COMPUTATIONAL METHODS FOR GLOBAL ANALYSIS
OF HOMOCLINIC AND HETEROCLINIC ORBITS:
A CASE STUDY

By

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Computational methods for global analysis of homoclinic and heteroclinic orbits: a case study.

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Abstract: In earlier papers we have developed a numerical method for the computation of branches of heteroclinic orbits for a system of autonomous ordinary differential equations in $\mathbb{R}^n$. The idea of the method is to reduce a boundary value problem on the real line to a boundary value problem on a finite interval by using linear approximations of the unstable and stable manifolds. In this paper we extend our algorithm to incorporate higher order approximations of the unstable and stable manifolds. This approximation is especially useful if we want to compute accurately center manifolds. An efficient procedure of switching between the periodic approximation of homoclinic orbits and higher order approximation of homoclinic orbits provides additional flexibility to the method. The algorithm is applied to a model problem: the DC Josephson Junction. Computations are done using the software package AUTO.

1. Introduction.

Global analysis of homoclinic and heteroclinic orbits, i.e., orbits of an infinite period connecting fixed points of a system of autonomous ordinary differential equations, is important in analysis of dynamical systems. Applications include the problem of finding traveling wave front solutions of constant speed to nonlinear parabolic partial differential equations, etc...

In earlier papers [4, 5, 7] we have developed an accurate, robust, and systematic method for computing branches of heteroclinic orbits. Specifically, we have considered the problem of finding a branch of solutions of the system of autonomous ordinary differential equations

\begin{align}
 a) & \quad x'(t) - f(x(t), \lambda) = 0, \quad x(\cdot), f(\cdot, \cdot) \in \mathbb{R}^n, \quad \lambda \in \mathbb{R}^{n\lambda}, \\
 b) & \quad \lim_{t \to -\infty} x(t) = x_-, \quad \lim_{t \to \infty} x(t) = x_+.
\end{align}

The method utilizes linear approximation of the unstable (for $t < T_-$, $-T_-$ > 0, large) and stable (for $t > T_+$, $T_+ > 0$, large) manifolds, under the assumption that solutions of (1.1) decay exponentially to their limits at $\pm \infty$. Since every translation of a solution of

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Eq. (1.1) is also a solution, we need to add a constraint. The equation

\begin{equation}
(1.2) \quad \int_{-\infty}^{\infty} (f(x(t), \lambda) - f(q(t), \lambda^0)) \cdot \frac{\partial}{\partial t} f(x(t), \lambda) dt = 0
\end{equation}

seems to be, computationally, the most appropriate way to do this. It is obtained by requiring that the current solution \(x(t)\) be as “close” as possible to the previously computed one \(q(t)\) (see [4] for the discussion). Our principal result, Theorem 2 in [7] can be summarized as follows:

Let \((q, \lambda^0)\) be a solution of (1.1), (1.2). Assume that \(n_\lambda = 2 - (n_- + n_+ - n) \geq 0\), where \(n_-\) and \(n_+\) are dimensions of unstable and stable manifolds, respectively. Under appropriate assumptions on \(f\) and appropriate transversality conditions, in a neighborhood of \((q, \lambda^0)\) there exists an unique solution branch \((x(s), \lambda(s))\), \((x(0), \lambda(0)) = (q, \lambda^0)\), of (1.1), (1.2) and for sufficiently large \(|T_-|, T_+\) an unique branch \((x(s), \lambda_T(s))\) of approximate solutions. Here \(s\) is the pseudo-arclength continuation parameter (employed by AUTO).

Moreover, we have an error estimate

\begin{equation}
(1.3) \quad ||\lambda(s) - \lambda_T(s)||_{\mathbb{R}^n_\lambda} + ||x(s) - x_T(s)||_{W^{1}_{\infty}(\mathbb{R})} \leq C \left( e^{-2|T_-| \mu_0} + e^{2T_+ \mu_1} \right),
\end{equation}

for some \(\mu_0 > 0 > \mu_1\).

Similar results were obtained in Beyn [1, 2]. A different approach to continuation of heteroclinic orbits, which makes use of solution of appropriate initial value problems, was developed in Rodriguez-Luis et al. [12].

In this paper we extend our method to higher order approximation of the unstable and stable manifolds. This is especially useful in the case when during the continuation process the exponential rate of decay is lost, i.e. a center manifold appears. We also include an efficient procedure of switching between the periodic approximation of homoclinic orbits (already incorporated into AUTO) and the higher order approximation of homoclinic orbits. This switching provides flexibility needed to accurately locate a homoclinic orbit when nearby periodic orbits are known and a periodic orbit when a nearby homoclinic orbit is known. The algorithm is applied to a model problem: the DC Josephson Junction. This problem has been chosen since it exhibits typical nontrivial behavior, is of practical interest and has been studied theoretically.

In Section 2 we describe our numerical method in the case \(n = 2, n_\lambda = 2\). In Section 3 we apply our method to the model problem; in Section 3.1 we derive equations for the higher order approximation of the unstable and stable manifolds, in Section 3.2 we collect known theoretical results about the problem, and in Section 3.3 we describe the solution algorithm and the numerical results. Computations are done using the software package AUTO.

Higher order approximation of the unstable and stable manifolds in combination with the shooting method was also developed earlier in Hassard [9, 10] for the computation of heteroclinic orbits. Hassard’s work helped us to develop the boundary value approach which is more powerful and simpler implement.
Rigorous numerical analysis of our method, including the case of a center manifold, will be given elsewhere [8].


We consider the following problem: given a solution \((q(t), \lambda^0) \equiv (x(0,t), \lambda(0))\), find branches of solutions \((x(s,t), \lambda(s))\), for the pseudo-arclength continuation, with the parameter \(s\), of the problem

\[
\begin{align*}
& a) \quad x'(t) - f(x(t), \lambda) = 0, \quad x(\cdot), f(\cdot, \cdot) \in \mathbb{R}^2, \quad \lambda \in \Lambda \subset \mathbb{R}^2, \\
& b) \quad \lim_{t \to -\infty} x(t) = x_-, \quad \lim_{t \to \infty} x(t) = x_+, \\
& c) \quad \int_{-\infty}^{\infty} \left( f(x(t), \lambda) - f(q(t), \lambda^0) \right) \cdot \frac{\partial}{\partial t} f(x(t), \lambda) dt = 0.
\end{align*}
\]

Assume that \(f \in C^k, \ k \geq 4\) and \(f_{\lambda}(x, \lambda)\) is uniformly bounded in \(\mathbb{R}^2 \times \Lambda\). We assume that equation

\[(3.11) \quad f(x, \lambda) = 0\]

can be solved to find \(x_- = x_-(\lambda), \ x_+ = x_+(\lambda)\), smooth functions of \(\lambda\). (The latter condition can easily be relaxed).

Define the eigenpairs \((w_i^-, \mu_i^-), \ (w_i^+, \mu_i^+) \in \mathbb{R}^2 \times \mathbb{R}\) respectively, by

\[
\begin{align*}
& a) \quad f_x(x_-(\lambda), \lambda)w_i^- = \mu_i^- w_i^-, \quad i = -1, 0, \\
& b) \quad f_x(x_+(\lambda), \lambda)w_i^+ = \mu_i^+ w_i^+, \quad i = -1, 1;
\end{align*}
\]

\[(2.2)\]

\[
\begin{align*}
& a) \quad |w_i^-| = 1, \quad i = -1, 0, \\
& b) \quad |w_i^+| = 1, \quad i = -1, 1.
\end{align*}
\]

\[(2.3)\]

We assume that at the beginning of the continuation process

\[(2.4)\]

\[
\begin{align*}
& a) \quad Re \mu_{-1}^- < 0 < \mu_0^- , \\
& b) \quad \mu_{-1}^+ < 0 < Re \mu_1^+ ,
\end{align*}
\]

and that during the continuation process

\[(2.5)\]

\[
\begin{align*}
& a) \quad Re \mu_{-1}^- < 0 \leq \mu_0^- , \\
& b) \quad \mu_{-1}^+ < 0 < Re \mu_1^+ .
\end{align*}
\]

The assumptions (2.4), (2.5) say that at the beginning of the continuation process the heteroclinic orbit in question connects to saddles \(x_-\) and \(x_+\). However, during the continuation process the positive eigenvalue \(\mu_0^-\) corresponding to the unstable manifold of \(x_-\) can become zero, i.e. a center manifold appears.

