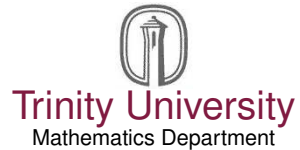


Geometric methods for global stability in the Ricker competition model

E. Cabral Balreira



ICDEA 2012
Applications of Difference Equations to Biology
*Collaborators: Saber Elaydi and Rafael Luís

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Global Stability Analysis

Program:

- Global analysis of discrete dynamical systems

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Global Stability Analysis

Program:

- Global analysis of discrete dynamical systems
- Geometry of Critical sets

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Global Stability Analysis

Program:

- Global analysis of discrete dynamical systems
- Geometry of Critical sets
- Application to Discrete Planar Systems, in particular **Ricker Competition Model**

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Classical RCM

- Ricker competition model (RCM)

$$(x_{n+1}, y_{n+1}) = F(x_n, y_n), n \in \mathbb{Z}^+$$

where $F(x, y) = (xe^{K-x-ay}, ye^{L-y-bx})$, where the parameters are positive numbers.

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 - one extinction fixed point $(0, 0)$

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 - one extinction fixed point $(0, 0)$
 - two exclusion fixed points on the axes $(K, 0)$, and $(0, L)$
 - A possible coexistence fixed point (x^*, y^*) (positive).

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Singularity theory

Classical work of Whitney

Let U be an open region in \mathbb{R}^2 and $F : U \rightarrow \mathbb{R}^2$ a smooth map.

We denote $J(p)$ as the **determinant of the Jacobian** of F at p .

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Definition

We say F is **good** at $p \in U$ if either $J(p) \neq 0$ or $\nabla J(p) \neq 0$ and F is **good**, if it is good at every point.

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Definition

We denote LC_{-1} to be the set of **singular points**, that is, the set of points where $J(p)$ vanishes.

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Topological Singularity

Classification of Points in Domain: Let $p \in U$.

- If $p \in LC_{-1}$, then p is **singular**.

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*The singular points of a good map form smooth curves, called the **critical curve**, denoted by LC_{-1} .*

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Proof: Application of the Implicit Function Theorem.

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Topological Singularity

Let φ be a parametrization of LC_{-1} through p , so that $\varphi(0) = p$.

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$$\frac{d}{dt}(F \circ \varphi)(0) \neq 0.$$

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Definition

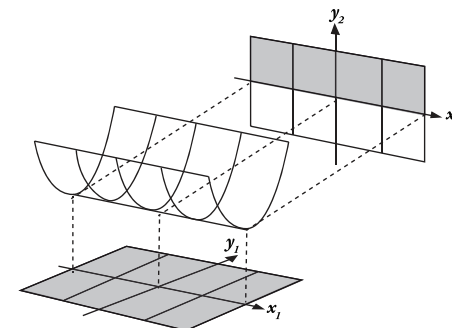
A point p is an **excellent** point of a good map F if it is a regular, a fold, or a cuspid point. We say F is an **excellent** map, if it is excellent at every point.

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Geometric Structure near a Fold

Theorem (Whitney, 1955)

Let $F : U \rightarrow \mathbb{R}^2$ be a smooth map. If $p \in U$ is a **fold point**, then there are smooth coordinates (x_1, y_1) and (x_2, y_2) around p and $F(p)$ such that F takes the form $x_2 = x_1$ and $y_2 = y_1^2$.

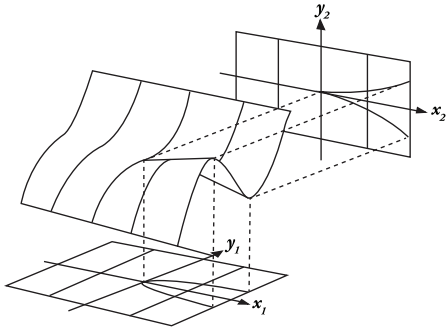


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Geometric Structure near a Cusp

Theorem (Whitney, 1955)

Let $F : U \rightarrow \mathbb{R}^2$ be a smooth map. If $p \in U$ is a **cusp point**, then there are smooth coordinates (x_1, y_1) and (x_2, y_2) around p and $F(p)$ such that F takes the form $x_2 = x_1$ and $y_2 = y_1^3 - x_1 y_1$.



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Geometric and Topological Analysis

Definition

Let $U \subseteq \mathbb{R}^2$ be a compact region, $p \in U$, and $v \in S^1$ (the unit circle). We say that p is **exposed in the direction of v** if there exists $\varepsilon > 0$ such that $p + tv \in U$ for $t \in (0, \varepsilon)$.

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Geometric and Topological Analysis

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- For all $p \in \text{int}(U)$, p is exposed in every direction.

