



ACADEMIC
PRESS

J. Math. Anal. Appl. 271 (2002) 455–466

Journal of
MATHEMATICAL
ANALYSIS AND
APPLICATIONS

www.academicpress.com

Traveling wavefronts in diffusive and cooperative Lotka–Volterra system with delays [☆]

Jianhua Huang ^{a,1} and Xingfu Zou ^{b,*}

^a Department of Mathematics, Central China Normal University, Wuhan, HuBei 430079, PR China

^b Department of Mathematics and Statistics, Memorial University of Newfoundland, St. John's, NF, A1C5S7, Canada

Received 2 October 2001

Submitted by M.A. Noor

Abstract

Existence of traveling wave front solutions is established for diffusive and *cooperative* Lotka–Volterra system with delays. The result is an extension of an existing result for delayed logistic scalar equation to systems, and is somewhat parallel to the existing result for diffusive and *competitive* Lotka–Volterra systems *without delay*. The approach used in this paper is the upper–lower solution technique and the monotone iteration recently developed by Wu and Zou (J. Dynam. Differential Equations 13 (2001) 651–687) for delayed reaction–diffusion systems without the so-called quasimonotonicity. © 2002 Elsevier Science (USA). All rights reserved.

Keywords: Traveling wave front; Non-quasimonotone; Upper solution; Lower solution; Iteration

[☆] This work was supported by NNSF of China and NSERC of Canada.

* Corresponding author.

E-mail addresses: jhhuang@cnu.edu.cn (J. Huang), xzou@math.mun.ca (X. Zou).

¹ Current address: Department of Mathematics, National University of Defense and Technology, Changsha, Hunan 410073, PR China.

1. Introduction

It is well known that the Fisher–KPP equation

$$\frac{\partial u(x, t)}{\partial t} = D \frac{\partial^2 u(x, t)}{\partial x^2} + ru(x, t)[1 - au(x, t)] \quad (1.1)$$

allows traveling wave front solutions with speed $c \geq 2\sqrt{Dr}$, and $c^* = 2\sqrt{Dr}$ is the minimal wave speed. See Fisher [2], Kolmogorov et al. [5], Fife [1] and Murray [8]. For a proof of this result, one can take advantage of the fact that (1.1) is a scalar equation and thus the corresponding wave equation is a second-order ordinary differential equation for which the phase plane technique can be applied.

Although (1.1) was initially proposed by Fisher [2] to model the advance of a favourable gene in an infinite one-dimensional habitat in which the process of natural selection and random spatial migration were evident, this equation also applies to single species dynamic models with logistic growth and spatial diffusion. In the case there are more than one species, one may use (1.1) as the basic model, but incorporate the interaction between species to obtain the so-called Lotka–Volterra type diffusive model. The interaction can be either competitive or cooperative. Existence of traveling wave fronts of diffusive systems with *competitive* interactions have been considered by Tang and Fife [11] (for two species case) and by van Vuuren [14] (for general n species case), and their main results show that a coupled system of competitive type also admits traveling wave fronts with speed larger than the maximum of all the minimal wave speeds for the uncoupled reaction–diffusion scalar equations. To make this more precise, let us consider the following competitive system:

$$\begin{cases} \frac{\partial u_1(x, t)}{\partial t} = D_1 \frac{\partial^2 u_1(x, t)}{\partial x^2} + r_1 u_1(x, t)[1 - a_1 u_1(x, t) - b_1 u_2(x, t)], \\ \frac{\partial u_2(x, t)}{\partial t} = D_2 \frac{\partial^2 u_2(x, t)}{\partial x^2} + r_2 u_2(x, t)[1 - b_2 u_1(x, t) - a_2 u_2(x, t)], \end{cases} \quad (1.2)$$

where all parameters are nonnegative constants. By Tang and Fife [11] and van Vuuren [14], (1.2) has traveling wave fronts with speed c if and only if $c \geq 2 \max\{\sqrt{D_1 r_2}, \sqrt{D_2 r_1}\}$.

One may naturally ask if a similar conclusion holds for the *cooperative* system

$$\begin{cases} \frac{\partial u_1(x, t)}{\partial t} = D_1 \frac{\partial^2 u_1(x, t)}{\partial x^2} + r_1 u_1(x, t)[1 - a_1 u_1(x, t) + b_1 u_2(x, t)], \\ \frac{\partial u_2(x, t)}{\partial t} = D_2 \frac{\partial^2 u_2(x, t)}{\partial x^2} + r_2 u_2(x, t)[1 + b_2 u_1(x, t) - a_2 u_2(x, t)]. \end{cases} \quad (1.3)$$

The aim of this paper is to answer this question. Indeed, we will go beyond (1.3) by incorporating time delay into (1.3) and consider the following delayed coop-

erative and diffusive system:

$$\begin{cases} \frac{\partial u_1(x,t)}{\partial t} = D_1 \frac{\partial^2 u_1(x,t)}{\partial x^2} + r_1 u_1(x,t) \\ \quad \times [1 - a_1 u_1(x, t - \tau_1) + b_1 u_2(x, t - \tau_2)], \\ \frac{\partial u_2(x,t)}{\partial t} = D_2 \frac{\partial^2 u_2(x,t)}{\partial x^2} + r_2 u_2(x,t) \\ \quad \times [1 + b_2 u_1(x, t - \tau_3) - a_2 u_2(x, t - \tau_4)], \end{cases} \tag{1.4}$$

where $r_i > 0$, $a_i > 0$, $b_i > 0$, $i = 1, 2$, $\tau_j > 0$, $j = 1, 2, 3, 4$. Justifications for incorporating delays into a model can be found, e.g., in Hale and Lunel [4], Kuang [6] and Wu [12].

