

# Nonlinear Dynamical Systems

## Assignment 3

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### Question 1a.

*Proof.* Give the following set of PDEs;

$$\begin{aligned}\partial_t v &= \partial_x^2 - \gamma v = wv^2, \\ \partial_t w &= \beta \partial_x w + \alpha - w - wv^2.\end{aligned}$$

To find the equilibriums of the given system we set  $\partial_t w = 0, \partial_t v = 0$  which yields

$$\begin{aligned}0 &= v(-\gamma + wv) \\ 0 &= \alpha - w - wv^2.\end{aligned}$$

Furthermore, we a bit of work we can compute the 3 equilibriums of the system. The first case to consider is when  $v_1 = 0$  which implies that  $w_1 = \alpha$ , hence we have  $E_1 = (0, \alpha)$ . This can be described as the no vegetation state which can always exist in the model.

The other 2 equilibriums arise from when  $wv - \gamma = 0$  implies that  $v = \gamma/w$ , plugging this into the second equations gives us  $0 = w^2 - \alpha w + \gamma^2$ . Now using the quadratic equation we can solve this to obtain

$$w_{2,3} = \frac{\alpha \pm \sqrt{\alpha^2 - 4\gamma}}{2}.$$

Here we note that if  $\alpha < 2\gamma$ , the no vegetation state  $E_1$  is the only equilibrium. However if it is the case that  $\alpha \geq 2\gamma$  then we have an addition 2 equilibriums, namely

$$E_2 = \left( \frac{\gamma}{w}, \frac{1}{2} \left( \alpha + \sqrt{\alpha^2 - 4\gamma^2} \right) \right), \quad \text{and} \quad E_3 = \left( \frac{\gamma}{w}, \frac{1}{2} \left( \alpha - \sqrt{\alpha^2 - 4\gamma^2} \right) \right).$$

We observe that  $E_2$  is a saddle point and hence is an unstable equilibrium point for the model. Lastly for  $E_3$  we see that the determinate of the Jacobian matrix is give as

$$J_{E_3} = \begin{bmatrix} 2vw - \gamma & v^2 \\ -2vw & -1 - v^2 \end{bmatrix}.$$

Here it can be shown that  $\text{Det}(J_{E_3}) > 0$  so then the stability is determined by the trace  $\text{Tr}(J_{E_3})$ . Moreover, we observe that  $\text{Tr}(J_{E_3}) = 0$  along the curve given by  $\alpha = \frac{\gamma^2}{\sqrt{\gamma-1}}$ , given  $\gamma \neq 1$ . The area below this curve will give a stable equilibrium, while the area above will give a unstable equation.

□

**Question 2.** Linerised*Proof.*

$$\partial_t \begin{bmatrix} \tilde{v} \\ \tilde{w} \end{bmatrix} = \mathcal{L}(v_*, w_*) \begin{bmatrix} \tilde{v} \\ \tilde{w} \end{bmatrix}$$

Here we define  $\mathcal{L} = \left[ \frac{\partial f_i}{\partial u_j} \right]$  for  $i$  and  $j = 1, 2$ . Computing this yields the following matrix

$$\mathcal{L}(v_*, w_*) = \begin{bmatrix} \partial_x^2 - \gamma + 2w_*v_* & v_*^2 \\ -2w_*v_* & \beta\partial_x - 1 - v_*^2 \end{bmatrix}.$$

□

**Question 3.** Perturbation of the vegetative equilibrium.

*Proof.* Using the expression  $\gamma = v_*w_*$  which was found in part A we can simplify  $\mathcal{L}$  to

$$\mathcal{L} = \begin{bmatrix} \partial_x^2 + \gamma & v_*^2 \\ -2\gamma & \beta\partial_x - 1 - v_*^2 \end{bmatrix}$$

Now using the derivatives

$$\partial_x = \frac{d}{dx}(\varphi(x, t)) = \frac{d}{dx} \exp(\lambda t + ikx) = ik$$

and

$$\partial_x^2 = -k^2$$

yields the following expression

$$\mathcal{L} = \begin{bmatrix} -k^2 + \gamma & v_*^2 \\ -2\gamma & i\beta k - 1 - v_*^2 \end{bmatrix}$$

Using the equilibrium expression for  $E_3$  we have  $v_* = \gamma/w_*$ , then it follows that

$$\begin{aligned} \frac{\gamma}{w_3} &= \frac{2\gamma}{(\alpha - \sqrt{\alpha^2 - 4\gamma^2})} \\ &= \frac{2\gamma(\alpha + \sqrt{\alpha^2 - 4\gamma^2})}{(\alpha - \sqrt{\alpha^2 - 4\gamma^2})(\alpha + \sqrt{\alpha^2 - 4\gamma^2})} \\ &= \frac{2\gamma(\alpha + \sqrt{\alpha^2 - 4\gamma^2})}{4\gamma^2} \\ &= \frac{(\alpha + \sqrt{\alpha^2 - 4\gamma^2})}{2\gamma} \\ &= \mu(\alpha, \gamma). \end{aligned}$$

