

# A GEOMETRIC APPROACH TO STATIONARY DEFECT SOLUTIONS IN ONE SPACE DIMENSION

(joint work with A. Doelman and P. van Heijster, SIADS, 2016)

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# OVERVIEW

- 1 Introduction & Motivation
- 2 Problem Setting
- 3 Examples:  $n = 2, 3$
- 4 Main Results
- 5 Two Models

We formulate a general theory on the effect of small jump-like defects (which we will call *weak defects*) in discontinuous inhomogeneous nonautonomous systems of ODEs:

$$\dot{u} = \begin{cases} f(u), & t \leq 0, \\ f(u) + \varepsilon g(u), & t > 0, \end{cases} \quad (1.1)$$

where  $u \in \mathbb{R}^n$ ,  $f(u), g(u) : \mathbb{R}^n \rightarrow \mathbb{R}^n$  are sufficiently smooth, and  $\varepsilon$  is a small positive parameter.

[cf. D.W. McLaughlin and A.C. Scott, Perturbation analysis of fluxon dynamics, Phys. Rev. A, 1978.]

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The perturbed generalized three-component FitzHugh-Nagumo system [P. van Heijster, etc, Nonlinearity 2011]

$$\begin{aligned}U_t &= \varepsilon^2 U_{xx} + U - U^3 - \varepsilon(\alpha V + \beta W + \gamma(x)) \\ \tau V_t &= V_{xx} + U - V \\ \theta W_t &= D^2 W_{xx} + U - W,\end{aligned}\tag{1.2}$$

with  $(x, t) \in (\mathbb{R}, \mathbb{R}^+)$ ,  $\alpha, \beta \in \mathbb{R}$ ,  $D > 1$ ,  $\tau, \theta > 0$ ,  $0 < \varepsilon \ll 1$ ,  
and

$$\gamma(\xi) = \begin{cases} \gamma_1 & \text{for } x \leq 0, \\ \gamma_2 & \text{for } x > 0, \end{cases}\tag{1.3}$$

where  $\gamma_{1,2} \in \mathbb{R}$ .

Written as a system of six first order ODEs

$$\left\{ \begin{array}{lcl} u_{\xi} & = & p, \\ p_{\xi} & = & -u + u^3 + \varepsilon(\alpha v + \beta w + \gamma(\xi)), \\ v_{\xi} & = & \varepsilon q, \\ q_{\xi} & = & \varepsilon(v - u), \\ w_{\xi} & = & \frac{\varepsilon}{D}r, \\ r_{\xi} & = & \frac{\varepsilon}{D}(w - u), \end{array} \right. \quad (1.4)$$

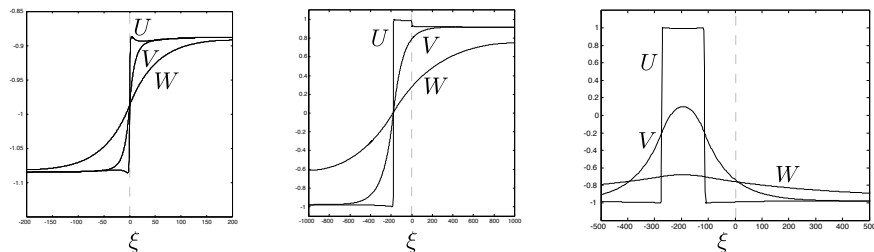
with  $\xi := x/\varepsilon, \alpha, \beta \in \mathbb{R}, D > 1, 0 < \varepsilon \ll 1$ , and  $\gamma(\xi)$  as in (1.3).

- The original homogeneous three-component version: to explore gas discharge phenomena [M. Bode, A.W. Liehr, C.P. Schenk and H.-G. Purwins, Physica D 2002]
- Stable pinned stationary front and pulse solutions with the front or back of the solution located near the weak defect, *i.e.* near  $x = 0$  [P. van Heijster, etc, Nonlinearity 2011]
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**Figure 1.1:** Left panel: a trivial weak defect solution supported by (1.2). The system parameters were as follows  $(\alpha, \beta, D, \gamma_1, \gamma_2, \tau, \theta, \varepsilon) = (3, -2, 5, 3, -1, 1, 1, 0.1)$ . Middle panel: a local weak defect solution in the shape of a stationary front solution supported by (1.2). The system parameters were as follows  $(\alpha, \beta, D, \gamma_1, \gamma_2, \tau, \theta, \varepsilon) = (3, 2, 5, 0, 10, 1, 1, 0.01)$ . Right panel: A local weak defect solution in the shape of a stationary pulse solution supported by (1.2). The system parameters were as follows  $(\alpha, \beta, D, \gamma_1, \gamma_2, \tau, \theta, \varepsilon) = (3, 2, 5, 2, 1, 1, 1, 0.01)$  (note that this panel is adapted from Figure 5 of [vHDKNU,2011]). The location of the defect is indicated by the dashed line and  $\xi := x/\varepsilon$ .

This leads to the following question: can we develop a general theory for the persistence and/or existence of defect solutions supported by (1.1) for generic perturbations  $\varepsilon g(u)$  under mild, generic assumptions on the unperturbed system

$$\dot{u} = f(u), \quad u(t) : \mathbb{R} \rightarrow \mathbb{R}^n?$$

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- 1 Introduction & Motivation
- 2 Problem Setting
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  - Definitions of defect solutions
- 3 Examples:  $n = 2, 3$
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- The unperturbed system, that is (1.1) with  $\varepsilon = 0$ , is homogeneous and continuous

$$\dot{u} = f(u), \quad t \in \mathbb{R}. \quad (2.1)$$

- Hypothesis (H1). *System (2.1) has  $N$  isolated equilibrium points  $P_i$  ( $i = 1, 2, \dots, N$ ), where  $N$  is a positive integer or  $+\infty$ .*
- *The continuous perturbed system, that is,*

$$\dot{u} = f(u) + \varepsilon g(u), \quad t \in \mathbb{R}, \quad (2.2)$$

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- We are interested in solutions to (1.1) that asymptote to a hyperbolic  $P^-$  at  $-\infty$  and to a hyperbolic  $P_\varepsilon^+$  at  $\infty$ , where  $P^- \in \{P_1, P_2, \dots, P_N\}$  and  $P_\varepsilon^+ \in \{P_1^\varepsilon, P_2^\varepsilon, \dots, P_N^\varepsilon\}$ , under the assumption that the unperturbed system (2.1) supports an *isolated* heteroclinic orbit.
- Hypothesis (H2). *The unperturbed system (2.1) supports an heteroclinic orbit  $\Gamma$  connecting  $P^-$  with  $P^+ = P_0^+$  in forward time.*

