

From Chaos to Order

The Fractal Geometry of Our World

Hishmat (Hish) Salehi

hishmat@ualberta.ca: 1812352

December 4, 2024

Math/STAT 900: Capstone Project Report

Supervised by Professor Michael Y Li - myli@ualberta.ca

University of Alberta

Mathematics & Statistical Sciences

Abstract

This paper is the result of my burning curiosity about Chaos Theory and Fractals and acts as an introduction to both, in hopes that it sparks some curiosity for you as well. I aim to explore the fascinating connection between Chaos Theory and Fractal Geometry in nature.

I will begin by providing the background you will need to understand the mathematics involved to follow along. Then, I will demonstrate the incredible power of mathematics to understand the complexities of the natural world, illustrated by the complex patterns we see in coastlines, trees, and mountains.

Contents

1	Background	3
1.1	Functions and Systems	3
1.2	Deterministic and Complex Systems	3
2	Introduction	4
2.1	Chaos Theory	4
2.2	The Butterfly Effect	4
2.3	Chaos vs. Classical Mechanics	4
2.4	Attractors in Dynamical Systems	5
2.5	Strange Attractors and Chaos	5
3	Fractal Geometry	6
3.1	Understanding Fractals	6
3.2	Self-Similarity in Fractals	6
3.3	Infinite Detail	6
3.4	Benoît Mandelbrot and the Birth of Fractal Geometry	7
4	Mathematics of Fractals and Chaos	8
4.1	The Fractal Dimension	8
4.1.1	Example: Koch snowflake	8
4.2	Iterated Function Systems (IFS)	9
4.2.1	Example: Sierpiński Triangle	9
4.3	Iterated Maps	10
4.4	Bifurcation Theory and Transition to Chaos	11
4.5	Lyapunov Exponents: Measuring Chaos	12
5	Applications of Fractals	12
5.1	Motion of clouds is fractal-like	13

5.2	Coastlines are fractals	13
5.3	Trees are fractals	15
5.4	Mountain ranges are fractals	16
5.5	Weather Patterns	17
6	Conclusion	18

1 Background

1.1 Functions and Systems

A function is a mathematical rule that assigns each input exactly one output. Functions are foundational in describing relationships between variables. For example, $f(x) = x + 2$ maps the input $x = 3$ to the output $f(3) = 5$.

A system, in this context, refers to a collection of functions and equations that interact with each other. Systems can range from simple pairs of equations to highly complex networks like weather patterns, where variables such as temperature, humidity, and wind interact dynamically.

1.2 Deterministic and Complex Systems

A deterministic system operates under precise rules, meaning that given an initial state, its future behavior can be predicted exactly. Classical mechanics, which governs the motion of planets and pendulums, is an example of deterministic systems.

In contrast, complex systems consist of numerous interconnected components whose interactions lead to emergent behavior that is difficult to predict. These systems exhibit properties such as nonlinearity and feedback loops, making their long-term behavior hard to forecast.

2 Introduction

2.1 Chaos Theory

Chaos theory is the study of complex systems that appear random, but in reality are governed by underlying deterministic laws. This means that even though their behavior seems unpredictable, it's driven by precise rules. The key feature of chaos is "sensitivity to initial conditions," meaning tiny changes at the start can lead to vastly different outcomes. This phenomenon is also known as the "butterfly effect."

2.2 The Butterfly Effect

The butterfly effect is the idea that small actions, like the flap of a butterfly's wings, can cause large, unexpected changes, like altering weather patterns far away. It shows how tiny differences in starting conditions can lead to vastly different outcomes even in a deterministic system, where a very small difference in the beginning can make predictions difficult. Mathematically, this is expressed through exponential divergence of trajectories in phase space.

