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Institut de mathématiques de Toulouse

ReaDi 7th Workshop - 28 oct. 2014



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└─ Influence of a line of fast diffusion └─ The model

1 Influence of a line of fast diffusion

- The model
- Questions

2 Propagation enhancement in the KPP case

- Comparison : the homogeneous case
- KPP propagation with a line of fast diffusion
- Robustness ?

3 Study of the travelling waves

- Results
- Sketch of proof of Theorem 2

4 Perspectives



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Influence of a line of fast diffusion

L The model

Model under study

Unknowns u(t,x), v(t,x,y)

$$\frac{\partial_t u - D\partial_{xx} u = v(x,0) - \mu u}{d\partial_y v = \mu u - v(x,0)}$$

$$\partial_t v - d\Delta v = f(v)$$

 $\partial_{y}v = 0$

(1)

Travelling waves $u(t,x) = \phi(x+ct), v(t,x,y) = \psi(x+ct,y)$ connecting (0,0) and $(1/\mu, 1)$?



└─ The model

• Unknowns c > 0, $\phi(x), \psi(x, y)$:

$$egin{aligned} 0 \leftarrow \phi & -D\phi'' + c\phi' = \psi(x,0) - \mu\phi & \phi
ightarrow 1/\mu \ & d\partial_y \psi = \mu \phi - \psi(x,0) \end{aligned}$$

$$0 \leftarrow \psi$$
 $-d\Delta \psi + c\partial_x \psi = f(\psi)$ $\psi \rightarrow 1$

$$\partial_v \psi = 0$$

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Existence ? Influence of D on the velocity c ?

Influence of a line of fast diffusion

- The model

Motivation : initial model

Proposed by Berestycki, Roquejoffre, Rossi :

$$\frac{\partial_t u - D\partial_{xx}^2 u = v(t, x, 0) - \mu u}{d\partial_v v = \mu u - v}$$

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Influence of a line of fast diffusion

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Comparison principle.



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Comparison principle.

 Ecological motivation : transportation networks increase the speed of biological invasions.

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Influence of a line of fast diffusion

• Ex. : the pine processionary moth. Thought to move northwards because of climate change, but roads also thought to play a role.



Figure: Pine processionary from Auray (Britain). Source : Wikipédia



Influence of a line of fast diffusion

Questions

Questions

- Long-time behaviour of u, v ?
- Influence of the road ?



Propagation enhancement in the KPP case

Comparison : the homogeneous case

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Robustness ?

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- Propagation enhancement in the KPP case
 - Comparison : the homogeneous case

Comparison : the homogeneous case

Theorem-definition (Aronson-Weinberger 1975)

Let
$$u_t - \Delta u = u(1-u)$$
 with $u_0 \in \mathcal{C}^{\infty}_c$, $0 \le u_0 \le 1$, $u_0 \not\equiv 0$. Then

- For all c > 2, $\lim_{t \to +\infty} \sup_{|x| \ge ct} u(t, x) = 0$
- For all c < 2, $\lim_{t \to +\infty} \inf_{|x| \le ct} u(t, x) = 1$

- Propagation enhancement in the KPP case
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Here $c^* = 2$ is called **propagation speed**.



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Remarks

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$$2 = 2\sqrt{f'(0)}$$
 with $f(u) = u(1-u)$.

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What is the influence of *D* on the **propagation speed** in direction *e*₁ in our model ?

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Propagation enhancement in the KPP case

KPP propagation with a line of fast diffusion

With a line of fast diffusion

Theorem (Berestycki, Roquejoffre, Rossi 2012)

Let f(v) be such that $f(v) \le f'(0)v$ (KPP assumption). There is a propagation speed $c^*(D) > 0$ in direction e_1 that satisfies :

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• If
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• If
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If D > 2d, $c^* > c_{KPP}$ and $\frac{c^*(D)}{\sqrt{D}}$ has a positive limit as $D \to +\infty$.

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• If D > 2d, $c^* > c_{KPP}$ and $\frac{c^*(D)}{\sqrt{D}}$ has a positive limit as $D \to +\infty$.

