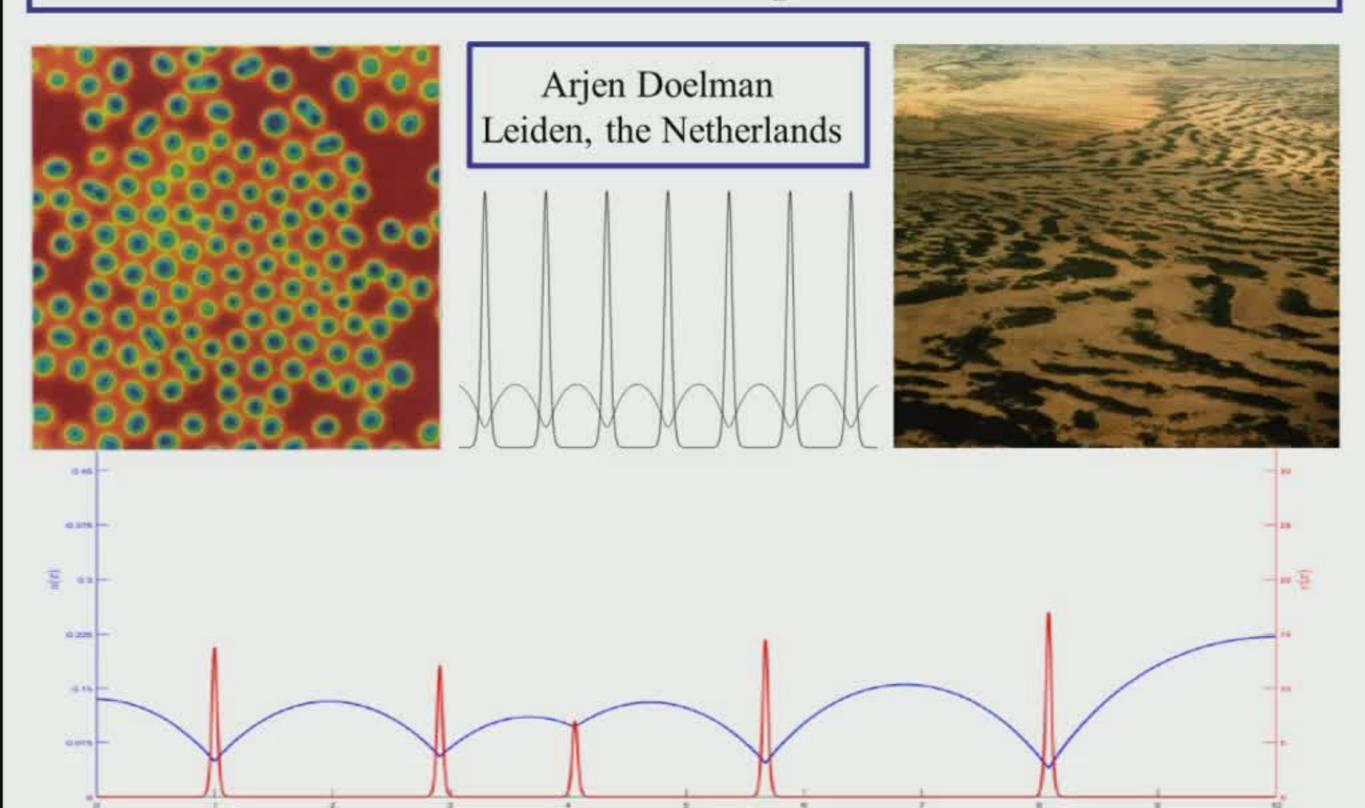
# Interactions, Deformations and Bifurcations of Singular Patterns



#### Thanks to friends and collaborators

Gianne Derks Yasumasa Nishiura Max Rietkerk

Rob Gardner Keith Promislow ....

Tasso Kaper Jens Rademacher

#### And especially to (former) students and postdocs

Robbin Bastiaansen Harmen van der Ploeg Frits Veerman

Martina Chirilus- Björn de Rijk Antonios Zagaris

Bruckner Lotte Sewalt

Peter van Heijster Eric Siero Tom Bellsky

Geertje Hek Koen Siteur Greg Hayrapetyan

David Iron Sjors van der Stelt Matt Holzer

Olfa Jaïbi Nienke Valkhoff Chris Knight





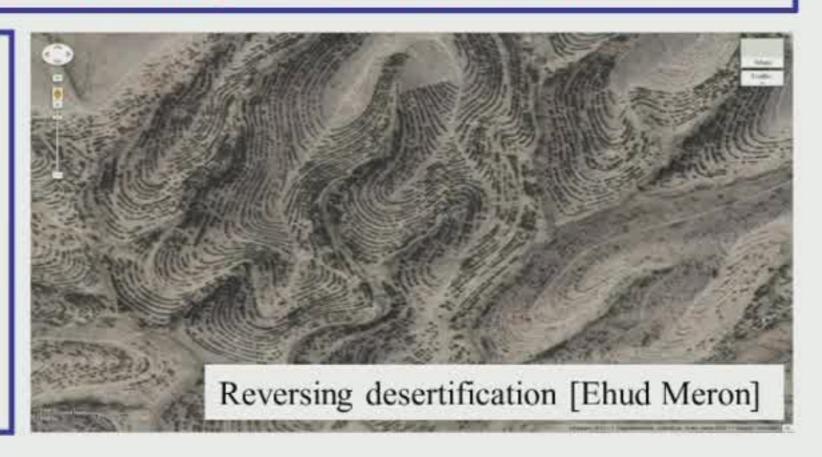
#### What is a 'singular pattern'?

A singular pattern is a(n evolving) solution of a multiple scale system – typically a singularly perturbed PDE – where  $0 < \varepsilon \ll 1$  'measures' the perturbation.

#### Why would one study singular patterns?

- Multiple scale systems or SP PDEs appear naturally in 'applications'.
- While exhibiting behavior of a richness comparable to general, non-SP systems, the SP nature of these systems provides a framework based on various  $\varepsilon \to 0$  limits by which the behavior of the patterns can be unraveled.

The theme of today:
The strong crossfertilization between
applications and the
development of
mathematical theory.



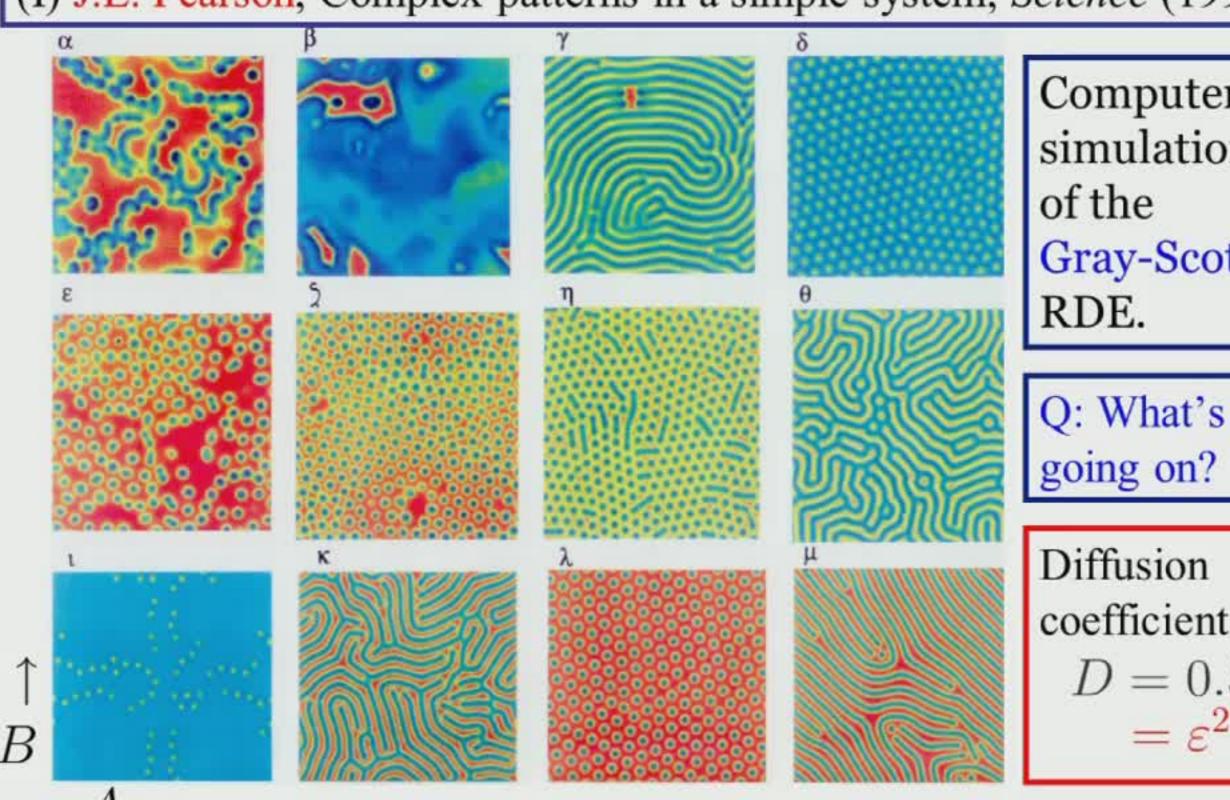
#### Structure of the talk

- Autocatalytic reactions & Gray-Scott dynamics.
- → Semi-strong pulse interactions.
- Spatial ecology, vegetation patterns and desertification.
- → Pattern dynamics of under slowly varying circumstances.
- The Busse balloon: turbulence 
   → desertification.
- → Slowly nonlinear singularly perturbed equations.
- → A fine-structure of the boundary of the Busse balloon.
- Pattern dynamics under slowly varying conditions.
- ← The impact of the speed of change.
- ← Catastrophic ↔ gradual decline.
- Conclusions & Discussion.

+ some intermezzos

### CHEMISTRY: Autocatalytic chemical reactions

I) J.E. Pearson, Complex patterns in a simple system, Science (1994).



Computer simulations **Gray-Scott** 

going on?

coefficient

$$D = 0.5$$
$$= \varepsilon^2??$$

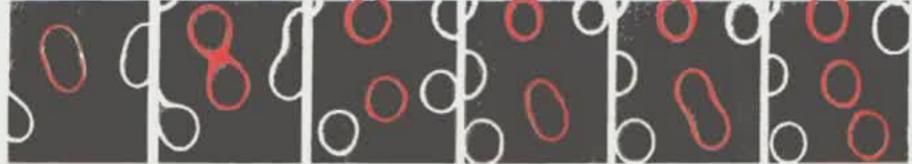
(II) K.J. Lee, W.D. McCormick, J.E. Pearson, H.L. Swinney, Experimental observation of self-replicating spots in a reaction-diffusion system, *Nature* (1994).

Laboratory experiment



Dynamics of an autocatalytic chemical reaction.

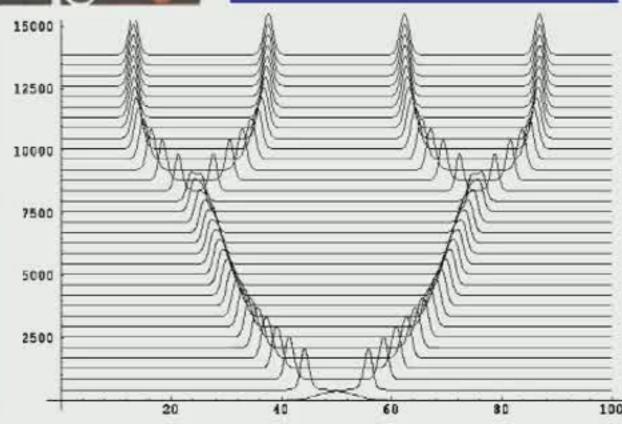
Numerical simulation



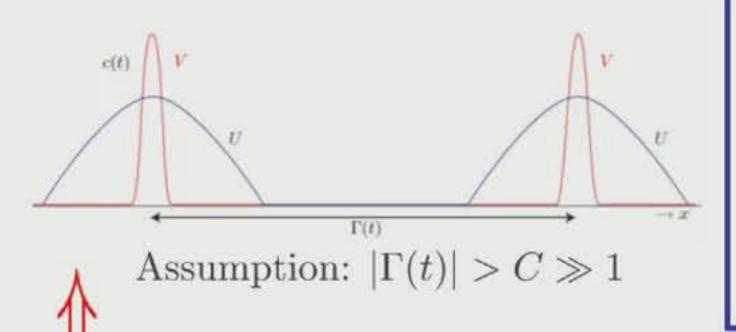
Numerical simulations of the Gray-Scott model.

The dynamics of 'self-replicating' spots and pulses.

→ The interaction of localized structures beyond the weak interaction limit.



# Weak ↔ Strong interactions

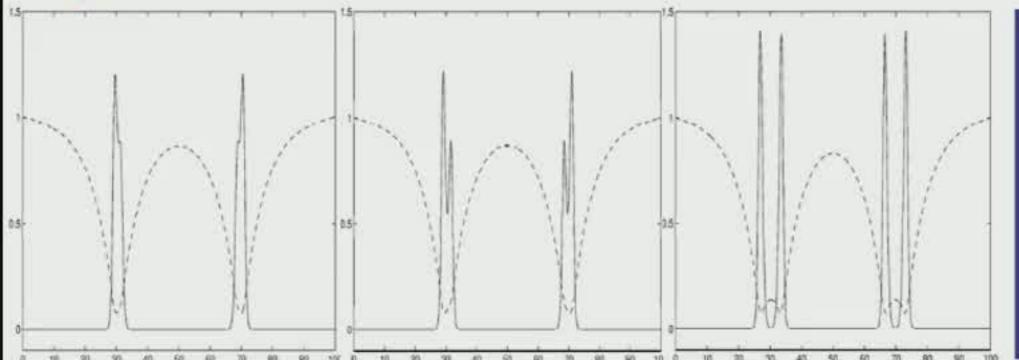


#### WEAK interactions:

pulses are so far apart that they only 'communicate' through exponentially small 'tail-tail' interactions → pulses behave as 'particles'.

[Ei, Mimura, Promislow, Sandstede, Zelik, ...]

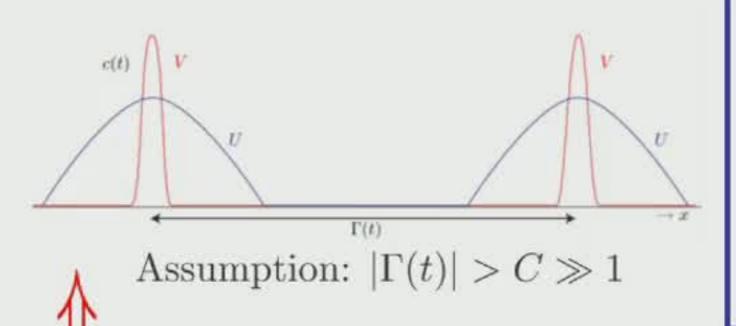
'Exploit' the singular structure: SEMI-STRONG interactions.



#### **STRONG**

interactions: the pulse splitting process → all components change.

# Weak ↔ Strong interactions

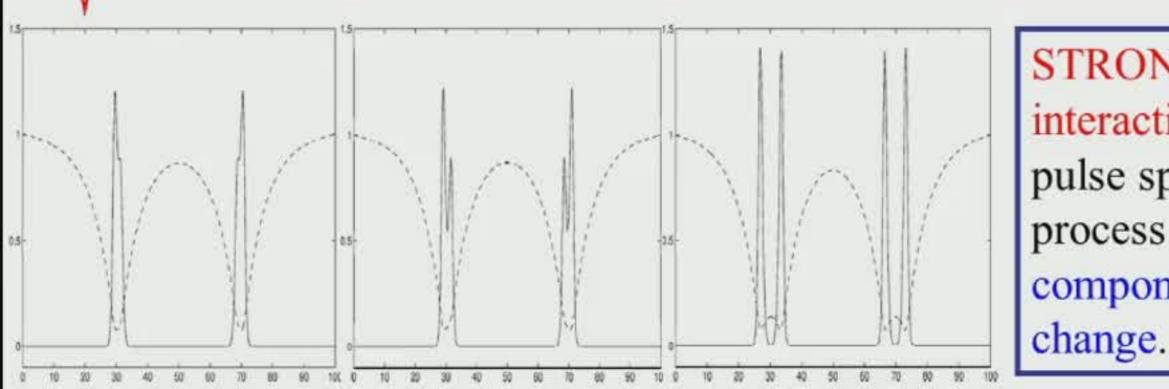


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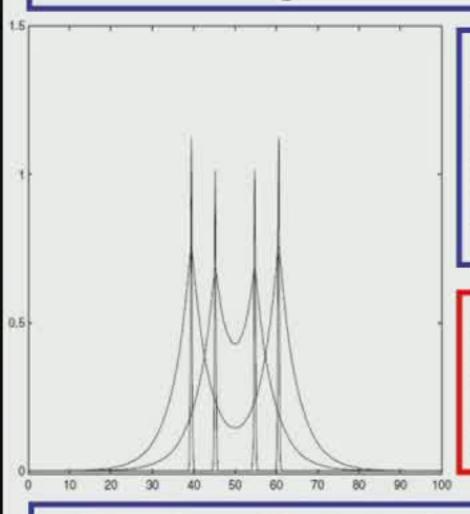
[Ei, Mimura, Promislow, Sandstede, Zelik, ...]

'Exploit' the singular structure: SEMI-STRONG interactions.



# STRONG interactions: the pulse splitting process → all components

### Semi-strong interactions (of singular patterns!)



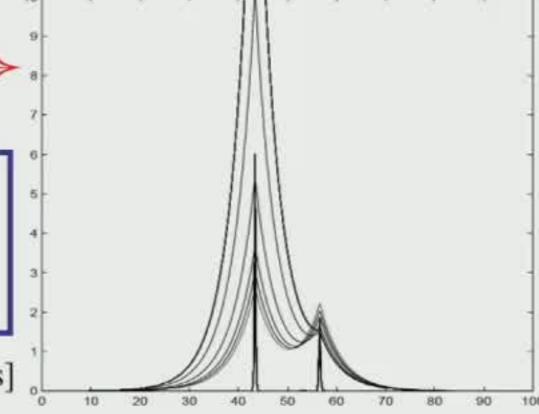
A pair of pulses in semi-strong interaction: the 'fast' component is exponentially small between pulses, the 'slow' component varies 'at leading order'.

→ Pulses change in amplitude & shape during the evolution/interaction, they may even 'push' each other through a 'dynamic bifurcation'.

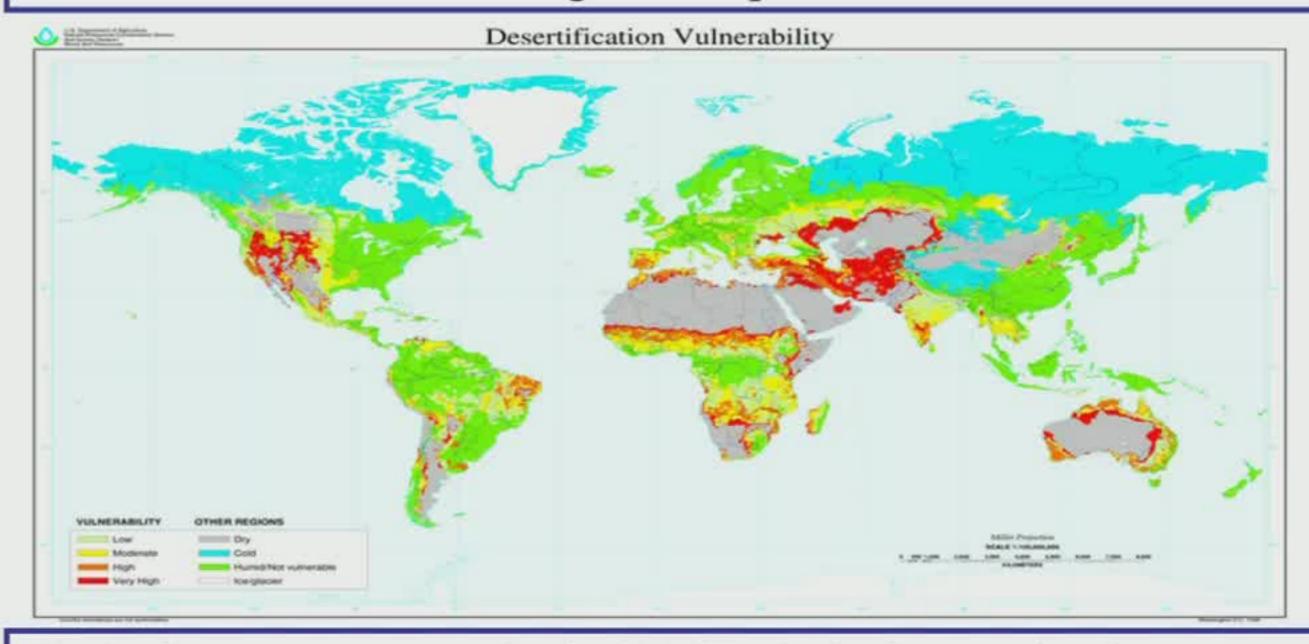
Finite-time blow-up induced by semi-strong pulse interactions.

Biology! Methods developed in context of (the GS and) the Gierer-Meinhardt (GM) model for morphogenesis.

[Ward, Kolokolnikov, Nishiura, ..., D., Kaper & students]



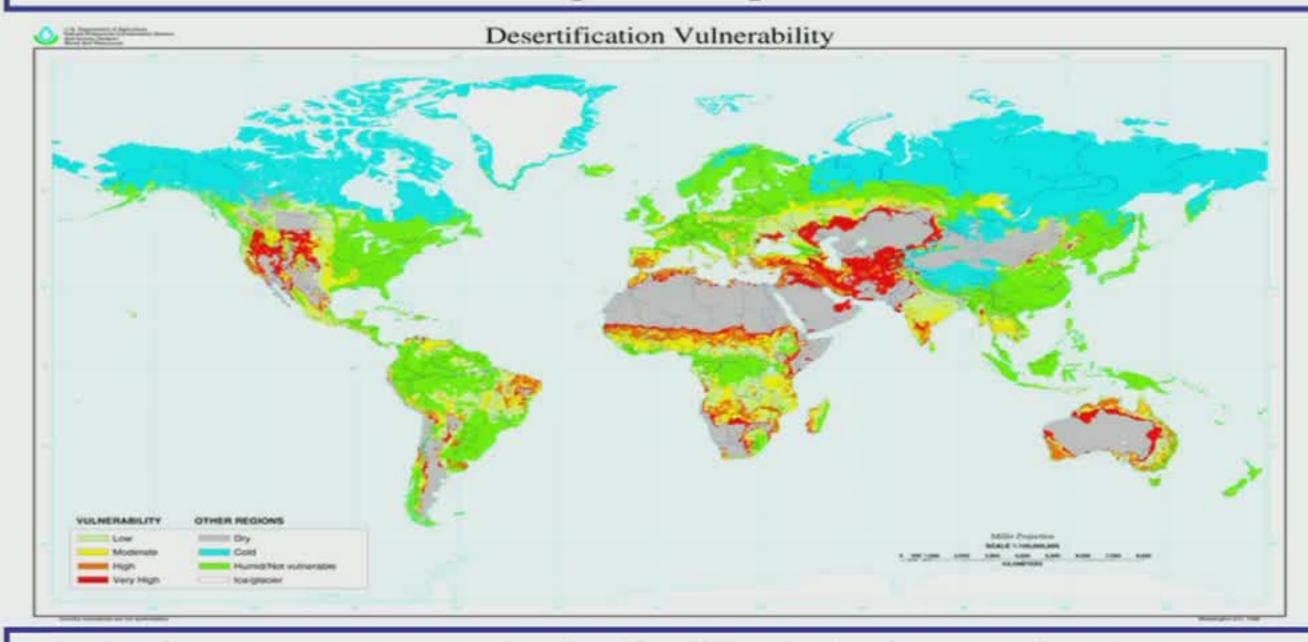
# SPATIAL ECOLOGY: vegetation patterns & desertification



"Drylands occupy approximately 40–41% of Earth's land area and are home to more than 2 billion people. It has been estimated that 10–20% of drylands are already degraded, and that a billion people are under threat from further desertification."

