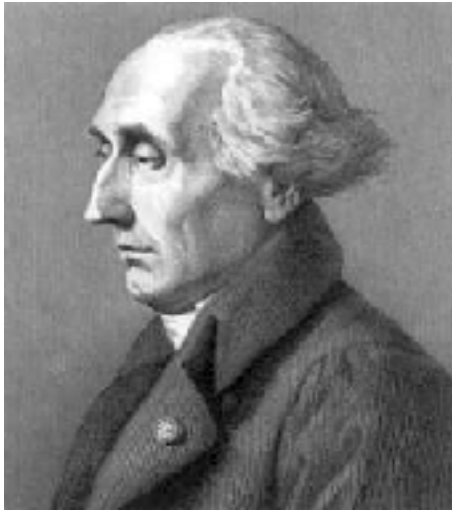


# Lecture 10: Non-linear Dynamical Systems - Part 2

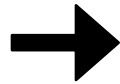
**R. Ranganathan**

Green Center for Systems Biology, ND11.120E

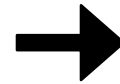
Principles of stability and bifurcation in simple **non-linear** dynamical systems



Joseph-Louis LaGrange  
1736 - 1813



Henri Poincaré  
1854 - 1912



Edward Lorenz  
1917-2008



Robert May  
1936 -



Mitchell Feigenbaum  
1944 -



Albert Libchaber  
1934 -

So, today we explore the truly astounding emergent complexity inherent in even simple **non-linear dynamical systems**.

	$n = 1$	$n = 2$ or $3$	$n \gg 1$	continuum
Linear	exponential growth and decay	second order reaction kinetics	electrical circuits	Diffusion
	single step conformational change	linear harmonic oscillators	molecular dynamics	Wave propagation
	fluorescence emission	simple feedback control	systems of coupled harmonic oscillators	quantum mechanics
	pseudo first order kinetics	sequences of conformational change	equilibrium thermodynamics	viscoelastic systems
Nonlinear	fixed points	anharmomic oscillators	systems of non-linear oscillators	Nonlinear wave propagation
	bifurcations, multi stability	relaxation oscillations	non-equilibrium thermodynamics	Reaction-diffusion in dissipative systems
	irreversible hysteresis	predator-prey models	protein structure/function	Turbulent/chaotic flows
	overdamped oscillators	van der Pol systems	neural networks	
		Chaotic systems	the cell	
			ecosystems	

So, today:

- (1) A reminder of the van der Pol oscillator - a small **non-linear system** that illustrates analysis of stability, limit cycle oscillations, and bifurcation.
  
- (2) Concepts of **local linearization** and formal analyses of stability and bifurcation. Examples in the classic van der Pol oscillator, the Fitzhugh-Nagumo model, and perhaps a higher order system.

The **general solution** to second-order linear system...

$$\begin{aligned} \dot{x} &= ax + by \\ \dot{y} &= cx + dy \end{aligned} \quad \longrightarrow \quad \begin{bmatrix} \dot{x} \\ \dot{y} \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

$$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} \quad \text{given } \mathbf{x}_0 \quad \dots \text{a vector of initial conditions}$$



$$\mathbf{x}(t) = e^{\mathbf{A}t} \mathbf{x}_0$$

....where **A** is the characteristic matrix. It's properties control all behaviors of the system

Properties of the characteristic matrix...

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \quad \begin{aligned} \tau &= \text{trace}(A) = a + d, \\ \Delta &= \det(A) = ad - bc. \end{aligned}$$

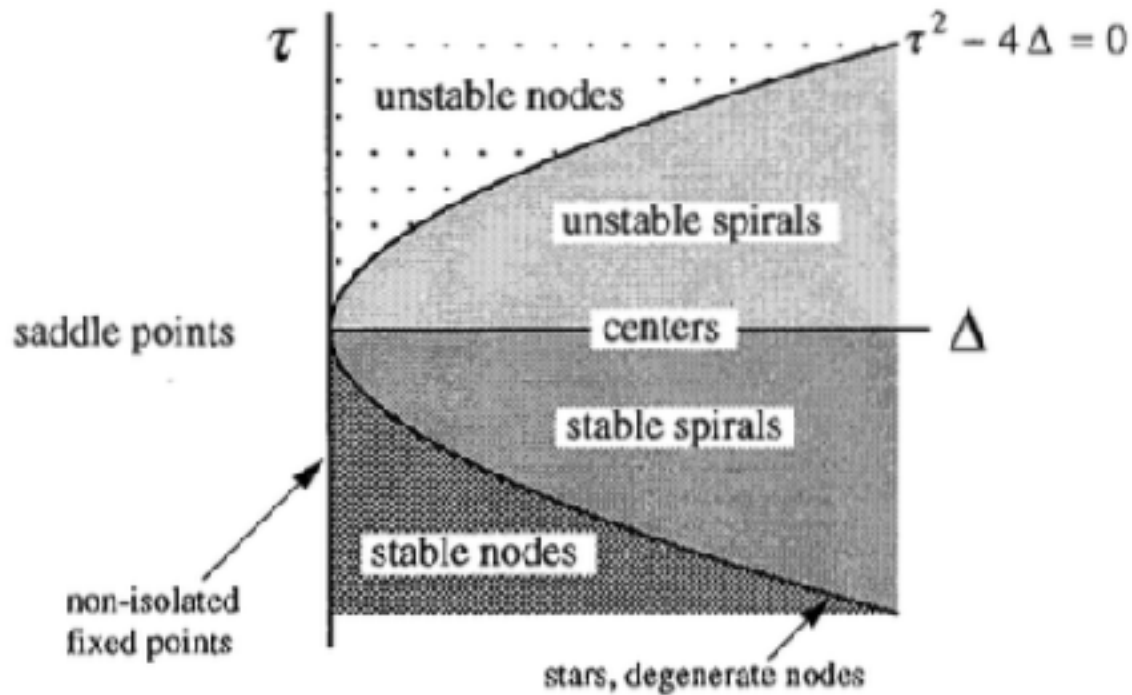


$$\lambda_{1,2} = \frac{1}{2} \left( \tau \pm \sqrt{\tau^2 - 4\Delta} \right)$$

...the **eigenvalues** of **A** are completely determined by the **trace** and **determinant**...

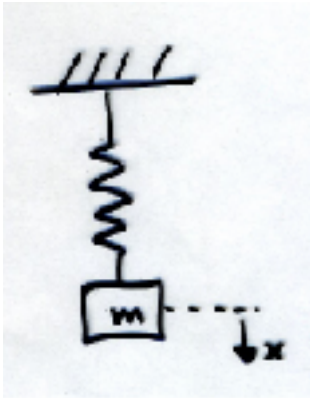
**System behaviors:** the second order linear case

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \quad \lambda_{1,2} = \frac{1}{2}(\tau \pm \sqrt{\tau^2 - 4\Delta})$$



...stability is determined by the **real part** of the eigenvalue...

## Seeing behaviors: the linear harmonic oscillator



$$m\ddot{x} + kx = 0$$



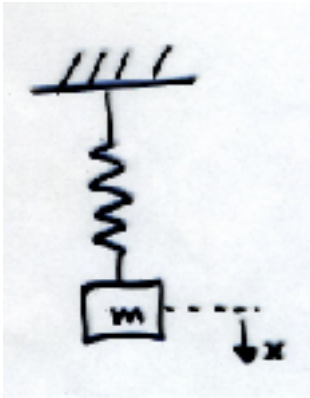
$$\begin{aligned}\dot{x} &= v \\ \dot{v} &= -\omega^2 x\end{aligned}$$



$$\begin{bmatrix} \dot{x} \\ \dot{v} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\omega^2 & 0 \end{bmatrix} \begin{bmatrix} x \\ v \end{bmatrix}$$

We know how to **analyze the behavior**....right?

## Seeing behaviors: the linear harmonic oscillator



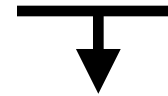
$$m\ddot{x} + kx = 0$$



$$\begin{aligned}\dot{x} &= v \\ \dot{v} &= -\omega^2 x\end{aligned}$$



$$\begin{bmatrix} \dot{x} \\ \dot{v} \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\omega^2 & 0 \end{bmatrix} \begin{bmatrix} x \\ v \end{bmatrix}$$

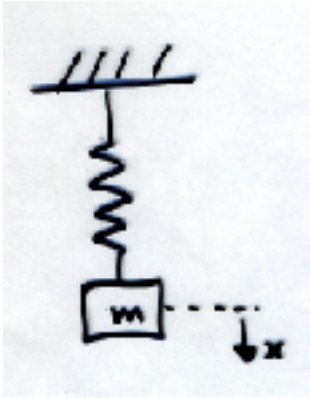


$$\lambda_{1,2} = \frac{1}{2} \left[ 0 \pm \sqrt{0 - 4\omega^2} \right]$$

Eigenvalues are pure imaginary....so centers!



