

# Nonlinear Dynamics and Chaos II.

## Assignment 6

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### 1 Local strong stable manifold

Given the system

$$\dot{\mathbf{x}} = \mathbf{f}(\mathbf{x}) \quad \mathbf{x} \in \mathbb{R}^2, \quad \mathbf{f}(\mathbf{0}) = \mathbf{0}, \quad \text{Spect}[\mathbf{Df}(\mathbf{0})] = \{-\lambda_{ss}, -\lambda_s\} \quad (1)$$

with  $\lambda_{ss} > \gamma > \lambda_s > 0$ .

**Step 1: Coordinate change** As a first step we change the coordinates by using the eigenvectors as transformation basis. Analogously to the spectral matrix decomposition, choosing these particular coordinates will expose the eigenvalues during linearization in a diagonal matrix. In our case this is straight forward since we have two distinct real eigenvalues with two related eigenvectors forming an orthogonal basis.

$$\begin{aligned} T &:= [e_{ss} \quad e_s] \quad e_{ss}, e_s \text{ eigenvectors of } \mathbf{Df}(\mathbf{0}) \\ \mathbf{x} &= T \mathbf{y} \\ \Rightarrow \dot{\mathbf{y}} &= T^{-1} \dot{\mathbf{x}} = T^{-1} (\mathbf{Df}(\mathbf{0}) \mathbf{x} + \mathcal{O}(|\mathbf{x}|^2)) = T^{-1} \mathbf{Df}(\mathbf{0}) T \mathbf{y} + \mathcal{O}(|\mathbf{x}|^2) \end{aligned}$$

Finally we get, when introducing  $g_{ss}(\mathbf{y})$  and  $g_s(\mathbf{y})$  for the nonlinear terms, the following system:

$$\begin{cases} \dot{y}_{ss} = -\lambda_{ss} y_{ss} + g_{ss}(\mathbf{y}) \\ \dot{y}_s = -\lambda_s y_s + g_s(\mathbf{y}) \end{cases} \quad (2)$$

**Step 2: Definition of local strong stable manifold** We now define the local strong stable manifold as a set of initial conditions in a  $\delta$ -region around  $\mathbf{0}$ , which show a decay rate of *at least*  $\gamma$ . In this way we make sure, that even after an eventual perturbation by non-linear terms towards a slower decay rate, we still include the perturbed manifold in our definition:

$$W_{loc}^{ss}(\mathbf{0}) = \left\{ \mathbf{y}_0 \in B_\delta \mid \sup_{t \geq 0} e^{\gamma t} \|\mathbf{F}^t(\mathbf{y}_0)\| < \infty \right\} \quad (3)$$

It is important to note, that outside the small neighborhood  $\delta$  we change the system smoothly to its linear approximation, using a  $C^\infty$  bump function. This is necessary, since the definition

to be bounded (even though following a faster decay rate than  $\gamma$ ), in a non linear system might generally not be unique. We are going to use an analogous notation to the one used in class:

$$\mathbf{G}_{ss,s}(\mathbf{y}) := \begin{cases} \mathbf{g}_{ss,s}(\mathbf{y}) & \text{for } \|\mathbf{y}\| < \delta \\ \leq \mathbf{g}_{ss,s}(\mathbf{y}) & \text{for } \delta < \|\mathbf{y}\| < 2\delta \\ 0 & \text{for } \|\mathbf{y}\| > 2\delta \end{cases}$$

With the bump function  $\Psi_\delta(r)$ , we simply have:

$$\mathbf{G}_{ss,s} = \Psi_\delta(\|\mathbf{y}\|) \mathbf{g}_{ss,s}(\mathbf{y})$$

To find an upper bound on the derivative of this function we make a couple of observations:

- The bump function has the property that its derivative can be upper estimated by  $\frac{K_1}{\delta}$ .
- The nonlinear function maybe upper estimated in this neighborhood by  $K_2 \delta^2$ . Further away from the origin the overall function is identically to zero, as the bump function takes care of this.

