Introduction to Nonlinear Dynamics

Santa Fe Institute Complex Systems Summer School June 2018

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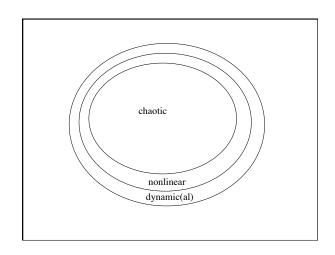


http://ayresriverblog.com

Chaos

Complex behavior, arising in a deterministic nonlinear dynamic system, which exhibits two special properties:

- sensitive dependence on initial conditions
- characteristic structure...



Chaos

Complex behavior, arising in a deterministic nonlinear dynamic system, which exhibits two special properties:

- · sensitive dependence on initial conditions
- characteristic structure...

Systems that exhibit chaos are ubiquitous; many of them are also simple, well-known, and "well-understood"

Where nonlinear dynamics turns up

- Flows (of fluids, heat, ...)
 - Eddy in creek
 - Weather
 - Vortices around marine invertebrates
 - Air/fuel flow in combustion chambers



Where nonlinear dynamics turns up

- Driven nonlinear oscillators
 - Pendula
 - Hearts
 - Fireflies

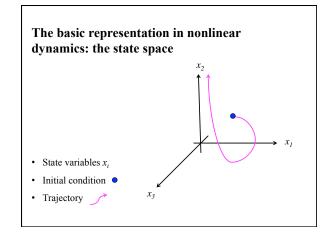


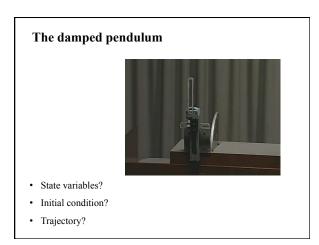
- and lots of other electronic, chemical, & biological systems

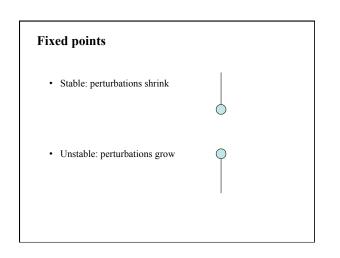
Where nonlinear dynamics turns up

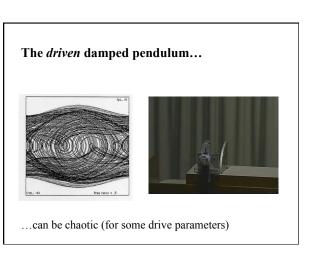
- Classical mechanics
 - three-body problem
 - paired black holes
 - pulsar emission
 -
- Protein folding
- Population biology
- And many, many other fields (including yours)

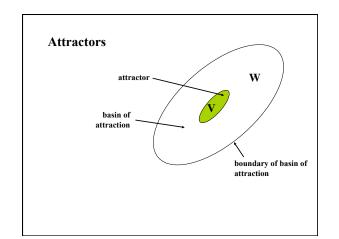


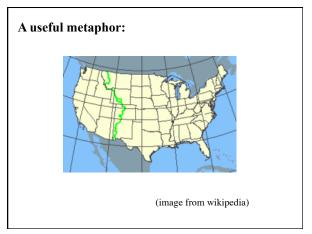


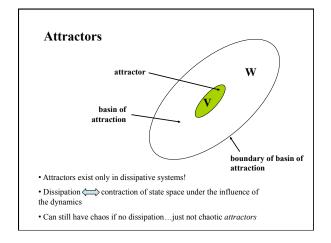


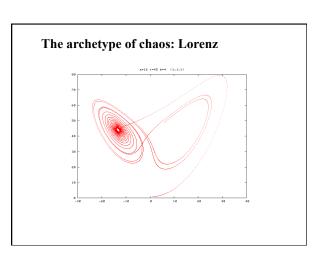










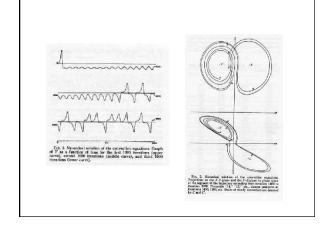


Deterministic Nonperiodic Flow¹

EDWARD N. LORENZ

Massachusetts Institute of Technology
(Manuscript received 18 November 1962, in revised form 7 January 1963)

ms of deterministic ordinary nonlinear differential equations may be designed to the hydrodynamic flow Solutions of these equations can be identified with traje for those systems with bounded solutions, it is found that nonperiodic solutions are respect to small undiffications, so that slightly differing initial states can evolve into states. Systems with bounded solutions are shown to possess bounded numerical states, systems collists convection is solved numerically. All of the solutions are almost all of them are nonperiodic. By of very-ion-grange weather prediction is examined in the light of these results.



• Equations:

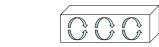
$$x'=a(y-x)$$

$$y' = rx - y - xz$$

$$z' = xy - bz$$

11111111

(first three terms of a Fourier expansion of the Navier-Stokes eqns)



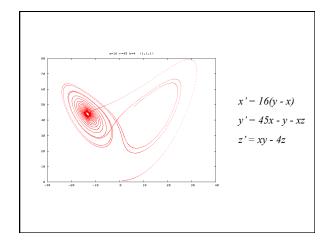
- State variables:
 - x convective intensity
 - y temperature
 - z deviation from linearity in the vertical convection profile

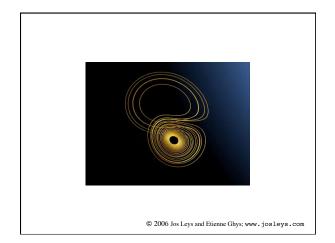
- Parameters:
 - *a* Prandtl number fluids property
 - r Rayleigh number related to ΔT

