

The principal eigenvalue of periodic-parabolic problems.

Consider

$$(1) \begin{cases} \partial_t \varphi - d \Delta \varphi = c(x,t) \varphi + \lambda \varphi & \text{in } \Omega \times \mathbb{R} \\ n \cdot \nabla \varphi = 0 & \text{on } \partial \Omega \times \mathbb{R} \\ \varphi(x,t) = \varphi(x,t+1) & \text{in } \Omega \times \mathbb{R} \end{cases}$$

where $c \in C(\overline{\Omega} \times \mathbb{R})$ and $c(x,t) = c(x,t+1)$.

It follows from the Krein-Rutman Theorem that (1) has a p.e.v. $\lambda_1 = \lambda(d, c)$.

Examples

- $c = c(t)$, for some 1-periodic $c(t)$, then $\varphi = \varphi(t)$
 $\Rightarrow \varphi'(t) = c(t) \varphi(t) + \lambda_1 \varphi(t)$
 $\Rightarrow \int_0^1 \frac{\varphi'}{\varphi} = \int_0^1 c + \lambda_1 \Rightarrow \lambda_1 = - \int_0^1 c(s) ds$.

- $c = c(x)$, then $\varphi = \phi(x)$ and

$$\begin{cases} -d \Delta \phi(x) = c(x) \phi(x) + \lambda_1 \phi(x) & \text{in } \Omega \\ n \cdot \nabla \phi = 0 & \text{on } \partial \Omega \end{cases}$$

$\Rightarrow \lambda_1 = \mu(d, c(\cdot))$, the p.e.v. of elliptic problem.

- $c(x,t) = a(x) + b(t)$ w.l.o.g. $\int_0^1 b = 0$.
 $\lambda_1 = \mu(d, a(x))$ and $\varphi(x,t) = \phi(x) e^{\int_0^t b(s) ds}$

Indeed $\tilde{\varphi}(x,t) = \varphi(x,t) e^{-\int_0^t b}$ satisfies

$$\begin{aligned} \partial_t \tilde{\varphi} - d \Delta \tilde{\varphi} &= e^{-\int_0^t b} (\partial_t \varphi - b(t) \varphi - d \Delta \varphi) = e^{-\int_0^t b} (a(x) \varphi + \lambda_1 \varphi) \\ &= a(x) \tilde{\varphi} + \lambda_1 \tilde{\varphi} \end{aligned}$$

The following says that λ_1 is a weighted average of $c(x,t)$.

Lemma (L^∞ -bound).

$$-\int_0^1 \max_{x \in \Omega} c(x,t) dt \leq \lambda_1 \leq -\frac{1}{|\Omega|} \int_0^1 \int_{\Omega} c(x,t) dx dt$$

and both equality holds iff $c = c(t)$.

Pf Normalize $\iint \psi = 1$ and integrate (1) in x

$$\frac{d}{dt} \int_{\Omega} \psi = \int_{\Omega} c \psi + \lambda_1 \int_{\Omega} \psi$$

$$\frac{d}{dt} \int_{\Omega} \psi \leq \frac{\max_{\Omega} c(\cdot, t)}{|\Omega|} \int_{\Omega} \psi + \lambda_1 \int_{\Omega} \psi$$

$$\text{Integrate in } t \Rightarrow \lambda_1 \geq - \int_0^1 \max_{x \in \Omega} c(x,t) dt.$$

Note that equality holds

$$\Leftrightarrow \int_0^1 \int_{\Omega} \left[\frac{\max_{\Omega} c(\cdot, t) - c(x,t)}{|\Omega|} \right] \psi(x,t) dx dt = 0$$

$$\Leftrightarrow c(x,t) \equiv \frac{\max_{\Omega} c(\cdot, t)}{|\Omega|} \quad \forall t$$

$$\Leftrightarrow c \equiv c(t).$$

For the 2nd ineq., divide (1) by ψ and integrate

$$\int_0^1 \int_{\Omega} \left(\partial_t \log \psi - d \frac{\Delta \psi}{\psi} \right) = \int_0^1 \int_{\Omega} (c(x,t) + \lambda_1)$$

$$0 \geq -d \int_0^1 \int_{\Omega} \frac{|\nabla \psi|^2}{\psi^2} = \iint c dx dt + |\Omega| \lambda_1$$

Equality holds iff $\nabla_x \psi = 0$ iff $c = c(t)$.

