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## Research article

# Spatiotemporal dynamics of a diffusive predator-prey model with delay and Allee effect in predator 

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#### Abstract

It has been shown that Allee effect can change predator-prey dynamics and impact species persistence. Allee effect in the prey population has been widely investigated. However, the study on the Allee effect in the predator population is rare. In this paper, we investigate the spatiotemporal dynamics of a diffusive predator-prey model with digestion delay and Allee effect in the predator population. The conditions of stability and instability induced by diffusion for the positive equilibrium are obtained. The effect of delay on the dynamics of system has three different cases: (a) the delay doesn't change the stability of the positive equilibrium, (b) destabilizes and stabilizes the positive equilibrium and induces stability switches, or (c) destabilizes the positive equilibrium and induces Hopf bifurcation, which is revealed (numerically) to be corresponding to high, intermediate or low level of Allee effect, respectively. To figure out the joint effect of delay and diffusion, we carry out Turing-Hopf bifurcation analysis and derive its normal form, from which we can obtain the classification of dynamics near Turing-Hopf bifurcation point. Complex spatiotemporal dynamical behaviors are found, including the coexistence of two stable spatially homogeneous or inhomogeneous periodic solutions and two stable spatially inhomogeneous quasi-periodic solutions. It deepens our understanding of the effects of Allee effect in the predator population and presents new phenomena induced be delay with spatial diffusion.


Keywords: Allee effect in predator; digestion delay; stability switches; Turing-Hopf bifurcation; normal form

## 1. Introduction

Since the pioneering work of Lotka [1] and Volterra [2], predator-prey models have been studied in depth by many biologists and mathematicians. Numerous studies have shown that Allee effect will greatly promote the extinction of the population. Most of the present studies focus on the Allee effect on prey populations [3-5]. In fact, Allee effect can also occur in predators due to a great variety of
mechanisms such as cooperative breeding, mating difficulty and sperm limitation [6]. Among them, mating difficulty mechanism occurs widely across a variety of predatory species, from invertebrates to vertebrates [7-9], which is a reduced probability of finding mates at low densities.

Zhou et al. [3] considered Lotka-Volterra and Leslie-type predator-prey models with Allee effect in predators, and found that Allee effect may be a destabilizing factor in predator-prey models. Sen et al. [10] explored a predator-prey model with Allee effect in predators which affects the numerical response of predators without affecting its functional response

$$
\left\{\begin{array}{l}
\frac{\mathrm{d} N}{\mathrm{~d} T}=r N\left(1-\frac{N}{K}\right)-\frac{a N P}{1+a q N},  \tag{1.1}\\
\frac{\mathrm{~d} P}{\mathrm{~d} T}=e \psi(P) \frac{a N P}{1+a q N}-\mu P,
\end{array}\right.
$$

where $N$ and $P$ represent the population densities of the prey and predators respectively, $r$ is the intrinsic growth rate of the prey and $K$ is the carrying capacity, $a$ is the encounter rate of the prey and predators, $q$ describes the handling time, $e \psi(P)$ is food conversion efficiency of predators, $\psi(P)$ models the Allee effect in predator and $\mu$ is the intrinsic death rate of predators. The bifurcation structure of the model including saddle-node, Hopf, generalized Hopf and Bogdanov-Takens bifurcation have been investigated. To describe the Allee effect in predators, different expressions for $\psi(P)$ are used, such as $\frac{P}{B+P}[3,10-12], \tan h\left(\frac{P}{B}\right)[10], r(P-B)\left(1-\frac{P}{K}\right)[13], 1-e^{-P B}$ [14] and $e^{-\frac{P}{B}}$ [15], where $B$ represents the strength of Allee effect.

Predators and prey tend to move from high-density areas to low-density areas in response to resource distribution, invasion of natural enemies, human exploitation and natural disasters. Therefore, adding the diffusion term to the predator-prey model will make the model more reasonable. Time delays are ubiquitous in the process of predator and prey interaction. After predators consume the prey, the reproduction of predators is not instantaneous. Rather, it takes a certain amount of time to convert the prey energy into their own energy, which is known as digestion delay. There is an extensive literature on predator-prey models with digestion delay [16-18]. It shows that the digestion delay has very complex effect on the dynamics of a system. For example, it can destabilize the equilibrium and induce periodic oscillations. Thus, the digestion delay cannot be ignored and should be introduced into the predator-prey model.

Inspired by Sen et al. [10] and the previous work, we choose $\frac{P}{B+P}$ [3,12] as the mating difficulty induced Allee effect term, where $B$ is the Allee effect constant and $\frac{P}{B+P}$ describes the probability that a female finds and mates with a least one male. Introducing diffusion and digestion delay into model (1.1), one can obtain the following model

$$
\begin{cases}\frac{\partial N}{\partial T}=D_{1} \Delta N_{x x}+r N\left(1-\frac{N}{K}\right)-\frac{a N P}{1+a q N}, & x \in \Omega, T>0,  \tag{1.2}\\ \frac{\partial P}{\partial T}=D_{2} \Delta P_{x x}+\frac{e P}{B+P} \cdot \frac{a N(x, T-\tau) P(x, T-\tau)}{1+a q N(x, T-\tau)}-\mu P, & x \in \Omega, T>0, \\ \frac{\partial N(x, T)}{\partial x}=\frac{\partial P(x, T)}{\partial x}=0, & x \in \partial \Omega, T>0, \\ N(x, T)=N_{0}(x, T) \geq 0, P(x, T)=P_{0}(x, T) \geq 0, & x \in \bar{\Omega}, T \in[-\tau, 0],\end{cases}
$$

where $\tau$ is the digestion delay and $D_{1}$ and $D_{2}$ are diffusion coefficients characterizing the rate of the spatial dispersion of the prey and predator population, respectively. The homogeneous Neumann boundary conditions means that predators and the prey live in a self-contained environment (e.g., an island, lake, pond, etc.) and there is no population flux on the boundary. In reality, there may be a scenario that the boundary is hostile and no individuals would choose to leave. In this case, the
homogeneous Dirichlet boundary conditions should be proposed on the boundary, and there is no positive constant steady state. In this paper, we are interested in the bifurcations from the positive constant steady state, corresponding to the homogeneous Neumann boundary condition. We consider the spatial domain $\Omega=(0, l \pi)$. In fact, one-dimensional space can be used for some biological scenarios, such as a long river or depth of the water, etc. For general interval $(a, b)$, we can transform it into $(0, l \pi)$ by a translation and rescaling. Moreover, we can calculate the eigenfunctions of the Laplacian and compute normal forms. The meanings of other parameters in this model are consistent with those expressed in model (1.1). Since the spatial distributions of predators and the prey are different and they may have different moving ability and life habits, the diffusion coefficients $D_{1}$ and $D_{2}$ are considered different. For the sake of simplicity, set

$$
u=\frac{N}{K}, \quad v=\frac{P}{K r q}, \quad t=r T
$$

Model (1.2) is converted into

$$
\begin{cases}\frac{\partial u}{\partial t}=d_{1} u_{x x}+u(1-u)-\frac{u v}{\beta+u}, & x \in(0, l \pi), t>0,  \tag{1.3}\\ \frac{\partial v}{\partial t}=d_{2} v_{x x}+\frac{\alpha u(x, t-\tau) v(x, t-\tau)}{\beta+u(x, t-\tau)} \cdot \frac{v}{\delta+v}-m v, & x \in(0, l \pi), t>0, \\ \frac{\partial u(x, t)}{\partial x}=\frac{\partial v(x, t)}{\partial x}=0, & x=0, l \pi, t>0, \\ u(x, t)=u_{0}(x, t) \geq 0, v(x, t)=v_{0}(x, t) \geq 0, & x \in[0, l \pi], t \in[-\tau, 0],\end{cases}
$$

where the new parameters are

$$
\alpha=\frac{e}{q r}, \quad \beta=\frac{1}{a q K}, \quad \delta=\frac{B}{K q r}, \quad m=\frac{\mu}{r}, \quad d_{1}=\frac{D_{1}}{r}, \quad d_{2}=\frac{D_{2}}{r} .
$$

To figure out how Allee effect affects the dynamics of system, there has been an extensive literature investigating the dynamics of predator-prey model with Allee effect from the point of bifurcation analysis [19-24]. Wang et al. [25] considered a diffusive Holling-Tanner predator-prey model in which the predator population is subjected to Allee effect and investigated the stability of positive equilibrium and Turing instability. Numerical simulations revealed that the system exhibits a variety of Turing patterns, such as holes, stripes and spots. Tyutyunov et al. [26] studied a prey-taxis model based on nonspatial Rosenzweig-MacArthur model and found that formation of local dense aggregations caused by prey-taxis will allow predators to overcome the Allee effect in its population growth, avoiding the extinction that occurs in the model in the absence of spatial effects. Rana et al. [27] examined a diffusive Leslie-Gower predator-prey model with Allee effect in both predator and prey populations. They obtained the conditions for Hopf bifurcation, Turing bifurcation and explored complex dynamical phenomena of the system.

Although there has some literature on predator-prey model with Allee effect on predator and diffusion, no work has been done to reveal the joint impact of Allee effect, diffusion and digestion delay on the population dynamics. Our goal in this paper is to investigate the complex spatiotemporal patterns induced by delay and diffusion in predator-prey model with Allee effect in predators. For the non delayed system, we obtain the conditions for the stability and instability induced by diffusion for the positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$. For the delayed system, we find that there are three different cases of the occurrence of Hopf bifurcation. Combining with numerical simulations, we find that when the
strength of Allee effect $\delta$ is low, delay $\tau$ will destabilize $E_{3}\left(u_{3}, v_{3}\right)$ and induce Hopf bifurcation; when $\delta$ is at an intermediate value, delay $\tau$ will induce Hopf bifurcation and stability switches and when $\delta$ is high, Hopf bifurcation will not occur. To reveal the spatiotemporal dynamics, Turing-Hopf bifurcation analysis is carried out, from which the clarification of dynamics near Turing-Hopf bifurcation point is obtained, including the existence of spatially homogeneous and inhomogeneous periodic solutions and spatially inhomogeneous quasi-periodic solutions.

The present paper is organized as follows. In Section 2, we first give the existence and local stability of positive equilibria. Then, we derive the conditions for Turing instability, Hopf bifurcation and Turing-Hopf bifurcation. In Section 3, the normal form of Turing-Hopf bifurcation is derived. Some numerical simulations are carried out to illustrate our theoretical results in Section 4. Finally, a summary of our findings is presented in Section 5.

## 2. Stability of positive equilibria and bifurcation analysis

In this section, we will study the existence of Turing, Hopf and Turing-Hopf bifurcation by linear stability analysis.

### 2.1. Existence of equilibria

First, we consider the existence of equilibria for system (1.3). In this subsection, we focus on the spatially homogeneous model (1.1), which is a model of ordinary differential equations corresponding to the system (1.3). Obviously, system (1.3) always has a trivial equilibrium $E_{1}(0,0)$ and a predatorfree equilibrium $E_{2}(1,0)$. The coexistence equilibrium will be the intersection of the following two non trivial nullclines in the interior of the first quadrant

$$
\left\{\begin{array}{l}
f(u, v) \equiv 1-u-\frac{v}{\beta+u}=0  \tag{2.1}\\
g(u, v) \equiv \frac{\alpha u v}{(\beta+u)(\delta+v)}-m=0
\end{array}\right.
$$

which can be written as

$$
\begin{equation*}
v_{1}(u)=(1-u)(\beta+u), \quad v_{2}(u)=\frac{(\beta+u) \delta m}{\alpha u-(\beta+u) m} . \tag{2.2}
\end{equation*}
$$

The biological feasibility of $v_{i}$ yields that $\frac{\beta m}{\alpha-m}<u_{i}<1$ with $\alpha>m$. Solving $v_{1}(u)=v_{2}(u)$ leads to

$$
\begin{equation*}
A_{1} u^{2}+A_{2} u+A_{3}=0 \tag{2.3}
\end{equation*}
$$

where

$$
A_{1}=\alpha-m, \quad A_{2}=m(1-\beta)-\alpha, \quad A_{3}=m(\beta+\delta)
$$

The number of interior equilibria is consistent with that of positive roots of Eq (2.3), which depends on the signs of $\Delta=A_{2}^{2}-4 A_{1} A_{3}$ and $A_{2}$. A direct calculation yields that when $\Delta=0$, we have $\delta=\frac{[\alpha-(1+\beta) m]^{2}}{4 m(\alpha-m)}$. Therefore, one can get the existence of equilibria for system (1.3).

