

Contents

| | | |
|----------|--|-----------|
| 1 | An Overview of the Parameterization Method for Invariant Manifolds | 1 |
| 1.1 | Historical Overview | 1 |
| 1.2 | Parameterizations of Invariant Manifolds | 8 |
| 1.2.1 | Invariance Equations for Invariant Manifolds | 8 |
| 1.2.2 | Styles of Parameterizations | 9 |
| 1.3 | Invariant Manifolds of Fixed Points for Diffeomorphisms | 11 |
| 1.3.1 | The Invariance Equation | 11 |
| 1.3.2 | The Cohomological Equations | 13 |
| 1.3.3 | Styles of Parameterizations | 15 |
| 1.3.4 | A Few Words on Implementations | 18 |
| 1.4 | A Meta-Algorithm for Computing Invariant Tori | 18 |
| 1.4.1 | Geometric Setting | 19 |
| 1.4.2 | Newton's Method and Approximate Reducibility | 20 |
| 1.4.3 | Some Specialized Algorithms | 22 |
| 1.4.4 | A few more Words on Implementations | 27 |
| 2 | Seminumerical Algorithms for Computing Invariant Manifolds of Vector Fields at Fixed Points | 29 |
| 2.1 | From Power Series to Automatic Differentiation | 30 |
| 2.2 | Computation of Invariant Manifolds and Normal Forms | 32 |
| 2.2.1 | The Invariance Equation | 33 |
| 2.2.2 | The Cohomological Equations | 34 |
| 2.2.3 | Styles of Parameterizations | 36 |
| 2.2.4 | Complexification and Realification | 37 |
| 2.2.5 | Error Estimates | 38 |
| 2.3 | An Algebraic Manipulator of Multivariate Power Series | 39 |
| 2.3.1 | The Algebra of Power Series | 40 |
| 2.3.2 | Elementary Functions of Power Series | 40 |
| 2.3.3 | A Working Definition of Algorithmic Complexity | 42 |
| 2.3.4 | Some Implementation Details | 45 |

| | | |
|-------|---|-----|
| 2.4 | Example 1: The Lorenz Manifold | 46 |
| 2.4.1 | Expansions and Fundamental Domain | 46 |
| 2.4.2 | Globalization and Error Estimation | 48 |
| 2.5 | Example 2: The Center Manifold of the L_1 Point in the Earth-Moon Circular, Spatial Restricted Three-Body Problem | 53 |
| 2.5.1 | A Brief Description of the RTBP | 53 |
| 2.5.2 | Computation of the Center Manifold as a Graph | 55 |
| 2.5.3 | Growth of the Coefficients of the Center Manifold | 56 |
| 2.5.4 | Dynamics on an Energy Level in the Center Manifold | 56 |
| 2.5.5 | Computation of the Center Manifold Using a Mixed Style . . | 61 |
| 2.6 | Example 3: Partial Normal Forms and Transit Trajectories | 65 |
| 2.6.1 | Transit Trajectories | 67 |
| 2.6.2 | Expansions and Error Estimation | 68 |
| 2.6.3 | Some Sample Trajectories | 71 |
| 3 | The Parameterization Method for Quasi-Periodic Systems: | |
| | From Rigorous Results to Validated Numerics | 75 |
| 3.1 | Robustness, Hyperbolicity, Computability, and Validity | 76 |
| 3.2 | Skew-product Systems and Fiberwise Hyperbolic Invariant Graphs . | 79 |
| 3.3 | Two Validation Theorems | 82 |
| 3.3.1 | A Kantorovitch-type Theorem | 82 |
| 3.3.2 | Approximate Reducibility, or How to Verify the Hyperbolicity Condition | 85 |
| 3.4 | Computation of Invariant Tori | 88 |
| 3.4.1 | Large Matrix Methods | 88 |
| 3.4.2 | Projection Method | 90 |
| 3.4.3 | Reducibility Method | 93 |
| 3.5 | Implementation of the Validation Algorithm | 97 |
| 3.5.1 | Validated Numerics and Interval Arithmetic | 97 |
| 3.5.2 | Fourier Models | 99 |
| 3.5.3 | A Validation Algorithm | 102 |
| 3.5.4 | Some Interval Arithmetic Software Packages | 104 |
| 3.6 | Example 4: Saddle Tori on the Verge of the Hyperbolicity Breakdown | 104 |
| 3.6.1 | Numerical Computation of Invariant Tori | 104 |
| 3.6.2 | Computer Validations | 106 |
| 3.7 | Example 5: Rigorous Upper Bounds of Spectra of Discrete Quasi-Periodic Schrödinger Operators | 109 |
| 3.7.1 | The Harper Map | 109 |
| 3.7.2 | Computer Validations | 110 |
| 3.8 | Example 6: Rediscovering a Fake Strange Nonchaotic Attractor | 113 |
| 3.8.1 | A non-Strange Nonchaotic Attractor | 114 |
| 3.8.2 | Computer Validations | 115 |

