Phase transition to synchronization in generalized Kuramoto model with low-pass filter

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A second-order continuous synchronization has been well documented for the classic Kuramoto model. Here we generalize the classic Kuramoto model by incorporating a low-pass filter (LPF) in the coupling, which serves as a simple form of indirect coupling through a common external dynamic environment. We uncover that a first-order explosive synchronization turns out to be a very generic phenomenon in this generalized Kuramoto model with LPF. We establish theoretical results by providing a rigorous analytical treatment, which is validated by conducting extensive numerical simulations. Our study provides a new root for the emergence of first-order explosive synchronization, which could substantially deepen the understanding of the underlying mechanism of a first-order phase transition towards synchronization in coupled dynamical networks.

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I. INTRODUCTION

Spontaneous synchronization is a ubiquitous emergent behavior of a population of interacting elements in many contexts of physics, biology, and even social systems [1–3]. One prototype for studying synchronization was introduced by Kuramoto in 1975 [4]. For the classic Kuramoto model, it was exclusively reported that the process from incoherence to synchrony typically takes place via a second-order continuous phase transition [4–7], which has been experimentally identified in coupled chemical oscillators [8]. Later, a first-order discontinuous transition to synchronization was recognized if the coupling has a time delay [9–11] or the natural frequencies are bimodally distributed [12–14]. In particular, a first-order phase transition towards synchronization was further discovered in scale-free networks of coupled Kuramoto oscillators [15], where this phenomenon is termed explosive synchronization. Since then, an ever-increasing theoretical interest has been witnessed in uncovering the roots for the onset of explosive synchronization [16–21].

Hitherto, advances of explosive synchronization in the Kuramoto model have been made for the case of direct coupling via the differences of their phases [15–22]. However, in a wide variety of realistic systems, the interaction between units occurs indirectly through an external agency or medium. Typical examples include synthetic gene-regulation networks based on cell-to-cell communication [23–26], catalytic microparticles in a Belousov-Zhabotinsky reaction [27–29], suspensions of yeast in nutrient solutions [30], semiconductor lasers optically linked by a central hub [31], degrade-and-fire oscillators coupled through a common activator [32], etc. In this work, we generalize the classic Kuramoto model by incorporating a conventional low-pass filter (LPF) into the coupling, which provides a bridge linking the direct coupling to the indirect one. The coupling with LPF serves as a minimal form of indirect interaction through a common external environment, which is synthesized by the contributions of all units analogous to dynamical quorum sensing [23–35].

In many real-world systems, signals are generally inevitable to be distorted during their transmissions due to the diverse physical limitations of channels [36–38]. Consequently, it is of practical importance to take into account the effects of communication channels on emergent dynamics of coupled systems. The LPF serves as a basic protocol to capture the frequency-selective property of the communication channels of physical systems [39–41]. However, the phase transition to synchronization still remains unclear in the presence of LPF in coupled dynamical networks. A significant task here is to systematically study the phase transition towards synchronization in an indirectly coupled Kuramoto model with LPF, which will introduce a deeper insight into the roots of the first-order explosive synchronization.

In this work, we exclusively establish both the second- and the first-order phase transitions to synchronization in the generalized Kuramoto model with LPF. We report that the second-order continuous synchronization can transit to the first-order explosive one, which is consolidated by performing rigorous theoretical analyses, and then numerically confirmed by carrying out a series of simulations. The generalized Kuramoto model with LPF is the simplest exactly solvable case for indirectly coupled dynamical networks through a common external medium, which undergoes two distinct kinds of phase transitions towards synchronization depending on the cutoff frequency of the filter. Our study serves as a promising recipe in unveiling the rich behaviors of phase transitions in indirectly dynamical networks.
II. KURAMOTO MODEL WITH LPF

