

Living on the edge of noise-driver order

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In Collaboration with

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Luis Gordillo (U. Puerto Rico)

Stochastic dynamics (+ uncertainty, stats) at Snowbird

SIAM (Applications of) DS Conference

1995:	MS = .5	Plenary = 0	Themes: 0
1997:	MS = 6.5	Plenary = 1	Themes: 1
1999:	MS = 1.5	Plenary = 0	Themes: 0
2001:	MS = 4	Plenary = .5	Themes: 0 (.5)
2003:	MS = 3.5	Plenary = 1.5	Themes: 3
2005:	MS = 8 +CP	Plenary = 2	Themes: 1.5
2007:	MS = 10.5	Plenary = 1	Themes: 1
2009:	MS = 12	Plenary = 2	Themes: 1

Stochastic Frameworks, Paradigms, Building Blocks

Probability densities/moments

Large deviations: Tails of the density

Energy landscape/Potential well dynamics:

Markov chains

S(O/P/D)DE's vs. discrete models

Stochastic bifurcations

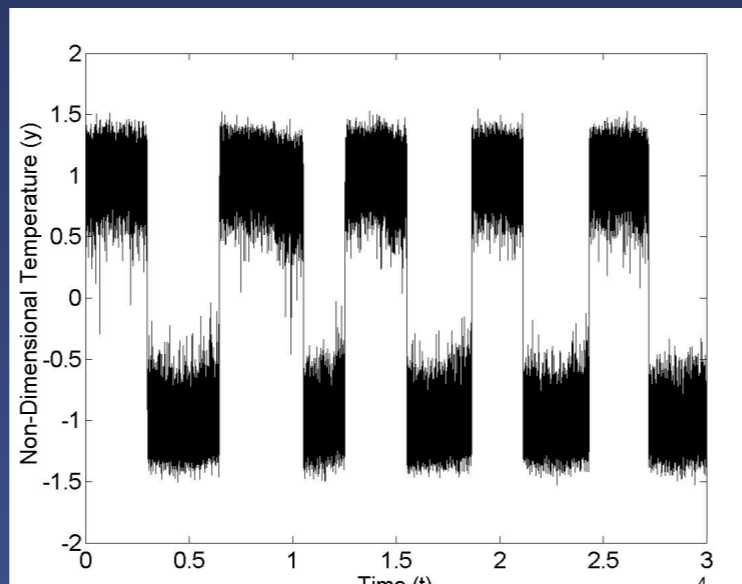
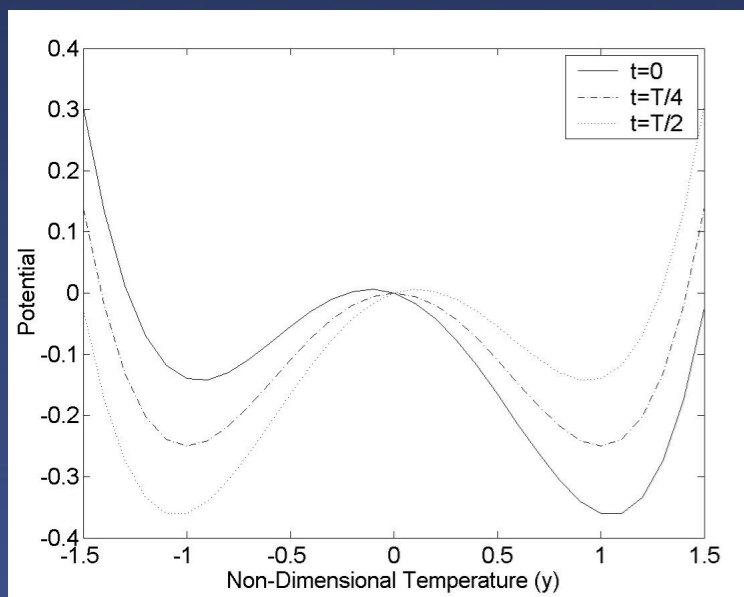
Mathematical Technology Transfer

Language/Familiarity in certain fields: Physics, Computational Chemistry, Interacting Particles

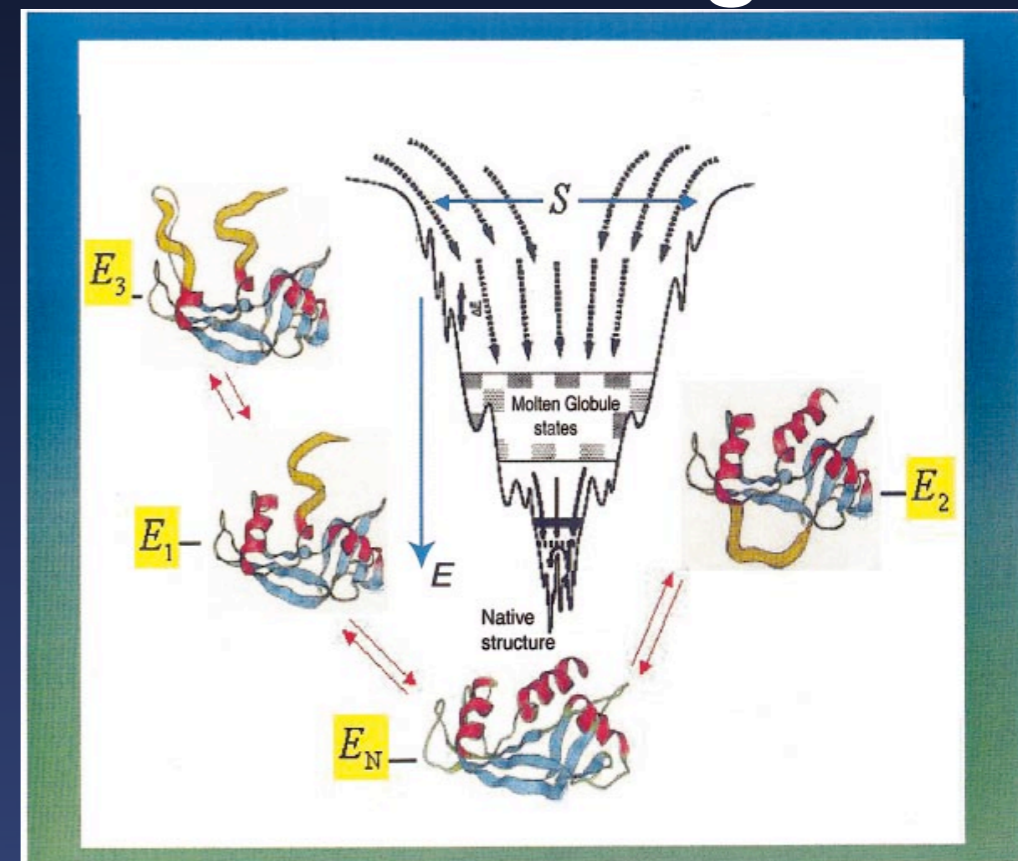
Potential well dynamics:
Chemical kinetics

Global energy balance
climate models

Imkeller, et al,



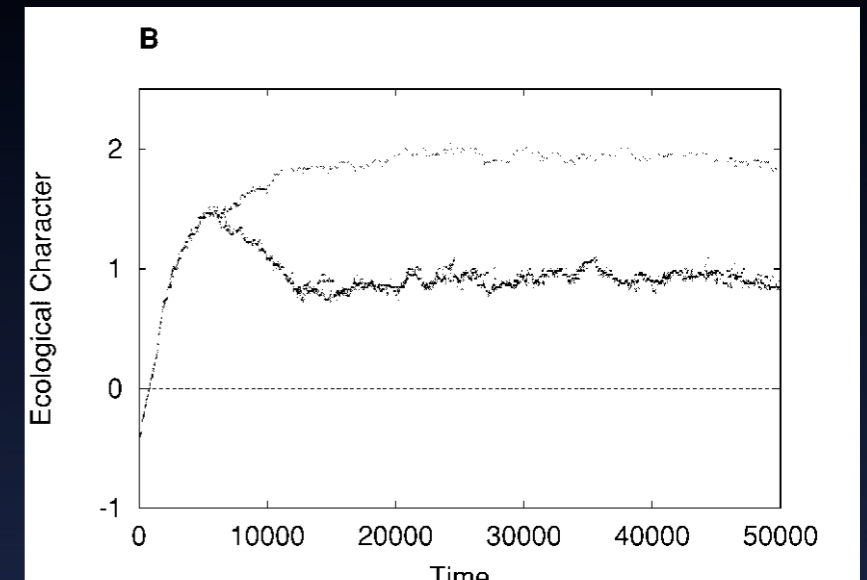
Protein folding:



Plotkin, et al, 2002

Mathematical Technology Transfer

Evolutionary branching: state/
time dependent potential



Doebeli, Dieckmann, 2000

Large deviations: Tails of the density

Value at risk (finance)

Optics: Noise induced perturbations in solitons

Biondini, Kath

Markov chains: Queueing models

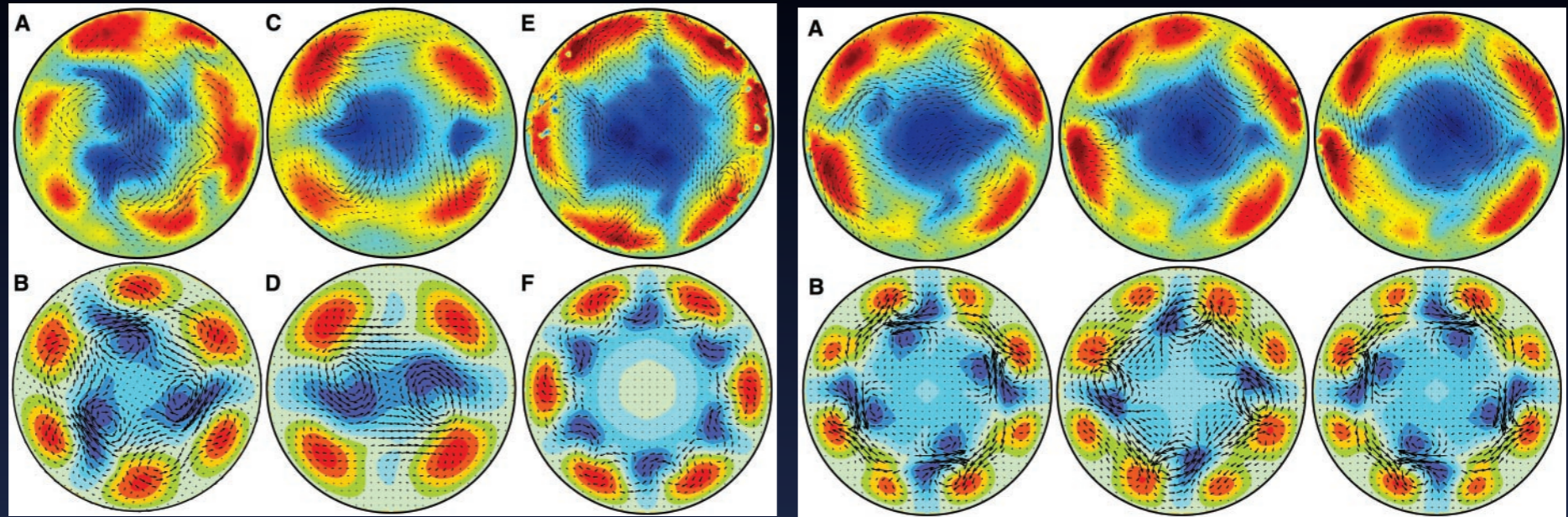
Stochastic parametrization in atmospheric models

Crommelin, 2008

Combined cts/discrete models:

Stochastic bifurcations:

“Stabilized” transients



Laminar-turbulent transitions characterized by series of unstable transient patterns

Hof, et al, Science, 2004

Lower dimensional patterns in brain activity: feedback between different modes

Schiff, 2007

Many examples: Patterns driven by interactions between scales

Noise driven order: **Stabilized transients**

On the edge: **Sources for sensitivity**

Living: some examples of **MTT** to new areas

CAN'T IGNORE:

TRANSIENTS

“SMALL” PERTURBATIONS

Coherence Resonance (**CR**) as a Building Block ?

Different types, different contexts, different names
(autonomous stochastic resonance) **MTT**

- Coherence resonance I: excursions onto unstable large amplitude oscillations

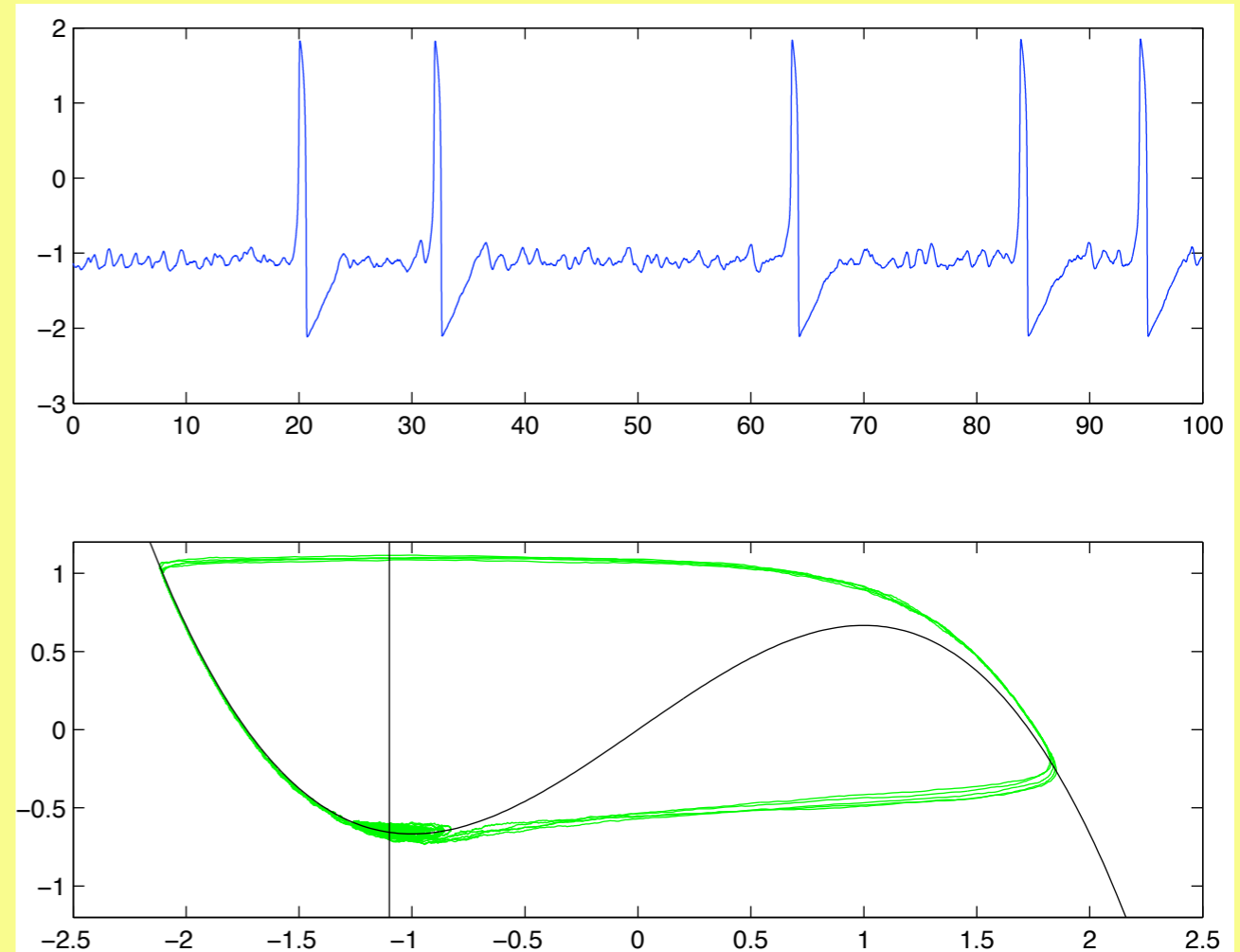
Pikovsky, Kurths, 1997

FitzHugh Nagumo + noise

Frequency increases
with noise

$$\epsilon \dot{x}_t = -y + (x - x^3/3)$$

$$\dot{y}_t = x + a + \text{noise}$$



- Gang, Ditzinger, Ning, Haken, 1993, w/o external forcing.
- Shardlow, 2004; De Ville, vd Eijnden, Muratov, et al, 2005,07, SISR for different noise

Gene regulatory circuit

Noise-driven excursions into the competent state

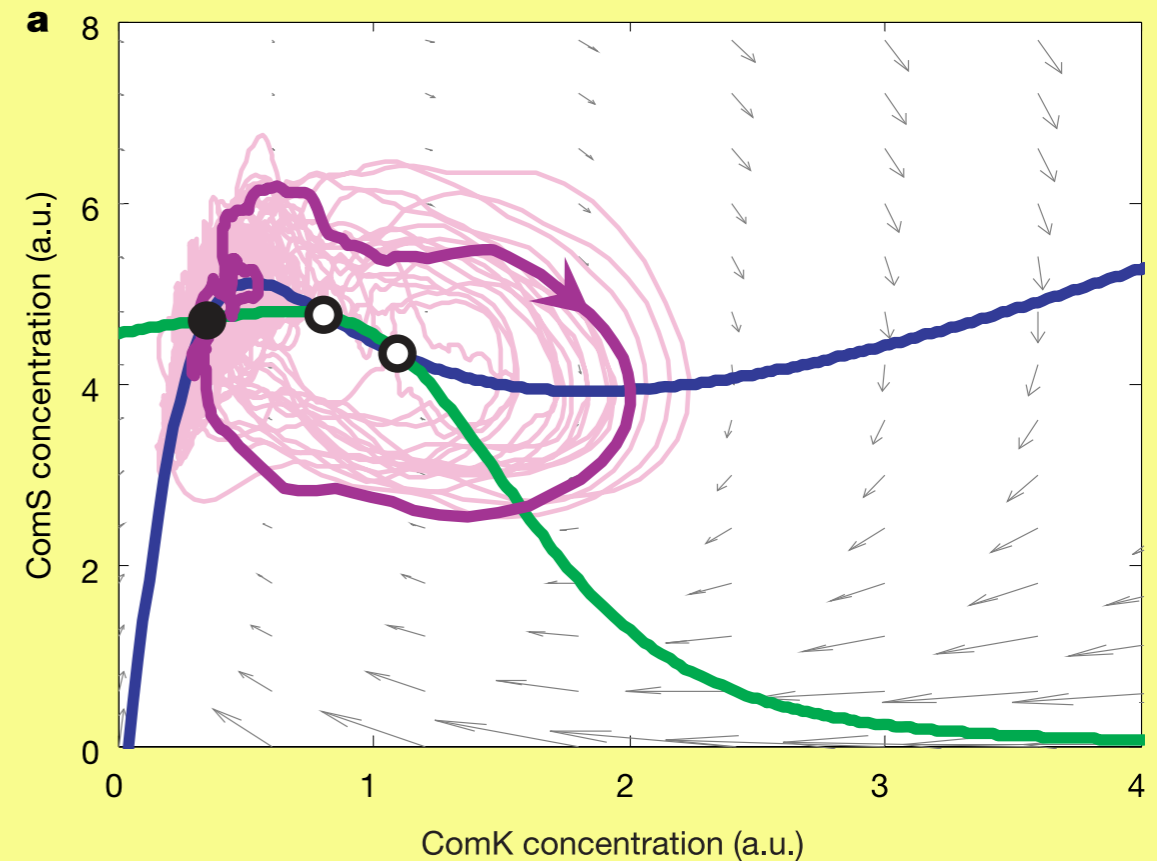
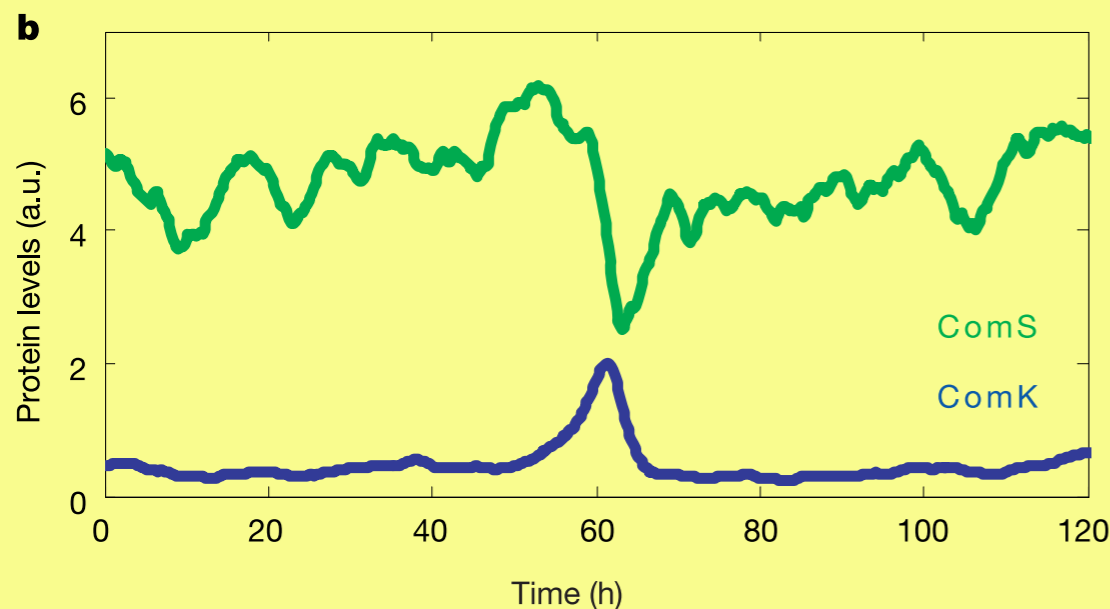
Similar coherence resonance mechanism

