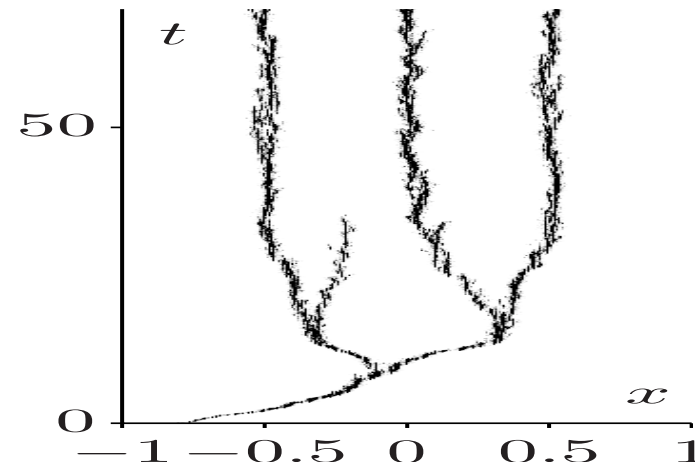
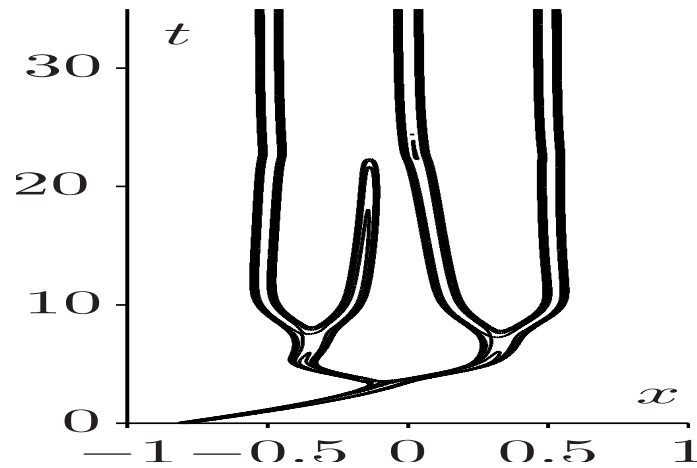




Adaptive evolution : a population approach

Benoît Perthame



OUTLINE OF THE LECTURE

DIRECT COMPETITION AND POLYMORPHIC CONCENTRATIONS

- I. Direct competition
- II. Turing instability
- II. Lyapunov functional

Direct competition

Other models are typically **direct competition**

$$\frac{\partial}{\partial t}n(x, t) = n(x, t) \underbrace{\left[r(x) - \int C(x, y)n(t, y)dy \right]}_{:=R(x, [n(t)])},$$

$r(x)$ = basic growth rate (non-necessarily positive)

$C(x, y) \geq 0$ competition kernel, non symmetric

Can model : Competition is higher when traits are closer, x competes against y only if $x \gg y, \dots$

See Gyllenberg and Meszner, Desvillettes, Jabin, Raoul, and Champagnat, Méléard

Direct competition

$$\frac{\partial}{\partial t}n(x, t) = n(x, t) \underbrace{\left[r(x) - \int C(x, y)n(t, y)dy \right]}_{:=R(x, [n(t)])},$$

Examples

1. $C(x, y) = d(x)\psi(y)$ then

$$R(x, [n(t)]) = r(x) - d(x)I(t), \quad I(t) = \int \psi(x)n(x, t)dx$$

2. $C(x, y) = \sum d_i(x)\psi_i(y)$ then

$$R(x, [n(t)]) = r(x) - \sum d_i(x)I_i(t), \quad I_i(t) = \int \psi_i(x)n(x, t)dx$$

3. Convolution kernels

$$C(x, y) = K(x - y).$$

Direct competition

$$\frac{\partial}{\partial t} n(x, t) = n(x, t) \left[r(x) - \underbrace{\int C(x, y) n(t, y) dy}_{:=R(x, [n(t)])} \right],$$

Examples

4. Fisher/KPP equation

$$C(x, y) = K(x - y) = \delta(x - y).$$

This explains why the model is used in ecology for access to long range resources



(i) Gapped Bush in Niger ; Nicolas Barbier'Survey over W regional park,
(ii) Tigger Bush ; from papers of Lefever, Barbier, Couteron, Deblauwe, Lejeune.

