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### Various subprocesses are

- Rabbits consume grass to become more healthy and breed:  $A + X \rightarrow 2X$ ,
- Foxes eat rabbits to be healthy and increase their population:  $X + Y \rightarrow 2Y$
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assume : amount of grass (A) is non-varying, constant. These three "equations" consitute the model.

 $\begin{array}{l} A + X \xrightarrow{k_a} 2X; \\ \frac{d[X]}{dt} = k_a[A][X] - k_b[X][Y] \end{array}$ 

$$A+X \xrightarrow{k_a} 2X;$$

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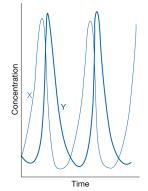
$$\frac{d[Y]}{dt} = k_b[X][Y] - k_c[Y]$$

$$Y \xrightarrow{k_c} P$$

use 
$$[X] = \frac{k_c}{k_b} x$$
;  $[Y] = \frac{k_c}{k_b} y$   
 $[A] = \frac{k_c}{k_a} y$ ;  $t = \frac{1}{k_c} \tau$ 

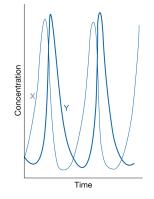
$$\begin{aligned} &\mathsf{A} + \mathsf{X} \stackrel{k_a}{\longrightarrow} 2\mathsf{X}; \\ &\frac{d[X]}{dt} = k_a[A][X] - k_b[X][Y] \\ &\mathsf{X} + \mathsf{Y} \stackrel{k_b}{\longrightarrow} 2\mathsf{Y}; \\ &\frac{d[Y]}{dt} = k_b[X][Y] - k_c[Y] \\ &\mathsf{Y} \stackrel{k_c}{\longrightarrow} \mathsf{P} \end{aligned}$$

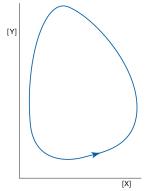
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$$[X] = \frac{k_c}{k_b}x$$
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$$\begin{aligned} & A + X \xrightarrow{k_a} 2X; \\ & \frac{d[X]}{dt} = k_a[A][X] - k_b[X][Y] \\ & X + Y \xrightarrow{k_b} 2Y; \\ & \frac{d[Y]}{dt} = k_b[X][Y] - k_c[Y] \\ & Y \xrightarrow{k_c} P \end{aligned}$$

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$$[X] = \frac{k_c}{k_b}x$$
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real  $\lambda > 0 \implies X(t)$  monotonic increasing function of t

For a general dynamical system, the solution for an initial state  $(X_o, Y_0)$  may be :  $X(t) = X_o + \Delta_x e^{\lambda t}$ ; and similar for Y the behaviour depends on  $\lambda$ . Take  $\Delta > 0$  real  $\lambda > 0 \implies X(t)$  monotonic increasing function of t

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 $\lambda$  purely imaginary  $\implies X(t)$  oscillatory function in t

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 $\lambda=p+iq$ , where p and q are real  $\implies$  interesting scenarios where p>0 or, p<0 while  $q\neq 0$ .

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ho < 0 "spiraling in" behaviour. They spiral about a "limit point" or a "limit cycle".

 $Finding\ steady\ states:$ 

## Finding steady states:

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$$\implies x = 1; y = a \text{ or, } x = y = 0$$

Belousov-Zhabotinski reaction (KBrO $_3$ , malonic acid, cerium (IV) salt in acidic solution):

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Belousov-Zhabotinski reaction (KBrO<sub>3</sub>, malonic acid, cerium (IV) salt in acidic solution):  $BrO_3^- + HBrO_2 + H_3O^+ \longrightarrow 2BrO_2 \cdot + 2H_2O$   $2BrO_2 \cdot + 2Ce(III) + 2H_3O^+ \longrightarrow 2HBrO_2 + 2Ce(IV) + 2H_2O$  product  $HBrO_2$  is a reactant in first step and provides a feedback mechanism that enhances rate of formation of  $HBrO_2$ 

#### Examples of oscillatory systems:

- 1. Demand and supply [Economics]
- (2) process of sleep [Biology]
- (3) Belousov-Zhabotinskii reaction ("oscillatory reaction") [Chemistry]

 $\begin{array}{l} \text{https://en.wikipedia.org/wiki/Brusselator} \\ A \to X \\ 2X + Y \to 3X \\ B + X \to Y + D \\ X \to E \end{array}$ 

