

# Einschwingvorgänge or How to turn on an oscillation

## 1 One dimensional oscillations on the circle

We are interested in oscillations for the generation of sound. So we are interested in some magnitude that changes in time in a continuous way but remains bounded. It does not necessarily have to be periodic but it must be continuous because eventually at some point it will be transformed into sound. We will further consider that this quantity arises from a deterministic system, i.e. the immediate future state of the system is determined by a rule that depends only on the present state. The state of the system is defined by one or more variables that evolve over time, and it is from these variables that we derive the magnitude to be converted into sound. Because we assume continuous evolution, defining the concept of "immediate future" requires careful consideration.

### 1.1 The simplest case (pure tone)

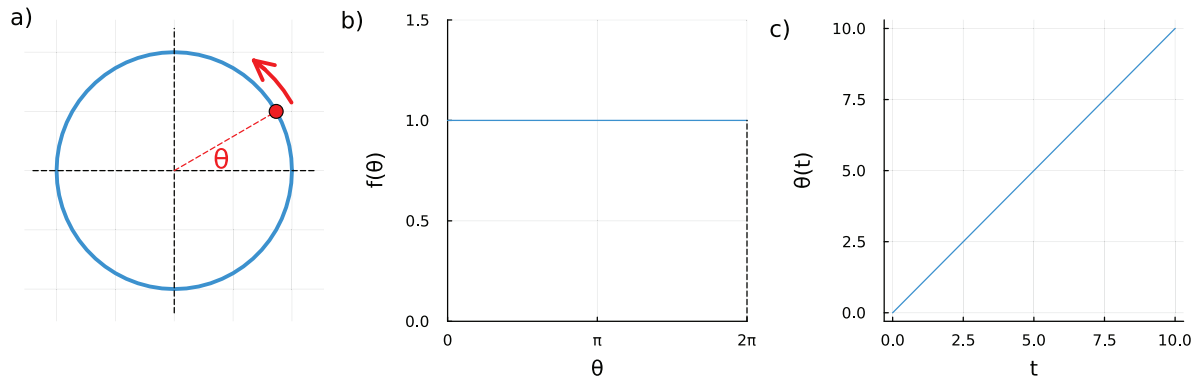


Figure 1: Simplest oscillator given by Equation (1): a) phase space, b) time derivative, and c) time evolution of the variable

Let's see an example, perhaps the simplest possible for an oscillator, to understand how this rule must be given. Let us consider a system with a state specified by a single angular variable  $\theta$ . We can represent the state of the system as a point on a circle and the magnitude is the angle on the circle as shown in Figure 1.a. This representation is known as the *phase space* of the system and is one where each state is represented by a single point in the space. In this case the phase space is one-dimensional but there can be phase spaces of various dimensions and with different topologies (for example a one-dimensional space corresponding to the straight line is topologically different from the circle). This state of the system  $\theta$  is going to vary in time following some deterministic rule and the magnitude that we will convert into sound will be  $\cos(\theta)$ .

It should not be surprising that at this point the simplest thing that could be proposed as an oscillation is to postulate that the variable of the system grows linearly with time  $\theta(t) = \omega t$  as shown in figure 1.c. Therefore we have at the output a pure tone of frequency  $f = \omega/(2\pi)$  and it is clear that the variable  $\theta$  represents the phase of this oscillator.

However, notice that in that case we are not giving the rule of evolution of the state of the system but the result of that rule, or the solution of it. And there is a problem with this approach being that it is not general and flexible enough. For example, it is not always possible to calculate the final result of a given rule. Also, the final result also depends on the initial state of the system, while classifying systems by means of their rules will allow us a higher degree of generalization than from their solutions.

As noted, the evolution rule must describe the immediate future state of the system. For a continuous system like this, the rule is provided by the time rate of change of our variable  $\theta$ , which, in this case, corresponds to the slope of the line in Figure 1.c. Here, the slope is constant at  $\omega = 1$ , meaning the system evolves at a steady angular rate, independent of its initial state (or initial phase). Figure 1.b displays this constant rate of change, which as we anticipated is always constant. It should also come as no surprise that we call the magnitude represented in

this graph the angular frequency (or velocity<sup>1</sup>) of our oscillator.

Let us then for the moment write the evolution rule as:

[time-varying rate of]  $\dot{\theta} = \omega$

The graphical representation of this rule is given by the graph in Figure 1.b. This means that the rate of change of  $\theta$  is uniform, independent of the state of the system.

Formulating the rule in terms of time-varying rates allows for generalization to scenarios where rates are non-uniform or state-dependent.

### 1.1.1 The rule as a differential equation

We are now ready to give the rule formally using the mathematical concept of *derivative*. What we wrote earlier as the time-varying rate of the variable  $\theta$  is in fact the definition of the derivative of the variable  $\theta$  with respect to time which we will denote with a dot above the variable.

Our rule is then finally written:

$$\dot{\theta} = \omega \quad (1)$$

. This is what is known as a differential equation and is the rule that gives the evolution of deterministic systems with continuous variables. In general a differential equation for this variable will be written as follows:

$$\dot{\theta} = f(\theta) \quad (2)$$

where the derivative with respect to time appears always on the left and on the right in general a function  $f$  of the state of the system given by our single variable. Note that there is no dependence with respect to time, only with respect to the state of the system. In the particular case of our simple oscillator this function is constant  $f = \omega$  and does not depend on  $\theta$ .

