

CONSIDER THE COUPLED ODE SYSTEM,

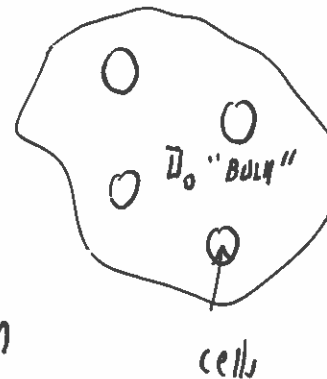
$$\frac{dU_0}{dt} = -U_0 - \frac{\rho}{m} \sum_{j=1}^m (U_0 - V_j)$$

$$\frac{dV_j}{dt} = \alpha W_j + W_j V_j^2 - V_j + (U - V_j)$$

SELKOV
KINETICS

$$\frac{dW_j}{dt} = B(\mu - (\alpha W_j + W_j V_j^2))$$

$j = 1, \dots, m$



HERE $\alpha \geq 0$, $\mu \geq 0$, $B > 0$ ARE PARAMETERS, m IS THE NUMBER OF "CELL" AND ρ MEASURES THE COUPLING OF THE CELL DYNAMICS (V_j, W_j) TO THE "MEAN-FIELD" U_0 .

Q1: SUPPOSE $\rho = 0$ FOR UNCOUPLED CELL. FOR A FIXED $B = 0.25$ FIND AND PLOT THE REGION IN THE α VERSUS μ PARAMETER PLANE WHERE CELLULAR OSCILLATION CAN OCCUR, AND WHERE THE STEADY-STATE IS STABLE.

Q2: IF WE VARY α IN TIME CAN WE CREATE OSCILLATION THROUGH A DELAYED BIFURCATION?

Q3: SUPPOSE THAT $\rho > 0$. FIND A STEADY-STATE SOLUTION FOR THE FULL COUPLED SYSTEM WITH IDENTICAL CELL (i.e. $V_j = V$, $W_j = W \quad \forall j$).

Q4 DOES THE STRENGTH OF THE COUPLING ACT TO TRIGGER NEW OSCILLATION?

A1: WE CONSIDER FIRST A SINGLE CELL. WE IGNORE j SUBSCRIPT

AND WE WRITE $\frac{dv}{dt} = f(v, w) = \alpha w + wv^2 - v$

$$\frac{dw}{dt} = g(v, w) = \beta(\mu - (\alpha w + wv^2))$$

THE STEADY-STATE HAS $v = \alpha w + wv^2 = \mu$ SO THAT

$$v_e = \mu, \quad w_e = \frac{\mu}{\alpha + v_e^2} = \frac{\mu}{\alpha + \mu^2}$$

NOW WE CALCULATE

$$J = \begin{pmatrix} f_v & f_w \\ g_v & g_w \end{pmatrix} = \begin{pmatrix} 2wv - 1 & \alpha + v^2 \\ -2\beta wv & -\beta(\alpha + v^2) \end{pmatrix} \bigg|_{\substack{v=v_e \\ w=w_e}}$$

SO $\text{tr } J = 2w_e v_e - 1 - \beta(\alpha + v_e^2)$

$$\begin{aligned} \det J &= -\beta(2w_e v_e - 1)(\alpha + v_e^2) + 2\beta w_e v_e (\alpha + v_e^2) \\ &= \beta(\alpha + v_e^2) \end{aligned}$$

IN THIS WAY WE OBTAIN $\text{tr } J = \frac{2\mu^2}{\alpha + \mu^2} - 1 - \beta(\alpha + \mu^2)$

$$\det J = \beta(\alpha + \mu^2)$$

SINCE $\det J > 0$ WE OBTAIN THAT WE HAVE STABILITY IFF $\text{tr } J < 0$.

