

Bifurcations for a FitzHugh-Nagumo model with time delays

Changjin Xu, Peiluan Li

Abstract—In this paper, a FitzHugh-Nagumo model with time delays is investigated. The linear stability of the equilibrium and the existence of Hopf bifurcation with delay τ is investigated. By applying Nyquist criterion, the length of delay is estimated for which stability continues to hold. Numerical simulations for justifying the theoretical results are illustrated. Finally, main conclusions are given.

Keywords—FitzHugh-Nagumo model; Time delay; Stability; Hopf bifurcation.

I. INTRODUCTION

RECENTLY substantial efforts have been made in FitzHugh-Nagumo system which is frequently used (e.g., in brain research, and to some extent in modelling cardiac movements etc), for example, Medvedev and Kopell [1] studied synchronization and transient dynamics of electrically coupled FitzHugh-Nagumo oscillators, Kostova et al.[4] investigated the stability and bifurcation of a revised FitzHugh-Nagumo model, etc. In 2009, Ringkvist and Zhou[6] introduced the following two-stage predator-prey interaction model with a generic functional response:

$$\begin{cases} \dot{x}(t) = -Cy(t) - Ax(t)[x(t) - B][x(t) - \lambda] + I, \\ \dot{y}(t) = \varepsilon[x(t) - \delta y(t)], \end{cases} \quad (1)$$

where $A, B, C, \delta, \varepsilon, \lambda$ are non-zero parameters and I is an external force, commonly referred to as the magnitude of the stimulating current, which can be a function of t . In details, one can see [6]. Nothing that most practical implementations of feedback have inherent delays, we incorporate time delay into model (1) as follows:

$$\begin{cases} \dot{x}(t) = -Cy(t - \tau) - Ax(t)(x(t) - B)(x(t) - \lambda) + I, \\ \dot{y}(t) = \varepsilon[x(t) - \delta y(t - \tau)]. \end{cases} \quad (2)$$

It is well known that delay may have very complicated impact on the dynamics of a system. To obtain a deep and clear understanding of dynamics of FitzHugh-Nagumo system with delay, in this paper, we will study the Hopf bifurcation of model (2). Choosing the delay τ as the bifurcation parameter, we shall investigate the effect of the delay τ on the dynamics of system (2).

The remainder of the paper is organized as follows. In Section 2, we discuss the stability of the equilibrium and the

existence of Hopf bifurcations occurring at the equilibrium. In Section 3, the length of delay is estimated for which stability continues to hold by means of Nyquist criterion. In Section 4, numerical simulations are carried out to validate our main results. Some main conclusions are drawn in Section 5.

II. STABILITY OF THE EQUILIBRIUM AND LOCAL HOPF BIFURCATIONS

First, we assume that system (2) has a equilibrium $E_0(x^*, y^*)$, where $x^* = \delta y^*$ and y^* satisfies the following equation:

$$A\delta^3 y^3 - A\delta^2(B + \lambda)y^2 + (C - AB\lambda\delta)y + I = 0. \quad (3)$$

Let $\bar{x}(t) = x(t) - x^*$, $\bar{y}(t) = y(t) - y^*$ and still write $\bar{x}(t)$ and $\bar{y}(t)$ as $x(t)$ and $y(t)$ respectively, then the linearization of Eq. (2) at $E_0(x^*, y^*)$ takes the form

$$\begin{cases} \dot{x}(t) = -A[x^*(2x^* - \lambda - B) + (x^* - B)(x^* - \lambda)]x(t) \\ \quad - Cy(t - \tau), \\ \dot{y}(t) = \varepsilon x(t) - \varepsilon \delta y(t - \tau). \end{cases} \quad (4)$$

The characteristic equation of system (4) takes the form

$$\lambda^2 + m_1\lambda + m_0 + (n_1\lambda + n_0)e^{-\lambda\tau} = 0, \quad (5)$$

where

$$\begin{aligned} m_0 &= C\varepsilon, m_1 = A[x^*(2x^* - \lambda - B) + (x^* - B)(x^* - \lambda)], \\ n_0 &= C\varepsilon + \varepsilon\delta a_1, n_1 = \varepsilon\delta. \end{aligned}$$

The stability of the positive equilibrium of system (2) depends on the locations of the roots of the characteristic equation (5). When all roots of Eq.(5) locate in the left half of complex plane, the trivial solution is stable, otherwise, it is instable.