Remark

Thus we observe a propagation enhancement phenomenon in the direction of the road.

Propagation enhancement in the KPP case

Robustness ?

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Propagation enhancement in the KPP case

└─ Robustness ?

Question

Does this phenomenon persist in more general situations ?





Robustness ?

Question

Does this phenomenon persist in more general situations ?



Figure: Example $f = \mathbf{1}_{u > \theta} (u - \theta)^2 (1 - u)$



Propagation enhancement in the KPP case

Robustness ?

This is a non trivial question since :

• The Fisher-KPP assumption enables to reduce the question to algebraic computations.





Robustness ?

This is a non trivial question since :

- The Fisher-KPP assumption enables to reduce the question to algebraic computations.
- It could be necessary for the enhancement to happen : for example

$$u_t + (-\Delta)^{\alpha} u = f(u)$$

propagates initially c.c. datum at exponential speed (Cabré, Coulon, Roquejoffre), but if f has a threshold then propagation stays linear in time (Metllet, Roquejoffre, Sire).



- Study of the	travelling	waves
└─ _{Results}		

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Study of the travelling waves

Point of view : the travelling waves

Simplification : study the problem in a strip with a Neuman b.c. (a barrier). Legitimate since we look only in the e₁ direction.



Study of the travelling waves

Point of view : the travelling waves

- Simplification : study the problem in a strip with a Neuman b.c. (a barrier). Legitimate since we look only in the e₁ direction.
- The notion of propagation speed reveals non-trivial dynamics : the travelling waves. Do they exist here ? What is their velocity ?



Study of the travelling waves

Point of view : the travelling waves

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- The notion of propagation speed reveals non-trivial dynamics : the travelling waves. Do they exist here ? What is their velocity ?

 \rightarrow We are led to the study of (2).

Study of the travelling waves

Results

Theorem 1 (D., 2013) : existence of travelling fronts

• There exists (c, ϕ, ψ) a solution of (2)



└─ Study of the travelling waves └─ Results

Results

Theorem 1 (D., 2013) : existence of travelling fronts

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- There exists (c, ϕ, ψ) a solution of (2)
- $0 < \phi < \frac{1}{\mu}$, $0 < \psi < 1$, and $\partial_x \phi, \partial_x \psi > 0$.

└─ Study of the travelling waves └─ <u>Results</u>

Results

Theorem 1 (D., 2013) : existence of travelling fronts

• There exists
$$(c, \phi, \psi)$$
 a solution of (2)

•
$$0 < \phi < \frac{1}{\mu}$$
, $0 < \psi < 1$, and $\partial_x \phi, \partial_x \psi > 0$.

If
$$(\underline{c}, \overline{\phi}, \overline{\psi})$$
 solves (2), then $\underline{c} = c$ and there exists $r \in \mathbb{R}$ s.t. $\overline{\phi}(\cdot + r) = \phi(\cdot)$ and $\overline{\psi}(\cdot + r) = \psi(\cdot)$.

└─ Study of the travelling waves └─ Results

Continuation to

$$-d\psi^{\prime\prime}+c\psi^{\prime}=f(\psi),\ \psi(-\infty)=0,\psi(+\infty)=1$$

$$0 \leftarrow \psi$$
 $-d\Delta \psi + c\partial_x \psi = f(\psi)$ $\psi \rightarrow 1$

 $\partial_y\psi=0$



Study of the travelling waves

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Step 1 : impose $\mu\phi = \psi$ on the road via $\varepsilon \in (0, 1)$.



Study of the travelling waves

$$egin{aligned} & d\partial_y\psi=rac{D}{\mu}\partial_{xx}\psi-rac{c}{\mu}\partial_x\psi\ 0\leftarrow\psi&-d\Delta\psi+c\partial_x\psi=f(\psi)&\psi
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└─ Study of the travelling waves └─ <u>R</u>esults

$$d\partial_y \psi = rac{sD}{\mu} \partial_{xx} \psi - rac{c}{\mu} \partial_x \psi$$
 $0 \leftarrow \psi \qquad -d\Delta \psi + c\partial_x \psi = f(\psi) \qquad \psi
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Step 2 : vary D with $s \in (0, 1)$.
Study of the travelling waves

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Study of the travelling waves

$$d\partial_y\psi+\tfrac{ct}{\mu}\partial_x\psi=0$$

$$0 \leftarrow \psi \qquad -d\Delta \psi + c\partial_x \psi = f(\psi) \qquad \psi
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$$\partial_y \psi = 0$$

Step 3 : vary $\frac{1}{\mu}$ with $t \in (0, 1)$.



