

Increased Regions of Stability for a Two-Delay Differential Equation

UBC – IAM Seminar

Joseph M. Mahaffy
(`jmahaffy@mail.sdsu.edu`)

Department of Mathematics and Statistics
Dynamical Systems Group
Computational Sciences Research Center
San Diego State University

<http://www-rohan.sdsu.edu/~jmahaffy>

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Outline

- 1 Introduction
 - Example
 - One Delay Differential Equation
- 2 Linear Two-Delay Differential Equation
 - Minimum Region of Stability
 - Definitions for Stability Changes
 - Stability Surface Evolution
 - Asymptotic Shape of Stability Region
- 3 Return to Example
- 4 Discussion

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- 4 Discussion
 - Collaborators
 - Paul Zak (CGU), NSF REU undergraduate at SDSU
 - Timothy Buskin, Master's thesis at SDSU

Introduction

Two-Delay Differential Equation

$$\dot{y}(t) + A y(t) + B y(t - 1) + C y(t - R) = 0$$

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- Delay equations are important in modeling

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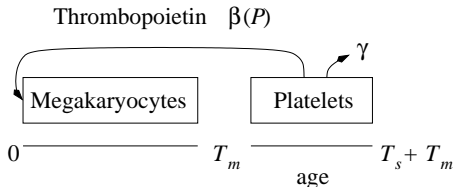
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- Delay equations are important in modeling
- Two-delay problem
 - E. F. Infante noted an odd stability property observed in a two delay economic model
 - Multiple delays are important for biological models
 - Developed special geometric techniques for analysis of delay equations

Platelet Model

1

Two-delay Model for Platelets (Bélair and Mackey, 1987)

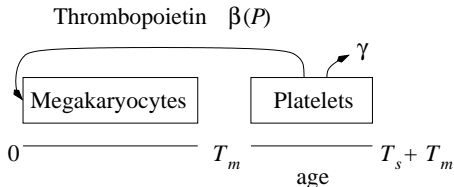


$$\frac{dP}{dt} = -\gamma P(t) + \beta(P(t - T_m)) - \beta(P(t - T_m - T_s))e^{-\gamma T_s}$$

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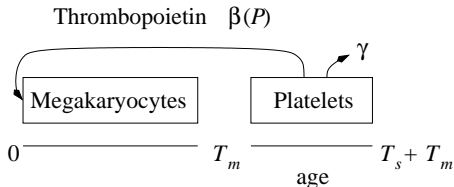
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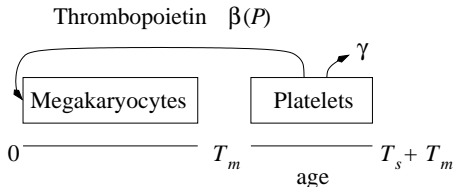
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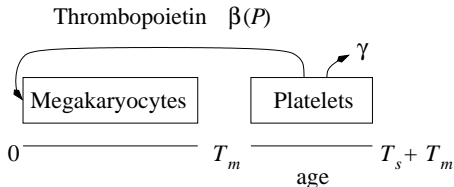
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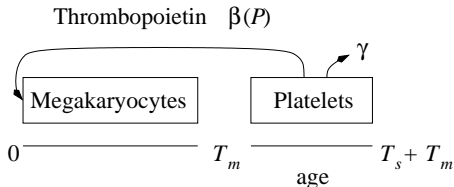
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Modified Platelet Model

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Modified Platelet Model

- Examine a modified form:

$$\frac{dP}{dt} = -\gamma P(t) + \frac{\beta_0 \theta^n P(t-R)}{\theta^n + P^n(t-R)} - f \cdot \frac{\beta_0 \theta^n P(t-1)}{\theta^n + P^n(t-1)}$$

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- Chose parameters similar to Bélair and Mackey after scaling
- Introduced parameter f , which is different
- Wanted a scaling factor, instead of time delay varying discount

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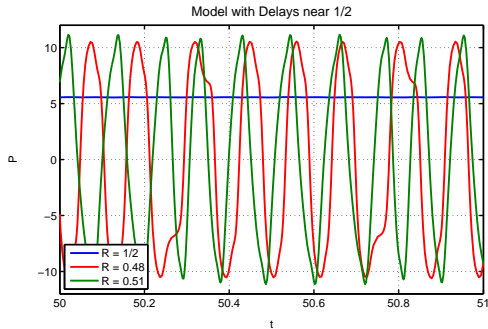


Figure shows stability at $R = \frac{1}{2}$, but irregular oscillations for delays nearby

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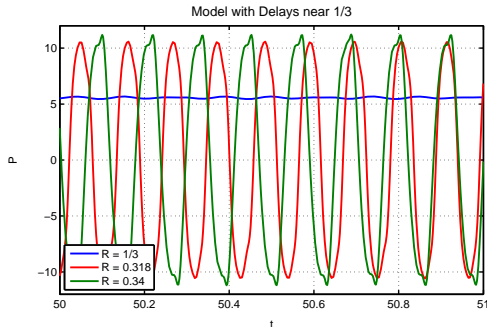


Figure shows stability at $R = \frac{1}{3}$, but irregular oscillations for delays nearby (Same parameters as $R = \frac{1}{2}$)

DDE with One Delay

Consider

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This is an ∞ -dimensional problem (time history)

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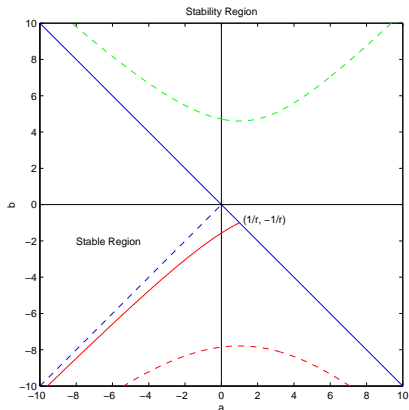
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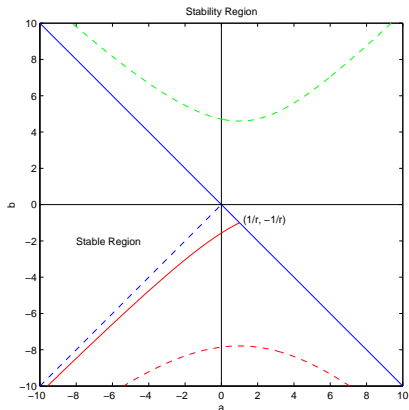
$$\begin{aligned} a(\omega) &= \omega \cot(\omega r) \\ b(\omega) &= -\frac{\omega}{\sin(\omega r)} \end{aligned}$$

Create distinct curves $\omega \in \left(\frac{(n-1)\pi}{r}, \frac{n\pi}{r} \right)$ for $n = 1, 2, \dots$

Stability Region - DDE with One Delay

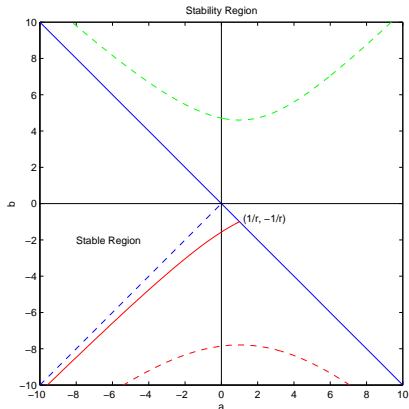


Stability Region - DDE with One Delay



- Real root crossing solid blue line ($a + b = 0$)

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- Hopf bifurcation crossing solid red line

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- Imaginary root crossings are distinct, non-intersecting curves

Linear Two-Delay Differential Equation

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Characteristic Equation

$$\lambda + A + B e^{-\lambda} + C e^{-\lambda R} = 0$$

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For $A > |B| + |C|$, all solutions λ to the characteristic equation have $\operatorname{Re}(\lambda) < 0$.

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- We examine the stability region in BC -plane for fixed A relative to the MRS

Bifurcation Curves and Surfaces

Study the **Characteristic Equation** at $\lambda = i\omega$ or

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Definition (Bifurcation Curves and Surfaces)

Bifurcation Surface j , Λ_j , (*Bifurcation Curve* j , Γ_j) is determined by:

$$B(\omega) = \frac{A \sin(\omega R) + \omega \cos(\omega R)}{\sin(\omega(1-R))},$$

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defined for $\frac{(j-1)\pi}{1-R} < \omega < \frac{j\pi}{1-R}$, A , and each positive integer, j .

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- The bifurcation curves for the 1-delay DE were non-intersecting 

Real Root Crossing

The **Characteristic Equation** gives a real root crossing at $\lambda = 0$, so $A + B + C = 0$

Define this surface (curve), Λ_0 (Γ_0)

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- This plane is always part of the boundary of the stability surface
- This plane lies along one edge of the MRS
- Degenerate equilibrium solutions, $y_e(t) = k$, are along this surface

First Bifurcation Curve, Γ_1

Our geometric approach begins with small values of A

The **1st Bifurcation Curve, Γ_1** starts as $\lambda = i\omega \rightarrow 0$
intersecting Λ_0 along the line

$$\frac{A+1}{1-R} = \frac{B-1}{R} = -C$$

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Theorem (Starting Point - Mahaffy, Joiner, Zak)

If $R > R_0 \approx 0.0117$, then the stability surface comes to a point at $(A_0, B_0, C_0) = \left(-\frac{R+1}{R}, \frac{R}{R-1}, \frac{1}{R(1-R)}\right)$, and the DDE (1) is unstable for $A < A_0$.

Early Bifurcation Surface

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- The bifurcation surface begins at the starting point (for $R > R_0$)

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- Λ_2 self-intersects for $A \in [A_2^p, A_1^*]$, where A_1^* is the A -value that this **Stable Spur** joins the main stability surface
- These **stable spurs** and **transition** values are key to understanding the asymptotic structure of the stability region

Early Bifurcation Surface

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Definition (Stability Spur)

If Bifurcation Surface $j + 1$ self-intersects above the zero-root crossing plane as A increases, with the **Cusp Point of Spur j** denoted A_j^p , then the quasi-cone-shaped **stability spur** has its cross-sectional area monotonically increase with A until A reaches a transitional value, A_j^* . The one-dimensional distance $A_j^* - A_j^p$ is the **Spur j 's length**.

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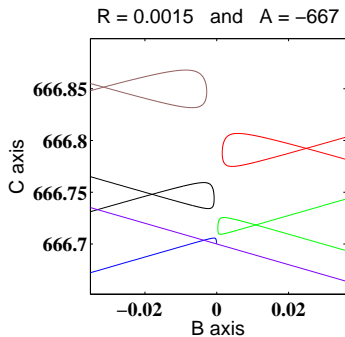
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- In BC cross-sectional regions, the **Stability Spurs** produce disconnected regions of stability
- The complete ABC 3D stability surface has been proven to be connected
- Significantly, a **Stability Spur** can draw the stability region away from the main stability surface before attaching

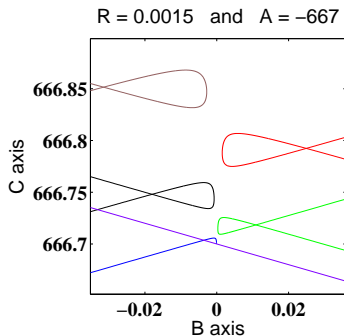
Early Bifurcation Surface

3



Early Bifurcation Surface

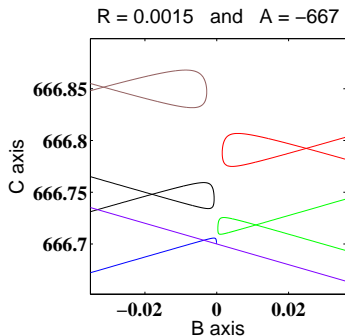
3



- This shows complexity of the disconnected stability region with multiple spurs

Early Bifurcation Surface

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- This shows complexity of the disconnected stability region with multiple spurs
- $R = 0.0015$ is very small and is below our primary area of study

Early Bifurcation Surface

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Definition (Transition)

There are critical values of A corresponding to where $B(\omega)$ and $C(\omega)$ become indeterminate at $\omega = \frac{j\pi}{1-R}$. These **transitional** values of A , denoted by A_j^* , satisfy

$$A_j^* = - \left(\frac{j\pi}{1-R} \right) \cot \left(\frac{jR\pi}{1-R} \right), \quad j = 1, 2, \dots$$

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- **Transitions** are where **Stability Spurs** join the main region of stability
- These **Transitions** significantly **enlarge** the stability region
- When R rational, $A_j^* \rightarrow +\infty$ for some j

Early Bifurcation Surface

5

- At a **transition**, Γ_j and Γ_{j+1} coincide at the specific point (B_j^*, C_j^*) , where

$$B_j^* = (-1)^j \frac{(1-R) \cos\left(\frac{jR\pi}{1-R}\right) - jR\pi \csc\left(\frac{jR\pi}{1-R}\right)}{(1-R)^2}$$

$$C_j^* = -(-1)^j \frac{(1-R) \cos\left(\frac{j\pi}{1-R}\right) - j\pi \csc\left(\frac{j\pi}{1-R}\right)}{(1-R)^2}$$

Early Bifurcation Surface

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- Transitions create a **Degeneracy Line**, defined Δ_j , that parallels one of the boundaries of the MRS

Early Bifurcation Surface

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- Transitions create a **Degeneracy Line**, defined Δ_j , that parallels one of the boundaries of the MRS
- All along the **Degeneracy Line**, Δ_j ,

$$(B - B_j^*) + (-1)^j (C - C_j^*) = 0, \quad A_j^*,$$

there are two roots of the characteristic equation on the imaginary axis with $\lambda = \frac{j\pi}{1-R}i$

Early Bifurcation Surface

5

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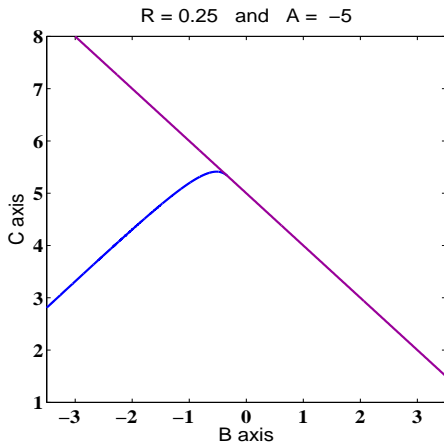
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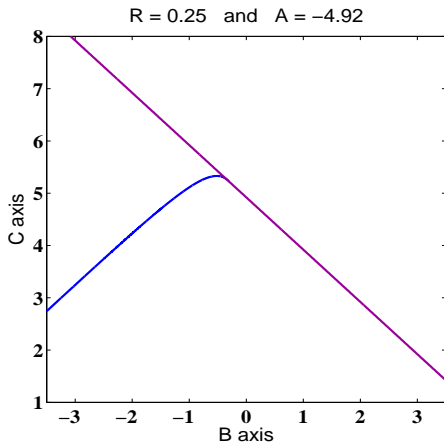
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- The next slides show an animation of the early **stability surface** as A increases from A_0 to A_1^* for $R = \frac{1}{4}$