“Master” transcription factor + negative feedback in subcomplex

Suel, et al 2006, Nature

$$\frac{dK}{dt} = a_k + \frac{b_k K^n}{k_0^n + K^n} - \frac{K}{1 + K + S}$$
$$\frac{dS}{dt} = \frac{b_s}{1 + (K/k_1)^p} - \frac{S}{1 + K + S} + \xi(t)$$

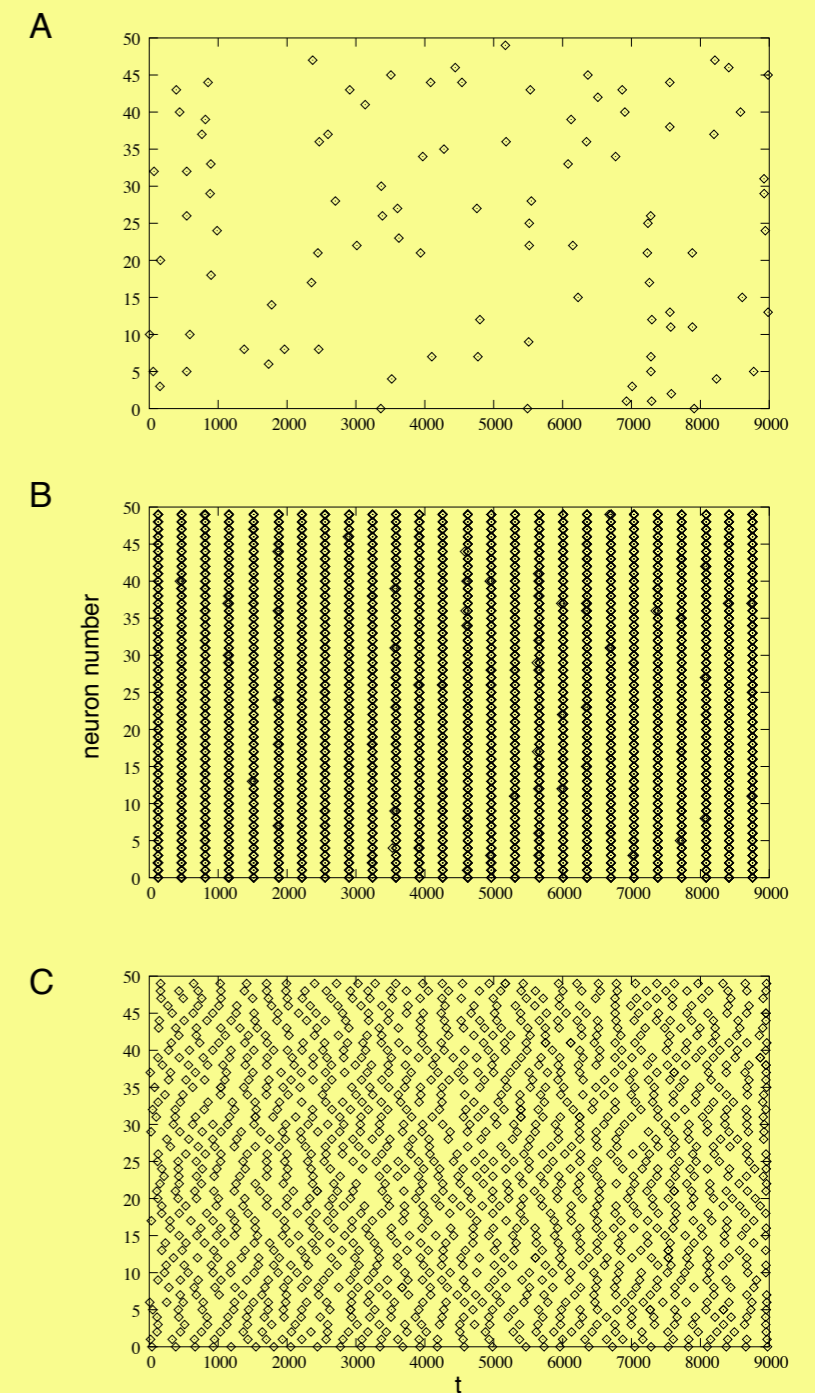
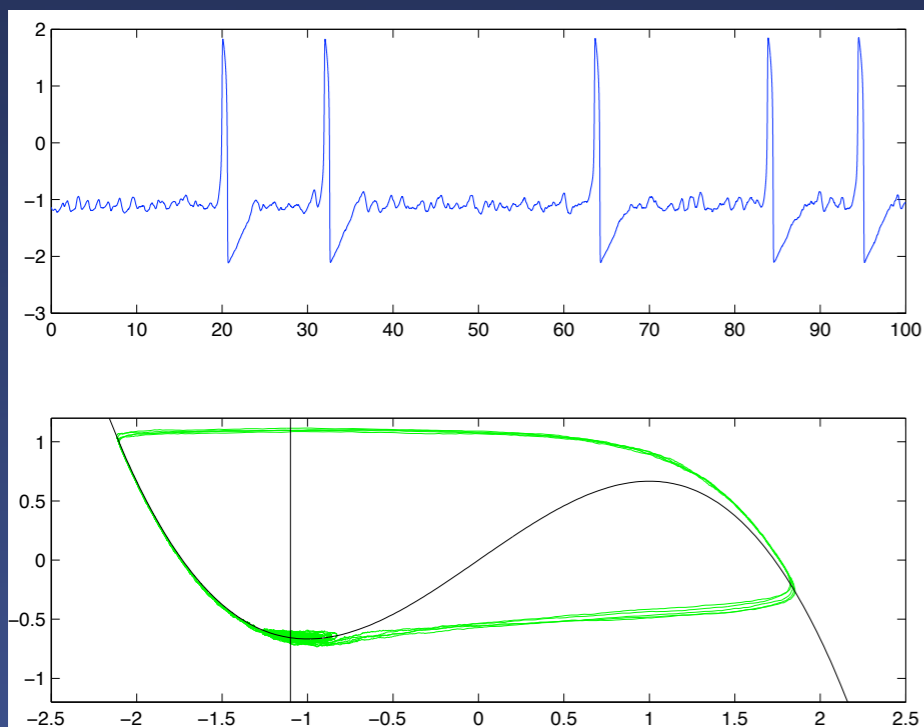
ComK concentration (a.u.)



Noise induced synchrony in networks

Optimal noise levels for synchronized transitions to active states

Phenomenon is a sequence of transients driven by noise



Coherence resonance I

Optimal noise levels for synchronized transitions to active states: **Simple models**

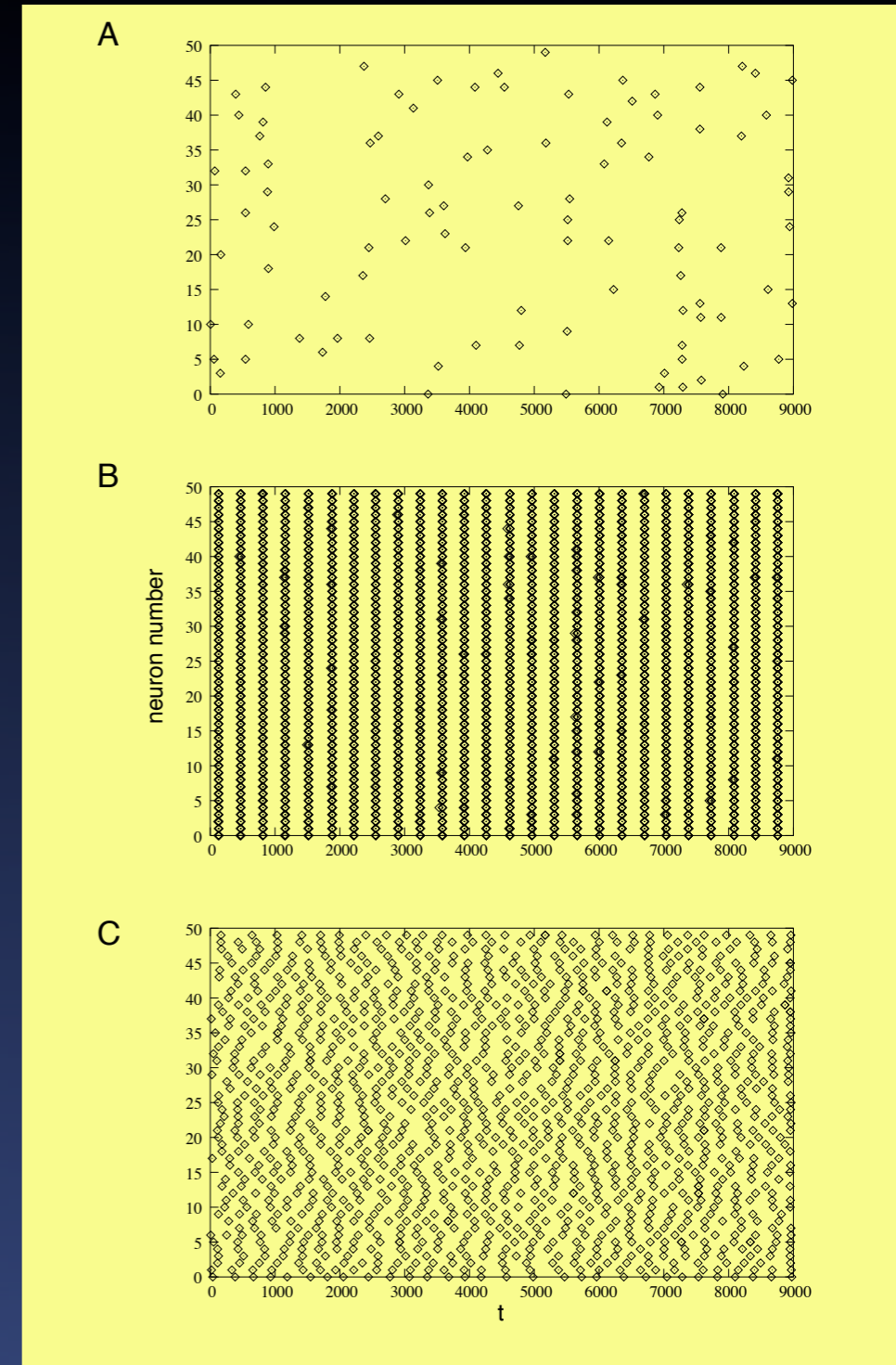
Excitatory/Inhibitory network

Borgers, Epstein, Kopell, 2005

LIF model + CR(II) (multiple scales)

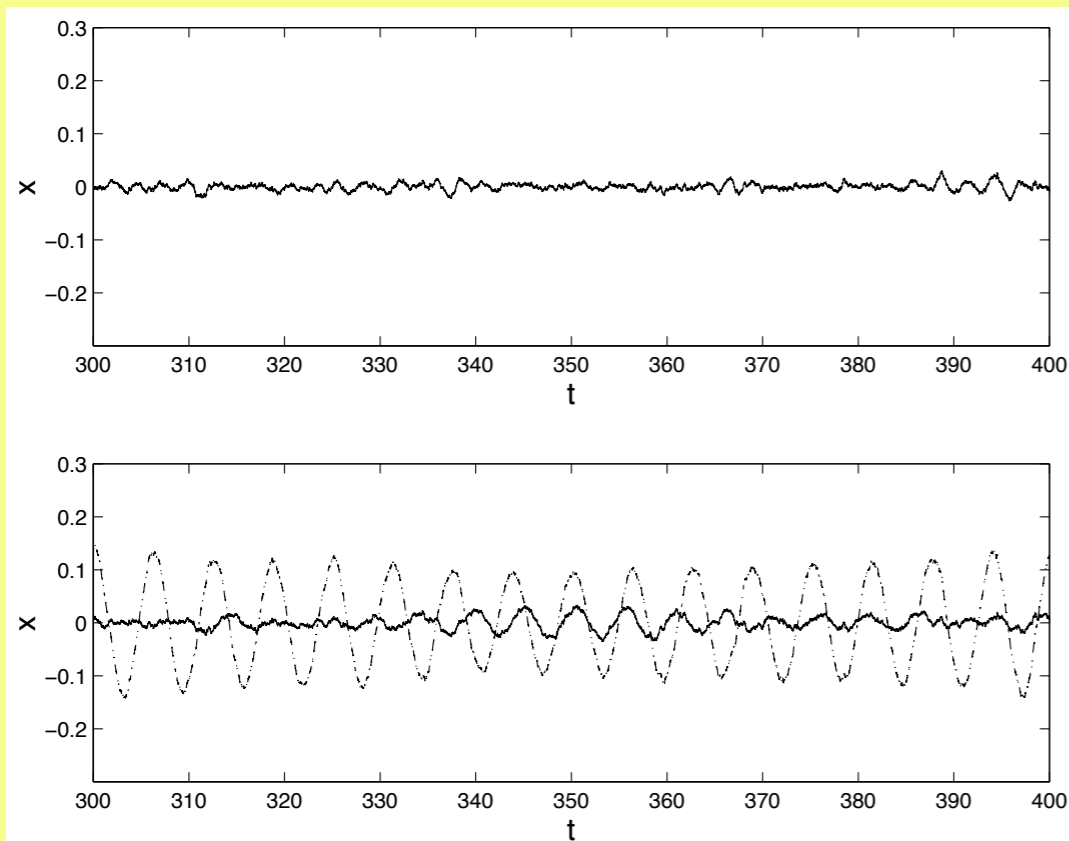
w/ S. Reinker and Y. X. Li, (2006)

- Fast refractory period/inhibition:
- Slow “organizing”: noise sensitive
- Analysis: cts and discrete probability models, insight into network structure
- Coherence resonance I



- Coherence resonance II: amplification of modulated oscillations (e.g. sinusoidal)

Near a Hopf bifurcation



$$\frac{dx}{dt} = f(x(t), x(t - \tau)) + \delta\eta$$

For $\tau < \tau_c$ (subthreshold),

oscillations are damped:

As $\tau \rightarrow \tau_c$

“amplification” of noise

Still **subthreshold** : $\tau < \tau_c$

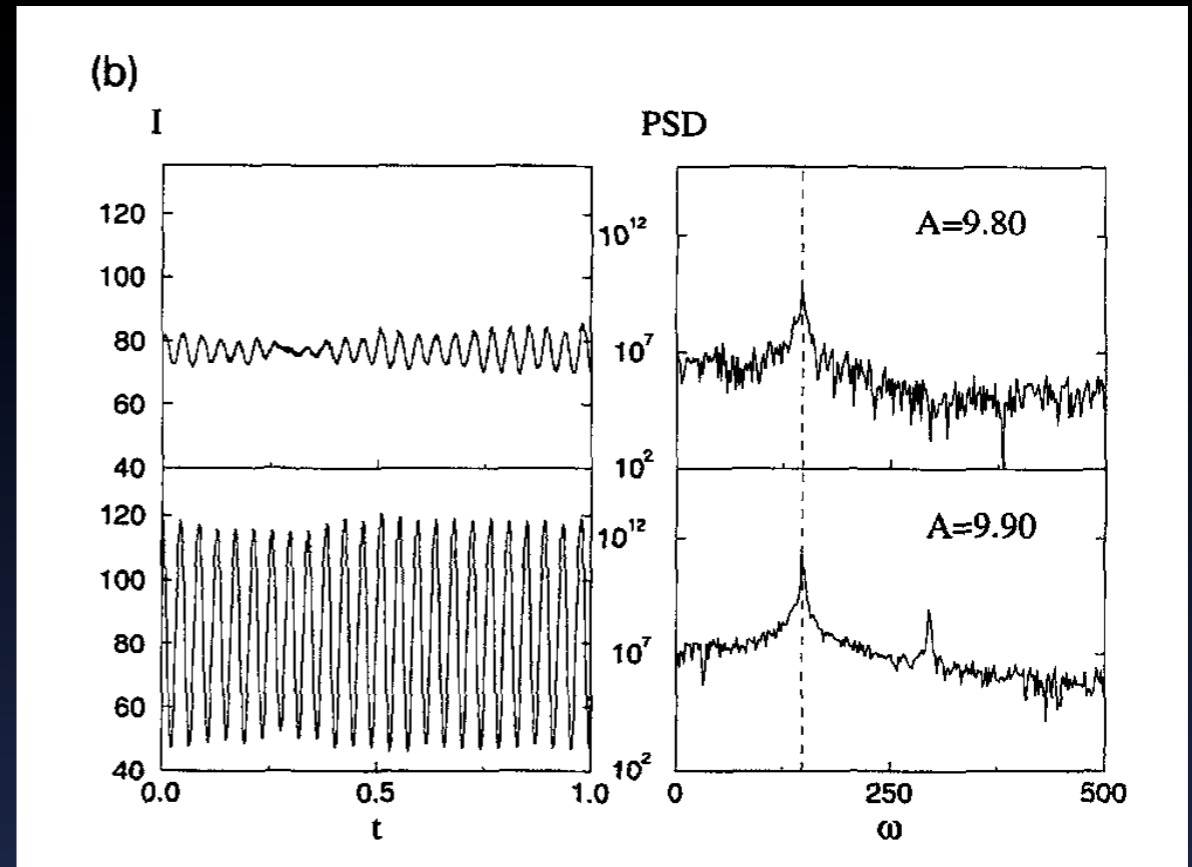
Noise level is **fixed**

Earlier examples of CR:
Stochastic Ikeda model
Delay from the ring laser

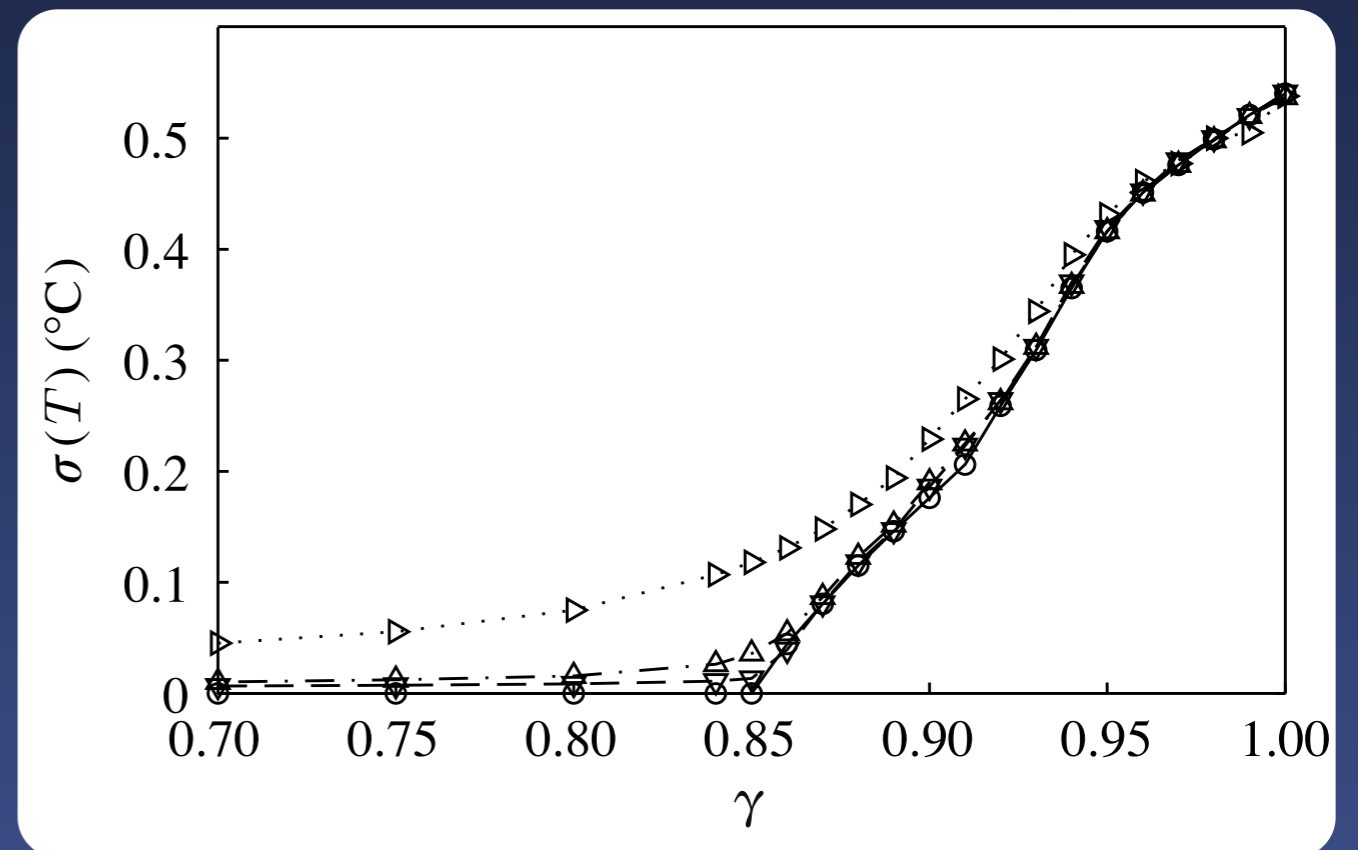
Stochastic bifurcations/
Lyapunov exponents

L.Arnold, Namachchivaya, Baxendale, 80's, 90's

SST Oscillations: model
of North Atlantic
temperature anomaly



Garcia-Ojalvo, Roy, 1996



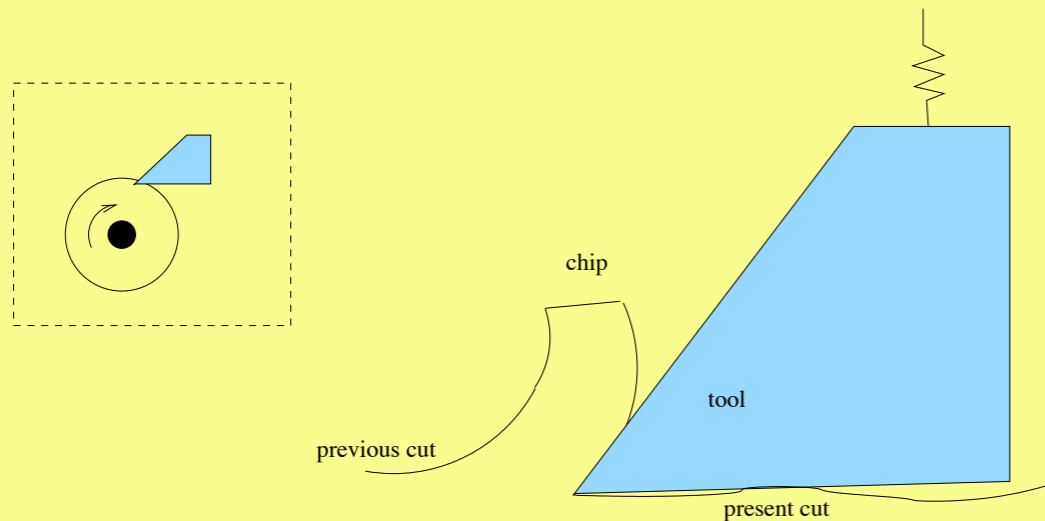
Dijkstra, et al, 2008

CRII in other applications:

Competition of noise sources in delay dynamics: controlling CR with noise

Inherent regular fluctuations in infected populations

Competition of noise sources: CR in delay dynamics



Chatter in machine tool dynamics

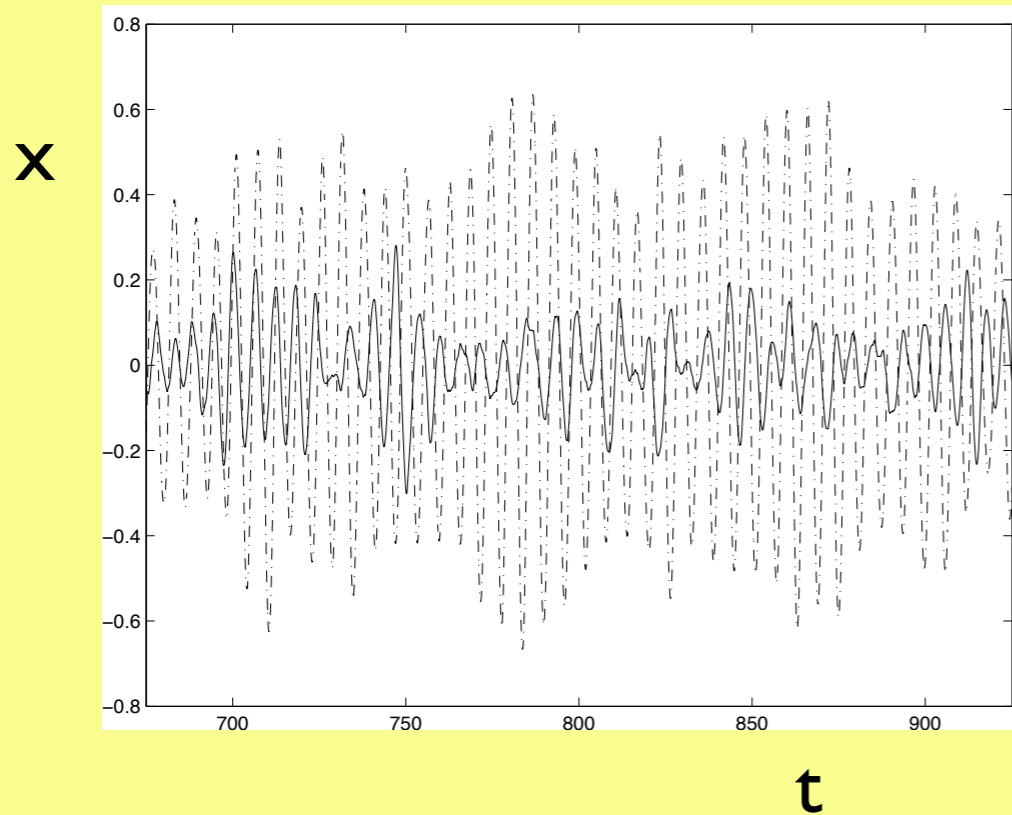
$$dx = ydt \quad dy = \left(-2\kappa y - x + \sum_1^3 c_j [x(t - \tau) - x(t)]^j \right) dt + \eta \left(1 + \sum_1^3 c_j [x(t - \tau) - x(t)]^j \right)$$

Noise sources:

Material parameters (additive + multiplicative noise)

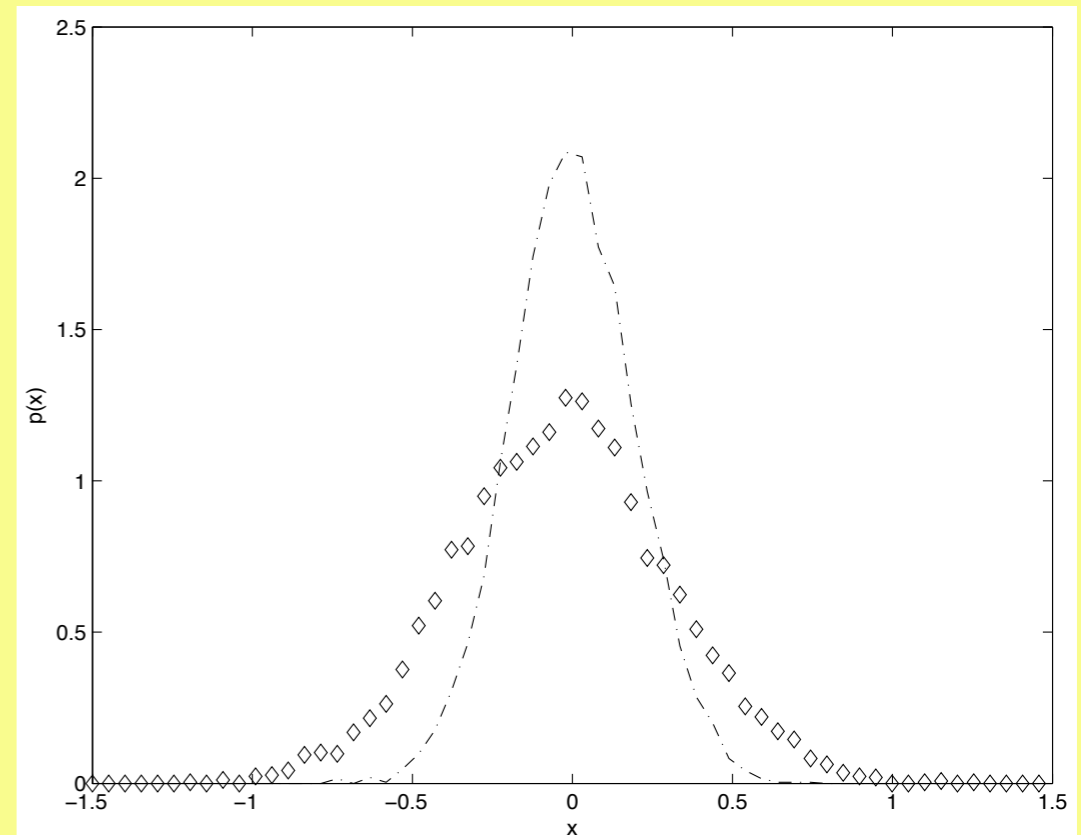
Speed of rotation (delay)

Variation in material parameters: noise source amplifies oscillations through CR



Probability density for
machine tool position
($x=0$ is smooth cut)

p(x)



$$dx = y dt$$

$$dy = (-2\kappa y - x + \sum_1^3 c_j [x(t - \tau) - x(t)]^j) dt + \delta dw + \sum_1^3 c_j [x(t - \tau) - x(t)]^j \delta dw.$$

Variable delay

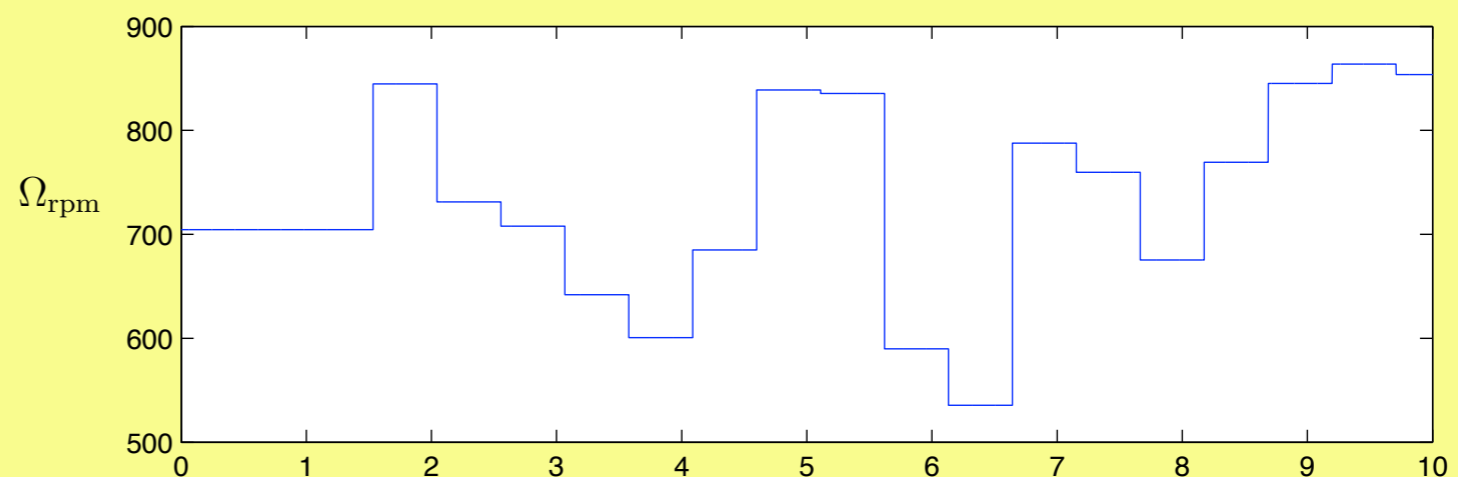
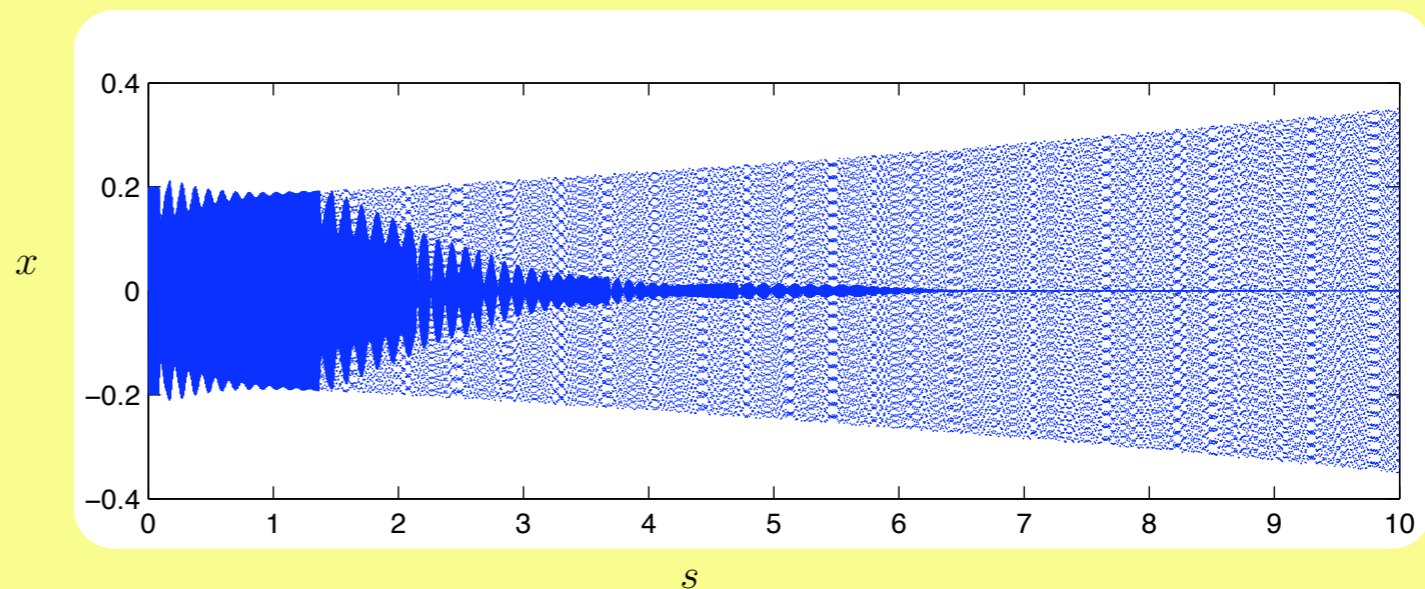
$$\tau = \frac{2\pi\alpha}{\Omega},$$

$$\Omega = \bar{\Omega}(1 + q\zeta(t))$$

takes uniform values at regular time intervals (L)
MRSSV, (Yilmaz, et al, 2003)

For parameters in region where $x=0$ is unstable:

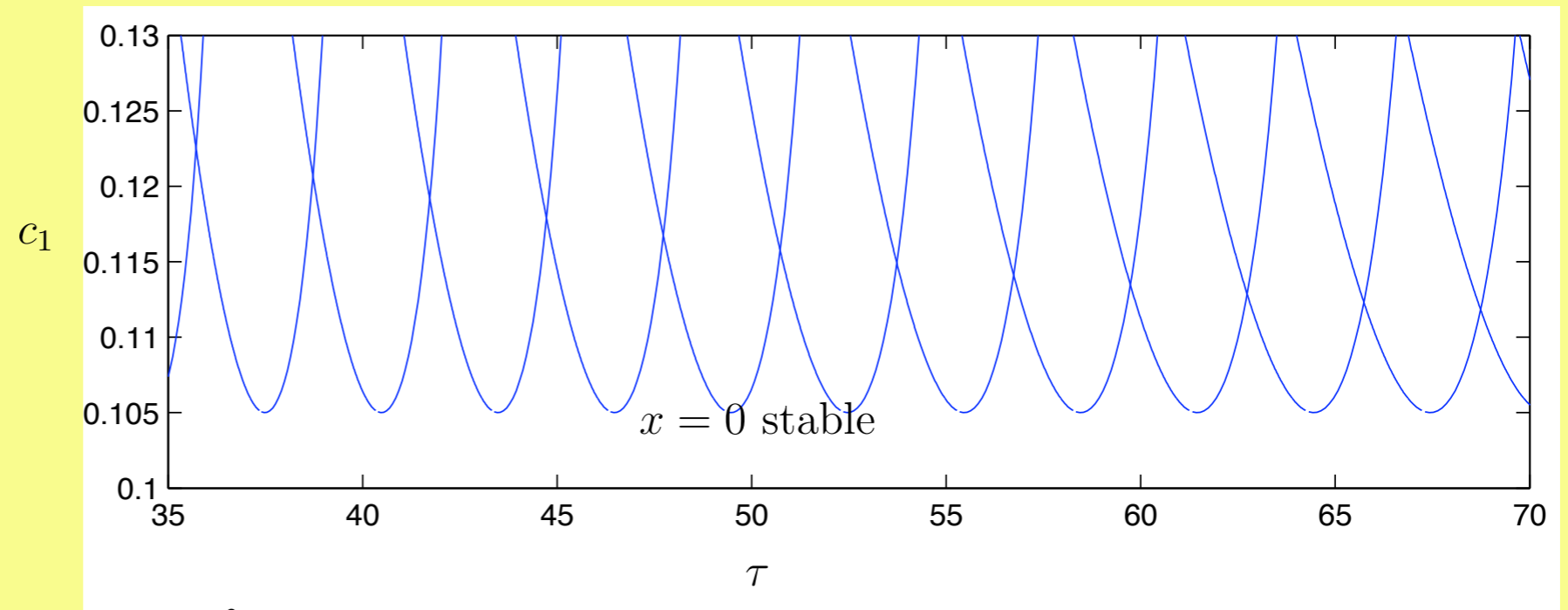
Random changes in delays: suppressing oscillations



