

## Lecture 20 (Dec. 9) : MAPS ( $\vec{\phi}_{n+1} = \hat{T} \vec{\phi}_n$ )

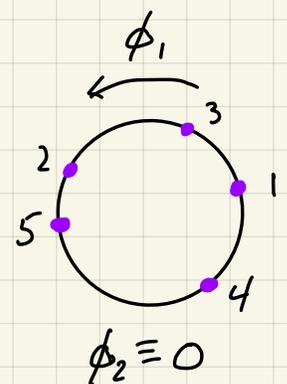
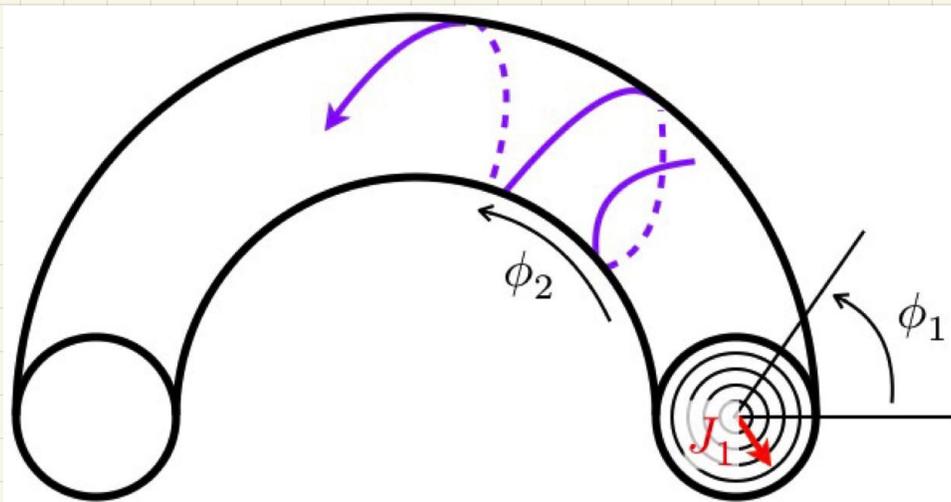
### • Motion on resonant tori

Consider the motion on a resonant torus in terms of the AAV:

$$\vec{\phi}(t) = \vec{\omega}(\vec{J})t + \vec{\phi}(0)$$

Resonance means that there exist some  $n$ -tuples  $\vec{l} = \{l_1, \dots, l_n\}$  for which  $\vec{l} \cdot \vec{\omega} = 0$ . If the motion is periodic, so that  $\omega_j = k_j \omega_0$  with  $k_j \in \mathbb{Z}$  for each  $j \in \{1, \dots, n\}$ , then all of the frequencies are in resonance.

Let's consider the case  $n=2$ . Dynamics sketched below:



Since the energy  $E$  is fixed, we can regard  $J_2 = J_2(J_1, E)$  and the motion as occurring in the 3-dim<sup>l</sup> space  $(\phi_1, \phi_2, J_1)$ . Suppose we plot the consecutive intersections of the system's motion with the two-dim<sup>l</sup> subspace defined by fixing  $E$  and also  $\phi_2$  (say  $\phi_2 \equiv 0$ ). Let's write  $\phi \equiv \phi_1$  and  $J \equiv J_1$ ,

and define  $(\phi_k, J_k)$  to be the values of  $(\phi, J)$  at the  $k^{\text{th}}$  consecutive intersection of the system's motion with the subspace  $(\phi_2 = 0, E \text{ fixed})$ . The 2d space  $(\phi_2, J_2)$  is called the **surface of section**. Since  $\dot{\phi}_2 = \omega_2$ , we have

$$\phi_{k+1} - \phi_k = \omega_1 \cdot \frac{2\pi}{\omega_2} \equiv 2\pi\alpha$$

$$\alpha(J) \equiv \frac{\omega_1(J)}{\omega_2(J)}$$

(E suppressed)

and therefore

$$\phi_{k+1} = \phi_k + 2\pi\alpha(J_{k+1})$$

$$J_{k+1} = J_k$$

"twist map"

Note that we've written here  $\alpha(J_{n+1})$  in the first equation.

[Since  $J_{k+1} = J_k$ , it doesn't matter since  $J$  never changes for these dynamics. But writing the equations this way is more convenient.] Note that  $(\phi_n, J_n) \rightarrow (\phi_{n+1}, J_{n+1})$  is canonical:

$$\begin{aligned} \left\{ \phi_{k+1}, J_{k+1} \right\}_{(\phi_k, J_k)} &= \det \frac{\partial(\phi_{k+1}, J_{k+1})}{\partial(\phi_k, J_k)} \\ &= \frac{\partial\phi_{k+1}}{\partial\phi_k} \frac{\partial J_{k+1}}{\partial J_k} - \frac{\partial\phi_{k+1}}{\partial J_k} \frac{\partial J_{k+1}}{\partial\phi_k} = 1 \cdot 1 - 0 \cdot 0 = 1 \end{aligned}$$

Formally, we may write this map as

$$\vec{\phi}_{k+1} = \hat{T} \vec{\phi}_k$$

where  $\vec{\phi}_k = (\phi_k, J_k)$  and  $\hat{T}$  is the map. Note that if

$\alpha = \frac{r}{s} \in \mathbb{Q}$ , then  $\hat{T}^s$  acts as the identity, leaving every point in the  $(\phi, J)$  plane fixed.

For systems with  $n$  degrees of freedom, and with the surface of section fixed by  $(\phi_n, J_n)$  or  $(\phi_n, E)$ , define  $\vec{\phi} \equiv (\phi_1, \dots, \phi_{n-1})$  and  $\vec{J} \equiv (J_1, \dots, J_{n-1})$ . Then with  $\vec{\alpha} \equiv (\frac{\omega_1}{\omega_n}, \dots, \frac{\omega_{n-1}}{\omega_n})$ ,

$$\vec{\phi}_{k+1} = \vec{\phi}_k + 2\pi\vec{\alpha}(\vec{J}_{k+1})$$

$$\vec{J}_{k+1} = \vec{J}_k$$

which is canonical. Note  $\vec{\phi}_k = (\phi_{1,k}, \dots, \phi_{n-1,k})$  where  $\phi_{j,k}$  is the value of  $\phi_j$  the  $k^{\text{th}}$  time the motion passes through the SOS. We call this map the **twist map**.

