Nonlinear Analysis: Modelling and Control, Vol. 25, No. 5, 745–765 https://doi.org/10.15388/namc.2020.25.18391

ISSN: 1392-5113 eISSN: 2335-8963

The dynamics of a delayed generalized fractional-order biological networks with predation behavior and material cycle*

Yingkang Xie^a, Zhen Wang^{a,1}, Hao Shen^b, Yuxia Li^c

^aCollege of Mathematics and Systems Science, Shandong University of Science and Technology, Qingdao, 266590, China wangzhen_sd@126.com

 ^bSchool of Electrical Engineering and Information, Anhui University of Technology, Anhui, 233100, China
 ^cCollege of Electrical Engineering and Automation, Shandong University of Science and Technology, Qingdao 266590, China

Received: February 19, 2019 / Revised: September 11, 2019 / Published online: September 1, 2020

Abstract. In this paper, a delayed generalized fractional-order biological networks with predation behavior and material cycle is comprehensively discussed. Some criteria of stability and bifurcation for the present system is presented. Moreover some results of two delays are obtained. Finally, some numerical simulations are presented to support the analytical results.

Keywords: material cycle, fractional order, time delay, Hopf bifurcation, predation behavior.

1 Introduction

As is well known, predation behavior is widespread in nature, and it has been widely discussed due to the application value of it [38]. Mathematical method is a necessary instrument to study it [12]. The famous Lotka–Volterra model is one of the earliest models with predation behavior [20], which forms the basis of many models used today in the analysis of population dynamics. Since then, variety of realistic models with predation behavior have been established [2, 8, 14, 17, 29, 30, 32].

In the past few decades, fractional calculus theory has been improved significantly and has been successfully applied to various research fields [7,16,23,26,31,33,34,36]. In fact, most population systems have long-term memory. The integer derivative represents the

© 2020 Authors. Published by Vilnius University Press

^{*}This work was supported by the National Natural Science Foundation of China (Nos. 61573008, 61973199, 61973200) and Taishan Scholar Project of Shandong Province of China.

¹Corresponding author.

This is an Open Access article distributed under the terms of the Creative Commons Attribution Licence, which permits unrestricted use, distribution, and reproduction in any medium, provided the original author and source are credited.

change at a particular moment, and the fractional derivative is related to the entire time domain of the biological process. Thus, the fractional-order systems are more suitable in describing population dynamics. Since then, more and more fractional-order population systems have been proposed, and some interesting results are obtained [1,6,9,11,15,22,24].

Time delay exists in population systems widely. The existence of time delay means that both the current state and the state of previous period of time will have an effect on the system's development [10]. Compared with the prey–predator model without time delay, the delayed prey–predator model is more suitable for describing nonlinear dynamical behaviors. In recent years, some significant achievements have been made in the study of the delayed population models [3, 4, 13, 21, 27, 35, 37].

As a matter of fact, material cycle plays an important role in the prey-predator system [19]. On the one hand, prey provides energy for the survival of predators. On the other hand, when the predator dies, the decomposition of the predator by the microorganisms promotes the growth of the prey. So material cycle should be considered in the realistic prey-predator models, but to the best of my knowledge, few prey-predator models consider it.

Biological networks with predation behavior have been receive a lot of attention [5, 18, 28]. Compared with the low-dimensional model, it is more universal and practical for the research of biological network. In this paper, a delayed generalized fractional-order biological networks with predation behavior and material cycle is considered.

The main contributions of this paper are summarized as follows: (i) A delayed generalized fractional-order biological networks with predation behavior and material cycle is proposed firstly. (ii) Some detailed criteria of stability and bifurcation of the proposed system are established. (iii) The impact of the order on dynamical behaviors for the proposed system is studied. (iv) Some numerical simulations are given for supporting the theoretical results.

The organization of this article is as follows. In Section 2, the detailed model description is presented. In Section 3, some theoretical results of stability and bifurcation of the positive equilibrium point of the present system are given. Section 4 focuses on numerical simulations to support the theoretical results. In Section 5, some conclusions are proposed.

2 Model description

In this paper, a generalized fractional-order n-species prey-predator model with different delays and cyclical effect will be considered. The mathematical model can be described by

$$D^{\alpha}x_{1}(t) = x_{1}(t) \left[f_{11}(x_{1}(t)) - \sum_{i=2}^{n} f_{1i}(x_{i}(t)) + \sum_{j=2}^{n} g_{j}(x_{j}(t-\tau_{1})) \right],$$

$$D^{\alpha}x_{i}(t) = x_{i}(t) \left[-f_{ii}(x_{i}(t)) + f_{i1}(x_{1}(t-\tau_{2})) \right],$$

$$x_{1}(\theta) = \phi_{1}(\theta), \quad -\tau_{2} \leq \theta \leq t_{0},$$

$$x_{i}(\theta) = \phi_{i}(\theta), \quad -\tau_{1} \leq \theta \leq t_{0}, \quad i = 2, \dots, n,$$

(1)

where D^{α} denotes the Caputo fractional derivative (see [25]), and $\alpha \in (0, 1]$, $x_1(t)$ represents the population density of the producer(prey) at time $t, x_i(t)$ for i = 2, 3, ..., n represent the population density of the predator x_i at time $t, \tau_i \ge 0$ for i = 1, 2 represent time delays.

The function $f_{11}(x_1(t))$ denotes the growth rate of the producer x_1 in the absence of other species, and the functions $-f_{ii}(x_i(t))$ for i = 2, 3, ..., n represent the growth rate of predators in the absence of other species. Because of the competition for resources, territory or mating partners, $df_{11}/dx_1 < 0$ and $-df_{ii}/dx_i < 0$.

The function $\sum_{j=2}^{n} g_j(x_j)$ represents the effect of biological matter cycle on the producer x_1 in a time unit. The greater x_i is, the greater the impact on x_1 will be. This implies $dg_i/dx_i > 0$.

The functions $f_{i,1}(x_1)$ for i = 2, ..., n denote the effect of the predator species x_i on the prey species x_1 in a time unit, and the functions $f_{1i}(x_i)$ denote the effect of the prey species x_1 on the predator species x_i in a time unit. The greater x_i is, the greater the impact on x_1 will be, and the greater x_1 is, the greater the impact on x_i will be. This implies $df_{1i}/dx_i > 0$ and $df_{i1}/dx_1 > 0$. All of the functions are continuous, differentiable and positive.

Subsequently, to derive our main results, we make the hypothesis in model (1).

(H1) The following equations have a positive solution:

$$f_{11}(x_1(t)) - \sum_{i=2}^n f_{1i}(x_i(t)) + \sum_{j=2}^n g_j(x_j) = 0, \qquad -f_{ii}(x_i(t)) + f_{i1}(x_1(t)) = 0.$$

3 Main result

In this section, one will explore the local stability and cast about for the conditions on the occurrence of Hopf bifurcation for system (1).

In view of hypothesis (H1), system (1) has a positive equilibrium $E_1 = (x_1^*, x_2^*, \dots, x_n^*)$. Let $\bar{x}_i = x_i(t) - x_i^*$. Then system (1) can be written as

$$D^{\alpha}\bar{x}_{1}(t) = \left(\bar{x}_{1}(t) + x_{1}^{*}\right) \left[f_{11}\left(\bar{x}_{1}(t) + x_{1}^{*}\right) - \sum_{i=2}^{n} f_{1i}\left(\bar{x}_{i}(t) + x_{i}^{*}\right) \right. \\ \left. + \sum_{j=2}^{n} g_{j}\left(\bar{x}_{j}(t - \tau_{1}) + x_{j}^{*}\right) \right],$$

$$D^{\alpha}\bar{x}_{i}(t) = \left(\bar{x}_{i}(t) + x_{i}^{*}\right) \left[-f_{ii}\left(\bar{x}_{i}(t) + x_{i}^{*}\right) + f_{i1}\left(\bar{x}_{1}(t - \tau_{2}) + \bar{x}_{1}^{*}\right) \right],$$

$$i = 2, 3, \dots, n.$$

$$(2)$$

Linearization of system (2) around the zero equilibrium reads

$$D^{\alpha}\bar{x}_{1}(t) = x_{1}^{*} \left[f_{11}'(x_{1}^{*})\bar{x}_{1}(t) - \sum_{i=2}^{n} f_{1i}'(x_{i}^{*})\bar{x}_{i}(t) + \sum_{j=2}^{n} g_{j}'(x_{j}^{*})\bar{x}_{j}(t-\tau_{1}) \right], \quad (3)$$
$$D^{\alpha}\bar{x}_{i}(t) = x_{i}^{*} \left[-f_{ii}'(x_{i}^{*})\bar{x}_{i}(t) + f_{i1}'(\bar{x}_{1}^{*})\bar{x}_{1}(t-\tau_{2}) \right], \quad i = 2, 3, \dots, n.$$