Define the matrices

\[(2.6)\]

\[
\begin{align*}
& a) \quad P_- \equiv P_-(\lambda) = \begin{bmatrix} w_1^- & w_0^- \end{bmatrix}, \\
& b) \quad P_+ \equiv P_+(\lambda) = \begin{bmatrix} w_1^+ & w_1^+ \end{bmatrix}.
\end{align*}
\]
Upon changing variables according to

\[(2.7)\]
\[x \equiv \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_- + P_- \begin{bmatrix} y \\ v \end{bmatrix}, \quad y, v \in \mathbb{R},\]

we can rewrite (2.1) as

\[(2.8)\]
\[
y' = \mu_0^- y + h_-(y, v, \lambda),
\quad v' = \mu_{-1}^- v + g_-(y, v, \lambda),
\]

where

\[(2.9)\]
\[
\begin{bmatrix} \mu_0^- y + h_-(y, v, \lambda) \\ \mu_{-1}^- v + g_-(y, v, \lambda) \end{bmatrix} = P_-^{-1} f \left( x_- (\lambda) + P_- \begin{bmatrix} y \\ v \end{bmatrix}, \lambda \right).
\]

Similarly, upon changing variables according to

\[(2.10)\]
\[x \equiv \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_+ + P_+ \begin{bmatrix} y \\ v \end{bmatrix}, \quad y, v \in \mathbb{R},\]

we can rewrite (2.1) as

\[(2.11)\]
\[
y' = \mu_1^+ y + h_+(y, v, \lambda),
\quad v' = \mu_{-1}^+ v + g_+(y, v, \lambda),
\]

where

\[(2.12)\]
\[
\begin{bmatrix} \mu_1^+ y + h_+(y, v, \lambda) \\ \mu_{-1}^+ v + g_+(y, v, \lambda) \end{bmatrix} = P_+^{-1} f \left( x_+ (\lambda) + P_+ \begin{bmatrix} y \\ v \end{bmatrix}, \lambda \right).
\]

Here \(h_\pm\) and \(g_\pm\) are real valued, and satisfy \(h_\pm(0, 0, \lambda) = 0, \quad D(y, u)h_\pm(0, 0, \lambda) = 0, \quad g_\pm(0, 0, \lambda) = 0, \quad D(y, u)g_\pm(0, 0, \lambda) = 0\). Denote by \(V(y, \lambda)\) a function that represents the unstable manifold of \(y = 0\). It satisfies the equation

\[(2.13)\]
\[
V_y(y, \lambda) [\mu_0^- y + h_-(y, V(y, \lambda), \lambda)] = \mu_{-1}^- V(y, \lambda) + g_-(y, V(y, \lambda), \lambda).
\quad V(0, \lambda) = 0, \quad V_y(0, \lambda) = 0.
\]

In a neighborhood of \(x_- (\lambda)\) a solution of (2.1), which is a “slowly growing” solution, can be written in the form

\[(2.14)\]
\[x_{sl} = x_- (\lambda) + P_- (\lambda) \begin{bmatrix} y \\ V(y, \lambda) \end{bmatrix}, \quad y, V(y, \lambda) \in \mathbb{R},\]

where \(y = y(t, \lambda, \epsilon_-)\) solves

\[(2.15)\]
\[
y' = \mu_1^- y + h_-(y, V(y, \lambda), \lambda), \quad -\infty < t < T_-, \quad y(T_-) = \epsilon_-,
\]

for some \(\epsilon_-\). Similarly, in a neighborhood of \(x_+ (\lambda)\) a solution of (2.1) can be written in the form

\[(2.16)\]
\[x = x_+ (\lambda) + P_+ (\lambda) \begin{bmatrix} Y(v, \lambda) \\ v \end{bmatrix},\]
where $Y(v, \lambda)$ is a function that represents the stable manifold in a neighborhood of $y = 0$ and satisfies an equation similar to (2.13); and $v = v(t, \lambda, \epsilon_\pm)$ solves

$$v' = \mu^{\pm}_1 v + g_+(Y(v, \lambda), v, \lambda), \ t > T_+,$$

$$v(T_+) = \epsilon_+, \tag{2.17}$$

for some $\epsilon_\pm$. By (2.1), (2.14) and (2.16) for sufficiently large $-T_-, T_+$ the problem (2.1) can be written in the equivalent form as

a) $x'(t) - f(x(t), \lambda) = 0, \ (\lambda_1, \lambda_2) \in \Lambda, \quad T_- < t < T_+$,

b) $x(t) = x_-(\lambda) + P_-(\lambda) \begin{bmatrix} y \\ V(y, \lambda) \end{bmatrix}, \ y = Y(t, \lambda, \epsilon_-), \ t \leq T_-,$

c) $x(t) = x_+(\lambda) + P_+(\lambda) \begin{bmatrix} y \\ V(y, \lambda) \end{bmatrix}, \ v = V(t, \lambda, \epsilon_+), \ t \geq T_+$,

$$d) \int_{T_-}^{T_+} \left( f(x(t), \lambda) - f(q(t), \lambda^0) \right) \cdot \frac{\partial}{\partial t} f(x(t), \lambda) dt = 0. \tag{2.18}$$

We next derive the approximate problem. Let $V^m(y, \lambda)$ be the Taylor polynomial of order $m$ about $y = 0$ for $V(y, \lambda)$ which is obtained by solving

$$V^m_y(y, \lambda) \left[ \mu_0 y + h_-(y, V^m(y, \lambda), \lambda) \right] = \mu_- V^m(y, \lambda) + g_-(y, V^m(y, \lambda), \lambda),$$

$$V^m(0, \lambda) = 0, \ V^m_y(0, \lambda) = 0, \tag{2.19}$$

where $y = y_m(t, \lambda, \epsilon_-)$ solves

$$y' = \mu_0 y + h_-(y, V^m(y, \lambda), \lambda), \quad -\infty < t < T_-, \tag{2.20}$$

$$y(T_-) = \epsilon_-.$$ 

Then an approximation to a “slowly growing” solution (2.14) of (2.1) is given by

$$x^m_{sl} = x_-(\lambda) + P_-(\lambda) \begin{bmatrix} y \\ V^m(y, \lambda) \end{bmatrix}, \ y = y_m(t, \lambda, \epsilon_-), \ V^m(y, \lambda) \in \mathbb{R}. \tag{2.21}$$

