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close all
clear all
clc
% 3.3 Lyapunov exponents for the Lorenz model
% Lorenz attractor
% Nicole Adamah 2022
% 3.3b
sigma = 10;
b = 8/3;
r = 28;
dt = 1e-3;
% 3.3c & 3.3d
sigma = 10;
b = 19/6;
r = 28;
dt = 1e-3;

% 3.3e & 3.3f
sigma = 16;
b = 5;
r = 330;
dt = 1e-4;

% Initialize and solve eq.
t0 = 0;
t = 2;
xr1 = rand(1,1);
xr2 = rand(1,1);
xr3 = rand(1,1);
x0=[xr1 xr2 xr3];
f = @(t, y)[sigma*(y(2)-y(1)); r*y(1)-y(2)-y(1)*y(3); y(1)*y(2)-b*y(3)];
[~, y] = ode45(f, linspace(t0, t, t_steps), x0);
Q = eye(3);
lambda = zeros(t_steps^2, 3);
t_steps = 1/dt;

for j = 1:t_steps
    for i = 1:t_steps

        % Compute new M(deformation matrix)
        jacobian = [-sigma, sigma, 0; r-y(i,3), -1, -y(i,1); y(i,2), y(i,1), -b];
        M = eye(3)+jacobian.*dt;
        % Q = Qnew
        [Q,R] = qr(M*Q);
        lambda(i+1 + t_steps*(j-1), :) = lambda(i+t_steps*(j-1),:) + log(abs(diag(R)));

    end

    y0(1) = y(end - 1, 1);
    y0(2) = y(end - 1, 2);
    y0(3) = y(end - 1, 3);
    t0 = t;
    t = t + 1;

    [~, y] = ode45(f, linspace(t0, t, t_steps), y0);

    if rem(j, 100)== 0
        disp(j)
    end

end
%% PLOT AND DISPLAY LAMBDA
L = lambda(end, :)./((t_steps^2+1)*dt);
disp(L)
figure;
semilogx(1:t_steps^2+1, lambda./((1:t_steps^2+1)*dt))
legend("\lambda_1 = "+num2str(L(1)), "\lambda_2 = "+num2str(L(2)), "\lambda_3 = "+num2str(L(3)))
xlabel('Time (logarithmic scaling)');
title('Evolution of Lyapunov Exponents over Time with '+ '\sigma = '+ num2str(sigma) + ' b = '+ num2str(b) + ' r = '+ num2str(r));
grid on;

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