

# Delayed Reaction Kinetics and The Stability of Spikes

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# Outline

For  $\epsilon \rightarrow 0$  spatially localized solutions can occur for

$$v_t = \epsilon^2 v_{xx} + g(u, v); \quad \tau u_t = u_{xx} + f(u, v), \quad x \in \mathbb{R}.$$

**Gene Expression Time Delays:** In applications to morphogenesis, one might need to account for **gene expression time delays** whereby  $g(u, v) \rightarrow g(u_T, v_T)$  and  $f(u, v) \rightarrow f(u_T, v_T)$  with  $u_T = u(x, t - T)$  and  $v_T = v(x, t - T)$ , where  $T > 0$  is fixed delay.

E. A. Gaffney, N. A. M. Monk, *Gene expression time delays and Turing pattern formation systems*, Bull. Math. Bio., **68**, (2006).

S. Lee, E. A. Gaffney, N. A. M. Monk, *The influence of gene expression time delays on Gierer-Meinhardt...*, Bull. Math. Bio., **72**(8), (2010).

**Our Goal: Analyze GM Model and Spike Stability with Delay**

- [Iron, Khalil] (pulse stability and dynamics with delay).
- [FWW1]: N. Fadai, M. Ward, J. Wei, *Delayed Reaction-Kinetics and the Stability of Spikes for the Gierer-Meinhardt Model*, SIAP (2017).
- [FWW2]: N. Fadai, M. Ward, J. Wei, *A Time Delay in the Activator Kinetics.....*, under review, DCDS-B, (2017).

# 1-D GM Infinite-Line Model With Delay I

Consider a **1-spike steady-state solution** to the GM RD model for  $x \in \mathbb{R}$  with **delay**:

$$v_t = \epsilon^2 v_{xx} - v + v_T^p / u_T^q, \quad \tau u_t = u_{xx} - u + \epsilon^{-1} v_T^m / u_T^s$$

where  $u_T \equiv u(x, t - T)$ ,  $v_T \equiv v(x, t - T)$ .

**Remarks:** Assume  $0 < \epsilon^2 \ll 1$ ,  $D = \mathcal{O}(1)$ , and  $\tau > 0$ .

● Assume the usual conditions on  $(p, q, m, s)$  that

$$p > 1, \quad q > 0, \quad m > 1, \quad s \geq 0, \quad \xi \equiv \frac{qm}{p-1} - s - 1 > 0.$$

● **Prototypical** exponent set  $(p, q, m, s) = (2, 1, 2, 0)$ .

● **Explicitly solvable NLEP** set  $p = 2m - 3$ ,  $m > 2$ , where the spectral problem is **highly tractable** when delay in only inhibitor kinetics.

**Goal: Understand the Effect of Delay in Different Terms**

● **Case I:** Delay in **inhibitor only**  $v^p / u_T^q$  and  $v^m / u_T^s$ .

● **Case II:** Delay in **inhibitor and activator**  $v_T^p / u_T^q$  and  $v_T^m / u_T^s$ .

● **Case III:** Delay in **activator only**  $v_T^p / u^q$  and  $v_T^m / u^s$ .

# Infinite-Line Model: Equilibrium

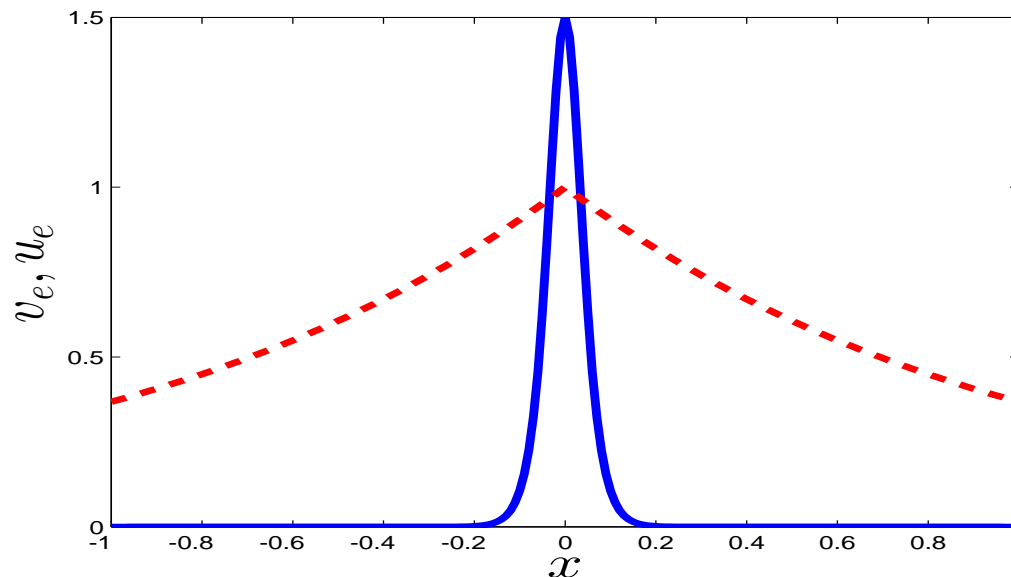
Steady-State [IWW]: For  $\epsilon \rightarrow 0$ , *a one-spike steady-state solution is*

$$v_e(x) \sim U_0^{q/(p-1)} w(\epsilon^{-1}x) ; \quad u_e(x) \sim U_0 \frac{G_0(x)}{G_0(0)} ; \quad U_0 = \left( \frac{1}{2} \int_{-\infty}^{\infty} w^m dy \right)^{-1/\xi} ,$$

where  $w(y)$  is the *homoclinic* satisfying

$$w'' - w + w^p = 0, \quad w(0) > 0, \quad w'(0) = 0, \quad w \rightarrow 0 \quad \text{as} \quad |y| \rightarrow \infty .$$

Here  $G_0(x) = e^{-|x|}/2$  is the *Green's function* satisfying  $G_{0xx} - G_0 = -\delta(x)$  with  $G_0 \rightarrow 0$  as  $|x| \rightarrow \infty$ .



# Infinite-Line Model: Linearization

**Linearize:** Assume delay in both activator and inhibitor:

$$v = v_e + e^{\lambda t} \Phi(x/\epsilon), \quad u = u_e + e^{\lambda t} \eta.$$

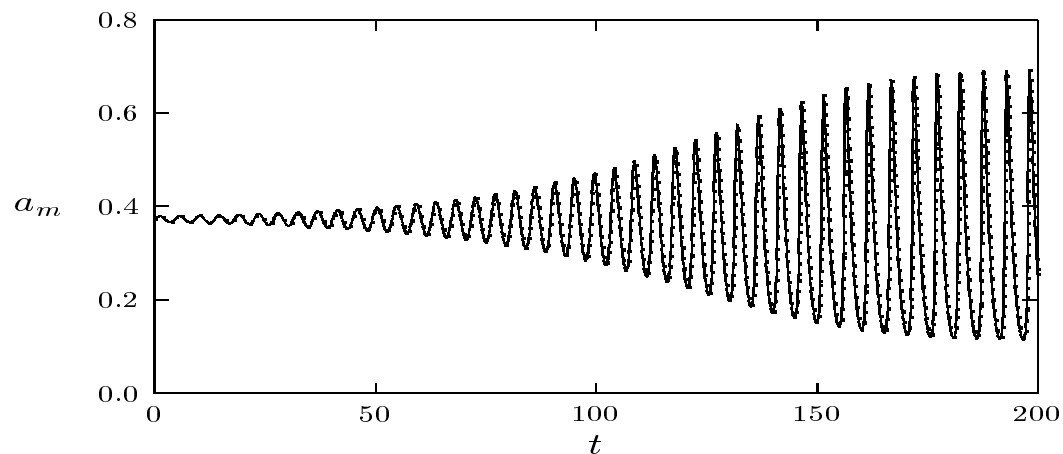
**Case II:** We get the **NLEP spectral problem for  $\Phi(y)$**  for  $\Phi \in H^1(\mathbb{R})$ :

$$L_\mu \Phi - \frac{mq\mu^2}{\sqrt{1 + \tau\lambda + s\mu}} w^p \frac{\int_{-\infty}^{\infty} w^{m-1} \Phi dy}{\int_{-\infty}^{\infty} w^m dy} = \lambda \Phi, \quad -\infty < y < \infty,$$

$$L_\mu \Phi \equiv \Phi'' - \Phi + pw^{p-1} \mu \Phi, \quad \mu \equiv e^{-\lambda T}.$$

We refer to  $L_\mu$  as the **delayed local operator** and  $L_1$  as the **local operator** which corresponds to setting  $T = 0$ .

