

## POPULATION MODELS WITH NONLINEAR BOUNDARY CONDITIONS

JEROME GODDARD II, EUN KYOUNG LEE, RATNASINGHAM SHIVAJI

ABSTRACT. We study a two point boundary-value problem describing the steady states of a Logistic growth population model with diffusion and constant yield harvesting. In particular, we focus on a model when a certain nonlinear boundary condition is satisfied.

### 1. INTRODUCTION

Consider the Logistic growth population dynamics model with nonlinear boundary conditions:

$$u_t = d\Delta u + au - bu^2 - ch(x) \quad \text{in } \Omega, \quad (1.1)$$

$$d\alpha(x, u)\frac{\partial u}{\partial \eta} + [1 - \alpha(x, u)]u = 0 \quad \text{on } \partial\Omega, \quad (1.2)$$

where  $\Omega$  is a bounded domain in  $\mathbb{R}^n$  with  $n \geq 1$ ,  $\Delta$  is the Laplace operator,  $d$  is the diffusion coefficient,  $a, b$  are positive parameters,  $c \geq 0$  is the harvesting parameter,  $h(x) : \Omega \rightarrow \mathbb{R}$  is a  $C^1$  function,  $\frac{\partial u}{\partial \eta}$  is the outward normal derivative, and  $\alpha(x, u) : \Omega \times \mathbb{R} \rightarrow [0, 1]$  is a nondecreasing  $C^1$  function.

The parameter  $c \geq 0$  represents the level of harvesting,  $h(x) \geq 0$  for  $x \in \Omega$ ,  $h(x) = 0$  for  $x \in \partial\Omega$ , and  $\|h\|_\infty = 1$ . Here  $ch(x)$  can be understood as the rate of the harvesting distribution. The nonlinear boundary condition (1.2) has only been recently studied by such authors as [1, 2, 3], among others. Here

$$\alpha(x, u) = \alpha(u) = \frac{u}{u - d\frac{\partial u}{\partial \eta}}$$

represents the fraction of the population that remains on the boundary when reached. For the case when  $\alpha(x, u) \equiv 0$ , (1.2) becomes the well known Dirichlet boundary condition. If  $\alpha(x, u) \equiv 1$  then (1.2) becomes the Neumann boundary condition. Here we will be interested in the study of positive steady state solutions

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of (1.1)–(1.2) when  $d = 1$  and

$$\alpha(x, u) = \frac{u}{u+1} \quad \text{on } \partial\Omega.$$

Hence, we consider the model

$$-\Delta u = au - bu^2 - ch(x) =: f(x, u) \quad \text{in } \Omega, \quad (1.3)$$

$$u\left[\frac{\partial u}{\partial \eta} + 1\right] = 0 \quad \text{on } \partial\Omega. \quad (1.4)$$

We will present the results of the case when  $n = 1$ ,  $\Omega = (0, 1)$ , and  $h(x) \equiv 1$ . Thus, we study the nonlinear boundary-value problem

$$-u'' = au - bu^2 - c, \quad x \in (0, 1), \quad (1.5)$$

$$[-u'(0) + 1]u(0) = 0, \quad (1.6)$$

$$[u'(1) + 1]u(1) = 0. \quad (1.7)$$

It is easy to see that analyzing the positive solutions of (1.5)–(1.7) is equivalent to studying the four boundary-value problems

$$-u'' = au - bu^2 - c, \quad x \in (0, 1), \quad (1.8)$$

$$u(0) = 0, \quad u(1) = 0; \quad (1.9)$$

$$-u'' = au - bu^2 - c, \quad x \in (0, 1), \quad (1.10)$$

$$u(0) = 0, \quad u'(1) = -1; \quad (1.11)$$

$$-u'' = au - bu^2 - c, \quad x \in (0, 1), \quad (1.12)$$

$$u'(0) = 1, \quad u(1) = 0; \quad (1.13)$$

$$-u'' = au - bu^2 - c, \quad x \in (0, 1), \quad (1.14)$$

$$u'(0) = 1, \quad u'(1) = -1. \quad (1.15)$$

Hence, the positive solutions of these four BVPs are the positive solutions of (1.5)–(1.7). Notice that if  $u(x)$  is a solution of (1.10)–(1.11) then  $v(x) := u(1-x)$  is a solution of (1.12)–(1.13). Thus, it suffices to only consider (1.8)–(1.9), (1.10)–(1.11), and (1.14)–(1.15). The structure of positive solutions for (1.8)–(1.9) is known (see [4] and [7]) via the quadrature method introduced by Laetsch in [8]. We develop quadrature methods in Section 2 to completely determine the bifurcation diagram of (1.5)–(1.7). In Section 3 we use Mathematica computations to show that for certain subsets of the parameter space, (1.5)–(1.7) has up to exactly 8 positive solutions. For higher dimensional results, in the case when  $\alpha(x, u) = 0$  on  $\partial\Omega$  (Dirichlet boundary conditions) see [9], and for the case when  $\alpha(x, u) = \frac{u}{u+1}$  on  $\partial\Omega$  see recent work in [5].