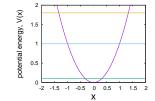
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\begin{array}{l} \mathsf{https://en.wikipedia.org/wiki/Brusselator} \\ \mathsf{A} \to \mathsf{X} \\ \mathsf{2X} + \mathsf{Y} \to \mathsf{3X} \\ \mathsf{B} + \mathsf{X} \to \mathsf{Y} + \mathsf{D} \\ \mathsf{X} \to \mathsf{E} \\ \\ \mathsf{https://en.wikipedia.org/wiki/Oregonator} \\ \mathsf{A} + \mathsf{Y} \longrightarrow \mathsf{X} + \mathsf{P} \\ \mathsf{X} + \mathsf{Y} \longrightarrow \mathsf{2} \; \mathsf{P} \\ \mathsf{A} + \mathsf{X} \longrightarrow \mathsf{2} \; \mathsf{X} + \mathsf{2} \; \mathsf{Z} \\ \mathsf{2} \; \mathsf{X} \longrightarrow \mathsf{A} + \mathsf{P} \\ \mathsf{B} + \mathsf{Z} \longrightarrow \frac{1}{2} \mathsf{f} \; \mathsf{Y} \end{array}
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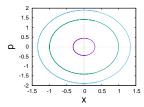
Monika Sharma and Praveen Kumar, Chemical Oscillations - Basic Principles and Examples, Resonance, vol.11, #2, Feb 2006 p. 43-50 Chemical Oscillations - Mathematical Modelling, Resonance, vol.11, #7, July 2006 p. 61-69 Motion of a particle attached to a spring

Motion of a particle attached to a spring parabolic (simple harmonic) potential :  $m\ddot{x} = -k(x-x_0)$ 

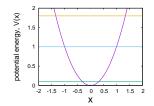
Motion of a particle attached to a spring parabolic (simple harmonic) potential :  $m\ddot{x}=-k(x-x_0)$  or,  $\ddot{x}+\omega_o^2x=0$  ( $x_0=0$ ;  $\omega_o^2=\frac{k}{m}$ )

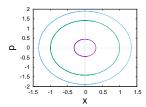
phase plane portrait for :  $\dot{x} = y$ ;  $\dot{y} = -x$  $y \equiv$  momentum p; and constants are taken unity;

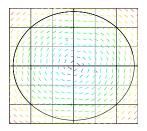




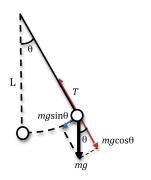
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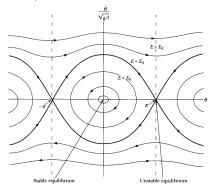




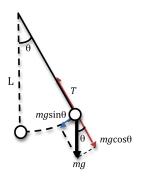


# frictionless simple pendulum, $\ddot{\theta} = -\frac{g}{I}\sin\theta$ , and its dynamics

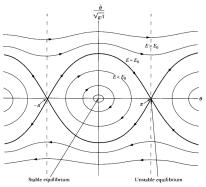




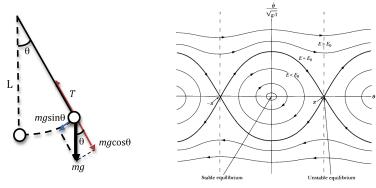
frictionless simple pendulum,  $\ddot{ heta}=-rac{ extbf{g}}{I}\sin heta$ , and its dynamics



$$\ddot{\theta} = \frac{d\dot{\theta}}{dt} = \frac{d\dot{\theta}}{d\theta} \frac{d\theta}{dt} = \frac{d}{d\theta} \left(\frac{1}{2}\dot{\theta}^2\right)$$

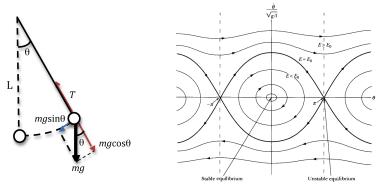


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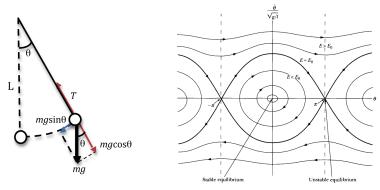
$$\ddot{\theta} = \frac{d\dot{\theta}}{dt} = \frac{d\dot{\theta}}{d\theta}\frac{d\theta}{dt} = \frac{d}{d\theta}\left(\frac{1}{2}\dot{\theta}^2\right) \text{ or, } \frac{d}{d\theta}\left(\frac{1}{2}\dot{\theta}^2\right) + \omega^2 \sin\theta = 0; \ \omega^2 = \frac{g}{I}$$

