

# Reducing a Neuron Model to Normal Form at a Bogdanov-Takens Bifurcation

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# Outline

- 1 Introduction
- 2 Normalization
- 3 The Normalized System

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# Introduction

## Goal

Transform the system

$$\dot{x}_1 = -[g_1 n_1(x_1)(x_1 - V_1) + g_2 x_2(x_1 - V_2) + g_3(x_1 - V_3) - I]/C$$

$$\dot{x}_2 = [n_2(x_1) - x_2]/\tau$$

$$n_i(x) = [1 + e^{h_i(v_i - x)}]^{-1}, \quad i \in \{1, 2\}$$

into a 'simpler' form while preserving its qualitative behavior near a Bogdanov-Takens (BT) bifurcation.

# Where is the BT Bifurcation?

```
import auto
x1 = -100.; p2 = -45.
x2 = 1./(1.+np.exp(h2*(p2-x1)))
l=g1*(x1-V1)*n(1,x1)+g2*x2*(x1-V2)+g3*(x1-V3)
ss = auto.run(e='bif',c='bif',U={'x1':x1,'x2':x2},PAR={'I':I,'p2':p2},STOP=['
HB2'])
hb = auto.run(ss('HB1'),ICP=['I','p2'],ISW=2,STOP=['BT1'])
```

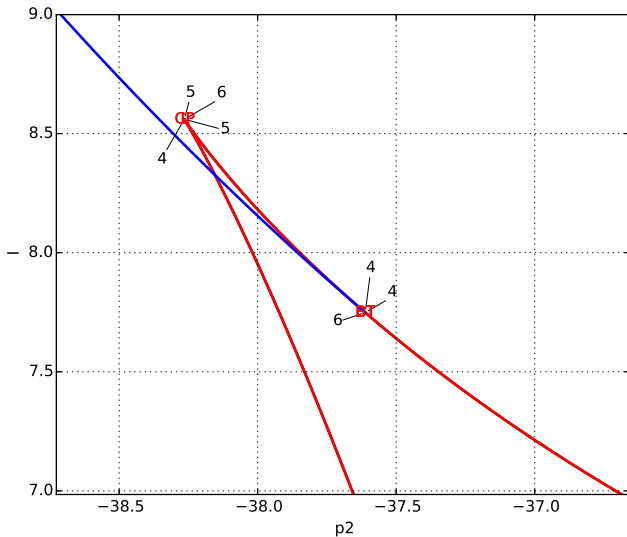
Starting bif ...

BR	PT	TY	LAB	I	x1	x2
1	1	EP	1	-1.75377E+02	-1.00000E+02	1.67014E-05
1	224	HB	2	3.06590E+01	-5.64815E+01	9.14301E-02
1	567	HB	3	3.69550E+02	-2.40425E+01	9.85102E-01

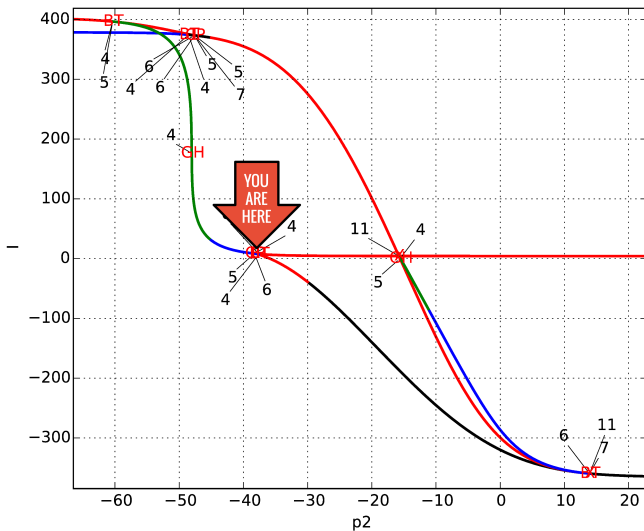
Starting bif ...

