Singularly perturbed phase response curves

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Abstract—In this paper we propose a novel geometric method, based on singular perturbations, to approximate isochrones of relaxation oscillators and predict the qualitative shape of their (finite) phase response curve. This approach complements the infinitesimal phase response curve approach to relaxation oscillators and overcomes its limitations near the singular limit. We illustrate the power of the methodology by deriving semi-analytic formula for the (finite) phase response curve of generic planar relaxation oscillators to impulses and square pulses of finite duration and verify its goodness numerically on the FitzHugh–Nagumo model.

I. INTRODUCTION

The phase response curve (PRC) characterizes the input–output behavior of oscillatory systems [1], [2]. It has wide applications ranging from oscillator control [3], [4] to the analysis of oscillator network synchronization [5], [6]. Systematic and analytic prediction of an oscillator phase response curve is a hard task in general and it can be accomplished only in very specific cases. This usually leads to intense numerical investigations, which might weaken the relevance of phase response curve approach in engineering applications.

The classical approach relies on analytically computing the infinitesimal (linearized) phase response curve and then use convolution to compute the phase response curve for generic inputs [7]. However, because the measure of the region where the linear approximation is valid shrinks to zero as the time-scale separation is increased, this approach is valid only for inputs of infinitesimally small amplitude [8].

To overcome this limitations, we used a complementary approach and study the global structure of the oscillator isochrones from a geometric viewpoint, using singular perturbation method [9]. Based on this analysis we derived semi-analytic formulas to approximate the (finite) phase response curve to arbitrary inputs in the singular limit. As opposed to the infinitesimal phase response curve approach, the error between the real and the predicted singular phase response curve goes to zero as the time-scale separation increases. The method is thoroughly illustrated by predicting the phase response curve of a generic relaxation oscillator to impulses and square pulses of finite duration. These results are a first step toward a geometric theory for (finite) phase response curves of singularly perturbed oscillators, including bursters [10].

The results of the article are primarily drawn from the Ph.D. dissertation of the first author [11].

This paper is organized as follows. Section II summarizes basics concepts of singular perturbation theory and describes the underlying geometry of relaxation oscillator dynamics. Section III stresses the limitation of the infinitesimal phase response curve approach in the context of relaxation oscillators with inputs acting on the fast variable dynamics. Section IV introduces the novel concept of singularly perturbed phase response curves predicted from the singular limit. Section V illustrates our geometric approach on the FitzHugh–Nagumo neural model.

II. RELAXATION OSCILLATORS AND THEIR GEOMETRY

We consider a two-dimensional fast-slow dynamical system of the form

\[
\begin{align*}
\dot{x} &= f(x) - z + u, \\
\dot{z} &= \varepsilon g(x, z),
\end{align*}
\]

where \( \varepsilon \geq 0 \) denotes differentiation with respect to the time \( t \), \( (x, z) \in \mathbb{R}^2 \), \( u \in \mathbb{R} \), and \( 0 < \varepsilon \ll 1 \). The solution at time \( t \geq 0 \) to the initial value problem \( (1) \) from the initial condition \( (x_0, z_0) \in \mathbb{R}^2 \) at time 0 is denoted by \( \phi(\varepsilon t, (x_0, z_0), u(\cdot)) \), with \( \phi(0, (x_0, z_0), u(\cdot)) = (x_0, z_0) \). In the slow time scale \( \tau := \varepsilon t \), dynamics \( (1) \) become

\[
\begin{align*}
\epsilon x' &= f(x) - z + u, \\
z' &= \epsilon g(x, z),
\end{align*}
\]

where \( ' \) denotes differentiation with respect to the slow time \( \tau \). For \( \varepsilon \neq 0 \), \( (1) \) and \( (2) \) are equivalent. We call \( (1) \) the fast dynamics and \( (2) \) the slow dynamics. In the limit \( \varepsilon \to 0 \), we obtain from \( (1) \) and \( (2) \) the layer dynamics

\[
\begin{align*}
\dot{x} &= f(x) - z + u, \\
\dot{z} &= 0,
\end{align*}
\]

describing the fast evolution far from the critical manifold \( S^0 := \{(x, z) \in \mathbb{R}^2 : f(x) - z + u = 0\} \), and the reduced dynamics

\[
\begin{align*}
0 &= f(x) - z + u, \\
z' &= g(x, z),
\end{align*}
\]

describing the slow evolution along \( S^0 \).

