

# Synchronization of a Hierarchical Ensemble of Coupled Excitable Oscillators

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## Motivation - some notes to the experiment

### The Model

- The basic model

- Ensemble of coupled oscillators

### Numerical Simulations

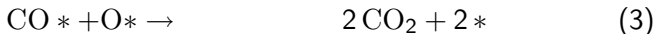
- Single oscillator

- N coupled oscillators

### Conclusions

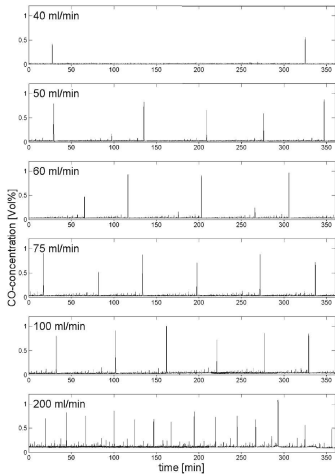
# The exothermic CO-Oxidation on Palladium-supported catalyst

Langmuir-Hinshelwood-mechanism:

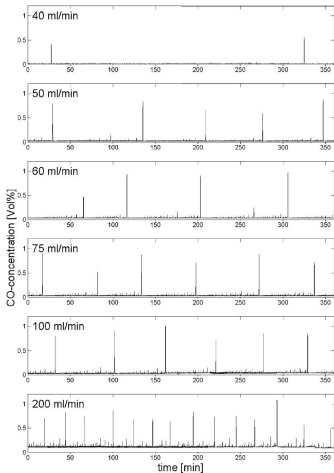


\*: place of adsorption on Pd

# The exothermic CO-Oxidation on Palladium-supported catalyst



# The exothermic CO-Oxidation on Palladium-supported catalyst



- ▶ The frequency of big excursions increases.
- ▶ The amplitudes of small excursions increase.
- ▶ The complexity of the structure of small excursions increases.
- ▶ The maximum conversion rate of CO decreases.

# The basic model

The basic ingredient:

- ▶ a single relaxationsoscillator,
  - ▶ corresponding to a single Palladium particle.

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- ▶ palladium
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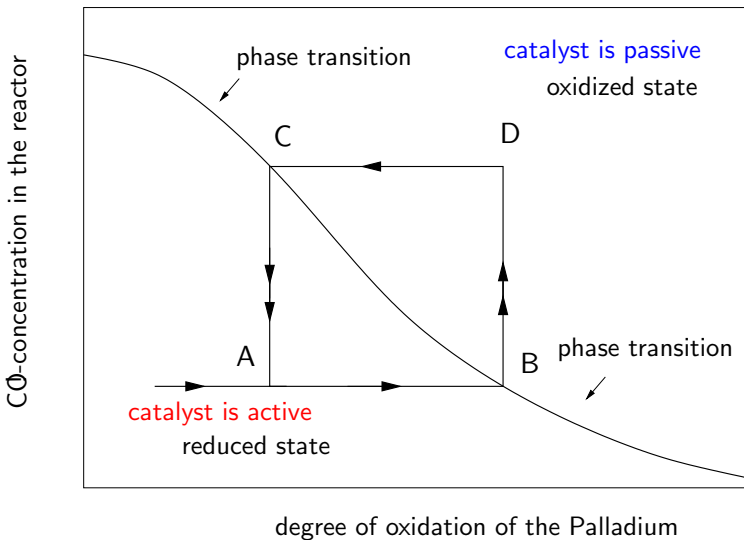
This particle is considered to be in one of two phases: palladium or palladium oxide,

- ▶ palladium  $\implies$  **active** = reduced
- ▶ palladium oxide  $\implies$  **inactive** = oxidized





## The basic model



Phase space consists of two regions with different dynamical behaviour:

- ▶ active region
- ▶ passive region

These regions are separated by a line which is given by a function

$$y = f(x, Q) \quad (4)$$

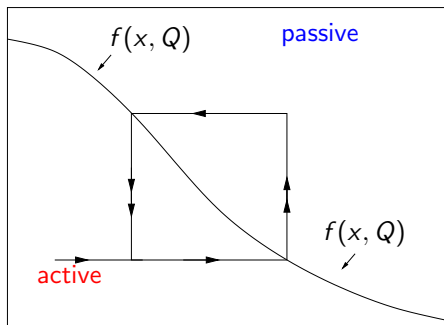
$x$  : degree of oxidation

$y$  : CO-concentration in the reactor

$Q$  : determines the shape of  $f$

We choose the function  $f$  as

$$f(x, Q) = \exp\left(\frac{-x^2}{Q}\right). \quad (5)$$



## Dynamical behaviour

- ▶ active region:

$$\dot{x} = \bar{\beta}(1 - x) \quad (6)$$

$$\dot{y} = -y + \alpha y_0 \quad (7)$$

$y_0$  : CO inlet concentration,  $y_0 \leq 1$

$\alpha$  : exchange factor,

representing the flow rate  $F$  through the reactor:

$$0 \leq \alpha \leq 1, \quad \lim_{F \rightarrow \infty} \alpha = 1.$$

## Dynamical behaviour II

- ▶ passive region:

$$\dot{x} = -\beta_0 x \quad (8)$$

$$\dot{y} = \alpha (y_0 - y) \quad (9)$$

## Dynamical behaviour III

Introducing the function

$$\Theta(x, y, Q) := \Theta_0 \left( \exp \left( \frac{-x^2}{Q} \right) - y \right) = \begin{cases} 1 & \text{active region} \\ 0 & \text{passive region} \end{cases} \quad (10)$$

with  $\Theta_0$  denoting the usual Heaviside step function, all the equations above can be summarized in:

## Dynamical behaviour III

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with  $\Theta_0$  denoting the usual Heaviside step function, all the equations above can be summarized in:

$$\dot{x} = [\Theta(x, y, Q) - x] \cdot \beta \quad (11)$$

$$\dot{y} = \underbrace{-\Theta(x, y, Q)y}_{\text{reaction}} + \underbrace{\alpha y_0}_{\text{gas inlet}} \underbrace{-\alpha[1 - \Theta(x, y, Q)] \cdot y}_{\text{gas outlet}} \quad (12)$$

## Dynamical behaviour IV

The frequency  $\beta$  is defined by

$$\beta = \Theta(x, y, Q) \cdot \bar{\beta} + (1 - \Theta(x, y, Q)) \cdot \beta_0. \quad (13)$$



## Dynamical behaviour IV

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with

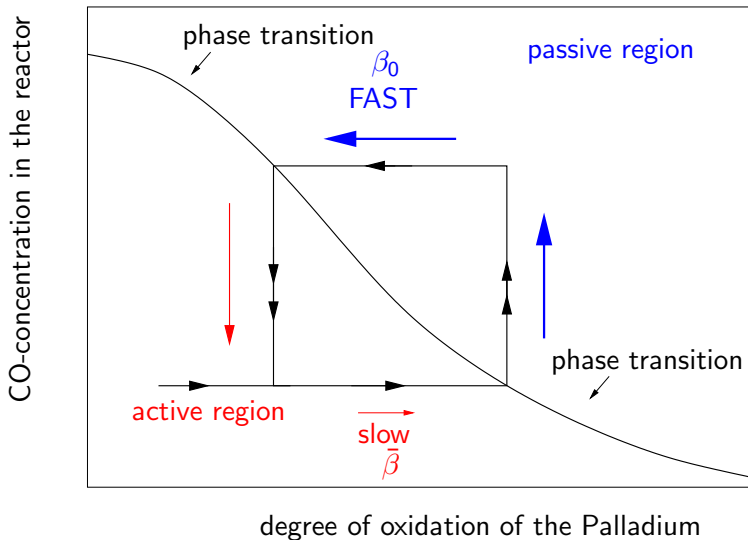
$$\beta_0 \gg \bar{\beta} \quad (14)$$

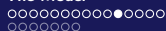
$$\implies \text{two different time scales} \quad (15)$$

$$\implies \text{relaxation oscillator} \quad (16)$$



## The basic model





The frequency  $\bar{\beta}$  is a monotonically increasing function of the flow rate  $\alpha$ :

$$\bar{\beta} = \bar{\beta}(\alpha) \quad (17)$$



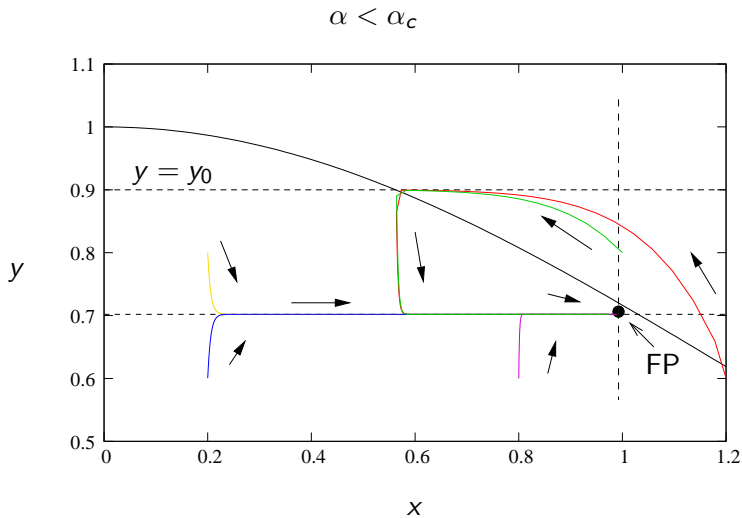
## Long time behaviour

There exists a critical flow rate  $\alpha_c$ :