For the stable manifold we use linear approximation. Let $Y^1(v, \lambda)$ be the Taylor polynomial of order 1 about $y = 0$ for $Y(v, \lambda)$. Then

$$Y^1(v, \lambda) \equiv 0.$$ 

And $v = v(t, \lambda, \epsilon_\pm)$ is obtained from linear differential equation

$$v' = \mu^{\pm}_1 v, \quad T_+ < t < \infty,$$

$$v(T_+) = \epsilon_+. \tag{2.22}$$

Hence the problem (2.18) can be approximated by

a) $x'(t) - f(x(t), \lambda) = 0, \ (\lambda_1, \lambda_2) \in \Lambda, \quad T_- < t < T_+$,

b) $x(t) = x_-(\lambda) + P_-(\lambda) \begin{bmatrix} y \\ V^m_y(y, \lambda) \end{bmatrix}, \ y = Y(t, \lambda, \epsilon_-), \ t \leq T_-,$

c) $x(t) = x_+(\lambda) + P_+(\lambda) \begin{bmatrix} 0 \\ v \end{bmatrix}, \ v = V(t, \lambda, \epsilon_+), \ t \geq T_+$,

$$d) \int_{T_-}^{T_+} \left( f(x(t), \lambda) - f(q(t), \lambda^0) \right) \cdot \frac{\partial}{\partial t} f(x(t), \lambda) dt = 0. \tag{2.23}$$
Finally, to obtain the equations for our solution algorithm, we rewrite (2.23) as a boundary value problem on a finite interval, taking into account (2.19)–(2.22):

\begin{align}
a) \quad & x'(t) - f(x(t), \lambda) = 0, \quad = (\lambda_1, \lambda_2) \in \Lambda, \quad T_- < t < T_+,
\nonumber 
b) \quad & x(T_-) = x_-(\lambda) + P_-(\lambda) \begin{bmatrix} \epsilon_- \\ Vm(\epsilon_-, \lambda) \end{bmatrix},
\nonumber 
c) \quad & x(T_+) = x_+(\lambda) + P_+(\lambda) \begin{bmatrix} 0 \\ \epsilon_+ \end{bmatrix},
\nonumber 
d) \quad & \int_{T_-}^{T_+} \left( f(x(t), \lambda) - f(q(t), \lambda^0) \right) \cdot \frac{\partial}{\partial t} f(x(t), \lambda) dt = 0.
\end{align}

Equations (2.24) represent \( n = 2 \) coupled differential equations subject to \( n_c = 2n + 1 = 5 \) constraints, of which d) is an integral condition. In addition to the vector function variable \( x(t) \in \mathbb{R}^2 \) we have \( n_v \equiv n + 2 = 4 \) scalar variables: \( \lambda \in \mathbb{R}^2, \epsilon_-, \epsilon_+ \in \mathbb{R} \). Formally we need \( n_v = n_c - n \) for a single heteroclinic connection. Here we shall be interested in computing an entire branch (one dimensional continuum) of orbits, in which case \( n_v = n_c - n + 1 \). This requirement is obviously satisfied here.

3. Example.

3.1. Derivation of the equations.

The DC Josephson Junction equations, in dimensionless form, are [13]:

\begin{align}
(3.1) \quad & x' = f(x, \rho, \beta),
\nonumber
\end{align}

with \( x = (x_1, x_2)^T, \lambda = (\rho, \beta) \),

\begin{align}
\nonumber & f(x, \rho, \beta) = (f_1(x_1, x_2, \rho, \beta), f_2(x_1, x_2, \rho, \beta))^T
\nonumber & = \begin{pmatrix} x_2, \frac{1}{\beta}(-x_2 - \sin x_1 + \rho) \end{pmatrix}^T.
\nonumber
\end{align}

Assume that \( \rho \leq 1, \rho^* = 1 \). If \( \rho < 1 \) then (3.1) has a heteroclinic orbit connecting two saddles: \( x_- = (\pi - \arcsin \rho, 0)^T \) and \( x_+ = (3\pi - \arcsin \rho, 0)^T \). We note that

\begin{align}
(3.2) \quad & f_x(x_-, \rho, \beta) = f_x(x_+, \rho, \beta) = \begin{bmatrix} 0 & \frac{1}{\sqrt{1-\rho^2}} \\ \frac{1}{\beta} & -\frac{1}{\beta} \end{bmatrix},
\nonumber
\end{align}

which has eigenvalues

\begin{align}
(3.3) \quad & \mu_0^- \equiv \mu_0 = \frac{-1 + \Delta}{2\beta}, \quad \mu_0^+ \equiv \mu_0 = \frac{-1 - \Delta}{2\beta}, \quad \Delta \equiv \sqrt{1 + 4\beta \sqrt{1 - \rho^2}}.
\nonumber
\end{align}

Corresponding right eigenvectors and the matrices \( P_- \) and \( P_+ \) are

\begin{align}
(3.4) \quad & w_{-1} = \frac{1}{\sqrt{1 + \mu_{-1}^2}} \begin{bmatrix} 1 \\ \mu_{-1} \end{bmatrix}, \quad w_0 = \frac{1}{\sqrt{1 + \mu_0^2}} \begin{bmatrix} 1 \\ \mu_0 \end{bmatrix},
\nonumber
\quad & P \equiv P_- = P_+ = \begin{bmatrix} w_0 & w_{-1} \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{1 + \mu_0^2}} & \frac{1}{\sqrt{1 + \mu_{-1}^2}} \\ \frac{\mu_0}{\sqrt{1 + \mu_0^2}} & \frac{-\mu_{-1}}{\sqrt{1 + \mu_{-1}^2}} \end{bmatrix}.
\nonumber
\end{align}
Upon changing the variables according to

\begin{equation}
(3.5) \quad x \equiv \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \pi - \arcsin \rho \\ 0 \end{bmatrix} + P \begin{bmatrix} y \\ v \end{bmatrix}, \quad y, v \in \mathbb{R},
\end{equation}

we rewrite (3.1) in the form (2.8) as

\begin{equation}
(3.6) \quad \begin{aligned}
y' &= \mu_0 y + h(y, v, \rho, \beta), \\
v' &= \mu_1 v + g(y, v, \rho, \beta),
\end{aligned}
\end{equation}

where

\begin{align*}
\begin{bmatrix} \mu_0 y + h(y, v, \rho, \beta) \\
\mu_1 v + g(y, v, \rho, \beta) \end{bmatrix} &= P^{-1} f(x_1, x_2, \rho, \beta) \\
= \frac{1}{\mu_1 - \mu_0} &\begin{bmatrix} \mu_1 \sqrt{1 + \mu_0^2} & -\sqrt{1 + \mu_0^2} \\
-\mu_0 \sqrt{1 + \mu_1^2} & \sqrt{1 + \mu_1^2} \end{bmatrix} \begin{bmatrix} x_2 \\ \frac{1}{\beta} (\rho - x_2 - \sin x_1) \end{bmatrix} \\
(3.7) \quad &= \frac{1}{\Delta} \begin{bmatrix} \sqrt{1 + \mu_0^2} & \frac{\Delta - 1}{2} x_2 + \rho - \sin x_1 \\
\sqrt{1 + \mu_1^2} & \frac{\Delta - 1}{2} x_2 - \rho + \sin x_1 \end{bmatrix} \\
&= \frac{\mu_0 y + \frac{\rho(y+v)^2}{2\Delta(1+\mu_0^2)} - \frac{\sqrt{1-\rho^2(y+v)^2}}{2\Delta(1+\mu_0^2)^{3/2}} - \frac{\rho(y+v)^4}{24\Delta(1+\mu_0^2)^2}}{\left(1+\mu_0^2\right)^{3/2}} + O\left((y+v)^5\right) \\
&- \frac{\mu_1 v - \frac{\rho(y+v)^2}{2\Delta(1+\mu_0^2)} + \frac{\sqrt{1-\rho^2(y+v)^2}}{2\Delta(1+\mu_0^2)^{3/2}} + \frac{\rho(y+v)^4}{24\Delta(1+\mu_0^2)^2}}{\left(1+\mu_1^2\right)^{3/2}} + O\left((y+v)^5\right).
\end{align*}