Under some mild technical assumptions [9, Theorem 2.1], in particular that the critical manifold \( S^0 \) is S-shaped, the zero-input system \( (1) \) has a unique periodic orbit \( \gamma^0 \) sliding along the stable branches of \( S^0 \) and shadowing the singular periodic orbit \( \gamma^0 \) illustrated in Figure 1. The singular periodic orbit \( \gamma^0 \) is defined as the union of two pieces of the critical manifold associated with a slow evolution and two critical fibers associated with jumps.
Remark 1: In the slow time scale, the singularly perturbed period $T_0^\varepsilon$ converges towards the singular period $T_0$, which is equal to the finite time required to slide along both portions of the critical manifold (jumps are instantaneous), that is, $\lim_{\varepsilon \to 0} T_0^\varepsilon = T_0^0$. In the fast time scale, the singularly perturbed period $T_0^\varepsilon$ blows up to infinity, that is, $\lim_{\varepsilon \to 0} T_0^\varepsilon = \infty$. Note that corresponding angular frequencies are denoted $\omega_0^\varepsilon = 2\pi/T_0^\varepsilon$ and $\omega^\varepsilon = 2\pi/T^\varepsilon_0$.

III. LIMITATION OF THE INFINITESIMAL APPROXIMATION FOR FINITE PHASE RESPONSE CURVES

In this section, we introduce the concepts of phase map and phase response curves following the terminology of [1] and [2]. (The interested reader is referred to [7] for detailed.) We emphasize the limitation of the infinitesimal approximation for finite phase response curves of relaxation oscillators.

A. Phase map and isochrons

Because of the periodic nature of its steady-state behavior, it is appealing to study the oscillator dynamics on the unit circle $S^1$. The key ingredients of this phase reduction are the concepts of phase map and isochrons.

The (asymptotic) phase map $\Theta^\varepsilon : B(\gamma^\varepsilon) \subseteq \mathbb{R}^2 \to S^1$ is a mapping that associates with every point in the basin of attraction $B(\gamma^\varepsilon)$ a phase on the unit circle $S^1$. It is defined such that the phase variable $\theta(t) := \Theta^\varepsilon(\phi^\varepsilon_0(t, x_0, z_0), u(\cdot)))$, that is, the image of the flow through the phase map, linearly increases with time for the input $0$.

Isochron $T^\varepsilon(\theta)$ are the set of points in $B(\gamma^\varepsilon)$ that are associated with the same asymptotic phase $\theta$ on the unit circle $S^1$. Isochrons are level sets of the phase map.

B. Phase response curves

An input $u(\cdot)$ is phase-resetting if the solution of (1) forced by $u(\cdot)$ asymptotically converges to the periodic orbit.

The (finite) phase response curve $Q^\varepsilon(\cdot; u(\cdot)) : S^1 \to [-\pi, \pi]$ associates with each phase the asymptotic phase shift of system (1) in response to a phase-resetting input $u(\cdot)$.

The infinitesimal phase response curve $q^\varepsilon : S^1 \to \mathbb{R}$ is the relative asymptotic phase shift of system (1) in response to an infinitesimal phase-resetting impulse (Dirac $\delta$ function), that is, $q^\varepsilon(\cdot) := \lim_{\alpha \to 0} Q^\varepsilon(\cdot; \alpha \delta(\cdot))/\alpha$.

C. Limitation of the infinitesimal approximation

In the classical approach, the (finite) phase response curve is approximated by the “convolution” between the infinitesimal phase response curve and the phase-resetting input

$$Q^\varepsilon(\cdot; u(\cdot)) = \int_{-\infty}^{+\infty} q^\varepsilon(\omega s + \cdot) u(s) \, ds + O(\|u(\cdot)\|^2).$$

For relaxation oscillators, this approximation is only valid for inputs that are much smaller than the singular perturbation parameter, that is, $0 < \|u(\cdot)\| \ll \varepsilon \ll 1$ (see [8] for details). Therefore, the domain of validity of this approximation vanishes in the singular limit ($\varepsilon \to 0$).

Intuitively, this limitation comes from the fact that, the singular trajectory induced by the input $u(\cdot)$ might jump instantaneously from one branch of the critical manifold to the other. This behavior involves a global phenomenon that cannot be captured by a local approximation.

