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Deformation-induced spot dynamics in reactiondiffusion systems

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Strategy for analyzing spot behaviors

Blended methodology between computers and mathematics

- * Phase 1: Computers
 Numerical simulations
 → careful observation of change of pattern dynamics
 Newton method and spectral analysis
 → characterization of instabilities

 unstable patterns and local dynamics around them
 Continuation and bifurcation analysis
 → global bifurcation diagram and higher singularity search
- Network of unstable patterns is a key to understand the large deformation during collision dynamics.
 Scattering of traveling spots in dissipative systems, Chaos 15 (2005) 047509.

Strategy for analyzing spot behaviors

Phase 2: Mathematical analyses Weak interaction **Extraction of essential dynamics** based on center manifold theory \rightarrow reduction to motion of particle (ODE) near bifur. pt. Investigation of underlying mechanism from a view of dynamical systems theory \rightarrow standard dynamics classification prototypical bifurcation diagram unfolding of global bifurcations ($T \nearrow \infty$) degeneration of singularities Rigorous analysis by using singular perturbation theory

Detection and characterization of instabilities Application of the dynamical systems theory

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Dynamics of spot solution in the neighborhood of ⁵ codimension 1 bifurcation point

Interacting spots in reaction diffusion systems, Ei, Mimura, Nagayama, Disc. Cont. Dyn. Syst. 14 (2006) 31-62.

A general setup for the PDE system in a neighborhood of driftbifurcation point reads, with small parameter η as $\lambda = \lambda_c + \eta$,

$$u_t = D \triangle u + F(u; \lambda) \equiv \mathcal{L}(u; \lambda^c) + \eta g(u),$$

We assume that the nontrivial standing spot solution $S(\mathbf{r}; \lambda)$ exists at $\lambda = \lambda_c$, i. e., $\mathcal{L}(S; \lambda^c) = 0$.

Linearized operator; $L = \mathcal{L}'(S(\mathbf{r}, \lambda^c))$

$$L\phi_i = 0, \quad L\psi_i = -\phi_i,$$

where $\phi_i = \partial S / \partial x_i$ and ψ_i represents the deformation vector with Jordan from for the drift bifurcation.

Similar properties also holds for $L^*, L^*\phi_i^* = 0, \quad L^*\psi_i^* = -\phi_i^*.$



The motion of a spot solution **U** is essentially described by two-

dimensional vector functions of time t;

Location of the spot; $\mathbf{p} = (p_1, p_2)$

Velocity of the spot; $\mathbf{q} = (q_1, q_2)$

For small
$$\eta$$
, we can approximate a solution U by

$$U = \tau(\mathbf{p}) \left\{ S(\mathbf{r}) + \sum_{i=1}^{2} q_i \psi_i(\mathbf{r}) + \zeta^{\dagger} \right\},$$
where $(\tau(\mathbf{p})u)(\mathbf{r}) = u(\mathbf{r} - \mathbf{p}).$
The remaining term, $\zeta^{\dagger} = q_1^2 \zeta_1 + q_2^2 \zeta_2 + q_1 q_2 \zeta_3 + \eta \zeta_4,$

with $\zeta_k(k=1,\cdots 4)\in E^\perp$ are defined by solutions of

$$-L\zeta_{1} = \frac{1}{2}F''(S)\psi_{1}^{2} + \psi_{1x_{1}},$$

$$-L\zeta_{2} = \frac{1}{2}F''(S)\psi_{2}^{2} + \psi_{2x_{2}},$$

$$-L\zeta_{3} = F''(S)\psi_{1}\psi_{2} + \psi_{1x_{2}} + \psi_{2x_{1}},$$

$$-L\zeta_{4} = g(S).$$

Substituting into and taking inner product with the adjoints, we obtain the principal part by :

$$\begin{cases} \dot{p_i} = q_i, \\ \dot{q_i} = M_1 \sum_{j=1}^2 q_j^2 q_i + M_2 \eta q_i, \\ M_1 \approx -246 < 0, \\ M_2 \approx -101 < 0. \end{cases}$$