## 1.2 Non-uniform evolution

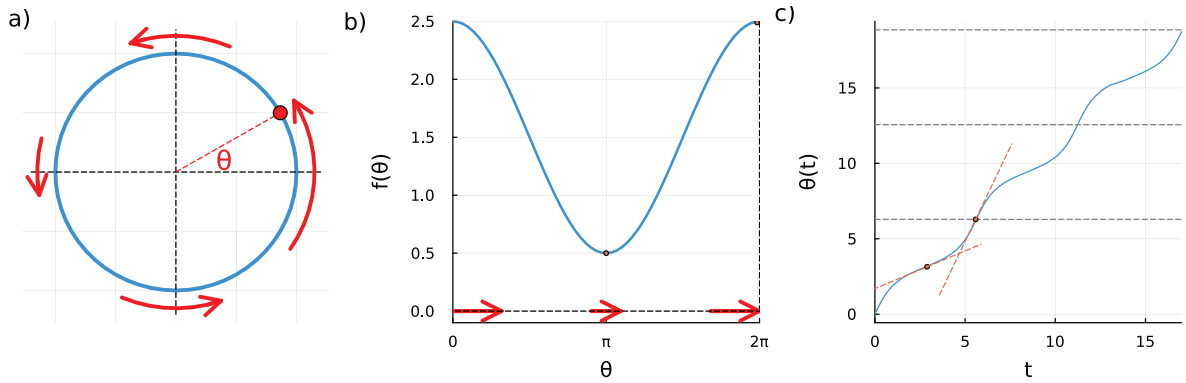


Figure 2: Adler oscillator given by Equation (3) with  $\mu = 1.5$ : a) phase space, b) time derivative, and c) time evolution of the variable

Our next example will be slightly less obvious. From now on, we will avoid providing the solution of the variable  $\theta$  as a function of time, instead specifying the rate-of-change rule for  $\theta$  using a graph like the one in Figure 1.b. or, equivalently as the differential equation for the time evolution of  $\theta$ . It is important to note that the states  $\theta = 0$  and  $\theta = 2\pi$  represent the same state, so any curve we place in this graph or any function  $f(\theta)$  must be periodic in  $2\pi$ . Furthermore, for the moment, we are going to restrict it to be positive for every state, that means that the variable always increases.

A simple way to create a more interesting scenario than a constant rate of change is to postulate that the angular frequency varies as shown in Figure 2.b. Instead of being constant it depends on the angular variable. At an angle of 0 (or  $2\pi$ ) has a value of 2.5 while at an angle of  $\pi$  it decreases to 0.5. Before writing our rule as a differential equation, let's understand what this means in terms of state evolution within the phase space depicted in Figure 2.a. The point always moves counterclockwise, but not always at the same speed. On the right side, it moves faster than on the left, and at bottom and top it moves with an intermediate speed, as indicated by the size of the arrows.

<sup>1</sup>The distinction between angular frequency and velocity is subtle and does not apply to the one dimensional case that we are presenting. In general terms the velocity is a vector while the frequency is a scalar magnitude

Note that we also represent the rate of change on the horizontal axis in the panel b of this Figure using arrows. This is exactly as if we were displaying the circle of panel a on the horizontal axis of the graph. This qualitative way of representing the rate of change of the state with arrows, which is also known as flow, will be very useful later on.

This could lead to think that the sound result is equivalent to the one obtained by modulating the frequency between 2.5 and 0.5. However, it is important to note that unlike traditional FM, this modulation does not occur in a certain way in time, but from a rule that gives the frequency as a function of the phase of the oscillator.

This distinction is very important and will become evident if we apply the evolution rule and obtain the magnitude transformed to sound, which is shown in Figure 3. The waveform obtained is not that of an FM but has a constant frequency and an asymmetric waveform. The frequency is constant because once the system returns to the same state after one cycle the behavior will be repeated in exactly the same way. And the waveform is asymmetric because the point moves faster in one part of the cycle than in the other.

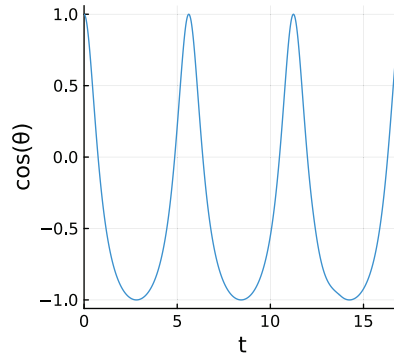


Figure 3: The magnitude to be converted into sound (the cosine of the angle as a function of time) for the Adler's equation (3) with  $\mu = 1.5$

Let us now write the differential equation governing this system. As before the right hand member  $f(\theta)$  indicates the instantaneous angular velocity of the point on the circle as a function of the angle and must be a function of period  $2\pi$ .

$$\dot{\theta} = \mu + \cos(\theta) \quad (3)$$

This is known as Adler's equation and is used to model phase locking between oscillators. The value  $\mu$  represents a *parameter* of the system. That means, it is a fixed value that once assigned does not change with the evolution of the system. For the case we are studying we make  $\mu = 1.5$  so that  $f(x)$  oscillates between 2.5 and 0.5. as shown in Figure 2.b.

This equation cannot be solved in a simple way because unlike an FM we are not specifying the angular frequency as a function of time but instead we are fixing it for each angle value. Therefore, as we move on the circle we have to update our angular velocity (the derivative of the angular variable  $\theta$ ) which is equivalent to the slope of the graph of  $\theta$  as a function of time shown in Figure 2.c. In the graph we also show as an example two instants as orange points where the angle reaches the value  $\pi$  and  $2\pi$  with their corresponding slopes 0.5 and 2.5. If we do this update instant by instant (which is equivalent to integrate numerically our differential equation) we obtain the curve shown in panel c of figure 2: an ever increasing curve, with a slope that varies between 0.5 and 2.5 and that repeats every time it reaches a multiply of  $2\pi$  on the vertical axis. The cosine of this function in the waveform shown in Figure 3. The lower slope parts correspond to the flatter part of the waveform because the point moves slower on the circle and the peaks on the waveform to the faster part on the circle.