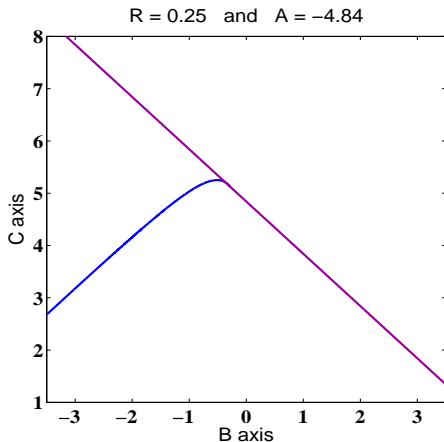
Early Stability Surface



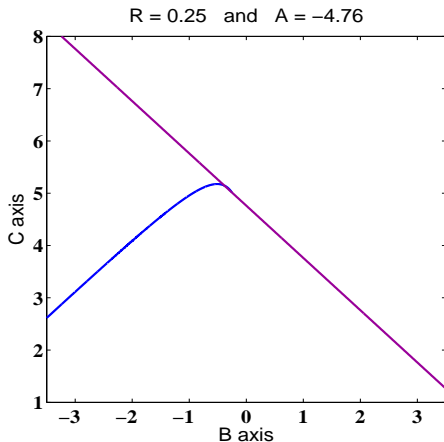
Early Stability Surface



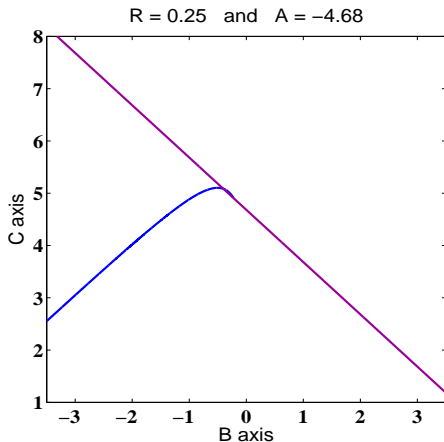
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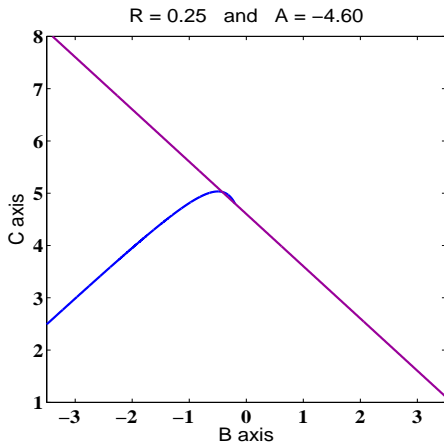
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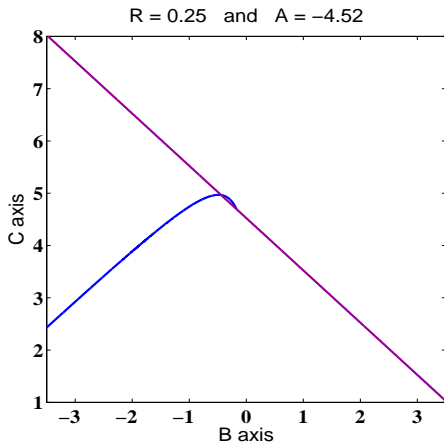
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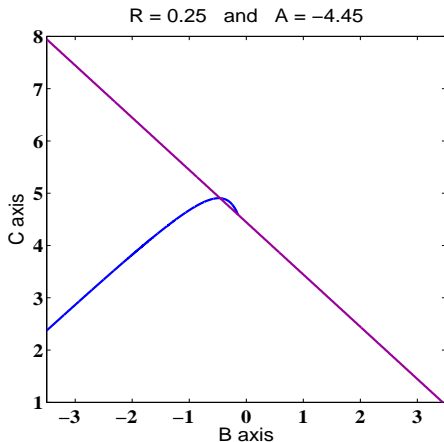
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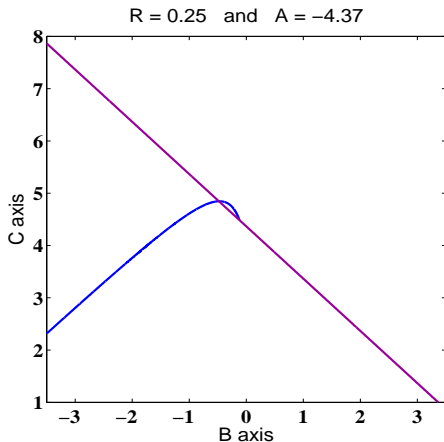
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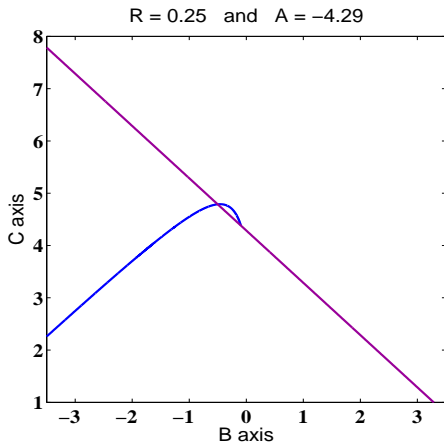
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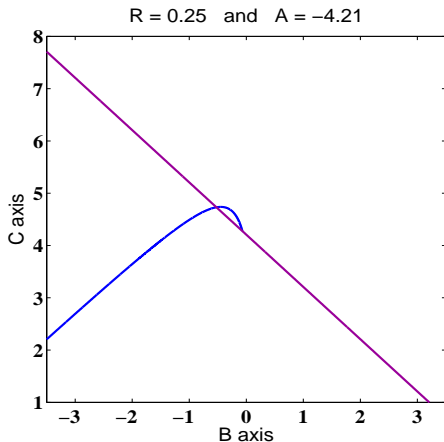
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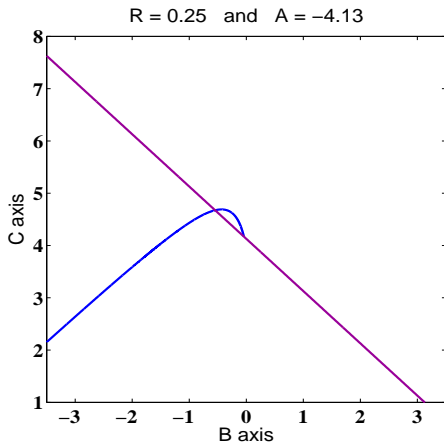
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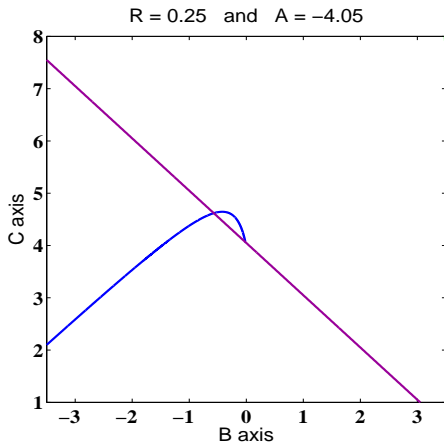
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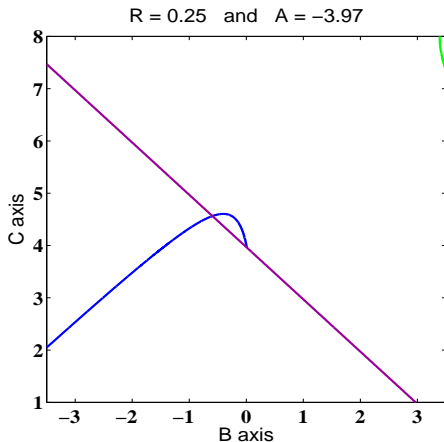
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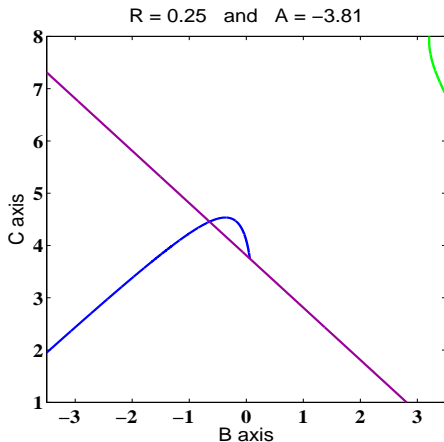
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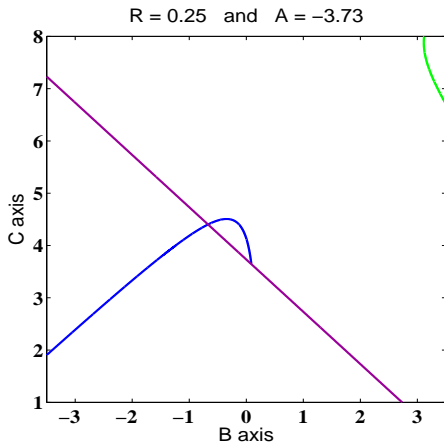
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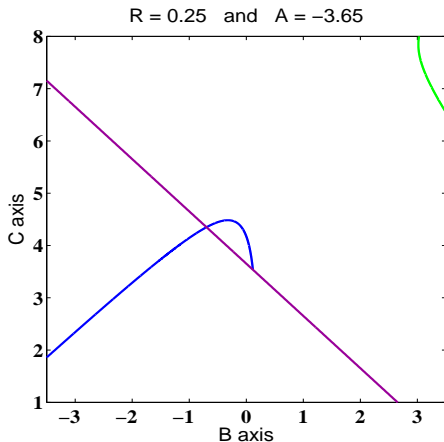
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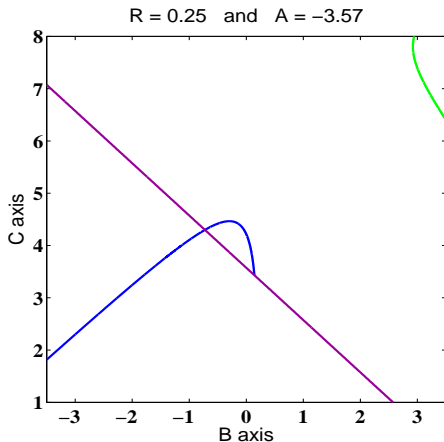
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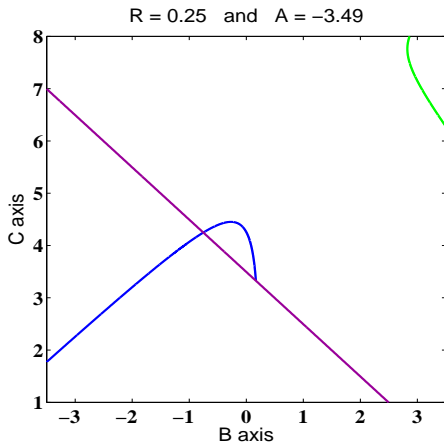
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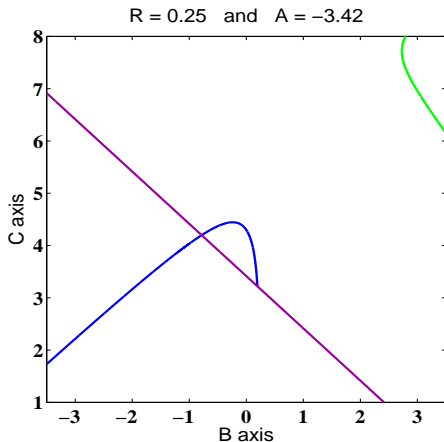
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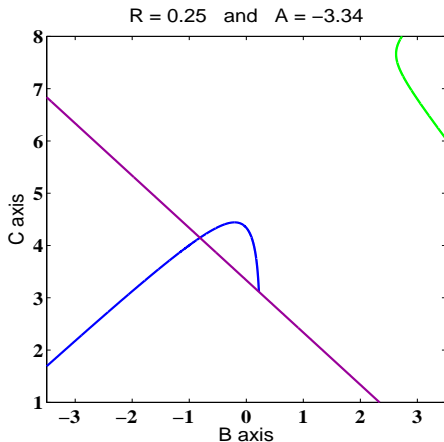
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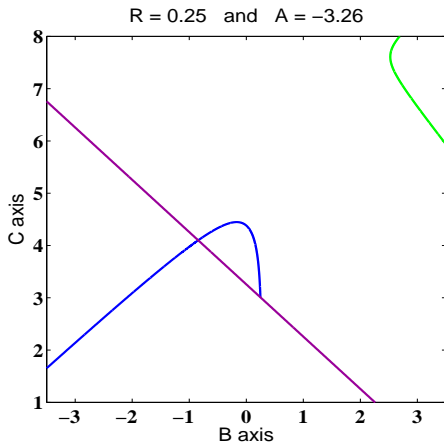
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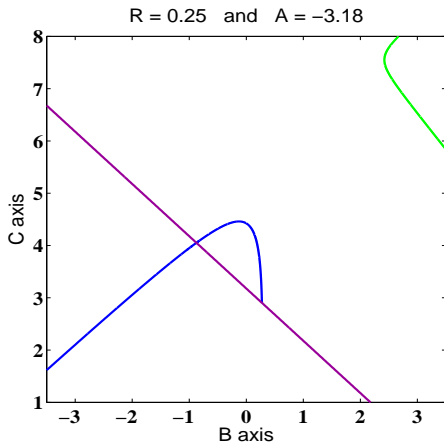
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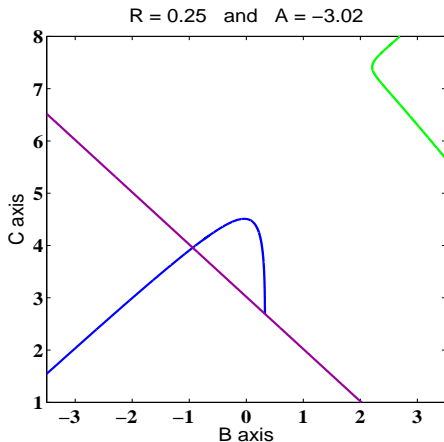
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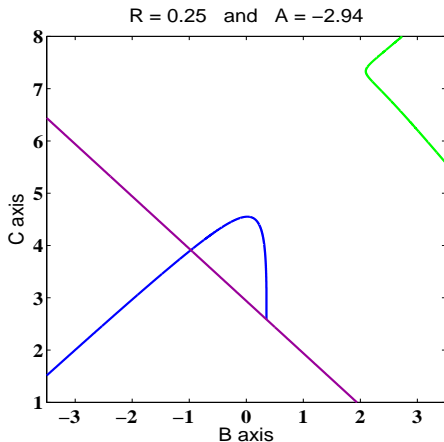
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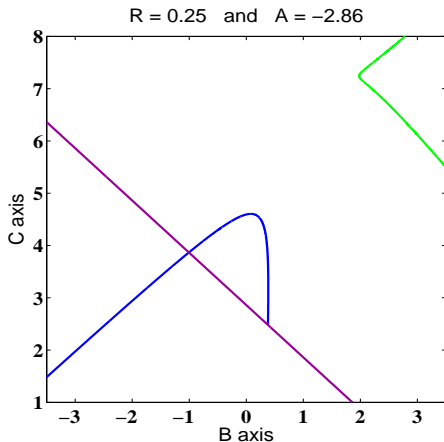
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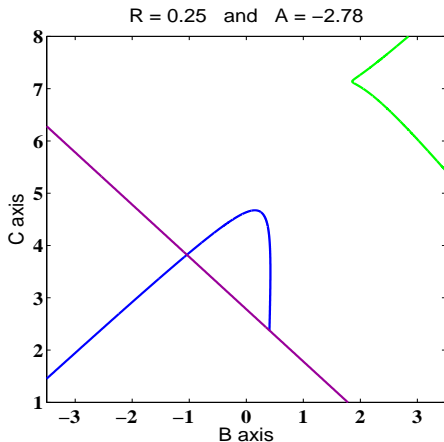
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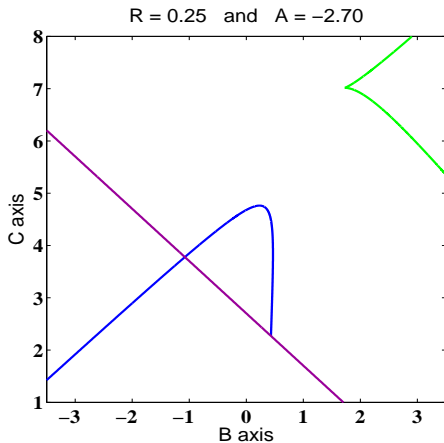
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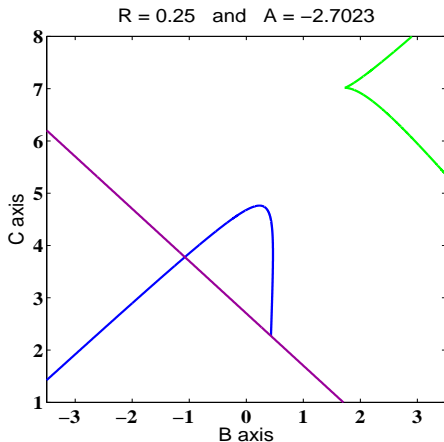
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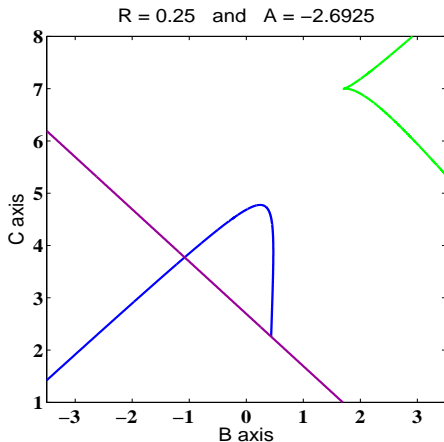
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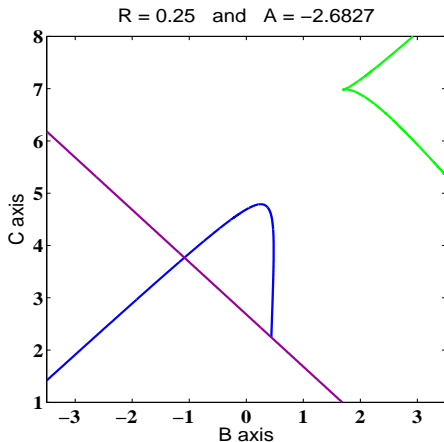
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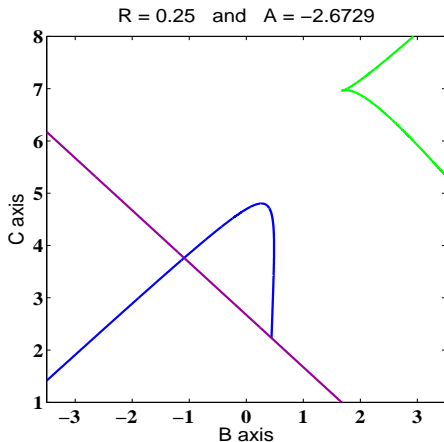
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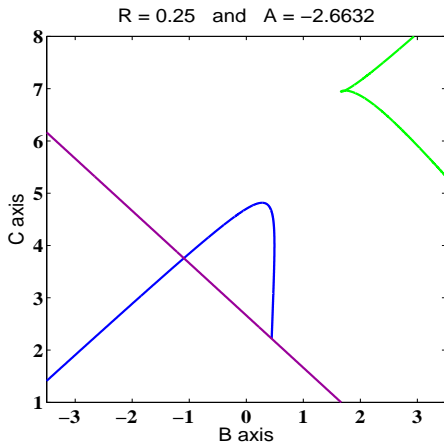
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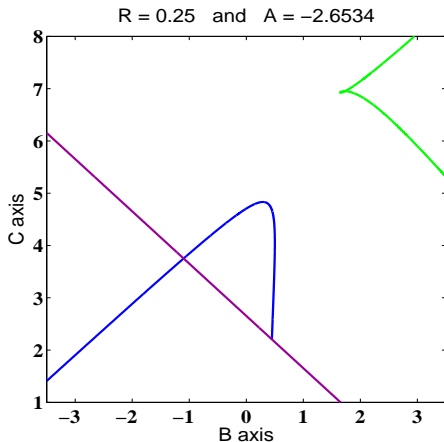
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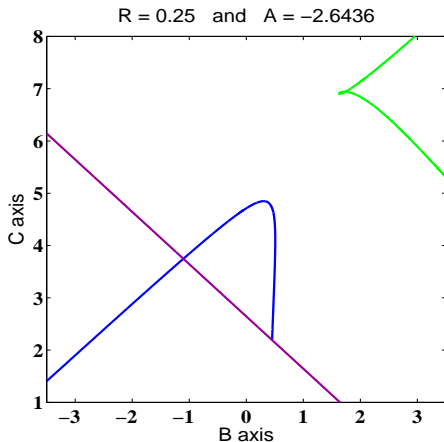
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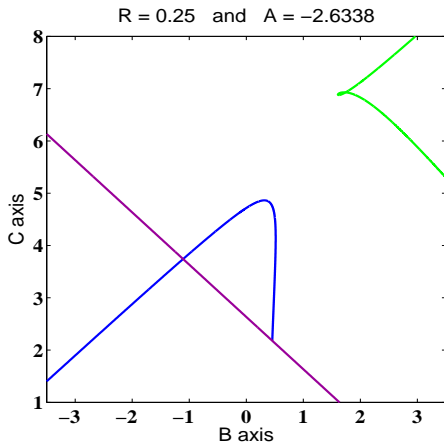
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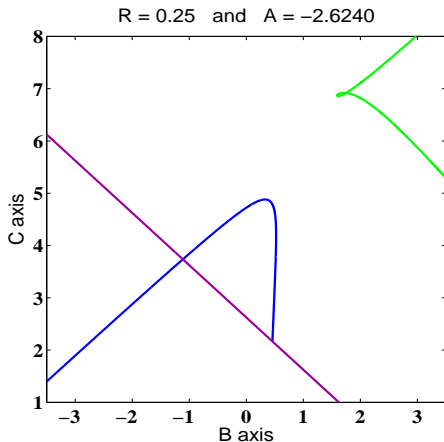
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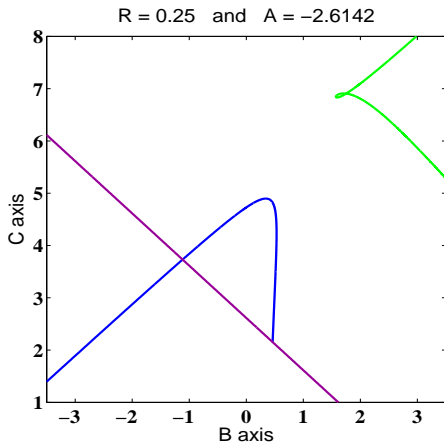
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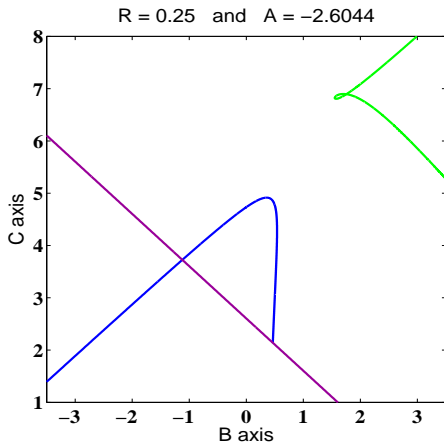
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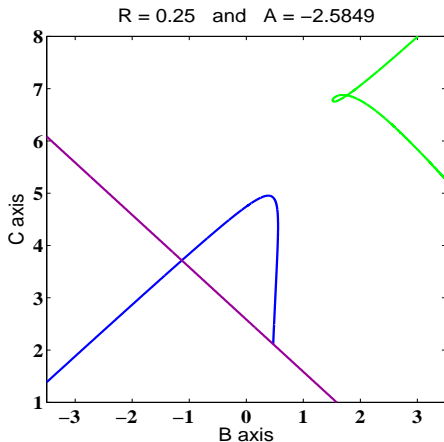
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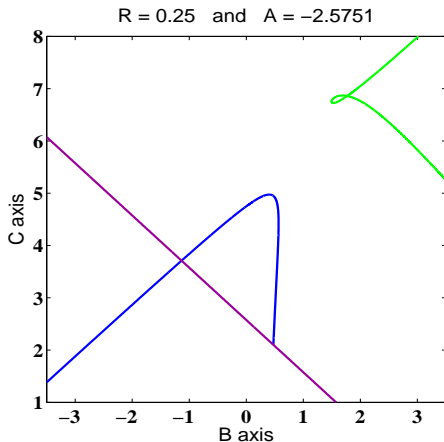
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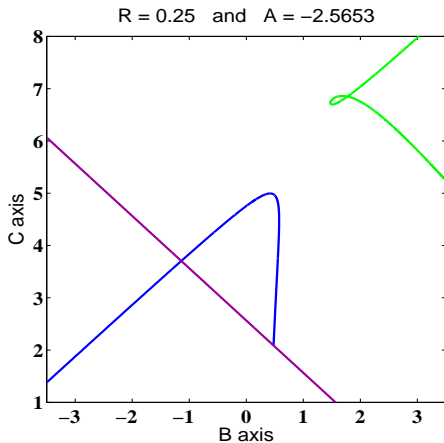
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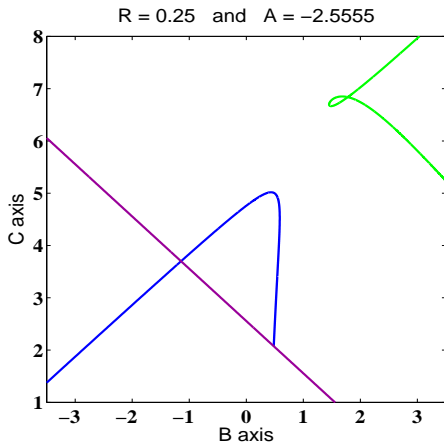
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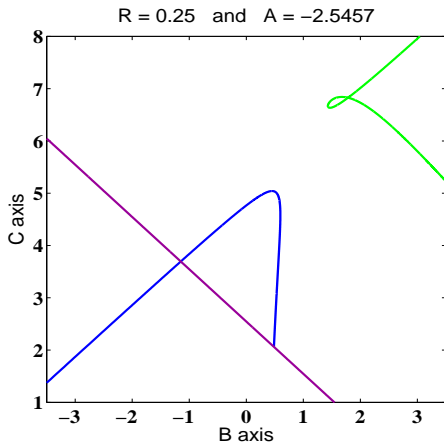
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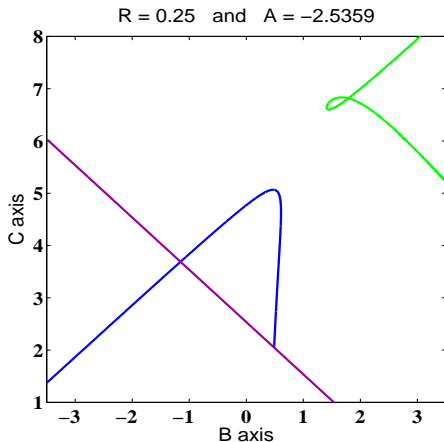
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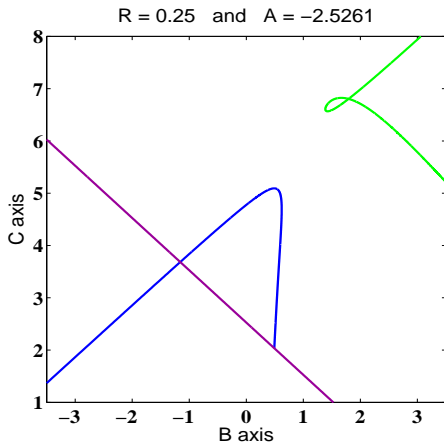
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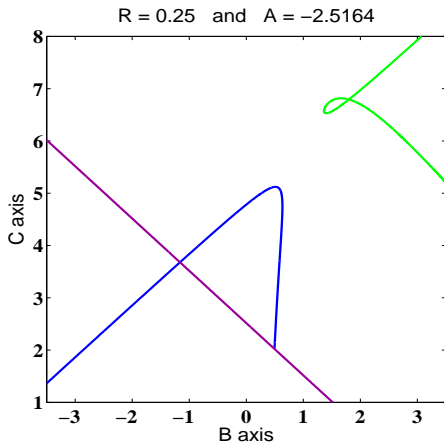
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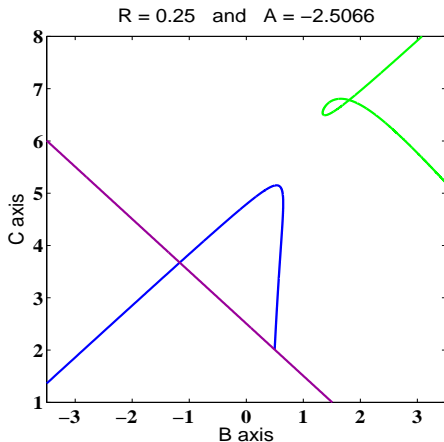
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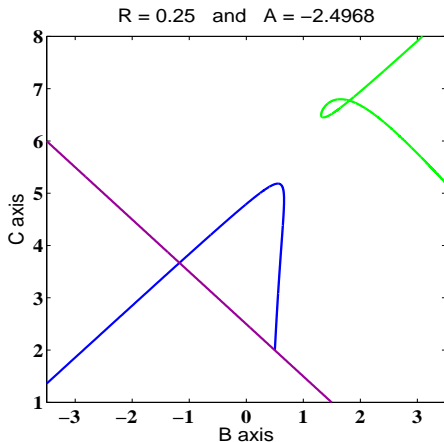
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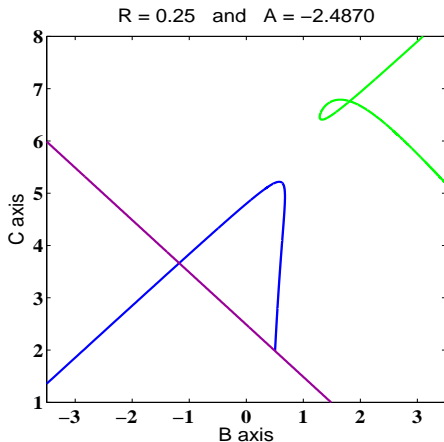
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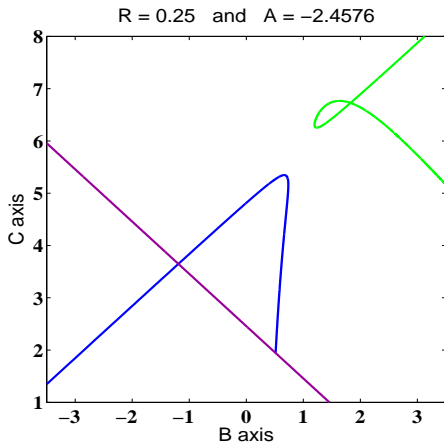
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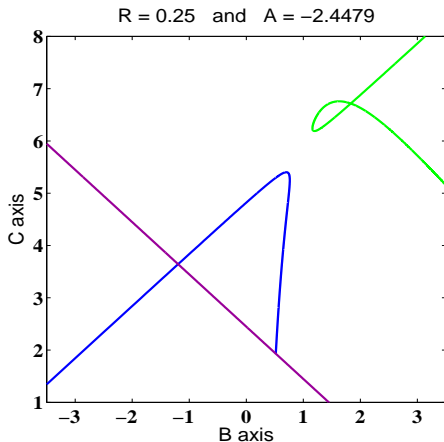
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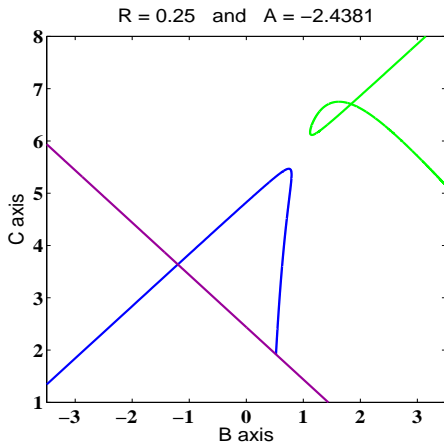
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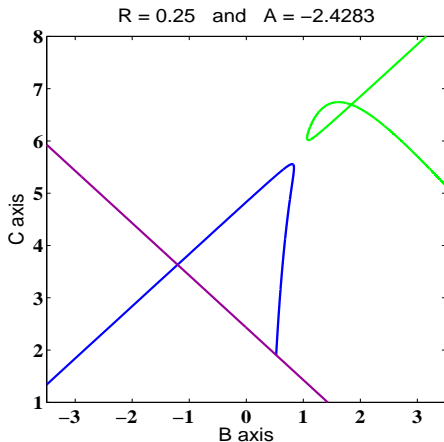
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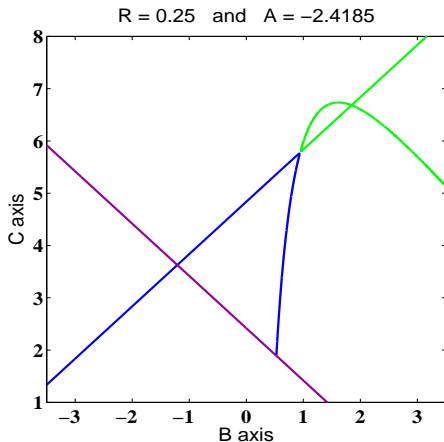
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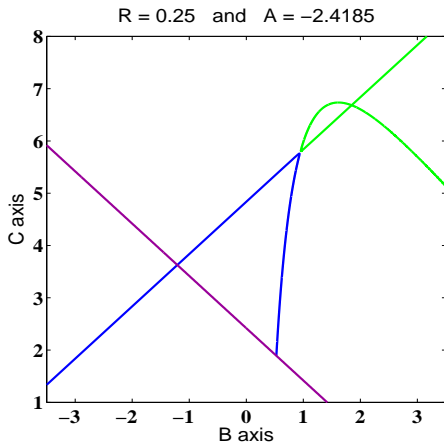
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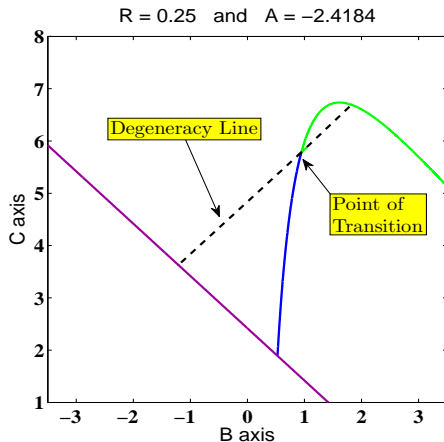
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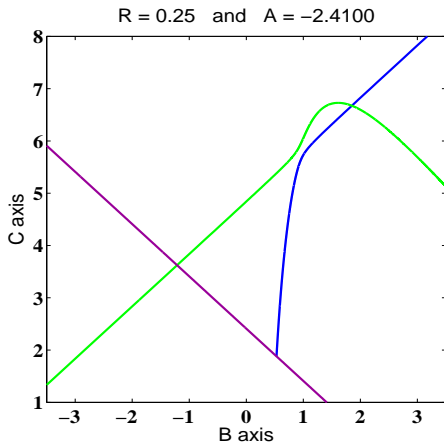
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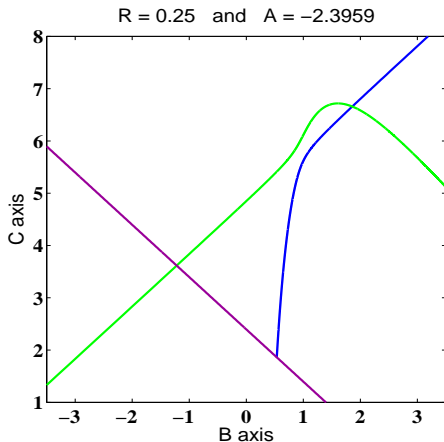
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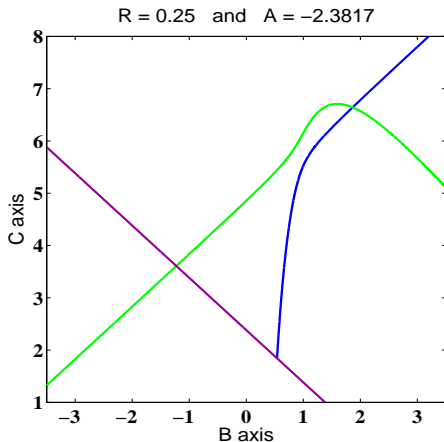
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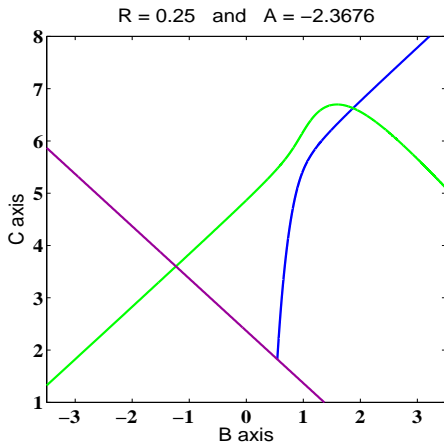
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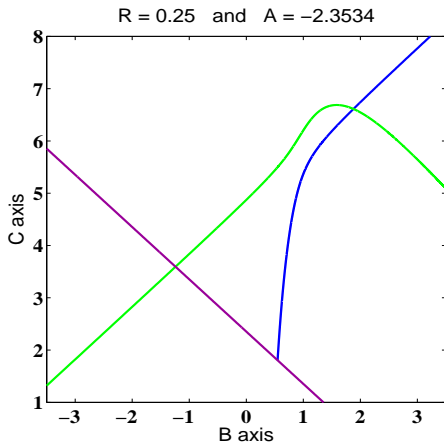
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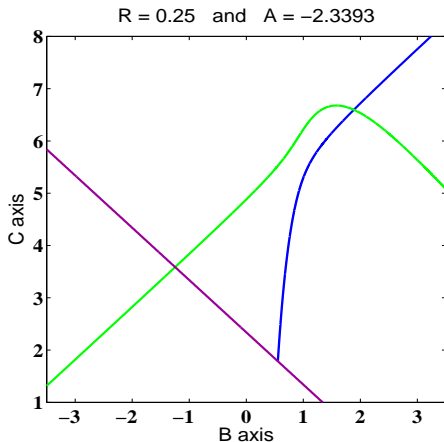
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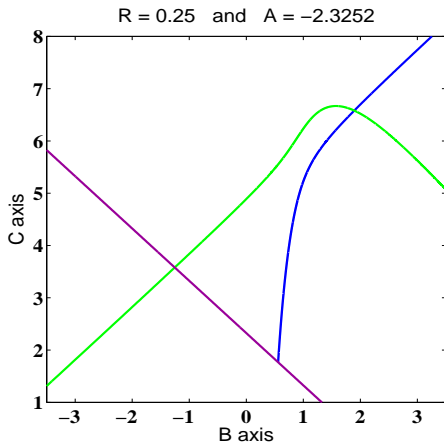
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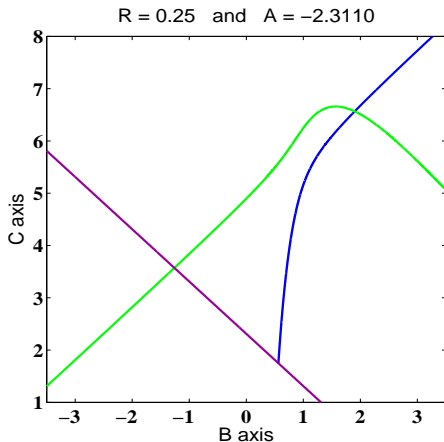
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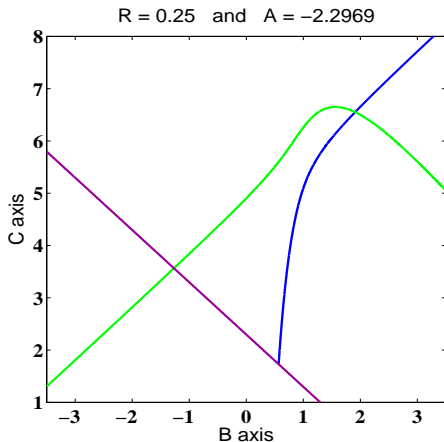
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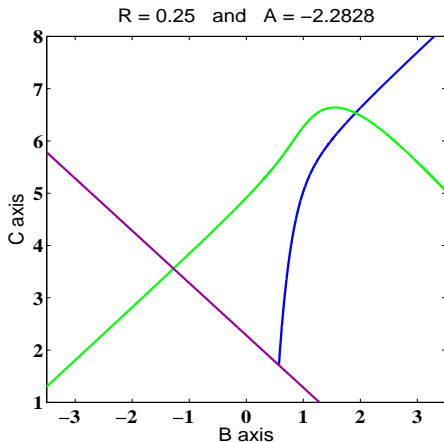
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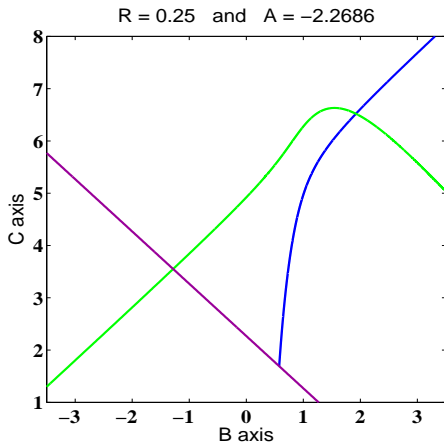
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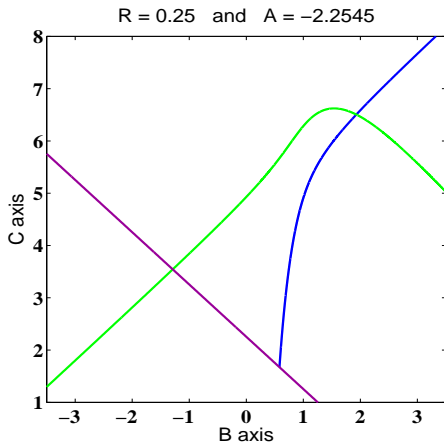
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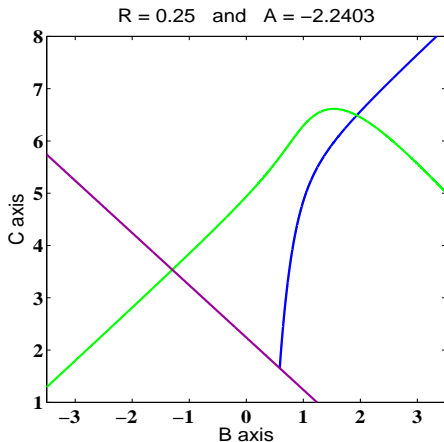
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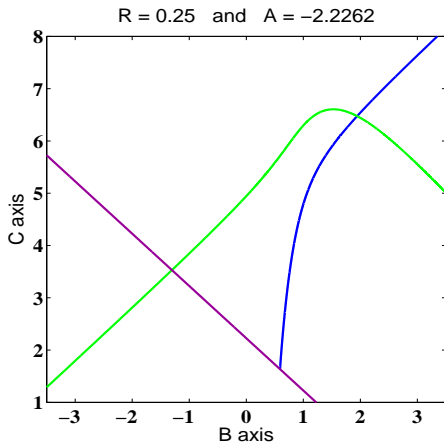
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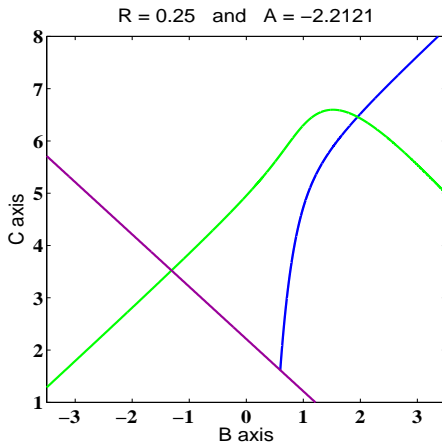
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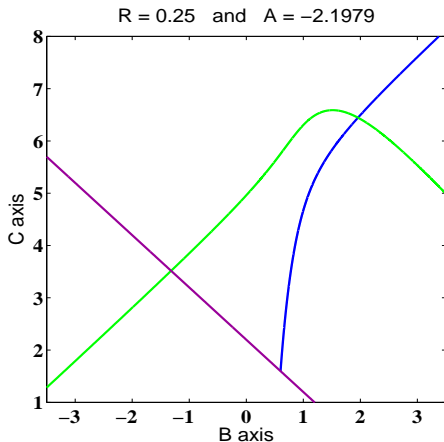
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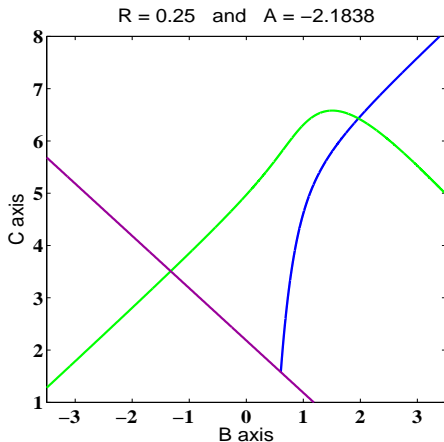
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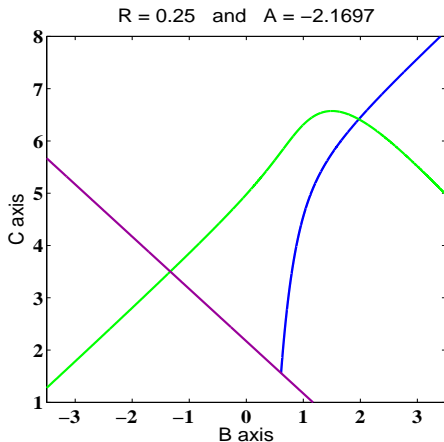
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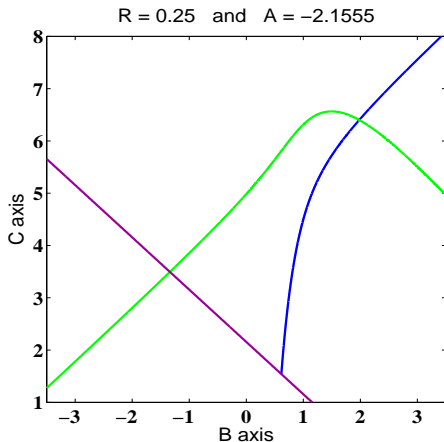
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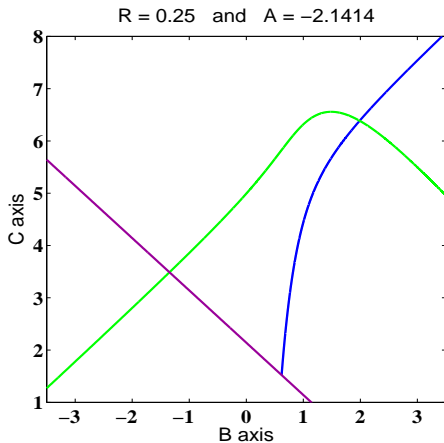
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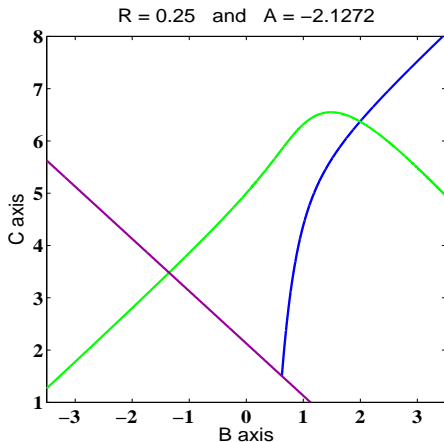
Early Stability Surface