Note that in the last equality we used the Taylor expansion

\begin{align*}
\sin x_1 &= \sin \left(\pi - \arcsin \rho + \frac{y + v}{\sqrt{1 + \mu_0^2}}\right) = \sin \left(\arcsin \rho - \frac{y + v}{\sqrt{1 + \mu_0^2}}\right) \\
&= \sin \left(\arcsin \rho\right) - \left[\cos \left(\arcsin \rho\right)\right] \frac{y + v}{\sqrt{1 + \mu_0^2}} - \left[\sin \left(\arcsin \rho\right)\right] \frac{(y + v)^2}{2(1 + \mu_0^2)} \\
&= \left[\cos \left(\arcsin \rho\right)\right] \frac{(y + v)^3}{6(1 + \mu_0^2)^{3/2}} - \left[\sin \left(\arcsin \rho\right)\right] \frac{(y + v)^4}{24(1 + \mu_0^2)^2} + O\left((y + v)^5\right) \\
&- \frac{\rho}{\left(1 + \mu_0^2\right)^{3/2}} \left(\frac{y + v}{\sqrt{1 + \mu_0^2}}\right)^2 - \frac{(y + v)^2}{2(1 + \mu_0^2)} + \frac{\sqrt{1-\rho^2(y+v)^2}}{6(1 + \mu_0^2)^{3/2}} \\
&+ \frac{\rho(y+v)^4}{24(1 + \mu_0^2)^2} + O\left((y + v)^5\right),
\end{align*}

Hence in view of (2.13)–(2.15) and (2.19)–(2.21) the “slowly growing” solution and its approximation, correspondingly, have the form:

\begin{equation}
(3.9) \quad x_{st} = \begin{bmatrix} \pi - \arcsin \rho \\ 0 \end{bmatrix} + P \begin{bmatrix} y \\ V(y, \rho, \beta) \end{bmatrix}, \quad y = y(t, \rho, \beta, \epsilon_-), \quad V(y, \rho, \beta) \in \mathbb{R},
\end{equation}
\[(3.10) \quad x_{sl}^m = \begin{bmatrix} \pi - \arcsin \rho \\ 0 \end{bmatrix} + P \begin{bmatrix} y \\ V^m(y, \rho, \beta) \end{bmatrix}, \quad y = y_m(t, \rho, \beta, \epsilon_-), \quad V^m(y, \rho, \beta) \in \mathbb{R}, \]

where

\[(3.11) \quad V^m(y, \rho, \beta) = A(\rho, \beta)y^2 + B(\rho, \beta)y^3 + C(\rho, \beta)y^4 + O(y^5) \]

is the Taylor polynomial of order \( m \) about \( y = 0 \) for \( V(y, \rho, \beta) \) which is obtained, according to (2.19), by solving

\[(3.12) \quad V_y^m[\mu_0 y + h(y, V^m, \rho, \beta)] = \mu_{-1} v + g(y, V^m, \rho, \beta), \]

with \( y = y_m(t, \rho, \beta, \epsilon_-) \). Substituting (3.7) and (3.11) into (3.12), we have

\[
\begin{align*}
(2Ay + 3By^2 + 4Cy^3) & \left[ \mu_0 y + \frac{\rho}{2\Delta} \right] \left( y + Ay^2 + By^3 + Cy^4 \right)^2 \\
- \frac{\sqrt{1 - \rho^2}}{6\Delta} (y + Ay^2 + By^3 + Cy^4)^3 & - \frac{\rho}{24\Delta} (y + Ay^2 + By^3 + Cy^4)^4 + O(y^5) \\
+ \frac{\sqrt{1 - \rho^2}}{6\Delta} (y + Ay^2 + By^3 + Cy^4)^3 & + \frac{\rho}{24\Delta} (y + Ay^2 + By^3 + Cy^4)^4 + O(y^5).
\end{align*}
\]

Equating the coefficients, we obtain the equations

\[
\begin{align*}
2A\mu_0 &= \mu_{-1} A - \frac{\rho}{2\Delta}, \\
3B\mu_0 + 2A - \frac{\rho}{2\Delta} - \frac{\sqrt{1 - \rho^2}}{6\Delta} &= \mu_{-1} B - \frac{\rho}{2\Delta} 2A + \frac{\sqrt{1 - \rho^2}}{6\Delta},
\end{align*}
\]

whose solutions are

\[
\begin{align*}
A &= \frac{\rho}{2\Delta(\mu_{-1} - 2\mu_0)} = \frac{\rho \beta}{\Delta(1 - 3\Delta)} < 0, \\
B &= \frac{\sqrt{1 - \rho^2} - 6A\rho}{3\Delta(3\mu_0 - \mu_{-1})} = \frac{\sqrt{1 - \rho^2} - 6A\rho}{3\Delta(2\Delta - 1)} > 0.
\end{align*}
\]

Substituting these solutions into (3.11) and then (3.11) into (3.10) gives

\[
\begin{align*}
(3.16a) \quad x_{sl}^2 &= \begin{bmatrix} \pi & -\arcsin \rho \\ 0 \end{bmatrix} + P \begin{bmatrix} Y_2 \\ Y_2 + Ay_2^2 \end{bmatrix}, \quad A = \frac{\rho \beta}{\Delta(1 - 3\Delta)},
\end{align*}
\]

\[
\begin{align*}
x_{sl}^3 &= \begin{bmatrix} \pi & -\arcsin \rho \\ 0 \end{bmatrix} + P \begin{bmatrix} Y_3 \\ Y_2 + Ay_2^2 + By_3^3 \end{bmatrix}, \\
A &= \frac{\rho \beta}{\Delta(1 - 3\Delta)}, \quad B = \frac{\sqrt{1 - \rho^2} - 6A\rho}{3\Delta(2\Delta - 1)} \beta.
\end{align*}
\]
Here \( y = y_m(t, \rho, \beta, \epsilon_-) \) is obtained, according to (2.20), by solving

\[
\begin{align*}
y' &= \mu_0 y + h(y, V^m(y, \rho, \beta), \rho, \beta), \quad -\infty < t < T_-, \\
y(T_-) &= \epsilon_-.
\end{align*}
\]

To solve (3.17) approximately we use the Taylor expansion for the right hand side. Taking into account (3.7) and (3.11) we obtain

\[
\begin{align*}
y' &= \mu_0 y + \frac{\rho}{2\Delta} (y^2 + 2Ay^3) - \frac{\sqrt{1 - \rho^2}}{6\Delta} y^3 + O(y^4), \quad -\infty < t < T_-, \\
y(T_-) &= \epsilon_-.
\end{align*}
\]

In particular, in the case \( m = 2 \) neglecting the higher order terms and using (3.14), the above reduces to

\[
\begin{align*}
y' &= \mu_0 y + \frac{\rho}{2\Delta} y^2, \quad -\infty < t < T_-, \\
y(T_-) &= \epsilon_-,
\end{align*}
\]

whose solution is an approximation to \( y_2 \):

\[
y_2(t, \rho, \beta, \epsilon_-) \approx \left( \frac{\rho}{2\Delta} \frac{\epsilon_- \mu_0(T_- - t)}{\mu_0} - \frac{1}{\epsilon_-} \right)^{-1}, \quad \mu_0 = \frac{2\sqrt{1 - \rho^2}}{1 + \Delta}.
\]

The boundary conditions (2.24b) and (2.24c), respectively, take the form:

\[
\begin{align*}
b) \quad x(T_-) &= x_- (\lambda) + P(\lambda) \begin{bmatrix} \epsilon_- \\ V^m(\epsilon_-, \lambda) \end{bmatrix} \\
&= \begin{bmatrix} \pi - \arcsin \rho \\ 0 \end{bmatrix} + \epsilon_- w_0 + (A\epsilon_-^2 + B\epsilon_-^3 + \ldots) w_{-1}, \\
c) \quad x(T_+) &= x_+ (\lambda) - P(\lambda) \begin{bmatrix} 0 \\ \epsilon_+ \end{bmatrix} = \begin{bmatrix} 3\pi - \arcsin \rho \\ 0 \end{bmatrix} - \epsilon_+ w_{-1},
\end{align*}
\]

3.2. **Known theoretical results** (Schecter [13] and Chow et al. [3]).

