

More pursuit curves:

$$\frac{(A-P) \dot{P}}{|A-P| |P|} = 1, \quad \frac{(P-A) \cdot \dot{A}}{|P-A| |A|} = \cos \phi \quad \text{Law of cosines so } \phi = \text{angle of avoidance}$$

$$\frac{(a-x)\dot{x} + (b-y)\dot{y}}{d \cdot v} = 1 \quad \frac{(x-a)\dot{a} + (y-b)\dot{b}}{d \cdot u} = \cos \phi$$

$$d = |A-P|, u = |A|, v = |P|$$

As before, we get for \dot{x}, \dot{y} :

$$\dot{x} = \frac{a-x}{d}, \dot{y} = \frac{b-y}{d}, \text{ but what about } (a, b)$$

$$(x-a)^2 \dot{a}^2 + (y-b)^2 \dot{b}^2 + 2ab(x-a)(y-b) = \cos^2 \phi (a^2 + b^2) ((x-a)^2 + (y-b)^2)$$

$$\dot{a} = \frac{\cos \phi (x-a) + \sin \phi (y-b)}{d} \sigma, \quad \dot{b} = \frac{-\sin \phi (x-a) + \cos \phi (y-b)}{d} \sigma, \text{ where } \sigma \text{ is } A\text{'s max speed}$$

This gives really cool dynamics. Let $u = x-a, v = y-b, d = u^2 + v^2$

$$\dot{u} = \dot{x} - \dot{a} = \frac{-u - (\cos \phi u + \sin \phi v) \sigma}{d} \quad \text{if } \sigma = 1 + \phi = \pi$$

$$\dot{v} = \dot{y} - \dot{b} = \frac{-v + (\sin \phi u - \cos \phi v) \sigma}{d} \quad \text{Then } u = v = 0$$

Never catch up

For σ large enough, can you prove $\exists \phi$ st u, v have a periodic solution?

$u = R \cos \omega t, v = R \sin \omega t$, plug it in, the R 's cancel, so need ω 's to work out! Can get spirals etc. If $\phi = 0$, then collide + if $\phi = \pi$,

Never catch up as you see

what if you make $\sigma = \sigma(R)$, for example

Suppose, σ is big if close + small if far? Or suppose $\phi = \phi(R)$ then what happens. (E.g. $\phi = \hat{\phi} e^{-kR}$) \leftarrow Get stable limit cycle!!

Now, we will start talking about swarms

Many models start at the individual level, so that is where we begin

Suppose, first we operate in 1-dimensional space so that the agents can move freely on the line, possibly subject to some boundary conditions

$$m_i \ddot{x}_i = \alpha \dot{x}_i - \beta (\dot{x}_i)^2 \dot{x}_i - \frac{\partial}{\partial x_i} U(x_1, \dots, x_N) + f_i$$

where m_i is the mass of the i th agent, α, β are friction constants. Note that if $\alpha, \beta > 0$ then $\dot{x} \sim \pm \sqrt{\frac{\alpha}{\beta}}$, so the animals want to move. We could set $\beta = 0$ + $\alpha < 0$ for just plain friction!

f_i is an external influence, say wind or gravity. The key force is the interaction potential, $U(\vec{x})$. In real swarms the agents don't want to get too far apart, but also, don't want to get too close, so in this case, we want a distance dependent force that is attractive at long distances + repulsive at short distances. The so called Morse potential is often used:

$$U = \sum_{i \neq j} [C_r e^{-|x_i - x_j|/l_r} - C_a e^{-|x_i - x_j|/l_a}] \text{sign}(x_i - x_j)$$
$$-\nabla_i U = \sum_{j \neq i} [l_r C_r e^{-|x_i - x_j|/l_r} - l_a C_a e^{-|x_i - x_j|/l_a}] \text{sign}(x_i - x_j)$$

So, e.g. if $x_i - x_j > 0$ and within repulsion zone then get pushed away else get pulled together. Typically, $l_a > l_r$, so that if far away then will be attracted but if too close will be repelled.

