

MP lecture notes q 3.4.

Answer follows

There are two fairly straightforward misprints

1:  $w_n$  is the unique ~~it~~ +ve number s.t.  $f(v) = w_n$  has a double root

2: show  $\frac{\partial u'}{\partial u} + \frac{\partial v'}{\partial v} > 0$

But To use the companion method to show uniqueness requires  $\frac{\partial g}{\partial w_c}$

$\frac{\partial g(V, w_c)}{\partial w_c} < 0$  unfaully - but this is not true - only for  $V < v_- - v_c$  (see page 3)

That there is ~~no~~ value of  $w_c$  to connect ~~A to B~~ C to D

is straightforward (p6) but uniqueness needs another companion method - which is actually easier than the question is stated! (p7.).

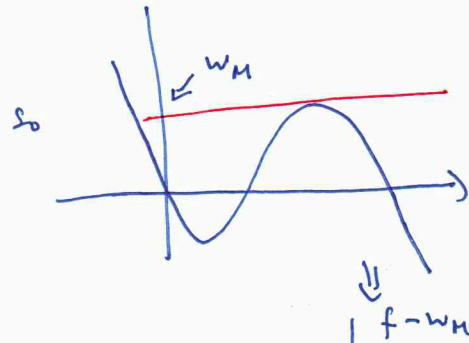
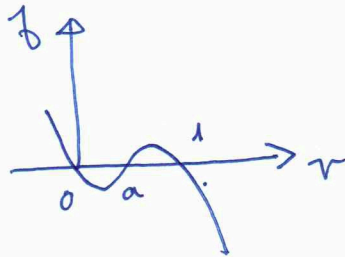
Math Physics lecture notes

q3-4 answer

$$v' = u$$

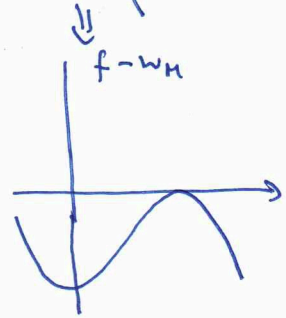
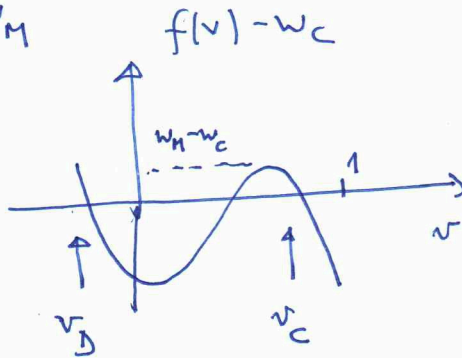
$$u' = cu - [f(v) - w_c]$$

$$f = v(1-v)(v-a) \quad 0 < a < 1$$



so if  $0 < w_c < w_M$

then



$$\frac{\partial u'}{\partial u} + \frac{\partial v'}{\partial v} = c > 0$$

implies that areas increase with  $\xi$

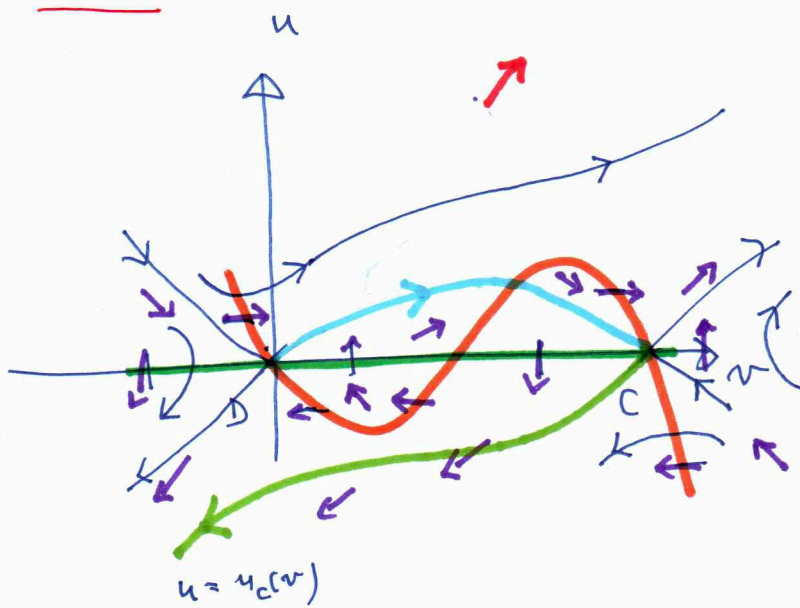
$$\left( \frac{d}{d\xi} dA = J dA, \quad J = \frac{\partial(u', v')}{\partial(u, v)} \right)$$