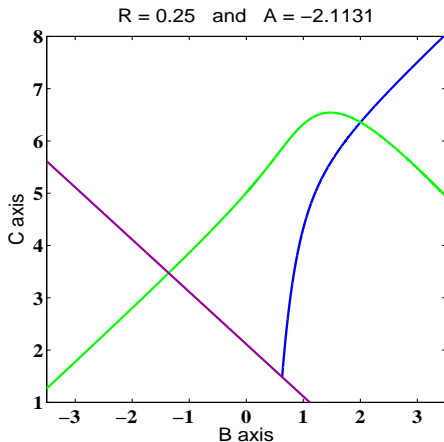
Early Stability Surface



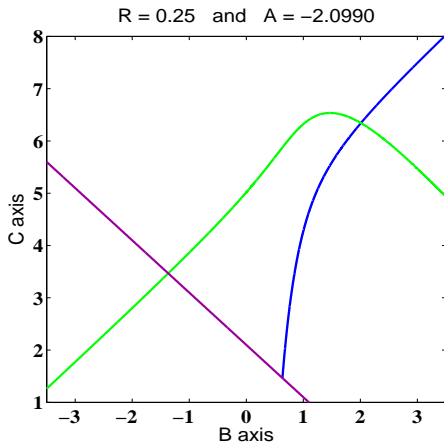
Early Stability Surface



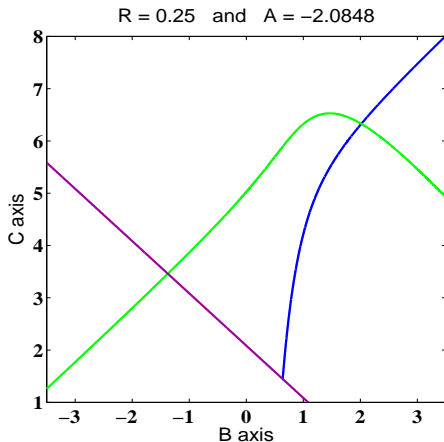
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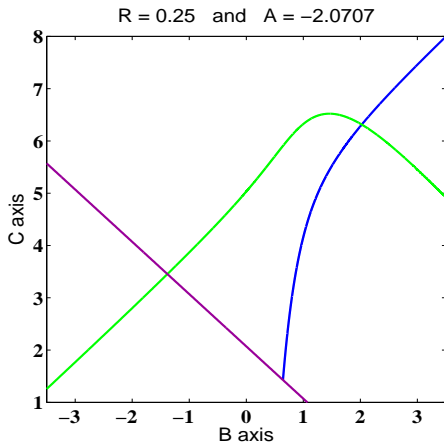
Early Stability Surface