With this knowledge we construct a *global* bound:

$$\begin{aligned} \|\mathbf{G}'_{s,u}\| &\leq \|\Psi'_\delta \mathbf{g}_{ss,s}\| + \|\Psi_\delta \mathbf{g}'_{ss,s}\| \\ &\leq \frac{K_1}{\delta} K_2 \delta^2 + 1 K_2 \delta \leq K_3 \delta \end{aligned} \tag{4}$$

Finally, we can rewrite our system with the bump functions as follows:

$$\begin{cases} \dot{y}_{ss} = -\lambda_{ss} y_{ss} + G_{ss}(\mathbf{y}) \\ \dot{y}_s = -\lambda_s y_s + G_s(\mathbf{y}) \end{cases} \tag{5}$$

**Step 3: Equivalent integral equations** Recalling the general variation of constants formula:

$$\mathbf{x}(t) = e^{A(t-t_0)} \mathbf{x}(t_0) + \int_{t_0}^t e^{A(t-s)} \mathbf{f}(\mathbf{x}(s), s) ds \tag{6}$$

we can apply this to eq. (5) using different initial times  $t_{ss}$  and  $t_s$ , since we can apply this principle independently to both equations, by always using the same full solution  $\mathbf{y}(t)$  but from different  $t_0$ 's. This yields:

$$\begin{cases} y_{ss}(t) = e^{-\lambda_{ss}(t-t_{ss})} y_{ss}(t_{ss}) + \int_{t_{ss}}^t e^{-\lambda_{ss}(t-s)} G_{ss}(\mathbf{y}(s)) ds \\ y_s(t) = e^{-\lambda_s(t-t_s)} y_s(t_s) + \int_{t_s}^t e^{-\lambda_s(t-s)} G_s(\mathbf{y}(s)) ds \end{cases} \tag{7}$$

In general we see this as a functional operator, acting on  $\mathbf{y}(t)$  and the initial conditions, returning a function  $\mathbf{y}(t)$  again. The actual solution is a fixed point of this operator, meaning that it returns the same function as we put in.

$$\mathbf{y}(t) = \mathcal{F}(\mathbf{y}(t), y_{ss}(t_{ss}), y_s(t_s)) \tag{8}$$

The related complete metric space on which this operates on, will be defined in the next paragraph more strictly, as things simplify by picking specific initial times.

**Step 4: Picking initial times** Similar to what we have performed in class, we pick the following initial times:

$$\begin{aligned} t_s &\rightarrow \infty \\ t_{ss} &= 0 \end{aligned}$$

To further restrict the set of possible solutions, we limit ourselves to the interesting functions for which:

$$y_{ss}(0) = \delta$$

With the illustration in fig. 1 these choices become perhaps more clear.

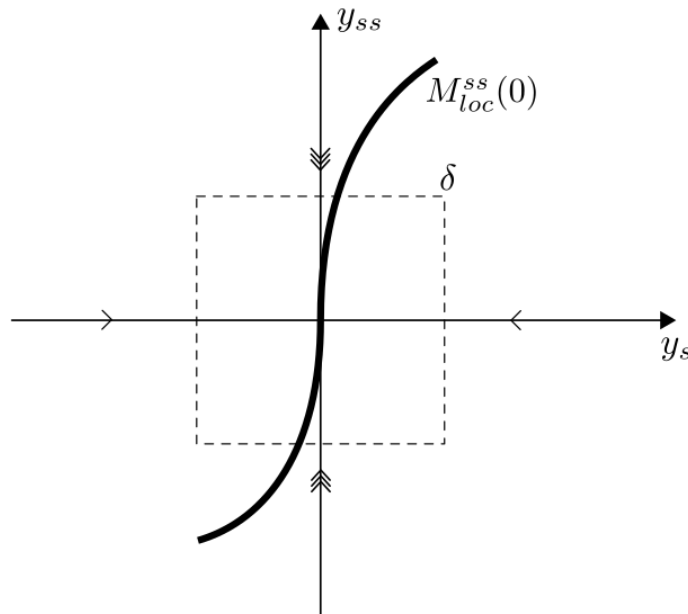


Figure 1: Illustration of strong stable manifold

Equation (7) in this way simplifies *on the local strong stable manifold* to:

$$\begin{cases} y_{ss}(t) = e^{-\lambda_{ss} t} y_{ss}(0) + \int_{t_{ss}}^t e^{-\lambda_{ss}(t-s)} G_{ss}(\mathbf{y}(s)) ds \\ y_s(t) = \int_{\infty}^t e^{-\lambda_s(t-s)} G_s(\mathbf{y}(s)) ds \end{cases} \quad (9)$$

We now properly define the Banach space of possible solutions to be:

$$\mathcal{B} = \left\{ \mathbf{y}(t) : [0, \infty) \rightarrow \mathbb{R}^2, \mathbf{y} \in C^0, \sup_{t \geq 0} \|\mathbf{y}(t)\| e^{\gamma t} \leq K < \infty, y_{ss}(0) = \delta \right\} \quad (10)$$

We define a general notion of distance on this space of continuous functions:

$$d(a, b) := \sup_{t \geq 0} \|a - b\| e^{\gamma t} \quad (11)$$

To show that the equations (9) actually map back into  $\mathcal{B}$ , we need to verify that after applying the mapping our notion of distance still is  $\leq K$ , as the definition in eq. (10) requires.

$$\begin{aligned}\|\mathbf{y}(t)\| &\leq |y_{ss}(t)| + |y_s(t)| \\ &\leq e^{-\lambda_{ss} t} |y_{ss}(0)| + \int_0^t e^{-\lambda_{ss}(t-s)} |G_{ss}(\mathbf{y}(s))| ds + \int_t^\infty e^{-\lambda_s(t-s)} |G_s(\mathbf{y}(s))| ds \\ &\leq e^{-\lambda_{ss} t} \delta + \int_0^t e^{-\lambda_{ss}(t-s)} K_3 \delta \|\mathbf{y}(s)\| ds + \int_t^\infty e^{-\lambda_s(t-s)} K_4 \delta \|\mathbf{y}(s)\| ds\end{aligned}$$

Note that we used the *global* upper estimate on the derivative from eq. (4) to upper estimate the overall function. This works for both parts  $G_{ss}$  and  $G_s$  since we have been using the same bump function.

Now we use the fact that the incoming  $\mathbf{y}(s)$  on which we are evaluating the functional, is part of the Banach space in the first place. From its definition in eq. (10) we have

$$\sup_{t \geq 0} \|\mathbf{y}(t)\| e^{\gamma t} \leq K$$

By definition of supremum, this means that:

$$K \geq \sup_{t \geq 0} \|\mathbf{y}(t)\| e^{\gamma t} \geq \|\mathbf{y}(s)\| e^{\gamma s} \quad \forall s \geq 0$$

Since  $e^{\gamma s} \geq 1$  we can divide through this positive number, and finally have:

$$\|\mathbf{y}(s)\| \leq K e^{-\gamma s} \quad \forall s \geq 0 \quad (12)$$

Proceeding with the inequality from above we have:

$$\begin{aligned}\|\mathbf{y}(t)\| &\leq e^{-\lambda_{ss} t} \delta + \int_0^t e^{-\lambda_{ss}(t-s)} K_3 \delta K e^{-\gamma s} ds + \int_t^\infty e^{-\lambda_s(t-s)} K_4 \delta K e^{-\gamma s} ds \\ &= e^{-\lambda_{ss} t} \delta + K \delta \left[ K_3 e^{-\lambda_{ss} t} \int_0^t e^{s(\lambda_{ss}-\gamma)} ds + K_4 e^{-\lambda_s t} \int_t^\infty e^{s(\lambda_s-\gamma)} ds \right] \\ &= e^{-\lambda_{ss} t} \delta + K \delta \left[ \frac{K_3}{\lambda_{ss} - \gamma} e^{-\lambda_{ss} t} e^{s(\lambda_{ss}-\gamma)} \Big|_{s=0}^t + \frac{K_4}{\lambda_s - \gamma} e^{-\lambda_s t} e^{s(\lambda_s-\gamma)} \Big|_{s=t}^\infty \right] \\ &= e^{-\lambda_{ss} t} \delta + K \delta \left[ \frac{K_3}{\lambda_{ss} - \gamma} (e^{-\gamma t} - 1) + \frac{K_4}{\gamma - \lambda_s} e^{-\gamma t} \right] \\ &\leq e^{-\lambda_{ss} t} \delta + K \delta \left[ \frac{K_3}{\lambda_{ss} - \gamma} e^{-\gamma t} + \frac{K_4}{\gamma - \lambda_s} e^{-\gamma t} \right]\end{aligned}$$

Note that in this calculations it is important to be aware of the assumption  $\lambda_{ss} > \gamma > \lambda_s$ . So to summarize we end up with:

$$\|\mathbf{y}(t)\| \leq e^{-\lambda_{ss} t} \delta + K \delta e^{-\gamma t} \left( \frac{K_3}{\lambda_{ss} - \gamma} + \frac{K_4}{\gamma - \lambda_s} \right)$$

By multiplying this inequality with the strictly positive number  $e^{\gamma t}$ , we can pass from the point-wise euclidean norm, to an expression similar to our notion of distance in the defined Banach space:

$$\begin{aligned} \|\mathbf{y}(t)\| e^{\gamma t} &\leq e^{-(\lambda_{ss}-\gamma)t} \delta + K \delta \left( \frac{K_3}{\lambda_{ss}-\gamma} + \frac{K_4}{\gamma-\lambda_s} \right) \\ &\leq \delta + K \delta \left( \frac{K_3}{\lambda_{ss}-\gamma} + \frac{K_4}{\gamma-\lambda_s} \right) \end{aligned}$$

Note that the right hand side *does not depend on time*. This means that taking the  $\sup_{t \geq 0}$  will not change this upper bound. Furthermore, the right hand side scales linearly with  $\delta$ , which means that we will always be able to choose a  $\delta$ , such that the overall expression  $< K$ , i.e. we do not leave our previously defined Banach space.

Therefore we can finally define the proper mapping to be:

$$\mathcal{F}(\mathbf{y}(t)) : \mathcal{B} \rightarrow \mathcal{B} \quad \iff \quad \sup_{t \geq 0} \|\mathcal{F}(\mathbf{y}(t))\| e^{\gamma t} \leq K \quad \text{for } \delta \text{ small enough} \quad (13)$$

**Step 5: Contraction** To show that our mapping is indeed a contraction on its Banach space, we will use our notion of distance defined in eq. (11).

$$d(\mathcal{F}(\mathbf{y}^1), \mathcal{F}(\mathbf{y}^2)) = \sup_{t \geq 0} \|\mathcal{F}(\mathbf{y}^1(t)) - \mathcal{F}(\mathbf{y}^2(t))\| e^{\gamma t}$$

