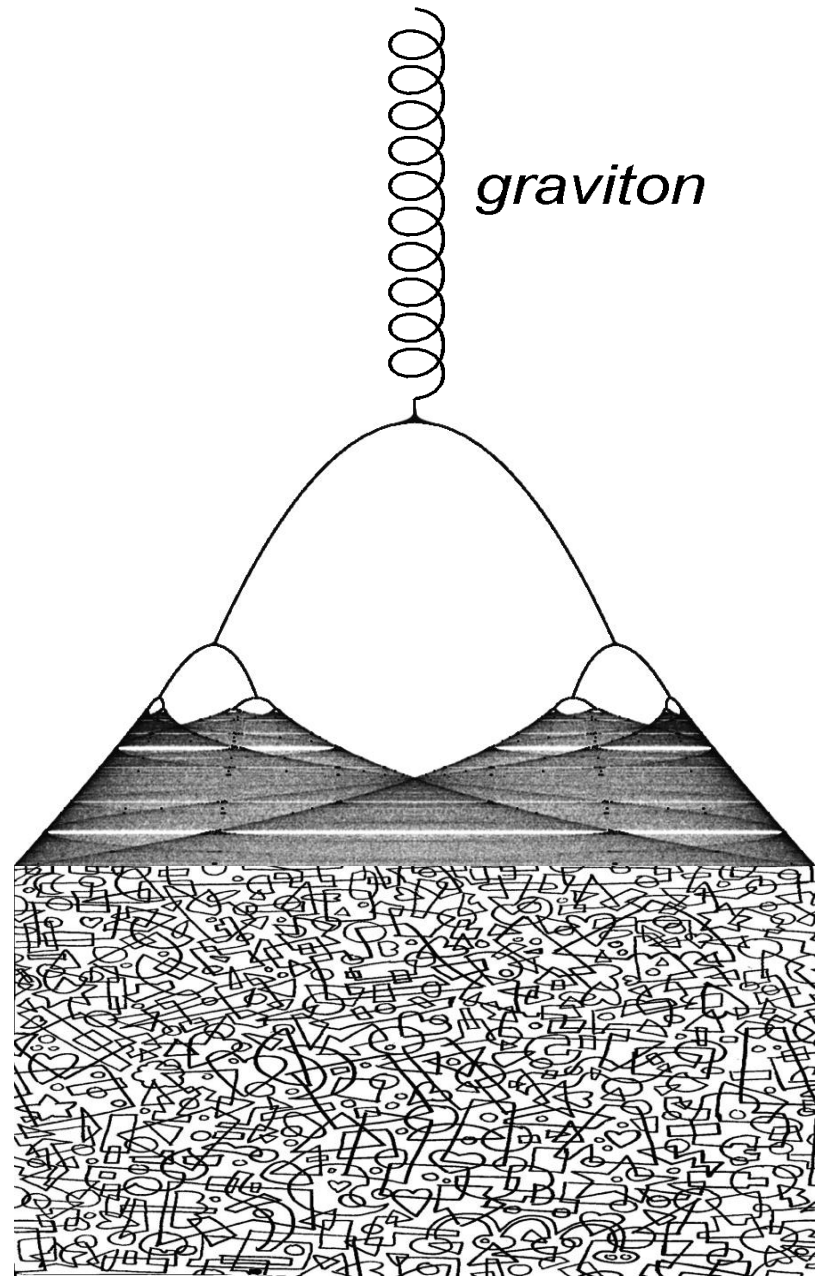


# FROM GRAVITON TO CHAOS

Pavel Stránský

[www.pavelstransky.cz](http://www.pavelstransky.cz)



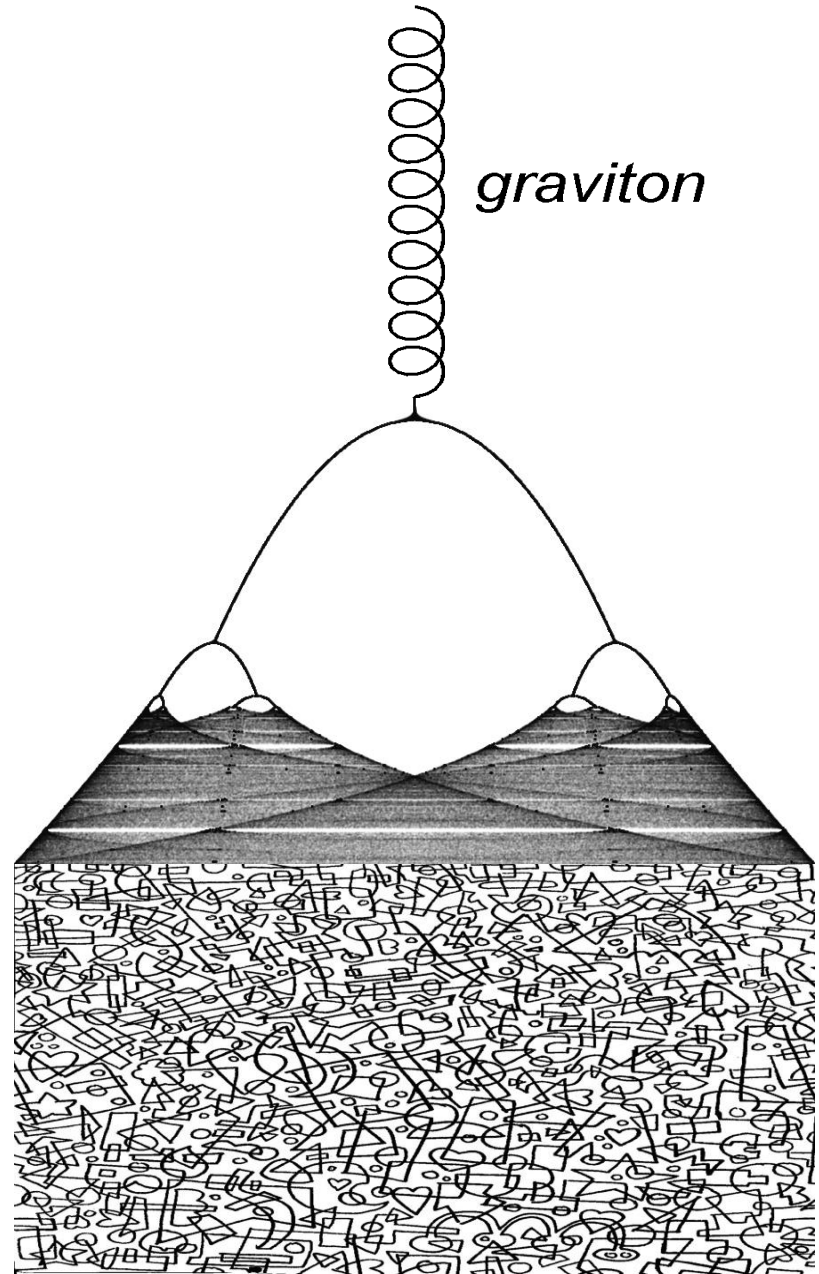
... to be gradually converted into



FROM  
CHAOS  
TO



KVASNIČÁK



# Outline

## Summary

0. Logistic map
1. Celestial mechanics
2. Meteorology
3. Double pendulum
4. Fractals
5. Chaos in curved spaces
6. The invariant set postulate

### What will not be mentioned:

- heteroclinic tangles
- quantum chaos
- cellular automata
- Benford law
- time series and  $1/f$
- algorithmic complexity

# Summary

## Edward Lorenz (1960)

Chaos: When the present determines the future, but the approximate present does not approximately determine the future.

## Robert May (1976)

Not only in research, but also in the everyday world of politics and economics, we would all be better off if more people realised that simple nonlinear systems do not necessarily possess simple dynamical properties.

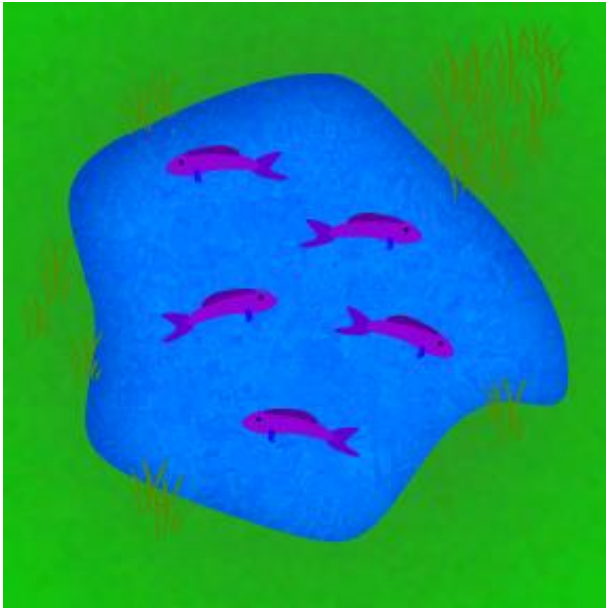
# 0. Logistic map

$$\underline{x_{n+1}} = r \underline{x_n}$$

population (at time  $n+1$ )