*More specifically, there is a  $\Gamma \in \mathcal{W}^u(P^-) \cap \mathcal{W}^s(P^+)$  and we assume that the intersection is “minimally non-transversal”. That is, if  $\dim(\mathcal{W}^u(P^-)) + \dim(\mathcal{W}^s(P^+)) \leq n$ , then  $\dim(\mathcal{W}^u(P^-) \cap \mathcal{W}^s(P^+)) = 1$  and if  $\dim(\mathcal{W}^u(P^-)) + \dim(\mathcal{W}^s(P^+)) = m > n$ , then  $\dim(\mathcal{W}^u(P^-) \cap \mathcal{W}^s(P^+)) = m - n$ .*

*Moreover, we assume that all eigenvalues of the linearization around  $P^\pm$  are simple.*



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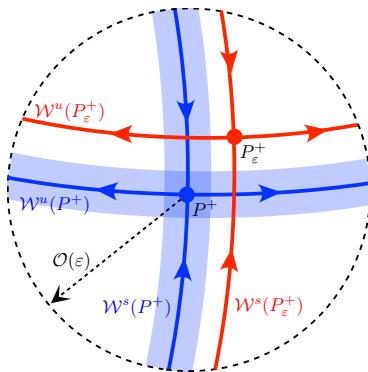
## Definition 2.1

Assume (H1) and (H2) hold and assume that  $\varepsilon$  is sufficiently small. If  $\mathcal{W}^{s,u}(P^+) \neq n$ , then we call the perturbation (1.1) of (2.1) a **generic perturbation** if the distance between  $\mathcal{W}_{\text{loc}}^{s,u}(P^+)$  and  $P_\varepsilon^+$  is strictly of order  $\varepsilon$  and not smaller, that is,

$$d(\mathcal{W}_{\text{loc}}^{s,u}(P^+), P_\varepsilon^+) = \mathcal{O}_s(\varepsilon),$$

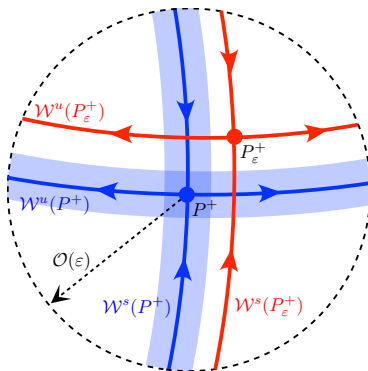
where  $d(\cdot, \cdot)$  denotes the Euclidian distance.

**Hypothesis (H3).** *The perturbation (1.1) of (2.1) is a generic perturbation.*



**Figure 2.1:** For a generic perturbation we have that  $d(\mathcal{W}_{\text{loc}}^{s,u}(P^+), P_\epsilon^+) = \mathcal{O}_s(\epsilon)$ . That is,  $P_\epsilon^+$  does not lie inside of the shaded blue regions. Moreover, since the perturbation is  $\mathcal{O}(\epsilon)$ , the stable and unstable manifolds of  $P_\epsilon^+$  and  $P^+$  are locally and to leading order parallel.

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## Definition 2.2

A  $C^0$ -solution  $\Gamma_\varepsilon(t)$  of (1.1) is called a **defect solution** if

$$\lim_{t \rightarrow -\infty} \Gamma_\varepsilon(t) = P^- \quad \text{and} \quad \lim_{t \rightarrow +\infty} \Gamma_\varepsilon(t) = P_\varepsilon^+.$$

We distinguish between three types of defect solutions.

## Definition 2.3

A defect solution  $\Gamma_\varepsilon(t)$  is said to be a **trivial defect solution** if  $P^- = P^+$  and

$$\lim_{\varepsilon \rightarrow 0} \|\Gamma_\varepsilon(t) - P_\varepsilon^+\|_\infty = 0.$$

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## Definition 2.4

A nontrivial weak defect solution  $\Gamma_\varepsilon(t)$  is said to be a **local defect solution** if either

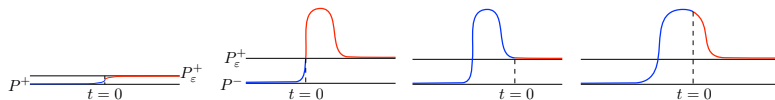
$$\lim_{\varepsilon \rightarrow 0} \|\Gamma_\varepsilon(t) - P_\varepsilon^+\|_{\infty, \mathbb{R}^+} = 0, \quad \text{or} \quad \lim_{\varepsilon \rightarrow 0} \|\Gamma_\varepsilon(t) - P^-\|_{\infty, \mathbb{R}^-} = 0, \quad (2.3)$$

where  $\|\cdot\|_{\infty, \mathbb{R}^\pm}$  denotes the  $\mathbb{L}^\infty$ -norm over  $\mathbb{R}^\pm$ . Moreover, we say that the defect occurs near  $P_\varepsilon^+$  if the first condition of (2.3) holds and the defect occurs near  $P^-$  if the second condition holds.