Direct competition

After rescaling

$$\varepsilon \frac{\partial}{\partial t} n_\varepsilon(x, t) = n_\varepsilon(x, t) \left[r(x) - \int C(x, y) n_\varepsilon(y, t) dy \right],$$

Question : Give general conditions on $C(x, y)$ ensuring that

$$n_\varepsilon(x, t) \xrightarrow{\varepsilon \rightarrow 0} \sum \varrho_i(t) \delta(x - \bar{x}_i(t))$$

Direct competition

$$\varepsilon \frac{\partial}{\partial t} n_\varepsilon(x, t) = n_\varepsilon(x, t) \left[r(x) - \int C(x, y) n_\varepsilon(t, y) dy \right],$$

Theorem Assume L^1 control on n_ε , n_ε^0 is monomorphic and

$$r(\cdot) \text{ concave,} \quad C(\cdot, y) \text{ convex } \forall y,$$

then (after extraction)

$$n_\varepsilon(x, t) \xrightarrow{\varepsilon \rightarrow 0} \bar{\rho}(t) \delta(x - \bar{x}(t)),$$

Proof (Follow the strong theory) Assume

$$n_\varepsilon^0 := \exp\left(\frac{\varphi_\varepsilon^0}{\varepsilon}\right), \quad \varphi_\varepsilon^0 \text{ concave.}$$

Direct competition

$$n_\varepsilon(x, t) := \exp\left(\frac{\varphi_\varepsilon(x, t)}{\varepsilon}\right),$$

$$\frac{\partial}{\partial t}\varphi_\varepsilon(x, t) = r(x) - \int C(x, y)n_\varepsilon(t, y)dy$$

therefore, $\varphi_\varepsilon(x, t)$ is concave, Lipschitz

$$\varphi_\varepsilon(x, t) \xrightarrow{\varepsilon \rightarrow 0} \varphi(x, t),$$

and the maximum point of $\varphi(x, t)$ gives us

$$n_\varepsilon(x, t) \xrightarrow{\varepsilon \rightarrow 0} \bar{\rho}(t)\delta(x - \bar{x}(t))$$

Direct competition

The constrained H.-J. eq. holds

$$\begin{cases} \frac{\partial}{\partial t}\varphi(x, t) = r(x) - \bar{\rho}(t)C(x, \bar{x}(t)) & (+ |\nabla\varphi|^2) \\ \max_x \varphi(x, t) = 0 = \varphi(\bar{x}(t), t) \end{cases}$$

Apparent contradiction : two multipliers $\bar{\rho}(t)$, $\bar{x}(t)$.

Direct competition

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Apparent contradiction : two multipliers $\bar{\rho}(t)$, $\bar{x}(t)$.

But

$$r(\bar{x}(t)) - \bar{\rho}(t)C(\bar{x}(t), \bar{x}(t)) = 0$$

which is still not enough because $\bar{x}(t) \in \mathbb{R}^d$

Convolution kernels

Is this concentration effect generic ?

Consider the Gaussian convolution case

$$\frac{\partial}{\partial t} n(x, t) = n(x, t) \left[r(x) - K * n(x, t) \right], \quad x \in \mathbb{R}$$

$$r(x) = \frac{1}{\sqrt{\sigma_1}} e^{-\frac{|x|^2}{2\sigma_1}}, \quad K(x) = \frac{1}{\sqrt{\sigma_2}} e^{-\frac{|x|^2}{2\sigma_2}}$$

Convolution kernels

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- $\sigma_1 > \sigma_2$, then a STEADY STATE solution is

$$n(x) = \frac{1}{\sqrt{\sigma}} e^{-\frac{|x|^2}{2\sigma}}, \quad \sigma = \sigma_1 - \sigma_2$$

- $\sigma_1 \leq \sigma_2$, then STEADY STATE solutions are Dirac masses.

