

# Contents

## Part I General Concepts

<b>1 Reaction Kinetics . . . . .</b>	3
1.1 Rate Equations . . . . .	3
1.2 Linear Stability Analysis . . . . .	4
1.2.1 One-Variable Systems . . . . .	6
1.2.2 Two-Variable Systems . . . . .	7
1.2.3 Systems with $n > 2$ Variables . . . . .	10
1.3 Chemical Kinetics . . . . .	11
1.4 Chemical and Biological Models . . . . .	14
1.4.1 Branching-Coalescence Model . . . . .	15
1.4.2 Schlögl Model I . . . . .	16
1.4.3 Verhulst Equation . . . . .	17
1.4.4 Brusselator . . . . .	17
1.4.5 Schnakenberg Model . . . . .	19
1.4.6 Gierer–Meinhardt Model . . . . .	20
1.4.7 Gray–Scott Model . . . . .	20
1.4.8 Oregonator . . . . .	24
1.4.9 Lengyel–Epstein Model . . . . .	26
Exercises . . . . .	30
<b>2 Reactions and Transport: Diffusion, Inertia, and Subdiffusion . . . . .</b>	33
2.1 Reaction–Diffusion Equation . . . . .	33
2.1.1 Phenomenological Derivation of the Reaction–Diffusion Equation . . . . .	34
2.1.2 $n$ -Variable Reaction–Diffusion Equations . . . . .	35
2.2 Reaction–Transport Equations with Inertia . . . . .	36
2.2.1 Hyperbolic Reaction–Diffusion Equations . . . . .	37
2.2.2 Reaction-Cattaneo Systems and Reaction-Telegraph Equations . . . . .	38
2.2.3 Persistent Random Walks and Reactions . . . . .	39
2.3 Reactions and Anomalous Diffusion . . . . .	43

2.3.1	Continuous-Time Random Walks . . . . .	44
2.3.2	Reaction–Subdiffusion Equations . . . . .	48
Exercises . . . . .		53
<b>3</b>	<b>Random Walks and Mesoscopic Reaction–Transport Equations . . . . .</b>	<b>55</b>
3.1	Discrete-Time Random Walk . . . . .	57
3.1.1	Mesoscopic Equation for the Particle Density . . . . .	58
3.1.2	Random Walk with Two States and the System of Two Mesoscopic Equations . . . . .	59
3.2	Continuous-Time Random Walk . . . . .	60
3.2.1	Mesoscopic Equation for the Particle Density . . . . .	64
3.2.2	Random Walk with Discrete States in Continuous-Time . . . . .	66
3.2.3	Semi-Markov Processes . . . . .	67
3.3	Markov CTRW Models . . . . .	69
3.3.1	Compound Poisson Process . . . . .	69
3.3.2	System of Two Mesoscopic Equations . . . . .	71
3.3.3	Characteristic Function and Transport Equation for the Particle Density . . . . .	72
3.3.4	Lévy Processes . . . . .	75
3.4	Non-Markovian CTRW Models with Chemical Reactions . . . . .	79
3.4.1	Model A . . . . .	79
3.4.2	Model B . . . . .	82
3.4.3	Model C . . . . .	83
3.5	Random Walk in Random Time and Subordination . . . . .	85
3.5.1	Space-Fractional Transport Equation . . . . .	87
3.5.2	Inverse Subordination and Time-Fractional Transport Equation . . . . .	90
3.6	Macroscopic Description . . . . .	91
3.6.1	Scaling Procedure . . . . .	92
3.6.2	Anomalous Scaling . . . . .	94
3.6.3	Scaling and Convergence to the Diffusion Process . . . . .	99
3.7	Transport Equations and Underlying Stochastic Processes . . . . .	102
3.7.1	Brownian Motion, Lévy Flight, and the Diffusion Equations . . . . .	102
3.7.2	Transport Equations: Forward vs Backward . . . . .	104
3.7.3	Chapman–Kolmogorov Equation and Infinitesimal Generators . . . . .	106
3.7.4	Convection–Diffusion Equation with Reactions . . . . .	116
Exercises . . . . .		119

## Part II Front Propagation

<b>4</b>	<b>Reaction–Diffusion Fronts . . . . .</b>	<b>123</b>
4.1	Propagating Fronts . . . . .	123

