
Contents

INTRODUCTION	v
I ONE-DIMENSIONAL MAPS	1
1.1 One-Dimensional Maps	2
1.2 Cobweb Plot: Graphical Representation of an Orbit	5
1.3 Stability of Fixed Points	9
1.4 Periodic Points	13
1.5 The Family of Logistic Maps	17
1.6 The Logistic Map $G(x) = 4x(1 - x)$	22
1.7 Sensitive Dependence on Initial Conditions	25
1.8 Itineraries	27
CHALLENGE 1: PERIOD THREE IMPLIES CHAOS	32
EXERCISES	36
LAB VISIT 1: BOOM, BUST, AND CHAOS IN THE BEETLE CENSUS	39

2	TWO-DIMENSIONAL MAPS	43
2.1	Mathematical Models	44
2.2	Sinks, Sources, and Saddles	58
2.3	Linear Maps	62
2.4	Coordinate Changes	67
2.5	Nonlinear Maps and the Jacobian Matrix	68
2.6	Stable and Unstable Manifolds	78
2.7	Matrix Times Circle Equals Ellipse	87
	CHALLENGE 2: COUNTING THE PERIODIC ORBITS OF LINEAR MAPS ON A TORUS	92
	EXERCISES	98
	LAB VISIT 2: IS THE SOLAR SYSTEM STABLE?	99
3	CHAOS	105
3.1	Lyapunov Exponents	106
3.2	Chaotic Orbits	109
3.3	Conjugacy and the Logistic Map	114
3.4	Transition Graphs and Fixed Points	124
3.5	Basins of Attraction	129
	CHALLENGE 3: SHAROVSKII'S THEOREM	135
	EXERCISES	140
	LAB VISIT 3: PERIODICITY AND CHAOS IN A CHEMICAL REACTION	143
4	FRACTALS	149
4.1	Cantor Sets	150
4.2	Probabilistic Constructions of Fractals	156
4.3	Fractals from Deterministic Systems	161
4.4	Fractal Basin Boundaries	164
4.5	Fractal Dimension	172
4.6	Computing the Box-Counting Dimension	177
4.7	Correlation Dimension	180
	CHALLENGE 4: FRACTAL BASIN BOUNDARIES AND THE UNCERTAINTY EXPONENT	183
	EXERCISES	186
	LAB VISIT 4: FRACTAL DIMENSION IN EXPERIMENTS	188
5	CHAOS IN TWO-DIMENSIONAL MAPS	193
5.1	Lyapunov Exponents	194
5.2	Numerical Calculation of Lyapunov Exponents	199
5.3	Lyapunov Dimension	203
5.4	A Two-Dimensional Fixed-Point Theorem	207
5.5	Markov Partitions	212
5.6	The Horseshoe Map	216

	CHALLENGE 5: COMPUTER CALCULATIONS AND SHADOWING	222
	EXERCISES	226
	LAB VISIT 5: CHAOS IN SIMPLE MECHANICAL DEVICES	228
6	CHAOTIC ATTRACTORS	231
	6.1 Forward Limit Sets	233
	6.2 Chaotic Attractors	238
	6.3 Chaotic Attractors of Expanding Interval Maps	245
	6.4 Measure	249
	6.5 Natural Measure	253
	6.6 Invariant Measure for One-Dimensional Maps	256
	CHALLENGE 6: INVARIANT MEASURE FOR THE LOGISTIC MAP	264
	EXERCISES	266
	LAB VISIT 6: FRACTAL SCUM	267
7	DIFFERENTIAL EQUATIONS	273
	7.1 One-Dimensional Linear Differential Equations	275
	7.2 One-Dimensional Nonlinear Differential Equations	278
	7.3 Linear Differential Equations in More than One Dimension	284
	7.4 Nonlinear Systems	294
	7.5 Motion in a Potential Field	300
	7.6 Lyapunov Functions	304
	7.7 Lotka-Volterra Models	309
	CHALLENGE 7: A LIMIT CYCLE IN THE VAN DER POL SYSTEM	316
	EXERCISES	321
	LAB VISIT 7: FLY VS. FLY	325
8	PERIODIC ORBITS AND LIMIT SETS	329
	8.1 Limit Sets for Planar Differential Equations	331
	8.2 Properties of ω -Limit Sets	337
	8.3 Proof of the Poincaré-Bendixson Theorem	341
	CHALLENGE 8: TWO INCOMMENSURATE FREQUENCIES FORM A TORUS	350
	EXERCISES	353
	LAB VISIT 8: STEADY STATES AND PERIODICITY IN A SQUID NEURON	355
9	CHAOS IN DIFFERENTIAL EQUATIONS	359
	9.1 The Lorenz Attractor	359
	9.2 Stability in the Large, Instability in the Small	366
	9.3 The Rössler Attractor	370
	9.4 Chua's Circuit	375
	9.5 Forced Oscillators	376
	9.6 Lyapunov Exponents in Flows	379

	CHALLENGE 9: SYNCHRONIZATION OF CHAOTIC ORBITS	387
	EXERCISES	393
	LAB VISIT 9: LASERS IN SYNCHRONIZATION	394
10	STABLE MANIFOLDS AND CRISES	399
	10.1 The Stable Manifold Theorem	401
	10.2 Homoclinic and Heteroclinic Points	409
	10.3 Crises	413
	10.4 Proof of the Stable Manifold Theorem	422
	10.5 Stable and Unstable Manifolds for Higher Dimensional Maps	430
	CHALLENGE 10: THE LAKES OF WADA	432
	EXERCISES	440
	LAB VISIT 10: THE LEAKY FAUCET: MINOR IRRITATION OR CRISIS?	441
11	BIFURCATIONS	447
	11.1 Saddle-Node and Period-Doubling Bifurcations	448
	11.2 Bifurcation Diagrams	453
	11.3 Continuability	460
	11.4 Bifurcations of One-Dimensional Maps	464
	11.5 Bifurcations in Plane Maps: Area-Contracting Case	468
	11.6 Bifurcations in Plane Maps: Area-Preserving Case	471
	11.7 Bifurcations in Differential Equations	478
	11.8 Hopf Bifurcations	483
	CHALLENGE 11: HAMILTONIAN SYSTEMS AND THE LYAPUNOV CENTER THEOREM	491
	EXERCISES	494
	LAB VISIT 11: IRON + SULFURIC ACID \longrightarrow HOPF BIFURCATION	496
12	CASCADES	499
	12.1 Cascades and 4.669201609. . .	500
	12.2 Schematic Bifurcation Diagrams	504
	12.3 Generic Bifurcations	510
	12.4 The Cascade Theorem	518
	CHALLENGE 12: UNIVERSALITY IN BIFURCATION DIAGRAMS	525
	EXERCISES	531
	LAB VISIT 12: EXPERIMENTAL CASCADES	532
13	STATE RECONSTRUCTION FROM DATA	537
	13.1 Delay Plots from Time Series	537
	13.2 Delay Coordinates	541
	13.3 Embedology	545
	CHALLENGE 13: BOX-COUNTING DIMENSION AND INTERSECTION	553

A	MATRIX ALGEBRA	557
	A.1 Eigenvalues and Eigenvectors	557
	A.2 Coordinate Changes	561
	A.3 Matrix Times Circle Equals Ellipse	563
B	COMPUTER SOLUTION OF ODES	567
	B.1 ODE Solvers	568
	B.2 Error in Numerical Integration	570
	B.3 Adaptive Step-Size Methods	574
	ANSWERS AND HINTS TO SELECTED EXERCISES	577
	BIBLIOGRAPHY	587
	INDEX	595