We identify \( x_1 \) and \( x_1 + 2\pi \), so that (3.1) defines a vector field on a cylinder. For an equilibrium \( x_- \) of (3.1) we denote by \( \mu_{-1} \) and \( \mu_0 \) the eigenvalues of \( f_x(x_-, \rho, \beta) \). We shall be interested in the situation when during the continuation procedure \( \mu_{-1} < 0 \) and \( \mu_0 \geq 0 \). For \( (\rho, \beta) = (1, \beta^*) \) for some (unknown) \( \beta^* \) (3.1) has an equilibrium \( (\pi/2, 0) \) of saddle-node type, with a separatrix loop \( \Gamma \), where \( \mu_{-1} = \mu_{-1}^* < 0 \) and \( \mu_0 = \mu_0^* \equiv 0 \). Denote \( \nu_1 = \rho - 1 \), \( \nu_2 = \beta - \beta^* \). The bifurcation diagram [13] is depicted on Figure 1.
Figure 1.

The phase portrait in a neighborhood of $\Gamma$ (Figure 1) is as follows:
1) $\nu_1 = 0$, $\nu_2 = 0$; a saddle-node and a separatrix loop.
2) $\nu_1 > 0$; no equilibria, a unique stable closed orbit near $\Gamma$.
3) $\nu_1 = 0$, $\nu_2 < 0$; a saddle-node.
4) $\nu_1 < 0$, $(\nu_1, \nu_2)$ below $C$; a saddle and a node.
5) $\nu_1 < 0$, $(\nu_1, \nu_2)$ on $C$; a saddle and a node; the saddle has a separatrix loop.
6) $\nu_1 < 0$, $(\nu_1, \nu_2)$ above $C$; a saddle and a node; there is a unique stable closed orbit near $\Gamma$.
7) $\nu_1 = 0$, $\nu_2 > 0$; a saddle-node and a unique stable closed orbit near $\Gamma$.

3.3. Solution algorithm and the numerical results.

Step 1. (Doedel and Kernevez [6, pp. 50–54]). A homotopy from a problem with known periodic solution to a periodic solution of period $T$ of (3.1) in the region 2) ($\beta > \beta^*$, $\rho > 1$). The periodic approximation algorithm [6] is based on equations
\begin{equation}
(5.1) \quad x' = Tf(x, \rho, \beta), \quad 0 < t < 1,
\end{equation}
with $f(x, \rho, \beta) = \left( x_2, \frac{1}{\beta}(-x_2 - \sin x_1 + \rho) \right)^T$.
\begin{equation}
(5.2) \quad \int_0^1 \left[ (x_1(t) - x_1^0(t)) f_1(x^0, \rho^0, \beta^0) + x_2(t) f_2(x^0, \rho^0, \beta^0) \right] dt = 0,
\end{equation}
where $(x^0(t), \rho^0, \beta^0)$ is a previously computed solution along a solution branch, and
\begin{equation}
(5.3) \quad x_1(1) - x_1(0) - 2\pi = 0, \quad x_2(1) - x_2(0) = 0.
\end{equation}
We introduce a homotopy parameter $\gamma$ in (5.1) and consider the equations
\begin{equation}
(5.4) \quad x_1' = T x_2, \quad 0 < t < 1,
\end{equation}
\begin{equation}
(5.4) \quad x_2' = \frac{T}{\beta} (\rho - \gamma \sin x_1 - x_2), \quad 0 < t < 1.
\end{equation}
Take $\rho = 2$, $\beta = 1$. Then for $\gamma = 0$ we see that $x_1(t) = 2\pi t$, $x_2(t) \equiv 2$, $T = \pi$ is a solution to (5.2), (5.3), (5.4), where in (5.2) $f$ is replaced by the right hand side of (5.4), and $x^0 = x$. Freezing $\rho$ and $\beta$ we find a branch $(x(\cdot, s), T(s), \gamma(s))$ that passes through $\gamma = 1$. Thus the homotopy leads to a starting point for (5.1)–(5.3).

Step 2 [6, pp. 50–54]. Computation of a branch $(x(s), T(s), \rho(s))$ of solutions of (5.1)–(5.3) in the direction of decreasing $\rho$ and increasing $T$, while $\beta > \beta^*$ is kept frozen, passing through the regions 7 and 6) and approaching the region 5).

Step 3. Switching from the periodic approximation to the tangent one. See Figures 2, 3.

The tangent approximation algorithm is based on equations (5.1),

$$
(5.5) \quad \int_0^1 (f(x, \rho, \beta) - f(x^0, \rho^0, \beta^0)) \cdot f_x(x, \rho, \beta) f(x, \rho, \beta) \, dt = 0,
$$

where $(x^0(t), \rho^0, \beta^0)$ is a previously computed solution along a solution branch, and

$$
(5.6) \quad a) \ x(0) = x_- + \epsilon_- w_0, \quad b) \ x(1) = x_+ - \epsilon_+ w_{-1}.
$$

Here

$$
(5.7) \quad x_- = (\pi - \arcsin \rho, 0)^T, \quad x_+ = (3\pi - \arcsin \rho, 0)^T,
$$

$$
\mu_1 = -\frac{1 - \Delta}{2\beta}, \quad \mu_0 = \frac{2\sqrt{1 - \rho^2}}{1 + \Delta}, \quad \Delta = \sqrt{1 + 4\beta \sqrt{1 - \rho^2}},
$$

$$
\frac{1}{\sqrt{1 + \mu_2^2}} \begin{bmatrix} 1 \\ \mu_1 \\ \mu_0 \end{bmatrix}, \quad w_0 = \frac{1}{\sqrt{1 + \mu_2^2}} \begin{bmatrix} 1 \\ \mu_0 \end{bmatrix}.
$$

The unknowns are $x(t)$, $\rho$, $\beta$, $\epsilon_-$, $\epsilon_+$.

A result in Lin [11, Th. 3.1, Th. 4.3, Lemma 4.5] can be interpreted as an estimate of a distance from a homoclinic orbit to its periodic approximation. Specifically, let $(x, \lambda)$, $n_\lambda = 1$, be a homoclinic solution of (1.1). Under appropriate assumptions on $f$ and appropriate transversality conditions, for sufficiently large $T$ in a neighborhood of $(x, \lambda)$ there exists an unique, up to time translations, branch of periodic solutions $(x_p(T), \lambda_p(T))$ of (1.1), parametrized by the period $T$. Moreover, we have the following estimate:

$$
(5.8) \quad |\lambda - \lambda_p(T)| + \|x - x_p(T)\|_{L_\infty([\frac{-T}{2}, \frac{T}{2}])} \leq C e^{-\frac{T}{2} \alpha}, \quad \alpha = \min \{|\mu_1|, |\mu_0|\}.
$$

where $\mu_0$, $\mu_1$ can be chosen the same as in (1.3). Note that $(\mu_0, \mu_1)$ in (5.8) can be identified with $(\mu_0, \mu_-)$ in (5.8). The estimates (5.8) and (1.3) provide us with the information necessary to design algorithms for switching between the periodic approximation of a homoclinic orbit and the tangent one.