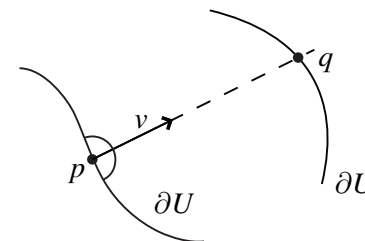
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- For all $p \in \text{int}(U)$, p is exposed in every direction.
- If $p \in \partial U$ and exposed in direction v , $\exists t > 0$ s.t., $p + tv \in \partial U$.



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Geometry and Topology of the Ricker Map

- Critical curve of the RCM:

$$LC_{-1} = \left\{ (x, y) \in \mathbb{R}_+^2 : y = \frac{1-x}{1-(1-ab)x}, x \neq \frac{1}{1-ab} \right\}. \quad (1)$$

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- LC_{-1} has two connected components: LC_{-1}^1 and LC_{-1}^2 .

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Geometry and Topology of the Ricker Map

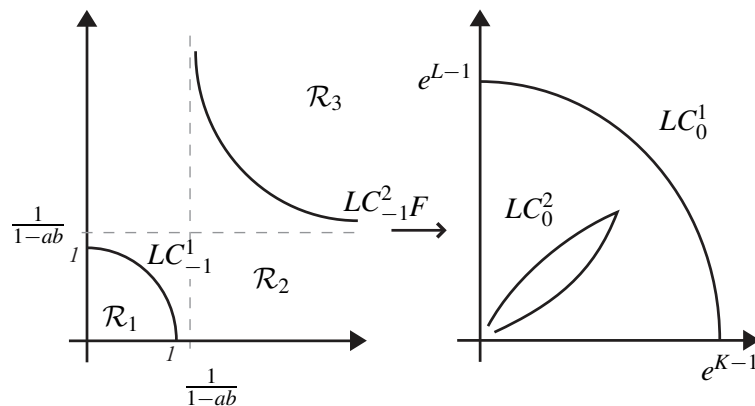


Figure : The subdivision of the Domain of the Ricker competition map by the critical curves LC_{-1}^1 and LC_{-1}^2 and their respective images LC_0^1 and LC_0^2 showing the typical geometry.

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Geometry and Topology of the Ricker Map

Proposition

Let F be the Ricker map. The following are true.

- The x -axis and y -axis are invariant sets.
- $\lim_{\|p\| \rightarrow \infty} F(p) = (0, 0)$.

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Proposition

Let F be the Ricker map. The following are true.

(i) The x -axis and y -axis are invariant sets.

(ii) $\lim_{\|p\| \rightarrow \infty} F(p) = (0, 0)$.

In particular, F has a continuous extension to the one-point compactification and $F(\mathbb{R}_+^2)$ is **compact**.

Proposition

Let F be the Ricker map.

$$\partial F(\mathbb{R}_+^2) \subseteq F(\partial \mathbb{R}_+^2) \cup LC_0$$

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- This follows because the image of regular points cannot be on the boundary.
- Any new boundary points, must be images of critical points.

Theorem

The Ricker map is excellent.

Geometry and Topology of the Ricker Map

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- Proof is a mixture of Geometry and Analysis.

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- Parametrization of LC_{-1}^1 as $\varphi_1 : [0, 1] \rightarrow \mathbb{R}^2$ a curve from $(0, 1)$ to $(1, 0)$ by:

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- Let $(F \circ \varphi_1)(t) = (\alpha_1(t), \alpha_2(t)) = \alpha(t)$, we must show that

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- Let $(F \circ \varphi_1)(t) = (\alpha_1(t), \alpha_2(t)) = \alpha(t)$, we must show that $\alpha'_1(t)$ and $\alpha'_2(t)$ do not vanish for $t \in [0, 1]$.

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Ricker Map is Excellent

Critical points in LC_{-1}^1

Direct Computation:

$$\alpha'(t) = (\alpha'_1(t), \alpha'_2(t)) = (\rho_1(t)h(t), \rho_2(t)h(t)),$$

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$$h(t) = (ab - 1)^2 t^3 + (-3 - a^2 b^2 + 4ab) t^2 + (-2ab + 3 - a^2 b) t - 1$$

$$h(0), h(1) < 0$$

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$$h(0), h(1) < 0$$

Goal: Show that $h(t) \neq 0$

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Ricker Map is Excellent

Critical points in LC_{-1}^1 : Some Geometric Considerations

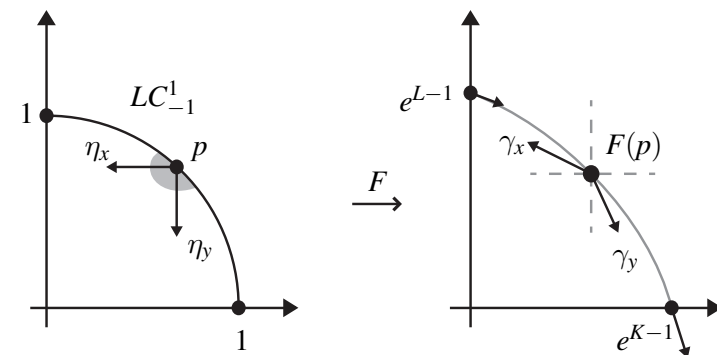


Figure : General directions of rays parallel to axes.