Note that in their proofs of the main results in Tang and Fife [11] and van Vuuren [14], the competitive property of the systems plays an important role. Thus, their methods cannot be, at least directly if not impossible, applied to the cooperative system (1.3), let alone (1.4) which is infinite dimensional. Thus, we will seek alternative approach to tackle this problem. More precisely, we will use the technique recently developed by Wu and Zou [13] to handle this class of systems.

When $b_1 = b_2 = 0$, (1.4) is decoupled into two delayed logistic scalar equations of the form

$$\frac{\partial u(x,t)}{\partial t} = D \frac{\partial^2 u(x,t)}{\partial x^2} + ru(x,t)[1 - au(x, t - \tau)]. \tag{1.5}$$

It is shown in Wu and Zou [13] that for every $c > 2\sqrt{Dr}$ there exists a $\tau_c > 0$ such for $\tau \leq \tau_c$ Eq. (1.5) has a traveling wave front with speed c . By using the same technique, Gourley [3] has established a similar result for the diffusive delay equation

$$\frac{\partial u(x,t)}{\partial t} = D \frac{\partial^2 u(x,t)}{\partial x^2} + ru(x,t) \left(\frac{1 - au(x, t - \tau)}{1 + bu(x, t - \tau)} \right), \tag{1.6}$$

which includes (1.5) as a special case, and which can be used to model the growth of the population of *Daphnia magna* (see Smith [9] and Gourley [3]). We will see in this paper that such a result can be extended to the cooperative system (1.4) by using this technique as well. Note that this technique has also been recently used by So and Zou [10] to the diffusive Nicholson’s blowflies equation with delay, and by Wu and Zou [13] and Ma [7] to the Belousov–Zhabotinskii reaction model with delay.

This paper is organized as follows. In Section 2, we will introduce some notations and terminology, and present one of the main theorems from Wu and Zou [13] that will be employed in this paper. Section 3 is devoted to establishing the existence of traveling wave front solution of (1.4).

2. Preliminaries

Consider the following system of reaction–diffusion with time delay:

$$\frac{\partial u(t, x)}{\partial t} = D \frac{\partial^2 u(t, x)}{\partial x^2} + f(u_t(x)), \tag{2.1}$$

where $t \geq 0, x \in R, u \in R^n, D = \text{diag}(D_1, \dots, D_n)$ with $D_i > 0, i = 1, \dots, n, f : C([-\tau, 0]; R^n) \rightarrow R^n$ is continuous, and $u_t(x)$ is an element in $C([-\tau, 0]; R^n) \rightarrow R^n$ parameterized by $x \in R$ and given by

$$u_t(x)(s) = u(t + s, x), \quad s \in [-\tau, 0], t \geq 0, x \in R.$$

A traveling wave solution of (2.1) is a solution of the form $u(t, x) = \phi(x + ct)$, where $\phi \in C^n(R, R^n)$ and $c > 0$ is a constant corresponding to the wave speed. Substituting $u(t, x) = \phi(x + ct)$ into (2.1) and denoting $x + ct$ still by t , we get

$$D\phi''(t) - c\phi'(t) + f_c(\phi_t) = 0, \quad t \in R, \tag{2.2}$$

where $f_c : X_c = C([-c\tau, 0]; R^n) \rightarrow R^n$ is defined by

$$f_c(\psi) = f(\psi^c), \quad \psi^c(s) = \psi(cs), \quad s \in [-\tau, 0].$$

If for some $c > 0$ (2.2) has a monotone (componentwise) solution defined on R such that

$$\lim_{t \rightarrow -\infty} \phi(t) = u_-, \quad \lim_{t \rightarrow \infty} \phi(t) = u_+ \tag{2.3}$$

exist, then $u(t, x) = \phi(x + ct)$ is called a wave front of (2.1) with speed c . Without loss of generality, we assume $u_- = 0, u_+ = K$, and seek for traveling wave front solutions connecting these two equilibria. In order to tackle the existence of traveling wave solution, we assume that the following *relaxed* quasimonotonicity condition:

(QM*) There exists a matrix $\beta = \text{diag}(\beta_1, \dots, \beta_n)$ with $\beta_i \geq 0, i = 1, \dots, n$, such that

$$f_c(\phi) - f_c(\psi) + \beta[\phi(0) - \psi(0)] \geq 0$$

for $\phi, \psi \in X_c$ with (i) $0 \leq \psi(s) \leq \phi(s) \leq K$ for $s \in [-c\tau, 0]$, (ii) $e^{\beta s} \times [\phi(s) - \psi(s)]$ nondecreasing in $s \in [-c\tau, 0]$.

