

The Dynamics of Localized Solutions of Nonlocal Reaction-Diffusion Equations

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Abstract. Many classes of singularly perturbed reaction-diffusion equations possess localized solutions where the gradient of the solution is large only in the vicinity of certain points or interfaces in the domain. The problems of this type that are considered are an interface propagation model from materials science and an activator-inhibitor model of morphogenesis. These two models are formulated as nonlocal partial differential equations. Results concerning the existence of equilibria, their stability, and the dynamical behavior of localized structures in the interior and on the boundary of the domain are surveyed for these two models. By examining the spectrum associated with the linearization of these problems around certain canonical solutions, it is shown that the nonlocal term can lead to the existence of an exponentially small principal eigenvalue for the linearized problem. This eigenvalue is then responsible for an exponentially slow, or metastable, motion of the localized structure.

1 Introduction

Certain time-dependent singularly perturbed partial differential equations exhibit a phenomenon known as dynamic metastability, whereby the solution evolves on an asymptotically exponentially long time interval as the singular perturbation parameter ϵ tends to zero. Metastable dynamics has been observed and analyzed over the past decade for several classes of problems in a one-spatial dimensional setting. Many of these results are surveyed in [25]. Although metastable behavior occurs more commonly for problems in one spatial dimension, it has now been recognized (*cf.* [1], [3], [4], [16], [26]) that it can also occur in a multi-spatial dimensional context.

In this article we survey some results for the metastable behavior of localized solutions for two different reaction-diffusion equations in a multi-dimensional domain. The two specific problems that we consider are the constrained Allen-Cahn equation with applications to materials science and the shadow problem that arises from an activator-inhibitor model of morphogenesis in the limit of large inhibitor diffusivity. A critical common feature of these two models is that they are *nonlocal* reaction-diffusion models that can be formulated as special cases of

$$(1.1a) \quad u_t = \epsilon^2 \Delta u + Q(u; \sigma_\epsilon), \quad \mathbf{x} \in D,$$

$$(1.1b) \quad \partial_n u = 0, \quad \mathbf{x} \in \partial D,$$

$$(1.1c) \quad \sigma_\epsilon \equiv \int_D g(u; \epsilon) \, d\mathbf{x}.$$

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Here $\epsilon \ll 1$, D is a bounded domain in \mathbf{R}^N with smooth boundary ∂D , and $\partial_n u$ indicates the outward normal derivative. Before discussing the outline of the paper in detail, we give a qualitative overview of the analysis and the type of asymptotic results that are obtained.

Depending on the specific conditions imposed on Q and g , (1.1) can possess localized solutions where the gradient of the solution is large only in the vicinity of certain points or interfaces of dimension $N - 1$ in the domain. For the activator-inhibitor problem, the special type of solution we consider is a spike. A spike is a radially symmetric function localized at some specific point in the domain, with the solution decaying exponentially away from the center of the spike. For the constrained Allen-Cahn equation, we consider a localized solution that is asymptotically piecewise constant but that varies rapidly across a spherical interface of a given radius that separates the two constant states. The internal layer solution decays exponentially onto these two states. This type of solution is referred to as a bubble. The specific conditions on Q and g that yield these solutions are given in Sections 2 and 4 below.

Thus, a common feature of these two problems is that in all of \mathbf{R}^N , (1.1a), (1.1c) admits a canonical radially symmetric solution of the form $u_q(\epsilon^{-1}r; \epsilon)$ as $\epsilon \rightarrow 0$, where u_q is exponentially localized and $r \equiv |\mathbf{x} - \mathbf{x}_0|$. Here $\mathbf{x}_0 \in D$ is the center of the localized structure. In terms of u_q , the goal is to construct as $\epsilon \rightarrow 0$ an equilibrium solution to (1.1) of the form $u(\mathbf{x}) \sim u_q$, for some $\mathbf{x}_{0\epsilon} \in D$ to be determined. For the time-dependent problem we wish to determine whether (1.1) has a solution of the form $u(\mathbf{x}, t) \sim u_q$, where $\mathbf{x}_0 = \mathbf{x}_0(t)$ satisfies a differential equation that evolves exponentially slowly in time as $\epsilon \rightarrow 0$. The essential feature that is needed for the existence of such a metastable behavior is to show that the principal eigenvalue of the nonlocal eigenvalue problem associated with linearizing (1.1) around u_q is exponentially small.

The nonlocal term in (1.1) is critical for ensuring this condition on the spectrum of the linearization. To see this, suppose that Q in (1.1) is independent of σ_ϵ and that the resulting problem is capable of supporting a radially symmetric solution in all of \mathbf{R}^N that has exponential decay. For such a problem, there will always be one eigenvalue bounded above from zero as well as N zero eigenvalues due to translation invariance. As a result of the exponential localization of u_q , these eigenvalues get perturbed by only exponentially small terms by the presence of the finite domain. Thus, for the local problem in a finite domain, there is still a positive principal eigenvalue, which eliminates the possibility of metastability. However, when the nonlocal effect σ_ϵ is present in (1.1), the corresponding eigenvalue problem that determines the stability of the localized solution is nonlocal. Under certain simple conditions on $g(u)$, the nonlocal term in this eigenvalue problem has only an exponentially small effect on the eigenspace associated with the exponentially small eigenvalues. Thus, the nonlocal eigenvalue problem still retains the exponentially small eigenvalues associated with the local problem. The key step in the analysis then is reduced to ascertaining whether the nonlocal term in the eigenvalue problem is sufficiently strong to push the positive eigenvalue associated with the local problem into the left half-plane. If this occurs, then the exponentially small eigenvalues will be the principal eigenvalues associated with the linearization, and metastable dynamics will occur. This hypothesized behavior of the spectrum of the linearized problem is precisely what has been found for the activator-inhibitor problem and for the constrained Allen-Cahn equation.

To characterize the metastable dynamics, we first assume that the initial condition for (1.1) is $u(\mathbf{x}, 0) = u_q[\epsilon^{-1}|\mathbf{x} - \mathbf{x}_0(0)|]$, for some $\mathbf{x}_0(0) \in D$. We then look for a solution

to (1.1) in the form $u \sim u_q[\epsilon^{-1}|\mathbf{x} - \mathbf{x}_0(t)|]$, for some $\mathbf{x}_0(t)$ to be determined. To derive a differential equation for $\mathbf{x}_0(t)$, we let

$$(1.2) \quad u(\mathbf{x}, t) = u_q[\epsilon^{-1}|\mathbf{x} - \mathbf{x}_0(t)|] + v(\mathbf{x}, t),$$

where $v \ll u_q$. Substituting (1.2) into (1.1), we obtain the linearized problem for v

$$(1.3a) \quad v_t + \partial_t u_q = L_\epsilon v \equiv \epsilon^2 \Delta v + Q_u v + Q_\sigma \int_D g_u v \, d\mathbf{x}, \quad \mathbf{x} \in D,$$

$$(1.3b) \quad \partial_n v = -\partial_n u_q, \quad \mathbf{x} \in \partial D.$$

The coefficients in the differential operator are evaluated at u_q . Next, under certain conditions on the nonlinearity (which must be checked on a case-by-case basis), the principal eigenfunctions of L_ϵ are exponentially close to the translation eigenfunctions $\partial_{x_j} u_q$ for $j = 1, \dots, N$. These eigenfunctions, which must be modified by boundary layer correction terms near ∂D in order to satisfy the no-flux condition on the boundary of the domain, are associated with exponentially small eigenvalues. These eigenvalues allow us to make the quasi-steady approximation $v_t \ll \partial_t u_q$ in (1.3). Then, the solution v to this problem must satisfy the limiting solvability conditions that the “residual” is orthogonal to the eigenspace associated with the exponentially small eigenvalues as $\epsilon \rightarrow 0$. From this projection step, which is similar to a Lyapunov-Schmidt reduction, and from certain key asymptotic exponential estimates for the translation eigenfunctions on the boundary of the domain, an explicit asymptotic differential equation for $\mathbf{x}_0(t)$, characterizing the metastable dynamics, is derived. For the two specific problems considered below, \mathbf{x}_0 moves exponentially slowly in the direction of the closest point on the boundary of the domain, whenever that point is uniquely defined. It then eventually attaches to the boundary.

