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Convergence of an infinite dimensional stochastic process to a spatially structured trait substitution sequence

Hélène Leman

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Abstract We consider an individual-based spatially structured population for Darwinian evolution in an asexual population. The individuals move randomly on a bounded continuous space according to a reflected brownian motion. The dynamics involves also a birth rate, a density-dependent logistic death rate and a probability of mutation at each birth event. We study the convergence of the microscopic process in a long time scale when the population size grows to $+\infty$ and the mutation probability decreases to 0. We prove the convergence towards a jump process that jumps in the infinite dimensional space containing the monomorphic stable spatial distributions. The proof requires specific studies of the microscopic model. First, we study the extinction time of the branching diffusion processes that approximate small size populations. Then, we examine the upper bound of large deviation principle around the deterministic large population limit of the microscopic process. Finally, we find a lower bound on the exit time of a neighborhood of a stationary spatial distribution.

Keywords structured population · birth and death diffusion process · large deviations studies · exit time · branching diffusion processes · nonlinear reaction diffusion equations · weak topology · Trait Substitution Sequence

Mathematics Subject Classification (2000) 60J25, 60J60 (Primary) · 35K57, 92D25 (Secondary)

1 Introduction

The spatial aspect is an important issue in ecology [35,12]. The influence of the heterogeneity of the environment on the phenotypic evolution has been explored for a long time [13,17,23]. For example, the emergence of phenotypic

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clusters under a heterogeneous space has been extensively studied [11, 32, 24]. In [11, 24], the authors suggest that clustering and aggregation of individuals can be a consequence of the spatial competition between individuals and generate structured populations based on isolated patches. In [32], the authors draw attention to the influence of the boundary of the spatial environment. The sensibility to heterogeneously distributed resources is also a key point to study the spatial dynamics of population [19]. In this context, the effect of a spatial structure on the evolution of a population is fundamental.

In this paper, we are concerned with the interplay between spatial structure and Darwinian evolution under three main biological assumptions : rare mutations, large population size and the impossibility of coexistence of two traits for a long time scale. We use an individual-based model first introduced by [5] which describes a spatially and phenotypically structured asexual population. Our main result describes the convergence of the microscopic model in the mutation scale to a jump process that jumps in an infinite dimensional space containing the spatial profiles of the population. This result is correlated with several works on adaptive dynamics and in particular with the model of Trait Substitution Sequence (TSS) introduced by Metz and al. [30]. The TSS model describes the succession of invading advantageous phenotypic traits as a jump Markov process in the space of phenotypic traits. The derivation of the TSS model from the microscopic model has been rigorously proved by [3] and then generalized in different contexts, as aged-structured population [36], multi-resources chemostat population [4] or prey-predator population [6]. Our paper generalized it in a spatial context. The spatial structured of the population adds new non trivial difficulties. Our processes have values in infinite dimensional spaces and the trajectories followed by the individuals in those spaces are random, contrary to [36] where the age structure is deterministic.

The dynamics of the process is driven by a birth and death diffusion process, in which the motion, birth, mutation and death of each individual i depend on its location X_t^i and its phenotypic trait U_t^i at time $t \geq 0$. X_t^i lays in an open, bounded and convex subset \mathcal{X} of \mathbb{R}^d with a C^2 -boundary. U_t^i belongs to a compact subset \mathcal{U} of \mathbb{R}^q . The phenotype of an individual does not change during its life time contrary to its location.

The total population is represented at any time t by the finite measure

$$\nu_t^K = \frac{1}{K} \sum_{i=1}^{N_t} \delta_{(X_t^i, U_t^i)}, \quad (1)$$

where δ_y corresponds to the Dirac measure at y , N_t is the number of individuals at time t . The parameter K scales the population size and the biological assumption of large population size is stated into mathematics by the convergence of K to $+\infty$.

Any individual i with phenotypic trait u moves according to a diffusion process driven by the following stochastic differential equation normally reflected at the boundary $\partial\mathcal{X}$,

$$dX_t^i = \sqrt{2m^u} Id \cdot dB_t - n(X_t^i) dl_t \quad (2)$$

where B is a d -dimensional brownian motion, l_t is the local time at the boundary $\partial\mathcal{X}$, n is the outward normal to $\partial\mathcal{X}$ and m^u is a function of the trait.

An individual with location $x \in \mathcal{X}$ and trait $u \in \mathcal{U}$ gives birth at rate $b(x, u)$, also denoted by $b^u(x)$ when u is fixed. The offspring appears at the location of its parents. Furthermore, a mutation may occur with probability $q_K p$, making the phenotypic trait of the offspring different. The law of the mutant trait is given by a kernel $k(x, u, \cdot)$. The parameter q_K scales the mutation probability and the biological assumption of rare mutations is stated by $q_K \rightarrow 0$.

The natural death rate is $d(x, u)$. The competition exerted by an individual (y, v) on an individual (x, u) depends on the location y and on the two traits through a competition kernel $c : \mathcal{U} \times \mathcal{X} \times \mathcal{U} \rightarrow \mathbb{R}^+$. For the population $\nu = \frac{1}{K} \sum_{i=1}^n \delta_{(x_i, u_i)} \in M_F(\mathcal{X} \times \mathcal{U})$, the competitive pressure exerted on individual (x, u) is

$$c \cdot \nu(x, u) = \frac{1}{K} \sum_{i=1}^n c(u, x_i, u_i) = \frac{1}{K} \int_{\mathcal{X} \times \mathcal{U}} c(u, y, v) \nu(dy, dv).$$

Observe that the competition kernel does depend on y . This spatial dependence yields non-trivial mathematical difficulties. Biologically, it is a way to describe the spatial heterogeneity of the competition induced, for example, by the defense of a specific location. Finally, the total death rate is $d(x, u) + c \cdot \nu(x, u)$. As above, we may use notation $d^u(x)$ and $c^{uv}(y)$ when u and v are fixed.

Let us state the assumptions on the parameters.

- Assumption 1** 1. m, b, d, k and c are continuous and non-negative on their domains and b, d and c are Lipschitz functions with respect to x and y .
2. There exist $\bar{m}, \underline{b}, \bar{b}, \underline{d}, \bar{c}, \underline{c}, \bar{k} \in \mathbb{R}$ such that for any $(x, u, y, v) \in (\mathcal{X} \times \mathcal{U})^2$, $0 < m^u \leq \bar{m}$, $\underline{b} < b(x, u) \leq \bar{b}$, $\underline{d} < d(x, u) \leq \bar{d}$, $\underline{c} \leq c(u, y, v) \leq \bar{c}$, $k(x, u, v) \leq \bar{k}$, and d is not the zero function.
3. The sequence of initial measures $(\nu_0^K)_{K>0}$, which belongs to $M_F(\mathcal{X} \times \mathcal{U})$, converges in law to some deterministic measure denoted by ξ_0 and it satisfies $\sup_K \mathbb{E}[\langle \nu_0^K, 1 \rangle^3] < +\infty$.
4. q_K tends to 0 when K tends to $+\infty$.

Before going further, let us set and recall the notation, which we use in the entire paper.

Notation

- For all $x \in \partial\mathcal{X}$, $n(x)$ denotes the outward normal to the boundary of \mathcal{X} at point x .
- For sufficiently smooth f and for all $(x, u) \in \partial\mathcal{X} \times \mathcal{U}$, $\partial_n f(x, u)$ denotes the scalar product $\nabla_x f(x, u) \cdot n(x)$.
- $C_n^{k,l}(\mathcal{X} \times \mathcal{U})$ represents the set of functions $f \in C^{k,l}(\mathcal{X} \times \mathcal{U})$ such that $\partial_n f(x, u) = 0$ for all $(x, u) \in \partial\mathcal{X} \times \mathcal{U}$. We define $C_n^{k,l,j}(\mathcal{X} \times \mathcal{U} \times [0, T])$ similarly.
- For any $f \in C_n^{k,l,j}(\mathcal{X} \times \mathcal{U} \times [0, T])$, f_s is the function on $\mathcal{X} \times \mathcal{U}$ such that $f_s(x, u) = f(x, u, s)$.
- For any compact set \mathbb{X} , we denote the space of finite measures on \mathbb{X} by

$M_F(\mathbb{X})$.

- For all $\nu \in M_F(\mathbb{X})$ and $f \in C(\mathbb{X})$, we denote $\int_{\mathbb{X}} f d\nu$ by $\langle \nu, f \rangle$.
- $C^{Lip}(\mathbb{X})$ denotes the set of all positive Lipschitz-continuous functions f on \mathbb{X} bounded by 1 and with a Lipschitz constant smaller than 1.
- We define the Kantorovich-Rubinstein distance on $M_F(\mathbb{X})$ by : for any $\nu, \mu \in M_F(\mathbb{X})$,

$$\mathcal{W}_1(\nu, \mu) = \sup_{f \in C^{Lip}(\mathbb{X})} |\langle \nu, f \rangle - \langle \mu, f \rangle|.$$

As \mathbb{X} is a compact set, this metric is a metrization of the topology of weak convergence. It is equivalent to the 1st-Wasserstein distance.

- $B(\nu, \gamma)$ represents the ball of center ν and radius γ in $M_F(\mathbb{X})$ for the previous distance.
- $\mathbb{D}([0, T], M_F(\mathbb{X}))$ denotes the space of càdlàg functions from $[0, T]$ to $M_F(\mathbb{X})$, equipped with the Skorokhod topology.
- If $\xi \in M_F(\mathcal{X} \times \{u, v\})$, we identify the two following ways of writing : $\xi(dx, dw) = \xi^u(dx)\delta_u(dw) + \xi^v(dx)\delta_v(dw)$ and $\xi = (\xi^u, \xi^v) \in (M_F(\mathcal{X}))^2$.

2 Main theorem

A macroscopic approximation of the model described in Section 1 has been proved in [5] as a large population limit.

Theorem 1 (Theorems 4.2 and 4.6 in [5]) *Suppose that Assumption 1 holds. For all $T > 0$, the sequence $(\nu^K)_{K>0}$ of processes belonging to $\mathbb{D}([0, T], M_F(\mathcal{X} \times \mathcal{U}))$ converges in law to a deterministic and continuous function ξ , i.e. $\xi \in \mathbb{C}([0, T], M_F(\mathcal{X} \times \mathcal{U}))$ such that $\sup_{t \in [0, T]} \langle \xi_t, 1 \rangle < +\infty$ and $\forall f \in C_n^{2,0}(\mathcal{X} \times \mathcal{U})$,*

$$\begin{aligned} \langle \xi_t, f \rangle = \langle \xi_0, f \rangle + \int_0^t \int_{\mathcal{X} \times \mathcal{U}} \left\{ [b(x, u) - d(x, u) - c \cdot \xi_s(x, u)] f(x, u) \right. \\ \left. + m^u \Delta_x f(x, u) \right\} \xi_s(dx, du) ds. \end{aligned} \quad (3)$$

Moreover, if \mathcal{U} is finite, for any $u \in \mathcal{U}$ and $t > 0$, $\xi_t(\cdot, u)$ has a density with respect to Lebesgue measure which is a C^2 -function.

The limiting equation (3) is a nonlinear nonlocal reaction-diffusion equation defined on the space of traits and locations. In [10, 1], the authors have studied the existence of the steady states of similar equations in the context of frequent mutations. Our study involves a rare mutations assumption and mutation terms disappear in the limit. The stability of the steady states and the long time behavior of the solutions to (3) have been characterized in [25, 7] in the particular cases of a monomorphic population (all individuals have a same phenotype) and a dimorphic population (two traits are involved). The stationary states and their stability are described using the following parameters.

Definition 1 For any $u \in \mathcal{U}$, we define H^u by,

$$H^u = - \min_{\phi \in H^1(\mathcal{X}), \phi \neq 0} \frac{1}{\|\phi\|_{L^2(\mathcal{X})}^2} \left[m^u \int_{\mathcal{X}} |\nabla \phi|^2 - \int_{\mathcal{X}} (b^u - d^u) \phi^2 \right], \quad (4)$$

where $H^1(\mathcal{X})$ is the Sobolev space of order 1 on \mathcal{X} . H^u is the principal eigenvalue of the operator $m^u \Delta_x \cdot + (b^u - d^u) \cdot$ with Neumann boundary condition on \mathcal{X} .

Let $\bar{g}^u \in C^1(\mathcal{X})$ be the eigenfunction of the previous operator associated with the eigenvalue H^u such that $\int_{\mathcal{X}} c^{uu}(y) \bar{g}^u(y) dy = H^u$.

If $\bar{g}^u \geq 0$, we define the associated measure in $M_F(\mathcal{X})$

$$\bar{\xi}^u(dx) := \bar{g}^u(x) dx. \quad (5)$$

Finally, for any $(u, v) \in \mathcal{U}$, we set

$$\kappa^{vu} := \int_{\mathcal{X}} c^{vu}(y) \bar{g}^u(y) dy \left(\int_{\mathcal{X}} \bar{g}^u(y) dy \right)^{-1}.$$

As proved in [25], $H^u > 0$ is the condition ensuring that a monomorphic population with trait u is able to survive. In that case, the stationary stable state is described by the positive spatial profile \bar{g}^u .

The dimorphic case implies four distinct stationary states : the trivial state $(0, 0)$, two monomorphic states and a co-existence state. To ensure the impossibility of co-existence of two traits for a long time which is a principle also known as "Invasion-Implies-Fixation", we set the following assumption

Assumption 2 Let u be in \mathcal{U} , for almost all $v \in \mathcal{U}$,

1. either, $H^v \kappa^{uu} - H^u \kappa^{vu} < 0$,
2. or, $\begin{cases} H^v \kappa^{uu} - H^u \kappa^{vu} > 0 \\ H^u \kappa^{vv} - H^v \kappa^{uv} < 0. \end{cases}$

According to [25], any solution to (3) converges either to $(\bar{g}^u, 0)$, or to $(0, \bar{g}^v)$ under Assumption 2. Furthermore, the authors of [25] prove that condition 1 ensures the L^2 -stability of the equilibrium $(\bar{g}^u, 0)$. Thus, if a v -population with a small density function g^v is emerging in a u -population with density function \bar{g}^u , it will not be able to survive. On the contrary, under condition 2, it will invade and replace the u -population since condition 2 ensures that any deterministic solution to (3) converges to the stable equilibrium $(0, \bar{g}^v)$ whatever the initial condition is. In the light of the previous considerations, we refer to $H^v \kappa^{uu} - H^u \kappa^{vu}$ as the invasion fitness of the individuals with type v in a resident population with type u .

Moreover, we will show that the probability of success of such an invasion can be described by means of the geographical birth position x_0 of the first individual with trait v and the function ϕ^{vu} defined for all $u, v \in \mathcal{U}$ by

1. if $H^v \kappa^{uu} - H^u \kappa^{vu} \leq 0$, $\phi^{vu}(x) = 0$ for all $x \in \mathcal{X}$,

2. if $H^v \kappa^{uu} - H^u \kappa^{vv} > 0$, ϕ^{vu} is the unique positive solution to the elliptic equation on \mathcal{X}

$$\begin{cases} m^v \Delta_x \phi + \left(b^v - d^v - \int_{\mathcal{X}} c^{vu}(y) \bar{g}^u(y) dy \right) \phi - b^v \phi^2 = 0, \\ \partial_n \phi(x) = 0, \forall x \in \partial \mathcal{X}. \end{cases} \quad (6)$$

We are now ready to state the main result of this paper. It describes the convergence to a spatial structured TSS under the separation of time scales introduced in [3].

Theorem 2 *We suppose that Assumptions 1 and 2 hold. We also assume that the scaling parameters satisfy*

$$Kq_K \log(K) \xrightarrow{K \rightarrow +\infty} 0 \text{ and } Kq_K e^{KV} \xrightarrow{K \rightarrow +\infty} +\infty, \text{ for any } V > 0. \quad (7)$$

Then for any $T > 0$, $\left(\nu_{(t/Kq_K)}^K \right)_{t \in [0, T]}$ converges towards a jump Markov process $(\Lambda_t)_{t \geq [0, T]}$ as $K \rightarrow +\infty$. At any time t , Λ_t belongs to the subspace $\{\bar{\xi}^u \delta_u, u \in \mathcal{U}\}$ of $M_F(\mathcal{X} \times \mathcal{U})$, where for any $u \in \mathcal{U}$, $\bar{\xi}^u \in M_F(\mathcal{X})$ is the spatial pattern defined in (5). The process $(\Lambda_t)_{t \geq 0}$ jumps from the state characterized by the trait $u \in \mathcal{U}$ to the state characterized by $v \in \mathcal{U}$ at the infinitesimal rate

$$\int_{\mathcal{X}} p b^u(x) \phi^{vu}(x) \bar{g}^u(x) k(x, u, v) dx dv.$$

This convergence holds in the sense of convergence of the finite dimensional distributions.

