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Giunta, V., Hillen, T., Lewis, M. et al. (1 more author) (2022) Local and global existence for nonlocal multispecies advection-diffusion models. *SIAM Journal on Applied Dynamical Systems*, 21 (3). pp. 1686-1708. ISSN 1536-0040

<https://doi.org/10.1137/21M1425992>

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Local and Global Existence for Non-local Multi-Species Advection-Diffusion Models *

Valeria Giunta[†], Thomas Hillen[‡], Mark A. Lewis[§], and Jonathan R. Potts[†]

Abstract. Non-local advection is a key process in a range of biological systems, from cells within individuals to the movement of whole organisms. Consequently, in recent years, there has been increasing attention on modelling non-local advection mathematically. These often take the form of partial differential equations, with integral terms modelling the non-locality. One common formalism is the aggregation-diffusion equation, a class of advection diffusion models with non-local advection. This was originally used to model a single population, but has recently been extended to the multi-species case to model the way organisms may alter their movement in the presence of coexistent species. Here we prove existence theorems for a class of non-local multi-species advection-diffusion models, with an arbitrary number of co-existent species. We prove global existence for models in $n = 1$ spatial dimension and local existence for $n > 1$. We describe an efficient spectral method for numerically solving these models and provide example simulation output. Overall, this helps provide a solid mathematical foundation for studying the effect of inter-species interactions on movement and space use.

Key words. Advection-diffusion, Aggregation-diffusion, Existence theorems, Mathematical ecology, Non-local advection, Taxis.

AMS subject classifications. 35A01, 35B09, 35B65, 35R09, 92-10, 92D40

1. Introduction. It is essential for individuals, whether cells or animals, to gain information about their local environment [62, 56]. Not only do individuals sense environmental features, such as food, temperature, pH-level, and so on, they also are able to detect other individuals in a local spatial neighborhood, such as predators, prey, or conspecifics [19, 47]. This feature is not only restricted to higher level species, but is also found in cells [31]. For example human immune cells gather information about their tissue environment and they are able to distinguish friend from foe [58, 26]. The process of gaining information about presence or absence of other species in the environment is intrinsically non-local [16, 41]. Mathematically, the non-local sensing of neighboring individuals leads to non-local advection terms in the corresponding continuum models, and that is the topic of this paper.

Non-local advection is a mechanism underlying a wide range of biological systems. In ecology, animals sense their surroundings and make decisions to avoid predators, find prey,

*Submitted to the editors 09/06/2021.

Funding: VG and JRP acknowledge the support of an Engineering and Physical Sciences Research Council (EPSRC) grant EP/V002988/1 awarded to JRP. VG also acknowledges support from GNFM-INdAM and the Italian MIUR through project PRIN2017 2017YBKNCE. TH is grateful for support from the Natural Science and Engineering Council of Canada Discovery Grant RGPIN-2017-04158. MAL gratefully acknowledges support from the NSERC Discovery and Canada Research Chair programs.

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32 and/or aggregate in swarms, flocks or herds [16, 21, 27, 38, 44]. This non-local sensing can
 33 occur on several scales, from near to far [7, 4, 43]. These scales affect the overall spatial
 34 arrangement of populations [51, 14, 2] and can lead to species aggregation, segregation, and
 35 also more complex mixing patterns [27, 25, 54]. Whereas animals can sense and interact
 36 over distances using sight, smell and hearing, in cell biology, cells interact non-locally by
 37 extending long thin protrusions, probing the environment [2, 49, 48]. Chemotaxis processes,
 38 leading to the following of chemical trails by organisms, can also be formulated as non-local
 39 advective processes [33, 59], and have been observed in taxa from single-celled organisms to
 40 insect populations to large vertebrate animals [34].

41 From a mathematical modelling perspective, non-locality in continuum models often arises
 42 as an integral term inside a derivative. The corresponding models become intrinsically non-
 43 local, and classical theories, developed for local models, no longer apply [14, 17]. Non-local
 44 terms in continuum models offer new challenges and new opportunities [6, 9, 53, 44, 14]. For
 45 example, in single-species models of aggregation, the structure of the non-local advective term
 46 is fundamental for avoiding blow-up and ensuring global existence of solutions [33, 23, 8, 17].
 47 In models of home ranges [11] and territory formation [52], non-local advection is necessary
 48 for ensuring well-posedness. In the context of modelling swarm dynamics, [44] showed that
 49 non-local advection is vital for the formation of cohesive swarms.

50 Consequently, non-local advection has become a popular feature of biological models [14].
 51 One common class of such models is the aggregation-diffusion equation [61, 22]. This models
 52 a single population, $u(x, t)$, that undergoes diffusion and non-local self-attractive advection,
 53 leading to the following general form [17]

$$54 \quad (1.1) \quad \frac{\partial u}{\partial t} = \Delta u^m - \nabla \cdot [u \nabla (K * u)],$$

55 where $K * u$ is the convolution of u with a spatial averaging kernel, K , and m is a positive
 56 integer. As such, the structure of K models the non-local interactions of the population
 57 with itself. Equation (1.1) can lead to the spontaneous formation of non-uniform patterns,
 58 consisting of single or multiple stationary aggregations of various shapes and sizes, under
 59 certain conditions [35, 20]. However, there is numerical evidence that the multiple-aggregation
 60 case is often, and possibly always, metastable [61, 12, 17].

61 One can readily generalise the aggregation-diffusion equation to the multi-species situation
 62 as follows:

$$63 \quad (1.2) \quad \frac{\partial u_i}{\partial t} = D_i \Delta u_i^m - \nabla \cdot \left[u_i \nabla \sum_{j=1}^N h_{ij} K * u_j \right],$$

64
 65 where $u_1(x, t), \dots, u_N(x, t)$ are locational densities of $N \geq 1$ populations at time t , $D_i \in \mathbb{R}_{>0}$
 66 is the diffusion constant of population i , and $h_{ij} \in \mathbb{R}$ are constants denoting the attractive
 67 (if $h_{ij} > 0$) or repulsive (if $h_{ij} < 0$) tendencies of population i to population j . Indeed, the
 68 $N = 2$ case has received some attention [28, 18], with equations of the same or similar form to
 69 Equation (1.2) being applied to predator-prey dynamics [29], animal territoriality [52], cell-
 70 sorting [49] as well as human gangs [3]. For $N = 2$, it is possible to observe both aggregation
 71 and segregation patterns emerge, depending on the relative values of the h_{ij} constants [28, 54].

72 An example of Equation (1.2) where N is arbitrary was proposed by [54] as a model of
73 animal ecosystems. The authors assumed that each population can detect the population
74 density of other populations over a local spatial neighbourhood. The mechanism behind this
75 detection could have various forms, three of which are explained in [54]: direct observations
76 of individuals at a distance, indirect communication via marking the environment (e.g. using
77 urine or faeces), and memory of past interactions with other populations. [54] showed that
78 all three of these biological mechanisms lead to the same multi-species aggregation-diffusion
79 model in the appropriate adiabatic limit. The authors analysed pattern formation properties
80 of Equation (1.2) where the diffusion term is linear, i.e. $m = 1$, in one spatial dimension
81 with periodic boundary conditions. They further assumed that $K(x)$ is a top-hat kernel, i.e.
82 $K(x) = 1/(2\delta)$ for $x \in (-\delta, \delta)$ and $K(x) = 0$ otherwise, and also that $j \neq i$ (i.e. no self-
83 attraction or repulsion). With these assumptions in place, the authors showed that, whilst
84 the pattern formation properties when $N = 2$ can be fully categorised, the $N = 3$ case is much
85 richer. Indeed, numerical analysis for $N = 3$ revealed stationary patterns, regular oscillations,
86 period-doubling bifurcations, and irregular spatio-temporal patterns suggestive of chaos [54].

87 These insights highlighted the importance of understanding non-linear, non-local feedbacks
88 between the locations of animal populations. In the ecological literature, the field of *Species*
89 *Distribution Modelling* (SDM) is dominated by efforts to find correlations between animal
90 locations and environmental features [1, 64]. These features are then used to predict species
91 distributions in either new locations or future environmental conditions [5, 42] and hence
92 inform conservation actions [63]. However, despite considerable research effort into SDMs,
93 a recent meta-analysis of 33 different SDM approaches revealed that none of the models
94 studied were good at making predictions in a range of novel situations [46]. Based on the
95 results of [54], we conjecture that this may be, in part, due to a failure of these models to
96 account for non-linear feedbacks in movement mechanisms. We propose that employing a
97 multi-species aggregation-diffusion approach, typified by Equation (1.2), may help improve
98 predictive performance when modelling the spatial distributions of animal populations.

99 As a step to this end, the aim of this paper is twofold: to begin building solid mathemat-
100 ical foundations underlying the model and observations of [54], and to construct an efficient
101 numerical scheme for future investigations. For our mathematical analysis, we are able to drop
102 the assumption from [54] that $j \neq i$, thus allowing for self attraction or repulsion. However,
103 we have to assume that K is twice differentiable, so cannot be the same top-hat function used
104 by [54] but can be a smooth approximation of the top-hat function. With these assumptions
105 in place, we prove the global existence of a unique, positive solution in one spatial dimension
106 and local existence (up to a finite time T_*) in arbitrary dimensions. We also propose an ef-
107 ficient scheme for solving multi-species aggregation-diffusion models numerically, based on a
108 spectral method, and give some example output of both stationary and fluctuating patterns.

109 We focus here on the case of linear diffusion $m = 1$ in Equation (1.2). One reason is that
110 linear diffusion models have been used with great success in biological modelling, and the
111 common reaction-diffusion setting is a natural place to start ([45]). Also, the use of the heat
112 equation semigroup is quite essential in our analysis. The general case for $m > 1$ has a more
113 physical motivation, as it is based on an energy minimizing principle. Variational calculus can
114 then be used to address the corresponding well-posedness problem [6, 12, 17].

