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INTERSPECIFIC DENSITY-DEPENDENT MODEL OF PREDATOR-PREY RELATIONSHIP IN THE CHEMOSTAT

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Abstract. The objective of this study is to analyze a model of competition for one resource in the chemostat with general inter-specific density-dependent growth rates, taking into account the predator-prey relationship. This relationship is characterized by the fact that the prey species promotes the growth of the predator species which in turn inhibits the growth of the first species. The model is a three-dimensional system of ordinary differential equations. With the same dilution rates, the model can be reduced to a planar system where the two models have the same local and even global behavior. The existence and stability conditions of all steady states of the reduced model in the plane are determined according to the operating parameters. Using the nullcline method, we present a geometric characterization of the existence and stability of all equilibria showing the multiplicity of coexistence steady states. The bifurcation diagrams illustrate that the steady states can appear or disappear only through saddle-node or transcritical bifurcations. Moreover, the operating diagrams describe the asymptotic behavior of this system by varying the control parameters and show the effect of the inhibition of predation on the emergence of the bistability region and the reduction until the disappearance of the coexistence region by increasing this inhibition parameter.

Keywords: Bifurcation; chemostat; coexistence; predator-prey relationship; operating diagram.

1. Introduction

The culture of microorganisms occurs in a laboratory apparatus called "chemostat", which was invented in 1950. It is often used in various scientific fields such as ecology, biology, genetics, etc. It is also used as a model of the wastewater treatment

process. We recall the classical chemostat model when two species x_1 and x_2 are in competition for a single substrate S:

$$\begin{cases} \dot{S} = D(S_{in} - S) - \frac{1}{\gamma_1} f_1(S) x_1 - \frac{1}{\gamma_2} f_2(S) x_2, \\ \dot{x}_1 = (f_1(S) - D) x_1, \\ \dot{x}_2 = (f_2(S) - D) x_2, \end{cases}$$
(1.1)

where S(t) is the concentration of the substrate at time t; $x_1(t)$ and $x_2(t)$ the concentrations of the species at time t; D and S_{in} are, respectively, the dilution rate and the concentration of the substrate in the feed device; $f_1(S)$ and $f_2(S)$ are the growth functions and γ_1 , γ_2 the yield constants, which can be easily normalized to 1, using the change of variable $x_i/\gamma_i \to x_i$, i=1,2. Since at steady state, we cannot have, in general, $f_1(S) = f_2(S) = D$, the model (1.1) predicts that at most one species can survive the competition, the one with the lowest break-even concentration. This classical result is called the *Competitive Exclusion Principle* (CEP) and which has been corroborated by the experiences of Hansen and Hubbell [15]. But, the CEP contradicts the biodiversity that is observed in microbial ecosystems as well as in waste-water treatment processes and bioreactors [23, 24]. Thus, the classical chemostat model is unable to reproduce reality even qualitatively and new hypotheses should be considered in order to reconcile the theory and the experimental results.

Several mechanisms of coexistence in the chemostat were considered in the literature, such as the intra- and interspecific competition between the species [1, 3, 5, 13, 27], the flocculation of the species [9, 11, 12, 14], and the density-dependence of the growth functions [10, 21]. Mathematical study of several chemostat-like models can be found in the monograph [25], see also [16].

On the other hand, some studies have shown that species can coexist considering predator-prey interactions in the chemostat, [2, 20, 22]. For instance, in [2, 20], a predator-prey model in the chemostat has been analyzed with a Holling's type-II functional responses and distinct removal rates, where the model presents a rich set of behaviors with coexistence, transcritical and Hopf bifurcations with occurrence of stable limit cycles. Li and Kuang [20] show that the behavior of the system can be affected according to the death rate of species where the system can present oscillatory solutions. In [22], authors have considered the case of more complex food webs where two preys consume a single nutrient and the predator consumes only the preys. With the general monotone response functions and the same dilution rates, it was shown that the coexistence steady state is stable as long as it exists.

In this context, we will consider an interspecific density-dependent model of two species competing for a single nutrient in the chemostat where the removal rates of the substrate and the biomass are equal. This model introduced by El Hajji et al. [7] is written as follows:

$$\begin{cases}
\dot{S} = D(S_{in} - S) - f_1(S, x_2)x_1 - f_2(S, x_1)x_2, \\
\dot{x}_1 = (f_1(S, x_2) - D)x_1, \\
\dot{x}_2 = (f_2(S, x_1) - D)x_2,
\end{cases}$$
(1.2)

where $x_1(t)$ and $x_2(t)$ are, respectively, the concentrations of prey and predator at time t. We assume that f_1 depends only on S and x_2 , and f_2 depends only on S and x_1 , and are increasing in the variable S. To demonstrate how interspecific interference can explain the coexistence of competing species in chemostat, El Hajji [6], considered three types of interspecific interactions: inhibition, mutualism and food web (or predator-prey relationship). The inhibition is characterized by the fact that each species inhibits the growth of the other species. The mutualism is characterized by the fact that each species promotes the growth of the other species. The predator-prey relationship is characterized by the fact that one species (the prey) promotes the growth of the other species (the predator) which in turn inhibits the growth of the prey species.

El Hajji and Rapaport [8] have considered the first type where f_1 is decreasing in x_2 and f_2 is decreasing in x_1 . In [6, 8], it was proved that the coexistence of two species is impossible which confirms the CEP. Fekih-Salem et al. [10] have provided an extension of the results in [8] to general intra- and interspecific density-dependent growth rates f_i which depends on both species x_1 and x_2 , not only on x_j where $j \neq i$, and distinct removal rates.

The second type is the obligate mutualistic relationship where the function f_i is increasing in the variable x_i . Using general monotonic functional responses, the model exhibits the coexistence where the positive steady state is not necessarily unique [7].

Here, we will give a particular attention to the third type of interaction which describes the predator-prey relationship where the function f_1 is decreasing in the variable x_2 while the function f_2 is increasing in the variable x_1 . In this case, El Hajji [6] has shown that system (1.2) may exhibit the coexistence and the bistability with a multiplicity of positive steady states.

Our main objective in this work is to give a quite comprehensive analysis of model (1.2) in the case of the predator-prey relationship. The existence and stability conditions of all steady states are provided according to the control parameters S_{in} and D. Using the nullcline method, we present a geometric characterization that describes all steady states of model and determines the nature of bifurcation and the emergence of coexistence steady states. Varying the operating parameter S_{in} , the bifurcation diagrams show all steady states that can appear or disappear only through saddle-node or transcritical bifurcations. All these results have not been done in [6]. Last but not least, we analyze the operating diagram to determine the behavior of system with respect to the parameters S_{in} and D, and we study the effect of the inhibition of predation on the behavior of system in this operating plane (S_{in}, D) . These questions were not considered in [6].