Study of the travelling waves

$$d\partial_y \psi = 0$$

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Interpretation : the road becomes a fence



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Interpretation : the road becomes a fence

Theorem : Kanel '69, Berestycki-Nirenberg '90

This problem has a unique solution : the planar wave.

Study of the travelling waves

Theorem 2. (D., 2014) : $D ightarrow +\infty$

The velocity of the afore mentionned wave satisfies $c(D) \sim c_{\infty} \sqrt{D}$ where $c_{\infty} > 0$ depends only on L, μ, d and f.

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• Moreover, c_{∞} is the unique admissible velocity for the following renormalised limiting model, which admits a unique travelling front $(x \leftarrow x\sqrt{D} \text{ and } c \leftarrow \frac{c}{\sqrt{D}})$ as $D \to +\infty$:

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$$0 \leftarrow \psi \qquad \qquad \mathbf{c}\partial_x \psi - \frac{d}{\mathbf{D}}\partial_{xx}\psi - d\partial_{yy}\psi = f(\psi) \qquad \qquad \psi \to 1$$

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Study of the travelling waves

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$$d\partial_y \psi = \mu \phi - \psi(\mathbf{x}, \mathbf{0})$$

$$\mathsf{0} \leftarrow \psi \qquad \qquad \mathsf{c}_{\infty} \partial_x \psi - d \partial_{yy} \psi = f(\psi) \qquad \qquad \psi
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Study of the travelling waves Results

Remarks

Despite the non-standard diffusion, the limiting model is well-posed : this solution can be obtained by a direct method without using the "regularisation" $-\frac{d}{D}\partial_{xx}$.



Study of the travelling waves

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- Thus there is a regularisation effect in x due to the road and the term $c\partial_x v$: this has to be seen in the light of regularity in kinetic equations.



Study of the travelling waves

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- Despite the non-standard diffusion, the limiting model is well-posed : this solution can be obtained by a direct method without using the "regularisation" $-\frac{d}{D}\partial_{\infty}$.
- Thus there is a regularisation effect in x due to the road and the term $c\partial_x v$: this has to be seen in the light of regularity in kinetic equations.
- When c = 0 one can show that there are only discontinuous solutions : hence the $c\partial_x v$ term is necessary.

Study of the travelling waves

Parallel : speed-up of a front by a shear flow

Model :

$$\partial_t v + A\alpha(y)\partial_x v = \Delta v + f(v), \qquad t \in \mathbb{R}, (x, y) \in \mathbb{R} \times \mathbb{R}^{N-1}$$
 (4)

A>1 large, lpha(y) smooth and $(1,\cdots,1)$ -periodic and Hörmander cd :

$$\exists r \in \mathbb{N}^* \text{ s.t. } \sum_{1 \leq |\zeta| \leq r} |D^{\zeta} \alpha(y)| > 0$$



Study of the travelling waves

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$$\exists r \in \mathbb{N}^* \text{ s.t. } \sum_{1 \leq |\zeta| \leq r} |D^{\zeta} \alpha(y)| > 0$$

T.W. equation c > 0, v(t, x) = u(x - ct, y):

$$\begin{cases} \Delta u + (c - A\alpha(y))\partial_x u + f(u) = 0, & (x, y) \in \mathbb{R} \times \mathbb{R}^{N-1} \\ \lim_{x \to +\infty} u(x, y) \equiv 0 \text{ uniformly in } \mathbb{T}^{N-1} \\ \lim_{x \to -\infty} u(x, y) \equiv 1 \text{ uniformly in } \mathbb{T}^{N-1} \end{cases}$$