→ Mary Silber Pattern Formation in the Drylands on Monday

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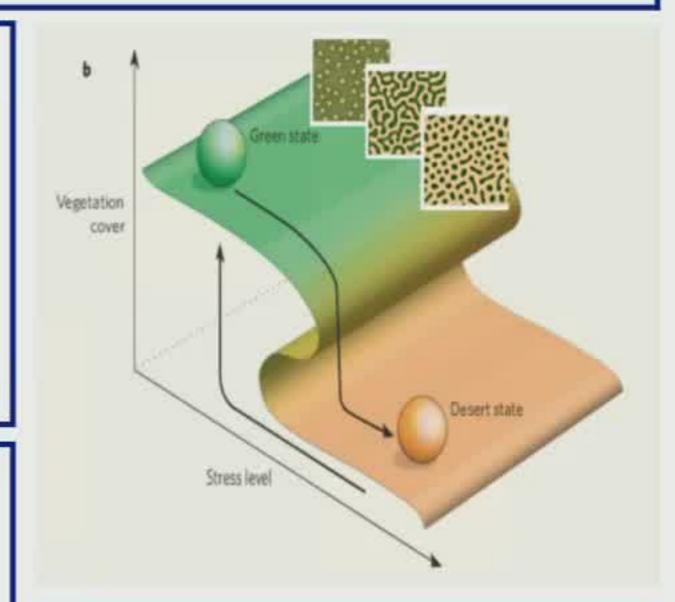
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Desertification = The process by which a vegetated state transforms – or collapses – into a bare soil state.

- Caused by a slow change in the 'environment'.
- Patterns appear as 'early' warning signal.
- Partly discontinuous/fast catastrophic – partly gradual.
- Irriversible Hysteresis

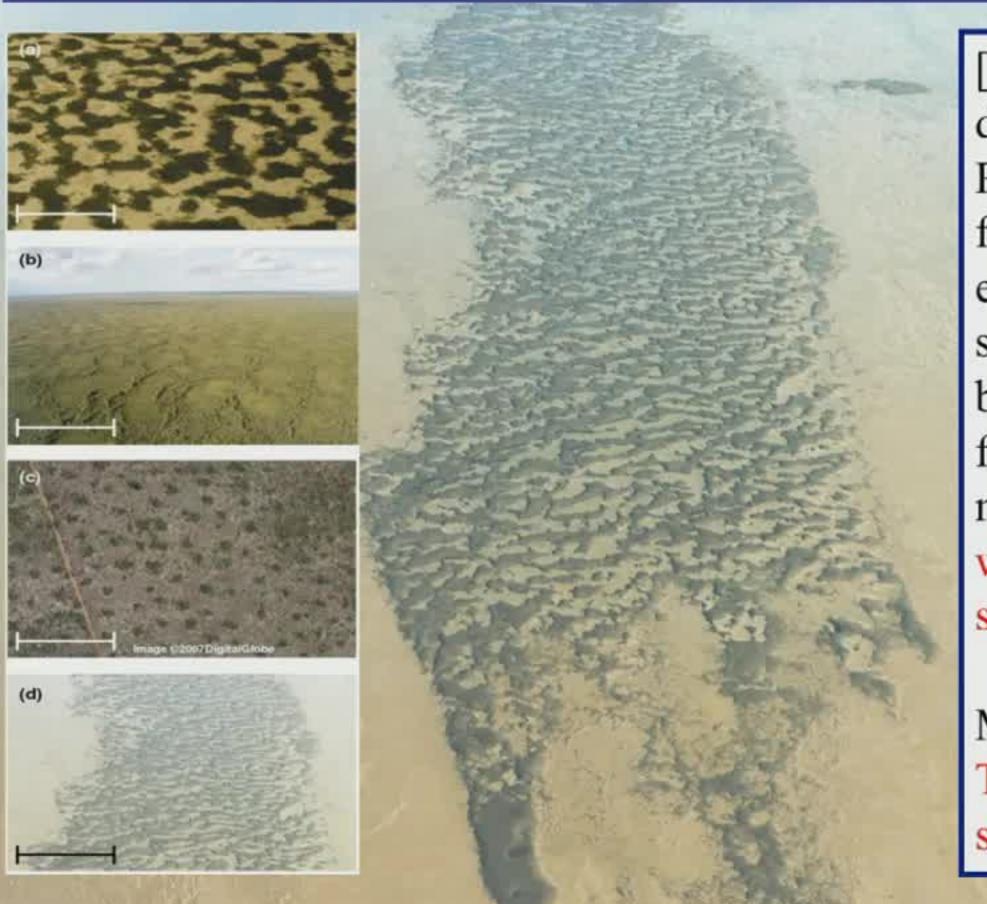
#### Questions from ecology:

- When is the process catastrophic and when is it gradual?
- Can we predict the 'collapse'?
- Can we measure 'how far' the system is from the desert state?



The mathematical perspective:
The dynamics of singular
patterns under slowly varying
circumstances (→ parameters).

#### Intermezzo: spatial ecology & singular patterns



[Rietkerk & van de Koppel, '08]: Pattern formation in ecological systems is driven by counteracting feedback mechanisms on widely different spatial scales.

Mathematics: The dynamics of singular patterns.

#### The generalized Klausmeier-Gray-Scott model

$$\begin{cases} U_t = D_u \Delta U + CU_x - UV^2 + A(1 - U) \\ V_t = D_v \Delta V + UV^2 - BV \end{cases}$$

with

$$C = 0$$
: Gray–Scott,  $U, V \sim$  concentrations  $D_u = 0$ : Klausmeier,  $U, V \sim$  water and biomass

#### Both models are highly simplified/conceptual:

- (K)  $A \sim \text{rainfall}$ , constant in time and space??
- (K)  $UV^2 \sim f(U, V) \times V$  uptake of water.
- (GS)  $UV^2 \sim$  'reduction' of several reaction steps.

#### Singularly perturbed?!

- (GS)  $0 < D_v = \varepsilon^2 \ll 1??$
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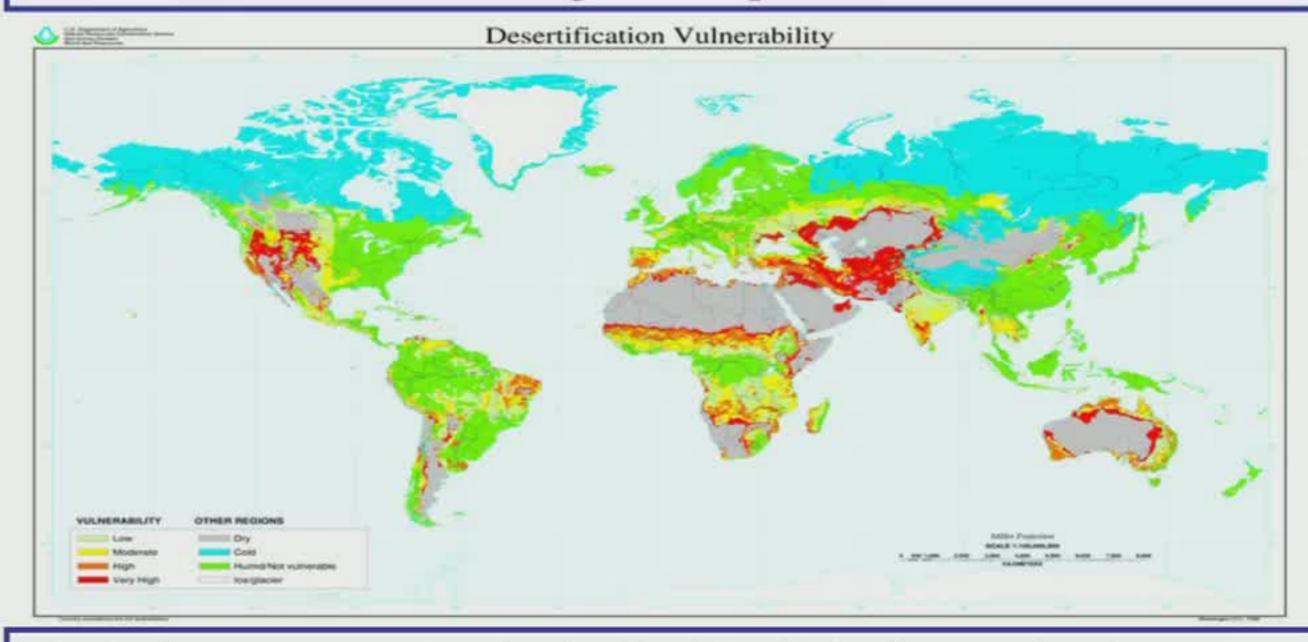
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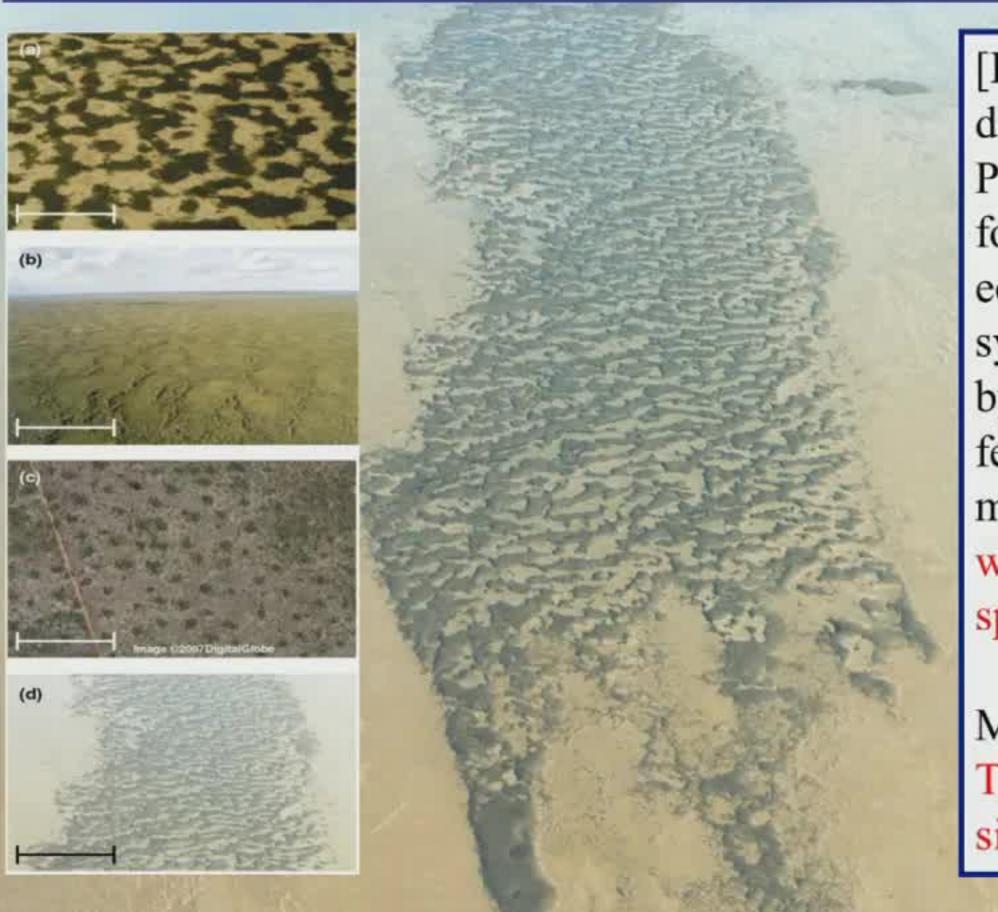
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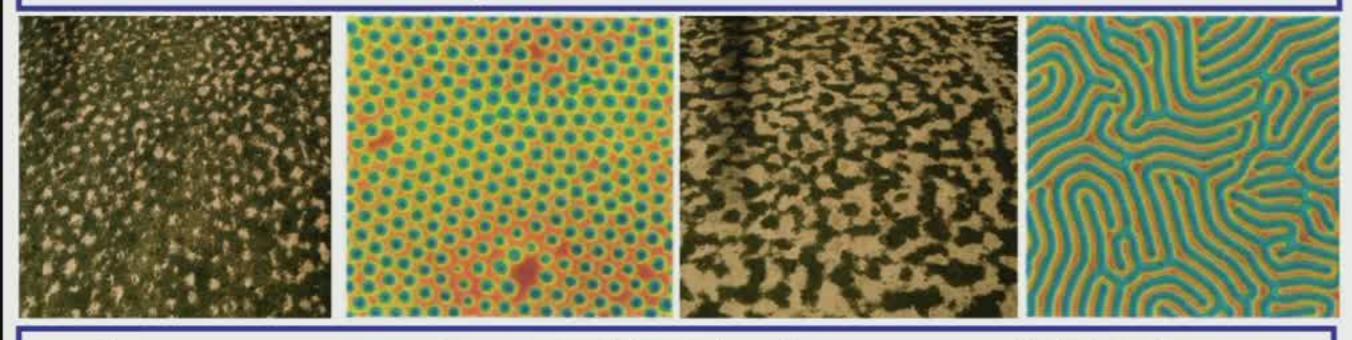
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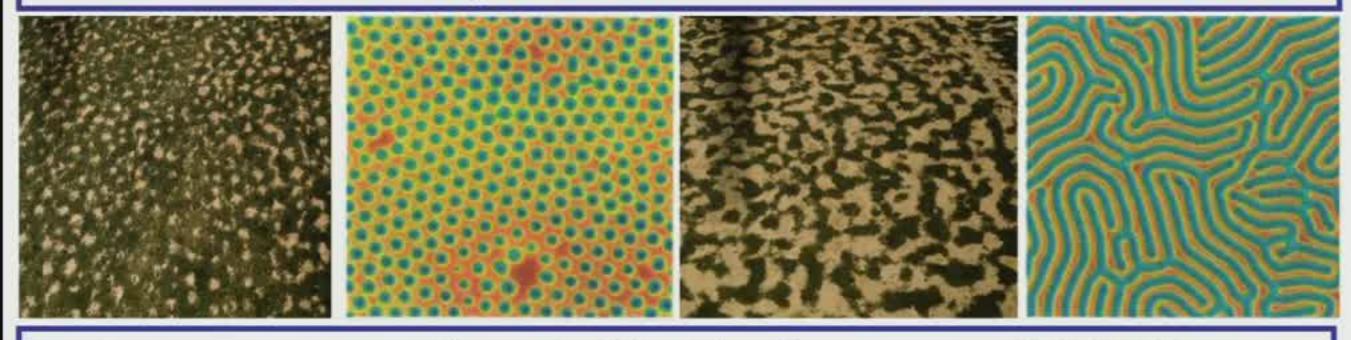
Mathematics:
The dynamics of singular patterns.

There is a remarkable – expected!? – similarity between observed vegetation patterns and GS simulations.



- Can we use our mathematical insights in systems of SP RDEs to obtain insight in the process of desertification?
- Cross-fertilization: novel mathematical theory motivated by questions from and observations in ecology.
- Consider for simplicity patterns in 1 space dimension.
- Fundamental question: What kind of patterns can be exhibited by the model?

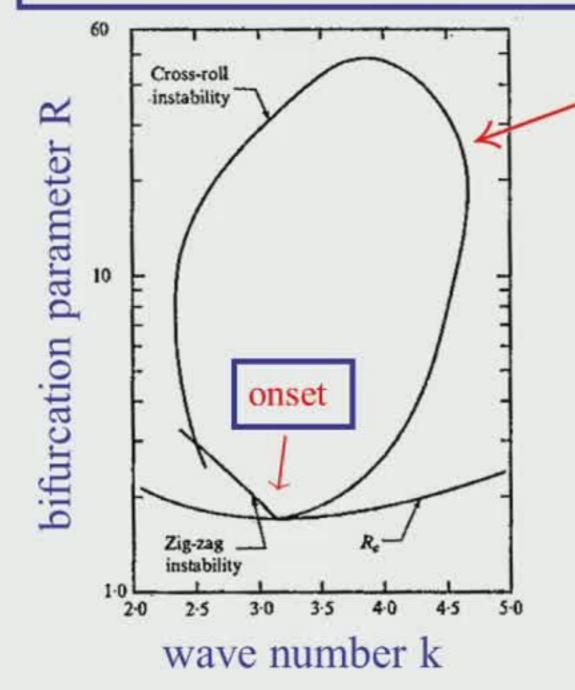
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First sub-question: For which parameter values can spatially periodic patterns be observed?

This question was first answered (numerically) by Fritz Busse in 1978 for roll patterns in convection.

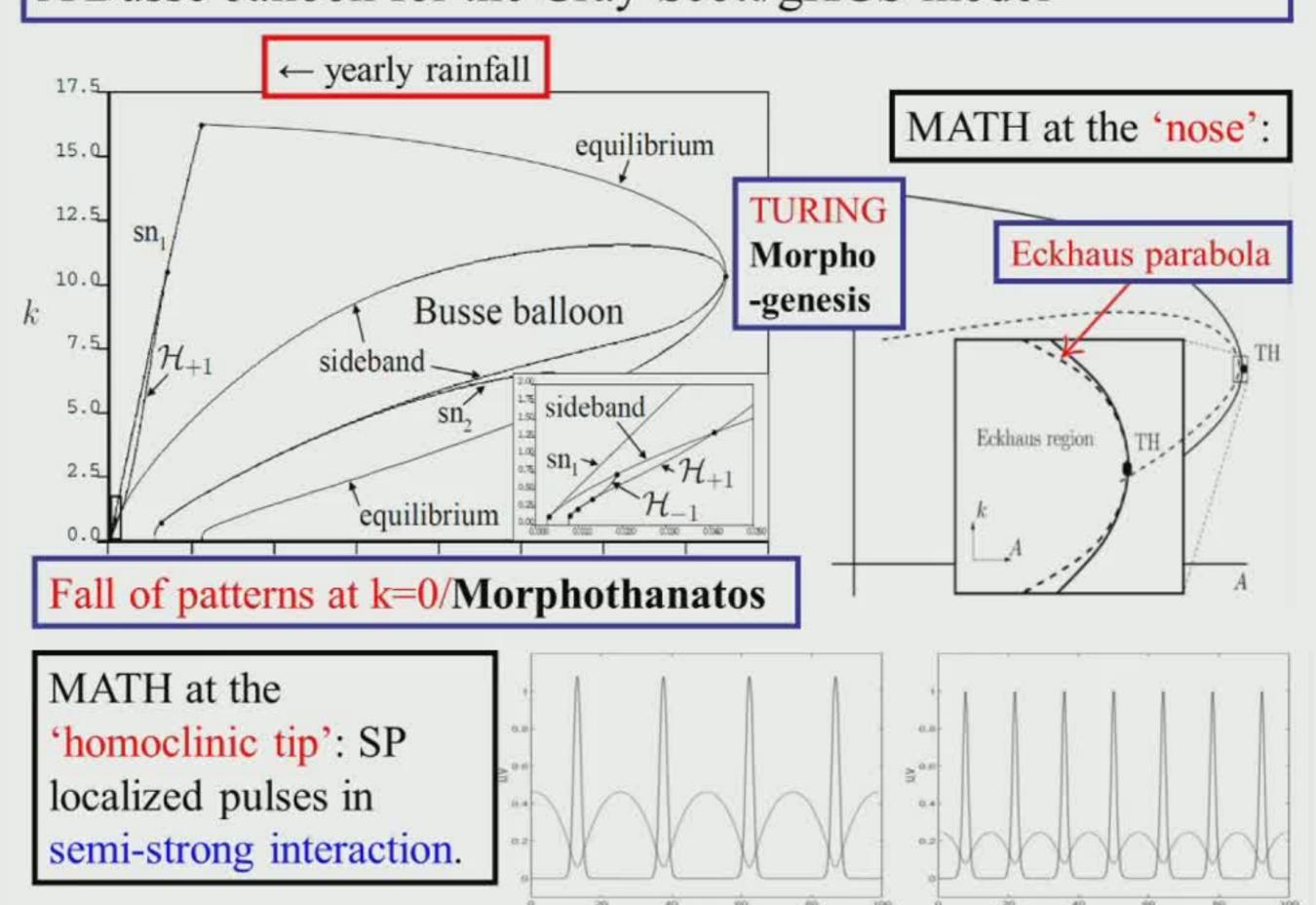


#### The Busse balloon

Definition: a Busse balloon = a region in (wavenumber, parameter)-space in which stable spatially periodic patterns exist

In convection, the Busse balloon is the first step from fluid-at-rest to (eventually) turbulence.

#### A Busse balloon for the Gray-Scott/gKGS model



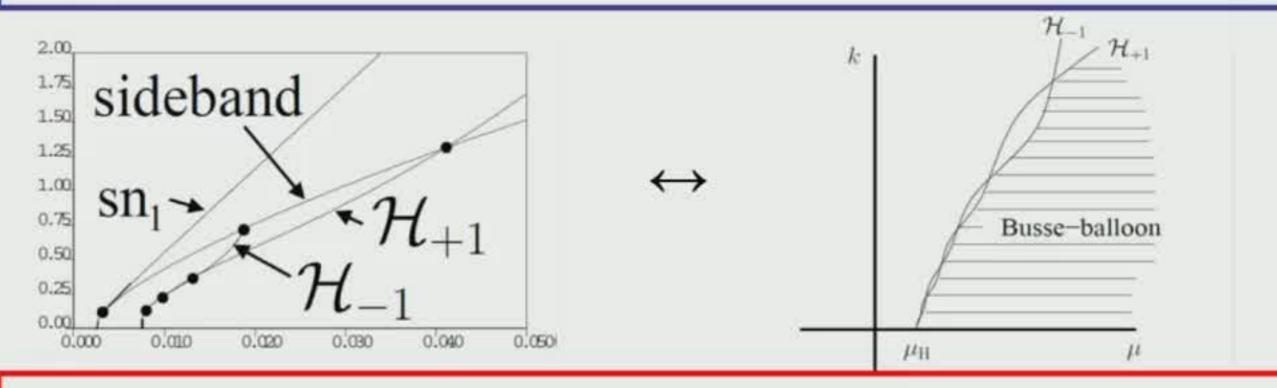
#### (Non-ecological) Observations/Questions

• Unlike in fluid dynamics, there are no stable patterns of increasing complexity bifurcating from (the boundary of) the Busse balloon?

[From morphogenesis to morphothanatos & nothing else??]

