

# ME 406

## Bifurcations II

### Saddle-Node Bifurcation

`sysid`

Mathematica 6.0.3, DynPac 11.01, 1/12/2009

`intreset; plotreset; imsize = 250;`

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## ■ 1. Introduction

In this notebook, the second in a series of notebooks on bifurcations, we look at simple examples of a saddle-node bifurcation. We construct a movie showing the changes of a selected set of orbits with the bifurcation parameter.

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## ■ 2. Definition of the System

We consider the following system, depending on one parameter  $a$ :

$$\dot{x} = \mu - x^2, \quad \dot{y} = -y.$$

This system has two equilibria for  $\mu > 0$ , one for  $\mu = 0$ , and none for  $\mu < 0$ . We begin our analysis by defining the system for DynPac.

```
setstate[{x, y}]; setparm[{μ}]; slopevec = {μ - x2, -y};  
sysname = "Saddle-Node Bifurcation";
```

We give a names to the equilibrium points for  $\mu > 0$ .

```
eq1 = {Sqrt[μ], 0}; eq2 = {-Sqrt[μ], 0};
```

We see that as  $\mu \rightarrow 0+$ , the two equilibria coalesce. For  $\mu < 0$ , there are no equilibria. One way of describing this sequence of events is that as  $\mu \rightarrow 0+$ , the equilibria collide and annihilate one another.

Let's look at the nature of the equilibria for positive  $\mu$ .

```
eigsys[eq1]
```

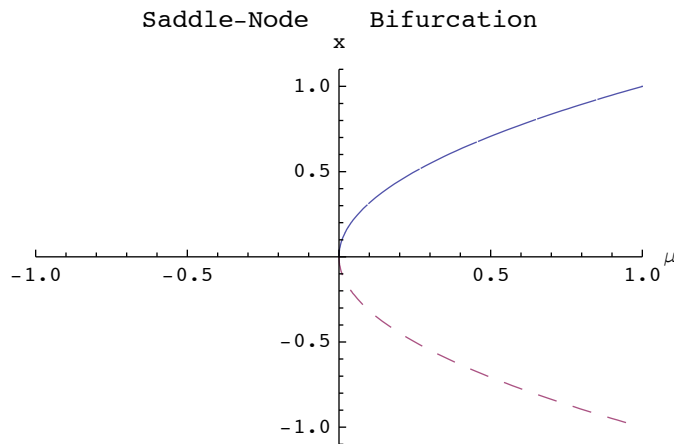
```
{{-1, -2 Sqrt[μ]}, {{0, 1}, {1, 0}}}
```

```
eigsys[eq2]
```

```
{{-1, 2 Sqrt[μ]}, {{0, 1}, {1, 0}}}
```

Thus eq1 is a stable node and eq2 is a saddle. A conventional way to represent this situation graphically is to plot the  $x$ -positions of the equilibria as a function of the parameter  $\mu$ , with the stable equilibrium solid and the unstable equilibrium dashed.

```
Plot[{Sqrt[μ], -Sqrt[μ]}, {μ, 0, 1}, PlotRange -> {{-1, 1}, {-1.1, 1.1}},
PlotLabel -> "Saddle-Node Bifurcation",
AxesLabel -> {"μ", "x"}, ImageSize -> imsize,
PlotStyle -> {Dashing[{0.1, 0}], Dashing[{0.03, 0.03}]}
```



Now we will construct phase plots for various values of the parameter  $\mu$ . We first construct a short sequence which will show the essential features, and then we construct a long sequence suitable for a movie. We choose a plotting window of  $\{\{-2,2\},\{-2,2\}\}$ , and a set of initial conditions attached to points on the window, plus several initial conditions near the equilibria.

```
f[μ_] := If[μ > 0, Sqrt[μ], 0]
ε = 0.02;
initset = {{2, 0}, {2, -1.5}, {2, 1.5}, {0, 0},
{-2, 0}, {1.5, 2}, {-0.5, 2}, {1.5, -2}, {-0.5, -2},
{-0.5, 2}, {f[μ], ε}, {f[μ], -ε}, {-f[μ], ε}, {-f[μ], -ε}};
plrange = {{-2, 2}, {-2, 2}}; asprat = 1;
arrowflag = True; arrowvec = {1/2};
t0 = 0.0; h = 0.02; nsteps = 800; bothdirflag = True;
rangeflag = True; ranger = {{-2.1, 2.1}, {-2.1, 2.1}};
```

