

Contents of Volume 1

<i>Preface</i>	ix
<i>Acknowledgements</i>	xii
<i>Concepts related to nonlinear dynamics: historical outline</i>	xiii
1 In the beginning ...	1
1.1 ...there was Poincaré	1
1.2 What are 'nonlinear phenomena'?; projections, models, and some relationships between linear and nonlinear differential equation	3
1.3 Two myths: a linear and analytic myth	8
1.4 Remarks on modeling: pure mathematics vis à vis 'empirical' mathematics	10
1.5 The ordering and organization of ideas: dynamic dimensions, continuous and discrete variables; the analytic, qualitative, computational, and experimental approaches to nonlinear dynamics; Sneaking up on the complexity of dynamics	12
1.6 Some thoughts: Albert Einstein, Victor Hugo, A.B. Pippard, Richard Feynman, Henri Poincaré	15
<i>Comments on exercises</i>	16
2 A potpourri of basic concepts	18
2.1 <i>Dynamic equations; topological orbital equivalence:</i> $\dot{x} = F(x, t; c) \quad (x \in \mathbb{R}^n, c \in \mathbb{R}^k)$ Autonomous and nonautonomous systems; phase space (x); control parameter space (c); Hamiltonian systems; gradient systems; phase portraits; topological orbital equivalence; manifolds	18
2.2 <i>Existence, uniqueness and constants of the motion:</i> Lipschitz condition; universal differential equations; Wintner's condition; general solution; singular (fixed) points; dynamics viewed as diffeomorphism; constants (integrals) of the motion, numbers and types; the implicit function theorem; obtaining time-independent integrals; isolating integrals	30
2.3 <i>Types of stabilities:</i> Lyapunov, Poincaré, Lagrange; Lyapunov exponents; global stability; the Lyapunov function	41
2.4 <i>Integral invariants:</i> the Poincaré integral invariants; generalized Liouville theorem; unbounded solutions, Liouville theorem on integral manifolds	44

2.5 <i>More abstract dynamic systems</i> : classic dynamic systems; flows and orbits in phase space; Poincaré's recurrence theorems; the Poincaré map; first-return map; area-preserving maps; maps and difference equations	50
$x_{k+1} = F(x_k; c) \quad (k = 1, 2, \dots; x \in R^m, c \in R^n)$	
2.6 <i>Dimensions and measures of sets</i> : capacity and information dimensions; self-similar sets; Cantor sets; fractal structures; thin and fat Cantor sets; measure vs. dimension. Some physical 'fractals'	58
<i>Comments on exercises</i>	66
3 First order differential systems ($n = 1$)	73
3.1 <i>Selected dynamic aspects</i> : classic examples; Riccati equations and linear second order d.e.; the logistic and Landau equations; nonlinear superpositions; integrating factors; singular solutions and caustics	73
3.2 <i>Control space effects</i> : simple bifurcations: definition of a bifurcation; 'dynamic phase transitions'; fixed point bifurcations and the implicit function theorem, singular points, double points, the exchange of stability, Euler strut, imperfect bifurcation; hysteresis, a discharge tube; simple laser model	82
3.3 <i>Structural stability, gradient systems and elementary catastrophe sets</i>	102
3.4 <i>Thom's 'universal unfolding' and general theorem (for $k \leq 5$)</i> : Brief summary	108
3.5 <i>Catastrophe machines</i> : Poston's ($k = 1$); Benjamin's ($k = 1$); Zeeman's ($k = 2$)	118
3.6 <i>The optical bistability cusp catastrophe set</i>	130
3.7 <i>Some of René Thom's perspectives</i>	134
<i>Comments on exercises</i>	136
4 Models based on first order difference equations	142
4.1 <i>General considerations</i> :	142
$x_{n+1} = F(x_n; c)$ ('mappings')	
4.2 <i>Two-to-one maps: the logistic map</i> : possible connections with differential equations, and differences the logistic map, $x_{n+1} = c x_n(1 - x_n)$; Schwarzian maps; tent maps; fixed points, periodic and eventually periodic points; Criterion for stable periodic points; sequence of period 2^n bifurcations; an attracting Cantor set; superstable cycles	148
4.3 <i>Universal sequences and scalings</i> : the U -sequence of Metropolis, Stein and Stein; qualitative 'universality'; Feigenbaum's quantitative 'universality' and scaling; aperiodic solutions, reverse bifurcation; Sharkovsky's theorem	158
4.4 <i>Tangent bifurcations, intermittencies</i> : windows, microcosms, crisis	169
4.5 <i>Characterizing 'deterministic chaos'</i> : partitioning phase space; correspondence with Bernoulli sequences; Li-Yorke characterization of chaos; other characterizations	172
4.6 <i>Lyapunov exponents</i> : sensitivity to initial condition vs. attractors; a strange attractor concept	182
4.7 <i>The dimensions of 'near self-similar' cantor sets</i>	187

