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EPSILON-FREE CURVATURE METHODS FOR SLOW-FAST DYNAMICAL SYSTEMS

MORTEN BRØNS*[‡], MATHIEU DESROCHES[†][§], and MARTIN KRUPA[†]¶

1. Introduction. Many dynamical systems exhibit a slow-fast structure where a solution from some arbitrary initial condition rapidly relaxes toward some attracting invariant manifold where the dynamics progresses slowly. Determining such manifolds is of obvious importance. On one hand they provide a basic insight into the dynamics of the system, on the other hand they allow a reduction of dimension as the asymptotic dynamics of the system occurs on the invariant manifold only. If the dimension of the invariant manifold is sufficiently low, this reduction may result in substantial savings in computational costs. Similarly, repelling invariant manifolds may act as separatrices in the phase space and hence be key object in the organization of the dynamics.

For systems of singular perturbation form,

$$\dot{x} = f(x, y), \quad x \in \mathbb{R}^n, \tag{1.1a}$$

$$\dot{y} = \varepsilon g(x, y), \quad y \in \mathbb{R}^m,$$
 (1.1b)

where ε is a small parameter, Fenichel theory [12, 15, 9] provides a very useful characterization of invariant manifolds which we briefly review here. The critical manifold M_0 (of dimension m) for the system Eqns. (1.1) is defined as the set of points fulfilling f(x, y) = 0. Assuming M_0 is locally normally hyperbolic, that is, the eigenvalues of $D_x f$ at the manifold are off the imaginary axis, there is an invariant manifold M_{ε} close to M_0 when ε is sufficiently small. The stability properties of M_{ε} are determined by the eigenvalues of $D_x f$, and an asymptotic expansion of the manifold in the form of a graph,

$$x = h_{\varepsilon}(y) = h_0(y) + \varepsilon h_1(y) + \varepsilon^2 h_2(y) + \cdots, \qquad (1.2)$$

where h_0 represents the critical manifold, $f(h_0(y), y) = 0$, can be obtained by solving a sequence of linear equations.

For the case of n = 1 i.e. one fast variable, Fenichel theory provides an invariant hypersurface. It is attracting if $\partial f/\partial x < 0$ and repelling if $\partial f/\partial x > 0$.

Many systems which exhibit a slow-fast dynamics do not, however, have the explicit singular perturbation structure given by Eqns. (1.1) as no obvious small parameter ε can be identified. Several methods to obtain approximate invariant manifolds for such systems have been developed. A very popular one is the Intrinsic Low-Dimensional Manifold (ILDM) technique by [16] which has proved most useful in reducing large systems arising in chemistry, in particular models for combustion processes. In two-dimensional systems the inflection line, i.e. the locus of points where the curvature of trajectories vanishes, has been shown to provide a good approximation

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of invariant manifolds [17, 19, 8, 10]. A more general method based on higher curvatures to obtain an approximately invariant manifold of co-dimension 1 in arbitrary dimension has been proposed by [13] and [14].

The purpose of the present paper is to investigate and compare these reduction techniques focusing on the special case of a reduction of dimension by one, i.e. approximation of invariant hypersurfaces, primarily for systems of dimension two or three.

2. Intrinsic low-dimensional manifolds (ILDM) and intrinsic hypersurfaces (IH). We first briefly review the construction of intrinsic low-dimensional manifolds. Consider the *N*-dimensional system

$$\dot{x} = F(x), \quad x \in \mathbb{R}^N.$$
(2.1)

Consider the generic case where the eigenvalues $\lambda_p(x), p = 1, \ldots, N$ of the Jacobian matrix J(x) = DF(x) are all different such that there is a basis of eigenvectors $v_p(x)$ for the tangent space to \mathbb{R}^N at x. For complex eigenvalues we use real and imaginary parts of an eigenvector as base vectors. Order the eigenvalues such that

$$\operatorname{Re}\lambda_1(x) \le \operatorname{Re}\lambda_2(x) \le \dots \le \operatorname{Re}\lambda_{N-1}(x) \le \operatorname{Re}\lambda_N(x).$$
 (2.2)

