

PKU - HUST Lectures 2020

Lecture III : Space - Time Evolution  
of Transitions

- Comment on 'Time Delay' → end
- From time → space-time
  - Transition Fronts (c.f. J.D. Murray)
  - Fisher Equation (unstable) epidemics
  - Fitzhugh - Nagumo Equation (stable)
- 2 basic prototypes

## ~ Overview of Fronts

④

- Recall Predator-Prey with fast fluctuations slaved
- reduced model reduced to:

$$(T - T_c) \alpha(T)$$

$$\frac{dU}{dt} = (\gamma - \mu C_1) U - C_2 U^2$$

Call it TDLG

Logistic

2 non-trivial fixed pts:

$$\gamma < \mu C_1 \rightarrow U = 0$$

transition as soft mode

$$\gamma > \mu C_1 \rightarrow U = (\gamma - \mu C_1) / C_2$$

QD

But model is layer-averaged:



What if relax → spatial evolution?

neoclassical

⇒ c.i.e. viscous diffusion  
viscosity

turbulent

then:  $\rightarrow$   $\frac{\partial}{\partial t} u = D \frac{\partial^2 u}{\partial x^2}$  NL

$$u = v^2$$

$$\begin{aligned}\frac{\partial}{\partial t} u - D \frac{\partial^2 u}{\partial x^2} &= (\gamma - \mu c_1) u - c_2 u^2 \\ &= (\gamma - \mu c_1) u - c_2 u^2\end{aligned}$$

transition evolves in space, time

$\Rightarrow$  'base-Burger' prototype:

$$D = \text{const.}$$

Ad-Aey  
Logistics  
+  
Space

$$\frac{\partial}{\partial t} f - D \frac{\partial^2 f}{\partial x^2} = \gamma f - c f^2$$

$\rightarrow$  Fisher Egn.

Fisher Egn.  
KPP (1937)

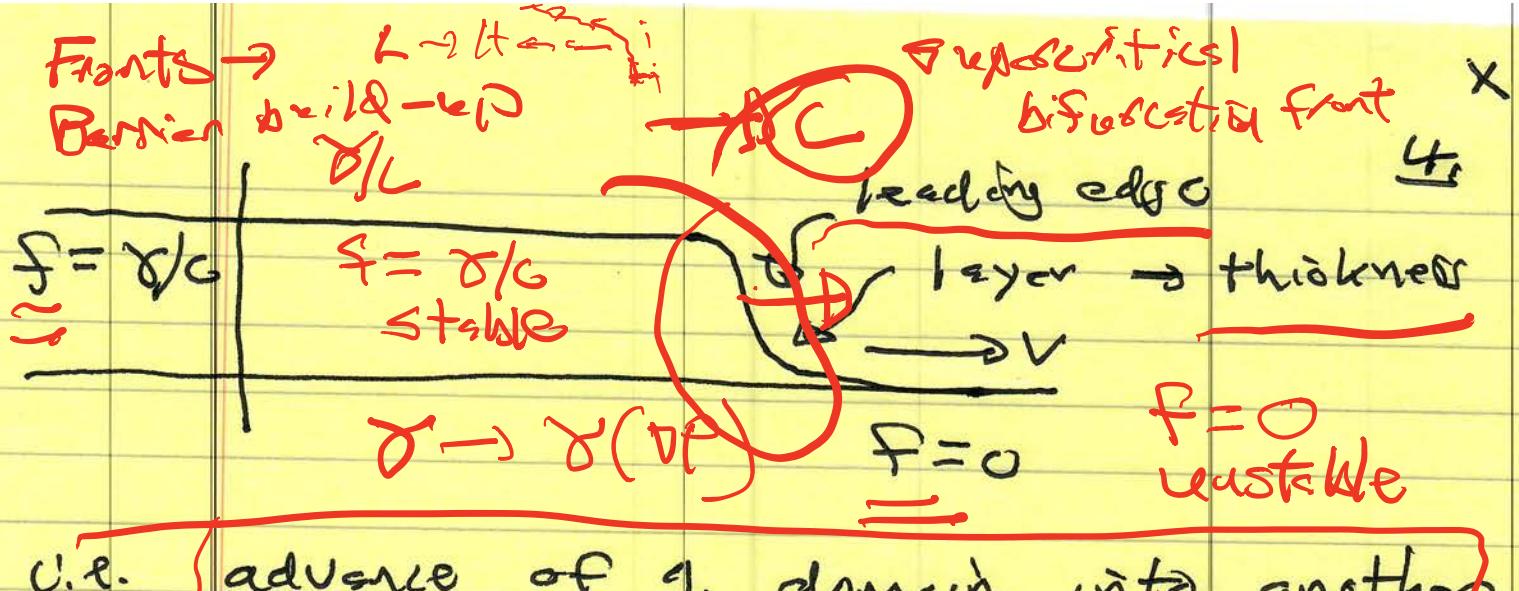
= Logistic + Diffusion

(N.B. Also can have Fisher - Burgers)

$\rightarrow$  useful for epidemics, 'slow' combustion,  
populations as well as plumes  
see W. Van Saarloos: review

$\rightarrow$  basic point:

discrete evolution of two domains



c.e. advance of 1 domain into another

P.D. et al. 195  
Gurney, P.D. '04  $\rightarrow$  spreading  
Gorbet, et al., 67

Murray  
Van Sciver

+ many others.

see:

$F_r$   
~~F~~ ~~Exptl~~

K. Iida mid 2000

L. Schmidt  $\rightarrow$  ARS 2020 \*

$\Rightarrow$  Analysis for Fisher.

## Fisher Fronts $\rightarrow$ Basic Paradigm

5.