**Perturbed twist map**: Now consider a Hamiltonian  $H(\vec{\phi}, \vec{J}) = H_0(\vec{J}) + \epsilon H_1(\vec{\phi}, \vec{J})$ . Again we will take  $n=2$ . We expect the resulting map on the SOS to be given by

$$\hat{T}_\epsilon \vec{\phi}_k = \vec{\phi}_{k+1} : \begin{cases} \phi_{k+1} = \phi_k + 2\pi\alpha(J_{k+1}) + \epsilon f(\phi_k, J_{k+1}) + \dots \\ J_{k+1} = J_k + \epsilon g(\phi_k, J_{k+1}) + \dots \end{cases}$$

Is this map canonical? Let's check that  $\det \frac{\partial(\phi_{k+1}, J_{k+1})}{\partial(\phi_k, J_k)} = 1$ :

$$d\phi_{k+1} = d\phi_k + 2\pi\alpha'(J_{k+1})dJ_{k+1} + \epsilon \frac{\partial f}{\partial \phi_k} d\phi_k + \epsilon \frac{\partial f}{\partial J_{k+1}} dJ_{k+1}$$

$$dJ_{k+1} = dJ_k + \epsilon \frac{\partial g}{\partial \phi_k} d\phi_k + \epsilon \frac{\partial g}{\partial J_{k+1}} dJ_{k+1}$$

Now bring  $d\phi_{k+1}$  and  $dJ_{k+1}$  to the LHS of each eqn and bring  $d\phi_k$  and  $dJ_k$  to the RHS. We obtain

$$\underbrace{\begin{pmatrix} 1 & -2\pi\alpha'(J_{k+1}) - \epsilon \frac{\partial f}{\partial J_{k+1}} \\ 0 & 1 - \epsilon \frac{\partial g}{\partial J_{k+1}} \end{pmatrix}}_{A_{k+1}} \begin{pmatrix} d\phi_{k+1} \\ dJ_{k+1} \end{pmatrix} = \underbrace{\begin{pmatrix} 1 + \epsilon \frac{\partial f}{\partial \phi_k} & 0 \\ \epsilon \frac{\partial g}{\partial \phi_k} & 1 \end{pmatrix}}_{B_k} \begin{pmatrix} d\phi_k \\ dJ_k \end{pmatrix}$$

Thus

$$\det \frac{\partial(\phi_{k+1}, J_{k+1})}{\partial(\phi_k, J_k)} = \frac{\det B_k}{\det A_{k+1}} = \frac{1 + \epsilon \frac{\partial f}{\partial \phi_k}}{1 - \epsilon \frac{\partial g}{\partial J_{k+1}}} \equiv 1$$

and we conclude the necessary condition is  $\frac{\partial f}{\partial \phi_k} = \frac{\partial g}{\partial J_{k+1}}$ .

This guarantees the map  $\hat{T}_\epsilon$  is canonical.

If we restrict to  $g = g(\phi)$ , then we have  $f = f(J)$ .

We may then write  $2\pi\alpha(J_{k+1}) + \epsilon f(J_{k+1}) \equiv 2\pi\alpha_\epsilon(J_{k+1})$ . (We'll drop the  $\epsilon$  subscript on  $\alpha$ .) Thus, our perturbed twist map is given by

$$\phi_{k+1} = \phi_k + 2\pi\alpha(J_{k+1})$$

$$J_{k+1} = J_k + \epsilon g(\phi_k)$$

For  $\alpha(J) = J$  and  $g(\phi) = -\sin\phi$ , we obtain the standard map

$$\phi_{k+1} = \phi_k + 2\pi J_{k+1}, \quad J_{k+1} = J_k - \epsilon \sin \phi_k$$

## • Maps from time-dependent Hamiltonians

- Parametric oscillator, e.g. pendulum with time-dependent length  $l(t)$ :  $\ddot{x} + \omega_0^2(t)x = 0$  with  $\omega_0(t) = \sqrt{g/l(t)}$ . This describes pumping a swing by periodically extending and withdrawing one's legs. We have

$$\underbrace{\frac{d}{dt} \begin{pmatrix} x \\ v \end{pmatrix}}_{\vec{\dot{\varphi}}(t)} = \underbrace{\begin{pmatrix} 0 & 1 \\ -\omega^2(t) & 0 \end{pmatrix}}_{A(t)} \underbrace{\begin{pmatrix} x \\ v \end{pmatrix}}_{\vec{\varphi}(t)} \quad (v = \dot{x})$$

The formal sol<sup>n</sup> to  $\vec{\dot{\varphi}}(t) = A(t)\vec{\varphi}(t)$  is

$$\vec{\varphi}(t) = T \exp \left\{ \int_0^t dt' A(t') \right\} \vec{\varphi}(0)$$

where  $T$  is the time ordering operator which puts earlier times to the right. Thus

$$T \exp \left\{ \int_0^t dt' A(t') \right\} = \lim_{N \rightarrow \infty} (1 + A(t_{N-1})\delta) \cdots (1 + A(0)\delta)$$

where  $t_j = j\delta$  with  $\delta \equiv t/N$ . Note if  $A(t)$  is time independent then

$$T \exp \left\{ \int_0^t dt' A(t') \right\} = e^{At} = \lim_{N \rightarrow \infty} \left( 1 + \frac{At}{N} \right)^N$$

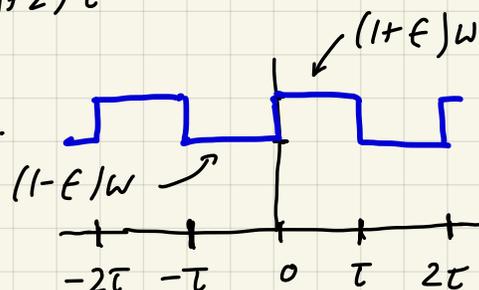
There are no general methods for analytically evaluating time-ordered exponentials as we have here. But one tractable case is where the matrix  $A(t)$  oscillates as a square wave:

$$\omega(t) = \begin{cases} (1+\epsilon)\omega_0 & \text{if } 2j\tau \leq t < (2j+1)\tau \\ (1-\epsilon)\omega_0 & \text{if } (2j+1)\tau \leq t < (2j+2)\tau \end{cases} \quad (\text{for } j \in \mathbb{Z})$$

The period is  $2\tau$ . Define  $\vec{\varphi}_n = \vec{\varphi}(t=2n\tau)$ .

Then we have

$$\vec{\varphi}_{n+1} = e^{A_-\tau} e^{A_+\tau} \vec{\varphi}_n$$



NB:  $e^{A_-\tau} e^{A_+\tau} \neq e^{(A_-+A_+)\tau}$

with

$$\vec{A}_{\pm} = \begin{pmatrix} 0 & 1 \\ -\omega_{\pm}^2 & 0 \end{pmatrix}, \quad \omega_{\pm} \equiv (1 \pm \epsilon)\omega_0$$

Note that  $A_{\pm}^2 = -\omega_{\pm}^2 \mathbb{1}$  and that

$$\begin{aligned} U_{\pm} &\equiv e^{A_{\pm}\tau} = \mathbb{1} + A_{\pm}\tau + \frac{1}{2!} A_{\pm}^2 \tau^2 + \frac{1}{3!} A_{\pm}^3 \tau^3 + \dots \\ &= \left( 1 - \frac{1}{2!} \omega_{\pm}^2 \tau^2 + \frac{1}{4!} \omega_{\pm}^4 \tau^4 + \dots \right) \mathbb{1} \\ &\quad + \left( \tau - \frac{1}{3!} \omega_{\pm}^2 \tau^3 + \frac{1}{5!} \omega_{\pm}^4 \tau^5 - \dots \right) A_{\pm} \\ &= \cos(\omega_{\pm}\tau) \mathbb{1} + \omega_{\pm}^{-1} \sin(\omega_{\pm}\tau) A_{\pm} \\ &= \begin{pmatrix} \cos(\omega_{\pm}\tau) & \omega_{\pm}^{-1} \sin(\omega_{\pm}\tau) \\ -\omega_{\pm} \sin(\omega_{\pm}\tau) & \cos(\omega_{\pm}\tau) \end{pmatrix} \end{aligned}$$

Note also that  $\det \mathcal{U}_\pm = 1$ , since  $\mathcal{U}_\pm$  is simply Hamiltonian evolution over half a period, and it must be canonical.

