

Deterministic chaos

- Determinism and predictability
- Deterministic chaos and absolute chaos
- Logistic map
- Fractals
- Measuring chaos
- Chaos in classical billiards

M. Peressi - UniTS - Laurea Magistrale in Physics
Laboratory of Computational Physics - Unit XIII

Determinism and predictability

Deterministic chaos and absolute chaos

Determinism

Determinism indicates that **every event is determined by a chain of prior occurrences.**

Pierre Simon de Laplace (1749-1827) strongly believed in **causal determinism**:

“We ought to regard the present state of the universe as the effect of its antecedent state and as the cause of the state that is to follow. An intelligence knowing all the forces acting in nature at a given instant, as well as the momentary positions of all things in the universe, would be able to comprehend in one single formula the motions of the largest bodies as well as the lightest atoms in the world, provided that its intellect were sufficiently powerful to subject all data to analysis; to it nothing would be uncertain, the future as well as the past would be present to its eyes.“

(from: "Essai philosophique sur les probabilités")

Predictability

Determinism \neq predictability

The world could be highly predictable, in some senses, and yet not deterministic; and it could be deterministic yet highly unpredictable...

Determinism: related to the nature of the physical system

Predictability: related to what we can do (observe, analyze, calculate);

to predict something we need:

- knowledge of initial conditions
- capability of solving exactly the equation of evolution

Chaos and determinism


a system is **chaotic** if its trajectory through the configuration space is sensitively dependent on the initial conditions, that is, if very small causes can produce large effects

(in meteorology: "butterfly effect")



Chaos and determinism



 Wake Vortex Study at Wallops Island
NASA Langley Research Center 5/4/1990 Image # EL-1996-00130

In the last few decades, physicists have become aware that even the systems studied by classical mechanics can behave in an intrinsically unpredictable manner. Although such a system may be **perfectly deterministic in principle**, its behavior is completely **unpredictable in practice**. This phenomenon was called **deterministic chaos**.

Deterministic chaos is not randomness

Deterministic chaos is not the same as absolute chaos. Absolute chaos or randomness is when you don't know anything at all of what will be the next value: it can be any value!

Another important difference is that for deterministic chaos we have a simple law that will produce all the values in the “attractor”. Instead for randomness there is no known recipe to produce past and future values.

Chaos and determinism:
logistic map;
Mandelbrot function and fractals

Chaos and determinism

Deterministic chaos described by intrinsically NON LINEAR equations.

E.g., dynamics of population:

$$x_{n+1} = 4rx_n(1 - x_n)$$

x_n is the ratio of the population in the n th generation to a reference population.

WHICH DYNAMICAL BEHAVIOR?

The logistic map

realistic model in which the population is bounded

$$P_{n+1} = P_n(a - bP_n)$$

rescale the population by letting $P_n = (a/b)x_n$

$$x_{n+1} = ax_n(1 - x_n)$$

define the parameter $r = a/4$ and obtain

$$x_{n+1} = f(x_n) = 4rx_n(1 - x_n)$$

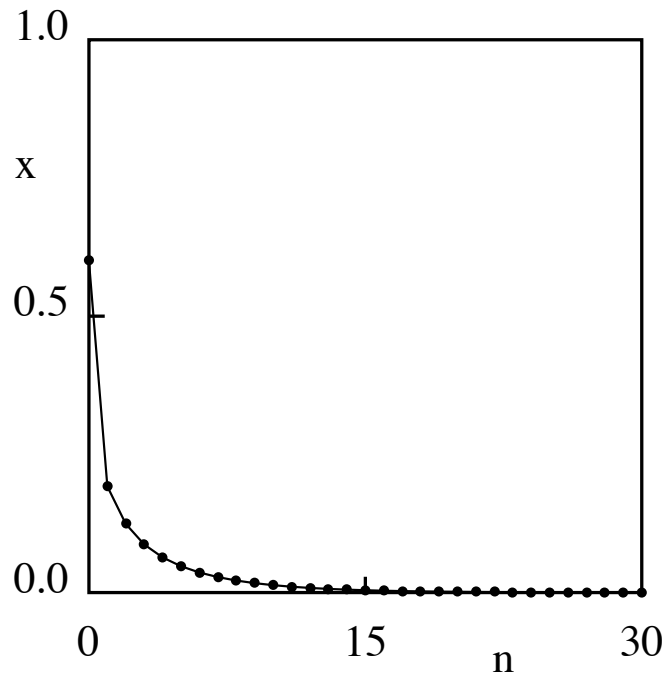
- f is called a *one-dimensional map*
- The sequence of values x_0, x_1, x_2, \dots is called the *trajectory* or the *orbit*.
- x^* is a **fixed point** if $x_{n+1} = x_n = x^*$, i.e., $f(x^*) = x^*$

The logistic map

$$x_{n+1} = 4rx_n(1 - x_n)$$
$$0 \leq x \leq 1; \quad 0 < r \leq 1 \quad (*)$$

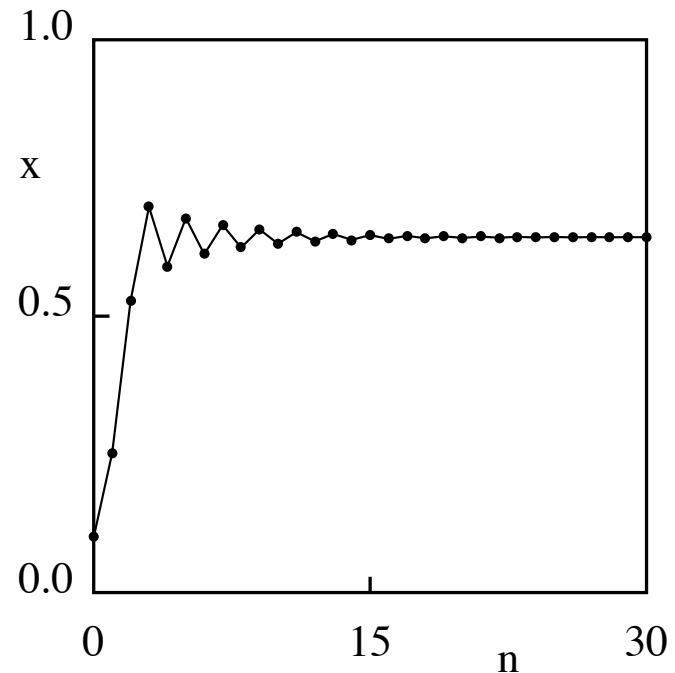
(*): condition $(f(x))_{max} \leq 1 \Rightarrow r \leq 1$; x^* =fixed point $\leq 1 \Rightarrow r > 0$

examples of
convergent
trajectories:



(a)

$r = 0.2$ and $x_0 = 0.6$
(stable fixed point is $x = 0$)



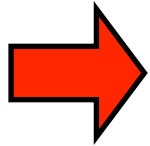
(b)

$r = 0.7$ and $x_0 = 0.1$.
initial transient behavior

Fixed points

fixed-point condition is given by $f(x^*) = x^*$

$$x_{n+1} = 4rx_n(1 - x_n)$$



$$x_1^* = 0 \quad \text{and} \quad x_2^* = 1 - \frac{1}{4r}$$

stable fixed point:

for sufficiently small r , the iterated values of x converge to $x = 0$ independently of the value of x_0

unstable if for almost all x_0 near the fixed point, the trajectories diverge from it