For $\tau = 0$, (5) becomes

$$\lambda^2 + (m_1 + n_1)\lambda + m_0 + n_0 = 0. \quad (6)$$

It is easy to see that a set of necessary and sufficient conditions that all roots of (6) have a negative real part is given in the following form:

$$(H1) \quad m_1 + n_1 > 0, m_0 + n_0 > 0.$$

For $\omega > 0$, $i\omega$ is a root of (5), then

$$-\omega^2 + im_1\omega + m_0 + (in_1\omega + n_0)(\cos \omega\tau - i \sin \omega\tau) = 0.$$

Separating the real and imaginary parts, we get

$$\begin{cases} n_0 \cos \omega\tau + n_1\omega \sin \omega\tau = \omega^2 - m_0, \\ n_1\omega \cos \omega\tau - n_0 \sin \omega\tau = -m_1\omega \end{cases} \quad (7)$$

C. Xu is with the School of Mathematics and Statistics, Guizhou Key Laboratory of Economics System Simulation, Guizhou University of Finance and Economics, Guiyang 550004, PR China e-mail: xcj403@126.com.

P. Li is with Department of Mathematics and Statistics, Henan University of Science and Technology, Luoyang 471003, PR China e-mail: lpllplpl@163.com.

which leads to

$$\omega^4 + (m_1^2 - n_1^2 - 2m_0)\omega^2 + m_0^2 - n_0^2 = 0. \quad (8)$$

In the sequel, we consider three cases.

(a) If the condition

$$(H2) \quad m_1^2 - n_1^2 - 2m_0 > 0, m_0^2 - n_0^2 > 0 \text{ or}$$

$$\Delta = (m_1^2 - n_1^2 - 2m_0)^2 - 4(m_0^2 - n_0^2) < 0$$

holds, then Eq.(8) has no positive root.

(b) If the condition

$$(H3) \quad m_1^2 - n_1^2 - 2m_0 < 0, m_0^2 - n_0^2 > 0,$$

$$\Delta = (m_1^2 - n_1^2 - 2m_0)^2 - 4(m_0^2 - n_0^2) > 0$$

holds, then Eq.(8) has two positive roots

$$\omega_{\pm} = \frac{\sqrt{2}}{2} \left[-m_1^2 + n_1^2 + 2m_0 \pm \sqrt{(m_1^2 - n_1^2 - 2m_0)^2 - 4(m_0^2 - n_0^2)} \right]^{\frac{1}{2}}. \quad (9)$$

(c) If

$$(H4) \quad m_0^2 - n_0^2 < 0 \text{ or } m_1^2 - n_1^2 - 2m_0 < 0 \text{ and}$$

$$\Delta = (m_1^2 - n_1^2 - 2m_0)^2 - 4(m_0^2 - n_0^2) = 0$$

holds, then Eq.(8) has only one positive root ω_+ .

Without loss of generality, we assume that (8) has two positive roots denoted by ω_{\pm} . It follows from (7) that

$$\tau_j^{\pm} = \frac{1}{\omega_{\pm}} \left[\arccos \frac{n_0(\omega_{\pm}^2 - m_0) - m_1 n_1 \omega_{\pm}^2}{n_0^2 + n_1^2 \omega_{\pm}^2} + 2j\pi \right], \quad (11)$$