Now we need

$$\mathcal{U} = \hat{T} \exp \left\{ \int_0^{2\tau} dt A(t) \right\} = \mathcal{U}_- \mathcal{U}_+ = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

(real, not symmetric)

$$a = \cos(\omega_- \tau) \cos(\omega_+ \tau) - \omega_-^{-1} \omega_+ \sin(\omega_- \tau) \sin(\omega_+ \tau)$$

$$b = \omega_+^{-1} \cos(\omega_- \tau) \sin(\omega_+ \tau) + \omega_-^{-1} \sin(\omega_- \tau) \cos(\omega_+ \tau)$$

$$c = -\omega_+ \cos(\omega_- \tau) \sin(\omega_+ \tau) - \omega_- \sin(\omega_- \tau) \cos(\omega_+ \tau)$$

$$d = \cos(\omega_- \tau) \cos(\omega_+ \tau) - \omega_+^{-1} \omega_- \sin(\omega_- \tau) \sin(\omega_+ \tau)$$

It follows from  $\mathcal{U} = \mathcal{U}_- \mathcal{U}_+$  that  $\mathcal{U}$  is also canonical (i.e.  $\vec{\varphi}_{n+1} = \mathcal{U} \vec{\varphi}_n$  is a canonical transformation).

The eigenvalues  $\lambda_\pm$  of  $\mathcal{U}$  thus satisfy  $\lambda_+ \lambda_- = 1$ .

For a  $2 \times 2$  matrix  $\mathcal{U} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ , the characteristic polynomial is

$$P(\lambda) = \det(\lambda \mathbb{1} - \mathcal{U}) = \lambda^2 - T\lambda + \Delta$$

where  $T = \text{tr } \mathcal{U} = a + d$  and  $\Delta = \det \mathcal{U} = ad - bc$ . The eigenvalues are then

$$\lambda_\pm = \frac{1}{2} T \pm \frac{1}{2} \sqrt{T^2 - 4\Delta}$$

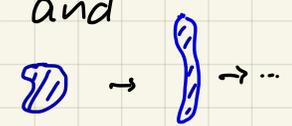
But in our case  $\mathcal{U}$  is special, and  $\det \mathcal{U} = 1$ , so

$$\lambda_{\pm} = \frac{1}{2}T \pm \frac{1}{2}\sqrt{T^2 - 4}$$

We therefore have :

$$|T| < 2 : \lambda_+ = \lambda_-^* = e^{i\delta} \text{ with } \delta = \cos^{-1}(\frac{1}{2}T)$$

$$|T| > 2 : \lambda_+ = \lambda_-^{-1} = e^{\mu} \text{sgn}(T) \text{ with } \mu = \cosh^{-1}(\frac{1}{2}|T|)$$

Note  $\lambda_+ \lambda_- = \det U = 1$  always. Thus, for  $|T| < 2$ , the motion is bounded, but for  $|T| > 2$  we have that  $|\vec{\phi}|$  increases exponentially with time, even though phase space volumes are preserved by the dynamics. I.e. we have exponential stretching along the eigenvector  $\vec{\psi}_+$  and exponential squeezing along the eigenvector  $\vec{\psi}_-$ . 

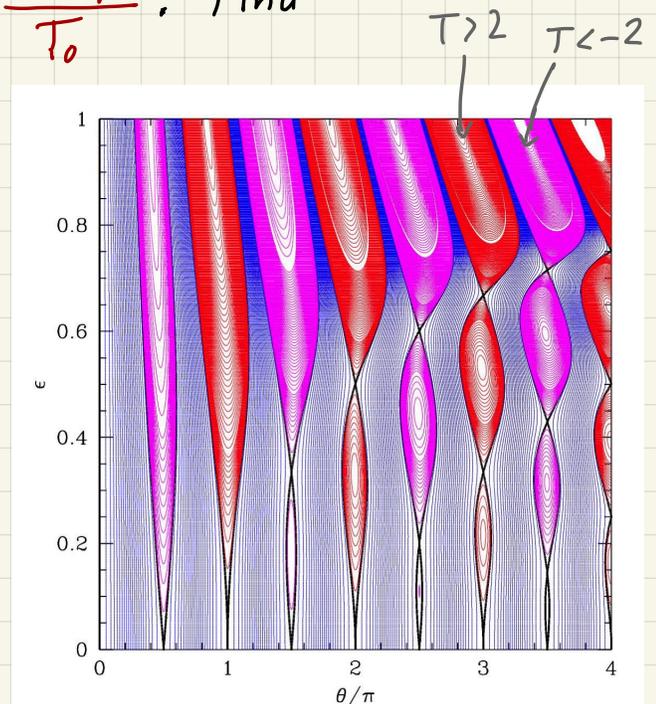
Let's set  $\theta = \omega_0 \tau = 2\pi\tau/T_0$  where  $T_0$  is the natural oscillation period when  $\epsilon = 0$ . Since the period of the pumping is  $T_{\text{pump}} = 2T$ , we have  $\frac{\theta}{\pi} = \frac{T_{\text{pump}}}{T_0}$ . Find

$$\text{Tr } U = \frac{2\cos(2\theta) - 2\epsilon^2\cos(2\epsilon\theta)}{1 - \epsilon^2}$$

$$T = +2 : \theta = n\pi + \delta, \epsilon = \pm \left| \frac{\delta}{n\pi} \right|^{1/2}$$

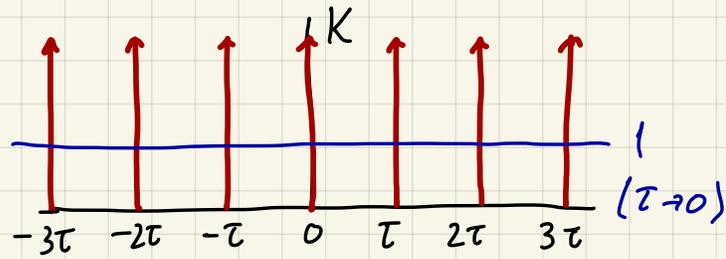
$$T = -2 : \theta = (n + \frac{1}{2})\pi + \delta, \epsilon = \pm \delta$$

The phase diagram in  $(\theta, \epsilon)$  space is shown at the right.



Kicked dynamics: Let  $H(t) = T(p) + V(q)K(t)$ , where

$$K(t) = \tau \sum_{-\infty}^{\infty} \delta(t - n\tau)$$



As  $\tau \rightarrow 0$ ,  $K(t) \rightarrow 1$  (constant).