The limiting jump process describes an evolutionary phenomenon using a sequence of monomorphic equilibria characterized by their spatial patterns and their phenotypic trait.

Although the structure of Theorem 2's proof is similar to the one of Theorem 1 in [3], the spatial structure of the process leads us to deal with infinite dimensional processes. Two key points of the proof have to be approached differently. The first point concerns the study of the dynamics of a population descended from a mutant which has appeared in a well-established monomorphic population. As long as the mutant population size is small, the competitive terms between mutants can be neglected and the dynamics of the mutant population will be compared with the dynamics of a branching diffusion process. Thus, the first ingredient of the proof is to understand finely the extinction and survival probabilities of a branching diffusion process. We will describe it by means of the eigenparameters defined in Definition 1 and Assumption 2. The second point which is approached differently concerns the study of the process when it is close to a monomorphic deterministic equilibrium to (3) taking into account a small mutant population and the possibility of new mutations. In this way, we avoid the comparisons used in [3], where the behavior of the resident population process is compared with the behavior

of a theoretical monomorphic population evolving alone. Those comparisons are much more involved when the population is spatially structured. We estimate the exit time of a neighborhood of a monomorphic equilibrium by the resident population by studying a large deviation upperbound of the stochastic process $(\nu_t^K)_{t \geq 0}$ around its deterministic limit (3) when K is large. The large deviations studies for processes combining diffusion process and jumps in a non-constant size population are still unresolved, to our knowledge. Those studies have thus their own interest.

The next section presents some numerical examples that illustrate Theorem 2. In Section 4, we evaluate the survival probability of a branching diffusion process and we characterize the scale time under which its size is of order K . In Section 5, we describe an explicit large deviation upper bound in our infinite dimensional framework by using ideas in [9, 29, 36]. Then we study the rate function associated with the large deviation principle. Section 6 deals with the exit time of a neighborhood of a stationary state to (3). Finally, Section 7 is devoted to the proof of Theorem 2. We detail two key propositions. The first one deals with the dynamics of the individual-based process in the case where only one trait is involved. The second one gives the dynamics of the process after the time of the first mutation but as long as only at most two traits are involved.

3 Numerics

In this section, we illustrate Theorem 2 with two numerical examples. For both examples, the location space is $\mathcal{X} = (0, 1)$ and the trait space is $\mathcal{U} = [0, 1]$. The simulations are computed using an iterative construction which gives an effective algorithm of the process.

3.1 The evolution of ecological niches

We consider here a set of parameters similar to the one in [11] and [25] in which, for any trait u , the growth rate is maximal for the location $x = u$. For instance, the location space state can represent a variation of resources, as seed size for some birds, and two populations with two different traits are not best-adapted to the same resources. For some bird species, a gradual variation of seed size can determine a gradual variation of beak size [19]. Moreover, the maximum value of the growth rate function is the same for all traits but when u decreases, the birth rate function goes faster to 0, as follows :

$$b(x, u) = \max\{4 - 160(1 - u)(x - u)^2, 0\}, \quad d(x, u) = 1.$$

That is, the birds with a large trait value are more generalists than the ones with a small trait value : they are able to feed themselves on a larger set of seed size [17]. All individuals move with the same diffusion coefficient $m^u = 0.003$.

The competition kernel is a constant $c = 10$ and the mutation kernel $k(x, u, w)$ is the probability density of a Gaussian random variable $\mathcal{N}(u, 0.05)$ conditioned on staying in \mathcal{U} .

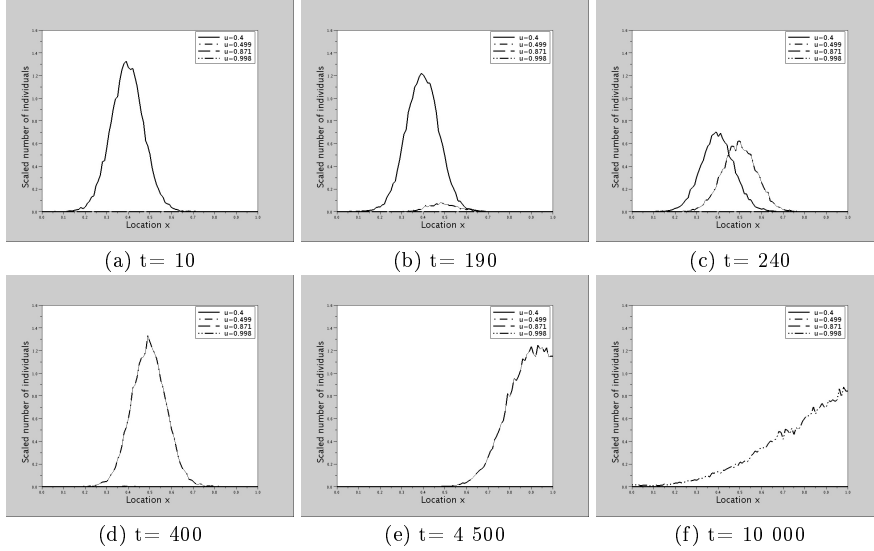


Fig. 1 Simulations with $K = 100000$, $q_K = 10^{-5}$. The initial population is composed of K individuals with trait 0.4 at location 0.5. We observe the evolution of the spatial niche occupied by the individuals over time.

In Figure 1, we observe the evolution of the trait associated with a change of spatial niches and spatial patterns over time. After a short time (a), the spatial distribution of the monomorphic population with trait $u = 0.4$ stabilizes. Then, in Figures (b), (c) and (d), we observe a phenomenon of invasion and replacement : some individuals with trait $u = 0.499$ appear, invade and finally replace the previous population with trait $u = 0.4$. Note the change of spatial niche, see Figure (c). The locations of the population with trait $u = 0.499$ are slightly larger than the one of trait $u = 0.4$. Other phenomena of invasion and replacement with a displacement of the spatial niche are detected until the time $t = 4500$ (Figure (e)). In a second phase, the population evolves to become more and more generalist (Figure (f)) : the length of the spatial niche is increasing at each event of invasion and replacement. Indeed, it is profitable to become generalist and feed oneself on a larger range of resources since the maximal encounter rate of a more generalist individual does not decrease [17].

3.2 The evolution of the diffusion coefficient

The evolution of dispersal is a classical question in evolutionary biology since it has profound effects on geographical distributions and effective population sizes [22].

In this part, we study the influence of a change of the diffusion coefficient m^u . Let us assume that the birth and death rates (b , d and c) are independent of the phenotypic traits. Let $u, v \in \mathcal{U}$ be two traits such that $m^u > m^v$. Since \bar{g}^u is the eigenvector associated to H^u , the minimum in (4) is reached at \bar{g}^u and we deduce easily that $H^u \leq H^v$. Moreover, for all $w \in \mathcal{U}$,

$$\kappa^{wv} = \int_{\mathcal{X}} c^{wv}(y) \bar{g}^v(y) dy = \int_{\mathcal{X}} c(y) \bar{g}^v(y) dy =: \kappa^v.$$

Hence, the sign of the invasion fitness of the individuals with trait u in a resident population with trait v can be computed easily

$$H^u \kappa^{vv} - H^v \kappa^{uv} = (H^u - H^v) \kappa^v \leq 0,$$

conversely, $H^v \kappa^{uu} - H^u \kappa^{vu} \geq 0$. As a conclusion, the individuals with the smallest diffusion coefficient will be selected. Thus, Theorem (2) justified the fact that dispersal is selected against in a bounded environment variable in space but constant in time. This evolutionary phenomenon has already been studied in particular cases [20, 21, 31]. Since there are more individuals in the good areas, the passive diffusion leads individuals from the good locations to the bad locations [22]. Finally, spatial variation alone tends to reduce the diffusion rate.

This phenomenon seems to hold for a more general competition kernel which depends on the locations of the two competing individuals as observed by means of numerical simulations presented in Figure 2. It has been computed using a competition kernel

$$\forall (x, y) \in \mathcal{X} := (0, 1), \quad c(x, y) = \mathbb{1}_{|x-y| \leq 0.1},$$

a birth rate $b(x) = \max\{2 - 20(x - 0.8)^2, 0\}$, a death rate $d(x) = \max\{2 - 20(x - 0.2)^2, 0\}$ and a mutation kernel identical to the previous simulation. The diffusion coefficient depends on u as follows

$$m^u = 0.003 (1 + 10(u - 0.3)^2).$$

Here again, diffusion is selected against. We observe several events of invasion and replacement, the individuals evolve to get a smaller and smaller diffusion coefficient until $u \approx 0.303$ associated with the coefficient of diffusion $m^{0.303} \approx 0.003$.

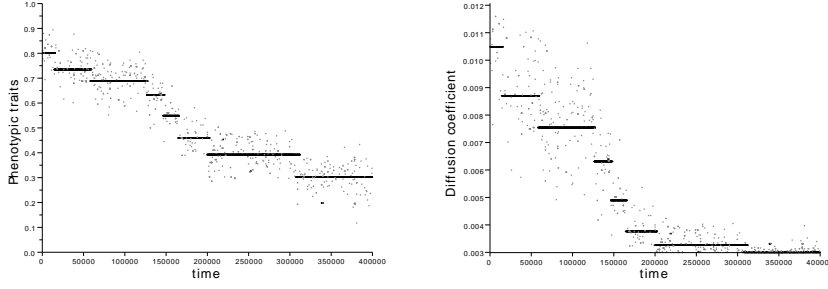


Fig. 2 Simulations with $K = 100000$, $q_K = 10^{-5}$; K individuals start at location 0.2 with trait 0.8; on the figures, a black dot represents a population of more than 1000 individuals and a gray dot represents a population of less than 1000 individuals. We observe the evolution dynamics of the trait (left) and of the diffusion coefficient (right).

4 Survival probability for a branching diffusion process

As explained at the end of Section 2, the dynamics of the offspring of any mutant individual will be compared with the dynamics of a branching diffusion process. As a consequence, this section is devoted to the study of the survival probability of such a process.

Any individual is characterized by its location $X_t^i \in \mathcal{X}$, solution to (2) with the diffusion coefficient $m > 0$. Moreover, each individual with location $x \in \mathcal{X}$ gives birth to a new individual at rate $b(x)$ and dies at rate $d(x)$. Those rates are assumed to have the following properties :

Assumption 3 *b, d are two Lipschitz functions, b is a positive function and there exists $\underline{b}, \bar{b}, \bar{d}$ such that for all $x \in \mathcal{X}$, $\underline{b} < b(x) \leq \bar{b}$ and $0 \leq d(x) \leq \bar{d}$. Moreover, d is a non-zero function.*

Let M_t denote the number of individuals at time t . We describe the dynamics of the diffusion process at each time by the finite measure

$$\eta_t = \sum_{i=1}^{M_t} \delta_{X_t^i}.$$

We denote the probability measure under which $\eta_0 = \delta_x$ by \mathbb{P}_{δ_x} . The next theorem concerns the survival probability of the population assuming that, initially, there is only one individual at location x . This probability is described by means of the solution to an elliptic differential equation on \mathcal{X} and the location x . The location x plays a key role since, if the first individual appears in a place where the growth rate is low or negative, it has a high probability to die with no descendants. Let

$$\mathcal{T}_0 = \inf\{t \geq 0, M_t = 0\}.$$

Theorem 3 *Let H be the principal eigenvalue of the elliptic operator $m\Delta_x + (b - d)$, with Neumann boundary conditions on \mathcal{X} , see (4). If $H > 0$, there exists a unique positive C^2 -solution ϕ^* to the elliptic equation*

$$\begin{cases} 0 = m\Delta_x \phi^*(x) + (b(x) - d(x))\phi^*(x) - b(x)\phi^*(x)^2, & \forall x \in \mathcal{X}, \\ \partial_n \phi^*(x) = 0, & \forall x \in \partial\mathcal{X}, \end{cases} \quad (8)$$

and $\phi^*(x) = \lim_{t \rightarrow \infty} \mathbb{P}_{\delta_x}[\Upsilon_0 \geq t]$ for all $x \in \mathcal{X}$.

If $H \leq 0$, (8) has no non negative solution, we set $\phi^* \equiv 0$, and $\lim_{t \rightarrow \infty} \mathbb{P}_{\delta_x}[\Upsilon_0 \geq t] = 0$ for all $x \in \mathcal{X}$.

The second result of this part estimates the probability that the population size is of order K after a logarithmic time $\log K$. For all $\epsilon > 0$ and $K \in \mathbb{N}^*$, we set

$$\Upsilon_{\epsilon K} = \inf\{t \geq 0, \langle \eta_t, \mathbf{1} \rangle \geq \epsilon K\}.$$

Theorem 4 *Let $\epsilon > 0$ and $(t_K)_{K>0}$ be a sequence of times such that $\lim_{K \rightarrow +\infty} t_K / \log(K) = +\infty$. Then for all $x \in \mathcal{X}$,*

$$\lim_{K \rightarrow +\infty} \mathbb{P}_{\delta_x}[\Upsilon_{\epsilon K} < t_K] = \phi^*(x).$$

The end of this part is devoted to the proofs.

Proof (Proof of Theorem 3)

We first study the probability $\mathbb{P}_{\delta_x}[\Upsilon_0 \leq t]$. We denote the time of the first event (birth or death) of the population by E_1 . The law of E_1 is given by $\mathbb{P}_{\delta_x}[E_1 \leq t] = \mathbb{E}_{\delta_x} \left[\int_0^t (d(X_s) + b(X_s)) e^{-\int_0^s (b(X_r) + d(X_r)) dr} ds \right]$. We set $I(s) := \int_0^s (b(X_r) + d(X_r)) dr$. Using the Markov property of η , we obtain

$$\begin{aligned} \mathbb{P}_{\delta_x}[\Upsilon_0 \leq t] &= \mathbb{E}_{\delta_x} \left[\mathbf{1}_{E_1 \leq t} \mathbf{1}_{\{M_{E_1}=0\}} + \mathbf{1}_{E_1 \leq t} \mathbf{1}_{\{M_{E_1}=2\}} \mathbb{E}_{2\delta_{X_{E_1}}} [\mathbf{1}_{M_{t-E_1}=0}] \right] \\ &= \mathbb{E}_x \left[\int_0^t \left(d(X_s) + b(X_s) \mathbb{P}_{\delta_{X_s}}[\Upsilon_0 \leq t-s]^2 \right) e^{-I(s)} ds \right], \end{aligned}$$

where X under \mathbb{P}_x is solution to (2) with initial condition x and diffusion coefficient m . Thus $g(x, t) = \mathbb{P}_{\delta_x}[\Upsilon_0 \leq t]$ satisfies for all $x \in \mathcal{X}$, and all $t > 0$,

$$\begin{cases} g(x, t) = \mathbb{E}_x \left[\int_0^t \left(d(X_s) + b(X_s) g(X_s, t-s)^2 \right) e^{-I(s)} ds \right], \\ g(x, 0) = 0, \quad \forall x \in \mathcal{X}. \end{cases} \quad (9)$$

Using Gronwall's Lemma for bounded functions, we deduce immediately that (9) has a unique bounded solution.