The NLEP with  $L_1$  and  $\mu = 1$  has been extensively studied ([IWW2001], [WW2003]) and a Hopf bifurcation can occur when  $\tau$  exceeds a threshold.



# Case I: Inhibitor Delay Only

**Case I (Delay in Inhibitor Only):** Suppose  $v_T = v$  in reaction kinetics. The **NLEP problem** for  $y \in \mathbb{R}$  with  $\Phi \in H^1(\mathbb{R})$  is (with  $\mu = e^{-\lambda T}$ ):

$$L_1 \Phi - \chi w^p \frac{\int_{-\infty}^{\infty} w^{m-1} \Phi dy}{\int_{-\infty}^{\infty} w^m dy} = \lambda \Phi, \quad \chi \equiv \frac{mq\mu}{\sqrt{1 + \tau\lambda + se^{-\lambda T}}}.$$

**Question:** Under what conditions is  $\text{Re}(\lambda) > 0$  in the  $\tau$  versus  $T$  plane due to a Hopf Bifurcation crossing? Easiest: “Explicitly Solvable One”.

**Lemma [NW], [FWW]** Set  $p = 2m - 3$  and  $m > 2$ . Then, for  $\int_{-\infty}^{\infty} w^{m-1} \Phi dy \neq 0$ , any eigenvalues in  $\text{Re}(\lambda) > 0$  must satisfy

$$\lambda = (m^2 - 2m) - \frac{m}{2} \chi.$$

The other eigenpairs are simply  $(\Phi, \lambda) = (w', 0)$  and any negative real eigenvalues of  $L_1$ .

**Proof:** Uses the **key identity**  $L_1 (w^{m-1}) = (m^2 - 2m)(w^{m-1})$  together with Green’s second identity.

# Case I: Inhibitor Delay Only (Explicit)

When there is *no delay*  $T = 0$  we can have a HB.

**Main Result:** [NW] When  $T = 0$ ,  $\exists$  a unique Hopf bifurcation value  $\tau_H^0$ , with corresponding eigenvalue  $\lambda = i\lambda_{IH}^0$ , given by

$$\tau_H^0 = \frac{(m^2q)^2}{2\zeta^2} \left( \beta - \frac{2s}{m^2q} \right), \quad \lambda_{IH}^0 = \sqrt{\zeta - \beta^2},$$

where  $\zeta > \beta^2$  with  $\beta \equiv m^2 - 2m$  is the smallest root of the quadratic

$$4(s^2 - 1)\zeta^2 - [(m^2q)^2 + 4\beta s(m^2q)]\zeta + 2\beta^2(m^2q)^2 = 0.$$

This result yields the following special cases:

- For  $(p, q, m, s) = (3, 2, 3, 1)$ , then  $\tau_H^0 = 2.5$  and  $\lambda_{IH}^0 = 3/\sqrt{5} \approx 1.34$ .
- For  $(p, q, m, s) = (3, 2, 3, 0)$ , then  $\tau_H^0 = [13 + 3\sqrt{17}]/12 \approx 2.114$  and  $\lambda_{IH}^0 \approx 3\sqrt{3\sqrt{17} - 11}/\sqrt{2} \approx 2.482$ .

[NW], Y. Nec, MJW, *An Explicitly Solvable NLEP...* [2013].

# Case I: Inhibitor Delay Only (Explicit)

**Question:** Is there a HB value of  $T$  even when  $\tau = 0$ ? If so, problem is more unstable with delay.

**Main Result:** [FWW] When  $\tau = 0$ , then only if  $0 < s < 1$ ,  $\exists$  a minimum HB threshold  $T = T^f > 0$  and corresponding eigenvalue  $\lambda_{IH}^f$  given by

$$T^f \equiv \frac{1}{\lambda_{IH}^f} \sin^{-1} \left( (1 - s^2)^{1/2} \frac{[(\xi + 1)^2 - 1]^{1/2}}{(\xi + 1) - s} \right),$$
$$\lambda_{IH}^f \equiv \frac{\beta}{\sqrt{1 - s^2}} [(\xi + 1)^2 - 1]^{1/2}.$$

where

$$\beta = m^2 - 2m, \quad \xi \equiv \frac{mq}{2m - 4} - (1 + s).$$

In particular, for  $(p, q, m, s) = (3, 2, 3, 0)$ , where  $\beta = 3$  and  $\xi = 2$ , we get

$$\lambda_{IH}^f = 6\sqrt{2}, \quad T^f = \frac{1}{6\sqrt{2}} \sin^{-1} \left( \frac{2\sqrt{2}}{3} \right) \approx 0.145.$$



# Case I: Inhibitor Delay Only (Explicit)

**Parameterization:** We parameterize the HB threshold in the  $\tau$  versus  $T$  plane to determine the HB boundary in parameter space. Let  $\lambda = i\lambda_{IH}$ , where  $\lambda_{IH} \equiv \beta\omega_0$ . We calculate that:

**Main Result: [FWW]** In terms of  $\lambda_{IH} = \beta\omega_0$  with  $\beta = m^2 - 2m$ , we have that a HB occurs on the boundary

$$\tau = \frac{\sqrt{\alpha^2 - 1}}{\beta\omega_0}, \quad \alpha = \frac{(\xi + 1)^2 + s^2\omega_0^2}{1 + \omega_0^2}.$$

$$T = \frac{1}{\beta\omega_0} \sin^{-1} \left[ \frac{B_+\omega_0(\xi + s + 1) + B_-(s\omega_0^2 - \xi - 1)}{\alpha(1 + \omega_0^2)} \right],$$