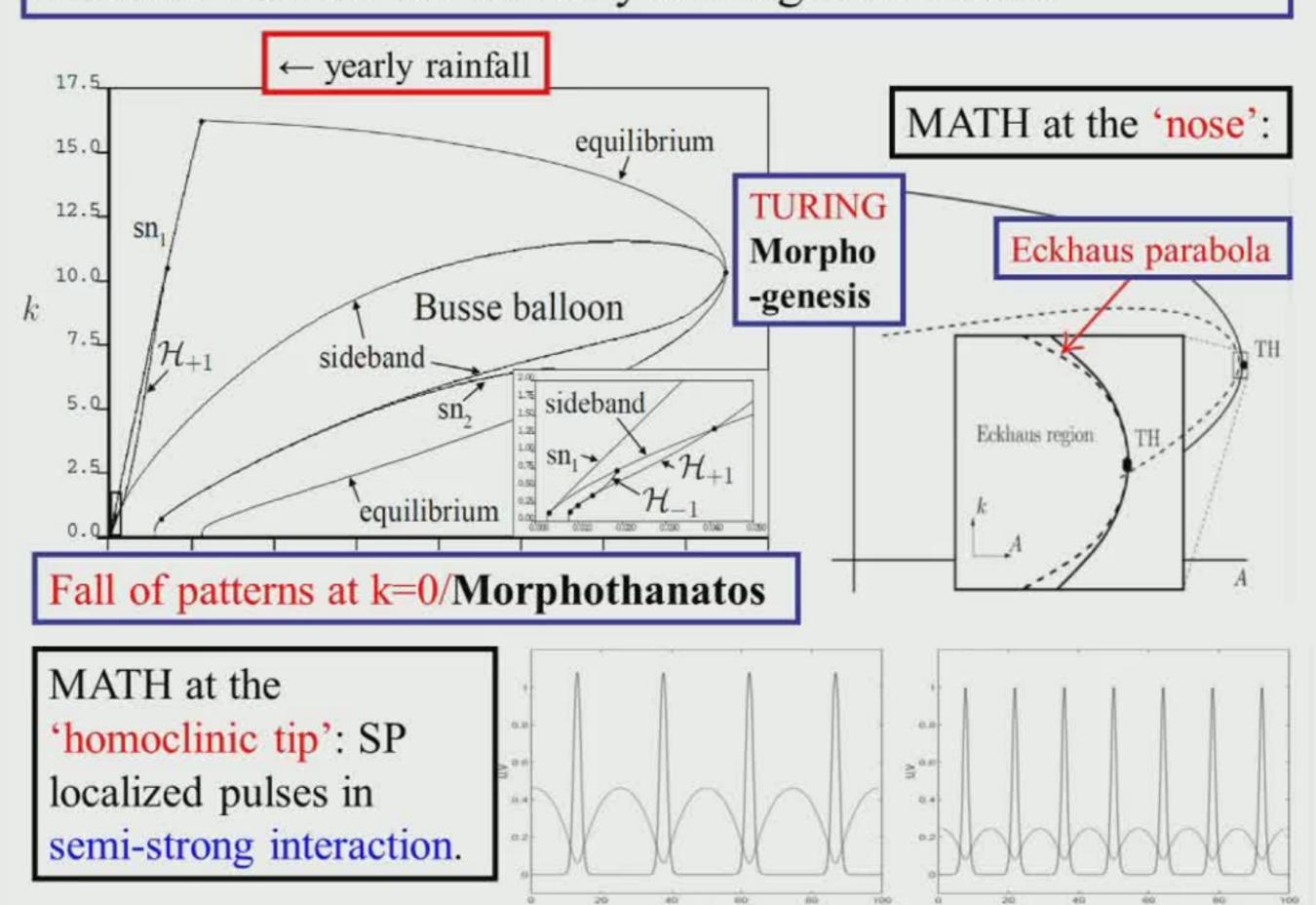
 There is a fine-structure of 'intertwining' boundary curves near the homoclinic tip of the Busse balloon?

[The same behavior is exhibited by the Gierer-Meinhardt model!]



Is this perhaps due to the special nature of these models??

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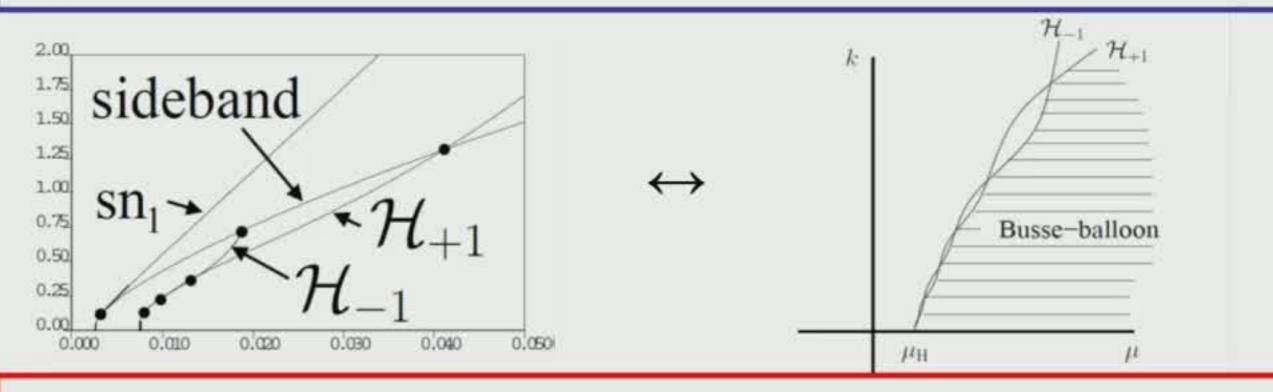
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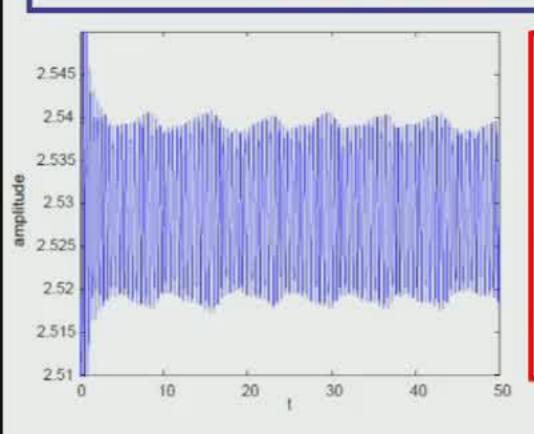
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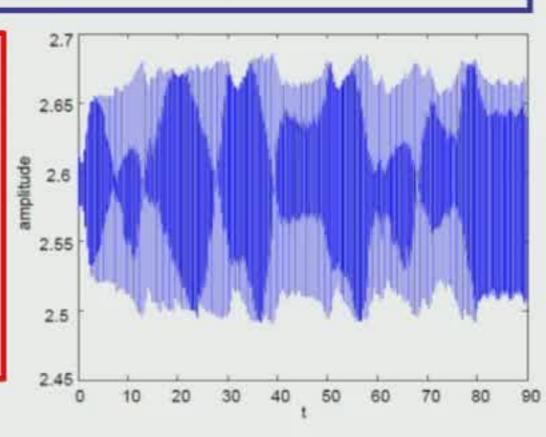
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#### Pulse dynamics in slowly nonlinear SP RDEs

- [Veerman & D, '13, '15] Existence & stability of homoclinic pulses.
- [Veerman, '15] A general method to construct the center manifold reduction associated to the destabilization of a homoclinic pulse in a slowly nonlinear SP 2-component RDE: the Hopf bifurcation may be supercritical. (The Hopf bifurcation is subcritical in the GM RDE.)
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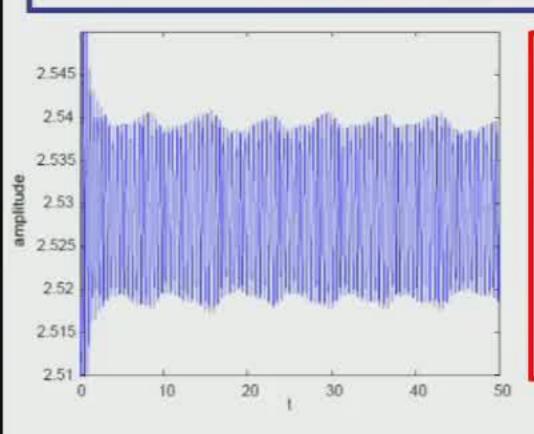


The dynamics of the tip of a solitary, standing, homoclinic pulse

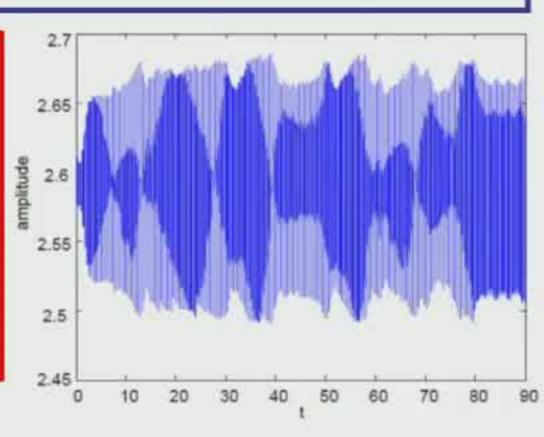


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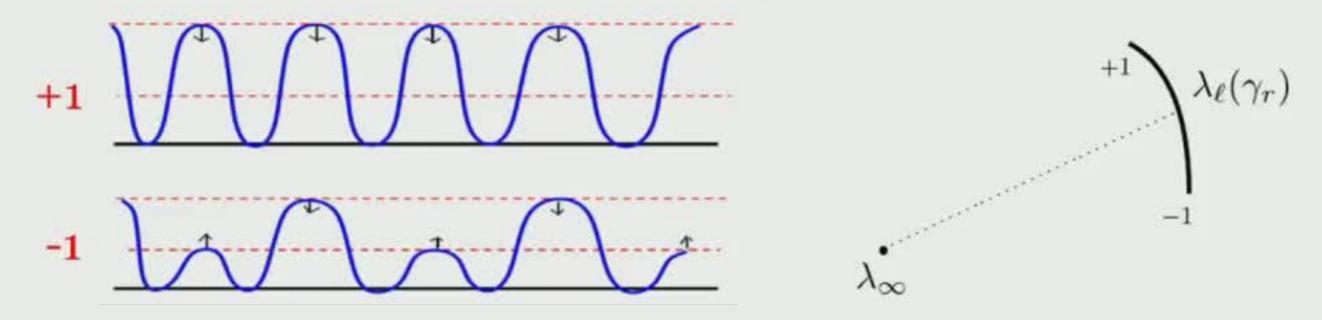


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# The spectrum associated to spatially periodic patterns

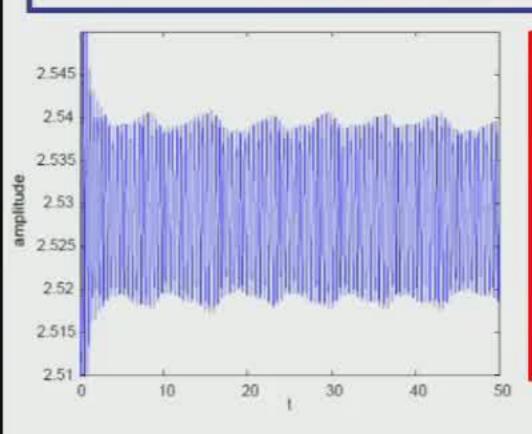
- The spectrum  $\sigma(\Psi_{\ell})$  associated to a spatially periodic pattern  $\Psi_{\ell}(x)$  with wavelength  $\ell$  consists of (up to countably many) 'closed loop images'  $\lambda_{\ell}(\gamma)$  of  $S^1$ .
- The loops  $\lambda_{\ell}(\gamma)$  degenerate to 'curved intervals' if  $\lambda_{\ell}(\gamma)$  is stationary and (reversibly) symmetric, with  $\gamma = \pm 1$  as endpoints.



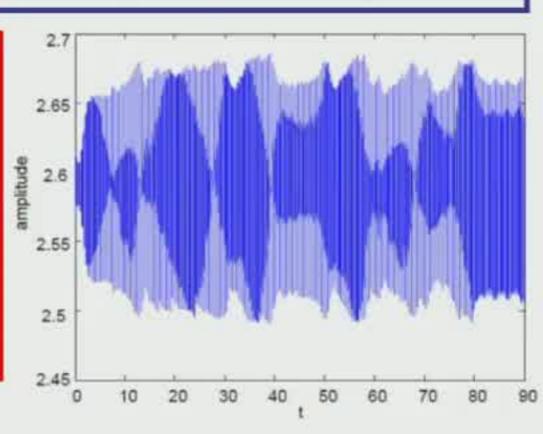
• If  $\Psi_{\ell}(x)$  approaches a homoclinic limit  $\Psi_{\infty}(x)$  as  $\ell \to \infty$ , then  $\sigma(\Psi_{\ell})$  merges with  $\sigma(\Psi_{\infty})$ , the spectrum associated to the 'localized structure'  $\Psi_{\infty}(x)$ . [Gardner, Sandstede & Scheel]

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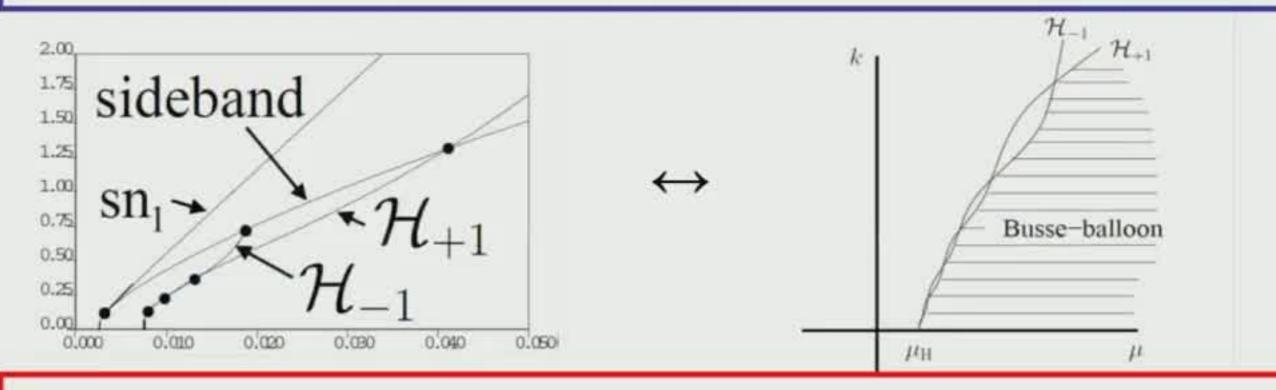
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#### Slowly linear & slowly nonlinear SP RDEs

General SP RDE (for simplicity in 2 components),

$$\begin{cases} U_t = U_{xx} + F(U, V; \varepsilon) \\ V_t = \varepsilon^2 V_{xx} + G(U, V; \varepsilon) \end{cases}$$

Outside the 'fast' V-pulses (or fronts) – where, by translation, V = 0 (+ exp. small) – the dynamics are governed by,

$$U_t = U_{xx} + F(U, 0; \varepsilon)$$

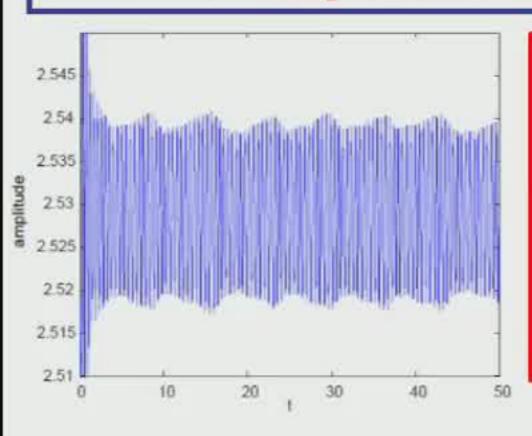
 $F(U, 0; \varepsilon)$  is linear in U for all (??) explicit models in the literature (GS, GM, gKGS, FH-N, Schnakenberg).

The 'prototypical' GS-, GM-, etc. models belong to the special class of 'slowly linear' SP RDEs,

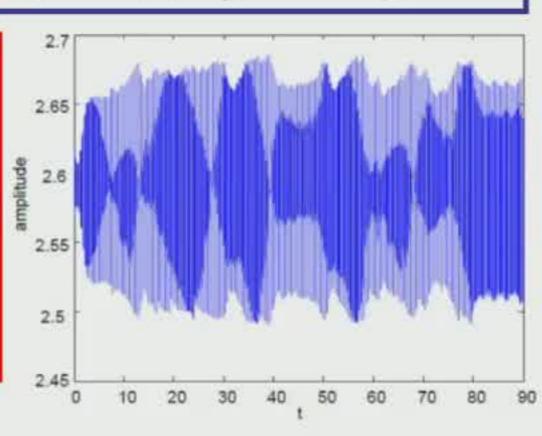
a significantly restricted (?) subclass of the general 'slowly nonlinear' SP RDEs.

#### Pulse dynamics in slowly nonlinear SP RDEs

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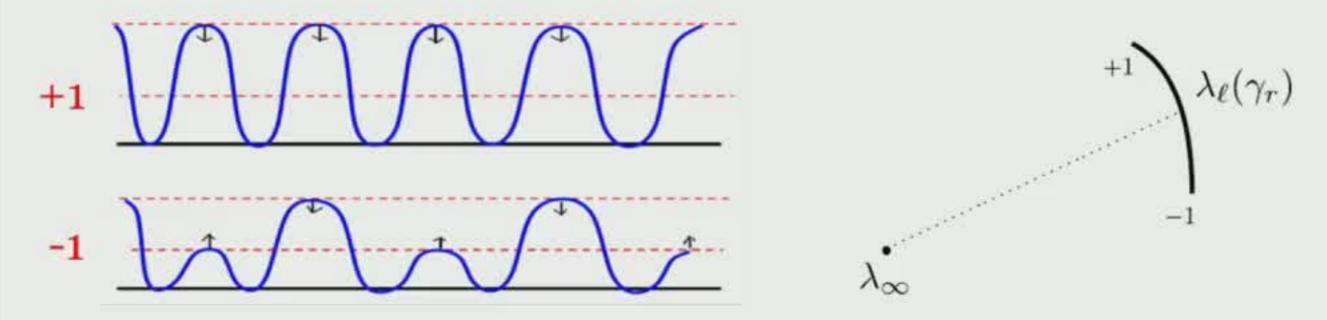


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[Gardner, Sandstede & Scheel]

### Near a homoclinic Hopf bifurcation: 3 critical configurations

In the semi-strong setting,  $\sigma(\Psi_{\ell})$  can be determined asymptotically:

- The branch  $\lambda_{\ell}(\gamma)$  near  $\lambda_{\infty}$  by decomposing the Evans function. ([de Rijk, D. & Rademacher, '16]: a Riccatti transformation.)
- The asymptotically 'small spectrum' attached to  $\lambda = 0$ . ([de Rijk, '17]: Lin's method & exponential trichotomies.)
- $\lambda_{\ell}(\gamma)$  'rotates', 'straightens' and shrinks as function of  $\ell$ .

([D., de Rijk, Rademacher & Veerman, '17]: the homoclinic limit.)  $\operatorname{Im}(\lambda) \qquad \operatorname{Im}(\lambda) \qquad \operatorname{Im}(\lambda$ 

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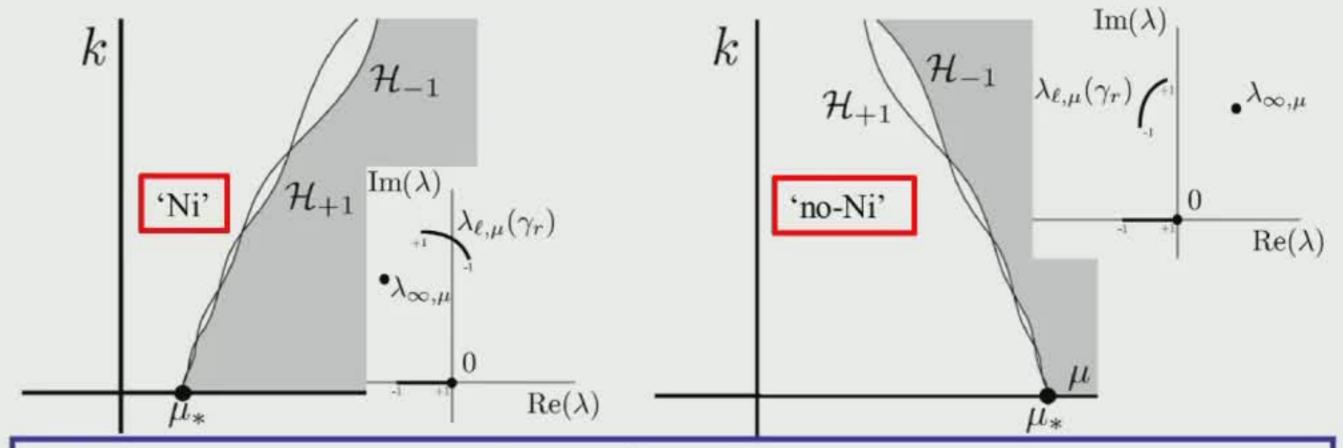
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 & 0
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#### Ni's conjecture and the Hopf dance

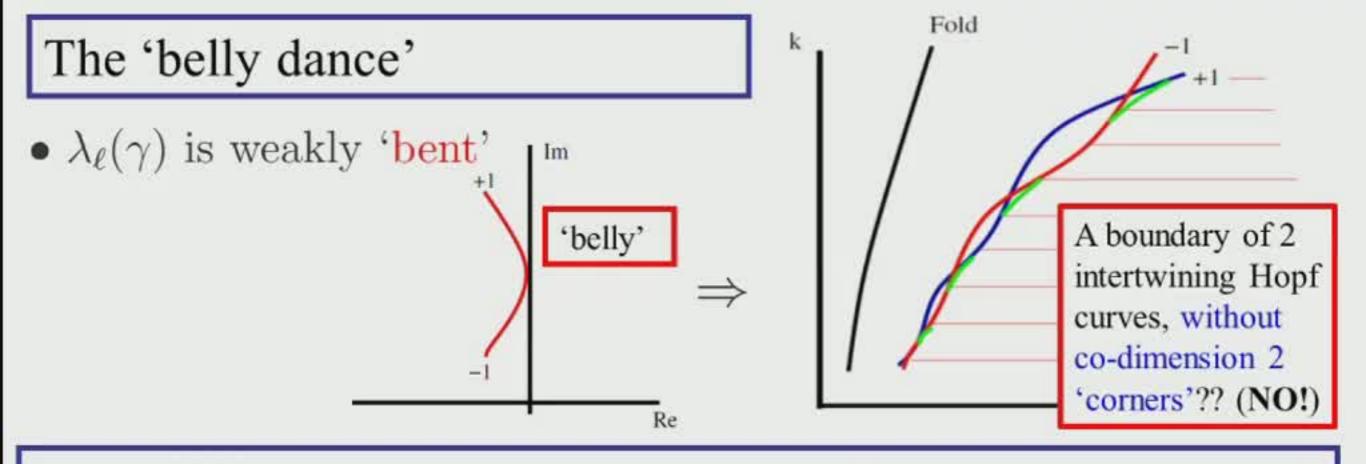
Wei-Ming Ni (on GM,'98): The homoclinic limit pattern is the most stable pattern 'within' the family of spatially periodic patterns.