When the localized structure becomes attached to the boundary, the dynamics is often of a very different nature. In particular, when the boundary is curved, a spike solution will creep along the boundary driven by the variation in the curvature in two dimensions and by the gradient of the mean curvature in three dimensions. The spike then reaches a stable equilibrium point at a local maxima of these curvatures. However, if the spike becomes attached to a flat portion of the boundary, it will again move only in response to exponentially weak or, metastable, forces. Similar qualitative features occur for the motion of a bubble for the constrained Allen-Cahn equation that is attached to the boundary. This case is related to the analysis in [5] and [19] characterizing the motion of a straight-line interface for the Allen-Cahn equation that is trapped in the neck region of a dumbbell-shaped domain. Other problems of this type are treated in [28].

The organization of this paper is as follows. In Section 2 we analyze the metastable dynamics of bubble solutions for the constrained Allen-Cahn equation. The motion of bubbles that are attached to the boundary of the domain is considered in Section 3. In Section 4, we analyze metastable spike dynamics for the activator-inhibitor model. Finally, in Section 5 we study spike dynamics for this model when the spike is attached to the boundary of the domain.

2 Metastable Bubble Motion

As shown in [22], a simple model for the phase separation of a binary mixture is the constrained Allen-Cahn equation

$$(2.1a) \quad u_t = \epsilon^2 \Delta u + F(u) - \sigma_\epsilon, \quad \mathbf{x} \in D \subset \mathbf{R}^N,$$

$$(2.1b) \quad \partial_n u = 0, \quad \mathbf{x} \in \partial D,$$

$$(2.1c) \quad \sigma_\epsilon = \frac{1}{|D|} \int_D F(u) \, d\mathbf{x}.$$

Here $\epsilon \ll 1$, $|D|$ is the volume of D , and $F(u) = -V'(u)$, where $V(u)$ is a double-well potential with wells of equal depth located at $u = s_+ > 0$ and $u = s_- < 0$. More specifically, we assume that $F(u)$ is smooth and has exactly three zeroes on the interval $[s_-, s_+]$ located at $u = 0$ and $u = s_\pm$, with

$$(2.2) \quad F'(s_\pm) < 0, \quad F'(0) > 0, \quad V(s_\pm) = 0.$$

Prototypical is $F(u) = 2(u - u^3)$. For (2.1), the key feature is that the mass $m = \int_D u \, d\mathbf{x}$ is conserved. We now describe the different stages of the dynamics for (2.1) that have been studied in detail in [1], [2], [3], [4], [22], [23] and [26]. The various stages of the dynamics of a single closed interface for (2.1) are shown qualitatively in Fig. 1.

The first stage is a transient phase. Starting from arbitrary initial data, in an $O(1)$ time interval the solution to (2.1) develops internal layers of width $O(\epsilon)$ separating the two minima of the potential well $V(u)$. Thus, as $\epsilon \rightarrow 0$, we can approximate the details of the internal layer solution by a sharp interface Γ , whose motion is to be determined. For the sharp interface model, the asymptotic analysis of [22] showed that the normal velocity v of a single closed interface Γ satisfies the constrained mean curvature flow

$$(2.3) \quad v \sim \epsilon^2 \left(K - \frac{1}{|\Gamma|} \int_\Gamma K \, ds \right).$$

Here K is the mean curvature of Γ , with $K < 0$ for a sphere. This law holds for closed interfaces in the interior of D and for interfaces that are connected to ∂D orthogonally. As shown in [10], a single closed convex interface evolving according to (2.3) will tend to a sphere that encloses the same volume. The relation (2.3), which arises from the thin interface limit of (2.1), has been proved for the radially symmetric case in [6] and for the general case in [8].

For a bubble solution to (2.1), Γ is a sphere of radius r_b and from (2.3) we get $v = 0$. Thus, the asymptotic analysis leading to (2.3) gives no indication of the nature of the motion of a bubble contained in D . The evolution of such a bubble is more subtle and arises from exponentially small metastable forces. The existence of such a metastable bubble motion has been proved in [1], [3], and [4]. An explicit differential equation for the evolution of a bubble has been derived in [26] using formal asymptotic analysis.

There are three key ingredients steps in the asymptotic analysis of [26]. The first step is to construct a bubble solution u_q to (2.1a), (2.1c) in all of \mathbf{R}^N . Then, we show that the

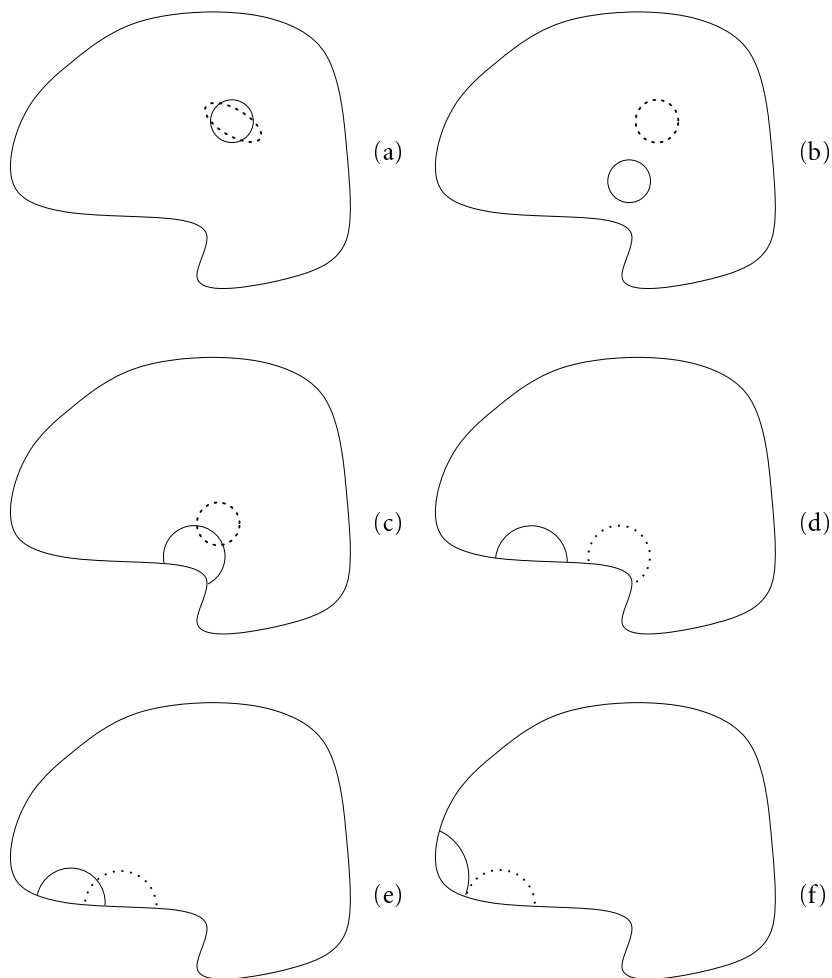


Figure 1: Evolution of a small convex interface inside a two-dimensional domain D . (a) The convex interface evolves by (2.3) into a circle. (b) The circular interface drifts, satisfying (2.11a), towards the closest point on ∂D . (c) The interface attaches to ∂D , intersecting orthogonally. (d) The interface moves along ∂D satisfying (2.3), or (3.1) when the interface encloses a small area. (e) If the interface encounters a flat portion of ∂D , it moves along this flat portion exponentially slowly according to (3.5). (f) When a curved part of ∂D is reached, the interface again evolves by (2.3) until a steady state is attained, which is centered near a local maximum of the curvature of ∂D .

principal eigenvalue associated with the linearization of (2.1) around u_q is exponentially small. The nonlocal conservation of mass condition in (2.1c) is essential for this conclusion. Finally, for the time-dependent problem we impose a limiting solvability condition on the solution to the quasi-steady linearization of (2.1) around u_q . This condition ensures that the linearized solution has no component in the eigenspace associated with the exponentially small eigenvalues. In this way, an explicit differential equation for the motion of the bubble is obtained.

