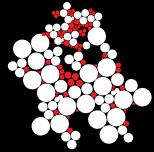
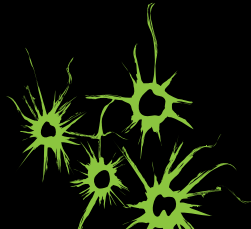


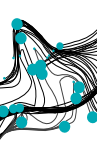
UNIVERSITY OF TWENTE.



Exploring Borders of Chaos

Prof. dr. Yuri Kuznetsov





Yuri A. Kuznetsov or Iourii A. Kouznetsov ???

University of Twente Phone Book

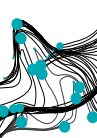
12/2/12 11:51 PM

Name	Dept.	Sect.	Building	Room	Phone	Phone2
Kouznetsov, prof.dr. I.A.	EWI	AAMP	Citadel	H317	3408	3372

1 result found.

UNIVERSITY OF TWENTE.





Yuri A. Kuznetsov or Iourii A. Kouznetsov ???

University of Twente Phone Book

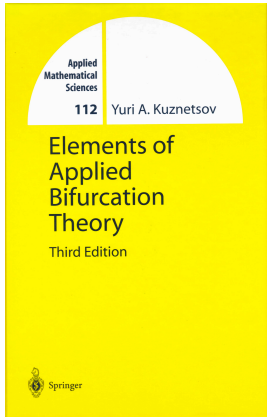
12/2/12 11:51 PM

Name	Dept.	Sect.	Building	Room	Phone	Phone2
Kouznetsov, prof.dr. I.A.	EWI	AAMP	Citadel	H317	3408	3372

1 result found.



UNIVERSITY OF TWENTE.

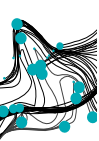


UNIVERSITY OF TWENTE.

Exploring Borders of Chaos

January 10th, 2013 2 / 28





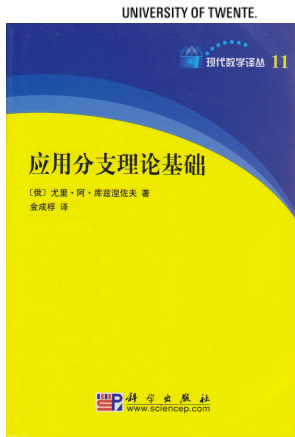
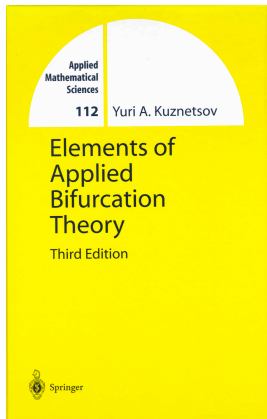
Yuri A. Kuznetsov or Iourii A. Kouznetsov ???

University of Twente Phone Book

12/2/12 11:51 PM

Name	Dept.	Sect.	Building	Room	Phone	Phone2
Kouznetsov, prof.dr. I.A.	EWI	AAMP	Citadel	H317	3408	3372

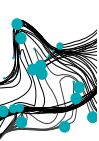
1 result found.



UNIVERSITY OF TWENTE.

Exploring Borders of Chaos

January 10th, 2013 2 / 28



Overview



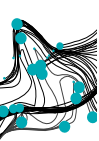
Introduction

Numerical bifurcation analysis

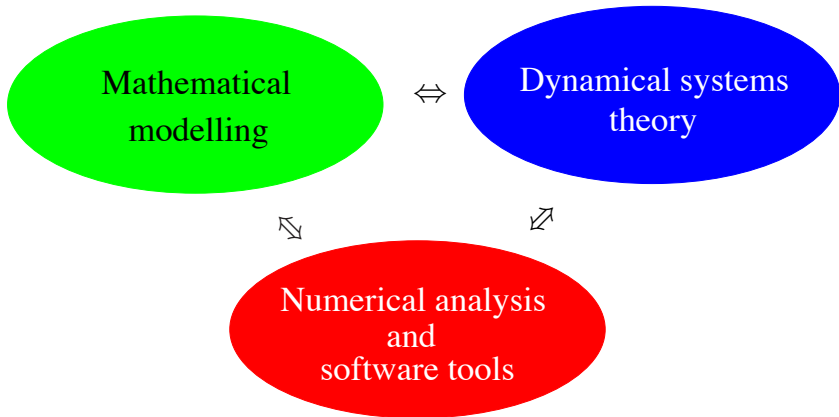
Bifurcations in Neuroscience

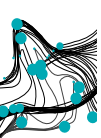
Acknowledgements





Connected research fields





P.S. de Laplace (1749-1827)