This paper is organized as follows. In the next section, we first introduce the general assumptions on the growth functions and we provide a preliminary result on positivity and boundedness of solutions. Then, we define the reduced model in the plane from the three-dimensional system (1.2). In Section 3, we analyze the reduced model by determining the conditions of existence and stability of steady states Then, we give the result of global stability of the three-dimensional system (1.2). In Section 4, the operating diagrams describe the existence and the stability of each steady state according to control parameters D and S_{in} . Considering specific growth rates, numerical simulations are presented in Section 5. The conclusion is given in the last Section 6. All proofs of propositions and lemmas are reported in Appendix A. With specific growth rates satisfying the general assumptions, the number of positive extrema of some functions is given in Appendix B. All the parameter values used in simulations are provided in Appendix C.

2. Assumptions and reduced model

In what follows, we consider model (1.2). For $i = 1, 2, j = 1, 2, i \neq j$, we first make the following general assumptions on the growth rates f_i .

- (H0) $f_i: \mathbb{R}^2_+ \longrightarrow \mathbb{R}_+$ is continuously differentiable.
- (H1) $f_i(0, x_i) = 0$, for all $x_i \ge 0$.

(H2)
$$\frac{\partial f_i}{\partial S}(S, x_j) > 0$$
, for all $S \ge 0$, $x_1 > 0$ and $x_2 \ge 0$.

$$(\mathrm{H3}) \ \frac{\partial f_1}{\partial x_2}(S,x_2)<0 \ \mathrm{and} \ \frac{\partial f_2}{\partial x_1}(S,x_1)>0, \ \mathrm{for \ all} \ S>0, \ x_1\geq 0 \ \mathrm{and} \ x_2\geq 0.$$

(H4)
$$f_2(S,0) = 0$$
, for all $S > 0$.

Assumption (H1) means that the substrate is necessary for the growth of the two species. Assumption (H2) means that the growth rate of each species increases with the concentration of the substrate. Assumption (H3) means that the growth of the first species x_1 is inhibited by the second species x_2 , while the growth of second species x_2 increases with the presence of first species x_1 . Assumption (H4) means that the prey species x_1 is necessary for the growth of the predator species x_2 . These assumptions are satisfied by the following growth rates:

$$f_1(S, x_2) = \frac{m_1 S}{K_1 + S} \frac{1}{1 + \frac{x_2}{K_1}}, \quad f_2(S, x_1) = \frac{m_2 S}{K_2 + S} \frac{x_1}{L_2 + x_1},$$
 (2.1)

where m_i , K_i , i = 1, 2, and L_2 denote the maximum growth rates and the Michaelis-Menten constants; K_i represents the inhibition factor due to x_2 for the growth of the species x_1 . In order to show that our model (1.2) preserves the biological meaning, we will show the following property.

Proposition 2.1. For any non-negative initial condition, the solutions of system

(1.2) remain non-negative and positively bounded. In addition, the set

$$\Omega = \left\{ (S, x_1, x_2) \in \mathbb{R}^3_+ : S + x_1 + x_2 = S_{in} \right\},\,$$

is positively invariant and is a global attractor for the dynamics (1.2).

In what follows, it is convenient to use the abbreviation LES for Locally Exponentially Stable steady state and GAS for Globally Asymptotically Stable steady state. In the following, we prove that the three-dimensional system (1.2) can be reduced to a two-dimensional system. Let $z = S + x_1 + x_2$ be the total mass density. Writing in the variables (z, x_1, x_2) , system (1.2) becomes

$$\begin{cases}
\dot{z} = D(S_{in} - z), \\
\dot{x}_1 = (f_1(z - x_1 - x_2, x_2) - D)x_1, \\
\dot{x}_2 = (f_2(z - x_1 - x_2, x_1) - D)x_2.
\end{cases}$$
(2.2)

Let $(z(t), x_1(t), x_2(t))$ be a solution of (2.2). From the first equation of (2.2), we deduce that $z(t) = S_{in} + (z(0) - S_{in})e^{-Dt}$. Thus, system (2.2) is equivalent to the following asymptotically autonomous system:

$$\begin{cases} \dot{x}_1 = \left(f_1 \left(S_{in} + (z(0) - S_{in}) e^{-Dt} - x_1 - x_2, x_2 \right) - D \right) x_1, \\ \dot{x}_2 = \left(f_2 \left(S_{in} + (z(0) - S_{in}) e^{-Dt} - x_1 - x_2, x_1 \right) - D \right) x_2. \end{cases}$$
(2.3)

Then, system (2.3) converges toward the following autonomous system:

$$\begin{cases} \dot{x}_1 = (f_1(S_{in} - x_1 - x_2, x_2) - D)x_1, \\ \dot{x}_2 = (f_2(S_{in} - x_1 - x_2, x_1) - D)x_2. \end{cases}$$
(2.4)

This is called the reduced model since it is simply the restriction of (2.3) to the invariant plane defined by $z(t) = S_{in}$, for all $t \ge 0$. Using the Thieme result's [26], one can prove that the asymptotic behavior of three-dimensional system (1.2) can be deduced from the asymptotic behavior of two-dimensional system (2.4).

In the following, we focus on the study of the reduced system (2.4). This system is defined on the set

$$\mathcal{M} := \left\{ (x_1, x_2) \in \mathbb{R}^2_+ : x_1 + x_2 \le S_{in} \right\},\,$$

which is positively invariant for system (2.4). Indeed, for i = 1, 2, if $x_i = 0$ then $\dot{x}_i = 0$. As a result, the axis $x_i = 0$ is invariant under system (2.4) because the function

$$t \longmapsto (0, x_2(t)), \quad (resp.\ t \longmapsto (x_1(t), 0)),$$

is a solution of (2.4). By uniqueness of solutions, the axis $x_i = 0$ cannot be reached in finite time by trajectories for $x_i(0) > 0$. Furthermore, we have

$$(x_1 + x_2)(t_1) = S_{in}$$
, for some $t_1 \ge 0 \implies \dot{x}_i(t_1) = -Dx_i(t_1) \le 0$.

3. Analysis of the reduced and the three-dimensional models

The steady states of (2.4) are given by the solutions of the following system:

$$\begin{cases}
0 = (f_1(S_{in} - x_1 - x_2, x_2) - D)x_1, \\
0 = (f_2(S_{in} - x_1 - x_2, x_1) - D)x_2.
\end{cases}$$
(3.1)

From (H4), we deduce that system (2.4) cannot has a steady state where the first population is extinct while the second species survives. Otherwise, if $x_1 = 0$ one has $x_2 = 0$, then the steady state $E_0 = (0, 0)$, called the washout, always exists.