Let $(x^0_p(t), \rho^0_p, \beta^0_p, T^0)$ be a solution of (5.1)–(5.3). We obtain the tangent approximation of a homoclinic orbit from its periodic approximation by a homotopy as follows. Let

$$
(5.9) \quad a) \ x(0) = \gamma (x_- + \epsilon_- w_0) + (1 - \gamma) x^0_p(0),
$$

$$
b) \ x(1) = \gamma (x_+ - \epsilon_+ w_{-1}) + (1 - \gamma) x^0_p(1).
$$
Then as $\gamma$ varies continuously from 0 to 1, the solution $(x(s), \rho(s), \beta(s))$ of the system (5.1), (5.9) varies continuously from the solution of the system (5.1)–(5.3) to the solution of the system (5.1), (5.5), (5.6). The initial data for the homotopy is:

$$
x(0) = x_0^0(0), \quad x_+ = x_0^0 \equiv (\pi - \arcsin \rho_0^0, 0)^T, \quad w_0 = w_0(\rho_0^0, \beta_0^0),$$

$$
x(1) = x_0^0(1), \quad x_+ = x_0^0 \equiv (3\pi - \arcsin \rho_0^0, 0)^T, \quad w_1 = w_1(\rho_0^0, \beta_0^0),$$

$$\rho = \rho_0^0, \quad \beta = \beta_0^0,$$

and $T = T^0$, $\epsilon_- = |x_0^0(0) - x_0^0|$, $\epsilon_+ = |x_0^0(1) - x_0^0|$ are fixed.

**Step 4.** Switching from the tangent approximation to a higher order approximation for the “slow” manifold. The boundary condition for the second order approximation for the “slow” manifold is given by

$$
\begin{align*}
(5.11) & \quad a) \quad x(0) = x_+ + \epsilon_- w_0 + A\epsilon_-^2 w_{-1}, \quad b) \quad x(1) = x_+ - \epsilon_+ w_{-1}.
\end{align*}
$$

The boundary condition for the third order approximation for the “slow” manifold is given by

$$
\begin{align*}
(5.12) & \quad a) \quad x(0) = x_+ + \epsilon_- w_0 + (A\epsilon_-^2 + B\epsilon_-^3) w_{-1}, \quad b) \quad x(1) = x_+ - \epsilon_+ w_{-1},
\end{align*}
$$

etc... The second order approximation for the “slow” manifold is obtained by a homotopy from (5.1), (5.5), (5.6) to (5.1), (5.5), (5.11). The third order approximation is obtained similarly.

**Step 5.** Computation of a branch $(x(s), \rho(s), \beta(s))$ of solutions of equations (5.1), (5.5) with one of the boundary conditions (5.6), (5.11) or (5.12) in the direction of increasing $\rho$ and decreasing $\beta$, while $T$ is frozen at a large value, and thus approaching the point $(\rho, \beta) = (1, \beta^*)$. See Figure 4, left. The figure agrees with the theoretical result [13]:

$$
(5.13) \quad \rho = 1 - \rho^2(\beta - \beta^*)^2 + o((\beta - \beta^*)^2) \text{ as } \rho \to 1.
$$

Figure 5 depicts the orbits in the case of the periodic approximation and the tangent one. Note that though the phase plane representations of the orbits are visually indistinguishable, the values of $\beta$ are quite different. In fact, one requires $T=33.5, 135, 10600$ in the case of the periodic approximation to obtain the same accuracy in $\beta$ as for $T=12.5, 25, 50$, correspondingly, in the case of the tangent approximation.

To obtain a better approximation of $\beta^*$, in view of (5.13), we make the following change of variables:

$$
(5.14) \quad \rho_1 = \sqrt{1 - \rho^2},
$$

which implies $\mu_0 \approx \rho_1$, as $\rho_1 \to 0$. The results of computations are shown on Figure 6, left.

**Step 6.** Investigating the dependence of the accuracy of approximation of $\beta$ on the period $T$ for fixed $\rho$. The dependence of the accuracy of approximation of $\beta$ on the period
T for fixed $\rho$ close to 1 is shown on Figure 4, right, and for fixed $\rho_1$ close to 0 on Figure 6, right.

Finally, the following table shows how the error in the approximation of $\beta(\approx \beta^*)$ for $\rho = 1 - 0.51 \times 10^{-6}$ $(\mu_0 = 10^{-3})$ depends on $T$ in the case of the linear, quadratic and cubic approximation of the slow (center) manifold. The table seems to indicate that the error in $\beta$ decays exponentially with $T$ in all three approximations, with the cubic approximation being slightly better than linear one and the quadratic approximation being slightly better than cubic one. One would expect the above errors to be proportional to powers of $\frac{1}{T}$. This exponential decay of the error is quite unexpected, and is perhaps, due to the specific problem. This might also explain why for this problem higher order approximations of the center manifold only slightly improve the error. Also from the table $\epsilon_\gamma = O(\frac{1}{T})$.

<table>
<thead>
<tr>
<th>$T$</th>
<th>$\epsilon_\gamma$ (first order approximation)</th>
<th>Relative error in the first order approximation</th>
<th>Relative error in the second order approximation</th>
<th>Relative error in the third order approximation</th>
</tr>
</thead>
<tbody>
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<td>10</td>
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<td>$1.538 \times 10^{-1}$</td>
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<td>.154</td>
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<td>$1.903 \times 10^{-2}$</td>
<td>$1.924 \times 10^{-2}$</td>
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<td>$2.571 \times 10^{-6}$</td>
<td>$2.571 \times 10^{-6}$</td>
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<tr>
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<td>.0349</td>
<td>0</td>
<td>0</td>
<td>0</td>
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</table>

