Chimera states in nonlocal phase-coupled oscillators

Edgar Knobloch

University of California at Berkeley

knobloch@berkeley.edu

7 May, 2019

http://tardis.berkeley.edu

Joint with J. Xie, H.-C. Kao, O. Omel'chenko, M. Wolfrum Workshop on Patterns of Synchrony: Chimera States and Beyond ICTP, Trieste

Coupled oscillator systems

Examples of model equations:

Complex Ginzburg-Landau equation

$$A_t = A + (1 + i\alpha)\nabla^2 A - (1 + i\beta)|A|^2 A$$

Reaction-diffusion equations

$$u_t = Du_{xx} + R(u)$$

Excitable systems: Fitzhugh-Nagumo equation

$$u_t = u_{xx} + u(u-a)(1-u) + v, \quad v_t = u - v$$

All these dynamical systems produce periodic structures which can be regarded as oscillators.

Phase-coupled oscillator systems



One-oscillator problem

$$\frac{dX}{dt} = F(X)$$

Suppose $X_0(t) = X_0(t + T)$ is a stable periodic solution. We may associate a phase θ with points on X_0 so that

$$\frac{d\theta(X)}{dt} = \omega$$

Phase-coupled oscillator systems



Multi-oscillator problem

$$\frac{dX_i}{dt} = F_i(X_i) + \epsilon p_i(X_1, \cdots, X_i, \cdots)$$

The equations can be approximated as

$$rac{d heta_i}{dt} = \omega_i + \sum_j \Gamma_{ij}(heta_i - heta_j)$$

Kuramoto model (1975)

Assume
$$\Gamma_{ij}(\theta_i - \theta_j) = -\frac{\kappa}{N}\sin(\theta_i - \theta_j)$$
,

$$rac{d heta_i}{dt} = \omega_i - rac{\kappa}{N}\sum_{j=1}^N \sin(heta_i - heta_j)$$



Kuramoto order parameter

$$r\exp(i\Theta) = rac{1}{N}\sum_{j}^{N}\exp(i heta_{j})$$

Kuramoto model



Figure: Asymptotic behavior



Figure: Bifurcation diagram

Important quantities

- unimodal frequency distribution $g(\omega)$
- critical coupling constant $K_c = \frac{2}{\pi g(0)}$

Chimera states: identical oscillators

We consider a system of nonlocal phase oscillators on a ring:

$$\frac{\partial \theta}{\partial t} = \omega - \int G(x - y) \sin[\theta(x, t) - \theta(y, t) + \alpha] dy$$

Here

 θ : phase variable *G*: coupling function ω : natural frequencies α : phase lag $\left(\beta = \frac{\pi}{2} - \alpha\right)$

Chimera states: discovered by Kuramoto & Battogtokh (2002), and named "chimera states" by Abrams and Strogatz (2004)



Figure: A snapshot of the phase distribution in a chimera state.

Properties of the interaction kernel

Which non-local coupling yields chimera?

•
$$G(x) = \exp(-\kappa |x|)$$

• $G(x) = \begin{cases} \frac{1}{2r}, & |x| < r \\ 0, & otherwise \end{cases}$
• $G(x) = 1 + \gamma \cos(x), \quad \gamma < 1$

Basic properties

$$G(x) = G(-x)$$
, non-negative, non-increasing with $|x|$

Are these properties necessary? What happens if not all these conditions are satisfied?

Repulsive coupling

•
$$G_n^{(1)}(x) = \cos(nx)$$

•
$$G_n^{(2)}(x) = \cos(nx) + \gamma \cos[(n+1)x], \quad \gamma > \gamma_c$$

Properties of the interaction kernel: $\gamma = 1$



$$G_1^{(2)}(x) = \cos(x) + \cos(2x)$$



 $G_2^{(2)}(x) = \cos(2x) + \cos(3x)$

Theory

We define a local mean field z(x, t) as the local average of $\exp[i\theta(x, t)]$,

$$z(x,t) \equiv \lim_{\delta \to 0^+} \frac{1}{\delta} \int_{-\delta/2}^{\delta/2} e^{i\theta(x+y,t)} dy.$$

