Synchronisation

https://github.com/peter-cudmore/seminars/MCB-2018

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May 21, 2018

Origins

Synchronous[8]

From: Greek χρόνος (*chronos*, meaning time) and σύν (syn, meaning *same*)

Translated: 'Sharing the common time' or 'sharing the same time'

[8] Pikovsky, Rosenblum, and Kurths. *Synchronization: A universal concept in nonlinear sciences*. 2001

Example: Fireflies[9]

Figure: *Photonius carolinus* in Elkmont, Tennessee

[9] Yiu. "How to Synchronize Like Fireflies". 2017

Example: Neuronal Systems[1]

Figure: Power spectrum of hippocampal EEG in the mouse during sleep and waking periods.

[1] Buzsáki and Draguhn. "Neuronal Oscillations in Cortical Networks". 2004

Example: Coupled Genetic Clocks[2]

Figure: Synchronised Florescence in E.Coli, video in supplementary material.

[2] Danino et al. "A synchronized quorum of genetic clocks". 2010

A Definition

Synchronisation is the process by which weakly interacting oscillatory systems adjust their behaviour to form a collective rhythm.

Figure: Unsynchronised motion: oscillators rotate at different angular velocities.

Figure: Synchronised motion: all oscillators rotate at the same angular velocity.

More Examples from biology

Other examples of biological phenomenon with experimental evidence of synchronisation include[8]:

- Circadian oscillations in cells,
- Entrainment of cardiac rhythms,
- Ultradian glucose-insulin oscillations in humans,
- Glycolytic oscillators in yeast cells,
- Predator-prey cycles,
- The cell cycle and mitosis in malignant tumors.
- Epileptic seizures

[8] Pikovsky, Rosenblum, and Kurths. *Synchronization: A universal concept in nonlinear sciences*. 2001

Phenomenological Model of Fireflies

With each firefly we associate

- an index $j \in 1, \ldots, n$,
- a period between events T_j,
- a frequency $\omega_j = 2\pi / T_j$,
- and a phase $\theta_j \in [0, 2\pi)$ such that $\theta_j(t) = \theta_j(t + T_j)$.

Some comments:

- The natural frequency ω_j is rarely measurable.
- Functions of phase (waveforms) are often measurable.
- Noise (both physical and 'model' noise) is usually averaged out.
- Sometimes amplitudes need also be modelled.

Periodic motion maps really nicely into $\mathbb{C}$!

Example: Damped harmonic motion in $\mathbb{C}$.

Consider a set (or population) of n damped harmonic oscillators $\{z_j\}$;

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (-1 + \mathrm{i}\omega_j)z_j. \qquad j = 1, \dots, n$$

Each oscillator z_j has:

- Phase $\arg z_j$,
- amplitude $|z_j|$ and
- natural frequency ω_j.

Each ω_j is a real valued I.I.D random variable with density $g(\omega)$.

$z_j(t) = z_j(0)\exp[(-1 + \mathrm{i}\omega_j)t]$

Population mean as a measure of coherence.

We can measure the state of the population by observing the population mean, or *order parameter*[4]:

$$z = \frac{1}{n}\sum_{j=1}^{n} z_j$$

We call:

- z the *mean field*.
- $r = |z|$ the mean field amplitude.
- $\Theta = \arg z$ the mean phase.
- $\Omega = \frac{\mathrm{d}\Theta}{\mathrm{d}t}$ the mean field velocity.

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[4] Kuramoto. "Self-Entrainment of a population of coupled non-linear oscillators". 1975

Synchronised Vs Unsynchronised Motion

Figure: 25 Oscillators (in red) and the mean field (in blue).

A more general model: The Hopf Bifurcation

The normal form of a Hopf Bifurcation at $\alpha = 0$ is given by

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j, \qquad \beta > 0.$$

$\alpha < 0$

When $\alpha \leq 0$ the fixed point at $z_j = 0$ is stable.

$\alpha > 0$

For $\alpha > 0$, the $z_j = 0$ state is unstable and a stable limit cycle exists with $|z_j| = \sqrt{\alpha/\beta}$

Coupled Oscillator Systems on either side of a Hopf

Linear Oscillator Model:

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha + \mathrm{i}\omega_j)z_j + \Gamma_j(\mathbf{z})$$

$$\alpha < 0,\ j = 1 \dots n.$$

Decoupled system has a stable node and no stable limit cycles.

Limit Cycle Model:

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + \Gamma_j(\mathbf{z})$$

$$\alpha, \beta > 0, j = 1 \dots n$$

Decoupled system has unstable node and a stable limit cycle.

The coupling function Γ

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + \Gamma_j(\mathbf{z}), \qquad j = 1, \ldots, n.$$

Network models usually assume linear coupling

$$\Gamma_j(\mathbf{z}) = \sum_k w_{jk} z_k.$$

Some common choices include:

- All-to-all coupling: $w_{jk} = K/n$
- Nearest-neighbour: $w_{jk} = K/n$ iff $k = j \pm 1$
- Small world networks,
- Random networks.