2.3 Chaos vs. Classical Mechanics

Classical mechanics is the study of systems that behave in a predictable way, like the motion of planets or a swinging pendulum. In classical mechanics, if you know the starting conditions (like the position and speed), you can predict exactly what will happen next. Chaos Theory, on the other hand, studies systems that can't be predicted easily, even if they follow precise rules. Small changes at the start can lead to wildly different outcomes, making long-term predictions nearly impossible.

This sensitivity to initial conditions is what sets chaotic systems apart from the predictable systems studied in classical mechanics. Chaos Theory helps us understand that just

because a system has rules doesn't mean it's easy to predict, especially when those rules cause big changes from tiny variations.

2.4 Attractors in Dynamical Systems

An attractor is a pattern or path that a system's motion tends to follow over time. In classical mechanics, an attractor can be a single point (like an object that has come to a complete stop), a closed loop (a repeating cycle), or a torus (a combination of cycles). Attractors help scientists visualize the behavior of systems and see if they tend toward stable and predictable paths.

2.5 Strange Attractors and Chaos

Strange attractors are a special type of attractor found in chaotic systems. Unlike traditional attractors, strange attractors create paths that are detailed and never repeat, even though they follow specific rules. The discovery of strange attractors helped scientists understand how chaotic systems can look random but still follow hidden structures. This complexity led to more questions about how these patterns could be studied and visualized.

Strange attractors reveal that even in chaotic systems, there is an underlying structure that governs their behavior. These attractors create intricate patterns that appear random at first but show order upon closer examination. A key feature of strange attractors is their self-similarity, meaning their patterns repeat at different scales. This "self-similarity" shows that chaotic systems have repeating structures, even in their randomness. These detailed patterns in strange attractors gave rise to the concept of fractals.

3 Fractal Geometry

3.1 Understanding Fractals

Fractals are complex shapes with self-similarity, meaning they look similar at different scales of magnification. This means that each part of a fractal resembles the whole, creating patterns that repeat infinitely. Fractals are used to model naturally occurring structures that are too irregular for traditional Euclidean geometry. In Chaos Theory, fractals help describe the repeating patterns and hidden structures found in chaotic systems, like strange attractors.

3.2 Self-Similarity in Fractals

Self-similarity in fractals means that the same patterns repeat at different scales. No matter how much you zoom in or out, you will see similar shapes and structures. For example, the branches of a tree look like smaller versions of the entire tree, and this is a form of self-similarity. In fractals, this property shows how simple rules can create complex and repeating structures.

3.3 Infinite Detail

Fractals exhibit infinite detail because their patterns continue to repeat endlessly, no matter how much you zoom in. Each part of the fractal reveals smaller and smaller structures that look similar to the whole. This means you can keep exploring deeper levels of a fractal, and there will always be more intricate details to discover. This infinite complexity makes fractals useful for modeling natural systems like coastlines, mountains, and clouds.

3.4 Benoît Mandelbrot and the Birth of Fractal Geometry

Benoît Mandelbrot, a Polish-born French-American mathematician, is renowned for founding the field of Fractal Geometry. In 1982, Mandelbrot published his groundbreaking book, *The Fractal Geometry of Nature*, which introduced the concept of fractals to a wider audience. His groundbreaking work demonstrated that many natural phenomena, such as coastlines, clouds, and mountain ranges, possess fractal characteristics.

Mandelbrot's most famous contribution is the Mandelbrot Set, a set of complex numbers that produces a highly intricate and infinitely detailed boundary when plotted. This set not only visualizes the beauty of fractals but also provides deep insights into the behaviour of dynamical systems.

