Ecological Background Mathematical Model Periodic Travelling Wave Selection Wave Stability Robin Boundary Condition at the Reservoir Edge Multiple Obstacles and Conclusions

Oscillatory Waves in Field Vole Populations

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University of Glasgow, 8 December 2006



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Xavier Lambin



Matthew Smith



Tom Sherratt





Outline

- Ecological Background
- Mathematical Model
- Periodic Travelling Wave Selection
- Wave Stability
- 6 Robin Boundary Condition at the Reservoir Edge
- Multiple Obstacles and Conclusions



Field Voles in Kielder Forest What is a Periodic Travelling Wave? What Causes the Vole Cycles? What Causes the Spatial Component of the Oscillations?

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Field Voles in Kielder Forest



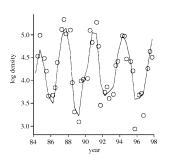




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Field Voles in Kielder Forest





Field voles in Kielder Forest are cyclic (period 4 years)



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Field voles in Kielder Forest are cyclic (period 4 years)

Spatiotemporal field data shows that the cycles are spatially organised into a periodic travelling wave



Periodic Travelling Wave Selection Wave Stability

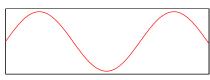
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A useful analogy is the "Mexican Wave"





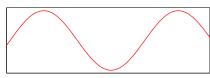
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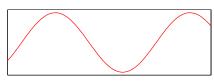
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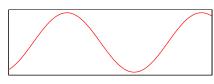
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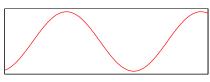


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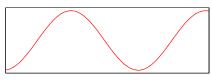


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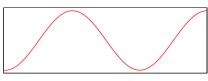


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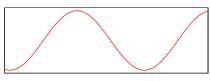


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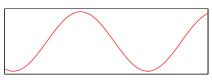


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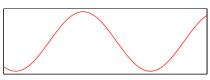
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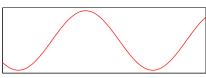
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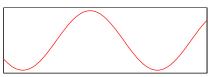
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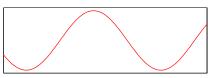


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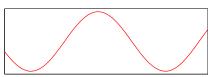
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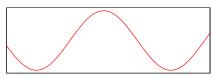
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Multiple Obstacles and Conclusions

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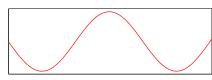
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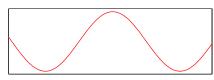
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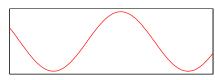
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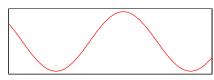
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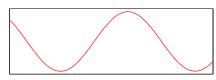


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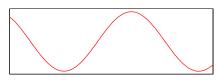
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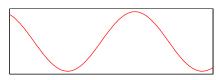


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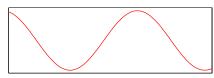
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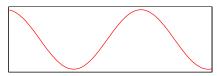
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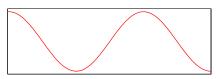
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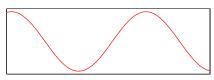
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Population Density



Space



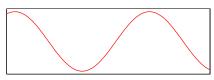
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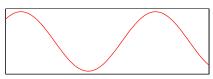
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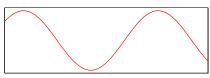


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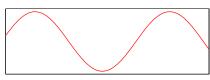
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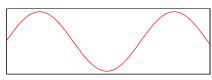


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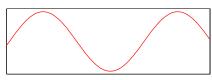
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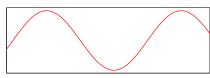
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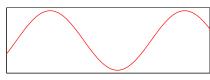
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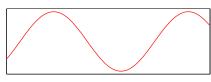
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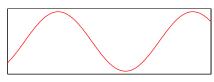


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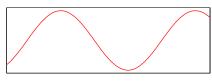
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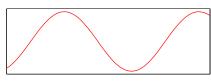


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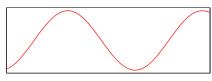


