Some minimal bimolecular massaction systems with limit cycles

Balázs Boros and Josef Hofbauer

Department of Mathematics, University of Vienna, Austria

This Mathematica Notebook is a supplementary material to the paper which has the same title as this document.

It contains some of the calculations appearing in the paper.

0 The first and the second focal values

Below we collect some functions that will be used later on for computing the first and the second focal values. It is based on the Scholarpedia articles

http://www.scholarpedia.org/article/Andronov-Hopf_bifurcation (by Y. A. Kuznetsov) and http://www.scholarpedia.org/article/Bautin_bifurcation (by J. Guckenheimer and Y. A. Kuznetsov).

```
Idx[set_, n_] := Module[{seq}, seq = (Table[Count[set, i], {i, n}] /. List → Sequence);
In[1]:=
       GetDerivatives[f_, equilibrium_] :=
         Module [{derivatives, order, deriv, i, j, k, A, B, CC, DD, EE},
           n = Length[f];
           A = D[f, \{\{x, y, z\}\}] /. equilibrium;
           derivatives = {};
           order = 2;
           For [i = 0, i \le order, i++,
            For [j = 0, j \le order - i, j++, For [k = 0, k \le order - i - j, k++,
               deriv = Simplify[D[f, {x, i}, {y, j}, {z, k}] /. equilibrium];
               derivatives = Join derivatives,
                  Simplify [\{F_{i,j,k} \rightarrow deriv[1], G_{i,j,k} \rightarrow deriv[2], H_{i,j,k} \rightarrow deriv[3]\}]];
             ]]];
           B[x_{y}] :=
            Sum[\{F_{Idx}[\{k,1\},n], G_{Idx}[\{k,1\},n], H_{Idx}[\{k,1\},n]\} \times [\![k]\!] \times y[\![1]\!] /. derivatives, \{k,n\}, \{1,n\}];
           (*CC[x_,y_,z_]:=Sum[\{F_{Idx}[\{k,1,m\},n],G_{Idx}[\{k,1,m\},n],H_{Idx}[\{k,1,m\},n]\}x[k]y[l]]z[m]]/.
                derivatives, {k,n}, {1,n}, {m,n}];*)
           (★ because of the bimolecularity, all derivatives of order 3 and higher vanish ★)
           CC[x_, y_, z_] := \{0, 0, 0\};
```

```
DD[x_, y_, z_, s_] := \{0, 0, 0\};
   EE[x_, y_, z_, s_, t_] := \{0, 0, 0\};
    (* the reason for the double symbols CC,
   DD, EE is that C, D, E are protected in Mathematica *)
   {A, B, CC, DD, EE}
  ];
GetHopf[A ] := Module[{a, charpol, A2A1minusA0},
    charpol = Collect[-CharacteristicPolynomial[A, \lambda], \lambda];
    \{a_0, a_1, a_2, a_3\} = Simplify[CoefficientList[charpol, <math>\lambda]];
   A2A1minusA0 = Simplify [a_1 a_2 - a_0];
    {charpol, a_0, a_1, a_2, a_3, A2A1minusA0}
  ];
GetEigvectors[A_, om_] := Module[{n, mtx, pconj, q, qconj, normalize},
    n = Length[A];
   mtx = A - om i IdentityMatrix[n];
    q = NullSpace[mtx[Range[1, n - 1]]][[1]];
    (* Notice that q is not normalised. The normalisation has relevance
     only when the second focal value is computed for parameter values,
   where the first focal value does not vanish. *)
   mtx = A^{T} - om i IdentityMatrix[n];
    pconj = NullSpace[mtx[Range[1, n - 1]]][[1]];
    normalize = FullSimplify[pconj.q];
    pconj = pconj / normalize;
   qconj = FullSimplify[ComplexExpand[q*]];
    {pconj, q, qconj}
  ];
GetL1[A_, B_, CC_] :=
  Module [n, pconj, q, qconj, v1, v2, v3, c1, numer, denom, a, b, c, d, L1<math>\kappa\omega},
    n = Length[A];
    {pconj, q, qconj} = GetEigvectors [A, \omega];
   v1 = CC[q, q, qconj];
   v2 = Simplify[B[q, Inverse[-A].B[q, qconj]]];
   v3 = Simplify[B[qconj, Inverse[2 I ω IdentityMatrix[n] - A].B[q, q]]];
   c1 = Simplify [pconj. \left(\frac{1}{2}v1 + v2 + \frac{1}{2}v3\right)];
    (* We take the real part in a bit complicated way,
   it seems faster than the standard solution would be: Re \frac{a+b\dot{n}}{c+d\dot{n}} = \frac{ac+bd}{c^2+d^2}. *)
    numer = Numerator[c1];
    denom = Denominator[c1];
    a = Simplify[ComplexExpand[Re[numer]]];
    b = Simplify[ComplexExpand[Im[numer]]];
    c = Simplify[ComplexExpand[Re[denom]]];
    d = Simplify[ComplexExpand[Im[denom]]];
```

```
L1\kappa\omega = Simplify \left[\frac{ac+bd}{c^2+d^2}\right];
    L1κω
   |;
GetL2[A_, B_, CC_, DD_, EE_] :=
   Module {n, Id, omega, invA, inv2, inv3, pconj, q, qconj, h, prec, c, invbig},
     n = Length[A];
    Id = IdentityMatrix[n];
    omega = \sqrt{\frac{\text{Det}[A]}{\text{Tr}[A]}};
     invA = Inverse[A];
     inv2 = Simplify[Inverse[2 omega I Id - A]];
     inv3 = Simplify[Inverse[3 omega I Id - A]];
     {pconj, q, qconj} = GetEigvectors[A, omega];
     q = FullSimplify[q /. {\omega \rightarrow omega}];
     pconj = FullSimplify[pconj /. \{\omega \rightarrow \text{omega}\}];
     h<sub>2,0</sub> = FullSimplify[inv2.B[q, q]];
     h<sub>1,1</sub> = FullSimplify[-invA.B[q, q*]];
     prec = FullSimplify[CC[q, q, q^*] + 2B[q, h_{1,1}] + B[q^*, h_{2,0}]];
     c<sub>1</sub> = FullSimplify[1 / 2 (pconj.prec)];
     invbig =
      FullSimplify[Inverse[Join[Join[omega I Id - A, {q}<sup>T</sup>, 2], {Join[pconj, {0}]}]]];
     h<sub>2,1</sub> = FullSimplify[invbig.Join[FullSimplify[prec - 2 c<sub>1</sub> q], {0}]][1;; n];
     h_{3,0} = FullSimplify[inv3.(CC[q, q, q] + 3B[q, h_{2,0}])];
     h_{3,1} = FullSimplify[inv2.(DD[q, q, q, q*] + 3 CC[q, q, h_{1,1}] +
             3CC[q, q^*, h_{2,0}] + 3B[h_{2,0}, h_{1,1}] + B[q^*, h_{3,0}] + 3B[q, h_{2,1}] - 6c_1h_{2,0})];
     h_{2,2} = FullSimplify[-invA.(DD[q, q, q*, q*] + 4CC[q, q*, h_{1,1}] + CC[q*, q*, h_{2,0}] +
              \mathsf{CC}[\mathsf{q},\,\mathsf{q},\,\mathsf{h}_{2,\theta}{}^*] + 2\,\mathsf{B}[\mathsf{h}_{1,1},\,\mathsf{h}_{1,1}] + 2\,\mathsf{B}[\mathsf{q},\,\mathsf{h}_{2,1}{}^*] + 2\,\mathsf{B}[\mathsf{q}^*,\,\mathsf{h}_{2,1}] + \mathsf{B}[\mathsf{h}_{2,\theta}{}^*,\,\mathsf{h}_{2,\theta}])];
     c<sub>2</sub> = FullSimplify[
        1/12 (pconj. (EE[q, q, q, q*, q*] + DD[q, q, q, h_{2,0}*] + 3 DD[q, q*, q*, h_{2,0}] +
                6 DD[q, q, q^*, h_{1,1}] + CC[q^*, q^*, h_{3,0}] + 3 CC[q, q, h_{2,1}^*] + 6 CC[q, q^*, h_{2,1}] +
                3 CC[q, h_{2,0}^*, h_{2,0}] + 6 CC[q, h_{1,1}, h_{1,1}] + 6 CC[q^*, h_{2,0}, h_{1,1}] + 2 B[q^*, h_{3,1}] +
                3B[q, h_{2,2}] + B[h_{2,0}^*, h_{3,0}] + 3B[h_{2,1}^*, h_{2,0}] + 6B[h_{1,1}, h_{2,1}]))];
    ComplexExpand [Re [c_2]]
   |;
```

3 Feinberg-Berner oscillator

(ii) The system is competitive.