From (H3), when equation $f_1(S,0) = D$ has solution, it is unique and we define the usual break-even concentration

$$\lambda := f_1^{-1}(D, 0).$$

When equation $f_1(S,0) = D$ has no solution, we put $\lambda = \infty$. The following result determines the existence of the steady state corresponding to the extinction of the second population x_2 :

Proposition 3.1. Assume that assumptions (H0)-(H4) hold. System (2.4) has the steady state $E_1 = (\tilde{x}_1, 0)$ where $\tilde{x}_1 = S_{in} - \lambda$. It exists if, and only if,

$$S_{in} > \lambda.$$
 (3.2)

In the following, we determine the existence condition of the positive steady state $E^* = (x_1^*, x_2^*)$ of system (2.4), where both populations survive. The components $x_1 = x_1^*$ and $x_2 = x_2^*$ of E^* must be the solutions of (3.1) with $x_1 > 0$ and $x_2 > 0$. Therefore, x_1^* and x_2^* are the solutions of the set of the following equations

$$\begin{cases}
f_1(S_{in} - x_1 - x_2, x_2) = D, \\
f_2(S_{in} - x_1 - x_2, x_1) = D.
\end{cases}$$
(3.3)

That is to say, (3.3) has a solution (x_1, x_2) in

$$\mathcal{M} := \{(x_1, x_2) \in \mathbb{R}^2_+ : x_1 + x_2 < S_{in} \}.$$

To solve (3.3) in \mathcal{M} , we state the following results:

Lemma 3.2. Assume that (3.2) holds. The equation $f_1(S_{in} - x_1 - x_2, x_2) = D$ defines a smooth decreasing function

$$F_1: [0, \tilde{x}_1] \longrightarrow [0, \tilde{x}_2]$$

$$x_1 \longmapsto F_1(x_1) = x_2,$$

such that $F_1(\tilde{x}_1) = 0$, $F_1(0) = \tilde{x}_2$ and $-1 < F_1'(x_1) < 0$ for all $x_1 \in [0, \tilde{x}_1]$, where \tilde{x}_2 is a solution of the equation $f_1(S_{in} - x_2, x_2) = D$. Furthermore, the graph γ_1 of F_1 lies in \mathcal{M} (see Fig. 1 (b)). More precisely, $(x_1, F_1(x_1)) \in \mathcal{M}$ for all $x_1 \in [0, \tilde{x}_1]$.

To determine the function defined by the equation $f_2(S_{in} - x_1 - x_2, x_1) = D$, we will have need to define the solutions of the equation $f_2(S_{in} - x_1, x_1) = D$.

Lemma 3.3. Assume that assumptions (H0)-(H4) hold. The equation

$$f_2(S_{in} - x_1, x_1) = D (3.4)$$

has a solution in $[0, S_{in}]$ if, and only if,

$$\max_{x_1 \in [0, S_{in}]} f_2(S_{in} - x_1, x_1) \ge D. \tag{3.5}$$

Generically, we have an even number of solutions in $[0, S_{in}]$.

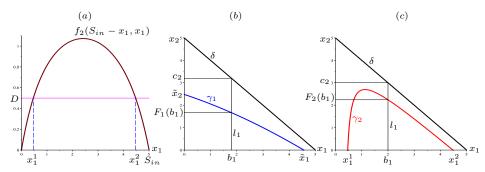


Fig. 1. When the specific growth functions are given by (2.1): (a) number of solutions of equation (3.4), (b) definition of F_1 , (c) definition of F_2 .

For simplicity, we assume that equation (3.4) has at most two solutions x_1^1 and x_1^2 in $[0, S_{in}]$ (see Fig. 1(a)). With the specific growth rates (2.1), this property is satisfied (see Appendix B). The general case where the function $x_1 \mapsto f_2(S_{in} - x_1, x_1)$ is multimodal can be treated similarly, without added difficulty. In this particular case, we obtain the following result:

Lemma 3.4. Assume that (3.2) and (3.5) hold. The equation $f_2(S_{in}-x_1-x_2,x_1) = D$ defines a function

$$F_2: \begin{bmatrix} x_1^1, x_1^2 \end{bmatrix} \longrightarrow \begin{bmatrix} 0, S_{in} \\ x_1 & \longmapsto F_2(x_1) = x_2, \end{bmatrix}$$

such that $F_2\left(x_1^1\right) = F_2\left(x_1^2\right) = 0$ and $-1 < F_2'(x_1)$ for all $x_1 \in \left[x_1^1, x_1^2\right]$, where x_1^1 and x_1^2 are the solutions of (3.4). Furthermore, the graph γ_2 of F_2 lies in $\mathring{\mathcal{M}}$ (see Fig. 1(c)). More precisely, $(x_1, F_2(x_1)) \in \mathring{\mathcal{M}}$ for all $x_1 \in \left[x_1^1, x_1^2\right]$.

Note that the function F_2 has a unique extremum in $\begin{bmatrix} x_1^1, x_1^2 \end{bmatrix}$ with the specific growth functions (2.1) (see Fig. 1(c) and Appendix B). One can see that \tilde{x}_1, x_1^1 and x_1^2 are simply the solutions of the following equations

$$f_1(S_{in} - \tilde{x}_1, 0) = D, \quad f_2(S_{in} - x_1^1, x_1^1) = D, \quad f_2(S_{in} - x_1^2, x_1^2) = D.$$

These quantities represent the coordinates of the intersections of the curves γ_1 and γ_2 with the $x_2 = 0$ axis. Their relative positions play a major role in the behavior of system (2.4). In fact, there exists three cases that must be distinguished:

Case 1:
$$\tilde{x}_1 < x_1^1 < x_1^2$$
, Case 2: $x_1^1 < \tilde{x}_1 < x_1^2$, Case 3: $x_1^1 < x_1^2 < \tilde{x}_1$. (3.6)

Note that Case 1 or Case 3 is equivalent to the condition (see Fig. 1(a))

$$f_2(\lambda, S_{in} - \lambda) < D$$

and Case 2 is equivalent to

$$f_2(\lambda, S_{in} - \lambda) > D.$$

As a consequence of the previous lemmas, we obtain the following result which gives the condition of existence of positive steady states.

Proposition 3.5. A positive steady state $E^* = (x_1^*, x_2^*)$ of (2.4) exists if, and only if, the curves γ_1 and γ_2 have a positive intersection, that is, (x_1^*, x_2^*) is a positive solution of equations

$$x_2 = F_1(x_1)$$
 and $x_2 = F_2(x_1)$. (3.7)

The following proposition provides the number of positive steady states of (2.4).

Proposition 3.6. Assume that (3.2) and (3.5) hold.

- (1) When Case 1 holds, then there is no positive steady state.
- (2) When Case 2 holds, then there exists at least one positive steady state. Generically, the system can have an odd number of positive steady states.
- (3) When Case 3 holds, then generically system (2.4) has no positive steady state or an even number of positive steady states.

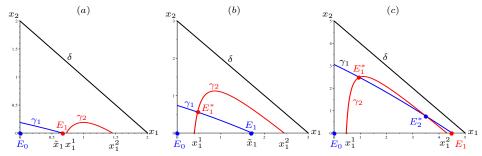


Fig. 2. Number of positive steady states:(a) Case 1: no intersection, (b) Case 2: an odd number of intersections, (c) Case 3: an even number of intersections. In all figures, we have chosen the red color for LES steady state and blue color for unstable steady state.

The following result provides the local stability condition of each steady state of system (2.4).