$$\begin{aligned} \alpha < \alpha_c &\implies \text{fixed point} \\ \alpha > \alpha_c &\implies \text{limit cycle} \end{aligned} \tag{18}$$

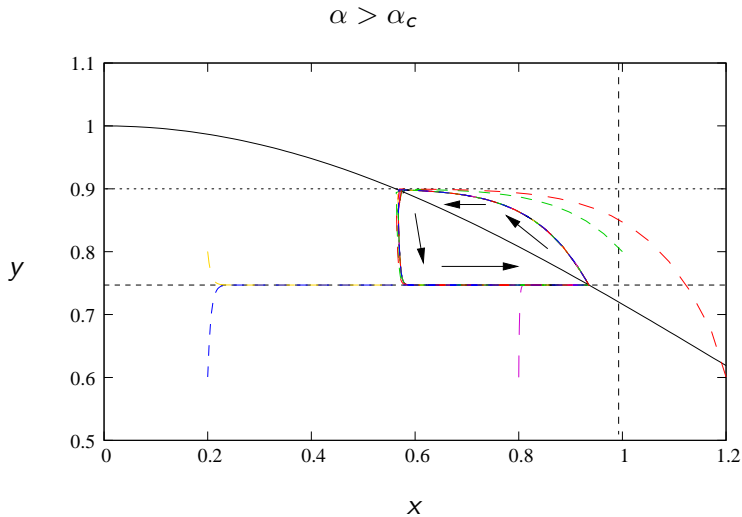


## The basic model





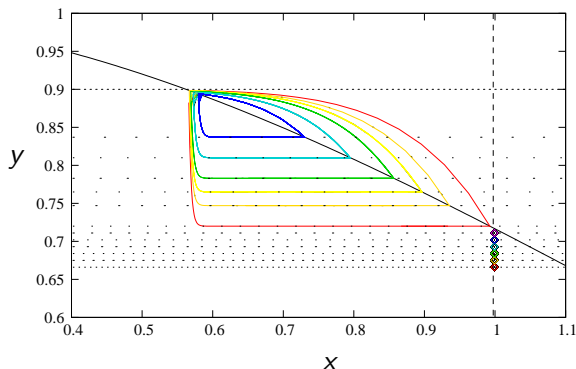
## The basic model





## Long time behaviour for different flow rates

Fixed points for  $\alpha = 0.74, 0.75, \dots, 0.79$ , limit cycles for  $\alpha = 0.80, 0.83, 0.85, 0.87, 0.90, 0.93$ .





## The extended model

The extended model contains  $N$  coupled relaxation oscillators. Thereby, there are several assumptions which are based on experimental observations:





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- ▶ There are large distances between the Pd particles due to the low concentration of Pd in the catalyst.



## The extended model

The extended model contains  $N$  coupled relaxation oscillators. Thereby, there are several assumptions which are based on experimental observations:

- ▶ The gases' concentrations are the same everywhere in the reactor (instantaneous changes).
- ▶ There are large distances between the Pd particles due to the low concentration of Pd in the catalyst.
- ▶ The particles do not have exactly the same size, there is a distribution of the Pd particle sizes.



## Ensemble of coupled oscillators

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- ▶ There are no neighbourhood relations between the oscillators; the global coupling takes place over the gas phase.



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- ▶ There are no neighbourhood relations between the oscillators; the global coupling takes place over the gas phase.
- ▶ The oscillators have different frequencies which are hierarchically ordered, representing the hierarchically ordered sizes of the palladium particles.