We may regard the present state of the universe as the effect of its past and the cause of its future. An intellect which at a certain moment would know all forces that set nature in motion, and all positions of all items of which nature is composed, if this intellect were also vast enough to submit these data to analysis, it would embrace in a single formula the movements of the greatest bodies of the universe and those of the tiniest atom; for such an intellect nothing would be uncertain and the future just like the past would be present before its eyes.



de Laplace, *A Philosophical Essay on Probabilities*



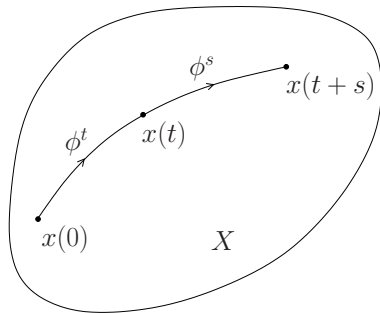
Dynamical systems



$$x(t) = \phi^t(x(0))$$

$$\phi^0 = \text{id}$$

$$\phi^{t+s} = \phi^t \circ \phi^s$$





Differential equations and dynamical systems



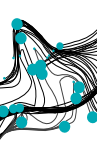
$$\begin{cases} \frac{dx_1(t)}{dt} = f_1(x_1(t), x_2(t), \dots, x_n(t), \alpha_1, \alpha_2, \dots, \alpha_p) \\ \frac{dx_2(t)}{dt} = f_2(x_1(t), x_2(t), \dots, x_n(t), \alpha_1, \alpha_2, \dots, \alpha_p) \\ \vdots \\ \frac{dx_n(t)}{dt} = f_n(x_1(t), x_2(t), \dots, x_n(t), \alpha_1, \alpha_2, \dots, \alpha_p) \end{cases}$$

or

$$\dot{x} = f(x, \alpha), \quad x = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} \in \mathbb{R}^n, \quad \alpha = \begin{pmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_p \end{pmatrix} \in \mathbb{R}^p$$

$$\phi^t(x(0)) := x(t)$$





Bernoulli system

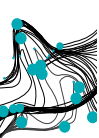


$$\begin{cases} \dot{x} = 1 \\ \dot{y} = -x + y^2 \end{cases}$$

or

$$y' = y^2 - x$$





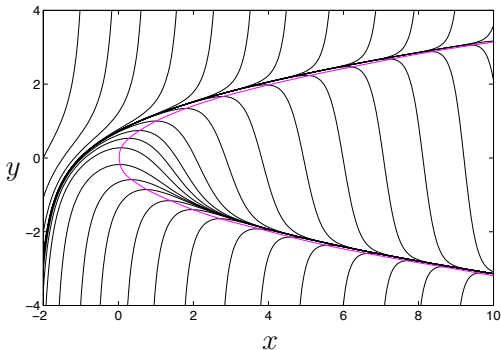
Bernoulli system

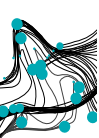


$$\begin{cases} \dot{x} = 1 \\ \dot{y} = -x + y^2 \end{cases}$$

or

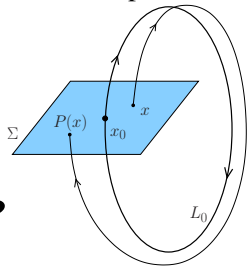
$$y' = y^2 - x$$





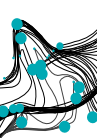
J.H. Poincaré (1854-1912)

Return map:



Limit cycle
Homoclinic tangle
Bifurcation

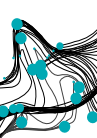




Andronov-Hopf bifurcation in Brusselator

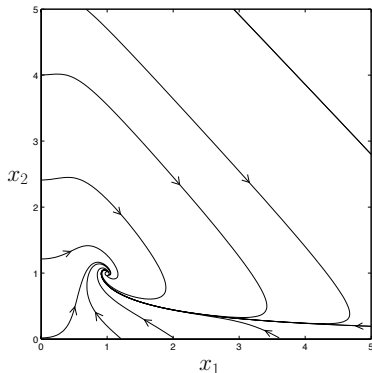
$$\begin{cases} \dot{x}_1 &= a - (b + 1)x_1 + x_1^2 x_2 \\ \dot{x}_2 &= bx_1 - x_1^2 x_2 \end{cases}$$