It can be demonstrated that:

$$x_1^* = 0 \text{ is stable for } 0 < r < 1/4$$

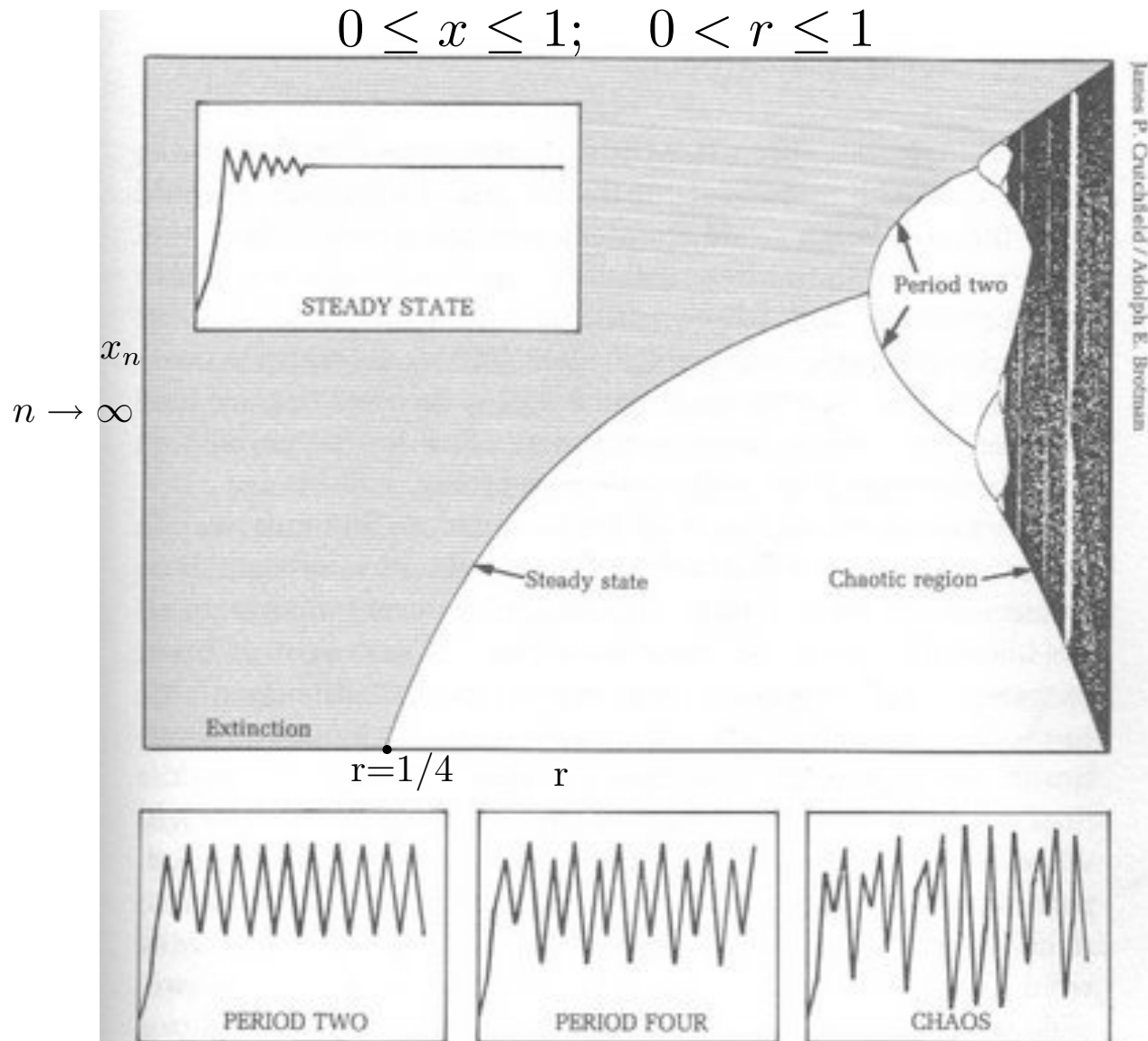
$$x_2^* = 1 - \frac{1}{4r} \text{ is stable for } \frac{1}{4} < r < \dots? \quad (< 1)$$

(condition $x_2^* > 0$)

The logistic map

$$x_{n+1} = 4rx_n(1 - x_n)$$

$$0 \leq x \leq 1; \quad 0 < r \leq 1$$



James P. Crutchfield / Adolph E. Brozman

The logistic map

$$x_{n+1} = 4rx_n(1 - x_n)$$

zoom on the bifurcation diagram

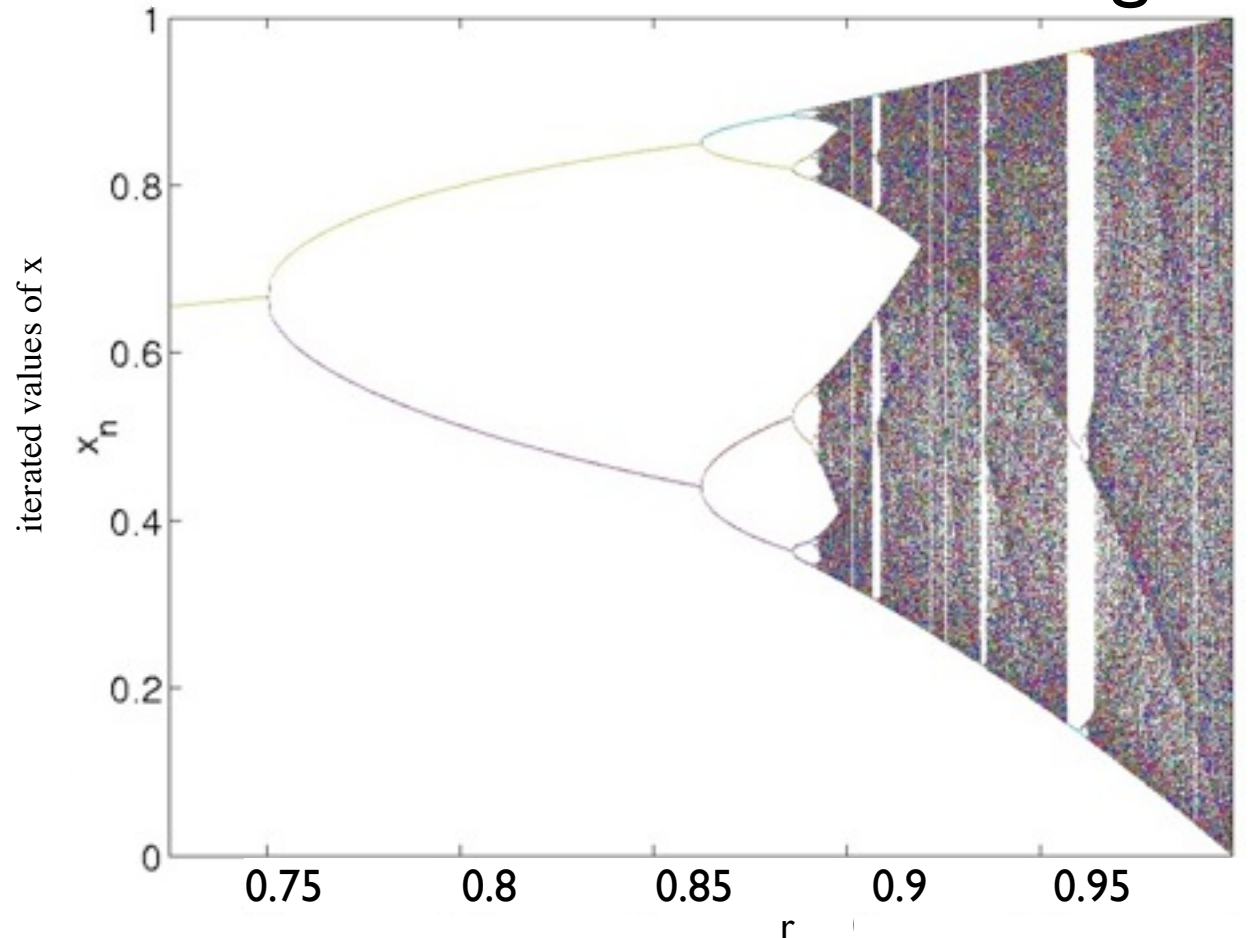
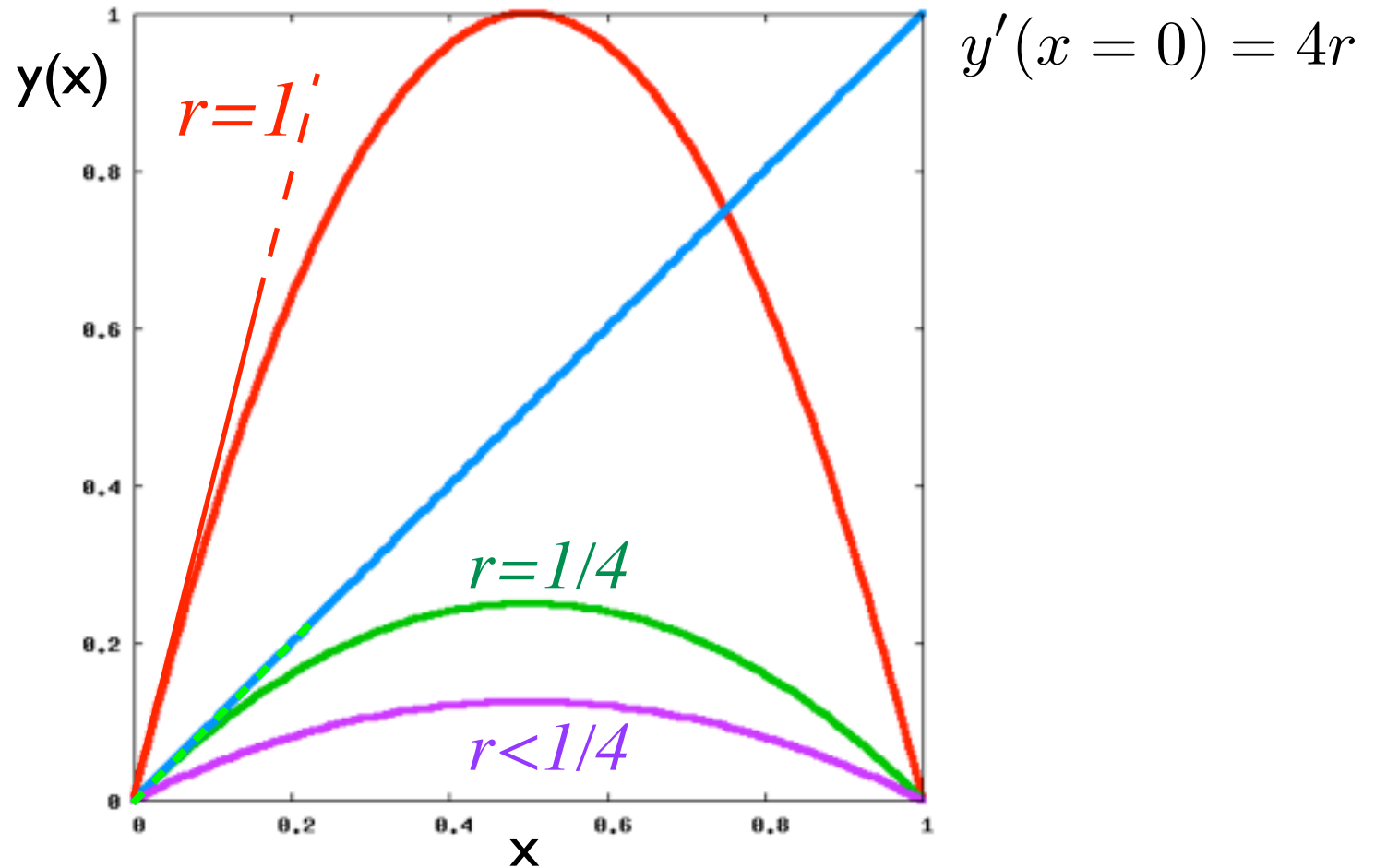