- Noise “stabilized” transients
- Importance of multiple time scales
- Reduced systems for different scales
- Yields insight into the phenomenon:
coherence resonance
- Noise beneficial/detrimental

Different noise sources: amplifying and suppressing oscillations

Stability region: series of wedges with larger range of stability



Time series: Stochastically modulated oscillations with dominant frequency, amplification factor = distance from critical

Variation in material parameters:

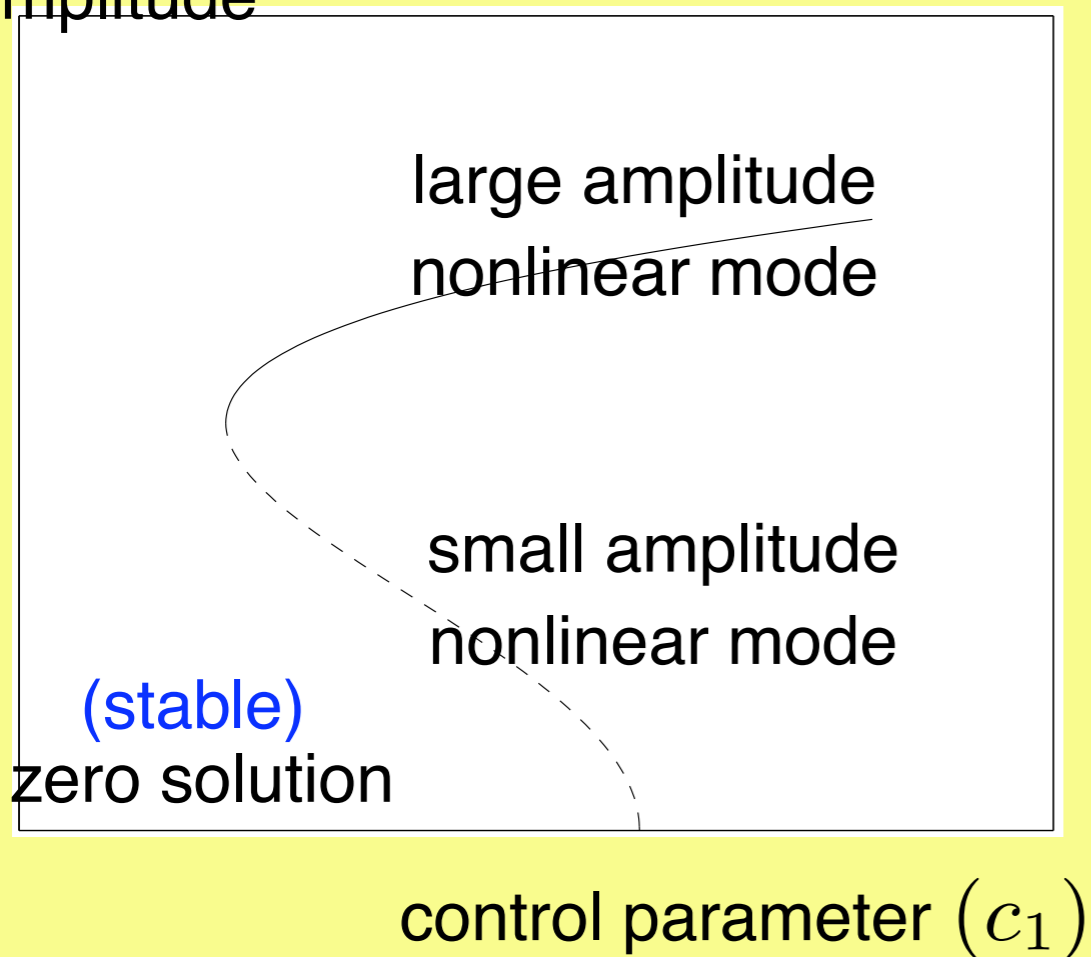
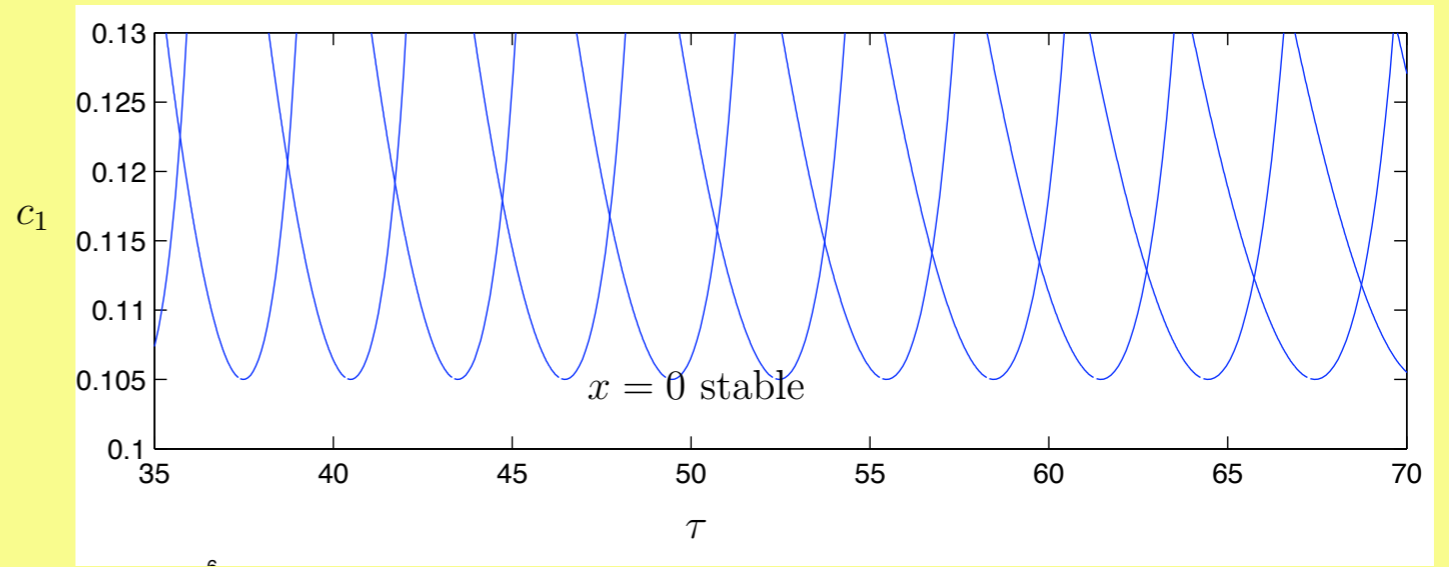
$$dx = y dt$$

$$dy = (-2\kappa y - x + \sum_1^3 c_j [x(t - \tau) - x(t)]^j) dt + \delta dw + \sum_1^3 c_j [x(t - \tau) - x(t)]^j \delta dw.$$

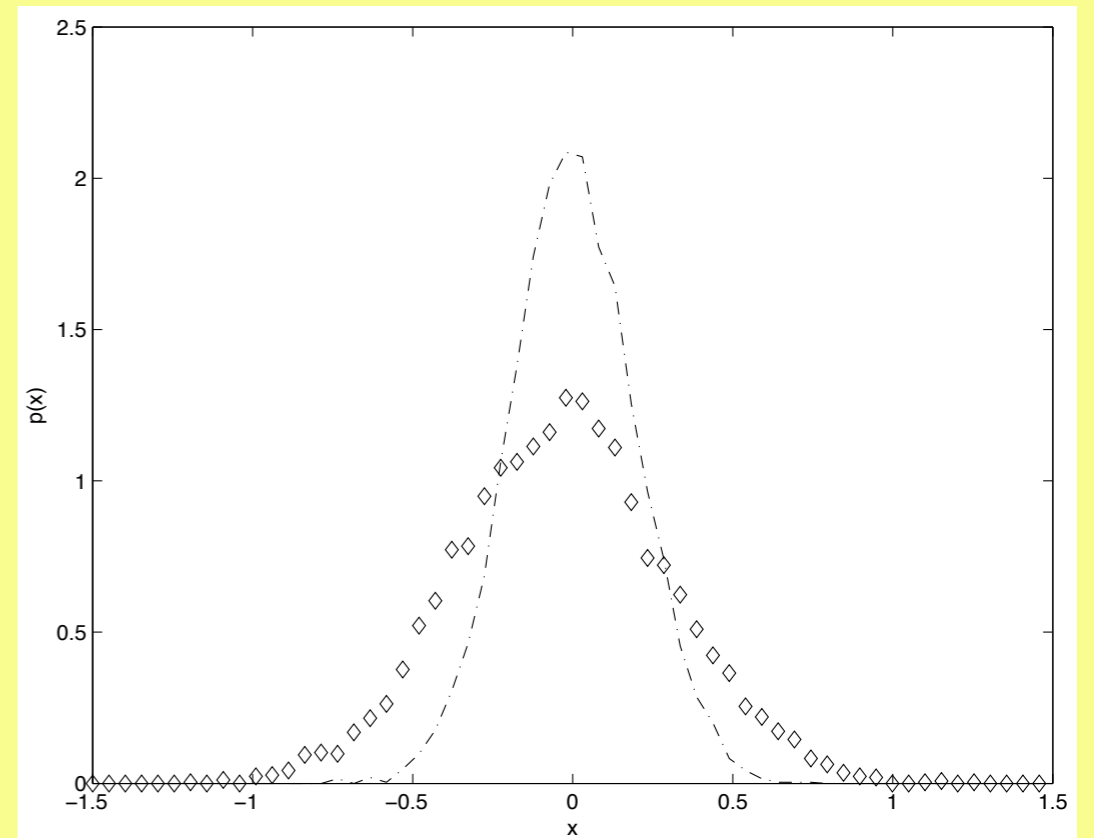
Fixed $\tau = \frac{2\pi\alpha}{\Omega},$

Coherence resonance: increased amplitude

maximum
amplitude



$p(x)$



x

Contrast to approach using the density $p(x, t)$

Fokker-Planck equation the probability densities $p(x, t)$:

$$dx = a(x, t)dt + \sigma dw \quad \text{for SDE's (no delay)}$$
$$\frac{\partial p(x, t)}{\partial t} = -\frac{\partial}{\partial x} (ap(x, t)) + \frac{\sigma^2}{2} \frac{\partial^2 p(x, t)}{\partial x^2}$$

Fokker-Planck equation for **SDDE's**

$$dx = a(x(t), x(t - \tau))dt + \sigma dw$$
$$\frac{\partial p(x, t)}{\partial t} = \frac{\sigma^2}{2} \frac{\partial^2 p(x, t)}{\partial x^2} - \underbrace{\int \frac{\partial}{\partial x} (a(x(t), z)p(x, t, z, t - \tau)) dz}_{\text{memory effect } (z=x(t-\tau))}$$

Linear operator/generator + initial condition (function)

Linear, Stationary case:

Kuchler, Mensch (1992)

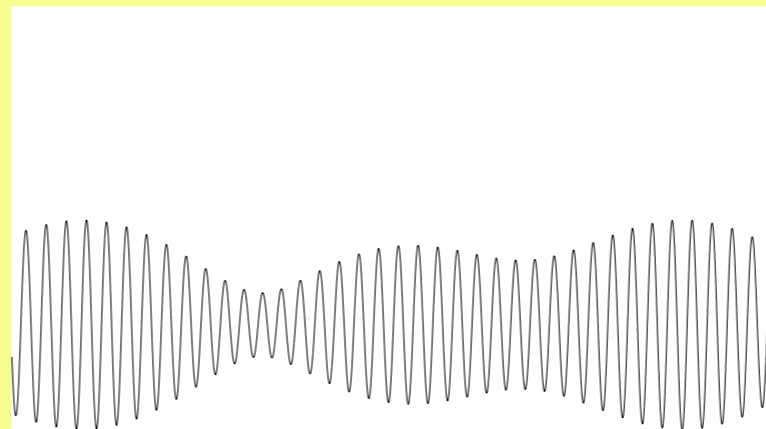
Another view: envelope equations

$$x_{tt} = -\omega^2 x + \beta x_t - ax^3 - bx^2 x_t, \quad \beta \ll 1$$

(Van der Pol/Duffing)

Modulation equations for amplitudes of oscillations:

$$A(T)\cos \omega t + B(T)\sin \omega t$$



T is a “slow” time : $T = \epsilon^2 t, \epsilon \ll 1$.

ϵ typically related to the proximity to a transition point ($\beta = \epsilon^2$) and/or a specific frequency ω

Rigorous results

Stochastic van der Pol-Duffing:

(Arnold, Namachchivaya(1996), Baxendale(2002), Khasminskii (1963))

$$dx = y dt$$

$$dy = [-\omega^2 x + \beta y - ax^3 - bx^2 y] dt + \text{noise}$$

Additive noise: δdw or Multiplicative noise: $\delta x dw$

$\beta = \epsilon^2 \ll 1$: (small damping) “Nontrivial” results: $\delta = \epsilon, \epsilon \rightarrow 0$

Projection/rotation, averaged, certain restrictions on the nonlinearity

Equations for the averaged process = amplitude/envelope of oscillations

Effective noise for the average process: Generator for the averaged process

= generator for original process under projection/averaging

Lyapunov exponents: $\lambda = \lim_{t \rightarrow \infty} t^{-1} \log \|x_L\| \rightarrow \lambda_{\text{det}} + c_\lambda \delta^2$

Amplitude equations for SPDE's: Blomker, et al, 00's

SDDE: (additive noise)

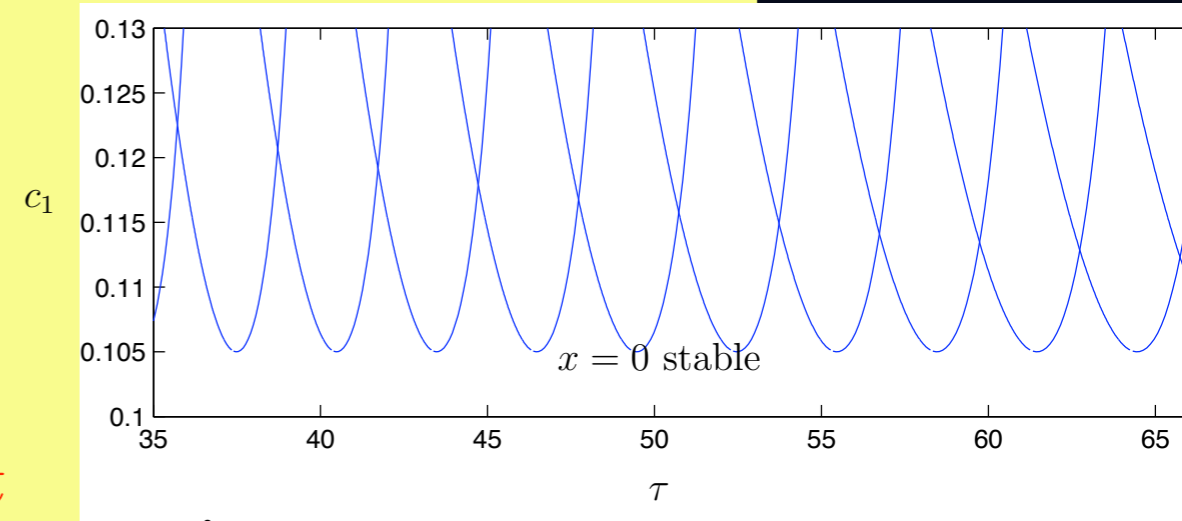
$$dx = y dt, dx = f(x(t), x(t - \tau); c_1) dt + \delta dw$$

$$\tau \sim \tau_c + \epsilon^2 \tau_2 \text{ or } c_1 = c_{1c} + \epsilon^2 c_{12}$$

T is a slow time $T = \epsilon^2 t$,

Look for solution of the form

$$\hat{x}(t) = A(T) \cos bt + B(T) \sin bt$$



Information from the deterministic problem: on t time scale

Derive equations for noisy amplitudes on T time scale

$$\begin{pmatrix} dA \\ dB \end{pmatrix} = \begin{pmatrix} \psi_A \\ \psi_B \end{pmatrix} dT + \Sigma \begin{pmatrix} d\beta_A(T) \\ d\beta_B(T) \end{pmatrix}$$

Σ = constant matrix for added noise

Klosek, K. 2005

Find ψ_A, ψ_B and Σ by equating two equations for dx :

Ito's formula: change of variables from x to A, B

Substitution in the SDDE (involves $A(T), A(T - \epsilon^2 \tau)$, etc.)