Note that the initial conditions cancel out, since on the manifold (our Banach space) both are equal to  $\delta$ . We develop the norm as follows:

$$\begin{aligned} \|\mathcal{F}(\mathbf{y}^1(t)) - \mathcal{F}(\mathbf{y}^2(t))\| e^{\gamma t} &\leq \int_0^t e^{-\lambda_{ss}(t-s)} |G_{ss}(\mathbf{y}^1(s)) - G_{ss}(\mathbf{y}^2(s))| e^{\gamma t} ds \\ &\quad + \int_\infty^t e^{-\lambda_s(t-s)} |G_s(\mathbf{y}^1(s)) - G_s(\mathbf{y}^2(s))| e^{\gamma t} ds \\ &\leq \int_0^t e^{-\lambda_{ss}(t-s)} K_3 \delta \|\mathbf{y}^1(s) - \mathbf{y}^2(s)\| e^{\gamma t} ds \\ &\quad + \int_\infty^t e^{-\lambda_s(t-s)} K_4 \delta \|\mathbf{y}^1(s) - \mathbf{y}^2(s)\| e^{\gamma t} ds \\ &= \int_0^t e^{-\lambda_{ss}(t-s)} K_3 \delta \|\mathbf{y}^1(s) - \mathbf{y}^2(s)\| e^{\gamma s} e^{\gamma(t-s)} ds \\ &\quad + \int_\infty^t e^{-\lambda_s(t-s)} K_4 \delta \|\mathbf{y}^1(s) - \mathbf{y}^2(s)\| e^{\gamma s} e^{\gamma(t-s)} ds \\ &\leq K_5 \delta \left[ \sup_{t \geq 0} \|\mathbf{y}^1(t) - \mathbf{y}^2(t)\| e^{\gamma t} \right] \left( \int_0^t e^{(-\lambda_{ss}+\gamma)(t-s)} ds + \int_\infty^t e^{(-\lambda_s+\gamma)(t-s)} ds \right) \\ &= K_5 \delta d(\mathbf{y}^1, \mathbf{y}^2) \left( \frac{1}{\lambda_{ss}-\gamma} e^{(\lambda_{ss}-\gamma)(s-t)} \Big|_0^t + \frac{1}{\lambda_s-\gamma} e^{(\lambda_s-\gamma)(s-t)} \Big|_\infty^t \right) \\ &\leq K_5 \delta d(\mathbf{y}^1, \mathbf{y}^2) \left( \frac{1}{\lambda_{ss}-\gamma} + \frac{1}{\lambda_s-\gamma} \right) \end{aligned}$$

Note that  $K_5 = \max \{K_3, K_4\}$ . Similarly to the case of before, we have reached a time independent right hand side, as an upper estimate. When taking the  $\sup_{t \geq 0}$  on the left hand side, the upper estimate does therefore still hold, and we finally have, by summarizing the constant terms on the right hand side with  $K_6$ :

$$d(\mathcal{F}(\mathbf{y}^1), \mathcal{F}(\mathbf{y}^2)) \leq K_6 \delta d(\mathbf{y}^1, \mathbf{y}^2) \quad (14)$$

This means, when keeping  $\delta$  small enough, we can guarantee a contraction factor  $< 1$ .

$$\Rightarrow \exists! W_{loc}^{ss} \text{ in } B_\delta$$

□ *q.e.d.*

## 2 Spectral Submanifold

Consider the system

$$\begin{cases} \dot{x} = -x \\ \dot{y} = -\sqrt{14}y + x^2 + x^3 + x^4 \end{cases} \quad (15)$$

It is easy to verify that the linear part of the system has two eigenvalues:

$$\lambda_1 = -1, \quad \lambda_2 = -\sqrt{14}$$

The interesting spectral subspace to choose is hereby the  $x$ -direction, since the  $y$ -direction is fast decaying and will have a unique strong stable manifold. After a fast decay in  $y$ -direction the dynamics on the  $x$ -direction will be more valuable from an engineering point of view, as this might be the direction along which one can perhaps control the system. Formally we define:

$$E = \left\{ x \begin{pmatrix} 1 \\ 0 \end{pmatrix} \mid x \in \mathbb{R} \right\}, \quad \dim E = 1 \quad (16)$$

The spectral quotient of  $E$  is then readily computed by:

$$\sigma(E) = \text{Int} \begin{bmatrix} -\sqrt{14} \\ -1 \end{bmatrix} = 3 \quad (17)$$