The dynamical system now reads:

$$\dot{x}_i = [\Theta(x_i, y, Q) - x_i] \cdot \beta_i, \quad i = 1, \dots, N \quad (19)$$

$$\dot{y} = \underbrace{-\bar{N}y}_{\text{reaction}} + \underbrace{\alpha y_0}_{\text{gas inlet}} - \underbrace{\alpha[1 - \bar{N}] \cdot y}_{\text{gas outlet}} \quad (20)$$

The dynamical system now reads:

$$\dot{x}_i = [\Theta(x_i, y, Q) - x_i] \cdot \beta_i, \quad i = 1, \dots, N \quad (21)$$

$$\dot{y} = \underbrace{-\bar{N}y}_{\text{reaction}} + \underbrace{\alpha y_0}_{\text{gas inlet}} \underbrace{-\alpha[1 - \bar{N}] \cdot y}_{\text{gas outlet}} \quad (22)$$

Thereby, the average conversion rate  $\bar{N}$  and the frequencies  $\beta_i$  are given by

$$\bar{N} = \frac{1}{N} \sum_{i=1}^N \Theta(x_i, y, Q) \quad (23)$$

$$\beta_i = [1 - \Theta(x_i, y, Q)]\beta_0 + \Theta(x_i, y, Q)\bar{\beta}_i \quad (24)$$





## Frequencies of the active particles

The frequencies  $\overline{\beta}_i$  are chosen to show a linear decay, dependent on

- ▶ the particle size,
  - ▶ smaller particles have higher frequencies than bigger ones



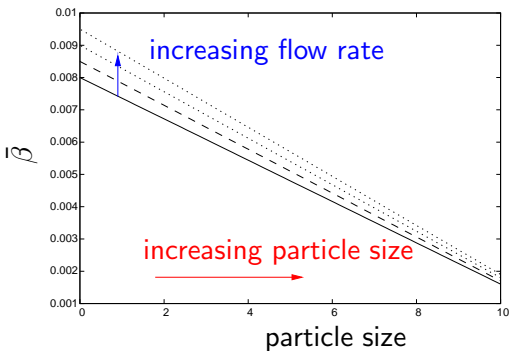
## Frequencies of the active particles

The frequencies  $\overline{\beta}_i$  are chosen to show a linear decay, dependent on

- ▶ the particle size,
  - ▶ smaller particles have higher frequencies than bigger ones
- ▶ and the flow rate,
  - ▶ for small flow rates all the particles have more similar frequencies.



## Ensemble of coupled oscillators



$$\beta_i = \beta_i(\alpha) = H(i, \alpha) \quad (25)$$

$H(i, \alpha)$  : mon. decreasing with growing  $i$   
 $H(i, \alpha)$  and  $\frac{\partial H}{\partial i}(i, \alpha)$  : mon. increasing with growing  $\alpha$

# Numerical Simulations - a single oscillator

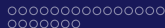
Runge-Kutta method of order 4, step-size 0.005.

$$Q = 3$$

$$y_0 = 0.9$$

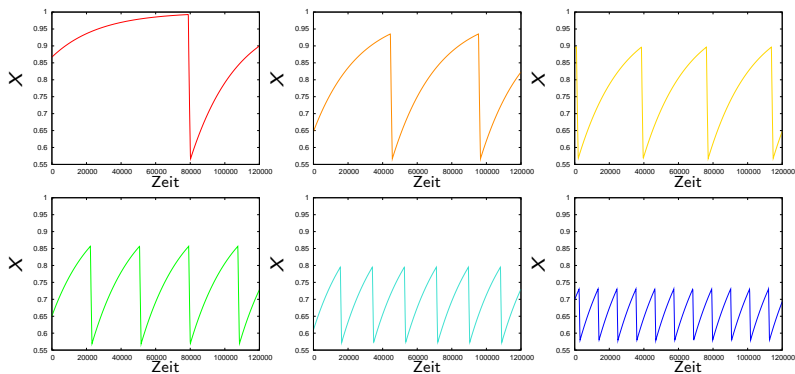
$$\bar{\beta} = 0.0098 \cdot \alpha, \quad \beta_0 = 0.09$$

$$\alpha_c = \exp\left(-\frac{1}{Q}\right) \frac{1}{y_0} \approx 0.796. \quad (26)$$



# Time-series of the degree of oxidation

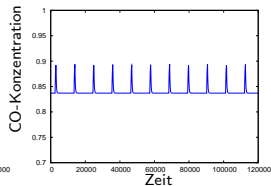
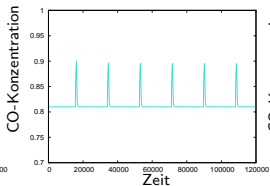
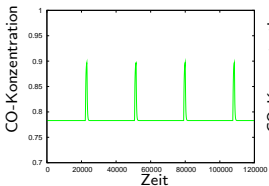
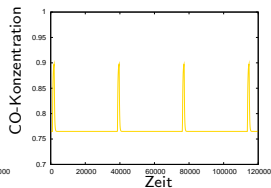
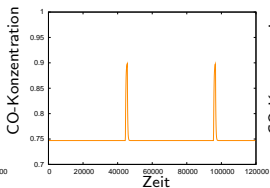
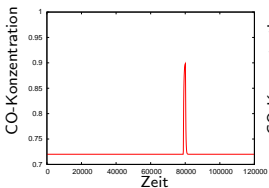
$$\alpha = 0.80, 0.83, 0.85, 0.87, 0.90, 0.93$$





