



HAL
open science

Asymptotic spreading for general heterogeneous Fisher-KPP type equations

Henri Berestycki, Grégoire Nadin

► **To cite this version:**

Henri Berestycki, Grégoire Nadin. Asymptotic spreading for general heterogeneous Fisher-KPP type equations. 2015. hal-01171334v1

HAL Id: hal-01171334

<https://hal.science/hal-01171334v1>

Preprint submitted on 4 Jul 2015 (v1), last revised 5 Aug 2019 (v4)

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Asymptotic spreading for general heterogeneous Fisher-KPP type equations

Henri Berestycki ^a and Grégoire Nadin ^b

^a EHESS, CAMS, 54 Boulevard Raspail, F-75006 Paris, France

^b CNRS, UMR 7598, Laboratoire Jacques-Louis Lions, F-75005 Paris, France

July 2, 2015

Abstract

In this article, we establish spreading properties for heterogeneous Fisher-KPP reaction-diffusion equations:

$$\partial_t u - \sum_{i,j=1}^N a_{i,j}(t,x) \partial_{ij} u - \sum_{i=1}^N q_i(t,x) \partial_i u = f(t,x,u), \quad (1)$$

for initial data with compact support, where the nonlinearity f admits 0 as an unstable steady state and 1 as a globally attractive one. Here, the coefficients $a_{i,j}, q_i, f$ are only assumed to be uniformly elliptic, continuous and bounded in (t,x) . We construct two non-empty star-shaped compact sets $\underline{\mathcal{S}} \subset \overline{\mathcal{S}} \subset \mathbb{R}^N$ such that for all compact set $K \subset \text{int}(\underline{\mathcal{S}})$ (resp. all closed set $F \subset \mathbb{R}^N \setminus \underline{\mathcal{S}}$), one has $\lim_{t \rightarrow +\infty} \sup_{x \in tK} |u(t,x) - 1| = 0$ (resp. $\lim_{t \rightarrow +\infty} \sup_{x \in tF} |u(t,x)| = 0$).

The characterization of these sets involve two new notions of generalized principal eigenvalues for linear parabolic operators in unbounded domains. It gives in particular an exact asymptotic speed of propagation for almost periodic, asymptotically almost periodic and radially periodic equations (where $\overline{\mathcal{S}} = \underline{\mathcal{S}}$) and explicit bounds on the location of the transition between 0 and 1 in spatially homogeneous equations. In dimension N , if the coefficients converge in radial segments, then $\overline{\mathcal{S}} = \underline{\mathcal{S}}$ and this set is characterized using some geometric optics minimization problem, which may give rise to non-convex expansion sets.

Key-words: Propagation and spreading properties, Heterogeneous reaction-diffusion equations, Principal eigenvalues, Linear parabolic operator, Hamilton-Jacobi equations, Homogenization, Almost periodicity.

AMS classification. Primary: 35B40, 35B27, 35K57. Secondary: 35B50, 35K10, 35P05, 47B65, 49L25.

The research leading to these results has received funding from the European Research Council under the European Union's Seventh Framework Programme (FP/2007-2013) / ERC Grant Agreement n.321186 - ReaDi -Reaction-Diffusion Equations, Propagation and Modelling.

1 Introduction and statement of the results

This paper is devoted to the large time behaviour of the solutions of the Cauchy problem:

$$\begin{cases} \partial_t u - \sum_{i,j=1}^N a_{i,j}(t,x) \partial_{ij} u - \sum_{i=1}^N q_i(t,x) \partial_i u = f(t,x,u) & \text{in } (0, \infty) \times \mathbb{R}^N, \\ u(0,x) = u_0(x) & \text{for all } x \in \mathbb{R}^N. \end{cases} \quad (2)$$

where the coefficients $(a_{i,j})_{i,j}$, $(q_i)_i$ and f are only assumed to be uniformly continuous, bounded in (t,x) and the matrix field $(a_{i,j})_{i,j}$ is uniformly elliptic. In the sequel we will often use the Einstein convention: the sums $\sum_{i,j=1}^N$ and $\sum_{i=1}^N$ will be implicit. The reaction term f is supposed to be monostable and of KPP type, meaning that it admits two steady states 0 and 1, 0 being unstable and 1 being globally attractive, and that it is below its tangent at the unstable steady state 0. This will be made more precise later in a general framework. A typical example of such nonlinearity is $f(t,x,s) = b(t,x)s(1-s)$ with b bounded and $\inf_{\mathbb{R} \times \mathbb{R}^N} b > 0$. Lastly, we consider compactly supported initial data u_0 with $0 \leq u_0 \leq 1$.

This equation arises in many contexts of biology, physics and population ecology (for the original motivation in population genetics, see [2, 28, 42]). The goal of this paper is to study *spreading properties* for this problem. That is, we want to characterize two non-empty compact sets $\underline{\mathcal{S}} \subset \overline{\mathcal{S}} \subset \mathbb{R}^N$ as sharply as possible so that

$$\begin{cases} \text{for all compact set } K \subset \text{int} \underline{\mathcal{S}}, & \lim_{t \rightarrow +\infty} \left\{ \sup_{x \in tK} |u(t,x) - 1| \right\} = 0, \\ \text{for all closed set } F \subset \mathbb{R}^N \setminus \overline{\mathcal{S}}, & \lim_{t \rightarrow +\infty} \left\{ \sup_{x \in tF} |u(t,x)| \right\} = 0. \end{cases} \quad (3)$$

1.1 Setting of the problem

The main purpose of the present paper is to prove spreading properties in general heterogeneous media. Heterogeneity can arise for different reasons, owing to the geometry or to the coefficients in the equation. Regarding geometry, the first author together with Hamel and Nadirashvili [13] have studied spreading properties for the homogeneous equation in general unbounded domains (these include spirals, complementaries of infinite combs, cusps, etc.) with Neumann boundary conditions. In these geometries, linear spreading speeds do not always exist. Furthermore, several examples are constructed in [13] where the spreading speed is either infinite or null.

The present paper deals with heterogeneous media for problems set in \mathbb{R}^N but in which the terms in the equation are allowed to depend on space and time in a fairly general fashion. As in [13], given any compactly supported initial datum u_0 and the corresponding solution u of (2), we introduce two speeds:

$$\begin{aligned} w_*(e) &:= \sup \left\{ w \geq 0, \quad \text{for all } w' \in [0, w], \quad \lim_{t \rightarrow +\infty} u(t, x + w'te) = 1 \quad \text{loc. } x \in \mathbb{R}^N \right\}, \\ w^*(e) &:= \inf \left\{ w \geq 0, \quad \text{for all } w' \geq w, \quad \lim_{t \rightarrow +\infty} u(t, x + w'te) = 0 \quad \text{loc. } x \in \mathbb{R}^N \right\}. \end{aligned} \quad (4)$$

We could reformulate the goal of this paper in the following way: we want to get accurate estimates on $w_*(e)$ and $w^*(e)$ and to try to identify classes of equations for which $w^*(e) = w_*(e)$ (and is independent of u_0). This last equality does not always hold, which justifies the introduction of two speeds rather than a single one. Indeed, Garnier, Giletti and the second

author [33] exhibited an example of space heterogeneous equation in dimension 1 for which there exists a range of speeds w such that the ω -limit set of $t \mapsto u(t, wt)$ is $[0, 1]$. In this case the location of the transition between 0 and 1 oscillates within the interval (w_*t, w^*t) at large time t .

Together with Hamel, the authors have proved in a previous paper [10] that under a natural positivity assumption, but otherwise in a general framework, there is at least a positive linear spreading speed, which means with the above definition that $w_*(e) > 0$ for any $e \in \mathbb{S}^{N-1}$. More precisely, we proved¹ in [10] that if $q(t, x) = \nabla \cdot A(t, x)$, where $A(t, x) = (a_{i,j}(t, x))_{i,j}$ (hence we assume a divergence form operator), and $f'_u(t, x, 0) > 0$ uniformly when $|x|$ is large, the following inequality holds:

$$w_*(e) \geq w_0 := 2\sqrt{\liminf_{|x| \rightarrow +\infty} \inf_{t \in \mathbb{R}^+} \gamma(t, x) f'_u(t, x, 0)}, \quad (5)$$

where $\gamma(t, x)$ is the smallest eigenvalue of the matrix $A(t, x)$. We also established upper estimates on $w^*(e)$, which ensure that $\sup_{e \in \mathbb{S}^{N-1}} w^*(e) < +\infty$, under mild hypotheses on A , q and f .

We point out a corollary of this result. Assume that $q \equiv 0$ and

$$f(t, x, s) = (b_0 - b(x))s(1 - s)$$

with $b_0 > 0, b \geq 0$ and $b = b(x)$ as well as $A(x) - I_N$ are smooth compactly supported perturbations of the homogeneous equation. Then the result of [10] gives $w_*(e) \geq w_0 = 2\sqrt{b_0}$. It is also easy to check that $w^*(e) \leq 2\sqrt{b_0}$ since $f(t, x, s) \leq b_0s(1 - s)$. Thus, in this case

$$w^*(e) = w_*(e) = 2\sqrt{b_0}.$$

This result was also derived by Kong and Shen in [43], who considered other types of dispersion rules as well. This simple observation shows that, in a sense, only what happens at infinity plays a role in the computation of $w^*(e)$ and $w_*(e)$.

On the other hand, when the coefficients are space-time periodic, the expansion set could be characterized through periodic principal eigenvalues [10, 31, 75]. We will recall these results in details in Section 3.2 below and show that it could be recovered as corollaries of our main result. In this framework, estimate (5) is not optimal in general: one needs to take into account the whole structure of equation (2) through the periodic principal eigenvalues of the linearized equation in the neighbourhood of $u = 0$ to get an accurate result.

Summarizing the indications from periodic and compactly supported heterogeneities, to estimate $w^*(e)$ and $w_*(e)$, we see that we need to take into account:

- the behaviour of the operator when $|t| \rightarrow +\infty$ and $|x| \rightarrow +\infty$, and
- some notion of “principal eigenvalue” of the linearized parabolic operator near $u = 0$.

¹Actually, the result we obtained in [10] is a little more accurate and the hypotheses are somewhat more general, we refer the reader to [10] for the precise assumptions.

Therefore, we are led to extend the notion of principal eigenvalues to linear parabolic operators in unbounded domains. We will define these generalized principal eigenvalues through the existence of sub or supersolutions of the linear equation (see the definitions in Section 1.3 below). This definition is similar, but different from, the definition of the generalized principal eigenvalue of an elliptic operator introduced by Berestycki, Nirenberg and Varadhan [17] for bounded domains and extended to unbounded ones by Berestycki, Hamel and Rossi [15]. Some important properties of classical principal eigenvalues are not satisfied by generalized principal eigenvalues and thus the classical techniques that have been used to prove spreading properties in periodic media in [10, 30, 31, 75] are no longer available here. This is why we use homogenization techniques. In Section 5, we describe the link between homogenization problems and asymptotic spreading.

1.2 Notations and hypotheses

We will use the following notations in the whole paper. We denote the Euclidian norm in \mathbb{R}^N by $|\cdot|$, that is, for all $x \in \mathbb{R}^N$, $|x|^2 := \sum_{i=1}^N x_i^2$. The set $\mathcal{C}(\mathbb{R} \times \mathbb{R}^N)$ is the set of the continuous functions over $\mathbb{R} \times \mathbb{R}^N$ equipped with the topology of locally uniform convergence. For all $\delta \in (0, 1)$, the set $\mathcal{C}_{loc}^{\delta/2, \delta}(\mathbb{R} \times \mathbb{R}^N)$ is the set of functions g such that for all compact set $K \subset \mathbb{R} \times \mathbb{R}^N$, there exists a constant $C = C(g, K) > 0$ such that

$$\forall (t, x) \in K, (s, y) \in K, \quad |g(s, y) - g(t, x)| \leq C(|s - t|^{\delta/2} + |y - x|^\delta).$$

We shall require some regularity assumptions on f, A, q throughout the paper. First, we assume that A, q and $f(\cdot, \cdot, s)$ are uniformly continuous and uniformly bounded with respect to $(t, x) \in \mathbb{R} \times \mathbb{R}^N$, uniformly with respect to $s \in [0, 1]$. The function $f : \mathbb{R} \times \mathbb{R}^N \times [0, 1] \rightarrow \mathbb{R}$ is assumed to be of class $\mathcal{C}_{loc}^{\delta/2, \delta}(\mathbb{R} \times \mathbb{R}^N)$ in (t, x) , locally in s , for a given $0 < \delta < 1$. We also assume that f is locally Lipschitz-continuous in s and of class $\mathcal{C}^{1+\gamma}$ in s for $s \in [0, \beta]$ uniformly with respect to $(t, x) \in \mathbb{R} \times \mathbb{R}^N$ with $\beta > 0$ and $0 < \gamma < 1$. We assume that for all $(t, x) \in \mathbb{R} \times \mathbb{R}^N$:

$$f(t, x, 0) = f(t, x, 1) = 0 \quad \text{and} \quad \inf_{(t, x) \in \mathbb{R} \times \mathbb{R}^N} f(t, x, s) > 0 \text{ if } s \in (0, 1), \quad (6)$$

and that f is of KPP type, that is,

$$f(t, x, s) \leq f'_u(t, x, 0)s \quad \text{for all } (t, x, s) \in \mathbb{R} \times \mathbb{R}^N \times [0, 1]. \quad (7)$$

The matrix field $A = (a_{i,j})_{i,j} : \mathbb{R} \times \mathbb{R}^N \rightarrow S_N(\mathbb{R})$ belongs to $\mathcal{C}_{loc}^{\delta/2, \delta}(\mathbb{R} \times \mathbb{R}^N)$. We assume furthermore that A is a uniformly elliptic and continuous matrix field: there exist some positive constants γ and Γ such that for all $\xi \in \mathbb{R}^N$, $(t, x) \in \mathbb{R} \times \mathbb{R}^N$, one has:

$$\gamma|\xi|^2 \leq \sum_{1 \leq i, j \leq N} a_{i,j}(t, x)\xi_i\xi_j \leq \Gamma|\xi|^2. \quad (8)$$

The drift term $q : \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}^N$ is in $\mathcal{C}_{loc}^{\delta/2, \delta}(\mathbb{R} \times \mathbb{R}^N)$ and we assume that it is not too large at infinity, in the following sense:

$$\sup_{R > 0} \inf_{t > R, |x| > R} \left(4f'_u(t, x, 0) \min_{e \in \mathbb{S}^{N-1}} (eA(t, x)e) - |q(t, x) + \nabla \cdot A(t, x)|^2 \right) > 0. \quad (9)$$

It has been proved in [15, 10] that this hypothesis, together with (6), implies that any solution u of (2) associated with a non-null initial datum u_0 such that $0 \leq u_0 \leq 1$ satisfies $\lim_{t \rightarrow +\infty} u(t, x) = 1$ locally in $x \in \mathbb{R}^N$.

In order to sum up the heuristical meaning of these hypotheses:

- we consider smooth coefficients and the diffusion term is elliptic (8),
- hypotheses (6) and (9) mean that 0 and 1 are two steady states and that 1 is globally attractive (and thus 0 is unstable),
- the nonlinearity is of KPP-type (7): it is below its tangent at $u = 0$.

A typical equation satisfying our hypotheses is:

$$\partial_t u = \nabla \cdot (A(t, x) \nabla u) + c(t, x) u(1 - u) \quad \text{in } (0, \infty) \times \mathbb{R}^N,$$

where A is an elliptic matrix field and c , A and ∇A are uniformly positive, bounded and uniformly continuous with respect to (t, x) .

Lastly, let us mention the case where one considers two time global heterogeneous solutions of (2), $p_- = p_-(t, x)$ and $p_+ = p_+(t, x)$ instead of 0 and 1. Then as soon as $\inf_{(t, x) \in \mathbb{R} \times \mathbb{R}^N} (p_+ - p_-)(t, x) > 0$ and $p_+ - p_-$ is bounded, one could perform the change of variables $\tilde{u}(t, x) = (u(t, x) - p_-(t, x)) / (p_+(t, x) - p_-(t, x))$ in order to turn (2) into an equation with steady states 0 and 1. Thus there is no loss of generality in assuming $p_- \equiv 0$ and $p_+ \equiv 1$ as soon as $\inf_{(t, x) \in \mathbb{R} \times \mathbb{R}^N} (p_+ - p_-)(t, x) > 0$ and $p_+ - p_-$ is bounded.

1.3 The main tool: generalized principal eigenvalues

In this Section we define the notion of generalized principal eigenvalues that will be needed in the statement of spreading properties. Consider the parabolic operator defined for all $\phi \in \mathcal{C}^{1,2}(\mathbb{R} \times \mathbb{R}^N)$ by

$$\begin{aligned} \mathcal{L}\phi &= -\partial_t \phi + a_{i,j}(t, x) \partial_{ij} \phi + q_i(t, x) \partial_i \phi + f'_u(t, x, 0) \phi, \\ &= -\partial_t \phi + \text{tr}(A(t, x) \nabla^2 \phi) + q(t, x) \cdot \nabla \phi + f'_u(t, x, 0) \phi. \end{aligned}$$

Definition 1.1 *The generalized principal eigenvalues associated with operator \mathcal{L} in a smooth open set $Q \subset \mathbb{R} \times \mathbb{R}^N$ are:*

$$\underline{\lambda}_1(\mathcal{L}, Q) := \sup\{\lambda \mid \exists \phi \in \mathcal{C}^{1,2}(Q) \cap W^{1,\infty}(Q), \inf_Q \phi > 0 \text{ and } \mathcal{L}\phi \geq \lambda \phi \text{ in } Q\}. \quad (10)$$

$$\overline{\lambda}_1(\mathcal{L}, Q) := \inf\{\lambda \mid \exists \phi \in \mathcal{C}^{1,2}(Q) \cap W^{1,\infty}(Q), \inf_Q \phi > 0 \text{ and } \mathcal{L}\phi \leq \lambda \phi \text{ in } Q\}. \quad (11)$$

Actually, this definition is the first instance where generalized principal eigenvalues are defined for linear parabolic operators with general space-time heterogeneous coefficients.

For elliptic operators, similar quantities have been introduced by Berestycki, Nirenberg and Varadhan [17] for bounded domains with a non-smooth boundary and by Berestycki, Hamel and Rossi in [15] in unbounded domains (see also [20]). These quantities are involved

in the statement of many properties of parabolic and elliptic equations in unbounded domains, such as maximum principles, existence and uniqueness results. The main difference with [15, 17, 20] is that here we both impose $\inf_Q \phi > 0$ and $\phi \in W^{1,\infty}(Q)$. As already observed in [16, 20], the conditions we require on the test-functions in the definitions of generalized principal eigenvalues are very important and might give very different quantities.

In our previous work [16] dealing with dimension 1, we required different conditions on the test-functions. Namely, we just imposed $\lim_{x \rightarrow +\infty} \frac{1}{x} \ln \phi(x) = 0$ instead of the boundedness and the uniform positivity of ϕ . This milder condition enabled us to prove that $\underline{\lambda}_1 = \overline{\lambda}_1$ almost surely when the coefficients are random stationary ergodic in $x \in \mathbb{R}$. In the present paper, we explain after the statement of Proposition 6.1 below what was the difficulty we were not able to overcome in order to consider such mild conditions on the test-functions. Indeed, we had to require the test-functions ϕ involved in the definitions of the generalized principal eigenvalues to be bounded and uniformly positive, and we cannot hope to prove that the two generalized principal eigenvalues are equal in multidimensional random stationary ergodic media under such conditions on the test-functions. The expected asymptotic behaviour for test-functions in such media is the subexponential, but unbounded, growth.

We will prove in Section 6 several properties of these generalized principal eigenvalues. If the operator \mathcal{L} admits a classical eigenvalue associated with an eigenfunction lying in the appropriate class of test-functions, that is, if there exist $\lambda \in \mathbb{R}$ and $\phi \in \mathcal{C}^{1,2}(Q) \cap W^{1,\infty}(Q)$, with $\inf_Q \phi > 0$, such that $\mathcal{L}\phi = \lambda\phi$ over Q , where Q is an open set containing balls of arbitrary radii, then $\underline{\lambda}_1(\mathcal{L}, Q) = \overline{\lambda}_1(\mathcal{L}, Q) = \lambda$. In other words, if there exists a classical eigenvalue, then the two generalized eigenvalues equal this classical eigenvalue. This ensures that our generalization is meaningful. We will also prove that when the coefficients are almost periodic in (t, x) , then $\underline{\lambda}_1 = \overline{\lambda}_1$, although almost periodic operators do not always admit a classical eigenvalue. When the coefficients do not depend on space, it is possible to compute explicitly these quantities. Lastly, we give, in a general framework, some comparison and continuity results for $\underline{\lambda}_1$ and $\overline{\lambda}_1$.

1.4 Statement of the main result

We are now in position to state spreading properties for fully general heterogeneous coefficients, only satisfying boundedness and uniform continuity assumptions (see Section 1.2). In such media, we know from earlier works [10] on compactly supported heterogeneities that only what happens when t and x are large should play a role in the construction of $\underline{w}(e)$ and $\overline{w}(e)$. In dimension 1, we thus only considered the generalized eigenvalues in the half-spaces (R, ∞) , with R large [16]. In multi-dimensional media, we need to take into account the direction of the propagation and the situation becomes much more involved. We will indeed restrict ourselves to the cones of angle α in the direction of propagation e and to $t > R$ and $|x| > R$, where α will be small and R will be large:

$$C_{R,\alpha}(e) := \left\{ (t, x) \in \mathbb{R} \times \mathbb{R}^N, \quad t > R, \quad |x| > R, \quad \left| \frac{x}{|x|} - e \right| < \alpha \right\}. \quad (12)$$

Let us introduce the operators L_p associated with exponential solutions of the linearized

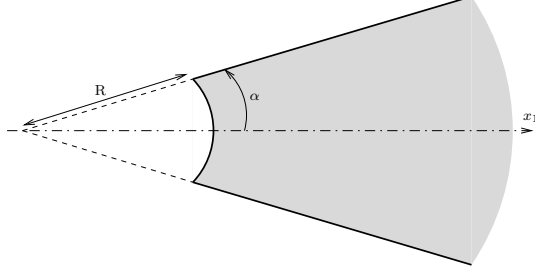


Figure 1: The projection of the set $C_{R,\alpha}(e_1)$ on the x -plane.

equation near $u \equiv 0$, defined for all $p \in \mathbb{R}^N$ and $\phi \in \mathcal{C}^{1,2}(\mathbb{R} \times \mathbb{R}^N)$ by $L_p \phi := e^{-p \cdot x} \mathcal{L}(e^{p \cdot x} \phi)$. More explicitly:

$$L_p \phi := -\partial_t \phi + \text{tr}(A(t, x) \nabla^2 \phi) + (q(t, x) + 2A(t, x)p) \cdot \nabla \phi + (f'_u(t, x, 0) + p \cdot q(t, x) + pA(t, x)p) \phi. \quad (13)$$

For all $p \in \mathbb{R}^N$ and $e \in \mathbb{S}^{N-1}$, we let

$$\overline{H}(e, p) := \inf_{R>0, \alpha \in (0,1)} \overline{\lambda}_1(L_p, C_{R,\alpha}(e)) \text{ and } \underline{H}(e, p) := \sup_{R>0, \alpha \in (0,1)} \underline{\lambda}_1(L_p, C_{R,\alpha}(e)). \quad (14)$$

It is easy to see that $\overline{\lambda}_1(L_p, C_{R,\alpha}(e))$ is nonincreasing in R and nondecreasing in α and that $\underline{\lambda}_1(L_p, C_{R,\alpha}(e))$ is nondecreasing in R and nonincreasing in α . Thus, the infimum and the supremum in (14) can be replaced by limits as $R \rightarrow +\infty$ and $\alpha \rightarrow 0$.

The properties of these Hamiltonians are given in the following Proposition:

Proposition 1.2 *1. The functions $p \rightarrow \overline{H}(e, p)$ and $p \rightarrow \underline{H}(e, p)$ are locally Lipschitz-continuous, uniformly with respect to $e \in \mathbb{S}^{N-1}$, and $p \mapsto \overline{H}(e, p)$ is convex for all $e \in \mathbb{S}^{N-1}$.*

2. For all $p \in \mathbb{R}^N$, $e \mapsto \underline{H}(e, p)$ is lower semicontinuous and $e \mapsto \overline{H}(e, p)$ is upper semicontinuous.

3. There exist $C \geq c > 0$ such that for all $(e, p) \in \mathbb{S}^{N-1} \times \mathbb{R}^N$:

$$c(1 + |p|^2) \leq \underline{H}(e, p) \leq \overline{H}(e, p) \leq C(1 + |p|^2).$$

We underline that the Hamiltonians \underline{H} and \overline{H} are not continuous with respect to e in general (see the example of Proposition 2.8 below). This is the source of serious difficulties.

Using these Hamiltonians, we will now define two functions from which we derive the expansion sets. Define the convex conjugates with respect to p :

$$\underline{H}^*(e, q) := \sup_{p \in \mathbb{R}^N} (p \cdot q - \underline{H}(e, p)) \quad \text{and} \quad \overline{H}^*(e, q) := \sup_{p \in \mathbb{R}^N} (p \cdot q - \overline{H}(e, p)),$$

which are well-defined thanks to Proposition 1.2. Let

$$\begin{aligned} \underline{U}(x) &:= \inf \max_{t \in [0,1]} \left\{ \int_t^1 \underline{H}^* \left(\frac{\gamma(s)}{|\gamma(s)|}, -\gamma'(s) \right) ds, \quad \gamma \in H^1([0,1]), \gamma(0) = 0, \gamma(1) = x, \right. \\ &\quad \left. \forall s \in (0,1), \gamma(s) \neq 0 \right\} \\ \overline{U}(x) &:= \inf \max_{t \in [0,1]} \left\{ \int_t^1 \overline{H}^* \left(\frac{\gamma(s)}{|\gamma(s)|}, -\gamma'(s) \right) ds, \quad \gamma \in H^1([0,1]), \gamma(0) = 0, \gamma(1) = x, \right. \\ &\quad \left. \forall s \in (0,1), \gamma(s) \neq 0 \right\}. \end{aligned} \tag{15}$$

We will show in Lemma 7.7 below that \overline{U} is indeed a minimum, in other words, for all x , there exists an admissible path γ from 0 to x minimizing the maximum over $t \in [0,1]$ of the integral.

We define our expansion sets in general heterogeneous media as

$$\underline{\mathcal{S}} := \text{cl}\{\underline{U} = 0\} \quad \text{and} \quad \overline{\mathcal{S}} := \{\overline{U} = 0\}. \tag{16}$$

The reader might distinguish here representations formulas for the solutions of Hamilton-Jacobi equations. Indeed, the sets $\underline{\mathcal{S}}$ and $\overline{\mathcal{S}}$ are related to the zero sets of the solutions of such equations. Such representations formulas are well-known for Hamilton-Jacobi equations with continuous coefficients (see for example [26, 51]). This link will be described in Section 7 below. We will make use of these formulas in order to derive properties of the expansion sets.

We are now in position to state our main result.

Theorem 1 *Take u_0 a measurable and compactly supported function such that $0 \leq u_0 \leq 1$ and $u_0 \not\equiv 0$ and let u the solution of the associated Cauchy problem (2). One has*

$$\begin{cases} \text{for all compact set } K \subset \text{int}\underline{\mathcal{S}}, & \lim_{t \rightarrow +\infty} \left\{ \sup_{x \in tK} |u(t, x) - 1| \right\} = 0, \\ \text{for all closed set } F \subset \mathbb{R}^N \setminus \overline{\mathcal{S}}, & \lim_{t \rightarrow +\infty} \left\{ \sup_{x \in tF} |u(t, x)| \right\} = 0. \end{cases} \tag{17}$$

In order to state this result in terms of speeds, define for all $e \in \mathbb{S}^{N-1}$:

$$\underline{w}(e) = \sup\{w > 0, we \in \underline{\mathcal{S}}\} \quad \text{and} \quad \overline{w}(e) = \sup\{w > 0, we \in \overline{\mathcal{S}}\}. \tag{18}$$

Then it follows from Theorem 1 that

$$\underline{w}(e) \leq w_*(e) \leq w^*(e) \leq \overline{w}(e).$$

In dimension 1, one could check that the path γ involved in the definition of \overline{U} is necessarily $\gamma(s) = sx$. We thus recover the results of our earlier paper [16]: $\underline{w}(e_1) = \min_{p>0} \underline{H}(e_1, -p)/p$ and $\overline{w}(e_1) = \min_{p>0} \overline{H}(e_1, -p)/p$ in dimension 1. This is quite similar to the so-called Wulff-type characterization (19), where the expansion set could be written as the polar set of the eigenvalues. We will indeed prove that such a Wulff-type characterization holds for recurrent media (which include periodic and almost periodic media).

Such a characterization could not hold for general heterogeneous multi-dimensional equations. Indeed, in multidimensional media, the population might propagate faster by changing its direction of propagation at some point, that is, the minimizing path γ in the definition of \overline{U} is not necessarily a line. Several examples will be provided in Section 2.6. Hence, the integral characterizations (15) are much more accurate than Wulff-type ones since they enable multidimensional propagation strategies for the population.

1.5 Geometry of the expansion sets

When the expansion set is of Wulff-type (19), it immediately follows from this characterization that it is convex. In more general frameworks, the convexity of the expansion sets is a difficult problem. Indeed, the expansion sets could be non-convex, as shown in Proposition 2.10. However, when $\underline{\mathcal{S}} = \overline{\mathcal{S}}$ and the Hamiltonian \underline{H} is assumed to be quasiconcave w.r.t $x \in \mathbb{R}^N$, then the expansion set is convex.

Proposition 1.3 *Assume that $\underline{\mathcal{S}} = \overline{\mathcal{S}}$ and that the function $x \in \mathbb{R}^N \setminus \{0\} \mapsto \underline{H}(x/|x|, p)$, extended to 0 by $\underline{H}(0, p) := \sup_{e \in \mathbb{S}^{N-1}} \underline{H}(e, p)$, is quasiconcave over \mathbb{R}^N for all $p \in \mathbb{R}^N$. Then the set $\overline{\mathcal{S}} = \underline{\mathcal{S}}$ is convex*

Here, a function $f : \mathbb{R}^N \rightarrow \mathbb{R}$ is said to be quasiconcave if $\{f \geq \alpha\}$ is a convex set for all $\alpha \in \mathbb{R}$.

This Proposition is certainly not optimal: one could construct Hamiltonians that are not quasiconcave which give rise to convex expansion sets, as in Proposition 2.10 below. However, we believe that it is optimal if one does not require any further conditions on the coefficients, such as comparison between the Hamiltonians in their different level sets.

If \underline{H} is concave with respect to x , then we are led to a Hamilton-Jacobi equation with a Hamiltonian which is concave in x . It is well-known that for such equations, the solutions associated with concave initial data are concave with respect to x [1, 35]. However, as the function a_∞ is clearly 1-homogeneous with respect to x , if it were concave then it would be constant. Moreover, we will exhibit several examples with discontinuous Hamiltonians, for which the concavity is of course excluded. This is why the quasiconcavity hypothesis is relevant for our problem.

The only works we know on Hamilton-Jacobi equations that are quasiconcave are [36, 37]. In these papers, Imbert and Monneau considered Hamiltonians that are quasiconcave with respect to p , not x , and thus the issues they faced are different from ours.

Without any quasiconcavity assumption on the Hamiltonians, one can still prove that the expansion sets are star-shaped and compact.