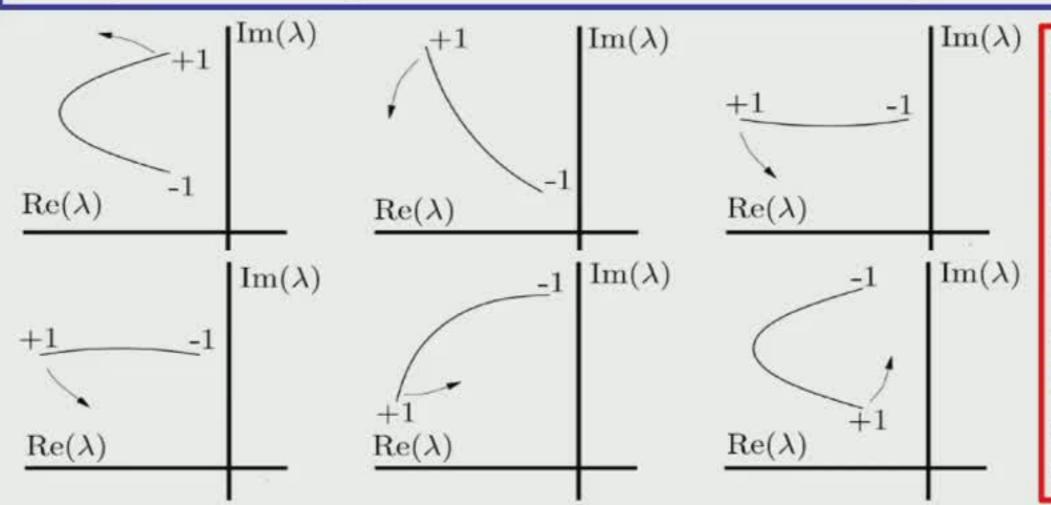
 In general slowly nonlinear SP RDEs, Ni's conjecture does not necessarily hold.

([D, Rademacher & vdStelt, '12]: 'Ni' holds for classical GM.)

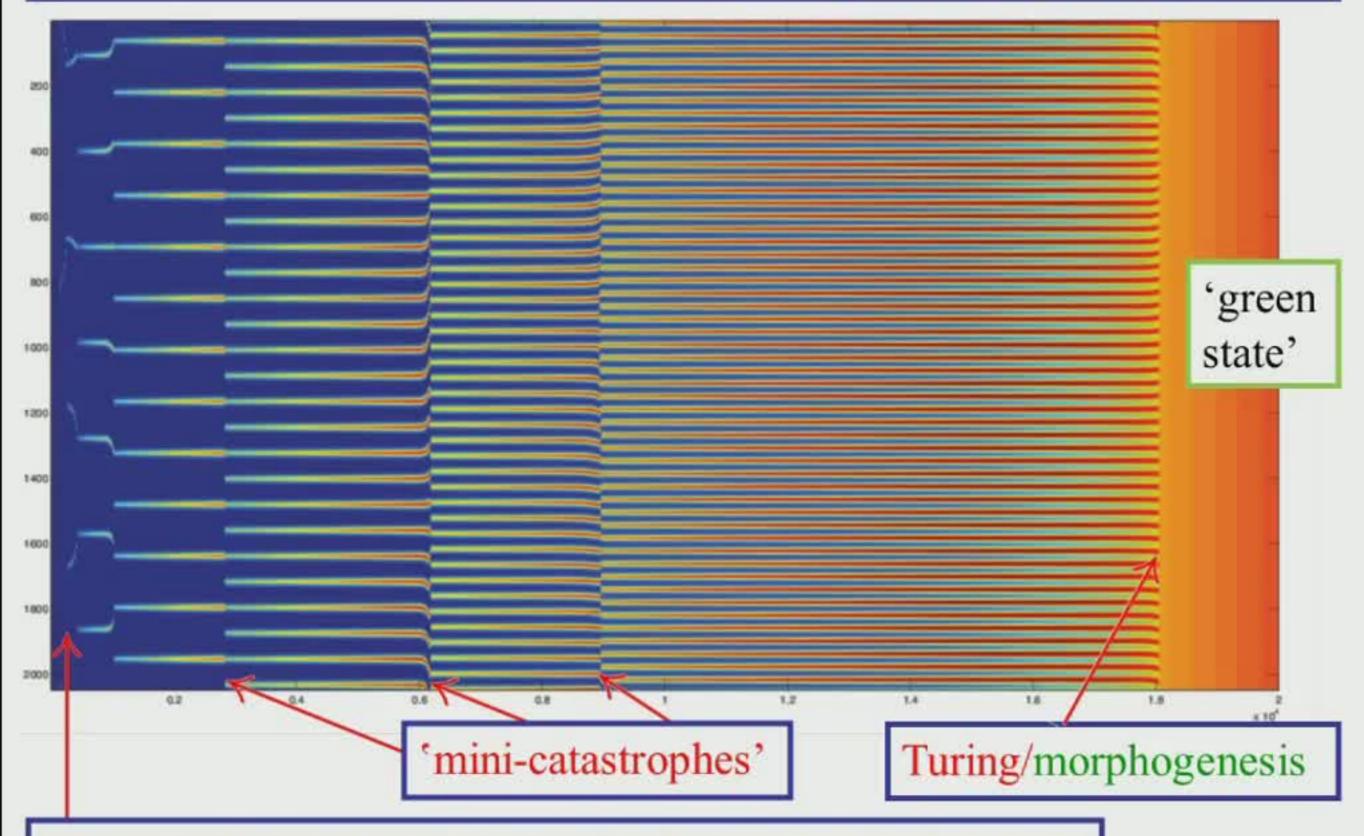
• The boundary of the Busse balloon has a fine-structure of 2 intertwining Hopf curves,  $\mathcal{H}_{+1}$  and  $\mathcal{H}_{-1}$ : the Hopf dance.

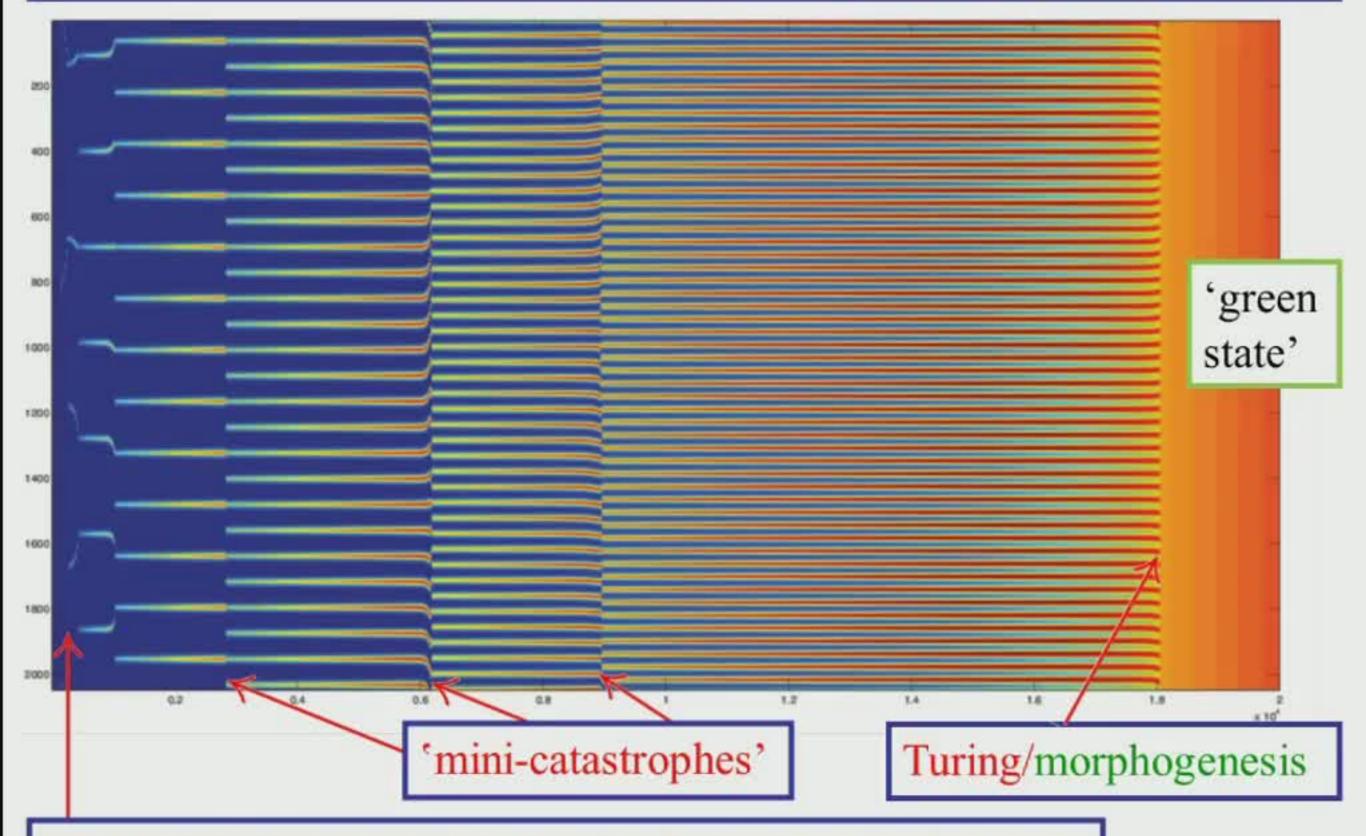


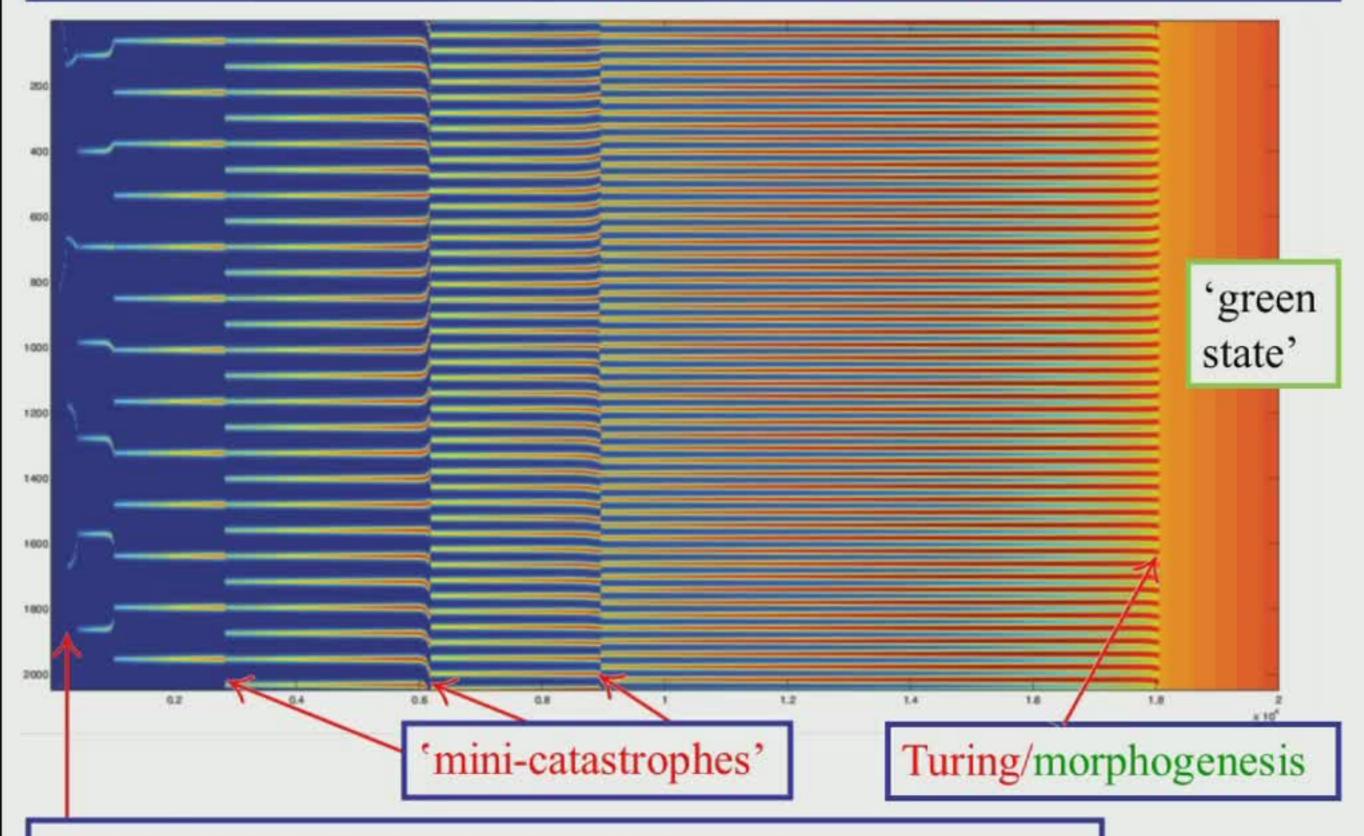
• In general slowly nonlinear SP RDEs, a 'belly dance' takes place.

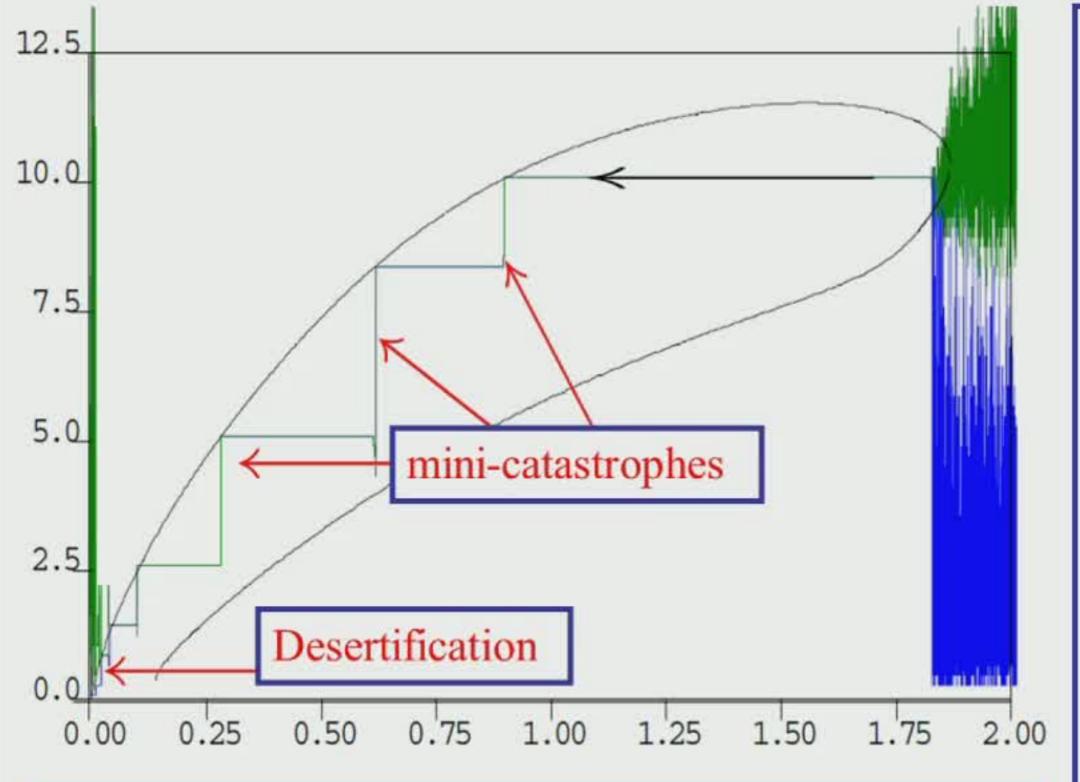


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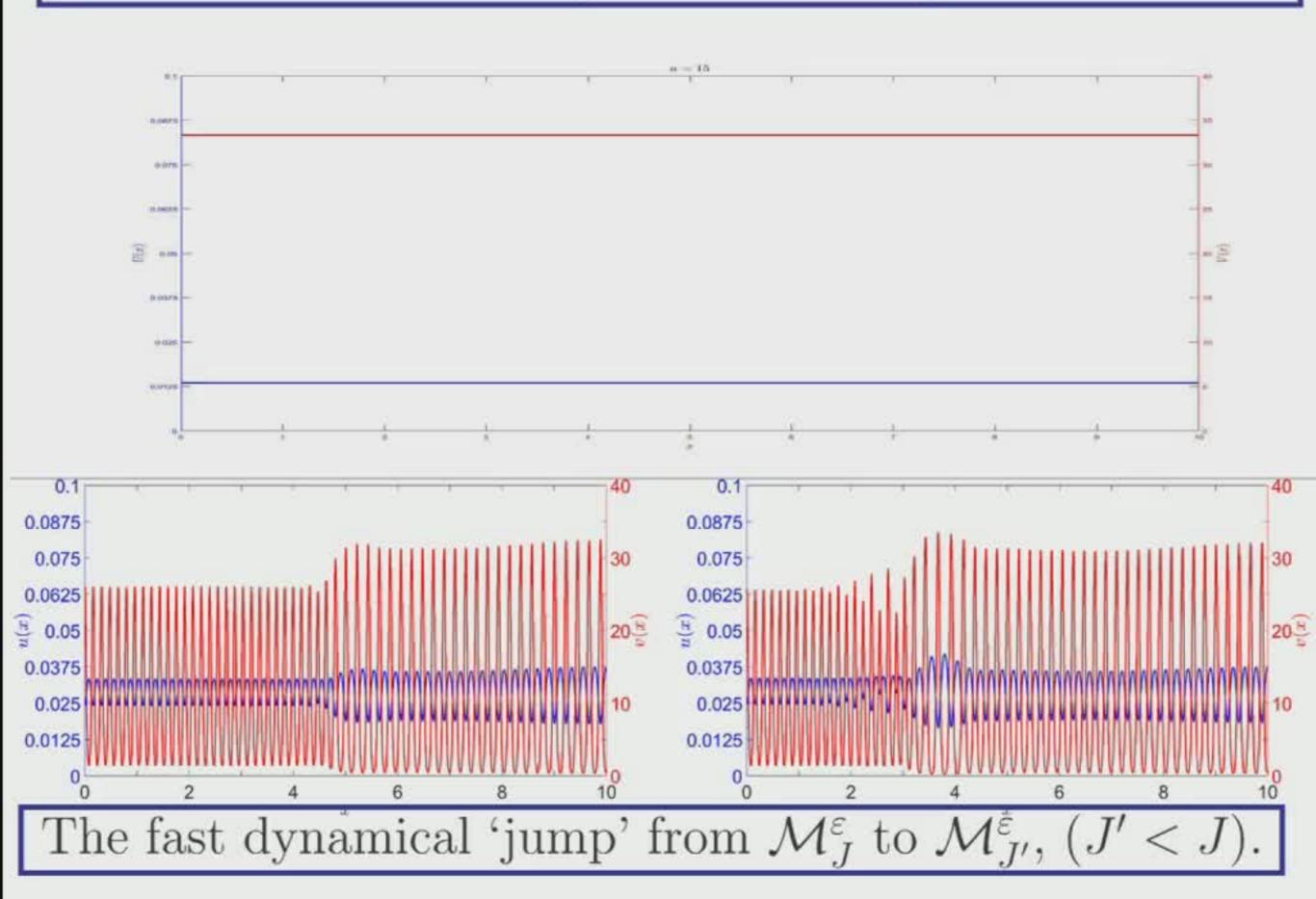




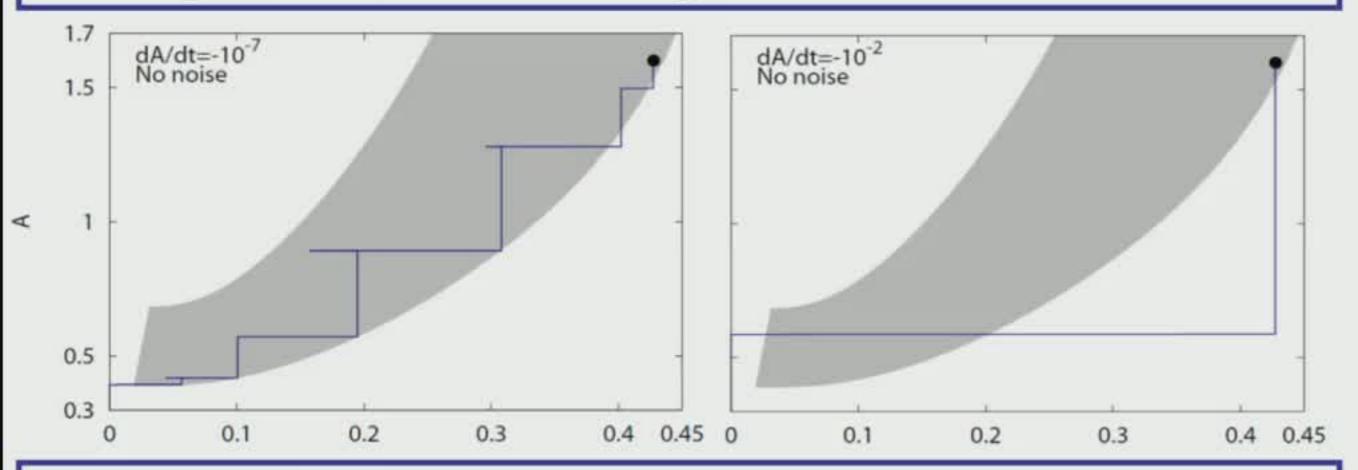
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## Intermezzo: mini-catastrophe ↔ a traveling invasion front?