- i) Pattern Formation Paradigms I: Epidemic Front Propagation - Fisher Equation

### (i) Motivation

$\rightarrow$  basic paradigm in nonlinear dynamics: logistic problem

$$\text{map: } x_{n+1} = \alpha x_n (1 - x_n)$$

↑ growth ↑ saturation

$$\text{continuous system: } \frac{dx}{dt} = \gamma_0 x - \alpha x^2$$

$$\text{Fixed pts: } \begin{cases} x=0 \\ x=\gamma_0/\alpha \end{cases}$$

$$\text{Stability: } \begin{cases} -\omega = \gamma_0 - 2\alpha x_0 \\ \gamma = \gamma_0 - 2\alpha x_0 \end{cases}$$

$$\text{Transition: } x_0 = 0 \text{ to } x_* = \gamma_0/\alpha \begin{cases} \text{(unstable)} & \text{i.e. growth to} \\ \text{(stable)} & \text{saturation of population} \end{cases}$$

$\rightarrow$  in spatio-temporal generalization, allow diffusive dispersal of population  $P$ :

$$\frac{\partial P}{\partial t} + D \frac{\partial^2 P}{\partial x^2} = \gamma d - \alpha \cdot P^2 \quad \left. \begin{array}{l} \text{Fisher} \\ \text{Equation} \end{array} \right\}$$

Note: TDGL:  $\frac{\partial M}{\partial t} + D \frac{\partial^2 M}{\partial x^2} = \alpha(t)M - bM^3$

10

~~stage~~ 61

seek solutions of form:

$$\rho = \rho(x - ct)$$

speed

i.e. propagating solution  
of nonlinear equation

expect:

- propagation drives by  $x_0: 0 \rightarrow \infty/\lambda$   
transition instability

- solution to have form of front  $\rightarrow$   
domain wall separating regions of two

phases  
 $x = \infty/\lambda$

flow  
 $\uparrow$   
front  $\xrightarrow{C}$   
front plot

front / transition layer / domain

wall

i.e. ① similar phase transition  
② combustion  
etc.

- seek:

no flow  
dry plot

fire

①  $\rightarrow$  structure of solution

\* ②  $\rightarrow$  propagation speed  $C \rightarrow$  {what sets it?

③  $\rightarrow$  stability of front

{physics of  $C$  etc.}

(i) Formulating problem:

if Fisher eqn:

$$\frac{\partial P}{\partial t} = kP(1-P) + D \frac{\partial^2 P}{\partial x^2}$$

$$t^* = kt \quad \text{and omitting } * \Rightarrow$$

$$x^* = x(k/0)^{1/2}$$

$$\frac{\partial P}{\partial t} = P(1-P) + \frac{\partial^2 P}{\partial x^2}$$

$$P = P(x - ct) \Rightarrow$$

$$P'' + cP' + P(1-P) = 0$$

$$P(-\infty) = 1, \quad P(\infty) = 0$$

Now, can analyze via # of strategies:  
convert to

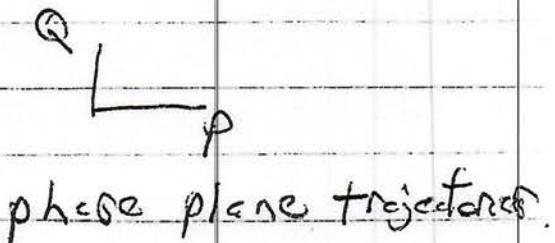
① dynamical system

$$\begin{cases} Q = p' \\ Q' = -cQ - P(1-P) \end{cases}$$

$$\Rightarrow \begin{cases} p' = Q \\ Q' = -cQ - P(1-P) \end{cases}$$

and

$$\frac{dQ}{dp} = \frac{-cQ - P(1-P)}{Q}$$



Observe similarity:

$$P(x-t)$$

- Fisher Eqn. (generalized) and 1D mechanics

$$-\frac{c}{2} \frac{\partial^2 P}{\partial x^2} - c \frac{\partial P}{\partial x} = - \frac{\partial U(P)}{\partial P}$$

$\uparrow$  inertia       $\uparrow$  friction       $\uparrow$  force.

$$m \ddot{x} + \gamma \dot{x} = - \frac{\partial U(x)}{\partial x}$$

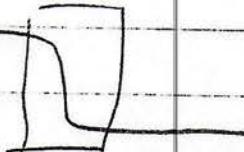
$\uparrow$   $\gamma$  drag to balance force

c.e. ball motion

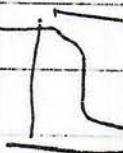


arrival here depends  
on i.c.s due  
friction

C → dynamics



kink motion



Front → marginally stable  
in co-moving frame.

x\* Can expect?

→ sensitivity of trajectory to initial condition

↑ (i.e. push at  $t=0$  to arrive at  $x^*$ ?)

→ condition for propagation (over / under damping)

~~9~~ ~~8~~ ~~7~~ 9

Now, trajectories have two critical points:

$$\begin{aligned} P &= 0, Q = 0 \\ P &= 1, Q = 0 \end{aligned}$$

2 F.P.

can linearize about these?

$$-\gamma \tilde{P} = \tilde{Q}$$

$$-\gamma \tilde{Q} = -c\tilde{Q} - \tilde{P} + 2P_0\tilde{P}$$

$$\text{For } (0, 0) : \quad \begin{aligned} -\gamma \tilde{P} &= \tilde{Q} \\ -\gamma \tilde{Q} &= -c\tilde{Q} - \tilde{P} \end{aligned}$$

$$J = \begin{vmatrix} -\gamma & -1 \\ 1 & -\gamma - c \end{vmatrix} \Rightarrow \begin{aligned} \gamma(\gamma + c) + 1 &= 0 \\ \gamma^2 + c\gamma + 1 &= 0 \end{aligned}$$

$$\gamma = -\frac{c}{2} \pm \frac{1}{2} \sqrt{c^2 - 4}$$

$c \geq c_{\min} = 2$  for non-negative definite

$P$  (avoid oscillation)

For  $(0, 1)$  : population should not oscillate

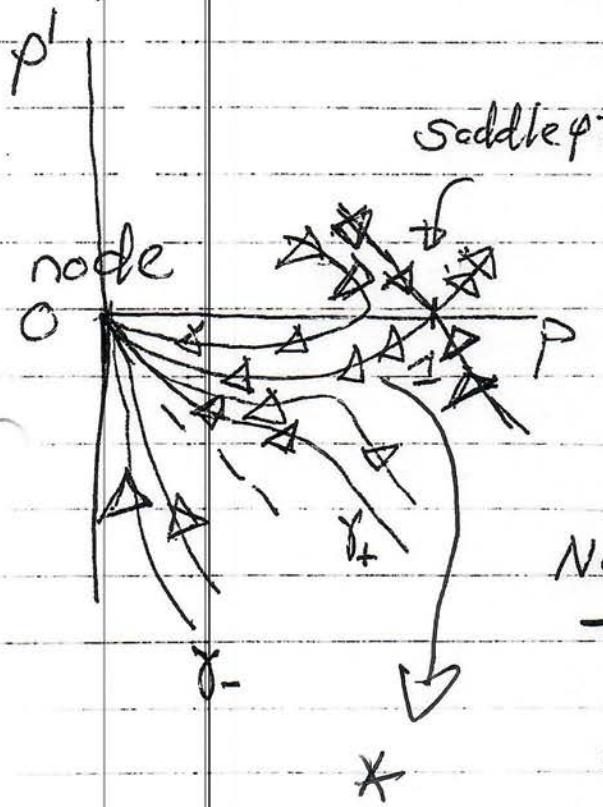
$$J = \begin{vmatrix} -\gamma & -1 \\ -1 & -\gamma - c \end{vmatrix} \Rightarrow \gamma(\gamma + c) - 1 = 0$$

$$\gamma = -\frac{c}{2} \pm \frac{1}{2} \sqrt{c^2 + 4}$$

thus,  $(0, 0)$ : stable node for  $\sigma^2 > 4$   
 stable focus for  $\sigma^2 < 4$   
 spiral