Equality occurs only for pairs of complex eigenvalues. For convenience, we suppress the x-dependence from now on. In the ILDM method it is assumed there is a spectral gap at, say, λ_k such that $\operatorname{Re}\lambda_k \ll \operatorname{Re}\lambda_{k+1}$, clearly dividing the eigenvalues into fast ones and slow ones. The ILDM is then defined as the manifold of dimension N - kwhere the fast components of F in the eigenvector base vanish. In formulas, let Vbe the matrix where the eigenvectors are columns. Then F can be expanded in the eigenvector basis as

$$F = V\alpha \tag{2.3}$$

where $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n)^T$. This yields

$$\alpha = V^{-1}F \tag{2.4}$$

and the ILDM is then defined from

$$\alpha_1 = \dots = \alpha_k = 0. \tag{2.5}$$

[15] show that for a singular perturbation system of the form Eqns. (1.1) the ILDM of dimension m based on the spectral gap defined by ε agrees with the Fenichel manifold to order ε .

Note that manifolds of dimension N-k can be formally constructed from Eqns. (2.5) independently of any spectral gap or the ordering of the eigenvalues. In particular, we can define a number of intrinsic hypersurfaces IH, one from each of the equations $\alpha_k = 0$ where λ_k is real.

The following theorem shows that the union of all IH can be found in a simple way.

THEOREM 1. A point $x \in \mathbb{R}^N$ belongs to some intrinsic hypersurface if and only if the $N \times N$ determinant

$$MP = det[F JF J^2F \cdots J^{N-1}F]$$
(2.6)

vanishes at x.

Proof. The columns of MP are

$$F = \sum_{p=1}^{N} \alpha_p v_p, \quad JF = \sum_{p=1}^{N} \alpha_p \lambda_p v_p, \quad \dots \quad J^{N-1}F = \sum_{p=1}^{N} \alpha_p \lambda_p^{N-1} v_p, \tag{2.7}$$

and MP = 0 if and only if these vectors are linearly dependent. This is the case exactly if the matrix A given by

$$A = \begin{bmatrix} \alpha_1 & \alpha_1 \lambda_1 & \cdots & \alpha_1 \lambda_1^{N-1} \\ \alpha_2 & \alpha_2 \lambda_2 & \cdots & \alpha_2 \lambda_2^{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ \alpha_N & \alpha_N \lambda_N & \cdots & \alpha_n \lambda_n^{N-1} \end{bmatrix}$$
(2.8)

is singular. Since ${\cal A}$ can be written as a product of a diagonal matrix and a Vandermonde matrix,

$$A = \operatorname{diag}[\alpha_1, \alpha_2, \dots, \alpha_N] \begin{bmatrix} 1 & \lambda_1 & \cdots & \lambda_1^{N-1} \\ 1 & \lambda_2 & \cdots & \lambda_2^{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & \lambda_N & \cdots & \lambda_N^{N-1} \end{bmatrix}$$
(2.9)

we have

$$\det A = \alpha_1 \alpha_2 \cdots \alpha_N \prod_{1 \le k < l \le N} (\lambda_l - \lambda_k)$$
(2.10)

which is zero if and only if $\alpha_p = 0$ for some p. \Box

An intersections of some IHs will correspond to an ILDM of lower dimension, and hence such manifolds are contained in the solution set for MP = 0. However, they will only have a dynamical significance if they correspond to a choice of the equations $\alpha_p = 0$ where λ_p is a fast eigenvalue.

2.1. Two-dimensional dynamics. For N = 2 Eqn. (2.6) becomes

$$MP = \det \begin{bmatrix} F & JF \end{bmatrix}.$$
(2.11)

Since

$$\dot{x} = F, \quad \ddot{x} = JF \tag{2.12}$$

we have

$$MP = \det \begin{bmatrix} \dot{x} & \ddot{x} \end{bmatrix} = \kappa |\dot{x}|^3, \qquad (2.13)$$

where κ is the (signed) curvature of the trajectory x(t). Defining the inflection line for a two-dimensional system as the set of points where the curvature of the trajectories vanish, we have

THEOREM 2. The collection of intrinsic hypersurfaces is the inflection line.

Let us explore this in the specific case of the van der Pol equation

$$\dot{x} = y - \Phi(x), \tag{2.14a}$$

$$\dot{y} = \varepsilon(c - x), \tag{2.14b}$$

where $\Phi(x) = x^3/3 - x$.