The evolution equation for z then takes the form (Pikovsky & Rosenblum, PRL **101**, 264103 (2008); Wolfrum *et al.*, Chaos **21**, 013112 (2011))

$$z_t = \frac{1}{2} \left(e^{-i\alpha} Z - e^{i\alpha} z^2 Z^* \right),$$

where $Z(x, t) \equiv K[z](x, t)$ and K is a compact linear operator defined via the relation

$$K[z](x,t) \equiv \int_{-\pi}^{\pi} G(x-y)z(y,t)\,dy.$$

Stationary rotating solutions have the form $z(x, t) = \tilde{z}(x)e^{-i\Omega t}$, whose common frequency Ω satisfies the nonlinear eigenvalue relation

$$i\Omega \tilde{z} + rac{1}{2}\left[e^{-ilpha}\tilde{Z}(x) - e^{ilpha}\tilde{z}^2\tilde{Z}^*(x)
ight] = 0.$$

Solving this equation as a quadratic equation in \tilde{z} we obtain

$$ilde{z}(x)=e^{ieta}rac{\Omega-\mu(x)}{ ilde{Z}^*(x)}=rac{e^{ieta} ilde{Z}(x)}{\Omega+\mu(x)}.$$

The function μ is chosen to be $(\Omega^2 - |\tilde{Z}|^2)^{1/2}$ when $|\Omega| > |\tilde{Z}|$ and $i(|\tilde{Z}|^2 - \Omega^2)^{1/2}$ when $|\Omega| < |\tilde{Z}|$. It follows that:

$$ilde{Z}(x) \equiv R(x)e^{i\Theta(x)} = e^{ieta}\left\langle G(x-y)rac{\Omega-\mu(y)}{ ilde{Z}^*(y)}
ight
angle$$

We refer to R(x) and $\Theta(x)$ as the amplitude and phase of the complex order parameter $\tilde{Z}(x)$. This equation can be also obtained from the Ott-Antonsen Ansatz (2008). The resulting **self-consistency** relation forms the basis for the theory that follows.

The coupling: $G_1^{(1)}(x) = \cos(x)$



Figure: (a) The phase distribution θ in a chimera state with coupling $G_1^{(1)}(x) \equiv \cos(x)$ when $\beta = 0.1$ and N = 512. (b) The local order parameters R (red dashed line) and Θ (blue dotted line).

Self-consistency equation

$$R_0^2 = \exp(i\beta) \left\langle \Omega - \sqrt{\Omega^2 - R_0^2 \cos^2(x)} \right\rangle$$

Dependence on β

The boundary of the coherent fraction is determined by $|R_0 \cos(x)| = \Omega$, so that the coherent fraction is given by $e = 2\cos^{-1}(\Omega/R_0)/\pi$



Figure: (a) The quantities R_0 and Ω , and (b) the coherent fraction e, all as functions of β for the 2-cluster chimera state with $G_1^{(1)}(x)$ coupling.

Stability

The evolution equation for an infinitesimal perturbation v of $\tilde{z}(x)$ is

$$\mathbf{v}_t = i\mu\mathbf{v} + \frac{1}{2} \left[e^{-i\alpha}\mathbf{V} - \tilde{z}^2 e^{i\alpha}\mathbf{V}^* \right],$$

where $V(x,t) \equiv Kv(x,t)$. Solutions of this nonlocal problem are of the form $v(x,t) = e^{\lambda t}v_1(x) + e^{\lambda^* t}v_2^*(x)$, where λ is the growth rate:



Figure: (a) Spectrum of the linearized operator about 2-cluster chimera state for $G_1^{(1)}$ when $\beta \approx 0.83$. (b) Dependence of the point eigenvalue λ_p on β ; the state loses stability at $\beta \approx 0.17$.

The coupling: $G_1^{(2)}(x) \equiv \cos(x) + \cos(2x)$



Figure: (a) The phase distribution $\theta(x)$ in a 4-cluster chimera state with coupling $G_1^{(2)} \equiv \cos(x) + \cos(2x)$ and $\beta = 0.03$, N = 512. (b) The local order parameters R (red dashed line) and Θ (blue dotted line). (c,d) A related chimera state with order parameters R and $-\Theta$.

The coupling: $G_1^{(2)}(x) \equiv \cos(x) + \cos(2x)$

When β increases to a certain threshold, coherent clusters merge.