Here and in the sequel, an inequality in R^n always corresponds to the standard componentwise partial ordering in R^n . We look for wave front solutions of (2.1) in the following profile set:

$$\Gamma^* = \left\{ \begin{array}{l} \phi \in C(R, R^2); \\ \begin{array}{l} \text{(i) } \phi \text{ is nondecreasing in } R, \\ \text{(ii) } \lim_{t \rightarrow -\infty} \phi(t) = 0, \lim_{t \rightarrow \infty} \phi(t) = K, \\ \text{(iii) } e^{\beta t} [\phi(t + s) - \phi(t)] \text{ is nondecreasing in} \\ \quad t \in R \text{ for every } s > 0. \end{array} \end{array} \right\}.$$

Next we define upper and lower solutions for (2.1):

Definition 2.1. A continuous function $\bar{\phi} : R \rightarrow R^2$ is called an upper solution of (2.2) if $\bar{\phi}'$ and $\bar{\phi}''$ exist almost everywhere in R and they are essentially bounded on R , and if the following inequality holds:

$$D\bar{\phi}''(t) - c\bar{\phi}'(t) + f_c(\bar{\phi}_t) \leq 0, \quad \text{a.e. in } R. \tag{2.4}$$

A lower solution of (2.2) is defined in a similar way by reversing the inequality in (2.4).

Now we are in the position to state Theorem 4.5* in Wu and Zou [13].

Theorem 2.1. Assume that (QM*) holds and that $f(0) = f(K) = 0$ with $0 < K$. Suppose that (2.1) has an upper solution $\bar{\phi}(t)$ in Γ^* and a lower solution $\underline{\phi}$ (which is not necessarily in Γ^*) satisfying

- (H1) $0 \leq \underline{\phi}(t) \leq \bar{\phi}(t) \leq K, t \in R;$
- (H2) $\underline{\phi}(t) \not\equiv 0$ in R , and there is on other equilibrium of (2.1) in $[\delta, K]$, where $\delta = (\delta_1, \dots, \delta_n)^T$ with $\delta_i = \sup_{t \in R} \underline{\phi}_i(t), i = 1, \dots, n;$
- (H3) $e^{\beta t}[\bar{\phi}(t) - \underline{\phi}(t)]$ is nondecreasing in R .

Then, (2.2)–(2.3) with $c > 1 - \min\{\beta_i D_i; i = 1, \dots, n\}$ have a solution in Γ^* . That is, (2.1) has a traveling wave front with speed $c > 1 - \min\{\beta_i D_i; i = 1, \dots, n\}$.

Note that, if (QM*) is satisfied, we can always choose $\beta_i > 0$ sufficiently large such $c > 1 - \min\{\beta_i D_i; i = 1, \dots, n\}$. So, in the remainder of this paper, we will ignore this condition assuming (QM*).

3. Existence of traveling wave front solution

Assume that $a_1 a_2 - b_2 b_1 > 0$. Then (1.4) has four equilibrium points: $(0, 0)$, $(1/a_1, 0)$, $(0, 1/a_2)$ and (k_1, k_2) , where

$$k_1 = \frac{b_1 + a_2}{a_1 a_2 - b_2 b_1}, \quad k_2 = \frac{a_1 + b_2}{a_1 a_2 - b_2 b_1}.$$

Substituting $u(x, t) = \phi_1(s), v(x, t) = \phi_2(s), s = x + ct$ into (1.4), and denoting the moving variable s still by t , the responding wave equation becomes

$$\begin{cases} D_1 \phi_1''(t) - c\phi_1'(t) + r_1 \phi_1(t)[1 - a_1 \phi_1(t - c\tau_1) + b_1 \phi_2(t - c\tau_2)] = 0, \\ D_2 \phi_2''(t) - c\phi_2'(t) + r_2 \phi_2(t)[1 + b_2 \phi_1(t - c\tau_3) - a_2 \phi_2(t - c\tau_4)] = 0. \end{cases} \tag{3.1}$$

We will tackle the existence of solutions of (3.1) with the asymptotic boundary condition

$$\begin{cases} \lim_{t \rightarrow -\infty} \phi_1(t) = 0, & \lim_{t \rightarrow \infty} \phi_1(t) = k_1, \\ \lim_{t \rightarrow -\infty} \phi_2(t) = 0, & \lim_{t \rightarrow \infty} \phi_2(t) = k_2, \end{cases} \tag{3.2}$$

which corresponding traveling wave fronts of (1.4) connecting $(0, 0)$ and (k_1, k_2) . Comparing (3.2) with (2.2), we know $f_c(\phi) = (f_{c1}(\phi), f_{c2}(\phi))^T$ is defined by

$$\begin{aligned} f_{c1}(\phi) &= r_1\phi_1(0)[1 - a_1\phi_1(-c\tau_1) + b_1\phi_2(-c\tau_2)], \\ f_{c2}(\phi) &= r_2\phi_2(0)[1 + a_2\phi_1(-c\tau_3) - b_2\phi_2(-c\tau_4)]. \end{aligned}$$

We first show that $f_c(\phi)$ satisfies (QM*).

Lemma 3.1. *For any $c > 0$, if τ_1 and τ_4 are sufficiently small, then $f_c(\phi)$ satisfies (QM*).*

Proof. Let $\tau = \max\{\tau_1, \tau_2, \tau_3, \tau_4\}$. For any $\phi = (\phi_1, \phi_2), \psi = (\psi_1, \psi_2) \in X_\tau = C([-c\tau, 0]; R^2)$ with (i) $0 \leq \psi(s) \leq \phi(s) \leq K$ for $s \in [-c\tau, 0]$, (ii) $e^{\beta s}[\phi(s) - \psi(s)]$ nondecreasing in $s \in [-c\tau, 0], i = 1, 2$, we have