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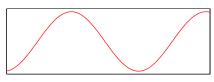
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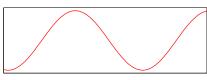


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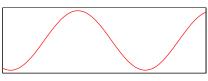


Periodic Travelling Wave Selection Wave Stability Robin Boundary Condition at the Reservoir Edge Field Voles in Kielder Forest
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Periodic Travelling Wave Selection
Wave Stability

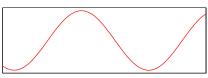
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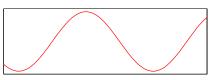


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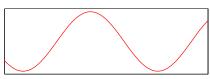


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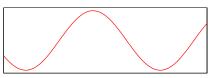
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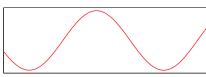
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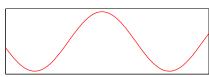
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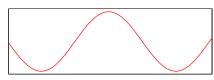
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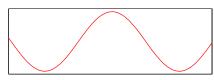
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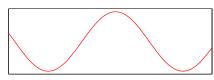
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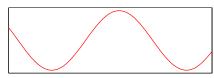
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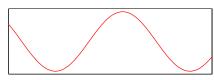


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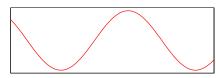
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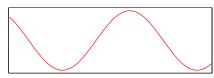
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Periodic Travelling Wave Selection

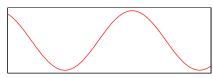
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Population Density



Space

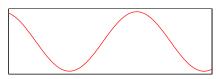


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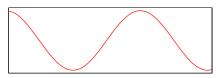
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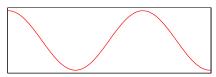
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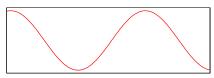
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Population Density





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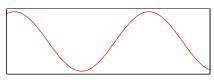
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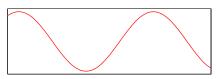
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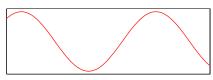
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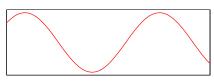
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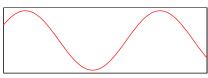
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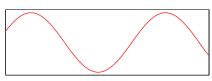
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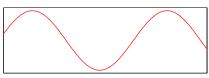
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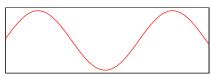
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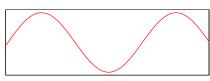
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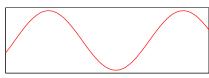
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This is not known, but there are various hypotheses

- Interactions with predators, esp. weasels
- A disease affecting reproduction
- Complex interaction with grasses





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I will focus on vole-weasel dynamics, but many of the conclusions are generic



Multiple Obstacles and Conclusions

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Hypothesis: the periodic travelling waves are caused by the large central reservoir



Predator-Prey Equations Predator-Prey Kinetics Boundary condition at edge of forest Boundary Condition at the Reservoir Edge Typical Model Solution Removing the Reservoir

Outline

- Ecological Background
- Mathematical Model
- Periodic Travelling Wave Selection
- Wave Stability
- Sobin Boundary Condition at the Reservoir Edge
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Predator-Prey Equations

$$\frac{\partial p}{\partial t} = \underbrace{\frac{D_p \nabla^2 p}{\text{dispersal}} + \underbrace{\frac{akph}{(1+kh)} - \underbrace{bp}_{\text{death}}}_{\text{predation}} - \underbrace{\frac{D_h \nabla^2 h}{\text{dispersal}} + \underbrace{\frac{rh(1-h/h_0)}{\text{intrinsic}} - \underbrace{\frac{ckph}{(1+kh)}}_{\text{predation}}}_{\text{predation}}$$

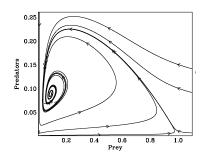
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Predator-Prey Kinetics

$$\begin{array}{rcl} & & \boxed{\mathsf{predators}} \\ \partial p/\partial t & = & akph/(1+kh) \\ & -bp \end{array}$$

$$\frac{\text{prey}}{\partial h/\partial t} = \frac{rh(1 - h/h_0)}{-ckph/(1 + kh)}$$