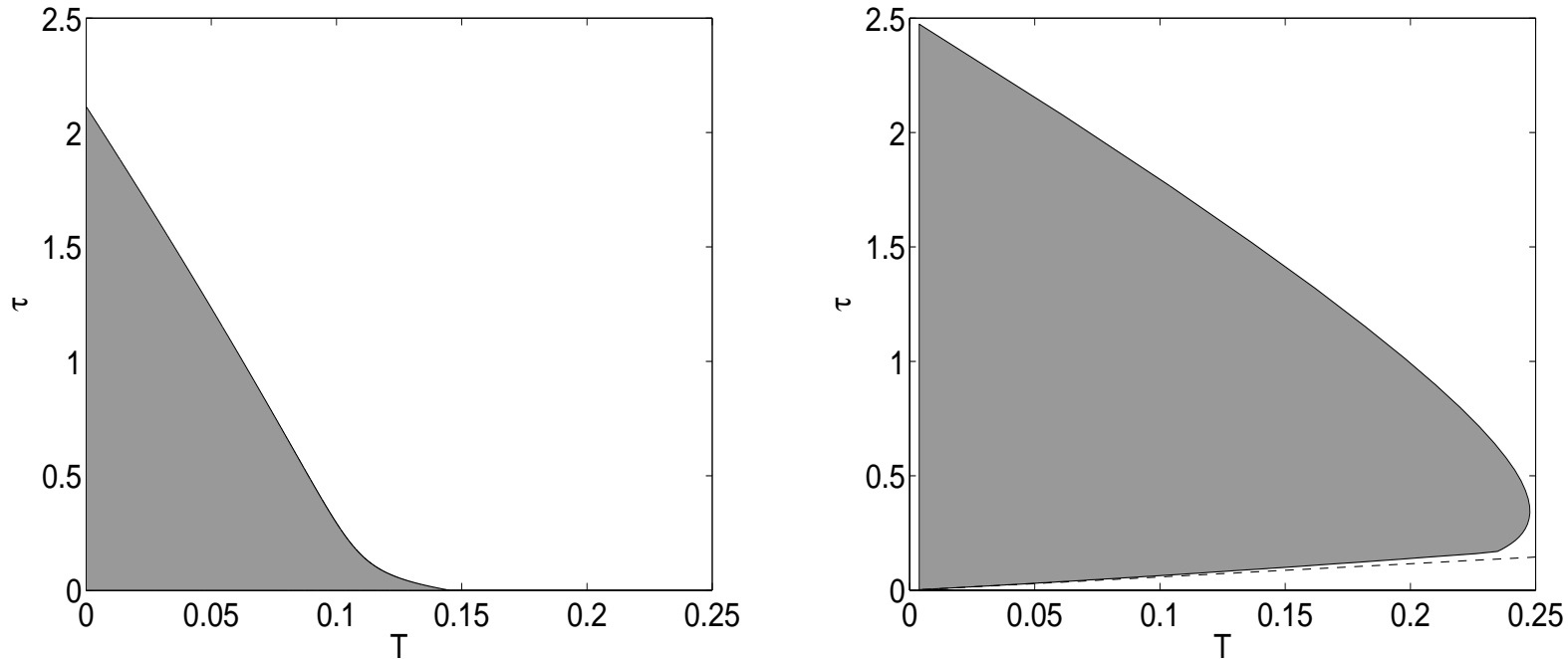
where

$$B_{\pm} \equiv \sqrt{\frac{\alpha \pm 1}{2}}, \quad \alpha \equiv \sqrt{1 + \tau^2\beta^2\omega_0^2\lambda_{IH}^2}.$$

For  $s > 1$ , we can show that  $T \rightarrow 0$  as  $\tau \rightarrow 0$ , with asymptotics:

$$T \sim \frac{\tau}{\sqrt{s^4 - 1}} \sin^{-1} \left( \frac{\sqrt{s^2 - 1}}{\sqrt{2}s} \right), \quad \lambda_{IH} \sim \frac{\sqrt{s^4 - 1}}{\tau}, \quad s > 1,$$

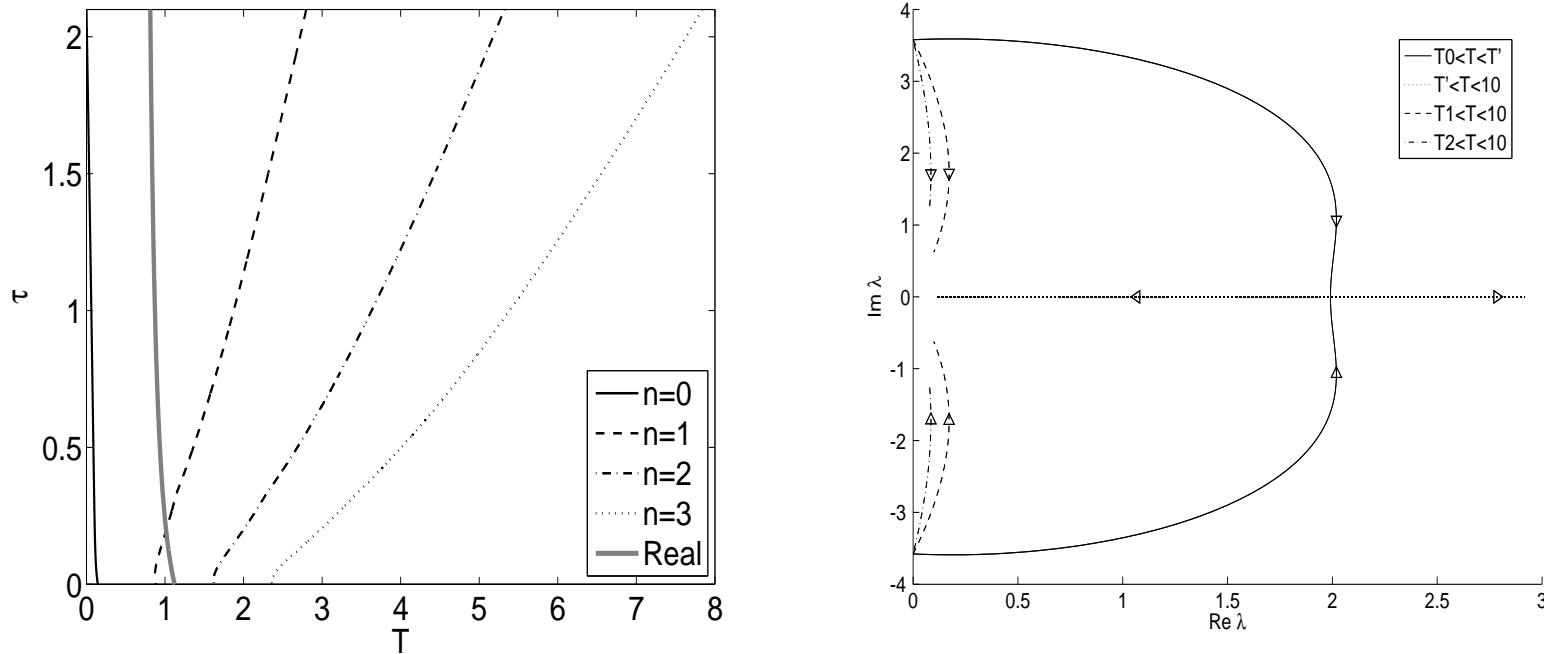
# Case I: Inhibitor Delay Only (Explicit)



**Caption:** The shaded region in the  $\tau$  versus  $T$  plane is linearly stable. A HB occurs on the boundary. Left:  $(p, q, m, s) = (3, 2, 3, 0)$ . Right:  $(p, q, m, s) = (3, 2, 3, 1)$ . The dashed line is the limiting approximation.

**Conclusion (Explicit Case):** With only inhibitor delay, the spike is more unstable than with no delay.

# Case I: Inhibitor Delay Only (Explicit)

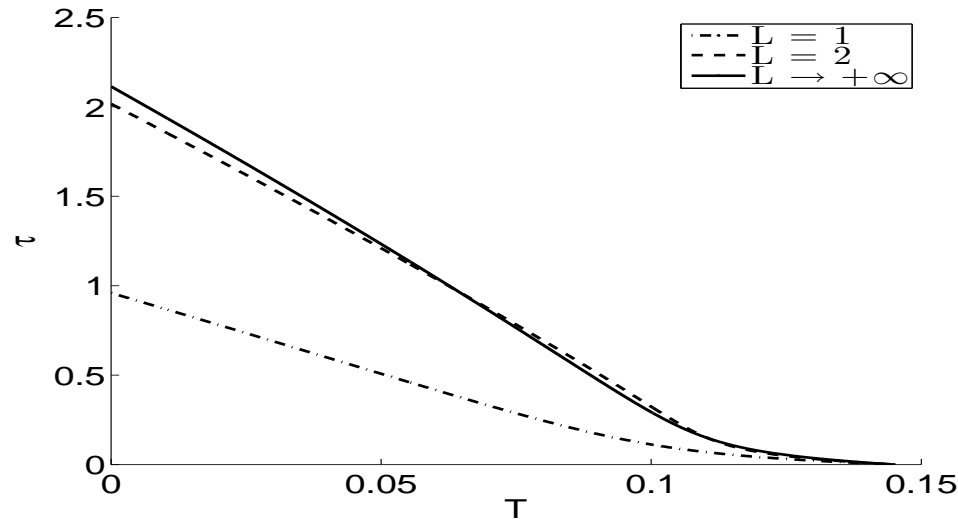


**Caption:**  $(p, q, m, s) = (3, 2, 3, 0)$ . **Left:** HB curves (dashed curves) where additional complex conjugate pairs, indexed by  $n$ , enter the region  $\text{Re}(\lambda) > 0$ . Thick line: when eigenvalues first appear as a double root on the positive real axis. **Right:** Eigenvalue paths for  $\tau = 1$ . Heavy solid curve gives the minimum threshold.

