

Resonant forcing of chaotic dynamics

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 - Forced Henon map with delay
- Current work

Time-discrete maps used to model real-world systems

Examples (preaching to the choir):

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- **Host-parasitoid population models**

e.g. Murdoch, W.W., Reeve, J.D. Oikos 50(1), 137 (1987)

Forcing and control

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Example: using parasitoids to control pest insect population



Image courtesy Galveston County Master Gardener Association, Inc

Deriving optimal forcing functions

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- We define the response R^2 as the deviation from the unperturbed dynamics:

$$R^2 \equiv (\mathbf{x}^{(N)} - \mathbf{y}^{(N)})^2$$

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- Constraint: fixed forcing magnitude

$$F^2 = \sum_{n=0}^{N-1} (\mathbf{F}^{(n)})^2$$

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General case: not all degrees of freedom are forced

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- x_1, \dots, x_{d_u} are unforced
- x_{d_u+1}, \dots, x_d are forced
- $F_i^{(n)} = 0$ for $i = 1, \dots, d_u$ and $n = 0, 1, \dots, N - 1$.
- If $d_u = 0$ then the problem reduces to the simpler case where all degrees of freedom are forced. [Foster, G., Hübler, A.W., Dahmen, K. Phys. Rev. E 75, 036212 (2007)]

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$$L = \frac{R^2}{2} + \sum_{n=0}^{N-1} \left\{ \mu^{(n)} \left[\mathbf{x}^{(n+1)} - \mathbf{f}(\mathbf{x}^{(n)}) - \mathbf{F}^{(n)} \right] - \frac{\lambda}{2} \left[(\mathbf{F}^{(n)})^2 - F^2 \right] - \lambda \sum_{j=1}^{d_u} \gamma_j^{(n)} F_j^{(n)} \right\},$$

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Lagrange multipliers:

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We seek stationary points of L corresponding to $\partial L / \partial x_i^{(n)} = 0$ and $\partial L / \partial F_i^{(n)} = 0$ for all n and $i = 1, \dots, d$.

We define

$$\Gamma^{(n)} \equiv \sum_{j=1}^{d_u} \gamma_j^{(n)} \hat{\mathbf{e}}_j,$$

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Then we eliminate $\mu_1^{(n)}, \mu_2^{(n)}, \dots, \mu_d^{(n)}$ to obtain equations of motion:

$$\begin{aligned} (\mathbf{J}^{(n+1)})^T \mathbf{G}^{(n+1)} &= \mathbf{G}^{(n)} \\ \mathbf{x}^{(N)} - \mathbf{y}^{(N)} &= \lambda \mathbf{G}^{(N-1)}. \end{aligned}$$

Weak forcing

In the case of weak forcing, we Taylor expand the equation of state for small F and obtain this relation:

$$\begin{aligned}(\mathbf{J}^{(n+1)})^T \mathbf{G}^{(n+1)} &= \mathbf{G}^{(n)}, \\ M\mathbf{G}^{(N-1)} - \mathbf{\Omega} &= \lambda\mathbf{G}^{(N-1)},\end{aligned}$$

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where I is the identity matrix,

$$\begin{aligned}M &\equiv I + \sum_{n=1}^{N-1} \mathbf{J}^{(N-1)} \dots \mathbf{J}^{(N-n)} (\mathbf{J}^{(N-n)})^T \dots (\mathbf{J}^{(N-1)})^T, \\ \mathbf{\Omega} &\equiv \mathbf{\Gamma}^{(N-1)} + \mathbf{J}^{(N-1)} \mathbf{\Gamma}^{(N-2)} + \dots + (\mathbf{J}^{(N-1)} \dots \mathbf{J}^{(1)}) \mathbf{\Gamma}^{(0)}.\end{aligned}$$

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We can solve this system to determine the optimal forcing for any time!

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For weak forcing are able to show:

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- $\lambda = \frac{R^2}{F^2}$ is the net forcing efficiency
- $\{\gamma_1^{(n)}, \dots, \gamma_{d_u}^{(n)}\}$ are the effective forcing experienced by the degrees of freedom j for which $F_j^{(n)} = 0$
- $\mu^{(n)} = -\frac{R^2}{F^2} \mathbf{G}^{(n)}$ is a product of other Lagrange multipliers and can be eliminated.

