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1        **PROPERTIES OF THE CHEMOSTAT MODEL WITH AGGREGATED BIOMASS**  
2        **AND DISTINCT DILUTION RATES\***

3        RADHOUANE FEKIH-SALEM<sup>†</sup> AND TEWFIK SARI<sup>‡</sup>

4        **Abstract.** Understanding and exploiting the flocculation process is a major challenge in the mathematical theory of the  
5 chemostat. Here, we study a model of the chemostat involving the flocculating and deflocculating dynamics of planktonic  
6 and attached biomass competing for a single nutrient. In our study, the mortality (or maintenance) of species is taken  
7 into account and not neglected as in previous studies. The model is a three-dimensional system of ordinary differential  
8 equations. Using general monotonic functional responses, we give a complete analysis for the existence and local stability  
9 of all steady states. The theoretical analysis of the model involving the mortality is a difficult problem since the model is  
10 not reduced to a planar system as in the case where the dilution rates of the substrate and the biomass are equal.

11        With the same dilution rates, it is well known that the model can have a positive steady state which is unique and stable  
12 as long as it exists. Without mortality, and different dilution rates, the system may have a multiplicity of positive steady  
13 states that can only appear or disappear through saddle-node or transcritical bifurcations. In contrast to the case without  
14 mortality, under the joined effect of flocculation and mortality, the model may undergo supercritical Hopf bifurcations or  
15 homoclinic bifurcations, with the appearance or the disappearance of a stable periodic orbit. Therefore coexistence may  
16 occur around a positive steady state, and also around periodic oscillations.

17        **Key words.** Bi-stability, Chemostat, Flocculation, Limit cycles, Supercritical Hopf bifurcation

18        **AMS subject classifications.** 92B05, 34D20

19        **1. Introduction.** The chemostat plays an important role as a model in mathematical biology. In  
20 its simplest form, it is a model of a vessel where the populations compete for the available nutrient. It  
21 is used as the starting point for models of waste-water treatment processes. The derivation and analysis  
22 of a large number of chemostat-like models can be found in the monographs [30], see also [11]. We recall  
23 the classical chemostat model for a single species  $x$  consuming a substrate  $S$ :

24 (1.1)        
$$\begin{cases} \dot{S} &= D(S_{in} - S) - f(S)\frac{x}{\gamma} \\ \dot{x} &= [f(S) - D]x, \end{cases}$$

25 where the dilution rate  $D$  and the input concentration  $S_{in}$  are the manipulated parameters,  $f(S)$  is the  
26 growth function and  $\gamma$  is the yield, which can be easily normalized to 1, using the change of variable  
27  $x/\gamma \rightarrow x$ . The growth function  $f(S)$  is a non-negative Lipschitz continuous function with  $f(0) = 0$ .  
28 Besides the washout steady state  $E_0 = (S_{in}, 0)$ , the system (1.1) can have a positive steady state  $E^* =$   
29  $(S^*, x^*)$ , where  $f(S^*) = D$  and  $x^* = S_{in} - S^*$ . For monotonic  $f(S)$ , this steady state exists as long  
30 as  $f(S_{in}) > D$ . It is unique and Locally Exponentially Stable (LES) as long as it exists. It is globally  
31 asymptotically stable in the quadrant  $S \geq 0, x > 0$ . For non-monotonic growth function  $f(S)$ , the  
32 positive steady state is in general not unique and bi-stability may occur. When the function  $f(S)$  is  
33 unknown and using the characterization  $f(S^*) = D$  of a positive steady state, it is possible to reconstruct  
34 its graph using variations on  $D$  and on-line measurements for the variable  $S$ . This problem of kinetics  
35 estimation in biological and biochemical models has been widely addressed in the literature, even when  
36  $f(\cdot)$  is non monotonic, see [29] and the reference therein. The theoretical identifiability of  $f(\cdot)$  is one of  
37 the reasons that explain the success of the chemostat model in the mathematical study of the culture of  
38 microorganisms.

39        When two (or more) species  $x$  and  $y$  are in competition, the model consists simply adding the

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40 consumption terms in the first equation:

$$41 \quad (1.2) \quad \begin{cases} \dot{S} &= D(S_{in} - S) - f(S)x - g(S)y \\ \dot{x} &= [f(S) - D]x \\ \dot{y} &= [g(S) - D]y. \end{cases}$$

42 Since equations  $f(S) = D$  and  $g(S) = D$  cannot have in general a solution, the model (1.2) predicts  
 43 that at steady state, at most one competitor population avoids extinction. However, the coexistence of  
 44 competing populations is obvious in nature, and so in order to explain this, it seems necessary to extend  
 45 the model (1.2). Several mechanisms of coexistence were considered in the literature, among them wall  
 46 attachment, see [14, 15, 16, 17, 25, 31]. These models were inspired by the Freter model [7, 8] of the  
 47 microflora in the large intestine. Another mechanism that promotes the coexistence is the flocculation  
 48 of the species, see [3, 4, 6, 10, 11, 26, 27]. Attachment and detachment phenomena of bacteria, whether  
 49 in biofilms on a support [13] or in the form of aggregates or flocs [32] are well known and frequently  
 50 observed in bacterial growth.

51 For both previously cited models of wall attachment or flocculation, the total biomass of a given  
 52 species is decomposed into *planktonic* (or *free*) biomass made up of non-attached microorganisms and  
 53 *aggregate* (or *attached*) biomass. Thus, the concentration  $x$  of the total biomass is the sum of concen-  
 54 trations  $u$  and  $v$  of planktonic and aggregate biomass, respectively,  $x = u + v$ . This distinction permits  
 55 to take into account different growth and death characteristics according to whether microorganisms are  
 56 attached or not. Specific velocities  $A(\cdot)$  of attachment of free biomass and  $B(\cdot)$  of detachment of the  
 57 attached biomass are introduced in the model. Hence, the general model of flocculation of one species  
 58 considered in [4] can be written:

$$59 \quad (1.3) \quad \begin{cases} \dot{S} &= D(S_{in} - S) - f(S)u - g(S)v \\ \dot{u} &= [f(S) - D_u]u - A(\cdot)u + B(\cdot)v \\ \dot{v} &= [g(S) - D_v]v + A(\cdot)u - B(\cdot)v, \end{cases}$$

60 where  $f(S)$  and  $g(S)$  represent, respectively, the per-capita growth rates of planktonic and attached  
 61 bacteria and  $D_u$  and  $D_v$  represent, respectively, the disappearance rates of planktonic and attached  
 62 bacteria. The models of flocculation for several competing species are build as in (1.2), by adding the  
 63 consumption terms in the dynamic equation of the substrate.

64 An interesting property of general model (1.3), and its extension to competing species, is that under  
 65 the assumption that attachment and detachment velocities are fast compared to the specific growth and  
 66 disappearance rates, using singular perturbation method, see [4, 9, 10, 26], the flocculation model can be  
 67 reduced to a model with density-dependent growth function. It is well known that density-dependence  
 68 of the growth functions promotes the coexistence of species [5, 12, 20, 21, 22, 23]. Therefore when  
 69 attachment and detachment terms are large enough, coexistence is also possible.

70 The models of attachment or flocculation introduced in the previously cited literature are of the form  
 71 (1.3), with specific attachment and detachment velocities  $A(\cdot)$  and  $B(\cdot)$  respectively. For instance, the  
 72 wall-attachment model of Pilyugin and Waltman [25] corresponds to constant velocities  $A(\cdot) = a$  and  
 73  $B(\cdot) = b$ , and the flocculation model of Haegeman and Rapaport [10] corresponds to  $A(\cdot) = au$  and  
 74  $B(\cdot) = b$ , where  $a$  and  $b$  are constant. For these models, coexistence occurs at positive stable steady  
 75 state. An extension of the model [10] has been studied in [3, 6] when the growth function of isolated  
 76 bacteria of the most efficient species presents inhibition. In this case, coexistence can also hold around a  
 77 stable limit cycle. The reader interested in a review of the various specific attachment and detachment  
 78 velocities used in the literature is referred to [4, 6].

79 A specific model introduced in [4] corresponds to the velocities  $A(\cdot) = a(u + v)$  and  $B(\cdot) = b$ . This

80 model, which was studied also in [3, 11, 26, 27], takes the form:

$$81 \quad (1.4) \quad \begin{cases} \dot{S} &= D(S_{in} - S) - f(S)u - g(S)v \\ \dot{u} &= [f(S) - D_u]u - a(u + v)u + bv \\ \dot{v} &= [g(S) - D_v]v + a(u + v)u - bv \end{cases}$$

82 where  $a$  and  $b$  are positive constants. All these studies restricted to the biologically interesting case  
 83  $D_v \leq D_u \leq D$ , where  $D_u = \alpha D$  and  $D_v = \beta D$ ,  $\alpha$  and  $\beta$  belong to  $[0, 1]$  and denote, respectively, the  
 84 fraction of the planktonic and attached bacteria leaving the reactor as proposed by [1] to model a biomass  
 85 reactor attached to the support or to decouple the residence time of solids and the hydraulic residence  
 86 time ( $1/D$ ).

In the present work, we study the model (1.4) where  $D_u$  and  $D_v$  can be modeled as in [24, 28] by:

$$D_u = \alpha D + m_u, \quad D_v = \beta D + m_v$$

87 where the non-negative death (or maintenance) rate parameters  $m_u$  and  $m_v$  are taken into consideration.  
 88 Therefore the study will not be restricted to the cases  $D_v \leq D_u \leq D$ , as in [3, 4, 11, 26, 27], and the  
 89 cases  $D < D_u$ ,  $D < D_v$  or  $D_u < D_v$ , which are also of biological interest, will be investigated.

90 When  $D = D_u = D_v$ , the main result in [11] (see also [26]) was that the model can have a positive  
 91 steady state  $E^* = (S^*, u^*, v^*)$ , which exists as long as  $f(S_{in}) > D$ . This steady state is unique and LES  
 92 as long as it exists. Since  $f(S) > g(S)$  (see Hypothesis 2.2 in section 2) the condition  $f(S_{in}) > D$  of  
 93 existence of the positive steady state depends only on the growth rate of planktonic bacteria. Therefore  
 94 the operating diagram which is the bifurcation diagram that illustrates the washout and coexistence  
 95 regions depends only on the growth rate of planktonic bacteria [27].

96 It was shown in [3, 4] that, if  $D_v < D_u \leq D$ , and with monotonic growth rates  $f(S)$  and  $g(S)$ , the  
 97 model (1.4) can exhibit a bi-stability behavior, similar to the one obtained in (1.1) for non-monotonic  
 98 kinetics. The case  $D_v < D_u \leq D$  can occur, for instance, if  $m_u = m_v = 0$  and  $\beta < \alpha$ , that is the residence  
 99 time of the attached bacteria is greater than the one of planktonic bacteria.

100 The main objective of this paper is to give a complete analysis of (1.4). We show that when  $D_u \leq D_v$ ,  
 101 the model has a positive steady state  $E^* = (S^*, u^*, v^*)$ , which exists as long as  $f(S_{in}) > D$ . This steady  
 102 state is unique as long as it exists. If, in addition  $D_v \leq D$ ,  $E^*$  is LES as long as it exists. Therefore, we  
 103 extend the results on the existence and uniqueness of the positive steady state obtained in the particular  
 104 case  $D = D_u = D_v$  [11, 26] to the general case  $D_u \leq D_v$ , see Proposition 2.6. The result on the stability  
 105 is extended to the case  $D_u \leq D_v \leq D$ , see Proposition 3.5.

106 Following [3], when  $D_v < D_u \leq D$ , we show that multiple positive steady states can appear to  
 107 bifurcate through saddle-node bifurcations or transcritical bifurcations, see Proposition 3.6. When  $D_v <$   
 108  $D_u$  and  $D < D_u$ , we investigate numerically the system and we see the occurrence of Hopf bifurcations  
 109 and homoclinic bifurcation, see subsections 4.1 and 4.2. Notice that the condition  $D < D_u$  or  $D < D_v$   
 110 can occur only when mortality (or maintenance) terms are added to the model ( $D_u = D + m_u$ ). Therefore  
 111 the destabilization of the positive steady state is due to the mortality of the species, and is similar to  
 112 some results obtained in the existing literature on food webs (predator-prey model) in the chemostat  
 113 where the addition of mortality terms of the species lead to destabilization of the system [2, 18].

114 The paper is organized as follows. The next section presents general assumptions for the growth  
 115 functions of flocculation model (1.4) and the analysis of the existence of steady states. In section 3, the  
 116 asymptotic behavior analysis of model (1.4) was done according to the dilution rate and the disappearance  
 117 rates of planktonic and attached bacteria. Considering growth rates of Monod-type, numerical simulations  
 118 are presented in section 4 in order to show the emergence of limit cycles and the multiplicity of positive  
 119 steady states when the system exhibits the bi-stability. Finally, conclusions are drawn in the last section 5.  
 120 The proofs of some propositions and technical lemmas are reported in Appendix A.

