July 9, 2025

(C) 2025, Gerold Baier, University College London

1 Complex Oscillations

Oscillators that interact can produce oscillations that are more complex. To interact, oscillators need to be connected with at least one coupling term. Here we study the symmetric interaction between two oscillators as a principal case of self-organised complex oscillations that are found in nonlinear dynamical systems.

1.1 Two Coupled Oscillators with Excitatory Coupling

If we couple two oscillators, we obtain a system of four interacting differential equations: two variables for the first and two for the second oscillator.

The equations:

$$\begin{split} \frac{dEx_1}{dt} &= (h_{ex1} - Ex_1 + c_1 * tanh(Ex_1) - c_2 * tanh(In_1) + coup * Ex_2) * \tau_{ex} \\ \\ \frac{dIn_1}{dt} &= (h_{in1} - In_1 + c_3 * tanh(Ex_1) - c_4 * tanh(In_1)) * \tau_{in} \\ \\ \frac{dEx_2}{dt} &= (h_{ex2} - Ex_2 + c_1 * tanh(Ex_2) - c_2 * tanh(In_2) + coup * Ex_1) * \tau_{ex} \\ \\ \frac{dIn_2}{dt} &= (h_{in2} - In_2 + c_3 * tanh(Ex_2) - c_4 * tanh(In_2)) * \tau_{in} \end{split}$$

where Ex_1 , Ex_2 , In_1 and In_2 are the variables.

 $h_{ex1},\,h_{ex2},\,h_{in1},\,h_{in2},\,c_1,\,c_2,\,c_3,\,\mathrm{and}~c_4$ are model parameters.

tanh is the tangens hyperbolicus.

 τ_{ex} , and τ_{in} are the time contants (assumed here to be identical for each oscillator).

coup is the coupling parameter. For coup = 0, there is no coupling and the dynamics is identical to the uncoupled oscillator.

To analyse, we assume that the two oscillators represent different spatial locations. The interaction is based on neurophysiological evidence. For interpretation look out for waveform, frequency composition, temporal and spatial asymmetry (symmetry breaking).

1.2 Import Functions

```
[6]: from scipy.integrate import odeint from scipy.signal import find_peaks

from numpy import zeros, ones, tanh, mod, gradient, linspace, fill_diagonal,u andarray, amax, amin, where from numpy import asarray, array, around, arange, corrcoef, flip, var from numpy.random import default_rng

from matplotlib.pyplot import subplots, figure
```