=

$w_c = 0$

$v' = u$   
 $u' = cu - f(v)$



nullclines  $v=0$   
 $u=0$

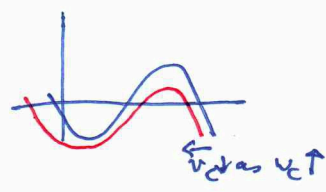
direction at  $u \rightarrow \infty$   
 $v' > 0$   
 $u' > 0$  ( $c > 0$ )

fill in other trajectories (+ from D separatix)  $\rightarrow \downarrow$

The separatix in  $u < 0$  must be as shown: the alternative is that it reaches  $u=0$  at E where  $0 < v_E < v_c = 1$ . Then the area enclosed by the separatix and ED would decrease (or remain constant if  $E=D$ )  $\times$   
 $\therefore$  Hence  $u_c(v_D) < 0$  when  $w_c = 0$

Next  $v = v_c - V$ ,  $g(V, w_c) = f(v) - w_c = f(v_c - V) - w_c$

so  $\frac{\partial g}{\partial w_c} = f'(v) \frac{\partial v_c}{\partial w_c} - 1$  (clearly  $v_c$  decreases with  $w_c$ )



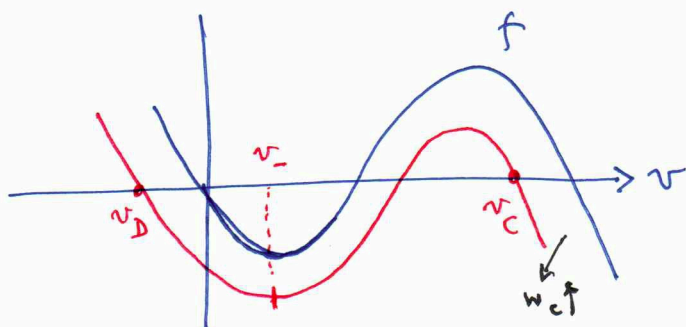
In fact  $f(v_c) \equiv w_c$

so  $f'(v_c) \frac{\partial v_c}{\partial w_c} = 1$

so  $\frac{\partial g}{\partial w_c} = \frac{f'(v)}{f'(v_c)} - 1 = \frac{f'(v_c) - f'(v)}{-f'(v_c)}$ ;  $f'(v_c) < 0$   
 so  $\frac{\partial g}{\partial w_c} < 0$  if  $f'(v) > f'(v_c)$

$$\frac{\partial g}{\partial w_c} < 0 \quad \text{for } f'(v) > f'(v_c)$$

↳ This is certainly true for  $v > v_c$  as shown



i.e. for  $v_c - V > v_c$

if  $V < v_c - v_c = V_c$  say

$$\text{note } \frac{\partial v_c}{\partial w_c} < 0$$

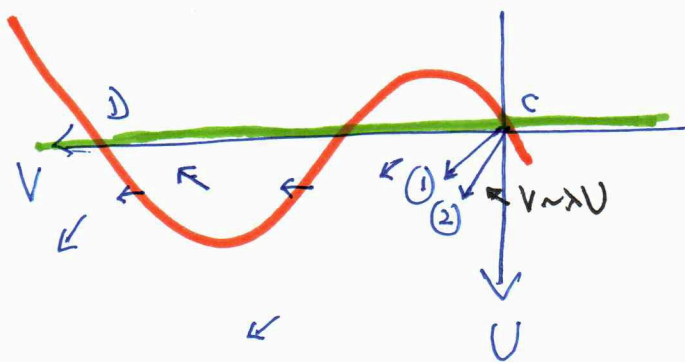
$$\text{so } \frac{\partial v_c}{\partial w_c} > 0$$

we have 
$$\frac{du}{dv} = c - \frac{[f(v) - w_c]}{u}$$

i.e. with  $v = v_c - V$ ,  $g = f - w_c$

$$-\frac{du}{dV} = c - \frac{g(V, w_c)}{u}$$

Let's write  $U = -u$



$$\frac{dU}{dV} = c + \frac{g(V, w_c)}{U}$$

Near  $U=V=0$   $g \approx g' V = -f'(v_c) V$

(here  $\frac{df}{dv} = f'$ )

