## Solutions 2

#### 3.4.11 (Page 83)

Part a) Fixed points are integral multiples of  $\pi$ .

 $\begin{array}{c|c} & Vector \ {\sf Field} \\ \hline & & & \\ \hline & & & \\ -2\pi & -\pi & 0 & \pi & 2\pi \end{array}$ 

Part b) When r > 1, the absolute value of x is always greater than the absolute value of  $\sin x$  unless x = 0, which is the only fixed point. The derivative of  $(rx - \sin x)$  is r - 1 at point x = 0, since it's positive x = 0 is unstable.

Part c) As r decreases, the graph of y = rx has more intersections with the graph of  $y = \sin x$ , i.e. more fixed points are created. At an intersection point x = c, if  $(y = \sin x)$  crosses (y = rx) from the below, then x = c is unstable, and vice versa. When (y = rx) touches  $(y = \sin x)$  at a new point, a bifurcation occurs, and after the bifurcation the smaller fixed point will be unstable.



Notice that 0 is always a fixed point and it changes from unstable to stable as r passes 1. We conclude that when r decreases from  $\infty$  to 0, there is a subcritical pitchfork bifurcation at r = 1 and saddle-node bifurcations when 0 < r < 1.

Part d) When  $r \ll 1$ , y = rx touches  $y = \sin x$  at approximately the peaks of its graph, i.e.  $x = \frac{\pi}{2} + 2k\pi$ , where k is a positive integer. Therefore bifurcations occur near  $r = \frac{2\pi}{4k+1}$ .

Part e) When r further decreases, two loci of fixed points will merge and vanish, which is clear if you stare the figure in part c for a while. These are also saddle-node bifurcations, shown below.

#### **3.6.2** (Page 86)

When h = 0 this system is the same as the one in Section 3.2. As h varies, the curves in the following pictures move vertically.



Part a) If h < 0, the above curves are shifted down. This could affect the number of fixed points when r is close to 0. In the bifurcation diagram below, the system has no fixed point in the middle.



If h = 0, this system has a transcritical bifurcation, please see Section 3.2.



If h > 0, the curves are shifted up, there will always be two zeros. Notice that the curves crosse the x-axis from below at the smaller fixed point, so it's unstable.



Part b) Bifurcation occurs precisely if  $(h + rx - x^2)$  has only one solution. The quadratic has discriminant  $(r^2 + \frac{1}{4}h)$ , which distinguishes qualitatively different vector fields. When it's positive, the quadratic has two solutions, of which the smaller one is an unstable fixed point; when it's 0, bifurcation occurs; when it's negative, there's no fixed point.



Part c) There are two regions: the region above the curve  $h = -\frac{1}{4}r^2$ , and the region below it.



#### 3.7.3 (Page 89)

Part a) First let  $x = \frac{N}{K}$ , then the system becomes

$$\frac{d(Kx)}{dt} = rKx(1-x) - H,$$

notice that d(Kx) = Kdx, (rK) is a constant,

$$\frac{1}{r}\frac{dx}{dt} = x(1-x) - \frac{H}{rK}.$$

Let  $\tau = rt$ ,  $h = \frac{H}{rK}$ , we get the desired dimensionless form.

Part b) The maximum of x(1-x) is  $\frac{1}{4}$ , thus x(1-x) - h can be viewed as a parabola y = x(1-x) intersecting y = h. The vector fields are



Part c) This is equivalent to solving x(1-x) - h = 0, which can be done either by looking at the graph of y = x(1-x), or by writing the above as

$$(x - \frac{1}{2})^2 = \frac{1}{4} - h.$$

It's then clear that there are two fixed points when  $h < \frac{1}{4}$  and no fixed points when  $h > \frac{1}{4}$ . The critical value  $h_c = \frac{1}{4}$  is a saddle-node bifurcation. Part d) If  $h < h_c$ , let  $x_u$  be the unstable fixed point and  $x_s$  the stable one. To avoid the model's silliness mentioned at the end of the problem, we assume  $x_u > 0$ .  $h < h_c$  means the amount of fishing is moderate. If initially the fish population is small  $(x < x_u)$ , then eventually there will be no fish left. If  $x > x_u$ , the population will stabilize at  $x_s$ , i.e. both the fish and the fishermen are happy. If  $h > h_c$ , then the fishermen are asking too much, eventually there will be no fish left.

### 3.7.5 (Page 90)

Part a) First take  $g = k_4 x$ , the system becomes

$$k_4 \dot{x} = k_1 s_0 - k_2 k_4 x + k_3 \frac{x^2}{1 + x^2},$$

then let  $s = \frac{k_1 s_0}{k_3}$ ,  $r = \frac{k_2 k_4}{k_3}$  and  $\tau = \frac{k_3}{k_4} t$ .