$(0, 1)$ : saddle point

$\Rightarrow$  phase plane trajectories:



Clearly,  $\exists$  a phase space trajectory from  $(1, 0) \rightarrow (0, 0)$  which

- falls in  $P > 0$
- $P < 0$  (front)

for all wave speeds  $C > 2$   
 $\Rightarrow$  front solution

Note:

- formally, travelling wave solutions exist for  $C < C_{\min} = 2$ , but these are unphysical as  $P$  oscillates ( $P < 0$ )
- $C > C_{\min}$  solution has  $P > 0, P' < 0 \rightarrow$  front



$\therefore$  analysis establishes minimum speed for propagating front solution  $C_{\min} = 2(KD)^{1/2}$

II.

## Leading edge analysis - Key

- consider edge of evolving wave propagating from  $-\infty$  to  $+\infty$

$\rightarrow$  leading edge

front point

- linearizing Fisher Eqn (about unstable fixed point): Reaction-Diffusion

$$\frac{\partial P}{\partial t} = P + \frac{\partial^2 P}{\partial x^2}$$

$$P = A e^{-\alpha(x-ct)}$$

exponentially  
propagating leading edge

$$\alpha c = 1 + \alpha^2 \Rightarrow \alpha^2 - \alpha c + 1 = 0$$

$$\alpha = \frac{c}{2} \pm \frac{1}{2} \sqrt{c^2 - 4}$$

C<sub>min</sub>

$$\omega(\zeta) = 0 \quad \kappa(\omega)$$

$$f(\omega(\zeta)) = 0$$

$$f(C, \zeta)$$

- consistency with leading edge hypothesis structure

$$\text{for } C > C_{\min} = 2 \rightarrow 2(KD)^{1/2}$$

Key Point:

$$C_{\min} = 2 \rightarrow G = 2(KD)^{1/2} f(2(KD))^{1/2}$$

- in fixed frame, instability occurs at each point, as  $P$  transitions  $0 \rightarrow 1$

A

$C_{\min}$

$C_{\min}$  specifies 1 speed such that marginal

Observe:

$$\rightarrow C_{\min} = 2(kD)^{1/2}$$

$$\Delta X = (D/k)^{1/2}$$

hink width

can sharpen kink via  
D ↑ or k ↑ (increase  
rate local instability)

→ observe that with diffusion:  $\Delta X$ ,  $C_{\min}$   
emerge from marginal stability analysis

$$\gamma = k - k^2 D \quad \gamma=0 \quad \delta \sim \delta P + D \delta^2$$

$$\gamma = 0 \Rightarrow k = 1/\Delta X \sim \frac{\delta}{D}^{1/2}$$

→  $C_{\min} \sim (kD)^{1/2}$  but diffusion  $\rightarrow D/L^2$   
 $\frac{1}{P} \sim \frac{C}{L} \sim \left(\frac{kD}{L^2}\right)^{1/2}$  local transition  $\rightarrow k$

$$\sqrt{\frac{1}{P}} \sim \sqrt{\left(\frac{D}{L^2} k\right)^{1/2}} \rightarrow \text{geometric mean}$$

of ~~reduct~~ diffusion time scale  
transition

i.e. propagation is synergism of local transition,  
~~instability with diffusive coupling (spatially)~~

important physics

## Why Cmin

13.

stability maintained ( $\frac{\partial}{\partial t} f(\infty) \rightarrow -c \frac{\partial}{\partial x}$ )

- leading edge analysis illustrates wave speed dependence on conditions at  $x = \pm\infty$

→ Kolmogorov

Note: KPP [proved] that if:

a.)  $P(x_0)$  has compact support

$$b.) P(x_0) = P_0(x) > 0$$

$$P_0(x) = \begin{cases} 1, & x \leq x_1 \\ 0, & x \geq x_2 \end{cases} \quad x_1 < x_2$$

Cmin  
→ leading edge analysis

c.)  $P_0(x)$  continuous  $x < x < x_2$

(i.e., kink structure), then:

key issue:  
minimum speed  
is one selected

→  $P(x,t)$  evolves to  $P(x - C_{\min}t)$

i.e. Counter-intuitive point is that pattern / front in Fisher Equation which is selected is one with minimum speed (marginal stability!?)

(ii.) Front Stability

$$C = 2(x_0)^{1/2}$$

→ clearly physically interesting solution should be stable

what learned from stability

→ while wave-front unstable to far-field perturbations, KPP thm. suggests (reactivity to i.e. perturbations with compact support)

Predstr

$$P \rightarrow U$$

slow

For stability

$$P = P(x - ct, t)$$

2 time scales

front prop  
time dependence

2 time dep

$$\frac{\partial P}{\partial t} = P(1-P) + c \frac{\partial P}{\partial x} + \frac{\partial^2 P}{\partial x^2}$$

$$\kappa = \gamma = 1$$

$$\theta = 1$$

$$P = P_0(x-ct) + \epsilon \tilde{P}(z, t) \quad (z \equiv x-ct)$$

$$\frac{\partial P}{\partial t} = \tilde{P} - 2P_0(z)\tilde{P} + c \frac{\partial \tilde{P}}{\partial z} + \frac{\partial^2 \tilde{P}}{\partial z^2}$$

$$\Rightarrow \frac{\partial \tilde{P}}{\partial t} = (1 - 2P_0(z))\tilde{P} + c \frac{\partial \tilde{P}}{\partial z} + \frac{\partial^2 \tilde{P}}{\partial z^2}$$

$$\text{Now } \tilde{P} = \tilde{P}(z)e^{-\gamma t}$$

$$\Rightarrow \left\{ \frac{\partial^2 \tilde{P}}{\partial z^2} + c \frac{\partial \tilde{P}}{\partial z} + (1 + \gamma - 2P_0(z))\tilde{P} = 0 \right\}$$

eigenmode equation

 $\gamma > 0 \rightarrow \text{stable}$ 

$$\text{or } \gamma = 0 \text{ have: } \tilde{P}'' + c \tilde{P}' + (1 - 2P_0(z))\tilde{P} = 0$$

observe:

$$P(x-ct)$$

$$P_0(z) \rightarrow P_0(z + \omega)$$



15-

$$0 = \frac{\partial^2 P}{\partial z^2} + c \frac{\partial P}{\partial z} + P(1-P)$$