Let $k_1 = -x_1^* f'_{11}(x_1^*)$, $k_i = x_i^* f'_{ii}(x_i^*)$, $b_{1i} = x_i^* f'_{1i}(x_i^*)$, $c_{1i} = x_i^* g'_i(x_i^*)$ and $d_{i1} = x_i^* f'_{1i}(x_1^*)$ for i = 2, 3, ..., n. Then system (3) can be rewritten as

$$D^{\alpha}\bar{x}_{1}(t) = -k_{1}(x_{1}^{*})\bar{x}_{1}(t) - \sum_{i=2}^{n} b_{1i}\bar{x}_{i}(t) + \sum_{j=2}^{n} c_{1i}\bar{x}_{j}(t-\tau_{1}),$$

$$D^{\alpha}\bar{x}_{i}(t) = -k_{i}\bar{x}_{i}(t) + d_{i1}\bar{x}_{1}(t-\tau_{2}), \quad i = 2, 3, \dots, n.$$
(4)

Hence, the associated characteristic equation of system (4) is obtained as

$$J = \begin{vmatrix} s^{\alpha} + k_1 & b_{12} - c_{12} e^{-s\tau_1} & b_{13} - c_{13} e^{-s\tau_1} & \cdots & b_{1n} - c_{1n} e^{-s\tau_1} \\ -d_{21} e^{-s\tau_2} & s^{\alpha} + k_2 & 0 & \cdots & 0 \\ -d_{31} e^{-s\tau_2} & 0 & s^{\alpha} + k_3 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ -d_{n1} e^{-s\tau_2} & 0 & 0 & \cdots & s^{\alpha} + k_n \end{vmatrix} = 0,$$

which is equal to

$$a_0 s^{n\alpha} + a_1 s^{(n-1)\alpha} + \dots + a_{n-1} s^{\alpha} + a_n + \left[b_1 s^{(n-2)\alpha} + b_2 s^{(n-3)\alpha} + \dots + b_{n-2} s^{\alpha} + b_{n-1} \right] e^{-s\tau_2} + \left[c_1 s^{(n-2)\alpha} + c_2 s^{(n-3)\alpha} + \dots + c_{n-2} s^{\alpha} + c_{n-1} \right] e^{-s(\tau_2 + \tau_1)} = 0,$$
 (5)

where

$$a_{0} = 1, \quad a_{1} = \sum_{j=1}^{n} k_{j}, \quad a_{2} = \sum_{1 \leq h < l \leq n} k_{h}k_{l}, \quad \dots,$$

$$a_{n-1} = \sum_{1 \leq h < l < \dots < p \leq n} k_{h}k_{l} \cdots k_{p}, \quad a_{n} = \prod_{j=1}^{n} k_{j},$$

$$b_{1} = \sum_{i=2}^{n} b_{1i}d_{i1}, \quad b_{2} = \sum_{i=2}^{n} \sum_{\substack{2 \leq j \leq n \\ j \neq i}} b_{1i}d_{i1}k_{j}, \quad b_{3} = \sum_{i=2}^{n} \sum_{\substack{2 \leq h < l \leq n \\ 2 \leq h < l \leq n}} b_{1i}d_{i1}k_{h}k_{l}, \quad \dots,$$

$$b_{n-2} = \sum_{i=2}^{n} \sum_{\substack{2 \leq h < l < m < \dots < p \leq n \\ h,l,m,\dots,p \neq i}} b_{1i}d_{i1}k_{h}k_{l}k_{m} \cdots k_{p}, \quad b_{n-1} = \sum_{i=2}^{n} b_{1i}d_{i1} \prod_{\substack{j=2 \\ j \neq i}}^{n} k_{j}$$

$$c_{1} = -\sum_{i=2}^{n} c_{1i}d_{i1}, \quad c_{2} = -\sum_{i=2}^{n} \sum_{\substack{2 \leq j \leq n \\ j \neq i}} c_{1i}d_{i1}k_{j}, \quad c_{3} = -\sum_{i=2}^{n} \sum_{\substack{2 \leq h < l \leq n \\ h,l \neq i}} c_{1i}d_{i1}k_{h}k_{l}k_{m} \cdots k_{p}, \quad c_{n-1} = -\sum_{i=2}^{n} c_{1i}d_{i1} \prod_{\substack{j=2 \\ j \neq i}}^{n} k_{j}.$$

http://www.journals.vu.lt/nonlinear-analysis

For the sake of discussion, one defines S_j as follows:

$$S_{j} = \begin{vmatrix} d_{1} & d_{3} & d_{5} & \cdots & d_{2j-1} \\ 1 & d_{2} & d_{4} & \cdots & d_{2j-2} \\ 0 & d_{1} & d_{3} & \cdots & d_{2j-3} \\ 0 & 1 & d_{2} & \cdots & d_{2j-4} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & d_{j} \end{vmatrix},$$

where $d_1 = a_1$, $d_i = a_i + b_{i-1} + c_{i-1}$ for i = 2, 3, ..., n. For convenience, one gives the following hypothesis.

(H2) $S_k > 0, d_k > 0$ for k = 1, 2, ..., n.

Theorem 1. If $\tau_1 = \tau_2 = 0$, (H1) and (H2) are satisfied, then E_1 is locally asymptotically stable.

Proof. If $\tau_1 = \tau_2 = 0$, then (5) can be rewritten as

$$s^{n\alpha} + d_1 s^{(n-1)\alpha} + d_2 s^{(n-2)\alpha} + \dots + d_{n-1} s^{\alpha} + d_n = 0,$$

where $d_1 = a_1, d_i = a_i + b_{i-1} + c_{i-1}$ for i = 2, 3, ..., n. Let $\lambda = s^{\alpha}$, one can see that $\lambda^n + d_1 \lambda^{(n-1)} + d_2 \lambda^{(n-2)} + \dots + d_{n-1} \lambda + d_n = 0.$

Due to $S_k > 0$ and $d_k > 0$ for k = 1, 2, ..., n, according to the Routh-Hurwitz criterion, one can see that all the roots of (5) have negative real parts. Then E_1 is asymptotically stable.

Assume that (5) has a purely imaginary root $s = i\varphi = \varphi(\cos \pi/2 + i \sin \pi/2)(\varphi > 0)$. Let

$$P_{1}(s) = s^{n\alpha} + a_{1}s^{(n-1)\alpha} + a_{2}s^{(n-2)\alpha} + \dots + a_{n-1}s^{\alpha} + a_{n},$$

$$P_{2}(s) = b_{1}s^{(n-2)\alpha} + b_{2}s^{(n-3)\alpha} + \dots + b_{n-2}s^{\alpha} + b_{n-1},$$

$$P_{3}(s) = c_{1}s^{(n-2)\alpha} + c_{2}s^{(n-3)\alpha} + \dots + c_{n-2}s^{\alpha} + c_{n-1}.$$
(6)

Substituting $s = i\varphi$ into $P_1(s)$, $P_2(s)$, $P_3(s)$, one can get

$$P_{1}(s) = \sum_{j=0}^{n-1} a_{j} \varphi^{(n-j)\alpha} \cos \frac{\alpha(n-j)\pi}{2} + a_{n} + \sum_{j=0}^{n-1} a_{j} \varphi^{(n-j)\alpha} \sin \frac{\alpha(n-j)\pi}{2} \mathbf{i},$$
(7)
$$P_{2}(s) = \sum_{j=2}^{n-2} b_{j-1} \varphi^{(n-j)\alpha} \cos \frac{\alpha(n-j)\pi}{2} + b_{n-1}$$

+
$$\sum_{j=2}^{n-2} b_{j-1} \varphi^{(n-j)\alpha} \sin \frac{\alpha(n-j)\pi}{2} \mathbf{i},$$
 (72)

$$P_{3}(s) = \sum_{j=2}^{n-2} c_{j-1} \varphi^{(n-j)\alpha} \cos \frac{\alpha(n-j)\pi}{2} + c_{n-1} + \sum_{j=2}^{n-2} c_{j-1} \varphi^{(n-j)\alpha} \sin \frac{\alpha(n-j)\pi}{2} \mathbf{i}.$$
 (73)

Let

$$A = \sum_{j=0}^{n-1} a_j \varphi^{(n-j)\alpha} \cos \frac{\alpha(n-j)\pi}{2} + a_n,$$
 (8)

$$B = \sum_{j=0}^{n-1} a_j \varphi^{(n-j)\alpha} \sin \frac{\alpha(n-j)\pi}{2},$$
(82)

$$C = \sum_{j=2}^{n-2} b_{j-1} \varphi^{(n-j)\alpha} \cos \frac{\alpha(n-j)\pi}{2} + b_{n-1},$$
(83)

$$D = \sum_{j=2}^{n-2} b_{j-1} \varphi^{(n-j)\alpha} \sin \frac{\alpha(n-j)\pi}{2},$$
(84)

$$E = \sum_{j=2}^{n-2} c_{j-1} \varphi^{(n-j)\alpha} \cos \frac{\alpha(n-j)\pi}{2} + c_{n-1}, \qquad (85)$$

$$F = \sum_{j=2}^{n-2} c_{j-1} \varphi^{(n-j)\alpha} \sin \frac{\alpha(n-j)\pi}{2}.$$
 (86)

By (5), (6), (7) and (8), one can see that

$$A + B\mathbf{i} + (C + D\mathbf{i}) \big(\cos\varphi\tau_2 - \sin\varphi\tau_2\mathbf{i}\big) + (E + F\mathbf{i}) \big(\cos\varphi(\tau_1 + \tau_2) - \sin\varphi(\tau_1 + \tau_2)\mathbf{i}\big) = 0.$$
(9)

In the rest of this section, the stability and bifurcation of E_1 are discussed under the following cases.