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References


Figure 2. Some orbits that connect the fixed points $x_- = (\pi - \arcsin \rho, 0)^T$ and $x_+ = (3\pi - \arcsin \rho, 0)^T$, of system (5.1), (5.9). Top left: phase plane representation of (5.1), (5.9), when $\gamma = 0$ (in the beginning of Step 3, periodic approximation), $T=50$, $\rho=0.9643326$ and $\beta=1.0$. Top right: a homotopy from the periodic approximation to the tangent one in $(\gamma, \beta)$ plane, starting at the point $(\gamma, \beta)=(0.0, 1.0)$ and terminating at the point $(\gamma, \beta)=(1.0, 0.9916909)$. Bottom left: a homotopy from the periodic approximation to the tangent one in $(\gamma, \rho)$ plane, starting at the point $(\gamma, \rho)=(0.0, 0.9643326)$ and terminating at the point $(\gamma, \rho)=(1.0, 0.9718606)$. Bottom right: a homotopy from the periodic approximation to the tangent one in $(\rho, \beta)$ plane, starting at the point $(\rho, \beta)=(0.9643326, 1.0)$ with the label 19 and terminating at the point $(\rho, \beta)=(0.9718606, 0.9916909)$ with the label 23.
Figure 3. Some orbits that connect the fixed points $x_-(\pi - \arcsin \rho, 0)^T$ and $x_+ = (3\pi - \arcsin \rho, 0)^T$, of system (5.1), (5.9). Left: phase plane representation of (5.1), (5.9), when $\gamma = 1$ (in the end of Step 3, tangent approximation), $T=50$, $\rho=0.9718606$ and $\beta=0.9916909$. Right: $(t, x_1)$ plane representation in the above case.
Figure 4. Left (Step 5): a branch of solutions of (5.1), (5.5), (5.6) with $T = 20$, fixed, starting at the point $(\rho, \beta) = (0.9718606, 0.9916909)$ ($\mu_0 \approx 0.24$) and terminating at the point $(\rho, \beta) = (0.99999949, 0.7028165)$ ($\mu_0 \approx 0.001$). Right (Step 6): $(T, \rho)$ plane representation of a branch of approximate solutions of (5.1), (5.5), (5.6) parametrized by the period $T$ for fixed $\rho = 0.9718606$ ($\mu_0 \approx 0.24$).
Figure 5. Phase plane representation of orbits that connect the fixed points $x_- = (\pi - \arcsin \rho, 0)^T$ and $x_+ = (3\pi - \arcsin \rho, 0)^T$, with $T=50$, $\rho=0.99999949$ ($\mu_0 \approx 10^{-3}$), fixed. Left: tangent approximation (system (5.1), (5.5), (5.6)), here $\beta = 0.7028165$. Right: periodic approximation (system (5.1) - (5.3)), here $\beta = 0.7424534$. 
Figure 6. Left (Step 5): a branch of solutions of (5.1), (5.5), (5.6) with $T = 20$, fixed, starting at the point $(\rho_1, \beta) = (0.167, 0.9004192)$ and terminating at the point $(\rho_1, \beta) = (10^{-6}, 0.6890448)$ Right (Step 6): a branch of solutions of (5.1), (5.5), (5.6) with $\rho_1 = 10^{-6}$ ($\mu_0 \approx 10^{-6}$), fixed, starting at the point $(T, \beta) = (10, 0.5951997)$ and terminating at the point $(T, \beta) = (121.3, 0.7025648)$. 
<table>
<thead>
<tr>
<th>#</th>
<th>Author/s</th>
<th>Title</th>
</tr>
</thead>
<tbody>
<tr>
<td>721</td>
<td>Ian M. Anderson, Niky Kamran and Peter J. Olver</td>
<td>Internal, external and generalized symmetries</td>
</tr>
<tr>
<td>722</td>
<td>C. Foias and J.C. Saut</td>
<td>Asymptotic integration of Navier–Stokes equations with potential forces 1</td>
</tr>
<tr>
<td>723</td>
<td>Ling Ma</td>
<td>The convergence of semidiscrete methods for a system of reaction-diffusion equations</td>
</tr>
<tr>
<td>724</td>
<td>Adelina Georgescu</td>
<td>Models of asymptotic approximation</td>
</tr>
<tr>
<td>725</td>
<td>A. Makagon and H. Salehi</td>
<td>On bounded and harmonizable solutions on infinite order arma systems</td>
</tr>
<tr>
<td>726</td>
<td>San-Yih Lin and Yan-Shin Chin</td>
<td>An upwind finite-volume scheme with a triangular mesh for conservation laws</td>
</tr>
<tr>
<td>727</td>
<td>J.M. Ball, P.J. Holmes, R.D. James, R.L. Pego &amp; P.J. Swart</td>
<td>On the dynamics of fine structure</td>
</tr>
<tr>
<td>728</td>
<td>KangPing Chen and Daniel D. Joseph</td>
<td>Lubrication theory and long waves</td>
</tr>
<tr>
<td>729</td>
<td>J.L. Ericksen</td>
<td>Local bifurcation theory for thermoelastic Bravais lattices</td>
</tr>
<tr>
<td>730</td>
<td>Mario Taboada and Yuncheng You</td>
<td>Some stability results for perturbed semilinear parabolic equations</td>
</tr>
<tr>
<td>731</td>
<td>A.J. Lawrence</td>
<td>Local and deletion influence</td>
</tr>
<tr>
<td>732</td>
<td>Bogdan Vernescu</td>
<td>Convergence results for the homogenization of flow in fractured porous media</td>
</tr>
<tr>
<td>733</td>
<td>Xinfu Chen and Avner Friedman</td>
<td>Mathematical modeling of semiconductor lasers</td>
</tr>
<tr>
<td>734</td>
<td>Yongzhi Xu</td>
<td>Scattering of acoustic wave by obstacle in stratified medium</td>
</tr>
<tr>
<td>735</td>
<td>Songmu Zheng</td>
<td>Global existence for a thermodynamically consistent model of phase field type</td>
</tr>
<tr>
<td>736</td>
<td>Heinrich Freistühler and E. Bruce Pitman</td>
<td>A numerical study of a rotationally degenerate hyperbolic system part I: the Riemann problem</td>
</tr>
<tr>
<td>737</td>
<td>Epifanio G. Virga</td>
<td>New variational problems in the statics of liquid crystals</td>
</tr>
<tr>
<td>738</td>
<td>Yoshikazu Giga and Shun’ichi Goto</td>
<td>Geometric evolution of phase-boundaries</td>
</tr>
<tr>
<td>739</td>
<td>Ling Ma</td>
<td>Large time study of finite element methods for 2D Navier–Stokes equations</td>
</tr>
<tr>
<td>740</td>
<td>Mitchell Luskin and Ling Ma</td>
<td>Analysis of the finite element approximation of microstructure in micromagnetics</td>
</tr>
<tr>
<td>741</td>
<td>M. Chipot</td>
<td>Numerical analysis of oscillations in nonconvex problems</td>
</tr>
<tr>
<td>742</td>
<td>J. Carrillo and M. Chipot</td>
<td>The dam problem with leaky boundary conditions</td>
</tr>
<tr>
<td>743</td>
<td>Eduard Harabetian and Robert Pego</td>
<td>Efficient hybrid shock capturing schemes</td>
</tr>
<tr>
<td>744</td>
<td>B.L.J. Braaksmma</td>
<td>Multisummability and Stokes multipliers of linear meromorphic differential equations</td>
</tr>
<tr>
<td>745</td>
<td>Tae Il Jeon and Tze-Chien Sun</td>
<td>A central limit theorem for non-linear vector functionals of vector Gaussian processes</td>
</tr>
<tr>
<td>746</td>
<td>Chris Grant</td>
<td>Solutions to evolution equations with near-equilibrium initial values</td>
</tr>
<tr>
<td>747</td>
<td>Mario Taboada and Yuncheng You</td>
<td>Invariant manifolds for retarded semilinear wave equations</td>
</tr>
<tr>
<td>748</td>
<td>Peter Rejto and Mario Taboada</td>
<td>Unique solvability of nonlinear Volterra equations in weighted spaces</td>
</tr>
<tr>
<td>749</td>
<td>Hi Jun Choe</td>
<td>Holder regularity for the gradient of solutions of certain singular parabolic equations</td>
</tr>
<tr>
<td>750</td>
<td>Jack D. Dockery</td>
<td>Existence of standing pulse solutions for an excitable activator-inhibitory system</td>
</tr>
<tr>
<td>751</td>
<td>Jack D. Dockery and Roger Lui</td>
<td>Existence of travelling wave solutions for a bistable evolutionary ecology model</td>
</tr>
<tr>
<td>752</td>
<td>Giovanni Alberti, Luigi Ambrosio and Giuseppe Buttazzo</td>
<td>Singular perturbation problems with a compact support semilinear term</td>
</tr>
<tr>
<td>753</td>
<td>Emad A. Fatemi</td>
<td>Numerical schemes for constrained minimization problems</td>
</tr>
<tr>
<td>754</td>
<td>Y. Kuang and H.L. Smith</td>