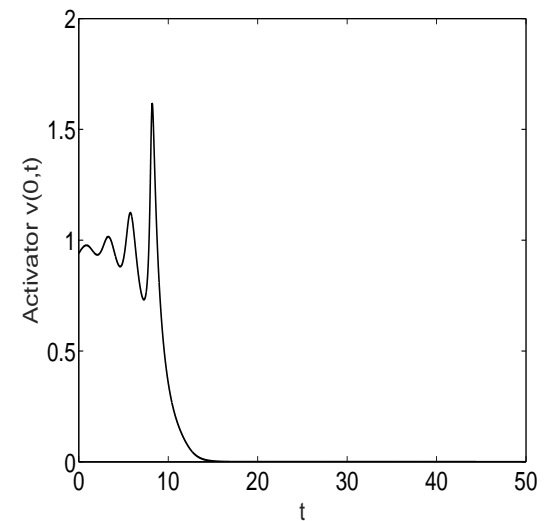
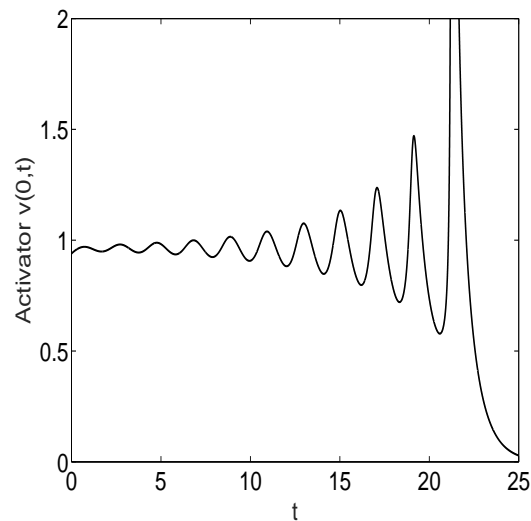
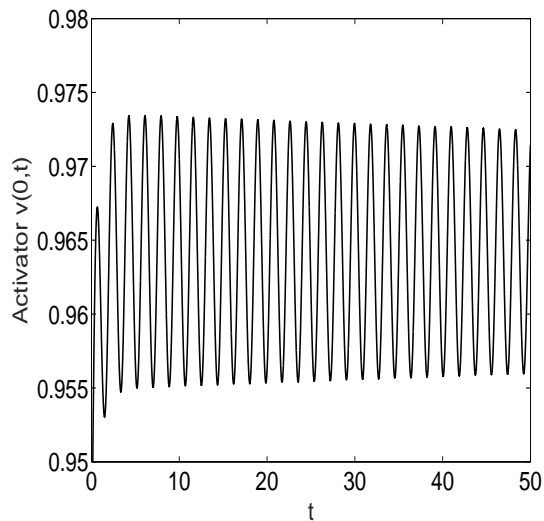
**Eigenvalues near  $\lambda = 0$ :** For  $(p, q, m, s) = (3, 2, 3, 0)$

$$\lambda \sim \frac{[\ln 3 + 2n\pi i]}{T} \left( 1 + \frac{1}{T} \left[ \frac{1}{3} - \frac{\tau}{2} \right] + \dots \right).$$

# Case I: Inhibitor Delay (Validation)



**Numerics:** HB threshold  $\tau_H$  vs  $T$  on  $|x| \leq L$  for  $L = 1$ ,  $L = 2$  and  $L = \infty$ . Exponent set  $(3, 2, 3, 0)$

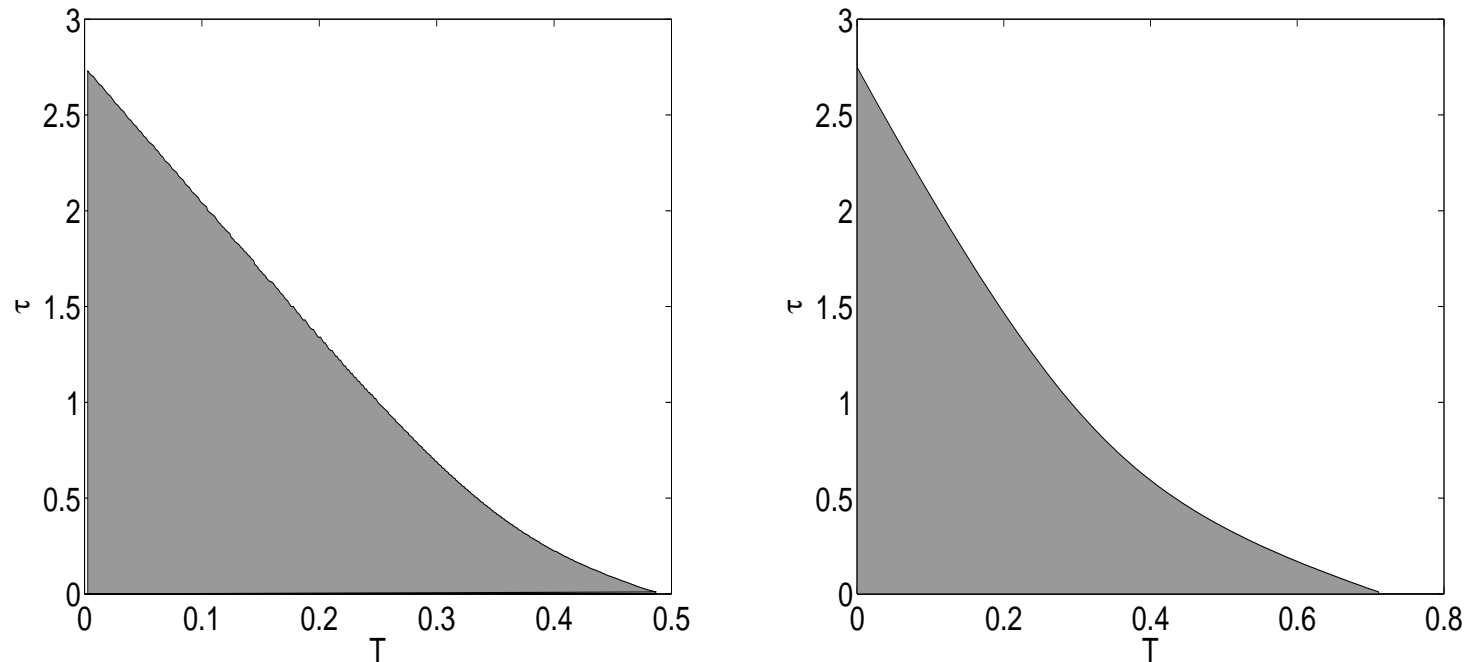


**Caption:**  $v(0, t)$  vs.  $t$  for  $L = 2$ ,  $T = 0.05$ ,  $\epsilon = 0.05$ , computed by MOL and *dde23* of MATLAB:  $\tau = 1.0$  (left),  $\tau = 1.3$  (middle), and  $\tau = 2.0$  (right). Theory yields

$\tau_H \approx 1.23$

# Case I and Case II Comparison

For  $(p, q, m, s) = (2, 1, 2, 0)$  compare stability region in the  $\tau$  versus  $T$  plane when only inhibitor delay (Case I) and when both activator and inhibitor delay (Case II).



**Caption:** Case I (left); Case II (right)

**Key Conclusion:** The stability regions are qualitatively similar for the two cases. With delayed inhibitor kinetics (regardless of activator), a one-pulse solution is more unstable.