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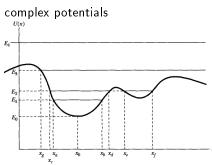


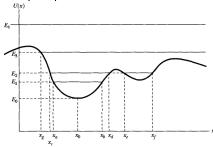
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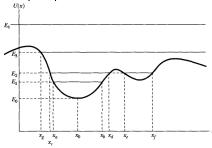
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$$\frac{1}{2}mv^2 \ge 0 \implies E \ge U$$

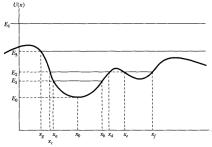
motion bounded for energies  $\emph{E}_{1}$  and  $\emph{E}_{2}$ 



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For  $E_1$ , motion **periodic** between **turning points**  $x_a$  and  $x_b$ 



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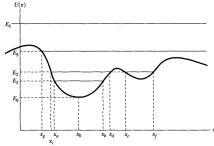
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For  $E_2$ , motion periodic

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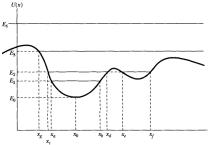
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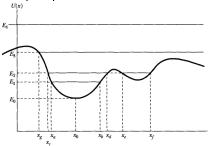
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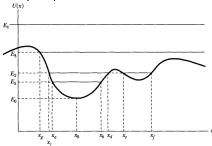
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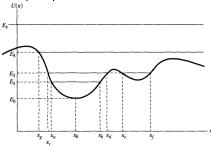
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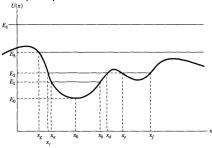
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For  $E_4$ : motion unbounded and particle may be at any position

- speed varies as it depends on difference between  $E_4$  and U(x)



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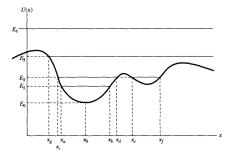
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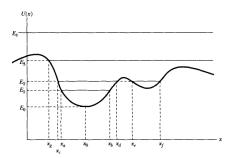
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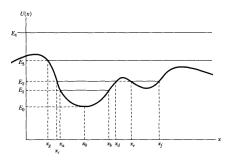
- speed varies as it depends on difference between  $E_4$  and U(x)

If moving to right, it speeds up and slows down and continues to infinity



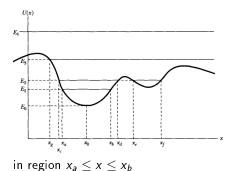


in region 
$$x_a \le x \le x_b$$
  
 $U(x) = -k(x-x_0)^2$ 



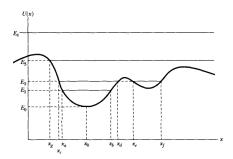
in region  $x_a \le x \le x_b$  $U(x) = -k(x-x_0)^2$ 

particle with energy  $\gtrsim E_0$  oscillates about equilibrium point  $x=x_0$ 



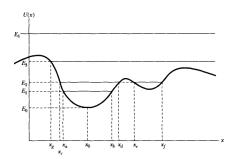
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particle with energy  $\gtrsim E_0$  oscillates about equilibrium point  $x=x_0$  particle placed at  $x_0$  remains there



in region  $x_a \le x \le x_b$  $U(x) = -k(x-x_0)^2$ 

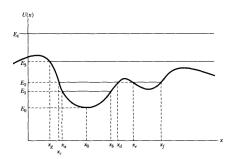
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equilibrium at  $x_0$  is stable because if particle is placed on either side of it, it would eventually return there point at maximum between  $x_d$  and  $x_e$  is unstable equilibrium

Taylor series : a series expansion of a function f(x) about a point  $x=x_0$ 

$$f(x) = \underbrace{f(x_0) + f'(x_0)(x - x_0)}_{\text{unitary method}} + \underbrace{\frac{f'''(x_0)}{2!}(x - x_0)^2 + \frac{f'''(x_0)}{3!}(x - x_0)^3 + \dots + \frac{f^{(n)}(x_0)}{n!}(x - x_0)^n + \dots}_{\text{unitary method}}$$

