

## Bifurcation Theory

Consider a system of autonomous ordinary differential equations (ODEs)

$$\dot{x} = F(x, \mu)$$

where  $x$  and  $\mu$  are an array of variables and parameters.  $F$  are the corresponding functions.

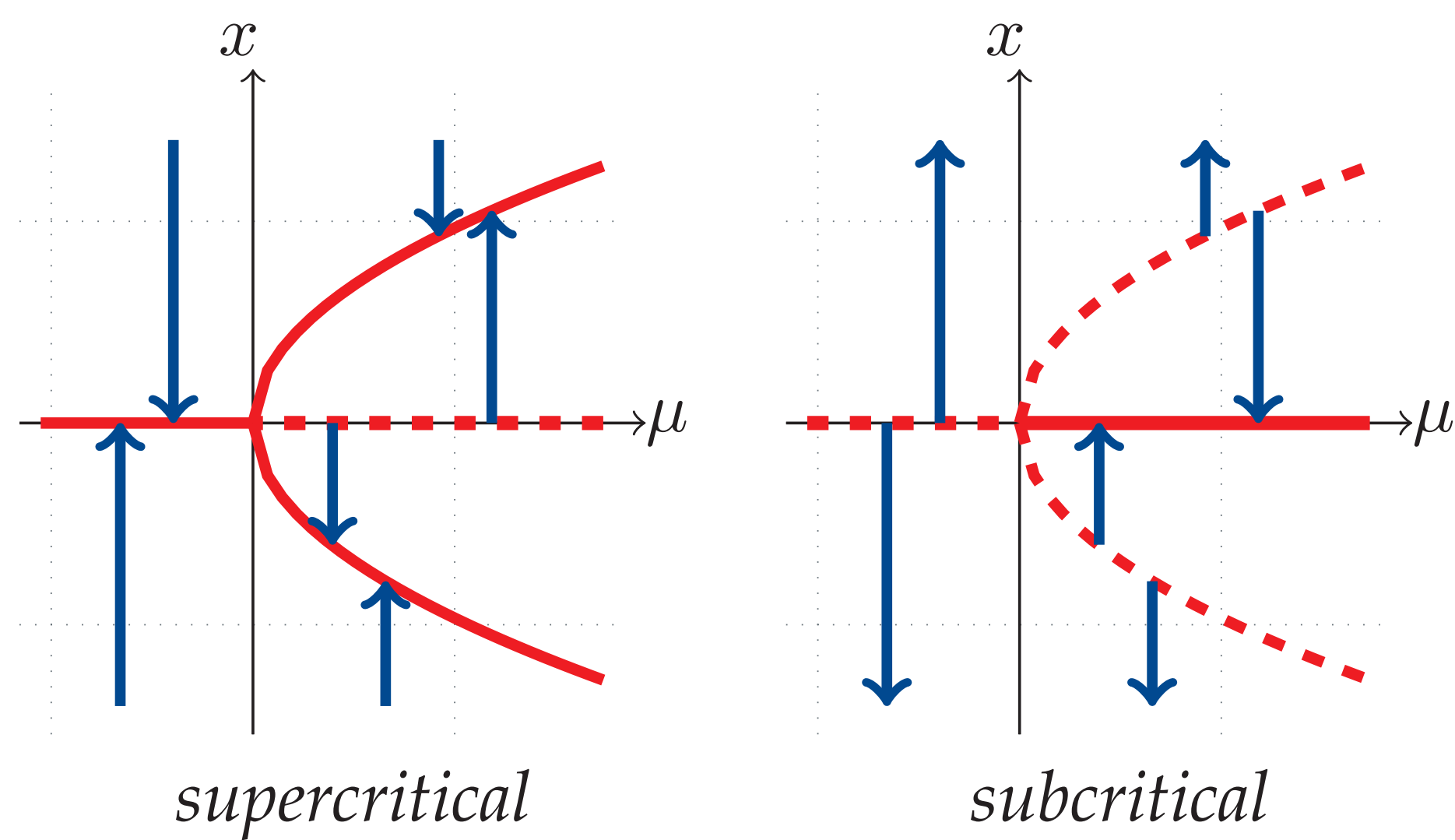
**Definition** A point  $x_0$  with parameter  $\mu_0$  is a **equilibria** of the system if  $F(x_0, \mu_0) = 0$ .