The Hutson-Shen-Vickers Lemma

Let $\hat{\mu}$ be the p.e.v. of the elliptic problem.

$$(2) \begin{cases} -d\Delta\phi = \hat{c}(x)\phi + \hat{\mu}\phi & \text{in } \Omega \\ n \cdot \nabla\phi = 0 & \text{on } \partial\Omega \end{cases}$$

where $\hat{c}(x) = \int_0^1 c(x,t) dt$.

Lemma. $\lambda_1 \leq \hat{\mu}$ for all $d > 0$.

The equality holds iff $c(x,t) = \hat{c}(x) + b(t)$.

Prf. For simplicity set $d=1$ and let

$$w(x) = e^{\int_0^1 \ln \varphi(x,t) dt}$$

Then $w_{x_i} = w \int_0^1 \frac{\varphi_{x_i}}{\varphi} dt$

$$w_{x_i x_i} = w \left(\int_0^1 \frac{\varphi_{x_i}}{\varphi} dt \right)^2 + w \int_0^1 \frac{\varphi_{x_i x_i} \varphi - (\varphi_{x_i})^2}{\varphi^2}$$

$$\leq w \int_0^1 \frac{\varphi_{x_i x_i}}{\varphi} dt \quad \text{by Cauchy-Schwartz.}$$

Here, $n \cdot \nabla w = 0$ on $\partial\Omega$, and

$$\Delta w \leq w \int_0^1 \frac{\Delta \varphi}{\varphi}$$

$$\leq w \int_0^1 \frac{\varphi_t - (c + \lambda_1)\varphi}{\varphi}$$

$$= -w \int_0^1 (c + \lambda_1) = -w(\hat{c}(x) + \lambda_1)$$

Let $\phi(x)$ denote an eigenfun of (2).

$$\int_{\Omega} (\hat{c}(x,t) + \hat{\mu}) \phi w = -d \int_{\Omega} (\Delta \phi) w$$

$$= -d \int_{\Omega} \phi \Delta w$$

$$\geq \int_{\Omega} (\hat{c}(x) + \lambda_1) \phi w \Rightarrow \lambda_1 \leq \hat{\mu}$$

Equality holds $\Leftrightarrow \nabla \ln \varphi$ is indep. of t .

$$\Leftrightarrow \ln \varphi = a(x) + b(t)$$

$$\Leftrightarrow \varphi = u(x)v(t)$$

where $v'(t)u(x) - v(t)\Delta u(x) = (c(x,t)u(x)v(t) + \lambda_1 u(x)v(t))$.

Divide by $v(t) > 0$ and integrate,

$$\Rightarrow -\Delta u(x) = \hat{c}(x)u(x) + \lambda_1 u(x)$$

$$\Rightarrow v'(t)u(x) = (c(x,t) - \hat{c}(x))u(x)v(t)$$

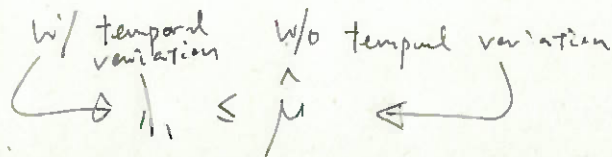
$$\Rightarrow c(x,t) - \hat{c}(x) = \frac{v'(t)}{v(t)}$$

On the other hand, if $c(x,t) = \hat{c}(x) + b(t)$

one can show that $\varphi(x,t) = u(x)v(t)$.

We omit the details.

Biological interpretation



The addition of temporal variation tends to destabilize an equilibrium under all circumstance.

⇒ Spatio-temporal heterogeneity always favor persistence.

Frequency ω . Let $\lambda(\omega)$ and φ_ω be the p.e.v., p.e.f of.