$P = P_0(z)$  is solution. Now consider infinitesimal shift of solution:

$$P_0(z + \delta z)$$

$$\int_0^z \rightarrow \int_{\delta z}$$

$$0 = \frac{\partial^2}{\partial z^2} \left( P_0(z) + \delta z \frac{dP_0(z)}{dz} \right) + c \frac{\partial}{\partial z} \left( P_0(z) + \delta z \frac{dP_0(z)}{dz} \right)$$

$$+ P_0(1 - P_0) + \left( \frac{dP_0}{dz} - 2P_0(z) \frac{dP_0}{dz} \right) + O(\delta z^2)$$

$$= (P'_0)'' + c(P'_0)' + (1 - 2P_0(z)) P_0 \quad \text{at } \delta z = 0, \text{ eigenmode}$$

$\therefore Y = 0$  "translation mode"  $\Rightarrow$  related to translation invariants of system / momentum conservation of  $H_{\text{kin}}$ .

$\Rightarrow$  for stability, need:

$$Y > 0 \Rightarrow \lim_{t \rightarrow \infty} \tilde{P} = 0$$

$$Y \equiv 0 \Rightarrow \lim_{t \rightarrow \infty} \tilde{P} = \frac{dP_0}{dz} \quad (\text{front translation})$$

too slow front translation  $(dP_0/dz)^{1/2}$

$\delta = \delta$   $\delta = \text{const.}$   $\delta(x)$   
 low, substituting  $\tilde{\rho} \rightarrow \delta \rho e^{-Cz/2}$   $\Rightarrow$  S.F.  
 $\delta \rho \delta \rho'' + \left( \gamma - \left( 2\rho_0(z) + \frac{C^2}{4} - 1 \right) \right) \delta \rho' = 0$   
 $\Rightarrow \delta \rho (z) = e^{-\delta z}$   $\delta \rho(z+L) = 0$   
 $\Rightarrow \delta = \frac{1}{(\delta \rho \delta z)} \left[ \int_{0}^{L} \left( \frac{C^2}{4} - 1 + 2\rho_0(z) \right) \delta \rho'^2 dz + \frac{1}{2} (\delta \rho)^2 L \right]$  some  $L$   
 $\delta \geq 0 \Leftrightarrow C^2 \geq C_{\min} = 4$  leading edge  
 i.e.  $C_{\min}$  emerges from stability analysis for front.  $\rightarrow$  sys. stab.

v.) Asymptotic Analysis of Nonlinear Problem  
 $\rightarrow$  would be reassuring to demonstrate stability of (leading edge) analysis  $\rightarrow$  i.e. obtains analytic form for nonlinear front  
 $\rightarrow$  proceed via singular perturbation theory approach

$C ?$

stab.

$C_{\min} \rightarrow$  marginal stability in comoving frame.

$\rightarrow L \rightarrow C = C_{\min}$

X

17.

II.)

Bistability ?

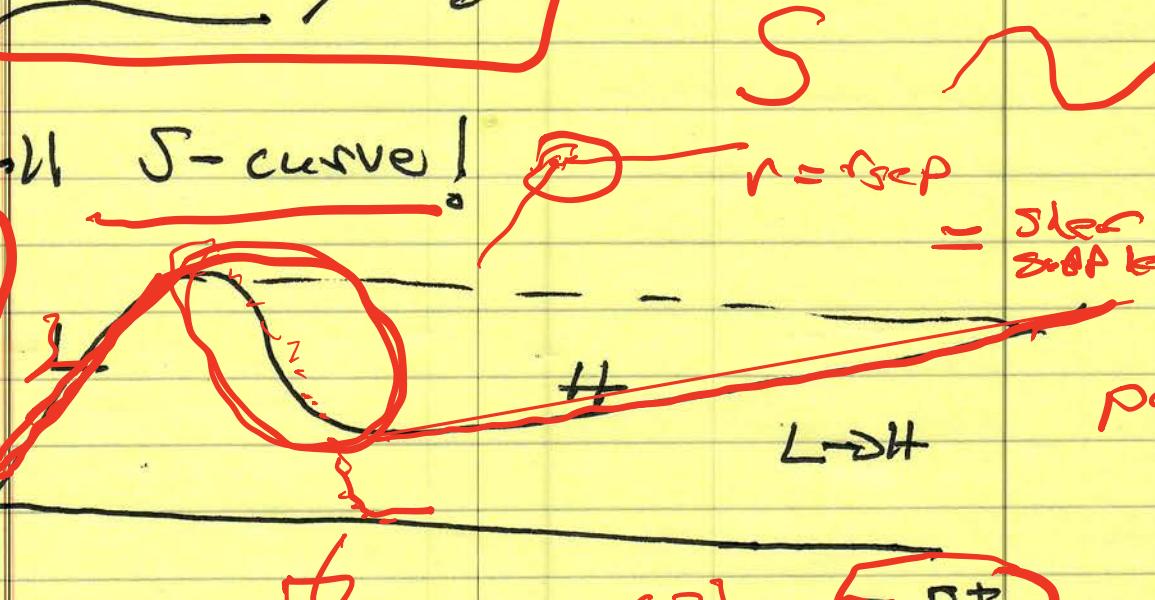
- Recall S-curve!

$\varphi(\text{JT})$

flux

$\varphi(r)$

exp.



Itols (?)

DT

Cat a Point !

c.f. Hinton '91

A. Hubbard early 2000  
K. Iida 2010, 2003

how develop  
in  $\partial N = \Gamma P$  -  
time

flux  
landscape

L

$\varphi \propto -DT$

→ steep

→ large  $X_T$

H

$\varphi \propto -DT$

→ shallow

→ small  $X_T$

18.

N.B.  $\rightarrow$  Fick  $\rightarrow$  B2-stable Fick

How?  $\rightarrow$  [Shear suppression]

$$Q = -\frac{\kappa_T \nabla T}{1 + \propto (V_E^{1/2}/\gamma^2)}$$

$V_E^{1/2} \rightarrow T$  with reduced force balance,  
rolls over at larger  $\nabla T$   
Reduced F.B.