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Ricker Map is Excellent

Critical points in LC_{-1}^1

Lemma

The cubic polynomial $h(t)$ does not vanish on the interval $[0, 1]$

Suppose it has a root $t_0 \in (0, 1)$

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(1) t_0 has multiplicity 1.

Look at the behavior of $\alpha(t_0) = q_0$.

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Ricker Map is Excellent

Critical points in LC_{-1}^1

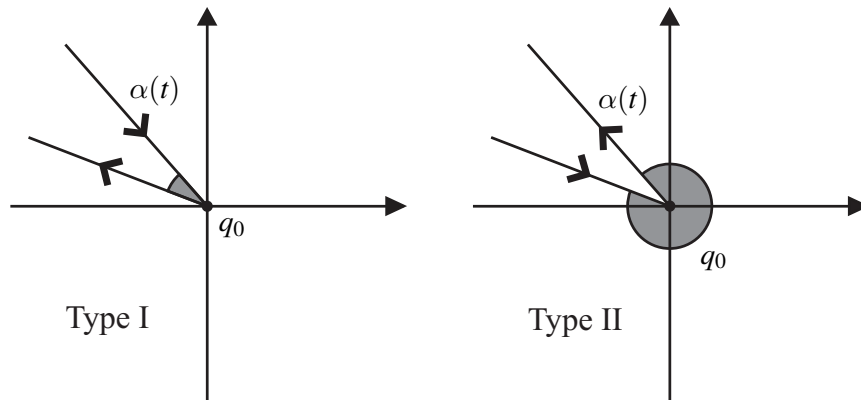


Figure : Possible local behaviors of the curve α at q_0 .

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Ricker Map is Excellent

Critical points in LC_{-1}^1

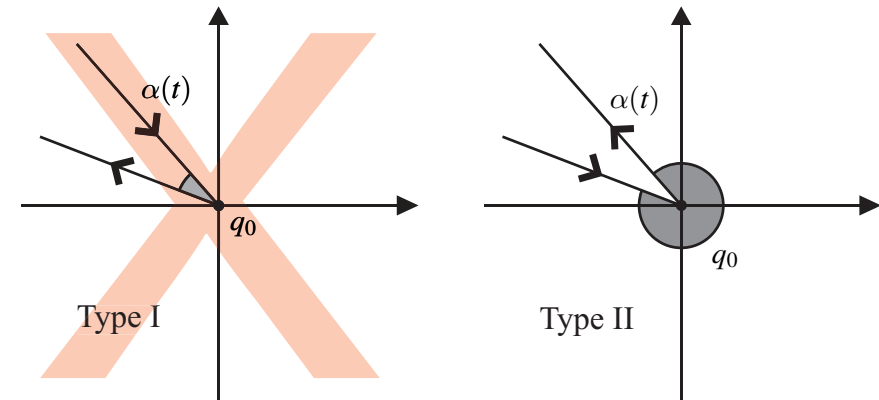


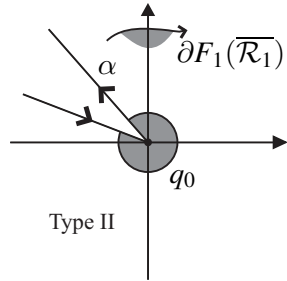
Figure : Only Type II allows for possible locations of γ_x and γ_y .

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Ricker Map is Excellent

Critical points in LC_{-1}^1 : Behavior of α is Type II

- q_0 is exposed $\rightarrow h(t)$ has another root t_1 .

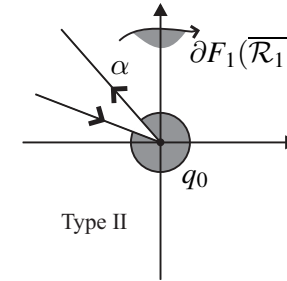


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Ricker Map is Excellent

Critical points in LC_{-1}^1 : Behavior of α is Type II

- q_0 is exposed $\rightarrow h(t)$ has another root t_1 .



- Suppose t_1 has multiplicity one.
Look at the behavior of $\alpha(t_1) = q_1$.

