

Contents

Preface	v
Acknowledgments	xi
 I. THE PHENOMENOLOGY OF CHAOS	 1
 1 Three Chaotic Systems	 3
1.1 Prelude	3
1.2 Linear and Nonlinear Systems	4
1.3 A Nonlinear Electrical System	9
1.4 A Mathematical Model of Biological Population Growth	19
1.5 A Model of Convecting Fluids: The Lorenz Model	28
1.6 Determinism, Unpredictability, and Divergence of Trajectories	39
1.7 Summary and Conclusions	41
1.8 Further Reading	42
 2 The Universality of Chaos	 46
2.1 Introduction	46
2.2 The Feigenbaum Numbers	46
2.3 Convergence Ratio for Real Systems	50
2.4 Using δ to Make Predictions	52
2.5 Feigenbaum Size Scaling	54
2.6 Self-Similarity	56
2.7 Other Universal Features	58
2.8 Comments on Models and the Universality of Chaos	58
2.9 Computers and Chaos	61
2.10 Further Reading	62
2.11 Computer Exercises	63
 II. TOWARD A THEORY OF NONLINEAR DYNAMICS AND CHAOS	 67

3	Dynamics in State Space: One and Two Dimensions	69
3.1	Introduction	69
3.2	State Space	70
3.3	Systems Described by First-Order Differential Equations	73
3.4	The No-Intersection Theorem	76
3.5	Dissipative Systems	77
3.6	One-Dimensional State Space	79
3.7	Taylor Series Linearization Near Fixed Points	83
3.8	Trajectories in a One-Dimensional State Space	85
3.9	Dissipation Revisited	87
3.10	Two-Dimensional State Space	88
3.11	Two-Dimensional State Space: The General Case	93
3.12	Dynamics and Complex Characteristic Values	96
3.13	Dissipation and the Divergence Theorem	98
3.14	The Jacobian Matrix for Characteristic Values	100
3.15	Limit Cycles	103
3.16	Poincaré Sections and the Stability of Limit Cycles	105
3.17	* The van der Pol Oscillator	109
3.18	Bifurcation Theory	118
3.19	* Example—A Simple Laser Model	126
3.20	Summary	133
3.21	Further Reading	134
3.22	Computer Exercises	135
4	Three-Dimensional State Space and Chaos	136
4.1	Overview	136
4.2	Heuristics	137
4.3	Routes to Chaos	140
4.4	Three-dimensional Dynamical Systems	142
4.5	Fixed Points in Three Dimensions	144
4.6	Limit Cycles and Poincaré Sections	148
4.7	Quasi-Periodic Behavior	154
4.8	The Routes to Chaos I: Period-Doubling	157
4.9	The Routes to Chaos II: Quasi-Periodicity	158
4.10	Routes to Chaos III: Intermittency and Crises	159
4.11	The Routes to Chaos IV: Chaotic Transients and Homoclinic Orbits	160
4.12	Homoclinic Tangles and Horseshoes	169
4.13	Lyapunov Exponents and Chaos	171
4.14	Further Reading	178
4.15	Computer Exercises	179

5	Iterated Maps	180
5.1	Introduction	180
5.2	Poincaré Sections and Iterated Maps	181
5.3	One-Dimensional Iterated Maps	187
5.4	Bifurcations in Iterated Maps: Period Doubling, Chaos, and Lyapunov Exponents	191
5.5	Qualitative Universal Behavior: The U -Sequence	198
5.6	*Theory of the Universal Feigenbaum Number α	210
5.7	*Derivation of the Feigenbaum Number δ	217
5.8	Other Universal Features	221
5.9	Tent Map	225
5.10	Shift Maps and Symbolic Dynamics	228
5.11	The Gaussian Map	234
5.12	Two-Dimensional Iterated Maps	239
5.13	The Smale Horseshoe Map	242
5.14	Summary	247
5.15	Further Reading	247
5.16	Computer Exercises	249
6	Quasi-Periodicity and Chaos	252
6.1	Introduction	252
6.2	Quasi-Periodicity and Poincaré Sections	254
6.3	Quasi-Periodic Route to Chaos	256
6.4	Universality in the Quasi-Periodic Route to Chaos	258
6.5	Frequency-Locking	260
6.6	Winding Numbers	261
6.7	Circle Map	263
6.8	The Devil's Staircase and the Farey Tree	272
6.9	Continued Fractions and Fibonacci Numbers	276
6.10	On to Chaos and Universality	280
6.11	Some Applications	285
6.12	Further Reading	292
6.13	Computer Exercises	294
7	Intermittency and Crises	295
7.1	Introduction	295
7.2	What Is Intermittency?	295
7.3	The Cause of Intermittency	297
7.4	Quantitative Theory of Intermittency	301
7.5	Types of Intermittency and Experimental Observations	304
7.6	Crises	306
7.7	Some Conclusions	313
7.8	Further Reading	313