115 Our paper is organised as follows. Section 2 introduces the study system and states

116 the main results (global existence and positivity in one spatial dimension; local existence in
 117 arbitrary dimensions). In [Section 3](#) we prove the main results. [Section 4](#) details a method for
 118 numerically solving the study system, together with some example numerical output. [Section 5](#)
 119 gives a discussion and concluding remarks.

120 **2. The Model.** We consider N different populations of moving organisms. These could
 121 either be different species or different groups within a species, such as territorial groupings or
 122 herds. In either case, we use the term *population* and write $u_i(x, t)$ to denote the density of
 123 population $i \in \{1, \dots, N\}$ at time t . As with [Equation \(1.2\)](#), we assume that each population
 124 detects the population density of other populations over space, and adjusts its directed motion
 125 via advection towards a weighted sum of the spatially averaged population densities.

126 Before generalising to arbitrary dimensions, we first define our system in one dimension
 127 (1D) as follows

$$128 \quad \frac{\partial u_i}{\partial t} = D_i \frac{\partial^2 u_i}{\partial x^2} - \frac{\partial}{\partial x} \left[u_i \frac{\partial}{\partial x} \left(\sum_{j=1}^N h_{ij} \bar{u}_j \right) \right],$$

$$129 \quad (2.1) \quad \bar{u}_j(x) = (K * u_j)(x) := \int_0^L K(x-y) u_j(y) dy.$$

130 We examine this system on a domain $[0, L]$ with periodic boundary conditions, so that $\Omega =$
 131 $[0, L]/\{0, L\}$ (the topological quotient of $[0, L]$ by $\{0, L\}$). Here, $K \geq 0$ is a *local averaging*
 132 *kernel* (i.e. a probability density function on Ω with zero mean), D_i is the diffusion constant
 133 of population i , and h_{ij} is the strength of attraction (resp. repulsion) of population i to (resp.
 134 from) population j if $h_{ij} > 0$ (resp. $h_{ij} < 0$). The local averaging kernel, K , describes the
 135 spatial scale over which organisms scan the environment when deciding to move in response
 136 to the presence of other populations. Here, we will assume K is twice differentiable with
 137 $\nabla K \in L^\infty(\mathbb{T})$.

138 Notice that $\int_\Omega u_i(x, t) dx$ does not vary over time so we define a constant $p_i = \int_\Omega u_i(x, t) dx$
 139 for each i . Consequently, our model is suitable for modelling systems of animal or cell popu-
 140 lations over timescales where births and deaths have a negligible effect on the population size.
 141 For example, for systems of organisms whose population sizes vary by only small amounts
 142 across a season (as is the case for many mammals, birds, and reptiles in summer), this could
 143 model dynamics over a single season.

144 We can use vector notation to write System (2.1) in a more compact form. Let

$$145 \quad u = (u_1, \dots, u_N)^T, \quad D = \text{diag}(D_1, \dots, D_N), \quad H = (h_{ij})_{i,j},$$

146 where $(h_{ij})_{i,j}$ denotes the matrix whose i, j -th entry is h_{ij} . Then System (2.1) can be written
 147 as

$$148 \quad (2.2) \quad u_t = Du_{xx} - (u \cdot (H\bar{u})_x)_x.$$

149 In higher dimensions we make the analogous assumption that $\Omega \subset \mathbb{R}^n$ is a periodic domain,
 150 i.e. a torus \mathbb{T} . Then the system on the general n -dimensional torus \mathbb{T} becomes

151 (2.3)
$$u_t = D\Delta u - \nabla \cdot (u \cdot \nabla(H\bar{u})).$$

152 To avoid confusion in this vector notation we can write each row as

153
$$u_{it} = D_i \sum_k \frac{\partial^2}{\partial x_k^2} u_i - \sum_k \frac{\partial}{\partial x_k} \left(u_i \sum_j \frac{\partial}{\partial x_k} (h_{ij} \bar{u}_j) \right),$$

154 which leads to

155
$$u_t = D \sum_k \frac{\partial^2}{\partial x_k^2} u - \sum_k \frac{\partial}{\partial x_k} \left(u \circ \sum_j \frac{\partial}{\partial x_k} (H_{\cdot j} \bar{u}_j) \right),$$

156 where $H_{\cdot j}$ is the j -th column of H and \circ is the Hadamard product. We now state our main
157 result, as follows.

158 **Theorem 2.1.** *Assume $u_0 \in H^2(\mathbb{T})^N$ and K is twice differentiable. If $n \geq 1$ then there
159 exists a time $T_* \in (0, \infty]$ and a unique solution u to [Equation \(2.3\)](#), valid for $t \in [0, T_*)$, such
160 that*

161
$$u \in C^1((0, T_*), L^2(\mathbb{T}))^N \cap C^0([0, T_*), H^2(\mathbb{T}))^N.$$

162 *If $n = 1$ and $u_0 \in C^2(\mathbb{T})^N$ such that $u_0(x) > 0$ for $x \in \mathbb{T}$, then there is a unique positive
163 solution u to [Equation \(2.3\)](#) such that*

164
$$u \in C^1((0, \infty), L^2(\mathbb{T}))^N \cap C^0([0, \infty), C^2(\mathbb{T}))^N.$$

165 The first part of this theorem ($n \geq 1$) will follow from [Lemma 3.8](#) and does not require a
166 non-negative initial data. The second ($n = 1$) will be established in [Theorem 3.10](#).

167 **2.1. Notation.** We will employ the following notation throughout. Let $f : L^p(\Omega) \rightarrow \mathbb{R}$.

168 • $\|f\|_{L^p} = (\int_{\Omega} |f|^p)^{1/p}$, where $1 \leq p < \infty$.

169 • $\|f\|_{L^\infty} = \inf\{C \geq 0 : |f(x)| \leq C, a.e.\}$.

170 Let $g = (g_1, g_2, \dots, g_N) : (L^p)^N \rightarrow \mathbb{R}$. We will use the following norms

171 • $\|g\|_{(L^p)^N} = \sum_{i=1}^N \|g_i\|_{L^p}$, where $1 \leq p < \infty$.

172 • $\|g\|_{(L^\infty)^N} = \max_{i=1,2,\dots,N} \{\|g_i\|_{L^\infty}\}$.

173 To ease the notation, we will usually omit the index N and write $\|g\|_{L^p}$ instead of $\|g\|_{(L^p)^N}$.

174 3. Model Analysis.

175 3.1. Existence and uniqueness of mild solutions.

176 **Definition 3.1.** *Given $u_0 \in (L^2(\mathbb{T}))^N$ and $T > 0$. We say that*

177
$$u(x, t) \in L^\infty((0, T), L^2(\mathbb{T}))^N$$

178 *is a mild solution of [Equation \(2.3\)](#) if*

179 (3.1)
$$u = e^{D\Delta t} u_0 - \int_0^t e^{D\Delta(t-s)} \nabla \cdot (u \cdot \nabla(H\bar{u})) ds,$$

180 *for each $0 < t \leq T$, where $e^{D\Delta t}$ denotes the solution semigroup of the heat equation system
181 $u_t = D\Delta u$ on \mathbb{T} , i.e. on Ω with periodic boundary conditions.*

182 The crucial term in (2.2) is the non-local term $H\bar{u}$ and the following a-priori estimates for
 183 \bar{u} are essential for the existence theory of this model. We will consider convolution with an
 184 appropriately smooth kernel, K . Eventually, in Lemma 3.4, we will need to assume that K is
 185 twice differentiable, but the first two Lemmas only require K to be (once) differentiable, so
 186 we state them in this more general case.

187 **Lemma 3.2.** *Let $\varphi \in L^2(\mathbb{T})$ and $K : \mathbb{T} \rightarrow \mathbb{R}$ be differentiable. Then $\|\bar{\varphi}\|_{H^1} = \|K * \varphi\|_{H^1} \leq$
 188 $(\|K\|_{L^1} + \|\nabla K\|_{L^1})\|\varphi\|_{L^2}$.*

189 *Proof.* First, $\|K * \varphi\|_{H^1} = \|K * \varphi\|_{L^2} + \|\nabla(K * \varphi)\|_{L^2}$. We also observe that $\nabla(K * \varphi) =$
 190 $\nabla K * \varphi = (\partial_{x_1} K * \varphi, \partial_{x_2} K * \varphi, \dots, \partial_{x_n} K * \varphi)$. Then, applying Young's convolution inequality
 191 to both summands, we have $\|K * \varphi\|_{L^2} \leq \|K\|_{L^1}\|\varphi\|_{L^2}$ and $\|\nabla(K * \varphi)\|_{L^2} = \|(\nabla K) * \varphi\|_{L^2} =$
 192 $\|(\partial_{x_1} K * \varphi, \partial_{x_2} K * \varphi, \dots, \partial_{x_n} K * \varphi)\|_{L^2} = \sum_{i=1}^n \|\partial_{x_i} K * \varphi\|_{L^2} \leq \sum_{i=1}^n \|\partial_{x_i} K\|_{L^1}\|\varphi\|_{L^2} =$
 193 $\|\nabla K\|_{L^1}\|\varphi\|_{L^2}$, proving the lemma. ■

194 **Lemma 3.3.** *Let $\varphi \in L^\infty(\mathbb{T})$ and $K : \mathbb{T} \rightarrow \mathbb{R}$ be differentiable with $\nabla K \in L^\infty(\mathbb{T})$. Then
 195 $\|\nabla K * \varphi\|_{L^\infty} \leq |\mathbb{T}|^{1/2}\|\nabla K\|_{L^\infty}\|\varphi\|_{L^2}$.*