Consider

$$\begin{cases} \partial_t \varphi - d \Delta \varphi = C(x, \omega t) \varphi + \lambda(\omega) \varphi & \Omega \times \mathbb{R} \\ n \cdot \nabla \varphi = 0 & \partial \Omega \times \mathbb{R} \\ \varphi(x, 0) = \varphi(x, \frac{1}{\omega}) = \varphi(x, \frac{2}{\omega}) = \dots & \Omega \times \mathbb{R} \end{cases}$$

Normalize $\sup \varphi_\omega = 1$,

L^p estimate $\Rightarrow \| \varphi_\omega \|_{W^{2,p}(\Omega \times \mathbb{R})} \leq C$ and $\| \varphi_\omega \|_{C^{1,\alpha/2}(\overline{\Omega \times \mathbb{R}})} \leq C$

We may pass to the limit $\omega \rightarrow \infty$

$$\varphi_\omega(x, t) \rightarrow \varphi_\infty(x), \quad \lambda(\omega) \rightarrow \lambda_\infty$$

where $\lambda_\infty, \varphi_\infty$ are p.e.v./p.e.f of the elliptic problem

$$-d \Delta \int_0^{\frac{[t]\omega}{\omega}} \varphi_\omega = \int_0^{\frac{[t]\omega}{\omega}} C(x, t) \varphi_\omega(x, t) dt + \lambda(\omega) \int_0^{\frac{[t]\omega}{\omega}} \varphi_\omega$$

$$\rightarrow \begin{cases} -d \Delta \varphi_\infty(x) = \hat{C}(x) \varphi_\infty(x) + \lambda_\infty \varphi_\infty(x) & \text{in } \Omega \\ n \cdot \nabla \varphi_\infty & \text{on } \partial \Omega \end{cases}$$

$$\Rightarrow \lambda_\infty = \hat{\mu}$$

The previous lemma says that $\lambda(\omega) < \lambda(+\infty) \forall \omega > 0$.

Q [Hutson et al] Is $\omega \mapsto \lambda(\omega)$ monotone increasing in ω ?

A [Liu-Lou-Peng-Zhou (2019)] Yes.

Thm [L-L-P-Z] $\lambda(\omega)$ is non-decreasing in $\omega > 0$.

Furthermore, (i) $c = \int_0^1 c(x,t) dt + g(t) \Rightarrow \lambda(\omega)$ is constant in ω .

(ii) otherwise, $\frac{\partial \lambda}{\partial \omega}(\omega) > 0 \forall \omega > 0$.

→ Increasing frequency of temporal fluctuations harms persistence.

See, Ch. 7 in lecture notes for the proof.

Go back to the case $\omega = 1$.

$$(1) \begin{cases} d_t \varphi - d \Delta \varphi = c(x,t) \varphi + \lambda \cdot \varphi & \Omega \times \mathbb{R} \\ n \cdot \nabla \varphi = 0 & \partial \Omega \times \mathbb{R} \\ \varphi(x,t) = \varphi(x,t+1) & \Omega \times \mathbb{R} \end{cases}$$

Lemma (Small diffusion limit)

$$\lim_{d \rightarrow 0} \lambda_1 = - \max_{x \in \bar{\Omega}} \int_0^1 c(x, t) dt = - \max_{\bar{\Omega}} \hat{c}(x).$$

pf By Hutson-Shen-Vickers' lemma,

$$\lim_{d \rightarrow 0} \lambda_1 \leq \lim_{d \rightarrow 0} \mu(d, \hat{c}(x)) = - \max_{\bar{\Omega}} \hat{c}$$

Need to show $\liminf_{d \rightarrow 0} \lambda_1 \geq - \max_{\bar{\Omega}} \hat{c}$.

Suppose not, then pass to a seq $d_{k_n} \rightarrow 0$.

$$\lambda_{k_n} \rightarrow \lambda_0 = \liminf_{d \rightarrow 0} \lambda_1.$$

Normalize $\sup_{\bar{\Omega} \times \mathbb{R}} \varphi_d = 1$ and $\varphi_d(x_d, t_d) = 1 \exists x_d \in \bar{\Omega}, 0 \leq t_d \leq 1$.