└─ Study of the travelling waves └─ Results

Theorem (Hamel-Zlatoš 2013)

There exists $\gamma^* \ge \int_{\mathbb{T}^{N-1}} \alpha(y) dy$ s.t. the speed c of travelling fronts of (4) satisfies

$$\lim_{A\to+\infty}\frac{c}{A}=\gamma^*$$



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$$\lim_{A\to+\infty}\frac{c}{A}=\gamma^{*}$$

Moreover γ^{\ast} is the unique admissible velocity for the following degenerate system

$$\begin{cases} \Delta_y U + (\gamma - \alpha(y))\partial_x U + f(U) = 0 \text{ in } D'(\mathbb{R} \times \mathbb{T}^{N-1}) \\ 0 \le U \le 1 \text{ a.e. in } \mathbb{R} \times \mathbb{T}^{N-1} \\ \lim_{x \to +\infty} U(x, y) \equiv 0 \text{ uniformly in } \mathbb{T}^{N-1} \\ \lim_{x \to -\infty} U(x, y) \equiv 1 \text{ uniformly in } \mathbb{T}^{N-1} \end{cases}$$

$$(5)$$

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Study of the travelling waves

Sketch of proof of Theorem 2

1 Influence of a line of fast diffusion

- The model
- Questions

2 Propagation enhancement in the KPP case

- Comparison : the homogeneous case
- KPP propagation with a line of fast diffusion

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Robustness ?

3 Study of the travelling waves

- Results
- Sketch of proof of Theorem 2

4 Perspectives

Study of the travelling waves

└─ Sketch of proof of Theorem 2

Main idea

Renormalise (2) with $x \leftarrow x\sqrt{D}$ and $c \leftarrow c/\sqrt{D}$

$$\begin{array}{ccc} \mathbf{0} \leftarrow \phi & -\phi'' + \mathbf{c}\phi' = \psi(x, \mathbf{0}) - \mu\phi & \phi \rightarrow 1/\mu \\ \\ \hline \\ \mathbf{d}\partial_y \psi = \mu\phi - \psi(x, \mathbf{0}) \end{array}$$

$$0 \leftarrow \psi$$
 $\mathbf{c} \partial_x \psi - \frac{d}{\mathbf{D}} \partial_{xx} \psi - d \partial_{yy} \psi = f(\psi)$ $\psi \rightarrow 1$

$$\partial_y \psi = 0 \tag{6}$$

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Study of the travelling waves

└─ Sketch of proof of Theorem 2

Main idea

Renormalise (2) with $x \leftarrow x\sqrt{D}$ and $c \leftarrow c/\sqrt{D}$

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$$\partial_y \psi = 0$$
 (6)

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Show :

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$$\exists m, M > 0$$
 such that $m \leq c(D) \leq M$.

• Uniqueness of the limiting point of c(D).

Study of the travelling waves

└─ Sketch of proof of Theorem 2

Upper bound : exponential supersolution

Study exponential solutions : $\exists \lambda > c$ and $C_1, C_2 > 0$ s.t. on $x \leq 0$:

$$C_1 e^{\lambda x} \leq \mu u, v \leq C_2 e^{\lambda x}$$



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If
$$c^2(1-d/D) \ge \text{Lip}f$$
 then $\mu \bar{u} = \bar{v} = e^{cx}$ is a supersolution of (6).



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- If $c^2(1-d/D) \ge \text{Lip}f$ then $\mu \bar{u} = \bar{v} = e^{cx}$ is a supersolution of (6).
- Sliding argument : impossible.

$$c(D) \leq \sqrt{rac{D}{D-d} \mathsf{Lipf}} \sim_{D \to +\infty} \sqrt{\mathsf{Lipf}}$$

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Study of the travelling waves

└─ Sketch of proof of Theorem 2

Lower bound : uniform continuity estimate

Let $D_n \to +\infty$. Suppose by contradiction $c_n \to 0$.



