

# ON THE GIERER-MEINHARDT SYSTEM WITH PRECURSORS

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ABSTRACT. We consider the following Gierer-Meinhardt system with a **precursor**  $\mu(x)$  for the activator  $A$  in  $R^1$ :

$$\begin{cases} A_t = \epsilon^2 A'' - \mu(x)A + \frac{A^2}{H} & \text{in } (-1, 1), \\ \tau H_t = DH'' - H + A^2 & \text{in } (-1, 1), \\ A'(-1) = A'(1) = H'(-1) = H'(1) = 0. \end{cases}$$

Such an equation exhibits a typical Turing bifurcation of the **second kind**, i.e., homogeneous uniform steady states do not exist in the system.

We establish the existence and stability of  $N$ -peaked steady-states in terms of the precursor  $\mu(x)$  and the diffusion coefficient  $D$ . It is shown that  $\mu(x)$  plays an essential role for both existence and stability of spiky patterns. In particular, we show that precursors can **give rise to instability**. This is a **new effect** which is not present in the homogeneous case.

*Dedicated to Professor M. Mimura on the occasion of his 65th birthday*

## 1. INTRODUCTION

Since the work of Turing [43] in 1952, a lot of models have been proposed and studied to explore the so-called *Turing diffusion-driven instability*. One of the most famous models in biological pattern formation is the Gierer-Meinhardt system which after suitable re-scaling can be stated as follows:

$$(1.1) \quad \begin{cases} A_t = \epsilon^2 \Delta A - A + \frac{A^2}{H} & \text{in } \Omega, \\ \tau H_t = D \Delta H - H + A^2 & \text{in } \Omega, \\ \frac{\partial A}{\partial \nu} = \frac{\partial H}{\partial \nu} = 0 & \text{on } \partial \Omega, \end{cases}$$

where  $\Omega \subset R^K$ , ( $K \leq 3$ ) is a smooth and bounded domain.

Problem (1.1) has been studied by numerous authors. In the one-dimensional case where  $\Omega = (-1, 1)$ , the existence of symmetric  $N$ -peaked solution was first established by I. Takagi [42]. The existence of *asymmetric*  $N$ -spikes was first shown by Ward-Wei [45] using matched asymptotic analysis and Doelman-Kaper-van der Ploeg [4] using dynamical system techniques. The stability of symmetric  $N$ -peaks in the one-dimensional case was established by Iron-Ward-Wei [17] using matched asymptotic expansions. For asymmetric  $N$ -spikes in  $R^1$ , the stability was proved in Ward-Wei [45]. Later we gave a unified rigorous approach to the existence and stability of both symmetric and asymmetric spikes, [55]. In two dimensions, the existence and stability of symmetric and asymmetric  $N$  spots were established in a series of papers [56], [57], [58].

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1991 *Mathematics Subject Classification*. Primary 35B40, 35B45; Secondary 35J55, 92C15, 92C40.

*Key words and phrases*. Pattern Formation, Mathematical Biology, Singular Perturbation, Precursors.

Problem (1.1) can be considered as a typical Turing bifurcation of the **first kind**, i.e., homogeneous uniform steady states exist in the system. If these states have instabilities which are spatially varying but no instabilities which are spatially uniform one says that a Turing instability occurs. This behavior is commonly used to explain the onset of spatial patterns.

Holloway et. al. [13] among others have added precursors to (1.1), i.e. they have added coefficients which are spatially varying. This dramatically changes the behavior of (1.1) so that now a Turing bifurcation of the **second kind** occurs, i.e., homogeneous uniform steady states do not exist in the system and so they cannot be used to explain the onset of pattern formation.

The existence of precursor gradients in the system also changes its behavior fundamentally. In particular, in [13] the authors numerically studied the following Gierer-Meinhardt system with a precursor (inhomogeneity)  $\mu(x)$  in the variable  $A$ :

$$(1.2) \quad \begin{cases} A_t = \epsilon^2 A'' - \mu(x)A + \frac{A^2}{H} & \text{in } (-1, 1), \\ \tau H_t = DH'' - H + A^2 & \text{in } (-1, 1), \\ A'(-1) = A'(1) = H'(-1) = H'(1) = 0 \end{cases}$$

They consider two classes of precursors: linear precursors ( $\mu(x) = Ax + B$  for some constants  $A, B$ ) and exponential precursors ( $\mu(x) = \sum_{i=1}^m A_i e^{-|x-x_i|}$  for some constants  $A_i > 0$  and points  $x_i \in (-1, 1)$ ). As we shall see in this paper, precursors greatly change the profile and other properties of the peaked solutions.

Precursor gradients have been used in reaction-diffusion models for over thirty years. The original Gierer-Meinhardt [7] model was introduced with precursor gradients. This was effectively used in their first application, localization of the head structure in the coelenterate *Hydra*, and in much subsequent work. Gradients have also been used in the Brusselator to limit pattern formation to some fraction of the system [14]. In that example, the gradient carries the system in and out of the pattern-forming region of the linear parameter space (across the Turing bifurcation), effectively confining the region wherein peak formation can occur. Such localization has been used to model segmentation patterns in the fruit fly, *Drosophila melanogaster* in [22] and [12].

Another important effect of precursors is the appearance of stable asymmetric multi-peak pattern (with irregular spacing and unequal amplitudes), which is frequently observed for real biological applications (such as seashells, spots on fish skins, etc.) and seems to be more common than symmetric peak pattern (with regular spacing and equal amplitudes), which is typical for systems without precursors.

Note that both of these properties are clearly evident in the simulations presented in the last section of this paper, in particular for confinement see Figure 5 and for asymmetric peaks with irregular amplitudes and spacing see Figure 6.

An area of particular interest for precursors is ecology where commonly precursors are included into the model to represent the interaction between the eco-system and its heterogeneous environment. Typical variables considered include temperature, flow of air and water, movement of soil and chemical reactions. Reaction-diffusion systems have been successful in modelling some pattern-forming effects

and stability properties in ecosystems. The interplay of different scales often plays a central role. For a survey see [39].

Precursors have also been shown to cause the Brusselator to form striped patterns in two dimensions [20]. We refer to Chapter 4 of the PhD thesis by Holloway [13]. Since we are considering a one-dimensional system we do not investigate this effect here.

Turing systems have mostly been considered with kinetic parameters and diffusion coefficients constant in space. But even Turing himself stated that “most of an organism, most of the time, is developing from one pattern to another, rather than from homogeneity into a pattern” [43]. This fundamental idea can be incorporated into reaction-diffusion models by precursors representing pre-existing spatial structure within a biological system, e.g. a living organism.

The purpose of this paper is to rigorously study the effect of  $\mu(x)$  on the existence and stability of  $N$ -peaked solutions. In [46], Ward etc. have studied the pinning phenomena for the following problem

$$(1.3) \quad \begin{cases} A_t = \epsilon^2 \Delta A - \mu_1(x)A + \frac{A^2}{H} & \text{in } \Omega, \\ \tau H_t = D \Delta H - \mu_2(x)H + A^2 & \text{in } \Omega, \\ \frac{\partial A}{\partial \nu} = \frac{\partial H}{\partial \nu} = 0 & \text{on } \partial \Omega \end{cases}$$

where  $\Omega$  is a bounded smooth domain in  $R^1$  or  $R^2$ . There they only considered one-spike solutions. In this paper we shall consider multiple spikes of (1.2) in the 1-D case. (So we may assume from now on that  $N \geq 2$ .) Of course, the 2-D case is also very interesting. We shall come to this issue in a future study.

One can certainly generalize the results of this paper to the Gierer-Meinhardt system with precursors in both  $A$  and  $H$ , for example to the following equation:

$$(1.4) \quad \begin{cases} A_t = \epsilon^2 (D_1(x)A')' - \mu_1(x)A + \rho_1(x)\frac{A^2}{H} & \text{in } (-1, 1), \\ \tau H_t = (D_2(x)H')' - \mu_2(x)H + \rho_2(x)A^2 & \text{in } (-1, 1), \\ A'(-1) = A'(1) = H'(-1) = H'(1) = 0. \end{cases}$$

But to keep the presentation simple we restrict our attention to (1.2).

The stationary solution to (1.2) satisfies

$$(1.5) \quad \begin{cases} \epsilon^2 A'' - \mu(x)A + \frac{A^2}{H} = 0 & \text{in } (-1, 1), \\ DH'' - H + A^2 = 0 & \text{in } (-1, 1), \\ A'(-1) = A'(1) = H'(-1) = H'(1) = 0 \end{cases}$$

We remark that even the existence of  $N$ -peaked solutions to (1.5) is not easy as  $\mu(x) \not\equiv \text{constant}$ . Recall that in the proof of existence of  $N$ -peaked solutions, I. Takagi [42] first studied 1-peaked solutions. Then by even extension he obtained  $N$ -peaked solutions. If there is a precursor in the system, the symmetry is lost and this method can not be applied. Even in the construction of 1-peaked solutions Takagi used symmetry – he restricted solutions to be in the class of even functions. Here, again, we do not have this symmetry. Instead, we have to work on the whole function space (which greatly increases the difficulty) and then use the method of Liapunov-Schmidt reduction which has been used for the

1-D Schrödinger equation [6], [37], [38] and then been extended to the higher-dimensional Cahn-Hilliard equation [52], [53] and semilinear elliptic equations [10], [11]. This method has also been applied to the 2-D Gierer-Meinhardt system [55]-[58].

Before we state our main results in Section 2, we introduce some notation. Throughout this paper, we always assume that  $\Omega = (-1, 1)$ . With  $L^2(\Omega)$  and  $H^2(\Omega)$  we denote the usual Sobolev spaces. With the variable  $w$  we denote the unique homoclinic solution of the following problem:

$$(1.6) \quad \begin{cases} w'' - w + w^2 = 0 & \text{in } R^1, \\ w > 0, \quad w(0) = \max_{y \in R} w(y), \quad w(y) \rightarrow 0 \text{ as } |y| \rightarrow \infty \end{cases}$$

Note that  $w$  is an even function and  $w'(y) < 0$  if  $y > 0$ . An explicit representation is

$$w(y) = \frac{3}{2} \cosh^{-2} \frac{y}{2}.$$

Elementary calculations give

$$(1.7) \quad \int_R w^2(z) dz = 6, \quad \int_R w^3(z) dz = 7.2, \quad \int_R (w')^2(z) dz = 1.2.$$

We assume that the precursor  $\mu(x)$  satisfies

$$(1.8) \quad \mu(x) \in C^3(\Omega), \quad \mu(x) > 0 \text{ in } \Omega.$$

Let  $G_D(x, z)$  be Green's function given by

$$(1.9) \quad \begin{cases} DG_D(x, z)'' - G_D(x, z) + \delta_z = 0 & \text{in } (-1, 1), \\ G_D'(-1, z) = G_D'(1, z) = 0. \end{cases}$$

We can calculate

$$(1.10) \quad G_D(x, z) = \begin{cases} A(z) \cosh[\theta(1+x)] / \cosh[\theta(1+z)], & -1 < x < z, \\ A(z) \cosh[\theta(1-x)] / \cosh[\theta(1-z)], & z < x < 1. \end{cases}$$

Here

$$(1.11) \quad A(z) = \frac{1}{\sqrt{D}} (\tanh[\theta(1-z)] + \tanh[\theta(1+z)])^{-1}, \quad \theta = D^{-\frac{1}{2}}.$$

We set

$$K_D(|x-z|) = \frac{1}{2\sqrt{D}} e^{-\frac{1}{\sqrt{D}}|x-z|}$$

to be the singular part of  $G_D(x, z)$  and by  $G_D = K_D - H_D$  we define the regular part  $H_D$  of  $G_D$ . Note that  $H_D$  is  $C^\infty$  in both  $x$  and  $z$ .

We use the notation e.s.t. to denote an exponentially small term of order  $O(e^{-d/\epsilon})$  for some  $d > 0$  in the corresponding norm. By  $C$  we denote a generic constant which may change from line to line.

**Acknowledgements:** The work of JW is supported by an Earmarked Grant of RGC of Hong Kong. The work of MW is supported by a BRIEF Award of Brunel University. MW thanks the Department of Mathematics at CUHK for their kind hospitality. We would like to thank Professor M. J. Ward for helpful conversations.

2. MAIN RESULTS: EXISTENCE OF  $N$ -PEAKED SOLUTIONS

Let  $-1 < t_1^0 < \dots < t_j^0 < \dots < t_N^0 < 1$  be  $N$  points in  $(-1, 1)$  and  $\mu_i^0 = \mu(t_i^0)$ ,  $i = 1, \dots, N$ . We assume that  $D < +\infty$  is a fixed number.

By a simple scaling argument, the function

$$(2.1) \quad w_a(y) = aw(a^{1/2}y),$$

where  $w$  satisfies (1.6), is the unique solution of the following problem:

$$(2.2) \quad \begin{cases} w_a'' - aw_a + w_a^2 = 0 & \text{in } R, \\ w_a > 0, \quad w_a(0) = \max_{y \in R} w_a(y), \quad w_a(y) \rightarrow 0 & \text{as } |y| \rightarrow \infty. \end{cases}$$

We compute

$$(2.3) \quad \int_R w_a^2(y) dy = a^{3/2} \int_R w^2(z) dz, \quad \int_R w_a^3(y) dy = a^{5/2} \int_R w^3(z) dz, \quad \int_R (w_a')^2(y) dy = a^{5/2} \int_R (w')^2(z) dz$$

Put

$$(2.4) \quad \xi_\epsilon := \left( \epsilon \int_R w^2(z) dz \right)^{-1}.$$

We introduce several matrices for later use: For  $\mathbf{t} = (t_1, \dots, t_N) \in (-1, 1)^N$  let

$$(2.5) \quad \mathcal{G}_D(\mathbf{t}) = (G_D(t_i, t_j)).$$

Recall that

$$G_D(t_i, t_j) = K_D(|t_i - t_j|) - H_D(t_i, t_j).$$

Let us denote  $\frac{\partial}{\partial t_i}$  as  $\nabla_{t_i}$ . When  $i \neq j$ , we can define  $\nabla_{t_i} G(t_i, t_j)$  in the classical way. When  $i = j$ ,  $K_D(|t_i - t_j|) = K_D(0) = \frac{1}{2\sqrt{D}}$  is a constant and we define

$$\nabla_{t_i} G_D(t_i, t_i) := -\frac{\partial}{\partial x} \Big|_{x=t_i} H(x, t_i).$$

Similarly, we define

$$(2.6) \quad \nabla_{t_i} \nabla_{t_j} G_D(t_i, t_j) = \begin{cases} -\frac{\partial}{\partial x} \Big|_{x=t_i} \frac{\partial}{\partial y} \Big|_{y=t_i} H_D(x, y) & \text{if } i = j, \\ \nabla_{t_i} \nabla_{t_j} G_D(t_i, t_j) & \text{if } i \neq j. \end{cases}$$

Now the derivatives of  $\mathcal{G}$  are defined as follows:

$$(2.7) \quad \nabla \mathcal{G}_D(\mathbf{t}) = (\nabla_{t_i} G_D(t_i, t_j)), \quad \nabla^2 \mathcal{G}_D(\mathbf{t}) = (\nabla_{t_i} \nabla_{t_j} G_D(t_i, t_j)).$$

We now have our first assumption:

**(H1)** There exists a solution  $(\hat{\xi}_1^0, \dots, \hat{\xi}_N^0)$  of the equation

$$(2.8) \quad \sum_{j=1}^N G_D(t_i^0, t_j^0) (\hat{\xi}_j^0)^2 (\mu_j^0)^{3/2} = \hat{\xi}_i^0, \quad i = 1, \dots, N.$$

Next we introduce the following matrix

$$(2.9) \quad b_{ij} = G_D(t_i^0, t_j^0) (\hat{\xi}_j^0) (\mu_j^0)^{3/2}, \quad \mathcal{B} = (b_{ij}).$$

Our second assumption is the following:

**(H2)** It holds that

$$(2.10) \quad \frac{1}{2} \notin \sigma(\mathcal{B}),$$

where  $\sigma(\mathcal{B})$  is the set of eigenvalues of  $\mathcal{B}$ .

**Remark 2.1.** Since the matrix  $\mathcal{B}$  is of the form  $\mathcal{G}\mathcal{D}$ , where  $\mathcal{G}$  is symmetric and  $\mathcal{D}$  is a diagonal matrix, it follows that the eigenvalues of  $\mathcal{B}$  are real.

By the assumption **(H2)**, for  $\mathbf{t} = (t_1, \dots, t_N)$  near  $\mathbf{t}^0 = (t_1^0, \dots, t_N^0)$  and  $\mu_j = \mu(t_j)$ ,  $i = 1, \dots, N$ , by the implicit function theorem there exists a (locally) unique solution  $\hat{\xi}(\mathbf{t}) = (\hat{\xi}_1(\mathbf{t}), \dots, \hat{\xi}_N(\mathbf{t}))$  of the following equation

$$(2.11) \quad \sum_{j=1}^N G_D(t_i, t_j) \hat{\xi}_j^2 \mu_j^{3/2} = \hat{\xi}_i, \quad i = 1, \dots, N.$$

Moreover,  $\hat{\xi}(\mathbf{t})$  is  $C^1$  in  $\mathbf{t}$ .

Set

$$(2.12) \quad \mathcal{H}(\mathbf{t}) = (\hat{\xi}_i(\mathbf{t})\delta_{ij}), \quad \mu(\mathbf{t}) = (\mu(t_i)\delta_{ij}), \quad \mu'(\mathbf{t}) = (\mu'(t_i)\delta_{ij}).$$

We introduce the following vector field:

$$F(\mathbf{t}) = (F_1(\mathbf{t}), \dots, F_N(\mathbf{t})),$$

where

$$(2.13) \quad F_i(\mathbf{t}) = \frac{5}{4} \hat{\xi}_i \mu_i^{-1} \mu'(t_i) + \sum_{l=1}^N \nabla_{t_i} G_D(t_i, t_l) \hat{\xi}_l^2 \mu_l^{3/2}, \quad i = 1, \dots, N.$$

Set

$$(2.14) \quad \mathcal{M}(\mathbf{t}) = \left( \frac{\partial F_i(\mathbf{t})}{\partial t_j} \right).$$

Our final assumption concerns the vector field  $F(\mathbf{t})$ .

**(H3)** We assume that at  $\mathbf{t}_0 = (t_1^0, \dots, t_N^0)$

$$(2.15) \quad F(\mathbf{t}_0) = 0, \quad \det(\mathcal{M}(\mathbf{t}_0)) \neq 0.$$

**Remark 2.2.** By the same reasoning as for the matrix  $\mathcal{B}$ , the eigenvalues of  $\mathcal{M}$  are all real.