THIS MEANS THAT $\frac{2\mu^2}{\alpha + \mu^2} - 1 - \beta(\alpha + \mu^2) < 0 \quad (*)$

NOW THE HB BOUNDARY IS WHERE $2\mu^2 = \alpha + \mu^2 + \beta(\alpha + \mu^2)^2$

SET $z = \alpha + \mu^2 \rightarrow \beta z^2 + z - 2\mu^2 = 0$ SO

$$z = \alpha + \mu^2 = \frac{-1 \pm \sqrt{1 + 8\mu^2\beta}}{2\beta}$$

SINCE $\alpha + \mu^2 > 0$ WE MUST TAKE + ROOT SO THAT

Q3

$$\alpha_{HB} = -\mu^2 + \frac{[-1 + \sqrt{1 + 8\mu^2 B}]}{2B}$$

NOW IF $B = .25$ WE GET

$$\alpha_{HB} = -\mu^2 + 2[-1 + \sqrt{1 + 2\mu^2}]$$

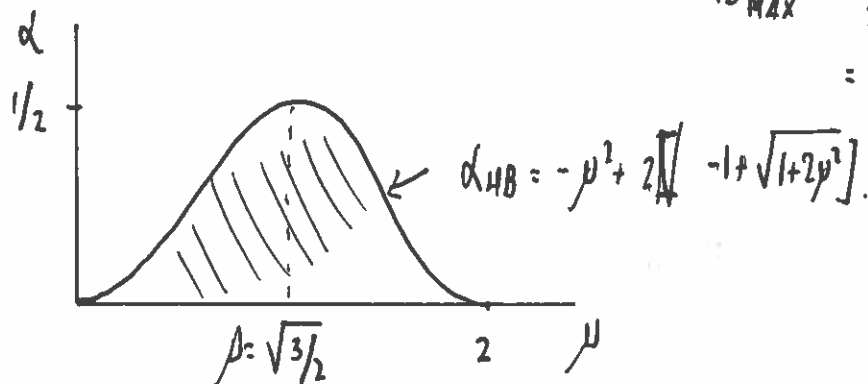
OBSERVE THAT $\alpha_{HB} = 0$ WHEN $\mu = 0$ AND $\mu = 2$. LET $\zeta = \mu^2$

SO THAT $\frac{\partial \alpha_{HB}}{\partial \zeta} = -1 + \frac{2}{\sqrt{1+2\zeta}} \left(\frac{1}{2} \cdot 2 \right) = 0$ WHEN $\sqrt{1+2\zeta} = 2 \rightarrow 1+2\zeta = 4$
SO $\zeta = 3/2$.

THUS α_{HB} IS MAXIMIZED WHEN $\mu = \sqrt{3/2}$.

$$\alpha_{HB \text{ MAX}} = -\frac{3}{2} + 2[-1 + \sqrt{1+3}] = -\frac{3}{2} + 2(-1 + 2) = -\frac{3}{2} + 2 = \frac{1}{2}$$