$$\begin{aligned} & f_{c1}(\phi) - f_{c1}(\psi) \\ &= r_1\phi_1(0)[1 - a_1\phi_1(-c\tau_1) + b_1\phi_2(-c\tau_2)] \\ &\quad - r_1\psi_1(0)[1 - a_1\psi_1(-c\tau_1) + b_1\psi_2(-c\tau_2)] \\ &= r_1[\phi_1(0) - \psi_1(0)] - a_1r_1[\phi_1(0)\phi_1(-c\tau_1) - \psi_1(0)\psi_1(-c\tau_1)] \\ &\quad + r_1b_1[\phi_1(0)\phi_2(-c\tau_2) - \psi_1(0)\psi_2(-c\tau_2)] \\ &= r_1[\phi_1(0) - \psi_1(0)] - a_1r_1[\phi_1(0)\phi_1(-c\tau_1) - \phi_1(0)\psi_1(-c\tau_1) \\ &\quad\quad\quad + \phi_1(0)\psi_1(-c\tau_1) - \psi_1(0)\psi_1(-c\tau_1)] \\ &\quad + r_1b_1[\phi_1(0)\phi_2(-c\tau_2) - \psi_1(0)\phi_2(-c\tau_2) + \psi_1(0)\phi_2(-c\tau_2) \\ &\quad\quad\quad - \psi_1(0)\psi_2(-c\tau_2)] \\ &= (r_1 - a_1r_1\psi_1(-c\tau_1) + r_1b_1\phi_2(-c\tau_2))[\phi_1(0) - \psi_1(0)] \\ &\quad - a_1r_1\phi_1(0)[\phi_1(-c\tau_1) - \psi_1(-c\tau_1)] \\ &\quad + r_1b_1\psi_1(0)[\phi_2(-c\tau_2) - \psi_2(-c\tau_2)] \\ &\geq r_1[1 + b_1\phi_2(-c\tau_2) - a_1\psi_1(0)e^{\beta_1c\tau_1} - a_1\psi_1(-c\tau_1)][\phi_1(0) - \psi_1(0)] \\ &\geq r_1[1 - a_1k_1e^{\beta_1c\tau_1} - a_1k_1][\phi_1(0) - \psi_1(0)] \end{aligned}$$

and hence

$$\begin{aligned} & f_{c1}(\phi) - f_{c1}(\psi) + \beta_1[\phi_1(0) - \psi_1(0)] \\ &\geq [\beta_1 + r_1 - r_1a_1k_1 - r_1a_1k_1e^{\beta_1c\tau_1}][\phi_1(0) - \psi_1(0)]. \end{aligned}$$

Similarly, we have

$$f_{c2}(\phi) - f_{c2}(\psi) + \beta_2[\phi_2(0) - \psi_2(0)] \geq [\beta_2 + r_2 - r_2a_2k_2 - r_2a_2k_2e^{\beta_2c\tau_4}][\phi_2(0) - \psi_2(0)].$$

Therefore, if we choose

$$\begin{cases} \beta_1 > 2r_1a_1k_1 - r_1, \\ \beta_2 > 2r_2a_2k_2 - r_2, \end{cases} \tag{3.3}$$

then by continuity we know that, for τ_1 and τ_4 sufficiently small,

$$\begin{cases} \beta_1 + r_1 - r_1a_1k_1 - r_1a_1k_1e^{\beta_1c\tau_1} \geq 0, \\ \beta_2 + r_2 - r_2a_2k_2 - r_2a_2k_2e^{\beta_2c\tau_4} \geq 0. \end{cases} \tag{3.4}$$

Hence, $f_c(\phi) = (f_{c1}(\phi), f_{c2}(\phi))$ satisfies (QM*). This completes the proof. \square

For $c > \max\{2\sqrt{a_1r_1D_1k_1}, 2\sqrt{a_2r_2D_2k_2}\}$, we can introduce the following real positive numbers:

$$\begin{aligned} \lambda_1 &= \frac{c + \sqrt{c^2 - 4D_1r_1a_1k_1}}{2D_1}, & \lambda_2 &= \frac{c + \sqrt{c^2 - 4D_2r_2a_2k_2}}{2D_2}, \\ \lambda_3 &= \frac{c + \sqrt{c^2 - 4D_1r_1(1 - a_1k_1)}}{2D_1}, & \lambda_4 &= \frac{c + \sqrt{c^2 - 4D_2r_2(1 - a_2k_2)}}{2D_2}. \end{aligned}$$

Fix $\varepsilon_1 > 0$ and $\varepsilon_2 > 0$ such that

$$\begin{aligned} \varepsilon_1 &< \max\left\{\frac{1}{a_1}, \frac{(\lambda_1 + \beta_1)k_1}{2\beta_1}, \frac{k_1\beta_1}{\beta_1 + \lambda_3}\right\}, \\ \varepsilon_2 &< \max\left\{\frac{1}{a_2}, \frac{(\lambda_2 + \beta_2)k_2}{2\beta_2}, \frac{k_2\beta_2}{\beta_2 + \lambda_4}\right\}. \end{aligned} \tag{3.5}$$

Then, we can choose $\alpha_1 > 0$ and $\alpha_2 > 0$ sufficiently small such that

$$\varepsilon_1 < \frac{k_1}{1 + \alpha_1}, \quad \varepsilon_2 < \frac{k_2}{1 + \alpha_2}, \tag{3.6}$$

$$\varepsilon_1 < \frac{k_1(\lambda_1 + \beta_1)}{(2 + \alpha_1)\beta_1}, \quad \varepsilon_2 < \frac{k_2(\lambda_2 + \beta_2)}{(2 + \alpha_2)\beta_2}, \tag{3.7}$$

$$\varepsilon_1 < \frac{k_1\beta_1}{(1 + 2\alpha_1)\beta_1 + \lambda_3}, \quad \varepsilon_2 < \frac{k_2\beta_2}{(1 + 2\alpha_2)\beta_2 + \lambda_4}, \tag{3.8}$$

$$\varepsilon_1 < \frac{k_1(\beta_1 + \lambda_1)}{\alpha_1(\beta_1 + \lambda_3)}, \quad \varepsilon_2 < \frac{k_2(\beta_2 + \lambda_2)}{\alpha_2(\beta_2 + \lambda_4)}. \tag{3.9}$$