BR	PT	TY	LAB	I	x1	x2	p2
2	259	BT	4	7.74871E+00	-5.82119E+01	1.59847E-02	-3.76118E+01

# Where is the BT Bifurcation?



# Where is the BT Bifurcation?



# Where is the BT bifurcation?

- Algebraically, at the BT bifurcation,  $\text{tr } Df, \det Df = 0$

```
DF[0,0] = -(g1*n(1,x0[0]) + g1*dn(1,1,x0[0])*(x0[0]-V1) + g2*x0[1]+g3)/C
DF[0,1] = -g2*(x0[0]-V2)/C
DF[1,0] = dn(2,1,x0[0])/tau
DF[1,1] = -1./tau
tr = DF[0,0]+DF[1,1]
det = DF[0,0]*DF[1,1]-DF[0,1]*DF[1,0]
print tr, det
```

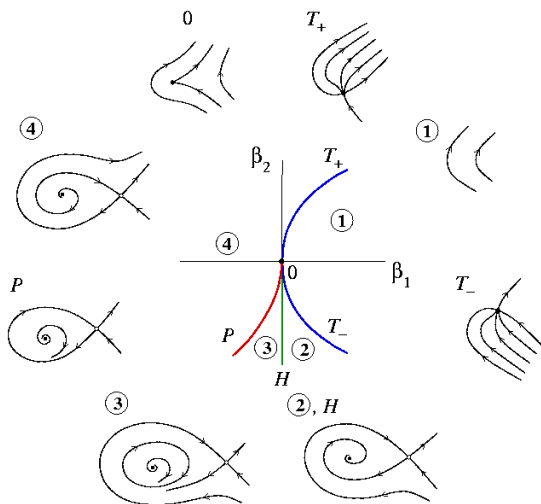
```
-2.30868124618e-08 2.42774838011e-08
```

- Then, at the BT,  $Df(0)$  has the form

$$Df(0) = \frac{1}{\tau} \begin{bmatrix} 1 & -\left(\frac{\partial n_2(a)}{\partial x_1}\right)^{-1} \\ \frac{\partial n_2(a)}{\partial x_1} & -1 \end{bmatrix}$$



# What is a BT bifurcation?



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# Preliminaries

- When injected current is

$$I = g_1 n_1(a)(a - V_1) + g_2 n_2(a)(a - V_2) + g_3(a - V_3),$$

the system has a steady state at  $x_0 = (a, b) = (a, n_2(a))$ .

- Translate by  $x \rightarrow x + x_0$  so that the steady state is the origin.
- Expand the righthand side of  $\dot{x} = f(x)$  in a Taylor series.
- Calculate the Jordan form  $J = T^{-1}Df(0)T$  of the linear part  $Df(0)x$  at the origin.
  - Transform by  $x \rightarrow Tx$  so that the linear term of the Taylor series is  $Jx$ .

# Taylor Series Terms

Multi-index	Derivative at the origin
(0, 0)	$f_1(0)$ $f_2(0)$
(1, 0)	$\frac{\partial f_1}{\partial x_1} = -[g_1 n_1(a) + g_1 \frac{\partial n_1}{\partial x_1}(a)(a - V_1) + g_2 b + g_3]/C$ $\frac{\partial f_2}{\partial x_1} = \frac{1}{\tau} \frac{\partial n_2}{\partial x_1}(a)$
(0, 1)	$\frac{\partial f_1}{\partial x_2} = -g_2(a - V_2)/C$ $\frac{\partial f_2}{\partial x_2} = -\frac{1}{\tau}$
(1, 1)	$\frac{\partial^2 f_1}{\partial x_2 \partial x_1} = -g_2/C$
(m, 0)	$\frac{\partial^m f_1}{\partial x_1^m} = -g_1 [m \frac{\partial^{m-1} n_1}{\partial x_1^{m-1}}(a) + \frac{\partial^m n_1}{\partial x_1^m}(a)(a - V_1)]/C$ $\frac{\partial^m f_2}{\partial x_1^m} = \frac{1}{\tau} \frac{\partial^m n_2}{\partial x_1^m}(a)$
$m \geq 2$	