Hence we have

$$\mathcal{L} = \begin{bmatrix} -k^2 + \gamma & \mu^2 \\ -2\gamma & i\beta k - 1 - \mu^2 \end{bmatrix}$$

as required. □

**Question 4.** Dispersion Relation.

```

Proof. %clear
2 clear all, close all, clc
3 % Question 4.
4 % function
5 mu      = @(a,c) (a+sqrt(a^2-4.*c^2))/(2.*c);
6 tau     = @(k,a,b,c) -1 +c + i.*b.*k-k.^2-mu(a,c).^2;
7 delta   = @(k,a,b,c) k.^2) .* (1- i.*b.*k + mu(a,c).^2)
8         + c.*(-1+i.*b.*k+mu(a,c).^2);
9 lambda1 = @(k,a,b,c) (tau(k,a,b,c)-sqrt(tau(k,a,b,c).^2
10        - 4.*delta(k,a,b,c)))/2;
11 lambda2 = @(k,a,b,c) (tau(k,a,b,c)+sqrt(tau(k,a,b,c).^2
12        - 4.*delta(k,a,b,c)))/2;
13
14 rel1 = @(k,a,b,c) real(lambda1(k,a,b,c));
15 rel2 = @(k,a,b,c) real(lambda2(k,a,b,c));
16 imag1 = @(k,a,b,c) imag(lambda1(k,a,b,c));
17 imag2 = @(k,a,b,c) imag(lambda2(k,a,b,c));
18
19 % set parametes
20 p=[8,20,2];
21 k= linspace(-2,2,1000);
22 % Plot dispersion relation (with inset around k=0);

```

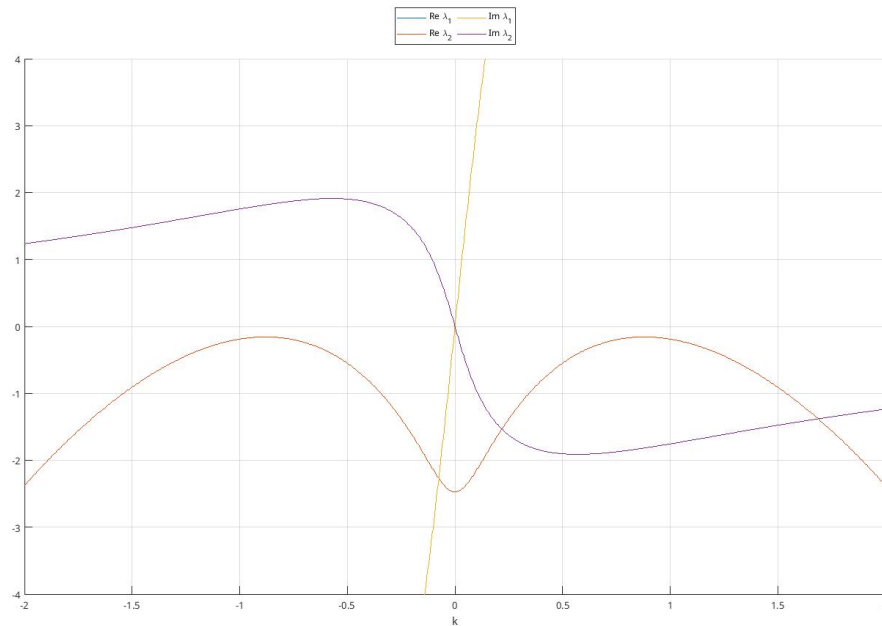


Figure 1: A boat.

```

23 figure, hold on;
24 plot(k,rel1(k,p(1),p(2),p(3)),'DisplayName','Re \lambda_1');
25 plot(k,rel2(k,p(1),p(2),p(3)),'DisplayName','Re \lambda_2');
26 plot(k,imag1(k,p(1),p(2),p(3)),'DisplayName','Im \lambda_1');
27 plot(k,imag2(k,p(1),p(2),p(3)),'DisplayName','Im \lambda_2');
28 hold off; grid on; ylim([-4 4]); xlabel('k');
29 lgd = legend; lgd.Location = 'northoutside'; lgd.NumColumns = 3;
30 drawnow;
31 %
32 % Fin