Wave Stability

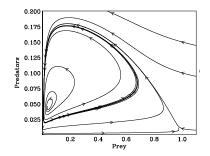
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Boundary condition at edge of forest

A simple assumption is zero flux

$$\partial h/\partial n = \partial p/\partial n = 0$$



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Boundary Condition at the Reservoir Edge

- Voles are an important prey species for owls and kestrels
- The open expanse of Kielder Water will greatly facilitate hunting at its edge

Robin Boundary Condition at the Reservoir Edge
Multiple Obstacles and Conclusions

Boundary Condition at the Reservoir Edge

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- Therefore we expect very high vole loss at the reservoir edge, implying a Robin boundary condition

$$\frac{d}{dx} \left(\begin{array}{c} \text{vole} \\ \text{density} \end{array} \right) = - \left(\begin{array}{c} \text{large} \\ \text{constant} \end{array} \right) \cdot \left(\begin{array}{c} \text{vole} \\ \text{density} \end{array} \right) \quad \text{i.e. } \frac{\partial h}{\partial n} = \frac{h}{\epsilon}$$

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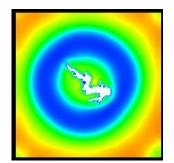
• To a first approximation, this boundary condition is just

$$\begin{pmatrix} \text{vole} \\ \text{density} \end{pmatrix} = 0$$
 i.e. $h = 0$



Multiple Obstacles and Conclusions

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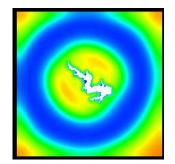




Ecological Background
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Multiple Obstacles and Conclusions

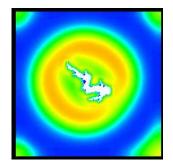
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Multiple Obstacles and Conclusions

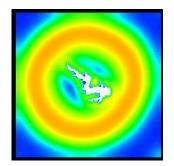
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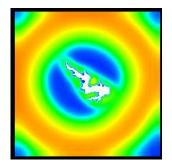
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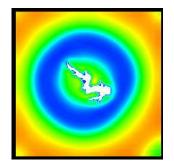
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Movie of Typical Model Solution

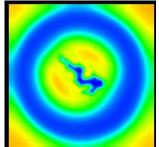
Click here to play the movie



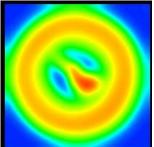
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Removing the Reservoir

The periodic waves are driven by the reservoir. This is most easily demonstrated by simulating removal of the reservoir.

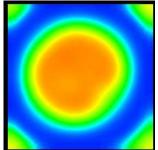


Removing the Reservoir



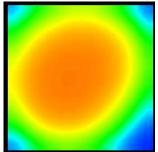
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Removing the Reservoir

Removing the Reservoir



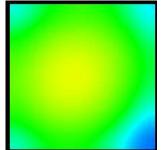
Predator-Prey Equations
Predator-Prey Kinetics
Boundary condition at edge of forest
Boundary Condition at the Reservoir Edge
Typical Model Solution
Removing the Reservoir

Removing the Reservoir



Predator-Prey Equations
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Ecological Background
Mathematical Model
Periodic Travelling Wave Selection
Wave Stability
Robin Boundary Condition at the Reservoir Edge
Multiple Obstacles and Conclusions

Predator-Prey Equations
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The Periodic Travelling Wave Family One-Dimensional Problem $\lambda - \omega$ Equations $\lambda - \omega$ Equations on Polar Coordinates Steady Solutions for r and θ_X Steady Solutions for r and θ_X (contd)

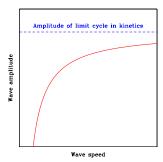
Outline

- Ecological Background
- Mathematical Model
- Periodic Travelling Wave Selection
- Wave Stability
- Sobin Boundary Condition at the Reservoir Edge
- 6 Multiple Obstacles and Conclusions



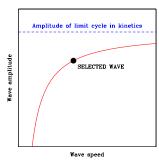
The Periodic Travelling Wave Family

Any oscillatory reaction-diffusion system has a one-parameter family of periodic travelling waves.