Define $\Phi(t) = (\phi_1(t), \phi_2(t))$, $\Psi(t) = (\psi_1(t), \psi_2(t))$ by

$$\phi_1(t) = \frac{k_1}{1 + \alpha_1 e^{-\lambda_1 t}}, \quad t \in R, \quad \phi_2(t) = \frac{k_2}{1 + \alpha_2 e^{-\lambda_2 t}}, \quad t \in R,$$

and

$$\psi_1(t) = \begin{cases} \varepsilon_1 e^{\lambda_3 t}, & t \leq 0, \\ \varepsilon_1, & t > 0, \end{cases} \quad \psi_2(t) = \begin{cases} \varepsilon_2 e^{\lambda_4 t}, & t \leq 0, \\ \varepsilon_2, & t > 0. \end{cases}$$

Since $a_1 k_1 > 1$ and $a_2 k_2 > 1$, we have $0 < \varepsilon_1 < 1/a_1 < k_1$, $0 < \varepsilon_2 < 1/a_2 < k_2$, and $\lambda_3 > \lambda_1$, $\lambda_4 > \lambda_2$. We claim that $\phi_1(t) \geq \psi_1(t)$ and $\phi_2(t) \geq \psi_2(t)$. In fact, if $t > 0$, then $\phi_1(t) \geq k_1/(1 + \alpha_1) > \varepsilon_1 = \psi_1(t)$ (by (3.6)). If $t \leq 0$, then

$$\begin{aligned} \phi_1(t) - \psi_1(t) &= \frac{k_1}{1 + \alpha_1 e^{-\lambda_1 t}} - \varepsilon_1 e^{\lambda_3 t} = \frac{k_1 - \varepsilon_1 e^{\lambda_3 t} - \alpha_1 \varepsilon_1 e^{(\lambda_3 - \lambda_1)t}}{1 + \alpha_1 e^{-\lambda_1 t}} \\ &\geq \frac{k_1 - \varepsilon_1(1 + \alpha_1)}{1 + \alpha_1 e^{-\lambda_1 t}} > 0. \end{aligned}$$

Similarly, we can prove $\phi_2(t) \geq \psi_2(t)$ for $t \in R$. Moreover, $\phi_1(t)$ and $\phi_2(t)$ are nondecreasing in $t \in R$ since

$$\phi_1'(t) = \frac{k_1 \alpha_1 \lambda_1 e^{-\lambda_1 t}}{[1 + \alpha_1 e^{-\lambda_1 t}]^2} > 0, \quad \phi_2'(t) = \frac{k_2 \alpha_2 \lambda_2 e^{-\lambda_2 t}}{[1 + \alpha_2 e^{-\lambda_2 t}]^2} > 0.$$

Lemma 3.2. *If τ_1 and τ_4 are sufficiently small, then $\Phi(t) = (\phi_1(t), \phi_2(t))$ is a upper solution of (3.1).*

Proof. Since $0 \leq \phi_1(t) \leq k_1$ and $0 \leq \phi_2(t) \leq k_2$, then we have

$$\begin{aligned} &D_1 \phi_1''(t) - c \phi_1'(t) + r_1 \phi_1(t) [1 - a_1 \phi_1(t - c\tau_1) + b_1 \phi_2(t - c\tau_2)] \\ &\leq D_1 \phi_1''(t) - c \phi_1'(t) + r_1 \phi_1(t) [1 - a_1 \phi_1(t - c\tau_1) + b_1 k_2] \\ &= D_1 \phi_1''(t) - c \phi_1'(t) + a_1 r_1 \phi_1(t) [k_1 - \phi_1(t - c\tau_1)]. \end{aligned}$$

By some straightforward calculations and using $D_1 \lambda_1^2 = c \lambda_1 - r_1 a_1 k_1$, we get

$$\begin{aligned} &D_1 \phi_1''(t) - c \phi_1'(t) + a_1 r_1 \phi_1(t) [k_1 - \phi_1(t - c\tau_1)] \\ &= \frac{k_1 \alpha_1 e^{-\lambda_1 t}}{[1 + \alpha_1 e^{-\lambda_1 t}]^3 [1 + \alpha_1 e^{-\lambda_1(t - c\tau_1)}]} \\ &\quad \times \left\{ \alpha_1^2 e^{-\lambda_1 t} e^{-\lambda_1(t - c\tau_1)} [D_1 \lambda_1^2 - c \lambda_1 + a_1 r_1 k_1] \right. \\ &\quad + \alpha_1 e^{-\lambda_1 t} [D_1 \lambda_1^2 - c \lambda_1 + e^{\lambda_1 c \tau_1} (2a_1 r_1 k_1 - D_1 \lambda_1^2 - c \lambda_1)] \\ &\quad \left. + [-D_1 \lambda_1^2 - c \lambda_1 + a_1 r_1 k_1 e^{\lambda_1 c \tau_1}] \right\} \\ &= \frac{k_1 \alpha_1 e^{-\lambda_1 t}}{[1 + \alpha_1 e^{-\lambda_1 t}]^3 [1 + \alpha_1 e^{-\lambda_1(t - c\tau_1)}]} \\ &\quad \times \left\{ \alpha_1 e^{-\lambda_1 t} [D_1 \lambda_1^2 - c \lambda_1 + e^{\lambda_1 c \tau_1} (2a_1 r_1 k_1 - D_1 \lambda_1^2 - c \lambda_1)] \right. \\ &\quad \left. + [-D_1 \lambda_1^2 - c \lambda_1 + a_1 r_1 k_1 e^{\lambda_1 c \tau_1}] \right\} \end{aligned}$$

