



Co-financed by the Connecting Europe Facility of the European Union

Tipping in Spatially Extended Systems

2022-07-14, SIAM MPE22

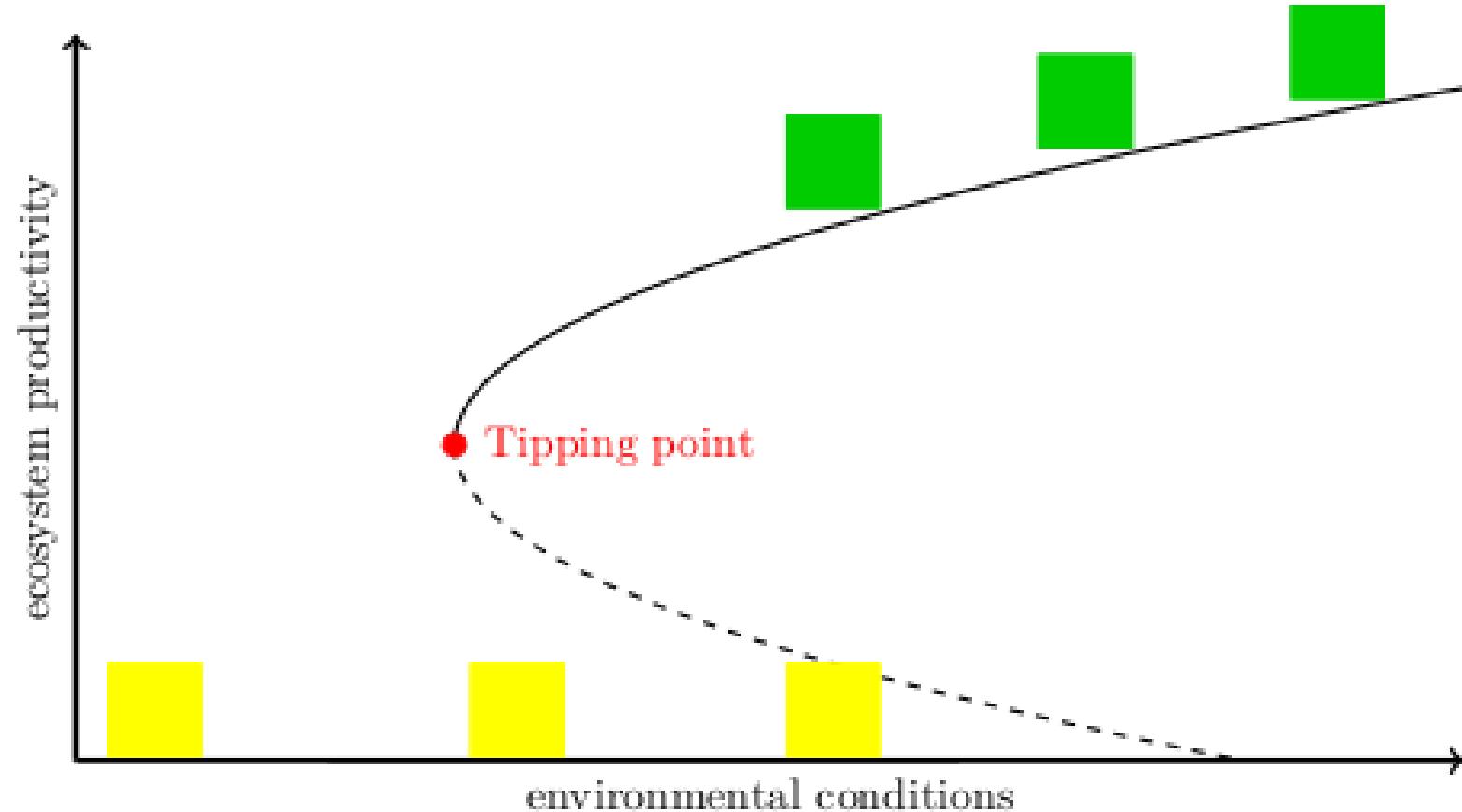
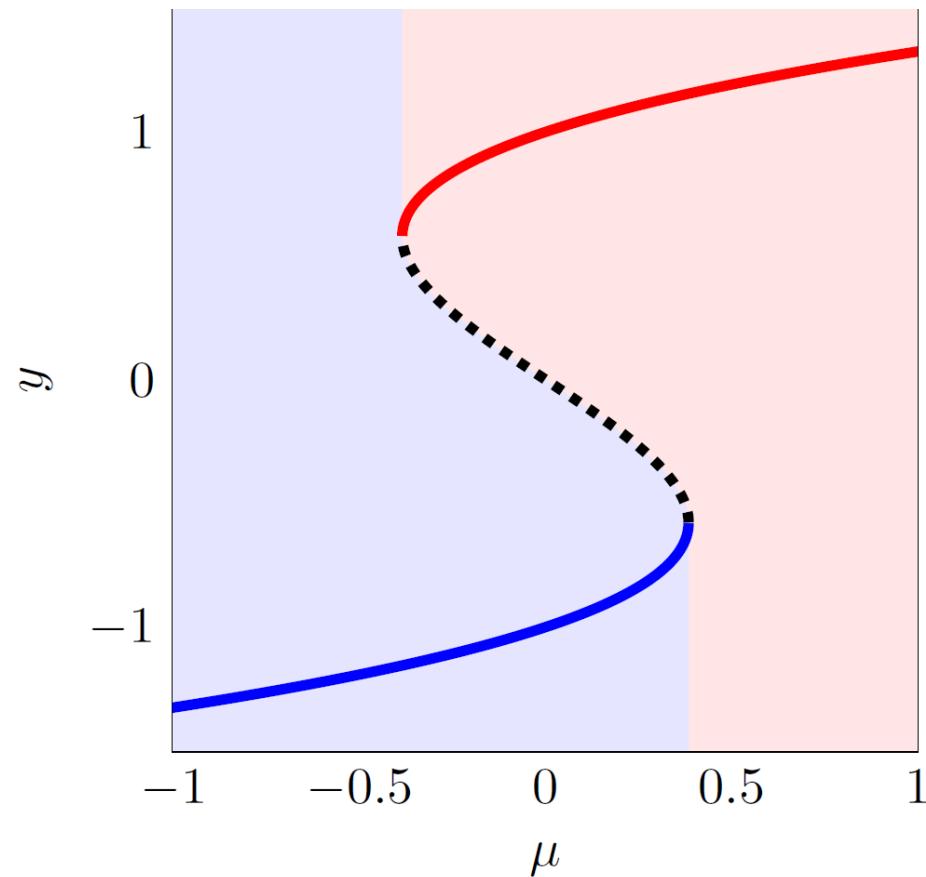
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Classic Theory of Tipping



Canonical example:

$$\frac{dy}{dt} = y(1 - y^2) + \mu$$

$$\frac{d\vec{y}}{dt} = f(\vec{y}; \mu)$$

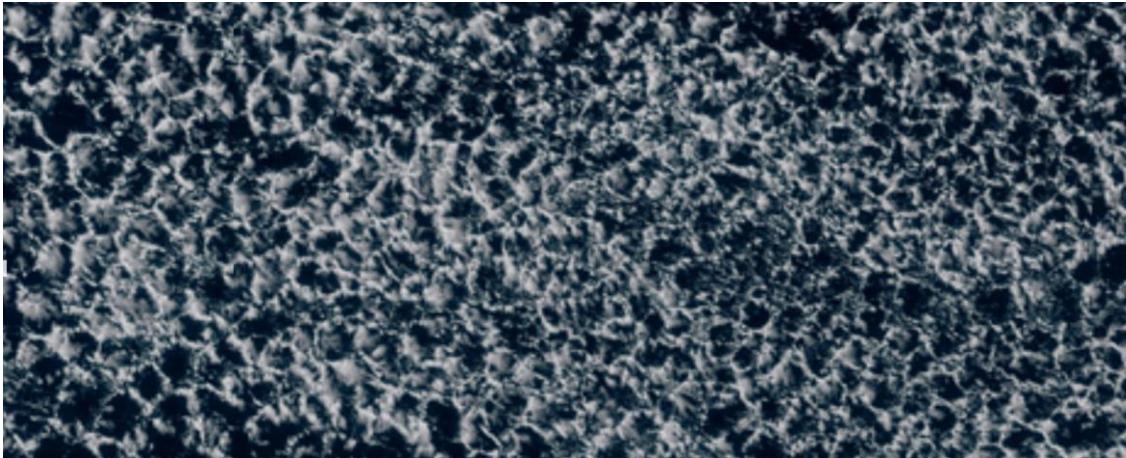
$$\begin{cases} \frac{du}{dt} = f(u, v; \mu) \\ \frac{dv}{dt} = g(u, v; \mu) \end{cases}$$



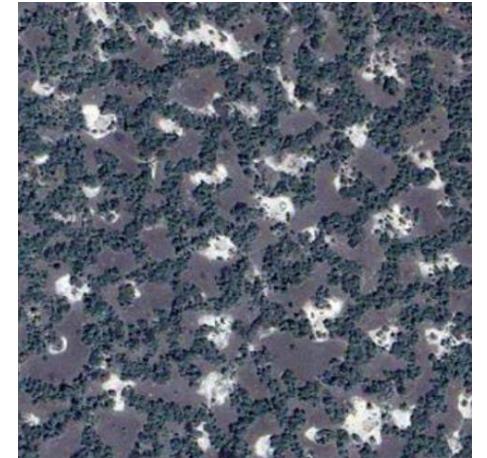
Examples of spatial patterning – regular patterns



mussel beds



clouds



savannas



melt ponds



drylands

Examples of spatial patterning – spatial interfaces

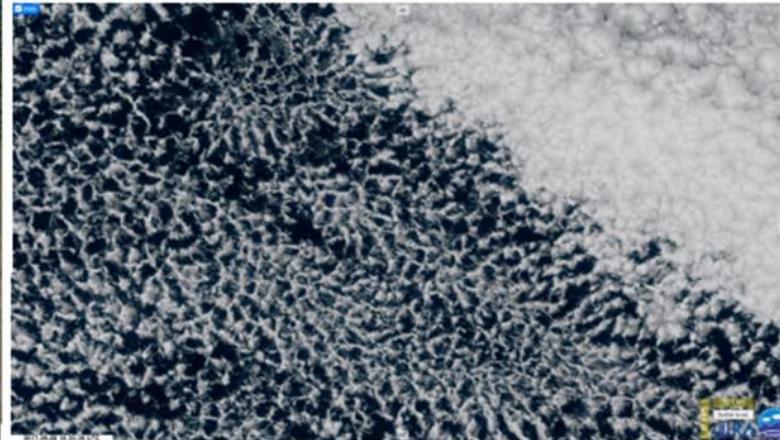
tropical forest
& savanna
ecosystems

[Google Earth]



types of
stratocumulus
clouds

[RAMMB/CIRA SLIDER]



