

Table of Contents

| | |
|---|-----|
| Preface | VII |
| 1 Descriptive conspectus of the text | 1 |
| 2 Preliminaries | 13 |
| 2.1 Causality – determinism | 14 |
| 2.2 Dynamical systems – examples | 21 |
| 2.3 Phase space | 28 |
| 2.4 First integrals and manifolds | 30 |
| 2.5 Qualitative and quantitative approach | 34 |
| 3 Mathematical introduction to dynamical systems | 36 |
| 3.1 Linear autonomous systems | 36 |
| 3.2 Non-linear systems and stability | 48 |
| 3.3 Invariant manifolds | 55 |
| 3.4 Discretisation in time | 56 |
| 3.5 Poincaré map | 58 |
| 3.6 Fixed points and cycles of discrete systems | 61 |
| 3.7 An example of discrete dynamics – the logistic map | 65 |
| 4 Dynamical systems without dissipation | 73 |
| 4.1 Hamilton equations for conservative systems | 73 |
| 4.2 Canonical transformations, integrability | 80 |
| 4.3 f-dimensional tori and trajectories | 92 |
| 4.4 An outline of the KAM theory | 94 |
| 4.5 Unstable tori, chaotic regions | 100 |
| 4.6 A numerical example: the Hénon map | 110 |
| 5 Dynamical systems with dissipation | 127 |
| 5.1 Volume contraction – a basic characteristic of dissipative systems | 127 |
| 5.2 Strange attractor: Lorenz attractor | 131 |
| 5.3 Power spectrum and autocorrelation | 136 |
| 5.3.1 Harmonic analysis and Fourier transformation | 136 |
| 5.3.2 Characteristics of the Fourier transformation; convolutions and correlations | 141 |
| 5.3.3 Elementary Fourier transformations, line spectra, Dirac δ -function | 144 |
| 5.3.4 Characterisation of attractors with the help of the power spectrum and autocorrelation | 148 |
| 5.4 Lyapunov exponents | 151 |
| 5.4.1 Linear stability analysis of non-linear systems: state of equilibrium | 152 |

| | | |
|----------|--|------------|
| 5.4.2 | Stability of periodic solutions: Floquet theory | 158 |
| 5.4.3 | Lyapunov exponent of one-dimensional maps | 169 |
| 5.4.4 | Lyapunov exponents of n-dimensional continuous systems | 173 |
| 5.4.5 | Lyapunov exponents of n-dimensional discrete systems ... | 180 |
| 5.4.6 | Numerical calculation of Lyapunov exponents | 182 |
| 5.5 | Dimensions | 189 |
| 5.5.1 | Cantor set | 191 |
| 5.5.2 | Fractal dimensions: capacity dimension and Hausdorff-Besicovitch dimension | 195 |
| 5.5.3 | Information dimension | 197 |
| 5.5.4 | Correlation dimension, pointwise dimension and reconstruction of attractors | 210 |
| 5.5.5 | Generalised dimension D_q | 225 |
| 5.5.6 | Lyapunov dimension and Kaplan-Yorke conjecture | 227 |
| 5.6 | Kolmogorov-Sinai entropy | 233 |
| 5.6.1 | The Bernoulli shift | 234 |
| 5.6.2 | Definition of KS entropy | 238 |
| 5.6.3 | Link between KS entropy and Lyapunov exponents | 244 |
| 5.6.4 | Time span for reliable prognoses | 247 |
| 6 | Local bifurcation theory | 250 |
| 6.1 | Motivation | 251 |
| 6.2 | Centre manifold | 259 |
| 6.3 | Normal forms | 280 |
| 6.4 | Normal forms of bifurcations for one-parametric flows | 294 |
| 6.5 | Stability of bifurcations subject to perturbations | 315 |
| 6.6 | Bifurcations of the fixed points of one-parametric maps | 320 |
| 6.7 | Renormalisation and self-similarity with the example of the logistic map | 346 |
| 6.7.1 | The mechanism of period doublings ad infinitum | 346 |
| 6.7.2 | Superstable cycles | 354 |
| 6.7.3 | Self-similarity in the x -space | 358 |
| 6.7.4 | Self-similarity in the parameter space | 369 |
| 6.7.5 | Link with second-order phase transitions and renormalisation methods | 383 |
| 6.8 | A descriptive introduction to synergetics | 388 |
| 7 | Convection flows: Bénard problem | 421 |
| 7.1 | Basic hydrodynamic equations | 426 |
| 7.2 | Boussinesq-Oberbeck approximation | 438 |
| 7.3 | Lorenz model | 440 |
| 7.4 | Evolution of the Lorenz system | 446 |
| 8 | Routes to turbulence | 458 |
| 8.1 | Landau scenario | 462 |
| 8.2 | Ruelle-Takens scenario | 467 |

