

Generalized aging transition in oscillatory networks

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We study the robustness of self-sustained oscillatory activity in a globally coupled ensemble of excitable and oscillatory units. The critical balance to achieve collective self-sustained oscillations is analytically established. We also report a universal scaling function for the ensemble's mean frequency. Our results generalize the framework of the 'Aging Transition' [Phys. Rev. Lett. **93**, 104101 (2004)] including a broad class of dynamical systems potentially relevant in biology.

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Large networks of interacting dissipative systems are appropriately modeled in terms of coupled nonlinear differential equations, which successfully reproduce a huge variety of the dynamical patterns found in nature. In many cases, the individual systems present time-periodic behavior and may achieve a certain degree of global synchronization despite the unavoidable differences among them [1, 2]. This subject has attracted a great deal of both theoretical and experimental interest during the last decades [3].

However, the robustness of the macroscopic synchronized oscillations in a mixed population of self-oscillatory and non-self-oscillatory elements has only been addressed very recently by Daido and Nakanishi [4]. Interestingly, they report a general scenario, called 'Aging Transition', characterized by a universal (i.e. independent of the oscillator type) scaling function. In [4] the Aging Transition was found in populations of oscillators in which some of them lose their self-oscillatory activity (by deterioration or 'aging') through an inverse Hopf bifurcation.

In this Letter we present a generalization of the Aging Transition taking place in a new class of systems in which the oscillatory behavior is lost in a saddle-node (SN) bifurcation. Such systems are of particular relevance since their resulting dynamics is excitable and thus of interest in many areas of physics, chemistry and biology [1, 5, 6, 7].

For instance, a remarkable example of macroscopic synchronization is found among the pacemaker cells in the sino-atrial node which initiate the heartbeat. When a certain ratio of cells are damaged by disease, the lack of an adequate synchronized state requires the implantation of an electronic pacemaker. Nevertheless, new techniques aiming to create biological pacemakers have been recently proposed as a very promising alternative to electronic ones [8]. One of them consists in the creation of an aggregate of biological pacemaker cells in some region(s) of the ventricle. This is performed converting excitable heart cells into pacemaker cells by gene transfer [9], in an "inverse-aging" transition. It is feasible since the heart's pacemaker and excitable cells are very simi-

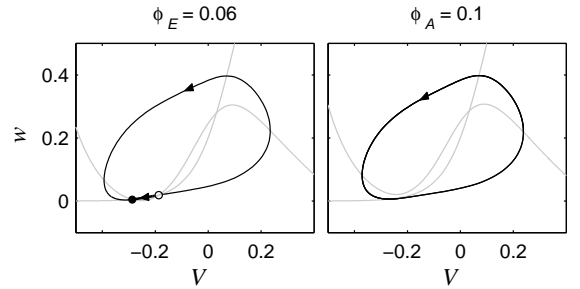


FIG. 1: Morris-Lecar equations (2) in the excitable (left panel) and in the oscillatory/pacemaker (right panel) regimes. Both dynamical states are linked through a saddle-node bifurcation on invariant circle (SNIC) at $\phi^* \simeq 0.076$ [see Eq. (2a)]. The nullclines $\dot{V} = 0$ and $\dot{w} = 0$ are depicted with gray lines.

lar (they are both identical pacemaker cells in the early embryonic heart, and differentiate as the development progresses). In this context, the robustness of the aggregate's self-oscillating activity in a mixed population of self-oscillatory (converted) and excitable (unaltered) elements seems to be particularly relevant.

In our study, we have considered systems that cease their oscillatory behavior through a SN bifurcation on invariant circle (SNIC) [7], also called SN homoclinic bifurcation [10] (see Fig. 1). This is the simplest possible scenario linking excitable and oscillatory dynamics, and there is only one attractor at each parameter value. The excitable regime (at one side of the bifurcation) is very well known in theoretical neuroscience, where it is referred to as Class I excitability [11].

Additionally, we make the following assumptions:

- (i) The population (of size N) is divided into two groups, consisting of pN [$1/N \leq p \leq (N-1)/N$] identical excitable units (S_E), and of $(1-p)N$ identical active units (S_A). The elements in the population are ordered according to an index j , such that $S_A \equiv j \in \{1, \dots, (1-p)N\}$ and $S_E \equiv j \in \{(1-p)N + 1, \dots, N\}$.