The inflection line is easily found as

$$y_{\pm}(x) = \Phi(x) + \frac{c-x}{2} \left[\Phi'(x) \pm \sqrt{\Phi'(x)^2 - 4\varepsilon} \right].$$
(2.15)

FIG. 2.1. The van der Pol equation for $\varepsilon = 0.1$. Black curve: Critical manifold. Red curve: Inflection line for c = 1. Blue curves: Sample trajectories for c close to 1. From [10].

It appears from Fig. 2.1 that the inflection line has several branches which meet in fold points and that some of the branches have a dynamical significance as they are good approximations to solution curves while others are not. This can be understood from the ILDM point of view. At any point in the phase space where there are real and different eigenvalues the functions α_1 and α_2 are defined from Eqn. (2.4). The equation $\alpha_1 = 0$ defines an ILDM, since here the fastest component of the vector field vanishes, and this constitutes the approximately invariant manifold. The other equation, $\alpha_2 = 0$, is the locus of points where the slowest component of the velocity field vanishes, and this is not expected to be approximately invariant. The manifolds defined by an incorrect identification of fast and slow directions have been denoted "ghost manifolds" by [3, 4]. The fold point of the inflection line is where there is a double eigenvalue. This marks the boundary to a region with complex eigenvalues where the is no spectral gap and hence the α_k cannot be defined.

3. Higher curvature hypersurfaces (HCH). As an alternative to the determinant Eq. (2.6) [13] and [14] propose to study the zero set of

$$\mathbf{G} = \det \begin{bmatrix} \dot{x} & \ddot{x} & \dots & x \end{bmatrix}$$
(3.1)

which we will denote a higher curvature hypersurface (HCH) for the system Eqn. (2.1). By a series of numerical examples, it is demonstrated that this manifold has branches which are close to being invariant. However, as for the IHs some branches clearly do not have any interesting dynamical properties. Furthermore, some statements in the papers mentioned above could indicate that (some branches of) the HCH are exactly invariant; this is not generally the case. By differentiation of Eq. (2.1) one finds

$$\ddot{x} = JF, \quad \ddot{x} = (D^2F)F^2 + J^2F$$
(3.2)

which shows that for N = 2 we have G = MP but for N = 3 they differ since

$$G = MP + \det \begin{bmatrix} F & JF & (D^2F)F^2 \end{bmatrix}.$$
(3.3)

We have no general proofs of whether the HCH really does approximate an invariant surface. However, for the three-dimensional singular perturbation system

$$\dot{x} = f(x, y_1, y_2), \quad x \in R,$$
(3.4a)

$$\dot{y}_1 = \varepsilon g_1(x, y_1, y_2), \quad y_1 \in R, \tag{3.4b}$$

$$\dot{y}_2 = \varepsilon g_2(x, y_1, y_2), \quad y_2 \in R \tag{3.4c}$$

where Fenichel theory guarantees an invariant hypersurface close to the critical manifold $f(x, y_1, y_2) = 0$ we have the following

THEOREM 3. The HCH for the system Eqns. (3.4) agrees with the Fenichel invariant slow manifold to order ε^2 .

Proof. In the following, we will state a number of theorems of this nature. In all cases, we have proved the theorems by a direct computation, comparing the asymptotic expansion Eqn. (1.2) of the Fenichel manifold with a similar expression inserted in a relevant determinant, here G, Eqn. (3.1). The computations were performed symbolically in Maple, and the worksheets are available from the authors. \Box

An obvious conjecture is that in dimension N the HCH agrees with the Fenichel manifold to order $O(\varepsilon^{N-1})$. We have no proof of this.

Hence for N = 3 the HCH is a better approximation to the Fenichel manifold than the IH. This suggests that it is possible to obtain better approximations to Fenichel manifolds by adding extra equations to the system to increase the dimension. This is indeed possible as we show now for N = 2.