Convolution kernels

A simpler case

$$\frac{d}{dt}n(x, t) - \varepsilon\Delta n = \frac{1}{\varepsilon}n(x, t)[1 - K * n(x, t)],$$

$K(z)$ a probability

Then (from Auger, Genieys, Volpert)

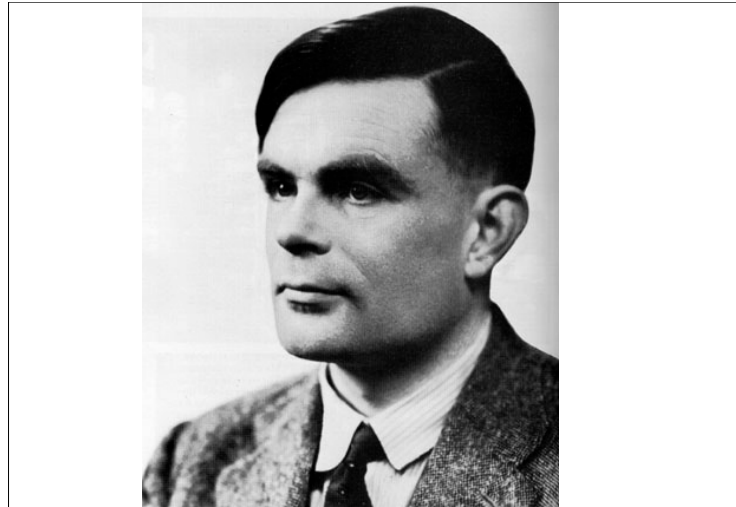
- If $\widehat{K} \geq 0$, then $n(x) = 1$ is a linearly stable steady state
- If $\widehat{K}(\xi_0) < 0$, then $n(x) = 1$ and ε is small, then it is linearly unstable

These are Turing instabilities (only bounded unstable modes)

Direct competition

For $K = \delta$ the system is Fisher/KPP and STABLE. Convolution is regularizing. The outcome is UNSTABLE!

This is very counter-intuitive. Diffusion/convolution destabilizes



Direct competition

With mutations

$$\left\{ \begin{array}{l} \frac{\partial n(x,t)}{\partial t} - \varepsilon \Delta n(x,t) = \frac{n(x,t)}{\varepsilon} (1 - K_b \star n(t)), \\ K_b(x) = \frac{1}{b^d} K\left(\frac{x}{b}\right). \end{array} \right.$$

As usual in reaction diffusion,

If $b \rightarrow 0$, ε fixed, (short range inhibitor, long range activator), we recover Fisher front propagation,

If $\varepsilon \rightarrow 0$, b fixed, we recover Turing pattern formation... and Dirac concentrations which can be analyzed as before.

Convolution kernels

$$\frac{d}{dt}n(x, t) - \varepsilon\Delta n = \frac{1}{\varepsilon}n(x, t)[1 - K * n(x, t)], \quad \int K(z)dz = 1,$$

- If $\widehat{K} \geq 0$, then $n(x) = 1$ is a linearly stable steady state
- If $\widehat{K}(\xi_0) < 0$, then $n(x) = 1$ and ε is linearly unstable

Proof the linearized equation is

$$\frac{d}{dt}n(x, t) - \varepsilon\Delta n = -\frac{1}{\varepsilon}K * n(x, t),$$

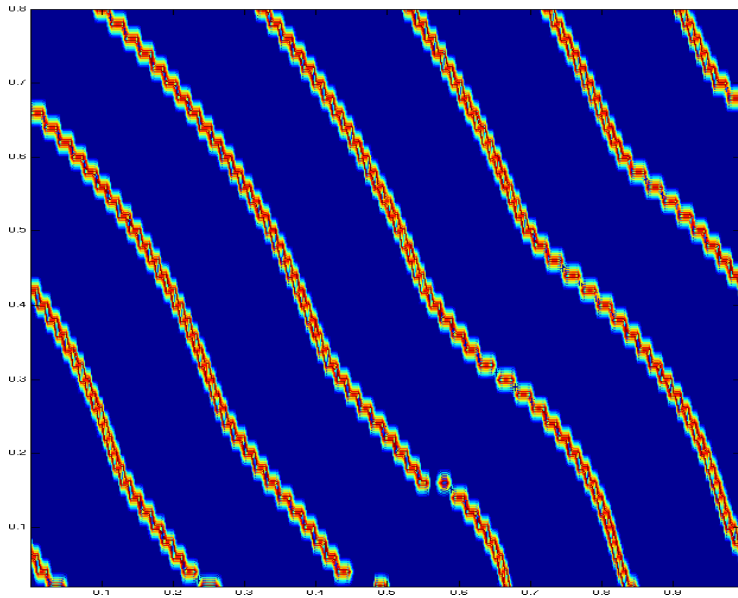
Try to find an eigenmode $n = e^{\lambda t}\widehat{n}(\xi)e^{i\xi \cdot x}$