**Implicit Function Theorem** Given a continuous function  $F : \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}^n$  such that  $F(x_0, \mu_0) = 0$ ,  $\exists$  open ngbds  $A \subset \mathbb{R}^n$ ,  $B \subset \mathbb{R}^m$  of  $x_0, \mu_0$ .  $\forall \mu \in B, F(\bullet, \mu) : A \rightarrow \mathbb{R}^n$  is locally one-to-one then  $\exists$  open ngbd  $A_0 \subset \mathbb{R}^n$  and  $B_0 \subset \mathbb{R}^m$  of  $x_0$  and  $\mu_0$ , such that  $\forall \mu \in B_0$ , the equation  $F(x_0, \mu_0) = 0$  has a unique solution  $x = g(\mu) \in A_0$ .

**Definition** A point  $(x_0, \mu_0)$  is a **bifurcation point** if several branches of fixed points come together.

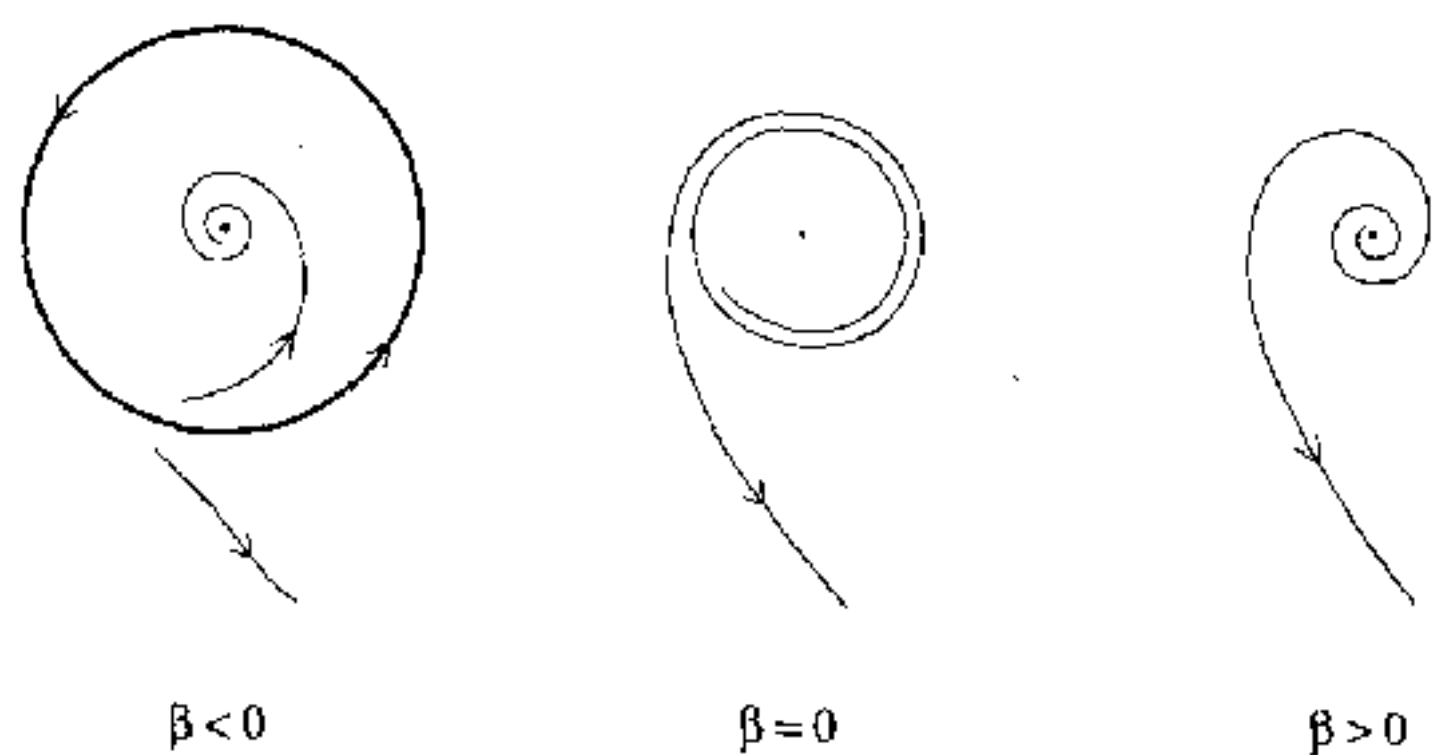
Two simple yet important bifurcations.