The first result summarizes the asymptotic construction of the bubble in \mathbf{R}^N :

Proposition 2.1 (Bubble Solution [26]) *A bubble solution to (2.1a) and (2.1c) of radius r_b in \mathbf{R}^N , with $u \sim s_-$ inside the bubble and $u \sim s_+$ outside the bubble, is given asymptotically for $\epsilon \rightarrow 0$ by $u \sim u_q(\epsilon^{-1}r; \epsilon)$ where*

$$(2.4a) \quad u_q \sim \begin{cases} S_+(\epsilon) - a_+(r/r_b)^{(1-N)/2} e^{-\nu_+^\epsilon \epsilon^{-1}(r-r_b)}, & r > r_b, \\ u_0[\epsilon^{-1}(r-r_b)] + O(\epsilon), & \epsilon^{-1}(r-r_b) = O(1), \\ S_-(\epsilon) + a_-(r/r_b)^{(1-N)/2} e^{-\nu_-^\epsilon \epsilon^{-1}(r_b-r)}, & 0 \leq r < r_b. \end{cases}$$

Here $u_0(z)$ is the unique solution to

$$(2.4b) \quad u_0'' + F(u_0) = 0, \quad -\infty < z < \infty; \quad u_0(0) = 0,$$

$$(2.4c) \quad u_0(z) \sim s_\pm - a_\pm e^{\mp \nu_\pm z}, \quad \text{as } z \rightarrow \pm\infty,$$

where $\nu_\pm \equiv [-F'(s_\pm)]^{1/2}$ and a_\pm are determined uniquely by the solution to (2.4). The constant σ_ϵ is given asymptotically by

$$(2.4d) \quad \sigma_\epsilon = \epsilon\sigma_1 + O(\epsilon^2), \quad \sigma_1 \equiv \frac{\beta(N-1)}{(s_+ - s_-)r_b}, \quad \beta \equiv \sqrt{2} \int_{s_-}^{s_+} [V(u)]^{1/2} du,$$

and the constants $S_\pm(\epsilon), \nu_\pm^\epsilon$ are given by

$$(2.4e) \quad S_\pm(\epsilon) = s_\pm - \epsilon\sigma_1 \nu_\pm^{-2} + O(\epsilon^2); \quad \nu_\pm^\epsilon = \nu_\pm \left[1 + \frac{\epsilon\sigma_1 F''(s_\pm)}{2\nu_\pm^4} + O(\epsilon^2) \right].$$

We will assume that the initial mass $m = \int_D u(\mathbf{x}, 0) d\mathbf{x}$, which is preserved in time, is consistent with having a bubble of radius r_b contained entirely inside the domain at time $t = 0$ (see the appendix in [26] for the precise range of m).

Next, the quasi-steady linearization of (2.1) is obtained by setting

$$(2.5) \quad u(\mathbf{x}, t) = u_q(\epsilon^{-1}|\mathbf{x} - \mathbf{x}_0(t)|; \epsilon) + v(\mathbf{x}, t),$$

where $v \ll u_q, v_t \ll \partial_t u_q$. Substituting (2.5) into (2.1), and neglecting quadratic terms in v , we get the linearized problem

$$(2.6a) \quad L_\epsilon v \equiv \epsilon^2 \Delta v + F'(u_q)v - \frac{1}{|D|} \int_D F'(u_q)v d\mathbf{x} = \partial_t u_q, \quad \mathbf{x} \in D,$$

$$(2.6b) \quad \partial_n v = -\partial_n u_q, \quad \mathbf{x} \in \partial D.$$

Let \mathbf{x}_0 be fixed and let λ_j, ϕ_j for $j \geq 1$ be the eigenpairs of the associated nonlocal eigenvalue problem

$$(2.7) \quad L_\epsilon \phi = \lambda \phi, \quad \mathbf{x} \in D; \quad \partial_n \phi = 0, \quad \mathbf{x} \in \partial D; \quad (\phi, \phi) \equiv \int_D \phi^2 \, d\mathbf{x} = 1.$$

If the nonlocal term in (2.6) were deleted it is easy to show that the resulting principal eigenvalue of (2.7) would satisfy $\lambda_1 = \epsilon^2/r_b^2$ as $\epsilon \rightarrow 0$, and the corresponding eigenfunction ϕ_1 would have the form $\phi_1 \sim u'_q$ away from the boundary of D . This is consistent with the observation that if mass was not conserved, the bubble would shrink to a point under a mean curvature flow on a time scale $|\lambda_1^{-1}| = O(\epsilon^{-2})$ (see [11]). However, this positive eigenvalue is only present for the local problem, as the nonlocal term in (2.6) eliminates this unstable mode. The following result for the principal eigenvalue of the nonlocal problem (2.7) was obtained in [26]:

Proposition 2.2 (Exponentially Small Eigenvalues [26]) *Let $\mathbf{x}_0 \in D$ be fixed and assume that $|\mathbf{x} - \mathbf{x}_0| - r_b > 0$ for $\mathbf{x} \in \partial D$. Then, for $\epsilon \rightarrow 0$, the principal eigenvalue of (2.7) is exponentially small and there are N such exponentially small eigenvalues given asymptotically for $j = 1, \dots, N$ by*

$$(2.8a) \quad \lambda_j \sim \frac{a_+^2 \nu_+^3 N}{\beta \Omega_N} \int_{\partial D} r^{1-N} e^{-2\nu_+ \epsilon^{-1}(r-r_b)} \left(\frac{x_j - x_{0j}}{r} \right)^2 \hat{\mathbf{r}} \cdot \hat{\mathbf{n}} [1 + \hat{\mathbf{r}} \cdot \hat{\mathbf{n}}] \, dS.$$

Here Ω_N is the surface area of the unit N -ball, $\hat{\mathbf{r}} = (\mathbf{x} - \mathbf{x}_0)/r$, $\hat{\mathbf{n}}$ is the unit outward normal to ∂D , and x_j and x_{0j} are the j -th coordinates of \mathbf{x} and \mathbf{x}_0 , respectively. The corresponding unnormalized eigenfunctions have the form

$$(2.8b) \quad \phi_j \sim \partial_{x_j} u_q + \phi_{Lj}, \quad j = 1, \dots, N,$$

where ϕ_{Lj} is a boundary layer function localized near ∂D that allows the boundary condition in (2.1b) to be satisfied.