Equations of motion:

$$\dot{q} = T'(p) \quad , \quad \dot{p} = -V'(q)K(t)$$

"Dirac comb"

Define  $q_n \equiv q(t = n\tau^+)$  and  $p_n = p(t = n\tau^+)$  and integrate from  $t = n\tau^+$  to  $t = (n+1)\tau^+$ :

$$q_{n+1} = q_n + \tau T'(p_n)$$

$$p_{n+1} = p_n - \tau V'(q_{n+1})$$

This is our map  $\vec{\Phi}_{n+1} = \hat{T} \vec{\Phi}_n$ . Note that it is  $q_{n+1}$  which appears as the argument of  $V'$  in the second equation.

This is crucial in order that  $\hat{T}$  be canonical:

$$dq_{n+1} = dq_n + \tau T''(p_n) dp_n$$

$$dp_{n+1} = dp_n - \tau V''(q_{n+1}) dq_{n+1}$$

$$\begin{pmatrix} 1 & 0 \\ \tau V''(q_{n+1}) & 1 \end{pmatrix} \begin{pmatrix} dq_{n+1} \\ dp_{n+1} \end{pmatrix} = \begin{pmatrix} 1 & \tau T''(p_n) \\ 0 & 1 \end{pmatrix} \begin{pmatrix} dq_n \\ dp_n \end{pmatrix}$$

$$\begin{pmatrix} dq_{n+1} \\ dp_{n+1} \end{pmatrix} = \begin{pmatrix} 1 & \tau T''(p_n) \\ -\tau V''(q_{n+1}) & 1 - \tau^2 T''(p_n) V''(q_{n+1}) \end{pmatrix} \begin{pmatrix} dq_n \\ dp_n \end{pmatrix}$$

and thus

$$\det \frac{\partial(q_n, p_n)}{\partial(q_{n+1}, p_{n+1})} = 1$$

The standard map is obtained from

$$H(t) = \frac{L^2}{2I} - V \cos \phi K(t)$$

resulting in

$$\begin{aligned}\phi_{n+1} &= \phi_n + \frac{\tau}{I} L_n \\ L_{n+1} &= L_n - \tau V \sin \phi_{n+1}\end{aligned}$$

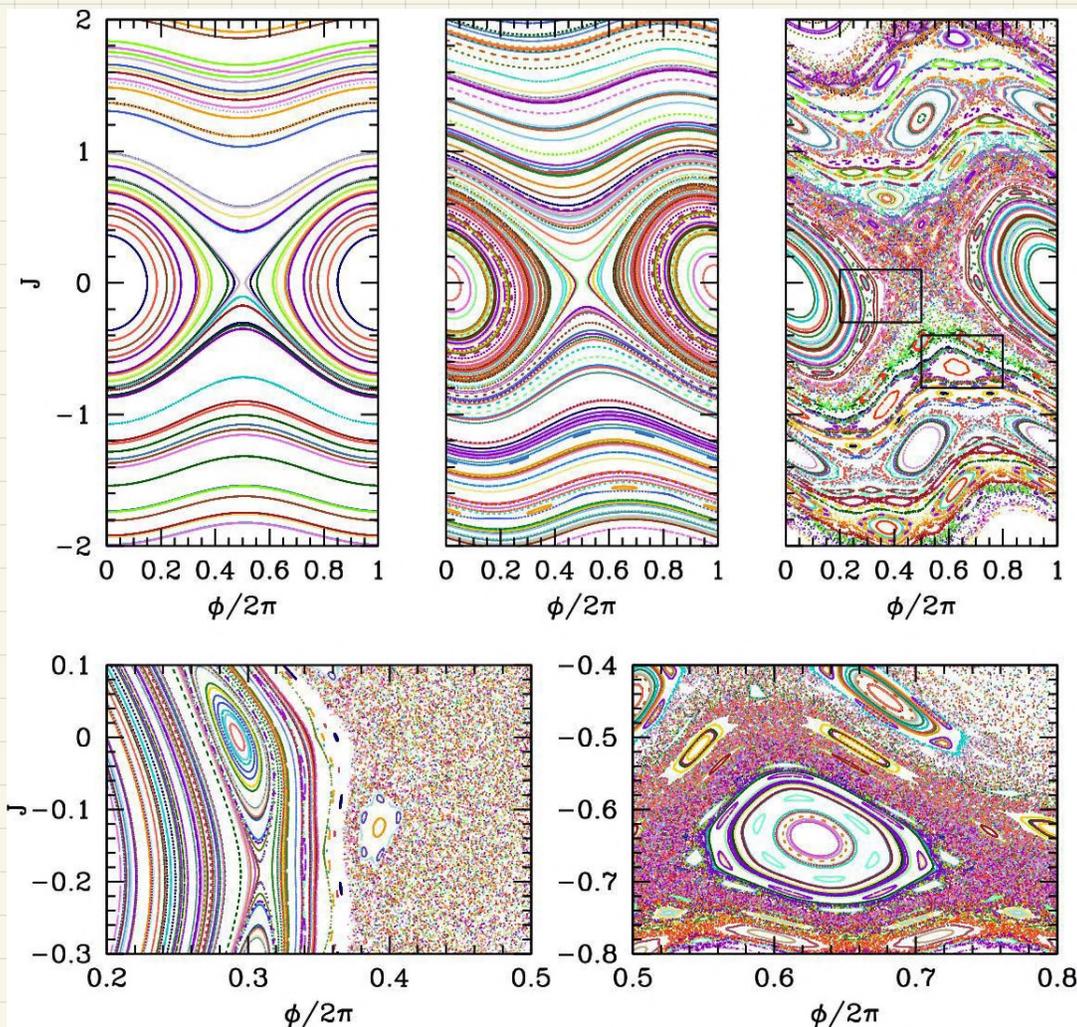
Defining  $J_n \equiv L_n / \sqrt{2\pi I V}$  and  $\epsilon \equiv \tau \sqrt{V/2\pi I}$  we arrive at

$$\begin{aligned}\phi_{n+1} &= \phi_n + 2\pi \epsilon J_n \\ J_{n+1} &= J_n - \epsilon \sin \phi_{n+1}\end{aligned}$$

The phase space  $(\phi, J)$  is thus a cylinder. As  $\epsilon \rightarrow 0$ ,

$$\left. \begin{aligned}\frac{\phi_{n+1} - \phi_n}{\epsilon} &\rightarrow \frac{d\phi}{ds} = 2\pi J \\ \frac{J_{n+1} - J_n}{\epsilon} &\rightarrow \frac{dJ}{ds} = -\sin \phi\end{aligned} \right\} \Rightarrow E = \pi J^2 - \cos \phi \text{ is preserved}$$

This is because  $\epsilon \rightarrow 0$  means  $\tau \rightarrow 0$  hence  $K(t) \rightarrow 1$ , which is the simple pendulum. There is a separatrix at  $E = 1$ , along which  $J(\phi) = \pm \frac{2}{\pi} |\cos(\phi/2)|$ .