Figure 6.2: Bifurcation diagram of the logistic map. For each value of r , the iterated values of x_n are plotted after the first 1000 iterations are discarded. Note the transition from periodic to chaotic behavior and the narrow windows of periodic behavior within the region of chaos.

The logistic map

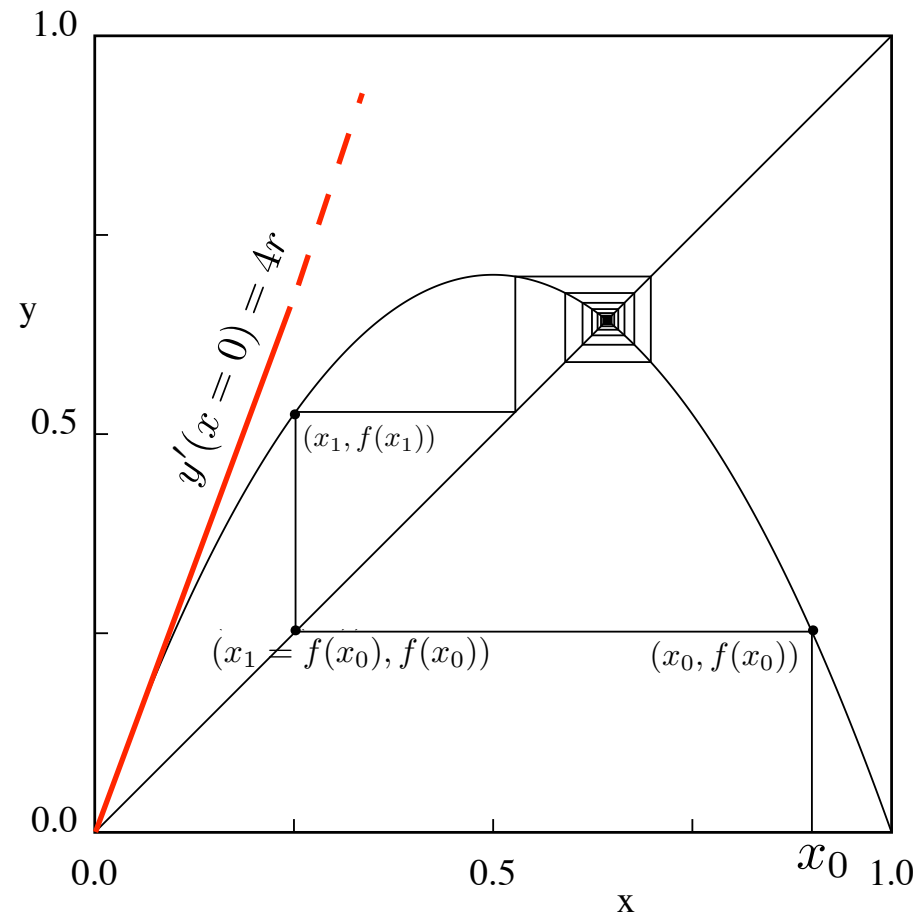
$$x_{n+1} = 4rx_n(1 - x_n) \quad \rightarrow \quad y(x) = 4rx(1 - x)$$



Graphical interpretation of the logistic map:
intersection with the diagonal (**non trivial solution**) for $1/4 \leq r \leq 1$

The logistic map

$$x_{n+1} = 4rx_n(1 - x_n) \quad \rightarrow \quad y(x) = 4rx(1 - x)$$



$$y'(x=0) = 4r$$

$$r = 0.7$$
$$x_0 = 0.9$$

Graphical representation of the iteration of the logistic map

the graphical solution converges to the fixed point $x^* \approx 0.643$

Note: the graphical intersection between $y(x)$ and the diagonal gives the **fixed point**, but it is not sufficient to determine whether it is **stable or unstable**

The logistic map

Numerics:

for a given parameter r :

- for a given x_0 , iterate the map and plot the trajectory (n, x_n) ;
- verify whether it converges and, in case, to which value(s)
- verify numerically if the analytically predicted fixed points x_1^* , x_2^* are stable or unstable fixed points

Another famous example

other equations intrinsically NON LINEAR can show a chaotic behavior for certain values of the parameters.

E.g.

quadratic recurrence equation

Mandelbrot function (in general in the complex field):

$$Z(n+1) = Z(n)^2 + C$$

with C constant (also negative)
and $n = 0, 1, 2, \dots$

Start with an initial value $Z(0)$, then calculate:

$$Z(1) = Z(0)^2 + C$$

then:

$$Z(2) = Z(1)^2 + C$$

etc etc ...

Some examples in the real field

$$Z(n+1) = Z(n)^2 + C$$

$$C = 0.2 \text{ and } Z(0) = 0$$

Convergence to $Z^* = 0.2764$

| n | Z1(n) |
|----|--------|
| 0 | 0.0000 |
| 1 | 0.2000 |
| 2 | 0.2400 |
| 3 | 0.2576 |
| 4 | 0.2664 |
| 5 | 0.2709 |
| 6 | 0.2734 |
| 7 | 0.2748 |
| 8 | 0.2755 |
| 9 | 0.2759 |
| 10 | 0.2761 |
| 11 | 0.2762 |
| 12 | 0.2763 |
| 13 | 0.2763 |
| 14 | 0.2764 |
| 15 | 0.2764 |
| 16 | 0.2764 |

Some examples in the real field

$$Z(n+1) = Z(n)^2 + C$$

Previous example: $C = 0.2$ and $Z(0) = 0 \Rightarrow$ Convergence to $Z^* = 0.2764$

In general:

Fixing $Z(0) = 0$:

For $0 < C \leq 0.25$: convergence to a fixed point, solution of $Z = Z^2 + C$
(attractor)

For $C \sim -0.75$: convergence with damped oscillation

For $C \sim -0.76$: bifurcation (two-values attractor)

Decreasing C : further bifurcations

Further decreasing, at $C \sim -1.42$: chaotic behavior
(infinite points of attraction; and very small change of $Z(0) \Rightarrow$ very different behavior of the sequence - "butterfly effect")

Some examples in the real field

$$Z(n+1) = Z(n)^2 + C$$

Chaotic sequence at $C = -1.7$:

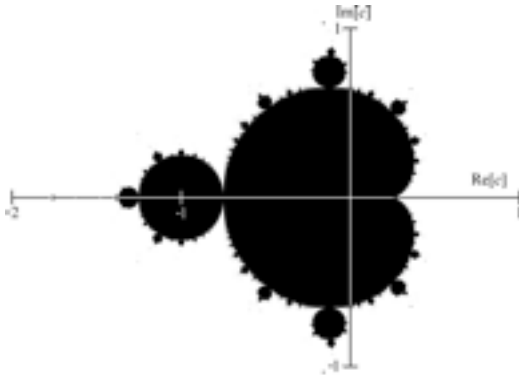
The values of the sequence do not repeat
However they are within a certain range

Range including all points of the series:
chaotic attractor or strange attractor

| n | Z1(n) |
|----|---------|
| 0 | 0.0000 |
| 1 | -1.7000 |
| 2 | 1.1900 |
| 3 | -0.2839 |
| 4 | -1.6194 |
| 5 | 0.9225 |
| 6 | -0.8491 |
| 7 | -0.9791 |
| 8 | -0.7414 |
| 9 | -1.1503 |
| 10 | -0.3768 |
| 11 | -1.5581 |
| 12 | 0.7275 |
| 13 | -1.1707 |
| 14 | -0.3295 |
| 15 | -1.5914 |
| 16 | 0.8326 |

“The” Mandelbrot set

the set of those points C in the **complex plane** for which the “evolution” of $Z(0)=0$ under iteration of $Z(n)$ remains “bounded”, i.e., $|Z(n)|$ never diverges as n grows.



The Mandelbrot set can be plotted: in practice, a maximum number of iterations n_{\max} and a maximum value of $|Z|=r_{\max}=2$ is considered (it can be demonstrated that if there is a $|Z_n|>2$, then the sequence diverges)

one-color plots: black pixel: C is in the Mandelbrot set ($|Z|$ remains limited)/ white: C is NOT

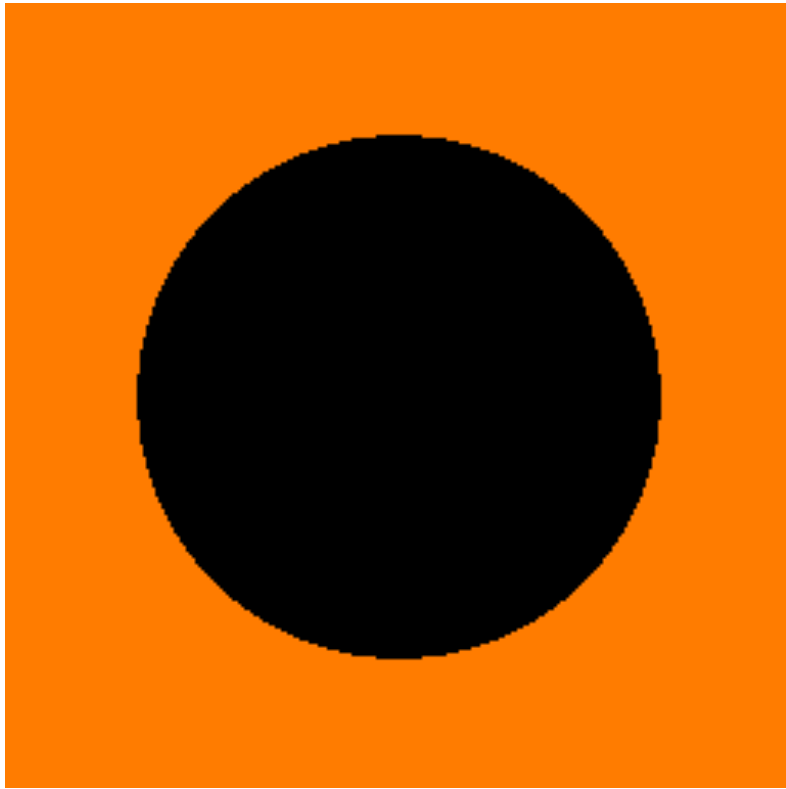
=> FRACTAL CHARACTERISTICS

<http://mathworld.wolfram.com/MandelbrotSet.html>

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one-color plots: black pixel: C is in the Mandelbrot set ($|Z|$ remains limited)/ white: C is NOT

multicolor plots: C points are colored according to the number of iterations $n < n_{\max}$ required to have $|Z_n| > r_{\max}$ (here: see the animation)

=> FRACTAL CHARACTERISTICS

<http://mathworld.wolfram.com/MandelbrotSet.html>

Measuring chaos

Measuring chaos

important characteristic of chaos

sensitivity to initial conditions

our ability to make numerical predictions is limited

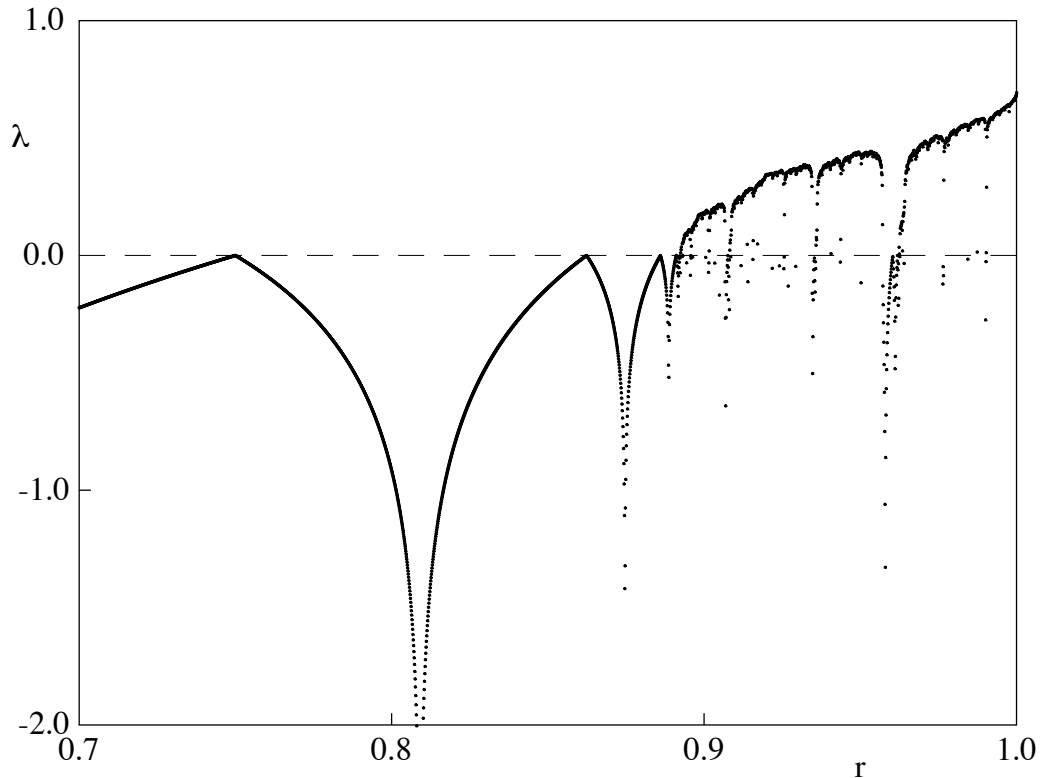


The difference between two trajectories may diverge exponentially :

$$|\Delta x_n| = |\Delta x_0| e^{\lambda n}$$

Lyapunov exponent

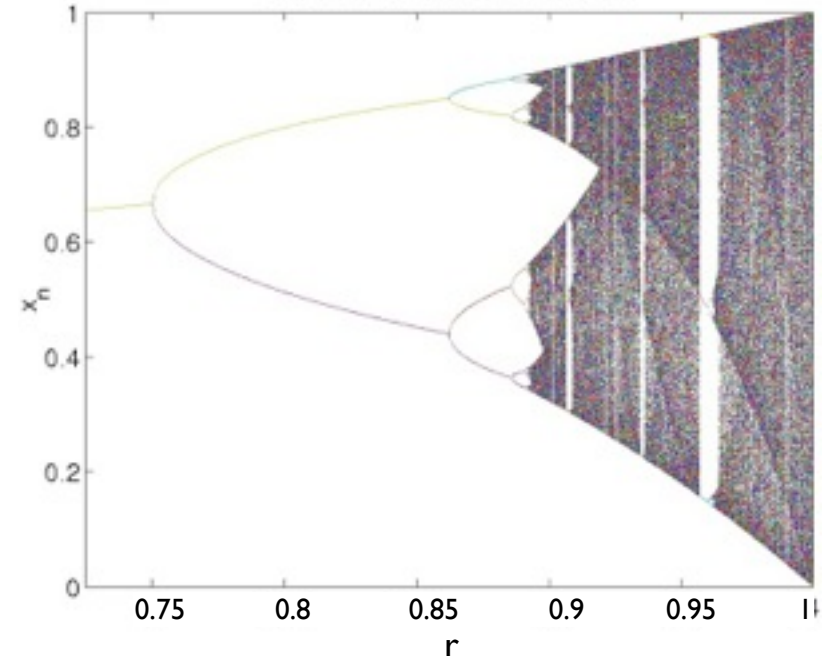
Measuring chaos



The Lyapunov exponent as a function of the control parameter r for the logistic map

$$x_{n+1} = 4rx_n(1 - x_n)$$

Logistic map: bifurcation diagram



$$|\Delta x_n| = |\Delta x_0| e^{\lambda n}$$

Lyapunov exponent

Measuring chaos

A PROBLEM in a numerical approach:

ROUND OFF:

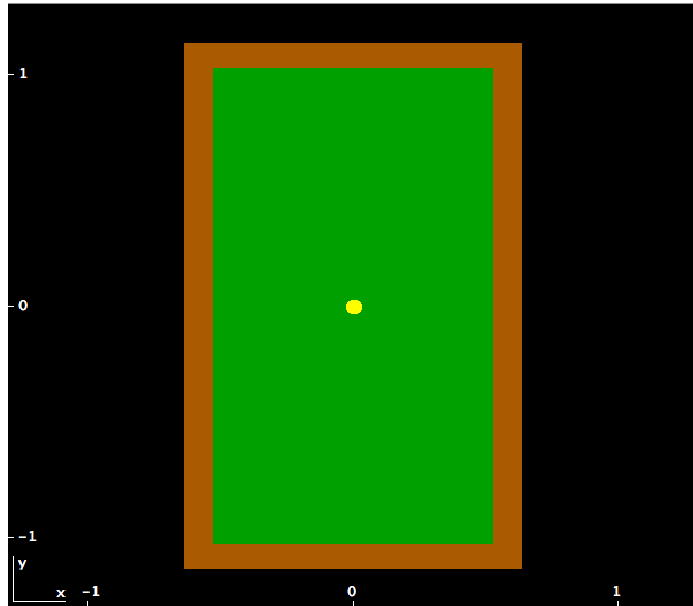
small initial errors are exponentially amplified in time;
after some (?) iterations the trajectories can diverge!

How to calculate λ ?

FIT over several trajectories

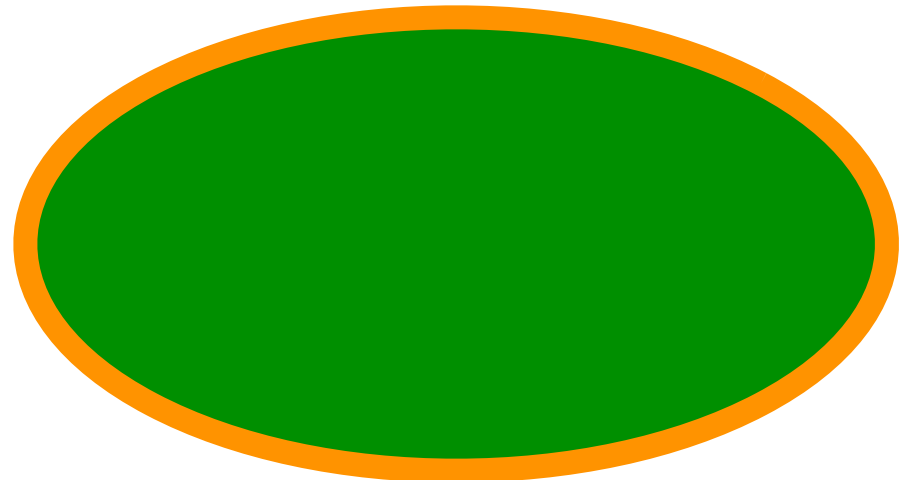
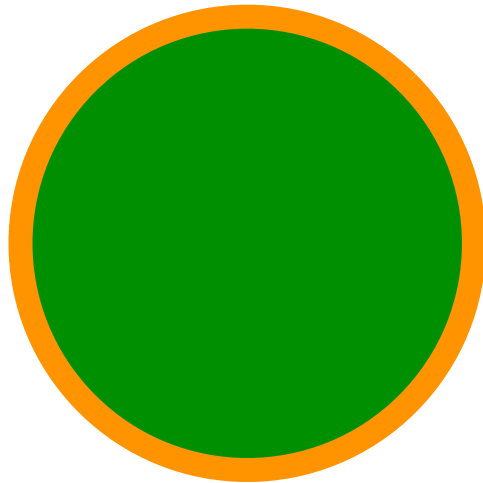
Chaos in classical billiards

Billiards

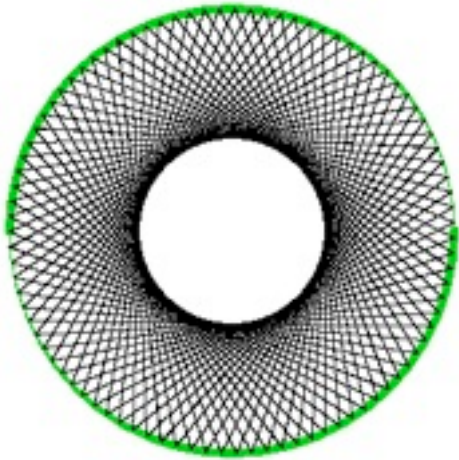


MODEL BILLIARDS
(conservation of energy law,
reflection law of geometric optics)

calculate trajectories
(which depend on:
shape of the billiard;
initial position and velocity)



Billiards



Circular billiards support regular (periodic or non - periodic) trajectories, but in any case **non - ergodic**.

(note also:

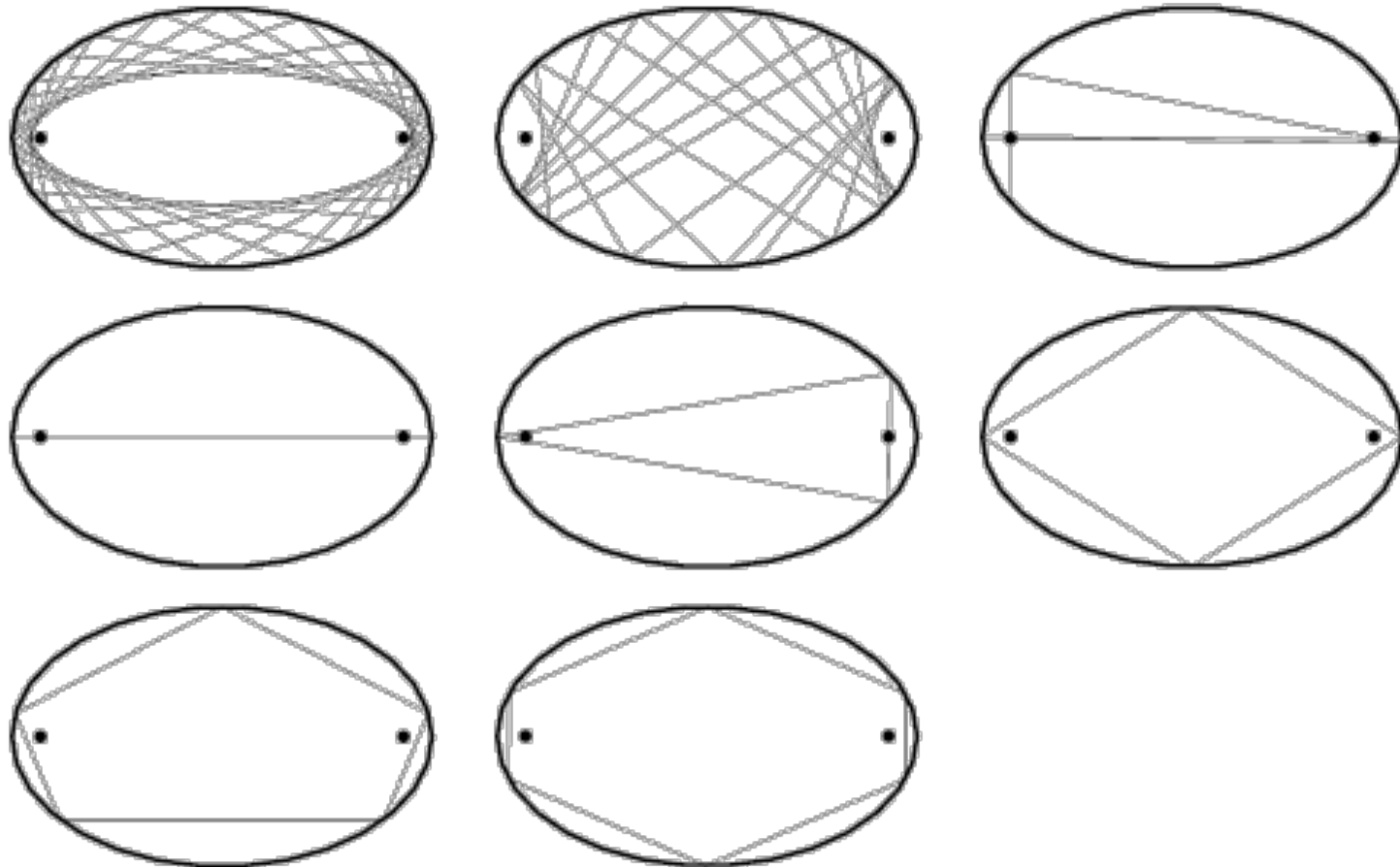
conservation of angular momentum, incidence angle constant)