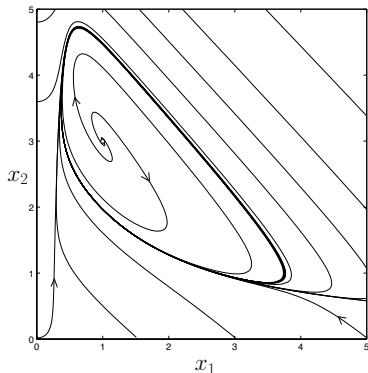


Andronov-Hopf bifurcation in Brusselator

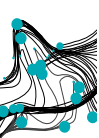
$$\begin{cases} \dot{x}_1 &= a - (b + 1)x_1 + x_1^2x_2 \\ \dot{x}_2 &= bx_1 - x_1^2x_2 \end{cases}$$



$b < b_0$



$b > b_0$



A strange attractor in the Rössler system



$$\begin{cases} \dot{x}_1 &= -x_2 - x_3 \\ \dot{x}_2 &= x_1 + Ax_2 \\ \dot{x}_3 &= Bx_1 - Cx_3 + x_1x_3 \end{cases}$$

$$A = 0.36$$

$$B = 0.4$$

$$C = 0.4$$



A strange attractor in the Rössler system

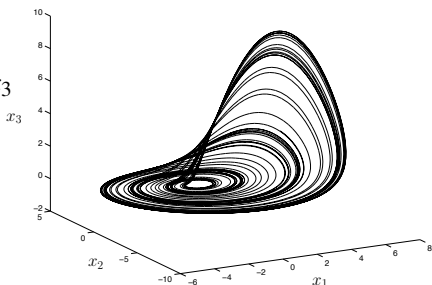


$$\begin{cases} \dot{x}_1 &= -x_2 - x_3 \\ \dot{x}_2 &= x_1 + Ax_2 \\ \dot{x}_3 &= Bx_1 - Cx_3 + x_1x_3 \end{cases}$$

$$A = 0.36$$

$$B = 0.4$$

$$C = 0.4$$





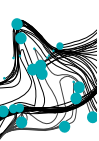
Complexity of dynamical systems



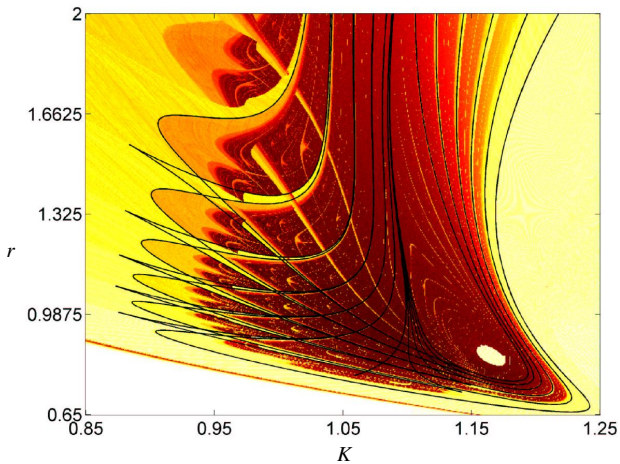
Most differential equations admit neither exact analytic solution nor a reasonably complete qualitative analysis.

V.I. Arnold, *Geometrical Methods in the Theory of Ordinary Differential Equations*

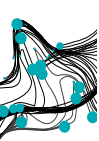




Bifurcation set of the food chain model



Kuznetsov, De Feo & Rinaldi [2001]



Overview



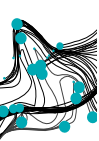
Introduction

Numerical bifurcation analysis

Bifurcations in Neuroscience

Acknowledgements





Normal forms for oscillatory instability

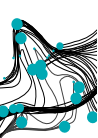
- ▶ Andronov-Hopf bifurcation:

$$\begin{cases} \dot{x}_1 &= \alpha x_1 - x_2 + l_1 x_1 (x_1^2 + x_2^2) \\ \dot{x}_2 &= x_1 + \alpha x_2 + l_1 x_2 (x_1^2 + x_2^2) \end{cases}$$

or

$$\begin{cases} \dot{\rho} &= \rho(\alpha + l_1 \rho^2) \\ \dot{\theta} &= 1 \end{cases}$$





Normal forms for oscillatory instability

- ▶ Andronov-Hopf bifurcation:

$$\begin{cases} \dot{x}_1 = \alpha x_1 - x_2 + l_1 x_1 (x_1^2 + x_2^2) \\ \dot{x}_2 = x_1 + \alpha x_2 + l_1 x_2 (x_1^2 + x_2^2) \end{cases}$$

or

$$\begin{cases} \dot{\rho} = \rho(\alpha + l_1 \rho^2) \\ \dot{\theta} = 1 \end{cases}$$