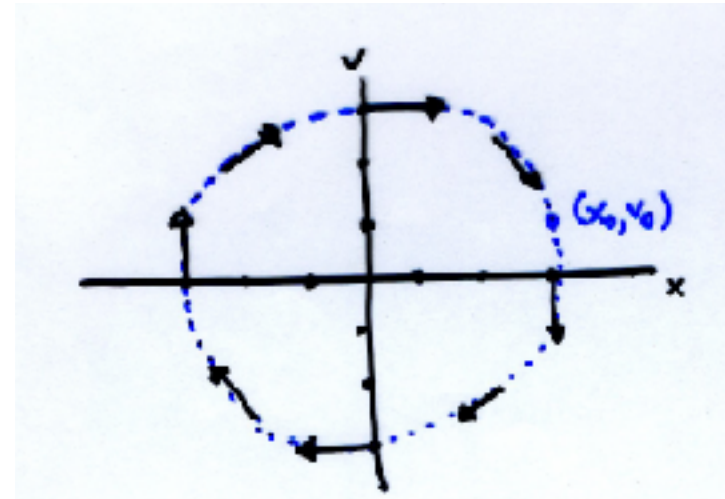
## Seeing behaviors: the linear harmonic oscillator



$$m\ddot{x} + kx = 0$$



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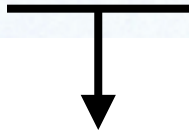
Eigenvalues are pure imaginary....so **centers!**

And...remember the **system nullclines**, which help us sketch the behavior in the **phase space**...

## A non-linear oscillator...

$$\ddot{x} + \mu(x^2 - 1)\dot{x} + x = 0$$

(the van der Pol oscillator)



Here is the **non-linearity**....with mu controlling the degree of non-linearity.

## A non-linear oscillator...

$$\ddot{x} + \mu(x^2 - 1)\dot{x} + x = 0$$



$$\ddot{x} + \mu(x^2 - 1)\dot{x} + x = 0 \quad (1)$$

$$\dot{x} + \mu(x^2 - 1)\dot{x} = \frac{d}{dt} \left( \dot{x} + \mu \left[ \frac{1}{3}x^3 - x \right] \right) \quad (2)$$

$$F(x) = \frac{1}{3}x^3 - x \quad (3)$$

$$\dot{w} = \dot{x} + \mu F(x) \quad (4)$$

So...

$$\dot{w} = \ddot{x} + \mu(x^2 - 1)\dot{x} = -x \quad \text{using (1), (2), (4)}$$

$$y = \frac{w}{\mu} \quad \text{Then...}$$



$$\begin{aligned} \dot{x} &= \mu [y - F(x)] \\ \dot{y} &= -\frac{1}{\mu} x \end{aligned}$$

Re-writing the equations in a  
**more intuitive way...**

## A non-linear oscillator...

$$\ddot{x} + \mu(x^2 - 1)\dot{x} + x = 0$$

(the van der Pol oscillator)



$$\dot{x} = \mu[y - F(x)]$$

$$\dot{y} = -\frac{1}{\mu}x$$

, where

$$F(x) = \frac{1}{3}x^3 - x$$

$$w = \dot{x} + \mu F(x)$$

$$y = \frac{w}{\mu}$$

Now, we compute **fixed points** and **nullclines** and sketch the behavior in the  $x, y$  space....

## A non-linear oscillator...

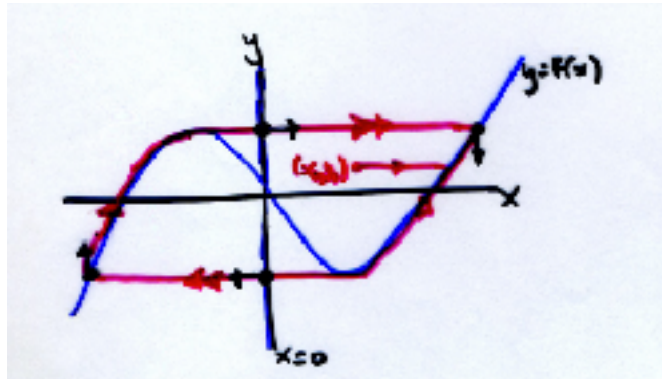
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(the van der Pol oscillator)

$$\begin{aligned}\dot{x} &= \mu[y - F(x)] \\ \dot{y} &= -\frac{1}{\mu}x\end{aligned}$$

, where

$$\begin{aligned}F(x) &= \frac{1}{3}x^3 - x \\ \omega &= \dot{x} + \mu F(x) \\ y &= \frac{\omega}{\mu}\end{aligned}$$



Fixed point at origin. At any non-zero (x, y) the system has a **limit cycle oscillation**...

# A non-linear oscillator...

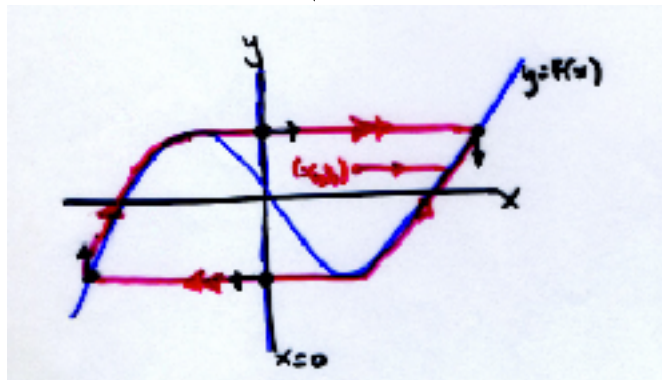
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Fixed point at origin. At any non-zero (x, y) the system has a **limit cycle oscillation**...

A closed orbit that another trajectory spirals into as time goes to infinity...

# A non-linear oscillator...

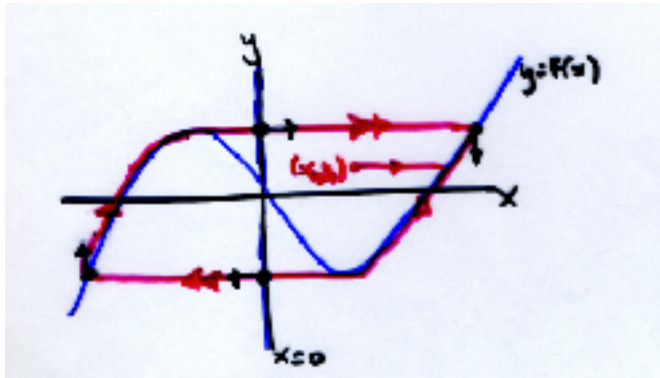
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(the van der Pol oscillator)

$$\begin{aligned} \dot{x} &= \mu[y - F(x)] \\ \dot{y} &= -\frac{1}{\mu}x \end{aligned}$$

, where

$$\begin{aligned} F(x) &= \frac{1}{3}x^3 - x \\ \omega &= \dot{x} + \mu F(x) \\ y &= \frac{\omega}{\mu} \end{aligned}$$



The limit cycle shows the property of a large divergence of time scales....

$$y - F(x) \sim O(\epsilon)$$



$$\begin{aligned} |\dot{x}| &\sim O(\mu) \gg 1 \\ |\dot{y}| &\sim O(\mu^{-1}) \ll 1 \end{aligned}$$

$$y - F(x) \sim O(\mu^2)$$



$$\begin{aligned} |\dot{x}| &\sim O(\mu^{-1}) \\ |\dot{y}| &\sim O(\mu^{-2}) \end{aligned}$$

# A non-linear oscillator...

$$\ddot{x} + \mu(x^2 - 1)\dot{x} + x = 0$$

(the van der Pol oscillator)

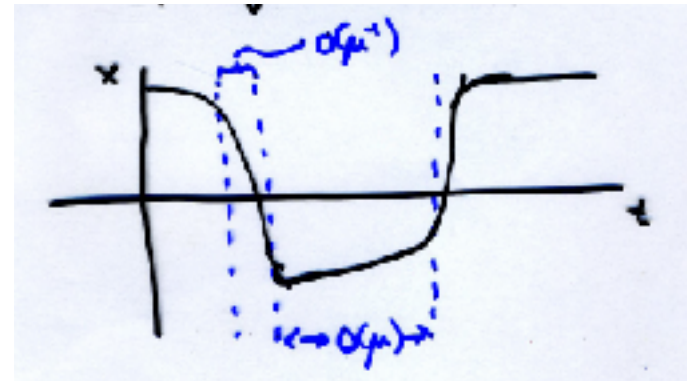
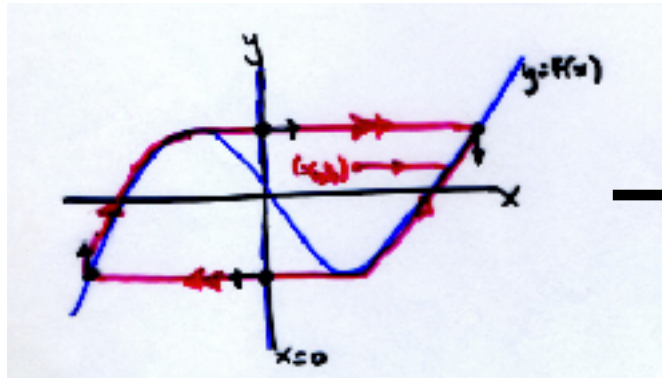
$$\begin{aligned} \dot{x} &= \mu[y - F(x)] \\ \dot{y} &= -\frac{1}{\mu}x \end{aligned}$$