Part b) If s = 0, the two fixed points correspond to the solutions of  $\frac{x}{1+x^2} = r$ . The graph of function  $y = \frac{x}{1+x^2}$  looks like



When r > 0 and r small, there are always two points on y = r. To determine  $r_c$ , we can look at the maximum of y. Since

$$y' = \frac{1 - x^2}{(1 + x^2)^2},$$

the maximum is achieved at x = 1, thus  $r_c = \frac{1}{2}$ .

Part c) If  $r > r_c$ , the graph of  $y = -rx + \frac{x^2}{1+x^2}$  looks like the solid line in the picture below



When s increases, the graph becomes the dashed line. If we start at g(0) = 0, then g increases as t increases. Now let s go back to 0, then we go back to the solid line, and g will also return to 0 since it is the only fixed point and it's stable.

If  $r < r_c$ , we have the graphs



As s increases, the gene product g begins to accumulate. If s returns to 0 shortly after it takes off, then x has a value between 0 and the smaller positive fixed point, which is unstable. Therefore x will go back to 0 again, i.e. the gene will turn off. But if s stays positive long enough, so that x can accumulate until it exceeds the smaller fixed point, then even s goes back to 0, g will still be pushed to the larger fixed point, i.e. the gene is switched on.

Part d) If  $r \gg r_c$ , there will always be one stable fixed point, no bifurcation occurs. If  $r < r_c$ , notice that in the above graph,  $f(x) = -rx + \frac{x^2}{1+x^2}$  has a minimum  $f_{\min}$ , a saddle-node bifurcation will occur at  $s = -f_{\min}$ . To get the parametric form of r and s, recall that f achieves its minimum when

$$f'(x) = -\frac{r + 2rx^2 + rx^4 - 2x}{(1+x^2)^2} = 0.$$

Therefore  $r = \frac{2x}{(1+x^2)^2}$ , and  $s = -f_{\min} = \frac{x^2(1-x^2)}{(1+x^2)^2}$ .

The interesting case is when  $r \ge r_c$  but not too large, which corresponds to the figure below



At s = 0 there is only one fixed point x = 0, but as s increases, there will be three fixed points.

All the bifurcations in this part are saddle-node bifurcations.

Part e) The graph of (r, s) looks like a triangle,



We're only interested in the first quadrant of this diagram.

## 4.1.2 (Page 113)

The graph of  $\dot{\theta} = 1 + 2\cos(\theta)$  looks like



We can then draw its phase portrait



The stable fixed point is  $\theta^* = \frac{2\pi}{3}$  while the unstable fixed point is  $\theta^* = \frac{4\pi}{3}$ .

### 4.1.5 (Page 113)

The graph of  $\dot{\theta} = \sin(\theta) + \cos(\theta)$  looks like



We can then draw its phase portrait



The stable fixed point is  $\theta^* = \frac{3\pi}{4}$  while the unstable fixed point is  $\theta^* = \frac{7\pi}{4}$ .

# **4.3.3** (Page 113)

The graphs of  $\dot{\theta} = \mu \sin(\theta) - \sin(2\theta)$  look like





where, in ascending order,  $\mu = -2, -1, 0, 1, 2$ . We can draw the phase portraits as follow:

Hence we can see that for  $\mu = -2$ , the system undergoes a supercritical pitchfork bifurcation at  $\theta^* = \pi$  while for  $\mu = 2$ , the system undergoes a subcritical pitchfork bifurcation at  $\theta^* = 0$  (see the bifurcation diagram below).



**4.3.4** (Page 113) We can draw the phase portraits for  $\dot{\theta} = \frac{\sin(\theta)}{\mu + \cos(\theta)}$  as follow:



For  $-1 < \mu < 1$ , there exists two angles  $\theta_1, \theta_2$  (denoted as crosses in the above figures) such that  $\dot{\theta}|_{\theta=\theta_{1,2}}$  are not defined. They are called *attractors* or *finite time singularity* since the flow is toward them but NOT fixed points (as the dynamics is not well defined at those points). As  $\mu \to -1^-$ , the stable fixed point at  $\theta^* = 0$  undergoes a supercritical bifurcation at  $\mu = -1$  and produce the two attractors. On the other hand, as  $\mu \to 1^-$ , two attractors move toward  $\theta^* = \pi$ , indicated by the lines with crosses. It undergoes a subcritical bifurcation at  $\mu = 1$  and produce a stable fixed point at  $\mu = 1$ . Notice that at these critical values  $\mu = \pm$ ,  $\theta^* = \pi, 0$  are not longer fixed points but attractors themselves (see the bifurcation diagram below).





Part a) When  $\mu$  is slightly less than 1, the graph of  $f(\theta) = \mu + \theta$  looks like



We can then draw its phase portrait

rest state



The stable fixed point is the globally attracting rest state, when  $\theta$  passes the unstable fixed point, i.e. the "threshold", the system will go almost all the way around the circle before it returns to the "rest state".

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Part b) The dotted line in the figure below corresponds to the threshold. If initially  $\theta$  is on the right of the threshold, where V is above the dotted line, then V will reach 1 before it returns to the rest state.



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