Let us begin with an ensemble of $N$ Stuart-Landau limit-cycle oscillators coupled diffusively via a common external medium,

$$
\dot{Z}_j = (1 + i w_j - |Z_j|^2)Z_j + K (\mu - Z_j), \quad (1)
$$

$$
\alpha \dot{\mu} = -\mu + \frac{1}{N} \sum_{k=1}^{N} Z_k, \quad (2)
$$

where $j = 1, \ldots, N$. $w_j$ is the intrinsic frequency of the $j$th oscillator distributed according to a prescribed density $g(w)$. $K$ accounts for the overall coupling strength. The external medium $\mu$ described by Eq. (2) stands for a conventional LPF with a time constant $\alpha > 0$ to attenuate the mean-field signal, which mediates the coupling between oscillators qualitatively resembling the interaction way of dynamical quorum sensing [23–31]. For weak coupling of strength or the strong attractiveness of a limit-cycle orbit, the dynamics of an individual unit can be well captured only by its phase variable, where the amplitude of the limit cycle remains unaffected. By rewriting $Z_j = e^{i\phi}$ and $\mu = \rho e^{i\theta}$, Eqs. (1) and (2) are reduced to the phase-only model:

$$
\dot{\phi}_j = w_j + K \rho \sin(\phi - \theta_j), \quad (3)
$$

$$
\alpha \dot{\theta} = -\mu + z. \quad (4)
$$

Here $z = re^{i\psi}$ defines the Kuramoto order parameter, where $r$ ($0 \leq r \leq 1$) and $\psi$ quantify the degree of coherence and the average phase of the oscillator community, respectively.

If $\alpha = 0$, Eqs. (3) and (4) degenerate to the classic Kuramoto model with direct coupling [4–6]. It has been well documented that, when $g(w)$ is assumed to be unimodal and even about a mean frequency $w_0$, the stationary value of $r$ as a function of the coupling strength $K$ shows a typical second-order phase transition from incoherence $r = 0$ to coherence $r > 0$ with a critical coupling strength $K_c = 2/\pi w_0$ [5]. In the setting of $\alpha > 0$, Eqs. (3) and (4) generalize the classic Kuramoto model by incorporating a LPF in the coupling. We will reveal that the phase synchronization can also proceed discontinuously and irreversibly via a first-order fashion for $\alpha > 0$.

With shifting to a frame rotating with frequency $w_0$, Eq. (4) is then replaced by

$$
\alpha \dot{\mu} = -(1 + i\omega w_0) \mu + z, \quad (5)
$$

where Eq. (3) remains unchanged, but $w_j$ is now extracted from a new density function $\tilde{g}(w)$ with zero mean value and the same profile to $g(w)$, i.e., $\tilde{g}(w) = g(w + w_0)$.

III. STABILITY ANALYSIS OF INCOHERENCE

In the thermodynamic limit of $N \to \infty$, the dynamics of phases $\phi_j$ in Eq. (3) can be described by the time-dependent density function $F(\theta, w, t)$ [5], where $F(\theta, w, t) \partial \theta \: dw$ represents the ratio of oscillators with phases between $\theta$ and $\theta + d\theta$ and natural frequencies between $w$ and $w + dw$ at time $t$ with the normalization condition

$$
\int_0^{2\pi} F(\theta, w, t) \: d\theta = 1. \quad (6)
$$

$F(\theta, w, t)$ obeys the continuity equation

$$
\frac{\partial F}{\partial t} + \frac{\partial}{\partial \theta} (F \nu) = 0, \quad (7)
$$

where the phase velocity $v = \dot{\theta}$ is given by

$$
v = w + K \rho \sin(\phi - \theta) = w + \frac{K}{2\mu} (\mu e^{-i\theta} - \mu^* e^{i\theta}). \quad (8)
$$

In the setting of $N \to \infty$, the Kuramoto order parameter $z$ has the integral form

$$
z = re^{i\psi} = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} e^{i\theta} \tilde{g}(w) F(\theta, w, t) \: d\theta \: dw. \quad (9)
$$

The density function $F(\theta, w, t)$ is $2\pi$-periodicity in $\theta$, which can be expressed in the form of the Fourier expansion

$$
F(\theta, w, t) = \frac{1}{2\pi} \sum_{n=-\infty}^{+\infty} \tilde{z}_n(t, w) e^{-i\mu \theta}. \quad (10)
$$

with the $n$th Fourier coefficient

$$
\tilde{z}_n(t, w) = \int_{-\infty}^{+\infty} e^{i\mu \theta} F(\theta, w, t) \: d\theta, \quad n = 0, 1, 2, \ldots. \quad (11)
$$