# Time-series of the CO-concentration

$$\alpha = 0.80, 0.83, 0.85, 0.87, 0.90, 0.93$$



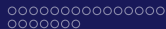
Numerical simulations -  $N = 10$  coupled oscillators

$$Q = 3$$

$$y_0 = 0.9$$

$$\bar{\beta}_i = 0.01 \left[ 1 - \frac{(N-2)}{N^2} \cdot i \right] \cdot \alpha, \quad \beta_0 = 0.09$$

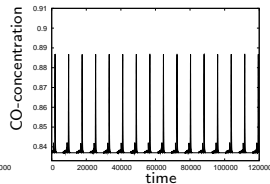
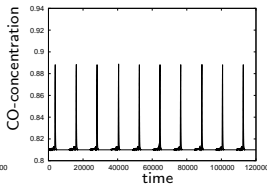
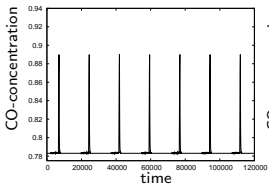
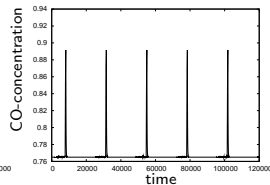
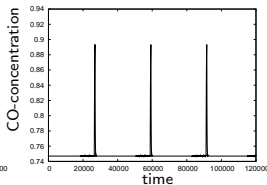
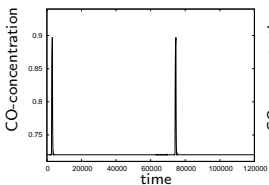




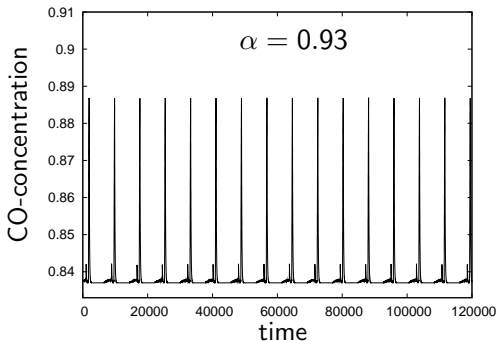
## N coupled oscillators

## Time-series of the CO-concentration

$$\alpha = 0.80, 0.83, 0.85, 0.87, 0.90, 0.93$$



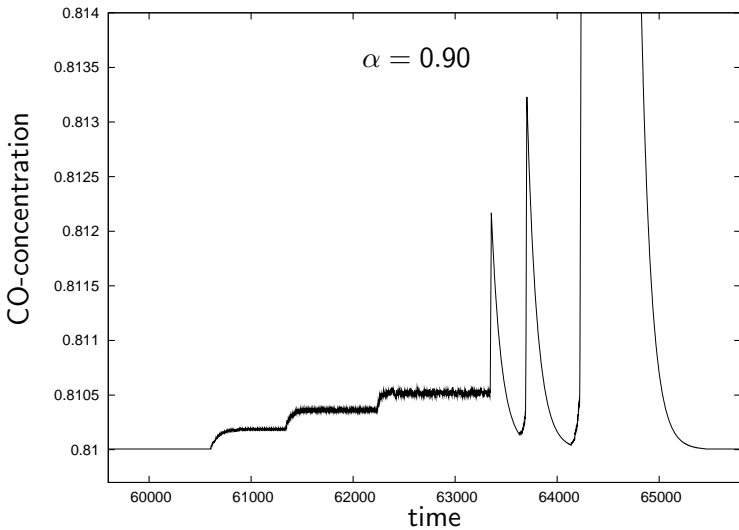
## N coupled oscillators



- ▶ The frequency of big excursions increases.
- ▶ The amplitudes of small excursions increase.
- ▶ The complexity of the structure of small excursions increases.
- ▶ The maximum conversion rate of CO decreases.