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Ricker Map is Excellent

Critical points in LC_{-1}^1

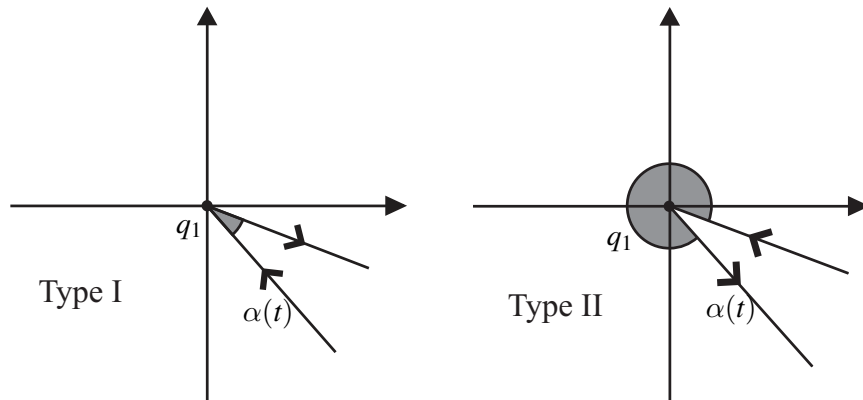


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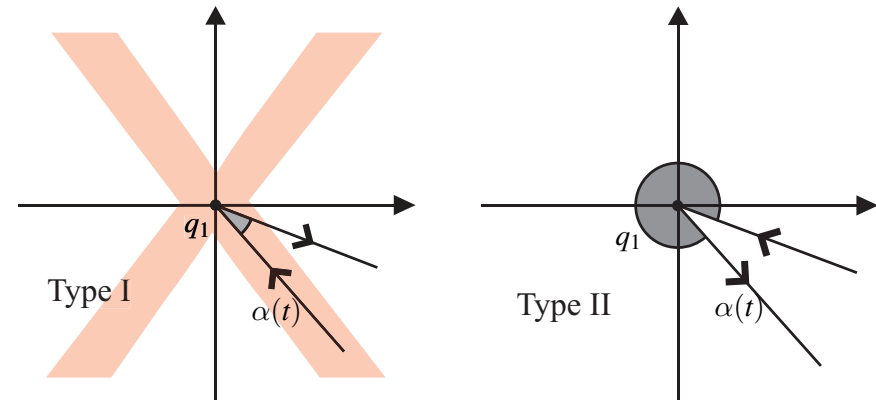


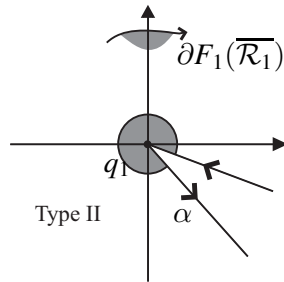
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Ricker Map is Excellent

Critical points in LC_{-1}^1 : Behavior of α is Type II

- q_1 is exposed $\rightarrow h(t)$ must change sign at least twice. Contradiction.

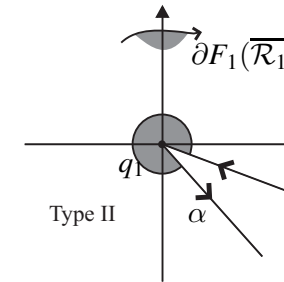


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Ricker Map is Excellent

Critical points in LC_{-1}^1 : Behavior of α is Type II

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- If t_1 has multiplicity two, $h(t)$ would have to change sign at least two more times, contradiction.

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Ricker Map is Excellent

Critical points in LC_{-1}^1

- (2) t_0 has multiplicity 2.

Algebraic proof: Root of $h'(t)$ cannot be a root of $h(t)$.

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Ricker Map is Excellent

Critical points in LC_{-1}^1

- (2) t_0 has multiplicity 2.

Algebraic proof: Root of $h'(t)$ cannot be a root of $h(t)$.

- (3) t_0 has multiplicity 3.

$h(t)$ would have to change sign at least one more time.

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Ricker Map is Excellent

Critical points in LC_{-1}^1

- All points of LC_{-1}^1 are **folds**.
- $\alpha_1'(t)$ and $\alpha_2'(t)$ do not change sign.

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Ricker Map is Excellent

Critical points in LC_{-1}^2

- Parametrization of LC_{-1}^2 given by a curve φ_2 as the map $\varphi_2 : (0, 1) \rightarrow \mathbb{R}^2$ with

$$\varphi_2(t) = \left(\frac{1}{(1-ab)t}, \frac{(1-ab)t-1}{(1-ab)(1-t)} \right)$$

Let $F \circ \varphi_2(t) = (\beta_1(t), \beta_2(t)) = \beta(t)$.