The evolutions of $\tilde{z}_n(t, w)$ satisfy the differential equations

$$
\frac{d\tilde{z}_n}{dt} = niw \tilde{z}_n + \frac{nK}{2} (\mu \tilde{z}_{n+1} - \mu^* \tilde{z}_{n-1}) \quad \text{for } n \geq 1. \quad (13)
$$

Equations (5), (12), and (13) constitute a closed description for the macroscopic dynamics of the full system. The incoherent state corresponds to $\mu = 0$ and $\tilde{z}_n = 0$ for $n = 1, 2, \ldots$, for which $F(\theta, w, t) = 1/2\pi$ and $r = 0$. By linearizing Eqs. (5), (12), and (13) around the origin, we get a set of the following linear equations:

$$
\frac{d\tilde{\delta}z_1}{dt} = iw \tilde{\delta}z_1 + \frac{K}{2} \delta \mu, \quad (14)
$$

$$
\frac{d\tilde{\delta}z_n}{dt} = iun \tilde{\delta}z_n, \quad \text{for } n > 1, \quad (15)
$$

$$
\alpha \frac{d\tilde{\delta} \mu}{dt} = -(1 + i\omega w_0) \delta \mu + \delta z, \quad (16)
$$

where

$$
\delta z = \int_{-\infty}^{+\infty} \delta z(t, w) \tilde{g}(w) \: dw. \quad (17)
$$

From Eq. (15), all higher Fourier harmonics $\tilde{\delta}z_n$ ($n > 1$) are neutrally stable. Thus, only $\delta z_1$ is needed to be considered for the stability of the incoherence. Equations (14) and (16) can be rewritten in the compact form

$$
\begin{pmatrix}
\frac{d\tilde{\delta}z_1}{dt}
\end{pmatrix} = \begin{pmatrix}
\frac{iw}{\alpha} & -\frac{K}{2} \alpha^2
\end{pmatrix} \begin{pmatrix}
\delta z_1
\end{pmatrix} + \tilde{T} \begin{pmatrix}
\frac{d\tilde{\delta} \mu}{dt}
\end{pmatrix}, \quad (18)
$$

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where $P$ denotes a linear operator defined as

$$
\hat{P}q(w) = \int_{-\infty}^{+\infty} q(w)\hat{g}(w) \, dw = \langle q(w), P_0 \rangle.
$$

Plugging Eq. (27) into Eq. (25) yields

$$
\int_{-\infty}^{+\infty} \frac{\hat{g}(w)}{a-iw} \, dw = \frac{1}{a+\Delta}.
$$

Thus, the discrete spectrum in Eq. (22) is decided by

$$
(1+\alpha a + i\alpha w_0)(a+\Delta) = \frac{K}{2}.
$$

By letting $a = \lambda - i\beta$ and $\lambda \to 0^+$ in Eq. (29), and separating the real and imaginary parts, $K_c$ is solved out as

$$
K_c = 2\Delta + \frac{2\Delta^2 w_0^2}{(1+\Delta\alpha)^2}.
$$

## IV. SOLUTION OF COHERENCE

For the Lorentzian distribution $g(w)$, the evolution of the Kuramoto order parameter $z$ can be explicitly worked out with the Ott-Antonsen ansatz [43,44]. First, by expanding $F(\theta, w, t)$ in a Fourier series

$$
F(\theta, w, t) = \frac{1}{2\pi} \left\{ \frac{1}{1} + \sum_{n=1}^{\infty} \left\{ a^n(w, t)e^{i\beta} + a^n(w, t)^*e^{-i\beta} \right\} \right\},
$$

then substituting the above form of $F(\theta, w, t)$ back into the continuity Eq. (7) leads to

$$
\frac{\partial a}{\partial t} + iwa + \frac{K}{2}(\mu a^2 - \mu^*) = 0.
$$

The Kuramoto order parameter $z$ is expressed as

$$
z = re^{i\psi} = \int_{-\infty}^{+\infty} 2\pi e^{i\beta} g(w)F(\theta, w, t) \, d\theta \, dw = \int_{-\infty}^{+\infty} a^*(w, t)g(w) \, dw.
$$

