Patterns of Sources and Sinks in the Complex Ginzburg-Landau Equation

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This talk can be downloaded from my web site www.ma.hw.ac.uk/~jas

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Patterns of Sources and Sinks in the CGLE

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This work is in collaboration with:

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www.ma.hw.ac.uk/~jas Patterns of Sources and Sinks in the CGLE





- A Generic Oscillator Equation
- 3 Wavetrain Stability
- 4 Sources and Sinks
- 6 Analytical Study of Source-Sink Patterns

Habitat Boundaries in Ecology Example: Red Grouse on Kerloch Moor Second Example: Field Voles in Kielder Forest Wavetrains in Red Grouse & Field Voles

Outline



- 2 A Generic Oscillator Equation
- 3 Wavetrain Stability
- 4 Sources and Sinks
- 5 Analytical Study of Source-Sink Patterns



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Habitat Boundaries in Ecology

- Ecological habitats are often surrounded by unfavourable environments
- Examples: a wood surrounded by open terrain moorland surrounded by farmland marsh surrounded by dry ground
- An appropriate boundary condition is "population density=0"

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Example: Red Grouse on Kerloch Moor





- Red grouse is a cyclic population (period 4-6 years)
- The study site is moorland, with farmland at its Northern edge
- Farmland is very hostile for red grouse

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Second Example: Field Voles in Kielder Forest



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

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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







Common kestrel

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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
- Therefore we expect very high vole loss at the reservoir edge, implying that a suitable boundary condition is "vole density=0"

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Population Density

Spatiotemporal data shows that both red grouse cycles on Kerloch Moor and field vole cycles in Kielder Forest are spatially organised into a wavetrain (also known as plane wave, periodic travelling wave)





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Spatiotemporal data shows that both red grouse cycles on Kerloch Moor and field vole cycles in Kielder Forest are spatially organised into a wavetrain (also known as plane wave, periodic travelling wave)





Wavetrains in Red Grouse & Field Voles

Wavetrains in Red Grouse & Field Voles



Density

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Space

Population Density

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Wavetrain Generation Question

Question

Does the Dirichlet condition at the habitat boundary play a role in generating the wavetrains?

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The Complex Ginzburg-Landau Equation Amplitude and Phase Equations Typical Model Solutions





A Generic Oscillator Equation

- 3 Wavetrain Stability
- 4 Sources and Sinks
- 5 Analytical Study of Source-Sink Patterns

The Complex Ginzburg-Landau Equation Amplitude and Phase Equations Typical Model Solutions

The Complex Ginzburg-Landau Equation

I consider a generic oscillator model, the complex Ginzburg-Landau equation:

$$A_t = (1 + \mathrm{i}b)A_{xx} + A - (1 + \mathrm{i}c)|A|^2A.$$

I will look exclusively at b = 0. Then writing

$$A(x,t) = e^{-iat}[u(x,t) + iv(x,t)]$$

gives a reaction-diffusion system of " λ – ω " type:

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + (1 - r^2)u - (a + cr^2)v$$

$$\frac{\partial v}{\partial t} = \frac{\partial^2 v}{\partial x^2} + (a + cr^2)u + (1 - r^2)v$$
where $r = \sqrt{u^2 + v^2}$

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The Complex Ginzburg-Landau Equation Amplitude and Phase Equations Typical Model Solutions

Amplitude and Phase Equations

To study these equations, it is helpful to use the variables $r(x, t) = \sqrt{u^2 + v^2}$ and $\theta(x, t) = \tan^{-1}(v/u)$, giving

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

$$\theta_t = \theta_{xx} + \frac{2r_x\theta_x}{r} + a - cr^2$$

There is a family of wavetrain solutions ($0 < r^* < 1$):

$$\begin{cases} r = r^* \\ \theta = \left[(a + cr^{*2})t \pm \sqrt{(1 - r^{*2})}x \right] \end{cases}$$

$$\leftrightarrow \begin{cases} u = r^* \cos\left[(a + cr^{*2})t \pm \sqrt{(1 - r^{*2})}x \right] \\ v = r^* \sin\left[(a + cr^{*2})t \pm \sqrt{(1 - r^{*2})}x \right] \end{cases}$$