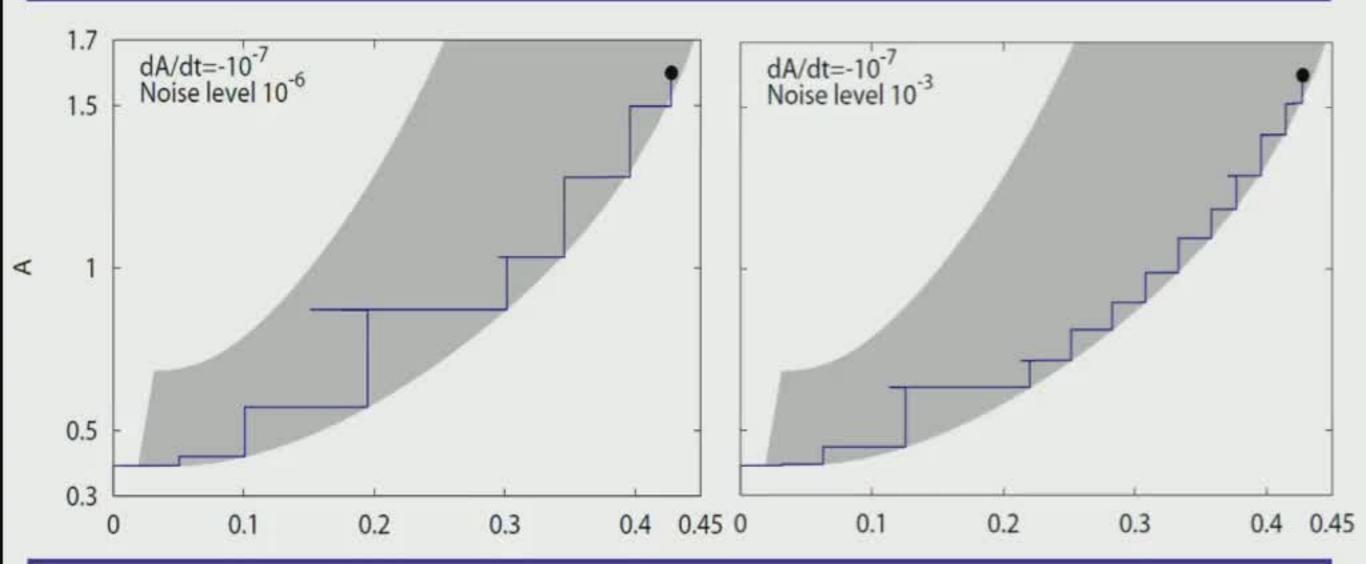
# The impact of the rate of change dA/dt



- If dA/dt is 'too large', then the 'internal dynamics' of the system cannot adapt.
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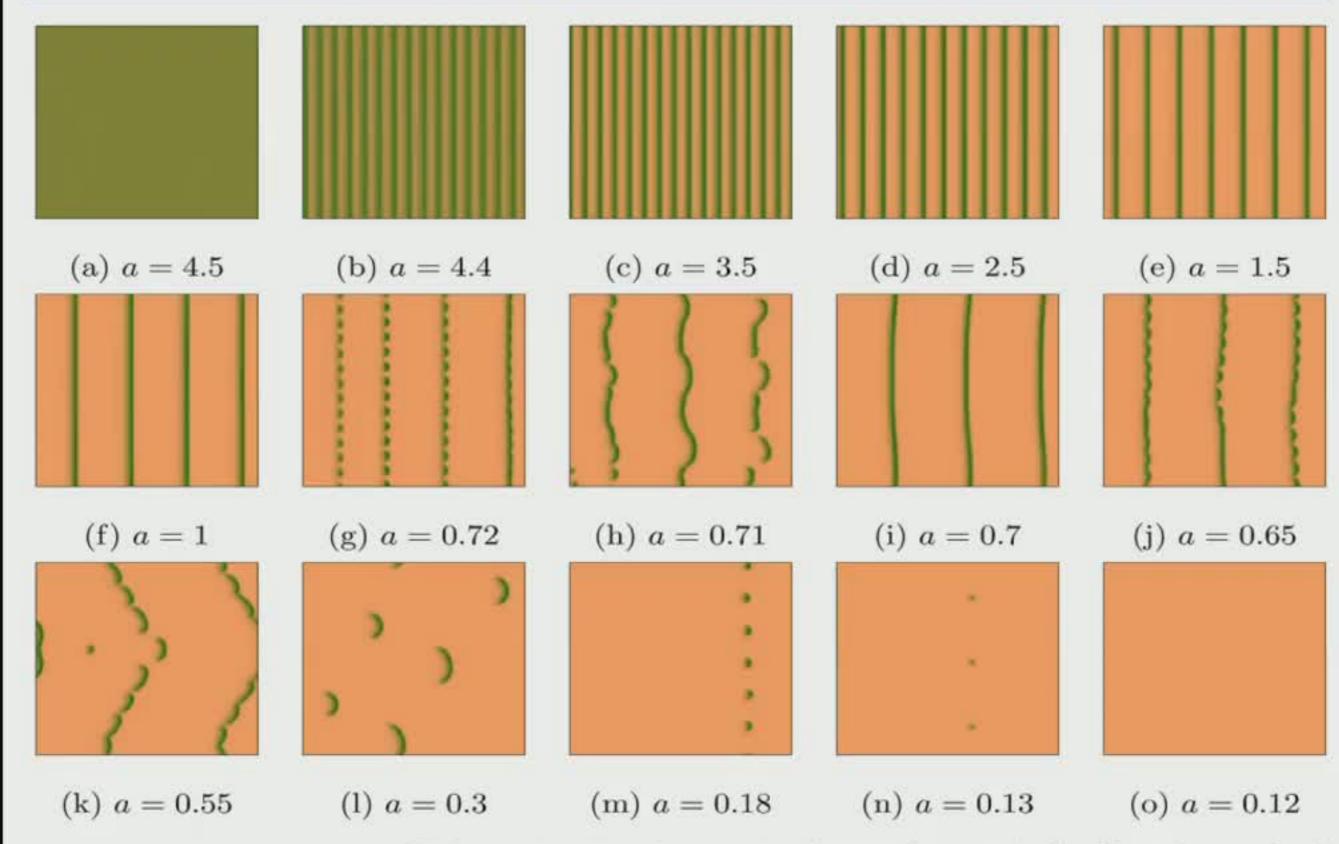
(↔ Collapse to bare soil with 'sufficient' rainfall.)

### The impact of noise



- As expected from ODE-insights, noise reduces the delay effects: the boundary of the Busse balloon becomes a(n even) better 'predictor'.
- Moreover, by increasing the noise level, the pattern sticks closer
   & closer to the boundary of the Busse balloon.

# Intermezzo: the dynamics of stripes

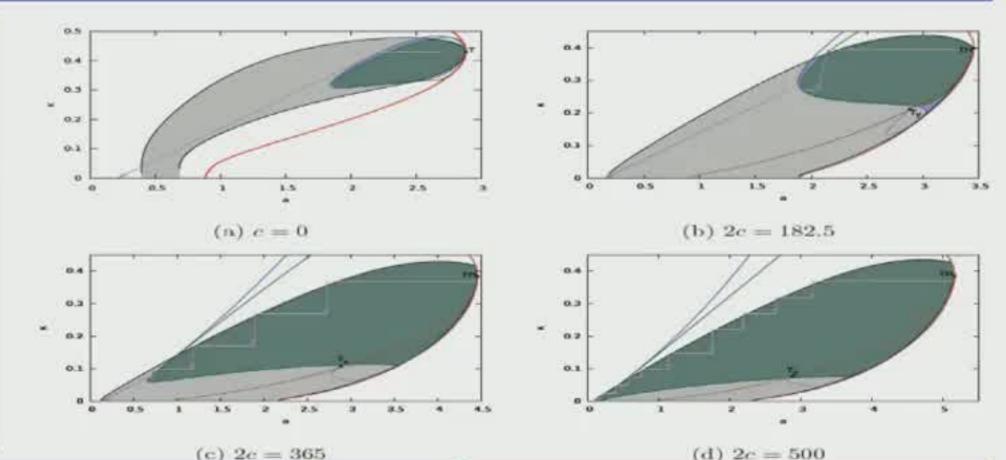


[Siero, D., Eppinga, Rademacher, Rietkerk, Siteur, '15]

### The Busse balloon perspective

Busse balloons for systems on hillsides with increasing slopes.

'Green' areas: stable stripes.



## [Sewalt & D, '17] on (gKGS):

Homoclinic and spatially periodic stripes are unstable for 'bounded advection'.

Conjecture: Homoclinic stripes may be stable in (two-component) SP reaction-diffusion-advection equations with sufficiently large advection.

#### **Observations**

- flat terrains ↔ spots
- on slopes ↔ stripes



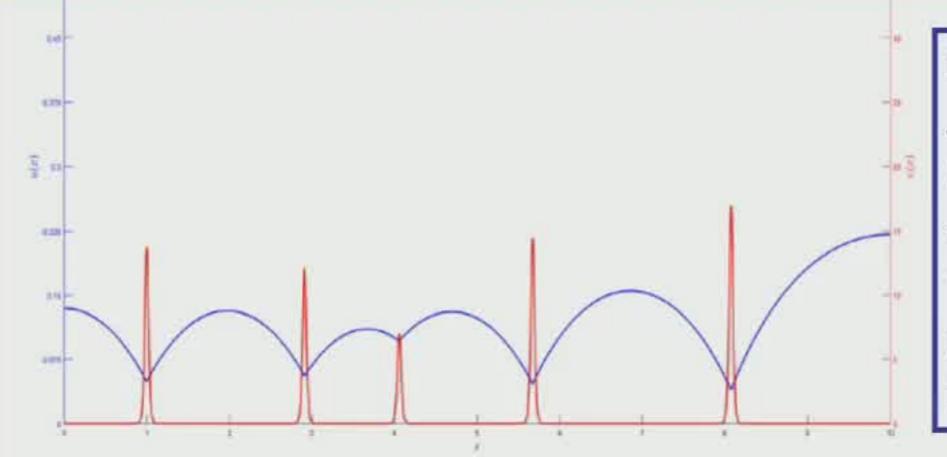
# Catastrophic ↔ gradual?

#### Some conjectures

[Bastiaansen & D.,'17] - in progress

- (Mini-)catastrophes occur in regular patterns.
- Irregular patterns follow a more gradual course.
- Systems naturally evolve towards regularity.

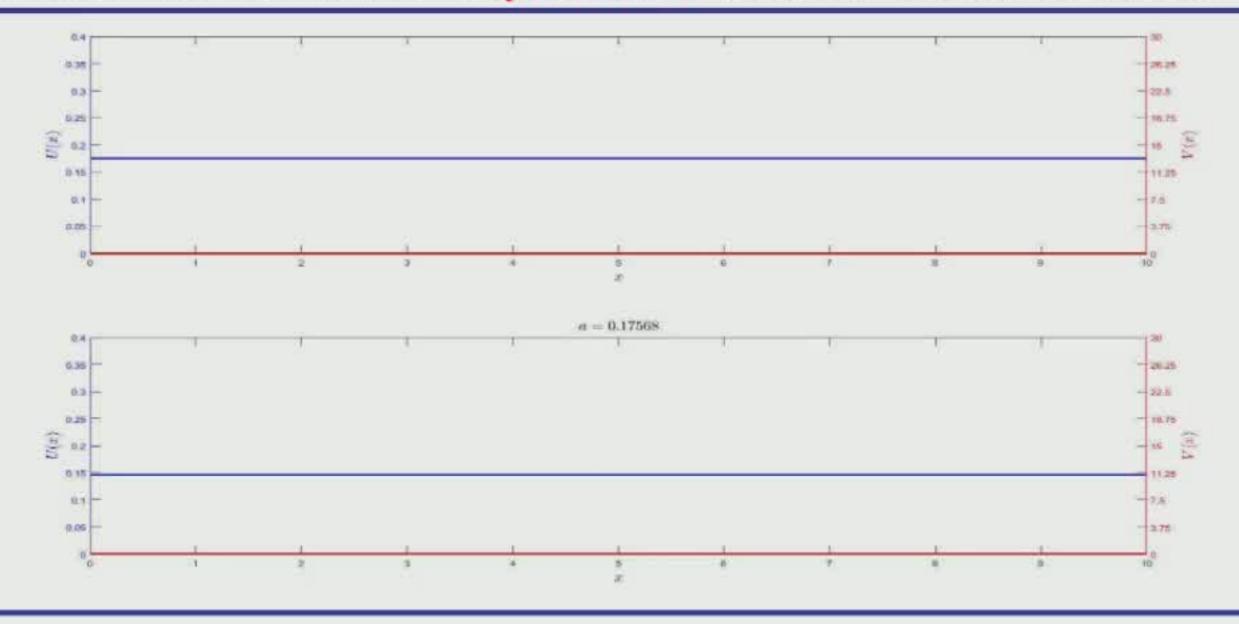
### Internal time scale ↔ Time scale environmental change



Follow the reduced  $J- \rightarrow J-k$ —dim. ODE dynamics as the pattern 'jumps'/'falls' over the edge of its invariant manifold.

#### A simulation

Start out with identical initial conditions, but different (external) environmental time scales & synchronize w.r.t. the external evolution.



- Regular patterns are more resilient.
- Vegetation 'survives' with less rain if 'the climate' changes slowly.

#### Conclusions & Discussion

# A STRONG CROSS-FERTILIZATION BETWEEN 'APPLICATIONS' AND MATHEMATICS

- Singular patterns are both realistic & suitable for analysis.
- Semi-strong interactions.
- Finite-dimensional reductions.
- The Busse balloon as central 'concept'.
- Provides an ecological framework.
- Novel mathematical questions and insights.
- Slowly varying parameters.
- Ecologically naturally & obvious.
- Mathematically new & challenging.

End of slide show, click to exit.

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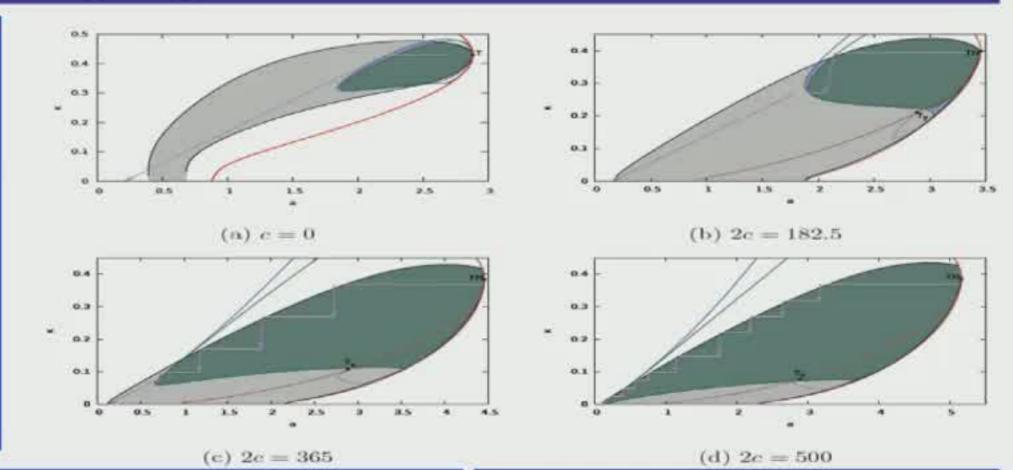
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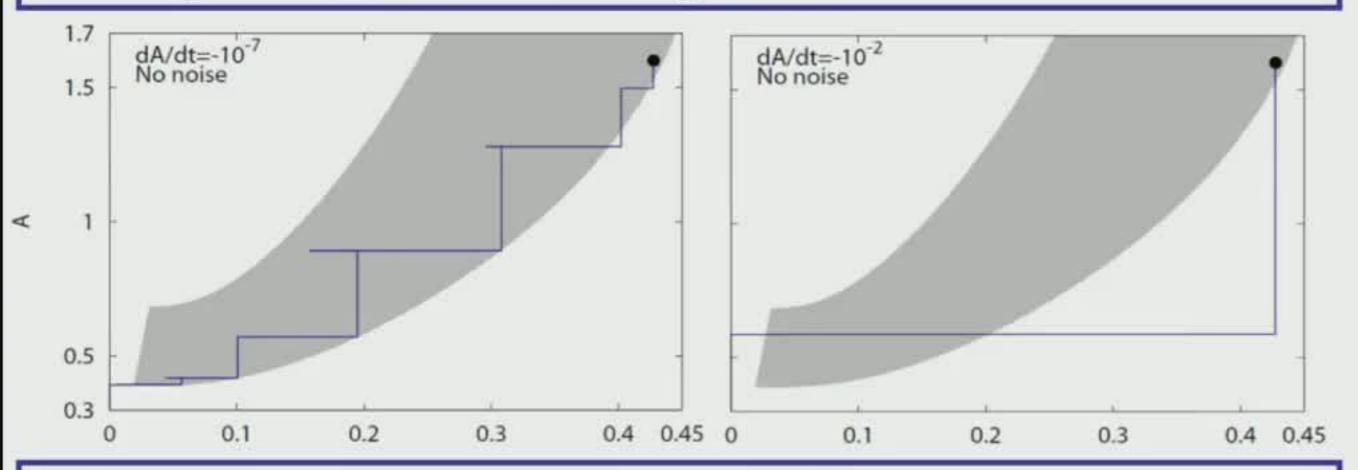
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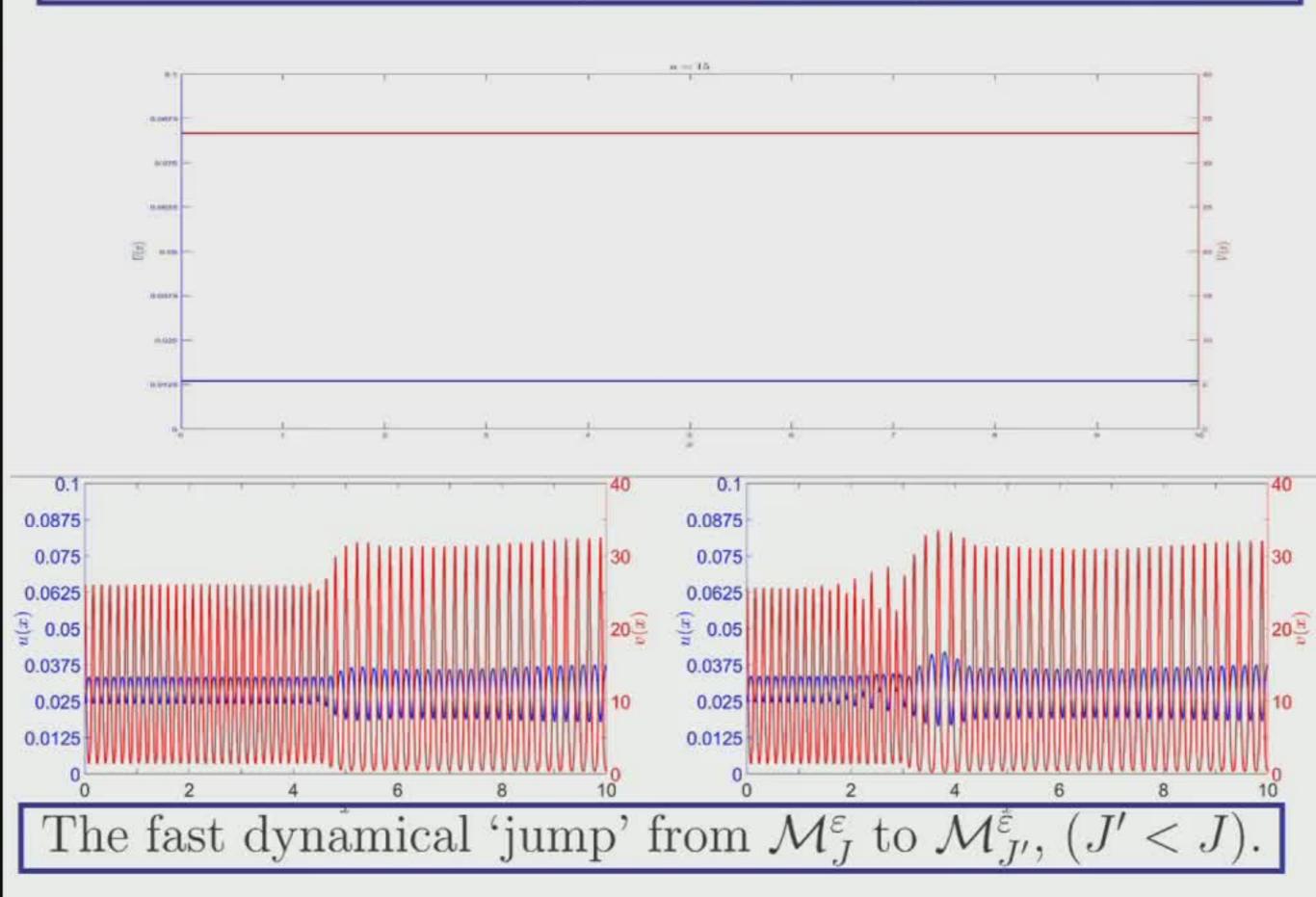
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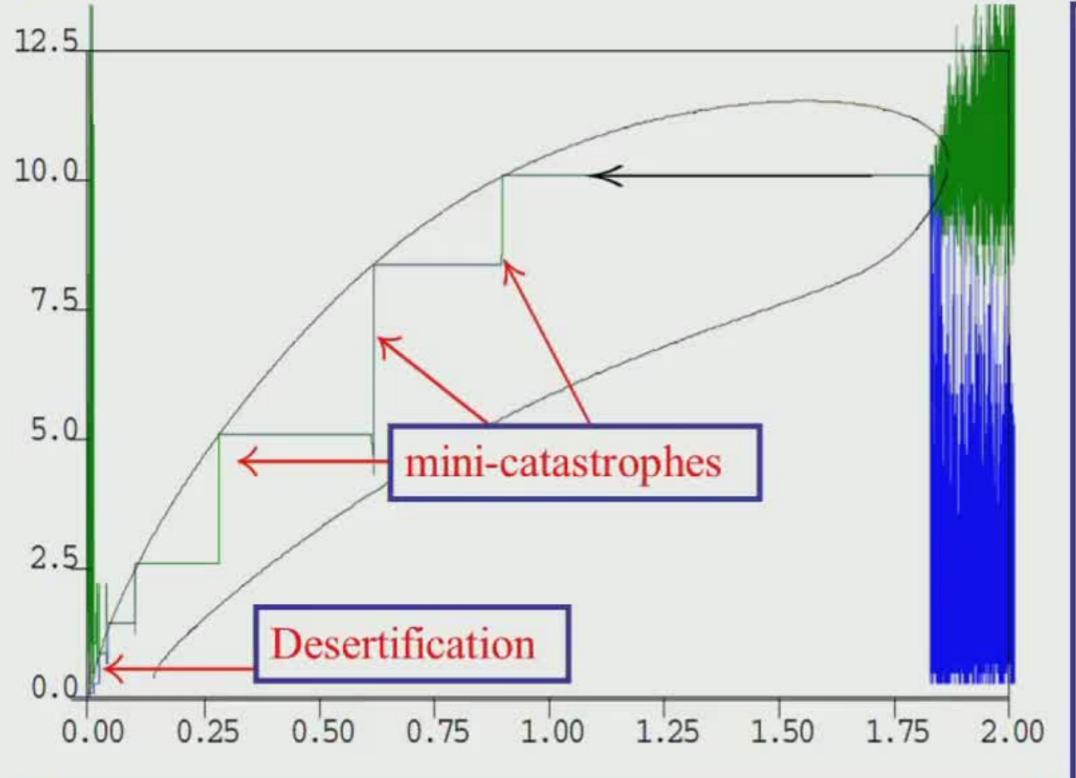


