Discontinuous pattern of cumulative separation between orbits of chaotic transient

V. Paar¹, N. Pavin

Department of Physics, Faculty of Science, University of Zagreb, Zagreb, Croatia

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Abstract

The logistic map at $r = 4$ is modified in a narrow interval, stabilizing a low-period unstable periodic orbit and generating transient chaos. The cumulative separation $\Delta$ between closely lying orbits is proportional to their initial separation $\epsilon$ for $\epsilon < \epsilon_c$, while for $\epsilon > \epsilon_c$ it is scattered within a band with $\epsilon$-independent average, where $\epsilon_c$ is a critical value of initial separation. The pattern of $(\epsilon, \Delta)$-diagram is proposed for characterization of transient chaos. On the basis of these considerations, the concept of the uncertainty exponent is extended to the case of transient chaos. © 1997 Elsevier Science B.V.

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Transient chaos can often be observed in numerical simulations [1–21]. In systems exhibiting transient chaos there exists a chaotic repeller, an invariant set with measure zero basin of attraction, together with an attractor which is often periodic.

Transiently chaotic orbits starting from randomly chosen initial points approach the attractor, but prior to reaching it, they might come close to the strange repeller and stay in its vicinity for some time (i.e. for a number of iteration steps). This results in the appearance of chaotic motion with an average lifetime which is a basic characteristic of the repeller [1,21]. However, it is worth emphasizing [1] that the existence of a well-defined average lifetime of transients does not imply their chaoticity. Orbits around the repeller have positive effective Lyapunov exponents due to its repelling feature. Therefore, in order to decide if the transients are really chaotic or not one needs more information. To this end, in characterization of transients additional criteria have been considered, such as construction of the repeller, natural invariant distribution on the repeller and power spectra [1].

Transient chaos has been investigated previously for single-humped one-dimensional maps, such as, for example, the logistic map at $r > 4$ [1,18,20,21]. Here we modify the logistic map at $r = 4$ in a narrow interval containing a particular low-period unstable periodic orbit, and in this way we stabilize it. This method is related to the problematics of controlling chaos [22], which has received much attention in recent years.

A famous case of a one-dimensional map
\[x_{n+1} = f(x_n),\]  
(1)

which produces permanent chaos, is the logistic map at \(r = 4\) [21,23,24], which is given by

\[f(x) = 4x(1-x).\]  
(2)

Let us now consider the modified logistic map defined on the unit interval \(I\) by

\[f(x) = 4x(1-x), \quad x \notin I^{(0)},\]

\[= 4\xi(1-\xi), \quad x \in I^{(0)},\]  
(3)

where \(I^{(0)}\) is a narrow subinterval \([\xi - \frac{1}{4}d, \xi + \frac{1}{4}d]\) within the unit interval \(I\). In the interval \(I_c \equiv I - I^{(0)}\) this map coincides with the logistic map at \(r = 4\), while in the narrow interval \(I^{(0)}\) of width \(d\) at the position \(x = \xi\) the map has a constant value \(4\xi(1-\xi)\).

The logistic map at \(r = 4\) is chaotic in the unit interval \(I\), with an embedded infinite number of unstable periodic orbits [21]. At the point of intersection of the function (2) and diagonal, the map (2) has an unstable periodic orbit of period-1. On the other hand, modifying the logistic map at \(r = 4\) in a small interval \(I^{(0)}\), as done for the map (3) at \(\xi = \frac{3}{4}\), this unstable periodic point is stabilized, becoming a period-1 attractor (Fig. 1) within the interval \(I^{(0)}\).

Taking initial points in the interval \(I_c \equiv I - I^{(0)}\), the orbits of the map (3) are, for a certain initial number of \(N_c\) iteration steps (that depends on \(x_0\)), similar to permanently chaotic orbits of the logistic map (2), but after the \(N_c\) iteration steps they are mapped into interval \(I^{(0)}\) with a period-1 attractor at \(x = \frac{3}{4}\). An example of such an orbit is shown in Fig. 2.