After performing the w = -z coordinate transformation, all the off-diagonal entries are negative everywhere on $R_+ \times R_+ \times R_-$.

ln[8]:= Print[MatrixForm[D[(f /. {z \rightarrow -w}) {1, 1, -1}, {{x, y, w}}]]];

```
 \begin{pmatrix} -y \; \kappa_1 - \kappa_4 + \kappa_5 - 2 \; x \; \kappa_6 & -x \; \kappa_1 & -\kappa_2 - \kappa_3 \\ -y \; \kappa_1 & -x \; \kappa_1 - \kappa_8 & -\kappa_2 - \kappa_7 \\ -y \; \kappa_1 - \kappa_4 & -x \; \kappa_1 - \kappa_8 & -\kappa_2 - \kappa_3 - \kappa_7 \end{pmatrix}
```

(iv) The unique positive equilibrium is (1, 1, 1).

```
equilibrium = \{x \rightarrow 1, y \rightarrow 1, z \rightarrow 1\};

\kappa \text{subst} = \text{Solve}[(f /. \text{equilibrium}) == 0, \{\kappa_3, \kappa_5, \kappa_7\}][1]];

Print[\kappa \text{subst}];

\{\kappa_3 \rightarrow \kappa_4, \kappa_5 \rightarrow \kappa_1 - \kappa_2 + \kappa_6, \kappa_7 \rightarrow \kappa_1 - \kappa_2 + \kappa_8\}
```

(v) Linear stability for $\kappa_2 + 2 \kappa_4 \ge \kappa_1$.

```
g = f /. κsubst;
In[12]:=
        J = D[g, \{\{x, y, z\}\}] /. equilibrium;
         {charpol, a_0, a_1, a_2, a_3, A2A1minusA0} = GetHopf[J];
        Print["Jacobian matrix: ", MatrixForm[J]];
        Print ["coefficients of the characteristic polynomial \lambda^3 + a_2 \lambda^2 + a_1 \lambda + a_0:"];
        Print["
                      a_2 = ", a_2;
        Print[" a_1 = ", a_1];
        Print["
                       a_0 = ", a_0];
        linstable = Reduce[Expand[A2A1minusA0] > 0 &&
              \kappa_1 \leq \kappa_2 + 2 \; \kappa_4 \; \&\& \; \kappa_1 > 0 \; \&\& \; \kappa_2 > 0 \; \&\& \; \kappa_4 > 0 \; \&\& \; \kappa_6 > 0 \; \&\& \; \kappa_8 > 0 \; \&\& \; \kappa_1 == 1] \; ;
         (* setting \kappa_1=1 does not restrict generality,
        but reduces the number of unknowns and thus helps Reduce *)
        Print["all eigenvalues have negative real part: ", linstable];
```

Jacobian matrix:
$$\begin{pmatrix} -\kappa_2-\kappa_4-\kappa_6 & -\kappa_1 & \kappa_2+\kappa_4 \\ -\kappa_1 & -\kappa_1-\kappa_8 & \kappa_1+\kappa_8 \\ \kappa_1+\kappa_4 & \kappa_1+\kappa_8 & -\kappa_1-\kappa_4-\kappa_8 \end{pmatrix}$$

coefficients of the characteristic polynomial $\lambda^3 + a_2 \lambda^2 + a_1 \lambda + a_0$:

$$a_2 = 2 \kappa_1 + \kappa_2 + 2 \kappa_4 + \kappa_6 + 2 \kappa_8$$

$$a_1 = -\kappa_1^2 + \kappa_1 (\kappa_2 + 2 (\kappa_4 + \kappa_6)) + 2 (\kappa_2 + \kappa_6) \kappa_8 + \kappa_4 (\kappa_6 + 3 \kappa_8)$$

$$a_0 = \kappa_4 \left(\kappa_6 \kappa_8 + \kappa_1 \left(\kappa_6 + \kappa_8 \right) \right)$$

all eigenvalues have negative real part:

$$\left(\left[0 < \kappa_4 < \frac{1}{2} \&\& \, \kappa_2 \geq 1 - 2 \, \kappa_4 \&\& \, \kappa_6 > 0 \, \&\& \, \kappa_8 > 0 \right] \, \mid \, \mid \, \left(\kappa_4 \geq \frac{1}{2} \&\& \, \kappa_2 > 0 \, \&\& \, \kappa_6 > 0 \, \&\& \, \kappa_8 > 0 \right) \right] \&\& \, \kappa_1 = 1$$

(vi)(a) The Routh-Hurwitz criterion.

h = Expand $\left[25 \ (a_2 \ a_1 - a_\theta) \ /. \left\{ \kappa_1 \to 1, \ \kappa_2 \to \frac{1}{5}, \ \kappa_4 \to \frac{1}{5} \right\} \right];$ Print[" $h(\kappa_6, \kappa_8) = ", h$];

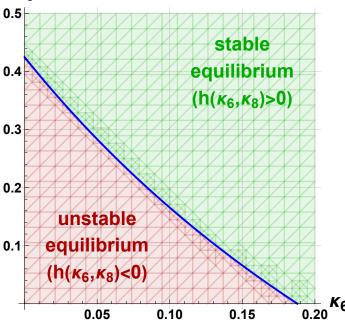
$$h \; (\kappa_6, \kappa_8) \; = \; -26 + 128 \; \kappa_6 + 55 \; \kappa_6^2 + 40 \; \kappa_8 + 260 \; \kappa_6 \; \kappa_8 + 50 \; \kappa_6^2 \; \kappa_8 + 50 \; \kappa_8^2 + 100 \; \kappa_6 \; \kappa_8^2$$

Let us plot the sign of h.

```
In[24]:=
        \kappa6ub = \kappa_6 /. Solve[(h /. {\kappa_8 \rightarrow 0}) = 0 && \kappa_6 > 0] [1];
        \kappa8subst = Normal[Solve[h == 0 && \kappa_6 > 0 && \kappa_8 > 0] [1]]];
        rpl1 = RegionPlot[h < 0, \{\kappa_6, 0, 1/5\}, \{\kappa_8, 0, 1/2\},
            PlotStyle → {Darker[Red], Opacity[0.1]}, BoundaryStyle → None, GridLines → Automatic,
            AxesLabel \rightarrow {Style[\kappa_6, Bold, 21, Black], Style[\kappa_8, Bold, 21, Black]},
            Frame → None, Axes → True,
            PlotLabel \rightarrow Style["The sign of h for \kappa_1=1, \kappa_2=1/5, \kappa_4=1/5", Bold, 20, Black],
            TicksStyle → Directive[Bold, 14], ImageSize → Medium];
        rpl2 = RegionPlot[h > 0, \{\kappa_6, 0, 1/5\}, \{\kappa_8, 0, 1/2\},
            PlotStyle → {Darker[Green], Opacity[0.1]}, BoundaryStyle → None];
        pl = Plot[\kappa_8 /. \kappa8subst, {\kappa_6, 0, \kappa6ub}, PlotStyle \rightarrow {Blue, Thick}];
        txt = Graphics[{Text[Style[
                 "unstable\nequilibrium\n(h(\kappa_6,\kappa_8)<0)", Bold, Darker[Red], 20], {0.05, 0.10}],
               Style["stable\nequilibrium\n(h(\kappa_6,\kappa_8)>0)", Bold, Darker[Green], 20], {0.15, 0.40}]
            }];
        Show[rpl1, rpl2, pl, txt]
```

Out[30]=

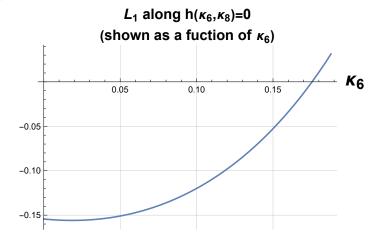
The sign of h for κ_1 =1, κ_2 =1/5, κ_4 =1/5 Kg



(vi) (b) Andronov-Hopf bifurcation (compute the first focal value).