Example: coupled shift maps

We consider the mapping function for coupled shift maps:

$$\begin{pmatrix} x_1^{(n+1)} \\ x_2^{(n+1)} \end{pmatrix} = \begin{pmatrix} \text{mod}(ax_1^{(n)} + kx_2^{(n)}) \\ \text{mod}(ax_2^{(n)} + kx_1^{(n)}) \end{pmatrix} + \begin{pmatrix} 0 \\ F_2^{(n)} \end{pmatrix}$$

Only x_2 is forced so $d_u = 1$ and $F_1^{(n)} = 0$ for all n .

For $N = 2$ we can solve for the Lagrange multipliers and the optimal forcing function:

$$F_2^{(0)} = -(1 - a^2 - k^2 + \beta)F_2^{(1)}/2a,$$

$$F_2^{(1)} = 2aF/\sqrt{4a^2 + (1 - a^2 - k^2 + \beta)^2},$$

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$$\lambda = (1 + a^2 + k^2 - \beta)/2 = \frac{R^2}{F^2}.$$

where

$$\beta \equiv \sqrt{(1 + a^2)^2 + 2k^2(a^2 - 1) + k^4}.$$



We can compare this to the case where both x_1 and x_2 are forced.

$$\tilde{F}_1^{(0)} = -(a+k)^2 \tilde{F}_2^{(1)},$$

$$\tilde{F}_1^{(1)} = \tilde{F}_2^{(1)},$$

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$$\tilde{\lambda} = 1 + (a+k)^2 = \frac{\tilde{R}^2}{F^2}.$$

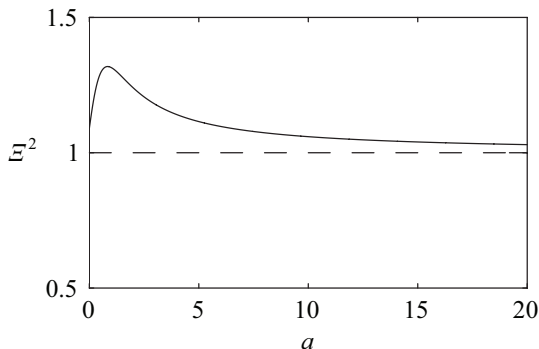
The ratio of final responses

$$\Xi^2 \equiv \frac{\tilde{R}^2}{R^2} = \frac{\tilde{\lambda}}{\lambda} = \frac{2[1 + (a+k)^2]}{1 + a^2 + k^2 - \beta}$$

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is plotted here for different values of the parameter a .



$F = 0.001$ and $k = 0.3000$.

One test of optimal forcing

$$\begin{pmatrix} x_1^{(n+1)} \\ x_2^{(n+1)} \end{pmatrix} = \begin{pmatrix} \text{mod}(a_0 x_1^{(n)} + k x_2^{(n)}) \\ \text{mod}(a_0 x_2^{(n)} + k x_1^{(n)}) \end{pmatrix} + \begin{pmatrix} 0 \\ F_2^{(n)}(a) \end{pmatrix}$$

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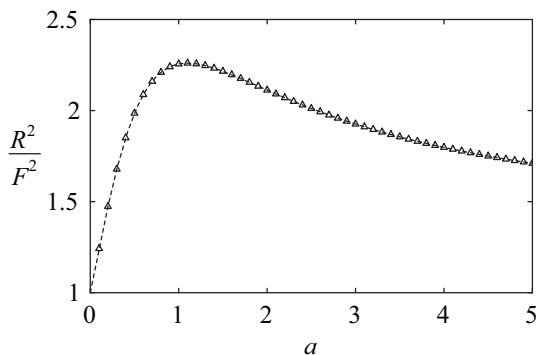
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Claim: Unless $a = a_0$, $F_2^{(n)}(a)$ is NOT the optimal forcing function for this system. Thus the response $\frac{R^2}{F^2}$ as a function of a will be maximum at $a = a_0$.



$F = 0.001$, $a_0 = 1.1000$, $k = 0.3000$, $x_1^{(0)} = x_2^{(0)} = 0.1000$. Solid line: analytical result; triangles: numerical calculation. This is not a sufficient condition that we have found the optimal forcing function but it is a necessary one.



Example: one dimensional Hénon map with delay

The forced Hénon map with delay

$$x^{(n+1)} = 1 - a(x^{(n)})^2 + cbx^{(n-1)} + F^{(n)}$$



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can be written as the equivalent two-dimensional system:

$$\begin{pmatrix} x_1^{(n+1)} \\ x_2^{(n+1)} \end{pmatrix} = \begin{pmatrix} bx_2^{(n)} \\ 1 - a(x_2^{(n)})^2 + cx_1^{(n)} \end{pmatrix} + \begin{pmatrix} 0 \\ F_2^{(n)} \end{pmatrix}$$



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In this case we can only force 1 degree of freedom!



$$\begin{aligned}(\mathbf{J}^{(n+1)})^T \mathbf{G}^{(n+1)} &= \mathbf{G}^{(n)}, \\ M\mathbf{G}^{(N-1)} - \mathbf{\Omega} &= \lambda \mathbf{G}^{(N-1)},\end{aligned}$$

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For $N = 2$ the matrix M is given by

$$M = \begin{pmatrix} 1 + b^2 & -2abx_2^{(1)} \\ -2abx_2^{(1)} & 1 + c^2 + 4a^2(x_2^{(1)})^2 \end{pmatrix},$$



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Approximation: To obtain an analytical solution we use

$$x_2^{(1)} \approx y_2^{(1)} = 1 + cx_1^{(0)} - a[x_2^{(0)}]^2.$$

We are also able to solve the exact system numerically.



Approximate solution is relatively simple:

$$F_2^{(0)} = (1 - b^2 - \alpha^2 - \beta)F_2^{(1)}/2\alpha,$$

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$$\lambda = (1 + b^2 + \alpha^2 + \beta)/2 = \frac{R^2}{F^2},$$

$$\gamma^{(0)} = F_2^{(1)},$$

$$\gamma^{(1)} = (1 - b^2 + \alpha^2 - \beta)F_2^{(1)}/2b\alpha,$$

where

$$\alpha \equiv 2a \left[1 + cx_1^{(0)} - a(x_2^{(0)})^2 \right],$$

$$\beta \equiv \sqrt{b^4 + 2b^2(\alpha^2 - 1) + (1 + \alpha^2)^2}.$$

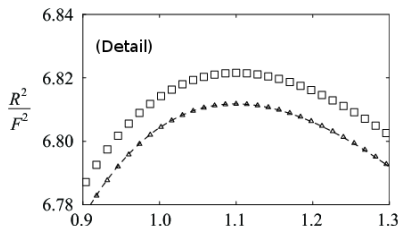
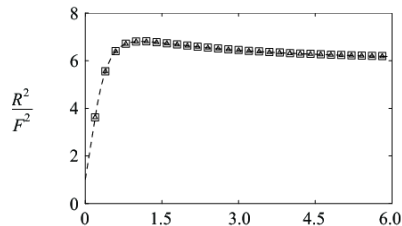
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where $F_2^{(n)}(a)$ is the result from the previous page or the result of calculating the exact solution numerically.



$F = 0.001$, $a_0 = 1.1000$, $k = 0.3000$, and $x_1^{(0)} = x_2^{(0)} = 0.1000$. Solid line: approximate analytical result; triangles: approximate numerical calculation; boxes: exact numerical calculation.



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- We determine the optimal forcing function of a time-discrete map, subject to several constraints.
- We demonstrated the method with two examples.
- Forcing only one degree of freedom in a coupled shift map system gives nearly as large a response as forcing both degrees of freedom.
- This method has applications any time a system accurately described by a time-discrete map is to be forced efficiently.

Current work

- We are finishing the extension of this method to time-continuous system [a generalization of Wargitsch, C., Hübler, A.W., Phys. Rev. E 51, 1508 (1995)].

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- Experimental applications beyond numerical simulations.