## 2. RESULTS VIA THE QUADRATURE METHOD

**2.1. Positive solutions of (1.8)–(1.9).** In this section we summarize the known results (see [9]) for positive solutions of (1.8)–(1.9). Consider the boundary value problem:

$$-u'' = au - bu^2 - c =: f(u), \quad x \in (0, 1), \quad (2.1)$$

$$u(0) = 0, \quad u(1) = 0. \quad (2.2)$$

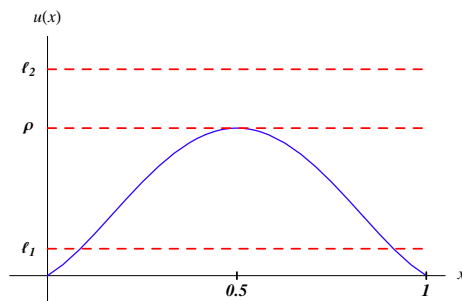


FIGURE 1. Typical solution of (2.1)–(2.2)

It is easy to see that positive solutions of (2.1)–(2.2) must resemble Figure 1 where  $l_i$  for  $i = 1, 2$  are the positive zeros of  $f(u)$ . The following theorem details the structure of positive solutions of (2.1)–(2.2) for the case when  $b = 1$ :

- Theorem 2.1** ([4, 9]).
- (1) If  $a < \lambda_1$  then (2.1)–(2.2) has no positive solution for any  $c \geq 0$ .
  - (2) If  $\lambda_1 \leq a < \lambda^*$  (some  $\lambda^* > \lambda_1$ ) then there exists a  $c_0 > 0$  such that if
    - (a)  $0 \leq c < c_0$  then (2.1)–(2.2) has 2 positive solutions.
    - (b)  $c = c_0$  then (2.1)–(2.2) has a unique positive solution.
    - (c)  $c > c_0$  then (2.1)–(2.2) has no positive solution.
  - (3) If  $a > \lambda^*$  then there exist  $c_0, \tilde{c} > 0$  such that if
    - (a)  $\tilde{c} < c < c_0$  then (2.1)–(2.2) has 2 positive solutions.
    - (b)  $0 \leq c < \tilde{c}$  or  $c = c_0$  then (2.1)–(2.2) has a unique positive solution.
    - (c)  $c > c_0$  then (2.1)–(2.2) has no positive solution.

Figure 2 illustrates this theorem.

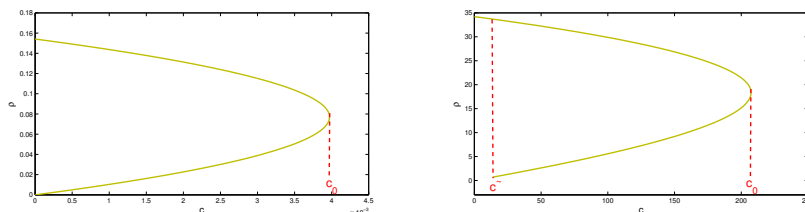


FIGURE 2.  $a = 10, b = 1$  (left), and  $a = 40, b = 1$  (right)

**2.2. Positive solutions of (1.10)–(1.11).** In this subsection, we adapt the quadrature method in [8] to study

$$-u'' = au - bu^2 - c =: f(u), \quad x \in (0, 1), \tag{2.3}$$

$$u(0) = 0, \quad u'(1) = -1. \tag{2.4}$$

Now, define  $F(u) = \int_0^u f(s)ds$ , the primitive of  $f(u)$ . Since (2.3) is an autonomous differential equation, if  $u(x)$  is a positive solution of (2.3) with  $u'(x_0) = 0$  for some

$x_0 \in (0, 1)$  then  $v(x) := u(x_0 - x)$  and  $w(x) := u(x_0 + x)$  both satisfy the initial value problem,

$$-z'' = f(z) \quad (2.5)$$

$$z(0) = u(x_0) \quad (2.6)$$

$$z'(0) = 0 \quad (2.7)$$

for all  $x \in [0, d)$  where  $d = \min\{x_0, 1 - x_0\}$ . As a result of Picard's existence and uniqueness theorem,  $u(x_0 - x) \equiv u(x_0 + x)$ . Thus, if we assume that  $u(x)$  is a positive solution of (2.3)–(2.4) then it is symmetric around  $x_0$  with  $\rho := \|u\|_\infty = u(x_0)$ . This implies that  $u'(x_0) = 0$ ,  $u'(x) > 0$ ;  $[0, x_0)$ , and  $u'(x) < 0$ ;  $(x_0, 1]$ . Using symmetry about  $x_0$ , the boundary conditions (2.4), and the sign of  $u''$  given by  $f(u)$  we see that positive solutions of (2.3)–(2.4) must resemble Figure 3, where  $\rho = \|u\|_\infty$  and  $q = u(1)$ . This implies that  $\ell_1 < \rho < \ell_2$  and  $0 \leq q < \rho$  where  $\ell_i$ ,  $i = 1, 2$  are the zeros of  $f(u)$ .

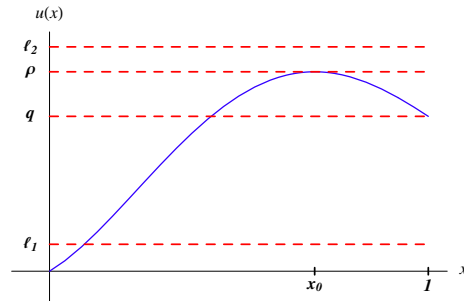


FIGURE 3. Typical solution of (2.3)–(2.4)