THE PLOT IS

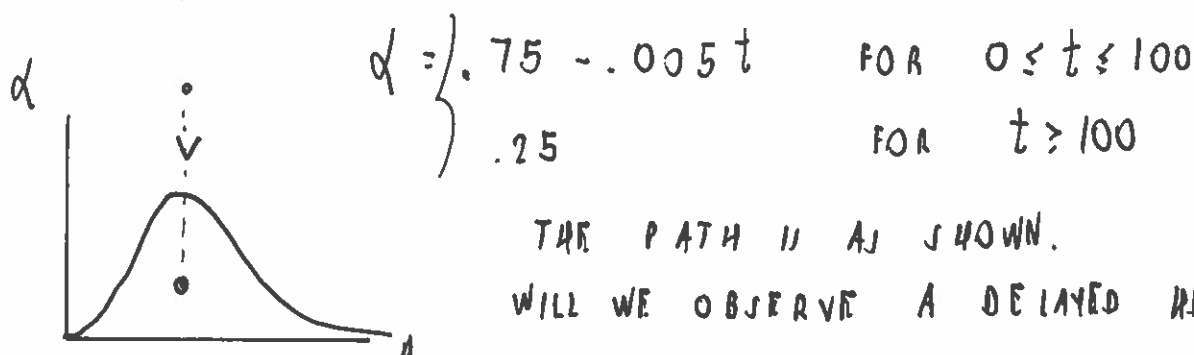


INSIDE SHADED REGION: $\det J > 0$, $\text{tr} J > 0$ (V_e, W_e) IS UNSTABLE
FIXED POINT AND $\exists$ PERIODIC OSCILLATION
FOR A SINGLE CELL

OUTSIDE SHADED REGION: THE FIXED POINT (V_e, W_e) IS LINEARLY STABLE

Q2: NOW SUPPOSE WE TAKE $\mu = \sqrt{3/2}$ AND VARY α SLOWLY

IN TIME t



THE PATH IS AS SHOWN.

WILL WE OBSERVE A DELAYED HB?

FOR A DELAYED - BIFURCATION ANALYSIS WE PUT

$$\begin{pmatrix} v \\ w \end{pmatrix} = \begin{pmatrix} v_e \\ w_e \end{pmatrix} + \underline{c} e^{\Phi(\tau)/\varepsilon} \quad \text{WITH } \tau = \varepsilon t \quad \varepsilon = .005.$$

INTO $\varepsilon dv/d\tau = f(v, w), \quad \varepsilon dw/d\tau = g(v, w) \quad \text{WITH } \alpha = .75 - \varepsilon t$

WE OBTAIN

$$\ddot{\Phi}^2 - \text{tr } J \dot{\Phi} + \det J = 0.$$

BUT
$$\dot{\Phi} = \frac{\text{tr } J \pm \sqrt{(\text{tr } J)^2 - 4 \det J}}{2}$$

WHERE WITH $B = 1/4$ WE OBTAIN THAT (WITH $\mu = \sqrt{3/2}$)

$$\begin{aligned} \text{tr } J &= \frac{2\mu^2}{\alpha + \mu^2} - 1 - B(\alpha + \mu^2) = \frac{3}{\alpha + 3/2} - 1 - \frac{1}{4}\left(\alpha + \frac{3}{2}\right) \\ &= \frac{6}{2\alpha + 3} - 1 - \frac{1}{8}(2\alpha + 3) = \frac{1}{(2\alpha + 3)} \left[6 - (2\alpha + 3) - \frac{1}{8}(2\alpha + 3)^2 \right] \end{aligned}$$

$$\det J = B(\alpha + \mu^2) = \frac{1}{4}\left(\alpha + \frac{3}{2}\right) = \frac{1}{8}(2\alpha + 3)$$

so
$$\begin{aligned} (\text{tr } J)^2 - 4 \det J &= \frac{1}{(2\alpha + 3)^2} \left[6 - (2\alpha + 3) - \frac{1}{8}(2\alpha + 3)^2 \right]^2 - \frac{4}{8}(2\alpha + 3) \\ &= \frac{1}{(2\alpha + 3)^2} \left(\left[6 - (2\alpha + 3) - \frac{1}{8}(2\alpha + 3)^2 \right]^2 - \frac{1}{2}(2\alpha + 3)^2 \right) \end{aligned}$$

NOW SINCE $.25 < \alpha < .75$ WE LET $X = 2\alpha + 3 \rightarrow 3.5 < X < 4.5$ AND
LET $\hat{f}(X) = \left[6 - X - \frac{1}{8}X^2 \right]^2 - \frac{1}{2}X^2$ ON $3.5 < X < 4.5$. IT IS EASY TO
CHECK THAT $\hat{f}(X) < 0$ ON $3.5 < X < 4.5$.

SO $(\text{tr } J)^2 - 4 \det J < 0$ ON THE SWEEP IN α .