196 *Proof.* First note that

$$\begin{aligned} 197 \quad \|\nabla(K * \varphi)\|_{L^\infty} &= \|(\nabla K) * \varphi\|_{L^\infty} \\ 198 \quad &= \|(\partial_{x_1} K * \varphi, \partial_{x_2} K * \varphi, \dots, \partial_{x_n} K * \varphi)\|_{L^\infty} \\ 199 \quad &= \max_{i=1,2,\dots,n} \{\|\partial_{x_i} K * \varphi\|_{L^\infty}\} \\ 200 \quad &\leq \max_{i=1,2,\dots,n} \{\|\partial_{x_i} K\|_{L^\infty}\|\varphi\|_{L^1}\} \\ 201 \quad &= \max_{i=1,2,\dots,n} \{\|\partial_{x_i} K\|_{L^\infty}\}\|\varphi\|_{L^1} \\ 202 \quad &= \|\nabla K\|_{L^\infty}\|\varphi\|_{L^1}, \end{aligned}$$

204 using Young's convolution inequality in the fourth line. Then, since \mathbb{T} is of finite measure in
 205 \mathbb{R}^N , we have $\|\varphi\|_{L^1} \leq |\mathbb{T}|^{1/2}\|\varphi\|_{L^2}$ (this step uses Hölder's inequality, applied to $\|\mathbf{1}\varphi\|_{L^1}$ where
 206 $\mathbf{1} : \mathbb{T} \rightarrow \mathbb{R}$ such that $\mathbf{1}(x) = 1$). Hence $\|\nabla K\|_{L^\infty}\|\varphi\|_{L^1} \leq |\mathbb{T}|^{1/2}\|\nabla K\|_{L^\infty}\|\varphi\|_{L^2}$, proving the
 207 lemma. ■

208 **Lemma 3.4.** *Let $\varphi \in H^1(\mathbb{T})$ and $K : \mathbb{T} \rightarrow \mathbb{R}$ be twice differentiable with $\nabla K \in L^\infty(\mathbb{T})$.
 209 Then $\|\Delta(K * \varphi)\|_{L^\infty} \leq \|\nabla K\|_{L^\infty}\|\nabla\varphi\|_{L^2}|\mathbb{T}|^{1/2}$.*

210 *Proof.* First note that

$$\begin{aligned} 211 \quad \|\Delta(K * \varphi)\|_{L^\infty} &= \left\| \sum_{i=1}^n \partial_{x_i}^2 (K * \varphi) \right\|_{L^\infty} \\ 212 \quad &= \left\| \sum_{i=1}^n \partial_{x_i} K * \partial_{x_i} \varphi \right\|_{L^\infty} \\ 213 \quad &\leq \sum_{i=1}^n \|\partial_{x_i} K * \partial_{x_i} \varphi\|_{L^\infty} \\ 214 \quad & \end{aligned}$$

215

$$\begin{aligned}
216 \quad & \leq \sum_{i=1}^n \|\partial_{x_i} K\|_{L^\infty} \|\partial_{x_i} \varphi\|_{L^1} \\
217 \quad & \leq \|\nabla K\|_{L^\infty} \|\nabla \varphi\|_{L^1},
\end{aligned}$$

219 where the second inequality uses Young's convolution inequality. Then, as in [Lemma 3.3](#), we
220 have $\|\nabla \varphi\|_{L^1} \leq |\mathbb{T}|^{1/2} \|\nabla \varphi\|_{L^2}$. Hence $\|\nabla K\|_{L^\infty} \|\nabla \varphi\|_{L^1} \leq |\mathbb{T}|^{1/2} \|\nabla K\|_{L^\infty} \|\nabla \varphi\|_{L^2}$, proving
221 the lemma. \blacksquare

222 Before we formulate the proof of local and global existence, we recall a regularity result
223 for the heat equation semigroup on a torus as formulated by [\[60\]](#) p.274:

224 **Lemma 3.5.** *For all $p \geq q > 0$ and $s \geq r$ we have the embedding*

$$225 \quad e^{\Delta t} : W^{r,q}(\mathbb{T}) \rightarrow W^{s,p}(\mathbb{T}), \quad \text{with norm } Ct^{-\kappa},$$

226 where C is a constant and

$$227 \quad \kappa = \frac{n}{2} \left(\frac{1}{q} - \frac{1}{p} \right) + \frac{1}{2}(s - r).$$

228 **Theorem 3.6.** *For each $u_0 \in L^2(\mathbb{T})^N$, if K is differentiable then there exists a time $T > 0$
229 and a unique mild solution [\(3.1\)](#) of [Equation \(2.3\)](#) with*

$$230 \quad u \in L^\infty((0, T), L^2(\mathbb{T}))^N.$$

231 *Proof.* The proof uses a Banach fixed-point argument. Let $M := 2\|u_0\|_{L^2}$. We define a
232 map

$$233 \quad v \mapsto Qv := e^{D\Delta t} u_0 - \int_0^t e^{D\Delta(t-s)} \nabla \cdot (v \cdot \nabla(H\bar{v})) ds,$$

234 for $v \in L^\infty((0, T), L^2(\mathbb{T}))^N$.

235

236 **Step 1:** *Q maps a ball into itself:* Let $B_M(0) \subset L^2(\mathbb{T})^N$ be the ball of radius M in $L^2(\mathbb{T})^N$.
237 Let $v = (v_1, \dots, v_N) \in L^\infty((0, T_{min}), B_M(0))^N$, where T_{min} will be determined later. Writing
238 $u_0 = (u_{10}, \dots, u_{N0})$, for each $T \in (0, T_{min})$ we have

$$\begin{aligned}
239 \quad \|Qv_i\|_{L^2} & \leq \|u_{i0}\|_{L^2} + \left\| \int_0^T e^{D\Delta(T-s)} \nabla \cdot (v_i \nabla((H\bar{v})_i)) ds \right\|_{L^2} \\
240 \quad & \leq \|u_{i0}\|_{L^2} + \int_0^T C(T-s)^{-\frac{1}{2}} \|v_i \nabla((H\bar{v})_i)\|_{L^2} ds \\
241 \quad & \leq \|u_{i0}\|_{L^2} + 2C\sqrt{T} \sup_{0 < t \leq T} \|v_i \nabla((H\bar{v})_i)\|_{L^2}. \\
242
\end{aligned}$$

243 In the second inequality we used the regularizing property of the heat equation semigroup
244 from H^{-1} to L^2 with a norm $Ct^{-\frac{1}{2}}$, as in [Lemma 3.5](#). Since $(H\bar{v})_i = \sum_{j=1}^N h_{ij} K * v_j$, we

245 continue the previous estimate as:

$$\begin{aligned}
246 \quad \|Qv_i\|_{L^2} &\leq \|u_{i0}\|_{L^2} + 2C\sqrt{T} \sup_{0 < t \leq T} \left\| v_i \nabla \left(\sum_{j=1}^N h_{ij} K * v_j \right) \right\|_{L^2} \\
247 \quad &\leq \|u_{i0}\|_{L^2} + 2C\sqrt{T} \sup_{0 < t \leq T} \sum_{j=1}^N |h_{ij}| \|v_i \nabla (K * v_j)\|_{L^2} \\
248 \quad &\leq \|u_{i0}\|_{L^2} + 2C\sqrt{T} \sum_{j=1}^N |h_{ij}| \sup_{0 < t \leq T} n \|v_i\|_{L^2} \|\nabla (K * v_j)\|_{L^\infty} \\
249 \quad &\leq \|u_{i0}\|_{L^2} + 2C\sqrt{T} \|\nabla K\|_{L^\infty} |\mathbb{T}|^{1/2} \sum_{j=1}^N |h_{ij}| \sup_{0 < t \leq T} n \|v_i\|_{L^2} \|v_j\|_{L^2} \\
250 \quad &
\end{aligned}$$

251 In the third inequality we used Hölder's inequality, and in the last one we used [Lemma 3.3](#).
252 From the previous estimate, we obtain

$$\begin{aligned}
253 \quad \|Qv\|_{L^2} &= \sum_{i=1}^N \|Qv_i\|_{L^2} \\
254 \quad &\leq \sum_{i=1}^N \|u_{i0}\|_{L^2} + 2C\sqrt{T} n |\mathbb{T}|^{1/2} \|\nabla K\|_{L^\infty} \sum_{i,j=1}^N |h_{ij}| \sup_{0 < t \leq T} \|v_i\|_{L^2} \|v_j\|_{L^2} \\
255 \quad &\leq \|u_0\|_{L^2} + 2C\sqrt{T} n |\mathbb{T}|^{1/2} \|\nabla K\|_{L^\infty} \|H\|_\infty \sup_{0 < t \leq T} \|v\|_{L^2}^2, \\
256 \quad &
\end{aligned}$$

257 where $\|H\|_\infty = \max_{i,j} |h_{ij}|$. Notice that $\|u_0\|_{L^2} = \frac{M}{2}$, hence we can always find a time T_1
258 small enough such that

$$259 \quad \sup_{0 < t \leq T_1} \|Qv\|_{L^2} \leq M,$$

260 so that $Qv \in L^\infty((0, T_1), B_M(0))^N$.