IV. PREDICTION FROM THE SINGULAR LIMIT FOR FINITE PHASE RESPONSE CURVES

The main idea of our approach is to take advantage of timescale separation to study the finite phase response curve in the singular limit. For a sufficiently small singular parameter $0 < \varepsilon \ll 1$, the singularly perturbed finite phase response curve $Q^\varepsilon(\cdot; u(\cdot))$ can be approximated by a singular finite phase response curve $Q^0(\cdot; u(\cdot))$, that is,

$$Q^\varepsilon(\cdot; u(\cdot)) = Q^0(\cdot; u(\cdot)) + O(\varepsilon^\beta),$$

for any phase-resetting input $u(\cdot)$ and with $0 < \beta \leq 1$. Geometric singular perturbation arguments let $\beta \sim 1/2$ [9].

Figure 2 illustrates qualitatively the existing trade-off between the infinitesimal approximation and the singular approximation as a function of the timescale separation $\varepsilon$.

In this section, we show how to exploit the geometry of relaxation oscillators to approximate the phase map near the singular limit and use this construction to predict the
shape of the (finite) phase response curve where, for the sake of illustration, we stick to impulses, that is, \( u(\cdot) = \alpha \delta(\cdot) \), and square pulses of finite duration, that is, \( u(\cdot) = \bar{u} [1_+ - 1_+ (\cdot - \Delta)] \).

A. Singular phase map and isochrons

A first step towards the prediction of singular (finite) phase response curves is the construction of the (asymptotic) phase map and isochrons for the system (1) in the singular limit. Their construction relies on the fast-slow dynamics (3)–(4) and is illustrated in Figure 4.

Since the singular periodic orbit \( \gamma^0 \) is a one-dimensional piece-wise smooth curve in \( \mathbb{R}^2 \), it is naturally parameterized in terms of a single scalar phase on the unit circle \( \mathbb{S}^1 \). As in the nonsingular case, the phase map will be chosen such that the phase variable linearly increases with time.

We choose to associate the zero-phase reference position on the singular periodic orbit with the lower fold \((x_-, z_-)\), that is \( \Theta^0(x_-, z_-) =: \theta_- = 0 \). As jumps are instantaneous in the singular limit, all points of the (weakly) unstable critical fiber joining \((x_-, z_-)\) to \((b_+ (z_-), z_-)\) are also associated with a phase equal to zero.

The phase \( \theta \) associated with a point \((x, z)\) is the “normalized” fraction of (slow) time \( \omega_0^0 \Delta \tau \) needed to reach this point along the reduced dynamics (4) flow from the reference initial condition. For a point \((x_1, z_1)\) on the upper branch, the phase will be given by

\[
\Theta^0(x_1, z_1) := \omega_0^0 \Delta \tau_1.
\]

For a point \((x_2, z_2)\) on the lower branch, the phase will be given by

\[
\Theta^0(x_2, z_2) := \omega_0^0 \Delta \tau_+ + \omega_0^0 \Delta \tau_2
\]

where the first term corresponds to the flowing time on the upper branch (up to the upper fold) and the second term corresponds to the remaining flowing time on the lower branch. To simplify notation, it is convenient to denote by \( \Theta^0(x_+, z_+) =: \theta_+ = \omega_0^0 \Delta \tau_+ \) the phase associated with the upper fold (and all points of the (weakly) unstable critical fiber joining \((x_+, z_+)\) to \((b_-(z_+), z_+)\)).

The notion of singular phase map can be extended to any point \((x, z)\) in the basin of attraction of the singular periodic orbit. Because, in the singular limit, any singular trajectory starting from \((x, z)\) instantaneously jumps from its initial condition to a branch of the critical manifold, all points on the same vertical line (that is, with the same value of slow variable \(z\)) jumping to the same branch are associated with the same phase.