We first add a single slow equation, $\dot{z} = \delta z, \delta \ll 1$. This yields for the augmented system

$$\mathbf{G} = \det \begin{bmatrix} \dot{x} & \ddot{x} & \dddot{x} \\ \delta z & \delta^2 z & \delta^3 z \end{bmatrix} = \delta \det \begin{bmatrix} \ddot{x} & \dddot{x} \end{bmatrix} + O(\delta^2) \tag{3.5}$$

which suggests to consider the zero set for the function

$$G_{23} = \det \begin{pmatrix} \ddot{x} & \ddot{x} \end{pmatrix} \tag{3.6}$$

For a singular perturbation system

$$\dot{x} = f(x, y), \quad x \in R, \tag{3.7a}$$

$$\dot{y} = \varepsilon g(x, y), \quad y \in R,$$
 (3.7b)

this gives the desired result:

THEOREM 4. For the system (3.7) the zero set of G_{23} agrees with the Fenichel manifold to order ε^2 .

This result can be improved by adding two equations, $\dot{z}_1 = \delta z_1$, $\dot{z}_2 = a \delta z_2$ for $\delta \ll 1$ and a fixed. Note that we need all eigenvalues to be different and therefore must have $a \neq 1$. This gives

$$\mathbf{G} = \det \begin{bmatrix} \dot{x} & \ddot{x} & \ddot{x} & \ddot{x} \\ \delta z_1 & \delta^2 z_1 & \delta^3 z_1 & \delta^4 z_1 \\ a\delta z_2 & a\delta^2 z_2 & a\delta^3 z_2 & a\delta^4 z_2 \end{bmatrix} = \delta^3 a(a-1)z_1 z_2 \det \begin{bmatrix} \ddot{x} & \ddot{x} \end{bmatrix} + O(\delta^4)$$
(3.8)

which leads to the definition

$$G_{34} = \det \begin{bmatrix} \ddot{x} & \ddot{x} \end{bmatrix}$$
(3.9)
5

Base function	accuracy	Derived function	accuracy
$\mathbf{G} = \det \begin{bmatrix} \dot{x} & \ddot{x} \end{bmatrix}$	$arepsilon^1$	$G_{13} = \frac{\mathrm{d}G}{\mathrm{d}t} = \mathrm{det} \begin{bmatrix} \dot{x} & \ddot{x} \end{bmatrix}$	ε^2
$\mathbf{G}_{23} = \det \begin{bmatrix} \ddot{x} & \ddot{x} \end{bmatrix}$	ε^2	$G_{24} = \frac{dG_{23}}{dt} = \det \begin{bmatrix} \ddot{x} & \ddot{x} \end{bmatrix}$	ε^3
$\mathbf{G}_{13} = \det \begin{bmatrix} \dot{x} & \ddot{x} \end{bmatrix}$	ε^2	$G_{2314} = \frac{dG_{13}}{dt} = det \begin{bmatrix} \ddot{x} & \ddot{x} \end{bmatrix} + det \begin{bmatrix} \dot{x} & \ddot{x} \end{bmatrix}$	ε^3

TABLE 3.1

Obtaining new functions by differentiation in two-dimensional systems. For each function, the order to which the zero set agrees with the Fenichel manifold for the singular perturbation system Eqns. (3.7) is shown.

for which the following holds:

THEOREM 5. For the system (3.7) the zero set of G_{34} agrees with the Fenichel manifold to order ε^3 .

An alternative approach to increasing the accuracy of the approximation of the invariant manifold is by differentiation, the idea being that if a function is conserved under the dynamics its time derivative must be zero. Table 3.1 shows a list of quantities generated in this way for a two-dimensional system. In all cases the accuracy of the approximation of the Fenichel manifold for the system (2.14) increases by one order.

4. Extending invariant manifolds across folds of the critical manifold.

4.1. The van der Pol equation. We show in Fig. **4.1** some specific examples for the van der Pol equation (2.14) of the approximately invariant manifolds described in the previous section.

On the attracting sides of the critical manifold, the proposed manifolds all follow the stable limit cycle closely until a fold is reached. For c = 0.8 there is an unstable fixed point on the critical manifold at x = 0.8. The repelling Fenichel manifold passes through that point. To the left of the fixed point all manifolds approximate the Fenichel manifold very well. It is interesting to note that the manifold $G_{23} = 0$ is qualitatively different from the others since it has the surprising property that it is well-defined at the fold point x = 1; the Fenichel manifold and $G_{24} = 0$ have vertical asymptotes here. For c = 0.99 we essentially see the same picture. However, the limit cycle stays close to the repelling invariant manifold for x < 1 for a while and is then a canard trajectory [1, 20]. A minor change to c = 1.01 shows that the repelling Fenichel manifold (defined as such for -1 < x < 1) and the attracting Fenichel manifold (defined as such for x > 1 have changed their relative position. Likewise, the asymptotic behavior of the first-order approximation to the Fenichel manifold and the $G_{24} = 0$ manifold has changed. The value of c where the two Fenichel manifolds agree is the canard point c_c . It marks the center of the transition from small to large limit cycles, the canard explosion, as c is varied. The asymptotic expansion is well-defined, and for the van der Pol equation one finds

