

NONLOCAL INTERACTION EQUATIONS WITH TWO SPECIES

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ABSTRACT

We presents a systematic existence and uniqueness theory of weak measure solutions for systems of nonlocal interaction PDEs with two species, which are the PDE counterpart of systems of deterministic interacting particles with two species. The main motivations behind those models arise in cell biology, pedestrian movements and opinion formation. In case of symmetrizable systems (i. e. with cross-interaction potentials one multiple of the other), we provide in [3] a complete existence and uniqueness theory within (a suitable generalization of) the Wasserstein gradient flow theory in [1], which allows to consider interaction potentials with discontinuous gradient at the origin, see [2]. In the general case of non symmetrizable systems, we provide in [3] an existence result for measure solutions which uses a implicit-explicit version of the JKO scheme, which holds in a reasonable non-smooth setting for the interaction potentials. Uniqueness in the non symmetrizable case is proven for smooth potentials using a variant of the method of characteristics. One-dimensional local nonlinear stability for a nonlocal predator-prey model is discussed in [4], both at particles and PDE levels providing some numerical results.

REFERENCES

- [1] L. Ambrosio, N. Gigli, G. Savaré. Gradient flows in metric spaces and in the space of probability measure Birkhauser Verlag 2008,
- [2] J.A. Carrillo, M. DiFrancesco, A. Figalli, T. Laurent, D. Slepcev. Global-in-time weak measure solutions and finite-time aggregation for nonlocal interaction equations, *Duke* Math. J. 2011,

INTRODUCTION

Several phenomena in particle physics, cell and population biology, and social sciences, can be modelled by a discrete set of *N* interacting agents, or particles. We focus on models with more than one species. Assume X_1, \ldots, X_N are particles of the first species and Y_1, \ldots, Y_M are particles of the second species, the movement of the particles can be described through the Cauchy problem on

$$\dot{X}_{i}(t) = -\sum_{k \neq i} n_{k} \nabla H_{1}(X_{i}(t) - X_{k}(t)) - \sum_{k} m_{k} \nabla K_{1}(X_{i}(t) - Y_{k}(t))$$

$$\dot{Y}_{j}(t) = -\sum_{k \neq i} m_{k} \nabla H_{2}(Y_{j}(t) - Y_{k}(t)) - \sum_{k} n_{k} \nabla K_{2}(Y_{j}(t) - X_{k}(t))$$

with i = 1, ..., N and j = 1, ..., M. Denoting with $\mu_1, \mu_2 \in \mathcal{P}(\mathbb{R}^d)$ the empirical measures of the sets X_j 's and Y_j 's respectively, one easily obtain the following system as continuum PDE counterpart of (1)

 $\begin{cases} \partial_t \mu_1 = \operatorname{div} \left(\mu_1 \nabla H_1 * \mu_1 + \mu_1 \nabla K_1 * \mu_2 \right) \\ \partial_t \mu_2 = \operatorname{div} \left(\mu_2 \nabla H_2 * \mu_2 + \mu_2 \nabla K_2 * \mu_1 \right). \end{cases}$

(2)

In (1) and (2), H_1 and H_2 are called *self-interaction* potentials, whereas K_1 and K_2 are called *cross-interaction* potentials.

WASSERSTEIN DISTANCE:

We denote with $\mathcal{P}(\mathbb{R}^d)$ the space of all the probability measures on \mathbb{R}^d and with $\mathcal{P}_2(\mathbb{R}^d)$ the space of probability measures with finite second moment. We endow the space $\mathcal{P}_2(\mathbb{R}^d)$ with the Wasserstein distance, cf. for instance [1] $W_2^2(\mu,\nu) = \int_{\mathbb{D}^{2d}} |x-y|^2 d\gamma(x,y), \qquad \gamma \in \Gamma_o(\mu,\nu).$

- [3] M. Di Francesco, S. Fagioli. Measure solutions for non-local interaction PDEs with two species Nonlinearity 2013,
- [4] M. Di Francesco, S. Fagioli. Steady states for a two species system of nonlocal interaction PDEs of Predator-Prey type In preparation.