One easy limit is to set $\beta = 0, \alpha < 0$ (linear damping) + $m_i = 0$ (no inertia)

Then we get a system of first order ODEs:

$$\alpha \dot{x}_i = \sum_{j \neq i} [l_r C_r e^{-|x_i - x_j|/l_r} - l_a C_a e^{-|x_i - x_j|/l_a}] \text{sign}(x_i - x_j)$$

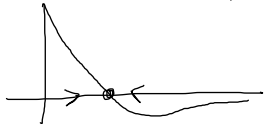
Let's start with $N=2$: (set $\alpha=1$)

$$x_1 = f(|x_1 - x_2|) \text{sign}(x_1 - x_2) \quad \text{Let } y = x_1 - x_2$$

$$x_2 = f(|x_1 - x_2|) \text{sign}(x_2 - x_1)$$

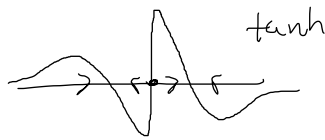
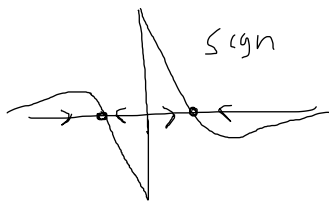
$$\dot{y} = \underbrace{2f(|y|)}_{g(y)} \text{sign}(y) \quad f(r) = \frac{C_r}{l_r} e^{-|r|/l_r} - \frac{C_a}{l_a} e^{-|r|/l_a}$$

Eg $l_r=1, l_a=2, C_r=.8, C_a=.2, f(r) = .8e^{-r} - .4e^{-r/2}$



They will "lock" in at a distance where $f(r^*)=0$

(can replace $\text{sign}(x)$ by $\tanh(\gamma x)$ where $\gamma \gg 1$ to make a smoother model)



(N.B. If you use $\tanh(\gamma x)$, then your kernel will be $\exp(-\ln(\cosh bx)/b)$)

So, now, what happens for $N > 2$ in this case:

$$x_i = \sum_{j \neq i} \left[\frac{C_r}{l_r} e^{-|x_i - x_j|/l_r} - \frac{C_a}{l_a} e^{-|x_i - x_j|/l_a} \right] \text{sign}(x_i - x_j)$$

Do $N=200, l_a=10, l_r=1, C_a l_a = .5, C_r l_r = 1$

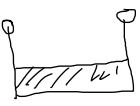


Several other cases of interest are as follows:

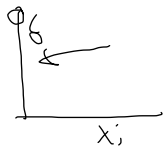
Suppose we have only repulsive interactions:


$$\dot{x}_i = \sum_{j \neq i} e^{-|x_i - x_j|} \text{sign}(x_i - x_j) + f_i$$

where f_i is the external force that is $-\nabla_i F(x)$, where F is an external potential.

No force, finite domain \rightarrow  Expect them to pile up at the edges - δ -function

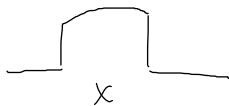
Suppose gravity, $f_i = -g$, & you work on $x_i \geq 0$ so that $x=0$ is the ground. Then if gravity is strong all lie on the origin you get



If gravity is weaker you find 

On infinite domain, imagine you have a bunch of anti-social guys and there is an attraction in the middle, say at $x=0$. Then

$$\dot{x}_i = \sum_{j \neq i} e^{-|x_i - x_j|} \text{sign}(x_i - x_j) - \gamma x_i$$

This tends to pull them into the center. Then you might expect a compact swarm centered where the attraction is. 

We want to study these cases analytically, but to do that we will proceed to the continuum limit

Let $\rho(\vec{x}, t)$ be the density of guys at \vec{x} and time t , in some arbitrary domain $D \subset \mathbb{R}^n$. We assume that the mass is conserved so that the only way to lose or gain mass is through the boundary of D , then we have

$$\int_D \frac{\partial \rho}{\partial t} d\vec{x} = \frac{\partial}{\partial t} \int_D \rho d\vec{x} = - \int_{\partial D} \rho \vec{v} \cdot \vec{n} dS \quad \vec{v} \cdot \vec{n} > 0 \text{ means escaping out of the domain}$$

rate of change of mass Flux out of D with velocity \vec{v}

Apply divergence theorem: $\int_{\partial D} (\rho \vec{v}) \cdot \vec{n} dS = \int_D \nabla \cdot (\rho \vec{v}) d\vec{x}$

so $\int_D \left[\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \vec{v}) \right] d\vec{x} = 0$; since D is arbitrary we get

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \vec{v}) = 0$$

what is \vec{v} ?