# Taylor Series Terms

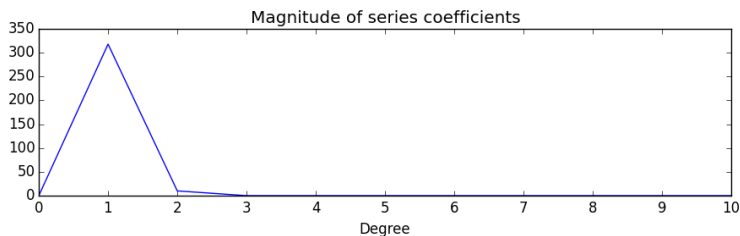
```

def taylor(k):
    F=[]
    for i in range(k+1):
        F.append(np.zeros([2*i+2]))
        if i==0:
            F[0][0]=-(g1*n(1,x0[0])*(x0[0]-V1)+g2*x0[1]*(x0[0]-V2)+g3*(x0[0]-V3
            )-I)/C
            F[0][1]=(n(2,x0[0])-x0[1])/tau
        if i==1:
            F[1][0]=-(g1*n(1,x0[0])+g1*dn(1,1,x0[0])*(x0[0]-V1)+g2*x0[1]+g3)/C
            F[1][1]=-g2*(x0[0]-V2)/C
            F[1][2]=dn(2,1,x0[0])/tau
            F[1][3]=-1./tau
        if i==2:
            F[2][0]=-.5*g1*(2.*dn(1,1,x0[0])+dn(1,2,x0[0])*(x0[0]-V1))/C
            F[2][1]=-g2/C
            F[2][3]=.5*dn(2,2,x0[0])/tau
        if i>=3:
            F[i][0]=-g1*(i*dn(1,i-1,x0[0])+dn(1,i,x0[0])*(x0[0]-V1))/C/np.math.
            factorial(i)
            F[i][i+1]=dn(2,i,x0[0])/tau/np.math.factorial(i)
    return F

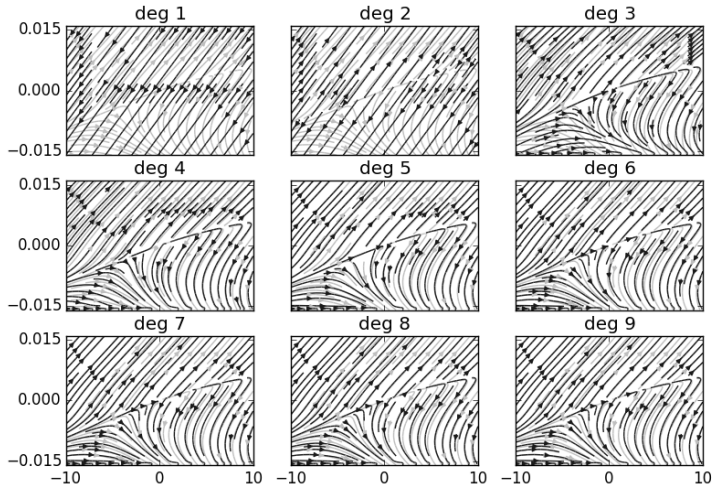
```

# Taylor Series Vector Field

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} \frac{\partial f_1(0)}{\partial x_1} & \frac{\partial f_1(0)}{\partial x_2} \\ \frac{\partial f_2(0)}{\partial x_1} & \frac{\partial f_2(0)}{\partial x_2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} \frac{1}{2} \frac{\partial^2 f_1(0)}{\partial x_1^2} & \frac{\partial^2 f_1(0)}{\partial x_1 \partial x_2} & 0 \\ \frac{1}{2} \frac{\partial^2 f_2(0)}{\partial x_1^2} & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1^2 \\ x_1 x_2 \\ x_2^2 \end{bmatrix} \\ + \sum_{m \geq 3} \frac{1}{m!} \begin{bmatrix} \frac{\partial^m f_1(0)}{\partial x_1^m} & 0 & \dots & 0 \\ \frac{\partial^m f_2(0)}{\partial x_1^m} & 0 & \dots & 0 \end{bmatrix} \begin{bmatrix} x_1^m \\ x_1^{m-1} x_2 \\ \vdots \\ x_2^m \end{bmatrix}$$



