

Dynamical Systems

An introduction

by: Estefany Suárez

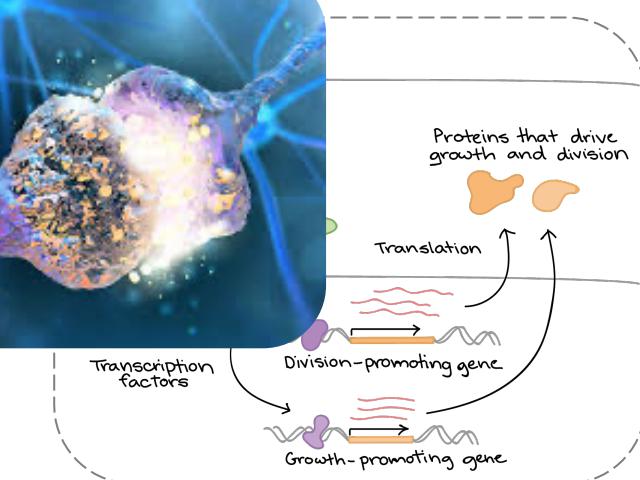
02/07/2021

Dynamical systems



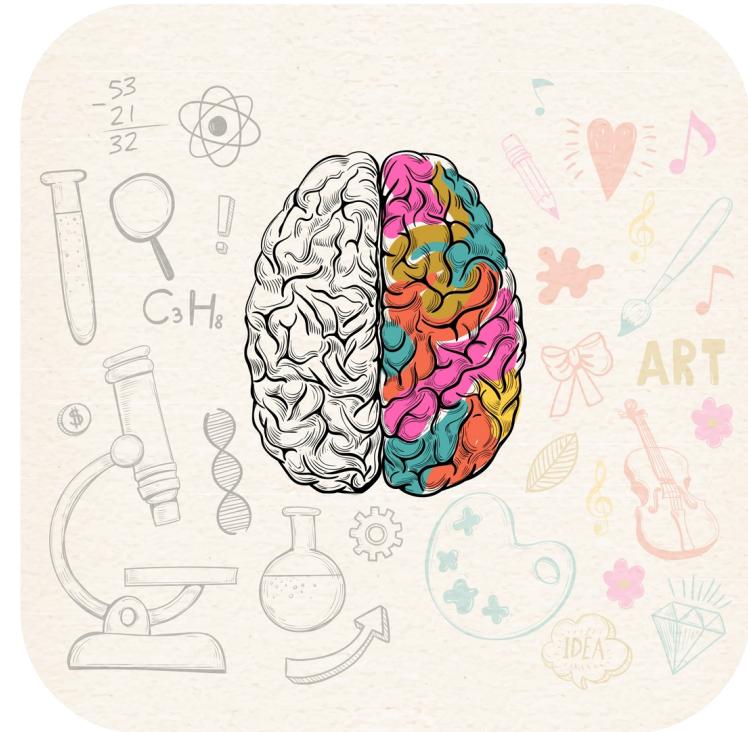
A dynamical system is any system that evolves (changes) in time according to some governing rules.

Any physical, biological, social, etc. phenomenon could be in principle modelled as a dynamical system.



Dynamical systems classification

- ❖ Low or high dimensional
- ❖ Linear or nonlinear
- ❖ Discrete or continuous
- ❖ Single or multiscale
- ❖ Stochastic or deterministic
- ❖ Autonomous or nonautonomous
(unforced/forced)



A dynamical view of the world

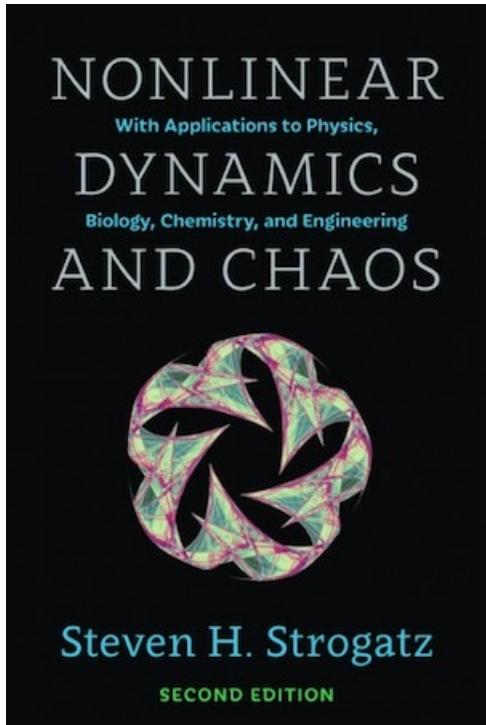


Figure 1.3.1

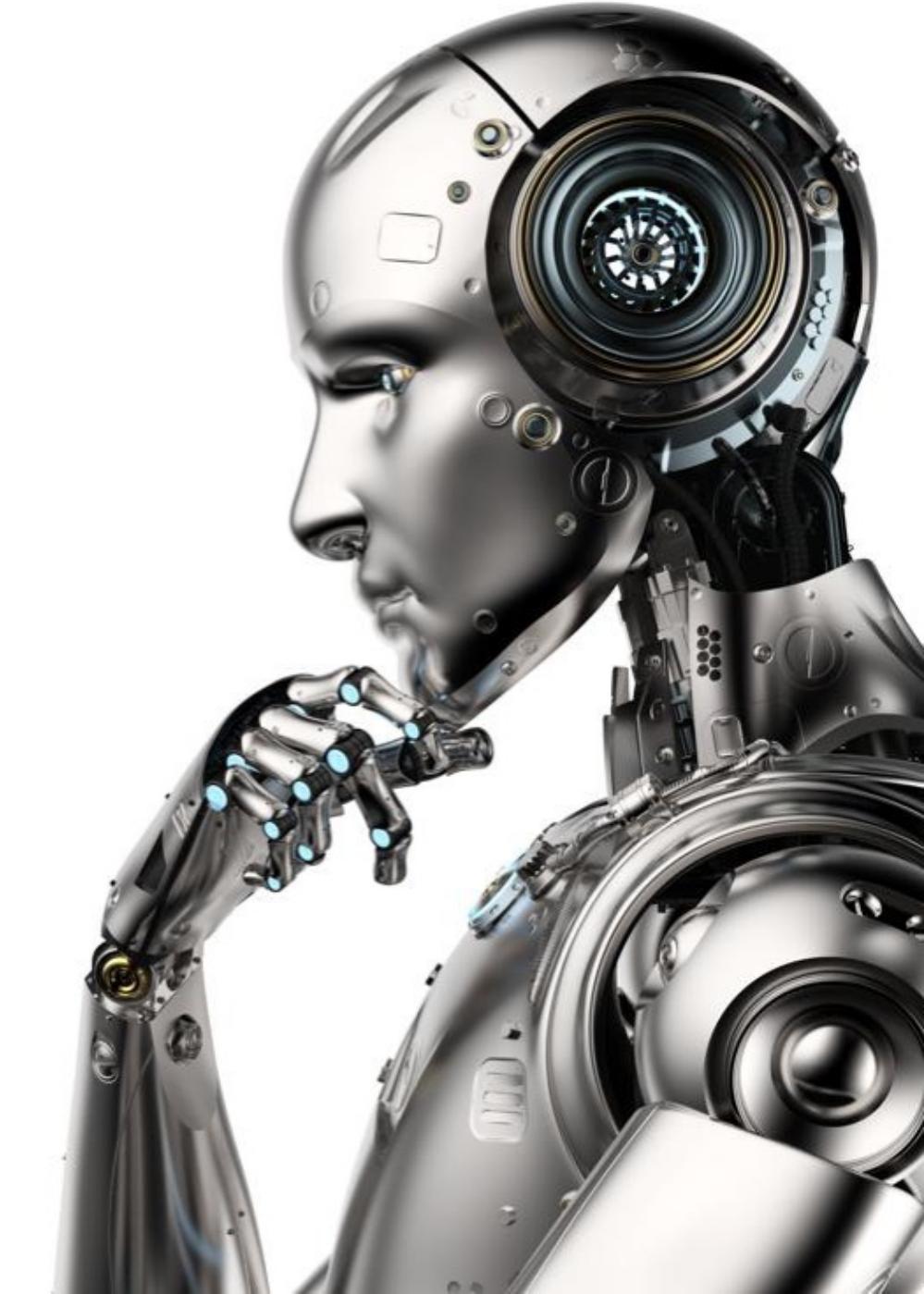
Number of variables →					
	$n = 1$	$n = 2$	$n \geq 3$	$n \gg 1$	Continuum
Linear	<i>Growth, decay, or equilibrium</i>		<i>Oscillations</i>		<i>Collective phenomena</i>
	Exponential growth	Linear oscillator	Civil engineering, structures	Coupled harmonic oscillators	Elasticity
	RC circuit	Mass and spring		Solid-state physics	Wave equations
	Radioactive decay	RLC circuit	Electrical engineering	Molecular dynamics	Electromagnetism (Maxwell)
		2-body problem (Kepler, Newton)		Equilibrium statistical mechanics	Quantum mechanics (Schrödinger, Heisenberg, Dirac)
					Heat and diffusion
					Acoustics
					Viscous fluids
Nonlinear	<i>The frontier</i>				
	<i>Chaos</i>				
	Fixed points	Pendulum	Strange attractors (Lorenz)	Coupled nonlinear oscillators	Spatio-temporal complexity
	Bifurcations	Anharmonic oscillators		Lasers, nonlinear optics	Nonlinear waves (shocks, solitons)
	Overdamped systems, relaxational dynamics	Limit cycles	3-body problem (Poincaré)	Nonequilibrium statistical mechanics	Plasmas
	Logistic equation for single species	Biological oscillators (neurons, heart cells)	Chemical kinetics	Nonlinear solid-state physics (semiconductors)	Earthquakes
		Predator-prey cycles	Iterated maps (Feigenbaum)	Josephson arrays	General relativity (Einstein)
		Nonlinear electronics (van der Pol, Josephson)	Fractals (Mandelbrot)	Forced nonlinear oscillators (Levinson, Smale)	Quantum field theory
				Heart cell synchronization	Reaction-diffusion, biological and chemical waves
				Neural networks	Fibrillation
					Epilepsy
					Turbulent fluids (Navier-Stokes)
					Life
			Practical uses of chaos	Immune system	
			Quantum chaos ?	Ecosystems	
				Economics	

Statistical vs dynamical modeling

- Goal: to determine which variables contribute to an observable: do variables X, Y and Z contribute to variable A?
- Explain observables in terms of each other
- They can have either predictive (machine learning) and statistical explanatory power (sometimes both, depending the case)
- Goal: to determine how variables contribute to an observable: how do variables X, Y and Z interact to produce A?
- Based on the current understanding of the underlying “physics” - Requires positing “invisible” causes (hidden/latent variables)
- They have both predictive and mechanistic explanatory power

Practical uses of DS theory and models

- ❖ Understanding – to gain insight
- ❖ Prediction of future behavior
- ❖ Design and optimization
- ❖ Control of the system



What is a differential equation?