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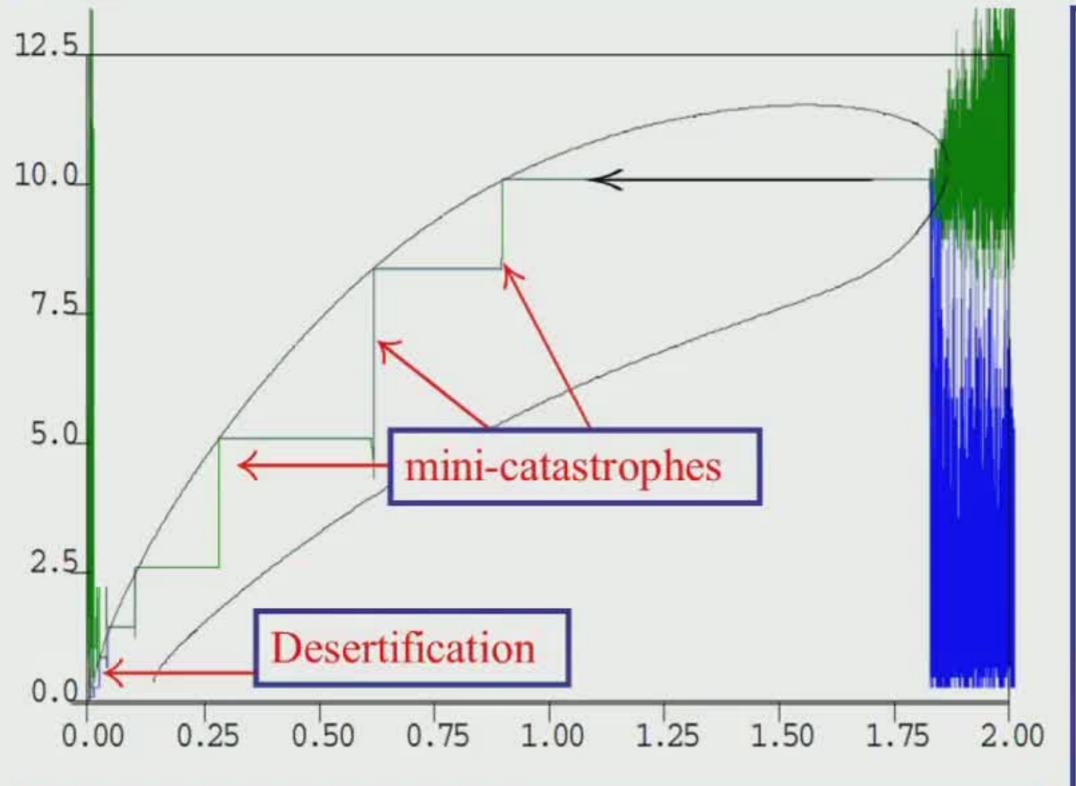
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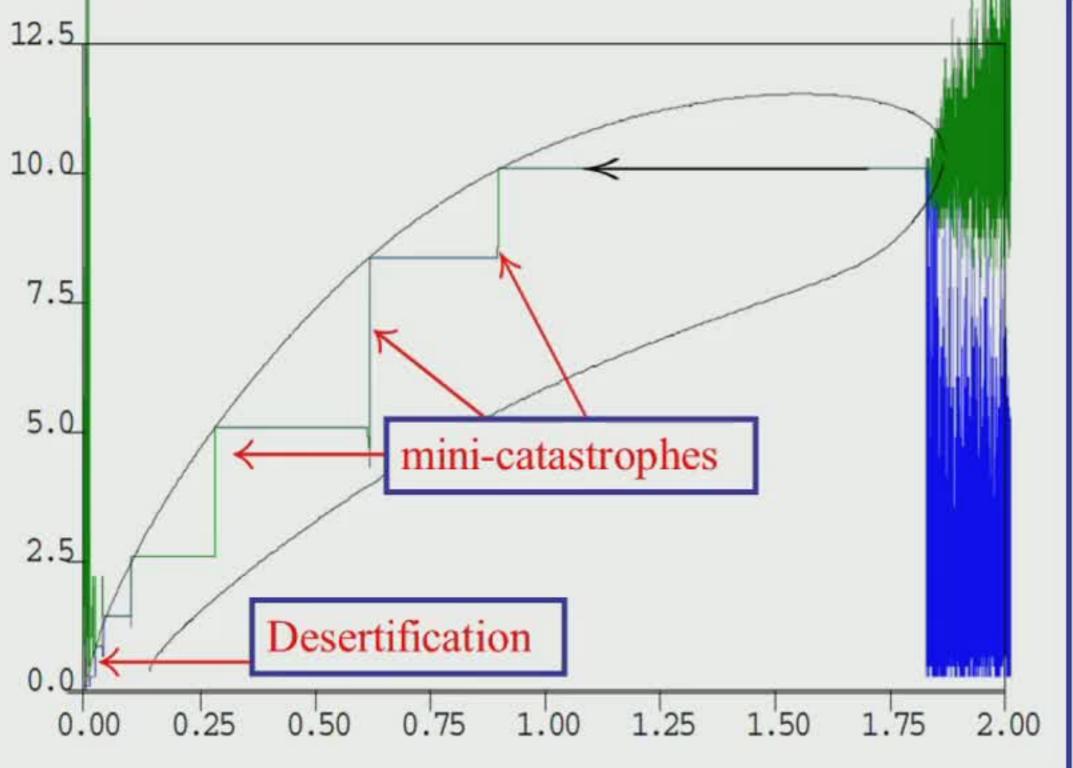
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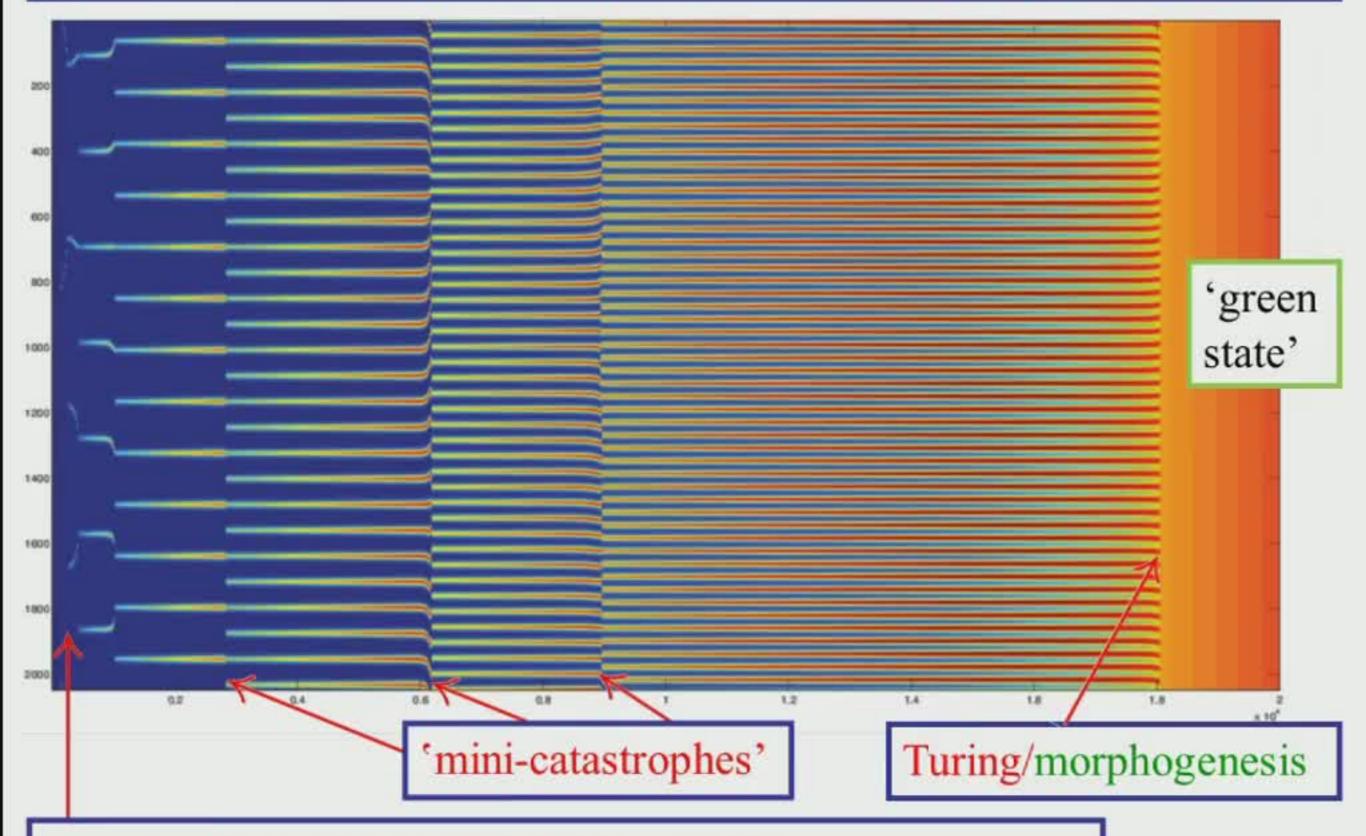
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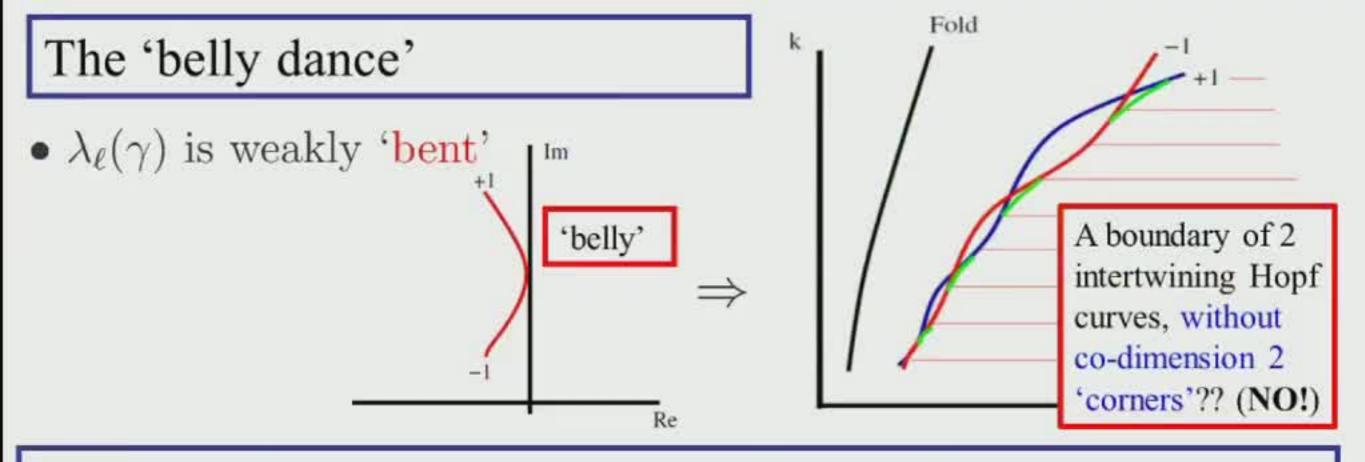
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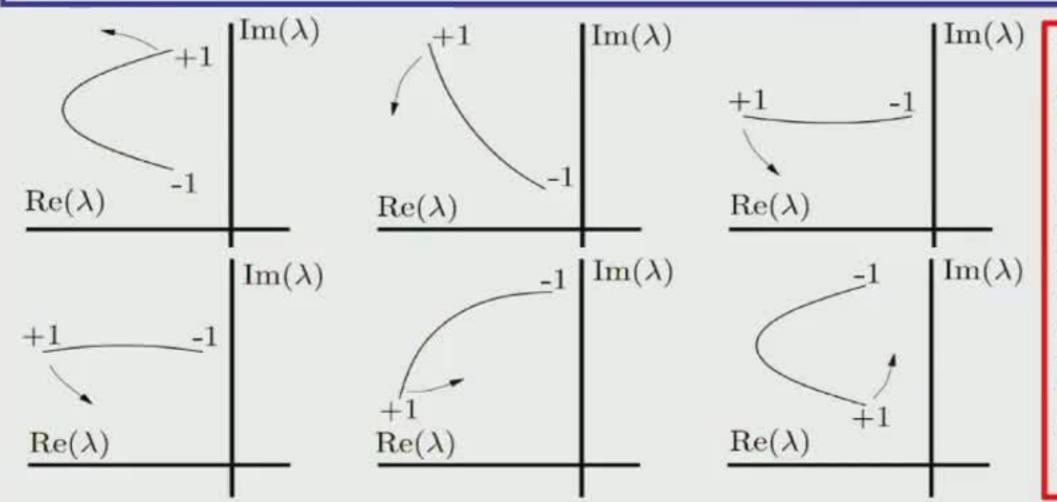
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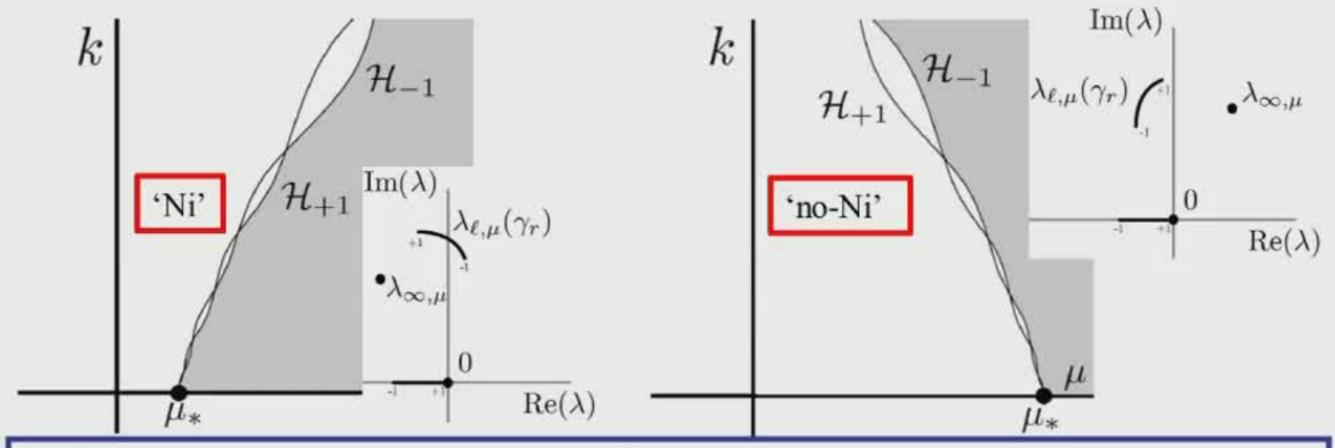
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### Ni's conjecture and the Hopf dance

Wei-Ming Ni (on GM,'98): The homoclinic limit pattern is the most stable pattern 'within' the family of spatially periodic patterns.



 In general slowly nonlinear SP RDEs, Ni's conjecture does not necessarily hold.

([D, Rademacher & vdStelt, '12]: 'Ni' holds for classical GM.)

• The boundary of the Busse balloon has a fine-structure of 2 intertwining Hopf curves,  $\mathcal{H}_{+1}$  and  $\mathcal{H}_{-1}$ : the Hopf dance.

## Near a homoclinic Hopf bifurcation: 3 critical configurations

In the semi-strong setting,  $\sigma(\Psi_{\ell})$  can be determined asymptotically:

- The branch  $\lambda_{\ell}(\gamma)$  near  $\lambda_{\infty}$  by decomposing the Evans function. ([de Rijk, D. & Rademacher, '16]: a Riccatti transformation.)
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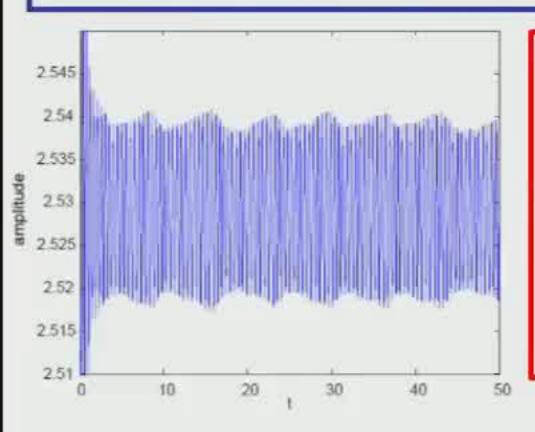
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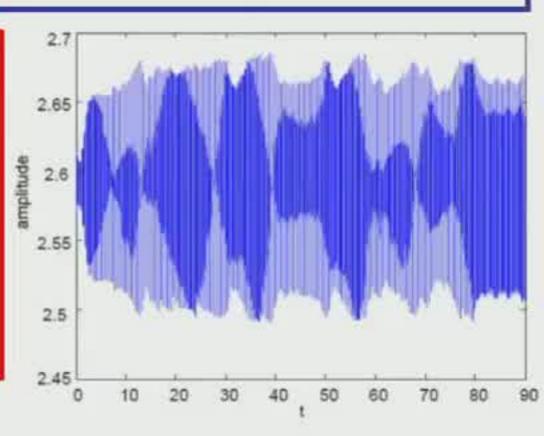
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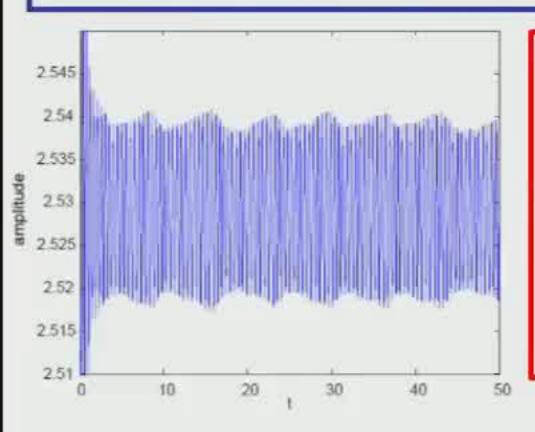


The dynamics of the tip of a solitary, standing, homoclinic pulse

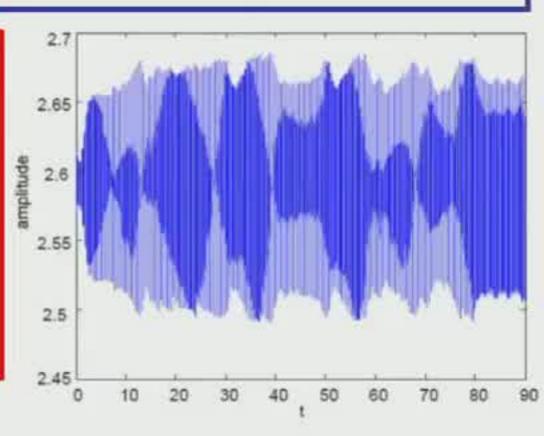


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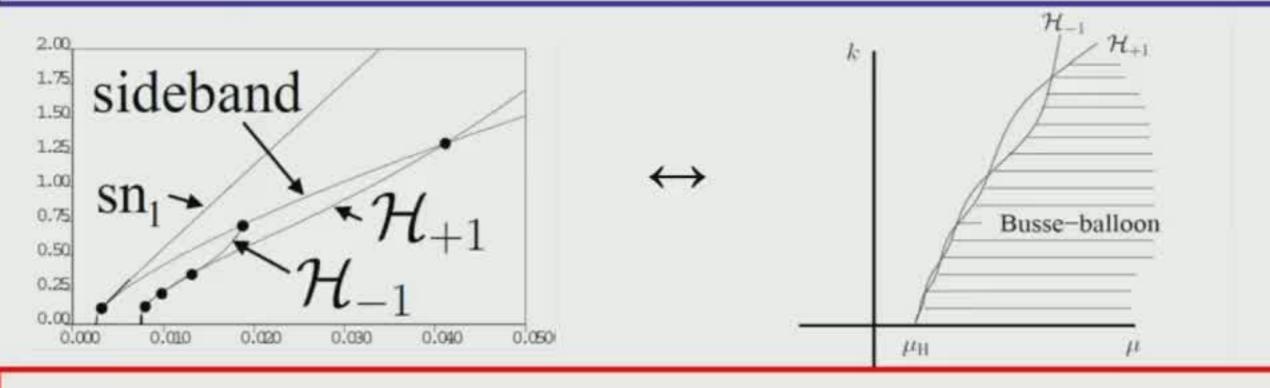
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• Unlike in fluid dynamics, there are no stable patterns of increasing complexity bifurcating from (the boundary of) the Busse balloon?

[From morphogenesis to morphothanatos & nothing else??]

 There is a fine-structure of 'intertwining' boundary curves near the homoclinic tip of the Busse balloon?

[The same behavior is exhibited by the Gierer-Meinhardt model!]



Is this perhaps due to the special nature of these models??