At this point we can ask ourselves what would happen with an arbitrary function (as long as it remains periodic and positive). We could get very different waveforms but the relationship between  $f(\theta)$  and  $\cos(\theta)$  is not obvious at all. Even more critically, we cannot know in advance the period that the signal obtained will have. However, there is something that is intuitive, the greater the value of  $f(\theta)$ , the faster the point will go along the circle. On the other hand, the closer to zero this function gets, the slower the time evolution will become.

In Figure 4 we display a more complex function  $f(\theta)$  (built with periodic functions but it is not worth to write the differential equation) having a risky approximation to zero for an value of  $\theta$  slightly higher than  $\pi$  (see panel b of Figure 4). In this zone, which corresponds to the left part of the circle in the phase space in Figure 4.a, the motion of the point (or flow) becomes very slow as indicated by the small arrow. As expected, this produces a flatter part of the waveform even than in the previous case because the flow slows down much more.

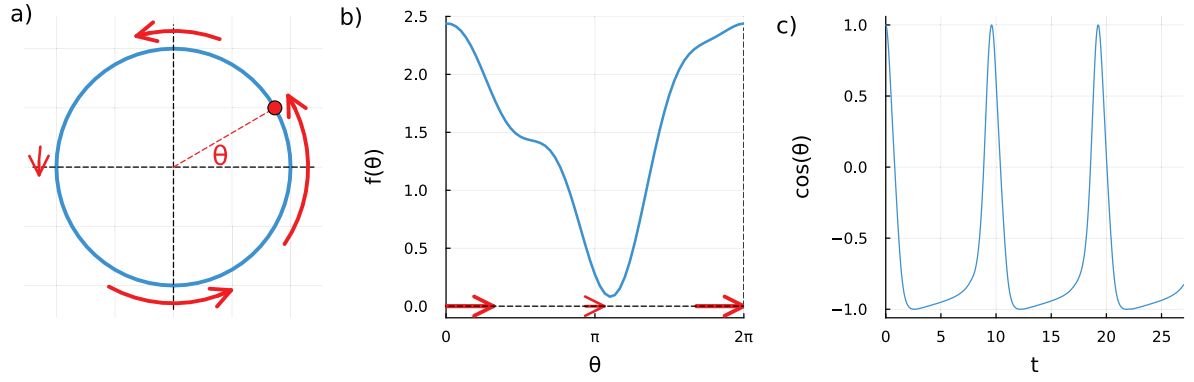


Figure 4: A more general oscillator with an arbitrary periodic positive function  $f(\theta)$  displayed in panel b. Panel a and c display the phase space and the time evolution of the cosine of the angle respectively

### 1.3 The end of an oscillation

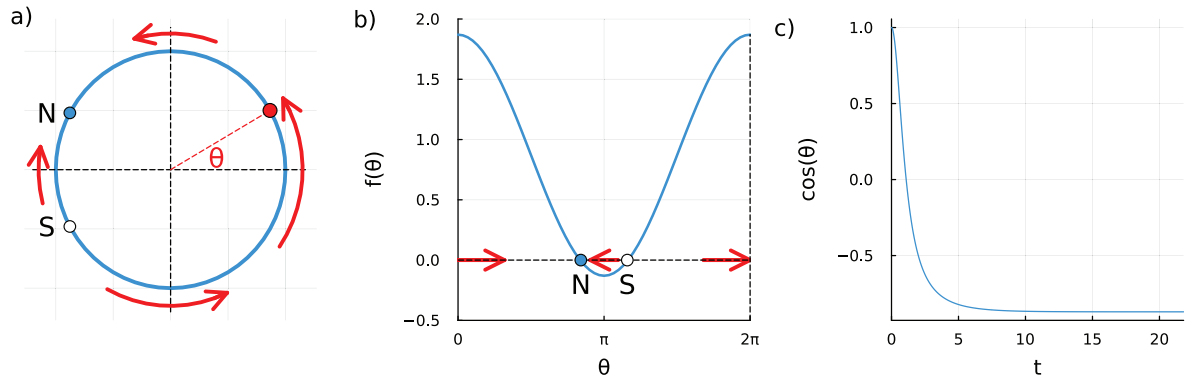


Figure 5: Adler oscillator given by Equation (3) with  $\mu = 0.9$ : a) phase space, b) time derivative, and c) the cosine of the angle as a function of time

The next step then is to ask what happens if the function  $f(\theta)$  reaches the value zero or crosses the horizontal axis. That is, if we eliminate the requirement that we had put before that this function must be positive for all  $\theta$  values.

Let us return to the original system of the Adler equation but now with a value  $\mu = 0.9$ . This is shown in Figure 5.b.

Notice that now  $f(\theta)$  varies between 1.9 and -0.1 which means that there is a short interval around  $\pi$  in which the function is negative. This means that in that interval the rate of change of the variable is negative so the point in phase space should go in the opposite direction as indicated by the arrow in Figure 5. In other words, unlike before where the value of the variable was always increasing (with greater or lesser rate) now it decreases and the flow moves in the opposite direction at least in part of the phase space.

The points where the arrow changes direction are indicated as circles with the letters S and N in panels a and b of the Figure 5 and correspond to what are known as fixed points. These fixed points are exactly the points where the function  $f(\theta)$  crosses the horizontal axis since there the rate of change is zero and the value remains constant. In other words, if the system starts in that state its derivative is zero and therefore does not vary and remains at that value forever which explains the name fixed point.

Note that there is an important qualitative difference in what happens in a neighborhood of both fixed points. In the neighborhood of the fixed point indicated as N the arrows converge to it therefore it is said to be a stable fixed point or Node. While in the other fixed point the arrows diverge from it and it is an unstable fixed point. The S stand for Saddle point and the meaning of this term will make sense when we go to a higher dimensional phase space.