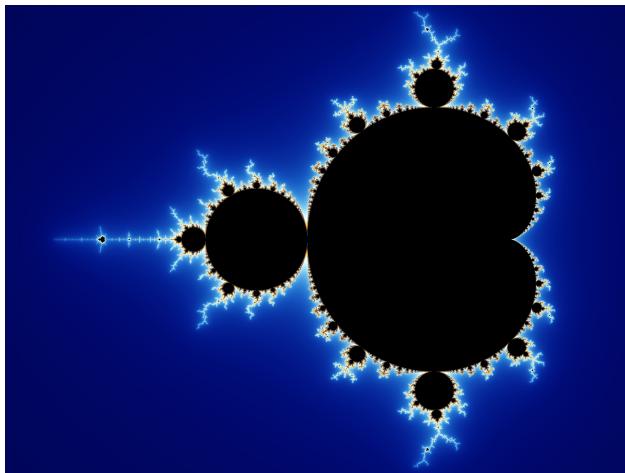


Figure 1: The Mandelbrot Set: A quintessential example of a fractal.

4 Mathematics of Fractals and Chaos

4.1 The Fractal Dimension

Fractal dimension is a way of measuring how complex a fractal is. Unlike regular shapes like lines (1D), squares (2D), or cubes (3D), fractals can have dimensions that are not whole numbers. For example, a fractal might have a dimension of 1.5, meaning it is more than a line but less than a flat surface.

$$D = \frac{\log(N)}{\log(1/\varepsilon)}$$

Where N is the number of self-similar pieces, and ε is the scaling factor.

4.1.1 Example: Koch snowflake

1. Divide into segments of size $1/3$.
2. You'll find $N = 4$, so $D = \frac{\log(4)}{\log(3)} \approx 1.2619$.
3. This non-integer dimension reflects the fractal's complexity, lying between one and two dimensions.

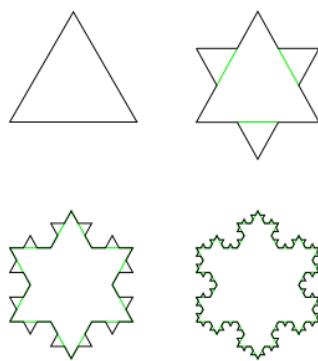


Figure 2: The first four iterations of the Koch snowflake

4.2 Iterated Function Systems (IFS)

Iterated Function Systems are a powerful method for generating fractals through the repeated application of a finite set of contraction mappings. Each mapping transforms the fractal in a specific way, and by iterating these transformations, complex self-similar patterns emerge.

Mathematically, an IFS consists of a set of functions $\{f_i\}_{i=1}^N$, where each $f_i : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a contraction mapping. This means there exists a constant $0 \leq c < 1$ such that for all $x, y \in \mathbb{R}^n$,

$$\|f_i(x) - f_i(y)\| \leq c\|x - y\|.$$

The fractal is generated by starting with an initial shape, often called the "seed," and repeatedly applying each of the contraction mappings to this shape. Over many iterations, the combined effect of these transformations produces intricate and infinitely detailed patterns.

4.2.1 Example: Sierpiński Triangle

A classic example of a fractal generated by an IFS is the Sierpiński Triangle. It is constructed using three specific contraction mappings that scale and translate an initial equilateral triangle to each of its three corners.

The three contraction mappings for the Sierpiński Triangle are:

$$f_1(x, y) = \left(\frac{x}{2}, \frac{y}{2}\right),$$

$$f_2(x, y) = \left(\frac{x}{2} + \frac{1}{2}, \frac{y}{2}\right),$$

$$f_3(x, y) = \left(\frac{x}{2} + \frac{1}{4}, \frac{y}{2} + \frac{\sqrt{3}}{4}\right).$$

- Step 1: Start with an initial point, such as $(0, 0)$.
- Step 2: Randomly select one of the three functions and apply it to the current point to obtain a new point.

- Step 3: Repeat Step 2 iteratively, plotting each new point.

After numerous iterations, the points will approximate the Sierpiński Triangle, revealing its self-similar structure. Test it out for yourself.