Finally, a nontrivial defect solution  $\Gamma_\varepsilon(t)$  is said to be a **global defect solution** if

$$\lim_{\varepsilon \rightarrow 0} \|\Gamma_\varepsilon(t) - P_\varepsilon^+\|_{\infty, \mathbb{R}^+} > 0, \quad \text{and} \quad \lim_{\varepsilon \rightarrow 0} \|\Gamma_\varepsilon(t) - P^-\|_{\infty, \mathbb{R}^-} > 0.$$





**Figure 2.2:** Left panel: trivial defect solution connecting  $P^+$  with  $P_\epsilon^+$ . Middle panels: local defect solution near  $P^-$ ,  $P_\epsilon^+$ , respectively. Right panel: global defect solution connecting  $P^-$  with  $P_\epsilon^+$ .

└ Examples:  $n = 2, 3$

└  $n = 2$ : Global defects

## GLOBAL DEFECTS IN A PERTURBED STATIONARY FISHER-KPP EQUATION

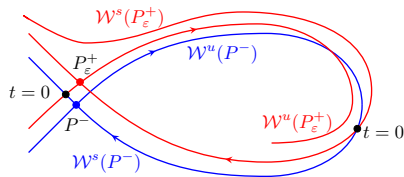
Consider the following perturbed planar ODE

$$\begin{pmatrix} \dot{u} \\ \dot{p} \end{pmatrix} = \begin{cases} \begin{pmatrix} p \\ u - u^2 \end{pmatrix}, & t \leq 0 \\ \begin{pmatrix} p + \varepsilon g_1(u, p) \\ u - u^2 + \varepsilon g_2(u, p) \end{pmatrix}, & t > 0 \end{cases}, \quad (3.1)$$

where  $g_1$  and  $g_2$  are sufficiently smooth functions and  $\varepsilon$  is a small parameter.

└ Examples:  $n = 2, 3$

└  $n = 2$ : Global defects



**Figure 3.1:** A typical sketch of the stable and unstable manifold of  $P^-$  (blue) and the stable and unstable manifold of  $P_\varepsilon^+$  (red) from (3.1) in the case that  $P^+ = P^-$ , *i.e.*  $\Gamma$  of (H2) is actually an homoclinic orbit. There are two intersection points of  $\mathcal{W}^u(P^-)$  and  $\mathcal{W}^s(P_\varepsilon^+)$  (indicated by the black dots), which correspond to a trivial defect solution (the one closest to the equilibrium points) and a global defect solution, respectively.

└ Examples:  $n = 2, 3$

└  $n = 2$ : Global defects

- Global defect solutions are too hard to study in the general case.
- Hamiltonian structure. For example, for the non-generic perturbation  $g_1 = 0$  and  $g_2 = -u + 2u^2$ , system (3.1) has two global defect solutions. This can be observed from the fact that

$$\begin{pmatrix} \dot{u} \\ \dot{p} \end{pmatrix} = \begin{pmatrix} p \\ u - u^2 + \varepsilon(2u^2 - u) \end{pmatrix},$$

still has an homoclinic orbit to  $(0,0)$ , which has exactly two intersection points with the homoclinic orbit of (3.1) with  $\varepsilon = 0$ .

└ Examples:  $n = 2, 3$

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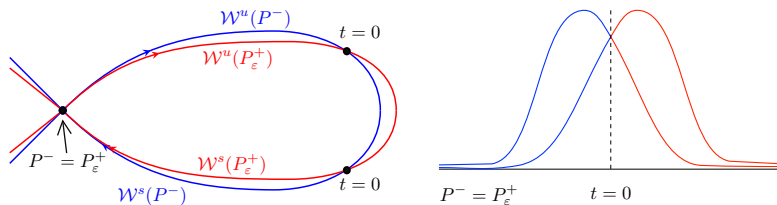
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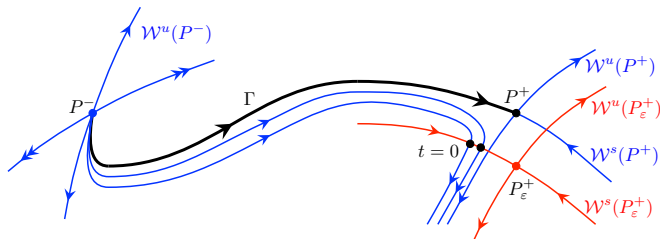


**Figure 3.2:** Left panel: the stable and unstable manifold of  $P^-$  and the stable and unstable manifold of  $P_\epsilon^+$  of (3.1) with  $g_1 = 0$  and  $g_2 = -u + 2u^2$ . The two intersection points correspond to two global defect solutions which are shown in the right panel.

└ Examples:  $n = 2, 3$

└  $n = 2$ : Local defect solution near  $P_\varepsilon^+$

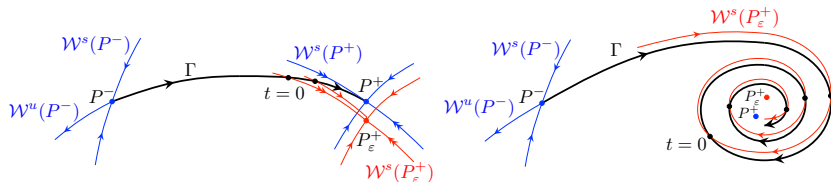
•  $\dim(\mathcal{W}^u(P^-)) > \dim(\mathcal{W}^u(P^+))$



**Figure 3.3:** For  $\dim(\mathcal{W}^u(P^-)) > \dim(\mathcal{W}^u(P^+))$  there exists a continuous family of local defect solutions near  $P_\varepsilon^+$  in a planar system. That is,  $\mathcal{W}^u(P^-)$  and  $\mathcal{W}^s(P_\varepsilon^+)$  intersect in a line (indicated by the black dots) near  $P_\varepsilon^+$ . Note that we can parametrize time in such a fashion that  $t = 0$  coincides with an particular intersection of  $\mathcal{W}^u(P^-)$  and  $\mathcal{W}^s(P_\varepsilon^+)$  creating a local defect solution. In this figure, we have  $\dim(\mathcal{W}^u(P^-)) = 2 > 1 = \dim(\mathcal{W}^u(P^+))$ . See Figure 3.4 for sketches of the case  $\dim(\mathcal{W}^u(P^-)) = 1 > 0 = \dim(\mathcal{W}^u(P^+))$ .