$$\lambda\widehat{n}(\xi) + \varepsilon\xi^2\widehat{n}(\xi) = -\frac{1}{\varepsilon}\widehat{K}(\xi)\widehat{n}(\xi),$$

$$\lambda = -\varepsilon\xi^2 - \frac{1}{\varepsilon}\widehat{K}(\xi)$$

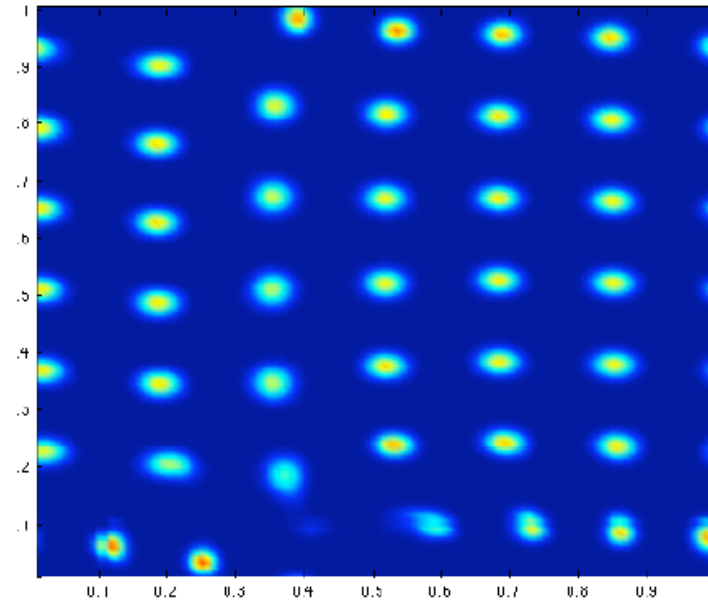
Convolution kernels

These models can create **TURING** patterns



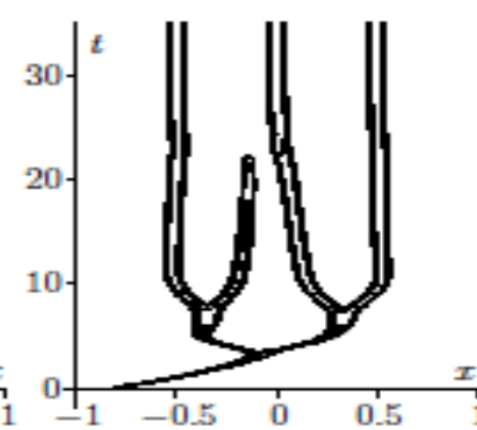
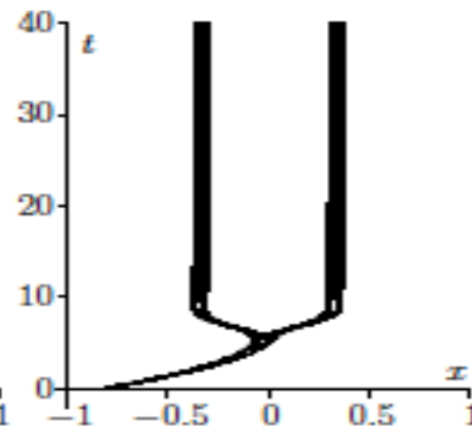
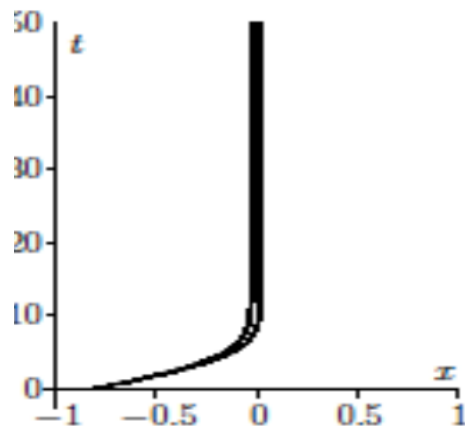
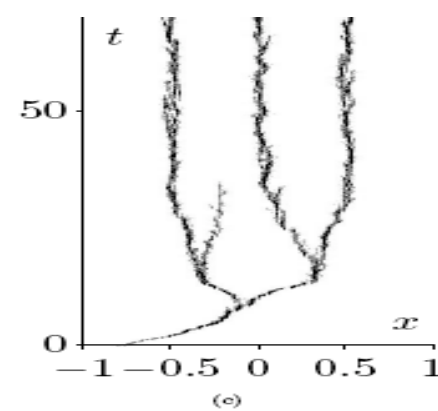
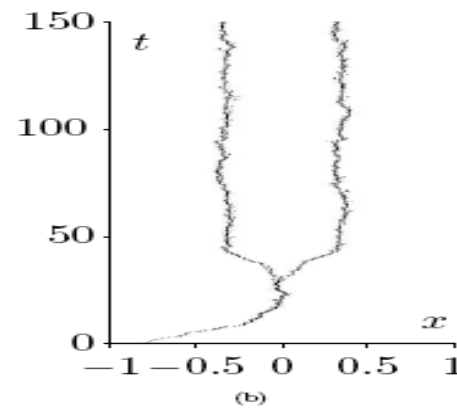
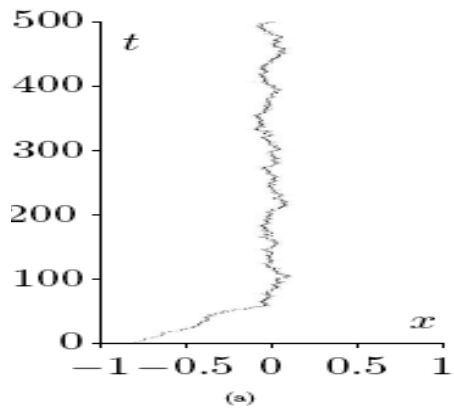
Asymmetric kernel

