Computer algebra derives invariant manifolds and/or normal forms of general stochastic or non-autonomous multiscale differential equations

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Abstract

Provides a coded procedure to construct invariant manifolds or a normal form of a wide class of systems of non-autonomous or stochastic differential equations (herein abbreviated by S/ODEs). The methodology is based upon earlier research (Cox & Roberts 1991, Chao & Roberts 1996, Roberts 2008). Interpret all s/ODEs in the Stratonovich sense so the analysis applies to deterministic differential equations, both non-autonomous and autonomous. Cater for deterministic autonomous systems by simply omitting the 'noise'. For generality, this coded procedure now caters for unstable modes, and for differential equation systems with a rational right-hand side. This code also underlies an interactive web service (Roberts 2009–2021). Modelling stochastic systems has many important applications. The constructed stochastic coordinate transforms and associated invariant manifolds are a powerful way of disentangling emergent long term dynamics.

Contents

1 Introduction

2

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| | 1.1 A simple example: examplenormform() | 5 |
|-----------|-----------------------------------------------|----|
| 2 | Header of the procedure | 8 |
| | 2.1 Preamble to the procedure | 9 |
| | 2.2 Extract and scale slow equations | 10 |
| | 2.3 Extract and scale stable fast equations | 11 |
| | 2.4 Extract and scale unstable fast equations | 13 |
| 3 | Setup LaTeX output using rlfi | 15 |
| 4 | Delayed write of text info | 18 |
| 5 | Represent the noise | 19 |
| 6 | Operators to solve noisy homological equation | 21 |
| 7 | Initialise approximate transform | 23 |
| 8 | Iterative updates | 24 |
| | 8.1 Fast stable modes | 25 |
| | 8.2 Fast unstable modes | 25 |
| | 8.3 Slow modes | 26 |
| 9 | Output results | 27 |
| | 9.1 Plain text version | 28 |
| | 9.2 LATEX version | 28 |
| 10 | Fin | 31 |
| 11 | Override some rlfi procedures | 31 |

1 Introduction

Installation Download and install the computer algebra package Reduce via http://www.reduce-algebra.com Download and unzip the folder https://profajroberts.github.io/StoNormForm.zip Within

the folder StoNormForm, start-up *Reduce* and load the procedure by executing the command in_tex "stoNormForm.tex"\$ ¹ Test your installation by then executing examplenormform(csuman); (see Section 1.1).

Execution Thereafter, construct a specified invariant manifold/normal form of a specific dynamical system by executing the following command with specific values for the input parameters. See manyExamples.pdf for many and varied examples.

1 stonormalform(dxdt, dydt, dzdt, toosmall, theman);

Inputs Write your S/ODE system in terms of slow variables $x_j(t)$, fast stable variables $y_j(t)$ (linearly decaying), and fast unstable variables $z_j(t)$ (linearly growing). For an S/ODE with n_x slow modes, n_y fast stable modes, and/or n_z fast unstable modes, you must denote the slow modes by $\mathbf{x}(1)$ through to $\mathbf{x}(\mathbf{n}\mathbf{x})$, the stable fast modes by $\mathbf{y}(1)$ through to $\mathbf{y}(\mathbf{n}\mathbf{y})$, and the unstable fast modes by $\mathbf{z}(1)$ through to $\mathbf{z}(\mathbf{n}\mathbf{z})$. Each non-autonomous factor must be denoted by $\mathbf{w}(.)$ where the dot denotes almost any label you care to choose: simple numbers such as $\mathbf{w}(1)$ and/or $\mathbf{w}(2)$ are the usual choices; but other labels may be used. Often $\mathbf{w}(.)$ is a Stratonovich white noise, a derivative of a Stratonovich Wiener process. Analyse deterministic, autonomous, systems by omitting any noise term $\mathbf{w}()$ in the differential equations. The S/ODEs must be linearly diagonalised. ² Then, as in the example of the next Section 1.1, the input parameters to the procedure are the following:

- dxdt, a comma separated list within braces, $\{...\}$, of the right-hand sides of the S/ODEs for the slow variables $x_j(t)$ (the list may be empty $\{\}$);
- dydt, a comma separated list within braces, $\{...\}$, of the right-hand sides of the S/ODEs for the fast stable variables $y_j(t)$ (the list may be

¹This script changes many internal settings of *Reduce*, so best to do only when needed.

²Although a Jordan form is also acceptable, there are issues in the error control. Also, 'small' off-diagonal terms are allowed.

empty $\{\}$);

• dzdt, a comma separated list within braces, $\{...\}$, of the right-hand sides of the S/ODEs for the fast unstable variables $z_j(t)$ (the list may be empty $\{\}$);

• toosmall, an integer giving the desired order of error in the asymptotic approximation that is constructed. The procedure embeds the specified system in a family of systems parametrised by ε , and constructs an invariant manifold/normal form, and evolution thereon, of the embedding system to the asymptotic error $\mathcal{O}(\varepsilon^{\text{toosmall}})$ (as $\varepsilon \to 0$). Often the introduced artificial ε has a useful physical meaning, but strictly you should evaluate the output at $\varepsilon = 1$ to recover results for the specified system, and then reinterpret the results, and errors, in terms of your systems actual 'small' parameters.

The code also truncates to errors $\mathcal{O}(\sigma^3)$ where σ characterises the magnitude of the non-autonomous/stochastic effects w(j).

• theman, optional, one of the identifiers in the set {cman, sman, uman, csman, cuman, csuman} specifying which invariant manifold to construct: respectively, centre (slow), stable, unstable, centre-stable, centre-unstable, or a normal form coordinate transform of the entire centre-stable-unstable space. If omitted, then the default is csuman.

The above right-hand side expressions for the time-derivatives must be multinomial in variables x_i, y_i, z_i and w_i . To cater for rational function right-hand sides, one also may include some $\dot{x}_i, \dot{y}_i,$ and \dot{z}_i factors.