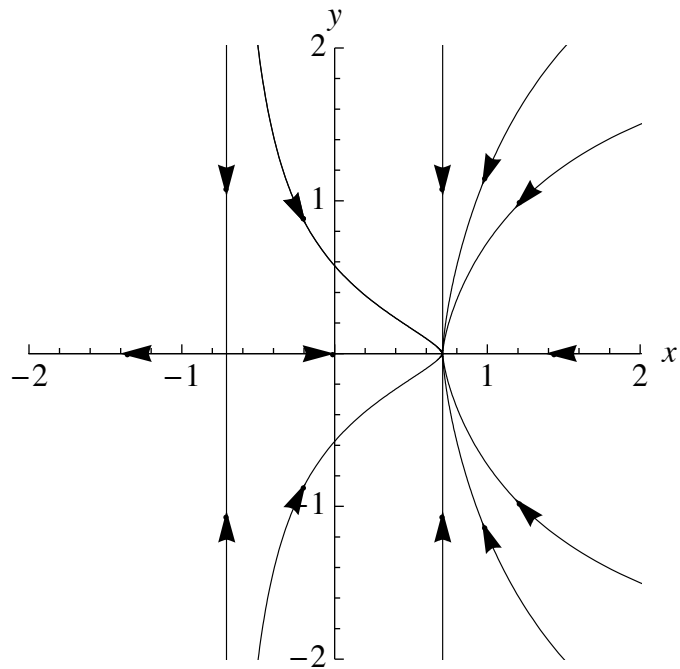
Now we choose a small number of  $\mu$ -values for a bifurcation sequence.

```
parmlist = {{0.5}, {0.25}, {0.0}, {-0.25}, {-0.5}};
```

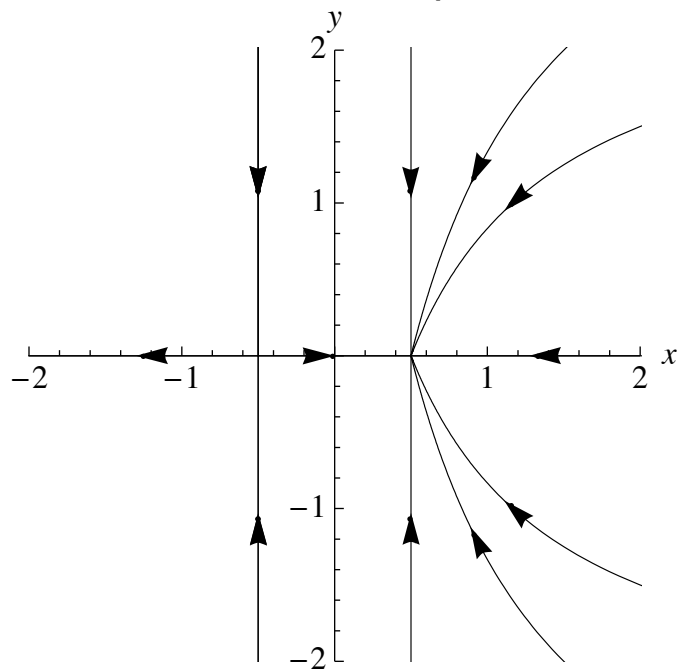
```
bifurc[initset, t0, h, nsteps, 1, 2, parmlist]
```

