

Centre (slow) manifold of the example of §7.1 by Lee & Othmer (2010)

A. J. Roberts, University of Adelaide
<http://www.maths.adelaide.edu.au/anthony.roberts>

7:48pm, July 29, 2015

Rescale the system (84) to the fast time so their $\epsilon = \varepsilon^2$ here. For simplicity set $k_i = 1$ for all i . Then $\epsilon = 0$ and $\vec{c} = (\sqrt{C_2}, C_2, C_3)$ is a global manifold of equilibria. So with $C_1 = \sqrt{C_2}$ change to local variables \vec{u} by $c_i(t) = C_i + u_i(t)$. My website models the dynamics (creates the slow manifold) with the following input:

```
ff_:=tp mat((-2*((sqrt(c2)+u1)^2-(c2+u2))  
,((sqrt(c2)+u1)^2-(c2+u2))  
+small*((c3+u3)-(c2+u2))  
,0-small*((c3+u3)-(c2+u2))));  
freqm_:=mat((0,0));  
ee_:=tp mat((1/2/sqrt(c2),1,0),(0,0,1));  
zz_:=tp mat((0,1,0),(0,0,1));  
toosmall:=3;
```

Throughout and generally: the lowest order, most important, terms are near the end of each expression.

The specified dynamical system

$$\dot{u}_1 = -2\varepsilon u_1^2 - 4\sqrt{C_2}u_1 + 2u_2$$

$$\dot{u}_2 = \varepsilon^2(-e^{0i}C_2 + e^{0i}C_3 - u_2 + u_3) + \varepsilon u_1^2 + 2\sqrt{C_2}u_1 - u_2$$

$$\dot{u}_3 = \varepsilon^2(e^{0i}C_2 - e^{0i}C_3 + u_2 - u_3)$$

Centre subspace basis vectors

$$\vec{e}_1 = \{ \{1/2\sqrt{C_2}C_2^{-1}, 1, 0\}, e^{0i} \}$$

$$\vec{e}_2 = \{ \{0, 0, 1\}, e^{0i} \}$$

$$\vec{z}_1 = \{ \{0, 1, 0\}, e^{0i} \}$$

$$\vec{z}_2 = \{ \{0, 0, 1\}, e^{0i} \}$$

The centre manifold These give the location of the centre manifold in terms of parameters s_j .

$$u_1 = -1/8\sqrt{C_2}\varepsilon s_1^2 C_2^{-2} + 1/2\sqrt{C_2}s_1 C_2^{-1}$$

$$u_2 = s_1$$

$$u_3 = s_2$$

That is,

$$c_2 = C_2 + u_2 = C_2 + s_1,$$

$$c_3 = C_3 + u_3 = C_3 + s_2,$$

$$c_1 = C_1 + u_1 \approx \sqrt{C_2} + \frac{1}{2}s_1/\sqrt{C_2} - \varepsilon \frac{1}{8}s_1^2/C_2^{3/2} \approx \sqrt{C_2 + s_1}.$$

Centre manifold ODEs The system evolves on the centre manifold such that the parameters evolve according to these ODEs.

$$\dot{s}_1 = \varepsilon^2 \left(-4\sqrt{C_2}s_2 + 4\sqrt{C_2}s_1 + 4\sqrt{C_2}C_2 - 4\sqrt{C_2}C_3 + 16s_2C_2 - 16s_1C_2 - 16C_2^2 + 16C_2C_3 \right) / (16C_2 - 1)$$

$$\dot{s}_2 = \varepsilon^2 \left(-s_2 + s_1 + C_2 - C_3 \right)$$

To match the result (92), consider the 2nd evolution equation first:

$$\begin{aligned} \dot{c}_3 &= (C_3 + s_2)' = \dot{s}_2 = \varepsilon^2 (-s_2 + s_1 + C_2 - C_3) \\ &= \varepsilon [(C_2 + s_1) - (C_3 + s_2)] = \varepsilon (c_2 - c_3). \end{aligned}$$

Similarly, but in brief, the first evolution equation gives

$$\begin{aligned}
\dot{c}_2 &= (C_2 + s_1)' = \dot{s}_1 \\
&= \varepsilon^2 \left(-4\sqrt{C_2}s_2 + 4\sqrt{C_2}s_1 + 4\sqrt{C_2}C_2 - 4\sqrt{C_2}C_3 \right. \\
&\quad \left. + 16s_2C_2 - 16s_1C_2 - 16C_2^2 + 16C_2C_3 \right) / (16C_2 - 1) \\
&\equiv \varepsilon \left(4\sqrt{c_2}c_2 - 4\sqrt{c_2}c_3 + 16s_2c_2 - 16c_2^2 + 16c_2c_3 \right) / (16c_2 - 1) \\
&= \varepsilon 4(c_3 - c_2)\sqrt{c_2} / (4\sqrt{c_2} + 1)
\end{aligned}$$

which also matches (92).

The projection of initial conditions arise from the following, but I have not cancelled the common factors to see how the match.

Normals to isochrons at the slow manifold Use these vectors: to project initial conditions onto the slow manifold; to project non-autonomous forcing onto the slow evolution; to predict the consequences of modifying the original system; in uncertainty quantification to quantify effects on the model of uncertainties in the original system. The normal vector $\vec{z}_j := (z_{j1}, \dots, z_{jn})$

$$\begin{aligned}
z_{11} = & \varepsilon^2 \left(-3072\sqrt{C_2}s_1^2C_2 + 28\sqrt{C_2}s_1^2C_2^{-1} - 1/4\sqrt{C_2}s_1^2C_2^{-2} - 192\sqrt{C_2}s_1^2 + \right. \\
& 8192\sqrt{C_2}C_2^3 + 2560\sqrt{C_2}C_2^2 - 160\sqrt{C_2}C_2 - 2\sqrt{C_2} + 2048s_1^2C_2 - 128s_1^2 - \\
& 8192C_2^3 + 32C_2 \left. \right) / (65536C_2^4 - 16384C_2^3 + 1536C_2^2 - 64C_2 + 1) + \varepsilon \left(\sqrt{C_2}s_1C_2^{-1} + \right. \\
& 16\sqrt{C_2}s_1 - 8s_1 \left. \right) / (256C_2^2 - 32C_2 + 1) + \left(-2\sqrt{C_2} + 8C_2 \right) / (16C_2 - 1)
\end{aligned}$$

$$\begin{aligned}
z_{12} = & \varepsilon^2 \left(-6144\sqrt{C_2}s_1^2C_2 + 56\sqrt{C_2}s_1^2C_2^{-1} - 1/2\sqrt{C_2}s_1^2C_2^{-2} - 384\sqrt{C_2}s_1^2 + \right. \\
& 6144\sqrt{C_2}C_2^2 - 256\sqrt{C_2}C_2 - 8\sqrt{C_2} + 4096s_1^2C_2 - 256s_1^2 - 8192C_2^3 - 1024C_2^2 + \\
& 96C_2 \left. \right) / (65536C_2^4 - 16384C_2^3 + 1536C_2^2 - 64C_2 + 1) + \varepsilon \left(2\sqrt{C_2}s_1C_2^{-1} + \right. \\
& 32\sqrt{C_2}s_1 - 16s_1 \left. \right) / (256C_2^2 - 32C_2 + 1) + \left(-4\sqrt{C_2} + 16C_2 \right) / (16C_2 - 1)
\end{aligned}$$

$$z_{13} = \varepsilon^2 \left(-8\sqrt{C_2} + 16C_2 + 1 \right) / (256C_2^2 - 32C_2 + 1)$$

$$z_{21} = \varepsilon^2 \left(-32\sqrt{C_2}C_2 - 2\sqrt{C_2} + 16C_2 \right) / (256C_2^2 - 32C_2 + 1)$$

$$z_{22} = \varepsilon^2 \left(-8\sqrt{C_2} + 16C_2 + 1 \right) / (256C_2^2 - 32C_2 + 1)$$

$$z_{23} = 1$$