$$\begin{aligned}
 &= \frac{k_1 \alpha_1 e^{-\lambda_1 t}}{[1 + \alpha_1 e^{-\lambda_1 t}]^3 [1 + \alpha_1 e^{-\lambda_1 (t - c\tau_1)}]} \\
 &\quad \times \left\{ -\alpha_1 e^{-\lambda_1 t} [a_1 r_1 k_1 + e^{\lambda_1 c\tau_1} (2c\lambda_1 - 3a_1 r_1 k_1)] \right. \\
 &\quad \left. - [2c\lambda_1 - a_1 r_1 k_1 - a_1 r_1 k_1 e^{\lambda_1 c\tau_1}] \right\}.
 \end{aligned}$$

Note that λ_1 depends on c and $c\lambda_1$ is decreasing since for any $c > \max\{2 \times \sqrt{a_1 r_1 D_1 k_1}, 2\sqrt{a_2 r_2 D_2 k_2}\}$, since

$$\frac{d}{dc}(c\lambda_1) = \frac{-2a_1 r_1 k_1 [c - \sqrt{c^2 - 4a_1 r_1 k_1 D_1}]}{c + \sqrt{c^2 - 4a_1 r_1 k_1 D_1}} < 0.$$

Furthermore, $\lim_{c \rightarrow +\infty}(c\lambda_1) = a_1 r_1 k_1$ and $\lim_{c \rightarrow 2\sqrt{a_1 r_1 k_1 D_1}}(c\lambda_1) = 2a_1 r_1 k_1$. Thus, for any $c > \max\{2\sqrt{a_1 r_1 D_1 k_1}, 2\sqrt{a_2 r_2 D_2 k_2}\}$, $a_1 r_1 k_1 < c\lambda_1 < 2a_1 r_1 k_1$ and, therefore,

$$\begin{aligned}
 [a_1 r_1 k_1 + e^{\lambda_1 c\tau_1} (2c\lambda_1 - 3a_1 r_1 k_1)]_{\tau_1=0} &= 2c\lambda_1 - 2a_1 r_1 k_1 > 0, \\
 [2c\lambda_1 - a_1 r_1 k_1 - a_1 r_1 k_1 e^{\lambda_1 c\tau_1}]_{\tau_1=0} &= 2c\lambda_1 - 2a_1 r_1 k_1 > 0.
 \end{aligned}$$

So, for any $c > \max\{2\sqrt{a_1 r_1 D_1 k_1}, 2\sqrt{a_2 r_2 D_2 k_2}\}$, by continuity there exists $\tau_1^0(c) > 0$ such that when $0 \leq \tau_1 \leq \tau_1^0(c)$, we have

$$\begin{cases} a_1 r_1 k_1 + e^{\lambda_1 c\tau_1} [2c\lambda_1 - 3a_1 r_1 k_1] > 0, \\ 2c\lambda_1 - a_1 r_1 k_1 - a_1 r_1 k_1 e^{\lambda_1 c\tau_1} > 0. \end{cases}$$

This implies

$$\begin{aligned}
 D_1 \phi_1''(t) - c\phi_1'(t) + r_1 \phi_1(t) [1 - a_1 \phi_1(t - c\tau_1) + b_1 \phi_2(t - c\tau_2)] &\leq 0, \\
 t \in R.
 \end{aligned}$$

Similarly, we can verify that when τ_2 is sufficiently small,

$$\begin{aligned}
 D_2 \phi_2''(t) - c\phi_2'(t) + r_2 \phi_2(t) [1 + b_2 \phi_1(t - c\tau_3) - a_2 \phi_2(t - c\tau_4)] &\leq 0, \\
 t \in R.
 \end{aligned}$$

This completes the proof. \square

Lemma 3.3. $\psi(t) = (\psi_1(t), \psi_2(t))$ is a lower solution of (3.1).

Proof. Obviously, $0 \leq \psi_1(t) \leq \varepsilon_1$ and $0 \leq \psi_2(t) \leq \varepsilon_2$. Hence,

$$\begin{aligned}
 D_1 \psi_1''(t) - c\psi_1'(t) + r_1 \psi_1(t) [1 - a_1 \psi_1(t - c\tau_1) + b_1 \psi_2(t - c\tau_2)] & \\
 \geq D_1 \psi_1''(t) - c\psi_1'(t) + r_1 \psi_1(t) [1 - a_1 \psi_1(t - c\tau_1)] & \\
 \geq D_1 \psi_1''(t) - c\psi_1'(t) + r_1 \psi_1(t) [1 - a_1 \varepsilon_1] &
 \end{aligned}$$

and

$$D_2\psi_2''(t) - c\psi_2'(t) + r_2\psi_2(t)[1 + b_2\psi_1(t - c\tau_3) - a_2\psi_2(t - c\tau_4)] \geq D_2\psi_2''(t) - c\psi_2'(t) + r_2\psi_2(t)[1 - a_2\varepsilon_2].$$