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Ricker Map is Excellent

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Let $F \circ \varphi_2(t) = (\beta_1(t), \beta_2(t)) = \beta(t)$.

- From Lemma:

$$\lim_{t \rightarrow 0} \beta(t) = \lim_{t \rightarrow 1} \beta(t) = (0, 0).$$

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Ricker Map is Excellent

Critical points in LC_{-1}^2

Direct Computation:

$$\beta'(t) = (\beta_1'(t), \beta_2'(t)) = (\rho_1(t)h(t), \rho_2(t)h(t)),$$

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Ricker Map is Excellent

Critical points in LC^2_{-1}

Direct Computation:

$$\beta'(t) = (\beta'_1(t), \beta'_2(t)) = (\rho_1(t)h(t), \rho_2(t)h(t)),$$

where $\rho_1(t) \neq 0, \rho_2(t) \neq 0$ for $t \in [0, 1]$ and

$$h(t) = (1 - ab)t^3 + (2ab + a^2b - 3)t^2 + (3 - ab)t - 1.$$

$$h(0) = -1 < 0 \text{ and } h(1) = a^2b > 0$$

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Ricker Map is Excellent

Critical points in LC^2_{-1}

Lemma

The cubic polynomial $h(t)$ has exactly one root t_0 of multiplicity one in the interval $(0, 1)$

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Ricker Map is Excellent

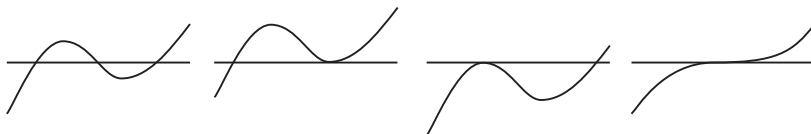
Critical points in LC^2_{-1}

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Suppose this is not the case.

- t_0 has mult. one and two roots of mult. one.
- t_0 has mult. one and one root of mult. two.
- t_0 has mult. two and one root of mult. one.
- t_0 has mult. three.



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Ricker Map is Excellent

Critical points in LC^2_{-1}

In all cases, $h(t)$ has an inflection point in $(0, 1)$.

Algebraic manipulation leads to a contradiction.

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Ricker Map is Excellent

Critical points in LC_{-1}^2

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Algebraic manipulation leads to a contradiction.

- All points, but one, of LC_{-1}^2 are **folds**.
- $\varphi_2(t_0)$ is a **cusp**.

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Conclusion

The Ricker Competition Model is Excellent.

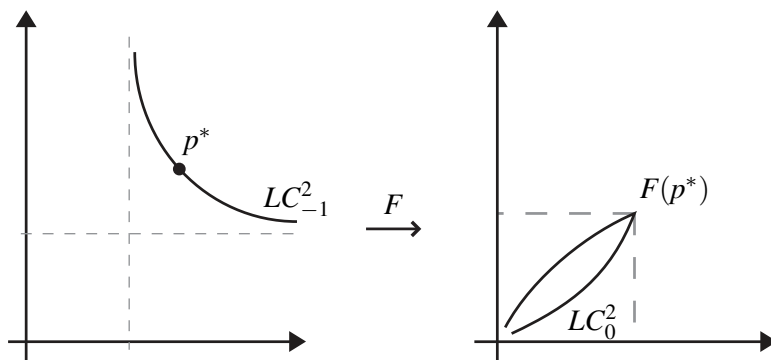
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Geometry and Topology of the Ricker Map

Corollary

There is one cusp point $p^* \in LC_{-1}^2$ and

$$LC_0^2 \subseteq [0, f_1(p^*)] \times [0, f_2(p^*)]$$



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Geometry and Topology of the Ricker Map

Theorem

$F|_{\mathcal{R}_1} : \mathcal{R}_1 \rightarrow F(\mathcal{R}_1)$ is a homeomorphism.

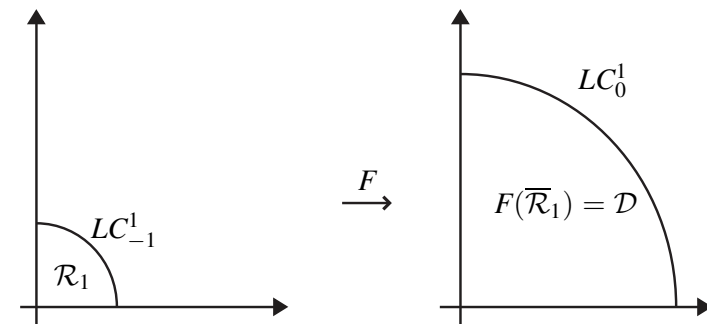


Figure : The image of \mathcal{R}_1 is the region D .