, where

$$F(x) = \frac{1}{3}x^3 - x$$

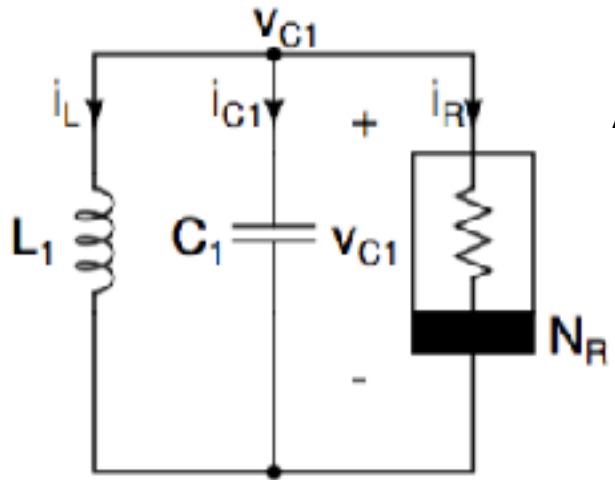
$$w = \dot{x} + \mu F(x)$$

$$y = \frac{w}{\mu}$$



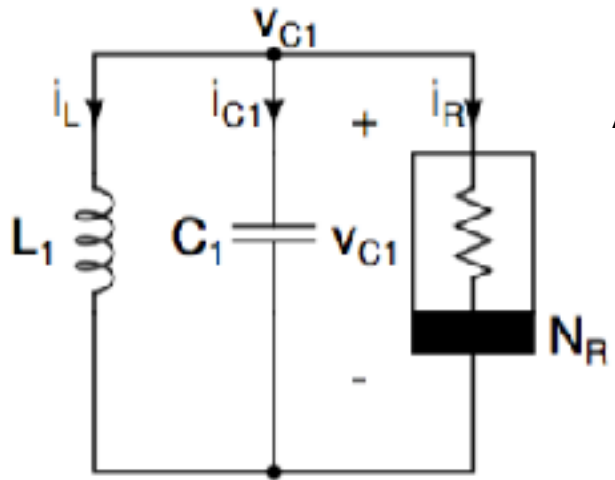


## A non-linear oscillator...



An electrical **circuit implementation** of the van der Pol oscillator...

## A non-linear oscillator...

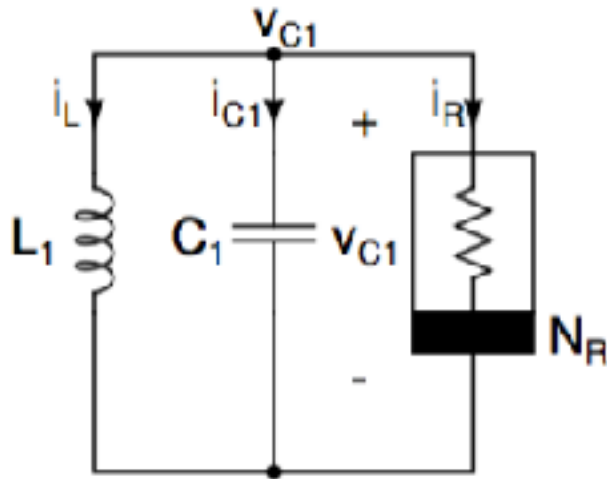


An electrical **circuit implementation** of the van der Pol oscillator...



a network of elementary **passive** and **active** components

## A non-linear oscillator...



An electrical circuit implementation of the van der Pol oscillator...

↓  
a network of elementary passive and **active** components

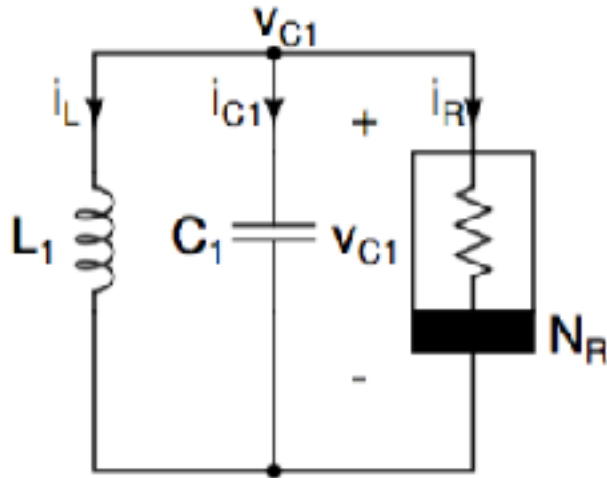
↓  
things that use but do not produce energy

$$\Delta V = Ri \quad (\text{resistor})$$

$$i = C \frac{dV}{dt} \quad (\text{capacitor})$$

$$\Delta V = L \frac{di}{dt} \quad (\text{inductor})$$

## A non-linear oscillator...

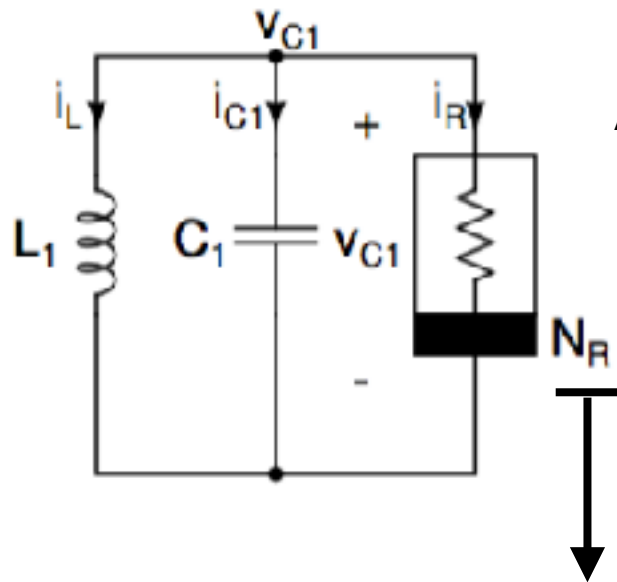


An electrical **circuit implementation** of the van der Pol oscillator...

↓  
a network of elementary **passive** and **active** components

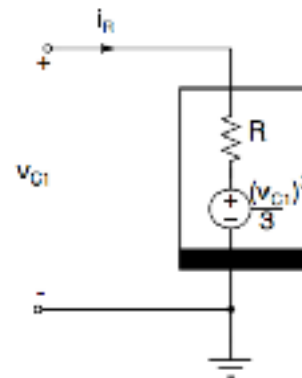
↓  
voltage and current sources

## A non-linear oscillator...



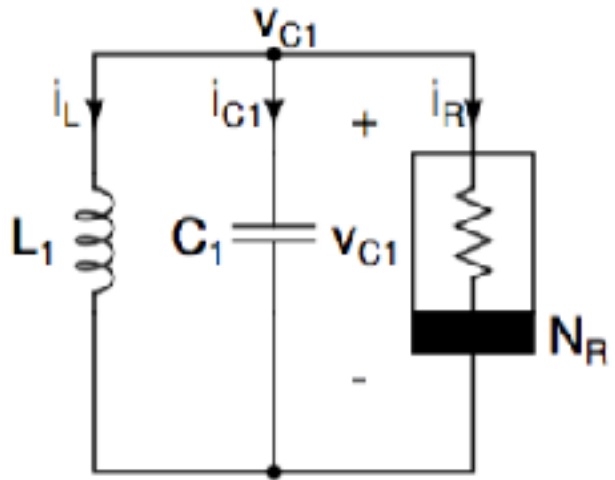
An electrical **circuit implementation** of the van der Pol oscillator...

here, there is also a **non-linear resistor**...with a cubic response function



$$i_R(v_{C1}) = (av_{C1} + bv_{C1}^3) \frac{1}{R}$$

## A non-linear oscillator...

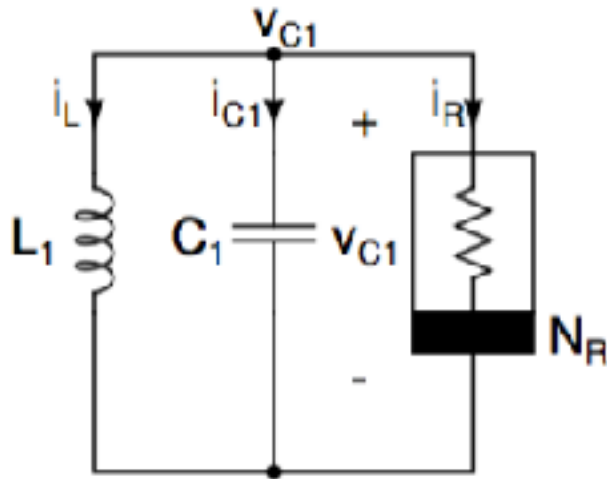


Based on Kirchhoff's voltage law...

