



# CONTENTS

Preface	vii
<b>CHAPTER 1.</b>	
Introduction: Background for Ordinary Differential Equations and Dynamical Systems	1
1.1. The Structure of Solutions of Ordinary Differential Equations	1
1.1a. Existence and Uniqueness of Solutions	2
1.1b. Dependence on Initial Conditions and Parameters	3
1.1c. Continuation of Solutions	4
1.1d. Autonomous Systems	8
1.1e. Nonautonomous Systems	9
1.1f. Phase Flows	11
1.1g. Phase Space	12
1.1h. Maps	14
1.1i. Special Solutions	15
1.1j. Stability	16
1.1k. Asymptotic Behavior	20
1.2. Conjugacies	22
1.3. Invariant Manifolds	26
1.4. Transversality, Structural Stability, and Genericity	56
1.5. Bifurcations	62
1.6. Poincaré Maps	67
<b>CHAPTER 2.</b>	
Chaos: Its Descriptions and Conditions for Existence	75
2.1. The Smale Horseshoe	76
2.1a. Definition of the Smale Horseshoe Map	76
2.1b. Construction of the Invariant Set	79

2.1c. Symbolic Dynamics	86
2.1d. The Dynamics on the Invariant Set	90
2.1e. Chaos	93
2.2. Symbolic Dynamics	94
2.2a. The Structure of the Space of Symbol Sequences	96
2.2b. The Shift Map	100
2.2c. The Subshift of Finite Type	101
2.2d. The Case of $N = \infty$	106
2.3. Criteria for Chaos: The Hyperbolic Case	108
2.3a. The Geometry of Chaos	108
2.3b. The Main Theorem	118
2.3c. Sector Bundles	128
2.3d. More Alternate Conditions for Verifying A1 and A2	134
2.3e. Hyperbolic Sets	145
2.3f. The Case of an Infinite Number of Horizontal Slabs	149
2.4. Criteria for Chaos: The Nonhyperbolic Case	150
2.4a. The Geometry of Chaos	151
2.4b. The Main Theorem	159
2.4c. Sector Bundles	161

### CHAPTER 3.

Homoclinic and Heteroclinic Motions	171
3.1. Examples and Definitions	171
3.2. Orbits Homoclinic to Hyperbolic Fixed Points of Ordinary Differential Equations	182
3.2a. The Technique of Analysis	183
3.2b. Planar Systems	199
3.2c. Third Order Systems	207
i) Orbits Homoclinic to a Saddle Point with Purely Real Eigenvalues	208
ii) Orbits Homoclinic to a Saddle-Focus	227
3.2.d. Fourth Order Systems	258
i) A Complex Conjugate Pair and Two Real Eigenvalues	261
ii) Silnikov's Example in $\mathbb{R}^4$	267

3.2e. Orbits Homoclinic Fixed Points of 4-Dimensional Autonomous Hamiltonian Systems	275
i) The Saddle-Focus	276
ii) The Saddle with Purely Real Eigenvalues	286
iii) Devaney's Example: Transverse Homoclinic Orbits in an Integrable Systems	298
3.2f. Higher Dimensional Results	298
3.3. Orbits Heteroclinic to Hyperbolic Fixed Points of Ordinary Differential Equations	300
i) A Heteroclinic Cycle in $\mathbb{R}^3$	301
ii) A Heteroclinic Cycle in $\mathbb{R}^4$	306
3.4. Orbits Homoclinic to Periodic Orbits and Invariant Tori	313
CHAPTER 4.	
Global Perturbation Methods for Detecting Chaotic Dynamics	334
4.1. The Three Basic Systems and Their Geometrical Structure	335
4.1a. System I	339
i) The Geometric Structure of the Unperturbed Phase Space	340
ii) Homoclinic Coordinates	350
iii) The Geometric Structure of the Perturbed Phase Space	352
iv) The Splitting of the Manifolds	359
4.1b. System II	370
i) The Geometric Structure of the Unperturbed Phase Space	370
ii) Homoclinic Coordinates	372
iii) The Geometric Structure of the Perturbed Phase Space	373
iv) The Splitting of the Manifolds	375
4.1c. System III	380
i) The Geometric Structure of the Unperturbed Phase Space	381
ii) Homoclinic Coordinates	383
iii) The Geometric Structure of the Perturbed Phase Space	384
iv) The Splitting of the Manifolds	387
v) Horseshoes and Arnold Diffusion	394
4.1d. Derivation of the Melnikov Vector	396
i) The Time Dependent Melnikov Vector	402

ii) An Ordinary Differential Equation for the Melnikov Vector	404
iii) Solution of the Ordinary Differential Equation	406
iv) The Choice of $S_{p,\epsilon}^s$ and $S_{p,\epsilon}^u$	414
v) Elimination of $t_0$	416
4.1e. Reduction to a Poincaré Map	417
<b>4.2. Examples</b>	<b>418</b>
4.2a. Periodically Forced Single Degree of Freedom Systems	418
i) The Pendulum: Parametrically Forced at $O(\epsilon)$ Amplitude, $O(1)$ Frequency	419
ii) The Pendulum: Parametrically Forced at $O(1)$ Amplitude, $O(\epsilon)$ Frequency	426
4.2.b. Slowly Varying Oscillators	429
i) The Duffing Oscillator with Weak Feedback Control	430
ii) The Whirling Pendulum	440
4.2c. Perturbations of Completely Integrable, Two Degree of Freedom Hamiltonian System	452
i) A Coupled Pendulum and Harmonic Oscillator	452
ii) A Strongly Coupled Two Degree of Freedom System	455
4.2d. Perturbation of a Completely Integrable Three Degree of Freedom System: Arnold Diffusion	458
<b>4.2e. Quasiperiodically Forced Single Degree of Freedom Systems</b>	<b>460</b>
i) The Duffing Oscillator: Forced at $O(\epsilon)$ Amplitude with $N O(1)$ Frequencies	461
ii) The Pendulum: Parametrically Forced at $O(\epsilon)$ Amplitude, $O(1)$ Frequency and $O(1)$ Amplitude, $O(\epsilon)$ Frequency	468
<b>4.3. Final Remarks</b>	<b>470</b>
i) Heteroclinic Orbits	470
ii) Additional Applications of Melnikov's Method	470
iii) Exponentially Small Melnikov Functions	471
<b>References</b>	<b>477</b>
<b>Index</b>	<b>489</b>