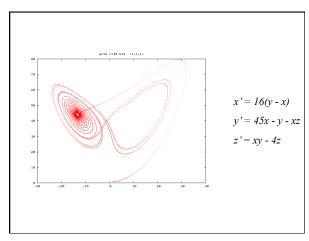


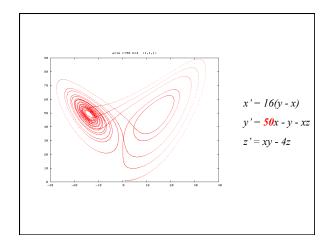
• b aspect ratio of the fluid sheet

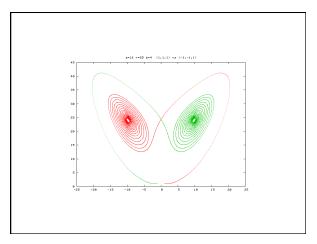


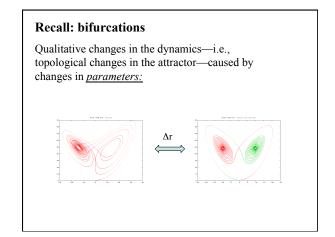


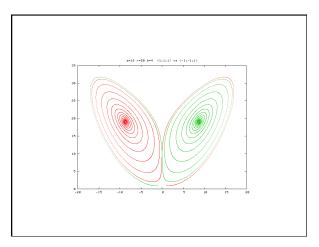


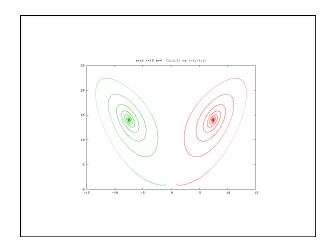


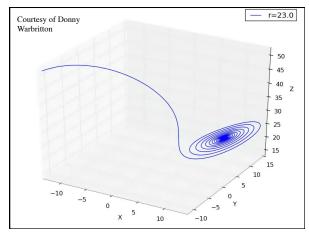












Before we leave Lorenz...

Deterministic Nonperiodic Flow¹

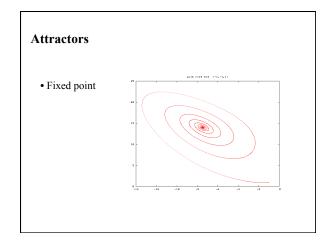
EDWARD N. LORENZ

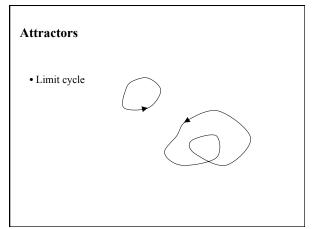
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Attractors

Four types:

- fixed points
- limit cycles (aka periodic orbits)
- quasiperiodic orbits
- · chaotic attractors





Attractors

• Quasi-periodic orbit...

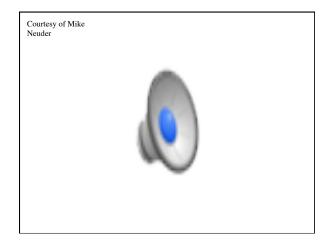
*Strange" or chaotic attractors • often fractal • covered densely by trajectories • exponential divergence of neighboring trajectories...

Fractals and chaos

The connection: $many\ (most)$ chaotic systems have fractal state-space structure.

But not "all."

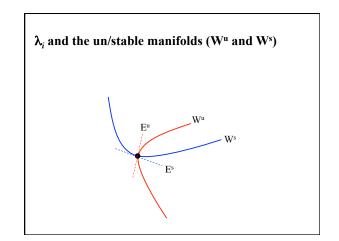
*Strange" or chaotic attractors • often fractal • covered densely by trajectories • exponential divergence of neighboring trajectories...



Lyapunov exponents and chaos $\hbox{- distance between forward images of two nearby points grows as } e^{\lambda t} \hbox{ in the limit, as } t \to \infty$

Lyapunov exponents: some details

- negative λ_i compress state space; positive λ_i stretch it
- there are as many λ_i as there are state-space dimensions
- long-term average in definition; biggest one (λ_I) dominates as $t \boldsymbol{\to} \infty$
- λ_i are same for all ICs in one basin
- nonlinear analogs of eigenvalues: $n \lambda$ in an n-dimensional system
- \bullet they parametrize growth/shrinkage along the unstable and stable manifolds W^u and W^s
- positive λ_1 is a signature of chaos



Attractors

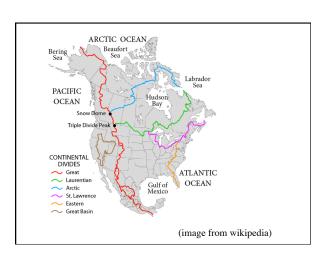
Four types:

- · fixed points
- limit cycles (aka periodic orbits)
- · quasiperiodic orbits
- chaotic attractors

A nonlinear system can have any number of attractors, of all types, sprinkled around its state space

Their basins of attraction (plus the basin boundaries) *partition* the state space

And there's no way, *a priori*, to know where they are, how many there are, what types, etc. (which is **not** the case in linear systems!)