121 **2. Assumptions on the model and steady states.** We use the following general assumptions  
 122 for the growth functions  $f(S)$  and  $g(S)$ :

123 *Hypothesis 2.1.*  $f(0) = g(0) = 0$  and  $f'(S) > 0$  and  $g'(S) > 0$  for all  $S > 0$ .

124 *Hypothesis 2.2.*  $f(S) > g(S)$  for all  $S > 0$ .

125 **Hypothesis 2.1** means that the growth can take place if and only if the substrate is present. In addition, the  
 126 growth rates of isolated and attached bacteria increase with the concentration of substrate. **Hypothesis 2.2**  
 127 means that bacteria in flocs consume less substrate than isolated bacteria, this means that a lower specific  
 128 growth rate. In fact, the flocs consume less substrate than isolated bacteria since they have less access  
 129 to substrate, given that this access to substrate is proportional to the outside surface of flocs.

130 In order to preserve the biological significance of our model (1.4), we will show that solutions of  
 131 ordinary differential equations are non-negative and bounded for any non-negative time.

*Proposition 2.3.* For any non-negative initial condition, the solutions of system (1.4) remain non-negative and positively bounded. In addition, the set

$$\Omega = \left\{ (S, u, v) \in \mathbb{R}_+^3 : S + u + v \leq \frac{D}{D_{\min}} S_{in} \right\}, \quad \text{where } D_{\min} = \min(D, D_u, D_v),$$

132 is positively invariant and is a global attractor for the dynamics (1.4).

133 The proof is given in [Appendix A.1](#).

134 The first step is to determine the steady states of (1.4). A steady state  $(S^*, u^*, v^*)$  must be a solution  
 135 of the system

$$136 \quad (2.1) \quad \begin{cases} 0 = D(S_{in} - S^*) - f(S^*)u^* - g(S^*)v^* \\ 0 = [f(S^*) - D_u]u^* - a(u^* + v^*)u^* + bv^* \\ 0 = [g(S^*) - D_v]v^* + a(u^* + v^*)u^* - bv^*. \end{cases}$$

To solve (2.1), we use a method similar to the concept of *steady-state characteristic* that is introduced by Lobry et al. [22, 23]. This concept consists of determining the steady states of the second and third equations of (1.4), where  $S$  is considered as an input of the system. This means that we must solve the second and third equation of (2.1), where  $u^*$  and  $v^*$  are unknown and  $S^*$  is considered as a parameter. Assume that one obtains

$$u^* = U(S^*), \quad v^* = V(S^*).$$

If we replace  $u^*$  and  $v^*$  by these expressions in the first equation of (2.1), we obtain an equation in the sole variable  $S^*$  of the form

$$D(S_{in} - S^*) = H(S^*), \quad \text{where } H(S^*) = f(S^*)U(S^*) + g(S^*)V(S^*).$$

137 Solving this equation, we find  $S^*$  and hence  $u^* = U(S^*)$  and  $v^* = V(S^*)$ . In the sequel, we show how to  
 138 determine the functions  $U$ ,  $V$  and  $H$  and we give the conditions such that a solution  $S^*$  exists.

From **Hypothesis 2.1**, when equations  $f(S) = D_u$  and  $g(S) = D_v$  have solutions, they are unique and we define the usual *break-even concentrations*

$$\lambda_u = f^{-1}(D_u) \quad \text{and} \quad \lambda_v = g^{-1}(D_v).$$

139 From **Hypothesis 2.2**, if in addition  $D_v \geq D_u$ , then  $\lambda_v > \lambda_u$ . When equations  $f(S) = D_u$  or  $g(S) = D_v$   
 140 have no solution, we put  $\lambda_u = \infty$  or  $\lambda_v = \infty$ . We define the interval  $I$  by (see [Figure 1](#)):

$$141 \quad (2.2) \quad I = \begin{cases} ]\lambda_u, \lambda_v[ & \text{if } \lambda_u < \lambda_v \\ ]\lambda_v, \min(\lambda_u, \lambda_b)[ & \text{if } \lambda_u > \lambda_v. \end{cases}$$

142

143 In the rest of the paper, we use also the following notations:

$$144 \quad (2.3) \quad \varphi(S) = f(S) - D_u \quad \text{and} \quad \psi(S) = g(S) - D_v,$$

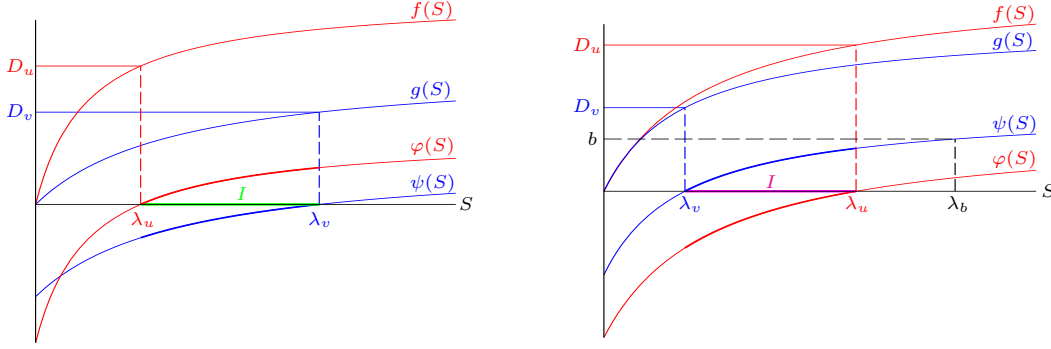


FIG. 1. Definition of the interval  $I$ : (a) the case  $\lambda_u < \lambda_v$ ; (b) the case  $\lambda_v < \min(\lambda_u, \lambda_b)$ .

145

$$146 \quad (2.4) \quad U(S) := \frac{\varphi(S)(\psi(S) - b)}{a[\psi(S) - \varphi(S)]} \quad \text{and} \quad V(S) := -\frac{\varphi^2(S)(\psi(S) - b)}{a[\psi(S) - \varphi(S)]\psi(S)},$$

147

$$148 \quad (2.5) \quad H(S) := f(S)U(S) + g(S)V(S).$$

149 We can state the following result:

150 *Lemma 2.4.* Assume that [Hypotheses 2.1](#) and [2.2](#) hold. Then system [\(1.4\)](#) has the following steady  
151 states:

- 152 1. the washout  $E_0 = (S_{in}, 0, 0)$ , that always exists,
- 153 2. a positive steady state,  $E_1 = (S^*, u^*, v^*)$  with  $S^*$  solution

$$154 \quad (2.6) \quad D(S_{in} - S^*) = H(S^*)$$

155 where  $H$  is given by [\(2.5\)](#) and  $u^* = U(S^*)$  and  $v^* = V(S^*)$ , where  $U$  and  $V$  are given by [\(2.4\)](#).  
156 This positive steady state exists if and only if  $S^* \in I$  where  $I$  is defined by [\(2.2\)](#).

*Proof.* From the second equation of [\(2.1\)](#), if  $u^* = 0$ , it follows that  $v^* = 0$ . From the last equation  
of [\(2.1\)](#), if  $v^* = 0$ , then  $u^* = 0$ . Hence, we cannot have a steady state of extinction only of planktonic or  
attached bacteria. Therefore, besides the washout steady state

$$E_0 = (S_{in}, 0, 0)$$

where both planktonic and attached bacteria are extinct, the system can have a positive steady state of  
coexistence

$$E_1 = (S^*, u^*, v^*)$$

157 where  $S^* > 0$ ,  $u^* > 0$  and  $v^* > 0$ . Making the sum of the second and the third equation of [\(2.1\)](#), we  
158 obtain

$$159 \quad (2.7) \quad \varphi(S^*)u^* + \psi(S^*)v^* = 0,$$

160 where  $\varphi$  and  $\psi$  are given by [\(2.3\)](#). This equation admits positive solutions  $u^*$  and  $v^*$  if and only if  $\varphi(S^*)$   
161 and  $\psi(S^*)$  have opposite signs, i.e.  $S^*$  is between  $\lambda_u$  and  $\lambda_v$ , see [Figure 1](#). In this case,  $\psi(S^*) \neq 0$  and  
162 equation [\(2.7\)](#) can be rewritten as

$$163 \quad (2.8) \quad v^* = -\frac{\varphi(S^*)}{\psi(S^*)}u^*.$$

164 Replacing  $v^*$  by its expression (2.8) in the second equation of (2.1), we obtain

$$165 \quad (2.9) \quad u^* = U(S^*),$$

166 where  $U$  is given by (2.4). Note that  $u^*$  defined by (2.9) is positive if and only if  $\lambda_u < S^* < \lambda_v$  or  
 167  $\lambda_v < S^* < \min(\lambda_b, \lambda_u)$ , that is to say  $S^* \in I$ . Therefore we must seek the solutions  $(S^*, u^*, v^*)$  of (2.1)  
 168 such that  $S^* \in I$ . By replacing  $u^*$  by (2.9) in (2.8), we obtain

$$169 \quad (2.10) \quad v^* = V(S^*),$$

170 where  $V$  is given by (2.4). Making the sum of three equations of (2.1) and replacing  $u^*$  and  $v^*$  by (2.9)  
 171 and (2.10), we obtain that  $S^*$  is a solution of (2.6).  $\square$

172 Each solution of equation (2.6) belonging to the interval  $I$  give rise to a positive steady state of the  
 173 system. Straightforward calculation yields

$$174 \quad (2.11) \quad H'(S) = \frac{f'(\psi - b)\psi F_0 + g'\varphi G_0}{a(\psi - \varphi)^2\psi^2}$$

175 where

$$176 \quad (2.12) \quad F_0(S) = D_u\psi^2 - 2D_v\varphi\psi + D_v\varphi^2 \quad \text{and} \quad G_0(S) = bD_u\psi^2 + (D_v - D_u)\varphi\psi^2 + bD_v(\varphi^2 - 2\varphi\psi).$$

177 We have the following technical lemma:

178 *Lemma 2.5.* If  $D_u \leq D_v$ , then  $\lambda_u < \lambda_v$  and  $H'(S) > 0$  on  $I$ . If  $D_u > D_v$ , then the following two  
 179 cases must be distinguished:

- 180 • Case  $\lambda_u < \lambda_v$ : the sign of  $H'(S)$  can be positive or negative for  $S \in I$ .
- 181 • Case  $\lambda_u > \lambda_v$ : one has  $H'(S) < 0$  on  $I$ .

182 *Proof.* Recall that  $\varphi$  and  $\psi$  have opposite signs on  $I$  and then  $F_0(S) > 0$  for all  $S \in I$ . From  
 183 Hypothesis 2.2, if  $D_u \leq D_v$ , then  $\lambda_u < \lambda_v$ . Therefore,  $\varphi > 0$  and  $\psi < 0$  on  $I$ . From (2.11) and (2.12),  
 184 it follows that  $H'(S) > 0$  on  $I$ . Let  $D_u > D_v$ . If  $\lambda_u < \lambda_v$ , then  $\varphi > 0$  and  $\psi < 0$  on  $I$ . Hence, the sign  
 185 of  $G_0(S)$  can be positive or negative at  $S \in I$  so that  $H'(S)$  can change sign at  $S \in I$ . If  $\lambda_u > \lambda_v$ , then  
 186  $\varphi < 0$  and  $0 < \psi < b$  on  $I$ . Hence,  $G_0(S) > 0$  on  $I$  and as  $F_0(S) > 0$  on  $I$ , it follows that  $H'(S) < 0$  on  
 187  $I$ .  $\square$

188 The following proposition exhibits the number of positive steady states of (1.4).

189 *Proposition 2.6.*

- 190 • When  $D_u \leq D_v$ , then the positive steady state  $E_1 = (S^*, u^*, v^*)$  exists if and only if  $S_{in} > \lambda_u$ .  
 191 If it exists, it is unique.
- 192 • When  $D_u > D_v$ , then there exists at least one positive steady state in the case  $\lambda_u < \min(\lambda_v, S_{in})$   
 193 or  $\lambda_v < \min(\lambda_u, \lambda_b) < S_{in}$ . Generically, the system can have generically an odd number of  
 194 positive steady states. When  $S_{in} < \min(\lambda_u, \lambda_b)$  and  $\lambda_v < \lambda_u$ , then generically the system has no  
 195 positive steady state or an even number of positive steady states.

196 *Proof.* The positive steady states are given by the intersection of the line  $\delta$  of equation  $y = D(S_{in} - S)$   
 197 and the curve of function  $H(\cdot)$ .

198 In the case where  $D_u \leq D_v$ , it follows from Lemma 2.5 that  $\lambda_u < \lambda_v$ . In this case, the function  
 199  $H(\cdot)$  is defined and positive on the interval  $I = ]\lambda_u, \lambda_v[$  since  $\varphi(S) > 0$  and  $\psi(S) < 0$  (see Figure 13(a)).  
 200 Moreover, it vanishes at  $\lambda_u$  and tends to infinity as  $S$  tends to  $\lambda_v$ . Thus, equation (2.6) has a solution  
 201  $S^* \in I$  if and only if  $S_{in} > \lambda_u$  (see Figure 13(a)). In addition, the function  $H(\cdot)$  is increasing and then  
 202  $E_1$  is unique if it exists.