└ Examples:  $n = 2, 3$

└  $n = 2$ : Local defect solution near  $P_\varepsilon^+$



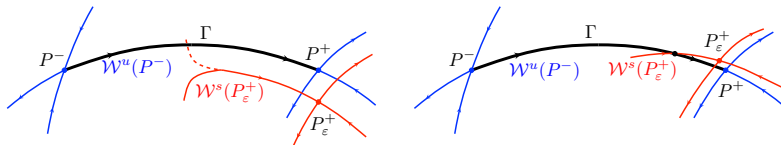
**Figure 3.4:** For  $\dim(\mathcal{W}^u(P^-)) > \dim(\mathcal{W}^u(P^+))$  there exists a continuous family of local defect solutions near  $P_\varepsilon^+$  in a planar system. In this figure, we have  $\dim(\mathcal{W}^u(P^-)) = 1 > 0 = \dim(\mathcal{W}^u(P^+))$ . Left panel:  $P^+$  has two real negative simple eigenvalues. Right panel:  $P^+$  has a complex pair of eigenvalues with negative real part. See also Figure 3.3.



└ Examples:  $n = 2, 3$

└  $n = 2$ : Local defect solution near  $P_\varepsilon^+$

$$\bullet \dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+))$$



**Figure 3.5:** Left panel: for  $\dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+)) = 1$ , a generic perturbation does not lead to a local defect solution in a planar system near  $P_\varepsilon^+$  since the stable and unstable manifold of  $P^+$  and  $P_\varepsilon^+$  are locally *parallel* and therefore  $\Gamma$  does not intersect with  $\mathcal{W}^s(P_\varepsilon^+)$  near  $P_\varepsilon^+$ . A trivial defect solution connecting  $P^+$  to  $P_\varepsilon^+$  does exist since  $\mathcal{W}^u(P^+)$  and  $\mathcal{W}^s(P_\varepsilon^+)$  intersect for generic perturbations and also global defect solution can of course exist (this is indicated by the red dotted trajectory). Right panel: in the case of  $\dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+)) = 1$  a non-generic perturbation can lead to non-generic local defect solution in a planar system.

└ Examples:  $n = 2, 3$

└  $n = 2$ : Local defect solution near  $P_\varepsilon^+$

We summarize the results for local defect solutions near  $P_\varepsilon^+$  for (1.1) with  $n = 2$  in Table 1.

Two dimensional systems with heteroclinic connection

$\dim(\mathcal{W}^u(P^-))$	$\dim(\mathcal{W}^u(P^+))$	
	0	1
1	cont. family	none
2	cont. family	cont. family

**Table 1:** Local defect solutions near  $P_\varepsilon^+$  in generically perturbed two-dimensional systems.

└ Examples:  $n = 2, 3$

└  $n = 3$ : Local defect solution near  $P_\varepsilon^+$

## 3D CASE.

- $\dim(\mathcal{W}^u(P^-)) > \dim(\mathcal{W}^u(P^+))$

A continuous family of local defect solutions.

Since  $\dim(\mathcal{W}^u(P^-)) + \dim(\mathcal{W}^s(P_\varepsilon^+)) \geq 4$ , we have that the intersection  $\mathcal{W}^u(P^-) \cap \mathcal{W}^s(P_\varepsilon^+)$  in a three-dimensional space is generically at least a one parameter family of solutions.

See Theorem 4.1.

└ Examples:  $n = 2, 3$

└  $n = 3$ : Local defect solution near  $P_\varepsilon^+$

## 3D CASE.

- $\dim(\mathcal{W}^u(P^-)) > \dim(\mathcal{W}^u(P^+))$

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See Theorem 4.1.

└ Examples:  $n = 2, 3$

└  $n = 3$ : Local defect solution near  $P_{\varepsilon}^{+}$

- $\dim(\mathcal{W}^u(P^{-})) < \dim(\mathcal{W}^u(P^{+}))$

Two one-dimensional curves in a three-dimensional space generically do not intersect and since  $\mathcal{W}^s(P^{+})$  and  $\mathcal{W}^s(P_{\varepsilon}^{+})$  are *locally parallel*, local (and global) defect solutions are not expected. See also Theorem 4.1.

└ Examples:  $n = 2, 3$

└  $n = 3$ : Local defect solution near  $P_\varepsilon^+$

- $\dim(\mathcal{W}^u(P^-)) < \dim(\mathcal{W}^u(P^+))$

Two one-dimensional curves in a three-dimensional space generically do not intersect and since  $\mathcal{W}^s(P^+)$  and  $\mathcal{W}^s(P_\varepsilon^+)$  are *locally parallel*, local (and global) defect solutions are not expected. See also Theorem 4.1.

└ Examples:  $n = 2, 3$

└  $n = 3$ : Local defect solution near  $P_\varepsilon^+$

- $\dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+))$
- $\dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+)) = 1$

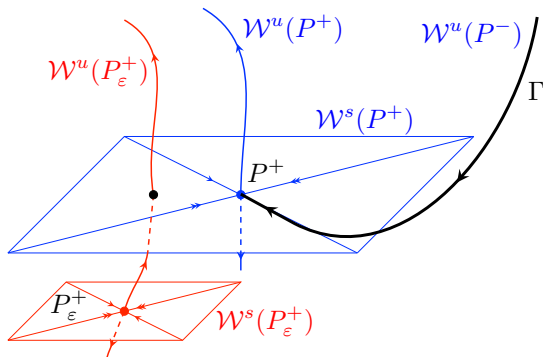


Figure 3.6: Also in three dimensional systems local defect solutions near  $P_\varepsilon^+$  do generically not exist for  $\dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+)) = 1$ , since, generically, there exists no intersection of  $\mathcal{W}^u(P^-)$  and  $\mathcal{W}^s_{\text{loc}}(P_\varepsilon^+)$ . The figure sketches the situation in the case that the stable eigenvalues of  $P^+$  are real and simple.

