

The Topology of Chaos

Chapter 3: Topology of Orbits

Robert Gilmore

Physics Department
Drexel University
Philadelphia, PA 19104
robert.gilmore@drexel.edu

Physics and Topology Workshop
Drexel University, Philadelphia, PA 19104

September 5, 2008

Chaos

Motion that is

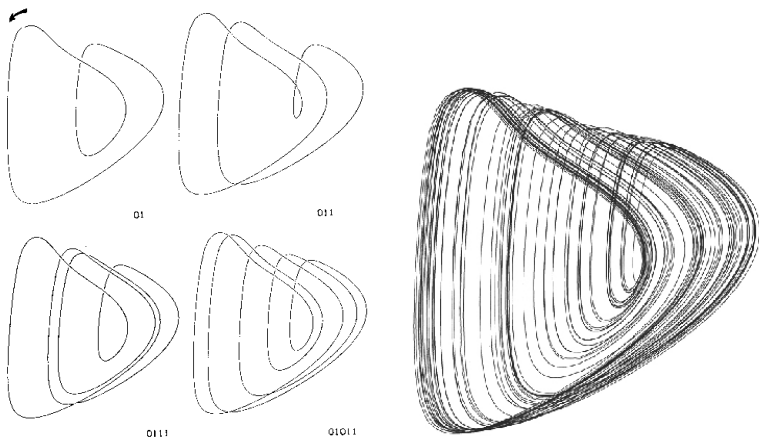
- **Deterministic:** $\frac{dx}{dt} = f(x)$
- **Recurrent**
- **Non Periodic**
- **Sensitive to Initial Conditions**

Strange Attractor

The Ω limit set of the flow. There are unstable periodic orbits “in” the strange attractor. They are

- “Abundant”
- Outline the Strange Attractor
- Are the Skeleton of the Strange Attractor

UPOs Outline Strange attractors



UPOs Outline Strange attractors

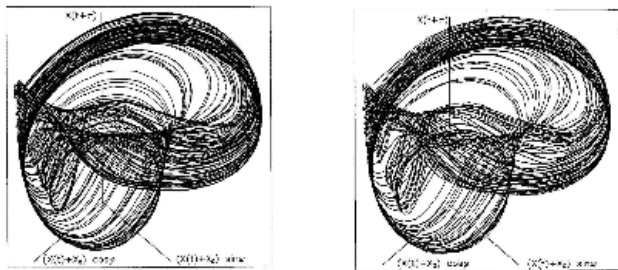


Figure 5. Left: a chaotic attractor reconstructed from a time series from a chaotic laser ; Right : Superposition of 12 periodic orbits of periods from 1 to 10.

Organization of UPOs in R^3 : Gauss Linking Number

$$LN(A, B) = \frac{1}{4\pi} \oint \oint \frac{(\mathbf{r}_A - \mathbf{r}_B) \cdot d\mathbf{r}_A \times d\mathbf{r}_B}{|\mathbf{r}_A - \mathbf{r}_B|^3}$$

Interpretations of $LN \simeq$ # Mathematicians in World

Linking Number of Two UPOs

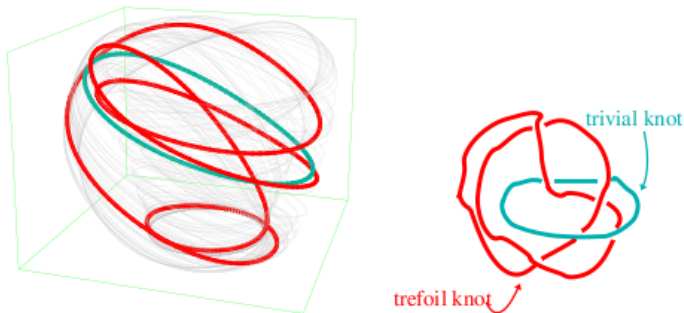
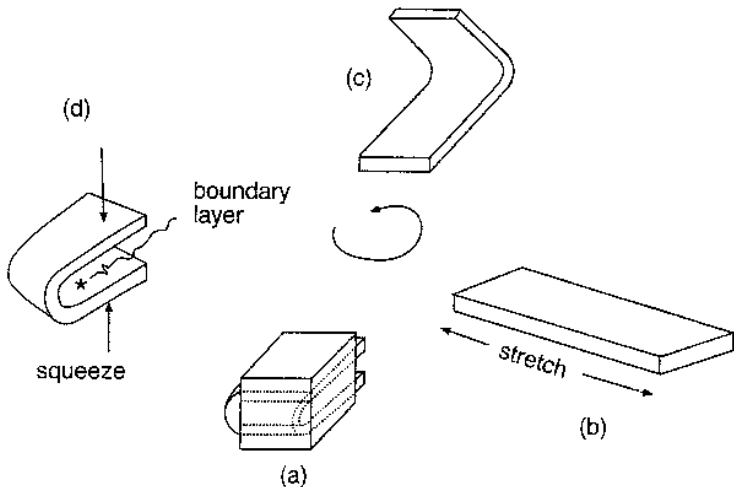