7.9	Computer Exercises	315
8	Hamiltonian Systems	316
8.1	Introduction	316
8.2	Hamilton's Equations and the Hamiltonian	318
8.3	Phase Space	320
8.4	Constants of the Motion and Integrable Hamiltonians	325
8.5	Nonintegrable Systems, the KAM Theorem, and Period-Doubling	335
8.6	The Hénon–Heiles Hamiltonian	343
8.7	The Chirikov Standard Map	351
8.8	The Arnold Cat Map	356
8.9	The Dissipative Standard Map	358
8.10	Applications of Hamiltonian Dynamics	360
8.11	Further Reading	361
8.12	Computer Exercises	363
III.	MEASURES OF CHAOS	365
9	Quantifying Chaos	367
9.1	Introduction	367
9.2	Time-Series of Dynamical Variables	368
9.3	Lyapunov Exponents	371
9.4	Universal Scaling of the Lyapunov Exponent	376
9.5	Invariant Measure	380
9.6	Kolmogorov–Sinai Entropy	386
9.7	Fractal Dimension(s)	392
9.8	Correlation Dimension and a Computational Case History	407
9.9	Comments and Conclusions	421
9.10	Further Reading	421
9.11	Computer Exercises	426
10	Many Dimensions and Multifractals	427
10.1	General Comments and Introduction	427
10.2	Embedding Spaces	428
10.3	Practical Considerations for Embedding Calculations	436
10.4	Generalized Dimensions and Generalized Correlation Sums	443
10.5	Multifractals and the Spectrum of Scaling Indices $f(\alpha)$	448
10.6	Generalized Entropy and the $g(\Lambda)$ Spectrum	462

Contents	xvii
10.7 Characterizing Chaos via Periodic Orbits	472
10.8 *Statistical Mechanical and Thermodynamic Formalism	475
10.9 Summary	481
10.10 Further Reading	482
10.11 Computer Exercises	485
IV. SPECIAL TOPICS	487
11 Pattern Formation and Spatiotemporal Chaos	489
11.1 Introduction	489
11.2 Two-Dimensional Fluid Flow	491
11.3 Coupled-Oscillator Models and Cellular Automata	499
11.4 Transport Models	507
11.5 Reaction-Diffusion Systems: A Paradigm for Pattern Formation	520
11.6 Diffusion-Limited Aggregation, Dielectric Break- down, and Viscous Fingering: Fractals Revisited	533
11.7 Self-Organized Criticality: The Physics of Fractals	541
11.8 Summary	542
11.9 Further Reading	543
11.10 Computer Exercises	548
12 Quantum Chaos, The Theory of Complexity, and Other Topics	549
12.1 Introduction	549
12.2 Quantum Mechanics and Chaos	549
12.3 Chaos and Algorithmic Complexity	569
12.4 Miscellaneous Topics: Piece-wise Linear Models, Time-Delay Models, Information Theory, Com- puter Networks, and Controlling Chaos	572
12.5 Roll Your Own: Some Simple Chaos Experiments	578
12.6 General Comments and Overview: The Future of Chaos	579
12.7 Further Reading	581
Appendix A: Fourier Power Spectra	589
Appendix B: Bifurcation Theory	599
Appendix C: The Lorenz Model	605
Appendix D: The Research Literature on Chaos	619
Appendix E: Computer Programs	620
References	628
Index	649