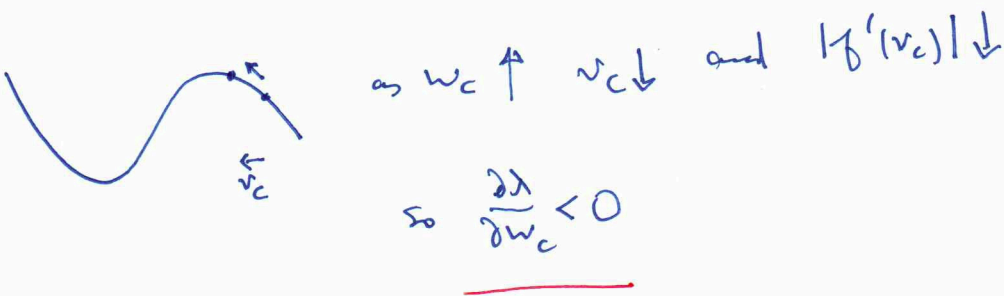
$$\text{so } U \approx \lambda V \quad \text{where } \lambda = c - \frac{f'(v_c)}{\lambda}$$

Thus  $\lambda^2 - c\lambda + f'(v_c) = 0$

$$\lambda = \frac{1}{2} \left[ c + (c^2 + 4|f'(v_c)|)^{\frac{1}{2}} \right] \quad (f'(v_c) < 0)$$

↑  
largest  
root

so separatrix  
in  $U, V > 0$  i.e.  $\lambda > 0$



Comparison argument.

Select two values of  $\lambda_1, \lambda_2$  with  $\lambda_1 < \lambda_2$  (see fig on p.3)

i.e. corresponding  $w_c$  values  $w_1 > w_2$

For small  $V$ ,  $U_1 < U_2$ .

This will remain true for  $V > 0$  unless  $\exists V^*$  s.t.

$$\text{at } V = V^*, U_1 = U_2 = U^* \quad \text{and} \quad U_2' \leq U_1'$$

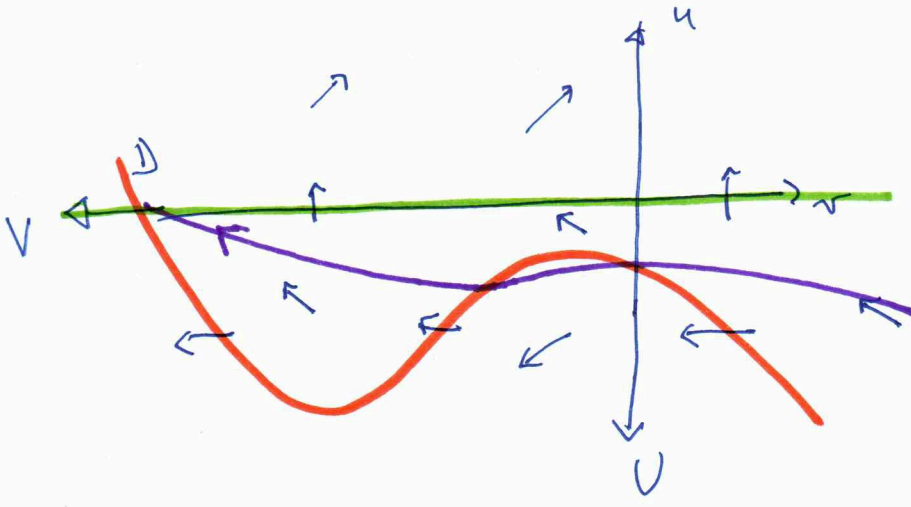
$$\text{i.e. } c + \frac{g(V^*, w_2)}{U^*} \leq \frac{c + g(V^*, w_1)}{U^*}$$

$$\text{i.e. } g(V^*, w_2) \leq g(V^*, w_1) \quad \text{if } \frac{g(V^*, w_1) - g(V^*, w_2)}{w_1 - w_2} \geq 0 \quad \text{i.e. } V < V_-(w_c)$$

$$\text{which requires } \frac{\partial g}{\partial w_c} \geq 0 \cdot \chi \Rightarrow \frac{\partial U}{\partial w_c} < 0 \quad (\text{at least for } V < V_-)$$