Proposition 1.4 *The sets $\underline{\mathcal{S}}$ and $\overline{\mathcal{S}}$ are compact, star-shaped with respect to 0, and contain an open ball centered at 0.*

2 Applications

2.1 Recurrent media

When the coefficients are recurrent, our definition of expansion sets simplifies to a Wulff-type construction, as in periodic media. However, in some situations exact spreading speeds might not exist and $\underline{\mathcal{S}} \neq \overline{\mathcal{S}}$.

Definition 2.1 *A uniformly continuous and bounded function $g : \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}$ is recurrent with respect to $(t, x) \in \mathbb{R} \times \mathbb{R}^N$ if for any sequence $(t_n, x_n)_{n \in \mathbb{N}}$ in $\mathbb{R} \times \mathbb{R}^N$ such that*

$g^*(t, x) = \lim_{n \rightarrow +\infty} g(t_n + t, x_n + x)$ exists locally uniformly in $(t, x) \in \mathbb{R} \times \mathbb{R}^N$, there exists a sequence $(s_n, y_n)_{n \in \mathbb{N}}$ in $\mathbb{R} \times \mathbb{R}^N$ such that $\lim_{n \rightarrow +\infty} g^*(t - s_n, x - y_n) = g(t, x)$ locally uniformly in $(t, x) \in \mathbb{R} \times \mathbb{R}^N$.

The heuristic meaning of this definition is that the patterns of the heterogeneities repeat at infinity. It is easy to check that homogeneous, periodic and almost periodic functions are recurrent. We thus expect similar phenomena as in periodic media to arise, even if the recurrence property is much milder than periodicity. Indeed, some functions might be recurrent without being almost periodic, such as the function (see [74])

$$g(x) = \frac{\sin t + \sin \sqrt{2}t}{|1 + e^{it} + e^{i\sqrt{2}t}|}.$$

Proposition 2.2 *Assume that A, q and $f'_u(\cdot, \cdot, 0)$ are recurrent with respect to $(t, x) \in \mathbb{R} \times \mathbb{R}^N$. Then*

$$\underline{\mathcal{S}} = \{x, \forall p \in \mathbb{R}^N, \underline{\lambda}_1(L_{-p}, \mathbb{R} \times \mathbb{R}^N) \geq p \cdot x\} \quad \text{and} \quad \overline{\mathcal{S}} = \{x, \forall p \in \mathbb{R}^N, \overline{\lambda}_1(L_{-p}, \mathbb{R} \times \mathbb{R}^N) \geq p \cdot x\}. \quad (19)$$

Note that such a Wulff-type characterization of the expansion sets immediately implies for all $e \in \mathbb{S}^{N-1}$:

$$\underline{w}(e) := \min_{p \cdot e > 0} \frac{\underline{\lambda}_1(L_{-p}, \mathbb{R} \times \mathbb{R}^N)}{p \cdot e} \quad \text{and} \quad \overline{w}(e) := \min_{p \cdot e > 0} \frac{\overline{\lambda}_1(L_{-p}, \mathbb{R} \times \mathbb{R}^N)}{p \cdot e}, \quad (20)$$

that is:

$$\forall w \in [0, \underline{w}(e)), \quad \lim_{t \rightarrow +\infty} u(t, x + wte) = 1 \quad \text{and} \quad \forall w > \overline{w}(e), \quad \lim_{t \rightarrow +\infty} u(t, x + wte) = 0,$$

locally uniformly with respect to $x \in \mathbb{R}^N$. Hence, this result exactly means that the transition between 0 and 1, that is, the level sets of $u(t, \cdot)$ are contained in $[\underline{w}(e)t, \overline{w}(e)t]$ along direction e at sufficiently large time t . Such a characterization of the spreading speeds is very close to the one holding in periodic media (see (32) below).

We have constructed the two expansion sets $\underline{\mathcal{S}}$ and $\overline{\mathcal{S}}$ as precisely as possible. However, these two sets might be different, that is, there does not necessarily exist an exact spreading speed in recurrent media. For instance, in Example 2 below we exhibit a situation where the advection term is recurrent with respect to time and for which there exists a range of speeds (w_*, w^*) such that for all $w \in (w_*, w^*)$, if u is defined as in Theorem 2.2, then for all $e \in \mathbb{S}^{N-1}$, the ω -limit set of the function $t \mapsto u(t, wte)$ is the full interval $[0, 1]$. From this one sees that one cannot expect to describe the invasion by a single expansion set, hence the introduction here of two expansion sets $\underline{\mathcal{S}}$ and $\overline{\mathcal{S}}$.

2.2 Almost periodic media

An important class of recurrent coefficients is that of almost periodic functions, for which we will show that $\underline{\mathcal{S}} = \overline{\mathcal{S}}$. We will use Bochner's definition of almost periodic functions:

Definition 2.3 [21] *A function $g : \mathbb{R} \times \mathbb{R}^N \rightarrow \mathbb{R}$ is almost periodic with respect to $(t, x) \in \mathbb{R} \times \mathbb{R}^N$ if from any sequence $(t_n, x_n)_{n \in \mathbb{N}}$ in $\mathbb{R} \times \mathbb{R}^N$ one can extract a subsequence $(t_{n_k}, x_{n_k})_{k \in \mathbb{N}}$ such that $g(t_{n_k} + t, x_{n_k} + x)$ converges uniformly in $(t, x) \in \mathbb{R} \times \mathbb{R}^N$.*

Theorem 2 *Assume that A, q and $f'_u(\cdot, \cdot, 0)$ are almost periodic with respect to $(t, x) \in \mathbb{R} \times \mathbb{R}^N$. Then $\underline{\mathcal{L}} = \overline{\mathcal{L}}$ and*

$$\overline{w}(e) = \underline{w}(e) = \min_{p \cdot e > 0} \frac{\overline{\lambda}_1(L_{-p}, \mathbb{R} \times \mathbb{R}^N)}{p \cdot e} = \min_{p \cdot e > 0} \frac{\lambda_1(L_{-p}, \mathbb{R} \times \mathbb{R}^N)}{p \cdot e}. \quad (21)$$

This Theorem is an immediate corollary of Theorem 2.2 and the following result, which is new and of independent interest. We will thus leave the proof of Theorem 2 to the reader.

Theorem 3 *Assume that A, q and c are almost periodic, where $c \in \mathcal{C}_{loc}^{\delta/2, \delta}(\mathbb{R} \times \mathbb{R}^N)$ is a given uniformly continuous function. Let $\mathcal{L} = -\partial_t + \text{tr}(A\nabla^2) + q \cdot \nabla + c$. Then one has $\overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N) = \underline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N)$.*

This result is derived through exactly the same arguments as in the proof of Theorem 2.4 of our earlier one-dimensional paper [16]. We will thus omit its proof.

It is known that almost periodic media could always be viewed as random stationary ergodic ones (see [63]). However, it is not clear how to recover spreading properties for the original set of coefficients (A, q, f) through this observation, as already explained in [16]. Moreover, the characterization (21) we derive in the present paper is very different from the characterizations of the spreading speeds in random stationary ergodic media, which involves Lyapounov exponents (see [60] for instance). Lastly, as far as we know, in multi-dimensional media, spreading properties have only been derived for random stationary ergodic advection terms (and homogeneous reaction terms) by Nolen and Xin in [60], and serious difficulties arise when the reaction term is heterogeneous.

Let us also mention here the works of Shen, who proved these spreading properties in the particular case $q \equiv 0$, $A = A(x)$ is periodic in x and f is limit periodic in t and periodic in x (Theorem 4.1 in [70]).

2.3 Asymptotically almost periodic media

If $A \equiv I_N$, $q \equiv 0$ and $f'_u(x, 0) = f_0 + g(t, x)$, where g is a compactly supported and continuous function, then the same arguments as in Section II.D.3 of [16] show that $\underline{\lambda}_1(L_p, C_{R, \alpha}) = \overline{\lambda}_1(L_p, C_{R, \alpha}) = |p|^2 + f_0$ for all α when R is large enough. Hence $\underline{H}(e, p) = \overline{H}(e, p) = |p|^2 + f_0$ and

$$\forall e \in \mathbb{S}^{N-1}, \quad \underline{w}(e) = \overline{w}(e) = w_*(e) = w^*(e) = 2\sqrt{f_0}.$$

This is consistent with the result we derived from [10] in the Introduction, and even slightly more general since we make no negativity assumption on b .

This result can indeed be generalized to the case where the coefficients converge to almost periodic functions at infinity thanks to Theorem 1.

Proposition 2.4 *Assume that there exist space-time almost periodic functions A^* , q^* and c^* such that*

$$\lim_{R \rightarrow +\infty} \sup_{t \geq R, |x| \geq R} (|A(t, x) - A^*(t, x)| + |q(t, x) - q^*(t, x)| + |f'_u(t, x, 0) - c^*(t, x)|) = 0. \quad (22)$$

Then $\underline{H}(e, p) = \overline{H}(e, p) = \overline{\lambda}_1(L_p^*, \mathbb{R} \times \mathbb{R}^N)$ for all $p \in \mathbb{R}^N$ and

$$\underline{w}(e) = \overline{w}(e) = \min_{p \cdot e > 0} \frac{\overline{\lambda}_1(L_{-p}^*, \mathbb{R} \times \mathbb{R}^N)}{p \cdot e} = \min_{p \cdot e > 0} \frac{\lambda_1(L_{-p}^*, \mathbb{R} \times \mathbb{R}^N)}{p \cdot e}. \quad (23)$$

where $\mathcal{L}^* = -\partial_t + \text{tr}(A^*(t, x)\nabla^2) + q^*(t, x) \cdot \nabla + c^*(t, x)$ and $L_p^* \phi = e^{-p \cdot x} \mathcal{L}^*(e^{p \cdot x} \phi)$.

The proof of this Proposition is similar to that of Proposition 2.6 of our previous work [16]. We will thus omit its proof.

2.4 Radially periodic media

We now consider coefficients that are periodic with respect to the radial coordinate $r = |x|$. As far as we know, this class of heterogeneity has never been investigated before.

Proposition 2.5 *Assume that one can write*

$$A(t, x) = a_{per}(|x|)I_N, \quad q(t, x) = 0 \quad \text{and} \quad f'_u(t, x, 0) = c_{per}(|x|)$$

where a_{per} and c_{per} are periodic with respect to $r = |x|$: there exists $L > 0$ such that for all $r \in (0, \infty)$:

$$a_{per}(r + L) = a_{per}(r) \quad \text{and} \quad c_{per}(r + L) = c_{per}(r).$$

For all $p \in \mathbb{R}$, let:

$$L_p^{per} \phi := a_{per}(r)\phi'' + 2pa_{per}(r)\phi' + (p^2 a_{per}(r) + c_{per}(r))\phi$$

and $\lambda_1^{per}(L_p^{per})$ the periodic principal eigenvalue associated with this operator.

Then $\underline{w}(e)$ and $\overline{w}(e)$ do not depend on e and

$$\underline{w}(e) = \overline{w}(e) = \min_{p > 0} \frac{\lambda_1^{per}(L_{-p}^{per})}{p}.$$

The proof of this result is non-trivial since classical eigenvalues do not exist in this framework. Hence, one more time the notions of generalized principal eigenvalues will be useful. Moreover, the fact that only the heterogeneity of the coefficients in the truncated cones $C_{R,\alpha}(e)$ matters in the computation of these eigenvalues will also be needed.

2.5 Space independent media

When the coefficients only depend on t , the formulas for $\bar{w}(e)$ and $\underline{w}(e)$ are simpler. For example, if the coefficients are periodic in t , then the spreading speed is that associated with the average coefficients over the period. Our aim is to extend this property to general time-heterogeneous coefficients.

Proposition 2.6 *Assume that $A = I_N$, $q \equiv 0$ and $f'_u(\cdot, 0)$ do not depend on x . Then for all $e \in \mathbb{S}^{N-1}$,*

$$\underline{w}(e) = \liminf_{t \rightarrow +\infty} \inf_{s > 0} 2 \sqrt{\frac{1}{t} \int_s^{s+t} f'_u(s', 0) ds'} \quad (24)$$

$$\bar{w}(e) = \limsup_{t \rightarrow +\infty} \sup_{s > 0} 2 \sqrt{\frac{1}{t} \int_s^{s+t} f'_u(s', 0) ds'}. \quad (25)$$

The reader might easily check that the proof is also available when only q or A depends on t .

The existence of generalized transition fronts in such media has been proved, under similar hypotheses as in the present paper, by the second author and Rossi [56]. The speed of these fronts are determined through some upper and lower means of the coefficients that are very similar to the averaging involved in the definitions of $\underline{w}(e)$ and $\bar{w}(e)$.

When the coefficients are periodic in T , we recover that $\underline{w}(e) = \bar{w}(e)$ is the spreading speed associated with the averaged reaction term. For general time-heterogeneous coefficients, it is not always true that $\underline{w}(e) = \bar{w}(e)$. This is because one can consider several ways of averaging. Indeed, our result is not optimal and it might be due to our choice of averaging (see Section 4 below).

However, when the coefficients admits a uniform mean value over \mathbb{R} , then a variant of our result gives $\underline{w}(e) = \bar{w}(e)$ for all e . We can thus handle uniquely ergodic coefficients for example. No such result exists in the literature as far as we know.

Proposition 2.7 *Assume that A , q and f do not depend on x and that there exists $\langle A \rangle \in \mathcal{S}_N(\mathbb{R})$, $\langle q \rangle \in \mathbb{R}^N$ and $\langle c \rangle \in \mathbb{R}$ such that*

$$\lim_{t \rightarrow +\infty} \frac{1}{t} \int_a^{a+t} A(s) ds = \langle A \rangle, \quad \lim_{t \rightarrow +\infty} \frac{1}{t} \int_a^{a+t} q(s) ds = \langle q \rangle \quad \text{and} \quad \lim_{t \rightarrow +\infty} \frac{1}{t} \int_a^{a+t} f'_u(s, 0) ds = \langle c \rangle \quad (26)$$

uniformly with respect to $a > 0$. Then for all $e \in \mathbb{S}^{N-1}$,

$$w^*(e) = w_*(e) = \underline{w}(e) = \bar{w}(e) = 2\sqrt{e\langle A \rangle e\langle c \rangle} - \langle q \rangle.$$

2.6 Directionally homogeneous media

We investigate in this Section the case where the coefficients converge in radial segments of \mathbb{R}^2 . These types of heterogeneities give rise to very rich phenomena, such as non-convex expansion sets.

We start with the case where the diffusion term converges in the half-spaces $\{x_1 < 0\}$ and $\{x_1 > 0\}$

Proposition 2.8 *Assume that $N = 2$, $q \equiv 0$, f does not depend on (t, x) and $A(x_1, x_2) = a(x_1)I_2$ is a smooth function such that $\lim_{x_1 \rightarrow \pm\infty} a(x_1) = a_{\pm}$, with $a_+ > a_- > 0$. Then $\overline{\mathcal{S}} = \underline{\mathcal{S}}$ and this set is the convex envelope of*

$$\{x \in \mathbb{R}^2, |x| \leq 2\sqrt{f'(0)a_+}, x_1 \geq 0\} \cup \{x \in \mathbb{R}^2, |x| \leq 2\sqrt{f'(0)a_-}, x_1 \leq 0\}.$$

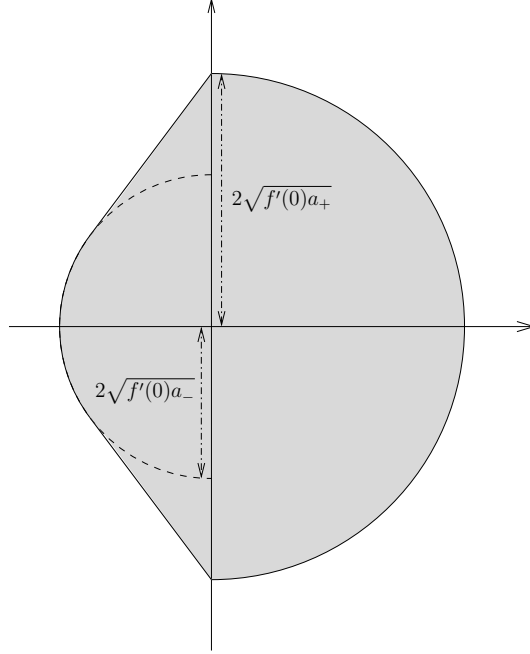


Figure 2: The expansion set $\overline{\mathcal{S}} = \underline{\mathcal{S}}$ given by Proposition 2.8 for $N = 2$.

It is easy to compute that

$$\overline{H}(e, p) = \underline{H}(e, p) = \begin{cases} a_+p^2 + f'(0) & \text{if } e_1 > 0, \\ a_-p^2 + f'(0) & \text{if } e_1 < 0. \end{cases}$$

Thus, when $e_1 < 0$ and $e_1 \neq -1$, the spreading speed $w^*(e) = w_*(e)$ is not equal to

$$v(e) = \min_{p \cdot e > 0} \frac{\overline{H}(e, -p)}{p \cdot e} = 2\sqrt{f'(0)a_-}$$

and the expansion set is not obtained through a Wulff-type construction like (19). In other words, the spreading speed in direction e does not only depend on what happens in direction e . Heuristically, in the present example, in order to go as far as possible during a given time t , an individual has to first go in direction e_2 at speed $2\sqrt{f'(0)a_+}$ and then to get into the left medium at speed $2\sqrt{f'(0)a_-}$. The notion hidden behind this heuristic remark is that of geodesics with respect to the riemannian metric associated with the speeds $2\sqrt{f'(0)a_+}$ and $2\sqrt{f'(0)a_-}$.

This shows that there is a strong link between geometric optics and reaction-diffusion equations, as already noticed by Freidlin [29, 30] and Evans and Souganidis [26]. Indeed, Freidlin investigated in [29] the asymptotic behaviour as $\varepsilon \rightarrow 0$ of the equation

$$\begin{cases} \partial_t v_\varepsilon = \varepsilon a(x) \Delta v_\varepsilon + \frac{1}{\varepsilon} f(v_\varepsilon) & \text{in } (0, \infty) \times \mathbb{R}^N, \\ v_\varepsilon(0, x) = v_0(x) & \text{for all } x \in \mathbb{R}^N, \end{cases} \quad (27)$$

where $(a_{ij})_{i,j}$ and f are smooth and v_0 is a compactly supported function which does not depend on ε . He proved that

$$\lim_{\varepsilon \rightarrow 0} v_\varepsilon(t, x) = \begin{cases} 1 & \text{if } V(t, x) > 0, \\ 0 & \text{if } V(t, x) < 0, \end{cases} \quad \text{locally in } (t, x) \in (0, \infty) \times \mathbb{R}^N, \quad (28)$$

where $V(t, x) = 4f'(0)t - d^2(x, G_0)/t$, G_0 is the support of v_0 and d is the riemannian metric associated with $dx_i dx_j / a(x)$ (we refer to (63) below for a precise definition of this metric). As we will see later along the proof of our main result, our problem is almost equivalent to (27), but with coefficients depending on ε : $a(x/\varepsilon)$ and $v_0(x/\varepsilon)$ instead of $a(x)$ and $v_0(x)$. Indeed, the particular dependence of the diffusion term in Proposition 2.8 yields that $a(x/\varepsilon)$ is close to a_+ if $x_1 > 0$ and to a_- if $x_1 < 0$. This shrunked diffusion term is discontinuous and, more important, the rescaled initial datum $v_0(x/\varepsilon)$ becomes very singular when $\varepsilon \rightarrow 0$, unlike the smooth one in Freidlin's problem (27). Thus we could not directly apply Freidlin's result. However, we will find at an intermediate step a characterization of the expansion set which is close to Freidlin's (28), which is not surprising. We will then explicitly compute the geodesics, which makes another difference with earlier papers on the link between geometric optics and Hamilton-Jacobi equations. Computing these geodesics, we will recover some Snell-Descartes law (see the Remark below the proof of Proposition 2.8).

In order to prove Theorem 1, we will determine the limit of the function $u_\varepsilon(t, x) = u(t/\varepsilon, x/\varepsilon)$, where u satisfies (2) (see below). The function u_ε satisfies an equation similar to (27) except that the initial datum $v_\varepsilon(x) = u_0(x/\varepsilon)$ depends on ε and that $a(x)$ is replaced by $a(x/\varepsilon)$. But the definition of a in Proposition 2.8 yields that $a(x/\varepsilon) - a(x) \rightarrow 0$ as $x_1 \rightarrow \pm\infty$. Hence, if a is very close to a step function $x \mapsto a_+ 1_{x_1 > 0} + a_- 1_{x_1 < 0}$, then u_ε and v_ε might be close for all $\varepsilon > 0$ and one could try to prove Proposition 2.8 using the same arguments as in [29].

However, there are several important differences between [29] and our approach. First, we use here a direct and general approach: Theorem 1 holds even when $a(x)$ and $a(x/\varepsilon)$ are not close (for example for periodic or almost periodic functions a). Next, the explicit computation of the riemannian metric associated with $dx_i dx_j / a(x)$ when a is a step function is completely new as far as we know.

Next, let consider the same framework but with f depending on x_1 instead of a .

Proposition 2.9 *Assume that $N = 2$, $q \equiv 0$, $A = I_2$ and $f(t, x, s) = c(x_1)s(1-s)$, where c is a smooth function such that $\lim_{x_1 \rightarrow \pm\infty} c(x_1) = \mu_\pm$, with $\mu_+ > \mu_- > 0$.*

Then $\mathcal{S} = \underline{\mathcal{S}}$ and this set is the convex envelope of

$$\{x \in \mathbb{R}^2, |x| \leq 2\sqrt{\mu_+}, x_1 \geq 0\} \cup \{x \in \mathbb{R}^2, |x| \leq 2\sqrt{\mu_-}, x_1 \leq 0\}.$$

Surprisingly, the functions \overline{U} and \underline{U} are quite different from the ones arising along the proof of Proposition 2.8. However, their level-sets $\overline{\mathcal{S}} = \{\overline{U} = 0\}$ and $\underline{\mathcal{S}} = \text{cl}\{\underline{U} = 0\}$ are very similar to that of Proposition 2.8 and we find the same type of picture as Figure 2.6.

If $A(t, x) = a(x_1)I_N$ and if there exist two periodic functions $x_1 \mapsto a_+(x_1)$ and $x_1 \mapsto a_-(x_1)$ such that $a(x_1) - a_{\pm}(x_1) \rightarrow 0$ as $x_1 \rightarrow \pm\infty$, then it does not seem possible to write the expansion set as the convex hull of two half-circles as in Proposition 2.8 holds in general. Indeed, the proof of Proposition 2.8 relies on the particular structure of the Hamiltons $\overline{H}(e, p)$ and $\underline{H}(e, p)$, which are quadratic polynomials with respect to p for all e .

We also mention here the recent work of Roquejoffre, Rossi and the first author [18] on a coupled reaction-diffusion modeling the diffusion of a species along a line. Computing their expansion set, the authors faced similar problems but found a picture quite different from Figure 2.6.

If a converges to a_- in a smaller part of \mathbb{R}^2 than a half-space, then the expansion set is not as in Proposition 2.8.

Proposition 2.10 *Assume that $N = 2$, $q \equiv 0$, f does not depend on (t, x) and $A(x) = a(x)I_2$ is a smooth function such that*

$$\lim_{x_1 \rightarrow +\infty} a(x_1, \alpha x_1) = \begin{cases} a_+ & \text{if } |\alpha| < r_0 \\ a_- & \text{if } |\alpha| > r_0 \end{cases}$$

where $a_+ > a_- > 0$ and $0 < r_0 < r := \sqrt{\frac{a_-}{a_+ - a_-}}$. Then $\overline{\mathcal{S}} = \underline{\mathcal{S}}$ and this set is:

$$\left\{ |x| < 2\sqrt{f'(0)a_+}, |x_2| \geq r_0 x_1 \right\} \cup \left\{ x_1 < \frac{1 - r_0 r}{r_0 + r} |x_2| + \frac{2\sqrt{f'(0)a_+(1 + r_0^2)}}{1 + r_0/r}, |x_2| \leq r_0 x_1 \right\}.$$

This expansion set is non-convex if $r_0 r < 1$, as displayed in the Figure illustrating Proposition 2.10.

This is the first time, as far as we know, that a reaction-diffusion giving rise to a non-convex expansion set is exhibited. Indeed, for all the classes of heterogeneities previously investigated in the literature, the expansion sets were characterized through a Wulff-type construction (34), which is clearly convex. Thus the investigation of more general types of heterogeneities was needed in order to find non-convex expansion sets.

As a conclusion, if $N = 2$, $q \equiv 0$, f does not depend on (t, x) and $A(x) = a(x)I_N$, where a converges to some limit function $a_{\infty}(x)$ in a finite number of radial segments, then Proposition 10.1 below yields that $\overline{\mathcal{S}} = \underline{\mathcal{S}}$. Hence, if in addition a_{∞} is assumed to be quasiconcave, then the reader can check that Proposition 1.3 yields that $\overline{\mathcal{S}}$ is convex. However, this result is not optimal since, for example, under the assumptions of Proposition 2.10, one would obtain the function $a_{\infty}(x) = a_+$ if $|x_2| > r_0 x_1$, $a_{\infty}(x) = a_+$ if $|x_2| < r_0 x_1$, which is not quasiconcave since $r_0 > 0$, however the expansion set is convex if $r_0 r \geq 1$.

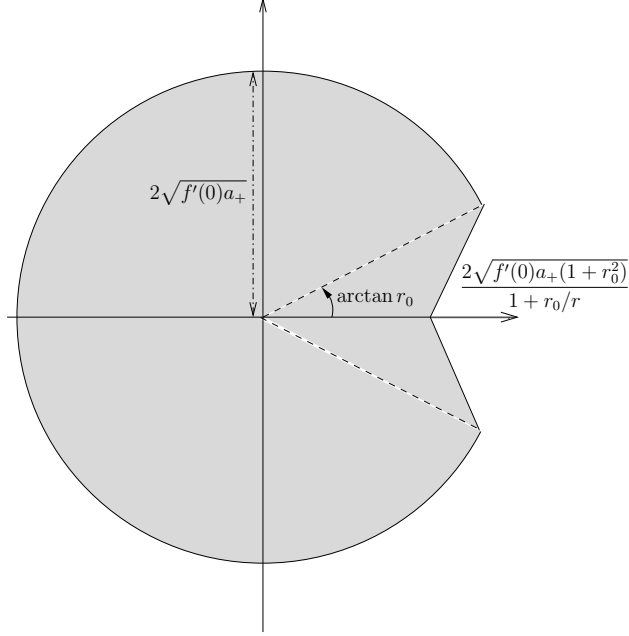


Figure 3: The non-convex expansion set $\bar{\mathcal{S}} = \underline{\mathcal{S}}$ given by Proposition 2.10.

3 Earlier works in the homogeneous, periodic and random stationary ergodic cases

We recall in this Section some earlier works and show that in homogeneous and periodic frameworks, these results could be recovered through Theorem 1. As we have already described in details how to carry out such a verification in dimension 1 (see Sections II.D.1 and 3 in [16]), we leave the proofs to the reader in the present article. We also mention the case of random stationary ergodic coefficients, for which the existence of an exact spreading speed has been proved in various particular contexts in earlier works, but for which it is not clear whether our method gives an optimal result or not in multi-dimensional media.

3.1 Homogeneous equation

Let first recall some well-known results in the case where the coefficients do not depend on (t, x) . In this case, equation (2) is indeed the classical homogeneous equation

$$\partial_t u - \Delta u = f(u), \tag{29}$$

where $f(0) = f(1) = 0$ and $f(s) > 0$ if $s \in (0, 1)$, which has been widely studied. When $\liminf_{s \rightarrow 0^+} f(s)/s^{1+2/N} > 0$, a classical result due to Aronson and Weinberger [2] yields that there exists $w^* > 0$ such that the solution u of the Cauchy problem associated with a given

non-null compactly supported initial datum satisfies

$$\begin{cases} \liminf_{t \rightarrow +\infty} \inf_{|x| \leq wt} u(t, x) = 1 & \text{if } 0 \leq w < w^*, \\ \lim_{t \rightarrow +\infty} \sup_{|x| \geq wt} u(t, x) = 0 & \text{if } w > w^*. \end{cases} \quad (30)$$

In other words $\underline{\mathcal{S}} = \overline{\mathcal{S}} = \{x, |x| \leq w^*\}$. Moreover, w^* is also characterized as the minimal speed of travelling fronts solutions, defined in [2, 42], and this speed is exactly $w^* = 2\sqrt{f'(0)}$ for KPP nonlinearities, that is, for nonlinearities f satisfying $f(s) \leq f'(0)s$ for all $s \geq 0$ (see [2]).

When the nonlinearity is of KPP type, these results could be derived from Theorem 1 and Proposition 2.2. Indeed, homogeneous coefficients are obviously recurrent and one has $\underline{\lambda}_1(L_p, \mathbb{R}^N) = \overline{\lambda}_1(L_p, \mathbb{R}^N) = f'(0) + |p|^2$. Hence, (19) reads $\underline{\mathcal{S}} = \overline{\mathcal{S}} = \{x, |x| \leq w^*\}$.

3.2 Periodic media

Let us consider the case where all the coefficients $a_{i,j}$, q_i and f are space-time periodic coefficients. A function $h = h(t, x)$ is called space-time periodic if there exist some positive constants T, L_1, \dots, L_N so that

$$h(t, x) = h(t, x + L_i \varepsilon_i) = h(t + T, x)$$

for all $(t, x) \in \mathbb{R} \times \mathbb{R}^N$, where $(\varepsilon_i)_i$ is a given orthonormal basis of \mathbb{R}^N . The periods T, L_1, \dots, L_N will be fixed in the sequel. Periodicity is understood to mean the same period(s) for all the terms.

The spreading properties in space periodic media have first been proved using probabilistic tools by Freidlin and Gärtner [31] in 1979 and Freidlin [30] in 1984, when the coefficients only depend on x . These properties have been extended to space-time periodic media by Weinberger in 2002 [75], using a rather elaborate discrete formalism. Two alternative proofs of spreading properties in multidimensional space-time periodic media have been given by the authors of the present paper, together with Hamel, in [10] (see also [55, 58]). These methods both use accurate properties of the periodic principal eigenvalues associated with the linearized equation at 0. Lastly, Majda and Souganidis [51] proved some homogenization results that are very close, but different, from spreading properties in the space-time periodic setting (we make this connection clear in Section 5).

In periodic media, the asymptotic spreading speed depends on the direction of propagation. Thus, the property proved in [10, 30, 31, 75] is the existence of an asymptotic directional spreading speed $w^*(e) > 0$ in each direction $e \in \mathbb{S}^{N-1}$, so that for all initial datum $u_0 \not\equiv 0$, $0 \leq u_0 \leq 1$ with compact support, one has

$$\begin{cases} \liminf_{t \rightarrow +\infty} u(t, x + wte) = 1 & \text{if } 0 \leq w < w^*(e), \\ \lim_{t \rightarrow +\infty} u(t, x + wte) = 0 & \text{if } w > w^*(e), \end{cases} \quad (31)$$

locally in $x \in \mathbb{R}^N$. It is possible to characterize $w^*(e)$ in terms of periodic principal eigenvalues in the KPP case, that is, when $f(t, x, s) \leq f'_u(t, x, 0)s$ for all $(t, x, s) \in \mathbb{R} \times \mathbb{R}^N \times \mathbb{R}^+$.