($j = 0, 1, 2, \dots$) at which Eq.(5) has a pair of purely imaginary roots $\pm i\omega_{\pm}$. Let $\lambda(\tau) = \alpha(\tau) + i\omega(\tau)$ be the root of Eq.(5) such that $\alpha(\tau_j^{\pm}) = 0, \omega(\tau_j^{\pm}) = \omega_{\pm}$. Due to functional differential equation theory, for every $\tau_j^{\pm}, j = 0, 1, 2, \dots$, there exists $\varepsilon > 0$ such that $\lambda(\tau)$ is continuously differentiable in τ for $|\tau - \tau_j^{\pm}| < \varepsilon$. Substituting $\lambda(\tau)$ into the left hand side of (5) and taking derivative with respect to τ , we have

$$\left[\frac{d\lambda}{d\tau} \right]^{-1} = \frac{(2\lambda + m_1)e^{\lambda\tau}}{\lambda(n_1\lambda + n_0)} + \frac{n_1}{\lambda(n_1\lambda + n_0)} - \frac{\tau}{\lambda},$$

which, together with (7), leads to

$$\begin{aligned} \operatorname{Re} \left[\frac{d\lambda}{d\tau} \right]_{\tau=\tau_j^{\pm}}^{-1} &= \operatorname{Re} \left\{ \frac{(2\lambda + a_1)e^{\lambda\tau}}{\lambda(n_1\lambda + n_0)} \right\}_{\tau=\tau_j^{\pm}} \\ &\quad + \operatorname{Re} \left\{ \frac{n_1}{\lambda(n_1\lambda + n_0)} \right\}_{\tau=\tau_j^{\pm}} \\ &= \operatorname{Re} \left\{ \frac{m_1 \cos \omega_{\pm} \tau_j^{\pm} - 2\omega_{\pm} \sin \omega_{\pm} \tau_j^{\pm}}{-n_1 \omega_{\pm}^2 + i n_0 \omega_{\pm}} \right. \\ &\quad \left. + \frac{i(2\omega_{\pm} \cos \omega_{\pm} \tau_j^{\pm} + m_1 \sin \omega_{\pm} \tau_j^{\pm})}{-n_1 \omega_{\pm}^2 + i n_0 \omega_{\pm}} \right\} \\ &\quad + \operatorname{Re} \left\{ \frac{n_1}{-n_1 \omega_{\pm}^2 + i n_0 \omega_{\pm}} \right\} \end{aligned}$$

$$\begin{aligned} &= \frac{1}{\Lambda} \{ m_1 \omega_{\pm} (n_0 \sin \omega_{\pm} \tau_j^{\pm} - n_1 \omega_{\pm} \cos \omega_{\pm} \tau_j^{\pm}) \\ &\quad + 2\omega_{\pm}^2 (m_1 \cos \omega_{\pm} \tau_j^{\pm} + n_1 \omega_{\pm} \sin \omega_{\pm} \tau_j^{\pm}) - n_1^2 \omega_{\pm}^2 \} \\ &= \frac{1}{\Lambda} \{ m_1^2 \omega_{\pm}^2 + 2\omega_{\pm}^4 - 2m_0 \omega_{\pm}^2 - n_1^2 \omega_{\pm}^2 \} \\ &= \frac{\omega_{\pm}^2}{\Lambda} \{ 2\omega_{\pm}^2 + m_1^2 - n_1^2 - 2m_0 \} \\ &= \frac{\omega_{\pm}^2}{\Lambda} \{ -m_1^2 + n_1^2 + 2m_0 \pm \sqrt{\Delta} + m_1^2 - n_1^2 - 2m_0 \} \\ &= \frac{\omega_{\pm}^2}{\Lambda} \{ \pm \sqrt{\Delta} \}, \end{aligned}$$

where

$$\Lambda = n_1^2 \omega_{\pm}^4 + n_0^2 \omega_{\pm}^2 > 0, \sqrt{\Delta} = (n_1^2 - m_1^2 + 2m_0)^2 - 4(m_0^2 - n_0^2).$$

