

Appendix A. Linear stability analysis

The system in question is

$$\begin{cases} \frac{\partial F}{\partial \tau} = -\lambda \frac{\partial H}{\partial \lambda} \frac{1}{H(\lambda, \tau)} - F(\lambda, \tau) \\ -\frac{\partial^2 H}{\partial \lambda^2} = P(\lambda)F(\lambda, \tau) + C\lambda \frac{\partial H}{\partial \lambda} \end{cases} \quad (\text{A.1})$$

Put $H(\lambda, \tau) = h(\lambda) + \overset{\square}{h}(\lambda, \tau)$ and $F(\lambda, \tau) = f(\lambda) + \overset{\square}{f}(\lambda, \tau)$ where $(0, 1)$ and (f, h) are steady states.

Expanding (A.1) about the steady state gives

$$\begin{cases} \frac{\partial \overset{\square}{f}}{\partial \tau} = -\lambda \frac{\partial}{\partial \lambda} \left(h(\lambda) + \overset{\square}{h}(\lambda, \tau) \right) \frac{1}{h(\lambda) + \overset{\square}{h}(\lambda, \tau)} - \left(f(\lambda) + \overset{\square}{f}(\lambda, \tau) \right) \\ -\frac{\partial^2 \overset{\square}{h}}{\partial \lambda^2} = P \left(f(\lambda) + \overset{\square}{f}(\lambda, \tau) \right) + C\lambda \frac{\partial}{\partial \lambda} \left(h(\lambda) + \overset{\square}{h}(\lambda, \tau) \right) \end{cases} \quad (\text{A.2})$$

A.1 Steady state $(0, 1)$

In this case, (A.2) becomes

$$\begin{aligned} \frac{\partial \overset{\square}{f}}{\partial \tau} &= -\lambda \frac{\partial \overset{\square}{h}(\lambda, \tau)}{\partial \lambda} \frac{1}{1 + \overset{\square}{h}(\lambda, \tau)} - \overset{\square}{f}(\lambda, \tau) \\ -\frac{\partial^2 \overset{\square}{h}}{\partial \lambda^2} &= P \overset{\square}{f}(\lambda, \tau) + C\lambda \frac{\partial \overset{\square}{h}}{\partial \lambda} \end{aligned}$$

This can be expressed as

$$\left[1 + \overset{\square}{h}(\lambda, \tau) \right] \frac{\partial \overset{\square}{f}}{\partial \tau} = -\lambda \frac{\partial \overset{\square}{h}(\lambda, \tau)}{\partial \lambda} - \left(1 + \overset{\square}{h}(\lambda, \tau) \right) \overset{\square}{f}(\lambda, \tau)$$

$$-\frac{\partial^2 h}{\partial \tau \partial \lambda} = P f(\lambda, \tau) + C \lambda \frac{\partial h}{\partial \lambda}$$

and retaining terms to $O(h)$ and $O(f)$

$$\begin{cases} \frac{\partial f}{\partial \tau} = -\lambda \frac{\partial h}{\partial \lambda} - f(\lambda, \tau) \\ -\frac{\partial^2 h}{\partial \tau \lambda} = P f(\lambda, \tau) + C \lambda \frac{\partial h}{\partial \lambda} \end{cases} \quad (\text{A.3})$$

Substituting $h' = \frac{\partial h}{\partial \lambda}$ into (A.3)

$$\frac{\partial f}{\partial \tau} = -\lambda h' - f(\lambda, \tau) \quad (\text{A.4})$$

$$\frac{\partial h'}{\partial \tau} = -P f(\lambda, \tau) - C \lambda h' \quad (\text{A.5})$$