Namely, let \mathcal{L} the parabolic operator associated with the linearized equation near 0:

$$\mathcal{L}\phi := -\partial_t\phi + a_{i,j}(t,x)\partial_{ij}\phi + q_i(t,x)\partial_i\phi + f'_u(t,x,0)\phi,$$

and let $L_p\phi := e^{-p\cdot x}\mathcal{L}(e^{p\cdot x}\phi)$ for all $p \in \mathbb{R}^N$. We know from the Krein-Rutman theory that the operator L_p admits a unique periodic principal eigenvalue k_p^{per} , that is, an eigenvalue associated with a periodic and positive eigenfunction. Then the characterization proved by Freidlin and Gärtner [30, 31] in the space periodic framework and extended to space-time periodic frameworks in [10, 75] reads

$$w^*(e) = \min_{p \cdot e > 0} \frac{k_p^{per}}{p \cdot e}. \quad (32)$$

This quantity can also be written using the minimal speed of existence of pulsating travelling fronts (defined and investigated in [6, 12, 14, 27, 55, 58, 75]), which is indeed the appropriate characterization when f is not of KPP type [75].

Lastly, Weinberger [75] proved that the convergence (31) is uniform in all directions, meaning that

$$\begin{cases} \text{for all compact set } K \subset \text{int}\mathcal{S}, & \lim_{t \rightarrow +\infty} \left\{ \sup_{x \in tK} |u(t,x) - 1| \right\} = 0, \\ \text{for all closed set } F \subset \mathbb{R}^N \setminus \mathcal{S}, & \lim_{t \rightarrow +\infty} \left\{ \sup_{x \in tF} |u(t,x)| \right\} = 0, \end{cases} \quad (33)$$

with

$$\mathcal{S} = \{x, \forall p \in \mathbb{R}^N, k_{-p}^{per} \geq p \cdot x\}. \quad (34)$$

Of course, as for all $e \in \mathbb{S}^{N-1}$ and $w > 0$, $we \in \mathcal{S}$ if and only if $w < w^*(e)$, we recover (31) as a corollary of (33). This set is the polar set of $A = \{p/k_{-p}^{per}, p \in \mathbb{R}^N\}$ and, by analogy with crystallography², the set \mathcal{S} is sometimes called the Wulff shape of equation (2).

In this framework, the same type of arguments as in our previous one-dimensional paper [16] yield that $\underline{\lambda}_1(L_p, \mathbb{R}^N) = \overline{\lambda}_1(L_p, \mathbb{R}^N) = k_p^{per}$. Hence, as periodicity implies recurrency, Proposition 2.2 leads to (34).

3.3 Random stationary ergodic framework

The first proof of the existence of an exact spreading speed in random stationary ergodic media goes back to the pioneering papers of Freidlin and Gärtner [31] and Freidlin [30], who considered time-independent reaction terms in dimension 1 using large deviation techniques. In multi-dimensional media, the existence of an exact spreading speed has been proved by Nolen and Xin for space-time heterogeneous advection terms and homogeneous reaction terms [60, 61, 62]. As they claimed in [60], their approach should work when the diffusion term is also space-time random stationary ergodic.

In these cases, the exact asymptotic spreading speed is characterized through some Lyapounov exponents associated with the underlying Brownian process. Similar quantities appear in related problems such as homogenization of reaction-diffusion equations (see [50] and

²In [76], Wulff proved that for a given crystal volume, the set that minimizes the surface energy is $\mathcal{W} = \{x, x \cdot e \leq \sigma(e)\}$ for all $e \in \mathbb{S}^{N-1}$, where σ is the surface tension.

the references therein). The connections between these various approaches will be discussed in details in Section 5.

In our earlier paper [16], we have exhibited an alternative definition in dimension 1, close from an alternative one-dimensional characterization due to Freidlin [30] but involving generalized principal eigenvalues, and we have proved the existence of an exact spreading speed for random stationary ergodic diffusion and reaction terms. We used in our earlier one-dimensional paper [16] a different definitions for the generalized principal eigenvalues. Namely, in [16] we only asked the test-functions defining the generalized principal eigenvalues in Definition 1.1 to satisfy $\lim_{|x| \rightarrow +\infty} \frac{1}{|x|} \ln \phi(x) = 0$, which is of course less restrictive than asking $\phi \in L^\infty$ and $\inf \phi > 0$. This relaxed definition unabled us to construct exact eigenfunctions associated with our generalized eigenvalues in the random stationary ergodic framework, from which the existence of an exact spreading speed followed. Unfortunately, we were not able to construct in the present paper expansion sets with these relaxed notions of eigenvalues, since we really needed the test-functions to be bounded and uniformly positive in our proof. Moreover, we do not know if this relaxed definition would unabled us to construct exact eigenfunctions in dimension N , since the method we used in [16] relied on one-dimensional arguments. We leave these possible extension as open problems.

We underline that all these earlier papers made some *stationarity hypothesis* on the random heterogeneity, which means that the statistical properties of the medium do not depend on time and space. Many classes of deterministic coefficients could indeed be turned into a random stationary ergodic setting so that the original deterministic media is a given event. This a well-known fact for periodic and almost periodic media (see [63]). More generally, such a transformation is possible for uniquely ergodic deterministic coefficients, that is, coefficients such that the closed hull of their translations under the local convergence admits a probability measure which is invariant under translations. In such setting, one could thus derive spreading properties for almost every event. However, it is not always clear whether these spreading properties hold for the original deterministic equation or not. Indeed, if the deterministic coefficients have a compactly supported heterogeneity (see below for a precise definition), then this approach gives a trivial result: the homogeneous equation associated with translations at infinity verifies a spreading property. But it does not give any result concerning the original heterogeneous equation. Hence, even if one can transform deterministic heterogeneous equations into random stationary ergodic ones, it might be difficult to check that this probabilistic setting is useful to prove spreading properties for the original deterministic equation.

3.4 The link between travelling waves and spreading properties

Let us conclude this Introduction with a few words about travelling waves. We have recalled above that in homogeneous and periodic media, there is an explicit link between the asymptotic spreading speed and the minimal speed of existence of travelling waves. For example, these two quantities are equal in dimension 1. This is why most of the papers address propagation problems using both notions indistinctly.

In general heterogeneous media, the first author and Hamel [7, 8] and Matano [52] have introduced two generalizations of the notion of travelling wave. Several recent papers [7,

8, 9, 53, 54, 59, 69, 79] investigate the existence, uniqueness and stability of such waves in the case when the nonlinearity is bistable or of ignition type and in dimension 1. In higher dimensions, for the same types of nonlinearities, Zlatoš has found new existence and non existence results (see [80] and references therein).

When the nonlinearity is monostable and time-heterogenous, the existence of generalized transition waves has been proved by the second author and Rossi [56]. It is not true in general that such waves exist for space-heterogeneous monostable equations. In fact, Nolen, Roquejoffre, Ryzhik and Zlatoš [57] construct a counter-example for a compactly supported heterogeneity. Zlatoš further provided conditions in this framework ensuring the existence of generalized transition waves [78].

Hence, for some classes of heterogeneities, there exists an exact asymptotic spreading speed but generalized transition waves do not exist. This emphasizes that one needs to be careful and to distinguish between the two approaches in general heterogeneous media.

4 Further examples and discussion

In order to conclude the statement of the results, we discuss their optimality analyzing in detail various examples.

4.1 An example of recurrent media which does not admit an exact spreading speed

We have described in Section 2.1 how the results simplify when the coefficients are recurrent. Then we applied these results to various classes of recurrent media, such as homogeneous, periodic and almost periodic ones, for which we have proved that $\underline{w}(e) = \bar{w}(e)$, showing that there exists an exact asymptotic spreading speed in every directions. It could thus be tempting to conjecture that any equation with recurrent coefficients admits an exact asymptotic spreading speed in every directions. We will indeed construct a counter-example to this conjecture.

The next Proposition gives a generic way to construct examples for which $w_*(e) < w^*(e)$. We recall here that another such example was provided by the second author, together with Garnier and Giletti [33], for an equation with a non-recurrent reaction term depending on x (but not on t). Proposition 4.1 is proved in Section 9 below.

Proposition 4.1 *Consider a uniformly continuous and bounded function $\omega \in C_{loc}^\delta(\mathbb{R})$ and let*

$$\bar{\omega} = \limsup_{T \rightarrow +\infty} \frac{1}{T} \int_0^T \omega(t) dt \quad \text{and} \quad \underline{\omega} = \liminf_{T \rightarrow +\infty} \frac{1}{T} \int_0^T \omega(t) dt.$$

Let $e \in \mathbb{S}^{N-1}$, consider a bounded, nonnegative, measurable and compactly supported function $u_0 \not\equiv 0$ and let u the solution of the Cauchy problem

$$\begin{cases} \partial_t u - \Delta u - \omega(t)e \cdot \nabla u = u(1 - u) & \text{in } (0, \infty) \times \mathbb{R}^N, \\ u(0, x) = u_0(x) & \text{in } \mathbb{R}^N. \end{cases} \quad (35)$$

Then if $\bar{\omega} - \underline{\omega} < 4$, one has

$$w_*(e) = 2 + \underline{\omega} \quad \text{and} \quad w^*(e) = 2 + \bar{\omega}.$$

Moreover, if $w \in (w_*(e), w^*(e))$, then for all $s \in [0, 1]$, there exists a sequence $t_n \rightarrow +\infty$ such that $u(t_n, wt_n e) \rightarrow s$ as $n \rightarrow +\infty$.

Example 1. Let first construct an explicit example of non-recurrent coefficients for which $w_*(e) < w^*(e)$. Consider the same equation as in Proposition 4.1 with

$$\omega(t) = \begin{cases} \omega_2 & \text{if } t \in [s_n + 1, t_n], \\ \omega_1 & \text{if } t \in [t_n + 1, s_{n+1}], \end{cases}$$

where $(s_n)_{n \geq 1}$ and $(t_n)_{n \geq 1}$ are two sequences of \mathbb{R}^+ such that $t_n - s_n = n$ and $s_{n+1} - t_n = n$, $0 < \omega_1 < \omega_2 < 4 + \omega_1$, $\bar{\omega}$ is smooth and $\omega(t) \in [\omega_1, \omega_2]$ for all $t \in \mathbb{R}$. Then it follows from Proposition 4.1 that $w_*(e) = 2 + \omega_1$ and $w^*(e) = 2 + \omega_2$. Moreover, one easily computes using the Remark below Proposition 2.6 that $\underline{w}(e) = 2 + \omega_1$ and $\bar{w}(e) = 2 + \omega_2$. Thus, in this case, $w_*(e) < w^*(e)$ but our result is optimal since $\underline{w}(e) = w_*(e)$ and $\bar{w}(e) = w^*(e)$.

Example 2. Let now construct a similar example but with recurrent coefficients. It has long been known that recurrent functions do not necessarily admit a mean value, but there does not exist many explicit examples in the literature. One was exhibited by Lewin and Lewitan in 1939 [47]. Let ω such a function: ω is uniformly continuous, bounded and depends recurrently on t , and one has

$$\liminf_{T \rightarrow +\infty} \frac{1}{T} \int_0^T \omega(t) dt < \limsup_{T \rightarrow +\infty} \frac{1}{T} \int_0^T \omega(t) dt.$$

Under the same hypotheses as in Proposition 4.1, one then immediately gets $w_*(e) < w^*(e)$, that is, equation (35) does not admit an exact spreading speed in direction e , despite it has recurrent coefficients.

In these Examples, as in [33], the spreading is not linear: the level lines of $u(t, \cdot)$ do not move with a given speed but oscillate between two speeds. Hence, instead of considering the limit of $t \mapsto u(t, wte)$ with $w \in \mathbb{R}^+$, one should try to localize the level sets of $u(t, \cdot)$ by computing the limit of $t \mapsto u(t, e \int_0^t w(s) ds)$, with $w \in \mathcal{C}^0(\mathbb{R}^+, \mathbb{R}^+)$. We introduced with Hamel some notions that are useful when one tries to identify such “nonlinear” spreading properties in [10]. The method we present in this paper only fits to the investigation of “linear” spreading properties. We hope to be able to prove the existence of spreading surfaces (see [10]) involving generalized principal eigenvalues in a forthcoming work.

4.2 A time-heterogeneous example where our construction is not optimal

In the next example, Proposition 4.1 shows that $w^*(e) = w_*(e)$, that is, there exists an exact spreading speed, but the speeds we construct through Theorem 1 are not equal: $\underline{w}(e) < \bar{w}(e)$. Thus, Theorem 1 do not give optimal bounds on the level sets of $u(t, \cdot)$ in this case.

Example 3. Consider the same ω as in Example 1 but with $s_{n+1} - t_n = n^2$. Then on one hand, Proposition 4.1 gives

$$w_*(e) = w^*(e) = 2 + \omega_1 \quad \text{since} \quad \frac{1}{t} \int_0^t \omega(s) ds \rightarrow \omega_1 \text{ as } t \rightarrow +\infty.$$

On the other hand, one can easily prove that

$$\limsup_{t \rightarrow +\infty} \sup_{s > 0} \frac{1}{t} \int_s^{s+t} \omega = \omega_2 \quad \text{and} \quad \liminf_{t \rightarrow +\infty} \inf_{s > 0} \frac{1}{t} \int_s^{s+t} \omega = \omega_1.$$

The Remark below Proposition 2.6 gives

$$\underline{w}(e) = 2 + \omega_1 = w_*(e) \quad \text{and} \quad \bar{w}(e) = 2 + \omega_2 > w^*(e).$$

4.3 A multi-dimensional example where our construction is not optimal

We conclude with an example showing that our construction of $\underline{w}(e)$ might not be optimal in dimension N . In this example a direct approach, through sub and supersolutions, gives more accurate results.

Proposition 4.2 *Assume that u satisfies*

$$\partial_t u - a(x) \Delta u = u(1 - u), \quad \text{in } (0, \infty) \times \mathbb{R}^2,$$

where $u_0 \not\equiv 0$ is compactly supported, nonnegative and continuous, a is smooth and

$$a(x) = \begin{cases} a_1 & \text{if } x_1 \geq x_2^2 + 1, \\ a_2 & \text{if } x_1 \leq x_2^2, \end{cases}$$

with $a_1 > a_2 > 0$.

Then, $\underline{\mathcal{S}} = \{x \in \mathbb{R}^N, |x| \leq 2\sqrt{a_1}\}$ and $\bar{\mathcal{S}}$ is the closed convex envelope of $B(0, 2\sqrt{a_1}) \cup \{(2\sqrt{a_2}, 0)\}$.

However, for all compact subset $K \subset \text{int}\underline{\mathcal{S}}$, one has

$$\lim_{t \rightarrow +\infty} \sup_{x \in tK} |u(t, x) - 1| = 0.$$

This example indicates that considering what happens in the full truncated cones $C_{R,\alpha}(e)$ in the computations of the Hamiltonians might not be optimal. As already observed in our previous paper with Hamel [10], only the value of the coefficients at finite distance from the propagation paths should matter. The present Hamilton-Jacobi approach requires us to consider what happens in the truncated cones $C_{R,\alpha}(e)$, which is sub-optimal. We hope to provide a unified approach giving optimal results in a future work.

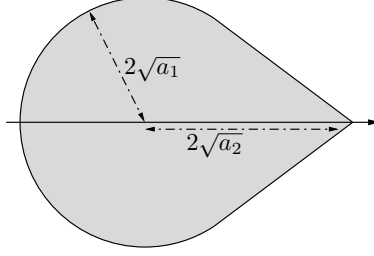


Figure 4: The set $\bar{\mathcal{S}}$ of Proposition 4.2.

5 The link between asymptotic spreading and homogenization

It has long been known that there is a strong link between homogenization problems and spreading properties, that is, the investigation of sets $\bar{\mathcal{S}}$ and $\underline{\mathcal{S}}$ satisfying (3). However, to our knowledge, this link has never been fully established in a general framework. Xin in [77] provides mostly heuristic computations showing this link in the periodic setting. Actually, one of our aims in the present paper is to establish this link rigorously and in a general framework. Indeed, along the way in our proofs, we realized that heuristic arguments and homogenization methods need to be supplemented in order to derive the actual spreading properties for reaction-diffusion equations.

Let us now describe this more precisely. Consider a solution u of the nonlinear reaction-diffusion equation (2). In order to locate its level sets, following the homogenization approach, one lets $Z_\varepsilon(t, x) := \varepsilon \ln u(t/\varepsilon, x/\varepsilon)$. The aim is then to compute its limit when it exists. This function satisfies

$$\begin{cases} \partial_t Z_\varepsilon - \varepsilon \sum_{i,j=1}^N a_{i,j}(t/\varepsilon, x/\varepsilon) \partial_{i,j} Z_\varepsilon - H(t/\varepsilon, x/\varepsilon, \nabla Z_\varepsilon) \\ = \frac{1}{v_\varepsilon} f(t/\varepsilon, x/\varepsilon, v_\varepsilon) - f'_u(t/\varepsilon, x/\varepsilon, 0) \text{ in } (0, \infty) \times \mathbb{R}^N, \\ Z_\varepsilon(0, x) = \begin{cases} \varepsilon \ln u_0(x/\varepsilon) & \text{if } u_0(x/\varepsilon) \neq 0, \\ -\infty & \text{otherwise,} \end{cases} \end{cases}$$

with

$$H(s, y, p) := pA(s, y)p + q(s, y) \cdot p + f'_u(s, y, 0).$$

If one replaces the initial datum by a function which does not depend on ε and if the right-hand side cancels, that is, if $f = f(t, x, u)$ is linear with respect to u , then this equation reduces to the following typical equation considered in the homogenization literature:

$$\begin{cases} \partial_t Z_\varepsilon - \kappa \varepsilon a_{i,j}(t/\varepsilon, x/\varepsilon) \partial_{i,j} Z_\varepsilon - H(t/\varepsilon, x/\varepsilon, \nabla Z_\varepsilon) = 0 \text{ in } (0, \infty) \times \mathbb{R}^N, \\ Z_\varepsilon(0, x) = Z_0(x) \text{ otherwise,} \end{cases} \quad (36)$$

with $\kappa = 1$ here. Such problems are usually investigated in the framework where $Z_0 \in \mathcal{C}_b(\mathbb{R}^N)$, $\kappa \geq 0$ and H is continuous in (t, x, p) , convex in p and $H(t, x, p)/|p| \rightarrow +\infty$ as $|p| \rightarrow +\infty$ uniformly in $(t, x) \in \mathbb{R} \times \mathbb{R}^N$ (see for instance [50]).

Consider first the case when H is periodic in x and does not depend on t . The heuristics that give the characterization of the effective Hamiltonian H^{hom} are the following (we refer to [50] for a complete review on this topic). First, one looks for an approximation of the form

$$Z_\varepsilon(t, x) \simeq Z(t, x) + \varepsilon Y(t, x, x/\varepsilon),$$

where Y is periodic in x/ε . Then, in order to separate the two scales x and x/ε , a straightforward computation shows that Y has to satisfy an equation of the form

$$-\kappa \Delta_y Y + H(y, \nabla_x Z + \nabla_y Y) = H^{hom}(\nabla_x Z)$$

for some function H^{hom} . In other words, choosing (t, x) and letting $p = \nabla_x Z(t, x)$ and $v_p(y) = Y(t, x, y)$, one needs to find for all $p \in \mathbb{R}^N$ a solution $(v_p, H^{hom}(p))$, with v_p periodic, of

$$-\kappa \Delta_y v_p + H(y, p + \nabla_y v_p) = H^{hom}(p) \quad \text{in } \mathbb{R}^N. \quad (37)$$

This equation is called the *cell problem* associated with (36) and v_p is called an *exact corrector* associated with this cell problem. If $H(y, p) = |p|^2 + c(y)$ and $\kappa = 1$, which is the Hamiltonian that comes from a linear elliptic equation, using the WKB change of variable $\phi_p = e^{-v_p}$, we see that the existence of an exact corrector is equivalent to the existence of a periodic solution $(\phi_p, H^{hom}(p))$ of

$$\Delta_y \phi_p + 2p \cdot \nabla \phi_p + (|p|^2 + c(y)) \phi_p = H^{hom}(p) \phi_p \quad \text{in } \mathbb{R}^N. \quad (38)$$

In other words, as $\phi_p > 0$, in this case $H^{hom}(p)$ is the *periodic principal eigenvalue* associated with the operator $L_p = \Delta + 2p \cdot \nabla + (|p|^2 + c(y))$. Indeed, it is always possible to find a solution $(v_p, H^{hom}(p))$ of the more general cell problem (37) when the Hamiltonian $H(y, p)$ is periodic in y . Then, a classical machinery yields that $\lim_{\varepsilon \rightarrow 0} Z_\varepsilon(t, x) = Z(t, x)$ locally in (t, x) , where Z is the unique solution of the homogenized equation

$$\begin{cases} \partial_t Z - H^{hom}(\nabla Z) = 0 & \text{in } (0, \infty) \times \mathbb{R}^N, \\ Z(0, x) = Z_0(x) & \text{otherwise.} \end{cases} \quad (39)$$

When H is almost periodic, it is not always true that there exists a principal eigenvalue, and thus an exact corrector, associated with L_p . This problem was solved by Ishii [41] when $\kappa = 0$ and by Lions and Souganidis [48] for fully nonlinear almost periodic equations. They introduced the notion of *approximate correctors*. Namely, they proved the existence of a constant $H^{hom}(p)$ such that for all $\delta > 0$, there exist two bounded functions v_p^δ and $v_{p,\delta}$ that satisfy in \mathbb{R}^N :

$$-\kappa \Delta_y v_{p,\delta} + H(y, p + \nabla_y v_{p,\delta}) \leq H^{hom}(p) + \delta \quad \text{and} \quad -\kappa \Delta_y v_p^\delta + H(y, p + \nabla_y v_p^\delta) \geq H^{hom}(p) - \delta. \quad (40)$$

The existence of approximate correctors is sufficient in order to homogenize equation (36), as proved in [41, 48]. Now, if $H(y, p) = |p|^2 + c(y)$ and $\kappa = 1$, letting $\phi_{p,\delta} = \exp(-v_{p,\delta})$ and $\phi_p^\delta = \exp(-v_p^\delta)$, the existence of approximate correctors is equivalent to the existence of $\phi_{p,\delta}$ and ϕ_p^δ such that

$$L_p \phi_{p,\delta} \geq (H^{hom}(p) - \delta) \phi_{p,\delta} \quad \text{and} \quad L_p \phi_p^\delta \leq (H^{hom}(p) + \delta) \phi_p^\delta \quad \text{in } \mathbb{R}^N,$$

where $\phi_{p,\delta}$ and ϕ_p^δ are bounded and have a positive infimum. In other words, in terms of the generalized principal eigenvalues we have defined here, there exist approximate correctors if and only if

$$\underline{\lambda}_1(L_p, \mathbb{R} \times \mathbb{R}^N) = \overline{\lambda}_1(L_p, \mathbb{R} \times \mathbb{R}^N).$$

Ishii [41] and Lions and Souganidis [48] obtained such approximate correctors in the space almost periodic framework using Evan's perturbed test function method, that was first introduced in a periodic framework [25]. We also made use of this method to prove the equality of the two generalized principal eigenvalues in space-time almost periodic media in [16].

When H is random stationary ergodic with respect to x , it has been proved independently by Lions and Souganidis [50] and by Kosygina, Rezakhanlou and Varadhan [44] that it is possible to homogenize (36), that is, $Z_\varepsilon(t, x) \rightarrow Z(t, x)$ as $\varepsilon \rightarrow 0$ locally uniformly in (t, x) almost surely and the limit Z satisfies a deterministic equation of the form (39). This result has been extended to space-time random stationary ergodic equations by Kosygina and Varadhan [45] (see also [65] when $\kappa = 0$).

It is not always true that there exist approximate correctors in random stationary ergodic media. Lions and Souganidis [50] proved that there exists a global subsolution v of $-\kappa\Delta v + H(x, p + \nabla v) \leq H^{hom}(p)$ in \mathbb{R}^N almost surely, where ∇v is a random stationary ergodic function with mean 0. It is well-known that such a function needs not necessarily be bounded nor stationary anymore but that it is sub-linear at infinity: $v(x)/|x| \rightarrow 0$ as $|x| \rightarrow +\infty$ almost surely. Hence, one needs to extend the notion of approximate correctors to sublinear functions at infinity. Moreover, even with this extended notion, it is not always true that there exists an upper approximate corrector. Indeed, Lions and Souganidis provided a counter-example in [49]. This is why they proposed a new notion of correctors (see Proposition 7.3 in [50]), which is tailored for homogenization problems of random stationary ergodic equations.

However, in dimension 1, for second order linear elliptic equations, we have proved in our earlier paper [16] that there exists an approximate corrector almost surely (see also [24] for a similar result concerning 1D first order nonlinear Hamilton-Jacobi equations). We thus derived the equality of the two generalized principal eigenvalues, providing we relax their definitions in order to only require a sublinear growth at infinity of the test-functions, and the existence of an exact asymptotic spreading speed. We were not able to extend this result to multi-dimensional equations and leave such a generalization as an important open problem.

As far as we know, homogenization results for (36) have never been investigated when the dependence of H with respect to x is general. Indeed, it is not possible to prove that the family $(Z_\varepsilon)_{\varepsilon>0}$ converges in general (see Proposition 4.1 above for example). The recent papers [44, 45, 50, 65] addressing this question focused on random stationary ergodic Hamiltonians H , but not all deterministic equations could be transformed into a relevant random stationary ergodic one, as already described in Section 3.3.

Thus, it is only possible to obtain bounds on the spreading speeds $w_*(e)$ and $w^*(e)$ for a general heterogeneous equation. Of course, we aim at constructing bounds as precisely as possible. In particular we identify some classes of equations where our bounds give $w_*(e) = w^*(e)$. Indeed, we show that this identity holds when the coefficients are periodic, almost periodic, asymptotically almost periodic and radially periodic. In these cases, the

notions of generalized principal eigenvalues and approximate correctors are exactly the same since then we show that $\underline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N) = \overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N)$. But for other types of media, the two notions may differ.

Second, trying to find optimal bounds on the spreading speeds, we prove in the present paper that only what happens in the truncated cones $C_{R,\alpha}(e)$ enters into account in the computations of the propagation sets $\underline{\mathcal{S}}$ and $\overline{\mathcal{S}}$ which give our bounds on the spreading speeds. These types of properties cannot be obtained using former homogenization techniques since the approximate correctors are global over $\mathbb{R} \times \mathbb{R}^N$ and do not take into account the direction of propagation. This enables us to handle the case of directionally homogeneous coefficients. Indeed, this very simple example lead us to a striking phenomenon: the expansion set we construct is not obtained through a Wulff-type construction like (34). Indeed, it is even possible to construct non-convex expansion sets as we have observed above (see the discussion following Proposition 2.10).

6 Properties of the generalized principal eigenvalues

The aim of this Section is to state some basic properties of the generalized principal eigenvalues and to prove Proposition 1.2. In all the Section, we let an operator \mathcal{L} defined for all $\phi \in \mathcal{C}^{1,2}(\mathbb{R} \times \mathbb{R}^N)$ by

$$\mathcal{L}\phi = -\partial_t\phi + a_{i,j}(t, x)\partial_{ij}\phi + q_i(t, x)\partial_i\phi + c(t, x)\phi,$$

where A and q satisfy the hypotheses of Section 1.2 and $c \in \mathcal{C}_{loc}^{\delta/2, \delta}(\mathbb{R} \times \mathbb{R}^N) \cap L^\infty(\mathbb{R} \times \mathbb{R}^N)$ is a given uniformly continuous function. Recall that, for all $p \in \mathbb{R}^N$,

$$\begin{aligned} L_p\phi = e^{-p \cdot x} \mathcal{L}(e^{p \cdot x} \phi) &= -\partial_t\phi + \text{tr}(A(t, x)\nabla^2\phi) + 2pA(t, x)\nabla\phi + q(t, x) \cdot \nabla\phi \\ &+ (pA(t, x)p + q(t, x) \cdot p + c(t, x))\phi. \end{aligned} \quad (41)$$

Therefore, by proving some properties for $\overline{\lambda}_1(\mathcal{L}, Q)$ and $\underline{\lambda}_1(\mathcal{L}, Q)$ with general A , q and c , we immediately derive properties regarding $\overline{\lambda}_1(L_p, Q)$ and $\underline{\lambda}_1(L_p, Q)$.

6.1 Comparison between $\overline{\lambda}_1$ and $\underline{\lambda}_1$

We begin with an inequality between $\overline{\lambda}_1$ and $\underline{\lambda}_1$.

Proposition 6.1 *Consider an open set $Q \subset \mathbb{R} \times \mathbb{R}^N$ that contains balls of arbitrary radii. Then*

$$\overline{\lambda}_1(\mathcal{L}, Q) \geq \underline{\lambda}_1(\mathcal{L}, Q).$$

Remark: By “ Q contains balls of arbitrary radii”, we mean that for all $R > 0$, there exists $(t_R, x_R) \in \mathbb{R} \times \mathbb{R}^N$ such that $\{(t, x) \in \mathbb{R} \times \mathbb{R}^N, |t - t_R| < R, |x - x_R| < R\} \subset Q$. When this property is not satisfied, for example when Q is bounded, then the inequality of Proposition 6.1 may fail (see Proposition 6.5 below).

This is where we need a stronger hypothesis on the behaviour of the test-functions at infinity than in [16]. In this previous paper investigating space heterogeneous one-dimensional Fisher-KPP equations, we defined the generalized principal eigenvalues by requiring the test-functions to be positive and smooth enough over (R, ∞) and sub-exponential at infinity (that is, $\lim_{x \rightarrow +\infty} \frac{1}{x} \ln \phi(x) = 0$). The tricky part in the proof of the comparison between the two generalized principal eigenvalues was that we do not prescribe any given behaviour at the boundary $x = R$. However, we managed to overcome this difficulty through one-dimensional arguments.

In the present paper, the boundary of $C_{R,\alpha}(e)$ is quite larger and we do not know if such a comparison holds. We thus impose a stronger hypothesis on the test-functions: boundedness and uniform positivity. By proving some comparison between the eigenvalues over Q and over $\mathbb{R} \times \mathbb{R}^N$, we will be able to assume that $Q = \mathbb{R} \times \mathbb{R}^N$, which has no boundary.

We first need to prove Proposition 6.1 when $Q = \mathbb{R} \times \mathbb{R}^N$ in a general framework, when the coefficients are only assumed to be continuous and bounded, and we indeed prove a more accurate inequality. Such a comparison was proved in [20] for elliptic operators with space heterogeneous coefficients. We extend it here to parabolic operator with space-time heterogeneous coefficients.

Lemma 6.2 *Assume that A , q and c are continuous and uniformly bounded over $\mathbb{R} \times \mathbb{R}^N$.*

Then

$$\begin{aligned} & \sup\{\lambda \mid \exists \phi \in W^{1,\infty}(\mathbb{R} \times \mathbb{R}^N) \text{ and } \mathcal{L}\phi \geq \lambda\phi \text{ in } \mathbb{R} \times \mathbb{R}^N\} \\ & \leq \inf\{\lambda \mid \exists \phi \in \mathcal{C}(\mathbb{R} \times \mathbb{R}^N), \inf_{\mathbb{R} \times \mathbb{R}^N} \phi > 0 \text{ and } \mathcal{L}\phi \leq \lambda\phi \text{ in } \mathbb{R} \times \mathbb{R}^N\}, \end{aligned}$$

where the inequalities hold in the sense of viscosity solutions. As a consequence, $\overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N) \geq \underline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N)$.