└ Examples:  $n = 2, 3$

└  $n = 3$ : Local defect solution near  $P_\varepsilon^+$

- $\dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+))$
- $\dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+)) = 1$

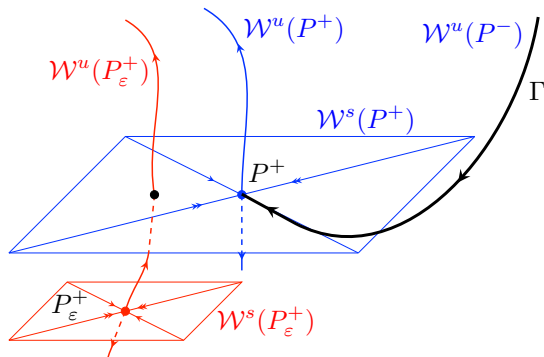


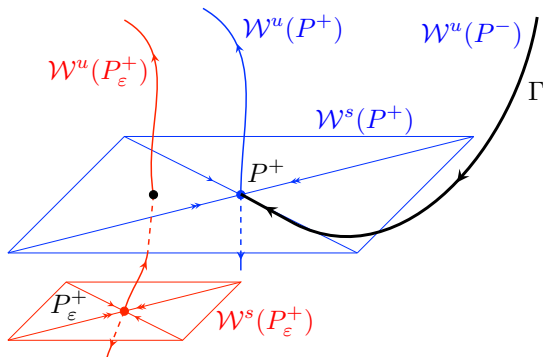
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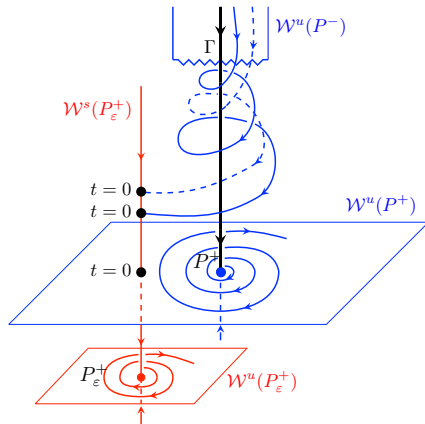
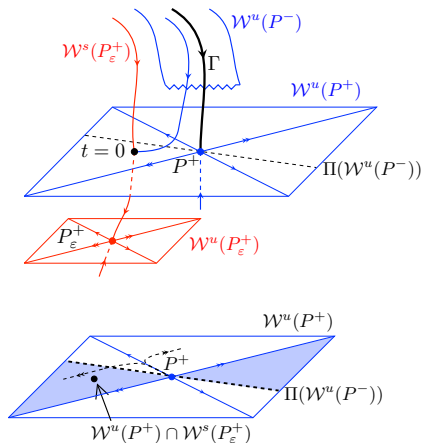


**Figure 3.6:** Also in three dimensional systems local defect solutions near  $P_\varepsilon^+$  do generically not exist for  $\dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+)) = 1$ , since, generically, there exists no intersection of  $\mathcal{W}^u(P^-)$  and  $\mathcal{W}^s(P_\varepsilon^+)$ . The figure sketches the situation in the case that the stable eigenvalues of  $P^+$  are real and simple.

Examples:  $n = 2, 3$

$n = 3$ : Local defect solution near  $P_\varepsilon^+$

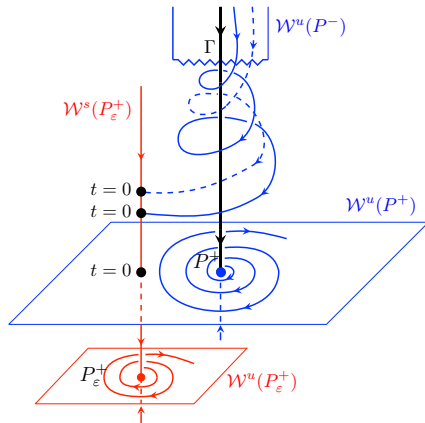
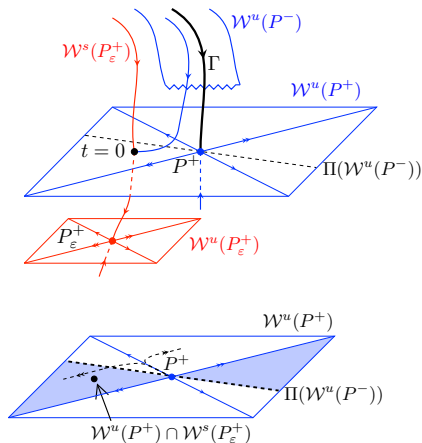
$$- \dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+)) = 2$$



└ Examples:  $n = 2, 3$

└  $n = 3$ : Local defect solution near  $P_\varepsilon^+$

$$- \dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+)) = 2$$



└ Examples:  $n = 2, 3$

└  $n = 3$ : Local defect solution near  $P_\varepsilon^+$

We summarize the results for local defect solutions near  $P_\varepsilon^+$  for (1.1) with  $n = 3$  in Table 2.