$$\begin{cases} \pi M_1 = \frac{1}{6} \langle F'''(S) \psi_1^3, \phi_1^* \rangle_{L^2} \\ + \langle F''(S) \psi_1 \zeta_1, \phi_1^* \rangle_{L^2} + \langle \zeta_{1x_1}, \phi_1^* \rangle_{L^2}, \\ \pi M_2 = \langle g'(S) \psi_1, \phi_1^* \rangle_{L^2} \\ + \langle F''(S) \psi_1 \zeta_4, \phi_1^* \rangle_{L^2} + \langle \zeta_{4x_1}, \phi_1^* \rangle_{L^2}. \end{cases}$$
The coefficients M_1, M_2 are crucial for understanding the dynamics of spontage.

Information specific to the original PDEs is contained in $M_1, M_2.$

codim 1

Rotational motion of traveling spot

serendipity !

a dog chase its

tail and rotate.





Remark: Rotational motion of spots in gas-discharge system

Rotating bound states of dissipative solitons in systems of reaction-diffusion type, Liehr, Moskalenko, Astrov, Bode and Purwins, EPJB 37 (2004) 199-204.

$$\begin{cases} u_t = D_u \triangle u + k_2 u - u^3 - k_3 v - k_4 w + k_1, \\ \tau v_t = u - v, \\ 0 = D_w \triangle w + u - w, \end{cases}$$





oscillatory tail form --> attractive force --> bound states (cluster)

Dynamics of spot solution in the neighborhood of 10 codimension 2 bifurcation point

The parameter values are located close to the drift and peanut bifurcation points as $(\lambda_1, \lambda_2) = (\lambda_1^c, \lambda_2^c) + (\eta_1, \eta_2).$







Drift instability originates in the translation-free mode and the associated deformation vector represents a \mathcal{D}_1 symmetry-breaking from a \mathcal{D}_∞ shape.

Peanut one is by \mathcal{D}_2 symmetry-breaking bifurcation.

Normalization;

$$\langle \phi_i, \psi_i^* \rangle_{L^2} = \langle \psi_i, \phi_i^* \rangle_{L^2} = \langle \xi_i, \xi_i^* \rangle_{L^2} = \begin{cases} \pi & i = j, \\ 0 & i \neq j. \end{cases}$$

The motion of a spot solution \bm{U} is essentially described by two-dimensional vector functions of time \bm{t} ;

Location of the spot; $\mathbf{p} = (p_1, p_2)$

Velocity of the spot; $\mathbf{q} = (q_1, q_2)$

Deformation of the spot; $\mathbf{s} = (s_1, s_2)$

Let
$$E = \operatorname{span}\{\phi_i, \psi_i, \xi_i\}.$$

For small η , we can approximate a solution U by

$$U = \tau(\mathbf{p}) \left\{ S(\mathbf{r}) + \sum_{i=1}^{2} q_{i} \psi_{i}(\mathbf{r}) + \sum_{i=1}^{2} s_{i} \xi_{i}(\mathbf{r}) + \zeta^{\dagger} \right\}.$$

The remaining term, center manifold,

$$\zeta^{\dagger} = q_1^2 \zeta_1 + q_2^2 \zeta_2 + q_1 q_2 \zeta_3 + s_1^2 \zeta_4 + s_2^2 \zeta_5 + s_1 s_2 \zeta_6$$

+ $q_1 s_1 \zeta_7 + q_2 s_2 \zeta_8 + q_1 s_2 \zeta_9 + q_2 s_1 \zeta_{10} + \eta_1 \zeta_{11} + \eta_2 \zeta_{12}$

with $\zeta_k(k=1,\cdots 12)\in E^{\perp}$

Substituting into and taking inner product with the adjoints, we obtain :