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The Complex Ginzburg-Landau Equation Amplitude and Phase Equations Typical Model Solutions

Typical Model Solutions



Equations:

$$u_{t} = u_{xx} + (1 - r^{2})u - (a + cr)v$$

$$v_{t} = v_{xx} + (a + cr^{2})u + (1 - r^{2})v$$

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

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This is a typical numerical solution when u = v = 0 is ^{-0.1} $_{\theta_x}$ imposed at x = 0

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The Complex Ginzburg-Landau Equation Amplitude and Phase Equations Typical Model Solutions

Typical Model Solutions



Conclusion

Dirichlet boundary conditions generate a wavetrain

$$R(x) = R^* \tanh\left(x/\sqrt{2}\right)$$

$$\Psi(x) = \Psi^* \tanh\left(x/\sqrt{2}\right)$$

$$R^* = \left\{\frac{1}{2}\left[1+\sqrt{1+\frac{8}{9}c^2}\right]\right\}^{-1/2}$$

$$\Psi^* = -\operatorname{sign}(c)(1-R^{*2})^{1/2}$$

The Complex Ginzburg-Landau Equation Amplitude and Phase Equations Typical Model Solutions

Wavetrain Generation Question

Question

Does the Dirichlet condition at the habitat boundary play a role in generating the wavetrains?

Answer

Yes (at least potentially)

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Stability in the Wavetrain Family Convective and Absolute Stability

Outline



- 2 A Generic Oscillator Equation
- 3 Wavetrain Stability
- 4 Sources and Sinks
- 5 Analytical Study of Source-Sink Patterns

Stability in the Wavetrain Family Convective and Absolute Stability

Stability in the Wavetrain Family

In any oscillatory reaction-diffusion system, some members of the wavetrain family are stable as solutions of the partial differential equations, while others are unstable.





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For our $\lambda - \omega$ system, the stability condition is

$$r^* > \left(rac{2+2c^2}{3+2c^2}
ight)^{1/2}$$

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Stability in the Wavetrain Family Convective and Absolute Stability

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Stability of the Selected Wave

The stability of the selected wave depends on *c*:

$$R^* = \left\{ \frac{1}{2} \left[1 + \sqrt{1 + \frac{8}{9}c^2} \right] \right\}^{-1/2}$$

This is stable

$$\Leftrightarrow \quad \mathcal{R}^* > \left(\frac{2+2c^2}{3+2c^2}\right)^{1/2}$$
$$\Leftrightarrow \quad |c| < 1.110468\dots$$

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Stability in the Wavetrain Family Convective and Absolute Stability

Convective and Absolute Stability

• There are two types of solution for |c| > 1.110468...



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Patterns of Sources and Sinks in the CGLE

Stability in the Wavetrain Family Convective and Absolute Stability

Convective and Absolute Stability

- There are two types of solution for |c| > 1.110468...
- The key concept for distinguishing these is "absolute stability".
- In spatially extended systems, a solution can be unstable, but with any perturbation that grows also moving. This is "convective instability".



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Stability in the Wavetrain Family Convective and Absolute Stability

Convective and Absolute Stability

- There are two types of solution for |c| > 1.110468...
- The key concept for distinguishing these is "absolute stability".
- In spatially extended systems, a solution can be unstable, but with any perturbation that grows also moving. This is "convective instability".
- Alternatively, a solution can be unstable with perturbations growing without moving. This is "absolute instability".





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Patterns of Sources and Sinks in the CGLE

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Stability in the Wavetrain Family Convective and Absolute Stability

Generation of Absolutely Stable and Unstable Wavetrains by Dirichlet Boundary Conditions

Numerical simulations show distinct behaviours in the absolutely stable and unstable parameter regimes



Sources, Sinks, and Convective Instability Calculation of Absolute Stability of Wavetrains Literature on Sources and Sinks Numerical Study of Source-Sink Separations Movement of Sources and Sinks





- 2 A Generic Oscillator Equation
- 3 Wavetrain Stability
- 4 Sources and Sinks
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 Ecological Motivation
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 Movement of Sources and Sinks
 Movement of Sources and Sinks

Sources, Sinks, and Convective Instability

The solution in the convectively unstable but absolutely stable case is a pattern of "sources and sinks".