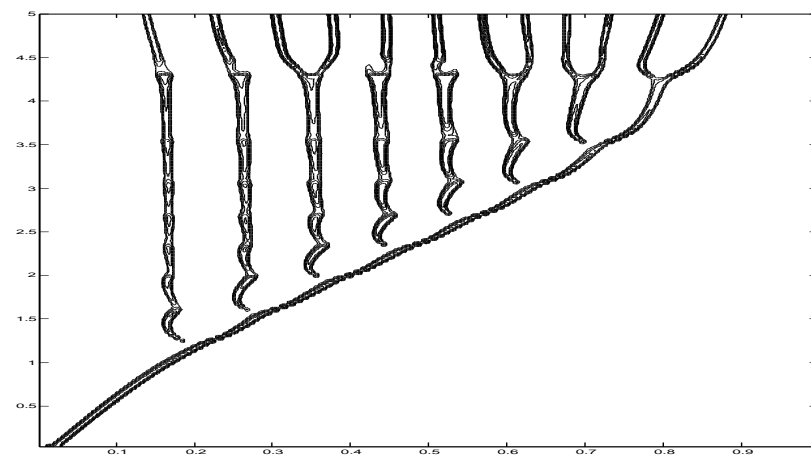
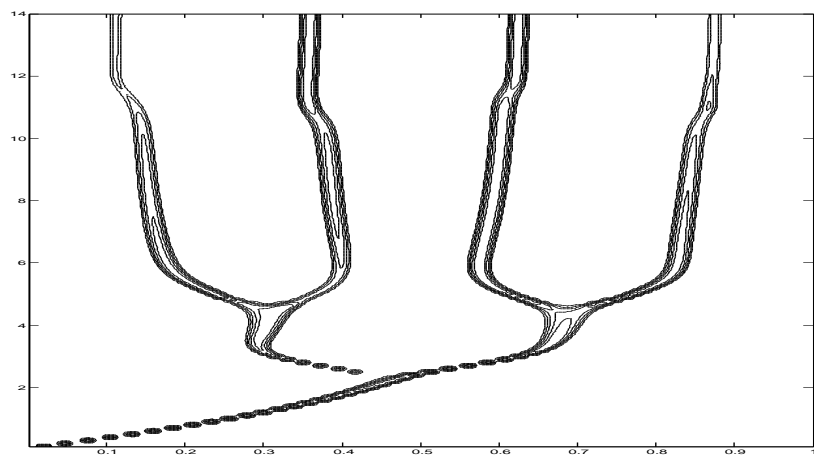
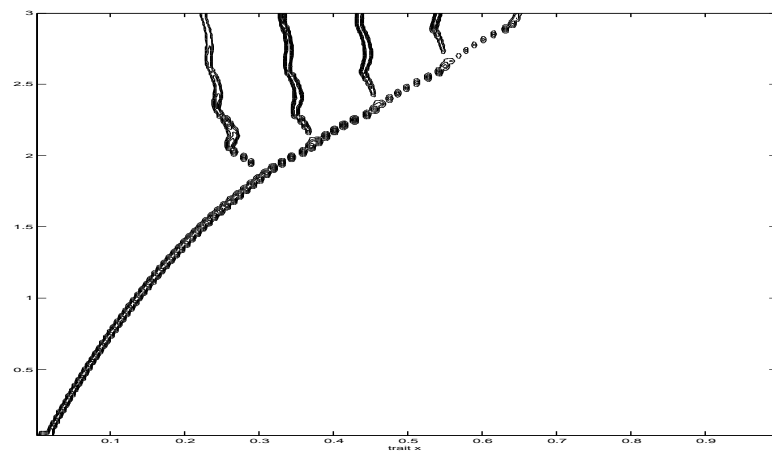
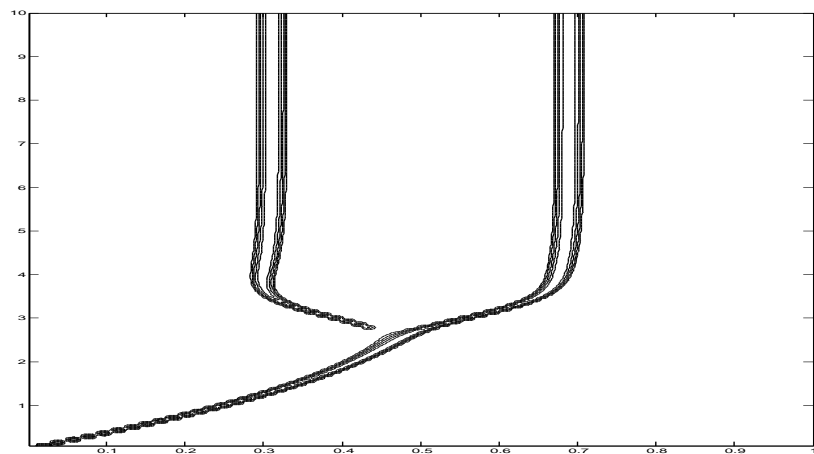
What is asymmetry?



Nonlocal Fisher equation

Motivation 1 : population adaptive evolution





Convolution kernels

What is asymmetry ?

$$n(x, t) \approx \sum_i \rho_i(t) \delta(x - \bar{x}_i(t))$$

The dynamics is described by the constrained H.-J. eq.

$$\begin{cases} \frac{\partial}{\partial t} \varphi(x, t) = 1 - \sum_i \rho_i(t) K(x - \bar{x}_i(t)) + |\nabla \varphi|^2 \\ \max_x \varphi(x, t) = 0 = \varphi(\bar{x}(t), t) \end{cases}$$

$$\frac{d}{dt} \bar{x}_i(t) = \left(-D^2 \varphi \right)^{-1} \cdot \nabla K(x - \bar{x}_i(t)), \quad \text{at } x = \bar{x}_i(t)$$