Study of the travelling waves

Sketch of proof of Theorem 2

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Study of the travelling waves

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$$c_n = rac{1}{L+1/\mu} \int_{\Omega_L} f(\psi_n) o 0$$

(6)× ψ_n and IBP :



Study of the travelling waves

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(6)× ψ_n and IBP :

$$\frac{d}{D_n} \int_{\Omega_L} \partial_x \psi_n^2 + d \int_{\Omega_L} \partial_y \psi_n^2 + \int_{\mathbb{R}} \phi_n' \partial_x \psi_n(\cdot, 0) + c_n \int_{\mathbb{R}} \phi_n' \psi_n(\cdot, 0) + \frac{c_n L}{2} = \int_{\Omega_L} f(\psi_n) \psi_n$$
(7)

Study of the travelling waves

└─ Sketch of proof of Theorem 2

Translation normalisation :

 $\psi_n(0,0) = \theta_1 \in (\theta,1)$



Study of the travelling waves

Sketch of proof of Theorem 2

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Convolution estimate + Markov inequality : for all $\delta > 0$, for all $n \ge N$ there exists $J_n \subset [-1, 1]$ a borelian with $|J_n| = 1$ s.t. on $J_n \times [-L, 0]$

$$(1-\delta) heta_1 \leq \psi_n(x,y) \leq (1+\delta) heta_1$$

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so that

Study of the travelling waves

Sketch of proof of Theorem 2

Translation normalisation :

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$$(1-\delta) heta_1 \leq \psi_n(x,y) \leq (1+\delta) heta_1$$

so that $\left(1+\frac{L}{\mu}\right)c_n = \int_{\Omega_L} f(\psi_n) \ge \int_{J_n \times [-L,0]} f(\psi_n) \ge L \inf_{((1-\delta)\theta_1, (1+\delta)\theta_1)} f$. Contradiction for small δ .

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Study of the travelling waves

Sketch of proof of Theorem 2

Uniqueness of the limiting point

• Compactness : any (ϕ_n, ψ_n) with $D_n \to \infty$ and $c_n \to c > 0$ is bounded in H^3_{loc} (use of Gagliardo-Nirenberg and Ladyzhenskaya ineq.)



Study of the travelling waves

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- Treating x as time : extract (c, ϕ, ψ) that solves (6) with $D = +\infty$ (Jensen ineq. and heat-semigroup regularisation).



Study of the travelling waves

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- Treating x as time : extract (c, ϕ, ψ) that solves (6) with $D = +\infty$ (Jensen ineq. and heat-semigroup regularisation).
- Uniqueness of c for such a problem using a parabolic sliding : if (c, φ, ψ) and (c̄, φ, ψ) solutions with c̄ > c : call U = φ − φ, V = ψ − ψ.

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Study of the travelling waves

Sketch of proof of Theorem 2

■ Choose *a* > 0 large enough (dashed line) and :

$0 \leftarrow U$	$-U^{\prime\prime}+cU^{\prime}=V-\mu U$	V ightarrow 0
	$d\partial_y V + V = \mu U$	
$0 \leftarrow V$	$c\partial_x V - d\partial_{yy} V - rac{f(\psi) - f(\psi)}{\psi - \psi} V \geq 0$	V ightarrow 0
	$\partial_y V = 0$	
u d d h > u d d h > 1		

 $\mu\phi,\psi>\mu\underline{\phi},\underline{\psi}>1-\varepsilon$

As x → -∞ : use monotonicity and continuity of λ, get a comparison on some x < X.</p>

Contradiction.

Study of the travelling waves

Sketch of proof of Theorem 2

Direct method for the rescaled limiting problem

Mixed elliptic-parabolic theory : works well for studying



and sending length to infinity : we recover the preceding limiting solution.

- Perspectives

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Velocity enhancement of reaction-diffusion fronts by a line of fast diffusion.

Extensions

To fully answer the initial question : study the Cauchy problem with c.c. initial data. Expected scenario :



Velocity enhancement of reaction-diffusion fronts by a line of fast diffusion.

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Velocity enhancement of reaction-diffusion fronts by a line of fast diffusion.

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- Perspectives

Thank you for your attention !



- Perspectives

Happy birthday Alessandro !