# Case III: Activator Delay Only

Consider a **1-spike solution** on the infinite line for

$$v_t = \epsilon^2 v_{xx} - v + v_T^2/u, \quad \tau u_t = u_{xx} - u + \epsilon^{-1} v_T^2,$$

By linearizing,  $v = v_e + e^{\lambda t} \Phi(y)$ , with  $y = x/\epsilon$ , we get the **NLEP**

$$L_\mu \Phi - \chi(\tau\lambda) \mu w^2 \frac{\int_{-\infty}^{\infty} w \Phi dy}{\int_{-\infty}^{\infty} w^2 dy} = \lambda \Phi; \quad \chi(\tau\lambda) \equiv \frac{2}{\sqrt{1 + \tau\lambda}},$$

with  $\Phi \rightarrow 0$  as  $|y| \rightarrow \infty$ . The **delayed local operator,  $L_\mu$** , is

$$L_\mu \Phi \equiv \Phi'' - \Phi + 2w\mu\Phi, \quad \mu \equiv e^{-\lambda T},$$

The **eigenvalues of the NLEP** are the roots of  $g(\lambda) = 0$ , where

$$g(\lambda) \equiv \frac{1}{\mu\chi(\tau\lambda)} - \mathcal{F}_\mu(\lambda); \quad \mathcal{F}_\mu(\lambda) \equiv \frac{\int_{-\infty}^{\infty} w [(L_\mu - \lambda)^{-1} w^2] dy}{\int_{-\infty}^{\infty} w^2 dy}.$$

Step 1: Need results for **delayed local eigenvalue problem (DLEP):**

$$L_\mu \Phi = \lambda \Phi, \quad \Phi \in H^1(\mathbb{R}).$$

# The Delayed Local Eigenvalue Problem I

**Main Result:[FWW2]** Any eigenvalue  $\lambda$  of *the DLEP must be a root of one of the transcendental equations*  $\mathcal{K}_l(\lambda) = 0$ , for  $l = 0, 1, 2, \dots$ , defined by

$$\mathcal{K}_l(\lambda) \equiv 4\sqrt{1 + \lambda} + 1 - \sqrt{1 + 48\mu} + 2l = 0, \quad l = 0, 1, 2, \dots; \quad \mu \equiv e^{-\lambda T}.$$

The *translation mode*  $\lambda = 0$ ,  $\Phi = w'$ , must be an eigenpair for all  $T \geq 0$ .

This corresponds to  $l = 1$ . *The continuous spectrum is*  $\lambda < -1$  with  $\lambda$  real.

**Proof:** With  $\mu = e^{-\lambda T}$  and  $w(y) = \frac{3}{2}\text{sech}^2(y/2)$ ,  $\Phi(y)$  satisfies

$$\Phi'' - \Phi + 2\mu w\Phi = \lambda\Phi, \quad \Phi \in H^1(\mathbb{R}^1).$$

Put  $\gamma \equiv \sqrt{1 + \lambda}$  and  $\Phi(y) = w^\gamma \mathcal{Y}(z)$ , with  $z = z(y)$  defined 1 – 1 from  $0 < z < 1$  to  $-\infty < y < \infty$  by  $2z = \left(1 - \frac{w'}{w}\right)$ . This yields

$$z(1 - z)\mathcal{Y}'' + (c - (a + b + 1)z)\mathcal{Y}' - ab\mathcal{Y} = 0,$$

where the coefficients  $a, b, c$  are

$$a + b + 1 = 4\gamma + 2, \quad ab = 4\gamma(\gamma - 1) + 6\gamma - 12\mu, \quad c = 1 + 2\gamma.$$

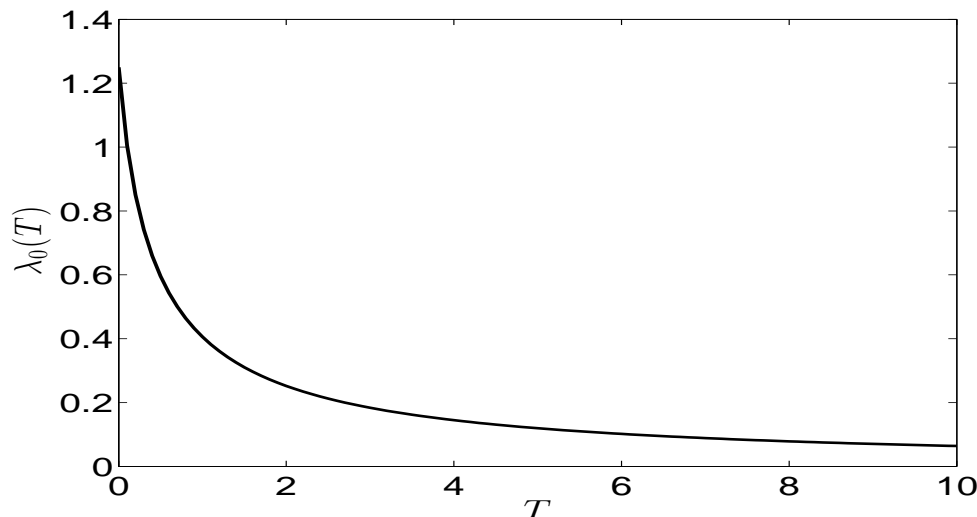
Finally, choose  $a, b$ , and  $c$  so that  $\mathcal{Y}(z)$  is bounded as  $z \rightarrow 0, 1$ .

# The Delayed Local Eigenvalue Problem II

**Real Eigenvalues:** First characterize any non-zero real-valued eigenvalue satisfying  $\lambda > -1$  that exists for all  $T \geq 0$ .

- **l=0 branch:**  $\mathcal{K}_0(0) < 0$ ,  $\mathcal{K}_0(\lambda) \rightarrow +\infty$  as  $\lambda \rightarrow +\infty$ , and  $\mathcal{K}'_0(\lambda) < 0$  on  $\lambda > 0$ . Thus,  $\exists$  a unique  $\lambda_0 = \lambda_0(T) > 0$  for any  $T \geq 0$ . We calculate  $\lambda_0(0) = 5/4$ ,  $\lambda_0 \sim \log(2)/T$  for  $T \gg 1$ , and  $\lambda'_0(T) > 0$ .
- **l=2 branch:** We get  $\mathcal{K}_2(-1) < 0$ ,  $\mathcal{K}_2(0) = 2 > 0$ , and  $\mathcal{K}'_2(\lambda) > 0$ . Thus  $\exists$  a unique root  $\lambda_2(T)$  in  $-1 < \lambda_2(T) < 0$  for any  $T \geq 0$ . We get  $\lambda_2(0) = -3/4$ ,  $\lambda_2 \sim \log(3/5)/T$  for  $T \gg 1$ .

Plot of  $\lambda_0(T)$ :





# The Delayed Local Eigenvalue Problem III

**Question:** Can we get edge bifurcations as  $T$  increases from  $\lambda = -1$  of the continuous spectrum? What about complex-valued spectra?

**Edge Bifurcations:** For  $l \geq 3$ , a real eigenvalue bifurcates from the edge of the continuous spectrum  $\lambda \leq -1$  when  $T$  exceeds  $T_{\text{edge}}^l \geq 0$ , given by

$$T_{\text{edge}}^l \equiv \log \left( \frac{l^2 + l}{12} \right), \quad l = 3, 4, \dots; \quad \text{with} \quad T_{\text{edge}}^{l+1} > T_{\text{edge}}^l.$$

Notice that  $T_{\text{edge}}^3 = 0$ .

**Proof:** set  $\mathcal{K}_l(-1) = 0$  and solve for  $T$ .

Since  $\mathcal{K}_l(0) > 0$ ,  $\mathcal{K}_l(-1) < 0$  when  $T > T_{\text{edge}}^l$ ,  $\exists$  a unique  $\lambda_l(T)$  in  $-1 < \lambda < 0$  when  $T > T_{\text{edge}}^l$ . For  $T \gg 1$ ,

$$\lambda_l(T) \sim c_l/T, \quad c_l \equiv \log \left( \frac{12}{(l+3)(l+2)} \right) < 0, \quad \text{as} \quad T \rightarrow \infty.$$

**Key:** Edge bifurcations occur, but only produce stable spectra, as they remain in  $\text{Re}(\lambda) < 0$  for all  $T$ .