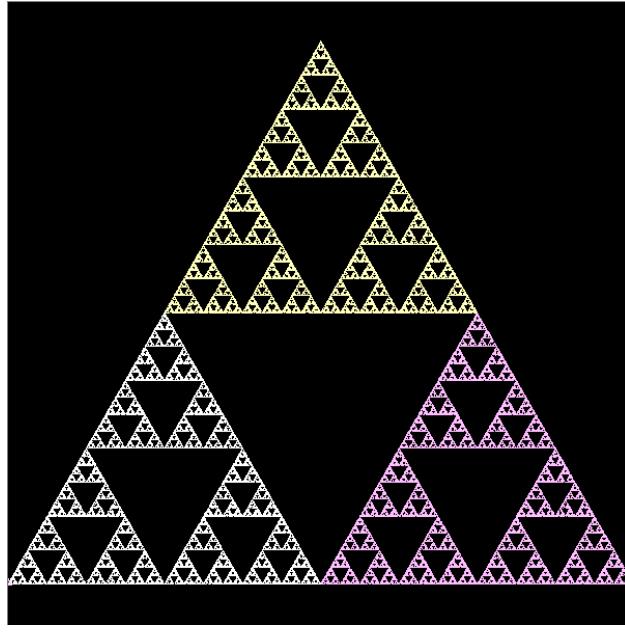


Figure 3: Sierpiński Triangle generated using Iterated Function Systems.

4.3 Iterated Maps

Iterated maps are mathematical functions applied repeatedly to a value or set of values. They are fundamental in studying dynamical systems and generating fractals. An iterated map can be expressed as:

$$x_{n+1} = f(x_n)$$

where f is a function defining the system's rules. For example, the logistic map is a simple iterated map given by:

$$x_{n+1} = rx_n(1 - x_n)$$

where r is a parameter. As r varies, the behavior of the map changes, demonstrating transitions from stable points to chaotic dynamics. Iterated maps help visualize how complex

patterns and chaos emerge from simple mathematical rules.

4.4 Bifurcation Theory and Transition to Chaos

Bifurcation theory studies how small changes in a system's parameters can lead to sudden qualitative changes in its behavior. A common route to chaos is through period-doubling bifurcations. Consider the logistic map:

$$x_{n+1} = rx_n(1 - x_n)$$

As the parameter r increases, the system undergoes a series of bifurcations where the number of stable points doubles, leading from stable fixed points to periodic cycles and eventually to chaotic behavior. For instance, at $r \approx 3.56995$, the system transitions to chaos, exhibiting unpredictable and aperiodic behavior. Bifurcation theory helps explain how deterministic systems can become chaotic, highlighting the intricate balance between order and disorder.

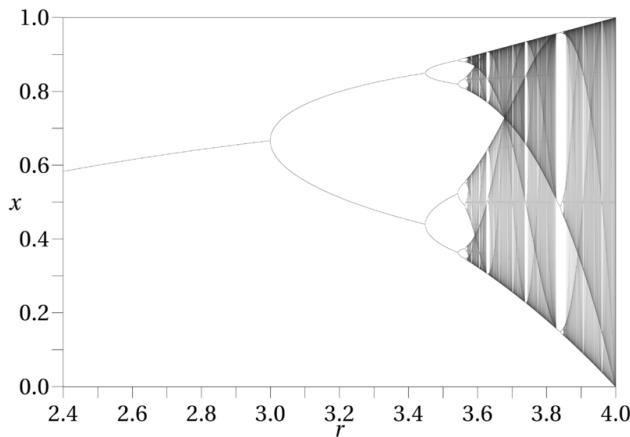


Figure 4: Bifurcation diagram for the logistic map.

4.5 Lyapunov Exponents: Measuring Chaos

Lyapunov exponents quantify the rate at which nearby trajectories in a dynamical system diverge. A positive Lyapunov exponent indicates chaos, as it signifies sensitive dependence on initial conditions. Mathematically, the Lyapunov exponent λ is defined as:

$$\lambda = \lim_{t \rightarrow \infty} \frac{1}{t} \ln \frac{d(t)}{d(0)}$$

where $d(t)$ is the distance between two trajectories at time t . If $\lambda > 0$, the system is chaotic, meaning that small differences in initial conditions can lead to vastly different outcomes over time. This measure is crucial for identifying and characterizing chaotic behavior in various systems, from weather patterns to financial markets.