(continuity equation)

$\rho \vec{v} \equiv \vec{J}$ is the flux

$\dot{x}_i = F_i(x_1, \dots, x_N) \rightarrow$ This has the dimensions that we want (It's a velocity)

Let me write it explicitly:

$$F_i = \sum_j q(x_i - x_j) - f(x_i)$$

Let's approximate ρ as a sum of δ functions:

$$\rho(x, t) = \sum_i \delta(x - x_i(t)) \rightarrow \text{continuous density as } N \rightarrow \infty$$

$$F_i = \sum_j q(x_i - x_j) = \int q(x_i - y) \sum_j \delta(y - x_j(t)) dy + f(x_i) = \int q(x_i - y) \rho(y, t) dy + f(x_i)$$

So in $N \rightarrow \infty$ limit, $F_i = f(x_i) + \int q(x_i - y) \rho(y, t) dy$ is the velocity. since x_i is arbitrary, $V(x) = f(x) + \int q(x - y) \rho(y, t) dy$

and we get: (in one dimension)

$$\frac{\partial \rho}{\partial t} = - \frac{\partial}{\partial x} [\rho V(x, t)] \text{ where } V(x, t) = f(x) + \int q(x - y) \rho(y, t) dy$$

This is the object of our analysis!

Note: This works only because each guy x_i is the same in the sense of being one in a crowd & subject to all the same forces as the other guys.

Swarms in multiple dimensions obey the same equations:

$$\frac{\partial \rho}{\partial t} = -\nabla(\rho V)$$

We now concentrate on 1-dimensional swarms + attempt to better understand the numerical results. + in particular look at say repulsive interactions with an attractant in the middle, or just a att/rep swarm

We look for stationary solutions, $\rho \equiv \rho(x)$ ind of time. This leads to:

$$\frac{d}{dx}(\rho V) = 0$$

$\Rightarrow \rho V = C$ where C is a constant. Suppose that $C \neq 0$. Then $V = C/\rho$. But since $\rho \geq 0$ + $\int_{-\infty}^{\infty} \rho(x) dx = 1$, this means $\rho(x) \rightarrow 0$ for large $x \Rightarrow C/\rho(x) \rightarrow \infty \Rightarrow V \rightarrow \infty$ but V is a nice bounded function (convolution with ρ + some source terms) $\Rightarrow V$ is bounded $\Rightarrow C = 0$ is only possibility. So we see that

$$\rho V = 0$$

Either $\rho(x) = 0$ or $V(x) = 0$.

$$\text{Recall } V(x) = f(x) + \int q(x-y)\rho(y)dy$$

so $V(x) = 0$ is a linear integral equation for $\rho(x)$. In general we have seen that swarms seem to be compact so we will generally make

the ansatz that $\rho(x) = 0$ outside some compact region say (a, b) and then we must solve:

$$f(x) + \int_a^b q(x-y)\rho(y)dy = 0$$

(It may be easier (since $q(x)$ is discontinuous, eg.) to integrate this eqn

$$\text{obtaining } F(x) + \int_a^b Q(x-y)\rho(y)dy = \gamma \quad (F' = f, Q' = q)$$

for example, suppose $g(x)$ is a repulsive kernel + $f(x)$ is an attraction

$$\dot{x}_i = \sum_j e^{-|x_i - x_j|} \text{sgn}(x_i - x_j) - \delta x_i$$

$$\Rightarrow g = e^{-|x|} \text{sgn}(x) \Rightarrow Q = -e^{-|x|} + F(x) = -\delta x^2$$

which gives us:

$$\frac{\alpha x^2}{2} - Cr \int_a^b e^{-|x-y|} p(y) dy = \lambda$$

a, b are unknown but it is clear that the swarm should be symmetric about the origin:



so we want to solve:

$$\delta x^2 + \int_{-a}^a e^{-|x-y|} p(y) dy = \lambda$$

How do we determine the unknown β ?