This result then implies that the bubble will translate without change of shape. The final step is multiply both sides of (2.6a) by the eigenfunctions in (2.8b), integrate by parts, and use the estimates for λ_j in (2.8a), to derive that

$$(2.9) \quad (\partial_t u_q, \phi_j) \sim -\epsilon^2 \int_{\partial D} \phi_j \partial_n u_q \, dS,$$

where $(f, g) \equiv \int_D fg \, d\mathbf{x}$. This equation can be viewed as resulting from a projection of the solution v to (2.6) against the eigenspace associated with the exponentially small eigenvalues. By obtaining explicit formulae for the translation eigenfunctions (2.8b) on the boundary of the domain, the following result was obtained in [26]:

Proposition 2.3 (Metastability [26]) *Assume that $|\mathbf{x} - \mathbf{x}_0(t)| - r_b > 0$ for $\mathbf{x} \in \partial D$. Then, for $\epsilon \rightarrow 0$, the metastable bubble dynamics for (2.1) is characterized by $u(\mathbf{x}, t) \sim u_q(\epsilon^{-1}|\mathbf{x} - \mathbf{x}_0(t)|; \epsilon)$, where $\mathbf{x}_0(t)$ satisfies the differential equation*

$$(2.10) \quad \dot{\mathbf{x}}_0 \sim \frac{\epsilon N a_+^2 \nu_+^2}{\beta \Omega_N} I(\mathbf{x}_0), \quad I(\mathbf{x}_0) \equiv \int_{\partial D} r^{1-N} e^{-2\nu_+ \epsilon^{-1}(r-r_b)} \hat{\mathbf{r}} [1 + \hat{\mathbf{r}} \cdot \hat{\mathbf{n}}] \hat{\mathbf{r}} \cdot \hat{\mathbf{n}} \, dS.$$

Here $\dot{\mathbf{x}}_0 \equiv d\mathbf{x}_0/dt$, u_q is given in Prop. 2.1, and we have the same notation as in Prop. 2.2.

Then, we can characterize an unstable equilibrium solution by

Corollary 2.1 (Equilibrium [26]) *Under the conditions of Prop. 2.3, (2.1) has an unstable equilibrium solution of the form $u \sim u_q(\epsilon^{-1}|\mathbf{x} - \mathbf{x}_{0\epsilon}|; \epsilon)$, where the center $\mathbf{x}_{0\epsilon}$ of the bubble satisfies $I(\mathbf{x}_{0\epsilon}) = 0$. For a strictly convex domain D , $\mathbf{x}_{0\epsilon}$ is located at an $O(\epsilon)$ distance from the center of the unique largest inscribed sphere that can be inserted in D .*

For $\epsilon \ll 1$, the surface integral in (2.10) is dominated asymptotically by the contributions from the points on the boundary of the domain that are closest to the center of the bubble. When there is only one such closest point, we can readily evaluate the integral using a multi-dimensional Laplace’s method to obtain the following explicit dynamics:

Corollary 2.2 (Explicit Dynamics [26]) *Assume that at $t = 0$, \mathbf{x}_m is the unique point on ∂D which is closest to $\mathbf{x}_0(0)$. Then, the motion of the center of the bubble is in the direction of the closest point and the distance $r_m(t) \equiv |\mathbf{x}_m - \mathbf{x}_0(t)|$ satisfies the asymptotic ODE*

$$(2.11a) \quad \dot{r}_m \sim -\zeta r_m \left(\frac{\epsilon}{r_m}\right)^{(N+1)/2} H(r_m) e^{-2\nu_+^\epsilon \epsilon^{-1}(r_m - r_b)}, \quad \zeta \equiv \frac{2N a_+^2 \nu_+^2}{\Omega_N \beta} \left(\frac{\pi}{\nu_+^\epsilon}\right)^{(N-1)/2},$$

where $H(r_m)$ is defined by

$$(2.11b) \quad H(r_m) \equiv (1 - r_m/R_1)^{-1/2} (1 - r_m/R_2)^{-1/2} \dots (1 - r_m/R_{N-1})^{-1/2}.$$

Here $R_j > r_m$ for $j = 1, \dots, N - 1$, are the principal radii of curvature of ∂D at \mathbf{x}_m . The constants in (2.11a) are defined in (2.4). This result is valid provided that $r_m - r_b > 0$, and it breaks down when $r_m - r_b = O(\epsilon)$.

The final result gives the time that it takes for the bubble to touch the boundary.

Corollary 2.3 (Collapse Time [26]) *For the ODE (2.11), suppose that $r_m(0) = r_0 > r_b$. Then, under the conditions of Corollary 2.2, the bubble will first touch the boundary ∂D when $r_m(t_c) = r_b$, where*

$$(2.12) \quad t_c \sim \left(\frac{\epsilon}{r_0}\right)^{(1-N)/2} \frac{[H(r_0)]^{-1}}{2\zeta \nu_+^\epsilon} \left[1 - \frac{\epsilon}{4\nu_+^\epsilon} \left(\frac{N-1}{r_0} - \sum_{i=1}^{N-1} \frac{1}{(R_i - r_0)}\right)\right] e^{2\nu_+^\epsilon \epsilon^{-1}(r_0 - r_b)}.$$

If initially there are more than one point where r is minimized, the result (2.11) must be modified. In this case, we must use Laplace’s method on (2.10) retaining the local contribution to the integral from the neighbourhood of each point on ∂D where r is minimized. This degenerate case has not been explored in any detail.

3 Boundary Bubble Motion

In this section we restrict ourselves to two-dimensional domains D . Once the bubble hits ∂D , it quickly becomes attached to ∂D orthogonally and its boundary becomes a circular arc in order to minimize its perimeter. Its subsequent evolution is then given by (2.3). However, if the length scale of the interface is sufficiently small compared to the radius

of curvature of ∂D , the interface will become approximately semi-circular in shape. The motion of such a semi-circular drop of radius $\delta \ll 1$ has been studied in [2]. It was proved in [2] that the center of a such a small drop of radius δ , with $\delta \ll 1$ but $0 < \epsilon < \delta^3$, satisfies the asymptotic ODE

$$(3.1) \quad s_0'(\tau) \sim \frac{4\delta}{3\pi} \kappa' [s_0], \quad \tau = \epsilon^2 t.$$

Here $s_0(\tau)$ is an arclength parameter for ∂D corresponding to the center of the drop, δ is the radius of the drop, and κ is the curvature of the smooth boundary ∂D (positive for a convex domain D). The drop will reach a stable equilibrium, where the interface can have minimum perimeter. This occurs near local maxima of κ (cf. [1], [2], [9]).

In [23], the small drop result (3.1) was verified numerically and the motion of bubbles attached to the boundary evolving under the constrained mean curvature flow (2.3) was computed by extending the front-tracking code developed in [7]. The numerical trajectories of the center of drops of different radii δ obtained using this code, were compared to the asymptotic result (3.1) for several different boundary curves. To compare with the full numerical result, the differential equation (3.1) was solved numerically using fourth-order Runge-Kutta method for the given boundary.

For example, consider the evolution of an interface that intersects the boundary of an ellipse with major axis 2 and minor axis 1. This boundary curve can be parameterized by $x(\theta) = 2 \cos \theta$, $y(\theta) = \sin \theta$ for $0 \leq \theta \leq 2\pi$. In terms of θ , we can determine the curvature $\kappa(\theta)$. Then, (3.1) becomes

$$(3.2) \quad \theta'(\tau) = -\frac{24\delta}{\pi} \frac{\sin \theta \cos \theta}{(4 \sin^2 \theta + \cos^2 \theta)^{7/2}}.$$

In the numerical front-tracking procedure, we started with the initial data of a small semi-circle centered around the point on ∂D where $\theta(0) = \pi/4$. In [23] it was observed that these drops move along the boundary in the direction of increasing curvature until a steady state was reached at the local maximum of κ when $\theta = 0$. The trajectories of $\theta(\tau)$ obtained from the numerical method and from the asymptotic differential equation (3.2) are compared for several different drop radii in Fig. 2. Notice that, as expected, the numerical trajectory gets closer to the asymptotic trajectory as δ is decreased. For very small radii, both trajectories are very similar.