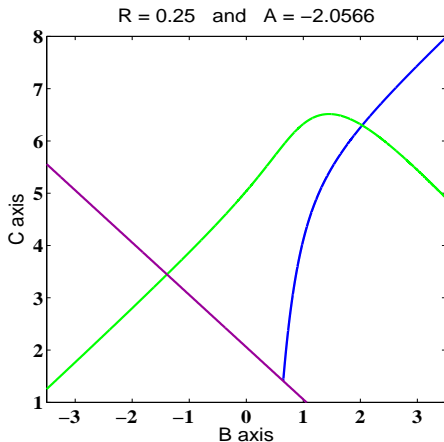
Early Stability Surface



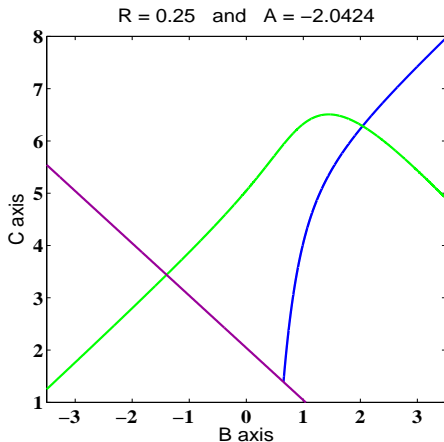
Early Stability Surface



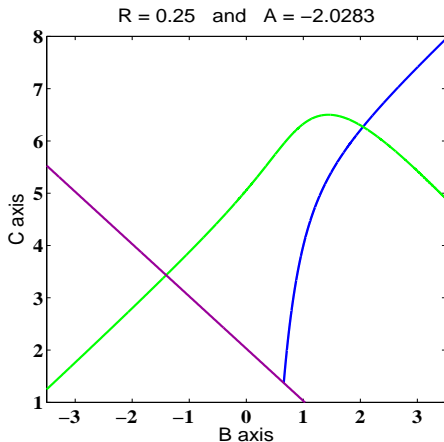
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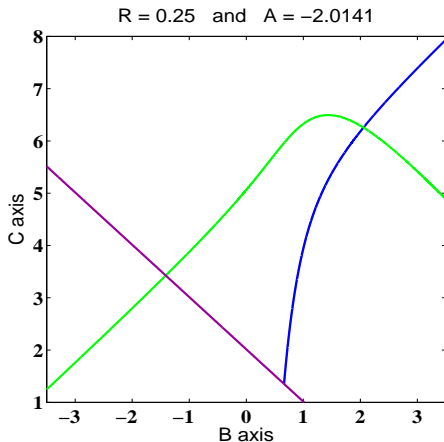
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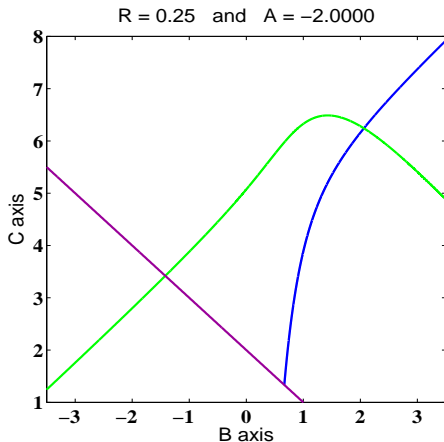
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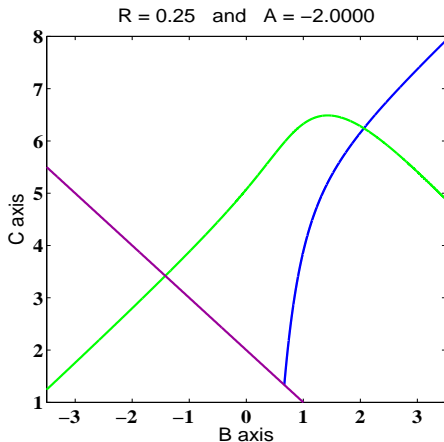
Early Stability Surface



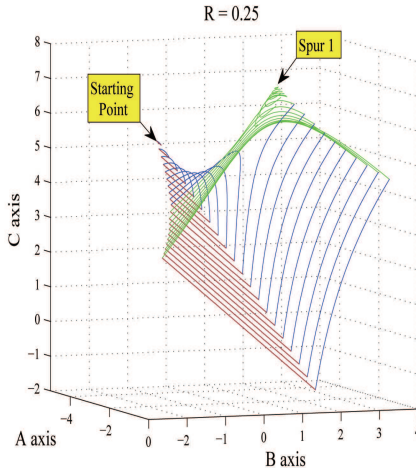
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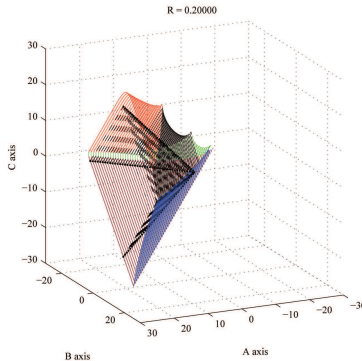
Early Stability Surface



3D View - Early Stability Surface for $R = \frac{1}{4}$



3D View - Early Stability Surface for $R = \frac{1}{5}$



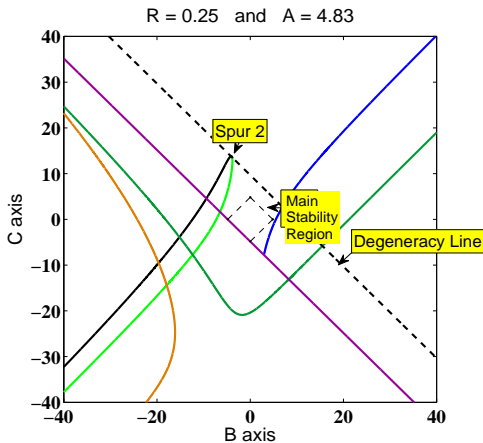
Stability surface comprised of $A \in [-6, 21]$ for $R = \frac{1}{5}$

Transferral and Reverse Transferral

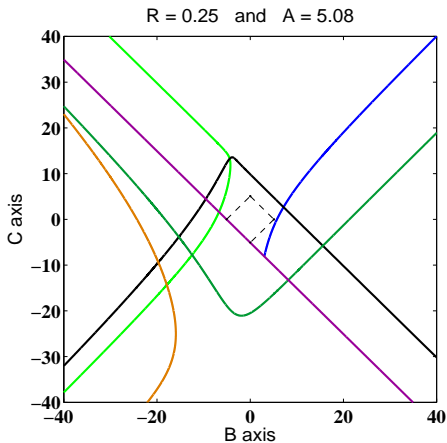
Definition (Transferral and Reverse Transferral)

The **transferral** value of $A = A_{i,j}^z$ is the value of A corresponding to the intersection of Λ_j (or Γ_j) with Λ_i (or Γ_i) at Λ_0 . Λ_j (or Γ_j) enters the boundary of the stability region for $A > A_{i,j}^z$. For some values of R the stability surface can undergo a **reverse transferral**, $\tilde{A}_{j,i}^z$, which is a transferral characterized by Λ_j (or Γ_j) leaving the boundary, or a transferring *back over* to Λ_i (or Γ_i) the portion of the boundary originally taken by Λ_j (or Γ_j) at $A_{i,j}^z (< \tilde{A}_{j,i}^z)$.