In phase space $(q(t), p(t))$:

limited region (a line: $q(t)$ varies, $p(t)$ constant)

Billiards

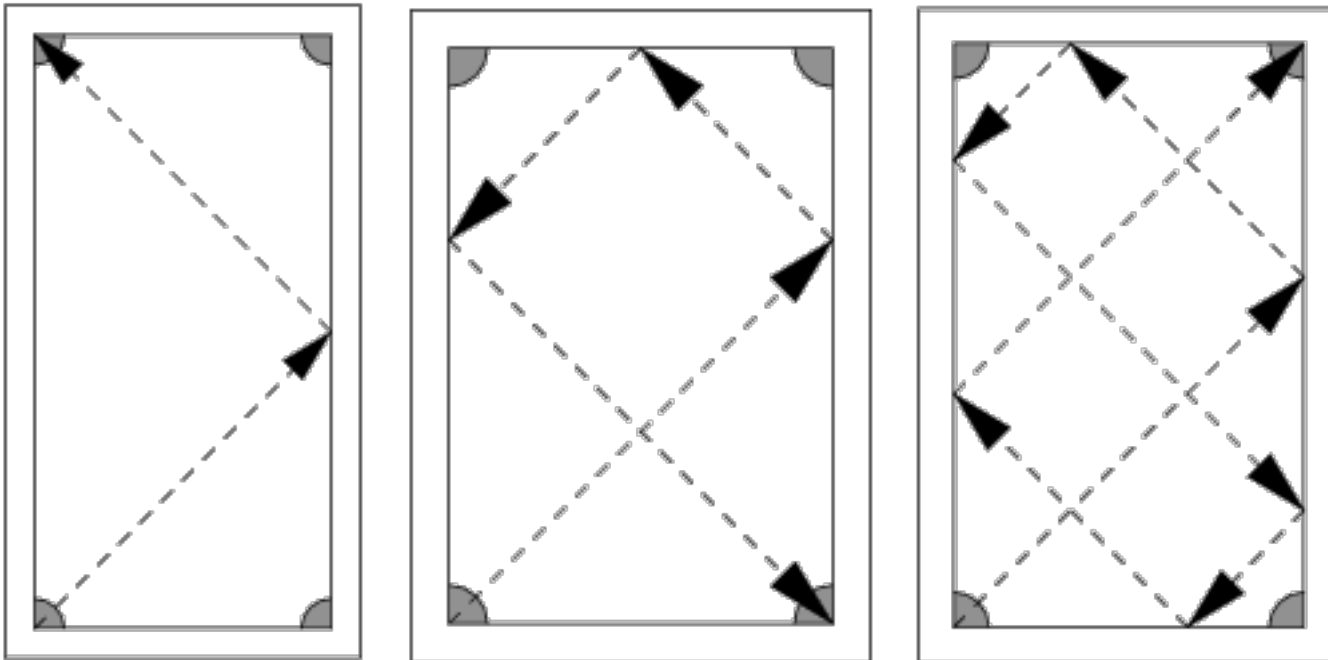
Also **elliptical billiards** support regular trajectories:



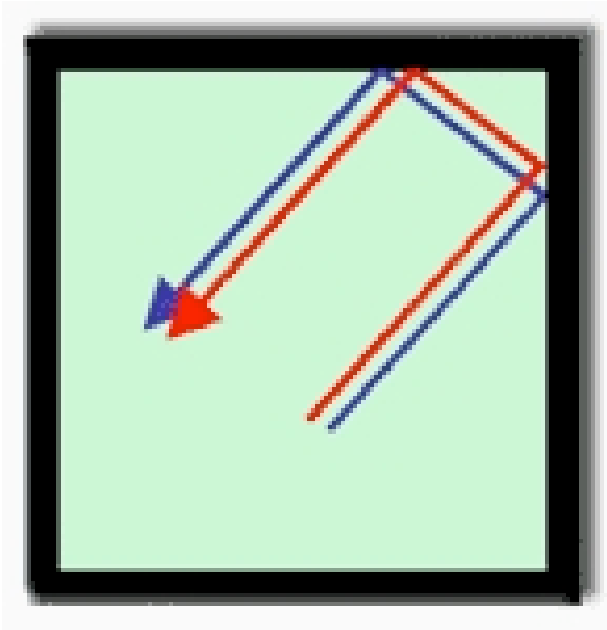
The convolution of a trajectory can be: ellipse, hyperbole, regular polygon

Billiards

Rectangular billiards also support regular (periodic or non-periodic) trajectories, which in this case can be also ergodic

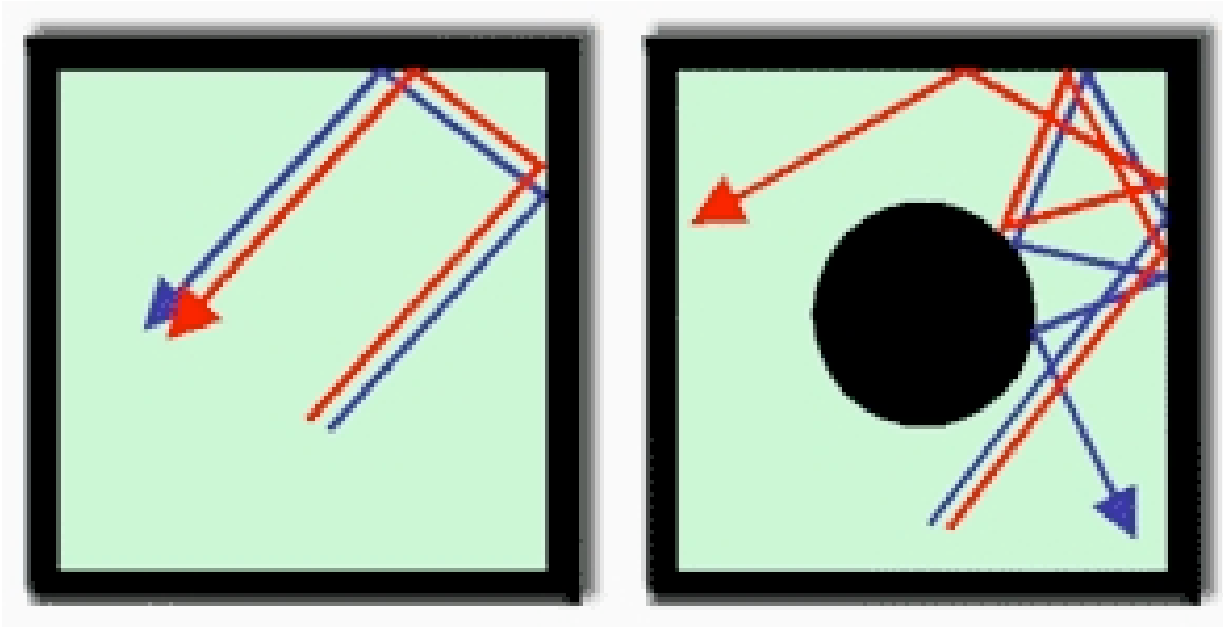


Billiards



In a rectangular/square/elliptic billiards the trajectories are **regular** but also **stable**, i.e. changing the initial conditions, they remain close each other

Billiards



In a rectangular/square/elliptic billiards the trajectories are **regular** but also **stable**, i.e. changing the initial conditions, they remain close each other

By inserting a circle in a rectangular or square billiard, chaotic trajectories, strongly dependent on the initial conditions, are generated
(“dynamical billiard” or “Sinai billiard”, 1963)

2014 Abel Prize

from the Norwegian Academy of Science and Letters
awarded to the mathematical physicist Yakov Sinai
(now Princeton University, New Jersey).