## N coupled oscillators

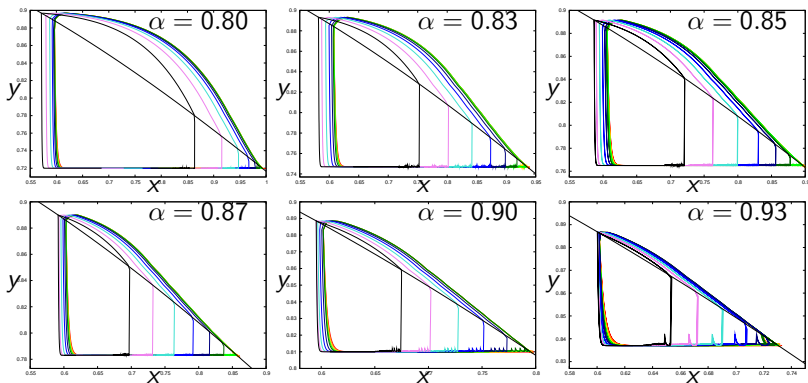


- ▶ Where do the additional excursions come from?
- ▶ Why does their amplitude grow with increasing flow rate?
- ▶ What does actually happen when one couples the oscillators?

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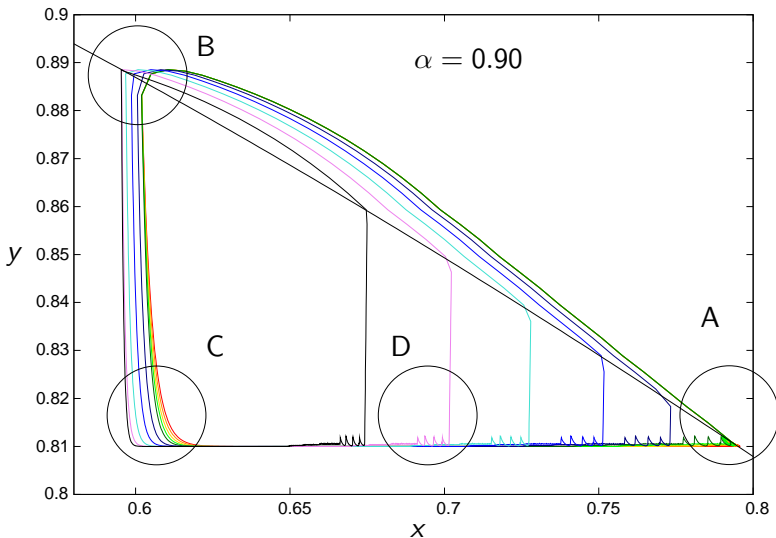
○○○  
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## N coupled oscillators

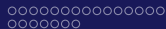




## N coupled oscillators



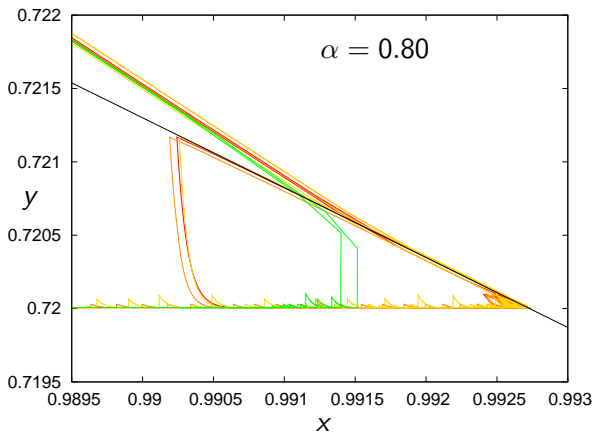
- ▶ **region A:** The fast oscillators move to the passive state, apparently uninfluenced..
- ▶ **region B:** All oscillators move to the active state - prematurely compared to the uncoupled scenario.
- ▶ **region C:** According to the different frequencies  $\bar{\beta}_i$  the limit cycles spread.
- ▶ **region D:** The slow oscillators move prematurely to the passive state.



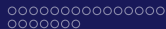
## N coupled oscillators

## region A

$$\alpha = 0.80$$

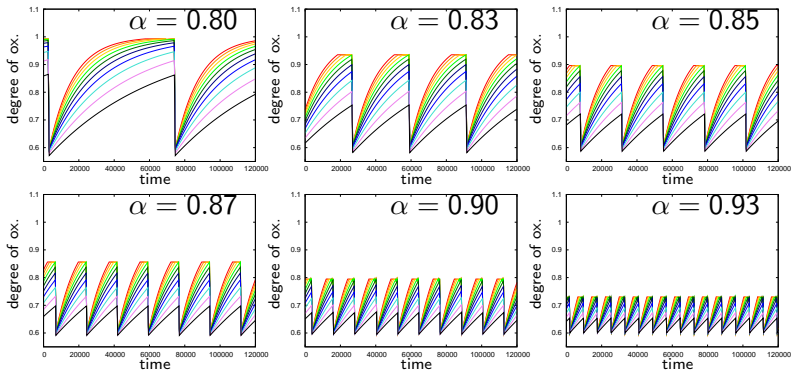






## N coupled oscillators

## Time-series of the degree of oxidation



Several observations:

- ▶ There is a basic frequency which characterizes the big breakdowns.  $\implies$  **synchronization** of the oscillators.