Let us now calculate  $\mathcal{M}(\mathbf{t}^0)$ : Therefore we first compute the derivatives of  $\hat{\xi}(\mathbf{t})$ . It is easy to see that  $\hat{\xi}(\mathbf{t})$  is  $C^1$  in  $\mathbf{t}$  and from (2.11) we calculate: for  $i \neq j$

$$\nabla_{t_j} \hat{\xi}_i = 2 \sum_{l=1}^N G_D(t_i, t_l) \hat{\xi}_l \mu_l^{3/2} \nabla_{t_j} \hat{\xi}_l + \frac{\partial}{\partial t_j} (G_D(t_i, t_j)) \hat{\xi}_j^2 \mu_j^{3/2} + \frac{3}{2} G_D(t_i, t_j) \hat{\xi}_j^2 \mu_j^{1/2} \mu_j',$$

and for  $i = j$

$$\begin{aligned}
\nabla_{t_i} \hat{\xi}_i &= 2 \sum_{l=1}^N G_D(t_i, t_l) \hat{\xi}_l \mu_j^{3/2} \nabla_{t_i} \hat{\xi}_l + \sum_{l=1}^N \frac{\partial}{\partial t_i} (G_D(t_i, t_l)) \hat{\xi}_l^2 \mu_l^{3/2} + \frac{3}{2} G_D(t_i, t_j) \hat{\xi}_j^2 \mu_j^{1/2} \mu_j' \\
&= 2 \sum_{l=1}^N G_D(t_i, t_l) \hat{\xi}_l \mu_j^{3/2} \nabla_{t_i} \hat{\xi}_l + \nabla_{t_i} G_D(t_i, t_i) \hat{\xi}_i^2 \mu_i^{3/2} - \frac{5}{4} \hat{\xi}_i \mu_i^{-1} \mu_i'(t_i) \\
&\quad + \frac{3}{2} G_D(t_i, t_j) \hat{\xi}_j^2 \mu_j^{1/2} \mu_j' + O\left(\sum_{j=1}^N |F_j(\mathbf{t})|\right),
\end{aligned}$$

where we have used the definition of (2.13).

Note that

$$(\nabla_{t_j} G_D(t_i, t_j)) = (\nabla \mathcal{G}_D)^T.$$

Therefore introducing matrix notation

$$(2.16) \quad \nabla \xi = (\nabla_{t_j} \hat{\xi}_i), \quad \mathcal{P} = (I - 2\mathcal{G}_D \mathcal{H} \mu^{3/2})^{-1},$$

we have

$$(2.17) \quad \nabla \xi(\mathbf{t}) = \mathcal{P} \left[ (\nabla \mathcal{G}_D)^T \mathcal{H}^2 \mu^{3/2} - \frac{5}{4} \mathcal{H} \mu^{-1} \mu' + \frac{3}{2} \mathcal{G}_D \mathcal{H}^2 \mu^{1/2} \mu' \right] + O\left(\sum_{j=1}^N |F_j(\mathbf{t})|\right).$$

Let

$$(2.18) \quad \mathcal{Q} = (q_{ij}) = \left( \left( \frac{1}{D} \hat{\xi}_i^{-1} \mu_i^{-3/2} - \frac{1}{2D^{3/2}} \right) \delta_{ij} \right).$$

We can compute  $\mathcal{M}(\mathbf{t}^0)$  by using (2.17): we have for  $i \neq j$

$$(2.19) \quad \sum_{l=1}^N \nabla_{t_j} (\nabla_{t_i} G_D(t_i, t_l)) \hat{\xi}_l^2 \mu_l^{3/2} = (\nabla_{t_j} \nabla_{t_i} G_D(t_i, t_j)) \hat{\xi}_j^2 \mu_j^{3/2}$$

and for  $i = j$

$$\begin{aligned}
\sum_{l=1}^N \nabla_{t_i} (\nabla_{t_i} G_D(t_i, t_l)) \hat{\xi}_l^2 \mu_l^{3/2} &= \sum_{l=1, \dots, N, l \neq i} \nabla_{t_i} \nabla_{t_i} G_D(t_i, t_l) \hat{\xi}_l^2 \mu_l^{3/2} \\
&\quad - \left( \frac{\partial^2}{\partial x^2} \Big|_{x=t_i} H_D(x, t_i) \right) \hat{\xi}_i^2 \mu_i^{3/2} - \left( \frac{\partial^2}{\partial x \partial y} \Big|_{x=t_i, y=t_i} H_D(x, y) \right) \hat{\xi}_i^2 \mu_i^{3/2} \\
&= \frac{1}{D} \sum_{l=1, \dots, N, l \neq i} G_D(t_i, t_l) \hat{\xi}_l^2 \mu_l^{3/2} - \frac{1}{D} H_D(t_i, t_i) \hat{\xi}_i^2 \mu_i^{3/2} \\
&\quad - \left( \frac{\partial^2}{\partial x \partial y} \Big|_{x=t_i, y=t_i} H_D(x, t_i) \right) \hat{\xi}_i^2 \mu_i^{3/2} \\
&= \frac{1}{D} \sum_{l=1}^N G_D(t_i, t_l) \hat{\xi}_l^2 \mu_l^{3/2} - \frac{1}{D} K_D(0) \hat{\xi}_i^{3/2} \mu_i^{3/2} + \nabla_{t_i} \nabla_{t_i} G_D(t_i, t_i) \hat{\xi}_i^2 \mu_i^{3/2} \\
(2.20) \quad &= \frac{1}{D} \hat{\xi}_i - \frac{1}{D} K_D(0) \hat{\xi}_i^2 \mu_i^{3/2} + \nabla_{t_i} \nabla_{t_i} G_D(t_i, t_i) \hat{\xi}_i^2 \mu_i^{3/2}
\end{aligned}$$

by (2.8), and hence

$$(2.21) \quad \begin{aligned} \mathcal{M}(\mathbf{t}^0) &= (\nabla^2 \mathcal{G}_D - \mathcal{Q}) \mathcal{H}^2 \mu^{3/2} + 2 \nabla \mathcal{G}_D \mathcal{H} \nabla \xi \mu^{3/2} \\ &+ \frac{5}{4} \left[ \nabla \hat{\xi} \mu^{-1} \mu' - \mathcal{H} \mu^{-2} (\mu')^2 \right] + \frac{5}{4} \mathcal{H} \mu^{-1} \mu'' + \frac{3}{2} \nabla \mathcal{G}_D \mathcal{H}^2 \mu^{1/2} \mu'. \end{aligned}$$

Using

$$(2.22) \quad \nabla \xi(\mathbf{t}^0) = \mathcal{P} \left[ (\nabla \mathcal{G}_D)^T \mathcal{H}^2 \mu^{3/2} - \frac{5}{4} \mathcal{H} \mu^{-1} \mu' + \frac{3}{2} \mathcal{G}_D \mathcal{H}^2 \mu^{1/2} \mu' \right],$$

which follows from **(H3)** and (2.17), we obtain

$$\begin{aligned} \mathcal{M}(\mathbf{t}^0) &= (\nabla^2 \mathcal{G}_D - \mathcal{Q}) \mathcal{H}^2 \mu^{3/2} + 2 \nabla \mathcal{G}_D \mathcal{H} \mathcal{P} (\nabla \mathcal{G}_D)^T \mathcal{H}^2 \mu^{3/2} \\ &+ \frac{5}{4} \mathcal{P} \left[ (\nabla \mathcal{G}_D)^T \mathcal{H}^2 \mu^{1/2} \mu' - \frac{5}{4} \mathcal{H} \mu^{-2} (\mu')^2 + \frac{3}{2} \mathcal{G}_D \mathcal{H}^2 \mu^{-1/2} (\mu')^2 \right] \\ &+ \frac{5}{4} \mathcal{H} [\mu^{-1} \mu'' - \mu^{-2} (\mu')^2] + 3 \nabla \mathcal{G}_D \mathcal{H} \mathcal{P} \mathcal{G}_D \mathcal{H}^2 \mu^2 \mu' - \frac{5}{2} \nabla \mathcal{G}_D \mathcal{H} \mathcal{P} \mathcal{H} \mu^{1/2} \mu'. \end{aligned}$$

Our first result can be stated as follows:

**Theorem 2.1.** *Assume that assumptions **(H1)**, **(H2)** and **(H2)** hold. Then for  $\epsilon \ll 1$ , problem (1.2) has an  $N$ -peaked solution centered at  $t_1^\epsilon, \dots, t_N^\epsilon$ . More precisely, it satisfies*

$$(2.23) \quad A_\epsilon(x) \sim \sum_{i=1}^N \xi_\epsilon \hat{\xi}_i^0 w_i \left( \frac{x - t_i^\epsilon}{\epsilon} \right),$$

where  $w_i$  is given by (2.2) for  $a = \mu(t_i^0)$ ,

$$(2.24) \quad H_\epsilon(t_i^\epsilon) \sim \xi_\epsilon \hat{\xi}_i^0, \quad i = 1, \dots, N,$$

$$(2.25) \quad t_i^\epsilon \rightarrow t_i^0, \quad i = 1, \dots, N.$$

The next theorem reduces the stability to the conditions on the two matrices  $\mathcal{B}$  and  $\mathcal{M}$ .

**Theorem 2.2.** *Let  $(A_\epsilon, H_\epsilon)$  be the solutions constructed in Theorem 2.1. Assume that  $\epsilon \ll 1$ .*

(1) (Stability) If

$$(2.26) \quad \min_{\sigma \in \sigma(\mathcal{B})} \sigma > \frac{1}{2}$$

and

$$(2.27) \quad \sigma(\mathcal{M}) \subseteq \{\sigma \mid \operatorname{Re}(\sigma) \geq c > 0\},$$

there exists  $\tau_0 > 0$  such that  $(A_\epsilon, H_\epsilon)$  is linearly stable for  $0 \leq \tau < \tau_0$ .

(2) (Instability) If

$$(2.28) \quad \min_{\sigma \in \sigma(\mathcal{B})} \sigma < \frac{1}{2},$$

then  $(A_\epsilon, H_\epsilon)$  is linearly unstable for all  $\tau > 0$ .

(3) (Instability) If there exists

$$(2.29) \quad \sigma \in \sigma(\mathcal{M}), \operatorname{Re}(\sigma) < 0,$$

then  $(A_\epsilon, H_\epsilon)$  is linearly unstable for all  $\tau > 0$ .

We end this section with a few remarks.

**Remark 2.3.** Generally speaking, if  $\mu(x) \not\equiv \text{constant}$ ,  $\hat{\xi}_i^0 \neq \hat{\xi}_j^0$  for  $i \neq j$ . Thus the height of different peaks may be different. This is strikingly different from the symmetric solutions constructed by I. Takagi in the homogeneous case [42].

**Remark 2.4.** For the linear gradient case, we have

$$\mu'(t_i^0) = c_0, \quad \mu''(t_i^0) = 0.$$

Condition **(H2)** corresponds to a shift of  $(t_1^0, \dots, t_N^0)$  from the centered position.

**Remark 2.5.** Let us consider the following special quadratic gradient case

$$\mu(x) = A + \sum_{j=1}^N B_j (x - t_j^0)^2, \quad t_j^0 = -1 + \frac{(2j-1)}{N}, \quad j = 1, \dots, N.$$

We take symmetric  $N$ -spikes:  $\xi_1 = \xi_2 = \dots = \xi_N$ . For this choice of  $t_j^0$  the assumptions **(H1)** and **(H2)** are satisfied. In fact, we have  $\mu_i^0 = A$ . The matrix  $\mathcal{M}$  becomes

$$\mathcal{M} = (m_{ij}^1 + m_{ij}^2) = \mathcal{M}^1 + \mathcal{M}^2,$$

where

$$\begin{aligned} \mathcal{M}^1 &= \frac{5}{4} \mathcal{H} \mu^{-1} \mu'', \\ \mathcal{M}^2 &= (\nabla^2 \mathcal{G}_D - \mathcal{Q}) \mathcal{H}^2 \mu^{3/2} + 2 \nabla \mathcal{G}_D \mathcal{H} \mathcal{P} (\nabla \mathcal{G}_D)^T \mathcal{H}^2 \mu^{3/2}. \end{aligned}$$

Note that  $\mathcal{H} = \xi_0 I$ ,  $\mu = AI$ . So

$$m_{ij}^1 = c_0 B_i \delta_{ij}.$$

The second matrix  $\mathcal{M}^2 = (m_{ij}^2)$  does not depend on  $B_i$  and its eigenvalues have been computed in [17] and [55]. Thus if  $A$  is fixed and  $B_i = -B < 0$ , then for  $B$  sufficiently large we have instability. We conclude that precursors may **give rise to instability**. This is a new effect which is not present in the homogeneous case.

**Remark 2.6.** Numerical studies of the precursor case can be found among others in [13], [40] and [41]. In the last section, we shall perform some numerical experiments to verify our theory.

The proof of both Theorem 2.1 and Theorem 2.2 will follow the same line as in [55], where we considered the existence, stability and classification of  $N$ -symmetric spikes.

### 3. SOME PRELIMINARIES

In this section, we study a system of nonlocal linear operators. We first recall

**Theorem 3.1.** [51]: Consider the following nonlocal eigenvalue problem

$$(3.1) \quad \Delta\phi - \phi + 2w\phi - \gamma \frac{\int_R w\phi}{\int_R w^2} w^2 = \alpha\phi, \quad \phi \in H^2(R).$$

(1) If  $\gamma < 1$ , then there is a positive eigenvalue to (3.1).

(2) if  $\gamma > 1$ , then for any nonzero eigenvalue  $\alpha$  of (3.1), we have

$$\operatorname{Re}(\alpha) \leq -c_0 < 0 \quad \text{for some } c_0 > 0.$$

(3) If  $\gamma \neq 1$  and  $\alpha = 0$ , then

$$\phi = c_0 \frac{\partial w}{\partial y}$$

for some constant  $c_0$ .

Next, we consider the following system of linear operators

$$(3.2) \quad L\Phi := \Delta\Phi - \Phi + 2w\Phi - 2 \left( \int_R w\mathcal{B}\Phi \right) \left( \int_R w^2 \right)^{-1} w^2,$$

where

$$\Phi = \begin{pmatrix} \phi_1 \\ \phi_2 \\ \vdots \\ \phi_N \end{pmatrix} \in (H^2(R))^N.$$

Set

$$L_0u := \Delta u - u + 2wu,$$

where  $u \in H^2(R)$ .

Then the conjugate operator of  $L$  under the scalar product in  $L^2(R)$  is

$$(3.3) \quad L^*\Psi = \Delta\Psi - \Psi + 2w\Psi - 2 \left( \int_R w^2 \right)^{-1} \left( \int_R w^2 \mathcal{B}^T \Psi \right) w,$$

where

$$\Psi = \begin{pmatrix} \psi_1 \\ \psi_2 \\ \vdots \\ \psi_N \end{pmatrix} \in (H^2(R))^N.$$

We then have the following

**Lemma 3.2.** (Lemma 3.2 of [55].) If  $\frac{1}{2} \notin \sigma(\mathcal{B})$ , then

$$(3.4) \quad \operatorname{Ker}(L) = X_0 \oplus X_0 \oplus \cdots \oplus X_0,$$

where

$$X_0 = \operatorname{span} \left\{ \frac{\partial w}{\partial y} \right\}$$

and

$$(3.5) \quad \operatorname{Ker}(L^*) = X_0 \oplus X_0 \oplus \cdots \oplus X_0.$$

As a consequence of Lemma 3.2, we have

**Lemma 3.3.** *The operator*

$$L : (H^2(R))^N \rightarrow (L^2(R))^N$$

*is an invertible operator if it is restricted as follows*

$$L : (X_0 \oplus \cdots \oplus X_0)^\perp \cap (H^2(R))^N \rightarrow (X_0 \oplus \cdots \oplus X_0)^\perp \cap (L^2(R))^N.$$

*Moreover,  $L^{-1}$  is bounded.*

**Proof:** This follows from the Fredholm Alternatives Theorem and Lemma 3.2. □

#### 4. STUDY OF APPROXIMATE SOLUTIONS

Let  $-1 < t_1^0 < \cdots < t_j^0 < \cdots < t_N^0 < 1$  be the  $N$  points satisfying the assumptions **(H1)** – **(H2)**. Let  $\hat{\xi}^0 = (\hat{\xi}_1^0, \dots, \hat{\xi}_N^0)$  be the (locally) unique solution of (2.8). Let  $\mu_i^0 = \mu(t_i^0)$  and

$$\mathbf{t}^0 = (t_1^0, \dots, t_N^0).$$

We now construct an approximate solution to (1.5) which concentrates near these prescribed  $N$  points.

Let  $-1 < t_1 < t_2 < \cdots < t_j < \cdots < t_N < 1$  be such that  $\mathbf{t} = (t_1, \dots, t_N) \in B_{\epsilon^{3/4}}(\mathbf{t}^0)$ .

Set

$$(4.1) \quad w_j(x) = \mu_j w \left( \sqrt{\mu_j} \left( \frac{x - t_j}{\epsilon} \right) \right).$$

Let  $r_0$  be such that

$$(4.2) \quad r_0 = \frac{1}{10} \left( \min \left( t_1^0 + 1, 1 - t_N^0, \min_{i \neq j} |t_i^0 - t_j^0| \right) \right).$$

Introduce a smooth cut-off function  $\chi : R \rightarrow [0, 1]$  such that

$$(4.3) \quad \chi(x) = 1 \quad \text{for } |x| < 1 \quad \text{and} \quad \chi(x) = 0 \quad \text{for } |x| > 2.$$

We now define our approximate solution

$$(4.4) \quad \tilde{w}_j(x) = w_j(x) \chi \left( \frac{x - t_j}{r_0} \right).$$

Then  $\tilde{w}_j(x)$  satisfies

$$(4.5) \quad \epsilon^2 \Delta \tilde{w}_j - \mu_j \tilde{w}_j + \tilde{w}_j^2 + \text{e.s.t.} = 0.$$

Recall that, by assumption **(H2)**, for  $\mathbf{t} \in B_{\epsilon^{3/4}}(\mathbf{t}^0)$  there exists a unique solution  $\xi_{\mathbf{t}} = (\xi_1, \dots, \xi_N)$  such that

$$(4.6) \quad \sum_{j=1}^N G_D(t_i, t_j) \hat{\xi}_j^2 \mu_j^{3/2} = \hat{\xi}_i, \quad i = 1, \dots, N.$$

Moreover, such a solution is also  $C^1$  in  $\mathbf{t}$ .

Put

$$(4.7) \quad w_{\epsilon, \mathbf{t}}(x) = \sum_{j=1}^N \xi_j \tilde{w}_j(x).$$

For a function  $A \in H^2(-1, 1)$  we define  $T[A]$  to be the solution of

$$(4.8) \quad \begin{cases} D\Delta T[A] - T[A] + A^2 = 0, & -1 < x < 1, \\ T[A]'(-1) = T[A]'(1) = 0, \end{cases}$$

where  $\xi_\epsilon$  has been introduced in (2.4). The solution  $T[A]$  is positive and unique.