For a Lorentzian distribution $g(w) = \Delta/\pi[(w-w_0)^2 + \Delta^2]$, we have $\int_{-\infty}^{+\infty} a^*(w, t)g(w) \, dw = a^*(w_0-i\Delta, t)$. Thus, the evolution of $z$ is

$$
\dot{z} = -\Delta z + i\Delta^2 w_0 + \frac{K}{2}(\mu^2 - \mu^* z^2).
$$

Equation (34) together with Eq. (4) form a closed ODE system. By introducing the polar coordinates of $z = re^{i\psi}$ and $\mu = \rho e^{i\phi}$, and setting $\dot{r} = \dot{\rho} = 0$ and $\dot{\psi} = \dot{\phi} = \Omega$, a stationary behavior of $r = |z| > 0$ for the coherent state is given by

$$
r = \sqrt{1 - \frac{2\Delta(1+\Delta^2\alpha^2\Omega^2)}{K}},
$$

where the fixed angular velocity $\Omega$ is implicitly determined by

$$
A\Omega^3 + B\Omega^2 + C\Omega + D = 0,
$$

where $A = (\Delta\alpha - 1)\Delta^2\alpha^2$, $B = w_0\Delta\alpha^2$, $C = \Delta\alpha - 1 - \alpha K$, and $D = w_0/\Delta$.

If $\Delta\alpha = 1$, the expression for $\Omega$ determined by Eq. (36) is explicitly derived as

$$
\Omega = \frac{K - \sqrt{K^2 - 4w_0^2}}{2w_0}.
$$
Corresponding to the above $\Omega_\mp$, the exact result of $r$ is further obtained as
\[ r_\pm = \frac{w_0^2 - \Delta K \pm \Delta \sqrt{K^2 - 4w_0^2}}{w_0}, \tag{38} \]
respectively. For $w_0 > 2\Delta$, $r_\pm$ are born via a saddle node bifurcation at $K = 2w_0$, which persist within a pronounced coupling interval of $2w_0 < K < 2\Delta + \frac{w_0^2}{\Delta \Omega}$. Only $r_+$ survives if $K \geq 2\Delta + \frac{w_0^2}{\Delta \Omega}$. In contrast, for $w_0 \leq 2\Delta$, only $r_+$ appears once $K \geq K_c = 2\Delta + \frac{w_0^2}{\Delta \Omega}$, $r_+$ and $r_-$ correspond to a stable and an unstable branch of synchronously states, respectively. Thus, a bistable region with an associated hysteretic loop in $r$ appears for $2w_0 < K < 2\Delta + \frac{w_0^2}{\Delta \Omega}$ if $w_0 > 2\Delta$. For $\Delta \Omega \neq 1$, the analytical expressions for both $\Omega$ and $r$ are difficult to be explicitly expressed; however, by numerically solving Eqs. (35) and (36), the solution structure of $r$ is found to be quite similar to those for $\Delta \alpha = 1$.

Our above analytical analysis implies that the transition from a second-order continuous to a first-order explosive synchronization can be induced by the LPF coupling with $\alpha > 0$. To clearly validate this assertion, Figs. 1(a) and 1(b) depict the dependence of $r$ on $K$ for $\alpha = 0.1$ and $\alpha = 1$, where $g(w)$ is assumed to be a Lorentzian distribution. In our simulations [45], two sets of numerical trials, termed forward and backward continuations, are adopted to monitor the stationary value of $r$ as adiabatically increasing or decreasing $K$, which are indicated by the blue line with stars and the black line with circles in Fig. 1, respectively. The other parameters $w_0 = 5, \Delta = 1$, and $N = 10000$ are fixed.

A typical second-order phase transition from the incoherence to synchronization is observed in Fig. 1(a) with $\alpha = 0.1$. In the synchronization diagrams, the value of $r$ as a function of $K$ for the forward and the backward continuations shows a perfect match, where the incoherent state with $r = 0$ is destabilized via a supercritical Hopf bifurcation at $K = K_c$. The red line denoting the theoretical prediction of $r > 0$ from Eqs. (35) and (36) agrees very well with the numerical results of $r$.