We can write the integral as

$$\int_{-\infty}^x e^{y-x} p(y) dy + \int_x^{\beta} e^{x-y} p(y) dy = I(x)$$

$$\frac{dI}{dx} = - \int_{-\infty}^x e^{y-x} p(y) dy + \int_x^{\beta} e^{x-y} p(y) dy, \quad \frac{d^2 I}{dx^2} = -p(x) + I(x)$$

$$I(x) = \lambda - F(x)$$

$$I''(x) = -2p(x) + I(x) = -F''(x)$$

$$\Rightarrow p^*(x) = \frac{F''(x)}{2} + \frac{I(x)}{2} = \frac{F''(x)}{2} + \frac{\lambda}{2} - \frac{F(x)}{2} \quad !!$$

This is a necessary condition but not sufficient + to verify it is a solution, we must substitute back into the Integral:

$$\begin{aligned} I(p^*) &= \int_{-\beta}^{\beta} e^{-|x-y|} \left[\frac{\lambda}{2} - \frac{1}{2} [F'(y) - F''(y)] \right] dy \\ &= \lambda - F(x) + \frac{e^{2-x}}{2} [F(\alpha) - F'(\alpha) - \lambda] + \frac{e^{x-\beta}}{2} [F(\beta) + F'(\beta) - \lambda] \end{aligned}$$

Notice we have terms multiplying e^{-x}, e^x which are in the nullspace of the integral operator. These can vanish only when

$$F(\alpha) - F'(\alpha) = \lambda + F(\beta) + F'(\beta) = \lambda$$

Then will restrict α, β & give us λ . We also need to preserve Mass $\int \rho(x) dx = M$, the total initial mass.

Back to $F(x) = \gamma x^2$. Then we get

$$\rho^*(x) = \frac{\lambda + 2\gamma - \gamma x^2}{2}$$

$$A = \frac{\lambda - \gamma \alpha^2 + 2\gamma \alpha}{2} = 0, \quad B = \frac{\lambda - \gamma \beta^2 - 2\gamma \beta}{2} = 0 \Rightarrow \alpha = -\beta. \quad \text{we write } \beta = H, \alpha = -H$$

we have $\lambda = \gamma H^2 + 2\gamma H = \gamma(H+1)^2 - \gamma$

$$\int_{-H}^H \rho^*(x) dx = M = \int_0^H (\lambda + 2\gamma - \gamma x^2) dx = (\lambda + 2\gamma)H - \frac{\gamma H^3}{3} = M$$

$$\Rightarrow \lambda = \frac{M + \gamma(H^3 + H^2/3)}{1+H} ?$$

$$\Rightarrow H = \left(\frac{3M}{2\gamma} + 1 \right)^{1/3} - 1 \quad \text{NOTE that as } \gamma \rightarrow \infty \quad H \rightarrow 0 \text{ as expected}$$

and $H \uparrow$ as $M \uparrow$ & as $\gamma \rightarrow 0 \quad H \rightarrow \infty$ as expected.

Now we turn to the case where there is NO extrinsic potential but the kernel has attraction & repulsion:

$$q(x) = G e^{-|x|/\ell} \operatorname{sgn}(x) - e^{-|x|/\ell} \operatorname{sgn}(x)$$

$$Q(x) = -G\ell e^{-|x|/\ell} + e^{-|x|/\ell}$$

$0 < G < 1, \ell > 1$. We are interested in the case where $G\ell^2 > 1$ (we will see what that means presently).

First, note that FT of $e^{-|x|}$ is $2/(1+k^2)$ and $G\ell e^{-|x|/\ell}$ is $\frac{2G\ell^2}{1+k^2\ell^2}$

So we can think of the integral operators as

inverse operators $\frac{1}{1+k^2} = (1-\partial_{xx})^{-1}$, $\frac{1}{1+l^2k^2} = (1-l^2\partial_{xx})^{-1}$

so our problem is generally:

$$\int_{\Omega} Q(x-y)\rho(y)dy + F(x) = \lambda \quad \text{with } Q \text{ as above } \hat{Q} = \frac{2}{1+k^2} - \frac{2Gl^2}{1+l^2k^2}$$