4.1.1	Fronts Propagating into Unstable States. Pulled vs Pushed Fronts . . . . .	126
4.1.2	Transient Dynamics of Pulled Fronts . . . . .	129
4.1.3	Front Propagation into Metastable States . . . . .	130
4.2	Front Velocity Selection . . . . .	132
4.2.1	Hamilton–Jacobi Formalism . . . . .	133
4.2.2	Variational Characterization . . . . .	135
4.3	Effect of Low Concentrations . . . . .	140
4.3.1	Effect on Pulled Fronts . . . . .	140
4.3.2	Effect on Pushed Fronts . . . . .	141
4.3.3	Variational Principles and the Cutoff Problem . . . . .	142
4.4	Effect of External Noise . . . . .	144
4.5	Effect of Time Delay and Age Structure . . . . .	146
4.6	Multi-Component Reaction–Diffusion Systems . . . . .	148
4.6.1	Two-Component RD system . . . . .	149
Exercises . . . . .		150
<b>5</b>	<b>Reaction–Transport Fronts Propagating into Unstable States . . . . .</b>	<b>155</b>
5.1	Hyperbolic Scaling and Hamilton–Jacobi Equation for the Front Position . . . . .	157
5.1.1	Discrete-Time Model . . . . .	157
5.2	Continuous-Time Model with Long-Range Dispersal . . . . .	159
5.3	CTRW Models and Front Propagation . . . . .	160
5.4	Memory Effects in RD Equation . . . . .	164
5.5	Front Propagation in the Reaction–Telegraph Equation . . . . .	166
5.5.1	Relativistic Hamilton–Jacobi Equation . . . . .	167
5.5.2	Exact Formula for Front Velocity . . . . .	168
5.6	Front Propagation in Persistent Random Walks with Reactions . . . . .	169
5.6.1	Fronts in Direction-Independent Reaction Walks . . . . .	169
5.6.2	Fronts in Direction-Dependent Reaction Walks . . . . .	172
5.7	Reaction-Biased Random Walks. Propagation Failure . . . . .	175
Exercises . . . . .		180
<b>6</b>	<b>Reaction–Diffusion Fronts in Complex Structures . . . . .</b>	<b>183</b>
6.1	Diffusion on Fractals . . . . .	183
6.2	Reaction–Diffusion Fronts on Fractals . . . . .	189
6.3	Reaction–Transport Fronts on Comb Structures . . . . .	190
6.3.1	Comb-Like Structures . . . . .	190
6.3.2	Diffusion and Front Propagation . . . . .	194
6.3.3	Front Propagation on Oriented Graphs . . . . .	196
6.4	Reaction–Diffusion Fronts in General Heterogeneous Media . . . . .	198
6.4.1	Singular Perturbation Analysis . . . . .	200

6.4.2 Local Velocity Approach . . . . .	203
6.4.3 Hamilton–Jacobi Formalism . . . . .	204
Exercises . . . . .	207
<b>7 Ecological Applications . . . . .</b>	<b>209</b>
7.1 Human Migrations . . . . .	209
7.1.1 Neolithic Transition: Single-Species Models . . . . .	209
7.1.2 Hunter-Gatherers Interaction: Indo-European Neolithic Transition . . . . .	215
7.1.3 Model for Human Settlements . . . . .	216
7.1.4 Models with Dispersive Variability . . . . .	218
7.1.5 Neanderthal Extinction . . . . .	227
7.1.6 US Colonization: Invasions Through Fractal River Networks . . . . .	228
7.2 Avian Range Expansions . . . . .	232
7.2.1 House Finch . . . . .	233
7.2.2 Eurasian Collared Dove . . . . .	234
7.3 Plant Invasions . . . . .	234
7.3.1 The Model. Invasion Threshold . . . . .	236
7.3.2 Applications to the Invasion Success of Weeds . . . . .	239
7.3.3 Invasion Velocity of Weeds . . . . .	242
Exercises . . . . .	244
<b>8 Biomedical Applications . . . . .</b>	<b>245</b>
8.1 Cancer Invasion . . . . .	245
8.1.1 Tumor–Host Interaction . . . . .	245
8.1.2 Tumor–Host Interaction with Contact Inhibition . . . . .	248
8.1.3 Glioma Invasion . . . . .	250
8.2 Virus Dispersal in Bacterial Colonies . . . . .	255
8.3 Propagation in Spiny Dendrites . . . . .	259
8.3.1 Mesoscopic Model . . . . .	261
8.3.2 Biologically Inert Particles: Anomalous Diffusion . . . . .	264
8.3.3 Kinetics of Particle Decay in Spiny Dendrites . . . . .	265
Exercises . . . . .	266
<b>Part III Spatial Instabilities and Patterns</b>	
<b>9 Persistence and Extinction of Populations in Finite Domains . . . . .</b>	<b>269</b>
9.1 Critical Patch Size . . . . .	269
9.2 Bifurcation Diagrams: Stability of Spatial Patterns . . . . .	274
9.3 Normal Solution Expansion . . . . .	276
9.3.1 Compensation Growth . . . . .	279

