Math 339 - Dynamical Systems Sep-Dec 2019 Assignment # 4

Instructions: You are being evaluated on the presentation, as well as the correctness, of your answers. Try to answer questions in a clear, direct, and efficient way. Sloppy or incorrect use of technical terms will lower your mark.

1. Consider the two-species competition model

$$\dot{x} = r_1 x \left(1 - \frac{x}{\kappa_1} - \frac{\beta_{12}}{\kappa_1} y \right), \tag{1}$$

$$\dot{y} = r_2 y \left(1 - \frac{y}{\kappa_2} - \frac{\beta_{21}}{\kappa_2} x \right), \qquad (2)$$

- where r_i , κ_i , and β_{ij} are positive real parameters. Show that Dulac's criterion but not Bendixson's criterion can be used to establish the fact that no limit cycles exist. (*Hint: Let* B(x,y) = 1/xy.
- 2. Consider the May predator-prey model (also called the Leslie-Gower model or the May-Holling-Tanner model):

$$\dot{n} = n(1-n) - \alpha \frac{n}{\beta+n}p, \tag{3a}$$

$$\dot{p} = \rho \, p \left(1 - \frac{p}{n} \right). \tag{3b}$$

We will focus on the case where $\alpha = 1$, $\rho = 0.2$, and $\beta = 0.1$.

- (a) Find the steady states and their stability (ignore the simgular point at (0,0).
- (b) Show that the coexistence steady state goes through a Hopf bifurcation. (*Hint: Recall that we found the Hopf bifurcation in the previous predator-prey model by shifting the predator nullcline to the left until it fell to the left of the peak in the prey nullcline. The equivalent shift in this model is to change the angle of the predator nullcline. Thinking this way should help you select the best bifurcation parameter.*
- (c) For the given parameter values, the system has the limit cycle solution shown in Figure 1. Prove the existence of the limit cycle using the Poincaré-Bendixson Theorem. Use Figure 1 to help you figure out what trapping region you should use.



Figure 1: Figure for question # 2.

- 3. Consider the first plankton-oxygen dynamics paper [1] (a link to the paper appears in the "Lecture Notes" web page for the course). Verify that equations (13)-(15) with equations (16)-(18) yields the dimensionless equations (19)-(21). Explain why you know that the variable c' is dimensionless.
- 4. Read the Introduction to [1].
 - (a) What is the difference between phytoplankton and plankton?
 - (b) What is the percentage of atmospheric oxygen produced by phytoplankton according to the paper (the number is higher than what I stated in class)?
 - (c) What is "net oxygen production"?
 - (d) Name some other effects that plankton can have on the climate (two references are given you can find the information you need there, or through internet research at reputable sites)?
- 5. In [3], the authors state that with their earlier work, "it remained unclear how robust the prediction of oxygen depletion in response to a sufficiently large increase in water temperature is to the details of parametrization of the coupling between phytoplankton and oxygen." More specifically, "model prediction can only be regarded as meaningful if it does not depend strongly on the specific choice of functional feedbacks." The authors thus study seven (!) different phytoplankton-oxygen models. A summary appears in Table 1. Look at the seven different models, and explain how the functional forms were varied. (*Hint: You can think of this exercise as adding a new column to Table 1 in which the mathematical forms of the different functional responses are included.*) Plot the different functional responses using Maple (or equivalent) to show how they differ.

6. How has the study of nonlinear ODE models, and the oxygen-phytoplankton models in particular, affected your understanding of climate change models? (*One-paragraph answer (more is allowed, if you have lots to say!*).)

References

- [1] Y. Sekerci and S. Petrovskii (2015) Mathematical modelling of plankton-oxygen dynamics under the climate change *Bulletin of Mathematical Biology* **77**:2325-2353.
- [2] S. Petrovskii, Y. Sekerci, and E. Venturino (2017) Regime shifts and ecological catastrophes in a model of plankton-oxygen dynamics under the climate change *Journal of Theoretical Biology* 424:91-109.
- [3] Y. Sekerci and S. Petrovskii (2018) Global warming can lead to depletion of oxygen by disrupting phytoplankton photosynthesis: A mathematical modelling approach *Geosciences* 8:201-221.

Math 339 - Fall 2019 A#4- Solutions $\begin{array}{c} 1 \cdot \left(\begin{array}{c} \dot{\chi} = V, \chi \left(\begin{array}{c} 1 - \chi - \beta_{12} \\ \chi \end{array}\right) \\ \dot{\chi} = V_2 \end{array} \right) \left(\begin{array}{c} 1 - \chi - \beta_{12} \\ \chi \end{array}\right) = \mathcal{F}(\chi, \chi) \\ \dot{\chi} = \mathcal{F}(\chi, \chi)$ slet D = Hre positive guadrant. i)Bendixson's Criterion $\frac{\partial F}{\partial k} + \frac{\partial G}{\partial y} = \begin{pmatrix} r_1 + \frac{\partial r_1}{\partial x} & r_1 - \frac{\beta_{12}}{\partial x} \\ \frac{\partial K}{\partial x} & \frac{\partial G}{\partial x} \\ \frac{\partial G}{\partial x} & \frac{\partial G}{\partial x} \\ \frac{\partial K}{\partial x} & \frac{\partial K}{\partial x} \\ \frac{\partial K}{\partial$ $= (r_1 + r_2) - \left(\begin{pmatrix} 2r_1 + \beta_{21} \\ K_1 \\ K_2 \end{pmatrix} + \begin{pmatrix} 2r_2 + \beta_{12} \\ \overline{K_2} \\ \overline{K_2} \\ \overline{K_1} \\ \overline{K_1} \\ \overline{K_2} \\ \overline{K_1} \\ \overline{K_1} \\ \overline{K_2} \\ \overline{K_1} \\ \overline{K_$ This punction is not identically zero antbyzr res yz-a retr so the first condition is partisfied. The second condition is not satisfied though as the function changes sign as it crosses the line yz - a x + r. ii) Dulac's Criterion $\frac{\partial}{\partial g} \left(\begin{array}{c} BF \\ \end{array} \right) + \frac{\partial}{\partial g} \left(\begin{array}{c} BG \\ \end{array} \right) = \frac{\partial}{\partial g} \left(\begin{array}{c} F \\ \end{array} \right) + \frac{\partial}{\partial g} \left(\begin{array}{c} G \\ \end{array} \right) = \frac{\partial}{\partial g} \left(\begin{array}{c} F \\ \end{array} \right) + \frac{\partial}{\partial g} \left(\begin{array}{c} G \\ \end{array} \right) = \frac{\partial}{\partial g} \left(\begin{array}{c} F \\ \end{array} \right) + \frac{\partial}{\partial g} \left(\begin{array}{c} G \\ \end{array} \right) = \frac{\partial}{\partial g} \left(\begin{array}{c} F \\ \end{array} \right) + \frac{\partial}{\partial g} \left(\begin{array}{c} G \\ \end{array} \right) = \frac{\partial}{\partial g} \left(\begin{array}{c} F \\ \end{array} \right) + 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\mathbb{D}$. I wing Dulac's criterion we can use out limit cycles.

29 Steady States $\begin{cases} f(n,p) \ge 0 \\ g(n,p) \ge 0 \end{cases} = \begin{cases} n \ge 0 \\ p \ge 0 \end{cases} \xrightarrow{(1-n)(\beta+n)} = \alpha p \xrightarrow{q \ge 0} p = ((-n)(\beta+n)) \\ p \ge 0 \\ z = n \end{cases}$ Ianoning the ss at (0,0) (which is singularine g(n,p)), we are left aith two steady states: (1,0) and (41*, 11*) -> n solving for ut: $-u^* = (1-u^*)(\beta+u^*) \quad \forall es (1)$ $\begin{array}{l} n_{1} & qeb \ dn^{*} & = \beta + n^{*} - \beta n^{*} - n^{*2} \\ qeb \ n^{*2} + (d + \beta - 1) n^{*} - \beta = 0 \\ qeb \ n^{*} & = \left[(1 - d - \beta) \pm \sqrt{(1 - d - \beta)^{2} + 4\beta^{2}} \right] \frac{1}{2} \quad . \quad . \quad (1) \end{array}$ The coercistence steady state excists if B70. We take the positive root.



Plugging in the given paratheter values, d21, B=0. 1, g=2, (7) we have

 $M^{k} = \frac{1}{2} \left[(1 - 1 - 0.1) + \sqrt{(1 - 1 - 0.1)^{2} + 4(0.1)} \right] 20.27$

J= 6.26 -0.73

0.2 -0.2

So the eigenvalues at (0.27, 0.27) are $[J-\lambda I] = 0.48$ $\lambda = \frac{1}{2} [Tr(J) \pm \sqrt{Tr(S)^2 - 4} Det(J)]$ $= \frac{1}{2} [0.06 \pm \sqrt{(0.06)^2 - 4(0.09)}]$

 $= 0.03 \pm i 0.6$

So the coexistence steady state is an unstable focus.

b) Since we is not a function of a but g appears in J (i.e. 2 is a function of g), we choose gas our bifurcation parameter. Then we have s Tata 2/2 - 2727

 $J = \begin{bmatrix} 0.26 & -0.73 \\ -5 & -5 \end{bmatrix}$

In order for a Hopf bifurcation, we require

 $\begin{array}{c} (TV(J) = 0 \\ Det(J) > 0 \\ \hline \\ \partial TV(J) > 0 \\ \hline \\ \partial TV(J) \neq 0 \\ \hline \\ \partial S \end{array} \begin{array}{c} 0.2(e - \hat{p} = 0 \\ \hat{p}(-0.2(e + 6.73) \neq 0 \\ -1 \neq 0 \\ \hline \\ \partial S \end{array} \begin{array}{c} 0.2(e - \hat{p} = 0 \\ \hat{p}(-0.2(e + 6.73) \neq 0 \\ -1 \neq 0 \\ \hline \\ \partial S \end{array} \right)$

All three conditions are satisfied at p= i = 0,26. Thus attorf bifurcation occurs at p= i = 0.26. It is a subcritical Hopf bifurcation (: 3(Tr(5)) 12, <0).

5)

To show that attact bifurcation occurs when bor dis used as the bifurcation parameter we use maple. See the following two pages for the calculations.



and the derivative of TrJ(beta) be nonzero at beta=beta*. We see that all three of these conditions are satisfied at beta*~= 0.122. Since TrJ(beta) goes from positive to negative values as beta increases, the bifurcation is a subcritical Hopf bifurcation.

> plot([TrJ(alpha, 0.1, 0.2), DetJ(alpha, 0.1, 0.2)], alpha = 0.6..1.5, colour = [red, blue], gridlines)



>

In order for a Hopf bifurcation to occur, we require that TrJ(alpha*)=0, DetJ(alpha*) >0, and the derivative of TrJ(alpha) be nonzero at alpha=alpha*. We see that all three of these conditions are satisfied at alpha*~= 0.9. Since TrJ(alpha) goes from negative to positive values as alpha increases, the bifurcation is a supercritical Hopf bifurcation.

8) We choose the bounding box D given by: P14 \mathcal{D} 0 4 Du 41=0 require n >0 5/20 170 On p=0 require p>10 des 070 1 Qu m=1 require m ≤0 des -1 p ≤0 √ 0.1+1 p ≤0 √ $\frac{\partial n}{\partial r} \frac{p^{-2}}{p^{-2}} = 0 \Leftrightarrow 0.2 \left(1 - \frac{1}{n}\right) \leq 0$ $\frac{\varphi_{2}}{p^{-2}} = 0 \Leftrightarrow 0.2 \left(1 - \frac{1}{n}\right) \leq 0$ $\frac{\varphi_{2}}{p^{-2}} = 0$ $\frac{\varphi_{2}}{p^{-2}} = 0$ $\frac{\varphi_{2}}{p^{-2}} = 0$ vas n 5 1

. Flav inside the box D is trapped, the box containo no stable steady stated and me unstable steady state, & so by the Poincaré - Bendixson Theodern there must be a limit cycle inside D. 3. It tutus aut that plugaina (16)-(18) into (19)-(21) does not yield (13)-(15), and so there is a typo in the paper.

Tu ader to determine the correct nondimensional anyoings, we recompute the nondimensionalisation calculation, using (16)-(8) as a guide. We obtain



The annihings circled in red indicate those that need to be corrected in the paper.

(My calculations are provided FYI, at the end

A. a) Phytoplankton can photosynthesize. "Plankton "includes phytoplankton a other plankton that cannot photosynthesize.

6) 70%

c) Oxygen is produced from photosynthesis & consumed deering vispiration (Here are other processes but Here fus are the main ones). Net oxygen production

is oxygen produced - oxygen consumed.

(10)

5. General francevork: $\frac{de}{dt} = Af(e)u - M(c, u)$ $\frac{de}{du} = g(c, u) - Q(c, u)$ $\frac{du}{dt} = g(c, u) - Q(c, u)$

Model 1: M(cu) = mc+ue Q(c,u) = 0.u m = 1 $\sigma = 0.1$ Model 2: M(c, u) = metuc Q(c, u) = uv uth m=1 l = 0.5? 520.3

Model 3: M(c,u) = metue Q(c,u) = un + bu uta h=0.5, 6=0,1 m=1, v=0.3

Model 4: $M(c_u) = uc + uc$ $c_z = 0.5, u = 1$ $\delta(c_z) = uv$ u + uc $c_z = 0.5$? u = 0.5?

Model 5: M(c, u) = mc + uc $C+C_2$ Q(c, u) = uv + ouuv h=0.5?, 6=0.1uv h

 $Model(0: M(C, u) = mc + uc = m = 1, C_2 = 0.5$ $C+C_2 = 0.20.1$

 $\frac{Model 7: M(c, u) = unc + uc + vcv - m = 1, e_2 = 0.5, v = 0.01}{c+c_2}$ $\frac{O_1(c, u) = uv + ou}{u+c_1}$ $\frac{O_2(c, u) = uv + ou}{u+c_2}$

We first plot the M functions. There are three different types used in the 7 models.

M1 :=
$$(c, u) \rightarrow c + u \cdot c; M2 := (c, u) \rightarrow c + \frac{u \cdot c}{c + 0.5}; M3 := c + \frac{u \cdot c}{c + 0.5} + \frac{0.01 \cdot 0.3 \cdot c}{c + 1};$$

- M1plot := plot3d(M1(c, u), c = 0..5, u = 0..5, axes = boxed, title = 'bilinear'); M2plot := plot3d(M2(c, u), c = 0..5, u = 0..5, axes = boxed, title = "linear & Monod"); M3plot := plot3d(M3(c, u), c = 0..5, u = 0..5, axes = boxed, title = "linear & Monod x 2"); Mplots := ((M1plot)|(M2plot)|(M3plot))
- > display (Mplots)



We now plot the Q functions. There are three different types used in the 7 different models.

≥
$$QI := u \rightarrow 0.1 \cdot u$$
; $Q2 := u \rightarrow \frac{0.3 \cdot u}{u + 0.5}$; $Q3 := u \rightarrow \frac{0.3 \cdot u}{u + 0.5} + 0.1 \cdot u$;

> plot([Q1(u), Q2(u), Q3(u)], u = 0..5, axes = framed, legend = ["linear", "Holling II", "linear and Holling II"]);



Finding the type in Sekerci + Petrovskii (2015) Model equations (13)-(15): $\downarrow (\neg 2 - 2 - 2) = 2$ $\frac{1}{c_0} \frac{dc}{dt} = \frac{1}{c_0} \frac{Ac_0 u}{c_0} - \frac{1}{c_0} \frac{\delta uc}{c_0} - \frac{1}{c_0} \frac{V_{c_0} v}{c_0} - \frac{Mc}{mc_0}$ $(1) \int \frac{1}{m} \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{c}}{c^{2}} - \frac{\delta_{u}}{c}\right) u - \frac{1}{m} \frac{B_{uv}}{u + h} \int \frac{\sigma_{u}}{m} \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{c}}{c^{2}} - \frac{\delta_{u}}{c}\right) u - \frac{1}{m} \frac{B_{uv}}{u + h} \int \frac{\sigma_{u}}{m} \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{c}}{c^{2}} - \frac{\delta_{u}}{c}\right) u - \frac{1}{m} \frac{B_{uv}}{u + h} \int \frac{\sigma_{u}}{m} \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{c}}{c^{2}} - \frac{\delta_{u}}{c}\right) u - \frac{1}{m} \frac{B_{uv}}{u + h} \int \frac{\sigma_{u}}{m} \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{c}}{c^{2}} - \frac{\delta_{u}}{c}\right) u - \frac{1}{m} \frac{B_{uv}}{u + h} \int \frac{\sigma_{u}}{m} \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{uv}}{c} - \frac{\delta_{u}}{c}\right) u - \frac{1}{m} \frac{B_{uv}}{u + h} \int \frac{\sigma_{u}}{m} \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{uv}}{c} - \frac{\delta_{u}}{c}\right) u - \frac{1}{m} \frac{B_{uv}}{u + h} \int \frac{\sigma_{u}}{m} \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{uv}}{c} - \frac{\delta_{u}}{c}\right) u - \frac{1}{m} \frac{B_{uv}}{u + h} \int \frac{1}{m} \frac{B_{uv}}{c} \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{uv}}{c} - \frac{B_{uv}}{c}\right) u - \frac{1}{m} \frac{B_{uv}}{u + h} \int \frac{B_{uv}}{m} \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{uv}}{c} - \frac{B_{uv}}{c}\right) \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{uv}}{c} - \frac{B_{uv}}{c}\right) \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{uv}}{c} - \frac{B_{uv}}{c} - \frac{B_{uv}}{c}\right) \frac{du}{dt} = \frac{1}{m} \left(\frac{B_{uv}}{c} - \frac{B_{uv}}{c}$ $\int dv = \frac{\sqrt{c^2}}{\frac{1}{c^2}} \int \frac{\beta uv}{\omega - \mu v}$ $\frac{1}{c^2 + \frac{1}{c^2}} \int \frac{\beta uv}{\omega + \frac{1}{c^2}} \int \frac{\mu v}{\omega + \frac{1}{c^2}}$

With these dimensionless groupings, (1) becomes

 $\frac{dc}{dt'} = \frac{A}{c_{om}} \frac{u}{c'+1} - \frac{J}{c_{om}} \frac{uc'}{c'+\hat{c}_2} - \frac{v}{c_{om}} \frac{c'v}{c'+\hat{c}_3} - c$ $(3) \begin{cases} du \\ dt' = \left(\frac{B}{m} \frac{c'}{c' + \hat{c}_i} - \frac{s}{m} u \right) u - \frac{B}{m} \frac{uv}{u + \ell_i} - \hat{c} u \end{cases}$ $\frac{dv}{dt} = \int \frac{c^2}{c^2 + \hat{c}_{11}^2} \frac{\beta}{m} \frac{uv}{u+h} - \hat{\mu}v$

Philoping (4) 15 1 into 131, we obtain

ALC///AM

where

h= the.

Following Sekerci + Petrovskii (2015), we seek ways to nondimensionalise a using V, & v using B.

det u' = u . Mugging His into (36) we obtain

 $\frac{1}{\hat{u}}\frac{d\hat{u}}{dt} = \left(\frac{B}{m}\frac{c'}{c'+\hat{c}} - \frac{\hat{u}}{m}\frac{M}{\hat{u}}\right)\frac{u}{\hat{u}}$ (4)

which becomes $\frac{du}{dt} = \left(\begin{array}{ccc} B & C' \\ m & C' + C_1 \end{array} \right) - \left(\begin{array}{ccc} M & U' \\ m & U' \end{array} \right) \left(\begin{array}{ccc} u & - M \\ m & U' \end{array} \right) \left(\begin{array}{ccc}$ (5)

: the LHS of 15) is now dimensionless, we know that the RHS is also dimensionless. So we choose $\vec{B} = \vec{B}$, $\hat{u} = \vec{u}$ $\Rightarrow \vec{u} = \vec{\lambda} \vec{u}$ \vec{u} $\vec{\lambda} = \vec{u}$ $\vec{\mu}$ (\bigcirc) $v' = \int_{M\hat{u}} v = \int_{M} \int_{M} \int_{M} v = \int_{M} \int_{M} v$ h= h8 Plugging (2) + (6) into (3) we obtain $\int \frac{de'}{dt'} = \frac{A}{com\hat{u}} \frac{d\dot{u}}{dt'} - \frac{J}{com} \frac{c'}{c'+\hat{c}_2} \frac{u}{\hat{u}} \frac{\dot{u}}{dt'} - \frac{J}{com} \frac{J}{c'+\hat{c}_3} \frac{BN}{m^2} \frac{m^2}{BN-c'}$ $(1) \dots \begin{cases} \frac{du'}{dt'} = \left(\frac{\hat{b}}{c'}\frac{c'}{c'+\hat{c}_{1}} - \frac{u'}{u'}\right)u' - \frac{u'v'}{u'+\hat{u}} - \hat{c}u'\\ \frac{dv'}{dt'} = \frac{1}{2}\frac{\hat{b}}{dt'}\frac{(c')^{2}}{(c')^{2}+\hat{c}_{1}^{2}}\frac{u'}{u'+\hat{u}}v' - \hat{\mu}v'\end{cases}$

Finally, i the LHS 2(7) is dimensionless, we know that the RHS is dimensionless, Which gives us $\hat{\eta} = \eta \hat{\beta}, \hat{A} = \hat{A} \hat{u} = \hat{A} \hat{w} = \hat{A}$ $\hat{w}, \hat{g} = \hat{G} \hat{w} \hat{g} \hat{w} = \hat{G} \hat{g} \hat{w}$ $\hat{\delta} = \tilde{\delta} \hat{u}_2 \tilde{\delta}, \hat{v}_2 \tilde{v}_m \tilde{v}_z = \tilde{v}_m$ Com $\tilde{cost}, \hat{v}_2 \tilde{v}_m \tilde{v}_z = \tilde{v}_m$ Plugging (8) into (7) we obtain $\begin{bmatrix} \frac{de'}{dt'} = \hat{A} \frac{u'}{c'+1} - \hat{\delta} \frac{c'u'}{c'+\hat{c}_2} - \hat{V} \frac{c'v'}{c'+\hat{c}_3} - c' \end{bmatrix}$ $\int \frac{du'}{dt'} = \left(\frac{\dot{B}c'}{c'+\dot{c}} - u'\right)u' - \frac{u'v'}{u'+\dot{u}} - \dot{\sigma}u'$ (9) $\begin{pmatrix} dv' \\ dt' \end{pmatrix} = \eta \frac{(c')^2}{(c')^2 + \hat{c}_4} \frac{u'v'}{u' + \hat{h}} - \hat{\mu}v'$

Equations (9) are the same as equations (19) - (20) in Scherci + Petrovskii (2015). So the correct dimensionless groupings are:

t'=mt, c'=c, u'=Xu, v'=BXv m^2 $\hat{C}_{i} = \frac{C_{i}}{C_{0}}, i=1, \dots, 4, \quad \hat{\rho} = \hat{C}_{i}, \quad \hat{\mu} = \mu_{i}$ $\hat{B} = \frac{B}{m}, \hat{E} = \frac{XE}{m}, \hat{I} = \frac{BI}{m}, \hat{A} = \frac{A}{GXE}$ $\vec{\delta} = \vec{\delta} \vec{\lambda}, \quad \vec{\nu} = m\nu$ $\vec{\delta} \vec{\lambda} \vec{\lambda} = m\nu$

The groupings that differ from those given in the paper are circled in red.