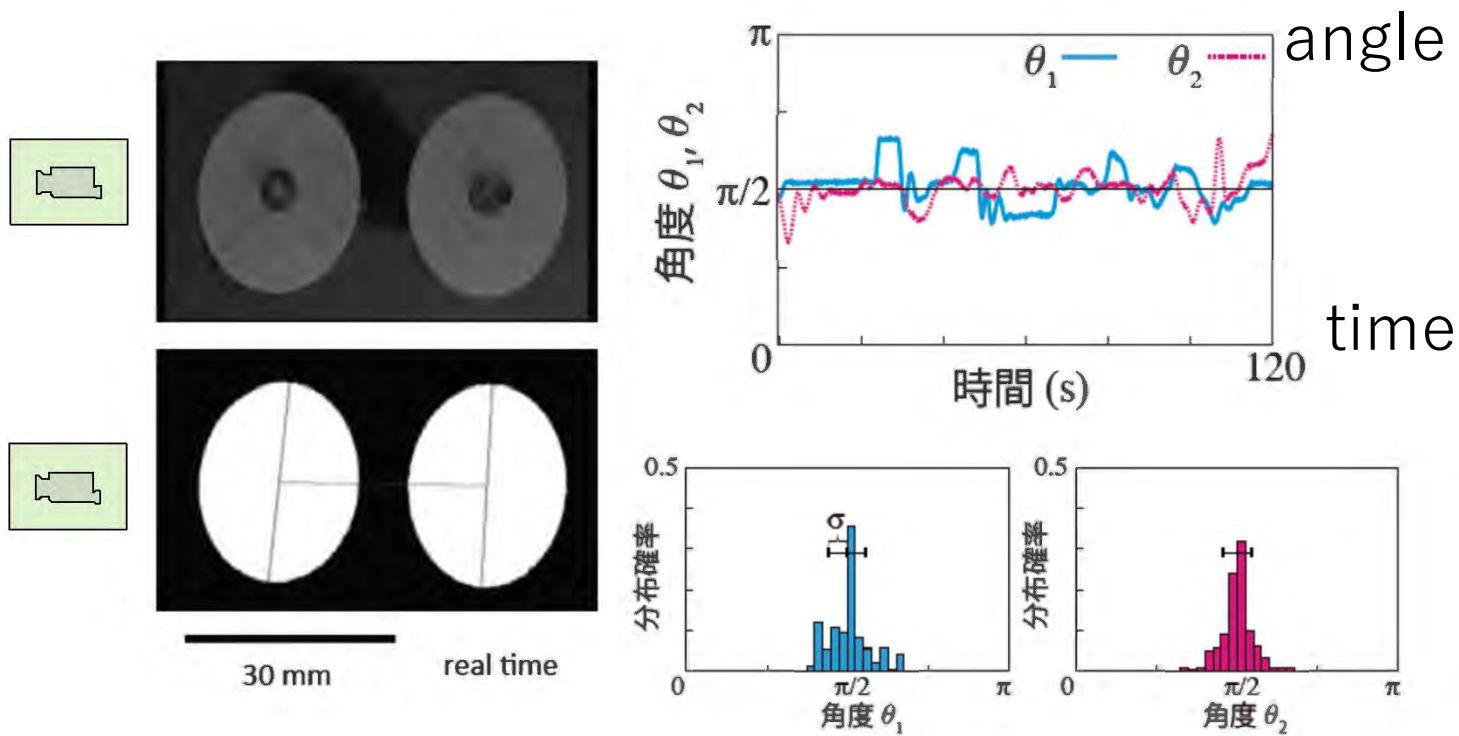


Stationary

Self rotating

Interaction of two camphors

楕円形樟脳粒の相互作用(重心間距離:30 mm)

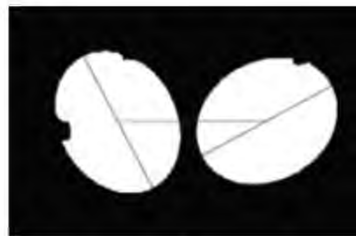
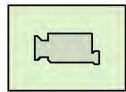
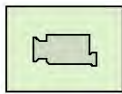