The Periodic Travelling Wave Family

Any oscillatory reaction-diffusion system has a one-parameter family of periodic travelling waves.



Mathematical question: which member of the wave family is selected by the reservoir?

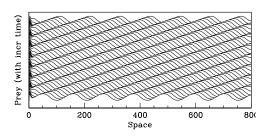
Multiple Obstacles and Conclusions

The Periodic Travelling Wave Family One-Dimensional Problem $\lambda - \omega \ \, \text{Equations} \\ \lambda - \omega \ \, \text{Equations} \\ \lambda - \omega \ \, \text{Equations} \\ \text{in Polar Coordinates} \\ \text{Steady Solutions for } r \text{ and } \theta_X \\ \text{Steady Solutions for } r \text{ an$

One-Dimensional Problem

To simplify, solve on 0 < x < L with

$$h = 0$$
 $p_x = 0$ at $x = 0$ \leftrightarrow edge of reservoir $h_x = p_x = 0$ at $x = L$ \leftrightarrow edge of forest



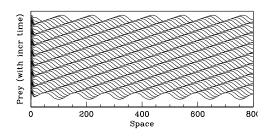
Multiple Obstacles and Conclusions

The Periodic Travelling Wave Family One-Dimensional Problem $\lambda - \omega$ Equations $\lambda - \omega$ Equations in Polar Coordinates Steady Solutions for r and θ_X Steady Solutions for r and θ_X (contd.)

One-Dimensional Problem

To simplify, solve on 0 < x < L with

$$h = 0$$
 $p_x = 0$ at $x = 0$ \leftrightarrow edge of reservoir $h_x = p_x = 0$ at $x = L$ \leftrightarrow edge of forest



In fact the condition at x = L plays no significant role, and we can consider the equations on $0 < x < \infty$.

λ – ω Equations

Consider the case of $D_p = D_h$ close to Hopf bifurcation in the kinetics. Then standard normal form analysis reduces the predator-prey model to

$$u_t = u_{xx} + \lambda(r)u - \omega(r)v$$

$$v_t = v_{xx} + \omega(r)u + \lambda(r)v$$

Robin Boundary Condition at the Reservoir Edge
Multiple Obstacles and Conclusions

where
$$\lambda(r) = 1 - r^2$$

 $\omega(r) = \omega_0 + \omega_1 r^2$.

Here
$$\omega_0 = \frac{2}{\mu} \left[\frac{A(A+1)}{(A-1)B} \right]^{1/2} + \left[\frac{A-1}{A(A+1)B} \right]^{1/2}$$

$$\omega_1 = \frac{4A^2B^2 + (A^2-1)(A^2+5)AB + (A^2-1)^2}{6A^5/2(A^2-1)^{1/2}B^{3/2}}$$

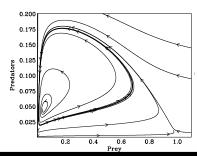
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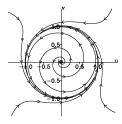
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Robin Boundary Condition at the Reservoir Edge
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Robin Boundary Condition at the Reservoir Edge
Multiple Obstacles and Conclusions

The Periodic Travelling Wave Family One-Dimensional Problem $\lambda - \omega$ Equations $\lambda - \omega$ Equations in Polar Coordinates Steady Solutions for r and θ_X Steady Solutions for r and θ_X (contd)

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 where $\lambda(r) = 1 - r^2$
 $v_t = v_{xx} + \omega(r)u + \lambda(r)v$ $\omega(r) = \omega_0 + \omega_1 r^2$.