$$i_L + i_{C1} + i_R = 0 \quad , \text{ or } \dots$$

$$\frac{di_L}{dt} + \frac{di_{C1}}{dt} + \frac{di_R}{dt} = 0$$

## A non-linear oscillator...



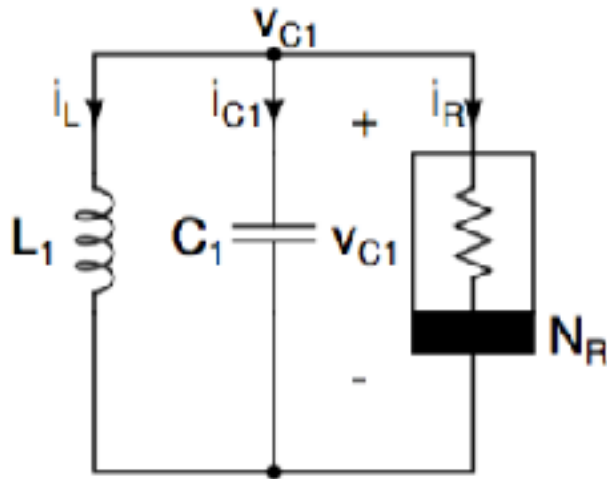
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$$\frac{di_L}{dt} + \frac{di_{C1}}{dt} + \frac{di_R}{dt} = 0$$

$$\frac{v_{C1}}{L_1} + C_1 \frac{d^2 v_{C1}}{dt^2} + \frac{di_R}{dv_{C1}} \frac{dv_{C1}}{dt} = 0$$

## A non-linear oscillator...

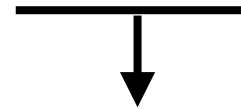


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$$\frac{v_{C1}}{L_1} + C_1 \frac{d^2 v_{C1}}{dt^2} + \frac{di_R}{dv_{C1}} \frac{dv_{C1}}{dt} = 0$$

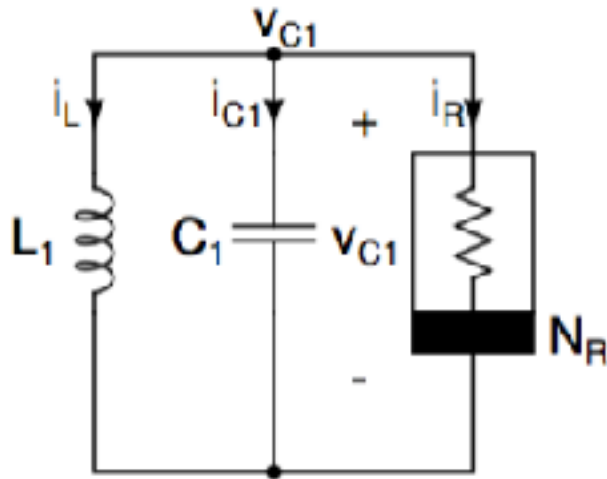


because of the chain rule...

$$\frac{d(i_R(v_{C1}))}{dt} = \frac{di_R}{dv_{C1}} \frac{dv_{C1}}{dt}$$



## A non-linear oscillator...

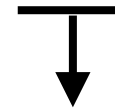


Based on Kirchhoff's voltage law...

$$i_L + i_{C1} + i_R = 0 \quad , \text{ or } \dots$$

$$\frac{di_L}{dt} + \frac{di_{C1}}{dt} + \frac{di_R}{dt} = 0$$

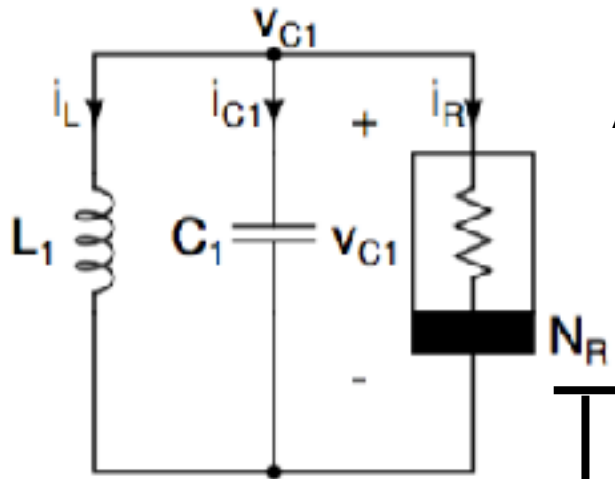
$$\frac{v_{C1}}{L_1} + C_1 \frac{d^2 v_{C1}}{dt^2} + \frac{di_R}{dv_{C1}} \frac{dv_{C1}}{dt} = 0$$



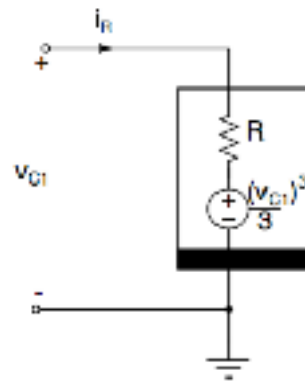
we can simplify this using our basic voltage equation for the non-linear resistor...

$$i_R(v_{C1}) = (av_{C1} + bv_{C1}^3) \frac{1}{R}$$

# A non-linear oscillator...



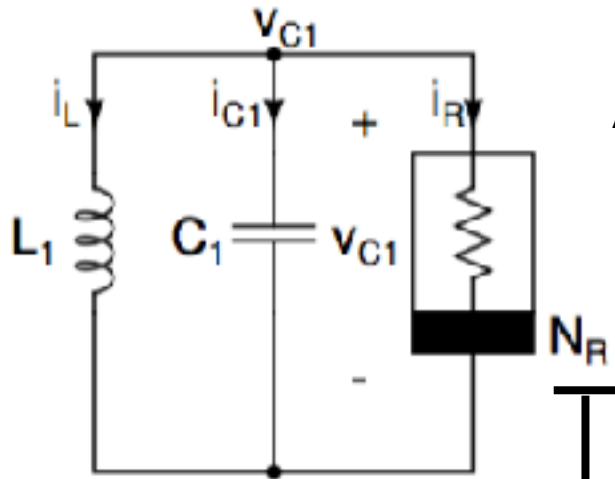
An electrical **circuit implementation** of the van der Pol oscillator...



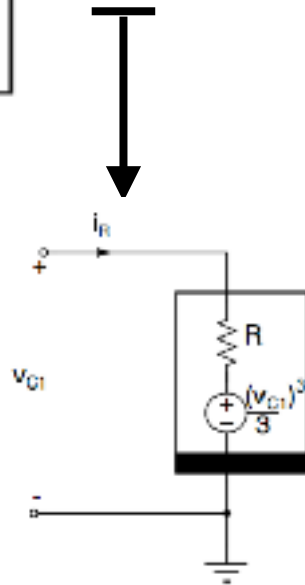
$$i_R(v_{C1}) = (av_{C1} + bv_{C1}^3) \frac{1}{R}$$

if we choose **a = 1** and **b = 1/3**....

# A non-linear oscillator...



An electrical **circuit implementation** of the van der Pol oscillator...



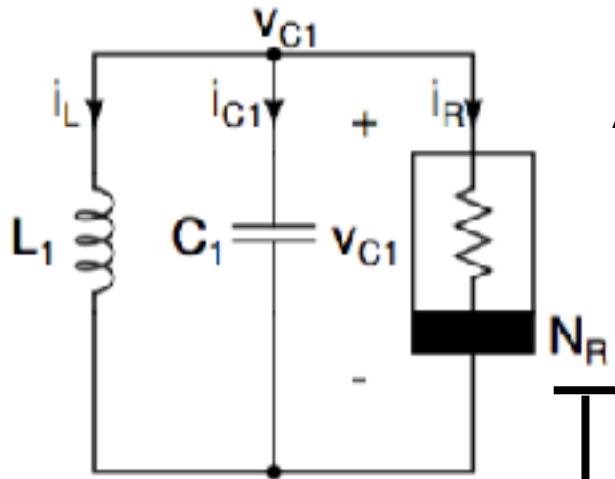
$$i_R(v_{C1}) = (av_{C1} + bv_{C1}^3) \frac{1}{R}$$

if we choose **a = 1** and **b = 1/3**....

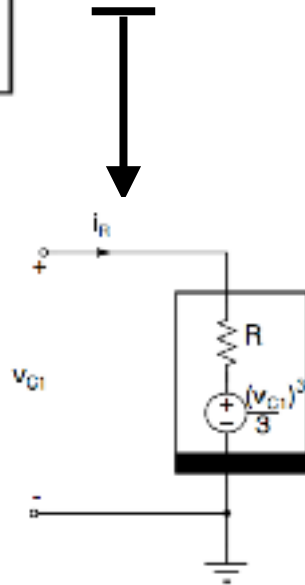
$$i_R(v_{C1}) = \left(-v_{C1} + \frac{1}{3}v_{C1}^3\right) \frac{1}{R}$$

starting to look like our usual **van der Pol system**...