Theorem 2.1. Suppose that $\alpha>m$.
(i) If $0<\delta<\frac{[\alpha-(1+\beta) m]^{2}}{4 m(\alpha-m)}$ and $m(1-\beta)<\alpha$, system (1.3) has two equilibria $E_{3}\left(u_{3}, v_{3}\right)$ and $E_{4}\left(u_{4}, v_{4}\right)$, where

$$
\begin{array}{ll}
u_{3}=\frac{-A_{2}-\sqrt{A_{2}^{2}-4 A_{1} A_{3}}}{2 A_{1}}, \quad v_{3}=\frac{\left(\beta+u_{3}\right) \delta m}{\alpha u_{3}-\left(\beta+u_{3}\right) m}  \tag{2.4}\\
u_{4}=\frac{-A_{2}+\sqrt{A_{2}^{2}-4 A_{1} A_{3}}}{2 A_{1}}, \quad v_{4}=\frac{\left(\beta+u_{4}\right) \delta m}{\alpha u_{4}-\left(\beta+u_{4}\right) m}
\end{array}
$$

(ii) If $\delta=\frac{[\alpha-(1+\beta) m]^{2}}{4 m(\alpha-m)}$ and $m(1-\beta)<\alpha$, system (1.3) has a unique positive equilibrium $E_{5}\left(u_{5}, v_{5}\right)$, where

$$
u_{5}=-\frac{A_{2}}{2 A_{1}}, \quad v_{5}=\frac{\left(\beta+u_{5}\right) \delta m}{\alpha u_{5}-\left(\beta+u_{5}\right) m}
$$

(iii) If $\delta>\frac{[\alpha-(1+\beta) m]^{2}}{4 m(\alpha-m)}$, system (1.3) has no positive equilibria.

Remark 2.2. From Theorem 2.1, we obtain that system (1.3) may have no, one or two equilibria with different values of the strength of Allee effect $\delta$ (see Figure $1(a)$ ). Figure $1(b)$ gives the relationship between $u_{i}\left(v_{i}\right)$ and $\delta$. When $\delta \leq \delta^{*}=0.1383$, predators and the prey can coexist. However, when $\delta>0.1383$, predators and the prey cannot coexist. If $\delta<0.1383, u_{3}\left(v_{3}\right)$ is increasing (decreasing) when $\delta$ increases and $u_{4}\left(v_{4}\right)$ is decreasing (increasing) when $\delta$ increases.


Figure 1. (a) The black curve is the figure of $f(u, v)=0$, where $f(u, v)$ is defined in (2.1). The blue, red and green curves are the figures for $g(u, v)=0$ for $\delta=0.1000, \delta=0.1383$, and $\delta=0.1683$, respectively. (b) The curves of $u_{i}$ and $v_{i}(i=3,4)$ with varying $\delta$. Other parameters are $\alpha=1.2, \beta=0.3$ and $m=0.58$.

### 2.2. Turing instability for the non delayed system

In this subsection, we consider the stability and diffusion-driven instability of the positive equilibria $E_{i}\left(u_{i}, v_{i}\right)(i=3,4)$ when $\tau=0$, i.e., the non delayed system corresponding to system (1.3)

$$
\begin{cases}\frac{\partial u}{\partial t}=d_{1} u_{x x}+u(1-u)-\frac{u v}{\beta+u}, & x \in(0, l \pi), t>0,  \tag{2.5}\\ \frac{\partial v}{\partial t}=d_{2} v_{x x}+\frac{\alpha u v^{2}}{(\beta+u)(\delta+v)}-m v, & x \in(0, l \pi), t>0, \\ \frac{\partial u(x, t)}{\partial x}=\frac{\partial v(x, t)}{\partial x}=0, & x=0, l \pi, t>0, \\ u(x, 0)=u_{0}(x) \geq 0, v(x, 0)=v_{0}(x) \geq 0, & x \in[0, l \pi] .\end{cases}
$$

In the rest of this paper, we assume that

$$
\left(H_{1}\right) 0<\delta<\frac{[\alpha-(1+\beta) m]^{2}}{4 m(\alpha-m)} \text { and } m(1-\beta)<\alpha
$$

holds for the existence of positive equilibria.
The linearization of system (2.5) at the positive equilibria $E_{i}\left(u_{i}, v_{i}\right)(i=3,4)$ can be expressed by

$$
\frac{\partial}{\partial t}\binom{u}{v}=D\binom{\Delta u}{\Delta v}+\left(\begin{array}{ll}
a_{11} & a_{12}  \tag{2.6}\\
a_{21} & a_{22}
\end{array}\right)\binom{u}{v},
$$

where $D=\operatorname{diag}\left(d_{1}, d_{2}\right)$ and

$$
\begin{array}{ll}
a_{11}=\left.u f_{u}(u, v)\right|_{E_{i}}=\left.\frac{u(1-\beta-2 u)}{\beta+u}\right|_{E_{i}}, & a_{12}=\left.u f_{v}(u, v)\right|_{E_{i}}=-\left.\frac{u}{\beta+u}\right|_{E_{i}}<0, \\
a_{21}=\left.v g_{u}(u, v)\right|_{E_{i}}=\left.\frac{m \beta v}{(\beta+u) u}\right|_{E_{i}}>0, & a_{22}=\left.v g_{v}(u, v)\right|_{E_{i}}=\left.\frac{m \delta}{\delta+v}\right|_{E_{i}}>0, \tag{2.7}
\end{array}
$$

with $i=3,4$. It is well known that the eigenvalue problem

$$
\Delta \phi(x)=\lambda \phi(x), \quad x \in(0, l \pi), \quad \frac{\partial \phi(0)}{\partial x}=\frac{\partial \phi(l \pi)}{\partial x}=0
$$

has eigenvalues $\lambda_{n}=-\frac{n^{2}}{l^{2}}\left(n \in \mathbb{N}_{0}\right)$, with the corresponding eigenfunctions

$$
\beta_{n}(x)=\frac{\cos \frac{n}{l} x}{\left\|\cos \frac{n}{l} x\right\|_{L^{2}}}= \begin{cases}\sqrt{\frac{1}{l} \pi}, & n=0, \\ \sqrt{\frac{2}{l \pi}} \cos \frac{n}{l} x, & n \geq 1 .\end{cases}
$$

The characteristic equation for the linearized system (2.6) is

$$
\begin{equation*}
\lambda^{2}+T_{n} \lambda+D_{n}=0, n \in \mathbb{N}_{0} \tag{2.8}
\end{equation*}
$$

where

$$
\begin{equation*}
T_{n}=\left(d_{1}+d_{2}\right) \frac{n^{2}}{l^{2}}+T_{0}, \quad D_{n}=d_{1} d_{2} \frac{n^{4}}{l^{4}}-\left(d_{1} a_{22}+d_{2} a_{11}\right) \frac{n^{2}}{l^{2}}+D_{0}, \tag{2.9}
\end{equation*}
$$

with $T_{0}=-\left(a_{11}+a_{22}\right), D_{0}=a_{11} a_{22}-a_{12} a_{21}$.

Lemma 2.3. Suppose that $\left(H_{1}\right)$ holds. For $E_{3}\left(u_{3}, v_{3}\right), D_{0}=a_{11} a_{22}-a_{12} a_{21}>0$ and for $E_{4}\left(u_{4}, v_{4}\right)$ $D_{0}<0$.

Proof. From (2.1) and (2.2), we have

$$
f_{u}(u, v)=-f_{v}(u, v) \frac{\mathrm{d} v_{1}(u)}{\mathrm{d} u}, \quad g_{u}(u, v)=-g_{v}(u, v) \frac{\mathrm{d} v_{2}(u)}{\mathrm{d} u} .
$$

Thus, $D_{0}$ can be written as

$$
D_{0}=\left[u v f_{v}(u, v) g_{v}(u, v)\left(\frac{\mathrm{d} v_{2}(u)}{\mathrm{d} u}-\frac{\mathrm{d} v_{1}(u)}{\mathrm{d} u}\right)\right]_{\left(u_{i}, v_{i}\right)} .
$$

From the qualities of nullclines, we can easily get

$$
\left.\left(\frac{\mathrm{d} v_{2}(u)}{\mathrm{d} u}-\frac{\mathrm{d} v_{1}(u)}{\mathrm{d} u}\right)\right|_{\left(u_{3}, v_{3}\right)}<0 \quad \text { and }\left.\quad\left(\frac{\mathrm{d} v_{2}(u)}{\mathrm{d} u}-\frac{\mathrm{d} v_{1}(u)}{\mathrm{d} u}\right)\right|_{\left(u_{4}, v_{4}\right)}>0 .
$$

From (2.7), we have $f_{v}(u, v)<0$ and $g_{v}(u, v)>0$, which lead to $\left.D_{0}\right|_{\left(u_{3}, v_{3}\right)}>0$ and $\left.D_{0}\right|_{\left(u_{4}, v_{4}\right)}<0$.
From Lemma 2.3, we have $\left.D_{0}\right|_{E_{4}}<0$, which indicates that $E_{4}\left(u_{4}, v_{4}\right)$ is unstable. To investigate the stability of $E_{3}\left(u_{3}, v_{3}\right)$, denote

$$
\left(H_{2}\right) u_{3}>\frac{1}{2}\left[1-\beta+\frac{m \delta\left(\beta+u_{3}\right)}{u_{3}\left(\delta+v_{3}\right)}\right] .
$$

It is easy to get that if $\left(H_{2}\right)$ holds, $T_{0}>0$. We have $T_{n} \geq T_{0}>0$, for $n \in \mathbb{N}_{0}$.
To have diffusion-driven instability, we need to find at least one positive integer $n$, such that $D_{n}<0$. We choose diffusion coefficient $d_{1}$ as the bifurcation parameter to analyze the Turing bifurcation. For $E_{3}\left(u_{3}, v_{3}\right)$, we easily obtain from $D_{n}=0$ that

$$
\begin{equation*}
d_{1}\left(n^{2}\right)=\frac{\left(a_{11} d_{2} n^{2}-D_{0} l^{2}\right) l^{2}}{n^{2}\left(d_{2} n^{2}-a_{22} l^{2}\right)} \tag{2.10}
\end{equation*}
$$

where $a_{11}, a_{22}$ and $D_{0}$ are defined in (2.7) and (2.9).
Denote

$$
\begin{equation*}
d_{1}^{*}=\min _{n \in \mathbb{N}} d_{1}\left(n^{2}\right) \tag{2.11}
\end{equation*}
$$

Thus, we have the following results.
Lemma 2.4. Assume that $\left(H_{1}\right)$ and $\left(H_{2}\right)$ hold. For $E_{3}\left(u_{3}, v_{3}\right)$, we have
(i) If $d_{1}<d_{1}^{*}, D_{n}>0$ for all $n \in \mathbb{N}$.
(ii) If $d_{1}>d_{1}^{*}$, there exist $n \in \mathbb{N}$ such that $D_{n}<0$.

Proof. Since $\left(H_{2}\right)$ holds, we have $u_{3}>\frac{1-\beta}{2}$. Thus, $a_{11}<0$ and $\left(a_{11} d_{2} n^{2}-D_{0} l^{2}\right) l^{2}<0$. Therefore, we can deduce that $d_{1}\left(n^{2}\right)>0$ if $n^{2}<\frac{a_{22} l^{2}}{d_{2}}$. For $n^{2}<\frac{a_{22} l^{2}}{d_{2}}$, we obtain

$$
D_{n} \begin{cases}>0, & d_{1}<d_{1}\left(n^{2}\right) \\ =0, & d_{1}=d_{1}\left(n^{2}\right), \\ <0, & d_{1}>d_{1}\left(n^{2}\right)\end{cases}
$$

Let $q=n^{2}$. Equation (2.10) can be written as

$$
\begin{equation*}
d_{1}(q)=\frac{\left(a_{11} d_{2} q-D_{0} l^{2}\right) l^{2}}{q\left(d_{2} q-a_{22} l^{2}\right)} \tag{2.12}
\end{equation*}
$$

Differentiating both sides of $\operatorname{Eq}$ (2.12) with respect to $q$ yields

$$
d_{1}^{\prime}(q)=\frac{l^{2}\left(-a_{11} d_{2}^{2} q^{2}+2 D_{0} d_{2} l^{2} q-D_{0} a_{22} l^{4}\right)}{q^{2}\left(d_{2} q-a_{22} l^{2}\right)^{2}} \begin{cases}\leq 0, & 0<q \leq q^{*} \\ >0, & q>q^{*}\end{cases}
$$

where

$$
q^{*}=\frac{\left(D_{0}-\sqrt{D_{0}^{2}-D_{0} a_{11} a_{22}}\right) l^{2}}{a_{11} d_{2}}
$$

$d_{1}(q)$ reaches its minimum at $q=q^{*}$. To sum up, the range of wave numbers for the occurrence for Turing instability is $n^{2}<a_{22} l^{2} / d_{2}$, and when $d_{1}>d_{1}\left(n^{2}\right), D_{n}<0$. Now, we need to find the critical wave number $N_{*}$ such that $d_{1}\left(n^{2}\right)$ reaches its minimum at $n=N_{*}$. In fact,

$$
N_{*}= \begin{cases}N_{0}, & d_{1}\left(N_{0}^{2}\right) \leq d_{1}\left(\left(N_{0}+1\right)^{2}\right) \\ N_{0}+1, & d_{1}\left(N_{0}^{2}\right)>d_{1}\left(\left(N_{0}+1\right)^{2}\right)\end{cases}
$$

here $N_{0}=\left\lfloor\sqrt{q^{*}}\right\rfloor$, where $\lfloor\cdot\rfloor$ is the floor function. Thus, we have $d_{1}^{*} \triangleq d_{1}\left(N_{*}^{2}\right)=\min _{n \in \mathbb{N}} d_{1}\left(n^{2}\right)$.
From the above analysis, we get the following conclusion.
Theorem 2.5. Assume that $\left(H_{1}\right)$ and $\left(H_{2}\right)$ hold and $d_{1}^{*}$ is defined in (2.11). For non delayed system (2.5), we have
(i) If $d_{1}<d_{1}^{*}, E_{3}\left(u_{3}, v_{3}\right)$ is locally asymptotically stable.
(ii) If $d_{1}>d_{1}^{*}, E_{3}\left(u_{3}, v_{3}\right)$ is unstable.
(iii) System (2.5) undergoes a Turing bifurcation at $E_{3}\left(u_{3}, v_{3}\right)$ when $d_{1}=d_{1}^{*}$.