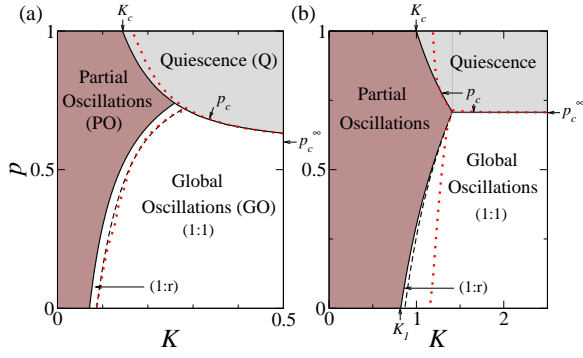


FIG. 2: (color online) (K, p) phase diagram for a mixed population of oscillatory and excitable elements: (a) Morris-Lecar (2) with $\phi_A = 0.1$ and $\phi_E = 0.06$; (b) phase model (3) with $b_A = 0$ (oscillatory) and $b_E = \sqrt{2}$ (excitable). Inside the region of Global Oscillations the black dashed line separates $1 : 1$ (right) from other $1 : r$, $0 < r < 1$ (left) frequency ratios, within the region GO. The red dotted curves are the deformation of the solid lines when heterogeneity in each subpopulation is considered (see text): $\gamma =$ (a) 0.01 and (b) 0.6.

- (ii) A linear all-to-all coupling is assumed, for the state variable \mathbf{x}_j of each unit:

$$\dot{\mathbf{x}}_j = \mathbf{F}_j(\mathbf{x}_j) + \frac{K}{N} \sum_{k=1}^N (\mathbf{x}_k - \mathbf{x}_j), \quad (1)$$

where $\mathbf{F}_j = \mathbf{F}_A$ for $j \in S_A$ and $\mathbf{F}_j = \mathbf{F}_E$ for $j \in S_E$. In general, the coupling term in (1) could simply enter through a single variable of \mathbf{x}_j (e.g. the membrane potential, in a cell model). This has in many cases the same synchronizing effect (but see [12]).

First we introduce our findings using an ensemble of globally coupled Morris-Lecar (ML) units [13]. The ML equations were obtained from the study of the electrical activity of the barnacle muscle fiber, and later they were popularized as a reduced model of excitability [11]. We have used the adimensionalized version proposed in [14], with the coupling term (proportional to K) entering through the voltage variable. The system is

$$C\dot{V}_j = g_L(-V_L - V_j) + g_{Ca}m_\infty(V_j)(V_{Ca} - V_j) \quad (2a)$$

$$- g_K w(V_K + V_j) + \phi_j(0.2 - V_j) + \frac{K}{N} \sum_{i=1}^N (V_i - V_j),$$

$$\dot{w}_j = \lambda(V_j)(w_\infty(V_j) - w), \quad (2b)$$

where $m_\infty(V_j) = 0.5\{1 + \tanh[(V_j - v_1)/v_2]\}$, $w_\infty(V_j) = 0.5\{1 + \tanh[(V_j - v_3)/v_4]\}$, and $\lambda(V_j) = \lambda_0\{1 + \cosh[(V_j - v_3)/v_4]\}$. Several constants [19] were taken from [14] with the external current set equal to zero. The term $\phi_j(0.2 - V_j)$ in Eq. (2a) controls the dynamics of an isolated element [20]. In our model ϕ_j takes only two possible values ϕ_A and ϕ_E . For $\phi_A > \phi^* \simeq 0.076$ the dynamics of an isolated cell is self-oscillatory, whereas for $\phi_E < \phi^*$

it is excitable. Both behaviors are linked by a SNIC at ϕ^* (Fig. 1).

The system (2) is described in terms of two control parameters, the ratio p of excitable units, and the coupling strength K . Figure 2(a) shows the (K, p) phase diagram with the dynamical regimes found in the ensemble of ML units. For small coupling K , each element in the population essentially maintains its intrinsic dynamics. Such state is labeled as *Partial Oscillations (PO)* because the collective state is not entirely oscillatory (the excitable elements are not able to oscillate, they only exhibit small amplitude ‘‘pulsations’’). For large values of the coupling strength K , all the elements in the ensemble exhibit the same behavior, but depending on the ratio p they are all at rest (*Quiescence (Q)*) or all oscillating (*Global Oscillations (GO)*). The region *GO* contains a thin stripe-shaped subregion, where all the units are oscillating, but with frequency ratios different from $1 : 1$.