# A non-linear oscillator...



An electrical **circuit implementation** of the van der Pol oscillator...



$$i_R(v_{C1}) = (av_{C1} + bv_{C1}^3) \frac{1}{R}$$

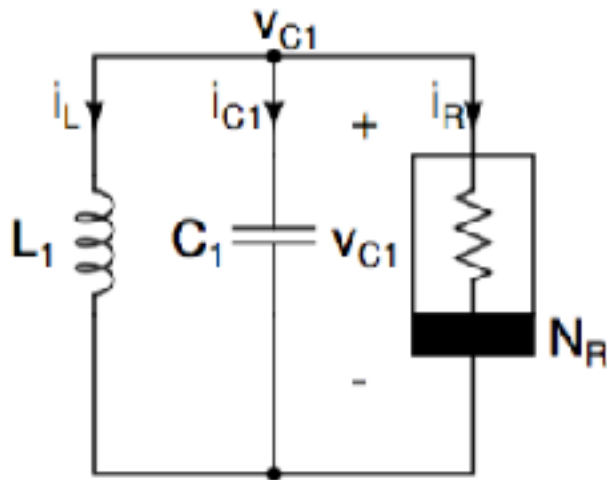
if we choose **a = 1** and **b = 1/3**....

$$i_R(v_{C1}) = (-v_{C1} + \frac{1}{3}v_{C1}^3) \frac{1}{R}$$

and, taking the derivative....

$$\frac{di_R(v_{C1})}{dv_{C1}} = (-1 + v_{C1}^2) \frac{1}{R}$$

## A non-linear oscillator...



Based on **Kirchhoff's voltage law**...

$$i_L + i_{C1} + i_R = 0 \quad , \text{ or } \dots$$

$$\frac{di_L}{dt} + \frac{di_{C1}}{dt} + \frac{di_R}{dt} = 0$$

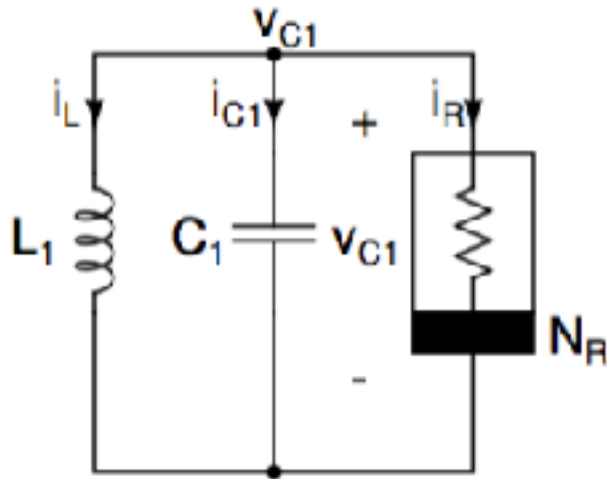
$$\frac{v_{C1}}{L_1} + C_1 \frac{d^2 v_{C1}}{dt^2} + \frac{di_R}{dv_{C1}} \frac{dv_{C1}}{dt} = 0$$



$$C_1 \frac{d^2 v_{C1}}{dt^2} + (-1 + v_{C1}^2) \frac{1}{R} \frac{dv_{C1}}{dt} + \frac{v_{C1}}{L_1} = 0$$

this is the **differential equation** that controls our system...

## A non-linear oscillator...



Based on **Kirchhoff's voltage law**...

$$i_L + i_{C1} + i_R = 0 \quad , \text{ or } \dots$$

$$\frac{di_L}{dt} + \frac{di_{C1}}{dt} + \frac{di_R}{dt} = 0$$

$$\frac{v_{C1}}{L_1} + C_1 \frac{d^2 v_{C1}}{dt^2} + \frac{di_R}{dv_{C1}} \frac{dv_{C1}}{dt} = 0$$

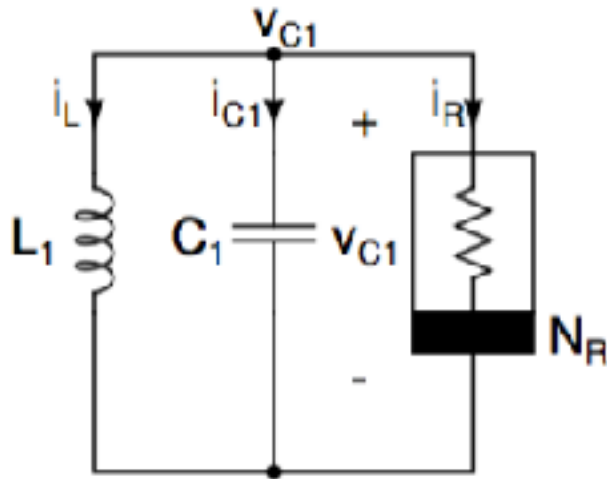


$$C_1 \frac{d^2 v_{C1}}{dt^2} + (-1 + v_{C1}^2) \frac{1}{R} \frac{dv_{C1}}{dt} + \frac{v_{C1}}{L_1} = 0$$

And now for a little magic. I will **re-scale** time so that

$$\tau = \frac{t}{\sqrt{L_1 C_1}}$$

## A non-linear oscillator...



Based on **Kirchhoff's voltage law**...

$$i_L + i_{C1} + i_R = 0 \quad , \text{ or...}$$

$$\frac{di_L}{dt} + \frac{di_{C1}}{dt} + \frac{di_R}{dt} = 0$$

$$\frac{v_{C1}}{L_1} + C_1 \frac{d^2 v_{C1}}{dt^2} + \frac{di_R}{dv_{C1}} \frac{dv_{C1}}{dt} = 0$$

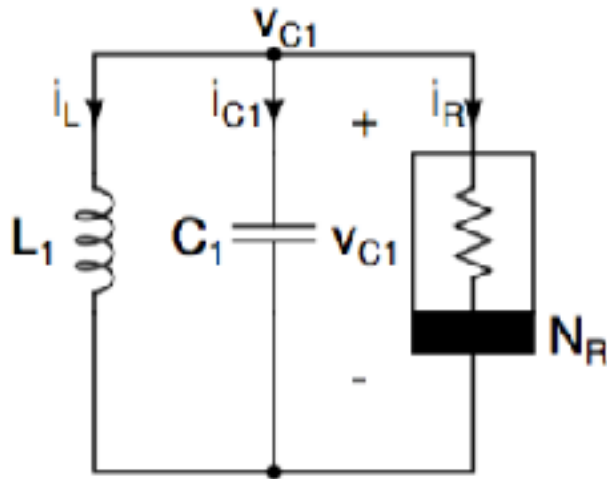


$$C_1 \frac{d^2 v_{C1}}{dt^2} + (-1 + v_{C1}^2) \frac{1}{R} \frac{dv_{C1}}{dt} + \frac{v_{C1}}{L_1} = 0$$



$$\frac{dv_{C1}}{d\tau} - \epsilon(1 - v_{C1}^2) \frac{dv_{C1}}{d\tau} + v_{C1} = 0 \quad , \text{ where... } \epsilon = \frac{1}{R} \sqrt{\frac{L_1}{C_1}}$$

## A non-linear oscillator...

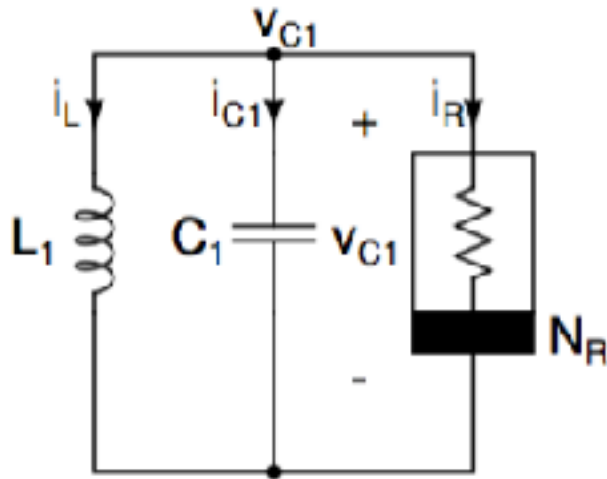


$$\ddot{v}_{C1} - \epsilon(1 - v_{C1}^2)\dot{v}_{C1} + v_{C1} = 0, \text{ where } \dots \epsilon = \frac{1}{R}\sqrt{\frac{L_1}{C_1}}$$

Remember the basic **van der Pol oscillator** equation?



## A non-linear oscillator...



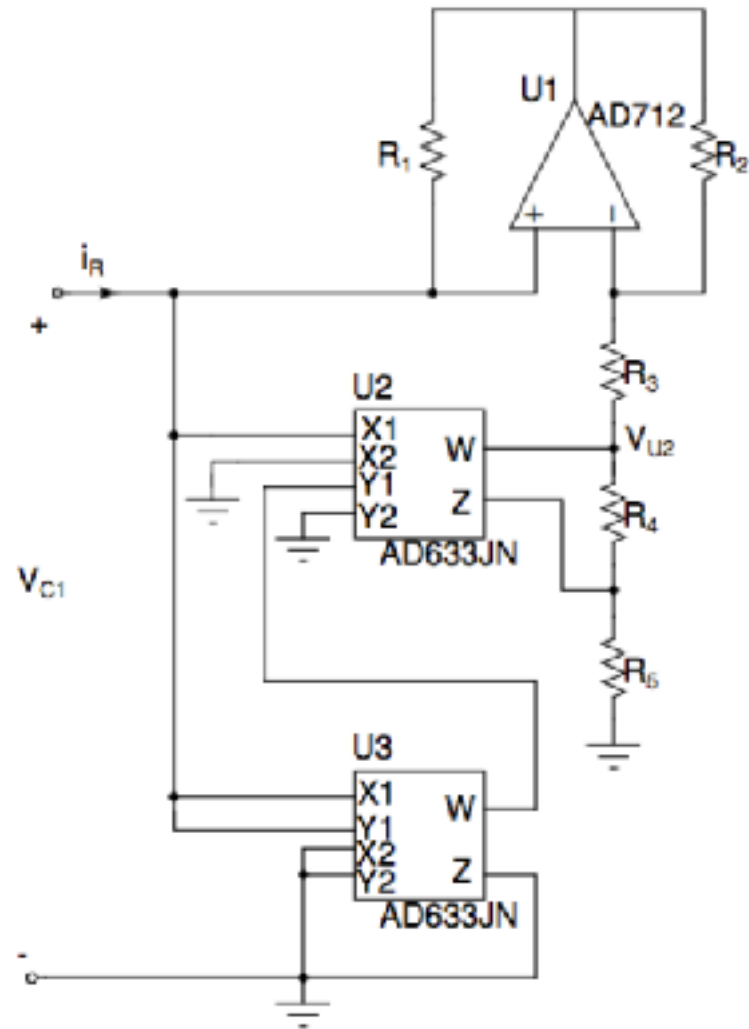
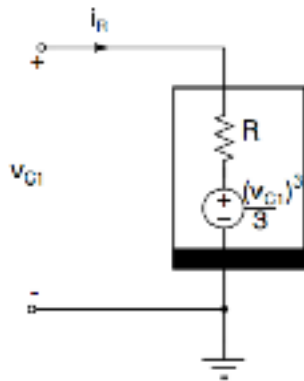
$$\ddot{v}_{C1} - \epsilon(1 - v_{C1}^2)\dot{v}_{C1} + v_{C1} = 0, \text{ where } \dots \epsilon = \frac{1}{R}\sqrt{\frac{L_1}{C_1}}$$