Outputs This procedure reports the embedded system it actually analyses, the number of iterations taken, the constructed time dependent coordinate transform (the original variables $(\vec{x}, \vec{y}, \vec{z})$ as a function of the new variables $(\vec{X}, \vec{Y}, \vec{Z})$), and the corresponding evolution in the new variables in terms of S/ODEs for $(\vec{X}, \vec{Y}, \vec{Z})$.

- A plain report to the Terminal window in which *Reduce* is executing.
- A LATEX source report written to the file stoNFreport.tex (with

 ${\tt stoNFreportHdr.tex}$ and ${\tt stoNFreportSys.tex}).$ Generate a pdf version by executing pdflatex ${\tt stoNFreport}.$

- Global arrays such that $\mathbf{x}_{(i)}$, $\mathbf{y}_{(j)}$, and $\mathbf{z}_{(k)}$, respectively, are the normal form coordinate transforms or invariant manifold coordinates $x_i(\vec{X}, \vec{Y}, \vec{Z}, \sigma, \varepsilon)$, $y_j(\vec{X}, \vec{Y}, \vec{Z}, \sigma, \varepsilon)$, and $z_k(\vec{X}, \vec{Y}, \vec{Z}, \sigma, \varepsilon)$. Depending upon the requested invariant manifold, the dependence upon appropriate ones of \vec{X} , \vec{Y} , or \vec{Z} does not exist.
- Global arrays ff(i), gg(j), and hh(k) give the corresponding evolution $\dot{X}_i = \text{ff(i)}$, $\dot{Y}_j = \text{gg(j)}$, and $\dot{Z}_k = \text{hh(j)}$ —all as functions of $(\vec{X}, \vec{Y}, \vec{Z}, \sigma, \varepsilon)$, or a subset thereof as appropriate for the specified invariant manifold.

One may change the appearance of the output somewhat. For example, in order to group terms in output expressions, execute a factor command before executing the procedure stonormalform(...).

Background The theoretical support for the results of the analysis of this procedure is centre/stable/unstable manifold theory (e.g., Carr 1981, Knobloch & Aulbach 1982, Haragus & Iooss 2011, Roberts 2015), and an embryonic backwards theory (Roberts 2019). This particular procedure is developed from that for human-efficient computer algebra (Roberts 1997), and extended to stochastic/non-autonomous systems (Chao & Roberts 1996, Roberts 2008).

We use the computer algebra package *Reduce* [http://reduce-algebra.com/] because it is both free and perhaps the fastest general purpose computer algebra system (Fateman 2003, e.g.).

1.1 A simple example: examplenormform()

Execute this example by invoking the command examplenormform(csuman); The classically basic non-trivial system of fast/slow s/ODEs (Roberts 2015, §19.1) is

$$\dot{x} = -xy$$
 and $\dot{y} = -y + x^2 - 2y^2 + \sigma w(t)$,

where lowercase w(t), called a *noise* within this document, often denotes the formal derivative dW/dt of a Stratonovich Wiener process $W(t,\omega)$. Alternatively, w(t) represents an arbitrary deterministic time-dependent forcing, or some control, or some 'coloured' random process, or some other extrinsic input to the system. Parameter σ controls the strength of the so-called noise.

Use slow variable x(1) to denote x(t), stable variable y(1) to denote y(t), there is no unstable variable in this S/ODE, and use w(1) to denote the (Stratonovich) noise w. Hence this system is analysed for 'small' (x, y, σ) by executing the following defined procedure examplenormform():

```
2 procedure examplenormform(theman);
3     stonormalform(
4          {-x(1)*y(1)},
5          {-y(1)+x(1)^2-2*y(1)^2+w(1)},
6          {},
7          3, theman )$
```

The procedure stonormalform automatically multiplies the noise factors by a parameter sigma so there is no need include the parameter σ in the specification of the problem—it will be done for you.

Further, the procedure uses the parameter small, often denoted by ε , to control truncation in nonlinearity. The fourth parameter in the above specifies to construct the normal form to errors $\mathcal{O}(\varepsilon^3)$.

Consequently, the procedure embeds the given system as the $\varepsilon=1$ version of the following system that it actually analyses:

$$\dot{x}_1 = -\varepsilon x_1 y_1$$
 and $\dot{y}_1 = \sigma w_1 + \varepsilon (x_1^2 - 2y_1^2) - y_1$

using analysis and theory based upon the subspace of equilibria $y_1 = \varepsilon = \sigma = 0$. The constructed coordinate transform and corresponding S/ODEs are the following.

The stochastic coordinate transform (to one order lower in both ε and σ than actually constructed)

$$x_{1} = \sigma \varepsilon e^{-1t} \star w_{1} X_{1} + \varepsilon X_{1} Y_{1} + X_{1} + O(\varepsilon^{2}, \sigma^{2})$$

$$y_{1} = 4\sigma \varepsilon e^{-1t} \star w_{1} Y_{1} + \sigma e^{-1t} \star w_{1} + \varepsilon (X_{1}^{2} + 2Y_{1}^{2}) + Y_{1} + O(\varepsilon^{2}, \sigma^{2})$$

Result normal form SDEs

$$\dot{X}_1 = 2\sigma^2 \varepsilon^2 e^{-1t} \star w_1 w_1 X_1 - \sigma \varepsilon w_1 X_1 - \varepsilon^2 X_1^3 + O(\varepsilon^3, \sigma^3)$$

$$\dot{Y}_1 = 8\sigma^2 \varepsilon^2 e^{-1t} \star w_1 w_1 Y_1 - 4\sigma \varepsilon w_1 Y_1 - 2\varepsilon^2 X_1^2 Y_1 - Y_1 + O(\varepsilon^3, \sigma^3)$$

• Since this construction is based upon the subspace of equilibria $y_1 = \varepsilon = \sigma = 0$, these constructed expressions are asymptotic as $(Y_1, \varepsilon, \sigma) \to 0$. However, evaluation at $\varepsilon = 1$ typically means that the expressions should be reinterpreted as asymptotic as $(Y_1, X_1, \sigma) \to 0$.