# The Delayed Local Eigenvalue Problem IV

**Complex Spectra:** Can only occur for  $l = 0$  mode. Set  $\lambda = i\lambda_I$  for  $l = 0$ .  
Such a pure imaginary eigenvalue occurs when  $T = T_H^n$ , given by

$$T = T_H^n \equiv \frac{(\theta_0 + 2\pi n)}{\lambda_I}, \quad n = 1, 2, 3, \dots$$

The corresponding eigenvalue  $\lambda_I$  (independent of  $n$ ) is

$$\lambda_I = \frac{1}{8} \operatorname{Re} \left( -1 + \sqrt{1 + 48\mu} \right) \operatorname{Im} \left( \sqrt{1 + 48\mu} \right), \quad \mu \equiv \cos \theta_0 - i \sin \theta_0.$$

Here  $\theta_0$  in  $-\pi/3 \leq \theta \leq 0$  is unique root of  $\mathcal{H}(\theta) = 0$ :

$$\mathcal{H}(\theta) \equiv (24 \cos \theta - 7)^2 (12 \cos^2 \theta - 8 \cos \theta + 1) - 12 \sin^2 \theta.$$

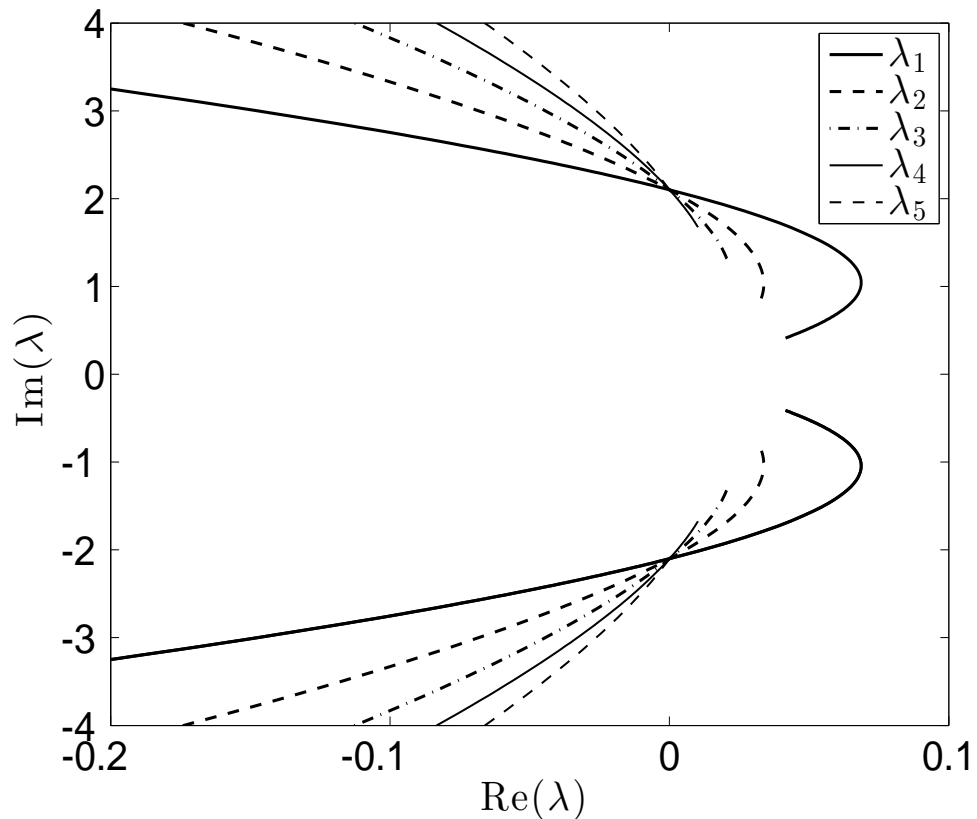
**Note:** Uniqueness follows since  $\mathcal{H}(0) > 0$ ,  $\mathcal{H}(-\pi/3) < 0$ , and  $\mathcal{H}(\theta)$  monotonic on  $-\pi/3 < \theta < 0$ . We compute

$$\theta_0 \approx -0.99046, \quad \lambda_I \approx 2.1015,$$

and

$$T_H^1 \approx 2.5185, \quad T_H^2 \approx 5.5084, \quad T_H^3 \approx 8.4982, \quad T_H^4 \approx 11.488.$$

# The Delayed Local Eigenvalue Problem V



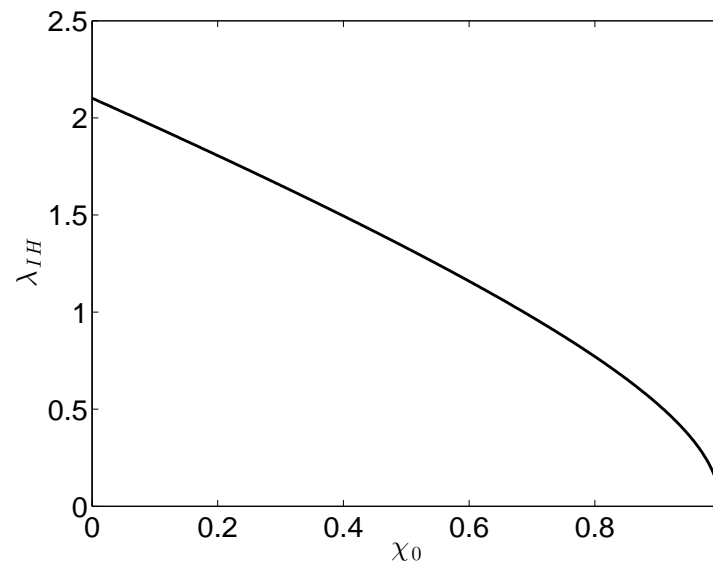
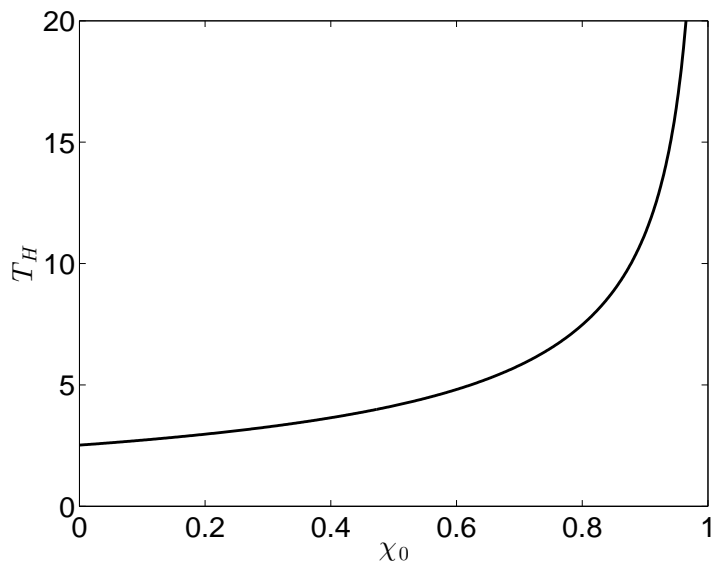
**Caption:** Complex spectra of  $L_\mu$  in  $\text{Re}(\lambda) \geq 0$  for  $T_H^1 \leq T \leq T_H^5$ . For  $T \rightarrow \infty$ , the paths all tend to the origin but in  $\text{Re}(\lambda) > 0$ . For each path, we also plot its continuation into  $\text{Re}(\lambda) < 0$  for smaller delays.