Remember the basic **van der Pol oscillator** equation?

$$\ddot{x} + \mu(x^2 - 1)\dot{x} + x = 0$$

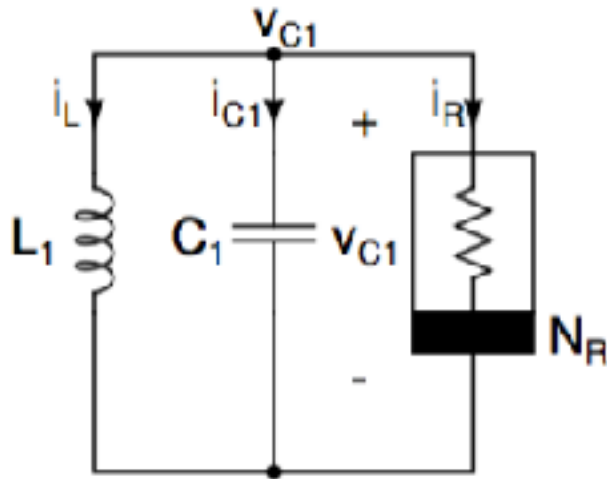
## A non-linear oscillator...

$$i_R(v_{C1}) = \left(-v_{C1} + \frac{1}{3}v_{C1}^3\right) \frac{1}{R}$$



...the **actual implementation** of our non-linear resistor element, with appropriate choices of R1-R5 to get  $a=1$ ,  $b=1/3$ , and the effective net resistance to be R

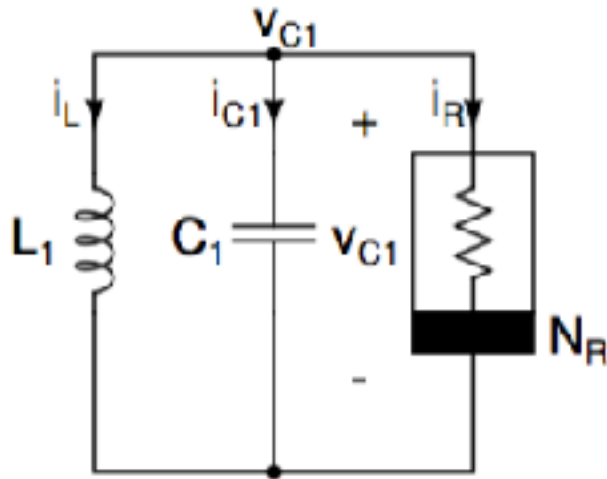
## A non-linear oscillator...



$$\ddot{v}_{C1} - \epsilon(1 - v_{C1}^2)\dot{v}_{C1} + v_{C1} = 0, \text{ where } \dots \epsilon = \frac{1}{R}\sqrt{\frac{L_1}{C_1}}$$

now...let's carry out **stability** and **bifurcation** analysis of this system

## A non-linear oscillator...



$$\ddot{v}_{C1} - \epsilon(1 - v_{C1}^2)\dot{v}_{C1} + v_{C1} = 0, \text{ where... } \epsilon = \frac{1}{R}\sqrt{\frac{L_1}{C_1}}$$



$$x = v_{C1}, y = \dot{v}_{C1}$$

$$\dot{x} = y$$

$$\dot{y} = \epsilon \cdot y(1 - x^2) - x$$

again, a **re-writing** of our equation to represent the phase space...and we know the fixed point:

$$(x^*, y^*) = (0, 0).$$

To study the stability of the fixed point, we carry out a **local linearization**...and then look at the flow.

**A general non-linear system...**

$$\begin{aligned} \dot{x} &= f(x, y) \\ \dot{y} &= g(x, y) \end{aligned} \quad \text{and let's say} \quad f(x^*, y^*) = 0, \quad g(x^*, y^*) = 0.$$

## A general non-linear system...

$$\dot{x} = f(x, y)$$

$$\dot{y} = g(x, y)$$

and let's say

$$f(x^*, y^*) = 0, \quad g(x^*, y^*) = 0.$$



that is,  $(x^*, y^*)$  is a fixed point

## A general non-linear system...

$$\begin{aligned}\dot{x} &= f(x, y) \\ \dot{y} &= g(x, y)\end{aligned}\quad \text{and let's say } f(x^*, y^*) = 0, \quad g(x^*, y^*) = 0.$$

Now, we introduce a **disturbance** around the fixed point....

$$u = x - x^*, \quad v = y - y^*$$

## A general non-linear system...

$$\begin{aligned}\dot{x} &= f(x, y) \\ \dot{y} &= g(x, y)\end{aligned}\quad \text{and let's say } f(x^*, y^*) = 0, \quad g(x^*, y^*) = 0.$$

Now, we introduce a **disturbance** around the fixed point....

$$u = x - x^*, \quad v = y - y^*$$

To see if the disturbance grows or not, we look at the **derivatives**...

$$\begin{aligned}\dot{u} &= \dot{x} && \text{(since } x^* \text{ is a constant)} \\ &= f(x^* + u, y^* + v) && \text{(by substitution)} \\ &= f(x^*, y^*) + u \frac{\partial f}{\partial x} + v \frac{\partial f}{\partial y} + O(u^2, v^2, uv) && \text{(Taylor series expansion)} \\ &= u \frac{\partial f}{\partial x} + v \frac{\partial f}{\partial y} + O(u^2, v^2, uv) && \text{(since } f(x^*, y^*) = 0 \text{).}\end{aligned}$$

Similar thing for the **disturbance v**....



## A general non-linear system...

$$\begin{aligned}\dot{x} &= f(x, y) \\ \dot{y} &= g(x, y)\end{aligned}\quad \text{and let's say } f(x^*, y^*) = 0, \quad g(x^*, y^*) = 0.$$

Now, we introduce a **disturbance** around the fixed point....

$$u = x - x^*, \quad v = y - y^*$$

To see if the disturbance grows or not, we look at the **derivatives**...

$$\begin{aligned}\dot{u} &= u \frac{\partial f}{\partial x} + v \frac{\partial f}{\partial y} + O(u^2, v^2, uv) \\ \dot{v} &= u \frac{\partial g}{\partial x} + v \frac{\partial g}{\partial y} + O(u^2, v^2, uv).\end{aligned}$$

...and in **matrix form**,

## A general non-linear system...

$$\begin{aligned}\dot{x} &= f(x, y) \\ \dot{y} &= g(x, y)\end{aligned}\quad \text{and let's say } f(x^*, y^*) = 0, \quad g(x^*, y^*) = 0.$$

Now, we introduce a **disturbance** around the fixed point....

$$u = x - x^*, \quad v = y - y^*$$

To see if the disturbance grows or not, we look at the **derivatives**...

$$\begin{pmatrix} \dot{u} \\ \dot{v} \end{pmatrix} = \begin{pmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \\ \frac{\partial g}{\partial x} & \frac{\partial g}{\partial y} \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} + \text{quadratic terms.}$$

...and **ignoring the quadratic** and higher order terms, since they are tiny....

## A general non-linear system...

$$\begin{aligned}\dot{x} &= f(x, y) \\ \dot{y} &= g(x, y)\end{aligned}\quad \text{and let's say } f(x^*, y^*) = 0, \quad g(x^*, y^*) = 0.$$

Now, we introduce a **disturbance** around the fixed point....

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$$\begin{pmatrix} \dot{u} \\ \dot{v} \end{pmatrix} = \begin{pmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \\ \frac{\partial g}{\partial x} & \frac{\partial g}{\partial y} \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix}$$

...this is the **locally linearized** form of our general non-linear system...

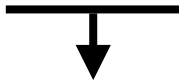
## A general non-linear system...

$$\begin{aligned}\dot{x} &= f(x, y) \\ \dot{y} &= g(x, y)\end{aligned}\quad \text{and let's say } f(x^*, y^*) = 0, \quad g(x^*, y^*) = 0.$$

Now, we introduce a **disturbance** around the fixed point....

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To see if the disturbance grows or not, we look at the **derivatives**...

$$\begin{pmatrix} \dot{u} \\ \dot{v} \end{pmatrix} = \begin{pmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \\ \frac{\partial g}{\partial x} & \frac{\partial g}{\partial y} \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix}$$


this matrix is called the **Jacobian**, and evaluated at the fixed point  $(x^*, y^*)$ , tells us about the flow of the system in the local environment...