Figure 6. Left: two periodic orbits of periods 1 and 4 embedded in a strange attractor; Right: a link of two knots that is equivalent to the pair of periodic orbits up to continuous deformations without crossings.

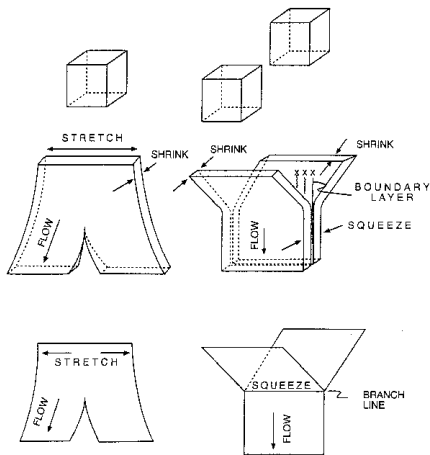
Evolution in Phase Space

One Stretch-&-Squeeze Mechanism



Motion of Blobs in Phase Space

Stretching — Squeezing

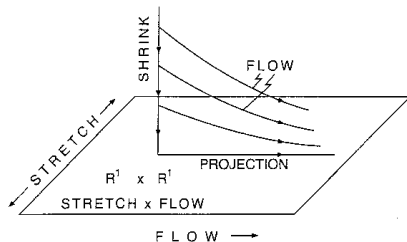


Collapse Along the Stable Manifold

Birman - Williams Projection

Identify x and y if

$$\lim_{t \rightarrow \infty} |x(t) - y(t)| \rightarrow 0$$



Birman - Williams Theorem

If:

Then:

Birman - Williams Theorem

If: **Certain Assumptions**

Then:

Birman - Williams Theorem

If: **Certain Assumptions**

Then: **Specific Conclusions**

Assumptions, B-W Theorem

A flow $\Phi_t(x)$

• **on R^n is dissipative, $n = 3$, so that $\lambda_1 > 0, \lambda_2 = 0, \lambda_3 < 0$.**

• **Generates a hyperbolic strange attractor SA**

IMPORTANT: The underlined assumptions can be relaxed.

Conclusions, B-W Theorem

- **The projection maps the strange attractor \mathcal{SA} onto a 2-dimensional branched manifold \mathcal{BM} and the flow $\Phi_t(x)$ on \mathcal{SA} to a semiflow $\bar{\Phi}(x)_t$ on \mathcal{BM} .**
- **UPOs of $\Phi_t(x)$ on \mathcal{SA} are in 1-1 correspondence with UPOs of $\bar{\Phi}(x)_t$ on \mathcal{BM} . Moreover, every link of UPOs of $(\Phi_t(x), \mathcal{SA})$ is isotopic to the correspond link of UPOs of $(\bar{\Phi}(x)_t, \mathcal{BM})$.**

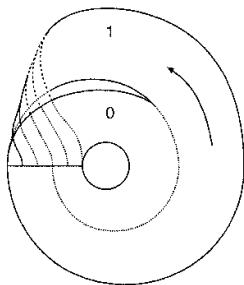
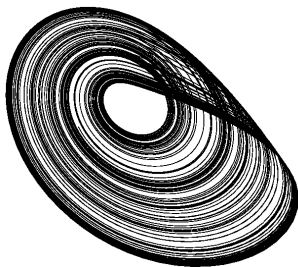
Remark: "One of the few theorems useful to experimentalists."