9.3.2 Depensation Growth . . . . .	280
9.3.3 Critical Depensation . . . . .	281
9.4 Exact Solutions . . . . .	283
Exercises . . . . .	285
<b>10 Turing Instabilities in Homogeneous Systems . . . . .</b>	<b>287</b>
10.1 Turing Instabilities in Standard Reaction–Diffusion Systems . . . . .	287
10.1.1 $n$ -Variable Reaction–Diffusion Systems . . . . .	288
10.1.2 Two-Variable Reaction–Diffusion Systems . . . . .	292
10.1.3 Turing Instability in the Standard Brusselator Reaction–Diffusion System . . . . .	296
10.2 Turing Instabilities in HRDEs and Reaction-Cattaneo Systems . . . . .	297
10.2.1 Turing Instabilities in Hyperbolic Reaction–Diffusion Equations . . . . .	297
10.2.2 Turing Instabilities in Reaction-Cattaneo Systems . . . . .	299
10.3 Turing Instabilities in Persistent Random Walks with Reactions . . . . .	300
10.3.1 Turing Instabilities in Direction-Independent Reaction Walks . . . . .	301
10.3.2 Spatial Hopf Instabilities in Direction-Independent Reaction Walks . . . . .	306
10.3.3 Spatial Instabilities in One-Variable Systems . . . . .	310
10.3.4 Turing Instabilities in Direction-Dependent Reaction Walks . . . . .	312
10.4 Turing Instabilities and Anomalous Diffusion . . . . .	316
10.4.1 Turing Instabilities in Reaction–Subdiffusion Systems: Model B . . . . .	316
10.4.2 Turing Instabilities in Reaction–Subdiffusion Systems: Model A and Other Approaches . . . . .	326
10.4.3 Turing Instability in the Superdiffusive Brusselator . . . . .	327
Exercises . . . . .	329
<b>11 Turing Instabilities in Reaction–Diffusion Systems with Temporally or Spatially Varying Parameters . . . . .</b>	<b>333</b>
11.1 Turing Instability with Time-Varying Diffusivities . . . . .	334
11.2 Turing Instability with Spatially Inhomogeneous Diffusivities . . . . .	340
Exercises . . . . .	344
<b>12 Chemical and Biological Applications of Turing Systems . . . . .</b>	<b>345</b>
12.1 Turing Patterns in the CIMA/CDIMA and BZ Reactions . . . . .	346
12.1.1 Continuously Fed Unstirred Chemical Reactor . . . . .	346
12.1.2 Turing Patterns in the CIMA and CDIMA Reactions: Experiments . . . . .	348
12.1.3 Theory of Turing Patterns in the CIMA and CDIMA Reactions: Lengyel–Epstein Model . . . . .	349

12.1.4	Theory of Turing Patterns in the CIMA and CDIMA Reactions: “2+1” Model . . . . .	351
12.1.5	Turing Patterns in the BZ-AOT Reaction: Experiments . . . . .	356
12.1.6	Turing Patterns in the BZ-AOT Reaction: Theory . . . . .	357
12.2	Turing Mechanism in Biological Pattern Formation . . . . .	360
12.2.1	Hair-Follicle Patterning . . . . .	360
12.2.2	Left–Right Asymmetry in the Mouse Embryo . . . . .	362
	Exercises . . . . .	363
<b>13</b>	<b>Pattern Formation in Spatially Discrete Systems</b> . . . . .	365
13.1	Linear Stability Analysis . . . . .	366
13.1.1	Routh–Hurwitz Analysis . . . . .	367
13.1.2	Structural Mode Analysis . . . . .	368
13.2	Instabilities in Diffusively Coupled Reactor Networks . . . . .	372
13.3	Networks of Diffusively Coupled Reactors with Lengyel–Epstein Kinetics . . . . .	375
13.3.1	Turing Threshold . . . . .	375
13.3.2	Turing Instability in Small Arrays . . . . .	378
13.4	Localized Patterns in Homogeneous Networks of Diffusively Coupled Reactors . . . . .	387
13.4.1	Theoretical Tools . . . . .	389
13.4.2	Localized Pattern in Networks with Lengyel–Epstein Kinetics . . . . .	393
13.5	Turing Instability in Large Arrays . . . . .	401
13.6	Turing Instability in Small Inhomogeneous Arrays . . . . .	402
13.6.1	Two Coupled Reactors . . . . .	404
13.6.2	Three Coupled Reactors . . . . .	406
13.6.3	Four Coupled Reactors . . . . .	409
13.7	Networks of Photochemically Coupled Reactors . . . . .	410
13.7.1	Photosensitive BZ and CDIMA Reactions . . . . .	411
13.7.2	Stability Analysis of Photochemically Coupled Reactors .	412
13.7.3	Instability Thresholds . . . . .	414
13.7.4	Oregonator-Type Kinetics . . . . .	415
13.7.5	Lengyel–Epstein-Type Kinetics . . . . .	416
	Exercises . . . . .	420
<b>A</b>	<b>Kronecker Product</b> . . . . .	421
A.1	Definition . . . . .	421
A.2	Fundamental Properties . . . . .	421
<b>References</b>	. . . . .	423
<b>Index</b>	. . . . .	449