For a semi-circular interface that becomes attached to a flat portion of a boundary, the relation (2.3) and the drop result (3.1) predicts that there is no motion. This case, in which metastable behavior occurs, has also been studied in [23]. The analysis for this case is related to that given in [19] for the motion of a straight-line interface for the Allen-Cahn equation in the neck region of a dumbbell-shaped domain.

We now outline the metastability analysis for a semi-circular interface located on the straight-line boundary segment joining the points $(x_L, 0)$ and $(x_R, 0)$ as shown in Fig. 3. The flat portion of ∂D is taken to be the straight-line segment between $(x_L, 0)$ and $(x_R, 0)$. The interface is centered around $\mathbf{x}_0 = (x_0, 0)$ where $x_L < x_0 < x_R$. We decompose $\partial D = \partial D_c \cup \partial D_s$ where ∂D_s refers to the straight-line segment of the boundary and ∂D_c denotes the remaining curved part of ∂D . The distance between the interface and ∂D_c is assumed to be a minima at either of the two corners $(x_L, 0)$ or $(x_R, 0)$.

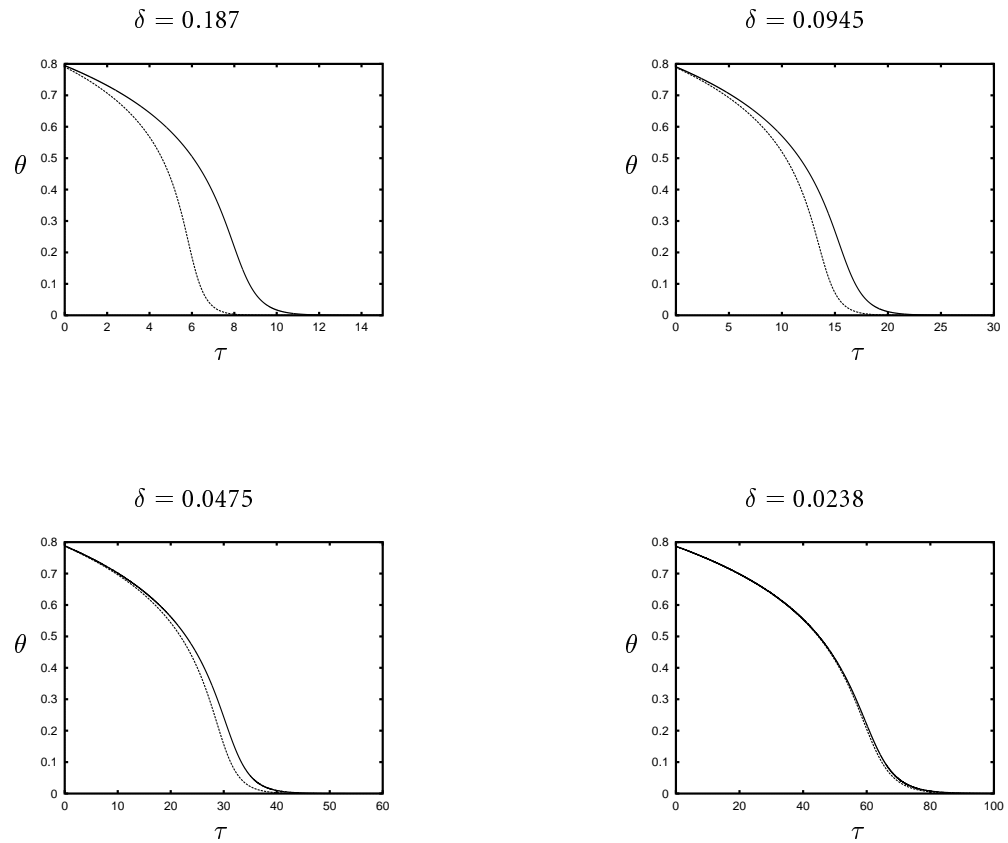


Figure 2: Plots of θ vs time for different δ . The boundary curve is the ellipse defined above (3.2). The solid lines are the asymptotic result given by (3.2) and the dashed lines are the result from numerical motion by constrained mean curvature.

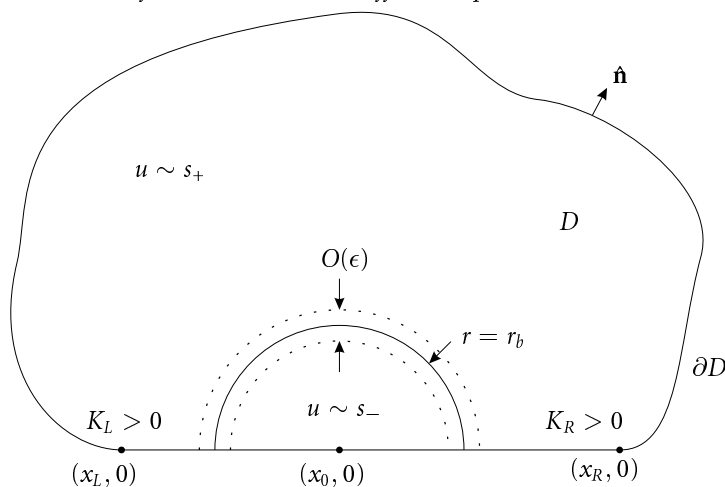


Figure 3: Plot of a two-dimensional domain D with a flat boundary segment and a semi-circular interface of radius $r = r_b$ centered at x_0 .

Near the corner points, ∂D is assumed to have the local behavior

$$(3.3a) \quad \text{near } (x_L, 0); y = \psi_L(x), \quad \psi'_L(x) \sim -K_L(x - x_L)^{\alpha_L}, \quad \text{as } x \rightarrow x_L^-,$$

$$(3.3b) \quad \text{near } (x_R, 0); y = \psi_R(x), \quad \psi'_R(x) \sim K_R(x - x_R)^{\alpha_R}, \quad \text{as } x \rightarrow x_R^+,$$

where $\alpha_L > 0$ and $\alpha_R > 0$. When $\alpha_L = \alpha_R = 1$, K_L and K_R are proportional to the curvatures of ∂D_c at the corners.

The analysis in [23] proceeds as follows. First, we construct a radially symmetric bubble solution as described in (2.4). The bubble solution is then centered at a point $(x_0, 0)$ on the straight line interface. We then linearize (2.1) around u_q as in (2.5), where now $\mathbf{x}_0(t) = (x_0(t), 0)$. This yields the linearized problem (2.6). In two dimensions, due to the exponential decay and the near translation invariance in the horizontal direction \mathbf{x} , there is exactly one exponentially small eigenvalue corresponding to the approximate eigenfunction $\phi_1 \sim \partial_x u_q$. By imposing a limiting solvability condition on the solution to (2.6), which requires that v is orthogonal to the eigenfunction associated with the exponentially small eigenvalue, the following result was obtained in [23]:

$$(3.4) \quad x'_0(t) \sim \frac{2\epsilon a_+^2 \nu_+^2}{\pi \beta} \int_{\partial D} \frac{(x - x_0)}{r^2} e^{-2\nu_+ \epsilon^{-1}(r - r_b)} \hat{\mathbf{r}} \cdot \hat{\mathbf{n}} \, ds.$$

Here $\hat{\mathbf{r}} = (\mathbf{x} - \mathbf{x}_0)/r$, $\mathbf{x}_0 = (x_0, 0)$, $r = |\mathbf{x} - \mathbf{x}_0|$ and $\hat{\mathbf{n}}$ is the unit outward normal to ∂D .

