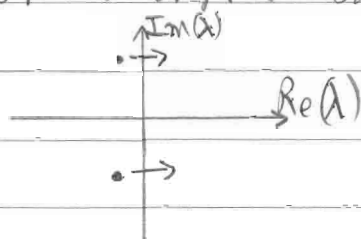


*bifurcations in 2d: [chapter 8, strogatz]

- + As mentioned previously, the 1d bifurcations (Saddle-node, transcritical, pitchfork) can occur in higher dimensional systems, along the center manifold. [p. 85-91 in first notebook].
- + There are also bifurcations that are inherently 2d:

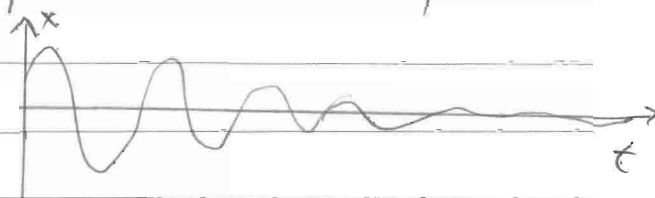
*Hopf bifurcations:

- + bifurcations occur when $\text{Re}(\lambda)$ passes through zero. The 1d bifurcations mentioned above occur when a real eigenvalue (in a possibly N -dim system) passes through zero.
- + consider now the case of a complex conjugate pair of eigenvalues:

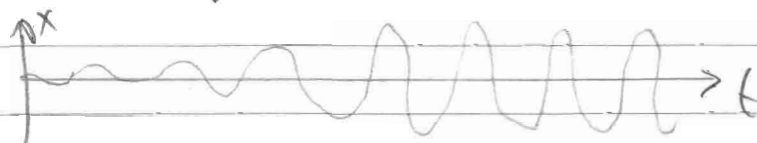


*Super critical Hopf:

When $\text{Re}(\lambda) < 0$, we have damped oscillations, or what we called a spiral:



we also saw (weakly nonlinear van der pol), a case where an unstable spiral saturates at a limit cycle:



+ Hopf bifurcation in phase space:



$\mu < \mu_c$



$\mu > \mu_c$

$\mu > 0$

$\mu < 0$

+ generic example:

$$\left. \begin{aligned} \dot{r} &= \mu r - r^3 \\ \dot{\theta} &= \omega + br^2 \end{aligned} \right\} \quad \#1$$

$\mu < 0 \Rightarrow \begin{cases} \text{stable} \\ \text{origin} \end{cases}; \quad \mu > 0 \Rightarrow \text{unstable origin.}$

ω = frequency at $0 < \mu \ll 1$

b = nonlinear correction to frequency.

+ linearize in cartesian coordinates: $\dot{x} = f(x, y); \dot{y} = g(x, y)$:

$$x = r \cos \theta; y = r \sin \theta. \Rightarrow r^2 = x^2 + y^2$$

$$\Rightarrow \dot{x} = \dot{r} \cos \theta - r \dot{\theta} \sin \theta; \quad \dot{y} = \dots$$

subst this in #1:

$$\dot{x} = (\mu - [x^2 + y^2])x - (\omega + b[x^2 + y^2])y$$

$$\Rightarrow \dot{x} = \mu x - \omega y + O(x^3, y^3)$$

$$\dot{y} = \omega x + \mu y + O(x^3, y^3)$$

$$\Rightarrow J = \begin{pmatrix} \partial f / \partial x & \partial f / \partial y \\ \partial g / \partial x & \partial g / \partial y \end{pmatrix} = \begin{pmatrix} \mu & -\omega \\ \omega & \mu \end{pmatrix}$$

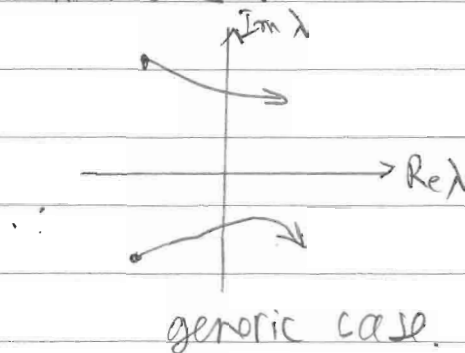
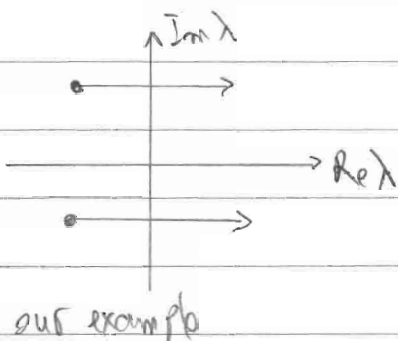
$$|J - \lambda I| = 0 \Rightarrow \underline{\lambda = \mu \pm i\omega}$$

+ conclusions:

1. size of limit cycle is prop to $(\mu - \mu_c)^{1/2}$ for $|\mu - \mu_c| \ll 1$.
2. frequency of limit cycle is $\text{Im}(\lambda)$. period is given by $T = 2\pi / \text{Im}(\lambda) + O(\mu - \mu_c)$.