1.3 Model and Functions

```
[9]: def sigmoid(u):
         return tanh(u)
     def N_oscillators(y, t, N, h_ex_rand, h_in_rand, coupling_matrix_E, pars):
         tau_ex, tau_in, c1, c2, c3, c4 = pars
         # Separate Variables
         y_ex = y[:-1:2]
         y_{in} = y[1::2]
         dy_ex, dy_in = zeros(N), zeros(N)
         dydt = zeros(2*N)
         for osc in arange(N):
             coup_E = sum(coupling_matrix_E[:, osc] * y_ex)
             dy_ex[osc] = (h_ex_rand[osc] - y_ex[osc] + c1*sigmoid(y_ex[osc]) - U
      ⇒c2*sigmoid(y_in[osc]) + coup_E)*tau_ex
             dy_{in}[osc] = (h_{in}_{rand}[osc] - y_{in}[osc] + c3*sigmoid(y_{ex}[osc]) - U
      ⇔c4*sigmoid(y_in[osc])
                                      )*tau in
     # Combine Variables
         dydt[:-1:2] = dy_ex
         dydt[1::2] = dy_in
         return dydt
```

```
[11]: def plot_series(time, data, time_begin, time_end, sr):
    N = data.shape[1]//2
```

```
name_vars = ('Ex_', 'In_')
  no_vars = len(name_vars)
  if N == 1:
      fig, ax = subplots(ncols=len(name_vars), figsize=(8, 6))
      for ind in arange(no_vars):
           ax[ind].plot(time[time_begin*sr:time_end*sr], data[time_begin*sr:
→time_end*sr, ind], linewidth=2, c='b')
           ax[ind].set_xticks(linspace(0, (time_end-time_begin)*sr, 5));
           ax[ind].set_xticklabels([]);
           ax[ind].set_xlabel('Time', fontsize=14);
           ax[ind].set_ylabel(name_vars[ind], fontsize=14)
          y_min, y_max = ax[ind].get_ylim()
           ax[ind].set_yticks(linspace(y_min, y_max, 3));
           ax[ind].set_yticklabels(around(linspace(y_min, y_max, 3),1),_

¬fontsize=14);
  else:
      y_{max1} = amax(data[:, arange(0, 2*N, 2)])
      if y \max 1 > 0:
          y_max1_ax = 1.1*y_max1
       else:
          y_max1_ax = 0.9*y_max1
      y_min1 = amin(data[:, arange(0, 2*N, 2)])
      if y_min1 > 0:
          y_{min1}ax = 0.9*y_{min1}
      else:
          y_{min1}ax = 1.1*y_{min1}
      y_{max2} = amax(data[:, arange(1, 2*N+1, 2)])
```

```
if y_max2 > 0:
                                                  y_max2_ax = 1.1*y_max2
                                else:
                                                  y_max2_ax = 0.9*y_max2
                                y_{min2} = amin(data[:, arange(1, 2*N+1, 2)])
                                if y_min2 > 0:
                                                   y_min2_ax = 0.9*y_min2
                                else:
                                                  y_{min2}ax = 1.1*y_{min2}
                                fig, ax = subplots(ncols=len(name_vars), nrows=N, figsize=(10, 6))
                                for osc in arange(N):
                                                    for ind in arange(2):
                                                                       if ind == 0:
                                                                                          ax[osc, ind].plot(time[time_begin*sr:time_end*sr],__

data[time_begin*sr:time_end*sr, 2*osc+ind], linewidth=1, c='b')

→ data[time_begin*sr, 2*osc
                                                                                          ax[osc, ind].set_xticklabels([]);
                                                                                          ax[osc, ind].set_ylim(y_min1_ax, y_max1_ax)
                                                                                          ax[osc, ind].set_yticks(linspace(y_min1_ax, y_max1_ax, 3));
                                                                                          ax[osc, ind].set_yticklabels(around(linspace(y_min1_ax,_
→y_max1_ax, 3),1), fontsize=14);
                                                                       elif ind == 1:
                                                                                          ax[osc, ind].plot(time[time_begin*sr:time_end*sr],__

data[time_begin*sr:time_end*sr, 2*osc+ind], linewidth=1, c='r')

data[time_begin*sr, 2*osc+ind], linewidt
                                                                                          ax[osc, ind].set_xticklabels([]);
                                                                                          ax[osc, ind].set_ylim(y_min2_ax, y_max2_ax)
                                                                                          ax[osc, ind].set_yticks(linspace(y_min2_ax, y_max2_ax, 3));
                                                                                          ax[osc, ind].set_yticklabels(around(linspace(y_min2_ax,__
y_{\max}2_{ax}, 3),1), fontsize=14);
                                                                      if osc == N-1:
                                                                                          ax[N-1, ind].set_xlabel('Time', fontsize=14);
```

```
# print(time[time_begin*sr:time_end*sr].size)
# print((time_end-time_begin)*sr)
ax[N-1, ind].set_xticks(linspace(time_begin, time_end, 5));
ax[N-1, ind].set_xticklabels(linspace(time_begin, time_end, 5));

label_text = name_vars[ind] + str(osc+1)

ax[osc, ind].set_ylabel(label_text, fontsize=14)

fig.tight_layout()
return fig, ax
```

```
[13]: def plot_bifdiagram(results_min_f, results_max_f,
                          results_min_b, results_max_b,
                          par set):
          N = len(results_min_f)
          fig, ax = subplots(ncols=1, nrows=N, figsize=(5, 4))
          for osc in arange(N):
              # Forward
              for xe, ye in zip(par_set, results_max_f[osc]):
                  if not isinstance(ye, ndarray):
                      ax[osc].scatter(xe, ye, c='k', s=2)
                  else:
                      ax[osc].scatter([xe] * len(ye), ye, s=2, marker='X',_

¬facecolors='r')
              for xe, ye in zip(par_set, results_min_f[osc]):
                  if not isinstance(ye, ndarray):
                      ax[osc].scatter(xe, ye, c='k', s=2)
                      ax[osc].scatter([xe] * len(ye), ye, s=2, marker='X', __

¬facecolors='m')
              ax[osc].set_xticks(linspace(par_min, par_max, 6))
              ax[osc].set_xticklabels([])
              y_min, y_max = ax[osc].get_ylim()
              ax[osc].set_yticks(linspace(y_min, y_max, 3));
```