261

262 **Step 2:** Q is a contraction for T small enough: Given $v_1 = (v_{11}, \dots, v_{1N}), v_2 = (v_{21}, \dots, v_{2N}) \in$

263 $L^\infty((0, T_{min}), B_M(0))^N$, we compute for $T \in (0, T_{min})$ the following

$$\begin{aligned}
264 \quad \|Qv_{1i} - Qv_{2i}\|_{L^2} &= \left\| \int_0^T e^{D\Delta(T-s)} [\nabla \cdot (v_{1i} \nabla((H\bar{v}_1)_i)) - \nabla \cdot (v_{2i} \nabla((H\bar{v}_2)_i))] ds \right\|_{L^2} \\
265 \quad &\leq \left\| \int_0^T e^{D\Delta(T-s)} \nabla \cdot ((v_{1i} - v_{2i}) \nabla((H\bar{v}_1)_i)) ds \right\|_{L^2} \\
266 \quad &\quad + \left\| \int_0^T e^{D\Delta(T-s)} \nabla \cdot [v_{2i} \nabla(H(\bar{v}_1 - \bar{v}_2)_i)] ds \right\|_{L^2} \\
267 \quad &\leq \int_0^T C(T-s)^{-1/2} \|(v_{1i} - v_{2i}) \nabla((H\bar{v}_1)_i)\|_{L^2} ds \\
268 \quad &\quad + \int_0^T C(T-s)^{-1/2} \|v_{2i} \nabla(H(\bar{v}_1 - \bar{v}_2)_i)\|_{L^2} ds \\
269 \quad &\leq 2C\sqrt{T} \sup_{0 < t \leq T} (\|(v_{1i} - v_{2i}) \nabla((H\bar{v}_1)_i)\|_{L^2} + \|v_{2i} \nabla(H(\bar{v}_1 - \bar{v}_2)_i)\|_{L^2}) \\
270
\end{aligned}$$

271 In the second inequality we used the regularizing property of the heat equation semigroup
272 from H^{-1} to L^2 with a norm $Ct^{-\frac{1}{2}}$, as in [Lemma 3.5](#). Since $(H\bar{v}_1)_i = \sum_{j=1}^N h_{ij} K * v_{1j}$ and
273 $(H\bar{v}_2)_i = \sum_{j=1}^N h_{ij} K * v_{2j}$ we continue the previous estimate as:

$$\begin{aligned}
274 \quad \|Qv_{1i} - Qv_{2i}\|_{L^2} &\leq 2C\sqrt{T} \sup_{0 < t \leq T} \left(\left\| (v_{1i} - v_{2i}) \sum_{j=1}^N |h_{ij}| (\nabla K * v_{1j}) \right\|_{L^2} \right. \\
275 \quad &\quad \left. + \left\| v_{2i} \sum_{j=1}^N |h_{ij}| (\nabla K * (v_{1j} - v_{2j})) \right\|_{L^2} \right) \\
276 \quad &\leq 2C\sqrt{T} \sup_{0 < t \leq T} (\|v_{1i} - v_{2i}\|_{L^2} n \sum_{j=1}^N |h_{ij}| \|\nabla K * v_{1j}\|_{L^\infty} \\
277 \quad &\quad + \|v_{2i}\|_{L^2} n \sum_{j=1}^N |h_{ij}| \|\nabla K * (v_{1j} - v_{2j})\|_{L^\infty}) \\
278 \quad &\leq 2C\sqrt{T} \|H\|_\infty \|\nabla K\|_{L^\infty} |\mathbb{T}|^{1/2} n \sup_{0 < t \leq T} \left(\|v_{1i} - v_{2i}\|_{L^2} \sum_{j=1}^N \|v_{1j}\|_{L^2} \right. \\
279 \quad &\quad \left. + \|v_{2i}\|_{L^2} \sum_{j=1}^N \|v_{1j} - v_{2j}\|_{L^2} \right), \\
280
\end{aligned}$$

281 where $\|H\|_\infty = \max_{i,j} |h_{ij}|$. In the second inequality we used Hölder's inequality, and in the

282 last one we used [Lemma 3.3](#). From the previous estimate, we obtain

$$\begin{aligned}
283 \quad \|Qv_1 - Qv_2\|_{L^2} &= \sum_{i=1}^N \|Qv_{1i} - Qv_{2i}\|_{L^2} \\
284 \quad &\leq 2C\sqrt{T}\|H\|_\infty\|\nabla K\|_{L^\infty}|\mathbb{T}|^{1/2}n \sup_{0 < t \leq T} \left(\sum_{i=1}^N \|v_{1i} - v_{2i}\|_{L^2} \sum_{j=1}^N \|v_{1j}\|_{L^2} \right. \\
285 \quad &\quad \left. + \sum_{i=1}^N \|v_{2i}\|_{L^2} \sum_{j=1}^N \|v_{1j} - v_{2j}\|_{L^2} \right) \\
286 \quad &\leq 2C\sqrt{T}\|H\|_\infty\|\nabla K\|_{L^\infty}|\mathbb{T}|^{1/2}n \sup_{0 < t \leq T} (\|v_1 - v_2\|_{L^2}(\|v_1\|_{L^2} + \|v_2\|_{L^2})) \\
287 \quad &\leq 4MC\sqrt{T}\|H\|_\infty\|\nabla K\|_{L^\infty}|\mathbb{T}|^{1/2}n \sup_{0 < t \leq T} \|v_1 - v_2\|_{L^2}. \\
288
\end{aligned}$$

289 The last inequality is obtained from $v_1, v_2 \in L^\infty((0, T_{min}), B_M(0))^N$, so $\|v_1\|_{L^2}, \|v_2\|_{L^2} \leq M$.
290 For

$$291 \quad T < T_2 := \frac{1}{|\mathbb{T}|(4MCn\|H\|_\infty\|\nabla K\|_{L^\infty})^2}$$

292 we have

$$293 \quad \sup_{0 < t \leq T} \|Qv_1 - Qv_2\|_{L^2} < \sup_{0 < t \leq T} \|v_1 - v_2\|_{L^2},$$

294 which means $Qv_1 - Qv_2 \in L^\infty((0, T_2), B_M(0))^N$. Thus Q is a strict contraction in $L^\infty((0, T_{min}), B_M(0))^N$,
295 where we can finally define T_{min} as

$$296 \quad T_{min} := \min \{T_1, T_2\}.$$

297 **Step 3:** The previous argument also shows that Q is Lipschitz continuous, hence, by the
298 Banach fixed point theorem, Q has a unique fixed point for $T < T_{min}$. This fixed point is a
299 mild solution of (2.2) and it satisfies

$$300 \quad u \in L^\infty((0, T), L^2(\mathbb{T}))^N$$

301 for $T < T_{min}$. The mild solution automatically satisfies the initial condition:

$$302 \quad \lim_{t \rightarrow 0} u(x, t) = u_0(x). \quad \blacksquare$$

303 **3.2. Global existence in time.** Let u be a mild solution of [Equation \(2.3\)](#). Our strategy
304 moving forward will be to show that, for the period of time that $\|u\|_{L^1}$ remains bounded,
305 solutions exist and grow at most exponentially in L^2 . We will then show that the statement
306 ‘ $\|u\|_{L^1}$ is unbounded’ leads to a contradiction.

307 With this in mind, we define a time T_* as follows: if $\|u\|_{L^1}$ is bounded for all time, then
308 let $T_* = \infty$. Otherwise, $\|u\|_{L^1} \rightarrow \infty$ as $t \rightarrow T_{max}$ for some $T_{max} \in (0, \infty]$, so let T_* be the
309 earliest time at which $\|u\|_{L^1} = 2\|u_0\|_{L^1}$. Our objective will be to show that the case where
310 $\|u\|_{L^1} \rightarrow \infty$ as $t \rightarrow T_{max}$ leads to a contradiction when $n = 1$ (one spatial dimension), so that
311 $\|u\|_{L^1}$ is bounded for all time. This will enable us to prove that the solution from [Theorem 3.6](#)
312 is global in time when $n = 1$.

313 **Lemma 3.7.** *Let $u = (u_1, \dots, u_N)$ be a mild solution and $K : \mathbb{T} \rightarrow \mathbb{R}$ be differentiable with*
 314 *$\nabla K \in L^\infty(\mathbb{T})$. Then there exists a constant ν_i such that $\|\nabla(\mathcal{K} * u_i)\|_{L^\infty} \leq \nu_i$ for all $t < T_*$,*
 315 *$i \in \{1, \dots, N\}$. If $\nu = \nu_1 + \dots + \nu_N$ then $\|\nabla(\mathcal{K} * u)\|_{L^\infty} \leq \nu$.*

316 *Proof.* Applying Young's convolution inequality, we have $\|\nabla(\mathcal{K} * u_i)\|_{L^\infty} \leq \|\nabla \mathcal{K}\|_{L^\infty} \|u_i\|_{L^1}$.
 317 By the definition of T_* , $\|u_i\|_{L^1}(t)$ is bounded for $t < T_*$. Thus there exists a constant ν_i such
 318 that $\|\nabla \mathcal{K}\|_{L^\infty} \|u_i\|_{L^1} \leq \nu_i$. The result $\|\nabla(\mathcal{K} * u)\|_{L^\infty} \leq \nu$ follows from the definitions of ν and
 319 the norm on $(L^1)^N$. \blacksquare

320 **Lemma 3.8.** *Assume $u_0 \in H^2(\mathbb{T})^N$ and K is twice differentiable. Then the mild solution*
 321 *from Theorem 3.6 satisfies*

$$322 \quad u \in C^1((0, T_*), L^2(\mathbb{T}))^N \cap C^0([0, T_*], H^2(\mathbb{T}))^N$$

323 *In one spatial dimension this implies*

$$324 \quad u \in C^1((0, T_*), L^2(\mathbb{T}))^N \cap C^0([0, T_*], C^2(\mathbb{T}))^N,$$