Here we compute the first focal value in the special that is taken in part (vi) of Theorem 10. Then we plot L_1 as a function of κ_6 (along the $h(\kappa_6, \kappa_8) = 0$ curve).

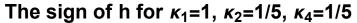
Out[36]=

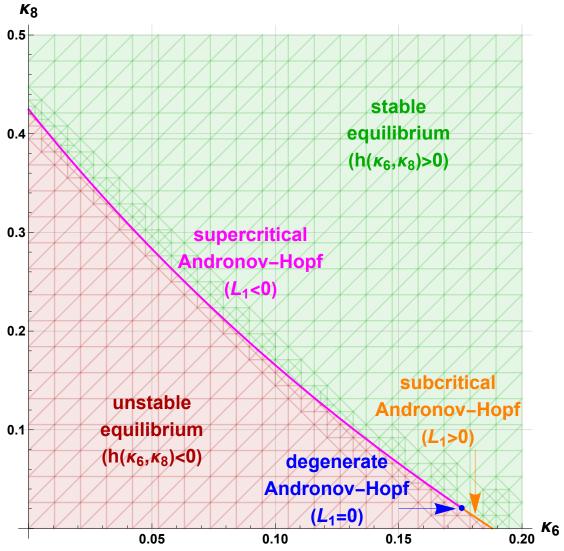


Finally, we plot the bifurcation diagram that is also shown in the paper.

```
In[37]:=
        \kappa6degen = Solve[L1\kappa6 == 0 && 0 < \kappa6 < \kappa6ub, \kappa6] [1];
        rpl1 = RegionPlot [h < 0, \{\kappa_6, 0, 1/5\}, \{\kappa_8, 0, 1/2\},
            PlotStyle → {Darker[Red], Opacity[0.1]}, BoundaryStyle → None, GridLines → Automatic,
            AxesLabel \rightarrow {Style[\kappa_6, Bold, 21, Black], Style[\kappa_8, Bold, 21, Black]},
            Frame → None, Axes → True,
            PlotLabel \rightarrow Style["The sign of h for \kappa_1=1, \kappa_2=1/5, \kappa_4=1/5", Bold, 21, Black],
            TicksStyle → Directive[Bold, 14], ImageSize → Large];
       pl1 = Plot[\kappa_8 /. \kappa8subst, {\kappa_6, 0, \kappa_6 /. \kappa6degen}, PlotStyle \rightarrow {Magenta, Thick}];
       pl2 = Plot[\kappa_8 /. \kappa8subst, {\kappa_6, \kappa_6 /. \kappa6degen, \kappa6ub}, PlotStyle \rightarrow {Orange, Thick}];
       lpl = ListPlot[\{\{\kappa_6 /. \kappa 6 degen, \kappa_8 /. \kappa 8 subst /. \kappa 6 degen\}\},
            PlotStyle → Blue, PlotMarkers → Automatic];
       txt2 = Graphics[{
             Text[Style["supercritical\nAndronov-Hopf\n(L_1<0)", Bold, Magenta, 20], {0.09, 0.27}],
             Text[Style["degenerate\nAndronov-Hopf\n(L_1=0)", Bold, Blue, 20], {0.125, 0.04}],
             Text[Style["subcritical\nAndronov-Hopf\n(L_1>0)", Bold, Orange, 20], \{0.17, 0.12\}]
            }];
        arrow = Graphics[{{Orange, Arrow[{{0.181, 0.08}, {0.181, 0.015}}]}},
             {Blue, Arrow[{{0.15, 0.02}, {0.173, 0.02}}]}}];
        shw = Show[rpl1, rpl2, pl1, pl2, lpl, txt, txt2, arrow]
        (*Export["C:/bboros/Dropbox/dfc1thm/3d/bimolecular_paper/F_RH_L1.jpg",shw];*)
```

Out[44]=





(viii) Compute the second focal value.

{A, B, CC, DD, EE} = GetDerivatives In[45]:= f /. κ subst /. $\left\{\kappa_1 \to 1, \kappa_2 \to \frac{1}{5}, \kappa_4 \to \frac{1}{5}\right\}$ /. κ 8subst /. $N[\kappa$ 6degen, 20], equilibrium]; L2 = GetL2[A, B, CC, DD, EE]; Print["the second focal value: ", L2];

the second focal value: -0.01487679976244

Thus, the second focal value is negative.

Remark

Consider the mass-action system (8.5) on page 109 in the book Foundations of Chemical Reaction Network Theory by Martin Feinberg.

(This is the mass-action system we call Feinberg-Berner oscillator.)

Unfortunately, with the rate constants given in the book, the unique positive equilibrium is linearly stable, as opposed to what is claimed there.

```
\kappasubst = \left\{ \kappa_1 \to 1, \ \kappa_2 \to 1, \ \kappa_3 \to \frac{8}{100}, \ \kappa_4 \to \frac{1}{100}, \ \kappa_5 \to \frac{85}{10}, \ \kappa_6 \to 1, \ \kappa_7 \to 1, \ \kappa_8 \to \frac{2}{10} \right\};
  equilibrium = Simplify [Solve [ (f /. \kappa subst) = 0 \& x > 0 \& y > 0 \& z > 0 [[1]] ];
  Print["the eigenvalues: ", N[Eigenvalues[D[f /. xsubst, {{x, y, z}}] /. equilibrium]]];
  the eigenvalues: {-11.402, -7.70911, -0.0654958}
```

After we have pointed this mistake out (on page 5 in https://arxiv.org/pdf/2202.11034v1.pdf), Martin Feinberg looked into it. He found (and kindly let us know via private communication on February 27, 2022) that the values of κ_3 and κ_4 are accidentally swapped in the book due to a typographical error. Indeed, setting the values of κ_3 and κ_4 correctly, one finds that the equilibrium is unstable, as claimed in Section 8.3 of the book.

```
_{\text{In}[51]:=}  \kappa \text{subst} = \left\{ \kappa_1 \to 1, \ \kappa_2 \to 1, \ \kappa_3 \to \frac{1}{100}, \ \kappa_4 \to \frac{8}{100}, \ \kappa_5 \to \frac{85}{10}, \ \kappa_6 \to 1, \ \kappa_7 \to 1, \ \kappa_8 \to \frac{2}{10} \right\};
           equilibrium = Simplify [Solve [ (f /. \kappa subst) = 0 \& x > 0 \& y > 0 \& z > 0 [[1]] ];
           Print["the eigenvalues: ", N[Eigenvalues[D[f /. \kappa subst, {\{x, y, z\}\}] /. equilibrium]]];
           the eigenvalues: \{-14.3295, 0.0470024 + 0.0530062 i, 0.0470024 - 0.0530062 i\}
```