x : position

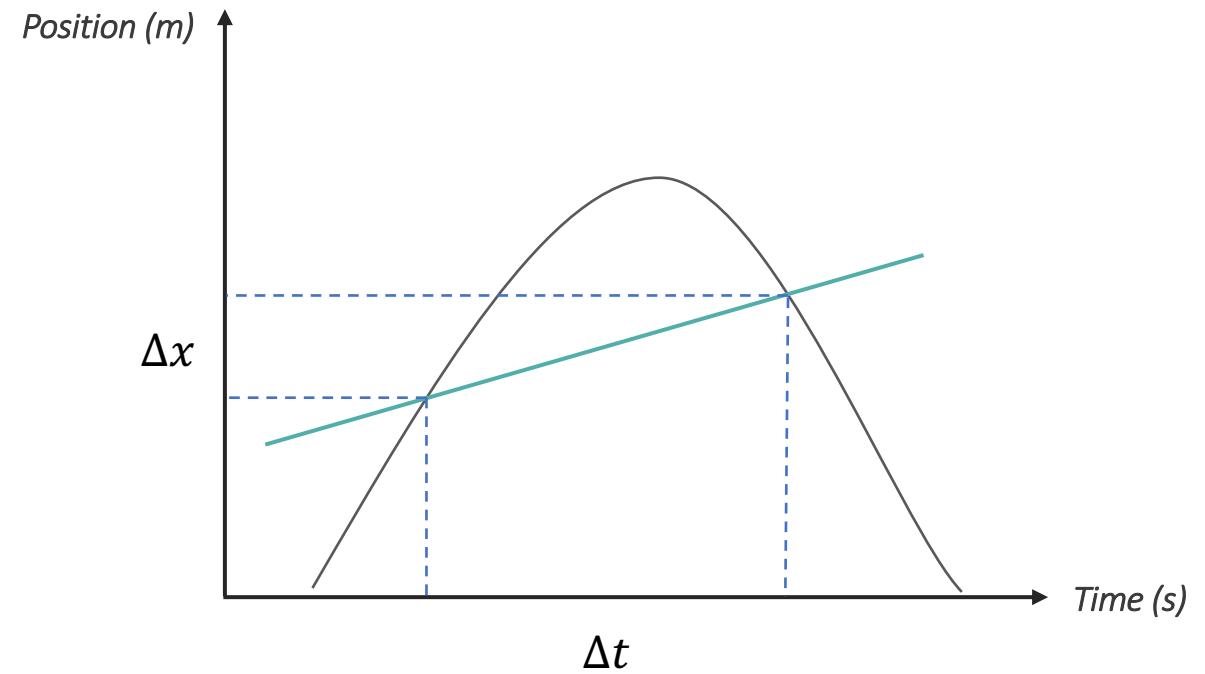
t : time

v : velocity

Average velocity

$$\bar{v} = \frac{\Delta x}{\Delta t} = \frac{x_f - x_i}{t_f - t_i}$$

Instantaneous
velocity



What is a differential equation?



Average velocity

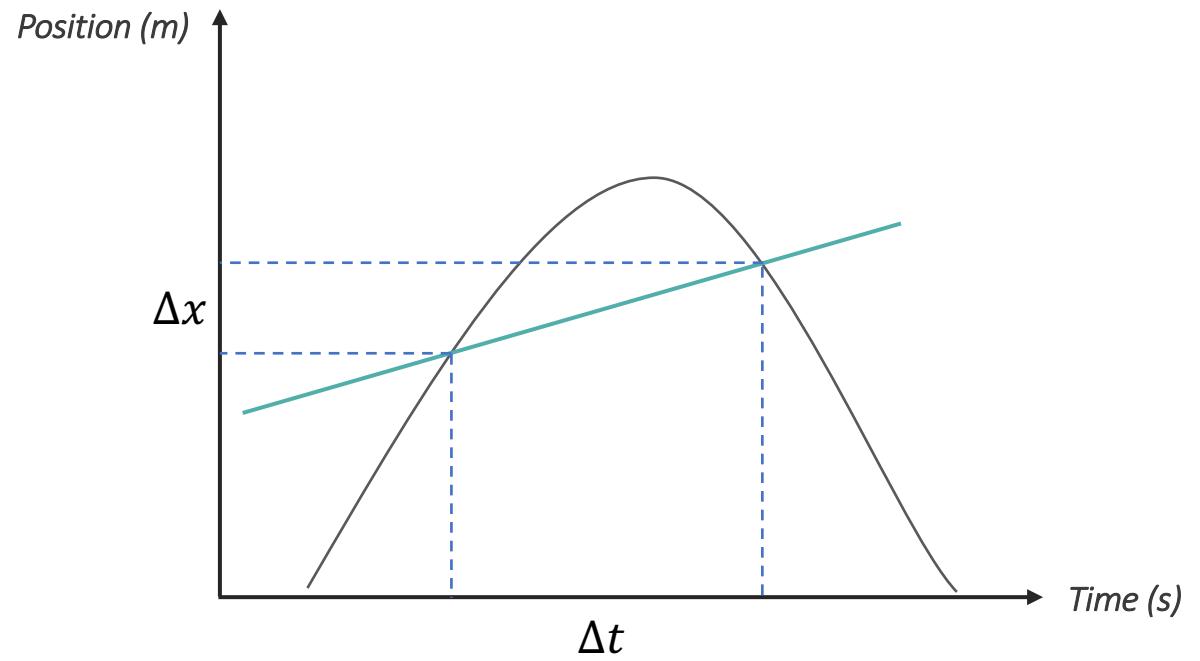
$$\bar{v} = \frac{\Delta x}{\Delta t} = \frac{x_f - x_i}{t_f - t_i}$$

Instantaneous
velocity

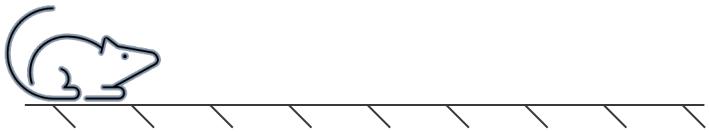
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What is a differential equation?



Average velocity

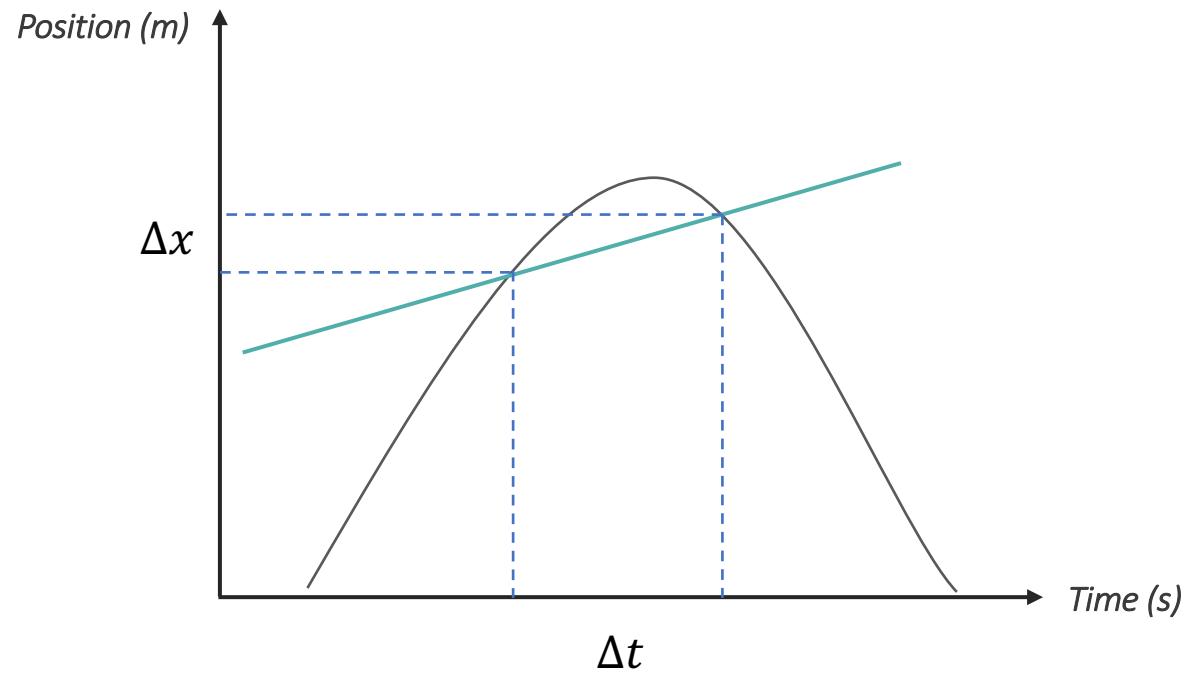
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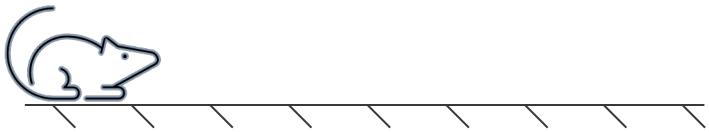
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What is a differential equation?



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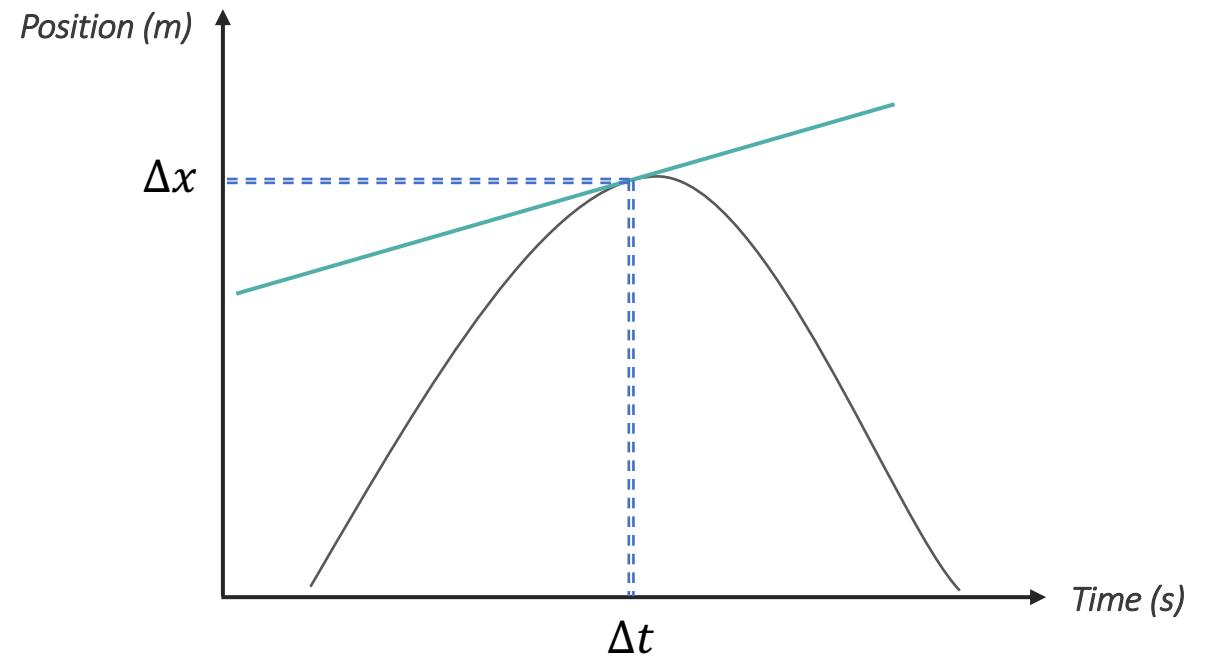
Instantaneous
velocity

$$v = \frac{dx}{dt} = \lim_{\Delta t \rightarrow 0} \frac{\Delta x}{\Delta t}$$

x : position

t : time

v : velocity



What is a differential equation?