### 2.1 Existence of analytic slow SSM

First we verify the low order non-resonance condition:

$$\begin{aligned} m \lambda_1 &\neq \lambda_2 \\ m(-1) &\neq -\sqrt{14} \quad \forall m \in \mathbb{N} : 2 \leq m \leq 3 \end{aligned}$$

which is satisfied. We further observe that the right hand side of our system in eq. (15) is  $C^a$  in  $(x, y)$ . Therefore we conclude with the SSM theorem that:

- (i)  $\exists C^a$  SSM,  $W_E(0)$  tangent to  $E$  at  $(x, y) = \mathbf{0}$
- (ii)  $W_E(0)$  is *unique* already among  $C^{\sigma(E)+1} = C^4$  invariant manifolds satisfying (i)

## 2.2 Expression for SSM

We construct the expression for the manifold as a *graph* over the  $x$ -axis:

$$y = h(x) = a x + b x^2 + c x^3 + d x^4 + \mathcal{O}(x^5) \quad (18)$$

Note that given the results in section 2.1 we guarantee by using these 4 terms, that we are able to identify the unique smoothest SSM.

We now can express  $\dot{y}$  in two different ways, given the invariance of the manifold:

$$\begin{aligned} \dot{y} &= h'(x) \dot{x} = -h'(x) x = -a x - 2b x^2 - 3c x^3 - 4d x^4 \\ &= -\sqrt{14} h(x) + x^2 + x^3 + x^4 = -\sqrt{14} a x + (1 - \sqrt{14} b) x^2 + (1 - \sqrt{14} c) x^3 + (1 - \sqrt{14} d) x^4 \end{aligned}$$

By comparing the coefficients we get the system:

$$\begin{cases} -\sqrt{14} a = -a \\ 1 - \sqrt{14} b = -2b \\ 1 - \sqrt{14} c = -3c \\ 1 - \sqrt{14} d = -4d \end{cases} \Rightarrow \begin{cases} a = 0 \\ b = \frac{1}{\sqrt{14}-2} \\ c = \frac{1}{\sqrt{14}-3} \\ d = \frac{1}{\sqrt{14}-4} \end{cases} \quad (19)$$

It easy to verify that further expansion would lead to zero order terms, i.e.:  $-\sqrt{14} e = -5e \Rightarrow e = 0$ . Therefore we can conclude, that:

$$h(x) = \frac{1}{\sqrt{14}-2} x^2 + \frac{1}{\sqrt{14}-3} x^3 + \frac{1}{\sqrt{14}-4} x^4 \quad (20)$$

is an *exact* expression for the slow smoothest SSM for the chosen  $E$ .

## 2.3 General solution of the dynamical system

The dynamics on the  $x$ -axis is a decoupled dynamical system, and a general solution with  $x(0) = x_0$  is given by:

$$x(t) = x_0 e^{-t} \quad (21)$$

Using this general solution in the  $y$  dynamics, converts them to an inhomogeneous first order linear ODE:

$$\dot{y} + \sqrt{14} y = x_0^2 e^{-2t} + x_0^3 e^{-3t} + x_0^4 e^{-4t} \quad (22)$$

The so-called variation of constant method yields:

$$\begin{aligned} y(t) &= e^{-\sqrt{14}t} y_0 + \int_0^t e^{-\sqrt{14}(t-s)} (x_0^2 e^{-2s} + x_0^3 e^{-3s} + x_0^4 e^{-4s}) ds \\ &= e^{-\sqrt{14}t} y_0 + \int_0^t \left( x_0^2 e^{(\sqrt{14}-2)s-\sqrt{14}t} + x_0^3 e^{(\sqrt{14}-3)s-\sqrt{14}t} + x_0^4 e^{(\sqrt{14}-4)s-\sqrt{14}t} \right) ds \\ &= e^{-\sqrt{14}t} y_0 + \frac{x_0^2}{\sqrt{14}-2} \left( e^{-2t} - e^{-\sqrt{14}t} \right) + \frac{x_0^3}{\sqrt{14}-3} \left( e^{-3t} - e^{-\sqrt{14}t} \right) + \frac{x_0^4}{\sqrt{14}-4} \left( e^{-4t} - e^{-\sqrt{14}t} \right) \end{aligned}$$

A quick check confirms that  $y(0) = y_0$ , as the  $x_0$  related terms cancel out. To get manifold candidates we eliminate time, by substituting  $e^{-t} \rightarrow \frac{x}{x_0}$  for  $x_0 \neq 0$ . This yields after some simplifications:

$$y(x) = y_0 \left(\frac{x}{x_0}\right)^{\sqrt{14}} + \frac{x^2 - x_0^2 \left(\frac{x}{x_0}\right)^{\sqrt{14}}}{\sqrt{14} - 2} + \frac{x^3 - x_0^3 \left(\frac{x}{x_0}\right)^{\sqrt{14}}}{\sqrt{14} - 3} + \frac{x^4 - x_0^4 \left(\frac{x}{x_0}\right)^{\sqrt{14}}}{\sqrt{14} - 4} \quad x_0 \neq 0 \quad (23)$$

Regarding differentiability, the problematic term is  $x^{\sqrt{14}}$ . After differentiating 3 times, the derivative in  $x = 0$  will not be defined anymore. These functions are therefore at most  $C^3$ . By wisely picking  $y_0$  we can actually cancel out those terms:

$$\begin{aligned} \text{choose } y_0 &= \frac{1}{\sqrt{14} - 2} x_0^2 + \frac{1}{\sqrt{14} - 3} x_0^3 + \frac{1}{\sqrt{14} - 4} x_0^4 \\ \Rightarrow y(x) &= \frac{1}{\sqrt{14} - 2} x^2 + \frac{1}{\sqrt{14} - 3} x^3 + \frac{1}{\sqrt{14} - 4} x^4 \end{aligned}$$

Hereby we show indeed that this particular choice, of  $y_0$  in relation to  $x_0$ , yields *uniquely* the most smooth manifold, being  $C^a$  in  $x$ .

### 2.4 Plots

The negative coefficient of  $x^4$  in eq. (20) dominates the manifold soon outside the neighborhood of  $x = 0$  and therefore dimensions grow quickly. Figure 2 shows therefore a plot with large dimensions on the  $y$ -axis.