Multiplying (2.3) by  $u'$  gives

$$-u'u'' = f(u)u' \quad (2.8)$$

Integration of (2.8) with respect to  $x$  gives,

$$-\left(\frac{[u'(x)]^2}{2}\right) = [F(u(x))] + K. \quad (2.9)$$

Substituting  $x = 1$  and  $x = x_0$  into (2.9) yields,

$$-K = F(q) + \frac{1}{2} \quad (2.10)$$

$$K = -F(\rho). \quad (2.11)$$

Combining (2.10) and (2.11), we have

$$F(\rho) = F(q) + \frac{1}{2}. \quad (2.12)$$

Substituting (2.11) into (2.9) yields,

$$-\left(\frac{[u'(x)]^2}{2}\right) = [F(u(x))] - F(\rho). \quad (2.13)$$

Now, solving for  $u'$  in (2.13) gives

$$u'(x) = \sqrt{2}\sqrt{F(\rho) - F(u(x))}, \quad x \in [0, x_0], \tag{2.14}$$

$$u'(x) = -\sqrt{2}\sqrt{F(\rho) - F(u(x))}, \quad x \in [x_0, 1]. \tag{2.15}$$

Integrating (2.14) and (2.15) with respect to  $x$  and using a change of variables, we have

$$\int_0^{u(x)} \frac{ds}{\sqrt{F(\rho) - F(s)}} = \sqrt{2}x, \quad x \in [0, x_0], \tag{2.16}$$

$$\int_\rho^{u(x)} \frac{ds}{\sqrt{F(\rho) - F(s)}} = -\sqrt{2}(x - x_0), \quad x \in [x_0, 1]. \tag{2.17}$$

Substitution of  $x = x_0$  into (2.16) and  $x = 1$  into (2.17) gives

$$\int_0^\rho \frac{ds}{\sqrt{F(\rho) - F(s)}} = \sqrt{2}x_0 \tag{2.18}$$

$$\int_\rho^q \frac{ds}{\sqrt{F(\rho) - F(s)}} = -\sqrt{2}(1 - x_0). \tag{2.19}$$

Finally, subtracting (2.19) from (2.18), yields

$$\int_0^\rho \frac{ds}{\sqrt{F(\rho) - F(s)}} + \int_q^\rho \frac{ds}{\sqrt{F(\rho) - F(s)}} = \sqrt{2}, \tag{2.20}$$

or equivalently,

$$2 \int_0^\rho \frac{ds}{\sqrt{F(\rho) - F(s)}} - \int_0^q \frac{ds}{\sqrt{F(\rho) - F(s)}} = \sqrt{2}. \tag{2.21}$$

We note that in order for  $\int_0^\rho \frac{ds}{\sqrt{F(\rho) - F(s)}}$  to be well defined,  $F(\rho) > F(s)$  for all  $s \in [0, \rho)$ . Moreover, the improper integral is convergent if  $f(\rho) > 0$ . Thus, for such a positive solution to exist,  $f(u)$  and  $F(u)$  must resemble Figure 4, where  $\mu_1$ ,  $\ell_i$ , and  $\theta_i$  are the zeros of  $f'(u)$ ,  $f(u)$ , and  $F(u)$  respectively for  $i = 1, 2$ .

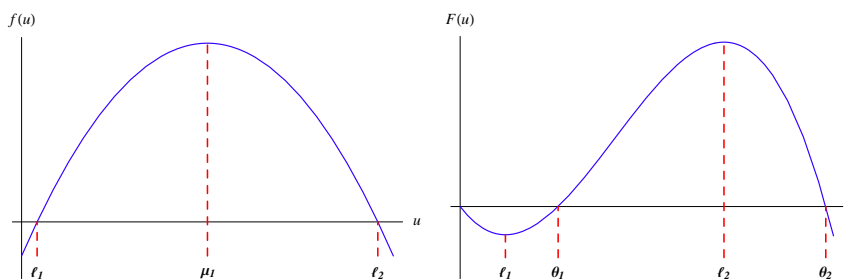


FIGURE 4. Graph of  $f(u)$  (left), and of  $F(u)$  (right)

From Figure 4, we note that if  $\rho \in (\theta_1, \ell_2)$  then both of these conditions hold and the integrals in (2.21) are well defined. From this and letting  $c_1 := \frac{3a^2}{16b}$  and  $c_2 := \frac{a^2}{4b}$ , we can arrive at the following result.

**Theorem 2.2.** *If  $c > c^*(a, b)$  then (2.3)–(2.4) has no positive solution, where  $c^*(a, b) = \min\{c_1, c_2\} = \frac{3a^2}{16b}$ .*

Further, since  $x_0 \in (0, 1)$  is fixed for each  $\rho > 0$ , we need a unique  $q < \rho$  corresponding to each  $\rho$ -value such that (2.12) is satisfied. Otherwise, uniqueness of solutions to the initial value problem, (2.5)–(2.7), would be violated. Let

$$H(x) := F(x) + \frac{1}{2}.$$

It follows that  $H'(x) = -bx^2 + ax - c$ ,  $H(0) = 1/2$ , and  $H'(0) = -c < 0$ . In order for a unique  $q < \rho$  to exist such that  $H(q) = F(\rho)$ ,  $H(x)$  must have the following structure in Figure 5, where  $H'(\ell_2) = 0$ . So, for such a unique  $q < \rho$  to exist  $F(\rho) > 1/2$ .

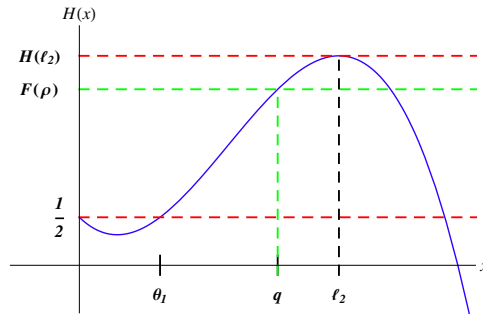


FIGURE 5. Graph of  $H(x)$

Since  $\rho \in (\theta_1, \ell_2)$ , for this to be true we will need  $H(\ell_2) > 1/2$ . In fact, if

$$F(\ell_2) > \frac{1}{2} \tag{2.22}$$

then clearly for  $\rho \in (\theta_1, \ell_2)$  with  $\rho \approx \ell_2$  we have  $F(\rho) > 1/2$ . It is easy to see that (2.22) will be satisfied if (solving using Mathematica)

$$c < c_3 := \frac{9a^2}{144b} - \frac{9(a^4 - 96ab^2)}{144b \left( -a^6 - 240a^3b^2 + 16(72b^4 + \sqrt{3}\sqrt{b^2(a^3 + 12b^2)^3}) \right)^{1/3}} - \frac{9}{144b} \left( -a^6 - 240a^3b^2 + 16(72b^4 + \sqrt{3}\sqrt{b^2(a^3 + 12b^2)^3}) \right)$$

and for  $c_3$  to be positive (again using Mathematica)

$$a > a_0 := \sqrt[3]{3b^2}$$

both hold. This leads to the following results.