Strikingly, for $\alpha = 1$ in Fig. 1(b), the diagrams of the phase transition to synchronization for the backward and the forward continuations are found to be rather different. In the case of the forward continuation, the order parameter $r$ first remains near zero ($r \approx 0$), implying the incoherence of the coupled system. Then $r$ jumps suddenly to $r = r_c(K_f) \approx 1$ at $K_f = K_c = 2\Delta + \frac{w_0^2}{\Delta \Omega} = 14.5$, where the incoherent state loses its stability via a subcritical Hopf bifurcation. For the backward continuation, the coupled system experiences a sharp transition from the synchronized state with $r = r_c(K_b) \approx 1$ to the incoherence with $r \approx 0$ at the saddle node bifurcation point of $K = K_b = 2w_0 = 10 < K_f$. Either increasing or decreasing progressively the value of $K$ in the forward or backward direction, the stationary behavior of $r > 0$ is well predicted by $r_+$ in Eq. (38) delimited by the solid red line, where the unstable branch $r_-$ plotted by the dashed red line is responsible for the emergence of a hysteric loop in $r$ associated to the first-order explosive synchronization.

The stability of the incoherence is lost completely progressively increasing $K$ from zero to $K = K_f$, which corresponds to the threshold condition to get the phase-synchronized state starting from the incoherence. Thus, one can infer that $K_f = K_c$, where $K_c$ is explicitly given by Eq. (30). The backward critical coupling strength $K_b$, at which the stability of coherent state is totally destroyed as gradually decreasing $K$ from a sufficiently large value, is implicitly decided by Eq. (36). From Eq. (36), $K$ can be extracted as
\[ K = \frac{A\Omega^2 + B\Omega^2 + (\Delta \alpha - 1)\Omega + D}{\alpha \Omega^2}. \tag{39} \]
At the critical backward transition point $K = K_b$, a saddle node bifurcation emerges, and thus the constraint $dK/d\Omega = 0$ is satisfied, which leads to
\[ 2A\Omega^2 + B\Omega^2 - D = 0. \tag{40} \]
$K_b$ can be obtained by first solving $\Omega$ from Eq. (40) and then inserting the value back into Eq. (39).

Figure 2(a) displays the dependences of $K_f$ and $K_b$ on $\alpha$, which provides a more exhaustive description of the transition from the second-order to the first-order synchronization. The above theoretical predictions of $K_f$ and $K_b$ are delineated by the black and red lines, which are in good agreement with the direct simulation results of the forward and backward transition points, denoted by the black circles and blue stars, respectively. The first-order phase transition with a hysteretic loop is observed only if $\alpha > \alpha_c = 0.51$, otherwise the phase transition is of the second order. Figure 2(b) further portrays $\alpha_c$ as a function of $w_0$, where $\alpha_c$ is well predicted from the relation
\[ w_0 = \frac{(\Delta \alpha + 1)^{3/2}}{\alpha(3\Delta \alpha - 1)^{1/2}}. \tag{41} \]
The relation of $w_0$ on $\alpha_c$ in Eq. (41) is derived based on the observation that at the critical point $\alpha_c$, the Hopf bifurcation merges with the saddle node bifurcation in the limit of $r \to 0$. For the synchronized state $r > 0$, the function of $\Omega$ on $r$ is $\Omega = w_0/(\Delta + \frac{w_0^2}{\Delta \Omega} \Delta^2 \alpha)$. Inserting
FIG. 2. Characterization of the emergence of a hysteresis in Eqs. (3) and (4) for the Lorentzian frequency distribution \( g(w) \) with \( \Delta = 1 \). (a) \( K_f \) and \( K_b \) vs \( \omega_0 \) for \( \omega_0 = 5 \). The black and red curves correspond to the theoretical predictions of \( K_f \) and \( K_b \), which perfectly coincide with the numerical results marked by the blue stars and open circles, respectively. The hysteresis exists only for \( \alpha > \alpha_c = 0.51 \). (b) The dependence of \( \alpha_c \) on \( \omega_0 \). The black square marks the numerical result of \( \alpha_c \), which is well located on the black curve plotted from the relation of Eq. (41).