Proposition 3.7. Assume that (3.2) and (3.5) hold, we have

- (1) $E_0 = (0,0)$ is LES if, and only if, $S_{in} < \lambda$.
- (2) $E_1 = (\tilde{x}_1, 0)$ is LES if, and only if, Case 1 or Case 3 holds.
- (3) $E^* = (x_1^*, x_2^*)$ is LES if, and only if, $F'_1(x_1^*) < F'_2(x_1^*)$.

The next proposition determines the conditions of global asymptotic stability of each steady state of (2.4).

Proposition 3.8.

- (1) If Case 2 holds and (3.7) has a unique solution, then E^* is GAS in \mathcal{M} .
- (2) If Case 1 or Case 3 holds and (3.7) has no solution, then E_1 is GAS in \mathcal{M} .
- (3) E_0 is GAS in \mathcal{M} if, and only if, $S_{in} < \lambda$.

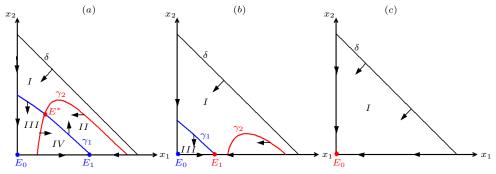


Fig. 3. Global stability of steady states of (2.4):(a) Item 1 of Proposition 3.8, where E^* is GAS, (b) Item 2 of Proposition 3.8, where Case 1 holds and E_1 is GAS, (c) Item 3 of Proposition 3.8, where E_0 is GAS.

In what follows, we will determine the global asymptotic stability of each steady state of three-dimensional system (1.2), which is deduced from that of reduced model (2.4). Notice that to the steady states of (1.2)

$$\mathcal{E}_0 = (S_{in}, 0, 0), \quad \mathcal{E}_1 = (S_{in} - \tilde{x}_1, \tilde{x}_1, 0), \quad \mathcal{E}^* = (S_{in} - x_1^* - x_2^*, x_1^*, x_2^*)$$

correspond the steady states of (2.4), respectively,

$$E_0 = (0,0), \quad E_1 = (\tilde{x}_1,0), \quad E^* = (x_1^*, x_2^*).$$

Using the convergence theorem [25] (or Thieme's result [26]), we deduce that the asymptotic behavior of the solution of three order system (1.2) is the same as the asymptotic behavior of reduced system (2.4). Now, the main result can be stated.

Theorem 3.9.

- (1) When Case 2 holds and (3.7) has a unique solution, then \mathcal{E}^* is GAS in Ω .
- (2) If Case 1 or Case 3 holds and (3.7) has no solution, then \mathcal{E}_1 is GAS in Ω .
- (3) \mathcal{E}_0 is GAS in Ω if, and only if, $S_{in} < \lambda$.

The existence, local and global stability of all steady states of (1.2) are summarized in Table 1.

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Table 1. Conditions of existence and stability of steady states of system (1.2).

Steady state	Existence	Local stability	Global stability
$\overline{\mathcal{E}_0}$	always exists	$S_{in} < \lambda$	$S_{in} < \lambda$
\mathcal{E}_1	$S_{in} > \lambda$	$f_2(\lambda, S_{in} - \lambda) < D$	$f_2(\lambda, S_{in} - \lambda) < D,$
			(3.7) has no solution
\mathcal{E}^*	(3.7) has a solution	$F_2'\left(x_1^*\right) > F_1'\left(x_1^*\right)$	$f_2(\lambda, S_{in} - \lambda) > D,$
			(3.7) has a unique solution

4. Operating diagram

The operating diagram shows how the system behaves when we vary the two control parameters S_{in} and D. It will be used to describe the behavior of the system (1.2) in different regions of the operating plan. All other parameters are fixed since they depend on the nature of the organisms and the substrate introduced into the bioreactor. The parameter values used are provided in Table 3. Note that the operating diagrams of interspecific density-dependent model (1.2) have not been studied in the existing literature. Let Υ_1 be the curve of equation $D = f_1(S_{in}, 0)$,

$$\Upsilon_1 := \{ (S_{in}, D) : D = f_1(S_{in}, 0) \}.$$

Recall that $\tilde{x}_1 = S_{in} - \lambda$ and x_1^i , i = 1, 2 are the solutions of equation (3.4) defined by $f_2(S_{in} - x_1, x_1) = D$. Therefore, \tilde{x}_1 and x_1^i depend on the operating parameters S_{in} and D. We denote them by $\tilde{x}_1(S_{in},D)$ and $x_1^i(S_{in},D)$, i=1,2. Define the curve Υ_2 of equation $\tilde{x}_1(S_{in}, D) = x_1^2(S_{in}, D)$ by the set

$$\Upsilon_2 := \{ (S_{in}, D) : \tilde{x}_1(S_{in}, D) = x_1^2(S_{in}, D) \}.$$

Let Υ_3 be the curve in the plan (S_{in}, D) which corresponds to a saddle-node bifurcation with the appearance of two positive steady states. Since in this limit case, the curve γ_1 of the function $x_1 \mapsto F_1(x_1)$ is tangent to the curve γ_2 of the function $x_1 \mapsto F_2(x_1)$. Then, the equation $F_1(x_1) = F_2(x_1)$ can have a solution x_1 on $[0, S_{in}]$ which depends on S_{in} and D, where this solution $x_1(S_{in}, D)$ must satisfy a second equation $F'_1(x_1) = F'_2(x_1)$ whose solution can define the curve Υ_3 . Thus, we define the set

$$\Upsilon_3 := \{ (S_{in}, D) : F_1(x_1) = F_2(x_1) \text{ and } F'_1(x_1) = F'_2(x_1) \},$$

which is a curve in the generic case (see Fig. 4). Table 2 shows the existence and local stability of steady states \mathcal{E}_0 , \mathcal{E}_1 , \mathcal{E}_1^* and \mathcal{E}_2^* in four regions labeled as \mathcal{J}_k , $k=0,\ldots,3$, of the operating diagram shown in Fig. 4. In Table 2, the letter S (resp. U) means stable (resp. unstable) steady state. Absence of letter means that the corresponding steady state does not exist.

Fig. 4 illustrates the operating diagram of (1.2) where the curves Υ_i , i = 1, 2, 3separate the plane (S_{in}, D) in at most four regions \mathcal{J}_k , $k = 0, \ldots, 3$. All regions

Table 2. Existence and local stability of steady states according to regions in the operating diagram of Fig. 4.