The structure of the parameter space in Fig. 2(a) is reproduced for other oscillator types like the one proposed by Eguia *et al.* [15] and a phase model close to a SNIC (so-called ‘active rotator’ [16]). The equations for the globally-coupled phase model are

$$\dot{\theta}_j = 1 - b_j \sin \theta_j + \frac{K}{N} \sum_{l=1}^N \sin(\theta_l - \theta_j), \quad (3)$$

where the parameter b_j characterizes the non-uniformity of the phase rotation. Figure 2(b) shows that the simple phase model (3) qualitatively behaves as the ensemble of ML oscillators [Fig. 2(a)]. The only significant difference is the shape of the region inside *GO* with different rotation numbers in each subpopulation: wedge-shaped for the phase model and stripe-shaped for ‘‘complete’’ models. For phase models (other implementations were tested), leaving the *Q* region implies generically a transition to *GO* with $1 : 1$ frequency ratio, or to *PO* ($1 : 0$). For coupled oscillators, the transition from the quiescent state to oscillations with other frequency ratios ($1 : r$) is of codimension one. From our simulations with the ML equations we have indications that in this transition the structure of phase space is a Cherry flow (see e.g. [17]), although this seems difficult to prove.

In order to check the robustness of the diagrams in Fig. 2 we performed numerical simulations ($N = 1000$) considering a certain degree of heterogeneity in each subpopulation (see red dotted lines in Fig. 2). This has been carried out distributing the systems’ parameters uniformly around $\phi_{A,E}$ (ML) and $b_{A,E}$ (phase model) with a finite width γ . Heterogeneity shrinks the region *Q*, since there is need of more coupling strength to compensate the major diversity in the population. As a last remark, we just notice that the dynamics in the *PO* and *GO* regions become more complex (some regimes cannot be labeled by just one frequency ratio).

The rest of this Letter is devoted to the analysis of

Fig. 2 in the absence of heterogeneity (i.e. $\gamma = 0$). We will mainly stress those results whose validity is general, i.e. irrespective of the particular dynamical system considered. One empirical fact that simplifies the analysis is that in the whole $K - p$ plane all the identical elements are at the same state: $\mathbf{x}_{j \in S_A} = \mathbf{x}_A$, $\mathbf{x}_{j \in S_E} = \mathbf{x}_E$. Thus, it is possible to study the dynamics of the population in terms of two asymmetrically coupled elements:

$$\dot{\mathbf{x}}_A = \mathbf{F}_A(\mathbf{x}_A) + Kp(\mathbf{x}_E - \mathbf{x}_A), \quad (4a)$$

$$\dot{\mathbf{x}}_E = \mathbf{F}_E(\mathbf{x}_E) + K(1-p)(\mathbf{x}_A - \mathbf{x}_E), \quad (4b)$$

with $\mathbf{x} = (V, w)$ for the ML cells, and $\mathbf{x} = \theta$ for the phase model. This simplification allows to study the $N \rightarrow \infty$ limit and to adjust p continuously. In fact, reduction (4) was used to efficiently compute Fig. 2. And in particular for the phase model (3), the bifurcation lines limiting Q can be easily calculated analytically for $b_A = 0$: $p_c = 1/K$ and $p_c = 1/b_E$, with a degenerate point at $(K, p) = (b_E, b_E^{-1})$. Other lines must be computed numerically [21].

An important feature of the phase diagrams in Fig. 2 is the asymptotic value of the bifurcation line limiting Q : $p_c^\infty \equiv p_c(K \rightarrow \infty)$. Remarkably, p_c^∞ can be analytically estimated in a simple way. The calculation is based on the fact that close to p_c the dynamics evolves for long time inside a (slow) region where the SN bifurcation takes place. Therefore, resorting to the normal form of a SN bifurcation, we obtain (after rescaling space and time):

$$\dot{z}_A = a\epsilon_A - z_A^2 + Kp(z_E - z_A), \quad (5a)$$

$$\dot{z}_E = a\epsilon_E - z_E^2 + K(1-p)(z_A - z_E), \quad (5b)$$

with $\epsilon_A < 0$ and $\epsilon_E > 0$ according to the oscillatory (no fixed point) and the excitable (one stable and one saddle fixed point) regimes at both sides of the SN bifurcation (at $\epsilon = 0$). In the limit $K \rightarrow \infty$, the quadratic terms can be neglected at the bifurcation point. From the nullclines of Eq. (5) [$z_E = z_A - (a\epsilon_A - z_A^2)/Kp$ and $z_A = z_E - (a\epsilon_E - z_E^2)/K(1-p)$] we obtain