**Theorem 2.3.** *If  $a \leq a_0$  then (2.3)–(2.4) has no positive solution for any  $c \geq 0$ .*

**Theorem 2.4.** *If  $a > a_0$  then there is a  $c^*(a, b) \leq \min\{c_1, c_2, c_3\}$  such that for  $c \geq c^*$  (2.3)–(2.4) has no positive solution.*

We now state and prove the main theorem of this subsection.

**Theorem 2.5.** *If  $a > a_0$  and  $c < c^*(a, b)$  then there is a unique  $r(a, b, c) \in (\theta_1, \ell_2)$  such that  $F(r) = 1/2$  and*

$$G(\rho) := 2 \int_0^\rho \frac{ds}{\sqrt{F(\rho) - F(s)}} - \int_0^q \frac{ds}{\sqrt{F(\rho) - F(s)}}$$

is well defined for all  $\rho \in [r, \ell_2]$  where  $q < \rho$  is the unique solution of  $F(\rho) = H(q)$ . Moreover, (2.3)–(2.4) has a positive solution,  $u(x)$ , with  $\rho = \|u\|_\infty$  if and only if  $G(\rho) = \sqrt{2}$  for some  $\rho \in [r, \ell_2]$ .

*Proof.* Let  $a, b > 0$  s.t.  $a > a_0$  and  $c \in [0, c^*(a, b))$ . From the preceding discussion, it follows that if  $u$  is a positive solution to (2.3)–(2.4) with  $\rho = \|u\|_\infty$  then  $G(\rho) = \sqrt{2}$ . Next, suppose  $G(\rho) = \sqrt{2}$  for some  $\rho \in [r, \ell_2]$ . Define  $u(x) : (0, 1) \rightarrow \mathbb{R}$  by

$$\int_0^{u(x)} \frac{ds}{\sqrt{F(\rho) - F(s)}} = \sqrt{2}x, \quad x \in [0, x_0], \quad (2.23)$$

$$\int_\rho^{u(x)} \frac{ds}{\sqrt{F(\rho) - F(s)}} = -\sqrt{2}(x - x_0), \quad x \in [x_0, 1]. \quad (2.24)$$

Now, we show that  $u(x)$  is a positive solution to (2.3)–(2.4). It is easy to see that the turning point is given by  $x_0 = \frac{1}{\sqrt{2}} \int_0^\rho \frac{ds}{\sqrt{F(\rho) - F(s)}}$ . The function,  $\int_0^u \frac{ds}{\sqrt{F(\rho) - F(s)}}$ , is a differentiable function of  $u$  which is strictly increasing from 0 to  $x_0$  as  $u$  increases from 0 to  $\rho$ . Thus, for each  $x \in [0, x_0]$ , there is a unique  $u(x)$  such that

$$\int_0^{u(x)} \frac{ds}{\sqrt{F(\rho) - F(s)}} = \sqrt{2}x \quad (2.25)$$

Moreover, by the Implicit Function theorem,  $u$  is differentiable with respect to  $x$ . Differentiating (2.25) gives

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

Similarly,  $u$  is a decreasing function of  $x$  for  $x \in [x_0, 1]$  which yields,

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

This implies

$$\frac{-(u')^2}{2} = F(\rho) - F(u(x)).$$

Differentiating again, we have  $-u''(x) = f(u(x))$ . Thus,  $u(x)$  satisfies (2.3). Now, from our assumption,  $G(\rho) = \sqrt{2}$ , it follows that  $u(0) = 0$  and  $u(1) = q(\rho)$ . Since  $F(\rho) = H(q(\rho)) = F(q) + \frac{1}{2}$ , we have that  $u'(1) = -\sqrt{2[F(\rho) - F(q)]} = -1$ . Hence, the boundary conditions (2.4) are both satisfied.  $\square$

**2.3. Positive solutions of (1.14)–(1.15).** A similar quadrature method can be adapted to study

$$-u'' = au - bu^2 - c =: f(u), \quad x \in (0, 1), \quad (2.26)$$

$$u'(0) = 1, \quad u'(1) = -1. \quad (2.27)$$

Again, define  $F(u) = \int_0^u f(s)ds$ , the primitive of  $f(u)$ . Using a similar argument as before, symmetry about  $x_0$ , the boundary conditions (2.26)–(2.27), and the sign of  $u''$  given by  $f(u)$  ensure that positive solutions of (2.26)–(2.27) must resemble Figure 6, where  $\rho = \|u\|_\infty$  and  $q = u(0) = u(1)$ . Clearly,  $x_0 = 1/2$  in this case.

Through an almost identical approach as the one in Section 2.2, we can prove the following results.