325 *and mild solutions are classical up to time T_* .*

326 *Proof.* As we are dealing with a system of equations $u = (u_1, \dots, u_N)$, we consider each
 327 component separately. For each of the components u_i for $i = 1, \dots, N$ we multiply the i -th
 328 row of Equation (2.3) by u_i and integrate:

$$\begin{aligned} 329 \quad \frac{1}{2} \frac{d}{dt} \|u_i\|_{L^2}^2 &= \int_{\mathbb{T}} u_i u_{it} dx \\ 330 \quad &= \int_{\mathbb{T}} D_i u_i \Delta u_i dx - \int_{\mathbb{T}} u_i \nabla \cdot (u_i \nabla ((H\bar{u})_i)) dx \\ 331 \quad &= - \int_{\mathbb{T}} D_i |\nabla u_i|^2 dx + \int_{\mathbb{T}} u_i \nabla u_i \cdot \nabla ((H\bar{u})_i) dx \\ 332 \quad &= - \int_{\mathbb{T}} D_i \sum_{h=1}^n (\partial_{x_h} u_i)^2 dx + \int_{\mathbb{T}} u_i \sum_{h=1}^n (\partial_{x_h} u_i) \partial_{x_h} ((H\bar{u})_i) dx \\ 333 \quad &\leq \sum_{h=1}^n \left(- \int_{\mathbb{T}} D_i (\partial_{x_h} u_i)^2 dx + \|\partial_{x_h} ((H\bar{u})_i)\|_{L^\infty} \int_{\mathbb{T}} |u_i \partial_{x_h} u_i| dx \right) \\ 334 \quad &= - \int_{\mathbb{T}} D_i |\nabla u_i|^2 dx + \|\nabla ((H\bar{u})_i)\|_{L^\infty} \int_{\mathbb{T}} |u_i \nabla u_i| dx \\ 335 \quad &= - \int_{\mathbb{T}} D_i |\nabla u_i|^2 dx + \left\| \sum_{j=1}^N h_{ij} \nabla (K * u_j) \right\|_{L^\infty} \int_{\mathbb{T}} |u_i \nabla u_i| dx \\ 336 \quad &\leq - \int_{\mathbb{T}} D_i |\nabla u_i|^2 dx + \|H\|_\infty \sum_{j=1}^N \|\nabla (K * u_j)\|_{L^\infty} \int_{\mathbb{T}} |u_i \nabla u_i| dx \\ 337 \end{aligned}$$

338

$$\begin{aligned}
339 \quad & \leq - \int_{\mathbb{T}} D_i |\nabla u_i|^2 dx + \|H\|_{\infty} \nu \int_{\mathbb{T}} |u_i \nabla u_i| dx \\
340 \quad & \leq \left(-D_i + \frac{\varepsilon}{2} (\|H\|_{\infty} \nu)^2 \right) \int_{\mathbb{T}} |\nabla u_i|^2 dx + \frac{n}{2\varepsilon} \int_{\mathbb{T}} |u_i|^2 dx
\end{aligned}$$

341

342
343 where $\|H\|_{\infty} = \max_{i,j} |h_{i,j}|$. In the third equality we used integration by parts and the
344 periodic boundary conditions, the first inequality uses Hölder's inequality, the third inequality
345 uses [Lemma 3.7](#), which is valid for $t < T_*$, and the fourth inequality uses Young's inequality.

346 Now we choose ε such that $-D_i + \frac{\varepsilon}{2} (\|H\|_{\infty} \nu)^2 < 0$ for all $i, j = 1, \dots, N$ so that

$$347 \quad \frac{1}{2} \frac{d}{dt} \|u_i\|_{L^2}^2 \leq \frac{n}{2\varepsilon} \|u_i\|_{L^2}^2.$$

348 Applying Grönwall's Lemma, we find

$$349 \quad \|u_i\|_{L^2} \leq \|u_{i0}\|_{L^2} e^{\frac{nt}{2\varepsilon}}.$$

350 Finally, we observe that

$$351 \quad \sum_{i=1}^N \|u_i\|_{L^2} \leq \sum_{i=1}^N \|u_{i0}\|_{L^2} e^{\frac{nt}{2\varepsilon}},$$

352 from which we obtain

$$353 \quad (3.2) \quad \|u\|_{L^2} \leq \|u_0\|_{L^2} e^{\frac{nt}{2\varepsilon}}.$$

355 Hence solutions exist and grow at most exponentially in L^2 up to time T_* .

356

357 Now we find an estimate in H^1 for each component u_i , $i = 1, \dots, N$:

$$\begin{aligned}
358 \quad & \frac{1}{2} \frac{d}{dt} \|\nabla u_i\|_{L^2}^2 = - \int_{\mathbb{T}} (\nabla u_{it}) \cdot (\nabla u_i) dx \\
359 \quad & = - \int_{\mathbb{T}} u_{it} \Delta u_i dx \\
360 \quad & = - \int_{\mathbb{T}} D_i (\Delta u_i)^2 dx + \int_{\mathbb{T}} \Delta u_i \nabla \cdot (u_i \nabla ((H\bar{u})_i)) dx \\
361 \quad & = \left(-D_i + \frac{\varepsilon_2}{2} \right) \int_{\mathbb{T}} (\Delta u_i)^2 dx + \frac{1}{2\varepsilon_2} \int_{\mathbb{T}} (\nabla \cdot (u_i \nabla ((H\bar{u})_i)))^2 dx, \\
362
\end{aligned}$$

363 where we used Young's inequality to obtain the last estimate. We now chose $\varepsilon_2 > 0$ small
364 enough such that $-D_i + \frac{\varepsilon_2}{2} < 0$ for every $i = 1, \dots, N$. We then continue the previous estimate

365 as

$$\begin{aligned}
366 \quad & \frac{1}{2} \frac{d}{dt} \|\nabla u_i\|_{L^2}^2 \leq \frac{1}{2\varepsilon_2} \|\nabla \cdot (u_i \nabla((H\bar{u})_i))\|_{L^2}^2 \\
367 \quad & = \frac{1}{2\varepsilon_2} \left\| \sum_{h=1}^n \partial_{x_h} \left(u_i \partial_{x_h} \sum_{j=1}^N h_{ij} K * u_j \right) \right\|_{L^2}^2 \\
368 \quad & \leq \frac{1}{2\varepsilon_2} \left\| \sum_{h=1}^n (\partial_{x_h} u_i) \partial_{x_h} \sum_{j=1}^N h_{ij} K * u_j + \sum_{h=1}^n u_i \partial_{x_h}^2 \sum_{j=1}^N h_{ij} K * u_j \right\|_{L^2}^2 \\
369 \quad & \leq \frac{1}{2\varepsilon_2} \left(\left\| \sum_{h=1}^n (\partial_{x_h} u_i) \partial_{x_h} \sum_{j=1}^N h_{ij} K * u_j \right\|_{L^2} + \left\| \sum_{h=1}^n u_i \partial_{x_h}^2 \sum_{j=1}^N h_{ij} K * u_j \right\|_{L^2} \right)^2 \\
370 \quad & \leq \frac{1}{\varepsilon_2} \left(\left\| \sum_{h=1}^n (\partial_{x_h} u_i) \partial_{x_h} \sum_{j=1}^N h_{ij} K * u_j \right\|_{L^2}^2 + \left\| \sum_{h=1}^n u_i \partial_{x_h}^2 \sum_{j=1}^N h_{ij} K * u_j \right\|_{L^2}^2 \right) \\
371 \quad & \leq \frac{1}{\varepsilon_2} \left(\sum_{h=1}^n \|\partial_{x_h} u_i\|_{L^2} \sum_{j=1}^N \|h_{ij}\| \|\partial_{x_h} (K * u_j)\|_{L^\infty} \right)^2 \\
372 \quad & + \frac{1}{\varepsilon_2} \left(\|u_i\|_{L^2} \sum_{j=1}^N \sum_{h=1}^n \|h_{ij}\| \|\partial_{x_h}^2 (K * u_j)\|_{L^\infty} \right)^2 \\
373 \quad & \leq \frac{1}{\varepsilon_2} \left(\|\nabla u_i\|_{L^2} \|H\|_\infty \sum_{j=1}^N \|\nabla (K * u_j)\|_{L^\infty} \right)^2 \\
374 \quad & + \frac{1}{\varepsilon_2} \left(\|u_i\|_{L^2} \|H\|_\infty \sum_{h=1}^n \sum_{j=1}^N \|(\partial_{x_h} K) * (\partial_{x_h} u_j)\|_{L^\infty} \right)^2 \\
375 \quad & \leq \frac{1}{\varepsilon_2} \left(\|\nabla u_i\|_{L^2} \|H\|_\infty \sum_{j=1}^N \|\nabla K\|_{L^\infty} \|u_j\|_{L^2} |\mathbb{T}|^{1/2} \right)^2 \\
376 \quad & + \frac{1}{\varepsilon_2} \left(\|u_i\|_{L^2} \|H\|_\infty \sum_{h=1}^n \sum_{j=1}^N \|\partial_{x_h} K\|_{L^\infty} \|\partial_{x_h} u_j\|_{L^1} \right)^2 \\
377 \quad & \leq \frac{1}{\varepsilon_2} \left(\|\nabla u_i\|_{L^2} \|H\|_\infty |\mathbb{T}|^{1/2} \sum_{j=1}^N \|\nabla K\|_{L^\infty} \|u_j\|_{L^2} \right)^2 \\
378 \quad & + \frac{1}{\varepsilon_2} \left(\|u_i\|_{L^2} \|H\|_\infty |\mathbb{T}|^{1/2} \sum_{j=1}^N \|\nabla K\|_{L^\infty} \|\nabla u_j\|_{L^2} \right)^2 \\
379 \quad & \leq \frac{1}{\varepsilon_2} \|H\|_\infty^2 |\mathbb{T}| \|\nabla K\|_{L^\infty}^2 \left(\|\nabla u_i\|_{L^2}^2 \left(\sum_{j=1}^N \|u_j\|_{L^2} \right)^2 + \|u_i\|_{L^2}^2 \left(\sum_{j=1}^N \|\nabla u_j\|_{L^2} \right)^2 \right) \\
380 \quad & \leq \frac{N}{\varepsilon_2} \|H\|_\infty^2 |\mathbb{T}| \|\nabla K\|_{L^\infty}^2 \left(\|\nabla u_i\|_{L^2}^2 \sum_{j=1}^N \|u_j\|_{L^2}^2 + \|u_i\|_{L^2}^2 \sum_{j=1}^N \|\nabla u_j\|_{L^2}^2 \right), \\
381 \quad &
\end{aligned}$$

382 in which we have used Young's inequality in the fourth inequality, [Lemma 3.3](#) in the seventh,
383 [Lemma 3.4](#) in the eighth, and Young's inequality in the ninth.

384

385 Taking the sum over all the components $i \in \{1, \dots, N\}$, we have

$$386 \quad \frac{1}{2} \frac{d}{dt} \sum_{i=1}^N \|\nabla u_i\|_{L^2}^2 \leq \frac{2N}{\varepsilon_2} \|H\|_{\infty}^2 |\mathbb{T}| \|\nabla K\|_{L^\infty}^2 \sum_{i=1}^N \|\nabla u_i\|_{L^2}^2 \sum_{j=1}^N \|u_j\|_{L^2}^2.$$

387

388 By defining

$$389 \quad A = \frac{4N}{\varepsilon_2} \|H\|_{\infty}^2 |\mathbb{T}| \|\nabla K\|_{L^\infty}^2 \sum_{j=1}^N \|u_{0j}\|_{L^2}^2,$$

390

391 and using [\(3.2\)](#), we arrive at

$$392 \quad \frac{1}{2} \frac{d}{dt} \sum_{i=1}^N \|\nabla u_i\|_{L^2}^2 \leq \frac{A}{2} e^{\frac{nt}{2\varepsilon}} \sum_{i=1}^N \|\nabla u_i\|_{L^2}^2.$$

393

394 Applying Grönwall's Lemma, we have

$$395 \quad \sum_{i=1}^N \|\nabla u_i\|_{L^2}^2(t) \leq \sum_{i=1}^N \|\nabla u_{i0}\|_{L^2}^2 \exp\left(A \int_0^t \exp\left(\frac{ns}{2\varepsilon}\right) ds\right),$$

396 for each time $t < T_*$. Thus solutions remain bounded in $H^1(\mathbb{T})$ until time T_* .

397 Now let us consider the claim:

$$398 \quad u \in \underbrace{C^1((0, T_*), L^2(\mathbb{T}))^N}_{(I)} \cap \underbrace{C^0([0, T_*], H^2(\mathbb{T}))^N}_{(II)}.$$

399 Looking again at the mild formulation in [Equation \(3.1\)](#), we have that $u \in H^1$, $\nabla(H\bar{u}) \in H^1$
400 and the integral term is in H^1 . The first term involves the heat equation semigroup and the
401 initial condition, and by the classical theory of the linear heat equation, the term $e^{D\Delta t}u_0$ is
402 in H^1 and differentiable in time. Hence also u_t exists and is in L^2 . This explains (I). Finally,
403 writing down the equation once more:

404

$$u_t = D\Delta u - \nabla \cdot (u\nabla \cdot (H\bar{u}))$$

405 we now know that u_t is in L^2 and the non-local term as well. Hence $\Delta u \in L^2$, which implies
406 (II).

407 In one spatial dimension, we also have the Sobolev embedding from H^2 to C^1 . Indeed, we
408 can use this to show that solutions are in C^2 for $n = 1$. First note that

$$409 \quad ((H\bar{u})_i)_x = \sum_{j=1}^N h_{ij} \frac{\partial K}{\partial x} * u_j,$$

410 and

$$411 \quad ((H\bar{u})_i)_{xx} = \sum_{j=1}^N h_{ij} \frac{\partial K}{\partial x} * \frac{\partial u_j}{\partial x},$$

412 which are both continuous. Therefore $[u_i((H\bar{u})_i)_x]_x = u_{ix}((H\bar{u})_i)_x + u_i((H\bar{u})_i)_{xx}$ is continuous.
 413 It follows from the mild formulation in Equation (3.1) that u_{it} is continuous. Consequently,
 414 $D_i u_{ixx} = u_{it} + [u_i((H\bar{u})_i)_x]_x$ is continuous, so u_i is in $C^2(\mathbb{T})$ (where $\mathbb{T} = [0, L]$ here, since
 415 $n = 1$). ■

416 **Lemma 3.9.** Consider the solution from Lemma 3.8 in one spatial dimension, so that $n =$
 417 1 , $\mathbb{T} = [0, L]$, and $u \in C^1((0, T_*), L^2(\mathbb{T}))^N \cap C^0((0, T_*), C^2(\mathbb{T}))^N$. Let $u_0 \in C^2(\mathbb{T})^N$ such that
 418 $u_0(x) > 0$ for $x \in \mathbb{T}$. Then $u(x, t) > 0$ for $x \in \mathbb{T}$ and $t < T_*$.

419 *Proof.* We let $u = (u_1, \dots, u_N)$ and work with each component separately. Assume that
 420 there is a first time $t_0 > 0$ such that the solution for u_i becomes zero at a point x_0 . We can
 421 rule out the case that $u_i(t_0, x) \equiv 0$, since the system (2.3) conserves total mass. Then we have

$$422 \quad u(t_0, x_0) = 0, \quad u_{ix}(t_0, x_0) = 0, \quad u_{ixx}(t_0, x_0) > 0, \quad u_{it}(t_0, x_0) < 0.$$

423 System (2.1) evaluated at (t_0, x_0) becomes

$$424 \quad \underbrace{u_{it}(t_0, x_0)}_{<0} = D_i u_{ixx}(t_0, x_0) - [u_i(t_0, x_0)((H\bar{u})_i(t_0, x_0))_x]_x$$

$$425 \quad = \underbrace{D_i u_{ixx}(t_0, x_0)}_{>0} - \left[\underbrace{u_{ix}(t_0, x_0)}_{=0} ((H\bar{u})_i(t_0, x_0))_x + \underbrace{u(t_0, x_0)}_{=0} (H\bar{u}(t_0, x_0))_{ixx} \right],$$

426 leading to a contradiction. Hence $u_i(x, t) > 0$. ■

427 **Theorem 3.10.** Let $u_0 \in C^2(\mathbb{T})^N$ such that $u_0(x) > 0$ for $x \in \mathbb{T}$. Then the solution from
 428 Lemma 3.8 is global in time (i.e. $T_* = \infty$) when working in one spatial dimension ($n = 1$).

429 *Proof.* Recall that if $T_* < \infty$ then $\|u\|_{L^1} \rightarrow \infty$ at some point in time and T_* defined as
 430 the earliest time at which $\|u\|_{L^1} = 2\|u_0\|_{L^1}$. Therefore $\|u\|_{L^1}$ will be strictly greater than
 431 $\|u_0\|_{L^1}$ for some $t_* \in (0, T_*)$. But, since $\int_{\mathbb{T}} u dx = \|u_0\|_{L^1}$ for all time, we have $\int_{\mathbb{T}} u(x, t_*) dx <$
 432 $\int_{\mathbb{T}} |u(x, t_*)| dx$, which implies that there must be some x such that $u(x, t_*) < 0$, contradicting
 433 positivity (Lemma 3.9). Thus we must have $T_* = \infty$ and solutions are global in time. ■

434 **4. Numerics.** In this section we describe a method to solve System (2.1) numerically,
 435 based on the general class of spectral methods [15]. For simplicity, we focus on simulations
 436 within 1D domains. However, this procedure may be also extended to any spatial dimension.
 437 Although our analytic results rely on the averaging kernel, K , being twice differentiable, our
 438 numerical method does not rely on this constraint. Since the study of [54] used a top-hat
 439 kernel (which is not differentiable), we demonstrate our method using this kernel as well as
 440 an example twice-differentiable kernel.

441 The leading idea behind a spectral method is to write the solution of a PDE as a sum of
 442 smooth basis functions with time dependent coefficients. By substituting this expansion in
 443 the PDE, we obtain a system of ordinary differential equations (ODEs), which can be solved
 444 using any numerical method for ODEs [13].

In the previous section we showed that, under the hypothesis of [Lemma 3.8](#), any solution $u(x, t)$ to System (2.1) is C^2 -smooth, so it is possible to expand it as

$$u(x, t) = \sum_{h=-\infty}^{\infty} \hat{u}_h(t) \phi_h(x),$$

where the coefficients \hat{u}_h are computed by using the global behaviour of the function u and $\{\phi_h\}_h$ is a complete set of orthogonal smooth functions.

Since System (2.1) is periodic in space with period L , we adopt the Fourier basis as complete set of orthogonal functions and expand each component of the solution $u = (u_1, \dots, u_N)$ as

$$(4.1) \quad u_j(x, t) = \sum_{h=-\infty}^{\infty} \hat{u}_{jh}(t) e^{\frac{2\pi i}{L} hx}, \text{ for } j = 1, \dots, N,$$

where $\hat{u}_{jh}(t) = \frac{1}{L} \int_0^L u_j(x, t) e^{-\frac{2\pi i}{L} hx} dx$ are the Fourier coefficients, which represent the solution in the frequency space.

One of the advantages of working with the Fourier expansion is that the operation of derivation becomes particularly simple if performed in the frequency space. Indeed, differentiating [Equation \(4.1\)](#), we find

$$(4.2) \quad \partial_x u_j(x, t) = \sum_{h=-\infty}^{\infty} \frac{2\pi i}{L} h \hat{u}_{jh}(t) e^{\frac{2\pi i}{L} hx}, \text{ for } j = 1, \dots, N,$$

we see that the Fourier coefficients of the derivative are obtained by multiplying each \hat{u}_{jh} by the term $\frac{2\pi i}{L} h$.

Another important property of the Fourier transform, particularly useful in our case, is that the convolution in the physical space is equivalent to a multiplication in the frequency space. Indeed, the Convolution Theorem states that the convolution between two functions $f(x) = \sum_{h=-\infty}^{\infty} \hat{f}_h e^{\frac{2\pi i}{L} hx}$ and $g(x) = \sum_{h=-\infty}^{\infty} \hat{g}_h e^{\frac{2\pi i}{L} hx}$ has the following Fourier expansion

$$(4.3) \quad f * g(x) = \sum_{h=-\infty}^{\infty} \hat{f}_h \hat{g}_h e^{\frac{2\pi i}{L} hx}.$$

Therefore, to solve numerically System (2.1) the operations of differentiations and convolution will be performed in the frequency space, while multiplications will be done in the physical space.

To implement our numerical method, we discretize both spatial and temporal domain, and consider the approximation of the solution $u(x, t)$ on the grid points $x_m = m\Delta x$ and $t^n = n\Delta t$, with $m \in \{0, 1, \dots, M-1\}$ and $n \in \mathbb{N}$. We define $U_{jm}^n = u_j(x_m, t^n)$. Then, in discrete space, the coefficients $\hat{u}_{jh}(t)$ of [Equation \(4.1\)](#) are replaced by

$$(4.4) \quad \hat{U}_{jh}^n = \frac{1}{M} \sum_{m=0}^{M-1} U_{jm}^n e^{-\frac{2\pi i}{M} hm},$$

472 which represent the discrete Fourier transform (DFT) of $u_j(x, t)$.

473 The inverse discrete Fourier transform (IDFT), used to compute U_{jm}^n from \hat{U}_{jh}^n , is given
474 by the formula

$$475 \quad (4.5) \quad U_{jm}^n = \sum_{h=0}^{M-1} \hat{U}_{jh}^n e^{\frac{2\pi i}{M} hm}.$$

476 We can convert the solution from physical to frequency space, and vice versa, using the
477 relations (4.4) and (4.5). However, we can speed the procedure up considerably by using a
478 Fast Fourier Transform (FFT) algorithm, which reduces the number of computations from M^2
479 to $M \log M$ [55]. Analogously, an Inverse Fast Fourier Transform (IFFT) algorithm can be
480 used to perform a fast backward Fourier transform from the frequency domain to the physical
481 domain.

482 Let $\mathbf{U}_j^n = [U_{j0}^n, \dots, U_{j(M-1)}^n]$, for $j = 1, \dots, N$ and $\hat{\mathbf{U}}_j^n = [\hat{U}_{j0}^n, \dots, \hat{U}_{j(M-1)}^n]$, for $j =$
483 $1, \dots, N$, which represent the solution in the frequency domain at time $t = n\Delta t$. Then the
484 algorithm for calculating the solution is as follows.

485 First, we calculate the non-local terms $\bar{\mathbf{U}}_j^n = K * \mathbf{U}_j^n$ by passing to the frequency domain
486 and applying the Convolution Theorem (Equation (4.3)). We then stay in the frequency
487 domain to calculate the derivative $\partial_x \bar{\mathbf{U}}_j^n$. Passing back to physical space, we calculate the
488 product $\mathbf{U}_i^n \cdot \partial_x \bar{\mathbf{U}}_j^n$. Then the derivative of this product, $\partial_x (\mathbf{U}_i^n \cdot \partial_x \bar{\mathbf{U}}_j^n)$, is calculated in the
489 frequency domain. This deals with the second term in our PDE (System 2.1). Finally, we
490 calculate the diffusion term from System (2.1) by passing to frequency space.

491 This whole procedure results in defining a function, $f(\mathbf{U}_j^n)$, which is a discrete represen-
492 tation of the right-hand side of the PDE in System (2.1). Thus we have the following system
493 of ODEs

$$494 \quad (4.6) \quad \frac{d\mathbf{U}_j^n}{dt} = f(\mathbf{U}_j^n), \quad j = 1, \dots, N,$$

495 which can be solved using any ODE solver. In particular, we used a Runge-Kutta scheme.
496 To calculate the coefficients of Fourier transform and inverse Fourier transform, we used the
497 `drealft` fast Fourier transform subroutine from [55]. This routine requires that the number
498 of grid points must be a power of 2. We used the spatial domain $[0, 1]$ with 128 spatial grid
499 points (so $\Delta x = 1/128$) and periodic boundary conditions.

500 For the spatial averaging kernel K , we used two different functions. The first is the von
501 Mises distribution

$$502 \quad (4.7) \quad K_a(x) = \frac{e^{a \cos(2\pi x)}}{I_0(a)},$$

503 defined on $[-1/2, 1/2]$ (which is equivalent to $[0, 1]$ due to the periodic boundary condi-
504 tions), where $I_0(a)$ is the modified Bessel function of order 0. This distribution both sat-
505 isfies the periodic boundary conditions and is twice differentiable, as required by Lemma 3.2,
506 Lemma 3.3, Lemma 3.4 and Lemma 3.7. We compare this with the following top-hat function

$\sigma = 0.1, \Delta t = 10^{-4}$		$\sigma = 0.05, \Delta t = 10^{-4}$		$\sigma = 0.025, \Delta t = 10^{-6}$	
\mathcal{E}	$t(s)$	\mathcal{E}	$t(s)$	\mathcal{E}	$t(s)$
$O(10^{-6})$	0.5216	$O(10^{-6})$	0.2354	$O(10^{-6})$	1.785
$O(10^{-8})$	0.6043	$O(10^{-8})$	0.4131	$O(10^{-8})$	3.918
$O(10^{-10})$	0.8522	$O(10^{-10})$	0.6768	$O(10^{-10})$	5.908

Table 1

Three tables showing numerical computation time, each for a different set of values of σ and Δt . The first column of each table contains the order of magnitude of the maximum distance between numerical solutions at times t and $t + \Delta t$ (first column) at the point when we stop the numerics. The second column shows the computational time in seconds to reach this point. The corresponding numerical simulations are shown in Figure 1

507 on $[-1/2, 1/2]$, used by [54]

$$508 \quad (4.8) \quad K_\gamma(x) = \begin{cases} \frac{1}{2\gamma}, & -\gamma \leq x \leq \gamma, \\ 0, & \text{otherwise.} \end{cases}$$

509 To compare numerical solutions with the two averaging kernels, K_a and K_γ , we use a common
510 standard deviation

$$511 \quad (4.9) \quad \sigma = \sqrt{\int_{-1/2}^{1/2} x^2 K(x) dx - \left(\int_{-1/2}^{1/2} x K(x) dx \right)^2}.$$

512 We implemented our algorithm in the C programming language and demonstrated it using
513 the simple case of two interacting populations, u_1 and u_2 . The numerical code is available at
514 <https://github.com/MathGiu/MS>.

515 In Figure 1 we show the spatiotemporal evolution of the numerical solution, with $K = K_a$,
516 for different values of the standard deviation σ . For $\sigma = 0.1$, we used a smooth random
517 perturbation of the homogeneous steady state as initial condition. In this case, the solution
518 appears to evolve towards a stationary state, and we stopped the numerics when the maximum
519 distance between solutions at times t and $t + \Delta t$ is below 10^{-10} . This took about 0.8 seconds
520 of computational time to reach (see Table 1). We then used this stationary state as initial
521 condition for a simulation with $\sigma = 0.05$, whose spatiotemporal evolution is shown in the
522 second line of Figure 1. As in the previous case, the solution appears to settle into a stationary
523 state, which was used as initial condition to perform a simulation with $\sigma = 0.025$. We see
524 that, as σ is decreased, the steady state solutions become increasingly flat-topped.

525 In each of these examples, $h_{ii} = 0$ for $i = 1, 2$. In this case, [54] showed that the system
526 admits an energy functional which decreases over time, a feature that often accompanies
527 systems that reach a stable steady state, and indeed this is what we observe in our numerics.
528 However, if we drop the $h_{ii} = 0$ assumption, it is possible to observe patterns that exhibit
529 oscillatory behaviour that does not appear to stabilise over time (Figure 2).

530 Comparing the numerical solutions obtained with the von Mises kernel (4.7) and top-hat
531 kernel (4.8) for different values of σ , we see a good numerical agreement between numerical
532 steady-state solutions (Figure 3). Hence, numerically, either choice is possible.

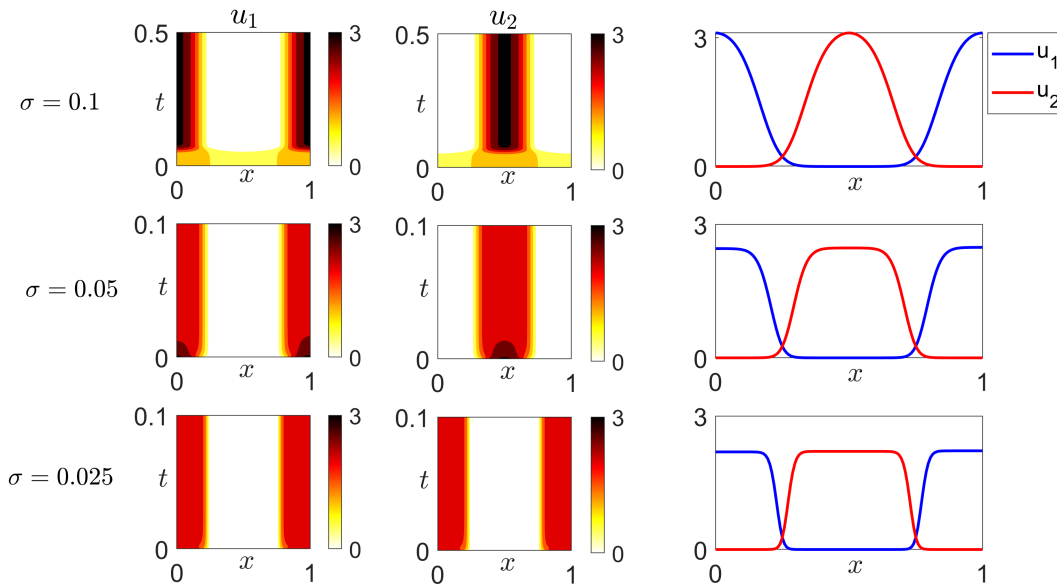


Figure 1. Spatio temporal evolution of the numerical solution of (2.1) with $K = K_a$ defined in Equation (4.7), for different values of the standard deviation σ . On the right column: spatial profile of the numerical stationary solution. The parameter values are: $D_1 = D_2 = 1$, $h_{11} = h_{22} = 0$, $h_{12} = h_{21} = -2$. For $\sigma = 0.1$, $a = 3.225$; for $\sigma = 0.05$, $a = 10.664$; for $\sigma = 0.025$, $a = 41.01$.