Case 1:
$$\tau_1 > 0, \tau_2 = 0$$
. In this case, (5) can be written as
 $s^{n\alpha} + a_1 s^{(n-1)\alpha} + \dots + a_{n-1} s^{\alpha} + a_n + b_1 s^{(n-2)\alpha} + b_2 s^{(n-3)\alpha} + \dots + b_{n-2} s^{\alpha} + b_{n-1} + [c_1 s^{(n-2)\alpha} + c_2 s^{(n-3)\alpha} + \dots + c_{n-2} s^{\alpha} + c_{n-1}] e^{-s\tau_1} = 0.$ (10)

By (9), one can get

$$(E^{2} + F^{2})(\cos\varphi\tau_{1} - \sin\varphi\tau_{1}i)$$

= -[AE + CE + BF + DF + (BE + DE - AF - CF)i]. (11)

Separating the real and imaginary parts of (11), then it follows that

$$(E^2 + F^2)\cos\varphi\tau_1 = -(AE + CE + BF + DF),$$

$$(E^2 + F^2)\sin\varphi\tau_1 = BE + DE - AF - CF.$$
(12)

Add the squares of the corresponding sides of the above equation to get

$$(E^{2} + F^{2})^{2} = (BE + DE - AF - CF)^{2} + (AE + CE + BF + DF)^{2}$$

Let B + D = M, A + C = N, then

$$(E^2 + F^2)^2 = M^2 E^2 + N^2 F^2 + N^2 E^2 + M^2 F^2 = (M^2 + N^2)(E^2 + F^2)$$

If E, F = 0, then τ_1 is not included in (10), so it can be omitted.

If $M^2 + N^2 - E^2 - F^2 = 0$ has no real root, that is, (10) has no root with zero real parts for all $\tau_1 > 0$. One can see that the constant term of $M^2 + N^2 - E^2 - F^2 = 0$ is $(a_n + b_{n-1})^2 - c_{n-1}^2$. If $(a_n + b_{n-1})^2 - c_{n-1}^2 < 0$, then (10) has at least one positive root. The delay τ_1 can be used as a bifurcation parameter. From (12) one concludes

$$\tau_1^j = \frac{1}{\varphi(0)} \left[\arccos \frac{-(AE + CE + BF + DF)}{E^2 + F^2} + 2j\pi \right], \quad j = 0, 1, 2, \dots, n.$$

Let $\lambda(\tau_1) = \omega(\tau_1) + i\varphi(\tau_1)$ be the eigenvalue of (10), so for some initial value of the bifurcation parameter τ_1 , one has $\omega(\tau_1^*) = 0$, $\varphi(\tau_1^*) = \varphi_0$, where $\tau_1^* = \min\{\tau_1^j\}$. Without loss of generality, one assumes $\varphi_0 > 0$.

To establish the Hopf bifurcation at τ_1^* , one needs to prove that $\operatorname{Re}(ds/d\tau_1)|_{\tau_1=\tau_1^*}\neq 0$. Differentiating the characteristic equation (10) with respect to τ_1 by means of the implicit function theorem, it is easy to get

$$\frac{\mathrm{d}s}{\mathrm{d}\tau_1} = \frac{sP_3(s)\mathrm{e}^{-s\tau_1}}{P_1'(s) + P_2'(s) + P_3'(s)\mathrm{e}^{-s\tau_1} - \tau_1 P_3(s)\mathrm{e}^{-s\tau_1}}.$$

Then

$$\left[\frac{\mathrm{d}s}{\mathrm{d}\tau_1}\right]^{-1} = \frac{P_1'(s) + P_2'(s)}{sP_3(s)\mathrm{e}^{-s\tau_1}} + \frac{P_3'(s)}{sP_3(s)} - \frac{\tau_1}{s}$$

By (6) and (10), one can see that $e^{-s\tau_1} = -(P_1(s) + P_2(s))/P_3(s)$. Then

$$\left[\frac{\mathrm{d}s}{\mathrm{d}\tau_1}\right]^{-1} = -\frac{s(P_1'(s) + P_2'(s))}{s^2(P_1(s) + P_2(s))} + \frac{sP_3'(s)}{s^2P_3(s)} - \frac{\tau_1}{s}$$

So

$$\begin{aligned} \operatorname{Re}\left[\frac{\mathrm{d}s}{\mathrm{d}\tau_{1}}\right]^{-1}\Big|_{s=\mathrm{i}\varphi_{0}} &= \operatorname{Re}\left[-\frac{s(P_{1}'(s)+P_{2}'(s))}{s^{2}(P_{1}(s)+P_{2}(s))} + \frac{sP_{3}'(s)}{s^{2}P_{3}(s)}\right]\Big|_{s=\mathrm{i}\varphi_{0}} \\ &= \frac{N_{1}M - M_{1}N - E_{1}F + F_{1}E}{\varphi_{0}^{2}(E^{2}+F^{2})}, \end{aligned}$$

where

$$N_{1} = \alpha \left[\sum_{j=0}^{n-1} a_{j}(n-j)\varphi_{0}^{(n-j)\alpha} \cos \frac{\alpha(n-j)\pi}{2} + \sum_{j=2}^{n-2} b_{j-1}(n-j)\varphi_{0}^{(n-j)\alpha} \cos \frac{\alpha(n-j)\pi}{2} \right],$$

$$M_{1} = \alpha \bigg[\sum_{j=0}^{n-1} a_{j}(n-j)\varphi_{0}^{(n-j)\alpha} \sin \frac{\alpha(n-j)\pi}{2} + \sum_{j=2}^{n-2} b_{j-1}(n-j)\varphi_{0}^{(n-j)\alpha} \sin \frac{\alpha(n-j)\pi}{2} \bigg],$$
$$E_{1} = \alpha \bigg[\sum_{j=2}^{n-2} c_{j-1}(n-j)\varphi_{0}^{(n-j)\alpha} \cos \frac{\alpha(n-j)\pi}{2} \bigg],$$
$$F_{1} = \alpha \bigg[\sum_{j=2}^{n-2} c_{j-1}(n-j)\varphi_{0}^{(n-j)\alpha} \sin \frac{\alpha(n-j)\pi}{2} \bigg].$$

Therefore, if $(N_1M - M_1N - E_1F + F_1E)/(E^2 + F^2) \neq 0$, the transversality condition holds, and Hopf bifurcation occurs at $\tau_1 = \tau_1^*$, one has the following results.

Theorem 2. Assume that (H1) and (H2) are satisfied.

- (i) If $M^2 + N^2 E^2 F^2 = 0$ has no real root, then E_1 is locally asymptotically stable for $\tau_1 > 0$, $\tau_2 = 0$.
- (ii) If $(a_n + b_{n-1})^2 c_{n-1}^2 < 0$ and $(N_1M M_1N E_1F + F_1E)/(E^2 + F^2) \neq 0$, then E_1 is locally asymptotically stable for $\tau_1 < \tau_1^*, \tau_2 = 0$; E_1 is unstable for $\tau_1 > \tau_1^*, \tau_2 = 0$; a Hopf bifurcation occurs at $\tau_1 = \tau_1^*, \tau_2 = 0$.

Case 2: $\tau_1 = 0, \tau_2 > 0$. In this case, (5) can be written as

$$s^{n\alpha} + a_1 s^{(n-1)\alpha} + \dots + a_{n-1} s^{\alpha} + a_n + \left[b_1 s^{(n-2)\alpha} + b_2 s^{(n-3)\alpha} + \dots + b_{n-2} s^{\alpha} + b_{n-1} + c_1 s^{(n-2)\alpha} + c_2 s^{(n-3)\alpha} + \dots + c_{n-2} s^{\alpha} + c_{n-1} \right] e^{-s\tau_2} = 0.$$
(13)

Let C + E = G, D + F = H. By (9), one can get

$$(G2 + H2)(\cos \varphi \tau_2 - \sin \varphi \tau_2 \mathbf{i}) = -[AG + BH + (BG - AH)\mathbf{i}].$$
(14)

Separating the real and imaginary parts of (14), then it follows that

$$(G^2 + H^2)\cos\varphi\tau_2 = -(AG + BH), \quad (G^2 + H^2)\sin\varphi\tau_2 = BG - AH.$$
 (15)

Add the squares of the corresponding sides of the above equation to get

$$(G^{2} + H^{2})^{2} = (AG + BH)^{2} + (BG - AH)^{2} = (A^{2} + B^{2})(G^{2} + H^{2}).$$

If G, H = 0, then τ_2 is not included in (13), so it can be omitted.

