

On the dynamics of strongly tridiagonal competitive-cooperative system

Chun Fang

University of Helsinki

International Conference on Advances on Fractals and Related Topics, Hong Kong

December 14, 2012

Setting

Consider the nonautonomous tridiagonal system

$$\begin{aligned}\dot{x}_1 &= f_1(t, x_1, x_2), \\ \dot{x}_i &= f_i(t, x_{i-1}, x_i, x_{i+1}), \quad 2 \leq i \leq n-1 \\ \dot{x}_n &= f_n(t, x_{n-1}, x_n)\end{aligned}\tag{1}$$

where $f = (f_1, f_2, \dots, f_n) : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ satisfies following conditions.

Setting

Consider the nonautonomous tridiagonal system

$$\begin{aligned}\dot{x}_1 &= f_1(t, x_1, x_2), \\ \dot{x}_i &= f_i(t, x_{i-1}, x_i, x_{i+1}), \quad 2 \leq i \leq n-1 \\ \dot{x}_n &= f_n(t, x_{n-1}, x_n)\end{aligned}\tag{1}$$

where $f = (f_1, f_2, \dots, f_n) : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ satisfies following conditions.

- (A1) f is C^1 -admissible, i.e. f together with $\frac{\partial f}{\partial x}$ are bounded and uniformly continuous on $\mathbb{R} \times K$ for any compact set $K \subset \mathbb{R}^n$.

Setting

Consider the nonautonomous tridiagonal system

$$\begin{aligned}\dot{x}_1 &= f_1(t, x_1, x_2), \\ \dot{x}_i &= f_i(t, x_{i-1}, x_i, x_{i+1}), \quad 2 \leq i \leq n-1 \\ \dot{x}_n &= f_n(t, x_{n-1}, x_n)\end{aligned}\tag{1}$$

where $f = (f_1, f_2, \dots, f_n) : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ satisfies following conditions.

- (A1) f is C^1 -admissible, i.e. f together with $\frac{\partial f}{\partial x}$ are bounded and uniformly continuous on $\mathbb{R} \times K$ for any compact set $K \subset \mathbb{R}^n$.
- (A2) There are $\varepsilon_0 > 0$ such that for all $(t, x) \in \mathbb{R} \times \mathbb{R}^n$,

$$\frac{\partial f_i}{\partial x_{i+1}}(t, x) \geq \varepsilon_0, \quad \frac{\partial f_{i+1}}{\partial x_i}(t, x) \geq \varepsilon_0 \quad 1 \leq i \leq n-1.$$

for all $(t, x) \in \mathbb{R} \times \mathbb{R}^n$.

Question and Idea

Question

Let $x(t, x_0, f)$ be a bounded solution of (1). What does its asymptotic behavior look like? Can we characterize the structure of its ω -limit set $\omega(x_0, f)$?

Question and Idea

Question

Let $x(t, x_0, f)$ be a bounded solution of (1). What does its asymptotic behavior look like? Can we characterize the structure of its ω -limit set $\omega(x_0, f)$?

$$\dot{x} = f(t, x)$$

Question and Idea

Question

Let $x(t, x_0, f)$ be a bounded solution of (1). What does its asymptotic behavior look like? Can we characterize the structure of its ω -limit set $\omega(x_0, f)$?

$$\dot{x} = f(t, x)$$

$$H(f) = \overline{\{g : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n \mid \exists \tau \in \mathbb{R}, \text{ s.t. } g(t, x) = f(\tau + t, x)\}}$$

Question and Idea

Question

Let $x(t, x_0, f)$ be a bounded solution of (1). What does its asymptotic behavior look like? Can we characterize the structure of its ω -limit set $\omega(x_0, f)$?

$$\dot{x} = f(t, x)$$

$$H(f) = \overline{\{g : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n \mid \exists \tau \in \mathbb{R}, \text{ s.t. } g(t, x) = f(\tau + t, x)\}}$$

For convenience, we assume the hull $H(f)$ is minimal under the shift action defined by $f \cdot \tau \triangleq f(\tau + \cdot, \cdot)$. It is reasonable to characterize the structure of $\omega(x_0, f)$ in terms of $H(f)$.