# Taylor Series Vector Field



# Jordan Form

- The Jordan decomposition of the linear part of the Taylor series at the origin is  $J = T^{-1}Df(0)T$  for

$$T = \begin{bmatrix} 1 & 1 \\ \frac{\partial n_2(a)}{\partial x_1} & 0 \end{bmatrix} \quad \text{and} \quad J = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$$

```
T=np.array([[1.,1.],[DF[1,0],0.]])
Tinv=np.linalg.inv(T)
J=np.array([[0.,1.],[0.,0.]])
print np.linalg.norm(J-np.dot(Tinv,np.dot(A1,T)))
```

```
3.3502195888571857e-08
```



# Jordan Form

```

def jordan(F, inverse=False):
    k = len(F)-1
    T = np.array([[1., 1.],[DF[1,0],0.]]) if inverse else np.array([[0., -DF
        [0,1]],[1.,DF[0,1]]])
    powt = np.ones([2,2,k+1])
    for i in range(1,k+1):
        powt[:, :, i] = T*powt[:, :, i-1]
    for k in range(1,k+1):
        TT = np.zeros([k+1,k+1])
        for i in range(k+1):
            c1 = choose(k-i); c2 = choose(i)
            tmp1 = [c1[j]*powt[0,0,k-i-j]*powt[0,1,j] for j in range(k-i+1)]
            tmp2 = [c2[j]*powt[1,0,i-j]*powt[1,1,j] for j in range(i+1)]
            TT[:, i] = np.convolve(tmp1,tmp2)
        F[k][::k+1] = np.dot(TT,F[k][::k+1]); F[k][k+1:] = np.dot(TT,F[k][k+1:])
        tmp = Tinv[0,0]*F[k][::k+1] + Tinv[0,1]*F[k][k+1:]
        F[k][k+1:] = Tinv[1,0]*F[k][::k+1]+Tinv[1,1]*F[k][k+1:]
        F[k][::k+1] = tmp
    return F
print jordan(taylor(10))[1]
print taylor(10)[1]-jordan(jordan(taylor(10)), inverse=True)[1]

```

```

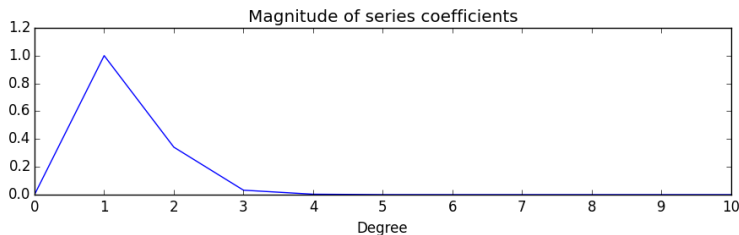
[ 0.00000000e+00  1.00000000e+00 -2.42774838e-08 -2.30868125e-08]
[ 0.00000000e+00  3.78491734e-07  3.74565136e-12  0.00000000e+00]

```

# Taylor Series with Linear Part in Jordan Form

- Transform by  $x \rightarrow Tx$  so that linear part of the Taylor series is in Jordan form

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} x_2 \\ 0 \end{bmatrix} + \sum_{m \geq 2} \frac{1}{m!} T^{-1} f^{(m)}(0) (Tx)^m$$



# The Normalization Machine

## Main Ideas

- We'll perform a series of smooth, (locally) invertible transformations  $x \rightarrow \psi(x)$  that annihilate terms in the Taylor series.
- All transformations are linear and can be cast as numerical linear algebra.
- The extent to which the system can be 'simplified' depends on the linear part of the Taylor series.

# The Normalization Machine

- How does  $x = \psi(\xi)$ ,  $\psi \in \text{Diff}(\mathbb{R}^n)$ , transform the o.d.e.  $\dot{x} = f(x)$ ?

$$\begin{aligned} \psi'(\xi) \dot{\xi} &= \dot{x} && \text{differentiate } x = \psi(\xi) \\ \dot{\xi} &= \psi'(\xi)^{-1} \dot{x} && \text{left-multiply by } \psi'(\xi)^{-1} \\ \dot{\xi} &= \psi'(\xi)^{-1} f(\psi(\xi)) && \text{substitute } \dot{x} = f(x) = f(\psi(\xi)) \\ \dot{x} &= (\psi')^{-1} f \circ \psi(x) && \text{relabel } \xi \leftarrow x \\ &\stackrel{\text{def}}{=} S_\psi f(x) \end{aligned}$$

- By a 'similarity' transformation.