Here we introduce the complex variables,

$$z_0 = p_1 + ip_2, z_1 = q_1 + iq_2, z_2 = s_1 + is_2.$$

deformation

$$\begin{array}{ll} \text{location} \\ \text{velocity} \\ \text{eformation} \end{array} \begin{cases} \dot{z_0} = z_1 - \beta' \overline{z_1} z_2, \\ \dot{z_1} = M_1 |z_1|^2 z_1 + M_2 |z_2|^2 z_1 + M_3 z_1 + \beta \overline{z_1} z_2, \\ \dot{z_2} = N_1 |z_2|^2 z_2 + N_2 |z_1|^2 z_2 + N_3 z_2 + \alpha z_1^2. \end{cases}$$

 M_3, N_3 are used as the new bifurcation parameter set.

Rotational motion of traveling spots in dissipative systems, Teramoto, Suzuki, Nishiura, Physical Review E 80 (2009) 046208.

The dynamics are essentially governed by the last two equations, exactly the same as the normal form obtained in the study of mode interaction of steady bifurcations in O(2) symmetry.

Through the slave part of equations of motion, richness of dynamics in the master part is converted into that of particle motion.

 \rightarrow Natural extension to the deformed particle dynamics

The constants are computed as,

$$\begin{aligned} \pi M_1 &= \frac{1}{6} \langle F'''(S)\psi_1{}^3, \phi_1^* \rangle_{L^2} \\ &+ \langle F''(S)\psi_1\zeta_1, \phi_1^* \rangle_{L^2} + \langle \zeta_{1x_1}, \phi_1^* \rangle_{L^2}, \\ \pi M_2 &= \frac{1}{2} \langle F'''(S)\xi_1{}^2\psi_1, \phi_1^* \rangle_{L^2} \\ &+ \langle F''(S)\psi_1\zeta_4, \phi_1^* \rangle_{L^2} + \langle F''(S)\xi_1\zeta_7, \phi_1^* \rangle_{L^2} \\ &+ \langle \zeta_{4x_1}, \phi_1^* \rangle_{L^2} - \beta' \langle \xi_{1x_1}, \phi_1^* \rangle_{L^2}, \\ \pi M_3 &= \eta_1 \left(\langle F''(S)\psi_1\zeta_{11}, \phi_1^* \rangle_{L^2} \\ &+ \langle g_1'(S)\psi_1, \phi_1^* \rangle_{L^2} + \langle \zeta_{11x_1}, \phi_1^* \rangle_{L^2} \right) \\ &+ \eta_2 \left(\langle F''(S)\psi_1\zeta_{12}, \phi_1^* \rangle_{L^2} \\ &+ \langle g_2'(S)\psi_1, \phi_1^* \rangle_{L^2} + \langle \zeta_{12x_1}, \phi_1^* \rangle_{L^2} \right). \end{aligned}$$

$$\pi N_{1} = \frac{1}{6} \langle F'''(S)\xi_{1}^{3}, \xi_{1}^{*} \rangle_{L^{2}} + \langle F''(S)\xi_{1}\zeta_{4}, \xi_{1}^{*} \rangle_{L^{2}},$$

$$\pi N_{2} = \frac{1}{2} \langle F'''(S)\psi_{1}^{2}\xi_{1}, \xi_{1}^{*} \rangle_{L^{2}} + \langle F''(S)\xi_{1}\zeta_{1}, \xi_{1}^{*} \rangle_{L^{2}} + \langle F''(S)\psi_{1}\zeta_{7}, \xi_{1}^{*} \rangle_{L^{2}} + \langle F''(S)\xi_{1}\zeta_{1}, \xi_{1}^{*} \rangle_{L^{2}} + \langle \zeta_{7x_{1}}, \xi_{1}^{*} \rangle_{L^{2}} - \beta' \langle \psi_{1x_{1}}, \xi_{1}^{*} \rangle_{L^{2}},$$

$$\pi N_{3} = \eta_{1} \left(\langle F''(S)\xi_{1}\zeta_{11}, \xi_{1}^{*} \rangle_{L^{2}} + \langle g'_{1}(S)\xi_{1}, \xi_{1}^{*} \rangle_{L^{2}} \right) + \eta_{2} \left(\langle F''(S)\xi_{1}\zeta_{12}, \xi_{1}^{*} \rangle_{L^{2}} + \langle g'_{2}(S)\xi_{1}, \xi_{1}^{*} \rangle_{L^{2}} \right)$$