203 In the case where  $D_u > D_v$ , it follows from Lemma 2.5 that equation (2.6) may have several solutions  
 204 whose number is generically odd in the case  $\lambda_u < \min(\lambda_v, S_{in})$  or  $\lambda_v < \min(\lambda_u, \lambda_b) < S_{in}$  (see Figures 13,  
 205 14, 16, and 17(a)) and even in the case  $\lambda_v < S_{in} < \min(\lambda_u, \lambda_b)$  (see Figures 15 and 18(a)). Indeed,  
 206 in the case  $\lambda_u > \lambda_v$ , the function  $H(\cdot)$  is defined and positive on the interval  $I$  since  $\varphi(S) < 0$  and  
 207  $0 < \psi(S) < b$ .  $\square$

208 When model (1.4) can have multiple positive steady states, the following results show that the positive  
 209 steady state that has less substrate can promote the planktonic and/or aggregated biomass according to  
 210 break-even concentrations  $\lambda_u$  and  $\lambda_v$ .

211 *Proposition 2.7.* Let  $E_1 = (S^*, u^*, v^*)$  and  $E_2 = (S^{**}, u^{**}, v^{**})$  be two positive steady states of (1.4)  
 212 such that  $S^* < S^{**}$ .

213 1. If  $\lambda_u < \lambda_v$ , then  $u^* > u^{**}$  and  $v^* < v^{**}$ .

214 2. If  $\lambda_u > \lambda_v$ , then  $u^* > u^{**}$  and  $v^* > v^{**}$ .

215 The proof is given in [Appendix A.1](#).

216 **3. Stability of steady states.** In this section, we focus on the study of local asymptotic stability  
 217 of each steady state of system (1.4). Let  $J$  be the Jacobian matrix of (1.4) at  $(S, u, v)$ , that is given by

$$218 \quad (3.1) \quad J = \begin{bmatrix} -D - f'(S)u - g'(S)v & -f(S) & -g(S) \\ f'(S)u & \varphi(S) - a(2u + v) & -au + b \\ g'(S)v & a(2u + v) & \psi(S) + au - b \end{bmatrix}.$$

219 The stability of the washout steady state is given as follows:

220 *Proposition 3.1.*  $E_0$  is LES if and only if  $S_{in} < \lambda_u$  and  $S_{in} < \lambda_b$ .

221 *Proof.* At  $E_0 = (S_{in}, 0, 0)$ , the Jacobian matrix (3.1) is written as follows:

$$222 \quad J_0 = \begin{bmatrix} -D & -f(S_{in}) & -g(S_{in}) \\ 0 & \varphi(S_{in}) & b \\ 0 & 0 & \psi(S_{in}) - b \end{bmatrix}.$$

223 The eigenvalues are  $-D, \varphi(S_{in})$  and  $\psi(S_{in}) - b$  which are negative if and only if  $S_{in} < \lambda_u$  and  $S_{in} < \lambda_b$ .  $\square$

224 In what follows, we analyze the stability of positive steady states. The Jacobian matrix at  $E_1 =$   
 225  $(S^*, u^*, v^*)$  is given by

$$226 \quad J_1 = \begin{bmatrix} -m_{11} & -m_{12} & -m_{13} \\ m_{21} & -m_{22} & a_{23} \\ m_{31} & m_{32} & -m_{33} \end{bmatrix}$$

227 where

$$228 \quad (3.2) \quad \begin{cases} m_{11} = D + f'(S^*)u^* + g'(S^*)v^*, & m_{12} = f(S^*), & m_{13} = g(S^*), \\ m_{21} = f'(S^*)u^*, & m_{22} = a(2u^* + v^*) - \varphi(S^*), & a_{23} = b - au^*, \\ m_{31} = g'(S^*)v^*, & m_{32} = a(2u^* + v^*) & \text{and } m_{33} = b - au^* - \psi(S^*). \end{cases}$$

The characteristic polynomial is given by

$$P(\lambda) = \lambda^3 + c_1\lambda^2 + c_2\lambda + c_3,$$

229 where

$$230 \quad (3.3) \quad \begin{aligned} c_1 &= m_{11} + m_{22} + m_{33}, \\ c_2 &= m_{12}m_{21} + m_{13}m_{31} - m_{32}a_{23} + m_{11}m_{22} + m_{11}m_{33} + m_{22}m_{33}, \\ c_3 &= m_{11}(m_{22}m_{33} - m_{32}a_{23}) + m_{21}(m_{12}m_{33} + m_{32}m_{13}) + m_{31}(m_{12}a_{23} + m_{13}m_{22}). \end{aligned}$$

231 According to the Routh–Hurwitz criterion,  $E_1$  is LES if and only if

$$232 \quad (3.4) \quad c_1 > 0, \quad c_3 > 0 \quad \text{and} \quad c_4 = c_1c_2 - c_3 > 0.$$

233 We have the following result:



234 *Lemma 3.2.* All  $m_{ij}$  are positive for all  $i, j = 1, \dots, 3$  with  $(i, j) \neq (2, 3)$  and we have  $c_1 > 0$ .

235 The proof is given in [Appendix A.2](#).

236 In the next lemma, we will show that the sign of  $c_3$  is given by the position of the curve of function  
 237  $H(\cdot)$  with respect to the line of equation  $y = D(S_{in} - S)$ . More precisely, we give the link between the  
 238 determinant of the Jacobian matrix  $J_1$  at  $E_1 = (S^*, u^*, v^*)$  and  $D + H'(S^*)$ . Indeed, this result is very  
 239 general, as we show in [Appendix A.3](#).

240 *Proposition 3.3.* One has  $c_3 = -\det(J_1) = -\varphi(S^*)(\psi(S^*) - b)(D + H'(S^*))$ .

241 The proof is given in [Appendix A.3](#).

242 Since the condition  $c_4 > 0$  given by (A.10) of the Routh–Hurwitz criterion (3.4) could be unfulfilled,  
 243 we will study the behavior of flocculation model (1.4) according to the dilution rate and the disappearance  
 244 rates of planktonic and attached bacteria. In fact, there exist four cases that must be distinguished (see  
 245 [Figure 2](#)):

246 (3.5)      Case 1:       $D_u \leq D_v \leq D$ ,                      Case 2:       $D_v < D_u \leq D$ ,  
                  Case 3:       $D_v < D_u$  and  $D < D_u$ ,                      Case 4:       $D_u \leq D_v$  and  $D < D_v$ .

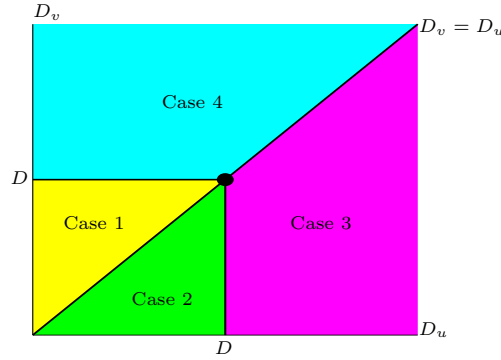


FIG. 2. Divers regions according to  $D$ ,  $D_u$  and  $D_v$  when the behavior of system (1.4) is different. Yellow region for case 1 ( $D_u \leq D_v \leq D$ ); green region for case 2 ( $D_v < D_u \leq D$ ); magenta region for case 3 ( $D_v < D_u$  and  $D < D_u$ ); cyan region for case 4 ( $D_u \leq D_v$  and  $D < D_v$ ).

247

248 To determine the local stability of the positive steady state in the first and second cases of (3.5), we  
 249 will have need of the following.

250 *Proposition 3.4.* In the cases 1 and 2 ( $D_u \leq D$  and  $D_v \leq D$ ), we have  $c_4 > 0$ .

251 The proof is given in [Appendix A.4](#).

252 It was shown in [11], see also [26, 27] that if  $D_u = D_v = D$  (which is represented by a point in  
 253 [Figure 2](#)) then the positive steady  $E_1$  exists and is unique and LES if and only if  $S_{in} > \lambda_u$ . Actually,  
 254 this result holds in case 1.

255 *Proposition 3.5.* In the case 1 ( $D_u \leq D_v \leq D$ ), the positive steady state  $E_1 = (S^*, u^*, v^*)$  exists if  
 256 and only if  $S_{in} > \lambda_u$ . If it exists, it is unique and LES.

257 *Proof.* From [Proposition 2.6](#),  $E_1$  exists if and only if  $S_{in} > \lambda_u$ . If it exists, it is unique. From  
 258 [Lemma 2.5](#), one has  $\lambda_u < \lambda_v$  and  $H'(S) > 0$  on  $I$ . From [Proposition 3.3](#) and [Proposition 3.4](#), it follows  
 259 that  $E_1$  is LES as soon as it exists.  $\square$

260 The case 2 was solved in [3] where it was shown that the stability depends only on the relative  
 261 position of the curve of function  $y = H(S)$  and the straight line of equation  $y = D(S_{in} - S)$  that is to  
 262 say, on the sign of  $D + H'(S^*)$ , as shown in [Figure 3](#). More precisely, we have:

263 *Proposition 3.6.* Let  $E_1 = (S^*, u^*, v^*)$  be a positive steady state. Assume that case 2 holds.

264 1. If  $\lambda_u < \lambda_v$ :  $E_1$  is LES if  $H'(S^*) > -D$  and is unstable if  $H'(S^*) < -D$ .

265 2. If  $\lambda_u > \lambda_v$ :  $E_1$  is LES if  $H'(S^*) < -D$  and is unstable if  $H'(S^*) > -D$ .

266 *Proof.* According to [Lemma 3.2](#) and [Proposition 3.4](#), we have  $c_1 > 0$  and  $c_4 > 0$ . Therefore, the  
 267 positive steady state is LES if and only if the remaining condition  $c_3 > 0$  in the Routh–Hurwitz criterion  
 268 (3.4) is satisfied.

269 In the case  $\lambda_u < \lambda_v$ , we have  $\varphi(S^*) > 0$  and  $\psi(S^*) < 0$ . From [Proposition 3.3](#), if  $H'(S^*) < -D$ ,  
 270 it follows that  $c_3 < 0$ . Therefore, the positive steady state is unstable. If  $H'(S^*) > -D$ , it follows that  
 271  $c_3 > 0$  and hence the positive steady state is LES.

272 In the case  $\lambda_u > \lambda_v$ , we have  $\varphi(S^*) < 0$  and  $0 < \psi(S^*) < b$ . From [Proposition 3.3](#), if  $H'(S^*) > -D$ ,  
 273 it follows that  $c_3 < 0$ . Therefore, the positive steady state is unstable. If  $H'(S^*) < -D$ , it follows that  
 274  $c_3 > 0$  and hence the positive steady state is LES.  $\square$

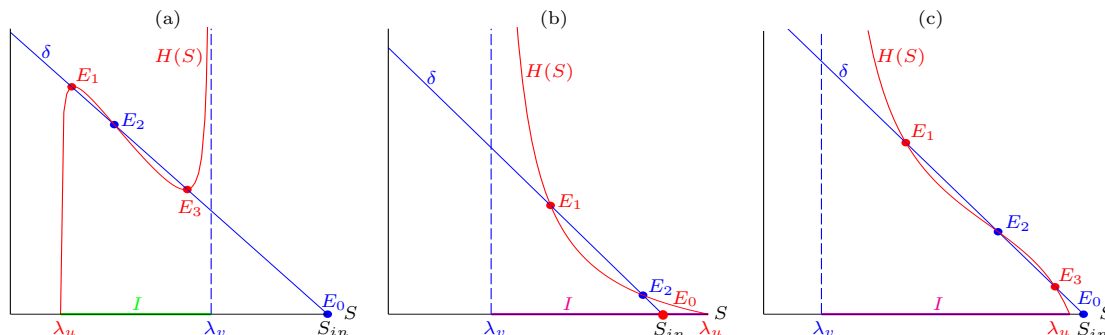


FIG. 3. Existence and stability of steady states in the second case of (3.5): (a) when  $\lambda_u < \min(\lambda_v, S_{in})$ , (b) when  $\lambda_v < S_{in} < \lambda_u < \lambda_b$  and (c) when  $S_{in} > \min(\lambda_u, \lambda_b)$ . In all figures, we have chosen the red color for LES steady states and blue color for unstable steady states.