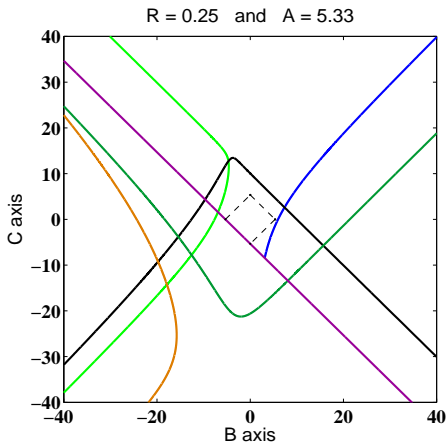
Transferral and Reverse Transferral



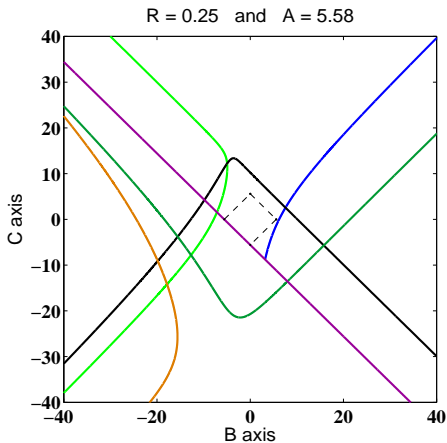
Transferral and Reverse Transferral



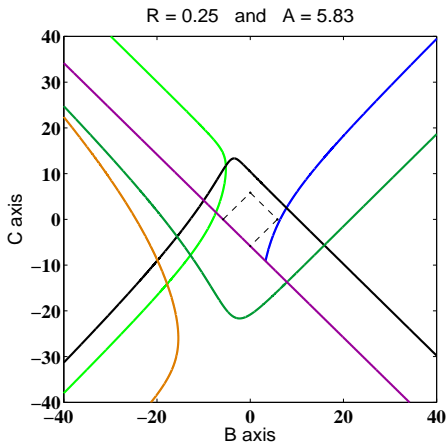
Transferral and Reverse Transferral



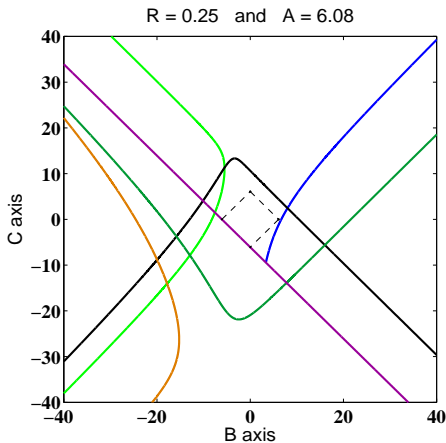
Transferral and Reverse Transferral



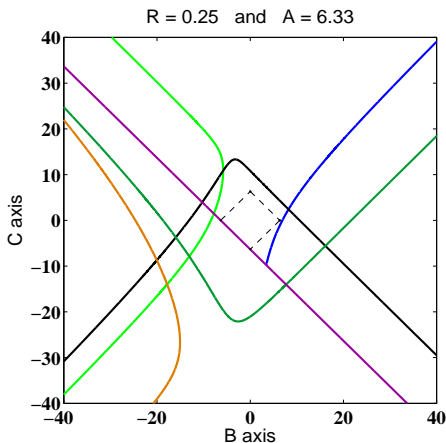
Transferral and Reverse Transferral



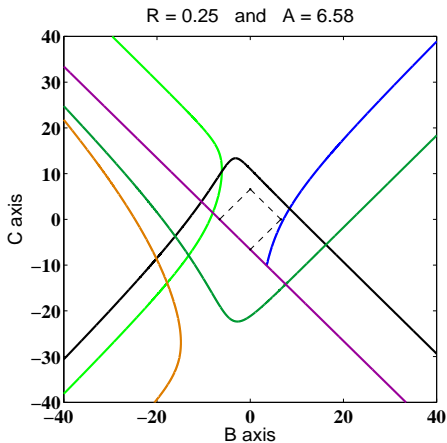
Transferral and Reverse Transferral



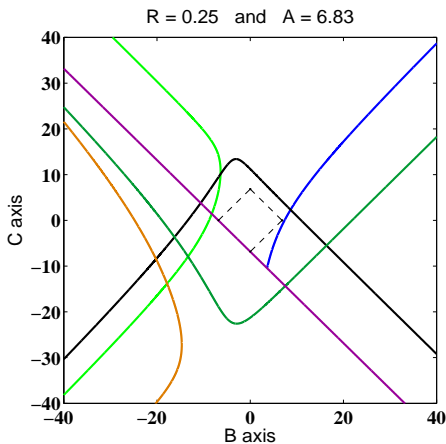
Transferral and Reverse Transferral



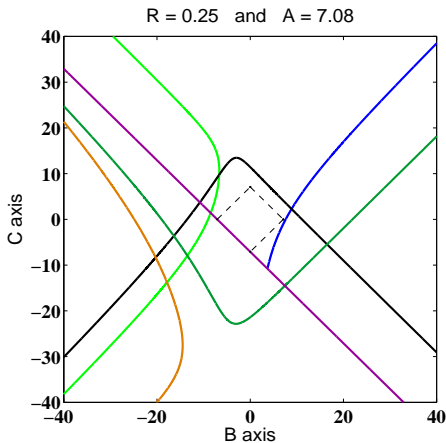
Transferral and Reverse Transferral



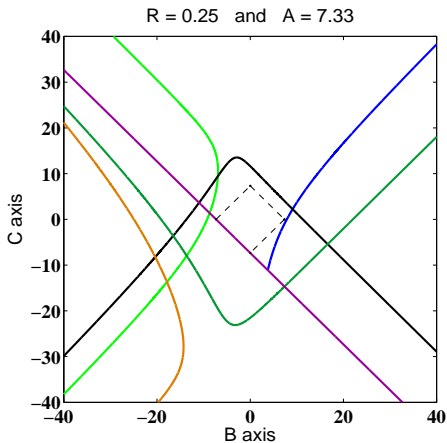
Transferral and Reverse Transferral



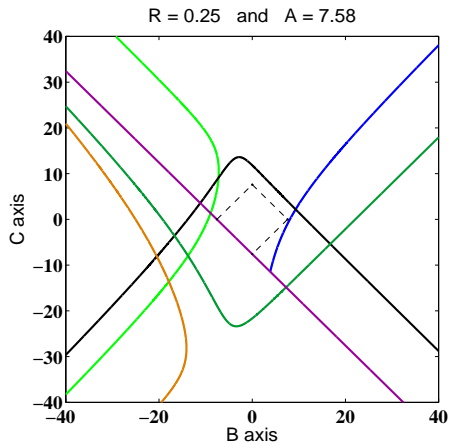
Transferral and Reverse Transferral



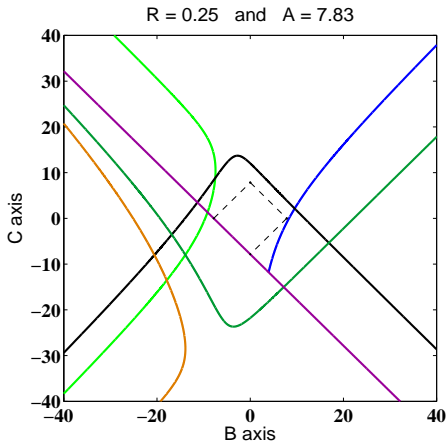
Transferral and Reverse Transferral



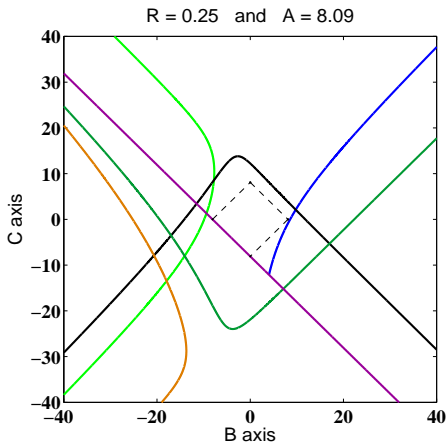
Transferral and Reverse Transferral



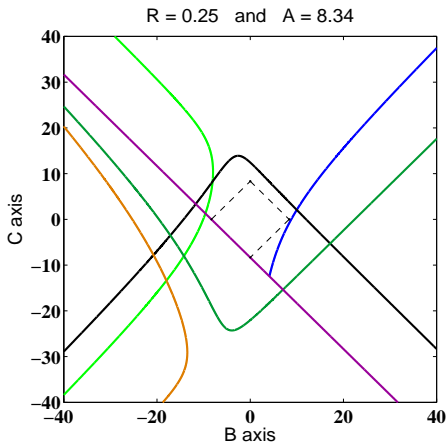
Transferral and Reverse Transferral



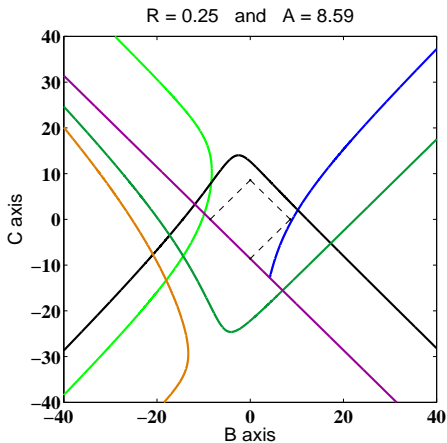
Transferral and Reverse Transferral



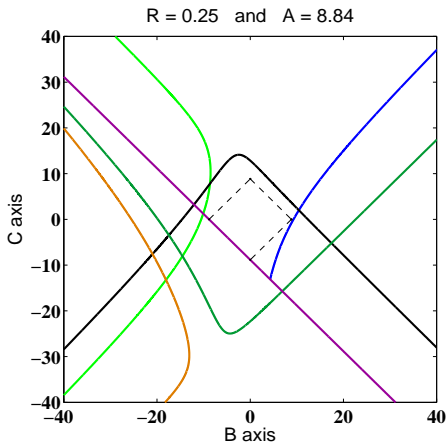
Transferral and Reverse Transferral



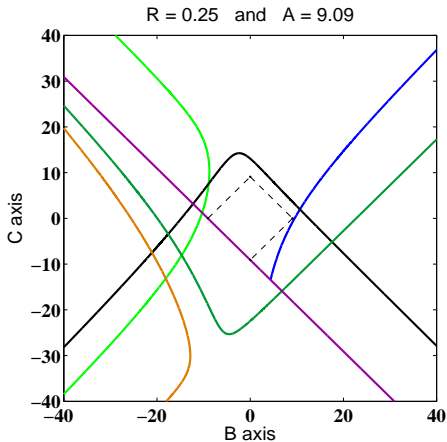
Transferral and Reverse Transferral



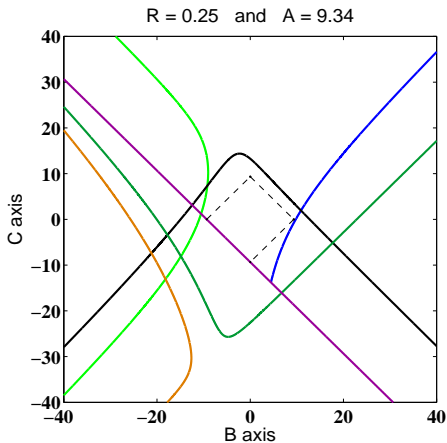
Transferral and Reverse Transferral



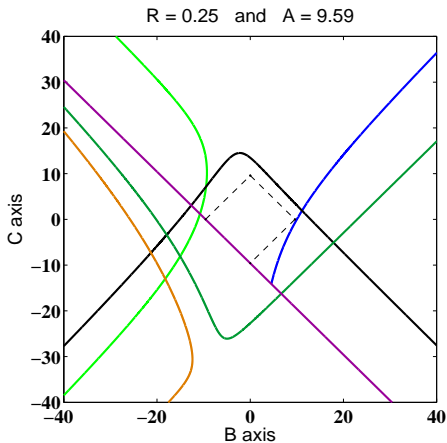
Transferral and Reverse Transferral



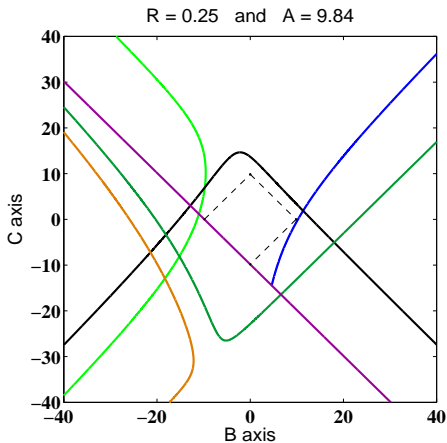
Transferral and Reverse Transferral



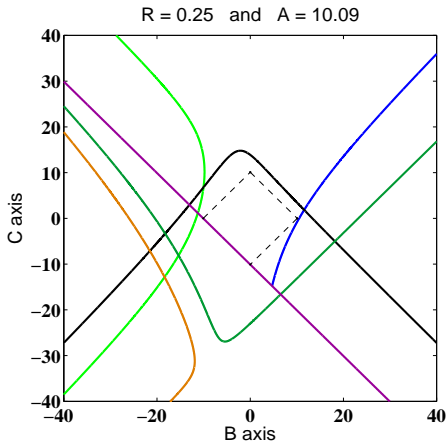
Transferral and Reverse Transferral



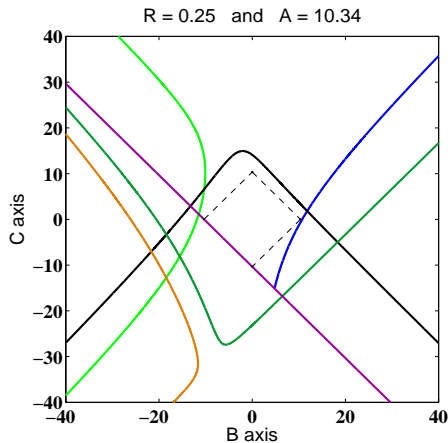
Transferral and Reverse Transferral



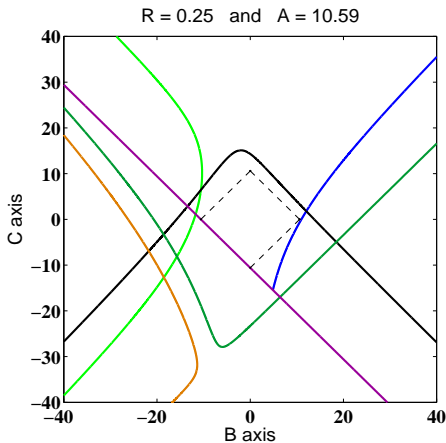
Transferral and Reverse Transferral



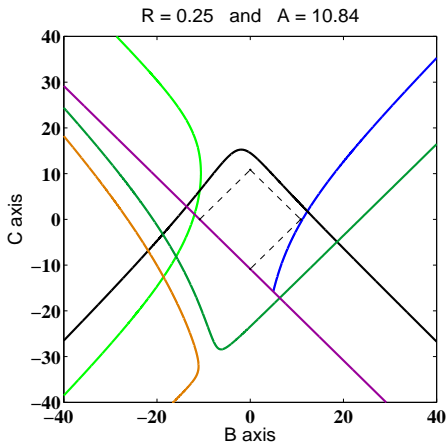
Transferral and Reverse Transferral



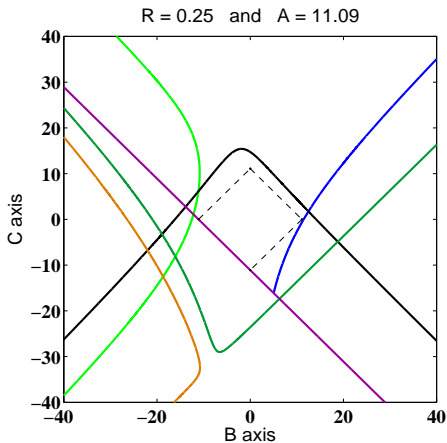
Transferral and Reverse Transferral



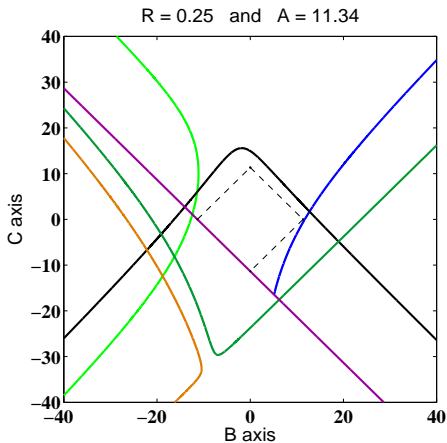
Transferral and Reverse Transferral



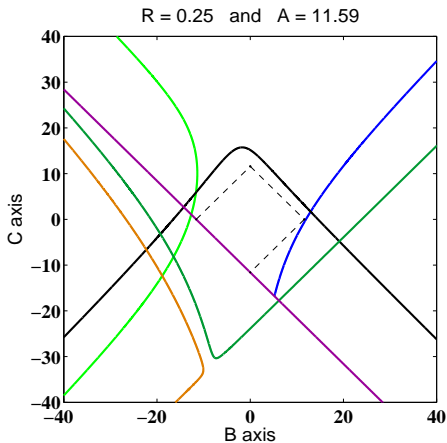
Transferral and Reverse Transferral



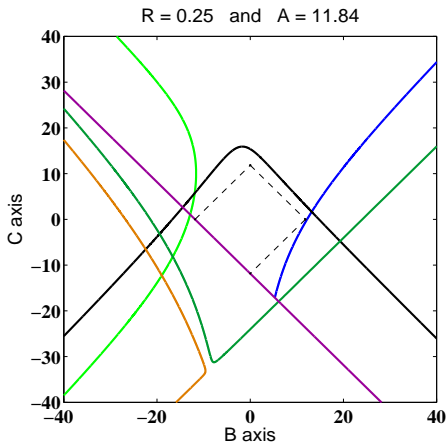
Transferral and Reverse Transferral



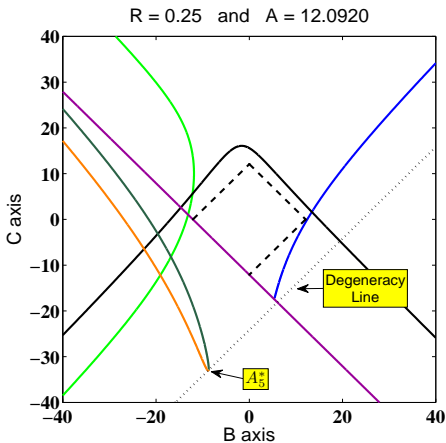
Transferral and Reverse Transferral



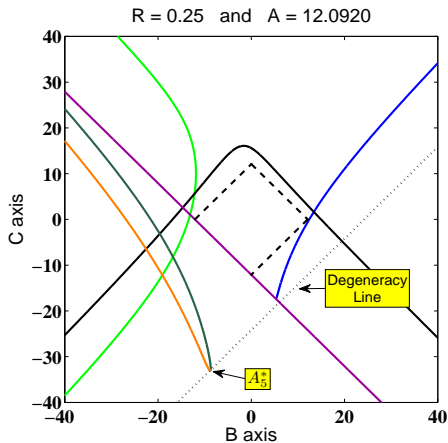
Transferral and Reverse Transferral



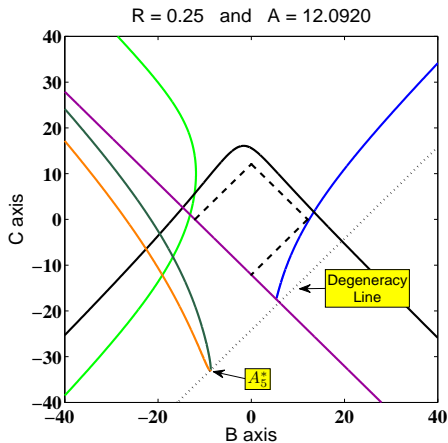
Transferral and Reverse Transferral



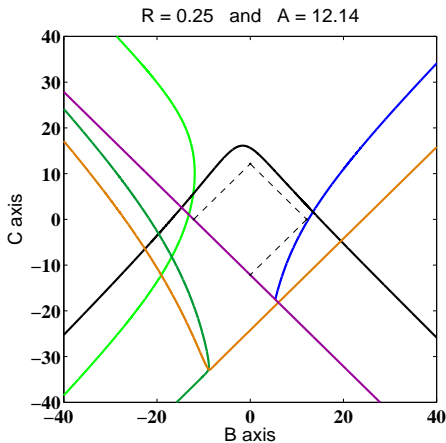
Transferral and Reverse Transferral



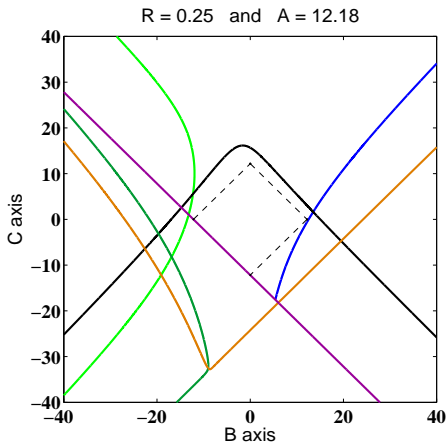
Transferral and Reverse Transferral



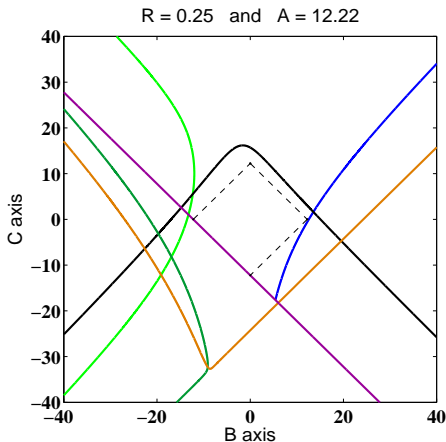
Transferral and Reverse Transferral



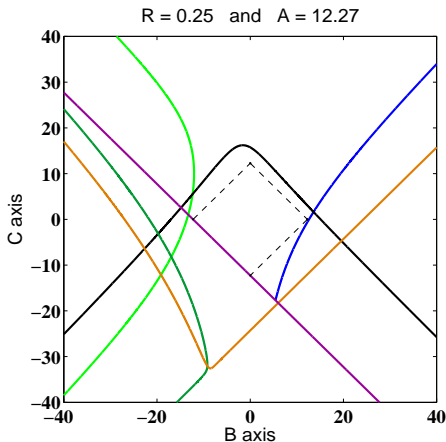
Transferral and Reverse Transferral



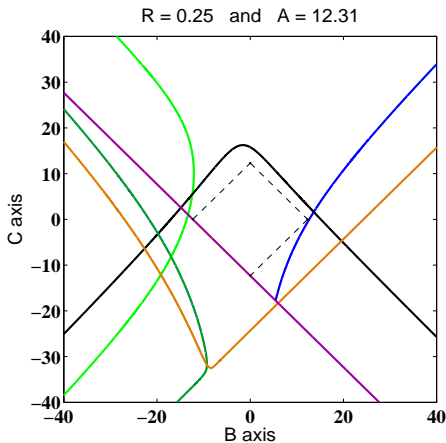
Transferral and Reverse Transferral



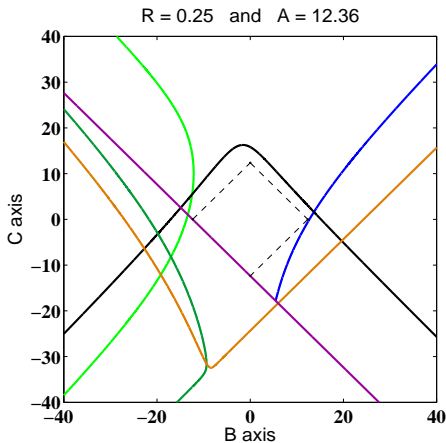
Transferral and Reverse Transferral



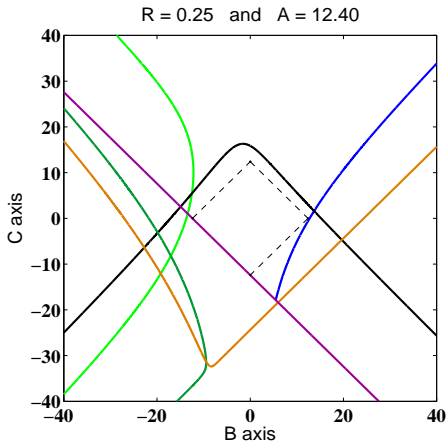
Transferral and Reverse Transferral



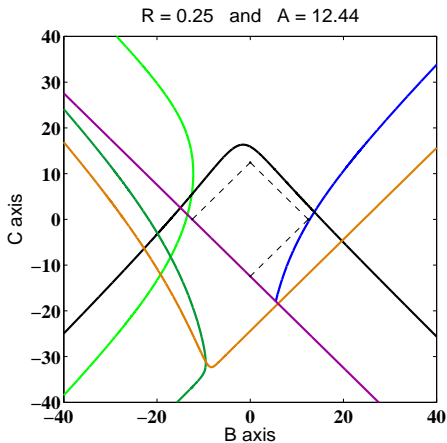
Transferral and Reverse Transferral



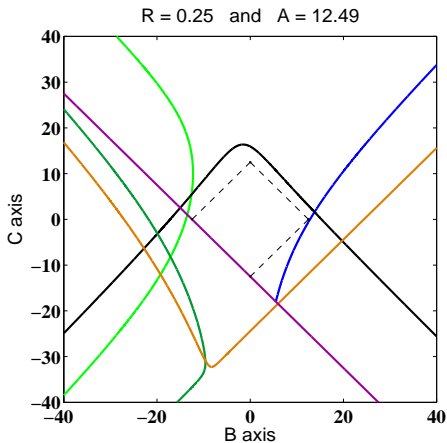
Transferral and Reverse Transferral



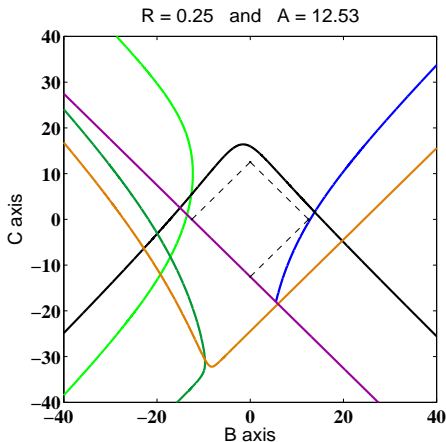
Transferral and Reverse Transferral



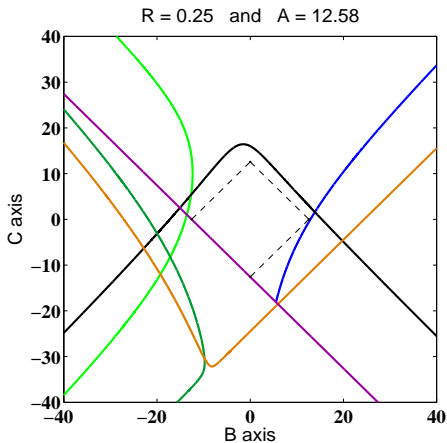
Transferral and Reverse Transferral



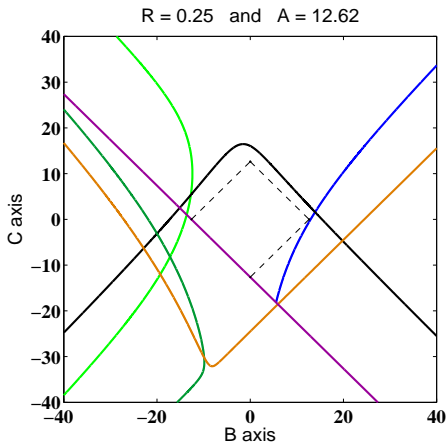
Transferral and Reverse Transferral



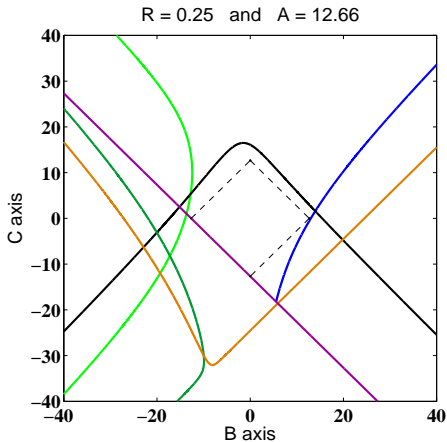
Transferral and Reverse Transferral



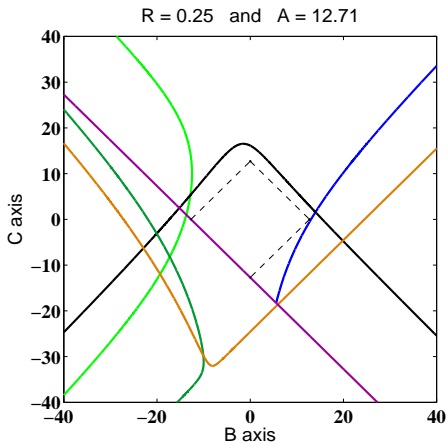
Transferral and Reverse Transferral



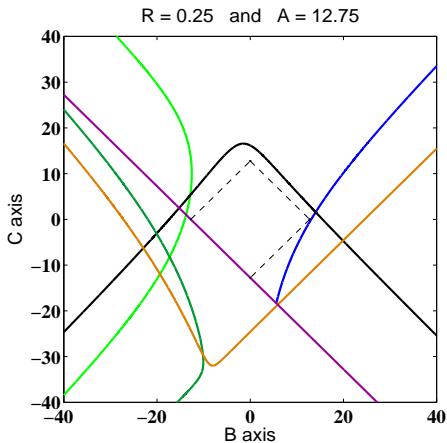
Transferral and Reverse Transferral



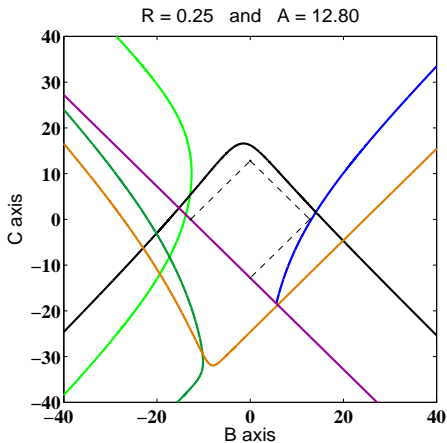
Transferral and Reverse Transferral



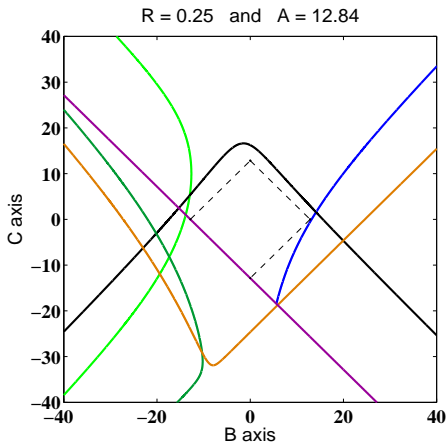
Transferral and Reverse Transferral



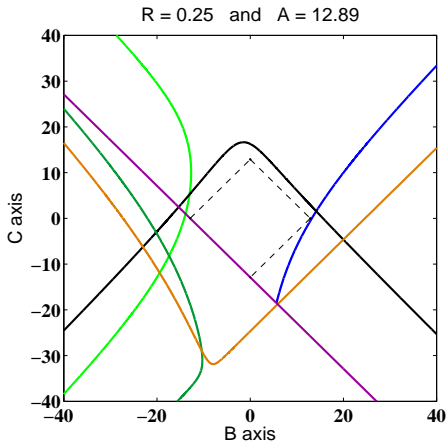
Transferral and Reverse Transferral



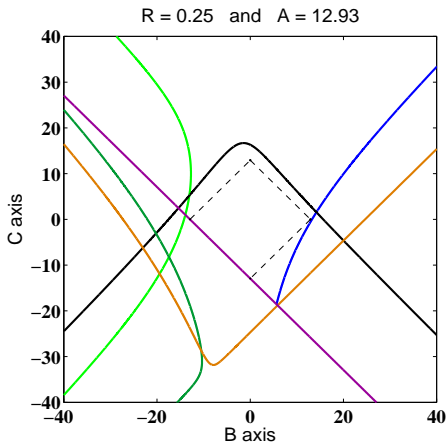
Transferral and Reverse Transferral



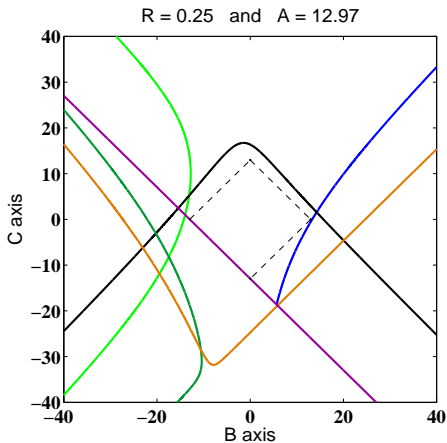
Transferral and Reverse Transferral



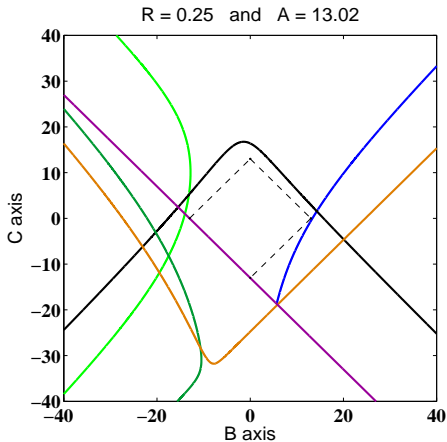