If $A^2 + B^2 - (G^2 + H^2) = 0$ has no real root, that is, (13) has no roots with zero real parts for all $\tau_2 > 0$. One can see that the constant term of $A^2 + B^2 - (G^2 + H^2) = 0$ is $a_n^2 - (c_{n-1} + b_{n-1})^2$. If $a_n^2 - (c_{n-1} + b_{n-1})^2 < 0$, then (13) has at least one positive root. The delay τ_2 can be used as a bifurcation parameter. From (15) one concludes

$$\tau_2^j = \frac{1}{\varphi(0)} \left[\arccos \frac{-(AG + BH)}{G^2 + H^2} + 2j\pi \right], \quad j = 0, 1, 2, \dots, n.$$

Let $\lambda(\tau_2) = \omega(\tau_2) + i\varphi(\tau_2)$ be the eigenvalue of (13), so for some initial value of the bifurcation parameter τ_2 , one has $\omega(\tau_2^*) = 0$, $\varphi(\tau_2^*) = \varphi_0$, where $\tau_2^* = \min\{\tau_2^j\}$. Without loss of generality, one assumes $\varphi_0 > 0$.

To establish the Hopf bifurcation at τ_2^* , one needs to prove that $\operatorname{Re}(ds/d\tau_2)|_{\tau_2=\tau_2^*} \neq 0$. Differentiating the characteristic equation (13) with respect to τ_2 by means of the implicit function theorem, it is easy to arrive at

$$\frac{\mathrm{d}s}{\mathrm{d}\tau_2} = \frac{s(P_2(s) + P_3(s))\mathrm{e}^{-s\tau_2}}{P_1'(s) + (P_2'(s) + P_3')(s)\mathrm{e}^{-s\tau_2} - \tau_2(P_2(s) + P_3(s))\mathrm{e}^{-s\tau_2}}$$

Then

$$\left[\frac{\mathrm{d}s}{\mathrm{d}\tau_2}\right]^{-1} = \frac{P_1'(s)}{s(P_2(s) + P_3(s))\mathrm{e}^{-s\tau_2}} + \frac{P_2'(s) + P_3'(s)}{s(P_2(s) + P_3(s))} - \frac{\tau_2}{s}.$$

By (6) and (13), one can see that $e^{-s\tau_2} = -P_1(s)/(P_2(s) + P_3(s))$. Then

$$\left[\frac{\mathrm{d}s}{\mathrm{d}\tau_2}\right]^{-1} = -\frac{P_1'(s)}{sP_1(s)} + \frac{P_2'(s) + P_3'(s)}{s(P_2(s) + P_3(s))} - \frac{\tau_2}{s}$$

So

$$\begin{aligned} \operatorname{Re}\left[\frac{\mathrm{d}s}{\mathrm{d}\tau_{2}}\right]^{-1}\Big|_{s=\mathrm{i}\varphi_{0}} &= \operatorname{Re}\left[-\frac{sP_{1}'(s)}{s^{2}P_{1}(s)} + \frac{sP_{2}'(s) + sP_{3}'(s)}{s^{2}(P_{2}(s) + P_{3}(s))} - \frac{\tau_{2}}{s}\right]\Big|_{s=\mathrm{i}\varphi_{0}} \\ &= \frac{A_{1}B - B_{1}A - G_{1}H + H_{1}G}{\varphi_{0}^{2}(A^{2} + B^{2})}, \end{aligned}$$

where

$$\begin{split} A_1 &= \alpha \left[\sum_{j=0}^{n-1} a_j (n-j) \varphi_0^{(n-j)\alpha} \cos \frac{\alpha (n-j)\pi}{2} \right], \\ B_1 &= \alpha \left[\sum_{j=0}^{n-1} a_j (n-j) \varphi_0^{(n-j)\alpha} \sin \frac{\alpha (n-j)\pi}{2} \right], \\ G_1 &= \alpha \left[\sum_{j=2}^{n-2} c_{j-1} (n-j) \varphi_0^{(n-j)\alpha} \cos \frac{\alpha (n-j)\pi}{2} \right], \\ &+ \sum_{j=2}^{n-2} b_{j-1} (n-j) \varphi_0^{(n-j)\alpha} \cos \frac{\alpha (n-j)\pi}{2} \right], \\ H_1 &= \alpha \left[\sum_{j=2}^{n-2} c_{j-1} (n-j) \varphi_0^{(n-j)\alpha} \sin \frac{\alpha (n-j)\pi}{2} \right], \\ &+ \sum_{j=2}^{n-2} b_{j-1} (n-j) \varphi_0^{(n-j)\alpha} \sin \frac{\alpha (n-j)\pi}{2} \right]. \end{split}$$

Therefore, if $(A_1B - B_1A - G_1H + H_1G)/(A^2 + B^2) \neq 0$, the transversality condition holds, and Hopf bifurcation occurs at $\tau_2 = \tau_2^*$, one has the following results.

Theorem 3. Assume that (H1) and (H2) are satisfied.

- (i) If $A^2 + B^2 (G^2 + H^2) = 0$ has no real root, then E_1 is locally asymptotically stable for $\tau_1 = 0, \tau_2 > 0$.
- (ii) If $a_n^2 (c_{n-1} + b_{n-1})^2 < 0$ and $(A_1B B_1A G_1H + H_1G)/(A^2 + B^2) \neq 0$, then E_1 is locally asymptotically stable for $\tau_1 = 0$, $\tau_2 < \tau_2^*$; E_1 is unstable for $\tau_1 = 0$, $\tau_2 > \tau_2^*$; a Hopf bifurcation occurs at $\tau_1 = 0$, $\tau_2 = \tau_2^*$.

Case 3: $\tau_1 = \tau_2 = \tau > 0$. In this case, (5) can be written as

$$s^{n\alpha} + a_1 s^{(n-1)\alpha} + \dots + a_{n-1} s^{\alpha} + a_n + \left[b_1 s^{(n-2)\alpha} + b_2 s^{(n-3)\alpha} + \dots + b_{n-2} s^{\alpha} + b_{n-1} \right] e^{-s\tau} + \left[c_1 s^{(n-2)\alpha} + c_2 s^{(n-3)\alpha} + \dots + c_{n-2} s^{\alpha} + c_{n-1} \right] e^{-2s\tau} = 0.$$
(16)

It can be seen that

$$[s^{n\alpha} + a_1 s^{(n-1)\alpha} + \dots + a_{n-1} s^{\alpha} + a_n] e^{s\tau} + b_1 s^{(n-2)\alpha} + b_2 s^{(n-3)\alpha} + \dots + b_{n-2} s^{\alpha} + b_{n-1} + [c_1 s^{(n-2)\alpha} + c_2 s^{(n-3)\alpha} + \dots + c_{n-2} s^{\alpha} + c_{n-1}] e^{-s\tau} = 0.$$
(17)

Assume that (17) has a purely imaginary root $s = i\varphi = \varphi(\cos \pi/2 + i \sin \pi/2)(\varphi > 0)$. It is easy to see that

$$(A + Bi)(\cos\varphi\tau + \sin\varphi\tau i) + C + Di + (E + Fi)(\cos\varphi\tau - \sin\varphi\tau i) = 0.$$
(18)

Separating the real and imaginary parts of (18), then it follows that

$$(A+E)\cos\varphi\tau + (F-B)\sin\varphi\tau + C = 0,$$

$$(A-E)\sin\varphi\tau + (F+B)\cos\varphi\tau + D = 0.$$

Solve equation (19), one has

$$\sin \varphi \tau = -\frac{AD - BC - CF + DE}{A^2 + B^2 - E^2 - F^2},$$

$$\cos \varphi \tau = -\frac{AC + BD - CE - DF}{A^2 + B^2 - E^2 - F^2}.$$
(19)

Adding the squares of the corresponding sides of the above equation, one has

$$(A^{2} + B^{2} - E^{2} - F^{2})^{2} - (AD - BC - CF + DE)^{2} - (AC + BD - CE - DF)^{2} = 0.$$
(20)

If (20) has no real root, that is, (16) has no roots with zero real parts for all $\tau > 0$, one can see that the constant term of (20) is $(a_n - c_{n-1})^2 - (a_n b_{n-1} - b_{n-1} c_{n-1})^2$. If $(a_n - c_{n-1})^2 - (a_n b_{n-1} - b_{n-1} c_{n-1})^2 < 0$, then (16) has at least one positive root. The

delay τ can be used as a bifurcation parameter. From (19) one concludes

$$\tau^{j} = \frac{1}{\varphi(0)} \bigg[\arccos \frac{-(AC + BD - CE - DF)}{A^{2} + B^{2} - E^{2} - F^{2}} + 2j\pi \bigg], \qquad j = 0, 1, 2, \dots, n.$$

Let $\lambda(\tau) = \omega(\tau) + i\varphi(\tau)$ be the eigenvalue of (16), so for some initial value of the bifurcation parameter τ , one has $\omega(\tau^*) = 0$, $\varphi(\tau^*) = \varphi_0$, where $\tau^* = \min\{\tau^j\}$. Without loss of generality, one can assume $\varphi_0 > 0$.

