

Hence, $\lim_{n \rightarrow \infty} \rho(\psi_{t_n}, \psi) = 0$.

Next, we will show the existence of a positive number $\bar{\epsilon}_0$ such that $\rho(\psi_{t_n+\tau_n}, \psi_{\tau_n}) \geq \bar{\epsilon}_0$ for each $n \in \mathbb{N}$.

Denote $\beta = \min \{1, L_1\}$. For each $k \in \mathbb{N}$, we have that

$$\begin{aligned} \rho_k(\psi_{t_n+\tau_n}, \psi_{\tau_n}) &= \min \left\{ 1, \sup_{s \in [-k, k]} \|h(\phi(t_n + \tau_n + s)) - h(\phi(\tau_n + s))\| \right\} \\ &\geq \min \left\{ 1, L_1 \sup_{s \in [-k, k]} \|\phi(t_n + \tau_n + s) - \phi(\tau_n + s)\| \right\} \\ &\geq \beta \rho_k(\phi_{t_n+\tau_n}, \phi_{\tau_n}). \end{aligned}$$

Thus, the inequality

$$\rho(\psi_{t_n+\tau_n}, \psi_{\tau_n}) \geq \beta \rho(\phi_{t_n+\tau_n}, \phi_{\tau_n}) \geq \bar{\epsilon}_0$$

holds for each $n \in \mathbb{N}$, where $\bar{\epsilon}_0 = \beta \epsilon_0$. Consequently, the function $\psi(t)$ is unpredictable. \square

A corollary of Theorem 5.2 is as follows.

Corollary 5.1 *If $\phi : \mathbb{R} \rightarrow \mathcal{H}$ is an unpredictable function, where \mathcal{H} is a bounded subset of \mathbb{R}^p , then the function $\psi : \mathbb{R} \rightarrow \mathbb{R}^p$ defined as $\psi(t) = P\phi(t)$, where P is a constant, nonsingular, $p \times p$ matrix, is also an unpredictable function.*

Proof. The function $h : \mathcal{H} \rightarrow \mathbb{R}^p$ defined as $h(u) = Pu$ satisfies the inequality

$$L_1 \|u_1 - u_2\| \leq \|h(u_1) - h(u_2)\| \leq L_2 \|u_1 - u_2\|,$$

for $u_1, u_2 \in \mathcal{H}$ with $L_1 = 1/\|P^{-1}\|$ and $L_2 = \|P\|$. Therefore, by Theorem 5.2, the function $\psi(t)$ is unpredictable. \square

In the next section, the existence of Poincaré chaos in the dynamics of differential equations will be presented.

6 Unpredictable solutions of differential equations

Consider the differential equation

$$x'(t) = -\frac{3}{2}x(t) + \nu(t), \tag{6.9}$$

where the function $\nu(t)$ is defined as

$$\nu(t) = \begin{cases} 0.7, & \text{if } \zeta_{2j} < t \leq \zeta_{2j+1}, \ j \in \mathbb{Z}, \\ -0.4, & \text{if } \zeta_{2j-1} < t \leq \zeta_{2j}, \ j \in \mathbb{Z}. \end{cases} \tag{6.10}$$