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 Calculation of Absolute Stability of Wavetrains

 Sources and Sinks
 Literature on Sources-Sink Separations

 Analytical Study of Source-Sink Patterns
 Movement of Sources and Sinks

Sources, Sinks, and Convective Instability

The solution in the convectively unstable but absolutely stable case is a pattern of "sources and sinks".



Note: sources and sinks are defined in terms of group velocity.

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 Sources, Sinks, and Convective Instability

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Sources, Sinks, and Convective Instability

The solution in the convectively unstable but absolutely stable case is a pattern of "sources and sinks".



Question: How can an unstable wavetrain persist between the sources and sinks?

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Sources, Sinks, and Convective Instability Calculation of Absolute Stability of Wavetrains Literature on Sources and Sinks Numerical Study of Source-Sink Separations Movement of Sources and Sinks

Sources, Sinks, and Convective Instability

Question: How can an unstable wavetrain persist between the sources and sinks?

Answer: Any growing perturbations moves, and is absorbed when it reaches a sink.



Sources, Sinks, and Convective Instability Calculation of Absolute Stability of Wavetrains Literature on Sources and Sinks Numerical Study of Source-Sink Separations Movement of Sources and Sinks

Calculation of Absolute Stability of Wavetrains

- Absolute stability is much harder to calculate than stability.
- For wavetrain solutions of the CGLE, we have calculated absolute stability by computing the "absolute spectrum" via numerical continuation, adapting the method of Rademacher, Sandstede & Scheel (Physica D 229: 166-183, 2007)

Sources, Sinks, and Convective Instability Calculation of Absolute Stability of Wavetrains Literature on Sources and Sinks Numerical Study of Source-Sink Separations Movement of Sources and Sinks

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- Our calculation shows that the stability of the selected wavetrain is:



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Ecological Motivation	Sources, Sinks, and Convective Instability
A Generic Oscillator Equation	Calculation of Absolute Stability of Wavetrains
Wavetrain Stability	Literature on Sources and Sinks
Sources and Sinks	Numerical Study of Source-Sink Separations
Analytical Study of Source-Sink Patterns	Movement of Sources and Sinks

Experimental Observation of Sources and Sinks

Experimental systems in which sources and sinks have been observed include:

- chemical reactions
- electrochemical systems
- heated wire convection
- binary fluid convection
- convection waves generated by heating at a boundary
- the "printer's instability", in which the thin gap between two rotating acentric cylinders is filled with oil.

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Ecological Motivation
A Generic Oscillator Equation
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Previous Mathematical Work on Sources and Sinks

- Sources are "Nozaki–Bekki" holes (Nozaki & Bekki, Phys. Lett. A 110: 133-135, 1985), on which the literature is extensive (> 100 citations).
- Sinks are also well studied, though only numerically.
- But patterns of sources and sinks have received almost no attention.
- One open question is: are there constraints on the distances separating sources and sinks?

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Sources, Sinks, and Convective Instability Calculation of Absolute Stability of Wavetrains Literature on Sources and Sinks Numerical Study of Source-Sink Separations Movement of Sources and Sinks

Numerical Study of Source-Sink Separations

- Step 1: generate a source-sink pattern via a Dirichlet boundary condition
- Step 2: extract a sink-source-sink triple
- Step 3: transfer this part of the solution to a domain with zero Neumann boundary conditions
- Step 4: translate the source and track the subsequent dynamics



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Numerical Study of Source-Sink Separations



Original solution

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Numerical Study of Source-Sink Separations



Original solution

Solution with translated source

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Numerical Study of Source-Sink Separations



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Numerical Study of Source-Sink Separations



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Solution with translated source

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Numerical Study of Source-Sink Separations



Original solution

Solution with translated source

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Numerical Study of Source-Sink Separations

Conclusion: source-sink separations appear to be constrained to a discrete set of possible values.