We now show that there exists a unique C^2 -solution to

$$\begin{cases} \partial_t f(x, t) = m\Delta_x f(x, t) - (b(x) + d(x))f(x, t) + d(x) + b(x)f(x, t)^2, \\ \partial_n f(x, t) = 0, \quad \forall (x, t) \in \partial\mathcal{X} \times \mathbb{R}^+ \\ f(x, 0) = 0, \quad \forall x \in \mathcal{X}, \end{cases} \quad (10)$$

such that f belongs to $C^{2,1}(\mathcal{X} \times \mathbb{R}^+)$, is positive and smaller than 1 by using super- and sub-solutions arguments. Indeed, let $F(x, f) = -(b(x) + d(x))f + d(x) + b(x)f^2$. We easily see that $\underline{f} \equiv 0$ and $\bar{f} \equiv 1$ satisfy:

$$\begin{cases} \partial_t \underline{f} \leq m \Delta_x \underline{f} + F(x, \underline{f}), \forall (x, t) \in \mathcal{X} \times \mathbb{R}^+, \\ \partial_t \bar{f} \geq m \Delta_x \bar{f} + F(x, \bar{f}), \forall (x, t) \in \mathcal{X} \times \mathbb{R}^+, \\ \underline{f}(x, 0) \leq f(x, 0) \leq \bar{f}(x, 0), x \in \mathcal{X}, \\ \partial_n \underline{f}(x, t) \leq 0 \leq \partial_n \bar{f}(x, 0), x \in \partial \mathcal{X}, t \in \mathbb{R}^+. \end{cases}$$

That is, \underline{f} (resp. \bar{f}) is a sub-solution (resp. super-solution) to (10). Moreover, F and $\partial_f F$ belong to $C(\mathcal{X} \times \mathbb{R})$ and F is a Lipschitz function with respect to x by means of Assumptions 3. We apply Theorem 4 of Chapter III in [34] to deduce that (10) admits a solution $f \in C^{2,1}(\mathcal{X} \times \mathbb{R}^+)$ satisfying $0 \leq f \leq 1$. The uniqueness of the solution is a consequence of the maximum principle.

The next step is the use of a Feynman-Kac formula to deduce that f is also a solution to (9). Let X be a solution to (2) and for all $t \geq 0$, and $s \in [0, t]$, we set

$$H(s, X_s) = f(X_s, t - s)e^{-I(s)}.$$

Applying Itô's formula to $H(s, X_s)$, using (2), (10) and the fact that $\partial_n f(x, t) = 0$ for all $x \in \partial \mathcal{X}$, we find for all $s \in [0, t]$,

$$\begin{aligned} H(s, X_s) &= H(0, X_0) - \int_0^s \left(d(X_\sigma) + b(X_\sigma)f(X_\sigma, t - \sigma)^2 \right) e^{-I(\sigma)} d\sigma \\ &\quad + \int_0^s \sqrt{2m}(\partial_x f(X_\sigma, t - \sigma))e^{-I(\sigma)} dB_\sigma. \end{aligned} \quad (11)$$

The expectation of the last term is equal to 0 as $(\int_0^r \partial_x f(X_\sigma, t - \sigma)e^{-I(\sigma)} dB_\sigma)_{r \in [0, s]}$ is a martingale. In addition, $\mathbb{E}_x[H(0, X_0)] = f(x, t)$. Let us make s tend to t using the dominated convergence Theorem. As $\lim_{s \rightarrow t} \mathbb{E}_x[H(s, X_s)] = \mathbb{E}_x[H(t, X_t)] = 0$, we deduce that f is a solution to (9). Since (9) admits a unique bounded solution, both solutions are equal, i.e. $\mathbb{P}_{\delta_x}[\mathcal{T}_0 \leq t] = f(x, t)$.

Finally, we deduce the survival probability $\lim_{t \rightarrow +\infty} (1 - f(x, t))$ using results on Equation (10) obtained in [2] and in Theorems 9 and 11 of Chapter III in [34]. Indeed, it is proved that if $H > 0$, there exists a unique positive solution ϕ^* to the elliptic equation (8), and that $\phi(t, x) = 1 - f(x, t) = \mathbb{P}_x(\mathcal{T}_0 > t)$ tends to $\phi^*(x)$ in $C^2(\mathcal{X})$ as $t \rightarrow +\infty$. Moreover, if $H \leq 0$, the unique solution to (8) is the zero function and $\phi(t, x) \rightarrow 0$ uniformly in \mathcal{X} as $t \rightarrow +\infty$.

Proof (Proof of Theorem 4) First, we split the studied probability into three parts :

$$\begin{aligned} \mathbb{P}_{\delta_x}(\mathcal{T}_{\epsilon K} < t_K) &= \mathbb{P}_{\delta_x}(\mathcal{T}_{\epsilon K} < t_K, \log \log(K) < \mathcal{Y}_0 < +\infty) \\ &\quad + \mathbb{P}_{\delta_x}(\mathcal{T}_{\epsilon K} < t_K, \log \log(K) \geq \mathcal{Y}_0) + \mathbb{P}_{\delta_x}(\mathcal{T}_{\epsilon K} < t_K, \mathcal{Y}_0 = +\infty). \end{aligned} \quad (12)$$

Let us start with the first term of (12) :

$$\begin{aligned} \mathbb{P}_{\delta_x}(\mathcal{Y}_{\epsilon K} < t_K, \log \log(K) < \mathcal{Y}_0 < +\infty) \\ \leq \mathbb{P}_{\delta_x}(\log \log(K) < \mathcal{Y}_0 < +\infty) \xrightarrow{K \rightarrow +\infty} 0. \end{aligned}$$

The second term of (12) will be treated using a comparison with a pure birth process. Let us consider a birth process with constant birth rate \bar{b} and started with only one individual. $\tilde{\mathcal{Y}}_{\epsilon K}$ denotes the first time when the population size \tilde{N} of the process is greater than ϵK .

$$\begin{aligned} \mathbb{P}_{\delta_x}(\mathcal{Y}_{\epsilon K} < t_K, \log \log(K) \geq \mathcal{Y}_0) &\leq \mathbb{P}_{\delta_x}(\mathcal{Y}_{\epsilon K} \leq \log \log(K)) \\ &\leq \mathbb{P}_1(\tilde{\mathcal{Y}}_{\epsilon K} \leq \log \log(K)) \\ &\leq \mathbb{P}_1(\tilde{N}_{\log \log K} \geq \epsilon K) \\ &\leq e^{\bar{b} \log \log K} / (\epsilon K) \xrightarrow{K \rightarrow +\infty} 0. \end{aligned}$$

It remains to deal with the third term in (12). Note that if $H \leq 0$, Theorem 3 implies that the third term is equal to zero, and the proof is done.

From this point forward, we assume that $H > 0$. Let h be a positive eigenvector of the operator $m\Delta_x + (b - d)$, with Neumann boundary conditions on $\partial\mathcal{X}$ associated with the eigenvalue H . Thanks to Itô's formula, we find

$$\begin{aligned} \langle \eta_t, e^{-Ht} h \rangle &= \langle \eta_0, h \rangle + \int_0^t \langle \eta_s, e^{-Hs} m\Delta_x h + (b - d)he^{-Hs} - Hhe^{-Hs} \rangle ds \\ &\quad + \int_0^t \sum_{i=1}^{M_s} \sqrt{2m} \nabla_x h(X_s^i) e^{-Hs} dB_s^i, \end{aligned}$$

As $m\Delta_x h + (b - d)h = Hh$ and $\nabla_x h$ is bounded on \mathcal{X} , $(e^{-Ht} \langle \eta_t, h \rangle)_{t \geq 0}$ is a martingale. Moreover it is positive, so, it converges a.s. to a non-negative random variable that will be denoted by W . Obviously, $\{\mathcal{Y}_0 < +\infty\} \subset \{W = 0\}$. Our aim is to prove that this is an a.s. equality. As done in the previous proof, we denote the time of the first event of the population by E_1 and we set $I(s) := \int_0^s (b(X_r) + d(X_r)) dr$. Using the Markov property and the independence between individuals, we find an equation satisfied by $\mathbb{P}_{\delta_x}[W = 0]$:

$$\mathbb{P}_{\delta_x}[W = 0] = \mathbb{E}_x \left[\int_0^{+\infty} e^{-I(s)} \left(d(X_s) + b(X_s) \mathbb{P}_{\delta_{X_s}}[W = 0]^2 \right) ds \right]. \quad (13)$$

Finally, $g(x) := \mathbb{P}_{\delta_x}[W > 0] = 1 - \mathbb{P}_{\delta_x}[W = 0]$ is solution to

$$g(x) = \mathbb{E}_x \left[\int_0^{+\infty} e^{-I(s)} b(X_s) g(X_s) (2 - g(X_s)) ds \right], \forall x \in \bar{\mathcal{X}}. \quad (14)$$

Let us show that there exists at most one non-zero solution with value in $[0, 1]$ to Equation (14). Let g_1 and g_2 be two such solutions. We define

$$\gamma = \sup \{ \tilde{\gamma} > 0, g_1(x) - \tilde{\gamma} g_2(x) \geq 0, \forall x \in \bar{\mathcal{X}} \}.$$

Assume first that $\gamma < 1$.

$$g_1(x) - \gamma g_2(x) = \mathbb{E}_x \left[\int_0^{+\infty} e^{-I(s)} b(X_s) \left[2(g_1 - \gamma g_2)(X_s) - (g_1^2 - \gamma g_2^2)(X_s) \right] ds \right]. \quad (15)$$

As $\gamma < 1$, $g_1^2 - \gamma g_2^2 \leq (g_1 - \gamma g_2)(g_1 + \gamma g_2)$ and we find

$$g_1(x) - \gamma g_2(x) \geq \mathbb{E}_x \left[\int_0^{+\infty} e^{-I(s)} b(X_s) [(g_1 - \gamma g_2)(2 - g_1 - \gamma g_2)(X_s)] ds \right].$$

Moreover, by the definition of γ , there exists $x_0 \in \bar{\mathcal{X}}$ such that $g_1(x_0) - \gamma g_2(x_0) = 0$, so

$$0 = \mathbb{E}_{x_0} \left[\int_0^{+\infty} e^{-I(s)} b(X_s) [g_1(X_s) - \gamma g_2(X_s)] [2 - g_1(X_s) - \gamma g_2(X_s)] ds \right].$$

Thus for a.e. $s \in \mathbb{R}^+$, \mathbb{P}_{x_0} -a.s., $b(X_s)[g_1(X_s) - \gamma g_2(X_s)][2 - g_1(X_s) - \gamma g_2(X_s)] = 0$. Let us note that for all $x \in \bar{\mathcal{X}}$, for $i = 1, 2$, (13) implies that

$$1 - g_i(x) \geq \mathbb{E}_x \left[\int_0^{+\infty} e^{-I(s)} d(X_s) ds \right] = \mathbb{P}_{\delta_x}[M_{E_1} = 0] > 0,$$

that is, for all $x \in \bar{\mathcal{X}}$, $2 - g_1(x) - \gamma g_2(x) > 0$. As b is positive, for a.e. $s \in \mathbb{R}^+$, \mathbb{P}_{x_0} -a.s. $g_1(X_s) - \gamma g_2(X_s) = 0$. In addition with the fact that $\gamma g_2^2 - g_1^2 = \gamma g_2^2(1 - \gamma) - (g_1 - \gamma g_2)(g_1 + \gamma g_2)$, (15) implies that,

$$\begin{aligned} 0 &= g_1(x_0) - \gamma g_2(x_0) \\ &= \mathbb{E}_{x_0} \left[\int_0^{+\infty} e^{-I(s)} b(X_s) \gamma g_2(X_s)^2 (1 - \gamma) ds \right]. \end{aligned}$$

Using the same argument as before and that $1 - \gamma > 0$, we deduce that for a.e. $s \in \mathbb{R}^+$, \mathbb{P}_{x_0} -a.s., $g_2(X_s) = 0$. Moreover, under \mathbb{P}_{x_0} , the random variable X_s has a density with respect to Lebesgue measure, that is, for Lebesgue-a.a. $x \in \bar{\mathcal{X}}$, $g_2(x) = 0$. This is a contradiction with the fact that g_2 is a non-zero solution.

Finally if $\gamma \geq 1$, we define instead $\gamma' = \sup\{\tilde{\gamma} > 0, g_2(x) - \tilde{\gamma} g_1(x) \geq 0, \forall x \in \mathcal{X}\} < 1$ and we use symmetric arguments to reach a contradiction. Thus, there is at most one solution to (14) with values in $[0, 1]$.

The next step is to show that ϕ^* , solution to (8), is also a solution to (14). Let us write $f^* = 1 - \phi^*$, it satisfies

$$\begin{cases} 0 = m\Delta_x f^* - (b + d)f^* + d + b(f^*)^2, & \text{on } \mathcal{X}, \\ \partial_n f^* = 0, & \text{on } \partial\mathcal{X}. \end{cases} \quad (16)$$

We apply Itô's formula to $f^*(X_t)e^{-\int_0^t (b(X_r) + d(X_r))dr}$. Then taking the expectation and using Equation (16), we deduce

$$f^*(x) = \mathbb{E}_x \left[\int_0^t e^{-I(s)} [d(X_s) + b(X_s)f^*(X_s)^2] ds \right] + \mathbb{E}_x \left[f^*(X_t)e^{-I(t)} \right].$$

Our aim is now to let t tend to infinity. Note that $I(t) \geq \underline{b}t$ for all $t \in \mathbb{R}^+$ and that f^* is bounded by 1. Hence, we use the dominated convergence Theorem to find those two convergences:

$$\begin{aligned} \left| \mathbb{E}_x \left[f^*(X_t) e^{-I(t)} \right] \right| &\leq \mathbb{E}_x \left[e^{-I(t)} \right] \xrightarrow{t \rightarrow +\infty} 0 \\ \left| \mathbb{E}_x \left[\int_t^{+\infty} e^{-I(s)} [d + b(f^*)^2](X_s) ds \right] \right| &\leq \mathbb{E}_x \left[\int_t^{+\infty} e^{-I(s)} (\bar{b} + \bar{d}) ds \right] \xrightarrow{t \rightarrow +\infty} 0. \end{aligned}$$

Thus, making t tend to infinity, we find for all $x \in \bar{\mathcal{X}}$,

$$f^*(x) = \mathbb{E}_x \left[\int_0^{+\infty} e^{-I(s)} [d(X_s) + b(X_s) f^*(X_s)^2] ds \right].$$

Since $\phi^* \equiv 1 - f^*$, ϕ^* is a solution to (14). There exists at most one non-zero solution to (14), thus we have either $\mathbb{P}_{\delta_x}[W > 0] = \phi^*(x)$ for all $x \in \bar{\mathcal{X}}$, or $\mathbb{P}_{\delta_x}[W > 0] = 0$ for all $x \in \bar{\mathcal{X}}$. Using Itô's formula, it is easy to check that in the case $H > 0$, $(\langle \eta_t, e^{-Ht} h \rangle)_{t \geq 0}$ is bounded in L^2 . So this martingale is uniformly bounded and it converges in L^1 to W , hence $\mathbb{E}_{\delta_x}[W] = h(x) > 0$. Finally,

$$\mathbb{P}_{\delta_x}[W > 0] = \phi^*(x) = \mathbb{P}_{\delta_x}[\mathcal{Y}_0 = +\infty] \Rightarrow \{W > 0\} = \{\mathcal{Y}_0 = +\infty\} \text{ a.s.} \quad (17)$$

On $\{\mathcal{Y}_0 = +\infty\}$,

$$\frac{\log(\epsilon K)}{\mathcal{Y}_{\epsilon K}} \geq \frac{\log(\langle \eta_{\mathcal{Y}_{\epsilon K}}, h e^{-H\mathcal{Y}_{\epsilon K}} \rangle \cdot \|h\|_{\infty}^{-1} e^{H\mathcal{Y}_{\epsilon K}})}{\mathcal{Y}_{\epsilon K}} \xrightarrow{K \rightarrow +\infty} H > 0 \text{ a.s.},$$

as $\langle \eta_{\mathcal{Y}_{\epsilon K}}, h \rangle \leq \epsilon K \|h\|_{\infty}$, $\mathcal{Y}_{\epsilon K} \rightarrow +\infty$ when K tends to infinity and $W > 0$. Hence,

$$\lim_{K \rightarrow +\infty} \frac{\mathcal{Y}_{\epsilon K}}{\log(\epsilon K)} < +\infty \text{ and } \lim_{K \rightarrow +\infty} \frac{t_K}{\log(\epsilon K)} = +\infty,$$

and so, the third term in (12) satisfies

$$\begin{aligned} \mathbb{P}_{\delta_x}(\mathcal{Y}_{\epsilon K} < t_K, \mathcal{Y}_0 = +\infty) &= \mathbb{P}_{\delta_x} \left(\frac{\mathcal{Y}_{\epsilon K}}{\log(\epsilon K)} < \frac{t_K}{\log(\epsilon K)}, \mathcal{Y}_0 = +\infty \right) \\ &\xrightarrow{K \rightarrow \infty} \mathbb{P}_{\delta_x}(\mathcal{Y}_0 = +\infty). \end{aligned} \quad (18)$$

Finally, we have shown that the two first terms in (12) tend to 0 and using additionally (18), we get

$$\lim_{K \rightarrow +\infty} \mathbb{P}_{\delta_x}(\mathcal{Y}_{\epsilon K} < t_K) = \mathbb{P}_{\delta_x}(\mathcal{Y}_0 = +\infty) = \phi^*(x).$$

That ends the proof in the case $H > 0$.