Alternatively, since ε multiplies only quadratic terms, then one could view it as counting the order of nonlinearity in the new variables (X_1, Y_1) . For example, the errors $\mathcal{O}(\varepsilon^3)$ are equivalent to errors $\mathcal{O}(|(X_1, Y_1, \sigma)|^4)$. Parameter σ arises in this error because the term σw_1 drives effects of size σ in y_1 .

- The \dot{Y}_1 s/ode shows that $Y_1=0$ is exactly invariant, and since dominantly is $\dot{Y}_1\approx -Y_1$, then $Y_1=0$ is almost always exponentially quickly attractive (emergent) in some domain about the origin.
- The \dot{X}_1 s/ode is independent of Y_1 and here indicates an algebraic attraction to zero, albeit affected by a multiplicative noise, and moderated by some irreducible noise-noise interactions. The independence of Y_1 implies that the \dot{X}_1 s/ode precisely predicts the system dynamics from its initial value over all time.
- These deductions are transformed into the original *xy*-space by the constructed time-dependent coordinate transformation.
- Backwards theory (Roberts 2019) would assert that the X_1Y_1 -system and the coordinate transform, put together, defines a system in the original xy-space, a system that is close to the original specified S/ODEs.

2 Header of the procedure

Need a couple of things established before defining the procedure: the rlfi package for a nicer version of the output via IATEX; and operator names for the variables of the S/ODES.

```
8 load_package rlfi;
9 operator x;
10 operator y;
11 operator z;
12 operator w;
```

Cater for rational function S/ODEs by allowing time dependence in these variables at specification. For rational function S/ODEs, users must multiply each S/ODE by a common denominator, and put on the right-hand side the nonlinear terms involving the time derivative.

```
13 depend x,t;
14 depend y,t;
15 depend z,t;
```

Clear the identifiers used to specify the invariant manifold/normal form.

```
16 clear cman, sman, uman, csman, cuman, csuman;
```

Now define the procedure as an operator so we can define procedures internally, and may be flexible with its arguments.

```
17 operator stonormalform;

18 for all dxdt, dydt, dzdt, toosmall let

19 stonormalform(dxdt, dydt, dzdt, toosmall)

20 = stonormalform(dxdt, dydt, dzdt, toosmall, csuman);

21 for all dxdt, dydt, dzdt, toosmall, theman let

22 stonormalform(dxdt, dydt, dzdt, toosmall, theman)

23 = begin
```

2.1 Preamble to the procedure

Operators and arrays are always global, but we can make variables and matrices local, except for matrices that need to be declared matrix. So, move to implement all arrays and operators to have underscores, and almost all scalars and most matrices to be declared local here (for some reason x/y/zrhs must be global).

```
24 scalar maxiter, trace, nx, ny, nz, offdiag, jac, ok, res, 25 res0, res1, lengthresx, lengthresy, lengthresz, cmanf, 26 smanf, umanf, textask;
```

Determine the text of the task.

```
27 textask:=if theman=cman then "centre manifold" else
28 if theman=sman then "stable manifold" else
29 if theman=uman then "unstable manifold" else
30 if theman=csman then "centre-stable manifold" else
31 if theman=cuman then "centre-unstable manifold" else
32 if theman=csuman then "normal form" else
33 rederr "cannot recognise the manifold to construct"$
```

Set corresponding flags to be 1 or 0 depending upon whether that component of the dynamics is to be in the manifold.

```
34 procedure inlist(a,b)$ if member(a,b) then 1 else 0$
35 cmanf := inlist(theman,{cman,csman,cuman,csuman})$
36 smanf := inlist(theman,{sman,csman,csuman})$
37 umanf := inlist(theman,{uman,cuman,csuman})$
```

Write an intro message.

```
38 write "Construct a stochastic ",textask 39 ," (version 16 June 2021)"$
```

Parameter maxiter is the maximum number of allowed iterations; this default may be changed.

```
40 maxiter:=32$
```

In the printed expressions, by default, factor small (ε) and sigma (σ) .

```
41 %factor small, sigma;
```

The code cannot handle any cubic or higher order in noise amplitude sigma.

```
42 let sigma^3=>0;
```

For optional trace printing of test cases: comment out second line when not needed.

```
43 trace:=0$
44 %trace:=1; maxiter:=5;
```

The rationalize switch may make code much faster with complex numbers. The switch gcd seems to wreck convergence, so leave it off.

```
45 on div; off allfac; on revpri; 46 on rationalize;
```

2.2 Extract and scale slow equations

The number of slow equations is the number of terms in the list in dxdt.

```
47 xrhs_:=dxdt$
48 write "no. of slow modes ",nx:=length(xrhs_);
```

Multiply all the right-hand sides by small so we can control the truncation of the asymptotic construction through discarding high powers of small. Users could use small in their equations for appropriate effects.

```
49 xrhs_:=for i:=1:nx collect small*part(xrhs_,i)$
```

Adjust the noise terms. Remove the small multiplication of noise terms, and instead multiply by sigma to empower independent control of the truncation in noise amplitude.

```
50 xrhs_:=(xrhs_ where w(~j)=>sigma*w(j,1)/small)$
51 xrhs_:=(xrhs_ where w(~j,1)=>w(j))$
```

Section 4 writes the resulting differential equations for information.

```
52 if trace then for i:=1:nx do
53 write "dx(",i,")/dt = ",1*part(xrhs_,i);
```

2.3 Extract and scale stable fast equations

The number of stable fast equations is the number of terms in the list in dydt.

```
54 yrhs_:=dydt$
55 write "no. of stable fast modes ",ny:=length(yrhs_);
```

Extract decay rates Extract the linear decay rates of the fast equations into an array. For each expression in the provided set of right-hand sides:

```
56 clear rats_; array rats_(ny);
57 for i:=1:ny do begin
```

For the *i*th right-hand side get the linear dependence upon y(i), then set other dynamic variables to zero to get just the coefficient.

```
58 rats_(i):=coeffn(part(yrhs_,i),y(i),1);

59 rats_(i):=(rats_(i) where

60 {x(~j)=>0,y(~j)=>0,z(~j)=>0,w(~j)=>0});
```