$$c_c = 1 - \frac{1}{8}\varepsilon - \frac{3}{32}\varepsilon^2 + O(\varepsilon^3) \tag{4.1}$$

see e.g. [20, 5]. This is obtained by inserting a Poincar-Lindstedt expansion of the



FIG. 4.1. Manifolds and numerical solutions for the van der Pol equation, $\varepsilon = 0.05$. Top row: c = 0.8. Middle row: c = 0.99. Bottom row: c = 1.01 The right panels show details near the fold of the critical manifold at x = 1. Blue curve: critical manifold. Lower black dashed curve: limit cycle. Upper black dashed curve: Repelling Fenichel manifold obtained by backward integration starting from the maximum of the critical manifold. Green curve: First-order approximation to Fenichel manifold. Red curve: $G_{23} = 0$. Cyan curve: $G_{24} = 0$.

Fenichel manifold in the equation for the trajectories obtained from Eqns. (2.14),

$$y = f(x) + y_1(x)\varepsilon + y_2(x)\varepsilon^2 + \cdots, \quad c = c_0 + c_1\varepsilon + c_2\varepsilon^2 + \cdots, \quad (4.2)$$

and requiring that each y_k does not have a singularity at the fold of the critical manifold.

Fig. 4.1 indicates that a similar approach could be used to obtain the canard point from G_{24} . We do this by solving

$$G_{24} = 0, \quad \frac{\partial G_{24}}{\partial x} = 0, \quad \frac{\partial G_{24}}{\partial y} = 0$$
(4.3)

for x, y, c. For the van der Pol equation with $\varepsilon = 0.05$ this yields

$$c = 0.993628, \quad x = 0.991437, \quad y = -.0691947.$$
 (4.4)

The corresponding manifold manifold, shown in Fig. 4.2, has a double point, in agreement with the conditions Eqns. (4.3), and the configurations in the two lower rows of Fig. 4.1 are unfoldings hereof. A very good agreement with the asymptotic value $c_c = 0.993515$ from Eqn. (4.1) is obtained.



FIG. 4.2. Canard manifold for the van der Pol equation. Blue curve: Critical manifold. Cyan curve: The manifold $G_{24} = 0$ for the canard point c given by Eqn. (4.4).

This agreement is no coincidence. Inserting an expansion Eqn. (4.2) in $G_{24} = 0$, solving for y_k and choosing c_{k-1} such that zeroes in the numerator and the denominator cancel, yields Eqn. (4.1) to second order accuracy. In more generality, we have that the ε^k -accurate methods allow a determination of the canard point to accuracy ε^{k-1} :

THEOREM 6. The manifolds given by $G_{24} = 0$ and $G_{2314} = 0$ allow a secondorder accurate determination of the canard point for the van der Pol equation. The manifold given by $G_{13} = 0$ allows a first-order accurate canard point.

4.2. The Templator. The results in the previous sections provide ε -free methods to determine canard points in two-dimensional systems. We demonstrate here that G₂₃ can be used for this purpose on a slow-fast system with no distinguished small parameter. We consider the Templator

$$\frac{dX}{dt} = r - k_u X^2 - k_T X^2 T,$$
(4.5a)

$$\frac{dT}{dt} = k_u X^2 + k_T X^2 T - \frac{qT}{K+T}$$
(4.5b)

which is a simple model of an autocatalytic process where the species T act as template for its own creation. For further details on the chemistry behind the model see [18, 2] and references therein. Considering the inflow rate r as a parameter, the system has two canard explosions, first noted by [2], see Fig. 4.3.