Figure: Part of a small world network

The coupling function Γ

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + \Gamma_j(\mathbf{z}), \qquad j = 1, \ldots, n.$$

Nonlinear Γ must commute with $\mathrm{e}^{\mathrm{i}\zeta}$. (why?)

We restrict ourselves to linear and nonlinear all-to-all coupling of the form

$$\Gamma(\mathbf{z}) = zF(|z|) \qquad \text{where} \qquad z = \frac{1}{n}\sum_{k=1}^{n} z_k.$$

Assume $F : \mathbb{R}_+ \to \mathbb{C}$ is smooth, bounded and $F(|z|) \to 0$ as $|z| \to \infty$.

For example: $\frac{1}{1+|z|^2}$, $\mathrm{e}^{-|z|}$ or Bessel functions $J_m(|z|)$ of the first kind.

Coupled Limit Cycle Oscillators

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + zF(|z|), \qquad j = 1, \ldots, n.$$

with

$$z = \frac{1}{n}\sum_{k=1}^{n} z_k.$$

To recap:

- Oscillators are modelled as points z_j rotating in $\mathbb{C}$,
- α, β are fixed parameters,
- ω_j is sampled from an *even symmetric* distribution $g(\omega)$,
- F is smooth, bounded, and $F(|z|) \to 0$ as $|z| \to \infty$,
- The mean field z is often a useful measure of coherence.

Limit Cycle Dynamics

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + zF(|z|), \qquad j = 1, \ldots, n.$$

$\alpha < 0$

$\boxed{\alpha > 0}$

Deriving the Kuramoto Model

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + zF(|z|), \qquad j = 1, \ldots, n.$$

Kuramoto[4] considered the limit $\alpha, \beta \to \infty$ with $\alpha/\beta \to 1$, and $F(r) = K$ is real-valued and constant. Let $z_j = r_j \exp(\mathrm{i}\theta_j)$. It follows that

$$\frac{1}{z_j}\frac{\mathrm{d}z_j}{\mathrm{d}t} = \frac{\mathrm{d}\log z_j}{\mathrm{d}t} = \frac{\mathrm{d}}{\mathrm{d}t}(\ln r_j + \mathrm{i}\theta_j) = \alpha - \beta r_j^2 + \mathrm{i}\omega_j + K\frac{r}{r_j}\mathrm{e}^{\mathrm{i}(\psi-\theta_j)}$$

we thus have

$$\begin{aligned}\frac{1}{\beta}\frac{\mathrm{d}r_j}{\mathrm{d}t} &= r_j(\frac{\alpha}{\beta} - r_j^2) + \frac{K}{\beta}\frac{r}{r_j}\cos(\psi - \theta_j)\\ \frac{\mathrm{d}\theta_j}{\mathrm{d}t} &= \omega_j + K\frac{r}{r_j}\sin(\psi - \theta_j)\end{aligned}$$

[4] Kuramoto. "Self-Entrainment of a population of coupled non-linear oscillators". 1975

Deriving the Kuramoto Model

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + zF(|z|), \qquad j = 1, \ldots, n.$$

Kuramoto[4] considered the limit $\alpha, \beta \to \infty$ with $\alpha/\beta \to 1$, and $F(r) = K$ is real-valued and constant.

The system becomes a 'phase oscillator'

$$\frac{\mathrm{d}\theta_j}{\mathrm{d}t} = \omega_j + Kr\sin(\psi - \theta_j)$$

- The effective coupling strength is Kr!
- There is a Hopf at $K = 2/[\pi g(0)]$.
- When $K > K_c$, $r \to r_\infty$.

[4] Kuramoto. "Self-Entrainment of a population of coupled non-linear oscillators". 1975

Demonstration

...cut to Jupyter

Amplitude Dynamics

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + zF(|z|), \qquad j = 1, \dots, n.$$

Matthews, Mirollo and Strogatz[5] showed that in the $\alpha, \beta \approx O(1)$ regime there is a wide variety of dynamical states even for uni-modal g. In addition to synchronised states and incoherence, they found:

- amplitude death,
- quasi-periodic states,
- multi-stability,
- period doubling cascades and
- chaos

[5] Matthews, Mirollo, and Strogatz. "Dynamics of a large system of coupled nonlinear oscillators". 1991

Amplitude Death

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + zF(|z|), \qquad j = 1, \ldots, n.$$

Amplitude death occurs when increasing the spread of frequencies causes the origin to become an attracting.

Ermentrout[3] showed that amplitude death

- occurs in a wide variety of systems,
- does not depend special symmetries
- or infinite-range coupling

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[3] Ermentrout. “Oscillator Death in Populations of “all to all” Coupled Oscillators”. 1990

Amplitude Death

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + zF(|z|), \qquad j = 1, \dots, n.$$

Mirollo and Strogatz[6] defined $f(\mu) = \int_{-\infty}^{\infty} \frac{g(\omega)}{\mu - \mathrm{i}\omega}\,\mathrm{d}\omega$

Theorem (Mirollo and Strogatz)

Let $\alpha = 1 - K$, $F(|z|) = K$ and assume that the density $g(\omega)$ is an even function which is nonincreasing on $[0, \infty)$. Then:

- *(A) Amplitude death is stable with probability $\to 1$ as $n \to \infty$, $f(K-1) < \frac{1}{K}$*
- *(B) Amplitude death is stable with probability $\to 1$ as $n \to \infty$, $f(K-1) > \frac{1}{K}$*

[6] Mirollo and Strogatz. "Amplitude Death in an Array of Limit-Cycle Oscillators". 1990

Demonstration of amplitude death.