What will happen then in the dynamics of this system? Any trajectory that starts at an angle where the function is positive will rotate counterclockwise and will approach the node. Technically it will never reach it because the flow will become slower and slower around it (it can be shown mathematically that the function of the variable with respect to time corresponds to an exponential decay towards the value of the variable at the node). And no

matter where we start from we will always tend to the Node, either from the clockwise direction (if we start within the shortest arc between N and S) or from the counterclockwise (if we start from any other point). This means that there is no more oscillation and we have a decay to a stable fixed point. This is displayed in Figure 5.c

Let us review then what happened. As long as we had a positive function  $f(\theta)$  the variable  $\theta$  is always growing, with different rates of change, and we have an oscillatory behavior with a waveform with flatter parts in the slower regions and peaks in the faster regions. But as soon as the function crosses zero the oscillation disappears. So we have not shown how to turn on an oscillation but how to turn it off.

And this change goes along with the appearance of two fixed points a node and a saddle where before there was a region of very slow flow. Later we will see that this qualitative change corresponds to what is known as a *bifurcation* of the dynamical system and in particular this is a Saddle-Node Bifurcation on the Circle.

In the particular case of the Adler equation this bifurcation occurs for  $\mu = 1$ . This is because for  $\mu$  values greater than one we have an oscillation and when  $\mu$  becomes less than one the oscillation disappears. Here we see a relevant meaning of the notion of parameter of a system. During the time evolution the parameter is fixed, but knowing the value of the parameter one can know the qualitative behavior of the system, i.e. whether there will be an oscillation or not.

It is interesting that this process can happen the other way around. That is, the value of  $\mu$  can have a positive value less than one and in that case there is no oscillation. But if for some reason the system changes and  $\mu$  exceeds one, an oscillation starts. This means that the Saddle Node Bifurcation on the Circle is one of the ways (perhaps the simplest) in which an oscillation can be turned on.

## 1.4 Questionnaire

1. In Figure 1.c the time evolution for a initial state  $\theta = 0$  is portrayed. How could the ensemble of all possible initial conditions between 0 and  $2\pi$  be represented in this graph?
2. Is it possible to have an evolution in which the point moves clockwise on the circle? How would the graph of  $f(\theta)$  in Figure 1 and the differential equation (1) change?
3. Why it is necessary to take the cosine of the variable  $\theta$  in order to have a magnitude that can be converted into sound?
4. Make a qualitative diagram of how Figure 2 would change if the differential equation had  $\cos(2\theta)$  instead of  $\cos(\theta)$ . Draw a qualitative sketch of the waveform.
5. What happens to the system given by the Adler's equation when the parameter  $\mu$  is exactly equal to 1. Are there fixed points? How does the flux in phase space and the waveform change?
6. In the text it says that the oscillations disappear for  $\mu$  less than 1. Is this strictly true? What happens for negative  $\mu$  values?
7. What happens if the system is at node N and we add a small perturbation in the variable? And how does it change if we add the perturbation when the system is in the saddle S?
8. Suppose we are at a value very close to the bifurcation with the value of  $\mu$  slightly below 1. This implies that the node and the saddle are very close. What happens if the system is decaying to the node and we add a perturbation? Distinguish whether the perturbation is positive or negative.

## 2 Two dimensional self-sustained oscillations

### 2.1 Impossibility of oscillations in one dimension (on the straight line).

The previous system was defined by the evolution of a single variable, namely that the value of that variable univocally determines the state of the system. The phase space, which is defined as the space of all possible states where each state corresponds to a single point in that space and vice versa, was therefore one-dimensional. However, a peculiarity of the previous phase space is that the state was defined by the angle and was therefore a circle. Any angle by adding or subtracting  $2\pi$  corresponds to the same state. In general a continuous variable that does not have this requirement can be associated to a phase space on a straight line. In this case our differential equation for the  $x$  variable in the straight line:

$$\dot{x} = f(x) \quad (4)$$

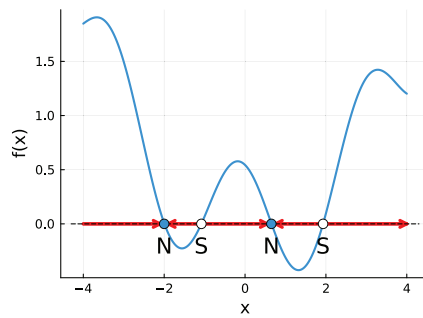


Figure 6: An arbitrary function  $f(x)$  for the time evolution of the one-dimensional dynamical system given by equation 4 and the flow in the phase space given by the red arrows

will define the evolution through the arbitrary function  $f(x)$ . If we represent this arbitrary function superimposed to the line we can plot with arrows qualitatively where the system will evolve as shown in Figure 6.

In all the intervals where the function is positive the derivative with respect to time is positive and the evolution increases the variable, i.e. the flow is to the right. And in turn, in all the intervals where the function is negative the time derivative is negative and the evolution decreases the variable and the flow is to the left.

As in Figure 5 the points where the function crosses the horizontal axis correspond to fixed points and if the arrows converge towards them are stable nodes (N) and if the arrows diverge they are unstable or saddle points (S). Note that we can also distinguish S and N points by the slope of the function when it crosses the horizontal axis. If the slope is negative the arrows converge (it is an N) and if the slope is positive the arrows diverge (an S point). Any initial condition in this system will evolve approaching the nearest node N and will stay in its neighborhood. In other words, it is not possible to have oscillations in any one-dimensional system on the line.