In the case 3 of (3.5), we will show that  $c_4$  can change sign by varying the control parameter  $S_{in}$  such that the positive steady state  $E_1$  could change its behavior without any collision with another steady state. Indeed, we succeeded in finding a set of parameters where  $E_1$  change stability through a Hopf bifurcation [19], as we shall see in the next section. More precisely, we show numerically the occurrence of limit cycles in the case 3 of (3.5) when

$$D < D_v \leq D_u \quad \text{or} \quad D_v < D \leq D_u.$$

275 In the case 4 of (3.5) we always have  $\lambda_u < \lambda_v$  and  $H'(S) > 0$ , as shown in [Lemma 2.5](#). Therefore, from  
 276 [Proposition 3.3](#), it is deduced that in the case 4 of (3.5) we always have  $c_3 > 0$ . We were not able to find  
 277 a set of parameters for which  $c_4 < 0$ , as in the case 3 of (3.5) and we conjecture that in this case the  
 278 positive steady state  $E_1$  which is unique as soon as it exists, is also LES as soon as it exists.

279 In [Figure 2](#), yellow (case 1) and cyan (case 4) colors represent the region where the system has at  
 280 most one positive steady state with  $c_3 > 0$ . Green (case 2) and magenta (case 3) colors represents the  
 281 region where the system can have a multiplicity of positive steady state where the sign of  $c_3$  can be  
 282 positive or negative. In yellow and green regions,  $c_4$  is positive. In magenta region, we can have  $c_3 > 0$   
 283 and  $c_4 < 0$ . In cyan region, we conjecture that  $c_4 > 0$ .

#### 284 4. Numerical simulations.

285 **4.1. Occurrence of limit cycle: case 3 when  $D < D_v < D_u$ .** In order to show that the  
 286 condition  $c_4(S^*) > 0$  evaluated at  $E_1 = (S^*, u^*, v^*)$  could be unfulfilled and to detect if the positive  
 287 steady state  $E_1$  can change stability through a Hopf bifurcation, all biological parameters were fixed such  
 288 that  $D < D_v < D_u$ . Then, the control parameter  $S_{in}$  was varied.

289 To see the change of sign of the function  $S^* \mapsto c_4(S^*)$  evaluated at  $E_1$  and to detect the occurrence  
 290 of limit cycles, it is useful to illustrate the curve of this function. To this end, the growth rates  $f$  and  $g$

291 are chosen for simplicity of Monod-type

$$292 \quad (4.1) \quad f(S) = \frac{m_1 S}{k_1 + S} \quad \text{and} \quad g(S) = \frac{m_2 S}{k_2 + S},$$

293 where  $m_i$  denotes the maximum growth rate and  $k_i$  the half-saturation constant. Indeed, we succeeded in  
 294 finding a set of parameters such that  $c_4$  can change its sign as  $S_{in}$  increases (or equivalently  $S^*$  decreases)  
 (see Figure 4). The parameter values used for the simulations are provided in Table 1.

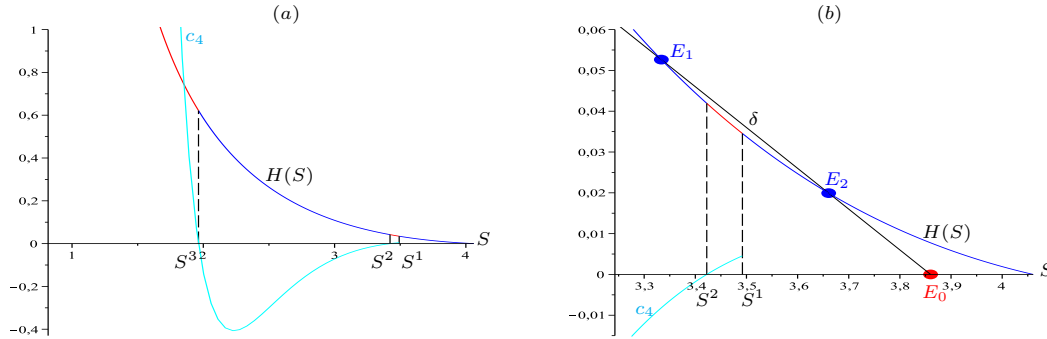


FIG. 4. (a) Change of sign of  $c_4$  and the corresponding stability of  $E_1$  on the red or blue curve of function  $H(\cdot)$  where  $S^1 \approx 3.492$  (or equivalently  $S_{in}^1 \approx 3.837$ ),  $S^2 \approx 3.422$  (or  $S_{in}^2 \approx 3.842$ ) and  $S^3 \approx 1.963$  (or  $S_{in}^3 \approx 8.179$ ), (b) a magnification for  $3.25 < S < \lambda_u = 4.061$  where  $S_{in} = 3.86$ .

295

The solution  $S^1$  of equation  $H'(S) = -D$  and solutions  $S^i$ ,  $i = 2, 3$ , of equation  $c_4(S) = 0$  are represented in Figure 4. In fact,  $S_{in}^1$  is a critical value of  $S_{in}$  for which the curve of function  $H(\cdot)$  is tangent to the line  $\delta$  of equation  $y = D(S_{in} - S)$ . In addition,  $S_{in}^i$ ,  $i = 1, 2, 3$  can be computed explicitly by

$$S_{in}^i = \frac{1}{D} H(S^i) + S^i.$$

296 According to control parameter  $S_{in}$ , the following changes of stability of  $E_0$  and  $E_1$  occur when the steady  
 297 state  $E_2$  is unstable whenever it exists.

- 298 - For  $S_{in} \in [0, S_{in}^1[$ , there exists a unique steady state which is the washout  $E_0$  and it is LES.
- 299 - For  $S_{in} = S_{in}^1$ , two positive steady states  $E_1$  and  $E_2$  bifurcate into the positive quadrant through  
 300 a saddle-node bifurcation.
- 301 - For  $S_{in} \in ]S_{in}^1, S_{in}^2[$ , (or equivalently  $S^* \in ]S^2, S^1[$ ),  $c_4(S^*) > 0$  and  $H'(S^*) < -D$  (see Fig-  
 302 ure 4(b)). It follows that  $E_2$  is unstable while  $E_0$  and  $E_1$  are LES.
- 303 - For  $S_{in} \in ]S_{in}^2, \lambda_u[$ ,  $E_0$  is LES while  $E_1$  and  $E_2$  are unstable where  $c_4 < 0$  (see Figure 4(b)).
- 304 - For  $S_{in} = \lambda_u$ ,  $E_2$  coalesces with  $E_0$ .
- 305 - For  $S_{in} \in ]\lambda_u, S_{in}^3[$ ,  $E_2$  disappears through a transcritical bifurcation and transfers instability to  
 306  $E_0$  while  $E_1$  still unstable.
- 307 - For  $S_{in} \in ]S_{in}^3, +\infty[$ , (or equivalently  $S^* < S^3$ ),  $c_4(S^*) > 0$  and  $H'(S^*) < -D$  (see Figure 4(a)).  
 308 It follows that  $E_0$  is unstable and  $E_1$  changes its stability and becomes LES.

309 To understand and analyze these changes of local behavior of  $E_1$  in  $S_{in}^2$  and  $S_{in}^3$  without any bifur-  
 310 cation with other steady states, we determine numerically the eigenvalues of the Jacobian matrix  $J_1$  of  
 311 system (1.4) at the positive steady state  $E_1$ .

Indeed, the Jacobian matrix  $J_1$  of system (1.4) at  $E_1$  has one negative eigenvalue and one pair of complex-conjugate eigenvalues

$$\lambda_j(S_{in}) = \mu(S_{in}) \pm i\nu(S_{in}), \quad j = 1, 2.$$

Increasing the control parameter  $S_{in}$  from  $S_{in}^1$ , this pair crosses the imaginary axis at the critical value  $S_{in} = S_{in}^2$  from negative half plane to positive half plane (see Figure 5(a)), that is, it becomes purely

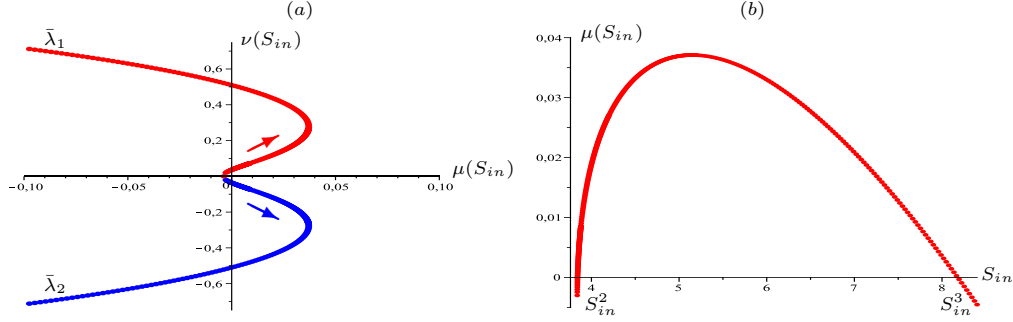


FIG. 5. Two super-critical Hopf bifurcations: (a) variation of a pair of complex-conjugate eigenvalues as  $S_{in}$  increases and the corresponding real part (b) as a function of  $S_{in}$ .

imaginary for  $S_{in}^2$  such that  $\alpha(S_{in}^2) = 0$ , with  $\beta(S_{in}^2) \neq 0$ . The following inequality is checked numerically

$$\frac{d\mu}{dS_{in}}(S_{in}^2) > 0.$$

Thus,  $E_1$  is obviously stable focus node on the red curve for  $S_{in} \in ]S_{in}^1, S_{in}^2[$  but becomes saddle focus on the blue curve for  $S_{in} > S_{in}^2$  (see Figure 4(b)) undergoing a supercritical Hopf bifurcation at  $S_{in} = S_{in}^2$ , with orbits spiralling out (see Figure 6). Indeed, the bifurcation is supercritical since a unique stable limit cycle bifurcates from the steady state  $E_1$  for  $S_{in} = S_{in}^2$ .

Increasing  $S_{in}$  further, this pair enters to the positive half plane and then returns to the negative half plane by crossing again the imaginary axis at  $S_{in} = S_{in}^3$  (see Figure 5(a)). Similarly,  $E_1$  changes again their stability and returns stable focus node on the red curve for  $S_{in} > S_{in}^3$  (see Figure 4(a)) due to the supercritical Hopf bifurcation at  $S_{in} = S_{in}^3$ . Figure 5(b) shows these critical values and the real part of the complex-conjugate eigenvalues, as a function of  $S_{in}$ .

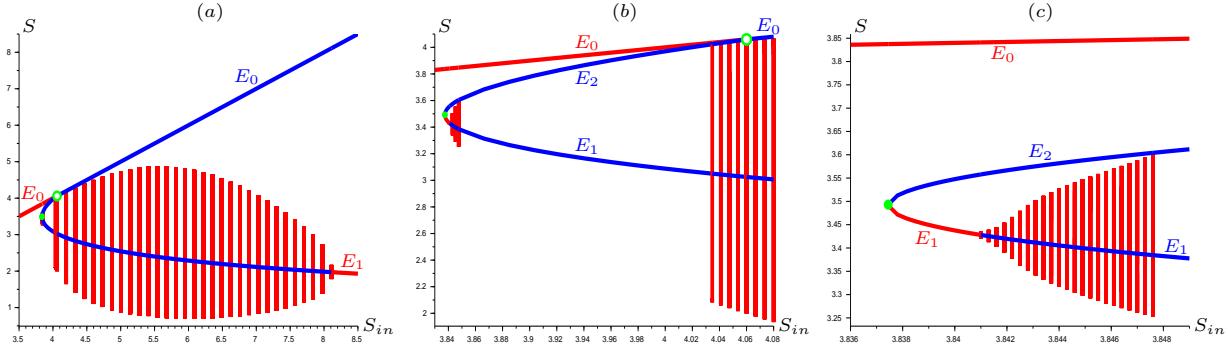


FIG. 6. (a) Scilab simulation showing projections of the  $\omega$ -limit set in variable  $S$  when  $S_{in} \in [3, 9]$  reveals the emergence and the disappearance of limit cycles; (b) a magnification of two homoclinic bifurcations when  $S_{in} \in [3.83, 4.08[$ ; (c) a magnification of supercritical Hopf bifurcation when  $S_{in} \in [3.835, 3.85[$ . A green dot and a green open circle represent a saddle-node bifurcation and transcritical bifurcation, respectively.

320

321

In order to illustrate the occurrence of limit cycle and to understand what happens with the limit cycle born via the supercritical Hopf bifurcation when  $S_{in}$  varied, we represent in Figure 6 the one-parameter bifurcation diagram for system (1.4) when all other parameters are fixed. The  $\omega$ -limit set projected in coordinate  $S$  depending on the control parameter  $S_{in}$  shows that the “small” limit cycles born at  $S_{in}^2$  (see Figure 6(b)). When magnified, we observe more clearly the occurrence of limit cycle and then the disappearance via orbits homoclinic to the saddle point  $E_2$  at  $S_{in} = S_{in}^{h1} = 3.8477$  (see Figure 6(c)). When  $S_{in}$  decreases, the stable limit cycle which appears via supercritical Hopf bifurcation at  $S_{in} = S_{in}^3 = 8.179$ , will disappear via orbits homoclinic to the saddle point  $E_2$  at  $S_{in} = S_{in}^{h2} = 4.03468$ .

