

Exam for Dynamical Systems and Chaos, 13 April 2016.

Duration: 4 hours. Books, notes and computers are allowed.

All questions are equally weighted. Answers can be written in Danish and English.

Results and solutions are posted on the home page.

I.

Consider the two-dimensional differential equation system

$$\begin{aligned}\dot{x} &= ax + y + x^3 \\ \dot{y} &= x - y\end{aligned}\tag{1}$$

1. Sketch the null clines of the system (1) for $a = -2$.
2. Find the fixed points for (1) as a function of a
3. Determine a bifurcation point $a = a^*$
4. Find the Jacobian matrix.
5. Determine the eigenvalues of the fixed points as a function of a .
6. Evaluate the stability of the fixed points in $a = -2$ and the stability for the trivial fixed point in $a = 2$.
7. What kind of bifurcation takes place at $a = a^*$.

II.

For the second-order differential equation

$$\ddot{x} + x + \epsilon h(x, \dot{x}) = 0\tag{2}$$

where $h(x, \dot{x}) = (x^2 - a)\dot{x} + (\dot{x}^2 - b)x$, $a > 0$, $b > 0$

8. Use averaging theory (or equivalently two timing) of (2) to derive an equation for r' .
9. Find the fixed points for $r(T)$ in terms of a .
10. For $a = 2$ and with the initial condition $r(0) = 1$, show after integrating by partial fraction the solution is $r(T) = \sqrt{\frac{8}{1+7e^{-2T}}}$. Sketch the graph of $r(T)$ and determine the value of $r(T)$ as $T \rightarrow \infty$.
11. Use averaging theory (or equivalently two timing) to derive an equation for ϕ' .
12. Insert the stable fixed point for r and determine an equation for ϕ' in terms of a and b .
13. What is the resulting frequency ω for the limit cycle.

III.

Consider the 1-d map

$$x_{n+1} = f(x_n) = x_n + a \cos(x_n)\sin(x_n)\tag{3}$$

14. Find the fixed points x^* of (3) in the interval $[0; \pi[$.
15. Determine the derivative of the map.
16. For the fixed point x_2^* (where $x_1^* < x_2^*$) determine the value of a , a_2 , where the fixed point undergoes period doubling.
17. For the other fixed point x_1^* a period doubling occurs at $a_1 = -2$.

For $a = a_1$, expand the map (3) to linear order (i.e. $f(x_n) \approx f(x_1^*) + f'(x_1^*) \cdot (x_n - x_1^*)$) in x_n . Consider and small variation around x_1^* , i.e. $x_1^* = \epsilon$ where $|\epsilon| \ll 1$, and show that a two cycle for the map exists at this order.