Proof. Define

$$\begin{aligned} \underline{\mu}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N) &= \sup\{\lambda \mid \exists \phi \in W^{1,\infty}(\mathbb{R} \times \mathbb{R}^N) \text{ and } \mathcal{L}\phi \geq \lambda\phi \text{ in } \mathbb{R} \times \mathbb{R}^N\} \\ \overline{\mu}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N) &= \inf\{\lambda \mid \exists \psi \in \mathcal{C}(\mathbb{R} \times \mathbb{R}^N), \inf_{\mathbb{R} \times \mathbb{R}^N} \psi > 0 \text{ and } \mathcal{L}\psi \leq \lambda\psi \text{ in } \mathbb{R} \times \mathbb{R}^N\}. \end{aligned}$$

Assume that $\overline{\mu}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N) < \underline{\mu}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N)$. Take μ', μ'' such that

$$\underline{\mu}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N) > \mu' > \mu'' > \overline{\mu}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N).$$

There exist $\phi, \psi \in \mathcal{C}(\mathbb{R} \times \mathbb{R}^N)$ such that $\phi \in W^{1,\infty}(\mathbb{R} \times \mathbb{R}^N)$, $\inf_{\mathbb{R} \times \mathbb{R}^N} \psi > 0$, $\mathcal{L}\phi \geq \mu'\phi$ and $\mathcal{L}\psi \leq \mu''\psi$ in $\mathbb{R} \times \mathbb{R}^N$ in the sense of viscosity solutions. Let $\gamma := \inf_{\mathbb{R} \times \mathbb{R}^N} \frac{\psi}{\phi}$ and $z := \psi - \gamma\phi$. The function z is nonnegative and $\inf_{\mathbb{R} \times \mathbb{R}^N} z = 0$. Moreover, it satisfies

$$\mathcal{L}z \leq \mu''\psi - \gamma\mu'\phi = \mu'z + (\mu'' - \mu')\psi \text{ in } \mathbb{R} \times \mathbb{R}^N.$$

Let $\varepsilon = (\mu' - \mu'') \inf_{\mathbb{R} \times \mathbb{R}^N} \psi > 0$, then

$$-(\mathcal{L} - \mu')z \geq \varepsilon \text{ in } \mathbb{R} \times \mathbb{R}^N \text{ in the sense of viscosity solutions.}$$

It now follows from the strong maximum principle for parabolic operators in unbounded domains proved in Lemma 3.4 of [10] that $\inf_{\mathbb{R} \times \mathbb{R}^N} z > 0$, which contradicts the definition of z . Thus,

$$\overline{\mu}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N) \geq \underline{\mu}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N).$$

Obviously, $\underline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N) \leq \underline{\mu}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N)$ and $\overline{\mu}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N) \leq \overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N)$. \square

Proof of Proposition 6.1. Assume that $\underline{\lambda}_1(\mathcal{L}, Q) > \overline{\lambda}_1(\mathcal{L}, Q)$ and take

$$\underline{\lambda}_1(\mathcal{L}, Q) > \lambda' > \lambda'' > \overline{\lambda}_1(\mathcal{L}, Q).$$

There exists $\phi \in \mathcal{C}^{1,2}(Q) \times W^{1,\infty}(Q)$ such that $\inf_Q \phi > 0$ and $\mathcal{L}\phi \geq \lambda'\phi$ in Q . Take $(t_R, x_R)_{R>0}$ as in the Remark below Proposition 6.1 and let $\phi_R(t, x) = \phi(t+t_R, x+x_R)$. The family $(\phi_R)_R$ is equicontinuous and uniformly bounded since $\phi \in W^{1,\infty}(Q)$. By the Ascoli theorem, there exist a sequence $R_n \rightarrow +\infty$ as $n \rightarrow +\infty$ and $\phi_\infty \in W^{1,\infty}(\mathbb{R} \times \mathbb{R}^N)$ such that $\phi_{R_n} \rightarrow \phi_\infty$ as $n \rightarrow +\infty$ locally uniformly in $\mathbb{R} \times \mathbb{R}^N$. One has $\inf_{\mathbb{R} \times \mathbb{R}^N} \phi_\infty \geq \inf_Q \phi$ and $\sup_{\mathbb{R} \times \mathbb{R}^N} \phi_\infty \leq \sup_Q \phi$. Similarly, as the coefficients A , q and c are uniformly continuous and bounded, one can assume, up to extraction, that there exist A_∞ , q_∞ and c_∞ such that $A(t+t_{R_n}, x+x_{R_n}) \rightarrow A_\infty(t, x)$, $q(t+t_{R_n}, x+x_{R_n}) \rightarrow q_\infty(t, x)$ and $c(t+t_{R_n}, x+x_{R_n}) \rightarrow c_\infty(t, x)$ as $n \rightarrow +\infty$ locally uniformly in $\mathbb{R} \times \mathbb{R}^N$. Define

$$\mathcal{L}^* = -\partial_t + \text{tr}(A_\infty(t, x)\nabla^2) + q_\infty(t, x) \cdot \nabla + c_\infty(t, x).$$

Then the stability theorem for Hamilton-Jacobi equations (see Remark 6.2 in [22]) gives $\mathcal{L}^*\phi_\infty \geq \lambda'\phi_\infty$ in $\mathbb{R} \times \mathbb{R}^N$ in the sense of viscosity solutions.

Similarly, as $\lambda'' > \overline{\lambda}_1(\mathcal{L}, Q)$, one can construct a function $\psi_\infty \in W^{1,\infty}(\mathbb{R} \times \mathbb{R}^N)$ such that $\inf_{\mathbb{R} \times \mathbb{R}^N} \psi_\infty > 0$ and, up to one more extraction, $\mathcal{L}^*\psi_\infty \leq \lambda''\psi_\infty$ in $\mathbb{R} \times \mathbb{R}^N$ in the sense of viscosity solutions.

The definitions of $\underline{\mu}_1(\mathcal{L}^*, \mathbb{R} \times \mathbb{R}^N)$ and $\overline{\mu}_1(\mathcal{L}^*, \mathbb{R} \times \mathbb{R}^N)$ in Lemma 6.2 above yield

$$\underline{\mu}_1(\mathcal{L}^*, \mathbb{R} \times \mathbb{R}^N) \geq \lambda' \text{ and } \overline{\mu}_1(\mathcal{L}^*, \mathbb{R} \times \mathbb{R}^N) \leq \lambda''.$$

But Lemma 6.2 gives $\underline{\mu}_1(\mathcal{L}^*, \mathbb{R} \times \mathbb{R}^N) \leq \overline{\mu}_1(\mathcal{L}^*, \mathbb{R} \times \mathbb{R}^N)$, which contradicts $\lambda'' < \lambda'$. \square

6.2 Continuity with respect to the coefficients and properties of \underline{H} and \overline{H}

We will require in the sequel the continuity of the generalized principal eigenvalues associated with L_p with respect to p . This smoothness will indeed be derived from the continuity of the eigenvalues associated with \mathcal{L} with respect to the first order term q and the zero order term c . The uniform Lipschitz-continuity with respect to c is easy to derive from the maximum principle. The continuity in q is indeed trickier and is stated in the next Proposition. It is an open problem to prove the continuity with respect to the diffusion term A .

Proposition 6.3 Consider two operators \mathcal{L} and \mathcal{L}' defined for all $\phi \in \mathcal{C}^{1,2}$ by

$$\begin{aligned} \mathcal{L}\phi &= -\partial_t\phi + a_{i,j}(t, x)\partial_{ij}\phi + q_i(t, x)\partial_i\phi + c(t, x)\phi, \\ \mathcal{L}'\phi &= -\partial_t\phi + a_{i,j}(t, x)\partial_{ij}\phi + r_i(t, x)\partial_i\phi + d(t, x)\phi, \end{aligned}$$

where $c, d \in \mathcal{C}_{loc}^{\delta/2, \delta}(\mathbb{R} \times \mathbb{R}^N) \cap L^\infty(\mathbb{R} \times \mathbb{R}^N)$ and A , q and r satisfy the hypotheses of Section 1.2. Then, for all open set $Q \subset \mathbb{R} \times \mathbb{R}^N$,

$$\begin{aligned} |\overline{\lambda}_1(\mathcal{L}', Q) - \overline{\lambda}_1(\mathcal{L}, Q)| &\leq C\|q - r\|_\infty + \|c - d\|_\infty + \frac{1}{4\gamma}\|q - r\|_\infty^2 \\ \text{and } |\underline{\lambda}_1(\mathcal{L}', Q) - \underline{\lambda}_1(\mathcal{L}, Q)| &\leq C\|q - r\|_\infty + \|c - d\|_\infty + \frac{1}{4\gamma}\|q - r\|_\infty^2, \end{aligned}$$

where γ is given by (8) and $C = \frac{1}{\sqrt{\gamma}} \max \left\{ \sqrt{\|c\|_\infty}, \sqrt{\|d\|_\infty} \right\}$.

Proof. This could be proved exactly as Proposition 3.3 in [16]. Obviously the dimension N and the different behaviour of the test-functions at infinity do not play a key-role in this earlier proof. \square

Proof of Proposition 1.2. The convexity and the upper and lower bounds on \underline{H} and \overline{H} follow from exactly the same arguments as that of Proposition 2.3 in [16], using Proposition 6.1 and Hypothesis 9. The local Lipschitz-continuity with respect to p , with a constant independent of e , also immediately follows from Proposition 6.3 and (41).

Let now check the upper semicontinuity of \underline{H} (the proof for \overline{H} being similar, we will omit it). Let $e \in \mathbb{S}^{N-1}$, $p \in \mathbb{R}^N$, $\alpha > 0$ and $R > 0$. Consider some $e' \in \mathbb{S}^{N-1}$ close to e . The geometry of $C_{R,\alpha}(e)$ yields that for $|e' - e| < \alpha$, $C_{R,\alpha'}(e') \subset C_{R,\alpha}(e)$, with $\alpha' = \alpha - |e - e'|$. Hence, a test-function ϕ associated with $\underline{\lambda}_1(L_p, C_{R,\alpha}(e))$ through (10) is admissible as a test-function for $\underline{\lambda}_1(L_p, C_{R,\alpha'}(e'))$, and it easily follows from the definition of $\underline{\lambda}$ that

$$\underline{\lambda}_1(L_p, C_{R,\alpha}(e)) \leq \underline{\lambda}_1(L_p, C_{R,\alpha'}(e')) \leq \underline{H}(e', p) \quad \text{if } |e - e'| < \alpha.$$

The definition of \underline{H} yields that for all $\varepsilon > 0$, there exist $\alpha_0 > 0$ and $R_0 > 0$ such that $\underline{H}(e, p) \leq \underline{\lambda}_1(L_p, C_{R,\alpha}(e)) + \varepsilon$ for all $\alpha \in (0, \alpha_0]$ and $R \geq R_0$. We conclude that $\underline{H}(e, p) \leq \underline{H}(e', p) + \varepsilon$ if $|e - e'| < \alpha_0$, which concludes the proof. \square

6.3 Comparisons with other notions of eigenvalues

We conclude this Section with some comparisons with other notions of principal eigenvalues. These results help to understand the notion of generalized principal eigenvalue and to compare our results with earlier works. First, when the coefficients are periodic, then $\underline{\lambda}_1 = \overline{\lambda}_1$ equals the classical notion of periodic principal eigenvalue. More generally, when there exists an exact eigenfunction which is $W^{1,\infty}(\mathbb{R} \times \mathbb{R}^N)$ and uniformly positive, then the associated eigenvalue equals the generalized principal eigenvalues.

Proposition 6.4 *Consider an open set $Q \subset \mathbb{R} \times \mathbb{R}^N$ that contains balls of arbitrary radii. Assume that there exist $\lambda \in \mathbb{R}$ and $\phi \in \mathcal{C}^{1,2}(Q)$ such that $\inf_Q \phi > 0$, $\phi \in W^{1,\infty}(Q)$ and $\mathcal{L}\phi = \lambda\phi$ in Q . Then*

$$\lambda = \underline{\lambda}_1(\mathcal{L}, Q) = \overline{\lambda}_1(\mathcal{L}, Q).$$

In particular, if the coefficients are space-time periodic, using the same notations as in Section 3.2, one has

$$k_0^{per} = \underline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N) = \overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N).$$

Remark. The converse assertion is not necessarily true: it may happen that $\underline{\lambda}_1 = \overline{\lambda}_1$ while there exists no classical eigenvalue. For example, the two generalized principal eigenvalues are equal if the coefficients are almost periodic in (t, x) (see Theorem 3 below) but it is well-known that almost periodic operators do not admit classical eigenvalues in general [64].

Proof. Using ϕ as a test-function in the definitions (10) of $\underline{\lambda}_1(\mathcal{L}, Q)$ and (11) of $\overline{\lambda}_1(\mathcal{L}, Q)$, one gets $\underline{\lambda}_1(\mathcal{L}, Q) \geq \lambda$ and $\overline{\lambda}_1(\mathcal{L}, Q) \leq \lambda$. As $\underline{\lambda}_1(\mathcal{L}, Q) \leq \overline{\lambda}_1(\mathcal{L}, Q)$ from Proposition 6.1, this gives the conclusion.

If the coefficients are periodic, then there exists a space-time periodic principal eigenfunction ϕ such that $\mathcal{L}\phi = k_0^{per}(\mathcal{L})\phi$ and $\phi > 0$. As ϕ is periodic, it is bounded and $\inf_{\mathbb{R} \times \mathbb{R}^N} \phi > 0$. Thus $k_0^{per}(\mathcal{L}) = \overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N) = \underline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \mathbb{R}^N)$. \square

When the coefficients do not depend on t and $Q = \mathbb{R} \times \omega$, with ω bounded and smooth, then $\underline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \omega)$ is infinite and $\overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \omega)$ is the classical Dirichlet principal eigenvalue $\lambda_D(\mathcal{L}, \omega)$, defined by the existence of some $\phi_D \in \mathcal{C}^2(\omega) \cap \mathcal{C}^0(\overline{\omega})$ such that

$$\begin{cases} \mathcal{L}\phi_D = \lambda_D(\mathcal{L}, \omega)\phi_D \text{ in } \omega, \\ \phi_D > 0 \text{ in } \omega, \\ \phi_D = 0 \text{ over } \partial\omega. \end{cases} \quad (42)$$

Hence, $\underline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \omega) \leq \overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \omega)$ is not true anymore if ω is bounded and smooth.

Proposition 6.5 *Assume that A , q and c do not depend on t and that $Q = \mathbb{R} \times \omega$, with ω bounded and smooth. Then*

$$\overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \omega) = \lambda_D(\mathcal{L}, \omega) \quad \text{and} \quad \underline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \omega) = +\infty.$$

Proof. For all $\varepsilon > 0$, we define $\omega_\varepsilon = \{x \in \mathbb{R}^N, d(x, \omega) < \varepsilon\}$ and χ_ε the principal eigenfunction associated with $\lambda_\varepsilon = \lambda_D(\mathcal{L}, \omega_\varepsilon)$. It is well-known (see [17] for example) that $\lambda_\varepsilon \searrow \lambda_D(\mathcal{L}, \omega)$.

On one hand, as $\inf_\omega \chi_\varepsilon > 0$ for all $\varepsilon > 0$, one can take χ_ε as a test-function in the definition of $\overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \omega)$, which gives $\overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \omega) \leq \lambda_\varepsilon$ for all $\varepsilon > 0$. Thus, $\overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \omega) \leq \lambda_D(\mathcal{L}, \omega)$.

On the other hand, assume that this inequality is strict and take λ' such that

$$\overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \omega) < \lambda' < \lambda_D(\mathcal{L}, \omega).$$

There exists $\psi \in \mathcal{C}^{1,2}(\mathbb{R} \times \omega) \cap W^{1,\infty}(\mathbb{R} \times \omega)$ such that $\inf_{\mathbb{R} \times \omega} \psi > 0$ and $\mathcal{L}\psi \leq \lambda'\psi$. Let $\kappa = \inf_{(t,x) \in \mathbb{R} \times \omega} \frac{\psi(t,x)}{\phi_D(x)} < \infty$ and $z = \psi - \kappa\phi_D$. Then $\inf_{\mathbb{R} \times \omega} z = 0$ and

$$\mathcal{L}z \leq (\lambda' - \lambda_D)\psi + \lambda_D(\mathcal{L}, \omega)z.$$

Thus, there exists $\varepsilon > 0$ such that $-(\mathcal{L} - \lambda_D(\mathcal{L}, \omega))z \geq \varepsilon$. Lemma 3.4 of [10] then gives $\inf_{\mathbb{R} \times \omega} z > 0$, which is the required contradiction. Hence $\overline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \omega) \geq \lambda_D(\mathcal{L}, \omega)$.

Lastly, for all $\kappa \in \mathbb{R}$, let $\psi_\kappa(t, x) := e^{\kappa x^1}$. As ω is bounded, $\inf_{\mathbb{R} \times \omega} \psi_\kappa > 0$. A straightforward computation gives $\inf_{\mathbb{R} \times \omega} \frac{\mathcal{L}\psi_\kappa}{\psi_\kappa} \rightarrow +\infty$ as $\kappa \rightarrow +\infty$. Thus $\underline{\lambda}_1(\mathcal{L}, \mathbb{R} \times \omega) = +\infty$. \square

Other notions of generalized principal eigenvalues exist in the litterature. In particular, one can get rid of the conditions $\inf_Q \phi > 0$ and $\phi \in W^{1,\infty}(Q)$ in the definition of $\overline{\lambda}_1$ and $\underline{\lambda}_1$. This gives an other quantity, called λ_1 in [15, 17, 20]. This is the most known notion of generalized eigenvalue. This notion is not well-fitted to our problem since it does not measure the exponential growth of the test-functions.

7 Proof of the spreading property

7.1 The WKB change of variables

We will now reformulate our problem by using the link between asymptotic spreading and homogenization described in Section 5. Define $v_\varepsilon(t, x) := u(t/\varepsilon, x/\varepsilon)$. In order to investigate the behaviour of this function as $\varepsilon \rightarrow 0$, let introduce the WKB change of variables

$$Z_\varepsilon = \varepsilon \ln v_\varepsilon. \quad (43)$$

The first step of our proof relies on the classical half-limits method, developed in [4, 5, 40, 51]. Define

$$Z_*(t, x) := \liminf_{(s,y) \rightarrow (t,x), \varepsilon \rightarrow 0} Z_\varepsilon(y, s) \quad \text{and} \quad Z^*(t, x) := \limsup_{(s,y) \rightarrow (t,x), \varepsilon \rightarrow 0} Z_\varepsilon(y, s) \quad (44)$$

and let show that these functions are respectively super and subsolutions of some Hamilton-Jacobi equations.

Of course the general heterogeneity of the coefficients generates many new difficulties. As Z_ε satisfies an equation with oscillating coefficients depending on $(t/\varepsilon, x/\varepsilon)$, we need to identify approximate correctors, which will indeed be constructed through general principal eigenvalues. We refer to our previous one-dimensional work [16] (Section B) for a review on these difficulties and on the ways to overcome them. Moreover, we have to deal with dimension N in the present paper, unlike in [16]. The main change it induces is that we cannot always explicitly solve the upcoming Hamilton-Jacobi equations satisfied by Z_* and Z^* , unlike in dimension 1. This is why integral minimization problems will come up in the definitions of the expansion sets. This is not only a technical difficulty: this reflects, somehow, new multi-dimensional strategies of propagation for the population u , as observed in Propositions 2.8, 2.9 and 2.10.

Lemma 7.1 *The family $(Z_\varepsilon)_{\varepsilon > 0}$ satisfies the following properties:*

1. *For all compact set $Q \subset (0, \infty) \times \mathbb{R}^N$, there exist a constant $C = C(Q)$ and $\varepsilon_0 = \varepsilon_0(Q)$ such that $|Z_\varepsilon(t, x)| \leq C$ for all $0 < \varepsilon < \varepsilon_0$ and $(t, x) \in Q$.*
2. *For all $t > 0$, one has $Z^*(t, 0) = Z_*(t, 0) = 0$.*
3. *Z_* is lower semicontinuous and Z^* is upper semicontinuous.*

Remark. Note that assertion 1. yields that Z^* and Z_* are well-defined on $(0, \infty) \times \mathbb{R}^N$.

Proof. This Lemma is proved exactly as Lemma 4.1 of [16], using Theorem 1.5 of [10] to prove 2., and the Harnack inequality to prove 1., which both hold in dimension N . Assertion 3. is straightforward. \square

Similarly, the extension to dimension N of the following lemma, which gives the link between the sign of Z_* , Z^* and the convergence of v_ε as $\varepsilon \rightarrow 0$, is straightforward.

Lemma 7.2 *The following convergence holds as $\varepsilon \rightarrow 0$:*

$$v_\varepsilon(t, x) \rightarrow \begin{cases} 1 \\ 0 \end{cases} \text{ locally uniformly in } \begin{cases} \text{int}\{Z_* = 0\}, \\ \{Z^* < 0\}. \end{cases} \quad (45)$$

Proof. The reader can easily check that the dimension is not involved in the arguments of the proof of Lemma 4.2 in [16]. \square

7.2 The equations on Z_* and Z^*

We will now pass to the limit $\varepsilon \rightarrow 0$ in the equation satisfied by Z_ε :

$$\begin{cases} \partial_t Z_\varepsilon - \varepsilon \text{tr}(A(t/\varepsilon, x/\varepsilon) \nabla^2 Z_\varepsilon) - \nabla Z_\varepsilon A(t/\varepsilon, x/\varepsilon) \nabla Z_\varepsilon - q(t/\varepsilon, x/\varepsilon) \cdot \nabla Z_\varepsilon \\ = \frac{1}{v_\varepsilon} f(t/\varepsilon, x/\varepsilon, v_\varepsilon) \quad \text{in } (0, \infty) \times \mathbb{R}^N, \\ Z_\varepsilon(0, x) = \varepsilon \ln u_0(x/\varepsilon) \quad \text{if } x \in \varepsilon \text{int}(\text{Supp}u_0), \\ \lim_{t \rightarrow 0^+} Z_\varepsilon(t, x) = -\infty \quad \text{if } x \notin \varepsilon \text{int}(\text{Supp}u_0). \end{cases} \quad (46)$$

Proposition 7.3 *The functions Z^* and Z_* are discontinuous viscosity solutions of*

$$\begin{cases} \max\{\partial_t Z_* - \overline{H}(\frac{x}{|x|}, \nabla Z_*), Z_*\} \geq 0 \text{ in } (0, \infty) \times \mathbb{R}^N \setminus \{0\}, \\ \max\{\partial_t Z^* - \underline{H}(\frac{x}{|x|}, \nabla Z^*), Z^*\} \leq 0 \text{ in } (0, \infty) \times \mathbb{R}^N \setminus \{0\}, \\ Z^*(t, 0) = Z_*(t, 0) = 0 \text{ for all } t > 0, \\ \lim_{t \rightarrow 0^+} Z_*(t, x) = \lim_{t \rightarrow 0^+} Z^*(t, x) = 0 \text{ if } x = 0, \quad -\infty \text{ if } x \neq 0, \text{ unif. with respect to } |x|. \end{cases} \quad (47)$$

The initial condition at $t = 0$ means that for all $r > 0$, one has

$$\lim_{t \rightarrow 0^+} \sup_{|x|=r} Z_*(t, x) = \lim_{t \rightarrow 0^+} \sup_{|x|=r} Z^*(t, x) = -\infty.$$

The proof will follow the same lines as that of Proposition 4.3 in [16] (which was itself inspired by [26, 51]). We underline that in [16], we were only dealing with Z_* , since \bar{w} was constructed through direct arguments (see Section IV.A in [16]). Here we expect a more involved characterization of $\overline{\mathcal{S}}$ (16) and thus a direct proof as in [16] is unlikely. We thus have to work on Z^* . Indeed, the derivation of the equations on Z^* and Z_* are not similar, due in particular to the singular initial datum, and we thus need to provide some extra-arguments with respect to [16]. Moreover, we need to check that only what happens in the truncated cones $C_{R,\alpha}(e)$ needs to be taken into account, which is a new difficulty compared with our previous one-dimensional paper [16].

Proof.

1. We already know that $Z^*(t, x) \leq 0$ for all (t, x) . Fix $T > 0$ and a smooth test function χ and assume that $Z^* - \chi$ admits a strict maximum at some point $(t_0, x_0) \in (0, T] \times (\mathbb{R}^N \setminus \{0\})$ over the ball $\overline{B}_r := \{(t, x) \in (0, T] \times (\mathbb{R}^N \setminus \{0\}), |t - t_0| + |x - x_0| \leq r\}$. Define $e = x_0/|x_0|$ and $p = \nabla \chi(t_0, x_0)$.

Take $R > 0$ and $\alpha \in (0, 1)$. Consider a function $\psi \in \mathcal{C}^{1,2}(C_{R,\alpha}(e)) \cap W^{1,\infty}(C_{R,\alpha}(e))$ such that $\inf_{C_{R,\alpha}(e)} \psi > 0$ and $\left(L_p - \bar{\lambda}_1(L_p, C_{R,\alpha}(e))\right)\psi \leq \mu\psi$. Let $w = \ln \psi$, this function satisfies over $C_{R,\alpha}(e)$:

$$\partial_t w - a_{i,j}(\partial_{i_j} w + (\partial_i w + p_i)(\partial_j w + p_j)) - q_i(\partial_i w + p_i) \geq f'_u(t, x, 0) - \bar{\lambda}_1(L_p, C_{R,\alpha}(e)) - \mu. \quad (48)$$

Moreover, one has $\varepsilon w(t/\varepsilon, x/\varepsilon) \rightarrow 0$ as $\varepsilon \rightarrow 0$ locally in $(t, x) \in C_{R,\alpha}(e)$ since w is bounded.

Take a sequence $(\varepsilon_n)_n$ such that $\lim_{n \rightarrow +\infty} \varepsilon_n = 0$. Using the same arguments as in [16], one can prove that the definition of Z^* yields the existence of two sequences $(t_n)_n$ and $(x_n)_n$ such that

$$\begin{aligned} Z^{\varepsilon_n}(t_n, x_n) &\rightarrow Z^*(t_0, x_0), \\ (t_n, x_n) &\rightarrow (t_0, x_0) \text{ as } n \rightarrow +\infty, \\ Z^{\varepsilon_n} - \chi - \varepsilon_n w(\cdot/\varepsilon_n, \cdot/\varepsilon_n) &\text{ reaches a local maximum at } (t_n, x_n). \end{aligned} \quad (49)$$

As $t_0 \neq 0$ and $x_0 \neq 0$, one has $t_n/\varepsilon_n \rightarrow +\infty$ and $|x_n|/\varepsilon_n \rightarrow +\infty$. Moreover, $\frac{x_n}{|x_n|} - e \rightarrow 0$ as $n \rightarrow +\infty$.

2. Take n large enough so that $(t_n/\varepsilon_n, x_n/\varepsilon_n) \in C_{R,\alpha}(e)$. As $Z^{\varepsilon_n} - (\chi + \varepsilon_n w(\frac{\cdot}{\varepsilon_n}, \frac{\cdot}{\varepsilon_n}))$ reaches a local maximum in (t_n, x_n) , we get:

$$\begin{aligned} \partial_t \chi + \partial_t w - \partial_t Z_{\varepsilon_n} - \varepsilon_n \text{tr}(A(\nabla^2 \chi + \varepsilon_n^{-1} \nabla^2 w - \nabla^2 Z_{\varepsilon_n})) \\ - (\nabla \chi + \nabla w - \nabla Z_{\varepsilon_n}) A(\nabla \chi + \nabla w + \nabla Z_{\varepsilon_n}) - q \cdot (\nabla \chi + \nabla w - \nabla Z_{\varepsilon_n}) \leq 0, \end{aligned} \quad (50)$$

where the derivatives of χ and Z_{ε_n} are evaluated at (t_n, x_n) , A , q and the derivatives of w are evaluated at $(t_n/\varepsilon_n, x_n/\varepsilon_n)$. Using our KPP hypothesis (7) and the equation (46) satisfied by Z_ε , we get

$$\begin{aligned} \partial_t \chi + \partial_t w - \text{tr}(A(\varepsilon_n \nabla^2 \chi + \nabla^2 w)) - (\nabla \chi + \nabla w) A(\nabla \chi + \nabla w) - q \cdot (\nabla \chi + \nabla w) \\ \leq f'_u(t_n/\varepsilon_n, x_n/\varepsilon_n, 0), \end{aligned}$$

where the derivatives of χ are evaluated at (t_n, x_n) and A , q and the derivatives of w are evaluated at $(t_n/\varepsilon_n, x_n/\varepsilon_n)$. Using (48) and the ellipticity property (8), this gives

$$\begin{aligned} \partial_t \chi - \bar{\lambda}_1(L_p, C_{R,\alpha}(e)) \\ \leq \mu + \varepsilon_n \text{tr}(A \nabla^2 \chi) + q \cdot (\nabla \chi - p) + \Gamma |\nabla \chi - p|^2 + 2\Gamma |\nabla \chi - p| |\nabla w + p|, \end{aligned}$$

where we remind to the reader that $p = \nabla \chi(t_0, x_0)$. Letting $n \rightarrow +\infty$ and $\mu \rightarrow 0$, this leads to $\partial_t \chi(t_0, x_0) - \bar{\lambda}_1(L_p, C_{R,\alpha}(e)) \leq 0$.

Finally, letting $R \rightarrow +\infty$ and $\alpha \rightarrow 0$, the stability theorem for Hamilton-Jacobi equations (see for example Remark 6.2 in [22]) yields that:

$$\max\{\partial_t Z^* - \bar{H}(e, \nabla Z^*), Z^*\} \leq 0 \text{ in } (0, \infty) \times (\mathbb{R}^N \setminus \{0\}) \quad (51)$$

in the sense of viscosity solutions.

3. We next verify that the initial condition is satisfied. We first claim that if $\rho \in \mathcal{C}^\infty(\mathbb{R}^N)$ is such that $\rho(x) = 0$ if $x = 0$ and $\rho(x) > 0$ if $x \neq 0$, then

$$\min\left\{\partial_t Z^* - \bar{H}\left(\frac{x}{|x|}, \nabla Z^*\right), Z^* + \rho\right\} \leq 0 \text{ in } \{0\} \times (\mathbb{R}^N \setminus \{0\}). \quad (52)$$

In order to prove this variational inequality, consider some smooth test function χ such that $Z^* - \chi$ admits a strict local maximum at some point $(0, x_0)$. If $x_0 = 0$, then $\lim_{t \rightarrow 0^+} Z^*(t, x_0) + \rho(x_0) = 0$ is clearly true by Lemma 7.1.

Assume that $x_0 \neq 0$ and that $\lim_{t \rightarrow 0^+} Z^*(t, x_0) > -\rho(x_0)$. We need to prove that

$$\partial_t \chi(0, x_0) - \overline{H}\left(\frac{x_0}{|x_0|}, \nabla \chi(0, x_0)\right) \leq 0.$$

This can be done as previously by noting that since $Z^{\varepsilon_n}(0, x) = -\infty$ for all x near x_0 when ε_n is small enough, the points (t_n, x_n) above lie in $(0, \infty) \times \mathbb{R}^N$. Then the maximum principle argument leading to (50) is valid and (52) follows.