If $t > 0$, then $\psi_1(t) = \varepsilon_1$, and hence

$$D_1\psi_1''(t) - c\psi_1'(t) + r_1\psi_1(t)[1 - a_1\varepsilon_1] = r_1\varepsilon_1[1 - a_1\varepsilon_1] \geq 0.$$

If $t \leq 0$, then $\psi_1(t) = \varepsilon_1 e^{\lambda_3 t}$ and $\psi_1(t - c\tau_1) \leq \varepsilon_1 < 1/a_1 < k_1$, and thus

$$\begin{aligned} D_1\psi_1''(t) - c\psi_1'(t) + r_1\psi_1(t)[1 - a_1\psi_1(t - c\tau_1)] &\geq \varepsilon_1 e^{\lambda_3 t} [D_1\lambda_3^2 - c\lambda_3 + r_1(1 - a_1\varepsilon_1)] \\ &\geq \varepsilon_1 e^{\lambda_3 t} [D_1\lambda_3^2 - c\lambda_3 + r_1(1 - a_1k_1)] = 0. \end{aligned}$$

Therefore, we have

$$D_1\psi_1''(t) - c\psi_1'(t) + r_1\psi_1(t)[1 - a_1\psi_1(t - c\tau_1) + b_1\psi_2(t - c\tau_2)] \geq 0, \quad t \in R.$$

Similarly, we can show that

$$D_2\psi_2''(t) - c\psi_2'(t) + r_2\psi_2(t)[1 + b_2\psi_1(t - c\tau_3) - a_2\psi_2(t - c\tau_4)] \geq 0, \quad t \in R,$$

which means $\Psi(t) = (\psi_1(t), \psi_2(t))$ is a lower solution of (3.1). The proof is completed. \square

Lemma 3.4. $e^{\beta t}[\Phi(t) - \Psi(t)]$ is nondecreasing in $t \in R$.

Proof. We first verify that $e^{\beta_1 t}[\phi_1(t) - \psi_1(t)]$ is nondecreasing in $t \in R$.

(i) If $t > 0$, then $\psi_1(t) = \varepsilon_1$. Direct calculation shows that

$$\begin{aligned} \frac{d}{dt} \{e^{\beta_1 t}[\phi_1(t) - \psi_1(t)]\} &= \frac{d}{dt} \left\{ e^{\beta_1 t} \left[\frac{k_1}{1 + \alpha_1 e^{-\lambda_1 t}} - \varepsilon_1 \right] \right\} \\ &= \frac{e^{\beta_1 t}}{[1 + \alpha_1 e^{-\lambda_1 t}]^2} [\beta_1(k_1 - \varepsilon_1) + (k_1\alpha_1\beta_1 + k_1\alpha_1\lambda_1 - 2\alpha_1\beta_1\varepsilon_1)e^{-\lambda_1 t} \\ &\quad - \alpha_1^2\varepsilon_1\beta_1 e^{-2\lambda_1 t}] \\ &\geq \frac{e^{\beta_1 t}}{[1 + \alpha_1 e^{-\lambda_1 t}]^2} [\beta_1(k_1 - \varepsilon_1) + (k_1\alpha_1\beta_1 + k_1\alpha_1\lambda_1 - 2\alpha_1\beta_1\varepsilon_1 \\ &\quad - \alpha_1^2\varepsilon_1\beta_1)e^{-\lambda_1 t}]. \end{aligned}$$

Applying (3.5) and (3.7) to the right hand side of the above inequality, we get

$$\frac{d}{dt} \{e^{\beta_1 t}[\phi_1(t) - \psi_1(t)]\} > 0.$$

(ii) If $t \leq 0$, then $\psi_1(t) = \varepsilon_1 e^{\lambda_3 t}$. Since $\lambda_1 < \lambda_3$, then $e^{\lambda_1 t} \geq e^{\lambda_3 t}$. Straightforward calculation shows

$$\begin{aligned} \frac{d}{dt} \{ e^{\beta_1 t} [\phi_1(t) - \psi_1(t)] \} &= \frac{d}{dt} \left\{ \frac{k_1 e^{\beta_1 t}}{1 + \alpha_1 e^{-\lambda_1 t}} - \varepsilon e^{(\beta_1 + \lambda_3)t} \right\} \\ &= \frac{e^{\beta_1 t}}{[1 + \alpha_1 e^{-\lambda_1 t}]^2} [k_1 \beta_1 + \alpha_1 \beta_1 k_1 e^{-\lambda_1 t} + \alpha_1 \lambda_1 k_1 e^{-\lambda_1 t} \\ &\quad - \varepsilon_1 (\beta_1 + \lambda_3) e^{\lambda_3 t} - 2\alpha_1 \varepsilon_1 (\beta_1 + \lambda_3) e^{(\lambda_3 - \lambda_1)t} \\ &\quad - \alpha_1^2 \varepsilon_1 (\beta_1 + \lambda_3) e^{(\lambda_3 - 2\lambda_1)t}] \\ &\geq \frac{e^{\beta_1 t}}{[1 + \alpha_1 e^{-\lambda_1 t}]^2} \{ [k_1 \alpha_1 \beta_1 + \alpha_1 \lambda_1 k_1 - \alpha_1^2 \varepsilon_1 (\beta_1 + \lambda_3)] e^{-\lambda_1 t} + k_1 \beta_1 \\ &\quad - 2\alpha_1 \varepsilon_1 (\beta_1 + \lambda_3) - \varepsilon_1 (\beta_1 + \lambda_3) \}. \end{aligned}$$

Applying (3.8) and (3.9) to the above inequality, we see

$$\frac{d}{dt} \left\{ \frac{k_1 e^{\beta_1 t}}{1 + \alpha_1 e^{-\lambda_1 t}} - \varepsilon e^{(\beta_1 + \lambda_3)t} \right\} \geq 0.$$

Therefore, $e^{\beta_1 t} [\phi_1(t) - \psi_1(t)]$ is nondecreasing in $t \in R$.