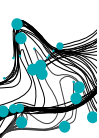
- ▶ Bautin bifurcation:

$$\begin{cases} \dot{x}_1 = \alpha_1 x_1 - x_2 + \alpha_2 x_1 (x_1^2 + x_2^2) + l_2 x_1 (x_1^2 + x_2^2)^2 \\ \dot{x}_2 = x_1 + \alpha_1 x_2 + \alpha_2 x_2 (x_1^2 + x_2^2) + l_2 x_2 (x_1^2 + x_2^2)^2 \end{cases}$$

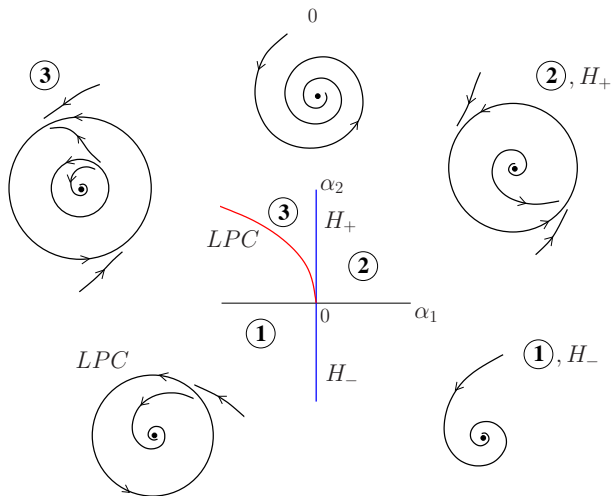
or

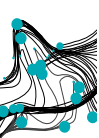
$$\begin{cases} \dot{\rho} = \rho(\alpha_1 + \alpha_2 \rho^2 + l_2 \rho^4) \\ \dot{\theta} = 1 \end{cases}$$





Bautin bifurcation diagram ($l_1 < 0$)





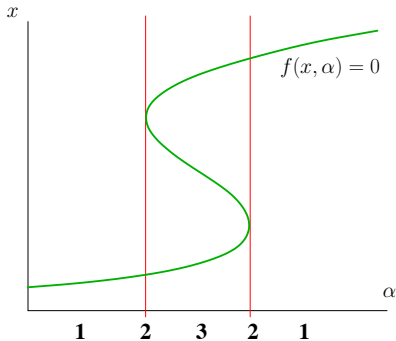
Continuation of equilibria in $\dot{x} = f(x, \alpha)$



$$F(U) = 0, F : \mathbb{R}^{n+1} \rightarrow \mathbb{R}^n$$

where

$$U = (x, \alpha),$$
$$F(U) = f(x, \alpha)$$





Continuation of folds

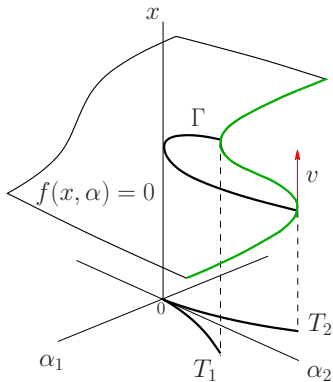


$$\begin{cases} f(x, \alpha) = 0 \\ f_x(x, \alpha)v = 0 \\ \langle w, v \rangle - 1 = 0 \end{cases}$$

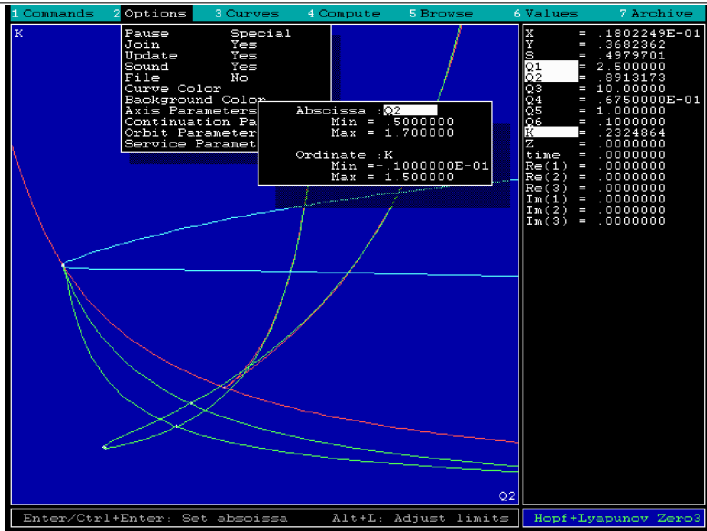
$$\begin{cases} f(x, \alpha) = 0 \\ \det(f_x(x, \alpha)) = 0 \end{cases}$$

$$\begin{cases} f(x, \alpha) = 0 \\ g(x, \alpha) = 0 \end{cases} \quad \text{where}$$

