

Contents

Preface	xiii
Notation	xv
Introduction	xvii
1 Examples and Motivation	1
1.1 Nonlinear Equations and Dynamical Systems	1
1.2 Examples from Population Dynamics	3
1.2.1 Stable and Unstable Equilibria	3
1.2.2 A Set of Bifurcation Points	4
1.2.3 A Cusp Catastrophe	7
1.2.4 A Hopf Bifurcation	10
1.3 An Example from Combustion Theory	15
1.3.1 Finite Element Discretization	15
1.3.2 Finite Difference Discretization	19
1.3.3 Numerical Continuation: Motivation by an Example	20
1.4 An Example of Symmetry Breaking	21
1.5 Linear and Nonlinear Stability	24
1.6 Exercises	27
2 Manifolds and Numerical Continuation	29
2.1 Manifolds	29
2.1.1 Definitions	29
2.1.2 The Tangent Space	30
2.1.3 Examples	31
2.2 Branches and Limit Points	32
2.3 Numerical Continuation	34
2.3.1 Natural Parameterization	34
2.3.2 Pseudoarclength Continuation	36
2.3.3 Steplength Control	40
2.3.4 Convergence of Newton Iterates	42
2.3.5 Some Practical Considerations	44
2.4 Notes and Further Reading	44

2.5 Exercises	44
3 Bordered Matrices	49
3.1 Introduction: Motivation by Cramer's Rule	49
3.2 The Construction of Nonsingular Bordered Matrices	50
3.3 The Singular Value Inequality	52
3.4 The Schur Inverse as Defining System for Rank Deficiency	57
3.5 Invariant Subspaces of Parameter-Dependent Matrices	59
3.6 Numerical Methods for Bordered Linear Systems	61
3.6.1 Backward Stability	61
3.6.2 Algorithm BEM for One-Bordered Systems	63
3.6.3 Algorithm BEMW for Wider-Bordered Systems	65
3.7 Notes and Further Reading	67
3.8 Exercises	67
4 Generic Equilibrium Bifurcations in One-Parameter Problems	71
4.1 Limit Points	71
4.1.1 The Moore-Spence System for Quadratic Turning Points	72
4.1.2 Quadratic Turning Points by Direct Bordering Methods	73
4.1.3 Detection of Quadratic Turning Points	74
4.1.4 Continuation of Limit Points	75
4.2 Example: A One-Dimensional Continuous Brusselator	75
4.2.1 The Model and Its Discretization	75
4.2.2 Turning Points in the Brusselator Model	78
4.3 Classical Methods for the Computation of Hopf Points	79
4.3.1 Hopf Points	79
4.3.2 Regular Systems with $3N + 2$ Equations	81
4.3.3 Regular Systems with $2N + 2$ Equations	83
4.3.4 Regular Systems with $N + 2$ Equations	84
4.3.5 Zero-Sum Pairs of Real Eigenvalues	85
4.3.6 Hopf Points by Complex Arithmetic	87
4.4 Tensor Products and Bialternate Products	88
4.4.1 Tensor Products	88
4.4.2 Condensed Tensor Products	89
4.4.3 The Natural Involution in $\mathbb{C}^n \times \mathbb{C}^n$	92
4.4.4 The Bialternate Product of Matrices	92
4.4.5 The Jordan Structure of the Bialternate Product Matrix	95
4.5 Hopf Points with Bialternate Product Methods	101
4.5.1 Reconstruction of the Eigenstructure	103
4.5.2 Double Borders and Detection of Double Hopf Points	104
4.6 Computation of Hopf Points: Examples	105
4.6.1 Zero-Sum Pairs of Eigenvalues in the Catalytic Oscillator Model .	105
4.6.2 The Clamped Hodgkin-Huxley Equations	106
4.6.3 Discretization and Generalized Eigenvalue Problems	107
4.7 Notes and Further Reading	110

4.8 Exercises	111
5 Bifurcations Determined by the Jordan Form of the Jacobian	117
5.1 Bogdanov–Takens Points and Their Generalizations	117
5.1.1 Introduction	117
5.1.2 Numerical Computation of BT Points	118
5.1.3 Local Analysis of BT Matrices	121
5.1.4 Transversality and Genericity	125
5.1.5 Test Functions for BT Points	127
5.1.6 Example: A Curve of BT Points in the Catalytic Oscillator Model	127
5.2 ZH Points and Their Generalizations	127
5.2.1 Transversality and Genericity for Simple Hopf	128
5.2.2 Transversality and Genericity for ZH	131
5.2.3 Detection of ZH Points	131
5.3 DH Points and Resonant DH Points	132
5.3.1 Introduction	132
5.3.2 Defining Functions for Multiple Hopf Points	132
5.3.3 Branch Switching at a DH Point	136
5.3.4 Resonant DH Points	137
5.3.5 The Stratified Set of Hopf Points Near a Point with One-to-One Resonance	142
5.4 Example: The Lateral Pyloric Neuron	146
5.5 Notes and Further Reading	150
5.6 Exercises	150
6 Singularity Theory	155
6.1 Contact Equivalence of Nonlinear Mappings	155
6.2 The Numerical Lyapunov–Schmidt Reduction	156
6.3 Classification of Singularities by Codimension	163
6.3.1 Introduction and Basic Properties	163
6.3.2 Singularities from \mathbb{R} into \mathbb{R}	165
6.3.3 Singularities from \mathbb{R}^2 into \mathbb{R}	165
6.3.4 Singularities from \mathbb{R}^2 into \mathbb{R}^2	172
6.3.5 A Table of \mathcal{K} -Singularities	173
6.3.6 Example: Intersection of a Surface with Its Tangent Plane	174
6.3.7 Example: A Point on a Rolling Wheel	175
6.4 Unfolding Theory	176
6.5 Example: The Continuous Flow Stirred Tank Reactor	185
6.5.1 Description of the Model	186
6.5.2 Numerical Computation of a Cusp Point	187
6.5.3 The Universal Unfolding of a Cusp Point	189
6.5.4 Example: Unfolding a Cusp in the CSTR	192
6.5.5 Pairs of Nondegeneracy Conditions: An Example	195
6.6 Numerical Methods for \mathcal{K} -Singularities	195
6.6.1 The Codimension-1 Singularity from \mathbb{R} into \mathbb{R}	196

6.6.2	Singularities from \mathbb{R} into \mathbb{R} with Codimension Higher than 1	201
6.6.3	Singularities from \mathbb{R}^2 into \mathbb{R}	204
6.6.4	Singularities from \mathbb{R}^2 into \mathbb{R}^2	206
6.7	Notes and Further Reading	209
6.8	Exercises	209
7	Singularity Theory with a Distinguished Bifurcation Parameter	213
7.1	Singularities with a Distinguished Bifurcation Parameter	214
7.2	Classification of $(\lambda - \mathcal{K})$ -Singularities from \mathbb{R} into \mathbb{R}	214
7.3	Classification of $(\lambda - \mathcal{K})$ -Singularities from \mathbb{R}^2 into \mathbb{R}^2	216
7.4	Numerical Methods for $(\lambda - \mathcal{K})$ -Singularities	219
7.4.1	Numerical Methods for $(\lambda - \mathcal{K})$ -Singularities with Corank 1	220
7.4.2	Numerical Methods for $(\lambda - \mathcal{K})$ -Singularities with Corank 2	222
7.5	Interpretation of Simple Singularities with Corank 1	222
7.6	Examples in Low-Dimensional Spaces	225
7.6.1	Winged Cusps in the CSTR	225
7.6.2	An Eutrophication Model	226
7.7	Example: The One-Dimensional Brusselator	229
7.7.1	Computational Study of a Curve of Equilibria	229
7.7.2	Computational Study of a Curve of Turning Points	231
7.7.3	Computational Study of a Curve of Hysteresis Points	234
7.7.4	Computational Study of a Curve of Transcritical Bifurcation Points	236
7.7.5	A Winged Cusp on a Curve of Pitchfork Bifurcations	237
7.7.6	A Degenerate Pitchfork on a Curve of Pitchfork Bifurcations	239
7.7.7	Computation of Branches of Cusp Points and Quartic Turning Points	240
7.8	Numerical Branching	242
7.8.1	Simple Bifurcation Point and Isola Center	243
7.8.2	Cusp Points in \mathcal{K} -Singularity Theory	243
7.8.3	Transcritical and Pitchfork Bifurcations in $(\lambda - \mathcal{K})$ -Singularity Theory	247
7.8.4	Branching Point on a Curve of Equilibria	248
7.9	Exercises	249
8	Symmetry-Breaking Bifurcations	253
8.1	The \mathbb{Z}_2 -Case: Corank 1 and Symmetry Breaking	254
8.1.1	Basic Results on \mathbb{Z}_2 -Equivariance	254
8.1.2	Symmetry Breaking on a Branch of Equilibria: Generic Scenario	256
8.1.3	The Lyapunov–Schmidt Reduction with Symmetry-Adapted Bordering	257
8.1.4	The Classification of \mathbb{Z}_2 -Equivariant Germs	258
8.1.5	Numerical Detection, Computation, and Continuation	260

8.1.6	Branching and Numerical Study of a Nonsymmetric Branch	262
8.2	The \mathbb{Z}_2 -Case: Corank 2 and Mode Interaction	263
8.2.1	Numerical Example: A Corank-2 Point on a Curve of Turning Points	264
8.2.2	Continuation of Turning Points by Double Bordering	265
8.2.3	The \mathbb{Z}_2 -Equivariant Reduction by a Symmetry-Adapted Double Bordering	266
8.2.4	Computation of a Corank-2 Point	268
8.2.5	Analysis and Computation of the Singularity Properties of a Corank-2 Point	269
8.2.6	The \mathbb{Z}_2 -Equivariant Classification of Corank-2 Points with Distinguished Bifurcation Parameter	272
8.3	Rank Drop on a Curve of Singular Points	275
8.3.1	Corank-1 Singularities in Two State Variables	275
8.3.2	The Case of a Symmetry-Adapted Bordering	277
8.3.3	Numerical Example: A Corank-2 Point on a Curve of Cusps	278
8.4	Other Symmetry Groups	280
8.4.1	Symmetry-Adapted Bases	280
8.4.2	The Equivariant Branching Lemma	283
8.4.3	Example: A System with D_4 -Symmetry	286
8.4.4	Numerical Implementation	290
8.5	Notes and Further Reading	292
8.6	Exercises	292
9	Bifurcations with Degeneracies in the Nonlinear Terms	295
9.1	Principles of Center Manifold Theory	296
9.1.1	The Homological Equation for Dynamics in the Center Manifold .	297
9.1.2	Normal Form Results	298
9.1.3	General Remarks on the Computation	301
9.2	Computation of CPs	301
9.2.1	The Manifold	302
9.2.2	A Minimally Extended Defining System	303
9.2.3	A Large Defining System	304
9.3	Computation of GH Points	306
9.3.1	The Manifold	306
9.3.2	A Minimally Extended Defining System	307
9.3.3	A Large Defining System	308
9.4	Examples	311
9.4.1	A Turning Point of Periodic Orbits in the Hodgkin–Huxley Model	311
9.4.2	Bifurcations with High Codimension in the LP-Neuron Model .	314
9.4.3	Dynamics of Corruption in Democratic Societies	315
9.5	Notes and Further Reading	320
9.6	Exercises	320

10 An Introduction to Large Dynamical Systems	323
10.1 A Class of One-Dimensional PDEs	324
10.1.1 Space Discretization	325
10.1.2 Integration by Crank–Nicolson	328
10.1.3 B-stability and the Implicit Midpoint Rule	332
10.1.4 Numerical Continuation	332
10.1.5 Solution of Linear Systems	334
10.1.6 Example: The Nonadiabatic Tubular Reactor	335
10.2 Bifurcations: Reduction to a Low-Dimensional State Space	336
10.3 Notes and Further Reading	339
10.4 Exercises	340
Bibliography	343
Index	359