4.8	<i>Invariant measures, mixing and ergodicity: the mixed drinks of Arnold, Avez, and Halmos</i>	190
4.9	<i>The circle map: model of coupled oscillators; rotation number, entrainment, Arnold 'tongues'; chaotic region</i>	197
4.10	<i>The 'suspension' of a tent map</i>	206
4.11	<i>Mathematics, computations and empirical sciences; THE FINITE vs. THE INFINITE; pseudo-orbits, β-shadowing; discrete logistic map, where is the chaos?</i>	210
	<i>Comments on exercises</i>	219
5	Second order differential systems ($n = 2$)	226
5.1	<i>The phase plane: fixed (singular) points: center, nodes, focus, saddlepoint, classification of (linear) flows near fixed points; hyperbolic point, Lyapunov theorem, nonlinear modifications, global analysis, limit cycle, separatix</i>	226
5.2	<i>Integrating factors: a few examples</i>	240
5.3	<i>Poincaré's index of a curve in a vector field: Brouwer's fixed point theorem</i>	243
	Preview of coming attractions	251
5.4	<i>The pendulum and polynomial oscillators: elliptic functions, frequency shift, heteroclinic and homoclinic orbits</i>	253
5.5	<i>The averaging method of Krylov–Bogoliubov–Mitropolsky (KBM): autonomous systems; eliminating secular terms, the Duffing equation (passive oscillator)</i>	264
5.6	<i>The Rayleigh and van der Pol equations: Andronov–Hopf bifurcation: self-exciting oscillator; limit cycles; the Poincaré–Bendixson theorem</i>	271
5.7	<i>The Lotka–Volterra and chemical reaction equations: predator–prey equations, structurally unstable; one generalization; Lyapunov function</i>	283
5.8	<i>Relaxation oscillations; singular perturbations: Violin strings, Floppy buckets, discharge tubes, neurons, Liénard's phase plane, piecewise linearizations</i>	288
5.9	<i>Global bifurcations (homoclinics galore!): saddle connection; homoclinic orbit</i>	300
5.10	<i>Periodically forced passive oscillators: a cusp catastrophe resonance and hysteresis effect</i>	308
5.11	<i>Harmonic excitations: extended phase space: ultraharmonic, subharmonic, and ultrasubharmonic excitations</i>	314
5.12	<i>Averaging method for nonautonomous systems (KBM)</i>	319
5.13	<i>Forced van der Pol equations – frequency entrainment: van der Pol variables, heterodyning; entrainments of the heart, piano strings, and physiological circadian pacemakers</i>	322
5.14	<i>Nonperturbative forced oscillators: extended phase space; Poincaré first return (stroboscopic) map; inverted and non-harmonic Duffing equations – chaotic motion; Kneading action; the Cartwright–Littlewood, Levinson, and Levi</i>	

studies. Shaw's variant; Ueda's study; strange attractors; Răty-Isomälei-von Boehm study; KAM orbits	329
5.15 <i>Experimental Poincaré (stroboscopic) maps of forced passive oscillators</i>	356
5.16 <i>Epilogue</i>	365
<i>Comments on exercises</i>	365

Appendices

A A brief glossary of mathematical terms and notation	376
B Notes on topology, dimensions, measures, embeddings and homotopy	382
C Integral invariants	393
D The Schwarzian derivative	396
E The digraph method	400
F Elliptic integrals and elliptic functions	404
G The Poincaré–Bendixson theorem and Birkhoff's α and ω -limit sets	409
H A modified fourth-order Runge–Kutta iteration method	414
I The Stoker–Haag model of relaxation oscillations	416
Bibliography	421
References by topics	453
Index	490