Question and Idea

Question

Let $x(t, x_0, f)$ be a bounded solution of (1). What does its asymptotic behavior look like? Can we characterize the structure of its ω -limit set $\omega(x_0, f)$?

$$\dot{x} = f(t, x)$$

$$H(f) = \overline{\{g : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n \mid \exists \tau \in \mathbb{R}, \text{ s.t. } g(t, x) = f(\tau + t, x)\}}$$

For convenience, we assume the hull $H(f)$ is minimal under the shift action defined by $f \cdot \tau \triangleq f(\tau + \cdot, \cdot)$. It is reasonable to characterize the structure of $\omega(x_0, f)$ in terms of $H(f)$.

1. Biologically, it describes the relationship between the environment and the variety of number of species;
2. Mathematically, it convert the complexity of $\omega(x_0, f)$ to the one of $H(f)$.

(1) can generate a skew-product semiflow π on $\mathbb{R}^n \times H(f)$, by

$$\pi(t, x_0, g) \triangleq (x_0, g) \cdot t \triangleq (x(t, x_0, g), g \cdot t), \quad (2)$$

where $x(t, x_0, g)$ is the solution of initial value problem

$$\begin{aligned} \dot{x} &= g(t, x), \\ x(0) &= x_0 \end{aligned}$$

(1) can generate a skew-product semiflow π on $\mathbb{R}^n \times H(f)$, by

$$\pi(t, x_0, g) \triangleq (x_0, g) \cdot t \triangleq (x(t, x_0, g), g \cdot t), \quad (2)$$

where $x(t, x_0, g)$ is the solution of initial value problem

$$\begin{aligned} \dot{x} &= g(t, x), \\ x(0) &= x_0 \end{aligned}$$

An omega limit set of system (1) corresponds to an omega limit set of system (2) (see George R. Sell [1]).

Hyperbolic Case

Theorem (F.-Gyllenberg-Wang)

Let $\pi(t, x_0, g_0)$ be a positively bounded motion of system (2). If $\omega(x_0, g_0)$ is hyperbolic, then $\omega(x_0, g_0)$ is 1-cover of $H(f)$.

Hyperbolic Case

Theorem (F.-Gyllenberg-Wang)

Let $\pi(t, x_0, g_0)$ be a positively bounded motion of system (2). If $\omega(x_0, g_0)$ is hyperbolic, then $\omega(x_0, g_0)$ is 1-cover of $H(f)$.

Definition: A set $Y \subset \mathbb{R}^n \times H(f)$ is said to be an 1-cover of $H(f)$ if $\#(Y \cap P^{-1}(g)) = 1$ for all $g \in H(f)$, where $P : \mathbb{R}^n \times H(f) \rightarrow H(f)$, $P(x, g) = g$ is the natural projection.

Hyperbolic Case

Definition: Let $Y \subset \mathbb{R}^n \times H(f)$ be a compact invariant set of (2). For each $y = (x, g) \in Y$, the linearized equation of (2) along $y \cdot t = (x, g) \cdot t$ reads:

$$\dot{x} = A(y \cdot t)x. \quad (3)$$

Y is *hyperbolic* if the system (3) admits an *exponential dichotomy* over Y , i.e. there is a projector $Q : \mathbb{R}^n \times H(f) \rightarrow \mathbb{R}^n \times H(f)$ and positive constants K and α such that

- (i) $\Phi(t, y)Q(y) = Q(y \cdot t)\Phi(t, y), \quad t \in \mathbb{R},$
- (ii) $|\Phi(t, y)(1 - Q(y))| \leq Ke^{-\alpha t}, \quad t \in \mathbb{R}^+,$
 $|\Phi(t, y)Q(y)| \leq Ke^{\alpha t}, \quad t \in \mathbb{R}^-,$

for all $y \in H(f)$.