x : position

t : time

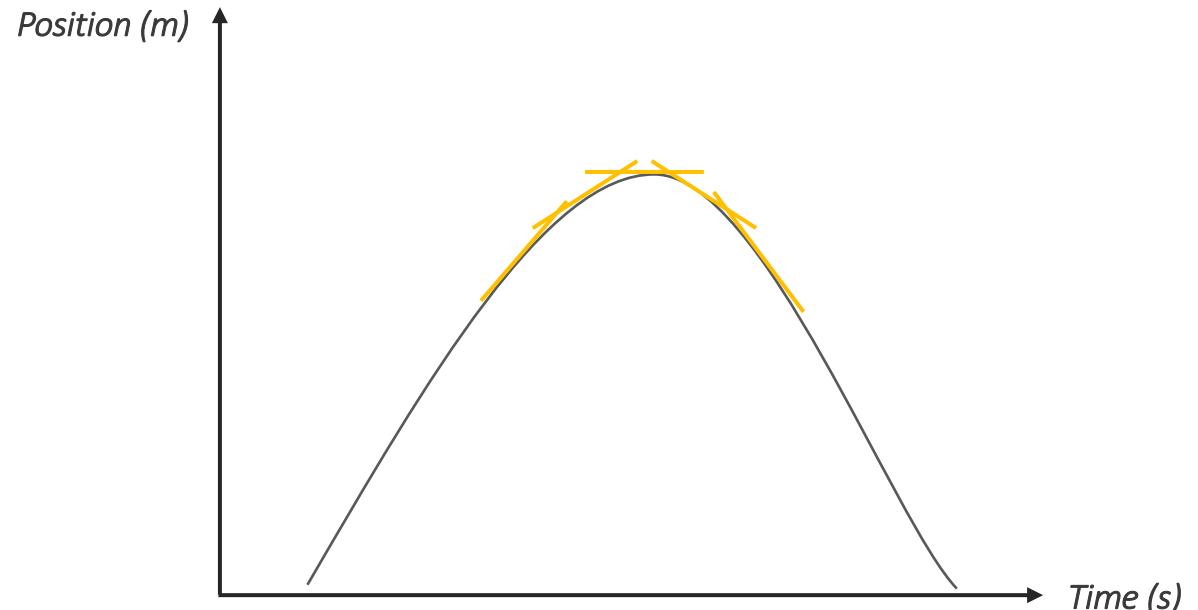
v : velocity

Average velocity

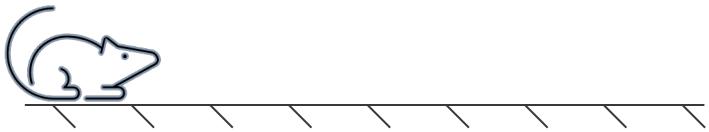
$$\bar{v} = \frac{\Delta x}{\Delta t} = \frac{x_f - x_i}{t_f - t_i}$$

Instantaneous
velocity

$$v = \frac{dx}{dt} = \lim_{\Delta t \rightarrow 0} \frac{\Delta x}{\Delta t}$$



What is a differential equation?



$$x(t) = -\left(t - \frac{T}{2}\right)^2 + L$$

$$= -t^2 + Tt - \frac{T^2}{4} + L$$

$$= -t^2 + Tt + C$$

$$v = \frac{dx}{dt} = \lim_{\Delta t \rightarrow 0} \frac{\Delta x}{\Delta t}$$

$$v(t) = \frac{dx}{dt} = -2t + T$$

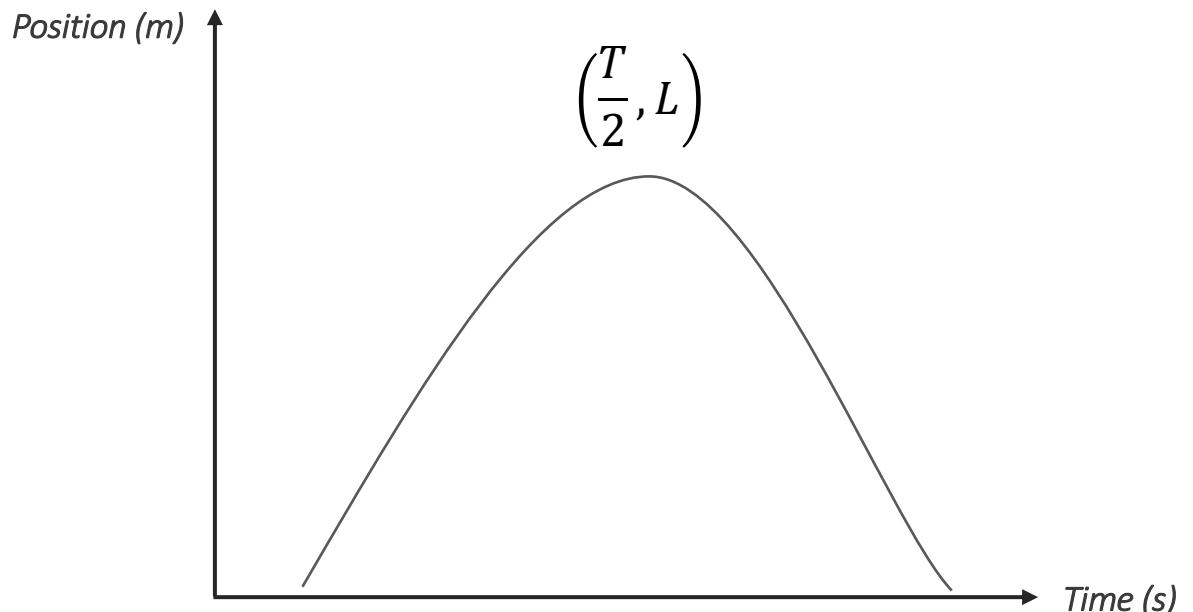
x : position

t : time

v : velocity

T : total time

L : maze length



Dynamical systems as [coupled] differential equations

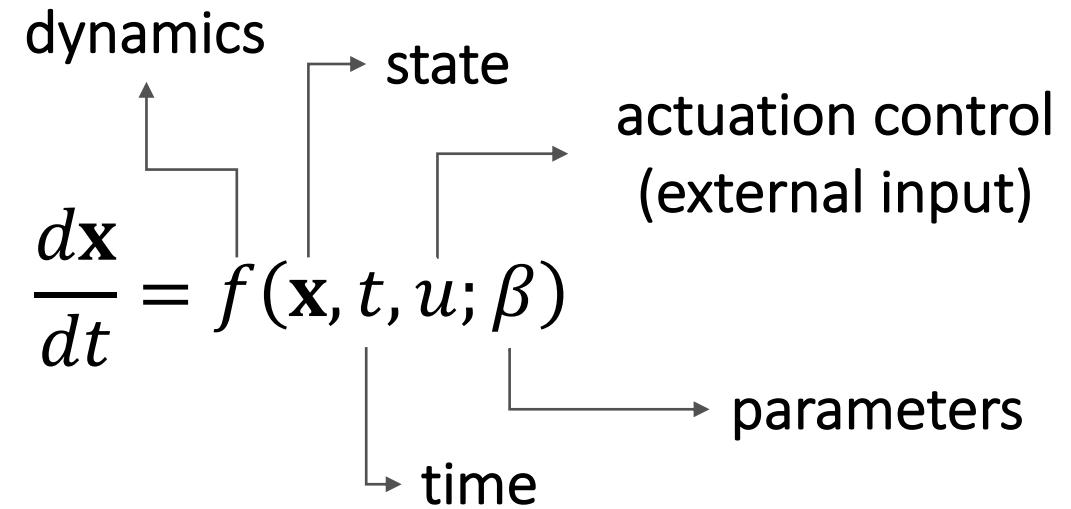
$$\mathbf{x} = [x_1, x_2, \dots, x_n] \quad \mathbf{x} \in \mathbb{R}^n$$

$$\dot{x}_1 = \frac{dx_1}{dt} = f_1(x_1, \dots, x_n)$$

$$\dot{x}_2 = \frac{dx_2}{dt} = f_2(x_1, \dots, x_n)$$

⋮

$$\dot{x}_n = \frac{dx_n}{dt} = f_n(x_1, \dots, x_n)$$



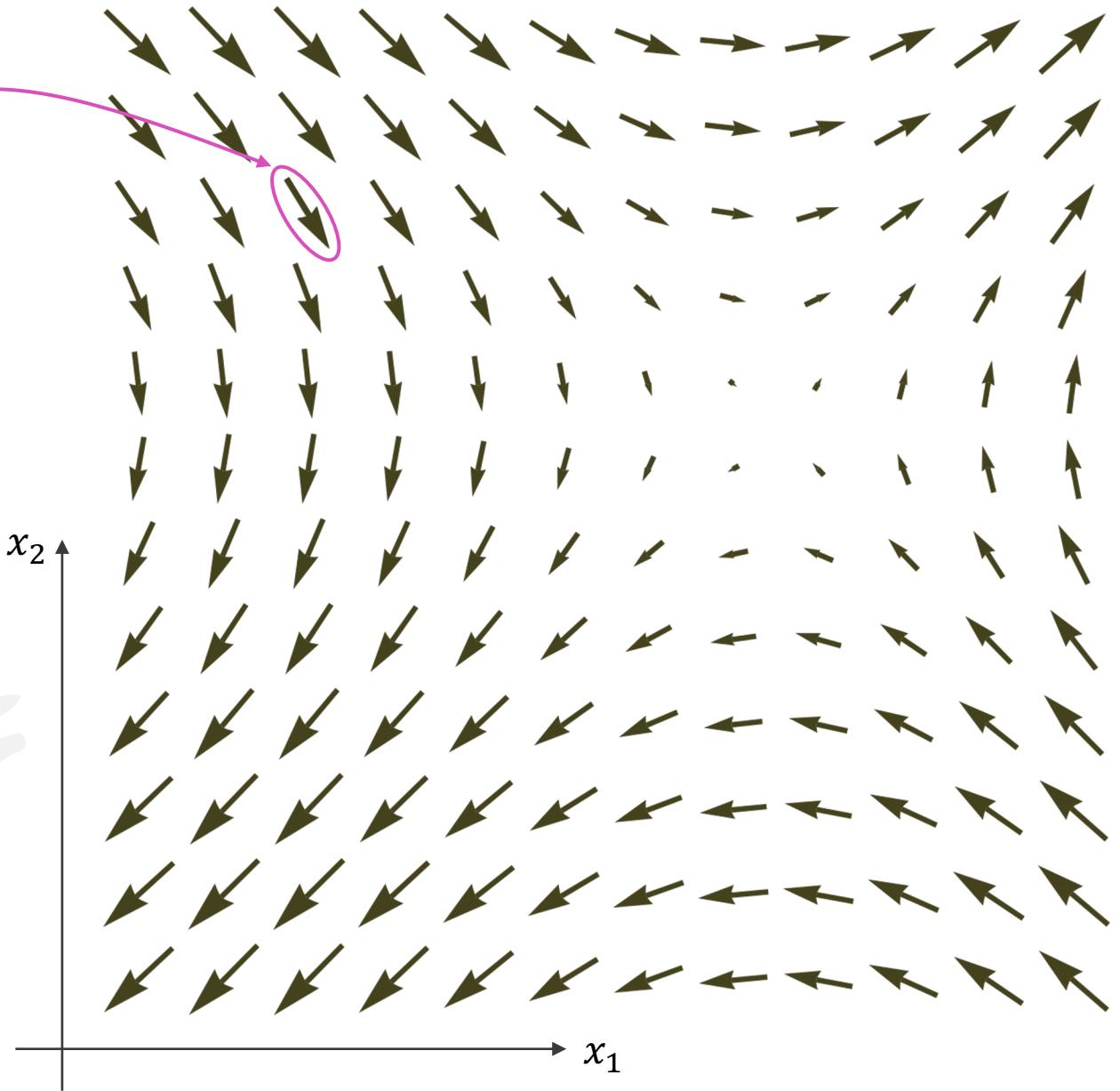
The overarching goal of DS theory

- We are not interested in single trajectories (i.e., $\mathbf{x}(t)$). Rather, we want to describe the behavior of the entire system in the limit $\lim_{t \rightarrow \infty} \mathbf{x}(t)$
- How sensitive is the system to small perturbations?
- How do the dynamics of the system depend on its parameters?
- How does the long-term behavior of the system depend on the initial conditions?

$$\mathbf{x}^T = [x_1, x_2] \quad \mathbf{x} \in \mathbb{R}^2$$

$$\left. \begin{array}{l} \dot{x}_1 = \frac{dx_1}{dt} = f_1(x_1, x_2) \\ \dot{x}_2 = \frac{dx_2}{dt} = f_2(x_1, x_2) \end{array} \right\} \dot{\mathbf{x}} = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix}$$

Dynamical systems
describe vector
fields



Linear vs nonlinear dynamical systems

LINEAR

Additive relationships among variables.

$$\frac{d\mathbf{x}}{dt} = A\mathbf{x}$$

$$\mathbf{x}(t) = \mathbf{x}_0 e^{At}$$

NONLINEAR

Nonadditive relationships among variables, particularly exponential and multiplicative interactions.

$$\frac{d\mathbf{x}}{dt} = f(\mathbf{x})$$

Sometimes, there is no explicit solution. Therefore, numerical integration methods are often used to visualize the system's trajectories given some initial conditions!!!