The periodic travelling wave family is

$$u = R \cos \left[\omega(R)t \pm \sqrt{\lambda(R)}x \right]$$

 $v = R \sin \left[\omega(R)t \pm \sqrt{\lambda(R)}x \right]$



The Periodic Travelling Wave Family One-Dimensional Problem $\lambda - \omega$ Equations $\lambda - \omega$ Equations in Polar Coordinates Steady Solutions for r and θ_X (contd) Steady Solutions for r and θ_X

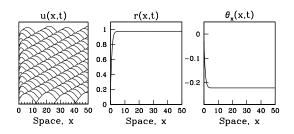
Multiple Obstacles and Conclusions Steady Solutions for $\lambda - \omega$ Equations in Polar Coordinates

Robin Boundary Condition at the Reservoir Edge

 λ – ω equations are simplified by working with $r = \sqrt{u^2 + v^2}$ and $\theta = \tan^{-1}(v/u)$, giving

$$r_t = r_{xx} - r\theta_x^2 + r(1 - r^2)$$

$$\theta_t = \theta_{xx} + 2r_x\theta_x/r + \omega_0 - \omega_1 r^2.$$

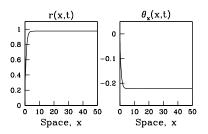


Multiple Obstacles and Conclusions

The Periodic Travelling Wave Family One-Dimensional Problem λ — ω Equations λ — ω Equations in Polar Coordinates Steady Solutions for r and θ_X (contd.)

Steady Solutions for r and θ_x

Robin Boundary Condition at the Reservoir Edge



Look for solutions
$$r(x,t) = R(x)$$
 and $\theta(x,t) = K + \int \Psi(x)$

$$\Rightarrow R_{xx} + R(1 - R^2 - \Psi^2) = 0$$

$$\Psi_x + 2\Psi R_x / R + (\omega_0 - K) - \omega_1 R^2 = 0$$



The Periodic Travelling Wave Family One-Dimensional Problem $\lambda - \omega$ Equations $\lambda - \omega$ Equations in Polar Coordinates Steady Solutions for r and θ_X Steady Solutions for r and θ_Y (contd)

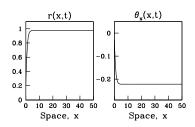
Steady Solutions for r and θ_X (contd)

We look for solutions of

$$R_{xx} + R(1 - R^2 - \Psi^2) = 0$$

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subject to R = 0 at x = 0 and $R, \Psi \rightarrow$ constants as $x \rightarrow \infty$.





Steady Solutions for r and θ_{x} (contd)

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subject to R = 0 at x = 0 and $R, \Psi \rightarrow$ constants as $x \rightarrow \infty$.

Hypothesis 1: There is a solution that is monotonic in *R* for exactly one value of *K*

Hypothesis 2: Any non-monotonic solutions are unstable as solutions of the original partial differential equations



Robin Boundary Condition at the Reservoir Edge Multiple Obstacles and Conclusions Steady Solutions for r and θ_{ν} (contd)

Steady Solutions for r and θ_{x} (contd)

We look for solutions of

$$R_{xx} + R(1 - R^2 - \Psi^2) = 0$$

$$\Psi_x + 2\Psi R_x / R + (\omega_0 - K) - \omega_1 R^2 = 0$$

subject to R=0 at x=0 and $R, \Psi \to \text{constants}$ as $x \to \infty$.

Exact solution: In fact there is an exact (monotonic) solution for $K = \omega_0 + (9 - \sqrt{81 + 72\omega_1^2})/(4\omega_1)$:

$$R(x) = r_{ptw} \tanh \left(x/\sqrt{2} \right) \qquad \Psi(x) = \psi_{ptw} \tanh \left(x/\sqrt{2} \right)$$
 where $r_{ptw} = \left\{ \frac{1}{2} \left[1 + \sqrt{1 + \frac{8}{9} \omega_1^2} \right] \right\}^{-1/2} \qquad \psi_{ptw} = -\mathrm{sign}(\omega_1) \left\{ \frac{\sqrt{1 + \frac{8}{9} \omega_1^2} - 1}{\sqrt{1 + \frac{8}{9} \omega_1^2} + 1} \right\}^{1/2}$