1.4 Time Series

```
[33]: # Number of oscillators
N = 2

# Excitatory input parameter
h_ex_0 = -3 # -3.3, -2
h_in_0 = -4

eps = 0.0001
SEED = 1234

rng = default_rng(SEED)

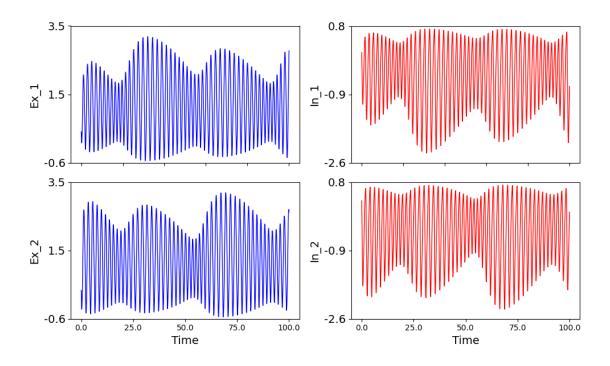
h_ex_rand = h_ex_0 + eps*rng.normal(0,1,size=N)
h_in_rand = h_in_0 + eps*rng.normal(0,1,size=N)

pars = (1, 1, 4, 6, 6, 0)

# Coupling matrices
coupling_matrix_E_ini = ones(shape=(N, N))
```

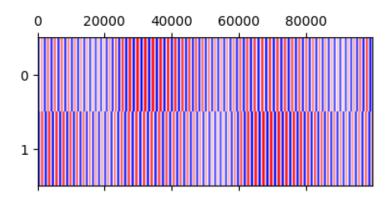
```
fill_diagonal(coupling_matrix_E_ini, 0)
     coupling_strength_E = 0.2
     coupling_matrix_E = coupling_strength_E * coupling_matrix_E_ini
     # Initial conditions
     SEED = 12
     y_ini = rng.uniform(size=2*N)
     \# y_i = y[-1, :]
     # Time array
     time_stop = 100
              = 1000
     time
               = linspace(start=0, stop=time_stop, num=time_stop*sr)
     # Simulation
     y= odeint(func=N_oscillators, y0=y_ini, t=time,
               args=(N, h_ex_rand, h_in_rand, coupling_matrix_E, pars),
               hmax=0.1)
     # Show final values of all variables
     print('End of run:', list(around(y[-1,:],3)))
     print('')
     End of run: [np.float64(2.768), np.float64(-0.729), np.float64(2.611),
     np.float64(0.033)]
[35]: time_begin, time_end = 0, time_stop
     fig, ax = plot_series(time, y, time_begin, time_end, sr)
     title_chars = 'figs/SuperHopf_Timeseries_coup_E_' + str(coupling_strength_E) +__
      # fig.savefig(title_chars, format='png')
     print(title_chars)
```

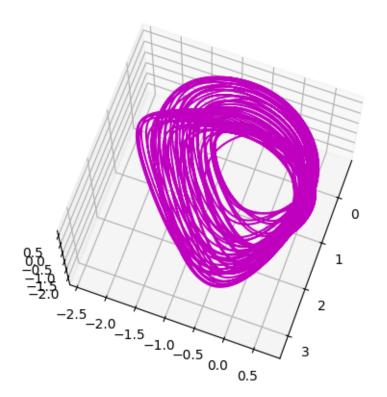
figs/SuperHopf_Timeseries_coup_E_0.2_h_ex-3.png