Set $x = x_d + \sqrt{d}y$, and define

$$\psi_d(y, t) = \varphi_d(x, t).$$

Then $0 \leq \psi_d \leq 1$, $\psi_d(0, t_d) = 1$, and

$$\left\{ \begin{array}{l} \partial_t \psi_d - \Delta \psi_d = c(x_d + \sqrt{d}y, t) \psi_d + \lambda_1 \psi_d \quad \Omega_d \times [0, 1] \\ n \cdot \nabla \psi_d = 0 \quad \partial \Omega_d \times [0, 1] \\ \psi_d(y, 0) = \psi_d(y, 1) \end{array} \right. \text{ in } \Omega_d.$$

where $\Omega_d = \{y : x_d + \sqrt{d}y \in \Omega\}$.

Pass to a seq s.t. $x_d \rightarrow x_0 \in \bar{\Omega}$ $\lambda_d \rightarrow \lambda_0$.

Case ① $x_0 \in \Omega$.

then $\psi_d \rightarrow \psi_0$ in $C_{loc}^{2,1}(\mathbb{R}^n \times [0,1])$,

$$\begin{cases} \partial_t \psi_0 - \Delta \psi_0 = c(x_0, t) \psi_0 + \lambda_0 \psi_0 & \text{in } \mathbb{R}^n \times [0,1] \\ \psi(x, 0) = \psi(x, 1) & \text{in } \mathbb{R}^n \\ \psi(0, 0) = \psi(0, 1) = 1 & 0 \leq \psi(x, t) \leq 1 \end{cases}$$

let $p(t) = \exp\left(\int_0^t (c(x_0, s) + \lambda_0) ds\right)$.

then $p'(t) = (c(x_0, t) + \lambda_0) p(t)$, $p(0) = 1 = \sup \psi(\cdot, 0)$

By comparison principle,

$$p(1) \geq \sup \psi(\cdot, 1) = 1$$

$$\Rightarrow \int_0^1 c(x_0, t) dt + \lambda_0 \geq 0.$$

$$\Rightarrow \liminf_{d \rightarrow 0} \lambda_d = \lambda_0 \geq - \int_0^1 c(x_0, t) dt \geq - \max_{\bar{\Omega}} \hat{c}(x).$$

Lemma (The large diffusion limit)

$$\lim_{d \rightarrow \infty} \lambda_1 = \frac{1}{|\Omega|} \int_{\Omega} \int_0^1 c(x,t) dt dx$$

pf. Set $\int_{\Omega} \int_0^1 \varphi^2 = 1$

Mult. by φ and integrate

$$\frac{1}{2} (\varphi^2)_t - d \varphi \Delta \varphi = (c + \lambda_1) \varphi^2$$

$$d \iint |\nabla_x \varphi|^2 = \iint (c + \lambda_1) \varphi^2$$

$$\text{Set } \Phi(x,t) = \varphi(x,t) - \frac{1}{|\Omega|} \int_{\Omega} \varphi(y,t) dy$$

By Poincaré's Ineq.,

$$c_0 \iint |\Phi|^2 \leq \iint |\nabla_x \Phi|^2 = \iint |\nabla_x \varphi|^2 \leq C_1/d$$

Integrate (1) in Ω

$$\partial_t \int_{\Omega} \varphi = \int_{\Omega} (c + \lambda_1) \varphi \quad t > 0$$

Set $\bar{\varphi}(t) = \int_{\Omega} \varphi(x,t) dx$ and write $\varphi(x,t) = \bar{\varphi}(t) + \Phi(x,t)$,

$$\frac{d}{dt} \bar{\varphi} = \int_{\Omega} (c + \lambda_1) \bar{\varphi}(t) + \int_{\Omega} (c + \lambda_1) \Phi$$

$$|\lambda_1| \leq C$$

$$\Rightarrow \iint |(c + \lambda_1) \Phi| \leq C_2 \iint |\Phi| \leq C_3 \left(\iint |\Phi|^2 \right)^{1/2} = o(1)$$

$$\exp\left(-\int_0^t \int_{\Omega} (c + \lambda_1)\right) \bar{\varphi}(t) = \bar{\varphi}(0) + o(1)$$

Since $\bar{\psi}(0) = \bar{\psi}(1)$,

$$\exp\left(-\int_0^1 \int_{\Omega} (c + \lambda_1)\right) \bar{\psi}(0) = \bar{\psi}(0) + o(1).$$

\Rightarrow either $\bar{\psi}(0) = \bar{\psi}(1) \rightarrow 0$ or $\lambda_1 \rightarrow \frac{1}{|\Omega|} \int_{\Omega} c$.