4. Clearly $Z^\varepsilon(0, 0) = \varepsilon \ln u_0(0)$ converges to 0 as ε goes to 0 and thus $\lim_{t \rightarrow 0^+} Z^*(t, 0) = 0$. Assume now that there exists $r > 0$ such that $\limsup_{t \rightarrow 0^+} \sup_{|x|=r} Z^*(t, x) > -\infty$. Take $\delta > 0$ and define

$$\chi^\delta(t, x) = \delta^{-1}(|x| - r)^2 + \lambda t,$$

where λ will be fixed later. As Z^* is upper semicontinuous and bounded from above, we know that $Z^* - \chi^\delta$ admits a maximum at a point $(t_\delta, x_\delta) \in [0, \infty) \times \mathbb{R}^N$ and that $x_\delta \neq 0$ when δ is sufficiently small.

Assume that $t_\delta > 0$. Then we know from (51) that

$$\partial_t \chi^\delta(t_\delta, x_\delta) - \overline{H}\left(\frac{x_\delta}{|x_\delta|}, \nabla \chi^\delta(t_\delta, x_\delta)\right) = \lambda - \overline{H}\left(\frac{x_\delta}{|x_\delta|}, 2\delta^{-1}(|x_\delta| - r) \frac{x_\delta}{|x_\delta|}\right) \leq 0.$$

On the other hand, one has for all x so that $|x| = r$,

$$\limsup_{t \rightarrow 0^+} Z^*(t, x) = \limsup_{t \rightarrow 0^+} (Z^*(t, x) - \chi^\delta(t, x)) \leq (Z^* - \chi^\delta)(t_\delta, x_\delta) \leq -\delta^{-1}(|x_\delta| - r)^2. \quad (53)$$

Thus we get from Proposition 1.2 that

$$\lambda \leq \overline{H}\left(\frac{x_\delta}{|x_\delta|}, 2\delta^{-1}(|x_\delta| - r) \frac{x_\delta}{|x_\delta|}\right) \leq C(1 + 4\delta^{-2}(|x_\delta| - r)^2) \leq C(1 - 4\delta^{-1} \limsup_{t \rightarrow 0^+} Z^*(t, x)). \quad (54)$$

This contradicts $\limsup_{t \rightarrow 0^+} \sup_{|x|=r} Z^*(t, x) > -\infty$ by taking $\lambda > 0$ large enough. Thus $t_\delta = 0$.

Consider a smooth radial function $\rho = \rho(|x|)$ so that $\rho(0) = 0$ and $\rho(r) > 0$ if $r > 0$. If $\lim_{t \rightarrow 0^+} \sup_{|x|=r} Z^*(t, x) > -\rho(r)$, then we know from (53) that one can find δ small enough so that $Z^*(0, x_\delta) > -\rho(x_\delta)$. But then (52) would lead to (54) and give a contradiction.

Thus $\lim_{t \rightarrow 0^+} \sup_{|x|=r} Z^*(t, x) \leq -\rho(r)$. But as ρ is arbitrary in $r > 0$, this gives a contradiction.

5. The equation on Z_* could be derived from the same arguments as in the proof of Proposition 4.3 in [16], the arguments above ensuring that only what happens in $C_{R,\alpha}(e)$ is involved and thus that the corrector $\underline{H}(e, p)$ naturally emerges in the inequation on Z_* . \square

7.3 Estimates on Z_* and Z^* through some integral minimization problem

We first obtain comparisons with the solutions of Hamilton-Jacobi equations with continuous Hamiltonians H .

Proposition 7.4 *Assume that $H = H(x, p)$ is a Lipschitz-continuous function over $\mathbb{R}^N \times \mathbb{R}^N$, convex in p , such that $\overline{H}(\frac{x}{|x|}, p) \leq H(x, p) \leq C(1+|p|^2)$ for all $(x, p) \in (\mathbb{R}^N \setminus \{0\}) \times \mathbb{R}^N$ and for some given $C > 0$. Then*

$$-Z^*(t, x) \geq \inf_{a \in [0, t]} \max \left\{ \int_0^a H^*(\gamma(s), \gamma'(s)) ds, \quad \gamma(0) = x, \quad \gamma(t) = 0 \right\}. \quad (55)$$

The two difficulties here are the unboundedness of the domain \mathbb{R}^N and the singular initial datum. For all $t > 0$, the functions $\underline{Z}(t, \cdot)$ and $\overline{Z}(t, \cdot)$ stay unbounded and thus one cannot directly apply classical doubling of variables method. We will thus compare the solutions with solutions of problems in bounded domains with smooth initial data, for which comparison results have been proved by Evans and Souganidis in [26].

Proof. We use the same approach as in Lemma 3.1 of [26] to prove this result. Hence we will just sketch the proof and focus on the differences with [26].

Consider a smooth function η such that $\eta(0) = 0$ and $0 > \eta(x) \geq -1$ for all $x \neq 0$. Let Z_k the solution of

$$\begin{cases} \max\{\partial_t Z^k - H(x, \nabla Z^k), Z^k\} = 0 \text{ in } (0, \infty) \times \mathbb{R}^N, \\ Z^k(0, x) = k\eta(x) \text{ for all } x \in \mathbb{R}^N, \end{cases} \quad (56)$$

which is a bounded and uniformly continuous function. Clearly, Z^* is a subsolution of equation (56).

Let u_k^ε the solution of the Cauchy problem (2) with initial datum $u_k^\varepsilon(0, x) = u_0(x) + e^{k\eta(\varepsilon x)/\varepsilon}$. The parabolic maximum principle yields $u(t, x) \leq u_k^\varepsilon(t, x)$ for all $(t, x) \in (0, \infty) \times \mathbb{R}^N$ and thus $Z_\varepsilon(t, x) \leq \varepsilon \ln u_k^\varepsilon(t/\varepsilon, x/\varepsilon)$. We could thus pass to the upper half-limit in this inequality: $Z^*(t, x) \leq Y_k^*(t, x)$, where

$$Y_k^*(t, x) := \limsup_{(s, y) \rightarrow (t, x), \varepsilon \rightarrow 0} \varepsilon \ln u_k^\varepsilon(t/\varepsilon, x/\varepsilon). \quad (57)$$

The same arguments as in the proof of Proposition 7.3 yield that Y_k^* satisfies

$$\begin{cases} \max\{\partial_t Y_k^* - H(x, \nabla Y_k^*), Y_k^*\} \leq 0 \text{ in } (0, \infty) \times (\mathbb{R}^N \setminus \{0\}), \\ Y_k^*(t, 0) = 0 \quad \text{for all } t > 0, \\ Y_k^*(0, x) = k\eta(x) \quad \text{for all } x \in \mathbb{R}^N. \end{cases} \quad (58)$$

As $\overline{H} \leq H$, Y_k^* is a subsolution of (56). Moreover, as $\eta \geq -1$, one has $u_k^\varepsilon(0, x) \geq e^{-k/\varepsilon}$ and thus $u_k^\varepsilon(t, x) \geq e^{-k/\varepsilon}$ for all $(t, x) \in [0, \infty) \times \mathbb{R}^N$ for $\varepsilon > 0$ small enough since the positivity of f (6) implies that constants are subsolutions of (2). This eventually implies $Y_k^*(t, x) \geq -k$ for all $(t, x) \in [0, \infty) \times \mathbb{R}^N$. Hence, as Y_k^* and Z^k are bounded, we can adapt the doubling of

variables argument of Theorem B.1 of [26] in order to obtain the comparison $Y_k^* \leq Z^k$. We have thus proved $Z^*(t, x) \leq Z^k(t, x)$ for all $(t, x) \in [0, \infty) \times \mathbb{R}^N$. The representation formula proved in Theorem D.1 of [26] yields

$$-Z^k(t, x) = \sup_{\theta \in \Theta} \inf \left\{ \int_0^{t \wedge \theta[\gamma(\cdot)]} H^*(\gamma(s), \gamma'(s)) ds - 1_{\theta[\gamma(\cdot)] \geq t} k \eta(\gamma(t)), \quad \gamma(0) = x \right\},$$

where Θ is the set of all stopping times (see [26]) and $\gamma \in H^1(0, t)$. In fact, the arguments of Lemma 2.4 in [32] yield that one can replace this expression by

$$-Z^*(t, x) \geq -Z^k(t, x) = \inf_{a \in [0, t]} \max \left\{ \int_0^a H^*(\gamma(s), \gamma'(s)) ds - 1_{a=t} k \eta(\gamma(t)), \quad \gamma(0) = x \right\}. \quad (59)$$

Let now pass to the limit $k \rightarrow +\infty$. The right hand-side in (59) is clearly nondecreasing since $\eta \leq 0$. Take a sequence $(\gamma_k)_k$ in $H^1(0, t)$ such that $\gamma_k(0) = x$ for all k and

$$-Z^*(t, x) \geq \max_{a \in [0, t]} \left\{ \int_0^a H^*(\gamma_k(s), \gamma'_k(s)) ds - 1_{a=t} k \eta(\gamma_k(t)) \right\} - 1/k.$$

As $H(x, p) \leq C(1 + |p|^2)$ for all $x, p \in \mathbb{R}^N$, one has $H^*(x, q) \geq \frac{|q|^2}{4C} - C$, and we get $\forall a < t, \int_0^a |\gamma'_k(s)|^2 ds \leq 4C(Ct - Z^*(t, x) + 1/k)$. Hence, as $\gamma_k(0) = x$ for all k , $(\gamma_k)_k$ is bounded in $H^1(0, t)$ and we can assume that this sequence converges weakly to a function γ such that $\gamma(0) = x$. It follows from the estimates above that $k\eta(\gamma_k(t))$ is bounded from below by a constant independent of k , which implies that $\gamma(t) = 0$. We could thus pass to the limit in (59) and obtain (55). \square

Proposition 7.5 *Assume that $H = H(x, p)$ is a Lipschitz-continuous function over $\mathbb{R}^N \times \mathbb{R}^N$ such that $\underline{H}(\frac{x}{|x|}, p) \geq H(x, p) \geq c(1 + |p|^2)$ for all $(x, p) \in (\mathbb{R}^N \setminus \{0\}) \times \mathbb{R}^N$ and for some given $c > 0$. Then*

$$-Z_*(t, x) \leq \inf_{a \in [0, t]} \max \left\{ \int_a^t H^*(\gamma(s), \gamma'(s)) ds, \quad \gamma(0) = x, \quad \gamma(t) = 0 \right\}. \quad (60)$$

Proof. Take $T > 0$ and k large enough so that $1/k < T$. The same arguments as in the second part of the proof of Lemma 2.1 in [26] yield that Z_* is Lipschitz-continuous over $(1/k, T) \times B_k$, where B_k is the open ball of center 0, since the estimates in [26] only depend on L^∞ and ellipticity bounds on the coefficients. Let $m_k := \min_{(t, x) \in (1/k, T) \times B_k}$ and M_k the Lipschitz constant of Z_* on $(1/k, T) \times B_k$.

Consider the equation:

$$\begin{cases} \max\{\partial_t Z - H(x, \nabla Z), Z\} = 0 & \text{in } (1/k, T) \times B_k, \\ Z(t, x) = \min\{m_k, -M_k k\} & \text{for all } t \in (1/k, T), x \in \partial B_k, \\ Z(1/k, x) = -M_k |x| & \text{for all } x \in B_k. \end{cases} \quad (61)$$

We know (see [23]) that this equation admits a unique bounded Lipschitz-continuous solution Z_k . Moreover, as H is above its convex envelope, Z_k is a supersolution of the equation

associated with the convex envelope of H instead of H . Hence, Theorem D.2 of [26] applies:

$$Z_k(t, x) \geq -\sup_{\theta \in \Theta} \inf \left\{ \int_0^{(t-1/k) \wedge \theta[\gamma(\cdot)] \wedge t_\gamma} H^*(\gamma(s), \gamma'(s)) ds \right. \\ \left. - 1_{(t-1/k) \wedge \theta[\gamma(\cdot)] \geq t_\gamma} Z_*(t - t_\gamma, \gamma(t_\gamma)) \right. \\ \left. - 1_{t_\gamma \wedge \theta[\gamma(\cdot)] \geq t-1/k} Z_*(1/k, \gamma(t-1/k)), \quad \gamma(0) = x \right\},$$

where $t_\gamma := \inf\{s \geq 0, \gamma(s) \in \partial B_k\}$ is the exit time from B_k . Moreover, as $\underline{H}(\frac{x}{|x|}, p) \geq H(x, p)$ for all (x, p) and due to our choice of m_k and M_k , Z_* is a supersolution of (61) and thus $Z_* \geq Z_k$.

Considering only paths γ such that $\gamma(t-1/k) = 0$ and $|\gamma(s)| < k$ for all $s \in (0, t-1/k)$, with k large enough so that $|x| < k$, as $Z_*(t, 0) = 0$ for all $t > 0$, we get

$$Z_k(t, x) \geq -\sup_{\theta \in \Theta} \inf \left\{ \int_0^{(t-1/k) \wedge \theta[\gamma(\cdot)]} H^*(\gamma(s), \gamma'(s)) ds, \quad \gamma(0) = x, \gamma(t-1/k) = 0, |\gamma| < k \right\}.$$

The alternative formulation derived from [32] reads

$$Z_*(t, x) \geq Z_k(t, x) \geq -\inf_{a \in [0, t-1/k]} \max \left\{ \int_0^a H^*(\gamma(s), \gamma'(s)) ds, \quad \gamma(0) = x, \gamma(t-1/k) = 0, |\gamma| < k \right\}.$$

For a given path $\gamma \in H^1(0, t)$ such that $\gamma(0) = x$ and $\gamma(t) = 0$, taking k large enough so that $\|\gamma\|_\infty < k$ and defining $\gamma_k(s) := \gamma(\frac{st}{t-1/k})$, we get

$$Z_*(t, x) \geq -\max_{a \in [0, t-1/k]} \int_0^a H^*(\gamma_k(s), \gamma'_k(s)) ds = -\frac{t-1/k}{t} \max_{a \in [0, t]} \int_0^a H^*\left(\gamma(s), \frac{t}{t-1/k} \gamma'(s)\right) ds.$$

We conclude by letting $k \rightarrow +\infty$. □

Proposition 7.6 *For all $x \neq 0$, one has*

$$Z^*(1, x) \leq -\inf \left\{ \max_{t \in [0, 1]} \int_t^1 \overline{H}^*(\gamma(s), -\gamma'(s)), \quad \gamma \in H^1([0, 1]), \gamma(0) = 0, \gamma(1) = x \right\} = -\overline{U}(x), \\ Z_*(1, x) \geq -\inf \left\{ \max_{t \in [0, 1]} \int_t^1 \underline{H}^*(\gamma(s), -\gamma'(s)), \quad \gamma \in H^1([0, 1]), \gamma(0) = 0, \gamma(1) = x \right\} = -\underline{U}(x), \quad (62)$$

where we recall to the reader that \underline{U} and \overline{U} were introduced in (15).

Proof. We will extend in the sequel the Hamiltonians \overline{H} and \underline{H} by 1-homogeneity: for all $x \neq 0$ and $p \in \mathbb{R}^N$, $\overline{H}(x, p) := \overline{H}(x/|x|, p)$ and $\underline{H}(x, p) := \underline{H}(x/|x|, p)$. We also define $\overline{H}(0, p) := 2C(1 + |p|^2)$ and $\underline{H}(0, p) := c/2(1 + |p|^2)$, where c and C are given by Proposition 1.2, so that \overline{H} (resp. \underline{H}) is upper (resp. lower) semicontinuous over \mathbb{R}^N .

1. For all n , consider the sup-convolution of \overline{H} :

$$\overline{H}_n(x, p) := \sup_{x' \in \mathbb{R}^N} \left\{ \overline{H}(x', p) - n|x' - x|^2 \right\}.$$

The semicontinuity of \overline{H} in x , its continuity and convexity in p , and its coercivity yields that \overline{H}_n is well-defined, convex in p and locally Lipschitz-continuous in (x, p) . Hence, Proposition 7.4 applies and gives (up to the change of variables $\tilde{s} = 1 - s$ and $\tilde{\gamma}(s) = \gamma(1 - s)$):

$$Z^*(1, x) \leq -\overline{U}_n(x) := \sup_{t \in [0,1]} \min \left\{ \int_t^1 -\overline{H}_n^*(\gamma(s), -\gamma'(s)) ds, \gamma(0) = 0, \gamma(1) = x \right\} \quad (63)$$

where \overline{H}_n^* is the convex conjugate of \overline{H}_n and $\gamma \in H^1(0, 1)$.

2. We now take $x \in \mathbb{R}^N$ and let $n \rightarrow +\infty$. For all n , let γ_n an admissible test-function such that

$$-\overline{U}_n(x) \leq \min_{t \in [0,1]} \int_t^1 -\overline{H}_n^*(\gamma_n(s), -\gamma_n'(s)) ds + \frac{1}{n}. \quad (64)$$

We know from Proposition 1.2 that

$$\forall (x, p) \in \mathbb{R}^N \times \mathbb{R}^N, \quad c(1 + |p|^2) \leq \overline{H}(x, p) \leq C(1 + |p|^2),$$

from which we easily derive the same estimate for \overline{H}_n , and thus

$$\frac{|q|^2}{4C} - C \leq \overline{H}_n^*(x, q) \leq \frac{|q|^2}{4c} - c$$

for all $(x, q) \in \mathbb{R}^N \times \mathbb{R}^N$. Together with (64), this leads to

$$\min_{t \in [0,1]} \int_t^1 \left(C - \frac{|\gamma_n'(s)|^2}{4C} \right) ds \geq -\overline{U}_n(x) - \frac{1}{n} \geq c - \frac{|x|^2}{4c} - \frac{1}{n}.$$

In particular, taking $t = 0$, (γ_n') is bounded in $L^2([0, 1])$. As $\gamma_n(0) = 0$ and $\gamma_n(1) = x$ for all n , we get that $(\gamma_n)_n$ is bounded in $H^1(0, 1)$ and thus one can assume that it converges weakly in $H^1([0, 1])$ and locally uniformly to a function γ . It is a well-known property of sup-convolutions that, as $\lim_{n \rightarrow +\infty} \gamma_n(s) = \gamma(s)$, one has for all $p \in \mathbb{R}^N$ and $s \in [0, 1]$:

$$\limsup_{n \rightarrow +\infty} \overline{H}_n(\gamma_n(s), p) \leq \overline{H}(\gamma(s), p).$$

On the other hand, for all $s \in [0, 1]$, take $p(s) \in \mathbb{R}^N$ such that

$$-\overline{H}^*(\gamma(s), -\gamma'(s)) = \inf_{p \in \mathbb{R}^N} \left(\overline{H}(\gamma(s), p) + p \cdot \gamma'(s) \right) = \overline{H}(\gamma(s), p(s)) + p(s) \cdot \gamma'(s).$$

It follows from Proposition 1.2 that

$$-\overline{H}^*(\gamma(s), -\gamma'(s)) \geq p(s) \cdot \gamma'(s) + c(1 + |p(s)|^2) \geq -\frac{c}{2}|p(s)|^2 - \frac{|\gamma'(s)|^2}{2c} + c(1 + |p(s)|^2)$$

and thus as $\gamma' \in L^2(0, 1)$ this implies that $p \in L^2(0, 1)$. We thus get

$$\lim_{n \rightarrow +\infty} \int_t^1 \gamma_n'(s) \cdot p(s) ds = \int_t^1 \gamma'(s) p(s) ds$$

for all $t \in [0, 1]$. Hence, one has

$$\begin{aligned}
& \int_t^1 \left(\overline{H}(\gamma(s), p(s)) + p(s) \cdot \gamma'(s) \right) ds \\
& \geq \int_t^1 \limsup_{n \rightarrow +\infty} \left(\overline{H}_n(\gamma_n(s), p(s)) + p(s) \cdot \gamma'_n(s) \right) ds \\
& \geq \limsup_{n \rightarrow +\infty} \int_t^1 \left(\overline{H}_n(\gamma_n(s), p(s)) + p(s) \cdot \gamma'_n(s) \right) ds \quad \text{by Fatou's lemma} \\
& \geq \limsup_{n \rightarrow +\infty} \int_t^1 -\overline{H}_n^*(\gamma_n(s), -\gamma'_n(s)) ds \quad \text{by definition of } \overline{H}_n^* \\
& \geq \limsup_{n \rightarrow +\infty} \min_{t \in [0, 1]} \int_t^1 -\overline{H}_n^*(\gamma_n(s), -\gamma'_n(s)) ds \\
& \geq \limsup_{n \rightarrow +\infty} -\overline{U}_n(x) \geq Z^*(1, x) \quad \text{by (63) and (64)}.
\end{aligned}$$

As $t \in [0, 1]$ is arbitrary and γ is admissible, one gets

$$\begin{aligned}
Z^*(1, x) & \leq -\liminf_{n \rightarrow +\infty} \overline{U}_n(x) \\
& \leq -\inf \max_{t \in [0, 1]} \left\{ \int_t^1 \overline{H}^*(\gamma(s), -\gamma'(s)) ds, \quad \gamma(0) = 0, \gamma(1) = x, \gamma \in H^1(0, 1) \right\} = -\overline{U}(x).
\end{aligned}$$

3. It is left to prove that one can assume that the test-functions satisfy $\gamma(s) \neq 0$ for all $s \in (0, 1]$. Consider a test-function $\gamma \in H^1(0, 1)$ such that $\gamma(0) = 0$ and $\gamma(1) = x$. Assume that there exists $s_0 \in (0, 1)$ such that $\gamma(s_0) = 0$. We can assume that $\gamma(s) \neq 0$ in $(s_0, 1]$. Let

$$\tilde{\gamma}(s) := \gamma(s_0 + (1 - s_0)s).$$

This function is an admissible path from 0 to x , such that $\tilde{\gamma}(s) \neq 0$ for all $s \in (0, 1)$. For all $t \in [0, 1]$, one has

$$\int_t^1 -\overline{H}^*(\tilde{\gamma}(s), -\tilde{\gamma}'(s)) ds = \int_{s_0 + (1-s_0)t}^1 -\overline{H}^*(\gamma(\tau), -(1-s_0)\gamma'(\tau)) \frac{d\tau}{1-s_0}$$

On the other hand, as \overline{H}^* is convex, one has for all $\tau \in (0, 1)$ and $s_0 \in (0, 1)$:

$$\frac{-\overline{H}^*(\gamma(\tau), -(1-s_0)\gamma'(\tau)) + \overline{H}^*(\gamma(\tau), 0)}{1-s_0} \geq -\overline{H}^*(\gamma(\tau), -\gamma'(\tau)) + \overline{H}^*(\gamma(\tau), 0).$$

It follows that:

$$\int_t^1 -\overline{H}^*(\tilde{\gamma}(s), -\tilde{\gamma}'(s)) ds \geq \int_{s_0 + (1-s_0)t}^1 -\overline{H}^*(\gamma(\tau), -\gamma'(\tau)) d\tau + \frac{s_0}{1-s_0} \int_{s_0 + (1-s_0)t}^1 -\overline{H}^*(\gamma(\tau), 0) d\tau.$$

But Proposition 1.2 yields

$$-\overline{H}^*(\gamma(\tau), 0) = \inf_{p \in \mathbb{R}^N} \overline{H}(\gamma(\tau), p) \geq c > 0,$$

which leads to

$$\int_t^1 -\overline{H}^*(\tilde{\gamma}(s), -\tilde{\gamma}'(s)) ds > \int_{s_0+(1-s_0)t}^1 -\overline{H}^*(\gamma(\tau), -\gamma'(\tau)) d\tau$$

for all $t \in [0, 1]$. Hence,

$$\min_{t \in [0, 1]} \int_t^1 -\overline{H}^*(\tilde{\gamma}(s), -\tilde{\gamma}'(s)) ds > \min_{t' \in [0, 1]} \int_{t'}^1 -\overline{H}^*(\gamma(\tau), -\gamma'(\tau)) d\tau.$$

Thus in order to maximize this quantity, replacing γ by $\tilde{\gamma}$, one can always assume that $\gamma(s) \neq 0$ for all $s \in (0, s_0)$. The proof for the test-functions associated with \underline{H} is similar.

4. Next, consider the inf-convolution of \underline{H} :

$$\underline{H}_n(x, p) := \inf_{x' \in \mathbb{R}^N} \left\{ \underline{H}(x', p) + n|x' - x|^2 \right\}.$$

This function is well-defined since $\underline{H}(x, p) \geq c(1 + |p|^2)$ for all $(x, p) \in \mathbb{R}^N \times \mathbb{R}^N$ and thus the set over which we take the supremum is non-empty. Moreover, for all $x \in \mathbb{R}^N$, if $p_n \rightarrow p$ as $n \rightarrow +\infty$, one has $\liminf_{n \rightarrow +\infty} \underline{H}_n(x, p_n) \geq (\underline{H}^*)^*(x, p)$ since the double convex-conjugate of \underline{H} is the largest convex function below \underline{H} .

As \underline{H}_n is Lipschitz-continuous and $\underline{H}_n \leq \underline{H}$, Proposition 7.5 yields

$$Z_*(1, x) \geq -\underline{U}_n(x) := \sup_{t \in [0, 1]} \min \left\{ \int_t^1 -\underline{H}_n^*(\gamma(s), -\gamma'(s)) ds, \gamma \in H^1([0, 1]), \gamma(0) = 0, \gamma(1) = x \right\}. \quad (65)$$

Let γ an arbitrary admissible test-function and $t_n \in [0, 1]$ such that

$$\min_{t \in [0, 1]} \int_t^1 -\underline{H}_n^*(\gamma(s), -\gamma'(s)) ds = \int_{t_n}^1 -\underline{H}_n^*(\gamma(s), -\gamma'(s)) ds.$$

We can assume, up to extraction, that $(t_n)_n$ converges to $t_\infty \in [0, 1]$.

For all n and for all $s \in [0, 1]$, let $p_n(s) \in \mathbb{R}^N$ such that

$$-\underline{H}_n^*(\gamma(s), -\gamma'(s)) = \inf_{p \in \mathbb{R}^N} \left(p \cdot \gamma'(s) + \underline{H}_n(\gamma(s), p) \right) = p_n(s) \cdot \gamma'(s) + \underline{H}_n(\gamma(s), p_n(s)).$$

With the same arguments as above, we could prove that $(p_n)_n$ is bounded uniformly in $L^2([0, 1])$, we can thus assume that it converges to a limit $p_\infty \in L^2([0, 1])$ for the weak topology. Mazur's theorem yields that there exists a family $(\tilde{p}_n)_n$ of convex combination of the $(p_n)_n$, that we write

$$\tilde{p}_n = \sum_{i=1}^{N_n} \lambda_i^n p_{k_i^n}, \quad \forall i \in [1, N_n], \quad k_i^n \geq n, \quad \lambda_i^n \geq 0, \quad \sum_{i=1}^{N_n} \lambda_i^n = 1,$$

and which converges to p_∞ almost everywhere and strongly in $L^2([0, 1])$. One has

$$\begin{aligned}
\int_{t_\infty}^1 (\underline{H}^*)^*(\gamma(s), p_\infty(s)) ds &\leq \int_{t_\infty}^1 \liminf_{n \rightarrow +\infty} \underline{H}_n(\gamma(s), \tilde{p}_n(s)) ds \\
&\leq \liminf_{n \rightarrow +\infty} \int_{t_n}^1 \underline{H}_n(\gamma(s), \tilde{p}_n(s)) ds && \text{by Fatou's lemma} \\
&\leq \liminf_{n \rightarrow +\infty} \int_{t_n}^1 \sum_{i=1}^{N_n} \lambda_i^n \underline{H}_n(\gamma(s), p_{k_i^n}(s)) ds && \text{by convexity of } \underline{H}_n \\
&\leq \liminf_{n \rightarrow +\infty} \sum_{i=1}^{N_n} \lambda_i^n \int_{t_{k_i^n}}^1 \underline{H}_{k_i^n}(\gamma(s), p_{k_i^n}(s)) ds && \text{as } k_i^n \geq n \text{ and } \underline{H}_n \nearrow \\
&\leq \sum_{i=1}^{N_n} \lambda_i^n \limsup_{n \rightarrow +\infty} \int_{t_{k_i^n}}^1 \underline{H}_{k_i^n}(\gamma(s), p_{k_i^n}(s)) ds \\
&\leq \limsup_{n \rightarrow +\infty} \int_{t_n}^1 \underline{H}_n(\gamma(s), p_n(s)) ds.
\end{aligned}$$

Gathering all the previous inequalities, we eventually get

$$\begin{aligned}
Z_*(1, x) &\geq -\liminf_{n \rightarrow +\infty} \underline{U}_n(x) \\
&\geq \limsup_{n \rightarrow +\infty} \min_{t \in [0, 1]} \int_t^1 -\underline{H}_n^*(\gamma(s), -\gamma'(s)) ds \\
&= \limsup_{n \rightarrow +\infty} \int_{t_n}^1 (p_n \cdot \gamma' + \underline{H}_n(\gamma, p_n)) \\
&\geq \int_{t_\infty}^1 (p_\infty \cdot \gamma' + (\underline{H}^*)^*(\gamma, p_\infty)) \\
&\geq \int_{t_\infty}^1 -\underline{H}^*(\gamma, -\gamma') \geq \min_{t \in [0, 1]} \int_t^1 -\underline{H}^*(\gamma, -\gamma')
\end{aligned}$$

We have thus proved that

$$\begin{aligned}
Z_*(1, x) &\geq -\liminf_{n \rightarrow +\infty} \underline{U}_n(x) \\
&\geq -\inf \max_{t \in [0, 1]} \left\{ -\int_t^1 \underline{H}^*(\gamma(s), -\gamma'(s)), \gamma \in H^1([0, 1]), \gamma(0) = 0, \gamma(1) = x \right\} = -\underline{U}(x),
\end{aligned}$$

and we show that one can assume $\gamma(s) \neq 0$ for all $s \in (0, 1)$ as above. \square

It is easy to check that similar arguments as in the previous proof yield that \bar{U} is indeed a minimum. That is, considering a minimizing sequence of admissible paths $(\gamma_n)_n$, one can extract a converging subsequence which minimizes the associated maximum of integrals over $t \in [0, 1]$. We thus leave the complete proof of this result to the reader.

Lemma 7.7 *For all $x \neq 0$, the infimum defining \bar{U} is indeed a minimum:*

$$\bar{U}(x) = \min \left\{ \max_{t \in [0, 1]} \int_t^1 \bar{H}^*(\gamma(s), -\gamma'(s)), \gamma \in H^1([0, 1]), \gamma(0) = 0, \gamma(1) = x \right\}.$$

As \underline{H} is not upper semicontinuous in general, we do not expect such a result to hold for \underline{U} .