### 2.3. Hopf and Turing-Hopf bifurcation for the delayed system

In this section, we investigate the effect of delay $\tau$ on the dynamics for system (1.3).
For Neumann boundary condition, we define the real-valued Hilbert space

$$
X:=\left\{(u, v) \in H^{2}(0, l \pi) \times H^{2}(0, l \pi) \left\lvert\, \frac{\partial u(x, t)}{\partial x}=\frac{\partial v(x, t)}{\partial x}=0\right. \text { at } x=0, l \pi\right\}
$$

and the corresponding complexification space $X_{\mathbb{C}}:=X \oplus \mathrm{i} X=\left\{U_{1}+\mathrm{i} U_{2} \mid U_{1}, U_{2} \in X\right\}$ with the general complex-value $L^{2}$ inner product $\left\langle U_{1}, U_{2}\right\rangle=\int_{0}^{l \pi}\left(\bar{u}_{1} u_{2}+\bar{v}_{1} v_{2}\right) \mathrm{d} x$, where $U_{i}=\left(u_{i}, v_{i}\right)^{T} \in X_{\mathbb{C}}, i=1,2$. Let $C_{\tau}:=C\left([-\tau, 0], X_{\mathbb{C}}\right)$ denote the phase space with the sup norm $|\phi|=\sup _{-\tau \leq \theta \leq 0}|\phi(\theta)|$. The linearization system of (1.3) at $E_{3}\left(u_{3}, v_{3}\right)$ can be rewritten in the space $\mathcal{C}_{\tau}$ as

$$
\begin{equation*}
\frac{\mathrm{d} U(t)}{\mathrm{d} t}=D \Delta U(t)+L\left(U^{t}\right) \tag{2.13}
\end{equation*}
$$

where $D=\operatorname{diag}\left(d_{1}, d_{2}\right), U(t)=(u(x, t), v(x, t))^{T}, U^{t} \in C_{\tau}$ and $L(\cdot): C_{\tau} \rightarrow X_{\mathbb{C}}$ is a bounded linear operator defined by

$$
L(\phi)=L_{1} \phi(0)+L_{2} \phi(-\tau),
$$

where

$$
L_{1}=\left(\begin{array}{cc}
a_{11} & a_{12}  \tag{2.14}\\
0 & \widetilde{a}_{22}
\end{array}\right), \quad L_{2}=\left(\begin{array}{cc}
0 & 0 \\
b_{21} & m
\end{array}\right),
$$

with $a_{11}, a_{12}$ are defined in (2.7) and

$$
\widetilde{a}_{22}=-\frac{m v_{3}}{\delta+v_{3}}<0, \quad b_{21}=\frac{m \beta v_{3}}{\left(\beta+u_{3}\right) u_{3}}>0
$$

The characteristic equation of (2.13) is

$$
\begin{equation*}
\lambda^{2}+A_{n} \lambda+B_{n}+\left(C_{n}-m \lambda\right) e^{-\lambda \tau}=0, n \in \mathbb{N}_{0} \tag{2.15}
\end{equation*}
$$

where

$$
\begin{aligned}
& A_{n}=\left(d_{1}+d_{2}\right) \frac{n^{2}}{l^{2}}-a_{11}-\widetilde{a}_{22}, \\
& B_{n}=d_{1} d_{2} \frac{n^{4}}{l^{4}}-\left(d_{1} \widetilde{a}_{22}+d_{2} a_{11}\right) \frac{n^{2}}{l^{2}}+a_{11} \widetilde{a}_{22}, \\
& C_{n}=-a_{12} b_{21}-m\left(\frac{n^{2}}{l^{2}} d_{1}-a_{11}\right) .
\end{aligned}
$$

When $\tau=0$, Eq (2.15) can be written as (2.8), where $T_{n}=A_{n}-m, D_{n}=B_{n}+C_{n}$. To investigate the effect of delay $\tau$, we assume that $E_{3}\left(u_{3}, v_{3}\right)$ is stable for non delayed system. From the previous section, we assume that $\left(H_{1}\right),\left(H_{2}\right)$ and $d_{1}<d_{1}^{*}$ hold for the stability of $E_{3}\left(u_{3}, v_{3}\right)$ when $\tau=0$.

If $\pm \mathrm{i} \omega_{0}\left(\omega_{0}>0\right)$ is a pair of roots of (2.15), then we have

$$
\begin{equation*}
-\omega_{0}^{2}+\mathrm{i} \omega_{0} A_{n}+B_{n}+\left(-\mathrm{i} \omega_{0} m+C_{n}\right)\left[\cos \left(\omega_{0} \tau\right)-\mathrm{i} \sin \left(\omega_{0} \tau\right)\right]=0 \tag{2.16}
\end{equation*}
$$

Separating the real and imaginary parts of (2.16), we have

$$
\left\{\begin{array}{l}
\omega_{0}^{2}-B_{n}=C_{n} \cos \left(\omega_{0} \tau\right)-m \omega_{0} \sin \left(\omega_{0} \tau\right)  \tag{2.17}\\
\omega_{0} A_{n}=C_{n} \sin \left(\omega_{0} \tau\right)+m \omega_{0} \cos \left(\omega_{0} \tau\right)
\end{array}\right.
$$

which is equivalent to

$$
\left\{\begin{array}{l}
\sin \left(\omega_{0} \tau\right)=\frac{\omega_{0}\left(A_{n} C_{n}+m B_{n}-m \omega_{0}^{2}\right)}{m^{2} \omega_{0}^{2}+C_{n}^{2}} \triangleq \mathcal{S}_{n}\left(\omega_{0}\right),  \tag{2.18}\\
\cos \left(\omega_{0} \tau\right)=\frac{C_{n} \omega_{0}^{2}+m A_{n} \omega_{0}^{2}-B_{n} C_{n}}{m^{2} \omega_{0}^{2}+C_{n}^{2}} \triangleq C_{n}\left(\omega_{0}\right) .
\end{array}\right.
$$

Squaring and adding both sides of (2.17) gives us

$$
\begin{equation*}
\omega_{0}^{4}+P_{n} \omega_{0}^{2}+Q_{n}=0 \tag{2.19}
\end{equation*}
$$

where

$$
P_{n}=A_{n}^{2}-2 B_{n}-m^{2}, \quad Q_{n}=B_{n}^{2}-C_{n}^{2} .
$$

Denote $R_{n}=P_{n}^{2}-4 Q_{n}$ and $s_{n}=\omega_{0}^{2}$, we can write (2.19) as

$$
\begin{equation*}
G(s) \equiv s_{n}^{2}+P_{n} s_{n}+Q_{n}=0 \tag{2.20}
\end{equation*}
$$

Obviously, the existence of purely imaginary roots of (2.15) depends on the existence of positive roots of (2.20). Since the number of positive roots of (2.20) may be zero, one or two. In the following, we discuss in three cases and make the following assumptions.
( $H_{3}$ ) (i) $R_{n}<0$ or (ii) $R_{n} \geq 0, P_{n}>0$ and $B_{n}-C_{n}>0$.
( $H_{4}$ ) $B_{n}-C_{n}<0$.
$\left(H_{5}\right) R_{n}>0, P_{n}<0$ and $B_{n}-C_{n}>0$.
If $\left(H_{3}\right)$ holds, $\mathrm{Eq}(2.20)$ has no positive roots, which indicates that Eq (2.15) has no purely imaginary roots. Therefore, $E_{3}\left(u_{3}, v_{3}\right)$ is always locally asymptotically stable for all $\tau>0$.

If $\left(H_{4}\right)$ holds, $\mathrm{Eq}(2.20)$ has a unique positive root

$$
s_{n}^{+}=\frac{1}{2}\left(-P_{n}+\sqrt{R_{n}}\right) .
$$

Correspondingly, Eq (2.15) has a pair of purely imaginary roots $\pm \mathrm{i} \omega_{n}= \pm \mathrm{i} \sqrt{s_{n}^{+}}$. From (2.18), we have

$$
\tau_{n, j}= \begin{cases}\frac{1}{\omega_{n}} \arccos C_{n}\left(\omega_{n}\right)+\frac{2 j \pi}{\omega_{n}}, & \mathcal{S}_{n}\left(\omega_{n}\right)>0,  \tag{2.21}\\ -\frac{1}{\omega_{n}} \arccos C_{n}\left(\omega_{n}\right)+\frac{2(j+1) \pi}{\omega_{n}}, & \mathcal{S}_{n}\left(\omega_{n}\right)<0,\end{cases}
$$

for $n \in \mathbb{N}_{0}, j \in \mathbb{N}_{0}$. Now, we verify the transversality conditions. Differentiating (2.15) with respect to $\tau$, we obtain

$$
\left.\operatorname{sign}\left\{\frac{\mathrm{d}(\operatorname{Re} \lambda)}{\mathrm{d} \tau}\right\}\right|_{\lambda=\mathrm{i} \omega_{n}}=\operatorname{sign}\left\{\frac{2 \omega_{n}^{2}+P_{n}}{m^{2} \omega_{n}^{2}+C_{n}^{2}}\right\}=\operatorname{sign}\left\{\frac{\sqrt{R_{n}}}{m^{2} \omega_{n}^{2}+C_{n}^{2}}\right\}>0
$$

Denote

$$
\mathfrak{S}_{1}=\left\{n \in \mathbb{N}_{0} \mid\left(H_{4}\right) \text { holds }\right\}
$$

For any $n \in \mathbb{S}_{1}$, define $\tau_{*}=\min _{n \in \mathbb{E}_{1}}\left\{\tau_{n, 0}\right\}$ as the smallest $\tau$ such that Hopf bifurcation occurs.
If $\left(H_{5}\right)$ holds, $\mathrm{Eq}(2.20)$ has two positive roots

$$
s_{n}^{ \pm}=\frac{1}{2}\left(-P_{n} \pm \sqrt{R_{n}}\right)
$$

and $\mathrm{Eq}(2.15)$ has two pairs of purely imaginary roots $\pm \mathrm{i} \omega_{n}^{ \pm}= \pm \mathrm{i} \sqrt{s_{n}^{ \pm}}$. We have

$$
\tau_{n, j}^{ \pm}= \begin{cases}\frac{1}{\omega_{n}^{ \pm}} \arccos C_{n}\left(\omega_{n}^{ \pm}\right)+\frac{2 j \pi}{\omega_{n}^{ \pm}}, & \mathcal{S}_{n}\left(\omega_{n}^{ \pm}\right)>0,  \tag{2.22}\\ -\frac{1}{\omega_{n}^{ \pm}} \arccos C_{n}\left(\omega_{n}^{ \pm}\right)+\frac{2(j+1) \pi}{\omega_{n}^{ \pm}}, & \mathcal{S}_{n}\left(\omega_{n}^{ \pm}\right)<0,\end{cases}
$$

for $n \in \mathbb{N}_{0}, j \in \mathbb{N}_{0}$. Differentiating $\operatorname{Eq}(2.15)$ with respect to $\tau$, we obtain

$$
\left.\operatorname{sign}\left\{\frac{\mathrm{d}(\operatorname{Re} \lambda)}{\mathrm{d} \tau}\right\}\right|_{\lambda=\mathrm{i} \omega_{n}^{ \pm}}=\operatorname{sign}\left\{\frac{2 \omega_{n}^{ \pm^{2}}+P_{n}}{m^{2} \omega_{n}^{ \pm^{2}}+C_{n}^{2}}\right\}=\operatorname{sign}\left\{\frac{ \pm \sqrt{R_{n}}}{m^{2} \omega_{n}^{ \pm^{2}}+C_{n}^{2}}\right\}
$$

then we have

$$
\operatorname{sign}\left\{\left.\frac{\mathrm{d}(\operatorname{Re} \lambda)}{\mathrm{d} \tau}\right|_{\tau=\tau_{n, j}^{-}}\right\}<0, \quad \operatorname{sign}\left\{\left.\frac{\mathrm{~d}(\operatorname{Re} \lambda)}{\mathrm{d} \tau}\right|_{\tau=\tau_{n, j}^{+}}\right\}>0 .
$$

Denote

$$
\mathfrak{S}_{2}=\left\{n \in \mathbb{N}_{0} \mid\left(H_{5}\right) \text { holds }\right\} .
$$

For any $n \in \Xi_{2}$, define $\tau_{*}=\min _{n \in \mathcal{E}_{2}}\left\{\tau_{n, 0}^{+}, \tau_{n, 0}^{-}\right\}$.
Theorem 2.6. Assume that $\left(H_{1}\right)$ and $\left(H_{2}\right)$ hold and $d_{1}<d_{1}^{*}$. Then, the following statements are true.
(i) If $\left(H_{3}\right)$ holds, $E_{3}\left(u_{3}, v_{3}\right)$ is locally asymptotically stable for all $\tau>0$.
(ii) If $\left(H_{4}\right)$ holds, $E_{3}\left(u_{3}, v_{3}\right)$ is locally asymptotically stable when $\tau \in\left[0, \tau_{*}\right)$ and it is unstable when $\tau>\tau_{*}$. System (1.3) undergoes Hopf bifurcation at $E_{3}\left(u_{3}, \nu_{3}\right)$ when $\tau=\tau_{n, j}\left(n \in \mathbb{G}_{1}\right)$.
(iii) If $\left(H_{5}\right)$ holds, $E_{3}\left(u_{3}, v_{3}\right)$ is locally asymptotically stable when

$$
\tau \in\left[0, \tau_{*}\right) \bigcup\left(\tau_{1}, \tau_{2}\right) \bigcup \cdots \bigcup\left(\tau_{m-1}, \tau_{m}\right)
$$

and unstable when

$$
\tau \in\left(\tau_{*}, \tau_{1}\right) \bigcup\left(\tau_{2}, \tau_{3}\right) \bigcup \cdots \bigcup\left(\tau_{m},+\infty\right)
$$

where $m \in \mathbb{N}$ and $\tau_{*}<\tau_{1}<\tau_{2}<\cdots<\tau_{m} \in\left\{\tau_{n, j}^{ \pm} \mid n \in \mathbb{S}_{2}, j \in \mathbb{N}_{0}\right\}$. System (1.3) undergoes Hopf bifurcation at $E_{3}\left(u_{3}, v_{3}\right)$ when $\tau=\tau_{n, j}^{ \pm}\left(n \in \mathbb{S}_{2}\right)$.