```

□

### Question 5. Pattern-forming instability.

*Proof.* %% Question 5 - pattern-forming instability

```

2 % Clear
3 clear all, close all, clc
4
5 % functions
6 mu = @(a,c) (a+sqrt(a^2-4.*c^2))/(2.*c);
7 tau = @(k,a,b,c) -1 + c + i.*b.*k-k.^2-mu(a,c).^2;
8 delta = @(k,a,b,c) k.^2 .* (1- i.*b.*k + mu(a,c).^2)
9         + c.*(-1+i.*b.*k+mu(a,c).^2);

```

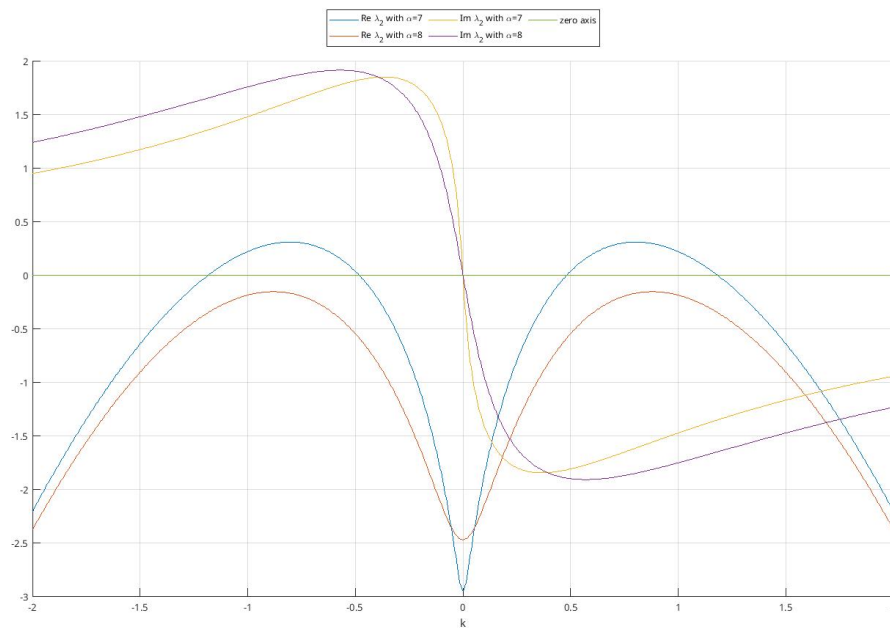


Figure 2: A boat.

```

10 lambda1 = @(k,a,b,c) (tau(k,a,b,c)-sqrt(tau(k,a,b,c).^2
11               - 4.*delta(k,a,b,c)))/2;
12 lambda2 = @(k,a,b,c) (tau(k,a,b,c)+sqrt(tau(k,a,b,c).^2
13               - 4.*delta(k,a,b,c)))/2;
14
15 rel1 = @(k,a,b,c) real(lambda1(k,a,b,c));
16 rel2 = @(k,a,b,c) real(lambda2(k,a,b,c));
17 imag1 = @(k,a,b,c) imag(lambda1(k,a,b,c));
18 imag2 = @(k,a,b,c) imag(lambda2(k,a,b,c));
19
20 % set parameters,
21 p=[20,2]; % beta , gamma
22 alpha=[7,8]; %alpha
23 k=linspace(-2,2,1000);
24
25 %
26 figure, hold on;
27 plot(k,rel2(k,alpha(1),p(1),p(2)),'DisplayName','Re \lambda_2 with \alpha=7');
28 plot(k,rel2(k,alpha(2),p(1),p(2)),'DisplayName','Re \lambda_2 with \alpha=8');
29 plot(k,imag2(k,alpha(1),p(1),p(2)),'DisplayName','Im \lambda_2 with \alpha=7');
30 plot(k,imag2(k,alpha(2),p(1),p(2)),'DisplayName','Im \lambda_2 with \alpha=8');
31 plot(k,zeros(1,1000),'DisplayName','zero axis');
32 hold off; grid on; ylim([-3 2]); xlabel('k');
33 lgd = legend; lgd.Location = 'northoutside'; lgd.NumColumns = 3;
34 drawnow;
35
36 % Find when k such that lambda 2 obtains local max on [0,2]
37 maxrel1 = @(x) rel2(x,alpha(1),p(1),p(2));
38 [~,kMax] = fminmax(maxrel1 , 0, 2);
39 lambda2Max = lambda2(kMax, alpha(1),p(1),p(2));
40
41 % Wave length
42 waveLength = 2*pi / kMax
43 % Wave propagation
44 wavePropagation = - imag(lambda2Max) / kMax
45 % function to find max and min of a function
46 function [min, max] = fminmax(f, lowerbound, upperbound)
47     min = fminbnd(f, lowerbound, upperbound);
48     max = fminbnd(@(x) -f(x), lowerbound, upperbound);
49 end

```

□