Region	\mathcal{E}_0	\mathcal{E}_1	\mathcal{E}_1^*	\mathcal{E}_2^*
$(S_{in}, D) \in \mathcal{J}_0$	S			
$(S_{in}, D) \in \mathcal{J}_1$	U	\mathbf{S}		
$(S_{in}, D) \in \mathcal{J}_2$	U	\mathbf{S}	\mathbf{S}	U
$(S_{in}, D) \in \mathcal{J}_3$	\mathbf{U}	U	\mathbf{S}	

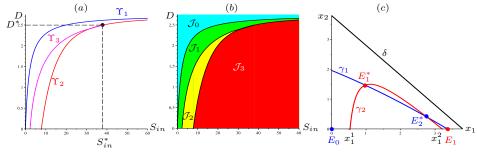


Fig. 4. (a) The curves Υ_i , i=1,2,3 when Υ_2 and Υ_3 intersect in $\left(S_{in}^*,D^*\right)\simeq (37.95,2.49)$. (b) The corresponding operating diagram of (1.2). (c) Bistability and multiplicity of positive steady states when $(S_{in}, D) = (3.8, 0.5) \in \mathcal{J}_2$.

appear in Figs. 4 (b) and 5 (b). The region \mathcal{J}_3 (resp. \mathcal{J}_2) is empty in case (c) in Fig. 5 (resp. (a)).

The transition from the region \mathcal{J}_0 to the region \mathcal{J}_1 by the curve Υ_1 corresponds to a transcritical bifurcation making the steady state \mathcal{E}_0 unstable with the appearance of an LES steady state \mathcal{E}_1 . The transition from the region \mathcal{J}_1 to the region \mathcal{J}_3 by the curve Υ_2 corresponds to a transcritical bifurcation making \mathcal{E}_1 unstable with the appearance of the positive steady state E^* which is LES. The transition from the region \mathcal{J}_1 to the region \mathcal{J}_2 by the curve Υ_3 corresponds to a saddle-node bifurcation with the appearance of two positive steady states \mathcal{E}_1^* which is LES and \mathcal{E}_2^* which is unstable. The transition from the region \mathcal{J}_2 to the region \mathcal{J}_3 by the curve Υ_2 corresponds to a transcritical bifurcation when the unstable steady state \mathcal{E}_2^* disappears and \mathcal{E}_1 becomes unstable.

Finally, the operating diagram in Fig. 5 shows the effect of the parameter L_2 in the growth function (2.1) on the emergence of the bistability region \mathcal{J}_2 (in yellow). When the parameter L_2 increases, the operating diagram illustrates how the coexistence region \mathcal{J}_3 (in red) is reduced and even disappears. To maintain the coexistence of species, the ideal control parameter values of D and S_{in} should be chosen in \mathcal{J}_3 .

To expose all bifurcations already mentioned and the effect on the concentrations of species at steady state as the control parameter S_{in} varies while D=0.5, we study the one-parameter bifurcation diagram for system (1.2). Fig. 6 shows that

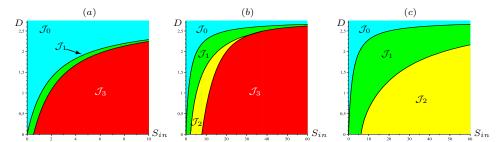


Fig. 5. Effect of variation of the parameter L_2 on the operating diagram: (a) $L_2=0.1$, (b) $L_2=1.5$, (c) $L_2=10$.

the washout steady state \mathcal{E}_0 loses its stability by a transcritical bifurcation with \mathcal{E}_1 at the green diamond point for $S_{in} \simeq 0.44$. Then, a saddle-node bifurcation at cyan circle point for $S_{in} \simeq 3.29$ between \mathcal{E}_1^* and \mathcal{E}_2^* . Finally, the steady state \mathcal{E}_1 loses its stability by a transcritical bifurcation with \mathcal{E}_2^* which disappears at the green diamond point for $S_{in} \simeq 9.35$.

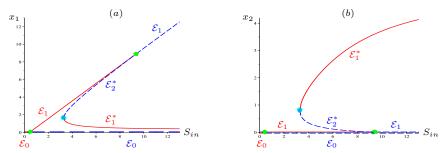


Fig. 6. One-parameter bifurcation diagrams when D=0.5 showing the effect on the components x_1 and x_2 of all steady states as S_{in} varies. Blue dashed curves correspond to unstable steady states and red solid curves to LES steady states. The green solid circles represent the transcritical bifurcations while the cyan solid circles represent the saddle-node bifurcations.

5. Numerical simulations

To validate the results of the previous section, we consider the growth functions given by (2.1) and the set of parameter values provided in Table. 3 which were used for plotting the operating diagram of Fig. 4. In this section, we plot the solutions of the reduced system (2.4) in the variable x_1 and x_2 . The phase portraits for system (2.4) illustrate the solutions in the x_1 - x_2 plane for several initial conditions.

Fig. 7 (a) illustrates the global convergence to E_1 which is GAS in \mathcal{M} when the system has no positive steady state where $(S_{in}, D) = (2.5, 0.3) \in \mathcal{J}_1$. Fig. 7 (b) illustrates the multiplicity of positive steady states and the bistability of

$$E_1 \simeq (2.655, 0)$$
 and $E_1^* \simeq (1.111, 1.223)$

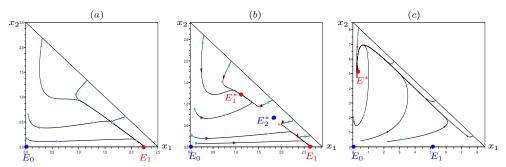


Fig. 7. Phase portraits for (2.4) according to regions in the operating diagram of Fig. 4: (a) Global convergence to E_1 for $(S_{in}, D) \in \mathcal{J}_1$. (b) bistability of E_1^* and E_1 for $(S_{in}, D) \in \mathcal{J}_2$. (c) Global convergence to E^* for $(S_{in}, D) \in \mathcal{J}_3$.

which are LES while E_2^* and E_0 are unstable when $(S_{in}, D) = (2.9, 0.3)$ is chosen in the bistability region \mathcal{J}_2 . In this case, the numerical simulations show the bistability with two basins of attraction, which are separated by the stable manifold of saddle point E_2^* . One basin attracts the solutions to the positive steady state E_1^* and another to the steady state E_1 . Fig. 7 (c) illustrates the case when $(S_{in}, D) =$ $(10,0.45) \in \mathcal{J}_3$ where there exists a unique positive steady state

$$E^* \simeq (0.381, 4.165),$$

which is LES. Numerical simulations show the global convergence to E^* for any positive initial condition.

6. Conclusion

In this work, we have analyzed mathematically and through numerical simulations an interspecific density-dependent model of two microbial species in a chemostat competing for a nutriment proposed by El Hajji [6], taking into account the predator-prey relationship. With the same dilution rates, three order model (1.2) can be reduced to second order model (2.4). Thus, we have studied the reduced model (2.4) since the asymptotic behavior of each steady state of (1.2) is derived from that of a reduced model (2.4). Under general monotonic growth functions of density-dependent, we give, in a first step, a complete analysis for the existence and stability of all steady states of model (2.4) by using the nullcline method. We have shown the multiplicity of positive steady states, where the number of positive steady states depends on the relative positions of the numbers \tilde{x}_1 , x_1^1 and x_1^2 , namely, three cases of (3.6) must be distinguished. Furthermore, the stability of a positive steady state E^* depends on the relative positions of the curves of the nullclines defined by (3.3)

On the other hand, we determined the operating diagram which depicts the asymptotic behavior of the system with respect to control parameters. It shows the occurrence of the bistability region with multiplicity of coexistence steady states that can bifurcate only through saddle-node bifurcations or transcritical bifurcations. To protected the coexistence between the prey and predator species in the chemostat, the ideal control parameter values of D and S_{in} should be chosen in the coexistence region.