Concepts: review

- State variable
- State space
- Initial condition
- Trajectory
- Attractor
- Basin of attraction
- Transient
- Fixed point (un/stable)
- Bifurcation
- Parameter
- Lyapunov exponent

Conditions for chaos

(in continuous-time systems)

Necessary:

- Nonlinear
- At least three state-space dimensions

Necessary and sufficient:

• Cannot be solved in closed form ("nonintegrable," in Hamiltonian parlance)

· discrete time systems:

- time proceeds in clicks
- "maps"
- modeling tool: difference equation

• continuous time systems:

- time proceeds smoothly
- "flows"
- ullet modeling tool: $\emph{differential}$ equations

What do those beasts look like and how do we deal with them?

Difference equations:





- given state x at time n, tells you state at time n+1
- solve by iterating

A canonical difference equation:

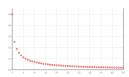
The logistic map: $x_{n+1} = R x_n (1 - x_n)$

If R=1 and $x_0=0.5$, $x_1=1(0.5)(1-0.5)=0.25$ $x_2=1(0.25)(1-0.25)=0.1875$

. . .

Eventually, x settles down at θ :

Much more on this in Joshua Garland's lecture this afternoon



What do those beasts look like and how do we deal with them?

Difference equations:

• e.g.,
$$x_{n+1} = R x_n (1 - x_n)$$

$$x_n \to f \to x_{n+1}$$

• given state x at time n, tells you state at time n+1

• solve by iterating

Differential equations:

$$x \to f \to x$$

• e.g., $d^2x(t)/dt^2 = -x(t)$

• given state x at time t, tells you the direction in which that state will evolve

• solve with an ODE solver (see Liz's notes)

The basic idea behind (one family of) ODE solvers:

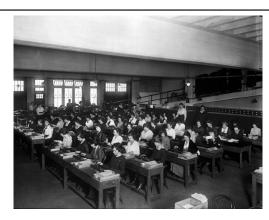


• Follow the slope that the ODE gives you

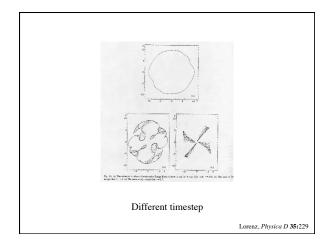
• Simplest: Euler

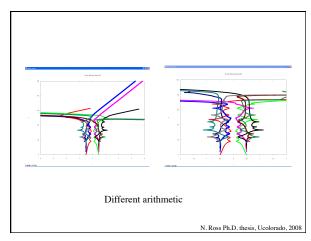
More creative: legion...e.g., ode45, ode34

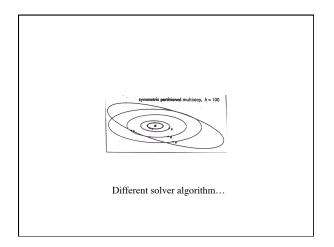
All very well if you have a nice modern computer...

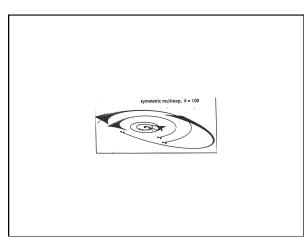


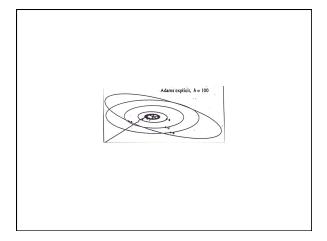
www.computerhistory.org











Moral: numerical methods can run amok in "interesting" ways...

- can cause distortions, bifurcations, etc.
- and these look a lot like real, physical dynamics...
- source: algorithms, arithmetic system, timestep, etc.
- Q: what could you do to diagnose whether your results included spurious numerical dynamics?

Moral: numerical methods can run amok in "interesting" ways...

- can cause distortions, bifurcations, etc.
- and these look a lot like real, physical dynamics...
- source: algorithms, arithmetic system, timestep, etc.
- Q: what could you do to diagnose whether your results included spurious numerical dynamics?
 - change the timestep
 - change the method

But beware machine ε...

• change the arithmetic

Another important issue

Many solvers, such as Matlab's ode45, are *adaptive*: they change the timestep and/or the method itself, on the fly, in order to correctly simulate the dynamics.

(The algorithms for this are interesting; we can talk about them offline.)

That means that the points that are output by tools like ode45 are *not evenly spaced in time*. That can matter, depending on how you're using that solution...

So ODE solvers make mistakes.

...and chaotic systems are sensitively dependent on initial conditions....



...??!?

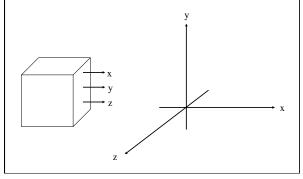
Shadowing lemma

Every* noise-added trajectory on a chaotic attractor is shadowed by a true trajectory.

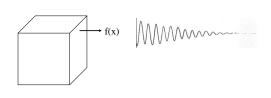
Important: this is for *state* noise, not *parameter* noise.

(*) Caveat: not if the noise bumps the trajectory out of the

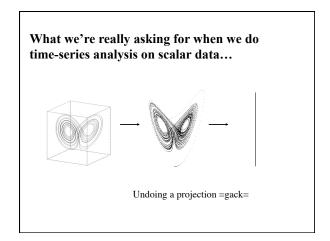
That state-space stuff is all very well, but it's a bit utopian.