- All points on the line \( z = z_- \) (resp. \( z = z_+ \)) are associated with the phase \( \theta_- \) (resp. \( \theta_+ \)).
- For points with a slow variable in the bistable range, the asymptotic phase \( \theta_1 \) of a point \((x_1, z_1)\) belonging to the basin of attraction of the upper (resp. lower) branch is thus given by the phase \( \theta_1 \) of the point at the intersection between the line \( z = z_1 \) and the upper (resp. lower) branch of the singular periodic orbit \( \gamma^0 \).

\[
\psi^\bullet(z_0, z_\tau, \bar{u}) = \int_{z_0}^{z_\tau} \frac{1}{g(b^\bullet(\xi - \bar{u}), \xi)} d\xi.
\]
The asymptotic phase associated with this critical point effect of the impulse for all inputs: impulses, 
that is, \( u(\cdot) = -\alpha \delta(\cdot) \), the phase response curve is given by

\[
Q^0(\theta; \alpha \delta(\cdot)) = \begin{cases} 
\theta_+ + \omega_0^0 \psi_+ (z_+, \psi^*(\theta), 0) - \theta, & \text{if (C3), } \\
0, & \text{o/w,}
\end{cases}
\]

where (C3) stands for \( \theta_-(\alpha) < \theta < \theta_+ \). 
Following a symmetric reasoning for negative impulses, that is, \( u(\cdot) = \alpha \delta(\cdot) \), the phase response curve is given by

\[
Q^0(\theta; \alpha \delta(\cdot)) = \begin{cases} 
\theta_- + \omega_0^0 \psi_-(z_, \psi^*(\theta), 0) - \theta, & \text{if (C4), } \\
0, & \text{o/w,}
\end{cases}
\]

where (C4) stands for \( \theta_-(\alpha) < \theta < \theta_+ \) and \( z_+(\alpha) = \{ z \in \mathbb{R} : b_+(z) - \alpha = b_r(z) \} \).

2) Square pulse of finite duration: A square pulse of finite duration \( u(\cdot) = \tilde{u} [1_+(\cdot) - 1_-(\cdot - \Delta)] \) induces a behavior in the fast-slow dynamics that is not trivial.

The phase response curve is given by

\[
Q^0(\theta; u(\cdot)) = \Theta^0(x\Delta(\theta), z\Delta(\theta)) - (\theta + \omega_0^0 \Delta^0) \tag{5}
\]

where \( (x\Delta(\theta), z\Delta(\theta)) \) is the state at time \( \Delta^0 \) for the reduced dynamics starting from \( (x^\ast(\theta), z^\ast(\theta)) \) where \( \Delta^0 \) is the pulse duration in the slow time scale and in the singular limit. It is thus necessary to compute the state \( (x\Delta, z\Delta) \) of the trajectory at the end of the pulse in order to compute the reset phase associated with its initial condition.

In the following, we describe how we can compute the state \( (x\Delta, z\Delta) \) using only the information contained in the functions \( \psi_-(z_+ + \tilde{u}, z, \tilde{u}) \) and \( \psi_+(z_+ + \tilde{u}, z, \tilde{u}) \) (see Figure 5).

Starting from the initial condition \( (x_0, z_0) \) on the critical manifold, the trajectory evolves as follows (see Figure 5).

1) Under a constant input \( \tilde{u} \), the critical manifold of the system is shifted along the \( z \)-axis. The singular trajectory jumps thus instantaneously to the branch of the “shifted critical manifold” corresponding to the basin of attraction to which the initial state belongs.

2) Then, the trajectory evolves on the “shifted critical manifold”, sliding slowly on branches and jumping instantaneously when it reaches “shifted folds”.

3) Finally, the trajectory jumps instantaneously back to the critical manifold at the end of the pulse.

Because the slow variable \( z \) is one-dimensional, the evolution of a trajectory under constant input \( \tilde{u} \) on an attractive branches is fully characterized by the functions \( \psi_-(z_+ + \tilde{u}, z, \tilde{u}) \) and \( \psi_+(z_+ + \tilde{u}, z, \tilde{u}) \) during the flowing time. The total flowing time has to be equal to the duration \( \Delta \).

In Figure [5] we differentiate between two cases. In case 1, the initial condition on the lower branch of the critical manifold jumps directly to the upper branch of the shifted critical manifold. In case 2, the initial condition on the lower branch of the critical manifold jumps on the lower branch of the “shifted critical manifold”. Case 1 produces larger phase shift than case 2.

