

## 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  $\alpha$ , 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  $\alpha$  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 8<sup>th</sup> 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  $\alpha$  and  $A_2$ . Then, use the numerical value of  $A_2$  to compute the value of  $\alpha$  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  $\alpha$  and  $\delta$ . 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  $\alpha$ .

(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  $\delta$  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.