Thus, if $\Delta \neq 0$, we obtain

$$\begin{aligned} \operatorname{sign} \left\{ \operatorname{Re} \left[\frac{d\lambda}{d\tau} \right]_{\tau=\tau_j^+} \right\} &= \operatorname{sign} \left\{ \operatorname{Re} \left[\frac{d\lambda}{d\tau} \right]_{\tau=\tau_j^+}^{-1} \right\} \\ &= \operatorname{sign} \left\{ \frac{\omega_{\pm}^2}{\Lambda} \{ \sqrt{\Delta} \} \right\} = 1 > 0 \end{aligned}$$

and

$$\begin{aligned} \operatorname{sign} \left\{ \operatorname{Re} \left[\frac{d\lambda}{d\tau} \right]_{\tau=\tau_j^-} \right\} &= \operatorname{sign} \left\{ \operatorname{Re} \left[\frac{d\lambda}{d\tau} \right]_{\tau=\tau_j^-}^{-1} \right\} \\ &= \operatorname{sign} \left\{ \frac{\omega_{\pm}^2}{\Lambda} \{ -\sqrt{\Delta} \} \right\} = -1 < 0. \end{aligned}$$

According to above analysis and the results of Ruan and Wei[7], Yang[5] and Hale[3], we have the following result.

Theorem 2.1. Let $\tau_j^{\pm} (j = 0, 1, 2, \dots)$ be defined by (10) and $\tau_0 = \min\{\tau_0^+, \tau_0^-\}$. If (H1), (H2), (H3) hold, then the equilibrium $E_0(x^*, y^*)$ of system (2) is asymptotically stable for $\tau \in [0, \tau_0)$. If (H1), (H2), (H4) hold, system (2) undergoes a Hopf bifurcation at the equilibrium $E_0(x^*, y^*)$ when $\tau = \tau_j^{\pm}, j = 0, 1, 2, \dots$.

III. ESTIMATION OF THE LENGTH OF DELAY TO PRESERVE STABILITY

In the present section, we will obtain an estimation τ_+ for the length of the delay τ which preserves the stability of the equilibrium $E_0(x^*, y^*)$, i.e., $E_0(x^*, y^*)$ is asymptotically stable if $\tau < \tau_+$.

We consider system (4) in $C([- \tau, \infty), R^2)$ with the initial values

$$x(\xi) = \varphi_1(\xi), y(\xi) = \varphi_2(\xi), \varphi_i(0) \geq 0, i = 1, 2, \xi \in [-\tau, 0].$$

Taking Laplace transform of system (4), we obtain

$$\begin{cases} [s + m_1] \tilde{x} = -C e^{-s\tau} M(s) - C \tilde{y} + \varphi_1(0), \\ s \tilde{y} = \varepsilon \tilde{x} - \varepsilon \delta(M(s) + \tilde{y}) e^{-s\tau} + \varphi_2(0), \end{cases} \quad (12)$$

where \tilde{x}, \tilde{y} are the Laplace transform of $x(t), y(t)$, respectively, and $M(s) = \int_{-\tau}^0 e^{-s\tau} y(t) dt$.

Solving (11) for \tilde{x} leads to $\tilde{x} = \frac{K(s, \tau)}{J(s)}$, where

$$\begin{aligned} K(s, \tau) &= C[\varepsilon \delta e^{-s\tau} M(s) - \varphi_2(0)] \\ &\quad - [C e^{-s\tau} M(s) + \varphi_1(0)][\varepsilon \delta e^{-s\tau} + s], \\ J(s) &= [s + m_1](s + \varepsilon \delta e^{-s\tau}) + Cs. \end{aligned}$$

Following along the lines of Freedman and Rao[2] and using the Nyquist criterion, we obtain that the conditions for local asymptotic stability of $E_0(x^*, y_2^*)$ are given by

$$\text{Im}\{J(i\omega_0)\} > 0, \quad (13)$$

$$\text{Re}\{J(i\omega_0)\} = 0, \quad (14)$$

where $\text{Im}\{J(i\omega_0)\}$ and $\text{Re}\{J(i\omega_0)\}$ are the imaginary part and real part of $J(i\omega_0)$, respectively and ω_0 is the small positive root of (13).