Claim $\bar{\psi}(0) \not\rightarrow 0$

Suppose $\bar{\psi}(0) \rightarrow 0$, then $\sup_{[0,1]} \bar{\psi}(t) \rightarrow 0$.

Since $\iint |\varphi(x,t) - \bar{\psi}(t)|^2 \rightarrow 0$,

$\Rightarrow \iint |\varphi(x,t)|^2 \rightarrow 0$ which is impossible.
in view of the normalization $\iint |\varphi|^2 = 1$.

This proves the Lemma.

See [Bai-He-Ni, J.E.M.S., accepted] for higher order expansions of λ_1 in $d \gg 1$.

[L.-Lou] for results related to principal Floquet bundle.

Cor [Thm 2.2(a) [Hutson et al. JMB (2001)]]

Suppose $c \not\equiv c(t)$ and $\hat{c}(x) = \text{const}$.

then (i) $\exists d > 0$ s.t. $\partial_d \lambda(d, c) < 0 \quad \exists d$.

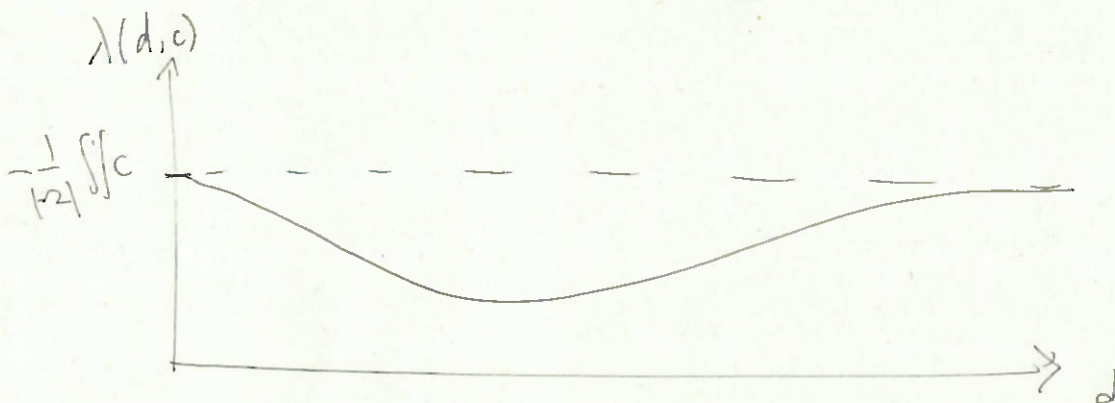
(ii) $\exists 0 < d_1 < d_2$ s.t. $\lambda(d_1, c) = \lambda(d_2, c)$.

Pf.

- $\lambda(d, c) < \frac{1}{|\Omega|} \int_{\Omega} \int_0^1 c \, dt \, dx$ $c \not\equiv c(t)$

- $\lim_{d \rightarrow 0} \lambda(d, c) = -\max_{\Omega} \int_0^1 c(x, t) \, dt = -\frac{1}{|\Omega|} \int \int c \, dx \, dt$ $\hat{c}(x) \equiv \text{const}$

- $\lim_{d \rightarrow \infty} \lambda(d, c) = -\frac{1}{|\Omega|} \int \int c \, dx \, dt$.



Competition in Time-periodic Environment.

$$(*) \quad \begin{cases} u_t - d_1 \Delta u = u(m(x,t) - u - v) & \Omega \times (0, \infty) \\ v_t - d_2 \Delta v = v(m(x,t) - u - v) & \Omega \times (0, \infty) \\ n \cdot \nabla_x u = n \cdot \nabla_x v = 0 & \partial \Omega \times (0, \infty) \\ u(x, 0) = u_0(x), \quad v(x, 0) = v_0(x) & \Omega \end{cases}$$

where $m(x,t)$ is 1-periodic in t .

Theorem [Hutson-Mischaikow-Polacik (2001)].

There are $m(x,t)$, and $0 < d_1 < d_2$ such that.