Another way of looking at it is that no evolution can cross the same point twice going in two different directions, which would be equivalent to having two arrows at the same point. Note that this is because precisely the definition of our systems is that their evolution is univocally determined by their present state which corresponds only to one point in the phase space and if that point had two arrows it would have two futures. The “trick” that allowed to have oscillations with only one variable in the previous case was to curve the phase space of the straight line to form a circle. In that case an always positive evolution corresponds to an oscillation around the circle. In other words, the oscillation was possible only because of the particular topology of the phase space.

## 2.2 The simplest physical oscillator (harmonic)

To have oscillations without any “tricks” with phase space topology we need to go into two dimensions. That is, we need at least two continuous variables in a phase space on the plane in order to have oscillations.

This is a well-known result from physics. In order to describe an oscillator we need at least two variables: its position and its velocity, since with only the position we cannot univocally determine its state. A mass attached to a spring or a pendulum passes twice through the same position but with two different velocities and that is something constitutive of the oscillation. Therefore, if we say that the state of the system is univocally determined by the value of its variables, a physical oscillator needs at least a two-dimensional phase space.

And since we take this example we can make those variables the position and velocity of this simple oscillator. Figure 7 shows a mass attached to a spring and four stages in its oscillation. The position is indicated by the horizontal coordinate ( $x$ ) and the velocity by the arrow ( $v$ ). In the bottom row this state is represented in the phase space ( $x, v$ ). It is not difficult to see that the evolution of this system results in a cycle in phase space that closes on itself if there is no dissipation of energy. After starting from the right position with the spring stretched with no velocity (1) the system accelerates by the spring action in the negative direction and passes through the middle point with maximum negative velocity (2) and starts to compress the spring until it reaches the maximum compression on the left with zero velocity (3) and then starts to accelerate in the negative direction passing again through the middle point with maximum positive velocity (4) and starts to stretch the spring until it returns to the initial point.

Of course this is an idealized case and in a real situation there are always dissipative forces acting either by internal friction or with the air. In that case the system does not return exactly to state 1 but to a state with a little less amplitude of elongation and so on at each turn. Thus, the real trajectory of the system in phase space is represented by the blue spiral in the graph of Figure 7, which in each cycle has less elongation on the right, less compression on the left and less velocity when it passes through the midpoint and gradually converges to the center ( $x=0, v=0$ ), which as it is easy to imagine corresponds to the rest state.

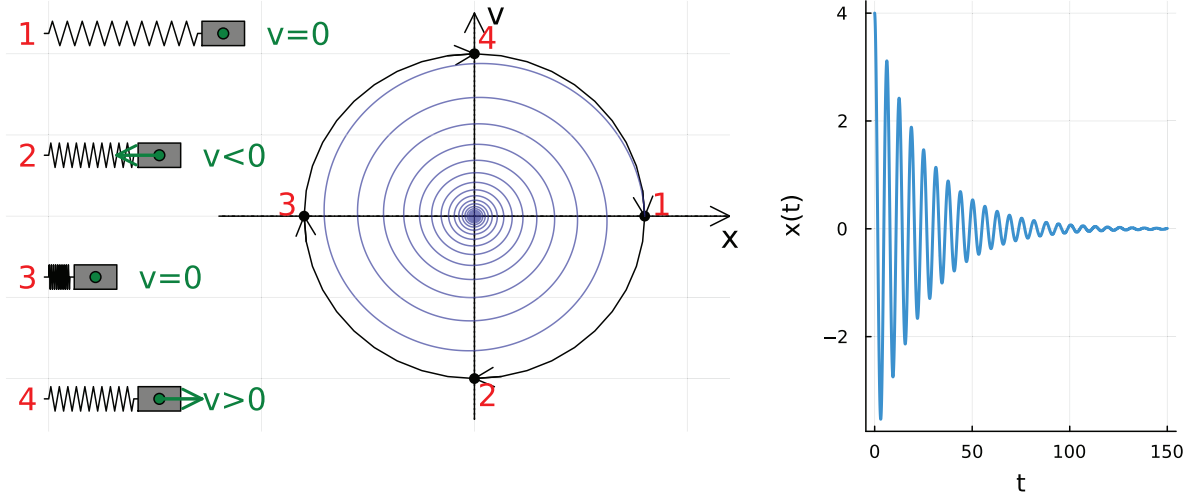


Figure 7: Phase space representation of four states (1-4) of the ideal harmonic oscillator without dissipation (center) portrayed as a spring-mass system in the left, and time evolution of the  $x$  variable for the case with dissipation (blue trajectory in the phase space)

To write the differential equations that give the evolution of this system we can recur to the laws of Newton, which in this case have a simple expression.

$$\dot{x} = v \quad (5a)$$

$$\dot{v} = -\gamma v - kx \quad (5b)$$

The first equation links the velocity with the derivative of the position in time. In fact that is the definition of velocity. The second is Newton's second law of movement which gives the proportionality between the time derivative of the velocity on the left  $\dot{v}$  (i.e. the acceleration) with the sum of the acting forces on the right. And these forces are two: on the one hand the elastic force that opposes the displacement linearly with a constant  $k$  and a frictional force that acts a resistance, always opposing the movement with a constant  $\gamma$ . The result of the evolution of this system is the spiral shown in figure 7. This means that for each initial position the evolution in the phase space is a spiral approaching the origin where there is a single fixed point which is an attractor node. One example of such evolution is displayed in the right panel of Figure 7. As can be seen, the variable  $x$  oscillates around the origin while decaying (exponentially) to the steady state.

As an exercise we can study how the parameters  $k$  and  $\gamma$  affect the result and if we transform in sound some of the two variables we can study if there is a simple relation between the frequency and the parameter  $k$ .