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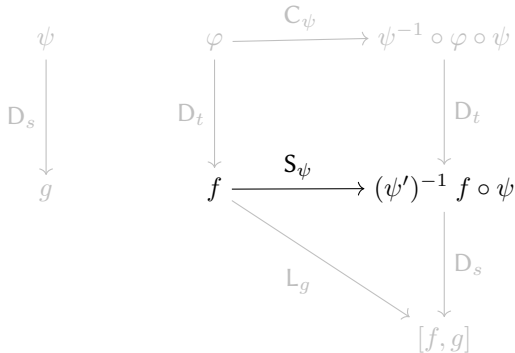
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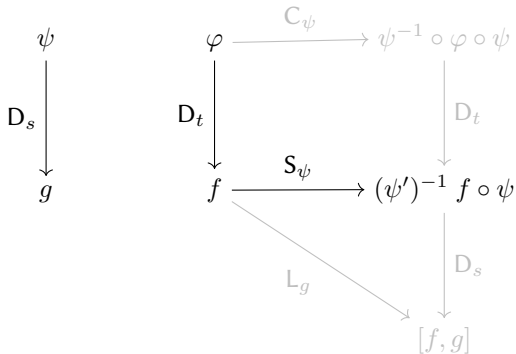
# The Normalization Machine

- If  $f$  is Lipschitz,  $\dot{x} = f(x)$  has a solution, the flow  $\varphi^t(x)$ .
- Suppose the transformation  $\psi(x) = \psi^s(x)$  is smoothly parameterized by  $s \in \mathbb{R}$ , then it satisfies an o.d.e.  $\frac{dx}{ds} = g(x)$ , i.e.  $\psi^s(x)$  is the flow generated by some vector field  $g(x)$
- Suppose  $\varphi^0(x) = \psi^0(x) = x$ , then

$$\frac{d}{dt} \varphi^t(x) \Big|_{t=0} = f(x)$$

$$\frac{d}{ds} \psi^s(x) \Big|_{s=0} = g(x)$$

# The Normalization Machine



# The Normalization Machine

- How can we calculate the righthand side of the new o.d.e.  $\dot{x} = S_\psi f(x)$ ?
- Using the Lie operator  $L_g f \stackrel{\text{def}}{=} \frac{d}{ds} S_\psi f|_{s=0}$ .

## Theorem

$$L_g f = f'g - g'f$$

$$\frac{d}{ds} S_\psi f = \frac{d}{ds} (\psi')^{-1} f \circ \psi \quad \text{def. of } S_\psi$$

$$= (\psi')^{-1} f' \circ \psi \frac{d}{ds} \psi + \frac{d}{ds} (\psi')^{-1} f \circ \psi \quad \text{prod. \& chain rules}$$

$$= (\psi')^{-1} f' \circ \psi g \circ \psi - \underbrace{(\psi')^{-1} g' \circ \psi}_{\text{i.o.u.}} f \circ \psi \quad g \text{ generates } \psi$$

$$\frac{d}{ds} S_\psi f|_{s=0} = f'g - g'f \quad \text{substitute } s = 0$$

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# The Normalization Machine

- How can we calculate the righthand side of the new o.d.e.  $\dot{x} = S_\psi f(x)$ ?
- Using the exponential of the Lie operator  $e^{L_g} f$ .