Numerically, two canard explosions are found at r = 0.4199 and r = 0.9676. Solving Eqns. (4.3) for this system numerically yields r = 0.4198 and r = 0.9675 in very good agreement with the results from numerical simulations. These canard points has also been found analytically by [6] by identifying two different scalings which allow the introduction of a small parameter and by [7] using an iterative method. The present method is clearly the most simple and direct one.



FIG. 4.3. Canard explosion in the Templator, Eqns. (4.5) for $k_u = 0.01, k_T = 1, K = 0.02, q = 1$. (a): Bifurcation diagram for low r (b): The large limit cycle after the explosion. The dashed line is the critical manifold found by an asymptotic analysis. (c): Detail showing the small limit cycle (gray) before the explosion. (d): Bifurcation diagram for high r. (e): Limit cycles before/after (black/gray) the explosion. From [6].

5. The inflection line method in 2D and 3D canard problems.

5.1. Inflection lines in "canard explosive systems". The idea of inflection has regularly emerged and disappears in the analysis of multiple time scale systems over the last four decades. It seems to date back (at least) to the work of M. Okuda [17] at the end of the 1970s, already in link with excitability but not yet with canards. At the beginning of the 1990s, in [19], Peng *et al.* applied it to canard explosive systems in the context of chemical reactions, showing that some component of the inflection set associated with a planar slow-fast system could allow to separate, in a loose sense, headless canards from canards with head. They stated an erroneous result about the possibility for discontinuous canard explosions, which was correct a few years later by M. Brøns and K. Bar-Eli ([8]), still in a chemical context. Aside the work of Ginoux, using a very similar idea to compute implicit equations for slow manifolds away from non-hyperbolic regions of the unperturbed system, the most recent use of the inflection line method is due to Desroches and coauthors [10, 11]).

5.2. Inflection lines in "folded node systems".

5.2.1. The minimal folded node system as a planar non-autonomous system. Here we try to use the idea of inflection lines of the flow to a minimal threedimensional system displaying a *folded node*. The basic mechanism for folded node dynamics, which generates small oscillations — which may become SAOs of possible MMOs provided a suitable return mechanism is added to this minimal system — near the fold of a two-dimensional critical manifold, is to put a slow dynamics on parameter unfolding a *canard explosion* in a planar slow-fast system. The simplest slow dynamics is given by a constant slow drift, which makes the minimal folded node type system look like the following one

$$x' = -y + x^2 - x^3 \tag{5.1}$$

$$y' = \varepsilon(z+x) \tag{5.2}$$

$$z' = \varepsilon \mu, \tag{5.3}$$

with $0 < \varepsilon, \mu \ll 1$. System (5.1)–(5.3) is actually of dimension "two and a half" in the sense that it can be written as a planar *non-autonomous* system as below

$$x' = -y + x^2 - x^3 \tag{5.4}$$

$$y' = \varepsilon(\varepsilon\mu t + z_0) \tag{5.5}$$

Now we can try to apply the inflection line method to the non-autonomous planar system (5.4)-(5.5). We first write the trajectory equation

$$\frac{dy}{dx} = \frac{\varepsilon(\varepsilon\mu t + z_0 + x)}{-y + x^2 - x^3},\tag{5.6}$$

which we can re-write in the form

$$(-y + x^2 - x^3)\frac{dy}{dx} - \varepsilon(\varepsilon\mu t + z_0) - \varepsilon x = 0.$$
(5.7)

Equation (5.7) can be differentiated with respect to x with the inflection condition y''(x) = 0 being plugged in; the difference with the usual case is the presence of t which must then also be differentiated with respect to x, giving

$$-\left(\frac{dy}{dx}\right)^2 + (2x - 3x^2)\frac{dy}{dx} - \varepsilon^2 \mu \frac{dt}{dx} - \varepsilon = 0, \qquad (5.8)$$

with $\frac{dy}{dx} = \frac{\varepsilon(\varepsilon\mu t + z_0 + x)}{h}$ and $\frac{dt}{dx} = \frac{1}{h}$, and with $h = -y + x^2 - x^3$. Therefore, equation (5.8) becomes

$$-\frac{\varepsilon^2(\varepsilon\mu t + z_0 + x)^2}{h^2} + (2x - 3x^2)\frac{\varepsilon(\varepsilon\mu t + z_0 + x)}{h} - \varepsilon^2\mu\frac{1}{h} - \varepsilon = 0.$$
(5.9)