growth rate

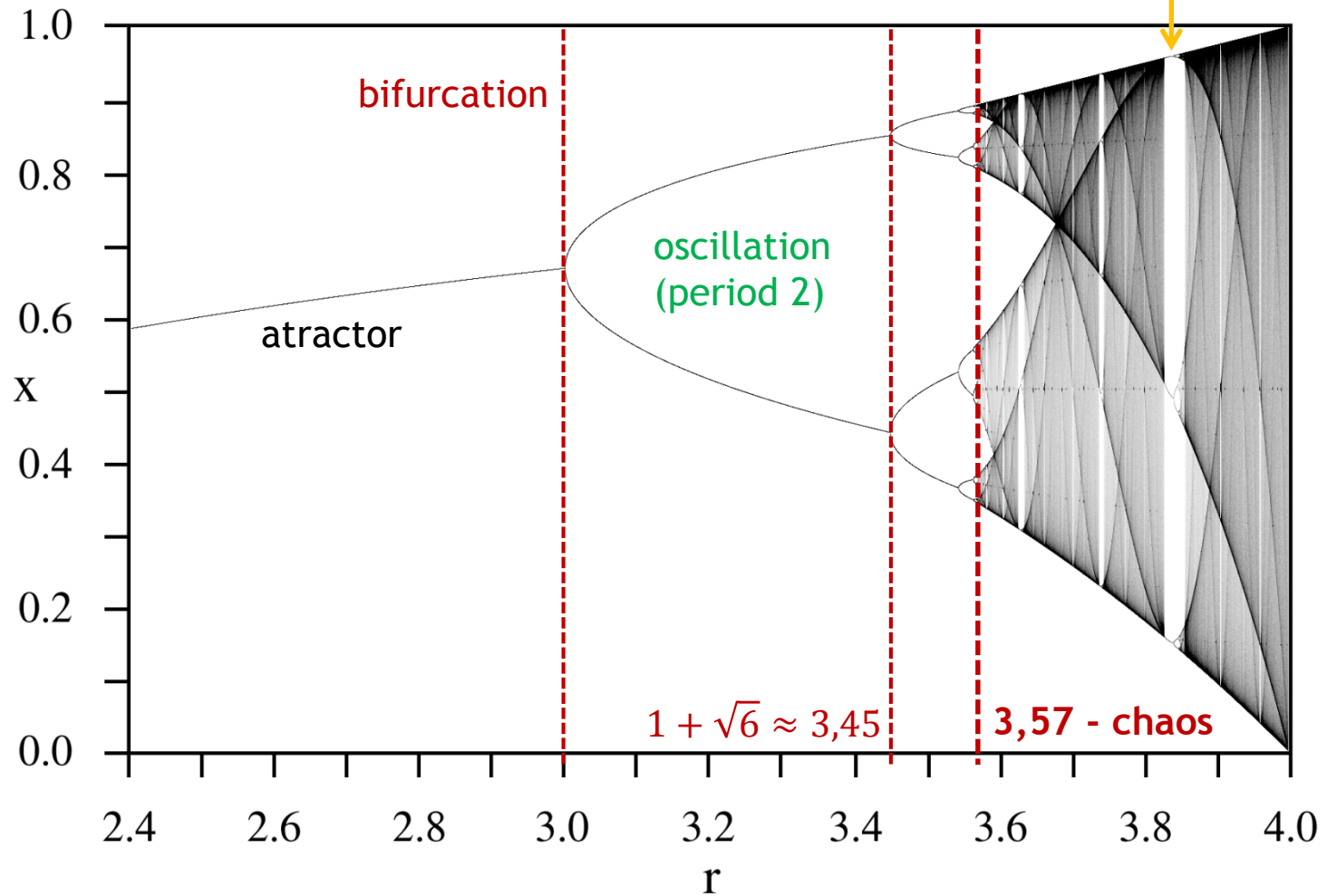
dying due to overpopulation



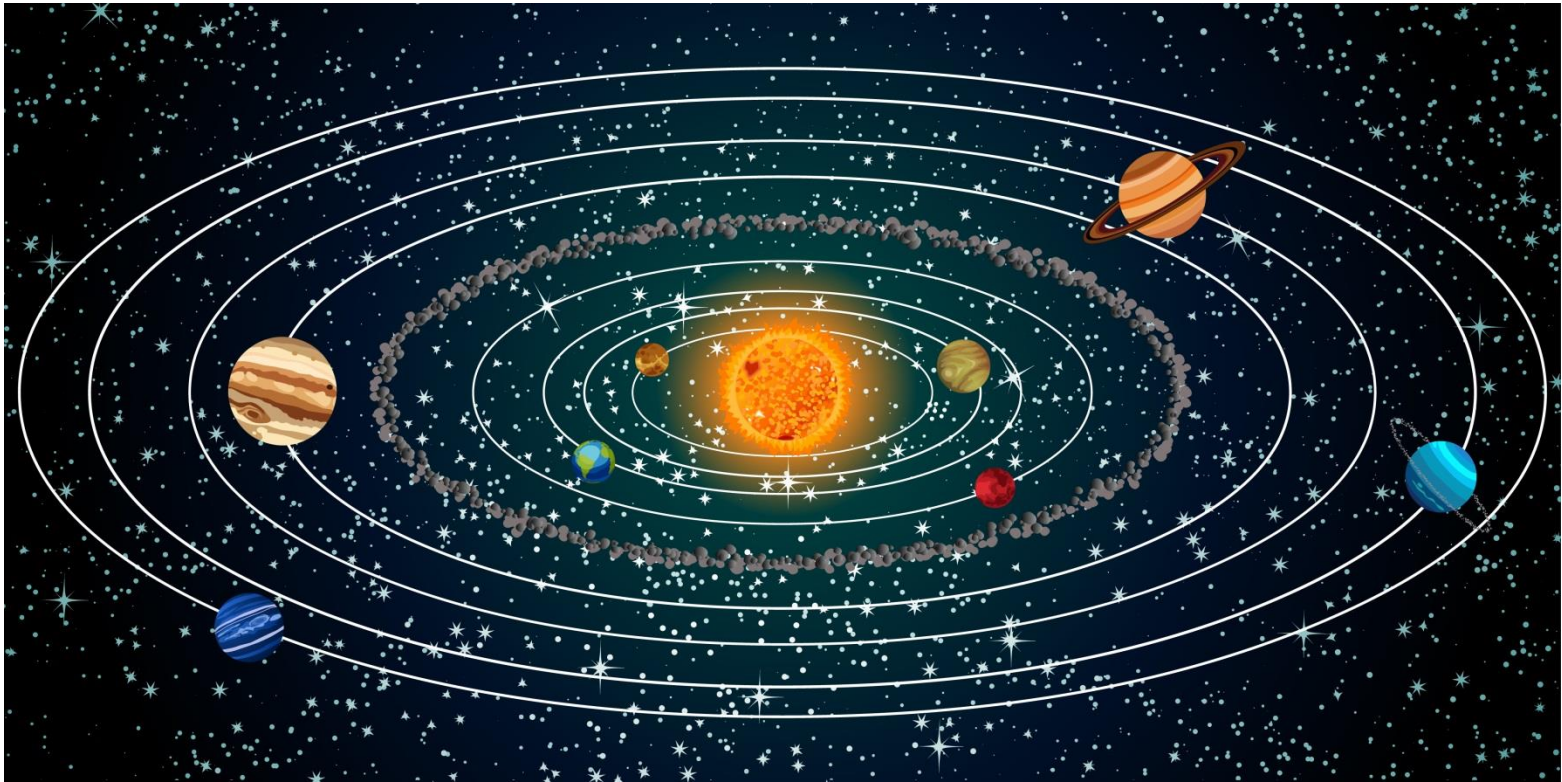
# Logistic map

T.Y. Li, J.A. Yorke, *Period three implies chaos*,  
Amer. Math. Monthly 82, 985, 1975

$$x_{n+1} = rx_n(1 - x_n)$$

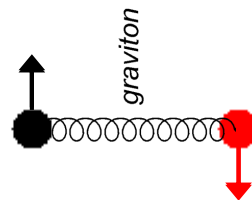
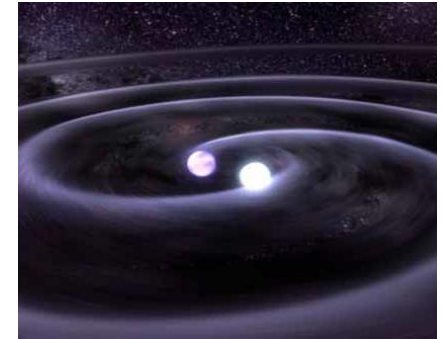


# 1. Celestial mechanics



# Two-body system

(bodies attracted to each other by the gravitation force)



(masses of the bodies are equal)

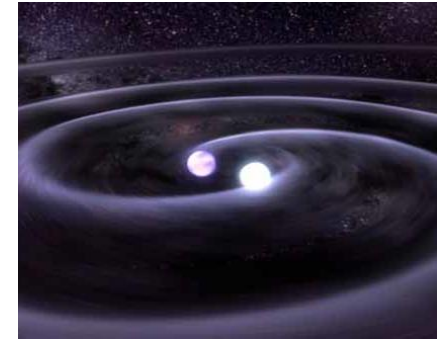
## Simplification:

- the bodies are negligibly small
- the bodies have no internal structure



# Two-body system

(bodies attracted to each other by the gravitation force)



(masses of the bodies are equal)

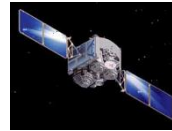
## Simplification:

- the bodies are negligibly small
- the bodies have no internal structure

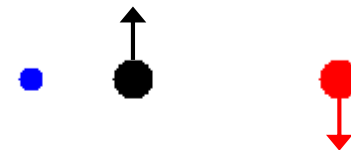
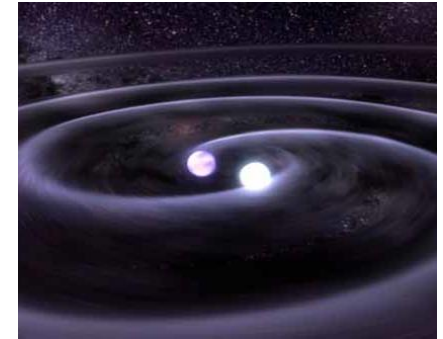
**periodic elliptic motion**

(1609 - Johannes Kepler and his laws)

# Two-body system + Third body



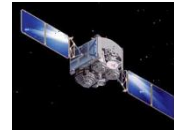
+



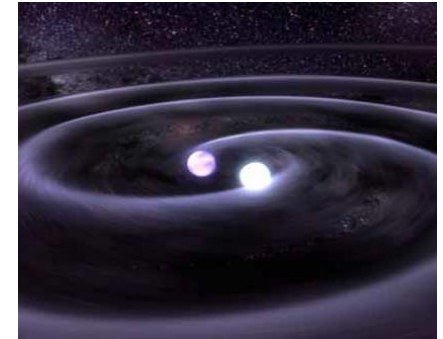
$$M = M = 5 m$$

(Simplification: motion restricted to a plane)

# Two-body system + Third body



+



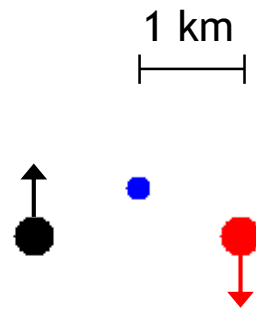
$$M = M = 5 m$$

(Simplification: motion restricted to a plane)

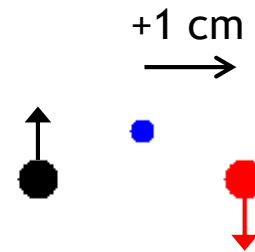
periodic stable motion

# Three-body system

- unstable motion



blue satellite slightly shifted



# Three-body system

- unstable motion



# Poincaré's Story: The planetary many-body problem



**1887**

- At the occasion of the 60th birthday of Swedish and Norwegian king Oscar II (to be celebrated in 1889), Swedish mathematician Gösta Mittag-Leffler announces a scientific competition with the aim of finding a general solution of the many-body celestial system
- Prize for the winner: *gold medal and 2500 golden crowns*

## **An unsolved problem for the competition:**

Consider a system of arbitrarily many constituents that attracts each other according to the Newton's law of gravitation. Assuming that the constituents never collide, find coordinates of any of them in the form of a well-behaved function of time.