### 2.3 Turning on the oscillation (negative friction)

The simple harmonic oscillator, although physically realistic, is not very interesting as a sound generator (except as an approximation to the point excitation of a single oscillation mode). We are interested in how we can keep an oscillation on and if possible a system whose final oscillation does not depend on the initial condition. This can be achieved by self-sustained oscillations and there are several ways to accomplish this.

Perhaps the simple way to obtain self-sustained oscillations is to introduce a negative resistance that acts as a positive feedback for small oscillations. This can be done by replacing the linear damping force  $\gamma v$  for some non-linear function that is positive for small values of the velocity  $y$  and negative for larger values. The positive part drives the system by supplying energy when the amplitude of the oscillations are small and the negative part acts as a strong nonlinear damping that prevents the unbounded buildup of energy for larger oscillations. In its simplest form we can think of a nonlinear damping in the form of  $\gamma v - v^3$ .

$$\dot{x} = v \quad (6a)$$

$$\dot{v} = \gamma v - v^3 - kx \quad (6b)$$

The behavior of this system is displayed in Figure 8 for three values of  $\gamma$  with a fixed value  $k$  of 0.2. The top row shows the time evolution of  $v$  for an initial condition and the bottom row shows the evolution of that trajectory

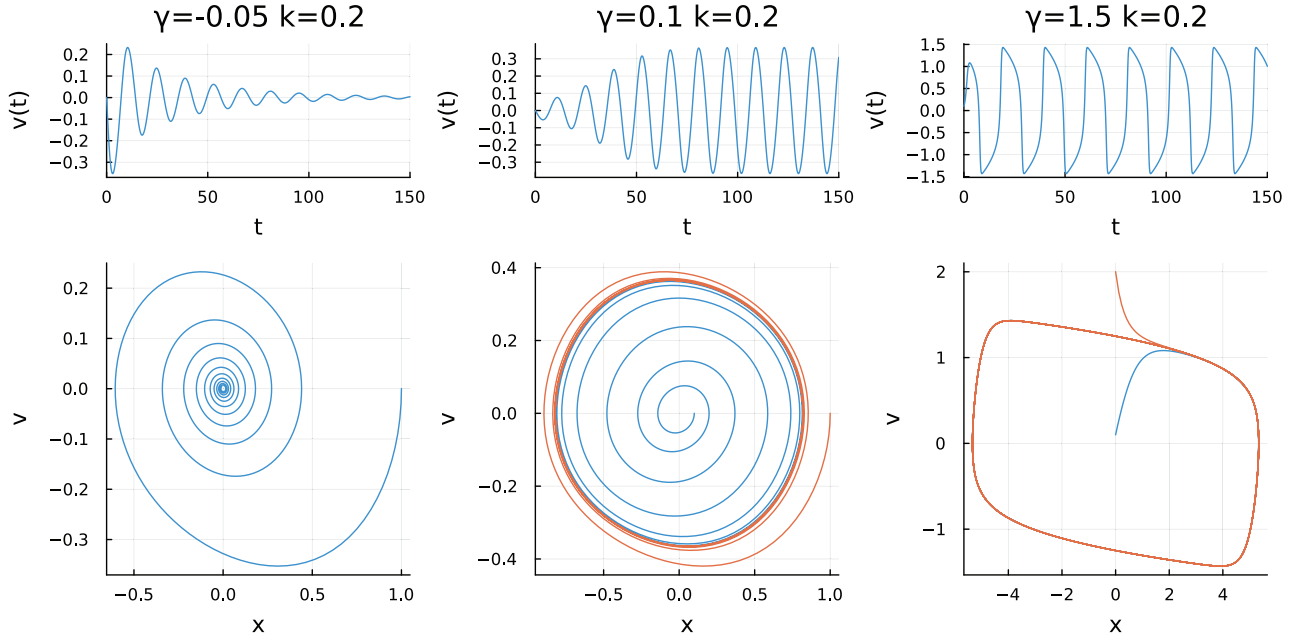


Figure 8: Time evolution of the  $v$  variable (top) and phase portraits (bottom) for the self-oscillator given by equation 6 and three sets of parameters: before the Hopf bifurcation with  $\gamma = -0.05$  (left), after the Hopf bifurcation with a small  $\gamma = 0.2$  value (center) and with a high  $\gamma = 1.5$  value when the relaxation oscillation is established (right).

in the  $(x, v)$  phase space. The depiction of the trajectories in the phase space is also called a *phase portrait* of the system. When the value of  $\gamma$  is negative we have the same situation as for the harmonic oscillator with dissipation (the effect of the cubic term is to increase the resistance for higher amplitudes) and all the initial conditions evolve following spirals towards the node at the origin, as shown in the left column of Figure 8.

However, when  $\gamma$  becomes positive the origin becomes an unstable fixed point because any small perturbation grows locally because of the positive  $\gamma v$  term. However the system continues to be globally stable since for large amplitudes of oscillation the cubic term dominates and the trajectories tend towards the origin. These two effects combine, causing the trajectories to accumulate in an intermediate amplitude zone, giving rise to a stable limit cycle. This is shown the central column of Figure 8 where an outward spiraling trajectory from very close to the origin, an inward spiraling trajectory coming from large amplitudes and the stable limit cycle are depicted in blue and orange color respectively.

On the other hand, when the value of  $\gamma$  is small the oscillations resemble those of the harmonic oscillator as shown in the center column of Figure 8 for  $\gamma = 0.1$ . Note that approximately ten cycles are displayed in the time range chosen for the variable (150 time units).

As the value of  $\gamma$  increases, the amplitude of the stable limit cycle becomes larger but also changes its shape, as can be seen in the right column of Figure 8. The periodic orbit now consists of two parts: a slow one corresponding to the slightly tilted horizontal sections and a fast one corresponding to the vertical sections of the trajectory. This is what is known as a *relaxation oscillator* and as a consequence the waveform (displayed on top) has a higher harmonic content and its frequency decreases by approximately 30 percent (seven cycles are displayed for the same time range). Also the convergence to the limit cycle is much faster.