Top:  $\epsilon = 0.01$  (left),  $\epsilon = 0.2$  (center),  $\epsilon = 0.4$  (right)  
 Bottom: details from  $\epsilon = 0.4$  (upper right)

Another example is the **kicked Harper map**, when

$$H(t) = -V_1 \cos\left(\frac{2\pi p}{P}\right) - V_2 \cos\left(\frac{2\pi q}{Q}\right) K(t)$$

This generates the map

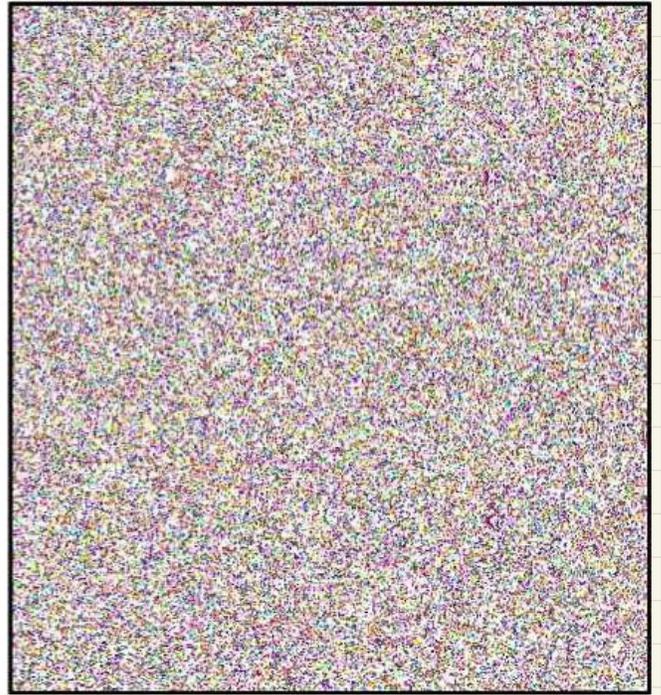
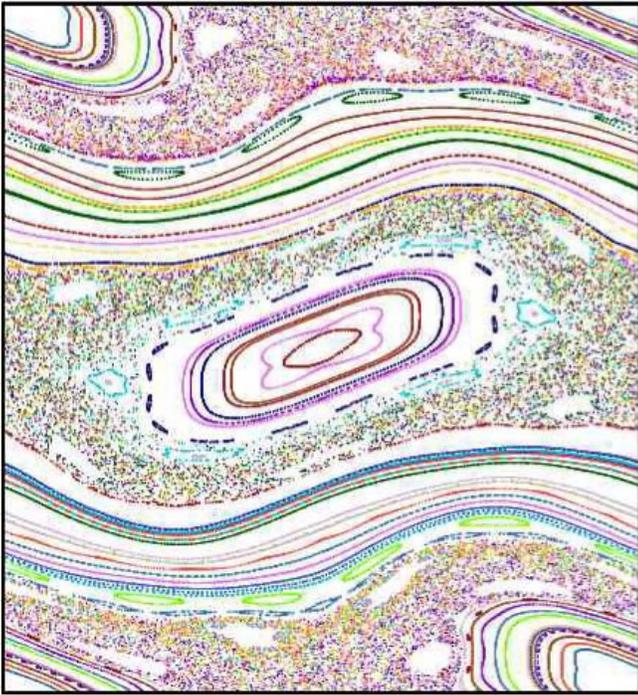
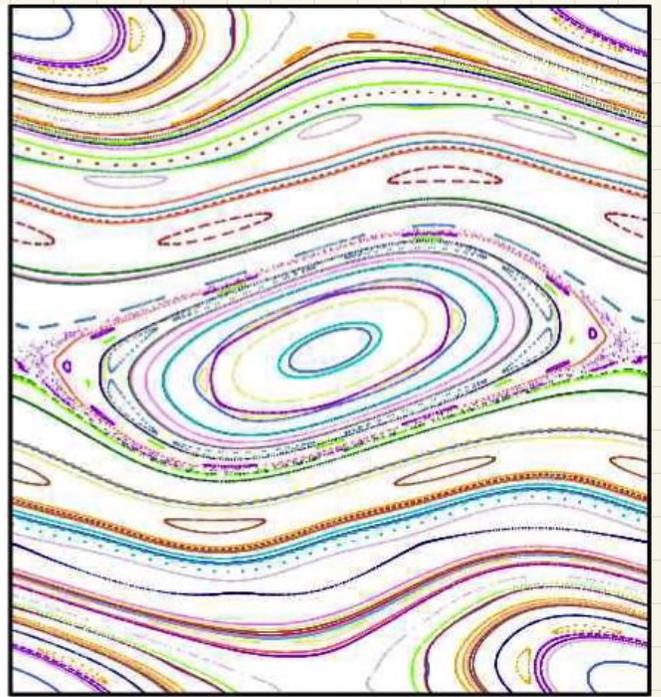
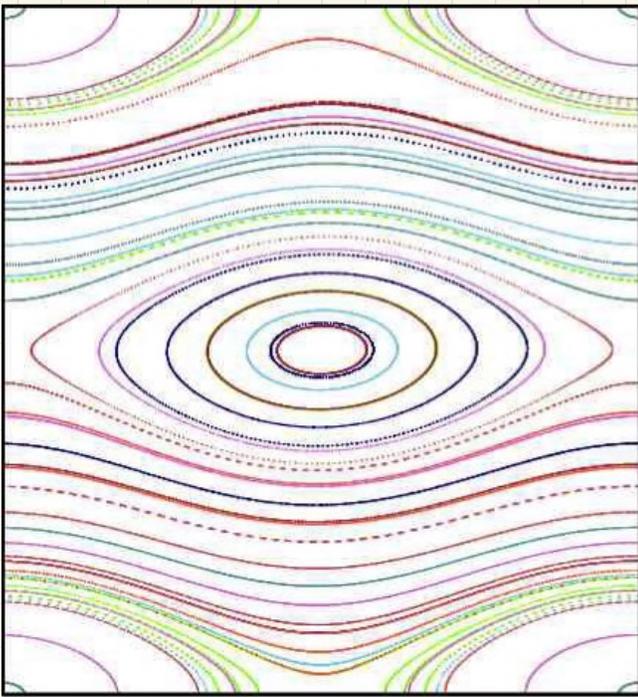
$$x_{n+1} = x_n + \alpha \epsilon \sin(2\pi y_n)$$

$$y_{n+1} = y_n - \alpha^{-1} \epsilon \sin(2\pi x_{n+1})$$

$$x \equiv q/Q \quad \alpha = \sqrt{V_1/V_2}$$

$$y \equiv p/P \quad \epsilon = \frac{2\pi \tau \sqrt{V_1 V_2}}{PQ}$$

on the torus  $T^2 = [0, 1] \times [0, 1]$  with  $x=0, 1$  identified  
 and  $y=0, 1$  identified.



Kicked Harper map with  $\alpha=2$  and  $\epsilon=0.01$  (UL),  $\epsilon=0.125$  (UR),  
 $\epsilon=0.2$  (LL), and  $\epsilon=5.0$  (LR).