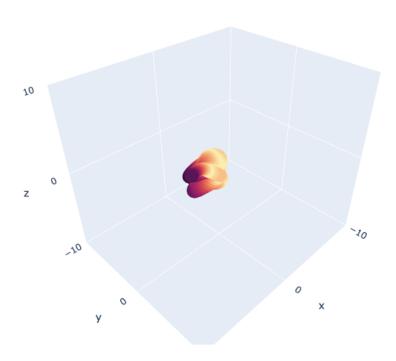
```
[37]: fig, ax = subplots(figsize=(4.5,2))
stop = 100000
ax.matshow(y[:stop, ::2].T, aspect='auto', cmap='bwr');

fig = figure(figsize=(6, 4))
# ax.set_visible(False)
ax = fig.add_subplot(projection='3d')
ax.plot3D(y[:stop, 0], y[:stop, 1], y[:stop, 3], color='m');
ax.view_init(70, 20);
fig.tight_layout()
```





```
z=(1*y[:stop, 3]),
                    mode='markers',
                    marker=dict(
                    # #
                            size=30,
                        color=(col_1),
                        size=10,
                        colorscale='matter', # choose a colorscale
                        opacity=0.5),
                                  )])
fig.update_layout(
   scene = dict(
                     xaxis = dict(nticks=4, range=[-10, 10],),
                     yaxis = dict(nticks=4, range=[-10, 10]),
                     zaxis = dict(nticks=4, range=[-10, 10]),),
   width=500,
   height=500,
   margin=dict(r=10, l=10, b=10, t=10))
fig.show()
# fig.write_html("plotly_3D_graph.html")
```



1.5 Calculate Correlation

```
[26]: data_corr = corrcoef(y[:stop, 0], y[:stop, 2], rowvar='False')

data_corr[0, 1]
```

[26]: np.float64(0.15964984731508322)

1.6 Bifurcation Diagram

```
[39]: # Initial conditions
      # y_ini = uniform(size=2*N)
      y_{ini} = y[-1, :]
      run_correlation = 'yes' # 'yes' or 'no'
      # Bifurcation parameter range
      steps = 30
      par_min, par_max = 0.30, 0.1
      par_set = linspace(par_min, par_max, steps)
      # Stop time
      time\_stop = 500
      time = linspace(start=0, stop=time_stop, num=time_stop*sr)
      results_max_f
                      = dict()
      results_max_inds_f = dict()
      results_min_f
                      = dict()
      results_min_inds_f = dict()
      rows = time.size
      data_corrs = list()
      # Simulation "forward"
      for par in par_set:
```

```
coupling_matrix_E_par = par * coupling_matrix_E_ini
y_f = odeint(func=N_oscillators, y0=y_ini, t=time,
         args=(N, h_ex_rand, h_in_rand, coupling_matrix_E_par, pars),
         hmax=0.1)
for num, series in enumerate(y_f[rows//2:,:-1:2].T):
    if var(series) < 0.00005:</pre>
        if num not in results_max_f:
            results_max_f[num]
                                    = [series[-1]]
            results_max_inds_f[num] = [0]
            results_min_f[num]
                                 = [series[-1]]
            results_min_inds_f[num] = [0]
        else:
            results_max_f[num].append(series[-1])
            results_max_inds_f[num].append(0)
            results_min_f[num].append(series[-1])
            results_min_inds_f[num].append(0)
    else:
        y_f_max_inds = find_peaks(series, distance=100)
                    = series[y_f_max_inds[0]]
        y f maxs
        y_f_min_inds = find_peaks(-series, distance=100)
                     = series[y_f_min_inds[0]]
        y_f_{mins}
        if num not in results_max_f:
            results_max_f[num]
                                 = [y_f_maxs]
            results_max_inds_f[num] = [y_f_max_inds]
            results min f[num]
                                 = [y f mins]
            results_min_inds_f[num] = [y_f_min_inds]
        else:
            results_max_f[num].append(y_f_maxs)
            results max inds f[num].append(y f max inds)
            results_min_f[num].append(y_f_mins)
            results_min_inds_f[num].append(y_f_min_inds)
if run_correlation == 'yes':
```

```
data_corr = corrcoef(y_f[rows//2:, 0], y_f[rows//2:, 2], rowvar='False')
        data_corrs.append(data_corr[0, 1])
   if par != par_set[-1]:
       y_{ini} = y_{f}[-1, :]
results_max_b
                = dict()
results_max_inds_b = dict()
results_min_b = dict()
results_min_inds_b = dict()
# Simulation "backward"
for par in flip(par_set):
   coupling_matrix_E_par = par * coupling_matrix_E_ini
   y_b = odeint(func=N_oscillators, y0=y_ini, t=time,
         args=(N, h_ex_rand, h_in_rand, coupling_matrix_E_par, pars),
        hmax=0.1)
   for num, series in enumerate(y_b[rows//2:,:-1:2].T):
       if var(series) < 0.00005:</pre>
            if num not in results_max_b:
                results_max_b[num]
                                     = [series[-1]]
                results_max_inds_b[num] = [0]
                results_min_b[num]
                                   = [series[-1]]
                results_min_inds_b[num] = [0]
            else:
                results_max_b[num].append(series[-1])
                results_max_inds_b[num].append(0)
                results_min_b[num].append(series[-1])
                results_min_inds_b[num].append(0)
        else:
            y_b_max_inds = find_peaks(series, distance=100)
            y_b_maxs
                     = series[y_b_max_inds[0]]
```

```
y_b_min_inds = find_peaks(-series, distance=100)
                  y_b_mins
                               = series[y_b_min_inds[0]]
                  if num not in results_max_b:
                      results_max_b[num] = [y_b_maxs]
                      results_max_inds_b[num] = [y_b_max_inds]
                                            = [y_b_mins]
                      results min b[num]
                      results_min_inds_b[num] = [y_b_min_inds]
                  else:
                      results_max_b[num].append(y_b_maxs)
                      results_max_inds_b[num].append(y_b_max_inds)
                      results_min_b[num].append(y_b_mins)
                      results_min_inds_b[num].append(y_b_min_inds)
          y_{ini} = y_{b}[-1, :]
      print('')
      print('Complete!', list(around(y_b[-1,:],3)))
      print('')
     Complete! [np.float64(3.217), np.float64(-1.581), np.float64(3.226),
     np.float64(-1.569)]
[40]: # Bifurcation Plot
      fig, ax = plot_bifdiagram(results_min_f, results_max_f,
                                results_min_b, results_max_b, par_set)
      if par_max < par_min:</pre>
          direct = '_back.png'
      else:
```