| | | |
|----------|--|-----|
| 4 | The Parameterization Method in KAM Theory | 119 |
| 4.1 | Existence and Persistence of Quasi-Periodic Motions | 120 |
| 4.2 | Geometric Properties of Invariant Tori | 124 |
| 4.2.1 | Symplectic Structures on the Annulus and Lagrangian Tori . | 124 |
| 4.2.2 | Construction of Symplectic Adapted Frames | 126 |
| 4.3 | A KAM Theorem for Exact Symplectic Maps | 130 |
| 4.3.1 | Cohomological Equations | 131 |
| 4.3.2 | Approximately Invariant Tori and Approximate Reducibility | 131 |
| 4.3.3 | Analytic Preliminaries, Norms, and Small Divisors | 137 |
| 4.3.4 | The KAM Theorem | 140 |
| 4.3.5 | One Step of the Newton-like Method | 142 |
| 4.3.6 | Convergence of the KAM Process | 148 |
| 4.4 | Example 7: Application of the KAM Theorem to the Standard Map | 151 |
| 4.4.1 | Using the Approximation Given by the Planar Torus | 152 |
| 4.4.2 | Using the Approximation Given by Higher Order Lindstedt Series | 157 |
| 4.5 | An Algorithm to Compute Invariant Tori | 162 |
| 4.6 | Example 8: Continuation of the Golden Curve in the Standard Map . | 168 |
| 4.7 | Example 9: Continuation of Invariant Tori in the Froeschlé Map . | 172 |
| 4.8 | Other Remarks and Generalizations | 175 |
| 4.8.1 | Translated Tori Theorems and Non-Twist Tori | 177 |
| 4.8.2 | Hamiltonian Systems | 178 |
| 4.8.3 | Lower Dimensional (Isotropic) Tori | 181 |
| 4.8.4 | Invariant Tori in Dissipative Systems | 184 |
| 5 | A Newton-like Method for Computing Normally Hyperbolic Invariant Tori | 187 |
| 5.1 | On the Numerical Computation of Normally Hyperbolic Invariant Manifolds | 188 |
| 5.2 | Normally Hyperbolic Invariant Tori | 191 |
| 5.2.1 | Normal Hyperbolicity | 192 |
| 5.2.2 | Invariant Tori and Adapted Frames | 193 |
| 5.3 | Specification of one Step of a Newton-like Method | 196 |
| 5.3.1 | Substep 1: Correction of the Approximate Invariant Torus . | 196 |
| 5.3.2 | Substep 2: Correction of the Stable and Unstable Bundles | 199 |
| 5.3.3 | Substep 3: Computation of Approximate Inverses | 201 |
| 5.3.4 | A Continuation Method | 202 |
| 5.4 | Some Guidelines for the Implementations | 203 |
| 5.4.1 | Modeling Tori | 203 |
| 5.4.2 | Manipulation of Functions | 205 |
| 5.4.3 | Grid Point Methods Versus Spectral Methods: a Digression . | 207 |

| | | |
|-------------------------|--|-----|
| 5.5 | Example 10: Continuation of Attracting Tori in a 2D-Fattened Arnold Family | 208 |
| 5.5.1 | The Unperturbed Case | 209 |
| 5.5.2 | Computations far from the Perturbative Regime | 210 |
| 5.6 | Example 11: Continuation of Saddle Tori in a 3D-Fattened Arnold Family | 217 |
| 5.6.1 | The Unperturbed Case | 219 |
| 5.6.2 | Continuation far from the Perturbative Regime | 220 |
| 5.6.3 | Continuation Starting Close to the Main Resonance | 225 |
| 5.7 | Example 12: Computation of a Normally Hyperbolic Invariant Cylinder | 230 |
| References | | 239 |
| Index | | 259 |