Theorem 12

```
f = \kappa_1 \times y \{-1, -1, 1, 1\} + \kappa_2 \times w \{1, 1, -1, -1\} + \kappa_3 \times \{1, 0, -1, 0\} + \kappa_4 \times \{-1, 0, 1, 0, 1, 0\} + \kappa_4 \times \{-1, 0, 1, 0, 1, 0, 1, 0, 1, 0, 1, 0, 1, 0, 1, 0, 1, 0, 1, 0, 1, 0, 1, 0\}
In[54]:=
                       \kappa_5 \times \{1, 0, 0, -1\} + \kappa_6 \times^2 \{-1, 0, 0, 1\} + \kappa_7 \times \{0, 1, -1, 0\} + \kappa_8 \times \{0, -1, 1, 0\};
```

(i) Find the curve of positive equilibria.

```
Print[Reduce[f = 0 \&\& \times positive \&\& x > 0 \&\& y > 0 \&\& z > 0 \&\& w > 0, \{x, y, z, w\}]];
In[56]:=
```

```
\kappa_1 > 0 \&\& \ \kappa_2 > 0 \&\& \ \kappa_3 > 0 \&\& \ \kappa_4 > 0 \&\& \ \kappa_5 > 0 \&\& \ \kappa_6 > 0 \&\& \ \kappa_7 > 0 \&\& \ \kappa_8 > 0 \&\& \ x > 
         y = \frac{x^2 \, \kappa_2 \, \kappa_3 \, \kappa_4 \, \kappa_6 + x \, \kappa_2 \, \kappa_4^2 \, \kappa_7 + x \, \kappa_3 \, \kappa_4 \, \kappa_5 \, \kappa_7}{x \, \kappa_1 \, \kappa_3^2 \, \kappa_5 + \kappa_2 \, \kappa_3 \, \kappa_4 \, \kappa_8 + \kappa_3^2 \, \kappa_5 \, \kappa_8} \, \&\& \, z = \frac{x \, \kappa_4}{\kappa_3} \, \&\& \, w = \frac{x \, y \, \kappa_1 - z \, \kappa_7 + y \, \kappa_8}{z \, \kappa_2}
```

Let us now verify that the formula given in the paper is correct.

equilibrium =
$$\left\{x \to t, y \to \frac{\kappa_2 \kappa_3 \kappa_6 t + \kappa_7 (\kappa_2 \kappa_4 + \kappa_3 \kappa_5)}{\kappa_1 \kappa_3 \kappa_5 t + \kappa_8 (\kappa_2 \kappa_4 + \kappa_3 \kappa_5)} \frac{\kappa_4}{\kappa_3} t, \right\}$$

$$z \to \frac{\kappa_4}{\kappa_3} t, w \to \frac{\kappa_1 \kappa_3 \kappa_6 t + (\kappa_1 \kappa_4 \kappa_7 + \kappa_3 \kappa_6 \kappa_8)}{\kappa_1 \kappa_3 \kappa_5 t + (\kappa_2 \kappa_4 + \kappa_3 \kappa_5) \kappa_8} t \right\};$$
Print[Simplify[f /. equilibrium]];

{**0**, **0**, **0**, **0**}

(ii) Existence and uniqueness of positive equilibria.

Suffices to check that $t \mapsto \frac{at^2 + bt}{ct + d}$ is strictly increasing on $(0, \infty)$ for any positive a, b, c, d.

Print["the derivative is ", Simplify $\left[D\left(\frac{at^2+bt}{ct+d},t\right)\right]$, ", which is positive"] In[59]:=

the derivative is $\frac{b d + a t (2 d + c t)}{(d + c t)^2}$, which is positive

(iii) Toricity is equivalent to complex balancing.

Print \[Reduce \left[\frac{\kappa_2 \kappa_6}{\kappa_1 \kappa_5} = \frac{\kappa_7}{\kappa_8} & \kappa positive \] \]; $\mathsf{Print}\Big[\mathsf{Reduce}\Big[\frac{\kappa_6}{\kappa_5} = \frac{\kappa_1 \,\kappa_4 \,\kappa_7 + \kappa_3 \,\kappa_6 \,\kappa_8}{(\kappa_2 \,\kappa_4 + \kappa_3 \,\kappa_5) \,\kappa_8} \,\&\, \kappa\mathsf{positive}\Big]\Big];$

$$\kappa_3 > \textbf{0 \&\& } \kappa_4 > \textbf{0 \&\& } \kappa_2 > \textbf{0 \&\& } \kappa_5 > \textbf{0 \&\& } \kappa_6 > \textbf{0 \&\& } \kappa_7 > \textbf{0 \&\& } \kappa_8 > \textbf{0 \&\& } \kappa_1 = \frac{\kappa_2 \; \kappa_6 \; \kappa_8}{\kappa_5 \; \kappa_7}$$

 $\kappa_2 > 0 \&\& \kappa_3 > 0 \&\& \kappa_4 > 0 \&\& \kappa_5 > 0 \&\& \kappa_6 > 0 \&\& \kappa_7 > 0 \&\& \kappa_8 > 0 \&\& \kappa_1 = \frac{\kappa_2 \; \kappa_6 \; \kappa_8}{\kappa_6 \; \kappa_8 \; \kappa_9 \; \kappa_8 \; \kappa_8 \; \kappa_9 \; \kappa_9$

(v) The Jacobian matrix and its determinant.

 $J = Simplify[D[f[1; 3] /. \{w \rightarrow c - x - y - z\}, \{\{x, y, z\}\}] /. \{x \rightarrow 0, y \rightarrow 0, z \rightarrow 0\}];$ In[62]:= Print["the Jacobian matrix of the reduced system: ", MatrixForm[J]]; Print["its determinant: ", Simplify[Det[J]]];

the Jacobian matrix of the reduced system:
$$\begin{pmatrix} -\kappa_4 + \mathbf{C} \; \kappa_5 & \mathbf{0} & \mathbf{C} \; \kappa_2 + \kappa_3 \\ \mathbf{0} & -\kappa_8 & \mathbf{C} \; \kappa_2 + \kappa_7 \\ \kappa_4 & \kappa_8 & -\mathbf{C} \; \kappa_2 - \kappa_3 - \kappa_7 \end{pmatrix}$$

its determinant: $c (\kappa_2 \kappa_4 + \kappa_3 \kappa_5) \kappa_8$

4 Wilhelm-Heinrich oscillator

Theorem 13

In[68]:=

$$\ln[65]:= f = \kappa_1 \times \{1, 0, 0\} + \kappa_2 \times y \{-1, 0, 0\} + \kappa_3 y \{0, -1, 0\} + \kappa_4 \times \{-1, 0, 1\} + \kappa_5 z \{0, 1, -1\};$$

(i) The unique positive equilibrium.

In[66]:= Print[Reduce[
$$f = 0 \&\& \kappa_1 > 0 \&\& \kappa_2 > 0 \&\& \kappa_3 > 0 \&\& \kappa_4 > 0 \&\& \kappa_5 > 0 \&\& x > 0 \&\& y > 0 \&\& z > 0, \{y, x, z\}]];$$

$$\kappa_1 > 0 \; \&\& \; 0 < \kappa_4 < \kappa_1 \; \&\& \; \kappa_2 > 0 \; \&\& \; \kappa_3 > 0 \; \&\& \; \kappa_5 > 0 \; \&\& \; y = -\frac{-\kappa_1 + \kappa_4}{\kappa_2} \; \&\& \; x = \frac{y \; \kappa_3}{\kappa_4} \; \&\& \; z = \frac{y \; \kappa_3}{\kappa_5}$$

$$\text{In}[67]:=\quad \text{equilibrium} = \Big\{ \mathbf{X} \to \frac{\kappa_1 - \kappa_4}{\kappa_2} \ \frac{\kappa_3}{\kappa_4} \ , \ \mathbf{Y} \to \frac{\kappa_1 - \kappa_4}{\kappa_2} \ , \ \mathbf{Z} \to \frac{\kappa_1 - \kappa_4}{\kappa_2} \ \frac{\kappa_3}{\kappa_5} \Big\};$$

(ii) The system is competitive.