In the first iteration step, the preimages \(I^{(1)}\) of \(I^{(0)}\) escape from \(I_c\), in the second step the preimages \(I^{(2)}\) of \(I^{(1)}\), etc. Finally, the remaining invariant set in \(I_c\) is a chaotic repeller. Thus, the map (3) at \(\xi = \frac{3}{4}\) is characterized by the chaotic repeller and the period-1 attractor.

In the case of the logistic map at \(r = 4\) (Eq. (2)) the cumulative separation between orbits after \(N\) iterations is approximately proportional to \(\varepsilon\),

\[\sum_{n=0}^{N} \frac{1}{2} [ |x_n(x_0 + \varepsilon) - x_n(x_0)| + |x_n(x_0 - \varepsilon) - x_n(x_0)|] \approx k_c \varepsilon\]  
(4)

with

\[k_c(N) = 2^{N+1} - 1.\]  
(5)

In Eq. (4), the terms \(x_n(x_0 + \varepsilon)\), \(x_n(x_0 - \varepsilon)\) and \(x_n(x_0)\) are the \(n\)th iterates of the initial points \(x_0 + \varepsilon\), \(x_0 - \varepsilon\) and \(x_0\), respectively.

In this paper we calculate the cumulative separation between transiently chaotic orbits for the map (3) at \(\xi = \frac{3}{4}\)

\[\Delta \equiv \sum_{n=0}^{N_{\infty}} \frac{1}{2} [ |x_n(x_0 + \varepsilon) - x_n(x_0)| + |x_n(x_0 - \varepsilon) - x_n(x_0)|]\]  
(6)

in dependence on the initial separation \(\varepsilon\). Here \(N_{\infty}\) is much larger than the reciprocal value of the escape rate. In the present case we take \(N_{\infty} = 1000\). In Fig. 3a the \((\varepsilon, \Delta)\)-diagram associated with \(x_0 = 0.2\) is presented in the log–log plot.

It is seen that up to a certain critical value of \(\varepsilon\), denoted by \(\varepsilon_c\), the dependence of \(\log \Delta\) on \(\log \varepsilon\) is linear,

\[\log \Delta = \log a + b \log \varepsilon,\]
that is $\Delta = ae^0$, where $a$ and $b$ are constant parameters. Fitting this expression to the results of our calculation we obtain $b = 1.000001 \pm 0.000002$, i.e. $b = 1$ within the limits of precision. Denoting the coefficient $a$, associated with the modified logistic map (3), by $k_{TC}$ in analogy to the relation (4) for the logistic map at $r = 4$ (2) we obtain

$$\Delta = k_{TC}e.$$  

(7)

However, at $\epsilon = \epsilon_c$ a discontinuous transition appears in the $\Delta$ versus $\epsilon$ dependence: values of $\Delta$ are scattered within a horizontal band, with an average value which is approximately independent on $\epsilon$. A closer look reveals a finer substructure within this band, bearing similarity to the time map for lifetimes of chaotic transients in dependence on the initial position $x_0$.

Our calculations for $\epsilon_c$ and $k_{TC}$ are performed for initial conditions $x_0 \in I - I^{(0)}$. For completeness, we note that in the case $x_0 \in I^{(0)}$ there is $\Delta = \epsilon_c$, $k_{TC} = 1$. In this case, the value of $\epsilon_c$ is determined from the distance of $x_0$ to the nearer boundary of the interval $I^{(0)}$.

To get a closer insight into the nature of the $(\epsilon, \Delta)$-diagram in Fig. 3a we have investigated the modification of the map (3) by adding a noise term on the r.h.s. of Eq. (3). The dependence of $\Delta$ on the noise amplitude $\Delta$ is illustrated in Fig. 3b. The straight line for $\epsilon < \epsilon_c$ from Fig. 3a is then replaced by a band of scattered points of the same slope while the horizontal band for $\epsilon > \epsilon_c$ remains similar as before, but the scattering of points appears more random. This reflects a degree of robustness of the pattern of $(\epsilon, \Delta)$-diagram from Fig. 3a.