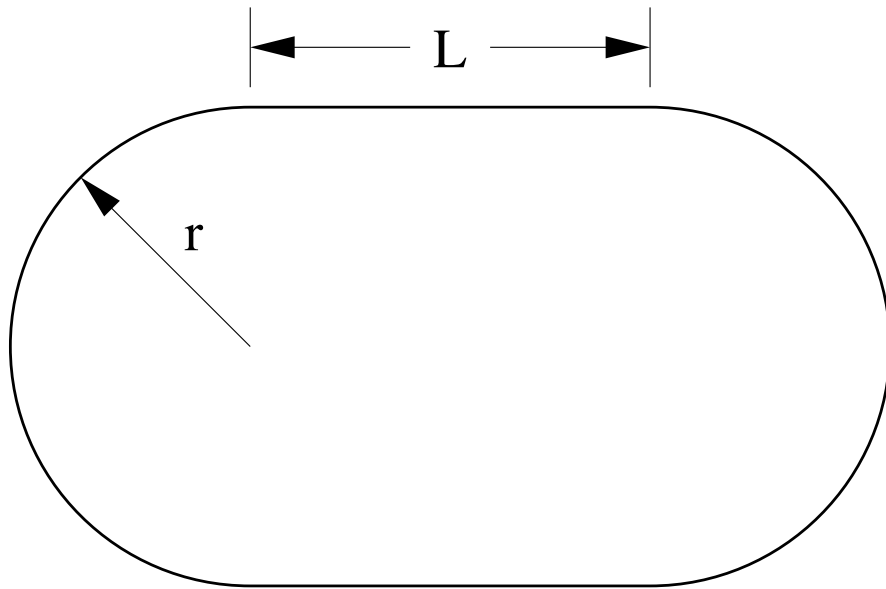
for his “fundamental contributions to dynamical systems,
ergodic theory, and mathematical physics”

<http://www.abelprize.no/>

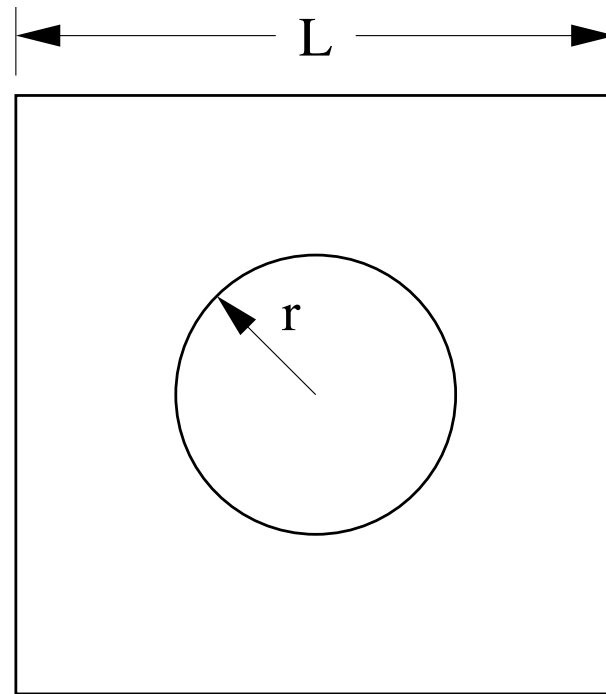


Billiards

Stadium (Bunimovich) billiard has a geometry simpler than Sinai billiard, also resulting in chaotic trajectories



(a)

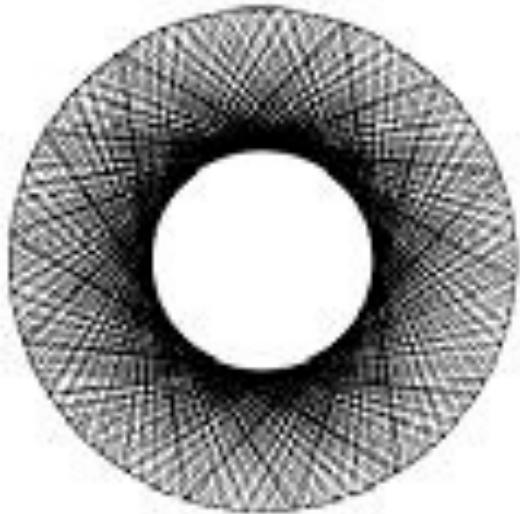


(b)

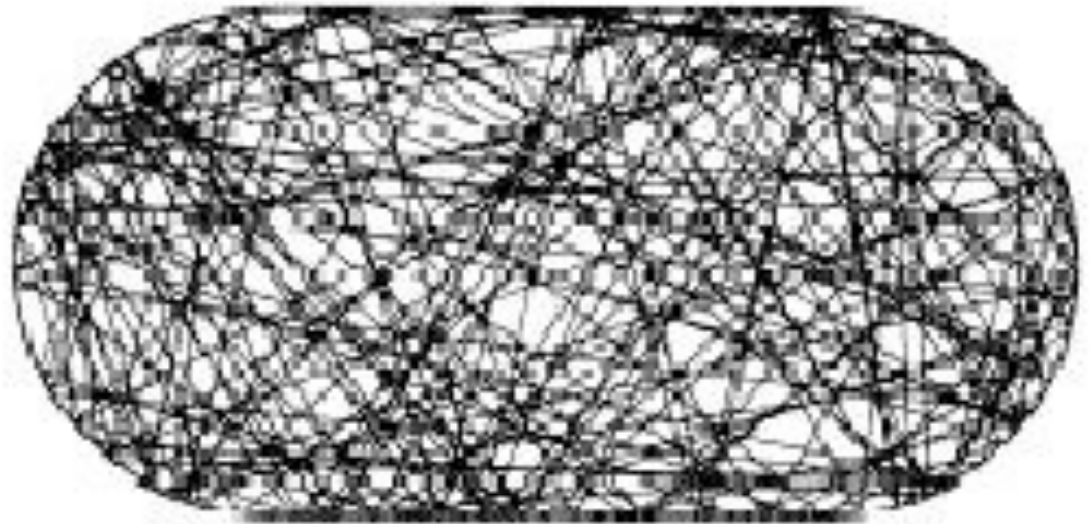
: (a) Geometry of the stadium billiard model. (b) Geometry of the Sinai billiard model.

Billiards

NON Ergodicity
of circular
billiards



Ergodicity
of chaotic
billiards



Conservation of the energy,

but in one case (stable trajectories):

- another physical constant

(e.g. angular momentum in case of circular billiards)

- no other physical constant for stadium billiards

our model

point-like spheres

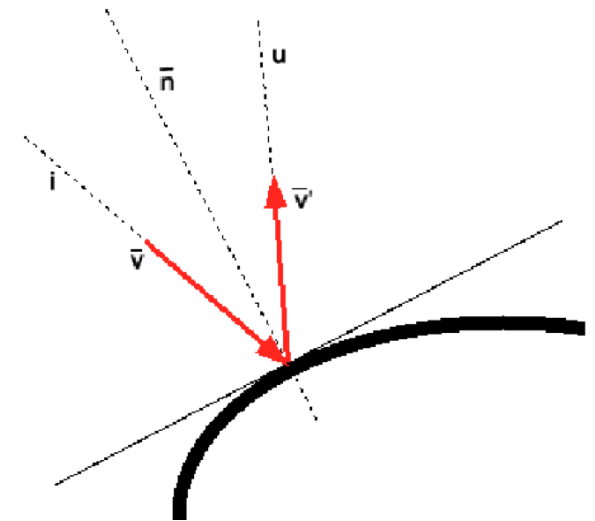
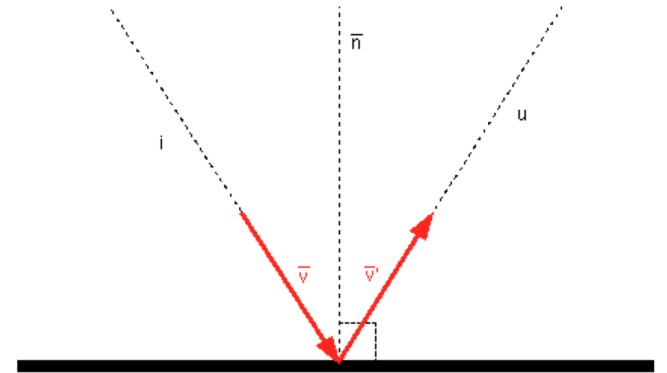
no friction:

forces normal to the boundaries

$$\Rightarrow v'_{\parallel} = v_{\parallel} \quad \Rightarrow \quad v' = -v$$

perfectly elastic collisions:

energy conservation: $|v'| = |v|$



the algorithm

given x, y, v_x, v_y at time t

calculate :

time to the next collision

the position of collision

velocity after the collision (reflection)