Next Step: analytical investigation of the separations.

A Complication: sources and sinks often move, very slowly.

Sources, Sinks, and Convective Instability Calculation of Absolute Stability of Wavetrains Literature on Sources and Sinks Numerical Study of Source-Sink Separations Movement of Sources and Sinks

Movement of Sources and Sinks

These sources and sinks appear to be stationary......



Sources, Sinks, and Convective Instability Calculation of Absolute Stability of Wavetrains Literature on Sources and Sinks Numerical Study of Source-Sink Separations Movement of Sources and Sinks

Movement of Sources and Sinks

These sources and sinks appear to be stationary......



.....but very long simulations show that they move.



Ecological Motivation	Travelling Waves of Amplitude
A Generic Oscillator Equation	
Wavetrain Stability	Numerical Verification of the Analysis
Sources and Sinks	Conclusions
Analytical Study of Source-Sink Patterns	Future Work





- 2 A Generic Oscillator Equation
- 3 Wavetrain Stability
- 4 Sources and Sinks

5 Analytical Study of Source-Sink Patterns

Travelling Waves of Amplitude

The source-sink patterns are of travelling wave form in amplitude.

Substitute
$$r(x, t) = \hat{r}(z), \theta_x(x, t) = \hat{\psi}(z), z = x - st$$

$$\implies d^{2}\hat{r}/dz^{2} + s d\hat{r}/dz + \hat{r}\left(1 - \hat{r}^{2} - \hat{\psi}^{2}\right) = 0$$

$$d\hat{\psi}/dz + s \hat{\psi} + K - c\hat{r}^{2} + 2\hat{\psi} (d\hat{r}/dz)/\hat{r} = 0$$

(K is a constant of integration).

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Solution Structure



Between the source and the neighbouring sinks,

$$-s(1-R^{-2})^{1/2}+cR^{-2}=K=+s(1-R^{+2})^{1/2}+cR^{+2}$$

⇒ velocity *s* has the same sign as $R^- - R^+$. Based on source-sink patterns seen in numerical simulations, we consider large separations and small velocities.

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Travelling Waves of Amplitude Solution Structure Numerical Verification of the Analysis Conclusions Future Work

Eigenvalue Structure of Isolated Sources and Sinks

Isolated sources and sinks satisfy

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$$\begin{aligned} d^2 \hat{r}/dz^2 + \hat{r} \left(1 - \hat{r}^2 - \hat{\psi}^2\right) &= 0\\ d\hat{\psi}/dz + K - c\hat{r}^2 + 2\hat{\psi} \left(d\hat{r}/dz\right)/\hat{r} &= 0. \end{aligned}$$

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Eigenvalue Structure of Isolated Sources and Sinks

Isolated sources and sinks satisfy

$$d^{2}\hat{r}/dz^{2} + \hat{r}\left(1 - \hat{r}^{2} - \hat{\psi}^{2}\right) = 0$$

$$d\hat{\psi}/dz + K - c\hat{r}^{2} + 2\hat{\psi}\left(d\hat{r}/dz\right)/\hat{r} = 0.$$

Linearise about the wavetrain

⇒ isolated sources decay to the wavetrain at rate $\sqrt{2}$ & isolated sinks decay to the wavetrain at rate $1/\sqrt{2} \pm i\delta/4$

$$(\delta = \sqrt{11 - 12R^{*2}} \in \mathbb{R})$$

- \Rightarrow in patterns,the effect of sinks on sources dominates the effect of sources on sinks,for large separations
- ⇒ when the velocity s is small, we can just consider the correction to an isolated source

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$$(\delta = \sqrt{11 - 12R^{*2}} \in \mathbb{R})$$

- \Rightarrow in patterns,the effect of sinks on sources dominates the effect of sources on sinks,for large separations
- ⇒ when the velocity *s* is small, we can just consider the correction to an isolated source: $r = R^* |\tanh(z/\sqrt{2})|$

Travelling Waves of Amplitude Solution Structure Numerical Verification of the Analysis Conclusions Future Work

Perturbation Theory Calculation



$$\epsilon = \left[rac{1}{2}({\it R}^- + {\it R}^+) - {\it R}^*
ight]\cdot ({
m constant})$$

where R^* is the amplitude of the stationary source.