The increase in the value of L_2 , that is, the decrease in the dynamics of predation reflects on the operating diagram the direct impact of the inhibition of predation on the prey. Indeed, a bistability region emerges while the coexistence region is reduced and then disappears by increasing this inhibition parameter. When only S_{in} varies, the one-parameter bifurcation diagram illustrates all bifurcations and shows the effect on the concentrations of prey and predator species at steady state. The numerical simulations show that the system may exhibit bistability with convergence either to the coexistence of prey and predator species or to the exclusion of the predator species when the growth functions are given by (2.1).

Acknowledgments

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Appendix A. Proofs

In this Appendix, we give the proofs of all propositions and lemmas.

Proof of Proposition 2.1. If S=0 then $\dot{S}=DS_{in}>0$. Thus no trajectory can leave the positive octant \mathbb{R}^3_+ by crossing the boundary face S=0. In addition, if $x_1=0$ and $x_2=0$ then $\dot{x}_1=0$ and $\dot{x}_2=0$ and the set

$$\Gamma_0 = \{(S, x_1, x_2) \in \mathbb{R}^3_+ : S > 0, x_1 = 0, x_2 = 0\}$$

is invariant under system (1.2) because the function

$$t \longmapsto (S(t), x_1(t), x_2(t)) = (S_{in} + (S(0) - S_{in})e^{-Dt}, 0, 0)$$

is a solution (1.2). By uniqueness of solutions, the set Γ_0 cannot be reached in finite time by trajectories for which $x_1(0) > 0$ or $x_2(0) > 0$. Furthermore, for i = 1, 2, if $x_i = 0$ then $\dot{x}_i = 0$ and the set

$$\Gamma_i = \{(S, x_1, x_2) \in \mathbb{R}^3_+ : S \ge 0, x_i = 0, x_j \ge 0\}, \quad j = 1, 2, i \ne j$$

is invariant under system (1.2) because the function

$$t \longmapsto (S_{in} + (S(0) - S_{in})e^{-Dt}, 0, x_2(0)e^{-Dt})$$
 (resp. $t \longmapsto (S(t), x_1(t), 0)$)

is a solution of (1.2). By uniqueness of solutions, the set Γ_i cannot be reached in finite time by trajectories for $x_i(0) > 0$. Therefore, the solutions remain non-negative.

Let $z = S + x_1 + x_2$ be the total mass density. The sum of the three equations of (1.2) yields

$$\dot{z} = -D(z - S_{in}),$$

Interspecific density-dependent model 15

then

$$z(t) = S_{in} + (z(0) - S_{in})e^{-Dt}.$$
(A.1)

We deduce that

$$0 \le z(t) < \max(z(0), S_{in}), \text{ for all } t \ge 0.$$

Therefore, the solutions of (1.2) are positively bounded and are defined for all $t \geq 0$. From (A.1), it can be deduced that the set Ω is positively invariant and is a global attractor for (1.2).

Proof of Proposition 3.1. If $x_2 = 0$, from the first equation of (3.1), x_1 is the solution of

$$f_1(S_{in} - x_1, 0) = D. (A.2)$$

Let ϕ_1 be the function defined by

$$\phi_1(x_1) := f_1(S_{in} - x_1, 0) - D. \tag{A.3}$$

From (H1) and (H2), we know that the function ϕ_1 is decreasing from $\phi_1(0) = f_1(S_{in}, 0) - D$ to $\phi_1(S_{in}) = -D < 0$. Thus, there exists a unique solution $\tilde{x}_1 \in]0, S_{in}[$ if, and only if,

$$f_1(S_{in}, 0) > D$$
, or equivalently $S_{in} > f_1^{-1}(D, 0) = \lambda$

that is, condition (3.2) holds. Note that \tilde{x}_1 can be determined explicitly by $\tilde{x}_1 = S_{in} - \lambda$.

Proof of Lemma 3.2. Let l_1 be a fixed line defined by $x_1 = b_1$ that intersects the line δ defined by $x_1 + x_2 = S_{in}$ at point $x_2 = c_2 = S_{in} - b_1$ (see Fig. 1(b)). From hypotheses (H2)-(H3), we see that the function $x_2 \longmapsto f_1(S_{in} - b_1 - x_2, x_2)$ is decreasing from $f_1(S_{in} - b_1, 0)$ for $x_2 = 0$ to 0 for $x_2 = c_2$. Therefore, there exists a unique $b_2 \in [0, c_2)$ such that $f_1(S_{in} - b_1 - b_2, b_2) = D$ if, and only if,

$$f_1(S_{in} - b_1, 0) \ge D,$$

which is equivalent to $b_1 \leq \tilde{x}_1$ since the function ϕ_1 defined by (A.3) is decreasing and vanishes at \tilde{x}_1 . Therefore, we have shown that for all $b_1 \in [0, \tilde{x}_1]$ there exists a unique $b_2 \in [0, c_2)$ such that $f_1(S_{in} - b_1 - b_2, b_2) = D$, that is, each line l_1 meets the set $f_1(S_{in} - x_1 - x_2, x_2) = D$ exactly once if $0 \leq b_1 \leq \tilde{x}_1$ and not at all if $b_i > \tilde{x}_i$.

Thus, we define the function F_1 by $b_2 = F_1(b_1)$. The graph γ_1 of this function lies in \mathcal{M} (see Fig. 1(b)).

By the implicit function theorem, the function F_1 is smooth and decreasing. Indeed, using (H2)-(H3), it follows that

$$-1 < F_1'(x_1) = -\frac{\frac{\partial f_1}{\partial x_1}(x_1, F_1(x_1))}{\frac{\partial f_1}{\partial x_2}(x_1, F_1(x_1))} = \frac{\frac{\partial f_1}{\partial S}}{-\frac{\partial f_1}{\partial S} + \frac{\partial f_1}{\partial x_2}} < 0.$$

Furthermore, if $x_2 = 0$ then

$$F_1(x_1) = 0 \Leftrightarrow f_1(S_{in} - x_1, 0) = D \Leftrightarrow x_1 = \tilde{x}_1 = S_{in} - \lambda,$$

and if $x_1 = 0$, then

$$F_1(0) = x_2 \Leftrightarrow f_1(S_{in} - x_2, x_2) = D.$$

From (H2)-(H3), we see that the function

$$x_2 \longmapsto f_1(S_{in} - x_2, x_2)$$

is decreasing from $f_1(S_{in}, 0)$ for $x_2 = 0$ to 0 for $x_2 = S_{in}$. Consequently, the equation $f_1(S_{in} - x_2, x_2) = D$ has a solution $\tilde{x}_2 \in]0, S_{in}[$ if, and only if, $f_1(S_{in}, 0) > D$, that is, condition (3.2) holds. If such an \tilde{x}_2 exists then it is unique.