i) **Pitchforks**  $\dot{x} = x(\mu - x^2)$ ,  $x \in \mathbb{R}$



**detection:**  $\partial_x^3 F(x_0, \mu_0) \neq 0, \partial_{\mu x}^2 F(x_0, \mu_0) \neq 0$   
 $\partial_x F(x_0, \mu_0) = 0, \partial_x^2 F(x_0, \mu_0) = 0, \partial_{\mu} F(x_0, \mu_0) \neq 0$

ii) **Hopfs**  $\dot{z} = z(\lambda - b|z|^2)$ ,  $\lambda < 0$ ,  $z, b = \beta + i\gamma \in \mathbb{C}$



**detection:** The real part of a complex conjugate pair of eigenvalues of the Jacobian of a fixed point crosses through zero.

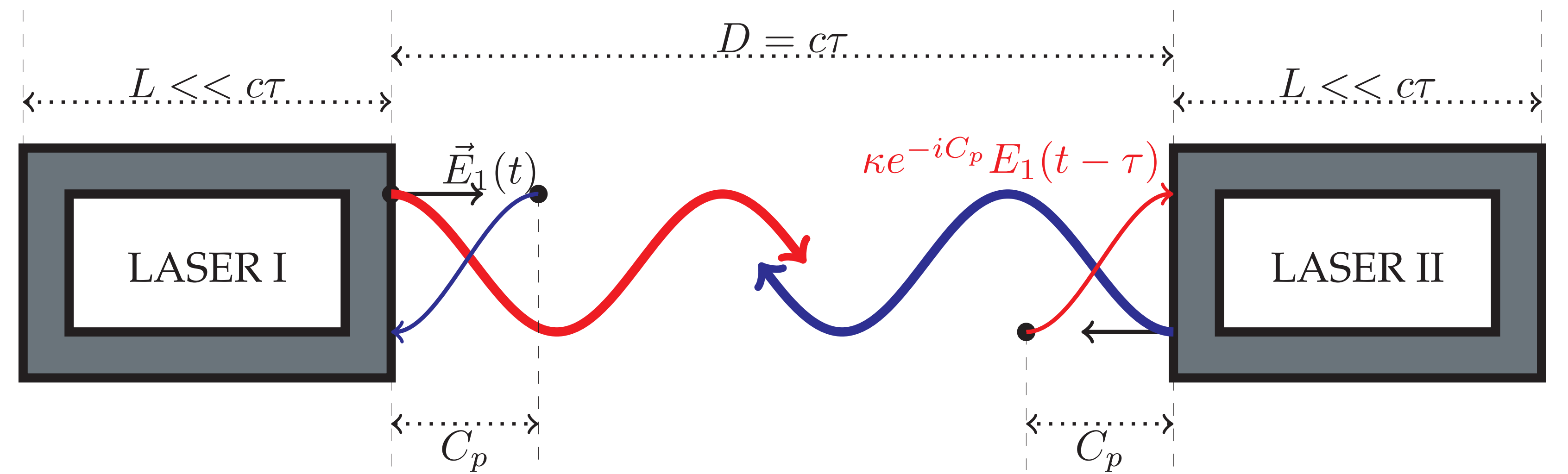
## References

- [1] H.Erzgäber, B.Krauskopf, L.Daan *Compound Laser Modes of mutually delay-coupled lasers* SIAM J. Applied Dynamical Systems (2006) Vol 5 No. 1 pp 30-65
- [2] R.Lang, K. Kobayashi *External optical feedback effects on semiconductor injection laser properties.* IEEE J. Quantum Electron., (1980) pp. 347-353
- [3] S.Yanchuk, K.R.Schneider, L.Recke *Dynamics of two mutually coupled semiconductor lasers: Instantaneous coupling limit* Physical review E6, 056221 (2004)