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Geometry and Topology of the Ricker Map

A general Topological Result

Theorem (Kestelman, 1971)

Let $F : K \rightarrow \mathbb{R}^n$ be an open and locally injective map. If $K \subseteq \mathbb{R}^n$ is a compact set, ∂K is connected, and $F|_{\partial K}$ is injective, then F is injective.

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Geometry and Topology of the Ricker Map

A general Topological Result

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Use the fold structure to show F is injective on $\partial \mathcal{R}_1$.

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Geometry and Topology of the Ricker Map

Local Injectivity at the boundary

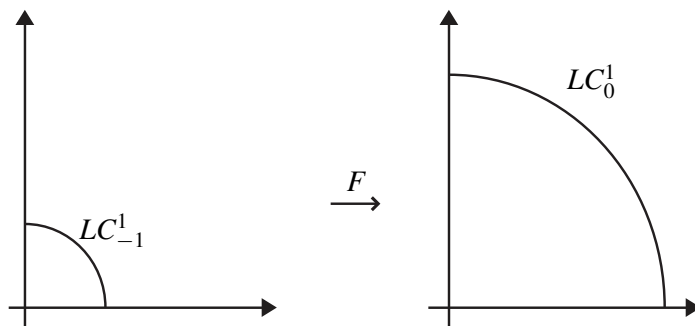


Figure : F is a local diffeomorphism on $\text{int}(\mathcal{R}_1)$.

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Geometry and Topology of the Ricker Map

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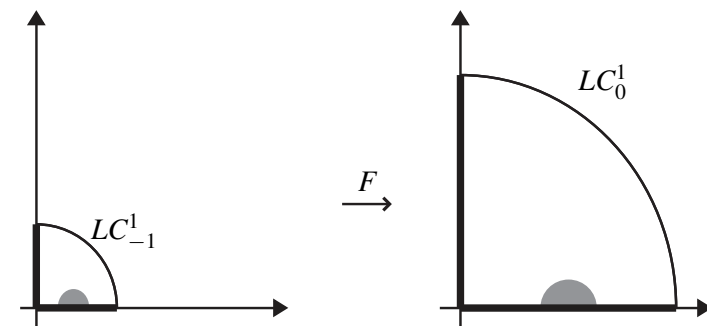


Figure : Axes are invariant and locally injective.

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Geometry and Topology of the Ricker Map

Local Injectivity at the boundary

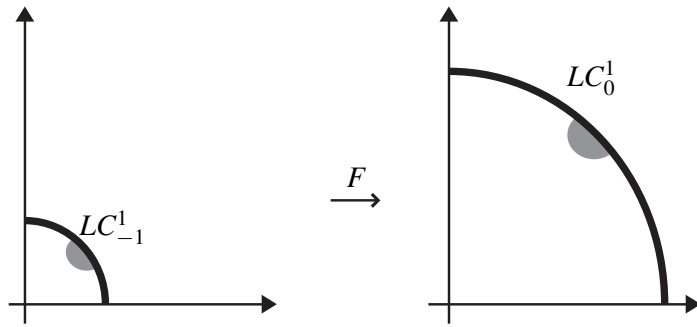
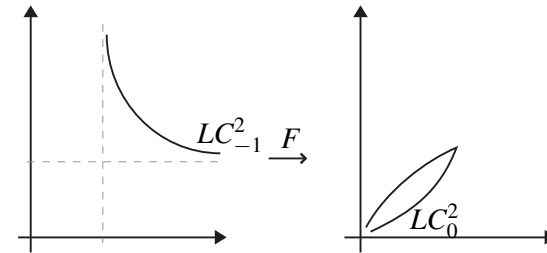


Figure : From the fold structure, F is injective on the boundary.

Geometry and Topology of the Ricker Map

Theorem

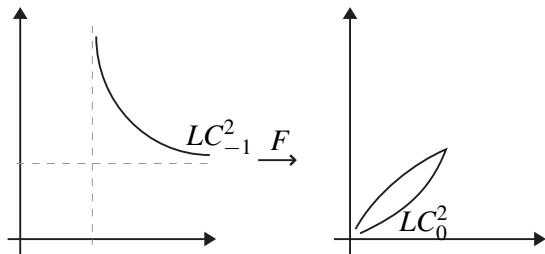
$F|_{\mathcal{R}_3} : \mathcal{R}_3 \rightarrow F(\mathcal{R}_3)$ is a homeomorphism.



