Introduction to dynamical systems with applications to biology

Lecture 1

September 26, 2018.

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- Cycles and oscillations
- Bifurcations and bifurcation diagrams.

• Main Lecturer: Prof. Mustafa Khammash, Office 7.00 BSA, Email: mustafa.khammash@bsse.ethz.ch.

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- The course will teach how to design and analyze biologically meaningful models.
- Mathematics can help in unraveling the complexity in biological systems.

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- Dynamics plays a crucial role in many biological processes.
- Many illustrative examples will be provided throughout the course.
- Analytical solutions can only be obtained for simple examples.
- For more complex models, simulations are necessary to understand the dynamical behavior.

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- Using our model, we specify a function *f* such that the system can be described as

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$$\Delta x(t_k) = f(x(t_k)) \Delta t_k$$

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- Under reasonable conditions on function f, There exists a unique solution to an ODE with a specified initial condition $x(0) = x_0$.
- The problem of finding the solution of an ODE with a certain initial condition is called an Initial Value Problem (IVP).

• Consider the solution $x(t; x_0)$ of the following IVP:

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 - How does the limiting dynamics depend on the initial condition x₀?

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for each θ ?

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• Does the dynamics display bifurcation? One type of limiting behavior for $\theta < \theta_c$ and another type of behavior for $\theta > \theta_c$.

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$$\ddot{x} - 5(1 - x^2)\dot{x} + x = 0$$
; $x(0) = 3$, $\dot{x}(0) = 1$

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$$\begin{cases} \dot{x}_1 = -x_1 + x_2; \\ \dot{x}_2 = -x_1^2 - x_2; \end{cases} \qquad x_1(0) = 2, \quad x_2(0) = -1$$

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• It can be shown that this form is fairly general and encompasses all the examples above.

General Code for Solving IVPs

$$\dot{x} = f(x)$$
; $x(0) = x_0$

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• Function file:

1 function [<output_args>] = <function_name> (<input_args>)
2 % The code of the function "f" goes here...
3 end

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Main script file:

```
1 % The code of the main file goes here...
2 ...
3 % Calling the differential equation solver "ode45"
4 [t, x] = ode45(@<function_name>, [<Time_Span>], [<Initial_Conditions>]);
5 % Plotting the solution
6 plot(t,x);
7 ...
```

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$$\dot{x} = -\theta x$$
; $x(0) = x_0$, $(f(x) = \theta x, \quad , x \in \mathbb{R})$

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$$\dot{x} = -\theta x$$
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• Function file (e.g. $\theta = -1$):

1 function [fx] = Linear_Function(t,x)
2 theta = -1;
3 fx = theta*x;
4 end

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$$\dot{x} = -\theta x$$
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• Function file (e.g. $\theta = -1$):

```
function [fx] = Linear_Function(t,x)
theta = -1;
fx = theta*x;
end
```

• Main script file (e.g. $x_0 = 5$):

```
1 %% Setting the Initial Condition and Time Span
2 x0 = 5; Time_Span = [0, 10];
3 
4 %% Solving...
5 [t, x] = ode45(@Linear_Function, Time_Span, x0);
6 
7 %% Plotting the Solution
8 plot(t, x);
```



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- $\theta < 0 \implies$ stable $\theta > 0 \implies$ unstable.
- Around θ = 0, a VERY small change can cause the solution to be dramatically different!

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$$\dot{x} = x - x^3$$
; $x(0) = x_0$, $(f(x) = x - x^3, x \in \mathbb{R})$

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$$\dot{x} = x - x^3$$
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• Function file:

function [fx] = Nonlinear_Function(t,x)
fx = x - x^3;
end

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$$\dot{x} = x - x^3$$
; $x(0) = x_0$, $(f(x) = x - x^3, x \in \mathbb{R})$

Function file:

```
function [fx] = Nonlinear_Function(t,x)
fx = x - x^3;
end
```

• Main script file (e.g. $x_0 = 0.1$):

```
%% Setting the Initial Condition and Time Span
x0 = 0.1; Time_Span = [0, 10];
%% Solving...
[t, x] = ode45(@Nonlinear_Function, Time_Span, x0);
%% Plotting the Solution
plot(t, x);
```

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Observe : $\lim_{t\to\infty} x(t) = -1$, or +1 or 0.

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These are called the fixed points of the dynamical system $\dot{x} = x - x^3$.

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Fact: Fixed points of $\dot{x} = f(x)$ are simply the roots of f(x) = 0.