After performing the w = -z coordinate transformation, all the off-diagonal entries are nonpositive everywhere on $R_+ \times R_+ \times R_-$.

Print[MatrixForm[D[(f /.
$$\{z \rightarrow -w\}) \{1, 1, -1\}, \{\{x, y, w\}\}]]];$$

$$\begin{pmatrix} \kappa_1 - y \kappa_2 - \kappa_4 & -x \kappa_2 & 0 \\ 0 & -\kappa_3 & -\kappa_5 \\ -\kappa_4 & 0 & -\kappa_5 \end{pmatrix}$$

(iv) The Routh-Hurwitz criterion and the first focal value.

```
{A, B, CC, DD, EE} = GetDerivatives[f, equilibrium];
In[69]:=
          {charpol, a_0, a_1, a_2, a_3, A2A1minusA0} = GetHopf[A];
          Print["Jacobian matrix: ", MatrixForm[Simplify[A]]];
          Print["characteristic polynomial: ", charpol];
          Print with a_i being the coefficient of \lambda^i, the expression a_2 a_1 - a_0 equals ,
             Collect[A2A1minusA0, t];
          Hopf = FullSimplify [Normal [Solve [A2A1minusA0 == 0 \&\& \kappa_3 > 0] [1]]];
          Print["Routh-Hurwitz: ", Hopf];
         Jacobian matrix:  \begin{pmatrix} \mathbf{0} & \kappa_3 & \left(\mathbf{1} - \frac{\kappa_1}{\kappa_4}\right) & \mathbf{0} \\ \mathbf{0} & -\kappa_3 & \kappa_5 \\ \kappa_4 & \mathbf{0} & -\kappa_5 \end{pmatrix}
```

characteristic polynomial: $\lambda^3 + \lambda \kappa_3 \kappa_5 + \kappa_1 \kappa_3 \kappa_5 - \kappa_3 \kappa_4 \kappa_5 + \lambda^2 (\kappa_3 + \kappa_5)$

with a_i being the coefficient of λ^i , the expression $a_2 a_1 - a_0$ equals $\kappa_3 \kappa_5 (-\kappa_1 + \kappa_3 + \kappa_4 + \kappa_5)$

Routh-Hurwitz: $\{\kappa_1 \rightarrow \kappa_3 + \kappa_4 + \kappa_5\}$

Next, we verify that the first focal value is indeed negative.

```
L1pqrs\omega = GetL1[A, B, CC];
In[76]:=
          omega = Simplify \left[ \sqrt{\frac{\text{Det}[A]}{\text{Tr}[A]}} \right];
          L1 = Factor[L1pqrs\omega /. {\omega \rightarrow omega} /. Hopf];
          Print["the first focal value: ", L1];
```

```
the first focal value: -\frac{\kappa_2^2 \,\kappa_5^3}{\left(\kappa_3^2 + 3\,\kappa_3\,\kappa_5 + \kappa_5^2\right)\,\left(\kappa_3^2 + 6\,\kappa_3\,\kappa_5 + \kappa_5^2\right)}
```

Theorem 14

```
f = x w \{1, 0, 0, -1\} + p x y \{-1, 0, 0, 1\} +
In[80]:=
            qy \{0, -1, 0, 1\} + rx \{-1, 0, 1, 0\} + sz \{0, 1, -1, 0\};
```

(i) Line of equilibria.

```
Print[Simplify[Reduce[
In[81]:=
                   f = 0 \& p > 0 \& q > 0 \& r > 0 \& s > 0 \& x > 0 \& y > 0 \& z > 0 \& w > 0, \{x, y, z, w\}]]];
           s > 0 \; \&\& \; r > 0 \; \&\& \; q > 0 \; \&\& \; p > 0 \; \&\& \; x > 0 \; \&\& \; y = -\frac{r \; x}{a} \; \&\& \; \frac{q \; y}{s} \; == \; z \; \&\& \; r \; + \; p \; y == \; w
           equilibrium = \left\{x \to t, y \to t - r, z \to t - r, w \to \left(t - r + 1\right) r\right\};
In[82]:=
           Print[Simplify[f /. equilibrium]];
            {0, 0, 0, 0}
```

(ii) The Routh-Hurwitz criterion.

```
c = (x + y + z + w /. equilibrium);
In[84]:=
       f2 = f[1; 3] /. \{w \rightarrow c - x - y - z\};
       Clear[c];
       {A, B, CC, DD, EE} = GetDerivatives[f2, equilibrium];
       {charpol, a_0, a_1, a_2, a_3, A2A1minusA0} = GetHopf[A];
       Print["Jacobian matrix: ", MatrixForm[Simplify[A]]];
       Print["characteristic polynomial: ", charpol];
       Print with a_i being the coefficient of \lambda^i, the expression a_2 a_1 - a_0 equals ",
          Collect[A2A1minusA0, t];
       Hopf = FullSimplify[Normal[Solve[A2A1minusA0 == 0][[1]]]];
       Print["Routh-Hurwitz: ", Hopf];
```

```
Jacobian matrix: 0 -q
```

```
characteristic polynomial: qrt + qst + rst + prst + (qs + qt + rt + st) \lambda + (q + s + t) \lambda^2 + \lambda^3
```

with a_i being the coefficient of λ^i , the expression $a_2\,a_1$ – a_0 equals $q^2 s + q s^2 + (q^2 + 2 q s - p r s + s^2) t + (q + r + s) t^2$

$$\label{eq:Routh-Hurwitz: Posterior} \text{Routh-Hurwitz: } \left\{ p \rightarrow \frac{\text{qs} \left(\text{q+s} \right) + \left(\text{q+s} \right)^2 \text{t} + \left(\text{q+r+s} \right) \text{t}^2}{\text{rst}} \right\}$$

(iii) The first focal value.

```
L1pqrs\omega = GetL1[A, B, CC];
In[94]:=
          omega = Simplify \left[ \sqrt{\frac{\text{Det}[A]}{\text{Tr}[A]}} \right];
          L1 = Simplify [L1pqrs\omega /. {\omega \rightarrow omega} /. Hopf];
          Print["the first focal value: ", L1];
```

```
the first focal value:
         -\left(\left((q+t)\ (s+t)\ \left(s^2+rt+st+q\ (s+t)\right)\ \left((r+s)\ (s-t)\ t+q^2\ (2\,s+t)\right.\right.\right.\\ +\left.q\left(2\,s^2+2\,s\,t+(r-t)\ t\right)\right)\right)/(r+s)
                                                \left(2\,{{r}^{2}}\,{{t}^{2}}\,\left({{q}^{4}}+{{s}^{4}}+9\,{{s}^{3}}\,t+9\,{{s}}\,{{t}^{2}}\,\left(2\,{{r}}+t\right)\right.\right.\\ \left.+9\,{{q}^{3}}\,\left(s+t\right)\right.\\ \left.+5\,{{s}^{2}}\,t\,\left(r+4\,t\right)\right.\\ \left.+{{t}^{2}}\,\left(4\,{{r}^{2}}+5\,r\,t+{{t}^{2}}\right)\right.\\ \left.+3\,{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,t+{{r}^{2}}+3\,r\,
                                                                                        9q(s+t)(s^2+4st+t(2r+t))+5q^2(4s^2+9st+t(r+4t))))
```

We omit the factors with purely positive terms.

```
L1qrst = -((r+s)(s-t)t+q^2(2s+t)+q(2s^2+2st+(r-t)t));
In[98]:=
      Print[Simplify[CoefficientList[L1qrst, t]]];
```

```
\{-2qs(q+s), -((q+s)(q+r+s)), q+r+s\}
```

We now find values of p, q, r, s for which there are two Hopf points, and the sign of the first focal value at those points have opposite sign.

