

# Contents

<i>Preface</i>	vii
1. Poincaré Map Technique, Smale Horseshoe, and Symbolic Dynamics	1
1.1 Poincaré and generalized Poincaré mappings . . . . .	1
1.2 Interval methods for calculating Poincaré mappings . . . . .	4
1.2.1 Existence of periodic orbits . . . . .	6
1.2.2 Interval arithmetic . . . . .	7
1.3 Smale horseshoe . . . . .	10
1.3.1 Dynamics of the horseshoe map . . . . .	12
1.4 Symbolic dynamics . . . . .	17
1.4.1 The method of fixed point index . . . . .	19
1.5 Exercises . . . . .	24
2. Robustness of Chaos	27
2.1 Strange attractors . . . . .	27
2.1.1 Concepts and definitions . . . . .	27
2.1.2 Robust chaos . . . . .	29
2.1.3 Domains of attraction . . . . .	32
2.2 Density and robustness of chaos . . . . .	34
2.3 Persistence and robustness of chaos . . . . .	35
2.4 Exercises . . . . .	36
3. Statistical Properties of Chaotic Attractors	39
3.1 Entropies . . . . .	39
3.1.1 Lebesgue (volume) measure . . . . .	39
3.1.2 Physical (or Sinai–Ruelle–Bowen) measure . . . . .	40

3.1.3	Hausdorff dimension . . . . .	42
3.1.4	The topological entropy . . . . .	43
3.1.5	Lyapunov exponent . . . . .	47
3.2	Ergodic theory . . . . .	50
3.3	Statistical properties of chaotic attractors . . . . .	51
3.3.1	Autocorrelation function (ACF) . . . . .	51
3.3.2	Correlations . . . . .	53
3.4	Exercises . . . . .	57
4.	Structural Stability	61
4.1	The concept of structural stability . . . . .	61
4.1.1	Conditions for structural stability . . . . .	62
4.1.2	A proof of Anosov's theorem on structural stability of diffeomorphisms . . . . .	64
4.2	Exercises . . . . .	77
5.	Transversality, Invariant Foliation, and the Shadowing Lemma	80
5.1	Transversality . . . . .	80
5.2	Invariant foliation . . . . .	82
5.3	Shadowing lemma . . . . .	84
5.3.1	Homoclinic orbits and shadowing . . . . .	88
5.3.2	Shilnikov criterion for the existence of chaos . . . . .	90
5.4	Exercises . . . . .	93
6.	Chaotic Attractors with Hyperbolic Structure	95
6.1	Hyperbolic dynamics . . . . .	96
6.1.1	Concepts and definitions . . . . .	96
6.1.2	Anosov diffeomorphisms and Anosov flows . . . . .	97
6.2	Anosov diffeomorphisms on the torus $\mathbb{T}^n$ . . . . .	102
6.2.1	Anosov automorphisms . . . . .	102
6.2.2	Structure of Anosov diffeomorphisms . . . . .	103
6.2.3	Anosov torus $\mathbb{T}^n$ with a hyperbolic structure . . . . .	104
6.2.4	Expanding maps . . . . .	105
6.2.5	The Blaschke product . . . . .	107
6.2.6	The Bernoulli map . . . . .	108
6.2.7	The Arnold cat map . . . . .	111
6.3	Classification of strange attractors of dynamical systems .	112
6.4	Properties of hyperbolic chaotic attractors . . . . .	114

6.4.1	Geodesic flows on compact smooth manifolds . . . . .	115
6.4.2	The solenoid attractor . . . . .	117
6.4.3	The Smale–Williams solenoid . . . . .	119
6.4.4	Plykin attractor . . . . .	120
6.5	Proof of the hyperbolicity of the logistic map for $\mu > 4$ . .	121
6.6	Generalized hyperbolic attractors . . . . .	126
6.7	Generating hyperbolic attractors . . . . .	134
6.8	Density of hyperbolicity and homoclinic bifurcations in arbitrary dimension . . . . .	138
6.9	Hyperbolicity tests . . . . .	139
6.9.1	Numerical procedure . . . . .	141
6.9.2	Testing hyperbolicity of the Hénon map . . . . .	144
6.9.3	Testing hyperbolicity of the forced damped pendulum . . . . .	153
6.10	Uniform hyperbolicity test . . . . .	154
6.11	Exercises . . . . .	158
7.	Robust Chaos in Hyperbolic Systems	167
7.1	Modeling hyperbolic attractors . . . . .	167
7.1.1	Modeling the Smale–Williams attractor . . . . .	168
7.1.2	Testing hyperbolicity of system (7.1) . . . . .	176
7.1.3	Numerical verification of the hyperbolicity of system (7.1) . . . . .	183
7.1.4	Modeling the Arnold cat map . . . . .	187
7.1.5	Modeling the Bernoulli map . . . . .	194
7.1.6	Modeling Plykin’s attractor . . . . .	202
7.2	Exercises . . . . .	204
8.	Lorenz-Type Systems	208
8.1	Lorenz-type attractors . . . . .	208
8.2	The Lorenz system . . . . .	210
8.2.1	Existence of Lorenz-type attractors . . . . .	211
8.2.2	Geometric models of the Lorenz equation . . . . .	220
8.2.3	Structure of the Lorenz attractor . . . . .	230
8.3	Expanding and contracting Lorenz attractors . . . . .	239
8.4	Wild strange attractors and pseudo-hyperbolicity . . . . .	241
8.5	Lorenz-type attractors realized in two-dimensional maps .	253
8.6	Exercises . . . . .	255

9.	Robust Chaos in the Lorenz-Type Systems	258
9.1	Robust chaos in the Lorenz-type attractors	258
9.2	Robust chaos in Lorenz system	260
9.3	Robust chaos in 2-D Lorenz-type attractors	267
9.4	Exercises	269
10.	No Robust Chaos in Quasi-Attractors	272
10.1	Quasi-attractors, concepts, and properties	273
10.2	The Hénon map	275
10.2.1	Uniform hyperbolicity of the Hénon map	276
10.2.2	Hyperbolicity of Hénon-like maps	281
10.2.3	Hénon attractor is a quasi-attractor	282
10.3	The Strelkova–Anishchenko map	286
10.4	The Anishchenko–Astakhov oscillator	286
10.5	Chua’s circuit	288
10.5.1	Homoclinic and heteroclinic orbits	294
10.5.2	The geometric model	298
10.6	Exercises	299
11.	Robust Chaos in One-Dimensional Maps	303
11.1	Unimodal maps	303
11.1.1	$S$ -unimodal maps	305
11.1.2	Relation between unimodality and hyperbolicity	307
11.1.3	Classification of unimodal maps of the interval	309
11.1.4	Collet–Eckmann maps	312
11.1.5	Statistical properties of unimodal maps	314
11.2	The Barreto–Hunt–Grebogi–Yorke conjecture	317
11.2.1	Counter-examples to the Barreto–Hunt–Grebogi–Yorke conjecture	324
11.2.2	Robust chaos without the period- $n$ -tupling scenario	332
11.2.3	The $B$ -exponential map	335
11.3	Border-collision bifurcation and robust chaos	342
11.3.1	Normal form for piecewise-smooth one-dimensional maps	342
11.3.2	Border-collision bifurcation scenarios	343
11.3.3	Robust chaos in one-dimensional singular maps	349
11.4	Exercises	352

12. Robust Chaos in 2-D Piecewise-Smooth Maps . . . . .	358
12.1 Robust chaos in 2-D piecewise-smooth maps . . . . .	358
12.1.1 Normal form for 2-D piecewise-smooth maps . . . . .	359
12.1.2 Border-collision bifurcations and robust chaos . . . . .	360
12.1.3 Regions for nonrobust chaos . . . . .	362
12.1.4 Regions for robust chaos: undesirable and dangerous bifurcations . . . . .	367
12.1.5 Proof of unicity of orbits . . . . .	370
12.1.6 Proof of robust chaos . . . . .	371
12.2 Robust chaos in noninvertible piecewise-linear maps . . . . .	378
12.2.1 Normal forms for two-dimensional noninvertible maps . . . . .	380
12.2.2 Onset of chaos: Proof of robust chaos . . . . .	382
12.3 Exercises . . . . .	395
<i>Bibliography</i> . . . . .	401
<i>Index</i> . . . . .	451