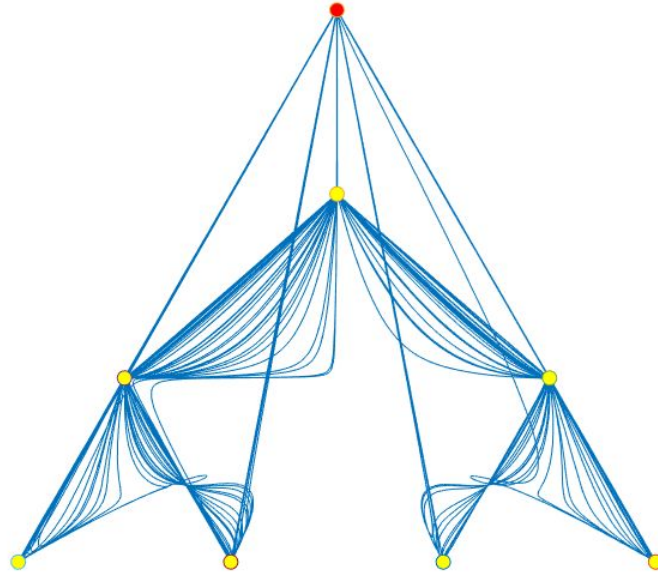


From microscopic to macroscopic noise: the dynamics of transitions around noisy networks



George Wynne
Supervisors: Rosemary Harris & Claire Postlethwaite

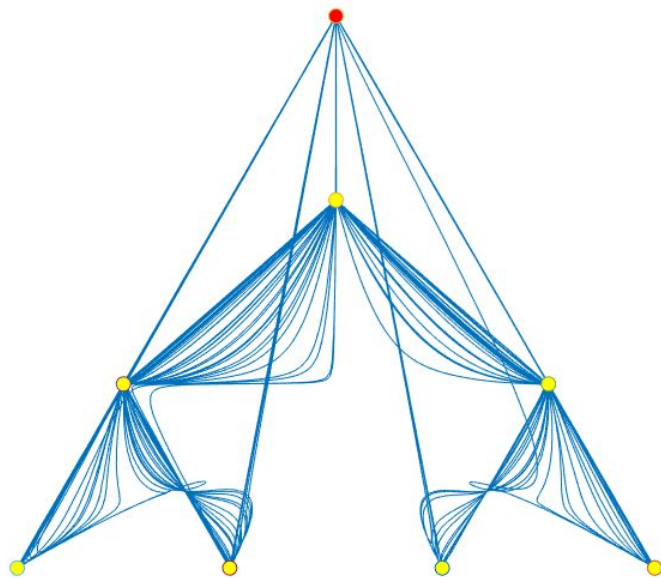
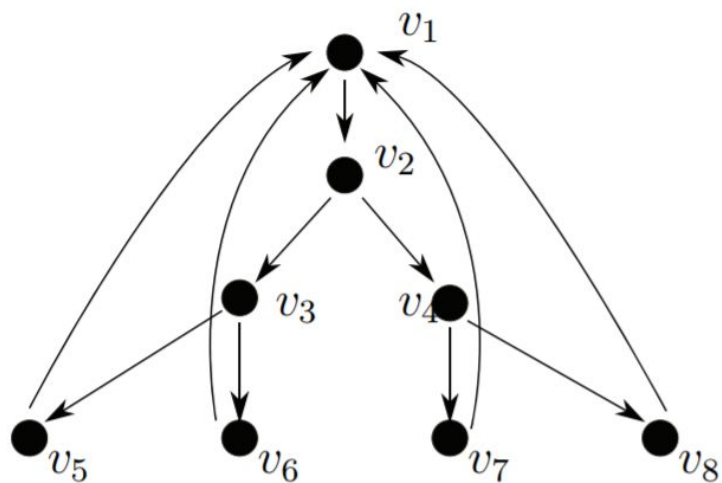
Introduction

- We study of heteroclinic networks which are collections of heteroclinic cycles, essentially just the phase space of some ODE.
- We then add noise to the ODE and see what happen.
- The micro effects are the movement near equilibria, the macro is the sequence of equilibria visited.

Example trajectories

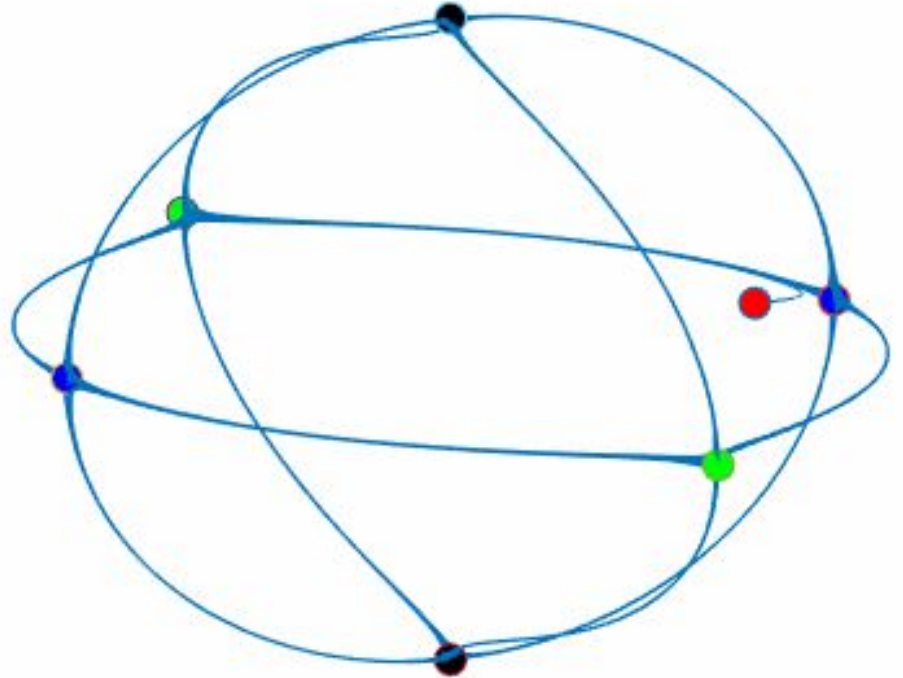
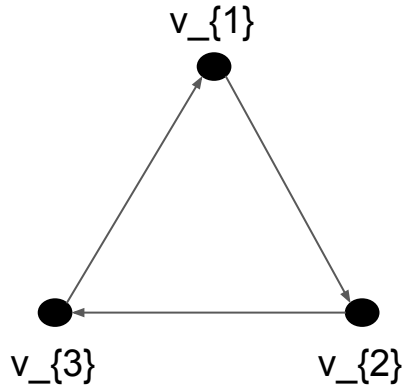
- By changing parameters in the below equation we can 'realise' a large class of graphs

$$\frac{dx_j}{dt} = x_j(1 - |x|^2 + \sum_{i=1}^n a_{ij} x_i^2) + \varepsilon w_j(t)$$



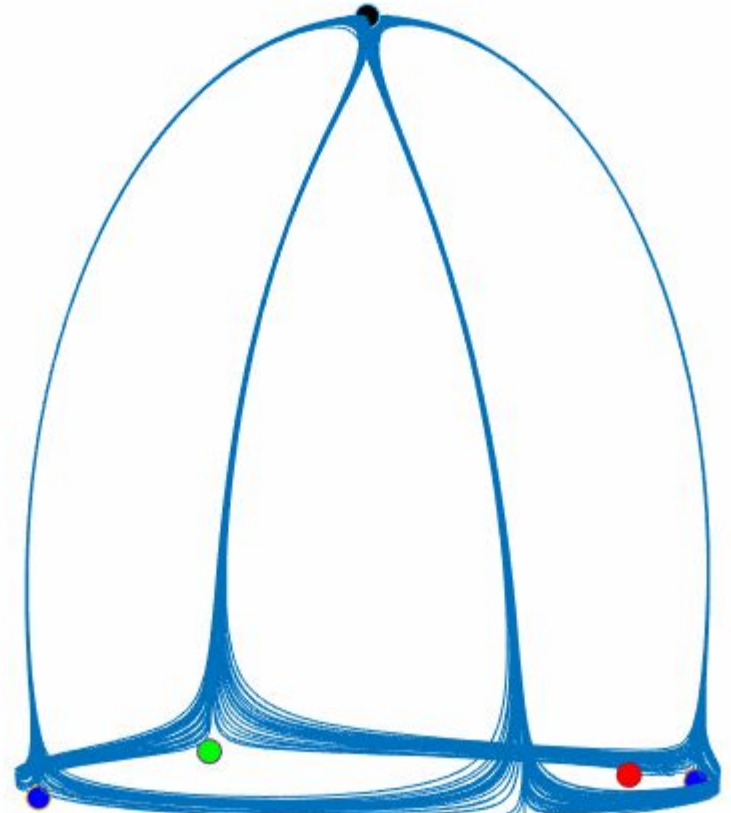
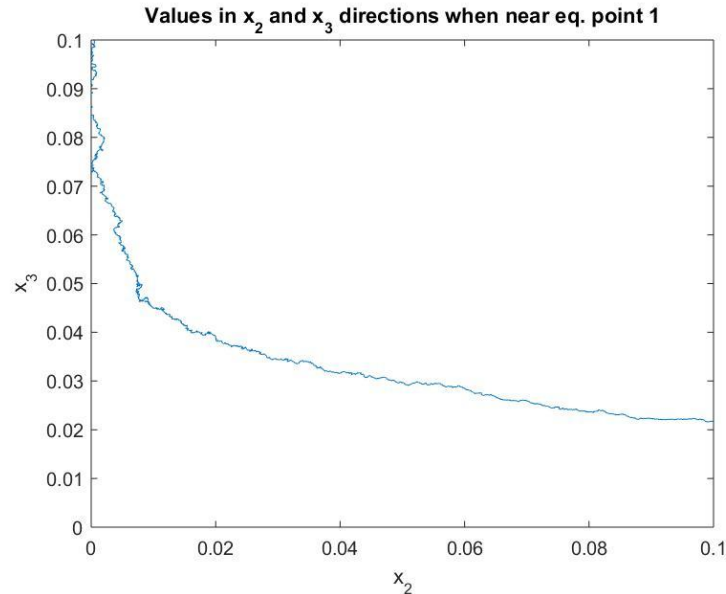
Example trajectories

- Blue points = $(\pm 1, 0, 0)$, Green points = $(0, \pm 1, 0)$, Black points = $(0, 0, \pm 1)$
- Order of equilibria is 1, 2, 3, 1, 2, 3, 1



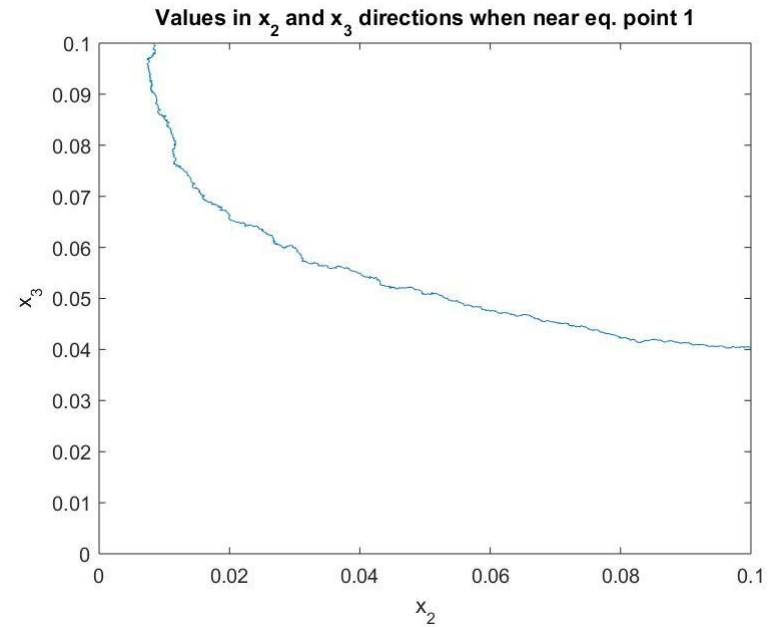
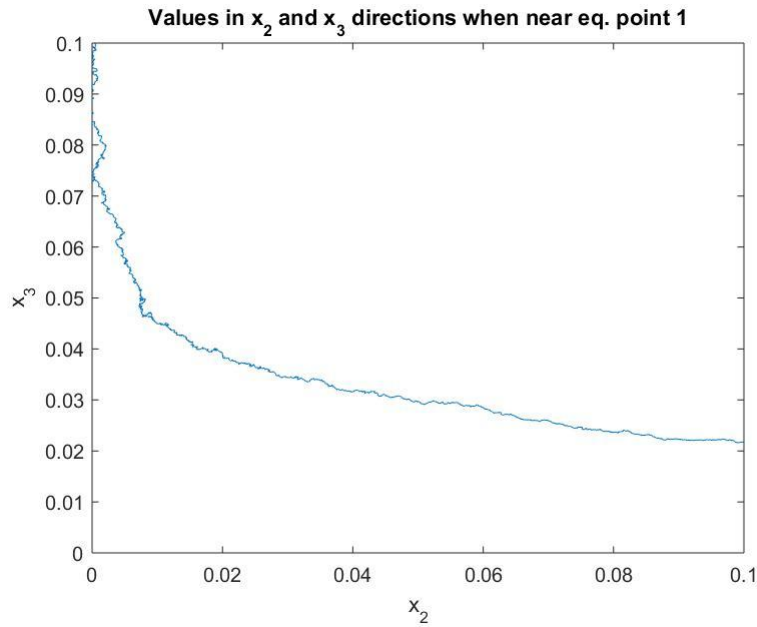
Local effects from linearising equations

- 'Lift-off' occurs when the contraction from the previous equilibrium point is weaker than expansion to the next equilibrium point.

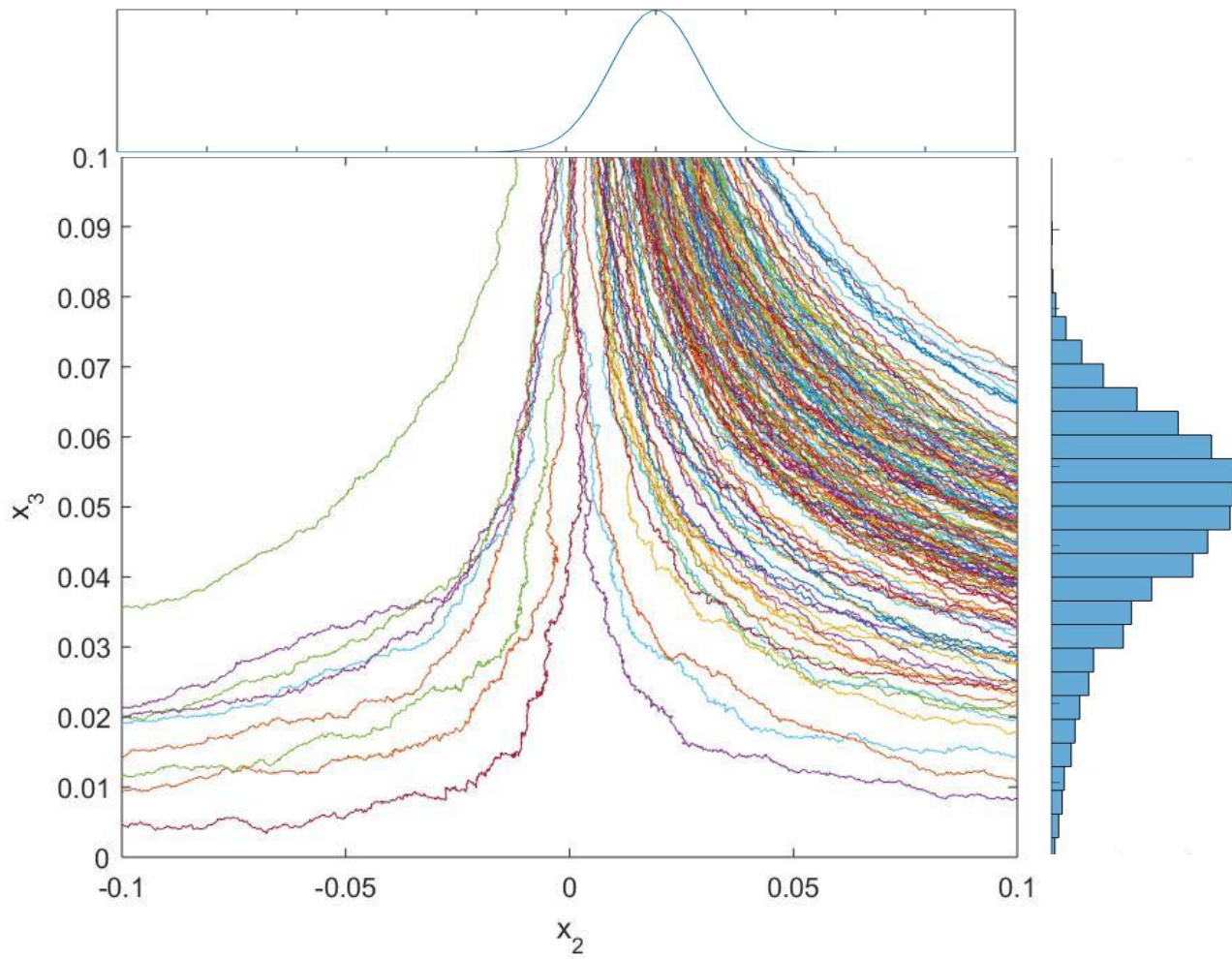


OU Simulations

- Previous analysis of this lift of assumed the initial value of the outgoing direction was zero. I investigated the effects of it starting at a non-zero value. This is reasonable to investigate since lift-off could have been propagated through the network

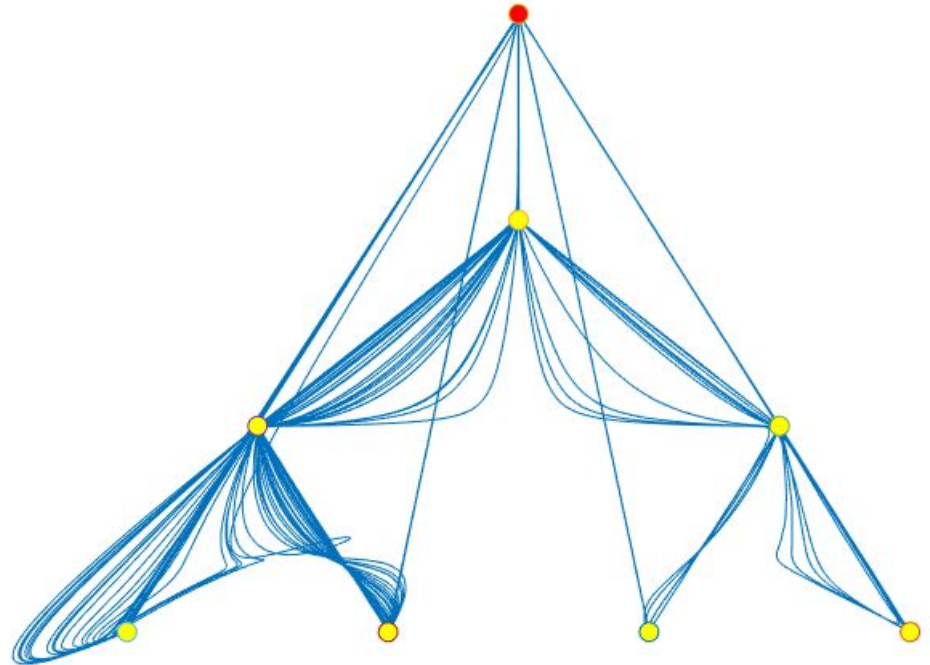


Input distribution is
positive mean
Gaussian, histogram
is obtain from
simulations of OU
process



Macro effects

- The micro effects can cause different paths of the network to be explored.
- This raises the question of memory effects in the network
- Compounding lift-off can get complicated



What was found

- Closed form formula for neighbourhood hitting time of exit direction
- Integrated this against solution of OU process to get distribution of lift-offs at the time when the particle leaves the neighbourhood
- Obtained approximations of its mean & derived equations for the mode of the hitting time distribution.
- Obtained noise scaling result of mean lift-off in the context of previous lift-off having occurred in the network.

What still needs to be investigated

- Results applying these lift-off effects in more complicated networks with multiple input and output directions at equilibria
- Understanding analytic properties of lift-off distribution
- Obtaining better approximations for mean lift-off in terms of the noise parameter
- Simulations to check whether Gaussian lift-off distribution is valid in more complicated networks

Thank you for listening!