

Contents

Preface	xi
Introduction	1
What is nonlinear dynamics?	1
What is in this book?	6
Some Terminology: Maps, Flows, and Fractals	9
References and Notes	21
1 Bouncing Ball	23
1.1 Introduction	23
1.2 Model	26
1.2.1 Stationary Table	27
1.2.2 Impact Relation for the Oscillating Table	28
1.2.3 The Equations of Motion: Phase and Velocity Maps	29
1.2.4 Parameters	31
1.3 High Bounce Approximation	32
1.4 Qualitative Description of Motions	35
1.4.1 Trapping Region	36
1.4.2 Equilibrium Solutions	38
1.4.3 Sticking Solutions	38
1.4.4 Period One Orbits and Period Doubling	40
1.4.5 Chaotic Motions	43
1.5 Attractors	47
1.6 Bifurcation Diagrams	49
References and Notes	51
Problems	52
2 Quadratic Map	55
2.1 Introduction	55
2.2 Iteration and Differentiation	60
2.3 Graphical Method	62
2.4 Fixed Points	65
2.5 Periodic Orbits	68

2.5.1	Graphical Method	70
2.5.2	Period One Orbits	73
2.5.3	Period Two Orbit	74
2.5.4	Stability Diagram	75
2.6	Bifurcation Diagram	75
2.7	Local Bifurcation Theory	79
2.7.1	Saddle-node	80
2.7.2	Period Doubling	82
2.7.3	Transcritical	83
2.8	Period Doubling Ad Infinitum	84
2.9	Sarkovskii's Theorem	89
2.10	Sensitive Dependence	91
2.11	Fully Developed Chaos	93
2.11.1	Hyperbolic Invariant Sets	93
2.11.2	Symbolic Dynamics	96
2.11.3	Topological Conjugacy	99
2.12	Symbolic Coordinates	101
2.12.1	What's in a name? Location.	102
2.12.2	Alternating Binary Tree	105
2.12.3	Topological Entropy	107
	Usage of <i>Mathematica</i>	110
	References and Notes	114
	Problems	116
3	String	123
3.1	Introduction	123
3.2	Experimental Apparatus	125
3.3	Single-Mode Model	128
3.4	Planar Vibrations: Duffing Equation	132
3.4.1	Equilibrium States	133
3.4.2	Unforced Phase Plane	134
3.4.3	Extended Phase Space	138
3.4.4	Global Cross Section	140
3.5	Resonance and Hysteresis	142
3.5.1	Linear Resonance	142
3.5.2	Nonlinear Resonance	144
3.5.3	Response Curve	146
3.5.4	Hysteresis	148
3.5.5	Basins of Attraction	149
3.6	Homoclinic Tangles	151
3.7	Nonplanar Motions	152
3.7.1	Free Whirling	154
3.7.2	Response Curve	156
3.7.3	Torus Attractor	158
3.7.4	Circle Map	159

3.7.5	Torus Doubling	161
3.8	Experimental Techniques	162
3.8.1	Experimental Cross Section	163
3.8.2	Embedding	166
3.8.3	Power Spectrum	169
3.8.4	Attractor Identification	174
3.8.5	Correlation Dimension	177
	References and Notes	180
	Problems	183
4	Dynamical Systems Theory	187
4.1	Introduction	187
4.2	Flows and Maps	189
4.2.1	Flows	189
4.2.2	Poincaré Map	191
4.2.3	Suspension of a Map	193
4.2.4	Creed and Quest	194
4.3	Asymptotic Behavior and Recurrence	194
4.3.1	Invariant Sets	195
4.3.2	Limit Sets: α , ω , and Nonwandering	195
4.3.3	Chain Recurrence	197
4.4	Expansions and Contractions	199
4.4.1	Derivative of a Map	199
4.4.2	Jacobian of a Map	200
4.4.3	Divergence of a Vector Field	201
4.4.4	Dissipative and Conservative	202
4.4.5	Equation of First Variation	203
4.5	Fixed Points	204
4.5.1	Stability	204
4.5.2	Linearization	205
4.5.3	Hyperbolic Fixed Points: Saddles, Sources, and Sinks	206
4.6	Invariant Manifolds	207
4.6.1	Center Manifold Theorem	208
4.6.2	Homoclinic and Heteroclinic Points	211
4.7	Example: Laser Equations	215
4.7.1	Steady States	216
4.7.2	Eigenvalues of a 2×2 Matrix	216
4.7.3	Eigenvectors	217
4.7.4	Stable Focus	218
4.8	Smale Horseshoe	218
4.8.1	From Tangles to Horseshoes	220
4.8.2	Horseshoe Map	222
4.8.3	Symbolic Dynamics	226
4.8.4	From Horseshoes to Tangles	228
4.9	Hyperbolicity	230

4.10 Lyapunov Characteristic Exponent	231
References and Notes	233
Problems	235
5 Knots and Templates	239
5.1 Introduction	239
5.2 Periodic Orbit Extraction	242
5.2.1 Algorithm	244
5.2.2 Local Torsion	246
5.2.3 Example: Duffing Equation	247
5.3 Knot Theory	249
5.3.1 Crossing Convention	253
5.3.2 Reidemeister Moves	253
5.3.3 Invariants and Linking Numbers	254
5.3.4 Braid Group	256
5.3.5 Framed Braids	259
5.4 Relative Rotation Rates	260
5.5 Templates	265
5.5.1 Motivation and Geometric Description	266
5.5.2 Algebraic Description	272
5.5.3 Location of Knots	277
5.5.4 Calculation of Relative Rotation Rates	281
5.6 Intertwining Matrices	284
5.6.1 Horseshoe	284
5.6.2 Lorenz	284
5.7 Duffing Template	287
References and Notes	289
Problems	291
Appendix A: Bouncing Ball Code	293
Appendix B: Exact Solutions for a Cubic Oscillator	300
Appendix C: Ode Overview	302
Appendix D: Discrete Fourier Transform	305
Appendix E: Hénon's Trick	307
Appendix F: Periodic Orbit Extraction Code	309
Appendix G: Relative Rotation Rate Package	314
Appendix H: Historical Comments	323
Appendix I: Projects	327

CONTENTS

ix

Commonly Used Notation

333

Index

335

Bouncing Ball User's Guide

Quadratic Map User's Guide