where $\Gamma_o(\mu, \nu)$ as the class of optimal plans, between μ and ν . In order to match the 'multi-species' structure (2) of our modeling setting, we shall work in the product space $\mathcal{P}_2(\mathbb{R}^d) \times \mathcal{P}_2(\mathbb{R}^d)$. We shall use bold symbols to denote elements in a product space. For instance, we use $\mu = (\mu_1, \mu_2) \in \mathcal{P}_2(\mathbb{R}^d)$, $x = (x_1, x_2) \in \mathbb{R}^d \times \mathbb{R}^d$. Let $\alpha > 0$ be fixed. For all $\mu, \nu \in \mathcal{P}_2(\mathbb{R}^d) \times \mathcal{P}_2(\mathbb{R}^d)$, we define the α -product Wasserstein distance as follows

$$\mathcal{N}^2_{2,lpha}(oldsymbol{\mu},oldsymbol{
u}) = W^2_2(\mu_1,
u_1) + rac{1}{lpha}W^2_2(\mu_2,
u_2)$$

SYMMETRIZABLE SYSTEMS AND GRADIENT FLOW STRUCTURE

 $\alpha > 0$ such that

$$K_2 = \alpha K_1.$$

We shall call *symmetrizable systems* those which satisfy condition (3), that can be cast in a variational Wasserstein gradient flow approach by means of the *interaction energy* functional

$$\mathcal{F}(\mu_1,\mu_2) = \frac{1}{2} \int_{\mathbb{R}^d} H_1 * \mu_1 d\mu_1 + \frac{1}{2} \int_{\mathbb{R}^d} H_2 * \mu_2 d\mu_2 + \int_{\mathbb{R}^d} K * \mu_2 d\mu_1.$$
(4)

More precisely, the system (2) can be formally written as

$$\begin{cases} \partial_t \mu_1 = \operatorname{div}\left(\mu_1 \nabla \frac{\delta \mathcal{F}}{\delta \mu_1}\right) \\ \partial_t \mu_2 = \alpha \operatorname{div}\left(\mu_2 \nabla \frac{\delta \mathcal{F}}{\delta \mu_2}\right). \end{cases}$$

MAIN ASSUMPTIONS: A function $K : \mathbb{R}^d \to \mathbb{R}$ is called an *admissible potential* if $K \in$ $C(\mathbb{R}^d)$ and K(0) = 0 and K(-x) = K(x). An admissible potenwith $v_{i,t}$ in the sub-differentials of \mathcal{F} .

Our first aim is to address the case in which there exists a constant tial K is said to be λ -convex for some $\lambda \in \mathbb{R}$ if the map $\mathbb{R}^d \ni x \mapsto$ $K(x) - \frac{\lambda}{2}|x|^2 \in \mathbb{R}$ is convex. K is said to be mildly singular if

(MS) $K \in C^1(\mathbb{R}^d \setminus \{0\}).$

K is said to be *sub-quadratic at infinity* if there exists a constant C > 0such that

(SQ) $K(x) \leq C(1+|x|^2)$ for all $x \in \mathbb{R}^d$.

K is said to be an *attractive non-Osgood potential* if is radial, i.e. there exists a function k such that K(x) = k(|x|), k is increasing on r > 0, and the function $[0, +\infty) \ni r \mapsto k'(r)/r$ is non increasing and the non-Osgood condition holds for some $\epsilon > 0$:

 $\int_0^\epsilon \frac{dr}{k'(r)} < \infty.$

GRADIENT FLOW THEORY AND FINITE TIME BLOW UP:

Definition 1. We say that an absolutely continuous curve μ_t = $(\mu_{1,t},\mu_{2,t}): [0,T] \to \mathcal{P}_2(\mathbb{R}^d) \times \mathcal{P}_2(\mathbb{R}^d)$ is a gradient flow for \mathcal{F} if $\mu_{1,t}$ (5) and $\mu_{2,t}$ solve the system of two continuity equations:

> $\partial_t \mu_{1,t} = div \left(\mu_1 v_{1,t} \right)$ $\partial_t \mu_{2,t} = div \left(\mu_2 v_{2,t} \right),$

