A PDE Approach to Geometric Optics for Certain Semilinear Parabolic Equations

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Introduction. This paper demonstrates a direct PDE approach to certain problems concerning "geometric optics" approximations for solutions of certain nonlinear reaction-diffusion equations containing a small parameter. Such equations arise in physics, chemical kinetics and biology: see for example Aronson and Weinberger [1], [2], Bramson [5], Smoller [22], etc. Our work is mainly inspired by M. Freidlin's investigations ([15], [16], [17]) of such equations using large deviation probabilistic techniques.

A model problem illustrating the type of problem addressed by Freidlin and ourselves is the following. Fix D>0, and consider then the Kolmogorov-Petrovskii-Piskunov (KPP) equation (Fisher [11], Kolmogorov, Petrovskii and Piskunov [20]):

(0.1)
$$\begin{cases} u_t = \frac{D}{2} u_{xx} + u(1-u) & \text{in } \mathbf{R} \times (0,\infty), \\ u = \chi_{(-\infty,0]} & \text{on } \mathbf{R} \times \{t=0\}, \end{cases}$$

where $\chi_{(-\infty,0]}$ is the indicator function of the set $(-\infty,0]$. We are interested in the convergence of u to its equilibrium states 0,1 for large x and t. We thus introduce the scaling

$$u^{\varepsilon}(x,t) \equiv u\left(\frac{x}{\varepsilon}, \frac{t}{\varepsilon}\right)$$

for $\varepsilon > 0$. Then Equation (0.1) becomes

$$\begin{cases} u_t^{\varepsilon} = \frac{\varepsilon D}{2} u_{xx}^{\varepsilon} + \frac{1}{\varepsilon} u^{\varepsilon} (1 - u^{\varepsilon}) & \text{in } \mathbf{R} \times (0, \infty), \\ u^{\varepsilon} = \chi_{(-\infty, 0]} & \text{on } \mathbf{R} \times \{t = 0\}, \end{cases}$$

and we inquire as to the limit behavior of u^{ε} as $\varepsilon \to 0$. Since

$$u^{\varepsilon}(1-u^{\varepsilon}) = \varepsilon u_t^{\varepsilon} - \frac{\varepsilon^2 D}{2} u_{xx}^{\varepsilon},$$