$M_1 \approx -61.3 < 0, \ M_2 \approx -3.9,$

 $N_1 \approx -240.0 < 0, \ N_2 \approx -35.6 < 0$

 $\alpha\approx-31.8<0,\beta\approx1.0>0,\beta'\approx-326.7<0$

 M_1, M_2, N_1, N_2 are all negative. $\beta > 0, \alpha < 0, \beta' < 0.$

Letting
$$z_1 = Qe^{i\phi}, z_2 = Se^{i\psi}$$
, we rewrite f as

$$\begin{cases} \dot{Q} = (M_1Q^2 + M_2S^2 + M_3)Q + \beta QS \cos \theta, \\ \dot{S} = (N_1S^2 + N_2Q^2 + N_3)S + \alpha Q^2 \cos \theta, \\ \dot{\theta} = -\left(2\beta S + \frac{\alpha Q^2}{S}\right)\sin \theta, \end{cases}$$

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where we set $\theta = \psi - 2\phi$.

trivial fixed points \rightarrow Standing disk (SD) spot solution: Q = S = 0

fixed points with $|\cos \theta| = 1 \rightarrow$ Standing peanut (SP) spot solution: Q = 0, $S^2 = -N_3/N_1$ Traveling spot (TS) solution bifurcates from SD spot at $M_3 = 0$ and from SP spot at $M_3 - M_2 N_3 / N_1 \pm \beta (-N_3 / N_1)^{1/2} = 0$.

$$M_1Q^2 + M_2S^2 + M_3 \pm \beta S = 0,$$

$$(N_1S^2 + N_2Q^2 + N_3)S \pm \alpha Q^2 = 0,$$

Traveling spot TS_0 with $\cos\theta=+1$ corresponds to a propagation direction <code>parallel</code> to the long axis of the deformed shape. Dictyostelid type

Traveling spot TS_{π} with $\cos \theta = -1$ corresponds to a propagation direction **perpendicular** to the long axis of the deformed shape.

Keratocyte type

Higher codimension singularity includes the lower ones and its dynamics owns the global property.

Rotating spot solutions with $|\cos \theta| \neq 1$ emanate via pitchfork bifurcation,



where $K = 4\beta M_1 / \alpha - 2M_2 - N_1 + 2\beta N_2 / \alpha$.



We solve the slave part in

$$z_0 = (2/\alpha\beta)^{1/2} (\beta' S e^{i\theta_0} - 1) e^{i\beta S \sin \theta t} / \sin \theta$$

as

This allows the occurrence of RS motion with radius

 $|z_0|^2 = 2((\beta'S)^2 - 1)/(\alpha\beta\sin^2\theta)$ and the phase speed $\dot{\psi} = 2\dot{\phi} = 2\beta S\sin\theta$.



Clockwise and counter-clockwise rotational motions bifurcate from a straight motion via the pitchfork bifurcation.

Rotational motion of traveling spots





How does RS destabilize ?

Spots are asymptotically stable, but ...

Intrinsic instability

- destruction, drift, splitting, Hopf ...
- \rightarrow Spot have a potential ability that display a variety of dynamics
- External interaction (perturbation)
 - head-on and oblique collision, heterogeneous media ...
- \rightarrow Hidden instability emerges through interactions

Oblique collision with Neumann wall (external perturbation)

splitting rotation reflection RS $TS\pi$



RS loose its stability via saddle-node bifurcation ?

Unstable rotational spot appears as as scattor between the rotation and reflection behaviors after collision.



rotation reflection

Unstable rotational motion detected by shooting Newton method

RS loose its stability via Torus bifurcation ?

Modulation of rotational motion occurs after collision for the phase boundary between splitting, rotation, and reflection behaviors. → Modulated spot (MS) motion plays a role of scattor for the complex behaviors.



Hidden dynamics in 1:2 mode interaction systems

location

$$\dot{z}_0 = z_1 - \beta' \overline{z}_1 z_2$$

velocity
$$\begin{cases} \dot{z_1} &= M_1 |z_1|^2 z_1 + M_2 |z_2|^2 z_1 + M_3 z_1 + \beta \overline{z_1} z_2 \\ \dot{z_2} &= N_1 |z_2|^2 z_2 + N_2 |z_1|^2 z_2 + N_3 z_2 + \alpha z_1^2 \end{cases}$$

Heteroclinic cycles and modulated traveling waves in systems with O(2) symmetry, Armbruster, Guckenheimer, Holmes, Physica D 29 (1988) 257-282

Remark: derivation using symmetry: translation and reflection invariance (the symmetry of rotations and reflections of a circle)

$$(z_1, z_2) \rightarrow (e^{i\theta} z_1, r^{2i\theta} z_2), \ (z_1, z_2) \rightarrow (\overline{z_1}, \overline{z_2})$$

Armbruster et al shows that traveling wave (TW) solution exist only when $\alpha < 0$, and it emerge from mixed mode solutions (MMs) in pitchfork bifurcations for $((2M_1 + M_2)N_3 - (2M_2 + N_1)M_3)^2 \le -(4M_1 + 2M_2 + 2N_2 + N_1)(2M_3 + N_3).$

Here is the correspondence table.

O (trivial)	SS (Standing Spot)
P (Pure mode)	SP (Standing Peanut)
MM (Mixed mode)	TS (Traveling Spot)
TW (Traveling wave)	RS (Rotating Spot)
SW (Standing wave)	TB (Traveling Breather)
MTW (Modulated Traveling Wave)	MS (Modulated Spot)
AGH notations	notations for spot dynamics

Modulated Spot motion

Heteroclinic cycle motion





Armbruster-Guckenheimer-Holmes cycle:

$\mathbf{SP_0} \to \mathbf{SP_\pi} \to \mathbf{SP_0}$

linear stability of SPs (four eigenvalues):

$$0, -2N_3, \sigma_{\pm} = M_3 - \frac{N_3 M_2 \pm \sqrt{-N_3 N_1}}{N_4}$$

Stability with respect to 1-mode direction is assumed as $\sigma_{-} < 0 < \sigma_{+}$.

 ${f SP_0}$ is unstable in the direction associated with $\sigma_-.$

 ${f SP}_{\pi}$ is unstable in the direction associated with $\sigma_+.$

Armbruster et al proved that

if $M_1 < 0, N_1 < 0, M_2 + N_2 < 2\sqrt{M_1N_1}, N_3 > 0, M_3 > 0$

there is a heteroclinic cycle of connecting SPs. The cycle is locally asymptotically stable, if $\min\{2N_3, -\sigma_-\} > \sigma_+$.

Attracting structurally stable heteroclinic cycle ! (Robust heteroclinic cycles: see Krupa, and Sandstede and Scheel) Equation for inhibitor: linear PDE

$$\tau w_t = D_w \Delta w + f_3(v-w)$$
 rescale by $\tilde{r} = \frac{r}{\sqrt{D_w}}, \ f_3 \sim O(1),$

and consider the radial spot solution with m-mode deformation

$$w(r, \theta, t) = \overline{w}(r) + \hat{w}(r)e^{im\theta + \lambda t}$$

stationary problem: $\overline{w}_{rr} + \frac{1}{r}\overline{w}_r - \left(\frac{m^2}{r^2} + 1\right)\overline{w} = 0$

Stationary radial spot solution:

$$\overline{w}(r) = \begin{cases} 1 - 2RK_1(R)I_0(r) & 0 < r < R \\ 2RI_1(R)K_0(R) & r = R \\ 2RI_1(R)K_0(r) & r > R \end{cases}$$