$$p_c^\infty = \frac{\epsilon_A}{\epsilon_A - \epsilon_E}. \quad (6)$$

This is one of the main results of the present work. Equation (6) gives the critical proportion of excitable and oscillatory elements in order the whole population to become self-oscillatory. There is only need of three parameters: the value of the control parameter at the SN bifurcation, and the distances, ϵ_A and ϵ_E , of the oscillatory and excitable elements to the bifurcation point. Specifically, for the ML model we have $\epsilon_{A,E} \simeq (\phi^* - \phi_{A,E})$, that according to (6) yields $p_c^\infty \simeq 0.60$, in good agreement with the numerical results (see also Fig. 3 below) [22]. Remarkably we find that Eq. (6) holds also for an ensemble of dynamical systems at both sides of a *Hopf* bifurcation (we skip here the proof, but cf. Eq. (4) in [4] for a particular case).

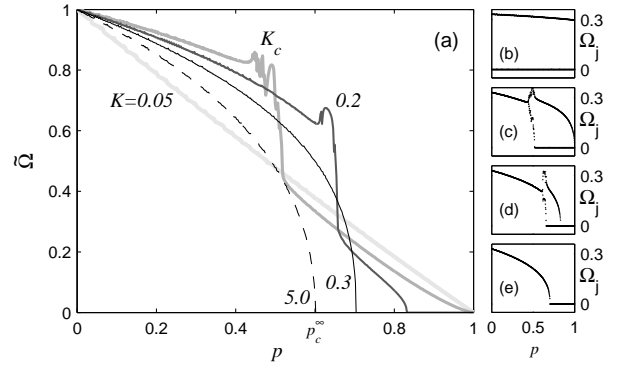


FIG. 3: (a) Normalized ensemble's frequency $\tilde{\Omega}(p)$ for different values of the coupling strength K in a population of oscillatory and excitable ML units ($N = 500$). The dashed line for large coupling ($K = 5$) shows the convergence of p_c to the value predicted by Eq. (6). Panels (b-e) show the individual frequencies for: $K = 0.05$ (*PO*) (top), $K_c \simeq 0.144$, $K = 0.2$, and $K = 0.3$ (transition *GO-Q*) (bottom).

Our next results concern the behavior of the mean ensemble's frequency, which is a natural measure for the global oscillatory activity. The ensemble's average of the individual frequencies is

$$\Omega = \frac{1}{N} \sum_{j=1}^N \Omega_j, \quad (7)$$

where Ω_j represents the mean frequency of the j -th element. Obviously, under the assumption in Eq. (4), $\Omega = (1-p)\Omega_A + p\Omega_E$ (with $\Omega_A = \Omega_{j \in S_A}$, $\Omega_E = \Omega_{j \in S_E}$). Fig. 3 shows the average frequency (7)—normalized by the frequency at $p = 0$: $\tilde{\Omega}(p) \equiv \Omega(p)/\Omega(0)$ —, and the individual frequencies $\Omega_j(p)$ (right panels) for different values of K . Notice that for small coupling the transition to *Quiescence* ($\tilde{\Omega} = 0$) occurs trivially at $p_c = 1$. Such behavior changes above $K_c \simeq 0.144$, where the transition begins to take place at $p_c < 1$. Also, note that for intermediate values of K the curves present a step-like profile, corresponding to the stripe-shaped region in Fig. 2(a). This can be seen in Figs. 3(c,d) where, in the corresponding range of p , the two observed frequencies in the ensemble are not 1 : 1 (neither 1 : 0) related.

The quantity Ω presents interesting universal properties around K_c . Assuming that Eq. (4) exhibits a SN bifurcation at some $p_{sn}(K)$ we have: $p_c = 1 < p_{sn}(K)$ (for $K < K_c$), $p_c = 1 = p_{sn}(K)$ (at $K = K_c$) and $p_c = p_{sn}(K) < 1$ (for $K > K_c$). And noting that

- (i) Only the active (self-oscillating) elements contribute to Ω : $\Omega = (1-p)\Omega_A$. [$\Omega_E = 0$].
- (ii) In a SNIC, the frequency of the oscillating elements scales as a square root: $\Omega_A \simeq h(p_{sn} - p)^{1/2}$.