By (12) and (13), we have

$$m_1 \omega_0 > n_0 \sin \omega_0 \tau - n_1 \omega_0 \cos \omega_0 \tau, \quad (15)$$

$$\omega_0^2 - m_0 = n_0 \cos \omega_0 \tau + n_1 \omega_0 \sin \omega_0 \tau. \quad (16)$$

It follows from (15) that

$$\omega_0^2 - |n_1| \omega_0 - (m_0 + |n_0|) \leq 0 \quad (17)$$

which leads to $\omega_0 \leq \omega_+$, where $\omega_+ = \frac{|n_1| + \sqrt{n_1^2 + 4(m_0 + |n_0|)}}{2}$. By (15), we have

$$\omega_0 = \frac{n_0 \cos \omega_0 \tau + n_1 \omega_0 \sin \omega_0 \tau + m_0}{\omega_0}. \quad (18)$$

Substituting (17) into (14) and rearranging, we get

$$\begin{aligned} (m_1 n_0 + n_1 \omega_0^2)(1 - \cos \omega_0 \tau) + (n_0 - n_1 m_1) \omega_0 \sin \omega_0 \tau \\ < m_1 m_0 + m_1 n_0 + n_1 \omega_0^2. \end{aligned} \quad (19)$$

Using the bounds

$$\begin{aligned} (m_1 n_0 + n_1 \omega_0^2)(1 - \cos \omega_0 \tau) &= 2(m_1 n_0 + n_1 \omega_0^2) \sin^2 \left(\frac{\omega_0 \tau}{2} \right) \\ &\leq \frac{1}{2} (|m_1 n_0| + |n_1| \omega_+^2) \omega_+^2 \tau^2 \end{aligned}$$

and

$$(n_0 - n_1 m_1) \omega_0 \sin \omega_0 \tau \leq |(n_0 - n_1 m_1)| \omega_+^2 \tau,$$

we obtain from (3.8)

$$K_1 \tau^2 + K_2 \tau \leq K_3,$$

where

$$\begin{aligned} K_1 &= \frac{1}{2} (|m_1 n_0| + |n_1| \omega_+^2) \omega_+^2, \\ K_2 &= |(n_0 - n_1 m_1)| \omega_+^2, \\ K_3 &= m_1 m_0 + m_1 n_0 + |n_1| \omega_+^2. \end{aligned}$$

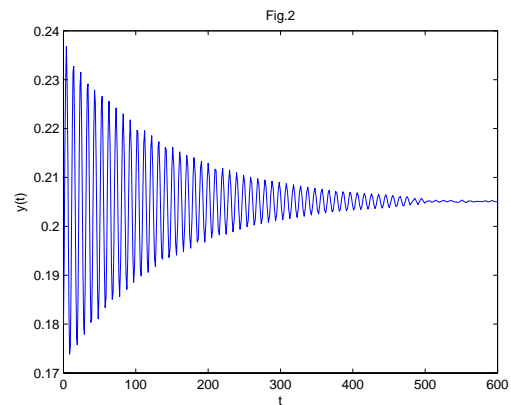
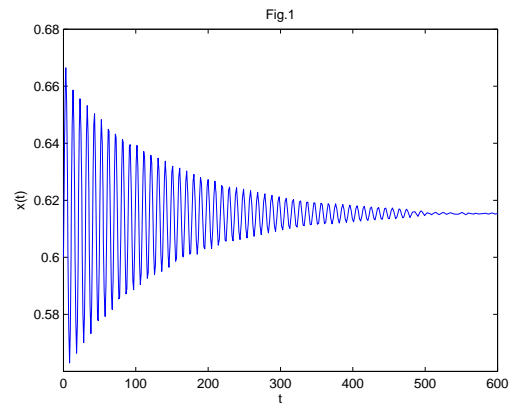
It is obvious to see that if $\tau < \tau_+ = \frac{-K_2 + \sqrt{K_2^2 + 4K_1 K_3}}{2K_1}$, the stability of $E_0(x^*, y^*)$ of system (2) is preserved.