Outline

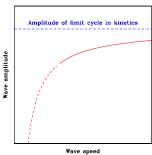
- Ecological Background
- Mathematical Model
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- Wave Stability
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Stability in the Periodic Travelling Wave Family

Some members of the periodic travelling wave family are stable as solutions of the partial differential equations, while others are unstable

Robin Boundary Condition at the Reservoir Edge Multiple Obstacles and Conclusions



For our λ – ω system, the stability condition is

$$r^* > \left[(2 + 2\omega_1^2)/(3 + 2\omega_1^2) \right]^{1/2}$$



Robin Boundary Condition at the Reservoir Edge
Multiple Obstacles and Conclusions

The stability of the selected wave depends on ω_1 .

$$r_{ptw} = \left\{ \frac{1}{2} \left[1 + \sqrt{1 + \frac{8}{9}\omega_1^2} \right] \right\}^{-1/2}$$

$$\Leftrightarrow r_{ptw} > \left(\frac{2 + 2\omega_1^2}{3 + 2\omega_1^2}\right)^{1/2}$$

$$\Leftrightarrow |\omega_1| < 1.110468...$$

Wave Stability
Robin Boundary Condition at the Reservoir Edge
Multiple Obstacles and Conclusions

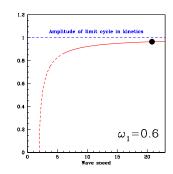
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Wave Stability Robin Boundary Condition at the Reservoir Edge Multiple Obstacles and Conclusions

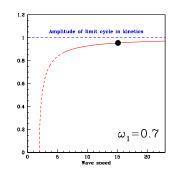
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Wave Stability Robin Boundary Condition at the Reservoir Edge Multiple Obstacles and Conclusions

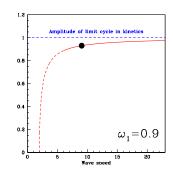
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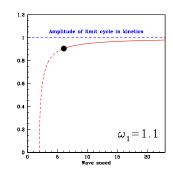
Robin Boundary Condition at the Reservoir Edge
Multiple Obstacles and Conclusions

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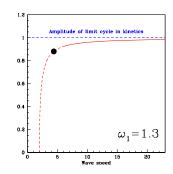
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Wave Stability Robin Boundary Condition at the Reservoir Edge Multiple Obstacles and Conclusions

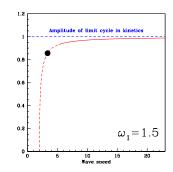
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Robin Boundary Condition at the Reservoir Edge Multiple Obstacles and Conclusions

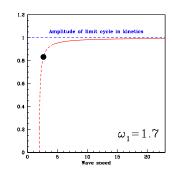
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Stability in the Periodic Travelling Wave Family

Stability of the Selected Wave

Typical Solution in an Unstable Case

Robin Boundary Condition at the Reservoir Edge Multiple Obstacles and Conclusions

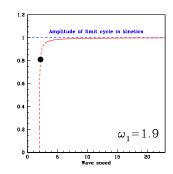
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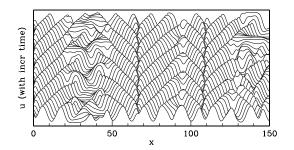
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Stability in the Periodic Iravelling Wave Family
Stability of the Selected Wave
Typical Solution in an Unstable Case
Wave Stability in the Predator-Prev Model

Wave Stability
Robin Boundary Condition at the Reservoir Edge
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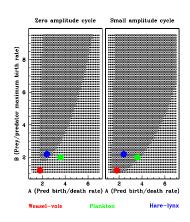
Typical Solution in an Unstable Case



Multiple Obstacles and Conclusions

Wave Stability in the Predator-Prey Model

Using the formula for ω_1 , we can predict wave stability in the predator-prey model for kinetic parameters close to Hopf bifurcation.