328

329

330

In order to show the behavior of system according to initial conditions, we illustrate in the following the time course and the three-dimensional phase plot in most important cases.

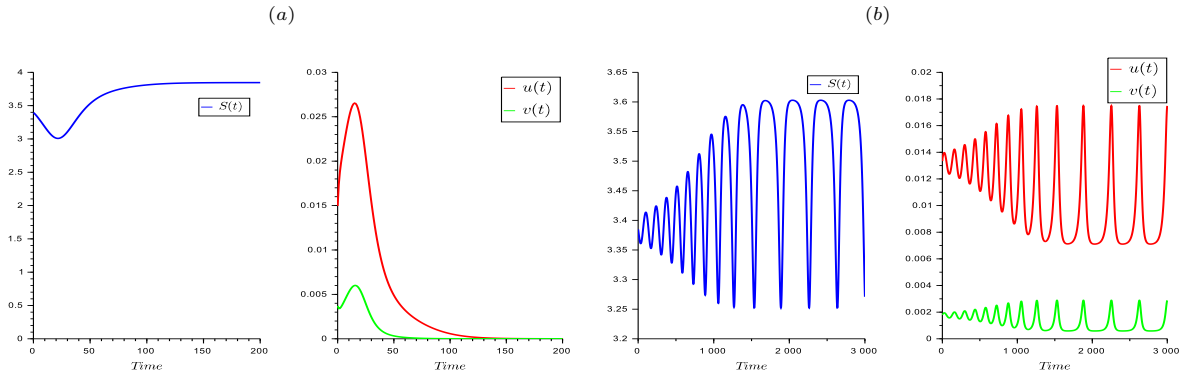


FIG. 7. Case  $S_{in} = 3.846 \in ]S_{in}^2, S_{in}^{h1}[$ : bi-stability with convergence either to  $E_0$  (a) or limit cycle when the oscillations are sustained (b).

331 For  $S_{in} \in ]S_{in}^2, S_{in}^{h1}[$ , the bi-stability is transferred between  $E_0$  and the limit cycle instead of  $E_0$  and  
 332  $E_1$ . To detect the limit cycle, we take an initial condition close enough to positive steady state  $E_1$  such  
 333 that the convergence radius is small enough. Figure 7(a) shows the convergence to the washout steady  
 334 state  $E_0$  for an initial condition in a neighborhood of the saddle focus  $E_1$  of size order  $\varepsilon = 2 \times 10^{-3}$  while  
 335 Figure 7(b) clearly shows the trajectory starting from a neighborhood of  $E_1$  of size order  $\varepsilon = 10^{-4}$  is  
 336 approaching a limit cycle as time goes where the system exhibits sustained oscillations, which implies the  
 337 limit cycle is stable. All these facts tell us that a stable limit cycle is bifurcated from the steady state  $E_1$   
 as the control parameter  $S_{in}$  passes through its critical value  $S_{in}^2$ .

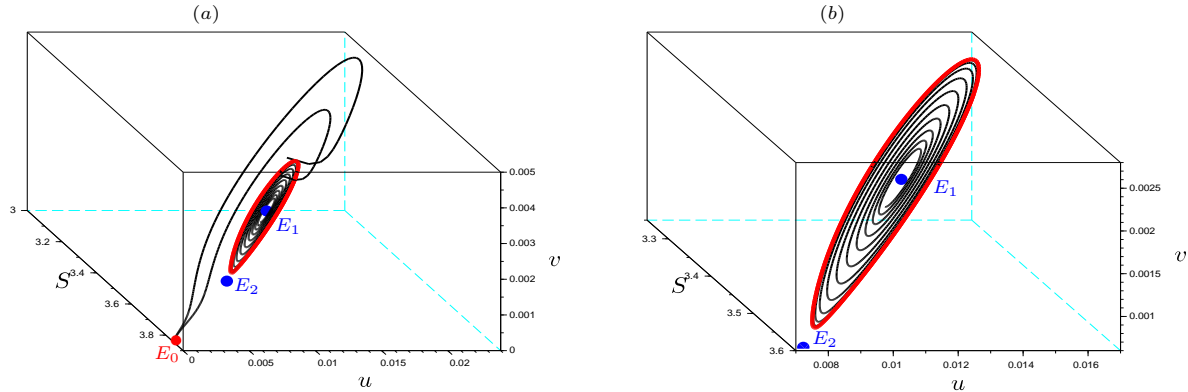


FIG. 8. Case  $S_{in} = 3.846 \in I_3 = [S_{in}^2, S_{in}^{h1}[$ : (a) bi-stability of  $E_0$  and limit cycle; (b) a magnification of limit cycle in the three-dimensional space  $(S, u, v)$ .

338 In Figure 8, the three-dimensional phase space shows the bi-stability with convergence to  $E_0$  for two  
 339 initial conditions in a neighborhood of  $E_1$  of size order  $\varepsilon = 10^{-3}$  and  $\varepsilon = 1.5 \times 10^{-3}$ , respectively, or limit  
 340 cycle for the same initial condition as those in Figure 7(b). A magnification in the three-dimensional  
 341 space shows more clearly the convergence toward the limit cycle.  
 342

343 Figure 10 gives the time course and the phase portrait for  $S_{in} \in [S_{in}^{h2}, \lambda_u[$  and shows that the system  
 344 exhibits bi-stability with convergence either to washout steady state  $E_0$  for an initial condition in a  
 345 neighborhood of  $E_1$  of size order  $\varepsilon = 2.1 \times 10^{-3}$  (a) or to the stable limit cycle for an initial condition  
 346 in a neighborhood of  $E_1$  of size order  $\varepsilon = 10^{-4}$  (b). In addition, the period asymptotes to infinity at a finite  
 347 value of the bifurcation parameter  $S_{in}^{h2}$ . The three-dimensional phase plot shows the bi-stability where  
 348 the blue trajectory tends to  $E_0$  and the black trajectory tends to the red limit cycle (see Figure 10(c)).

349 The numerical simulations can show the global convergence towards the limit cycle from any positive  
 350 initial condition and the oscillatory coexistence with constant amplitude and frequency over the time (see  
 351 Figure 11).

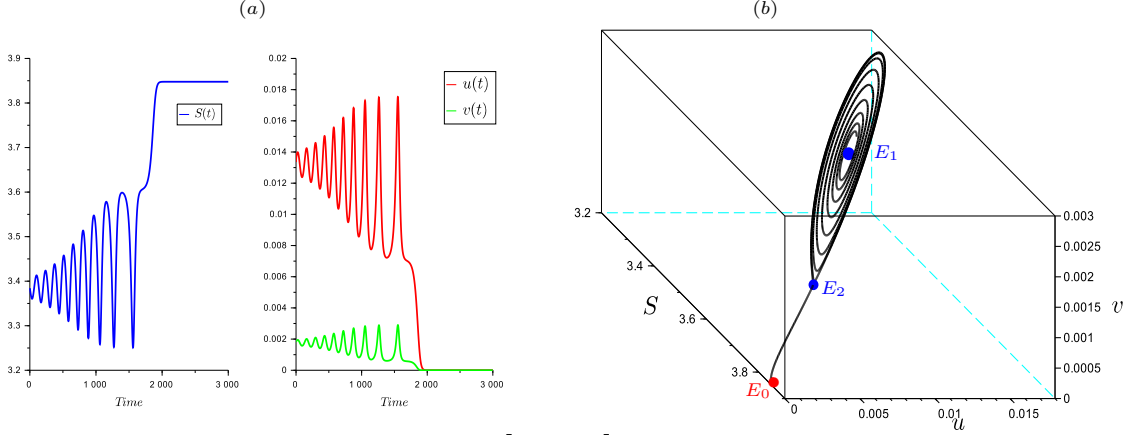


FIG. 9. Case  $S_{in} = 3.8477 \in [S_{in}^{h_1}, S_{in}^{h_2}]$ : global convergence to  $E_0$ .

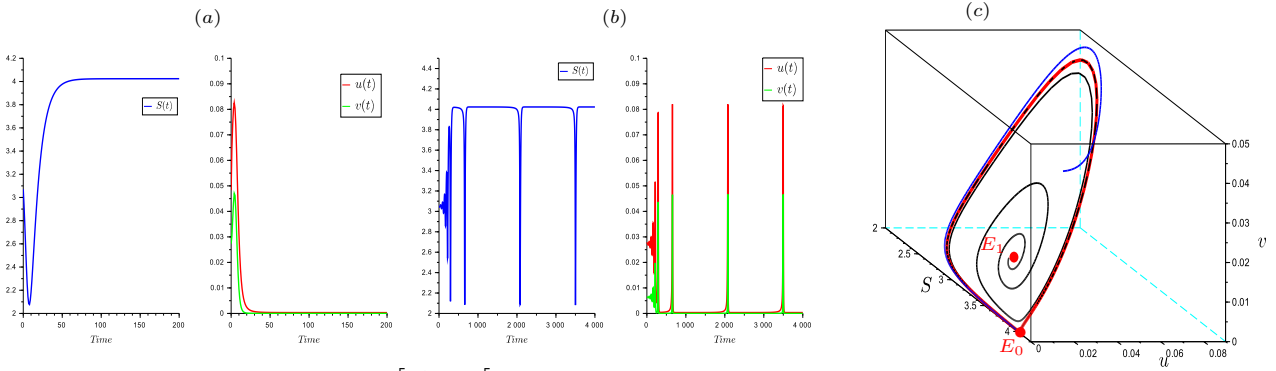


FIG. 10. Case  $S_{in} = 4.03468 \in [S_{in}^{h_2}, \lambda_u]$ : bi-stability and occurrence of limit cycle with convergence either to  $E_0$  (a) or limit cycle (b). The limit cycle in the three-dimensional space  $(S, u, v)$ .

352 Hence the sensitivity of flocculation model behavior in mortality of species and their effect on the  
 353 occurrence of limit cycles via supercritical bifurcation. All these features cannot occur in cases 1 and 2  
 354 of (3.5), that is,  $D_u \leq D$  and  $D_v \leq D$ , where there may be coexistence only around a positive steady  
 355 state and not a limit cycle.

356 **4.2. Occurrence of limit cycle: case 3 when  $D_v < D < D_u$ .** In the previous section, we have  
 357 shown the occurrence of limit cycles in the case where  $D < D_v < D_u$ . In what follows, we show that the  
 358 two conditions  $D < D_u$  and  $D < D_v$  are not necessary and only one of these conditions is sufficient to  
 359 destabilize the system. More precisely, we show the appearance of limit cycles in the third case of (3.5)  
 360 when  $D_v < D < D_u$  by finding a set of parameters such that  $c_4$  can change its sign. Parameter values are  
 361 given in Table 1 where we modified only the value of  $D_v$  compared to the previous case  $D < D_v < D_u$ . In  
 362 this case ( $D_v < D < D_u$ ), we have  $H'(S^*) < -D$  for all  $S^* \in I = ]\lambda_v, \min(\lambda_u, \lambda_b)[$ . Figure 12(a) illustrates  
 363 the change of stability of  $E_1$  according to values of  $S$  at steady state when  $c_4(S)$  changes sign at  $S^i$ ,  
 364  $i = 1, 2$ , which is solution of the equation  $c_4(S) = 0$ . The numerical simulations show that the Jacobian  
 365 matrix of system (1.4) at  $E_1$  has one negative eigenvalue and one pair of complex-conjugate eigenvalues  
 366 that crosses the imaginary axis at  $S_{in}^1$  from negative half plane to positive half plane by increasing the  
 367 control parameter  $S_{in}$  from  $\lambda_b$ . Then, it returns to the negative half plane by crossing the imaginary  
 368 axis at  $S_{in}^2$  (see Figure 12(b)). Depending on the control parameter  $S_{in}$ , one has the following change of  
 369 stability

- 370 - For  $S_{in} \in [0, \lambda_b[$ , there exists a unique steady state which is the washout  $E_0$  and it is LES.
- 371 - For  $S_{in} = \lambda_b$ ,  $E_1$  appears stable node through a transcritical bifurcation while  $E_0$  becomes a

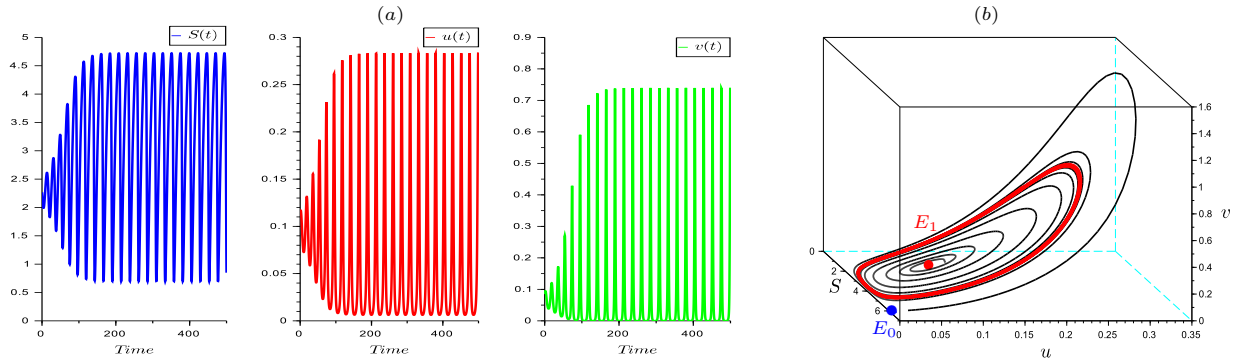


FIG. 11. Case  $S_{in} = 6.2 \in [\lambda_u, S_{in}^3[$ : global convergence to limit cycle.

