The Lorenz Attractor

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The Lorenz System is a system of differential equations used for modeling atmospheric convection. It was first studied by Edward Lorenz, who developed it in 1963. The derived equations are used to model flow patterns in a fluid when it is heated from below while simultaneously being cooled from above. A subset of results from these equations are notable for being chaotic and producing images of butterflies or figure eights when plotted as shown in Figure 1 and Figure 2. This specific set is known as the Lorenz attractor.

These are the three equations Lorenz derived.

$$\frac{dx}{dt} = \sigma(y - x),\tag{1}$$

$$\frac{dy}{dt} = x(\rho - z) - y, \tag{2}$$

$$\frac{dx}{dt} = \sigma(y - x),$$

$$\frac{dy}{dt} = x(\rho - z) - y,$$

$$\frac{dz}{dt} = xy - \beta z.$$
(1)

The chaotic behavior of the Lorenz attractor arises when the values are equal or close to $\sigma = 10$, $\beta = \frac{8}{3}$, and $\rho = 28$. Figure 1 shows a plot of the x and y values of Lorenz function plotted over 1000 iterations using those variables and with starting values of x = 1, y = 1, and z = 1. Figure 2 does the same, though with the starting values set at x = 13, y = 21, and z = 47 instead. As expected, both of these produce different plots, that are identifiable as figure eights. These figures were generated using the Python code shown on the last page.

The code begins with a function aptly named 'lorenz' with variables x, y, z, a, b, c, and dt. A, b, c, and dt all have default values corresponding to the values mentioned previously, plus an added timestep of 0.01 for dt. The function uses the values and the equations written above to return the coordinates of the next point in 3d space. Lines 6 and 7 of the code are simply imports necessary for functions used later. Lines 8 through 21 are devoted to the function 'lorenzArray', which is the main section of code. It takes three variables as input, a, b, and c which have a default value of 1. The function stores these variables in a numpy

¹https://en.wikipedia.org/wiki/Lorenz_system

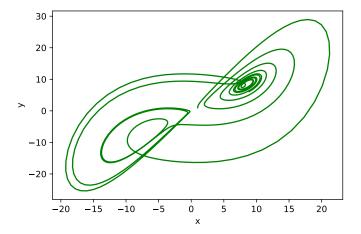


Figure 1: Lorenz function with starting values $x=1,\,y=1,$ and z=1

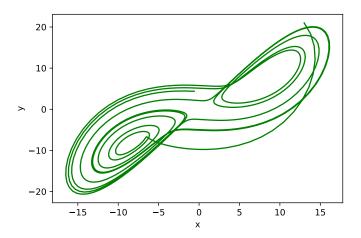


Figure 2: Lorenz function with starting values $x=13,\,y=21,$ and z=47

array named seq so that we can track a, b, and c as they change over time. It then uses the previously mentioned 'lorenz' equation to calculate new values for a, b, and c and add them to seq. It does the previous step 1000 times, each time using the most current version of a, b, and c. After it has finished 1000 iterations the function uses pyplot to begin creation of the plots shown in Figures 1 and 2, and exports the plot as a pdf named foo.

```
\label{eq:continuous} \text{def lorenz} \, (x\,,\ y\,,\ z\,,\ a{=}10,\ b{=}28,\ c{=}(8/3)\,,\ dt{\,=}(0.01)) \, ;
           dx = a*(y-x)
           dy = x*(b-z)-y
           dz = (x*y) - (c*z)
           \texttt{return} \left( x \!\!+\! dt \!*\! dx \,, \hspace{0.2cm} y \!\!+\! dt \!*\! dy \,, \hspace{0.2cm} z \!\!+\! dt \!*\! dz \, \right)
 6 import numpy as np
    import matplotlib.pyplot as plt
    def lorenzArray(a=1,b=1,c=1):
           seq \,\, = \,\, np \,. \, array \, ( \, ( \, a \,, b \,, c \,) \,)
           seq = seq[None,:]
10
           i = 0
11
           while (i < 1000):
12
                  temp \, = \, lorenz \, (\, seq \, [\, i \,\, , 0\, ] \,\, , seq \, [\, i \,\, , 1\, ] \,\, , seq \, [\, i \,\, , 2\, ] \, )
13
                  seq = np.vstack([seq, [temp[0], temp[1], temp[2]]])
14
                  i += 1
15
           plt.\,plot\,(\,seq\,[\,0\,:\,,0\,]\;,\;\;seq\,[\,0\,:\,,1\,]\;,\;\;{}^{\prime}g-\,{}^{\prime}\,)
16
           plt.xlabel('x')
plt.ylabel('y')
17
18
           fig = plt.gcf()
19
           fig.savefig('foo.pdf', dpi=100, format='pdf')
20
21
           plt.show()
```