HENCE
$$\dot{\Phi} = \frac{\text{tr } J \pm i \sqrt{4 \det J - (\text{tr } J)^2}}{2}$$

THIS MEANS THAT

$$\text{RE} [\dot{\Phi}] = \frac{\text{tr} J}{2} \text{ ON THE SWEEP IN } \alpha.$$

SETTING $\Phi(0) = 0$ WE CONCLUDE THAT A HB WILL BE

INITIATED AT THE TIME τ_f FOR WHICH

$$\text{RE } \Phi = \frac{1}{2} \int_0^{\tau_f} \text{tr} J(\tau) d\tau = 0 \quad \text{WHEN} \quad \text{tr} J = \frac{6}{2\alpha+3} - 1 - \frac{1}{8}(2\alpha+3)$$

WITH $\alpha = \alpha_i - \tau$.

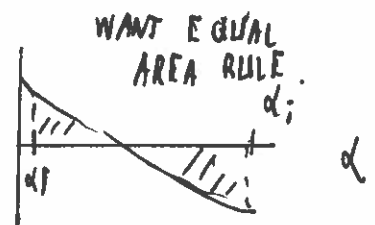
NOW CHANGE VARIABLES. LET $d\alpha/d\tau = -1$ AND $\alpha_i = .75$, $\alpha_f = \alpha_i - \tau_f$.

THEN WE SEE $\alpha_f < \alpha_i$ FOR WHICH

$$\text{RE } \Phi = \frac{1}{2} \int_{\alpha_i}^{\alpha_f} \text{tr} J(\alpha) \frac{d\tau}{d\alpha} d\alpha = 0 = \frac{1}{2} \int_{\alpha_f}^{\alpha_i} (\text{tr} J) d\alpha = 0.$$

NOW WE SIMPLY INTEGRATE:

$$\text{RE } \Phi = \frac{1}{2} \int_{\alpha_f}^{\alpha_i} \left(\frac{6}{2\alpha+3} - 1 - \frac{1}{8}(2\alpha+3) \right) d\alpha$$



$$= \frac{1}{2} \left[3 \log(2\alpha+3) \Big|_{\alpha_f}^{\alpha_i} - (\alpha_i - \alpha_f) - \frac{1}{32} (2\alpha+3)^2 \Big|_{\alpha_f}^{\alpha_i} \right]$$

$$= \frac{1}{2} \left[3 \log(4.5) - 3 \log(2\alpha_f+3) - \left(\frac{3}{4} - \alpha_f \right) - \frac{1}{32} \left(\frac{81}{4} - (2\alpha_f+3)^2 \right) \right]$$