Projection onto primary modes $\cos bt, \sin bt$:

Drift terms: Standard multi-scale analysis for envelopes over long time

Stochastic terms: Treat as Fourier series-type expansion

$$\delta w(t) = \delta \sum f_j \cos(jbt) w_{j1}(t) + g_j \sin(jbt) w_{j2}(t)$$

$$\delta w(t) = \frac{\delta}{\epsilon} \sum_{j=1}^n f_j \cos(jbt) w_{j1}(T) + g_j \sin(jbt) w_{j2}(T)$$

Project as a multi-scale process: $T = \epsilon^2 t$ independent of t

Slow decay on T scale: $j = 1$

Fast decay on t scale: $j \neq 1$

Envelope equations for oscillations:

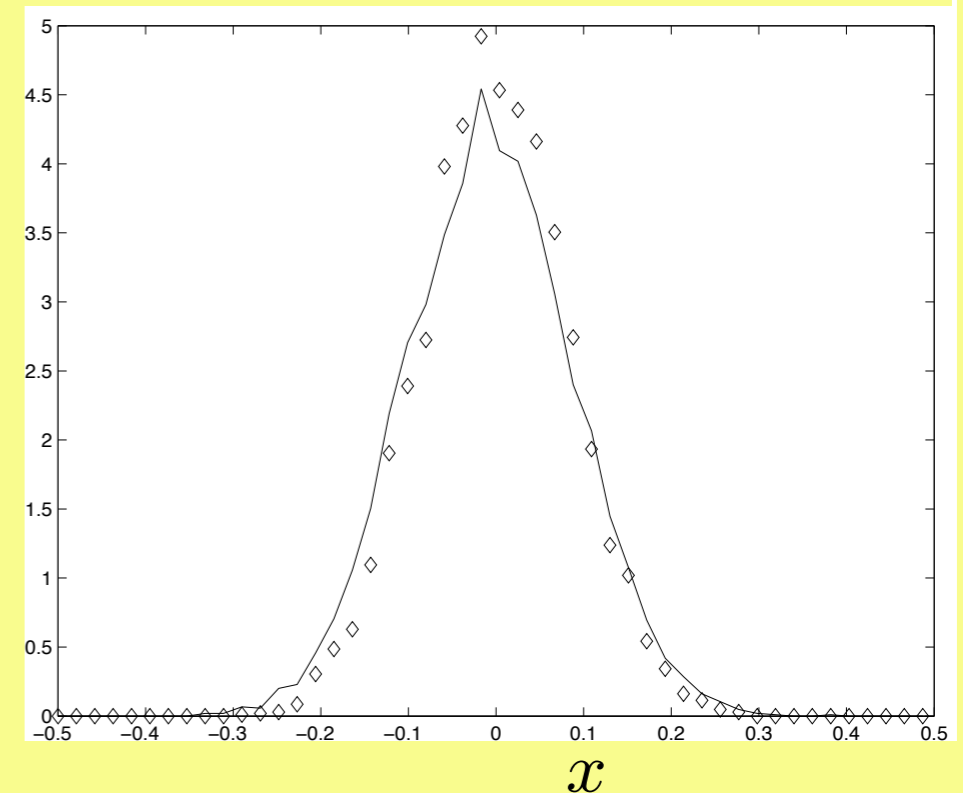
$$\begin{pmatrix} dA \\ dB \end{pmatrix} = \begin{pmatrix} \psi_A(A, B) \\ \psi_B(A, B) \end{pmatrix} dT + \frac{\delta}{\epsilon} \begin{pmatrix} \sigma_{11} & \sigma_{12} \\ \sigma_{21} & \sigma_{22} \end{pmatrix} \begin{pmatrix} d\xi_1(T) \\ d\xi_2(T) \end{pmatrix},$$

$$\begin{aligned} \psi(A, B) = & c_1^c \left[g_1(\omega, \kappa) \frac{A(T - \epsilon^2 \tau) - A(T)}{\epsilon^2} + g_2(\omega, \kappa) \frac{B(T - \epsilon^2 \tau) - B(T)}{\epsilon^2} \right] \\ & + c_{12} [h_1(\omega, \kappa) A(T) + h_2(\omega, \kappa) B(T)] \end{aligned}$$

K, 2006

Time scale of coherence
resonance: T

Time scale of oscillations: t $p(x)$



$$dx = y dt$$

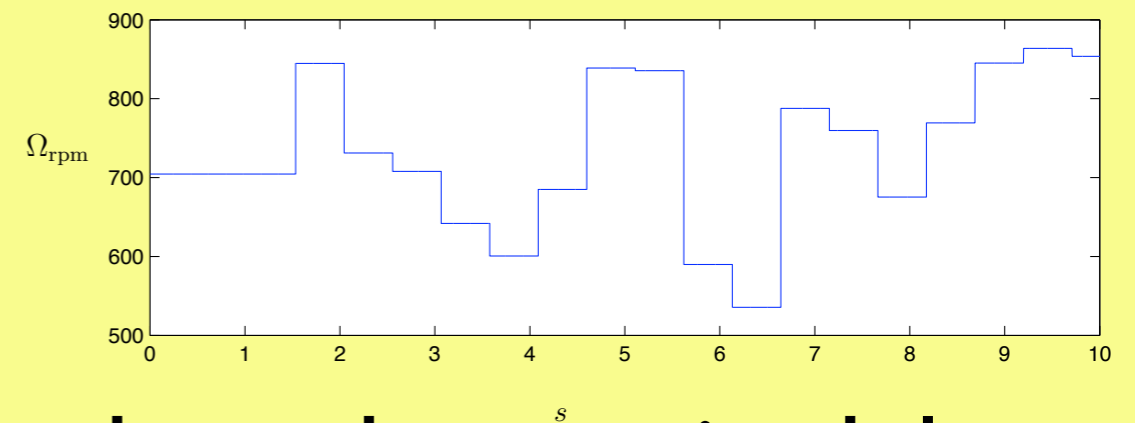
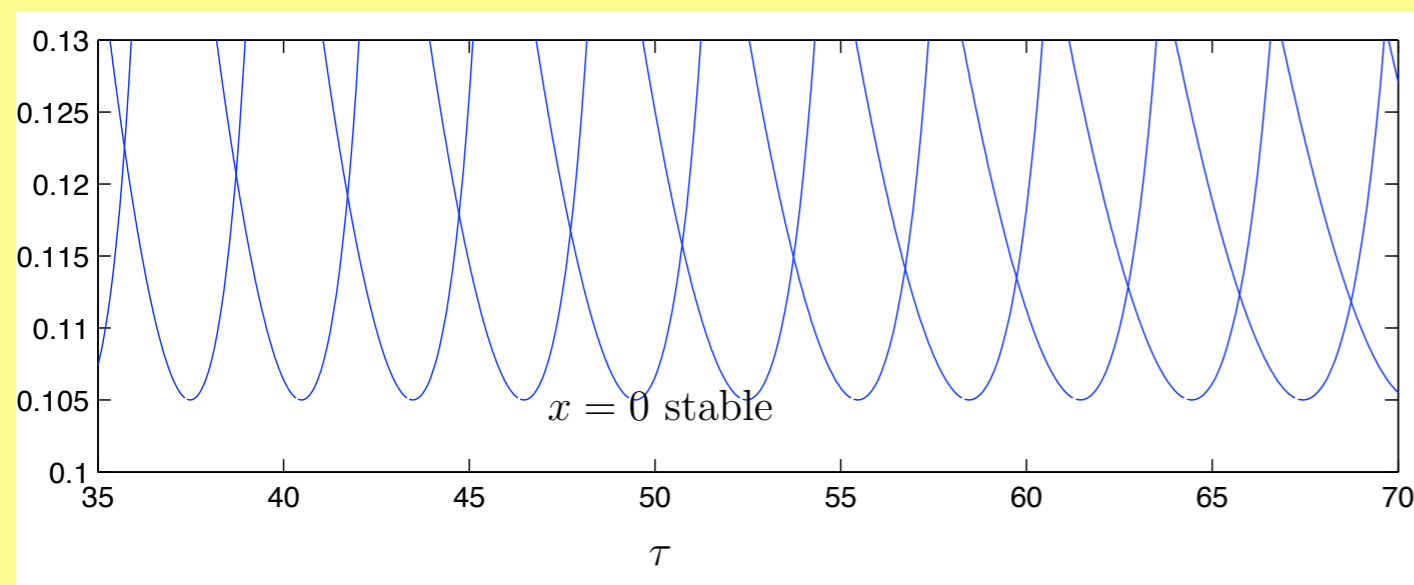
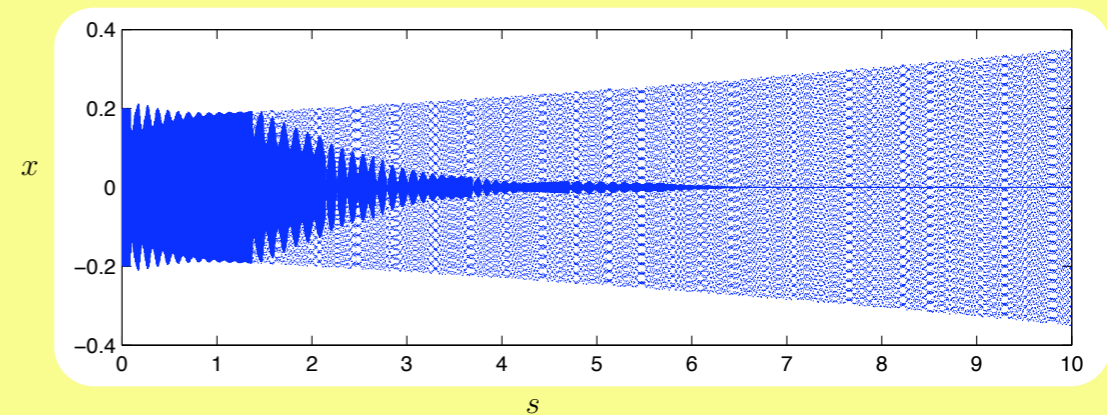
$$dy = \left(-2\kappa y - x + \sum_1^3 c_j [x(t - \tau) - x(t)]^j\right) dt + \delta dw + \sum_1^3 c_j [x(t - \tau) - x(t)]^j \delta dw.$$

$$\tau = \frac{2\pi\alpha}{\Omega},$$

$$\Omega = \bar{\Omega}(1 + q\zeta(t))$$

takes uniform values at regular time intervals (L)
MRSSV, (Yilmaz, et al, 2003)

For parameters in region
where $x=0$ is unstable:

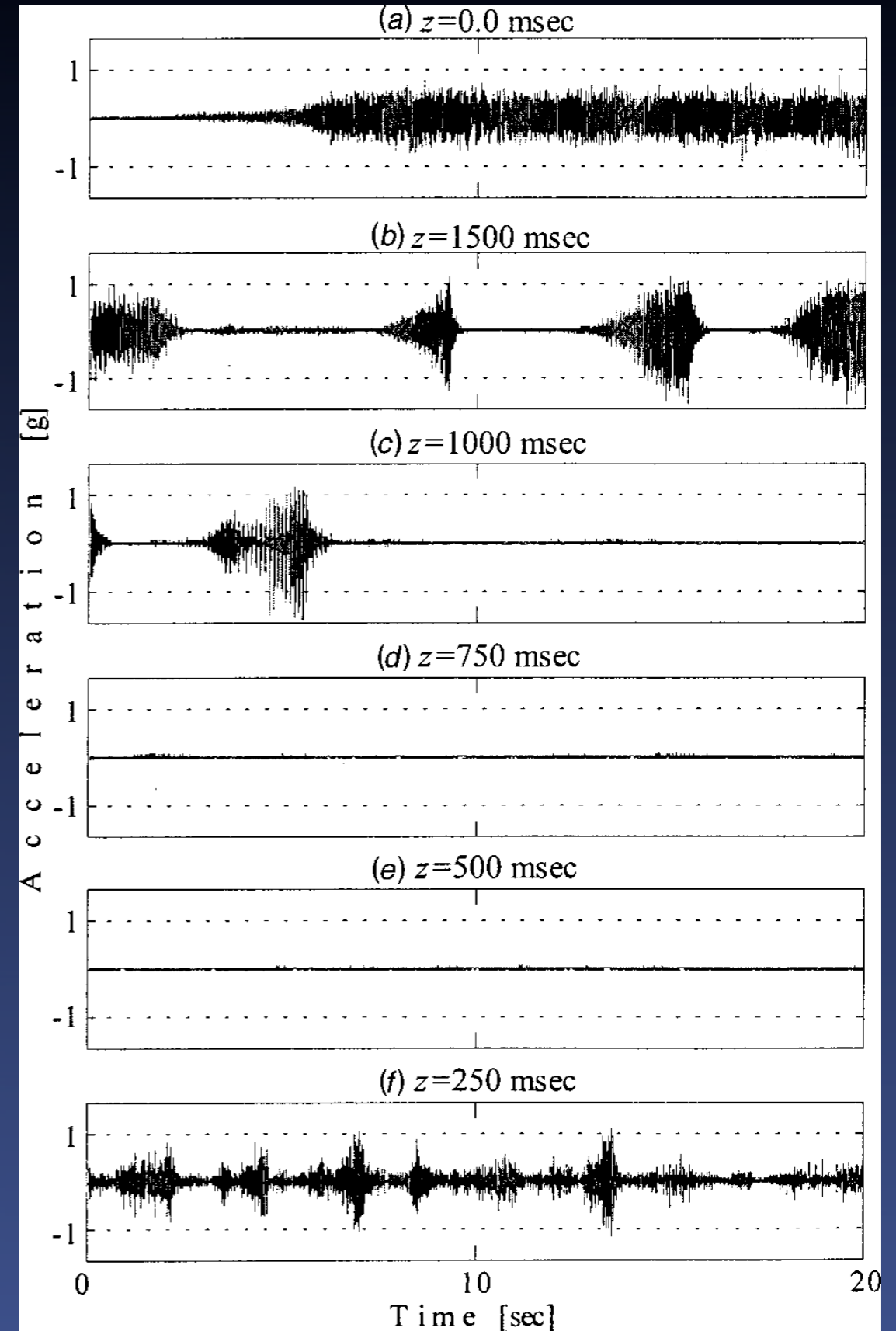


Random changes in delays:
suppressing oscillations

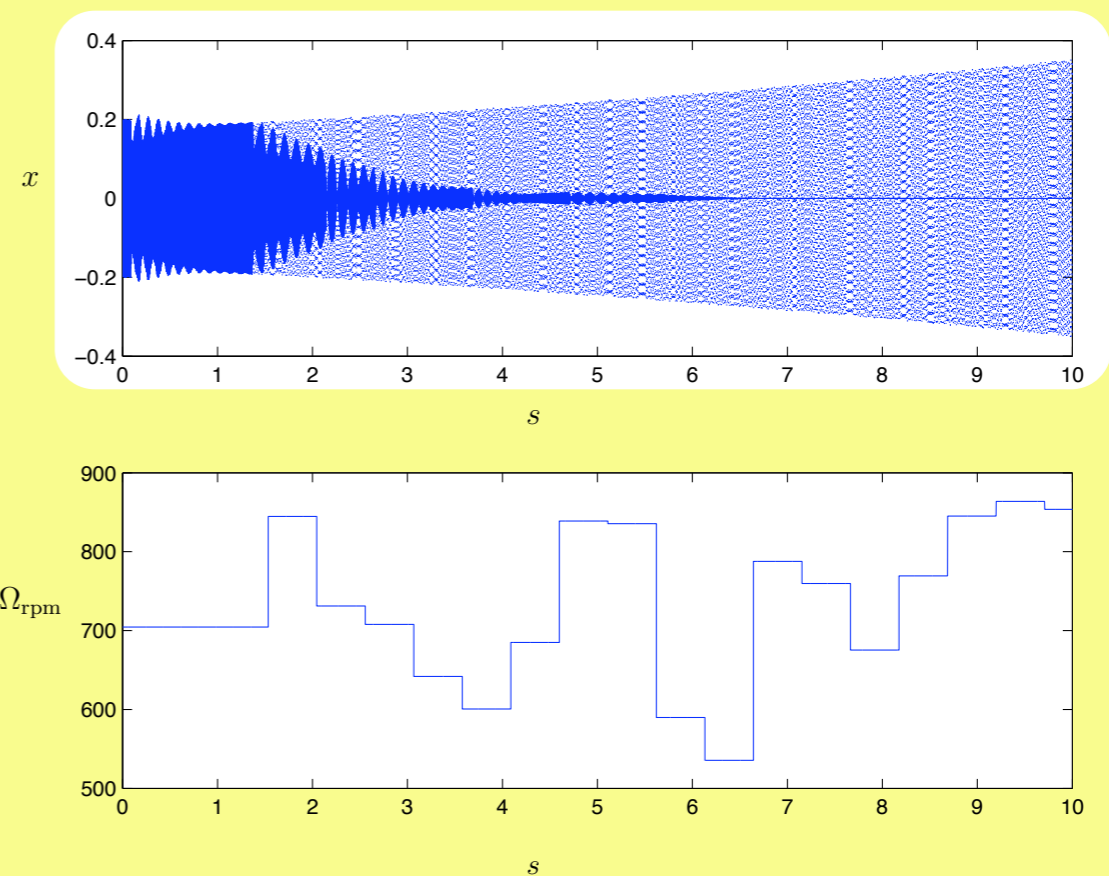
Results for variation of delay w/o variation of material parameters

Without CR: eigenvalues of discretized problem (Yilmaz, 2003)

Sinusoidal variation of delay: Must be tuned precisely for damping (Namachchivaya, et al, 2003)



Random switching of speed (delay) damps coherent oscillations (w/o variation in material parameters)



- Noise-induced order via transients
- Switching between exponential damping and slow growth of CR
- Apparent controlled oscillations/quiescence is a sequence of transients

Envelope equations for oscillations:

$$\begin{pmatrix} dA \\ dB \end{pmatrix} = \begin{pmatrix} \psi_A(A, B) \\ \psi_B(A, B) \end{pmatrix} dT + \frac{\delta}{\epsilon} \begin{pmatrix} \sigma_{11} & \sigma_{12} \\ \sigma_{21} & \sigma_{22} \end{pmatrix} \begin{pmatrix} d\xi_1(T) \\ d\xi_2(T) \end{pmatrix},$$

$$\begin{aligned} \psi(A, B) = & c_1^c \left[g_1(\omega, \kappa) \frac{A(T - \epsilon^2 \tau) - A(T)}{\epsilon^2} + g_2(\omega, \kappa) \frac{B(T - \epsilon^2 \tau) - B(T)}{\epsilon^2} \right] \\ & + c_{12} [h_1(\omega, \kappa) A(T) + h_2(\omega, \kappa) B(T)] \end{aligned}$$

K. 2006

Time scale of coherence resonance: T

Time scale of oscillations: t

Time interval for varying delay: L

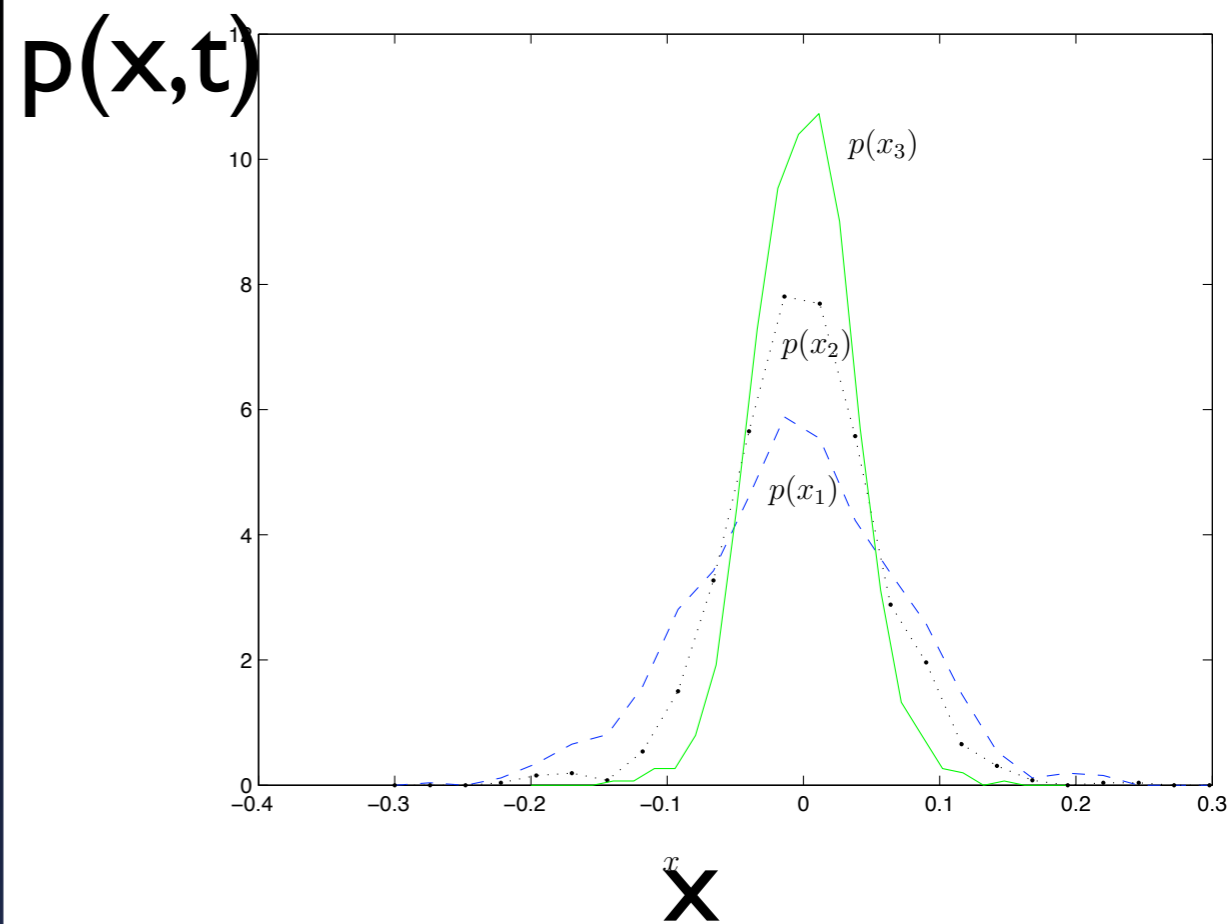
Variance of resonant mode on intermediate scale:

Valid for L sufficiently large

Both noise sources:
 Coherence resonance sustains
 oscillations, variable delay
 suppresses oscillations

Consider
 oscillations on
 intermediate
 time scale

If amplitude is
 O-U:



$$dA = -rA dT + \frac{\delta}{\epsilon} dW(T)$$

$$\begin{aligned} \text{Var} A(T) &= \text{Var}[A(0)]e^{-2rT} + \frac{\delta^2}{2r\epsilon^2} [1 - e^{-2rT}] \\ &= \frac{\delta^2}{2r\epsilon^2} [1 - e^{-2rT}] + O(\delta^2). \end{aligned}$$

Variance increases with time until
 stationary

Envelope equations for oscillations:

$$\begin{pmatrix} dA \\ dB \end{pmatrix} = \begin{pmatrix} \psi_A(A, B) \\ \psi_B(A, B) \end{pmatrix} dT + \frac{\delta}{\epsilon} \begin{pmatrix} \sigma_{11} & \sigma_{12} \\ \sigma_{21} & \sigma_{22} \end{pmatrix} \begin{pmatrix} d\xi_1(T) \\ d\xi_2(T) \end{pmatrix},$$

$$\begin{aligned} \psi(A, B) &= c_1^c \left[g_1(\omega, \kappa) \frac{A(T - \epsilon^2 \tau) - A(T)}{\epsilon^2} + g_2(\omega, \kappa) \frac{B(T - \epsilon^2 \tau) - B(T)}{\epsilon^2} \right] \\ &+ c_{12} [h_1(\omega, \kappa) A(T) + h_2(\omega, \kappa) B(T)] \end{aligned}$$

K, 2006, K. 2009

Time scale of coherence resonance: T

Time scale of oscillations: t

Time interval for varying delay: L

$$t \ll L \ll 1/\epsilon^2.$$

Variance of resonant mode on intermediate scale:

Valid for L sufficiently large

Other models with feedback

$$x_t = y$$

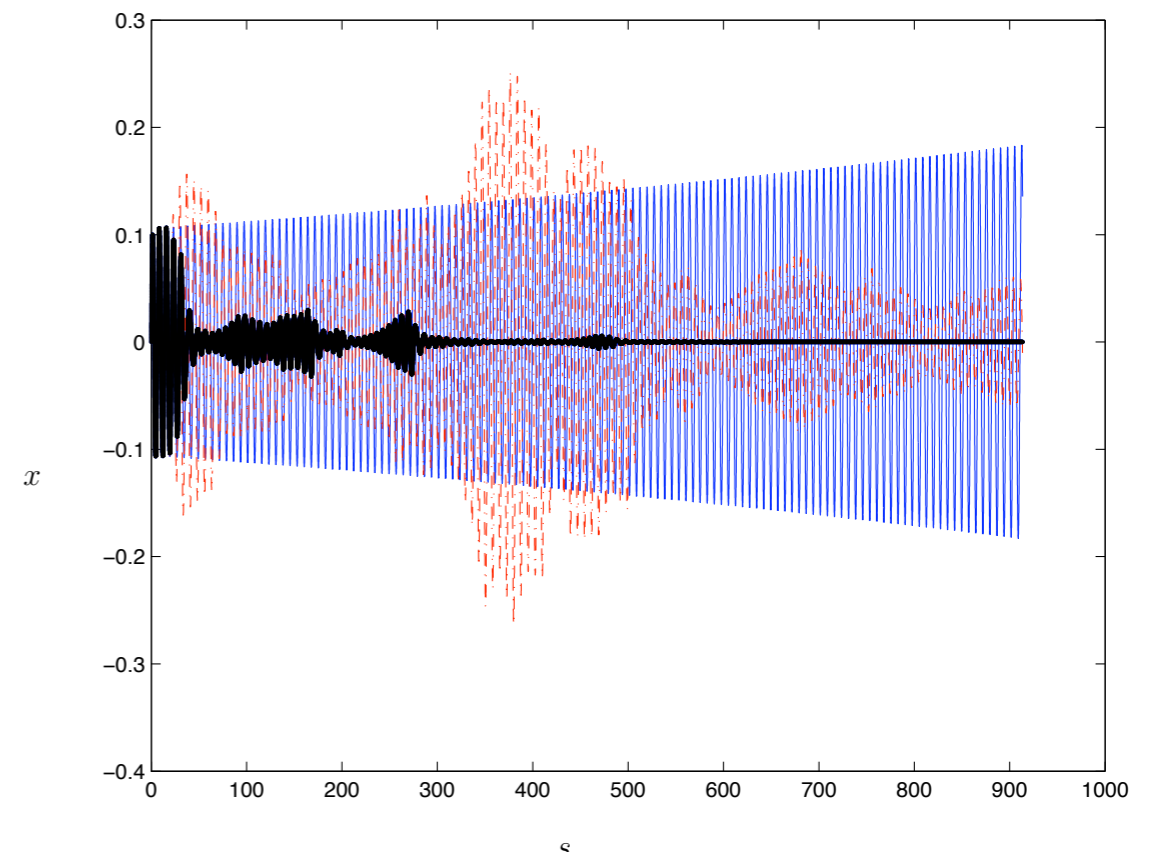
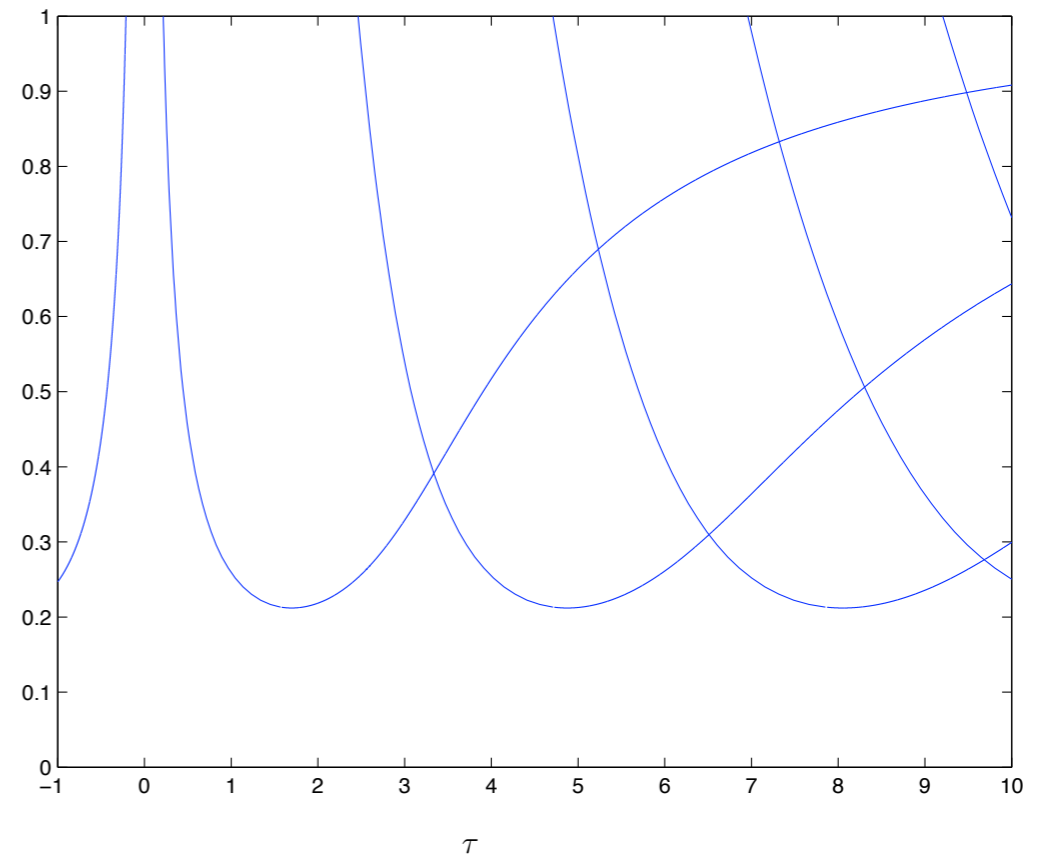
$$y_t = -2\kappa x_t - x - px(t - \tau)$$

Illustrating feedback in
substructure modeling:
hybrid experimental-numerical
model

Delays due to signal
processing, computation, etc.

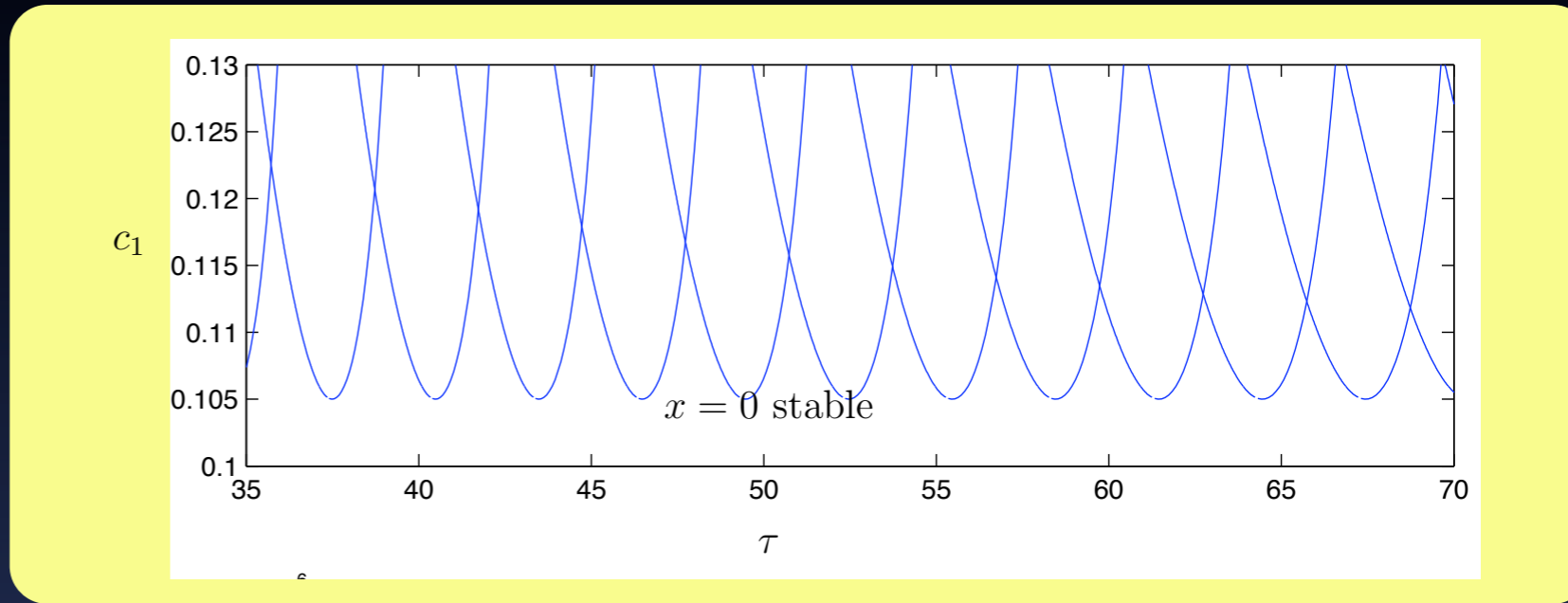
Wallace, et al ASME, 2005.

Variable delay again stabilizing
(discrete time intervals)

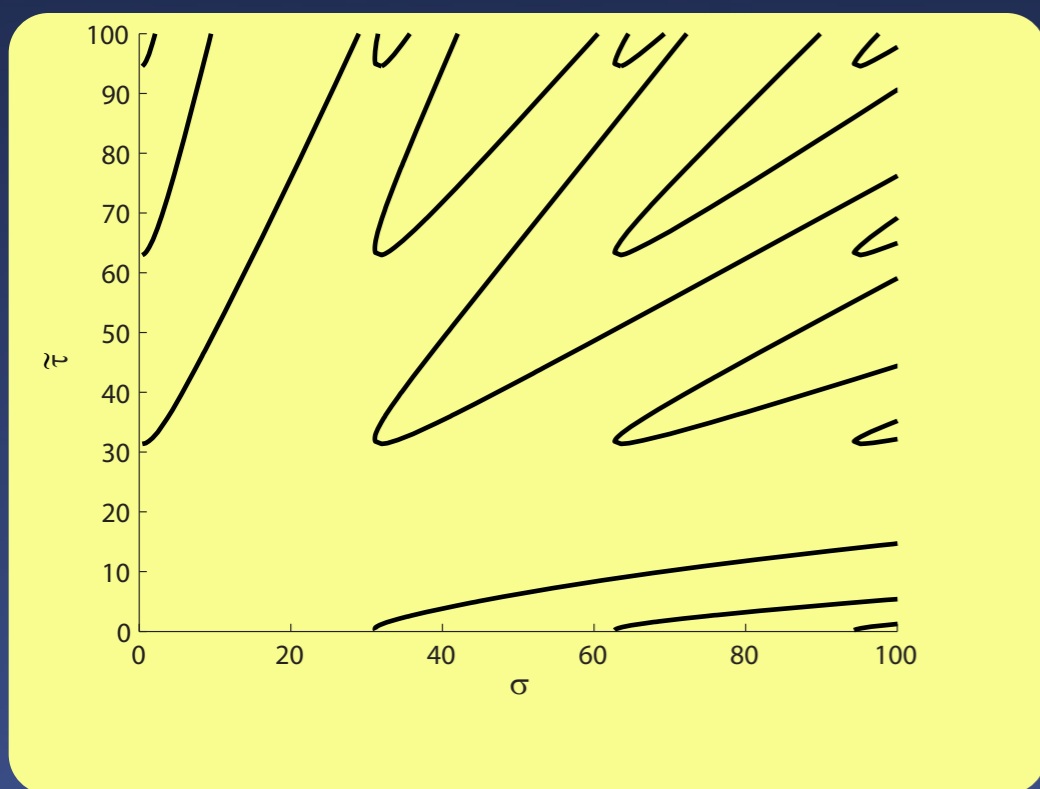


Complicated stability regions not uncommon for DDE's: Controlled container crane, Erneux, Kalmar-Nagy, 2008

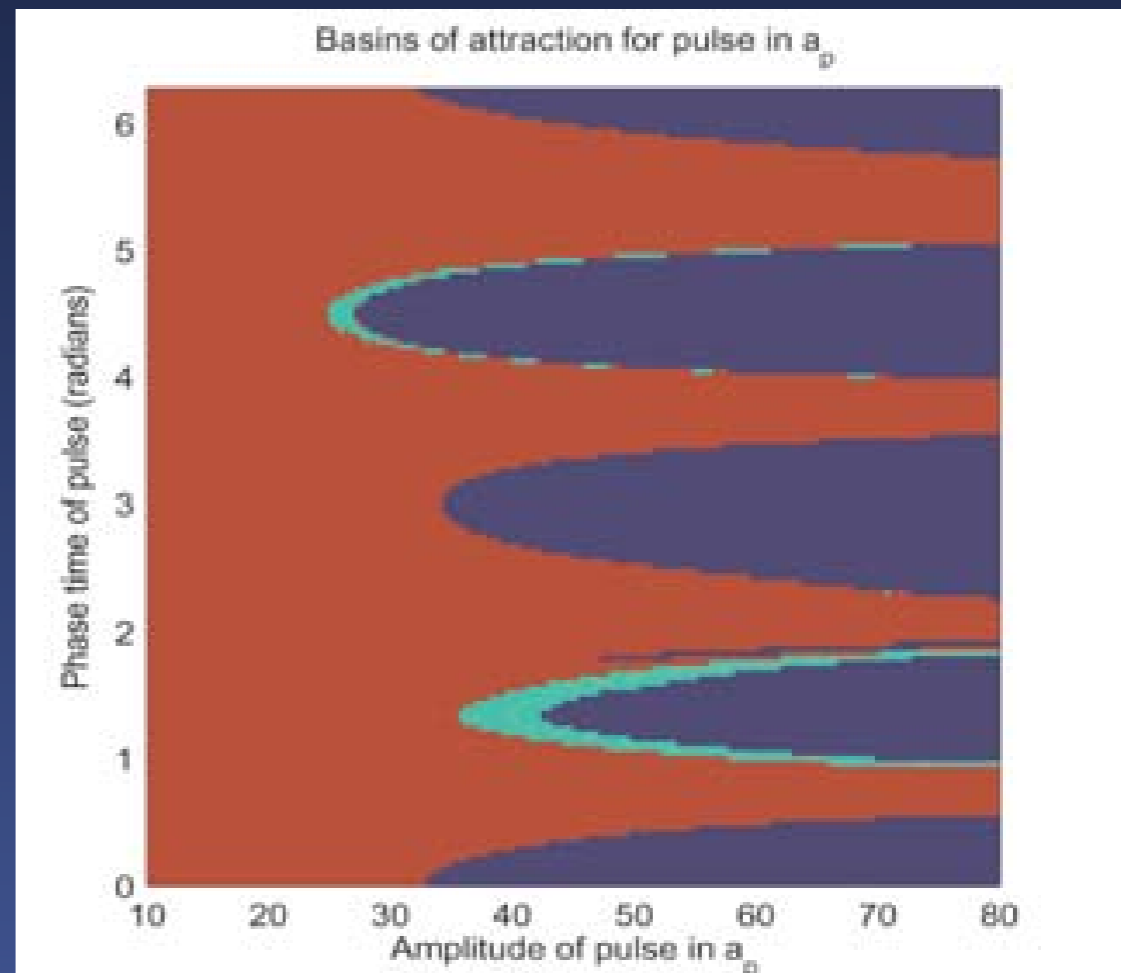
Immune response to leukemia treatment:
delays for cell
division/interaction



Delayed response for therapies:



Niculescu, et al, 2008



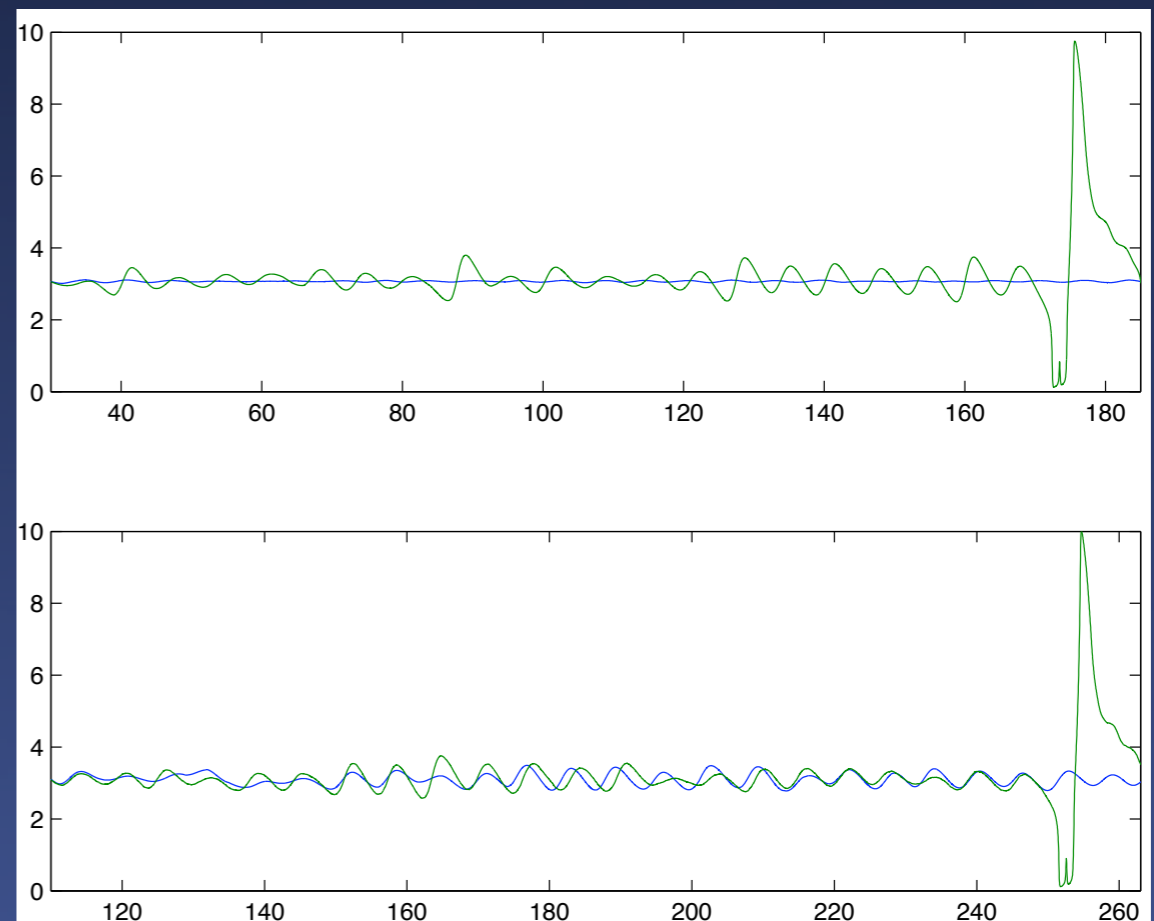
Colijn,
Mackey,
2007

Hematopoietic system:

Stem cells	$\frac{dq}{dt} = -qb_1h_q(q) + b_1\mu_1q_1h_q(q_1) - q \{b_2h_n(n) + b_3h_p(p) + b_4h_r(r)\},$
Neutrophils	$\frac{dn}{dt} = -\gamma_n n + a_n b_2 q_{\tau_{nm}} h_n(n_{\tau_{nm}}),$
Platelets	$\frac{dp}{dt} = -\gamma_p p + a_p b_3 \{q_{\tau_{pm}} h_p(p_{\tau_{pm}}) - \mu_3 q_{\tau_{psum}} h_p(p_{\tau_{psum}})\},$
Erythrocytes	$\frac{dr}{dt} = -\gamma_r r + a_r b_4 \{q_{\tau_{rm}} h_r(r_{\tau_{rm}}) - \mu_4 q_{\tau_{rsum}} h_r(r_{\tau_{rsum}})\},$

Colijn, Mackey, 2007

Fluctuations in proliferation times and in lower cell population levels can drive transitions to large oscillations (disease)



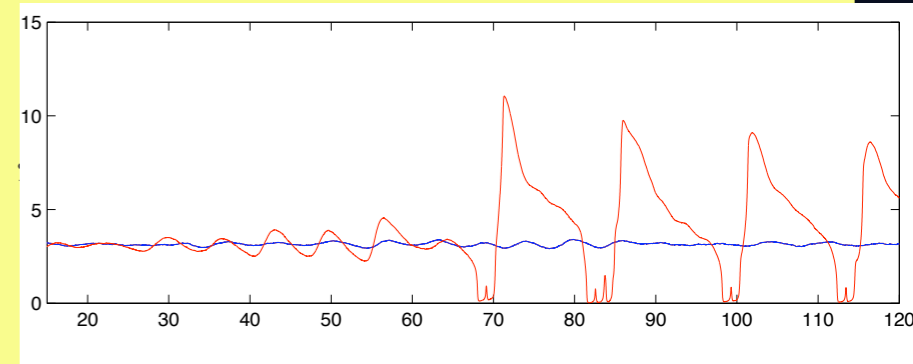
Hematopoietic system:

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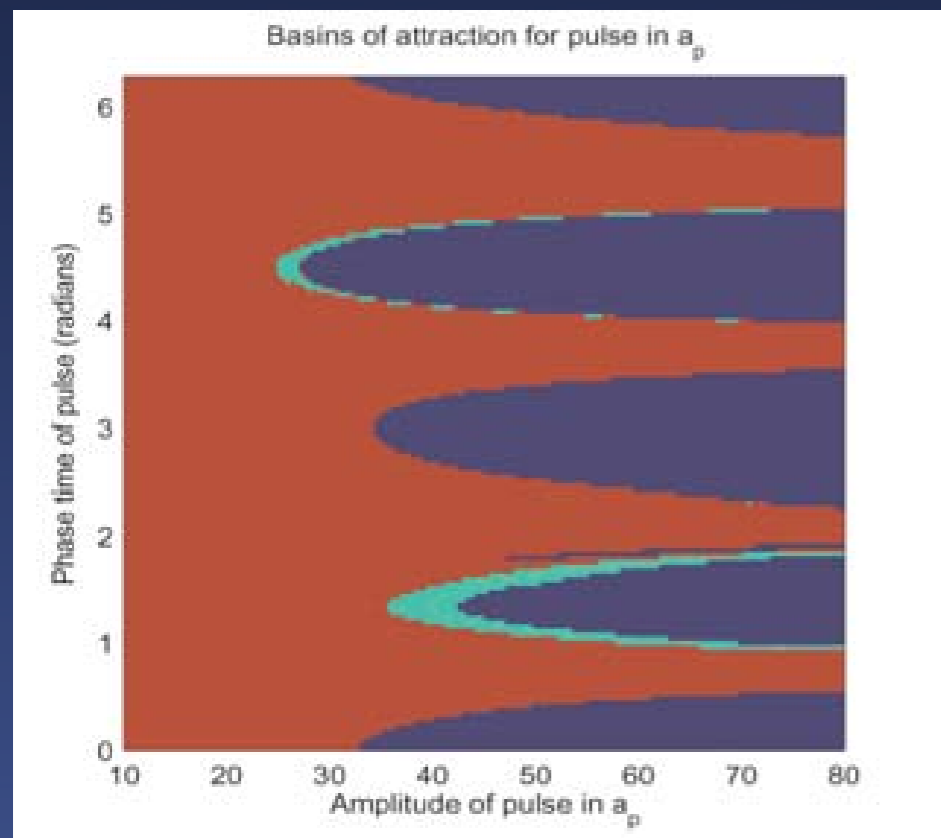
$$\frac{dn}{dt} = -\gamma_n n + a_n b_2 q_{\tau_{nm}} h_n(n_{\tau_{nm}}),$$

Platelets $\frac{dp}{dt} = -\gamma_p p + a_p b_3 \{q_{\tau_{pm}} h_p(p_{\tau_{pm}}) - \mu_3 q_{\tau_{psum}} h_p(p_{\tau_{psum}})\}$

$$\frac{dr}{dt} = -\gamma_r r + a_r b_4 \{q_{\tau_{rm}} h_r(r_{\tau_{rm}}) - \mu_4 q_{\tau_{rsum}} h_r(r_{\tau_{rsum}})\},$$

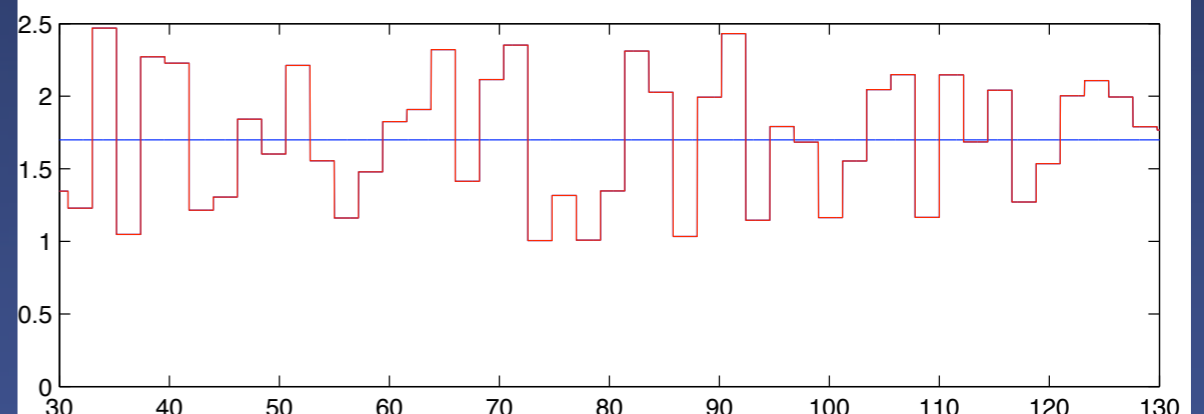
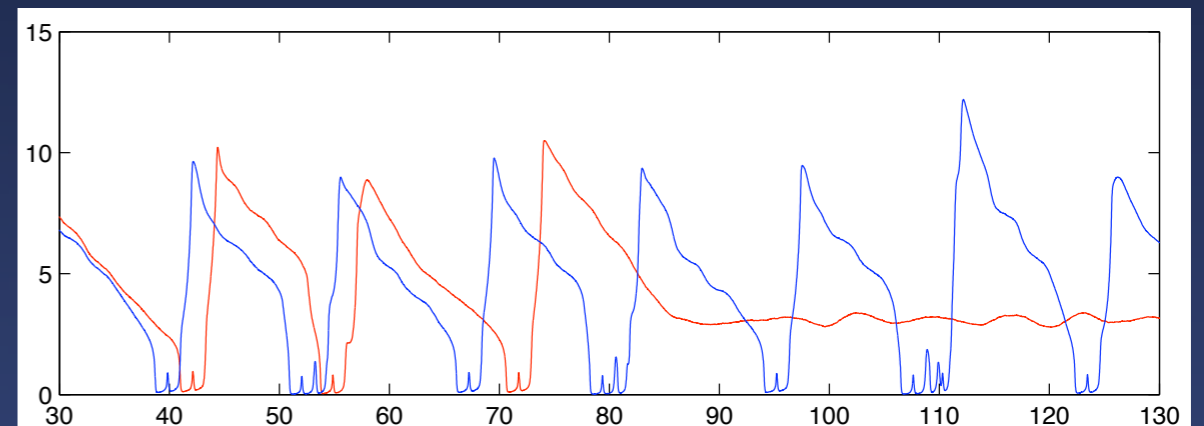


Platelet amplification



Colijn, Mackey, 2007

Variable delay (production)



Infectious disease modeling: Stochastic vs. deterministic

- Quasi-regular recurrence

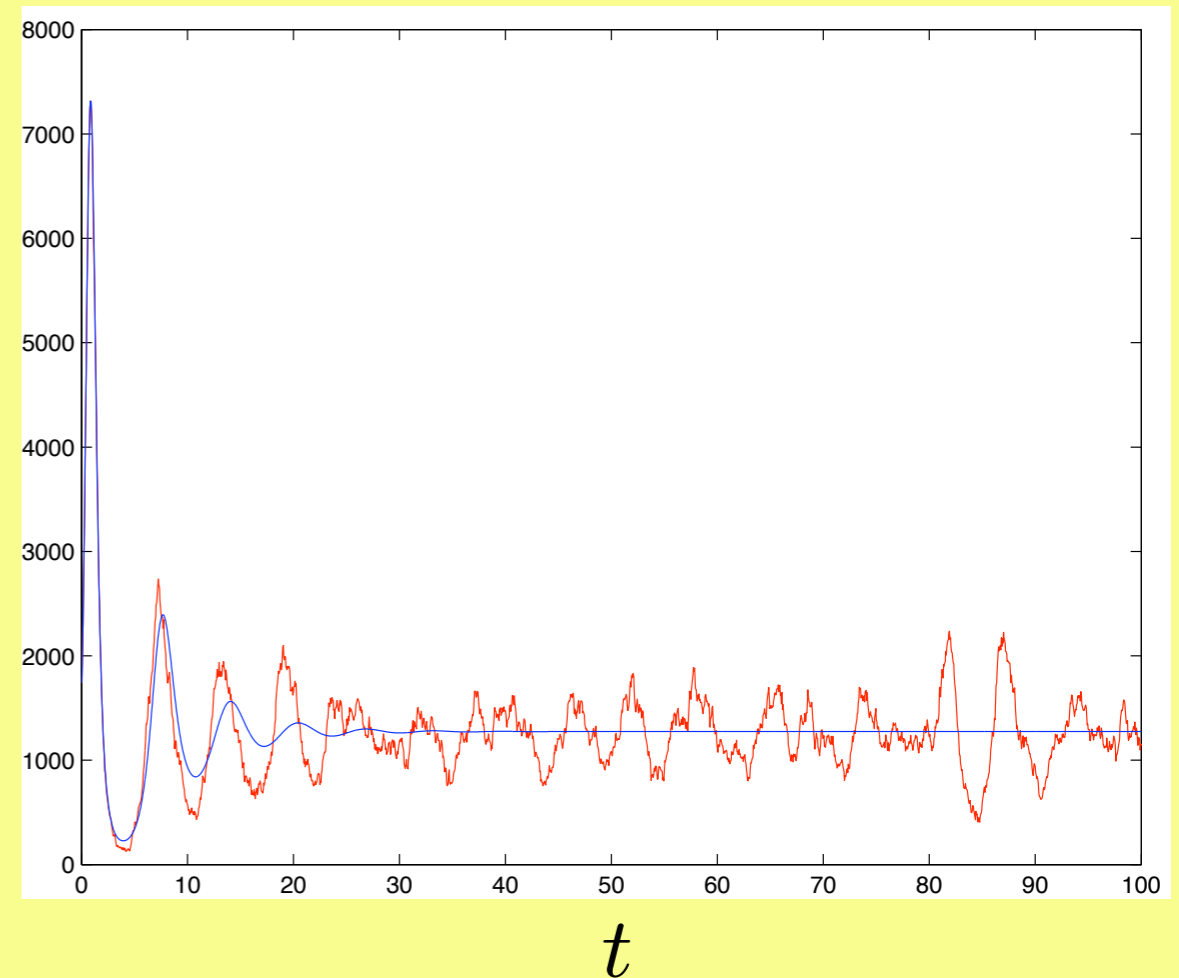
Two criteria:

1. Multiple time scales

2. Balance of noise and deterministic dynamics

S = Susceptibles, I = Infected, R = Recovered

Infected
Population



SIR:

$$\epsilon^2 = \frac{R_0}{2} \sqrt{\frac{\mu}{\mu + \gamma} \frac{1}{R_0 - 1}} \ll 1,$$

$$\frac{\delta^2}{2\epsilon^2} = \frac{\mu + \gamma}{4N\mu} \left(1 + \frac{R_0 + 1}{R_0 - 1} + 2 \frac{\mu + \gamma}{\mu(R_0 - 1)} \right) \ll 1.$$

μ = birth/death rate

γ = recovery rate ($1/D$)

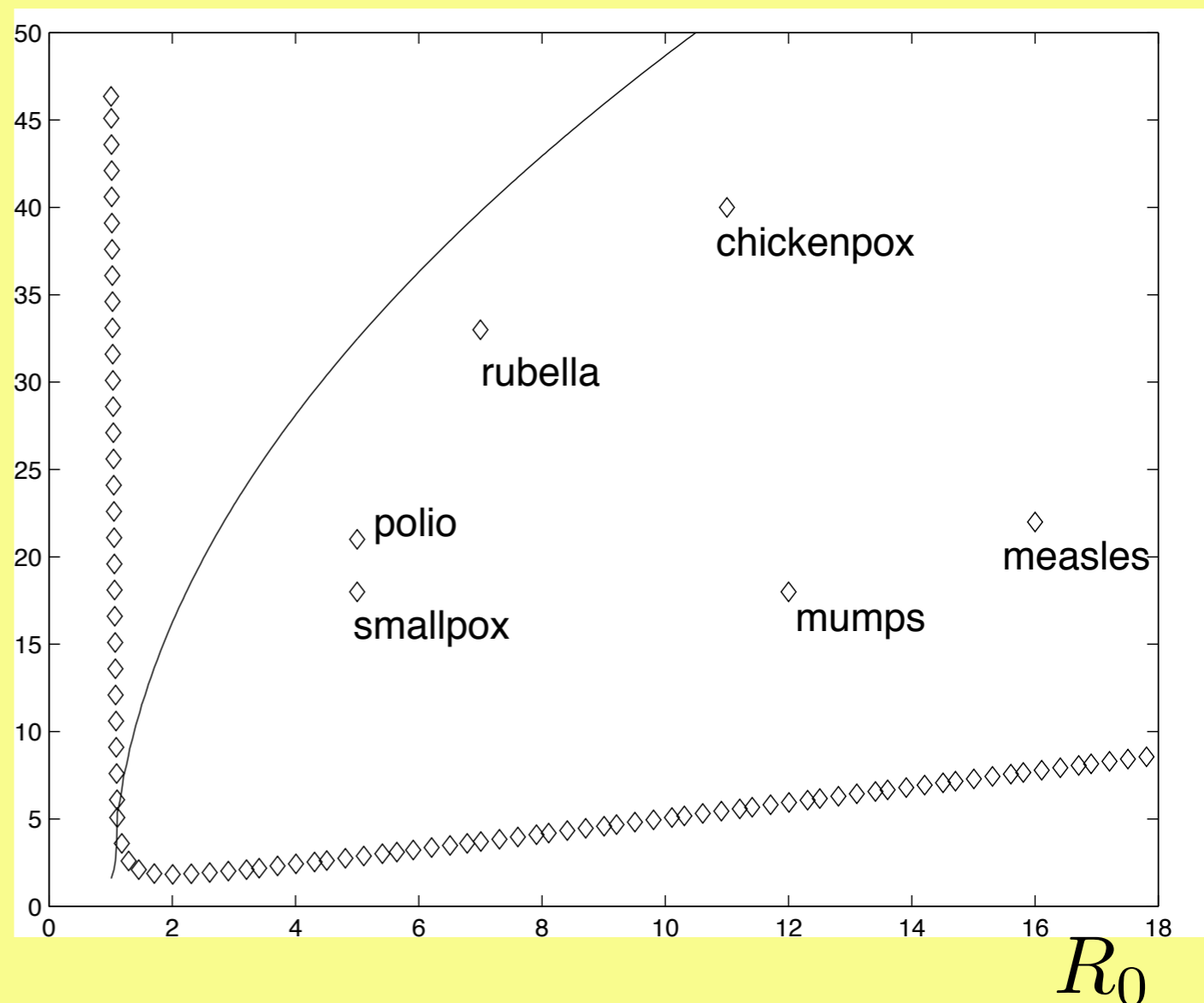
β/N = the infection rate per pair of susceptibles and infectives.