we find that Ω grows from zero as a power of the distance

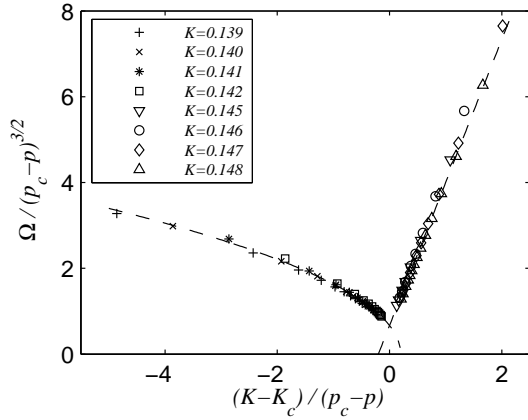


FIG. 4: Fitting to Eq. (10) for an ensemble of $N = 1000$ ML elements, $K_c = 0.14386(0)$. Dashed lines stem from Eq. (10) with fitting parameters $g = 5.01$ and $h = 0.66$.

to the critical p_c :

$$\Omega = (1 - p)h(p_{sn} - p)^{1/2} \propto (p_c - p)^\beta, \quad (8)$$

with three different values of the exponent β : 1 (for $K < K_c$, $p_{sn} > p_c = 1$), $3/2$ (at $K = K_c$, $p_{sn} = p_c = 1$), $1/2$ (for $K > K_c$, $p_{sn} = p_c < 1$).

In a neighborhood of $(K = K_c, p = 1)$, we may obtain a universal scaling function by assuming that the shift of p_{sn} is approximately linear on K : $p_{sn} \simeq 1 + g(K_c - K)$. Recalling that $p_c = 1$ for $K \leq K_c$, we obtain from Eq. (8) the expressions

$$\begin{cases} \Omega = h(p_c - p)[p_c - p + g(K_c - K)]^{1/2}, & (K \leq K_c) \\ \Omega = h(1 - p)(p_c - p)^{1/2}, & (K > K_c) \end{cases} \quad (9)$$

These distinct scalings may be condensed into the single scaling function (by approximating $1 \simeq p_c - g(K_c - K)$ in the second equation):

$$\Omega = h(p_c - p)^{3/2} \Phi\left(g \frac{K - K_c}{p_c - p}\right), \quad (10)$$

with $\Phi(x) [= \sqrt{1 - x} \ (x < 0)]$, $[= 1 + x \ (x > 0)]$. We obtain then two scaling regions with common fitting parameters g and h , see Fig. 4.

It is important to note that the scaling in Fig. 4 coincides with the one reported in [4] for the *amplitude* of oscillations in a mixed population of oscillators close to a Hopf bifurcation. Such coincidence lies in the same asymptotic dependence (square-root law) for the cycle's amplitude in the case of a Hopf bifurcation and for the cycle's frequency in the case of a SNIC.

In conclusion, we have demonstrated that for systems close to a SNIC, a transition to global quiescence occurs as the ratio p of excitable elements in the ensemble exceeds a certain value p_c . Such transition is a generalization of the Aging Transition reported in [4] and is

characterized by a universal scaling function relating the mean frequency Ω with p and the coupling strength K . Additionally, we derive an analytical estimation for p_c in the large K limit which holds for both Hopf- and SNIC-mediated Aging Transitions.

Our results might be of importance in several situations, since excitability is a typical feature of many physical, chemical and biological systems. Hence, our work is a first step in modeling the competition between excitable and oscillatory dynamics, with possible extensions to extended media and complex networks. Finally, our findings could also be relevant in populations of excitable systems when some of the elements turn self-oscillatory due to the presence of noise (coherence resonance [18]), a situation common in neuroscience.

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 - [19] $g_L = 0.5$, $V_L = 0.4$, $C = g_{Ca} = V_{Ca} = 1$, $g_K = 2$, $V_K = 0.7$, $v_{1,2,3,4} = (-0.01, 0.15, 0.1, 0.145)$, $\lambda_0 = 0.33$.
 - [20] It has been introduced to account in the simplest way for the pacemaker (dubbed “funny”) current present in the

cardiac pacemaker cells. This current is active for small membrane potential and vanishes just after the action potential upstroke ($V \sim 0.2$).

- [21] The point $K_1 = 0.8205 \dots$ where the line limiting PO touches the axis $p = 0$ can be approximated by an expansion in powers of $\beta \equiv b_E - 1$: $K_1^2 = 4\beta/3 + \mathcal{O}(\beta^2)$.

Taking $\theta_A = t$, from the non-autonomous ODE: $\dot{\theta}_E = 1 - b_E \sin \theta_E + K \sin(t - \theta_E)$, K_1 can be estimated thanks to the symmetries of the saddle-node solution.

- [22] Eq. (6) has been validated with a population of oscillators of the type proposed in [15].