

Chaotic Dynamical Systems
5B1490, Fall 2004
Department of Mathematics, KTH
Michael Benedicks

Course overview and reading instructions

The suggested reading material was.

R. Clark Robinson, *Dynamical Systems: Stability, Symbolic Dynamics and Chaos*, II:nd edition.

D. Robert Devaney, *Chaotic Dynamical Systems*, II:nd edition.

H-S. Hirsh-Smale, *Differential Equations, Dynamical Systems, and Linear Algebra*. Academic Press, New York, 1974

N. Newhouse, Sheldon, webpage http://www.mth.msu.edu/~sen/Math_848-ps/.

I. One dimensional maps

The following material was covered in class following Robinson's book

R2.2 Periodic points

R2.2.1 Fixed points for the quadratic family

R2.3 Limit sets and recurrence for maps

R2.4 Invariant Cantor Sets for the quadratic family

R2.4.1 Middle Cantor Sets

R2.4.2 Construction of the invariant Cantor Set

R2.4.3 The invariant Cantor set for $\mu > 4$

R2.5 Symbolic dynamics for the Quadratic Map

R2.6 Conjugacy and structural stability

R2.7 Conjugacy and structural stability for the Quadratic Map

R3.1 Sharkovskii's theorem (proof only for period 3)

R3.2 Subshifts of finite type

R3.4 Chaos

R3.6 Lyapunov exponents

This material is also treated in Devaney's book in Chapter 1, sections 1.1-1.19. We did not treat circle maps (1.14) and Morse-Smale diffeomorphisms (1.15) and did not treat much of kneading theory (1.18-1.19).

II. Higher dimensional systems

II.1 Linear systems

I expect that you are more or less familiar with the material in Robinson, Chapter IV and it will not be emphasized in the oral exam. The material in Chapter 4.1 on the Real Jordan Canonical Form is important and perhaps new to some of you. The corresponding material in Devaney's book is in sections 2.1-2.2.

II.2 Analysis near fixed points and periodic points

R5.1-R5.6 is review material. The emphasis is on the Hartman-Grobman theorem treated in R5.6-5.7. 5.7.2 and 5.8 were not treated in class. The Hartman-Grobman theorem is also treated in Devaney, section 1.9. (R5.9, i.e the Poincaré-Bendixon theorem was treated according to Hirsch-Smale (1974) later in the course.)

II.2.1 Stable manifold theorem for a fixed point of a map

For the proof (in the two-dimensional case) we followed Devaney, section 2.6. The presentation in Robinson is more advanced and treats general dimensions (R5.10).

An important related result is the inclination lemma (R.5.11). This was not covered in class but appeared in an homework assignment.

II.3 Examples of hyperbolic sets and attractors

II.3.1 Horseshoes and shift spaces

R8.1-R8.2 is review material but important. In R8.3 two-sided shift spaces are treated and in R8.4 Smale's horseshoe is treated, in particular how the dynamics on the invariant set is topologically conjugate to a two-sided shift. The corresponding material in Devaney is in Section D2.3. I did give an introduction to the material in R8.4.2 and R8.4.3 ``Horseshoe from a Homoclinic Point'' resp. ``Nontraverse Homoclinic Point''.

II.3.2 Hyperbolic toral automorphisms

This material is in R8.5 and D2.4. A central part here is the construction of Markov Partitions. The material in R8.5.2 and R8.5.3 was not covered.

II.3.3 Attractors

The Solenoid, in Robinson R8.7, and in Devaney D2.5 were covered --- in particular conjugacy of the Solenoid to an inverse limit space. Review material on Hénon attractors was presented (see R8.10).

III Flows.

In this part of the course we followed Newhouse lecture notes N. In particular the Poincaré-Bendixon theorem was proved using the proof in H-S. The index of a vector field was defined and the Umlaufsatz was proved. The relation between index and limit cycles were discussed.

IV Bifurcations

A review of the Saddle Node Bifurcation, the Period Doubling Bifurcation and the Hopf Bifurcation was given. This material is in R7.1-B7.5 and D1.12 and D2.8. You should know about the results but detailed proofs are not required.