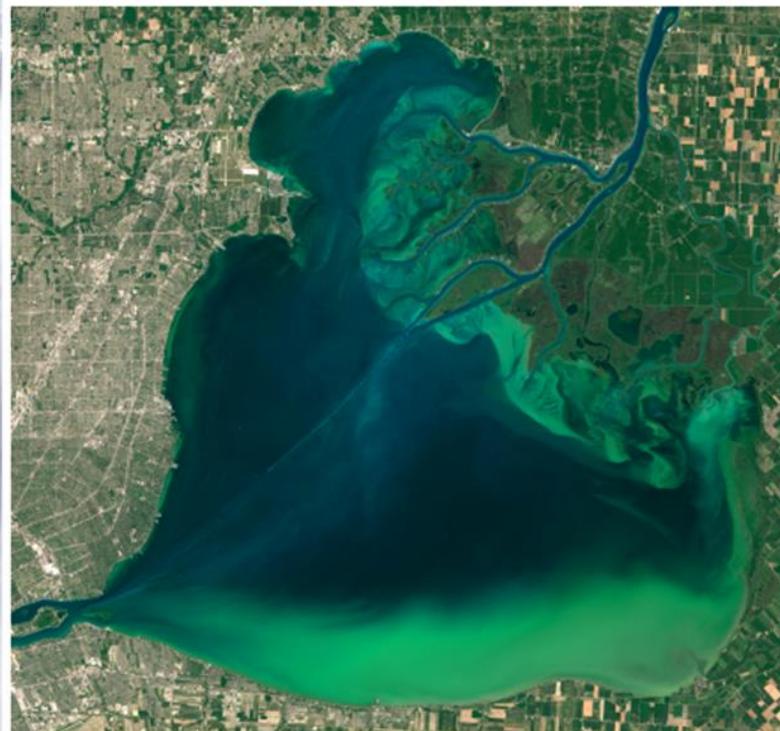
sea-ice & water
at Eltanin Bay

[NASA's Earth observatory]



algae bloom
in Lake St. Clair

[NASA's Earth observatory]



An aerial photograph of a vast, open landscape, likely a savanna or coastal plain. The terrain is covered in a light brown or tan color, with numerous small, dark green, rounded shrubs scattered across it. These shrubs are arranged in a roughly rectangular grid, creating a distinct pattern. In the upper right corner, there is a larger, more dense cluster of vegetation.

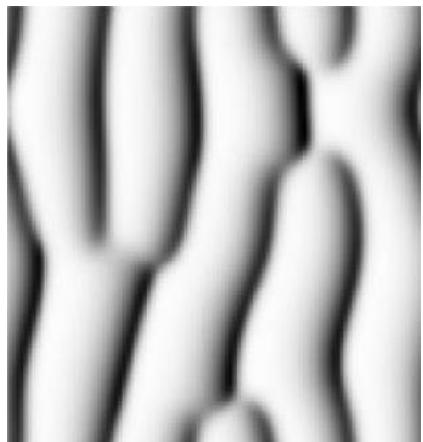
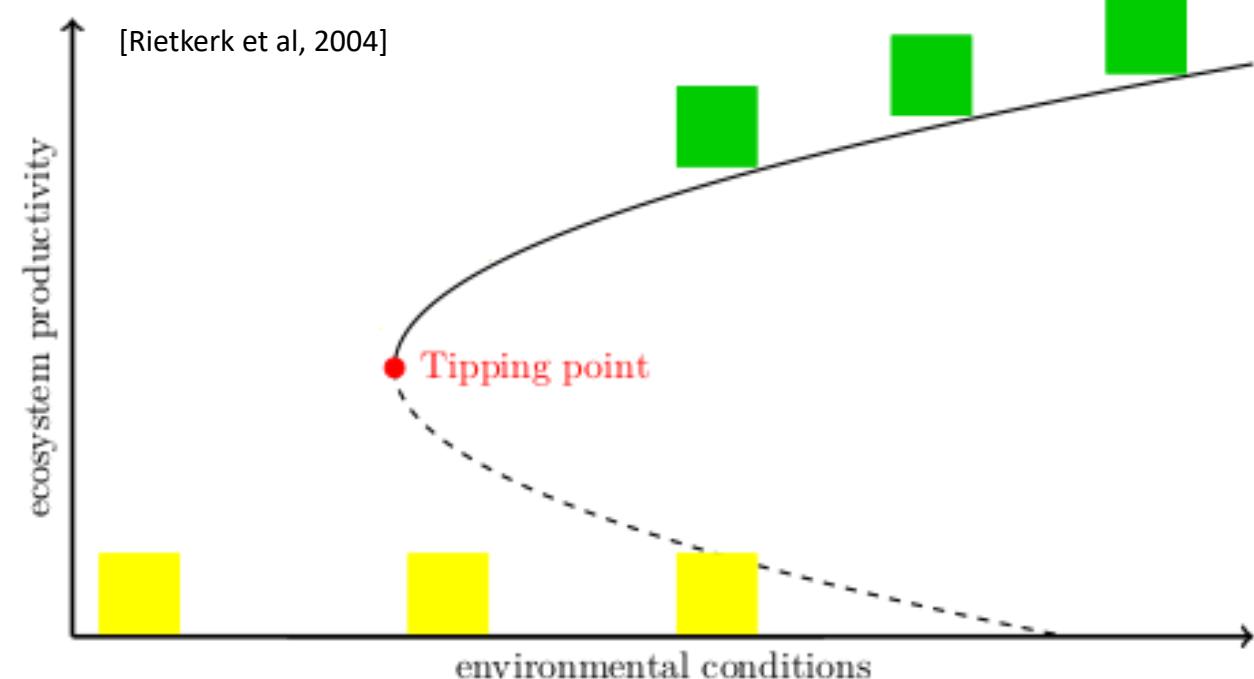
Part 1: Turing Patterns

Patterns in models

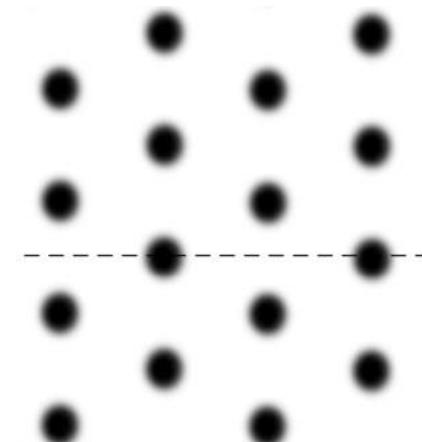
Add spatial transport:

Reaction-Diffusion equations:

$$\begin{cases} \frac{du}{dt} = f(u, v) + D_u \Delta u \\ \frac{dv}{dt} = g(u, v) + D_v \Delta v \end{cases}$$



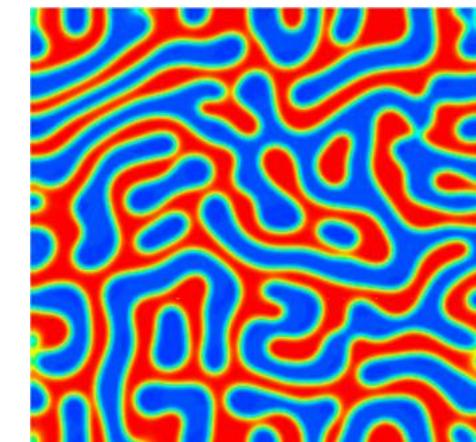
[Klausmeier, 1999]



[Gilad et al, 2004]

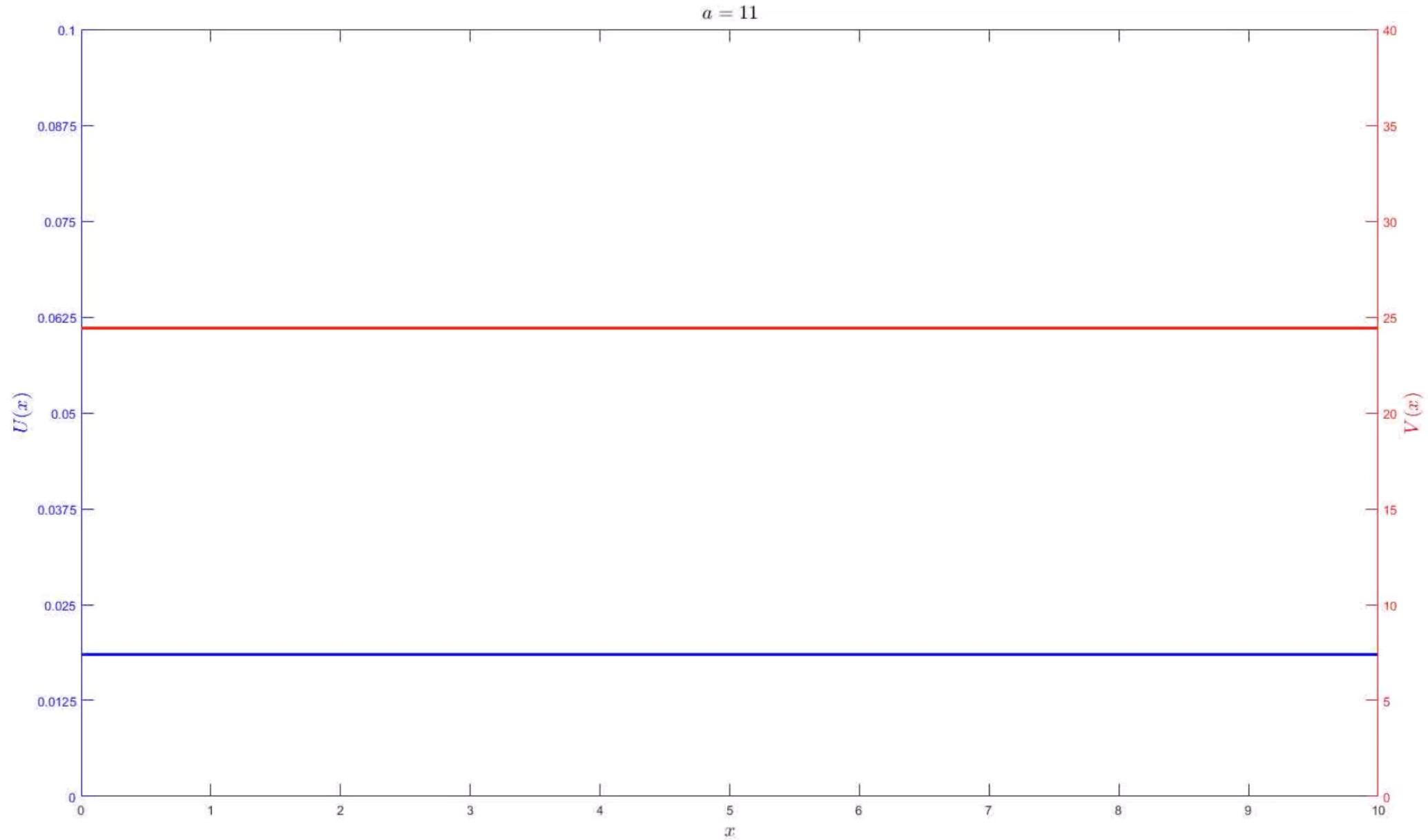


[Rietkerk et al, 2002]