Remark 4: The duration \( \Delta \) is expressed in the fast time scale, that is, \( \Delta^\xi = \Delta \). In the slow time scale, the duration is given by \( \Delta^\xi = \epsilon \Delta^\xi \). We assume the duration of the
Fig. 5. Effect of positive square pulses of finite duration in the fast-slow dynamics. The state \((x, z)\) of the trajectory starting from initial condition \((x_0, z_0)\) (under a pulse of duration \(\Delta\)) is graphically determined using functions \(\psi\) in order to predict the phase response associated with this pulse. The effect of a positive pulse is to shift temporally the critical manifold along the \(z\)-axis to the right. The singular trajectory starting from \((x_0, z_0)\) evolves as follows: (1) jumps instantaneously on the shifted critical manifold, then (2) evolves around the shifted hysteresis (for a duration \(\Delta = \Delta_a + \Delta_c\)), and finally (3) jumps back to the initial critical manifold. The main difference between case 1 and case 2 is that during step (1) the trajectory converges to the opposite branch (with respect to the initial point) of the shifted critical manifold (in case 1) or to the same branch (with respect to the initial point) of the shifted critical manifold (in case 2).

 pulse \(\Delta_T^f\) (in the slow time scale) do not tend to zero in the singular limit and thus that the duration \(\Delta_T^f\) tends to infinity. This assumption is motivated by the fact that the duration of the pulse is often a fraction of the period. So we may have \(\lim_{\epsilon \to 0} \Delta_T^f = +\infty\) and \(\lim_{\epsilon \to 0} T_T^f = +\infty\), and a finite ratio \(\lim_{\epsilon \to 0} \Delta_T^f/T_T^f = C\) (with \(C \neq 0\) and \(C \neq \infty\)).

V. APPLICATION TO A NEURAL OSCILLATOR MODEL

We illustrate our geometric approach on a simple neural oscillator model developed by FitzHugh [12] and Nagumo [13]. This model is a popular two-dimensional simplification of the Hodgkin-Huxley model of spike generation

\[
\dot{v} = v - v^3/3 - w + u \\
\tau \dot{w} = a - bw + v
\]

where \(v\) is the voltage variable, \(w\) is the recovery variable, and \(\epsilon := 1/\tau\) is a small parameter.

A. Phase response curves for impulses

Figure 6 illustrates the (finite) phase response curve of the FitzHugh-Nagumo model for excitatory impulses \(u(\cdot) = \alpha \delta(\cdot)\), with \(\alpha > 0\). The solid line is the geometric prediction computed in the singular limit. Dots represent the phase response computed through numerical simulations of trajectories of the model for different values of the parameter \(\epsilon\).

The singular phase response curve is equal to zero except in one region of the periodic orbit which corresponds to the region right before the initiation of the upper part of the periodic orbit. The phase advance decreases monotonically to zero until the phase corresponding to the lower fold.

For small values of \(\epsilon\), the geometric prediction matches very well the numerical phase response curves. For larger values of \(\epsilon\), the prediction still matches (qualitatively) the larger phase shifts arising before the lower fold but do not capture the small phase shifts arising before the upper fold.

B. Phase response curves for square pulses of finite duration

Figure 7 illustrates the (finite) phase response curve of the FitzHugh-Nagumo model for excitatory square pulses of finite
duration. The solid line is the geometric prediction computed in the singular limit. Dots represent the phase response computed through numerical simulations of trajectories of the model for different values of the parameter $\epsilon$.

The singular phase response curve is equal to zero except in two regions of the periodic orbit. The first region which exhibits the highest phase shifts corresponds to same region as for the impulse case. The phase shifts in this region follow a piecewise law: the breaking point in the phase shifts corresponds to the separation between initial conditions that continue to evolve on the shifted initial branch and those that directly jump to the opposite branch. The second region corresponds to point close to the other fold (see case 1 and case 2 in Figure 5). An excitatory pulse may delay the termination of the upper part.

Once again, for small values of $\epsilon$, the geometric prediction matches very well the actual phase response curves. For larger values of $\epsilon$, the prediction matches qualitatively both non-zero regions of the phase response curve.

The main difference between the phase response curve for an impulse and for a pulse is that a positive pulse may delay the termination of the behavior on the upper branch, while a positive impulse may not.

VI. CONCLUSION

In this paper we overcome the limitation of the infinitesimal phase response curve approach to singularly perturbed oscillators by studying geometrically the asymptotic phase map and the finite phase response curve in the singular limit. By persistence results, this analysis provide semi-analytic prediction on the qualitative isochrons structure and on the (finite) phase response curve shape for arbitrary inputs. This result is illustrated on a relaxation oscillator forced by impulses and pulses of finite duration, confirming the goodness of the approach.

Future work will aim at extending this analysis to more complex singularly perturbed oscillators, like bursters [10], and to oscillator synchronization studies, linking this result to fast threshold modulation phenomenon [14].

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