Figure: (a) The computed phase distribution $\theta(x)$ at $\beta = 0.24$. (b) The corresponding order parameter R(x) (red dashed line) and associated phase $\Theta(x)$ (blue dotted line). (c) The order parameter R(x) and Ω .

Traveling coherent states with $G_1^{(2)}$ coupling



Figure: (a) The phase distribution $\theta(x)$ at (a) $\beta = 0.77$ (symmetric distribution), (b) $\beta = 0.76$ (asymmetric distribution) and (c) $\beta = 0.66$ (asymmetric distribution), all for N = 512. The state in (b) oscillates in time while drifting to the left; state (c) travels to the left at constant speed. Reflected solutions travel to the right.



Figure: (a) The position x_0 of the coherent state as a function of time (mod 2π) at $\beta = 0.762$. (b) The time-averaged speed \bar{c} of the coherent state as a function of β as β decreases. Note the abrupt decrease in speed at $\beta \approx 0.7570$ associated with the disappearance of the oscillations. (c) The time-averaged speed \bar{c} of the coherent state as a function of β as β increases. Oscillations reappear at $\beta \approx 0.7595$ as shown in (d). All calculations are for N = 512.



Figure: Hidden line plots of the phase distribution θ as a function of time when (a) $\beta = 0.762$ (oscillatory drift) and (b) $\beta = 0.755$ (constant drift), both for N = 512.

We suppose that $z(x, t) \equiv u(\xi)$, where $\xi \equiv x - ct$, obtaining a complex nonlinear eigenvalue problem for the speed c and the frequency Ω of the coherent state:

$$c\tilde{u}_{\xi}+i\Omega\tilde{u}+rac{1}{2}\left[e^{-ilpha}\tilde{U}-\tilde{u}^{2}e^{ilpha}\tilde{U}^{*}
ight]=0,$$

where $\tilde{u} = u \exp i\Omega t$ and likewise for \tilde{U} .



Figure: Comparison of (a) the speed c and (b) the frequency Ω obtained from the solution of the nonlinear eigenvalue problem (solid lines) with measurements computed with N = 512 oscillators (open circles), both as a function of β . The inset in (a) reveals the expected square root behavior near $\beta_c \approx 0.7644$. In contrast, the behavior of Ω is approximately linear everywhere.

Traveling chimera states with $G_3^{(2)}$ coupling



Figure: (a) A left-traveling 1-cluster chimera state. (b) A right-traveling 1-cluster chimera state. The simulation is done for $\beta = 0.03$ with the coupling $G_3^{(2)} \equiv \cos(3x) + \cos(4x)$ and N = 512.

Traveling chimeras generated by **asymmetric** coupling are studied by Omel'chenko (2019)

Traveling chimera states with $G_3^{(2)}$ coupling



Figure: (a) The position x_0 of the coherent cluster as a function of time when N = 512, $\beta = 0.03$. (b) The dependence of the speed *c* of the cluster on the oscillator number *N* when $\beta = 0.03$. (c) The dependence of the speed *c* of the cluster on the parameter β when N = 512.

Traveling chimera states with $G_3^{(2)}$ coupling



Figure: (a) The local order parameter R(x, t) in a space-time plot for the traveling chimera. (b) Zoom of (a) showing additional detail.

Effect of inhomogeneity in the natural frequencies

Model equation

$$\frac{\partial \theta}{\partial t} = \omega(\mathbf{x}) - \int G(\mathbf{x} - \mathbf{y}) \sin[\theta(\mathbf{x}, t) - \theta(\mathbf{y}, t) + \alpha] d\mathbf{y}$$

Effect of $\omega(x)$

- Break-up splay states
- Pin the chimera states to specific locations
- Trap traveling chimeras

Effect on traveling coherent states: $\omega(x) = \omega_0 \exp(-\kappa |x|)$



Figure: Hidden line plot of the phase distribution $\theta(x, t)$ when (a) $\omega_0 = 0$. (b) $\omega_0 = 0.04$. (c) $\omega_0 = 0.08$. (d) $\omega_0 = 0.12$. In all cases, $\kappa = 2$, $\beta = 0.75$ and N = 512.