We obtain the existence of solutions by means of the Jordan-Kinderlehrer-Otto (JKO) scheme: given an initial product measure $\mu_0 \in \mathcal{P}(\mathbb{R}^d) \times \mathcal{P}(\mathbb{R}^d)$ and a time step $\tau > 0$, we define the recursive sequence μ_{τ}^k via $\mu_{\tau}^0 = \mu_0$ and

$$\boldsymbol{\mu}_{\tau}^{k+1} \in \operatorname{argmin}_{\boldsymbol{\mu} \in \mathcal{P}_{2}(\mathbb{R}^{d})^{2}} \left\{ \frac{1}{2\tau} \mathcal{W}_{2}^{2}(\boldsymbol{\mu}_{\tau}^{k}, \boldsymbol{\mu}) + \mathcal{F}[\boldsymbol{\mu}] \right\}.$$

Theorem 1. Let K_{ij} be admissible λ_{ij} convex potentials satisfying (SQ) and (MS), and let μ_t be a gradient flow solution to (2) according to Definition 1. Then, μ_t satisfies the following Evolution Variational Inequality (E. V. I.)

$$\frac{1}{2}\frac{d}{dt}\mathcal{W}_{2}^{2}(\boldsymbol{\mu}_{t},\boldsymbol{\nu}) + \frac{\lambda}{2}\mathcal{W}_{2}^{2}(\boldsymbol{\mu},\boldsymbol{\nu}) \leq \mathcal{F}(\boldsymbol{\nu}) - \mathcal{F}(\boldsymbol{\mu}), \qquad (8)$$

for all $\boldsymbol{\nu} \in \mathcal{P}_2(\mathbb{R}^d) \times \mathcal{P}_2(\mathbb{R}^d)$. In addition, given two gradient flow solutions μ^1 , μ^2 corresponding to the initial data μ_0^1 and μ_0^2 , we have the $|\lambda|$ -contraction property in \mathcal{W}_2

 $\mathcal{W}_2^2(\boldsymbol{\mu}_t^1, \boldsymbol{\mu}_t^2) \le e^{|\lambda|t} \mathcal{W}_2^2(\boldsymbol{\mu}_0^1, \boldsymbol{\mu}_0^2).$

Theorem 2. Let K_{ij} be admissible, λ_{ij} convex potentials satisfying (SQ), (MS), and let $\mu(t)$ the unique gradient flow solution to (2) with initial *datum* $\mu_0 = (\mu_{0,1}, \mu_{0,2}).$

- 1. Assume that all the potentials K_{ij} are attractive non-Osgood potential, and assume μ_0 is supported in $\overline{B}(X_C, R_0) \times \overline{B}(Y_C, R_0)$. Then, there exists T^* depending only on R_0 such that $\mu(t) =$ $(\delta_{C_M}, \delta_{C_M}) \quad \forall t \ge T^*.$
- 2. Assume that K_{11} and K_{22} are attractive non-Osgood potential and K_{12} is admissible, radial and satisfies k'_{12} non-increasing, and

 $|\nabla K_{12}(x)| \rightarrow 0$ for $|x| \rightarrow +\infty$. (10)

. Then that there exist $0 < T^* < \overline{T}$ and $0 < R_1 < R_2$ such that, if:

• $\mu_{0,1}, \mu_{0,2}$ are supported in $\overline{B}(x_C, R_1)$ and $\overline{B}(y_C, R_1)$ respectively,

• $d\left(\bar{B}(x_C, R_1), \bar{B}(y_C, R_0)\right) \ge R_2;$

then

 $\boldsymbol{\mu}(t) = (\delta_{x_C}, \delta_{y_C}) \quad \forall t \in [T^*, \bar{T}],$

and $\boldsymbol{\mu}(t) = (\delta_{C_M}, \delta_{C_M}) \quad \forall t \geq \overline{T}.$

NON-SYMMETRIZABLE SYSTEMS: WELL-POSEDNESS VIA IMPLICT-EXPLICIT EULER SCHEME

(3)

Let us consider the general system

$\int \partial_t \mu_1 = \operatorname{div} \left(\mu_1 \nabla H_1 * \mu_1 + \mu_1 \nabla K_1 * \mu_2 \right)$	
$\int \partial_t \mu_2 = \operatorname{div} \left(\mu_2 \nabla H_2 * \mu_2 + \mu_2 \nabla K_2 * \mu_1 \right)$	

	functional:
(11)	

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IMPLICIT-EXPLICIT EULER SCHEME:

 $(\bar{\mu}_{1,\tau}(t), \bar{\mu}_{2,\tau}(t)).$

(9)

Theorem 3. Let T > 0. There exists an absolutely continuous curve $\bar{\mu} : [0, T] \to \mathcal{P}_2(\mathbb{R}^d)^2$ such that the family $\bar{\mu}_{\tau}(t)$ (up to a converging subsequence) satisfies $\bar{\mu}_{\tau} \to \bar{\mu}$ as $\tau \searrow 0$ uniformly on [0,T].

with H_i and K_i admissible potentials, H_1 and H_2 satisfying (MS), and furthermore (GL) H_i and K_i are globally Lipschitz on \mathbb{R}^d , i = 1, 2,

(RK) ∇K_1 and ∇K_2 are continuous on \mathbb{R}^2 .

Definition 2. A curve $\mu(\cdot) = (\mu_1(\cdot), \mu_2(\cdot)) : [0, +\infty) \to \mathcal{P}_2(\mathbb{R}^d)^2$ is a weak measure solution to (11) is, for all $\phi, \psi \in C_c^{\infty}(\mathbb{R}^d)$, we have

$$\frac{d}{dt} \int \phi(x) d\mu_1(x,t) = -\frac{1}{2} \iint \nabla H_1(x-y) \cdot (\nabla \phi(x) - \nabla \phi(y)) d\mu_1(x) d\mu_1(y)$$
$$-\iint \nabla K_1(x-y) \cdot \nabla \phi(x) d\mu_1(x) d\mu_2(y)$$
$$\frac{d}{dt} \int \psi(x) d\mu_2(x,t) = -\frac{1}{2} \iint \nabla H_2(x-y) \cdot (\nabla \psi(x) - \nabla \psi(y)) d\mu_2(x) d\mu_2(y)$$
$$-\iint \nabla K_2(x-y) \cdot \nabla \psi(x) d\mu_2(x) d\mu_1(y).$$

$$\mathcal{F}[\boldsymbol{\mu}|\boldsymbol{\nu}] = \frac{1}{2} \int_{\mathbb{R}} \left(H_1 * \mu_1 + K_1 * \nu_2 \right) d\mu_1 + \frac{1}{2} \int_{\mathbb{R}} \left(H_2 * \mu_2 + K_2 * \nu_1 \right) d\mu_2$$

Let ν be a reference measure, time independent and consider the relative energy

(6)

(7)

We now construct the following implicit-explicit JKO scheme recursively. Let $\tau > 0$ be a fixed time step, and let $\mu_0 = (\mu_{0,1}, \mu_{0,2}) \in \mathcal{P}(\mathbb{R}^d)^2$ be a fixed initial pair of probability measures. For a given $\mu_{\tau}^{n} \in \mathcal{P}_{2}(\mathbb{R}^{d})^{2}$, we define the sequence μ_{τ}^{n+1} as

$$\boldsymbol{\mu}_{ au}^{n+1} \in \operatorname{argmin}_{\boldsymbol{\mu} \in \mathcal{P}_2(\mathbb{R}^d)^2} \left\{ \frac{1}{2 au} \mathcal{W}_2^2(\boldsymbol{\mu}_{ au}^n, \boldsymbol{\mu}) + \mathcal{F}\left[\boldsymbol{\mu} | \boldsymbol{\mu}_{ au}^n\right]
ight\}.$$

For a given choice of the sequence $\mu_{\tau}^n = (\mu_{1,\tau}^n, \mu_{2,\tau}^n)$, we introduce the piecewise constant interpolation $\bar{\mu}_{i,\tau}(t) = \mu_{i,\tau}^n$, $t \in ((n-1)\tau, n\tau]$ for i = 1, 2 and we define $\bar{\mu}_{\tau}(t) =$

(16)

Theorem 4. Let $\mu_0 \in \mathcal{P}_2(\mathbb{R}^d)^2$ be fixed. There exists an absolutely continuous curve $\mu(\cdot)$ $[0, +\infty) \rightarrow \mathcal{P}_2(\mathbb{R}^d)^2$ such that $\mu(0) = \mu_0$ and $\mu(t)$ is a weak measure solution to (11) in the sense of Definition 2. Such solution can be constructed as the limit (up to subsequences) of the approximating curve $\bar{\mu}_{\tau}$.