Let us now investigate the corresponding critical values $\epsilon_c$ and $k_{TC}$. In Fig. 4 the values of $\epsilon_c$ and $k_{TC}$ are shown in dependence on the initial position $x_0$. It is seen that the $(x_0, k_{TC})$-diagram bears qualitative similarity to the $(x_0, N_{TC})$-diagram also shown in Fig. 4, indicating a relation between $k_{TC}$ and $N_{TC}$ (length of chaotic transient). Comparing the upper two figures in Fig. 4, we see that $\epsilon_c(x_0^{\text{max}})$ and $k_{TC}(x_0^{\text{max}})$, are
Table 1
Comparison of the values $k_c(N_{TC}) = 2^{N_{TC}+1} - 1$ (Eq. (5)), and the values of the coefficient $k_{TC}$ determined from the $(\epsilon, \Delta)$-diagram (Eq. (7)). Results are shown for orbits with several values of initial position $x_0$ for the map (3) at $\xi = \frac{3}{4}, d = 0.1$. $N_{TC}$ is the length of chaotic transient (the number of iteration steps before the orbit ends in the interval $I^{(0)}$). The calculated values of $k_{TC}$ are presented in the form $2^x - 1$

<table>
<thead>
<tr>
<th>$x_0$</th>
<th>$N_{TC}$</th>
<th>$k_c(N_{TC})$</th>
<th>$k_{TC}$</th>
</tr>
</thead>
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<tr>
<td>0.05</td>
<td>22</td>
<td>$2^{23} - 1$</td>
<td>223.78 - 1</td>
</tr>
<tr>
<td>0.10</td>
<td>19</td>
<td>$2^{20} - 1$</td>
<td>220.32 - 1</td>
</tr>
<tr>
<td>0.20</td>
<td>19</td>
<td>$2^{20} - 1$</td>
<td>219.90 - 1</td>
</tr>
<tr>
<td>0.30</td>
<td>38</td>
<td>$2^{39} - 1$</td>
<td>238.88 - 1</td>
</tr>
<tr>
<td>0.40</td>
<td>21</td>
<td>$2^{22} - 1$</td>
<td>221.60 - 1</td>
</tr>
<tr>
<td>0.45</td>
<td>10</td>
<td>$2^{11} - 1$</td>
<td>210.60 - 1</td>
</tr>
<tr>
<td>0.55</td>
<td>10</td>
<td>$2^{11} - 1$</td>
<td>210.60 - 1</td>
</tr>
<tr>
<td>0.65</td>
<td>10</td>
<td>$2^{11} - 1$</td>
<td>210.74 - 1</td>
</tr>
<tr>
<td>0.95</td>
<td>22</td>
<td>$2^{23} - 1$</td>
<td>223.80 - 1</td>
</tr>
</tbody>
</table>

Fig. 5. Average lifetime of orbits of the map (3) in dependence on the inverse of width, $1/d$. The calculated values (solid circles) are compared to the theoretical prediction of Eq. (11) (solid line).

Perron equation, which was previously applied to the chaotic transients of the logistic map at $r > 4$ [25], determines for small $d$ the lifetime, which is denoted by $\tau_{FP}$,

$$\left(1 - \frac{1}{\pi \sqrt{\xi(1-\xi)}}d\right)^{\tau_{FP}} \approx \frac{1}{e}.$$ 

Therefrom we obtain

$$\tau_{FP} \approx \frac{\pi \sqrt{\xi(1-\xi)}}{d}$$

and for $\xi = \frac{3}{4}$, employed in this paper, we have

$$\tau_{FP} \approx \frac{\pi \sqrt{3}}{4d}.$$ 

(10)

However, in the case of the modified logistic map (3) a half of the preimages of $I^{(0)}$ are missing in each iteration step with respect to the case of logistic map at $r > 4$, and thus the escape rate should be by a factor of two smaller, i.e. the lifetime by a factor of two larger than in the previous case. Thus we obtain in the limit of small width $d$

$$\tau(d) = 2\tau_{FP}, \quad \tau(d) = \frac{\pi \sqrt{3}}{2d}.$$ 

(11)

In Fig. 5 we present the calculated values $\tau$ in dependence on the width $d$ (solid circles) in comparison to the prediction of Eq. (11) (solid line). As seen, for small $d$ the theoretical prediction (11) is in excellent agreement with the calculated values of $\tau$.