In[100]:=

```
pqrssubst = \{p \rightarrow 8, q \rightarrow 1, r \rightarrow 2, s \rightarrow 1\};
roots = Solve [ (A2A1minusA0 /. \{p \rightarrow 8, q \rightarrow 1, r \rightarrow 2, s \rightarrow 1\}) == 0];
Print["the two roots: ", roots];
Print [L_1] at the 1st root: ", Simplify [L1qrst /. pqrssubst /. roots [1]];
Print [L_1] at the 2nd root: ", Simplify [L1qrst /. pqrssubst /. roots [2]];
```

```
the two roots: \left\{ \left\{ t \to \frac{1}{2} \left( 3 - \sqrt{7} \right) \right\}, \left\{ t \to \frac{1}{2} \left( 3 + \sqrt{7} \right) \right\} \right\}
```

```
L_1 at the 1st root: -2 \sqrt{7}
```

```
L_1 at the 2nd root: 2 \sqrt{7}
```

Next, we show an instance, where the first focal value vanishes. We analyse this situation further in (vi) below.

```
 \begin{aligned} & \mathsf{pqrstsubst} = \left\{ \mathsf{p} \to \mathsf{3} \left( \mathsf{1} + \sqrt{2} \right), \, \mathsf{q} \to \mathsf{1}, \, \mathsf{r} \to \mathsf{2}, \, \mathsf{s} \to \mathsf{1}, \, \mathsf{t} \to \mathsf{1} + \sqrt{2} \right\}; \\ & \mathsf{Print} \big[ "a_1 \ a_2 - a_\theta \ = \ ", \, \mathsf{Simplify}[\mathsf{A2A1minusA0} \ /. \ \mathsf{pqrstsubst}] \big]; \\ & \mathsf{Print} \big[ "L_1 \ = \ ", \, \mathsf{Simplify}[\mathsf{L1qrst} \ /. \ \mathsf{pqrstsubst}] \big]; \\ & a_1 \ a_2 - a_\theta \ = \ 0 \end{aligned}   L_1 \ = \ 0
```

(v) The first focal value is negative at the lower Hopf point.

Here we check using computer algebra that the first focal value at the lower Hopf point never nonnegative, i.e., it is always negative. For a formal proof, see the paper.

In[108]:=

```
coeffs = Simplify[CoefficientList[A2A1minusA0, t]]; \\ Print\Big[Reduce\Big[ \\ A2A1minusA0 == 0 && L1qrst \ge 0 && p > 0 && q > 0 && r > 0 && s > 0 && t > 0 && t < -\frac{coeffs[2]}{2 coeffs[3]} \Big] \Big]; \\ \\ A2A1minusA0 == 0 && L1qrst \ge 0 && p > 0 && q > 0 && r > 0 && t > 0 && t > 0 && t < -\frac{coeffs[2]}{2 coeffs[3]} \Big] \Big]; \\ \\ A2A1minusA0 == 0 && L1qrst \ge 0 && p > 0 && q > 0 && t >
```

False

(vi) The second focal value.

The computation below might take a little longer, approximately 1-2 minutes. This is because a number of times FullSimplify is employed for involved nonreal expressions with square roots.

In[110]:=

```
pqrstsubst = \left\{p \rightarrow 3 \left(1 + \sqrt{2}\right), q \rightarrow 1, r \rightarrow 2, s \rightarrow 1, t \rightarrow 1 + \sqrt{2}\right\}; 

\{A, B, CC, DD, EE\} = GetDerivatives[f2 /. pqrstsubst, equilibrium /. pqrstsubst]; 

A = Simplify[A]; 

omega = Simplify\left[\sqrt{\frac{Det[A]}{Tr[A]}}\right]; 

L2 = GetL2[A, B, CC, DD, EE]; 

Print["the second focal value: ", L2, " \approx ", N[L2]];
```

```
the second focal value: -\frac{55}{4116} + \frac{5}{343\sqrt{2}} \approx -0.00305481
```

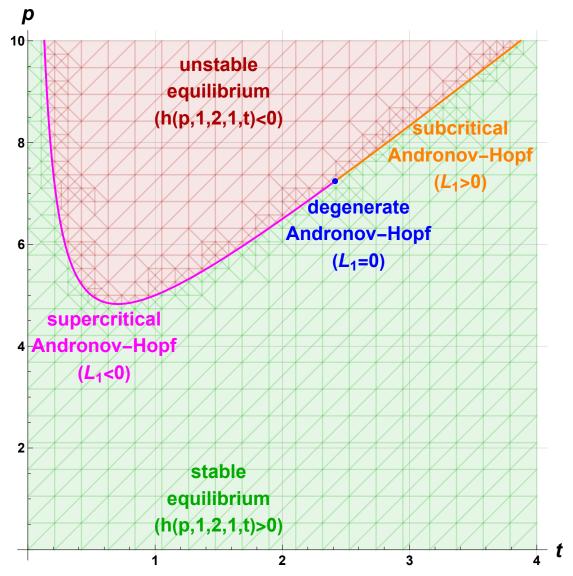
Finally, we plot the bifurcation diagram that is also shown in the paper.

In[116]:=

```
qrssubst = \{q \rightarrow 1, r \rightarrow 2, s \rightarrow 1\};
rpl1 = RegionPlot[(A2A1minusA0 /. qrssubst) < 0, {t, 0, 4}, {p, 0, 10},
    PlotStyle → {Darker[Red], Opacity[0.1]}, BoundaryStyle → None, GridLines → Automatic,
    AxesLabel → {Style[t, Bold, 21, Black], Style[p, Bold, 21, Black]}, Frame → None, Axes →
     True, PlotLabel → Style["Bifurcation diagram for q=1, r=2, s=1", Bold, 21, Black],
    TicksStyle → Directive[Bold, 14], ImageSize → Large];
rpl2 = RegionPlot[(A2A1minusA0 /. qrssubst) > 0, {t, 0, 4}, {p, 0, 10},
    PlotStyle → {Darker[Green], Opacity[0.1]}, BoundaryStyle → None];
pl1 = Plot \left[ p \right] Hopf \left[ \right], qrssubst, \left\{ t, 0, 1 + \sqrt{2} \right\},
    PlotStyle → {Magenta, Thick}, PlotRange → {{0, 10}}];
pl2 = Plot [p /. Hopf /. qrssubst, \{t, 1 + \sqrt{2}, 4\},
    PlotStyle → {Orange, Thick}, PlotRange → {{0, 10}}];
lpl = ListPlot \left\{\left\{1 + \sqrt{2}, 3\left(1 + \sqrt{2}\right)\right\}\right\}, PlotStyle \rightarrow Blue, PlotMarkers \rightarrow Automatic \left\{1 + \sqrt{2}\right\};
txt = Graphics[{
     Text[Style["unstable\nequilibrium\n(h(p,1,2,1,t)<0)",
        Bold, Darker[Red], 20], {1.5, 9}],
     Text[Style["stable\nequilibrium\n(h(p,1,2,1,t)>0)",
        Bold, Darker[Green], 20], {1.5, 1}],
     Text[Style["supercritical\nAndronov-Hopf\n(L_1<0)", Bold, Magenta, 20], {0.6, 4}],
     Text[Style["degenerate\nAndronov-Hopf\n(L<sub>1</sub>=0)", Bold, Blue, 20], {2.6, 6.2}],
     Text[Style["subcritical\nAndronov-Hopf\n(L<sub>1</sub>>0)", Bold, Orange, 20], {3.4, 7.75}]
shw = Show[rpl1, rpl2, pl1, pl2, lpl, txt]
(*Export["C:/bboros/Dropbox/dfc1thm/3d/bimolecular paper/WH RH L1.jpg",shw];*)
```

Out[123]=

Bifurcation diagram for q=1, r=2, s=1



(vii) The eigenvalues at the corner equilibrium (0, 0, 0, c).