| | | |
|----------|--|------------|
| 8.2.1 | Instability of quasi-periodic motions on the 3D torus | 468 |
| 8.2.2 | Experiments of Gollub and Swinney | 472 |
| 8.3 | Universal characteristics of the transition from quasi-periodicity to chaos | 476 |
| 8.3.1 | The impulsively excited damped oscillator | 476 |
| 8.3.2 | The one-dimensional circle map | 480 |
| 8.3.3 | Scaling characteristics of the circle map | 491 |
| 8.3.3.1 | Local scaling laws | 491 |
| 8.3.3.2 | Global scaling laws | 503 |
| 8.4 | The Feigenbaum route to chaos via period doublings | 509 |
| 8.4.1 | Further scaling characteristics of the period doubling cascade | 511 |
| 8.4.2 | Experimental validation of the Feigenbaum route | 524 |
| 8.5 | Quasi-periodic transition for a fixed winding number | 528 |
| 8.5.1 | Scaling characteristics of the quasi-periodic transition . . | 529 |
| 8.5.2 | Experimental validation of the quasi-periodic transition .. | 542 |
| 8.6 | The route to chaos via intermittency | 548 |
| 8.6.1 | Intermittency in the logistic map | 549 |
| 8.6.2 | Classification of intermittency | 554 |
| 8.6.3 | Type I intermittency | 556 |
| 8.6.4 | Type III intermittency | 564 |
| 8.6.5 | Type II intermittency | 570 |
| 8.7 | Routes out of chaos, control of chaos | 572 |
| 9 | Computer experiments | 576 |
| 9.1 | Introduction to bone remodelling processes | 579 |
| 9.2 | Hénon map | 595 |
| 9.3 | The Lorenz system revisited | 601 |
| 9.4 | Van der Pol equation | 608 |
| 9.4.1 | Self-sustained oscillation without external excitation . . . | 609 |
| 9.4.2 | Self-sustained oscillation with external excitation | 615 |
| 9.5 | Duffing equation | 631 |
| 9.6 | Julia sets and their ordering principle | 653 |
| 9.7 | Morphology of the Arnol'd tongues | 667 |
| 9.8 | Oscillatory kinetics of chemical reactions on solid surfaces . . | 676 |
| 9.8.1 | An electrochemical system: a Pt wire in a solution containing dissolved Cu ²⁺ and other ions | 677 |
| 9.8.2 | Preliminaries to the kinetics in the catalytic oxidation of CO on Pt(110) | 679 |
| 9.8.3 | Formulation of the kinetic model | 687 |
| 9.8.4 | Additional information on oscillatory kinetic states | 690 |
| 9.8.5 | Mixed-mode oscillations | 691 |
| 9.8.6 | On an identification of chaos and hyperchaos in kinetic surface reactions | 692 |
| 9.8.7 | Spatio-temporal evolution of patterns | 696 |

| | | |
|---------------------|--|------------|
| 9.9 | An aperçu of chaotic behaviour in our solar system | 703 |
| 9.9.1 | On the tumbling motion of Hyperion | 704 |
| 9.9.2 | Further comments on out-of-round satellites | 711 |
| 9.9.3 | The 3:1 Kirkwood gap | 713 |
| Color Plates | | 397 |
| Bibliography | | 721 |
| Index | | 739 |