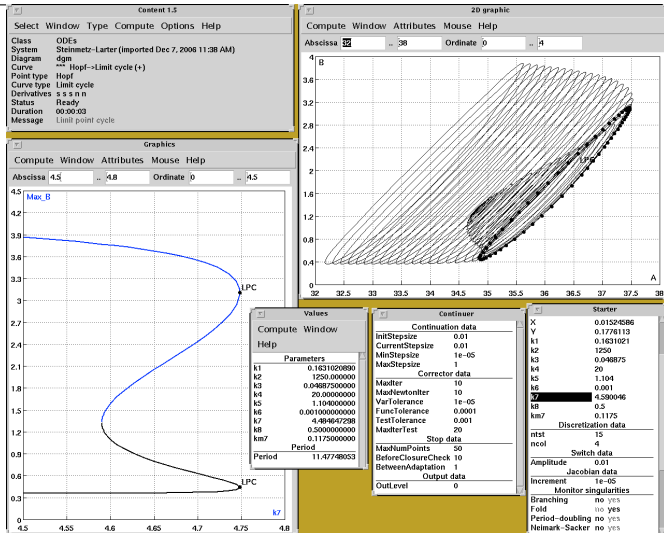
$$\begin{pmatrix} f_x(x, \alpha) & u \\ w^T & 0 \end{pmatrix} \begin{pmatrix} v \\ g \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$



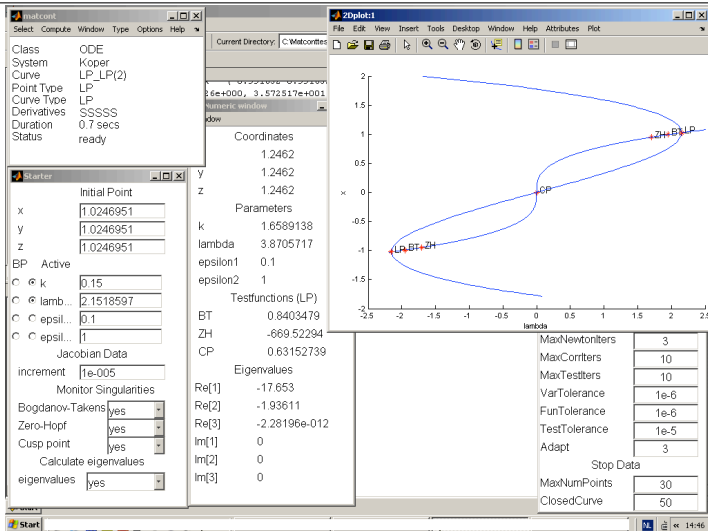
Generation I: LOCBIF (1991-1993)

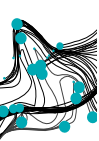


Generation II: CONTENT (1993-1998)



Generation III: MATCONT (2000-)





Overview



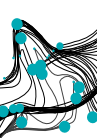
Introduction

Numerical bifurcation analysis

Bifurcations in Neuroscience

Acknowledgements



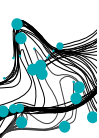


Double impulses in FitzHugh-Nagumo model

$$\begin{cases} \frac{\partial V}{\partial t} = \frac{\partial^2 V}{\partial x^2} - f(V) - W \\ \frac{\partial W}{\partial t} = b(V - \gamma W) \end{cases} \Rightarrow \begin{cases} \frac{dv}{d\xi} = u \\ \frac{du}{d\xi} = cu + f(v) + w \\ \frac{dw}{d\xi} = \frac{b}{c}u(v - \gamma w) \end{cases}$$

$$V(t, x) = v(\xi), \quad W(t, x) = w(\xi), \quad \xi = x + ct$$

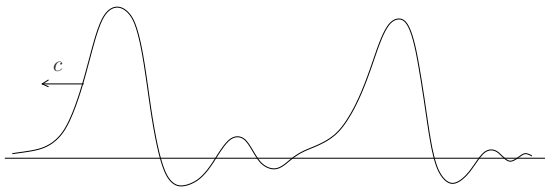
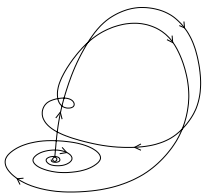