CHAOS

Linear vs nonlinear dynamical systems

$$\frac{dx_1}{dt} = -x_1 - 2x_2$$



$$\frac{dx_2}{dt} = 2x_1 - x_2$$

$$\frac{dx_3}{dt} = -x_3$$

$$\frac{dx_1}{dt} = x_1 - x_2$$



$$\frac{dx_2}{dt} = \frac{e_1^x - x_2^2}{x_3}$$

$$\frac{dx_1}{dt} = -x_1 x_2 - 2x_2$$



$$\frac{dx_3}{dt} = \cos(x_3)$$



$$\frac{dx_2}{dt} = 2x_1 - x_2 x_3^2$$

$$\frac{dx_1^2}{dt} = x_{1^2} - x_2$$

$$\frac{dx_3}{dt} = -x_3$$

$$\frac{dx_2}{dt} = 5x_1^2 + x_2$$

$$\frac{dx_3}{dt} = x_3 \tan \theta$$

CONTENT

1. Example of a linear dynamical system (3D)
2. Fixed points and stability of linear systems (2D)
3. Stability of nonlinear systems
4. Bifurcation analysis (Hodgkin-Huxley model)
5. Applications in neuroscience

A simple linear system (3D)

$$\mathbf{x}^T = [x_1, x_2, x_3] \quad \mathbf{x} \in \mathbb{R}^3$$

$$A = \begin{bmatrix} -1 & -2 & 0 \\ 2 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix} \quad \mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

$$\left. \begin{array}{l} \frac{dx_1}{dt} = -x_1 - 2x_2 \\ \frac{dx_2}{dt} = 2x_1 - x_2 \\ \frac{dx_3}{dt} = -x_3 \end{array} \right\} \frac{d\mathbf{x}}{dt} = A\mathbf{x}$$

$$\frac{d\mathbf{x}}{dt} = \begin{bmatrix} -1 & -2 & 0 \\ 2 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

$$\mathbf{x}(t) = \mathbf{x}_0 e^{At}$$

The Euler method



$$V_0 = 5 \text{ L}$$

$$\frac{dQ}{dt} = 2 \text{ L/s}$$

$$V_1 = ?$$

$$\begin{aligned} V_1 &= V_0 + \frac{dQ}{dt} \Delta t \\ &= 5 + 2(1) = 7 \text{ L} \end{aligned}$$

$$x_{t+1} = x_t + \frac{dx}{dt} \Delta t$$

$$\mathbf{x}_{t+1} = \mathbf{x}_t + \frac{d\mathbf{x}}{dt} \Delta t$$



A simple linear system (3D)

$$\mathbf{x}_0 = [-1, -1, 1]$$

$$\mathbf{x}^T = [x_1, x_2, x_3]$$

$$\mathbf{x} \in \mathbb{R}^3$$

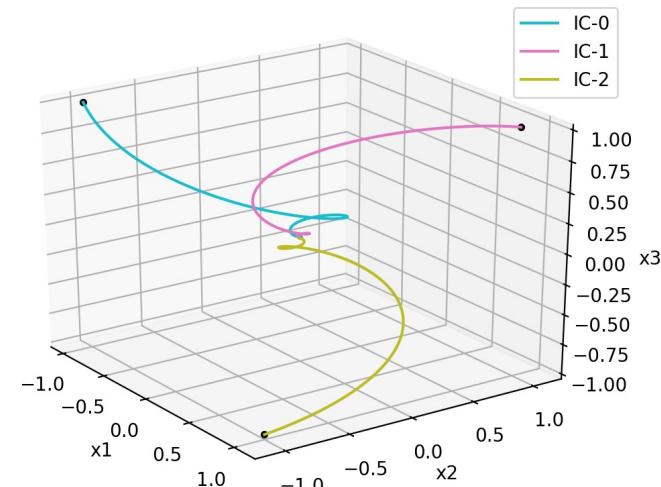
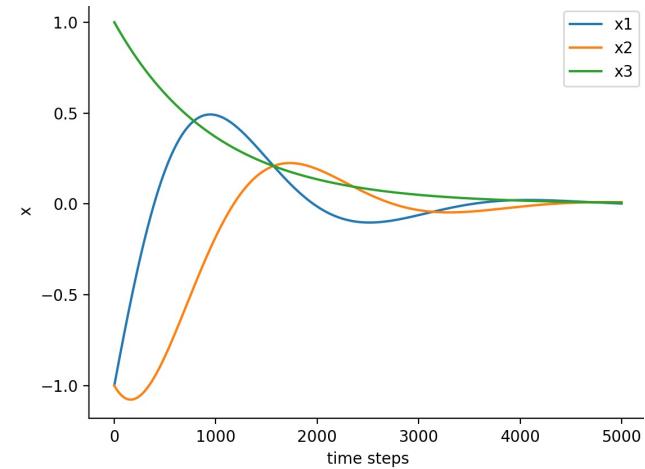
$$\frac{d\mathbf{x}}{dt} = A\mathbf{x} = \begin{bmatrix} -1 & -2 & 0 \\ 2 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

analytical solution

$$\mathbf{x}(t) = \mathbf{x}_0 e^{At}$$

numerical integration

$$\mathbf{x}_{t+1} = \mathbf{x}_t + \frac{d\mathbf{x}}{dt} \Delta t$$

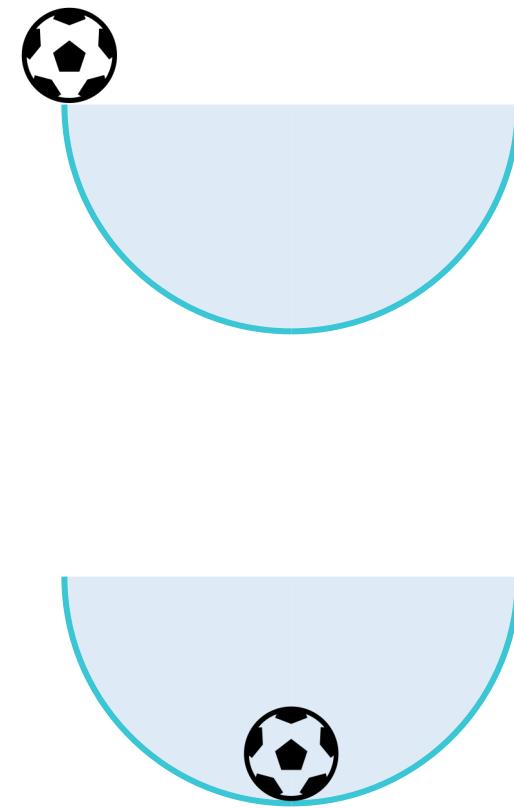


Phase
diagram/
plot/
portrait/
plane

Fixed points!

The fixed points of a system are points (in state space) where the dynamics of the system do not change!

$$\frac{d\mathbf{x}}{dt} = 0$$

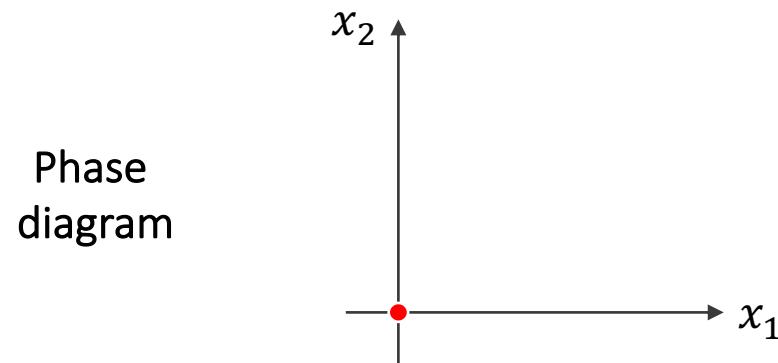


Stability of linear systems (2D)

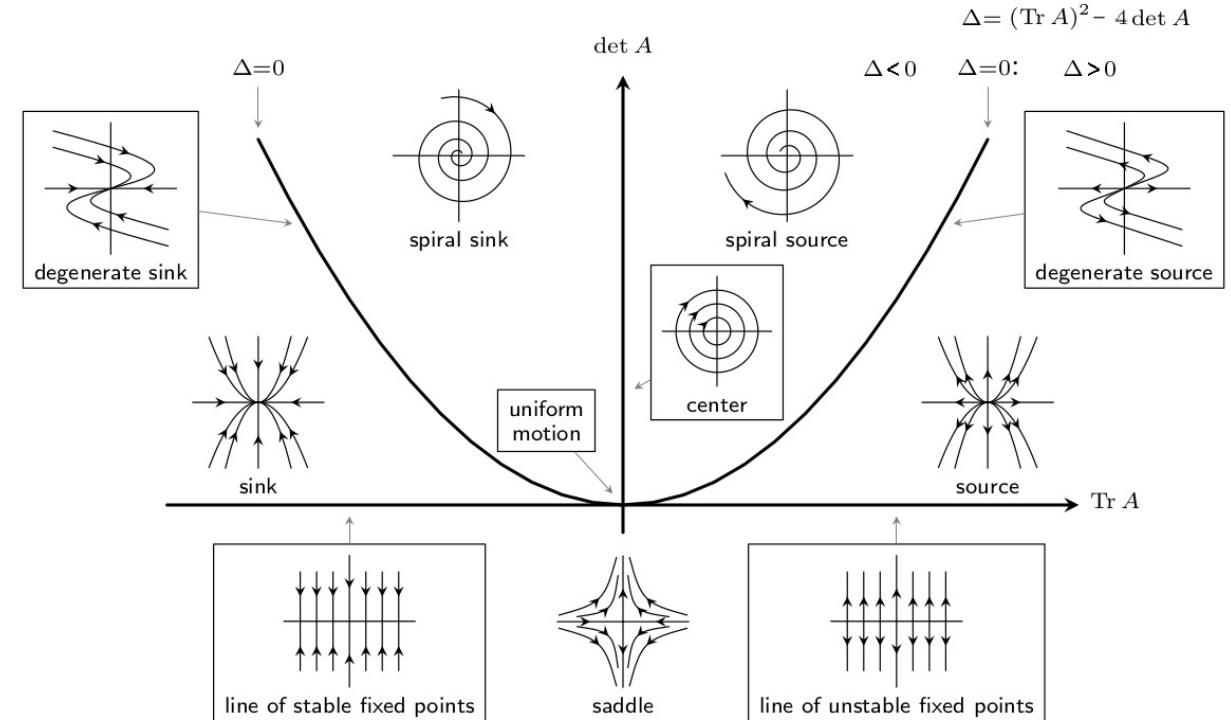
$$\frac{d\mathbf{x}}{dt} = \mathbf{A}\mathbf{x}$$

$$\mathbf{A} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad \mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\frac{d\mathbf{x}}{dt} = 0 \quad \mathbf{x}^* = [0,0]$$