therefore the speed is decided by the sign of

$$\nabla K(0)$$

Convolution kernels

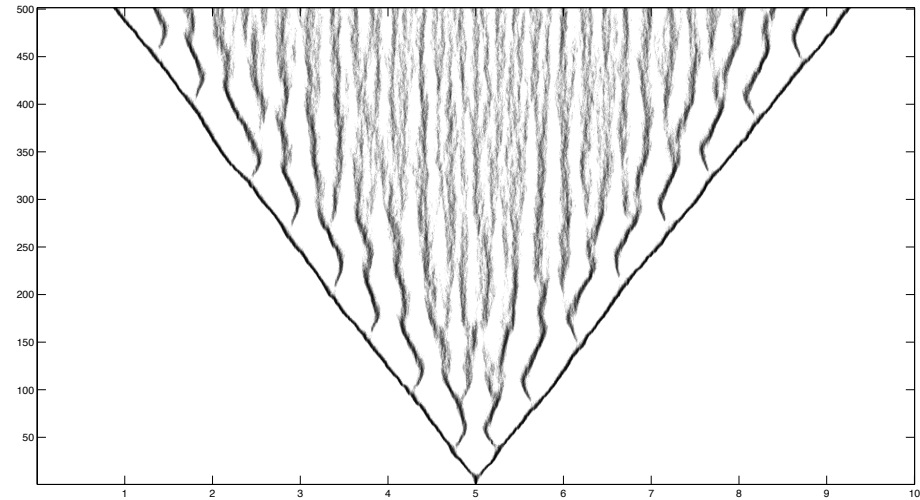
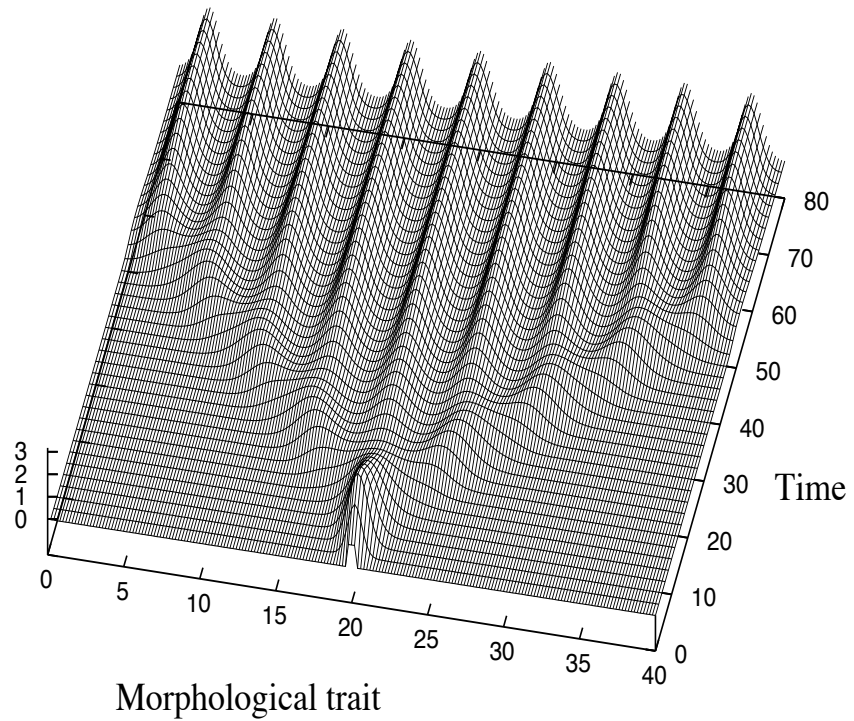
$$\frac{d}{dt}n(x, t) - \varepsilon\Delta n = \frac{1}{\varepsilon}n(x, t)\left[1 - K * n(x, t)\right], \quad \int K(z)dz = 1,$$

Fourier transform plays a role. Is there a nonlinear consequence?