Hyperbolic Case - Perturbation Theory

Consider a perturbed system of (1)

$$\dot{x} = f(t, x) + h(t, x).$$

Assume the perturbation item h and its Jacobi matrix with respect to x are uniformly continuous and there exist $0 < \delta < 1$ such that

$$|h(t, x)| < \delta, \quad |\partial h(t, x)/\partial x| < \delta \quad (4)$$

for all $t \in \mathbb{R}$ and $x \in \mathbb{R}^n$.

Hyperbolic Case - Perturbation Theory

Consider a perturbed system of (1)

$$\dot{x} = f(t, x) + h(t, x).$$

Assume the perturbation item h and its Jacobi matrix with respect to x are uniformly continuous and there exist $0 < \delta < 1$ such that

$$|h(t, x)| < \delta, \quad |\partial h(t, x)/\partial x| < \delta \quad (4)$$

for all $t \in \mathbb{R}$ and $x \in \mathbb{R}^n$.

Theorem (F.-Gyllenberg-Wang)

Suppose the skew-product flow (2) generated by $\dot{x} = f(t, x)$ admits a hyperbolic ω -limit set $\omega(x_0, f)$. Then there exist a C^1 neighborhood \mathcal{F} of f in the sense of (4) and a neighborhood U of $\omega(x_0, f)$ such that for any $g \in \mathcal{F}$, there exist an ω -limit set $\omega(x'_0, g) \subset \mathbb{R}^n \times H(g) \cap U$, moreover, it is 1-cover of $H(g)$.

General Case

Question

How about the structural of a general ω -limit set of (1) or (2)?

General Case

Question

How about the structural of a general ω -limit set of (1) or (2)?

Lemma (F.-Gyllenberg-Wang)

For any π -invariant set $Y \subset \mathbb{R}^n \times H(f)$ of (2), the linearized system (3): $\dot{x} = A(y \cdot t)x$ admits an $(1, \dots, 1)$ -dominated splitting.

General Case

Question

How about the structural of a general ω -limit set of (1) or (2)?

Lemma (F.-Gyllenberg-Wang)

For any π -invariant set $Y \subset \mathbb{R}^n \times H(f)$ of (2), the linearized system (3): $\dot{x} = A(y \cdot t)x$ admits an $(1, \dots, 1)$ -dominated splitting.

Definition: System (3) is said to admit a (n_1, n_2) -dominated splitting if there exists π -invariant splitting $X_1(Y) \oplus X_2(Y)$ of $\mathbb{R}^n \times Y$ such that there exist positive numbers K and ν satisfies

$$\frac{|\Phi(t, y)_{x_2}|}{|\Phi(t, y)_{x_1}|} \leq Ke^{-\nu t}, \quad t \geq 0,$$

for all $y \in Y$ and $x_1 \in X_1(y)$, $x_2 \in X_2(y)$ with $|x_1| = |x_2| = 1$.

General Case

Next theorem shows that after a suitable functional distortion, dominated splitting becomes to hyperbolicity.

Theorem (F.-Gyllenberg-Liu)

Let $f : M \rightarrow M$ be a diffeomorphism on a closed manifold M and $\Lambda \subset M$ be any compact f -invariant set. A splitting $T_\Lambda M = E_1 \oplus \cdots \oplus E_k$ of tangent bundle over Λ is (n_1, \dots, n_k) -dominated if and only if there exist continuous real functions $p_i : \Lambda \rightarrow \mathbb{R}^+$, $i = 1, \dots, k$, with $\log p_1, \dots, \log p_k$ are summably separated with respect to f , such that for $i = 1, \dots, k$ the linear cocycle $(f, p_i Df)$ admits a hyperbolicity over Λ with stable subspace of dimension $n_1 + \cdots + n_i$.

General Case - Central Dimension One

For any given $\lambda \in \mathbb{R}$, consider

$$\dot{x} = (A(y \cdot t) - \lambda \text{Id})x, \quad y \in Y, \quad (5)$$

Definition: $\Sigma(Y) = \{\lambda \in \mathbb{R}^1 \mid (5) \text{ has no exponential dichotomy on } Y\}$ is called the *Sacker-Sell spectrum* of (3).

