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Problem Set 11 : Renormalisation

1 Renormalised Plots

The goal of this exercise is to visualise that the functions $f^{2^r}(A_r, x)$ can be renormalised to look very similar. Consider the logistic equation $f(a, x) = ax(1 - x)$.

- First consider $a = a_c \approx 3.5699$ (at $a = a_c$ the system becomes chaotic). Plot four graphs $y = f^{2^r}(a_c, x)$, on interval $x \in [0, 1]$, with $r \in \{0, 1, 2, 3\}$.
- Add the diagonal $y = x$ on the plots. The intersections where $x = f^n(a_c, x)$ correspond to fixed points, which are all unstable since $a = a_c$. A fixed point of f^n corresponds to a point of an m -cycle, where m is a divisor of n . On the graph of f^2 , identify the fixed points and the period of the cycle associated. Try to identify the 4-cycle using the graph of f^4 .
- Now animate the plots of f^{2^r} , $r \in \{0, 1, 2, 3\}$ by varying a . For all four graphs consider the range $0 \leq a \leq a_c$. Identify the flip bifurcations and period doubling.
- The graphs f^{2^r} all look the same near their associated A_r , close to the maximum at $x = 0.5$. To visualise it, animate again the graphs, this time for f^{2^0} use the range $1 \leq a \leq A_0$, and in general $A_{r-1} \leq a \leq A_r$ for f^{2^r} . Also magnify the plots as r increases by using a plot range centered at $(x, y) = (0.5, 0.5)$ that is a square of side $1/\alpha^r$.

Help : Use $A_0 = 2$, $A_1 = 3.2361$, $A_2 = 3.4986$, $A_3 = 3.5546$, $A_4 = 3.5667$.

2 Universal Constant

Consider the function $f(a, x) = a - (x - 2)^2$ which has a quadratic maximum.

- Find $x = x_m$, the location of the maximum of f . Then, find $h(a, x)$, the translation of f with maximum at $x = 0$.
- Numerically plot the orbit diagram of h for $-1/4 \leq a \leq 2$, using $x_0 = 0$. Graphically determine A_r , with $r = \{0, 1\}$, the values of a at which the 2^r -cycle has a point that coincides with the maximum of h .
- Identify the explicit expressions of the functions $g_{0r}(x) = \alpha^r h^{2^r}(A_r, \frac{x}{\alpha^r})$, for $r = \{0, 1\}$.
- From what we have learned in class, the functions g_{0r} , which are renormalised using the universal constant α , should resemble each other near $x = 0$, and should converge to a function g_0 as $r \rightarrow \infty$. Keeping the lowest-order terms, what should be the value of α so that $g_{00} \approx g_{01}$ near $x = 0$? How does this compare with the Feigenbaum constant?
- Using Mathematica, show that A_2 is the root of a 8th order polynomial, and numerically find it.
- Using Mathematica, express the lowest order term of $g_{02}(x)$, which is proportional to x^2 , as a function of α and A_2 . Then, use the numerical value of A_2 to compute the value of α that would make the lowest-order terms of g_{01} and g_{02} equal.

3 Quartic Chaos

Up to now we have seen the path to chaos around the quadratic maximum of a map f . The renormalisation was carried out by using the universal constants α and δ . These universal constants are different if we study a map presenting a quartic maximum. Similarly to the quadratic maximum, for a function f with a quartic maximum at $x = 0$ we can renormalise $g_{qr}(x) = \alpha^r f^{2^r}(A_{r+q}, \frac{x}{\alpha^r})$. Then, $g_q(x) = \lim_{r \rightarrow \infty} g_{qr}(x)$ and the universal function $g(x) = \lim_{q \rightarrow \infty} g_q(x)$ has the property $g(x) = \alpha g(g(\frac{x}{\alpha}))$.

- We expect $g(x)$ to behave like $g_{00}(x) = f(A_0, x)$ near $x = 0$. Suppose therefore that $g(x) = 1 + bx^4$ and, neglecting the higher-order terms, use the equation $g(x) = \alpha g(g(\frac{x}{\alpha}))$ to determine an approximate value of b and α .

- (b) Numerically plot the orbit diagram of $f(a, x) = a - x^4$ for $-0.25 \leq a \leq 1.26$ using $x_0 = 0$.
- (c) Now, compute an approximate value of δ from A_0 , A_1 and A_2 .
Help : Use the command `NSolve` in Mathematica and do not go any further than A_2 as computations get very complicated.