Poincaré Diagram: Classification of Phase Portraits in the $(\det A, \text{Tr } A)$ -plane



$$\det(\mathbf{A}) = |\mathbf{A}| = ad - bc$$

$$\text{Tr}(\mathbf{A}) = a + d$$

$$\Delta = (\text{Tr}(\mathbf{A}))^2 - 4\det(\mathbf{A})$$

Stability of linear systems (2D)

$$\frac{d\mathbf{x}}{dt} = \mathbf{A}\mathbf{x} \quad \mathbf{A} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad \mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\begin{aligned} \mathbf{x}(t) &= \mathbf{x}_0 e^{At} \\ &= \mathbf{x}_0 V \begin{bmatrix} e^{t\lambda} & 0 \\ 0 & e^{t\lambda} \end{bmatrix} V^{-1} \end{aligned}$$

Characteristic polynomial

$$(a - \lambda)(d - \lambda) - cb = 0$$

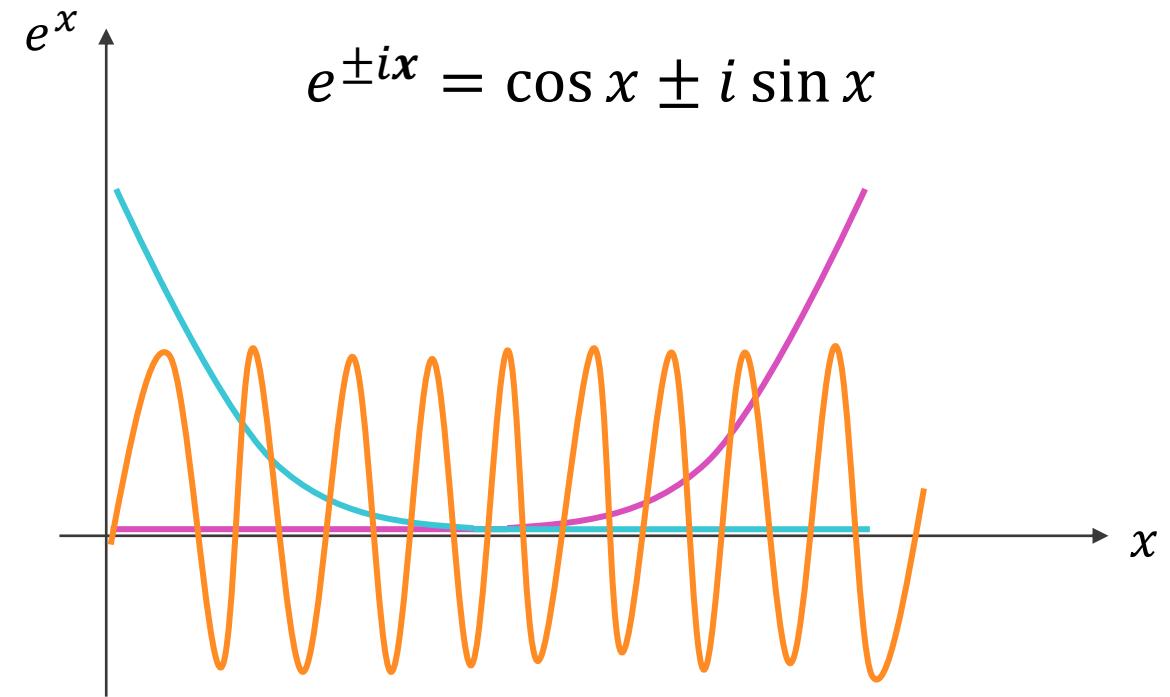
$$\mathbf{A}\mathbf{v} = \lambda\mathbf{v}$$

$$(\mathbf{A} - \lambda\mathbf{I})\mathbf{v} = 0$$

$$\det(\mathbf{A} - \lambda\mathbf{I}) = 0 \quad \mathbf{A} - \lambda\mathbf{I} = \begin{bmatrix} a - \lambda & b \\ c & d - \lambda \end{bmatrix}$$

$$y(x) = e^x$$

$$e^{\pm ix} = \cos x \pm i \sin x$$



Take home message: the behavior and stability of a linear system depends on the eigenvalues (λ) of matrix $\mathbf{A}!!!$

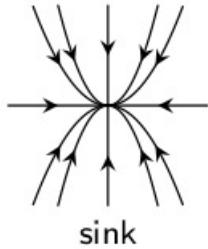


Stability of linear systems (2D)

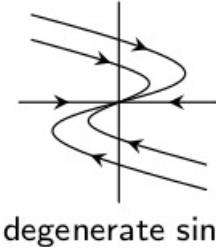
$$\mathbf{x}(t) = \mathbf{x}_0 V \begin{bmatrix} e^{t\lambda_1} & 0 \\ 0 & e^{t\lambda_2} \end{bmatrix} V^{-1}$$

$$\lambda_1, \lambda_2 \in \mathbb{R}$$

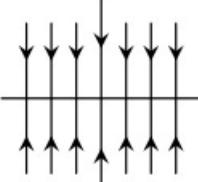
$$\lambda_1 \neq \lambda_2 < 0$$



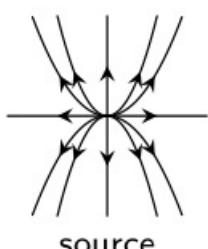
$$\lambda_1 = \lambda_2 < 0$$



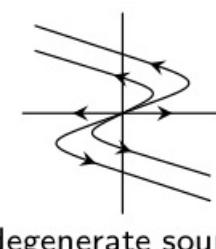
$$\lambda_1 = 0, \lambda_2 < 0$$



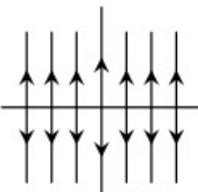
$$\lambda_1 \neq \lambda_2 > 0$$



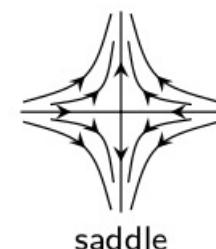
$$\lambda_1 = \lambda_2 > 0$$



$$\lambda_1 = 0, \lambda_2 > 0$$



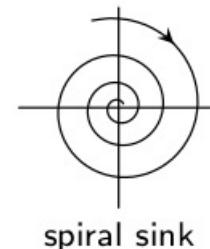
$$\lambda_1 > 0, \lambda_2 < 0$$



$$\lambda_1, \lambda_2 \in \mathbb{C}$$

$$\lambda_1 = \overline{\lambda_2} = a \pm ib \quad \text{Re}(\lambda) = a \quad \text{Im}(\lambda) = b$$

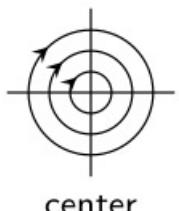
$$\text{Re}(\lambda) < 0$$



$$\text{Re}(\lambda) > 0$$



$$\text{Re}(\lambda) = 0$$



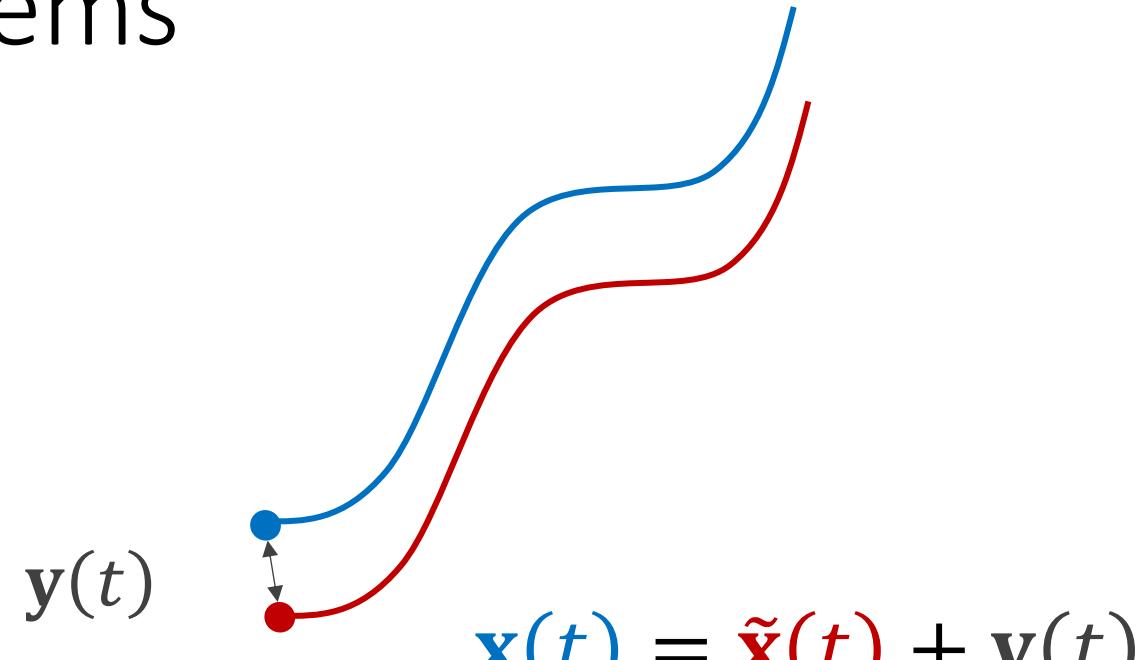
Stability of nonlinear systems

$$\frac{d\mathbf{x}}{dt} = \text{[no solution]}$$

$$\frac{d\mathbf{x}}{dt} = f(\mathbf{x}(t); \beta)$$

$$\frac{d\mathbf{x}}{dt} = 0$$

$$\mathbf{x}^* = \text{[no solution]}$$



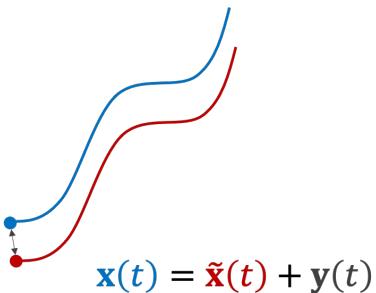
Both $\mathbf{x}(t)$ and $\tilde{\mathbf{x}}(t)$ are solutions of $\frac{d\mathbf{x}}{dt} = f(\mathbf{x})$

Original system:

$$\frac{d\mathbf{x}}{dt} = f(\mathbf{x})$$

A solution of the system ($\tilde{\mathbf{x}}(t)$) perturbed by a small amount ($\mathbf{y}(t)$):

$$\mathbf{x}(t) = \tilde{\mathbf{x}}(t) + \mathbf{y}(t)$$



We derive w.t.r. to time on both sides of the equation and replace $\frac{d}{dt}$ by f :

$$\frac{d\mathbf{x}}{dt} = \frac{d(\tilde{\mathbf{x}} + \mathbf{y})}{dt}$$

$$f(\mathbf{x}) = f(\tilde{\mathbf{x}} + \mathbf{y})$$

Taylor expanding around $\tilde{\mathbf{x}}$: $f(\tilde{\mathbf{x}} + \mathbf{y}) = f(\tilde{\mathbf{x}}) + \frac{df(\tilde{\mathbf{x}})}{dt} \mathbf{y} + \varepsilon(\mathbf{y}^2)$

$$f(\tilde{\mathbf{x}} + \mathbf{y}) = f(\tilde{\mathbf{x}}) + \frac{df(\tilde{\mathbf{x}})}{dt} \mathbf{y}$$

~~$$f(\tilde{\mathbf{x}}) + f(\mathbf{y}) = f(\tilde{\mathbf{x}}) + \frac{df(\tilde{\mathbf{x}})}{dt} \mathbf{y}$$~~

$$\frac{d\mathbf{y}}{dt} = Df(\tilde{\mathbf{x}})\mathbf{y}$$

If $\tilde{\mathbf{x}}$ is a fixed point, then
 $\frac{d\mathbf{x}}{dt} = 0$ and $Df(\tilde{\mathbf{x}})$
becomes a constant matrix

$$Df(\tilde{\mathbf{x}}) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \dots & \frac{\partial f_1}{\partial x_n} \\ \dots & \dots & \dots \\ \frac{\partial f_n}{\partial x_1} & \dots & \frac{\partial f_n}{\partial x_n} \end{bmatrix}$$

Jacobian
matrix of the
vector field

$$\begin{aligned} f(x + \delta x) &= f(x) + f'(x) \delta x + \varepsilon(\delta x^2) \\ &\approx f(x) + f'(x) \delta x \end{aligned}$$

- Evaluating the stability (of the fixed points) of a nonlinear system becomes a matter of analyzing the linear system defined by $\frac{d\mathbf{y}}{dt} = \tilde{\mathbf{A}}\mathbf{y}$, where $\tilde{\mathbf{A}}$ is a constant matrix that corresponds to the Jacobian evaluated at a fixed point !!!