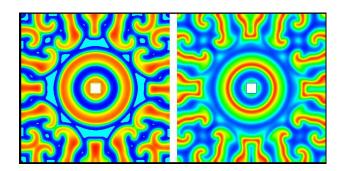


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Wave Stability in the Predator-Prey Model
Typical Predator-Prey Solution in the Unstable Parameter Regime

Typical Predator-Prey Solution in the Unstable Parameter Regime





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Typical Predator-Prey Solution in the Unstable Parameter Regime

Movie of Predator-Prey Solution in the Unstable Parameter Regime

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Robin Boundary Condition at the Reservoir Edge Multiple Obstacles and Conclusions

Review of Boundary Condition

The zero Dirichlet boundary condition at the reservoir edge is an approximation to a Robin condition. For the λ – ω equations, it is possible to quantify the quality of this approximation.

$$u_t = u_{xx} + \lambda(r)u - \omega(r)v$$

$$v_t = v_{xx} + \omega(r)u + \lambda(r)v$$

$$r = \sqrt{u^2 + v^2}$$

$$\lambda(r) = 1 - r^2$$

$$\omega(r) = \omega_0 + \omega_1 r^2.$$

Boundary conditions at x = 0:

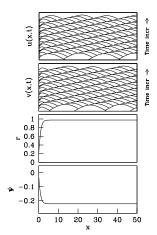
Dirichlet:
$$u = v = 0$$

Robin:
$$u_x = (1/\epsilon)u$$
, $v_x = (1/\epsilon)v$



Multiple Obstacles and Conclusions

Typical Solution with Robin Boundary Condition





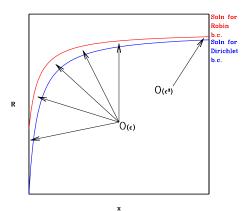
Perturbation theory calculation

- For $\epsilon = 0$ we have an exact solution.
- For $\epsilon > 0$, this exact solution can be used as the basis for a power series expansion



Perturbation theory calculation

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- Conclusion: the solution for r(x) changes at $O(\epsilon)$, but the periodic wave amplitude $r(\infty)$ changes only at $O(\epsilon^3)$.





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 So: the Dirichlet boundary condition is a very good approximation to the Robin condition.

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- So: the Dirichlet boundary condition is a very good approximation to the Robin condition.
- Future work: is this true for the predator-prey problem?



Typical Predator-Prey Solution with Multiple Obstacles Wavelength vs Obstacle Radius Competition between Obstacles Explanation of Competition between Obstacles Conclusions

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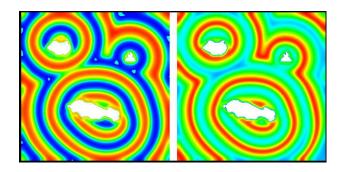


Ecological Background Mathematical Model Periodic Travelling Wave Selection Wave Stability

Robin Boundary Condition at the Reservoir Edge Multiple Obstacles and Conclusions Typical Predator-Prey Solution with Multiple Obstacles

Vavelength vs Obstacle Radius Competition between Obstacles Explanation of Competition between Obstacles

Typical Predator-Prey Solution with Multiple Obstacles





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Typical Predator-Prey Solution with Multiple Obstacles

Competition between Obstacles
Explanation of Competition between Obstacles

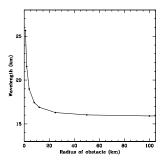
Movie of Solution with Multiple Obstacles

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Wavelength vs Obstacle Radius

Numerical solutions for circular obstacles indicate that wavelength far from the obstacle varies with obstacle radius





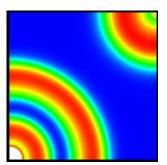
Typical Predator-Prey Solution with Multiple Obstacles Wavelength vs Obstacle Radius Competition between Obstacles Explanation of Competition between Obstacles Conclusions

Competition between Obstacles



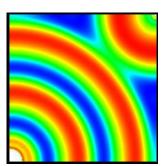
Typical Predator-Prey Solution with Multiple Obstacles Wavelength vs Obstacle Radius Competition between Obstacles Explanation Competition between Obstacles Conclusions