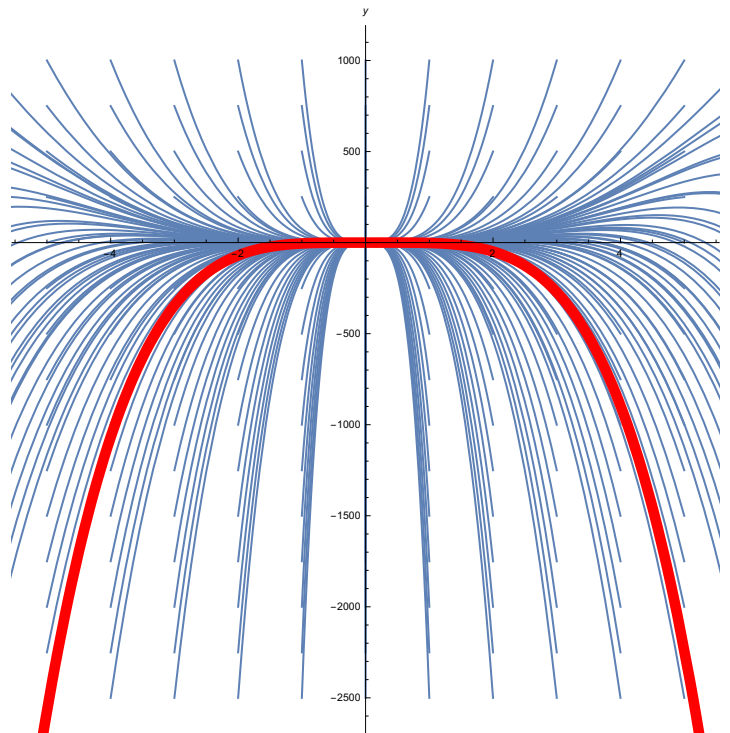


Figure 2: Trajectories approaching origin with the SSM



Figure 3 shows a close up on the region  $x \in [-2, 2]$ , where the manifold is still near the subspace  $E$ .

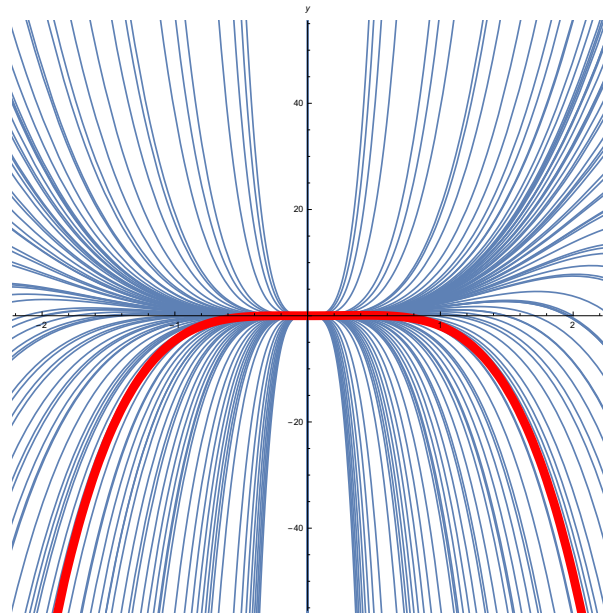


Figure 3: Closeup around the origin

It is interesting to realize that in very close vicinity the trajectories tempt to "overshoot" the  $x$ -axis, and the manifold somehow imitates this by being  $y > 0$  in some parts near the origin. An illustration is provided in fig. 4. However, as the large scale plots in figs. 2 and 3 show, these details are negligible with respect to the overall behavior.

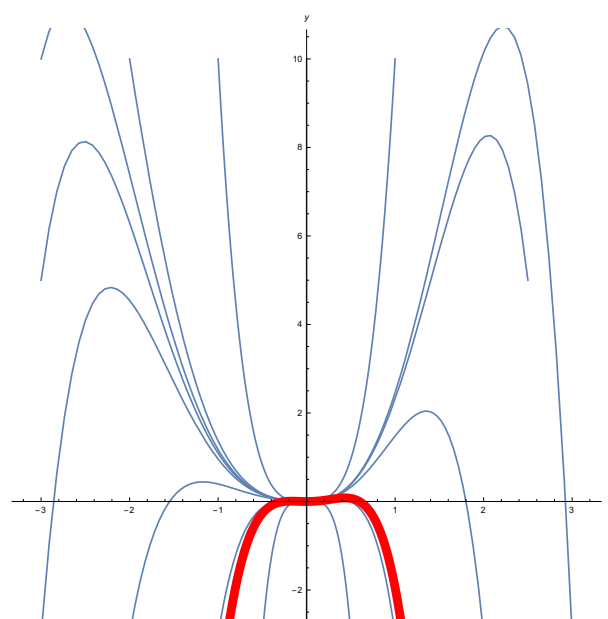


Figure 4: Trajectories around the origin

## 2.5 Reduced order model

The exact reduced order model is simply given by

$$\dot{x} = -x \tag{24}$$

Note that the expression for the manifold does not influence the dynamics, since in the subspace  $E$  these are decoupled from the system, i.e. no dependence on  $y$  is observed.