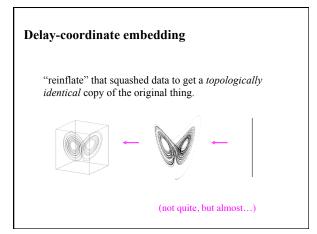


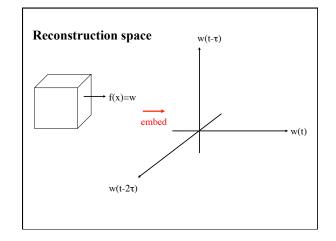
Reality:

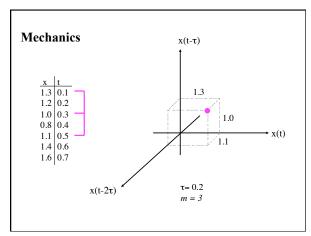


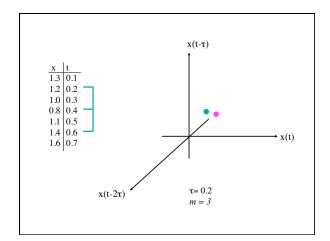
- Rarely do you even *know* what the state variables are.
 Even if you did, you might not be able to *measure* all of them.
- And even if you could, doing so might *change the dynamics*...

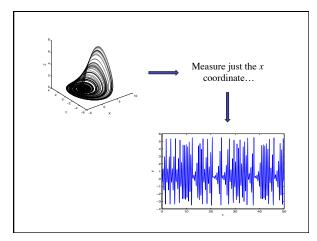


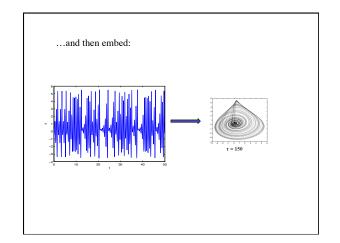


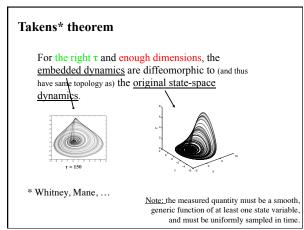












Diffeomorphic: mapping from the one to the other is differentiable and has a differentiable inverse.

What that means:

• qualitatively the same shape (topology)



• i.e., can deform one into the other...



www.shapeways.com/shops/henryseg

Diffeomorphic: mapping from the one to the other is differentiable and has a differentiable inverse.

What that means:

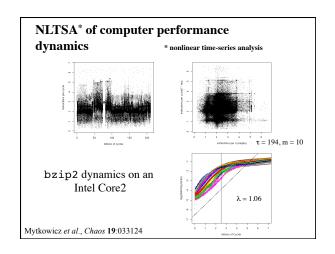
- qualitatively the same shape (topology)
- i.e., can deform one into the other
- have same dynamical invariants (e.g., λ)

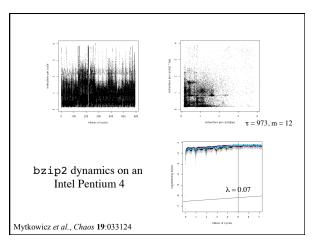


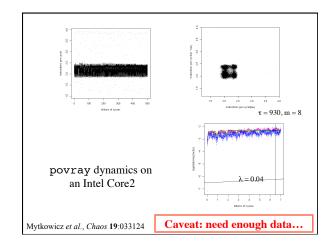
Calculating λ (& other invariants) from data

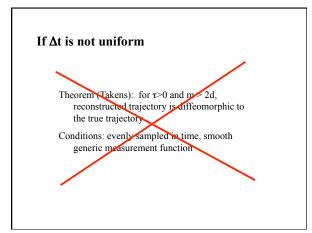
- The bible: H. Kantz & T. Schreiber, Nonlinear Time Series Analysis
- Associated software: TISEAN www.mpipks-dresden.mpg.de/~tisean
- A recent review article: EB & H. Kantz, "Nonlinear Time Series Analysis Revisited," CHAOS 25:097610 (2015)

Much more on this in Joshua Garland's lecture tomorrow









Interspike interval embedding

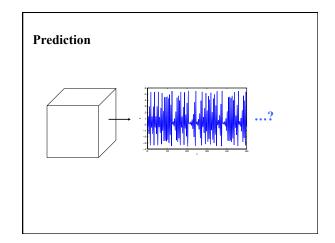
<u>idea</u>: lots of systems generate spikes — hearts, nerves, etc.

if you assume that the spikes are the result of an integrate-and-fire system, then the Δt has a one-to-one correspondence to some state variable's integrated value...

in which case the embedding theorems still hold.

(with the Δt s as state variables)

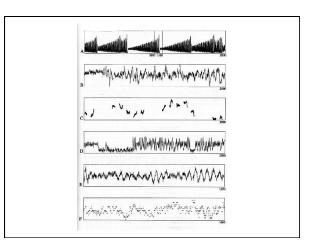
Sauer Chaos 5:127



Predicting the path of a roulette ball... 1.3 1.2 1.0 0.8 1.1 1.4 1.6 The Eudaemonic Pie (or The Newtonian Casino)

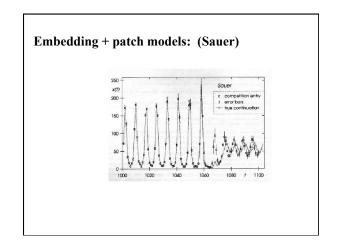
The Santa Fe competition

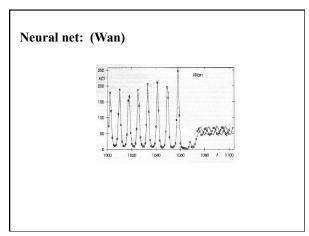
- Weigend & Gershenfeld, 1992
- put a bunch of data sets up on an ftp server
- · and invited all comers to predict their future
- chronicled in *Time Series Prediction:*Forecasting the Future and Understanding the Past, Santa Fe Institute, 1993 (from which the images on the following half-dozen slides were reproduced)