However, the coefficient may depend upon parameters, so if it is not simply a number, but is a sum, then trawl through the sum looking for a simple number to use as the decay rate.

```
61
     if not numberp(rats_(i)) then
     if part(rats_(i),0)=plus then begin
62
       rr:=0;
63
       for j:=1:arglength(rats_(i)) do
64
         if numberp(part(rats_(i),j))
65
         then rr:=part(rats_(i),j);
66
       rats_(i):=rr;
67
     end:
68
```

Change sign to make rats_ into positive decay rates, rather than negative growth rates.

```
69 rats_(i):=-rats_(i);
```

If all the above has not ended up with a simple number, then exit with an error message.

```
if numberp(rats_(i))and rats_(i)>0 then
else begin
write "***** Error *****
Linear coeffs of y-decay must be negative numbers";
return;
end;
```

End the loop over all right-hand sides.

```
76 end;
77 if trace then write "End loop over all dydt";
```

Flag later warning if the linear part not diagonal.

```
78 offdiag:=0$
79 for i:=1:ny do for j:=1:ny do if i neq j then begin
80    jac:=coeffn(part(yrhs_,i),y(j),1);
81    if (jac where {x(~k)=>0,y(~k)=>0,z(~k)=>0,w(~k)=>0}) neq 0
82    then offdiag:=1$
83 end;
84 if trace then write offdiag:=offdiag;
```

Multiply all the 'nonlinear' terms right-hand sides by small so we control the truncation of the asymptotic construction through discarding high powers of small. Leave the identified linear decay terms intact. Users could use small in their equations for interesting effects.

```
85 yrhs_:=for i:=1:ny collect
86 small*part(yrhs_,i)+(1-small)*(-rats_(i)*y(i))$
```

Remove the small multiplication of noise terms, and instead multiply by sigma to empower independent control of the truncation in

noise amplitude.

```
87 yrhs_:=( yrhs_ where w(~j)=>sigma*w(j,1)/small )$
88 yrhs_:=( yrhs_ where w(~j,1)=>w(j) )$
```

Section 4 writes the resulting differential equations for information.

```
89 if trace then for i:=1:ny do
90 write "dy(",i,")/dt = ",1*part(yrhs_,i);
```

2.4 Extract and scale unstable fast equations

The number of unstable fast equations is the number of terms in the list in dzdt.

```
91 zrhs_:=dzdt$
92 write "no. of unstable fast modes ",nz:=length(zrhs_);
```

Extract growth rates Extract the linear growth rates of the fast equations into an array. For each expression in the provided set of right-hand sides:

```
93 clear ratu_; array ratu_(nz);
94 for i:=1:nz do begin
```

For the *i*th right-hand side get the linear dependence upon **z(i)**, then set other dynamic variables to zero to get just the coefficient.

```
95 ratu_(i):=coeffn(part(zrhs_,i),z(i),1);

96 ratu_(i):=(ratu_(i) where

97 {x(~j)=>0,y(~j)=>0,z(~j)=>0,w(~j)=>0});
```

However, the coefficient may depend upon parameters, so if it is not simply a number, but is a sum, then trawl through the sum looking for a simple number to use as the growth rate.

```
98 if not numberp(ratu_(i)) then
99 if part(ratu_(i),0)=plus then begin
```

If all the above has not ended up with a simple number, then exit with an error message.

```
if numberp(ratu_(i))and ratu_(i)>0 then
else begin
write "***** Error *****
linear coeffs of z-growth must be positive numbers";
return;
end;
```

End the loop over all z-right-hand sides.

```
112 end;
113 if trace then write "End loop over all dzdt";
```

Flag warning if the linear part not diagonal.

```
114 for i:=1:nz do for j:=1:nz do if i neq j then begin
115    jac:=coeffn(part(zrhs_,i),z(j),1);
116    if (jac where {x(~k)=>0,y(~k)=>0,z(~k)=>0,w(~k)=>0}) neq 0
117    then offdiag:=1$
118 end;
119 if trace then write offdiag:=offdiag;
```

Multiply all the 'nonlinear' terms right-hand sides by small so we control the truncation of the asymptotic construction through discarding high powers of small. Leave the identified linear growth terms intact. Users could use small in their equations for interesting effects.

```
120 zrhs_:=for i:=1:nz collect
121 small*part(zrhs_,i)+(1-small)*(+ratu_(i)*z(i))$
```

Remove the small multiplication of noise terms, and instead multiply by sigma to empower me to independently control the truncation in noise amplitude.

```
122 zrhs_:=( zrhs_ where w(~j)=>sigma*w(j,1)/small )$
123 zrhs_:=( zrhs_ where w(~j,1)=>w(j) )$
```

Section 4 writes the resulting differential equations for information.

```
124 if trace then for i:=1:nz do
125 write "dz(",i,")/dt = ",1*part(zrhs_,i);
```

3 Setup LaTeX output using rlfi

Use inline math environment so that long lines, the norm, get line breaks. The command \raggedright in the LATEX preamble appears the best option for the line breaking, but \sloppy would also work reasonably.

```
126 mathstyle math;
```