# Poincaré's Story: The planetary many-body problem



**1887**

- At the occasion of the 60th birthday of Swedish and Norwegian king Oscar II (to be celebrated in 1889), Swedish mathematician Gösta Mittag-Leffler announces a scientific competition with the aim of finding a general solution of the many-body celestial system
- Prize for the winner: *gold medal and 2500 golden crowns*

**1888**

- **Henri Poincaré** applies his work called *The three-body problem and the equations of dynamics*



**Henri Poincaré**  
(1854-1912)

He establishes the first of the three pillars of the modern physics:

- Chaos theory
- Quantum mechanics
- Theory of relativity

in the solutions of equations of motion, introducing topology to celestial mechanics, and cracking the lid of the Pandora's box of chaos.

# Three-body system

- unstable motion

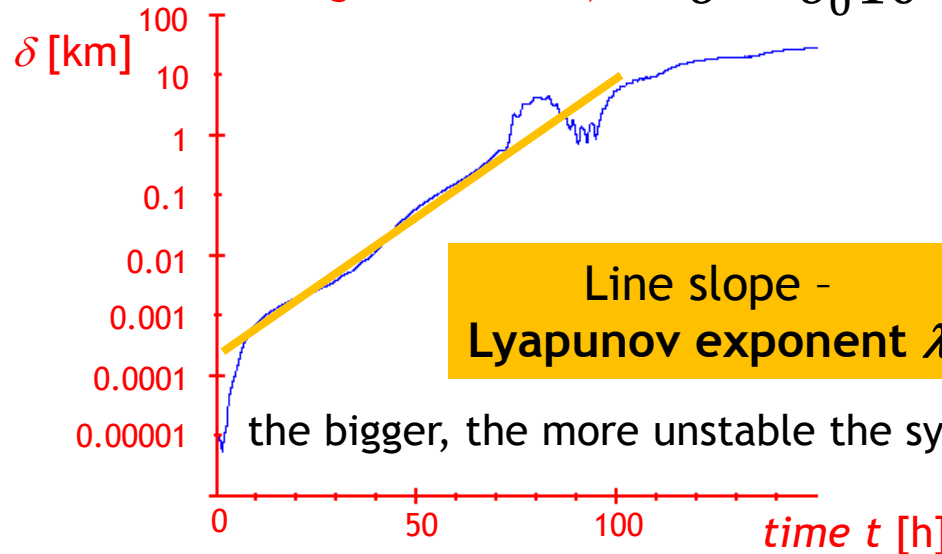


distance between the blue satellites  
(left simulation - right simulation)

$$\delta = \delta_0 10^{\lambda t}$$

Deviation grows exponentially

(How many times can you fold a piece of paper?)



7 times



Britney Gallivan \*85

12 times



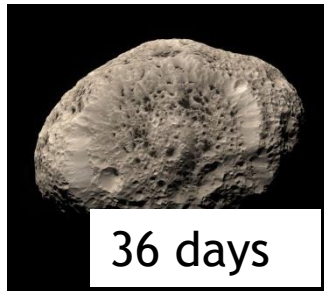
# Lyapunov time

$$\tau = \frac{1}{\lambda}$$

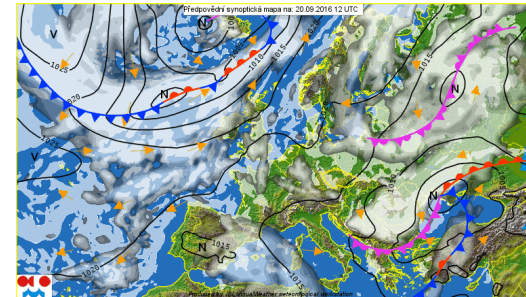
- estimates for how long one can predict the future of a system

## Examples

Hyperion (one of the Saturn's moons):



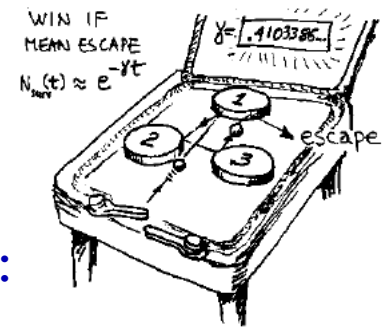
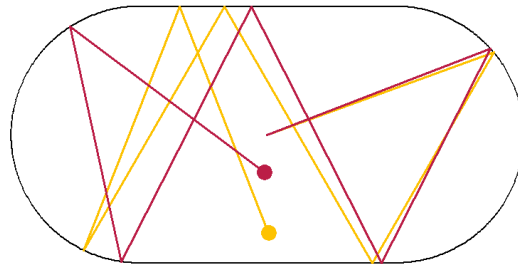
- Rotation axis changes chaotically in time
- Consequence of the resonance with another Saturn's moon Titan



