

Contents

Preface *ix*

Notation *xiii*

1	Introduction and Prerequisites	1
1.1	A Nonmathematical Introduction	1
1.2	Fundamentals of Stationary Points and Stability (ODEs)	4
1.2.1	Trajectories and Equilibria	4
1.2.2	Deviations	6
1.2.3	Stability	8
1.2.4	Linear Stability; Duffing Equation	10
1.2.5	Degenerate Cases, Parameter Dependence	18
1.2.6	Generalizations	20
1.3	Fundamentals of Limit Cycles and Waves	21
1.3.1	Van der Pol Equation	22
1.3.2	Waves	25
1.4	Some Fundamental Numerical Methods	29
2	Basic Nonlinear Phenomena	35
2.1	A Preparatory Example	35
2.2	Elementary Definitions	38
2.3	Buckling and Oscillation of a Beam	40
2.4	Turning Points and Bifurcation Points: The Geometric View	44
2.5	Turning Points and Bifurcation Points: The Algebraic View	52

2.6	Hopf Bifurcation	60
2.7	Convection Described by Lorenz's Equation	66
2.8	Hopf Bifurcation and Stability	71
2.9	Generic Branching	78
3	Practical Problems	93
3.1	Readily Available Tools and Limited Results	93
3.2	Principal Tasks	94
3.3	What Else Can Happen	97
3.4	Marangoni Convection	101
3.5	The Art and Science of Parameter Study	106
4	Principles of Continuation	109
4.1	Predictors	111
4.1.1	ODE-Methods; Tangent Predictor	111
4.1.2	Polynomial Extrapolation; Secant Predictor	113
4.2	Parameterizations	114
4.2.1	Parameterization by Adding an Equation	114
4.2.2	Arclength and Pseudo Arclength	116
4.2.3	Local Parameterization	116
4.3	Correctors	119
4.4	Step Controls	122
4.5	Continuation Subject to Constraints	124
4.6	More Practical Aspects	125
5	Calculation of the Branching Behavior of Nonlinear Equations	129
5.1	Calculating Stability	129
5.2	Branching Test Functions	132
5.3	General Methods for Calculating Branch Points	137
5.3.1	Indirect Methods	137
5.3.2	Direct Methods	144
5.3.3	An Electrical Circuit	150

5.3.4	A Family of Test Functions	154
5.3.5	Temperature Distribution in a Reacting Material	157
5.3.6	Direct Versus Indirect Methods	161
5.4	Branch Switching	162
5.4.1	Constructing a Predictor via the Tangent	163
5.4.2	Predictors Based on Interpolation	166
5.4.3	Correctors with Selective Properties	169
5.4.4	Symmetry Breaking	172
5.4.5	Coupled Cell Reaction	173
5.4.6	Parameterization by Irregularity	178
5.4.7	Other Methods	179
5.5	Methods for Calculating Specific Branch Points	182
5.5.1	A Special Implementation for the Branching System	183
5.5.2	Regular Systems for Bifurcation Points	186
5.5.3	Methods for Turning Points	187
5.5.4	Methods for Hopf Bifurcation Points	187
5.5.5	Other Methods	189
5.6	Concluding Remarks	189
5.7	Two-Parameter Problems	190

6 Calculating Branching Behavior of ODE Boundary-Value Problems 195

6.1	Enlarged Boundary-Value Problems	196
6.2	Calculation of Branch Points	206
6.2.1	Branching System	206
6.2.2	Catalytic Reaction	207
6.2.3	Initial Approximation and Branching Test Function	209
6.3	Stepping Down for an Implementation	211
6.4	Branch Switching and Symmetry	213
6.5	Trivial Bifurcation	222
6.6	Testing Stability	226
6.7	Hopf Bifurcation in PDEs	229

7	Stability of Periodic Solutions	235
7.1	Periodic Solutions of Autonomous Systems	236
7.2	The Monodromy Matrix	240
7.3	The Poincaré Map	242
7.4	Mechanisms of Losing Stability	248
7.4.1	Branch Points of Periodic Solutions	250
7.4.2	Period Doubling	255
7.4.3	Bifurcation into Torus	263
7.5	Calculating the Monodromy Matrix	267
7.5.1	A Posteriori Calculation	267
7.5.2	Monodromy Matrix as By-product of Shooting	269
7.5.3	Numerical Aspects	270
7.6	Calculating Branching Behavior	272
7.7	Further Examples and Phenomena	280
8	Qualitative Instruments	283
8.1	Significance	283
8.2	Singularity Theory for One Scalar Equation	284
8.3	The Elementary Catastrophes	293
8.3.1	The Fold (Requires One Parameter, γ)	293
8.3.2	The Cusp (Requires Two Parameters, δ, ζ)	294
8.3.3	The Swallowtail (Requires Three Parameters, γ, δ, ζ)	295
8.4	Zeroth-Order Reaction in a CSTR	297
8.5	Center Manifolds	300
9	Chaos	305
9.1	Flows and Attractors	305
9.2	Examples of Strange Attractors	311
9.3	Routes to Chaos	316
9.3.1	Route via Torus Bifurcation	316
9.3.2	Period Doubling Route	317
9.3.3	Intermittency	317

9.4	Characterization of Strange Attractors	318
9.4.1	Fractal Dimension	318
9.4.2	Liapunov Exponents	321
9.4.3	Power Spectra	326
Appendixes	329	
Appendix 1.	Some Elementary Facts from ODEs	329
Appendix 2.	Implicit Function Theorem	331
Appendix 3.	Some Basic Facts from Linear Algebra	332
Appendix 4.	Runge-Kutta-Fehlberg Methods	333
Appendix 5.	Transformation into Standard Form	334
Appendix 6.	Numerical Software and Packages	336
References	339	
Index	359	