**Theorem 2.6.** *If  $a \leq a_0$  then (2.26)–(2.27) has no positive solution for any  $c \geq 0$ .*

**Theorem 2.7.** *If  $a > a_0$  then there is a  $c^*(a, b) \leq \min\{c_1, c_2, c_3\}$  such that for  $c \geq c^*$  (2.26)–(2.27) has no positive solution.*

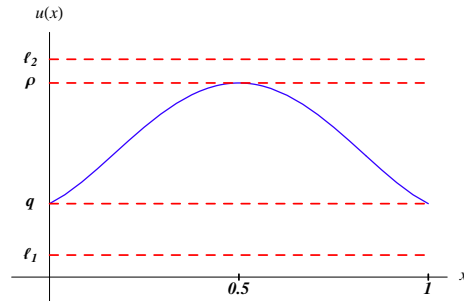


FIGURE 6. Typical solution of (2.3)–(2.4)

We now state the main theorem of this subsection.

**Theorem 2.8.** *If  $a > a_0$  and  $c < c^*(a, b)$  then there is a unique  $r(a, b, c) \in (\theta_1, \ell_2)$  such that  $F(r) = \frac{1}{2}$  and*

$$\tilde{G}(\rho) := 2 \int_0^\rho \frac{ds}{\sqrt{F(\rho) - F(s)}} - 2 \int_0^q \frac{ds}{\sqrt{F(\rho) - F(s)}}$$

*is well defined for all  $\rho \in [r, \ell_2)$  where  $q < \rho$  is the unique solution of  $F(\rho) = H(q)$ . Moreover, (2.26)–(2.27) has a positive solution,  $u(x)$ , with  $\rho = \|u\|_\infty$  if and only if  $\tilde{G}(\rho) \in \sqrt{2}$  for some  $\rho \in [r, \ell_2)$ .*

**Remark.** See [7] where Ladner et al. adapted the quadrature method to study the case when  $\alpha(x, u) = \frac{u}{a}$  on  $\partial\Omega$ . Also, see [6] where the quadrature method was adapted to study the case with a Strong Allee effect and  $\alpha(x, u) = \frac{u}{b}$  on  $\partial\Omega$ .

### 3. COMPUTATIONAL RESULTS

**3.1. Positive solutions of (1.10)–(1.11) and (1.12)–(1.13).** We are particularly interested in the case when  $b = 1$ . From Theorem 2.5, we plot the level sets of

$$G(\rho) - \sqrt{2} = 0 \tag{3.1}$$

for  $a > \sqrt[3]{3}$  and  $\rho \in [r, \ell_2)$ . By implementing a numerical root-finding algorithm in Mathematica we were able to solve equation (3.1). Explicit formulas were used to calculate the unique  $r = r(a, b, c)$  and  $q = q(\rho)$  values. Note that these computations are expensive due to the nature of the improper integral equations involved. Figures 7 - 9 depict several level sets plotted within  $[r, \ell_2) \times [0, c^*]$ . In what follows, the green curve represents  $\rho$  vs  $c$  while the upper and lower branches of the dotted black curve represent  $\ell_2$  and  $r$ , respectively. The green curve's lower branch begins to shrink for  $a \geq 10.1388$ . This is due to the fact that solutions of (3.1) are outside of  $[r, \ell_2)$ . The bifurcation diagrams also indicate the following results.

**Theorem 3.1.** *For  $b = 1$ , if  $a < a_4$  (for  $a_4 \approx 5.0407$ ) then (1.10)–(1.11) and (1.12)–(1.13) have no positive solution for any  $c \geq 0$ .*

**Theorem 3.2.** *If  $b = 1$  then  $c_0(a) \rightarrow c^*(a)$  as  $a \rightarrow \infty$ . Furthermore,  $\rho \rightarrow \ell_2$  as  $a \rightarrow \infty$  where  $u(x)$  is a positive solution to (1.10)–(1.11) or (1.12)–(1.13) with  $\|u\|_\infty = \rho$ .*



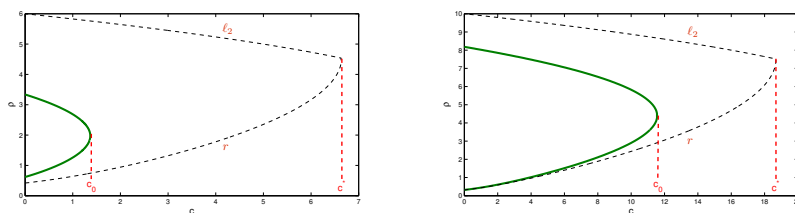


FIGURE 7.  $a = 6, b = 1$  (left), and  $a = 10, b = 1$  (right)

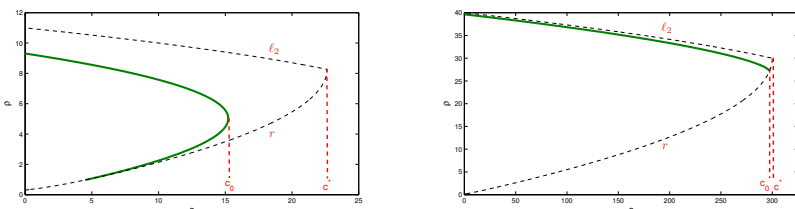


FIGURE 8.  $a = 11, b = 1$  (left), and  $a = 40, b = 1$  (right)

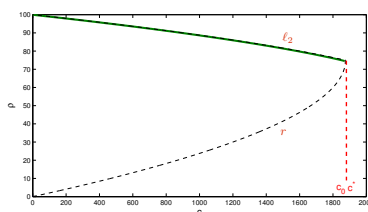


FIGURE 9.  $a = 100, b = 1$

3.2. **Positive solutions of (1.14)–(1.15).** Again, we are particularly interested in the case when  $b = 1$ . Recalling Theorem 2.8, we plot the level sets of

$$\tilde{G}(\rho) - \sqrt{2} = 0 \tag{3.2}$$

Using our numerical root-finding algorithm in Mathematica to solve equation (3.2) and explicit formulas to calculate the unique  $r = r(a, b, c)$  and  $q = q(\rho)$  values, level sets were plotted within  $[r, \ell_2] \times [0, c^*]$ . The blue curve breaks into two components somewhere around  $a = 4.39$ , with the lower component vanishing for  $a > 10.1387$ . This is due to the fact that the  $\rho$ -values, which are solutions of (3.2), are outside of  $[r, \ell_2]$ . These bifurcation diagrams also indicate the following results.