To establish the Hopf bifurcation at τ^* , one needs to prove that $\operatorname{Re}(ds/d\tau)|_{\tau=\tau^*} \neq 0$. Differentiating the characteristic equation (17) with respect to τ by means of the implicit function theorem, it is easy to arrive at

$$\frac{\mathrm{d}s}{\mathrm{d}\tau_2} = \frac{2sP_3(s)\mathrm{e}^{-2s\tau} + sP_2(s)\mathrm{e}^{-s\tau}}{P_1'(s) + P_2'(s)\mathrm{e}^{-s\tau} - \tau_2 P_2(s)\mathrm{e}^{-s\tau} + P_3'(s)\mathrm{e}^{-2s\tau} - 2\tau P_3(s)\mathrm{e}^{-2s\tau}},$$

$$\left[\frac{\mathrm{d}s}{\mathrm{d}\tau}\right]^{-1} = \frac{P_1'(s) + P_2'(s)\mathrm{e}^{-s\tau} + P_3'(s)\mathrm{e}^{-2s\tau}}{2sP_3(s)\mathrm{e}^{-2s\tau} + sP_2(s)\mathrm{e}^{-s\tau}} - \frac{\tau}{s}$$

It is easy to see

$$\begin{aligned} \operatorname{Re}\left[\frac{\mathrm{d}s}{\mathrm{d}\tau}\right]^{-1}\Big|_{s=\mathrm{i}\varphi_{0},\,\tau=\tau^{*}} &= \operatorname{Re}\left[\frac{s(P_{1}'(s)+P_{2}'(s)\mathrm{e}^{-s\tau}+P_{3}'(s)\mathrm{e}^{-2s\tau})}{2s^{2}P_{3}(s)\mathrm{e}^{-2s\tau}+s^{2}P_{2}(s)\mathrm{e}^{-s\tau}}\right]\Big|_{s=\mathrm{i}\varphi_{0},\,\tau=\tau^{*}} \\ &= \frac{J_{1}I_{2}-J_{2}I_{1}}{-\varphi_{0}^{2}(I_{1}^{2}+I_{2}^{2})},\end{aligned}$$

where

$$C_{1} = \alpha \left[\sum_{j=2}^{n-2} b_{j-1}(n-j)\varphi_{0}^{(n-j)\alpha}\cos\frac{\alpha(n-j)\pi}{2} \right],$$

$$D_{1} = \alpha \left[\sum_{j=2}^{n-2} b_{j-1}(n-j)\varphi_{0}^{(n-j)\alpha}\sin\frac{\alpha(n-j)\pi}{2} \right],$$

$$I_{1} = E\cos2\varphi_{0}\tau^{*} + F\sin2\varphi_{0}\tau^{*} + D\sin\varphi_{0}\tau^{*} + C\cos\varphi_{0}\tau^{*},$$

$$I_{2} = -E\sin2\varphi_{0}\tau^{*} + F\cos2\varphi_{0}\tau^{*} - C\sin\varphi_{0}\tau^{*} + D\cos\varphi_{0}\tau^{*},$$

$$J_{1} = A_{1} + C_{1}\cos\varphi_{0}\tau^{*} + D_{1}\sin\varphi_{0}\tau^{*} + E_{1}\cos2\varphi_{0}\tau^{*} + F_{1}\sin2\varphi_{0}\tau^{*},$$

$$J_{2} = B_{1} + D_{1}\cos\varphi_{0}\tau^{*} - C_{1}\sin\varphi_{0}\tau^{*} + F_{1}\cos2\varphi_{0}\tau^{*} - E_{1}\sin2\varphi_{0}\tau^{*}.$$

Therefore, if $-(J_1I_2 - J_2I_1)/(I_1^2 + I_2^2) \neq 0$, the transversality condition holds, and Hopf bifurcation occurs at $\tau = \tau^*$, one has the following results.

Theorem 4. Assume that (H1) and (H2) are satisfied.

(i) If $(A^2+B^2-E^2-F^2)^2 - (AD-BC-CF+DE)^2 - (AC+BD-CE-DF)^2 = 0$ has no real root, then E_1 is locally asymptotically stable for $\tau_1 = \tau_2 = \tau > 0$.

(ii) If $(a_n - c_{n-1})^2 - (a_n b_{n-1} - b_{n-1} c_{n-1})^2 < 0$ and $-(J_1 I_2 - J_2 I_1)/(I_1^2 + I_2^2) \neq 0$, then E_1 is locally asymptotically stable for $\tau_1 = \tau_2 < \tau^*$; E_1 is unstable for $\tau_1 = \tau_2 > \tau^*$; a Hopf bifurcation occurs at $\tau_1 = \tau_2 = \tau^*$.

Case 4: $\tau_1 \in [0, \tau_1^*), \tau_2 > 0$. In this case, (5) can be written as

$$s^{n\alpha} + a_1 s^{(n-1)\alpha} + \dots + a_{n-1} s^{\alpha} + a_n + \left[b_1 s^{(n-2)\alpha} + b_2 s^{(n-3)\alpha} + \dots + b_{n-2} s^{\alpha} + b_{n-1} + \left(c_1 s^{(n-2)\alpha} + c_2 s^{(n-3)\alpha} + \dots + c_{n-2} s^{\alpha} + c_{n-1} \right) e^{-s\tau_1} \right] e^{-s\tau_2} = 0, \quad (21)$$

Assume that (21) has a purely imaginary root $s = i\varphi = \varphi(\cos \pi/2 + i \sin \pi/2), \varphi > 0$. One gets

$$(O2 + Q2)(\cos \varphi \tau_2 - \sin \varphi \tau_2 \mathbf{i}) = -[AO + BQ + (BO - AQ)\mathbf{i}], \qquad (22)$$

where $O = (C + E \cos \varphi \tau_1 + F \sin \varphi \tau_1)$, $Q = (D + F \cos \varphi \tau_1 - E \sin \varphi \tau_1)$. Separating the real and imaginary parts of (22), then it follows that

$$(O2 + Q2) \cos \varphi \tau_2 = -(AO + BQ), (O2 + Q2) \sin \varphi \tau_2 = -(BO - AQ).$$
(23)

Add the squares of the corresponding sides of the above equation to get

$$(O^{2} + Q^{2})^{2} = (AO + BQ)^{2} + (BO - AQ)^{2} = (O^{2} + Q^{2})(A^{2} + B^{2}).$$

If O, Q = 0, then τ_2 is not included in (21), thus it can be omitted.

If $A^2 + B^2 - (O^2 + Q^2) = 0$ has no real root, that is, (21) has no roots with zero real parts for all $\tau_2 > 0$, one can see that the constant term of $A^2 + B^2 - (O^2 + Q^2) = 0$ is $a_n^2 - 2b_n c_{n-1} \cos \varphi \tau_1 - b_{n-1}^2 - c_{n-1}^2$. If $a_n^2 - 2b_n c_{n-1} - b_{n-1}^2 - c_{n-1}^2 < 0$, then (21) has at least one positive root. The delay τ_2 can be used as a bifurcation parameter. From (23) one concludes

$$\tau_2^j = \frac{1}{\varphi(0)} \left[\arccos \frac{-(AO + BQ)}{O^2 + Q^2} + 2j\pi \right], \quad j = 0, 1, 2, \dots, n.$$

Let $\lambda(\tau_2) = \omega(\tau_2) + i\varphi(\tau_2)$ be the eigenvalue of (21), so that for some initial value of the bifurcation parameter τ_2 , one has $\omega(\tau_2^{**}) = 0$, $\varphi(\tau_2^{**}) = \varphi_0$, where $\tau_2^{**} = \min\{\tau_2^j\}$. Without loss of generality, one can assume $\varphi_0 > 0$.

To establish the Hopf bifurcation at τ_2^{**} , one needs to prove that $\operatorname{Re}(ds/d\tau_2)|_{\tau_2=\tau_2^{**}}\neq 0$. Differentiating the characteristic equation (21) with respect to τ_2 by means of the implicit function theorem, it is easy to arrive at

$$\frac{\mathrm{d}s}{\mathrm{d}\tau_2} = \frac{s(P_2(s) + P_3(s)\mathrm{e}^{-s\tau_1})\mathrm{e}^{-s\tau_2}}{\Psi - \tau_2(P_2(s) + P_3(s)\mathrm{e}^{-s\tau_1})\mathrm{e}^{-s\tau_2}},$$

where $\Psi = P_1'(s) + (P_2'(s) + P_3(s)'e^{-s\tau_1})e^{-s\tau_2} - \tau_1 P_3(s)e^{-s\tau_1}e^{-s\tau_2}$. So

$$\left[\frac{\mathrm{d}s}{\mathrm{d}\tau_2}\right]^{-1} = \frac{\Psi}{s(P_2(s) + P_3(s)\mathrm{e}^{-s\tau_1})\mathrm{e}^{-s\tau_2}} - \frac{\tau_2}{s}.$$

It is easy to see

$$\begin{aligned} \operatorname{Re}\left[\frac{\mathrm{d}s}{\mathrm{d}\tau_{2}}\right]^{-1}\Big|_{s=\mathrm{i}\varphi_{0},\,\tau_{2}\tau_{2}^{**}} &= \operatorname{Re}\left[\frac{s\Psi}{s^{2}(P_{2}(s)+P_{3}(s)\mathrm{e}^{-s\tau_{1}})\mathrm{e}^{-s\tau_{2}}} - \frac{\tau_{2}}{s}\right]\Big|_{s=\mathrm{i}\varphi_{0},\,\tau_{2}=\tau_{2}^{**}} \\ &= \frac{R_{2}T_{1} - T_{2}R_{1}}{-\varphi_{0}^{2}(R_{1}^{2}+R_{2}^{2})}, \end{aligned}$$

where

$$\begin{aligned} R_1 &= C \cos \varphi_0 \tau_2^{**} + D \sin \varphi_0 \tau_2^{**} + E \cos \varphi_0 (\tau_1 + \tau_2^{**}) + F \sin \varphi_0 (\tau_1 + \tau_2^{**}), \\ R_2 &= D \cos \varphi_0 \tau_2^{**} - C \sin \varphi_0 \tau_2^{**} + F \cos \varphi_0 (\tau_1 + \tau_2^{**}) - E \sin \varphi_0 (\tau_1 + \tau_2^{**}), \\ T_1 &= A_1 + C_1 \cos \varphi_0 \tau_2^{**} + D_1 \sin \varphi_0 \tau_2^{**} + E_1 \cos \varphi_0 (\tau_1 + \tau_2^{**}) \\ &+ F_1 \sin \varphi_0 (\tau_1 + \tau_2^{**}) - \tau_1 E \cos \varphi_0 (\tau_1 + \tau_2^{**}) - \tau_1 F \sin \varphi_0 (\tau_1 + \tau_2^{**}), \\ T_2 &= B_1 + D_1 \cos \varphi_0 \tau_2^{**} - C_1 \sin \varphi_0 \tau_2^{**} + F_1 \cos \varphi_0 (\tau_1 + \tau_2^{**}) \\ &- E_1 \sin \varphi_0 (\tau_1 + \tau_2^{**}) + \tau_1 E \sin \varphi_0 (\tau_1 + \tau_2^{**}) - \tau_1 F \cos \varphi_0 (\tau_1 + \tau_2^{**}). \end{aligned}$$

Therefore, if $-(R_2T_1 - T_2R_1)/(R_1^2 + R_2^2) \neq 0$, the transversality condition holds, and Hopf bifurcation occurs at $\tau_2 = \tau_2^{**}$, one has the following results.

Theorem 5. Assume that (H1) and (H2) are satisfied.

- (i) If $A^2 + B^2 (O^2 + Q^2) = 0$ has no real root, then E_1 is locally asymptotically stable for $\tau_1 \in [0, \tau_1^*), \tau_2 > 0$.
- (ii) If $a_n^2 2b_nc_{n-i} b_{n-1}^2 c_{n-1}^2 < 0$ and $-(R_2T_1 T_2R_1)/(R_1^2 + R_2^2) \neq 0$, then E_1 is locally asymptotically stable for $\tau_1 \in [0, \tau_1^*)$, $\tau_2 < \tau_2^{**}$; E_1 is unstable for $\tau_1 \in [0, \tau_1^*)$, $\tau_2 = \tau_2^{**}$.

Case 5:
$$\tau_1 > 0, \tau_2 \in [0, \tau_2^*)$$
. In this case, (5) can be written as
 $s^{n\alpha} + a_1 s^{(n-1)\alpha} + \dots + a_{n-1} s^{\alpha} + a_n$
 $+ [b_1 s^{(n-2)\alpha} + b_2 s^{(n-3)\alpha} + \dots + b_{n-2} s^{\alpha} + b_{n-1}] e^{-s\tau_2}$
 $+ [(c_1 s^{(n-2)\alpha} + c_2 s^{(n-3)\alpha} + \dots + c_{n-2} s^{\alpha} + c_{n-1}) e^{-s\tau_2}] e^{-s\tau_1} = 0.$ (24)

Assume that (24) has a purely imaginary root $s = i\varphi = \varphi(\cos \pi/2 + i \sin \pi/2), \varphi > 0$. One gets

$$(V^2 + W^2)(\cos\varphi\tau_2 - \sin\varphi\tau_2\mathbf{i}) = -[VY + ZW + (ZV - WY)\mathbf{i}], \qquad (25)$$

where $V = (E \cos \varphi \tau_2 + F \sin \varphi \tau_2), W = (F \cos \varphi \tau_2 - E \sin \varphi \tau_2), Y = A + C \cos \varphi \tau_2 + D \sin \varphi \tau_2, Z = B + D \cos \varphi \tau_2 - C \sin \varphi \tau_2$. Separating the real and imaginary parts of (25), then it follows that

$$(V^2 + W^2) \cos \varphi \tau_2 = -(VY + ZW),$$

 $(V^2 + W^2) \sin \varphi \tau_2 = -(ZV - WY).$ (26)

Adding the squares of the corresponding sides of the above equation, one has

$$\left(V^2 + W^2\right)^2 = (VY + ZW)^2 + (ZV - WY)^2 = \left(V^2 + W^2\right)\left(Y^2 + Z^2\right).$$

If V, W = 0, then τ_1 is not included in (24), so it can be omitted.

If $Y^2 + Z^2 - (V^2 + W^2) = 0$ has no real root. That is (24) has no roots with zero real parts for all $\tau_1 > 0$. One can see that the constant term of $Y^2 + Z^2 - (V^2 + W^2)$ is $a_n^2 - 2b_nc_{n-1}\cos\varphi\tau_2 - b_{n-1}^2 - c_{n-1}^2$. If $a_n^2 - 2a_nb_{n-1} + b_{n-1}^2 - c_{n-1}^2 < 0$, then (24) has at least one positive root. The delay τ_1 can be used as a bifurcation parameter. From (26), one concludes

$$\tau_1^j = \frac{1}{\varphi(0)} \left[\arccos \frac{-(VY + ZW)}{(V^2 + W^2)} + 2j\pi \right], \quad j = 0, 1, 2, \dots, n.$$

Let $\lambda(\tau_1) = \omega(\tau_1) + i\varphi(\tau_1)$ be the eigenvalue of (24), so for some initial value of the bifurcation parameter τ_1 , one has $\omega(\tau_1^{**}) = 0$, $\varphi(\tau_1^{**}) = \varphi_0$, where $\tau_1^{**} = \min\{\tau_1^j\}$. Without loss of generality, one can assume $\varphi_0 > 0$.

To establish the Hopf bifurcation at τ_1^{**} , one needs to prove that $\operatorname{Re}(ds/d\tau_1)|_{\tau_1=\tau_1^{**}\neq 0}$. Differentiating the characteristic equation (24) with respect to τ_1 by means of the implicit function theorem, it is easy to arrive at

$$\frac{\mathrm{d}s}{\mathrm{d}\tau_1} = \frac{sP_3(s)\mathrm{e}^{-s(\tau_1+\tau_2)}}{\varPhi - (\tau_1 + \tau_2)P_3(s)\mathrm{e}^{-s(\tau_1+\tau_2)}},$$

where $\Phi = P_1'(s) + P_2'(s)e^{-s\tau_2} + P_3(s)'e^{-s(\tau_1+\tau_2)} - \tau_2 P_2(s)e^{-s\tau_2}$. So $\left[\frac{\mathrm{d}s}{\mathrm{d}\tau_1}\right]^{-1} = \frac{\Phi}{sP_3(s)e^{-s(\tau_1+\tau_2)}} - \frac{\tau_1+\tau_2}{s}.$

It is easy to see

$$\begin{aligned} \operatorname{Re}\left[\frac{\mathrm{d}s}{\mathrm{d}\tau_{1}}\right]^{-1}\Big|_{s=\mathrm{i}\varphi_{0},\,\tau_{1}=\tau_{1}^{**}} &= \operatorname{Re}\left[\frac{s\Phi}{s^{2}P_{3}(s)\mathrm{e}^{-s(\tau_{1}+\tau_{2})}} - \frac{\tau_{1}+\tau_{2}}{s}\right]\Big|_{s=\mathrm{i}\varphi_{0},\,\tau_{1}=\tau_{1}^{**}} \\ &= \frac{S_{2}U_{1} - U_{2}S_{1}}{-\varphi_{0}^{2}(U_{1}^{2}+U_{2}^{2})}, \end{aligned}$$

where

$$U_{1} = E \cos \varphi_{0}(\tau_{1}^{**} + \tau_{2}) + F \sin \varphi_{0}(\tau_{1}^{**} + \tau_{2}),$$

$$U_{2} = F \cos \varphi_{0}(\tau_{1}^{**} + \tau_{2}) - E \sin \varphi_{0}(\tau_{1}^{**} + \tau_{2}),$$

$$S_{1} = A_{1} + C_{1} \cos \varphi_{0}\tau_{2} + D_{1} \sin \varphi_{0}\tau_{2} + E_{1} \cos \varphi_{0}(\tau_{1}^{**} + \tau_{2}) + F_{1} \sin \varphi_{0}(\tau_{1}^{**} + \tau_{2}) - \tau_{2}(C \cos \varphi_{0}\tau_{2} + D \sin \varphi_{0}\tau_{2}),$$

$$S_{2} = B_{1} + D_{1} \cos \varphi_{0}\tau_{2} - C_{1} \sin \varphi_{0}\tau_{2} + F_{1} \cos \varphi_{0}(\tau_{1}^{**} + \tau_{2}) - E_{1} \sin \varphi_{0}(\tau_{1}^{**} + \tau_{2}) - \tau_{2}(D \cos \varphi_{0}\tau_{2} - C \sin \varphi_{0}\tau_{2}).$$

Therefore, if $-(S_2U_1 - U_2S_1)/(U_1^2 + U_2^2) \neq 0$, the transversality condition holds, and Hopf bifurcation occurs at $\tau_1 = \tau_1^{**}$, one has the following results.

Theorem 6. Assume that (H1) and (H2) are satisfied.

(i) If $Y^2 + Z^2 - (V^2 + W^2) = 0$ has no real root, then E_1 is locally asymptotically stable for $\tau_1 > 0, \tau_2 \in [0, \tau_2^*)$.

(ii) If $a_n^2 - 2a_nb_{n-1} + b_{n-1}^2 - c_{n-1}^2 < 0$ and $-(S_2U_1 - U_2S_1)/(U_1^2 + U_2^2) \neq 0$, then E_1 is locally asymptotically stable for $\tau_1 < \tau_1^{**}, \tau_2 \in [0, \tau_2^*)$; E_1 is unstable for $\tau_1 > \tau_1^{**}, \tau_2 \in [0, \tau_2^*)$; a Hopf bifurcation occurs at $\tau_1 = \tau_1^{**}, \tau_2 \in [0, \tau_2^*)$.

Remark 1. Comparing Theorem 2 with Theorem 6 and Theorem 3 with Theorem 5, it is easy to know that τ_1 and τ_2 will influence each other.

Remark 2. From Theorems 2–6 one can see that all of the expression of τ_1^* , τ_2^* , τ^* , τ_1^{**} and τ_2^{**} contain the order α . So one can conclude that if τ_1 and τ_2 are determined, the order will become a bifurcation parameter.

4 Numerical simulation

In this section, an example will be proposed for numerical simulations to support the result mentioned above.

Considering the functions of system (1) as follows:

$$D^{\alpha}x_{1}(t) = x_{1}(t) [1 - x_{1}(t) - x_{2}(t) + 0.5 * x_{2}(t - \tau_{1})],$$

$$D^{\alpha}x_{2}(t) = x_{2}(t) [3x_{1}(t - \tau_{2}) - x_{2}(t)]$$
(27)

with initial condition $\alpha = 0.9$, $\phi_1(0) = 0.5$ and $\phi_2(0) = 1$, then the characteristic equation is

$$s^{2\alpha} + 1.6s^{\alpha} + 1.2 + 1.44e^{-s\tau_2} - 0.72e^{-s(\tau_1 + \tau_2)} = 0.$$

It is easy to see that (H1) and (H2) are satisfied. From Fig. 1, one can see that E_1 is locally asymptotically stable for $\tau_1 = 0$, $\tau_2 = 0$. This conforms Theorem 1.

By calculation, it is easy to know that $M^2 + N^2 - E^2 - F^2 = 0$ has no real root. From Fig. 2 one can see that E_1 is locally asymptotically stable for $\tau_1 > 0$, $\tau_2 = 0$. This conforms Theorem 2.

By calculating, it is easy to know that $a_2^2 - (c_1 + b_1)^2 < 0$. One can get $\varphi(0) = 0.2915$ the critical value of system (27) $\tau_2^* \approx 5.2122$. By calculation, one obtains that $(A_1B - B_1A - G_1H + H_1G)/(\varphi^2(A^2 + B^2) \neq 0$. From Fig. 3 one can see that E_1 is locally asymptotically stable for $\tau_1 = 0$, $\tau_2 < \tau_2^*$, and Fig. 4 shows that E_1 is unstable for $\tau_1 = 0$, $\tau_2 > \tau_2^*$. This conforms Theorem 3.

By calculating, it is easy to know that $(a_2 - c_1)^2 - (a_2b_1 - b_1c_1)^2 < 0$. One can get $\varphi(0) = 0.9494$ the critical value of system (27) $\tau^* \approx 1.1492$. By calculation, one obtains that $-(J_1I_2 - J_2I_1)/\varphi^2(I_1^2 + I_2^2) \neq 0$. Figure 5 shows that E_1 is locally asymptotically stable for $\tau_1 = \tau_2 < \tau^*$, and from Fig. 6 one can see that E_1 is unstable for $\tau_1 = \tau_2 > \tau^*$. This conforms Theorem 4.

Let $\tau_2 = 2$, one can get the critical value of system (27) $\tau^{**} \approx 1.9733$. By calculation, one obtains that $-(S_2U_1 - U_2S_1)/(\varphi^2(U_1^2 + U_2^2) \neq 0$. Figure 7 shows that E_1 is locally asymptotically stable for $\tau_1 < \tau_1^{**}, \tau_2 \in [0, \tau_2^*)$, and Fig. 6 shows that E_1 is unstable for $\tau_1 > \tau_1^{**}, \tau_2 \in [0, \tau_2^*)$. This conforms Theorem 6.

Let $\tau_1 = 2$, $\tau_2 = 0$ and $\tau_1 = 0$, $\tau_2 = 2$, while keeping the other parameters constant, one can get Figs. 8 and 9. Comparing Fig. 6 with Figs. 8 and 9, one can get that two delays will effect each other.

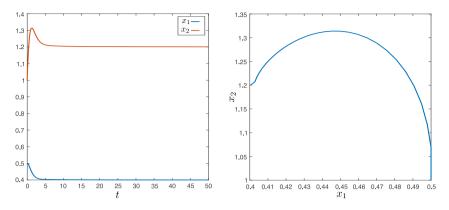


Figure 1. E_1 is asymptotically stable when $\tau_1 = 0, \tau_2 = 0, \alpha = 0.9$.

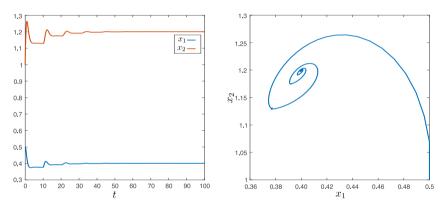


Figure 2. E_1 is asymptotically stable when $\tau_1 = 10, \tau_2 = 0, \alpha = 0.9$.

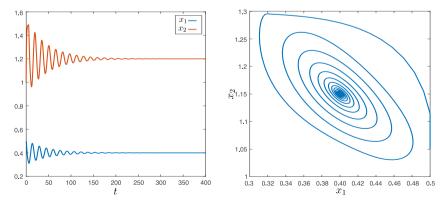


Figure 3. E_1 is asymptotically stable when $\tau_1 = 0, \tau_2 = 5, \alpha = 0.9$.

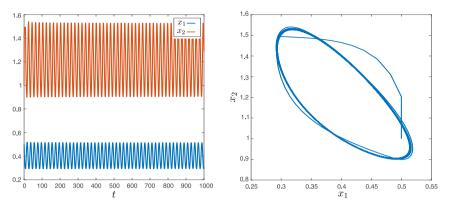


Figure 4. Stable periodic orbit of system (1) when $\tau_1 = 0, \tau_2 = 7, \alpha = 0.9$.

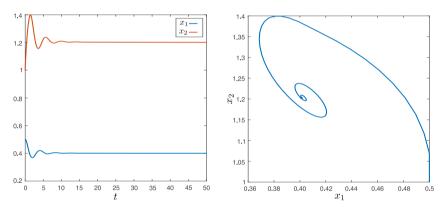


Figure 5. E_1 is asymptotically stable when $\tau_1 = 1, \tau_2 = 1, \alpha = 0.9$.

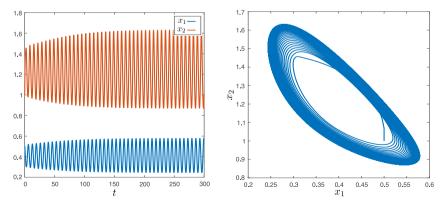


Figure 6. Stable periodic orbit of system (1) when $\tau_1 = 2, \tau_2 = 2, \alpha = 0.9$.

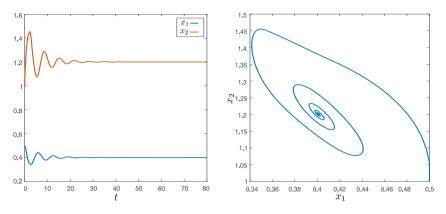


Figure 7. E_1 is asymptotically stable when $\tau_1 = 1$, $\tau_2 = 2$, $\alpha = 0.9$.

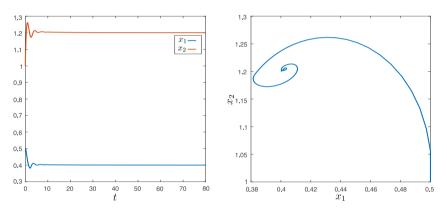


Figure 8. E_1 is asymptotically stable when $\tau_1 = 2, \tau_2 = 0, \alpha = 0.9$.