## Theorem

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last slide

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iteration

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substitute  $s = 0$ 

$$S_\psi f = \left( I + L_g + \frac{1}{2!} L_g^2 + \dots \right) f$$

Taylor series

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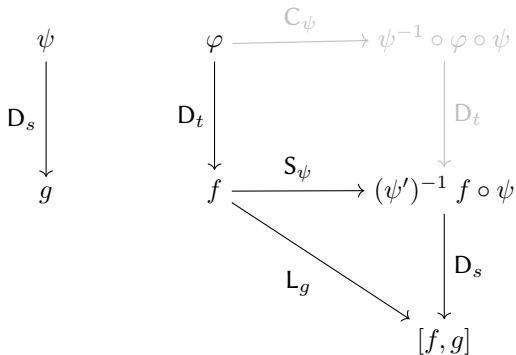
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# The Normalization Machine



# The Normalization Machine

## Recap

- $\dot{x} = f(x) \sim f_1(x) + f_2(x) + \dots$  (Taylor series) where each  $f_j$  is a homogenous vector field of degree  $j$
- If  $g$  generates the flow  $\psi$ , then the substitution  $x \rightarrow \psi(x)$  transforms the o.d.e  $\dot{x} = f(x)$  to

$$\begin{aligned}\dot{x} &= S_\psi f(x) \sim e^{L_g} f(x) \\ &= (I + L_g + \dots)(f_1(x) + f_2(x) + \dots)\end{aligned}$$

- $L_g f_i = f'_i g - g' f_i$

# The Normalization Algorithm

- If  $g_j$  generates  $\psi_j$  and  $\deg(g_j) = j$ , then the substitution  $x \rightarrow \psi_j(x)$  transforms the o.d.e.  $\dot{x} = f(x)$  up to degree  $j$  as

$$\begin{aligned}\dot{x} &\sim (I + L_j + \cdots)(f_1 + f_2 + \cdots + f_j + \cdots) \\ &= f_1 + \cdots + f_{j-1} + f_j + L_j f_1 + \cdots\end{aligned}$$

denoting  $L_{g_j}$  by  $L_j$

- Define  $h_j = f_j + L_j f_1$ , then

$$\begin{aligned}h_j &= f_j + f_1' g_j - g_j' f_1 \\ \mathcal{L} g_j &= f_j - h_j\end{aligned}$$

where  $\mathcal{L}(\cdot) \stackrel{\text{def}}{=} [\cdot, f_1]$  is the ‘Fundamental Lie operator for normal form theory.’

# The Normalization Algorithm

- At the  $j^{\text{th}}$  step of normalization,  $\mathcal{L}g_j = f_j - h_j$ 
  - set  $h_j$  to the projection of  $f_j$  into  $\overline{\text{im } \mathcal{L}}$
  - solve  $\mathcal{L}g_j = f_j - h_j$  for  $g_j$
  - calculate  $L_j$  and the rest of the transformation  

$$\dot{x} = \left( I + L_j + \frac{1}{2}L_j^2 + \cdots \right) (f_1 + f_2 + f_3 + \cdots)$$
- The full transformation  $x \rightarrow \cdots \circ \psi_4 \circ \psi_3 \circ \psi_2(x)$  modifies the o.d.e.  $\dot{x} = f(x)$  to

$$\dot{x} = f_1(x) + h_2(x) + h_3(x) + h_4(x) + \cdots$$

# The Normalization Algorithm

$$\mathcal{L} \begin{bmatrix} g_1(x) \\ g_2(x) \end{bmatrix} = \begin{bmatrix} \frac{\partial g_1}{\partial x_1} & \frac{\partial g_1}{\partial x_2} \\ \frac{\partial g_2}{\partial x_1} & \frac{\partial g_2}{\partial x_2} \end{bmatrix} \begin{bmatrix} x_2 \\ 0 \end{bmatrix} - \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} g_1(x) \\ g_2(x) \end{bmatrix}$$

- $\mathcal{L}$  acting on quadratic vector fields can be represented as a matrix with nontrivial left eigenvectors to 0:

$$\begin{bmatrix} 0 & 0 & 0 & 1 & 0 & 0 \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 2 & 0 & 0 & 0 & 1 & 0 \end{bmatrix}.$$

```
print lie(2)
```

```
[[ 0.  0.  0. -1.  0.  0.]
 [ 2.  0.  0.  0. -1.  0.]
 [ 0.  1.  0.  0.  0. -1.]
 [ 0.  0.  0.  0.  0.  0.]
 [ 0.  0.  0.  2.  0.  0.]
 [ 0.  0.  0.  0.  1.  0.]
```