- 372 saddle point (see Figure 12(c)).  
 373 - For  $S_{in} \in ]\lambda_b, S_{in}^1[$ ,  $E_1$  is LES where  $c_4(S^*) > 0$  when  $S^* \in ]S^1, \lambda_b[$  (see Figure 12(a)).  
 374 - For  $S_{in} \in ]S_{in}^1, S_{in}^2[$ ,  $E_1$  becomes unstable where  $c_4 < 0$  when  $S^* \in ]S^2, S^1[$ .  
 375 - For  $S_{in} \in ]S_{in}^2, +\infty[$ ,  $E_1$  changes its stability and becomes LES where  $c_4(S^*) > 0$  when  $S^* \in$   
 376  $]\lambda_v, S^2[$ .

377 The projections of the  $\omega$ -limit set in variable  $S$  according to  $S_{in}$  reveal the appearance and disappearance of limit cycles through two super-critical Hopf bifurcations (see Figure 12(c)).

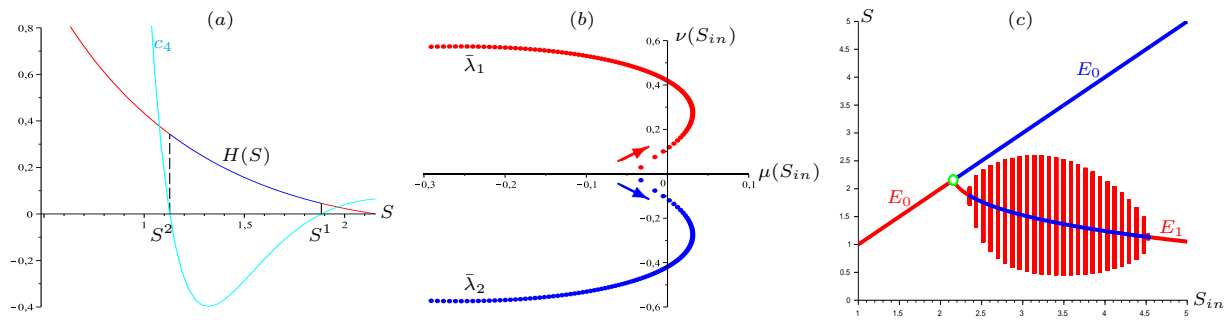


FIG. 12. (a) Change of sign of  $c_4$  and the corresponding stability of  $E_1$  on the red or blue curve of function  $H(\cdot)$  where  $\lambda_b \approx 2.155$ ,  $S^1 \approx 1.884$  (or  $S_{in}^1 \approx 2.342$ ) and  $S^2 \approx 1.127$  (or  $S_{in}^2 \approx 4.561$ ). (b) Variation of a pair of complex-conjugate eigenvalues as  $S_{in}$  increases. (c) Projection of the  $\omega$ -limit set in variable  $S$  as a function of  $S_{in}$ . A green open circle represents a transcritical bifurcation.

378

379 Thus, the condition  $\min(D_u, D_v) \leq D$  does not imply  $c_4 > 0$  and for instance the condition  $D < D_u$   
 380 is sufficient to destabilize the system. Indeed, the numerical simulations have been considered when  
 381  $m_u > 0$ , such that  $D_u = \alpha D + m_u > D$  ( $\alpha \leq 1$ ) and  $m_v = 0$ , such that  $D_v = \beta D + m_v \leq D$  ( $\beta \leq 1$ ).  
 382 Therefore, the mortality of isolated bacteria lead to their coexistence with bacteria in flocs around a  
 383 stable limit cycle.

**4.3. Multiplicity of positive steady states.** In this section, we illustrate the bi-stability and the multiplicity of positive steady states of flocculation model (1.4) in case 2 of (3.5). When the growth rates are of Monod-type (4.1), the equation  $D(S_{in} - S) = H(S)$  is equivalent to a polynomial equation of fifth degree. Therefore, there is at most five solutions of this equation. The positive steady states correspond to solutions which are in the interval  $I$ . We succeeded in finding a set of parameters with 3 solutions at most in this interval. The numerical simulations illustrate the results of Proposition 2.6 and Proposition 2.7, which are obtained for the Monod-type growth rates (4.1). All parameter values used in this section are summarized in Table 1. Figure 13 illustrates the case  $\lambda_u < S_{in} < \lambda_v$  where there exists a unique positive steady state

$$E_1 \simeq (3.37, 0.98, 1.38)$$

which is LES. The numerical simulation shows the global convergence to the positive steady state  $E_1$  for any positive initial condition. Figure 14 illustrates the case  $\lambda_u < \lambda_v < S_{in}$  with three positive steady

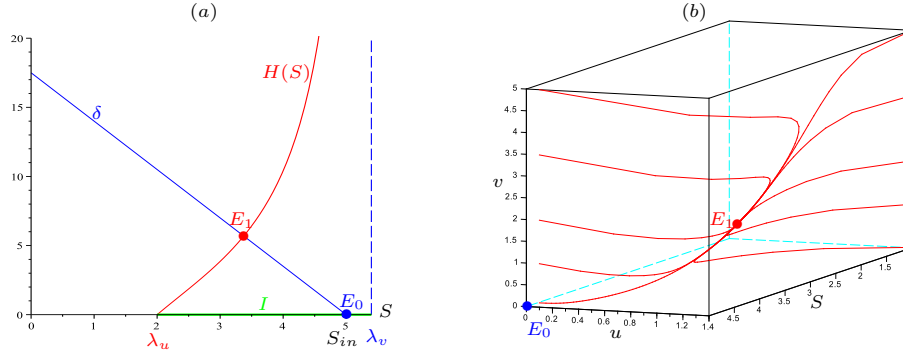


FIG. 13. The case  $\lambda_u = 2 < S_{in} = 5 < \lambda_v = 5.4$ : a unique positive steady state  $E_1$  and global convergence to  $E_1$ .

states

$$E_1 \simeq (3.06, 12.11, 157.46), \quad E_2 \simeq (5.17, 8.53, 524.30) \quad \text{and} \quad E_3 \simeq (8.81, 2.64, 1086.32).$$

The numerical simulations show the bi-stability with two basins of attraction, one toward  $E_1$  and the other toward  $E_3$  which are stable nodes. These two basins are separated by the stable manifold of saddle point  $E_2$ . As it was proved in Proposition 2.7, the steady state  $E_1$  promotes planktonic biomass  $u$  and  $E_3$  promotes attached biomass  $v$ . Figure 15 illustrates the case  $\lambda_v < S_{in} < \lambda_b = 2.25 < \lambda_u$  with two

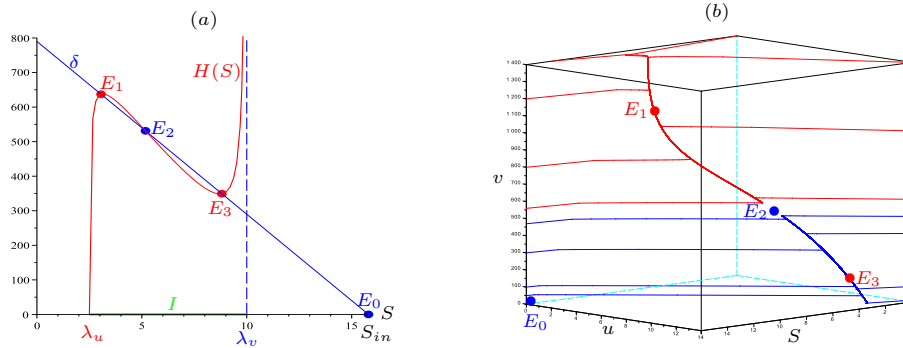


FIG. 14. The case  $\lambda_u = 2.5 < \lambda_v = 10 < S_{in} = 15.8$ : three positive steady states and bi-stability.

positive steady states

$$E_1 \simeq (1.37, 0.19, 0.62) \quad \text{and} \quad E_2 \simeq (1.73, 0.07, 0.1).$$

The numerical simulations show the bi-stability with two basins of attraction, which are separated by the stable manifold of saddle point  $E_2$ . One basin of attraction attracts the solutions to the positive steady state  $E_1$  and another to the washout steady state  $E_0$ . Figure 16 illustrates the case  $S_{in} > \lambda_b$  with a unique positive steady state

$$E_1 \simeq (1.15, 0.3, 2.54).$$

The numerical simulations show the global convergence to the positive steady state  $E_1$  for any positive initial condition. Figure 17 illustrates the case  $S_{in} > \lambda_u > \lambda_v$  with three positive steady states

$$E_1 \simeq (3.31, 2.23, 27.08), \quad E_2 \simeq (3.98, 1.67, 4.12) \quad \text{and} \quad E_3 \simeq (4.39, 0.63, 0.24).$$

384 The numerical simulations show the bi-stability with two basins of attraction, one to the positive steady  
385 state  $E_1$  and the other to the positive steady state  $E_3$  which are stable nodes. These two basins are



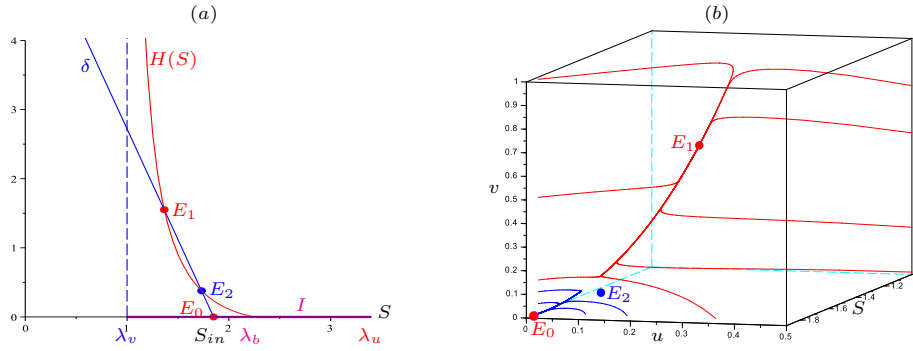


FIG. 15. The case  $\lambda_v = 1 < S_{in} = 1.85 < \lambda_b < \lambda_u = 3.4$ : two positive steady states and bi-stability.

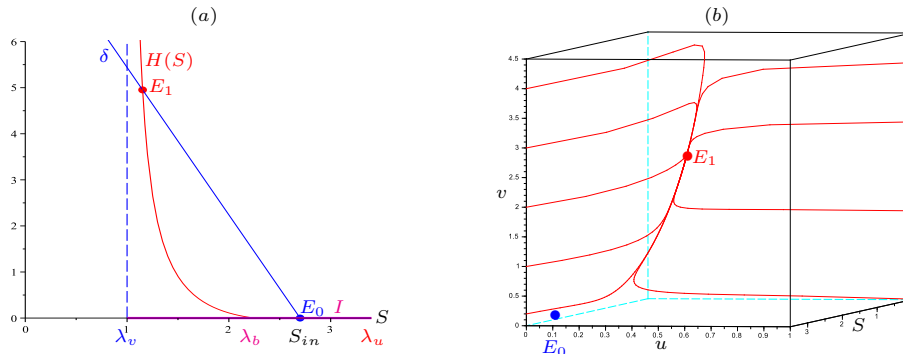


FIG. 16. The case  $\lambda_v = 1 < \lambda_b < S_{in} = 2.7 < \lambda_u = 3.4$ : a unique positive steady state  $E_1$  and global convergence to  $E_1$ .

386 separated by the stable manifold of saddle point  $E_2$ . As it was proved in [Proposition 2.7](#), the steady state  
 387  $E_1$  promotes simultaneously two biomass  $u$  and  $v$ . [Figure 18](#) illustrates the case  $\lambda_v < S_{in} < \lambda_u$  with no  
 388 positive steady state. The numerical simulations show the global convergence toward the washout steady  
 389 state  $E_0$ .

390 **5. Conclusion.** In this work, we have analyzed mathematically and through numerical simulations  
 391 a model of the chemostat with three nonlinear differential equations where one species is present in two  
 392 forms, isolated and attached with the presence of a single growth-limiting resource. The new feature was  
 393 that maintenance terms are added to depletion or removal rates in order to give a complete analysis of  
 394 flocculation model [\(1.4\)](#).