Next, since $\hat{\mathbf{r}}$ and $\hat{\mathbf{n}}$ are orthogonal on the straight-line segment ∂D_s of ∂D , the integral in (3.4) reduces to an integral over the curved segment ∂D_c . For $\epsilon \rightarrow 0$, the dominant contribution to this integral arises from the corner regions $(x_L, 0)$ and $(x_R, 0)$. Laplace's method and the local boundary information (3.3) can then be used to obtain an explicit result for the metastable dynamics.

Proposition 3.1 (Explicit Dynamics [23]) *Assume that the distance between x_0 and ∂D_c is a minimum at either of the two corners $(x_L, 0)$ or $(x_R, 0)$. Then, for $\epsilon \rightarrow 0$, the center $x_0(t)$ of*

a semi-circular interface of radius r_b that lies on the straight-line segment $y = 0, x_L \leq x \leq x_R$ satisfies the metastable dynamics

$$(3.5) \quad x_0'(t) \sim \frac{2\epsilon a_+^2 (\nu_+^\epsilon)^2}{\pi\beta} \left\{ \frac{K_R}{x_R - x_0} e^{-2\nu_+^\epsilon \epsilon^{-1}(x_R - x_0 - r_b)} \left(\frac{\epsilon}{2\nu_+^\epsilon}\right)^{\alpha_R + 1} \Gamma(\alpha_R + 1) - \frac{K_L}{x_0 - x_L} e^{-2\nu_+^\epsilon \epsilon^{-1}(x_0 - x_L - r_b)} \left(\frac{\epsilon}{2\nu_+^\epsilon}\right)^{\alpha_L + 1} \Gamma(\alpha_L + 1) \right\}.$$

Here K_L, α_L and K_R, α_R are defined in (3.3), the other constants are defined in (2.4), and $\Gamma(z)$ denotes the usual Gamma function.

In the analysis leading to (3.5), we do not require that r_b is asymptotically small. The only restriction on the analysis is that the distance between the semi-circular interface Γ and the curved portion ∂D_c is minimized at one of the corner points, with this minimum distance being $O(1)$ as $\epsilon \rightarrow 0$. The following equilibrium result follows immediately from (3.5):

Corollary 3.1 (Equilibrium [23]) *When $K_L K_R > 0$, there is a unique steady-state solution x_{0e} , satisfying $x_L < x_{0e} < x_R$, that is given asymptotically by*

$$(3.6) \quad x_{0e} \sim \frac{x_L + x_R}{2} + \frac{\epsilon}{4\nu_+^\epsilon} \log \left[\frac{K_L \Gamma(\alpha_L + 1)}{K_R \Gamma(\alpha_R + 1)} \left(\frac{\epsilon}{2\nu_+^\epsilon}\right)^{\alpha_L - \alpha_R} \right] + O(\epsilon^2).$$

This steady state is stable when $K_L < 0, K_R < 0$, and is unstable when $K_L > 0, K_R > 0$. Specifically, if D is convex near $(x_L, 0)$ and $(x_R, 0)$, then there is no stable equilibrium location on ∂D_s .

For the initial value, $x(0) = x_0^0$, the qualitative properties of the dynamics associated with (3.5) are as follows. When $K_L > 0$ and $K_R > 0$, $x_0(t)$ moves exponentially slowly towards x_L if $x_0^0 < x_{0e}$, or towards x_R if $x_0^0 > x_{0e}$. When $K_L < 0$ and $K_R < 0$, $x_0(t)$ will approach the stable steady state at x_{0e} for any initial condition. If $K_L < 0$ and $K_R > 0$, then $x_0(t)$ will move towards x_R . Finally, $x_0(t)$ will move towards x_L when $K_L > 0$ and $K_R < 0$. In each case, the interface moves in the direction that will allow its perimeter to decrease. When the interface reaches the corner points $(x_L, 0)$ or $(x_R, 0)$, the subsequent evolution of the interface is determined by (2.3).

4 Metastable Spike Motion

Turing [24] proposed a reaction-diffusion system of activator-inhibitor type to mathematically model morphogenesis. From a linear stability analysis he suggested that such a system could have stable spatially inhomogeneous solutions with isolated peaks in the activator concentration. Subsequent studies on the Gierer-Meinhardt activator-inhibitor model (e.g. [12], [15]), which have involved large-scale numerical computations, have shown that robust spike-type patterns in the activator concentration are possible when the activator diffuses much more slowly than the inhibitor. A survey of some mathematical results for the Gierer-Meinhardt model is given in [21].

In [16], the shadow problem for the Gierer-Meinhardt activator-inhibitor system, that results from assuming an infinite inhibitor diffusivity, was analyzed. This problem is formulated as the nonlocal problem

$$(4.1a) \quad u_t = \epsilon^2 \Delta u - u + \frac{u^p}{\sigma_\epsilon^q}, \quad \mathbf{x} \in D \subset \mathbf{R}^N,$$

$$(4.1b) \quad \partial_n u = 0, \quad \mathbf{x} \in \partial D,$$

$$(4.1c) \quad \sigma_\epsilon = \frac{\epsilon^{-N}}{\mu |D|} \int_D u^m \, d\mathbf{x}.$$

Here $\epsilon \ll 1$, $u(\mathbf{x}, t)$ is the activator concentration, $\mu > 0$, and $|D|$ is the volume of D . The exponents are assumed to satisfy

$$(4.1d) \quad p > 1, \quad q > 0, \quad m > 0, \quad \frac{p-1}{q} < m, \quad p < p_c(N),$$

where $p_c(N) = 0$ if $N \leq 2$ and $p_c(N)$ is the critical Sobolev exponent if $N \geq 3$.

The first simple result summarizes the asymptotic construction of a one-spike equilibrium solution to (4.1a), (4.1c) in all of \mathbf{R}^N .

Proposition 4.1 (Canonical Spike [16]) *A one-spike solution to (4.1a) and (4.1c) in \mathbf{R}^N is given asymptotically for $\epsilon \rightarrow 0$ by $u \sim u_q(\epsilon^{-1}r)$ where*

$$(4.2a) \quad u_q(\rho) \sim \sigma_\epsilon^{q/(p-1)} w(\rho).$$

Here $w(\rho)$ is the unique positive solution to

$$(4.2b) \quad w'' + \frac{(N-1)}{\rho} w' - w + w^p = 0, \quad 0 \leq \rho < \infty,$$

$$(4.2c) \quad w'(0) = 0; \quad w(\rho) \sim a \rho^{(1-N)/2} e^{-\rho}, \quad \text{as } \rho \rightarrow \infty,$$

for some $a > 0$. The constant σ_ϵ is given by

$$(4.2d) \quad \sigma_\epsilon = \left(\frac{\Omega_N}{\mu |D|} \int_0^\infty [w(\rho)]^m \rho^{N-1} \, d\rho \right)^{\frac{p-1}{(p-1)-qm}},$$

Here Ω_N is the surface area of the unit N -ball.