Note PSF says  $K(t) = \tau \sum_{-\infty}^{\infty} \delta(t-n\tau) = \sum_{-\infty}^{\infty} \cos\left(\frac{2\pi m t}{\tau}\right)$   
 and a kicked Hamiltonian may be written

$$H(J, \phi, t) = \underbrace{H_0(J) + V(\phi)}_{\text{integrable}} + \underbrace{2V(\phi) \sum_{m=1}^{\infty} \cos\left(\frac{2\pi m t}{\tau}\right)}_{\text{resonances}}$$

## Poincaré - Birkhoff Theorem

Back to our perturbed twist map,  $\hat{T}_\epsilon$ :

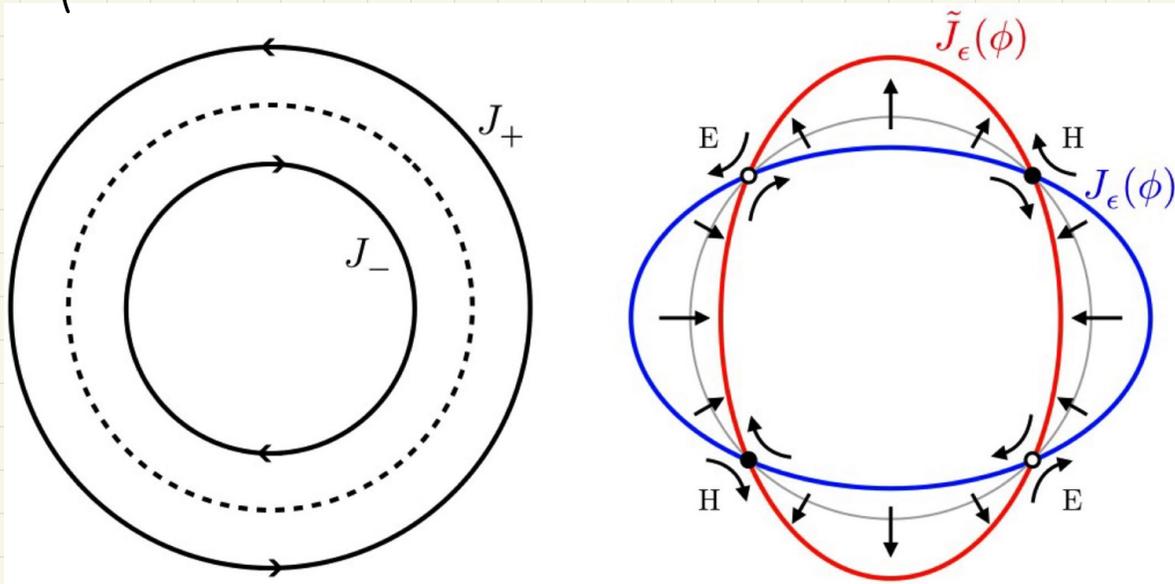
$$\begin{aligned}\phi_{n+1} &= \phi_n + 2\pi\alpha(J_{n+1}) + \epsilon f(\phi_n, J_{n+1}) \\ J_{n+1} &= J_n + \epsilon g(\phi_n, J_{n+1})\end{aligned}$$

with

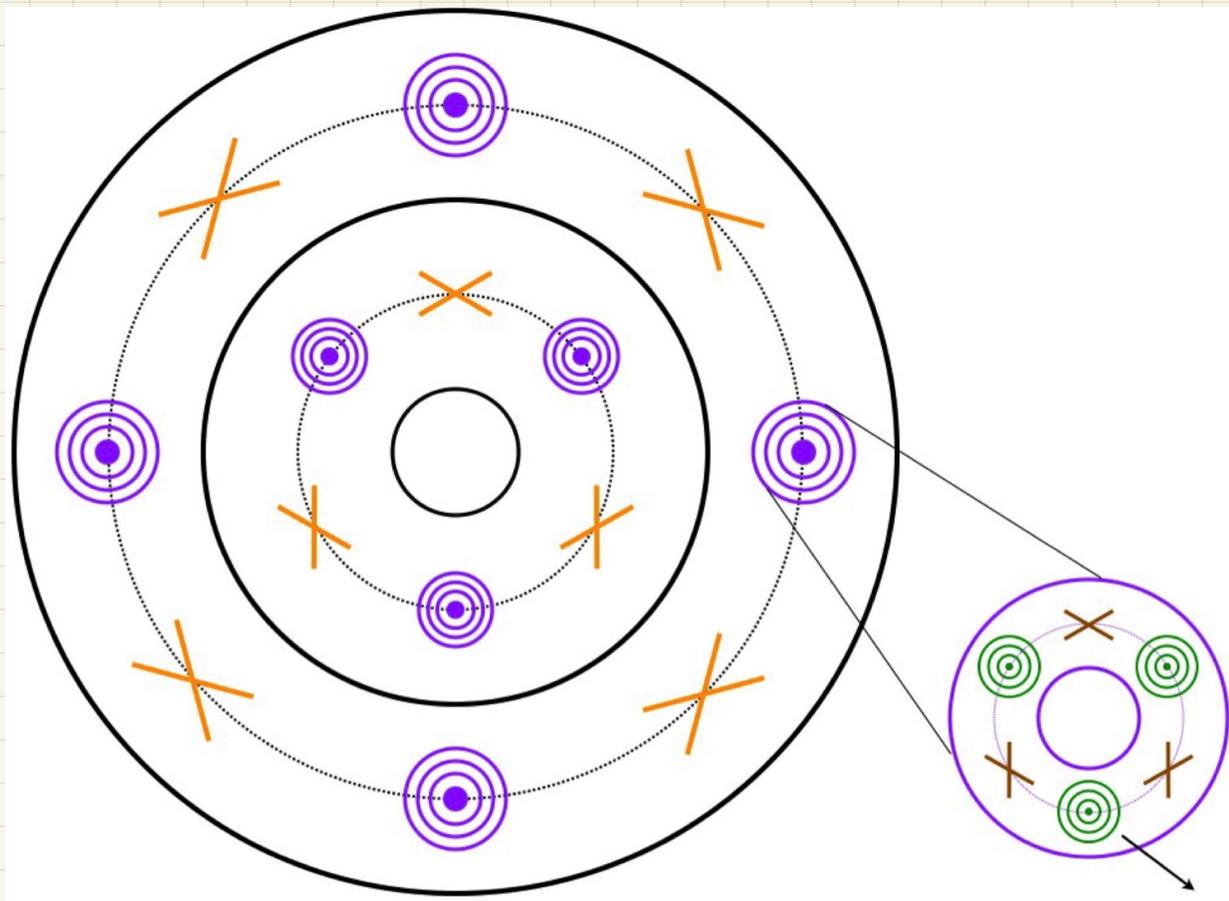
$$\frac{\partial f}{\partial \phi_n} + \frac{\partial g}{\partial J_{n+1}} = 0 \quad \Rightarrow \quad \hat{T}_\epsilon \text{ canonical}$$

For  $\epsilon=0$ , the map  $\hat{T}_0$  leaves  $J$  invariant, and thus maps circles to circles. If  $\alpha(J) \notin \mathbb{Q}$ , the images of the iterated map  $\hat{T}_0$  become dense on the circle. Suppose  $\alpha(J) = \frac{r}{s} \in \mathbb{Q}$ , and wlog assume  $\alpha'(J) > 0$ , so that on circles  $J_\pm = J \pm \Delta J$  we have  $\alpha(J_+) > r/s$  and  $\alpha(J_-) < r/s$ . Under  $\hat{T}_0^s$ , all points on the circle  $C = C(J)$  are fixed. The circle  $C_+ = C(J_+)$  rotates slightly counterclockwise while  $C_- = C(J_-)$  rotates slightly clockwise. Now consider the action of  $\hat{T}_\epsilon^s$ , assuming that  $\epsilon \ll \Delta J/J$ . Acting on  $C_+$ , the result is still a net counterclockwise shift plus a small radial component of  $\mathcal{O}(\epsilon)$ . Similarly,  $C_-$  continues to rotate clockwise plus an  $\mathcal{O}(\epsilon)$  radial component. By the Intermediate Value Theorem, for each value of  $\phi$  there is some point  $J = J_\epsilon(\phi)$  where the angular shift vanishes. Thus, along the curve  $J_\epsilon(\phi)$  the

action of  $\hat{T}_\epsilon^s$  is purely radial. Next consider the curve  $\tilde{J}_\epsilon(\phi) = \hat{T}_\epsilon^s J_\epsilon(\phi)$ . Since  $\hat{T}_\epsilon^s$  is volume-preserving, these curves must intersect at an even number of points.