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Observe : $\lim_{t\to\infty} x(t) = -1$, or +1 or 0.

These are called the fixed points of the dynamical system $\dot{x} = x - x^3$. Fixed points can be calculated analytically *without a simulation*! Fact: Fixed points of $\dot{x} = f(x)$ are simply the roots of f(x) = 0. In our example: the roots of $x - x^3 = 0$ are {-1, +1, 0}.

• Goal: Solve the following second order IVP using MATLAB

$$\ddot{y} - 5(1 - y^2)\dot{y} + y = 0;$$
 $y(0) = 3, \dot{y}(0) = 1.$

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 Express x
 ₁ and x
 ₂ in terms of x₁ and x₂: x
 ₁ = y

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$$\begin{array}{l} x_1 = y = x_2 \\ \dot{x}_2 = \ddot{y} \end{array}$$

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 Express x₁ and x₂ in terms of x₁ and x₂: x₁ = y = x₂ x₂ = y = 5(1 − y²)y − y = 5(1 − x₁²)x₂ − x₁
 - Rewrite in vector form:

$$\ddot{y} - 5(1 - y^2)\dot{y} + y = 0;$$
 $y(0) = 3, \dot{y}(0) = 1.$

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• Introduce two *state* variables: $x_1 := y$ and $x_2 := \dot{y}$.

2 Express \dot{x}_1 and \dot{x}_2 in terms of x_1 and x_2 : $\dot{x}_1 = \dot{y} = x_2$ $\dot{x}_2 = \ddot{y} = 5(1 - y^2)\dot{y} - y = 5(1 - x_1^2)x_2 - x_1$

Rewrite in vector form:

$$x := \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \qquad f(x) := \begin{bmatrix} x_2 \\ 5(1 - x_1^2)x_2 - x_1 \end{bmatrix}$$

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 Express x₁ and x₂ in terms of x₁ and x₂: x₁ = y = x₂ x₂ = ÿ = 5(1 − y²)ÿ − y = 5(1 − x₁²)x₂ − x₁
 Rewrite in vector form:

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$$\implies \boxed{\dot{x} = f(x); \quad x(0) = x_0}$$

$$\ddot{y} - 5(1 - y^2)\dot{y} + y = 0;$$

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$$\ddot{y} - 5(1 - y^2)\dot{y} + y = 0;$$

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$$\ddot{y} - 5(1 - y^2)\dot{y} + y = 0;$$

 $y(0) = 3, \quad \dot{y}(0) = 1.$

$$x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} := \begin{bmatrix} y \\ \dot{y} \end{bmatrix}$$

$$\dot{x} = f(x); \qquad x(0) = x_0$$

$$f(x) := \begin{bmatrix} x_2 \\ 5(1 - x_1^2)x_2 - x_1 \end{bmatrix};$$

$$x_0 := \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$

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Function file:

```
1 function [fx] = HO_Function(t,x)
2 fx = [x(2); 5 * (1-x(1)^2) * x(2) - x(1)];
3 end
```

Main script file:

```
1 %% Setting the Initial Condition and Time Span
2 x0 = [3;1]; Time_Span = [0, 100];
3
4 %% Solving...
5 [t, x] = ode45(@HO_Function, Time_Span, x0);
6
7 %% Plotting the Solution
8 plot(t, x(:,1)); hold on; plot(t, x(:,2));
```

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• Solution doesn't converge to a fixed point.

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Example 3: Higher Order IVP



- Solution doesn't converge to a fixed point.
- Solution reaches a limit cycle (periodic oscillations).
- Period around 11s.

 Dynamical systems can exhibit a wide range of phenomena (stable, unstable, fixed points, periodic oscillations ...)

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- Dynamical systems can exhibit a wide range of phenomena (stable, unstable, fixed points, periodic oscillations ...)
- Dynamical systems might be very sensitive to model parameters and/or initial conditions.

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- Dynamical systems can exhibit a wide range of phenomena (stable, unstable, fixed points, periodic oscillations ...)
- Dynamical systems might be very sensitive to model parameters and/or initial conditions.
- MATLAB can be used to find (numerically) the evolution of dynamical systems.

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- Dynamical systems can exhibit a wide range of phenomena (stable, unstable, fixed points, periodic oscillations ...)
- Dynamical systems might be very sensitive to model parameters and/or initial conditions.
- MATLAB can be used to find (numerically) the evolution of dynamical systems.
- In this course, you will learn how to infer some qualitative and quantitative features of dynamical systems by inspection (i.e. without simulations).

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