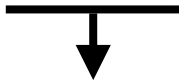
## A general non-linear system...

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Now, we introduce a **disturbance** around the fixed point....

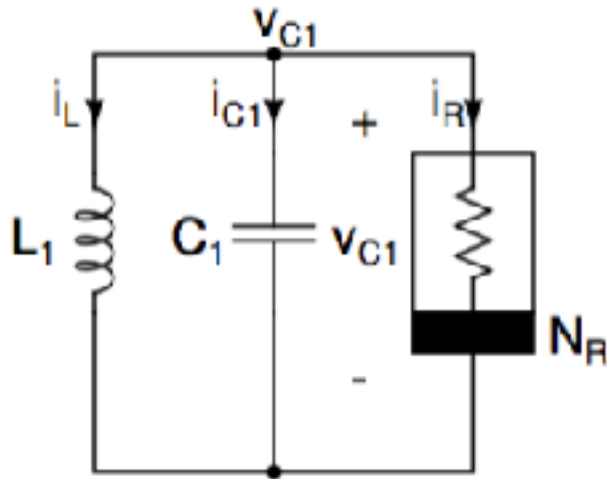
$$u = x - x^*, \quad v = y - y^*$$

To see if the disturbance grows or not, we look at the **derivatives**...

$$\begin{pmatrix} \dot{u} \\ \dot{v} \end{pmatrix} = \begin{pmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \\ \frac{\partial g}{\partial x} & \frac{\partial g}{\partial y} \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix}$$


the **Jacobian**. In this form, this matrix is just like the characteristic matrix for a linear system, right? So, we know how to analyze its behavior...

## A non-linear oscillator...



$$\ddot{v}_{C1} - \epsilon(1 - v_{C1}^2)\dot{v}_{C1} + v_{C1} = 0, \text{ where... } \epsilon = \frac{1}{R}\sqrt{\frac{L_1}{C_1}}$$

$$\downarrow \quad x = v_{C1}, y = \dot{v}_{C1}$$

$$\dot{x} = y$$

$$\dot{y} = \epsilon \cdot y(1 - x^2) - x$$

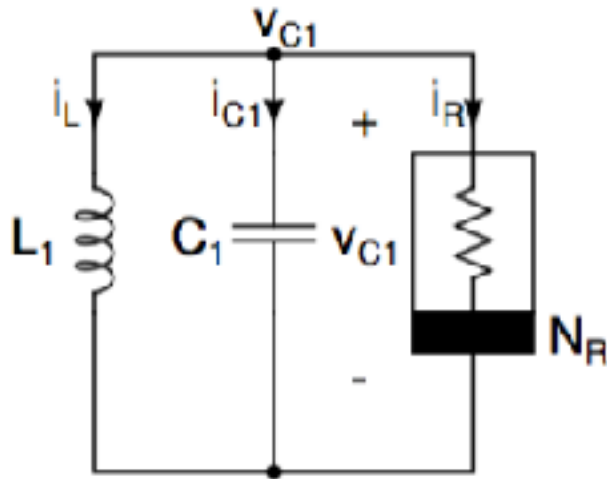
At the fixed point....  $(x^*, y^*) = (0, 0)$ .

$$J = \begin{pmatrix} 0 & 1 \\ -1 & \epsilon \end{pmatrix}$$

And what are the **eigenvalues**? Remember that stability is about the sign of the real part of the system eigenvalues...

$$\lambda_{1,2} = \frac{1}{2}(\tau \pm \sqrt{\tau^2 - 4\Delta})$$

## A non-linear oscillator...



$$\ddot{v}_{C1} - \epsilon(1 - v_{C1}^2)\dot{v}_{C1} + v_{C1} = 0, \text{ where... } \epsilon = \frac{1}{R}\sqrt{\frac{L_1}{C_1}}$$



$$x = v_{C1}, y = \dot{v}_{C1}$$

$$\dot{x} = y$$

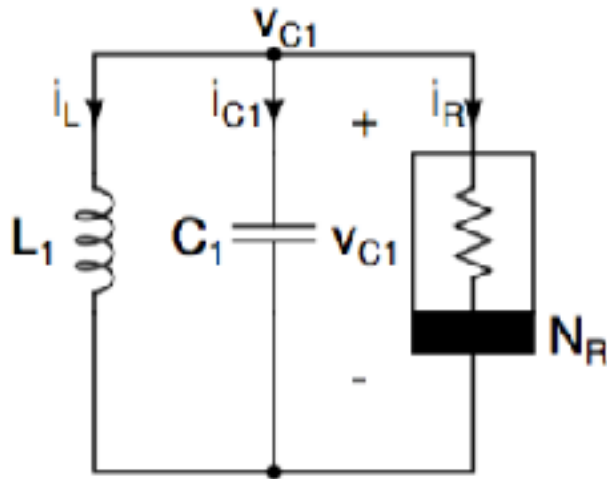
$$\dot{y} = \epsilon \cdot y(1 - x^2) - x$$

At the fixed point....  $(x^*, y^*) = (0, 0)$ .

$$J = \begin{pmatrix} 0 & 1 \\ -1 & \epsilon \end{pmatrix}$$

The **trace of the Jacobian** is epsilon, and so the system is stable for negative values and unstable for positive...

## A non-linear oscillator...



$$\ddot{v}_{C1} - \epsilon(1 - v_{C1}^2)\dot{v}_{C1} + v_{C1} = 0, \text{ where... } \epsilon = \frac{1}{R}\sqrt{\frac{L_1}{C_1}}$$

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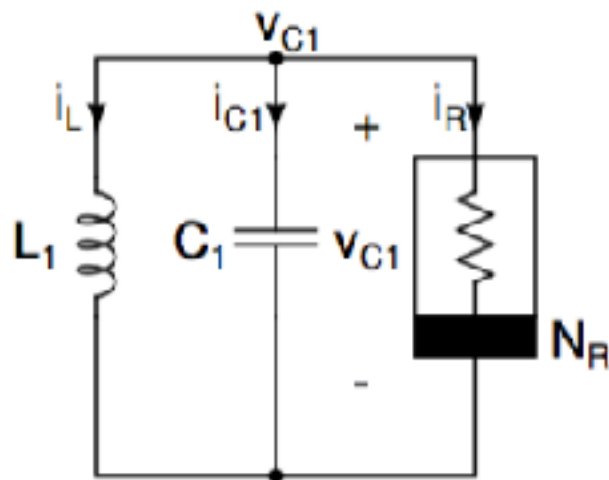
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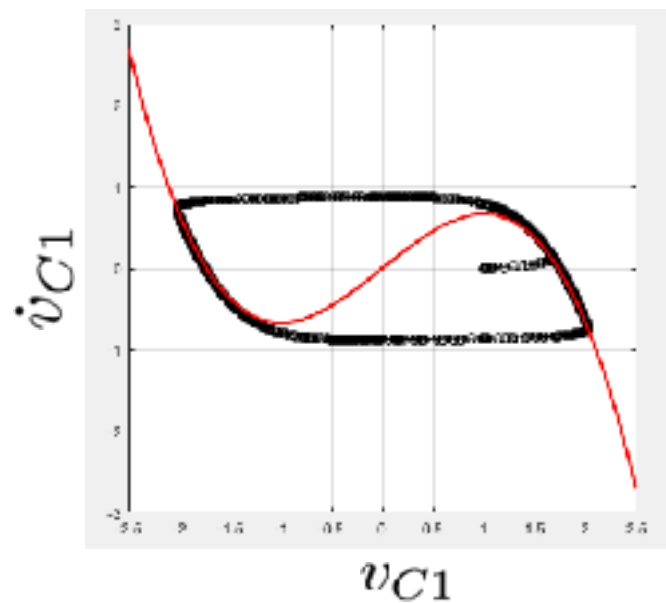
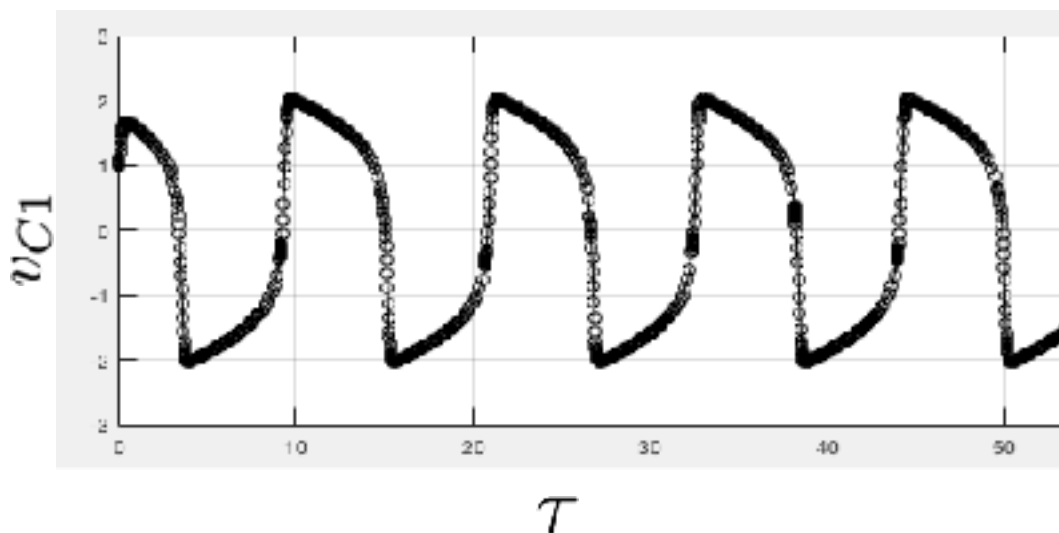
So, for a van der Pol oscillator, the system loses stability at  $\epsilon = 0$  the place where the real part of the system eigenvalues go from negative to positive....such an event is called a **Hopf bifurcation**



# A non-linear oscillator...

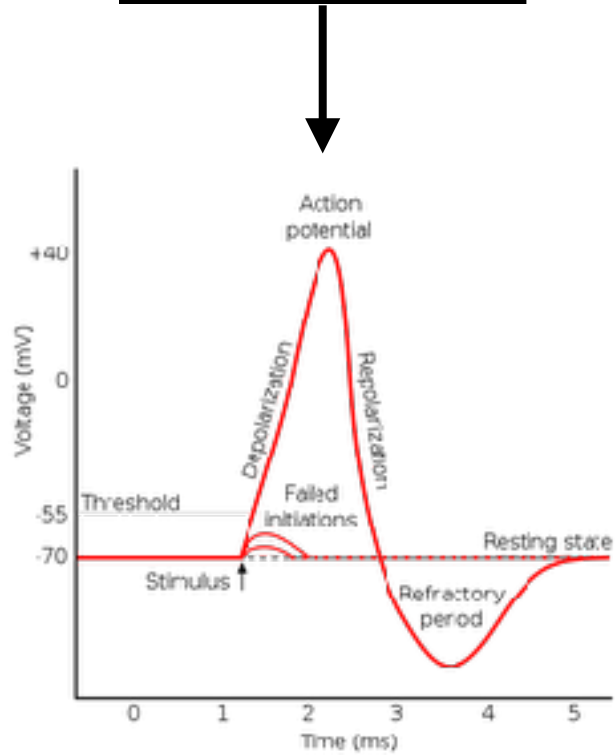


$$\ddot{v}_{C1} - \epsilon(1 - v_{C1}^2)\dot{v}_{C1} + v_{C1} = 0, \text{ where } \dots \epsilon = \frac{1}{R}\sqrt{\frac{L_1}{C_1}}$$

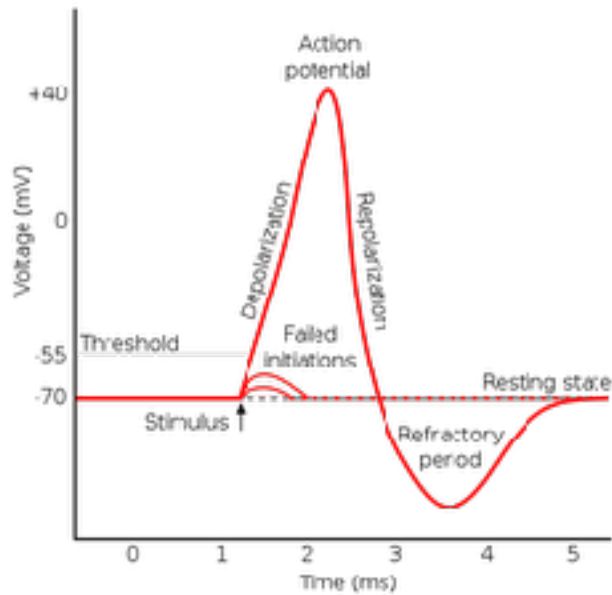


## A non-linear oscillator...

The neuronal action potential...a slight variation on the van der Pol oscillator...



## A non-linear oscillator...



## Fitzhugh-Nagumo (1962)

membrane pot  $\frac{dv}{dt} = v - \frac{v^3}{3} - w + I$

slow K<sup>+</sup> flux  $\frac{dw}{dt} = \frac{1}{\tau}(v + a - bw)$

---

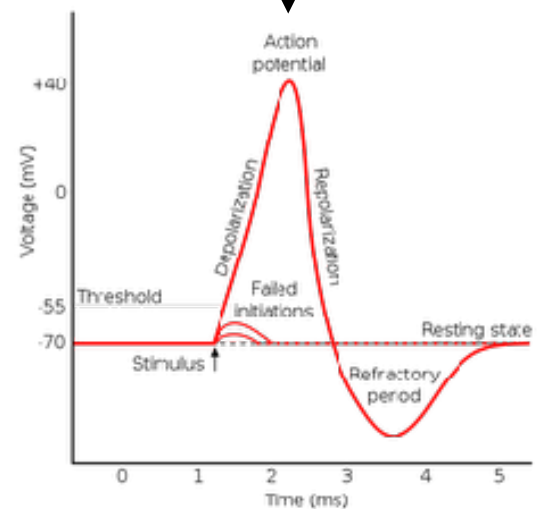
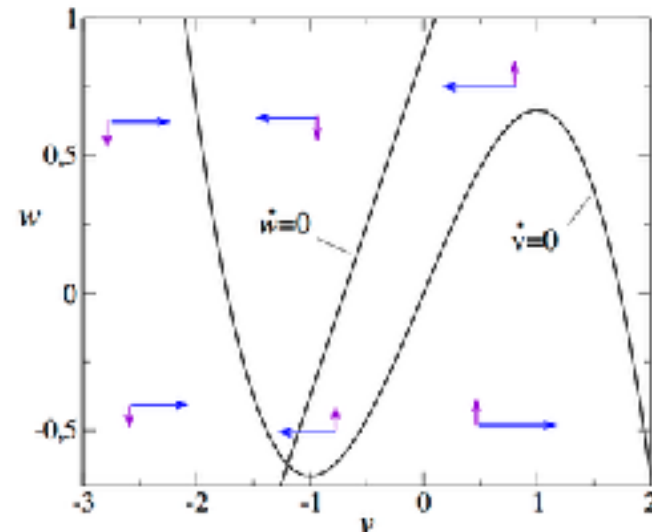
this is essentially the van der Pol oscillator,  
with **one difference**....

## A non-linear oscillator...

membrane pot  $\frac{dv}{dt} = v - \frac{v^3}{3} - w + I$

slow K<sup>+</sup> flux  $\frac{dw}{dt} = \frac{1}{\tau}(v + a - bw)$

---



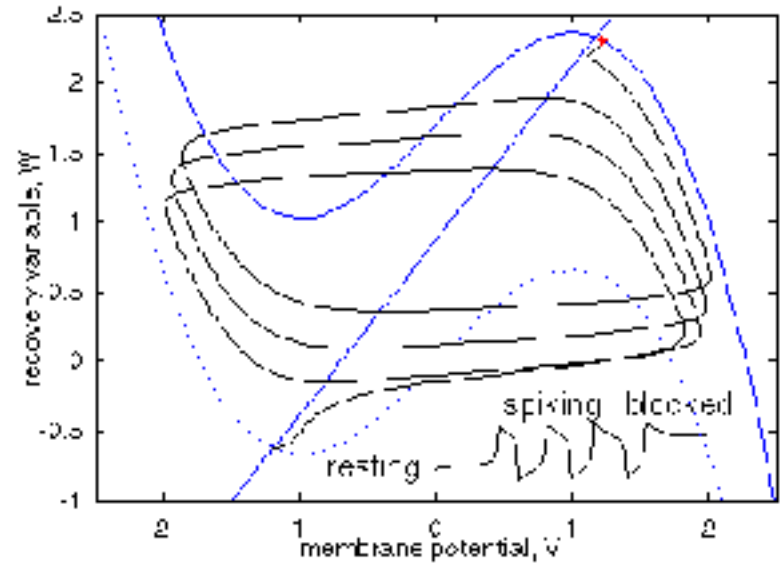
the linear term to the  $w$  nullcline provides for **thresholded oscillation**....

## A non-linear oscillator...

membrane pot  $\frac{dv}{dt} = v - \frac{v^3}{3} - w + I$

slow K+ flux  $\frac{dw}{dt} = \frac{1}{\tau}(v + a - bw)$

---



the linear term to the w nullcline provides for **thresholded oscillation**....a stable fixed point destabilized to produce relaxation oscillations. We will look at this more closely next time...

Next, we will further analyze the simple non-linear oscillator systems...

	$n = 1$	$n = 2$ or $3$	$n \gg 1$	continuum
Linear	exponential growth and decay	second order reaction kinetics	electrical circuits	Diffusion
	single step conformational change	linear harmonic oscillators	molecular dynamics	Wave propagation
	fluorescence emission	simple feedback control	systems of coupled harmonic oscillators	quantum mechanics
	pseudo first order kinetics	sequences of conformational change	equilibrium thermodynamics	viscoelastic systems
Nonlinear	fixed points	anharmonic oscillators	systems of non-linear oscillators	Nonlinear wave propagation
	bifurcations, multi stability	relaxation oscillations	non-equilibrium thermodynamics	Reaction-diffusion in dissipative systems
	irreversible hysteresis	predator-prey models	protein structure/function	Turbulent/chaotic flows
	overdamped oscillators	van der Pol systems	neural networks	
		Chaotic systems	the cell	
			ecosystems	