

For problem set information and instructions, see Canvas.

## Problems

The following problems are similar to problems in the text.

### 1. (Practice exercises)

These exercises should be done from memory without computational tools. In previous semesters these questions were part of a regular in-class quiz.

- (a) Consider the differential equation

$$\frac{dx}{d\tau} = \frac{kT_0B}{K} \frac{x^3}{1+x^3} - kT_0x.$$

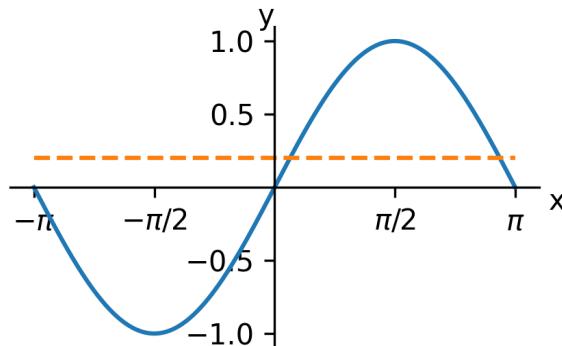
Assume that  $x$  and  $\tau$  are nondimensional variables and that  $k, T_0, B, K$  are parameters with dimension.

Identify two nondimensional groups from the equation above.

- (b) For the function  $f(N) = H \frac{A^2}{A^2 + N^2}$ , fill in the following chart:

$N$	$f(N)$
0	
$A$	
$\rightarrow \infty$	$\rightarrow$

- (c) Assume the time evolution of the phase difference,  $\phi$ , between an oscillator and a reference signal is given by the system  $\dot{\phi} = 0.2 - \sin \phi$ .



What is the long term behavior of the phase difference in this system? If it approaches a fixed value, provide an estimate of that value.

2. Consider the system  $\dot{x} = rx - \sin x$ .

- (a) For the case  $r = 0$ , sketch the phase portrait on the  $x$ -axis.  
 (b) For  $r > 1$  show that there is only one fixed point, and classify it.

(c) As  $r$  decreases from  $\infty$  to 0 classify **all** of the bifurcations that occur. *To think about this, plot  $\sin x$  and  $rx$  on the same axes. Using a tool that allows you to manipulate  $r$  will allow you to see when bifurcations occur.* Remember to label all plots that you include in your write-up.

(d) For  $0 < r \ll 1$ , find an approximate formula for the bifurcation points: the values of  $r$  at which bifurcations occur.

Also provide an approximation for the value of the fixed point,  $x^*$ , associated with each bifurcation point.

*For small  $r$ , note that bifurcations occur with  $\sin x \approx 1$  or  $\sin x \approx -1$ . This observation will allow you to approximate  $x$  and then  $r$ . Drawing a right triangle connecting the  $x$ -axis and the line  $rx$  at the point of bifurcation may help.*

(e) Sketch the bifurcation diagram, using solid and dashed curves to indicate the stability of the various branches of fixed points.

*Check your diagram: For any fixed value of  $r$ , look at the fixed points from bottom to top. The stability must alternate.*

*Along a branch of fixed points  $x^*(r)$ , stability changes can only occur when  $\frac{df}{dx} \Big|_x^* = 0$ .*

*Check that in your diagram, stability only changes at bifurcation points.*

3. Consider the system  $\dot{x} = rx - ax^2 - x^3$  where  $a \in \mathbb{R}$ . This is a two parameter system ( $a$  and  $r$ ). When  $a = 0$  we have the normal form for a supercritical pitchfork bifurcation. We will examine the effect of the parameter  $a$ .

There is a related example in the Problem Set 02 Python / Mathematica notebooks.

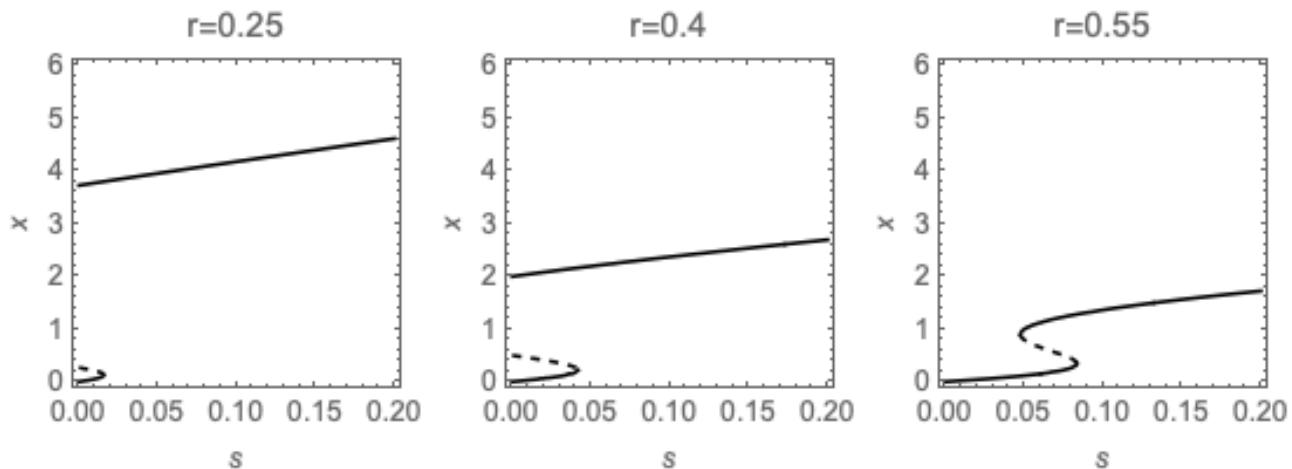
- (a) For each value of  $a$  you can create a bifurcation diagram in the  $rx$ -plane. As  $a$  varies, these diagrams may be qualitatively different. Provide a sketch or Mathematica/Python plot of each qualitatively different bifurcation diagram. *Show your work / reasoning or make a note that the work was done computationally and can be found at the end of the pdf.*
- (b) To summarize your results, create an  $ra$ -plane (each axis is a parameter). Mark regions of the plane that have qualitatively different phase portraits. Bifurcations are at the boundaries of the regions.

- Identify the types of bifurcations that occur.
- Include a description of how you constructed this plot.
- Show work by hand to find an analytical expression for each bifurcation curve.

*We are referring to this type of parameter-space plot as a **stability diagram**.*

4. (3.7.5) See the text for this question.

- (a) Do this as written. Find the dimensionless groups equal to  $s$  and to  $r$ .
- (b) Do this as written, determining  $r_c$ .
- (c) Consider the three bifurcation diagrams below.



For each of these values of  $r$ , answer the question in the text.

- (d) Do this as written.
  - (e) Do this as written.
  - (f) The bifurcation diagrams in (c) correspond to straight lines on your plot in (e) at  $r = 0.25$ ,  $r = 0.4$ , and  $r = 0.55$ . What information from the bifurcation diagram comes through in your stability diagram? What information is lost?
  - (g) The title of the problem was “A biochemical switch”, where the switch refers to a single pulse of some signaling substance turning on a gene. The gene then stays on even when the substance has disappeared. According to your analysis, for what range of  $r$  does the system have this kind of switch? How can you see this from the stability diagram in (e)?
5. (Additional info)
- (a) List all people that you worked with or consulted and all resources you consulted. This might include other students in the course, course staff, textbook or internet resources, etc.
  - (b) Estimate how much time you spent on this problem set.
  - (c) If you did not use AI tools, note that here. If you did, submit summaries (generated by the AI tool) of your interactions.