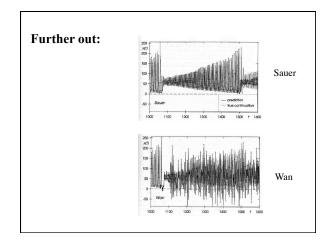


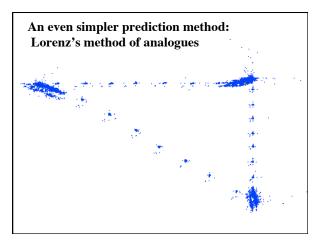
The Santa Fe competition: data

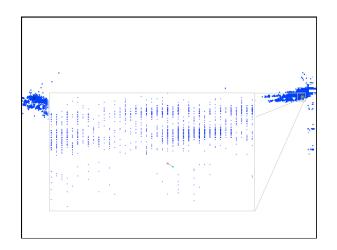
- Laboratory laser
- Medical data (sleep apnea)
- Currency rate exchange
- RK4 on some chaotic ODE
- · Intensity of some star
- A Bach fugue

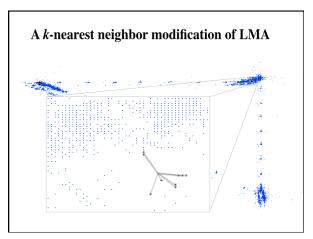


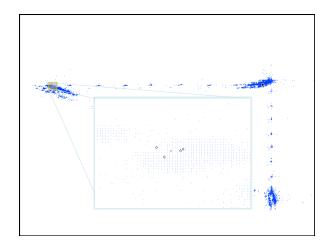


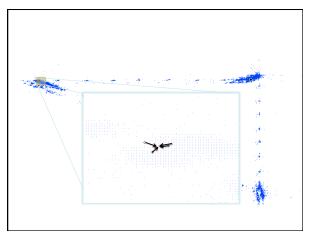


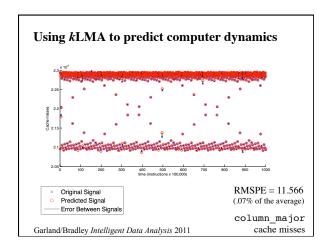


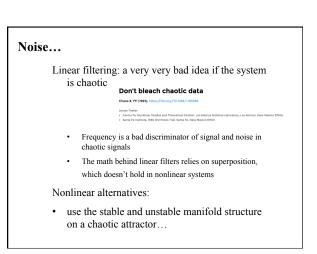


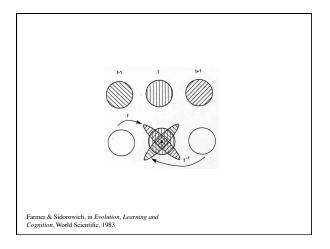






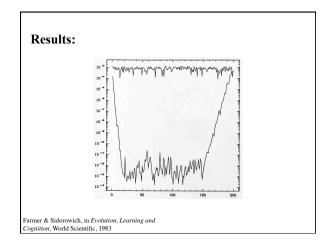






Idea:

- If you have a model of the system, you can simulate what happens to each point in forward *and backward* time
- If your system has transverse stable and unstable manifolds, that does useful things to the noise balls
- Since all three versions of that data should be identical at the middle time, can average them
- noise reduction!
- Works best if manifolds are perpendicular, but requires only transversality



Noise...

Linear filtering: a very very bad idea if the system is chaotic

Nonlinear alternatives:

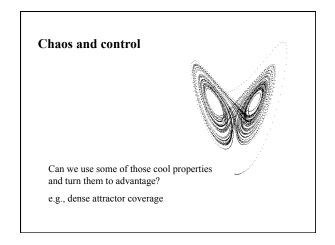
- use the stable and unstable manifold geometry on a chaotic attractor
- what about using the topology of the attractor?

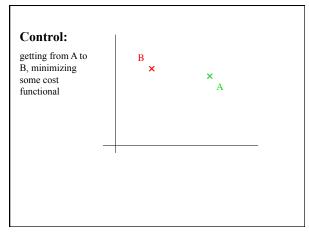
Topology-based signal separation

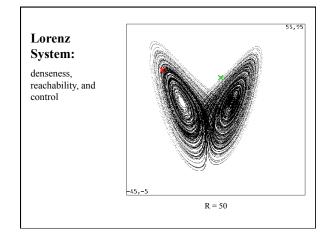
Chaos 14, 305 (2004); https://doi.org/10.1063/1.1705852

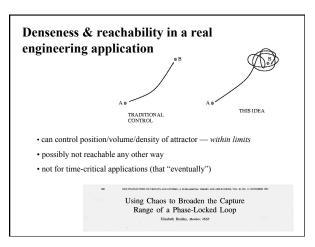
V. Robins

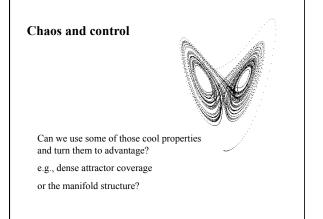
Department of Applied Mathematics, Research School of Physical Sciences and Engineering, The Australian National University,
 Populary and Engales