For  $A = w_{\epsilon, \mathbf{t}}$ , where  $\mathbf{t} \in B_{\epsilon^{3/4}}(\mathbf{t}^0)$ , let us now compute

$$(4.9) \quad \tau_i := T[A](t_i).$$

From (4.8), we have

$$(4.10) \quad \begin{aligned} \tau_i &= T[A](t_i) = \int_{-1}^1 G_D(t_i, z) A^2(z) dz \\ &= \sum_{j=1}^N \xi_j^2 \int_{-1}^1 G_D(t_i, z) \tilde{w}_j^2(z) dz \\ &= \sum_{j=1}^N \xi_j^2 \epsilon \left[ G_D(t_i, t_j) \int_{-\infty}^{+\infty} w_j^2(y) dy + O(\epsilon) \right] \\ &= \sum_{j=1}^N \xi_j^2 \epsilon \left[ G_D(t_i, t_j) \mu_j^{3/2} \int_{-\infty}^{+\infty} w^2(y) dy + O(\epsilon) \right] \quad (\text{by (2.3)}) \\ &= \xi_\epsilon \left[ G_D(t_i, t_j) \sum_{j=1}^N \hat{\xi}_j^2 \mu_j^{3/2} + O(\epsilon) \right] \quad (\text{by (2.4)}) \\ &= \xi_\epsilon [\hat{\xi}_i + O(\epsilon)] \quad (\text{by (4.6)}). \end{aligned}$$

Let  $x = t_i + \epsilon y$ , where  $x \in B_{\epsilon^{3/4}(t_i)}$ . We calculate for  $A = w_{\epsilon, \mathbf{t}}$ :

$$\begin{aligned}
T[A](x) - T[A](t_i) &= \int_{-1}^1 [G_D(x, z) - G_D(t_i, z)] A^2(z) dz \\
&= \xi_i^2 \int_{-1}^1 [G_D(x, z) - G_D(t_i, z)] \tilde{w}_i^2(z) dz + \sum_{j \neq i} \xi_j^2 \int_{-1}^1 [G_D(x, z) - G_D(t_i, z)] \tilde{w}_j^2(z) dz \\
&= \xi_i^2 \int_{-1}^1 [K_D(|x - z|) - K_D(|t_i - z|)] \tilde{w}_i^2(z) dz - \xi_i^2 \int_{-1}^1 [H_D(x, z) - H_D(t_i, z)] \tilde{w}_i^2(z) dz \\
&\quad + \sum_{j \neq i} \xi_j^2 \int_{-1}^1 [G_D(x, z) - G_D(t_i, z)] \tilde{w}_j^2(z) dz \quad (\text{letting } z = t_j + \epsilon \tilde{z}) \\
&= \epsilon^2 \xi_i^2 \left[ \int_{-\infty}^{+\infty} \left[ \frac{1}{2D} |\tilde{z}| - \frac{1}{2D} |y - \tilde{z}| \right] w_i^2(\tilde{z}) d\tilde{z} + O(\epsilon y^2 + \epsilon^2) \right] \\
&\quad + \epsilon^2 \xi_i^2 \left[ -\nabla_x H_D(x, t_i)|_{x=t_i} y \int_{-\infty}^{+\infty} w_i^2(z) dz + O(\epsilon y^2 + \epsilon^2) \right] \\
&\quad + \sum_{j \neq i} \epsilon^2 \xi_j^2 [\nabla_x G_D(x, t_j)|_{x=t_i} y \int_{-\infty}^{+\infty} w_j^2(z) dz + O(\epsilon y^2 + \epsilon^2)] \\
&= \epsilon^2 \xi_i^2 P_i(y) + \sum_{j \neq i} \epsilon^2 \xi_j^2 \int_{-\infty}^{+\infty} w_i^2(z) dz [\nabla_x G_D(x, t_j)|_{x=t_i}] y \\
&\quad + \epsilon^2 \xi_i^2 \int_{-\infty}^{+\infty} w_i^2(|z|) dz [-\nabla_x H_D(x, t_i)|_{x=t_i}] y + O(\epsilon y^2 + \epsilon^2) \\
&= \epsilon \xi_\epsilon \left\{ \hat{\xi}_i^2 \frac{P_i(y)}{\int_{-\infty}^{\infty} w^2(z) dz} + \sum_{j \neq i} \hat{\xi}_j^2 \mu_j^{3/2} [\nabla_x G_D(x, t_j)|_{x=t_i}] y \right. \\
&\quad \left. + \hat{\xi}_i^2 \mu_i^{3/2} [-\nabla_x H_D(x, t_i)|_{x=t_i}] y + O(\epsilon y^2 + \epsilon^2) \right\}, \tag{4.11}
\end{aligned}$$

by (2.3), (2.4), where

$$P_i(y) = \int_{-\infty}^{+\infty} \left[ \frac{1}{2D} |z| - \frac{1}{2D} |y - z| \right] w_i^2(z) dz. \tag{4.12}$$

Let us define

$$S_\epsilon[A] = \epsilon^2 \Delta A - \mu(x) A + \frac{A^p}{T[A]}, \tag{4.13}$$

where  $T[A]$  is given by (4.8). We now compute  $S_\epsilon[w_{\epsilon,t}]$ . In fact,

$$\begin{aligned}
(4.14) \quad S_\epsilon[w_{\epsilon,t}] &= \epsilon^2 \Delta w_{\epsilon,t} - \mu(x)w_{\epsilon,t} + \frac{w_{\epsilon,t}^2}{T[w_{\epsilon,t}]} \\
&= \sum_{j=1}^N \xi_j (\epsilon^2 \Delta \tilde{w}_j - \mu(x)\tilde{w}_j) + \frac{w_{\epsilon,t}^2}{T[w_{\epsilon,t}]} + \text{e.s.t.} \\
&= -\sum_{j=1}^N \xi_j (\mu(x) - \mu_j) \tilde{w}_j + \left[ \frac{(\sum_{j=1}^K \xi_j \tilde{w}_j)^2}{T[w_{\epsilon,t}]} - \sum_{j=1}^K \xi_j \tilde{w}_j^2 \right] + \text{e.s.t.} \\
&= E_1 + E_2 + \text{e.s.t.},
\end{aligned}$$

where

$$(4.15) \quad E_1 = -\sum_{j=1}^N \xi_j (\mu(x) - \mu(t_j)) \tilde{w}_j$$

and

$$(4.16) \quad E_2 = \left[ \frac{(\sum_{j=1}^N \xi_j \tilde{w}_j)^2}{T[w_{\epsilon,t}]} - \sum_{j=1}^N \xi_j \tilde{w}_j^2 \right].$$

As we shall see,  $E_1$  and  $E_2$  contribute separately and they are competing with each other.

We first estimate  $E_1$ :

$$\begin{aligned}
(4.17) \quad \xi_\epsilon^{-1} E_1 &= -\sum_{j=1}^N \left( \mu'(t_j)(x - t_j) + \frac{1}{2} \mu''(t_j)(x - t_j)^2 + O(|x - t_j|^3) \right) \\
&\quad \times \hat{\xi}_j w_j \left( \frac{x - t_j}{\epsilon} \right) \chi \left( \frac{x - t_j}{r_0} \right).
\end{aligned}$$

Therefore

$$(4.18) \quad \xi_\epsilon^{-1} \|E_1\|_{L^2(R)} = O(\epsilon).$$

For  $E_2$ , we calculate

$$\begin{aligned}
(4.19) \quad \xi_\epsilon^{-1} E_2 &= \frac{(\sum_{j=1}^N \xi_j \tilde{w}_j)^2}{T[w_{\epsilon, \mathbf{t}}]} \xi_\epsilon^{-1} - \sum_{j=1}^N \hat{\xi}_j \tilde{w}_j^2 \\
&= \sum_{j=1}^N \frac{(\xi_j \tilde{w}_j)^2}{T[w_{\epsilon, \mathbf{t}}]} \xi_\epsilon^{-1} - \sum_{j=1}^N \hat{\xi}_j \tilde{w}_j^2 \\
&= \sum_{j=1}^N \frac{(\xi_j \tilde{w}_j)^2}{T[w_{\epsilon, \mathbf{t}}](t_j)} \xi_\epsilon^{-1} - \sum_{j=1}^N \hat{\xi}_j \tilde{w}_j^2 - \sum_{j=1}^N \frac{(\xi_j \tilde{w}_j)^2}{(T[w_{\epsilon, \mathbf{t}}](t_j))^2} (T[w_{\epsilon, \mathbf{t}}] - T[w_{\epsilon, \mathbf{t}}](t_j)) \xi_\epsilon^{-1} \\
&\quad + O\left(\sum_{j=1}^N |T[w_{\epsilon, \mathbf{t}}] - T[w_{\epsilon, \mathbf{t}}](t_j)|^2 \tilde{w}_j^2\right) \\
&= \sum_{j=1}^N \tilde{w}_j^2 \left(\frac{\hat{\xi}_j^2}{\xi_j} - \hat{\xi}_j\right) - \sum_{j=1}^N \hat{\xi}_j \tilde{w}_j^2 \frac{T[w_{\epsilon, \mathbf{t}}] - T[w_{\epsilon, \mathbf{t}}](t_j)}{T[w_{\epsilon, \mathbf{t}}](t_j)} + O\left(\epsilon^2 \sum_{j=1}^N \tilde{w}_j^2\right) \\
&= -\epsilon \sum_{j=1}^N \tilde{w}_j^2 \left\{ \hat{\xi}_j^2 \int_{-\infty}^{\infty} \frac{P_j(y_j)}{w^2(z)} dz + \sum_{k \neq j} \hat{\xi}_k^2 \mu_k^{3/2} [\nabla_x G_D(x, t_k)|_{x=t_j}] y_j \right. \\
(4.20) \quad &\quad \left. + \hat{\xi}_j^2 \mu_j^{3/2} [-\nabla_x H_D(x, t_j)|_{x=t_j}] y_j \right\} + O\left(\epsilon^2 \sum_{j=1}^N \tilde{w}_j^2\right) \quad (\text{by (4.11)}),
\end{aligned}$$

where for  $x \in B_{\epsilon^{3/4}}(t_j)$  we have denoted  $y_j = \frac{x-t_j}{\epsilon}$ . This implies that

$$(4.21) \quad \xi_\epsilon^{-1} \|E_2\|_{L^2(R)} = O(\epsilon).$$

Combining (4.18) and (4.21), we conclude that

$$(4.22) \quad \xi_\epsilon^{-1} \|S_\epsilon\|_{L^2(R)} = O(\epsilon).$$

The estimates derived in this section will enable us to carry out the existence proof in the next two sections.

## 5. THE LIAPUNOV-SCHMIDT REDUCTION METHOD

In this section, we study the linear operator defined by

$$\begin{aligned}
\tilde{L}_{\epsilon, \mathbf{t}} &:= S'_\epsilon[A]\phi = \epsilon^2 \Delta \phi - \mu(x)\phi + \frac{2A\phi}{T[A]} - \frac{A^2}{(T[A])^2} (T'[A]\phi), \\
\tilde{L}_{\epsilon, \mathbf{t}} &: H^2(\Omega) \rightarrow L^2(\Omega),
\end{aligned}$$

where  $A = w_{\epsilon, \mathbf{t}}$  and for  $\phi \in L^2(\Omega)$  the function  $T'[A]\phi$  is defined as the unique solution of

$$(5.1) \quad \begin{cases} D\Delta(T'[A]\phi) - (T'[A]\phi) + 2A\phi = 0, & -1 < x < 1, \\ (T'[A]\phi)(-1) = (T'[A]\phi)(1) = 0. \end{cases}$$

We denote  $\Omega_\epsilon = (-\frac{1}{\epsilon}, \frac{1}{\epsilon})$ . We define the approximate kernel and co-kernel of the operator  $\tilde{L}_{\epsilon, \mathbf{t}}$ , respectively, as follows:

$$\mathcal{K}_{\epsilon, \mathbf{t}} := \text{span} \left\{ \frac{d\tilde{w}_i}{dx} \mid i = 1, \dots, N \right\} \subset H^2(\Omega),$$

$$\mathcal{C}_{\epsilon, \mathbf{x}} := \text{span} \left\{ \frac{d\tilde{w}_i}{dx} \mid i = 1, \dots, N \right\} \subset L^2(\Omega).$$

Recall the definition of the following system of linear operators from (3.2):

$$(5.2) \quad L\Phi := \Delta\Phi - \Phi + 2w\Phi - 2 \left( \int_R wB\Phi \right) \left( \int_R w^2 \right)^{-1} w^2,$$

where

$$\Phi = \begin{pmatrix} \phi_1 \\ \phi_2 \\ \vdots \\ \phi_N \end{pmatrix} \in (H^2(R))^N.$$

By Lemma 3.3, we know that

$$L : (X_0 \oplus \dots \oplus X_0)^\perp \cap (H^2(R))^N \rightarrow (X_0 \oplus \dots \oplus X_0)^\perp \cap (L^2(R))^N$$

is invertible with a bounded inverse, where  $X_0 = \text{span} \left\{ \frac{dw}{dy} \right\}$

We also introduce the orthogonal projection  $\pi_{\epsilon, \mathbf{t}}^\perp : L^2(\Omega) \rightarrow \mathcal{C}_{\epsilon, \mathbf{t}}^\perp$  and study the operator  $L_{\epsilon, \mathbf{t}} := \pi_{\epsilon, \mathbf{t}}^\perp \circ \tilde{L}_{\epsilon, \mathbf{t}}$ . By letting  $\epsilon \rightarrow 0$ , we will show that  $L_{\epsilon, \mathbf{t}} : \mathcal{K}_{\epsilon, \mathbf{t}}^\perp \rightarrow \mathcal{C}_{\epsilon, \mathbf{t}}^\perp$  is invertible with a bounded inverse provided  $\epsilon$  is sufficiently small. In proving this, we will use the fact that this system is a limit of the operator  $L_{\epsilon, \mathbf{t}}$  as  $\epsilon \rightarrow 0$ . This statement is contained in the following proposition, whose proof is given in Proposition 5.1 of [55].

**Proposition 5.1.** *There exist positive constants  $\bar{\epsilon}, \bar{\delta}, \lambda$  such that for all  $\epsilon \in (0, \bar{\epsilon})$  and all  $\mathbf{t} \in \Omega^N$  with  $|1 + t_1| + |1 - t_N| + \min_{i \neq j} |t_i - t_j| > \bar{\delta}$  we have*

$$(5.3) \quad \|L_{\epsilon, \mathbf{t}} \phi_\epsilon\|_{L^2(\Omega_\epsilon)} \geq \lambda \|\phi_\epsilon\|_{H^2(\Omega_\epsilon)}.$$

Furthermore, the map

$$L_{\epsilon, \mathbf{t}} = \pi_{\epsilon, \mathbf{t}} \circ \tilde{L}_{\epsilon, \mathbf{t}} : \mathcal{K}_{\epsilon, \mathbf{t}}^\perp \rightarrow \mathcal{C}_{\epsilon, \mathbf{t}}^\perp$$

is surjective.

Now we are in a position to solve the equation

$$(5.4) \quad \pi_{\epsilon, \mathbf{t}}^\perp \circ S_\epsilon(w_{\epsilon, \mathbf{t}} + \phi) = 0.$$

Since  $L_{\epsilon, \mathbf{t}} : \mathcal{K}_{\epsilon, \mathbf{t}}^\perp \rightarrow \mathcal{C}_{\epsilon, \mathbf{t}}^\perp$  is invertible (call the inverse  $L_{\epsilon, \mathbf{t}}^{-1}$ ) we can rewrite

$$(5.5) \quad \phi = -(L_{\epsilon, \mathbf{t}}^{-1} \circ \pi_{\epsilon, \mathbf{t}}^\perp)(S_\epsilon[w_{\epsilon, \mathbf{t}}]) - (L_{\epsilon, \mathbf{t}}^{-1} \circ \pi_{\epsilon, \mathbf{t}}^\perp)(N_{\epsilon, \mathbf{t}}[\phi]) \equiv M_{\epsilon, \mathbf{t}}[\phi],$$

where

$$N_{\epsilon, \mathbf{t}}[\phi] = S_\epsilon[w_{\epsilon, \mathbf{t}} + \phi] - S_\epsilon[w_{\epsilon, \mathbf{t}}] - S'_\epsilon[w_{\epsilon, \mathbf{t}}]\phi$$

and the operator  $M_{\epsilon, \mathbf{t}}$  is defined by (5.5) for  $\phi \in H_N^2(\Omega_\epsilon)$ . We are going to show that the operator  $M_{\epsilon, \mathbf{t}}$  is a contraction on

$$B_{\epsilon, \delta} \equiv \{\phi \in H^2(\Omega_\epsilon) \mid \|\phi\|_{H^2(\Omega_\epsilon)} < \delta\}$$

if  $\delta$  and  $\epsilon$  are sufficiently small. We have by (4.18), (4.21), and Proposition 5.1

$$\begin{aligned} \xi_\epsilon^{-1} \|M_{\epsilon, \mathbf{t}}[\phi]\|_{H^2(\Omega_\epsilon)} &\leq \lambda^{-1} \xi_\epsilon^{-1} (\|\pi_{\epsilon, \mathbf{t}}^\perp(N_{\epsilon, \mathbf{t}}[\phi])\|_{L^2(\Omega_\epsilon)} + \|\pi_{\epsilon, \mathbf{t}}^\perp(S_\epsilon[w_{\epsilon, \mathbf{t}}])\|_{L^2(\Omega_\epsilon)}) \\ &\leq \lambda^{-1} C \left( \xi_\epsilon^{-1} c(\delta) \delta + \epsilon \left( \sum_{j=1}^N |\mu'(t_j)| + \sum_{j=1}^N \sum_{k=1}^N |\nabla_{t_j} G_D(t_j, t_k)| \right) \right), \end{aligned}$$

where  $\lambda > 0$  is independent of  $\delta > 0$ ,  $\epsilon > 0$  and  $c(\delta) \rightarrow 0$  as  $\delta \rightarrow 0$ . Similarly, we show

$$\xi_\epsilon^{-1} \|M_{\epsilon, \mathbf{t}}[\phi] - M_{\epsilon, \mathbf{t}}[\phi']\|_{H^2(\Omega_\epsilon)} \leq \lambda^{-1} C \left( \xi_\epsilon^{-1} c(\delta) \delta + \epsilon \left( \sum_{j=1}^N |\mu'(t_j)| + \sum_{j=1}^N \sum_{k=1}^N |\nabla_{t_j} G_D(t_j, t_k)| \right) \right) \|\phi - \phi'\|_{H^2(\Omega_\epsilon)},$$

where  $\lambda > 0$  is independent of  $\delta > 0$ ,  $\epsilon > 0$  and  $c(\delta) \rightarrow 0$  as  $\delta \rightarrow 0$ . By the previous two estimates, if we choose  $\delta$  and  $\epsilon$  sufficiently small, then  $M_{\epsilon, \mathbf{t}}$  is a contraction on  $B_{\epsilon, \delta}$ . The existence of a fixed point  $\phi_{\epsilon, \mathbf{t}}$  now follows from the contraction mapping principle and  $\phi_{\epsilon, \mathbf{t}}$  is a solution of (5.5).