Define names for LATEX formatting Define some names I use, so that rlfi translates them to Greek characters in the LATEX.

```
127 defid small,name="\eps";%varepsilon;
128 defid alpha,name=alpha;
129 defid beta,name=beta;
130 defid gamma,name=gamma;
131 defid delta,name=delta;
132 defid epsilon,name=epsilon;
133 defid varepsilon,name=varepsilon;
134 defid zeta,name=zeta;
135 defid eta,name=teta;
136 defid theta,name=theta;
137 defid vartheta,name=vartheta;
138 defid iota,name=iota;
139 defid kappa,name=kappa;
```

```
140 defid lambda, name=lambda;
141 defid mu, name=mu;
142 defid nu, name=nu;
143 defid xi,name=xi;
144 defid pi,name=pi;
145 defid varpi, name=varpi;
146 defid rho, name=rho;
147 defid varrho, name=varrho;
148 defid sigma, name=sigma;
149 defid varsigma, name=varsigma;
150 defid tau, name=tau;
151 defid upsilon, name=upsilon;
152 defid phi, name=phi;
153 defid varphi, name=varphi;
154 defid chi, name=chi;
155 defid psi,name=psi;
156 defid omega, name = omega;
157 defid Gamma, name=Gamma;
158 defid Delta, name = Delta;
159 defid Theta, name=Theta;
160 defid Lambda, name=Lambda;
161 defid Xi,name=Xi;
162 defid Pi,name=Pi;
163 defid Sigma, name=Sigma;
164 defid Upsilon, name=Upsilon;
165 defid Phi, name=Phi;
166 defid Psi, name=Psi;
167 defid Omega, name=Omega;
For the variables names I use, as operators, define how they appear in the
LATEX, and also define that their arguments appear as subscripts.
168 defindex w(down);
169 defindex x(down);
170 defindex y(down);
171 defindex z(down);
```

```
172 defid xx,name="X";

173 defid yy,name="Y";

174 defid zz,name="Z";

175 defindex xx(down);

176 defindex yy(down);

177 defindex zz(down);

178 defindex hh(down);

179 defindex gg(down);

180 defindex ff(down);
```

First use these for the specified dynamical system, later use them for the normal form equations.

```
181 defid hh,name="\dot z";
182 defid gg,name="\dot y";
183 defid ff,name="\dot x";
```

The 'Ornstein-Uhlenbeck' operator is to translate into a LATEX command, see the preamble, that typesets the convolution in a reasonable manner. The definition of the LATEX command is a bit dodgy as convolutions of convolutions are not printed in the correct order; however, convolutions commute so it does not matter.

```
184 defid ou,name="\ou";
185 defindex ou(arg,arg,arg);
```

Write the LATEX dynamical system Because of the way rfli works, to get good quality output to the LATEX document, I need to write the algebraic expressions to a file, then read them back in again. While being read back in, I send the output to the LATEX file. In this convoluted way I avoid extraneous output lines polluting the LATEX.

Temporarily use these arrays for the right-hand sides of the dynamical system.

```
186 clear ff,gg,hh;
187 array ff(nx),gg(ny),hh(nz);
```

Write expressions to the file scratchfile.red for later reading. Prepend the

expressions with an instruction to write a heading, and surround the heading with anti-math mode to cancel the math environment that rlfi puts in.

```
188 out "scratchfile.red"$
189 write "off echo;"$ % do not understand why needed in 2021??
190 write "write ""\)
191 \paragraph{Specified dynamical system}
192 \(""$";
193 for i:=1:nx do write "ff(",i,"):=1*part(xrhs_,",i,");";
194 for i:=1:ny do write "gg(",i,"):=1*part(yrhs_,",i,");";
195 for i:=1:nz do write "hh(",i,"):=1*part(zrhs_,",i,");";
196 write "end;";
197 shut "scratchfile.red";
```

Then switch on LATEX output before writing to file as this LATEX file is to be input from the main LATEX file and hence does not need a header. The header here gets sent to the 'terminal' instead. Then write to stoNFreportSys.tex the expressions we stored in scratchfile.red as nice LATEX.

```
198 write "Ignore the following five lines of LaTeX"$
199 on latex$
200 out "stoNFreportSys.tex"$
201 in "scratchfile.red"$
202 shut "stoNFreportSys.tex"$
203 off latex$
```

4 Delayed write of text info

Because it is messy to interleave LATEX and plain output, I delay writing anything much in plain text until here.

Write the delayed warning message about off-diagonal terms.

```
204 if offdiag then write "
205 ***** Warning ****
206 Off diagonal linear terms in y- or z- equations
```

```
207 assumed small. Answers are rubbish if not 208 asymptotically appropriate. "$
```

Write the plain text versions of the dynamical system.

```
209 write "no. of slow modes ",nx:=length(xrhs_);
210 for i:=1:nx do write "dx(",i,")/dt = ",1*part(xrhs_,i);
211 write "no. of stable fast modes ",ny:=length(yrhs_);
212 for i:=1:ny do write "dy(",i,")/dt = ",1*part(yrhs_,i);
213 write "no. of unstable fast modes ",nz:=length(zrhs_);
214 for i:=1:nz do write "dz(",i,")/dt = ",1*part(zrhs_,i);
```

5 Represent the noise

The 'noises' w depend upon time. But we find it useful to discriminate upon the notionally fast time fluctuations of a noise process, and the notionally ordinary time variations of the dynamic variables x_i , y_i , and z_i . Thus introduce a notionally fast time variable tt, which depends upon the ordinary time t. Equivalently, view tt, a sort of 'partial t', as representing variations in time independent of those in the variables x_i , y_i , and z_i .

```
215 depend w,tt;
216 depend tt,t,ttyz;
```

In the construction, convolutions of the noise arise, both backwards over history and also forwards in time to anticipate the noise (Roberts 2008, 2019). For any non-zero parameter μ , define the 'Ornstein-Uhlenbeck' convolution

$$e^{\mu t} \star \phi = \begin{cases} \int_{-\infty}^{t} \exp[\mu(t-\tau)] \phi(\tau) d\tau, & \mu < 0, \\ \int_{t}^{+\infty} \exp[\mu(t-\tau)] \phi(\tau) d\tau, & \mu > 0, \end{cases}$$
(1)

so that the convolution is always with a bounded exponential. Five useful

properties of this convolution are

$$e^{\mu t} \star 1 = \frac{1}{|\mu|} \,, \tag{2}$$

$$\frac{d}{dt}e^{\mu t}\star\phi = -\operatorname{sgn}\mu\,\phi + \mu e^{\mu t}\star\phi\,,\tag{3}$$

$$E[e^{\mu t} \star \phi] = e^{\mu t} \star E[\phi], \tag{4}$$

$$E[(e^{\mu t} \star \phi)^2] = \frac{1}{2|\mu|},\tag{5}$$

$$e^{\mu t} \star e^{\nu t} \star = \begin{cases} \frac{1}{|\mu - \nu|} \left[e^{\mu t} \star + e^{\nu t} \star \right], & \mu \nu < 0, \\ \frac{-\operatorname{sgn} \mu}{\mu - \nu} \left[e^{\mu t} \star - e^{\nu t} \star \right], & \mu \nu > 0 \& \mu \neq \nu. \end{cases}$$
(6)

Also remember that although with $\mu < 0$ the convolution $e^{\mu t} \star$ integrates over the past, with $\mu > 0$ the convolution $e^{\mu t} \star$ integrates into the future—both over a time scale of order $1/|\mu|$.