A Very Common Mechanism

Rössler:

Attractor

Branched Manifold



The Topology
of Chaos
Chapter 3:
Topology of
Orbits
Robert
Gilmore

Topology of
Orbits-01

Topology of
Orbits-02

Topology of
Orbits-03a

Topology of
Orbits-03b

Topology of
Orbits-04a

Topology of
Orbits-04b

Topology of
Orbits-05

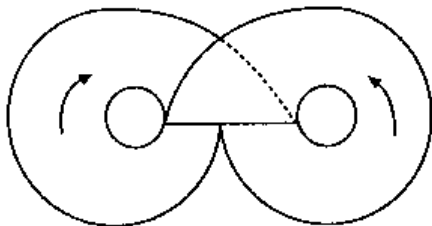
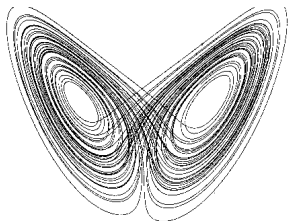
Topology of
Orbits-06

A Mechanism with Symmetry

Lorenz:

Attractor

Branched Manifold



The Topology
of Chaos
Chapter 3:
Topology of
Orbits
Robert
Gilmore

Topology of
Orbits-01

Topology of
Orbits-02

Topology of
Orbits-03a

Topology of
Orbits-03b

Topology of
Orbits-04a

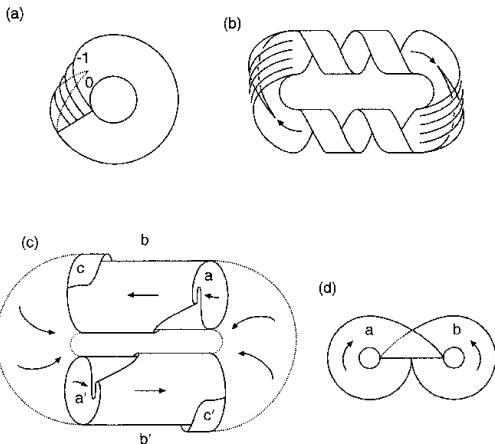
Topology of
Orbits-04b

Topology of
Orbits-05

Topology of
Orbits-06

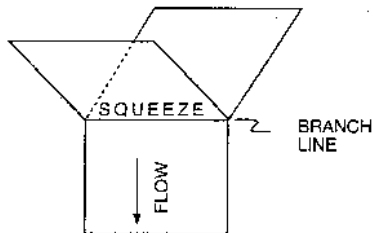
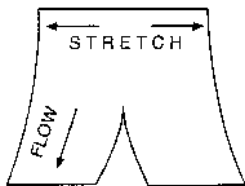
Examples of Branched Manifolds

Inequivalent Branched Manifolds



Aufbau Princip for Branched Manifolds

Any branched manifold can be built up from stretching and squeezing units



subject to the conditions:

- Outputs to Inputs
- No Free Ends

Rossler System

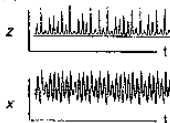
(a) Rössler Equations

$$\frac{dx}{dt} = -y - z$$

$$\frac{dy}{dt} = x + ay$$

$$\frac{dz}{dt} = b + z(x - c)$$

(b)



(c)



(f)

$$\begin{pmatrix} -1 & 0 \\ 0 & 0 \end{pmatrix}$$

$$\begin{pmatrix} 0 & +1 \end{pmatrix}$$

(e)



(f)



Lorenz System

The Topology
of Chaos
Chapter 3:
Topology of
Orbits

Robert
Gilmore

Topology of
Orbits-01

Topology of
Orbits-02

Topology of
Orbits-03a

Topology of
Orbits-03b

Topology of
Orbits-04a

Topology of
Orbits-04b

Topology of
Orbits-05

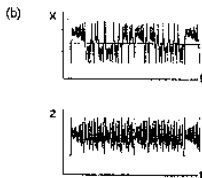
Topology of
Orbits-06

(a) Lorenz Equations

$$\frac{dx}{dt} = -\alpha x + \alpha y$$

$$\frac{dy}{dt} = \beta x - y - xz$$

$$\frac{dz}{dt} = -bz + xy$$

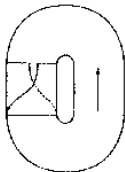


(f)

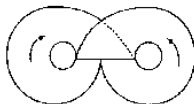
$$\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} +i & -1 \end{bmatrix}$$

(e)



(d)



Poincaré Smiles at U s in R^3

- Determine organization of UPOs \Rightarrow
- Determine branched manifold \Rightarrow
- Determine equivalence class of \mathcal{SA}