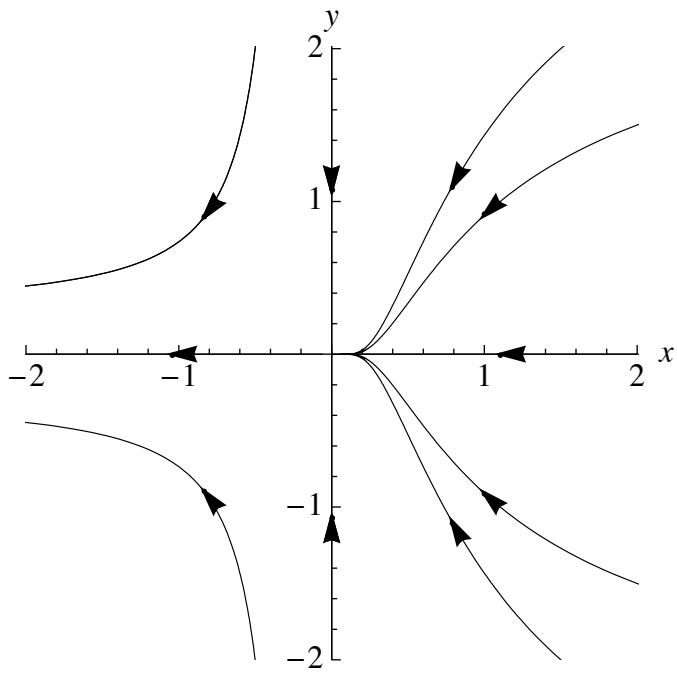
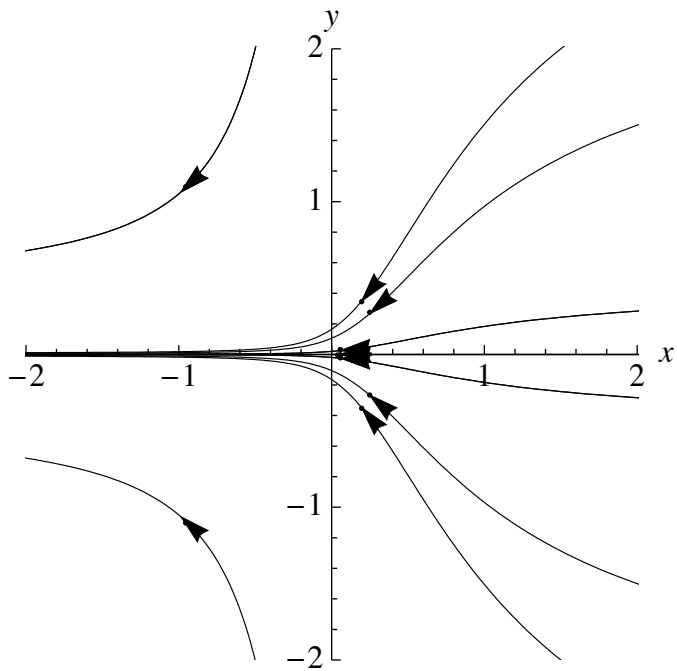
Bifurcation sequence for parmlist = {{0.5}, {0.25}, {0.}, {-0.25}, {-0.5}}

### Saddle-Node Bifurcation $\{\mu\} = \{ 0.50\}$

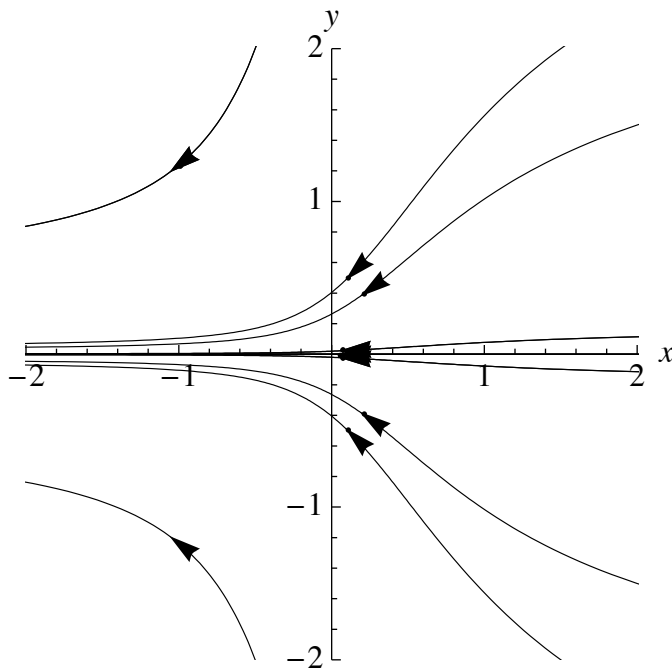


### Saddle-Node Bifurcation $\{\mu\} = \{ 0.25\}$



**Saddle-Node Bifurcation  $\{\mu\} = \{ 0.00\}$** **Saddle-Node Bifurcation  $\{\mu\} = \{-0.25\}$** 

### Saddle–Node Bifurcation $\{\mu\} = \{-0.50\}$



The equilibrium for  $\mu = 0$  is an interesting composite. It looks like a stable node on the right, and like a saddle on the left. For  $\mu = -0.25$ , there is a kind of "ghost" of the vanished equilibria. We can see that more directly by looking at the time-dependence of a solution for a small negative value of  $\mu$ . We do that for  $\mu = -0.05$ .