Check of the stability 1)

Arbitral initial states

安定性の確認1

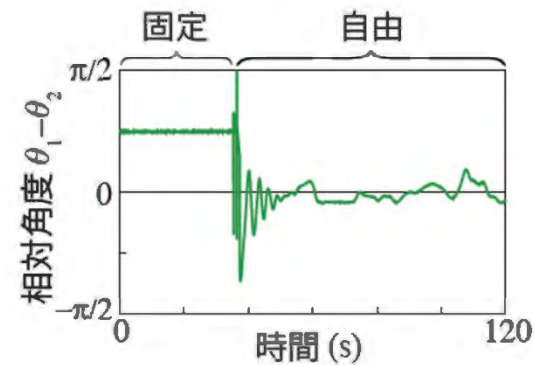
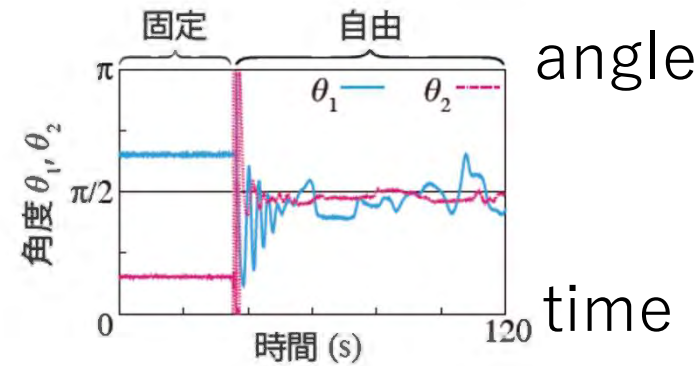
適当な向きに固定しておいてから離す



30 mm

real time

重心間距離:30 mm

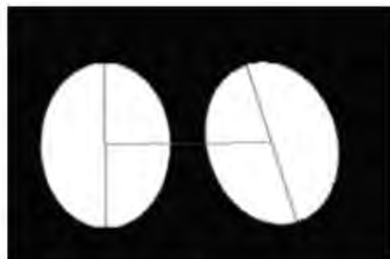
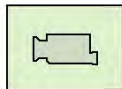
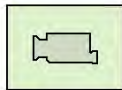


Check of the stability 2)

Adding perturbation

安定性の確認2

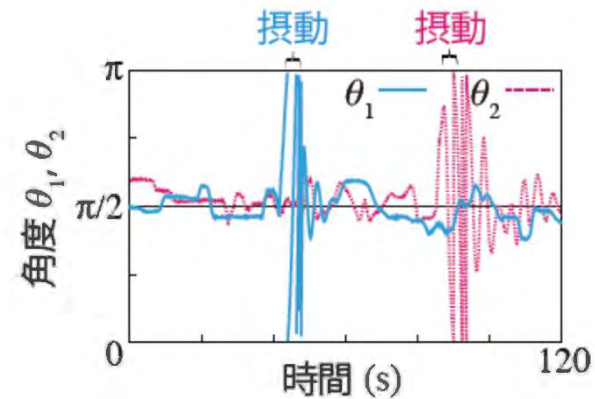
どちらか片方の粒子をつつく



30 mm

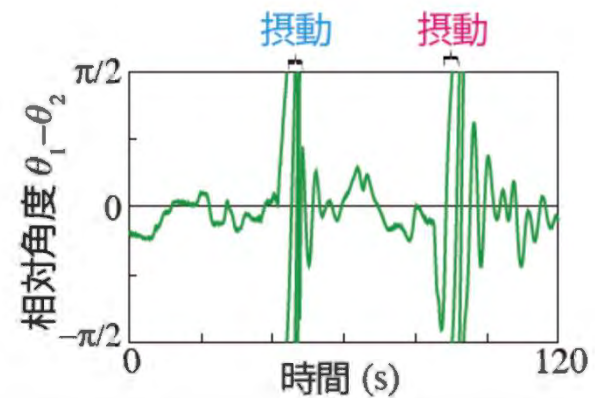
real time

重心間距離: 30 mm



angle

time



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