

On Dynamics of a Volterra Cubic Stochastic Operators in S^2

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Abstract: In this article, we study the Volterra cubic stochastic operator defined on a two-dimensional simplex. That is, we consider the cubic stochastic operator defined on a simplex. It is shown that for the Volterra cubic stochastic operator defined on a two-dimensional simplex, the vertices of the simplex are fixed points.

Keywords: Cubic stochastic operator; volterra cubic stochastic operator; orbit, simplex.

INTRODUCTION

There are many systems which are described by nonlinear operators. A quadratic stochastic operator (QSO) is one of the simplest nonlinear cases. A QSO has meaning of a population evolution operator and it was first introduced by Bernstein in [1]. For more than 80 years, the theory of QSOs has been developed and many papers were published (see e.g. [4]-[8], [16]-[17]). In recent years it has again become of interest in connection with its numerous applications in many branches of mathematics, biology and physics.

Let $E = \{1, 2, \dots, m\}$ be a finite set and the set of all probability distribution on E

$$S^{m-1} = \left\{ x = (x_1, \dots, x_m) \in \square^m : x_i \geq 0, \sum_{i=1}^m x_i = 1 \right\} \quad (1)$$

be the $(m-1)$ -dimensional simplex. A QSO is a mapping defined as $V : S^{m-1} \rightarrow S^{m-1}$ of the simplex into itself, of the form $V(\mathbf{x}) = \mathbf{x}' \in S^{m-1}$, where

$$x'_k = \sum_{i,j=1}^m P_{ij,k} x_i x_j, \quad k \in E, \quad (2)$$

and the coefficients $P_{ij,k}$ satisfy

$$P_{ij,k} = P_{ji,k} \geq 0, \quad \sum_{k=1}^m P_{ij,k} = 1 \text{ for all } i, j \in E. \quad (3)$$

The trajectory (orbit) $\{\mathbf{x}^{(n)}\}_{n \geq 0}$, of V for an initial value $\mathbf{x}^{(0)} \in S^{m-1}$ is defined by

$$\mathbf{x}^{(n+1)} = V(\mathbf{x}^{(n)}) = V^{(n+1)}(\mathbf{x}^{(0)}), \quad n = 0, 1, 2, \dots$$

One of the main problems in mathematical biology is to study the asymptotic behavior of the trajectories. This problem was solved completely for the Volterra QSO.

The operator V is called Volterra QSO, if $P_{ij,k} = 0$ for any $k \notin \{i, j\}$, $i, j, k \in E$. For the Volterra QSO the general formula was given in [4],

$$x'_k = x_k \left(1 + \sum_{i=1}^m a_{ki} x_i \right), \quad (4)$$

where $a_{ki} = 2P_{ik,k} - 1$ for $i \neq k$ and $a_{kk} = 0$. Moreover, $a_{ki} = -a_{ik}$ and $|a_{ki}| \leq 1$ for all $i, k \in E$.

In [4], the theory of Volterra QSO was developed using theory of the Lyapunov functions and tournaments. But non-Volterra QSOs were not completely studied. Because, there is no general theory that can be applied for study of non-Volterra operators.

In recent years, Cubic Stochastic Operators (CSOs) have begun to be studied, which different from quadratic operators [8-10].

RESULTS AND DISCUSSION

Definition 1. [16] *The QSO (6) is called separable quadratic stochastic operator (SQSO).*

Cubic stochastic operator. The CSO is a mapping $W : S^{m-1} \rightarrow S^{m-1}$ of the form

$$x'_l = \sum_{i,j,k=1}^m P_{ijk,l} x_i x_j x_k, \quad l \in E, \quad (5)$$

where $P_{ijk,l}$ are coefficients of heredity such that

$$P_{ijk,l} \geq 0, \quad \sum_{l=1}^m P_{ijk,l} = 1, \quad \forall i, j, k \in E. \quad (6)$$

and we suppose that the coefficients $P_{ijk,l}$ do not change for any permutation of i, j, k .

For a given $\mathbf{x}^{(0)} \in S^{m-1}$, the trajectory $\{\mathbf{x}^{(n)}\}_{n \geq 0}$ of initial point $\mathbf{x}^{(0)}$ under action of CSO (8) is defined by $\mathbf{x}^{(n+1)} = W(\mathbf{x}^{(n)})$, where $n = 0, 1, 2, \dots$ with $\mathbf{x} = \mathbf{x}^{(0)}$. Denote by $\omega(\mathbf{x}^{(0)})$ the set of limit points of the trajectory $\{\mathbf{x}^{(n)}\}_{n=0}^{\infty}$. Since $\{\mathbf{x}^{(n)}\}_{n=0}^{\infty} \subset S^{m-1}$ and S^{m-1} is a compact set, it follows that $\omega(\mathbf{x}^{(0)}) \neq \emptyset$. If $\omega(\mathbf{x}^{(0)})$ consists of a single point, then the trajectory converges and $\omega(\mathbf{x}^{(0)})$ is a fixed point of the operator W . A point $\mathbf{x} \in S^{m-1}$ is called a fixed of the W if $W(\mathbf{x}) = \mathbf{x}$. Denote by $\text{Fix}(W)$ the set of all fixed points of the operator W , i.e.

$$\text{Fix}(W) = \{\mathbf{x} \in S^{m-1} : W(\mathbf{x}) = \mathbf{x}\}.$$

The Volterra CSO $W : S^2 \rightarrow S^2$ is:

$$W : \begin{cases} x'_1 = x_1(1+x_2)(1+x_3), \\ x'_2 = x_2(1-x_3)\left(1+\frac{1}{2}x_1\right), \\ x'_3 = x_3(1-x_1)\left(1-\frac{1}{2}x_2\right). \end{cases} \quad (7)$$

Let a face of the simplex S^2 be the set $\Gamma_\alpha = \{\mathbf{x} \in S^2 : x_i = 0, i \notin \alpha \subset \{1, 2, 3\}\}$.

Let the set $\text{int } S^2 = \{\mathbf{x} \in S^2 : x_1 x_2 x_3 > 0\}$ and let the set $\partial S^2 = S^2 \setminus \text{int } S^2$ be the interior and the boundary of the simplex S^2 , respectively. Let $\mathbf{e}_1 = (1, 0, 0)$, $\mathbf{e}_2 = (0, 1, 0)$, $\mathbf{e}_3 = (0, 0, 1)$ be the vertexes of the two-dimensional simplex.

Lemma. For the SCSO W (7), the following assertions true:

- (i) The face $\Gamma_{\{1,2\}}$, $\Gamma_{\{1,3\}}$, $\Gamma_{\{2,3\}}$ of the simplex S^2 are invariant sets;
- (ii) $\text{Fix}(W) = \{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3\}$;

CONCLUSION.

Currently, the theory of nonlinear dynamical systems is used as the main tool in solving many practical problems of mathematical biology worldwide. In particular, the problem of determining the dynamics of separable cubic stochastic operators, due to the nonlinearity of these operators, raises many theoretical and practical issues. In this regard, targeted scientific research is focused on describing the invariant sets of such operators, finding periodic points and determining their types, and describing the set of limit points of orbits.

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