IV. NUMERICAL EXAMPLES

In this section, we will prove some numerical results of system (2) to illustrate our results obtained in Section 2. We consider the system (2) with $A = B = C = 1, \lambda = -0.04, I = 0.05, \varepsilon = 0.2, \delta = 3$. That is,

$$\begin{cases} \dot{x}(t) = -y(t - \tau) - x(t)(x(t) - 1)(x(t) + 0.04) + 0.05, \\ \dot{y}(t) = 0.2(x(t) - 3y(t - \tau)), \end{cases} \quad (1)$$

which has a positive equilibrium $E_0(0.75, 0.25)$ and satisfies the conditions indicated in Theorem 2.1. When $\tau = 0$, the positive equilibrium $E_0(0.75, 0.25)$ is asymptotically stable. The positive equilibrium $E_0(0.75, 0.25)$ is stable when $\tau < \tau_0 \approx 1.66$ which is illustrated by the computer simulations (see Figs.1-4). When τ passes through the critical value τ_0 , the positive equilibrium $E_0(0.75, 0.25)$ loses its stability and a Hopf bifurcation occurs, i.e., a family of periodic solutions bifurcate from the positive equilibrium $E_0(0.75, 0.25)$ (see Figs.5-8).



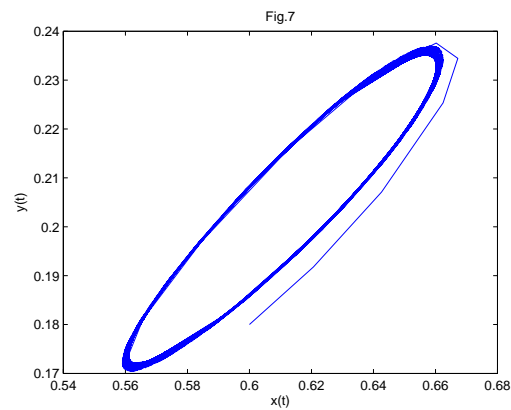
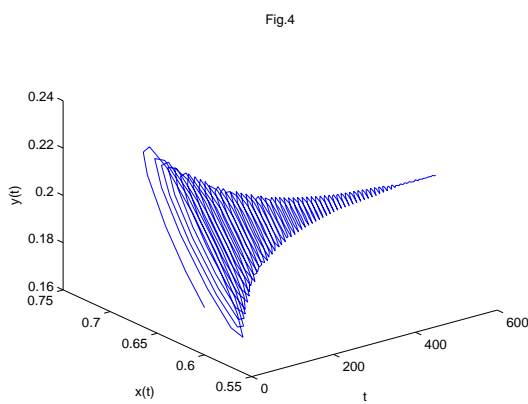
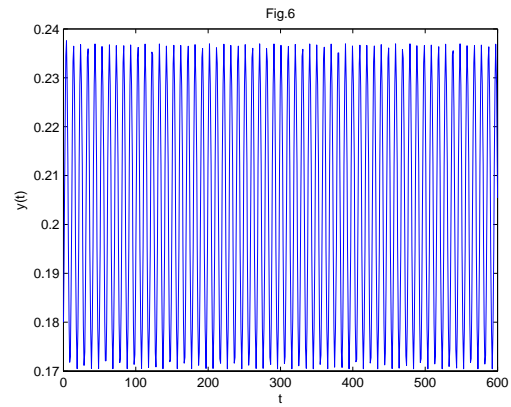
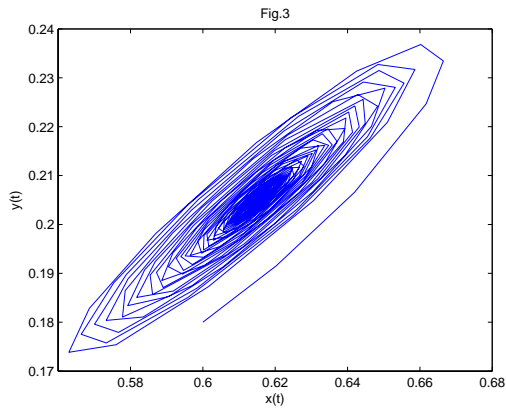
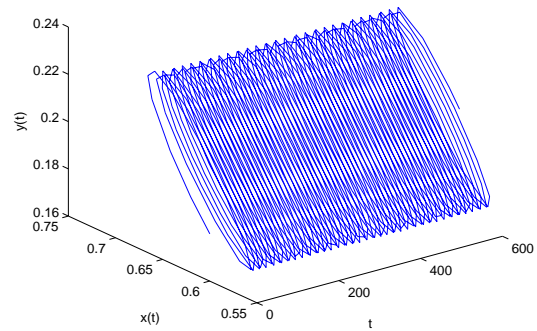
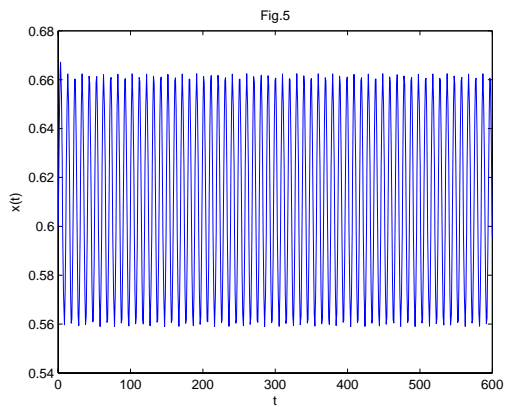