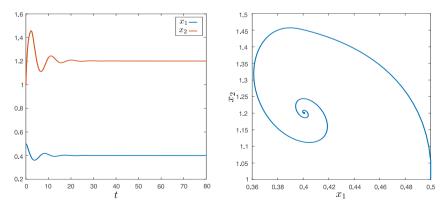


Figure 9. E_1 is asymptotically stable when $\tau_1 = 0, \tau_2 = 2, \alpha = 0.9$.

http://www.journals.vu.lt/nonlinear-analysis

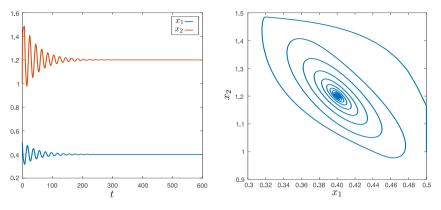


Figure 10. E_1 is asymptotically stable when $\tau_1 = 0, \tau_2 = 7, \alpha = 0.8$.

Let $\tau_1 = 0$, $\tau_2 = 7$, $\alpha = 0.8$, while keeping the other parameters constant, one can get Fig. 10. Comparing Fig. 4 with Fig. 10, one can get that whether or not the equilibrium of system (1) is stable, it is related to α .

5 Conclusions

This paper considers a delayed generalized fractional-order biological networks with predation behavior and material cycle. The stability and bifurcation of the present model are studied and some theoretical results are given. It shows that the stability and bifurcation rely on time delays for the proposed system and the order also has a effect on it. In addition, it is displayed that the time delays will effect each other. Finally, some numerical simulations are presented for supporting them.

References

- E. Ahmed, A.M.A. El-Sayed, H.A.A. El-Saka, Equilibrium points, stability and numerical solutions of fractional-order predator-prey and rabies models, *J. Math. Anal. Appl.*, 325:542– 553, 2007.
- K. Belkhodja, A. Moussaoui, M.A.A. Alaoui, Optimal harvesting and stability for a preypredator model, *Nonlinear Anal., Real World Appl.*, 39:321–336, 2018.
- S. Chen, J. Zhang, T. Young, Existence of positive periodic solution for nonautonomous predator-prey system with diffusion and time delay, *J. Comput. Appl. Math.*, 159:375–386, 2003.
- 4. R. Chinnathambi, F.A. Rihan, Stability of fractional-order prey-predator system with timedelay and Monod-Haldane functional response, *Nonlinear Dyn.*, **92**:1–12, 2018.
- 5. A. Clauset, C. Moore, M.E.J. Newman, Hierarchical structure and the prediction of missing links in networks, *Nature*, **453**:98, 2008.
- 6. A.A. Elsadany, A.E. Matouk, Dynamical behaviors of fractional-order Lotka–Volterra predator–prey model and its discretization, *J. Appl. Math. Comput.*, **49**:269–283, 2015.

- Y. Fan, X. Huang, Z. Wang, Y. Li, Nonlinear dynamics and chaos in a simplified memristorbased fractional-order neural network with discontinuous memductance function, *Nonlinear Dyn.*, 93:611–627, 2018.
- R. Feng, C. Castillo-Chavez, K. Yun, Dynamics of a diffusion reaction prey-predator model with delay in prey: Effects of delay and spatial components, *J. Math. Anal. Appl.*, 461:1177– 1214, 2018.
- R.K. Ghaziani, J. Alidousti, A.B. Eshkaftaki, Stability and dynamics of a fractional order Leslie–Gower prey–predator model, *Appl. Math. Modelling*, 40:2075–2086, 2016.
- 10. K. Gu, J. Chen, V.L. Kharitonov, Stability of Time-Delay Systems, Springer, New York, 2003.
- K.M. Hemida, M.S. Mohamed, Analytic approximations for fractional-order predator-prey and rabies models, *Journal of Advanced Research in Applied Mathematics*, 2009:53–61, 2009.
- 12. F.C. Hoppensteadt, *Mathematical Methods of Population Biology*, Cambridge Univ. Press, Cambridge, 1982.
- C. Huang, J. Cao, M. Xiao, A. Alsaedi, F.E. Alsaadi, Controlling bifurcation in a delayed fractional predator-prey system with incommensurate orders, *Appl. Math. Comput.*, 293:293– 310, 2017.
- 14. Y. Huang, F. Chen, L. Zhong, Stability analysis of a prey–predator model with Holling type III response function incorporating a prey refuge, *Appl. Math. Comput.*, **182**:672–683, 2006.
- 15. M. Javidi, N. Nyamoradi, Dynamic analysis of a fractional order prey-predator interaction with harvesting, *Appl. Math. Modelling*, **37**:8946–8956, 2013.
- J. Jia, X. Huang, Y. Li, J. Cao, A. Alsaedi, Global stabilization of fractional-order memristorbased neural networks with time delay, *IEEE Trans. Neural Networks Learn. Syst.*, **31**(3):997– 1009, 2019.
- 17. T. Kar, Stability analysis of a prey-predator model incorporating a prey refuge, *Commun. Nonlinear Sci. Numer. Simul.*, **10**:681–691, 2005.
- A.E. Krause, K.A. Frank, D.M. Mason, R.E. Ulanowicz, W.W. Taylor, Compartments revealed in food-web structure, *Nature*, 426:282, 2003.
- M. Loreau, Ecosystem development explained by competition within and between material cycles, *Proc. Biol. Sci.*, 265(1390):33–38, 1998.
- 20. A.J. Lotka, Elements of Physical Biology, Williams & Wilkins, Baltimore, 1925.
- A. Martin, S. Ruan, Predator-prey models with delay and prey harvesting, J. Math. Biol., 43:247–267, 2001.
- A.E. Matouk, A.A. Elsadany, Dynamical analysis, stabilization and discretization of a chaotic fractional-order GLV model, *Nonlinear Dyn.*, 85:1597–1612, 2016.
- B. Meng, X. Wang, Z. Zhang, Z. Wang, Necessary and sufficient conditions of normalization and sliding mode control for singular fractional-order systems with uncertainties, *Sci. China, Inf. Sci.*, 63(5):152202, 2019.
- K. Nosrati, M. Shafiee, Dynamic analysis of fractional-order singular Holling type-II predator– prey system, *Appl. Math. Comput.*, 313:159–179, 2017.
- 25. I. Podlubny, Fractional Differential Equations, Academic Press, New York, 1999.

764

- F. Rao, P. S. Mandal, Y. Kang, Complicated endemics of an SIRS model with a generalized incidence under preventive vaccination and treatment controls, *Appl. Math. Modelling*, 67:38– 61, 2019.
- F.A. Rihan, S. Lakshmanan, A.H. Hashish, R. Rakkiyappan, E. Ahmed, Fractional-order delayed predator-prey systems with Holling type-II functional response, *Nonlinear Dyn.*, 80:777–789, 2015.
- N. Rooney, K. McCann, G. Gellner, J.C. Moore, Structural asymmetry and the stability of diverse food webs, *Nature*, 442:265, 2006.
- 29. S.K. Sasmal, Population dynamics with multiple Allee effects induced by fear factors A mathematical study on prey–predator interactions, *Appl. Math. Modelling*, **64**:1–14, 2018.
- M. Wang, Y. Zhang, Dynamics for a diffusive prey-predator model with different free boundaries, J. Differ. Equations, 264:3527–3558, 2018.
- X. Wang, Z. Wang, X. Huang, Y. Li, Dynamic analysis of a fractional-order delayed SIR model with saturated incidence and treatment functions, *Int. J. Bifurcation Chaos Appl. Sci. Eng.*, 28(14):1850180, 2018.
- X. Wang, Z. Wang, H. Shen, Dynamical analysis of a discrete-time SIS epidemic model on complex networks, *Appl. Math. Lett.*, 94:292–299, 2019.
- X. Wang, Z. Wang, J. Xia, Stability and bifurcation control of a delayed fractional-order ecoepidemiological model with incommensurate orders, *J. Franklin Inst.*, 2019.
- Z. Wang, X. Wang, Y. Li, X. Huang, Stability and Hopf bifurcation of fractional-order complex-valued single neuron model with time delay, *Int. J. Bifurcation Chaos Appl. Sci. Eng.*, 27(13):1750209, 2017.
- Z. Wang, Y. Xie, J. Lu, Y. Li, Stability and bifurcation of a delayed generalized fractionalorder prey-predator model with interspecific competition, *Appl. Math. Comput.*, 347:360–369, 2019.
- Q. Yang, K.L. Mooreg, Discretization schemes for fractional-order differentiators and integrators, *IEEE Trans. Circuits Syst., I, Fundam. Theory Appl.*, 49(3):363–367, 2002.
- 37. Q. Ying, J. Wei, Bifurcation analysis in a time-delay model for prey-predator growth with stage-structure, *Nonlinear Dyn.*, **49**:285–294, 2006.
- X.Q. Zhao, J. Borwein, P. Borwein, *Dynamical Systems in Population Biology*, Springer, New York, 2003.