Rearranging and simplifying gives, we finally obtain the t-dependent quadratic inflection equation

$$h^{2} + (\varepsilon \mu - (2x - 3x^{2})(\varepsilon \mu t + z_{0} + x))h + \varepsilon(\varepsilon \mu t + z_{0} + x)^{2} = 0.$$
 (5.10)

The general solution of equation (5.10) is given by

$$h_{\pm}(x) = \frac{1}{2} \left(-\varepsilon \mu + (2x - 3x^2)(\varepsilon \mu t + z_0 + x) \pm \sqrt{\Delta} \right),$$
 (5.11)

with

$$\Delta = \left[\varepsilon\mu - (2x - 3x^2)(\varepsilon\mu t + z_0 + x)\right]^2 - 4\varepsilon\left(\varepsilon\mu t + z_0 + x\right)^2.$$
 (5.12)

5.2.2. Extracting information about ε and μ from the inflection line. From our previous work on inflection sets, we could characterise their topological shapes by rewriting the inflection equation as a *bifurcation problem with a distinguished parameter* and using the classification provided in the book by Golubitsky and Schaeffer. One can do the same for the inflection equation associated with folded node systems. To get more information about the relationship between inflection sets and the dynamics near a folded node, it is useful to evaluate the inflection equation close to the folded node and for a "time frame" corresponding to it, that is, for $|x-2/3| < \varepsilon$ and for $\varepsilon \mu t + z_0 = z_{\rm fn} = -2/3$, where $z_{\rm fn}$ is the z-coordinate of the folded node. In these conditions, the inflection equation (5.10) gets the following simplified form

$$h^{2} + \left[\varepsilon\mu - (2x - 3x^{2})\left(-\frac{2}{3} + x\right)\right]h + \varepsilon\left(-\frac{2}{3} + x\right)^{2} = 0.$$
 (5.13)

Then, completing the square in (5.13) yields

$$\bar{h}^2 - \frac{1}{4} \left[\varepsilon \mu - (2x - 3x^2) \left(-\frac{2}{3} + x \right) \right]^2 + \varepsilon \left(-\frac{2}{3} + x \right)^2 = 0, \quad (5.14)$$

with

$$\bar{h} = h + \frac{1}{2} \left[\varepsilon \mu - (2x - 3x^2) \left(-\frac{2}{3} + x \right) \right].$$
(5.15)

This can be conveniently rewritten in the following way

$$\bar{h}^2 - \left(\sqrt{\frac{\varepsilon\mu}{2}}\right)^4 + \left(\left(-\frac{2}{3} + x\right)(\varepsilon - \frac{1}{4}(2x - 3x^2)^2)\right) + \left(\sqrt{\frac{\varepsilon\mu}{2}}\right)^2(2x - 3x^2)\left(-\frac{2}{3} + x\right)540$$

Now equation (5.16) can be recasted as a bifurcation problem with a distinguished parameter, and it can be written in the form of case 8^- on page 208 of Golubitsky & Schaeffer, Volume 1, that is

$$X^2 - \lambda^4 + \alpha + \beta \lambda + \gamma \lambda^2, \qquad (5.17)$$

with

$$X = \bar{h},\tag{5.18}$$

$$\lambda = \sqrt{\frac{\varepsilon \mu}{2}},\tag{5.19}$$

$$\alpha = \left(\left(-\frac{2}{3} + x \right) \left(\varepsilon - \frac{1}{4} (2x - 3x^2)^2 \right) \right), \tag{5.20}$$

$$\beta = 0, \tag{5.21}$$

$$\gamma = (2x - 3x^2) \left(-\frac{2}{3} + x \right).$$
 (5.22)

The shape of the solution to equation (5.17) is shown on figure 5.1. This shows that when $\mu > 0$, that is, in the folded node case, an additional closed component of the inflection line exists, contrary to the planar case where only one point of this "bubble" exists (the equilibrium point). We can now show, using simple asymptotic expansions in μ of the solutions to the equation $\Delta = 0$, where Δ is the discriminant of the (quadratic) inflection equation, that the maximal diameter of this small ellipse is of order $\sqrt{\varepsilon}\mu$.