Hysteresis: $\omega(x) = \omega_0 \exp(-\kappa |x|)$



Figure: Hidden line plot of the $\theta(x, t)$ when $\omega_0 = 0.12$ and $\beta = 0.76$. (a) Unpinned state obtained from a traveling coherent state with $\omega_0 = 0$ and $\beta = 0.76$ on gradually increasing ω_0 to 0.12. (b) Pinned state obtained from a traveling coherent with $\omega_0 = 0$ and $\beta = 0.75$ on gradually increasing ω_0 to 0.12, and then increasing β to 0.76. In both cases $\kappa = 2$ and N = 512.

Effect on traveling chimera states: $\omega(x) = \omega_0 \exp(-\kappa |x|)$



Figure: The position x_0 of the pinned coherent cluster in a traveling chimera state as a function of time when (a) $\omega_0 = 0.04$, (c) $\omega_0 = 0.08$, (e) $\omega_0 = 0.12$. The average rotation frequency $\bar{\theta}_t$ for (b) $\omega_0 = 0.04$, (d) $\omega_0 = 0.08$, (f) $\omega_0 = 0.12$. In all cases $\beta = 0.03$ and $\kappa = 10$, N = 512.

The location of the trapped coherent cluster moves further from x = 0 as ω_0 increases.

Two-dimensional systems

Model equation

$$\frac{\partial \theta(x,y,t)}{\partial t} = -\int_{-\pi}^{\pi} \int_{-\pi}^{\pi} G\left(x - x', y - y'\right) \sin(\theta(x,y,t) - \theta(x',y',t) + \alpha) \, dx' \, dy'$$

Coupling choice

We assume G can be decomposed as $G(x, y) = G_x(x) + G_y(y)$, with G_x and G_y chosen from the following two families:

$$G_n^{(1)}(x) \equiv \cos(nx), \quad G_n^{(2)}(x) \equiv \cos(nx) + \gamma \cos[(n+1)x].$$

Two properties

The system is invariant under the group D₄.
 If θ₁(x, t) is a solution for the one-dimensional system

$$rac{\partial heta(x,t)}{\partial t} = -\int_{-\pi}^{\pi} G(x-x') \sin[heta(x,t) - heta(x',t) + lpha] \, dx',$$

then $\theta_2(x, y, t) \equiv \theta_1(x, 2\pi t)$ is a solution of corresponding 2D system.

Traveling coherent states and traveling chimera states



Figure: (a) Snapshot of the phase pattern in a right-traveling coherent state. The simulation is done for $G_x = G_y = G_1^{(2)}$, with $\beta = 0.7$ and N = 256. (b) Snapshot of the phase pattern for a right-traveling chimera state. The simulation is done for $G_x = G_y = G_3^{(2)}$, with $\beta = 0.03$ and N = 256.

1:1 twisted chimera state for $G_{\scriptscriptstyle X} = G_{\scriptscriptstyle Y} = G_1^{(1)}$



Figure: Snapshot of the phase pattern for the 1:1 twisted chimera state. (a) The phase distribution $\theta(x, y)$. (b) The corresponding order parameter R(x, y). (c) The corresponding order parameter $\Theta(x, y)$, all for $G_x = \cos(x)$, $G_y = \cos(y)$, $\beta = 0.05$, N = 256 from a random initial condition. In panels (a) and (c), the color indicates the phase of the oscillators; in (b), the color indicates the amplitude of the local order parameter R(x, y).

1:2 twisted chimera state for $G_{\chi} = G_y = G_1^{(2)}$



Figure: (a) Snapshot of the phase distribution in a 1:2 chimera state. (b) The corresponding order parameter R. (c) The corresponding order parameter Θ . The simulation is done for $G_x = G_y = G_1^{(2)}$, with $\beta = 0.05$, N = 256.



Figure: Snapshots of the phase pattern for spiral wave chimera states. (a) The phase distribution $\theta(x, y)$ for $G_x = G_y = G_1^{(1)}$. (b) The phase distribution $\theta(x, y)$ for $G_x = G_y = G_2^{(1)}$. The upper left spirals rotate clockwise in both (a) and (b), with the direction of rotation alternating from core to core in both x and y directions. The phase patterns have the symmetry D_2 and not D_4 . Simulations are done with $\beta = 1$, N = 256 and random initial condition.