$R_0 = \beta/(\gamma + \mu)$ = avg. secondary infections/infected individual

First criterion: Multiple scales

Second criterion: Balance of noise/dynamics

γ



Cts approximation to interacting individuals:

$$dS = \left[\mu(N - S) - \frac{\beta}{N} SI \right] dt + g_1(S, I) dW_1 + g_2(S, I) dW_2$$

$$dI = \left[-\gamma I + \frac{\beta}{N} SI \right] dt + g_2(S, I) dW_2 + g_3(S, I) dW_3$$

Approx to Poisson increments: appear small

Focus on fluctuations about equilibrium:

$$u = (S - S_{\text{eq}})/S_{\text{eq}}, v = (I - I_{\text{eq}})/I_{\text{eq}}, t \rightarrow \Omega t$$

$$\begin{pmatrix} du \\ dv \end{pmatrix} = \left[\begin{pmatrix} -2\epsilon^2 & -b \\ 1/b & 0 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} + \text{nonl. terms } (uv) \right] dt + G_1(u, v) d\mathbf{W}_1 + G_2(u, v) d\mathbf{W}_2 + G_3(u, v) d\mathbf{W}_3$$

Full model vs. multiscale

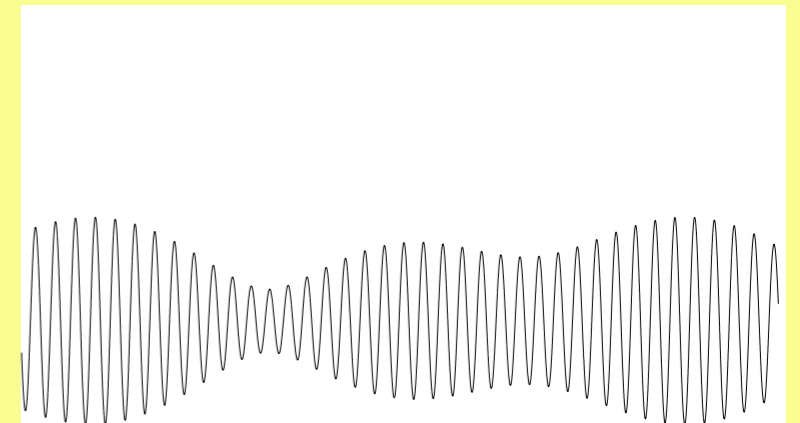
$$\begin{pmatrix} u \\ v \end{pmatrix} \sim A(T) \begin{pmatrix} b \cos t \\ \sin t \end{pmatrix} + B(T) \begin{pmatrix} b \sin t \\ -\cos t \end{pmatrix}$$

A, B are Gaussian (O-U processes): $dA = -AdT + c \frac{\delta(g_j)}{\epsilon} dW(T)$

with P. Greenwood and L. Gordillo, JTB, 2007

Modulation equations for amplitudes of oscillations:

$$A(T) \cos \omega t + B(T) \sin \omega t$$



T is a “slow” time : $T = \epsilon^2 t, \epsilon \ll 1$.

Stochastic vdPol-Duffing model:

Stochastic bifurcations/Lyapunov exponents

L. Arnold, Namachchivaya, Baxendale, 80's, 90's

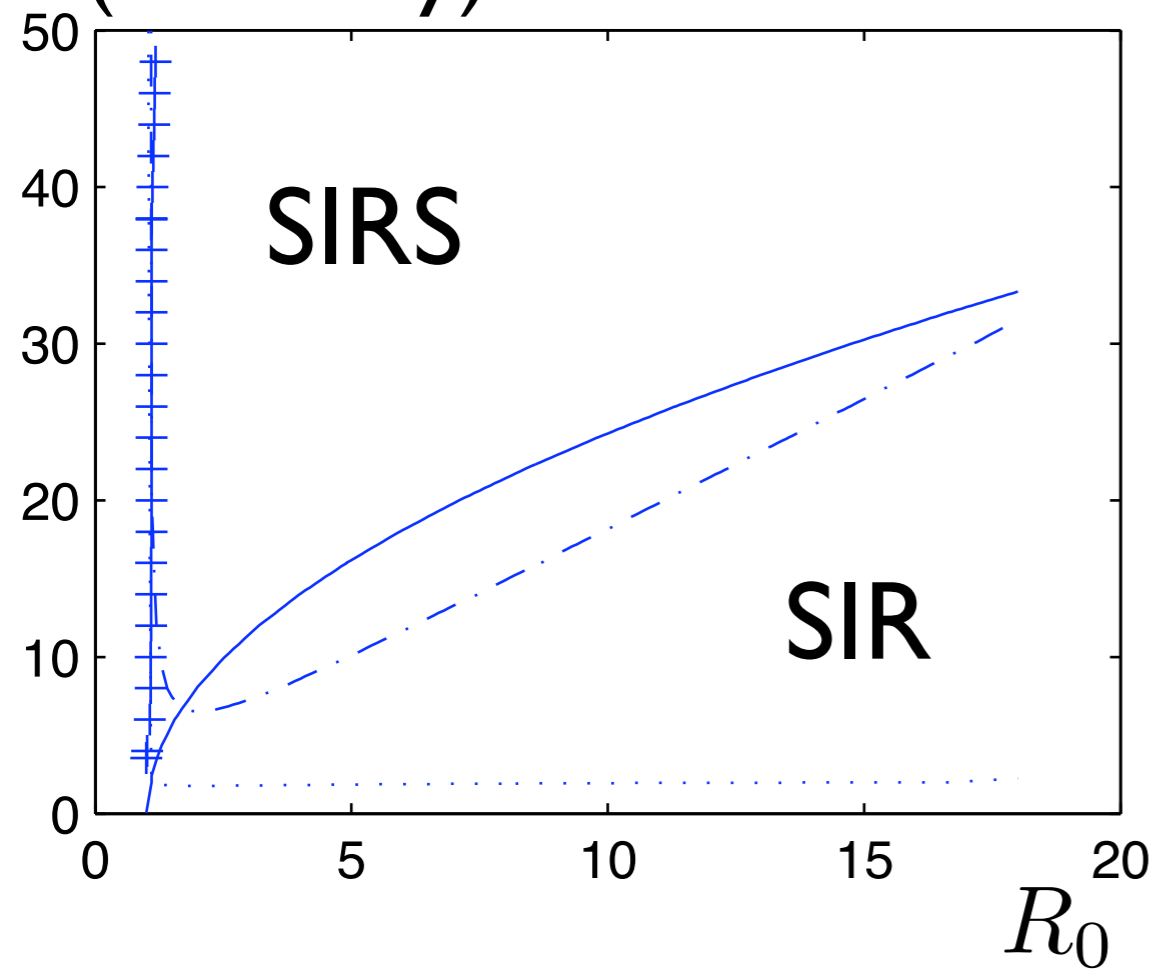
What information do we have from criteria for CR?

$$\epsilon^2 = \frac{R_0}{2} \sqrt{\frac{\mu}{\mu + \gamma} \frac{1}{R_0 - 1}} \ll 1, \quad \text{First criterion: Multiple scales}$$

$$\frac{\delta^2}{2\epsilon^2} = \frac{\mu + \gamma}{4N\mu} \left(1 + \frac{R_0 + 1}{R_0 - 1} + 2 \frac{\mu + \gamma}{\mu(R_0 - 1)} \right) \ll 1.$$

Second criterion: Balance of
noise/dynamics

γ (recovery)



SIRS: With loss of immunity

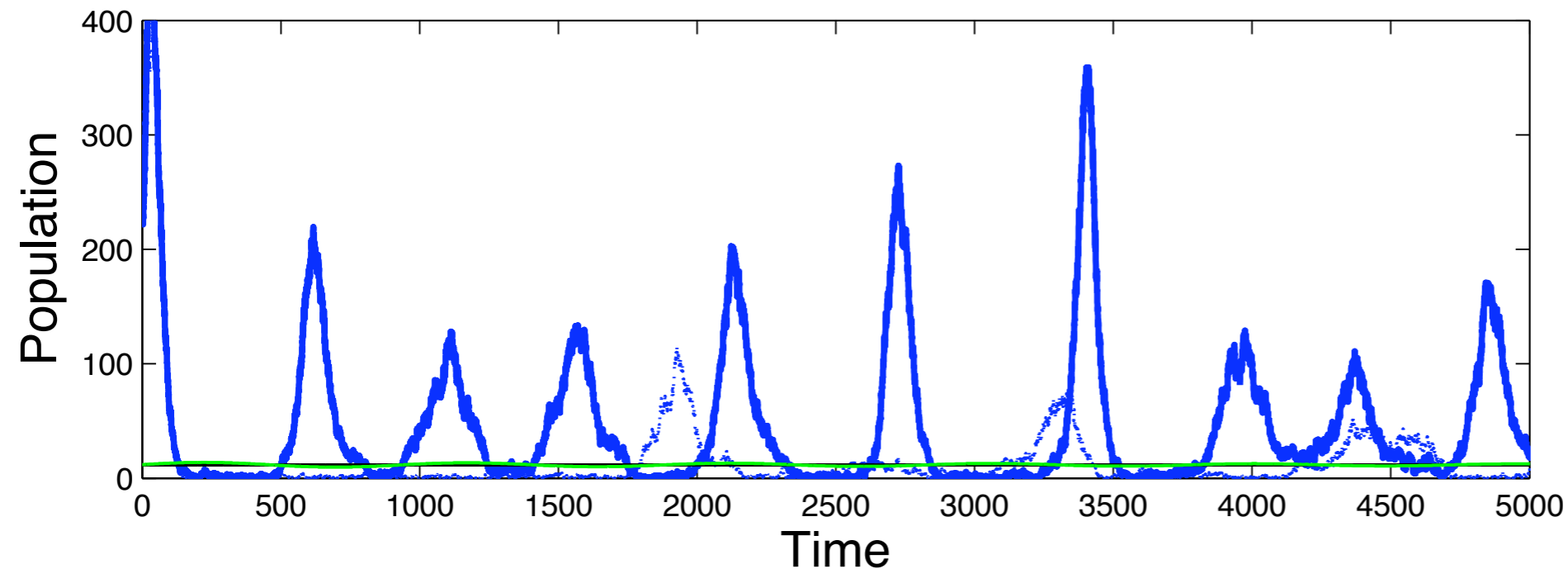
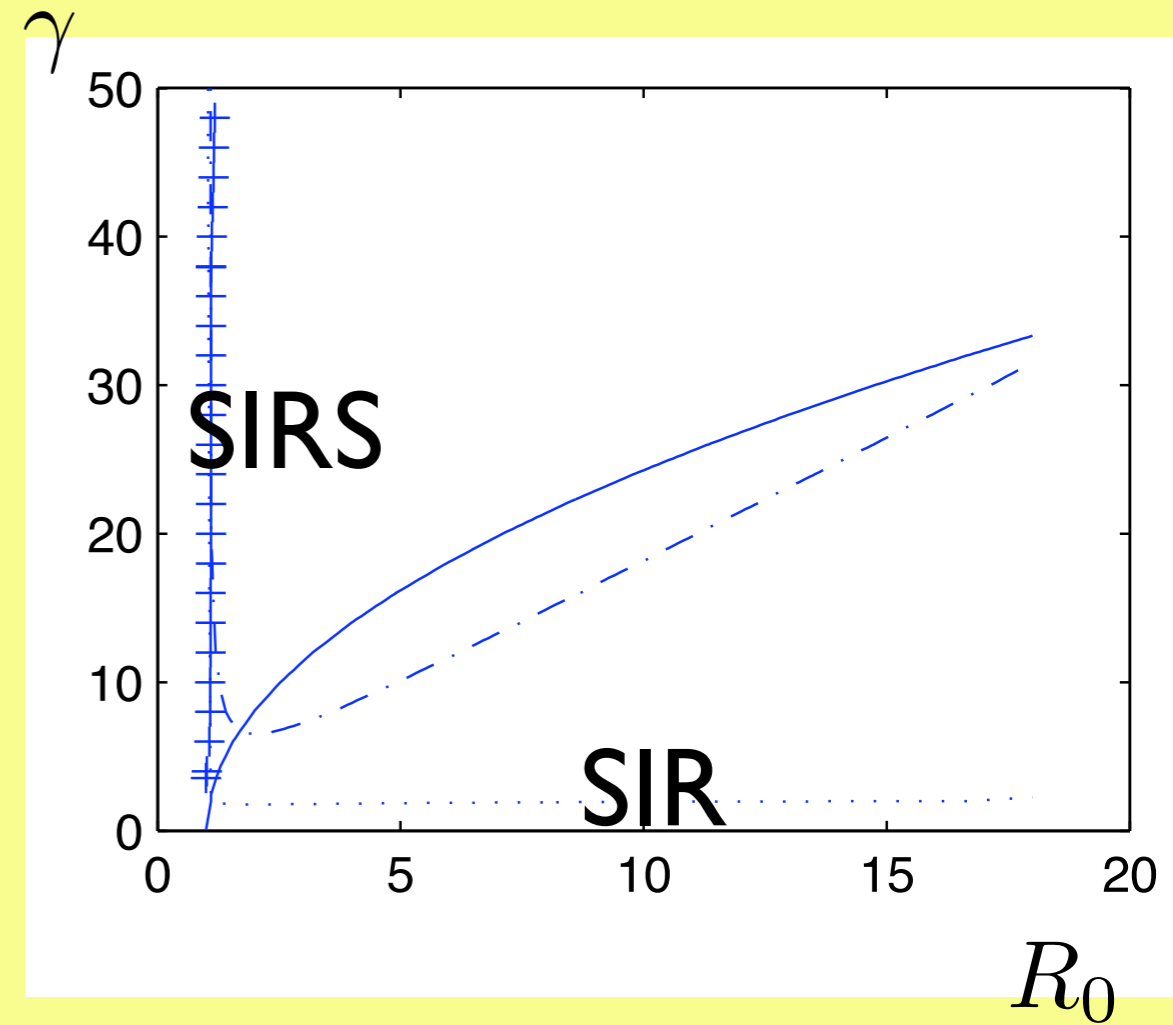
(# secondary
infections)

Potential for large/nonlinear
fluctuations on criteria edge

Nonlinear amplitude equations

Stochastic effects for low levels

Cholera: SIRS + bacteria



CRII in infectious disease:

Fluctuations in interacting populations not necessarily “small”, even for large populations

Loss of immunity increases range of CR

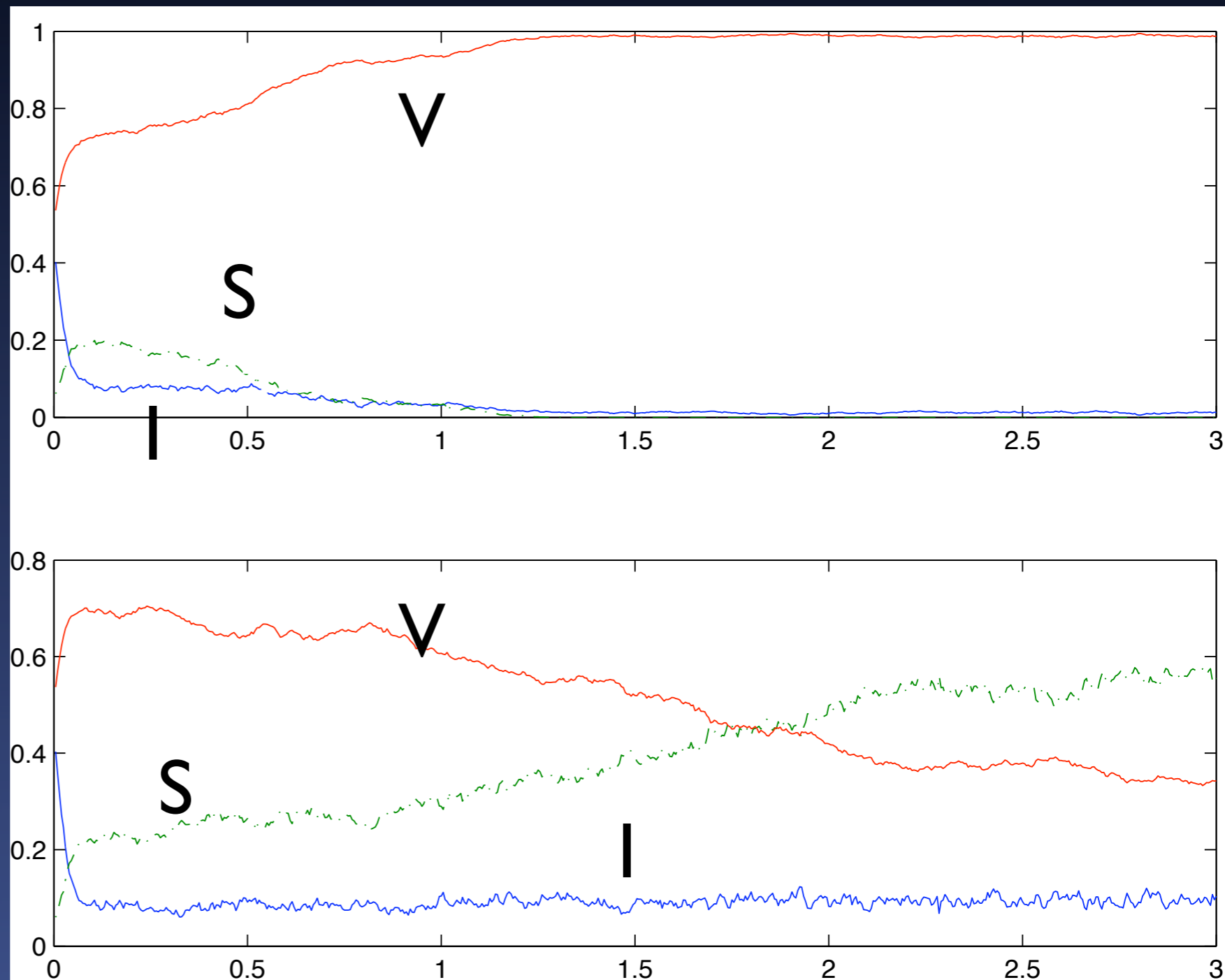
Hyper-infective strains

CR in Networks

Hidden time scales and state/time dependent potentials: Success of vaccinations

Initial period: short

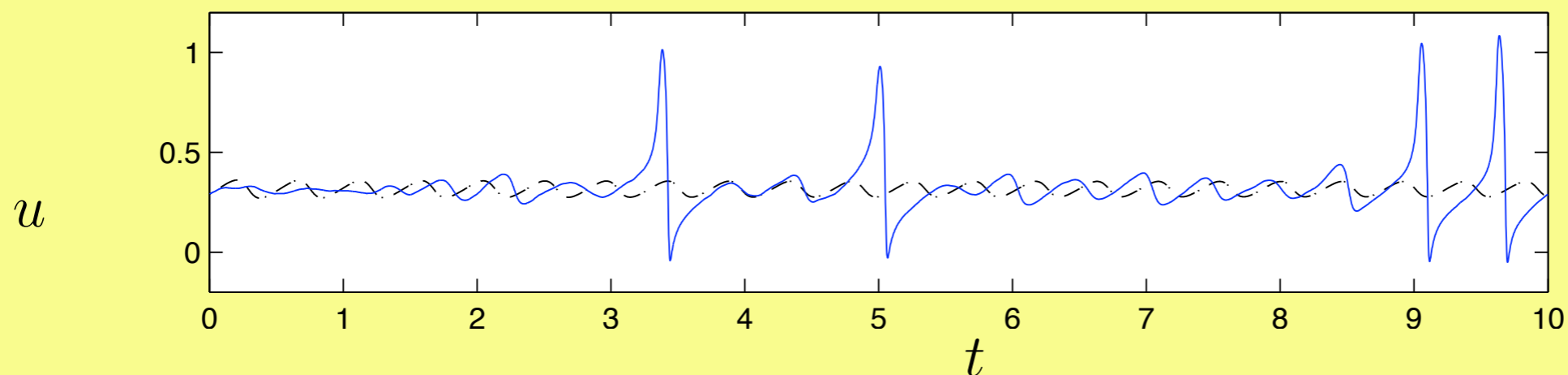
Intermediate period: stochastic variation competes with quasi-steady behavior



Prevalence of CR:

- Noise “stabilized” transients
- Importance of multiple time scales
- Reduced systems for different scales
- Discrete and cts modeling significant

Mixed mode oscillations: CR I and II



Other routes: noise + coupling in Type II:

N.Yu, K., YX Li, 2008