Transferral and Reverse Transferral



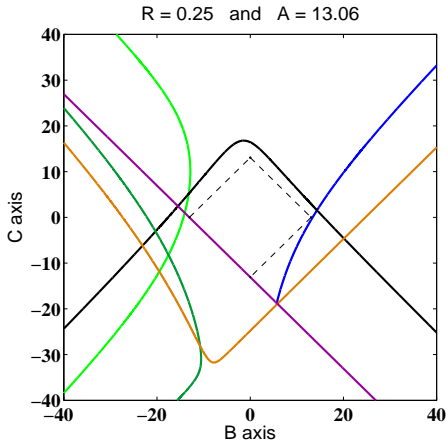
Transferral and Reverse Transferral



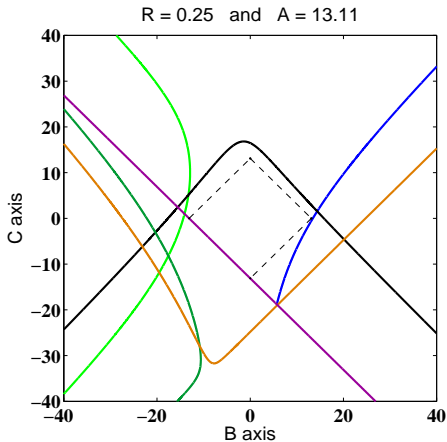
Transferral and Reverse Transferral



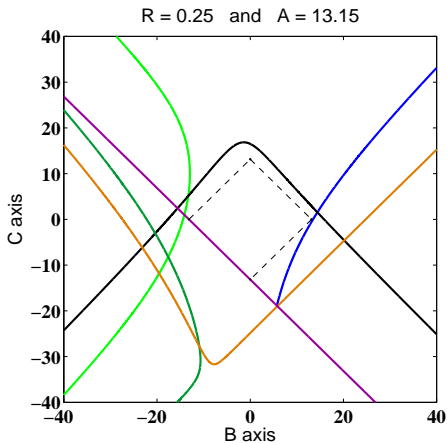
Transferral and Reverse Transferral



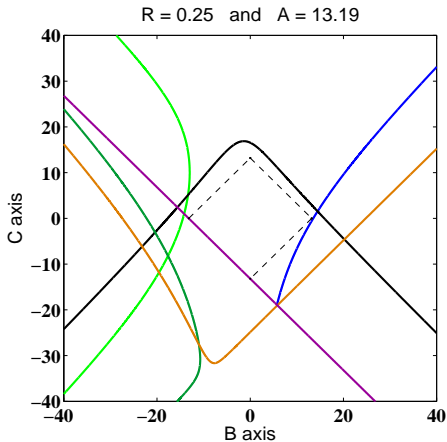
Transferral and Reverse Transferral



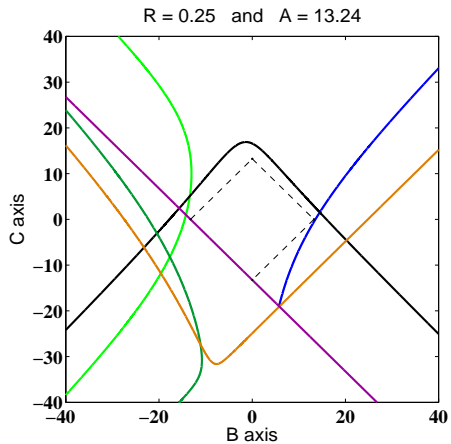
Transferral and Reverse Transferral



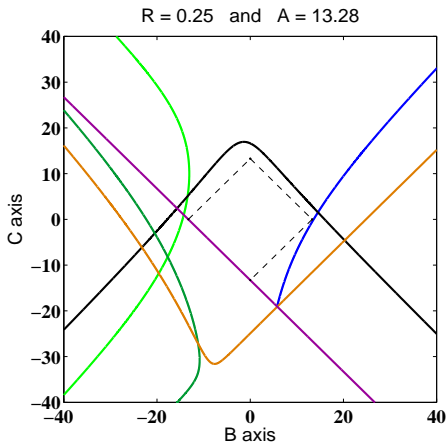
Transferral and Reverse Transferral



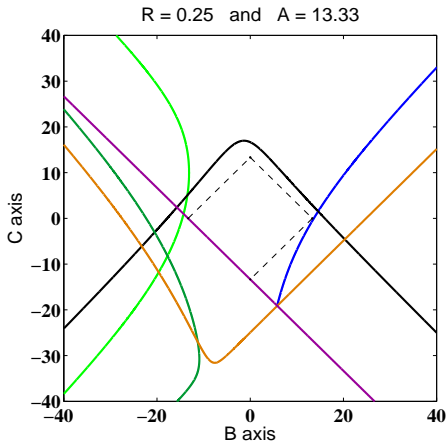
Transferral and Reverse Transferral



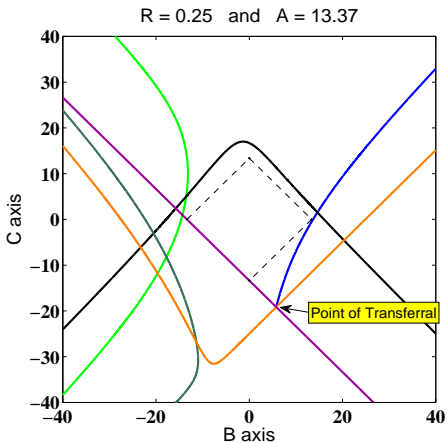
Transferral and Reverse Transferral



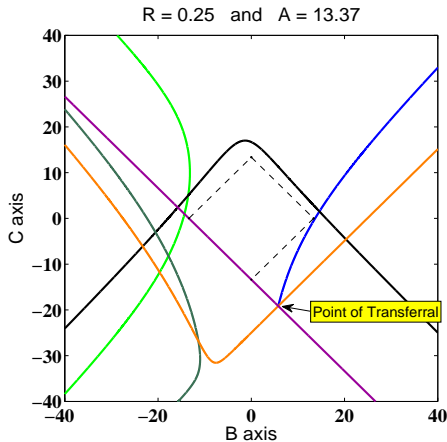
Transferral and Reverse Transferral



Transferral and Reverse Transferral



Transferral and Reverse Transferral

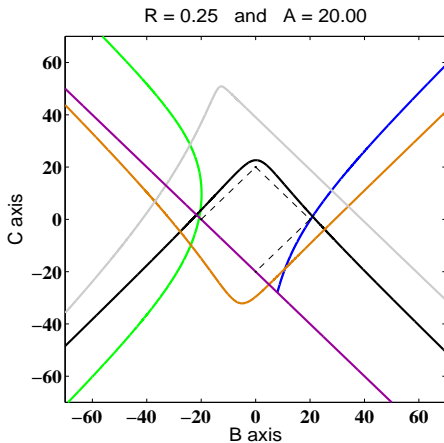


Tangency and Reverse Tangency

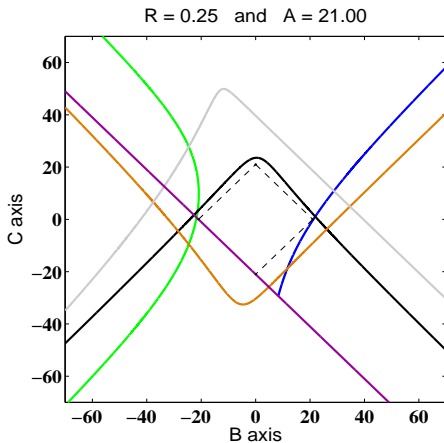
Definition (Tangency and Reverse Tangency)

The value of A corresponding to the **tangency** of two surfaces i and j is denoted $A_{i,j}^t$. Λ_j (or Γ_j) becomes tangent to Λ_i (or Γ_i), where Λ_i (or Γ_i) is a part of the stability boundary prior to $A = A_{i,j}^t$. As A increases from $A_{i,j}^t$, Λ_j (or Γ_j) becomes part of the boundary of the stability region, separating segments of the bifurcation surface to which it was tangent. However, many times as A is increased Λ_j (or Γ_j), the same surface (curve) which entered the boundary through tangency $A_{i,j}^t$, can be seen leaving the stability boundary via a **reverse tangency**, denoted $\tilde{A}_{j,i}^t$.

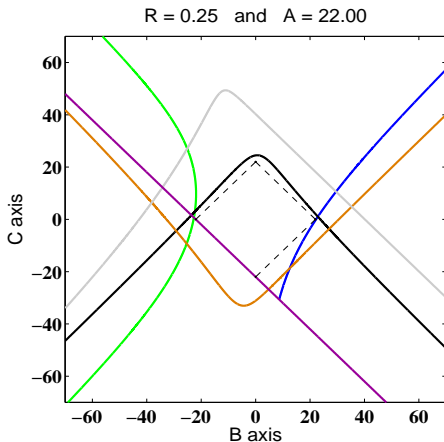
Tangency and Reverse Tangency



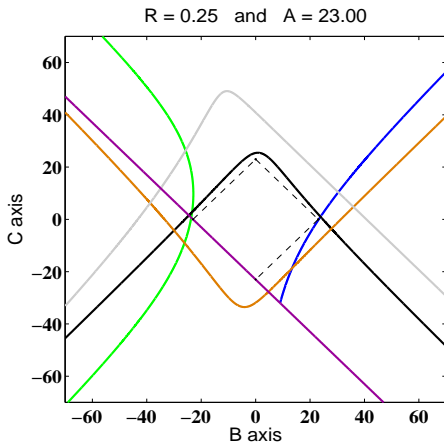
Tangency and Reverse Tangency



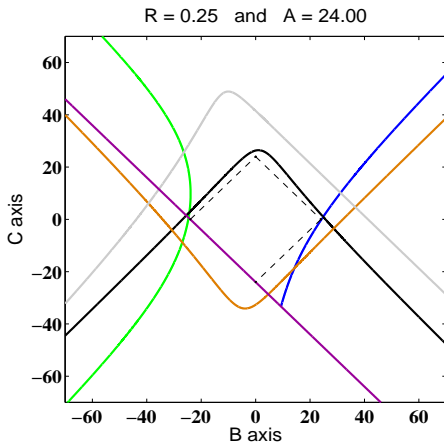
Tangency and Reverse Tangency



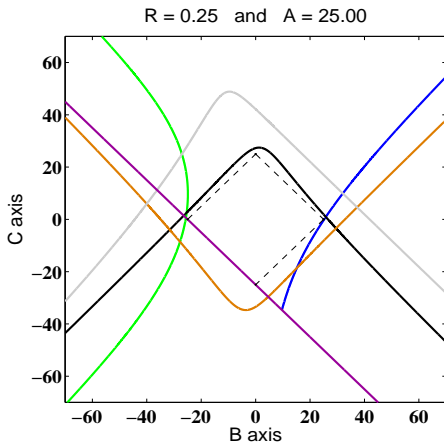
Tangency and Reverse Tangency



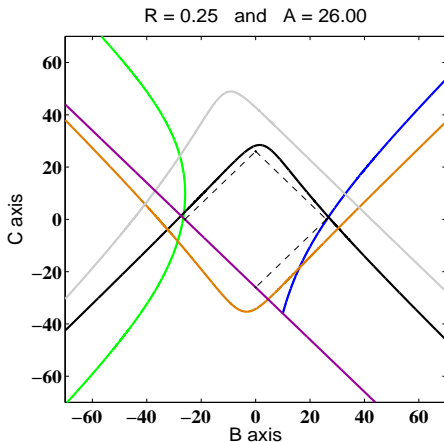
Tangency and Reverse Tangency



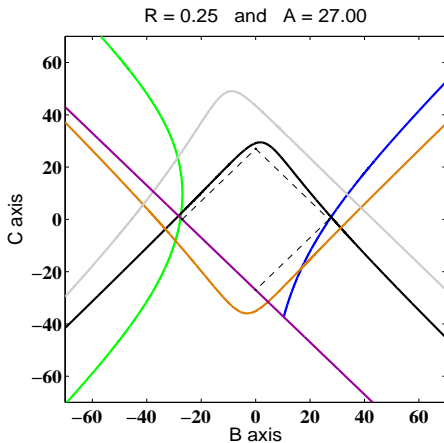
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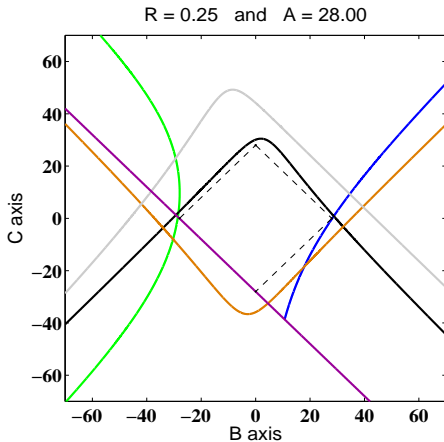
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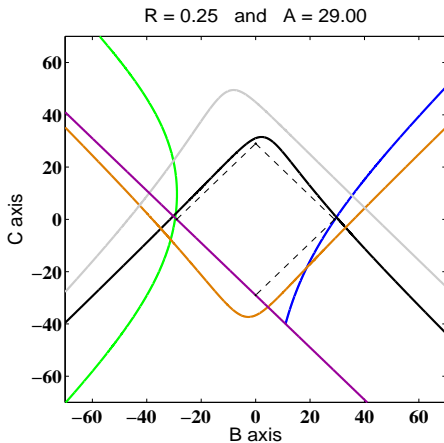
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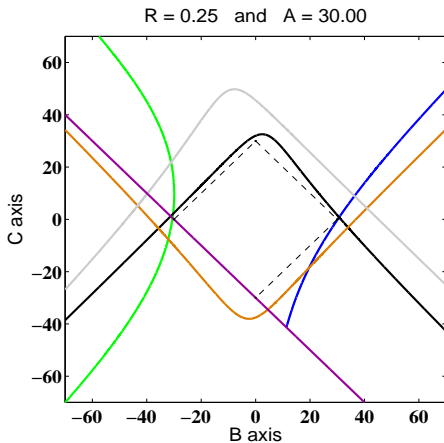
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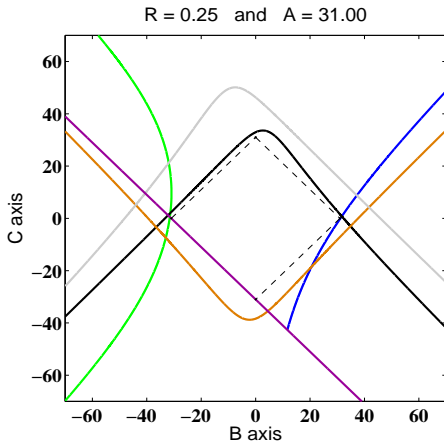
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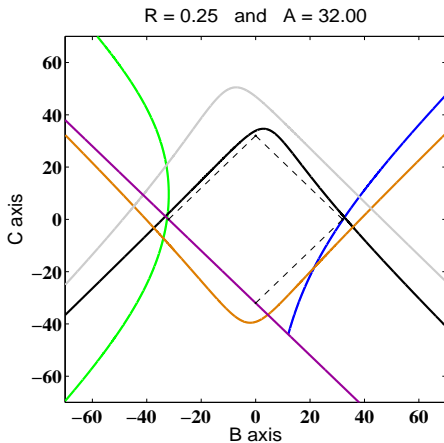
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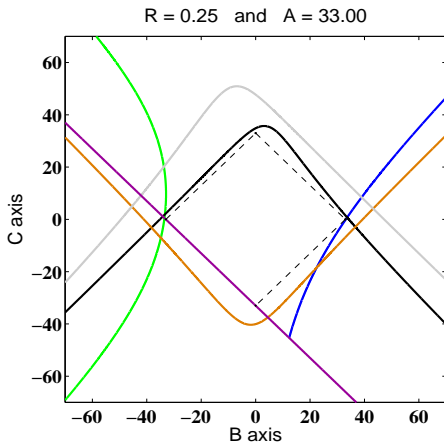
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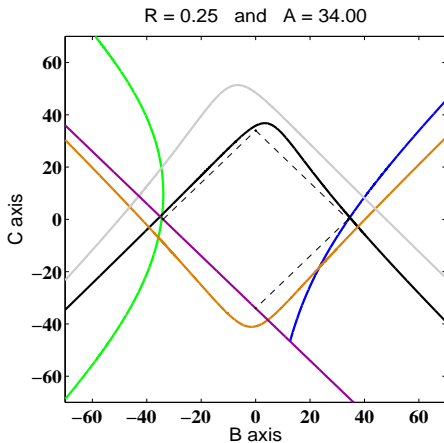
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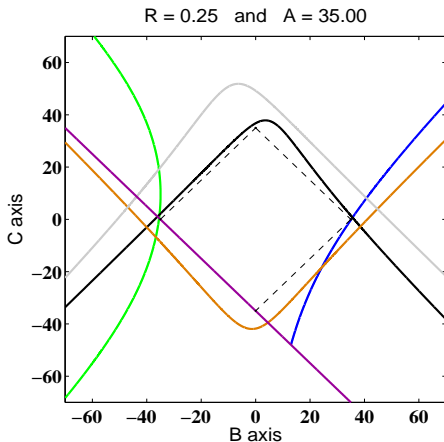
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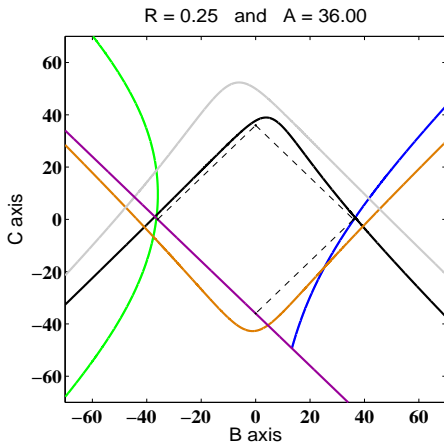
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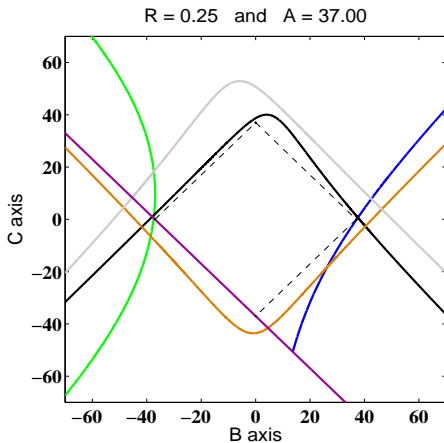
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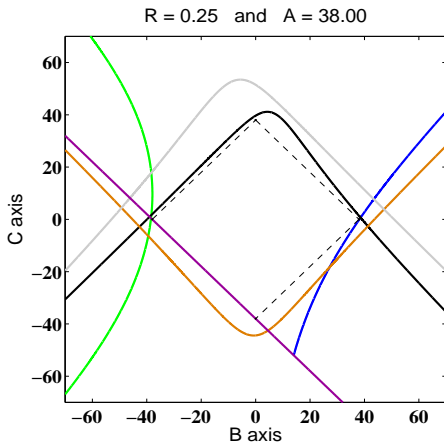
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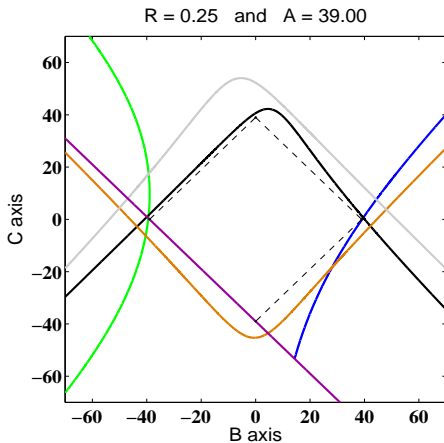
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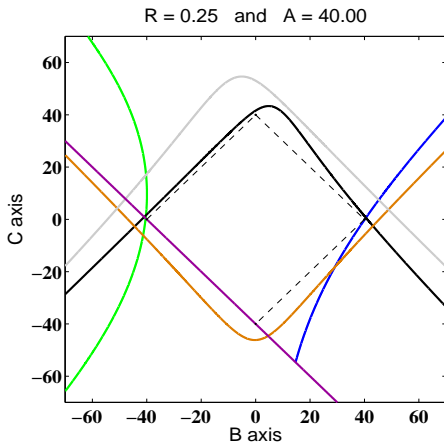
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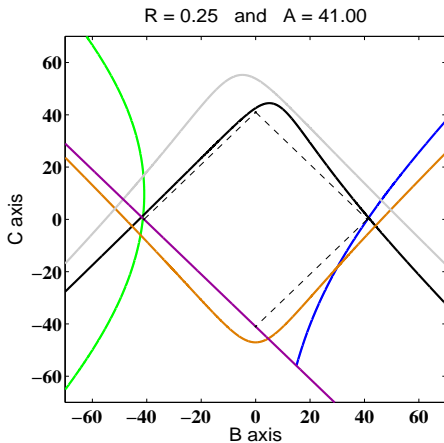
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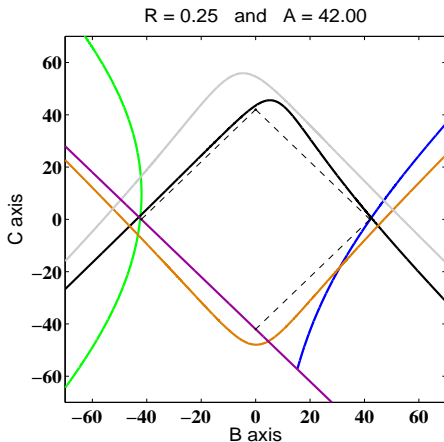
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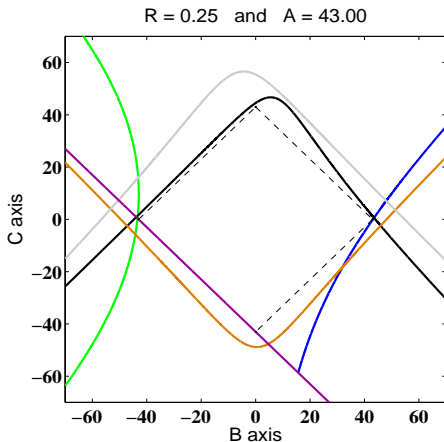
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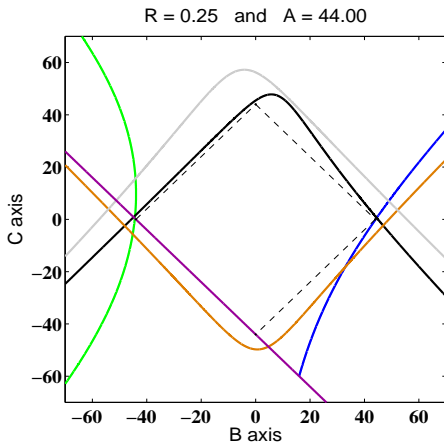
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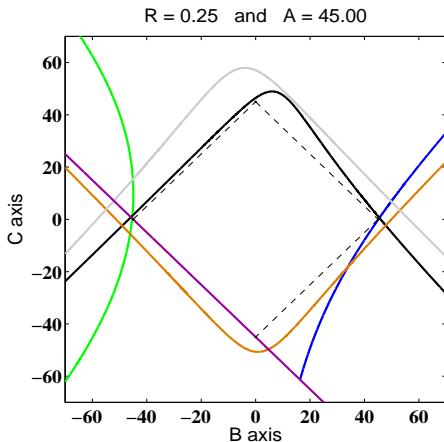
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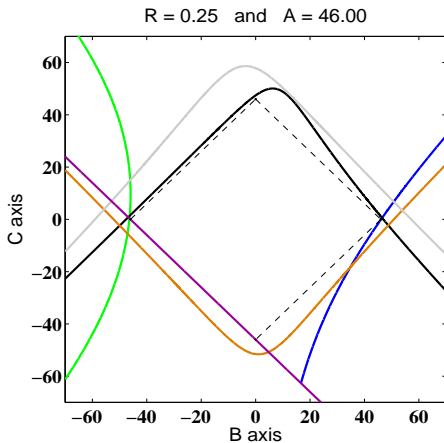
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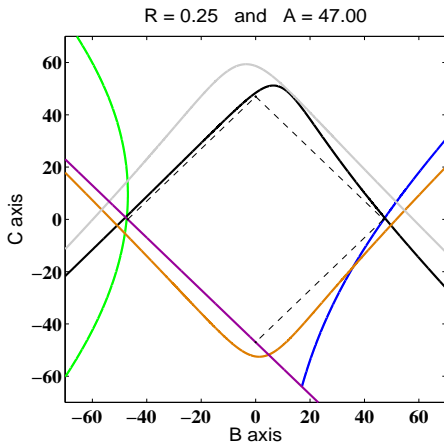
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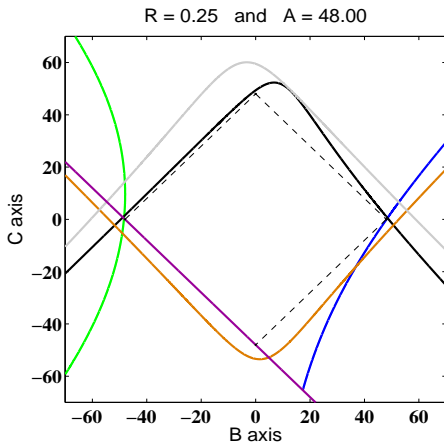
Tangency and Reverse Tangency