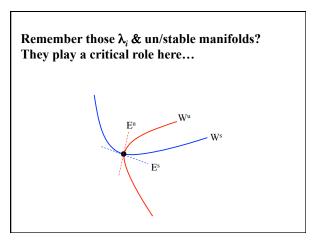








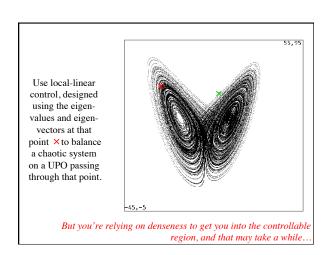


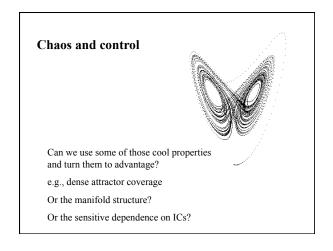


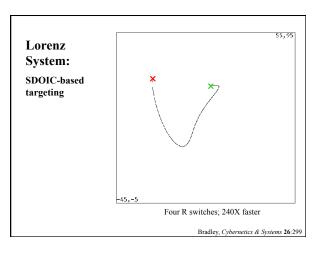
OGY control

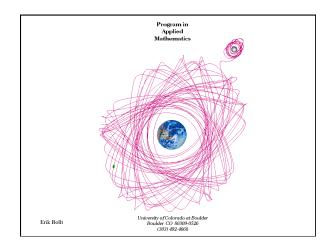
- dense attractor coverage → reachability
- un/stable manifold structure + local-linear control → controllability

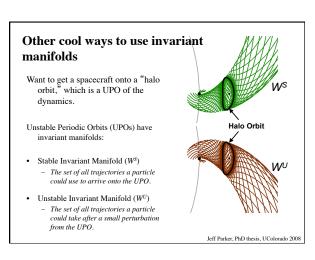
Ott et al., PRL 64:1196

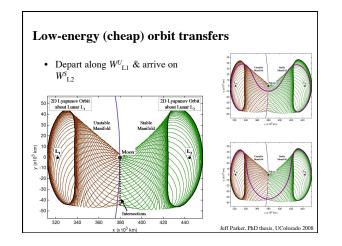


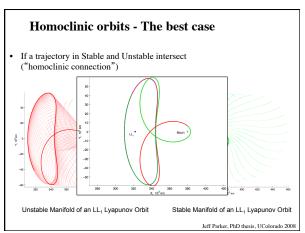








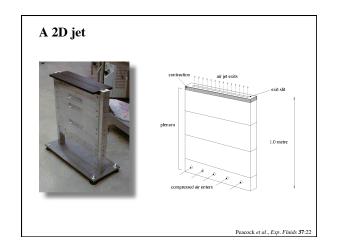


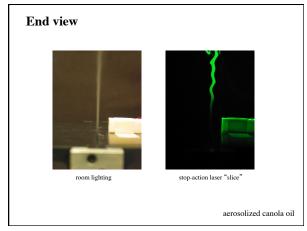


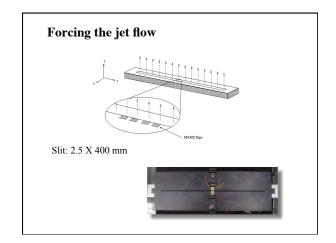
Can we do any of that in spatially extended systems?

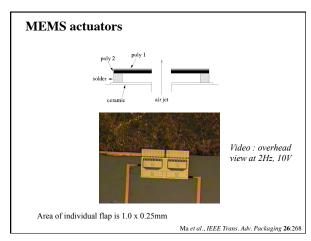
(i.e. harness the butterfly effect, exploit un/stable manifold geometry?)

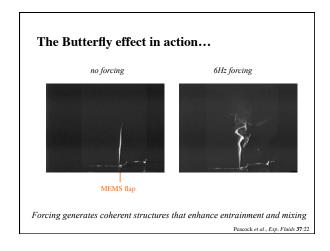


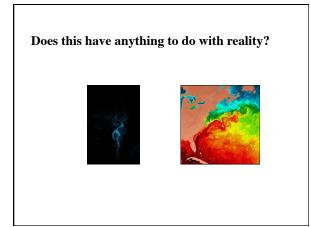




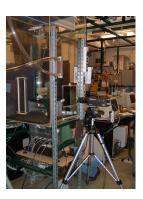








Measurement & isolation:



Another interesting application: chaos in the solar system

- orbits of Pluto, Mars
- Kirkwood gaps
 rotation of Hyperion & other satellites

Solar system stability:

- recall: two-body problem not chaotic
 but three (or more) can be...



Exploring that issue before the digital computer age...





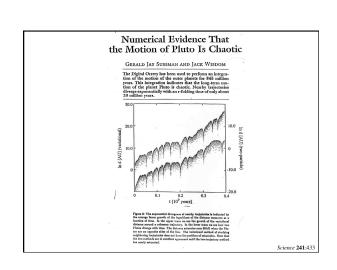
An orrery, which is a mechanical computer whose gear ratios and circular platters simulate the orbits of the planets

Exploring that issue, circa 1980:

- \bullet write the *n*-body equations for the solar system
- solve them using symplectic ODE solvers on a special-purpose computer

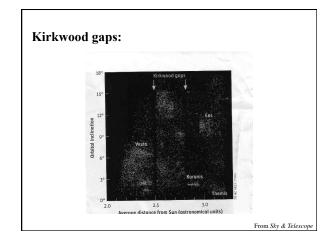
The digital orrery (Wisdom & Sussman)

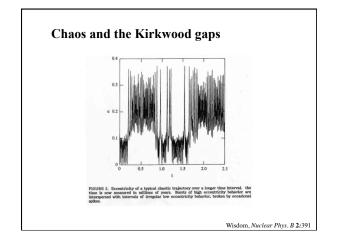


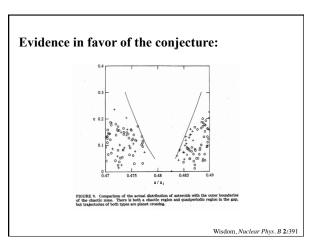


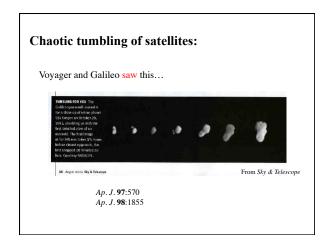
Should we worry?