Geometry and Topology of the Ricker Map

Theorem

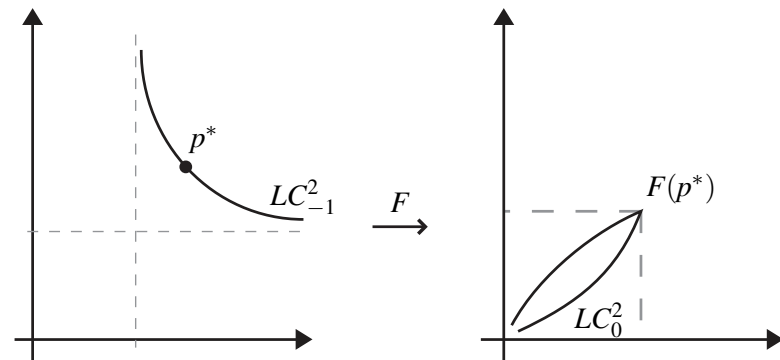
$F|_{\mathcal{R}_3} : \mathcal{R}_3 \rightarrow F(\mathcal{R}_3)$ is a homeomorphism.



Proof: One compactification and local injectivity at the boundary.

Geometry and Topology of the Ricker Map

Local Injectivity at the boundary



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Local Injectivity at the boundary

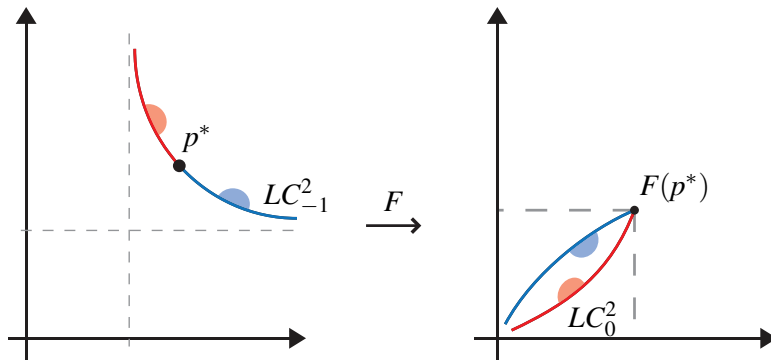


Figure : Except for the cusp p^* , all points are folds.

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Local Injectivity at the boundary

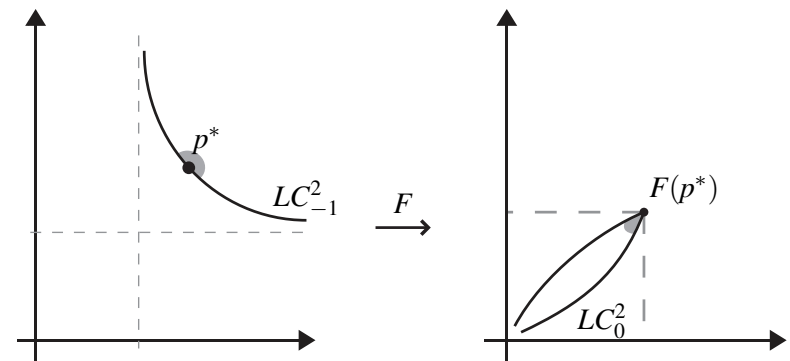


Figure : At the cusp, the local structure theorem yields local injectivity.

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Theorem

$F(\mathbb{R}_+^2) = \mathcal{D}$, that is, \mathcal{D} is an invariant set.

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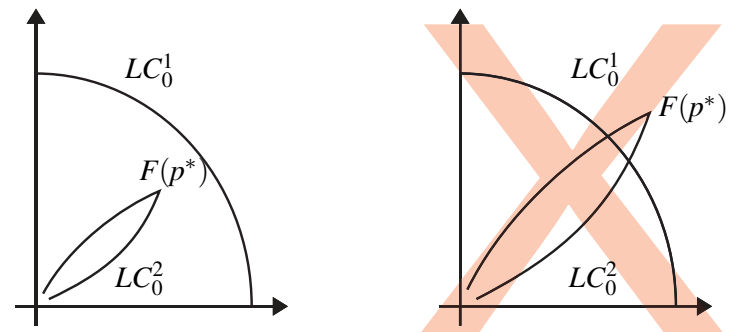


Figure : The only possible location for the image of the cusp is inside the region \mathcal{D} .

Geometry and Topology of the Ricker Map

Proof of Main Geometric Result

The image of the cusp is exposed.