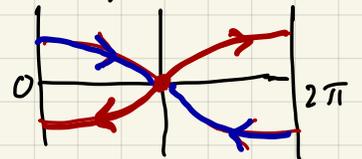


The situation is depicted in the above figure. The intersections of  $J_\epsilon(\phi)$  and  $\tilde{J}_\epsilon(\phi)$  are thus **fixed points** of the map  $\hat{T}_\epsilon^s$ . We furthermore see that the intersection  $J_\epsilon(\phi) \cap \tilde{J}_\epsilon(\phi)$  consists of an alternating sequence of elliptic and hyperbolic fixed points. This is the content of the PBT: a small perturbation of a resonant torus with  $\alpha(J) = r/s$  results in an equal number of elliptic and hyperbolic fixed points for  $\hat{T}_\epsilon^s$ . Since  $T_\epsilon$  has period  $s$  acting on these fixed points, the number of EFPs and HFPs must be equal and a multiple of  $s$ . **In the vicinity of each EFP, this structure repeats** (see the figure below).



Self-similar structures in the iterated twist map.

## Stable and unstable manifolds

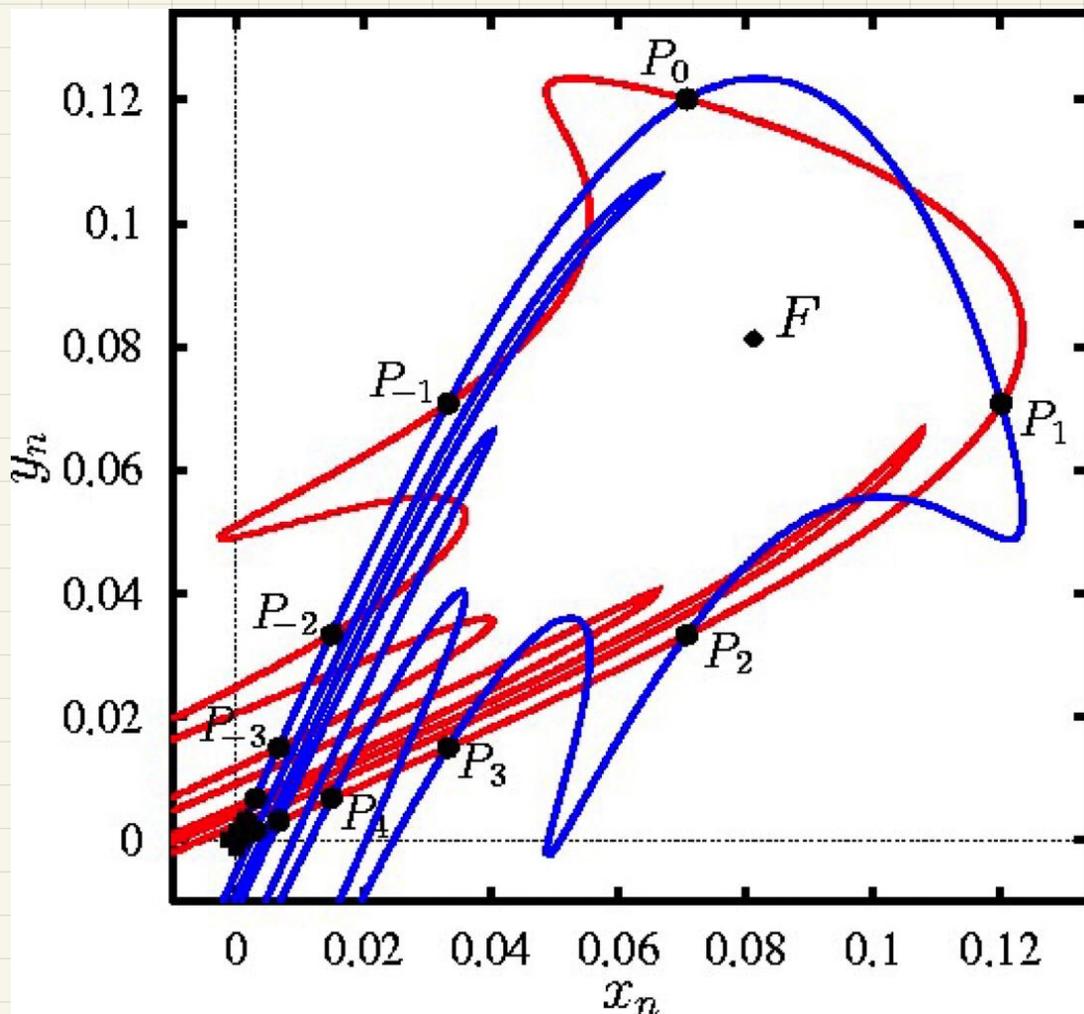


Emanating from each HFP are stable and unstable manifolds:

$$\vec{\varphi} \in \Sigma^S(\vec{\varphi}^*) \Rightarrow \lim_{n \rightarrow \infty} \hat{T}_\epsilon^{ns} \vec{\varphi} = \vec{\varphi}^* \quad (\text{flows to } \vec{\varphi}^*)$$

$$\vec{\varphi} \in \Sigma^U(\vec{\varphi}^*) \Rightarrow \lim_{n \rightarrow \infty} \hat{T}_\epsilon^{-ns} \vec{\varphi} = \vec{\varphi}^* \quad (\text{flows from } \vec{\varphi}^*)$$