Note $\hat{Q}(0) = 2(1-Gl^2)$ & we will assume this is negative since if it is positive \Rightarrow repulsion dominates & the "swarm" will spread out. Won't aggregate - in language of pattern formation - NOT a Mexican hat. Let $L_1 = \partial_{xx}^{-1}$, $L_2 = l^2\partial_{xx}^{-1}$. Then we see that

$$\int Q(x-y)\rho^*(y)dy = \lambda - F(x) \Rightarrow \text{formally:}$$

$$\frac{-2Gl^2}{1+l^2k^2} \hat{p} + \frac{2}{1+k^2} \hat{p} = \widehat{\lambda - F} \Rightarrow -2Gl^2(1+k^2)\hat{p} + 2(1+l^2k^2)\hat{p} = (1+k^2)(1+l^2k^2)(\widehat{\lambda - F})$$

$$\text{or } \nu \rho_{xx}^* + \varepsilon \rho^* = -L_1 L_2 (\lambda - F(x)) \quad \text{where } \nu = 2L^2(1-G), \varepsilon = 2(Gl^2-1)$$

By hypothesis $G < 1$, & we now see why we want $Gl^2 - 1 > 0$ since this means solutions to $\nu \rho_{xx}^* + \varepsilon \rho^*$ are cosines & sines.

Now we want $F(x) = 0$ in this example so:

$$\nu \rho_{xx}^* + \varepsilon \rho^* = -\lambda, \text{ solutions are } \rho(x) = C \cos \mu x + D \sin \mu x - \frac{\lambda}{\varepsilon}$$

$$\text{where } \mu = \sqrt{\frac{\varepsilon}{\nu}} = \sqrt{\frac{Gl^2-1}{L^2(1-G)}}$$

without loss of generality we can center the swarm at the origin & then we find that, $D = 0$ since the solution is symmetric

Hence $\rho = C \cos \mu x - \frac{\lambda}{\varepsilon}$, we need to determine H, C, λ . We also must have $\int_{-H}^H \rho(x) dx = M$. We plug this into the integral equation to get

$$\frac{2}{1+k^2} [\cos \mu H - \mu \sin \mu H] C - \frac{1}{Gl^2-1} \lambda = 0$$

$$\frac{2}{1+l^2k^2} [\cos \mu H - \mu l \sin \mu H] C - \frac{1}{Gl^2-1} \lambda = 0$$

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} C \\ \lambda \end{bmatrix} = 0 \Rightarrow a_{11}a_{22} - a_{12}a_{21} = 0 \Rightarrow \frac{\cos \mu H}{\sin \mu H} = \frac{G\ell - 1}{\sqrt{(1-G)(G\ell^2 - 1)}}$$

$$\text{Mass constraint} \Rightarrow \left(\frac{2}{\mu} \sin \mu H \right) C - \frac{H}{G\ell^2 - 1} \lambda = M$$

we also have $\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} C \\ \lambda \end{bmatrix} = 0$ so 2 equations for C, λ

$$C = \frac{M}{2(H + \ell + 1)} \frac{\sqrt{G}(\ell^2 - 1)}{\ell(1-G)}, \quad \lambda = \frac{M(1 - G\ell^2)}{H + \ell + 1}$$

Cool, huh!

What about our model with the predator?

$$\dot{x}_i = \sum_j q(x_i - x_j) + c_r e^{-|x_i - u|/\ell_r} \text{sgn}(x_i - u)$$

$$\dot{u} = \frac{1}{N} \sum_j c_a e^{-|x_j - u|/\ell_a} \text{sgn}(u - x_j) \quad (c_a < 0) \quad \text{we get rid of } u, y_i = x_i - u$$

$$\dot{y}_i = \sum_j q(y_i - y_j) + c_r e^{-|y_i|/\ell_r} \text{sgn } y_i + \frac{c_a}{N} \sum_j e^{-|y_j|/\ell_a} \text{sgn}(y_j)$$

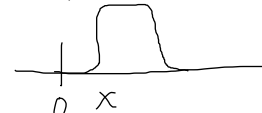
$$V = \int q(x-y) p(y) dy + c_r e^{-|x|/\ell_r} \text{sgn}(x) + c_a \int e^{-|y|/\ell_a} \text{sgn}(y) p(y) dy$$

We need to set $V = 0$


$$\text{We integrate this to get: } \int_{-\infty}^x q(x-y) p(y) dy - c_r e^{-|x|/\ell_r} + kx = \lambda$$

$$k = c_a \int_{-\infty}^{\infty} e^{-|y|/\ell_a} \text{sgn}(y) p(y) dy$$

There seem to be several possible solutions to this:

"push"  all prey ahead of predator (c_a weak)

push pull:

 some prey ahead + some prey behind, but NOT

balanced (c_a a bit stronger)

I found as c_a gets stronger you can get push pull - There is

a symmetry breaking bifurcation: $\triangle \uparrow \triangle \rightarrow \triangle \uparrow \triangle$

push pull - herd A gets pushed by predator, herd B likes herd A so much that it tries to join with it + gets pulled along

For higher ρ_a seem to get an oscillation where herds no longer move but stay fixed on average - get $\Lambda \leftrightarrow \Lambda$ wolf oscillating and some sheep jumping!