The operator $\operatorname{ou}(f,\operatorname{tt,mu})$ represents the convolution $\operatorname{e}^{\mu t} \star f$ as defined by (1): called ou because it is an Ornstein-Uhlenbeck process when f is a stochastic white noise. The operator ou is 'linear' over fast time tt as the convolution only arises from solving PDEs in the operator $\partial_t - \mu$. Code its derivative (3) and its action upon autonomous terms (2):

```
217 clear ou; operator ou; linear ou;
218 let { df(ou(~f,tt,~mu),t)=>-sign(mu)*f+mu*ou(f,tt,mu)
219 , ou(1,tt,~mu)=>1/abs(mu)
```

Also code the transform (6) that successive convolutions at different rates may be transformed into several single convolutions.

```
220     , ou(ou(~r,tt,~nu),tt,~mu) =>
221          (ou(r,tt,mu)+ou(r,tt,nu))/abs(mu-nu) when (mu*nu<0)
222     , ou(ou(~r,tt,~nu),tt,~mu) =>
223          -sign(mu)*(ou(r,tt,mu)-ou(r,tt,nu))/(mu-nu)
224          when (mu*nu>0)and(mu neq nu)
225     };
```

The above properties are *critical*: they must be correct for the results to be correct. Currently, they are only coded for real rates μ, ν .

Second, identify the resonant parts, some of which must go into the evolution gg(i), and some into the transform. It depends upon the exponent of yz compared to the decay rate of this mode, here r.

```
226 clear reso_; operator reso_; linear reso_;
227 let { reso_(~a,yz,~r)=>1 when df(a,yz)*yz=r*a
228     , reso_(~a,yz,~r)=>0 when df(a,yz)*yz neq r*a
229 };
```

Lastly, the remaining terms get convolved at the appropriate rate to solve their respective homological equation by the operator zres_.

```
230 depend yz,ttyz;

231 clear zres_; operator zres_; linear zres_;

232 let zres_(~a,ttyz,~r)=>ou(sign(df(a,yz)*yz/a-r)

233 *sub(yz=1,a),tt,df(a,yz)*yz/a-r);
```

6 Operators to solve noisy homological equation

When solving homological equations of the form $F + \xi_t = \text{Res}$ (the resonant case $\mu = 0$), we separate the terms in the right-hand side Res into those that are integrable in fast time, and hence modify the coordinate transform by changing ξ , and those that are not, and hence must remain in the evolution by changing F. the operator $zint_-$ extracts those parts of a term that we know are integrable; the operator $znon_-$ extracts those parts which are not knowably bounded integrable. With more research, more types of terms may be found to be integrable; hence what is extracted by $zint_-$ and what is left by $zint_-$ may change with more research, or in different scenarios. These transforms are not critical: changing the transforms may change intermediate computations, but as long as the iteration converges, the computer algebra results will be algebraically correct.

```
234 clear zint_; operator zint_; linear zint_; 235 clear znon_; operator znon_; linear znon_;
```

First, avoid obvious secularity.

```
236 let { zint_(w(~i),tt)=>0, znon_(w(~i),tt)=>w(i)

237 , zint_(1,tt)=>0, znon_(1,tt)=>1

238 , zint_(w(~i)*~r,tt)=>0, znon_(w(~i)*~r,tt)=>w(i)*r
```

Second, by (3) a convolution may be split into an integrable part, and a part in its argument which in turn may be integrable or not.

```
239 , zint_(ou(~r,tt,~mu),tt)

240 =>ou(r,tt,mu)/mu+zint_(r,tt)/abs(mu)

241 , znon_(ou(~r,tt,~mu),tt)=>znon_(r,tt)/abs(mu)
```

Third, squares of convolutions may be integrated by parts to an integrable term and a part that may have integrable or non-integrable parts.

```
242 , zint_(ou(~r,tt,~mu)^2,tt)=>ou(~r,tt,~mu)^2/(2*mu)

243 +zint_(r*ou(r,tt,mu),tt)/abs(mu)

244 , znon_(ou(~r,tt,~mu)^2,tt)=>znon_(r*ou(r,tt,mu),tt)/abs(mu)
```

Fourth, different products of convolutions may be similarly separated using integration by parts.

However, a zero divisor arises when $\mu + \nu = 0$ in the above. Here code rules to cater for such terms by increasing the depth of convolutions over past history.

```
when (mu+nu=0) and (nu>0)
```

The above handles quadratic products of convolutions. Presumably, if we seek cubic noise effects then we may need cubic products of convolutions. However, I do not proceed so far and hence terminate the separation rules.

```
259 };
```

7 Initialise approximate transform

Truncate asymptotic approximation of the coordinate transform depending upon the parameter toosmall. Use the 'instant evaluation' property of a loop index to define the truncation so that Reduce omits small terms on the fly.

```
260 for j:=toosmall:toosmall do let small^j=>0;
```

Variables x, y and z are operators in the specification of the equations. We now want them to map to the approximation to the coordinate transform, so point them to arrays storing the normal form expressions. Need to clear the mapping to the array before exiting.

```
261 clear x_,y_,z_;

262 let { x(~j)=>x_(j), y(~j)=>y_(j), z(~j)=>z_(j) };

263 array x_(nx),y_(ny),z_(nz);
```

Express the normal form in terms of new evolving variables X_i , Y_i , and Z_i , denoted by operators xx(i), yy(i) and zz(i), which are nonlinear modifications to x_i , y_i and z_i . The expressions for the normal form S/ODEs are stored in ff, gg and hh.

```
264 clear xx,yy,zz;
265 operator xx; operator yy; operator zz;
266 depend xx,t; depend yy,t; depend zz,t;
267 let { df(xx(~i),t)=>ff(i)*cmanf
268    , df(yy(~i),t)=>gg(i)*smanf
269    , df(zz(~i),t)=>hh(i)*umanf };
```