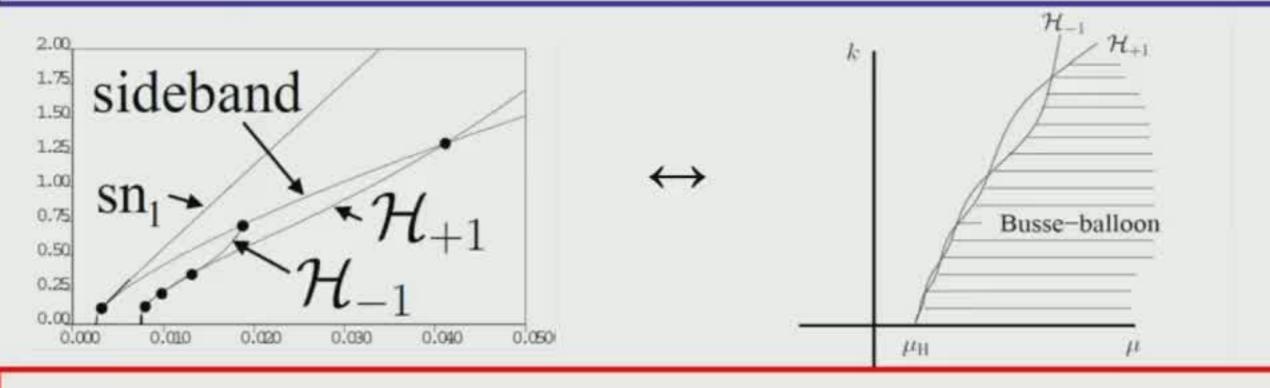
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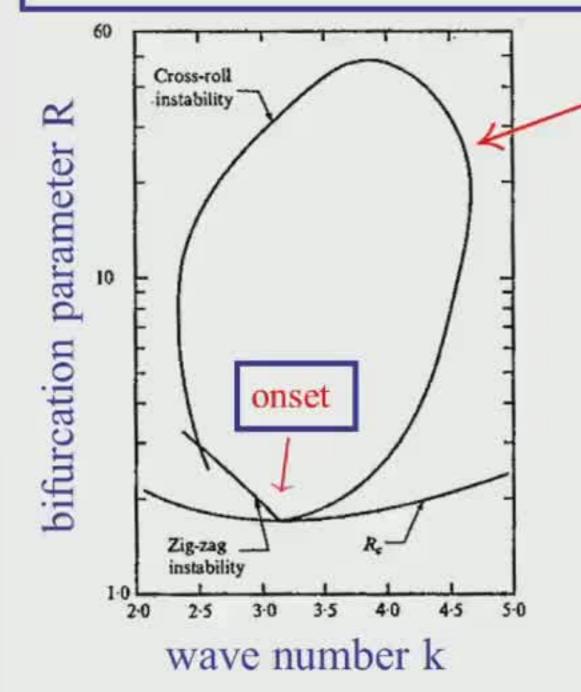
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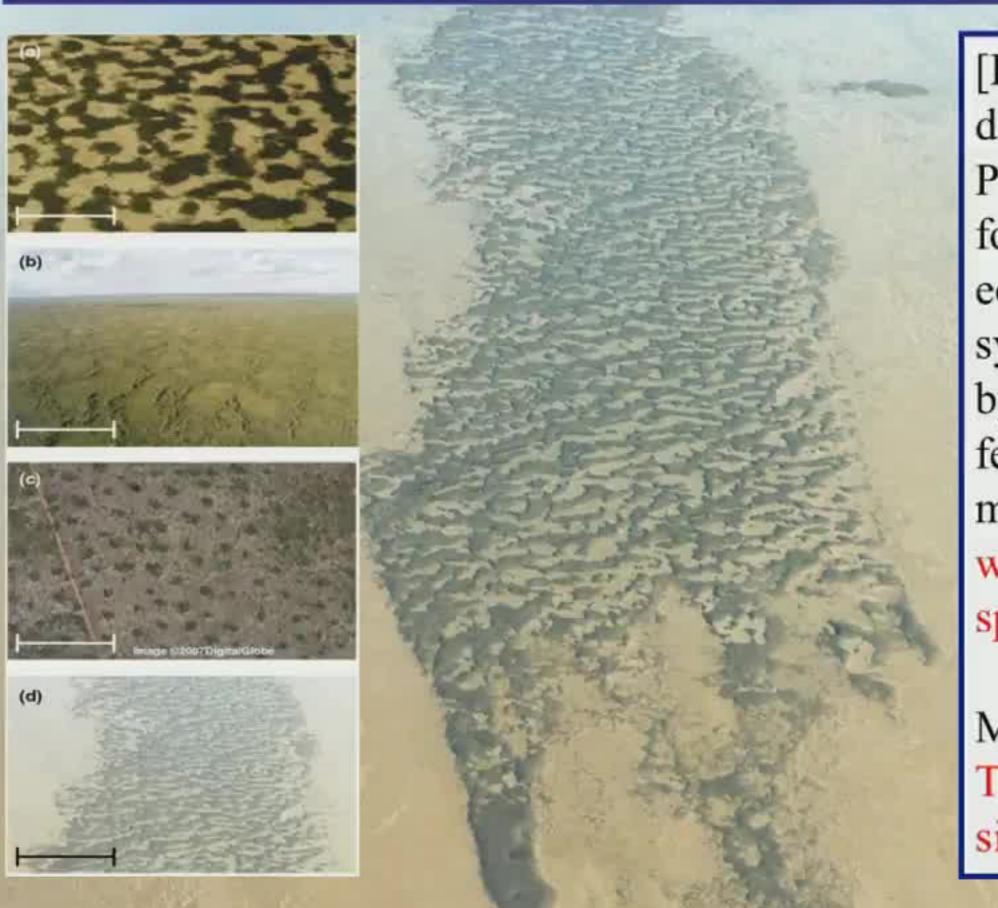


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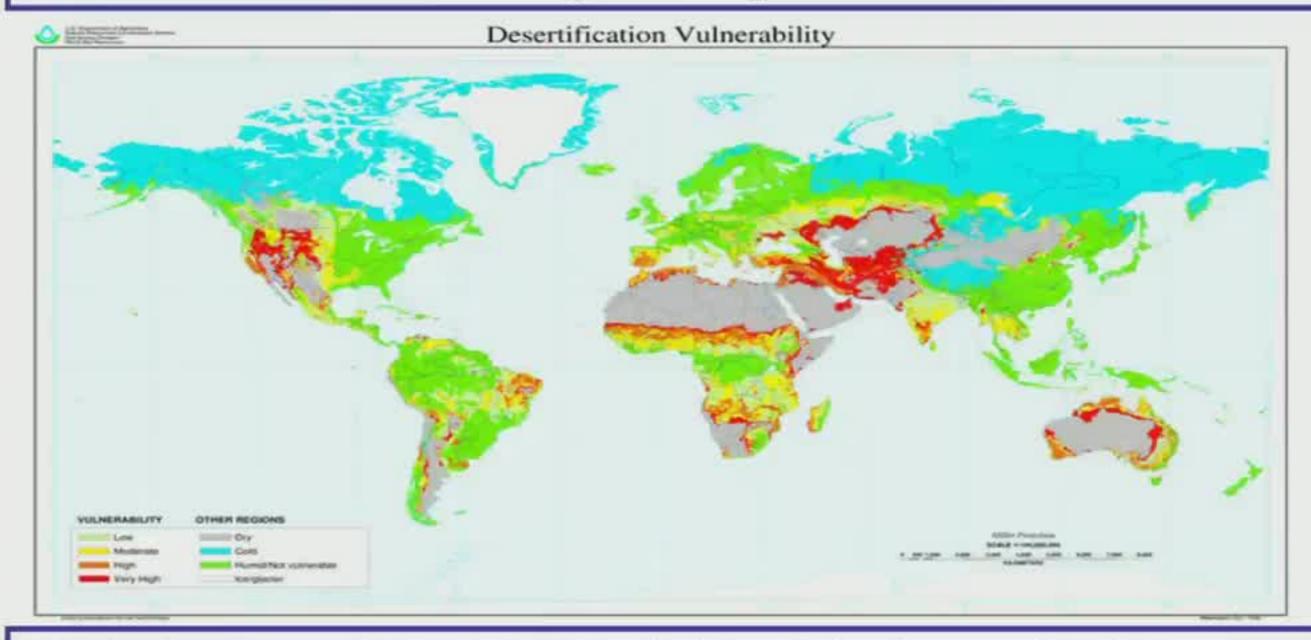
## Intermezzo: spatial ecology & singular patterns



[Rietkerk & van de Koppel, '08]: Pattern formation in ecological systems is driven by counteracting feedback mechanisms on widely different spatial scales.

Mathematics: The dynamics of singular patterns.

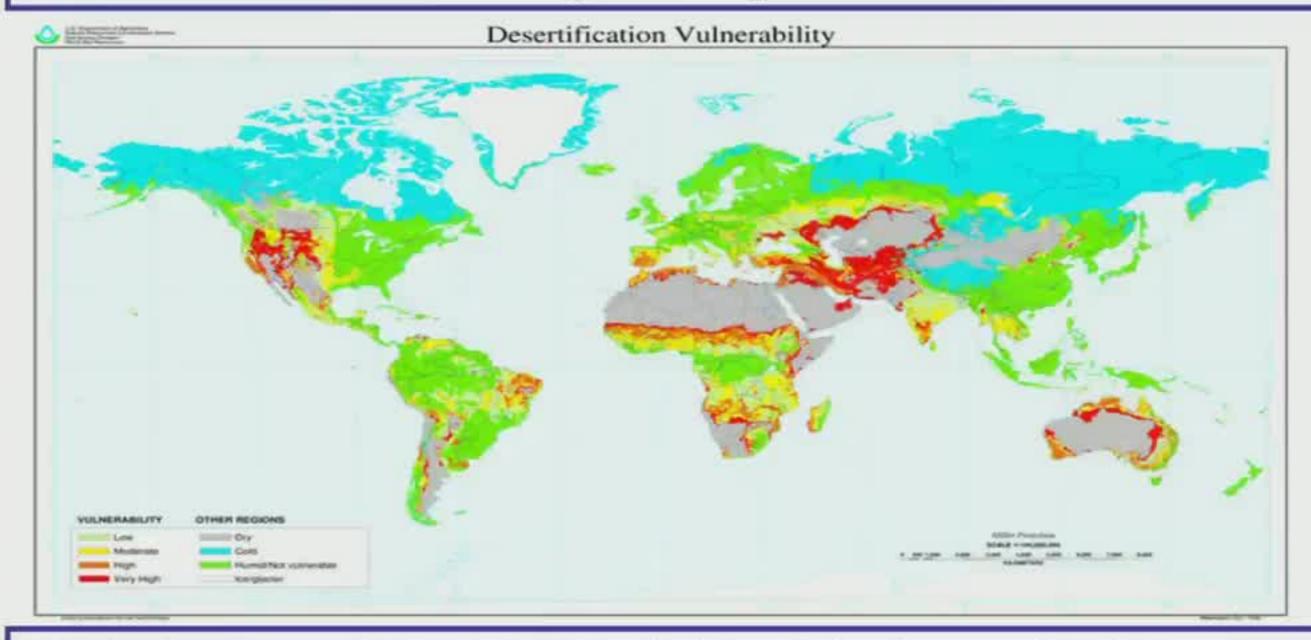
## SPATIAL ECOLOGY: vegetation patterns & desertification



"Drylands occupy approximately 40–41% of Earth's land area and are home to more than 2 billion people. It has been estimated that 10–20% of drylands are already degraded, and that a billion people are under threat from further desertification."

→ Mary Silber Pattern Formation in the Drylands on Monday

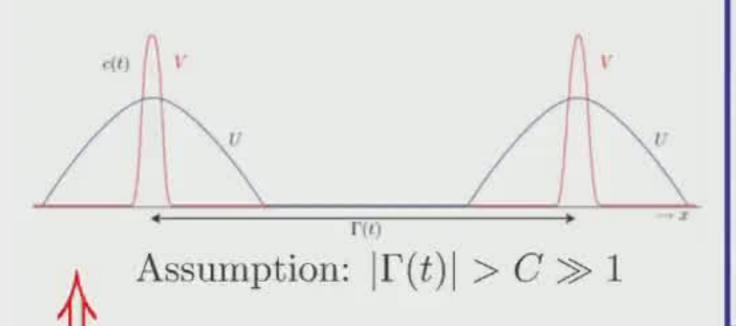
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# Weak ↔ Strong interactions

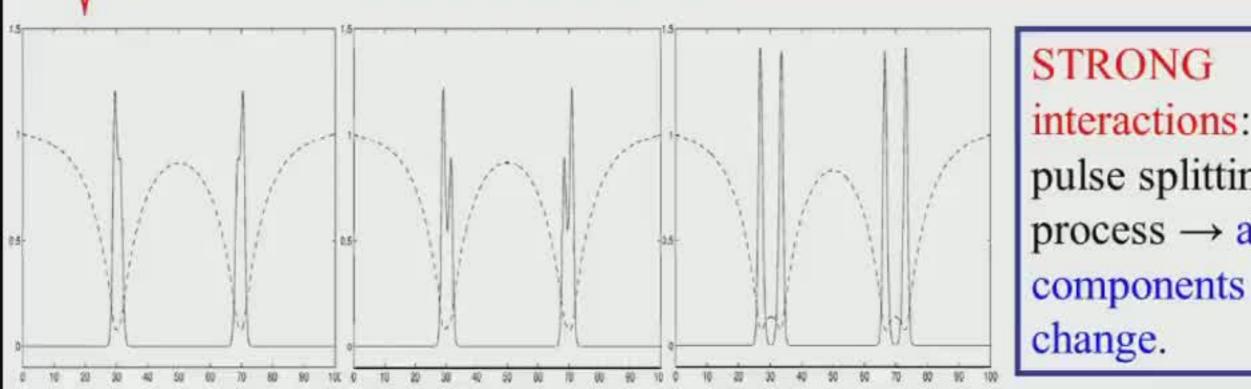


#### WEAK interactions:

pulses are so far apart that they only 'communicate' through exponentially small 'tail-tail' interactions -> pulses behave as 'particles'.

[Ei, Mimura, Promislow, Sandstede, Zelik, ...]

'Exploit' the singular structure: SEMI-STRONG interactions.



# **STRONG** interactions: the pulse splitting process → all

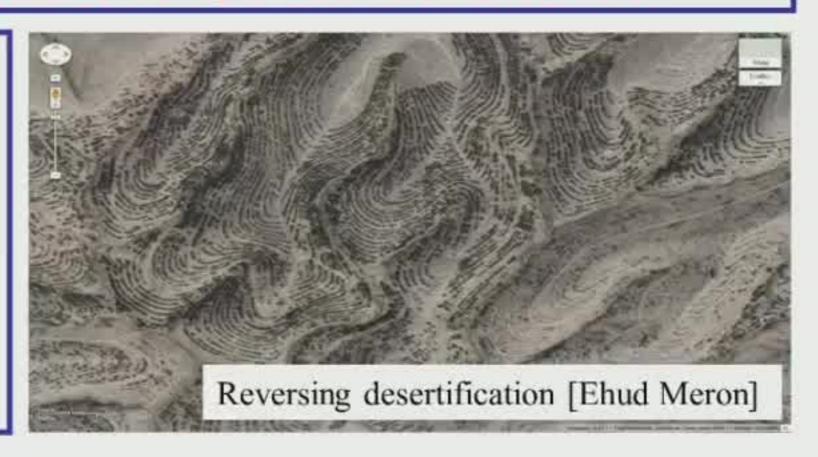
## What is a 'singular pattern'?

A singular pattern is a(n evolving) solution of a multiple scale system – typically a singularly perturbed PDE – where  $0 < \varepsilon \ll 1$  'measures' the perturbation.

## Why would one study singular patterns?

- Multiple scale systems or SP PDEs appear naturally in 'applications'.
- While exhibiting behavior of a richness comparable to general, non-SP systems, the SP nature of these systems provides a framework based on various  $\varepsilon \to 0$  limits by which the behavior of the patterns can be unraveled.

The theme of today:
The strong crossfertilization between
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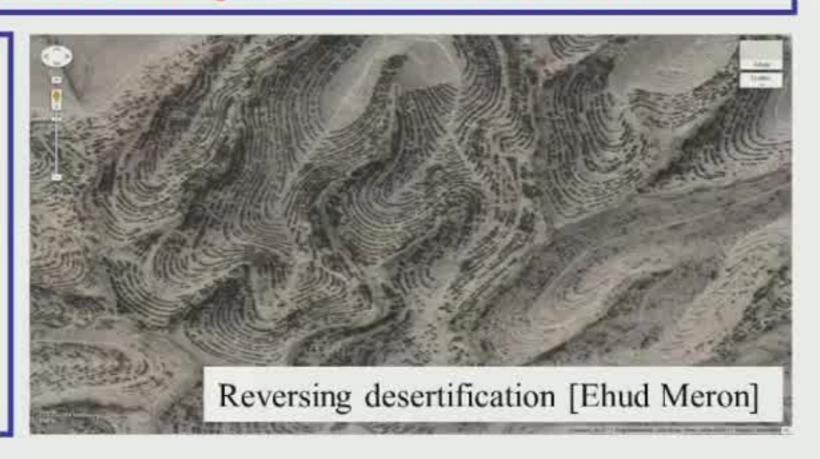
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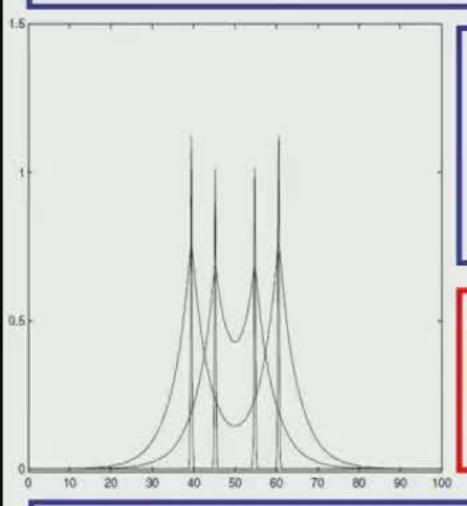


#### Structure of the talk

- Autocatalytic reactions & Gray-Scott dynamics.
- → Semi-strong pulse interactions.
- Spatial ecology, vegetation patterns and desertification.
- → Pattern dynamics of under slowly varying circumstances.
- The Busse balloon: turbulence 
   → desertification.
- → Slowly nonlinear singularly perturbed equations.
- → A fine-structure of the boundary of the Busse balloon.
- · Pattern dynamics under slowly varying conditions.
- ← The impact of the speed of change.
- ← Catastrophic ↔ gradual decline.
- Conclusions & Discussion.

+ some intermezzos

## Semi-strong interactions (of singular patterns!)



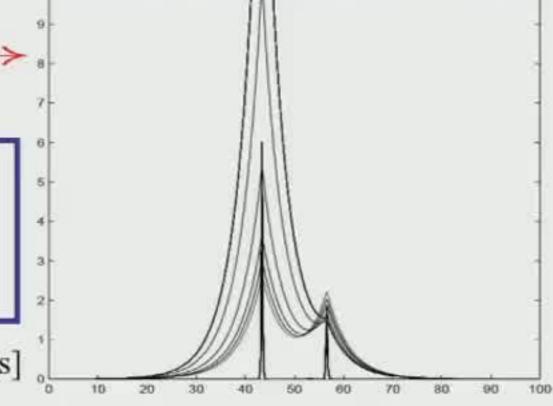
A pair of pulses in semi-strong interaction: the 'fast' component is exponentially small between pulses, the 'slow' component varies 'at leading order'.

→ Pulses change in amplitude & shape during the evolution/interaction, they may even 'push' each other through a 'dynamic bifurcation'.

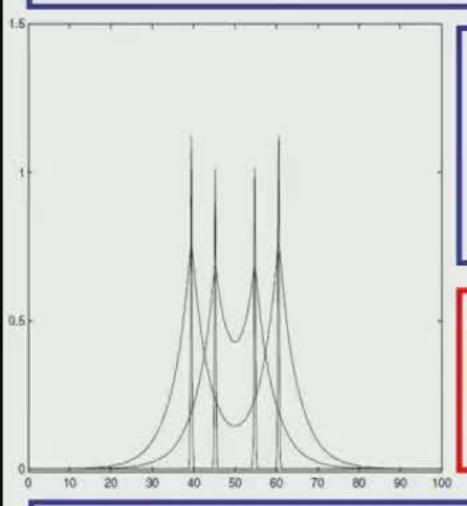
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Biology! Methods developed in context of (the GS and) the Gierer-Meinhardt (GM) model for morphogenesis.

[Ward, Kolokolnikov, Nishiura, ..., D., Kaper & students]



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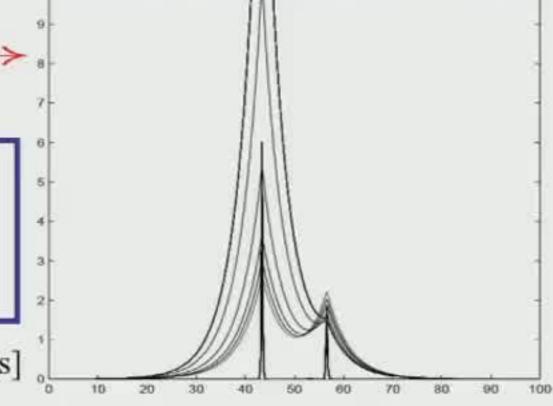
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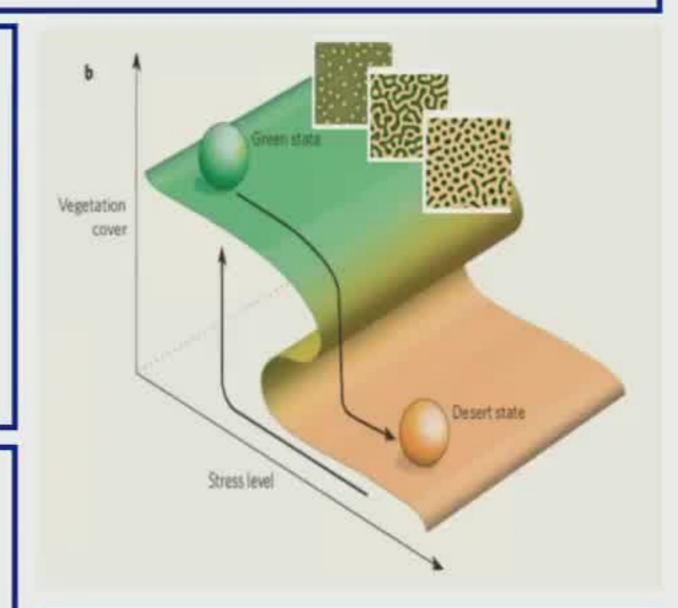


Desertification = The process by which a vegetated state transforms – or collapses – into a bare soil state.

- Caused by a slow change in the 'environment'.
- Patterns appear as 'early' warning signal.
- Partly discontinuous/fast –
   catastrophic partly gradual.
- Irriversible Hysteresis

#### Questions from ecology:

- When is the process catastrophic and when is it gradual?
- Can we predict the 'collapse'?
- Can we measure 'how far' the system is from the desert state?



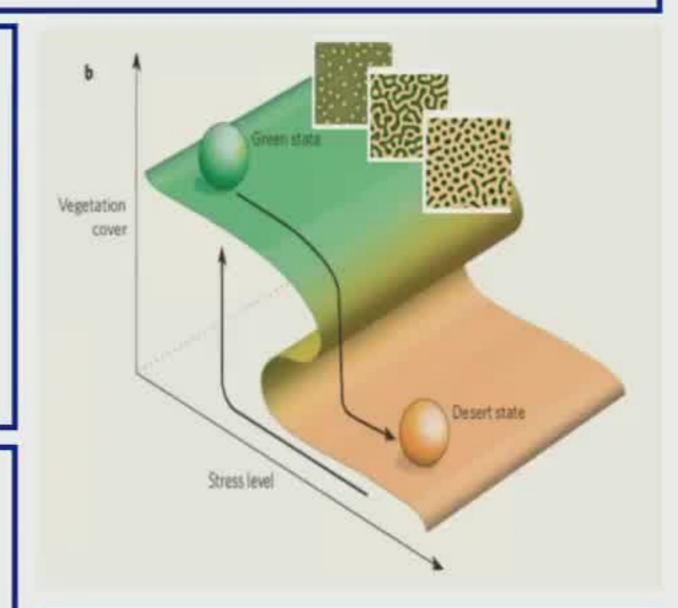
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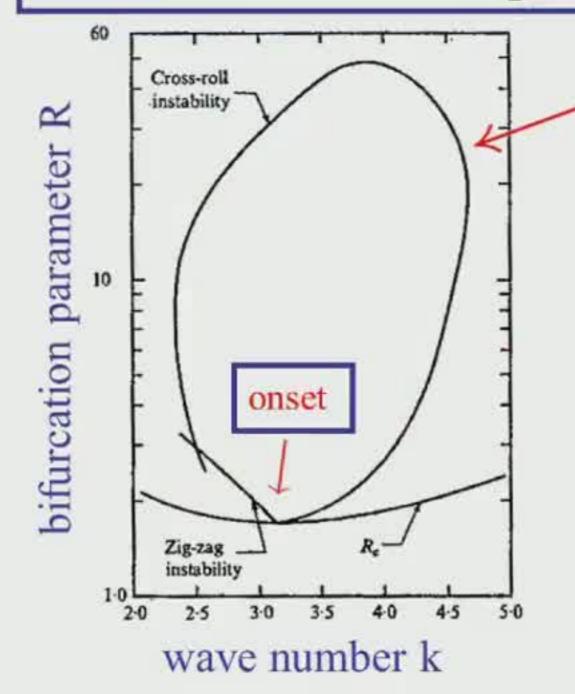
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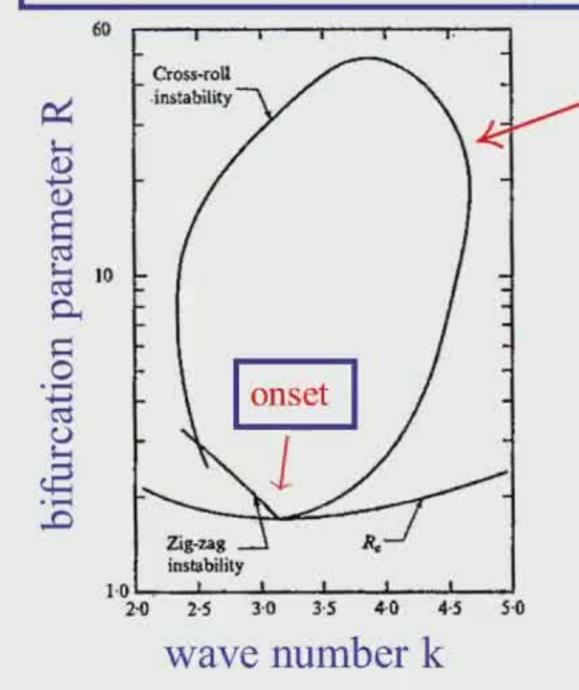
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### Slowly linear & slowly nonlinear SP RDEs

General SP RDE (for simplicity in 2 components),

$$\begin{cases} U_t = U_{xx} + F(U, V; \varepsilon) \\ V_t = \varepsilon^2 V_{xx} + G(U, V; \varepsilon) \end{cases}$$

Outside the 'fast' V-pulses (or fronts) – where, by translation,  $V = 0 \ (+ \exp. \text{ small})$  – the dynamics are governed by,

$$U_t = U_{xx} + F(U, 0; \varepsilon)$$

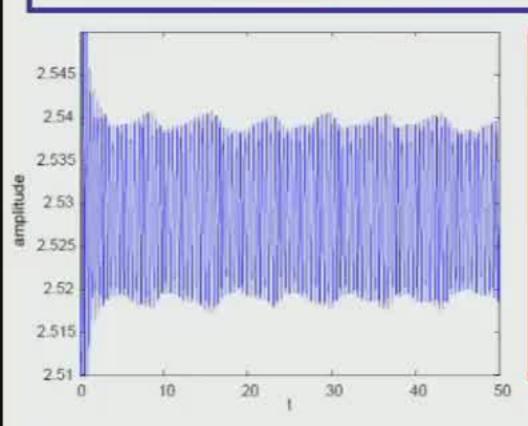
 $F(U, 0; \varepsilon)$  is linear in U for all (??) explicit models in the literature (GS, GM, gKGS, FH-N, Schnakenberg).