Proof of Lemma 3.3. Let ϕ_2 be the function defined by

$$\phi_2(x_1) := f_2(S_{in} - x_1, x_1). \tag{A.4}$$

Under hypothesis (H0)-(H4), ϕ_2 is positive and continuous on $[0, S_{in}]$, non-monotonic and $\phi_2(0) = \phi_2(S_{in}) = 0$. Therefore, the equation

$$f_2(S_{in} - x_1, x_1) = D$$

has a solution in $[0, S_{in}]$ if, and only if,

$$\max_{x_1 \in [0, S_{in}]} f_2(S_{in} - x_1, x_1) \ge D,$$

which is the condition (3.5).

Proof of Lemma 3.4. Let us prove that $(x_1, F_2(x_1)) \in \mathcal{M}$ for all $x_1 \in [x_1^1, x_1^2]$. Let l_1 be a fixed line defined by $x_1 = b_1$ that intersects the line δ defined by $x_1 + x_2 = S_{in}$ at point $x_2 = c_2 = S_{in} - b_1$. From hypotheses (H2), we see that the function $x_2 \longmapsto f_2(S_{in} - b_1 - x_2, b_1)$ is decreasing from $f_2(S_{in} - b_1, b_1)$ for $x_2 = 0$ to 0 for $x_2 = c_2$. Therefore, there exists a unique $b_2 \in [0, c_2)$ such that $f_2(S_{in} - b_1 - b_2, b_1) = D$ if, and only if,

$$f_2(S_{in}-b_1,b_1)\geq D,$$

which is equivalent to $b_1 \in [x_1^1, x_1^2]$ (see Figs. 1(a,c)). Therefore, we have shown that for all $b_1 \in [x_1^1, x_1^2]$ there exists a unique $b_2 \in [0, c_2]$ such that $f_2(S_{in} - b_1 - b_2, b_1) = D$. Hence, we define the function F_2 by $b_2 = F_2(b_1)$. The graph γ_2 of this function lies in $\mathring{\mathcal{M}}$. Using the implicit function theorem and assumptions (H2)-(H3), we obtain

$$-1 < F_2'(x_1) = -\frac{\frac{\partial f_2}{\partial x_1}(x_1, F_2(x_1))}{\frac{\partial f_2}{\partial x_2}(x_1, F_2(x_1))} = -1 + \frac{\frac{\partial f_2}{\partial x_1}}{\frac{\partial f_2}{\partial S}}.$$

In addition, when $x_2 = 0$, we have $F_2(x_1) = 0$, that is, $f_2(S_{in} - x_1, x_1) = D$. From Lemma 3.3, it follows that this equation has two solutions x_1^1 and x_1^2 in $[0, S_{in}]$ since condition (3.5) holds.

Proof of Proposition 3.7. At E_0 , the Jacobian matrix of reduced model (2.4) is written as follows:

$$J_{E_0} = \begin{bmatrix} f_1(S_{in}, 0) - D & 0 \\ 0 & -D \end{bmatrix}.$$

The eigenvalues are -D and $f_1(S_{in},0)-D$, which are negative if, and only if,

The Jacobian matrix at E_1 is given by

$$J_{E_1} = \begin{bmatrix} -\tilde{x}_1 \frac{\partial f_1}{\partial S} & -\tilde{x}_1 \frac{\partial f_1}{\partial S} \\ 0 & f_2 \left(S_{in} - \tilde{x}_1, \tilde{x}_1 \right) - D \end{bmatrix}.$$

The eigenvalues are on the diagonal. They are negative if, and only if,

$$f_2(S_{in} - \tilde{x}_1, \tilde{x}_1) < D,$$

that is to say, Case 1 or Case 3 holds (see Fig. 1(a)).

The Jacobian matrix at a positive steady state E^* is given by

$$J_{E^*} = \begin{bmatrix} -x_1^* \frac{\partial f_1}{\partial S} & -x_1^* \frac{\partial f_1}{\partial S} + x_1^* \frac{\partial f_1}{\partial x_2} \\ -x_2^* \frac{\partial f_2}{\partial S} + x_2^* \frac{\partial f_2}{\partial x_1} & -x_2^* \frac{\partial f_2}{\partial S} \end{bmatrix}.$$

Since

$$\operatorname{tr} J_{E^*} = -\left(x_1^* \frac{\partial f_1}{\partial S} + x_2^* \frac{\partial f_2}{\partial S}\right) < 0,$$

then the real part of the eigenvalues of J_{E^*} are negative if, and only if,

$$\det J_{E^*} = x_1^* x_2^* \left(\frac{\partial f_2}{\partial S} \frac{\partial f_1}{\partial x_2} + \frac{\partial f_2}{\partial x_1} \frac{\partial f_1}{\partial S} - \frac{\partial f_2}{\partial x_1} \frac{\partial f_1}{\partial x_2} \right) > 0.$$

Using the derivatives expressions of F_1 and F_2 , we can write

$$F_1' - F_2' = \frac{\frac{\partial f_2}{\partial S} \frac{\partial f_1}{\partial x_2} + \frac{\partial f_2}{\partial x_1} \frac{\partial f_1}{\partial S} - \frac{\partial f_2}{\partial x_1} \frac{\partial f_1}{\partial x_2}}{\frac{\partial f_2}{\partial S} \left(\frac{\partial f_1}{\partial x_2} - \frac{\partial f_1}{\partial S} \right)}.$$

As a consequence, one has

$$\det J_{E^*} = (F_2' - F_1') x_1^* x_2^* \frac{\partial f_2}{\partial S} \left(\frac{\partial f_1}{\partial S} - \frac{\partial f_1}{\partial x_2} \right).$$

From (H2) and (H3), it follows that

$$\det J_{E^*} > 0 \quad \Leftrightarrow \quad F_2'(x_1^*) > F_1'(x_1^*).$$

Proof of Proposition 3.8. In order to show that the solution of (2.4) converge to one of the steady states of the system for all $t \geq 0$, we applied the method used in [10, 17]. The curves γ_1 and γ_2 separate the set \mathcal{M} in at most four regions as shown in Fig. 3(a). We define the regions as follows:

$$\begin{split} I: & \dot{x}_1 < 0, \quad \dot{x}_2 < 0, \quad II: \quad \dot{x}_1 < 0, \quad \dot{x}_2 > 0, \\ III: & \dot{x}_1 > 0, \quad \dot{x}_2 < 0, \quad IV: \quad \dot{x}_1 > 0, \quad \dot{x}_2 > 0. \end{split}$$

