Contents

CHAPTER 1
Introduction: Differential Equations and Dynamical Systems 1
1.0. Existence and Uniqueness of Solutions 1
1.1. The Linear System $\dot{x} = Ax$ 8
1.2. Flows and Invariant Subspaces 10
1.3. The Nonlinear System $\dot{x} = f(x)$ 12
1.4. Linear and Nonlinear Maps 16
1.5. Closed Orbits, Poincaré Maps, and Forced Oscillations 22
1.6. Asymptotic Behavior 33
1.7. Equivalence Relations and Structural Stability 38
1.8. Two-Dimensional Flows 42
1.9. Peixoto's Theorem for Two-Dimensional Flows 60

CHAPTER 2
An Introduction to Chaos: Four Examples 66
2.1. Van der Pol's Equation 67
2.2. Duffing's Equation 82
2.3. The Lorenz Equations 92
2.4. The Dynamics of a Bouncing Ball 102
2.5. Conclusions: The Moral of the Tales 116

CHAPTER 3
Local Bifurcations 117
3.1. Bifurcation Problems 118
3.2. Center Manifolds 123
3.3. Normal Forms 138
3.4. Codimension One Bifurcations of Equilibria 145
3.5. Codimension One Bifurcations of Maps and Periodic Orbits 156

CHAPTER 4
Averaging and Perturbation from a Geometric Viewpoint 166
4.1. Averaging and Poincaré Maps 167
4.2. Examples of Averaging 171
4.3. Averaging and Local Bifurcations 178
4.4. Averaging, Hamiltonian Systems, and Global Behavior: Cautionary Notes 180
4.5. Melnikov's Method: Perturbations of Planar Homoclinic Orbits 184
4.6. Melnikov's Method: Perturbations of Hamiltonian Systems and Subharmonic Orbits 193
4.7. Stability of Subharmonic Orbits 205
4.8. Two Degree of Freedom Hamiltonians and Area Preserving Maps of the Plane 212

CHAPTER 5
Hyperbolic Sets, Symbolic Dynamics, and Strange Attractors 227
5.0. Introduction 227
5.1. The Smale Horseshoe: An Example of a Hyperbolic Limit Set 230
5.2. Invariant Sets and Hyperbolicity 235
5.3. Markov Partitions and Symbolic Dynamics 248
5.4. Strange Attractors and the Stability Dogma 255
5.5. Structurally Stable Attractors 259
5.6. One-Dimensional Evidence for Strange Attractors 268
5.7. The Geometric Lorenz Attractor 273
5.8. Statistical Properties: Dimension, Entropy, and Liapunov Exponents 280

CHAPTER 6
Global Bifurcations 289
6.1. Saddle Connections 290
6.2. Rotation Numbers 295
6.3. Bifurcations of One-Dimensional Maps 306
6.4. The Lorenz Bifurcations 312
6.5. Homoclinic Orbits in Three-Dimensional Flows: Šilnikov's Example 318
6.6. Homoclinic Bifurcations of Periodic Orbits 325
6.7. Wild Hyperbolic Sets 331
6.8. Renormalization and Universality 342

CHAPTER 7
Local Codimension Two Bifurcations of Flows 353
7.1. Degeneracy in Higher-Order Terms 354
7.2. A Note on k-Jets and Determinacy 360
7.3. The Double Zero Eigenvalue 364
7.4. A Pure Imaginary Pair and a Simple Zero Eigenvalue 376
7.5. Two Pure Imaginary Pairs of Eigenvalues without Resonance 397
7.6. Applications to Large Systems 413

APPENDIX
Suggestions for Further Reading 423
Glossary 427
References 433
Index 449