Chaotic Dynamics: Homework 7

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Problem 1

$$D_{\vec{x}}\vec{F} = \left(\begin{array}{ccc} -a & a & 0\\ r-z & -1 & -x\\ y & x & -b \end{array}\right)$$

Problem 2

$$\dot{\delta} = \begin{pmatrix}
-a & a & 0 \\
r - z & -1 & -x \\
y & x & -b
\end{pmatrix}
\begin{pmatrix}
\delta_{xx} & \delta_{yx} & \delta_{zx} \\
\delta_{xy} & \delta_{yy} & \delta_{zy} \\
\delta_{xz} & \delta_{yz} & \delta_{zz}
\end{pmatrix}$$

$$= \begin{pmatrix}
a(\delta_{xy} - \delta_{xx}) & a(\delta_{yy} - \delta_{yx}) & a(\delta_{zy} - \delta_{zx}) \\
(r - z)\delta_{xx} - \delta_{xy} - x\delta_{xz} & (r - z)\delta_{yx} - \delta_{yy} - x\delta_{yz} & (r - z)\delta_{zx} - \delta_{zy} - x\delta_{zz} \\
y\delta_{xx} + x\delta_{xy} - b\delta_{xz} & y\delta_{yx} + x\delta_{yy} - b\delta_{yz} & y\delta_{zx} + x\delta_{zy} - b\delta_{zz}
\end{pmatrix}$$

Problem 3

All the values are rounded after the decimal point.

(a)

$$1.92, 4.22, 1.53, 2.40, 5.18, 0.48, 1.92, 4.21, 0.37, -0.03, -0.09, 0.67$$

(b)

$$14.02, 28.38, 11.12, 2.13, 3.86, 3.12, 1.64, 3.01, 2.53, -0.49, -1.11, -0.02$$

(c)

$$-1.92, -4.22, 1.53, 2.40, 5.18, -0.48, 1.92, 4.21, -0.37, 0.03, 0.09, 0.67$$

(d)

The growth of state-space volume can be calculated by summing variation of each direction, x,y, and z. The initial condition in (a) is the fastest (and largest in the grown volume) in this measure. The fastest growing direction is x. The resulting variation matrices for (a) and (c) are quite symmetric as their initial condition around y-axis and the symmetry of Lorenz system.