Weather forecast: A couple of hours to days

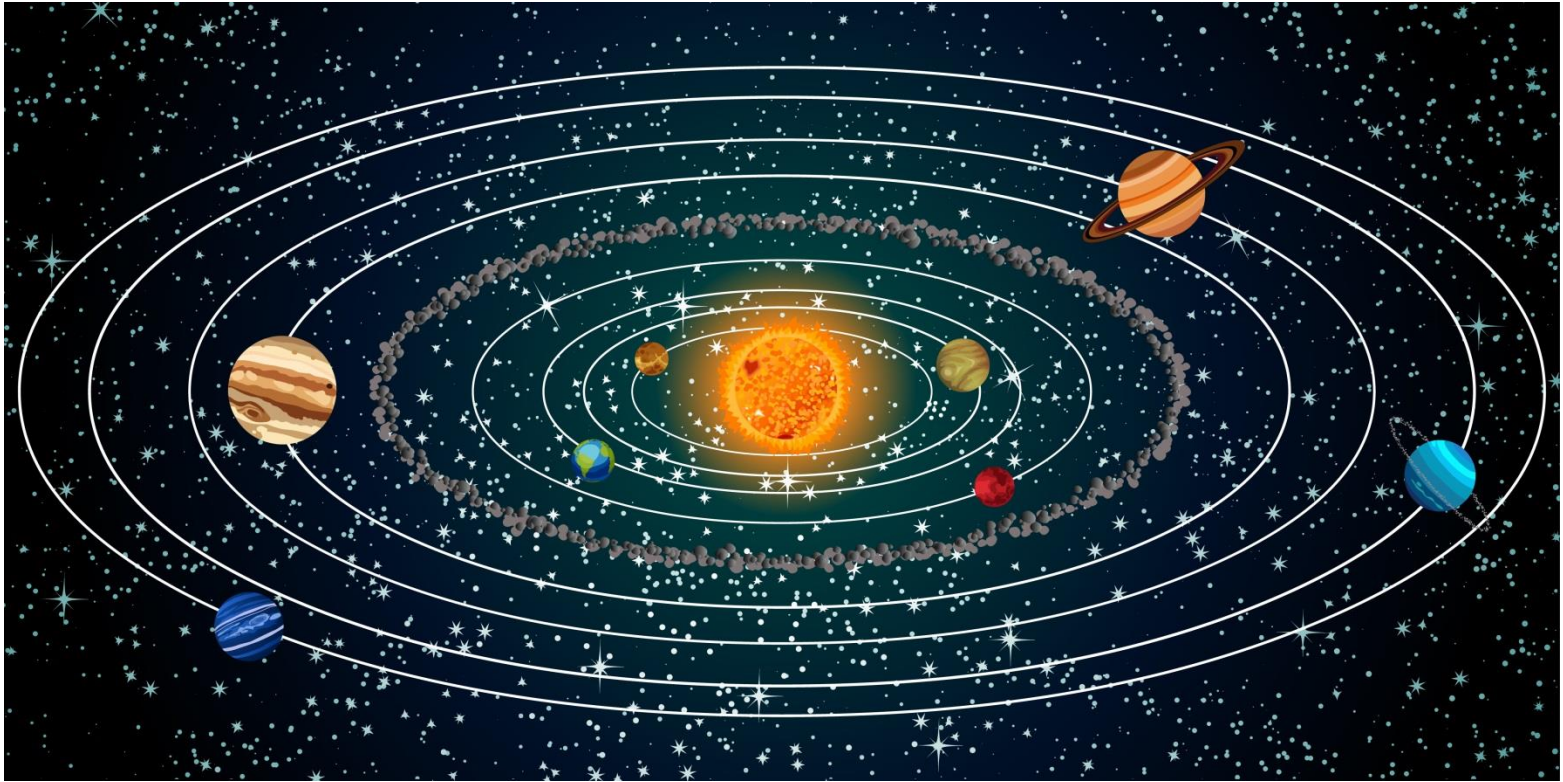
Stadium billiard:

Few seconds (a couple fo bounces)



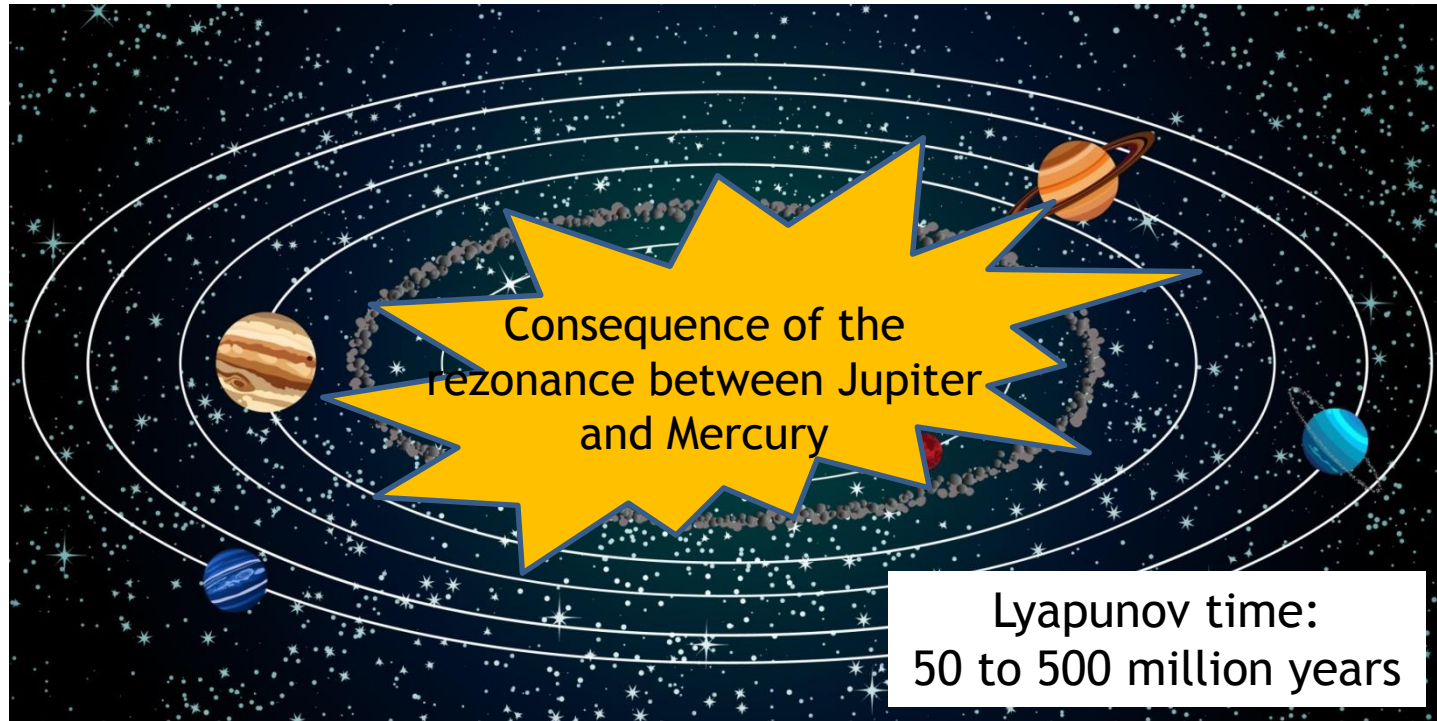
Pinball game:

???



Is the Solar system stable?