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## Laser Rate Equations



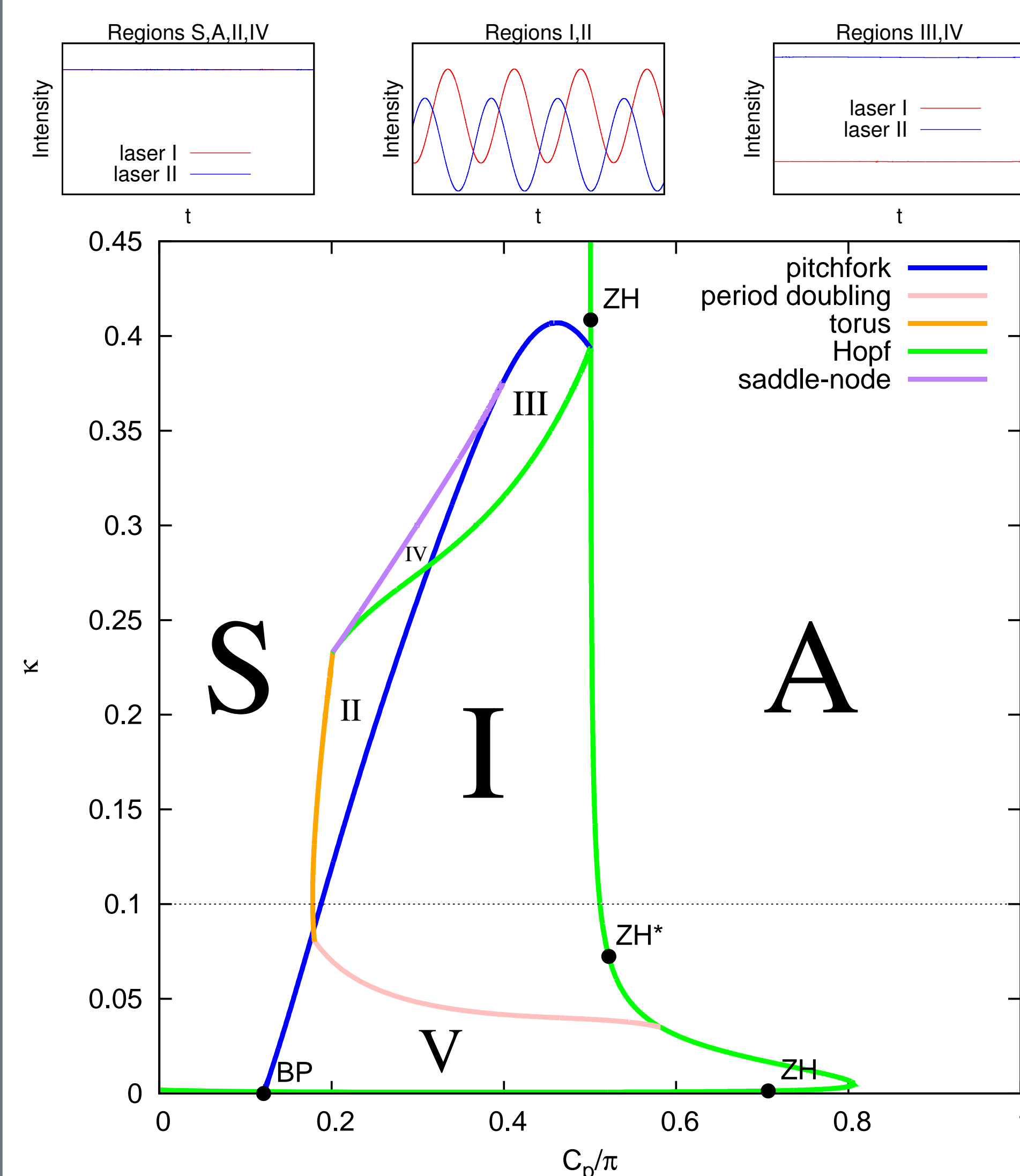
Laser systems have proved themselves a playground for the non-linear theorist displaying some of the richest dynamics in physics. The mutually coupled lasers sketched above, can be modeled by a modified version of the Lang-Kobayashi equations [2].