- $E_1 = (\tilde{u}, 0)$, $E_2 = (0, \tilde{v})$ exists.
- E_2 is globally asymptotically stable among solutions with initial data $u_0 \neq 0, v_0 \neq 0$.

Step 1

Fix a $c_1(x,t)$ and $d_1 > 0$ s.t. $\partial_d \lambda(d_1, c_1) < 0$.

and let $\varphi_1(x,t)$ be the corresponding eigenfun.

For ε small, set

$$\tilde{u}(x,t) = \varepsilon \varphi_1(x,t)$$

$$m(x,t) = c_1(x,t) + \lambda(d_1, c_1) + \varepsilon \varphi_1(x,t),$$

Then $\tilde{u}(x,t)$ is the unique positive periodic sol. of the single species problem.

$$\begin{cases} u_t - d_1 \Delta u = u(m(x,t) - u) & \text{in } \Omega \times (0, \infty) \\ n \cdot \nabla u = 0 & \partial \Omega \times (0, \infty) \\ u(x, 0) = u_0(x). & \Omega \end{cases}$$

and $E_1 = (\tilde{u}, 0)$ is boundary attractor of the system (*)

Step 2. For $d_2 = d_1 + \varepsilon$,

$E_1 = (\tilde{u}, 0)$ is linearly unstable.

pf. To show the p.e.v. λ_{E_1} of

$$\begin{cases} \phi_t - d_2 \Delta \phi = (m(x,t) - \tilde{u}) \phi + \lambda_{E_1} \phi & \text{in } \Omega \times [0, 1] \\ n \cdot \nabla \phi = 0 & \partial \Omega \times [0, 1], \quad \phi(x, 0) = \phi(x, 1) \text{ in } \Omega \end{cases}$$

satisfies $\lambda_{E_1} < 0$.

$$\begin{aligned} \text{Indeed, } \lambda_{E_1} &= \lambda(d_2, m - \tilde{u}) \\ &= \lambda(d_1 + \varepsilon, c_1 + \lambda(d_1, c_1)) \\ &= \lambda(d_1 + \varepsilon, c_1) - \lambda(d_1, c_1) \\ &< 0. \end{aligned}$$

Step 3. For $d_2 = d_1 + \varepsilon$, $0 < \varepsilon \ll 1$,

(*) has no positive periodic sol.

[\square] Suppose to the contrary that

$\exists \varepsilon_k \rightarrow 0^+$ s.t. (*) with $(d_1, d_2) = (d_1, d_1 + \varepsilon_k)$
has positive periodic sol. (U_k, V_k) .

$$(*)_k \left\{ \begin{array}{l} d_t U_k + d_1 \Delta U_k = U_k (m - U_k - V_k) \\ d_t V_k + (d_1 + \varepsilon_k) \Delta V_k = V_k (m - U_k - V_k). \end{array} \right.$$

Since $\|U_k\|_{\infty} + \|V_k\|_{\infty} \leq 2 \|m\|_{\infty}$ (exercise)

we may use parabolic regularity to pass to

the limit $(U_k, V_k) \rightarrow (U_{\infty}, V_{\infty})$ s.t.

$$\left\{ \begin{array}{l} d_t U_{\infty} + d_1 \Delta U_{\infty} = U_{\infty} (m - U_{\infty} - V_{\infty}) \\ d_t V_{\infty} + d_2 \Delta V_{\infty} = V_{\infty} (m - U_{\infty} - V_{\infty}). \end{array} \right.$$

Since $U_k + V_k \not\rightarrow 0$ (exercise),

$\Rightarrow U_{\infty} + V_{\infty}$ is a positive periodic sol of the
single species problem

$$\Rightarrow U_{\infty} + V_{\infty} = \tilde{u}$$

$$\Rightarrow m - U_k - V_k = m - \tilde{u} + o(1) = c_1(x,t) + \lambda(d_1, c_1) + o(1)$$

By $(*)_k \Rightarrow \lambda(d_2, m - U_k - V_k) = 0 \quad \forall i=1,2$, and $|c| \geq 1$.

$$\Rightarrow \partial_d \lambda(\hat{d}_k, m - U_k - V_k) = 0 \quad \exists \hat{d}_k \in (d_1, d_1 + \varepsilon_k).$$