[Liu et al, 2013]

Behaviour of PDEs



Turing patterns

$$\begin{cases} \frac{du}{dt} = f(u, v) + D_u \Delta u \\ \frac{dv}{dt} = g(u, v) + D_v \Delta v \end{cases}$$

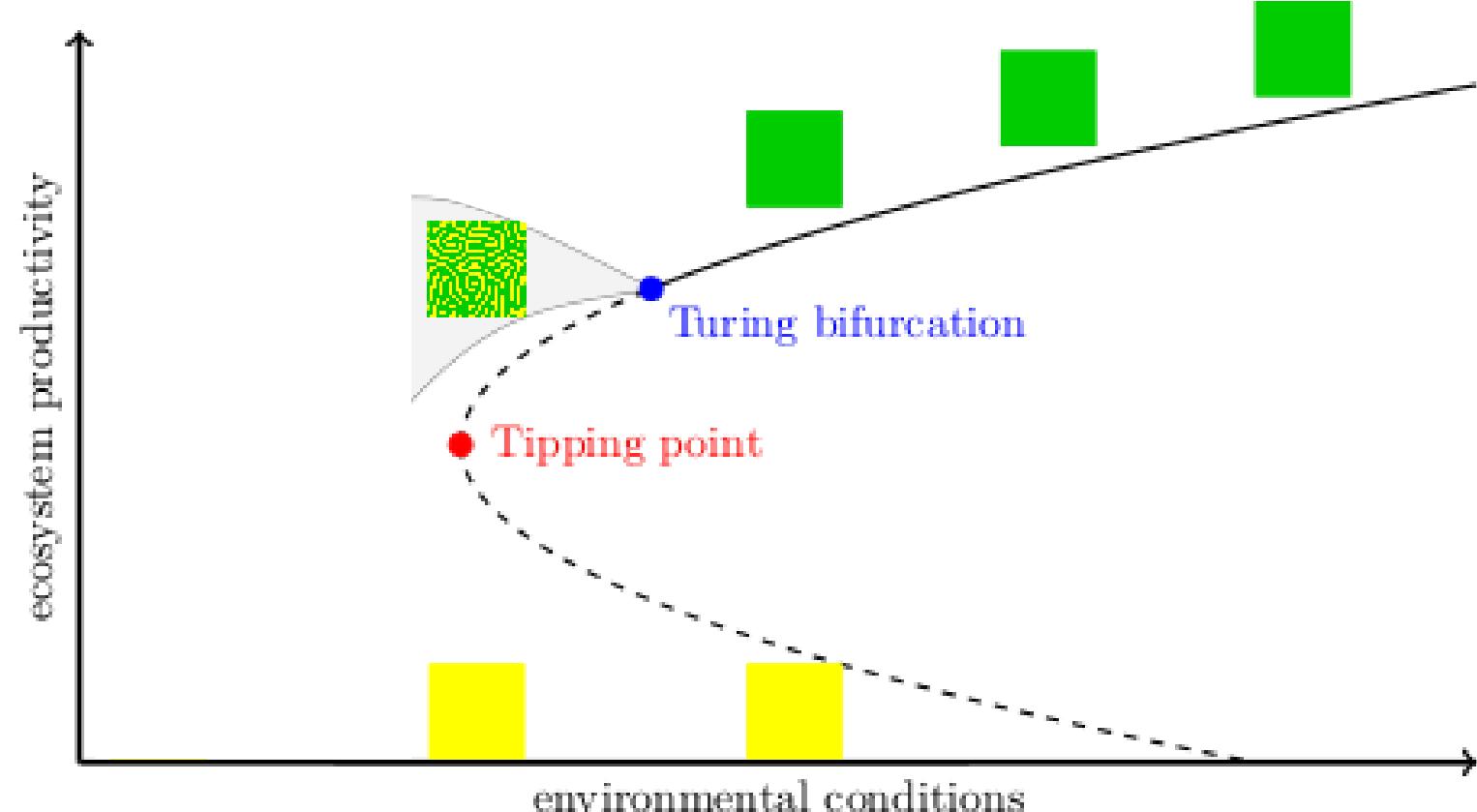
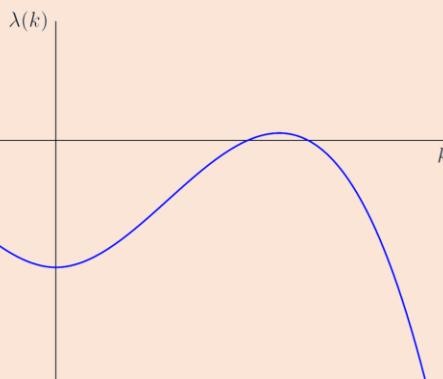
Turing bifurcation

Instability to non-uniform perturbations

$$\begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} u_* \\ v_* \end{pmatrix} + e^{\lambda t} e^{ikx} \begin{pmatrix} \bar{u} \\ \bar{v} \end{pmatrix}$$

→ Dispersion relation

$$\lambda(k) = \dots$$



Weakly non-linear analysis
Ginzburg-Landau equation / Amplitude Equation
& Eckhaus/Benjamin-Feir-Newell criterion
[Eckhaus, 1965; Benjamin & Feir, 1967; Newell, 1974]

Busse balloon

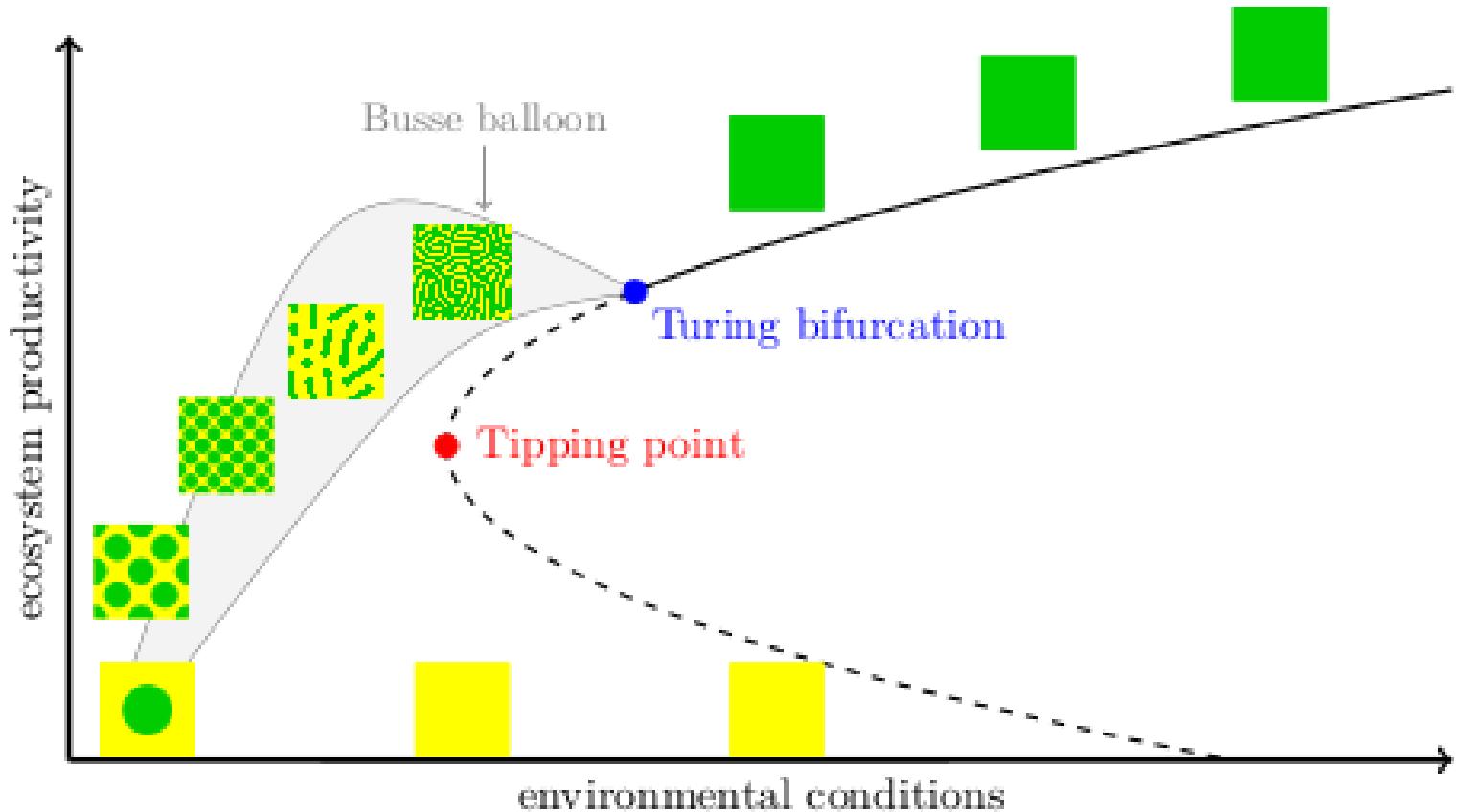
Busse balloon

A model-dependent shape in (*parameter, observable*) space that indicates all stable patterned solutions to the PDE.