The first linear approximation is then $x_i \approx X_i$, $y_i \approx Y_i$ and $z_i = Z_i$, such that $\dot{X}_i \approx 0$, in ff(i), $\dot{Y}_i \approx -r_iY_i$, in gg(i), and $\dot{Z}_i \approx +r_iZ_i$, in hh(i). Depending upon the specified manifold, these are multiplied by the appropriate 0-1 flags.

```
270 for i:=1:nx do x_(i):=xx(i)*cmanf;

271 for i:=1:ny do y_(i):=yy(i)*smanf;

272 for i:=1:nz do z_(i):=zz(i)*umanf;

273 for i:=1:nx do ff(i):=0;

274 for i:=1:ny do gg(i):=-rats_(i)*yy(i)*smanf;

275 for i:=1:nz do hh(i):=+ratu_(i)*zz(i)*umanf;
```

Consider updating the Y_i evolution gg(i) and the y_i transform. The residual is of the form of a sum of terms $\prod_j Y_j^{q_j} Z_k^{r_k} \in \text{Res.}$ So updates involve dividing by, or convolving with, $\beta_i - \sum_j \beta_j q_j + \sum_k \gamma_k r_k$. First, form the substitutions needed to introduce yz to count the number of variables Y_i and Z_i in any given term, weighted according to their rate coefficient in the homological equation.

```
276 y4y:=for i:=1:ny collect yy(i)=yy(i)*yz^rats_(i)$
277 z4z:=for i:=1:nz collect zz(i)=zz(i)/yz^ratu_(i)$
278 y4y:=append(y4y,z4z)$
```

8 Iterative updates

We iterate to a solution of the governing S/ODEs to residuals of some order of error. The number of iterations are limited by a maximum.

```
279 for iter:=1:maxiter do begin

280 ok:=1;

281 if trace then write "

282 ITERATION = ",iter,"

283 -----";
```

8.1 Fast stable modes

Compute the residual of each of the y_i S/ODEs, updating ok to track whether all S/ODEs are satisfied. Keep track of the lengths of the residuals to indicate progress in the iteration.

```
284 lengthresy:={};
285 for i:=1:ny do begin
286    res:=-df(y(i),t)+part(yrhs_,i);
287    ok:=if res=0 then ok else 0;
288    lengthresy:=append(lengthresy,{length(res)});
289    if trace then write "resy",i," = ",res;
```

Within the loop: first insert the weighted count of Y and Z variables; then split the residual into two parts of possibly resonant, res0 and the rest, res1; then allocate to the evolution or the transform.

```
res:=sub(y4y,res);
290
       res0:=reso_(res,yz,+rats_(i));
291
       res1:=res-res0*yz^rats_(i);
292
       if smanf then gg(i):=gg(i)+znon_(res0,tt)
293
       else if znon_(res0,tt) neq 0
294
            then rederr("oops y-res: contact me");
295
       if trace then write "dY",i,"/dt = ",gg(i);
296
       y_(i):=y_(i) +zint_(res0,tt) -zres_(res1,ttyz,rats_(i));
297
       if trace then write "y",i," = ",y(i);
298
299
     end;
300
     if ny>0 then write lengthresy:=lengthresy;
```

8.2 Fast unstable modes

Compute the residual of each of the z_i S/ODEs, updating ok to track whether all S/ODEs are satisfied. Keep track of the lengths of the residuals to indicate progress in the iteration.

```
301 lengthresz:={};
```

```
302  for i:=1:nz do begin
303    res:=-df(z(i),t)+part(zrhs_,i);
304    ok:=if res=0 then ok else 0;
305    lengthresz:=append(lengthresz,{length(res)});
306    if trace then write "resz",i," = ",res;
```

Update the Z_i evolution hh(i) and the z_i transform. Within the loop: first insert the weighted count of Y and Z variables; then split the residual into two parts of possibly resonant, res0, and the rest, res1; then allocate to the evolution or the transform.

```
res:=sub(y4y,res);
307
       res0:=reso_(res,yz,-ratu_(i));
308
       res1:=res-res0/yz^ratu_(i);
309
       if umanf then hh(i):=hh(i)+znon_(res0,tt)
310
       else if znon_(res0,tt) neg 0
311
            then rederr("oops z-res: contact me");
312
       z_(i):=z_(i) +zint_(res0,tt) -zres_(res1,ttyz,-ratu_(i));
313
314
     end;
     if nz>0 then write lengthresz:=lengthresz;
315
```

8.3 Slow modes

Compute the residual of each of the x S/ODEs, updating ok to track whether all S/ODEs are satisfied. Keep track of the lengths of the residuals to indicate progress in the iteration.

```
1316 lengthresx:={};
1317 for i:=1:nx do begin
1318    res:=-df(x(i),t) +part(xrhs_,i);
1319    ok:=if res=0 then ok else 0;
1320 lengthresx:=append(lengthresx,{length(res)});
1321 if trace then write "resx",i," = ",res;
```

Update the X_i evolution ff(i) and the x_i transform. Use the same process as for the fast variables; the difference is that here the mode rate is zero.

```
res:=sub(y4y,res);
322
       res0:=reso_(res,yz,0);
323
       res1:=res-res0:
324
       if cmanf then ff(i):=ff(i)+znon_(res0,tt)
325
       else if znon_(res0,tt) neq 0 then begin
326
            write "**** Requested manifold may not exist due to";
327
            write "slow x-residual component: res0=",res0;
328
            write "**** So halving the max number of iterations";
329
           maxiter:=maxiter/2;
330
331
       end:
       if trace then write "dX",i,"/dt = ",ff(i);
332
       x_{(i)}:=x_{(i)} +zint_{(res0,tt)} -zres_{(res1,ttyz,0)};
333
       if trace then write x,i, = x,x(i);
334
335
     end:
336
     if nx>0 then write lengthresx:=lengthresx;
```