# NO!



## J. Laskar a M. Gastineau (2009):

- Calculate very precisely the future of the solar system, starting from 2501 initial conditions differing only in the Mars position (shifted by 0.38mm in each case)
- Obtain **20 collision solutions (i.e. about 1%)** of various types:
  - Mercury hits Venus
  - Mercury falls into the Sun
  - Mercury deviates Mars onto a collision trajectory with the Earth

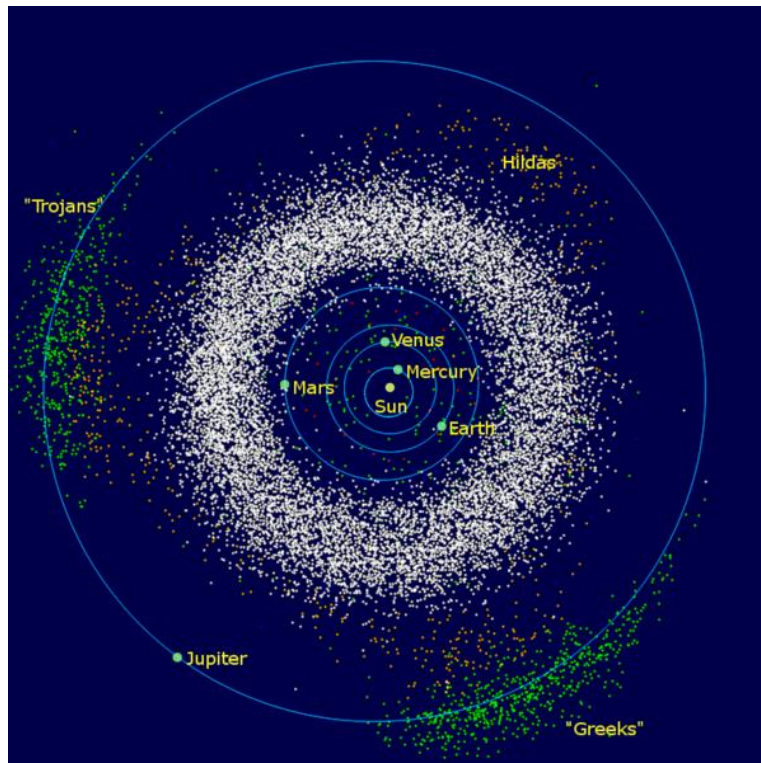
# KAM theorem

(Andrej Kolmogorov, Vladimir Arnol'd, Jürgen Moser, 1960)

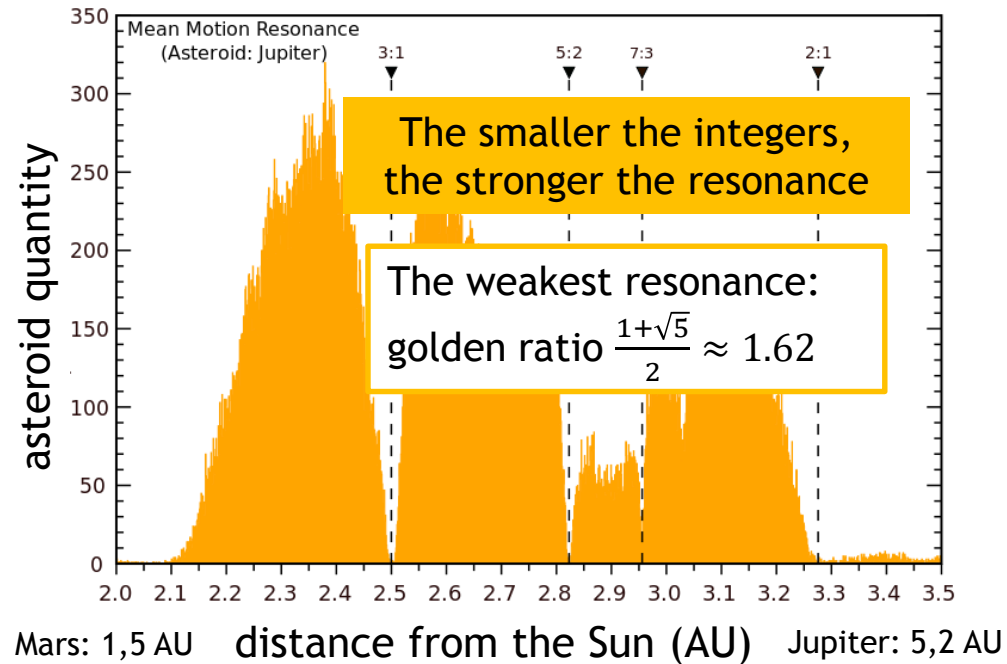
Chaotic behaviour is caused by **resonances** - transfer of energy between the components (degrees of freedom) of the system

Gaps in the Main asteroid belt

(D. Kirkwood 1874)



- caused by resonances of the asteroids' orbits with Jupiter



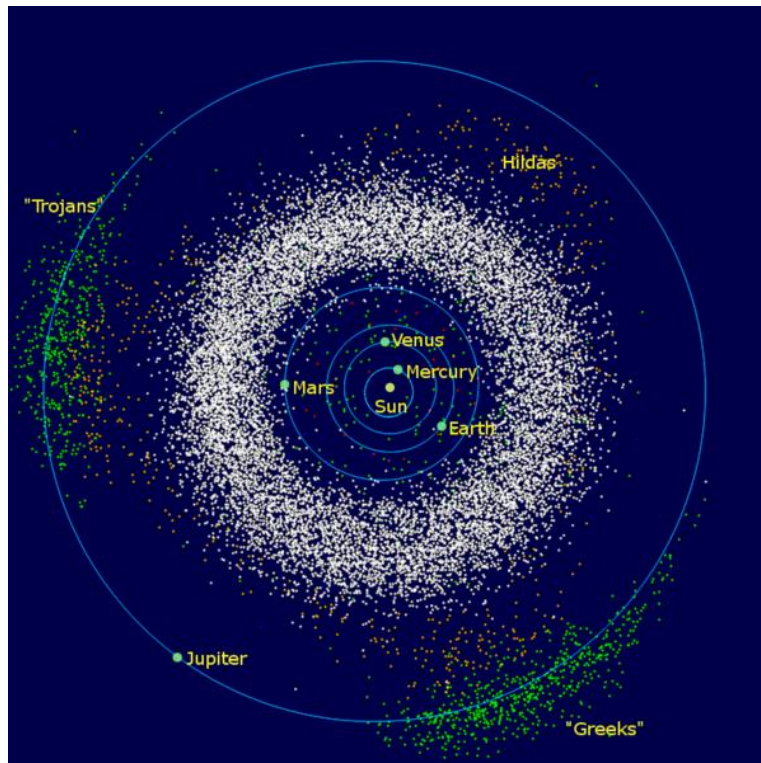
# KAM theorem

(Andrej Kolmogorov, Vladimir Arnol'd, Jürgen Moser, 1960)

Chaotic behaviour is caused by resonances - transfer of energy between the components (degrees of freedom) of the system

Gaps in the Main asteroid belt

(D. Kirkwood 1874)