533 **5. Discussion.** The development of our model (Equation (1.2)) has been driven by the
 534 need to include non-local spatial terms into realistic models for organism interactions. How-
 535 ever, when developing a new modelling framework, it is always a good idea to show that the
 536 model is well defined and biologically sensible, as we do here. In particular, it is important
 537 to identify the mathematical conditions that are needed to prove existence and uniqueness of
 538 solutions. In our case, for example, we find that the smoothness of the averaging kernel is
 539 essential to prove existence of classical solutions for the PDE model. This implies that our
 540 favorite choice, the indicator function on a ball of radius R , used by [54], is not included in
 541 the existence results. This is not a large restriction for the biology, since the indicator func-
 542 tion can always be mollified (smoothed out) to obtain a regular kernel. However, it opens an
 543 interesting mathematical question to try to understand what goes wrong when the averaging
 544 kernel has jumps. In our case we cannot find a uniform L^∞ estimate for convolution with ∇K ,
 545 which is an observation, but not an explanation of this limitation. In numerical simulations,
 546 we compare smooth and non-smooth averaging kernels and we see no appreciable difference.
 547 The difference is certainly much smaller than can ever be expected from errors that arise
 548 through empirical measurements of species distributions.

549 In our theory we consider a periodic domain, represented through the n -torus \mathbb{T} . Other

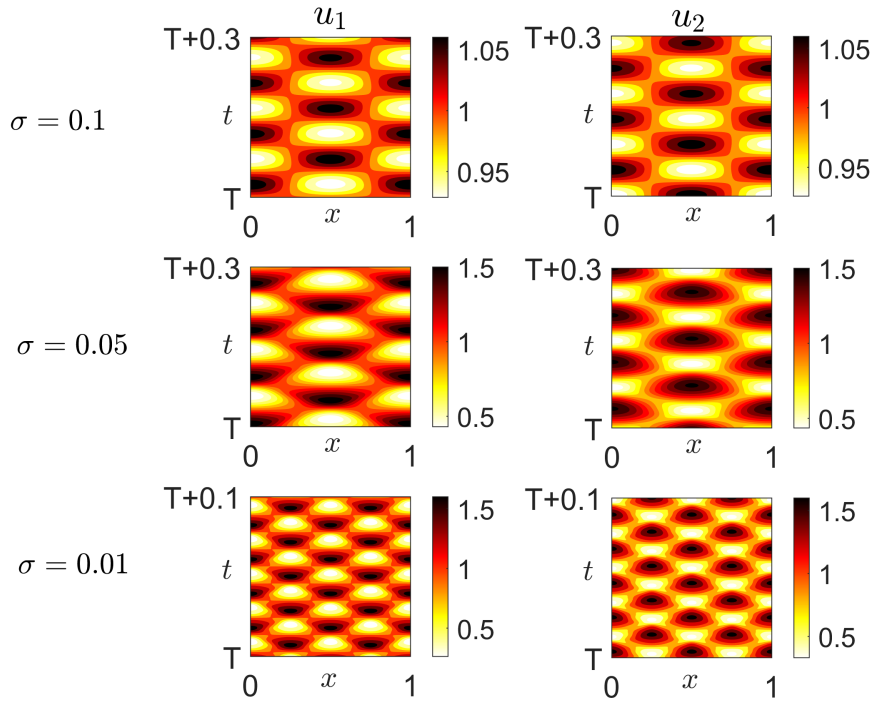


Figure 2. Spatio-temporal evolution of the numerical solution of (2.1) with K defined in Equation (4.7), for different values of σ . The parameter values are: $D_1 = D_2 = 1$, $h_{11} = h_{22} = h_{21} = 1.5$, $h_{12} = -1$. For $\sigma = 0.1$, $a = 3.1$; for $\sigma = 0.05$, $a = 10.5$; for $\sigma = 0.01$, $a = 250$.

550 domains with other boundary conditions can be studied with minimal modifications. The
 551 boundary conditions were essential to establish Lemma 3.5 about the regularity of the heat
 552 equation semigroup on \mathbb{T} . Similar regularity results are known for other boundary conditions
 553 [36, 40], and in those cases our method applies directly.

554 Non-local models for one or two species have been extensively studied before (see for
 555 example [18, 16] and the references that were mentioned in the Introduction). Our emphasis
 556 here is on a multiple species situation. This system was originally introduced in [54], in a
 557 slightly modified form, for the purposes of understanding the effect of between-population
 558 movements on the spatial structure of ecosystems, something generally ignored in species
 559 distribution modelling [24]. Understanding the spatial distribution of species has been named
 560 as one of the top five research fronts in ecology [57], so the model presented here has potential
 561 for giving insights into various important problems in biology where biotic interactions affect
 562 movement. These include, but are not limited to, the emergence of home range patterns [10],
 563 the geometry of selfish herds [30], the landscape of fear [37], and biological invasions [39].

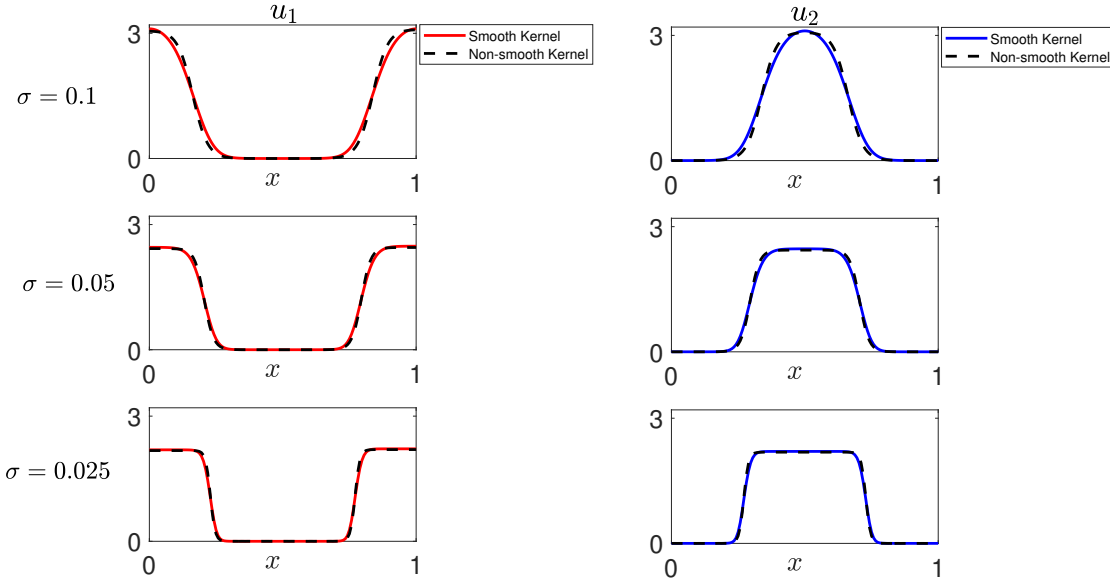


Figure 3. Comparison between the spatial profiles of the stationary solutions obtained with the smooth kernel K (4.7) and the non-smooth kernel K_γ (4.8), for different values of the standard deviation σ . The parameter values are: $D_1 = D_2 = 1$, $h_{11} = h_{22} = 0$, $h_{12} = h_{21} = -2$. For $\sigma = 0.1$, $a = 3.225$ and $\gamma = 0.1732$. For $\sigma = 0.05$, $a = 10.664$ and $\gamma = 0.0866$. For $\sigma = 0.025$, $a = 41.01$ and $\gamma = 0.0433$.

564 The study of [54] focused on pattern formation via the tools of linear stability, numerical
 565 bifurcation, and energy functional analysis. This study showed that the linear stability prob-
 566 lem became ill-posed in the ‘local limit’, i.e. as K tends towards a Dirac delta function so
 567 that advection becomes local. Analogously, here we show that solutions exist for smooth K ,
 568 but depend upon $\|\nabla K\|_\infty$ being finite, so will also break down if K is a Dirac delta function.
 569 This highlights the importance of non-locality in our advection term. Indeed, numerical sim-
 570 ulations (e.g. Figure 1) suggest that, as K narrows (i.e. its standard deviation decreases),
 571 the maximum gradient of any non-trivial stable steady state increases. We conjecture that
 572 failure to include non-locality in the advection term (equivalently, setting K to be a Dirac
 573 delta function) will lead to gradient blow-up.

574 Our results, together with those of [54], suggest a rich variety of pattern formation prop-
 575 erties in non-local multi-species advection-diffusion models. Here, specifically, we see two new
 576 features related to pattern formation. The first is the appearance of oscillatory solutions in
 577 two-species models, enabled by the inclusion of self-attractive terms. Second, we see that
 578 changing the width of spatial averaging, given by σ , can have a qualitative effect on the pat-
 579 terns that emerge (Figure 2). We have only scratched the surface here, in order to introduce
 580 our numerical method, the main purpose of this work being to establish existence of solutions.

581 Nonetheless, the ability to link underlying processes with emergent patterns is a principal
 582 question in biology [32, 19, 50], and the evident rich pattern formation properties of these
 583 models suggest this will be a formidable task for future work, building on the increasing lit-
 584 erature in this area [52, 14, 17].

585

586 **Acknowledgements** We are grateful to two anonymous reviewers whose comments and
 587 suggestions helped improve the manuscript, and also Marco Sammartino who developed the
 588 preliminary coding structure on which our numerics were based.

589

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