Differentiating (A.5) with respect to time,

$$\frac{\partial^2 h'}{\partial \tau^2} = -P \frac{\partial f}{\partial \tau} - C \lambda \frac{\partial h'}{\partial \tau}$$

and substituting (A.4),

$$\frac{\partial^2 h'}{\partial \tau^2} = -P \left[-\lambda h' - f(\lambda, \tau) \right] - C \lambda \frac{\partial h'}{\partial \tau}$$

or

$$\frac{\partial^2 h'}{\partial \tau^2} + P \left[-\lambda h' - f(\lambda, \tau) \right] + C \lambda \frac{\partial h'}{\partial \tau} = 0 \quad (\text{A.6})$$

where

$$-f = \frac{1}{P} \frac{\partial h'}{\partial \tau} + \frac{C}{P} \lambda h'$$

then (A.6) becomes

$$\frac{\partial^2 h'}{\partial \tau^2} + P \left[-\lambda h' + \frac{1}{P} \frac{\partial h'}{\partial \tau} + \frac{C}{P} \lambda h' \right] + C\lambda \frac{\partial h'}{\partial \tau} = 0$$

or

$$\frac{\partial^2 h'}{\partial \tau^2} - \lambda h' P + C\lambda h' + \frac{\partial h'}{\partial \tau} + C\lambda \frac{\partial h'}{\partial \tau} = 0$$

and therefore,

$$\frac{\partial^2 h'}{\partial \tau^2} + (1 + C\lambda) \frac{\partial h'}{\partial \tau} + (C - P) \lambda h' = 0 \quad (\text{A.7})$$

Similarly, differentiating (A.4) with respect to time

$$\frac{\partial^2 f}{\partial \tau^2} = -\lambda \frac{\partial h'}{\partial \tau} - \frac{\partial f}{\partial \tau}$$

and substituting (A.5) gives

$$\frac{\partial^2 f}{\partial \tau^2} = -\lambda \left[-P f - C\lambda h' \right] - \frac{\partial f}{\partial \tau}$$

From (A.4)

$$-\lambda h' = \frac{\partial f}{\partial \tau} + f(\lambda, \tau)$$

Therefore,

$$\frac{\partial^2 f}{\partial \tau^2} = -\lambda \left[-P f + C \frac{\partial f}{\partial \tau} + C f(\lambda, \tau) \right] - \frac{\partial f}{\partial \tau}$$

or

$$\frac{\partial^2 f}{\partial \tau^2} + \lambda f(C - P) + \frac{\partial f}{\partial \tau} + \lambda C \frac{\partial f}{\partial \tau} = 0$$

and therefore,

$$\frac{\partial^2 f}{\partial \tau^2} + (1 + C\lambda) \frac{\partial f}{\partial \tau} + (C - P) \lambda f = 0 \quad (\text{A.8})$$

The characteristic polynomial for (A.7) and (A.8) is

$$m^2 + (1 + C\lambda)m + \lambda(C - P) = 0$$

When

with roots given by

$$m = \frac{1}{2} \left[-(1 + C\lambda) \pm \sqrt{(1 + C\lambda)^2 - 4\lambda(C - P)} \right]$$

Now the radical is

$$\begin{aligned} (1 + C\lambda)^2 - 4\lambda(C - P) \\ &= 1 + 2C\lambda + C^2\lambda^2 - 4C\lambda + 4\lambda P \\ &= 1 - 2C\lambda + C^2\lambda^2 + 4\lambda P \end{aligned}$$

With with $= (1 - C\lambda)^2 + 4\lambda P > 0$

Therefore, roots are real.

Roots are negative definite iff

$$1 + C\lambda > 0 \quad (\text{true})$$

and $C - P > 0$

Therefore, the system is linearly stable (exponentially) provided $P/C < 1$.

Therefore, (0, 1) is a stable node if $P/C < 1$. It is sufficient to show that $f=0$ is stable, since if there are no flowers, the seeds cannot be produced.

Note that even is we prove stability for h' , e.g. suppose $h' = e^{-m\tau} g(\lambda)$ then

$$\tilde{h} = \int h' d\lambda = e^{-m\tau} \int g(\lambda) d\lambda + q(\lambda) \text{ where } q(\lambda) \text{ is arbitrary so } \tilde{h} \text{ does not necessarily}$$

tend to zero if h' does. However, since $f=0$ implies that $s=0$ we must have $q(\lambda)=0$.

A.2 Steady state (f, h)

In this case P/C is a function of λ , otherwise $f=0$.