...some more examples.

The Dispersion Function

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + zF(|z|), \qquad j = 1, \ldots, n.$$

Matthews, Mirollo and Strogatz[5] considered the dispersion function

$$f(\mu) = \int_{-\infty}^{\infty} \frac{g(\omega)}{\mu - \mathrm{i}\omega}\, \mathrm{d}\omega.$$

for real valued μ.
When g is symmetric and unimodal

- $f(\mu)$ is real valued iff μ real valued.
- f is odd and strictly decreasing on $[0, \infty)$
- f is discontinuous at $\mu = 0$ and $\lim_{\mu \to 0^+} = \pi g(0)$.

[5] Matthews, Mirollo, and Strogatz. "Dynamics of a large system of coupled nonlinear oscillators". 1991

Stable Node Dynamics

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + zF(|z|), \qquad j = 1, \dots, n.$$

$\boxed{\alpha < 0}$

$\alpha > 0$

Amplitude Death

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + zF(|z|), \qquad j = 1, \ldots, n.$$

Consider the case where $\alpha = -1$,$\beta = 0$, F smooth, bounded and $F \to 0$ as $|z| \to \infty$.

It follows from a fixed point argument that amplitude death and full synchronisation are the only limiting sets.

In particular, z_j is fixed iff z is fixed up to a constant $\exp(\mathrm{i}\Omega t + \Theta_0)$

Amplitude Death

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + zF(|z|), \qquad j = 1, \ldots, n.$$

Consider the case where $\alpha = -1, \beta = 0$, F smooth, bounded and $F \to 0$ as $|z| \to \infty$.

Theorem (PC and Holmes)

Let g be a even symmetric probability distribution, non-increasing on $[0, \infty)$, let $A = \{\lambda : \mathrm{Re}[\lambda] > 1\} \subset \mathbb{C}$ and $E = 1/f(A) \subset \mathbb{C}$. Then amplitude death is unstable with probability $\to 1$ as $n \to \infty$ if and only if $F(0) \in E$.

Demonstration of Amplitude Death.

...more Jupyter Examples.

Proof of Amplitude Death

To prove the stability result we require:

Theorem (PC and Holmes)

Let $g(\omega)$ be an even symmetric probability distribution, non-increasing on $[0, \infty)$. Then the dispersion function $f : \mathbb{C}_+ \to Y \subset \mathbb{C}_+$ is bijective and holomorphic.

Proof of Amplitude Death

Sketch of the proof:

- Linearise the system about $z_j = 0$..
- Show that the limiting operator has has continuous spectrum along $\mathrm{Re}[\lambda] = -1$, and a discrete spectrum at $F(0) = \frac{1}{f(\lambda+1)}$.
- Use the conformal property of f to show $F(0) \in E$ implies $\lambda + 1 \in A$ and hence fixed point is unstable.

Synchronised States

$$\frac{\mathrm{d}z_j}{\mathrm{d}t} = (\alpha - \beta|z_j|^2)z_j + \mathrm{i}\omega_j z_j + zF(|z|), \qquad j = 1, \ldots, n.$$

Consider the case where $\alpha = -1, \beta = 0$, F smooth, bounded and $F \to 0$ as $|z| \to \infty$.

There are also results on stability and bifurcations[7] which are expressed in terms of a playoff between

- Population heterogeneity (via $f(\mu) = \int_{-\infty}^{\infty} \frac{g(\omega)}{\mu - \mathrm{i}\omega}\,\mathrm{d}\omega$ and it's derivatives) and
- coupling topology (via the 'shape' of F)

[7] PC and Holmes. "Phase and amplitude dynamics of nonlinearly coupled oscillators". 2015

In Summary

Hopefully i've convinced you that:

- Synchronisation is an example of emergence,
- resulting from mutual interactions between parts of a larger system.
- The different coupling mechanisms and population variability can lead to differing synchronisation properties,
- which can be simulated and, in some cases, solved explicitly.
- There are also deep mathematical properties buried not far from the surface.

Thanks and Acknowledgements

Thanks to

- Dr. Stuart Johnson and the MCB seminar organisers.
- Prof. Edmund Crampin and The Systems Biology Laboratory.
- The audience, for your attention.

This research was performed under the supervision of Dr. Catherine. A. Holmes, Prof. Joseph Grotowski and Dr. Cecilia Gonzales Tokman at the University of Queensland (UQ) as part the doctoral program funded under the Australian Postgraduate Award and Discovery Early Career Researcher Award: DE160100147.

Additional thanks to Prof. Gerard Milburn, Dr. James Bennett at the UQ ARC Centre of Excellence for Engineered Quantum Systems (EQuS).

Appendix: Quantum Optomechanics

Appendix: Schematic of an optomechanical system

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