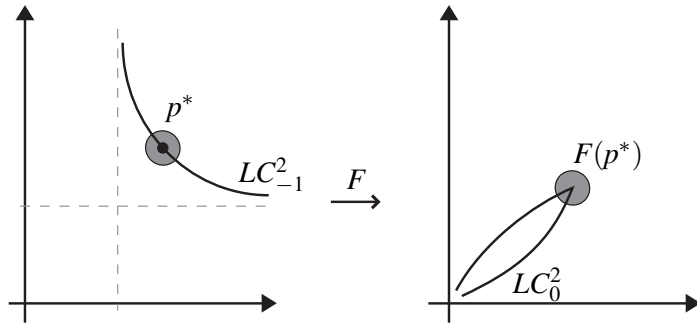
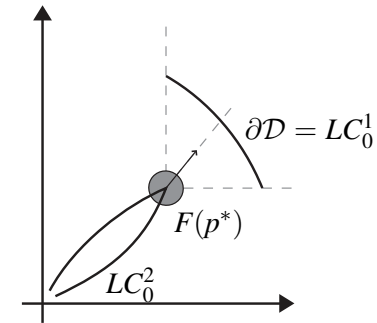


Figure : The cusp point in an interior point of the image, hence exposed.

Geometry and Topology of the Ricker Map

Proof of Main Geometric Result

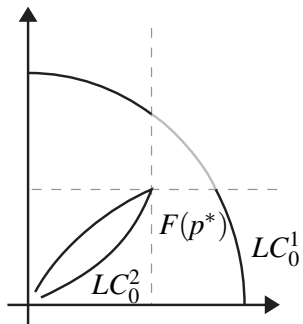
In any direction in the first quadrant, a ray must intersect ∂D .



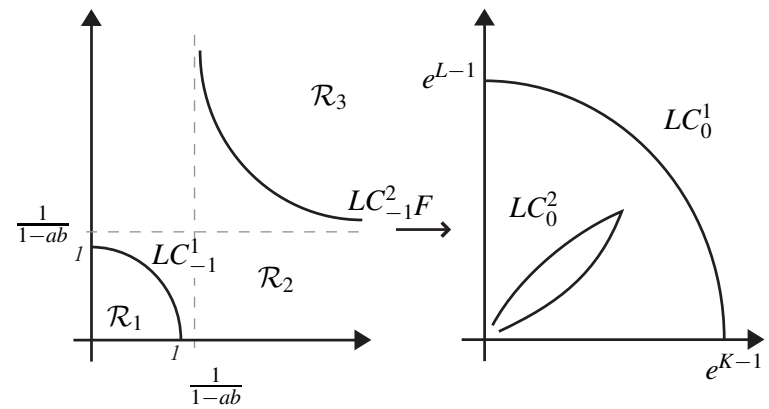
Geometry and Topology of the Ricker Map

Proof of Main Geometric Result

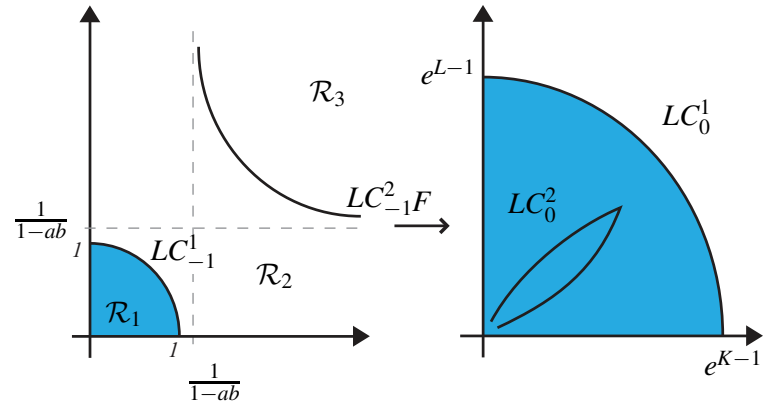
LC^1_0 is above and to the right of LC^2_0 .



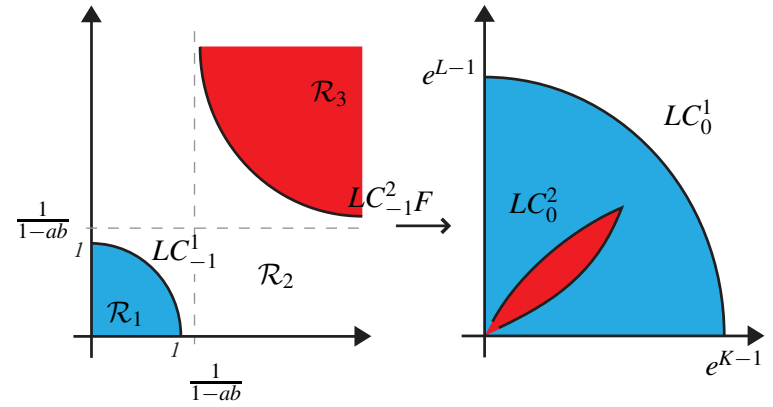
Final Geometric Conclusions



Final Geometric Conclusions



Final Geometric Conclusions



THANK YOU.