Figure: (a) Snapshot of the phase distribution $\theta(x, y)$ for a four-core spiral wave chimera state for $\beta = 1$ after translation of one of the incoherent cores to the origin. (b) Corresponding order parameter R(x, y). (c) Corresponding order parameter $\Theta(x, y)$. The simulation is done with $G_x = G_y = G_1^{(1)}$, N = 256 and random initial condition.

The order parameter takes the form $R \exp(i\Theta) = b(\sin x + i \sin y)$, and the self-consistency equation is

$$2b^2 = \exp(i\beta)\left\langle \Omega - \sqrt{\Omega^2 - b^2(\sin^2 x + \sin^2 y)} \right\rangle.$$



Figure: Dependence on the parameter β of (a) b, Ω , and (b) the fraction r of incoherent oscillators. When $\Omega = b$, incoherent cores touch each other, as shown in the following slide.

As β decreases to a threshold $\beta = \beta_c \approx 0.38$, the incoherent domains reconnect and the coherent domains separate into four isolated islands.



Figure: Snapshots of the phase patterns for spiral wave chimeras showing localized regions of coherence embedded in an incoherent background. (a) $\beta = 0.4$. (b) $\beta = 0.38$. (c) $\beta = 0.36$. Here $G_x = G_y = G_1^{(1)}$, N = 256.

Exotic spiral wave chimera states



Figure: Snapshots of chimera states for $G_x = G_y = G_1^{(2)}$, N = 256, obtained by gradually decreasing β : (a) $\beta = 1.4$. (b) $\beta = 1.2$. (c) $\beta = 1.118$. (d) $\beta = 1.117$. (e) $\beta = 1.1$. (f) $\beta = 0.8$. (g) $\beta = 0.4$. (h) $\beta = 0.06$. (i) $\beta = 0.025$.



Figure: Snapshots of the phase pattern $\theta(x, y_0, t)$ for $G_x = G_y = G_1^{(2)}$, with N = 256 and $\beta = 1.4$: (a) t = 0, (b) t = 5, (c) t = 10, (d) t = 15, (e) t = 20, (f) t = 25, corresponding to a slice through the upper two cores of (a) of the previous figure. Note the significant detraining of some oscillators in panels (c) and (e).



Figure: Snapshots of the oscillator frequency $\bar{\theta}_t(x, y)$ averaged over the time interval $0 \le t \le 250$ for $G_x = G_y = G_1^{(2)}$ and N = 512. (a) $\beta = 1.4$, (b) $\beta = 1.2$. These figures confirm the presence of a nonmonotonic frequency profile in the partially incoherent core when $\beta = 1.4$ as also obtained with N = 256 oscillators.



Figure: The mean oscillation frequency $\bar{\theta}_t$ as a function of (a) the horizontal distance d_h , (b) the diagonal distance d_d from the center of a core for different values of β , showing a stepwise but monotonic dependence for $0.8 \leq \beta \leq 1.2$ and a stepwise nonmonotonic dependence for $\beta = 1.4$.

Stability of 4-core and 16-core chimeras



Four-core (upper row) and 16-core (lower row) spiral chimeras. (a) Phase snapshots, (b) modulus and (c) argument of the complex order parameter a(x, y) at a particular instant in time.

 $4 - \operatorname{core} : w(x, y) = p(\cos x + i \cos y), \quad 16 - \operatorname{core} : w(x, y) = p(\cos 2x + i \cos 2y)$



Linear stability problem for the 4-core spiral state

We write the perturbation in the form

$$v(x,y,t) = v_+(x,y)e^{\lambda t} + \overline{v}_-(x,y)e^{\overline{\lambda}t}$$

and find that λ solves the eigenvalue problem

$$\begin{pmatrix} v_{+} \\ v_{-} \end{pmatrix} = \frac{1}{2} \begin{pmatrix} e^{-i\alpha} \left(\lambda + \Omega \eta(|w|^{2})\right)^{-1} \left(\mathcal{G}v_{+} + a^{2}\mathcal{G}v_{-}\right) \\ e^{i\alpha} \left(\lambda + \Omega \overline{\eta(|w|^{2})}\right)^{-1} \left(\mathcal{G}v_{-} + \overline{a}^{2}\mathcal{G}v_{+}\right) \end{pmatrix},$$

where $(\mathcal{G}\varphi)(x,y) := \int_{-\pi}^{\pi} dx' \int_{-\pi}^{\pi} G(x-x',y-y')\varphi(x',y')dy'.$



Figure: Unstable real eigenvalue (black curve) and the real part of the unstable complex eigenvalues (blue curve) for $\gamma = 1$. Bifurcation points: $\beta_0 \approx 0.34$, $\beta_1 \approx 0.42$, $\beta_2 \approx 0.82$ and $\beta_3 \approx 1.54$.





