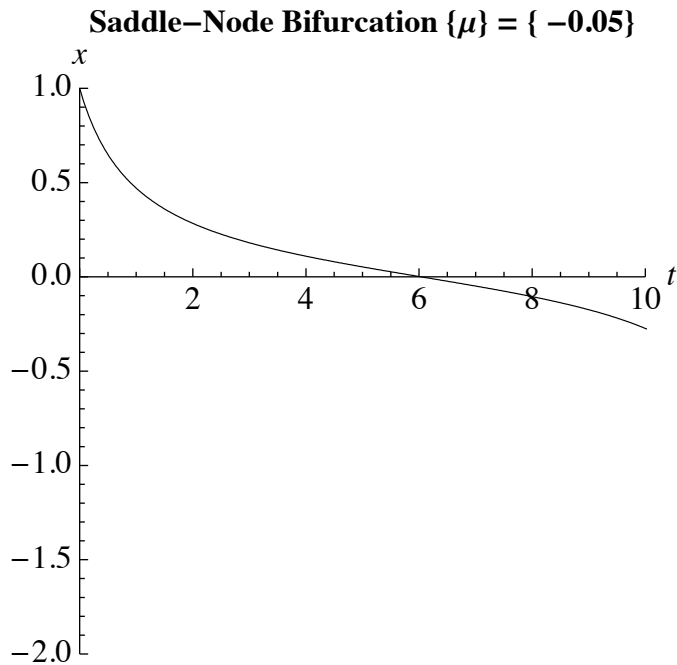
```
parmval = {-0.05};
```

```
t0 = 0.0; h = 0.02; nsteps = 500; initvec = {1, 0}; bothdirflag = False;
```

```
ghostsol = integrate[initvec, t0, h, nsteps];
```

```
plrange = {{0, 10}, {-2, 1}}; asprat = 1.0;
```

```
ghostplot = timeplot[ghostsol, 1]
```



We see that the system state lingers around  $x = 0$  for some time. Put another way, the system takes a relatively long time to pass the site of the former equilibrium state.

As our final task in this notebook, we will make a movie of the saddle-node bifurcation. We will concentrate the frames of the movie around  $\mu = 0$ . We make 21 frames at  $\mu$ -intervals of 0.01, with  $\mu$  running from 0.1 to -0.1. We remove the axes for a clearer view, and we place a red dot on the saddle, a blue dot on the stable node. The function `refgraph` below defines the dot graphs.

```
refgraph := Module[{temp1, temp2},
  If[ $\mu < 0$ , (ans = {}), (ptsize = 0.02; setcolor[{Blue}];
    temp1 = dots[{eq1}]; setcolor[{Red}]; temp2 = dots[{eq2}];
    setcolor[{Black}]; ans = {temp1, temp2})]

parmlist = Module[{ans, i}, ans = {};
  Do[ans = Append[ans, {0.01 * i}], {i, 10, -10, -1}]; ans]

{{0.1}, {0.09}, {0.08}, {0.07}, {0.06}, {0.05}, {0.04},
 {0.03}, {0.02}, {0.01}, {0}, {-0.01}, {-0.02}, {-0.03},
 {-0.04}, {-0.05}, {-0.06}, {-0.07}, {-0.08}, {-0.09}, {-0.1}}

initset = {{2, 0}, {2, -1.5}, {2, 1.5}, {0, 0},
  {-2, 0}, {1.5, 2}, {-0.5, 2}, {1.5, -2}, {-0.5, -2},
  {-0.5, 2}, {f[ $\mu$ ],  $\epsilon$ }, {f[ $\mu$ ],  $-\epsilon$ }, {-f[ $\mu$ ],  $\epsilon$ }, {-f[ $\mu$ ],  $-\epsilon$ }};

prange = {{-2, 2}, {-2, 2}}; asprat = 1; axon = False;

arrowflag = True; arrowvec = {1/2};

t0 = 0.0; h = 0.02; nsteps = 800; bothdirflag = True;
```

```
rangeflag = True; ranger = {{-2.1, 2.1}, {-2.1, 2.1}};
```

```
bifurc[initset, t0, h, nsteps, 1, 2, parmlist, refgraph]
```

Bifurcation sequence for parmlist =

```
{{0.1}, {0.09}, {0.08}, {0.07}, {0.06}, {0.05}, {0.04},  
{0.03}, {0.02}, {0.01}, {0}, {-0.01}, {-0.02}, {-0.03}, {-0.04},  
{-0.05}, {-0.06}, {-0.07}, {-0.08}, {-0.09}, {-0.1}}
```

**Saddle-Node Bifurcation  $\{\mu\} = \{0.10\}$**