# Delayed Nonlocal Problem I

With  $\chi(\tau\lambda) = 2/\sqrt{1 + \tau\lambda}$ , the eigenvalues of the NLEP are the roots of  $g(\lambda) = 0$ :

$$g(\lambda) \equiv \frac{1}{\mu\chi(\tau\lambda)} - \mathcal{F}_\mu(\lambda); \quad \mathcal{F}_\mu(\lambda) \equiv \frac{\int_{-\infty}^{\infty} w [(L_\mu - \lambda)^{-1} w^2] dy}{\int_{-\infty}^{\infty} w^2 dy};$$

Homotopy in  $\chi(0)$ : Consider the NLEP with  $\tau = 0$  for which  $\chi(0) = 2$ . By a homotopy in the value  $\chi(0)$  from  $0 < \chi(0) < 2$ , we conclude that **no HB is possible for the NLEP when  $\tau = 0$  for any fixed  $T \geq 0$ .**



**Caption:** Left: min value  $T_H$  of  $T$  vs  $\chi(0)$  for a HB. Right:  $\lambda_{IH}$  vs  $\chi(0)$ .

# Delayed Nonlocal Problem II

**Implication:** HB occurs only on  $0 \leq \chi(0) < 1$  with  $\lambda_{IH} \rightarrow 0^+$  and  $T_H \rightarrow +\infty$  as  $\chi(0) \rightarrow 1^-$ . For  $\chi(0) > 1$  the NLEP does not have any HB as  $T$  is increased. Since  $\chi(0) = 2$  when  $\tau = 0$ , we conclude that no HB occurs when  $\tau = 0$  as  $T$  is increased.

Next, we fix  $T > 0$ , take  $\chi = \chi(\tau\lambda)$  and let  $\tau \rightarrow +\infty$ . The next result shows that  $\exists$  at least two positive real eigenvalues to the NLEP when  $\tau \gg 1$ .

**Lemma:** For  $\lambda > 0$  real and  $\lambda \neq \lambda_0(T)$ , we have  $\mathcal{F}'_{\mu}(\lambda) > 0$ . Moreover,  $\mathcal{F}_1(0) = 1$  and  $\mathcal{F}_{\mu} \rightarrow +\infty$  as  $\lambda \rightarrow \lambda_0(T)^-$ .

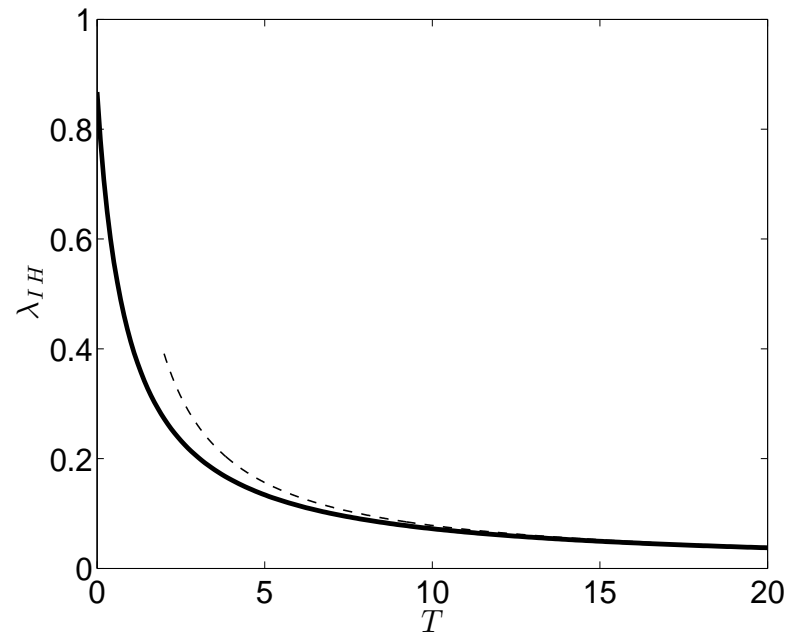
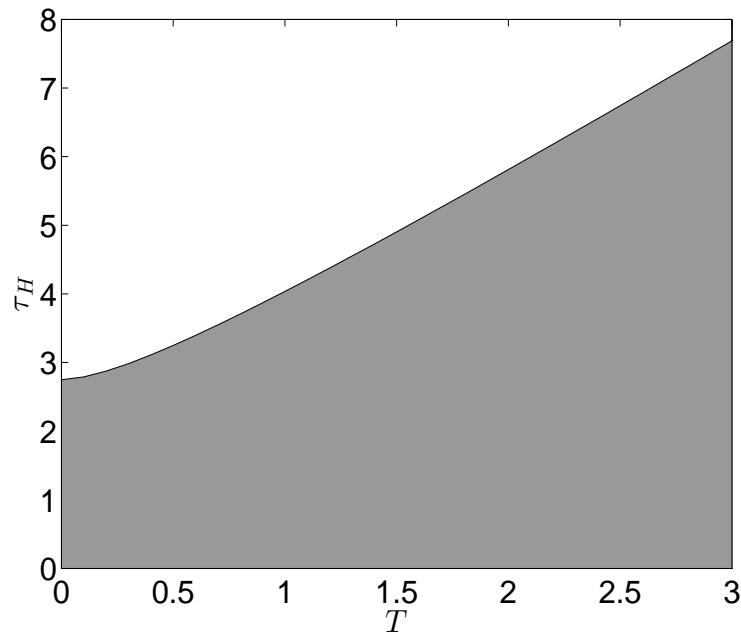
Therefore  $1/(\mu\chi) = e^{-\lambda T} \sqrt{1 + \tau\lambda}/2$  must intersect  $\mathcal{F}_{\mu}(\lambda)$  at least twice on the positive real axis when  $\tau$  is large enough.

By continuous dependence of eigenvalue paths in  $\tau$  for any fixed  $T$  we obtain that:

**Main Result:** Let  $T > 0$  be fixed. There must be a HB at some  $\tau = \tau_H > 0$  depending on  $T$ .

# Stability Diagram with Activator Delay I

**Numerics:** To determine the HB threshold set  $\text{Re}(g(i\lambda_{IH})) = 0$  and  $\text{Im}(g(i\lambda_{IH})) = 0$  and solve  $2 \times 2$  nonlinear system for the HB values  $\tau_H$  and  $\lambda_{IH}$  at a fixed  $T \geq 0$ . Path-follow in  $T$ .



**Caption:** Left:  $\tau_H$  vs  $T$ . Middle:  $\lambda_{IH}$  vs  $T$ . (large  $T$  asymptotics (dashed)  $\lambda_{IH} \sim 0.78/T$ .)

# Scaling Law with Activator Delay I

**Question:** Is there a scaling law for the HB when  $T \gg 1$ ?

**Scaling Law:** For  $T \gg 1$ , put  $\tau_H \sim \tau_0 T$  and  $\lambda \sim ic_0/T$  for some  $c_0 > 0$  and  $\tau_0 > 0$ . Then, the NLEP becomes

$$\Phi'' - \Phi + 2w [e^{-ic_0} + \dots] \Phi - [\chi_0 e^{-ic_0} + \dots] w^2 \frac{\int_{-\infty}^{\infty} w \Phi dy}{\int_{-\infty}^{\infty} w^2 dy} = \left[ \frac{ic_0}{T} + \dots \right] \Phi,$$

where  $\chi_0 \equiv \chi(ic_0 \tau_0)$ . Since  $\Phi \sim w$  and  $w'' - w + w^2 = 0$ , we get

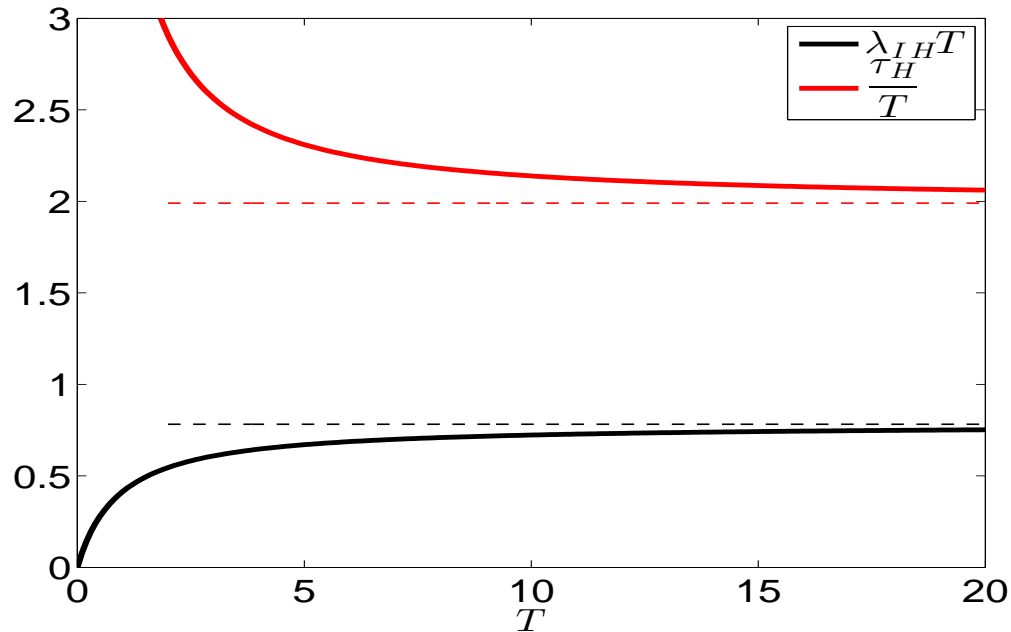
$$e^{ic_0} = 2 - \chi_0 = \frac{2 [\sqrt{1 + i\tau_0 c_0} - 1]}{\sqrt{1 + i\tau_0 c_0}}.$$

