Bifurcations for a FitzHugh-Nagumo model with time delays

Changjin Xu, Peiluan Li

Abstract—In this paper, a FitzHugh-Nagumo model with time delays is investigated. The linear stability of the equilibrium and the existence of Hopf bifurcation with delay τ is investigated by applying the Nyquist criterion. The length of delay is estimated for which stability continues to hold. Numerical simulations for justifying the theoretical results are illustrated. Finally, main conclusions are given.

Keywords—FitzHugh-Nagumo model; Time delay; Stability; Hopf bifurcation.

I. INTRODUCTION

RECENTLY substantial efforts have been made in FitzHugh-Nagumo system which is frequently used (e.g., in brain research, and to some extent in modeling cardiac movements etc), for example, Medvedev and Kopell [1] studied synchronization and transient dynamics of electrically coupled FitzHugh-Nagumo oscillators, Kostova et al. [4] investigated the stability and bifurcation of a revised FitzHugh-Nagumo model, etc. In 2009, Ringkvist and Zhou [6] introduced the following two-stage predator-prey interaction model with a generic functional response:

\[
\begin{aligned}
\dot{x}(t) &= -Cy(t - \tau) - Ax(t)y(t) - Bx(t) - \lambda x(t), \\
\dot{y}(t) &= e[x(t) - \delta y(t)].
\end{aligned}
\]  

(1)

where \(A, B, C, \delta, \varepsilon, \lambda\) are non-zero parameters and \(I\) is an external force, commonly referred to as the magnitude of the stimulating current, which can be a function of \(t\). In details, one can see [6]. Nothing that most practical implementations of feedback have inherent delays, we incorporate time delay into model (1) as follows:

\[
\begin{aligned}
\dot{x}(t) &= -Cy(t - \tau) - Ax(t)y(t) - Bx(t) - \lambda x(t) + I, \\
\dot{y}(t) &= e[x(t) - \delta y(t - \tau)].
\end{aligned}
\]  

(2)

It is well known that delay may have very complicated impact on the dynamics of a system. To obtain a deep and clear understanding of dynamics of a FitzHugh-Nagumo model, we will study the Hopf bifurcation of model (2). Choosing the delay \(\tau\) as the bifurcation parameter, we shall investigate the effect of the delay \(\tau\) on the dynamics of system (2).

The remainder of the paper is organized as follows. In Section 2, we discuss the stability of the equilibrium and the existence of Hopf bifurcations occurring at the equilibrium. In Section 3, the length of delay is estimated for which stability continues to hold by means of Nyquist criterion. In Section 4, numerical simulations are carried out to validate our main results. Some main conclusions are drawn in Section 5.

II. STABILITY OF THE EQUILIBRIUM AND LOCAL HOPF BIFURCATIONS

First, we assume that system (2) has an equilibrium \(E_0(x^*, y^*)\), where \(x^* = \delta y^*\) and \(y^*\) satisfies the following equation:

\[
A\delta^2 y^3 + A\delta^2 (B + \lambda)y^2 + (C - AB\delta)y + I = 0.
\]  

(3)

Let \(\bar{x}(t) = x(t) - x^*\) and \(\bar{y}(t) = y(t) - y^*\) and still write \(\bar{x}(t)\) and \(\bar{y}(t)\) as \(x(t)\) and \(y(t)\) respectively, then the linearization of Eq. (2) at \(E_0(x^*, y^*)\) takes the form

\[
\begin{aligned}
\dot{\bar{x}}(t) &= -A[x^*(2x^* - \lambda - B) + (x^* - B)(x^* - \lambda)]x(t) - Cy(t - \tau), \\
\dot{\bar{y}}(t) &= e\bar{x}(t) - e\delta y(t - \tau).
\end{aligned}
\]  

(4)

The characteristic equation of system (4) takes the form

\[
\lambda^2 + m_1\lambda + m_0 + (n_1\lambda + n_0)e^{-\lambda\tau} = 0,
\]  

(5)

where

\[
\begin{aligned}
m_0 &= C\varepsilon, m_1 = A[x^*(2x^* - \lambda - B) + (x^* - B)(x^* - \lambda)], \\
n_0 &= C\varepsilon + \varepsilon\delta n_1, n_1 = \varepsilon\delta.
\end{aligned}
\]

The stability of the positive equilibrium of system (2) depends on the locations of the roots of the characteristic equation (5). When all roots of Eq. (5) are located in the left half of the complex plane, the trivial solution is stable, otherwise, it is unstable.

For \(\tau = 0\), (5) becomes

\[
\lambda^2 + (m_1 + n_1)\lambda + m_0 + n_0 = 0.
\]  

(6)

It is easy to see that a set of necessary and sufficient conditions that all roots of (6) have a negative real part is given in the following form:

\[
(H1) \quad m_1 + n_1 > 0, \quad m_0 + n_0 > 0.
\]

For \(\omega > 0\), \(i\omega\) is a root of (5), then

\[
-\omega^2 + \imath m_1\omega + m_0 + (n_1\omega + n_0)(\cos \omega \tau - i \sin \omega \tau) = 0.
\]

Separating the real and imaginary parts, we get

\[
\begin{aligned}
n_0 \cos \omega \tau + n_1 \omega \sin \omega \tau = \omega^2 - m_0, \\
n_1 \omega \cos \omega \tau - n_0 \sin \omega \tau = -m_1\omega.
\end{aligned}
\]  

(7)
which leads to
\[ \omega^4 + (m_1^2 - n_1^2 - 2m_0)\omega^2 + m_0^2 - n_0^2 = 0. \] (8)

In the sequel, we consider three cases.

(a) If the condition
\[ \Delta = (m_1^2 - n_1^2 - 2m_0)^2 - 4(m_0^2 - n_0^2) < 0 \]
holds, then Eq. (8) has no positive root.
(b) If the condition
\[ \Delta = (m_1^2 - n_1^2 - 2m_0)^2 - 4(m_0^2 - n_0^2) > 0 \]
holds, then Eq. (8) has two positive roots
\[ \omega_\pm = \frac{\sqrt{\Delta}}{2} \left[ -m_1^2 + n_1^2 + 2m_0 \pm \sqrt{(m_1^2 - n_1^2 - 2m_0)^2 - 4(m_0^2 - n_0^2)} \right]. \] (9)
(c) If
\[ \Delta = (m_1^2 - n_1^2 - 2m_0^2) < 0 \]
holds, then Eq. (8) has only one positive root \( \omega_+ \).

Without loss of generality, we assume that (8) has two positive roots denoted by \( \omega_\pm \). It follows from (7) that
\[ \tau_j^\pm = \frac{1}{\omega_\pm} \left[ \arccos \left( \frac{n_0\omega_j^2 - m_0 - m_1\omega_j^2}{n_0^2 + n_1^2\omega_j^2} + 2j\pi \right) \right], \] (11)
(j = 0, 1, 2, \ldots) at which Eq. (5) has a pair of purely imaginary roots \( \pm i\omega_\pm \). Let \( \lambda(\tau) = \alpha(\tau) + i\omega(\tau) \) be the root of Eq. (5) such that \( \alpha(\tau_j^+) = 0, \omega(\tau_j^+) = \omega_\pm \). Due to functional differential equation theory, for every \( \tau_j^+, j = 0, 1, 2, \ldots \), there exists \( \varepsilon > 0 \) such that \( \lambda(\tau) \) is continuously differentiable in \( \tau \) for \( |\tau - \tau_j^+| < \varepsilon \). Substituting \( \lambda(\tau) \) into the left hand side of (5) and taking derivative with respect to \( \tau \), we have
\[ \left[ \frac{d\lambda}{d\tau} \right]_{\tau = \tau_j^\pm}^{-1} = \left( \frac{2\lambda + m_1 e^{\lambda\tau}}{\lambda(n_1 \lambda + n_0)} + \frac{n_0}{n_0 \lambda + n_0} \right) - \tau \frac{\lambda}{\lambda}, \]
which, together with (7), leads to
\[ \left[ \frac{d\lambda}{d\tau} \right]_{\tau = \tau_j^\pm}^{-1} = \left( \frac{2\lambda + m_1 e^{\lambda\tau}}{\lambda(n_1 \lambda + n_0)} + \frac{n_0}{n_0 \lambda + n_0} \right) \tau_j^\pm \]
\[ + \frac{n_1}{\lambda(n_1 \lambda + n_0)} \tau_j^\pm \]
\[ = \left( \frac{m_1 \cos \omega_\pm \tau_j^\pm - 2\omega_\pm \sin \omega_\pm \tau_j^\pm}{-n_1 \omega_\pm^2 + i\omega_\pm} \right) \]
\[ + \frac{i(2\omega_\pm \cos \omega_\pm \tau_j^\pm + m_1 \sin \omega_\pm \tau_j^\pm)}{-n_1 \omega_\pm^2 + i\omega_\pm} \]
\[ + \left( \frac{n_1}{-n_1 \omega_\pm^2 + i\omega_\pm} \right). \]

According to above analysis and the results of Ruan and Wei[7], Yang[5] and Hale[3], we have the following result.

**Theorem 2.1.** Let \( \tau_j^+(j = 0, 1, 2, \ldots) \) be defined by (10) and \( \tau_0 = \min \{\tau_0^+, \tau_0^-\} \). If (H1), (H2), (H3) hold, then the equilibrium \( E_0(x^*, y^*) \) of system (2) is asymptotically stable for \( \tau \in [0, \tau_0] \). If (H1), (H2), (H4) hold, system (2) undergoes a Hopf bifurcation at the equilibrium \( E_0(x^*, y^*) \) when \( \tau = \tau_j^+, j = 0, 1, 2, \ldots \).

### III. ESTIMATION OF THE LENGTH OF DELAY TO PRESERVE STABILITY

In the present section, we will obtain an estimation \( \tau_+ \) for the length of the delay \( \tau \) which preserves the stability of the equilibrium \( E_0(x^*, y^*) \), i.e., \( E_0(x^*, y^*) \) is asymptotically stable if \( \tau < \tau_+ \).

We consider system (4) in \( C([\tau, \infty), R^2) \) with the initial values
\[ x(\xi) = \varphi_1(\xi), \quad y(\xi) = \varphi_2(\xi), \quad \varphi_i(0) \geq 0, \quad i = 1, 2, \xi \in [\tau, 0]. \]

Taking Laplace transform of system (4), we obtain
\[ \begin{cases}
\hat{x} = -C e^{-\sigma t} M(s) - C \hat{y} + \varphi_1(0), \\
\hat{y} = \varepsilon \hat{x} - \delta h(M(s) + \hat{y}) e^{-\sigma t} + \varphi_2(0),
\end{cases} \]
where \( \hat{x}, \hat{y} \) are the Laplace transform of \( x(t), y(t) \), respectively, and \( M(s) = \int_{-\tau}^{0} e^{-\sigma t} y(t) dt \).
Solving (11) for \( \tilde{x} \) leads to \( \tilde{x} = \frac{K(s, \tau)}{J(s)} \), where

\[
K(s, \tau) = C[\varepsilon e^{-\tau s}M(s) - \varphi_2(0)] - [C e^{-\tau s}M(s) + \varphi_1(0)]\varepsilon e^{-\tau s} + s, \\
J(s) = [s + m_1(s + \varepsilon e^{-\tau s}) + Cs].
\]

Following along the lines of Freedman and Rao[2] and using the Nyquist criterion, we obtain that the conditions for local asymptotic stability of \( E_0(x^*, y^*_2) \) are given by

\[
\begin{align*}
\text{Im}\{J(i\omega_0)\} & > 0, \\
\text{Re}\{J(i\omega_0)\} & = 0,
\end{align*}
\]

where \( \text{Im}\{J(i\omega_0)\} \) and \( \text{Re}\{J(i\omega_0)\} \) are the imaginary part and real part of \( J(i\omega_0) \), respectively and \( \omega_0 \) is the small positive root of (13).

By (12) and (13), we have

\[
m_1 \omega_0 > n_0 \sin \omega_0 \tau - n_1 \omega_0 \cos \omega_0 \tau, \\
\omega_0^2 - m_0 = n_0 \cos \omega_0 \tau + n_1 \omega_0 \sin \omega_0 \tau.
\]

It follows from (15) that

\[
\omega_0^2 - |n_1| \omega_0 - (m_0 + |n_0|) \leq 0
\]

which leads to \( \omega_0 \leq \omega_* \), where \( \omega_* = \frac{|n_1| + \sqrt{|n_1|^2 + 4(m_0 + |n_0|)}}{2} \).

By (15), we have

\[
\omega_0 = \frac{n_0 \cos \omega_0 \tau + n_1 \omega_0 \sin \omega_0 \tau + m_0}{\omega_0}.
\]

Substituting (17) into (14) and rearranging, we get

\[
(m_1 n_0 + n_1 \omega_0^2)(1 - \cos \omega_0 \tau) + (n_0 - n_1 m_1) \omega_0 \sin \omega_0 \tau < m_1 n_0 + n_1 n_0 + n_1 \omega_0^2.
\]

Using the bounds

\[
(m_1 n_0 + n_1 \omega_0^2)(1 - \cos \omega_0 \tau) = 2(m_1 n_0 + n_1 \omega_0^2) \sin^2 \left( \frac{\omega_0 \tau}{2} \right)
\]

and

\[
(n_0 - n_1 m_1) \omega_0 \sin \omega_0 \tau \leq \left| (n_0 - n_1 m_1) \omega_0^2 \tau, \right.
\]

we obtain from (3.8)

\[
K_1 \tau^2 + K_2 \tau \leq K_3,
\]

where

\[
K_1 = \frac{1}{2} |n_1 n_0| + |n_1 \omega_*^2| \omega_*^2, \\
K_2 = |(n_0 - n_1 m_1)| \omega_*^2, \\
K_3 = m_1 n_0 + m_1 n_0 + |n_1| \omega_*^2.
\]

It is obvious to see that if \( \tau < \tau_* = -K_2 \sqrt{K_3^2 - 4K_1 K_2} \), the stability of \( E_0(x^*, y^*) \) of system (2) is preserved.

IV. NUMERICAL EXAMPLES

In this section, we will prove some numerical results of system (2) to illustrate our results obtained in Section 2. We consider the system (2) with \( A = B = C = 1, \lambda = 0.04, I = 0.05, \varepsilon = 0.2, \beta = 3 \). That is,

\[
\begin{align*}
\dot{x}(t) &= -y(t - \tau) - x(t)(x(t) - 1)(x(t) + 0.04) + 0.05, \\
\dot{y}(t) &= 0.2(x(t) - 3y(t - \tau)),
\end{align*}
\]

which has a positive equilibrium \( E_0(0.75, 0.25) \) and satisfies the conditions indicated in Theorem 2.1. When \( \tau = 0 \), the positive equilibrium \( E_0(0.75, 0.25) \) is asymptotically stable. The positive equilibrium \( E_0(0.75, 0.25) \) is stable when \( \tau < \tau_0 \approx 1.66 \) which is illustrated by the computer simulations (see Figs.1-4). When \( \tau \) passes through the critical value \( \tau_0 \), the positive equilibrium \( E_0(0.75, 0.25) \) loses its stability and a Hopf bifurcation occurs, i.e., a family of periodic solutions bifurcate from the positive equilibrium \( E_0(0.75, 0.25) \) (see Figs.5-8).
Figs.1-4 When $\tau = 1.65 < \tau_0 \approx 1.66$. The positive equilibrium $E_0(0.75, 0.25)$ of system (19) is asymptotically stable. The initial value is (0.6,0.18).

V. Conclusions

In this paper, the local stability of the equilibrium $E_0(x^*, y^*)$ and local Hopf bifurcation in a FitzHugh-Nagumo model with time delay are investigated. It is showed that if the conditions (H1) – (H3) hold, the equilibrium $E_0(x^*, y^*)$ of system (2) is asymptotically stable for all $\tau \in [0, \tau_0)$. If the conditions (H1), (H2) and (H4) hold, as the delay $\tau$ increases, the positive equilibrium loses its stability and a sequence of Hopf
bifurcations occur at the equilibrium $E_0(x^*, y^*)$, i.e., a family of periodic orbits bifurcates from the positive equilibrium $E_0(x^*, y^*)$. Moreover, the length of delay preserving the stability of the equilibrium $E_0(x^*, y^*)$ is estimated. Some numerical simulations are performed to verify our theoretical results found.

VI. CONCLUSIONS

In this paper, we have investigated the dynamical behaviors of a nonlinear delay population model. It is shown that under a certain condition, there exists a critical value $\tau_0$ of the delay $\tau$ for the stability of the population system. If $\tau \in [0, \tau_0)$, the positive equilibrium of the population system is asymptotically stable which means that the size of the population will keep in a steady state. When the delay $\tau$ passes through some critical values $\tau = \tau_k, k = 0, 1, 2, \cdots$, the positive equilibrium of the population system loses its stability and a Hopf bifurcation will occur. Moreover, the existence of global Hopf bifurcation is established.

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