<td>Slowly oscillating periodic solutions of autonomous state-dependent delay equations</td>
</tr>
<tr>
<td>755</td>
<td>Emad A. Fatemi</td>
<td>A new splitting method for scaler conservation laws with stiff source terms</td>
</tr>
<tr>
<td>756</td>
<td>Hi Jun Choe</td>
<td>A regularity theory for a more general class of quasilinear parabolic partial differential equations and variational inequalities</td>
</tr>
<tr>
<td>757</td>
<td>Haitao Fan</td>
<td>A vanishing viscosity approach on the dynamics of phase transitions in Van Der Waals fluids</td>
</tr>
<tr>
<td>758</td>
<td>T.A. Osborn and F.H. Molzahn</td>
<td>The Wigner–Weyl transform on tori and connected graph propagator representations</td>
</tr>
<tr>
<td>759</td>
<td>Avner Friedman and Bei Hu</td>
<td>A free boundary problem arising in superconductor modeling</td>
</tr>
<tr>
<td>760</td>
<td>Avner Friedman and Wenxiong Liu</td>
<td>An augmented drift-diffusion model in semiconductor device</td>
</tr>
<tr>
<td>761</td>
<td>Avner Friedman and Miguel A. Herrero</td>
<td>Extinction and positivity for a system of semilinear parabolic variational inequalities</td>
</tr>
<tr>
<td>762</td>
<td>David Dobson and Avner Friedman</td>
<td>The time-harmonic Maxwell equations in a doubly periodic structure</td>
</tr>
<tr>
<td>763</td>
<td>Hi Jun Choe</td>
<td>Interior behaviour of minimizers for certain functionals with nonstandard growth</td>
</tr>
<tr>
<td>764</td>
<td>Vincenzo M. Tortorelli and Epifanio G. Virga</td>
<td>Axis-symmetric boundary-value problems for nematic liquid crystals with variable degree of orientation</td>
</tr>
<tr>
<td>765</td>
<td>Nikan B. Firooeye and Robert V. Kohn</td>
<td>Geometric parameters and the relaxation of multiwell energies</td>
</tr>
<tr>
<td>766</td>
<td>Haitao Fan and Marshall Slemrod</td>
<td>The Riemann problem for systems of conservation laws of mixed type</td>
</tr>
<tr>
<td>767</td>
<td>Joseph D. Fehribach</td>
<td>Analysis and application of a continuation method for a self-similar coupled Stefan system</td>
</tr>
<tr>
<td>768</td>
<td>C. Foias, M.S. Jolly, I.G. Kevrekidis and E.S. Titi</td>
<td>Dissipativity of numerical schemes</td>
</tr>
<tr>
<td>769</td>
<td>D.D. Joseph, T.Y.J. Liao and J.-C. Saut</td>
<td>Kelvin–Helmholtz mechanism for side branching in the displacement of light in heavy fluid under gravity</td>
</tr>
</tbody>
</table>
Chris Grant, Solutions to evolution equations with near-equilibrium initial values
B. Cockburn, F. Coquel, Ph. LeFloch and C.W. Shu, Convergence of finite volume methods
N.G. Lloyd and J.M. Pearson, Computing centre conditions for certain cubic systems
João Palhoto Matos, Young measures and the absence of fine microstructures in the $\alpha - \beta$ quartz phase transition
L.A. Peletier & W.C. Troy, Self-similar solutions for infiltration of dopant into semiconductors
H. Scott Dumas and James A. Ellison, Nekhoroshev's theorem, ergodicity, and the motion of energetic charged particles in crystals
Stathis Filippas and Robert V. Kohn, Refined asymptotics for the blowup of $u_t - \Delta u = u^p$.
Patricia Bauman, Nicholas C. Owen and Daniel Phillips, Maximum principles and a priori estimates for an incompressible material in nonlinear elasticity
Patricia Bauman, Nicholas C. Owen and Daniel Phillips, Maximal smoothness of solutions to certain Euler–Lagrange equations from nonlinear elasticity
Jack Carr and Robert Pego, Self-similarity in a coarsening model in one dimension
J.M. Greenberg, The shock generation problem for a discrete gas with short range repulsive forces
George R. Sell and Mario Taboada, Local dissipativity and attractors for the Kuramoto–Sivashinsky equation in thin 2D domains
T. Subba Rao, Analysis of nonlinear time series (and chaos) by bispectral methods
Nicholas Baumann, Daniel D. Joseph, Paul Mohr and Yuriko Renardy, Vortex rings of one fluid in another free fall
Oscar Bruno, Avner Friedman and Fernando Reitich, Asymptotic behavior for a coalescence problem
Johannes C.C. Nitsche, Periodic surfaces which are extremal for energy functionals containing curvature functions
F. Abergel and J.L. Bona, A mathematical theory for viscous, free-surface flows over a perturbed plane
Gunduz Caginalp and Xinfu Chen, Phase field equations in the singular limit of sharp interface problems
Robert P. Gilbert and Yongzhi Xu, An inverse problem for harmonic acoustics in stratified oceans
Roger Fosdick and Eric Volkmann, Normality and convexity of the yield surface in nonlinear plasticity
H.S. Brown, I.G. Kevrekidis and M.S. Jolly, A minimal model for spatio–temporal patterns in thin film flow
Chao–Nien Chen, On the uniqueness of solutions of some second order differential equations
Xinfu Chen and Avner Friedman, The thermistor problem for conductivity which vanishes at large temperature
Xinfu Chen and Avner Friedman, The thermistor problem with one-zero conductivity
E.G. Kalnins and W. Miller, Jr., Separation of variables for the Dirac equation in Kerr Newman space time
E. Knobloch, M.R.E. Proctor and N.O. Weiss, Finite-dimensional description of doubly diffusive convection
V.V. Pukhnachov, Mathematical model of natural convection under low gravity
M.C. Knaap, Existence and non-existence for quasi-linear elliptic equations with the p-laplacian involving critical Sobolev exponents
Stathis Filippas and Wenxiong Liu, On the blowup of multidimensional semilinear heat equations
A.M. Meirmanov, The Stefan problem with surface tension in the three dimensional case with spherical symmetry: non-existence of the classical solution
Bo Guan and Joel Spruck, Interior gradient estimates for solutions of prescribed curvature equations of parabolic type
Hi Jun Choe, Regularity for solutions of nonlinear variational inequalities with gradient constraints
Peter Shi and Yongzhi Xu, Quasistatic linear thermoelasticity on the unit disk
Satyanand Kichenassamy and Peter J. Olver, Existence and non-existence of solitary wave solutions to higher order model evolution equations
Dening Li, Regularity of solutions for a two-phase degenerate Stefan Problem
Marek Fila, Bernhard Kawohl and Howard A. Levine, Quenching for quasilinear equations
Yoshikazu Giga, Shun'ichi Goto and Hitoshi Ishii, Global existence of weak solutions for interface equations coupled with diffusion equations
Mark J. Friedman and Eusebius J. Doedel, Computational methods for global analysis of homoclinic and heteroclinic orbits: a case study
Mark J. Friedman, Numerical analysis and accurate computation of heteroclinic orbits in the case of center manifolds
Peter W. Bates and Songmu Zheng, Inertial manifolds and inertial sets for the phase-field equations
J. López Gómez, V. Márquez and N. Wolanski, Global behavior of positive solutions to a semilinear equation with a nonlinear flux condition
Xinfu Chen and Fahuai Yi, Regularity of the free boundary of a continuous casting problem
Eden, A., Foias, C., Nicolaenko, B. and Temam, R., Inertial sets for dissipative evolution equations Part I: Construction and applications
Jose–Francisco Rodrigues and Boris Zaltzman, On classical solutions of the two-phase steady-state Stefan problem in strips
Viorel Barbu and Srdjan Stojanovic, Controlling the free boundary of elliptic variational inequalities on a variable domain