The unforced Duffing oscillator (2D)

$$\dot{x}_1 = x_2$$

$$\dot{x}_2 = x_1 - x_1^3 - \delta x_2 \quad \delta > 0$$

1. Find the fixed points

$$\dot{\mathbf{x}} = \frac{d\mathbf{x}}{dt} = 0$$

$$\dot{x}_1 = 0 \leftrightarrow x_2 = 0$$

$$x_2 = 0 \rightarrow \dot{x}_2 = x_1 - x_1^3 = 0$$

$$x_1(1 - x_1^2) = 0$$

$$\text{FP: } x_1 = 0, x_2 = 0$$

$$\text{FP: } x_1 = \pm\sqrt{1}, x_2 = 0$$

We need to analyze the stability of the system in these three fixed points

2. Calculate the Jacobian

$$Df(\mathbf{x}) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{bmatrix}$$

$$Df(\mathbf{x}) = \begin{bmatrix} 0 & 1 \\ 1 - 3x_1^2 & -\delta \end{bmatrix}$$

$$Df([0,0]) = \begin{bmatrix} 0 & 1 \\ 1 & -\delta \end{bmatrix}$$

$$Df([1,0]) = \begin{bmatrix} 0 & 1 \\ -2 & -\delta \end{bmatrix}$$

$$Df([-1,0]) = \begin{bmatrix} 0 & 1 \\ -2 & -\delta \end{bmatrix}$$

The unforced Duffing oscillator (2D)

$$\dot{x}_1 = x_2$$

$$\dot{x}_2 = x_1 - x_1^3 - \delta x_2$$

$$\delta > 0$$

1. Find the fixed points

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$$x_2 = 0 \rightarrow \dot{x}_2 = x_1 - x_1^3 = 0$$

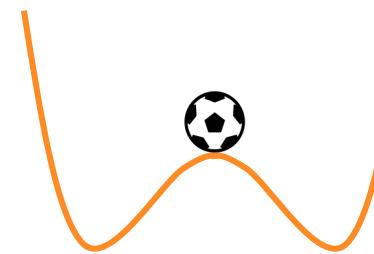
$$x_1(1 - x_1^2) = 0$$

$$\text{FP: } x_1 = 0, x_2 = 0$$

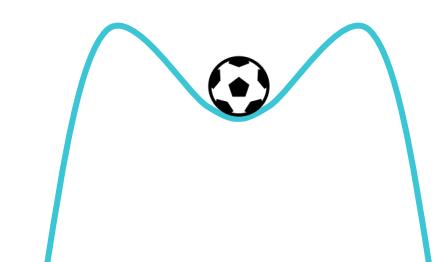
$$\text{FP: } x_1 = \pm\sqrt{1}, x_2 = 0$$

We need to analyze the stability of the system in these three fixed points

$$\delta > 0$$



$$\delta < 0$$



2. Calculate the Jacobian

$$Df(\mathbf{x}) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} \end{bmatrix}$$

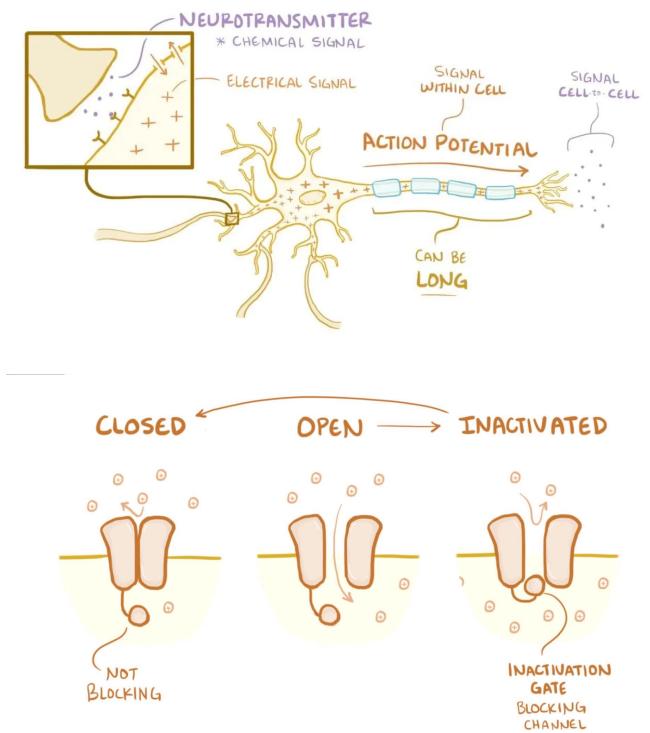
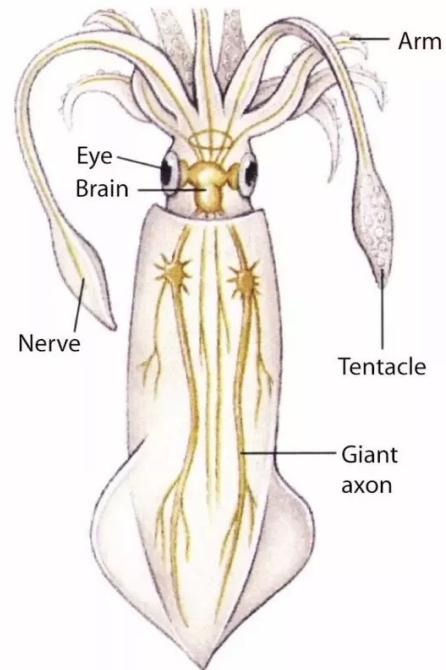
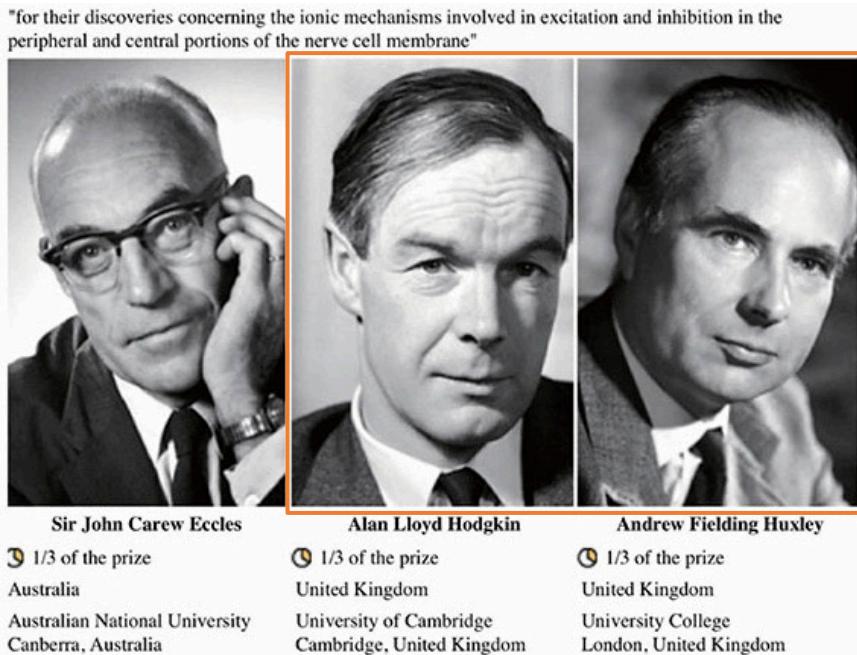
$$Df([0,0]) = \begin{bmatrix} 0 & 1 \\ 1 & -\delta \end{bmatrix}$$

$$Df([1,0]) = \begin{bmatrix} 0 & 1 \\ -2 & -\delta \end{bmatrix}$$

$$Df(\mathbf{x}) = \begin{bmatrix} 0 & 1 \\ 1 - 3x_1^2 & -\delta \end{bmatrix}$$

$$Df([-1,0]) = \begin{bmatrix} 0 & 1 \\ -2 & -\delta \end{bmatrix}$$

The Hodgkin-Huxley neuron model



The Hodgkin-Huxley neuron model

Total current = capacitive current + Ionic current (Na, K, leak channels)

$$I = C_m \frac{dV_m}{dt} + g_K n^4 (V_m - E_K) + g_{Na} m^3 h (V_m - E_{Na}) + g_l (V_m - E_l)$$

$$C_m \frac{dV_m}{dt} = I - g_K \mathbf{n^4} (V_m - E_K) - g_{Na} \mathbf{m^3 h} (V_m - E_{Na}) - g_l (V_m - E)$$

$$\frac{dn}{dt} = \alpha_n(V_m)(1 - n) - \beta_n(V_m)n$$

$$\frac{dm}{dt} = \alpha_m(V_m)(1 - m) - \beta_m(V_m)m$$

$$\frac{dh}{dt} = \alpha_h(V_m)(1 - h) - \beta_h(V_m)h$$

How many state variables do we need to describe this system?

This is just to model the membrane potential of a single neuron!!!

The simplified Morris-Lecar model

$$C_m \frac{dV_m}{dt} = I_{ext} - g_K n(V_m - E_K) - g_{Ca} m_\infty (V_m - E_{Ca}) - g_L (V_m - E_L)$$

