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In[2771]:= Remove[x, y, z, sigma, r, b, s, t]
r = 28;
b = 8 / 3;
sigma = 10;
s = NDSolve[{x'[t] == sigma * (y[t] - x[t]), y'[t] == r * x[t] - y[t] - x[t] * z[t],
  z'[t] == x[t] * y[t] - b * z[t], z[0] == x[0] == y[0] == 0.1},
  {x, y, z}, {t, 0, 1000}, MaxStepSize -> 0.0001,
  Method -> {"TimeIntegration" -> {"ExplicitRungeKutta", "DifferenceOrder" -> 8}}];

x'[t] = sigma * (y - x);
y'[t] = r * x - y - x * z;
z'[t] = x * y - b * z;

J = {{D[x'[t], x], D[x'[t], y], D[x'[t], z]},
  {D[y'[t], x], D[y'[t], y], D[y'[t], z]}, {D[z'[t], x], D[z'[t], y], D[z'[t], z]}};
lambda = {0, 0, 0};
dt = 0.0001;
Q = IdentityMatrix[3]

nIterations = 1000000;
For[timeStep = 5000, timeStep < nIterations, timeStep++,
  t = timeStep * dt;
  x = x[t] /. s[[1]];
  y = y[t] /. s[[1]];
  z = z[t] /. s[[1]];
  M = IdentityMatrix[3] + J * dt;
  {Q, R} = QRDecomposition[Dot[M, Transpose[Q]]];
  For[i = 1, i < 4, i++, lambda[[i]] += Log[Abs[R[[i]][[i]]]]]
]
lambda = lambda / (nIterations * dt)
Total[lambda]

Out[2782]= {{1, 0, 0}, {0, 1, 0}, {0, 0, 1}}
Out[2785]= {0.805899, 0.00681057, -14.4141}
Out[2786]= -13.6014

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