UNIQUENESS FOR SMOOTH KERNELS: We use basically a bootstrap version of the characteristic method.

Theorem 5. Assume that all the kernels H_i , K_i are C^2 and consider two initial measures $\mu_0, \nu_0 \in$ $\mathcal{P}_2(\mathbb{R}^d)^2$ with compact support and the related weak measure solutions of (11) μ , ν respectively. Then, there exists a constant $\tilde{C} > 0$ such that

$$\mathcal{W}_2\left(\boldsymbol{\mu}_t, \boldsymbol{\nu}_t\right) \le e^{\tilde{C}t} \mathcal{W}_2\left(\boldsymbol{\mu}_0, \boldsymbol{\nu}_0\right) \quad t \ge 0.$$
(12)

Consequently, for a given initial condition $\mu_0 \in \mathcal{P}(\mathbb{R}^d)^2$, there exists a unique weak measure solution to (11).

NON-SYMMETRIZABLE SYSTEMS: A PREDETOR-PREY MODEL

(13)

Consider the system in one space dimension

$$\partial_t \mu_1 = \partial_x (\mu_1 (\partial_x S_1 * \mu_1 + \partial_x K * \mu_2)) \partial_t \mu_2 = \partial_x (\mu_2 (\partial_x S_2 * \mu_2 - \alpha \partial_x K * \mu_1)),$$

Let *K* be an attractive potential. Under these assumptions, the system can be seen as a predator-prey system type, in which the first species is attracted by the second, which tries to escape.

We establish a criterion under which sums of Dirac's deltas

$$(\bar{\mu}_1, \bar{\mu}_2) = \left(\sum_{k=1}^N \rho_1^k \delta_{\bar{X}_k}(x), \sum_{h=1}^M \rho_2^k \delta_{\bar{Y}_h}(x)\right),$$

are stationary states for (13).

PARTICLES SYSTEM STABILITY:

We start our analysis with the particles system associated to (13)

with, for i = 2, ..., N and j = 1, ..., M

$$H = \begin{pmatrix} \bar{S}_1 & \bar{K}_X \\ & & \\ -\alpha \bar{K}_Y & \bar{S}_2 \end{pmatrix} \quad D = \begin{pmatrix} \operatorname{diag}\left(-d_X^i\right) & 0 \\ & & \\ 0 & \operatorname{diag}\left(-d_Y^j\right) \end{pmatrix}$$

So the system (15) is stable if and only if the matrix D + H has strictly negative spectrum.

LOCAL NON-LINEAR STABILITY: We rewrite (13) in the pseudo-inverse formalism,

 $\begin{cases} \partial_t u_1(z,t) = \int_0^1 S_1'(u_1(\zeta,t) - u_1(z,t))d\zeta + \int_0^1 K'(u_2(\zeta,t) - u_1(z,t))d\zeta \\ \partial_t u_2(z,t) = \int_0^1 S_2'(u_2(\zeta,t) - u_2(z,t))d\zeta - \alpha \int_0^1 K'(u_1(\zeta,t) - u_2(z,t))d\zeta, \end{cases}$

(17) setting $\frac{1}{2}K''(0) = A > 0$, $B_1 = \frac{1}{2}S_1''(0)$ and $B_2 = \frac{1}{2}S_2''(0)$ we have (14)with u_i , i = 1, 2 non-decreasing functions. Sums of Dirac's deltas $A + B_1 > 0$, $\alpha < \frac{B_2}{A}$, $\alpha < 1$. corresponds to sums of increasing steps functions

$$(\bar{u}_1(z), \bar{u}_2(z)) = \left(\sum_{i=1}^N \bar{X}_i \chi_{I_1^i}(z), \sum_{h=1}^M \bar{Y}_h \chi_{I_2^h}(z)\right), \quad I_l^p = \left[\sum_{\substack{j$$



TWO DIMENSIONAL PARTICLE SIMULATIONS:

Here we present some simulation in the two-dimensional case. First we consider 1000 particles for species with attractive normalized Gaussian self-interaction potentials and $\alpha = 1$.



The following dynamics is obtained with self-repulsive prey and self-attractive predator, with $\alpha = 1$. All the kernels are normalized Gaussian.



 $\dot{X}_{i}(t) = \sum_{k=1}^{N} m_{X}^{k} S_{1}'(X_{k}(t) - X_{i}(t)) + \sum_{k=1}^{M} m_{Y}^{k} K'(Y_{h}(t) - X_{i}(t))$ $\dot{Y}_{j}(t) = \sum m_{Y}^{h} S_{2}'(Y_{h}(t) - Y_{j}(t)) - \alpha \sum m_{X}^{k} K'(X_{k}(t) - Y_{j}(t)).$ (15)

Let $\overline{\Omega} = (\overline{X}_1, ..., \overline{X}_N, \overline{Y}_1, ..., \overline{Y}_M) \in \mathbb{R}^{N+M}$ be a steady states for (15). Introducing the following quantities

 $d_X^i = \left(\sum_{k=1}^N m_X^k S_1''(\bar{X}_k - \bar{X}_i) + \sum_{h=1}^M m_Y^h K''(\bar{Y}_h - \bar{X}_i)\right) \quad i = 1, ..., N$ $d_Y^j = \left(\sum_{h=1}^M m_Y^h S_2''(\bar{Y}_h - \bar{Y}_j) - \alpha \sum_{k=1}^N m_X^k K''(\bar{X}_k - \bar{Y}_j)\right) \quad j = 1, .., M,$ $\bar{S}_1 = \left(m_X^k S_1''(\bar{X}_k - \bar{X}_i) \right)_{i,k}, \quad \bar{S}_2 = \left(m_Y^h S_2''(\bar{Y}_h - \bar{Y}_j) \right)_{i,k},$ $\bar{K}_X = \left(m_Y^h K''(\bar{Y}_h - \bar{X}_i) \right)_{i,k}, \quad \bar{K}_Y = \left(m_X^k K''(\bar{X}_k - \bar{Y}_j) \right)_{i,k},$

the linearised equation for (15) around $\overline{\Omega}$, with $\Omega(t) = \overline{\Omega} + \delta \Omega(t)$ is

 $\frac{d}{dt}\delta\Omega = (D+H)\,\delta\Omega,$

with $|I_{l}^{p}| = m_{l}^{p}$.

Theorem 6. Let S_1 , S_2 and K admissible and smooth potentials. Consider a steady state (\bar{u}_1, \bar{u}_2) as in (18) for (17), that satisfy:

(NS1) d_X^h , d_Y^k are strictly positive for all h = 1, ..., N and k = 1, ..., M;

(NS2) the matrix H + D defined in (16) has strictly positive spectrum, i.e. for some $\nu > 0$, $\sigma(M) \subset \{z \in \mathbb{C} | \mathcal{R} \rceil(z) > \nu > 0\}.$

Then for all initial data $(u_{1,0}, u_{2,0})$ such that, for $\epsilon > 0$,

 $||u_{1,0} - \bar{u}_1||_{\infty} + ||u_{2,0} - \bar{u}_2||_{\infty} < \epsilon$ exist a constant C > 0 such that for all t > 0

 $||u_1(t) - \bar{u}_1||_{\infty} + ||u_2(t) - \bar{u}_2||_{\infty} < C\left(1 + t^{n-1}\right)e^{-\eta t}$

for some $\eta > 0$.

ONE DIMENSIONAL PARTICLE SIMULATIONS: The following simulations are performed with normalized Gaussian cross-interaction potential and self-interaction potentials given by $S_1(x) = \frac{\beta_1}{2}(1 - e^{-x^2})$ and $S_2(x) = \frac{\beta_2}{2}(1 - e^{-x^2})$ respectively. Consider a system with one predator and two prey. Calling A = $\frac{1}{2}K''(0)$ and $B_i = \frac{1}{2}S''_i(0)$, with $B_2 = \frac{1}{2}\beta_2$, we obtain the following conditions on α :





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The last one-dimensional example is a system with 5 predator and 10 prey, where all the kernels are normalized Gaussian.



The last example is with 100 predator and 1000 prey, with no self-interaction between prey.



Note that predators collapse into the center of mass and then start to chase the prey. **UPCOMING RESEARCH**

• Stability analysis in space dimensions *d* > 1;

• Numerical simulations for the PDE system