395 To our knowledge, our study is the first attempt to bring out the common effects of the flocculation  
 396 phenomenon and mortality in the coexistence around a stable limit cycle. Depending on the two control  
 397 parameters  $S_{in}$  and  $D$ , the flocculation model may exhibit sustained oscillations and the occurrence of  
 398 stable limit cycles via supercritical Hopf bifurcations.

399 More precisely, when  $D_v < D_u$ , we show that the system may exhibit bi-stability with multiplicity of  
 400 coexistence steady states that can bifurcate through saddle-node bifurcations or transcritical bifurcations.  
 401 Whereas, the bi-stability could occur in the classical chemostat model [\(1.1\)](#) only when the growth rate  
 402 is non-monotonic. If, in addition  $D_u \leq D$ , the coexistence of planktonic and attached bacteria may be  
 403 only around a positive steady state.

404 Considering mortality of isolated and aggregated bacteria ( $D < D_v < D_u$ ), we have identified that  
 405 the phase portraits may be very rich. More precisely, the one-parameter bifurcation diagram for model  
 406 [\(1.4\)](#) shows the effect of control parameter  $S_{in}$  on the behavior of the system. For small enough  $S_{in}$ , there  
 407 is exclusion of planktonic and attached species. Increasing  $S_{in}$ , system [\(1.4\)](#) undergoes Hopf bifurcations  
 408 at the positive steady state  $E_1$ . Furthermore, this system may exhibit bi-stability with convergence either  
 409 to a stable limit cycle or to the washout steady state. The disappearance of stable limit cycles can be

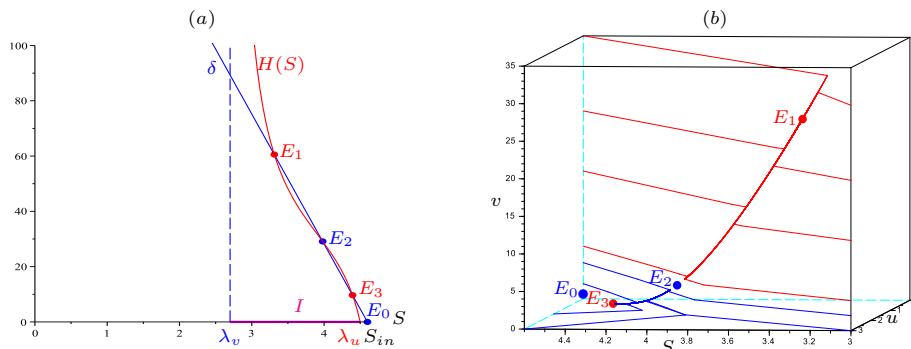


FIG. 17. The case  $\lambda_v = 2.7 < \lambda_u = 4.5 < S_{in} = 4.6$ : existence of three positive steady states and bi-stability.

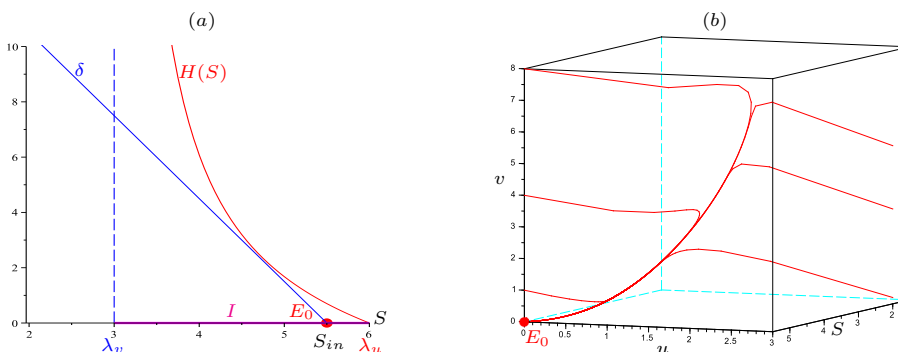


FIG. 18. The case  $\lambda_v = 3 < S_{in} = 5.5 < \lambda_u = 6$ : global convergence toward  $E_0$ .

410 either by supercritical Hopf bifurcations or homoclinic bifurcations. For large enough  $S_{in}$ , there is global  
 411 convergence to the positive steady state or to a stable limit cycle. However, we have shown that the  
 412 mortality of planktonic or attached species (for instance  $D_v < D < D_u$ ) suffices to ensure the coexistence  
 413 around a stable limit cycle.

414 Our findings on the destabilization by of the positive steady state are similar to those in [2, 18]. In  
 415 [18], the steady state of a trophic chain (prey-predator) in a chemostat can be destabilized by mortality  
 416 where stable limit cycles and multiple chaotic attractors are found. The maintenance (or decay) rate  
 417 coefficients considered in a tri-trophic food chain model can cause destabilization of system when the  
 418 operating diagram shows local and global bifurcations of steady states and of limit cycles [2].

419 Our results show that the mortality of the species is necessary for the emergence of stable limit cycles  
 420 in the flocculation model (1.4). This is mainly due to the joined effect of mortality and flocculation.  
 421 However, in the model of flocculation introduced in [10], without mortality ( $D_u = D_v = D$ ), it has been  
 422 shown that the model can have unstable limit cycles with a non-monotonic growth rate of planktonic  
 423 bacteria, see [6]. It is the effect of flocculation and inhibition by the substrate on the growth that was the  
 424 cause of the appearance of unstable limit cycles. Adding a second species to the model, where only the  
 425 most efficient species makes flocs, the model does produce oscillations with emergence of a stable limit  
 426 cycle. Therefore, the properties of the model depend highly on the flocculation phenomenon through  
 427 the attachment and detachment velocities  $A(\cdot)$  and  $B(\cdot)$  respectively in (1.3) and should be carefully  
 428 discussed with the biologists.

429 Thereby, the flocculation models are sensitive to mortality of species which is neglected in the liter-  
 430 ature. The behavior of the system is richer with coexistence, bi-stability, multiplicity of positive steady  
 431 states, and emergence of stable limit cycles. This last feature cannot occur in the flocculation model  
 432 without mortality what confirms the output sensitivity and the importance of mortality in biological  
 433 systems. All these bifurcations enrich notably the dynamic behavior of the analyzed flocculation model  
 434 (1.4).

435 **Appendix A. Proofs.**436 **A.1. First proofs.** In this Appendix, we give the proofs of the results given in [section 2](#).**Proof of Proposition 2.3.** Since

$$S = 0 \quad \Rightarrow \quad \dot{S} = DS_{in} > 0 ,$$

then no trajectory can leave the positive octant  $\mathbb{R}_+^3$  by crossing the boundary face  $S = 0$ . In addition, whenever  $u = 0$  with  $v > 0$ , then  $\dot{u} = bv > 0$ . Similarly, whenever  $v = 0$  with  $u > 0$ , then  $\dot{v} = au^2 > 0$ . Hence, the vector field points inside

$$\Theta = \{(S, u, v) \in \mathbb{R}^3 : S > 0, u > 0, v > 0\}$$

along the whole boundary of  $\Theta$  without the horizontal semi-axis

$$\Gamma = \{S \geq 0, u = v = 0\} ,$$

which is invariant under the system (1.4) because the function

$$t \rightarrow (S(t), u(t), v(t)) = (S_{in} + (S(0) - S_{in})e^{-Dt}, 0, 0)$$

437 is a solution of (1.4). By uniqueness of solutions,  $\Gamma$  cannot be reached in finite time by trajectories for  
438 which  $u > 0$  or  $v > 0$ . Therefore, the solutions remain non-negative.

Let  $z = S + u + v$ . The sum of the three equations of (1.4) yields

$$\dot{z}(t) = DS_{in} - DS(t) - D_u u(t) - D_v v(t) \leq D_{\min} \left( \frac{D}{D_{\min}} S_{in} - z(t) \right) .$$

439 Using Gronwall's Lemma, we obtain

$$440 \quad (\text{A.1}) \quad z(t) \leq \frac{D}{D_{\min}} S_{in} + \left( z(0) - \frac{D}{D_{\min}} S_{in} \right) e^{-D_{\min} t} \quad \text{for all } t \geq 0 .$$

We deduce that

$$z(t) \leq \max \left( z(0), \frac{D}{D_{\min}} S_{in} \right) \quad \text{for all } t \geq 0 .$$

441 Therefore, the solutions of (1.4) are positively bounded and are defined for all  $t \geq 0$ . From (A.1), it can  
442 be deduced that the set  $\Omega$  is positively invariant and is a global attractor for (1.4).  $\square$

443 **Proof of Proposition 2.7.** A straightforward calculation shows that

$$444 \quad (\text{A.2}) \quad H(S) = \frac{\varphi(S)(\psi(S) - b)[D_u \psi(S) - D_v \varphi(S)]}{a[\psi(S) - \varphi(S)]\psi(S)} .$$

From (2.6) and (A.2), it follows that

$$\frac{\varphi(S^*)(\psi(S^*) - b)}{a[\psi(S^*) - \varphi(S^*)]} = \frac{D(S_{in} - S^*)\psi(S^*)}{D_u \psi(S^*) - D_v \varphi(S^*)} .$$

445 Therefore, the expressions (2.9) and (2.10) can be rewritten also as follows:

$$446 \quad (\text{A.3}) \quad u^* = U_1(S^*) \quad \text{with} \quad U_1(S) := \frac{D(S_{in} - S)\psi(S)}{D_u \psi(S) - D_v \varphi(S)}$$

447 and

$$448 \quad (\text{A.4}) \quad v^* = V_1(S^*) \quad \text{with} \quad V_1(S) = \frac{D(S_{in} - S)\varphi(S)}{D_v \varphi(S) - D_u \psi(S)} .$$

449 We show that

- 450 1. If  $\lambda_u < \lambda_v$ , then  $U_1(\cdot)$  is strictly decreasing on  $I \cap [0, S_{in}]$  and  $V(\cdot)$  is strictly increasing on  $I$ .  
 451 2. If  $\lambda_v < \lambda_u$ , then  $U$  and  $V$  are strictly decreasing on  $I$  and  $V_1$  is strictly decreasing  $I \cap [0, S_{in}]$ .  
 From (2.9) and (A.3), a simple calculation yields that

$$U'_1(S) = D \frac{-\psi(D_u\psi - D_v\varphi) - g'D_v\varphi(S_{in} - S) + f'D_v\psi(S_{in} - S)}{(D_u\psi - D_v\varphi)^2}, \quad U'(S) = \frac{f'\psi(\psi - b) + g'\varphi(b - \varphi)}{a(\psi - \varphi)^2}.$$

Therefore, if  $\lambda_u < \lambda_v$ , then  $U'_1(S)$  is negative on  $I \cap [0, S_{in}]$  and if  $\lambda_v < \lambda_u$ , then  $U'(S)$  is negative on  $I$ . From (2.10) and (A.4), a direct calculation shows that

$$V'_1(S) = D \frac{-\varphi(D_v\varphi - D_u\psi) - f'D_u\psi(S_{in} - S) + g'D_u\varphi(S_{in} - S)}{(D_v\varphi - D_u\psi)^2},$$

$$V'(S) = \frac{-f'[\varphi\psi(\psi - b)](2\psi - \varphi) + g'\varphi^2(\psi - b)(2\psi - \varphi)}{a(\psi - \varphi)^2\psi^2}.$$

If  $\lambda_u < \lambda_v$ , then  $V'(S)$  is positive on  $I$  and if  $\lambda_v < \lambda_u$ , then  $V'_1(S)$  is negative on  $I \cap [0, S_{in}]$  and  $V'(S)$  is negative on  $I$ . Let  $S^* < S^{**}$ . Therefore, if  $\lambda_u < \lambda_v$ , then

$$u^* = U_1(S^*) > u^{**} = U_1(S^{**}) \quad \text{and} \quad v^* = V(S^*) < v^{**} = V(S^{**}).$$

Furthermore, if  $\lambda_v < \lambda_u$  then

$$u^* = U(S^*) > u^{**} = U(S^{**}) \quad \text{and} \quad v^* = V_1(S^*) > v^{**} = V_1(S^{**}).$$

452 This completes the proof. □

453 **A.2. The sign of  $c_1$ .** In this section, we consider the sign of the coefficient  $c_1$ .