From equation (A.2),

$$\left(h+h\right)\frac{\partial f}{\partial \tau}=-\lambda\frac{\partial}{\partial \lambda}\left(h+h\right)-\left(h+h\right)\left(f+f\right)$$

and

$$-\frac{\partial^2 h}{\partial \varpi \partial \lambda}=P\left(f+f\right)+C\lambda\frac{\partial}{\partial \lambda}\left(h+h\right)$$

Linearise the system to get

$$h\frac{\partial f}{\partial \tau}=-\lambda\frac{\partial}{\partial \lambda}\left(h+h\right)-hf-hf-fh \quad (\text{A.9})$$

$$-\frac{\partial^2 h}{\partial \varpi \partial \lambda}=P\left(f+f\right)+C\lambda\frac{\partial}{\partial \lambda}\left(h+h\right) \quad (\text{A.10})$$

Dividing (A.10) by C gives

$$-\frac{1}{C}\frac{\partial^2 h}{\partial \varpi \partial \lambda}=\frac{P}{C}\left(f+f\right)+\lambda\frac{\partial}{\partial \lambda}\left(h+h\right)$$

and setting

$$p(\lambda)=\frac{P}{C},$$

$$-\frac{1}{C}\frac{\partial^2 h}{\partial \varpi \partial \lambda}=p\left(f+f\right)+\lambda\frac{\partial}{\partial \lambda}\left(h+h\right) \quad (\text{A.11})$$

In the steady state, $h=p$ and $f=-\frac{\lambda}{p}\frac{dp}{d\lambda}$.

Using these results in (A.9) and (A.11) gives

$$\begin{cases} p\frac{\partial f}{\partial \tau}=-\lambda\frac{\partial}{\partial \lambda}\left(p+h\right)-p\left(-\frac{\lambda}{p}\frac{dp}{d\lambda}\right)-h\left(-\frac{\lambda}{p}\frac{dp}{d\lambda}\right)-fp \\ -\frac{1}{C}\frac{\partial^2 h}{\partial \varpi \partial \lambda}=p\left(-\frac{\lambda}{p}\frac{dp}{d\lambda}+f\right)+\lambda\frac{\partial}{\partial \lambda}\left(p+h\right) \end{cases}$$

Simplifying

$$\begin{cases} p\frac{\partial f}{\partial \tau}=-\lambda\left(\frac{dp}{d\lambda}+\frac{\partial h}{\partial \lambda}\right)+\lambda\frac{dp}{d\lambda}+\frac{\lambda}{p}\frac{dp}{d\lambda}h-pf \\ -\frac{1}{C}\frac{\partial^2 h}{\partial \varpi \partial \lambda}=-\lambda\frac{dp}{d\lambda}+pf+\lambda\frac{dp}{d\lambda}+\lambda\frac{\partial h}{\partial \lambda} \end{cases}$$

$$\begin{cases} p \frac{\partial f}{\partial \tau} = -\lambda \frac{\partial h}{\partial \lambda} + \frac{\lambda}{p} \frac{dp}{d\lambda} h - p f \\ -\frac{1}{C} \frac{\partial^2 h}{\partial \tau \partial \lambda} = p f + \lambda \frac{\partial h}{\partial \lambda} \end{cases} \quad (\text{A.12})$$

Substituting for $p f + \lambda \frac{\partial h}{\partial \lambda}$ in the first equation of (A.12) using the second equation

gives

$$p \frac{\partial f}{\partial \tau} = \frac{1}{C} \frac{\partial^2 h}{\partial \tau \partial \lambda} + \frac{\lambda}{p} \frac{dp}{d\lambda} h \quad (\text{A.13})$$

Now, the second equation in (A.12) can be rewritten as

$$p f = -\frac{1}{C} \frac{\partial^2 h}{\partial \tau \partial \lambda} - \lambda \frac{\partial h}{\partial \lambda}$$

and differentiating with respect to τ gives

$$p \frac{\partial f}{\partial \tau} = -\frac{1}{C} \frac{\partial^3 h}{\partial \tau^2 \partial \lambda} - \lambda \frac{\partial^2 h}{\partial \tau \partial \lambda}$$