Terminate the iteration loop once all residuals are zero, or the maximum number of iterations has been done.

```
337 showtime;
338 if ok then write "Number of iterations ",
339 iter:=1000000+iter;
340 end;
```

9 Output results

Only proceed to print if terminated successfully.

```
341 if ok
342 then write "SUCCESS: converged to an expansion"
343 else <<write "FAILED TO CONVERGE; I EXIT";
344 return; >>;
```

9.1 Plain text version

Print the resultant coordinate transform: but only print to one lower power in small and sigma in order to keep output relatively small.

```
345 write "Stochastic/non-autonomous ",textask," coordinates"$
346 write "(to one order lower in both small and sigma)"$
347 for i:=1:nz do if trace then write z_(i):=z_(i)
       else begin z_(i):=sigma*small*z_(i);
348
            write z_(i):=z_(i)/small/sigma; end;
349
350 for i:=1:ny do if trace then write y_(i):=y_(i)
       else begin y_(i):=sigma*small*y_(i);
351
            write y_(i):=y_(i)/small/sigma; end;
352
353 for i:=1:nx do if trace then write x_{(i)}:=x_{(i)}
       else begin x_(i):=sigma*small*x_(i);
354
            write x_(i):=x_(i)/small/sigma; end;
355
```

Lastly print the normal form S/ODEs: first the fast, second the slow.

```
356 write "The ",textask," S/ODEs";
357 if umanf then for i:=1:nz do write "dzz(",i,")/dt = ",hh(i);
358 if smanf then for i:=1:ny do write "dyy(",i,")/dt = ",gg(i);
359 if cmanf then for i:=1:nx do write "dxx(",i,")/dt = ",ff(i);
```

9.2 LATEX version

Include order of error to make printing more robust. But we cannot use $small^toosmall$ in the following as that is set to zero (for the asymptotics), so we hard code that small appears as $varepsilon \varepsilon$. Further, to avoid $sigma^3$ being replaced by zero, introduce $sigma_t$ that maps to σ .

```
360 clear order_; operator order_;
361 defid order_,name="0";
362 defindex order_(arg,arg);
363 defid sigma_,name="\sigma";
```

As before, we have to write expressions to file for later reading so they get printed without extraneous dross in the LATEX source. First open up the temporary file scratchfile.red again.

```
364 out "scratchfile.red"$
365 write "off echo;"$ % do not understand why needed in 2021??
```

Write the stochastic coordinate transform to file, with a heading, and with an anti-math environment to cancel the auto-math of rlfi. For some reason we have to keep these writes short as otherwise it generates spurious fatal blank lines in the LATEX.

Write the resultant stochastic normal form to file, with a heading, and with an anti-math environment to cancel the auto-math of rlfi.

Shut the temporary output file.

```
385 shut "scratchfile.red";
```

Get expressions from file and write the main LATEX file. But first redefine how these names get printed, namely as the normal form time derivatives.

```
386 defid x_,name="x"; defindex x_(down);
387 defid y_,name="y"; defindex y_(down);
388 defid z_,name="z"; defindex z_(down);
389 defid hh,name="\dot Z";
390 defid gg,name="\dot Y";
391 defid ff,name="\dot X";
```

Penultimately, write the header information file that is to be included in the report via an \input in the modified on latex.

Finally write to the main LATEX file so switch on latex after starting to write to the file. Then write expressions in scratchfile.red to stoNFreport.tex as nice LATEX. Switch off latex, to get the end of the document, and finish writing.

```
406 out "stoNFreport.tex"$
407 on latex$
408 in "scratchfile.red"$
```

10 Fin 31

```
409 off latex$
410 shut "stoNFreport.tex"$
```

10 Fin

That's all folks, so end the procedure, after clearing the mapping from operators to the stored expressions.

```
411 clear x(~j),y(~j),z(~j);
412 if theman=csuman
413 then return Finished_constructing_normal_form_of_system
414 else return Finished_invariant_manifold_of_system$
415 end$
```

11 Override some rlfi procedures

Now setup the rlfi package to write a LATEX version of the output. It is all a bit tricky and underhand. We override some stuff from rlfi.red.³

First, change name to get Big delimiters, not left-right delimiters, so LATEX can break lines.

```
416 deflist('((!(!\!b!i!g!() (!) !\!b!i!g!)) (!P!I !\!p!i!)
417 (!p!i !\!p!i!) (!E !e) (!I !i) (e !e) (i !i)), 'name)$
```

Override the procedure that prints annoying messages about multicharacter symbols. It ends the output of one expression. This is mainly a copy from rlfi.red with the appropriate if-statement deleted.

```
418 symbolic procedure prinlaend;
419 <<terpri();
420  prin2t "\)\par";
421  if !*verbatim then</pre>
```

³Find it in reduce-algebra/trunk/packages/misc/rlfi.red

448 end;

Similarly, hardcode at the beginning of expression output that the mathematics is in inline mode.

```
429 symbolic procedure prinlabegin;

430 <<if !*verbatim then

431 <<terpri();

432 prin2t "\end{verbatim}">>;

433 linel!*:=linelength nil . laline!*;

434 if of!!* then linelength(laline!* + 2)

435 else laline!*:=car linel!* - 2;

436 prin2 "\(" >>$
```

Override the procedure that outputs the LATEX preamble upon the command on latex.

```
437 symbolic procedure latexon;
438 <<!*!*a2sfn:='texaeval:
      !*raise:=nil:
439
     prin2t "\documentclass[11pt,a5paper]{article}";
440
     prin2t "\usepackage[a5paper,margin=13mm]{geometry}";
441
     prin2t "\usepackage{parskip,time} \raggedright";
442
     prin2t "\begin{document}\input{stoNFreportHdr}";
443
      if !*verbatim then
444
          <<pre><<pre><<pre><<pre><<pre><<pre><<pre><<pre><<pre>
445
            prin2t "REDUCE Input:">>;
446
      put('tex,'rtypefn,'(lambda(x) 'tex)) >>$
447
End the file when input to Reduce
```

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