5 Exponential deviations results

In this section, we are concerned by the upperbound of the large deviations from the large population limit (3) for the process $(\nu_t^K)_{t \in [0, T]}$ when K tends to $+\infty$ and q_K tends to 0. Let us first describe the rate function. It requires specific notation which will be only used in this subsection : let us fix $T > 0$,

- $\mathcal{E} = \mathcal{X} \times \mathcal{U} \times \{1, 2\}$.
- ψ is the mapping such that for any function $f \in C^{2,0,1}(\mathcal{X} \times \mathcal{U} \times [0, T])$, for any $(x, u, \pi, t) \in \mathcal{E} \times [0, T]$,

$$\psi(f)(x, u, t, \pi) = \begin{cases} f(x, u, t) & \text{if } \pi = 1, \\ -f(x, u, t) & \text{if } \pi = 2. \end{cases}$$

- For all $\nu = (\nu_t)_{t \in [0, T]} \in \mathbb{D}([0, T], M_F(\mathcal{X} \times \mathcal{U}))$, we define the positive finite measure

$$\mu_t^\nu(dx, du, d\pi) = [b(x, u)\delta_1(d\pi) + (d(x, u) + c \cdot \nu_{t-}(x, u))\delta_2(d\pi)]\nu_{t-}(dx, du).$$

- Finally, we introduce the log-Laplace transform ρ of a centered Poisson distribution with parameter 1, $\rho(x) = e^x - x - 1$, and its Legendre transform ρ^* ,

$$\rho^*(y) = ((y + 1) \log(y + 1) - y)\mathbf{1}_{\{y > -1\}} + \mathbf{1}_{\{y = -1\}} + \infty \cdot \mathbf{1}_{\{y < -1\}}.$$

We now define the rate function : for all $\xi_0 \in M_F(\mathcal{X} \times \mathcal{U})$ and $\nu \in \mathbb{D}([0, T], M_F(\mathcal{X} \times \mathcal{U}))$,

$$I_{\xi_0}^T(\nu) := \begin{cases} \sup_{f \in C_n^{2,0,1}(\mathcal{X} \times \mathcal{U} \times [0, T])} I^{f,T}(\nu), & \text{if } \nu_0 = \xi_0 \\ +\infty, & \text{otherwise,} \end{cases} \quad (19)$$

where

$$\begin{aligned} I^{f,T}(\nu) &:= \langle \nu_T, f_T \rangle - \langle \nu_0, f_0 \rangle - \int_0^T \langle m \Delta_x f_s + m |\nabla_x f_s|^2 + \frac{\partial f_s}{\partial s}, \nu_s \rangle ds \\ &\quad - \int_0^T \int_{\mathcal{E}} \left(\psi(f)(x, u, s, \pi) + \rho(\psi(f)(x, u, s, \pi)) \right) d\mu_s^\nu ds. \end{aligned}$$

When there is no ambiguity, we will write $I^T(\nu)$ instead of $I_{\nu_0}^T(\nu)$. The next theorem describe the large deviations upperbound result.

Theorem 5 *Suppose that Assumption 1 holds. For all $\alpha > 0$, $\xi_0 \in M_F(\mathcal{X} \times \mathcal{U})$, for all compact set $\mathcal{C} \subset B(\xi_0, \alpha)$, for all measurable subset A of $\mathbb{D}([0, T], M_F(\mathcal{X} \times \mathcal{U}))$ such that there exists $M > 0$ with $A \subset \{\nu | \sup_{t \in [0, T]} \langle \nu_t, \mathbf{1} \rangle \leq M\}$,*

$$\limsup_{K \rightarrow +\infty} \frac{1}{K} \sup_{\nu_0^K \in \mathcal{C} \cap M_F^K} \log \mathbb{P}_{\nu_0^K}(\nu^K \in A) \leq - \inf_{\xi \in \mathcal{C}, \nu \in \bar{A}} I_\xi^T(\nu), \quad (20)$$

where $M_F^K = \{\frac{1}{K} \sum_{i=1}^N \delta_{(x_i, u_i)}, \text{ with } N \in \mathbb{N}, (x_i, u_i) \in \mathcal{X} \times \mathcal{U}\}$.

Proof We show the following upper bound

$$\limsup_{K \rightarrow +\infty} \frac{1}{K} \log \mathbb{P}(\nu^K \in A) \leq -\inf_{\nu \in A} I_{\xi_0}^T(\nu). \quad (21)$$

Equation (20) can be directly deduced from this bound by a similar reasoning as in the proof of Corollary 5.6.15 in Dembo and Zeitouni [9]. To prove (21), we need the exponential tightness of the process $(\nu_t^K)_{t \in [0, T]}$ which is described by the following lemma whose proof can be easily adapted from [8, 18, 36].

Lemma 1 *Suppose that Assumption 1 holds, and that there exists $C_{init} > 0$ such that $\sup_{K \in \mathbb{N}} \langle \nu_0^K, \mathbb{1} \rangle < C_{init}$ a.s.. Then for all $L > 0$, there exists a compact subset \mathcal{C}_L of the Skorohod space $\mathbb{D}([0, T], M_F(\mathcal{X} \times \mathcal{U}))$ such that*

$$\limsup_{K \rightarrow +\infty} \frac{1}{K} \log \mathbb{P}(\nu^K \notin \mathcal{C}_L) \leq -L.$$

Set $\tau_M^K = \inf\{t \geq 0, \langle \nu_t^K, \mathbb{1} \rangle \geq M\}$. Note that Lemma 1 is also true for $(\nu_{t \wedge \tau_M^K}^K)_{t \geq 0}$. Using a proof similar to Theorem 4.4.2 of [9], we deduce the inequality

$$\begin{aligned} \limsup_{K \rightarrow +\infty} \frac{1}{K} \log \mathbb{P}(\nu^K \in A) &= \limsup_{K \rightarrow +\infty} \frac{1}{K} \log \mathbb{P}(\nu_{\cdot \wedge \tau_M^K}^K \in A) \\ &\leq -\inf_{\nu \in A} \left(\sup_{f \in C_n^{2,0,1}(\mathcal{X} \times \mathcal{U} \times [0, T])} (I^{f,T}(\nu) - H(I^{f,T})) \right), \end{aligned}$$

where $H(I^{f,T}) = \limsup_{K \rightarrow +\infty} \frac{1}{K} \log \mathbb{E}[\exp(K I^{f,T}(\nu_{\cdot \wedge \tau_M^K}^K))]$. It remains to show that $H(I^{f,T}) = 0$. Let

$$\begin{aligned} \mathcal{N}_T &= \exp \left(K I^{f,T}(\nu_{\cdot \wedge \tau_M^K}^K) - q_K K \times \right. \\ &\quad \left. \int_0^{T \wedge \tau_M^K} \left\langle \nu_s^K, p^{b^u}(x) \left(\int_{\mathcal{U}} \phi(f_s)(x, w) k(x, u, w) dw - \phi(f_s)(x, u) \right) \right\rangle ds \right), \end{aligned}$$

where $\phi(x) = x + \rho(x) = e^x - 1$. Itô's formula implies that $(\mathcal{N}_T, T \geq 0)$ is a local martingale. The definition of τ_M^K implies that \mathcal{N}_T is bounded. So it is a martingale of mean 1 and there exists a constant $C(\|f\|_\infty, M) > 0$ such that

$$\exp(-q_K K C(\|f\|_\infty, M)) \leq \mathbb{E} \left[\exp \left(K I^{f,T}(\nu_{\cdot \wedge \tau_M^K}^K) \right) \right] \leq \exp(q_K K C(\|f\|_\infty, M)).$$

We conclude easily, since q_K tends to 0 when $K \rightarrow +\infty$.

The main point is now to write the rate function under a non-variational integral formulation which is more workable than (19). This integral formulation is required to prove the results on the exit time in Section 6. It will be used to bound from above the distance between a solution to (3) and any ν , as proved below in Proposition 1.

Before writing the non-variational formulation, let us define two functional spaces.

- The Orlicz space associated with ρ^* is $L_{\rho^*,T}$ the set of all bounded and measurable functions h on $\mathcal{E} \times [0, T]$ such that

$$\|h\|_{\rho^*,T} := \inf \left\{ \alpha > 0, \int_{\mathcal{E} \times [0,T]} \rho^* \left(\frac{|h|}{\alpha} \right) d\mu_s^\nu ds \leq 1 \right\} < +\infty. \quad (22)$$

The Orlicz space associated with ρ is defined on the same way.

- \mathcal{L}_T^2 is the set of functions $h \in L^2(\mathcal{X} \times \mathcal{U} \times [0, T], \mathbb{R}^d)$ such that

$$\|h\|_{\mathcal{L}_T^2} := \left(\int_0^T 2 \langle \nu_s, m |h_s|^2 \rangle ds \right)^{1/2} < \infty. \quad (23)$$

Theorem 6 *Suppose that Assumption 1 holds. Let $T > 0$ and $\nu \in \mathbb{D}([0, T], M_F(\mathcal{X} \times \mathcal{U}))$, such that $I_{\nu_0}^T(\nu) < +\infty$, then there exist two measurable functions $(h_1^\nu, h_2^\nu) \in L_{\rho^*,T} \times \mathcal{L}_T^2$ such that for all $f \in C_n^{2,0,1}(\mathcal{X} \times \mathcal{U} \times [0, T])$,*

$$\begin{aligned} \langle \nu_t, f_t \rangle &= \langle \nu_0, f_0 \rangle + \int_0^T \int_{\mathcal{E}} (1 + h_1^\nu(x, u, s, \pi)) \psi(f)(x, u, s, \pi) d\mu_s^\nu ds + \\ &\int_0^T \int_{\mathcal{X} \times \mathcal{U}} \left\langle \nu_s, m^u \Delta_x f_s(x, u) + 2m^u h_2^\nu(x, u, s) \cdot \nabla_x f_s(x, u) + \frac{\partial f_s}{\partial s}(x, u) \right\rangle ds, \end{aligned} \quad (24)$$

and the rate function can be written as follows

$$I_{\nu_0}^T(\nu) = \int_0^T \int_{\mathcal{E}} \rho^*(h_1^\nu) d\mu_s^\nu ds + \int_0^T m \langle \nu_s, |h_2^\nu|^2 \rangle ds < +\infty. \quad (25)$$

The proof of Theorem 6 uses convex analysis arguments which can be adapted from Leonard [28, 26, 27]. We do not detail its proof but we give the main ideas. For all $\nu \in \mathbb{D}([0, T], M_F(\mathcal{X} \times \mathcal{U}))$, $I^T(\nu)$ is equal to the Legendre transform Γ^* of $\Gamma : (\psi, \nabla_x)(C^{2,0,1}(\mathcal{X} \times \mathcal{U} \times [0, T])) \rightarrow \mathbb{R}$:

$$\Gamma : (g_1, g_2) \mapsto \int_0^T \int_{\mathcal{E}} \rho(g_1) d\mu_s^\nu ds + \int_0^T \langle \nu_s, m |g_2|^2 \rangle ds$$

at a well chosen point l_ν . If l_ν belongs to the interior of the set $\text{dom} \Gamma^*$ of linear maps l with $\Gamma^*(l) < +\infty$, we can exhibit l_ν by means of the derivative of $\bar{\Gamma}$, the Legendre biconjugate of Γ . Studying directly $\bar{\Gamma}$ is difficult. The key point is thus to work on the product space $L_{\rho,T} \times \mathcal{L}_T^2$. In this way, we can study the Legendre biconjugate of an extension of Γ on that space, in order to deal with the diffusive part and the jumps part separately. The diffusive part is treated using ideas of Dawson and Gartner [8] and Fontbona [14] whereas the jumps part is treated using ideas of Leonard [26, 27]. The next step is to deduce the Legendre biconjugate of Γ by restricting the definition domain by means of Proposition 3.3 in [26]. Finally, to deal with points ν for which l_ν does not belong to the interior of $\text{dom} \Gamma^*$, we use a continuity argument similar to that

of Theorem 7.1's proof in [29].

The last result of this part gives an upper bound on the distance between a solution to (3) and any ν , this bound is used in Subsection 6.2.

Proposition 1 *Let $T > 0$ and $M > 0$. There exists $C(T, M)$ such that, for any ν satisfying $\sup_{t \leq T} \langle \nu_t, \mathbb{1} \rangle < M$ and for all $(\xi_t)_{t \geq 0}$ solution to (3) with the initial condition $\xi_0 = \nu_0$,*

$$\sup_{t \in [0, T]} \mathcal{W}_1(\nu_t, \xi_t) \leq C(T, M) \left(I^T(\nu) + \sqrt{I^T(\nu)} \right).$$

Proof Let ν be such that $\langle \nu_t, \mathbb{1} \rangle < M$ for all $t \in [0, T]$. If $I^T(\nu) = 0$, i.e. $\nu_t = \xi_t$, or if $I^T(\nu) = +\infty$, the result is obvious, so let us assume that $0 < I^T(\nu) < +\infty$. Let $(\xi_t)_{t \geq 0}$ be the solution to (3) with initial condition ν_0 . The aim is to evaluate $\mathcal{W}_1(\nu_t, \xi_t)$. Let $(P_t^u)_{t \geq 0}$ denote the semigroup of the reflected diffusion process which is the solution to (2) with initial condition x and diffusion coefficient m^u . Theorem 6 implies the existence of $(h_1, h_2) \in L_{\rho^*, T} \times \mathcal{L}_T^2$ satisfying (24). Then, we find the following mild formulation for $(\nu_t)_{t \geq 0}$ in a similar way to Lemma 4.5 in [5] : for all $f \in C^{Lip}(\mathcal{X} \times \mathcal{U})$,

$$\langle \nu_t, f \rangle = \int_0^t \int_{\mathcal{E}} \psi(P_{t-s} f) (1 + h_1) d\mu_s^\nu ds + \int_0^t \langle \nu_s, 2m \nabla_x P_{t-s} f \cdot h_2 \rangle ds. \quad (26)$$

In addition with a mild equation for $(\xi_t)_{t \geq 0}$, we deduce that for all $f \in C^{Lip}(\mathcal{X} \times \mathcal{U})$ and for all $t \leq T$,

$$\begin{aligned} |\langle \nu_t - \xi_t, f \rangle| &= \left| \int_0^t \int_{\mathcal{E}} \psi(P_{t-s} f) (d\mu_s^\nu ds - d\mu_s^\xi ds) \right. \\ &\quad \left. + \int_0^t \int_{\mathcal{E}} \psi(P_{t-s} f) h_1 d\mu_s^\nu ds + \int_0^t \langle \nu_s, 2m \nabla_x P_{t-s} f \cdot h_2 \rangle ds \right| \\ &\leq C_1 \int_0^t \sup_{r \in [0, s]} \mathcal{W}_1(\nu_r, \xi_r) ds + \|\psi(P_{t-} f)\|_{\rho, t} \|h_1\|_{\rho^*, t} + \|\nabla_x P_{t-} f\|_{\mathcal{L}^2, t} \|h_2\|_{\mathcal{L}^2, t}. \end{aligned} \quad (27)$$

The second line is a consequence of Hölder's inequality (see for example Theorem 6 of Chapter 1 in [33] about Hölder's inequalities in Orlicz spaces).