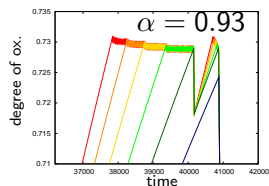
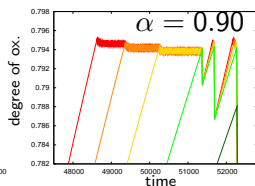
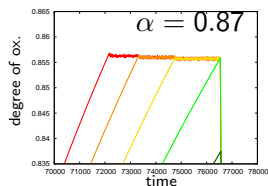
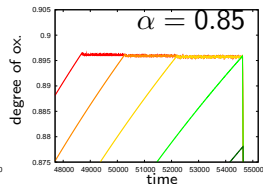
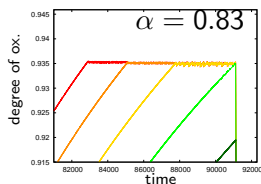
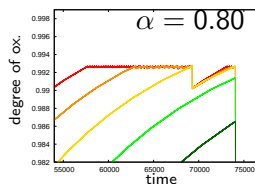
Several observations:

- ▶ There is a basic frequency which characterizes the big breakdowns.  $\implies$  **synchronization** of the oscillators.
- ▶ This basic frequency is **not** the natural frequency of the fastest oscillator.  $\implies$  existence of plateaus.



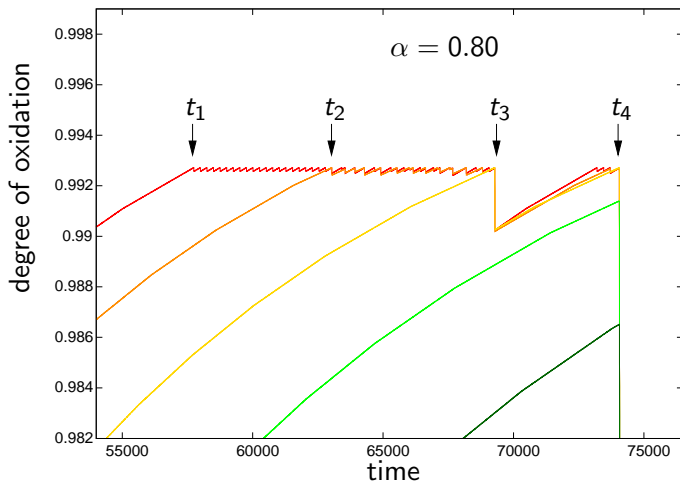
## N coupled oscillators

## Time-series of the degree of oxidation II





# Cascade of breakdowns



## Cascade of breakdowns II

**Observation:** With growing flow rate  $\alpha$  more and more particles are needed to start the final cascade of breakdowns.

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There are two concurring mechanisms:

## Cascade of breakdowns III

- ▶ If a particle moves to the passive region,  $y$  grows up to some value  $\tilde{y}$  which is dependent on
  - ▶  $\alpha$  (flow rate)
  - ▶  $l$  (part of particles which are in the active region)

For given  $\alpha$  and  $l$  and for growing  $\alpha$   $\tilde{y}$  increases.  $\Rightarrow$  **Less** particles need to move to the passive region.



## Cascade of breakdowns III

- ▶ If a particle moves to the passive region,  $y$  grows up to some value  $\tilde{y}$  which is dependent on
  - ▶  $\alpha$  (flow rate)
  - ▶  $I$  (part of particles which are in the active region)

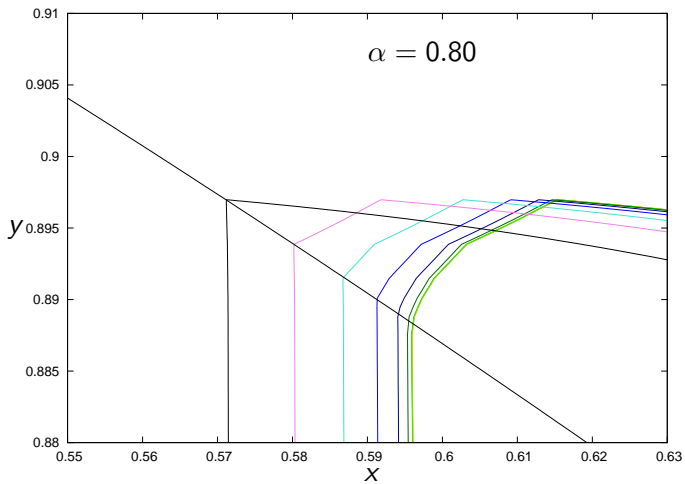
For given  $\alpha$  and  $I$  and for growing  $\alpha$   $\tilde{y}$  increases.  $\Rightarrow$  **Less** particles need to move to the passive region.