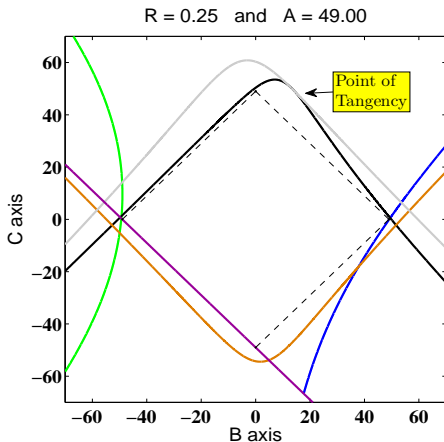
Tangency and Reverse Tangency



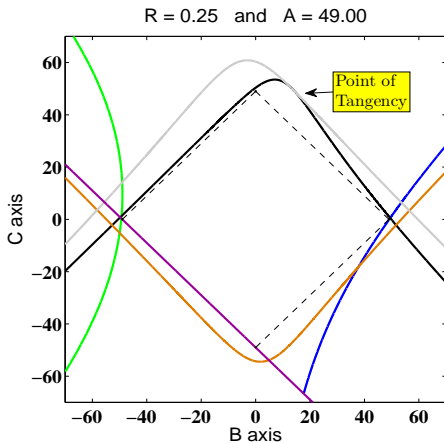
Tangency and Reverse Tangency



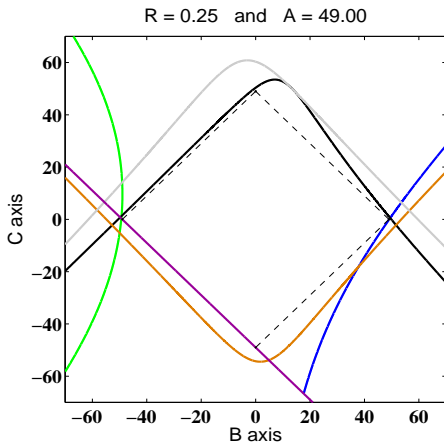
Tangency and Reverse Tangency



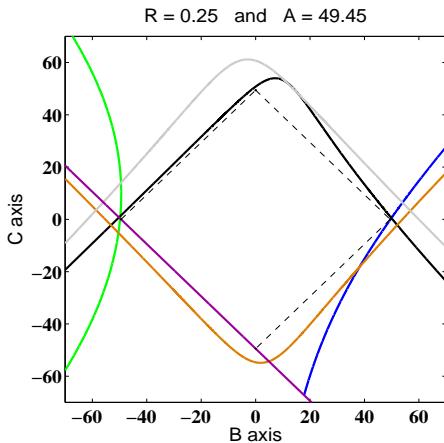
Tangency and Reverse Tangency



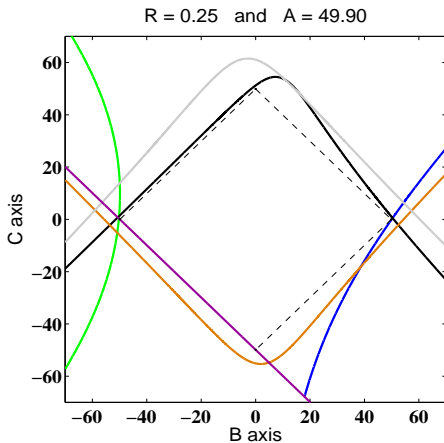
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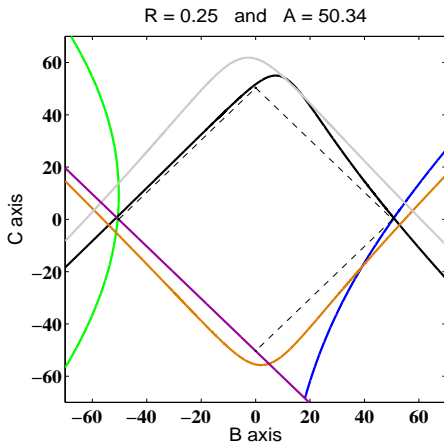
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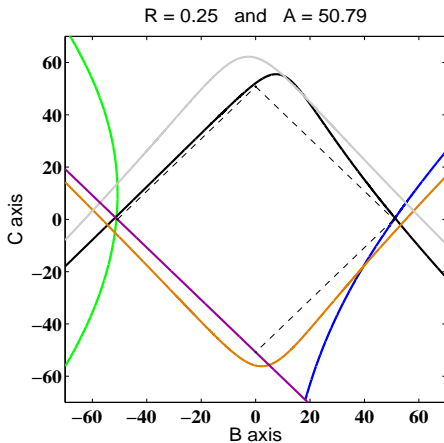
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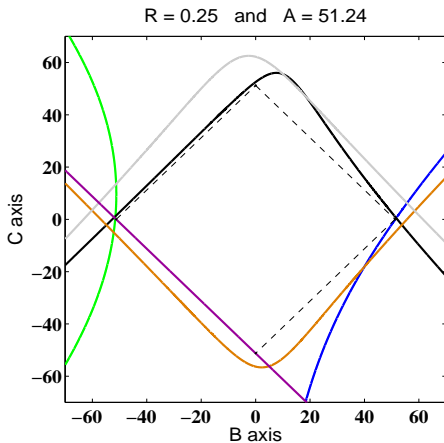
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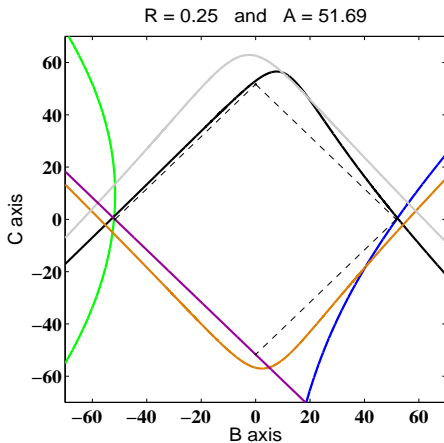
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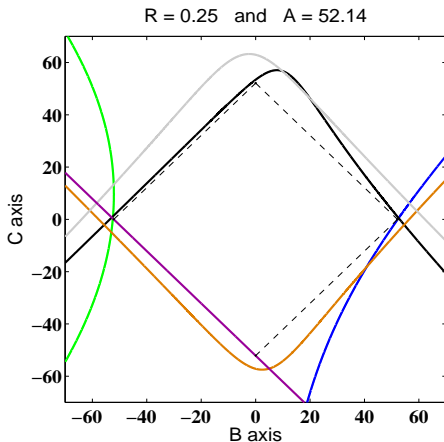
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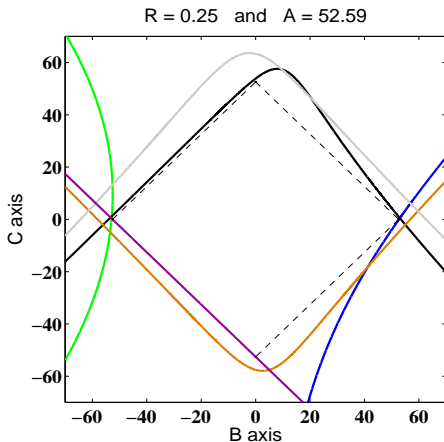
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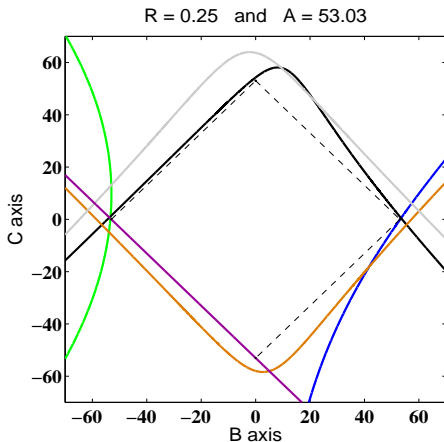
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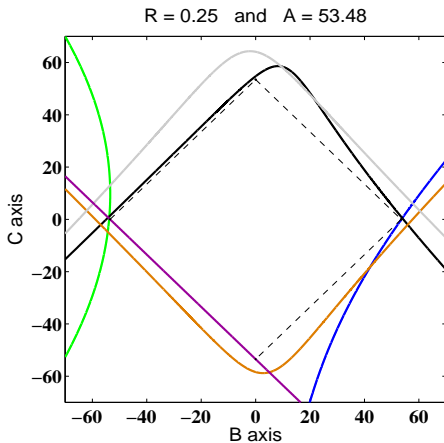
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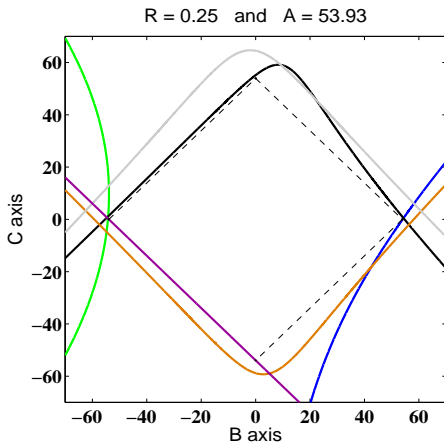
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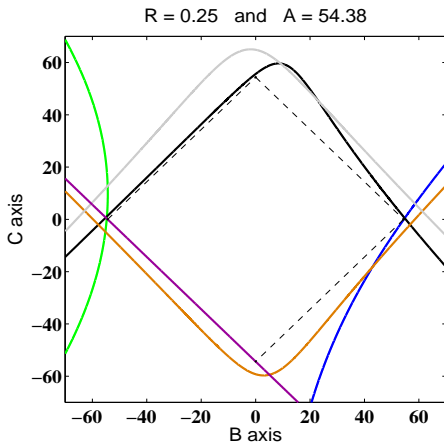
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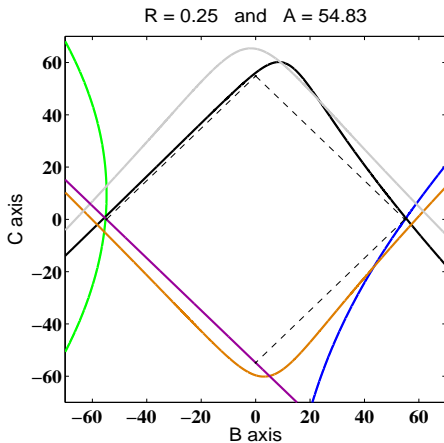
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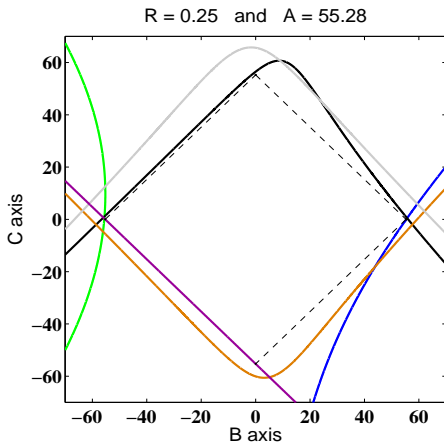
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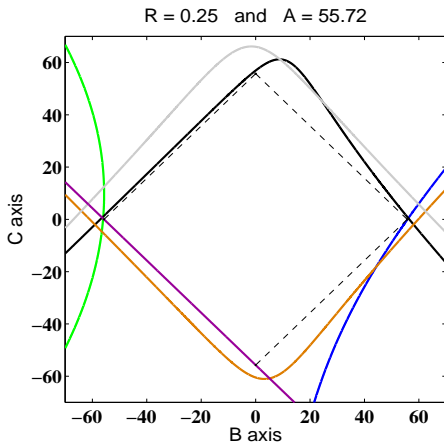
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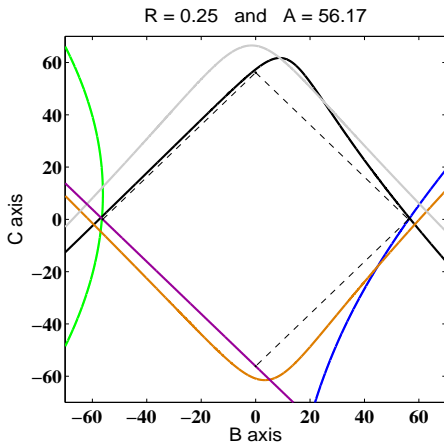
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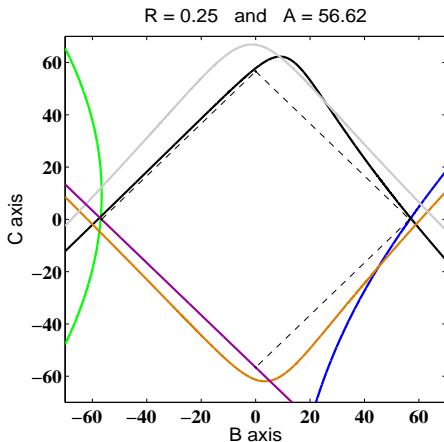
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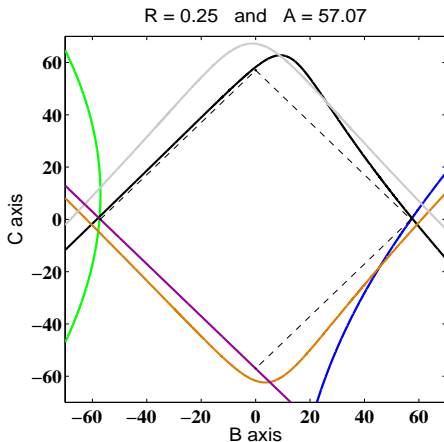
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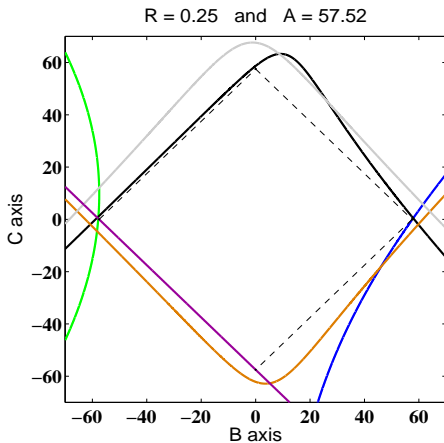
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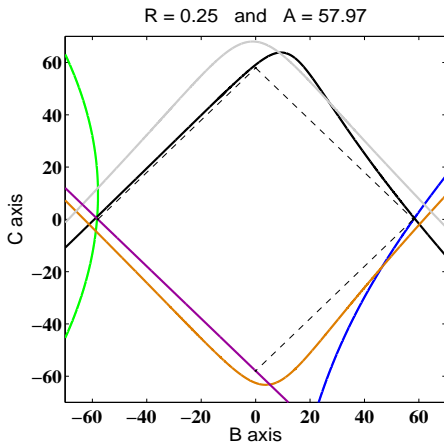
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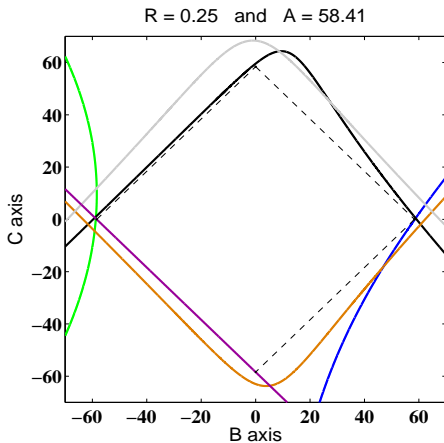
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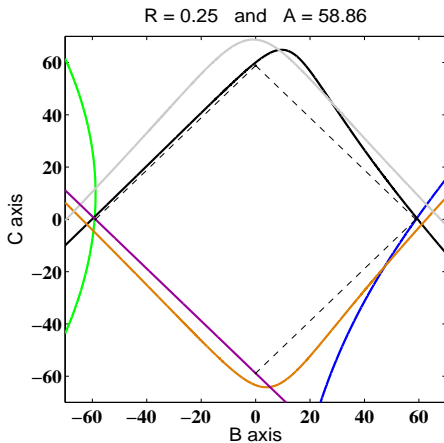
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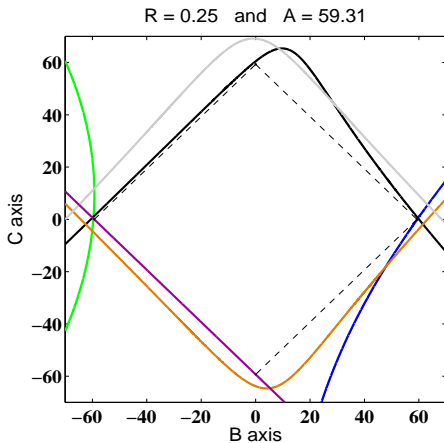
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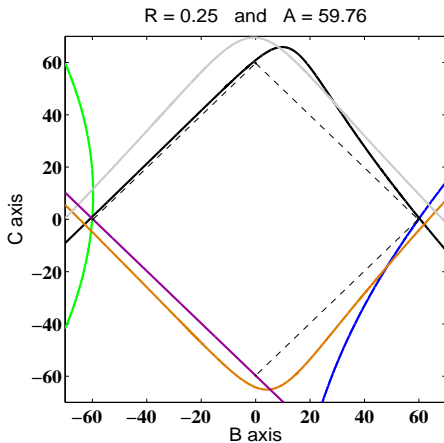
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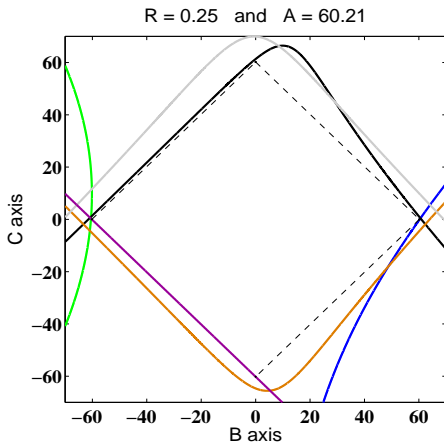
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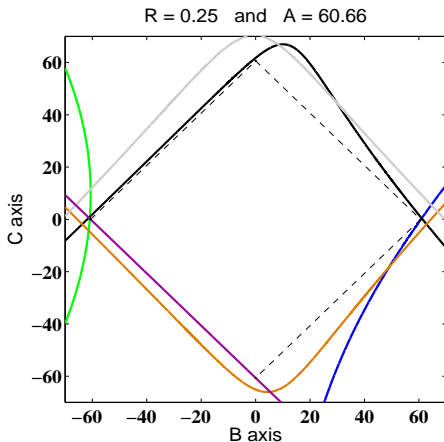
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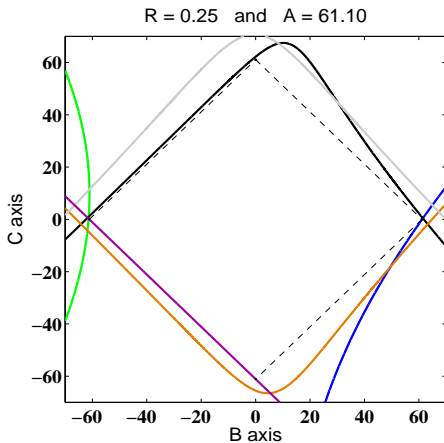
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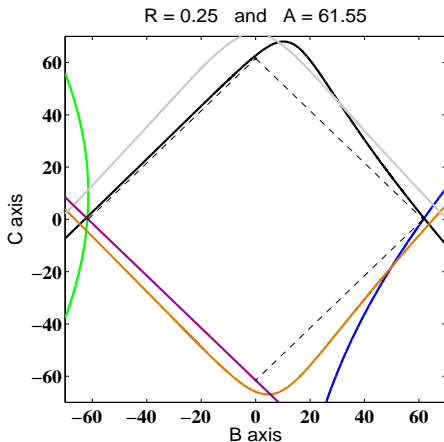
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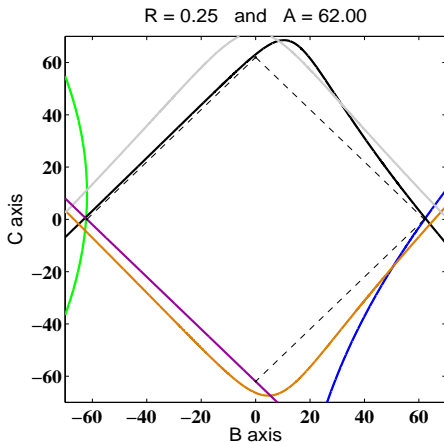
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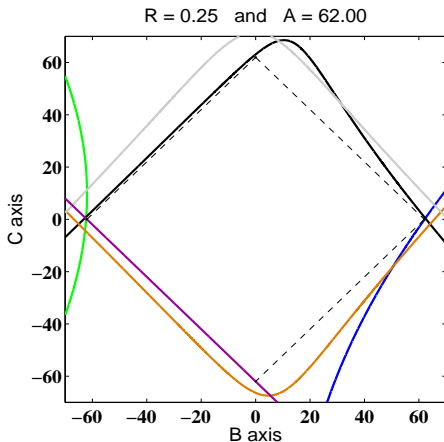
Tangency and Reverse Tangency