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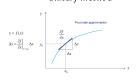
y = f(x)  $\nabla = \int_{0}^{y} \int_{0}^{y} dx \qquad y_{0}$  First order approximation  $\nabla = \int_{0}^{y} \int_{0}^{y} dx \qquad y_{0}$   $\Delta t \qquad \Delta t \qquad \Delta t$ 

for arbitrary  $x_0$ ,

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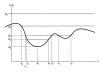
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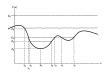
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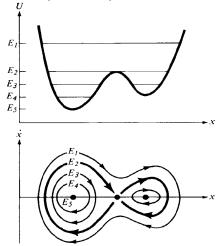


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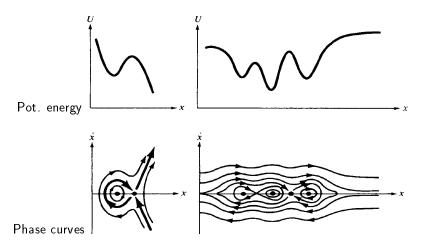
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$$\left. \frac{d^2 \textit{U}}{dx^2} \right|_{x_0} > 0$$
 : stable equilibrium;  $\left. \frac{d^2 \textit{U}}{dx^2} \right|_{x_0} < 0$  : unstable equilibrium

# Phase space description:



curve separatring the two distinct dynamical behaviours is called **Separatrix** 



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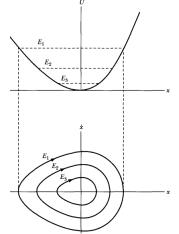
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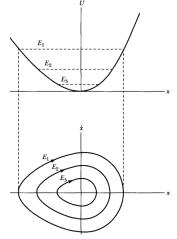
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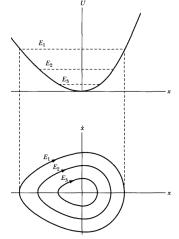
random process: present has no causal connection to past (e.g., flipping of coin)

Phase Diagrams for Nonlinear Systems :  $\dot{x} \propto \sqrt{E-U(x)}$  ex. : asymm. pot. - soft for x<0 and hard for x>0 : no damping

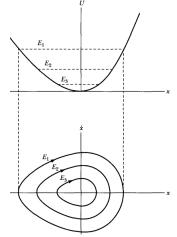




attractor: set of points (or point) in phase space toward which a system is 'attracted' when damping is present

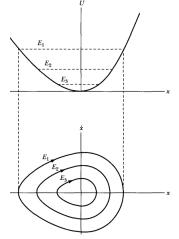


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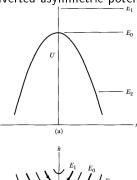
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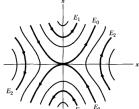
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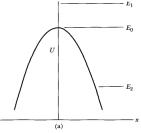
$$x = 0$$
: stable equilibrium,  $\frac{d^2 U}{dx^2} > 0$ 

small disturbance results in locally bounded motion

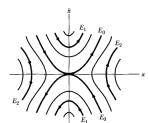
### Inverted asymmetric potential $\frac{1}{1-\frac{1}{2}}$

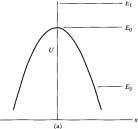


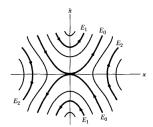




x=0 is unstable equilibrium :  $\frac{d^2U}{dx^2} < 0$ 

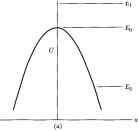


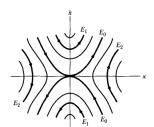




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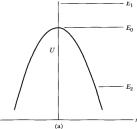
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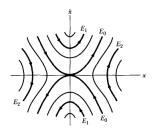




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This is the limit to which phase paths approach if nonlinear term for force decreases in magnitude

van der Pol Equation : nonlinear oscillations in vacuum tube circuits

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$$\ddot{x} + \mu \left(x^2 - a^2\right)\dot{x} + \omega_o^2 x = 0$$

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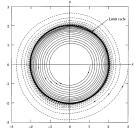
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damping parameter  $\mu = 0.05$  solution slowly approaches limit cycle

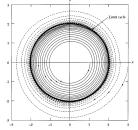
van der Pol Equation : nonlinear oscillations in vacuum tube circuits  $\ddot{x} + \mu \left(x^2 - a^2\right) \dot{x} + \omega_0^2 x = 0$ 

