

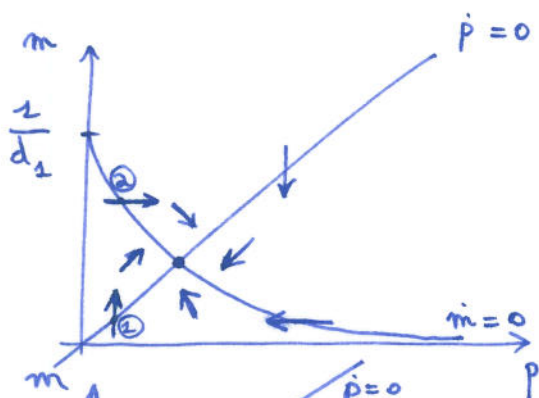
Auto-regression : Phase plane analysis

(1)

$$\begin{cases} \dot{m} = \frac{K^n}{K^n + p^n} - d_1 m \\ \dot{p} = k_2 m - d_2 p \end{cases} \rightarrow N_1: m = \frac{1}{d_1} \frac{K^n}{K^n + p^n} \quad (\dot{m}=0)$$

$$\rightarrow N_2: m = \frac{d_2}{k_2} p \quad (\dot{p}=0)$$

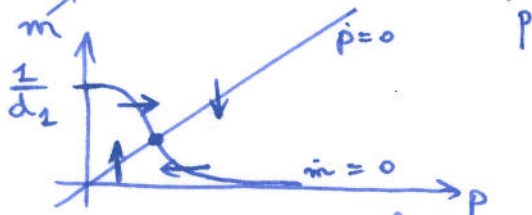
$n=1$



$$\dot{m} > 0 \Leftrightarrow \frac{K^n}{K^n + p^n} - d_1 m > 0$$

$$\Leftrightarrow m < \frac{1}{d_1} \frac{K^n}{K^n + p^n} \quad (2)$$

$n > 1$



$$\dot{p} > 0 \Leftrightarrow k_2 m - d_2 p > 0$$

$$\Leftrightarrow m > \frac{d_2}{k_2} p \quad (2)$$

- What is the stability of the fixed point found at $N_1 \cap N_2$?

Difficult to say from the phase plane picture (even with the flow represented on the nullclines)

- Local stability analysis

① fixed points : $N_1 \cap N_2$

$$\frac{1}{d_1} \frac{K^n}{K^n + p_{eq}^n} = \frac{d_2}{k_2} p_{eq}$$

$$p_{eq} \Leftrightarrow \boxed{d_1 d_2 p_{eq} (K^n + p_{eq}^n) = k_2 K^n}$$

Not easy to solve $\forall n$!

For $n=1$: $d_1 d_2 p_{eq} (K + p_{eq}) = k_2 K$ (quadratic eqn)

② Linearisation around each fixed point (if we know the fixed points!)

$\Rightarrow$ Need to linearise $\frac{K^n}{K^n + p^n} = f^-(p)$

$\Rightarrow$ (Taylor): compute $\frac{df^-(p)}{dp}$ and evaluate it at $p = p_{eq}$ (if p_{eq} is known)

$$\frac{df^-(p)}{dp} = - \frac{K^n}{(K^n + p^n)^2} n p^{n-1} = - \frac{n K^n p^{n-1}}{(K^n + p^n)^2}$$

(again, not easy!)

Is there an "easier" way? YES $\rightarrow$ see ~~next~~ next page

not easy!

The linearised system around the fixed point has the following form: ⁽³⁾

$$\begin{pmatrix} \dot{m} \\ \dot{p} \end{pmatrix} = \underbrace{\begin{pmatrix} -d_1 & \text{linearisation of } \left(\frac{K^n}{K^n + p^n}\right) \text{ eval. at F.P.} \\ k_2 & -d_2 \end{pmatrix}}_J \begin{pmatrix} m \\ p \end{pmatrix}$$

~~τ - Δ analysis~~ or eigenvalues analysis

Eigenvalues of the Jacobian matrix J

$$\det(J - \lambda I) = 0 \Leftrightarrow \begin{vmatrix} -d_1 - \lambda & \text{lin} \\ k_2 & -d_2 - \lambda \end{vmatrix} = 0$$

$$\Leftrightarrow (d_1 + \lambda)(d_2 + \lambda) - k_2 \cdot \text{lin} = 0$$

$$\Leftrightarrow \boxed{\lambda^2 + (d_1 + d_2)\lambda + (d_1 d_2 - k_2 \text{lin}) = 0}$$

$$\boxed{\lambda_{\pm} = \frac{-(d_1 + d_2) \pm \sqrt{(d_1 + d_2)^2 - 4(d_1 d_2 - k_2 \text{lin})}}{2}}$$

Let's look at the nullclines (since linearisation is related to the slopes of the nullclines at the F.P.)

$$= \text{slope of } N_1 \text{ (i.e. } \dot{m} = 0) \Big|_{\text{F.P.}} = \frac{1}{d_1} \cdot \left(\text{linearisation of } \frac{K^n}{K^n + p^n} \text{ at F.P.} \right)$$

$$= \text{slope of } N_2 \text{ (i.e. } \dot{p} = 0) \Big|_{\text{F.P.}} = \frac{d_2}{k_2}$$

By looking at the phase plane, we know that $\alpha < \beta$
(actually $\alpha < 0$ and $\beta > 0$)

So we have:

$$\alpha = \frac{1}{d_1} \cdot \text{lin} < \frac{d_2}{k_2} = \beta \quad \text{with } d_1 > 0 \text{ and } k_2 > 0$$

$$\text{Thus: } \boxed{d_1 d_2 - k_2 \text{lin} > 0} \Rightarrow \text{Re}(\lambda_-) < 0 \text{ and } \text{Re}(\lambda_+) < 0$$

$\Rightarrow$ The F.P. is stable
Is it a node or a spiral?

Node or spiral?

this depends on the sign of

$$\gamma = (d_1 + d_2)^2 - 4 \underbrace{(d_1 d_2 - k_2 \text{lin})}_{>0}$$

If $\gamma > 0 \Rightarrow$ node (stable)

If $\gamma < 0 \Rightarrow$ spiral (stable)

Now $\gamma = d_1^2 + 2d_1 d_2 + d_2^2 - 4d_1 d_2 + 4k_2 \text{lin}$

$$\Rightarrow \gamma = (d_1 - d_2)^2 + 4k_2 \text{lin}$$

with $\text{lin} \neq \text{slope of } N_1 \text{ (i.e. } m=0)$

$$\Rightarrow \boxed{\text{lin} < 0}$$

γ can be either > 0 or < 0 depending on $|\text{lin}|$ and on k_2

For example: if $d_1 = d_2$: $\gamma = 4k_2 \text{lin} < 0$
 $\Rightarrow$ stable spiral

if $d_1 \gg d_2$ and $|k_2 \text{lin}| \ll 1$
 $\Rightarrow \gamma > 0 \Rightarrow$ stable node