- In general, a basis for  $\overline{\text{im}\mathcal{L}_j}$  is  $\{e_{j+2}, je_1 + e_{j+3}\}$ , ‘inner product style’

# The Normalization Algorithm

- Determine  $h_j$  and solve  $\mathcal{L}g_j = f_j - h_j$  for  $g_j$

```
def generator(j, F, style='inner_product'):
    g = np.zeros(2*j+2); h = np.zeros(2*j+2)
    img = np.zeros(2*j+2)
    if style == 'inner_product':
        tmp = (j*F[j][0]+F[j][j+2])/float(1.+j**2)
        h[0] = j*tmp; h[j+1] = F[j][j+1]; h[j+2] = tmp
        img = F[j]-h
        for i in range(j+1,2*j+1):
            g[i] = img[i+1]/float(2*j-i+1.)
        for i in range(j-1):
            g[i] = (img[i+1]+g[i+j+2])/float(j-i)
        g[j] = 0.
        g[j-1] = .5*img[j]
        g[2*j+1] = -g[j-1]
    return g,h
print generator(2,jordan(taylor(10)))
```

```
array([ 0.15470054,  0.04840153,  0.          ,  0.06069202,  0.11579495,
        -0.04840153])
array([ 0.15749509,  0.          ,  0.          ,  0.08433663,  0.07874754,  0.
        ])
```

# The Normalization Algorithm

- Determine the matrix form of  $L_j$  from the generator  $g_j$

```
def lie(j, g=np.array([0, 1, 0, 0])):
    k = len(g)/2-1
    g_ = [sp.symbols('g%d'%(i+1)) for i in range(2*k+2)]
    G_ = sp.Matrix([[sum([g_[i]*x_[0]**(k-i)*x_[1]**i for i in range(k+1)]),
                    [sum([g_[i+k+1]*x_[0]**(k-i)*x_[1]**i for i in range(k+1)]))
                    ]])
    DG_ = sp.Matrix([[sp.diff(G_[0], x_[0]), sp.diff(G_[0], x_[1])],
                    [sp.diff(G_[1], x_[0]), sp.diff(G_[1], x_[1])]])
    bas_ = vf_basis(j)
    Dbas_ = [sp.Matrix([[sp.diff(bas_[i][0], x_[0]), sp.diff(bas_[i][0], x_[1])],
                    [sp.diff(bas_[i][1], x_[0]), sp.diff(bas_[i][1], x_[1])]]) for i in
    range(2*j+2)]
    L = sp.zeros(2*(j+k), 2*j+2)
    for i in range(2*j+2):
        bracket = sp.expand(Dbas_[i]*G_-DG_*bas_[i])
        L[:j+k, i] = [bracket[0].coeff(x_[0]**(j+k-1-l)*x_[1]**l) for l in range
        (j+k)]
        L[j+k:, i] = [bracket[1].coeff(x_[0]**(j+k-1-l)*x_[1]**l) for l in range
        (j+k)]
    for i in range(2*k+2):
        L = L.subs(g_[i], g[i])
    return np.array(L).astype(float)
```



# The Normalization Algorithm

- Apply the transformation  $e^{L_j}$  to the righthand side of the o.d.e. for  $j = 2, 3, 4, \dots$

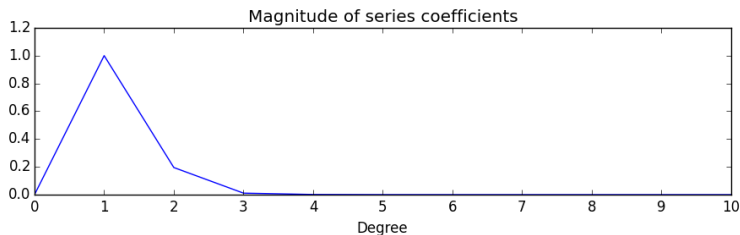
```
def normalize(F):
    k = len(F)-1
    h = (k+1)*[0]; h[0:2] = F[0:2]
    for j in range(2,k+1):
        u,h[j] = generator(j,F); dF = []
        for i in range(j,k+1):
            l = (i-1)/(j-1); m = i-l*(j-1)
            dF.append(np.dot(lie(m,u),F[m])/float(l))
            for n in range(1,l):
                dF[-1] += F[m+n*(j-1)]
                dF[-1] = np.dot(lie(m+n*(j-1),u),dF[-1])/float(l-n)
        for i in range(len(dF)):
            F[j+i] += dF[i]
    return h
normalize(jordan(taylor(10)))
```

