

Table of Contents

Preface	
Acknowledgments & Dedications	
Chapter 0 Introduction	1
0.0 Motivation	1
0.1 Literature Review	6
0.2 Preview	10
Chapter 1 Modelling Diffusion, Drift and Boundary Conditions	13
1.0 On Mathematical Modelling	13
A) Introduction	13
B) Background	15
1.1 The Diffusion-Random Walk Connection	18
1.2 The Random Walk-Brownian Motion Connection	21
1.3 Diffusion and Markovian Processes	24
1.4 The Drift Phenomenon	25
1.5 The Lagrangian Viewpoint	26
1.6 The Eulerian Viewpoint	39
1.7 Diffusion, Drift, and the Divergence Form	42
1.8 Modelling the Boundary Conditions	43
Chapter 2 Existence, Coercivity and Monotonicity Results	51
2.0 Introduction	51
2.1 The Adjoint Problem	52
2.2 Existence of the Principal Eigenvalue	55

A) The Dirichlet case (BC1) 56

B) The No-flux (Neumann) and Robin cases (BC2, BC3) 57

2.3 Coercivity Conditions 68

A) Coercivity for BC1 and BC3 71

B) Coercivity for BC2 76

2.4 Some Monotonicity Results 78

Chapter 3 The Case of Potential Based Drift 81

3.0 Divergence Free and Conservative Vector Fields 82

3.1 Principal Eigenvalue Characterizations 84

3.2 Bounds for the Principal Eigenvalue 88

A) Extensions to the Murray-Sperb bounds 89

B) The Protter scheme 91

C) Other inequalities 96

3.3 The Role of Potential-based Drift in Persistence 99

A) The Lazer argument 100

B) Computation of $\frac{\partial \lambda}{\partial \alpha}$. 101

C) The Neumann case and the Cosner conjecture 107

D) Computation of $\frac{\partial^2 \lambda}{\partial \alpha^2}$ 108

Chapter 4 Degenerate Elliptic Equations 111

4.0 Background 111

4.1 Known Analytic Results 113

4.2 The One-Dimensional Case 118

4.3 Preliminaries to the Probabilistic View Point 123

4.4 Recurrence, Transience and Hypocoercivity 134

4.5 On a Degenerate Elliptic Equation 143

A) The one-dimensional case ($n = 1$)	144
B) The Potential based drift case ($b = -a \nabla F$)	144
C) Arbitrary (ba^{-1}), smooth coefficients a, b and m	144
D) Summary	146
Chapter 5 Minimax Formulations of the Principal Eigenvalue for Indefinite Weights	149
5.0 Background	149
5.1 Minimax Formulation for λ_N^*	154
5.2 Minimax Formulation for λ_R^*	162
5.3 Minimax Formulation for λ_D^*	164
5.4 Alternative Forms of the Characterizations	169
5.5 Interchange of Min and Max in the Formulations	174
Epilogue	177
Appendix Preliminaries	179
A) Basics	179
B) Arrays and matrices	181
C) Second-order linear differential operators and equations	183
D) Maximum principles	188
E) Perron-Frobenius and Krein-Rutman theorems	189
F) Minimax theorems	191
G) Measure, outer measure and measure spaces	195
H) Distributions and hypoelliptic operators	202
Bibliography	207