Exercise Sheet #6

Hendrik Wernecke <wernecke@th.physik.uni-frankfurt.de> Philip Trapp <trapp@th.physik.uni-frankfurt.de>

Problem 1 (Attractors in gradient systems) 4 Pts

In gradient systems the flow $\mathbf{f}(\mathbf{x}) : \mathbb{R}^N \to \mathbb{R}^N$ can be derived from a bifurcation potential $U(\mathbf{x}) : \mathbb{R}^N \to \mathbb{R}$,

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}) = -\nabla U(\mathbf{x})$$

Show that gradient systems cannot have limit cycle attractors.

Problem 2 (Derivative of sigmoidal)

Calculate the partial derivatives of the sigmoidal function

$$y(x,b) = \frac{1}{1 + e^{a(b-x)}},$$

where a is a parameter. Prove that they hold

$$\frac{\partial y}{\partial x} = -\frac{\partial y}{\partial b}$$

and express them in terms of the original sigmoidal function.

Problem 3 (Catastrophe)

The membrane potential x of a single self-coupled neuron can be described by the dynamical system

$$\dot{x} = -x + y(x, b, a) , \qquad (1)$$

where a > 0 and $b \in (0, 1)$ are parameters describing, e.g., the concentration of ions in the neuron and y denoting the transfer function

$$y(x,b,a) = \frac{1}{1 + e^{a(b-x)}} .$$
(2)

The transfer function describes the reaction of a neuron to the input x being in a certain state (x, b, a).

(a) Find the fixpoints of Eq. (1) depending on the parameters b, a. Plot the fixpoint manifold $\dot{x} = 0$ in the b - x plane for a fixed a > 4. (2 Pts) (*Hint*: Find an expression for b(x), where $\dot{x} = 0$.)

 $2\,\mathrm{Pts}$

10 Pts

- (b) Examine the stability of the fixpoint manifold. Plot the flow in the b-x plane (again for a fixed a > 4). Can you identify any bifurcation? (By visual inspection, no proof needed.) (2 Pts)
- (c) How does the manifold $\dot{x} = 0$ change qualitatively with a, especially at a = 4? Sketch the manifold for a > 4, a = 4 and a < 4 indicating the flow. (2 Pts) (Optional: Sketch the manifold in the three dimensional b x a space.)

Now assume that the parameter b evolves slowly in time (a is still fixed)

$$\dot{b} = \epsilon_b a \left[2y(x, b, a) - 1 \right] \,, \tag{3}$$

where the time scale $0 < \epsilon_b \ll 1$ is finite but small.

- (d) Considering the two dimensional dynamical system formed by Eqs. (1) and (3) in (x, b), find the fixpoint(s) of the system and determine the stability. (2 Pts)
- (e) Sketch a few trajectories in the x-b plane for small ϵ_b , i. e. the influence of the manifold $\dot{x} = 0$ is much stronger than the time evolution \dot{b} of the parameter. What attractor would you expect to find and how does it change when varying ϵ_b ? (2 Pts)

Problem 4 (Lorenz system)

 $4\,\mathrm{Pts}$

Analyse the fixpoints and their stability of the Lorenz system:

$$\dot{x} = -\sigma(x - y)$$
$$\dot{y} = -xz + rx - y$$
$$\dot{z} = xy - bz$$

for the r > 0, $\sigma = 10$ and $b = \frac{8}{3}$ parameters, and make a sketch of the $x^*(r)$ bifurcation diagram. (*Hint*: You may calculate the the eigenvalues numerically.)