7.4 Conclusion of the proof of Theorem 1

Proof of Theorem 1. Gathering Lemma 7.2, Proposition 7.6 and the definition of v_ε , we immediately get that

$$u(1/\varepsilon, x/\varepsilon) \rightarrow \begin{cases} 0 & \text{if } x \in \{\overline{U} > 0\} \\ 1 & \text{if } x \in \text{int}\{\underline{U} = 0\} \end{cases} \quad \text{as } \varepsilon \rightarrow 0 \text{ loc. unif. } x \in \mathbb{R}^N.$$

Consider u , K and F as in the statement of the Theorem. As $K \subset \text{int}\underline{\mathcal{S}} = \text{int}\{\underline{U} = 0\}$, the previous convergence immediately implies:

$$\sup_{x \in tK} |u(t, x) - 1| = \sup_{x \in K} |v_{1/t}(1, x) - 1| = 1 - \inf_{x \in K} u(1/t, x) \rightarrow 0 \text{ as } t \rightarrow +\infty.$$

Similarly, if F is a compact set, then the local convergence above and the fact that $F \subset \mathbb{R}^N \setminus \{\overline{U} = 0\} = \{\overline{U} > 0\}$ yields

$$\sup_{x \in tF} |u(t, x)| = \sup_{x \in F} |u(1/t, x)| \rightarrow 0 \text{ as } t \rightarrow +\infty.$$

Consider a closed set $F \subset \mathbb{R}^N \setminus \overline{\mathcal{S}}$. We have proved in [10], together with Hamel, that there exists a speed $w^* > 0$ such that

$$\max_{|x| \geq w^* t} u(t, x) \rightarrow 0 \text{ as } t \rightarrow +\infty.$$

Define $F_1 = F \cap \{|x| \leq w^*\}$ and $F_2 = F \cap \{|x| \geq w^*\}$. We know that $\lim_{t \rightarrow +\infty} \max_{x \in F_2} u(t, x) = 0$. On the other hand, as F is closed, F_1 is compact and thus $\lim_{t \rightarrow +\infty} \max_{x \in tF_1} u(t, x) = 0$. Thus

$$\lim_{t \rightarrow +\infty} \max_{x \in tF} u(t, x) = 0.$$

□

7.5 The recurrent case

Let now check that the two definitions (19) and (16) of the expansion sets $\underline{\mathcal{S}}$ and $\overline{\mathcal{S}}$ are equivalent when the coefficients are recurrent.

Proof of Proposition 2.2. Let $\alpha > 0$, $R > 0$, $p \in \mathbb{R}^N$ and $e \in \mathbb{S}^{N-1}$. Take $\phi \in W^{1,\infty}(C_{R,\alpha}(e))$ and λ' such that $\inf_{C_{R,\alpha}(e)} \phi > 0$ and $L_p \phi \geq \lambda' \phi$ in $C_{R,\alpha}(e)$. Define $\phi_n(t, x) = \phi(t + n, x + ne)$ for all n . The sequence $(\phi_n)_{n > R}$ is equicontinuous and uniformly bounded since $\phi \in W^{1,\infty}(C_{R,\alpha}(e))$. We can assume that this sequence converges locally uniformly as $n \rightarrow +\infty$ to a function $\phi_\infty \in W^{1,\infty}(\mathbb{R} \times \mathbb{R}^N)$ such that $\inf_{\mathbb{R} \times \mathbb{R}^N} \phi_\infty > 0$. Similarly, one can assume, up to extraction, that there exist A_∞ , q_∞ and c_∞ such that $A(t + n, x + ne) \rightarrow A_\infty(t, x)$, $q(t + n, x + ne) \rightarrow q_\infty(t, x)$ and $f'_u(t + n, x + ne, 0) \rightarrow c_\infty(t, x)$ as $n \rightarrow +\infty$ locally uniformly in $\mathbb{R} \times \mathbb{R}^N$. Define

$$L_p^* = -\partial_t + \text{tr}(A_\infty \nabla^2) + (2pA_\infty + q_\infty) \cdot \nabla + (pA_\infty p + q_\infty \cdot p + c_\infty).$$

Then $L_p^* \phi_\infty \geq \lambda \phi_\infty$ in $\mathbb{R} \times \mathbb{R}^N$, which give $\lambda \leq \underline{\lambda}_1(L_p^*, \mathbb{R} \times \mathbb{R}^N)$, and thus letting $\lambda \rightarrow \underline{\lambda}_1(L_p, C_{R,\alpha}(e))$, one gets

$$\underline{\lambda}_1(L_p, C_{R,\alpha}(e)) \leq \underline{\lambda}_1(L_p^*, \mathbb{R} \times \mathbb{R}^N).$$

Next, as A , q and $f'_u(\cdot, \cdot, 0)$ are recurrent with respect to (t, x) , there exists a sequence (s_n, y_n) such that $A_\infty(t - s_n, x - y_n) \rightarrow A(t, x)$, $q_\infty(t - s_n, x - y_n) \rightarrow q(t, x)$ and $c_\infty(t - s_n, x - y_n) \rightarrow f'_u(t, x, 0)$ as $n \rightarrow +\infty$ locally uniformly in $\mathbb{R} \times \mathbb{R}^N$. Hence, the same arguments as above give

$$\underline{\lambda}_1(L_p^*, \mathbb{R} \times \mathbb{R}^N) \leq \underline{\lambda}_1(L_p, \mathbb{R} \times \mathbb{R}^N).$$

As $\underline{\lambda}_1(L_p, C_{R,\alpha}(e)) \geq \underline{\lambda}_1(L_p, \mathbb{R} \times \mathbb{R}^N)$ by (10), one eventually gets $\underline{\lambda}_1(L_p, C_{R,\alpha}(e)) = \underline{\lambda}_1(L_p, \mathbb{R} \times \mathbb{R}^N)$ for all $R > 0$, $\alpha > 0$ and $e \in \mathbb{S}^{N-1}$. This leads to

$$\underline{H}(e, p) = \underline{\lambda}_1(L_p, \mathbb{R} \times \mathbb{R}^N).$$

Similarly, one can prove that $\overline{H}(e, p) = \overline{\lambda}_1(L_p, \mathbb{R} \times \mathbb{R}^N)$. In other words, $\underline{H} = \underline{H}(p)$ and $\overline{H} = \overline{H}(p)$ do not depend on e .

It follows from the Jensen inequality that for all $\gamma \in H^1([0, 1])$, with $\gamma(0) = 0$ and $\gamma(1) = x$:

$$\int_0^1 \underline{H}^*(\gamma(s), -\gamma'(s)) ds = \int_0^1 \underline{H}^*(-\gamma'(s)) ds \geq \underline{H}^*\left(-\int_0^1 \gamma'(s) ds\right) = \underline{H}^*(-x).$$

Hence, on one hand, taking $t = 0$ and $t = 1$ leads to:

$$\begin{aligned} & \inf \max_{t \in [0, 1]} \left\{ \int_t^1 \underline{H}^*(-\gamma'(s)), \gamma \in H^1([0, 1]), \gamma(0) = 0, \gamma(1) = x \right\} \\ & \geq \max \left\{ 0, \inf \left\{ \int_0^1 \underline{H}^*(-\gamma'(s)), \gamma \in H^1([0, 1]), \gamma(0) = 0, \gamma(1) = x \right\} \right\} \geq \max\{0, \underline{H}^*(-x)\}. \end{aligned}$$

On the other hand, taking $\gamma(s) = sx$, one gets:

$$\inf \max_{t \in [0, 1]} \left\{ \int_t^1 \underline{H}^*(-\gamma'(s)), \gamma \in H^1([0, 1]), \gamma(0) = 0, \gamma(1) = x \right\} \leq \max_{t \in [0, 1]} \int_t^1 \underline{H}^*(-x) = \max\{0, \underline{H}^*(-x)\}.$$

We thus conclude that

$$\underline{\mathcal{S}} = \{x \in \mathbb{R}^N, \underline{H}^*(-x) \geq 0\} = \{x \in \mathbb{R}^N, \exists p \in \mathbb{R}^N \mid -p \cdot x + \underline{\lambda}_1(L_{-p}, \mathbb{R} \times \mathbb{R}^N) \leq 0\}$$

from which the conclusion immediately follows. The identification of $\overline{\mathcal{S}}$ is similar. \square

7.6 Geometry of the expansion sets

Proposition 7.8 *Under the assumptions and notations of Proposition 7.5, assuming in addition that $x \mapsto H(x, p)$ is quasiconcave for all $p \in \mathbb{R}^N$, then the function Z_k is concave with respect to $(t, x) \in (1/k, \infty) \times B_k$.*

Proof. Take an arbitrary $T > 1/k$. We use the same approach as in [1], but we need to check that the quasiconcavity of the Hamiltonian is sufficient in order to get the concavity of the function. Let \tilde{Z}_k the concave envelope of Z_k , that is, the smallest concave function w.r.t (t, x) above Z_k in $(1/k, T) \times B_k$. We need to prove that $\tilde{Z}_k \leq Z_k$ in order to conclude. We will prove that \tilde{Z}_k is a subsolution of (61), which is enough in order to derive the conclusion since (61) admits a comparison principle (see [23]). First note that $\tilde{Z}_k \leq 0$ is obvious since $Z_k \leq 0$.

Let $(t, x) \in (1/k, T) \times B_k$ and consider a smooth function χ such that $\tilde{Z}_k - \chi$ admits a strict local maximum (t, x) . As in [1], we know that there exist $l \leq N + 2$, t_1, \dots, t_l in $(1/k, T)$, x_1, \dots, x_l in B_k and $\lambda_1, \dots, \lambda_l$ in $[0, 1]$ such that

$$t = \sum_{i=1}^l \lambda_i t_i, \quad x = \sum_{i=1}^l \lambda_i x_i, \quad \sum_{i=1}^l \lambda_i = 1 \quad \text{and} \quad \tilde{Z}_k(t, x) = \sum_{1 \leq i \leq l} \lambda_i Z_k(t_i, x_i).$$

It is then standard that for all $i = 1, \dots, l$,

$$(s_i, y_i) \mapsto \lambda_i Z_k(s_i, y_i) - \chi\left(\sum_{j \neq i} \lambda_j t_j + \lambda_i s_i, \sum_{j \neq i} \lambda_j x_j + \lambda_i y_i\right)$$

reaches a local maximum at (t_i, x_i) . It follows from (61) that for all $i = 1, \dots, l$:

$$\partial_t \chi(t, x) - H(x_i, \nabla \chi(t, x)) \leq 0.$$

We now check that the quasiconcavity is sufficient in order to conclude:

$$\begin{aligned} \partial_t \chi(t, x) - H(x, \nabla \chi(t, x)) &= \partial_t \chi(t, x) - H\left(\sum_{1 \leq i \leq l} \lambda_i x_i, \nabla \chi(t, x)\right) \\ &\leq \partial_t \chi(t, x) - \inf_{1 \leq i \leq l} H(x_i, \nabla \chi(t, x)) \quad (\text{by quasiconcavity}) \\ &\leq 0. \end{aligned}$$

Next, if $t = 1/k$, then necessarily $t_1 = \dots = t_l = 1/k$. As $Z_k(1/k, x) = -M_k|x|$ is concave over B_k , one gets:

$$Z_k(1/k, x) \leq \tilde{Z}_k(1/k, x) = \sum_{1 \leq i \leq l} \lambda_i Z_k(1/k, x_i) \leq Z_k(1/k, x).$$

Similarly, if $|x| = k$, then $x_1 = \dots = x_l$ by strict convexity of the ball B_k and thus $\tilde{Z}_k(t, x) = \min\{m_k, -C_k|k|\}$, which is concave, from which we get $\tilde{Z}_k = Z_k$ in $(1/k, T) \times \partial B_k$.

We have thus proved that \tilde{Z}_k is a subsolution of (61) and thus $\tilde{Z}_k \leq Z_k$, leading to $\tilde{Z}_k \equiv Z_k$. Hence Z_k is concave with respect to (t, x) . \square

Proof of Proposition 1.3. The inf-convolution of \underline{H} :

$$\underline{H}_n(x, p) := \inf_{x' \in \mathbb{R}^N} (\underline{H}(x', p) + n|x - x'|^2) = \inf_{X \in \mathbb{R}^N} (\underline{H}(x + X, p) + n|X|^2).$$

is clearly quasiconcave in x as the infimum of a family of quasiconcave functions is quasiconcave.

For all n and k , we let $Z_{k,n}$ the function constructed in Proposition 7.5 with Hamiltonian $H = \underline{H}_n$, which is concave over $(1/k, \infty) \times B_k$ by Proposition 7.8. We also define

$$\underline{U}_n(x) := \inf_{t \in [0,1]} \max \left\{ \int_t^1 -\underline{H}_n^*(\gamma(s), -\gamma'(s)) ds, \gamma \in H^1([0,1]), \gamma(0) = 0, \gamma(1) = x \right\},$$

$$\overline{U}_n(x) := \inf_{t \in [0,1]} \max \left\{ \int_t^1 -\overline{H}_n^*(\gamma(s), -\gamma'(s)) ds, \gamma \in H^1([0,1]), \gamma(0) = 0, \gamma(1) = x \right\},$$

so that, we know from the proofs of Propositions 7.5 and 7.6 that for all $x \in \mathbb{R}^N$:

$$Z_{k,n}(1, x) \leq Z_*(1, x) \leq Z^*(1, x) \leq -\overline{U}(x),$$

$$Z_{k,n}(1, x) \geq -\underline{U}_n(x) \quad \text{when } k \text{ is large enough,}$$

$$\liminf_{n \rightarrow +\infty} \underline{U}_n(x) \leq \underline{U}(x), \quad \liminf_{n \rightarrow +\infty} \overline{U}_n(x) \geq \overline{U}(x).$$

Let $V(x) := -\limsup_{n \rightarrow +\infty} \liminf_{k \rightarrow +\infty} Z_{k,n}(1, x)$. This function is convex and one has $\overline{U} \leq V \leq \underline{U}$.

Take now x_0, x_1 such that $\underline{U}(x_0) = \underline{U}(x_1) = 0$ and $\tau \in [0, 1]$. One gets:

$$\overline{U}((1-\tau)x_0 + \tau x_1) \leq V((1-\tau)x_0 + \tau x_1) \leq (1-\tau)V(x_0) + \tau V(x_1) \leq (1-\tau)\underline{U}(x_0) + \tau \underline{U}(x_1) = 0.$$

Moreover, this inequality holds for all $x_0, x_1 \in cl\{\underline{U} = 0\}$ by continuity of the convex function V . As $\overline{U} \geq 0$, this implies

$$(1-\tau)x_0 + \tau x_1 \in \overline{\mathcal{S}} = \underline{\mathcal{S}} = \{\overline{U} = 0\} = cl\{\underline{U} = 0\}.$$

Hence, this set is convex. □

Proof of Proposition 1.4. Let $\sigma \in [0, 1]$, $x \in \overline{\mathcal{S}}$, that is, $\overline{U}(x) = 0$, and take $\gamma \in H^1(0, 1)$ such that $\gamma(0) = 0$, $\gamma(1) = x$ and $\gamma(s) \neq 0$ for all $s \in (0, 1)$. We recall that $\overline{H}^*(e, 0) = -\inf_{p \in \mathbb{R}^N} \overline{H}(e, p) \leq -c$ for all $e \in \mathbb{S}^{N-1}$. Consider the path

$$\gamma_\sigma(s) := \begin{cases} \sigma \gamma(s/\sigma) & \text{if } s \in [0, \sigma], \\ \sigma x & \text{if } s \in [\sigma, 1]. \end{cases}$$

As it connects 0 to σx , we could use it as a test-function in the definition of \overline{U} :

$$\begin{aligned} & \max_{t \in [0,1]} \int_t^1 \overline{H}^*\left(\frac{\gamma_\sigma(s)}{|\gamma_\sigma(s)|}, -\gamma'_\sigma(s)\right) ds \\ &= \left(\max_{t \in [0, \sigma]} \int_t^1 \overline{H}^*\left(\frac{\gamma_\sigma(s)}{|\gamma_\sigma(s)|}, -\gamma'_\sigma(s)\right) ds \right)_+ && \text{since } \overline{H}^*(x/|x|, 0) < 0 \\ &= \left(\max_{t \in [0, \sigma]} \int_t^\sigma \overline{H}^*\left(\frac{\gamma(s/\sigma)}{|\gamma(s/\sigma)|}, -\gamma'(s/\sigma)\right) ds + (1-\sigma)\overline{H}^*(x/|x|, 0) \right)_+ && \text{by definition of } \gamma_\sigma \\ &= \left(\sigma \max_{t \in [0,1]} \int_t^1 \overline{H}^*\left(\frac{\gamma(\tau)}{|\gamma(\tau)|}, -\gamma'(\tau)\right) d\tau + (1-\sigma)\overline{H}^*(x/|x|, 0) \right)_+ && \text{letting } \tau := s/\sigma \\ &= \left((1-\sigma)\overline{H}^*(x/|x|, 0) \right)_+ = 0 && \text{by definition of } \gamma. \end{aligned}$$

Hence, $\overline{U}(\sigma x) = 0$, that is, $\overline{\mathcal{S}}$ is star-shaped. The star-shapedness of $\underline{\mathcal{S}}$ is proved similarly.

Next, as $c(1 + |p|^2) \leq \underline{H}(e, p) \leq \overline{H}(e, p) \leq C(1 + |p|^2)$ for all $(e, p) \in \mathbb{S}^{N-1} \times \mathbb{R}^N$ by Proposition 1.2, one has $-\overline{H}^*(e, q) \leq C - |q|^2/4C$ for all (e, q) and thus, as in the proof of Proposition 2.2, Jensen inequality yields $\overline{U}(x) \leq C - |x|^2/4C$. Hence, $\overline{\mathcal{S}} \subset \{|x| \leq 2C\}$. Similarly, $\underline{U}(x) \geq c - |x|^2/4c$ and $\{|x| \leq 2c\} \subset \underline{\mathcal{S}}$. \square

8 The radially periodic case

The proof of Proposition 2.5 of course relies on the radial change of variables. This gives rise to some extra-terms which are indeed neglectible asymptotically, precisely because our construction only takes into account the values of the coefficients in the truncated cones $C_{R,\alpha}(e)$. We can thus construct approximated eigenvalues. This gives one more example where considering the generalized principal eigenvalues over the full space \mathbb{R}^N would have given sub-optimal expansion sets.

Proof of Proposition 2.5. We will use the larger family of periodic operators for all $\tilde{p} \in \mathbb{R}^N$ and $e \in \mathbb{S}^{N-1}$:

$$\tilde{L}_{e,\tilde{p}}^{per} \varphi := a_{per}(r) \varphi'' + 2\tilde{p} \cdot e a_{per}(r) \varphi' + (|\tilde{p}|^2 a_{per}(r) + c_{per}(r)) \varphi.$$

Let φ the periodic principal eigenfunction associated with $\tilde{L}_{e,-\tilde{p}}^{per}$ and $\lambda_1^{per}(\tilde{L}_{e,-\tilde{p}})$ the associated eigenvalue: $\varphi = \varphi(r)$ is positive, L -periodic and one has $\tilde{L}_{e,-\tilde{p}}^{per} \varphi = \lambda_1^{per}(\tilde{L}_{e,-\tilde{p}}) \varphi$. Take $e \in \mathbb{S}^{N-1}$, $\alpha > 0$, $R > 0$ and define $\phi(x) = \varphi(|x|)$. Then $\phi \in \mathcal{C}^2(C_{R,\alpha}(e))$ and for all $\tilde{p} \in \mathbb{R}^N$, coming back to our original operator $L_{-\tilde{p}}$ defined by (13), one has over $C_{R,\alpha}(e)$:

$$\begin{aligned} L_{-\tilde{p}} \phi &= a_{per}(|x|) \Delta \phi - 2a_{per}(|x|) \tilde{p} \cdot \nabla \phi + (|\tilde{p}|^2 a_{per}(|x|) + c_{per}(|x|)) \phi \\ &= a_{per}(r) \varphi'' + a_{per}(r) \frac{N-1}{r} \varphi' - 2a_{per}(r) \tilde{p} \cdot e_r \varphi' + (|\tilde{p}|^2 a_{per}(r) + c_{per}(r)) \varphi \\ &= \tilde{L}_{e,-\tilde{p}}^{per} \varphi + a_{per}(r) \frac{N-1}{r} \varphi' + 2a_{per}(r) \tilde{p} \cdot (e - e_r) \varphi' \\ &= \lambda_1^{per}(\tilde{L}_{e,-\tilde{p}}^{per}) \varphi + a_{per}(r) \frac{\varphi'}{\varphi} \left(\frac{(N-1)}{r} + 2\tilde{p} \cdot (e - e_r) \right) \varphi \\ &= \left(\lambda_1^{per}(\tilde{L}_{e,-\tilde{p}}^{per}) + o(1/R) + o(\alpha) \right) \varphi \end{aligned}$$

since $r = |x| > R$, $|e - e_r| = |e - \frac{x}{|x|}| < \alpha$ and φ'/φ is bounded independently of R and α . Hence, taking φ as a test-function in the definition of $\underline{\lambda}_1$ and $\overline{\lambda}_1$ and letting $R \rightarrow +\infty$, $\alpha \rightarrow 0$, one gets $\overline{H}(e, \tilde{p}) = \underline{H}(e, \tilde{p}) = \lambda_1^{per}(\tilde{L}_{e,-\tilde{p}}^{per})$ for all $\tilde{p} \in \mathbb{R}^N$ and $e \in \mathbb{S}^{N-1}$.

Next, noticing that $\tilde{L}_{e,\tilde{p}}^{per} \phi \leq \tilde{L}_{e,(\tilde{p} \cdot e)}^{per} \phi + \max_{\mathbb{R}} a_{per} (|\tilde{p}|^2 - (\tilde{p} \cdot e)^2) \phi$ for all ϕ , one gets

$$\overline{H}(e, \tilde{p}) = \underline{H}(e, \tilde{p}) = \lambda_1^{per}(\tilde{L}_{e,-\tilde{p}}^{per}) \leq \lambda_1^{per}(\tilde{L}_{e,(\tilde{p} \cdot e)}^{per}) + \max_{\mathbb{R}} a_{per} (|\tilde{p}|^2 - (\tilde{p} \cdot e)^2).$$

An easy computation yields

$$\overline{H}^*(e, \tilde{q}) = \underline{H}^*(e, \tilde{q}) \geq k^*(\tilde{q} \cdot e) + \frac{|\tilde{q} - (\tilde{q} \cdot e)e|^2}{4 \max_{\mathbb{R}} a_{per}} \geq k^*(\tilde{q} \cdot e)$$

where $p \mapsto k(p)$ is the convex function $k(p) := \lambda_1^{per}(\tilde{L}_p^{per})$ (as defined in the statement of the Proposition). Moreover, one can easily check that

$$\overline{H}^*(e, (\tilde{q} \cdot e)e) = \underline{H}^*(e, (\tilde{q} \cdot e)e) = k^*(\tilde{q} \cdot e).$$

It follows that for any admissible path γ connecting 0 to a given $x \in \mathbb{R}^N$, one has

$$\begin{aligned} \max_{t \in [0,1]} \int_t^1 \underline{H}^*(\gamma(s), -\gamma'(s)) ds &\geq \max_{t \in [0,1]} \int_t^1 k^*\left(-\frac{\gamma(s) \cdot \gamma'(s)}{|\gamma(s)|}\right) ds \\ &\geq \max_{t \in [0,1]} (1-t) k^*\left(-\int_t^1 \frac{\gamma(s) \cdot \gamma'(s)}{|\gamma(s)|} ds\right) \quad (\text{by Holder inequality}) \\ &\geq \max\{0, k^*(-|x|)\} \quad (\text{taking } t = 0 \text{ or } 1). \end{aligned}$$

Hence,

$$\inf_{\gamma} \max_{t \in [0,1]} \int_t^1 \underline{H}^*(\gamma(s), -\gamma'(s)) ds \geq (k^*(-|x|))_+.$$

The reverse inequality is obtained with $\gamma(s) = sx$. The conclusion follows from classical arguments. \square

9 The space-independent case

The aim of this Section is to prove Propositions 2.6 and 4.1.

9.1 Proof of Proposition 2.6 and its corollaries

We first compute the two generalized principal eigenvalues when the coefficients do not depend on x .

Proposition 9.1 *Consider an operator $\mathcal{L}\phi = -\partial_t \phi + \text{tr}(A(t)\nabla^2 \phi) + q(t) \cdot \nabla \phi + c(t)\phi$, where A and q are functions of t that satisfy the hypotheses of Section 1.2 and $c \in C_{loc}^{\delta/2}(\mathbb{R})$ is uniformly continuous and bounded. Consider $\omega \subset \mathbb{R}^N$ an open set that contains balls of arbitrary radii and $R \in \mathbb{R}$. Then*

$$\underline{\lambda}_1(\mathcal{L}, (R, \infty) \times \omega) = \liminf_{t \rightarrow +\infty} \inf_{s > R} \frac{1}{t} \int_s^{s+t} c \quad \text{and} \quad \overline{\lambda}_1(\mathcal{L}, (R, \infty) \times \omega) = \limsup_{t \rightarrow +\infty} \sup_{s > R} \frac{1}{t} \int_s^{s+t} c.$$

In order to prove this Proposition, we first prove that we can restrict ourselves to test-functions that only depend on t in the definition of $\underline{\lambda}_1$ and $\overline{\lambda}_1$:

Lemma 9.2 *Under the same hypotheses as in Proposition 9.1, one has*

$$\begin{aligned} & \underline{\lambda}_1(\mathcal{L}, (R, \infty) \times \omega) \\ &= \sup\{\lambda \in \mathbb{R}, \exists \phi \in W^{1,\infty}(R, \infty) \cap \mathcal{C}^1(R, \infty), \inf_{(R,\infty)} \phi > 0, -\phi' + c(t)\phi \geq \lambda\phi \text{ in } (R, \infty)\}, \\ & \overline{\lambda}_1(\mathcal{L}, (R, \infty) \times \omega) \\ &= \inf\{\lambda \in \mathbb{R}, \exists \phi \in W^{1,\infty}(R, \infty) \cap \mathcal{C}^1(R, \infty), \inf_{(R,\infty)} \phi > 0, -\phi' + c(t)\phi \leq \lambda\phi \text{ in } (R, \infty)\}. \end{aligned} \tag{66}$$

Proof. Define

$$\underline{\mu}_1 = \sup\{\lambda \in \mathbb{R}, \exists \phi \in W^{1,\infty}(R, \infty) \cap \mathcal{C}^1(R, \infty), \inf_{(R,\infty)} \phi > 0, -\phi' + c(t)\phi \geq \lambda\phi \text{ for all } t > R\}. \tag{67}$$

Clearly, $\underline{\mu}_1 \leq \underline{\lambda}_1$. Consider $\lambda \in \mathbb{R}$ such that there exists $\phi \in \mathcal{C}^{1,2}((R, \infty) \times \omega)$ with $\inf \phi > 0$, $\phi \in W^{1,\infty}((R, \infty) \times \omega)$ and $\mathcal{L}\phi \geq \lambda\phi$. For all $n \in \mathbb{N}$, we know that there exists a ball of radius n in ω . Let x_n its center. We define

$$\phi_n(t) = \frac{1}{|B(x_n, n)|} \int_{B(x_n, n)} \phi(t, x) dx.$$

Clearly, $\inf_{(R,\infty)} \phi_n \geq \inf_{(R,\infty) \times \omega} \phi > 0$ for all n and $\|\phi_n\|_{W^{1,\infty}(R,\infty)} \leq \|\phi\|_{W^{1,\infty}((R,\infty) \times \omega)}$. The Ascoli theorem yields that we can assume, up to extraction, the existence of a continuous function ϕ_∞ such that $\phi_n \rightarrow \phi_\infty$ locally uniformly in (R, ∞) as $n \rightarrow +\infty$. One has $\inf_{(R,\infty)} \phi_\infty \geq \inf_{(R,\infty) \times \omega} \phi > 0$ and $\|\phi_\infty\|_{W^{1,\infty}(R,\infty)} \leq \|\phi\|_{W^{1,\infty}((R,\infty) \times \omega)}$.

On the other hand, integrating $\mathcal{L}\phi \geq \lambda\phi$ over $B(x_n, n) \subset \omega$, one gets

$$-\phi'_n(t) + \frac{1}{|B(x_n, n)|} \int_{\partial B(x_n, n)} \nu \cdot (A(t)\nabla\phi) d\sigma + \frac{1}{|B(x_n, n)|} \int_{\partial B(x_n, n)} q(t) \cdot \nu \phi d\sigma + c(t)\phi_n \geq \lambda\phi_n,$$

for all $t > R$, where ν is the outward unit normal to $B(x_n, n)$. Letting $n \rightarrow +\infty$, we obtain

$$-\phi'_\infty(t) + c(t)\phi_\infty \geq \lambda\phi_\infty \text{ almost everywhere in } (R, \infty)$$

since $\phi \in W^{1,\infty}((R, \infty) \times \omega)$.

We just need to check that we can assume the test-function to be smooth in order to conclude. Consider a convolution kernel K , that is, a smooth nonnegative function such that $\int_{\mathbb{R}} K = 1$. Set $K_\sigma(t) = \frac{1}{\sigma} K(t/\sigma)$. Take $\varepsilon > 0$ and let σ small enough so that $\|K_\sigma \star c - c\|_\infty \leq \varepsilon$. Define $\ln \psi := K_\sigma \star \ln \phi_\infty$. Then $\psi \in W^{1,\infty}(R, \infty) \cap \mathcal{C}^1(R, \infty)$, $\inf_{(R,\infty)} \psi > 0$ and for all $t > R$:

$$-\frac{\psi'(t)}{\psi(t)} = K_\sigma \star \frac{-\phi'_\infty}{\phi_\infty} \geq \lambda - K_\sigma \star c(t) \geq \lambda - \varepsilon - c(t).$$

Thus, $\underline{\mu}_1 \geq \lambda - \varepsilon$. As this is true for all $\varepsilon > 0$ and $\lambda < \underline{\lambda}_1$, one finally gets $\underline{\mu}_1 \geq \underline{\lambda}_1$ and thus $\underline{\mu}_1 = \underline{\lambda}_1$. The other equality is obtained similarly. \square

Proof of Proposition 9.1.

1. Consider first some λ such that there exists $\phi \in W^{1,\infty}(R, \infty) \cap \mathcal{C}^1(R, \infty)$ with $\inf_{(R, \infty)} \phi > 0$ and $-\phi' + c(t)\phi \geq \lambda\phi$ for all $t > R$. Dividing by ϕ and integrating between s and $s+t$ for $s > R$ and $t > 0$, one gets

$$\ln \phi(s+t) - \ln \phi(s) \leq \int_s^{s+t} c - \lambda t.$$

Hence

$$\lambda + \frac{1}{t} \left(\ln \inf_{(R, \infty)} \phi - \ln \sup_{(R, \infty)} \phi \right) \leq \inf_{s > R} \frac{1}{t} \int_s^{s+t} c.$$

Taking the liminf when $t \rightarrow +\infty$, one gets

$$\lambda \leq \liminf_{t \rightarrow +\infty} \inf_{s > R} \frac{1}{t} \int_s^{s+t} c.$$

Thus $\underline{\lambda}_1(\mathcal{L}, (R, \infty) \times \omega) \leq \liminf_{t \rightarrow +\infty} \inf_{s > R} \frac{1}{t} \int_s^{s+t} c$ using Lemma 9.2.

2. Next, consider any small $\varepsilon > 0$ and let $\lambda := \liminf_{t \rightarrow +\infty} \inf_{s > R} \frac{1}{t} \int_s^{s+t} c - 2\varepsilon < \sup_{(R, \infty)} c$. In order to prove that $\underline{\lambda}_1 \geq \lambda$, we need to construct an appropriate test-function ϕ . Up to some decreasing of ε , we can define ϕ the solution of the Cauchy problem

$$\begin{cases} \phi' = (c(t) - \lambda)\phi - \phi^2 & \text{in } (R, \infty), \\ \phi(R) = \phi_0, \end{cases} \quad (68)$$

with ϕ_0 an arbitrary initial datum in $(\varepsilon, \sup_{(R, \infty)} c - \lambda)$. Clearly, $-\phi' + c(t)\phi \geq \lambda\phi$ for all $t > R$ and as

$$\phi' \leq \left(\sup_{(R, \infty)} c - \lambda \right) \phi - \phi^2,$$

one has $0 \leq \phi \leq \sup_{(R, \infty)} c - \lambda$. Hence, $\phi \in W^{1,\infty}((R, \infty))$. It is left to prove that $\inf_{(R, \infty)} \phi > 0$ in order to conclude that $\underline{\lambda}_1 \geq \lambda$.