Non classical solutions: Finite domain with repulsive interactions

Consider repulsive force, no extrinsic force + bounded domain

$[-d, d]$

Recall $\rho^*(x) = \frac{\lambda}{2} - [P - F']$

is the classical part of the solution so that we will take

$\rho^*(x) = \frac{\lambda}{2}$, but substitute this into the equation:

$$\frac{\lambda}{2} \int_{-d}^d e^{-|x-y|} dy = \frac{\lambda}{2} \int_{-d}^x e^{y-x} dy + \frac{\lambda}{2} \int_x^d e^{x-y} dy = \frac{\lambda}{2} [1 - e^{-d-x} + 1 - e^{x-d}]$$

= λ + exponential terms which only vanish when $\lambda = 0$! So something

is missing. We need stuff piled up at the edge

Candidate solution: $\rho^*(x) = \frac{\lambda}{2} + A \delta(x+d) + B \delta(x-d)$

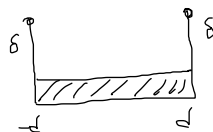
Plug this in:

$$\int_{-d}^d e^{-|x-y|} \rho^*(y) dy = \lambda - \frac{\lambda}{2} [e^{-d-x} + e^{d+x}] + A e^{-x-d} + B e^{x-d}$$

$$\Rightarrow A = B = \frac{\lambda}{2} \Rightarrow$$

$$\rho^* = \frac{\lambda}{2} [1 + \delta(x-d) + \delta(x+d)] \quad \int \rho^*(y) dy = M \Rightarrow M = d\lambda + \lambda \Rightarrow \lambda = \frac{M}{1+d}$$

$$\rho^* = \frac{M}{1+d} \left[1 + \frac{1}{2} \delta(x-d) + \frac{1}{2} \delta(x+d) \right]$$



Gravity swarm example

Domain is $x \geq 0$, Assume repulsive swarm but gravity pulls down

$$\rho^*(x) = \frac{\lambda}{2} - \frac{g}{2}x \left(\frac{\lambda}{2} - \frac{1}{2}(F-F'') \right) \quad F = gx$$

Need \int_0^β for compact swarm (Note $-gx$ from $\int Q(y-x)\rho(y)dy$)

Since integral is bdd

As above, we expect the swarm to pile up at the boundary $x=0$

so choose $\rho(x) = \frac{\lambda}{2} - \frac{g}{2}x + A\delta(x)$

Plug into equation on $\int_0^\beta e^{-\lambda(x-y)} \rho^*(y) dy$

$$\int_0^\beta e^{-\lambda(x-y)} \rho^*(y) dy = \lambda - gx + A e^{-\lambda x} + \frac{e^{-\lambda x}}{2} [-g - \lambda] + \frac{e^{-\lambda(\beta-x)}}{2} [g\beta + g - \lambda]$$

As usual, must kill exponentials

$$A - \frac{g}{2} - \frac{\lambda}{2} = 0 \quad g\beta + g - \lambda = 0 \quad \int_0^\beta (\lambda - gy + A\delta(y)) dy = M$$

$$\lambda\beta - g\frac{\beta^2}{2} + A = M$$

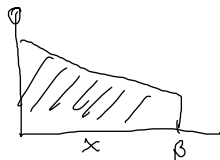
$$A = \frac{g+\lambda}{2}, \quad \lambda = (\beta+1)g$$

$$A = g(2+\beta)$$

$$\beta(\beta+1)g - \frac{g}{2}\beta^2 + g(2+\beta) = M$$

$$\Rightarrow \beta = 2\sqrt{M/g} - 2 \quad (M > g) \quad \text{if } M < g \text{ then what}$$

Happens? $M < g$ then $\rho = M\delta(x)$ + they all lie down on the ground



compact swarm again!