**Theorem 3.3.** *For  $b = 1$ , if  $a < a_1$  (for  $a_1 \approx 2.8324$ ) then (1.14)–(1.15) has no positive solution for any  $c \geq 0$ .*

**Theorem 3.4.** *If  $b = 1$  then  $c_0(a) \rightarrow c^*(a)$  as  $a \rightarrow \infty$ . Furthermore,  $\rho \rightarrow \ell_2$  as  $a \rightarrow \infty$  where  $u(x)$  is a positive solution to (1.14)–(1.15) with  $\|u\|_\infty = \rho$ .*

3.3. **Structure of Positive solutions to (1.5)–(1.7).** Combining results from the three cases, (1.8)–(1.9), (1.10)–(1.11), and (1.14)–(1.15) while recalling that the

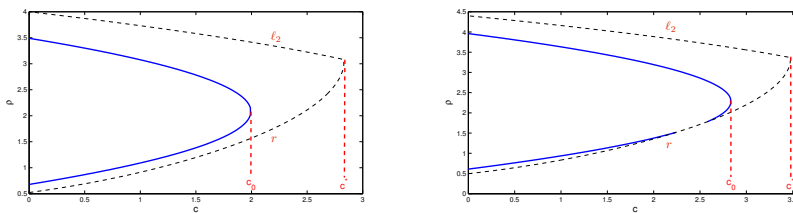


FIGURE 10.  $a = 4, b = 1$  (left), and  $a = 4.4, b = 1$  (right)

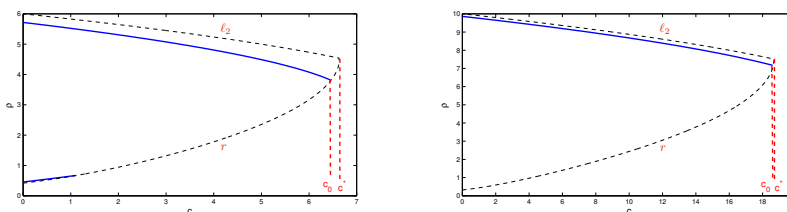


FIGURE 11.  $a = 6, b = 1$  (left), and  $a = 10, b = 1$  (right)

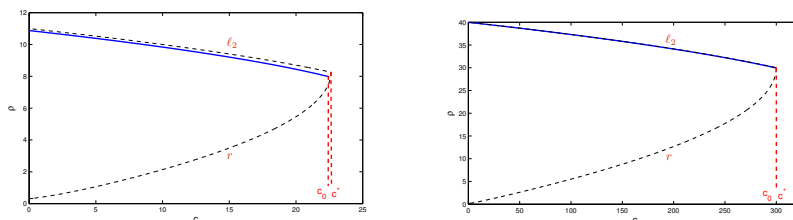


FIGURE 12.  $a = 11, b = 1$  (left), and  $a = 40, b = 1$  (right)

(1.10)–(1.11) case represents two symmetric solutions, we are able to completely determine the structure of positive solutions to (1.5)–(1.7). As before, we are primarily interested in the case when  $b = 1$ . Comparison of nonexistence Theorems 2.1, 2.3, and 2.6 from Section 3 yields the following nonexistence result for (1.5)–(1.7).

**Theorem 3.5.** *If  $a \leq \min[\sqrt[3]{3b^2}, \lambda_1]$  then (1.5)–(1.7) has no positive solution for any  $c \geq 0$ .*

Moreover, our computational results for the case  $b = 1$  provide the following nonexistence result.

**Theorem 3.6.** *For  $b = 1$ , if  $a < a_1$  (for  $a_1 \approx 2.8324$ ) then (1.5)–(1.7) has no positive solution for any  $c \geq 0$ .*

Also, our computations indicate the following existence results for  $b = 1$ . For what follows, (1.8)–(1.9) is depicted in yellow, (1.10)–(1.11) and (1.12)–(1.13) both in green, and (1.14)–(1.15) in blue.

**Theorem 3.7.** For  $b = 1$ , if  $a \in [a_1, a_2)$  (for some  $a_2 > a_1$ ) (for  $a_2 \approx 4.39$ ) then there exists a  $C_0 > 0$  such that if

- (1)  $0 \leq c < C_0$  then (1.5)–(1.7) has exactly 2 positive solutions.
- (2)  $c = C_0$  then (1.5)–(1.7) has a unique positive solution.
- (3)  $c > C_0$  then (1.5)–(1.7) has no positive solution.

A bifurcation diagram of the case when  $b = 1$  and  $a = 4$  is shown in Figure 13.