For a=1 and  $\omega_o=1$ , we have  $\ddot{x}+\mu\left(x^2-1\right)\dot{x}+x=0$ 

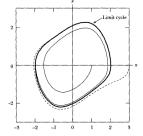
If |x| > |a|, then coefficient of  $\dot{x}$  is  $+v\dot{e}$  and system is damped,

i.e., max. amplitude decreases in time

if |x| < |a|, then negative damping occurs, i.e., max. amplitude increases in time  $\therefore \exists$  soln. for which max. amplitude neither increases nor decreases with time Such a curve in phase plane is called a limit cycle and is an attractor for the system



damping parameter  $\mu = 0.05$  solution slowly approaches limit cycle



damping parameter  $\mu = 0.5$  solution approaches limit cycle faster

Phase paths outside the limit cycle spiral inward

Phase paths outside the limit cycle spiral inward and those inside the limit cycle spiral outward limit cycle defines locally bounded stable motion

limit cycle defines locally bounded stable motion

A system described by van der Pol's equation is self-limiting

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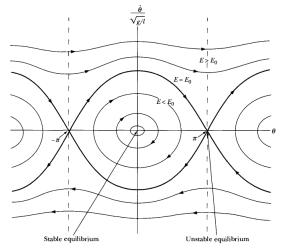
i.e., once set into motion under conditions that lead to an increasing amplitude, it is automatically prevented from growing without bound system has this property whether the initial amplitude is greater or smaller than critical (limiting) amplitude

For a small value of  $\mu(0.05)$ , x and  $\dot{x}$  are sinusoidal with time for higher values of  $\mu(0.5)$ , sinusoidal shapes become skewed



Plane pendulum : phase diagram

### Plane pendulum: phase diagram



 $\mathbf{map}$ : use n to denote time sequence of a system and x to denote a physical observable

describe progression of nonlinear system at a particular moment by investigating how the (n+1)th state (or iterate) depends on the nth state

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e.g., 
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e.g., 
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The relationship,  $x_{n+1} = f(x_n)$ , is called a map

Logistic equation : f(a,x) = ax(1-x)

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 $\mathsf{Logistic}\;\mathsf{map}:x_{n+1}=\mathsf{a} x_n(1-x_n)$ 

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Logistic map: 
$$x_{n+1} = ax_n(1 - x_n)$$

biological application: population growth of fish in a pond iterations, or *n*, represent fish population,

 $x_1 = \#$  fish in the pond at the beginning

If  $x_1$  is small, population grows rapidly in early years because of available resources

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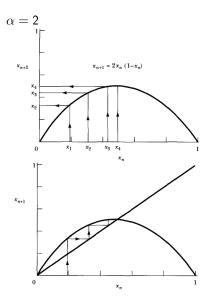
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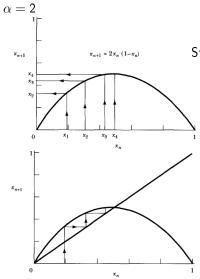
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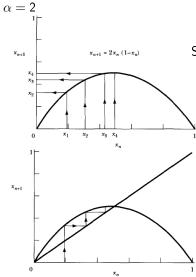
 $\alpha$  is a model-dependent parameter representing average effects of environment

 $\alpha = 2$ 





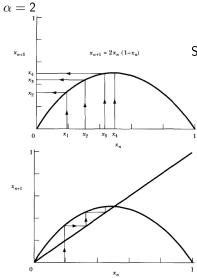
Start with initial value  $x_1$  on horizontal axis, move up until we intersect with the curve  $x_{n+1}=2x_n(1-x_n)$ 



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then move left where we find  $x_2$  on the vertical axis

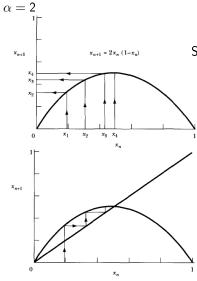


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then start with  $x_2$  on horizontal axis and repeat the process to find  $x_3$  on vertical axis



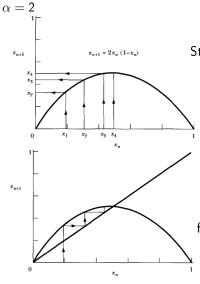
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after a few iterations, converge on x = 0.5



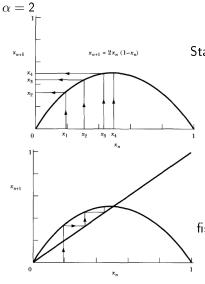
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after a few iterations, converge on x = 0.5 fish population stabilizes at half its maximum



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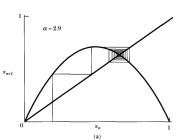
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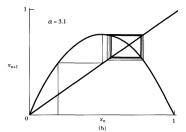
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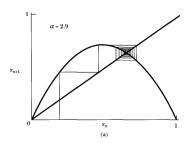
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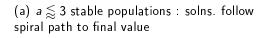
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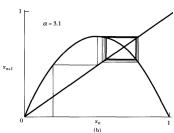
result is independent of initial value as long as it is not 0 or 1