The 'prototypical' GS-, GM-, etc. models belong to the special class of 'slowly linear' SP RDEs,

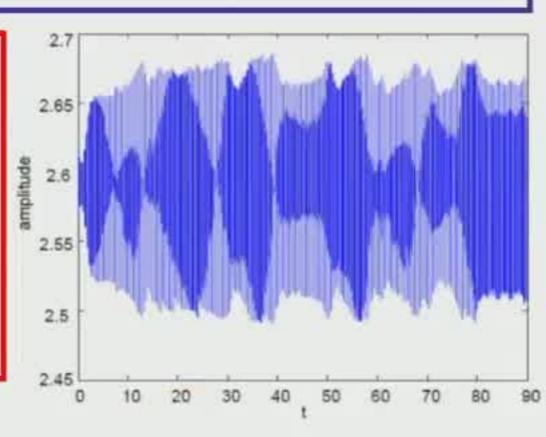
a significantly restricted (?) subclass of the general 'slowly nonlinear' SP RDEs.

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## Near a homoclinic Hopf bifurcation: 3 critical configurations

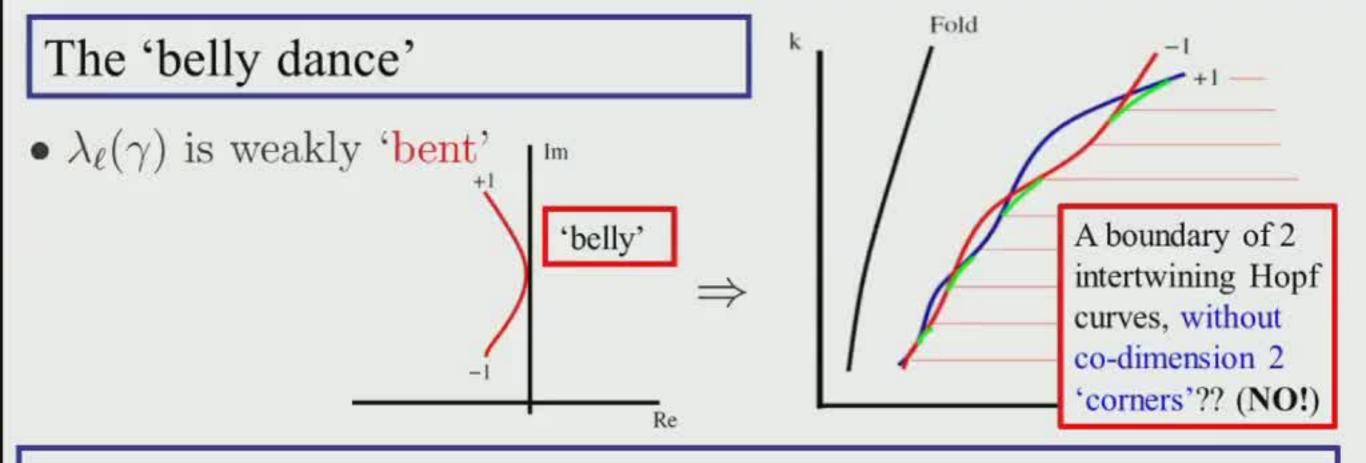
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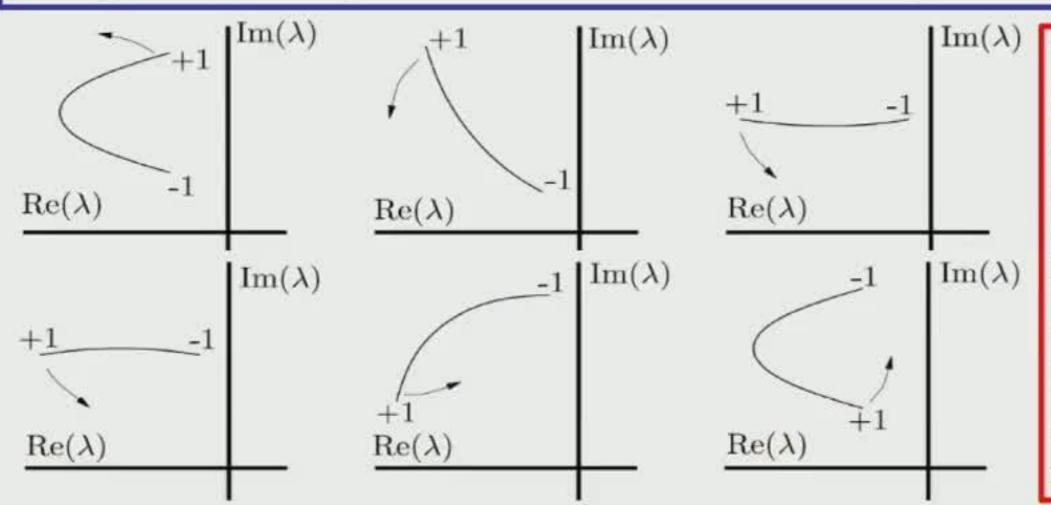
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- The branch λ<sub>ℓ</sub>(γ) near λ<sub>∞</sub> by decomposing the Evans function.
   ([de Rijk, D. & Rademacher, '16]: a Riccatti transformation.)
- The asymptotically 'small spectrum' attached to  $\lambda = 0$ . ([de Rijk, '17]: Lin's method & exponential trichotomies.)
- $\lambda_{\ell}(\gamma)$  'rotates', 'straightens' and shrinks as function of  $\ell$ .

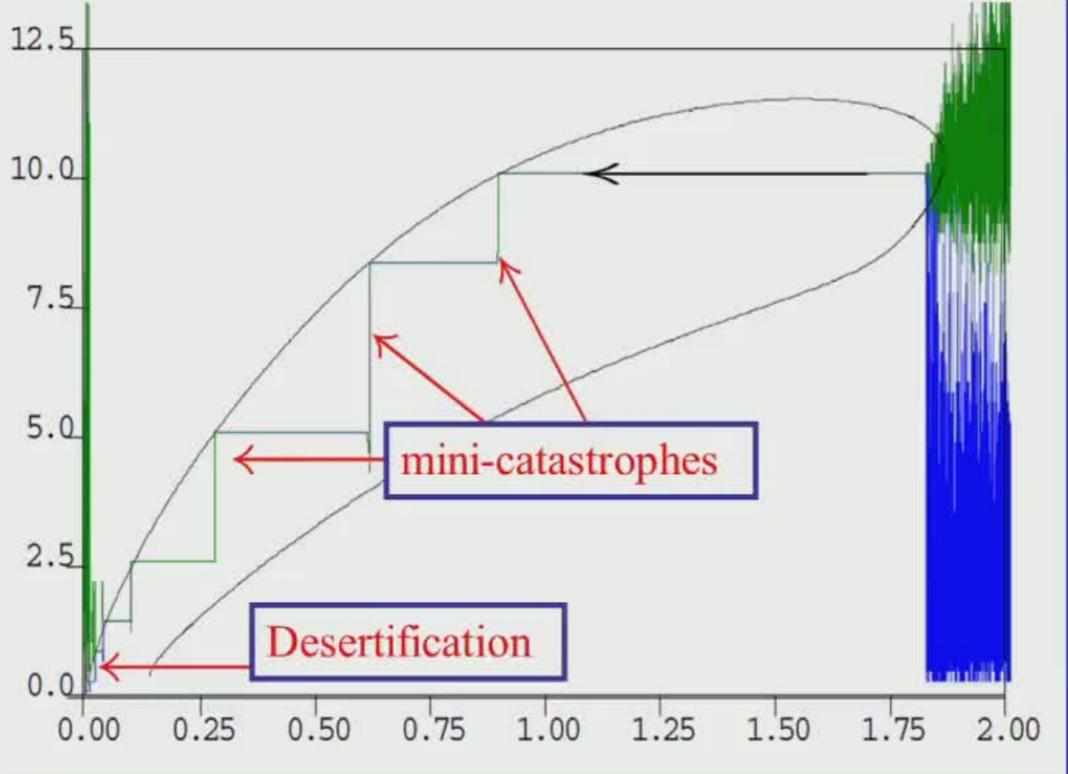


• In general slowly nonlinear SP RDEs, a 'belly dance' takes place.



The belly 'flips'
to the other side
(w.r.t the
connecting
straight line
between its
endpoints) in
half a rotation
of the spectral
curve.

### 'A game of billiards' inside a Busse balloon (??)

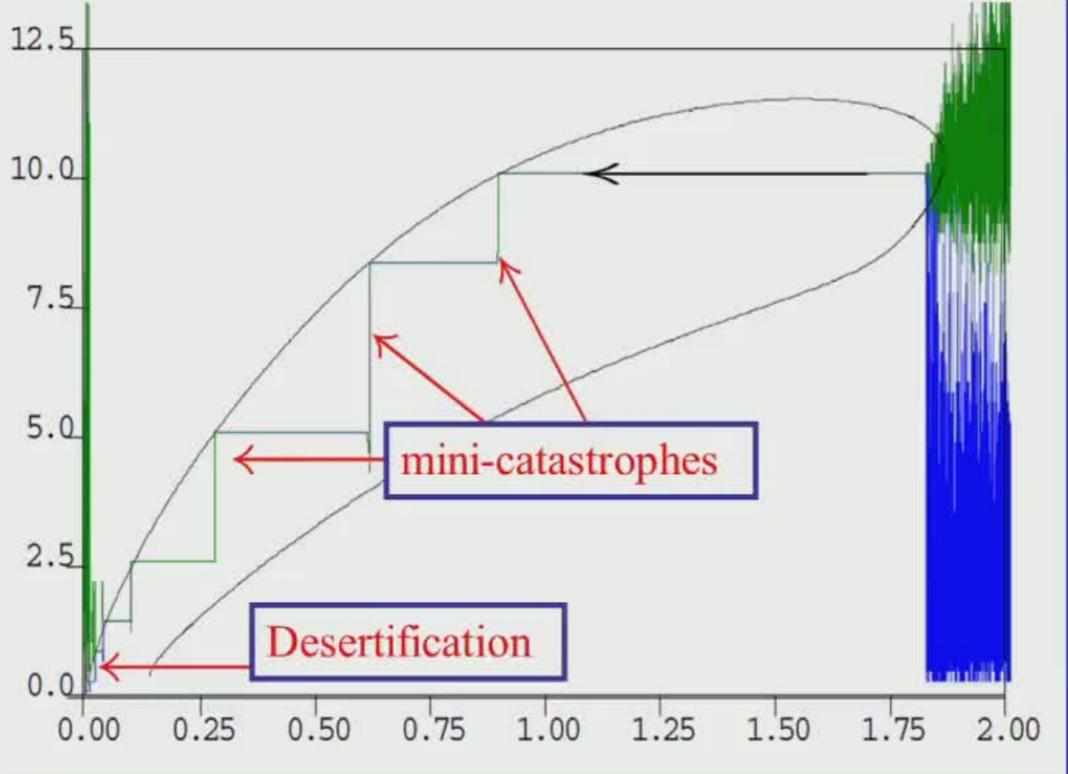


Which rules are driving the reflection process?

**Dynamics** under slowly varying parameters' is a wellstudied – but also quite recent subject in finite-dim. ODEs.

It is a novel subject of study in PDEs.

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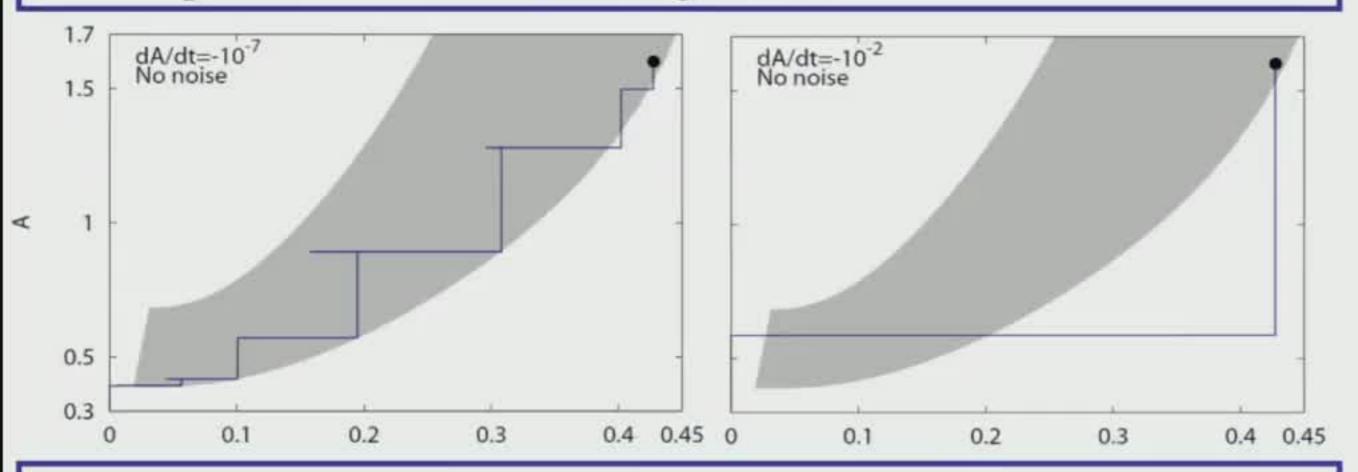


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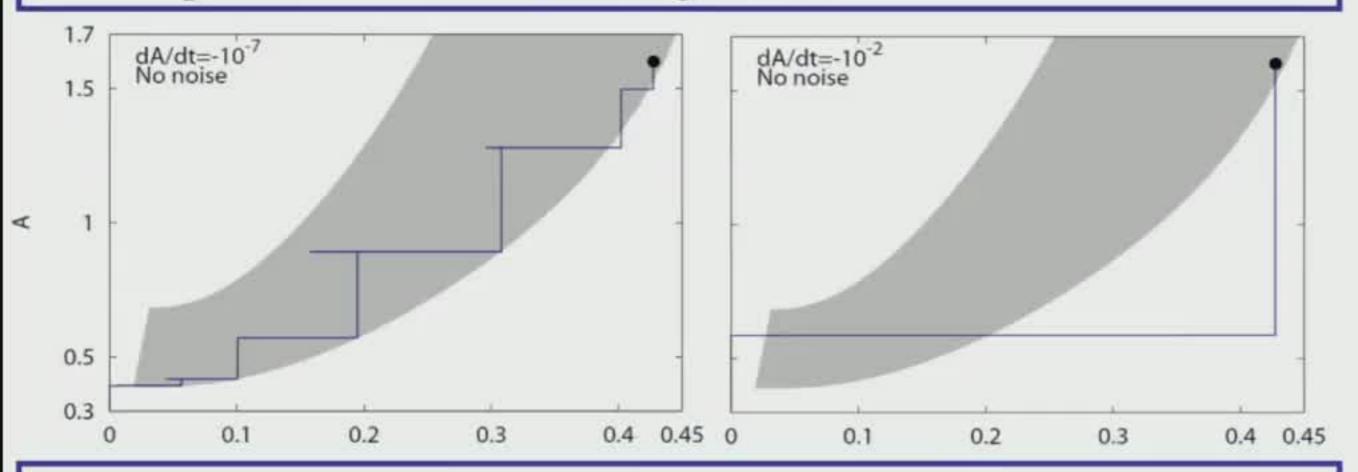
## The impact of the rate of change dA/dt



- If dA/dt is 'too large', then the 'internal dynamics' of the system cannot adapt.
- The first (& only) (mini-)catastrophe is delayed. Desertification occurs at the initial (Turing) wavenumber. However, 'morphotanatos' sets in for a higher value of A.

(↔ Collapse to bare soil with 'sufficient' rainfall.)

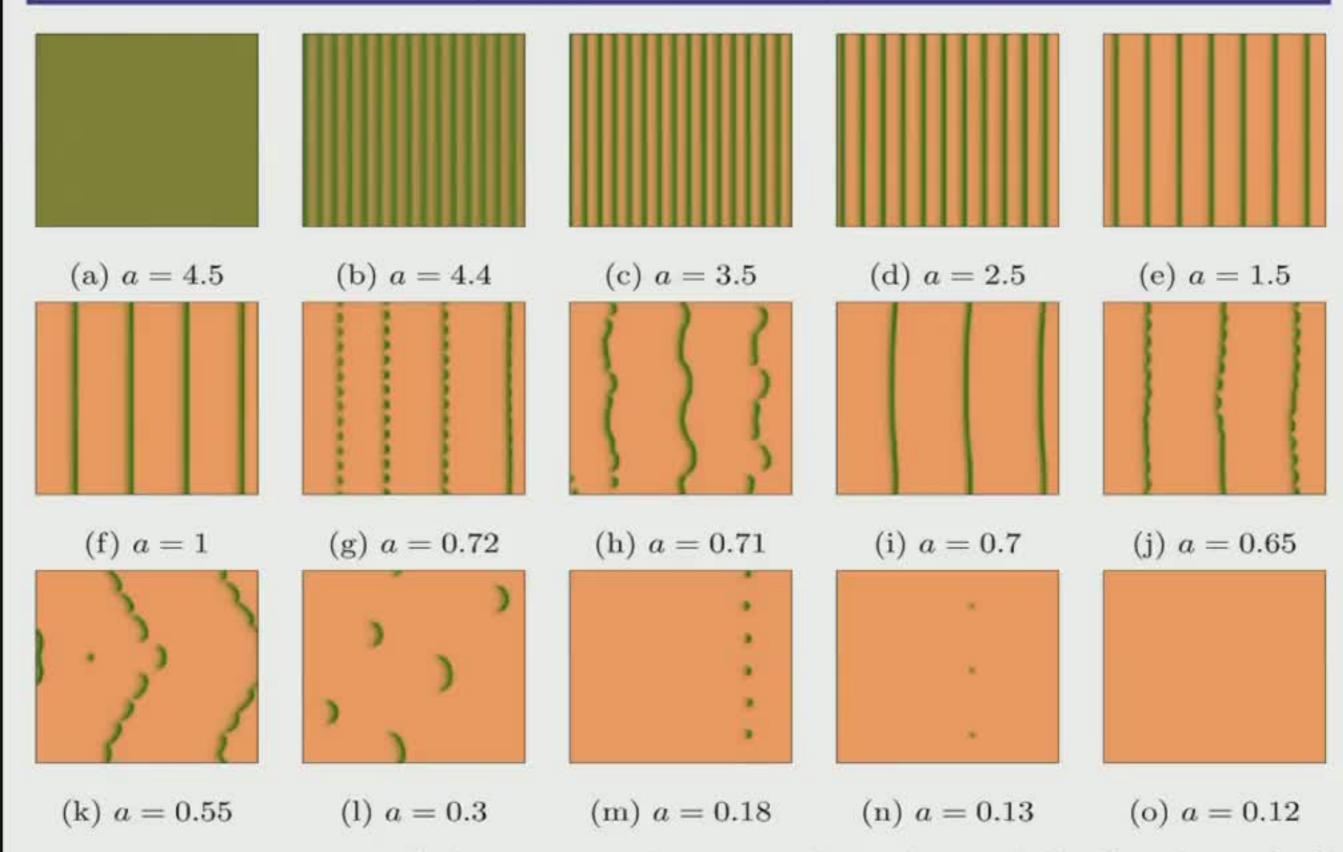
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# Intermezzo: the dynamics of stripes



[Siero, D., Eppinga, Rademacher, Rietkerk, Siteur, '15]

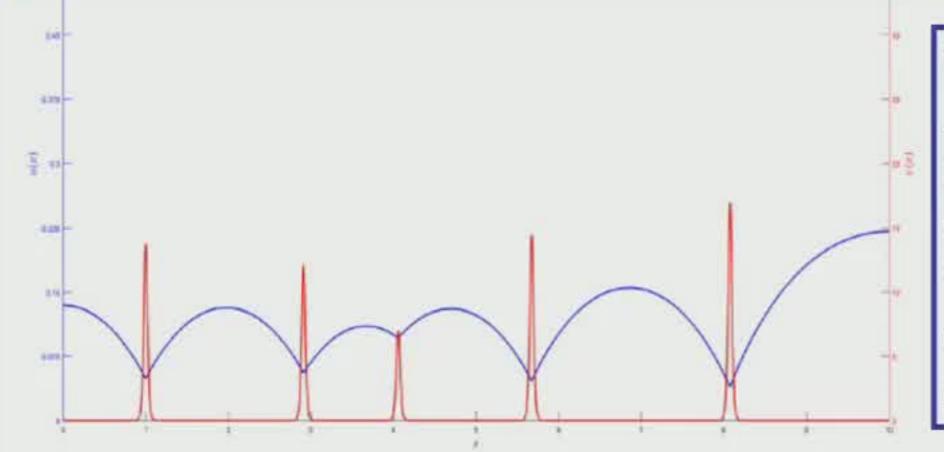
# Catastrophic ↔ gradual?

#### Some conjectures

[Bastiaansen & D.,'17] – in progress

- (Mini-)catastrophes occur in regular patterns.
- Irregular patterns follow a more gradual course.
- Systems naturally evolve towards regularity.

### Internal time scale ↔ Time scale environmental change



Follow the reduced  $J- \rightarrow J-k$ —dim. ODE dynamics as the pattern 'jumps'/'falls' over the edge of its invariant manifold.