

```

1 # Exercise 4.3ef
2
3 import numpy as np
4 import matplotlib.pyplot as plt
5 from scipy.linalg import qr
6 import sys
7
8 title = '4.3e'
9
10 a = 1.4
11 b = 0.3
12
13 cut_tail = 100
14
15 T = 2*10**5
16 t_array = np.arange(0,T,1)
17
18 x = np.zeros_like(t_array, dtype=float)
19 y = x.copy()
20
21 x[0] = (np.random.uniform()-0.5)
22 y[0] = (np.random.uniform()-0.5)
23
24 for t in range(len(x)-1):
25     x[t+1] = y[t]+1-a*x[t]**2
26     y[t+1] = b*x[t]
27
28 x = x[cut_tail:]
29 y = y[cut_tail:]
30
31 I = np.identity(2)
32 Q = I.copy()
33 M = I.copy()
34
35 lambda_one = np.zeros_like(x)
36 lambda_two = lambda_one.copy()
37
38 new_T = len(x)
39 new_t_array = t_array[cut_tail:]-cut_tail
40
41 for t in range(len(x)):
42
43     J11 = 2*a*x[t]
44     J12 = 1
45     J21 = b
46     J22 = 0
47
48     J = np.array([[J11,J12],\
49                  [J21,J22]])
50
51     M = J
52     Q,R = qr(np.matmul(M,Q))
53
54     lambda_one[t] = lambda_one[t-1] + np.log(np.absolute(R[0,0]))/new_T
55     lambda_two[t] = lambda_two[t-1] + np.log(np.absolute(R[1,1]))/new_T
56
57 lambda_one_converged = lambda_one[-1]
58 lambda_two_converged = lambda_two[-1]
59
60 if lambda_one_converged < lambda_two_converged:
61     temp = lambda_one_converged
62     lambda_one_converged = lambda_two_converged
63     lambda_two_converged = temp
64
65 lyapunov_dimension = 1 + lambda_one_converged/np.abs(lambda_two_converged)
66
67 print('Lyapunov exponent 1: ', lambda_one_converged)
68 print('Lyapunov exponent 2: ', lambda_two_converged)
69 print('Lyapunov dimension: ', lyapunov_dimension)
70
71 fig2, ax2 = plt.subplots(figsize=(7,7))
72 ax2.plot(new_t_array[1:], np.divide(lambda_one[1:],new_t_array[1:]), '-',
73         linewidth=1.5, label=r'$\lambda_1$ (conv. at $\approx$' +
74         '{}'.format(np.round(lambda_one_converged,2)))
75 ax2.plot(new_t_array[1:], np.divide(lambda_two[1:],new_t_array[1:]), '-',
76         linewidth=1.5, label=r'$\lambda_2$ (conv. at $\approx$' +
77         '{}'.format(np.round(lambda_two_converged,2)))
78 ax2.set_xscale('log')

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75 ax2.set_xlabel('$t$')
76 ax2.set_ylabel('$\sum \lambda_i$ /t')
77 ax2.set_box_aspect(1)
78 ax2.set_title(title)
79
80 plt.legend(loc="lower right", prop={'size': 10})
81 plt.savefig('Dynamical Systems/DS HW4/4.3/'+title+'.png')
82 plt.show()
```