bifurcation parameter

$$\frac{dn}{dt} = \frac{\phi(n_\infty - n)}{\tau_n}$$

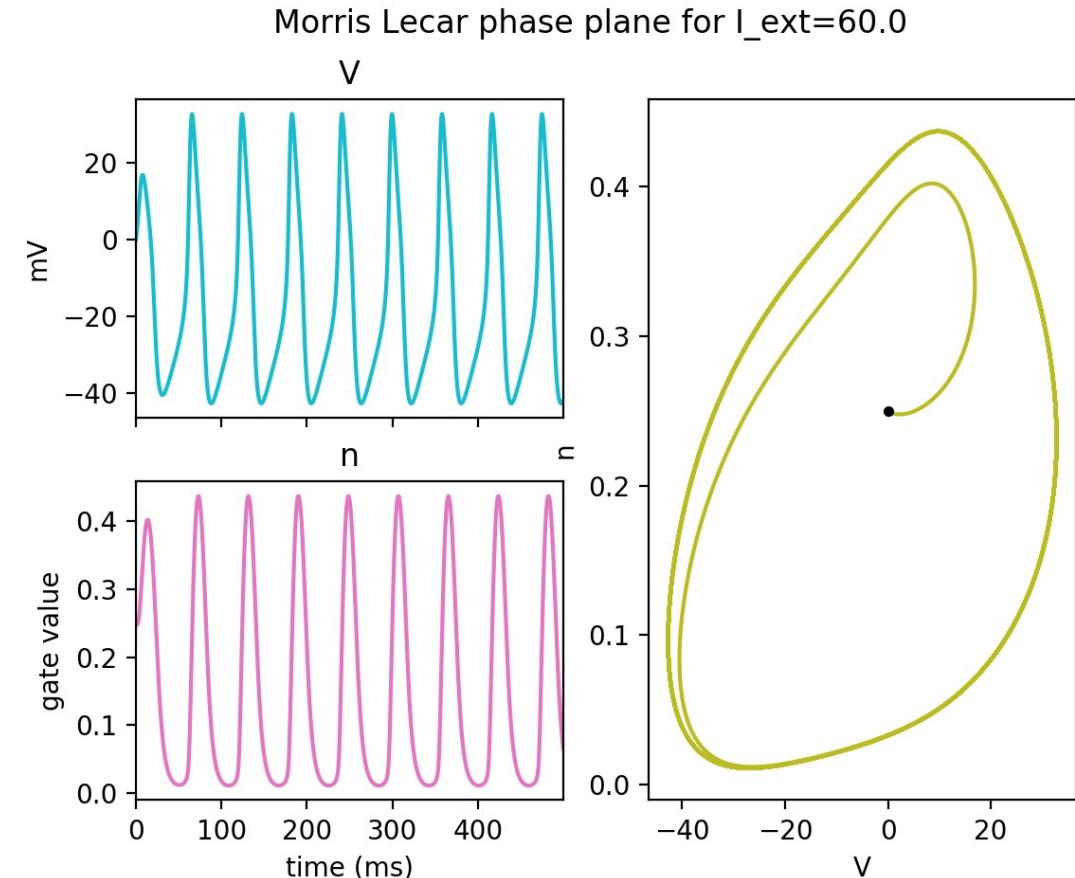
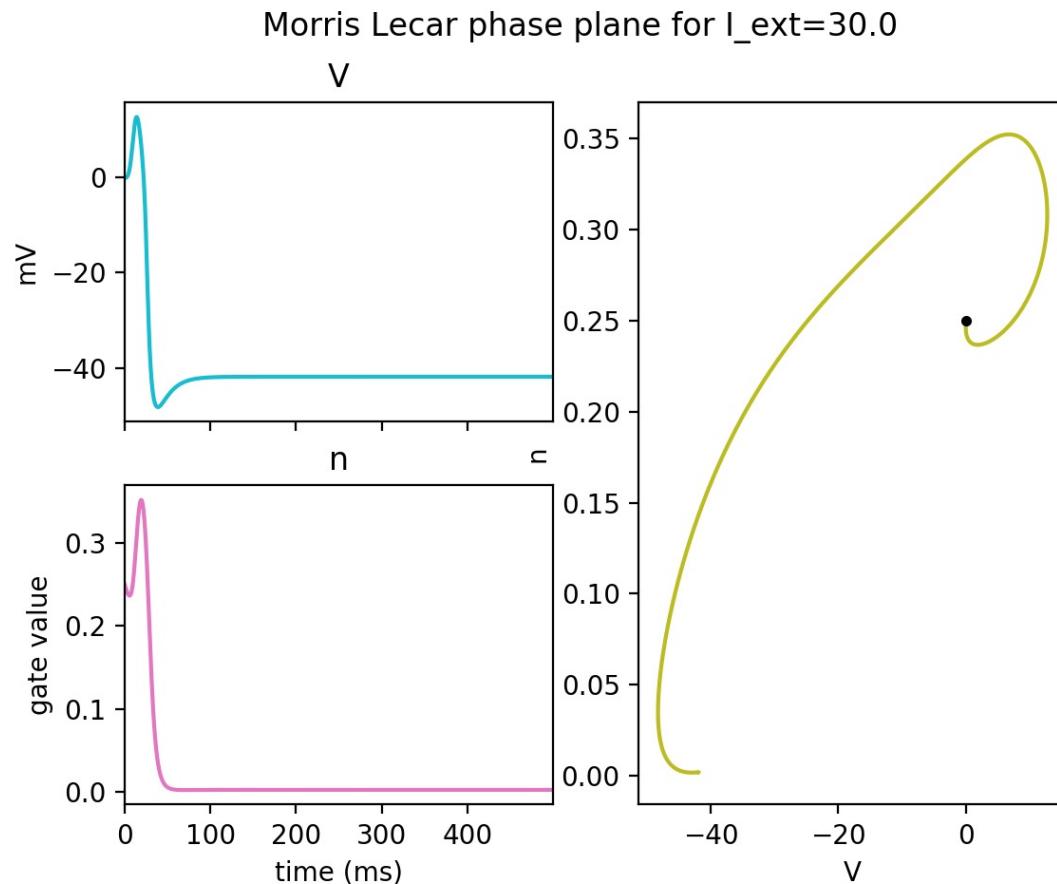
$$m_\infty(V_m) = \frac{1}{2} \left[1 + \tanh \left(\frac{V_m - V_1}{V_2} \right) \right]$$

How many state variables do we need to describe this system?

$$\tau_n(V_m) = \frac{1}{\cosh \left(\frac{V_m - V_3}{2V_4} \right)}$$

$$n_\infty(V_m) = \frac{1}{2} \left[1 + \tanh \left(\frac{V_m - V_3}{V_4} \right) \right]$$

Bifurcation theory

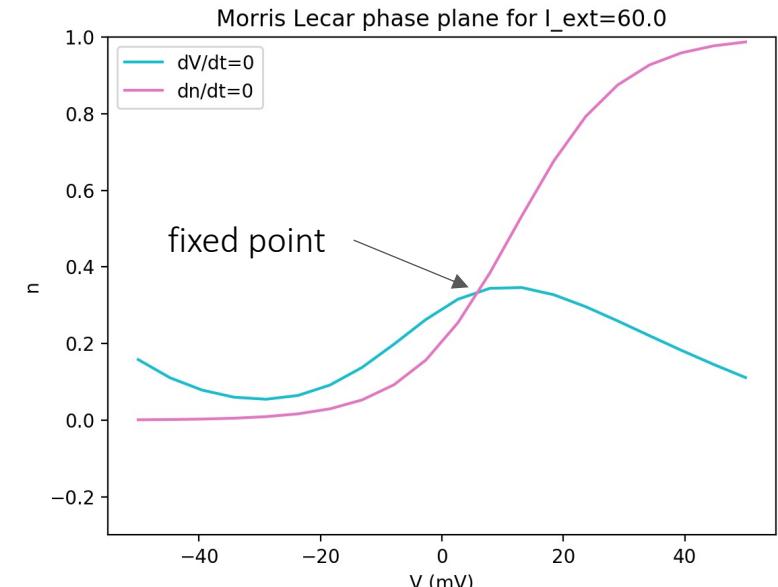
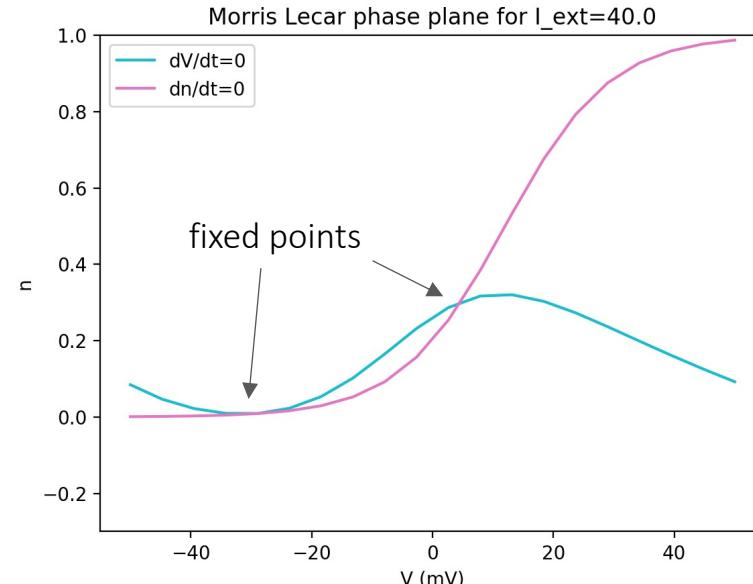
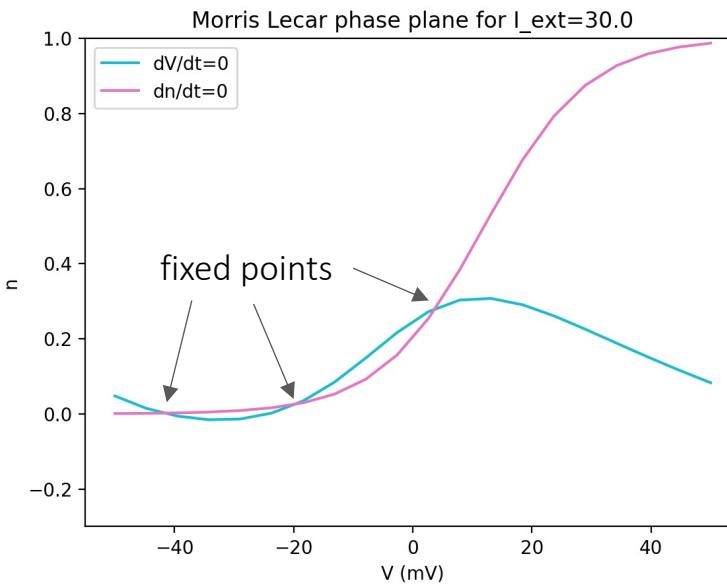


Nullclines + phase plane analysis

$$\frac{dV_m}{dt} = \frac{I_{ext} - g_K n(V_m - E_K) - g_{Ca} m_\infty (V_m - E_{Ca}) - g_l (V_m - E_l)}{C_m} = 0$$

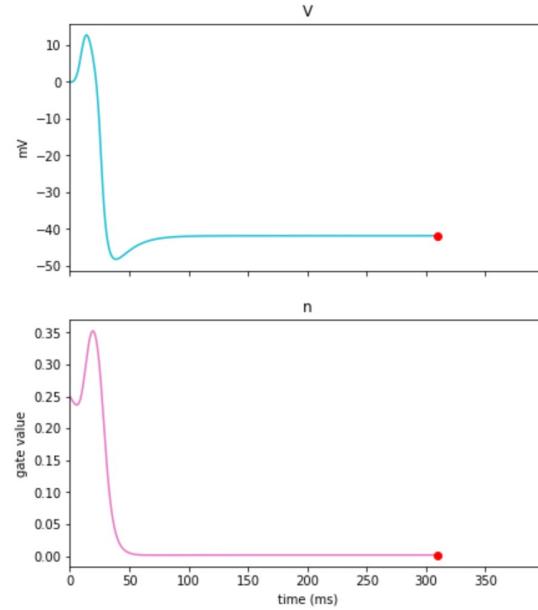
$$\frac{dn}{dt} = \frac{\phi(n_\infty - n)}{\tau_n} = 0$$

- There is a nullcline for every state variable.
- For instance, the nullcline of V_m corresponds to the set of paired (V_m, n) values for which $\frac{dV_m}{dt} = 0$, and the nullcline of n corresponds to the set of paired (V_m, n) values for which $\frac{dn}{dt} = 0$.
- The intersection of the nullclines correspond to the fixed points of the system.