The next step is to find an upperbound on the two last terms. Theorem 6 implies that

$$I^T(\nu) = \int_0^T \int_{\mathcal{E}} \rho^*(h_1) d\mu_s^\nu ds + \int_0^T m \langle \nu_s, |h_2|^2 \rangle ds. \quad (28)$$

We easily deduce that for any $t \leq T$,

$$\|h_2\|_{\mathcal{L}^2, t}^2 \leq \|h_2\|_{\mathcal{L}^2, T}^2 \leq 2I^T(\nu). \quad (29)$$

Let us also find an upper bound on $\|h_1\|_{\rho^*, T}$. Note that for all $x \in \mathbb{R}$,

$$\begin{cases} \text{if } \alpha \geq 1, & \rho^*(|x|/\alpha) \leq \rho^*(|x|)/\alpha \leq \rho^*(x)/\alpha, \\ \text{if } 0 < \alpha \leq 1, & \rho^*(|x|/\alpha) \leq \rho^*(|x|)/\alpha^2 \leq \rho^*(x)/\alpha^2. \end{cases} \quad (30)$$

Moreover, the non-variational formulation (28) implies that $I^T(\nu) \geq \int_0^T \int_{\mathcal{E}} \rho^*(h_1) d\mu_s^\nu ds$. Thus, using (30) and the definition of the norm $\|\cdot\|_{\rho^*, T}$ in (22), we obtain that if $I^T(\nu) \geq 1$, $\int_0^T \int_{\mathcal{E}} \rho^*(|h_1|/I^T(\nu)) d\mu_s^\nu ds \leq 1$, i.e. $\|h_1\|_{\rho^*, T} \leq I^T(\nu)$, and if $I^T(\nu) \leq 1$, $\int_0^T \int_{\mathcal{E}} \rho^*(|h_1|/\sqrt{I^T(\nu)}) d\mu_s^\nu ds \leq 1$, i.e. $\|h_1\|_{\rho^*, T} \leq \sqrt{I^T(\nu)}$. Thus, for any $t \leq T$,

$$\|h_1\|_{\rho^*, t} \leq \|h_1\|_{\rho^*, T} \leq \left(I^T(\nu) + \sqrt{I^T(\nu)} \right). \quad (31)$$

Let us now find an upper bound on $\|\psi(P_{t-}, f)\|_{\rho, t}$. Since \mathcal{X} is a convex set in \mathbb{R}^d and $f \in C^{Lip}(\mathcal{X} \times \mathcal{U})$, it has been proved in Part 2 of [37] that $P_t^u f \in C^{Lip}(\mathcal{X})$. In addition with $\sup_{t \in [0, T]} \langle \nu_t, \mathbf{1} \rangle \leq M$, for all $\alpha > 0$, $t \leq T$

$$\left| \int_0^t \int_{\mathcal{E}} \rho \left(\frac{|\psi(P_{t-s}, f)|}{\alpha} \right) d\mu_s^\nu ds \right| \leq \left| \int_0^T \int_{\mathcal{E}} \rho \left(\frac{1}{\alpha} \right) d\mu_s^\nu ds \right| \leq TM[\bar{b} + \bar{d} + \bar{c}M] \rho \left(\frac{1}{\alpha} \right),$$

so, for all $t \leq T$,

$$\|\psi(P_{t-}, f)\|_{\rho, t} \leq \left[(\rho|_{\mathbb{R}^+})^{-1} \left(\frac{1}{TM[\bar{b} + \bar{d} + \bar{c}M]} \right) \right]^{-1} := C_2.$$

Furthermore, since $P_t^u f \in C^{Lip}(\mathcal{X})$, we get that for any $t \leq T$,

$$\|\nabla_x P_{t-}, f\|_{\mathcal{L}^2, t}^2 = \int_0^t 2 \langle \nu_s, m |\nabla_x P_{t-s}, f|^2 \rangle ds \leq 2\bar{m}Mt \leq 2\bar{m}MT := C_3.$$

Using the last two inequalities with (29), (31) and (27), we find

$$\sup_{r \in [0, T]} \mathcal{W}_1(\nu_r, \xi_r) \leq C_1 \int_0^T \sup_{r \in [0, s]} \mathcal{W}_1(\nu_r, \xi_r) ds + C_2 I^T(\nu) + (C_2 + \sqrt{2C_3}) \sqrt{I^T(\nu)}.$$

We use Gronwall's Lemma to conclude.

6 Lower bound on the exit time of a neighborhood of the stationary state

In this section, we assume that initially, two traits u and v are involved. The stochastic process starts in a state $\nu_0^K = \nu_0^{K, u} + \nu_0^{K, v}$ such that $\nu_0^{K, u}$ is close to $\bar{\xi}^u$ and there exist only a few individuals with trait v . Since the considered initial state is close to the equilibrium $(\bar{\xi}^u, 0)$ and according to Theorem 1, the dynamics of the stochastic process ν^K is close to the equilibrium $(\bar{\xi}^u, 0)$ on a

finite interval time when K is large. Our aim is to control the exit time of the stochastic process $\nu_t^{K,u}$ from a neighborhood of the stationary solution $\bar{\xi}^u$ in $M_F(\mathcal{X})$ when K is large and q_K is small. We define the exit time by :

$$\text{for all } \gamma > 0, R_\gamma^K = \inf\{t \geq 0, \mathcal{W}_1(\nu_t^{K,u}, \bar{\xi}^u) \geq \gamma\}. \quad (32)$$

Theorem 7 gives a lower bound on R_γ^K . The lower bound involves the first time when a new mutation occurs and the first time when the v -population size is larger than a threshold:

$$S_1^K = \inf\{t \geq 0, \exists w \notin \{u, v\}, \nu_t^K(\mathcal{X} \times \{w\}) \neq 0\}, \quad (33)$$

$$\text{for all } \epsilon > 0, T_\epsilon^K = \inf\{t \geq 0, \langle \nu_t^{K,v}, \mathbb{1} \rangle \geq \epsilon\}. \quad (34)$$

Theorem 7 *Suppose that Assumption 1 holds and that $H^u > 0$. Let $\gamma > 0$ such that $\gamma < H^u(\kappa^{uu})^{-1}$, and if $H^u\kappa^{vv} - H^v\kappa^{uv} > 0$, γ satisfies also the assumption $\gamma < \left| \frac{H^u}{\kappa^{uu}} - \frac{H^u\kappa^{vv} - H^v\kappa^{uv}}{\kappa^{uu}\kappa^{vv} - \kappa^{vu}\kappa^{uv}} \right|$. Then, there exist $\gamma' > 0$, $\epsilon > 0$, and $V > 0$ such that, if $\nu_0^K = \nu_0^{K,u} + \nu_0^{K,v}$ with $\mathcal{W}_1(\nu_0^{K,u}, \bar{\xi}^u) < \gamma'$ and $\langle \nu_0^{K,v}, \mathbb{1} \rangle < \epsilon$, then*

$$\lim_{K \rightarrow +\infty} \mathbb{P}_{\nu_0^K}(R_\gamma^K > e^{KV} \wedge T_\epsilon^K \wedge S_1^K) = 1.$$

Thus, a well-established monomorphic population u is minimally affected during the emerging of a mutant population v .

The assumptions on the radius γ of the neighborhood ensure that there exists only one steady state in the neighborhood.

The result is proved using ideas similar to the ones of Freidlin and Wentzell [15]. In our framework, the difficulties come from the continuous space motion. Firstly, our processes have values in an infinite dimensional space, thus, the required deterministic results are much more involved, see Subsection 6.1. Secondly, we deal with two kind of randomness : jump process and spatial diffusion process. The end of the section is devoted to the proof of Theorem 7.

6.1 Stability for the weak topology

This subsection deals with the deterministic solution to (3). We denote by $(\xi_t)_{t \geq 0}$ the solution to equation (3) with initial condition $\xi_0 \in M_F(\mathcal{X} \times \{u, v\})$. In this case, $\xi_t \in M_F(\mathcal{X} \times \{u, v\})$ for all $t \geq 0$. We prove that, as long as the size of the v -population density is small, the u -population density stays in a \mathcal{W}_1 -neighborhood of its equilibrium \bar{g}^u .

Proposition 2 *Suppose that Assumption 1 holds. Let $\gamma > 0$. There exist $\gamma' > 0$ and $\epsilon' > 0$ such that for any $\xi_0 = \xi_0^u \delta_u + \xi_0^v \delta_v$ with $\mathcal{W}_1(\xi_0^u, \bar{\xi}^u) < \gamma'$,*

$$\text{for all } t \leq t_{\epsilon'} = \inf\{t \geq 0, \langle \xi_t^v, \mathbb{1} \rangle > \epsilon'\}, \quad \mathcal{W}_1(\xi_t^u, \bar{\xi}^u) < \gamma/2.$$

The proof of Proposition 2 implies two main difficulties. First, using ideas similar to Part 3.3 of [25], we can prove that the solution ξ_t to (3) stays close to $\bar{\xi}^u$ if the initial condition admits a density which is close to the density \bar{g}^u of ξ^u for the L^2 -distance. However, this is not sufficient since we will deal with discrete measures later. Thus, we need to enlarge the result for \mathcal{W}_1 -distance. Secondly, we are concerned with the trajectories of the u -population process. Even though the v -population size is small, it does have an impact on the death rate of individuals u which we cannot ignore.

The proof is divided into three steps. Firstly, we study how fast a solution with initial condition close to $\bar{\xi}^u$ moves away from $\bar{\xi}^u$ in \mathcal{W}_1 -distance during a small time interval $[0, t_0]$. Then, as $t_0 > 0$, $\xi_{t_0}^u$ admits a density and so, we can compare the \mathcal{W}_1 -distance and the L^2 -distance of the densities between $\xi_{t_0}^u$ and $\bar{\xi}^u$. We finally prove a L^2 -stability result adapted from Part 3.3 in [25].

Proof (Proof of Proposition 2) First, we may assume that $\epsilon' \leq 1$ and $\gamma' < \gamma$. Hence, there exists $M > 0$ such that any considered initial state satisfies $\langle \xi_0, \mathbf{1} \rangle < M$.

We fix $t_0 > 0$ and we start with the first step. On the one hand, we can find an upper bound to $\sup_{r \in [0, t]} \langle \xi_r^u, \mathbf{1} \rangle$. Indeed

$$\langle \xi_t^u, \mathbf{1} \rangle \leq \langle \xi_0^u, \mathbf{1} \rangle + \bar{b} \int_0^t \langle \xi_s^u, \mathbf{1} \rangle ds, \quad (35)$$

and using Gronwall's Lemma, we deduce that $\sup_{r \in [0, t]} \langle \xi_r^u, \mathbf{1} \rangle \leq M e^{\bar{b}t}$, for all $t \geq 0$. On the other hand, using (3) with $\mathcal{U} = \{u, v\}$ and a mild formulation similar to Lemma 4.5 in [5], we find that ξ_t^u satisfies: for any $f \in C^{Lip}(\mathcal{X})$,

$$\begin{aligned} \langle \xi_t^u - \bar{\xi}^u, f \rangle &= \langle \xi_0^u - \bar{\xi}^u, P_t^u f \rangle + \int_0^t \langle \xi_s^u - \bar{\xi}^u, (b^u - d^u - c^{uu} \cdot \bar{\xi}^u) P_{t-s}^u f \rangle ds \\ &\quad + \int_0^t c^{uv} \cdot (\bar{\xi}^u - \xi_s^u) \langle \xi_s^u, P_{t-s}^u f \rangle ds - \int_0^t (c^{uv} \cdot \xi_s^v) \langle \xi_s^u, P_{t-s}^u f \rangle ds. \end{aligned}$$

For any g Lipschitz-continuous, we denote by $\|g\|_{Lip}$ the smallest constant such that $g/\|g\|_{Lip} \in C^{Lip}(\mathcal{X})$. Since $\sup_{t \in [0, t_{\epsilon'}]} \langle \xi_t^v, \mathbf{1} \rangle \leq \epsilon'$, $P_t^u f \in C^{Lip}(\mathcal{X})$ and using the definition of distance \mathcal{W}_1 , we obtain that, for all $t \leq t_{\epsilon'}$,

$$\begin{aligned} |\langle \xi_t^u - \bar{\xi}^u, f \rangle| &\leq \mathcal{W}_1(\xi_0^u, \bar{\xi}^u) + (\bar{b} + \bar{d} + \bar{c} \langle \bar{\xi}^u, \mathbf{1} \rangle) \int_0^t \mathcal{W}_1(\xi_s, \bar{\xi}) ds \\ &\quad + \|c\|_{Lip} \sup_{r \in [0, t]} \langle \xi_r^u, \mathbf{1} \rangle \left(\int_0^t \mathcal{W}_1(\xi_s^u, \bar{\xi}^u) ds + \epsilon' \right). \end{aligned} \quad (36)$$

Finally, (35), (36) and Gronwall's Lemma imply that there exist C_1, C_2 independent of ϵ' and γ' such that

$$\sup_{r \in [0, t_0 \wedge t_{\epsilon'}]} \mathcal{W}_1(\xi_r^u, \bar{\xi}^u) \leq (\mathcal{W}_1(\xi_0^u, \bar{\xi}^u) + \epsilon' C_2) e^{C_1 t_0 \wedge t_{\epsilon'}} \leq (\gamma' + \epsilon' C_2) e^{C_1 t_0}. \quad (37)$$

According to (37), we have to choose γ' and ϵ' such that $(\gamma' + \epsilon' C_2) e^{C_1 t_0} < \gamma/2$. Note that if for all $\xi_0^v \in M_f(\mathcal{X})$, $t_{\epsilon'} \leq t_0$, the proof of Proposition 2 is complete. In what follows, let us assume that $t_{\epsilon'} > t_0$ for the initial state ξ_0^v under consideration.

The next step is to compare the L^2 -distance and the \mathcal{W}_1 -distance between $\xi_{t_0}^u$ and $\bar{\xi}^u$. According to Theorem 1, for any $t_0 > 0$, $\xi_{t_0}^u$ has a Lipschitz-continuous density with respect to Lebesgue measure on \mathcal{X} that we denote by $g_{t_0}^u$. In addition with the fact that $\bar{g}^u \in C^1(\mathcal{X})$, we obtain

$$\|g_{t_0}^u - \bar{g}^u\|_{L^2}^2 = \int_{\mathcal{X}} (g_{t_0}^u(x) - \bar{g}^u(x))^2 dx \leq \mathcal{W}_1(\xi_{t_0}^u, \bar{\xi}^u) (\|g_{t_0}^u\|_{Lip} + \|\bar{g}^u\|_{Lip}). \quad (38)$$

Let us bound $\|g_{t_0}^u\|_{Lip}$ from above. For any $t > 0$, we define $h_t^u(x) = g_t^u(x) \exp(\int_0^t (c^{uu} \cdot g_s^u + c^{uv} \cdot \xi_s^v) ds)$. The exponent of the exponential term is positive and independent of x , thus $\|g_{t_0}^u\|_{Lip} \leq \|h_{t_0}^u\|_{Lip}$. Furthermore, according to Part 4 of Chapter 5 in [16], $h_{t_0}^u(x) = \int_{\mathcal{X}} \Gamma_{t_0}(x, y) \xi_0(dy)$ where Γ is the fundamental solution to the system

$$\begin{cases} \partial_t \Gamma = m^u \Delta \Gamma + (b^u(x) - d^u(x)) \Gamma \text{ on } \mathcal{X} \times \mathbb{R}^+, \\ \partial_n \Gamma = 0 \text{ on } \partial \mathcal{X} \times \mathbb{R}^+, \\ \Gamma(0, dx) = \xi_0(dx). \end{cases}$$

As $t_0 > 0$, $\|\Gamma_{t_0}\|_{L^\infty(\mathcal{X})}$ and $\|\nabla \Gamma_{t_0}\|_{L^\infty(\mathcal{X})}$ are bounded from above and there exists C_3 such that

$$\|g_{t_0}^u\|_{Lip} \leq \|h_{t_0}^u\|_{Lip} \leq C_3 \langle \xi_0^u, \mathbf{1} \rangle \leq C_3 M, \quad (39)$$

where M has been defined in the beginning of the proof. Combining (37), (38), (39) and the fact that $\mathcal{W}_1(\xi_0^u, \bar{\xi}^u) < \gamma'$, we find $C_4(\epsilon', \gamma') > 0$ such that

$$\begin{aligned} \|g_{t_0}^u - \bar{g}^u\|_{L^2} &\leq (\mathcal{W}_1(\xi_0^u, \bar{\xi}^u) + C_2 \epsilon') e^{C_1 t_0} (C_3 M + \|\bar{g}^u\|_{Lip})^{1/2} \\ &\leq ((\gamma' + C_2 \epsilon') e^{C_1 t_0} (C_3 M + \|\bar{g}^u\|_{Lip}))^{1/2} := C_4(\epsilon', \gamma'). \end{aligned}$$

We now deal with the last step of the proof. Let $H_2^u < H^u$ be the second eigenvalue of the operator $m^u \Delta_x + (b^u - d^u)$, with Neumann boundary condition. Following ideas of Part 3.3 in [25] but including the v -population process with size lower than ϵ' , we prove that if ϵ' and γ' satisfy $\epsilon' \bar{c} + 3\|c^{uu}\|_{L^2} C_4(\epsilon', \gamma') < (H^u - H_2^u)/2$, then for all $t_0 \leq t \leq t_{\epsilon'}$,

$$\|g_t^u - \bar{g}^u\|_{L^2} \leq \frac{\|\bar{g}^u\|_{L^2}}{H^u} (\epsilon' \bar{c} + 3C_4(\epsilon', \gamma') \|c^{uu}\|_{L^2}).$$

Finally, if ϵ' and γ' satisfy

$$\max \left\{ 1, \frac{\|\bar{g}^u\|_{L^2}}{H^u} \right\} \cdot (\epsilon' \bar{c} + 3\|c^{uu}\|_{L^2} C_4(\epsilon', \gamma')) < \min \left\{ \frac{H^u - H_2^u}{2}, \frac{\gamma}{2\|\mathbf{1}\|_{L^2}} \right\},$$

then, for all $t \leq t_{\epsilon'}$,

$$\mathcal{W}_1(g_t^u, \bar{g}^u) \leq \|g_t^u - \bar{g}^u\|_{L^2} \|\mathbf{1}\|_{L^2} \leq \frac{\gamma}{2}.$$

That ends the proof of Proposition 2.