Figure: (a) Snapshot of the top-right core of the symmetric four-core spiral chimera pattern to the left of the left Hopf bifurcation. (b) Mean phase velocities and (c) a one-dimensional section corresponding to the dashed line in panel (b). Parameters: N = 256, $\gamma = 1.3$ and $\beta = 0.475$. The two dashed curves in panel (a) show the coherence-incoherence boundary

$$\cos^2 x + \cos^2 y = p^{-2}$$

and the singularity curve

$$\cos^2 x + \cos^2 y = p^{-2} \left(1 - \left(\omega_{\rm cr} / \Omega_p \right)^2 \right)$$

for $\beta = 0.483$, the value of β corresponding to the left Hopf bifurcation when $\gamma = 1.3$. Vertical dashed lines in panel (c) denote position of the singularity curve for $\beta = 0.483$. Horizontal dashed curves in panel (c) show the frequency-locking plateaus in the two coherent regions.



Figure: (a) Snapshot of a quasiperiodic spiral chimera for N = 256, $\gamma = 1.4$ and $\beta = 0.45$. (b) The indicator function $f(t) \equiv (2\pi/N)^{-1} \sin(\Psi_{mn}(t) - \Psi_{m n-1}(t))$ for (m, n) = (61, 30) (cross in panel (a)) showing periodic modulation with new period Δt , where Δt is the time interval between consecutive minima. (c) Mean phase velocities. (d) Modulus and (e) argument of the local order parameter Z_{jk} .



Figure: Difference between the secondary frequency ω and the collective frequency Ω for different β . Parameters: N = 256 and $\gamma = 1.3$.



Figure: Time-averaged Kuramoto order parameter $r(t) = |\frac{1}{N^2} \sum_{m,n=1}^{N} e^{i\Psi_{mn}(t)}|$ for spatiotemporal patterns with N = 1024. (a) $\gamma = 1.3$ and β decreasing from 0.55 to 0.3, (b) $\gamma = 1.1$ and β increasing from 0.55 to 0.9, (c) $\gamma = 0.9$ and β decreasing from 0.5 to 0.25. Blue shaded regions show stability intervals.







Linear stability of D_2 symmetric 4-core chimeras



Stable (black) and unstable (gray) parts of an isola of D_2 -symmetric solutions of the self-consistency equation. Circles show numerical data obtained by dynamical continuation. Parameter: $\gamma = 1.4$.

Linear stability of D_4 symmetric 16-core chimeras



Real part of the eigenvalues when $\gamma = 0.63$. Hopf bifurcation points: $\beta_4 \approx 0.18$, $\beta_5 \approx 0.44$ and $\beta_6 \approx 1.24$.



















(c)





10







(b) 0.5 0







16



Conclusion

Several novel states in phase-coupled oscillator systems with nonlocal coupling have been found. These include

- Multi-cluster chimera states
- Traveling (and oscillating) fully coherent states
- Traveling chimera states
- Twisted chimera states
- Multi-core spiral wave chimera states

Many of the properties of these states can be understood by solving the self-consistency relation for these states; the solution of this relation also allowed us to solve the stability problem, and search for bifurcations as the parameter $\beta \equiv \frac{\pi}{2} - \alpha$ varies. The approach extends to systems with spatial inhomogeneity.

References

J. Xie, E. Knobloch and H.-C. Kao, Phys. Rev. E 90, 022919 (2014)

- J. Xie, H.-C. Kao and E. Knobloch, Phys. Rev. E 91, 032918 (2015)
- J. Xie, E. Knobloch and H.-C. Kao, Phys. Rev. E 92, 042921 (2015)

O.E. Omel'chenko, M. Wolfrum and E. Knobloch, SIADS 17, 97-127 (2018)