The asymptotic construction of an M -spike solution is given by

$$(4.3) \quad u(\mathbf{x}) \sim u^*[\mathbf{x}; \mathbf{x}_0, \dots, \mathbf{x}_{M-1}] \equiv \sigma_\epsilon^{q/(p-1)} \sum_{j=0}^{M-1} w(\epsilon^{-1}|\mathbf{x} - \mathbf{x}_j|),$$

where σ_ϵ is given in (4.2d) with μ replaced by μ/M . The goal is to construct an equilibrium solution to the finite domain problem (4.1) of the form (4.3), where the spike locations

$\mathbf{x}_j \in D$ with $|\mathbf{x}_j - \mathbf{x}_k| = O(1)$ as $\epsilon \rightarrow 0$ for $j \neq k$ are to be determined. Under these conditions, it is clear that u^* satisfies the equilibrium equation (4.1a) and the boundary condition (4.1c) up to exponentially small terms as $\epsilon \rightarrow 0$. Thus, determining the correct locations for the spikes requires exponential precision. This delicate problem has now been solved for the Neumann problem and for other boundary conditions in a series of papers (see [14], [18], [27], [29], [30] and the references therein). For a one-spike solution these results have shown that the center of the spike is at an $O(\epsilon)$ distance from the maxima of $\text{dist}(\mathbf{x}_0, \partial D)(\mathbf{x}, \partial D)$. For the M -spike case, the important papers of [14] and [19] have proved that the problem for the determination of the locations of the spikes is directly related to the geometric problem of the lattice packing of M balls of equal radii inside D .

The results in [16] pertain to the dynamics of a one-spike solution to (4.1). For this problem, it is shown that the dynamics is metastable and very similar results are obtained as compared with the motion of the bubble solution for the constrained Allen-Cahn equation considered in Section 2. The nonlocal term (4.1c) is again crucial for this conclusion. We now outline the analysis and summarize the results in [16].

We first introduce the quasi-steady linearization of (4.1) by setting

$$(4.4) \quad u(\mathbf{x}, t) = u_q(\epsilon^{-1}|\mathbf{x} - \mathbf{x}_0(t)|) + v(\mathbf{x}, t),$$

where $v \ll u_q, v_t \ll \partial_t u_q$, and u_q is defined in (4.2). This leads to the linearized problem

$$(4.5a) \quad L_\epsilon v \equiv \epsilon^2 \Delta v + (-1 + pw^{p-1})v - \frac{mq\epsilon^{-N}w^p}{\beta_N \Omega_N} \int_D w^{m-1} v \, d\mathbf{x} = \partial_t u_q, \quad \mathbf{x} \in D,$$

$$(4.5b) \quad \partial_n v = -\partial_n u_q, \quad \mathbf{x} \in \partial D.$$

Here, β_N is defined by

$$(4.5c) \quad \beta_N \equiv \int_0^\infty w^{m-1} \rho^{N-1} \, d\rho.$$

Let \mathbf{x}_0 be fixed and let λ_j, ϕ_j for $j \geq 1$ be the eigenpairs of the associated nonlocal eigenvalue problem

$$(4.6) \quad L_\epsilon \phi = \lambda \phi, \quad \mathbf{x} \in D; \quad \partial_n \phi = 0, \quad \mathbf{x} \in \partial D; \quad (\phi, \phi) \equiv \int_D \phi^2 \, d\mathbf{x} = 1.$$

Although this eigenvalue problem is not self-adjoint and is more difficult to analyze than its counterpart (2.7) for the bubble problem, it is easy to see that the spectrum of (4.6) contains N exponentially small eigenvalues with corresponding eigenfunctions satisfying $\phi_j \sim \partial_{x_j} u_q$ away from ∂D for $j = 1, \dots, N$. This follows from the exponential decay of u_q , the near translation invariance, and the fact that by symmetry and exponential localization the nonlocal term is exponentially small for these functions.

The analysis then is reduced to determining the principal eigenpair of (4.6). When the nonlocal term in (4.6) is absent, it is well-known that the local problem has an $O(1)$ positive eigenvalue with a corresponding localized radially symmetric eigenfunction (cf. [27]). For specific parameter sets (p, q, m) and for dimensions $N = 1, 2, 3$, a path-following method

was used in [16] to numerically compute where this positive eigenvalue goes in the complex plane as the nonlocal effect is gradually introduced through the use of a homotopy parameter δ . This parameter, satisfying $0 \leq \delta \leq 1$, was chosen to multiply the nonlocal integral term in (4.5a). It was shown in [16] that this eigenvalue branch, which emanates from the positive eigenvalue for the local problem when $\delta = 0$, has crossed into the left-half plane $\text{Re}(\lambda) < 0$ well before $\delta = 1$. Hence, for the parameter sets considered in [16], the effect of the nonlocal term is to eliminate the positive eigenvalue associated with the local problem.

The recent result of [30] provides the first key rigorous analytical result on the eigenvalue problem (4.6). There it is proved that the principal eigenvalue of (4.6) is exponentially small when either $m = 2$ and $1 < p \leq 1 + 4/N$ or when $m = p + 1$ and $1 < p < p_c(N)$, where p_c is the critical Sobolev exponent for dimension $N \geq 3$. The exponentially small eigenvalues were not estimated in [30]. Although, there are still some gaps in our understanding of the spectrum of (4.6), it does appear for typical ranges of the exponents that the nonlocal term has pushed the positive eigenvalue associated with the local problem into the left half-plane $\text{Re}(\lambda) < 0$. The results given in Propositions 4.2, 4.3 and Corollaries 4.2, 4.3 follow when this condition on the spectrum holds.

Proposition 4.2 (Exponentially Small Eigenvalues [16]) *Let $\mathbf{x}_0 \in D$ be fixed and assume that $\text{dist}(\mathbf{x}_0, \partial D) = O(1)$ as $\epsilon \rightarrow 0$. Then, for $\epsilon \rightarrow 0$, the principal eigenvalue of (4.6) is exponentially small and there are N such exponentially small eigenvalues given asymptotically for $j = 1, \dots, N$ by*

$$(4.7a) \quad \lambda_j \sim \frac{a^2 N}{\hat{\beta}_N \Omega_N} \int_{\partial D} r^{1-N} e^{-2\epsilon^{-1}r} \left(\frac{x_j - x_{0j}}{r} \right)^2 \hat{\mathbf{r}} \cdot \hat{\mathbf{n}} [1 + \hat{\mathbf{r}} \cdot \hat{\mathbf{n}}] dS.$$

Here Ω_N is the surface area of the unit N -ball, $\hat{\mathbf{r}} = (\mathbf{x} - \mathbf{x}_0)/r$, $\hat{\mathbf{n}}$ is the unit outward normal to ∂D , and x_j and x_{0j} are the j -th coordinates of \mathbf{x} and \mathbf{x}_0 , respectively. The constant $\hat{\beta}_N$ is defined by

$$(4.7b) \quad \hat{\beta}_N \equiv \int_0^\infty [w'(\rho)]^2 \rho^{N-1} d\rho.$$

The corresponding unnormalized eigenfunctions have the form

$$(4.7c) \quad \phi_j \sim \partial_{x_j} u_q + \phi_{Lj}, \quad j = 1, \dots, N,$$

where ϕ_{Lj} is a boundary layer function localized near ∂D that allows the boundary condition in (4.1b) to be satisfied.