6.2 Exit time

This subsection is devoted to the proof of Theorem 7. We split the proof into three lemmas similar to the ones in Dembo and Zeitouni [9].

Let $\gamma > 0$ satisfying the assumptions of Theorem 7. We consider ϵ' and γ' as in Proposition 2 and set $\epsilon = \frac{\epsilon'}{2}$ and $\rho = \frac{\gamma'}{3} < \gamma$. R_γ^K , S_1^K and T_ϵ^K have been defined by (32), (33) and (34) and let us define

$$\tau = \inf\{t \geq 0, \mathcal{W}_1(\nu_t^{K,u}, \bar{\xi}^u) \notin [\rho, \gamma]\}.$$

Lemma 2 *Under Assumption 1, we have*

$$\lim_{t \rightarrow +\infty} \limsup_{K \rightarrow +\infty} \frac{1}{K} \log \sup_{\nu_0^K \in (B(\bar{\xi}^u, \gamma) \times B(0, \epsilon)) \cap M_F^K} \mathbb{P}_{\nu_0^K}(\tau \wedge T_\epsilon^K \wedge S_1^K > t) = -\infty.$$

That is, the probability that the process $\nu^{K,u}$ stays a long time in the ring $B(\bar{\xi}^u, \gamma) \setminus B(\bar{\xi}^u, \rho)$ is exponentially small. The proof requires a comparison with the deterministic paths of Equation (3), the difficulty is to prove that there exists a finite time after which all deterministic paths starting in the ring are out of the ring. The fact that the probability is exponentially small is a consequence of Theorem 5.

Lemma 3 *Under Assumption 1, there exists $V > 0$ such that*

$$\limsup_{K \rightarrow +\infty} \frac{1}{K} \log \sup_{\nu_0^K \in \mathcal{C} \cap M_F^K} \mathbb{P}_{\nu_0^K}(\mathcal{W}_1(\nu_\tau^{K,u}, \bar{\xi}^u) \geq \gamma, \tau \leq T_\epsilon^K \wedge S_1^K) \leq -V,$$

where $\mathcal{C} = B(\bar{\xi}^u, \gamma') \times B(0, \epsilon)$.

Once again, the proof is based on a comparison with the deterministic paths and application of Proposition 2 and Theorem 5.

Lemma 4 *Under Assumption 1, for all $C > 0$, there exists $T(C, \rho) > 0$ such that,*

$$\limsup_{K \rightarrow +\infty} \frac{1}{K} \log \sup_{\nu_0^{K,u} \in B(\bar{\xi}^u, \gamma) \cap M_F^K} \mathbb{P}_{\nu_0^K} \left(\sup_{t \in [0, T(C, \rho)]} \mathcal{W}_1(\nu_t^{K,u}, \nu_0^{K,u}) \geq \rho \right) < -C. \quad (40)$$

This lemma means that there exists a small time interval during which any process stays close from its starting point with an exponentially high probability. Since the stochastic process includes a jump part and a diffusive part, we study not only the size of the population process during a small time interval, but also a sum of reflected diffusion processes.

Theorem 7 is proved using the two last lemmas 3 and 4 and we do not give details as it can be adapted from [9]. The main change is that the proof has to be done on $\{t \leq T_\epsilon^K \wedge S_1^K\}$ to ensure that the v -process size $\langle \nu^{K,v}, \mathbf{1} \rangle$ is small and that no other mutation appears, but Lemma 3 allows to circumvent this difficulty.

There remains to prove the three lemmas.

Proof (Proof of Lemma 2) Note that if $\mathcal{W}_1(\nu_0^{K,u}, \bar{\xi}^u) < \rho$ for all $K \geq 1$, the result is obvious. Otherwise, let us define the following set:

$$\mathcal{A}(T) = \text{adh}\{\nu \in \mathbb{D}([0, T], M_F(\mathcal{X} \times \{u, v\})), \\ \forall t \in [0, T], \mathcal{W}_1(\nu_t^u, \bar{\xi}^u) \in]\rho, \gamma[\text{ and } \langle \nu_t^v, \mathbf{1} \rangle < \epsilon\}, \quad (41)$$

where $\text{adh}S$ is the closure of the set S . Observe that $\{\nu^K \in \mathcal{A}(T)\} = \{\tau \wedge T_\epsilon^K \wedge S_1^K > T\}$ a.s. and that the set $\mathcal{C} = \text{adh}(B(\bar{\xi}^u, \gamma) \times B(0, \epsilon))$ is a compact set of $M_F(\mathcal{X} \times \{u, v\})$ as \mathcal{X} is bounded. By applying Theorem 5 with the closed set $\mathcal{A}(T)$ and the initial compact set \mathcal{C} , we find

$$\limsup_{K \rightarrow +\infty} \frac{1}{K} \log \sup_{\nu_0^K \in \mathcal{C} \cap M_F^K} \mathbb{P}_{\nu_0^K}(\nu \in \mathcal{A}(T)) \leq - \inf_{\nu \in \mathcal{A}(T)} I^T(\nu).$$

Thus, the proof is complete if we show that $\inf_{\nu \in \mathcal{A}(T)} I^T(\nu) \rightarrow +\infty$ as T tends to $+\infty$. To this aim, we will first show that any solution to (3) cannot belong to $\mathcal{A}(T_0)$ if T_0 is large enough. Precisely, we set $\delta \in]0, \rho/2[$, and prove that there exists $T_0 > 0$, such that any $(\xi_t)_{t \geq 0}$ solution to (3) with an initial condition satisfying $\mathcal{W}_1(\xi_0^u, \bar{\xi}^u) \in]\rho, \gamma[$ and $\langle \xi_0^v, \mathbf{1} \rangle < \epsilon$ satisfies

$$\inf_{\nu \in \mathcal{A}(T_0)} \sup_{t \in [0, T_0]} \mathcal{W}_1(\xi_t, \nu_t) \geq \delta. \quad (42)$$

Assume that (42) holds. Since $\sup_{\nu \in \mathcal{A}(T_0)} \sup_{t \in [0, T_0]} \langle \nu, \mathbf{1} \rangle$ is bounded, we can use Proposition 1 to deduce that there exists $C > 0$ such that for any $\nu \in \mathcal{A}(T_0)$, $\delta \leq C(I^{T_0}(\nu) + \sqrt{I^{T_0}(\nu)})$. As $x \mapsto x + \sqrt{x}$ is a bijective function from \mathbb{R}^+ to \mathbb{R}^+ , we find a constant $C(\delta) > 0$ which is a lower bound on $I^{T_0}(\nu)$. Finally, for $T > T_0$ and $\nu \in \mathcal{A}(T)$, we decompose ν as a sum of $n := \lceil T/T_0 \rceil$ terms : using the non-variational formulation (25) of $I^T > 0$, we find a sequence $(\nu^i)_{i=1..n} \in \mathcal{A}(T_0)$ such that

$$I^T(\nu) \geq \sum_{i=1}^n I^{T_0}(\nu^i) \geq C(\delta)n \xrightarrow{T \rightarrow +\infty} +\infty.$$

There remains to prove that (42) holds. Let $\mathcal{W}_1(\xi_0^u, \bar{\xi}^u) \in]\rho, \gamma[$ and $\langle \xi_0^v, \mathbf{1} \rangle < \epsilon$, and let $(\xi_t)_{t \geq 0}$ be the solution to (3) with initial condition $\xi_0 = \xi_0^u \delta_u + \xi_0^v \delta_v$. Using Theorems 1.2 and 1.4 in [25], we know that $\xi_t \in M_F(\mathcal{X} \times \{u, v\})$ converges to a stationary state which is either $\bar{\xi}^u \delta_u$ or $\bar{\xi}^v \delta_v$ or a state with coexistence. The assumptions on γ insure that none of those stationary states belong to $(B(\bar{\xi}^u, \gamma) \setminus B(\bar{\xi}^u, \rho)) \times B(0, \epsilon)$. Therefore, there exists T_{ξ_0} such that

$$\mathcal{W}_1(\xi_{T_{\xi_0}}^u, \bar{\xi}^u) \notin [\rho - 2\delta, \gamma + 2\delta] \text{ or } \langle \xi_{T_{\xi_0}}^v, \mathbf{1} \rangle \geq \epsilon + 2\delta. \quad (43)$$

However T_{ξ_0} depends on ξ_0 . Thus, we will use a compactness argument to find a uniform time and conclude. First, using Gronwall's Lemma, we obtain : for $M \geq \langle \bar{\xi}^u, \mathbf{1} \rangle + 2\gamma + 2\epsilon$,

$$\sup_{t \in [0, T_{\xi_0}]} \langle \xi_t, \mathbf{1} \rangle \leq \langle \xi_0, \mathbf{1} \rangle e^{\bar{b}T_{\xi_0}} \leq M e^{\bar{b}T_{\xi_0}}. \quad (44)$$

Then two solutions $(\xi_t)_{t \geq 0}$ and $(\zeta_t)_{t \geq 0}$ to (3) which are initially close stay close during a short time. Indeed, using a mild equation, for any $f \in C^{Lip}(\mathcal{X} \times \{u, v\})$

$$\begin{aligned} \langle \xi_t - \zeta_t, f \rangle &= \langle \xi_0 - \zeta_0, P_t f \rangle + \int_0^t \langle \xi_s - \zeta_s, (b - d - c \cdot \xi_s) P_{t-s} f \rangle ds \\ &\quad - \int_0^t \langle \xi_s, c \cdot (\xi_s - \zeta_s) P_{t-s} f \rangle ds. \end{aligned}$$

Since $P_t^u f \in C^{Lip}(\mathcal{X})$ and according to Assumption 1, we find a constant C_1 such that $(b - d - c \cdot \xi_t) P_{t-s} f / C_1$ and c / C_1 belong to $C^{Lip}(\mathcal{X} \times \{u, v\})$. We deduce that for all $t \leq T_{\xi_0}$,

$$\begin{aligned} |\langle \xi_t - \zeta_t, \varphi \rangle| &\leq \mathcal{W}_1(\xi_0, \zeta_0) + C_1 \int_0^t \sup_{r \in [0, s]} \mathcal{W}_1(\xi_r, \zeta_r) ds \\ &\quad + C_1 \sup_{r \in [0, T_{\xi_0}]} \langle \xi_r, \mathbf{1} \rangle \int_0^t \sup_{r \in [0, s]} \mathcal{W}_1(\xi_r, \zeta_r) ds. \quad (45) \end{aligned}$$

Using Gronwall's Lemma and (44), we conclude that there exists a constant $C(T_{\xi_0})$ such that

$$\sup_{r \in [0, T_{\xi_0}]} \mathcal{W}_1(\xi_r, \zeta_r) \leq C(T_{\xi_0}) \mathcal{W}_1(\xi_0, \zeta_0).$$

Choosing $\alpha_{\xi_0} = \delta / C(T_{\xi_0})$, we find for all ζ_0 with $\mathcal{W}_1(\xi_0, \zeta_0) < \alpha_{\xi_0}$, $\sup_{r \in [0, T_{\xi_0}]} \mathcal{W}_1(\xi_r, \zeta_r) < \delta$. In addition with (43) and (41), we obtain for all ζ_0 with $\mathcal{W}_1(\zeta_0, \xi_0) < \alpha_{\xi_0}$,

$$\inf_{\nu \in \mathcal{A}(T_{\xi_0})} \sup_{t \in [0, T_{\xi_0}]} \mathcal{W}_1(\zeta_t, \nu_t) \geq \delta.$$

Note that $\text{adh}((B(\bar{\xi}^u, \gamma) \setminus B(\bar{\xi}^u, \rho)) \times B(0, \epsilon))$ is a compact set of $M_F(\mathcal{X} \times \{u, v\})$ as \mathcal{X} is bounded. It is covered by $\cup_{\xi_0 \in (B(\bar{\xi}^u, \gamma) \setminus B(\bar{\xi}^u, \rho)) \times B(0, \epsilon)} B(\xi_0, \alpha_{\xi_0})$. We extract a finite cover $\cup_{i=1}^n B(\xi_0^i, \alpha_{\xi_0^i})$. Finally, defining $T_0 = \max_{i=1..n} T_{\xi_0^i}$, we conclude : for any ξ_0 with $\mathcal{W}_1(\xi_0^u, \bar{\xi}^u) \in]\rho, \gamma[$ and $\langle \xi_0^v, \mathbf{1} \rangle < \epsilon$, we have

$$\inf_{\nu \in \mathcal{A}(T_0)} \sup_{t \in [0, T_0]} \mathcal{W}_1(\xi_t, \nu_t) \geq \delta.$$

Proof of Lemma 2 is now complete.