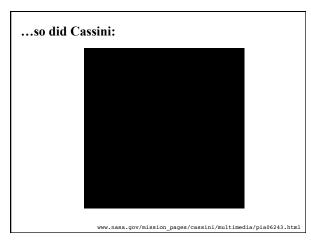
• No.

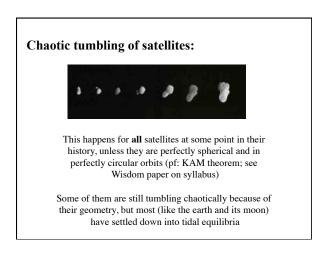


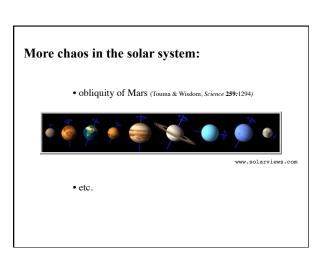


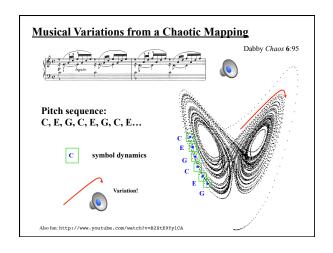


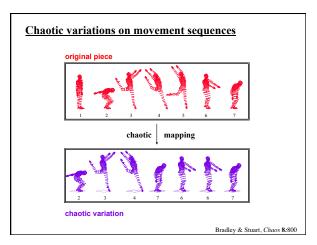


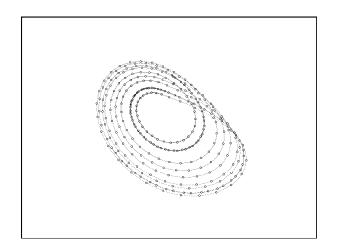


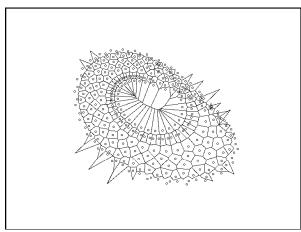


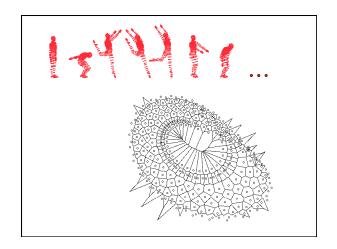


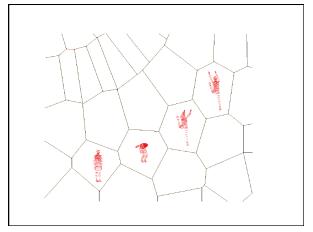


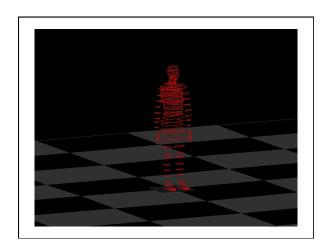


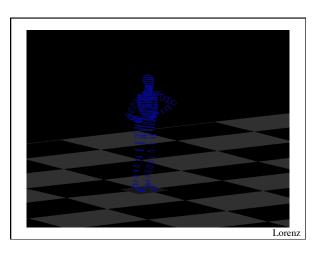


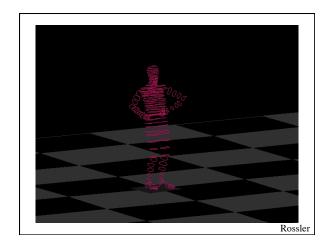


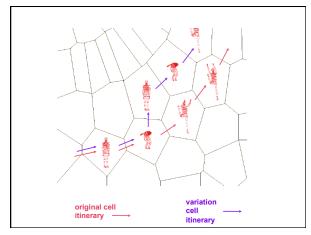


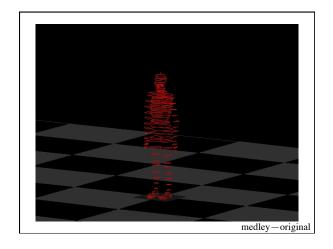


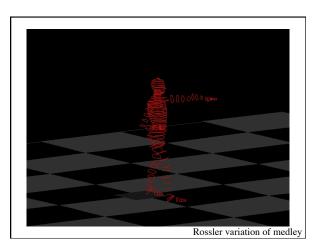


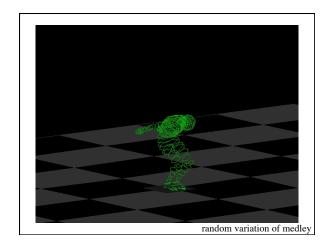


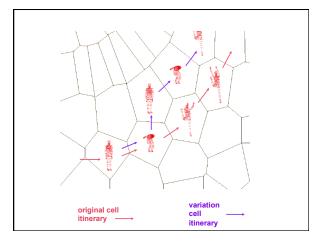


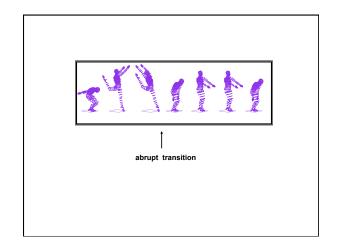


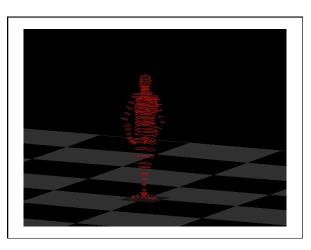