Let us now consider how the escape rate depends on the width $d$ of the interval $I^{(0)}$. The Frobenius-
Consider an orbit starting at \( x_n(x_0) \) which enters the interval \( I(0) \) after exactly \( N_{TC} \) steps. In that case, there are two possibilities for the orbits \( x_n(x_0 + \epsilon) \) and \( x_n(x_0 - \epsilon) \):

(i) If the separation \( \epsilon \) is sufficiently small, then both the orbits \( x_n(x_0 + \epsilon) \) and \( x_n(x_0 - \epsilon) \) would follow the orbit \( x_n(x_0) \) sufficiently close, so that all three orbits enter the interval \( I(0) \) simultaneously, i.e. after \( N_{TC} \) steps;

(ii) With an increase of the separation \( \epsilon \) between the orbits, the neighboring orbits \( x_n(x_0 + \epsilon) \) and \( x_n(x_0 - \epsilon) \) deviate more and more from the orbit \( x_n(x_0) \). When the separation reaches some critical value \( \epsilon_c \), one or both of the neighboring orbits \( x_n(x_0 + \epsilon) \), \( x_n(x_0 - \epsilon) \) will not enter the interval \( I(0) \) simultaneously with the orbit \( x_n(x_0) \). As a consequence, for \( \epsilon > \epsilon_c \), the lifetime of the neighboring orbits is stochastic and \( \Delta(\epsilon) \) exhibits a stochastic character.

More generally, we can discuss this problem in terms of the sensitivity of dependence of \( N_{TC} \) on the separation \( \epsilon \). In this sense we can consider a possible extension of the concept of uncertainty, which was introduced for sensitive dependence on initial conditions for fractal basin boundaries in the case of multiple attractors [26,27]. This concept was formulated for non-linear systems with multiple attractors as follows [26,27]: If the initial conditions are uncertain by an amount \( \epsilon \), for those initial conditions within \( \epsilon \) of the boundary between the two attractors one could not say to which attractor the orbit eventually tends. Then the fraction \( f(\epsilon) \) of initial conditions which are uncertain as to which attractor is approached when there is an initial error \( \epsilon \) obeys

\[
f(\epsilon) \sim \epsilon^\alpha,
\]

where \( \alpha \) is an uncertainty exponent. It has been shown that in this case the following relation holds,

\[
\alpha = D - d,
\]

where \( D \) is dimensionality of the phase space and \( d \) is the capacity dimension of the basin boundary.

Thus, in the case of multiple attractors the concept of uncertainty \( \alpha \) is associated in predicting whether a particular orbit \( x_n(x_0) \) and the neighboring orbit \( x_n(x_0 + \epsilon) \) will tend to the same attractor.

Let us now extend the concept of uncertainty exponent to the case of our system (3) having only one attractor. We define an uncertainty that a particular orbit \( x_n(x_0) \) and a neighboring orbit \( x_n(x_0 + \epsilon) \) will not enter simultaneously the interval \( I(0) \), i.e. at the same iteration step \( N_{TC} \). Then the fraction \( f(\epsilon) \) of initial conditions which are "uncertain" as to whether the interval \( I(0) \) is approached simultaneously by the orbits \( x_n(x_0) \) and \( x_n(x_0 + \epsilon) \) when there is an initial error \( \epsilon \) that obeys Eq. (12).