Proof (Proof of Lemma 3) Lemma 2 gives T_1 such that

$$\limsup_{K \rightarrow +\infty} \frac{1}{K} \log \sup_{\nu_0^K \in (B(\bar{\xi}^u, \gamma) \times B(0, \epsilon)) \cap M_F^K} \mathbb{P}_{\nu_0^K}(\tau \wedge T_\epsilon^K \wedge S_1^K > T_1) \leq -1. \quad (46)$$

Thus we limit our study to the time interval $[0, T_1]$. Since the initial states under study satisfy $\langle \nu_0^K, \mathbf{1} \rangle \leq (\langle \bar{\xi}^u, \mathbf{1} \rangle + 2\gamma + 2\epsilon)$ and using Lemma 1, we find $N > 0$ such that

$$\limsup_{K \rightarrow +\infty} \frac{1}{K} \log \sup_{\nu_0^K \in (B(\bar{\xi}^u, \gamma) \times B(0, \epsilon)) \cap M_F^K} \mathbb{P}_{\nu_0^K}(\sup_{t \in [0, T_1]} \langle \nu_t^K, \mathbf{1} \rangle \geq N) \leq -1. \quad (47)$$

Let $M \geq (\langle \bar{\xi}^u, \mathbb{1} \rangle + 2\gamma + 2\epsilon) \vee N$ and

$$\mathcal{A} = \left\{ \nu \in \mathbb{D}([0, T_1], M_F(\mathcal{X} \times \{u, v\})) \mid \exists t \in [0, T_1], \mathcal{W}_1(\nu_t^u, \bar{\xi}^u) \geq \gamma, \right. \\ \left. \sup_{t \in [0, T_1]} \langle \nu_t^v, \mathbb{1} \rangle < \epsilon \text{ and } \sup_{t \in [0, T_1]} \langle \nu_t, \mathbb{1} \rangle < M \right\}. \quad (48)$$

For all K and $\nu_0 \in M_F^K$,

$$\begin{aligned} & \mathbb{P}_{\nu_0}(\mathcal{W}_1(\nu_\tau^{K,u}, \bar{\xi}^u) \geq \gamma, \tau \leq T_\epsilon^K \wedge S_1^K) \\ & \leq \mathbb{P}_{\nu_0} \left(\tau \leq T_1, \sup_{t \in [0, T_1]} \langle \nu_t^K, \mathbb{1} \rangle \geq M \right) + \mathbb{P}_{\nu_0}(\tau \leq T_1, \nu^K \in \mathcal{A}) \\ & \quad + \mathbb{P}_{\nu_0^K}(\tau > T_1, \tau \leq T_\epsilon^K \wedge S_1^K) \\ & \leq \mathbb{P}_{\nu_0} \left(\sup_{t \in [0, T_1]} \langle \nu_t^K, \mathbb{1} \rangle \geq M \right) + \mathbb{P}_{\nu_0}(\nu^K \in \mathcal{A}) + \mathbb{P}_{\nu_0^K}(\tau \wedge T_\epsilon^K \wedge S_1^K > T_1). \end{aligned}$$

Then, we use Theorem 5, the definition of \mathcal{A} (48), (46), and (47) to find

$$\begin{aligned} \limsup_{K \rightarrow +\infty} \frac{1}{K} \log \sup_{\nu_0^K \in \mathcal{C} \cap M_F^K} \mathbb{P}_{\nu_0^K}(\nu_\tau^K \in B^c(\bar{\xi}^u, \gamma), \tau \leq T_\epsilon^K \wedge S_1^K) \\ \leq -\min \left\{ 1, \inf_{\nu \in \mathcal{A}, \nu_0 \in \mathcal{C}} I^{T_1}(\nu) \right\}, \end{aligned}$$

where $\mathcal{C} = \text{adh}(B(\bar{\xi}^u, 3\rho) \times B(0, \epsilon))$. It remains to prove that the r.h.s. is strictly negative. Proposition 2 implies that any solution $(\xi_t)_{t \geq 0}$ to (3) with $\xi_0 \in \mathcal{C}$ satisfies the property :

$$\text{if } \sup_{t \in [0, T_1]} \langle \xi_t^v, \mathbb{1} \rangle < \epsilon' = 2\epsilon, \text{ then } \sup_{t \in [0, T_1]} \mathcal{W}_1(\xi_t^u, \bar{\xi}^u) < \gamma/2.$$

We deduce immediately that for any $\nu \in \mathcal{A}$, with $\nu_0 \in \mathcal{C}$, if ξ is the solution to (3) with $\xi_0 := \nu_0$,

$$\sup_{t \in [0, T_1]} \mathcal{W}_1(\nu_t, \xi_t) \geq \sup_{t \in [0, T_1]} \max\{\mathcal{W}_1(\nu_t^u, \xi_t^u), \mathcal{W}_1(\nu_t^v, \xi_t^v)\} \geq \frac{\gamma}{2} \wedge \epsilon.$$

Finally Proposition 1 ensures that there exists $C > 0$ such that for any $\nu \in \mathcal{A}$, $T^{T_1}(\nu) \geq C$. That ends the proof of Lemma 3.

Proof (Proof of Lemma 4) Let us fix $f \in C^{Lip}(\mathcal{X})$ and study the following difference, using the construction of the process $\nu^{K,u}$:

$$\begin{aligned} & |\langle \nu_t^{K,u}, f \rangle - \langle \nu_0^{K,u}, f \rangle| \\ & \leq \frac{1}{K} \left(\sum_{i \in N_t^{\text{not dead}}} |f(X_t^i) - f(X_0^i)| + \sum_{i \in N_t^{\text{dead}}} |f(X_0^i)| + \sum_{i \in N_t^{\text{born}}} |f(X_t^i)| \right), \end{aligned}$$

where $N_t^{\text{not dead}}$ is the set of indices of the individuals with trait u alive at time 0 and not dead during $[0, t]$; N_t^{dead} represents the set of indices of the individuals with trait u alive at time 0 and dead during $[0, t]$; and N_t^{born} is the set of indices of the individuals with trait u born during $]0, t]$. Since $f \in C^{Lip}(\mathcal{X})$,

$$|\langle \nu_t^{K,u}, f \rangle - \langle \nu_0^{K,u}, f \rangle| \leq \frac{1}{K} \left(\sum_{i \in N_t^{\text{not dead}}} |X_t^i - X_0^i| \right) + \frac{N_t^{\text{dead}} + N_t^{\text{born}}}{K}. \quad (49)$$

(49) is true for any $f \in C^{Lip}(\mathcal{X})$ so we find the same upper bound for $\mathcal{W}_1(\nu_t^{K,u}, \nu_0^{K,u})$. We use now the stopping time

$$\tau_N^K = \inf\{t > 0, |\langle \nu_t^{K,u}, \mathbf{1} \rangle| > N\}.$$

On $\{\tau_N^K \geq t\}$, $\mathcal{W}_1(\nu_t^{K,u}, \nu_0^{K,u})$ is stochastically bounded by $\frac{1}{K} \sum_i^{KN} |X_t^i - X_0^i| + \frac{\mathcal{P}(t)}{K}$, where $\{(X_t^i)_{t \geq 0}\}_{i \in \{1..KN\}}$ are KN independent reflected diffusion processes driven by Equation (2) with the diffusion coefficient m^u and $(\mathcal{P}(t))_{t \geq 0}$ is a Poisson process with intensity $(\bar{b} + \bar{d} + N\bar{c})KN$. Finally,

$$\begin{aligned} & \mathbb{P}\left(\sup_{t \in [0, T]} \mathcal{W}_1(\nu_t^{K,u}, \nu_0^{K,u}) \geq \rho\right) \\ & \leq \mathbb{P}(\tau_N^K \leq T) + \mathbb{P}\left(\tau_N^K \geq T, \sup_{t \in [0, T]} \mathcal{W}_1(\nu_t^{K,u}, \nu_0^{K,u}) \geq \rho\right), \\ & \leq \mathbb{P}(\tau_N^K \leq T) + \mathbb{P}\left(\frac{1}{K} \sum_{i=0}^{KN} \sup_{t \in [0, T]} |X_t^i - X_0^i| \geq \frac{\rho}{2}\right) + \mathbb{P}\left(\sup_{t \in [0, T]} \frac{\mathcal{P}(t)}{K} \geq \frac{\rho}{2}\right), \end{aligned} \quad (50)$$

Using Lemma 1, we can fix $N \in \mathbb{N}$ such that

$$\limsup_{K \rightarrow +\infty} \frac{1}{K} \log \mathbb{P}(\tau_N^K \leq T) \leq -C. \quad (51)$$

Let us now consider the second term of (50). For $\bar{x} = (x^1, \dots, x^{KN}) \in \mathcal{X}^{KN}$, $\mathbb{P}_{\bar{x}}$ denote the probability of (X^1, \dots, X^{KN}) under which (X_0^1, \dots, X_0^{KN}) is equal to \bar{x} . Let Υ be the stopping time $\Upsilon = \inf\{s \geq 0, \sum_{i=0}^{KN} |X_s^i - X_0^i| \geq \rho K/2\}$. Using

the Markov property, we find

$$\begin{aligned}
\mathbb{P}_{\bar{x}}\left(\sup_{t \in [0, T]} \sum_{i=0}^{KN} |X_t^i - X_0^i| \geq \frac{\rho K}{2}\right) &= \mathbb{P}_{\bar{x}}(\mathcal{R} \leq T) \\
&\leq \mathbb{P}_{\bar{x}}\left(\mathcal{R} \leq T, \sum_{i=0}^{KN} |X_T^i - X_0^i| \geq \frac{\rho K}{4}\right) + \mathbb{P}_{\bar{x}}\left(\mathcal{R} \leq T, \sum_{i=1}^{KN} |X_T^i - X_T^i| \geq \frac{\rho K}{4}\right) \\
&\leq \mathbb{P}_{\bar{x}}\left(\sum_{i=0}^{KN} |X_T^i - X_0^i| \geq \frac{\rho K}{4}\right) + \mathbb{E}_{\bar{x}}\left[\int_0^T \mathbb{P}_{\bar{X}_s}\left(\sum_{i=1}^{KN} |X_{T-s}^i - X_0^i| \geq \frac{\rho K}{4}\right) \mathbf{1}_{\mathcal{R} \in ds}\right] \\
&\leq 2 \sup_{\bar{y} \in \mathcal{X}^{KN}, s \in [0, T]} \mathbb{P}_{\bar{y}}\left(\sum_{i=0}^{KN} |X_s^i - X_0^i| \geq \frac{\rho K}{4}\right). \tag{52}
\end{aligned}$$

The aim is thus to find an upper bound on the last term for any $\bar{x} \in \mathcal{X}^{KN}$ and any $s \in [0, T]$. Using Markov's inequality,

$$\mathbb{P}_{\bar{x}}\left(\sum_{i=0}^{KN} |X_s^i - X_0^i| \geq \frac{\rho K}{4}\right) \leq e^{-\frac{K\rho}{4\sqrt{T}}} \prod_{i=1}^{KN} \mathbb{E}_{x^i}\left[e^{\frac{|X_s^i - x^i|}{\sqrt{s}}}\right]. \tag{53}$$

If we denote the kernel of the semigroup P_s^u of the reflected diffusion process by $p_s^u(x, y)$, Part 3 in [37] and the fact that $\bar{\mathcal{X}}$ is compact imply that there exist two positive constants C_1, C_2 such that for any $x, y \in \mathcal{X}$,

$$p_s^u(x, y) \leq \frac{C_1}{s^{d/2}} e^{-\frac{|x-y|^2}{C_2 s}}. \tag{54}$$

Thus, using (54) and a change of variables, we find that there exists $C_3 > 0$ independent from s such that

$$\mathbb{E}_{x^i}\left[e^{\frac{|X_s^i - x^i|}{\sqrt{s}}}\right] \leq \int_{\mathbb{R}^d} \frac{C_1}{s^{d/2}} e^{-\frac{|x-y|^2}{C_2 s}} e^{\frac{|y-x|}{\sqrt{s}}} dy \leq \int_{\mathbb{R}^d} C_1 e^{-\frac{|z|^2}{C_2}} e^{|z|} dz = C_3 < +\infty. \tag{55}$$

We deduce with the last line in (52), (53) and (55) that

$$\mathbb{P}_{\bar{x}}\left(\sup_{t \in [0, T]} \sum_{i=0}^{KN} |X_t^i - X_0^i| \geq \frac{\rho K}{2}\right) \leq 2e^{-K\left(\frac{\rho}{4\sqrt{T}} - \ln(C_3)N\right)}, \tag{56}$$

and there exists T_1 such that for all $T \leq T_1$, $\frac{\rho}{4\sqrt{T}} - \ln(C_3)N \geq C$.

Finally, concerning the third term of (50), let $r = \log\left(\frac{\rho}{2(\bar{b} + \bar{d} + \bar{c}N)NT}\right)$,

$$\begin{aligned}
\mathbb{P}\left(\sup_{t \in [0, T]} \frac{\mathcal{P}(t)}{K} \geq \frac{\rho}{2}\right) &\leq \mathbb{P}\left(e^{r\mathcal{P}(T)} \geq e^{r\frac{K\rho}{2}}\right) \\
&\leq e^{-\frac{\rho r K}{2}} \mathbb{E}[e^{r\mathcal{P}(T)}] \\
&\leq e^{-K\left(\frac{\rho r}{2} - (\bar{b} + \bar{d} + \bar{c}N)NT(e^r - 1)\right)}, \\
&\leq e^{-K\left(\frac{\rho}{2}\left[\log\left(\frac{\rho}{2(\bar{b} + \bar{d} + \bar{c}N)NT}\right) - 1\right] + (\bar{b} + \bar{d} + \bar{c}N)NT\right)},
\end{aligned}$$

and there exists $T_2 \leq T_1$ such that for all $T \leq T_2$, $\frac{\rho}{2} \left[\log \left(\frac{\rho}{2(\bar{b} + \bar{d} + \bar{c}N)NT} \right) - 1 \right] + (\bar{b} + \bar{d} + \bar{c}N)NT \geq C$. In addition with (12), (51) and (56), we deduce (40) with $T(C, \rho) = T_2$.

7 Proof of Theorem 2

We are now ready to prove the main theorem of this paper. The structure of Theorem 2's proof is similar to the one of [3]. Thus, we do not repeat all the details but only focus on the points that are different.

The first proposition concerns the behavior of the first mutation occurrence S_1^K , when the initial state is monomorphic.

Proposition 3 *Suppose that Assumptions 1 and (7) hold. Let $u \in \mathcal{U}$ and \mathcal{C}^u a compact subset of $M_F(\mathcal{X} \times \{u\})$ such that $0 \notin \mathcal{C}^u$. If $\nu_0^K \in \mathcal{C}^u \cup M_F^K(\mathcal{X})$, then*

- for any $\gamma > 0$,
- $$\lim_{K \rightarrow +\infty} \mathbb{P}_{\nu_0^K} \left(S_1^K > \log K, \sup_{t \in [\log K, S_1^K]} \mathcal{W}_1(\nu_t^K, \bar{\xi}^u \delta_u) \geq \gamma \right) = 0,$$
- and,
$$\lim_{K \rightarrow +\infty} \mathbb{P}_{\nu_0^K} \left(S_1^K > \frac{t}{Kq_K} \right) = \exp \left(-t \int_{\mathcal{X}} pb^u(x) \bar{\xi}^u(dx) \right).$$

Proposition 3 is proved using similar arguments as those of the proof of Lemma 2 in [3]. It is a consequence of the following lemma.

Lemma 5 *For any $\alpha > 0$, there exists $T_\alpha > 0$ such that for any $\xi_0 \in \mathcal{C}^u$, for any $t \geq T_\alpha$, $\mathcal{W}_1(\xi_t, \bar{\xi}^u) < \alpha$, where $(\xi_t)_{t \geq 0}$ is the solution to Equation (3) with initial state ξ_0 .*

Proof On the one hand, Theorem 1.4 in [25] implies that the density of $\bar{\xi}^u$ is a stable monomorphic equilibrium for the L^2 -distance. Using a proof in three steps as that of Proposition 2, we prove a \mathcal{W}_1 -stability : there exists α' such that for any $\xi_0 \in B(\bar{\xi}^u, \alpha')$ and for any $t \geq 0$, $\mathcal{W}_1(\xi_t, \bar{\xi}^u) < \alpha$.

On the other hand, for any $\xi_0 \in \mathcal{C}^u$, ξ_t converges towards $\bar{\xi}^u$. There exists T_{ξ_0} such that $\mathcal{W}_1(\xi_{T_{\xi_0}}, \bar{\xi}^u) < \alpha'/2$. Using that $P_t^u f \in C^{Lip}(\mathcal{X})$ and inequalities similar to (36) and (37), we show that for any $t \geq 0$ and $\zeta_0 \in M_F(\mathcal{X})$,

$$\sup_{r \in [0, t]} \mathcal{W}_1(\zeta_t, \xi_t) \leq C(t) \mathcal{W}_1(\zeta_0, \xi_0),$$

where $(\zeta_t)_{t \geq 0}$ is the solution to (3) with initial state $\zeta_0 \in M_F(\mathcal{X} \times \{u\})$. Consequently, there exists $\delta_{\xi_0} > 0$ such that for any $\zeta_0 \in B(\xi_0, \delta_{\xi_0})$, $\mathcal{W}_1(\zeta_{T_{\xi_0}}, \xi_{T_{\xi_0}}) < \alpha'/2$. Thus, for any ζ_0 such that $\mathcal{W}_1(\zeta_0, \xi_0) < \delta_{\xi_0}$, for any $t \geq T_{\xi_0}$, $\mathcal{W}_1(\zeta_t, \bar{\xi}^u) < \alpha$.