Let $k \rightarrow \infty$, $\Rightarrow 0 = \partial_d \lambda(d_1, m - \tilde{u}) = \partial_d (d_1, c_1 + \lambda(d_1, c_1))$

$$\Rightarrow 0 = \partial_d \lambda(d_1, c_1). \text{ Contradiction.}$$

By Steps 2 and 3, we can apply
the theory of monotone dynamical systems
in [Hsin-Smith-Waltman (1996)]
to conclude that $E_2 = (0, \tilde{v})$ is globally
asymptotically stable.

#

Interpretation. In periodic habitat,
the slower diffuser could be selected against.

Dockery's Problem in Time-periodic Environment

Let $0 < d_1 < d_2$ and consider

$$(1) \begin{cases} u_t - d_1 \Delta u = u(m(x,t) - u - v) & \Omega \times (0, \infty) \\ v_t - d_2 \Delta v = v(m(x,t) - u - v) & \Omega \times (0, \infty) \\ n \cdot \nabla u = 0 = n \cdot \nabla v & \partial \Omega \times (0, \infty) \\ u(x, 0) = u_0(x), v(x, 0) = v_0(x) & \Omega \end{cases}$$

[Hutson-Mischaikow-Blacik (2001)]

T : frequency

Let $d_1 < d_2$.

- Slower diffuser prevails if $d_2 \gg 1$ or ω is small or large.
- For intermediate ω , the two phenotypes may coexist or the fast diffuser may win.
- For $d_2 \gg 1$, see [L.-Lou (2021) preprint] for n -species competition model in generic environment.

Thm [Hutson et al. (2001) Thm 5.3]

Assume $\iint_{\Omega_T} m dx dt > 0$ and $\hat{m}(x) \neq \text{const}$.

Fix $0 < d_1 < d_2$.

For τ sufficiently large, $(\tilde{u}, 0)$ is globally asymptotically stable among nonneg, nontrivial solutions of (1).

Pf. Step 1. Let $E_2 = (0, \tilde{v}_\tau)$,

where \tilde{v}_τ is the unique positive $\frac{1}{\tau}$ -periodic sol.

$$(2) \quad \begin{cases} d_1 \tilde{v}_\tau - d_2 \Delta \tilde{v}_\tau = \tilde{v}_\tau (m(x, \tau t) - \tilde{v}_\tau) & \text{in } \Omega \times \mathbb{R} \\ n \cdot \nabla \tilde{v}_\tau = 0 & \text{on } \partial \Omega \times \mathbb{R}, \quad \tilde{v}_\tau(x, t) = \tilde{v}_\tau(x, t + \frac{1}{\tau}). \end{cases}$$

Claim. $\lim_{\tau \rightarrow \infty} \|\tilde{v}_\tau(x, t) - \tilde{v}(x)\|_{C^0(\bar{\Omega} \times [0, \frac{1}{\tau}])} \rightarrow 0$

$$(3) \quad \begin{cases} d_2 \Delta \tilde{v} + \tilde{v} (\hat{m}(x) - \tilde{v}) = 0 & \text{in } \Omega \\ n \cdot \nabla \tilde{v} = 0 & \text{on } \partial \Omega. \end{cases}$$

Indeed, by L^p -estimate for parabolic eq,

$$\|\tilde{v}_\tau\|_{C^{\alpha, \alpha/2}(\bar{\Omega} \times \mathbb{R})} \leq C \quad \text{uniformly in } \tau.$$

$$\text{and } \tilde{v}_\tau(x, \frac{n}{\tau}) = \tilde{v}_\tau(x, \frac{m}{\tau}) \quad \forall n, m \in \mathbb{Z}.$$

\Rightarrow passy to a seq $\tau_k \rightarrow \infty$, $\tilde{v}_{\tau_k} \rightarrow \tilde{v}(x)$ in $C(\bar{\Omega} \times \mathbb{R})$.

Finally, $\tilde{v}(x)$ satisfies, in distribution sense, (3).

This proves the claim.

Step 2. $E_2 = (0, \tilde{V}_\tau)$ is linearly unstable for $\tau \gg 1$.