# Outline

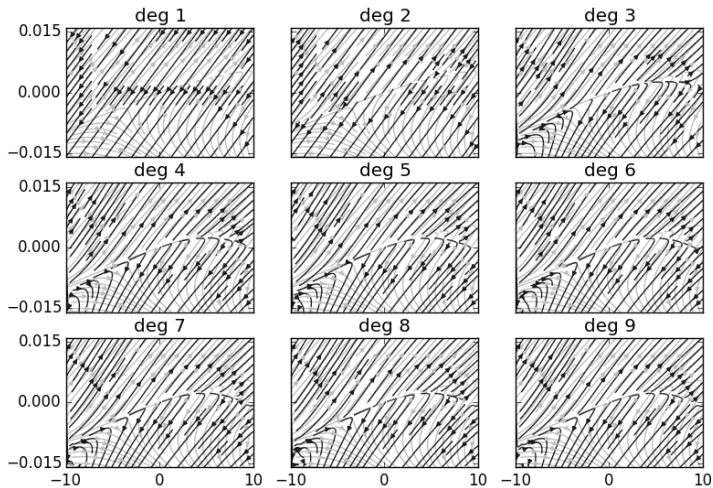
- 1 Introduction
- 2 Normalization
- 3 The Normalized System**

# The Normalized System with Linear Term in Jordan Form

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} x_2 \\ 0 \end{bmatrix} + \begin{bmatrix} a_{00}^{(2)} & 0 & 0 \\ a_{10}^{(2)} & a_{11}^{(2)} & 0 \end{bmatrix} \begin{bmatrix} x_1^2 \\ x_1 x_2 \\ x_2^2 \end{bmatrix} + \begin{bmatrix} a_{00}^{(3)} & 0 & 0 & 0 \\ a_{10}^{(3)} & a_{11}^{(3)} & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1^3 \\ x_1^2 x_2 \\ x_1 x_2^2 \\ x_2^3 \end{bmatrix} + \dots$$

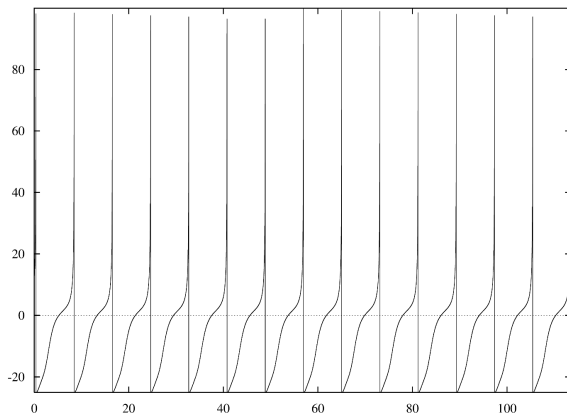


# The Normalized System Vector Field



# The Normalized System Simulation

- Simulation of the normalized system truncated at degree 3, with resetting condition  $x_1 \leftarrow -25$  and  $x_2 \leftarrow -.025$  if  $x_1 > 100$ .



# TODO

- Compute the unfolding/bifurcation diagram of the normalized system
- Use optimization to approximate the location of the BT bifurcation more accurately
- Investigate the geometric properties of the normal form
  - The flow of each  $h_i$  commutes with the flow of  $J^T \Rightarrow [J^T x, h_i(x)] = 0$  (Is my code working?)
  - In some cases the stable, unstable, and center manifolds can be calculated at the same time as normalization
- Convert the system to normal form at other bifurcations