Finally, as \mathcal{C}^u is a compact set, there exists a finite number of balls such that $\mathcal{C}^u \subset \cup_{i=1}^n B(\xi_0^i, \delta_{\xi_0^i})$. Defining $T_\alpha = \max_{i=1..n} T_{\xi_0^i}$, we deduce the lemma.

Proof (Proof of Proposition 3) First, note that the first probability of Proposition 3 is non-increasing with γ . Thus, it is sufficient to prove the property for any small $\gamma > 0$. Let us assume that γ satisfies the assumptions of Theorem 7. Therefore, there exist $\gamma' > 0$, $V > 0$, such that

$$\sup_{\nu_0^K \in B(\bar{\xi}^u, \gamma') \cap M_F^K} \mathbb{P}(R_\gamma^K \leq S_1^K \wedge e^{KV}) \xrightarrow{K \rightarrow \infty} 0, \quad (57)$$

R_γ^K , S_1^K are defined by (32) and (33) respectively. We set $2\alpha = \gamma'$, then Lemma 5 and Theorem 5 imply that

$$\sup_{\nu_0^K \in C^u} \mathbb{P}(\mathcal{W}_1(\nu_{T_\alpha}^K, \bar{\xi}^u) \geq 2\alpha) \xrightarrow{K \rightarrow +\infty} 0. \quad (58)$$

Using the Markov property, we deduce if K is sufficiently large such that $\log(K) > T_\alpha$,

$$\begin{aligned} & \mathbb{P}_{\nu_0^K} \left(S_1^K > \log K, \sup_{t \in [\log K, S_1^K]} \mathcal{W}_1(\nu_t^K, \bar{\xi}^u) \geq \gamma \right) - \mathbb{P}_{\nu_0^K}(\mathcal{W}_1(\nu_{T_\alpha}^K, \bar{\xi}^u) \geq 2\alpha) \\ & \leq \mathbb{E}_{\nu_0^K} \left[\mathbf{1}_{\{S_1^K \geq \log(K), \mathcal{W}_1(\nu_{T_\alpha}^K, \bar{\xi}^u) < \gamma'\}} \sup_{t \in [T_\alpha, S_1^K + T_\alpha]} \mathcal{W}_1(\nu_t^K, \bar{\xi}^u) \geq \gamma \right] \\ & \leq \mathbb{E}_{\nu_0^K} \left[\mathbf{1}_{\{S_1^K \geq \log(K), \mathcal{W}_1(\nu_{T_\alpha}^K, \bar{\xi}^u) < \gamma'\}} \mathbb{P}_{\nu_{T_\alpha}^K}(R_\gamma^K \leq S_1^K) \right] \\ & \leq \sup_{\nu_0 \in B(\bar{\xi}^u, \gamma')} \mathbb{P}_{\nu_0}(R_\gamma^K \leq S_1^K \wedge e^{KV}) + \sup_{\nu_0 \in B(\bar{\xi}^u, \gamma')} \mathbb{P}_{\nu_0}(e^{KV} \leq R_\gamma^K \leq S_1^K). \end{aligned}$$

The second term of the l.h.s tends to 0 when K tends to $+\infty$ according to (58) and the first term of the r.h.s tends to 0 according to (57). It remains to deal with the second term of the r.h.s. On $\{t \leq R_\gamma^K \leq S_1^K\}$, the number of mutations \mathcal{M}_t is stochastically bounded from below by a Poisson process with parameter $Kq_K(\langle b^u p, \bar{\xi}^u \rangle - \gamma \|b^u p\|_{Lip})$ which is positive if γ is small enough. We conclude the proof of the first point with the fact that, under Assumption (7),

$$\mathbb{P}(e^{KV} \leq R_\gamma^K \leq S_1^K) \leq \mathbb{P}(\mathcal{M}_{e^{KV}} = 0) \xrightarrow{K \rightarrow +\infty} 0.$$

The second point of Proposition 3 is easily deduced from this first point and Lemma 2 in [3].

The second proposition studies the process with a dimorphic initial state. Let us define :

- θ_0 is the first time when the population becomes monomorphic,
- V_0 is the phenotypic trait of the population at time θ_0 .

Proposition 4 *Suppose Assumptions 1, 2 and (7) hold, and that the initial state $\nu_0^K \in M_F^K(\mathcal{X} \times \{u, v\})$ is such that $\nu_0^{K,u}$ converges weakly to $\bar{\xi}^u$ in $M_F(\mathcal{X})$ and $\nu_0^{K,v} = \frac{\delta_{x_0}}{K}$. Then,*

$$\lim_{K \rightarrow \infty} \mathbb{P}(V_0 = v) = 1 - \lim_{K \rightarrow \infty} \mathbb{P}(V_0 = u) = \phi^{vu}(x_0).$$

Moreover, for all $\eta > 0$ and all $\gamma > 0$,

$$\lim_{K \rightarrow \infty} \mathbb{P} \left(\theta_0 \leq S_1^K \wedge \frac{\eta}{Kq_K} \right) = 1, \text{ and } \lim_{K \rightarrow \infty} \mathbb{P} (\mathcal{W}_1(\nu_{\theta_0}^K, \bar{\xi}^{V_0}) < \gamma) = 1.$$

Proof We set $\gamma > 0$ small enough to use Theorem 7 : there exist γ', ϵ, V such that

$$\sup_{\nu_0^{K,u} \in B(\bar{\xi}^u, \gamma'), \nu_0^{K,v} \in B(0, \epsilon)} \mathbb{P}_{\nu_0^K} (R_\gamma^K \geq T_\epsilon^K \wedge S_1^K \wedge e^{KV}) \xrightarrow{K \rightarrow \infty} 1, \quad (59)$$

where R_γ^K, T_ϵ^K have been defined by (32) and (34).

Let assume that $\epsilon \leq \gamma$ and that K is large enough such that $q_K \leq \gamma$. Then on $\{t \leq R_\gamma^K \wedge T_\epsilon^K \wedge S_1^K\}$, the process $(\nu_t^{K,v})_{t \geq 0}$ is stochastically bounded:

$$\frac{1}{K} Z^{inf} \preceq \nu^{K,v} \preceq \frac{1}{K} Z^{sup},$$

Z^{inf}, Z^{sup} are two branching diffusion processes starting with one individual at location x_0 , their birth rates are respectively $b^v(x)(1 - \gamma)$ and $b^v(x)$, and their death rates are $d^v(x) + c^{vu} \cdot \bar{\xi}^u + 2\bar{c}\gamma$ and $d^v(x) + c^{vu} \cdot \bar{\xi}^u - \bar{c}\gamma$.

Let us set

$$\begin{aligned} \mathcal{I}_{K\epsilon}^{sup} &= \inf\{t \geq 0, \langle Z_t^{sup}, \mathbb{1} \rangle \geq K\epsilon\}, \\ \mathcal{I}_0^{sup} &= \inf\{t \geq 0, \langle Z_t^{sup}, \mathbb{1} \rangle = 0\}, \end{aligned}$$

and respectively $\mathcal{I}_{K\epsilon}^{inf}, \mathcal{I}_0^{inf}$ associated with Z^{inf} .

Using same kind of computations as in Lemma 3 in [3], we deduce that for all $\eta > 0$,

$$\begin{aligned} \mathbb{P}_{\nu_0^K} \left(\theta_0 \leq S_1^K \wedge \frac{\eta}{q_K K}, V_0 = u, \mathcal{W}_1(\nu_{\theta_0}^K, \bar{\xi}^u) < \gamma \right) &\geq \mathbb{P}_{\delta_{x_0}} \left(\mathcal{I}_0^{sup} \leq \frac{\eta}{q_K K} \wedge \mathcal{I}_{K\epsilon}^{sup} \right) \\ &- \mathbb{P}_{\nu_0^K} \left(\frac{\eta}{q_K K} \geq S_1^K \right) - \mathbb{P}_{\nu_0^K} \left(\frac{\eta}{q_K K} \wedge S_1^K \wedge T_\epsilon^K \geq R_\gamma^K \right). \quad (60) \end{aligned}$$

(59) implies that the last term tends to 0 under Assumption (7). Since the number of individuals is stochastically bounded from above by a birth and death process with birth rate \bar{b} and competition rate \underline{c} , Lemma 2 in [3] implies that for any $\alpha > 0$, there exists $\eta > 0$ such that $\limsup_{K \rightarrow +\infty} \mathbb{P}(S_1^K \leq \frac{\eta}{Kq_K}) \leq \alpha/3$. The main difficulty is to evaluate the first term. Theorem 3 implies that

$$\mathbb{P}_{\delta_{x_0}} \left(\mathcal{I}_0^{sup} \leq \frac{\eta}{q_K K} \wedge \mathcal{I}_{K\epsilon}^{sup} \right) \xrightarrow{K \rightarrow +\infty} \mathbb{P}_{\delta_{x_0}} (\mathcal{I}_0^{sup} < +\infty) = 1 - \phi^{\gamma, vu}(x_0), \quad (61)$$

where $\phi^{\gamma, vu}$ is the solution to the following elliptic equation on \mathcal{X} with Neumann boundary condition

$$m^v \Delta_x \phi^{\gamma, vu}(x) + [b^v(x) - d^v(x) - c^{vu} \cdot \bar{\xi}^u + \bar{c}\gamma] \phi^{\gamma, vu}(x) - b^v(x) \phi^{\gamma, vu}(x)^2 = 0.$$

Let us show that this solution is close to ϕ^{vu} . Theorem 3 implies that $\phi^{\gamma,vu}$ is positive if and only if

$$H^v - c^{vu} \cdot \bar{\xi}^u + \bar{c}\gamma = H^v - \frac{H^u \kappa^{vu}}{\kappa^{uu}} + \bar{c}\gamma > 0. \quad (62)$$

First case: $H^v \kappa^{uu} - H^u \kappa^{vu} < 0$ (Point 1 in Assumption 2)

We can find γ small enough such that (62) is not satisfied, thus $\phi^{\gamma,vu} \equiv \phi^{vu} \equiv 0$. In addition with (60) and (61), we deduce that for all $\alpha > 0$,

$$\lim_{K \rightarrow +\infty} \mathbb{P}_{\nu_0^K} \left(\theta_0 \leq S_1^K \wedge \frac{\eta}{q_K K}, V_0 = u, \mathcal{W}_1(\nu_{\theta_0}^K, \bar{\xi}^u) < \gamma \right) \geq 1 - \alpha.$$

Proposition 4 is proved in this case.

Second case: $H^v \kappa^{uu} - H^u \kappa^{vu} > 0$ (Point 2 in Assumption 2)

Hence (62) is satisfied for all $\gamma > 0$. Let C be $\frac{\bar{c}\gamma}{\inf_{y \in \mathcal{X}} b^v(y) \phi^{vu}(y)}$ and set $\mathcal{L}^\gamma(f) = m^v \Delta_x f + (b^v(x) - d^v(x) - c^{vu} \cdot \bar{\xi}^u + \bar{c}\gamma)f - b^v(x)f^2$. We have

$$\begin{aligned} \mathcal{L}^\gamma(\phi^{vu}) &= \bar{c}\gamma \phi^{vu} \geq 0, \\ \mathcal{L}^\gamma((1+C)\phi^{vu}) &= (1+C)\phi^{vu}[\bar{c}\gamma - Cb^v \phi^{vu}] \leq 0. \end{aligned}$$

As $\phi^{\gamma,vu}$ is the unique solution to $\mathcal{L}^\gamma(f) = 0$, we deduce the following inequalities from a comparison theorem (see for example Theorem III.5 in [34]) : for any $x \in \mathcal{X}$,

$$(1+C)\phi^{vu}(x) \geq \phi^{\gamma,vu}(x) \geq \phi^{vu}(x). \quad (63)$$

We split the end of the proof into three steps regarding as the proof of Lemma 3 in [3].

Let us fix $\alpha > 0$. (60), (61) and (63) imply that if K is large enough,

$$\mathbb{P}_{\nu_0^K} \left(T_0^K \leq \frac{\eta}{q_K K} \wedge S_1^K \wedge R_\gamma^K \wedge T_\epsilon^K \right) \geq 1 - \phi^{vu}(x_0) - \alpha.$$

On the other hand, if K is large enough :

$$\begin{aligned} \mathbb{P}_{\nu_0^K} \left(T_\epsilon^K \leq \frac{\eta}{q_K K} \wedge S_1^K \wedge R_\gamma^K \right) &\geq \mathbb{P}_{\delta_{x_0}} \left(T_{K\epsilon}^{inf} \leq \frac{\eta}{q_K K} \wedge T_0^{inf} \right) \\ &\quad - \mathbb{P}_{\nu_0^K} \left(\frac{\eta}{q_K K} \geq S_1^K \right) - \mathbb{P}_{\nu_0^K} \left(\frac{\eta}{q_K K} \wedge S_1^K \wedge T_\epsilon^K \geq R_\gamma^K \right). \end{aligned}$$

We use Theorem 4 to bound from below the first term of the r.h.s and we deal with the two other terms as in (60). Thus,

$$\mathbb{P}_{\nu_0^K} \left(T_\epsilon^K \leq \frac{\eta}{q_K K} \wedge S_1^K \wedge R_\gamma^K \right) \geq \phi^{vu}(x_0) - \alpha.$$

Thus, the v -process $\nu^{K,v}$ reaches a non-negligible size $K\epsilon$, before $\frac{\eta}{q_K K} \wedge S_1^K \wedge R_\gamma^K$, with a probability that tends to $\phi^{vu}(x_0)$.

Once the mutant population has reached a non-negligible size, we can compare the stochastic process and the deterministic limiting process. Under point 2 in Assumption 2, there exist $T > 0$ and $\gamma_2 > 0$ such that for any $\xi_0 \in \text{adh}(B(\xi^u, \gamma) \times (B(0, 2\epsilon) \setminus B(0, \epsilon)))$, for any $t \geq T$,

$$\xi_t \in B(0, \gamma_2) \times B(\bar{\xi}^v, \gamma_2),$$

where ξ is the solution to (3) with a dimorphic initial state $\xi_0 \in M_F(\mathcal{X} \times \{u, v\})$. This can be proved using similar arguments than those of the proof of Lemma 5.

Moreover, using Theorem 5 and Proposition 1,

$$\sup_{\nu_0^K} \mathbb{P}_{\nu_0^K} \left(\sup_{t \in [0, T]} \mathcal{W}_1(\nu_t^K, \xi_{t, \nu_0^K}) < \gamma_2 \right) \xrightarrow{K \rightarrow +\infty} 0,$$

with ξ_{t, ν_0^K} the solution to (3) with initial state ν_0^K . The two previous results and the Markov property imply that, if K is large enough,

$$\mathbb{P}_{\nu_0^K} \left(T_\epsilon^K \leq \frac{\eta}{q_K K} \wedge S_1^K \wedge R_\gamma^K, S_1^K \geq \frac{\eta}{q_K K} + T, \right. \\ \left. \nu_{T_\epsilon^K + T}^{K, u} \in B(0, 2\gamma_2), \nu_{T_\epsilon^K + T}^{K, v} \in B(\bar{\xi}^v, 2\gamma_2) \right) \geq \phi^{vu}(x_0) - 2\alpha.$$

Finally, we use the Markov property at time $T_\epsilon^K + T$ and we conclude as in Lemma 3 in [3]. If γ_2 is sufficiently small, we prove that, with a probability that tends to 1, after time $T_\epsilon^K + T$, the u -population process $\nu^{K, u}$ will become extinct before its size reaches the threshold $\sqrt{\gamma_2}$ and before the v -process $\nu^{K, v}$ moves away from a neighborhood of the equilibrium $\bar{\xi}^v$.

That concludes the proof of Proposition 4 in the second case.

Theorem 2 is deduced from Propositions 3 and 4 in a similar way to Theorem 1 in [3] by using the transition probabilities of the jump process $(\Lambda_t)_{t \geq 0}$.

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