3. The definition of λ yields that

$$\text{there exists } T > 0 \text{ such that for all } t > T \text{ and } s > R, \text{ one has } \frac{1}{t} \int_s^{s+t} c \geq \lambda + \varepsilon. \quad (69)$$

Moreover, it clearly follows from (68) that ϕ'/ϕ is bounded over (R, ∞) by some constant $M > 0$ (which depends on c and λ), which means that $\ln \phi$ is Lipschitz-continuous.

We will now prove that $\phi(s) \geq \phi(R)e^{-MT}$ for all $s > R$ and some $M > 0$. Assume that there exists $s > R$ such that $\phi(s) < \varepsilon$ and let

$$s_\varepsilon := \sup\{t < s, \phi(t) \geq \varepsilon\} \quad \text{and} \quad T_\varepsilon := \sup\{t > s_\varepsilon, \phi(t) \leq \varepsilon\} \in (s, \infty].$$

As $\phi(R) = \phi_0 > \varepsilon$, one has $s_\varepsilon > R$. Then $\phi(t) \leq \varepsilon$ for all $t \in (s_\varepsilon, T_\varepsilon)$ and thus $\phi'(t) \geq (c(t) - \lambda - \varepsilon)\phi(t)$ for all $t \in (s_\varepsilon, T_\varepsilon)$. Moreover, $\phi(s_\varepsilon) = \varepsilon$, which gives for all $t \in (0, T_\varepsilon - s_\varepsilon)$:

$$\phi(s_\varepsilon + t) \geq \varepsilon \exp \left(\int_{s_\varepsilon}^{s_\varepsilon+t} c(s') ds' - (\lambda + \varepsilon)t \right). \quad (70)$$

If $t > T$, then (69) gives $\phi(s_\varepsilon + t) \geq \varepsilon$. Thus, $T_\varepsilon \leq T + s_\varepsilon$. On the other hand, as $\ln \phi$ is Lipschitz-continuous for some constant M , one gets

$$\phi(s_\varepsilon + t) \geq \phi(s_\varepsilon)e^{-Mt} \geq \varepsilon e^{-MT} \quad \text{for all } t \in (0, T_\varepsilon - s_\varepsilon).$$

Finally, this gives $\phi(s) \geq \varepsilon e^{-MT}$ for all $s > R$.

4. Taking ϕ as a test-function in the definition of $\underline{\lambda}_1$, we obtain

$$\underline{\lambda}_1 \geq \lambda = \liminf_{t \rightarrow +\infty} \inf_{s > R} \frac{1}{t} \int_s^{s+t} c - 2\varepsilon.$$

As this is true for all $\varepsilon > 0$, we conclude that $\underline{\lambda}_1 \geq \liminf_{t \rightarrow +\infty} \inf_{s > R} \frac{1}{t} \int_s^{s+t} c$. Step 1. gives the reverse inequality. The proof for $\overline{\lambda}_1$ is similar. \square

Let us mention that, as soon as Lemma 9.2 is known, one could prove Proposition 9.1 in a different way by using Lemma 3.2 in [56].

Proof of Proposition 2.6. Using the same notations as in the Proposition, we notice that Proposition 9.1 implies

$$\underline{H}(e, p) = \lim_{R \rightarrow +\infty, \alpha \rightarrow 0} \underline{\lambda}_1(L_p, C_{R, \alpha}(e)) = \lim_{R \rightarrow +\infty} \liminf_{t \rightarrow +\infty} \inf_{s > R} \frac{1}{t} \int_s^{s+t} (|p|^2 + f'_u(s', 0)) ds'.$$

Let $\lfloor f \rfloor = \lim_{R \rightarrow +\infty} \liminf_{t \rightarrow +\infty} \inf_{s > R} \frac{1}{t} \int_s^{s+t} f'_u(s', 0) ds'$. Then,

$$\underline{w}(e) = \min_{p \cdot e > 0} \frac{\underline{H}(e, -p)}{p \cdot e} = \min_{p \cdot e > 0} \frac{p^2 + \lfloor f \rfloor}{p \cdot e} = 2\sqrt{\lfloor f \rfloor}.$$

The computation of $\overline{w}(e)$ is similar. \square

Proof of Proposition 2.7. We immediately get from Proposition 9.1 that

$$\overline{H}(e, p) = \underline{H}(e, p) = p \langle A \rangle p - \langle q \rangle p + \langle c \rangle.$$

The conclusion follows. \square

9.2 Proof of Proposition 4.1

Proof of Proposition 4.1. The proof relies on the change of variable

$$v(t, x) = u(t, x + e \int_0^t \omega(s) ds).$$

This function satisfies

$$\begin{cases} \partial_t v - \Delta v = v(1 - v) \text{ in } \mathbb{R} \times \mathbb{R}^N, \\ v(0, x) = u_0(x) \text{ in } \mathbb{R}^N. \end{cases} \quad (71)$$

Thus $\min_{|x| \leq wt} v(t, x) \rightarrow 1$ if $0 < w < 2$ and $\max_{|x| \geq wt} v(t, x) \rightarrow 0$ if $w > 2$, leading to

$$w_*(e) \geq \underline{\omega} + 2 \quad \text{and} \quad w^*(e) \leq \bar{\omega} + 2.$$

Now if $\underline{\omega} + 2 > \bar{\omega}$ and $w \in (2 + \underline{\omega}, 2 + \bar{\omega})$, there exist two sequences $(t_n)_n$ and $(t'_n)_n$ such that

$$\bar{\omega} = \lim_{n \rightarrow +\infty} \frac{1}{t_n} \int_0^{t_n} \omega(t) dt \quad \text{and} \quad \underline{\omega} = \lim_{n \rightarrow +\infty} \frac{1}{t'_n} \int_0^{t'_n} \omega(t) dt.$$

One also has $u(t_n, wt_n e) = v(t_n, t_n e (w - \frac{1}{t_n} \int_0^{t_n} \omega(s) ds))$. But as $-2 < w - \bar{\omega}$ (since $4 \geq \bar{\omega} - \underline{\omega}$) and $2 > w - \bar{\omega}$, there exists some small positive ε such that

$$-2 + \varepsilon < w - \frac{1}{t_n} \int_0^{t_n} \omega(s) ds < 2 - \varepsilon$$

for n sufficiently large. Hence, one gets

$$u(t_n, wt_n e) \geq \min_{|x| \leq (2-\varepsilon)t_n} u(t_n, x) \rightarrow 1 \text{ as } n \rightarrow +\infty.$$

Similarly, one can prove that $u(t'_n, wt'_n e) \rightarrow 0$ as $n \rightarrow +\infty$.

Define the ω -limit set as $t \rightarrow +\infty$ of the function $t \mapsto u(t, wte)$:

$$\Omega = \{s \in [0, 1], \exists (t_n)_n, t_n \rightarrow +\infty, u(t_n, wt_n e) \rightarrow s\}.$$

As the function $t \mapsto u(t, wte)$ is continuous, this set is connected. Moreover, 0 and 1 both belong to Ω . Hence $\Omega = [0, 1]$, which concludes the proof. \square

10 The directionally homogeneous case

We will start this section by addressing the issue of existence of exact asymptotic spreading speeds for directionally homogeneous coefficients in \mathbb{R}^2 . That is, when the coefficients are close to constants in radial sectors of \mathbb{R}^2 for sufficiently large $|x|$, we want to derive conditions ensuring that $\bar{\mathcal{S}} = \underline{\mathcal{S}}$. Indeed, when there only exists a finite number of such segments, such an equality holds.

It is well-known that discontinuous coefficients in Hamilton-Jacobi equations could cause a lack of uniqueness for the solutions. Indeed, comparison principles may fail (see [71] for such a counter-example). It is thus natural to try to identify conditions on the Hamiltonians ensuring uniqueness, but there are not many works on this topic (see [5, 71, 73] and the references therein). Another type of problems is to introduce additional properties on the solutions ensuring uniqueness (see for example [3, 34]), which is not relevant in the present framework since Z^* and Z_* are obtained as limits for which we do not have such properties. None of these references was directly applicable to our present framework since we treat here a highly nonlinear equation involving convex conjugates. We thus needed to adapt the method developed in [71].

Proposition 10.1 *Assume that $N = 2$ and let identify \mathbb{S}^1 and \mathbb{R}/\mathbb{Z} . Assume that there exist $0 = e_0 < e_1 < \dots < e_r < 1$, and a family of functions H_1, \dots, H_r , such that for all $p \in \mathbb{R}^N$, for all $i \in [0, r-1]$:*

$$\forall e \in (e_i, e_{i+1}), \quad \underline{H}(e, p) = \overline{H}(e, p) = H_i(p).$$

Assume furthermore that for all $i \in [0, r]$, one has either $H_i(p) \geq H_{i+1}(p)$ for all $p \in \mathbb{R}^N$ or $H_i(p) \leq H_{i+1}(p)$ for all $p \in \mathbb{R}^N$, where $H_{r+1} := H_0$ by convention. Then $\overline{\mathcal{S}} = \underline{\mathcal{S}}$.

Proof. Consider an admissible path γ , that is, a function of $H^1([0, 1], \mathbb{R}^2)$ such that $\gamma(0) = 0$, $\gamma(1) = x$ and $\gamma(s) \neq 0$ for all $s \in (0, 1)$. We can construct a finite sequence of closed, nonempty, consecutive intervals $(I_k)_{k \in [1, K]}$ of $[0, 1]$, which possibly intersect only at their extrema, whose union is $[0, 1]$ and such that for all k :

- either there exists $j \in [1, n]$ such that $e_j < \gamma(s)/|\gamma(s)| < e_{j+1}$ for all s in the interior of I_k ,
- or there exists $j \in [1, n]$ such that $\gamma(s)/|\gamma(s)| = e_j$ for all $s \in I_k$.

We do not modify the path γ in the intervals belonging to the first class. Consider an interval $I_k = [t_k, t_{k+1}]$ such that $\phi(s)/|\phi(s)| = e_j$ for some j in I_k .

By hypothesis, one has

$$\underline{H}(e, p) = \overline{H}(e, p) = \begin{cases} H_{j-1}(p) & \text{if } e \in (e_{j-1}, e_j), \\ H_j(p) & \text{if } e \in (e_j, e_{j+1}), \end{cases}$$

where we let $e_{-1} := e_r$ if needed, remembering that we have identified \mathbb{S}^1 and \mathbb{R}/\mathbb{Z} . Our hypotheses yield that one can assume $H_{j-1}(p) \leq H_j(p)$ for all p , which implies $-H_{j-1}^*(q) \leq -H_j^*(q)$ for all q .

As $\overline{H}(e, p)$ is upper semicontinuous with respect to e , one gets $\overline{H}(e_j, p) = H_j(p)$ for all $p \in \mathbb{R}^N$ and thus, as $\gamma/|\gamma| = e_j$ over I_k ,

$$\int_t^{t_{k+1}} \overline{H}^* \left(\frac{\gamma(s)}{|\gamma(s)|}, -\gamma'(s) \right) ds = \int_t^{t_{k+1}} H_j^* (-\gamma'(s)) ds \quad (72)$$

for all $t \in I_k$.

Let ξ the orthonormal vector to e_j pointing in the radial segment where $\underline{H} = H_j$ (see Figure 10). Take $\delta > 0$ small and define the modified path in $I_k = [t_k, t_{k+1}]$:

$$\gamma_\delta(s) := \begin{cases} \gamma(t_k) + (s - t_k)\xi & \text{if } t_k \leq s \leq t_k + \delta, \\ \delta\xi + \gamma(s - \delta) & \text{if } t_k + \delta \leq s \leq t_{k+1} - \delta, \\ \frac{1}{\delta} \left((t_{k+1} - s)(\delta\xi + \gamma(t_{k+1} - 2\delta)) + (s - t_{k+1} + \delta)\gamma(t_{k+1}) \right) & \text{if } t_{k+1} - \delta \leq s \leq t_{k+1}. \end{cases}$$

The construction of γ_δ is illustrated in Figure 10.

Taking δ small enough, it is clear that $e_j < \frac{\gamma_\delta(s)}{|\gamma_\delta(s)|} < e_{j+1}$ for all $s \in (t_k, t_{k+1})$ and thus $\underline{H}^* \left(\frac{\gamma_\delta(s)}{|\gamma_\delta(s)|}, -\gamma'_\delta(s) \right) = H_j^* (-\gamma'_\delta(s))$. Moreover, as H_j is Locally Lipschitz-continuous by Proposition 1.2, one can easily show that there exists a constant $C > 0$ such that:

$$\left| \int_t^{t_{k+1}} H_j^* (-\gamma'_\delta(s)) ds - \int_t^{t_{k+1}} H_j^* (-\gamma'(s)) ds \right| \leq C\sqrt{\delta} \quad (73)$$

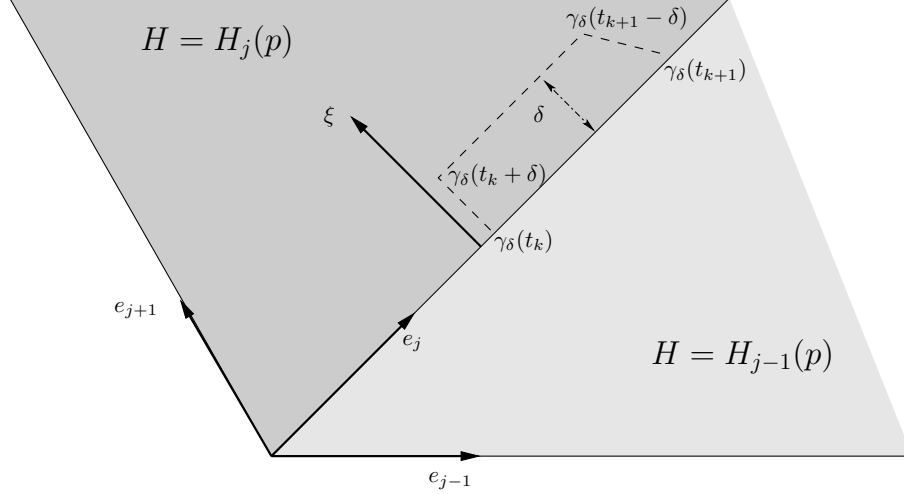


Figure 5: Construction of the modified path γ_δ .

for all $t \in I_k$. Combining (72) and (73), we get

$$\int_t^{t_{k+1}} \overline{H}^* \left(\frac{\gamma(s)}{|\gamma(s)|}, -\gamma'(s) \right) ds \geq \int_t^{t_{k+1}} \underline{H}^* \left(\frac{\gamma_\delta(s)}{|\gamma_\delta(s)|}, -\gamma'_\delta(s) \right) ds - C\sqrt{\delta}.$$

Repeating this construction on each such set I_k , we eventually obtain an admissible path γ_δ for each $\delta > 0$ small enough and a constant $C > 0$ such that for all $t \in [0, 1]$:

$$\max_{t \in [0, 1]} \int_t^1 \overline{H}^* \left(\frac{\gamma(s)}{|\gamma(s)|}, -\gamma'(s) \right) ds \geq \max_{t \in [0, 1]} \int_t^1 \underline{H}^* \left(\frac{\gamma_\delta(s)}{|\gamma_\delta(s)|}, -\gamma'_\delta(s) \right) ds - C\sqrt{\delta}.$$

The definition of \underline{U} and \overline{U} thus implies:

$$\overline{U}(x) \geq \underline{U}(x) - C\sqrt{\delta}$$

and thus $\underline{U} \leq \overline{U}$. On the other hand, $\overline{H} \geq \underline{H}$ gives $\overline{U} \leq \underline{U}$. Hence $\underline{U} \equiv \overline{U}$ and thus $\overline{\mathcal{S}} = \underline{\mathcal{S}}$. \square

We are now in position to prove the results of Section 2.6.

Proof of Proposition 2.8. It is easy to see that

$$\underline{H}(e, p) = \overline{H}(e, p) = \begin{cases} a_+ |p|^2 + f'(0) & \text{if } e_1 > 0 \\ a_- |p|^2 + f'(0) & \text{if } e_1 < 0 \end{cases}$$

since the coefficients converge uniformly in the truncated cones $C_{R, \alpha}(e)$ when $e_1 \neq 0$ and α is small enough. The semicontinuity yields $\underline{H}(\pm e_2, p) = a_- |p|^2 + f'(0)$ and $\overline{H}(\pm e_2, p) = a_+ |p|^2 + f'(0)$.

Proposition 10.1 yields that we only need to compute

$$\begin{aligned} U(x) &= \inf \left\{ \max_{t \in [0,1]} \int_t^1 \overline{H}^* \left(\frac{\gamma(s)}{|\gamma(s)|}, -\gamma'(s) \right) ds, \quad \gamma(0) = 0, \gamma(1) = x, \gamma(s) \neq 0 \text{ for all } s \in (0,1) \right\} \\ &= \inf \left\{ \max_{t \in [0,1]} \int_t^1 \frac{|\gamma'(s)|^2}{4a(\gamma(s))} ds - f'(0)(1-t), \quad \gamma(0) = 0, \gamma(1) = x, \gamma(s) \neq 0 \text{ for all } s \in (0,1) \right\} \end{aligned} \quad (74)$$

Such minimization problems are very close to other problems arising in geometric optics. The function

$$N(x) := \begin{cases} 1/4a_+ & \text{if } x_1 \geq 0 \\ 1/4a_- & \text{if } x_1 < 0 \end{cases}$$

can be viewed as a refraction index and the geodesics are the ray paths.

First notice that if $x \in \mathbb{R}^2$ satisfies $x_1 \geq 0$, then as $a_+ > a_-$, the function $\gamma(s) = sx$ minimizes (74) and thus

$$U(x) = \left(|x|^2/4a_+ - f'(0) \right)_+ \quad \text{if } x_1 \geq 0.$$

More generally, as $a_- < a_+$, one always has $U(x) \geq |x|^2/4a_+ - f'(0)$ and thus $|x| > 2\sqrt{a_+f'(0)}$ implies $U(x) > 0$. Consider now $x \in \mathbb{R}^2$ such that $x_1 < 0$ and $|x| \leq 2\sqrt{a_+f'(0)}$.

3. Next, Lemma 7.7 yields that $U(x)$ is indeed a minimum. Take γ an admissible path. As γ is a minimizer, we can extract some properties of γ from the Euler-Lagrange equation associated with the minimization problem. Let

$$\tau = \max\{s \in [0,1], \gamma_1(s) \geq 0\},$$

where $\gamma_1(s)$ is the first coordinate of $\gamma(s)$. As γ is continuous, $\gamma(0) = 0$ and $\gamma_1(1) = x_1 < 0$, this maximum is well-defined. One has $\gamma_1(\tau) = 0$ and $\gamma_1(s) < 0$ for all $s \in (\tau, 1]$.

Next, assume that $\tau > 0$ and define

$$\tilde{\gamma}(s) = \begin{cases} \frac{s}{\tau}\gamma(\tau) & \text{if } s \in [0, \tau], \\ \frac{s-\tau}{1-\tau}x + \frac{s-\tau}{1-\tau}\gamma(\tau) & \text{if } s \in (\tau, 1]. \end{cases}$$

One can take $\tilde{\gamma}$ as a test-function in (74), which gives

$$\begin{aligned} U(x) &\leq \max_{t \in [0,1]} \left(\int_t^1 N(\tilde{\gamma}(s)) |\tilde{\gamma}'(s)|^2 ds - f'(0)(1-t) \right) \\ &= \max \left\{ 0, \frac{|x - \gamma(\tau)|^2}{4a_-(1-\tau)} - f'(0)(1-\tau), \frac{|\gamma(\tau)|^2}{4a_+\tau} + \frac{|x - \gamma(\tau)|^2}{4a_-(1-\tau)} - f'(0) \right\} \end{aligned} \quad (75)$$

On the other hand, the Cauchy-Schwarz inequality yields

$$\begin{aligned} |\gamma(\tau)|^2 &= \left| \int_0^\tau \gamma'(s) ds \right|^2 \leq \tau \int_0^\tau |\gamma'(s)|^2 ds \quad \text{and} \\ \frac{|x - \gamma(\tau)|^2}{4a_-(1-\tau)} &= \frac{1}{4a_-(1-\tau)} \left| \int_\tau^1 \gamma' \right|^2 \leq \frac{1}{4a_-} \int_\tau^1 |\gamma'|^2 \end{aligned}$$

and these inequalities are equalities if and only if γ' is constant in $(0, \tau)$ and $(\tau, 1)$. Hence, the definition of $U(x)$ yields that (75) is smaller than $U(x)$ and thus γ' is constant in $(0, \tau)$ and in $(\tau, 1)$.

If $\tau = 0$ then $\gamma(s) = sx$ and thus $U(x) = \frac{|x|^2}{4a_-} - f'(0)$ in this case.

4. Assume that $\tau > 0$ and let $y = \gamma(\tau)$. We know that $y_1 = \gamma_1(\tau) = 0$. We assume that $x_2 \geq 0$, the case $x_2 < 0$ can be treated similarly. It is then easy to check that $y_2 \geq 0$, otherwise $\varphi(s) = sx$ is a better minimizer of (74), which is impossible. Similarly, one can prove that $\tau > 0$ implies $x_2 \neq 0$ and $y_2 \neq 0$.

For all $\sigma \in (0, 1)$ and $z \in \mathbb{R}$, we define

$$\varphi_{\sigma, z}(s) = \begin{cases} \frac{sz e_2}{\sigma} & \text{if } s \in [0, \sigma], \\ \frac{(s - \sigma)x}{(1 - \sigma)} + \frac{(1 - s)z e_2}{(1 - \sigma)} & \text{if } s \in [\sigma, 1], \end{cases} \quad (76)$$

where e_2 is the unit vector associated with the second coordinate axis. We have proved in the previous step that $\gamma = \varphi_{\tau, y_2}$. But as any function of the form (76) is an appropriate test-function for the minimization problem (74), we get

$$U(x) = \min \left\{ \max \left\{ 0, \frac{|x - z e_2|^2}{4a_-(1 - \sigma)} - f'(0)(1 - \sigma), \frac{z^2}{4a_+\sigma} + \frac{|x - z e_2|^2}{4a_-(1 - \sigma)} - f'(0) \right\}, \sigma \in (0, 1), z \in \mathbb{R} \right\} \quad (77)$$

and this minimum is reached when $\sigma = \tau$ and $z = y_2$.

Take $x \in \mathbb{R}^2$ such that $U(x) > 0$. Assume first that $|y| < 2\sqrt{f'(0)a_+\tau}$. Then

$$U(x) = \frac{|x - y|^2}{4a_-(1 - \tau)} - f'(0)(1 - \tau)$$

and $z = y_2$, $\sigma = \tau$ is a local minimizer of

$$(z, \tau) \mapsto \frac{|x - z e_2|^2}{4a_-(1 - \sigma)} - f'(0)(1 - \sigma),$$

which is a contradiction since this function is increasing with respect to σ . Hence $|y| \geq 2\sqrt{f'(0)a_+\tau}$.

Next, assume that $|y| = 2\sqrt{f'(0)a_+\tau}$. Then τ is a minimizer of

$$\sigma \in (0, 1) \mapsto \frac{|x - 2\sqrt{a_+f'(0)}\sigma|^2}{4a_-(1 - \sigma)} - f'(0)(1 - \sigma).$$

Derivating this function and computing, one obtains:

$$|x - 2\sqrt{a_+f'(0)}|^2 = 4f'(0)(1 - \tau)^2(a_+ - a_-),$$

which gives, after some more computations:

$$U(x) = \frac{\sqrt{a_+f'(0)}(x_2 - 2\sqrt{a_+f'(0)})}{4a_-}.$$

This yields a contradiction since $x_2 < |x| \leq 2\sqrt{a_+f'(0)}$ and thus $U(x) < 0$.

Lastly, if $|y| > 2\sqrt{f'(0)a_+\tau}$, then as (τ, y_2) is a critical point for the right-hand side, one has

$$\begin{cases} \frac{y_2^2}{a_+\tau^2} = \frac{|x-y|^2}{a_-(1-\tau)^2}, \\ \frac{y_2}{a_+\tau} = \frac{x_2-y_2}{a_-(1-\tau)}. \end{cases} \quad (78)$$

Taking the square of the second line of (78) and multiplying by a_+ , one gets

$$a_+(x_2 - y_2)^2 = a_-|x - y|^2. \quad (79)$$

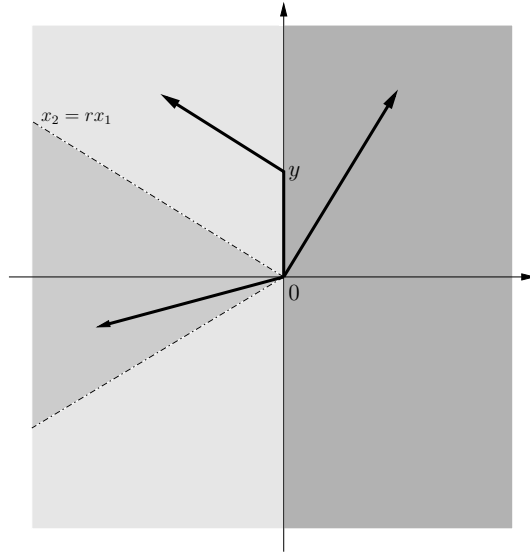


Figure 6: This figure represents the geodesics of the minimization problem (74). The darker area corresponds to the case $x_1 > 0$ and the lighter one to the case $x_1 < 0$ and $|x_1| \geq r|x_2|$. The large arrows represent the ray paths in each of these areas.

In other words, $x_2 - y_2 = r|x_1|$, where

$$r := \sqrt{\frac{a_-}{a_+ - a_-}}$$

and, as $y_2 > 0$, one gets $x_2 > r|x_1|$. Using the second line of (78) to compute τ , one gets

$$\tau = \left(1 + \frac{a_+}{a_-} \times \frac{|x_1|r}{x_2 - r|x_1|}\right)^{-1}. \quad (80)$$

Eventually, a straightforward computation gives

$$U(x) = \frac{y_2^2}{4a_+\tau^2} - f'(0) = \frac{1}{4a_+} \left(x_2 + \frac{|x_1|}{r}\right)^2 - f'(0).$$

Similarly, one can prove that if $x_2 < 0$, then $-x_2 > r|x_1|$ and

$$U(x) = \frac{y_2^2}{4a_+\tau} - f'(0) = \frac{1}{4a_+} \left(-x_2 + \frac{|x_1|}{r} \right)^2 - f'(0).$$

5. There only remains to identify the condition $\tau > 0$ in order to conclude. We have already checked that $\tau > 0$ implies $|x_2| > r|x_1|$. On the other hand, if $|x_2| > r|x_1|$, then letting

$$\sigma = \left(1 + \frac{a_+}{a_-} \times \frac{|x_1|r}{|x_2| - r|x_1|} \right)^{-1} \text{ and } z = \begin{cases} x_2 - r|x_1| & \text{if } x_2 > 0 \\ x_2 + r|x_1| & \text{if } x_2 < 0 \end{cases},$$

the same computations as above gives

$$\int_0^1 N(\varphi_{\sigma,z}(s)) |\varphi'_{\sigma,y_2}(s)|^2 ds = \frac{1}{4a_+} \left(|x_2| + \frac{|x_1|}{r} \right)^2.$$

On the other hand, we know that if $\tau = 0$, then $\gamma(s) = sx$ and $U(x) = \frac{|x|^2}{4a_-} - f'(0)$. But the condition $x_2 > rx_1$ then yields

$$U(x) + f'(0) = \frac{|x_1|^2 + |x_2|^2}{4a_-} = \frac{1}{4a_+} \left(\frac{1}{r^2} + 1 \right) |x|^2 = \frac{1}{4a_+} \left(\frac{x_2}{r} - x_1 \right)^2 + \frac{1}{a_+} \left(x_2 + \frac{x_1}{r} \right)^2 > \frac{1}{4a_+} \left(x_2 + \frac{x_1}{r} \right)^2.$$

Hence, γ is not a minimizer of (74), which is a contradiction. We derive a similar contradiction if $-x_2 > r|x_1|$. We conclude that $\tau > 0$ if and only if $|x_2| > r|x_1|$.

Gathering all these facts, we have proved that

$$U(x) + f'(0) = \begin{cases} |x|^2/4a_- & \text{if } x_1 < 0 \text{ and } |x_1| \leq r|x_2|, \\ |x|^2/4a_+ & \text{if } x_1 \geq 0, \\ \frac{1}{4a_+} \left(|x_2| + \frac{|x_1|}{r} \right)^2 & \text{if } x_1 < 0 \text{ and } |x_1| > r|x_2|. \end{cases}$$

Eventually, $U(x) = 0$ is the equation of two circles of radii $2\sqrt{a_+f'(0)}$ for $x_1 \geq 0$ and $2\sqrt{a_-f'(0)}$ for $x_1 < 0$ and $|x_1| \leq r|x_2|$. For $x_1 < 0$ and $x_2 > r|x_1|$ or $x_2 < -r|x_1|$, it is the equation of a line, which is the frontier of the convex hull of the two half-circles. This ends the proof. \square

Remark: Note that the population leaves the set $\{x_1 \geq 0\}$ with an angle $\pi/2$ and enters $\{x_1 < 0\}$ with an angle θ given by $\tan \theta = \frac{x_2 - y_2}{|x_1|} = r = \sqrt{\frac{a_-}{a_+ - a_-}}$, which also reads

$$\sin \theta = \cos \theta \times \tan \theta = \frac{\tan \theta}{\sqrt{1 + \tan^2 \theta}} = \sqrt{\frac{a_-}{a_+}}.$$

Hence, θ is characterized by $\frac{1}{\sqrt{a_-}} \sin \theta = \frac{1}{\sqrt{a_+}} \sin \pi/2$, which is the classical Snell-Descartes law for geometric optics, with refraction indexes $\frac{1}{\sqrt{a_{\pm}}}$, which is consistent with the local speeds $2\sqrt{f'(0)a_{\pm}}$ in each half-space. It is the first time, as as we know, that such a characterization is identified in a reaction-diffusion setting.

Proof of Proposition 2.9. As $\bar{H}(e, p) = \underline{H}(e, p)$ for all $e \neq e_2$ and $p \in \mathbb{R}^N$, by Proposition 10.1 we only need to characterize the set $\{U > 0\}$, where

$$U(x) := \min \max_{t \in [0,1]} \left\{ \int_t^1 \left(\frac{1}{4} |\gamma'(s)|^2 - \mu(\gamma(s)) \right) ds, \quad \gamma \in H^1([0,1]), \gamma(0) = 0, \gamma(1) = x, \right. \\ \left. \gamma(s) \neq 0 \text{ for all } s \in (0,1) \right\}, \quad (81)$$

where $\mu(x) = \mu_+$ if $x_1 \geq 0$, $\mu(x) = \mu_-$ if $x_1 < 0$. If $x_1 \geq 0$, then $\gamma(s) = sx$ minimizes (81) and $U(x) = \left(\frac{|x|^2}{4} - \mu_+ \right)_+$. Otherwise, the same arguments as above yield that there exists a minimizer $\gamma = \varphi_{\tau, y_2}$ of (81) defined by (76), with $\tau \in [0, 1]$ and $y = \gamma(\tau)$, $y_1 = 0$, and the maximum with respect to $t \in [0, 1]$ is reached when $t = 0, \tau$ or 1 .