Tangency and Reverse Tangency

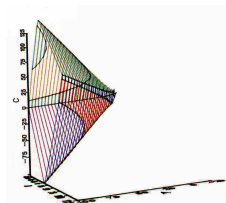
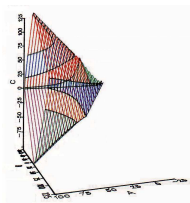
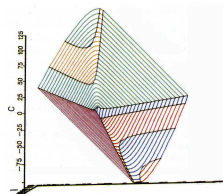
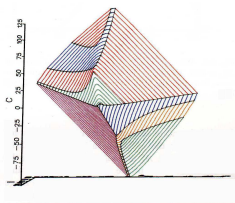


Tangency and Reverse Tangency



Stability Region for $R = 0.31$ and $R = 1/3$

Stability regions for $A \leq 100$ with $R = 0.31$ (left) and $R = 1/3$ (right)



Asymptotic Stability Region for $R = \frac{1}{4}$

- Use definitions to describe stability surface as A increases

Asymptotic Stability Region for $R = \frac{1}{4}$

- Use definitions to describe stability surface as A increases
- Show evolution of surface near $R = \frac{1}{4}$

Asymptotic Stability Region for $R = \frac{1}{4}$

- Use definitions to describe stability surface as A increases
- Show evolution of surface near $R = \frac{1}{4}$
- Detail example of $R = 0.249$

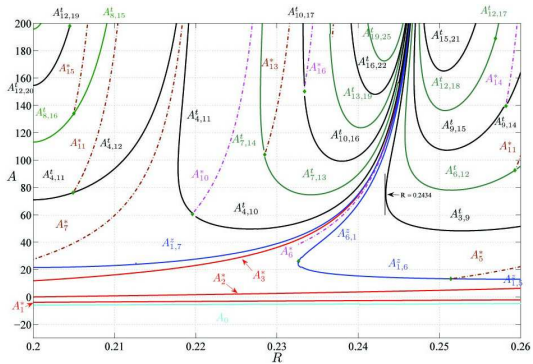
Asymptotic Stability Region for $R = \frac{1}{4}$

- Use definitions to describe stability surface as A increases
- Show evolution of surface near $R = \frac{1}{4}$
- Detail example of $R = 0.249$
- Appeal to continuity of characteristic equation

Asymptotic Stability Region for $R = \frac{1}{4}$

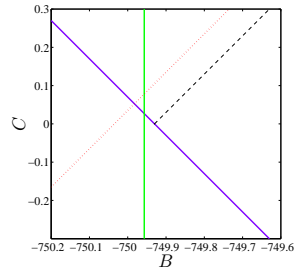
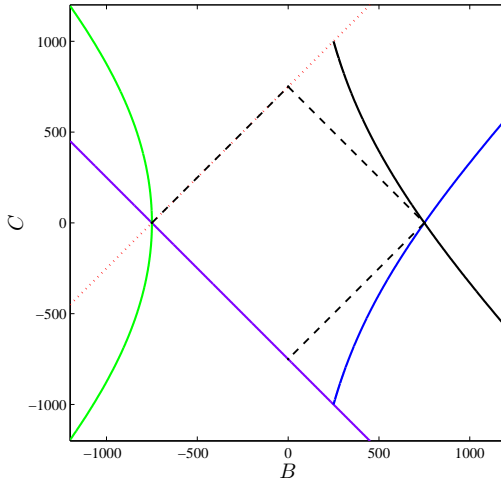
- Use definitions to describe stability surface as A increases
- Show evolution of surface near $R = \frac{1}{4}$
- Detail example of $R = 0.249$
- Appeal to continuity of characteristic equation
- Describe family structure of **bifurcation curves** for $R = \frac{1}{n}$ when n small

Diagram for Transitions, Transferrals, and Tangencies



The A_0 , transitions, transferrals, and tangencies for $R \in [0.20, 0.26]$ and $A \leq 200$

Stability Region for $R = 0.249$ at $A_3^* = 749.93$



Five curves on the boundary of the stability region, Γ_0 , Γ_1 , Γ_2 , Γ_3 , and Δ_3

Stability Region for $R \rightarrow \frac{1}{4}^-$ at A_3^*

- At $A_3^*(R)$ for $R \rightarrow \frac{1}{4}^-$, stability region primarily bounded by $\Gamma_0, \Gamma_1, \Gamma_3$, and Δ_3

Stability Region for $R \rightarrow \frac{1}{4}^-$ at A_3^*

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- Transitions $A_6^*, A_9^*, A_{12}^*, \dots$ pull other bifurcation curves outside the stability region (via **reverse tangencies**)

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- $\Delta_3 \rightarrow$ MRS as $R \rightarrow \frac{1}{4}^-$ with the portion of the stability region with Γ_2 increasingly less significant

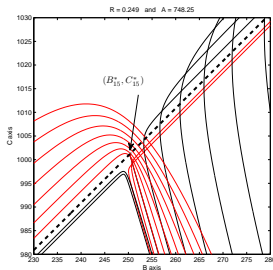
Stability Region for $R \rightarrow \frac{1}{4}^-$ at A_3^*

- At $A_3^*(R)$ for $R \rightarrow \frac{1}{4}^-$, stability region primarily bounded by Γ_0 , Γ_1 , Γ_3 , and Δ_3
- Transitions A_6^* , A_9^* , A_{12}^* , ... pull other bifurcation curves outside the stability region (via **reverse tangencies**)
- $\Delta_3 \rightarrow$ MRS as $R \rightarrow \frac{1}{4}^-$ with the portion of the stability region with Γ_2 increasingly less significant
- The intersection of Γ_0 and Γ_1 , as well as Γ_3 and Δ_3 , extend $\frac{1}{3}$ of the length of a side of the MRS, increasing the stability region
- As $R \rightarrow \frac{1}{4}^-$, the stability region at $A_3^*(R)$ is approximately $1.2686 \times$ Area of MRS

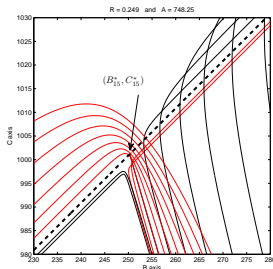
Stability Region for $R \rightarrow \frac{1}{4}^-$ at A_3^*

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- As $R \rightarrow \frac{1}{4}^-$, the stability region at $A_3^*(R)$ is approximately $1.2686 \times$ Area of MRS
- Showed the typical shape for $R \rightarrow \frac{1}{2n}^-$

Process for Reverse Tangency - Transition

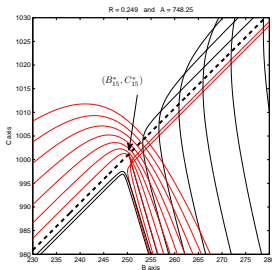


Process for Reverse Tangency - Transition



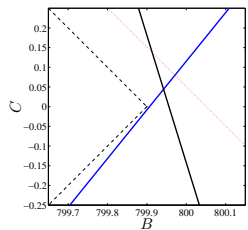
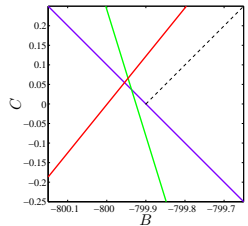
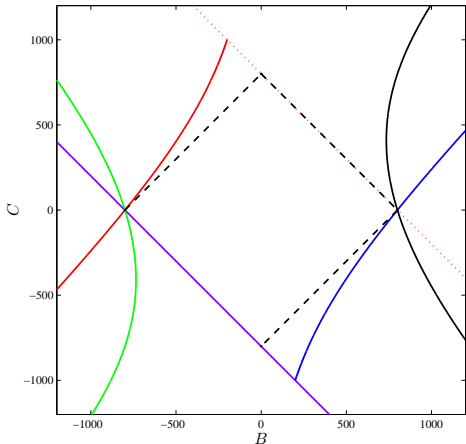
- Showing about 10 bifurcation curves for the 3^{rd} and 4^{th} families with Δ_{15} for $R = 0.249$ at $A_{15}^* = 748.25$

Process for Reverse Tangency - Transition



- Showing about 10 bifurcation curves for the 3^{rd} and 4^{th} families with Δ_{15} for $R = 0.249$ at $A_{15}^* = 748.25$
- Γ_3 and Γ_9 remain close to the boundary of the stability region
- $\tilde{A}_{9,3}^t \approx 747.134$ has recently occurred, removing Γ_9 from the boundary of the stability region

Stability Region for $R = 0.199$ at $A_4^* = 799.9$



Six curves on the boundary of the stability region, Γ_0 , Γ_1 , Γ_4 , and Δ_4 with small segments of Γ_2 and Γ_3

Stability Region for $R \rightarrow \frac{1}{5}^-$ at A_4^*

- At $A_4^*(R)$ for $R \rightarrow \frac{1}{5}^-$, stability region primarily bounded by Γ_0 , Γ_1 , Γ_4 , and Δ_4

Stability Region for $R \rightarrow \frac{1}{5}^-$ at A_4^*

- At $A_4^*(R)$ for $R \rightarrow \frac{1}{5}^-$, stability region primarily bounded by Γ_0 , Γ_1 , Γ_4 , and Δ_4
- $\Delta_4 \rightarrow \text{MRS}$ as $R \rightarrow \frac{1}{5}^-$

Stability Region for $R \rightarrow \frac{1}{5}^-$ at A_4^*

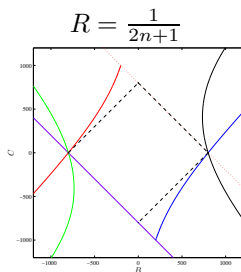
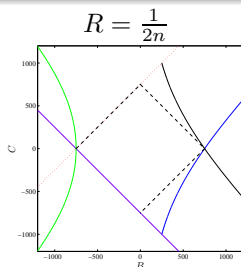
- At $A_4^*(R)$ for $R \rightarrow \frac{1}{5}^-$, stability region primarily bounded by Γ_0 , Γ_1 , Γ_4 , and Δ_4
- $\Delta_4 \rightarrow$ MRS as $R \rightarrow \frac{1}{5}^-$
- The intersection of Γ_0 and Γ_1 , as well as Γ_4 and Δ_4 , extend $\frac{1}{4}$ of the length of a side of the MRS, increasing the stability region
- As $R \rightarrow \frac{1}{5}^-$, the stability region at $A_4^*(R)$ is approximately $1.1859 \times$ Area of MRS

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- Showed the typical shape for $R \rightarrow \frac{1}{2n+1}^-$

Area Increase of Stability Region for various R

R	Area Ratio	Linear Extension
$\frac{1}{2}$	2.0000	1.0000
$\frac{1}{3}$	1.4431	0.5000
$\frac{1}{4}$	1.2686	0.3333
$\frac{1}{5}$	1.1859	0.2500
$\frac{1}{6}$	1.1386	0.2000
$\frac{1}{7}$	1.1084	0.1667
$\frac{1}{8}$	1.0878	0.1429
$\frac{1}{9}$	1.0729	0.1250
$\frac{1}{10}$	1.0617	0.1111



Families of Curves

Definition (Families of Curves)

For A fixed, take $R = \frac{k}{n}$ and $j = n - k$. From $B(\omega)$ and $C(\omega)$, one can see that the singularities occur at $\frac{ni\pi}{j}, i = 0, 1, \dots$. The bifurcation curve i, Γ_i , with $\frac{n(i-1)\pi}{j} < \omega < \frac{ni\pi}{j}$ satisfies:

$$B_i(\omega) = \frac{A \sin\left(\frac{k\omega}{n}\right) + \omega \cos\left(\frac{k\omega}{n}\right)}{\sin\left(\frac{j\omega}{n}\right)}, \quad C_i(\omega) = -\frac{A \sin(\omega) + \omega \cos(\omega)}{\sin\left(\frac{j\omega}{n}\right)}$$

Now consider Γ_{i+2j} with $\mu = \omega + 2n\pi$, then

$$B_{i+2j}(\mu) = \frac{A \sin\left(\frac{k\mu}{n}\right) + \mu \cos\left(\frac{k\mu}{n}\right)}{\sin\left(\frac{j\mu}{n}\right)} = \frac{A \sin\left(\frac{k\omega}{n}\right) + (\omega + 2n\pi) \cos\left(\frac{k\omega}{n}\right)}{\sin\left(\frac{j\omega}{n}\right)}$$

$$C_{i+2j}(\mu) = -\frac{A \sin(\omega) + (\omega + 2n\pi) \cos(\omega)}{\sin\left(\frac{j\omega}{n}\right)}$$

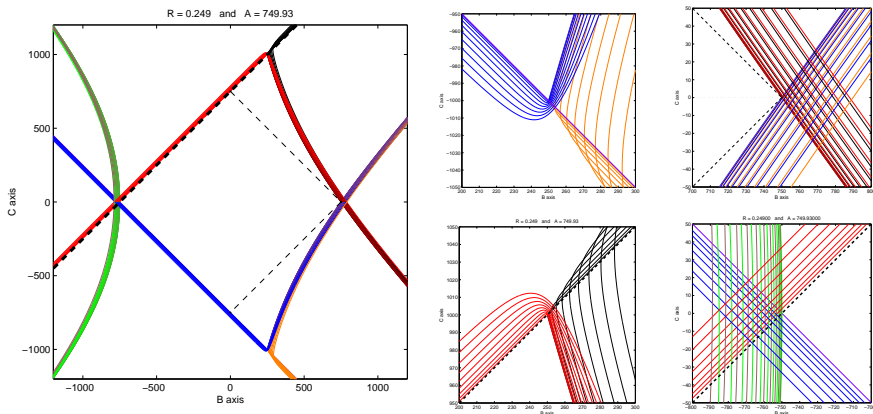
Families of Curves (cont)

Definition (Families of Curves - continued)

These equations show that $B_{i+2j}(\mu)$ follows the same trajectory as $B_i(\omega)$ with a shift of $2n\pi \cos(\frac{k\omega}{n}) / \sin(\frac{j\omega}{n})$ for $\omega \in \left(\frac{(j-1)\pi}{1-R}, \frac{j\pi}{1-R}\right)$, while $C_{i+2j}(\mu)$ follows the same trajectory as $C_i(\omega)$ with a shift of $2n\pi \cos(\omega) / \sin(\frac{j\omega}{n})$ over the same values of ω . This related behavior of bifurcation curves separated by $\omega = 2n\pi$ creates $2j$ **families of curves** in the BC plane for fixed A . Thus, there is a quasi-periodicity among the bifurcation curves when R is rational.

This definition shows that $R = \frac{1}{2}$ has only 2 **families**, $R = \frac{1}{3}$ has only 4 **families**, and $R = \frac{1}{4}$ has only 6 **families**

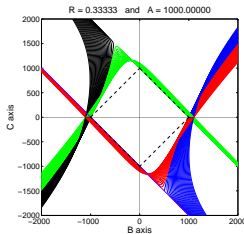
Families of Curves for $R = 0.249$ at $A_3^* = 749.93$



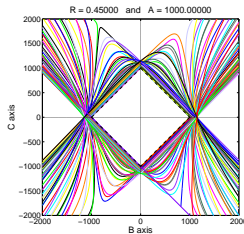
Ten bifurcation curves for each of the six families for $R = 0.249$ at $A_3^* = 749.93$ with close-ups at the corners of the MRS

Limited Families of Curves

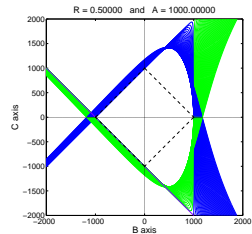
- Result of limited families is a type of resonance
- Parallel trajectories limit ability to approach the MRS
- Shows first 100 parametric curves for $A = 1000$



$$R = \frac{1}{3}$$



$$R = 0.45$$

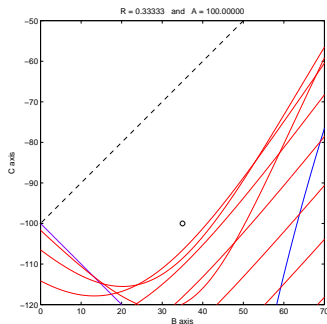
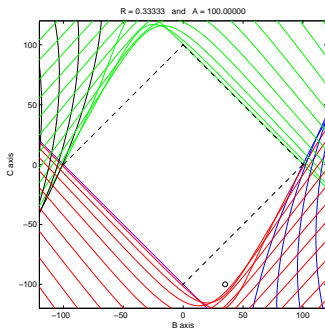


$$R = \frac{1}{2}$$

Modified Platelet Model

1

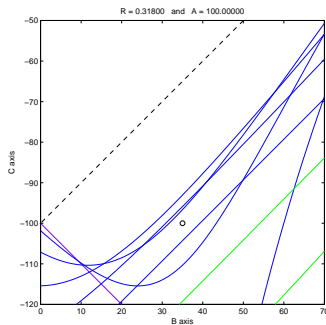
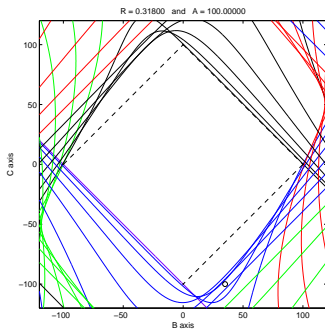
- The coefficients of the linearized model are approximately $(A, B, C) = (100, 35, -100)$
- Our bifurcation curves for $R = \frac{1}{3}$ are below



Modified Platelet Model

2

- The coefficients of the linearized model are approximately $(A, B, C) = (100, 35, -100)$
- Our bifurcation curves for $R = 0.318$ are below



Modified Platelet Model

3

Linear Analysis

- When $R = 0.318$, the model's equilibrium is outside the bifurcation curves, Γ_9 , Γ_{13} , and Γ_{17}

Modified Platelet Model

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Linear Analysis

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- There are **3** pairs of eigenvalues with positive real part:

$$\lambda_1 = 0.1056 \pm 58.36 i \quad \lambda_2 = 0.06238 \pm 77.43 i \quad \lambda_3 = 0.04914 \pm 39.32 i$$

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- The frequency of λ_1 is 58.36
- The period is

$$\frac{2\pi}{58.36} \approx 0.108,$$

which agrees with the period in the simulation

Discussion

- Have proved several Lemmas confirming the simple shape
 - At $A_{2n-1}^*(R)$ as $R \rightarrow \frac{1}{2n}$ primarily $\Gamma_0, \Gamma_1, \Gamma_{2n-1}$, and Δ_{2n-1}
 - At $A_{2n}^*(R)$ as $R \rightarrow \frac{1}{2n+1}$ primarily $\Gamma_0, \Gamma_1, \Gamma_{2n}$, and Δ_{2n}

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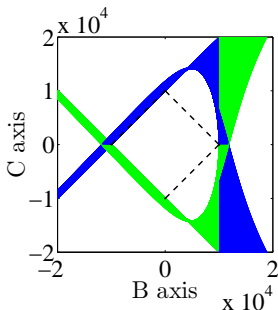
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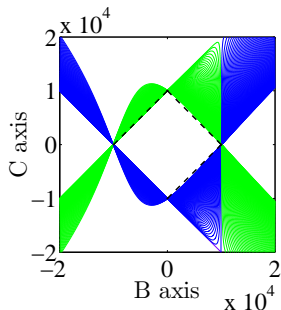
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- Discovered interesting **stable spurs**, adding complexity
- Showed an interesting application with high sensitivity to a second delay

Questions

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$R = \frac{1}{2}$ with 1000 curves



$R = 0.499$ with 200 curves