Combining Theorem 2.5 and Theorem 2.6, one can obtain the existence of Turing-Hopf bifurcation.
Theorem 2.7. Assume that $\left(H_{1}\right)$ and $\left(H_{2}\right)$ hold. $E_{3}\left(u_{3}, v_{3}\right)$ is locally asymptotically stable when $\tau<\tau_{*}$ and $d_{1}<d_{1}^{*}$. System (1.3) undergoes a Turing-Hopf bifurcation at $E_{3}\left(u_{3}, v_{3}\right)$ when $\left(\tau, d_{1}\right)=\left(\tau_{*}, d_{1}^{*}\right)$.

## 3. Normal form of Turing-Hopf bifurcation

In this section, we calculate the normal form of system (1.3) when a Turing-Hopf bifurcation occurs at $\left(\tau, d_{1}\right)=\left(\tau_{*}, d_{1}^{*}\right)$.

Let $\hat{u}(x, t)=u(x, \tau t)-u_{3}, \hat{v}(x, t)=v(x, \tau t)-v_{3}$ and drop the hats. System (1.3) can be written as

$$
\begin{equation*}
\frac{\partial}{\partial t}\binom{u(x, t)}{v(x, t)}=\tau\left[\left(D \Delta+L_{1}\right)\binom{u(x, t)}{v(x, t)}+L_{2}\binom{u(x, t-1)}{v(x, t-1)}+\binom{f_{1}}{g_{1}}\right], \tag{3.1}
\end{equation*}
$$

where

$$
\begin{aligned}
f_{1}\left(\phi_{1}, \phi_{2}\right)= & \frac{1}{2}\left[a_{1} \phi_{1}^{2}(0)+2 a_{2} \phi_{1}(0) \phi_{2}(0)\right]+\frac{1}{6}\left[a_{3} \phi_{1}^{3}(0)+3 a_{4} \phi_{1}^{2}(0) \phi_{2}(0)\right]+O(4), \\
g_{1}\left(\phi_{1}, \phi_{2}\right)= & \frac{1}{2}\left[b_{1} \phi_{1}^{2}(-1)+2 b_{2} \phi_{1}(-1) \phi_{2}(0)+2 b_{3} \phi_{1}(-1) \phi_{2}(-1)+b_{4} \phi_{2}^{2}(0)+2 b_{5} \phi_{2}(0) \phi_{2}(-1)\right] \\
& +\frac{1}{6}\left[b_{6} \phi_{1}^{3}(-1)+3 b_{7} \phi_{1}^{2}(-1) \phi_{2}(0)+3 b_{8} \phi_{1}^{2}(-1) \phi_{2}(-1)+3 b_{9} \phi_{1}(-1) \phi_{2}^{2}(0)\right. \\
& \left.+6 b_{10} \phi_{1}(-1) \phi_{2}(0) \phi_{2}(-1)+b_{11} \phi_{2}^{3}(0)+3 b_{12} \phi_{2}^{2}(0) \phi_{2}(-1)\right]+O(4),
\end{aligned}
$$

with $\phi_{1}, \phi_{2} \in C:=C\left([-1,0], X_{\mathbb{C}}\right)$,
$a_{1}=\frac{2 \beta v_{3}}{\left(\beta+u_{3}\right)^{3}}-2, \quad a_{2}=-\frac{\beta}{\left(\beta+u_{3}\right)^{2}}, \quad a_{3}=-\frac{6 \beta v_{3}}{\left(\beta+u_{3}\right)^{4}}, \quad a_{4}=\frac{2 \beta}{\left(\beta+u_{3}\right)^{3}}$,
$b_{1}=\frac{-2 \alpha \beta v_{3}^{2}}{\left(\beta+u_{3}\right)^{3}\left(\delta+v_{3}\right)}, \quad b_{2}=\frac{\alpha \beta \delta v_{3}}{\left(\beta+u_{3}\right)^{2}\left(\delta+v_{3}\right)^{2}}, \quad b_{3}=\frac{\alpha \beta v_{3}}{\left(\beta+u_{3}\right)^{2}\left(\delta+v_{3}\right)}, \quad b_{4}=\frac{-2 \alpha \delta u_{3} v_{3}}{\left(\beta+u_{3}\right)\left(\delta+v_{3}\right)^{3}}$,
$b_{5}=\frac{\alpha \delta u_{3}}{\left(\beta+u_{3}\right)\left(\delta+v_{3}\right)^{2}}, \quad b_{6}=\frac{6 \alpha \beta v_{3}^{2}}{\left(\beta+u_{3}\right)^{4}\left(\delta+v_{3}\right)}, \quad b_{7}=\frac{-2 \alpha \beta \delta v_{3}}{\left(\beta+u_{3}\right)^{3}\left(\delta+v_{3}\right)^{2}}, \quad b_{8}=\frac{-2 \alpha \beta v_{3}}{\left(\beta+u_{3}\right)^{3}\left(\delta+v_{3}\right)}$,
$b_{9}=\frac{-2 \alpha \beta \delta v_{3}}{\left(\beta+u_{3}\right)^{2}\left(\delta+v_{3}\right)^{3}}, \quad b_{10}=\frac{\alpha \beta \delta}{\left(\beta+u_{3}\right)^{2}\left(\delta+v_{3}\right)^{2}}, \quad b_{11}=\frac{6 \alpha \delta u_{3} v_{3}}{\left(\beta+u_{3}\right)\left(\delta+v_{3}\right)^{4}}, \quad b_{12}=\frac{-2 \alpha \delta u_{3}}{\left(\beta+u_{3}\right)\left(\delta+v_{3}\right)^{3}}$.
Setting $\left(\tau, d_{1}\right)=\left(\tau_{*}+\alpha_{1}, d_{1}^{*}+\alpha_{2}\right)$, system (3.1) undergoes a Turing-Hopf bifurcation when $\left(\alpha_{1}, \alpha_{2}\right)=(0,0)$. System (3.1) can be rewritten as

$$
\begin{equation*}
\frac{\mathrm{d} U(t)}{\mathrm{d} t}=D_{0} \Delta U(t)+L_{0} U^{t}+\widetilde{F}\left(\alpha, U^{t}\right) \tag{3.3}
\end{equation*}
$$

where

$$
\begin{aligned}
& D_{0}=\tau_{*}\left(\begin{array}{cc}
d_{1}^{*} & \\
& d_{2}
\end{array}\right), \quad L_{0} U^{t}=\tau_{*}\left[L_{1} U^{t}(0)+L_{2} U^{t}(-1)\right], \\
& \widetilde{F}\left(\alpha, U^{t}\right)=\left(\alpha_{1} D_{1}^{(1,0)}+\alpha_{2} D_{1}^{(0,1)}\right) \Delta U(t)+\left(\alpha_{1} L_{1}^{(1,0)}+\alpha_{2} L_{1}^{(0,1)}\right) U^{t}+F\left(\alpha, U^{t}\right)
\end{aligned}
$$

Here

$$
\begin{aligned}
& D_{1}^{(1,0)}=\left(\begin{array}{ll}
d_{1}^{*} & \\
& d_{2}
\end{array}\right), \quad D_{1}^{(0,1)}=\left(\begin{array}{ll}
\tau_{*} & \\
& 0
\end{array}\right), \quad L_{1}^{(1,0)} U^{t}=L_{1} U^{t}(0)+L_{2} U^{t}(-1), \\
& L_{1}^{(0,1)} U^{t}=0, \quad F\left(\alpha, U^{t}\right)=\left(\tau_{*}+\alpha_{1}\right)\binom{f_{1}\left(\phi_{1}, \phi_{2}\right)}{g_{1}\left(\phi_{1}, \phi_{2}\right)},
\end{aligned}
$$

with $L_{1}, L_{2}$ are defined in (2.14). Consider the linearized system of (3.3)

$$
\begin{equation*}
\frac{\mathrm{d} U(t)}{\mathrm{d} t}=D_{0} \Delta U(t)+L_{0} U^{t} . \tag{3.4}
\end{equation*}
$$

Extend the phase space $C$ to

$$
\mathcal{B C}:=\left\{\psi:[-1,0] \rightarrow X_{\mathbb{C}} \mid \psi \text { is continuous on }[-1,0), \exists \lim _{\theta \rightarrow 0^{-}} \psi(\theta) \in X_{\mathbb{C}}\right\} .
$$

Equation (3.4) can be rewritten as an abstract ordinary differential equation on $\mathcal{B C}$

$$
\begin{equation*}
\frac{\mathrm{d} U(t)}{\mathrm{d} t}=A U^{t}+X_{0} \mathcal{F}\left(\alpha, U^{t}\right) \tag{3.5}
\end{equation*}
$$

where

$$
X_{0}= \begin{cases}0, & \theta \in[-1,0) \\ I, & \theta=0\end{cases}
$$

and $A$ is the infinitesimal generator of the semigroup of solution maps of the linear Eq (3.4), defined by $A: \mathcal{C}_{0}^{1} \cap \mathcal{B C} \rightarrow \mathcal{B C}, A \varphi=\dot{\varphi}+X_{0}\left[D_{0} \Delta \varphi(0)+L_{0}(\varphi)-\dot{\varphi}(0)\right]$ with
$\operatorname{dom}(A)=\{\varphi \in C \mid \dot{\varphi} \in C, \varphi(0) \in \operatorname{dom}(\Delta)\}$. Denote $\eta_{k} \in B V\left([-1,0], \mathbb{C}^{2 \times 2}\right)$ to be the function of bounded variation defined on $[-1,0]$, such that

$$
-\frac{n_{k}^{2}}{l^{2}} D_{0} \psi(0)+L_{0} \psi=\int_{-1}^{0} d \eta_{k}(\theta) \psi(\theta), \quad \psi \in C
$$

The adjoint bilinear form on $C^{*} \times \mathcal{B C}$ is defined by

$$
(\psi, \varphi)_{k}=\psi(0) \varphi(0)-\int_{-1}^{0} \int_{0}^{\theta} \psi(\xi-\theta) \eta_{k}(\theta) \varphi(\xi) d \xi, \psi \in C^{*}, \varphi \in \mathcal{B C}
$$

where $k=1,2$, and $C^{*} \triangleq C\left([0,1] ; \mathbb{C}^{2}\right)$.
From Theorem 2.7, system (3.4) has a pair of pure imaginary eigenvalues $\pm \mathrm{i} \omega_{0} \tau_{*}$ and a zero eigenvalue at the Turing-Hopf bifurcation point, and all the other eigenvalues have negative real parts. Choose

$$
\Phi_{1}(\theta)=\left(\phi_{1}(\theta), \bar{\phi}_{1}(\theta)\right), \quad \Phi_{2}(\theta)=\phi_{2}(\theta), \quad \Psi_{1}(s)=\left(\psi_{1}(s), \bar{\psi}_{1}(s)\right)^{T}, \quad \Psi_{2}(s)=\psi_{2}(s)
$$

as the basis of the generalized eigenspace of $A_{i}$ and $A_{i}^{*}(i=1,2)$, satisfying

$$
A_{i} \Phi_{i}=\Phi_{i} B_{i}, \quad A_{i}^{*} \Psi_{i}=B_{i} \Psi_{i}, \quad\left(\Psi_{i}, \Phi_{i}\right)_{i}=I, \quad i=1,2
$$

where $B_{1}=\operatorname{diag}\left\{\mathrm{i} \omega_{0} \tau_{*},-\mathrm{i} \omega_{0} \tau_{*}\right\}, B_{2}=0$. Denote

$$
\Phi(\theta)=\left(\Phi_{1}(\theta), \Phi_{2}(\theta)\right), \quad \Psi(s)=\left(\Psi_{1}(s), \Psi_{2}(s)\right)^{T} .
$$