\[ \Omega = \omega_0 / (\Delta + \Delta^2 w) \] for \( r \to 0 \) to \( dK/d\Omega = 0 \) leads to Eq. (41). It is evident from Eq. (41) that the occurrence of the first-order explosive synchronization critically depends on the values of both \( \alpha \) and \( \omega_0 \). The onset of a sharp transition with a hysteresis towards synchronization is possible if both \( \alpha > \alpha_{\text{min}} = 1/(3\Delta) \) and \( \omega_0 > \omega_{\text{min}} = \Delta / \sqrt{3} \) hold simultaneously; otherwise only the first-order phase transition can be established.

The LPF coupling can induce the first-order explosive synchronization transition in the generalized Kuramoto model for various other configurations of frequency distributions. We have numerically computed the forward and backward synchronization diagrams for a triangle frequency distribution [Figs. 3(a) and 3(b)] and a Gaussian frequency distribution [Figs. 3(c) and 3(d)], respectively. For both distributions, a typical second-order phase transition is observed for \( \alpha = 0.5 \) in Figs. 3(a) and 3(c); however, the two synchronization diagrams in Figs. 3(b) and 3(d) display the phase transition of the first order with a strong hysteresis for \( \alpha = 5 \). From the four panels of Fig. 3, we notice that \( K_f = K_c \) differs for the different frequency configurations of \( g(w) \) and depends on the value of \( \alpha \), which is well predicted by Eqs. (23) and (24). The results in Fig. 3 quite resemble those of Fig. 1, corroborating the scalability of the LPF in sustaining the evolution from the second-order to the first-order phase transition towards synchronization.

V. CONCLUSION AND DISCUSSIONS

To conclude, we have reported the transition from the second-order continuous to the first-order explosive synchronization in the generalized Kuramoto model with LPF. As far as the units interact with each other via a shared external medium of the LPF form, we have uncovered that the first-order explosive synchronization turns out to be a very generic phenomenon. The underlying physical mechanism is due to that the inertial feature of LPF effectively introduces a phase-lag (time-delayed) effect between the interaction of coupled systems. However, the coupling with LPF has its own great merits in inducing the first-order explosive synchronization, as is described by a set of linear ordinary differential equations involving only a finite of inherent degrees of freedom, which endows the dynamics of coupled systems to be analytically treated in the theory.

Our proposed LPF coupling can be regarded as a minimal form of indirect interaction via a common external information pool, which gives rise to an equivalent role of coupling to that of dynamical quorum sensing omnipresent in coupled biological and chemical systems. On the other hand, the Kuramoto model is widely recognized as a generic prototype to reveal the general mechanisms of synchronous behaviors observed in diverse natural systems. Thus, our theoretical findings of the generalized Kuramoto model with LPF are supposed to be of widespread practical applications in indirectly coupled systems, where the communications between units are realized via a common external dynamic medium such as in populations of synthetic bacteria and Belousov-Zhabotinsky reactions. By introducing LPF in the Kuramoto model, we have made an important step to systematically study the phase transitions towards synchronization in coupled dynamical networks with LPF, which would initiate numerous further investigations of collective dynamics in indirectly coupled nonlinear networks. Finally, we believe that the transition from the second-order continuous to the first-order explosive synchronization induced by LPF can be evidenced in pertinent experiments such as in coupled electrochemical reactions.

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[45] All numerical integrations of the generalized Kuramoto model with LPF [Eqs. (3) and (4)] are performed by employing a standard explicit fourth-order Runge-Kutta method with an integration step of $h = 0.01$. In the simulations, two sets of numerical trials, termed forward and backward continuations [15], are adopted to monitor the stationary value of $r$ as adiabatically increasing or decreasing $K$; i.e., the final states for the coupling strength $K$ are used as the initial conditions for the next iteration of the coupling strength $K + \delta K$. In each calculation, the 100 000 transient iterations are discarded, and then the stationary value of $r$ is obtained by averaging it over the next 100 000 iterations.