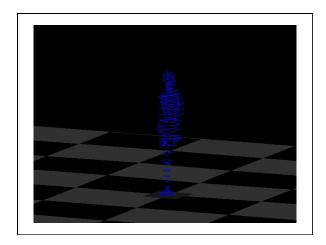


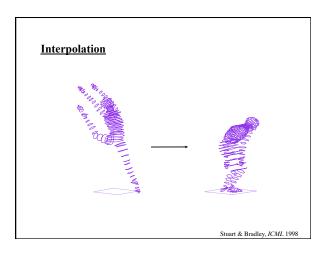


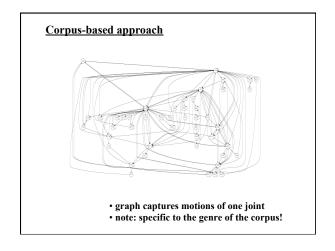


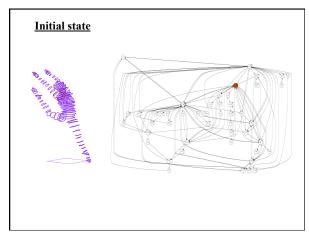


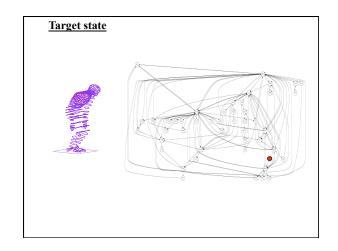


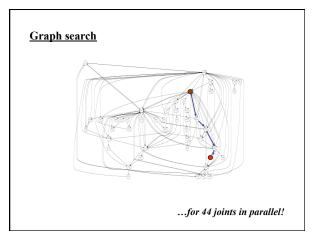


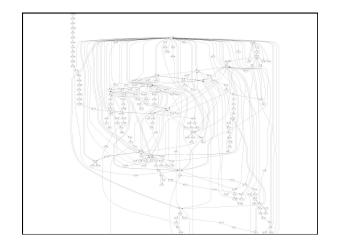


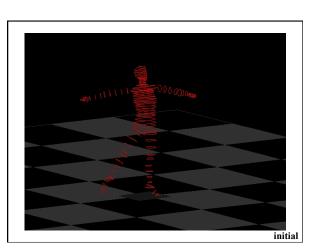


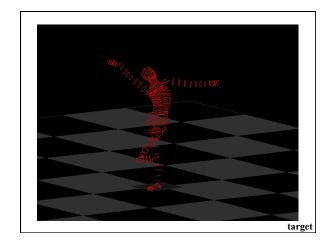


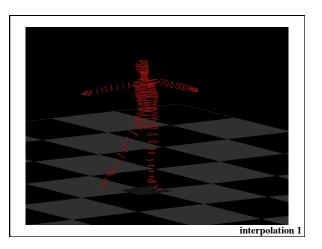


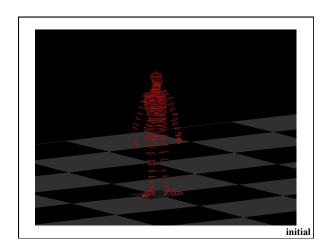


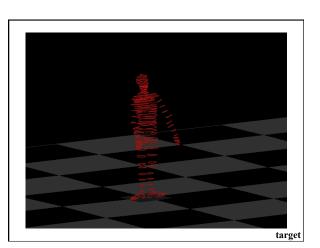


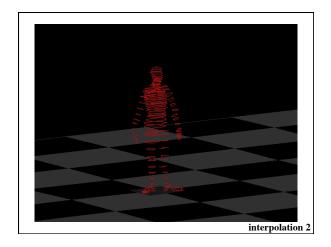


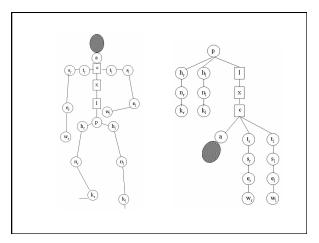


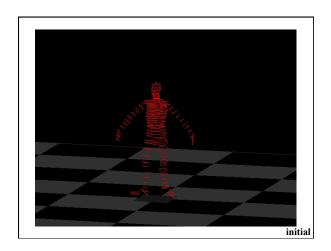


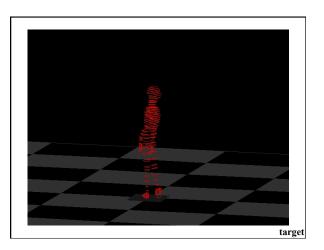


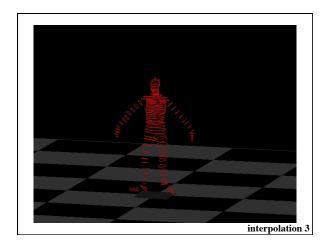


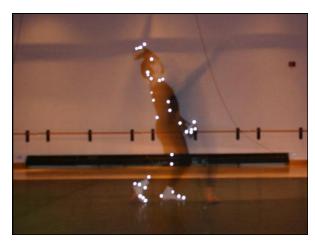




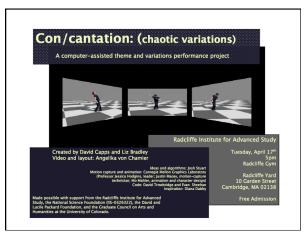












Chaos vs. complexity??