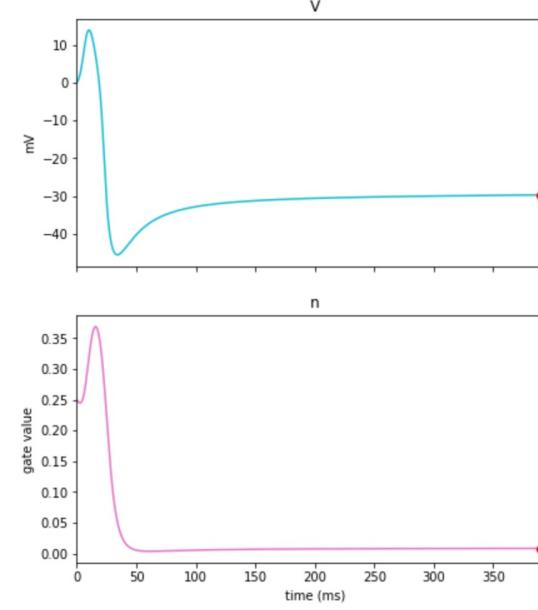


The Saddle-Node to Limit Cycle (SNLC) bifurcation

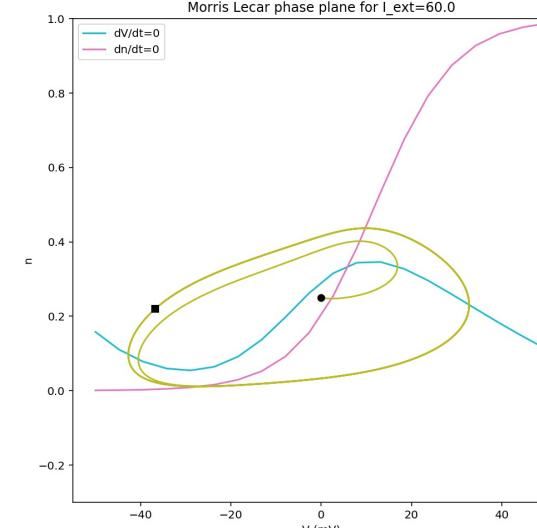
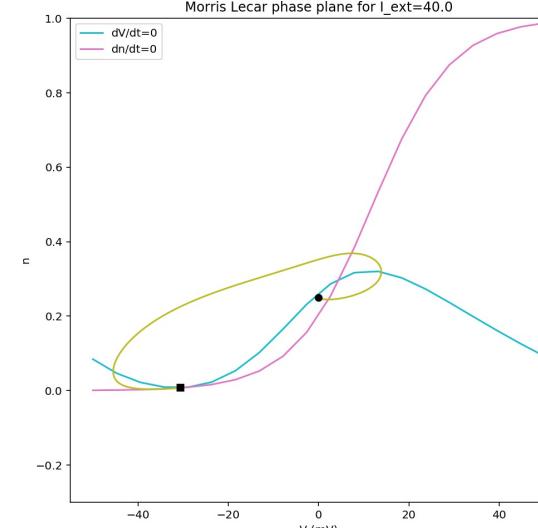
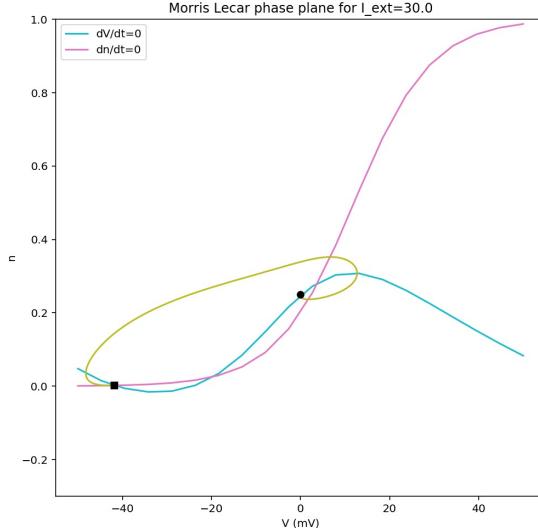
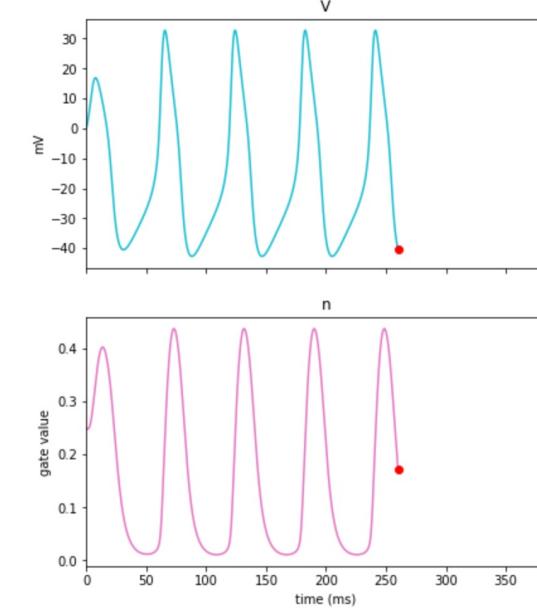
$$I_{ext} = 30$$



$$I_{ext}^* \approx 40$$



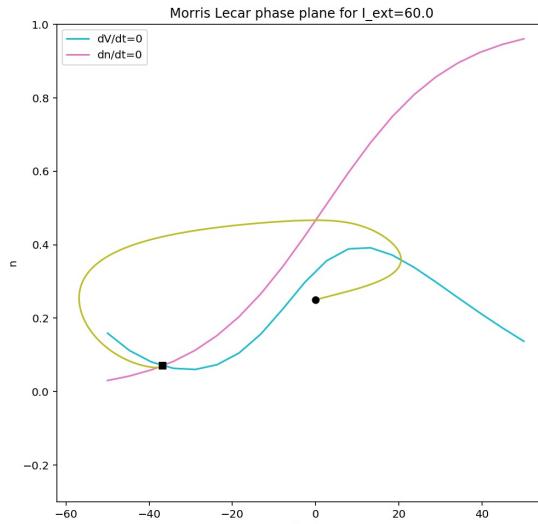
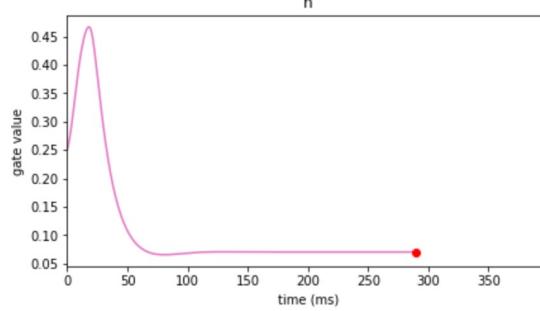
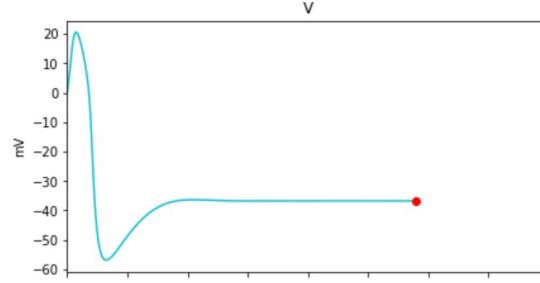
$$I_{ext} = 60$$



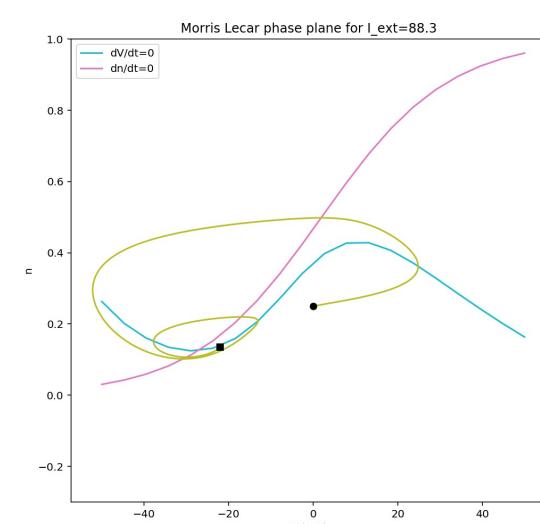
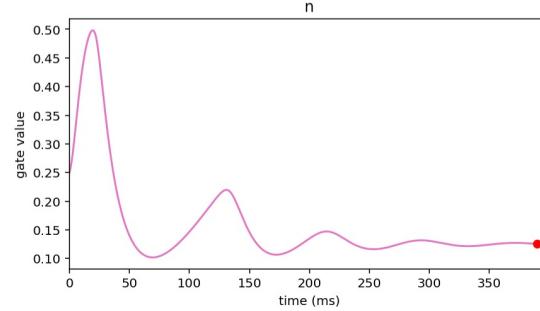
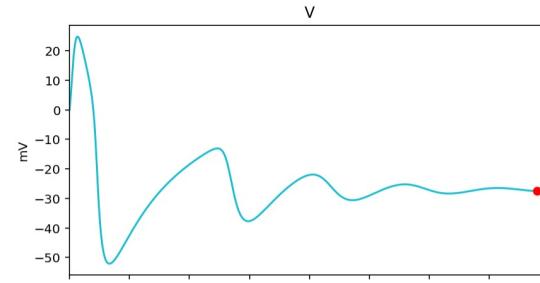
In a SNLC bifurcation a saddle and a node (stable fixed point) collide and disappear at I_{ext}^* to give rise to a stable limit cycle.

The Hopf bifurcation

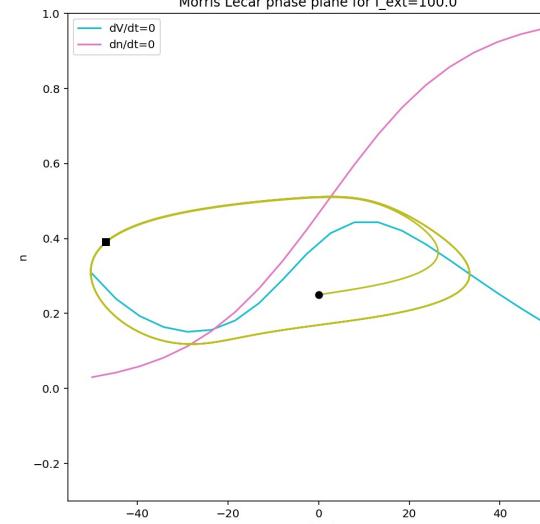
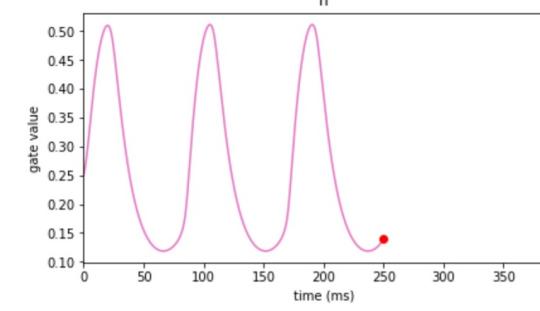
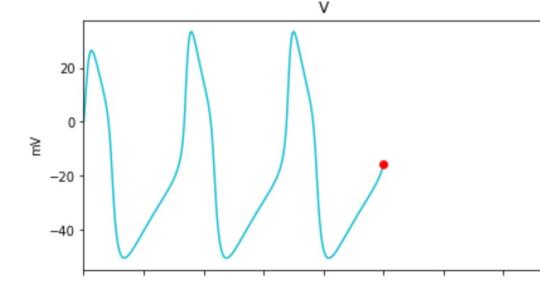
$$I_{ext} = 60$$



$$I_{ext}^* \approx 88$$



$$I_{ext} = 100$$



In a Hopf bifurcation a stable fixed point loses stability at I_{ext}^* and gives rise to a stable limit cycle.

Uses of DS theory in Neuroscience

- Modeling of different dynamical phenomena at different spatiotemporal scales:
 - At the single neuron level, integrators and resonators (type I and type II neurons)
 - At the circuit level, phenomena like multi-stability, synchronization, competition, intermittency and resonance
 - At the large-scale level (whole-brain), resting-state dynamics and functional connectivity and patterns (resting-state networks)
 - Self-organized criticality
- Modelling aspects of cognition
 - Learning and memory with attractor dynamics
 - Creativity and chaos
 - Criticality and optimal information processing/transmission
 - Computing with dynamics (perception, working memory)
- Modelling of brain disease states
 - Epilepsy
 - Psychiatric disorders (hallucinations)
- Modelling effects of stimulation treatments

$$\mathbf{x}(t) = \mathbf{x}_0 e^{\mathbf{A}t}$$

$$A = VDV^{-1} \quad D = \begin{bmatrix} \lambda_1 & 0 & 0 \\ 0 & \dots & 0 \\ 0 & 0 & \lambda_n \end{bmatrix} \quad \left. \right\} \text{Diagonalization of matrix A}$$

$$e^A = e^{VDV^{-1}} = Ve^D V^{-1}$$

Chaos and the butterfly effect