In[124]:=

```
Clear[c];
\label{eq:continuous} J = Simplify[D[f[1;;3]] /. \{w \to c - x - y - z\}, \{\{x, y, z\}\}]];
   "the eigenvalues of the reduced system at the corner equilibrium E_{\rm W}= (0, 0, 0, c): ",
   Eigenvalues[J /. \{x \rightarrow 0, y \rightarrow 0, z \rightarrow 0\}];
```

the eigenvalues of the reduced system at the corner equilibrium $E_W = (0, 0, 0, c)$: $\{-q, c-r, -s\}$

5 Wilhelm oscillator

Theorem 15

In[127]:=

$$f = \kappa_1 y \{0, 1, 0\} + \kappa_2 x^2 \{-2, 0, 1\} + \kappa_3 y z \{1, -1, 0\} + \kappa_4 z^2 \{0, 0, -2\};$$

(i) The system is competitive.

After performing the w = -x coordinate transformation, all the off-diagonal entries are nonpositive everywhere on $R_- \times R_+ \times R_+$.

In[128]:=

```
Print[MatrixForm[D[(f /. \{x \rightarrow -w\}) \{-1, 1, 1\}, \{\{w, y, z\}\}]]];
```

$$\begin{pmatrix} 4 \ \mathsf{w} \ \kappa_2 & -\mathsf{z} \ \kappa_3 & -\mathsf{y} \ \kappa_3 \\ 0 & \kappa_1 - \mathsf{z} \ \kappa_3 & -\mathsf{y} \ \kappa_3 \\ 2 \ \mathsf{w} \ \kappa_2 & 0 & -4 \ \mathsf{z} \ \kappa_4 \end{pmatrix}$$

(ii) The unique positive equilibrium.

In[129]:=

```
equilibrium =
   Simplify[Normal[Solve[f == 0 \& \kappa_1 > 0 \& \kappa_2 > 0 \& \kappa_3 > 0 \& \kappa_4 > 0 \& \kappa > 0 \& \kappa > 0 \& \kappa_2 > 0,
         \{x, y, z\}] [1]]], \kappa_1 > 0 & \kappa_3 > 0];
Print["equilibrium: ", equilibrium];
```

```
equilibrium: \left\{ x \to \frac{\sqrt{2} \ \kappa_1 \ \sqrt{\frac{\kappa_4}{\kappa_2}}}{\kappa_3} \text{, } y \to \frac{4 \ \kappa_1 \ \kappa_4}{\kappa_3^2} \text{, } z \to \frac{\kappa_1}{\kappa_3} \right\}
```

(iii) The first focal value.

In[131]:=

```
reparam = \left\{ \kappa_1 \rightarrow \kappa_2 - \frac{p}{r}, \kappa_3 \rightarrow \kappa_2 p, \kappa_4 \rightarrow \kappa_2 - \frac{q^2}{2} \right\};
f2 = Expand [Simplify \left[\frac{\kappa_3}{\kappa_4 \kappa_2} f / . reparam\right]];
Print["reparametrised ODE: ", MatrixForm[\{\dot{x},\dot{y},\dot{z}\}], "=", MatrixForm[f2]];
equilibrium2 = Simplify[equilibrium /. reparam, q > 0];
Print["equilibrium: ", equilibrium2];
{A, B, CC, DD, EE} = GetDerivatives[f2, equilibrium2];
{charpol, a_0, a_1, a_2, a_3, A2A1minusA0} = GetHopf[A];
Print["Jacobian matrix: ", MatrixForm[A]];
Print["characteristic polynomial: ", charpol];
linstable = Reduce[Expand[A2A1minusA0] > 0 \& p > 0 \& q > 0 \& r > 0];
Print["all eigenvalues have negative real part: ", linstable];
Hopf = Simplify[Normal[Solve[A2A1minusA0 == 0&& q > 0] [[1]]]];
L1pqr\omega = GetL1[A, B, CC];
omega = Simplify \left[ \sqrt{\frac{\text{Det}[A]}{\text{Tr}[A]}} \right];
L1 = Factor[Simplify[L1pqr\omega /. {\omega \rightarrow omega} /. Hopf]];
Print["the first focal value: ", L1];
```

reparametrised ODE:
$$\begin{pmatrix} \dot{x} \\ \dot{y} \\ \dot{z} \end{pmatrix} = \begin{pmatrix} -2 r x^2 + p r y z \\ p y - p r y z \\ r x^2 - q^2 r z^2 \end{pmatrix}$$

equilibrium:
$$\left\{ x \to \frac{q}{r}, y \to \frac{2q^2}{pr}, z \to \frac{1}{r} \right\}$$

Jacobian matrix:
$$\begin{pmatrix} -4 \ q & p & 2 \ q^2 \\ 0 & 0 & -2 \ q^2 \\ 2 \ q & 0 & -2 \ q^2 \end{pmatrix}$$

characteristic polynomial: $4 p q^3 + 4 q^3 \lambda + (4 q + 2 q^2) \lambda^2 + \lambda^3$

all eigenvalues have negative real part: q > 0 & 0 0

the first focal value:
$$-\frac{q\,\left(4+12\,q+17\,q^2+11\,q^3+3\,q^4\right)\,r^2}{\left(1+q\right)\,\left(4+q\right)\,\left(4+8\,q+q^2\right)}$$

Theorem 16

In[147]:=

```
f = \kappa_1 \vee (0, 1, 0, -1) + \kappa_2 \times^2 \{-2, 0, 1, 1\} + \kappa_3 \vee \{1, -1, 0, 0\} + \kappa_4 \times^2 \{0, 0, -2, 2\};
```

(ii) The line of positive equilibria.

In[148]:=

```
Print[Simplify[Normal[Solve[f == 0 \&\& \kappa_1 > 0 \&\& \kappa_2 > 0 \&\& \kappa_3 > 0 \&\& \kappa_4 > 0 \&\& \kappa_5 
                                                                                                                                                                                                                                 \kappa_3 > 0 \&\& \kappa_4 > 0 \&\& x > 0 \&\& y > 0 \&\& z > 0 \&\& w > 0, \{x, y, w\}][[1]], z > 0]];
```

$$\left\{x\to\sqrt{2}\ z\ \sqrt{\frac{\kappa_4}{\kappa_2}}\text{ , } y\to\frac{4\ z\ \kappa_4}{\kappa_3}\text{ , } w\to\frac{z\ \kappa_3}{\kappa_1}\right\}$$

In[149]:=

equilibrium =
$$\left\{ x \to \sqrt{\frac{2 \kappa_4}{\kappa_2}} \ t, y \to \frac{4 \kappa_4}{\kappa_3} \ t, z \to t, w \to \frac{\kappa_3}{\kappa_1} \ t \right\};$$

(iii) The Routh-Hurwitz criterion.

We start by reparametrising the ODE.