Similarly, $e^{\beta_2 t} [\phi_2(t) - \psi_2(t)]$ is nondecreasing in $t \in R$. The proof is completed. \square

Finally, $\inf_{t \in R} \phi_1(t) = \inf_{t \in R} \phi_2(t) = 0$, $\sup_{t \in R} \psi_1(t) = \varepsilon_1 > 0$, $\sup_{t \in R} \psi_2(t) = \varepsilon_2 > 0$. Therefore $f(\tilde{u}) \neq 0$ for $u \in (0, \inf_{t \in R} \Phi(t)) \cup [\sup_{t \in R} \Psi(t), K) = [\varepsilon_1, k_1) \times [\varepsilon_2, k_2)$.

Now, applying Lemmas 3.1–3.4 and Theorem 2.1 to (3.1)–(3.2), we immediately obtain the following existence result.

Theorem 3.1. Assume $a_1 a_2 - b_1 b_2 > 0$. Then, for every $c > \max\{2\sqrt{a_1 r_1 D_1 k_1}, 2\sqrt{a_2 r_2 D_2 k_2}\}$, (1.4) has a traveling wave front with speed c that connects $(0, 0)$ and (k_1, k_2) , provided that τ_1 and τ_4 are sufficiently small.

Remark 3.1. Due to the cooperative feature, the delays in the interaction channel (i.e., τ_2 and τ_3) play no role in the above existence result.

Remark 3.2. When $b_1 = b_2 = 0$, system (1.4) is decoupled to (1.5). Note that in this case, $a_i k_i = 1$, $i = 1, 2$, and thus Theorem 3.1 reproduces Theorem 5.1.5 in Wu and Zou [13].

Remark 3.3. In Tang and Fife [11] and van Vuuren [14], the authors were able to find the precise minimal wave speed. But due to the presence of the delays, (3.1) becomes an infinite dimensional system and thus is much hard to analyze than a

non-delay system which would be finite dimensional. This fact seems to prevent one from being able to find the minimal speed, at least at the present.

Remark 3.4. In Theorem 3.1, existence of traveling wave fronts is established by constructing the appropriate upper and lower solutions of (3.1), and by using Theorem 2.1 which is from Wu and Zou [13]. Actually, Wu and Zou [13] also developed an iteration scheme which starts with the upper solution and generates a monotone sequence that converges to a profile function for the traveling wave front. Such an iteration brings convenience in approximating the wave front, and finding an appropriate upper solution and lower solution is crucial for the iteration. For details of such an interaction scheme, see Wu and Zou [13].

References

- [1] P.C. Fife, *Mathematical Aspects of Reaction and Diffusion Systems*, Lecture Notes in Biomathematics, Vol. 28, Springer-Verlag, Berlin, 1979.
- [2] R.A. Fisher, The wave of advance of advantageous gene, *Ann. Eugen.* 7 (1937) 355–369.
- [3] S.A. Gourley, Wave front solutions of a diffusive delay model for population of *Daphnia magna*, *Comput. Math. Appl.*, to appear.
- [4] J.K. Hale, S.M. Verduyn Lunel, *Introduction to Functional Differential Equations*, Springer-Verlag, New York, 1993.
- [5] A.N. Kolmogorov, I.G. Petrovskii, N.S. Piskunov, Study of a diffusion equation that is related to the growth of a quality of matter, and its application to a biological problem, *Byul. Moskov. Gos. Univ. Ser. A Mat. Mekh.* 1 (1937) 1–26.
- [6] Y. Kuang, *Delay Differential Equations with Applications in Population Dynamics*, Academic Press, Boston, 1993.
- [7] S. Ma, Traveling wavefronts for delayed reaction–diffusion systems via a fixed point theorem, *J. Differential Equations* 171 (2001) 294–314.
- [8] J.D. Murray, *Mathematical Biology*, Springer-Verlag, New York, 1989.
- [9] F.E. Smith, Population dynamics in *Daphnia magna*, *Ecology* 44 (1963) 651–663.
- [10] J.W.-H. So, X. Zou, Traveling waves for the diffusive Nicholson’s blowflies equation, *Appl. Math. Comput.* 122 (2001) 385–395.
- [11] M.M. Tang, P.C. Fife, Propagation fronts in competing species equations with diffusion, *Arch. Rational Mech. Anal.* 73 (1978) 69–77.
- [12] J. Wu, *Theory and Applications of Partial Functional Differential Equations*, Springer-Verlag, New York, 1996.
- [13] J. Wu, X. Zou, Traveling wave fronts of reaction diffusion systems with delay, *J. Dynam. Differential Equations* 13 (2001) 651–687.
- [14] J.H. van Vuuren, The existence of traveling plane waves in a general class of competition–diffusion systems, *IMA J. Appl. Math.* 55 (1995) 135–148.