Theorem (Berestycki, Nadin, Perthame, Ryzhik) There are always generalized traveling waves solutions

- If $\widehat{K}(\xi) > 0$ then these are standard traveling waves
- For ε small they are non-monotonic
- When $\widehat{K}(\xi_0) < 0$ they can be unstable

Convolution kernels



(asymmetric branching, pulsating fronts)

Entropy

Fourier transform plays a role. Is there a nonlinear consequence?

$$\frac{\partial}{\partial t} n(x, t) = n(x, t) \underbrace{\left[r(x) - \int C(x, y) n(t, y) dy \right]}_{:= R(x, [n(t)])},$$

Definition An Evolutionary Stable Distribution (ESD) is a bounded measure \bar{n} such that

$$R(x, [\bar{n}]) \leq 0, \quad R(x, [\bar{n}]) = 0 \quad \text{where} \quad \bar{n}(x) \neq 0,$$

This corresponds in the simpler case $\bar{n} = \bar{\rho}_\infty \delta(x - \bar{x}_\infty)$ to

$$R(\bar{x}_\infty, \bar{\rho}_\infty) = 0 = \max_x R(x, \bar{\rho}_\infty)$$

Entropy

Theorem (P.-E. Jabin, G. Raoul) Assume $C(x, y)$ defines a positive operator

$$\int C(x, y)n(x)n(y)dxdy \geq 0 \quad \forall n(x)$$

then the ESD $\bar{n}(x)$, if it exists, is unique and is attracting.

$$n(x, t) \xrightarrow[t \rightarrow \infty]{} \bar{n}(x)$$

(with a positive initial data)

Entropy

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Remarks

- For $C(x, y) = K(x, y)$ this operator condition is $\widehat{K} > 0$
- For $C(x, y) = b(x)\psi(y)$ this operator condition is $b = \mu\psi$

This condition is too restrictive!

Entropy

Theorem (P.-E. Jabin, G. Raoul) Assume $C(x, y)$ defines a positive operator

$$\int C(x, y)n(x)n(y)dxdy \geq 0 \quad \forall n(x)$$

then the ESD $\bar{n}(x)$, if it exists, is unique and is attracting.

Proof. There is a convex entropy (smooth \bar{n})

$$S(t) = - \int \bar{n}(x) \ln n(x, t) dx + \int n(x, t) dx.$$

$$\begin{aligned} \frac{d}{dt} S(t) &= - \int \int K(x - y) (n(x, t) - \bar{n}(x)) (n(y, t) - \bar{n}(y)) dx dy \\ &\leq 0 \end{aligned}$$

Open questions

Characterize (r, C) that generate Dirac concentrations

Entropy method holds without mutation (diffusion)

How to connect operator positivity $\int C(x, y)n(x)n(y)dxdy \geq 0$ to the H.-J. eq.

$$\begin{cases} \frac{\partial}{\partial t}\varphi(x, t) = r(x) - \int C(x, y)n(y, t)dy \\ \max_x \varphi(x, t) = 0. \end{cases}$$

Related questions

1. Direct competition is not usual. More usual are competitions for resources.

$$\begin{cases} \frac{\partial}{\partial t} n_\varepsilon(x, t) = n_\varepsilon(x, t) \left[a_\varepsilon(x) + \frac{1}{\varepsilon} \int K(x, y) R_\varepsilon(y, t) dy \right], \\ \frac{\partial}{\partial t} R_\varepsilon(y, t) = \frac{m(y)}{\varepsilon^2} \left[R_{\text{in}}(y) - R_\varepsilon(y, t) \right] - \frac{1}{\varepsilon} R_\varepsilon(y, t) \int K(x, y) n_\varepsilon(x, t) dx, \end{cases}$$

has the limit

$$\frac{\partial}{\partial t} n(x, t) = n(x, t) \left[a(x) - \int c(x, x') n(x', t) dx' \right],$$

$$c(x, x') = \int K(x, y) \frac{R_{\text{in}}(y)}{m(y)} K(x', y) dy.$$

always satisfy the operator positivity/entropy dissipation condition

Related questions

2. Fluctuating environment

$$\varepsilon \frac{\partial}{\partial t} n_\varepsilon(x, t) - \varepsilon^2 \Delta n_\varepsilon = n_\varepsilon(x, t) R\left(x, \frac{t}{\varepsilon}, \varrho(t)\right)$$

Conclusion : fluctuations may increase the population size of the ESS

Related questions

3. So far we have treated cases with homogeneous environment.

Next questions concern

- Interaction of space and trait
- How space can generate a non-proliferative advantage
- How space can create a continuum in traits