Consider a trajectory $(x_1(t), x_2(t)) \in \mathcal{M}$ starting at a positive initial condition $(x_1(0), x_2(0))$. We assume that Case 2 holds and (3.7) has a unique solution, then the curves γ_1 and γ_2 have only one intersection and separate the set \mathcal{M} in four regions I, II, III and IV, see Fig. 3(a). Assume first that $(x_1(0), x_2(0)) \in I$. If $(x_1(t), x_2(t))$ remains in I for all $t \geq 0$ then $x_1(t)$ and $x_2(t)$ are positive decreasing functions, the limits

$$\lim_{t \to +\infty} x_1(t) = x_{1\infty} \quad \text{and} \quad \lim_{t \to +\infty} x_2(t) = x_{2\infty}. \tag{A.5}$$

Therefore, $(x_{1\infty}, x_{2\infty})$ is a steady state of (2.4) which belongs to \overline{I} . Since E^* is the only steady state in \overline{I} , hence

$$E^* = (x_{1\infty}, x_{2\infty}). (A.6)$$

If $(x_1(t), x_2(t))$ leaves the region I and enters in III. Then $(x_1(t), x_2(t))$ can be remained in III for all $t \geq 0$, where $x_1(t)$ is increasing and $x_2(t)$ is decreasing. Thus, the limits (A.5) exist and $(x_{1\infty}, x_{2\infty})$ is a steady state of (2.4) which belongs to \overline{III} . Since E^* and E_0 are the only steady states in \overline{III} and since E_0 attracts only solutions with $x_1(0) = 0$, we conclude that (A.6) holds. On the other hand, if $(x_1(t), x_2(t))$ leaves the region III and enters in IV, then also $(x_1(t), x_2(t))$ can be remained in IV for all $t \geq 0$, where $x_1(t)$ and $x_2(t)$ are increasing. Thus the limits (A.5) exist and $(x_{1\infty}, x_{2\infty})$ is a steady state of (2.4) which belongs to \overline{IV} . Since E^* et E_1 are the only steady states in \overline{IV} and since E_1 attracts only solutions with $x_2(0) = 0$, we conclude that (A.6) holds. The solution $(x_1(t), x_2(t))$ can leave the region IV and enters in II. If $(x_1(t), x_2(t))$ remains in the region II for all $t \geq 0$ then $x_1(t)$ is a positive decreasing function and $x_2(t)$ is a positive increasing function. Therefore, the limits (A.5) exist and $(x_{1\infty}, x_{2\infty})$ is a steady state of (2.4) which belongs to \overline{II} . Since E^* et E_1 are the only steady states in \overline{II} and since E_1 attracts only solutions with $x_2(0) = 0$, we conclude that (A.6) holds. Finally, if $(x_1(t), x_2(t))$ leaves the region II and enters in I, then as shown previously it necessarily tends to E^* and hence (A.6) holds. Therefore, E^* is GAS in \mathcal{M} . The other cases can be done similarly.

Appendix B. The particular case for growth functions (2.1)

The following result determines the maximal number of solutions of equation (3.4) in the particular case of growth functions (2.1).

Lemma Appendix B.1. Consider the specific growth functions (2.1) and assume that (3.5) holds. Then, equation (3.4) has at most two solutions x_1^1 and x_1^2 on $[0, S_{in}]$.

Proof. When the growth functions are given by (2.1), from definition (A.4) of the function ϕ_2 , we have

$$\phi_2'(x_1) = \frac{m_2 x_1^2 (L_2 - K_2) - 2m_2 L_2 (K_2 + S_{in}) x_1 + m_2 S_{in} L_2 (K_2 + S_{in})}{[(K_2 + S_{in} - x_1)(L_2 + x_1)]^2}.$$

Hence.

$$\phi_2'(x_1) = 0 \quad \Leftrightarrow \quad m_2 x_1^2 (L_2 - K_2) - 2m_2 L_2 (K_2 + S_{in}) x_1 + m_2 S_{in} L_2 (K_2 + S_{in}) = 0$$

which has at most two solutions on $]0, S_{in}[$ since it is an algebraic equation of degree two in x_1 . Moreover, under (H0)-(H4), the function ϕ_2 is positive and continuous on $[0, S_{in}]$ with $\phi_2(0) = \phi_2(S_{in}) = 0$. Consequently, ϕ_2 must have a unique positive extremum on $[0, S_{in}]$. Therefore, when (3.5) holds, equation (3.4) may have at most two solutions on $[0, S_{in}]$ (see Fig. 1(a)).

The following lemma gives the maximal number of extrema of the function $F_2(\cdot)$ with specific growth functions (2.1).

Lemma Appendix B.2. For specific growth functions (2.1), the function $x_1 \mapsto$ $F_2(x_1)$ has a unique positive extremum on $[x_1^1, x_1^2]$.

Proof. From Lemma 3.4, the equation $f_2(S_{in}-x_1-x_2,x_1)=D$ defines the function $F_2(\cdot)$ that can be expressed explicitly by

$$F_2(x_1) = S_{in} - x_1 - \frac{DK_2(L_2 + x_1)}{(m_2 - D)x_1 - DL_2}.$$

A straightforward calculation gives the following expression of the derivative of F_2 :

$$F_2'(x_1) = \frac{-(m_2 - D)^2 x_1^2 + 2DL_2(m_2 - D)x_1 + DL_2(K_2m_2 - DL_2)}{[(m_2 - D)x_1 - DL_2]^2}.$$

Then, the equation $F_2'(x_1) = 0$ has at most two solutions on (x_1^1, x_1^2) . In other hand, from Lemma 3.4, the function F_2 is positive and continuous on $[x_1^1, x_1^2]$ and $F_2(x_1^1) = F_2(x_1^2) = 0$. Therefore, F_2 must has a unique positive extremum on $]x_1^1, x_1^2[$ (see Fig. 1(c)).

Appendix C. Parameters used in numerical simulations

All parameter values used in numerical simulations are provided in Table 3.

Table 3. Parameter values used for (2.4) when f_1 and f_2 are given by (2.1).

Figure	m_1	K_1	K_i	m_2	K_2	L_2	S_{in}	D
Figs. 1 (a,c)				2.95	1.8	1.5	5	0.5
Fig. 1 (b)	2.75	2	1.2				5	0.5
Fig. 2 (a)	2.5	2	1	6.7	1	2	2	1
Fig. 2 (b)	1.2	1.8	2.2	3	1.8	1	3	0.5
Fig. 2 (c)	2.3	1.8	2.2	2.2	1.8	1	5	0.5
Figs. $4(a,b), 5(b)$	2.75	2	1.2	2.95	1.8	1.5	variable	variable
Fig. 4 (c)	2.75	2	1.2	2.95	1.8	1.5	3.8	0.5
Fig. 6	2.75	2	1.2	2.95	1.8	1.5	variaable	0.5
Fig. 5 (a)	2.75	2	1.2	2.95	1.8	0.1	variable	variable
Fig. 5 (c)	2.75	2	1.2	2.95	1.8	10	variable	variable
Fig. 7 (a)	2.75	2	1.2	2.95	1.8	1.5	2.5	0.3
Fig. 7 (b)	2.75	2	1.2	2.95	1.8	1.5	2.9	0.3
Fig. 7 (c)	2.75	2	1.2	2.95	1.8	1.5	9	0.45

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