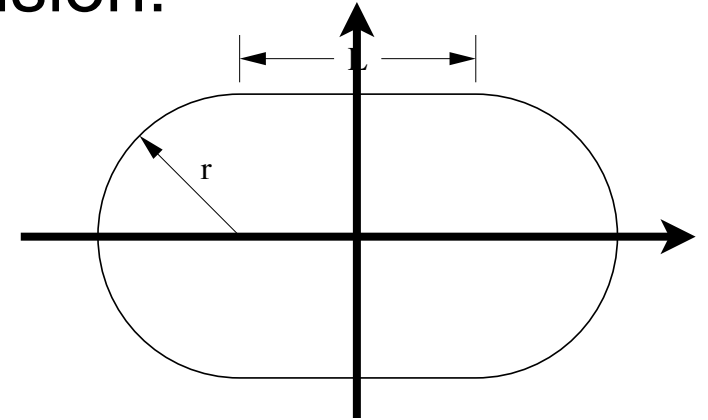
Iterate N times (N collisions)

collision time

Calculation of time to the next collision:

$$x(t) = x_0 + v_x t$$

$$y(t) = y_0 + v_y t$$



boundaries: $f(x,y)=0$: (e.g. : $y_0 + v_y t_c = 0$)

at the collision time t_c :

$$f(x(t_c), y(t_c)) = f(x_0 + v_x t_c, y_0 + v_y t_c) = 0$$

collision point

(half) circular boundary: equation:

$$[x(t_c) - x_c]^2 + [y(t_c) - y_c]^2 = 1$$

i.e.:

$$(x_0 + v_x t_c - x_c)^2 + (y_0 + v_y t_c - y_c)^2 = 1$$

=> 0, 1 or 2 solutions:

(0 sol.) no collision

(1 sol.) collision (tangent line)

(2 sol.) collision (consider only the larger t_c)

velocity after collision

For reflection off of a circular boundary:

$$(x - x_c)^2 + y^2 = 1$$

$$v'_x = (y^2 - (x-x_c)^2) v_x - 2 (x - x_c)y v_y$$

$$v'_y = - 2 (x-x_c) y v_x + ((x - x_c)^2 - y^2) v_y$$

(valid if $v_x^2 + v_y^2 = 1$)

Lyapunov exponent

Dynamics is chaotic:

start with two particles with almost identical positions and/or momenta (varying by say 10^{-5}); compute the difference Δs of the two phase space trajectories as a function of the number of reflections n , where:

$$\Delta s_n = \sqrt{|\mathbf{r}_{1,n} - \mathbf{r}_{2,n}|^2 + |\mathbf{p}_{1,n} - \mathbf{p}_{2,n}|^2}$$

Lyapunov exponent can be calculated by a semilog plot of Δs versus n

- L dependence?
- role of single/double precision?

Some programs:

on

`$/home/peressi/comp-phys/XIII-chaos/`

or on `moodle2`

`map.f90`

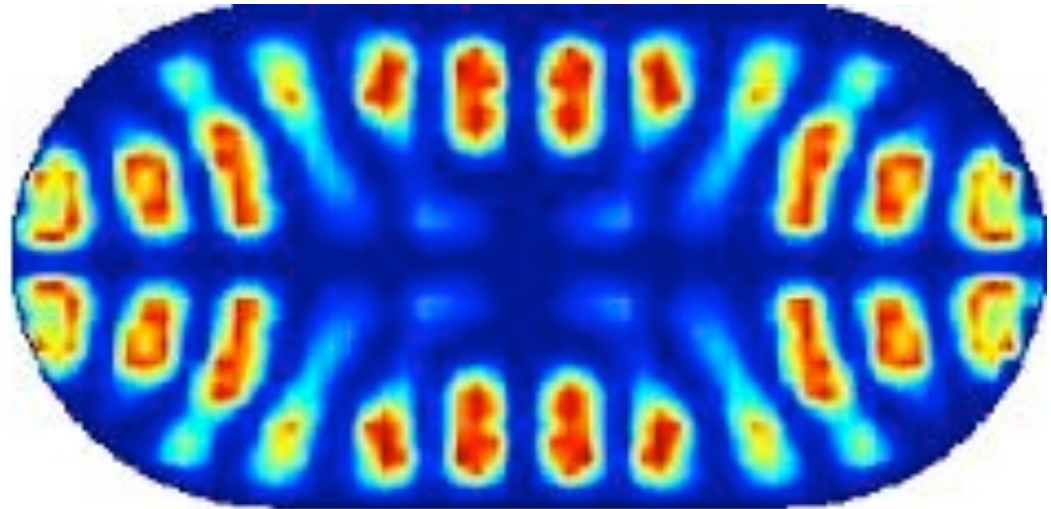
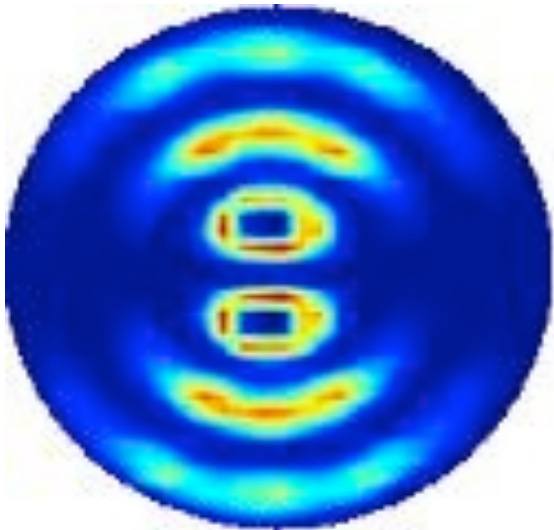
`billiard.f90`

and

`biliardi2.zip` (material in java, from the Lab activity with High School students, with G. Pastore)

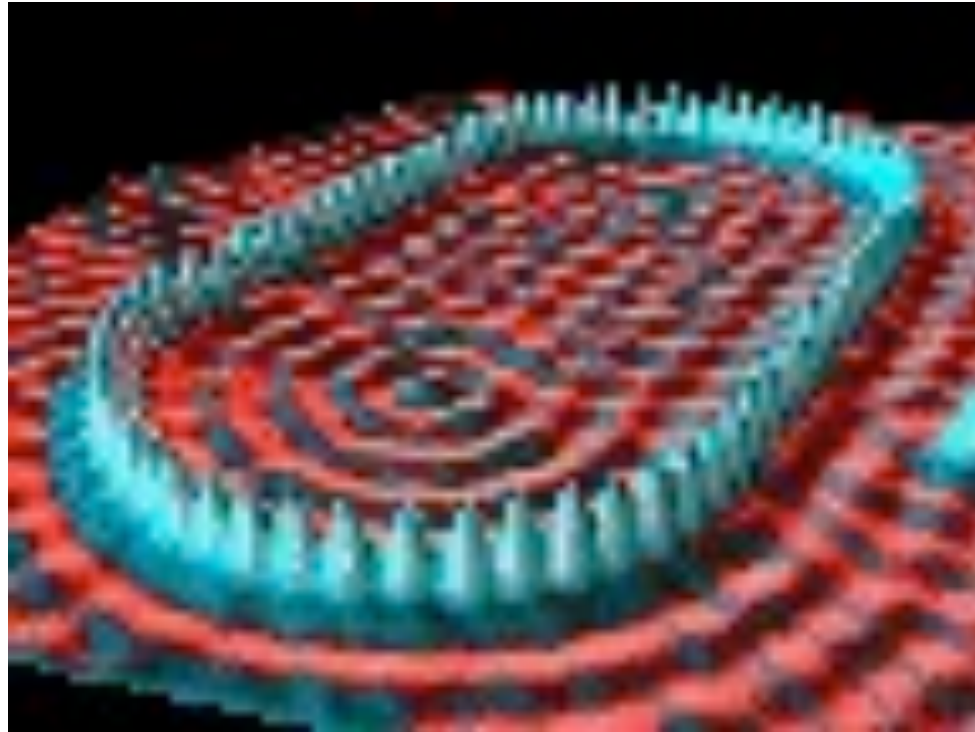
Billiards

possibility of observing "Quantum Chaos":
delocalization of the wavefunction in chaotic billiards



Billiards

possibility of observing "Quantum Chaos"



Iron on Copper (111)