5 Applications of Fractals

Fractal patterns in nature often emerge from chaotic processes. These processes involve complex interactions that, while deterministic, produce highly intricate and self-similar structures. For example, clouds, coastlines, trees, and mountains all exhibit fractal-like patterns as a result of these chaotic interactions.

5.1 Motion of clouds is fractal-like

Clouds are dynamic structures that exhibit fractal-like motion, characterized by self-similar patterns and intricate shapes at various scales. This fractal motion arises from the complex interactions between atmospheric forces, such as wind, temperature, and humidity, which govern the formation and evolution of cloud structures. This property allows meteorologists to model cloud dynamics more accurately, improving weather prediction and climate models.

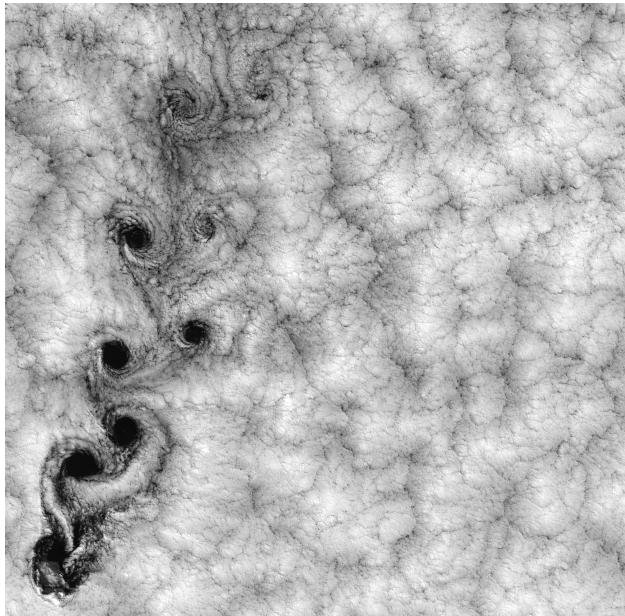


Figure 5: Fractal Motion of Clouds.

5.2 Coastlines are fractals

Coastlines exhibit fractal-like irregularities, where the complexity of their shape increases as the measurement scale becomes finer. This self-similar property means that the jaggedness of a coastline appears similar at various levels of magnification. Fractal geometry helps in modeling and understanding the intricate boundaries of coastlines, which are influenced by factors like erosion and tidal forces.

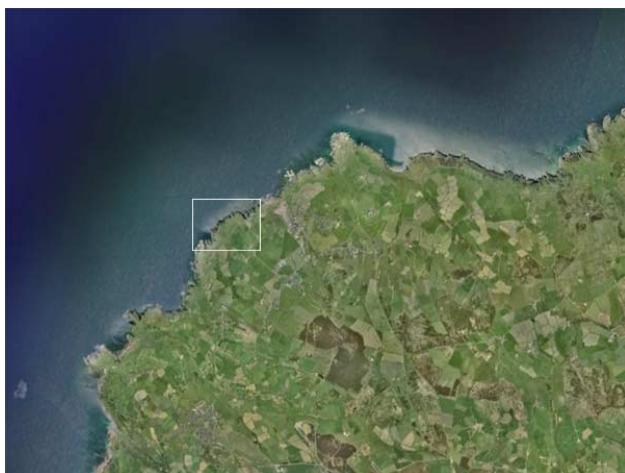


Figure 6: self-similarity of the coastline of Britain

5.3 Trees are fractals

The branching patterns of trees are quintessential examples of natural fractals. Each branch splits into smaller branches, creating a repeating self-similar structure that optimizes the distribution of nutrients and sunlight. This fractal organization allows trees to grow efficiently and adapt to their environment, demonstrating how simple repetitive rules can lead to complex biological forms.