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Travelling Waves of Amplitude Solution Structure Numerical Verification of the Analysis Conclusions Future Work

Perturbation Theory Calculation



For
$$\epsilon = 0$$
: $s = 0$
 $K = (9 - \sqrt{81 + 72c^2})/(4c)$
 $\hat{r} = R^* |\tanh(z/\sqrt{2})|$
 $\hat{\psi} = -(1 - R^{*2})^{1/2} \tanh(z/\sqrt{2})$

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Travelling Waves of Amplitude Solution Structure Numerical Verification of the Analysis Conclusions Future Work

Perturbation Theory Calculation



For
$$\epsilon \neq 0$$
: $\mathbf{s} = \epsilon \mathbf{s}_1 + O(\epsilon^2)$
 $K = (9 - \sqrt{81 + 72c^2})/(4c) + \epsilon \mathbf{K}_1 + O(\epsilon^2)$
 $\hat{r} = R^* | \tanh(z/\sqrt{2}) | + \epsilon \hat{r}_1(z) + O(\epsilon^2)$
 $\hat{\psi} = -(1 - R^{*2})^{1/2} \tanh(z/\sqrt{2}) + \epsilon \hat{\psi}_1(z) + O(\epsilon^2)$

Travelling Waves of Amplitude Solution Structure Numerical Verification of the Analysis Conclusions Future Work

Perturbation Theory Calculation



Key result (phase-locking condition):

 $\arg \left[\exp \left(-L_{-}(1+i\delta)/\sqrt{2} \right) + \exp \left(-L_{+}(1+i\delta)/\sqrt{2} \right) \right] = \text{constant}$.

The constant is determined explicitly. Surplisingly, it is independent of s_1 .

Travelling Waves of Amplitude Solution Structure Numerical Verification of the Analysis Conclusions Future Work

Illustration of the Locking Condition

 $\arg\left[\exp\left(-L_{-}(1+i\delta)/\sqrt{2}\right)+\exp\left(-L_{+}(1+i\delta)/\sqrt{2}\right)\right]=\text{constant}$



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Travelling Wayes of Amplitude Solution Structure Numerical Verification of the Analysis Conclusions Future Work

Numerical Verification of the Analysis



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Patterns of Sources and Sinks in the CGLE

Conclusions

Main Results:

- For behaviour induced by Dirichlet boundary conditions, the transition from a wavetrain to spatiotemporal disorder occurs via source-sink patterns.
- The separations between a source and its neighbouring sinks, *L*_− and *L*₊, are constrained to lie on one of a discrete infinite sequence of curves in the *L*_−−*L*₊ plane (to leading order as velocity → 0 and separations → ∞).

Ecological Motivation A Generic Oscillator Equation Wavetrain Stability Sources and Sinks	Travelling Waves of Amplitude Solution Structure Numerical Verification of the Analysis Conclusions
Analytical Study of Source-Sink Patterns	Future Work



Implications for Real Systems:

- Physics Experiments are sufficiently precise that the prediction of discrete spacings are testable.
- Ecology Empirical testing is not feasible.
 - In the convectively unstable parameter regime, wavetrains will only be detected in field data if the spatial scale of the data is small compared to source-sink separations.

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- Selection of source-sink separations from the discrete family by initial and boundary conditions
- Stability of source-sink patterns
- Higher order terms (sink-sink coupling)
- Extension to $b \neq 0$

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www.ma.hw.ac.uk/~jas Patterns of Sources and Sinks in the CGLE

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Dependence of Source-Sink Separations on c



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Detailed form of a Source-Sink Pair