Three dimensional systems with heteroclinic connection

$\dim(\mathcal{W}^u(P^-))$	$\dim(\mathcal{W}^u(P^+))$		
	0	1	2
1	cont. family	none	none
2	cont. family	cont. family	real evals.: semi-cone condition complex evals.: countably many
3	cont. family	cont. family	cont. family

**Table 2:** Local defect solutions near  $P_\varepsilon^+$  in generically perturbed three-dimensional systems.

# OVERVIEW

- 1 Introduction & Motivation
- 2 Problem Setting
- 3 Examples:  $n = 2, 3$
- 4 Main Results
  - Trivial defect solutions
  - Dimensional dependence
  - Local weak defects
- 5 Two Models

### Lemma 4.1

*Assume Hypothesis (H1) hold and that  $P^+$  is a hyperbolic equilibrium point of (2.1). Then, there exists  $\varepsilon_0 > 0$  such that for  $\varepsilon \in (0, \varepsilon_0]$  the system (1.1) has a unique trivial defect solution  $\Gamma_\varepsilon(t)$  connecting  $P^+$  and  $P_\varepsilon^+$ , where  $P_0^+ = P^+$ .*

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# DIMENSIONAL DEPENDENCE

## Theorem 4.1

*Assume Hypotheses (H1)-(H3) hold. Then, for  $\varepsilon > 0$  small enough a necessary condition for having local defect solutions near  $P_\varepsilon^+$  connecting  $P^-$  to  $P_\varepsilon^+$  in (1.1) is*

$$\dim(\mathcal{W}^u(P^-)) \geq \dim(\mathcal{W}^u(P^+)).$$

*Moreover, if  $\dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+))$  then we necessarily also need  $\dim(\mathcal{W}^u(P^-)) > 1$  for a local defect solutions near  $P_\varepsilon^+$  to exist. Finally, if  $\dim(\mathcal{W}^u(P^-)) > \dim(\mathcal{W}^u(P^+))$ , then the necessary condition is also sufficient and (1.1) possesses a continuous family of local defect solutions near  $P_\varepsilon^+$ .*

# LOCAL WEAK DEFECTS

## Theorem 4.2

*Assume Hypotheses (H1)-(H3) hold and that*

$$\dim(\mathcal{W}^u(P^-)) = \dim(\mathcal{W}^u(P^+)) > 1.$$

*Then, for  $\varepsilon > 0$  small enough and if the leading unstable eigenvalue of the Jacobian of  $P^+$  is complex-valued, then (2.1) possesses countably many local defect solutions near  $P_\varepsilon^+$ . If the leading unstable eigenvalue of the Jacobian of  $P^+$  is real-valued, then (2.1) possesses local defect solutions near  $P_\varepsilon^+$  as long as the perturbation meets (a) semi-cone condition(s).*



# NORMAL FORM

## Lemma 4.2

(Homburg and Sandstede 2010) *There exists a smooth coordinate transformation  $u \mapsto (x^{ls}, x^{ss}, y^{lu}, y^{uu})$  such that (2.1) near the origin transforms into*

$$\begin{cases} \dot{x}^{ls} = A^{ls}x^{ls} + \mathcal{O}(|x^{ls}|^2 + |x^{ss}||y|), \\ \dot{x}^{ss} = A^{ss}x^{ss} + \mathcal{O}(|x^{ls}|^2 + |x^{ss}|(|x| + |y|)), \\ \dot{y}^{lu} = A^{lu}y^{lu} + \mathcal{O}(|x^{lu}|^2 + |y^{uu}||x|), \\ \dot{y}^{uu} = A^{uu}y^{uu} + \mathcal{O}(|x^{lu}|^2 + |y^{uu}|(|x| + |y|)), \end{cases} \quad (4.1)$$

where  $x = (x^{ls}, x^{ss}) \in E^{ls} \oplus E^{ss}$  and  $y = (y^{lu}, y^{uu}) \in E^{lu} \oplus E^{uu}$ .

## CASE I: THE UNIQUE LEADING UNSTABLE EIGENVALUE IS REAL AND SIMPLE

Let the section  $L_{\vec{\delta}}$  be the intersection of  $x = \vec{\delta}(\varepsilon)$  and  $\mathcal{W}^u(P^-)$ . In the  $\delta$ -neighborhood of the origin,  $L_{\vec{\delta}}$  can be expressed as

$$K_1 y^{lu} + \langle K_2, y^{uu} \rangle + \mathcal{O}(|y|^2) = 0, \quad (4.2)$$

where  $K_1$  is constant,  $K_2$  is a  $(n - \ell - 1)$ -dimension vector.

## Theorem 4.3

*Assume Hypotheses (H1)-(H3) hold and that the Jacobian of  $P^+$  of system (2.1) has a real and simple leading unstable eigenvalue. Then, for sufficiently small  $\varepsilon > 0$ , (1.1) has at least a local defect solution near  $P_\varepsilon^+ = (x_*, y_*)$  if the following semi-cone condition is met*

$$K_1 y_*^{lu} \left( K_1 y_*^{lu} + \langle K_2, y_*^{uu} \rangle \right) < 0. \quad (4.3)$$

## CASE I: THE UNIQUE LEADING UNSTABLE EIGENVALUE IS REAL AND SIMPLE

**Theorem 4.4**

*Assume Hypotheses (H1)-(H3) hold and that the Jacobian of the  $P^+$  of system (1.1) has  $m$  distinct real unstable eigenvalues. Let  $P_\varepsilon^+ = (x_*(\varepsilon), y_*(\varepsilon))$  be the equilibrium of (2.2). Then, for sufficiently small  $\varepsilon > 0$  there exist regions  $\Omega_k$  in the space of parameters  $x_*, y_*, K_1$  and  $K_2$  such that system (1.1) has  $k$  local defect solutions connecting  $P^-$  to  $P_\varepsilon^+$ , where  $k = 0, 1, \dots, m - 1$ .*

## CASE I: THE UNIQUE LEADING UNSTABLE EIGENVALUE IS REAL AND SIMPLE

**Theorem 4.5**

*Assume Hypotheses (H1)-(H3) hold and that the Jacobian of  $P^+$  of system (2.1) has  $m$  distinct unstable eigenvalues, among which there is a real leading unstable eigenvalue and at least a pair of complex conjugate unstable eigenvalues. Let  $P_\varepsilon^+ = (x_*(\varepsilon), y_*(\varepsilon))$  be the equilibrium of (2.2). Then, for any  $k \in \mathbb{Z}^+$  there exists a region  $\Omega_k$  for  $x_*, y_*, K_1$  and  $K_2$  such that for sufficiently small  $\varepsilon > 0$  system (1.1) has  $k$  local defect solutions connecting  $P^-$  to  $P_\varepsilon^+$ .*