Indeed, the fold points of the inflection set with respect to the vertical axis correspond to zeroes of the discriminant of the inflection equation, that is, the solutions to equation (5.12). In the time frame corresponding to the folded node, the equation $\Delta = 0$ reduces to

$$(2x - 3x^2)\left(-\frac{2}{3} + x\right) - \varepsilon\mu = \pm 2\sqrt{\varepsilon}\left(-\frac{2}{3} + x\right).$$
(5.23)

Expanding the solution to first order in μ , that is, writing $x = x_0 + x_1 \mu + o(\mu^2)$, gives

$$(2x_0 - 3x_0^2)\left(-\frac{2}{3} + x_0\right) + x_1\left(2\left(-\frac{2}{3} + x_0\right) + 3(2x_0 - 3x_0^2)\right)\mu - \varepsilon\mu + o(\mu^2) = \pm 2\sqrt{\varepsilon}\left(-\frac{2}{3} + x_0 + x_1\mu\right) + \left(5\mu^2\right)$$

Now collecting the terms of same order in μ on both sides of equation (5.24) provides the following expressions for x_0 and x_1 in terms of ε

$$(2x_0 - 3x_0^2)\left(-\frac{2}{3} + x_0\right) = \pm 2\sqrt{\varepsilon}\left(-\frac{2}{3} + x_0\right),$$
(5.25)

$$x_1\left(2\left(-\frac{2}{3}+x_0\right)+3(2x_0-3x_0^2)\right)-\varepsilon=\pm 2\sqrt{\varepsilon}x_1.$$
 (5.26)

Equation (5.25) is the unperturbed equation, that is, for $\mu = 0$, and its solutions are

$$x_0 = \frac{2}{3}, \quad x_0 = \frac{1}{3} \left(1 \pm \sqrt{1 \mp 6\sqrt{\varepsilon}} \right).$$
 (5.27)

Evaluating equation (5.26) for these values of x_0 gives

$$x_1 = \pm \frac{\sqrt{\varepsilon}}{2}.\tag{5.28}$$

Finally, the solutions to the equation $\Delta=0$ evaluated at the time-frame corresponding to the folded node are

$$x = x_0 \pm \frac{\sqrt{\varepsilon}}{2}\mu + o(\mu^2), \qquad (5.29)$$



FIG. 5.1. extracted from Golubitsky & Schaeffer vol. 1, page 208.



FIG. 5.2. Configuration of the inflection set for the folded node minimal system (5.1)–(5.3), evaluated at the time frame that corresponds to the folded node, that is, for $\mu > 0$. The coordinates of the fold points $f_{n,h}^{\pm}$ can be estimated using basic expansions in μ .

where x_0 is given by the formulas (5.27). This gives the coordinates of the vertical fold points, f_v^{\pm} , of the small ellipse component of the inflection set; see figure 5.2. From the above analysis we can deduce that the *x*-coordinates of the vertical fold points f_v^{\pm} are given by

$$f_{v,x}^{\pm} = \frac{2}{3} \pm \frac{\sqrt{\varepsilon}}{2}\mu + o(\mu^2).$$
 (5.30)

Furthermore, the horizontal fold points f_h^{\pm} have an x-coordinate equal to 2/3 and their y-coordinates are given by $4/27 + \varepsilon \mu$ and 4/27, respectively. This is easily obtained by evaluating the inflection equation corresponding the folded node time frame at x = 2/3, which reduces to

$$h^2 + \varepsilon \mu h = 0, \tag{5.31}$$

whose solutions are h = 0 — that is, the upper fold point of the critical manifold C^0 , see figure 5.2 below — and $h = -\varepsilon \mu$. Consequently, we have

$$f_h^- = \left(\frac{2}{3}, \frac{4}{27}\right),$$
 (5.32)

$$f_h^+ = \left(\frac{2}{3}, \frac{4}{27} + \varepsilon\mu\right). \tag{5.33}$$

This analysis reveals that one can extract information about μ and ε by the sole knowledge of the inflection set; moreover, both of these key parameters can be independently. Indeed, although the above formulas contain the factor $\varepsilon\mu$ as a block, one can recover ε from the distance between the fold points of the inflection set near the lower fold of the critical manifold, which falls out of the analysis already done in the planar (canard explosion) case.

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