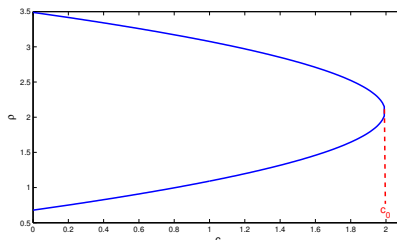


FIGURE 13.  $\rho$  vs  $c$  for  $a = 4$ ,  $b = 1$

**Theorem 3.8.** For  $b = 1$ , if  $a \in [a_2, a_3)$  (some  $a_3 \in (4.4, 5)$ ) then there exist  $C_i > 0$ ,  $i = 0, 1, 2$ , such that if

- (1)  $0 \leq c \leq C_2$  or  $C_1 \leq c < C_0$  then (1.5)–(1.7) has exactly 2 positive solutions.
- (2)  $C_2 < c < C_1$  or  $c = C_0$  then (1.5)–(1.7) has a unique positive solution.
- (3)  $c > C_0$  then (1.5)–(1.7) has no positive solution.

Figure 14 illustrates Theorem 3.8.

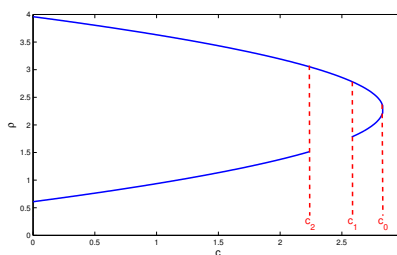


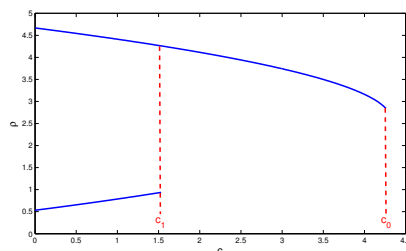
FIGURE 14.  $\rho$  vs  $c$  for  $a = 4.4$ ,  $b = 1$

**Theorem 3.9.** For  $b = 1$ , if  $a \in [a_3, a_4)$  (for  $a_4 \approx 5.0407$ ) then there exist  $C_i > 0$ ,  $i = 0, 1$ , such that if

- (1)  $0 \leq c \leq C_1$  then (1.5)–(1.7) has exactly 2 positive solutions.
- (2)  $C_1 < c \leq C_0$  then (1.5)–(1.7) has a unique positive solution.
- (3)  $c > C_0$  then (1.5)–(1.7) has no positive solution.

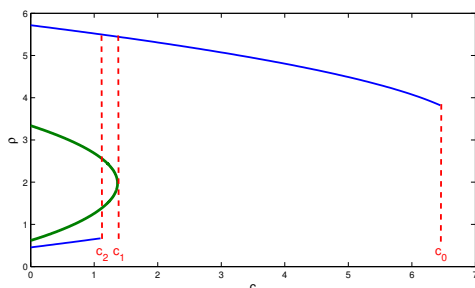
Theorem 3.9 is illustrated in Figure 15.

**Theorem 3.10.** For  $b = 1$ , if  $a \in [a_4, a_5)$  (for  $a_5 = \pi^2$ ) then there exist  $C_i > 0$ ,  $i = 0, 1, 2$ , such that if

FIGURE 15.  $\rho$  vs  $c$  for  $a = 5.03$ ,  $b = 1$ 

- (1)  $0 \leq c \leq C_2$  then (1.5)–(1.7) has exactly 6 positive solutions.
- (2)  $C_2 < c < C_1$  then (1.5)–(1.7) has exactly 5 positive solutions.
- (3)  $c = C_1$  then (1.5)–(1.7) has exactly 3 positive solutions.
- (4)  $C_1 < c \leq C_0$  then (1.5)–(1.7) has a unique positive solution.
- (5)  $c > C_0$  then (1.5)–(1.7) has no positive solution.

Theorem 3.10 is depicted in Figure 16.

FIGURE 16.  $\rho$  vs  $c$  for  $a = 6$ ,  $b = 1$ 

**Theorem 3.11.** For  $b = 1$ , if  $a \in [a_5, a_6)$  (some  $a_6 \in (10, 10.1388)$ ) then there exist  $C_i > 0$ ,  $i = 0, 1, 2, 3$ , such that if

- (1)  $0 \leq c < C_3$  then (1.5)–(1.7) has exactly 8 positive solutions.
- (2)  $c = C_3$  then (1.5)–(1.7) has exactly 7 positive solutions.
- (3)  $C_3 < c \leq C_2$  then (1.5)–(1.7) has exactly 6 positive solutions.
- (4)  $C_2 < c < C_1$  then (1.5)–(1.7) has exactly 5 positive solutions.
- (5)  $c = C_1$  then (1.5)–(1.7) has exactly 3 positive solutions.
- (6)  $C_1 < c \leq C_0$  then (1.5)–(1.7) has a unique positive solution.
- (7)  $c > C_0$  then (1.5)–(1.7) has no positive solution.

Figure 17 shows the bifurcation diagram for  $a = 10$ ,  $b = 1$  along with Figure 18, which gives two small cross sections of the diagram.

**Theorem 3.12.** For  $b = 1$ , if  $a \in [a_6, a_7)$  (for  $a_7 \approx 10.1388$ ) then there exist  $C_i > 0$ ,  $i = 0, 1, 2, 3$ , such that if

- (1)  $0 \leq c \leq C_3$  then (1.5)–(1.7) has exactly 8 positive solutions.