$$\begin{aligned} \dot{E}_1(t) &= (1 + i\alpha)N_1(t)E_1(t) + \kappa e^{-iC_p} E_2(t - \tau) - i\Delta E_1(t) \\ \dot{E}_2(t) &= (1 + i\alpha)N_2(t)E_2(t) + \kappa e^{-iC_p} E_1(t - \tau) + i\Delta E_2(t) \\ T\dot{N}_1(t) &= P - N_1(t) - (1 + 2N_1(t))|E_1(t)|^2 \\ T\dot{N}_2(t) &= P - N_2(t) - (1 + 2N_2(t))|E_2(t)|^2 \end{aligned}$$

$C_p$	phase of injected light
$\kappa$	amount of injected light
$\tau$	delay
$\Delta$	relative detuning
$T$	photon/carrier lifetime
$\alpha$	line enhancement factor
$P$	pumping

**variables:**  $E$  = complex electric fields,  $N$  = carrier densities.

## Stable Dynamics Map



**Figure 3:** A  $C_p$  and  $\kappa$  parameter map displaying the character of dynamics for small delayed coupled laser systems. See small time traces above the main map and title for different regions. Here S labels in-phase synchronous and A anti-phase synchronous CW output. Rest are labeled via roman numerals. Region V was not the focus of this study. Parameters chosen are  $T = 392$ ,  $\alpha = 2.5$ ,  $\Delta = 0$

## Coordinate Change

$$C(\mathbb{R}^6, [-\tau, 0]) \xrightarrow{c = \infty} \mathbb{R}^6 \xrightarrow{\text{Bloch Spherical Coords}} \mathbb{R}^5$$

i) phases = fixed points  
ii) removes singularities

Three new variables instead of the electric fields

$$\begin{aligned} q_x + iq_y &= 2E_1^* E_2 \\ q_z &= |E_1|^2 - |E_2|^2 \end{aligned}$$

Writing the inversions as their sum  $N_S$  and difference  $N_D$ , the system simplifies greatly