The qualitative change that happens in this system when  $\gamma$  crosses zero also constitutes a bifurcation and its type is perhaps the most common bifurcation among all natural systems that give rise to an oscillation. It is known as a *Hopf* bifurcation and is characterized by a spiral attractor point losing stability and becoming a repulsor while the system remains globally stable. As a consequence a limit cycle of low amplitude and well-defined frequency appears encircling the repulsor. This well-defined frequency for the self-oscillator described by the equations 6 is  $\omega = \sqrt{k}$ .

What is the difference between the saddle node bifurcation in the circle that we saw before and the Hopf bifurcation? Both give rise to oscillations but with very different characteristics which are summarized in the following table.

It is important to note that these characteristics do not depend on the specific system. They can even appear in systems with many variables. They constitute, so to speak, classes of universality in the way an oscillation can appear in the system.



Bifurcation	Saddle-Node on Circle	Hopf
Frequency	0	$\sqrt{k}$
Amplitude	finite	0
Before	Saddle and Node with an heteroclinic connection	Spiral attractor
Bifurcation	Saddle and Node collapse	Spiral loose stability
After	Limit Cycle	Spiral repulsor and limit cycle

Table 1: ...

### 2.3.1 A self-tuned oscillator

One drawback of the self-oscillator described by the equations 6 is that although at the bifurcation its frequency is well defined by the parameter  $k$ , as the bifurcation parameter  $\gamma$  increases the frequency drops dramatically. This can be seen in Figure 8, but also more clearly in the left panels of Figure 9. The upper panel displays the waveform for the  $v$  variable for  $k = 0.2$  with two different values of  $\gamma$ : 0.2 (blue line) and 1.5 (orange line). The lower panel depicts the same for  $k = 1.5$ . In both cases the waveform for the higher value of  $\gamma$  is lower in frequency but this effect is much more evident for  $k = 0.2$ .

This frequency drop appears because the trajectory of the limit cycle is gradually decomposing into two distinct sections (the diagonal and vertical sides of the relaxation oscillator) and the slow part is becoming more and more important. Fortunately this can be partially compensated by introducing a nonlinearity in the elastic force. We thus have a much more finely tuned self-oscillator given by the equations.

$$\dot{x} = v \quad (7a)$$

$$\dot{v} = \gamma y - y^3 - kx(1 + 0.16\sqrt{k}x^2) \quad (7b)$$

the parameters are the same but now a new term appears with a manually adjusted value of 0.16 that partially compensates the detuning.

This can be seen in the right column of Figure 9 where we display the waveforms for  $k = 0.2$  (top) and  $k = 1.5$  (bottom) with two values of  $\gamma$ : 0.2 (blue) and 1.5 (orange), as before. In this case, although there is some detuning, it is clear that it is much less than in the case of the self-oscillator shown on the left.

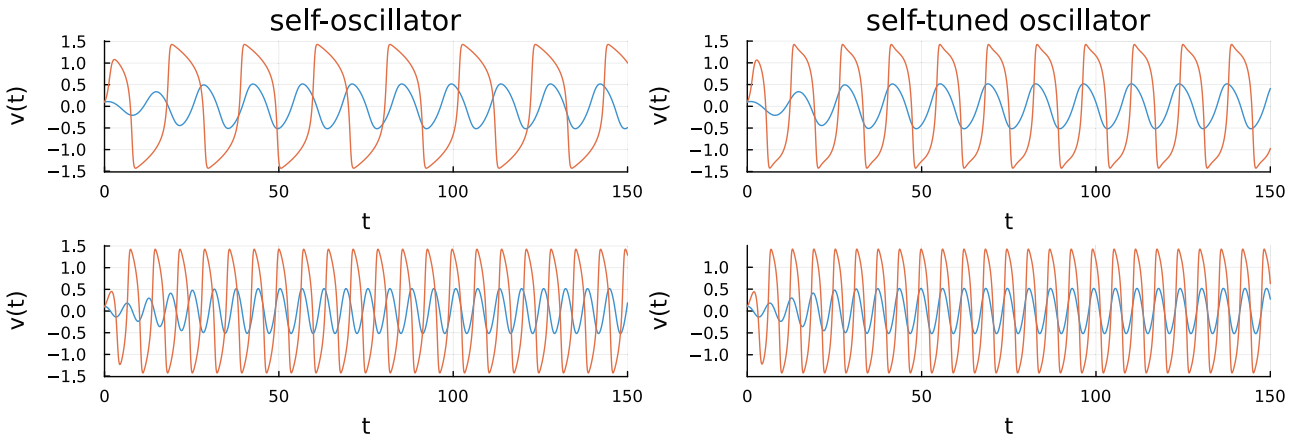


Figure 9:

Figure 10 shows four features of the oscillator defined by the equations 7 plotted as a color scale in the parameter space  $(k, \mu)$ . Note that unlike the phase space, each point in this space corresponds to a different system, with a different evolution and with a different phase portrait. In terms of sound synthesis we can think of the dynamic system as the sound generator and the parameters as external adjustment knobs that in principle serve us to explore different possibilities but that could also be modulated externally, although we will leave that for later.

The upper left panel shows the angular frequency of the oscillator, which as already anticipated depends mainly on the  $k$  parameter and does not vary too much with  $\mu$  (only a slight pitch bend) thanks to the additional autotuning term. Each thin black line separates a semitone and the thick black lines mark octaves. As the frequency depends on  $\sqrt{k}$  here we plot  $k$  from 0.125 to 2 and that corresponds to two octaves in frequency.