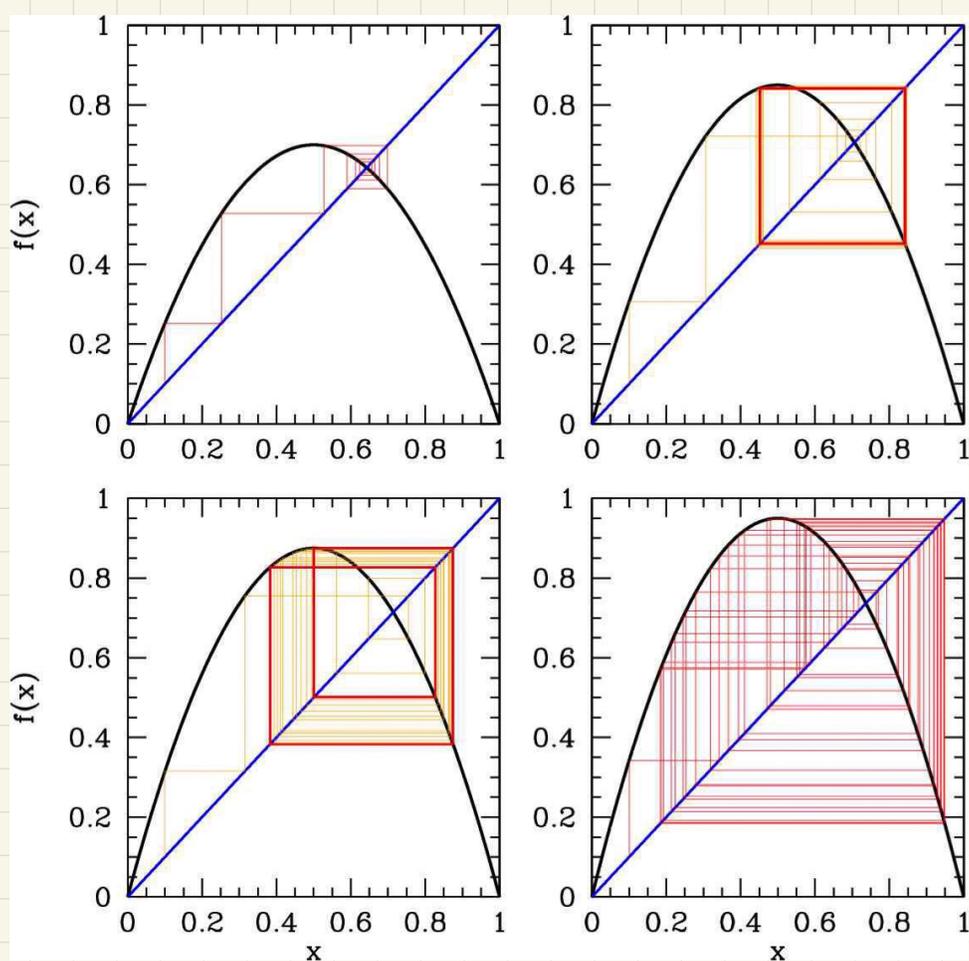
Note  $\Sigma^S(\vec{\varphi}_i^*) \cap \Sigma^S(\vec{\varphi}_j^*) = \emptyset$  and  $\Sigma^U(\vec{\varphi}_i^*) \cap \Sigma^U(\vec{\varphi}_j^*) = \emptyset$  for  $i \neq j$  (no s/s or u/u intersections). However,  $\Sigma^S(\vec{\varphi}_i^*)$  and  $\Sigma^U(\vec{\varphi}_j^*)$  can intersect. For  $i=j$ , this is called a **homoclinic point**. (On its way from  $\vec{\varphi}_j^*$  to  $\vec{\varphi}_i^*$ .) For  $i \neq j$ , this is a **heteroclinic point**.



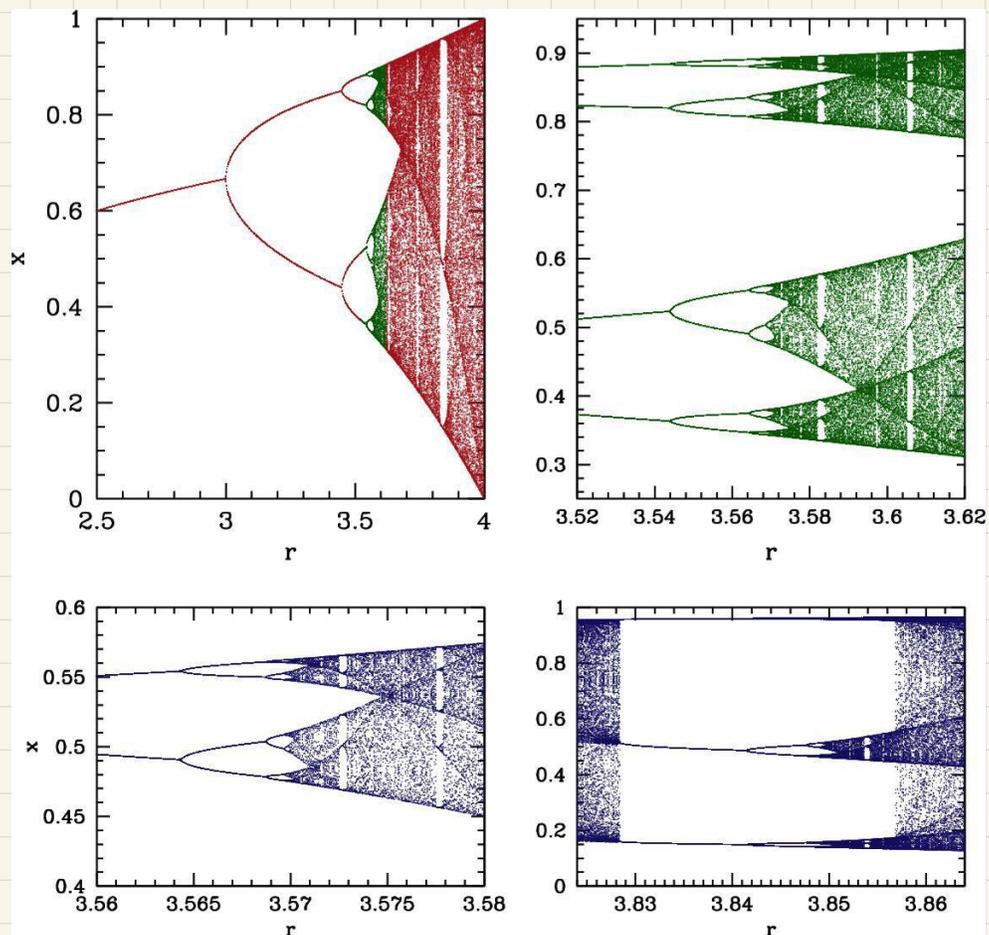
Homoclinic tangle for  $x_{n+1} = y_n$  and  $y_{n+1} = (a + by_n^2)y_n - x_n$  with  $a = 2.693$ ,  $b = -104.888$ . Blue curve is the stable manifold. Red curve is the unstable manifold. HFP at  $(0, 0)$ . The fact that neither red nor blue curve can self intersect requires them to become increasingly tortured.

But since  $\hat{T}_\epsilon^s$  is continuous and invertible, its action on a homoclinic (heteroclinic) point will produce a new homoclinic (heteroclinic) point, ad infinitum! For homoclinic intersections, the result is known as a homoclinic tangle.

- Maps in  $d=1$ :  $x_{n+1} = f(x_n)$  ; fixed point  $x^* = f(x^*)$   
 If  $x = x^* + u$ , then  $u_{n+1} = f'(x^*)u_n + O(u^2)$   
 FP is stable if  $|f'(x^*)| < 1$ , unstable if  $|f'(x^*)| > 1$ .



*Cobweb diagram for  $f(x) = rx(1-x)$*



*Fixed points and cycles for  $f(x) = rx(1-x)$*