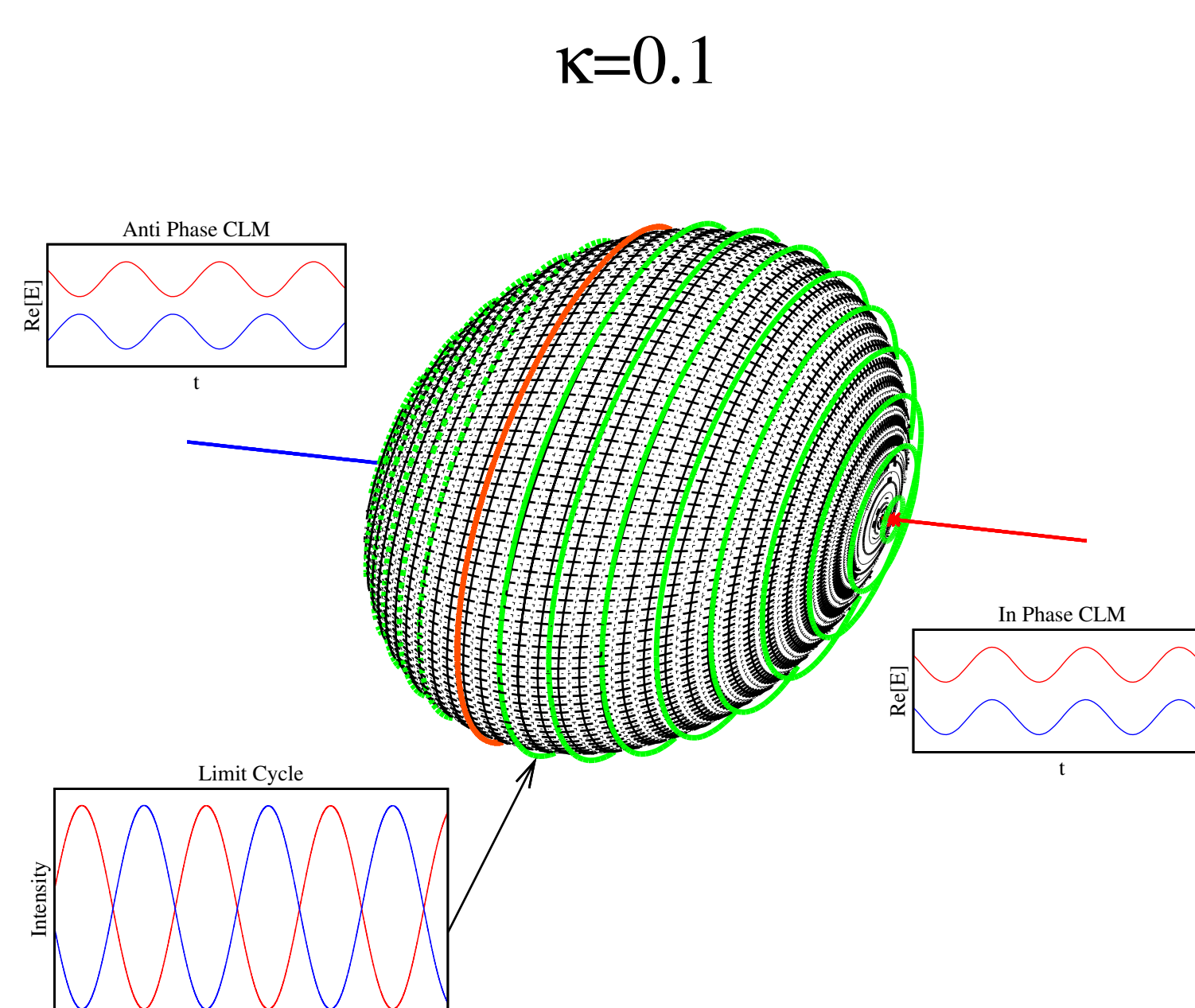
$$\begin{aligned} \dot{q}_x &= q_x N_S - \alpha q_y N_D - 2\Delta q_y + 2\kappa R \cos(C_p) \\ \dot{q}_y &= q_y N_S + \alpha q_x N_D + 2\Delta q_x - 2\kappa q_z \sin(C_p) \\ \dot{q}_z &= q_z N_S - R N_D + 2\kappa q_y \sin(C_p) \\ T\dot{N}_D &= [q_z(1 + N_S) - (R + 1)N_D] \\ T\dot{N}_S &= [2P - (R + 1)N_S - R - q_z N_D] \end{aligned}$$

where  $R = \sqrt{q_x^2 + q_y^2 + q_z^2} = |E_1|^2 + |E_2|^2$

### Some Symmetries

$$\begin{aligned} (C_p) &\rightarrow (C_p + 2\pi) \\ (C_p, \kappa) &\rightarrow (C_p + \pi, -\kappa) \\ (q_x, q_y, C_p) &\rightarrow (-q_x, -q_y, C_p + \pi) \\ (q_y, q_z, N_1, N_2, \Delta) &\rightarrow (-q_y, -q_z, N_2, N_1, -\Delta) \end{aligned}$$

## Connections between Fixed Points



**Figure 1:** In phase (red) and anti phase (blue) synchronous solution are connected after Hopf bifurcations via limit cycles (green) which scan out and define an almost perfect Bloch sphere in these natural coordinates. Bottom inset shows the problem point for other coordinate systems where a stable orbit exists where each laser in turn momentarily turns off. Subtle difference between in-phase and anti-phase states are emphasised by the two small insets.

**Figure 2:** Synchronous solutions are confined to the  $q_x$  axis. In phase (red) and anti-phase (blue) are connected via mixed phase states (purple) after two subcritical pitchfork bifurcations (P). Limit cycle (green) also connects the two synchronous states (red and blue) via Hopf bifurcations (H). These limit cycles exchange stability via a supercritical pitchfork of limit cycles (PL and orange in opposite graph) which gives birth to two bi-stable cycles.

