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Secondary bifurcation for a nonlocal Allen–Cahn equation [☆]

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Abstract

This paper studies the Neumann problem of a nonlocal Allen–Cahn equation in an interval. A main result finds a symmetry breaking (secondary) bifurcation point on the bifurcation curve of solutions with odd-symmetry. Our proof is based on a level set analysis for the associated integral map. A method using the complete elliptic integrals proves the uniqueness of secondary bifurcation point. We also show some numerical simulations concerning the global bifurcation structure.

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1. Introduction

This paper is concerned with the Neumann problem for a nonlinear ordinary differential equation with nonlocal term:

$$\begin{cases} -du_{xx} = (1 - u^2) \left(u - \frac{\mu}{2} \int_{-1}^1 u \, dx \right), & x \in I := (-1, 1), \\ u_x(\pm 1) = 0, \\ u_x(x) \geq 0, & x \in I, \end{cases} \quad (1.1)$$

where $d > 0$ and $\mu > 0$ are parameters. Such a class of Allen–Cahn type equations with nonlocal term appears in some reaction–diffusion models (e.g., [3,6,7,9,16]). Hence (1.1) has three constant solutions $u = 0$ and $u = \pm 1$. Since all solutions of (1.1) without the last condition can be constructed by connecting rescaled functions of monotone solutions, then we are restricted on nondecreasing solutions. Moreover, it is easily verified that if $u(x)$ is a solution of (1.1), then $-u(-x)$ is also a solution.

We note that (1.1) is equivalent to the Neumann problem of a perturbed Allen–Cahn equation

$$\begin{cases} -du_{xx} = (1 - u^2)(u - \lambda), & x \in I, \\ u_x(\pm 1) = 0, \\ u_x(x) \geq 0, & x \in I \end{cases} \quad (1.2)$$

with the nonlocal constraint

$$\lambda = \frac{\mu}{2} \int_{-1}^1 u \, dx. \quad (1.3)$$

Our interest is the following set of nonconstant solutions:

$$\mathcal{S} = \left\{ (u, d) \in C_v^2(\bar{I}) \times \mathbb{R}_+ : u \text{ is a nonconstant solution of (1.1)} \right\}, \quad (1.4)$$

where $C_v^2(\bar{I}) := \{u \in C^2(\bar{I}) : u'(\pm 1) = 0\}$ and $\mathbb{R}_+ := (0, \infty)$. Without the nonlocal term, (1.1) is reduced to the 1D stationary Allen–Cahn equation:

$$\begin{cases} -du_{xx} = (1 - u^2)u, & x \in I, \\ u_x(\pm 1) = 0, \\ u_x(x) \geq 0, & x \in I, \end{cases} \quad (1.5)$$

and the bifurcation structure of the set

$$\Gamma_0 = \left\{ (u, d) \in C_v^2(\bar{I}) \times \mathbb{R}_+ : u \text{ is a nonconstant solution of (1.5)} \right\}$$

is well known as follows (e.g., Chafee and Infante [2], Schaaf [13]):

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