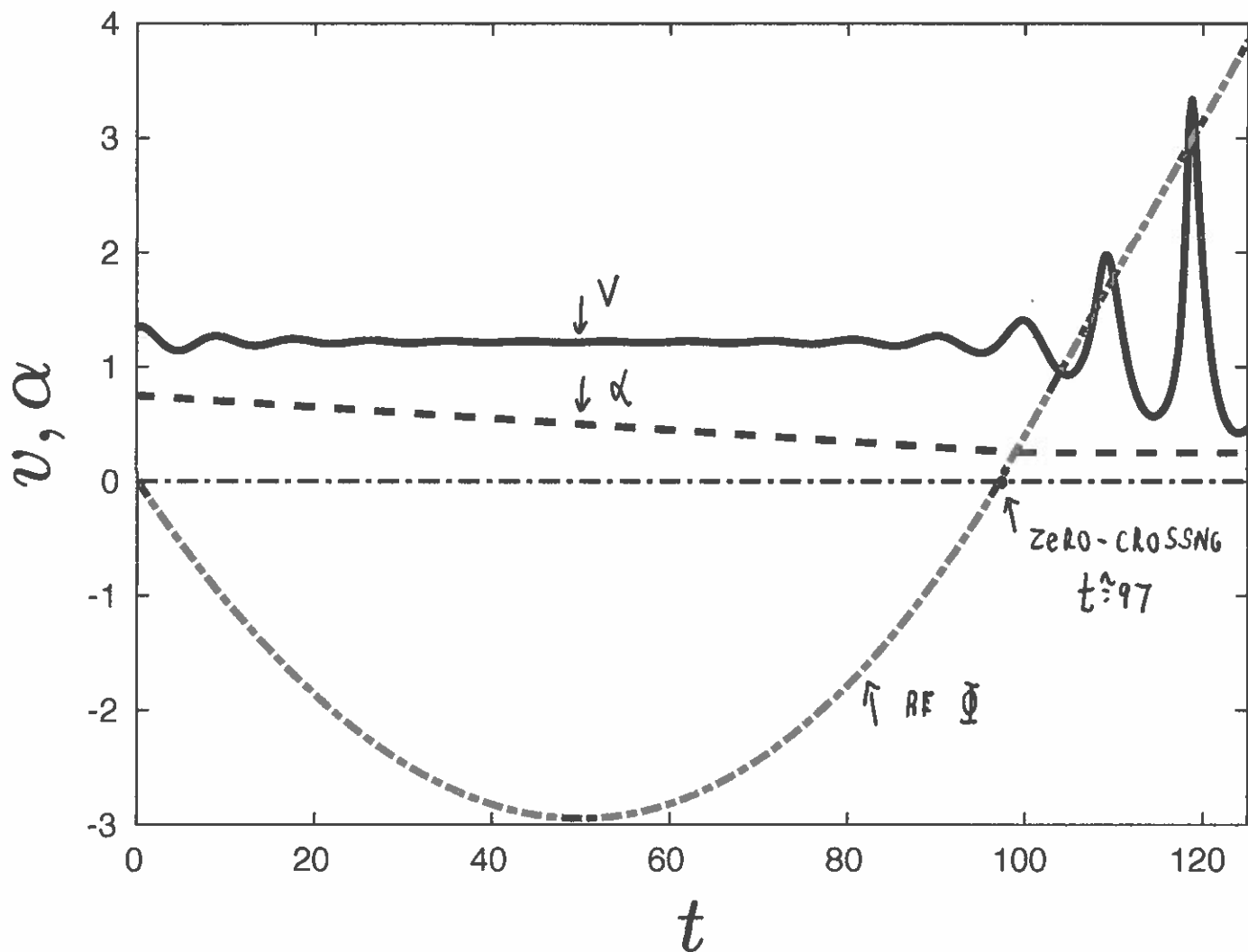
$$\text{RE } \Phi = \frac{1}{2} \left[3 \log\left(\frac{9}{2}\right) - 3 \log(2\alpha_f+3) - \frac{3}{4} + \alpha_f - \frac{81}{128} + \frac{1}{32} (2\alpha_f+3)^2 \right]$$

NOW SETTING $\text{RE } \Phi = 0$ AND USING A ROOT-FINDER WE CALCULATE

$\alpha_f \approx .264$. THEREFORE, WE PREDICT THAT A HB WILL BE

TRIGGERED WHEN
$$\tau_f = \frac{\alpha_i - \alpha_f}{\varepsilon} = \frac{.75 - .264}{.005} \approx 97.$$

DELAYED HB FOR SELKOV MODEL (FULL NUMERIC)



IF $\alpha = \begin{cases} .75 - .005t \\ .25 \end{cases}, t \geq 100$

WE OBSERVE A DELAYED HB

THAT IS TRIGGERED NEAR WHERE $RE \Phi = \frac{1}{2} \int_0^{\gamma} \left(\frac{6}{2d+3} - 1 - \frac{1}{8} (2d+3) \right) d\gamma$
 CROSSES THROUGH ZERO. THIS GAVE $\gamma = .75 - .264$ OR $t \approx 97$,
 WITH $\varepsilon = .005$. OSCILLATIONS ARE OBSERVED NEAR THAT TIME.