In accordance with this new definition we have calculated the corresponding uncertainty exponent for the map (3):

\[
\alpha = 0.0637 \pm 0.0005.
\]

On the other hand, dimension of the asymptotic repeller of the map (3) is

\[
d = 0.935 \pm 0.002.
\]

As seen, these values satisfy the relation (13). This indicates that our uncertainty exponent, associated with transients in the case of a map with a single attractor, has the same property as the uncertainty exponent from Ref. [25] in the case of maps with multiple attractors.

Let us now discuss our results if we interpret \( \epsilon \) as an amount by which the initial conditions are uncertain. Then it would follow that if \( \epsilon < \epsilon_c \), the orbit \( x_n(x_0) \) is certain with respect to the lifetime, i.e., to the iteration step \( N_{TC} \) of entering the interval \( I(0) \). On the other hand, if \( \epsilon > \epsilon_c \) the orbit \( x_n(x_0) \) is uncertain with respect to the lifetime.

It is interesting to compare computations which would employ two different computer precisions, labeled \( \delta \) and \( \delta' \), where \( \delta' \) corresponds to the higher precision \( (\delta' < \delta) \). Let us first perform the computation using higher precision \( \delta' \). Suppose that we obtain a critical separation value \( \epsilon_c \) which is larger than \( \delta' \), but smaller than \( \delta \). In that case the result of the computation will be that an orbit \( x_n(x_0) \) is certain for \( \epsilon < \epsilon_c \), and uncertain for \( \epsilon > \epsilon_c \). We could denote the certain orbit as the "non-chaotic" transient orbit, and the uncertain one as the "chaotic" transient orbit. Then we could say: For \( \epsilon < \epsilon_c \) the transient orbit is "non-chaotic" and for \( \epsilon > \epsilon_c \) it is "chaotic".

Suppose now that we perform the computation employing the lower computer precision \( \delta \). In that case
we would not have any evidence that the orbit \( x_n(x_0) \) may be anything else but "chaotic".

Based on this example we can conclude that on the basis of a computer calculation, which gives always a "chaotic" transient orbit, it is not possible to decide whether the orbit is truly "chaotic" or whether there is some critical value of \( \epsilon_c \) eventually lying below the level of computer precision, at which the "chaotic"-like transient turns into the "non-chaotic"-like transient.

We note that this approach could be generalized for two-dimensional maps, like, e.g. the Hénon map. In a general \( k \)-dimensional case the cumulative separation could be defined as

\[
\Delta = \sum_{n=0}^{N_{\infty}} \frac{1}{2} \left[ |x_n(x_0 + \epsilon) - x_n(x_0)| + |x_n(x_0 - \epsilon) - x_n(x_0)| \right]
\]

with

\[
x_n = \begin{pmatrix} x_1 \\ \vdots \\ x_k \end{pmatrix}_n
\]

A generalization to dynamical systems with continuous time is possible employing

\[
\Delta = \int_{0}^{T_{\infty}} \frac{1}{2} \left[ |x(x_0 + \epsilon) - x(x_0)| + |x(x_0 - \epsilon) - x(x_0)| \right] dt.
\]

We have also extended the modified logistic map (3) to a continuous map. The results for such a more general case are similar as these presented here.

Concluding, the modification (3) of the logistic map at \( r = 4 \) in a narrow interval containing a low-period unstable periodic orbit leads to the stabilization of this orbit and generation of transient chaos. It is shown that this transient chaos can be well characterized by a characteristic \((\epsilon, \Delta)\)-diagram: For \( \epsilon < \epsilon_c \) the \( \Delta \) versus \( \epsilon \) dependence is given by a straight line under 45° in the log–log plot, while for \( \epsilon > \epsilon_c \) a horizontal band of scattered points appears (see Fig. 3a).

At the critical value of initial separation between trajectories, \( \epsilon = \epsilon_c \), there is a discontinuous change of the \((\epsilon, \Delta)\)-pattern.

Finally, we point out a possible extension of the concept of an uncertainty exponent to the case of transient chaos.

References