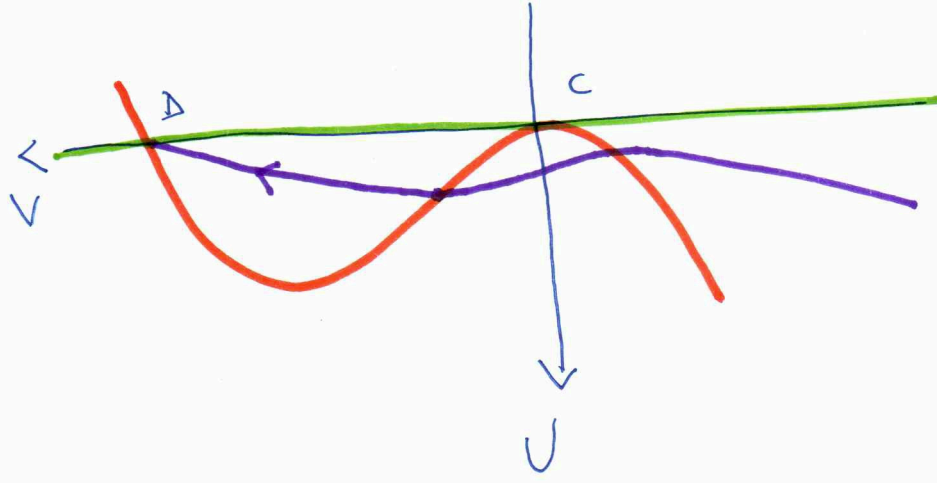
i.e.  $\frac{\partial U}{\partial w_c} > 0$

Next: if  $\omega_c > \omega_m$  the plane is

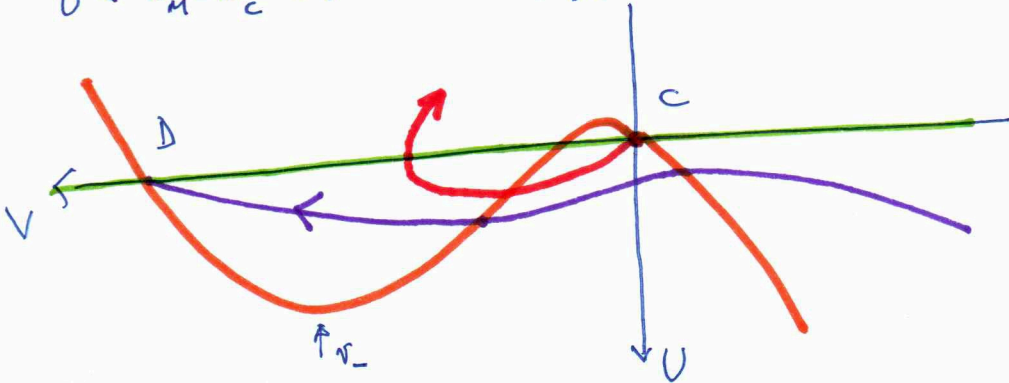


The separatrix to D may or may not cross the v nullcline as shown but clearly if  $\omega_c > \omega_m$  it must remain in  $u < 0$ .

This is also true for  $\omega_c = \omega_m$



and since trajectories vary ~~continuously~~ continuously with  $\omega_c$  we must have for  $0 < \omega_m - \omega_c \ll 1 \Rightarrow$  implies the separatrix from C hits  $u = 0$  before D (—)