Fig.8



Figs.1-4 When $\tau = 1.65 < \tau_0 \approx 1.66$. The positive equilibrium $E_0(0.75, 0.25)$ of system (19) is asymptotically stable. The initial value is $(0.6, 0.18)$.



Figs.5-8 When $\tau = 1.676 > \tau_0 \approx 1.66$. Hopf bifurcation of system (19) occurs from the positive equilibrium $E_0(0.75, 0.25)$. The initial value is $(0.6, 0.18)$.

V. CONCLUSIONS

In this paper, the local stability of the equilibrium $E_0(x^*, y^*)$ and local Hopf bifurcation in a FitzHugh-Nagumo model with time delay are investigated. It is showed that if the conditions (H1) – (H3) hold, the equilibrium $E_0(x^*, y^*)$ of system (2) is asymptotically stable for all $\tau \in [0, \tau_0)$. If the conditions (H1), (H2) and (H4) hold, as the delay τ increases, the positive equilibrium loses its stability and a sequence of Hopf

bifurcations occur at the equilibrium $E_0(x^*, y^*)$, i.e., a family of periodic orbits bifurcates from the the positive equilibrium $E_0(x^*, y^*)$. Moreover, the length of delay preserving the stability of the equilibrium $E_0(x^*, y^*)$ is estimated. Some numerical simulations are performed to verify our theoretical results found.

Peiluan Li is an associate professor of Henan University of Science and Technology. He received his M. S. from Wuhan University, Wuhan, in 2004 and Ph. D. from Central South University, Changsha, in 2010. His current research interests focus on the stability and bifurcation theory of delayed differential equation and periodicity of the functional differential equations and difference equations.

VI. CONCLUSIONS

In this paper, we have investigated the dynamical behaviors of a nonlinear delay population model. It is shown that under a certain condition, there exists a critical value τ_0 of the delay τ for the stability of the population system. If $\tau \in [0, \tau_0)$, the positive equilibrium of the population system is asymptotically stable which means that the size of the population will keep in a steady state. When the delay τ passes through some critical values $\tau = \tau_k, k = 0, 1, 2, \dots$, the positive equilibrium of the population system loses its stability and a Hopf bifurcation will occur. Moreover, the existence of global Hopf bifurcation are established.

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