The upper right panel displays the peak-to-peak amplitude of the  $v$  variable and it is apparent that only depends on  $\mu$  (in fact it grows as  $\sqrt{\mu}$ ).

The duration of the transient after starting at a distances of  $\epsilon = 10^{-4}$  of the fixed point is displayed in a logarithmic scale in the lower left panel. In this case the transient rapidly decreases after crossing the Hopf bifurcation ( $\mu = 0$ ).

Finally, the harmonic content of the signal is estimated as the percentage increase between the mean frequency (or spectral centroid, the average frequency weighted by the spectrum amplitude) and the inverse of the period of the limit cycle (fundamental frequency) and is displayed in the lower right panel.

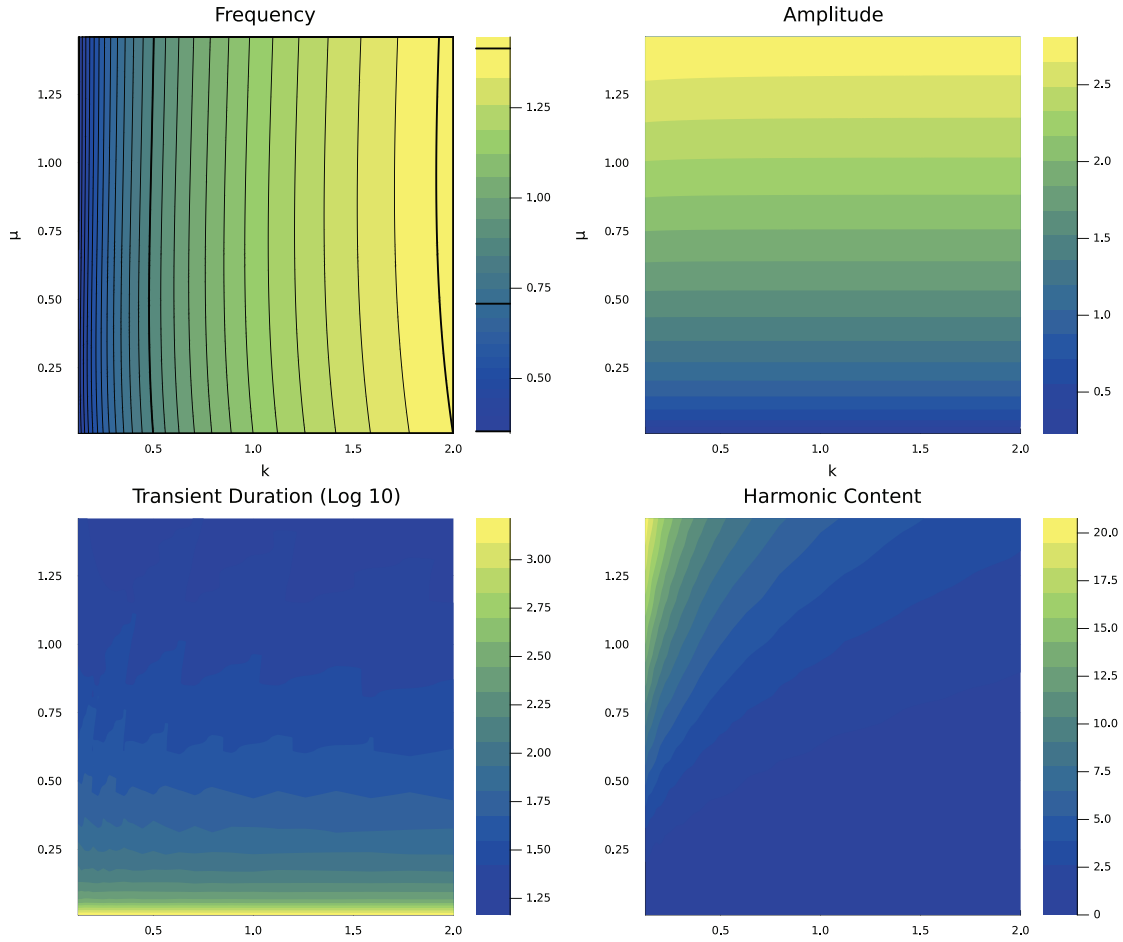


Figure 10:

## 2.4 Fictional frictions

## 2.5 The meaning of a saddle

## 2.6 Questionnaire

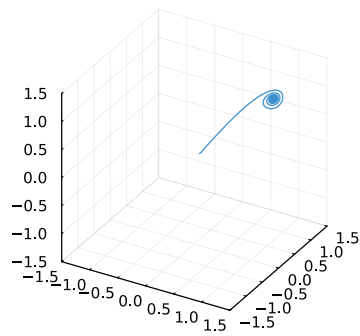
1.

# 3 One dimensional oscillations in systems with delay

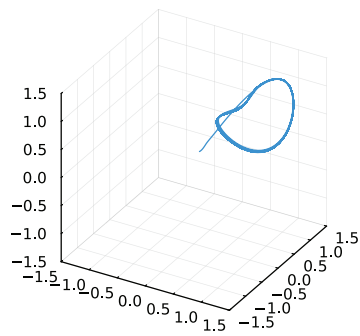
## 3.1 The "simplest" system

$$\dot{x} = x(t - \tau) - x(t - \tau)^3 - \gamma x \quad (8)$$

$\tau=1.1$



$\tau=2.1$



$\tau=3.1$

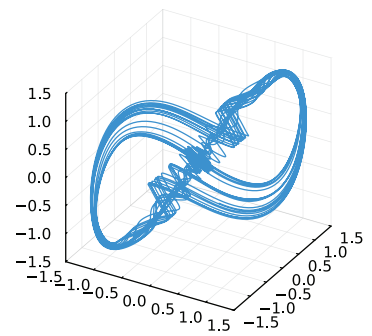


Figure 11: