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NONLOCAL REFUGE MODEL WITH A PARTIAL CONTROL

JÉRÔME COVILLE

ABSTRACT. In this paper, we analyse the structure of the set of positive solutions of an heterogeneous nonlocal equation of the form:

$$\int_{\Omega} K(x, y)u(y) dy - \int_{\Omega} K(y, x)u(x) dy + a_0 u + \lambda a_1(x)u - \beta(x)u^p = 0 \quad \text{in } \Omega$$

where $\Omega \subset \mathbb{R}^n$ is a bounded open set, $K \in C(\mathbb{R}^n \times \mathbb{R}^n)$ is nonnegative, $a_i, \beta \in C(\Omega)$ and $\lambda \in \mathbb{R}$. Such type of equation appears in some studies of population dynamics where the above solutions are the stationary states of the dynamic of a spatially structured population evolving in a heterogeneous partially controlled landscape and submitted to a long range dispersal. Under some fairly general assumptions on K, a_i and β we first establish a necessary and sufficient criterium for the existence of a unique positive solution. Then we analyse the structure of the set of positive solution (λ, u_λ) with respect to the presence or absence of a refuge zone (i.e ω so that $\beta|_\omega \equiv 0$).

1. INTRODUCTION

In this article we are interested in the positive bounded solutions of the nonlinear nonlocal equation

$$(1.1) \quad \int_{\Omega} K(x, y)u(y) dy - k(x)u + a_0(x)u + \lambda a_1(x)u - \beta(x)u^p = 0 \quad \text{in } \Omega,$$

where $\Omega \subset \mathbb{R}^n$ is a bounded open set, $K \in C(\mathbb{R}^n \times \mathbb{R}^n)$ is non negative, $k(x) := \int_{\Omega} K(y, x) dy$, $\lambda \in \mathbb{R}$, and a_i, β are continuous functions. Our aim is to describe the properties of the positive bounded solutions of (1.2), in terms of the properties of K, a_i, β and λ . That is, we look for existence criteria of positive bounded solutions of (1.1) and we describe some bifurcation diagrams i.e. depending on a_i and β we analyse the properties of the curve (λ, u_λ) .

The study of these kind of problems finds its justification in the ecological problematics related to the erosion of Biodiversity. In particular, some recent studies have focused on a better understanding of the impact of some agricultural practises on non targeted species [1, 7, 21, 27, 28, 29]. Such problematic can be addressed through the analysis of the asymptotic behaviour of the positive solution of a reaction diffusion equation :

$$(1.2) \quad \frac{\partial u(t, x)}{\partial t} = \int_{\Omega} K(x, y)u(t, y) dy - k(x)u(t, x) + a_0(x)u + \lambda a_1(x)u - \beta(x)u^p \quad \text{in } \mathbb{R}^+ \times \Omega$$

$$(1.3) \quad u(0, x) = u_0(x) \quad \text{in } \Omega$$

where u represents a population density evolving in a partial controlled heterogeneous . Here the parameter λ is a control related to the practise and a_1 represents the region where the control is exerted.

In the literature the characterisation of the positive bounded solutions has been extensively studied for the elliptic equations

$$(1.4) \quad \mathcal{E}[u] + a_0 u + \lambda a_1(x)u - \beta(x)u^p = 0 \quad \text{in } \Omega,$$

$$(1.5) \quad u(x) = 0, \quad \text{in } \partial\Omega.$$

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where $\mathcal{E}[u] := a_{ij}(x)\partial_{ij}u + b_i(x)\partial_i u + c(x)$ is uniform elliptic [3, 4, 5, 6, 8, 9, 10, 17, 18, 26]. Nowadays, the structure of the positive bounded solutions u_λ to (1.4)–(1.5) is well understood. More precisely, a positive bounded solution u to (1.4)–(1.5) exists **if and only if**

$$(1.6) \quad \mu_1(\mathcal{E} + a_0 + \lambda a_1, \Omega) < 0 < \mu_1(\mathcal{E} + a_0 + \lambda a_1, \omega),$$

where ω denotes the refuge zone, i.e. $\omega := \{x \in \Omega \mid \beta(x) = 0\}$ and $\mu_1(\Omega)$ denotes the first eigenvalue of the spectral problem $\mathcal{E}[\phi] + a_0\phi + \lambda a_1(x)\phi + \mu\phi = 0$, $\phi = 0$ on $\partial\Omega$. Depending on the properties of β and a_1 a description of the curves (λ, u_λ) can be found in [16, 17, 18, 26].

For nonlocal equations such as (1.1), less is known and the analysis of the existence, uniqueness and the bifurcation diagram have been only studied in particular situations [2, 12, 14, 15, 19, 22, 25, 31]. A large part of the literature is devoted to the existence of positive solution to (1.1) in situations where no refuge zone exists and for a fixed λ [2, 12, 14, 15, 22, 31]. To our knowledge [19] is the first paper which considers a nonlocal logistic equation with a refuge zone and analyses the curves (λ, u_λ) . More precisely, the authors investigate the existence, uniqueness of a positive bounded solution of

$$(1.7) \quad J \star u - u + \lambda u - \beta(x)u^p = 0 \quad \text{in } \Omega,$$

$$(1.8) \quad u \equiv 0 \quad \text{in } \mathbb{R}^n \setminus \bar{\Omega},$$

where J is a symmetric density of probability. They prove that a positive solution of the above problem exists **if and only if**

$$\mu_1(J \star u - u, \Omega) < \lambda < \mu_1(J \star u - u, \omega).$$

Moreover, they have showed that this solution is unique and have established the following asymptotic behaviours:

$$\begin{aligned} \lim_{\lambda \rightarrow \mu_1(J \star u - u, \Omega)} u_\lambda(x) &= 0 \quad \text{for all } x \in \Omega, \\ \lim_{\lambda \rightarrow \mu_1(J \star u - u, \omega)} u_\lambda(x) &= +\infty \quad \text{for all } x \in \Omega. \end{aligned}$$

These results have been recently extended to the more general equation (1.1) with a quadratic nonlinearity $(s(a(x) - b(x)s))$ and under some assumptions on the symmetry of the kernel K and some extra conditions on a and λ , see [25].

Here we address these questions of existence, uniqueness and the description of some bifurcation diagrams for a general kernel K and with no restriction on the coefficients a_i , λ and β .

In what follows we will always assume that the functions a_i and β satisfy:

$$(1.9) \quad \begin{cases} a_i, \beta \in C(\Omega), a_1 \geq 0, \beta \geq 0 \\ \Omega \setminus \text{supp}(a_1) \text{ is a open set of } \mathbb{R}^n \\ K \in C(\mathbb{R}^n \times \mathbb{R}^n), K \geq 0 \end{cases}$$

For the dispersal kernel, we will also require that K satisfies:

$$(1.10) \quad \exists c_0 > 0, \epsilon_0 > 0 \quad \text{such that } \inf_{x \in \Omega} \left(\inf_{y \in B(x, \epsilon_0)} K(x, y) \right) > c_0.$$

A typical example of such dispersal kernel is given by

$$K(x, y) = J \left(\frac{x_1 - y_1}{g_1(y)h_1(x)}; \frac{x_2 - y_2}{g_2(y)h_2(x)}; \dots; \frac{x_n - y_n}{g_n(y)h_n(x)} \right),$$

with $J \in C(\mathbb{R}^n)$ continuous, $J(0) > 0$ and $0 < \alpha_i \leq g_i \leq \beta_i$ and $0 \leq h_i \leq \beta_i$. Such type of kernel have been recently introduced in [11] to model a nonlocal heterogeneous dispersal process. To simplify the presentation of our results, we also introduce the notation $\mathcal{L}_\Omega[u]$ for the continuous linear operator

$$\mathcal{L}_\Omega[u] := \int_\Omega K(x, y)u(y) dy - k(x)u(x).$$

In [19, 25] the analysis essentially relies on the existence of positive eigenfunction associated with a principal eigenvalue μ_1 and a L^2 variational characterisation of μ_1 . However, such properties (existence of a positive eigenfunction and a L^2 variational characterisation of μ_1) does not hold for general kernels K and a_i [13] and a new approach and characterisation of the principal eigenvalue has to be developed.

In the past few years, the spectral properties of nonlocal operators such as $\mathcal{L}_\Omega + a$ have been intensively studied [2, 12, 13, 14, 15, 20, 22, 23, 24]. In particular a notion of generalized principal eigenvalue μ_p of a linear operator $\mathcal{L}_\Omega + a$ has been introduced in [12, 15] and is defined by

$$\mu_p(\mathcal{L}_\Omega + a) := \sup\{\mu \in \mathbb{R} \mid \exists \phi \in C(\bar{\Omega}), \phi > 0, \text{ so that } \mathcal{L}_\Omega[\phi] + (a + \lambda)\phi \leq 0\}.$$

μ_p is called a generalized principal eigenvalue because μ_p is not necessarily associated with a L^1 positive eigenfunction [12, 13, 24, 30]. Such notion has been successfully used to derive an optimal criterium for the existence of a unique positive solution of (1.1) in absence of a refuge zone [12, 15].

Equipped with this notion of generalised eigenvalue, we can now state our results. We first present an optimal criterium for the existence of a unique positive bounded solution to (1.1). Namely, we show

Theorem 1.1. *Let K, a_i, β satisfy the assumptions (1.9)–(1.10) and let ω be the refuge set*

$$\omega := \{x \in \bar{\Omega} \mid \beta(x) = 0\}.$$

Then a positive continuous bounded solution u of (1.1) exists if and only if

$$\mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) < 0 < \mu_p(\mathcal{L}_\omega + a_0 + \lambda a_1),$$

where we set $\mu_p(\mathcal{L}_\omega + a_0 + \lambda a_1) = -\sup_\omega(a_0 + \lambda a_1)$ when $\bar{\omega} = \emptyset$. Moreover the solution is unique.

Next we analyse the partially controlled problem (1.1) i.e. we describe the set $\{\lambda, u_\lambda\}$ where u_λ is a positive bounded continuous solution to (1.1). We start by describing $\{\lambda, u_\lambda\}$ in a case of the absence of a refuge zone. We prove the following

Theorem 1.2. *Assume that K, a_i and β satisfy (1.9)–(1.10). Assume further that $\beta > 0$ in $\bar{\Omega}$ then there exists $\lambda^* \in [-\infty; \infty)$, so that for all $\lambda > \lambda^*$ there exists a unique positive continuous solution u_λ to (1.1). When $\lambda^* \in \mathbb{R}$, there is no positive solution to (1.1) for all $\lambda \leq \lambda^*$. Moreover, we have the following trichotomy:*

- $\lambda^* = -\infty$ when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) < 0$,
- $\lambda^* \in [-\infty, \infty)$ when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) = 0$.
- $\lambda^* \in \mathbb{R}$ when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) > 0$.

In addition, the map $\lambda \rightarrow u_\lambda$ is monotone increasing and we have

$$\begin{aligned} \forall x \in \bar{\Omega} \quad \lim_{\lambda \rightarrow +\infty} u_\lambda(x) &= +\infty, \\ \forall x \in \bar{\Omega} \quad \lim_{\lambda \rightarrow \lambda^*, +} u_\lambda(x) &= u_\infty(x), \end{aligned}$$

where $u_\infty \equiv 0$ on $\Omega_1 := \{x \in \Omega \mid a_1(x) > 0\}$ and u_∞ is a nonnegative solution to

$$\int_{\Omega \setminus \Omega_1} K(x, y)u(y)dy - k(x)u + a_0(x)u - \beta u^p = 0 \quad \text{in } \Omega \setminus \Omega_1.$$

Furthermore, u_∞ is non trivial when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) < 0$.

Finally, we describe the set $\{\lambda, u_\lambda\}$ in the situation where a refuge zone exists. We prove the following

Theorem 1.3. *Assume that K, a_i and β satisfy (1.9)–(1.10). Assume further that $\omega \neq \emptyset$, then there exists two quantities $\lambda^*, \lambda^{**} \in [-\infty, +\infty]$ so that we have the following dichotomy :*

- Either $\lambda^{**} \leq \lambda^*$ and there exists no positive bounded solution to (1.1).
- Or $\lambda^* < \lambda^{**}$, and for all $\lambda \in (\lambda^*, \lambda^{**})$ there exists a unique positive bounded continuous solution to (1.1). When $\lambda^*, \lambda^{**} \in \mathbb{R}$, there is no positive bounded solution to (1.1) for all $\lambda \leq \lambda^*$ and for all $\lambda \geq \lambda^{**}$. Moreover, the map $\lambda \rightarrow u_\lambda$ is monotone increasing and we have

(i)

$$\lim_{\lambda \rightarrow \lambda^{**,-}} \|u_\lambda\|_{\infty, \omega} = +\infty,$$

where $\|u_\lambda\|_{\infty, \omega} := \sup_{x \in \omega} |u_\lambda(x)|$.

(ii) *If $\mu_p(\mathcal{L}_\omega + a_0 + \lambda^{**}a_1)$ is an eigenvalue in $L^1(\omega)$ or $\lambda^{**} = +\infty$ then*

$$\forall x \in \bar{\Omega}, \lim_{\lambda \rightarrow \lambda^{**,-}} u_\lambda(x) = +\infty.$$

(iii) *For all $x \in \bar{\Omega}$ we have $\lim_{\lambda \rightarrow \lambda^{*},+} u_\lambda(x) = u_\infty(x)$, where u_∞ is a function satisfying on $\Omega_1 := \{x \in \Omega \mid a_1(x) > 0\}$ $u_\infty \equiv 0$ and u_∞ is a nonnegative solution to*

$$\int_{\Omega \setminus \Omega_1} K(x, y)u(y)dy - k(x)u + a_0(x)u - \beta u^p = 0 \quad \text{in } \Omega \setminus \Omega_1.$$

Furthermore, u_∞ is non trivial when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) < 0$.

Before going to the proofs of these results we would like to make some additional comments. The assumption can be relaxed and we can get a full description of the curves when $a_1 > 0$ in $\bar{\Omega}$.

The paper is organised as follows. In a preliminary section we recall some known results on μ_p and on the positive solution of a KPP equation. Then in Section 3 we prove the existence criterium of Theorem 1.1. The proof of Theorem 1.2 is done in Section 4. Finally, in Section 5 we analyse the bifurcation diagram of (1.1) in the presence of a refuge zone (Theorem 1.3).

2. PRELIMINARIES

In this section, we recall some results on the principal eigenvalue of a linear nonlocal operator and some known results about the KPP equation below

$$(2.1) \quad \mathcal{L}_\Omega[u] + f(x, u) = 0 \quad \text{in } \Omega$$

where

$$\mathcal{L}_\Omega[u] := \int_{\Omega} K(x, y)u(y)dy - k(x)u(x)$$

and $f(x, s)$ is satisfying

$$(2.2) \quad \begin{cases} f \in C(\Omega \times [0, \infty)) \text{ and is differentiable with respect to } s \\ f_u(\cdot, 0) \in C(\Omega) \\ f(\cdot, 0) \equiv 0 \text{ and } f(x, s)/s \text{ is decreasing with respect to } s \\ \text{there exists } M > 0 \text{ such that } f(x, s) \leq 0 \text{ for all } s \geq M \text{ and all } x. \end{cases}$$

The simplest example of such a nonlinearity is

$$f(x, u) = u(a(x) - u),$$

where $a(x) \in C(\Omega)$.

It has been shown in [2, 12] that the existence of a positive solution of (2.1) is conditioned to the sign of the principal eigenvalue μ_p of the linear operator $\mathcal{L}_\Omega + f_u(x, 0)$ where μ_p is defined by the formula

$$\mu_p(\mathcal{L}_\Omega + f_u(x, 0)) := \sup\{\mu \in \mathbb{R} \mid \exists \phi \in C(\Omega), \phi > 0 \text{ so that } \mathcal{L}_\Omega[\phi] + f_u(x, 0)\phi + \mu\phi \leq 0\}.$$

That is to say

Theorem 2.1 ([2, 12]). *Let Ω be a bounded open set and assume that K and f satisfy respectively (1.9)–(1.10) and (2.2). Then there exists a unique positive continuous solution to (2.1) **if and only if** $\mu_p(\mathcal{L}_\Omega + f_u(x, 0)) < 0$. Moreover, if $\mu_p \geq 0$ then any non negative uniformly bounded solution of (2.1) is identically zero.*

Also noted in [12] the principal eigenvalue is not always achieved. This means that there is not always a positive continuous eigenfunction associated with μ_p . However as shown in [13], we can always associate a positive measure $d\mu$ with μ_p . More precisely,

Theorem 2.2 ([13]). *Let Ω be an open bounded set and assume that K and $f_u(x, 0)$ satisfy the assumptions (1.9) and (2.2). Then there exists a positive measure $d\mu \in \mathcal{M}^+(\Omega)$, so that for any $\phi \in C_c(\Omega)$ we have*

$$\int_{\Omega} \phi(x) \left(\int_{\Omega} K(x, y) d\mu(y) \right) dx + \int_{\Omega} \phi(x) (f_u(x, 0) - k(x) + \mu_p) d\mu(x) = 0.$$

Moreover, there exists a positive function $\phi_p \in L^1(\Omega) \cap C(\Omega \setminus \Sigma)$ so that $\inf_{\Omega} \phi_p > 0$ and $d\mu(x) = \phi_p(x) dx + d\mu_s(x)$ where $d\mu_s(x)$ is a non negative singular measure with respect to the Lebesgue measure whose support lies in the set $\Sigma := \{y \in \bar{\Omega} | f_u(y, 0) - k(y) = \sup_{x \in \Omega} (f_u(x, 0) - k(x))\}$.

As proved in [12, 24, 30], when Ω is an open bounded set we can find a condition on the coefficients which guarantees that $d\mu_s(x) \equiv 0$ and the existence of a positive continuous eigenfunction. For example the existence of principal eigenfunction is guaranteed, if we assume that the function $a(x) := f_u(x, 0) - \int_{\Omega} K(y, x) dy$ satisfies

$$\frac{1}{\sup_{\Omega} a - a(x)} \notin L^1(\Omega') \quad \text{for some open bounded domain } \Omega' \subset \bar{\Omega}.$$

For the existence of principal eigenfunction as remark in [15] we also have this useful criteria:

Proposition 2.3. Let Ω be a bounded open set, then there exists a positive continuous eigenfunction associated to μ_p **if and only if** $\mu_p(\mathcal{L}_{\Omega} + a) < -\sup_{\Omega} a$.

Next we recall some properties of the principal eigenvalue μ_p that we will constantly use along this paper:

Proposition 2.4. (i) Assume $\Omega_1 \subset \Omega_2$, then for the two operators

$$\begin{aligned} \mathcal{L}_{\Omega_1}[u] + a(x)u &:= \int_{\Omega_1} K(x, y)u(y) dy - k(x)u + a(x)u \\ \mathcal{L}_{\Omega_2}[u] + a(x)u &:= \int_{\Omega_2} K(x, y)u(y) dy - k(x)u + a(x)u \end{aligned}$$

respectively defined on $C(\Omega_1)$ and $C(\Omega_2)$ we have

$$\mu_p(\mathcal{L}_{\Omega_1} + a(x)) \geq \mu_p(\mathcal{L}_{\Omega_2} + a(x)).$$

(ii) Fix Ω and assume that $a_1(x) \geq a_2(x)$, then

$$\mu_p(\mathcal{L}_{\Omega} + a_2(x)) \geq \mu_p(\mathcal{L}_{\Omega} + a_1(x)).$$

Moreover, if $a_1(x) \geq a_2(x) + \delta$ for some $\delta > 0$ then

$$\mu_p(\mathcal{L}_{\Omega} + a_2(x)) > \mu_p(\mathcal{L}_{\Omega} + a_1(x)).$$

(iii) $\mu_p(\mathcal{L}_{\Omega} + a(x))$ is Lipschitz continuous in $a(x)$. More precisely,

$$|\mu_p(\mathcal{L}_{\Omega} + a(x)) - \mu_p(\mathcal{L}_{\Omega} + b(x))| \leq \|a(x) - b(x)\|_{\infty}$$

(iv) Assume $\Omega_1 \subset \Omega_2$, then for the two operators

$$\begin{aligned} \mathcal{L}_{\Omega_1}[u] + a(x)u &:= \int_{\Omega_1} K(x, y)u(y) dy - k(x)u + a(x)u \\ \mathcal{L}_{\Omega_2}[u] + a(x)u &:= \int_{\Omega_2} K(x, y)u(y) dy - k(x)u + a(x)u \end{aligned}$$

respectively defined on $C(\Omega_1)$ and $C(\Omega_2)$. Assume that the corresponding principal eigenvalue are associated to a positive continuous principal eigenfunction. Then we have

$$|\mu_p(\mathcal{L}_{\Omega_1} + a(x)) - \mu_p(\mathcal{L}_{\Omega_2} + a(x))| \leq C_0 |\Omega_2 \setminus \Omega_1|,$$

where C_0 depends on K and ϕ_2 .

(v) We always have the following estimate

$$-\sup_{\Omega} \left(a(x) + \int_{\Omega} K(x, y) dy \right) \leq \mu_p(\mathcal{L}_{\Omega} + a) \leq -\sup_{\Omega} a.$$

Proof:

We refer to [12] for the proofs of (i) – (iii) and (v), so we will be concerned only with (iv). Let us introduce the following quantity:

$$\mu'_p(\mathcal{L}_\Omega + a) := \inf\{\mu \in \mathbb{R} \mid \exists \phi \in C(\bar{\Omega}), \phi > 0 \text{ so that } \mathcal{L}_\Omega[\phi] + a\phi + \mu\phi \geq 0\}.$$

One can check that $\mu_p(\mathcal{L}_\Omega + a) = \mu'_p(\mathcal{L}_\Omega + a)$. Indeed since there is a positive eigenfunction associated with $\mu_p(\mathcal{L}_\Omega + a)$ one has $\mu'_p(\mathcal{L}_\Omega + a) \leq \mu_p(\mathcal{L}_\Omega + a)$ by definition of $\mu'_p(\mathcal{L}_\Omega + a)$. We obtain the equality by arguing as follows. Assume by contradiction that $\mu_p(\mathcal{L}_\Omega + a) > \mu'_p(\mathcal{L}_\Omega + a)$. Then there exists μ so that $\mu'_p(\mathcal{L}_\Omega + a) < \mu < \mu_p(\mathcal{L}_\Omega + a)$ and from the definition of μ_p and μ'_p there exists two positive continuous functions ψ and ϕ so that

$$\mathcal{L}_\Omega[\phi] + a(x)\phi + \mu\phi \geq 0,$$

$$\mathcal{L}_\Omega[\psi] + a(x)\psi + \mu\psi < 0.$$

From the last inequalities we deduce that $\psi > 0$ in $\bar{\Omega}$ and by setting $w := \frac{\phi}{\psi}$ it follows that

$$\begin{aligned} 0 &\leq \mathcal{L}_\Omega[\phi] + (a(x) + \mu)\phi = \mathcal{L}_\Omega[\phi] + (a(x) + \phi)\frac{\phi}{\psi}, \\ &\leq \mathcal{L}_\Omega[\phi] - \frac{\phi}{\psi}(x)\mathcal{L}_\Omega[\psi], \\ &\leq \int_{\Omega} K(x, y)\psi(y)(w(y) - w(x)) dy. \end{aligned}$$

Thus w cannot achieve a maximum in $\bar{\Omega}$ without being constant. w being continuous in $\bar{\Omega}$, it follows that $\phi = c\psi$ for some positive constant c . Thus we get the contradiction

$$0 \leq \mathcal{L}_\Omega[\phi] + (a(x) + \mu)\phi = c(\mathcal{L}_\Omega[\psi] + (a(x) + \mu)\psi) < 0.$$

We are now in position to prove (iv). Let ϕ_2 be the eigenfunction associated to $\mu_p(\mathcal{L}_{\Omega_2} + a(x))$ normalized by $\|\phi_2\|_\infty = 1$ and let us set $C_0 := \frac{\|K(\cdot, \cdot)\|_\infty}{\min_{\Omega_2} \phi_2}$.

Now, let us show that $(\phi_2, \mu_p(\mathcal{L}_{\Omega_2} + a) + C_0|\Omega_2 \setminus \Omega_1|)$ is an adequate test function for $\mu'_p(\mathcal{L}_{\Omega_1} + a)$. By a direct computation and by using the normalisation of ϕ_2 we have

$$\begin{aligned} \mathcal{L}_{\Omega_1}[\phi_2] + (a + \mu_p(\mathcal{L}_{\Omega_2} + a) + C_0|\Omega_2 \setminus \Omega_1|)\phi_2 &= - \int_{\Omega_2 \setminus \Omega_1} K(x, y)\phi_2(y) dy + C_0|\Omega_2 \setminus \Omega_1|\phi_2, \\ &\geq -\|K(\cdot, \cdot)\|_\infty|\Omega_2 \setminus \Omega_1| + C_0|\Omega_2 \setminus \Omega_1|\phi_2, \\ &\geq \left(\frac{\phi_2}{\min_{\Omega_2} \phi_2} - 1\right) \|K(\cdot, \cdot)\|_\infty|\Omega_2 \setminus \Omega_1|. \end{aligned}$$

Therefore $\mu'_p(\mathcal{L}_{\Omega_1} + a) \leq \mu_p(\mathcal{L}_{\Omega_2} + a) + C_0|\Omega_2 \setminus \Omega_1|$, which combined with (i) and using that $\mu'_p(\mathcal{L}_{\Omega_1} + a) = \mu_p(\mathcal{L}_{\Omega_1} + a)$ leads to

$$|\mu_p(\mathcal{L}_{\Omega_1} + a(x)) - \mu_p(\mathcal{L}_{\Omega_2} + a(x))| \leq C_0|\Omega_2 \setminus \Omega_1|.$$

□

3. OPTIMAL EXISTENCE CRITERIUM

In this section we establish an optimal criterium for the existence of a positive continuous bounded solution to

$$(3.1) \quad \mathcal{L}_\Omega[u] + a(x)u - \beta(x)u^p = 0 \quad \text{in } \Omega,$$

when there exists $\omega \subset \Omega$ so that $\beta|_\omega \equiv 0$. Note that (3.1) is a particular case of (2.1) with $f(x, s) := a(x)s - \beta(x)s^p$. However, due to the presence of refuge zone (i.e. $\beta|_\omega \equiv 0$) the function $f(x, s)$ does not satisfy the assumptions (2.2) and the Theorem 2.1 does not apply. But we still have a complete characterisation of the existence of a bounded positive solution. Namely we can show the following Theorem:

Theorem 3.1. Assume that K, a and β satisfy (1.9)–(1.10). Assume further that there exists $\omega \subset \Omega$ so that $\beta|_\omega \equiv 0$. Then there exists a bounded positive continuous solution to (3.1) **if and only if**

$$\mu_p(\mathcal{L}_\omega + a) > 0 > \mu_p(\mathcal{L}_\Omega + a),$$

where we set $\mu_p(\mathcal{L}_\omega + a) = -\sup_\omega a$ when $\bar{\omega} = \emptyset$.

Proof:

First let us assume that $\mu_p(\mathcal{L}_\omega + a) \leq 0$, we will show that there is no positive bounded solution to (3.1). Let us suppose by contradiction that there exists u , a positive bounded solution to (3.1). So in ω , u satisfies

$$\mathcal{L}_\Omega[u] + au = 0,$$

which implies that $\max_{\bar{\omega}} a < 0$ and u is continuous on $\bar{\omega}$. Furthermore, we have

$$(3.2) \quad \mathcal{L}_\omega[u] + au = - \int_{\Omega \setminus \omega} K(x, y)u(y) dy \leq 0.$$

If $\bar{\omega} = \emptyset$ then we obtain easily a contradiction. Indeed in such case, we have $\mu_p(\mathcal{L}_\omega + a) = -\sup_\omega a$ which leads to the contradiction

$$0 < -\sup_\omega a = \mu_p(\mathcal{L}_\omega + a) \leq 0.$$

In the other situations, $\bar{\omega} \neq \emptyset$ and to obtain our desired contradiction we argue as follows. Since $\mu_p(\mathcal{L}_\omega + a) \leq 0 < -\max_{\bar{\omega}} a$, by Proposition 2.3 there exists a positive continuous eigenfunction associated with $\mu_p(\mathcal{L}_\omega + a)$. As a consequence there exists also a positive continuous eigenfunction associated with $\mu_p(\mathcal{L}_\omega^* + a)$ where $\mathcal{L}_\omega^* + a$ is defined by

$$\mathcal{L}_\omega^*[\phi] + a\phi := \int_\omega K(y, x)\phi(y)dy - k(x)\phi + a(x)\phi.$$

We can easily check that $\mu_p(\mathcal{L}_\omega + a) = \mu_p(\mathcal{L}_\omega^* + a)$. Let us denote by ϕ^* the positive continuous principal eigenfunction associated with $\mu_p(\mathcal{L}_\omega^* + a)$. Now by multiplying (3.2) by ϕ^* and then integrating over ω , it follows

$$\int_\omega \phi^*(x)\mathcal{L}_\omega[u](x)dx + au\phi^*(x)dx \leq -c_0 \int_\omega \phi^* \left(\int_{\Omega \setminus \omega} K(x, y) dy \right).$$

By using Fubini's Theorem in the above inequality we get the contradiction

$$0 \leq -\mu_p(\mathcal{L}_\omega^* + a) \int_\omega \phi^* u \leq -c_0 \int_\omega \phi^* \left(\int_{\Omega \setminus \omega} K(x, y) dy \right) < 0.$$

Thus in both cases, there is no bounded solution to (3.1) when $\mu_p(\mathcal{L}_\omega + a) \leq 0$.

Next we see that there is no positive bounded solution for (3.1) when $\mu_p(\mathcal{L}_\Omega + a) \geq 0$. In this situation, with some modifications we can reproduce the argumentation developed in [12] (Subsection 6.2). Let us assume that a positive solution of (3.1) exists and let us denote u this solution. We first observe that by following the argument developed in [2] we can see that u is continuous in Ω and there exists positive constants δ and c_0 so that

$$\begin{cases} \inf_\Omega u \geq c_0, \\ \inf_{x \in \Omega} (k(x) - a(x) + \beta(x)u^{p-1}) \geq \delta. \end{cases}$$

From the monotone behaviour with respect to the s of the function $g(x, s) := (a - \beta(x)s^{p-1})$, we deduce that $a - \beta u^{p-1} \leq a(x) - \beta c_0^{p-1} \leq a$. Now let us denote $\gamma(x) = a(x) - \beta(x)c_0^{p-1}$. By construction, we have $\gamma(x) \leq a(x)$ and we see by (ii) of Proposition 2.4 that

$$\mu_p(\mathcal{L}_\Omega + \gamma(x)) \geq \mu_p(\mathcal{L}_\Omega + a(x)) \geq 0.$$

Moreover, since u is a solution of (3.1), we have

$$(3.3) \quad \mathcal{L}_\Omega[u] + \gamma u \geq \mathcal{L}_\Omega[u] + au - \beta u^p = 0,$$

with a strict inequality for any $x \in \Omega \setminus \omega$.

We claim that

Claim – 3.1. There exists $\delta > 0$ and a positive continuous function ϕ so that $\inf_{\Omega} \phi > \delta$ and

$$\mathcal{L}_{\Omega}[\phi] + \gamma\phi \leq 0.$$

Assume for the moment that the Claim holds true then we get our desired contradiction by arguing as follow. Since $\phi > \delta$ we can define the following quantity

$$\tau^* := \inf \{ \tau > 0 \mid u \leq \tau\phi \}.$$

Obviously, by proving that $\tau^* = 0$ we get the contradiction

$$c_0 \leq u \leq 0.$$

Assume by contradiction that $\tau^* > 0$ and let us denote $w := \tau^*\phi - u$. By definition of τ^* , there exists $x_0 \in \bar{\Omega}$ such that $\tau^*\phi(x_0) = u(x_0) > 0$ and from (3.3) we see that w satisfies

$$\mathcal{L}_{\Omega}[w] + \gamma w \leq 0.$$

By evaluating the above expression at x_0 , since $w \geq 0$ we see that

$$0 \leq \int_{\Omega} K(x_0, y)w(y) dy \leq 0.$$

Therefore, since K satisfies (1.10) we must have $w(y) = 0$ for almost every $y \in \bar{\Omega}$. Thus, we end up with $\tau^*\phi \equiv u$ and we get the following contradiction

$$0 < \mathcal{L}_{\Omega}[u] + \gamma u = \mathcal{L}_{\Omega}[\tau^*\phi] + \gamma\tau^*\phi \leq 0 \quad \text{on} \quad \Omega \setminus \omega.$$

Hence $\tau^* = 0$.

Proof of the Claim:

When $\mu_p(\mathcal{L}_{\Omega} + \gamma) > 0$ then by definition of the principal eigenvalue for all positive $0 < \mu < \mu_p(\mathcal{L}_{\Omega} + \gamma)$ there exists a positive continuous function ϕ such that

$$\mathcal{L}_{\Omega}[\phi] + \gamma\phi \leq -\mu\phi < 0.$$

Observe that $\phi \geq \delta$ for some positive δ since otherwise there exists $x_0 \in \bar{\Omega}$ so that $\phi(x_0) = 0$ and we get the contradiction

$$0 < \mathcal{L}_{\Omega}[\phi](x_0) + \gamma\phi(x_0) \leq 0.$$

When $\mu_p(\mathcal{L}_{\Omega} + \gamma) = 0$ we argue as follows. By construction, $a \geq \gamma$ and on $\bar{\Omega} \setminus \omega$ we have

$$(3.4) \quad \gamma < a \leq \sup_{\Omega} a \leq -\mu_p(\mathcal{L}_{\Omega} + a) \leq 0.$$

And another hand on ω since $\beta|_{\omega} \equiv 0$, we have

$$\mathcal{L}_{\Omega}[u] + a(x)u = 0,$$

which leads to $\sup_{\bar{\omega}} a < 0$. So on $\bar{\omega}$ we also have

$$(3.5) \quad \gamma \leq \sup_{\bar{\omega}} a < 0.$$

By combining (3.4) and (3.5) it follows that $\sup_{\bar{\Omega}} \gamma < 0$. Now, since $0 = \mu_p(\mathcal{L}_{\Omega} + \gamma) < -\sup_{\bar{\Omega}} \gamma$ we deduce from Proposition 2.3 that there exists a continuous positive principal eigenfunction ϕ associated with $\mu_p(\mathcal{L}_{\Omega} + \gamma)$. As above, we have $\inf_{\Omega} \phi > \delta$ for some positive δ . $\square$

Lastly, let us construct a positive bounded solution to (3.1) when the condition

$$(3.6) \quad \mu_p(\mathcal{L}_{\omega} + a) > 0 > \mu_p(\mathcal{L}_{\Omega} + a)$$

is satisfied. The uniqueness of this solution follows from a similar argumentation as in [2, 12], so we will omit the proof here.

From the condition $0 > \mu_p(\mathcal{L}_{\Omega} + a)$, by reproducing the argument in [12] we can find a positive bounded subsolution ϕ_0 of the problem (3.1) so that $\kappa\phi_0$ is still a subsolution for any κ small and positive. Here the main difficulty is to find a positive supersolution ψ . Indeed, due to the existence of a refuge zone, the large positive constants are not supersolutions of (3.1). We claim

Claim – 3.2. When the condition (3.6) is satisfied, then there exists $\psi > 0$, $\psi \in C(\bar{\Omega})$ supersolution of (3.1)

Note that by proving the claim we end the construction of the solution to (3.1). Indeed, since for κ small we have $\kappa\phi \leq \psi$, by the monotone iterative scheme there exists a solution u to (3.1) so that $\kappa\phi \leq u \leq \psi$. $\square$

Now, let us turn our attention to the proof of the Claim.

Proof of the Claim:

Let us first assume that $\omega \neq \emptyset$.

In this situation, by following the argument in [12] (Subsection 6.1) we can introduce a regularisation $a_\epsilon \in C(\Omega)$ of $a - k$ so that the following operator

$$\mathcal{L}_{\epsilon, \omega}[u] := \int_{\omega} K(x, y)u(y)dy + a_\epsilon(x)u$$

has a positive continuous principal eigenfunction. By continuity of $\mu_p(\mathcal{L}_{\epsilon, \omega})$ with respect to a_ϵ ((iii) of Proposition 2.4) we can find ϵ small so that

$$\mu_p(\mathcal{L}_{\epsilon, \omega}) - \|a_\epsilon - a + k\|_\infty \geq \frac{\mu_p(\mathcal{L}_\omega + a)}{2}.$$

Let ϵ be fixed and let us denote ω_δ the following set

$$\omega_\delta := \{x \in \Omega \mid d(x; \omega) < \delta\}.$$

By continuity of the function $\sup_{\omega_\delta} a_\epsilon$ with respect to δ , there exists δ_0 so that for all $\delta \leq \delta_0$ we have

$$\left| \sup_{\omega_\delta} a_\epsilon - \sup_{\omega} a_\epsilon \right| \leq \frac{-\mu_p(\mathcal{L}_\omega + a_\epsilon) - \sup_{\omega} a_\epsilon}{2}.$$

So, by (i) of Proposition 2.4, we deduce from the above inequality that we have for all $\delta \leq \delta_0$,

$$\mu_p(\mathcal{L}_{\omega_\delta} + a_\epsilon) \leq \mu_p(\mathcal{L}_\omega + a_\epsilon) < -\sup_{\omega_\delta} a_\epsilon.$$

Therefore, thanks to Proposition 2.3 for all $\delta \leq \delta_0$ there exists a positive continuous eigenfunction associated with $\mu_p(\mathcal{L}_{\epsilon, \omega_\delta})$.

By continuity of $\mu_p(\mathcal{L}_{\epsilon, \omega_\delta})$ with respect to the domain ((iv) of Proposition 2.4) we achieve for δ small enough, say $\delta \leq \delta_1$,

$$(3.7) \quad \mu_p(\mathcal{L}_{\epsilon, \omega}) \geq \mu_p(\mathcal{L}_{\epsilon, \omega_\delta}) \geq \mu_p(\mathcal{L}_{\epsilon, \omega_{\delta_1}}) \geq \|a_\epsilon - a + k\|_\infty + \frac{\mu_p(\mathcal{L}_\omega + a)}{8}.$$

By construction $\bar{\Omega} \setminus \omega_\delta$ and $\bar{\omega}_{\frac{\delta}{2}}$ are two disjoint bounded closed set, so by the Urysohn Lemma there exists a nonnegative continuous function η_1 such that $0 \leq \eta_1 \leq 1$, $\eta_1(x) = 1$ in $\bar{\Omega} \setminus \omega_\delta$, $\eta_1(x) = 0$ in $\bar{\omega}_{\frac{\delta}{2}}$.

Let ψ_1, ψ_2 be the following continuous functions

$$\psi_1 := \begin{cases} C_1 \eta_1 & \text{in } \Omega \setminus \omega_{\frac{\delta}{2}} \\ 0 & \text{elsewhere,} \end{cases} \quad \psi_2 := \begin{cases} C_2(1 - \eta_1)\Psi_\delta & \text{in } \omega_\delta \\ 0 & \text{elsewhere.} \end{cases}$$

where Ψ_δ denotes the positive continuous eigenfunction associated with $\mu_p(\mathcal{L}_{\epsilon, \omega_\delta})$ normalized by $\|\Psi_\delta\|_\infty = 1$ and C_1 and C_2 are positive constants to be specified later on. Consider now the function $\psi := \sup(\psi_1, \psi_2)$, we will prove that for well chosen C_1 and C_2 , ψ is a supersolution of (3.1).

On $\Omega \setminus \omega_{\frac{\delta}{2}}$, a short computation shows that for C_1 large

$$\begin{aligned} \mathcal{L}_\Omega[\psi] + a\psi - \beta\psi^p &\leq C_1^{\frac{p+1}{2}} \left(\int_{\Omega} K(x, y) dy + a - \beta C_1^{\frac{p-1}{2}} \right), \\ &\leq C_1^{\frac{p+1}{2}} \left(\int_{\Omega} K(x, y) dy + a - \inf_{\Omega \setminus \omega_{\frac{\delta}{2}}} (\beta) C_1^{\frac{p-1}{2}} \right). \end{aligned}$$

By construction $\inf_{\Omega \setminus \omega_{\frac{\delta}{2}}}(\beta) > 0$ and $\frac{p-1}{2} > 0$, so for C_1 large enough we have on $\Omega \setminus \omega_{\frac{\delta}{2}}$

$$(3.8) \quad \mathcal{L}_\Omega[\psi] + a\psi - \beta\psi^p \leq 0.$$

Now, observe that for $C_2 \geq C_1$ large, on $\omega_{\frac{\delta}{2}}$ we have

$$\begin{aligned} \mathcal{L}_\Omega[\psi] + a\psi - \beta\psi^p &\leq C_1 \int_{\Omega \setminus \omega_\delta} K(x, y) dy + C_2 \int_{\omega_\delta \setminus \omega_{\frac{\delta}{2}}} K(x, y) dy \\ &\quad + C_2 \left(\int_{\omega_{\frac{\delta}{2}}} K(x, y) \Psi_\delta(y) dy - k(x) \Psi_\delta + a(x) \Psi_\delta \right). \end{aligned}$$

Since $\Psi_\delta > 0$ in ω_δ , we have

$$\begin{aligned} \mathcal{L}_\Omega[\psi] + a\psi - \beta\psi^p &\leq C_2 \left(\frac{C_1}{C_2} \bar{K}_1 + \bar{K}_2 |\omega_\delta \setminus \omega_{\frac{\delta}{2}}| \right) \\ &\quad + C_2 \left(\int_{\omega_\delta} K(x, y) \Psi_\delta(y) dy - k(x) \Psi_\delta + a(x) \Psi_\delta \right), \end{aligned}$$

where $\bar{K}_1 := \sup_{x \in \Omega} \int_{\Omega} K(x, y) dy$ and $\bar{K}_2 := \|K(\cdot, \cdot)\|_\infty$.

Recall that Ψ_δ is the eigenfunction associated with $\mu_p(\mathcal{L}_{\epsilon, \omega})$, so it follows that

$$\mathcal{L}_\Omega[\psi] + a\psi - \beta\psi^p \leq C_2 \left(\frac{C_1}{C_2} \bar{K}_1 + \bar{K}_2 |\omega_\delta \setminus \omega_{\frac{\delta}{2}}| + (a - k - a_\epsilon - \mu_p(\mathcal{L}_{\epsilon, \omega_\delta})) \Psi_\delta \right)$$

which combined with (3.7) reduces to

$$\mathcal{L}_\Omega[\psi] + a\psi - \beta\psi^p \leq C_2 \left(\frac{C_1}{C_2} \bar{K}_1 + \bar{K}_2 |\omega_\delta \setminus \omega_{\frac{\delta}{2}}| - \frac{\mu_p(\mathcal{L}_\omega + a)}{8} \Psi_\delta \right).$$

By using that for all $\delta \in [0, \delta_0]$, the principal eigenfunction Ψ_δ associated to $\mu_p(\mathcal{L}_{\epsilon, \omega_\delta})$ is positive and continuous, we can see that

$$\inf_{\delta \in [0, \delta_0]} \inf_{\omega_\delta} \Psi_\delta > c,$$

for some positive constant c . Moreover we can find δ small, say $\delta \leq \delta_1$ so that for all $\delta \leq \delta_1$

$$\bar{K}_2 |\omega_\delta \setminus \omega_{\frac{\delta}{2}}| - \frac{\mu_p(\mathcal{L}_\omega)}{8} \Psi_\delta \leq -\frac{\mu_p(\mathcal{L}_\omega + a)}{16} c.$$

Thus for $\delta \leq \delta_1$, we achieve on $\omega_{\frac{\delta}{2}}$

$$\mathcal{L}_\Omega[\psi] + a\psi - \beta\psi^p \leq C_2 \left(\frac{C_1}{C_2} \bar{K}_1 - \frac{\mu_p(\mathcal{L}_\omega + a)}{16} c \right).$$

Now by choosing $C_2 := C_1^{\frac{p+1}{2}}$ we have $\lim_{C_1 \rightarrow +\infty} \frac{C_1}{C_2} = 0$ since $p > 1$. So for C_1 large enough, say $C_1 \geq C_1^* := \left(\frac{32\bar{K}_1}{\mu_p(\mathcal{L}_\omega + a)c} \right)^{\frac{2}{p-1}}$ we achieve on ω_δ

$$(3.9) \quad \mathcal{L}_\Omega[\psi] + a\psi - \beta\psi^p \leq -c C_1^{\frac{p+1}{2}} \frac{\mu_p(\mathcal{L}_\omega + a)}{32} < 0.$$

Hence from (3.8) and (3.9) we see that the function ψ is a positive continuous supersolution of (3.1).

Let us now assume that $\overset{\circ}{\omega} = \emptyset$. In this situation, we have $0 < \mu_p(\mathcal{L}_\omega + a) = -\sup_\omega a$. By continuity of a and K there exists δ small so that

$$\sup_{x \in \omega_\delta} \int_{\omega_\delta} K(x, y) dy \leq \frac{\mu_p(\mathcal{L}_\omega + a)}{2} < -\sup_{\omega_\delta} a,$$

where as above $\omega_\delta := \{x \in \Omega | d(x, \omega) < \delta\}$.

From the above inequality it follows from (v) of Proposition 2.4 that $0 < \mu_p(\mathcal{L}_{\omega_\delta} + a)$. Let us consider $\beta_\delta := \beta_{\eta_1}$, where η_1 is constructed above, then we have $\beta_\delta \leq \beta$ and $\omega_{\frac{\delta}{2}} = \{x \in$

$\Omega \setminus \beta_\delta(x) = 0\}$. By construction $\omega_{\frac{\delta}{2}}^\circ \neq \emptyset$ and $0 < \mu_p(\mathcal{L}_{\omega_\delta} + a) \leq \mu_p(\mathcal{L}_{\omega_{\frac{\delta}{2}}} + a)$, therefore by using the above arguments there exists a positive continuous supersolution ψ to

$$\mathcal{L}_\Omega[u] + a(x)u - \beta_\delta u^p = 0 \quad \text{in } \Omega.$$

Thanks to $\beta_\delta \leq \beta$, we have

$$\mathcal{L}_\Omega[\psi] + a(x)\psi - \beta\psi^p \leq \mathcal{L}_\Omega[\psi] + a(x)\psi - \beta_\delta\psi^p \leq 0 \quad \text{in } \Omega$$

and ψ is our desired supersolution. $\square$

4. THE PARTIALLY CONTROLLED PROBLEM: THE KPP CASE

In this section we analyse the dependence in λ of the positive continuous solutions to (1.1) in absence of a refuge zone and we prove the Theorem 1.2 that we recall below. More precisely, we look for positive continuous solution of the partially controlled problem:

$$(4.1) \quad \int_{\Omega} K(x, y)u(y) dy - k(x)u(x) + a_0(x)u + \lambda a_1(x)u - \beta u^p = 0$$

when $\beta > 0$ and $\lambda \in \mathbb{R}$.

In absence of a refuge zone, we can show that there exists a critical value λ^* characterising completely the existence/non existence of a positive stationary solution. More precisely we have,

Theorem 4.1. *Assume that K, a_i and β satisfy (1.9)–(1.10). Assume further that $\beta > 0$ in $\bar{\Omega}$ then there exists $\lambda^* \in [-\infty, \infty)$, so that for all $\lambda > \lambda^*$ there exists a unique positive continuous solution u_λ to (4.1). When $\lambda^* \in \mathbb{R}$, there is no positive solution to (1.1) for all $\lambda \leq \lambda^*$. Moreover, we have the following trichotomy:*

- $\lambda^* = -\infty$ when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) < 0$,
- $\lambda^* \in [-\infty, \infty)$ when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) = 0$.
- $\lambda^* \in \mathbb{R}$ when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) > 0$.

In addition, the map $\lambda \rightarrow u_\lambda$ is monotone increasing and we have

$$\begin{aligned} \forall x \in \bar{\Omega} \quad \lim_{\lambda \rightarrow +\infty} u_\lambda(x) &= +\infty, \\ \forall x \in \bar{\Omega} \quad \lim_{\lambda \rightarrow \lambda^*, +} u_\lambda(x) &= u_\infty(x), \end{aligned}$$

where $u_\infty \equiv 0$ on $\Omega_1 := \{x \in \Omega \mid a_1(x) > 0\}$ and u_∞ is a nonnegative solution to

$$\int_{\Omega \setminus \Omega_1} K(x, y)u(y)dy - k(x)u + a_0(x)u - \beta u^p = 0 \quad \text{in } \Omega \setminus \Omega_1.$$

Furthermore, u_∞ is non trivial when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) < 0$.

Proof:

In absence of a refuge zone, we observe that the problem (4.1) is a particular case of the KPP equation (2.1) where the nonlinearity f is given by $f(x, s) := a_0 s + \lambda a_1 s - \beta s^p$. Therefore by the Theorem 2.1, for each $\lambda \in \mathbb{R}$ the existence of a positive solution to (4.1) is conditioned by the sign of $\mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1)$.

First let us observe that for $\lambda > \frac{\|k\|_\infty - \|a_0\|_\infty}{\|a_1\|_\infty}$ we have $\sup_{x \in \Omega} (a_0(x) + \lambda a_1(x) - k(x)) > 0$ and by (v) of Proposition 2.4 we have $\mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) \leq -\sup_{\Omega} (a_0(x) + \lambda a_1(x) - k(x)) < 0$. Therefore by Theorem 2.1, there exists a positive solution to (4.1) for all $\lambda > \frac{\|k\|_\infty - \|a_0\|_\infty}{\|a_1\|_\infty}$. Let us consider the following set $\{\lambda \mid \mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) = 0\}$. When $\{\lambda \mid \mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) = 0\} \neq \emptyset$, by monotonicity of μ_p with respect to λ ((ii) of Proposition 2.4), we can see that $\{\lambda \mid \mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) = 0\}$ is bounded from above. Therefore we can define $\lambda^* \in [-\infty, +\infty)$ by the following formula

$$\lambda^* := \sup\{\lambda \mid \mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) = 0\},$$

where we set $\lambda^* = -\infty$ when $\{\lambda \mid \mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) = 0\} = \emptyset$.

By construction, thanks to Theorem 2.1 for all $\lambda > \lambda^*$ there exists a unique positive continuous solution to (4.1) and when $\lambda^* \in \mathbb{R}$, there is no positive solution to (1.1) for all $\lambda \leq \lambda^*$.

Before proving the trichotomy, let us look at the asymptotic behaviours with respect to λ of the unique solution u_λ . First let us observe that the map $\lambda \mapsto u_\lambda$ is monotone non decreasing. Indeed, thanks to the nonnegativity of a_1 , for any $\lambda \geq \lambda'$, the continuous bounded function $u_{\lambda'}$ is a subsolution of the problem

$$(4.2) \quad \int_{\Omega} K(x, y)u(y) dy - k(x)u(x) + a_0(x)u + \lambda a_1(x)u - \beta u^p = 0.$$

Observe that any large constant M is a super-solution of (4.2). Therefore by taking M large enough we have $u_{\lambda'} \leq M$ and by the monotone iteration scheme we can construct a positive bounded solution of (4.2) which satisfies $u_{\lambda'} \leq u \leq M$. We conclude by using the uniqueness of the solution of problem (4.2). Hence, $u_{\lambda'} \leq u_\lambda \equiv u$.

The asymptotic behaviour of u_λ when $\lambda \rightarrow +\infty$ is obtained by establishing a bound from below for the solution u_λ when $\lambda \rightarrow +\infty$. More precisely we show that for all $x \in \Omega_1$ we have for λ large enough

$$(4.3) \quad u_\lambda(x) \geq \left(\frac{\lambda a_1 + a_0 - k(x)}{\sup_{\Omega} \beta} \right)^{\frac{1}{p-1}}.$$

Indeed from (4.1) using that u_λ is non negative we have

$$\beta(x)u_\lambda^p(x) \geq [k(x) + a_0(x) + \lambda a_1(x)]u_\lambda.$$

Thus for $x \in \Omega_1$ (4.3) holds for λ large enough. From (4.3) we get trivially that for all $x \in \Omega_1$

$$\lim_{\lambda \rightarrow +\infty} u_\lambda(x) \geq \lim_{\lambda \rightarrow +\infty} \left(\frac{\lambda a_1 + a_0 - k(x)}{\sup_{\Omega} \beta} \right)^{\frac{1}{p-1}} = +\infty.$$

So for $x \in \Omega \setminus \Omega_1$ so that $|B_{\epsilon_0}(x) \cap \Omega_1| > 0$ where ϵ_0 is given by (1.10) we conclude that

$$\lim_{\lambda \rightarrow +\infty} \int_{B_{\epsilon_0}(x) \cap \Omega_1} u_\lambda(y) dy = +\infty.$$

Therefore from (1.10), (4.1) and $u_\lambda \geq 0$ we deduce that

$$\left(\beta(x)u_\lambda^{p-1} + k(x) \right) u_\lambda(x) \geq \int_{\Omega} K(x, y)u_\lambda(y) dy \geq c_0 \int_{B_{\epsilon_0}(x) \cap \Omega_1} u_\lambda(y) dy$$

which leads to

$$\lim_{\lambda \rightarrow +\infty} u_\lambda \left(\beta(x)u_\lambda^{p-1} + k(x) \right) \geq \lim_{\lambda \rightarrow +\infty} c_0 \int_{B_{\epsilon_0}(x) \cap \Omega_1} u_\lambda(y) dy = +\infty \quad \text{for all } x \in \bigcup_{z \in \Omega_1} B_{\epsilon_0}(z).$$

The later implies that

$$\lim_{\lambda \rightarrow +\infty} u_\lambda(x) = +\infty \quad \text{for all } x \in \bigcup_{z \in \Omega_1} B_{\epsilon_0}(z).$$

By repeating the above argument with $\bigcup_{z \in \Omega_1} B_{\epsilon_0}(z)$ instead Ω_1 , we show that

$$\lim_{\lambda \rightarrow +\infty} u_\lambda(x) = +\infty \quad \text{for all } x \in \bigcup_{z \in \Omega_1} B_{2\epsilon_0}(z).$$

By a finite iteration of the above argumentation, we get

$$\lim_{\lambda \rightarrow +\infty} u_\lambda(x) = +\infty \quad \text{for all } x \in \bar{\Omega}.$$

Let us now deal with the limit of u_λ when $\lambda \rightarrow \lambda^{*,+}$. First let us assume that $\lambda^{*,+} \in \mathbb{R}$. In this situation by using the positivity of u_λ and the monotonicity of u_λ with respect to λ , we deduce that u_λ converges pointwise to $u_{\lambda^{*,+}}$ when $\lambda \rightarrow \lambda^{*,+}$. Moreover thanks to the Lebesgue

dominated convergence Theorem by passing to the limit in (4.1), we see that $u_{\lambda^{*,+}}$ is a non negative solution of (4.1) with $\lambda = \lambda^{*,+}$. Therefore by Theorem 2.1 we deduce that $u_{\lambda^{*,+}} \equiv 0$ since $\mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) = 0$. Thus in this case

$$\lim_{\lambda \rightarrow \lambda^{*,+}} u_\lambda(x) = 0 \quad \text{for all } x \in \bar{\Omega}.$$

Lastly assume that $\lambda^{*,+} = -\infty$. Again by using the positivity of u_λ and the monotonicity of u_λ with respect to λ , we deduce that u_λ converges pointwise to u_∞ when $\lambda \rightarrow -\infty$. Now observe that by the monotonicity of u_λ , we have for all $\lambda \leq 0$, $u_\lambda \leq M_0 := \|u_0\|_\infty$ and

$$a_1(x)|\lambda|u_\lambda \leq C_0,$$

where

$$C_0 := M_0 \left\| \int_{\Omega} K(\cdot, y) dy + k + a_0 \right\|_{\infty} + \|\beta\|_{\infty} M_0^p.$$

Therefore for $x \in \Omega_1$, we deduce that

$$0 \leq u_\infty(x) = \lim_{\lambda \rightarrow -\infty} u_\lambda(x) \leq \lim_{\lambda \rightarrow -\infty} \frac{C_0}{a_1(x)|\lambda|} = 0.$$

By passing to the limit in the equation (4.1), thanks to the Lebesgue dominated convergence Theorem we see that u_∞ satisfies the equation below

$$(4.4) \quad \mathcal{L}_{\Omega \setminus \Omega_1}[u] + a_0(x)u + \lambda a_1(x)u - \beta u^p = 0.$$

By Theorem 2.1, the existence of a positive solution to the above equation is governed by the sign of $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0)$. Therefore when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) < 0$ there is a unique positive solution whereas for $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) \geq 0$ there is none. In the later case, we deduce that

$$\lim_{\lambda \rightarrow -\infty} u_\lambda(x) = 0 \quad \text{for all } x \in \bar{\Omega}.$$

Now let us look more closely at the properties of λ^* and prove the trichotomy

- (1) $\lambda^* = -\infty$ when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) < 0$,
- (2) $\lambda^* \in [-\infty, \infty)$ when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) = 0$,
- (3) $\lambda^* \in \mathbb{R}$ when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) > 0$.

Case 1: $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) < 0$. In this situation, observe that by (i) of Proposition 2.4, we have for all λ

$$0 > \mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) = \mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0 + \lambda a_1) \geq \mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1).$$

Therefore, thanks to Theorem 2.1 there exists a positive non trivial solution to (4.1) for all $\lambda \in \mathbb{R}$. Thus $\lambda^* = -\infty$.

Case 2: $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) = 0$. In this situation, by monotonicity of μ_p with respect to λ ((ii) of Proposition 2.4) and (i) of Proposition 2.4 either $\mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) < 0$ for all $\lambda \leq 0$ or there exists $\lambda_0 \leq 0$ so that $\mu_p(\mathcal{L}_\Omega + a_0 + \lambda_0 a_1) = 0$. In the first situation, as above there exists a positive solution to (4.1) for any λ and $\lambda^* = -\infty$. In the other case, $\lambda^* \geq \lambda_0$ and $\lambda^* \in \mathbb{R}$.

Case 3: $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) > 0$. In this last situation, we claim that

Claim – 4.1.

$$\liminf_{\lambda \rightarrow -\infty} \mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) > 0.$$

Assume the claim holds true then this implies that $\{\lambda \mid \mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) = 0\}$ is non empty and therefore $\lambda^* \in \mathbb{R}$. Indeed, since $\mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) < 0$ for any $\lambda > \frac{\|k\|_\infty - \|a_0\|_\infty}{\|a_1\|_\infty}$ and by the claim there exists $\bar{\lambda}$ so that $\mu_p(\mathcal{L}_\Omega + a_0 + \bar{\lambda} a_1) > 0$, by continuity of μ_p with respect to λ there exists a $\bar{\lambda} < \lambda_0 < \frac{\|k\|_\infty - \|a_0\|_\infty}{\|a_1\|_\infty}$ so that $\mu_p(\mathcal{L}_\Omega + a_0 + \lambda_0 a_1) = 0$.

Proof of the Claim:

The proof of this claim relies on the construction of an adequate test function. By arguing as in the proof of Claim 3.2 we can introduce a regularisation a_ϵ of $a_0 - k$ so that the following operator

$$\mathcal{L}_{\epsilon, \Omega \setminus \Omega_1}[u] := \int_{\Omega \setminus \Omega_1} K(x, y)u(y)dy + a_\epsilon(x)u$$

has a positive continuous principal eigenfunction. By continuity of $\mu_p(\mathcal{L}_{\epsilon, \Omega \setminus \Omega_1})$ with respect to a_ϵ ((iii) of Proposition 2.4) we can find ϵ small so that

$$\mu_p(\mathcal{L}_{\epsilon, \Omega \setminus \Omega_1}) - \|a_\epsilon - a_0 + k\|_\infty \geq \frac{\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a)}{2}.$$

Let ϵ be fixed and let Ω_δ be the set

$$\Omega_\delta := \{x \in \Omega_1 \mid d(x; \partial\Omega_1) > \delta\}.$$

As in the proof of the Claim 3.2, by continuity of $\sup_{\Omega \setminus \Omega_\delta}$ and $\mu_p(\mathcal{L}_{\epsilon, \Omega \setminus \Omega_\delta})$ with respect to the domain we achieve for δ small enough, say $\delta \leq \delta_0$,

$$(4.5) \quad \mu_p(\mathcal{L}_{\epsilon, \Omega \setminus \Omega_1}) \geq \mu_p(\mathcal{L}_{\epsilon, \Omega \setminus \Omega_\delta}) \geq \mu_p(\mathcal{L}_{\epsilon, \Omega \setminus \Omega_{\delta_0}}) \geq \|a_\epsilon - a_0 + k\|_\infty + \frac{\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0)}{8}.$$

By construction $\bar{\Omega} \setminus \Omega_{\frac{\delta}{2}}$ and $\bar{\Omega}_\delta$ are two disjoint bounded closed set, so by the Urysohn Lemma there exists a nonnegative continuous function η_1 such that $0 \leq \eta_1 \leq 1$, $\eta_1(x) = 1$ in $\bar{\Omega} \setminus \Omega_{\frac{\delta}{2}}$, $\eta_1(x) = 0$ in $\bar{\Omega}_\delta$.

Let ψ_1, ψ_2 be the following continuous functions

$$\psi_1 := \begin{cases} \Psi_\delta \eta_1 & \text{in } \Omega \setminus \Omega_\delta \\ 0 & \text{elsewhere,} \end{cases} \quad \psi_2 := \begin{cases} c_0 \eta_2 & \text{in } \Omega_1 \\ 0 & \text{elsewhere.} \end{cases}$$

where Ψ_δ is the positive continuous eigenfunction associated with $\mu_p(\mathcal{L}_{\epsilon, \Omega \setminus \Omega_\delta})$ normalized by $\|\Psi_\delta\|_\infty = 1$ and c_0 is positive constant to be specified later on. Consider now the function $\psi := \sup(\psi_1, \psi_2)$ and let γ be a positive constant to be fixed later on. We will prove that for γ, δ, λ and c_0 well chosen the function ψ is an adequate test function for $\mathcal{L}_\Omega + a_0 + \lambda a_1 + \gamma$. So let us compute $\mathcal{L}_\Omega[\psi] + a_0\psi + \lambda a_1\psi + \gamma\psi$.

On $\Omega \setminus \Omega_{\frac{\delta}{2}}$, by construction we have

$$\begin{aligned} \mathcal{L}_\Omega[\psi] + a_0\psi + \lambda a_1\psi + \gamma\psi &\leq \int_{\Omega \setminus \Omega_{\frac{\delta}{2}}} K(x, y)\Psi_\delta(y) dy + \|K(\cdot, \cdot)\|_\infty \left(|\Omega_{\frac{\delta}{2}} \setminus \Omega_\delta| + c_0|\Omega_\delta| \right) \\ &\quad + a_\epsilon \Psi_\delta + \|a_\epsilon + k - a_0\|_\infty \Psi_\delta + \lambda a_1 \Psi_\delta + \gamma \Psi_\delta. \end{aligned}$$

Therefore by (4.5) we see that

$$(4.6) \quad \mathcal{L}_\Omega[\psi] + a_0\psi + \lambda a_1\psi + \gamma\psi \leq \left(-\frac{\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0)}{8} + \gamma \right) \Psi_\delta + \|K(\cdot, \cdot)\|_\infty \left(|\Omega_{\frac{\delta}{2}} \setminus \Omega_\delta| + c_0|\Omega_\delta| \right).$$

Let m_0 be the constant

$$m_0 := \inf_{\delta \in [0, \delta_0]} \left(\inf_{x \in \Omega \setminus \Omega_\delta} \Psi_\delta(x) \right).$$

We have $m_0 > 0$ since for all $\delta \in [0, \delta_0]$ Ψ_δ is positive and continuous in $\bar{\Omega} \setminus \Omega_\delta$.

Now let us fix $\gamma := \frac{\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0)}{16}$ and choose δ and c_0 such that

$$(4.7) \quad |\Omega_{\frac{\delta}{2}} \setminus \Omega_\delta| \leq \frac{m_0 \mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0)}{64 \|K(\cdot, \cdot)\|_\infty},$$

$$(4.8) \quad c_0 \leq \frac{m_0 \mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0)}{64 \|K(\cdot, \cdot)\|_\infty |\Omega_1|}.$$

By combining (4.6), (4.7) and (4.8) we see that

$$\left(-\frac{\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0)}{8} + \gamma\right) \Psi_\delta + \|K(\cdot, \cdot)\|_\infty \left(|\Omega_{\frac{\delta}{2}} \setminus \Omega_\delta| + c_0 |\Omega_\delta|\right) \leq 0.$$

Therefore on $\Omega \setminus \Omega_{\frac{\delta}{2}}$, we achieve for all $\lambda \leq 0$

$$(4.9) \quad \mathcal{L}_\Omega[\psi] + (a_0 + \lambda a_1 + \gamma)\psi \leq 0.$$

Now on $\Omega_{\frac{\delta}{2}}$ we have by construction

$$\mathcal{L}_\Omega[\psi] + (a_0 + \lambda a_1 + \gamma)\psi \leq \|K(\cdot, \cdot)\|_\infty |\Omega| + \|a_0\|_\infty + \gamma + \lambda c_0 \left(\inf_{\Omega_{\frac{\delta}{2}}} a_1\right).$$

Since $a_1 > 0$ in $\bar{\Omega}_{\frac{\delta}{2}}$, by choosing $\lambda \leq -\frac{\|K(\cdot, \cdot)\|_\infty |\Omega| + \|a_0\|_\infty + \gamma}{c_0 \left(\inf_{\Omega_{\frac{\delta}{2}}} a_1\right)}$ we get

$$(4.10) \quad \mathcal{L}_\Omega[\psi] + (a_0 + \lambda a_1 + \gamma)\psi \leq 0 \quad \text{in } \Omega_{\frac{\delta}{2}}.$$

Hence from (4.9) and (4.10) we see that for λ negative enough, the function (ψ, γ) is an adequate test function for the operator $\mathcal{L}_\Omega + a_0 + \lambda a_1$. That is: ψ is a positive continuous function on Ω which satisfies

$$\mathcal{L}_\Omega[\psi] + (a_0 + \lambda a_1 + \gamma)\psi \leq 0.$$

So by definition of $\mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1)$ we deduce that for λ negative enough we have $\mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) \geq \gamma > 0$.

□

5. THE PARTIALLY CONTROLLED PROBLEM: THE REFUGE CASE

In this Section, we analyse (1.1) in the presence of a refuge zone, i.e. when there exists $\omega \subset \Omega$ so that $\beta|_\omega \equiv 0$. In a presence of a refuge zone, the analysis of (1.1) is more involved and the characterisation of the existence/non-existence of a positive solution of (1.1) cannot always be summarised to a single critical value λ^* . In this situation, we prove the Theorem 1.3 that we recall below:

Theorem 5.1. *Assume that K, a_i and β satisfy (1.9)–(1.10). Assume further that $\omega \neq \emptyset$, then there exists two quantities $\lambda^*, \lambda^{**} \in [-\infty, +\infty]$ so that we have the following dichotomy :*

- *Either $\lambda^{**} \leq \lambda^*$ and there exists no positive bounded solution to (1.1).*
- *Or $\lambda^* < \lambda^{**}$, and for all $\lambda \in (\lambda^*, \lambda^{**})$ there exists a unique positive bounded continuous solution to (1.1). When $\lambda^*, \lambda^{**} \in \mathbb{R}$, there is no positive bounded solution to (1.1) for all $\lambda \leq \lambda^*$ and for all $\lambda \geq \lambda^{**}$. Moreover, the map $\lambda \rightarrow u_\lambda$ is monotone increasing and we have*

(i)

$$\lim_{\lambda \rightarrow \lambda^{**}, -} \|u_\lambda\|_{\infty, \omega} = +\infty,$$

where $\|u_\lambda\|_{\infty, \omega} := \sup_{x \in \omega} |u_\lambda(x)|$.

- (ii) *If $\mu_p(\mathcal{L}_\omega + a_0 + \lambda^{**} a_1)$ is an eigenvalue in $L^1(\omega)$ or $\lambda^{**} = +\infty$ then*

$$\forall x \in \bar{\Omega}, \quad \lim_{\lambda \rightarrow \lambda^{**}, -} u_\lambda(x) = +\infty.$$

- (iii) *For all $x \in \bar{\Omega}$ we have $\lim_{\lambda \rightarrow \lambda^*, +} u_\lambda(x) = u_\infty(x)$, where u_∞ is a function satisfying on $\Omega_1 := \{x \in \Omega \mid a_1(x) > 0\}$ $u_\infty \equiv 0$ and u_∞ is a nonnegative solution to*

$$\int_{\Omega \setminus \Omega_1} K(x, y) u(y) dy - k(x) u + a_0(x) u - \beta u^p = 0 \quad \text{in } \Omega \setminus \Omega_1.$$

Furthermore, u_∞ is non trivial when $\mu_p(\mathcal{L}_{\Omega \setminus \Omega_1} + a_0) < 0$.

Proof:

Thanks to Theorem 3.1 the existence of a positive unique bounded solution to (1.1) in presence of a refuge zone is conditioned by the following inequality

$$(5.1) \quad \mu_p(\mathcal{L}_\omega + a_0 + \lambda a_1) > 0 > \mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1).$$

Let us introduce the following quantities:

$$\begin{aligned} \lambda^* &:= \sup\{\lambda \mid \mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1) \geq 0\}, \\ \lambda^{**} &:= \inf\{\lambda \mid \mu_p(\mathcal{L}_\omega + a_0 + \lambda a_1) \leq 0\}. \end{aligned}$$

We can see that the description of the set of positive bounded solutions of (1.1) is then equivalent to show whether or not we have $\lambda^* < \lambda^{**}$. To answer this question, we analyse separately the three different situations :

- (1) $\omega \subset \Omega \setminus \Omega_1$,
- (2) $\omega \subset \subset \Omega_1$,
- (3) $\omega \not\subset \Omega \setminus \Omega_1$ and $\omega \not\subset \Omega_1$.

Let us start with the analysis the first situation.

Case 1: $\omega \subset \Omega \setminus \Omega_1$. In this situation, since $\omega \subset \Omega \setminus \Omega_1$, we have $\mu_p(\mathcal{L}_\omega + a_0 + \lambda a_1) = \mu_p(\mathcal{L}_\omega + a_0)$. So from (5.1) we see that for all λ there is no bounded solution to (4.1) when $\mu_p(\mathcal{L}_\omega + a_0) \leq 0$ whereas the existence of a bounded solution will be conditioned only by the sign of $\mu_p(\mathcal{L}_\Omega + a_0 + \lambda a_1)$ when $\mu_p(\mathcal{L}_\omega + a_0) > 0$. In the later case, the analysis of the Section 4 can be reproduced, so we get $\lambda^* \in [-\infty, \infty) < \lambda^{**} = +\infty$.

Case 2: $\omega \subset \subset \Omega_1$. In this situation, since $\omega \subset \Omega_1$, by (v) of Proposition 2.4 we can see that for some positive constant C

$$-\lambda \sup_{\omega} a_1 - C \leq \mu_p(\mathcal{L}_\omega + a_0 + \lambda a_1) \leq C - \lambda \sup_{\omega} a_1.$$

Therefore, we see that $\lambda^{**} \in \mathbb{R}$ and by definition of λ^{**} and (i) of Proposition 2.4 we have

$$\mu_p(\mathcal{L}_\Omega + a_0 + \lambda^{**} a_1) \leq \mu_p(\mathcal{L}_\omega + a_0 + \lambda^{**} a_1) = 0.$$

From the above inequality, we get the following dichotomy:

- Either $\mu_p(\mathcal{L}_\Omega + a_0 + \lambda^{**} a_1) < 0$ and by (ii) of Proposition 2.4, we deduce that $\lambda^* < \lambda^{**}$.
- Or $\mu_p(\mathcal{L}_\Omega + a_0 + \lambda^{**} a_1) = 0$ and by definition of λ^* we have $\lambda^* \geq \lambda^{**}$ and for all λ there is no positive bounded solution to (1.1).

Case 3: $\omega \not\subset \Omega \setminus \Omega_1$ and $\omega \not\subset \Omega_1$. In this situation, since $\omega \cap \Omega_1 \neq \emptyset$, by (v) of Proposition 2.4 we can see that for some positive constant C

$$\mu_p(\mathcal{L}_\omega + a_0 + \lambda a_1) \leq C - \lambda \sup_{\omega \cap \Omega_1} a_1.$$

Therefore $\lambda^{**} \in [-\infty, +\infty)$. Now let us observe that in this situation we also have for all λ

$$\mu_p(\mathcal{L}_\omega + a_0 + \lambda a_1) \leq \mu_p(\mathcal{L}_{\omega \cap (\Omega \setminus \Omega_1)} + a_0 + \lambda a_1) = \mu_p(\mathcal{L}_{\omega \cap (\Omega \setminus \Omega_1)} + a_0).$$

We then have two case to analyse:

- (i) $\mu_p(\mathcal{L}_{\omega \cap (\Omega \setminus \Omega_1)} + a_0) \leq 0$:
In this situation, from the above inequality, we can already conclude that $\lambda^{**} = -\infty$. Hence in this situation, for all λ there is no positive bounded solution of (1.1).
- (ii) $\mu_p(\mathcal{L}_{\omega \cap (\Omega \setminus \Omega_1)} + a_0) > 0$:
In this situation, by working as in Section 4 we see that there exists $\lambda \ll -1$ so that $\mu_p(\mathcal{L}_\omega + a_0 + \lambda a_1) > 0$. Therefore, $\lambda^{**} \in \mathbb{R}$ and we can argue as in the Case 2.

Let us now look at the asymptotic behaviour of u_λ with respect to λ . The monotone behaviour of u_λ and its limit as $\lambda \rightarrow \lambda^*$ (i.e (iii)) can be obtained by following the arguments in Section 4, so we drop the proof here and prove only (i) and (ii) i.e. we analyse the limits of u_λ as $\lambda \rightarrow \lambda^{**}$.

When $\lambda^{**} = +\infty$, the behaviour of u_λ can be obtained by reproducing the arguments of Section 4 and we get for all $x \in \bar{\Omega}$

$$\lim_{\lambda \rightarrow +\infty} u_\lambda(x) = +\infty.$$

Now, let us assume that $\lambda^{**} \in \mathbb{R}$. By definition of λ^{**} , we must have

$$\mu_p(\mathcal{L}_\omega + a_0 + \lambda^{**}a_1) = 0.$$

As a consequence we also have $\mu_p(\mathcal{L}_\omega^* + a_0 + \lambda^{**}a_1) = 0$ where $\mathcal{L}_\omega^* + a_0 + \lambda^{**}a_1$ is defined by

$$\mathcal{L}_\omega^*[\phi] + a_0\phi + \lambda^{**}a_1\phi := \int_\omega K(y, x)\phi(y)dy - k(x)\phi + a_0\phi + \lambda^{**}a_1\phi.$$

Let us start with the proof of (i). First assume that $\bar{\omega} \neq \emptyset$, then by Theorem 2.2 there exists a positive measure $d\mu^*$ associated with $\mu_p(\mathcal{L}_\omega^* + a_0 + \lambda^{**}a_1)$. Moreover, $\phi_p^*(x)dx$ the regular part of $d\mu^*$ satisfies $\inf_\omega \phi_p^* > 0$. By integrating the equation (1.1) over ω with respect to the measure $d\mu^*$, we get for any $\lambda^* < \lambda < \lambda^{**}$

$$\int_\omega \left(\int_\Omega K(x, y)u_\lambda(y) dy \right) d\mu^* + \int_\omega (-k(x) + a_0 + \lambda a_1)u_\lambda d\mu^* = 0.$$

By definition of $\mu_p(\mathcal{L}_\omega^* + a_0 + \lambda^{**}a_1)$, it follows from the above equality

$$\int_\omega \left(\int_{\Omega \setminus \omega} K(x, y)u_\lambda(y) dy \right) d\mu^* = (\lambda^{**} - \lambda) \int_\omega a_1 u_\lambda d\mu^*.$$

Therefore, by using the monotonicity of the map u_λ we have for $\lambda_0 < \lambda < \lambda^{**}$

$$\frac{1}{\lambda^{**} - \lambda} \int_\omega \left(\int_{\Omega \setminus \omega} K(x, y)u_{\lambda_0}(y) dy \right) d\mu^* \leq \|a_1\|_\infty \|u_\lambda\|_{\infty, \omega} \int_\omega d\mu^*,$$

which enforces

$$\lim_{\lambda \rightarrow \lambda^{**}} \|u_\lambda\|_{\infty, \omega} = +\infty.$$

Assume now that $\bar{\omega} = \emptyset$. In this situation, we have $\mu_p(\mathcal{L}_\omega + a_0 + \lambda^{**}a_1) = -\sup_\omega (-k + a_0 + \lambda^{**}a_1)$. Since ω is a compact set there exists $x_0 \in \omega$ so that $-k(x_0) + a_0(x_0) + \lambda^{**}a_1(x_0) = 0$. We can check that $x_0 \in \Omega_1$, otherwise we have $\sup_{\omega \cap (\Omega \setminus \Omega_1)} (-k + a_0) = \sup_{\omega \cap (\Omega \setminus \Omega_1)} (-k + a_0 + \lambda^{**}a_1) = 0$ and $\mu_p(\mathcal{L}_{\omega \cap (\Omega \setminus \Omega_1)} + a_0) = 0$. The latter equality leads to the contradiction $-\infty < \lambda^{**} = -\infty$, since for all λ we have

$$\mu_p(\mathcal{L}_\omega + a_0 + \lambda a_1) \leq \mu_p(\mathcal{L}_{\omega \cap (\Omega \setminus \Omega_1)} + a_0) = 0.$$

Now at x_0 , we have

$$\int_\Omega K(x_0, y)u_\lambda(y) dy = (\lambda^{**} - \lambda)a_1(x_0)u_\lambda(x_0).$$

By using that u_λ is monotone with respect to λ we get for all $\lambda_0 \leq \lambda < \lambda^{**}$

$$\frac{1}{(\lambda^{**} - \lambda)a_1(x_0)} \int_\Omega K(x_0, y)u_{\lambda_0}(y) dy = u_\lambda(x_0),$$

which implies

$$\lim_{\lambda \rightarrow \lambda^{**}} u_\lambda(x_0) = +\infty.$$

Let us now prove (ii). When $\mu_p(\mathcal{L}_\omega + a_0 + \lambda^{**}a_1)$ is associated with a positive $L^1(\omega)$ eigenfunction we claim that

Claim – 5.1.

$$\lim_{\lambda \rightarrow \lambda^{**}} \int_\Omega u_\lambda(x) dx = +\infty.$$

Assume for the moment that the claim holds then we get (ii) by arguing as follows. Since $\bar{\Omega}$ is compact, in view of the claim there exists $\bar{x} \in \bar{\Omega}$ so that

$$\lim_{\lambda \rightarrow \lambda^{**}} \int_{B(\bar{x}, \frac{\epsilon_0}{4}) \cap \Omega} u_\lambda(x) dx = +\infty.$$

From the equation (1.1) and by the assumption (1.10) we always have

$$c_0 \int_{B(x, \epsilon_0) \cap \Omega} u_\lambda(x) dx \leq (k(x) - a_0(x) - \lambda a_1(x))u_\lambda(x) + \beta(x)u_\lambda^p(x).$$

Therefore for all $x \in B(\bar{x}, \frac{\epsilon_0}{2})$, we have $B(\bar{x}, \frac{\epsilon_0}{4}) \subset B(x, \epsilon_0)$ which combined with the above inequalities implies that

$$\lim_{\lambda \rightarrow \lambda^{**}} (k(x) - a_0(x) - \lambda a_1(x))u_\lambda(x) + \beta(x)u_\lambda^p(x) = +\infty.$$

Thus

$$\lim_{\lambda \rightarrow \lambda^{**}} u_\lambda(x) = +\infty \quad \text{for all } x \in B(\bar{x}, \frac{\epsilon_0}{2}) \cap \bar{\Omega}.$$

In the above arguments by replacing $\bar{x}$ by any $x \in B(\bar{x}, \frac{\epsilon_0}{4}) \cap \Omega$, we achieve

$$\lim_{\lambda \rightarrow \lambda^{**}} u_\lambda(x) = +\infty \quad \text{for all } x \in \bigcup_{x \in B(\bar{x}, \frac{\epsilon_0}{4})} B(x, \frac{\epsilon_0}{2}) \cap \Omega.$$

Since Ω is compact we achieve $\lim_{\lambda \rightarrow \lambda^{**}} u_\lambda(x) = +\infty$ for all $x \in \Omega$ after a finite iteration of this argument.

□

Proof of the Claim

Assume by contradiction that $\sup_\lambda \int_\Omega u_\lambda(x) dx < +\infty$. Since u_λ is monotone, by Lebesgue monotone convergence Theorem we have $u_\lambda \rightarrow \bar{u}$ in $L^1(\Omega)$ when $\lambda \rightarrow \lambda^{**}$ and $\bar{u} > u_{\lambda_0} > 0$ satisfies the equation

$$\mathcal{L}_\Omega[\bar{u}](x) + (a_0 + \lambda^{**}a_1)\bar{u}(x) - \beta(x)\bar{u}^p(x) = 0 \quad \text{for almost every } x \text{ in } \Omega.$$

Therefore we have

$$(5.2) \quad \mathcal{L}_\Omega[\bar{u}](x) + (a_0 + \lambda^{**}a_1)\bar{u}(x) = 0 \quad \text{for almost every } x \text{ in } \omega.$$

By assumption there exists a positive L^1 eigenfunction ϕ_p associated with $\mu_p(\mathcal{L}_\omega + a_0 + \lambda^{**}a_1)$. Moreover the positive function $\frac{1}{k(x) - a_0(x) - \lambda^{**}a_1(x)} \in L^1(\omega)$ and the compact operator $\mathcal{K}$:

$$\begin{aligned} C(\omega) &\rightarrow C(\omega) \\ v &\mapsto \mathcal{K}[v] := \int_\omega K(x, y) \frac{v(y)dy}{k(y) - a_0(y) - \lambda^{**}a_1(y)}. \end{aligned}$$

is well defined. By construction, we can check that $\mu_p(\mathcal{K}) = -1$. Indeed, let $v_p := (k(x) - a_0(x) - \lambda^{**}a_1(x))\phi_p$ then we can see that v_p is positive and continuous, since by assumption we have

$$\mathcal{L}_\omega[\phi_p] - v_p = 0.$$

Moreover, v_p satisfies $\mathcal{K}[v_p] = v_p$. Thus by the Krein-Rutman theory, we have $\mu_p(\mathcal{K}) = -1$ and $\psi_1 := v_p$ where ψ_1 is the principal positive continuous eigenfunction associated with $\mu_p(\mathcal{K})$.

Let us now consider $\mathcal{K}^*$ the following compact operator

$$\begin{aligned} L^1(\omega) &\rightarrow L^1(\omega) \\ v &\mapsto \mathcal{K}^*[v] := \frac{1}{k(x) - a_0(x) - \lambda^{**}a_1(x)} \int_\omega K(y, x)v(y)dy. \end{aligned}$$

By the Krein-Rutman Theory there exists an eigenvalue ν_1 associated with a positive $L^1(\omega)$ function ϕ^* . Furthermore we can check that $\nu_1 = -1$. Indeed, since ϕ^* is associated with ν_1 we have

$$\mathcal{K}^*[\phi_p^*] = -\nu_1\phi_p^*.$$

By multiplying the above equation by v_p and then integrating over ω it follows that

$$\begin{aligned}\nu_1 \int_{\omega} v_p(x) \phi^*(x) dx &= - \int_{\omega} \frac{v_p(x)}{k(x) - a_0(x) - \lambda^{**} a_1(x)} \left(\int_{\omega} K(y, x) \phi^*(y) dy \right) dx \\ &= - \int_{\omega} v_p(y) \phi^*(y) dy,\end{aligned}$$

which implies that $\nu_1 = -1$.

Let $\bar{v}$ be the $L^1(\omega)$ function $\bar{v} := (k(x) - a_0(x) - \lambda^{**})\bar{u}$ then we get by (5.2)

$$(5.3) \quad \mathcal{K}[\bar{v}] - \bar{v} = - \int_{\Omega \setminus \omega} K(x, y) \bar{u}(y) dy \quad \text{for almost every } x \text{ in } \omega.$$

Since $\mathcal{K}[\bar{v}]$ is continuous, we deduce from (5.3) that $\bar{v}$ is continuous in ω . So by multiplying (5.2) by ϕ^* and then integrating over ω we get

$$\int_{\omega} \phi_1^*(x) \left(\int_{\Omega \setminus \omega} K(x, y) \bar{u}(y) dy \right) dx = \int_{\omega} \phi_1^*(x) [\mathcal{K}[\bar{v}] - \bar{v}] dx$$

Since $\nu_1 = -1$ and $\bar{u} > 0$ we end up with the contradiction

$$0 < c_0 \leq \int_{\omega} \phi_1^*(x) \int_{\Omega \setminus \omega} K(x, y) \bar{u}(y) dy dx = 0.$$

□

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