- ▶ With growing  $\alpha$  the relative differences between the frequencies grow, too: compared to the fast oscillators the slow oscillators get slower.....  $\Rightarrow$  **More** particles need to move to the passive region to be able to make the others go with them.



## N coupled oscillators

## region B





# Numerical simulations - $N = 100$ coupled oscillators

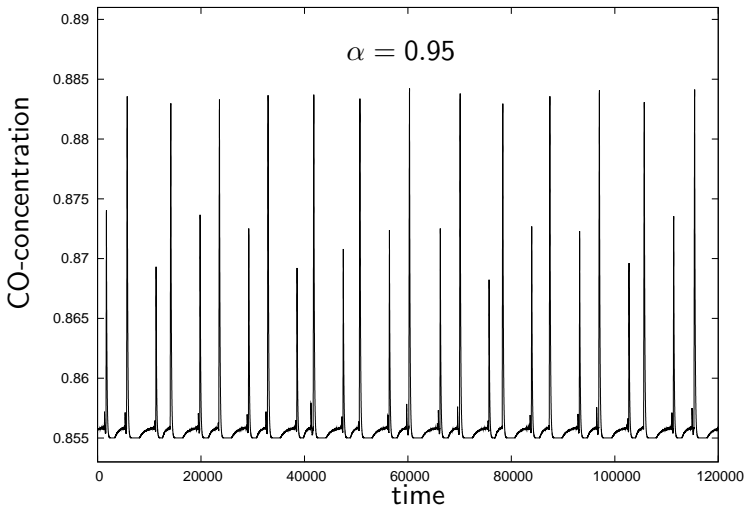
$$Q = 3$$

$$y_0 = 0.9$$

$$\bar{\beta}_i = 0.01 \left[ 1 - \frac{(N-2)}{N^2} \cdot i \right] \cdot \alpha, \quad \beta_0 = 0.09$$



## N coupled oscillators



**Observation:** existence of **middle-sized** excursions which do not appear additionally but take the place of every second big excursions.

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**Explanation:**

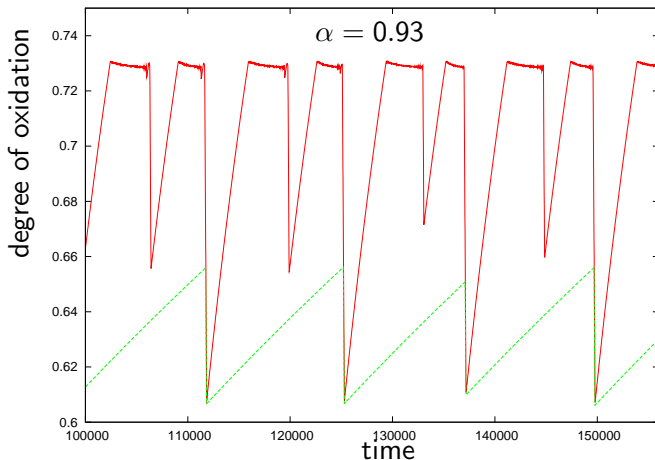
- ▶  $\approx 70 - 80$  particles move to the passive region.

**Observation:** existence of **middle-sized** excursions which do not appear additionally but take the place of every second big excursions.

**Explanation:**

- ▶  $\approx 70 - 80$  particles move to the passive region.
- ▶ There are oscillators which are so slow that they can join only every second breakdown.

Time-series of the degree of oxidation of particles No. 1 and No. 91.





## Conclusions

- ▶ We made a model for an ensemble of coupled relaxation oscillators and examined its properties regarding the appearance of synchronization.
- ▶ Motivation: experimental observations of the exothermic CO-oxidation on Palladium-supported catalyst.
- ▶ The oscillators are coupled globally; their frequencies obey a hierarchical distribution.
- ▶ Most important according to the dynamics of the system is some kind of cascade of breakdowns which is the result of several mechanisms.
- ▶ These mechanism and thus frequency and form of the breakdowns can be controlled by the choice of the distribution of frequencies.

Thank you for your attention!