+ Also:

1. As μ varies, λ moves horizontally in the complex λ plane in this example. In most cases it does not:

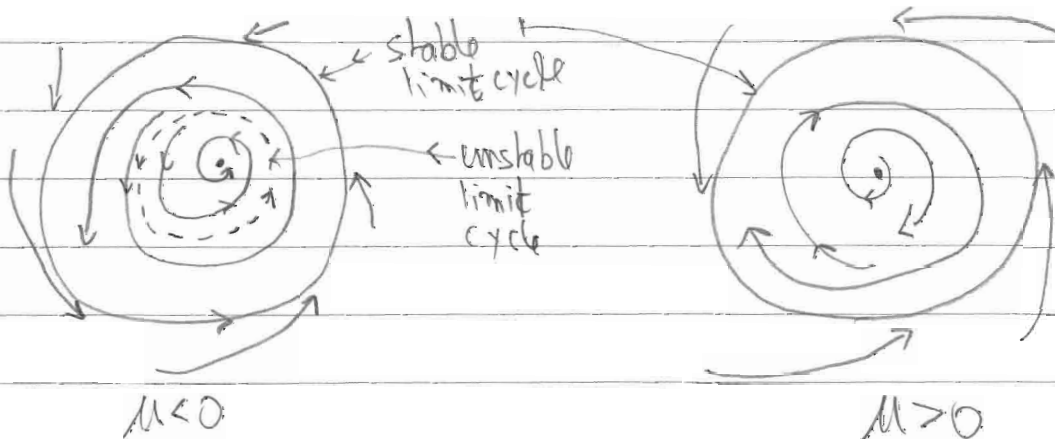


* Subcritical Hopf bifurcation:

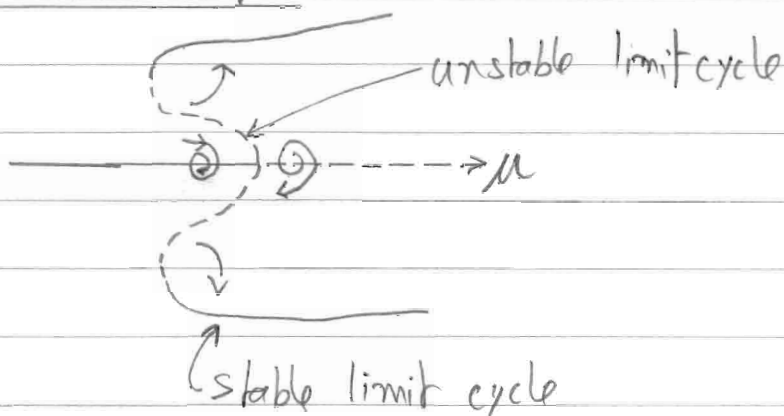
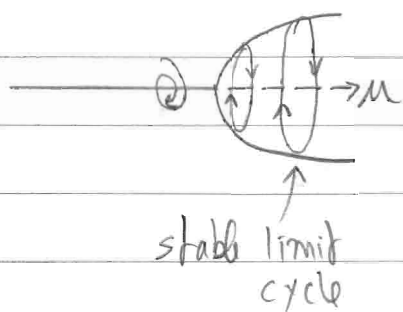
+ consider $\dot{r} = \mu r + \underbrace{r^3}_{\text{new}} - r^5$; $\dot{\theta} = \omega + b \cdot r^2$

$\Rightarrow$ the r^3 term is destabilizing at the origin.

+ for $\mu < 0$: origin is stable, $\mu > 0$: unstable



* super critical vs. subcritical Hopf:



+ Note that the $-r^5$ term in our model system for subcritical Hopf bifurcation is not typical of all such bifurcations. Beyond μ_c , the system jumps to some distant attractor. may be a fixed pt, infinity, another limit cycle (as with $-r^5$), or chaos.

+ Note the hysteresis in the sub-critical case, as evident in above figure.

+ The super- & sub- versions may be differentiated by the appearance of a small, growing like $\sqrt{\mu}$ limit cycle in the super-case, vs immediate appearance of finite-amplitude limit cycle in sub-case.