 K_m, I_m : modified Bessel function

Eigenvalue problem:

$$\hat{w}_{rr} + \frac{1}{r}\hat{w}_r - \frac{m^2}{r^2}\hat{w} = (1+\tau\lambda)\hat{w}$$
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Leading order eigenfunction:

(van Heijster's Talk)

$$\hat{w}_m(r) = \begin{cases} -2CRK_m(R)I_m(r) & 0 < r < R\\ -2CRI_m(R)K_m(R) & r = R\\ 2CRI_m(R)K_m(r) & r > R \end{cases}$$

Letting
$$X = S \cos \theta$$
, $Y = S \sin \theta$, we rewrite 6 as
the following autonomous systems in \mathbb{R}^3
$$\begin{cases} \dot{Q} = (M_1 Q^2 + M_2 (X^2 + Y^2) + M_3)Q + \beta QX, \\ \dot{X} = (N_1 (X^2 + Y^2) + N_2 Q^2 + N_3)X + \alpha Q^2, \\ \dot{Y} = (N_1 (X^2 + Y^2) + N_2 Q^2 + N_3)Y - 2\beta XY, \end{cases}$$

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—/

Stationary solutions exist on the plane of Y=0.



Armbruster et al. formulate the conditions on the coefficients for the Hopf bifurcation on MMs, implying the appearance of standing wave (SW) solution.





Traveling Breather (TB) appears from TS_0 via Hopf bifurcation and its orbit grows up to Heteroclinic cycle of $SS \to SP_0 \to SS$.

Phase diagrams by Porter and Knobloch

New type of complex dynamics in the 1:2 spatial resonance, Porter and Knobloch, Physica D 159 (2001) 125-154.



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New types of Complex behaviors: Porter-Knobloch cycle 35

Hopf instability for \mathbf{TS}_0 , the appearance of unstable \mathbf{TB} , brings complex spot behaviors to the system.



Long time periodic behavior associated with PK cycle





Intuitive Geometric Interpretation

There are several types of heteroclinc connections in the parameter regime:

 $M_1 < 0, N_1 < 0, M_2 + N_2 < 2\sqrt{M_1 N_1}$

 $\begin{array}{ll} \mathbf{SS} \to \mathbf{SP}_{\mathbf{0},\pi} & \mathbf{TB} \to \mathbf{SS} \\ \mathbf{SP}_{\mathbf{0},\pi} \to \mathbf{TS}_{\pi} & \mathbf{TS}_{\pi} \to \mathbf{TB} \end{array}$

There exists the PK cycle of

 $\mathbf{SS} \to \mathbf{SP}_\pi \to \mathbf{TS}_\pi \to \mathbf{TB} \to \mathbf{SS}$

 $\dim T_p W^u(TS_\pi) = 1 \qquad \dim T_p W^s(TB) = 2$

 $\dim(T_p W^u(TS_\pi) + T_p W^s(TB)) \neq 3 \quad \text{structurally unstable}$

 $\mathbf{Y} = \mathbf{0}$

 $W^{U}(TS_{\pi})$

WU(SS)

TB

Variation of PK cycle

long long long time periodic motion ?





Cascades of isolas and period doubling bifurcations



Spot dynamics in heterogeneous environments

Blended methodology between computers and mathematics

→ detection and characterization of instabilities application of the dynamical systems theory

Spot dynamics near codimension 2 singularity

- \rightarrow Rotational and its modulated motion
 - Heteroclinic cycle and its associated long time periodic motion

References:

"Rotational motion of traveling spots in dissipative systems", Phys.Rev.E 80, 046208 (2009).

Hidden potential ability (instability) emerges through interactions.
 We have to go through unstable state to catch a new life (dynamics) after large deformation.

Degeneracy of abilities brings us the global properties in life.

Remark: My first child was born a couple of weeks ago !