Using this in (A.13) gives

$$\frac{1}{C} \frac{\partial^3 h}{\partial \tau^2 \partial \lambda} + \lambda \frac{\partial^2 h}{\partial \lambda \partial \tau} + \frac{1}{C} \frac{\partial^2 h}{\partial \tau \partial \lambda} + \frac{\lambda}{p} \frac{dp}{d\lambda} h = 0$$

First equation in (A.12) can be rewritten as

$$\frac{\partial f}{\partial \tau} = -\frac{\lambda}{p} \frac{\partial h}{\partial \lambda} + \frac{\lambda}{p^2} \frac{dp}{d\lambda} h - f$$

i.e.

$$\frac{\partial f}{\partial \tau} = -\lambda \left[\frac{1}{p} \frac{\partial h}{\partial \lambda} - \frac{1}{p^2} \frac{dp}{d\lambda} h \right] - f$$

i.e.

$$\frac{\partial f}{\partial \tau} = -\lambda \frac{\partial}{\partial \lambda} \left[\frac{h}{p} \right] - f$$

and finally,

$$\frac{\partial f}{\partial \tau} + f = -\lambda \frac{\partial}{\partial \lambda} \left[\frac{h}{p} \right] \quad (\text{A.14})$$

Look for separable solutions to (A.14) of the form $h = e^{\delta\tau} L(\lambda)$, then (A.14) can be rewritten as

$$\frac{\partial f}{\partial \tau} + f = -\lambda \frac{\partial}{\partial \lambda} \left[\frac{e^{\delta\tau} L}{p} \right]$$

i.e.

$$\frac{\partial f}{\partial \tau} + f = u(\lambda) e^{\delta\tau} \quad (\text{A.15})$$

where

$$u(\lambda) = -\lambda \frac{d}{d\lambda} \left(\frac{L}{p} \right)$$

with solution

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for v some arbitrary function of λ and $\delta \neq -1$.

If $\delta = -1$ then (A.15) is

$$\frac{\partial f}{\partial \tau} + f = u(\lambda) e^{-\tau}$$

with solution

$$f = \tau e^{-\tau} u(\lambda) + v(\lambda) e^{-\tau}$$

i.e. f and $h \rightarrow 0$ when $\tau \rightarrow \infty$ which implies stability of f and h for $\delta = -1$.

Now, consider the consequences for F and H .

Note that

$$H = p + h = p + e^{-\tau} L(\lambda) = 1 + \int_{\lambda}^1 s(l, \tau) dl$$

Differentiating with respect to λ

$$\frac{dp}{d\lambda} + e^{-\tau} \frac{dL}{d\lambda} = -s(\lambda, \tau)$$

and in the limit $\tau \rightarrow \infty$, we have

$$\frac{dp}{d\lambda} = -s(\lambda, \tau_{\infty})$$

$$\text{Since } s(\lambda, \tau_{\infty}) > 0 \forall \lambda \Rightarrow \frac{dp}{d\lambda} < 0. \quad (\text{A.16})$$

If $\delta \neq 1$, then

$$\square f = \frac{e^{\delta\tau}}{\delta+1} u(\lambda) + v(\lambda) e^{-\tau}$$

where $u(\lambda) = -\lambda \frac{d}{d\lambda} \left(\frac{L}{p} \right)$

and

$$\square h = e^{\delta\tau} L(\lambda)$$

with arbitrary $v(\lambda)$.