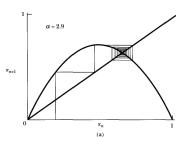


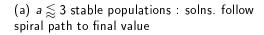


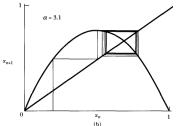




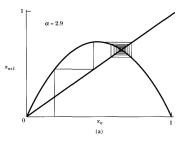




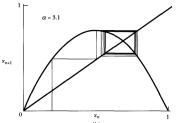




(b)  $a \gtrsim 3$  multiple possible solutions depending on initial condition : solns. follow path converging to two points at which the square intersects the iteration line

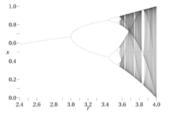


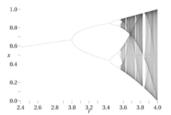
(a)  $a \lesssim 3$  stable populations : solns. follow spiral path to final value



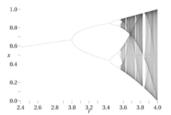
(b)  $a \gtrsim 3$  multiple possible solutions depending on initial condition : solns. follow path converging to two points at which the square intersects the iteration line

Such a change in number of solutions to an equation, when a parameter such as  $\alpha$  is varied, is called a **bifurcation** 



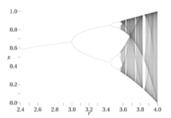


At  $\alpha=$  3.45, two-cycle bifurcation evolves into a four cycle



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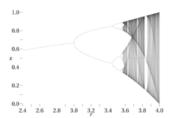
bifurcation and period doubling continue up to an infinite number of cycles near  $\alpha=3.57$ 



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Chaos occurs for many values of a between 3.57 and 4.0, but there are still windows of periodic motion, with an especially wide window around 3.84

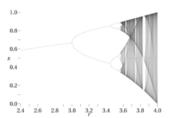


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interesting behavior occurs for  $\alpha=3.82831 \Longrightarrow \text{apparent periodic}$  cycle of 3 units seems to occur for several periods, then it suddenly violently changes for some time, and then returns again to the 3-cycle



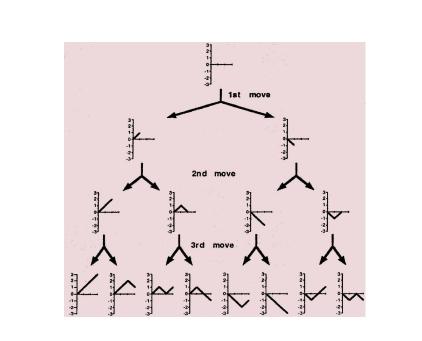
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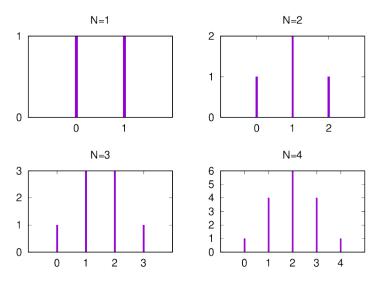
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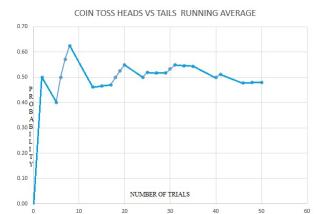
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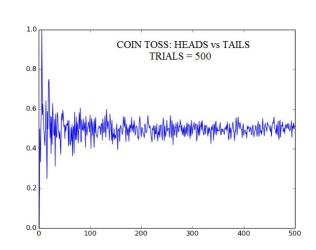
interesting behavior occurs for  $\alpha=3.82831 \Longrightarrow$  apparent periodic cycle of 3 units seems to occur for several periods, then it suddenly violently changes for some time, and then returns again to the 3-cycle

This intermittent behavior could prove devastating to a biological study operating over several years that suddenly turns chaotic without apparent reason

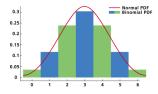




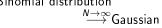


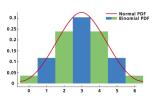


In the limit of large numbers : Binomial distribution  $\stackrel{N\to\infty}{\longrightarrow}$  Gaussian



In the limit of large numbers : Binomial distribution





where one deals with very many identical particles  $\mathcal{O}\left(10^{23}\right)$ , statistical arguments become particularly effective