From the real and imaginary parts of this expression:

$$c_0 = \sin^{-1} \left( \frac{\sqrt{2}}{\alpha} \sqrt{\alpha - 1} \right) \approx 0.782106, \quad \tau_0 = \frac{\sqrt{95 + 32\sqrt{10}}}{9c_0} \approx 1.9899,$$

where  $\alpha = 4(1 + \sqrt{10})/9$ . Thus,  $\tau_H \sim 1.99T$  and  $\lambda \sim 0.782i/T$  for  $T \gg 1$ .

# Scaling Law with Activator Delay II

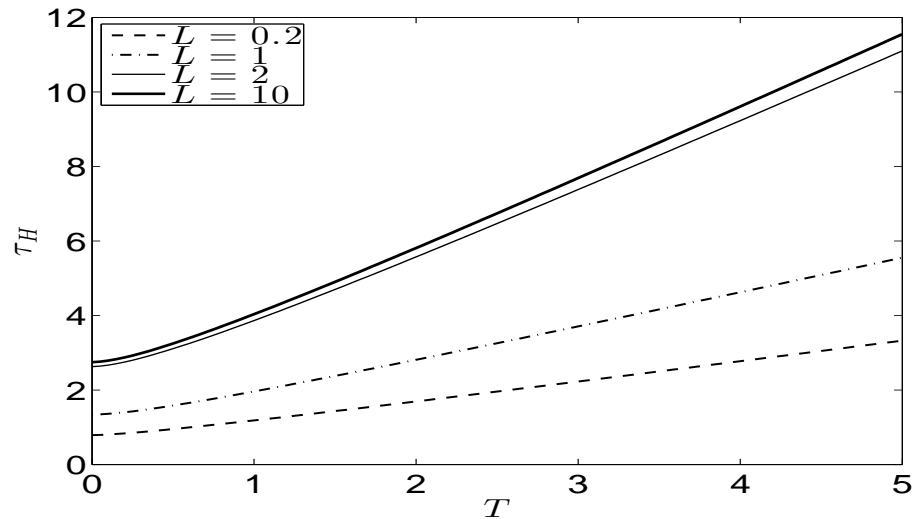


**Caption:** Right: validation of theoretical asymptotes  $\lim_{T \rightarrow \infty} \tau_H / T \approx 1.99$  and  $\lim_{T \rightarrow \infty} \lambda_{IH} T \approx 0.782$ .

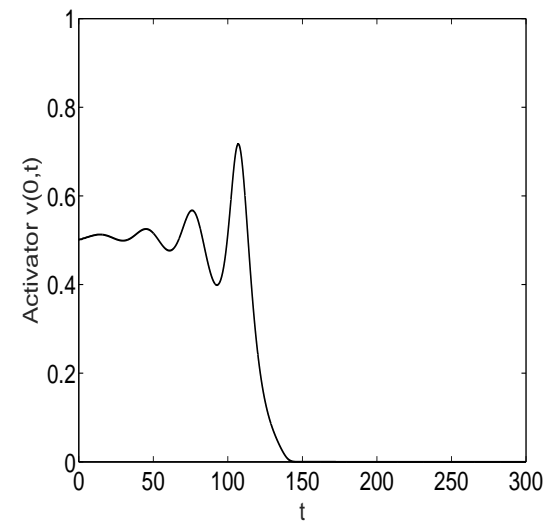
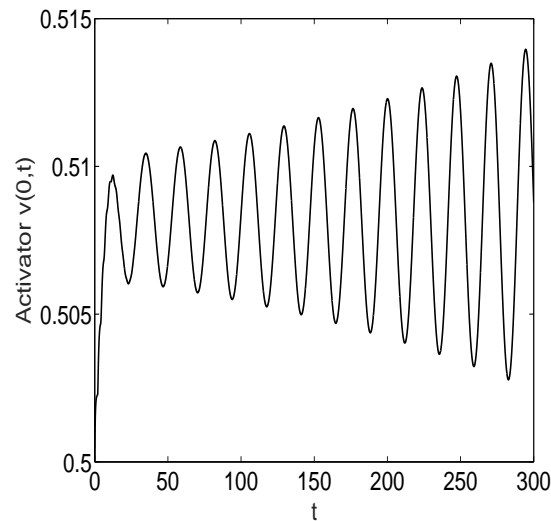
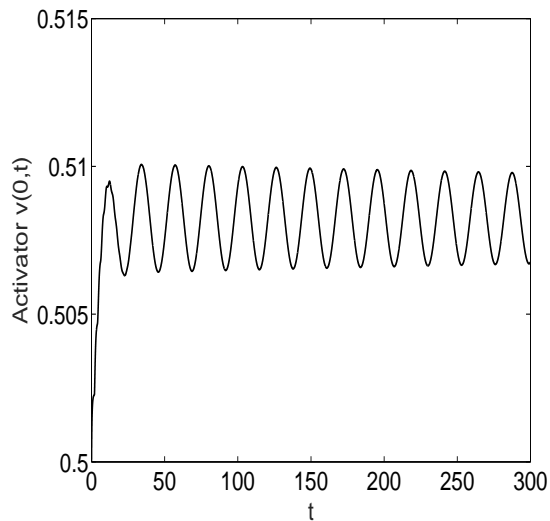
**Key Qualitative Conclusion:** A spike is stabilized by the presence of only activator delay in the reaction kinetics. The region in  $\tau$  where no HB occur is larger with increasing delay.



# Numerical Validation on Finite Domain



**Numerics:** HB threshold  $\tau_H$  vs  $T$  on  $|x| \leq L$  for  $\epsilon = 0.05$ :  $L = 0.2$  (dashed),  $L = 1$  (dashed-dotted),  $L = 2$  (solid), and  $L = 10$  (heavy solid).



**Caption:**  $v(0, t)$  vs.  $t$  for  $L = 2$ ,  $T = 2$ , computed by MOL and *dde23* of MATLAB:  $\tau = 5.3$  (left),  $\tau = 5.6$  (middle), and  $\tau = 10$  (right). Theory yields  $\tau_H \approx 5.573$ .

# Conclusion and Outlook

## Conclusions:

- When the delay is in the activator kinetics only, a one-pulse solution has better stability properties than with no delay.
- A delay in the inhibitor kinetics is very destabilizing.

Extension to 2-D: A similar analysis can be done for 2-D multi-spot patterns to the GM model in the regime of large inhibitor diffusivity, by **analyzing a 2-D NLEP problem.**

Open: Oscillations with delayed kinetics appear to be subcritical. With no delay they are supercritical (Veerman, Nonlinearity, 2015). **Normal form theory with delayed kinetics?**

## References:

[FWW1]: N. Fadai, M. Ward, J. Wei, *Delayed Reaction-Kinetics and the Stability of Spikes for the Gierer-Meinhardt Model*, SIAM J. Appl. Math., 77(2), pp. 664-696

[FWW2]: N. Fadai, M. Ward, J. Wei, *A Time Delay in the Activator Kinetics is Stabilizing*....., under review, DCDS-B, (2017), (23 pages).