Figure 7: Fractal tree.

5.4 Mountain ranges are fractals

Mountain ranges display fractal structures, reflecting the complex geological processes that shape them. The roughness and unevenness of mountain terrains are consistent with fractal geometry, where smaller features mirror the overall shape of the mountains. This fractal nature aids in understanding erosion patterns, tectonic activity, and the formation of mountain landscapes.



Figure 8: Jasper National Park.

5.5 Weather Patterns

Weather systems are inherently chaotic and exhibit fractal characteristics. Cloud formations, storm systems, and atmospheric turbulence display self-similar patterns that can be modeled using fractal geometry. Understanding the fractal nature of weather helps meteorologists improve weather prediction models by accounting for the complexity and variability inherent in atmospheric dynamics.



Figure 9: Von Karman clouds.

6 Conclusion

Chaos Theory and Fractal Geometry provide powerful tools to understand the complex patterns found in nature. We explored how small changes can lead to big differences in chaotic systems and how fractals reveal self-similar structures in coastlines, trees, mountains, and clouds. These mathematical concepts help us see the hidden order within seemingly random processes.

By studying fractals and chaos, we gain a deeper appreciation for the intricate beauty of the natural world. These ideas not only explain natural phenomena but also have practical applications in areas like technology, medicine, and finance. Understanding the balance between chaos and order allows us to better predict and navigate the complexities of our environment.

In essence, Chaos Theory and Fractal Geometry show that even in disorder, there is structure and beauty to be discovered.

References

- [1] L. Bradley. L. bradley's astronomy seminar. <https://www.stsci.edu/~lbradley/seminar/index.html>, 2010. Accessed: 2024-11-18.
- [2] Encyclopædia Britannica. Chaos theory. <https://www.britannica.com/science/chaos-theory>, 2024. Accessed: 2024-11-11.
- [3] Encyclopædia Britannica. Fractal. <https://www.britannica.com/science/fractal>, 2024. Accessed: 2024-11-11.
- [4] Fractal Foundation. Fractal foundation online course. <https://fractalfoundation.org/OFC/OFC-9-4.html>, 2024. Accessed: 2024-11-18.
- [5] Fractal Foundation. What is chaos theory? <https://fractalfoundation.org/resources/what-is-chaos-theory/>, 2024. Accessed: 2024-11-18.
- [6] Kirby and Friends. Naturally occurring fractals. <https://kirbyandfriends.wordpress.com/2011/02/12/naturally-occurring-fractals/>, 2011. Accessed: 2024-12-04.
- [7] American Institute Of Physics. Earth scientists use fractals to measure and predict natural disasters. <https://www.sciencedaily.com/releases/2002/01/020131073853.htm>, 2002. Accessed: 2024-12-04.
- [8] Smithsonian Magazine contributors. Fractal patterns in nature and art are aesthetically pleasing and stress-reducing. <https://www.smithsonianmag.com/innovation/fractal-patterns-nature-and-art-are-aesthetically-pleasing-and-stress-reducing-1809620401/>, 2024. Accessed: 2024-12-04.
- [9] Ray Toal. Iterated function systems. <https://cs.lmu.edu/~ray/notes/ifs/>, 2024. Accessed: 2024-12-04.

- [10] Wikimedia contributors. Wikimedia commons. https://commons.wikimedia.org/wiki/Main_Page, 2024. Accessed: 2024-11-18.
- [11] Wikipedia contributors. Fractal dimension. https://en.wikipedia.org/wiki/Fractal_dimension, 2024. Accessed: 2024-11-11.
- [12] Wikipedia contributors. Koch snowflake. https://en.wikipedia.org/wiki/Koch_snowflake#/media/File:KochFlake.svg, 2024. Accessed: 2024-11-18.