By some calculations, we have

$$
\begin{array}{lll}
\phi_{1}(\theta)=e^{\mathrm{i} \omega_{0} \tau_{z} \theta}\left(1, k_{1}\right)^{T}, & \phi_{2}(\theta)=\left(1, k_{3}\right)^{T}, & \theta \in[-1,0), \\
\psi_{1}(s)=e^{-\mathrm{i} \omega_{0} \tau_{*} s} M_{1}\left(1, k_{2}\right), & \psi_{2}(s)=M_{3}\left(1, k_{4}\right), & s \in[0,1],
\end{array}
$$

where

$$
\begin{gathered}
k_{1}=\frac{\mathrm{i} \omega_{0} \tau_{*}-a_{11}}{a_{12}}, \quad k_{2}=\frac{\mathrm{i} \omega_{0} \tau_{*}-a_{11}}{b_{21} e^{-\mathrm{i} \omega_{0} \tau_{*}}}, \quad k_{3}=\frac{d_{1} n_{2}^{2}-a_{11} l^{2}}{a_{12} l^{2}}, \quad k_{4}=\frac{d_{1} n_{2}^{2}-a_{11} l^{2}}{b_{21} l^{2}}, \\
M_{1}=\frac{1}{e^{\mathrm{i} \omega_{0} \tau_{*}\left(k_{1} k_{2}+1\right)+\tau_{*} k_{2}\left[b_{21}+m k_{1}\right]}, \quad M_{2}=\frac{1}{k_{3} k_{4}+1+\tau_{*} k_{4}\left(m k_{3}+b_{21}\right)} .} .
\end{gathered}
$$

Decomposing $\mathcal{B C}$ into a center subspace $\mathcal{P}$ and its orthocomplement space ker $\pi$ :

$$
\mathcal{B C}=\mathcal{P} \oplus \operatorname{ker} \pi,
$$

where

$$
\mathcal{P}=\operatorname{span}\left\{\phi_{1}(\theta) \beta_{n_{1}}, \bar{\phi}_{1}(\theta) \beta_{n_{1}}, \phi_{2}(\theta) \beta_{n_{2}}\right\},
$$

and $\pi: \mathcal{B C} \rightarrow \mathcal{P}$ is the projection operator defined by

$$
\pi \varphi=\sum_{k=1}^{2} \Phi_{k}\left(\Psi_{k},\left\langle\varphi(\cdot), \beta_{n_{k}}\right\rangle\right)_{k} \beta_{n_{k}}
$$

where $\beta_{n_{k}}^{1}=\left(\beta_{n_{k}}, 0\right)^{T}, \beta_{n_{k}}^{2}=\left(0, \beta_{n_{k}}\right)^{T}$ and $\left\langle\cdot, \beta_{n_{k}}\right\rangle=\left\langle\cdot, \beta_{n_{k}}^{1}+\beta_{n_{k}}^{2}\right\rangle$. Therefore, $U^{t} \in \mathcal{B C}$ can be composed as

$$
\begin{equation*}
U^{t}(\theta)=\phi_{1}(\theta) z_{1}(t) \beta_{n_{1}}+\bar{\phi}_{1}(\theta) \bar{z}_{1}(t) \beta_{n_{1}}+\phi_{2}(\theta) z_{2}(t) \beta_{n_{2}}+y_{t}(\theta) \triangleq \Phi(\theta) z_{x}(t)+y_{t}(\theta) \tag{3.6}
\end{equation*}
$$

where

$$
z_{k}(t)=\left(\Psi_{k},\left\langle U^{t}(\cdot), \beta_{n_{k}}\right\rangle\right)_{k}, \quad y_{t}(\theta) \in C_{0}^{1} \bigcap \operatorname{ker} \pi:=Q^{1} .
$$

System (3.4) on $\mathcal{B C}$ can be expressed as a system on $\mathbb{C}^{3} \times \operatorname{ker} \pi$

$$
\left\{\begin{array}{l}
\dot{z}_{1}=\mathrm{i} \omega_{0} \tau_{*} z_{1}+\psi_{1}(0)\left\langle\mathcal{F}\left(\alpha, \Phi(\theta) z_{x}(t)+y_{t}(\theta)\right), \beta_{n_{1}}\right\rangle, \\
\dot{\bar{z}}_{1}=-\mathrm{i} \omega_{0} \tau_{*} \bar{z}_{1}+\bar{\psi}_{1}(0)\left\langle\mathcal{F}\left(\alpha, \Phi(\theta) z_{x}(t)+y_{t}(\theta)\right), \beta_{n_{1}}\right\rangle, \\
\dot{z}_{2}=\psi_{2}(0)\left\langle\mathcal{F}\left(\alpha, \Phi(\theta) z_{x}(t)+y_{t}(\theta)\right), \beta_{n_{2}}\right\rangle, \\
\dot{y}=A_{1} y+(I-\pi) X_{0} \mathcal{F}\left(\alpha, \Phi(\theta) z_{x}(t)+y_{t}(\theta)\right),
\end{array}\right.
$$

where $A_{1}$ is the restriction of $A$ on $Q^{1} \subset \operatorname{ker} \pi \rightarrow \operatorname{ker} \pi, A_{1} \varphi=A \varphi$ for $\varphi \in Q^{1}$.
In the following, we apply the algorithm given by An and Jiang [19] and obtain normal form truncated to the third order for the Turing-Hopf bifurcation

$$
\left\{\begin{array}{l}
\dot{z}_{1}=\mathrm{i} \omega_{0} \tau_{*} z_{1}+\frac{1}{2} f_{\alpha_{1} z_{1}}^{11} \alpha_{1} z_{1}+\frac{1}{2} f_{\alpha_{2} z_{1}}^{11} \alpha_{2} z_{1}+\frac{1}{6} g_{210}^{11} z_{1}^{2} \bar{z}_{1}+\frac{1}{6} g_{102}^{11} z_{1} z_{2}^{2}  \tag{3.7}\\
\dot{\bar{z}}_{1}=-i \omega_{0} \tau_{*} \bar{z}_{1}+\frac{1}{2} f_{\alpha_{1} z_{1}}^{11} \alpha_{1} \bar{z}_{1}+\frac{1}{2} f_{\alpha_{2} z_{1}}^{11} \alpha_{2} \bar{z}_{1}+\frac{1}{6} g_{210}^{11} z_{1} \bar{z}_{1}^{2}+\frac{1}{6} g_{102}^{11} \bar{z}_{1} z_{2}^{2} \\
\dot{z}_{2}=\frac{1}{2} f_{\alpha_{1} z_{2}}^{13} \alpha_{1} z_{2}+\frac{1}{2} f_{\alpha_{2} z_{2}}^{13} \alpha_{2} z_{2}+\frac{1}{6} g_{111}^{13} z_{1} \bar{z}_{1} z_{2}+\frac{1}{6} g_{003}^{13} z_{2}^{3}
\end{array}\right.
$$

The coefficients of quadratic and cubic terms in (3.7) are in Appendix.
Making the cylindrical coordinate transformation by

$$
z_{1}=\mathcal{R} \cos \theta+\mathrm{i} \mathcal{R} \sin \theta_{1}, \bar{z}_{1}=\mathcal{R} \cos \theta-\mathrm{i} \mathcal{R} \sin \theta_{1}, z_{2}=\mathcal{V}
$$

where $\mathcal{R}>0$ and $\mathcal{V}>0$. Re-scaling the variables with

$$
\rho=\sqrt{\frac{\left|\operatorname{Re}\left(\mathrm{g}_{210}^{11}\right)\right|}{6}} \mathcal{R}, \quad \eta=\sqrt{\left.\frac{\left|g_{000}^{13}\right|}{6} \right\rvert\,} \mathcal{V}, \quad \hat{t}=\frac{t}{\varepsilon}, \quad \varepsilon=\operatorname{sign}\left(\operatorname{Re}\left(\mathrm{g}_{210}^{11}\right)\right)
$$

and dropping the hats, system (3.7) is transformed into

$$
\left\{\begin{array}{l}
\dot{\rho}=\rho\left[\epsilon_{1}\left(\alpha_{1}, \alpha_{2}\right)+\rho^{2}+b_{0} \eta^{2}\right]  \tag{3.8}\\
\dot{\eta}=\eta\left[\epsilon_{2}\left(\alpha_{1}, \alpha_{2}\right)+c_{0} \rho^{2}+d_{0} \eta^{2}\right]
\end{array}\right.
$$

where

$$
\begin{aligned}
& \epsilon_{1}\left(\alpha_{1}, \alpha_{2}\right)=\frac{\varepsilon}{2}\left[\operatorname{Re}\left(f_{\alpha_{121}}^{11}\right) \alpha_{1}+\operatorname{Re}\left(f_{\alpha_{2} z_{1}}^{11}\right) \alpha_{2}\right], \\
& \epsilon_{2}\left(\alpha_{1}, \alpha_{2}\right)=\frac{\varepsilon}{2}\left[f_{\alpha_{122}}^{13} \alpha_{1}+f_{\alpha_{2 z 2}}^{13} \alpha_{2}\right], \\
& b_{0}=\frac{\varepsilon \operatorname{Re}\left(g_{102}^{11}\right)}{\left|g_{003}^{13}\right|}, \quad c_{0}=\frac{\varepsilon g_{111}^{13}}{\left|\operatorname{Re}\left(g_{210}^{11}\right)\right|}, \quad d_{0}=\frac{\varepsilon g_{003}^{13}}{\left|g_{003}^{13}\right|}= \pm 1 .
\end{aligned}
$$

According to Guckenheimer and Holmes [28], there are twelve distinct types of unfoldings for system (3.8) according to the signs of $b_{0}, c_{0}, d_{0}$ and $d_{0}-b_{0} c_{0}$ (see Table 1).

Table 1. The twelve unfoldings of system (3.7).

| Case | Ia | Ib | II | III | IVa | IVb | V | VIa | VIb | VIIa | VIIb | VIII |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| $d_{0}$ | +1 | +1 | +1 | +1 | +1 | +1 | +1 | -1 | -1 | -1 | -1 | -1 |
| $c_{0}$ | + | + | + | - | - | - | + | + | + | - | - | - |
| $d_{0}$ | + | + | - | + | - | - | + | - | - | + | + | - |
| $d_{0}-b_{0} c_{0}$ | + | - | + | + | + | - | - | + | - | + | - | - |

## 4. Numerical simulations

In the following, we carry out numerical simulations to support our theoretical results obtained in the previous sections and symbolic mathematical software Matlab is used to plot numerical graphs. The delayed reaction-diffusion system (1.3) is numerically solved by transforming the continuous system to discrete system using discretization of time and space. In the discrete system, the Laplacian describing diffusion is calculated by using finite differences scheme with central differences, and the time evolution is solved by using the forward (explicit) Euler method (with the Courant-Friedrichs-Lewy (CFL) condition satisfied) [29].

For the numerical simulations, we choose hypothetical parameter data to verify the theoretical results and demonstrate possible dynamical behaviours. Thus, we vary the parameters to verify the conditions for the occurrence of bifurcations, such as Turing bifurcation, Hopf bifurcation and Turing-Hopf bifurcation. Meanwhile, we observe the effect of varying diffusive coefficient, delay and Allee effect constant on the dynamics of system. Therefore, similar to Sen et al. [10] and Ghosh et al. [30], we choose the parameters in some range (see Table 2).

Table 2. Value of the parameters for numerical simulations.

| Parameter | Turing bifurcation | Hopf bifurcation | Turing-Hopf bifurcation |
| :--- | :--- | :--- | :--- |
| $\alpha$ | 1.2 | 1.2 | 1.2 |
| $\beta$ | 0.3 | 0.3 | 0.3 |
| $d_{1}$ | $[18.7,19.2]$ | 10 | $[15,18.4]$ |
| $d_{2}$ | 0.5 | 0.5 | 0.5 |
| $\delta$ | 0.1 | $[0.1,0.11]$ | 0.1 |
| $l$ | 6 | 6 | 6 |
| $m$ | 0.58 | 0.58 | 0.58 |
| $\tau$ | $l$ | $[0,30]$ | $[0.15,0.75]$ |

### 4.1. Turing instability

In this subsection, we choose $\delta=0.1$ such that $\left(H_{1}\right)$ and $\left(H_{2}\right)$ hold. Taking $d_{1}$ as the bifurcation parameter, we carry out numerical simulations for non delayed system (2.5) and illustrate the pattern formulations induced by Turing bifurcation.

By direct calculation, we have $a_{22} l^{2} / d_{2}=8.1517$. Thus, $d_{1}\left(n^{2}\right)>0$ if $n^{2}<8.1517$. Figure 2 shows the relationship between $d_{1}$ and $n$ according to (2.10). It indicates that $q^{*} \approx 1.9898, N^{*}=2$. Thus, from (2.11), we have $d_{1}^{*}=d_{1}\left(N^{*^{2}}\right)=d_{1}\left(2^{2}\right)=18.7569$. Therefore, from Theorem 2.5, we conclude
that $E_{3}(0.4511,0.4123)$ of non delayed system (2.5) is stable when $d_{1}<d_{1}^{*}$ and unstable when $d_{1}>d_{1}^{*}$. Figure 3 demonstrates that $E_{3}$ is stable for $d_{1}=18.7<d_{1}^{*}$. For $d_{1}=19.2>d_{1}^{*}, E_{3}(0.4511,0.4123)$ is unstable, which is shown in Figure 4.


Figure 2. The diagram of $d_{1}\left(n^{2}\right)$ on the $\left(n, d_{1}\right)$ plane.


Figure 3. The positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$ is stable when $d_{1}=18.5<d_{1}^{*}$.


Figure 4. The positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$ is unstable induced by Turing bifurcation when $d_{1}=19.2>d_{1}^{*}$.

For the numerical simulations in Figures 3 and 4, the initial value functions are both $u(x, 0)=$ $0.45-0.05 \cos \left(\frac{1}{3} x\right), v(x, 0)=0.41+0.04 \cos \left(\frac{1}{3} x\right)$.

### 4.2. Hopf bifurcation

In this section, we reveal the effect of $\tau$ on the dynamics of system (1.3). Thus, we fix $d_{1}=10<d_{1}^{*}$ such that $E_{3}\left(u_{3}, v_{3}\right)$ is stable for $\tau=0$. We find that the strength of Allee effect has an important role in the occurrence of Hopf bifurcation.

Choose $\delta=0.1$ such that the strength of Allee effect is low. We can verify that $\left(H_{1}\right)$ and $\left(H_{2}\right)$ hold. Moreover, $\left(H_{4}\right)$ holds only for $n=0$. Then, Eq (2.20) has a unique positive root $s_{0}^{+}$. From (2.21), the critical value of Hopf bifurcation is $\tau_{*}=0.1571=\tau_{0,0}$. From Theorem 2.6 (ii), the positive equilibrium $E_{3}(0.4511,0.4123)$ is locally asymptotically stable when $\tau=0.15<\tau_{*}$ and unstable when $\tau=1.5>\tau_{*}$.

Table 3. Critical values of Hopf bifurcation $\tau_{n, j}^{ \pm}$.

|  | $j=0$ | $j=1$ | $j=2$ | $j=3$ |
| :---: | :---: | :---: | :---: | :---: |
| $n=0$ | $\tau_{0,0}^{+}=0.7921$ | $\tau_{0,1}^{+}=24.2091$ | $\tau_{0,2}^{+}=47.6261$ | $\tau_{0,3}^{+}=71.0431$ |
| $n=0$ | $\tau_{0,0}^{-}=3.7313$ | $\tau_{0,1}^{-}=38.7605$ | $\tau_{0,2}^{-}=73.7898$ | $\tau_{0,3}^{-}=108.8190$ |

When $\delta$ increases to $\delta=0.105,\left(H_{1}\right)$ and $\left(H_{2}\right)$ hold. $\left(H_{5}\right)$ holds only for $n=0, \mathrm{Eq}(2.20)$ has two positive roots $s_{0}^{ \pm}$. The critical value of Hopf bifurcation can be obtained (see Table 3), and we can get from (2.22) that

$$
\tau_{0,0}^{+}<\tau_{0,0}^{-}<\tau_{0,1}^{+}<\tau_{0,1}^{-}<\tau_{0,2}^{+}<\tau_{0,3}^{+}<\tau_{0,2}^{-}<\tau_{0,3}^{-} .
$$

From Theorem 2.6 (iii), the positive equilibrium $E_{3}(0.4639,0.4095)$ is locally asymptotically stable when $\tau \in\left[0, \tau_{0,0}^{+}\right) \cup\left(\tau_{0,0}^{-}, \tau_{0,1}^{+}\right)$and unstable when $\tau \in\left(\tau_{0,0}^{+}, \tau_{0,0}^{-}\right) \cup\left(\tau_{0,1}^{+},+\infty\right)$. The delay $\tau$ may lead to stability switches with an intermediate strength of Allee effect, and there are two stability switches for system (1.3). Figures 5 and 7 show that $E_{3}(0.4639,0.4095)$ is stable for $\tau=0.5 \in\left[0, \tau_{0,0}^{+}\right)$and $\tau=10 \in\left(\tau_{0,0}^{-}, \tau_{0,1}^{+}\right)$, respectively. For $\tau=3 \in\left(\tau_{0,0}^{+}, \tau_{0,0}^{-}\right)$and $\tau=30 \in\left(\tau_{0,1}^{+},+\infty\right), E_{3}(0.4639,0.4095)$ is unstable (see Figures 6 and 8).

When $\delta$ is further increased to $\delta=0.11$, we can verify $\left(H_{1}\right),\left(H_{2}\right)$ and $\left(H_{3}\right)$ hold. From Theorem 2.6 (i), $E_{3}(0.4776,0.4062)$ is locally asymptotically stable for all $\tau>0$.

### 4.3. Spatiotemporal patterns near the Turing-Hopf bifurcation point

In this section, we reveal the complex spatiotemporal dynamics near the Turing-Hopf bifurcation point ( $\tau_{*}, d_{1}^{*}$ ). Fix $\delta=0.1$, and choose $d_{1}$ and $\tau$ as bifurcation parameters.

From (2.11) and (2.21), we have $\tau_{*}=0.1571, d_{1}^{*}=18.7569$. System (1.3) undergoes a Turing-Hopf bifurcation at $E_{3}\left(u_{3}, v_{3}\right)$ when $\left(\tau, d_{1}\right)=\left(\tau_{*}, d_{1}^{*}\right)$.

After calculation, we can obtain the coefficients in (3.8), where

$$
\begin{aligned}
& \epsilon_{1}=-3.4272 \times 10^{-3} \alpha_{1}, \quad \epsilon_{2}=-4.3221 \times 10^{-4} \alpha_{2}, \\
& b_{0}=4.576563, \quad c_{0}=-0.714188, \quad d_{0}=-1, \quad d_{0}-b_{0} c_{0}=2.268527 .
\end{aligned}
$$



Figure 5. The positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$ is locally asymptotically stable when $\tau=0.5 \in$ $\left[0, \tau_{0,0}^{+}\right)$.


Figure 6. There is a bifurcating periodic solution when $\tau=3 \in\left(\tau_{0,0}^{+}, \tau_{0,0}^{-}\right)$.


Figure 7. The positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$ is locally asymptotically stable when $\tau=10 \in$ $\left(\tau_{0,0}^{-}, \tau_{0,1}^{+}\right)$.


Figure 8. There is a bifurcating periodic solution when $\tau=30 \in\left(\tau_{0,1}^{+},+\infty\right)$.

From Table 1, the unfolding system is of type VIa. System (3.8) can be written as

$$
\left\{\begin{array}{l}
\dot{\rho}=\rho\left(-3.4272 \times 10^{-3} \alpha_{1}+\rho^{2}+4.576563 \eta^{2}\right),  \tag{4.1}\\
\dot{\eta}=\eta\left(-4.3221 \times 10^{-4} \alpha_{2}-0.714188 \rho^{2}-\eta^{2}\right) .
\end{array}\right.
$$

By some simple calculations, we find that the system admits the following equilibria

$$
\begin{aligned}
& A_{0}=(0,0) \\
& A_{1}=\left(\sqrt{3.4272 \times 10^{-3} \alpha_{1}}, 0\right), \text { for } \alpha_{1}>0, \\
& A_{2}^{ \pm}=\left(0, \pm \sqrt{-4.3221 \times 10^{-4} \alpha_{2}}\right), \text { for } \alpha_{2}<0, \\
& A_{3}^{ \pm}=\left(\sqrt{-1.5110 \times 10^{-3} \alpha_{1}-8.7194 \times 10^{-4} \alpha_{2}}, \pm \sqrt{1.0790 \times 10^{-3} \alpha_{1}+1.9052 \times 10^{-4} \alpha_{2}}\right), \\
& \quad \text { for }-1.5110 \times 10^{-3} \alpha_{1}-8.7194 \times 10^{-4} \alpha_{2}>0 \text { and } 1.0790 \times 10^{-3} \alpha_{1}+1.9052 \times 10^{-4} \alpha_{2}>0 .
\end{aligned}
$$

Since $\alpha_{1}=\tau-\tau_{*}, \alpha_{2}=d_{1}-d_{1}^{*}$, the detailed bifurcation diagram in ( $\tau, d_{1}$ ) plane can be drawn (see Figure 9). There are six partial bifurcation curves:

$$
\begin{array}{ll}
L_{1}: \tau=0.1571, \quad L_{2}: d_{1}=18.7569, & (\tau>0.1571), \\
T_{1}: d_{1}=-5.6634(\tau-0.1571)+18.7569, & (\tau>0.1571), \\
T_{2}: d_{1}=-5.6634(\tau-0.1571)+18.7569+o(\tau-0.1571), & (\tau>0.1571), \\
T_{3}: d_{1}=-2.4377(\tau-0.1571)+18.7569, & (\tau>0.1571), \\
T_{4}: d_{1}=-1.7329(\tau-0.1571)+18.7569, &
\end{array}
$$

which divide ( $\tau, d_{1}$ ) plane into eight regions $D_{1}-D_{8}$. Furthermore, the spatiotemporal dynamics near the Turing-Hopf bifurcation point in $D_{1}-D_{8}$ can be described by Figure 10.

Notice that the zero equilibrium $A_{0}$ of (4.1) corresponds to the positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$ of the original system (1.3). $A_{1}$ in (4.1) corresponds to the spatially homogeneous periodic solution of the original system (1.3). The equilibria $A_{2}^{ \pm}$in (4.1) correspond to the steady state solutions of the original system (1.3). $A_{3}^{ \pm}$corresponds to spatially inhomogeneous periodic solutions. Periodic orbit of (4.1) corresponds to spatially inhomogeneous quasi-periodic solutions.


Figure 9. The bifurcation curves and partial bifurcation set near Turing-Hopf bifurcation point "TH" on the ( $\tau, d_{1}$ ) plane.


Figure 10. Distinct phase portrait near TH in $D_{1}-D_{8}$ corresponding to Figure 9.

In region $D_{1}$, system (4.1) has three equilibria: $A_{0}$ and $A_{2}^{ \pm} . A_{0}$ is stable while other equilibria are unstable. This means that the positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$ is locally asymptotically stable as shown in Figure 11, when $\tau=0.15$ and $d_{1}=15$ are chosen in $D_{1}$. The steady state solutions of (1.3) are unstable.

In region $D_{2}$, there are four equilibria of (4.1): $A_{0}, A_{1}$ and $A_{2}^{ \pm}$. $A_{1}$ is stable while other equilibria are unstable. This means that system (1.3) has a stable spatially homogeneous periodic solution. Figure 12 illustrates the existence of a stable spatially homogeneous periodic solution when $\left(\tau, d_{1}\right)$ passes through Hopf bifurcation curve $L_{2}$ into $D_{2}$.

In region $D_{3}$, system (4.1) has six equilibria: $A_{0}, A_{1}, A_{2}^{ \pm}$and $A_{3}^{ \pm}$. $A_{3}^{ \pm}$are stable while other equilibria are unstable. This means that there are two stable spatially inhomogeneous periodic solutions. Figure 13 illustrates the coexistence of two stable spatially inhomogeneous periodic solutions when $\left(\tau, d_{1}\right)$ enters $D_{3}$ from $D_{2}$.

In region $D_{4}$, there are six equilibria and two periodic orbit of system (4.1). This means that system (1.3) has two stable spatially inhomogeneous quasi-periodic solutions (see Figure 14).

In region $D_{5}$, system (4.1) has six equilibria: $A_{0}, A_{1}, A_{2}^{ \pm}$and $A_{3}^{ \pm}$, which are all unstable. When the
parameter enters region $D_{5}$, two stable spatially inhomogeneous quasi-periodic solutions disappears. This means that the positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$, the spatially homogeneous periodic solution, two steady state solutions and two stable spatially inhomogeneous periodic solutions of system (1.3) are all unstable.

In region $D_{6}$, system (4.1) has four equilibria: $A_{0}, A_{1}$ and $A_{2}^{ \pm}$, which are all unstable. This means that the positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$, the spatially homogeneous periodic solution and two steady state solutions of system (1.3) are all unstable.

In region $D_{7}$, there are two unstable equilibria $A_{0}$ and $A_{1}$ of system (1.3). This means that the positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$ and the spatially homogeneous periodic solution are all unstable.

In region $D_{8}$, system (4.1) has only one equilibrium $A_{0}$, which is a saddle. This means that the positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$ of system (1.3) is unstable.

For the numerical simulations, in Figures 11 and 12, the initial conditions are all $u(x, 0)=u_{3}-$ $0.05 \cos \left(\frac{1}{3} x\right), v(x, 0)=v_{3}+0.04 \cos \left(\frac{1}{3} x\right)$; the initial conditions are all $u(x, 0)=u_{3}-0.05 \cos \left(\frac{1}{3} x\right)$, $v(x, 0)=v_{3}+0.04 \cos \left(\frac{1}{3} x\right)$ in Figures 13(a)-(c) and 14(a)-(c) and the initial conditions are all $u(x, 0)=$ $u_{3}+0.05 \cos \left(\frac{1}{3} x\right), v(x, 0)=v_{3}-0.04 \cos \left(\frac{1}{3} x\right)$ in Figures 13(d)-(f) and 14(d)- (f).


Figure 11. The constant steady state for $\left(\tau, d_{1}\right)=(0.15,15) \in D_{1}$.


Figure 12. The spatially homogeneous periodic solution for $\left(\tau, d_{1}\right)=(0.75,15) \in D_{2}$.


Figure 13. The spatially inhomogeneous periodic solutions coexist for $\left(\tau, d_{1}\right)=(0.35,18) \in$ $D_{3}$.

## 5. Conclusions and discussion

In this paper, we have considered a diffusive predator-prey model with digestion delay and Allee effect in predators.

First, we investigate the existence of equilibria. We find that the strength of Allee effect will affect the number of positive equilibria. When the strength of Allee effect $0<\delta<\frac{[\alpha-(1-\beta) m]^{2}}{4 m(\alpha-m)}$, system (1.3) has two positive equilibria $E_{3}\left(u_{3}, v_{3}\right)$ and $E_{4}\left(u_{4}, v_{4}\right)$. When the strength of Allee effect increases to a certain critical level $\delta=\frac{[\alpha-(1-\beta) m]^{2}}{4 m(\alpha-m)}$, system (1.3) has a unique positive equilibrium $E_{5}\left(u_{5}, v_{5}\right)$ and undergoes saddle-node bifurcation. If the strength of Allee effect exceeds the critical value, system (1.3) has no positive equilibria. It is found that Allee effect in predators has a crucial role on the dynamical behavior of our system. From Theorem 2.1, we find that the Allee effect may impact the coexistence of predators and the prey. When the strength of Allee effect is high, the predators and the prey can not coexist, resulting in the extinction of the predator populations at low population densities, which is consistent with the findings of Li et al. [11]. Remark 2.2 tells us that the strength of Allee effect also influences the densities of the species. From the analysis of the stable equilibrium $E_{3}\left(u_{3}, v_{3}\right)$, the densities of predators and prey increases and decreases with the increasing strength of Allee effect.

For the non delayed system, we obtain the conditions for the stability and instability induced by diffusion of the positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$. For the delayed system, there are three distinct cases for the occurrence of Hopf bifurcation with different levels of Allee effect strength. If the strength of the Allee effect $\delta$ is low, digestion delay $\tau$ will alter the stability of the positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$


Figure 14. The spatially inhomogeneous quasi-periodic solutions coexist for $\left(\tau, d_{1}\right)=$ $(0.25,18.4) \in D_{4}$.
and induce Hopf bifurcation. When the strength of Allee effect $\delta$ increases to an intermediate value, digestion delay $\tau$ will induce Hopf bifurcation and stability switches. Finally, when the strength of Allee effect $\delta$ is high, Hopf bifurcation will not occur and the stability of the positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$ will not be changed.

Furthermore, we determine the conditions of Turing-Hopf bifurcation and calculate its normal form. Taking $d_{1}$ and $\tau$ as bifurcation parameters, the effects of diffusion and digestion delay are investigated. We derive normal forms truncated to the third order near Turing-Hopf bifurcation point $\left(\tau_{*}, d_{1}^{*}\right)$ and obtain the classification of dynamics. The parameter plane near the Turing-Hopf bifurcation can be divided into eight regions, each with clear dynamics. When the parameter $\left(\tau, d_{1}\right)$ is in region $D_{1}$, the positive equilibrium $E_{3}\left(u_{3}, v_{3}\right)$ is locally asymptotically stable. If $\left(\tau, d_{1}\right) \in D_{2}$, there is a stable spatially homogeneous periodic solution. When $\left(\tau, d_{1}\right)$ enters $D_{3}$ from $D_{2}$, there exist two stable spatially inhomogeneous periodic solutions. Two stable spatially inhomogeneous quasi-periodic solutions appear in $D_{4}$ and disappear in $D_{5}$. Using Turing-Hopf bifurcation, we can easily qualitatively classify dynamics on a two-parameter plane and understand the combined effects of diffusion and digestion delay on predator-prey interactions, which has important theoretical significance for environmental protection, endangered species protection and biodiversity protection.

In this paper, we explore the spatiotemporal dynamics of a predator-prey model with Allee effect in predators, applying the normal form theory of Turing-Hopf bifurcation extended by An et al. [19] and Jiang et al. [23]. Li et al. [11] mainly discussed the effect of delay on the dynamics, and it is shown that the model can possess multiple stability switches and a stable spatially heterogeneous periodic solution with mode-4 as delays vary. Wang et al. [25] studied local and global stability of the positive
equilibrium as well as Turing instability, and the rich Turing patterns are demonstrated by numerical simulations, including holes, stripes and spots patterns. In our paper, we focus on the joint effect of diffusion, delay and Allee effect on the dynamics through Turing bifurcation, Hopf bifurcation and Turing-Hopf bifurcation analysis. The findings of this study reveal the possibility of two stable spatially inhomogeneous periodic solutions and a spatially quasi-periodic solution, with different dynamics from those observed when both predator and prey populations exhibit Allee effect [27].

Most present research on prey-predator models has assumed that the biological parameters are exact. However, in reality, biological parameters can vary due to various reasons, which make the exact estimation of these parameters difficult. Ghosh et al. [30] considered interval number biological parameters in their study, which can capture the complex dynamics of predator-prey systems and enable simulation of the effect of different environmental factors. In this article, we carry out detailed bifurcation analysis on continuous-time model, such as Turing bifurcation, Hopf bifurcation and Turing-Hopf bifurcation. For discrete-time model, Naik et al. [31,32] investigate the one-parameter and two-parameter bifurcations of a discrete-time prey-predator model, including the flip (period-doubling), generalized flip, Neimark-Sacker and strong resonance bifurcations.

We consider two species in the model and only consider interspecific competition for resources. When we consider a system with more species, prey species can sometimes indirectly depress each other by increasing the abundance of a shared natural enemy, which is called apparent competition [33, 34]. Taking these into account, the influence of the apparent competition on the spatiotemporal dynamics of the predator-prey model with Allee effect would be worth for further study. In addition, other ecological phenomena, such as hydra effects [35] and harvesting [36,37], could offer intriguing possibilities for future research.

## Use of AI tools declaration

The authors declare they have not used Artificial Intelligence (AI) tools in the creation of this article.

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## Conflict of interest

The authors declare there is no conflicts of interest.

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## Appendix: The coefficient of quadratic and cubic terms

The expressions of the coefficients in (3.7) are as follows.

$$
\begin{aligned}
f_{\alpha_{1} 1}^{11}= & 2 \psi_{1}(0)\left[L_{1} \phi_{1}(0)+L_{2} \phi_{1}(-1)\right], \quad f_{\alpha_{2} z_{1}}^{11}=0, \\
f_{\alpha_{1} 2}^{13}= & 2 \psi_{2}(0)\left[-\frac{n_{2}^{2}}{l^{2}} D_{1}^{(1,0)} \phi_{2}(0)+L_{1} \phi_{2}(0)+L_{2} \phi_{2}(-1)\right], \quad f_{\alpha_{2} z_{2}}^{13}=-2 \psi_{2}(0) \frac{n_{2}^{2}}{l^{2}} D_{1}^{(0,1)} \phi_{2}(0), \\
g_{210}^{11}= & f_{210}^{11}+\frac{3}{2 \mathrm{i} \omega_{0} \tau_{*}}\left(-f_{110}^{11} f_{200}^{11}+f_{110}^{11} f_{110}^{12}+\frac{2}{3} f_{020}^{11} f_{200}^{12}\right)+\frac{3}{2} \psi_{1}(0)\left[S_{y z_{1}}\left(\left\langle h_{110}(\theta) \beta_{n_{1}}, \beta_{n_{1}}\right\rangle\right)\right. \\
& \left.+S_{y \overline{z_{1}}}\left(\left\langle h_{200}(\theta) \beta_{n_{1}}, \beta_{n_{1}}\right\rangle\right)\right], \\
g_{102}^{11}= & f_{102}^{11}+\frac{3}{2 \mathrm{i} \omega_{0} \tau_{*}}\left(-2 f_{002}^{11} f_{200}^{11}+f_{002}^{12} f_{110}^{11}+2 f_{002}^{11} f_{101}^{13}\right)+\frac{3}{2} \psi_{1}(0)\left[S_{y z_{1}}\left(\left\langle h_{002}(\theta) \beta_{n_{1}}, \beta_{n_{1}}\right\rangle\right)\right. \\
& \left.+S_{y z_{2}}\left(\left\langle h_{101}(\theta) \beta_{n_{2}}, \beta_{n_{1}}\right\rangle\right)\right], \\
g_{111}^{13}= & f_{111}^{13}+\frac{3}{2 \mathrm{i} \omega_{0} \tau_{*}}\left(-f_{101}^{13} f_{110}^{11}+f_{011}^{13} f_{110}^{12}\right)+\frac{3}{2} \psi_{2}(0)\left[S_{y z_{1}}\left(\left\langle h_{011}(\theta) \beta_{n_{1}}, \beta_{n_{2}}\right\rangle\right)+S_{y \bar{z}_{1}}\left(\left\langle h_{101}(\theta) \beta_{n_{1}}, \beta_{n_{2}}\right\rangle\right)\right. \\
& \left.+S_{y z_{2}}\left(\left\langle h_{110}(\theta) \beta_{n_{2}}, \beta_{n_{2}}\right\rangle\right)\right], \\
g_{003}^{13}= & f_{003}^{13}+\frac{3}{2 \mathrm{i} \omega_{0} \tau_{*}}\left(-f_{002}^{11} f_{101}^{13}+f_{002}^{12} f_{011}^{13}\right)+\frac{3}{2} \psi_{2}(0)\left[S_{y z_{2}}\left(\left\langle h_{002}(\theta) \beta_{n_{2}}, \beta_{n_{2}}\right\rangle\right)\right] .
\end{aligned}
$$

Here $f_{m n k}^{12}=\overline{f_{m n k}^{11}}$,

$$
\begin{aligned}
& f_{m n k}^{11}=\frac{1}{\sqrt{l \pi}} \psi_{1}(0) F_{m n k}, \quad f_{m n k}^{13}=\frac{1}{\sqrt{l \pi}} \psi_{2}(0) F_{m n k}, \quad m+n+k=2, \\
& f_{210}^{11}=\frac{1}{l \pi} \psi_{1}(0) F_{210}, \quad f_{102}^{11}=\frac{1}{l \pi} \psi_{1}(0) F_{102}, \quad f_{111}^{13}=\frac{1}{l \pi} \psi_{2}(0) F_{111}, \quad f_{003}^{13}=\frac{3}{2 l \pi} \psi_{2}(0) F_{003} . \\
& \left\langle h_{200}(\theta) \beta_{n_{1}}, \beta_{n_{1}}\right\rangle=\frac{e^{2 \mathrm{i} \omega_{0} \tau_{*} \theta}}{l \pi}\left[2 \mathrm{i} \omega_{0} \tau_{*}-L_{0}\left(e^{2 \mathrm{i} \omega_{0} \tau_{*} \cdot} I_{d}\right)\right]^{-1} F_{200}-\frac{1}{\mathrm{i} \omega_{0} \tau_{*} \sqrt{l \pi}}\left[f_{200}^{11} \phi_{1}(\theta)+\frac{1}{3} f_{200}^{12} \bar{\phi}_{1}(\theta)\right], \\
& \left\langle h_{110}(\theta) \beta_{n_{1}}, \beta_{n_{1}}\right\rangle=-\frac{1}{l \pi}\left[L_{0}\left(I_{d}\right)\right]^{-1} F_{110}+\frac{1}{\mathrm{i} \omega_{0} \tau_{*} \sqrt{l \pi}}\left[f_{110}^{11} \phi_{1}(\theta)-f_{110}^{12} \bar{\phi}_{1}(\theta)\right], \\
& \left\langle h_{110}(\theta) \beta_{n_{2}}, \beta_{n_{2}}\right\rangle=\left\langle h_{110}(\theta) \beta_{n_{1}}, \beta_{n_{1}}\right\rangle, \\
& \left\langle h_{101}(\theta) \beta_{n_{2}}, \beta_{n_{1}}\right\rangle=\frac{e^{\mathrm{i} \omega_{0} \tau_{*} \theta}}{l \pi}\left[\mathrm{i} \omega_{0} \tau_{*}+\frac{n_{2}^{2}}{l^{2}} D_{0}-L_{0}\left(e^{\mathrm{i} \omega_{0} \tau_{*} *} I_{d}\right)\right]^{-1} F_{101}-\frac{1}{\mathrm{i} \omega_{0} \tau_{*} \sqrt{l \pi}} f_{101}^{13} \phi_{2}(0), \\
& \left\langle h_{011}(\theta) \beta_{n_{1}}, \beta_{n_{2}}\right\rangle=\frac{e^{-\mathrm{i} \omega_{0} \tau_{*} \theta}}{l \pi}\left[-\mathrm{i} \omega_{0} \tau_{*}+\frac{n_{2}^{2}}{l^{2}} D_{0}-L_{0}\left(e^{-\mathrm{i} \omega_{0} \tau_{*} *} I_{d}\right)\right]^{-1} F_{011}+\frac{1}{\mathrm{i} \omega_{0} \tau_{*} \sqrt{l \pi}} f_{011}^{13} \phi_{2}(0), \\
& \left\langle h_{002}(\theta) \beta_{n_{1}}, \beta_{n_{1}}\right\rangle=-\frac{1}{l \pi}\left[L_{0}\left(I_{d}\right)\right]^{-1} F_{002}+\frac{1}{\mathrm{i} \omega_{0} \tau_{*} \sqrt{l \pi}}\left[f_{002}^{11} \phi_{1}(\theta)-f_{002}^{12} \bar{\phi}_{1}(\theta)\right], \\
& \left\langle h_{002}(\theta) \beta_{n_{2}}, \beta_{n_{2}}\right\rangle=\frac{1}{2 l \pi}\left[\frac{4 n_{2}^{2}}{l^{2}} D_{0}-L_{0}\left(I_{d}\right)\right]^{-1} F_{002}+\left\langle h_{002}(\theta) \beta_{n_{1}}, \beta_{n_{1}}\right\rangle,
\end{aligned}
$$

with

$$
\begin{aligned}
& F_{200}=F_{u u}+2 k_{1}\left(F_{u v}+F_{v v_{\tau}} k_{1} e^{-\mathrm{i} \omega_{0} \tau_{*}}+F_{u_{\tau} v_{\tau}} e^{-2 \mathrm{i} \omega_{0} \tau_{*}}+F_{u_{\tau}} e^{-\mathrm{i} \omega_{0} \tau_{*}}\right)+F_{v v} k_{1}^{2}+F_{u_{\tau} u_{\tau}} e^{-2 \mathrm{i} \omega_{0} \tau_{*}}, \\
& F_{110}=2\left[F_{u u}+F_{v v} k_{1} \bar{k}_{1}+F_{u_{\tau} u_{\tau}}+F_{u v}\left(k_{1}+\bar{k}_{1}\right)+F_{u_{\tau} v}\left(\bar{k}_{1} e^{-\mathrm{i} \omega_{0} \tau_{*}}+k_{1} e^{\mathrm{i} \omega_{0} \tau_{*}}\right)+F_{v v_{\tau}} k_{1} \bar{k}_{1}\left(e^{-\mathrm{i} \omega_{0} \tau_{*}}+e^{\mathrm{i} \omega_{0} \tau_{*}}\right)\right. \\
& \left.+F_{u_{\tau} v_{\tau}}\left(k_{1}+\bar{k}_{1}\right)\right], \\
& F_{101}=2\left[F_{u u}+F_{v v} k_{1} k_{3}+F_{u_{\tau} u_{\tau}} e^{-\mathrm{i} \omega_{0} \tau_{*}}+F_{u v}\left(k_{1}+k_{3}\right)+F_{u_{\tau} v}\left(k_{1}+k_{3} e^{-\mathrm{i} \omega_{0} \tau_{*}}\right)+F_{v v_{\tau}} k_{1} k_{3}\left(1+e^{-\mathrm{i} \omega_{0} \tau_{*}}\right)\right. \\
& \left.+F_{u_{\tau} v_{\tau}}\left(k_{1}+k_{3}\right) e^{-\mathrm{i} \omega_{0} \tau_{*}}\right], \\
& F_{002}=F_{u u}+F_{v v} k_{3}^{2}+F_{u_{\tau} u_{\tau}}+2\left(F_{u v} k_{3}+F_{u_{\tau}} k_{3}+F_{v v_{\tau}} k_{3}^{2}+F_{u_{\tau} v_{\tau}} k_{3}\right), \\
& F_{002}=\overline{F_{200}}, \quad F_{011}=\overline{F_{101}}, \\
& F_{210}=3\left[F_{u u u}+F_{u u v}\left(2 k_{1}+\bar{k}_{1}\right)+F_{v v v} k_{1}^{2} \bar{k}_{1}+F_{u_{\tau} v v} k_{1}\left(2 \bar{k}_{1} e^{-\mathrm{i} \omega_{0} \tau_{*}}+k_{1} e^{\mathrm{i} \omega_{0} \tau_{*}}\right)+F_{v v v_{T}} k_{1}^{2} \bar{k}_{1}\left(2 e^{-\mathrm{i} \omega_{0} \tau_{*}}+e^{\mathrm{i} \omega_{0} \tau_{*}}\right)\right. \\
& +F_{u_{\tau} u_{\tau} v}\left(2 k_{1}+\bar{k}_{1} e^{-2 \mathrm{i} \omega_{0} \tau_{*}}\right)+2 F_{u_{\tau} v v_{\tau}} k_{1}\left(\bar{k}_{1}+\bar{k}_{1} e^{-2 \mathrm{i} \omega_{0} \tau_{*}}+k_{1}\right)+F_{u_{\tau} u_{\tau} v_{\tau}}\left(2 k_{1} e^{-\mathrm{i} \omega_{0} \tau_{*}}+\bar{k}_{1} e^{-\mathrm{i} \omega_{0} \tau_{*}}\right) \\
& \left.+F_{u_{\tau} u_{\tau} u_{\tau}} e^{-\mathrm{i} \omega_{0} \tau_{*}}\right], \\
& F_{102}=3\left[F_{u u u}+F_{u u v}\left(k_{1}+2 k_{3}\right)+F_{v v v} k_{1} k_{3}^{2}+F_{u_{\tau} v v} k_{3}\left(k_{3} e^{-\mathrm{i} \omega_{0} \tau_{*}}+2 k_{1}\right)+F_{v v v_{\tau}} k_{1} k_{3}^{2}\left(2+e^{-\mathrm{i} \omega_{0} \tau_{*}}\right)\right. \\
& +F_{u_{\tau} u_{\tau} v}\left(k_{1}+2 k_{3} e^{-\mathrm{i} \omega_{0} \tau_{*}}\right)+2 F_{u_{\tau} v_{\tau}} k_{3}\left(k_{1}+k_{3} e^{-\mathrm{i} \omega_{0} \tau_{*}}+k_{1} e^{-\mathrm{i} \omega_{0} \tau_{*}}\right)+F_{u_{\tau} u_{\tau} v_{\tau}}\left(k_{1} e^{-\mathrm{i} \omega_{0} \tau_{*}}+2 k_{3} e^{-\mathrm{i} \omega_{0} \tau_{*}}\right) \\
& \left.+F_{u_{\tau} u_{\tau} u_{\tau}} e^{-\mathrm{i} \omega_{0} \tau_{*}}\right],
\end{aligned}
$$

$$
\begin{aligned}
F_{111}=6 & \left\{F_{u u v v}\left(k_{1}+k_{3}+\bar{k}_{1}\right)+F_{u_{\tau} v v}\left(k_{1} \bar{k}_{1}+\bar{k}_{1} k_{3} e^{-\mathrm{i} \omega_{0} \tau_{*}}+k_{1} k_{3} e^{\mathrm{i} \omega_{0} \tau_{*}}\right)+F_{v v v_{\tau}} k_{1} \bar{k}_{1} k_{3}\left(1+e^{-\mathrm{i} \omega_{0} \tau_{*}}+e^{\mathrm{i} \omega_{0} \tau_{*}}\right)\right. \\
& +F_{u_{\tau} u_{\tau} v}\left(k_{3}+k_{1} e^{\mathrm{i} \omega_{0} \tau_{*}}+e^{-\mathrm{i} \omega_{0} \tau_{*}} \bar{k}_{1}\right)+F_{u u u u}+F_{u_{\tau} u_{\tau} u_{\tau}}+F_{u_{\tau} u_{\tau} v_{\tau}}\left(k_{1}+k_{3}+\bar{k}_{1}\right)+F_{v v v} k_{1} \bar{k}_{1} k_{3} \\
& \left.+F_{u_{\tau} v_{\tau} \tau}\left[k_{1} k_{3}\left(1+e^{\mathrm{i} \omega_{0} \tau_{*}}\right)+k_{1} \bar{k}_{1}\left(e^{-\mathrm{i} \omega_{0} \tau_{*}}+e^{\mathrm{i} \omega_{0} \tau_{*}}\right)+\bar{k}_{1} k_{3}\left(1+e^{-\mathrm{i} \omega_{0} \tau_{*}}\right)\right]\right\} \\
F_{003}= & F_{u u u u}+F_{v v v} k_{3}^{3}+F_{u_{\tau} u_{\tau} u_{\tau}}+3 k_{3}\left(F_{u u v}+F_{u_{\tau} u_{\tau} v_{\tau}}+F_{u_{\tau} u_{\tau} v}+F_{u_{\tau} v v} k_{3}+2 F_{u_{\tau} v v_{\tau}} k_{3}+F_{v v v_{\tau}} k_{3}^{2}\right)
\end{aligned}
$$

and the linear operators $S_{y z i}(i=1,2)$ from $Q^{1}$ to $X_{\mathbb{C}}$ are defined as follow:

$$
\begin{aligned}
& S_{y z_{i}}(\varphi)=\left(F_{y_{1}\left(0 z_{i}\right.}, F_{y_{2}\left(0 z_{i}\right)}\right) \varphi(0)+\left(F_{y_{1}(-1) z_{i}}, F_{y_{2}\left(-1 z_{i}\right)}\right) \varphi(-1), \\
& S_{y z \bar{z}^{1}}(\varphi)=\left(\overline{F_{y_{1}\left(0 z_{1}\right.}}, \overline{F_{y_{2}(0) z_{1}}}\right) \varphi(0)+\left(\overline{F_{y_{1}\left(-1 z_{1}\right.}}, \overline{F_{y_{2}\left(-1 z_{1}\right.}}\right) \varphi(-1),
\end{aligned}
$$

where

$$
\begin{array}{ll}
F_{y_{1}(0) z_{1}}=2\left(F_{u u}+F_{u v} k_{1}\right), & F_{y_{2}(0) z_{1}}=2\left(F_{u v}+F_{v v} k_{1}+F_{u_{\tau}} e^{-\mathrm{i} \omega_{0} \tau^{*}}+F_{v v_{\tau}} k_{1} e^{-\mathrm{i} \omega_{0} \tau_{*}}\right), \\
F_{y_{2}(-1) z_{1}}=2\left(F_{v v_{\tau}} k_{1}+F_{u_{\tau} v_{\tau}} e^{-\mathrm{i} \omega_{0} \tau^{*}}\right), & F_{y_{1}(-1) z_{1}}=2\left(F_{u_{\tau} \tau} k_{1}+F_{u_{\tau} u_{\tau}} e^{-\mathrm{i} \omega_{0} \tau_{*}}+F_{u_{\tau} v_{\tau}} k_{1} e^{-\mathrm{i} \omega_{0} \tau_{*}}\right), \\
F_{y_{1}\left(0 z_{2}\right.}=2\left(F_{u u}+F_{u v} k_{3}\right), & F_{y_{1}\left(-1 z_{2}\right.}=2\left(F_{u_{\tau} \tau} k_{3}+F_{u_{\tau} u_{\tau}}+F_{u_{\tau} v_{\tau}} k_{3}\right), \\
F_{y_{2}(0) z_{2}}=2\left(F_{u v}+F_{v v} k_{3}+F_{u_{\tau} v}+F_{v v_{\tau}} k_{3}\right), & F_{y_{2}\left(-1 z_{2}\right.}=2\left(F_{v v_{\tau}} k_{3}+F_{u_{\tau} v_{\tau}}\right) .
\end{array}
$$

The above expressions still needs the second and third derivatives of $\mathcal{F}\left(\alpha, U^{t}\right)$ with respect to $u(t)$, $v(t), u(t-1), v(t-1)$ at $\left(\alpha, U^{t}\right)=(0,0)$. Denote by $u(t), v(t), u(t-1), v(t-1)$ the simplified form of $u$, $v, u_{\tau}, v_{\tau}$, respectively. Through direct calculation, one can see that the nonzero partial derivatives are

$$
\begin{array}{llll}
F_{u u}=\binom{a_{1} \tau_{*}}{0}, & F_{u v}=\binom{a_{2} \tau_{*}}{0}, & F_{u_{\tau} u_{\tau}}=\binom{0}{b_{1} \tau_{*}}, & F_{u_{\tau} v}=\binom{0}{b_{2} \tau_{*}}, \\
F_{u_{\tau} v_{\tau}}=\binom{0}{b_{3} \tau_{*}}, & F_{v v}=\binom{0}{b_{4} \tau_{*}}, & F_{v v_{\tau}}=\binom{0}{b_{5} \tau_{*}}, & F_{u u u}=\binom{a_{3} \tau_{*}}{0}, \\
F_{u u v}=\binom{a_{4} \tau^{*}}{0}, & F_{u_{\tau} u_{\tau} u_{\tau}}=\binom{0}{b_{6} \tau_{*}}, & F_{u_{\tau} u_{\tau} v}=\binom{0}{b_{7} \tau_{*}}, & F_{u_{\tau} u_{\tau} v_{\tau}}=\binom{0}{b_{8} \tau_{*}}, \\
F_{u_{\tau} v v}=\binom{0}{b_{9} \tau_{*}}, & F_{u_{\tau} v v_{\tau}}=\binom{0}{b_{10} \tau_{*}}, & F_{v v v}=\binom{0}{b_{11} \tau_{*}}, & F_{v v v_{\tau}}=\binom{0}{b_{12} \tau_{*}},
\end{array}
$$

where $a_{i}, b_{j}(i=1, \cdots, 4, j=1,2, \cdots, 12)$ are defined in (3.2).
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