Construction Busse balloon

Via numerical continuation
few general results on the
shape of Busse balloon

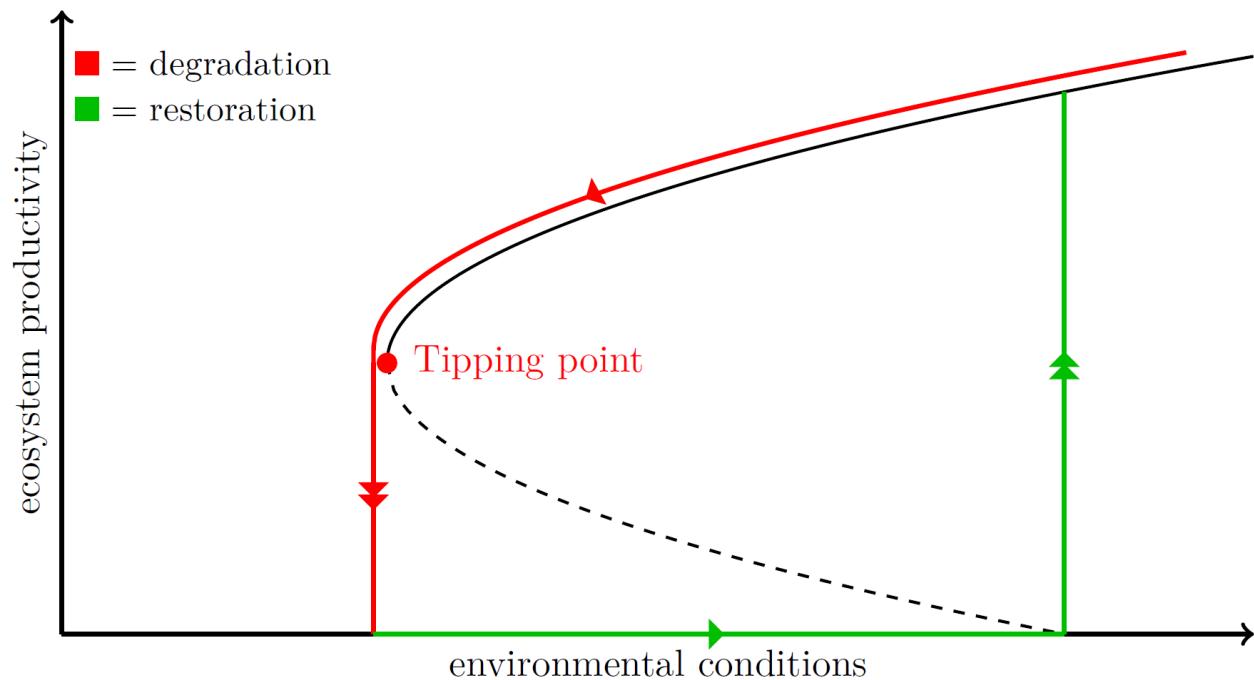
$$\begin{cases} \frac{du}{dt} = f(u, v) + D_u \Delta u \\ \frac{dv}{dt} = g(u, v) + D_v \Delta v \end{cases}$$



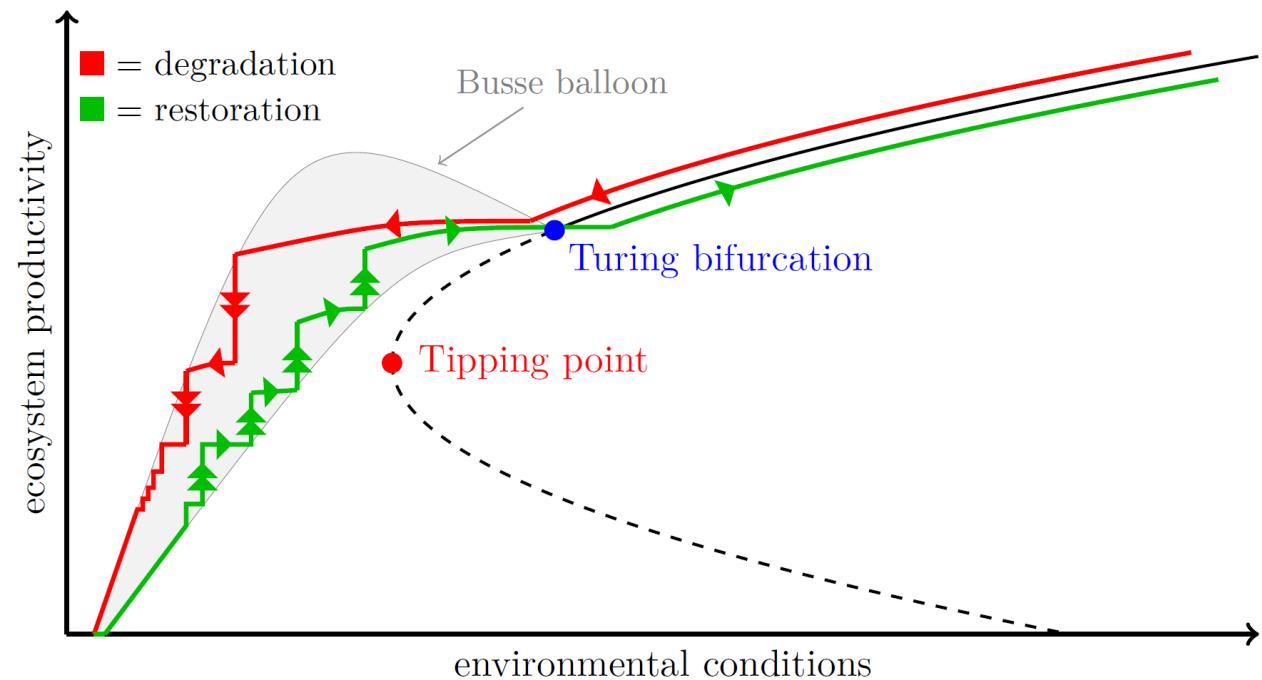
Busse balloon

Idea originates from thermal convection
[Busse, 1978]

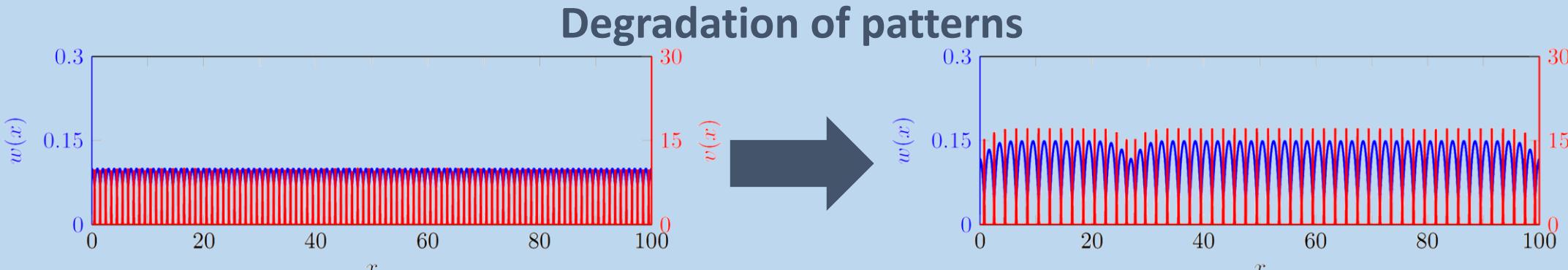
Tipping of (Turing) patterns



Classic tipping



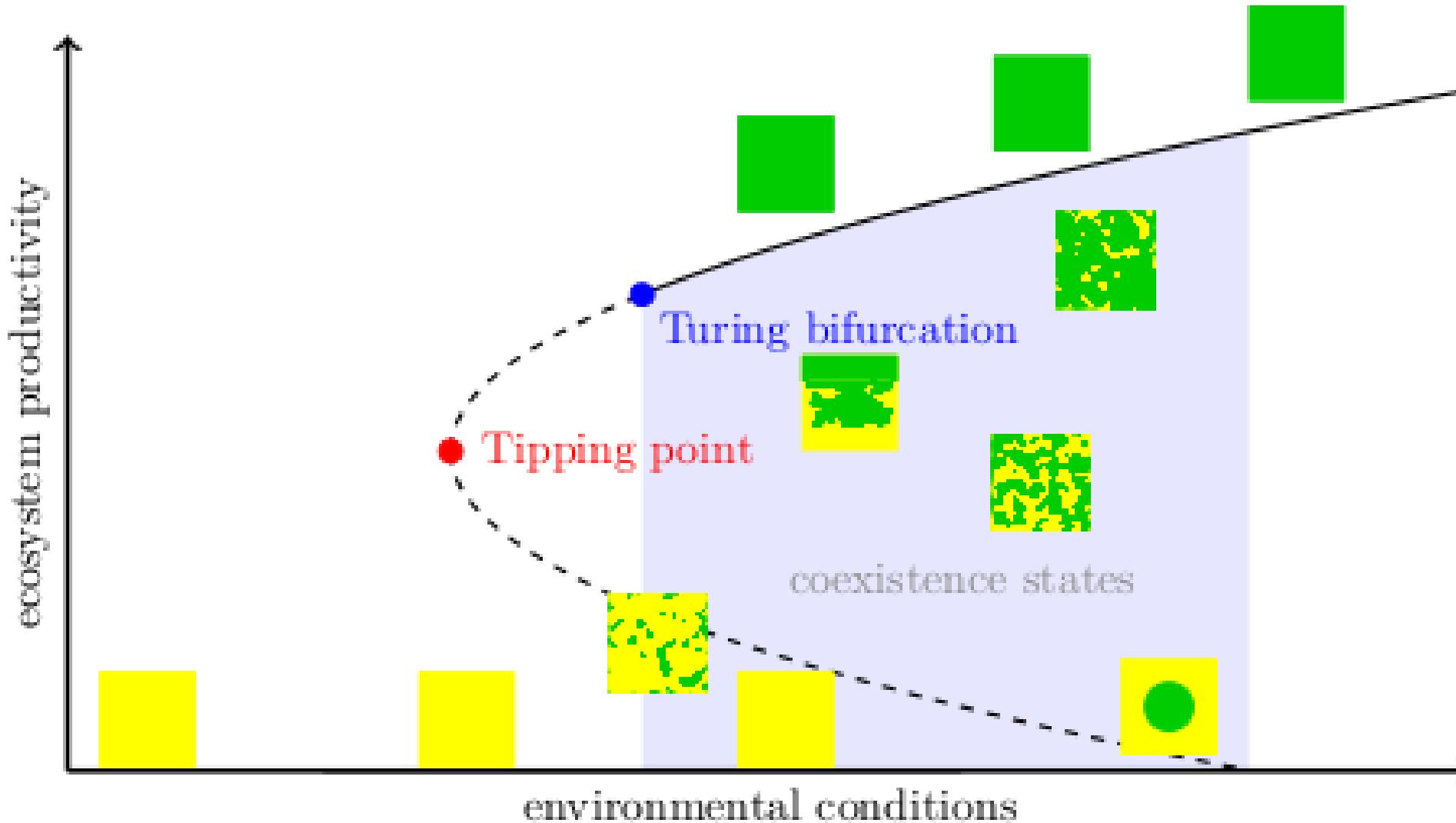
Tipping of patterns





Part 2: Coexistence States

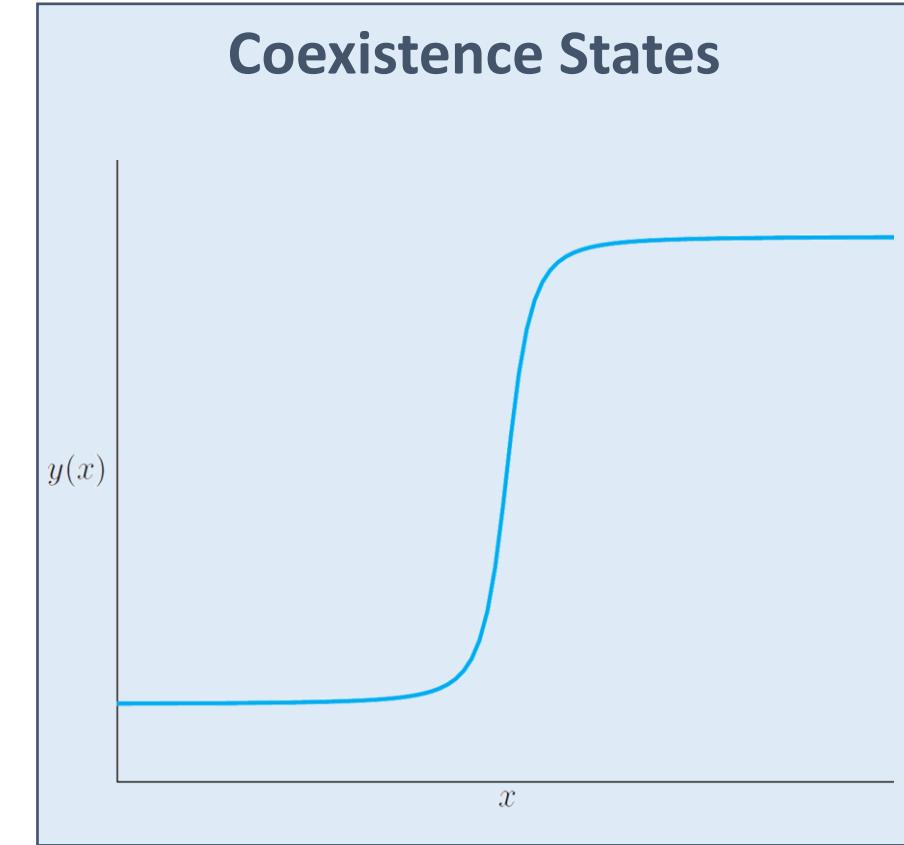
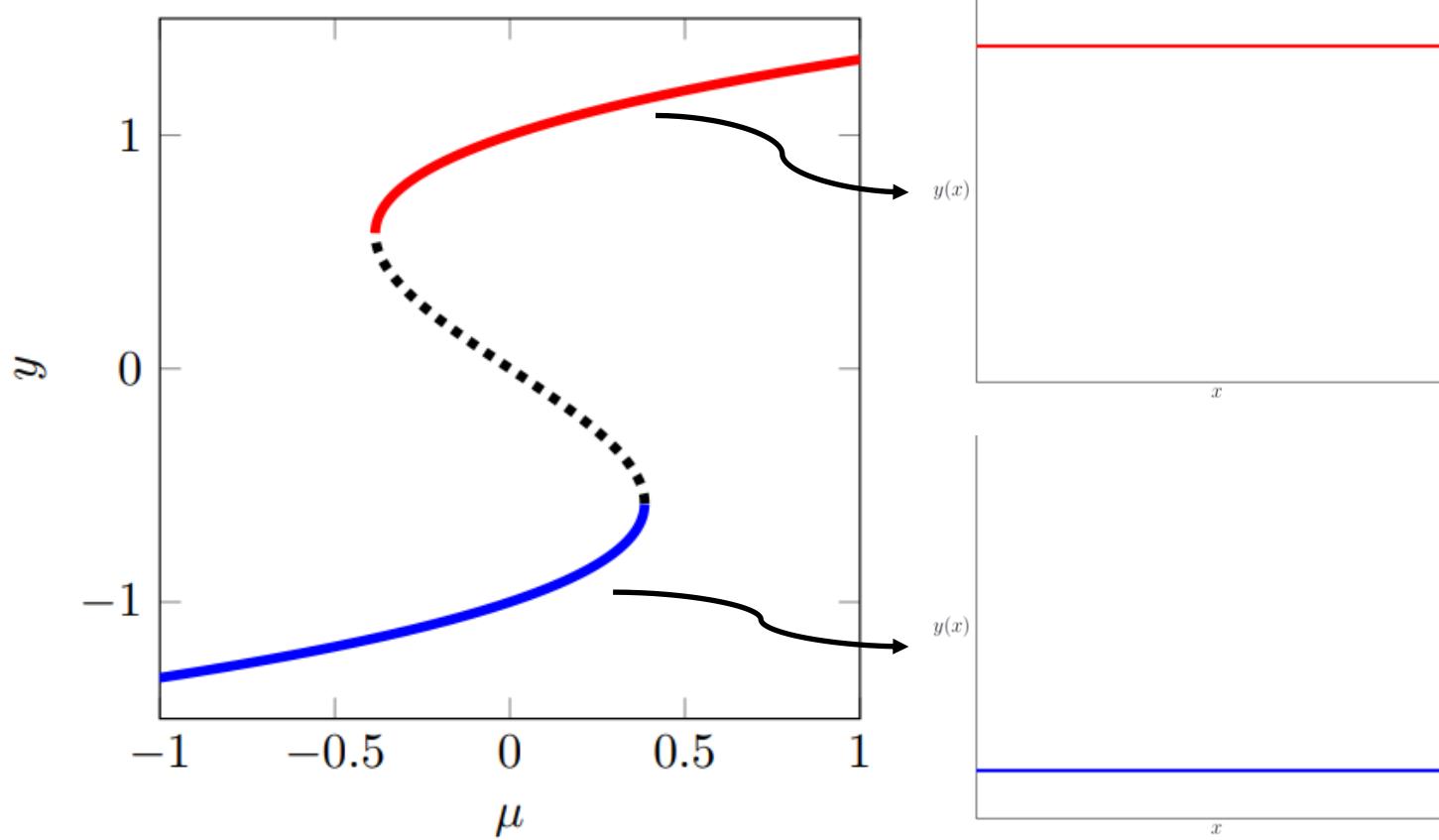
Coexistence states in bifurcation diagram



Coexistence states

Bistable (Allen-Cahn/Nagumo) equation:

$$\frac{\partial y}{\partial t} = y(1 - y^2) + \mu + D \frac{\partial^2 y}{\partial x^2}$$

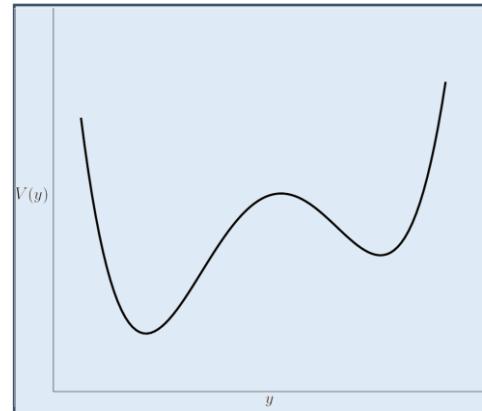


Front Dynamics

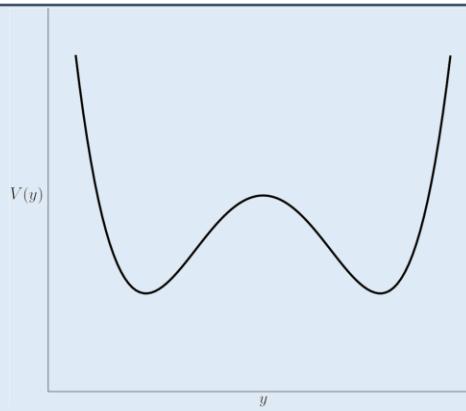
$$\frac{\partial y}{\partial t} = D \frac{\partial^2 y}{\partial x^2} + f(y; \mu)$$

Potential function $V(y; \mu)$:

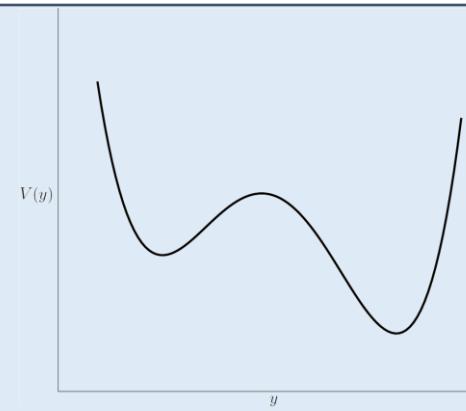
$$\frac{\partial V}{\partial y}(y; \mu) = -f(y; \mu)$$



moves right

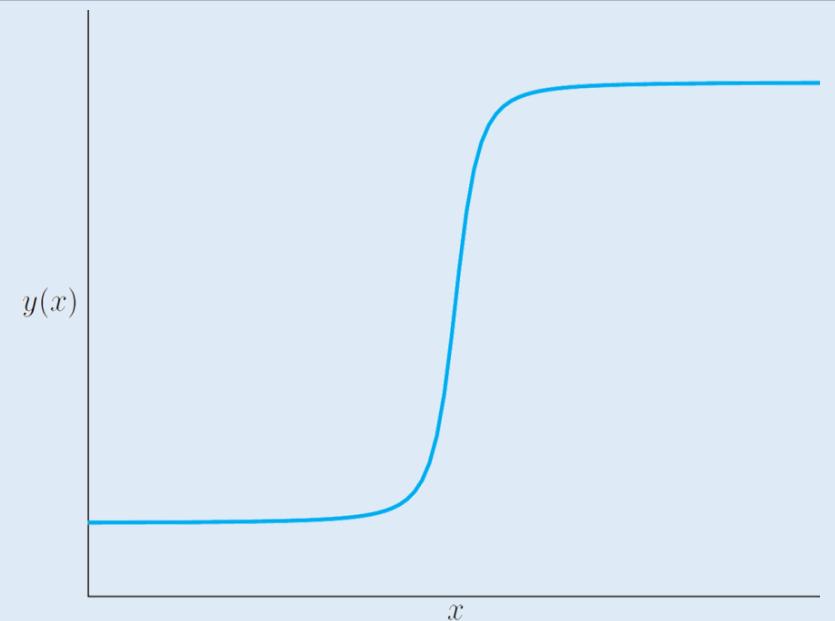
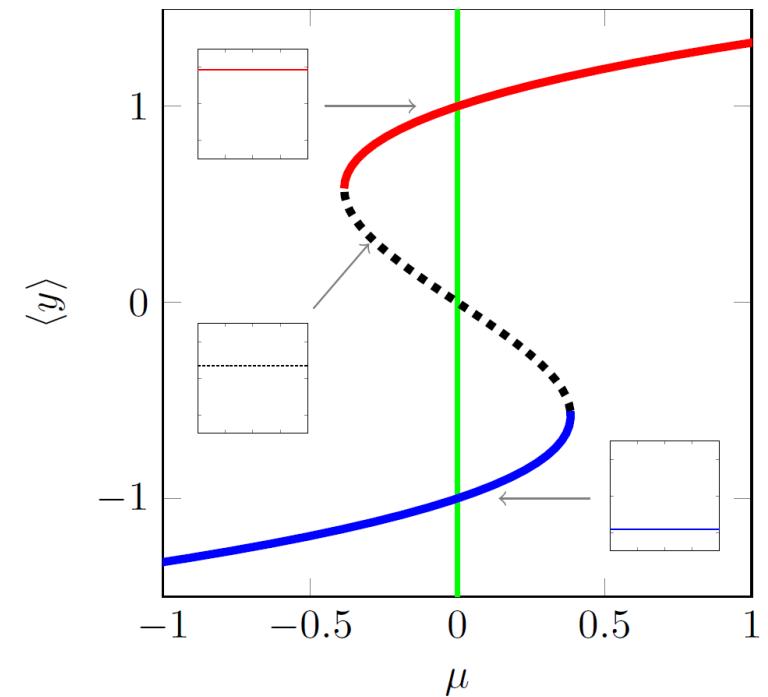


stationary



moves left

Maxwell Point $\mu_{maxwell}$

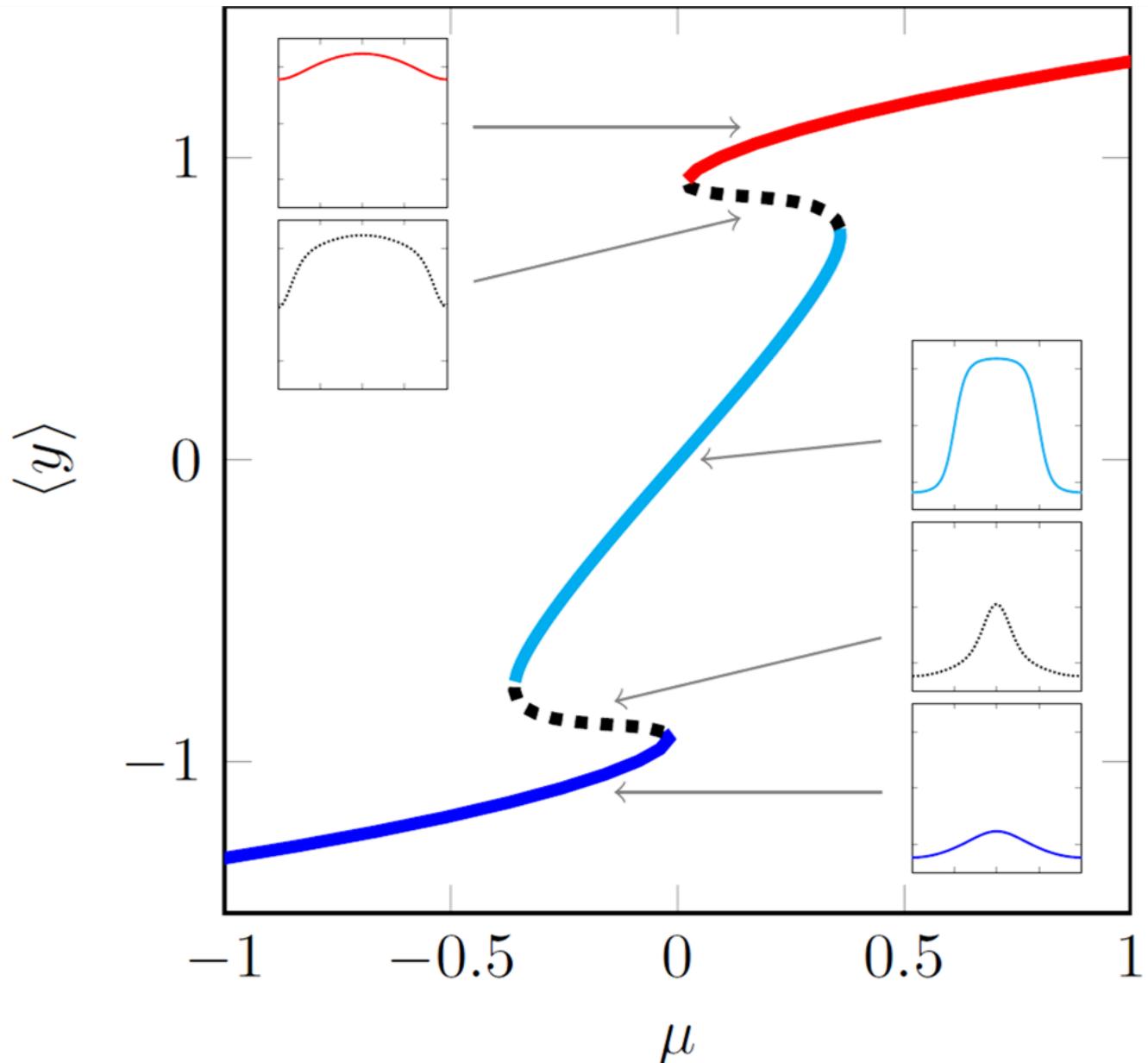


Adding Spatial Heterogeneity

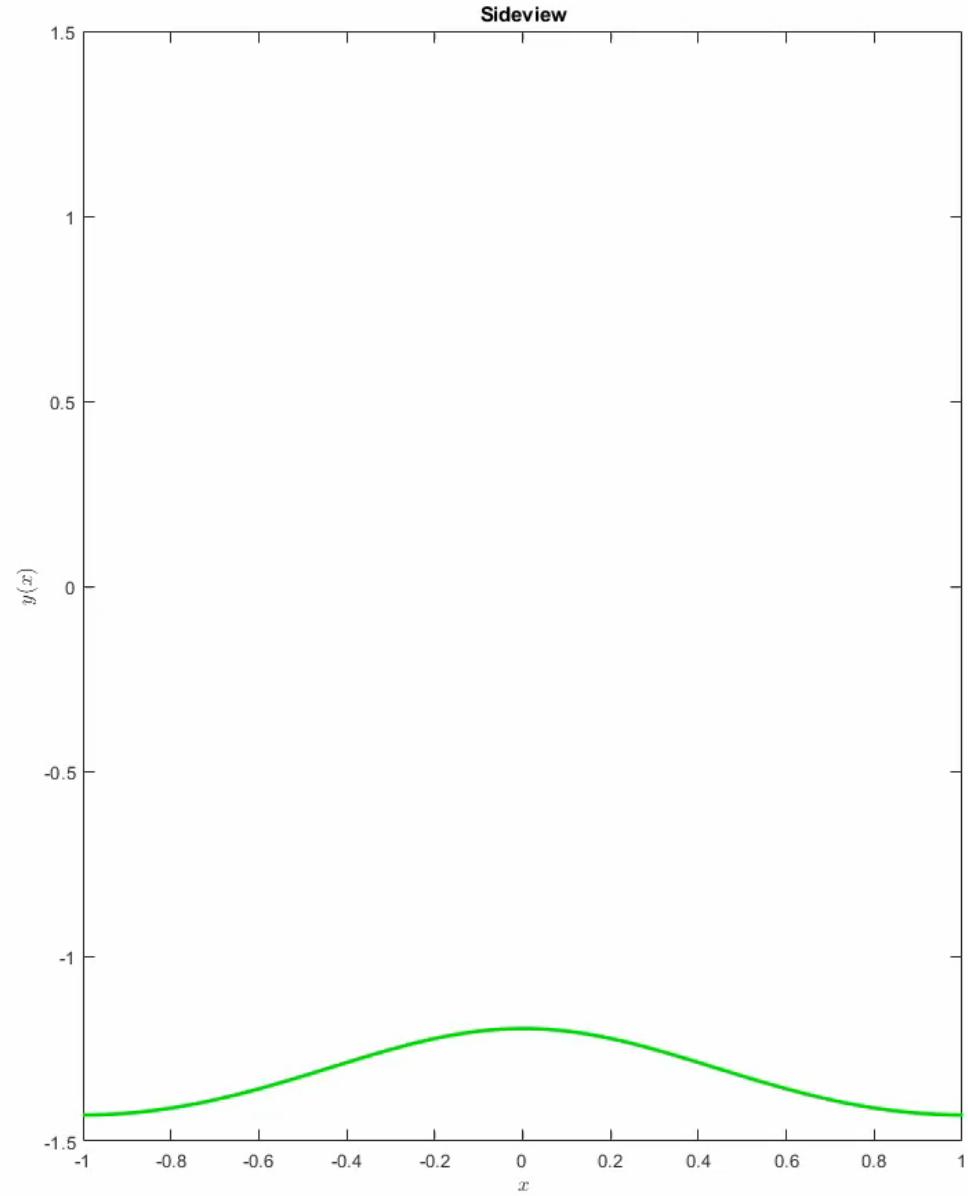
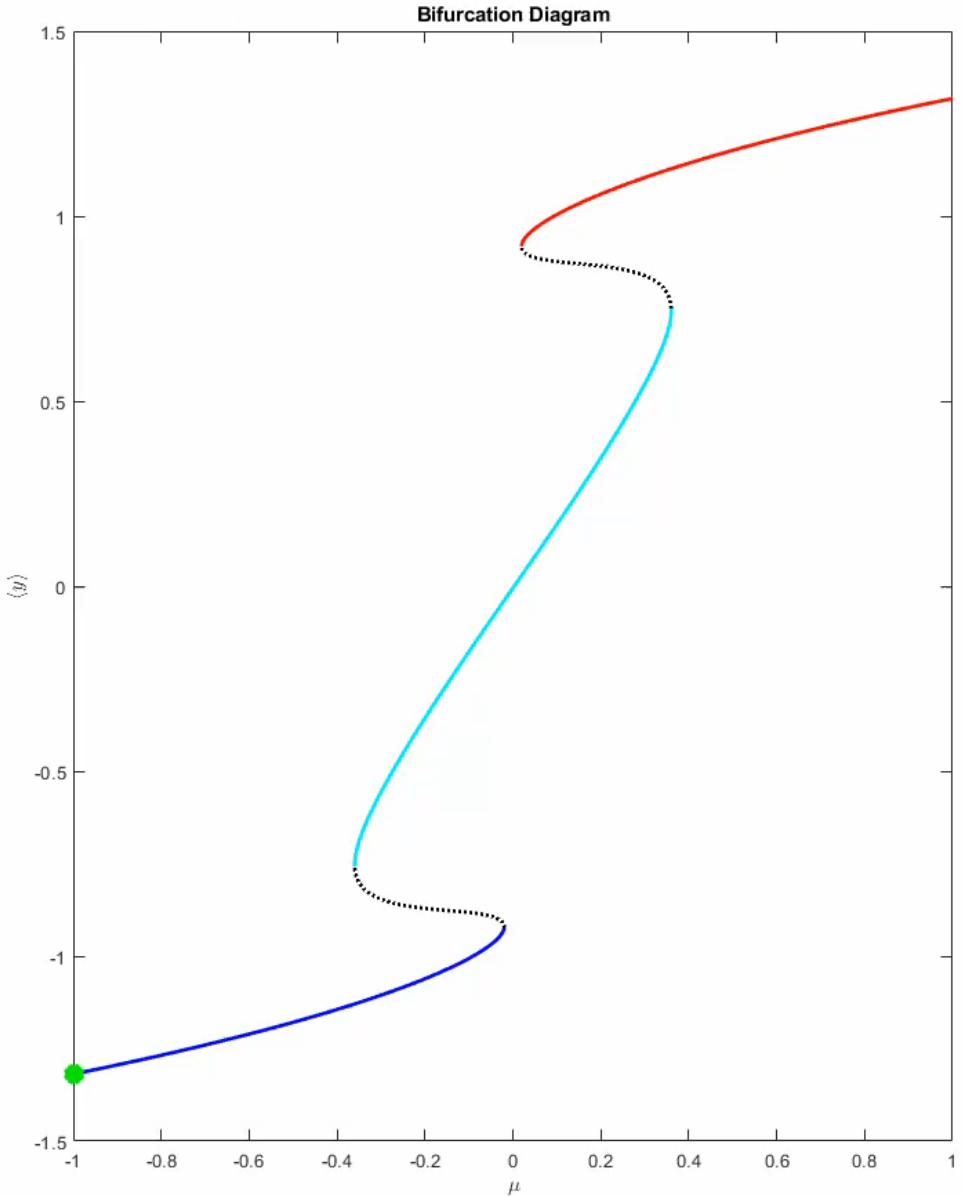
$$\frac{\partial y}{\partial t} = D \frac{\partial^2 y}{\partial x^2} + f(y, x; \mu)$$

Now, the **local** difference in potentials determines the front movement

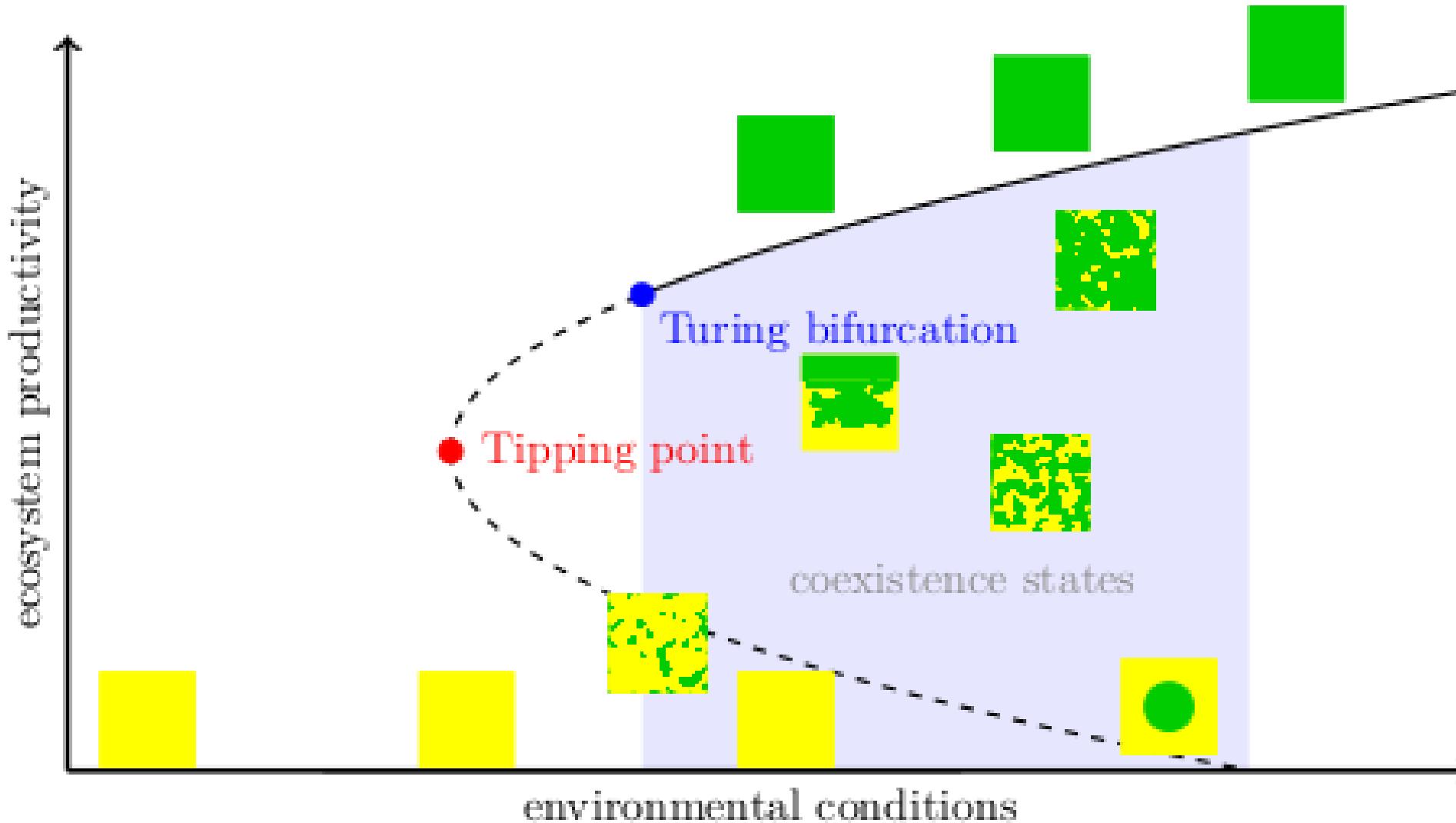
- New behaviour:
- Multi-fronts can be stationary
 - Maxwell point is smeared out



Fragmented Tipping



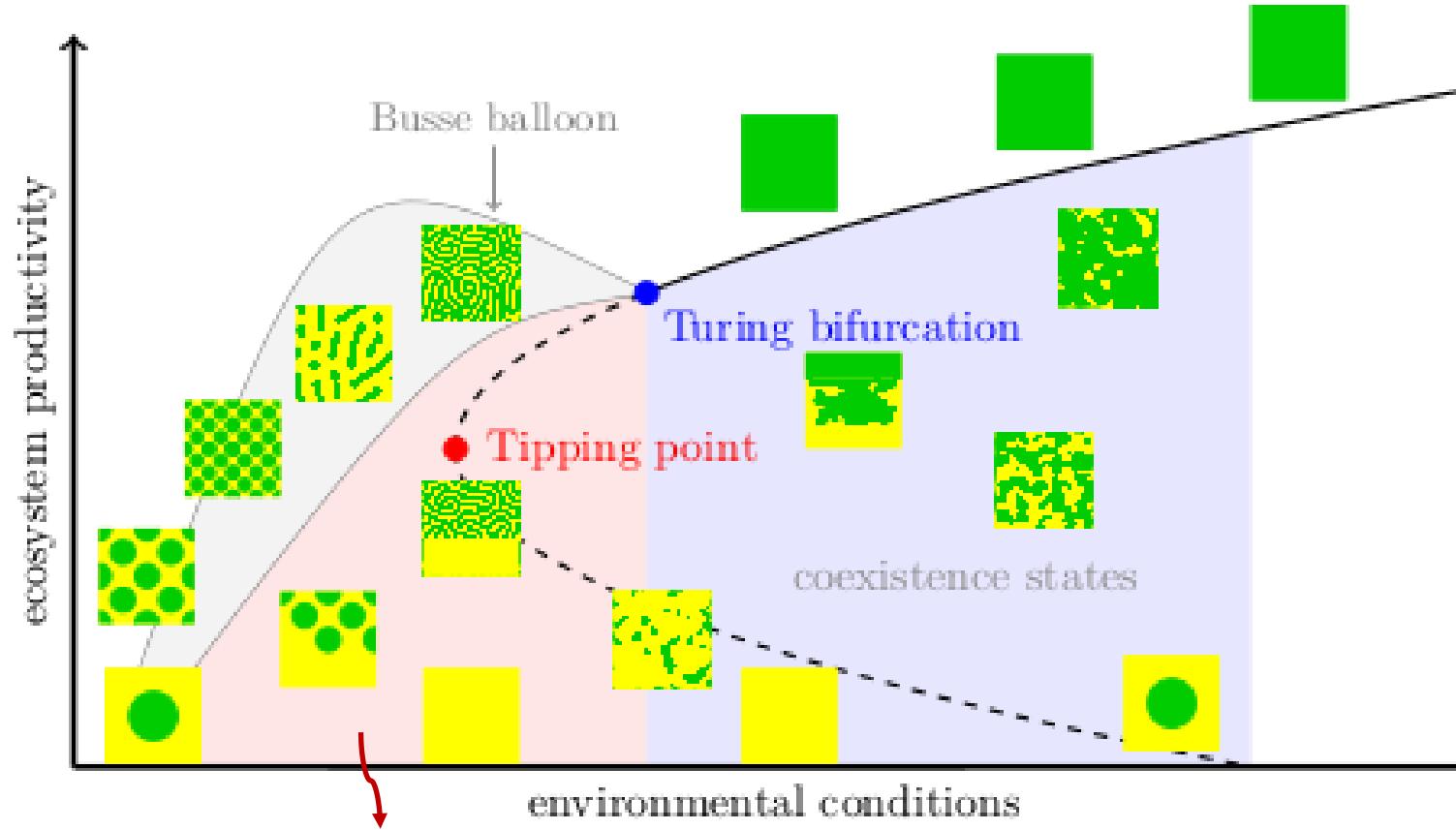
Coexistence states in bifurcation diagram



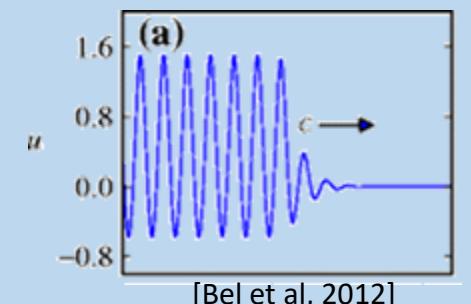
An aerial photograph of a grassland fire on a hillside. The fire is visible as a bright orange line where it has recently passed through, contrasting with the dark, charred remains of the vegetation. The hillside slopes upwards from left to right, with the burning area occupying the lower, flatter portion. The surrounding terrain is covered in dry, yellowish-green grass. A thin layer of smoke or ash covers the ground in the foreground.

Part 3: Tipping in Spatially Extended Systems

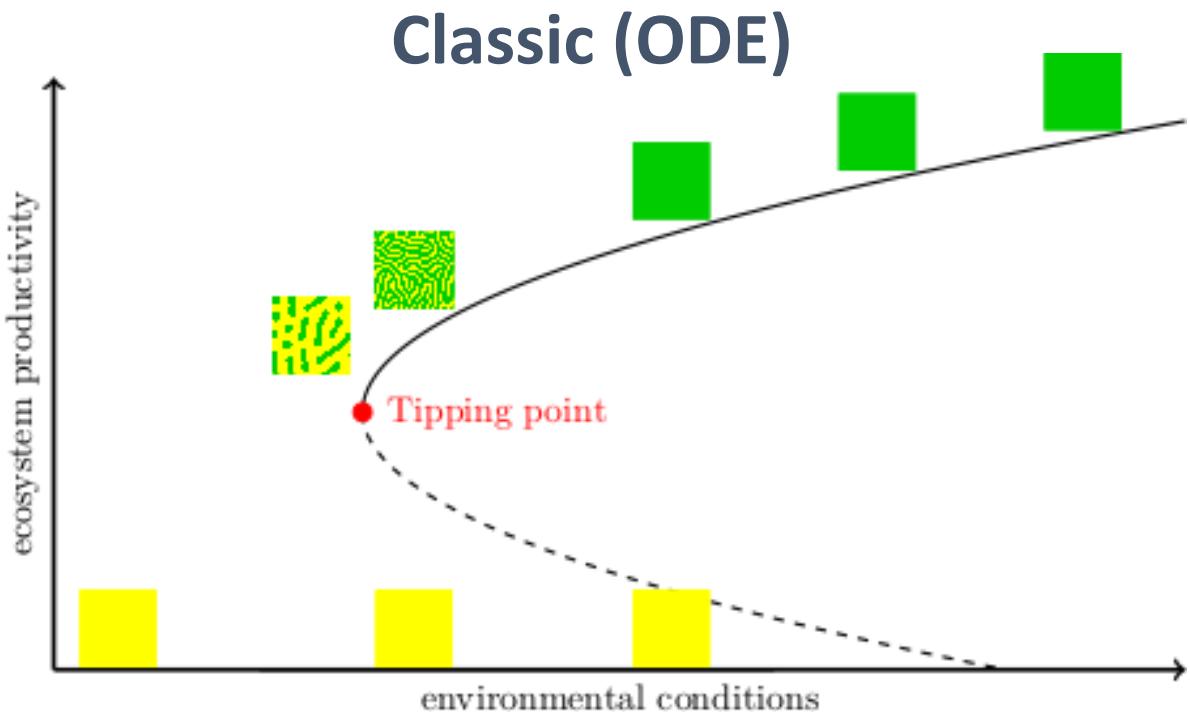
“Bifurcation Diagram” for spatially extended systems



Coexistence states
between patterned and
uniform states also exist

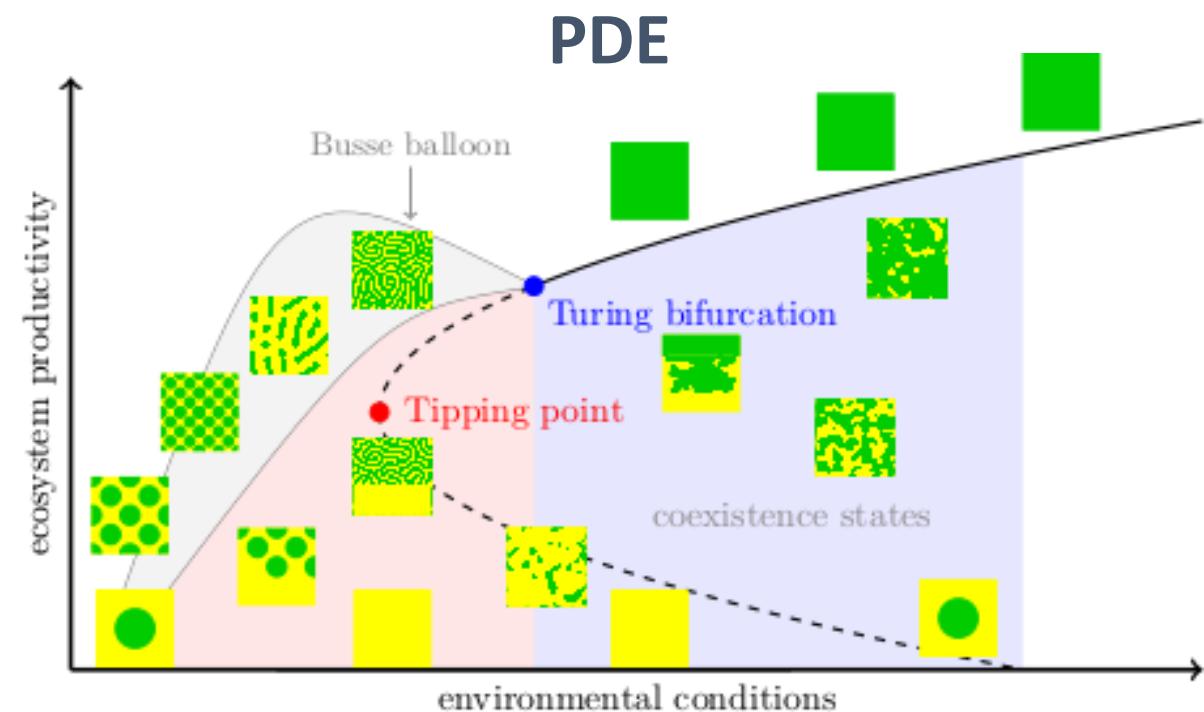


What if the system tips?



Crossing a Tipping Point:
→ Always full reorganization

Early Warning Signals
signal for WHEN



Crossing a bifurcation:
Now also possible:
→ Spatial reorganization (Turing patterns)
→ Fragmented tipping (coexistence states)

Early Warning Signals
need to signal WHEN & WHAT

Do systems always behave like this?

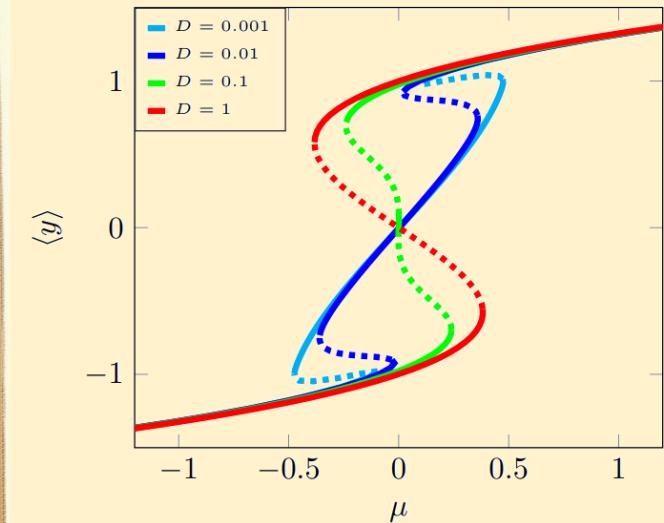
(a.k.a. the small print)

No.

Well-mixed systems



Spatially confined systems



→ Such systems (again) behave like ODEs ←

But even in other systems terms & conditions apply:
System-specific knowledge is required!

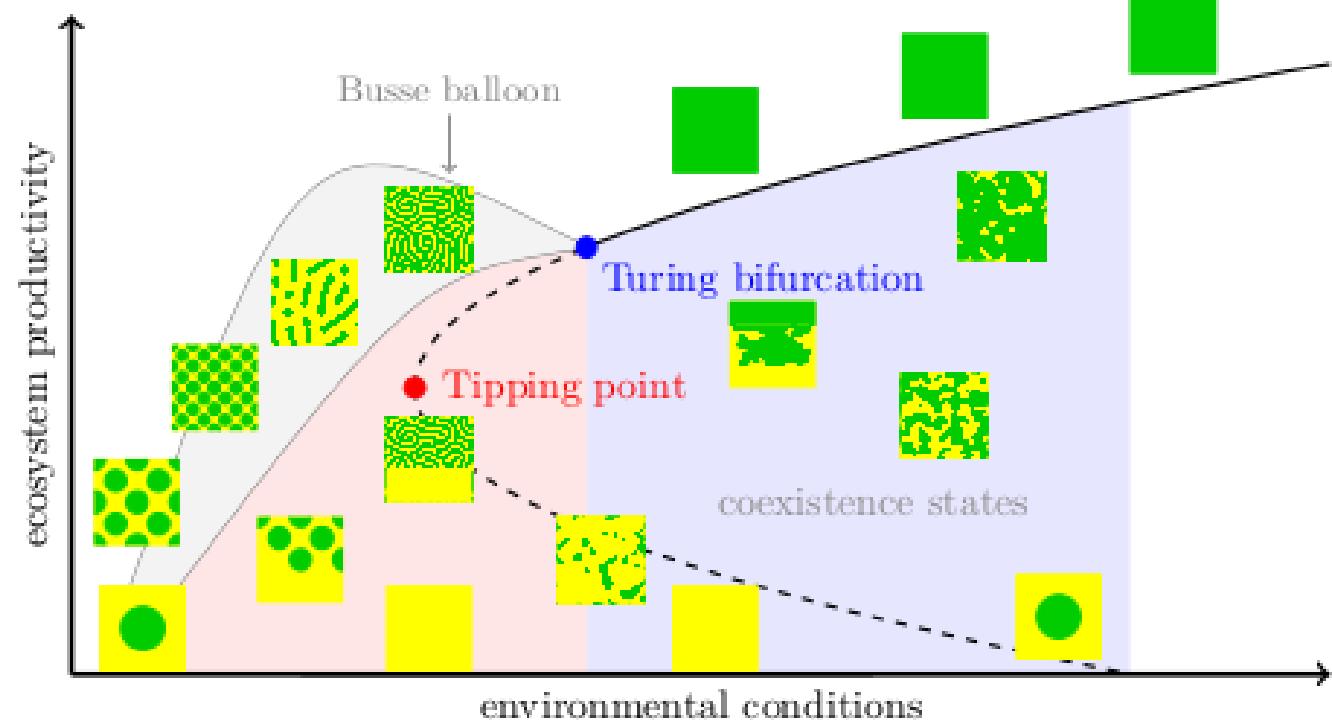
Summary

Spatial patterns:

- ❖ Turing Patterns
- ❖ Coexistence States

Tipping can be more subtle:

- ❖ Spatial reorganization
- ❖ Fragmented Tipping



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Rietkerk, M., Bastiaansen, R., Banerjee, S., van de Koppel, J., Baudena, M., & Doelman, A. (2021). **Evasion of tipping in complex systems through spatial pattern formation.** *Science*, 374(6564), eabj0359.



Bastiaansen, R., Dijkstra, H. A., & von der Heydt, A. S. (2021). **Fragmented Tipping in a spatially heterogeneous world.** *Environmental Research Letters*, 17, 045006