The final step to characterize the metastable dynamics is to impose a limiting solvability condition on the solution v to the linearized problem (4.5). Since this problem is not self-adjoint we would normally be required to obtain key results for the small eigenvalues and their associated eigenfunctions of the adjoint problem. However, for this problem it is easy to show that the estimates given in (4.7) also pertain to the adjoint problem since the nonlocal term is asymptotically negligible in the asymptotic calculation of this subspace. With this observation, limiting solvability conditions can be imposed using the estimates given in (4.7) to obtain the following result:

Proposition 4.3 (Metastability [16]) Assume that $\text{dist}(\mathbf{x}_0, \partial D) = O(1)$ as $\epsilon \rightarrow 0$. Then, for $\epsilon \rightarrow 0$, the metastable spike dynamics for (4.1) is characterized by $u(\mathbf{x}, t) \sim u_q(\epsilon^{-1}|\mathbf{x} - \mathbf{x}_0(t)|)$, where $\mathbf{x}_0(t)$ satisfies the differential equation

$$(4.8) \quad \dot{\mathbf{x}}_0 \sim \frac{\epsilon N a^2}{\hat{\beta}_N \Omega_N} I(\mathbf{x}_0), \quad I(\mathbf{x}_0) \equiv \int_{\partial D} r^{1-N} e^{-2\epsilon^{-1}r} \hat{\mathbf{r}} [1 + \hat{\mathbf{r}} \cdot \hat{\mathbf{n}}] \hat{\mathbf{r}} \cdot \hat{\mathbf{n}} \, dS.$$

Here $\dot{\mathbf{x}}_0 \equiv d\mathbf{x}_0/dt$, u_q is given in Prop. 4.1, and we have the same notation as in Prop. 4.2.

As in Section 2, we get the following equilibrium result:

Corollary 4.1 (Equilibrium [27]) Under the conditions of Prop. 4.3, (4.1) has an unstable equilibrium solution of the form $u \sim u_q(\epsilon^{-1}|\mathbf{x} - \mathbf{x}_{0e}|)$, where the center \mathbf{x}_{0e} of the spike satisfies $I(\mathbf{x}_{0e}) = 0$. For a strictly convex domain D , \mathbf{x}_{0e} is located at an $O(\epsilon)$ distance from the center of the unique largest inscribed sphere that can be inserted in D .

This result was proved rigorously in [29]. Next, by evaluating the surface integral in (4.8) asymptotically using Laplace’s method we get the following explicit dynamics:

Corollary 4.2 (Explicit Dynamics [16]) Assume that at $t = 0$, \mathbf{x}_m is the unique point on ∂D which is closest to $\mathbf{x}_0(0)$. Then, for $t > 0$, the motion of the center of the spike is in the direction of the closest point and the distance $r_m(t) = |\mathbf{x}_m - \mathbf{x}_0(t)|$ satisfies the asymptotic ODE

$$(4.9) \quad \dot{r}_m \sim -\zeta r_m \left(\frac{\epsilon}{r_m}\right)^{(N+1)/2} H(r_m) e^{-2\epsilon^{-1}r_m}, \quad \zeta \equiv \frac{2N a^2}{\Omega_N \hat{\beta}_N} \pi^{(N-1)/2}.$$

Here $H(r_m)$ is defined in (2.11b). The constants in (4.9) are defined in (4.2) and (4.7).

This result is valid up until the time when the spike approaches to within an $O(\epsilon)$ distance of \mathbf{x}_m . The collapse time is given in the final result:

Corollary 4.3 (Collapse Time [16]) For the ODE (4.9), label $r_m(0) = r_0$. Then, under the conditions of Corollary 4.2, the spike will first touch the boundary ∂D when $r_m(t_c) = 0$, where

$$(4.10) \quad t_c \sim \left(\frac{\epsilon}{r_0}\right)^{(1-N)/2} \frac{[H(r_0)]^{-1}}{2\zeta} \left[1 - \frac{\epsilon}{4} \left(\frac{N-1}{r_0} - \sum_{i=1}^{N-1} \frac{1}{(R_i - r_0)}\right)\right] e^{2\epsilon^{-1}r_0}.$$

5 Boundary Spike Motion

In [17] it has been shown, using formal asymptotic analysis, that a spike for (4.1) on the boundary of a smooth domain moves in the direction of the gradient of the mean curvature until it reaches an equilibrium point where the mean curvature of the boundary has a local maximum. The existence of such equilibrium solutions, where the spike is located at these special points on the boundary, has been proved in [13] and [20].

The asymptotic results obtained in [17] for the spike motion on the boundary of the domain are very similar to the small drop result given in (3.1) for the constrained Allen-Cahn equation. For the two-dimensional case, the following result was obtained in [17]:

Proposition 5.1 (Two Dimensions [17]) For $\epsilon \rightarrow 0$, a time-dependent spike solution for (4.1) where the spike is located on the smooth boundary of a two-dimensional domain is characterized by $u \sim u_q \left[\epsilon^{-1} \left(\eta^2 + (\xi - s_0(t))^2 \right)^{1/2} \right]$, where

$$(5.1) \quad \dot{s}_0(t) \sim \frac{4\epsilon^3 f}{3\pi} \kappa'(s_0), \quad f \equiv \frac{\int_0^\infty [w'(\rho)]^2 \rho^2 d\rho}{\int_0^\infty [w'(\rho)]^2 \rho d\rho}.$$

Here u_q is defined in (4.2), η is the distance from $\mathbf{x} \in D$ to ∂D , ξ is arclength along ∂D , and $\kappa(\xi)$ is the curvature of ∂D , with $\kappa > 0$ for a circle.

This result shows that the spike centered at $\eta = 0$, $\xi = s_0(t)$ will have a stable equilibrium at local maxima of κ . The corresponding result for the three-dimensional case was obtained in [17]:

Proposition 5.2 (Three Dimensions [17]) For $\epsilon \rightarrow 0$, a time-dependent spike solution for (4.1) where the spike is located on the smooth boundary of a three-dimensional domain is characterized by $u \sim u_q \left[\epsilon^{-1} \left(\eta^2 + (\xi_1 - s_1(t))^2 + (\xi_2 - s_2(t))^2 \right)^{1/2} \right]$, where

$$(5.2) \quad \dot{\mathbf{s}}(t) \sim \frac{3\epsilon^3 f}{4} \nabla H(\mathbf{s}), \quad f \equiv \frac{\int_0^\infty [w'(\rho)]^2 \rho^3 d\rho}{\int_0^\infty [w'(\rho)]^2 \rho^2 d\rho}.$$

Here \mathbf{s} is the vector $\mathbf{s} = (s_1, s_2)$, η is the distance from $\mathbf{x} \in D$ to ∂D , and ξ_1 and ξ_2 correspond locally to arclength for the two principal directions through $\xi_1 = s_1$ and $\xi_2 = s_2$. Here the function $H(\xi) \equiv H(\xi_1, \xi_2)$ denotes the mean curvature of ∂D , with $H > 0$ for a sphere.

Finally, we provide a result for the metastable spike motion that occurs whenever the spike becomes attached to a flat portion of a two-dimensional boundary. In this case, a very similar result to (3.5) was obtained in [17]. The last result is obtained in [17] under the same qualitative geometrical setting as shown in Fig. 3 with the same assumptions as in (3.3) for the domain near the corner points $(x_L, 0)$ or $(x_R, 0)$:

Proposition 5.3 (Explicit Dynamics [17]) Under the same conditions as in Prop. 3.1, the center $x_0(t)$ of a spike solution constrained to the straight-line segment $y = 0$, $x_L \leq x \leq x_R$ satisfies the metastable dynamics

$$(5.3) \quad \dot{x}_0(t) \sim \frac{2\epsilon a^2}{\pi \hat{\beta}_2} \left\{ \frac{K_R}{x_R - x_0} e^{-2\epsilon^{-1}(x_R - x_0)} \left(\frac{\epsilon}{2} \right)^{\alpha_R + 1} \Gamma(\alpha_R + 1) - \frac{K_L}{x_0 - x_L} e^{-2\epsilon^{-1}(x_0 - x_L)} \left(\frac{\epsilon}{2} \right)^{\alpha_L + 1} \Gamma(\alpha_L + 1) \right\}.$$

Here K_L , α_L and K_R , α_R are defined in (3.3), while a and $\hat{\beta}_2$ are defined in (4.2) and (4.7b), respectively. This differential equation has the same qualitative properties as discussed following (3.6).

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