If $\tau = 0$, then $U(x) = \left(\frac{|x|^2}{4} - \mu_- \right)_+$. We will now compute $U(x)$ when $\tau > 0$ and characterize this situation. Assume that $x_2 \geq 0$, the case $x_2 < 0$ being treated similarly. If $x_2 = 0$, then it is easy to check that $\gamma(s) = sx$ minimizes (81), which contradicts $\tau > 0$. Putting $\gamma = \gamma_{\sigma, z}$ and $t = 0, \sigma$ or 1 in (81) gives

$$U(x) = \min_{\sigma \in (0,1), z \in \mathbb{R}} \max \left\{ 0, \frac{|x - ze_2|^2}{4(1-\sigma)} - \mu_-(1-\sigma), \frac{|z|^2}{4\sigma} - \mu_+\sigma + \frac{|x - ze_2|^2}{4(1-\sigma)} - \mu_-(1-\sigma) \right\}$$

where $\sigma = \tau$ and $z = y_2$ minimizes this quantity.

Let $x \in \mathbb{R}^2$ such that $U(x) > 0$ and $|x| \leq 2\sqrt{\mu_+}$. Assume first that $|y| > 2\sqrt{\mu_+}\tau$. Then

$$U(x) = \min_{\sigma \in (0,1), z \in \mathbb{R}} \left(\frac{|z|^2}{4\sigma} - \mu_+\sigma + \frac{|x - ze_2|^2}{4(1-\sigma)} - \mu_-(1-\sigma) \right)$$

and this minimum is reached when $\sigma = \tau$ and $z = y_2$. As y is a critical point of this function to minimize, one has:

$$\frac{y_2}{\tau} = \frac{x_2 - y_2}{1 - \tau}, \quad \text{leading to} \quad y_2 = \tau x_2.$$

But as $|y| > 2\sqrt{\mu_+}\tau$, this implies $|x| \geq |x_2| > 2\sqrt{\mu_+}$, a contradiction.

Hence, $|y| \leq 2\sqrt{\mu_+}\tau$ and

$$U(x) = \min_{\sigma \in (0,1), z \in \mathbb{R}} \left(\frac{|x - ze_2|^2}{4(1-\sigma)} - \mu_-(1-\sigma) \right).$$

As the right hand-side is increasing with respect to σ , we necessarily have $\tau = \frac{|y|}{2\sqrt{\mu_+}}$. Thus, in this case:

$$U(x) = \min_{\sigma \in (0,1)} \left(\frac{|x - 2\sqrt{\mu_+}\sigma e_2|^2}{4(1-\sigma)} - \mu_-(1-\sigma) \right)_+.$$

Then τ is a critical point for the right-hand side and

$$\frac{|x - 2\sqrt{\mu_+}\tau e_2|^2}{4(1-\tau)^2} + \mu_- - \frac{x_2 - y_2}{2(1-\tau)} 2\sqrt{\mu_+} = 0.$$

Developing this expression, we find

$$\frac{|x_2 - 2\sqrt{\mu_+}|^2 + x_1^2}{4(1-\tau)^2} - \mu_+ + \mu_- = 0.$$

Putting back this expression in the computation of $U(x)$, we find that

$$\begin{aligned}
U(x) &= (1 - \tau) \left\{ \frac{x_2 - y_2}{2(1 - \tau)} 2\sqrt{\mu_+} - 2\mu_- \right\} \\
&= (x_2 - y_2)\sqrt{\mu_+} - 2\mu_-(1 - \tau) \\
&= x_2\sqrt{\mu_+} - 2\mu_- - 2(\mu_+ - \mu_-)\tau \\
&= x_2\sqrt{\mu_+} - 2\mu_+ + \sqrt{\mu_+ - \mu_-}|x - 2\sqrt{\mu_+}e_2|.
\end{aligned}$$

Hence, $U(x) > 0$ and $|x| \leq 2\sqrt{\mu_+}$ implies

$$\mu_+(x_2 - 2\sqrt{\mu_+})^2 < (\mu_+ - \mu_-)((x_2 - 2\sqrt{\mu_+})^2 + x_1^2),$$

which eventually yields

$$2\sqrt{\mu_+} - x_2 < \sqrt{\frac{\mu_+}{\mu_-} - 1}|x_1|.$$

It is easy to check that $U(x) > 0$ when $|x| > 2\sqrt{\mu_+}$.

Reciprocally, one can check that if $2\sqrt{\mu_+} - x_2 \geq \sqrt{\frac{\mu_+}{\mu_-} - 1}|x_1|$, then $U(x) = 0$. The case $x_2 < 0$ is treated similarly.

These computations also yield that $\tau > 0$ implies $|x - 2\sqrt{\mu_+}e_2| < 2\sqrt{\mu_+ - \mu_-}$, which reads on the frontier of the set $\{U = 0\}$:

$$|x_1| = -x_1 < 2\sqrt{\mu_+ - \mu_-}\sqrt{\frac{\mu_-}{\mu_+}}.$$

The same comparison argument as in the proof of Proposition 2.8 yields that the reciprocal is true. We have thus proved that

$$U(x) = \begin{cases} |x|^2/4 - \mu_- & \text{if } x_1 < 0 \text{ and } |x_1| \geq 2\sqrt{\mu_+ - \mu_-}\sqrt{\frac{\mu_-}{\mu_+}}, \\ |x|^2/4 - \mu_+ & \text{if } x_1 \geq 0, \\ x_2\sqrt{\mu_+} - 2\mu_+ + \sqrt{\mu_+ - \mu_-}|x - 2\sqrt{\mu_+}e_2| & \text{if } x_1 < 0 \text{ and } |x_1| < 2\sqrt{\mu_+ - \mu_-}\sqrt{\frac{\mu_-}{\mu_+}}. \end{cases}$$

The fact that $\{U = 0\}$ is the convex envelope of the half-disk of radius $2\sqrt{\mu_-}$ in the half-plane $\{x_1 < 0\}$ and $2\sqrt{\mu_+}$ in the half-plane $\{x_1 > 0\}$ easily follows, by noting that $x_1 = -2\sqrt{\mu_+ - \mu_-}\sqrt{\frac{\mu_-}{\mu_+}}$ is the abscissa of the point of the circle of radius $2\sqrt{\mu_-}$ from which the tangent hits the point $(0, 2\sqrt{\mu_+})$. □

Proof of Proposition 2.10. We will only sketch this proof since it is very similar to that of Proposition 2.8. First, one has

$$\underline{H}(e, p) = \overline{H}(e, p) = \begin{cases} a_+p^2 + f'(0) & \text{if } |e_2| > r_0e_1, \\ a_-p^2 + f'(0) & \text{if } |e_2| < r_0e_1. \end{cases}$$

Hence, $\overline{\mathcal{S}} = \underline{\mathcal{S}} = \{x \in \mathbb{R}^2, U(x) = 0\}$, where $U(x)$ is defined by the same minimization problem as (74) except that now $N(x) = 1/4a_+$ if $|x_2| \geq r_0x_1$ and $1/4a_-$ if $|x_2| < r_0x_1$. Clearly, $U(x) = |x|^2/4a_+ - f'(0)$ if $|x_2| \geq r_0x_1$. If $0 < x_2 < r_0x_1$ (the case $0 > x_2 > -r_0x_1$ being treated similarly), the minimizer γ associated with U can be written

$$\gamma(s) = \begin{cases} \frac{s}{\tau}y & \text{if } s \in [0, \tau], \\ y + \frac{s-\tau}{1-\tau}(x-y) & \text{if } s \in [\tau, 1], \end{cases}$$

where $\tau \in [0, 1)$ is the time when the geodesic leaves the set $x_2 \geq r_0|x_1|$ and $y = \gamma(\tau)$, which imposes $y_2 = r_0y_1$.

Let X_2 is the projection of x on the axis $x_2 = r_0x_1$ and X_1 is the projection of x on the orthogonal axis. Let $\theta_0 := \arctan r_0$ and $\theta := \arctan r$, where we remind to the reader that r is defined by

$$r = \sqrt{\frac{a_-}{a_+ - a_-}}.$$

The inequality $rr_0 < 1$ reads $\theta < \pi/2 - \theta_0$. It is easy to check from this inequality that if (x_1, x_2) belongs to the line $X_2 = rX_1$, with $x_1 > 0$, then one has $x_2 < 0$. Thus, as we are currently considering the case $0 < x_2 < r_0x_1$, we have proved that $rr_0 < 1$ ensures that $X_2 > rX_1$. This implies in particular that $\tau > 0$ is always satisfied in this area, as observed in the proof of Proposition 2.8, from which it follows that

$$U(x) = \frac{1}{4a_+}(X_2 + X_1/r)^2.$$

Hence, $U(x) = 0$ is the equation of a line when $0 < x_2 < r_0x_1$. Similarly, one can prove that $U(x) = 0$ is the equation of another line when $0 > x_2 > -r_0x_1$, and we have already shown that it is the equation of a circle when $|x_2| \geq r_0x_1$. It only remains to compute this intersection point of the two lines.

If $x_2 = 0$, one has $X_1 = x_1 \sin \theta_0$ and $X_2 = x_1 \cos \theta_0$. Hence,

$$U(x) + f'(0) = \frac{1}{4a_+} \left(x_1 \cos \theta_0 + \frac{x_1 \sin \theta_0}{r} \right)^2 = \frac{x_1^2 \cos^2 \theta_0}{4a_+} \left(1 + \frac{r_0}{r} \right)^2 = \frac{x_1^2}{4a_+(1+r_0^2)} \left(1 + \frac{r_0}{r} \right)^2.$$

Finally, the intersection point is $\left(2\sqrt{f'(0)a_+(1+r_0^2)}/(1+\frac{r_0}{r}), 0 \right)$. The equation of the two lines in (x_1, x_2) can then easily be computed, leading to the conclusion. \square

Proof of Proposition 4.2. One easily computes $\overline{H}(e, p) = \underline{H}(e, p) = a_2|p|^2 + 1$ if $e \neq e_1$, since a is close to a_2 in the cones $C_{R,\alpha}(e)$ if $e \neq e_1$, R is large and α is small. Similarly, using appropriate balls with increasing radii, one gets $\overline{H}(e_1, p) = a_1|p|^2 + 1$ and $\underline{H}(e_1, p) = a_2|p|^2 + 1$. Hence, $\underline{\mathcal{S}} = \{w \in \mathbb{R}^2, |x| \leq 2\sqrt{a_2}\}$ and the same arguments as in the proof of Proposition 2.8 yield that $\overline{\mathcal{S}}$ is the closed convex envelope of $B(0, 2\sqrt{a_2})$ and $(2\sqrt{a_1}, 0)$.

Next, let $0 \leq w_1 < 2\sqrt{a_1}$ and $0 \leq w_2 < 2\sqrt{a_2}$. For $i = 1, 2$, let (λ_i, ϕ_i) the principal eigenelements associated with the operator $-a_i\Delta - 1 + w_i^2/4a_i$ in the ball of radius R_i , with Dirichlet boundary conditions. As $0 \leq w_i < 2\sqrt{a_i}$, there exist $\delta > 0$ and $R_1 > R_2$ large

enough such that $\lambda_i < -\delta$ for $i = 1, 2$. Up to multiplication by a positive constant, we can assume that $\|\phi_i\|_\infty < \delta e^{w_i R/(2a_i)}$ and that

$$\phi_1(x)e^{-w_1 x \cdot \xi_1/2a_1} \geq \phi_2(x)e^{-w_2 x \cdot \xi_2/2a_2} \quad \text{in } B(0, R_2). \quad (82)$$

Define

$$u_i(t, x) := \phi_i(x - w_i t \xi_i) e^{\frac{w_i}{2a_i}(w_i t - x \cdot \xi_i)},$$

where $\xi_1 = e_1$ and $\xi_2 \neq e_1$ is a unit vector. These functions satisfy:

$$\partial_t u_i - a_i \Delta u_i = u_i + \lambda_i u_i < u_i(1 - u_i) \quad \text{in } B(w_i t \xi_i, R_i)$$

since $u_i < \delta$, and vanish on the boundary of these balls. Moreover, this inequation stays true if we multiply u_i by any positive constant $\kappa \in (0, 1)$.

Let $T_1 > 0$ large enough such that $a(x) = a_1$ in $B(w_1 t e_1, R_1)$ for all $t \geq T_1$. Let $\kappa_1 > 0$ such that

$$u(T_1, x + w_1 T_1 e_1) \geq \kappa_1 \phi_1(x) e^{w_1 R_1/2a_1} \geq \kappa_1 u_1(T_1, x + w_1 T_1 e_1) \quad \text{in } B(0, R_1).$$

It follows from the parabolic maximum principle that for all $t \geq 0$ and $x \in \mathbb{R}^2$,

$$u(t + T_1, x + w_1(t + T_1)e_1) \geq \kappa_1 u_1(t + T_1, x + w_1(t + T_1)e_1) = \kappa_1 \phi_1(x) e^{-w_1 x \cdot e_1/2a_1}. \quad (83)$$

Let T_2 large enough such that $a(x + w_1 T_1 e_1 + w_2 T_2 \xi_2) = a_2$ for all $x \in B(0, R_2)$. It follows from the definition of a that $a(x + w_1(t + T_1)e_1 + w_2(t + T_2)\xi_2) = a_2$ in $B(0, R_2)$ for all $t \geq 0$. Moreover, the parabolic Harnack inequality yields that there exists $\kappa_2 > 0$, independent of t , such that:

$$u(t + T_1 + T_2, x + w_1(t + T_1)e_1 + w_2 T_2 \xi_2) \geq \kappa_2 u(t + T_1, x + w_1(t + T_1)e_1) \quad \text{in } B(0, R_1).$$

This implies

$$u(t + T_1 + T_2, x + w_1(t + T_1)e_1 + w_2 T_2 \xi_2) \geq \kappa_1 \kappa_2 \phi_1(x) e^{-w_1 x \cdot e_1/2a_1} \geq \kappa_1 \kappa_2 u_2(T_2, x + w_2 T_2 \xi_2),$$

by (82). The parabolic maximum principle gives, for all $s \geq 0, t \geq 0$:

$$\begin{aligned} u(s + t + T_1 + T_2, x + w_1(t + T_1)e_1 + w_2(s + T_2)\xi_2) &\geq \kappa_1 \kappa_2 u_2(s + T_2, x + w_2(s + T_2)\xi_2) \\ &= \kappa_1 \kappa_2 \phi_2(x) e^{-\frac{w_2}{2a_2} x \cdot \xi_2}. \end{aligned} \quad (84)$$

Consider now a given w in the interior of the closed convex envelope of $B(0, 2\sqrt{a_2})$ and $\{(2\sqrt{a_1}, 0)\}$. We could write $w = (1 - \tau)w_1 e_1 + \tau w_2 \xi_2$, where $\tau \in (0, 1)$, $w_1 \in [0, 2\sqrt{a_1})$ and $w_2 \xi_2 \in B(0, 2\sqrt{a_2})$, that is, $0 \leq w_2 < 2\sqrt{a_2}$ and $|\xi_2| = 1$.

We now apply the above results. First, if $\xi_2 = e_1$, then inequality (83) immediately implies

$$\liminf_{t \rightarrow +\infty} u(t, (1 - \tau)w_1 e_1 t + \tau w_2 e_1 t) = \liminf_{t \rightarrow +\infty} u(t, tw) \geq \kappa_1 \phi_1(0) > 0.$$

Next, if $\xi_2 \neq e_1$, replacing $t + T_1$ by $(1 - \tau)t$ and $s + T_2$ by τt in (84), which is possible if t is large enough since $\tau \in (0, 1)$, one gets

$$u(t, (1 - \tau)w_1 e_1 t + \tau w_2 \xi_2 t) = u(t, tw) \geq \kappa_1 \kappa_2 \phi_2(0).$$

Moreover, the reader could check that these estimates hold locally uniformly with respect to τ, ξ_2, w_1, w_2 , that is, locally uniformly with respect to w . It follows that

$$\liminf_{t \rightarrow +\infty} u(t, tw) > 0,$$

and thus our hypotheses on f (6) and classical arguments (see for example Theorem 1.6 and Proposition 1.8 of [10]) yield

$$\liminf_{t \rightarrow +\infty} u(t, tw) = 1.$$

Moreover, as this convergence is locally uniform around any w in the interior of the closed convex envelope of $B(0, 2\sqrt{a_2})$ and $\{(2\sqrt{a_1}, 0)\}$, it is also uniform in any of its compact subset, which concludes the proof. \square

References

- [1] O. Alvarez, J.-M. Lasry, P.-L. Lions. Convex viscosity solutions and state constraints. *J. Math. Pures Appl.*, 76(3):265–288, 1997.
- [2] D.G. Aronson, and H.F. Weinberger. Multidimensional nonlinear diffusions arising in population genetics. *Adv. Math.*, 30:33–76, 1978.
- [3] G Barles, and E. Chasseigne. (Almost) Everything You Always Wanted to Know About Deterministic Control Problems in Stratified Domains, preprint, 2015.
- [4] G. Barles, and B. Perthame. Exit time problems in optimal control and vanishing viscosity method. *SIAM J. Control Optim.*, 26(5):1133–1148, 1988.
- [5] G. Barles, and B. Perthame. Discontinuous solutions of deterministic optimal stopping time problems. *RAIRO Modél. Math. Anal. Numér.*, 21(4):557–579, 1987.
- [6] H. Berestycki, and F. Hamel. Front propagation in periodic excitable media. *Comm. Pure Appl. Math.*, 55:949–1032, 2002.
- [7] H. Berestycki, and F. Hamel. Generalized travelling waves for reaction-diffusion equations. *Perspectives in Nonlinear Partial Differential Equations. In honor of H. Brezis, Contemp. Math. 446, Amer. Math. Soc.*, pages 101–123, 2007.
- [8] H. Berestycki, and F. Hamel. Generalized transition waves and their properties. *Communications on Pure and Applied Mathematics*, 65(5):592–648, 2012.
- [9] H. Berestycki, F. Hamel, and H. Matano. Bistable travelling waves around an obstacle. *Comm. Pure Appl. Math.*, 62:729–788, 2009.
- [10] H. Berestycki, F. Hamel, and G. Nadin. Asymptotic spreading in heterogeneous diffusive excitable media. *J. Func. Anal.*, 255(9):2146–2189, 2008.
- [11] H. Berestycki, F. Hamel, and N. Nadirashvili. Propagation speed for reaction-diffusion equations in general domains. *C.R. Acad. Sci. Paris Ser. I*, 339:163–168, 2004.

- [12] H. Berestycki, F. Hamel, and N. Nadirashvili. The speed of propagation for KPP type problems. I - Periodic framework. *J. European Math. Soc.* 7:173–213, 2005.
- [13] H. Berestycki, F. Hamel, and N. Nadirashvili. The speed of propagation for KPP type problems. II - General domains. *J. Amer. Math. Soc.* 23:1-34, 2010.
- [14] H. Berestycki, F. Hamel, and L. Roques. Analysis of the periodically fragmented environment model : II - biological invasions and pulsating travelling fronts. *J. Math. Pures Appl.*, 84:1101–1146, 2005.
- [15] H. Berestycki, F. Hamel, and L. Rossi. Liouville-type results for semilinear elliptic equations in unbounded domains. *Ann. Mat. Pura Appl.*, 186 (4):469–507, 2007.
- [16] H. Berestycki, and G. Nadin. Spreading speeds for one-dimensional monostable reaction-diffusion equations. *J. Math. Phys.*, 53(11), 2012.
- [17] H. Berestycki, L. Nirenberg, and S. R. S. Varadhan. The principal eigenvalue and maximum principle for second order elliptic operators in general domains. *Comm. Pure Appl. Math.*, 47:47–92, 1994.
- [18] H. Berestycki, J.-M. Roquejoffre, and L. Rossi. The shape of expansion induced by a line with fast diffusion in Fisher-KPP equations, *em preprint*.
- [19] H. Berestycki, and L. Rossi. On the principal eigenvalue of elliptic operators in \mathbb{R}^N and applications. *J. European Math. Soc.*, 8:195–215, 2006.
- [20] H. Berestycki, and L. Rossi. Generalizations and properties of the principal eigenvalue of elliptic operators in unbounded domains *preprint*.
- [21] S. Bochner. Beitrage zur theorie der fastperiodischen funktionen. *Math. Ann.*, 96:119–147, 1926.
- [22] M. G. Crandall, H. Ishii and P.-L. Lions. User’s guide to viscosity solutions of second order partial differential equations. *Bull. Amer. Math. Soc.*, 27:1–67, 1992.
- [23] M. G. Crandall, and P.-L. Lions. Viscosity Solutions of Hamilton-Jacobi Equations. *Trans. Amer. Math. Soc.*, 277(1):1–42, 1983.
- [24] A. Davini, and A. Siconolfi. Exact and approximate correctors for stochastic Hamiltonians: the 1–dimensional case. *Math. Annal.*, 345(4):749–782, 2009.
- [25] L.C. Evans. Periodic homogenization of certain fully nonlinear partial differential equations. *Proc. Roy. Soc. Edinburgh Sect. A*, 120:245–265, 1992.
- [26] L. C. Evans, and P. E. Souganidis. A PDE approach to geometric optics for certain semilinear parabolic equations. *Indiana Univ. Math.*, 38(1):141–172, 1989.
- [27] J. Fang, and X.-Q. Zhao. Bistable Traveling Waves for Monotone Semiflows with Applications. *Journal of European Math. Soc.*, in press.

- [28] R. A. Fisher. The advance of advantageous genes. *Ann. Eugenics*, 7:335–369, 1937.
- [29] M. Freidlin. Limit Theorems for Large Deviations and Reaction-Diffusion Equations. *Ann. Probab.*, 13(3):639–675, 1985.
- [30] M. Freidlin. On wave front propagation in periodic media. *In: Stochastic analysis and applications, ed. M. Pinsky, Advances in Probability and related topics*, 7:147–166, 1984.
- [31] M. Freidlin, and J. Gärtner. On the propagation of concentration waves in periodic and random media. *Sov. Math. Dokl.*, 20:1282–1286, 1979
- [32] M. Freidlin, and T.-Y. Lee. Wave front propagation and large deviations for diffusion-transmutation process. *Probab. Theory Relat. Fields*, 106:39–70, 1996.
- [33] J. Garnier, T. Giletti, and G. Nadin. Maximal and minimal spreading speeds for reaction diffusion equations in nonperiodic slowly varying media. *J. Dynam. Differential Equations*, 24(3):521–538, 2012.
- [34] Y. Giga, P. Gorka, and P. Rybka. A comparison principle for Hamilton-Jacobi equations with discontinuous Hamiltonians. *Proc. Amer. Math. Soc.*, 139(5):1777–1785, 2011.
- [35] C. Imbert. Convexity of solutions and $C^{1,1}$ estimates for fully nonlinear elliptic equations. *J. Math. Pures et Appl.*, 85(6):791–807, 2006.
- [36] C. Imbert, and R. Monneau. Flux-limited solutions for quasi-convex Hamilton-Jacobi equations on networks. *Preprint*, 2014.
- [37] C. Imbert, and R. Monneau. Quasi-convex Hamilton-Jacobi equations posed on junctions: the multi-dimensional case. *Preprint*, 2014.
- [38] H. Ishii. Hamilton-Jacobi equations with discontinuous Hamiltonians on arbitrary open sets, *Bull. Fac. Sci. Engrg. Chuo Univ.*, 28:33–77, 1985.
- [39] H. Ishii. Perron’s method for Hamilton-Jacobi equations, *Duke Math. J.*, 55(2):369–384, 1987.
- [40] H. Ishii. A boundary value problem of the Dirichlet type for Hamilton-Jacobi equations. *Ann. Scuola Norm. Sup. Pisa Cl. Sci.*, 16(1):105–135, 1989.
- [41] H. Ishii. Homogenization of the Cauchy problem for Hamilton-Jacobi equations. *Stochastic analysis, control, optimization and applications*, 305–324, Systems Control Found. Appl., Birkhauser Boston, Boston, MA, 1999.
- [42] A.N. Kolmogorov, I.G. Petrovsky, and N.S. Piskunov. Etude de l’équation de la diffusion avec croissance de la quantité de matière et son application à un problème biologique. *Bulletin Université d’Etat à Moscou (Bjul. Moskovskogo Gos. Univ.)*, 1–26, 1937.
- [43] L. Kong, and W. Shen. Positive Stationary Solutions and Spreading Speeds of KPP Equations in Locally Spatially Inhomogeneous Media. *Methods and Applications of Analysis*, 18:427–456, 2011.

- [44] E. Kosygina, F. Rezakhanlou and S.R.S. Varadhan. Stochastic homogenization of Hamilton-Jacobi-Bellman Equations. *Communications on Pure and Applied Mathematics*, 59(10):1489–1521, 2006.
- [45] E. Kosygina, and S.R.S. Varadhan. Homogenization of Hamilton-Jacobi-Bellman equations with respect to time-space shifts in a stationary ergodic medium. *Communications on Pure and Applied Mathematics*, 61(6):816–847, 2008.
- [46] B.M. Levitan. Almost periodic functions and differential equations. *Cambridge University Press*, 1982.
- [47] B. Lewin, and B. Lewitan. On the Fourier series of generalized almost periodic functions. *Comptes-rendus (Doklady) de l'Académie des Sciences de l'URSS*, 22(9):539–542, 1939.
- [48] P.-L. Lions, and P. E. Souganidis. Homogenization of degenerate second-order PDE in periodic and almost periodic environments and applications. *Ann. Inst. H. Poincaré, Anal. Non Linéaire*, 22(5):667-677, 2005.
- [49] P.-L. Lions, and P. E. Souganidis. Correctors for the homogenization theory of Hamilton-Jacobi equations. *Comm Pure Applied Math.*, LVI:1501–1524, 2003.
- [50] P.-L. Lions, and P. E. Souganidis. Homogenization of “viscous” Hamilton-Jacobi equations in stationary ergodic media. *Comm. Partial Differential Equations*, 30(1-3):335–375, 2005.
- [51] A. J. Majda, and P. E. Souganidis. Large-scale front dynamics for turbulent reaction-diffusion equations with separated velocity scales. *Nonlinearity*, 7(1):1–30, 1994.
- [52] H. Matano. Traveling waves in spatially inhomogeneous diffusive media. *Oral communications*.
- [53] A. Mellet, J. Nolen, J.-M. Roquejoffre, and L. Ryzhik. Stability of generalized transition fronts. *Comm. Partial Differential Equations*, 34:521–552, 2009.
- [54] A. Mellet, J.-M. Roquejoffre, and Y. Sire. Generalized fronts for one-dimensionnal reaction-diffusion equations. *Discrete Contin. Dyn. Syst.*, 26(1):303–312, 2009.
- [55] G. Nadin. Traveling fronts in space-time periodic media. *J. Math. Pures Appl.*, 92:232–262, 2009.
- [56] G. Nadin, and L. Rossi. Propagation phenomena for time heterogeneous KPP reaction-diffusion equations. *J. Math. Pures Appl. (9)*, 98(6):633–653, 2012.
- [57] J. Nolen, J.-M. Roquejoffre, L. Ryzhik and A. Zlatoš. Existence and non-existence of Fisher-KPP transition fronts. *Archive for Rational Mechanics and Analysis*, 203(1):217–246, 2012.

- [58] J. Nolen, M. Rudd, and J. Xin. Existence of KPP fronts in spatially-temporally periodic advection and variational principle for propagation speeds. *Dynamics of PDE*, 2(1):1–24, 2005.
- [59] J. Nolen, and L. Ryzhik. Traveling waves in a one-dimensional heterogeneous medium. *Ann. Inst. H. Poincaré Anal. Non Linéaire*, 26(3):1021–1047, 2009.
- [60] J. Nolen, and J. Xin. Asymptotic Spreading of KPP Reactive Fronts in Incompressible Space-Time Random Flows. *Ann. de l’Inst. Henri Poincaré – Analyse Non Linéaire*, 26(3):815–839, 2008.
- [61] J. Nolen, and J. Xin. KPP Fronts in 1D Random Drift. *Discrete and Continuous Dynamical Systems B*, 11(2), 2009
- [62] J. Nolen, and J. Xin. Variational Principle of KPP Front Speeds in Temporally Random Shear Flows with Applications. *Communications in Mathematical Physics*, 269:493–532, 2007.
- [63] G. C. Papanicolaou, and S.R.S. Varadhan. Boundary value problems with rapidly oscillating random coefficients. Proceedings of Conference on Random Fields, Esztergom, Hungary, 1979, published in *Seria Colloquia Mathematica Societatis Janos Bolyai*, 27:835–873, North Holland, 1981.
- [64] L. Rossi. Liouville type results for periodic and almost periodic linear operators. *Ann. I. H. Poincaré AN*, 26:24812502, 2009.
- [65] R. Schwab. Stochastic Homogenization of Hamilton-Jacobi Equations in Stationary Ergodic Spatio-Temporal Media. *to appear in Indiana Univ. Math. J.*
- [66] W. Shen. Travelling waves in time almost periodic structures governed by bistable nonlinearities. I. Stability and uniqueness. *J. Differential Equations*, 159(1):1–54, 1999.
- [67] W. Shen. Travelling waves in time almost periodic structures governed by bistable nonlinearities. II. Existence. *J. Differential Equations*, 159(1):55–101, 1999.
- [68] W. Shen. Traveling waves in diffusive random media. *J. Dynam. Differential Equations*, 16(4):1011–1060, 2004.
- [69] W. Shen. Traveling waves in time dependent bistable equations. *Differential Integral Equations*, 19(3):241–278, 2006.
- [70] W. Shen. Variational principle for spatial spreading speeds and generalized propagating speeds in time almost periodic and space periodic KPP models, *to appear in Trans. of the AMS*, 2009.
- [71] P. Soravia. Boundary value problems for Hamilton-Jacobi equations with discontinuous Lagrangian. *Indiana Univ. Math. J.*, 51(2):451–477, 2002.

- [72] P. E. Souganidis. Stochastic homogenization of Hamilton-Jacobi equations and some applications. *Asymptot. Anal.*, 20 (1):1–11, 1999.
- [73] A. Tourin. A comparison theorem for a piecewise Lipschitz continuous Hamiltonian and application to Shape-from-Shading problems. *Numerische Mathematik*, 62(1):75–85, 1992.
- [74] W. A. Veech. On a Theorem of Bochner. *Ann. Math.*, 86, 1967.
- [75] H. Weinberger. On spreading speed and travelling waves for growth and migration models in a periodic habitat. *J. Math. Biol.*, 45:511–548, 2002.
- [76] G. Wulff. Zur Frage der Geschwindigkeit des Wachstums und der Auflösung der Kristallflagen. *Z. Kryst. Mineral*, 34:449, 1901.
- [77] J. Xin. Front propagation in heterogeneous media. *SIAM Rev.*, 42:161–230, 2000.
- [78] A. Zlatoš. Transition fronts in inhomogeneous Fisher-KPP reaction-diffusion equations. *J. Math. Pures Appl.*, 98:89–102, 2012.
- [79] A. Zlatoš. Generalized traveling waves in disordered media: existence, uniqueness, and stability. *Arch. Ration. Mech. Anal.*, 208(2):447–480, 2013.
- [80] A. Zlatoš. Propagation of reactions in inhomogeneous media, *preprint*.