Gaps in the rings of Saturn



- consequence of resonances with its moons

# Reduced three-body problem

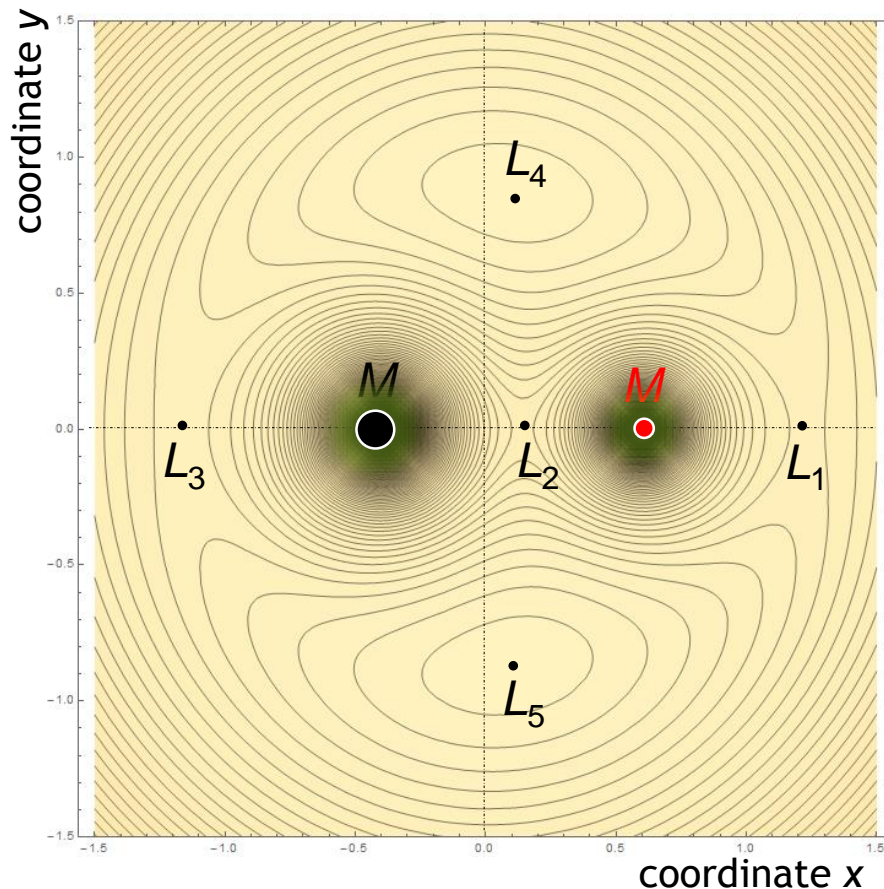
- $M > M$ , third body with negligible mass  $m \approx 0$
- The motion of all the three bodies restricted to a plane
- Solved in the system connected with  $M, M$



## Poincaré section

- „stroboscopic map“ - trajectory observed only at specific times (for example when  $y=0$ )
- A plot of points (coordinate, velocity)
- In a system with just two degrees of freedom, each point of the section belongs to only one trajectory

**Stable** (quasiperiodic) trajectories and **unstable** (chaotic) trajectories can be distinguished with the naked eye.

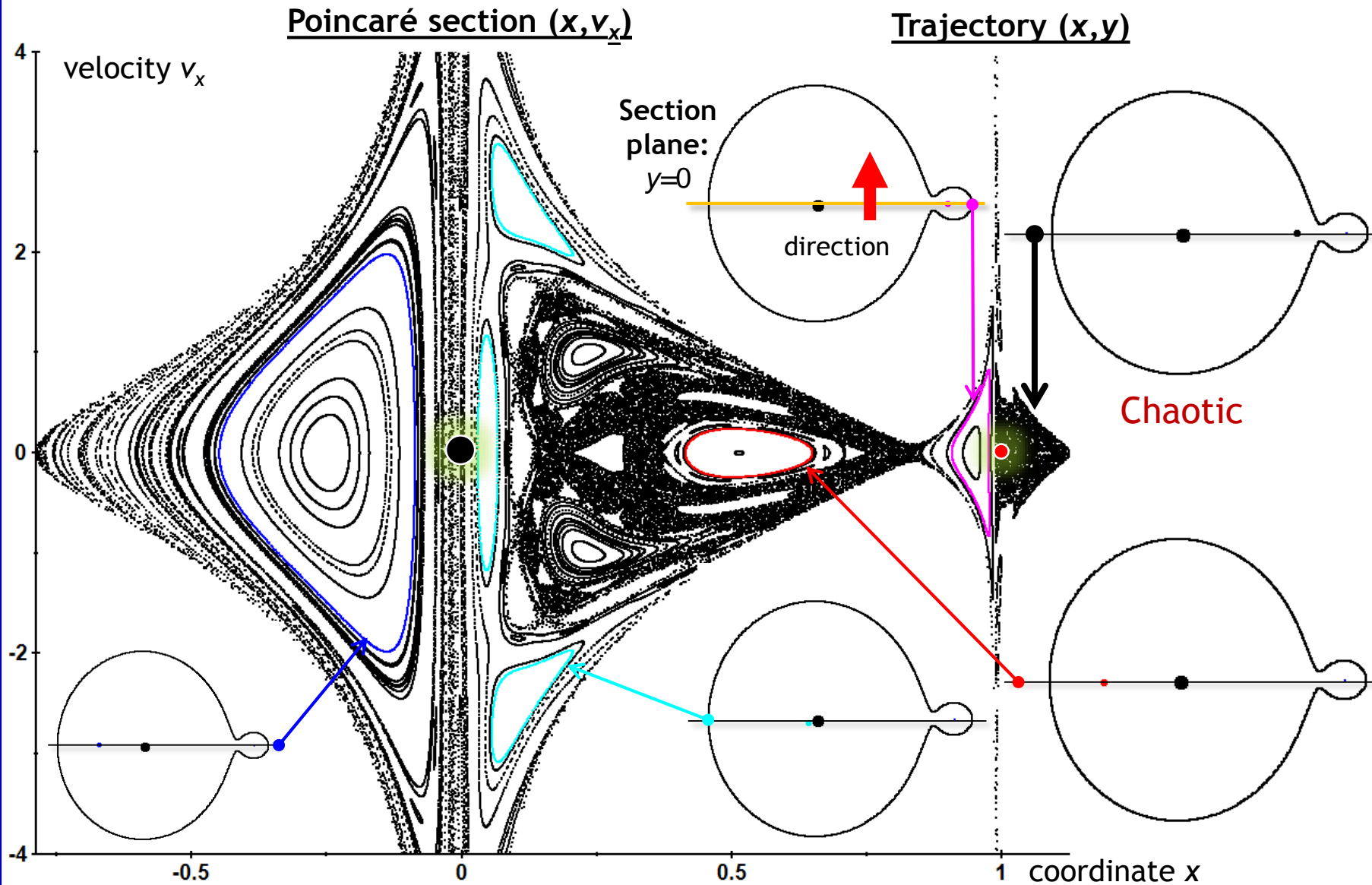


$L_1, \dots, L_5$  - Lagrange points (equilibrium; centrifugal force cancels out gravitational force)

N.B. This is what Poincaré considered in his essay.