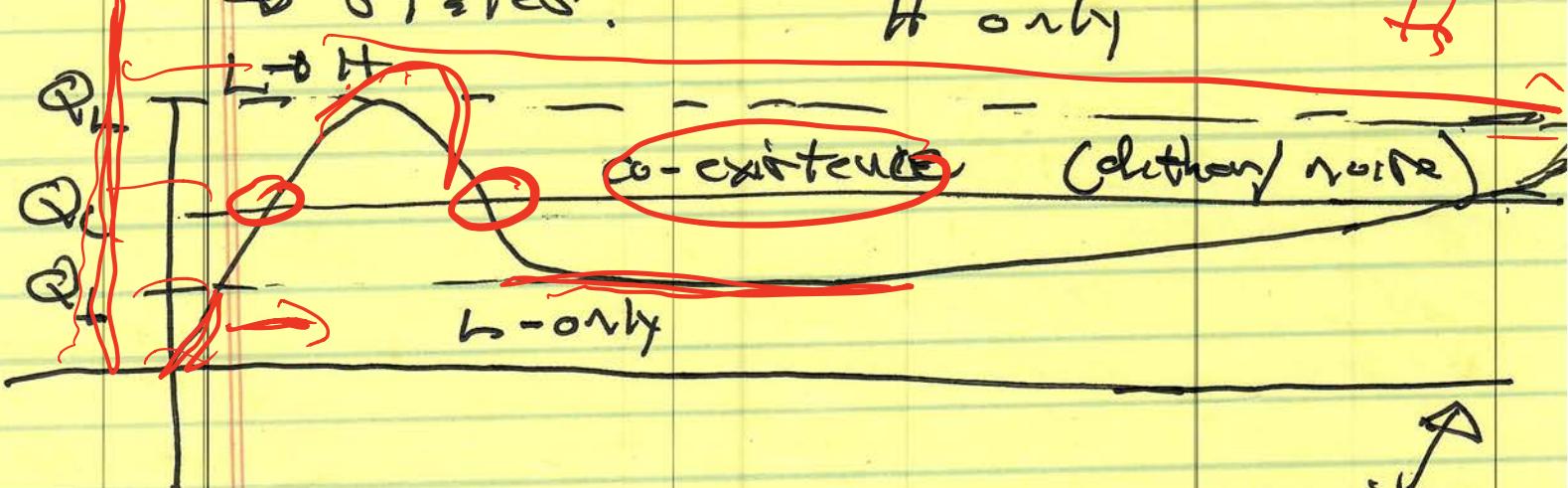
$$P_{in} \rightarrow Q_0 =$$

$Q_0 \leftrightarrow$  power input

$\rightarrow$  states.

H only

H



other physics  
may enter here  
 $\Rightarrow$  MHD stability (ELM)

Fisher  $\rightarrow$  SKB

2 stable states 19. X

Signature Feature:  $R_C$  - stability

Why?

heat source

$$\nabla_T \bar{T} = -\nabla Q + S_a \quad \bar{T} \rightarrow \text{heat source}$$

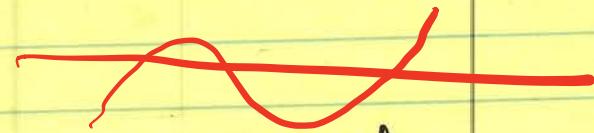
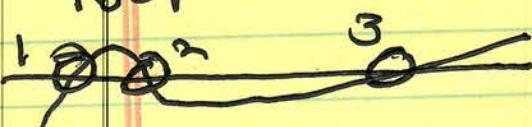
$Q_0 = Q(CT)$   
roots

$$\nabla_T \nabla T = -\nabla^2 Q \quad CT_0 \rightarrow \text{roots}$$

$$\{\nabla T = (\nabla T)_0 + \delta \nabla T$$

fixed pt

consider perturbation



$$\nabla_T (\nabla T_0 + \delta \nabla T) = -\nabla^2 (\alpha(\nabla T_0) + \frac{\partial Q}{\partial T} \delta \nabla T)$$

$$\{\partial_T \delta \nabla T = -\nabla^2 \frac{\partial Q}{\partial T} \delta \nabla T$$

$$= -\nabla^2 \frac{\partial Q}{\partial (-\nabla T)} \delta \nabla T$$

# diffusion Eqn

20.

X

So observe:

$$\partial_t [Q(t)] = D^2 \left[ \frac{\partial Q}{\partial (-\nabla t)} \right] [Q(t)]$$

$\uparrow$   $\downarrow$   $\rightarrow$  perturbation domain

$$Q_f f = D^2 D_{eff} f$$

Diffusion Eqn.

$$D_{eff} = \frac{\partial Q}{\partial (-\nabla t)}$$

$$\frac{\partial Q}{\partial (-\nabla t)} > 0 \rightarrow D_{eff} > 0$$

stable

$$\frac{\partial Q}{\partial (-\nabla t)} < 0 \rightarrow D_{eff} < 0$$

unstable

$\nabla$ -curve  $Q(\nabla t) \rightarrow$

slope  $\rightarrow$   $\partial \nabla t / \partial D$

3 roots;

roots;

2 stable

1 unstable

bi-stable

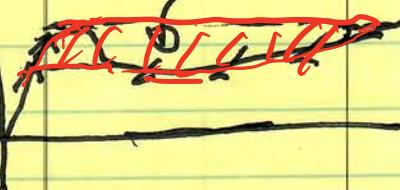
1 root;

1 stable

Begs question

→ How understand co-existence  
of 2 stable roots?

$$A \neq 0$$



→ thresholds, hysteresis

C.F.

Hinton '91

Lebedev, P.D. '97 → fronts

" " et al. '97 → flux Landscape

Malkov, P.D. '07 → analysis

et seq.

⇒ Staircases

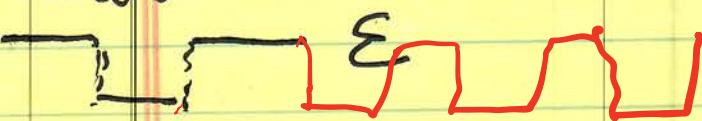
(another discussion)

i.e. staircase =

alternating sequence  
of bistable  
domains, connected by  
jumps.



Cahn-Hilliard Eq.



The proto-type:

$$\frac{\partial u}{\partial t} = f(u) + D \frac{\partial^2 u}{\partial x^2}$$

Reaction-Diffusion Eqn.

Fitzhugh-Nagumo Eqn. (FN)

- n. b.:

$$f(u) = A(u - u_1)(u_2 - u)(u - u_3)$$

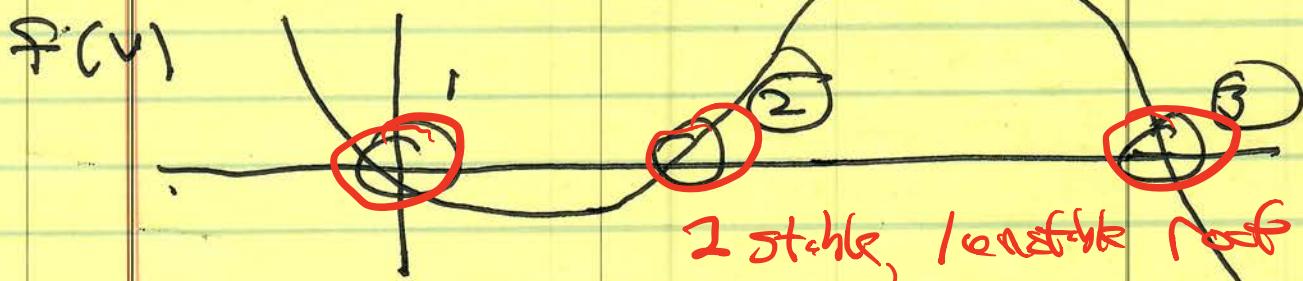
$\frac{d}{du} f(u) = A(u - u_1)(u_2 - u)(u - u_3)$   
reaction function

$$A \sim \gamma \rightarrow \gamma \frac{d}{du} f(u)$$

key pt: 3 fixed pts:  $u_1, u_2, u_3$

stability:  $\frac{du}{dt} = \frac{\partial f}{\partial u} |_{u_i} + D \frac{\partial^2 u}{\partial x^2} \tilde{u}$

$\tilde{u} = u - u_i$   
at f.p.



pt:  $\frac{\partial f}{\partial u} |_{u_2} > 0 \rightarrow$  instability

$$\frac{dV}{dt} \Big|_{U_1, U_3} < 0 \Rightarrow \text{stable}$$

→ WTFN?

(General Culture)

- FN is 'toy' version of Hodgkin -  
Huxley model of neuron dynamics  
 (muscle, etc....)

→ switch { on  
 off → bistability

on-off switch

Model  
Price

c.f. at least a look at Hodgkin -  
 Huxley Paper (1952) is highly  
 recommended.

FN system:

current  
 $\downarrow$

$$\frac{dV}{dt} = f(V) - w + I_q + \frac{\partial^2 V}{\partial x^2}$$

bi-stable

i.e. fast channel  
 → sodium

$$\frac{dw}{dt} = \alpha v - \gamma w$$

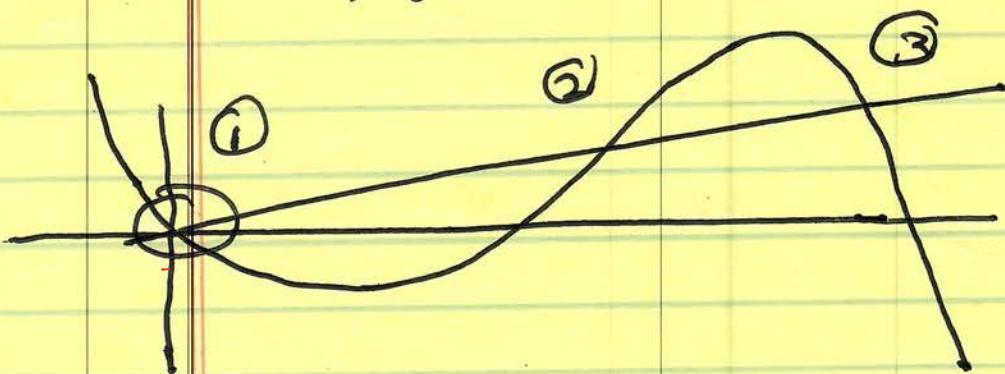
i.e.  
 slow, e.g. calcium

$\infty_0$  for fixed points:

$$w = f(v) = w(v)$$

$$w = hv/\gamma$$

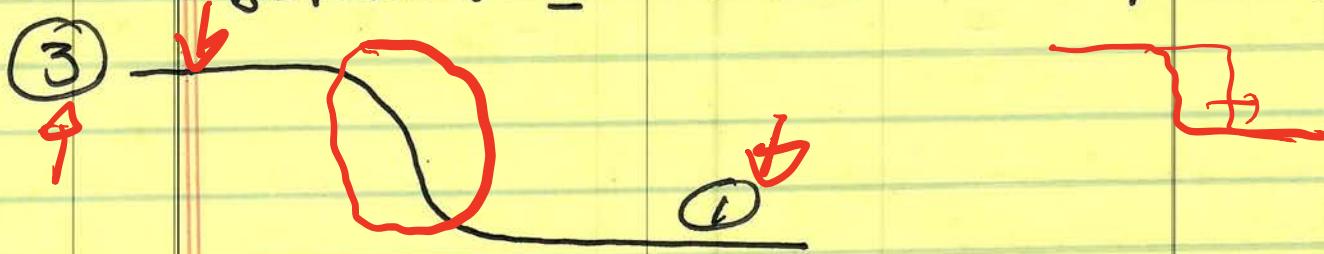
f.p.



Evident: ①, ② stable  
② unstable

$$\begin{aligned} f' &< 0 \\ f' &> 0 \end{aligned}$$

→ Front can link/allow transition  
between 2 stable fixed points.



→ Unstable root ('downwind') front  
motion (aka Fisher).

Can further simplify to FN equation:

$$\frac{\partial u}{\partial t} = D \Delta^2 u + f(u)$$

$$f(u) = A(u - u_b)(u_b - u)(u - u_a)$$

$\Rightarrow$  minimal bistable model  
 Counterpart of Fisher switching of neurons

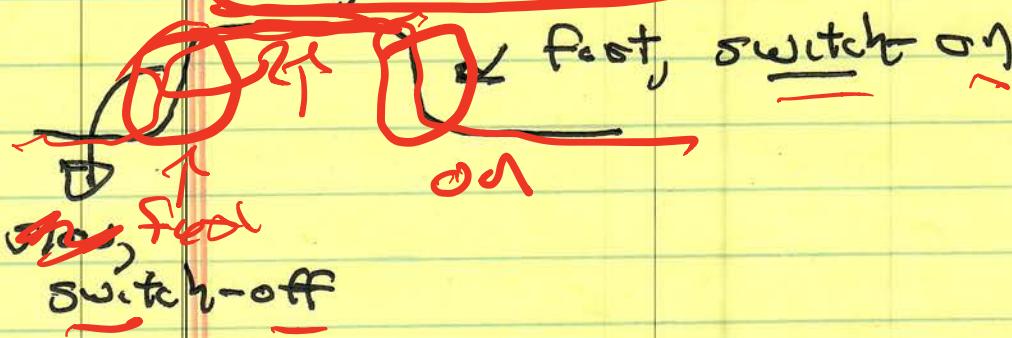
$\rightarrow$  Note:

excitable media  $\rightarrow$  threshold to activate

① One goal of FN system is to describe pulses in excitable media  
 (MFE application?)

② What is a pulse?

slow,  $\sim$  flat-top



Idea of FN:

assemble 3 parts



to maintain coherence:

$$C_1 = C_3$$

~ key element of pulse is switch on-off front

~ switch-on starts from  $U=0$   $\infty$

$$\partial_t U = D \partial_x^2 U + f(U)$$

~ above.

③ FN and FN:

con

$$\partial_t U = D \partial_x^2 U + \gamma U(1-U) - \text{reactions.}$$

$$\partial_t U = D \partial_x^2 U + f(U) - \text{stabil.}$$

$\Rightarrow$  reaction-diffusion equation

e.g. nonlinear reaction and diffusion separate.

In MFE:

but:

$$\nabla T = - \underline{\nabla} \cdot \underline{Q}(DT) + S_0$$

d

$$Q = -\chi_T DT - \gamma_{neo} DT$$

$\delta$   
of  
 $D_T$

$\uparrow$  reaction

$\Rightarrow$  reaction is in the diffusion

c.p. = nonlinear diffusion.

- harder!

$\Rightarrow$  Cahn-Hilliard Equation (comparing)

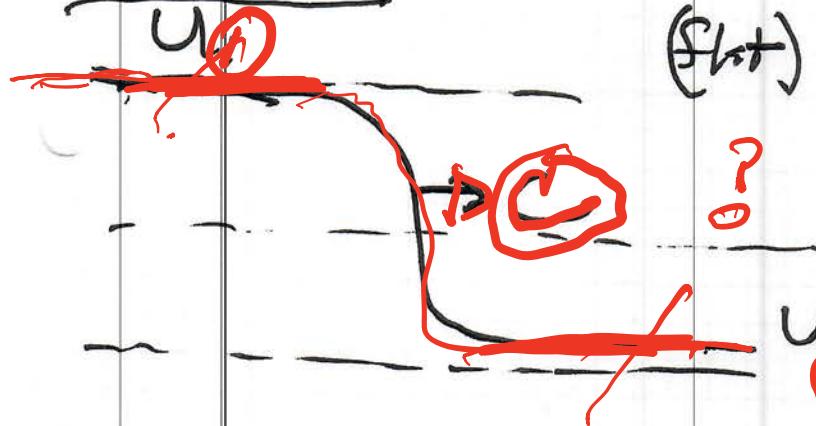
$\Rightarrow$  best understand FN first.

(also) reaction-diffusion

FN analysis →

Looking for {Fronts.  
Speed}

As usual:



$$c > 0$$

$$c < 0$$

$$c = 0 \rightarrow \text{constant}$$

As usual, look for speed  $c$  via  
traveling wave:

$$u = u(x - ct)$$

$$-\{cu' = Du'' + f(u)\}$$

$$u' \left[ -cu' = Du'' + f(u) \right]$$

$$\int_0^{x(u_1)} c u'^2 dx = D \int_{x(u_3)}^{x(u_1)} u'' u' dx + \int_{x(u_3)}^{x(u_1)} u' f(u) du$$

$$2 = \int_{x(u_3)}^{x(u_1)} c u'' dx = \int_{x(u_3)}^{x(u_1)} \frac{d}{dx} (u'^2) dx$$

$\Rightarrow$  as  $u' = 0$  on both sides front.

$$\begin{aligned}
 \textcircled{2} \quad & \int_{x(u_1)}^{x(u_3)} f(u) du = \int_{u_1}^{u_3} f(u) du \\
 & = \int_{u_3}^{u_1} f(u) du \quad \text{30.} \\
 & \text{---} \\
 & \int u dx
 \end{aligned}$$

$$\textcircled{3} \quad C = \frac{\int_{-u_3}^{u_1} f(u) du}{\int_{-\infty}^{\infty} u^2 dx} \Rightarrow \text{front speed}$$

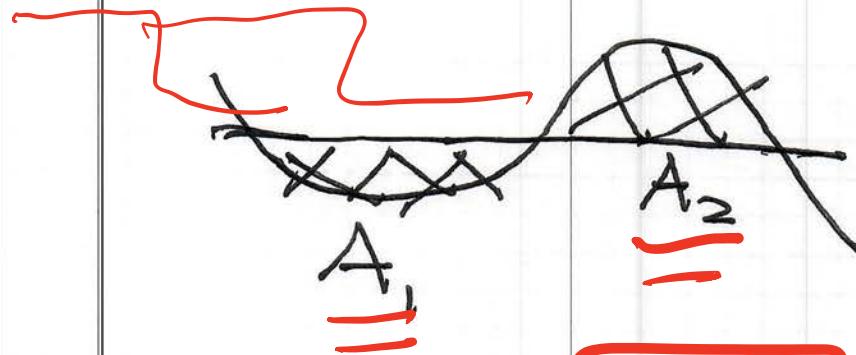
front speed.

so factor

$$\begin{aligned}
 C & \sim - \int_{u_3}^{u_1} f(u) du \quad f \\
 & = \int_{u_1}^{u_3} du f(u) \\
 & \text{---} \\
 & \text{speed} \rightarrow \text{reaction}
 \end{aligned}$$

i.e. C linked to area under  $f \rightarrow$  curve with zero crossings.

50



X  
31.

$$A_2 > A_1 \Rightarrow x_1 \rightarrow x_3$$

$$C > 0$$

front advances

toward  $x > 0$

$$A_1 < A_2 \Rightarrow C < 0$$

front advances

toward  $x < 0$

$$A_1 = A_2 \Rightarrow C = 0$$

front stationary

co-existence

→ Area rule is akin to Maxwell construction in thermodynamics. phase coexistence

Equal areas  $\Leftrightarrow$  co-existence of phases.

→ Bistable dynamics is much richer than simple "Fitz - May" dynamics of Fisher.

# Calculate $U$ ? $\rightarrow$ approximation?

32.

$$\frac{\partial U}{\partial t} = A(U - U_1)(U_2 - U)(U - U_3) + D \frac{\partial^2 U}{\partial x^2}$$

$$U = U_1(x - ct),$$

$$U(-\infty) = U_2$$

$$U(\infty) = U_3$$

asymptotic behavior

$$L(U) = 0 = DU'' + cU' + A(U - U_1)(U_2 - U)(U - U_3)$$

Simple solution:

- assume  $U$  satisfies

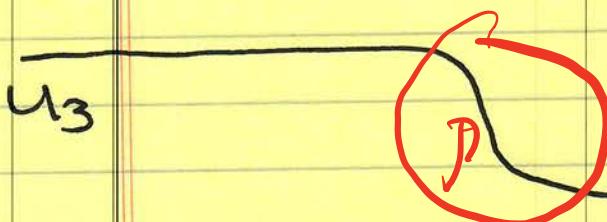
$$U' = a(U - U_1)(U - U_3) \quad \rightarrow$$

tri's  
determine  $a$

Why?

$$U' = 0 \text{ at } U_1, U_3$$

i.e. has form:



2 domains + layer.

Solving:

$$U(z) = U_3 + k U_1 \exp[a(U_3 - U_1)z] \frac{1 + k \exp[a(U_3 - U_1)z]}{1 + k \exp[a(U_3 - U_1)z]}$$

Plugging into  $0 = L(u)$ ,

$$L(u) = D \underbrace{[a(u-u_1)(u-u_2)]}_{\text{red bracket}}$$

$$+ c \underbrace{[a(u-u_1)(u-u_3)]}_{\text{red bracket}}$$

$$+ \lambda (u-u_1)(u_2-u)(u-u_3)$$

and repeat for  $u'$  terms in above.

$$L(u) = D \left( a(u-u_1)(u-u_3) \right)$$

x  
33.

$$+ [ca(u-u_1)(u-u_3)]$$

$$+ A(u-u_1)(u_2-u)(u-u_3)$$

$$= Da \left( u(u-u_3) + (u-u_1)u \right)$$

+ [above]  
and plug in  $u_1$  again

$$= Da \left[ a(u-u_1)(u-u_3)(u-u_3) \right]$$

$$+ a(u-u_1)^2(u-u_3)$$

$$+ [ ] = 0$$

re-grouping:

$$L(u) = (u-u_1)(u-u_3) \left[ (2Da^2 - A)u \right]$$

$$- (Da^2(u_1+u_3)) \cdot (Ca - A(u_3))$$

speed C

50

$$\text{L}(u) = 0$$

HW#2 → Translate FN to L → H problem

34.



$$2D\alpha^2 = A$$

$$D\alpha^2(u_1 + u_3) - A u_2 - c \alpha = 0$$

$\alpha$

$$\alpha = (A/2D)^{1/2}$$

and

~~sqrt!~~

Value of roots

$$c = AD/2 \quad (u_1 - 2u_2 + u_3)$$

$$A \leftrightarrow \gamma$$

$$\Rightarrow c \sim (D\gamma)^{1/2}, \text{ as before speed}$$

$$\text{and } c \approx \sqrt{D\gamma} c(u_1, u_2, u_3)$$

~~param. in reaction.~~

$$u_2 = (u_1 + u_3)/2$$

→ stationary front

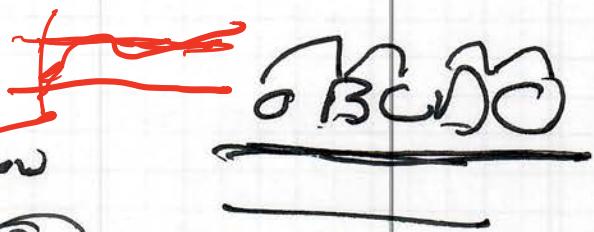
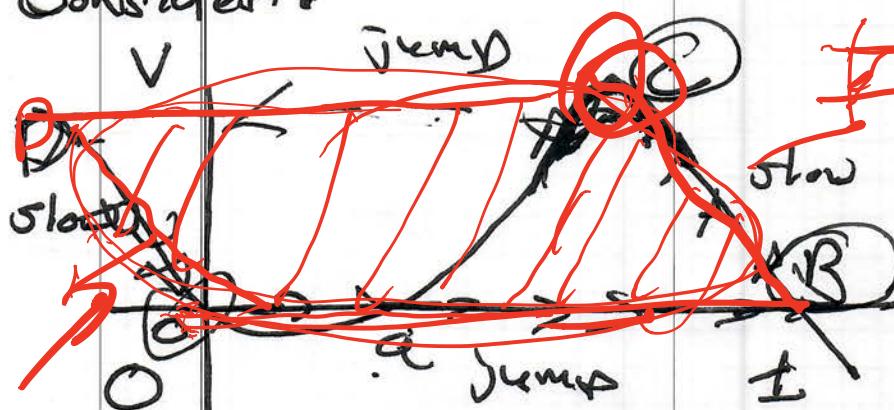
Thus, speed set by parameters in reaction function. Weighted balance between these is the

# Toward Pulse/Waves

X

35.

Consider:



Hysteresis loop

$$\partial_t u = f(u) - v - \Delta \partial_x^2 u$$

$$\partial_t v = b u - \gamma v$$

for slow cgn:

$$v_t = \epsilon (Lu - Mv)$$

if  $v \approx 0$  i.e.

$$\partial_t u = \Delta u_{xx} + f(u)$$

$$f(u) = u(a-u)(u-1)$$

$$u_c = v_c$$

$$v = 0$$

treat  $v$  as fixed  
for fast bifurcations

→ leading edge  
set at  
 $v = 0$

if  $V$  finite:

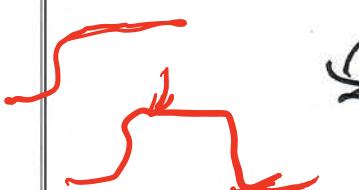
6

X

36.

$$u_t = D u_{xx} + f(u) - V_c$$

so



coherent effective  
reaction function

$$c_- = \left(\frac{D}{2}\right)^{1/2} (u_k - 2u_p + u_n)$$

where  $u_c, u_p, u_n$  roots of

$$f(u) = V_c$$

→ open 1st  
function of  
amplitude of  $V$

&  
like solution

then pulse condition:  
coherence

$$c_+ = c_-(V_c)$$

guarantees that pulse will not  
dissperse → i.e. forward and backward  
transitions propagate together

at same speed. This sets a

critical amplitude  $V_c$  for

Pulse to be excited.

X

37.

Follow evolution links the up, back transitions.

The FN model is a simple model of pulse in excitable media.

→ so constructed from bistable element of bistable front.

If time → spirals, etc. coming

In MFE - "Reaction is in the diffusion."

- More akin Cahn-Hilliard

coming

Staircases

well separated

As hours 1

2 stars

turbulent QH