## CASE II: THE LEADING UNSTABLE EIGENVALUES ARE A PAIR OF COMPLEX CONJUGATION

Fix  $\delta$  small enough and let the section  $L_{\vec{\delta}}$  be the intersection of  $x = \vec{\delta}(\varepsilon)$  with  $|\vec{\delta}| = \delta$  and  $\mathcal{W}^u(P^-)$ . In the  $\delta$ -neighborhood of the origin,  $L_{\vec{\delta}}$  can be expressed as

$$\langle \bar{K}_1, y^{lu} \rangle + \langle \bar{K}_2, y^{uu} \rangle + \mathcal{O}(|y|^2) = 0, \quad (4.4)$$

where  $\bar{K}_1$  and  $\bar{K}_2$  are 2 and  $(m-2)$  dimensional vectors, respectively.

## Theorem 4.6

*Assume Hypotheses (H1)-(H3) hold and  $|\bar{K}_1| \neq 0$  in (38). Let the Jacobian of  $P^+$  of system (2.1) have a pair of complex conjugation and simple leading unstable eigenvalues. Then, for sufficiently small  $\varepsilon > 0$  system (1.1) has countably infinite local defects near  $P_\varepsilon^+$ .*

# CONTENTS

- 1 Introduction & Motivation
  - Extended Fisher-Kolmogorov equation
  - Perturbed FitzHugh-Nagumo equation
- 2 Problem Setting
- 3 Examples:  $n = 2, 3$
- 4 Main Results
- 5 Two Models

## EXTENDED FISHER-KOLMOGOROV EQUATION

Consider the extended Fisher-Kolmogorov equation

$$\frac{\partial u}{\partial t} = -\hbar \frac{\partial^4 u}{\partial \xi^4} + \frac{\partial^2 u}{\partial \xi^2} + u - u^3, \quad \hbar > 0,$$

which was proposed as a higher order model equation for non-trivial spatio-temporal pattern formation by Dee and van Saarloos. Its stationary equation is

$$-\hbar \frac{d^4 u}{d\xi^4} + \frac{d^2 u}{d\xi^2} + u - u^3 = 0,$$

which by the change  $\xi \rightarrow \hbar^{1/4} \xi$  can be transformed into the canonical form

$$\frac{d^4 u}{d\xi^4} + \beta \frac{d^2 u}{d\xi^2} + u - u^3 = 0, \quad \beta = -1/\sqrt{\hbar} < 0. \quad (5.1)$$

## EXTENDED FISHER-KOLMOGOROV EQUATION

Consider an inhomogeneous perturbation of equation (5.1)

$$\frac{d^4 u}{d\xi^4} + \beta \frac{d^2 u}{d\xi^2} + u - u^3 = \begin{cases} 0, & \xi < 0, \\ \varepsilon g(u, u_\xi, u_{\xi\xi}, u_{\xi\xi\xi}), & \xi > 0. \end{cases} \quad (5.2)$$

The equivalent system of first order ODEs is given by

$$\begin{pmatrix} u' \\ p' \\ q' \\ r' \end{pmatrix} = \begin{cases} \begin{pmatrix} p \\ q \\ r \\ u - u^3 - \beta q \end{pmatrix}, & \xi < 0 \\ \begin{pmatrix} p \\ q \\ r \\ u - u^3 - \beta q + \varepsilon g(u, p, q, r) \end{pmatrix}, & \xi > 0. \end{cases} \quad (5.3)$$



## EXTENDED FISHER-KOLMOGOROV EQUATION

$(5.3)_0$  has three equilibria  $P^0 = (0, 0, 0, 0)$  and  $P^\pm = (\pm 1, 0, 0, 0)$ .

## Corollary 5.1

*For  $\beta < 0$  and sufficiently small  $\varepsilon > 0$  there exists a unique trivial defect solution in (5.3) that connects  $P^-$  to  $P_\varepsilon^-$  and a unique trivial defect solution that connects  $P^+$  to  $P_\varepsilon^+$ .*

## Theorem 5.1

*Let  $\beta \in (-2\sqrt{2}, 0)$  in  $(5.3)_0$ . Then, there is an isolated heteroclinic solution  $\Gamma_1 = (u_1, p_1, q_1, r_1)$  that connects  $P^-$  to  $P^+$ ; the  $u$ -component  $u_1(\xi - \xi_*)$  of  $\Gamma_1$  corresponds to a translational family of kink solutions of (5.1) that have a unique zero at the midpoint  $\xi = \xi_*$  and that are odd as a function of  $\xi$  w.r.t  $\xi = \xi_*$ .*

[cf. L.A. Peletier and W.C. Troy, Spatial Patterns: Higher Order Models in Phys. and Mech., Birkhäuser, 2001.]