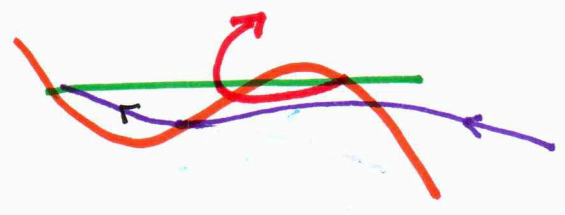




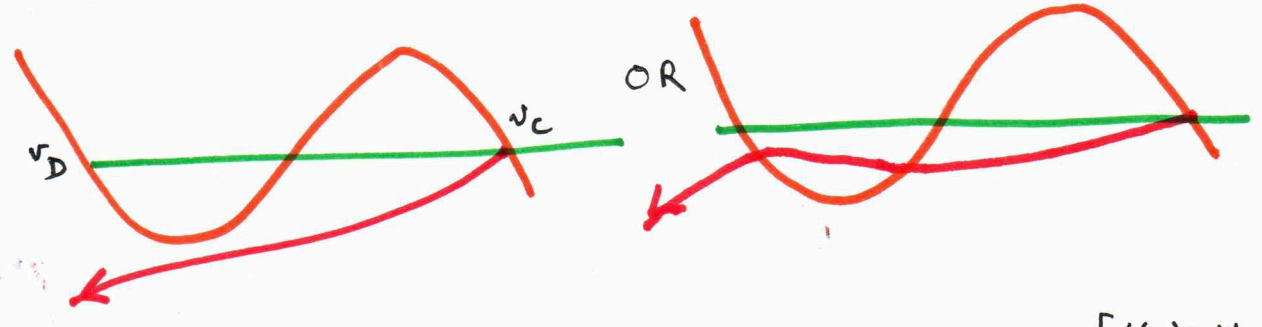
The idea of the comparison argument is this & it works if

$$\frac{\partial g}{\partial w_c} < 0 \text{ everywhere}$$

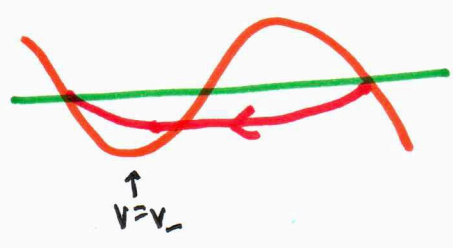
For  $w_c$  near  $w_H$  we have



For  $w_c$  near 0 we have



Either way, continuous dependence of solutions of  $\frac{du}{dv} = c - \frac{[f(u) - w_c]}{u}$  with  $u \sim \lambda(v - v_c)$  near  $v = v_c$  shows that there is at least one value of  $w_c$  for which connection to  $v = v_D$  occurs:



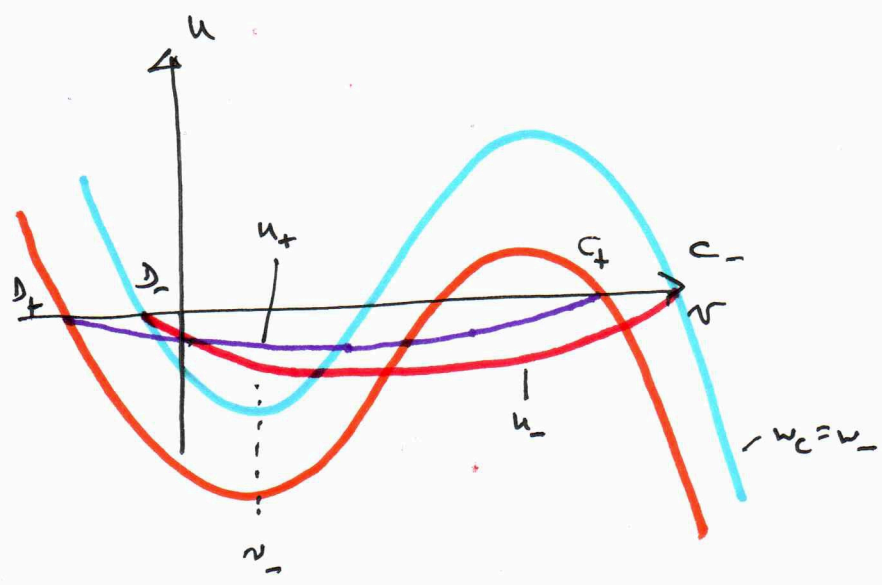
The uniqueness result follows from the comparison argument of  $\frac{\partial g}{\partial w_c} < 0$  everywhere

However, this is only true ( $\frac{\partial g}{\partial w_c} < 0$ ) if  $v < v_-$  - so this doesn't work.

But...

We return to  $u$  &  $v$  and consider two values of  $w_c$ ,  $w_- < w_+$  :

and assume that a heteroclinic connection (fixed pt to fixed pt) occurs for both : the connecting trajectories are as shown  $[u_{\pm}(v)]$



It is clear that  $u_+$  &  $u_-$  must intersect, and where they do

we must have  $\frac{du_+}{dv} \geq \frac{du_-}{dv}$  where  $u_+ = u_-$  at  $v^*$  say.

Thus 
$$\frac{du_+}{dv} = c - \frac{[f(v) - w_+]}{u} \geq \frac{du_-}{dv} = c - \frac{[f(v) - w_-]}{u}$$

i.e 
$$\frac{w_+}{u} \geq \frac{w_-}{u} \Rightarrow w_+ \leq w_- \quad (\text{as } u < 0) \quad \times$$

So in fact the solution is unique

□