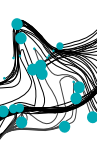


Double impulses in FitzHugh-Nagumo model

$$\begin{cases} \frac{\partial V}{\partial t} = \frac{\partial^2 V}{\partial x^2} - f(V) - W \\ \frac{\partial W}{\partial t} = b(V - \gamma W) \end{cases} \Rightarrow \begin{cases} \frac{dv}{d\xi} = u \\ \frac{du}{d\xi} = cu + f(v) + w \\ \frac{dw}{d\xi} = \frac{b}{c}u(v - \gamma w) \end{cases}$$

$$V(t, x) = v(\xi), \quad W(t, x) = w(\xi), \quad \xi = x + ct$$

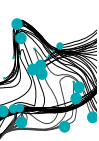




Bifurcations of neural field models

$$\frac{\partial V(t, x)}{\partial t} = -\alpha V(t, x) + \int_{\Omega} w(x, x') f \left(V \left(t - \tau_0 - \frac{|x - x'|}{c}, x' \right) \right) dx'$$

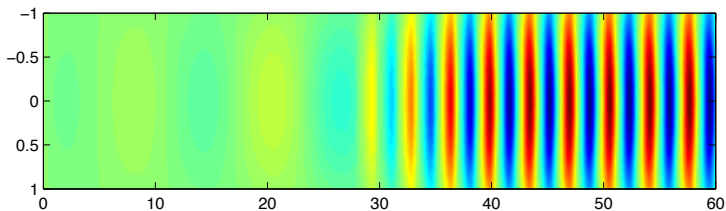


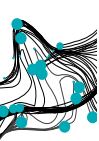


Bifurcations of neural field models

$$\frac{\partial V(t, x)}{\partial t} = -\alpha V(t, x) + \int_{\Omega} w(x, x') f \left(V \left(t - \tau_0 - \frac{|x - x'|}{c}, x' \right) \right) dx'$$

Andronov-Hopf bifurcation:





Overview



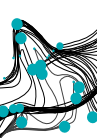
Introduction

Numerical bifurcation analysis

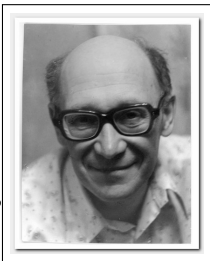
Bifurcations in Neuroscience

Acknowledgements

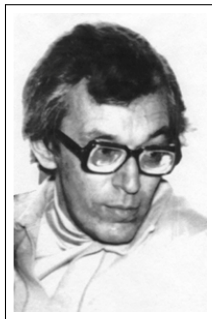




My teachers at the RCC (Pushchino)



A.M. Molchanov
(1928-2011)

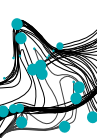


A.D. Bazykin
(1940-1994)

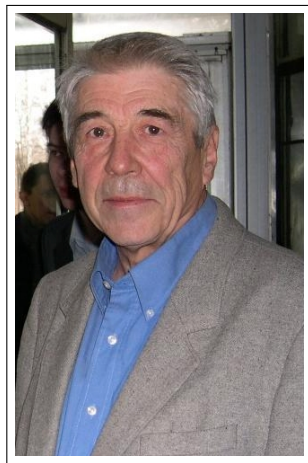


E.E. Shnol
(1928-)

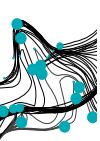




V.I. Arnold (1937-2010)



L.P. Shilnikov (1934-2011)



Supervised PhD Thesis



Fabio Della Rossa	Two-parameter bifurcations in smooth and piecewise-smooth dynamical systems: new theoretical results and applications	
	Ecological implications of global bifurcations	George van Voorn
2008	Bifurcations of maps: numerical algorithms and applications	Reza Khoshsiar Ghaziani
2007	Averaged Behaviour of Nonconservative Coupled Oscillators	Taufik Bakri
	Codimension 2 Bifurcations of Iterated Maps	H.G.E. Meijer 2006
	Bart Sautois - Dynamical Systems and their Applications in Neuroscience	
	Annick Dhooge - MATCONT: MATLAB SOFTWARE FOR BIFURCATIONS OF DYNAMICAL SYSTEMS	
	Software voor dynamische Systemen : CONTENT	Barf Sijnave