In[150]:=

```
f2 = Expand [Simplify \left[\frac{\kappa_3}{\kappa_1 \kappa_2} f / . reparam\right]];
Print["reparametrised ODE: ", MatrixForm[\{\dot{x},\dot{y},\dot{z},\dot{w}\}], "=", MatrixForm[f2]];
equilibrium2 = Simplify[equilibrium /. reparam, q > 0];
Print["equilibrium: ", equilibrium2];
equilibrium2 = equilibrium2 /. \{t \rightarrow 1\};
c = (x + y + z + w /. equilibrium2);
f3 = f2[1; 3] /. \{w \rightarrow c - x - y - z\};
Clear[c];
{A, B, CC, DD, EE} = GetDerivatives[f3, equilibrium2];
{charpol, a_0, a_1, a_2, a_3, A2A1minusA0} = GetHopf[A];
Print["Jacobian matrix: ", MatrixForm[A]];
Print["characteristic polynomial: ", charpol];
linstable = Reduce[Expand[A2A1minusA0] > 0 \& p > 0 \& q > 0 \& r > 0];
Print["all eigenvalues have negative real part: ", linstable];
Hopf = FullSimplify[Normal[Solve[A2A1minusA0 == 0 && q > 0] [[1]]]];
Print["Routh-Hurwitz: ", Hopf];
```

reparametrised ODE:
$$\begin{pmatrix} \dot{x} \\ \dot{y} \\ \dot{z} \\ \dot{w} \end{pmatrix} = \begin{pmatrix} -2 r x^2 + p r y z \\ p w y - p r y z \\ r x^2 - q^2 r z^2 \\ r x^2 - p w y + q^2 r z^2 \end{pmatrix}$$

equilibrium:
$$\left\{ x \to q \, t, \; y \to \frac{2 \; q^2 \, t}{p} \, , \; z \to t, \; w \to r \, t \right\}$$

Jacobian matrix:
$$\begin{pmatrix} -4\,q\,r & p\,r & 2\,q^2\,r \\ -2\,q^2 & -2\,q^2 & -2\,q^2-2\,q^2\,r \\ 2\,q\,r & 0 & -2\,q^2\,r \end{pmatrix}$$

$$\begin{array}{l} \text{characteristic polynomial:} \\ 4\,p\,q^3\,r^2\,+\,4\,p\,q^4\,r^2\,+\,8\,q^5\,r^2\,+\,4\,p\,q^3\,r^3\,+\,\left(2\,p\,q^2\,r\,+\,8\,q^3\,r\,+\,4\,q^4\,r\,+\,4\,q^3\,r^2\right)\,\,\lambda\,+\,\left(2\,q^2\,+\,4\,q\,r\,+\,2\,q^2\,r\right)\,\,\lambda^2\,+\,\lambda^3 \end{array}$$

all eigenvalues have negative real part:
$$\left(\theta < r \le 1 \& q > 0 \& p > 0 \right) \ | \ \left(r > 1 \& k \right) = 0$$

$$\left(\left(\theta < q < -r + r^2 \& k \theta < p < \frac{-4 q^2 - 2 q^3 - 8 q r - 8 q^2 r - 2 q^3 r - 4 q r^2 - 2 q^2 r^2}{q + r - r^2} \right) \ | \ \left(q \ge -r + r^2 \& k p > 0 \right) \right) \right)$$

$$\label{eq:Routh-Hurwitz: Power of Pow$$

(iv) The first focal value.

This might take 1-2 minutes.

In[166]:=

```
L1pqr\omega = GetL1[A, B, CC];
omega = Simplify \left[ \sqrt{\frac{\text{Det}[A]}{\text{Tr}[A]}} \right];
L1 = Simplify [L1pqr\omega /. {\omega \rightarrow omega} /. Hopf];
Print["the first focal value: ", L1];
Print["L_1 negative: ", Reduce[L1 < 0 && r > 1 && 0 < q < r (r - 1)]];
Print["L_1 vanishes: ", Reduce[L1 == 0 && r > 1 && 0 < q < r (r - 1)]];
Print["L_1 positive: ", Reduce[L1 > 0 && r > 1 && 0 < q < r (r - 1)]];
```

```
the first focal value:
                   \left( \, \left( \, q \, r \, \left( \, 2 + q^2 \, + \, 3 \, r \, + \, r^2 \, + \, 2 \, q \, \left( \, 1 \, + \, r \, \right) \, \right) \, \left( \, 8 \, r^5 \, \left( \, 2 \, - \, 3 \, r \, + \, r^3 \, \right) \, + \, 8 \, q \, r^5 \, \left( \, -4 \, - \, 13 \, r \, + \, 14 \, r^2 \, + \, 3 \, r^3 \, \right) \, + \, 3 \, r^3 
                                                                                                                                          2\ q^{7}\ r\ \left(2-5\ r+r^{2}+r^{3}+r^{4}\right)\ +2\ q^{6}\ r\ \left(10-15\ r-26\ r^{2}+18\ r^{3}+13\ r^{4}+4\ r^{5}\right)\ +
                                                                                                                                          2q^{2}r^{3}(14+19r-62r^{2}+176r^{3}+160r^{4}+17r^{5})+2q^{3}r^{2}(6+41r-98r^{2}+136r^{3}+371r^{4}+17r^{5})
                                                                                                                                                                                                   137\,r^5 + 11\,r^6\big) + q^4\,r\,\left(-2 + 51\,r - 154\,r^2 - 213\,r^3 + 493\,r^4 + 414\,r^5 + 101\,r^6 + 6\,r^7\right) + 100\,r^6 + 100
                                                                                                                                       q^5 \, \left(-2 + 25 \, r + 5 \, r^2 - 210 \, r^3 + 15 \, r^4 + 209 \, r^5 + 86 \, r^6 + 16 \, r^7 \right) \, \right) \, / \,
                                                                 \left(2\,\left(q+r-r^2\right)\;\left(16\,\left(-1+r\right){}^2\,r^6+q^6\,\left(1+4\,r+r^2-6\,r^3\right)\right.\\ \left.+4\,q\,r^5\,\left(6-21\,r+2\,r^2+13\,r^3\right)\right.\\ \left.+4\,q\,r^2+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+13\,r^3+
                                                                                                                                       4\,q^2\,r^4\,\left(10-28\,r-15\,r^2+31\,r^3+12\,r^4\right)\,+q^5\,r\,\left(10+20\,r-27\,r^2-35\,r^3+5\,r^4+3\,r^5\right)\,+q^5\,r^4+3\,r^5
                                                                                                                                       q^{3} \, r^{3} \, \left(38 - 85 \, r - 174 \, r^{2} + 60 \, r^{3} + 84 \, r^{4} + 13 \, r^{5}\right) \, + \, q^{4} \, r^{2} \, \left(31 - 3 \, r - 130 \, r^{2} - 45 \, r^{3} + 42 \, r^{4} + 12 \, r^{5} + r^{6}\right) \, \right) \, \right) \, r^{2} \, r^{2} \, \left(31 - 3 \, r - 130 \, r^{2} - 45 \, r^{3} + 42 \, r^{4} + 12 \, r^{5} + r^{6}\right) \, r^{2} \, r^{
```

 L_1 negative: $r > 1 \&\& 0 < q < -r + r^2$

 L_1 vanishes: False

 L_{1} positive: False

(vi) The eigenvalues at the corner equilibria $E_Y = (0, c, 0, 0)$ and $E_W = (0, 0, 0, c)$.

In[173]:=

```
J = Simplify[D[f[1; 3] /. \{w \rightarrow c - x - y - z\}, \{\{x, y, z\}\}]];
Print["the eigenvalues of the reduced system at the corner equilibrium ..."];
Print[" ... E_W = (0, 0, 0, c): ", Eigenvalues[J /. {x \to 0, y \to 0, z \to 0}]];
Print[" ... E_Y = (0, c, 0, 0): ", Eigenvalues[J /. \{x \rightarrow 0, y \rightarrow c, z \rightarrow 0\}]];
```

the eigenvalues of the reduced system at the corner equilibrium ...

```
... E_{W} = (0, 0, 0, c) : \{c \times_{1}, 0, 0\}
```

```
... E_{Y} = (0, c, 0, 0) : \{0, 0, -c \kappa_{1}\}
```