title_chars = 'figs/SuperHopf_Bifs_coup_Ex' + '_h_ex=' + str(h_ex_0) + direct

ax[N-1].set_xlabel('coup_Ex, h_ex =' + str(h_ex_0), fontsize=12)

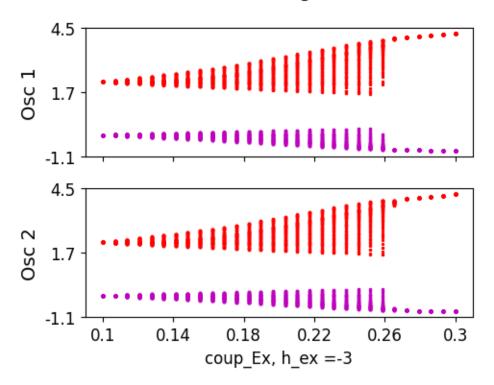
direct = '_forw.png'

title_chars

fiq.savefiq(title_chars, format='pnq')

[40]: 'figs/SuperHopf_Bifs_coup_Ex_h_ex=-3_back.png'

Starts from: Right



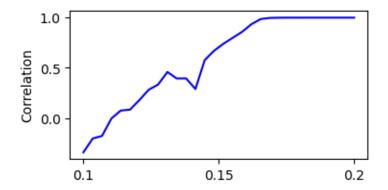
1.7 Correlation as a Function of Coupling

```
[45]: fig, ax = subplots(figsize=(4, 2))

ax.plot(flip(par_set), flip(data_corrs), color='b');
ax.set_xticks(linspace(par_max, par_min, 3))
ax.set_xticklabels(around(linspace(par_max, par_min, 3), 2));
ax.set_ylabel('Correlation')

title_chars = 'figs/SuperHopf_Corrs_coup_Ex_' + '_h_ex' + str(h_ex_0) + direct
# fig.savefig(title_chars, format='png')
title_chars
```

[45]: 'figs/SuperHopf_Corrs_coup_Ex__h_ex-2_back.png'



The correlation between corresponding variables in the two oscillators is not always a simple (e.g. continuously growing) function of the coupling constant.

2 Notes on the Reading

2.1 Coupled oscillators approach in analysis of bivariate data, M Rosenblum et al.

This paper discribes the behaviour of nonlinear coupled oscillators. It derives the phase relationships as they vary with increasing coupling strength. The proposed method to quantify phase relationships is applicable to experimental data. It is argued, that in reverse, experimentally obtained values of phase relationships allow some conclusion about the strength of the coupling between interacting oscillators.

[]: