

Limit Cycles

Definition:

A limit cycle is an isolated closed orbit

nearby trajectories are not closed:
spiral toward or away from limit cycle

- an inherently nonlinear phenomenon:

No limit cycles in linear systems $\dot{\vec{x}} = A\vec{x}$:

if $\vec{x}(t)$ is a periodic solution, so is $c\vec{x}(t)$, $c \neq 0$

- $\vec{x} = \vec{0}$ is a centre, one-parameter family of closed orbits

- amplitude of oscillations around centre set by initial condition

Amplitude of limit cycle oscillations dictated by system.



stable limit cycle
(attracts nearby trajectories)



half-stable
limit cycle



unstable
limit cycle

Stable limit cycles - model systems exhibiting self-sustained oscillations

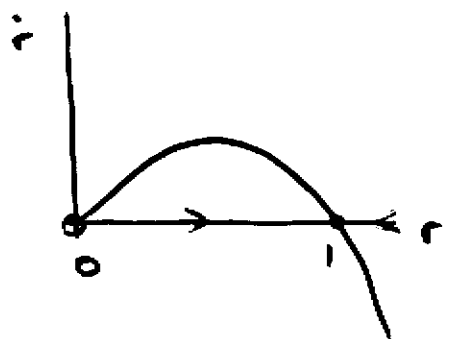
eg biological oscillations - heartbeat,
periodic firing of pacemaker neuron,
rhythms in body temperature, hormonal
secretion, ...

oscillating chemical reactions

Examples: (easiest in polar coordinates)

eg $\dot{r} = r(1-r^2)$
 $\dot{\theta} = 1$

$r \geq 0$

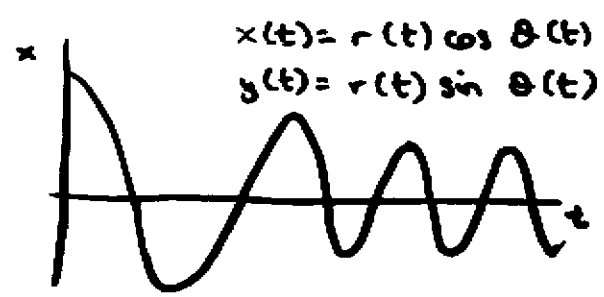


$r^* = 0$ unstable fixed point } for 1-d system
 $r^* = 1$ stable fixed point

$r(0) > 0 \Rightarrow r(t) \rightarrow 1$ as $t \rightarrow \infty$

$\theta(t) = \theta_0 + t$ - rotation with constant angular velocity

Limit cycle:
circle at $r=1$

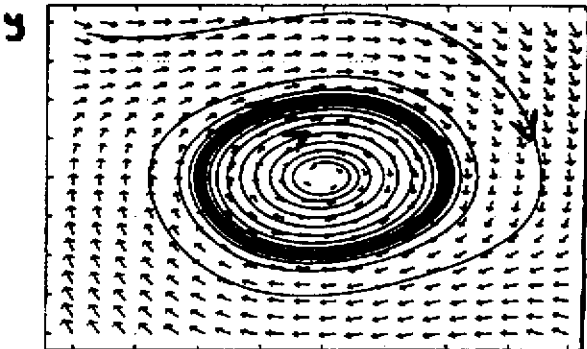


eg van der Pol oscillator

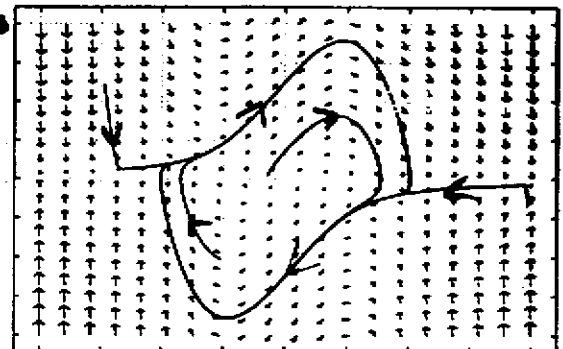
$\ddot{x} + \mu(x^2-1)\dot{x} + x = 0$

$\dot{x} = y$
 $\dot{y} = -x - \mu(x^2-1)y$

$\mu > 0$



$\mu = 0.1$



$\mu = 1.8$

- like a harmonic oscillator, with nonlinear damping term $\mu(x^2-1)\dot{x}$

positive damping for $|x| > 1$

negative damping for $|x| < 1$

large-amplitude oscillations decay
 pumps up small oscillations

- stable self-sustained oscillations for each $\mu > 0$.

③ Liapunov functions

$$\dot{\vec{x}} = \vec{f}(\vec{x}), \quad \vec{x}^*: \text{fixed point}$$

Definition: $V(\vec{x})$ is a Liapunov function VEC'
real-valued

- if
- $V(\vec{x}) > 0$ for all $\vec{x} \neq \vec{x}^*$, $V(\vec{x}^*) = 0$
 - $\frac{dV}{dt} < 0$ for all $\vec{x} \neq \vec{x}^*$, $\frac{dV}{dt}$ negative definite
- V is positive definite
trajectories "flow downhill" towards \vec{x}^*



\Rightarrow no closed orbits; \vec{x}^* is (globally) asymptotically stable

⌈ If $\frac{dV}{dt}$ is negative semidefinite, $\frac{dV}{dt} \leq 0$ for $\vec{x} \neq \vec{x}^*$, then \vec{x}^* is stable

Difficulty: No systematic way to construct $V(\vec{x})$
(often try sums of squares)

eg $\begin{cases} \dot{x} = -x - 2y^2 \\ \dot{y} = xy - y^3 \end{cases}$ } unique
fixed point (0,0)

Try $V(\vec{x}) = V(x,y) = x^2 + ay^2$ a to be chosen
(positive definite for $a > 0$)

$$\Rightarrow \frac{dV}{dt} = 2x\dot{x} + 2ay\dot{y} = 2x(-x - 2y^2) + 2ay(xy - y^3)$$

$$= -2x^2 + (2a - 4)xy^2 - 2ay^4$$

Choose $a = 2$ $\Rightarrow \frac{dV}{dt} = -(2x^2 + 4y^4) < 0$
↑ unless $x=y=0$

ie $\frac{dV}{dt}$ is negative definite. Liapunov function $V = x^2 + 2y^2$.

eg $\ddot{x} + (\dot{x})^3 + x = 0$

$$E(x, \dot{x}) = x^2 + \dot{x}^2 \Rightarrow \dot{E} = 2x\dot{x} + 2\dot{x}\ddot{x} = 2x\dot{x} + 2\dot{x}(-x - \dot{x}^3) = -2(\dot{x})^4 \leq 0$$

E is not a true Liapunov function ($\dot{E} = 0$ for $\dot{x} = 0$, negative semidefinite)

but no closed orbits [suppose otherwise:

$$0 = \Delta E = \int_0^T \dot{E} dt = - \int_0^T (\dot{x})^4 dt \leq 0, \text{ equality only at a fixed point } \dot{x} = 0.]$$

④ Bendixson's & Dulac's Criterion

$$\dot{\vec{x}} = \vec{f}(\vec{x}), \quad f \in C^1 \text{ (continuously differentiable)}$$

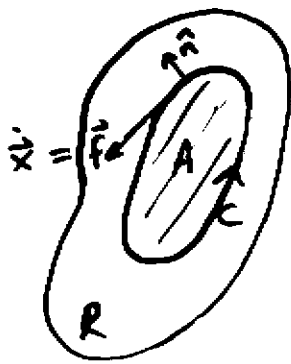
on a simply connected subset $R \subset \mathbb{R}^2$

Bendixson's Negative Criterion

If $\nabla \cdot \vec{f} = \frac{\partial \dot{x}}{\partial x} + \frac{\partial \dot{y}}{\partial y}$ has one sign in R } either $\nabla \cdot \vec{f} > 0$ in R
} or $\nabla \cdot \vec{f} < 0$ in R

then there are no closed orbits lying entirely in R .

Proof: Suppose to the contrary, C is a closed orbit, enclosing area $A \subset R$.



$$\iint_A \nabla \cdot \vec{f} \, dA = \oint_C \vec{f} \cdot \hat{n} \, dl$$

Green's theorem
(divergence theorem in 2-d)

$\neq 0$ $= 0$

$\nabla \cdot \vec{f}$ has constant sign

\hat{n} : outward normal
 dl : element of arclength along C

$\dot{\vec{x}} \cdot \hat{n} = \vec{f} \cdot \hat{n} = 0$: C is a trajectory
 \Rightarrow tangent of C is in direction $\dot{\vec{x}} = \vec{f}$
 \Rightarrow normal is orthogonal to \vec{f}

- Contradiction. □

eg $\ddot{x} + f(x)\dot{x} + g(x) = 0$

- No periodic solutions in any region in which f is of one sign

(pure positive or negative damping \Rightarrow no oscillations)

$$\left. \begin{aligned} \dot{x} &= y \\ \dot{y} &= -g(x) - f(x)y \end{aligned} \right\}$$

$$\Rightarrow \nabla \cdot \vec{f} = \frac{\partial \dot{x}}{\partial x} + \frac{\partial \dot{y}}{\partial y} = -f(x) \leftarrow \text{of one sign whenever } f \text{ is.}$$

Generalization:

Dulac's Criterion

$$\dot{\vec{x}} = \vec{f}(\vec{x}), \vec{f} \in C^1$$

$R \subset \mathbb{R}^2$ simply connected

If there exists a real-valued function $g(\vec{x})$, $g \in C^1$ so that $\nabla \cdot (g \dot{\vec{x}}) = \nabla \cdot (g \vec{f})$ has one sign in R , then there are no closed orbits in R .

Proof: As before - for any closed trajectory C ,

$$\underbrace{\iint_A \nabla \cdot (g \dot{\vec{x}}) dA}_{\neq 0} = \oint_C g(\vec{x}) \underbrace{\dot{\vec{x}} \cdot \hat{n}}_{=0} dl$$

$$\text{eg } \left. \begin{aligned} \dot{x} &= x(2-x-y) \\ \dot{y} &= y(4x-x^2-3) \end{aligned} \right\}$$

$$\text{Choose } g(\vec{x}) = g(x,y) = \frac{1}{xy} :$$

$$\nabla \cdot (g \dot{\vec{x}}) = \frac{\partial}{\partial x} (g \dot{x}) + \frac{\partial}{\partial y} (g \dot{y})$$

$$= \frac{\partial}{\partial x} \left(\frac{1}{xy} x(2-x-y) \right) + \frac{\partial}{\partial y} \left(\frac{1}{xy} y(4x-x^2-3) \right)$$

$$= \frac{\partial}{\partial x} \left(\frac{2-x-y}{y} \right) + \frac{\partial}{\partial y} \left(\frac{4x-x^2-3}{x} \right) = \frac{\partial}{\partial x} \left(\frac{2}{y} - 1 - \frac{x}{y} \right) + \frac{\partial}{\partial y} \left(4-x-\frac{3}{x} \right)$$

$$= -\frac{1}{y}$$

$$< 0 \text{ for } y > 0$$

$$\text{need } g = \frac{1}{xy} \in C^1$$

\Rightarrow no closed orbits in the positive quadrant $x > 0, y > 0$

(or in any other quadrant: $\nabla \cdot (g \dot{\vec{x}})$ is of one sign)

Difficulty:

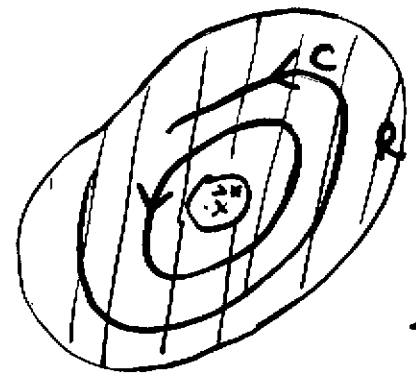
No general algorithm for finding a suitable $g(\vec{x})$

Poincaré - Bendixson Theorem

- a fundamental result in two dimensions
- no counterpart in higher dimensions

Let $\dot{\vec{x}} = \vec{f}(\vec{x})$ be a smooth dynamical system ($\vec{f} \in C^1$) on (an open subset U of) \mathbb{R}^2 .

Theorem: Suppose that



- 1) $R \subset U$ is a closed, bounded subset of \mathbb{R}^2 compact
- 2) R contains no fixed points
- 3) There is a trajectory $C: \vec{x}(t)$ that is confined in $R: \vec{x}(t) \in R$ for all $t \geq 0$

Then either C is a closed orbit, or it spirals towards a closed orbit as $t \rightarrow \infty$

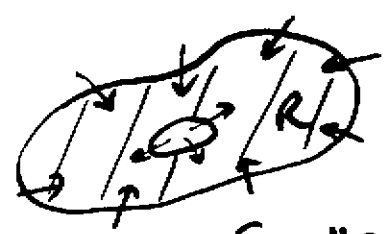
(fixed point $x^* \notin R$: any closed orbit must enclose a fixed point)

\Rightarrow R contains a closed orbit.

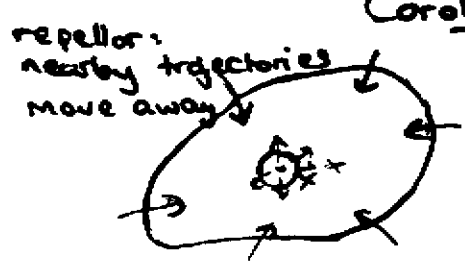
— Proof - subtle, needs ideas from topology.

"a compact, positively invariant region containing no fixed points contains a limit cycle"

How do we find C ? Usually construct R as a trapping region: R closed, connected, so that the vector field points inward on the boundary ∂R of R
 \Rightarrow any trajectory that enters R stays in R .



Corollary: If R is as above, but contains a finite number of isolated repelling fixed points (unstable nodes or spirals) then R contains a closed orbit (limit cycle).



Proof: define a new trapping region - exclude circles

Alternative statement of Poincaré-Bendixson Theorem:

If a trajectory $\vec{x}(t)$ is trapped in a compact, positively invariant region $R \subset \mathbb{R}^2$, then it must approach (or be) a fixed point, or a limit cycle, or a cycle graph

↳ a finite number of fixed points connected by a finite number of trajectories, with uniform orientation



Example $\dot{r} = r(1-r^2) + \mu r \cos \theta$ } only fixed point at origin $r=0$
 $\dot{\theta} = 1$ }

$\mu = 0$: stable limit cycle at $r=1$

$\mu > 0$? Assume $\mu < 1$. ($-1 < \mu < 0$ similar)

Seek concentric circles $r = r_{\min}$ and $r = r_{\max}$, s.t.

$\dot{r} > 0$ on $r = r_{\min}$, $\dot{r} < 0$ on $r = r_{\max}$.

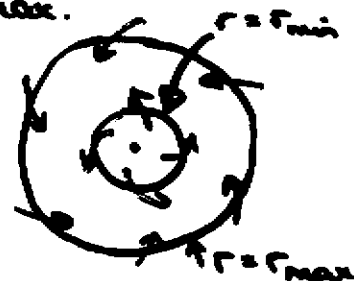
$-1 \leq \cos \theta \leq 1$.

$$\dot{r} = r[1-r^2 + \mu \cos \theta] \geq r[1-r^2 - \mu]$$

$$\Rightarrow \dot{r} > 0 \text{ for } r^2 < 1 - \mu, r \neq 0$$

$$\text{ie } 0 < r < \sqrt{1 - \mu} \quad (\mu < 1)$$

$$\text{eg choose } r_{\min} = 0.99 \sqrt{1 - \mu} \quad \leftarrow \text{then } \dot{r} > 0 \text{ at } r = r_{\min}$$



$$\dot{r} = r[1-r^2 + \mu \cos \theta] \leq r[1-r^2 + \mu]$$

$$\Rightarrow \dot{r} < 0 \text{ for } r^2 > 1 + \mu \quad \text{ie } r > \sqrt{1 + \mu}$$

$$\text{choose } r_{\max} = 1.01 \sqrt{1 + \mu} \quad \leftarrow \dot{r} < 0 \text{ for } r = r_{\max}$$

\Rightarrow a closed orbit exists for all $|\mu| < 1$ \leftarrow in fact also for

• limit cycle lies in the annulus (some) $|\mu| \geq 1$

$$0.99 \sqrt{1 - \mu} < r < 1.01 \sqrt{1 + \mu}$$

Glycolytic Oscillations

a simplified model:

Glycolysis: break down glucose (sugar) to provide energy for cellular metabolism in living cells

Sel'kov model (dimensionless)

$$\begin{cases} \dot{x} = -x + ay + x^2y \\ \dot{y} = b - ay - x^2y \end{cases}$$

$x \sim [\text{ADP}]$ adenosine diphosphate
 $y \sim [\text{F6P}]$ fructose-6-phosphate

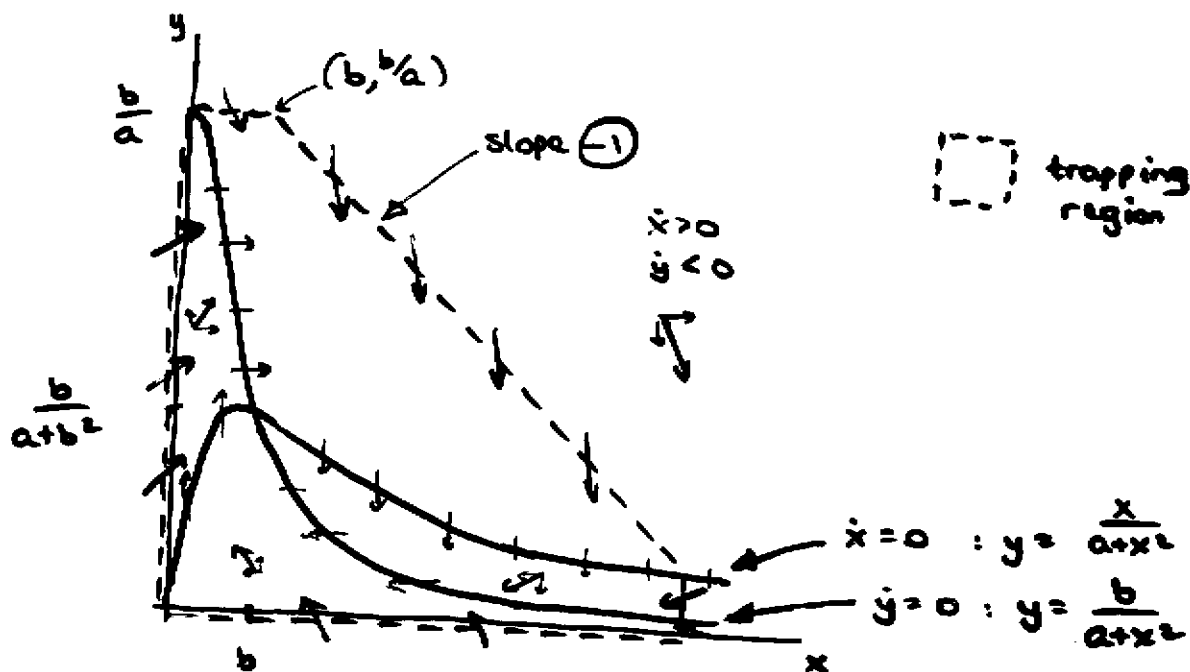
$a, b > 0$

Nullclines:

$$\dot{x} = 0 \Rightarrow y = \frac{x}{a+x^2}$$

$$\dot{y} = 0 \Rightarrow y = \frac{b}{a+x^2}$$

Fixed point
 $\dot{x} = \dot{y} = 0$
 $\Rightarrow x^* = b, y^* = \frac{b}{a+b^2}$



Slope of trajectories:

$$\frac{dy}{dx} = \frac{\dot{y}}{\dot{x}} = \frac{b - ay - x^2y}{-x + ay + x^2y} = \frac{+x - ay - x^2y + b - x}{-x + ay + x^2y} = -1 + \frac{b-x}{-x + ay + x^2y}$$

$x > b \Rightarrow b-x < 0$; $y > \frac{x}{a+x^2}$ (above nullcline $\dot{x}=0$) $\Rightarrow -x + ay + x^2y >$

\Rightarrow on diagonal line

$$\frac{dy}{dx} < -1$$

\Rightarrow trajectories point inward:

is a trapping region.

Sel'kov model

$$\begin{cases} \dot{x} = -x + ay + x^2y \\ \dot{y} = b - ay - x^2y \end{cases}$$

positively invariant

We have a trapping region; but we cannot yet use the Poincaré-Bendixson theorem to deduce the existence of a limit cycle: there is a fixed point inside the trapping region. - but if the fixed is a repeller, then we can conclude there is a closed orbit.

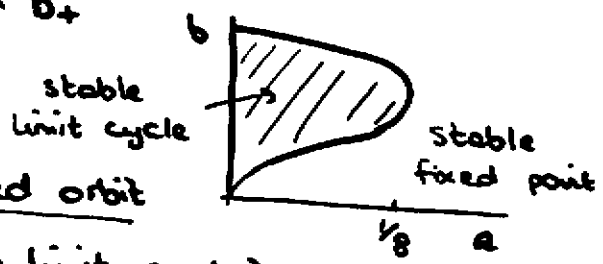
fixed point $(x^*, y^*) = (b, \frac{b}{a+b^2})$. Jacobian $A = \begin{pmatrix} -1+2xy & a+x^2 \\ -2xy & -a-x^2 \end{pmatrix}$

$\Rightarrow A|_{(x^*, y^*)} = \begin{pmatrix} -1+2by^* & a+b^2 \\ -2by^* & -a-b^2 \end{pmatrix}$; determinant $\Delta = a+b^2 > 0$ (not saddle)

trace $\tau = -1 - a - b^2 + 2by^* = \frac{b}{a+b^2} = \frac{-1-a-b^2}{a+b^2}(a+b^2) + 2b^2$
 $= \frac{-a-b^2 - a^2 - 2ab^2 - b^4 + 2b^2}{a+b^2} = -\frac{b^4 + b^2(2a-1) + a^2 + a}{a+b^2}$

fixed point is a repeller if $\tau > 0$: $\tau = 0 \Rightarrow b_{\pm}^2 = \frac{1-2a \pm \sqrt{1-8a}}{2}$

ie if $b_- < b < b_+$



\Rightarrow system has a closed orbit (stable limit cycle).

Implications:

Poincaré-Bendixson Theorem \Rightarrow No Chaos in the Phase Plane

Dimension $n=2$

- a bounded trajectory approaches a fixed point or a periodic orbit (nothing more complicated)

Dimension $n \geq 3$

- bounded trajectories can wander around forever without settling down to a fixed point or closed orbit
 eg trajectories may be attracted to a strange attractor CHAOS!
 (complicated geometry, aperiodic motion, sensitive dependence)

Liénard Systems

- criteria for existence of nonlinear oscillations
(many results exist) eg vacuum tubes, oscillating circuits

Liénard's equation

$$\ddot{x} + f(x)\dot{x} + g(x) = 0$$

↑
nonlinear damping
- $f(x)\dot{x}$

↑
nonlinear restoring force
- $g(x)$

Define

$$F(x) = \int_0^x f(s) ds$$

Equivalent system:

$$\left. \begin{aligned} \dot{x} &= y \\ \dot{y} &= -g(x) - f(x)y \end{aligned} \right\} \text{ or}$$

$$\left. \begin{aligned} (\text{let } y &= \dot{x} + F(x)) \\ \Rightarrow \dot{y} &= \ddot{x} + f(x)\dot{x} = -g(x) \end{aligned} \right)$$

$$\left. \begin{aligned} \dot{x} &= y - F(x) \\ \dot{y} &= -g(x) \end{aligned} \right\} \text{ system in Liénard plane}$$

Theorem

Suppose $f, g, F = \int_0^x f$ satisfy

- 1) $f, g \in C^1$
- 2) g is odd: $g(-x) = -g(x) \quad \forall x$
- 3) $g(x) > 0$ for $x > 0$
- 4) f is even: $f(-x) = f(x) \quad \forall x$
- 5) $F(x)$ (odd) has exactly one positive zero at $x=a$:
 $F(x) < 0, 0 < x < a$, $F(x) > 0, x > a$,
 $F(x) \rightarrow \infty$ as $x \rightarrow \infty$ ($F'(x) \geq 0, x > a$)
 (ie $f(x) < 0$ for $|x|$ small)

Then the Liénard system has a unique, stable limit cycle in the phase plane, surrounding the origin.

eg van der Pol oscillator $\ddot{x} + \mu(x^2-1)\dot{x} + x = 0 \quad \mu > 0$

$$f(x) = \mu(x^2-1), \quad F(x) = \mu \int_0^x (s^2-1) ds = \mu \left(\frac{x^3}{3} - x \right) \quad a=3$$

$$g(x) = x$$

Conditions 1)-5) satisfied \Rightarrow unique, stable limit cycle
 [$\mu=0$: centre, simple harmonic; $\mu < 0$: $t \rightarrow -t$ unstable cycle]

Relaxation Oscillations

- seek quantitative information
eg shape, period of closed orbits

Perturbation theory: seek approximate solutions if a parameter is large or small

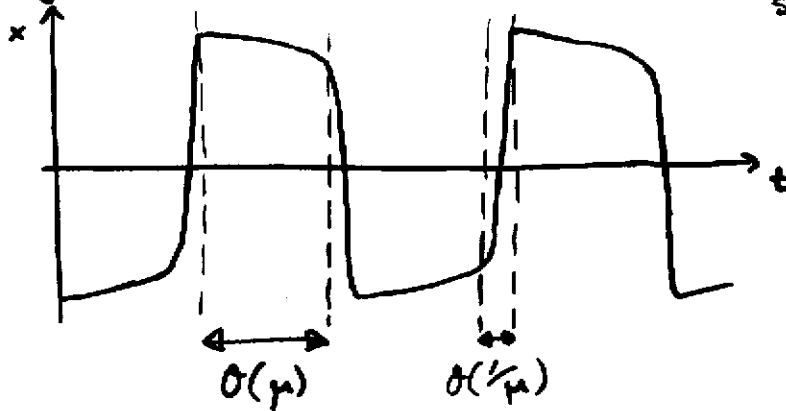
eg von der Pol equation

$$\ddot{x} + \mu(x^2 - 1)\dot{x} + x = 0$$

$\mu \gg 1$ - strongly nonlinear

Liénard theorem \Rightarrow limit cycle:

typical solution



slow buildup (time $O(\mu)$)
sudden discharge ($O(1/\mu)$)

Relaxation oscillation

- fast and slow time scales operating sequentially
- singular perturbation problem

$$\ddot{x} + \mu \underbrace{F'(x)}_{f(x)} \dot{x} + x = 0$$

$$F(x) = \int_0^x (s^2 - 1) ds = \frac{1}{3}x^3 - x$$

Note: $F(0) = 0$, F is "S-shaped", odd

In Liénard plane, equivalent system:

$$\left. \begin{aligned} \dot{x} &= w - \mu F(x) \\ \dot{w} &= -x \end{aligned} \right\}$$

$$\Rightarrow \ddot{x} = \dot{w} - \mu F'(x)\dot{x} = -x - \mu F'(x)\dot{x}$$

Let $y = \frac{w}{\mu}$ ($= \epsilon w$, $\epsilon = \mu^{-1} \ll 1$)

$$\Rightarrow \left. \begin{aligned} \dot{x} &= \mu(y - F(x)) \\ \dot{y} &= -x/\mu \end{aligned} \right\}$$

$$\text{ie } \left. \begin{aligned} \dot{x} &= \frac{y - F(x)}{\epsilon} \\ \dot{y} &= -\epsilon x \end{aligned} \right\} \epsilon \text{ small}$$

Two timescales:

Fast: $\tau = \frac{t}{\epsilon} = \mu t$

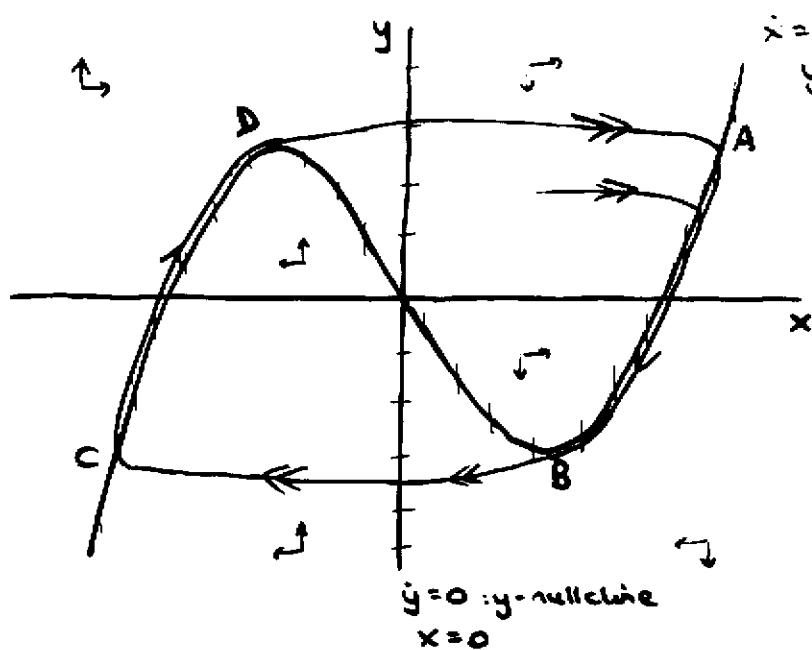
$$\Rightarrow \frac{dx}{d\tau} = y - F(x), \frac{dy}{d\tau} = -\epsilon^2 x$$

Appropriate if $y - F(x) = O(1)$

Slow: $\tau = \epsilon t = t/\mu$

$$\Rightarrow \frac{dx}{d\tau} = \frac{y - F(x)}{\epsilon^2}, \frac{dy}{d\tau} = -x$$

Appropriate when $y - F(x) = O(\epsilon^2)$



$\dot{x} = 0$: x-nullcline
 $y = F(x)$
 $= \frac{1}{3}x^3 - x$

B, D at local extrema of $F(x)$:

$F'(x) = f(x) = x^2 - 1 = 0$
 $\Rightarrow x = \pm 1$

B: $(1, -2/3)$

D: $(-1, 2/3)$

A: $(2, 2/3)$

C: $(-2, -2/3)$

$y - F(x) = O(1) \Rightarrow \left. \begin{matrix} \dot{x} = O(1/\epsilon) \\ \dot{y} = O(\epsilon) \end{matrix} \right\} \Rightarrow x \text{ changes much more rapidly than } y$

\Rightarrow trajectory approximately horizontal FAST: time $\sim \epsilon$

until $y - F(x) = O(\epsilon^2)$ (near nullcline): $\left. \begin{matrix} \dot{x} = O(\epsilon) \\ \dot{y} = O(\epsilon) \end{matrix} \right\}$ - at A, C

\Rightarrow SLOW motion along nullcline $y \approx F(x)$ time $\sim 1/\epsilon$

until trajectory reaches knee of nullcline - at B, D

- then trajectory jumps sideways to other branch, ...

Fixed point:
 $(0, 0)$

$A|_{(0,0)} = \begin{pmatrix} -\frac{F'(0)}{\epsilon} & 1/\epsilon \\ -\epsilon & 0 \end{pmatrix} = \begin{pmatrix} 1/\epsilon & 1/\epsilon \\ -\epsilon & 0 \end{pmatrix}$ $\tau = 1/\epsilon > 0, \Delta = 1$
unstable node

Period of oscillation

T_{AB}, T_{CD} slow $O(1/\epsilon)$, T_{BC}, T_{DA} fast $O(\epsilon)$

\Rightarrow period $\approx T_{AB} + T_{CD} = 2 T_{AB}$

symmetry $x \rightarrow -x$
 $y \rightarrow -y$

period dominated by slow branches

On the branch AB: $y \approx F(x) \Rightarrow \dot{y} \approx F'(x)\dot{x}$ and $\dot{y} = -\epsilon x$

$\Rightarrow \frac{dx}{dt} = \dot{x} \approx -\frac{\epsilon x}{F'(x)}$

\Rightarrow period $\approx 2 \int_{t_A}^{t_B} dt = 2 \int_{x_A}^{x_B} \frac{dt}{dx} dx = 2 \int_2^1 \frac{-F'(x)}{\epsilon x} dx = \frac{2}{\epsilon} \int_1^2 \frac{x^2 - 1}{x} dx$
 $= \frac{2}{\epsilon} \left[\frac{1}{2}x^2 - \ln|x| \right]_1^2$

\Rightarrow period $\approx \frac{1}{\epsilon} (3 - 2 \ln 2)$ $= O(1/\epsilon)$ [First correction term: estimate time to turn corner $= O(\epsilon^{1/2})$]