Let $\lambda_\tau, \phi_\tau(x, t)$ be the p.e.v. / p.e.f of

$$\begin{cases} \partial_t \phi_\tau - d_1 \Delta \phi_\tau = (m(x, \tau t) - \tilde{V}_\tau(x, \tau t)) \phi_\tau + \lambda_\tau \phi_\tau & \text{in } \Omega \times \mathbb{R} \\ n \cdot \nabla \phi_\tau = 0 & \text{on } \partial \Omega \times \mathbb{R}, \\ \phi_\tau(x, t + \frac{1}{\tau}) = \phi_\tau(x, t) & \text{in } \Omega \times \mathbb{R}. \end{cases}$$

Then similarly, we can pass to a subsequential limit $\tau_k \rightarrow \infty$ such that

$$\lambda_{\tau_k} \rightarrow \lambda_\infty \text{ and } \phi_{\tau_k}(x, t) \rightarrow \phi_\infty(x) \text{ in } C(\bar{\Omega} \times \mathbb{R}).$$

where $(\lambda_\infty, \phi_\infty)$ is an eigenpair of

$$\begin{cases} d_1 \Delta \phi_\infty + (\hat{m}(x) - \tilde{V}(x)) \phi_\infty + \lambda_\infty \phi_\infty & \text{in } \Omega \\ n \cdot \nabla \phi_\infty = 0 & \text{on } \partial \Omega. \end{cases}$$

$$\phi_\infty \not\equiv 0 \Rightarrow \lambda_\infty = \mu(d_1, \hat{m}(x) - \tilde{V}(x)) < \mu(d_2, \hat{m} - \tilde{V}) = 0$$

$\hat{m}(x) - \tilde{V}(x) \neq \text{const}$

$$\Rightarrow \lambda_\tau < 0 \text{ for } \tau \gg 1.$$

Step 3. (i) has no positive periodic sol. if τ is large

Suppose to the contrary that

$\exists T_k \rightarrow \infty, \exists (U_k, V_k) \frac{1}{T_k}$ periodic positive sol. of (1)

then $(U_k(x, t), V_k(y, t)) \rightarrow (U_{\infty}(x), V_{\infty}(y))$,

where (U_{∞}, V_{∞}) is an equilibrium of

the average problem:

$$(4) \begin{cases} d_1 \Delta U_{\infty} + U_{\infty}(\hat{m}^1 - U_{\infty} - V_{\infty}) = 0 \\ d_2 \Delta V_{\infty} + V_{\infty}(\hat{m}^2 - U_{\infty} - V_{\infty}) = 0 \\ n \cdot \nabla U_{\infty} = n \cdot \nabla V_{\infty} = 0 \end{cases}$$

But (4) has no positive equilibria.

$$\Rightarrow (U_{\infty}, V_{\infty}) = (\tilde{u}(x), 0) \text{ or } (0, \tilde{v}(y)).$$

and $\hat{m}(x) - U_{\infty} - V_{\infty}$ is nonconstant.

$$\Rightarrow \mu(d_1, \hat{m}^1 - U_{\infty} - V_{\infty}) < \mu(d_2, \hat{m}^2 - U_{\infty} - V_{\infty}).$$

Next, consider

$$(\psi_k, \phi_k) = \left(\frac{U_k}{\|U_k\|_{L^{\infty}}}, \frac{V_k}{\|V_k\|_{L^{\infty}}} \right) \rightarrow (\psi_{\infty}^{(k)}, \phi_{\infty}^{(k)})$$

$$\begin{cases} d_1 \Delta \psi_{\infty} + \psi_{\infty}(\hat{m}^1(x) - U_{\infty} - V_{\infty}) = 0 & \Omega \\ d_2 \Delta \phi_{\infty} + \phi_{\infty}(\hat{m}^2(y) - U_{\infty} - V_{\infty}) = 0 & \Omega \\ \text{Neumann b.c.} & \partial \Omega \end{cases}$$

$$\rightarrow \mu(d_1, \hat{m}^1 - U_{\infty} - V_{\infty}) = \mu(d_2, \hat{m}^2 - U_{\infty} - V_{\infty}) = 0.$$