**Proof of Lemma 3.2.** From the second equation of (2.1), we have

$$\varphi(S^*)u^* - a(u^* + v^*)u^* + bv^* = \varphi(S^*)u^* - a(2u^* + v^*)u^* + a(u^*)^2 + bv^* = -m_{22}u^* + a(u^*)^2 + bv^* = 0.$$

454 Hence

$$455 \quad m_{22} = au^* + b\frac{v^*}{u^*} > 0.$$

From the third equation of (2.1), we have

$$\psi(S^*)v^* + a(u^* + v^*)u^* - bv^* = -m_{33}v^* + a(u^*)^2 = 0.$$

and therefore,

$$m_{33} = a\frac{(u^*)^2}{v^*} > 0.$$

456 Thus, all  $m_{ij}$  are positive for all  $i, j = 1, \dots, 3$  with  $(i, j) \neq (2, 3)$ . Since  $m_{ii} > 0, i = 1, \dots, 3$ , then  
 457  $c_1 = \sum_{i=1}^3 m_{ii} > 0$ . □

458

459 **A.3. The sign of  $c_3$ .** We study the sign of  $c_3$  in a more general context. Consider the following  
 460 system of differential equations

$$461 \quad (\text{A.5}) \quad \begin{cases} \dot{x}_0 &= f_0(x_0, x_1, x_2) \\ \dot{x}_1 &= f_1(x_0, x_1, x_2) \\ \dot{x}_2 &= f_2(x_0, x_1, x_2). \end{cases}$$

462 Let  $x^* = (x_0^*, x_1^*, x_2^*)$  be a steady state, and let

$$463 \quad J = \begin{bmatrix} a_{00} & a_{01} & a_{02} \\ a_{10} & a_{11} & a_{12} \\ a_{20} & a_{21} & a_{22} \end{bmatrix}$$

464 where

$$465 \quad a_{ij} = \frac{\partial f_i}{\partial x_j}(x^*), \quad i = 0, 1, 2, \quad j = 0, 1, 2$$

466 be the Jacobian matrix of (A.5) at  $x^*$ . The steady state  $x^* = (x_0^*, x_1^*, x_2^*)$  is a solution of the set of  
467 equations

$$468 \quad \begin{cases} 0 = f_0(x_0, x_1, x_2) \\ 0 = f_1(x_0, x_1, x_2) \\ 0 = f_2(x_0, x_1, x_2). \end{cases}$$

469 We solve this set of equations in the following manner:

470 1. We first solve the second and third equations  $f_1(x_0, x_1, x_2) = 0$  and  $f_2(x_0, x_1, x_2) = 0$  which are  
471 assumed to define  $x_1$  and  $x_2$  as functions of  $x_0$ , that is to say, there exists  $x_0 \mapsto (X_1(x_0), X_2(x_0))$   
472 such that

$$473 \quad (\text{A.6}) \quad f_1(x_0, X_1(x_0), X_2(x_0)) = 0 \quad \text{and} \quad f_2(x_0, X_1(x_0), X_2(x_0)) = 0.$$

474 2. Then, we replace  $x_1$  by  $X_1(x_0)$  and  $x_2$  by  $X_2(x_0)$  in the first equation to obtain

$$475 \quad (\text{A.7}) \quad h(x_0) = 0, \quad \text{where} \quad h(x_0) = f_0(x_0, X_1(x_0), X_2(x_0))$$

476 which is assumed to have a solution  $x_0^*$ .

477 3. Therefore,  $x_1^* = X_1(x_0^*)$  and  $x_2^* = X_2(x_0^*)$  define the steady state  $x^* = (x_0^*, x_1^*, x_2^*)$ .

*Lemma A.1.* Assume that  $\Delta := a_{11}a_{22} - a_{12}a_{21} \neq 0$ , then we have the following formula

$$\det(J) = h'(x_0^*)\Delta.$$

478 *Proof.* Deriving (A.6) with respect to  $x_0$  gives the following formulas

$$479 \quad (\text{A.8}) \quad \begin{cases} \frac{\partial f_1}{\partial x_0} + \frac{\partial f_1}{\partial x_1} X_1'(x_0) + \frac{\partial f_1}{\partial x_2} X_2'(x_0) = 0 \\ \frac{\partial f_2}{\partial x_0} + \frac{\partial f_2}{\partial x_1} X_1'(x_0) + \frac{\partial f_2}{\partial x_2} X_2'(x_0) = 0 \end{cases}$$

where the partial derivatives of  $f_1$  and  $f_2$  are evaluated in  $(x_0, X_1(x_0), X_2(x_0))$ . For  $x_0 = x_0^*$ , system (A.8) becomes

$$\begin{cases} a_{10} + a_{11}X_1'(x_0^*) + a_{12}X_2'(x_0^*) = 0 \\ a_{20} + a_{21}X_1'(x_0^*) + a_{22}X_2'(x_0^*) = 0. \end{cases}$$

Using  $\Delta \neq 0$ , we have

$$X_1'(x_0^*) = -\frac{a_{10}a_{22} - a_{20}a_{12}}{\Delta}, \quad X_2'(x_0^*) = -\frac{a_{20}a_{11} - a_{10}a_{21}}{\Delta}.$$

The development of the determinant of  $J$  with respect to the first line gives

$$\det(J) = a_{00}\Delta - a_{01}(a_{10}a_{22} - a_{20}a_{12}) + a_{02}(a_{10}a_{21} - a_{20}a_{11}).$$

Thus,

$$\det(J) = \Delta (a_{00} + a_{01}X_1'(x_0^*) + a_{02}X_2'(x_0^*)).$$

By using expression (A.7) of  $h(x_0)$ , it follows that

$$h'(x_0) = \frac{\partial f_0}{\partial x_0} + \frac{\partial f_0}{\partial x_1} X_1'(x_0) + \frac{\partial f_0}{\partial x_2} X_2'(x_0).$$

480 Hence,  $h'(x_0^*) = a_{00} + a_{01}X_1'(x_0^*) + a_{02}X_2'(x_0^*)$ . Therefore,  $\det(J) = \Delta h'(x_0^*)$ . □

481 **Proof of Proposition 3.3.** In the particular case of system (1.4), we have

$$482 \quad \begin{cases} f_0(x_0, x_1, x_2) &= D(S_{in} - x_0) - f(x_0)x_1 - g(x_0)x_2 \\ f_1(x_0, x_1, x_2) &= [f(x_0) - D_u]x_1 - a(x_1 + x_2)x_1 + bx_2 \\ f_2(x_0, x_1, x_2) &= [g(x_0) - D_v]x_2 + a(x_1 + x_2)x_1 - bx_2. \end{cases}$$

Since,

$$h(x_0) = D(S_{in} - x_0) - H(x_0), \quad \text{where } H(x_0) = f(x_0)X_1(x_0) + g(x_0)X_2(x_0).$$

it follows that

$$h'(x_0) = -D - H'(x_0).$$

483 Substituting  $x_1^*$  and  $x_2^*$  by their expressions  $U(S^*)$  and  $V(S^*)$  given by (2.9) and (2.10), respectively, in  
484 the expression of  $\Delta$ , a straightforward calculation shows that

$$485 \quad (\text{A.9}) \quad \Delta = -\varphi(x_0^*)(\psi(x_0^*) - b).$$

We conclude from Lemma A.1 that,

$$c_3 = -\det(J) = -\varphi(x_0^*)(\psi(x_0^*) - b)(D + H'(x_0^*)).$$

486 □

**A.4. The sign of  $c_4$ .** In this Section we consider the sign of the coefficient  $c_4$ .

488 **Proof of Proposition 3.4.** In the case 1, one has  $D_u \leq D_v$ . From Lemma Lemma 2.5, it follows that  
489  $\lambda_u < \lambda_v$ . In the case 2, one has  $D_v < D_u$ . From Lemma Lemma 2.5, two cases must be distinguished:  
490 either  $\lambda_u < \lambda_v$  or  $\lambda_u > \lambda_v$ . Straightforward calculations show that:

$$491 \quad (\text{A.10}) \quad c_4 = D_u D f' u^* + D g' a u^* v^* + f' \frac{\varphi(\psi - b)^2}{a(\psi - \varphi)^2 \psi} F + g' \frac{\varphi^2(\psi - b)}{a[(\psi - \varphi)\psi]^2} G + P_1$$

492 where

$$493 \quad F = 2(D - D_v)\varphi\psi + (D_v - D)\varphi^2 + (D_u - D)\psi^2 + D\varphi\psi,$$

494

$$495 \quad G = (D - D_v)b\varphi(2\psi - \varphi) + D\psi^3 + (D_u - D)b\psi^2 - D_u\varphi\psi^2 + (D_v - D)\psi^2\varphi,$$

496

$$497 \quad P_1 = D^2(m_{22}m_{33}) + D(f'u^* + g'v^*)m_{33} + (m_{22}m_{33})c_2.$$

498 From (3.3),  $c_2$  can be written as follows:

$$499 \quad (\text{A.11}) \quad c_2 = m_{12}m_{21} + m_{13}m_{31} + m_{11}(m_{22} + m_{33}) + m_{22}m_{33} - m_{32}a_{23}.$$

500 Since  $m_{22}m_{33} - m_{32}a_{23} = \Delta$ , it follows from its expression (A.9) that:

$$501 \quad (\text{A.12}) \quad m_{22}m_{33} - m_{32}a_{23} = \Delta = -\varphi(S^*)[\psi(S^*) - b].$$

502 Let  $\lambda_u < \lambda_v$ . Thus,  $\Delta$  is positive and so  $c_2 > 0$ . Consequently,  $P_1$  is positive. In the case 1 ( $D_u \leq D_v \leq D$ )  
 503 and the case 2 ( $D_v < D_u \leq D$ ), it is easy to check  $F < 0$  and  $G < 0$  where  $\psi < 0 < \varphi$  on  $] \lambda_u, \lambda_v [$ . Thus,  
 504 one can conclude that  $c_4 > 0$  in the first and the second cases when  $\lambda_u < \lambda_v$ .

505 Let  $\lambda_u > \lambda_v$ . Straightforward calculations show that:

$$c_4 = A + B + P_2$$

506 where

$$A = Dm_{12}m_{21} + m_{11}^2m_{22} - m_{21}m_{32}m_{13}, \quad B = Dm_{13}m_{31} + m_{11}^2m_{33} - m_{31}a_{23}m_{12},$$

$$P_2 = (f'u^* + g'v^*)m_{12}m_{21} + (f'u^* + g'v^*)m_{13}m_{31} + m_{22}(c_2 - m_{13}m_{31}) + m_{33}(c_2 - m_{12}m_{21}).$$

From (A.11) and (A.12), one has

$$c_2 - m_{13}m_{31} = m_{12}m_{21} + m_{11}(m_{22} + m_{33}) + \varphi(b - \psi) > 0,$$

and

$$c_2 - m_{12}m_{21} = m_{13}m_{31} + m_{11}(m_{22} + m_{33}) + \varphi(b - \psi) > 0.$$

Thus,  $P_2 > 0$ . On the one hand, we can write  $m_{11}^2 = Df'u^* + P_3$  with  $P_3 > 0$  since all the terms of  $m_{11}$  are positive. Thus, from expression (3.2), one has

$$m_{11}^2m_{22} - m_{21}m_{32}m_{13} = Df'u^*[a(2u^* + v^*) - \varphi] - gf'u^*a(2u^* + v^*) + P_3m_{22}.$$

Then,

$$A = (D - g)f'u^*a(2u^* + v^*) + D_uDf'u^* + P_3m_{22}.$$

In the case 2, our Hypothesis 2.2 implies that  $g(S^*) < g(\lambda_u) < f(\lambda_u) = D_u \leq D$  for all  $S^* \in ] \lambda_v, \lambda_u [$ . Therefore,  $A > 0$ . On the other hand, we can write  $m_{11}^2 = Dg'v^* + P_4$  with  $P_4 > 0$ . From expression (3.2) of  $a_{23}$  and  $m_{33}$ , one has  $a_{23} = m_{33} + \psi$ . Therefore,

$$m_{11}^2m_{33} - m_{31}a_{23}m_{12} = (D - f)g'v^*m_{33} - fg'v^*\psi + P_4m_{33}.$$

511 Since  $f(S^*) < f(\lambda_u) = D_u \leq D$  for all  $S^* \in ] \lambda_v, \lambda_u [$ , then

$$B = (D - f)g'v^*m_{33} + (D - f)gg'v^* + fg'v^*D_v + P_4m_{33} > 0.$$

513 Thus, in the second case when  $\lambda_v < \lambda_u$ , we can conclude that  $c_4 > 0$  for all  $S^* \in ] \lambda_v, \lambda_u [$ . □

514 **Appendix B. Parameters used in numerical simulations.** All the values of the parameters values used in numerical simulations are provided in the following Table.

TABLE 1  
Parameter values used for (1.4) when the growth rates  $f$  and  $g$  are given by (4.1).

Parameter	$m_1$ ( $h^{-1}$ )	$k_1$ ( $g/l$ )	$m_2$ ( $h^{-1}$ )	$k_2$ ( $g/l$ )	$a$ ( $l/h/g$ )	$b$ ( $h^{-1}$ )	$D$ ( $h^{-1}$ )	$D_u$ ( $h^{-1}$ )	$D_v$ ( $h^{-1}$ )
Figures 4 and 11	5	2	5	3	4	2	0.1	3.35	1.1
Figure 12									0.09
Figure 13	4.5	1	3	2.7	2	3	3.5	3	2
Figure 14	60	0.5	0.6	20	0.01	0.01	50	50	0.2
Figures 15 and 16	4.5	1.7	4	1.5	2	0.8	3.2	3	1.6
Figure 17	20	1.5	2	2.7	1.2	3	47	15	1
Figure 18	4	2	3	1.5	2	3	3	3	2

515

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