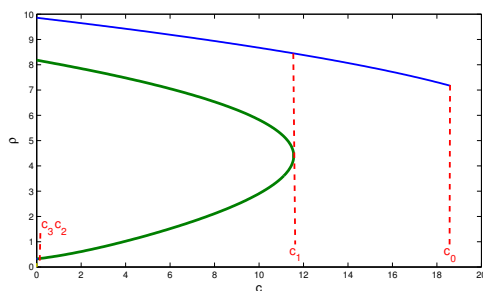


FIGURE 17.  $\rho$  vs  $c$  for  $a = 10, b = 1$

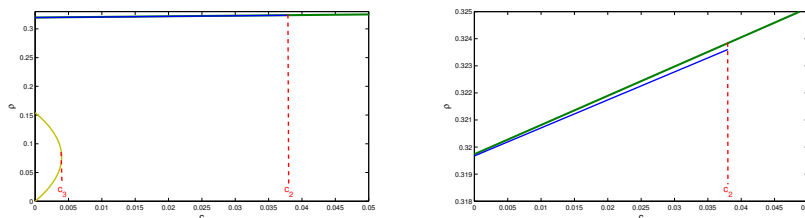


FIGURE 18.  $\rho$  vs  $c$  cross-sections for  $a = 10, b = 1$

- (2)  $C_3 < c < C_2$  then (1.5)–(1.7) has exactly 7 positive solutions.
- (3)  $c = C_2$  then (1.5)–(1.7) has exactly 6 positive solutions.
- (4)  $C_2 < c < C_1$  then (1.5)–(1.7) has exactly 5 positive solutions.
- (5)  $c = C_1$  then (1.5)–(1.7) has exactly 3 positive solutions.
- (6)  $C_1 < c \leq C_0$  then (1.5)–(1.7) has a unique positive solution.
- (7)  $c > C_0$  then (1.5)–(1.7) has no positive solution.

The bifurcation diagram for  $a = 10.1, b = 1$  is depicted in Figures 19 and 20.

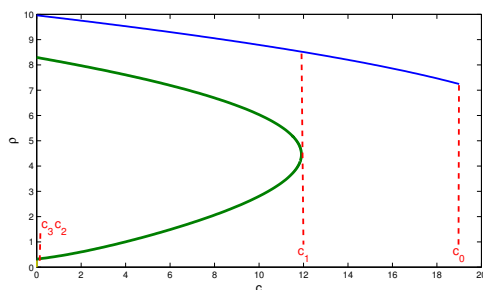
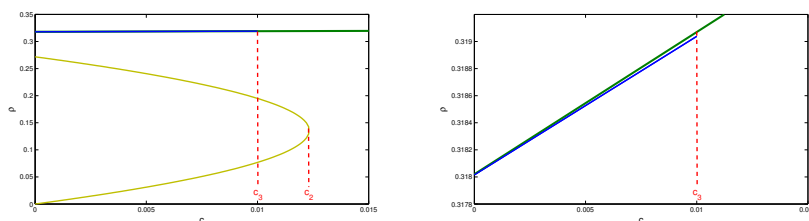


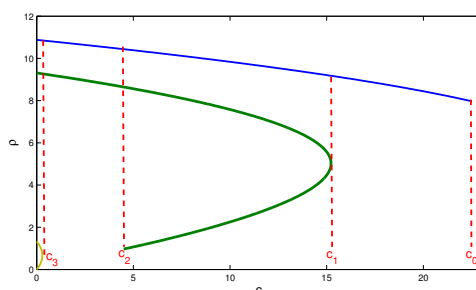
FIGURE 19.  $\rho$  vs  $c$  for  $a = 10.1, b = 1$

**Theorem 3.13.** For  $b = 1$ , if  $a \in [a_7, a_8]$  (for  $a_8 = 4\pi^2$ ) then there exist  $C_i > 0$ ,  $i = 0, 1, 2, 3$ , such that if

FIGURE 20.  $\rho$  vs  $c$  cross-sections for  $a = 10.1$ ,  $b = 1$ 

- (1)  $0 \leq c < C_3$  or  $C_2 \leq c < C_1$  then (1.5)–(1.7) has exactly 5 positive solutions.
- (2)  $c = C_3$  then (1.5)–(1.7) has exactly 4 positive solutions.
- (3)  $C_3 < c < C_2$  or  $c = C_1$  then (1.5)–(1.7) has exactly 3 positive solutions.
- (4)  $C_1 < c \leq C_0$  then (1.5)–(1.7) has a unique positive solution.
- (5)  $c > C_0$  then (1.5)–(1.7) has no positive solution.

Figure 21 shows the bifurcation diagram for  $a = 11$ ,  $b = 1$ .

FIGURE 21.  $\rho$  vs  $c$  for  $a = 11$ ,  $b = 1$ 

**Theorem 3.14.** For  $b = 1$ , if  $a \in (a_8, \infty)$  then there exist  $C_i > 0$ ,  $i = 0, 1, 2, 3$ , such that if

- (1)  $C_3 \leq c < C_2$  then (1.5)–(1.7) has exactly 5 positive solutions.
- (2)  $0 \leq c < C_3$  or  $c = C_2$  then (1.5)–(1.7) has exactly 4 positive solutions.
- (3)  $C_2 < c \leq C_1$  then (1.5)–(1.7) has exactly 3 positive solutions.
- (4)  $C_1 < c \leq C_0$  then (1.5)–(1.7) has a unique positive solution.
- (5)  $c > C_0$  then (1.5)–(1.7) has no positive solution.

The bifurcation diagram for  $a = 40$ ,  $b = 1$  is shown in Figure 22.

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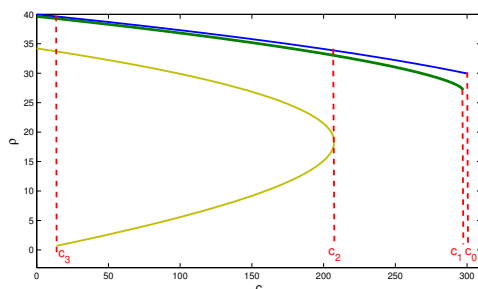


FIGURE 22.  $\rho$  vs  $c$  for  $a = 40$ ,  $b = 1$

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