General Case - Central Dimension One

For any given $\lambda \in \mathbb{R}$, consider

$$\dot{x} = (A(y \cdot t) - \lambda \text{Id})x, \quad y \in Y, \quad (5)$$

Definition: $\Sigma(Y) = \{\lambda \in \mathbb{R}^1 \mid (5) \text{ has no exponential dichotomy on } Y\}$ is called the *Sacker-Sell spectrum* of (3).

Remark

1. $\Sigma(Y) = \cup_{i=1}^k I_i$, where $I_i = [a_i, b_i]$ and $\{I_i\}$ is ordered from right to left. Denote the invariant subbundle associated with I_i is $X_i(Y)$, then $X_1(Y) \oplus \cdots \oplus X_k(Y) = \mathbb{R}^n \times Y$.
2. If Y is hyperbolic, $0 \notin \Sigma(Y)$.

General Case - Central Dimension One

Definition: We say Y is of *central dimension one*, if $0 \in I_i$ for some i and $\dim X_i(Y) = 1$.

General Case - Central Dimension One

Definition: We say Y is of *central dimension one*, if $0 \in I_i$ for some i and $\dim X_i(Y) = 1$.

Theorem (F.-Wang)

Suppose $Y \subset \mathbb{R}^n \times H(f)$ is a minimal set and is of central dimension one. Then the flow (Y, \cdot) is topologically conjugated to a scalar skew-product subflow of $(\mathbb{R}^1 \times H(f), \cdot)$.

General Case - Central Dimension One

Definition: We say Y is of *central dimension one*, if $0 \in I_i$ for some i and $\dim X_i(Y) = 1$.

Theorem (F.-Wang)

Suppose $Y \subset \mathbb{R}^n \times H(f)$ is a minimal set and is of central dimension one. Then the flow (Y, \cdot) is topologically conjugated to a scalar skew-product subflow of $(\mathbb{R}^1 \times H(f), \cdot)$.

Corollary

Suppose f is almost periodic in t and let $Y \subset \mathbb{R}^n \times H(f)$ be a minimal set and unique ergodic. Then (Y, \cdot) is topologically conjugated to a scalar skew-product subflow of $(\mathbb{R}^1 \times H(f), \cdot)$.

Future Research

Question

How about the case that the central dimension is bigger than one, for example two?

Thank you for your attention!

References



G. R. Sell (1971)

Topological dynamics and ordinary differential equations.

Van Nostrand-Reinhold.



H. L. Smith (1991)

Periodic tridiagonal competitive and cooperative systems of differential equations.

SIAM J. MATH. ANAL. 22(4), 1102 – 1109.



V. M. Millionshchikov (1968)

A criterion for a small change in the direction of the solutions of a linear system of differential equations as the result of small disturbances in the coefficients of the system.

Mat. Zametki 4(2), 173 – 180.



I. U. Bronshtein and V. F. Chernii (1978)

Linear extensions satisfying Perron's condition. I.

Differential Equations 14, 1234 – 1243.



J. Smillie (1984)

Competitive and cooperative tridiagonal systems of differential equations.

SIAM J. MATH. ANAL. 15, 530 – 534.

References



Y. Wang (2007)

Dynamics of nonautonomous tridiagonal competitive-cooperative systems of differential equations.

Nonlinearity 20, 831 – 843.



S.-N Chow, X.-B. Lin and K. Lu (1991)

Smooth invariant foliations in infinite dimensional spaces.

J. Diff. Eq. 94, 266 – 291.



D. Henry (1981)

Geometric Theory of Semilinear Parabolic Equations.

Lecture Notes in Mathematics Vol.840.



Y. Yi (1993)

Stability of integral manifold and orbital attraction of quasi-periodic motions.

J. Diff. Eq. 102(2), 287 – 322.



W. Shen and Y. Yi (1995)

Dynamics of almost periodic scalar parabolic equations.

J. Diff. Eq. 122, 114 – 136.