Now, the second equation of (A.12) can be written as

$$-\frac{1}{C} \delta e^{\delta\tau} \frac{dL}{d\lambda} = -p\lambda \frac{d}{d\lambda} \left(\frac{L}{p} \right) \frac{e^{\delta\tau}}{\delta+1} + pv(\lambda) e^{\delta\tau} + \lambda e^{\delta\tau} \frac{dL}{d\lambda}$$

$$\frac{1}{C} \delta \frac{dL}{d\lambda} - p\lambda \frac{1}{\delta+1} \frac{d}{d\lambda} \left(\frac{L}{p} \right) + pv(\lambda) + \lambda \frac{dL}{d\lambda} = 0$$

$$\left(\frac{1}{C} \delta + \lambda \right) \frac{dL}{d\lambda} + pv(\lambda) - \frac{p\lambda}{\delta+1} \left[\frac{p \frac{dL}{d\lambda} - L \frac{dp}{d\lambda}}{p^2} \right] = 0$$

$$\left(\frac{\delta}{C} + \lambda \right) (\delta+1) \frac{dL}{d\lambda} + (\delta+1) pv(\lambda) - \frac{\lambda}{p} \left[p \frac{dL}{d\lambda} - L \frac{dp}{d\lambda} \right] = 0$$

$$\left[\left(\frac{\delta}{C} + \lambda \right) (\delta+1) - \lambda \right] \frac{dL}{d\lambda} + (\delta+1) pv(\lambda) + \frac{\lambda}{p} L \frac{dp}{d\lambda} = 0$$

$$\left[\frac{\delta^2}{C} + \delta\lambda + \frac{\delta}{C} + \lambda - \lambda \right] \frac{dL}{d\lambda} + (\delta+1) pv(\lambda) + \frac{\lambda}{p} L \frac{dp}{d\lambda} = 0$$

$$\left[\frac{1}{C} \delta^2 + \lambda\delta + \frac{1}{C} \delta \right] \frac{dL}{d\lambda} + (\delta+1) pv(\lambda) + \frac{\lambda}{p} L \frac{dp}{d\lambda} = 0$$

$$\left(\frac{1}{C} \delta^2 + \left(\lambda + \frac{1}{C} \right) \delta \right) \frac{1}{L} \frac{dL}{d\lambda} + \frac{(\delta+1) pv(\lambda)}{L(\lambda)} + \frac{\lambda}{p} \frac{dp}{d\lambda} = 0 \tag{A.17}$$

Return to consider possible forms of $v(\lambda)$

$$\square f = \frac{e^{\delta\tau}}{\delta+1} u(\lambda) + v(\lambda) e^{-\tau}$$

where $\delta \neq -1$

Now, since $\delta \neq -1 \Rightarrow \square f = \frac{e^{\delta\tau}}{\delta+1} u(\lambda) \left[1 + (\delta+1) \frac{v(\lambda)}{u(\lambda)} e^{-(1+\delta)\tau} \right]$

If $\delta > -1$ and $\tau \rightarrow \infty$, $f = \frac{e^{\delta\tau}}{\delta+1} u(\lambda)$

If $\delta < -1 \Rightarrow f = v(\lambda) e^{-\tau}$ as $\tau \rightarrow \infty$ and this is stable for $\frac{dp}{d\lambda} < 0$ from equation (A.16).

Therefore, $\delta \leq -1$ gives rise to stable solutions.

Now consider $\delta > -1$.

Then $f = \frac{e^{\delta\tau}}{\delta+1} u(\lambda)$ for large τ .

Substituting this into the second equation of (A.12) gives a simple form of equation (A.17), i.e.

$$\delta \left[\frac{\delta}{C} + \lambda + \frac{1}{C} \right] = \frac{-\lambda \frac{dp}{d\lambda}}{\frac{1}{L} \frac{dL}{d\lambda}} = w(\lambda)$$

but $L(\lambda)$ is still arbitrary since $w(\lambda)$ can be positive or negative.

If $w(\lambda) > 0 \Rightarrow \delta > 0$ or $\delta < -c\lambda - 1$.

But $\delta > -1$ and therefore, $w(\lambda) > 0 \Rightarrow \delta > 0$.

If $w(\lambda) < 0 \Rightarrow -(c\lambda + 1) < \delta < 0$.

But $\delta < -1$ and therefore, $-1 < \delta < 0$.

Therefore, dependently on the form of $L(\lambda)$, it is possible that $\delta > 0$, and therefore, the system may not be stable. Therefore, $L(\lambda)$ needs to be constrained with additional boundary conditions. At present, it is not clear what these should be.