We have thus proved

**Lemma 5.2.** *There exist  $\bar{\epsilon} > 0$ ,  $\bar{\delta} > 0$  such that for every pair of  $\epsilon, \mathbf{t}$  with  $0 < \epsilon < \bar{\epsilon}$  and  $\mathbf{t} \in B_{\epsilon^{3/4}}(\mathbf{t}^0)$ ,  $|t_i - t_j| > \bar{\delta}$  there is a unique  $\phi_{\epsilon, \mathbf{t}} \in K_{\epsilon, \mathbf{t}}^\perp$  satisfying  $S_\epsilon(w_{\epsilon, \mathbf{t}} + \phi_{\epsilon, \mathbf{t}}) \in \mathcal{C}_{\epsilon, \mathbf{t}}$ . Furthermore, we have the estimate*

$$(5.6) \quad \xi_\epsilon^{-1} \|\phi_{\epsilon, \mathbf{t}}\|_{H^2(\Omega_\epsilon)} \leq C\epsilon.$$

## 6. THE REDUCED PROBLEM

In this section we solve the reduced problem and prove our main existence result, Theorem 2.1.

By Lemma 5.2, for every  $\mathbf{t} \in B_{\epsilon^{3/4}}(\mathbf{t}_0)$ , there exists a unique solution  $\phi_{\epsilon, \mathbf{t}} \in \mathcal{K}_{\epsilon, \mathbf{t}}^\perp$  such that

$$(6.1) \quad S_\epsilon[w_{\epsilon, \mathbf{t}} + \phi_{\epsilon, \mathbf{t}}] = v_{\epsilon, \mathbf{t}} \in \mathcal{C}_{\epsilon, \mathbf{t}}.$$

Our idea is to find  $\mathbf{t}^\epsilon = (t_1^\epsilon, \dots, t_N^\epsilon) \in B_{\epsilon^{3/4}}(\mathbf{t}^0)$  such that also

$$(6.2) \quad S_\epsilon[w_{\epsilon, \mathbf{t}^\epsilon} + \phi_{\epsilon, \mathbf{t}^\epsilon}] \perp \mathcal{C}_{\epsilon, \mathbf{t}^\epsilon}.$$

Then from (6.1) and (6.2) we get that  $S_\epsilon[w_{\epsilon, \mathbf{t}^\epsilon} + \phi_{\epsilon, \mathbf{t}^\epsilon}] = 0$ . To this end, we let

$$\begin{aligned} W_{\epsilon, i}(\mathbf{t}) &:= \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} S[w_{\epsilon, \mathbf{t}} + \phi_{\epsilon, \mathbf{t}}] \frac{d\tilde{w}_i}{dx} dx, \\ W_\epsilon(\mathbf{t}) &:= (W_{\epsilon, 1}(\mathbf{t}), \dots, W_{\epsilon, N}(\mathbf{t})) : B_{\epsilon^{3/4}}(\mathbf{t}_0) \rightarrow \mathbb{R}^N. \end{aligned}$$

Then  $W_\epsilon(\mathbf{t})$  is a map which is continuous in  $\mathbf{t}$  and (6.2) is reduced to finding a zero of the vector field  $W_\epsilon(\mathbf{t})$ .

Let us now calculate  $W_\epsilon(\mathbf{t})$ . By (4.17) and (4.20), we have

$$\begin{aligned} \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} S[w_{\epsilon, \mathbf{t}} + \phi_{\epsilon, \mathbf{t}}] \frac{d\tilde{w}_i}{dx} dx &= \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} S[w_{\epsilon, \mathbf{t}}] \frac{d\tilde{w}_i}{dx} dx \\ &\quad + \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} S'_\epsilon[w_{\epsilon, \mathbf{t}}] \phi_{\epsilon, \mathbf{t}} \frac{d\tilde{w}_i}{dx} dx + \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} N_\epsilon(\phi_{\epsilon, \mathbf{t}}) \frac{d\tilde{w}_i}{dx} dx + O(\epsilon^2) \\ &= I_1 + I_2 + I_3 + O(\epsilon^2), \end{aligned}$$

where  $I_1, I_2$  and  $I_3$  are defined by the last equality.

The computation of  $I_3$  is the easiest: note that the first term in the expansion of  $N_\epsilon$  is quadratic in  $\phi_{\epsilon, \mathbf{t}}$  and so

$$(6.3) \quad I_3 = O(\epsilon^2).$$

We will now compute  $I_1$  and  $I_2$ . The result will be that  $I_1$  is the leading term and  $I_2 = O(\epsilon)$ .

For  $I_1$ , we have

$$I_1 = \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} (E_1 + E_2) \frac{d\tilde{w}_i}{dx} dx + O(\epsilon) = I_{11} + I_{12},$$

where  $E_1$  and  $E_2$  have been defined in (4.15) and (4.16), respectively.

We calculate, using (4.17),

$$\begin{aligned} I_{11} &= \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} E_1 \frac{d\tilde{w}_i}{dx} dx \\ &= -\mu'(t_i) \int_R y \hat{\xi}_i w_i(y) w_i'(y) dy + O(\epsilon) \\ &= \mu'(t_i) \hat{\xi}_i \int_R \frac{1}{2} (w_i(y))^2 dy + O(\epsilon) \\ &= \mu'(t_i) \hat{\xi}_i \mu_i^{3/2} \int_R \frac{1}{2} w^2(y) dy + O(\epsilon) \quad (\text{by (2.3)}). \end{aligned}$$

Next, we calculate by (4.20)

$$\begin{aligned} I_{12} &= \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} E_2 \frac{d\tilde{w}_i}{dx} dx \\ &= - \int_R \tilde{w}_i^2 \left[ \sum_{k \neq i} \hat{\xi}_k^2 \mu_k^{3/2} [\nabla_x G_D(x, t_k)|_{x=t_i}] y + \hat{\xi}_i^2 \mu_i^{3/2} [-\nabla_x H_D(x, t_i)|_{x=t_i}] y \right] \tilde{w}_i' dy + O(\epsilon) \\ &= - \int_R (y \tilde{w}_i^2 \tilde{w}_i') dy \left\{ \sum_{k=1}^N \hat{\xi}_k^2 \mu_k^{3/2} \{ [\nabla_x G_D(x, t_k)|_{x=t_i}] (1 - \delta_{ik}) - [\nabla_x H_D(x, t_i)|_{x=t_i}] \delta_{ik} \} \right\} + O(\epsilon) \\ &= \mu_i^{5/2} \frac{1}{3} \int_R w^3 dy \left\{ \sum_{k=1}^N \hat{\xi}_k^2 \mu_k^{3/2} \{ [\nabla_x G_D(x, t_k)|_{x=t_i}] (1 - \delta_{ik}) - [\nabla_x H_D(x, t_i)|_{x=t_i}] \delta_{ik} \} \right\} + O(\epsilon) \end{aligned}$$

since  $P_i(y)$  is an even function. Using (1.7), we have

$$(6.4) \quad I_1 = \mu_i^{3/2} \left[ c_i \mu'(t_i) - d_{ii} \nabla_{t_i} H_D(t_i, t_i) + \sum_{j \neq i} d_{ij} \nabla_{t_i} G_D(t_i, t_j) \right] + O(\epsilon),$$

where

$$c_i = 3\hat{\xi}_i, \quad d_{ij} = 2.4\mu_i \hat{\xi}_j^2 \mu_j^{3/2}$$

For  $I_2$ , we calculate

$$\begin{aligned}
I_2 &= \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} S'_\epsilon[w_{\epsilon, \mathbf{t}}](\phi_{\epsilon, \mathbf{t}}) \frac{d\tilde{w}_i}{dx} dx \\
&= \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} \left[ \epsilon^2 \Delta \phi_{\epsilon, \mathbf{t}} - \mu(x) \phi_{\epsilon, \mathbf{t}} + \frac{2w_{\epsilon, \mathbf{t}} \phi_{\epsilon, \mathbf{t}}}{T[w_{\epsilon, \mathbf{t}}]} - \frac{w_{\epsilon, \mathbf{t}}^2}{(T[w_{\epsilon, \mathbf{t}}])^2} (T'[w_{\epsilon, \mathbf{t}}] \phi_{\epsilon, \mathbf{t}}) \right] \frac{d\tilde{w}_i}{dx} dx \\
&= \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} \left[ \epsilon^2 \Delta \frac{d\tilde{w}_i}{dx} - \mu(t_i) \frac{d\tilde{w}_i}{dx} + \frac{2w_{\epsilon, \mathbf{t}}}{T[w_{\epsilon, \mathbf{t}}](t_i)} \phi_{\epsilon, \mathbf{t}} \right] dx \\
&\quad + \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} 2 \frac{w_{\epsilon, \mathbf{t}}}{T[w_{\epsilon, \mathbf{t}}](t_i)} \phi_{\epsilon, \mathbf{t}} \left( \frac{T[w_{\epsilon, \mathbf{t}}](t_i) - T[w_{\epsilon, \mathbf{t}}]}{T[w_{\epsilon, \mathbf{t}}]} \right) dx \\
&\quad + \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} (\mu(t_i) - \mu(x)) \phi_{\epsilon, \mathbf{t}} \frac{d\tilde{w}_i}{dx} dx - \xi_\epsilon^{-1} \epsilon^{-1} \int_{\Omega} \frac{w_{\epsilon, \mathbf{t}}^2}{(T[w_{\epsilon, \mathbf{t}}])^2} (T'[w_{\epsilon, \mathbf{t}}] \phi_{\epsilon, \mathbf{t}}) \frac{d\tilde{w}_i}{dx} dx + O(\epsilon^2) = O(\epsilon),
\end{aligned}$$

by (4.5), (4.10), (4.11) since

$$|\mu'(t_i) - \mu(x)| = O(\epsilon|y|), \quad \|\phi_{\epsilon, \mathbf{t}}\|_{H^2(\Omega_\epsilon)} = O(\epsilon).$$

Combining  $I_1$ ,  $I_2$  and  $I_3$ , we have

$$(6.5) \quad W_{\epsilon, i}(\mathbf{t}) = \mu_i^{3/2} \left[ c_i \mu'(t_i) - d_{ii} \nabla_{t_i} H_D(t_i, t_i) + \sum_{j \neq i} d_{ij} \nabla_{t_i} G_D(t_i, t_j) \right] + O(\epsilon),$$

where

$$c_i = 3\hat{\xi}_i, \quad d_{ij} = 2.4\mu_i \hat{\xi}_j^2 \mu_j^{3/2}.$$

Recall from (2.13) that

$$F(\mathbf{t}) = (F_1(\mathbf{t}), \dots, F_N(\mathbf{t})),$$

where

$$W_{\epsilon, i}(\mathbf{t}) = 2.4\mu_i^{5/2} F_i(\mathbf{t}) + O(\epsilon), \quad i = 1, \dots, N.$$

By assumption **(H3)**, we have  $F(\mathbf{t}_0) = 0$  and

$$\det(D_{\mathbf{t}_0} F(\mathbf{t}_0)) \neq 0.$$

Therefore the vector field  $W_\epsilon(\mathbf{t}) = (W_{\epsilon, 1}(\mathbf{t}), \dots, W_{\epsilon, N}(\mathbf{t}))$  satisfies  $W_\epsilon(\mathbf{t}) = D_{\mathbf{t}_0} F(\mathbf{t}_0)(\mathbf{t} - \mathbf{t}_0) + O(\epsilon)$ .

Thus for  $\epsilon$  small enough  $F(\mathbf{t})$  has exactly one zero in  $B_{\epsilon^{3/4}}(\mathbf{t}^0)$  and we compute the mapping degree of  $W_\epsilon(\mathbf{t})$  for the set  $B_{\epsilon^{3/4}}(\mathbf{t}^0)$  and the value 0 as follows:

$$\deg(W_\epsilon, 0, B_{\epsilon^{3/4}}(\mathbf{t}^0)) = \text{sign } \det(D_{\mathbf{t}_0} F(\mathbf{t}_0)) \neq 0.$$

Therefore, standard degree theory implies that, for  $\epsilon$  small enough, there exists a  $\mathbf{t}_\epsilon \in B_{\epsilon^{3/4}}(\mathbf{t}_0)$  such that  $W_\epsilon(\mathbf{t}_\epsilon) = 0$  and  $\mathbf{t}_\epsilon \rightarrow \mathbf{t}_0$  as  $\epsilon \rightarrow 0$ .

Thus we have proved the following proposition.

**Proposition 6.1.** *For  $\epsilon$  sufficiently small there exists a point  $\mathbf{t}_\epsilon \in B_{\epsilon^{3/4}}(\mathbf{t}_0)$  with  $\mathbf{t}_\epsilon \rightarrow \mathbf{t}_0$  such that  $W_\epsilon(\mathbf{t}_\epsilon) = 0$ .*

Finally, we prove Theorem 2.1.

**Proof of Theorem 2.1:** We sketch the main arguments. By Proposition 6.1, there exists a  $\mathbf{t}_\epsilon \in B_{\epsilon^{3/4}}(\mathbf{t}_0)$  such that  $\mathbf{t}_\epsilon \rightarrow \mathbf{t}^0$  and  $W_\epsilon(\mathbf{t}_\epsilon) = 0$ . In other words,  $S_\epsilon[w_{\epsilon, \mathbf{t}_\epsilon} + \phi_{\epsilon, \mathbf{t}_\epsilon}] = 0$ . Let  $w_\epsilon = w_{\epsilon, \mathbf{t}_\epsilon} + \phi_{\epsilon, \mathbf{t}_\epsilon}$ . By the Maximum Principle,  $w_\epsilon > 0$ . Moreover, by its construction,  $w_\epsilon$  has all the properties required in Theorem 2.1. The proof is finished.  $\square$

## 7. STABILITY ANALYSIS I: LARGE EIGENVALUES

In this section, we study the eigenvalues with  $\lambda_\epsilon \rightarrow \lambda_0 \neq 0$  as  $\epsilon \rightarrow 0$ . The key ingredient is Theorem 3.1.

We need to analyze the following eigenvalue problem

$$(7.1) \quad \tilde{L}_{\epsilon, \mathbf{t}_\epsilon} \phi_\epsilon = \epsilon^2 \Delta \phi_\epsilon - \mu(x) \phi_\epsilon + \frac{2A\phi_\epsilon}{T[A]} - \frac{A^2}{(T[A])^2} (T'[A] \phi_\epsilon) = \lambda_\epsilon \phi_\epsilon,$$

where  $\lambda_\epsilon$  is some complex number,  $A = w_{\epsilon, \mathbf{t}_\epsilon} + \phi_{\epsilon, \mathbf{t}_\epsilon}$  with  $\mathbf{t}_\epsilon \in B_{\epsilon^{3/4}}(\mathbf{t}^0)$  determined in the previous section and

$$(7.2) \quad \phi_\epsilon \in H_N^2(\Omega).$$

(Recall that  $T'[A]$  was defined in (5.1).)

Because we study the large eigenvalues there exists some small  $c > 0$  such that  $|\lambda_\epsilon| \geq c > 0$  for  $\epsilon$  sufficiently small. We are looking for a condition under which  $\text{Re}(\lambda_\epsilon) < 0$  for all eigenvalues  $\lambda_\epsilon$  of (7.1), (7.2) if  $\epsilon$  is sufficiently small. If  $\text{Re}(\lambda_\epsilon) \leq -c$ , then  $\lambda_\epsilon$  is a stable large eigenvalue. Therefore for the rest of this section we assume that  $\text{Re}(\lambda_\epsilon) \geq -c$  and study the stability properties of such eigenvalues.

In (7.1), (7.2) it is assumed that  $\tau = 0$ . By a straight-forward perturbation argument all the results also hold true for  $\tau > 0$  sufficiently small.

We first rigorously derive the limiting problem of (7.1), (7.2) as  $\epsilon \rightarrow 0$  which will be given by a system of NLEPs. Let us assume that

$$\|\phi_\epsilon\|_{H^2(\Omega_\epsilon)} = 1.$$

We cut off  $\phi_\epsilon$  as follows: Introduce

$$(7.3) \quad \phi_{\epsilon, j}(y) = \phi_\epsilon(y) \chi_{\epsilon, P_j^\epsilon}(\epsilon y),$$

where  $y = (x - t_j)/\epsilon$  for  $x \in \Omega$ .

From (7.1), (7.2), using  $\text{Re}(\lambda_\epsilon) \geq -c$  and  $\|\phi_{\epsilon, \mathbf{t}_\epsilon}\|_{H^2(\Omega_{\epsilon p})} = O(\epsilon)$ , it follows that

$$(7.4) \quad \phi_\epsilon = \sum_{j=1}^K \phi_{\epsilon, j} + O(\epsilon^2) \quad \text{in } H^2(\Omega_\epsilon).$$

Then by a standard procedure we extend  $\phi_{\epsilon, j}$  to a function defined on  $R$  such that

$$\|\phi_{\epsilon, j}\|_{H^2(R)} \leq C \|\phi_{\epsilon, j}\|_{H^2(\Omega_\epsilon)}, \quad j = 1, \dots, K.$$

Since  $\|\phi_\epsilon\|_{H^2(\Omega_\epsilon)} = 1$ ,  $\|\phi_{\epsilon, j}\|_{H^2(\Omega_\epsilon)} \leq C$ . By taking a subsequence of  $\epsilon$ , we may also assume that  $\phi_{\epsilon, j} \rightarrow \phi_j$  as  $\epsilon \rightarrow 0$  in  $H^1(R)$  for  $j = 1, \dots, N$ .

Sending  $\epsilon \rightarrow 0$  with  $\lambda_\epsilon \rightarrow \lambda_0$ , (7.1) for  $x \in B_{\epsilon^{3/4}}(t_i)$  can be written as

$$\Delta_y \phi_i - \mu_i \phi_i + 2\tilde{w}_i \phi_i - 2 \left( \sum_{k=1}^N G_D(t_i^0, t_k^0) \int_R \hat{\xi}_k^0 \tilde{w}_k \phi_k dy \right) \left( \sum_{k=1}^N G_D(t_i^0, t_k^0) \int_R (\hat{\xi}_k^0 \tilde{w}_k)^2 dy \right)^{-1} \tilde{w}_i^2.$$

Rewriting this as a system, using the transformation  $\tilde{y} = \sqrt{\mu}y$ , this implies (after dropping the tilde)

$$(7.5) \quad L\Phi = \Delta\Phi - \Phi + 2w\Phi - 2 \left( \int_R w\mathcal{B}\Phi dy \right) \left( \int_R w^2 dy \right)^{-1} w^2 = \lambda_0\Phi,$$

where

$$\Phi = \begin{pmatrix} \phi_1 \\ \phi_2 \\ \vdots \\ \phi_N \end{pmatrix} \in (H^2(R))^N$$

and (2.3), **(H1)** have been used.

Then we have

**Theorem 7.1.** *Let  $\lambda_\epsilon$  be an eigenvalue of (7.1) and (7.2) such that  $\text{Re}(\lambda_\epsilon) > -c$  for some  $c > 0$ .*

(1) *Suppose that (for suitable sequences  $\epsilon_n \rightarrow 0$ ) we have  $\lambda_{\epsilon_n} \rightarrow \lambda_0 \neq 0$ . Then  $\lambda_0$  is an eigenvalue of the problem (NLEP) given in (7.5).*

(2) *Let  $\lambda_0 \neq 0$  with  $\text{Re}(\lambda_0) > 0$  be an eigenvalue of the problem (NLEP) given in (7.5). Then for  $\epsilon$  sufficiently small, there is an eigenvalue  $\lambda_\epsilon$  of (7.1) and (7.2) with  $\lambda_\epsilon \rightarrow \lambda_0$  as  $\epsilon \rightarrow 0$ .*

**Proof:**

(1) of Theorem 7.1 follows by asymptotic analysis similar to Section 5.

To prove (2) of Theorem 7.1, we follow the argument given in Section 2 of [3], where the following eigenvalue problem was studied:

$$(7.6) \quad \begin{cases} \epsilon^2 \Delta h - h + pu_\epsilon^{p-1}h - \frac{qr}{s+1+\tau\lambda_\epsilon} \frac{\int_\Omega u_\epsilon^{r-1}h}{\int_\Omega u_\epsilon^r} u_\epsilon^p = \lambda_\epsilon h & \text{in } \Omega, \\ h = 0 & \text{on } \partial\Omega, \end{cases}$$

where  $u_\epsilon$  is a solution of the single equation

$$\begin{cases} \epsilon^2 \Delta u_\epsilon - u_\epsilon + u_\epsilon^p = 0 & \text{in } \Omega, \\ u_\epsilon > 0 & \text{in } \Omega, \quad u_\epsilon = 0 & \text{on } \partial\Omega. \end{cases}$$

Here  $1 < p < \frac{n+2}{n-2}$  if  $n \geq 3$  and  $1 < p < +\infty$  if  $n = 1, 2$ ,  $\frac{qr}{(s+1)(p-1)} > 1$  and  $\Omega \subset R^n$  is a smooth bounded domain. If  $u_\epsilon$  is a single interior peak solution, then it can be shown ([51]) that the limiting eigenvalue problem is a NLEP

$$(7.7) \quad \Delta\phi - \phi + pw^{p-1}\phi - \frac{qr}{s+1+\tau\lambda_0} \frac{\int_{R^N} w^{r-1}\phi}{\int_{R^N} w^r} w^p = \lambda_0\phi$$

where  $w$  is the corresponding ground state solution in  $R^n$ :

$$\Delta w - w + w^p = 0, \quad w > 0 \text{ in } R^n, \quad w = w(|y|) \in H^1(R^n).$$

Dancer in [3] showed that if  $\lambda_0 \neq 0$ ,  $\text{Re}(\lambda_0) > 0$  is an unstable eigenvalue of (7.7), then there exists an eigenvalue  $\lambda_\epsilon$  of (7.6) such that  $\lambda_\epsilon \rightarrow \lambda_0$ .

We now follow his idea. Let  $\lambda_0 \neq 0$  be an eigenvalue of problem (7.5) with  $\operatorname{Re}(\lambda_0) > 0$ . We first note that by (5.1) we can express  $T'[A]\phi_\epsilon$  in terms of  $\phi_\epsilon$  by the Green's function. Then we rewrite (7.1) as follows:

$$(7.8) \quad \phi_\epsilon = -R_\epsilon(\lambda_\epsilon) \left[ \frac{2A\phi_\epsilon}{T[A]} - \frac{A^2}{T[A]} T'[A]\phi_\epsilon \right],$$

where  $R_\epsilon(\lambda_\epsilon)$  is the inverse of  $-\Delta + (\mu(x) + \lambda_\epsilon)$  in  $H^2(R)$  (which exists if  $\operatorname{Re}(\lambda_\epsilon) > -\min_{x \in R} \mu(x)$  or  $\operatorname{Im}(\lambda_\epsilon) \neq 0$ ). The important thing is that  $R_\epsilon(\lambda_\epsilon)$  is a compact operator if  $\epsilon$  is sufficiently small. The rest of the argument follows in the same way as in [3]. For the sake of limited space, we omit the details here. □

We now study the stability of (7.1), (7.2) for large eigenvalues explicitly and prove (2.26) and (2.28) of Theorem 2.2.

Let  $\sigma_i, i = 1, \dots, N$  be the eigenvalues of the matrix  $\mathcal{B}$ . These eigenvalues are real, see Remark 2.1.

Then the system (7.5) can be re-written as

$$(7.9) \quad L\phi_i = \Delta\phi_i - \phi_i + 2w\phi_i - 2\sigma_i \left( \int_R w\phi_i dy \right) \left( \int_R w^2 dy \right)^{-1} w^2 = \lambda_0\phi_i, \quad i = 1, \dots, N,$$

where

$$\phi_i \in H^2(R), \quad i = 1, \dots, N.$$

Suppose that we have

$$(7.10) \quad \min_{\sigma \in \sigma(\mathcal{B})} \sigma < \frac{1}{2},$$

by Theorem 3.1 (1), there exists a positive eigenvalue of (7.9) and so also of (7.5). By Theorem 7.1 (2), for  $\epsilon$  sufficiently small, there exists an eigenvalue  $\lambda_\epsilon$  of (7.1) and (7.2) such that  $\operatorname{Re}(\lambda_\epsilon) > c_0$  for some positive number  $c_0 > 0$ . This implies that  $A = w_{\epsilon, t_\epsilon} + \phi_{\epsilon, t_\epsilon}$  is (linearly) unstable.

Suppose now that

$$(7.11) \quad \min_{\sigma \in \sigma(\mathcal{B})} \sigma > \frac{1}{2},$$

is satisfied, then by Theorem 3.1 (2), we know that for any nonzero eigenvalue  $\lambda_0$  in (7.9) and so also in (7.5) we have

$$\operatorname{Re}(\lambda_0) \leq c_0 < 0 \quad \text{for some } c_0 > 0.$$

So by Theorem 7.1 (1), for  $\epsilon$  sufficiently small, all nonzero large eigenvalues of (7.1), (7.2) all have strictly negative real parts. We conclude that in this case all eigenvalues  $\lambda_\epsilon$  of (7.1), (7.2), for which  $|\lambda_\epsilon| \geq c > 0$  holds, satisfy  $\operatorname{Re}(\lambda_\epsilon) \leq -c < 0$  for  $\epsilon$  sufficiently small. This implies that  $A = w_{\epsilon, t_\epsilon} + \phi_{\epsilon, t_\epsilon}$  is stable. □

In conclusion, we have finished the study of large eigenvalues and derived results on their stability properties. It remains to study small eigenvalues which will be done in the next section.

## 8. STABILITY ANALYSIS II: SMALL EIGENVALUES

Now we study (7.1), (7.2) for small eigenvalues. Namely, we assume that  $\lambda_\epsilon \rightarrow 0$  as  $\epsilon \rightarrow 0$ .

Let

$$(8.1) \quad \bar{w}_\epsilon = \xi_\epsilon^{-1} [w_{\epsilon, \mathbf{t}^\epsilon} + \phi_{\epsilon, \mathbf{t}^\epsilon}], \quad \bar{H}_\epsilon = T[w_{\epsilon, \mathbf{t}^\epsilon} + \phi_{\epsilon, \mathbf{t}^\epsilon}],$$

where  $\mathbf{t}^\epsilon = (t_1^\epsilon, \dots, t_N^\epsilon)$ .

After re-scaling, the eigenvalue problem (7.1), (7.2) becomes

$$(8.2) \quad \epsilon^2 \Delta \phi_\epsilon - \mu(x) \phi_\epsilon + 2 \frac{\bar{w}_\epsilon}{H_\epsilon} \phi_\epsilon - \frac{\bar{w}_\epsilon^2}{H_\epsilon^2} \psi_\epsilon = \lambda_\epsilon \phi_\epsilon,$$

$$(8.3) \quad D \Delta \psi_\epsilon - \psi_\epsilon + 2 \xi_\epsilon \bar{w}_\epsilon \phi_\epsilon = \lambda_\epsilon \tau \psi_\epsilon.$$

where  $\xi_\epsilon$  is given by (2.4).

Our basic idea is the following: the eigenfunction  $\phi_\epsilon$  can be expanded as

$$\sum_{j=1}^N a_j \frac{\partial}{\partial t_j} (w_{\epsilon, \mathbf{t}}).$$

Note that  $w_{\epsilon, \mathbf{t}} \sim \sum_{j=1}^N \xi_j(\mathbf{t}) w_j(x)$ . So when we differentiate  $w_{\epsilon, \mathbf{t}}$  with respect to  $t_j$ , we also need to differentiate  $\xi_j$  and  $\mu(t_j)$  with respect to  $t_j$ . Thus we have to expand  $\phi_\epsilon$  up to  $O(\epsilon^2)$ .

Let us define

$$(8.4) \quad \tilde{w}_{\epsilon, j}(x) = \chi \left( \frac{x - t_j^\epsilon}{r_0} \right) \bar{w}_\epsilon(x), \quad j = 1, \dots, N,$$

where  $r_0$  and  $\chi(x)$  are given in (4.2) and (4.3). Similarly as in Section 5, we define

$$\mathcal{K}_{\epsilon, \mathbf{t}^\epsilon}^{new} := \text{span} \{ \tilde{w}'_{\epsilon, j} | j = 1, \dots, N \} \subset H^2(\Omega_\epsilon),$$

$$\mathcal{C}_{\epsilon, \mathbf{t}^\epsilon}^{new} := \text{span} \{ \tilde{w}'_{\epsilon, j} | j = 1, \dots, N \} \subset L^2(\Omega_\epsilon).$$

Then it is easy to see that

$$(8.5) \quad \bar{w}_\epsilon(x) = \sum_{j=1}^N \tilde{w}_{\epsilon, j}(x) + \text{e.s.t.}$$

and

$$(8.6) \quad \begin{aligned} \bar{H}'_\epsilon(t_l) &= \xi_\epsilon \int_{-1}^1 \nabla_{t_l} G_D(t_l; z) \bar{w}_\epsilon^2 dz \\ &= \sum_{k=1}^N \nabla_{t_l} G_D(t_l, t_k) \hat{\xi}_k^2 \mu_k^{3/2} + O(\epsilon) = -\frac{5}{4} \hat{\xi}_l \mu_l^{-1} \mu_l' + O(\epsilon) \end{aligned}$$

by **(H3)**.

Note that  $\tilde{w}_{\epsilon, j}(x) = \hat{\xi}_j w_j \left( \frac{x - t_j^\epsilon}{\epsilon} \right) + O(\epsilon)$  in  $H_{loc}^2(-1, 1)$  and  $\tilde{w}_{\epsilon, j}$  satisfies

$$\epsilon^2 \Delta \tilde{w}_{\epsilon, j} - \mu(x) \tilde{w}_{\epsilon, j} + \frac{(\tilde{w}_{\epsilon, j})^2}{\bar{H}_\epsilon} + \text{e.s.t.} = 0$$

Thus  $\tilde{w}'_{\epsilon,j} := \frac{d\tilde{w}_{\epsilon,j}}{dx}$  satisfies

$$(8.7) \quad \epsilon^2 \Delta \tilde{w}'_{\epsilon,j} - \mu(x) \tilde{w}'_{\epsilon,j} + \frac{2\tilde{w}_{\epsilon,j}}{\bar{H}_\epsilon} \tilde{w}'_{\epsilon,j} - \frac{\tilde{w}_{\epsilon,j}^2}{(\bar{H}_\epsilon)^2} \bar{H}'_\epsilon - \mu'(x) \tilde{w}_{\epsilon,j} + \text{e.s.t.} = 0.$$

Let us now decompose

$$(8.8) \quad \phi_\epsilon = \epsilon \sum_{j=1}^N a_j^\epsilon \tilde{w}'_{\epsilon,j} + \phi_\epsilon^\perp$$

with complex numbers  $a_j^\epsilon$ , (the scaling factor  $\epsilon$  is introduced to ensure  $\phi_\epsilon = O(1)$  in  $H^2_{loc}(\Omega_\epsilon)$ ), where  $\phi_\epsilon^\perp \perp \mathcal{K}_{\epsilon,t^\epsilon}^{new}$ .

Suppose that  $\|\phi_\epsilon\|_{H^2(\Omega_\epsilon)} = 1$ . Then  $|a_j^\epsilon| \leq C$ .

The decomposition of  $\phi_\epsilon$  implies the following decomposition of  $\psi_\epsilon$ :

$$(8.9) \quad \psi_\epsilon = \epsilon \sum_{j=1}^N a_j^\epsilon \psi_{\epsilon,j} + \psi_\epsilon^\perp,$$

where  $\psi_{\epsilon,j}$  satisfies

$$(8.10) \quad D\Delta \psi_{\epsilon,j} - \psi_{\epsilon,j} + 2\xi_\epsilon \bar{w}_\epsilon \tilde{w}'_{\epsilon,j} = 0,$$

$\psi_\epsilon^\perp$  satisfies

$$(8.11) \quad D\Delta \psi_\epsilon^\perp - \psi_\epsilon^\perp + 2\xi_\epsilon \bar{w}_\epsilon \phi_\epsilon^\perp = 0.$$

and both (8.10) and (8.11) are solved with Neumann boundary conditions.

Throughout this section, we denote

$$\mu_j = \mu(t_j^\epsilon), \quad \mu'_j = \mu'(t_j^\epsilon), \quad \mu''_j = \mu''(t_j^\epsilon).$$

Substituting the decompositions of  $\phi_\epsilon$  and  $\psi_\epsilon$  into (8.2) we have, using (8.7)

$$(8.12) \quad \begin{aligned} & \epsilon \sum_{j=1}^N a_j^\epsilon \left( \frac{(\tilde{w}_{\epsilon,j})^2}{\bar{H}_\epsilon^2} \bar{H}'_\epsilon - \frac{(\bar{w}_\epsilon)^2}{\bar{H}_\epsilon^2} \psi_{\epsilon,j} \right) + \epsilon \sum_{j=1}^N a_j^\epsilon \mu'(x) \tilde{w}'_{\epsilon,j} \\ & + \epsilon^2 \Delta \phi_\epsilon^\perp - \mu(x) \phi_\epsilon^\perp + 2 \frac{\bar{w}_\epsilon}{\bar{H}_\epsilon} \phi_\epsilon^\perp - \frac{\bar{w}_\epsilon^2}{\bar{H}_\epsilon^2} \psi_\epsilon^\perp - \lambda_\epsilon \phi_\epsilon^\perp + \text{e.s.t.} = \lambda_\epsilon \left( \epsilon \sum_{j=1}^N a_j^\epsilon \tilde{w}'_{\epsilon,j} \right). \end{aligned}$$

Let us first compute

$$\begin{aligned} I_4 & := \epsilon \sum_{j=1}^N a_j^\epsilon \left( \frac{(\tilde{w}_{\epsilon,j})^2}{\bar{H}_\epsilon^2} \bar{H}'_\epsilon - \frac{(\bar{w}_\epsilon)^2}{\bar{H}_\epsilon^2} \psi_{\epsilon,j} \right) \\ & = \epsilon \sum_{j=1}^N a_j^\epsilon \left( \frac{(\tilde{w}_{\epsilon,j})^2}{\bar{H}_\epsilon^2} (\bar{H}'_\epsilon - \psi_{\epsilon,j}) \right) - \epsilon \sum_{j=1}^N a_j^\epsilon \psi_{\epsilon,j} \sum_{k \neq j} \frac{(\tilde{w}_{\epsilon,k})^2}{\bar{H}_\epsilon^2} + \text{e.s.t.} \\ & = \epsilon \sum_{j=1}^N a_j^\epsilon \frac{(\tilde{w}_{\epsilon,j})^2}{\bar{H}_\epsilon^2} [-\psi_{\epsilon,j} + \bar{H}'_\epsilon] - \epsilon \sum_{j=1}^N \sum_{k \neq j} a_k^\epsilon \psi_{\epsilon,k} \frac{(\tilde{w}_{\epsilon,j})^2}{\bar{H}_\epsilon^2} + \text{e.s.t.} \end{aligned}$$

We can rewrite  $I_4$  as follows

$$(8.13) \quad I_4 = -\epsilon \sum_{j=1}^N \sum_{k=1}^N a_k^\epsilon \frac{(\tilde{w}_{\epsilon,j})^2}{\bar{H}_\epsilon^2} \left( \psi_{\epsilon,k} - \bar{H}'_\epsilon \delta_{jk} \right) + \text{e.s.t.}$$

Let us also put

$$(8.14) \quad \tilde{L}_\epsilon \phi_\epsilon^\perp := \epsilon^2 \Delta \phi_\epsilon^\perp - \mu(x) \phi_\epsilon^\perp + \frac{2\bar{w}_\epsilon}{\bar{H}_\epsilon} \phi_\epsilon^\perp - \frac{\bar{w}_\epsilon^2}{\bar{H}_\epsilon^2} \psi_\epsilon^\perp$$

and

$$(8.15) \quad \mathbf{a}^\epsilon := (a_1^\epsilon, \dots, a_N^\epsilon)^T.$$

Multiplying both sides of (8.12) by  $\tilde{w}'_{\epsilon,l}$  and integrating over  $(-1, 1)$ , we obtain, using (2.3),

$$(8.16) \quad \begin{aligned} \text{r.h.s.} &= \epsilon \lambda_\epsilon \sum_{j=1}^N a_j^\epsilon \int_{-1}^1 \tilde{w}'_{\epsilon,j} \tilde{w}'_{\epsilon,l} dx \\ &= \lambda_\epsilon a_l^\epsilon \hat{\xi}_l^2 \int_R (w'_l(y))^2 dy (1 + O(\epsilon)) \end{aligned}$$

$$(8.17) \quad = \lambda_\epsilon a_l^\epsilon \hat{\xi}_l^2 \mu_l^{5/2} \int_R (w'(z))^2 dz (1 + O(\epsilon))$$

and, using (8.13),

$$\begin{aligned} \text{l.h.s.} &= -\epsilon \sum_{j=1}^N \sum_{k=1}^N a_k^\epsilon \int_{-1}^1 \frac{\tilde{w}_{\epsilon,j}^2}{\bar{H}_\epsilon^2} \left( \psi_{\epsilon,k} - \bar{H}'_\epsilon \delta_{jk} \right) \tilde{w}'_{\epsilon,l} dx + \int_{-1}^1 \frac{\tilde{w}_{\epsilon,l}^2}{\bar{H}_\epsilon^2} (\bar{H}'_\epsilon \phi_\epsilon^\perp) dx \\ &\quad + \epsilon \sum_{j=1}^N a_j^\epsilon \int_{-1}^1 \mu' \tilde{w}_{\epsilon,j} \tilde{w}'_{\epsilon,l} dx - \int_{-1}^1 \frac{\tilde{w}_{\epsilon,l}^2}{\bar{H}_\epsilon^2} (\psi_\epsilon^\perp w'_{\epsilon,l}) dx + \int_{-1}^1 \mu' \phi_\epsilon^\perp w_{\epsilon,l} dx \\ &= (J_{1,l} + J_{2,l} + J_{3,l} + J_{4,l} + J_{5,l})(1 + O(\epsilon)), \end{aligned}$$

where  $J_{i,l}$ ,  $i = 1, 2, 3, 4, 5$  are defined by the last equality.

For  $J_{3,l}$ , integrating by parts gives

$$\begin{aligned} \epsilon \sum_{j=1}^N a_j^\epsilon \int_{-1}^1 \mu' \tilde{w}_{\epsilon,j} \tilde{w}'_{\epsilon,l} dx &= -\frac{\epsilon a_l^\epsilon}{2} \int_{-1}^1 \mu'' \tilde{w}_{\epsilon,l}^2 dx + o(\epsilon^2) \\ &= -\frac{\epsilon^2 a_l^\epsilon}{2} \xi_{\epsilon,l}^2 \mu_l^{3/2} \mu_l'' \int_R w^2 dy + o(\epsilon^2). \end{aligned}$$

For  $J_{4,l}$ , we decompose

$$J_{4,l} = J_{6,l} + J_{7,l},$$

where

$$(8.18) \quad J_{6,l} = - \int_{-1}^1 \frac{\tilde{w}_{\epsilon,l}^2}{\bar{H}_\epsilon^2} (\psi_\epsilon^\perp(t_l) w'_{\epsilon,l}) dx$$

$$(8.19) \quad J_{7,l} = - \int_{-1}^1 \frac{\tilde{w}_{\epsilon,l}^2}{\bar{H}_\epsilon^2} (\psi_\epsilon^\perp(x) - \psi_\epsilon^\perp(t_l^\epsilon)) w'_{\epsilon,l} dx.$$

We define the vectors

$$(8.20) \quad \mathbf{J}_i = (J_{i,1}, \dots, J_{i,N})^T, \quad i = 1, 2, 3, 4, 5, 6, 7.$$

The following is the key lemma.

**Lemma 8.1.** *We have*

$$(8.21) \quad \mathbf{J}_1 = -\epsilon^2 \left( \frac{1}{3} \int_R w^3 dy \right) \mathcal{H} \mu^{5/2} \left[ (\nabla^2 \mathcal{G}_D) \mathcal{H}^2 \mu^{3/2} - \mathcal{Q} \mathcal{H}^2 \mu^{3/2} \right] \mathbf{a}^0 \\ - \epsilon^2 \left( \frac{5}{6} \int_R w^3 dy \right) \mathcal{H} \mu^{5/2} \left[ (\nabla \mathcal{G}_D)^T \mathcal{H}^2 \mu^{1/2} \mu' - \frac{5}{4} \mathcal{H} \mu^{-2} (\mu')^2 \right] \mathbf{a}^0 + o(\epsilon^2),$$

$$(8.22) \quad \mathbf{J}_2 = \epsilon^2 \left( \frac{5}{4} \int_R w^3 dy \right) \mathcal{H} \mu^{5/2} \left[ (\nabla \xi) \mu^{-1} \mu' + \frac{5}{6} \mathcal{H} \mu^{-2} (\mu')^2 \right] \mathbf{a}^0 + o(\epsilon^2),$$

$$(8.23) \quad \mathbf{J}_3 = -\epsilon^2 \left( \frac{5}{12} \int_R w^3 dy \right) \mathcal{H}^2 \mu^{3/2} \mu'' \mathbf{a}^0 + o(\epsilon^2),$$

$$(8.24) \quad \mathbf{J}_5 = -\epsilon^2 \left( \frac{5}{6} \int_R w^3 dy \right) \mathcal{H} \mu^{5/2} \int_R w^2 \left[ (\nabla \xi) \mu^{-1} \mu' + \frac{3}{4} \mathcal{H} \mu^{-2} (\mu')^2 \right] \mathbf{a}^0 + o(\epsilon^2),$$

$$(8.25) \quad \mathbf{J}_6 = -\epsilon^2 \left( \frac{5}{6} \int_R w^3 dy \right) \mathcal{H} \mu^{5/2} \left[ 2 \mathcal{G}_D \mathcal{H} \mu^{3/2} (\nabla \xi) \mu^{-1} \mu' + \frac{3}{2} \mathcal{G}_D \mathcal{H} \mu^{-1/2} (\mu')^2 \right] \mathbf{a}^0 + o(\epsilon^2),$$

$$(8.26) \quad \mathbf{J}_7 = -\epsilon^2 \left( \frac{1}{3} \int_R w^3 dy \right) \mathcal{H} \mu^{5/2} \left[ 2 (\nabla \mathcal{G}_D) \mathcal{H} (\nabla \xi) \mu^{3/2} + \frac{3}{2} (\nabla \mathcal{G}_D) \mathcal{H}^2 \mu^{1/2} \mu' \right] \mathbf{a}^0 + o(\epsilon^2),$$

where we recall that  $\mathcal{G}_D$  and  $\mathcal{H}$  are introduced in (2.5) and (2.12), respectively,  $\mathbf{a}_\epsilon$  is given in (8.15) and

$$(8.27) \quad \mathbf{a}^0 = \lim_{\epsilon \rightarrow 0} \mathbf{a}^\epsilon.$$

By Lemma 8.1, Theorem 2.3 can be proved. Indeed, using the identity

$$(\nabla \mathcal{G}_D)^T \mathcal{H}^2 \mu^{1/2} \mu' - (\nabla \xi) \mu^{-1} \mu' - \frac{5}{4} \mathcal{H} \mu^{-2} (\mu')^2 + 2 \mathcal{G}_D \mathcal{H} \mu^{3/2} (\nabla \xi) \mu^{-1} \mu' + \frac{3}{2} \mathcal{G}_D \mathcal{H} \mu^{-1/2} (\mu')^2 = 0$$

which follows from (2.22), we have

$$\mathbf{J}_1 + \mathbf{J}_2 + \mathbf{J}_6 = -\epsilon^2 \left( \frac{1}{3} \int_R w^3 dy \right) \mathcal{H} \mu^{5/2} \left[ (\nabla^2 \mathcal{G}_D) \mathcal{H}^2 \mu^{3/2} - \mathcal{Q} \mathcal{H}^2 \mu^{3/2} \right] \mathbf{a}^0 \\ + \epsilon^2 \frac{5}{4} \left( \frac{1}{3} \int_R w^3 dy \right) \mathcal{H} \mu^{5/2} \left[ (\nabla \xi) \mathcal{H} \mu^{-1} \mu' + \frac{5}{2} \mathcal{H} \mu^{-2} (\mu')^2 \right] \mathbf{a}^0 + o(\epsilon^2).$$

Thus

$$\mathbf{J}_1 + \mathbf{J}_2 + \mathbf{J}_6 + \mathbf{J}_5 = -\epsilon^2 \left( \frac{1}{3} \int_R w^3 dy \right) \mathcal{H} \mu^{5/2} \left[ (\nabla^2 \mathcal{G}_D) \mathcal{H}^2 \mu^{3/2} - \mathcal{Q} \mathcal{H}^2 \mu^{3/2} \right] \mathbf{a}^0 \\ - \epsilon^2 \frac{5}{4} \left( \frac{1}{3} \int_R w^3 dy \right) \mathcal{H} \mu^{5/2} \left[ (\nabla \xi) \mathcal{H} \mu^{-1} \mu' - \mathcal{H} \mu^{-2} (\mu')^2 \right] \mathbf{a}^0 + o(\epsilon^2).$$

Combining the above estimate with those of  $\mathbf{J}_3$  and  $\mathbf{J}_7$ , and using (2.3), we have

$$\begin{aligned} \text{l.h.s.} &= \mathbf{J}_1 + \mathbf{J}_2 + \mathbf{J}_3 + \mathbf{J}_5 + \mathbf{J}_6 + \mathbf{J}_7 \\ &= -\epsilon^2 \left( \frac{1}{3} \int_R w^3 dy \right) \mathcal{H} \mu^{5/2} \left[ ((\nabla^2 \mathcal{G}_D) - \mathcal{Q}) \mathcal{H}^2 \mu^{3/2} + 2(\nabla \mathcal{G}_D) \mathcal{H}(\nabla \xi) \mu^{3/2} \right. \\ &\quad \left. + \frac{5}{4} (\nabla \hat{\xi}) \mu^{-1} \mu' + \frac{5}{4} \mathcal{H} \left[ \mu^{-1} \mu'' - \mu^{-2} (\mu')^2 \right] + \frac{3}{2} (\nabla \mathcal{G}_D) \mathcal{H}^2 \mu^{1/2} \mu' \right] + o(\epsilon^2). \end{aligned}$$

Comparing with r.h.s. and recalling the computation of  $\mathcal{M}(\mathbf{t}^0)$  at (2.21), we obtain

$$(8.28) \quad -2.4\epsilon^2 \mathcal{H} \mu^{5/2} \mathcal{M}(\mathbf{t}^\epsilon) \mathbf{a}_\epsilon + o(\epsilon^2) = \lambda_\epsilon \mu^{5/2} \mathcal{H}^2 \mathbf{a}_\epsilon \int_R (w'(y))^2 dy (1 + O(\epsilon)),$$

using (1.7). Equation (8.28) shows that the small eigenvalues  $\lambda_\epsilon$  of (8.2) are

$$\lambda_\epsilon \sim -2\epsilon^2 \sigma (\mathcal{H}^{-1} \mathcal{M}(\mathbf{t}^0))$$

by (1.7).

Arguing as in Theorem 7.1, this shows that if all the eigenvalues of  $\mathcal{M}(\mathbf{t}^0)$  are positive, then the small eigenvalues are stable. On the other hand, if  $\mathcal{M}(\mathbf{t}^0)$  has a negative eigenvalue, then we can construct eigenfunctions and eigenvalues to make the system unstable.

This proves Theorem 2.3. □

Lemma 8.1 follows from the following series of lemmas.

We first study the asymptotic behavior of  $\psi_{\epsilon,j}$ .

**Lemma 8.2.** *We have*

$$(8.29) \quad ((\psi_{\epsilon,k} - \bar{H}'_\epsilon \delta_{kl})(t_l^\epsilon)) = -\mathcal{H}^2 \mu^{3/2} (\nabla \mathcal{G}_D) + \frac{5}{4} \mathcal{H} \mu^{-1} \mu' + O(\epsilon).$$

**Proof:**

Note that for  $l \neq k$ , we have

$$\begin{aligned} (\psi_{\epsilon,k} - \bar{H}'_\epsilon \delta_{kl})(t_l^\epsilon) &= \psi_{\epsilon,k}(t_l^\epsilon) \\ &= 2\xi_\epsilon \int_{-1}^1 G_D(t_l^\epsilon, z) \bar{w}_\epsilon \tilde{w}'_{\epsilon,k} dz \\ (8.30) \quad &= -\nabla_{t_k^\epsilon} G_D(t_k^\epsilon, t_l^\epsilon) \hat{\xi}_k^2 \mu_k^{3/2}. \end{aligned}$$

Next we compute  $\psi_{\epsilon,l} - \bar{H}'_\epsilon$  near  $t_l^\epsilon$ :

$$\begin{aligned} \bar{H}_\epsilon(x) &= \xi_\epsilon \int_{-1}^1 G_D(x, z) \bar{w}_\epsilon^2 dz \\ &= \xi_\epsilon \int_{-\infty}^{+\infty} K_D(|z|) \tilde{w}_{\epsilon,l}^2(x+z) dz - \xi_\epsilon \int_{-1}^1 H_D(x, z) \tilde{w}_{\epsilon,l}^2 dz + \xi_\epsilon \sum_{k \neq l} \int_{-1}^1 G_D(x, z) \tilde{w}_{\epsilon,k}^2 dz. \end{aligned}$$

So

$$\begin{aligned}\bar{H}'_\epsilon(x) &= \xi_\epsilon \int_{-\infty}^{+\infty} K_D(|z|)(2\tilde{w}_{\epsilon,l}(x+z)\tilde{w}'_{\epsilon,l}(x+z)) dz - \xi_\epsilon \int_{-1}^1 \nabla_x H_D(x,z)\tilde{w}_{\epsilon,l}^2 dz \\ &\quad + \xi_\epsilon \sum_{k \neq l} \int_{-1}^1 \nabla_x G_D(x,z)\tilde{w}_{\epsilon,k}^2 dz.\end{aligned}$$

Thus

$$(8.31) \quad \begin{aligned}\bar{H}'_\epsilon - \psi_{\epsilon,l} &= -\xi_\epsilon \int_{-1}^1 \nabla_x H_D(x,z)\tilde{w}_{\epsilon,l}^2 dz + \xi_\epsilon \sum_{k \neq l} \int_{-1}^1 \nabla_x G_D(x,z)\tilde{w}_{\epsilon,k}^2 dz \\ &\quad - \left( -2\xi_\epsilon \int_{-1}^1 H_D(x,z)\tilde{w}_{\epsilon,l}\tilde{w}'_{\epsilon,l} dz \right).\end{aligned}$$

Therefore we have,

$$(8.32) \quad \begin{aligned}\bar{H}'_\epsilon(t_l^\epsilon) - \psi_{\epsilon,l}(t_l^\epsilon) &= -\xi_\epsilon \int_{-1}^1 \nabla_{t_l^\epsilon} H(t_l^\epsilon, z)\tilde{w}_{\epsilon,l}^2 + \xi_\epsilon \sum_{k \neq l} \int_{-1}^1 \nabla_{t_l^\epsilon} G(t_l^\epsilon, z)\tilde{w}_{\epsilon,k}^2 \\ &\quad - \nabla_{t_l^\epsilon} H_D(t_l^\epsilon, t_l^\epsilon)\hat{\xi}_l^2 \mu_l^{3/2} + O(\epsilon) \\ &= \sum_{k=1}^N \nabla_{t_l^\epsilon} G_D(t_l^\epsilon, t_k^\epsilon)\hat{\xi}_k^2 \mu_k^{3/2} - \nabla_{t_l^\epsilon} H_D(t_l^\epsilon, t_l^\epsilon)\hat{\xi}_l^2 \mu_l^{3/2} + O(\epsilon). \\ &= -\frac{5}{4}\hat{\xi}_l \mu_l^{-1} \mu_l' - \nabla_{t_l^\epsilon} H_D(t_l^\epsilon, t_l^\epsilon)\hat{\xi}_l^2 \mu_l^{3/2} + O(\epsilon).\end{aligned}$$

Combining (8.30) and (8.32), we have (8.29). □

Similar to the proof of Lemma 8.2, the following result is derived.

**Lemma 8.3.** *We have*

$$(8.33) \quad \begin{aligned}(\psi_{\epsilon,k} - \bar{H}'_\epsilon \delta_{lk})(t_l^\epsilon + \epsilon y) - (\psi_{\epsilon,k} - \bar{H}'_\epsilon \delta_{lk})(t_l^\epsilon) \\ = -\epsilon y \nabla_{t_l^\epsilon} \nabla_{t_k^\epsilon} G_D(t_l^\epsilon, t_k^\epsilon)\hat{\xi}_k^2 \mu_k^{3/2} + O(\epsilon^2 y^2), \quad \text{for } l \neq k\end{aligned}$$

and

$$(8.34) \quad \begin{aligned}(\psi_{\epsilon,k} - \bar{H}'_\epsilon \delta_{lk})(t_l^\epsilon + \epsilon y) - (\psi_{\epsilon,k} - \bar{H}'_\epsilon \delta_{lk})(t_l^\epsilon) \\ = -\epsilon y \sum_{m=1}^N \nabla_{t_l^\epsilon}^2 G_D(t_l^\epsilon, t_m^\epsilon)\hat{\xi}_m^2 \mu_m^{3/2} + O(\epsilon^2 y^2), \quad \text{for } l = k.\end{aligned}$$

Next we study the asymptotic expansion of  $\phi_\epsilon^\perp$ . Let us first denote

$$(8.35) \quad \begin{aligned}\phi_{\epsilon,j}^1(x) &= -\sum_{l=1}^N \left( (\nabla_{t_j^\epsilon} \hat{\xi}_l)\tilde{w}_{\epsilon,l}(x) \right) - \hat{\xi}_j \left( \mu_j' w_j(\sqrt{\mu_j} x) + \frac{1}{2} \mu_j^{1/2} \mu_j' x w_j'(\sqrt{\mu_j} x) \right) \\ &= -\sum_{l=1}^N \left( (\nabla_{t_j^\epsilon} \hat{\xi}_l)\tilde{w}_{\epsilon,l}(x) \right) - \hat{\xi}_j \mu_j^{-1} \mu_j' \left( \tilde{w}_{\epsilon,j}(x) + \frac{1}{2} x \tilde{w}'_{\epsilon,j}(x) \right), \quad \phi_\epsilon^1 := \epsilon \sum_{j=1}^N a_j^\epsilon \phi_{\epsilon,j}^1.\end{aligned}$$

Now we derive

**Lemma 8.4.** *For  $\epsilon$  sufficiently small, we have*

$$(8.36) \quad \|\phi_\epsilon^\perp - \epsilon\phi_\epsilon^1\|_{H^2(-1/\epsilon, 1/\epsilon)} = O(\epsilon^2).$$

**Proof:** As the first step in the proof of Lemma 8.4, we obtain a relation between  $\psi_\epsilon^\perp$  and  $\phi_\epsilon^\perp$ . Note that similar to the proof of Proposition 5.1,  $\tilde{L}_\epsilon$  is invertible from  $(\mathcal{K}_\epsilon^{new})^\perp$  to  $(\mathcal{C}_\epsilon^{new})^\perp$  with uniformly bounded inverse for  $\epsilon$  small enough. By (8.12), (8.13), Lemma 8.2 and the fact that  $\tilde{L}_\epsilon$  is uniformly invertible, we deduce that

$$(8.37) \quad \|\phi_\epsilon^\perp\|_{H^2(\Omega_\epsilon)} = O(\epsilon).$$

Let us decompose

$$(8.38) \quad \tilde{\phi}_{\epsilon,j} = \frac{\phi_\epsilon^\perp}{\epsilon} \chi\left(\frac{x - t_j^\epsilon}{r_0}\right).$$

Then

$$\phi_\epsilon^\perp = \epsilon \sum_{j=1}^N \tilde{\phi}_{\epsilon,j} + O(\epsilon^2)$$

Suppose that

$$(8.39) \quad \tilde{\phi}_{\epsilon,j} \rightarrow \hat{\phi}_j \text{ in } H^1(\Omega_\epsilon).$$

Let us also define

$$\hat{\phi}_j(y) = \mu_j \phi_j(\sqrt{\mu_j} y).$$

Set

$$\Phi_0 = (\phi_1, \dots, \phi_N)^T.$$

Then we have by the equation for  $\psi_\epsilon^\perp$ :

$$\begin{aligned} \psi_\epsilon^\perp(t_j^\epsilon) &= 2\epsilon \sum_{k=1}^N \xi_\epsilon \int_{-1}^1 G_D(t_j^\epsilon, z) \bar{w}_\epsilon \tilde{\phi}_{\epsilon,k} dz \\ &= 2\epsilon \sum_{k=1}^N G_D(t_j^\epsilon, t_k^\epsilon) \hat{\xi}_k \mu_k^{3/2} \frac{\int_R w \phi_k dy}{\int_R w^2 dy} + O(\epsilon^2). \end{aligned}$$

Hence

$$(8.40) \quad (\psi_\epsilon^\perp(t_1^\epsilon), \dots, \psi_\epsilon^\perp(t_N^\epsilon))^T = 2\epsilon \mathcal{G}_D \mathcal{H} \mu^{3/2} \frac{\int_R w \Phi_0 dy}{\int_R w^2 dy} + O(\epsilon^2).$$

This relation between  $\psi_\epsilon^\perp$  and  $\phi_\epsilon^\perp$  which is important will be important for the rest of the proof.

Now we substitute (8.40) into (8.12) and using Lemma 8.2, we have that the limit  $\Phi_0$  satisfies

$$\begin{aligned} \Delta \Phi_0 - \Phi_0 + 2w \Phi_0 - 2\mathcal{G}_D \mathcal{H} \mu^{3/2} \frac{\int_R w \Phi_0}{\int_R w^2} w^2 \\ + (\nabla \mathcal{G}_D)^T \mathcal{H}^2 \mu^{3/2} \mathbf{a}^0 w^2 - \frac{5}{4} \mathcal{H} \mu^{-1} \mu' \mathbf{a}^0 w^2 + \mathcal{H} \mu^{-1} \mu' \mathbf{a}^0 w = 0. \end{aligned}$$

Hence, using the relations

$$L_0^{-1} w^2 = w, \quad L_0^{-1} w = \frac{1}{2} y w' + w,$$

by (2.16), (2.17) we have

$$\begin{aligned}
\Phi_0 &= -\mathcal{P} \left[ (\nabla \mathcal{G}_D)^T \mathcal{H}^2 \mu^{3/2} \mathbf{a}^0 - \frac{5}{4} \mathcal{H} \mu^{-1} \mu' \mathbf{a}^0 + \frac{3}{2} \mathcal{G}_D \mathcal{H}^2 \mu^{1/2} \mu' \mathbf{a}^0 \right] w - \mathcal{H} \mu^{-1} \mu' \mathbf{a}^0 L_0^{-1} w \\
(8.41) \quad &= -(\nabla \xi) \mathbf{a}^0 w - \mathcal{H} \mu^{-1} \mu' \mathbf{a}^0 \left( w + \frac{1}{2} y w' \right).
\end{aligned}$$

Now we compare  $\Phi_0$  with  $\phi_\epsilon^\perp$ . By definition

$$\begin{aligned}
\phi_\epsilon^\perp &= -\epsilon \sum_{l=1}^N a_l^\epsilon \sum_{j=1}^N \left( (\nabla_{t_l^\epsilon} \hat{\xi}_j) \tilde{w}_{\epsilon,j} \right) - \epsilon \sum_{j=1}^N a_j^\epsilon \hat{\xi}_j \mu_j^{-1} \mu_j' \left( \tilde{w}_{\epsilon,j}(x) + \frac{1}{2} x \tilde{w}'_{\epsilon,j}(x) \right) \\
(8.42) \quad &= -\epsilon \sum_{j=1}^N \left[ \sum_{l=1}^N (\nabla_{t_l^\epsilon} \hat{\xi}_j) a_l^\epsilon \right] \tilde{w}_{\epsilon,j} - \epsilon \sum_{j=1}^N a_j^\epsilon \hat{\xi}_j \mu_j^{-1} \mu_j' \left( \tilde{w}_{\epsilon,j}(x) + \frac{1}{2} x \tilde{w}'_{\epsilon,j}(x) \right).
\end{aligned}$$

On the other hand

$$(8.43) \quad \phi_\epsilon^\perp = \epsilon \sum_{j=1}^N \tilde{\phi}_{\epsilon,j} + O(\epsilon^2) = \epsilon \sum_{j=1}^N \phi_j \left( \frac{x - t_j^\epsilon}{\epsilon} \right) + O(\epsilon^2).$$

Using (8.41) and comparing (8.42) with (8.43), we obtain (8.36). □

From Lemma 8.4 and (8.40), we have that

$$(8.44) \quad (\psi_\epsilon^\perp(t_1^\epsilon), \dots, \psi_\epsilon^\perp(t_N^\epsilon))^T = -2\epsilon \mathcal{G}_D \mathcal{H} \mu^{3/2} \left[ \nabla \xi + \frac{3}{4} \mathcal{H} \mu^{-1} \mu' \right] \mathbf{a}^0 + O(\epsilon^2).$$

Further,

$$\begin{aligned}
(8.45) \quad \psi_\epsilon^\perp(t_j^\epsilon + \epsilon y) - \psi_\epsilon^\perp(t_j^\epsilon) &= 2\epsilon^2 y \sum_{k=1}^N \nabla_{t_j^\epsilon} G_D(t_j^\epsilon, t_k^\epsilon) \hat{\xi}_k \mu_k^{3/2} \frac{\int_{\mathbb{R}} w \phi_k dy}{\int_{\mathbb{R}} w^2 dy} + O(\epsilon^3) \\
(\psi_\epsilon^\perp(t_1^\epsilon + \epsilon y) - \psi_\epsilon^\perp(t_1^\epsilon), \dots, \psi_\epsilon^\perp(t_N^\epsilon + \epsilon y) - \psi_\epsilon^\perp(t_N^\epsilon))^T &= -2\epsilon^2 (\nabla \mathcal{G}_D) \mathcal{H} \mu^{3/2} \left[ \nabla \xi + \frac{3}{4} \mathcal{H} \mu^{-1} \mu' \right] \mathbf{a}^0 + O(\epsilon^3).
\end{aligned}$$

Finally we prove the key lemma – Lemma 8.1.

**Proof of Lemma 8.1:** The computation of  $J_1$  follows from Lemmas 8.2 and 8.3: In fact,

$$\begin{aligned}
J_{1,l} &= -\epsilon \sum_{k=1}^N a_k^\epsilon \int_{-1}^1 \frac{\tilde{w}_{\epsilon,l}^2}{\bar{H}_\epsilon^2} \left( \psi_{\epsilon,k} - \bar{H}_\epsilon' \delta_{lk} \right) \tilde{w}'_{\epsilon,l} dx + o(\epsilon^2) \\
&= -\epsilon \sum_{k=1}^N a_k^\epsilon \int_{-1}^1 \frac{\tilde{w}_{\epsilon,l}^2}{\bar{H}_\epsilon^2} \left( \psi_{\epsilon,k}(t_l) - \bar{H}_\epsilon'(t_l) \delta_{lk} \right) \tilde{w}'_{\epsilon,l} dx + o(\epsilon^2) \\
&\quad -\epsilon \sum_{k=1}^N a_k^\epsilon \int_{-1}^1 \frac{\tilde{w}_{\epsilon,l}^2}{\bar{H}_\epsilon^2} \left( [\psi_{\epsilon,k}(x) - \bar{H}_\epsilon'(x) \delta_{lk}] - [\psi_{\epsilon,k}(t_l) - \bar{H}_\epsilon'(t_l) \delta_{lk}] \right) \tilde{w}'_{\epsilon,l} dx + o(\epsilon^2) \\
&= J_{8,l} + J_{9,l}.
\end{aligned}$$

For  $J_{8,l}$ , we use Lemma 8.2 to obtain

$$(8.46) \quad J_{8,l} = -\frac{2}{3}\epsilon \sum_{k=1}^N a_k^\epsilon \int_{-1}^1 \frac{\tilde{w}_{\epsilon,l}^3}{\bar{H}_\epsilon^3} \bar{H}'_\epsilon \left( \psi_{\epsilon,k}(t_l) - \bar{H}'_\epsilon(t_l) \delta_{lk} \right) dx + o(\epsilon^2)$$

$$(8.47) \quad = -\frac{2}{3}\epsilon^2 \sum_{k=1}^N a_k^\epsilon \left( \int_R w_l^3 dy \right) \bar{H}'_\epsilon(t_l^\epsilon) \left( \psi_{\epsilon,k}(t_l) - \bar{H}'_\epsilon(t_l) \delta_{lk} \right) + o(\epsilon^2).$$

Similarly,

$$(8.48) \quad \begin{aligned} J_{9,l} &= \epsilon^2 \hat{\xi}_l \int_R \left( y w_l^2 w'_l(y) \right) dy \sum_{k=1}^N \nabla_{t_l^\epsilon} \nabla_{t_k^\epsilon} G_D(t_l^\epsilon, t_k^\epsilon) \hat{\xi}_k^2 \mu_k^{3/2} a_k^\epsilon + o(\epsilon^2) \\ &= -\epsilon^2 \left( \frac{1}{3} \int_R w^3 dy \right) \mu_l^{5/2} \hat{\xi}_l \sum_{k=1}^N \left( \nabla_{t_l^\epsilon} \nabla_{t_k^\epsilon} G_D(t_l^\epsilon, t_k^\epsilon) - q_{lk} \delta_{lk} \right) \hat{\xi}_k^2 \mu_k^{3/2} a_k^\epsilon + o(\epsilon^2). \end{aligned}$$

Combining (8.47) and (8.48), and using (8.6), Lemma 8.2, Lemma 8.3, (2.19) and (2.20), we obtain (8.21).

For  $J_{2,l}$ , we have by Lemma 8.4

$$J_{2,l} = \epsilon \bar{H}'_\epsilon(t_l) \int_{-1}^1 w_l^2 \phi_\epsilon^1 dx + o(\epsilon^2),$$

where

$$(8.49) \quad \bar{H}'_\epsilon(t_l) = \sum_{k=1}^N \nabla_{t_l} \mathcal{G}_D(t_l, t_k) \hat{\xi}_k^2 \mu_k^{3/2} = -\frac{5}{4} \hat{\xi}_l \mu_l^{-1} \mu'_l + O(\epsilon)$$

by (8.6), and

$$\int_{-1}^1 w_l^2 \phi_\epsilon^1 dx = -\epsilon \mu_l^{5/2} \left( \int_R w^3 dy \right) \left[ \sum_{j=1}^N (\nabla_{t_j^\epsilon} \hat{\xi}_l) a_j^\epsilon + \frac{5}{6} \hat{\xi}_l \mu_l^{-1} \mu'_l \right] + O(\epsilon^2)$$

by (8.41), (8.43), using

$$\int_R w^2 (L_0^{-1} w) dy = \int_R \left( w^3 + \frac{1}{2} y w^2 w' \right) dy = \frac{5}{6} \int_R w^3 dy,$$

which proves (8.22).

For (8.25), we have

$$(8.50) \quad \begin{aligned} J_{6,l} &= -\psi_\epsilon^\perp(t_l^\epsilon) \int_{-1}^1 \frac{\tilde{w}_{\epsilon,l}^2}{\bar{H}_\epsilon^2} \tilde{w}'_{\epsilon,l} dx \\ &= -\frac{2}{3} \psi_\epsilon^\perp(t_l^\epsilon) \int_{-1}^1 \frac{\tilde{w}_{\epsilon,l}^3}{\bar{H}_\epsilon^3} \bar{H}'_\epsilon dx + o(\epsilon^2) \\ &= -\epsilon \frac{2}{3} \bar{H}'_\epsilon(t_l^\epsilon) \psi_\epsilon^\perp(t_l^\epsilon) \mu_l^{5/2} \left( \int_R w^3 dy \right) + o(\epsilon^2). \end{aligned}$$

Then (8.25) follows from (8.6) and (8.44).

For  $J_7$  we have

$$(8.51) \quad J_7 = - \int_{-1}^1 \frac{\tilde{w}_{\epsilon,l}^2}{\bar{H}_\epsilon^2} (\psi_\epsilon^\perp(x) - \psi_\epsilon^\perp(t_l^\epsilon)) w'_{\epsilon,l} dx + o(\epsilon^2).$$

Now (8.26) follows from (8.41), (8.44) and (8.46).

(8.24) follows from Lemma 8.4.

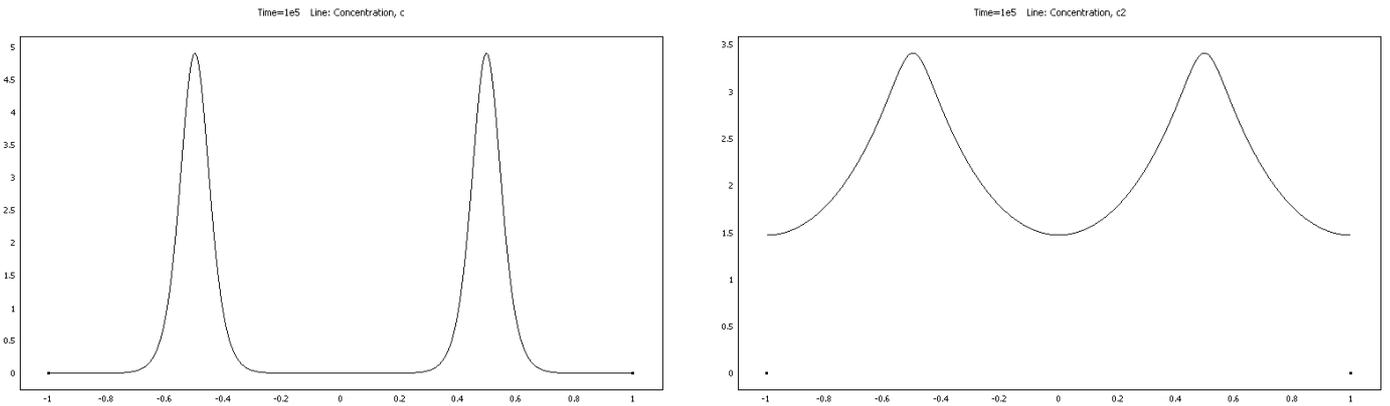
□

### 9. NUMERICAL SIMULATIONS

We now show some numerical simulations for effects of precursors in the behavior of system (1.2). We choose  $\Omega = (-1, 1)$ ,  $\tau = 0.1$  and varying diffusion constants (first  $\epsilon^2 = 0.001$ ,  $D = 0.1$  and second  $\epsilon^2 = 0.0001$ ,  $D = 0.01$ ).

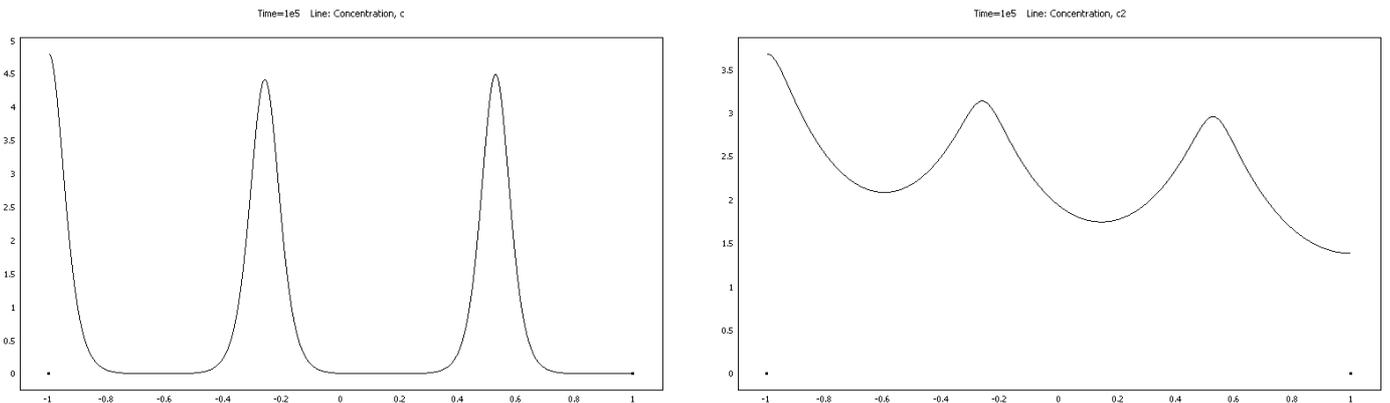
In each situation we always present the final state (for  $t = 10^5$ ) which in all cases is numerically stable (long-time limit). Always  $A$  is shown on the left,  $H$  on the right.

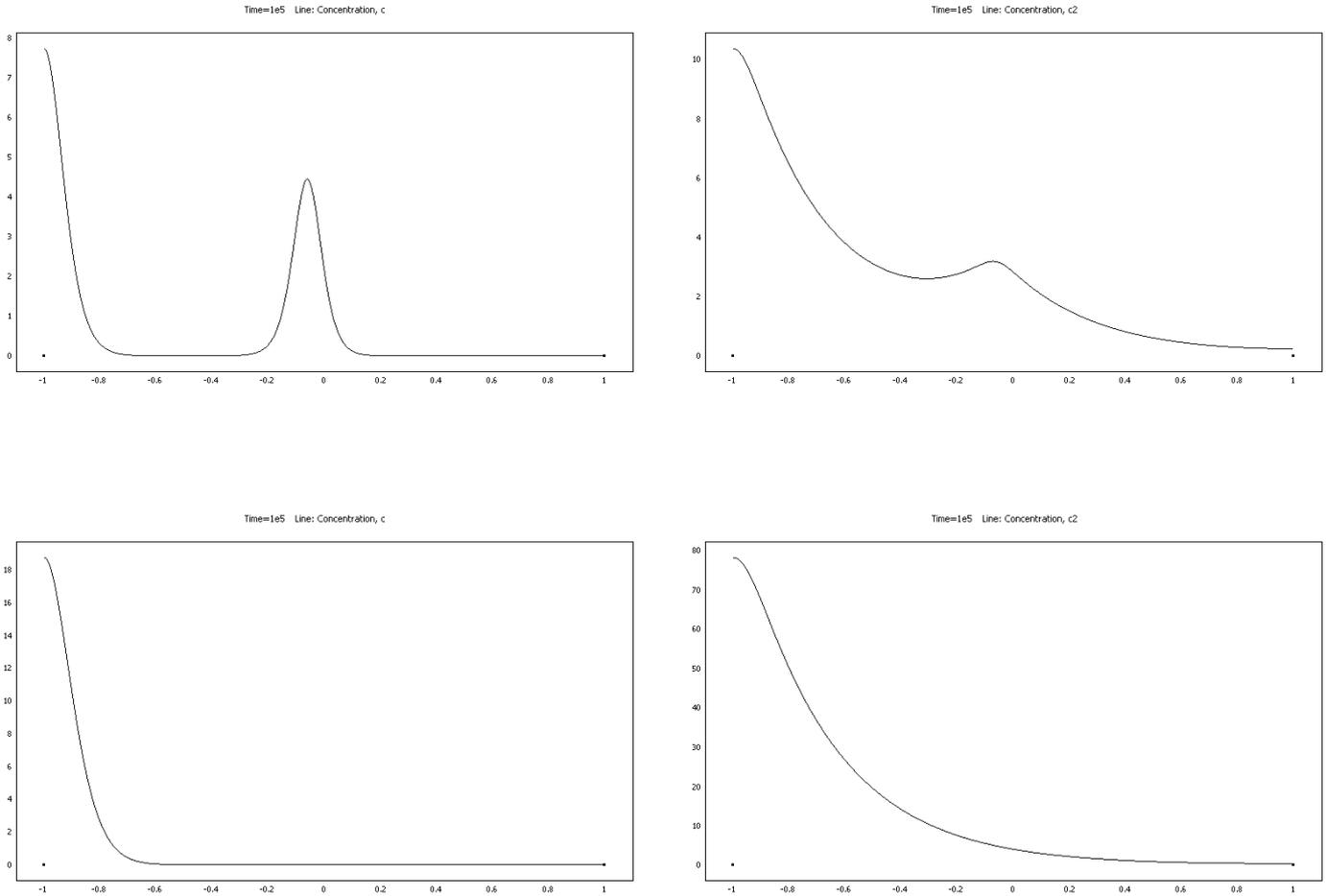
We first consider the system without precursor  $\mu(x) \equiv 1$ ,  $\epsilon^2 = 0.001$ ,  $D = 0.1$ .



**Figure 1.** Two Spikes for (1.2) with  $\epsilon^2 = 0.001$ ,  $D = 0.1$ ,  $\mu \equiv 1$  (i.e. no precursor). The two spikes are symmetric: They have the same amplitude and the spacing is regular.

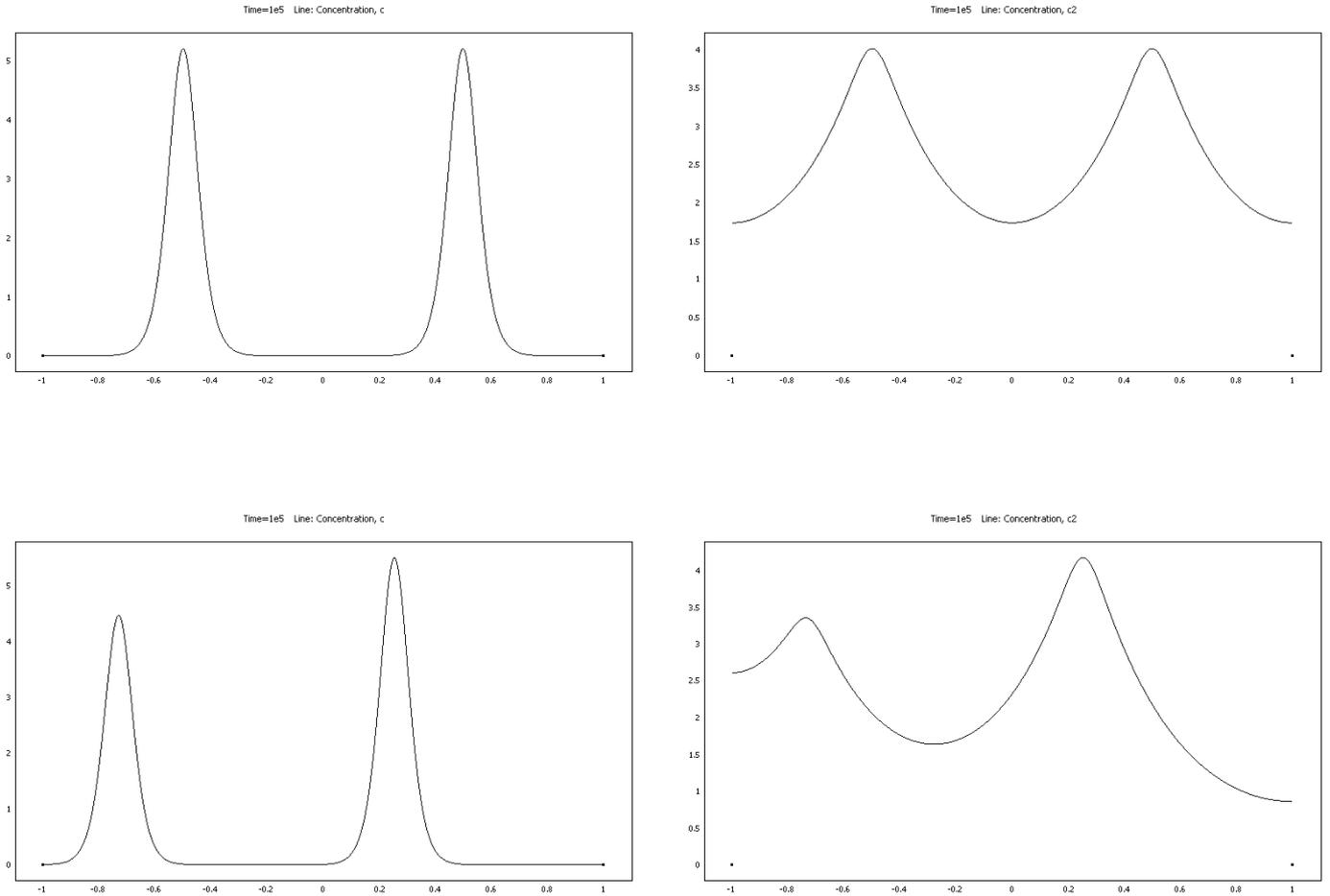
Choosing a precursor with linear gradient we have the following picture.





**Figure 2.** Multiple spikes in the precursor case for (1.2) with  $\epsilon^2 = 0.001$ ,  $D = 0.1$  and  $\mu = 1 + 0.1x$  (top row),  $\mu = 1 + 0.5x$  (middle row),  $\mu = 1 + 0.9x$  (bottom row). Note that the number of spikes changes depending on the strength of the precursor: As the precursor becomes more pronounced the number of spikes decreases and they move closer to the left side of the interval where the precursor is smaller. The spikes are asymmetric: They have different amplitudes and the spacing is irregular.

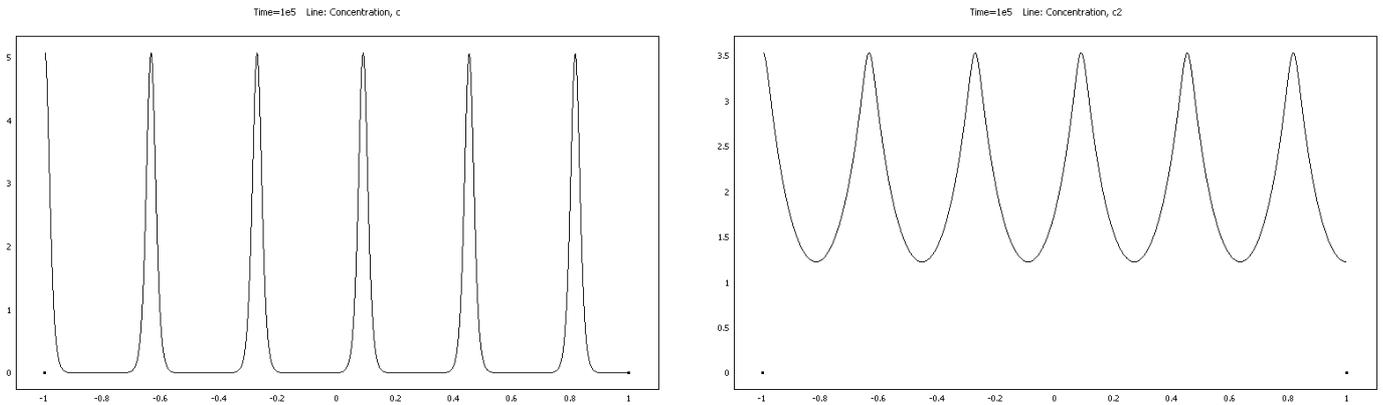
Choosing a precursor with general gradient we have the following picture. The profile has the shape of a cosine function which in leading order gives a quadratic profile near the maxima and minima. Again the spikes move to values of smaller  $\mu$ .



**Figure 3.** We simulate (1.2) with  $\epsilon^2 = 0.001$ ,  $D = 0.1$  and  $\mu(x) = 1 + 0.1 \cos(2\pi x)$  (top row) or  $\mu(x) = 1 + 0.1 \cos(4\pi x)$  (bottom row). In the first case we have two spikes pushed away from the middle (compared to Figure 1), in the second case we have an asymmetric pattern of spikes with two different amplitudes.

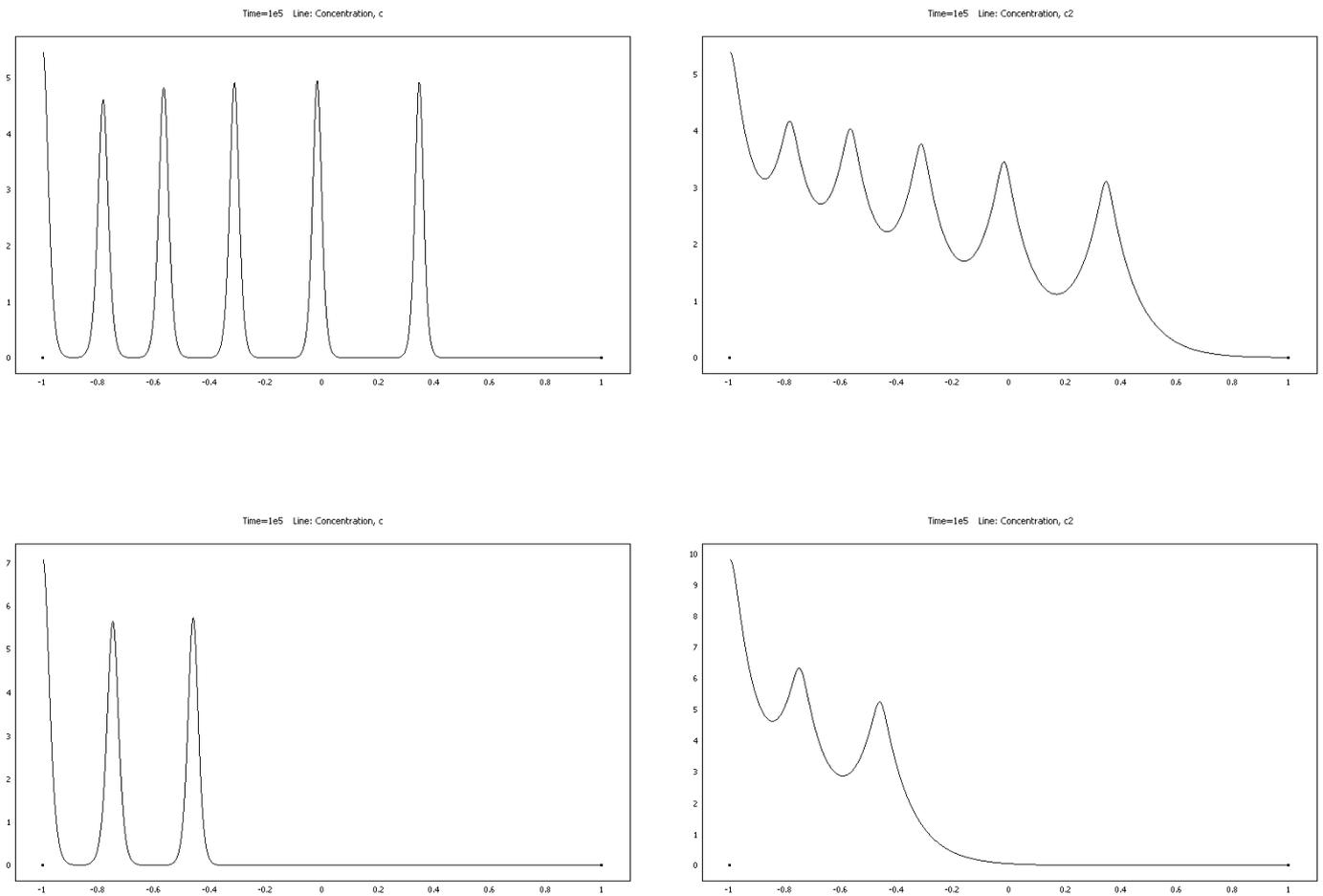
Finally we do the simulations again with smaller diffusion constants which results in a higher number of spikes. For the rest of the figures we choose  $\epsilon^2 = 0.0001$ ,  $D = 0.01$ .

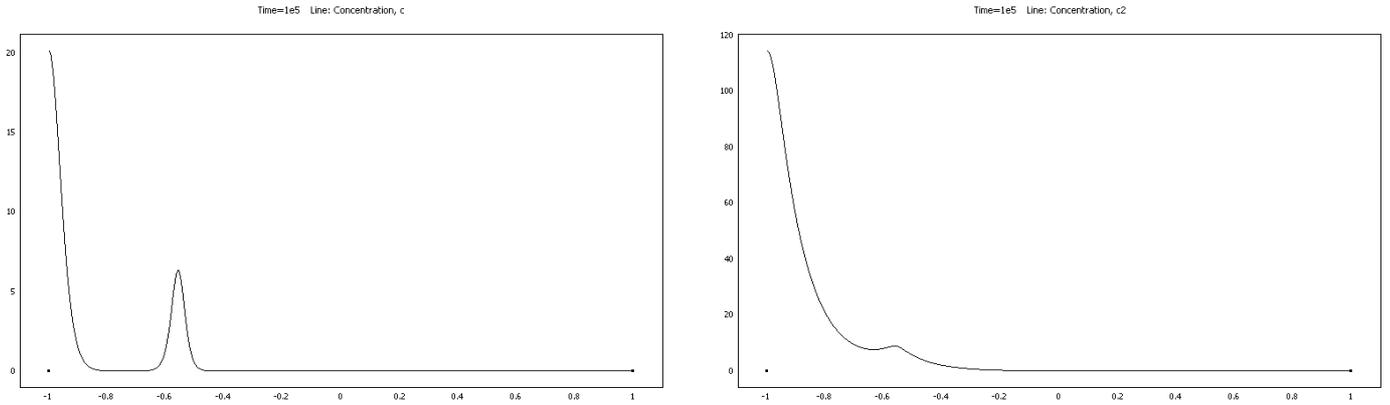
We first consider the system without precursor  $\mu(x) \equiv 1$ ,  $\epsilon^2 = 0.0001$ ,  $D = 0.01$ .



**Figure 4.** Two spikes for (1.2) with  $\epsilon^2 = 0.0001$ ,  $D = 0.01$ ,  $\mu \equiv 1$  (i.e. no precursor). The spikes are symmetric: They have the same amplitude and the spacing is regular.

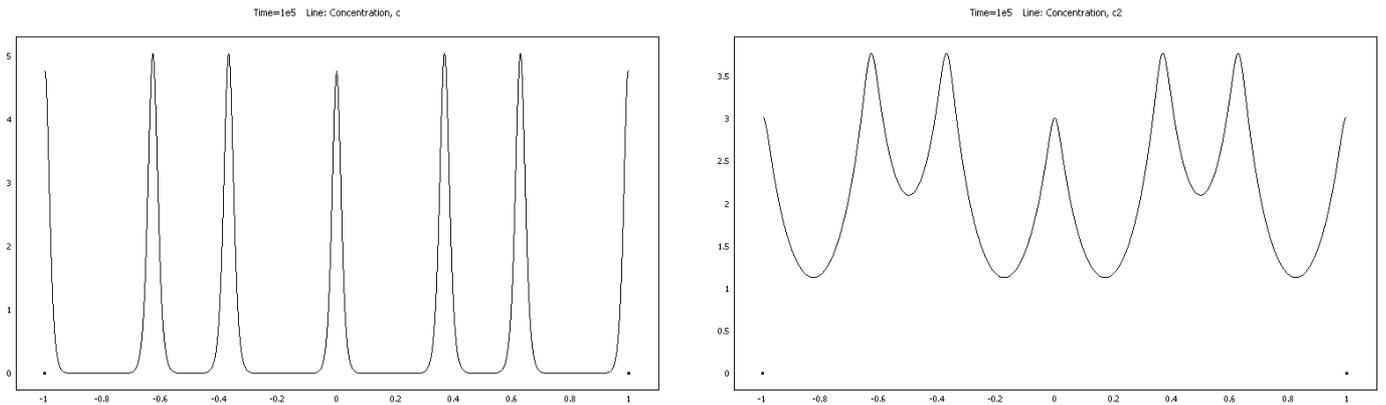
Choosing a precursor with linear gradient we have the following picture.

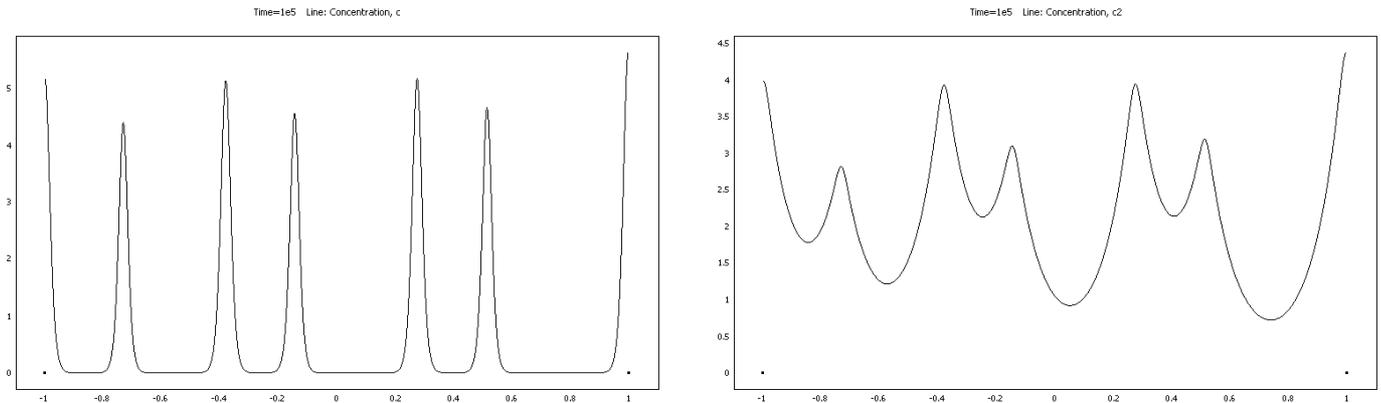




**Figure 5.** Multiple spikes in the precursor case for (1.2) with  $\epsilon^2 = 0.0001$ ,  $D = 0.01$  and  $\mu = 1 + 0.1x$  (top row),  $\mu = 1 + 0.5x$  (middle row),  $\mu = 1 + 0.9x$  (bottom row). Note that the number of spikes changes depending on the strength of the precursor: As the precursor becomes more pronounced the number of spikes decreases and they move closer to the left side of the interval where the precursor is smaller. The spikes are asymmetric: They have different amplitudes and the spacing is irregular.

Choosing a precursor with general gradient we have the following picture. The profile has the shape of a cosine function which in leading order gives a quadratic profile. Again the spikes move to values of smaller  $\mu$ .





**Figure 6.** We simulate (1.2) with  $\epsilon^2 = 0.0001$ ,  $D = 0.01$  and  $\mu(x) = 1 + 0.1 \cos(2\pi x)$  (top row) or  $\mu(x) = 1 + 0.1 \cos(3\pi x)$  (bottom row). In both cases we have an asymmetric pattern of spikes with two different amplitudes.

The effects of precursors on spiky solutions explored in this paper such as asymmetric positions or amplitudes of spikes or movement of spikes to positions with small precursor values play an important role in a variety of biological models such as animal skin patterns, formation of head structure in hydra, segmentation in *Drosophila melanogaster* or ecology. We plan to shed more light on these issues in the future, in particular in the higher-dimensional case, combining analysis with simulation and applying the outcomes to biological observations and experiments.

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