## EXTENDED FISHER-KOLMOGOROV EQUATION

The equilibrium points  $P^\pm$  persist in heterogeneously perturbed system (5.3)

$$P_\varepsilon^\pm = (\pm 1 + \varepsilon g(\pm 1, 0, 0, 0) + \mathcal{O}(\varepsilon^2), 0, 0, 0).$$

**Theorem 5.2**

*Let  $g(1, 0, 0, 0) \neq 0$  and  $\beta \in (-2\sqrt{2}, 0)$ . Then, for  $\varepsilon > 0$  small enough, the stationary perturbed heterogeneous eFK system (5.3) supports countably many local defect kink solutions that connect  $P^-$  to  $P_\varepsilon^+$ .*

## PERTURBED FITZHUGH-NAGUMO EQUATION

The perturbed generalized three-component FitzHugh-Nagumo system

$$\begin{aligned} U_t &= \varepsilon^2 U_{xx} + U - U^3 - \varepsilon(\alpha V + \beta W + \gamma(x)) \\ \tau V_t &= V_{xx} + U - V \\ \theta W_t &= D^2 W_{xx} + U - W. \end{aligned} \quad (5.4)$$

Written as a system of six first order ODEs, it is given by

$$\left\{ \begin{array}{lcl} u_\xi & = & p, \\ p_\xi & = & -u + u^3 + \varepsilon(\alpha v + \beta w + \gamma(\xi)), \\ v_\xi & = & \varepsilon q, \\ q_\xi & = & \varepsilon(v - u), \\ w_\xi & = & \frac{\varepsilon}{D} r, \\ r_\xi & = & \frac{\varepsilon}{D}(w - u), \end{array} \right. \quad (5.5)$$

with  $\xi := x/\varepsilon$ ,  $\alpha, \beta \in \mathbb{R}$ ,  $D > 1$ ,  $0 < \varepsilon \ll 1$ , and  $\gamma(\xi)$  as in (1.3).

## PERTURBED FITZHUGH-NAGUMO EQUATION

The perturbed generalized three-component FitzHugh-Nagumo system

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with  $\xi := x/\varepsilon$ ,  $\alpha, \beta \in \mathbb{R}$ ,  $D > 1$ ,  $0 < \varepsilon \ll 1$ , and  $\gamma(\xi)$  as in (1.3).

## PERTURBED FITZHUGH-NAGUMO EQUATION

Its reduced two-component model

$$\begin{cases} U_t &= \varepsilon^2 U_{xx} + U - U^3 - \varepsilon(\alpha V + \gamma(x)), \\ \tau V_t &= V_{xx} + U - V, \end{cases} \quad (5.6)$$

with  $(x, t) \in (\mathbb{R}, \mathbb{R}^+)$ ,  $\alpha \in \mathbb{R}$ ,  $D > 1$ ,  $\tau > 0$ ,  $0 < \varepsilon \ll 1$ , and  $\gamma(x)$  as in (1.3).

The associated ODE is four dimensional.

$$\begin{cases} u_\xi &= p, \\ p_\xi &= -u + u^3 + \varepsilon(\alpha v + \gamma(\xi)), \\ v_\xi &= \varepsilon q, \\ q_\xi &= \varepsilon(v - u). \end{cases} \quad (5.7)$$

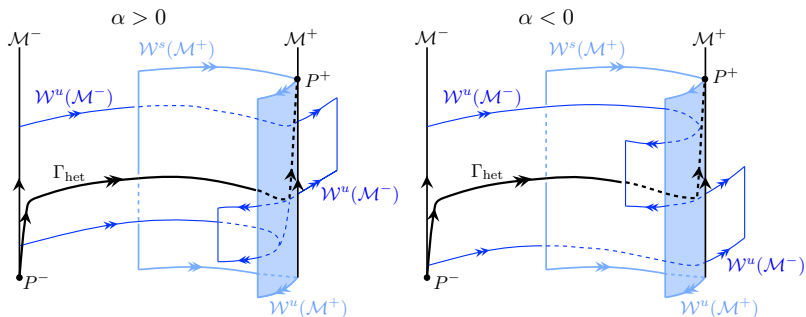
## Theorem 5.3

*Let  $\gamma(\xi)$  be as in (1.3) with  $\gamma_1 = 0$  and let  $\varepsilon$  be small enough. Moreover, let  $\Gamma_{\text{het}}(\xi)$  be the 1-front heteroclinic orbit that connects  $P_1(0) \equiv P^-$  to  $P_2(0) \equiv P^+$  in the homogeneous case  $\gamma = 0$ , and let  $\alpha, \beta, \gamma_2 \in \mathbb{R}$  be  $\mathcal{O}(1)$  with respect to  $\varepsilon$ .*

- $\ell = 2$ : *Then, there exists a local defect heteroclinic orbit  $\Gamma_{\text{het,defect}}(\xi)$  to (5.7) that connects  $P^-$  to  $\tilde{P}^+$  if and only if  $\alpha > 0$ ;*
- $\ell = 3$ : *Then, there exists a local defect heteroclinic orbit  $\Gamma_{\text{het,defect}}(\xi)$  to (5.5) that connects  $P^-$  to  $\tilde{P}^+$  for  $\alpha, \beta > 0$ .*

*The orbit of the local defect  $\Gamma_{\text{het,defect}}(\xi)$  in the  $2\ell$ -dimensional phase space of (5.7)/(5.5) is  $\mathcal{O}(\varepsilon)$ -close to the corresponding  $\Gamma_{\text{het}}(\xi)$ .*

## PERTURBED FITZHUGH-NAGUMO EQUATION



**Figure 5.1:** The three dimensional unstable manifold  $\mathcal{W}^u(\mathcal{M}^-)$  and stable manifold  $\mathcal{W}^s(\mathcal{M}^+)$  of the two dimensional slow manifolds  $\mathcal{M}^-$  and  $\mathcal{M}^+$  in the four dimensional phase space associated to (5.7), sketched as two dimensional unstable and stable manifolds in  $\mathbb{R}^3$ . Left panel:  $\alpha > 0$  and  $\mathcal{W}^u(\mathcal{M}^-)$  is outside  $\mathcal{W}^u(\mathcal{M}^+) \cup \mathcal{W}^s(\mathcal{M}^+)$  for  $v_0 > 0$  and inside for  $v_0 < 0$ . Right panel:  $\alpha < 0$  and note that the more subtle stretched and folded structure of  $\mathcal{W}^u(\mathcal{M}^-)$  exponentially close to  $\mathcal{W}^u(\mathcal{M}^-) \cap \mathcal{W}^s(\mathcal{M}^+)$  is not shown.

*Thank you!*