Competition between Obstacles





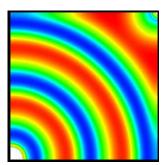
Competition between Obstacles





Typical Predator-Prey Solution with Multiple Obstacles Wavelength vs Obstacle Radius Competition between Obstacles Explanation of Competition between Obstacles

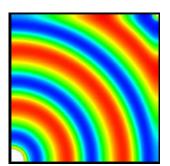
Competition between Obstacles





Typical Predator-Prey Solution with Multiple Obstacles
Wavelength vs Obstacle Radius
Competition between Obstacles
Explanation of Competition between Obstacles
Conclusions

Competition between Obstacles





Competition between Obstacles

Question: How do the waves generated by different obstacles interact?

Answer: the wave generated by a larger obstacle dominates that generated by a smaller obstacle



Typical Predator-Prey Solution with Multiple Obstacles Wavelength vs Obstacle Radius Competition between Obstacles Explanation of Competition between Obstacles

Movie of Competition between Obstacles

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Typical Predator-Prey Solution with Multiple Obstacles Wavelength vs Obstacle Radius Competition between Obstacles Explanation of Competition between Obstacles

Explanation of Competition between Obstacles

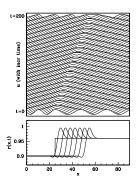
Consider an interface between periodic waves in our λ – ω system



Typical Predator-Prey Solution with Multiple Obstacles Wavelength vs Obstacle Radius Competition between Obstacles Explanation of Competition between Obstacles

Explanation of Competition between Obstacles

Consider an interface between periodic waves in our λ – ω system

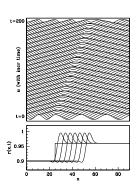


Typical Predator-Prey Solution with Multiple Obstacles
Wavelength vs Obstacle Radius
Competition between Obstacles
Explanation of Competition between Obstacles

Robin Boundary Condition at the Reservoir Edge
Multiple Obstacles and Conclusions

Explanation of Competition between Obstacles

Consider an interface between periodic waves in our λ – ω system



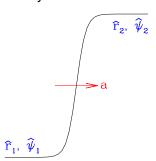
Solutions
$$r = \hat{r}(x - at)$$
, $\theta_x = \hat{\psi}(x - at)$

$$\Rightarrow \hat{r}'' + a\hat{r}' + \hat{r}(1 - \hat{r}^2 - \hat{\psi}^2) = 0$$

$$\hat{\psi}' + 2\hat{\psi}\hat{r}'/\hat{r} + a\hat{\psi} + \omega_0 - \omega_1\hat{r}^2 = \hat{k}.$$

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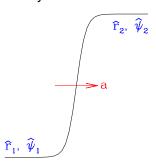
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Substitute in values at $\pm\infty$ and subtract $\Rightarrow a = \omega_1(\hat{r}_r^2 - \hat{r}_l^2)/(\hat{\psi}_r - \hat{\psi}_l)$. Periodic wave directions $\Rightarrow \hat{\psi}_2 > 0, \ \hat{\psi}_1 < 0$.

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Explanation of Competition between Obstacles

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Substitute in values at $\pm \infty$ and subtract $\Rightarrow a = \omega_1(\hat{r}_r^2 - \hat{r}_l^2)/(\hat{\psi}_r - \hat{\psi}_l)$. Periodic wave directions $\Rightarrow \hat{\psi}_2 > 0$, $\hat{\psi}_1 < 0$. Therefore a has the same sign as $(\hat{r}_2 - \hat{r}_1)$. (Recall that larger obstacle radius \Rightarrow smaller wavelength \Rightarrow smaller \hat{r}).



Conclusions

- The expected behaviour at the edge of Kielder Water provides a possible explanation for the observed periodic travelling waves
- The generic nature of the λ – ω equations suggests that periodic travelling waves should be common in ecological systems with cyclic populations