# Reduced three-body problem

Earth - Moon



# Hamiltonian systems

$$H = H(p_1, \dots, p_f, q_1, \dots, q_f)$$

$$\dot{p}_i = -\frac{\partial H}{\partial q_i} \quad \dot{q}_i = \frac{\partial H}{\partial p_i}$$

State of the system:

a point in the  $2f$  dimensional phase space

Conservative system:

$$H(p_1, \dots, p_f, q_1, \dots, q_f) = E$$

(Trajectories restricted to  $2f - 1$  dimensional hyperspace)

Integrals of motion:

- connected to additional symmetries of the system

$$I_i = I_i(p_1, \dots, p_f, q_1, \dots, q_f)$$

$$\{I_i, I_j\}_{\text{Poisson}} = 0$$

Integrable system:

- Canonical transformation to action-angle variables

$$\tilde{H} = \tilde{H}(J_1, \dots, J_f)$$

$$\dot{J}_i = 0 \quad \dot{\phi}_i = \frac{\partial \tilde{H}}{\partial J_i} \equiv \omega_i(J_1, \dots, J_f)$$

Number of independent integrals of motion

Number of degrees of freedom  $f$

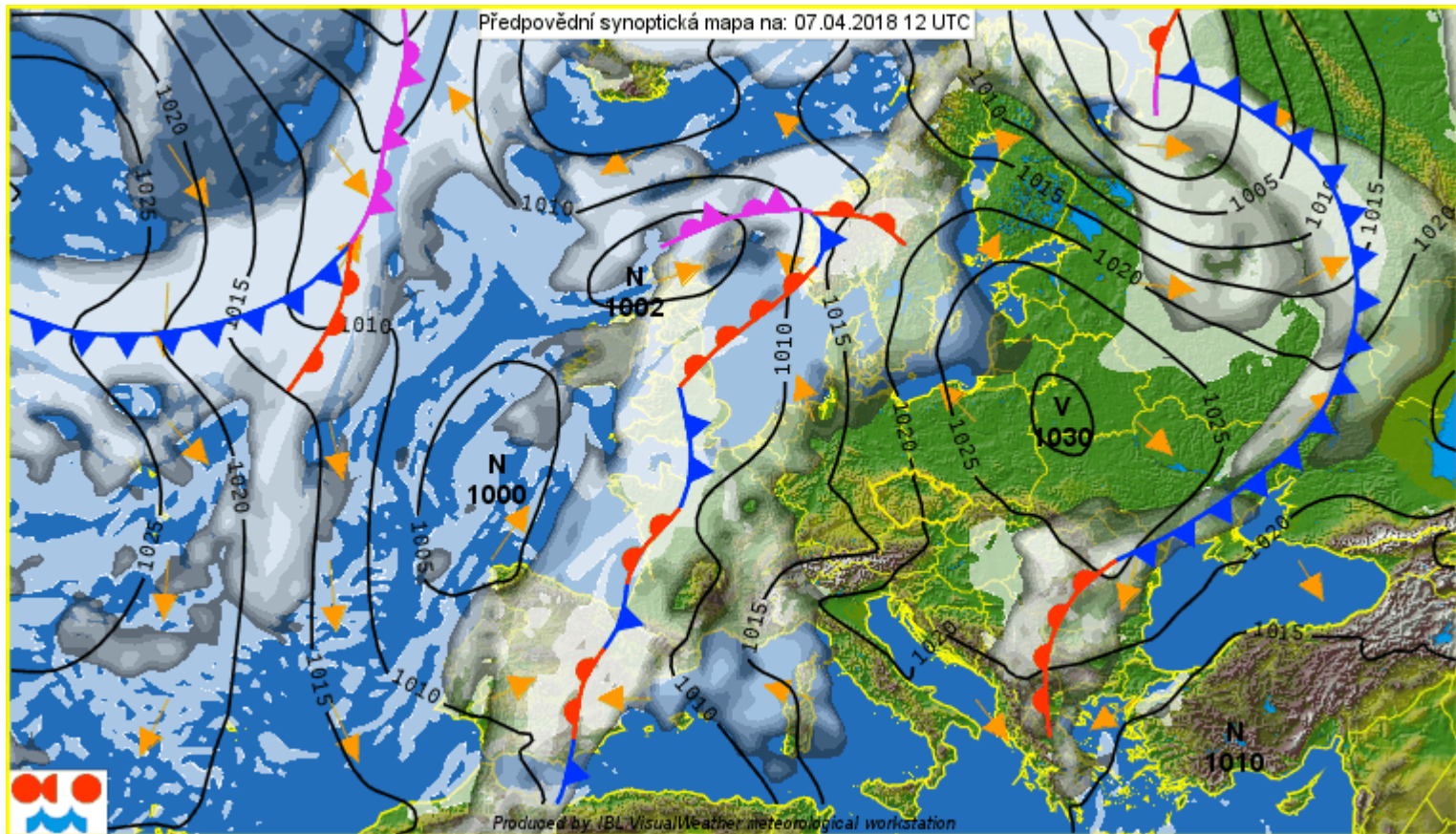
**Nonintegrability:**  
prerequisite for chaos

Quasiperiodic  
(regular) motion  
on a torus





# 2. Meteorology



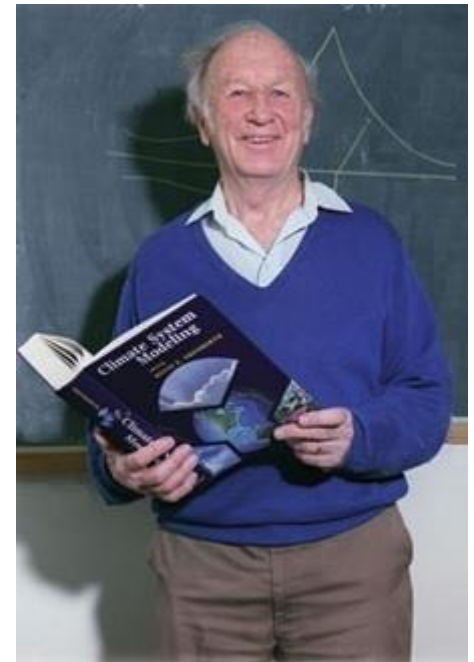
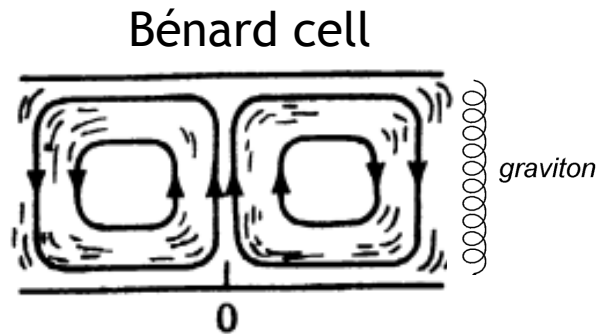
# Lorenz system

- simple model for atmospheric convection

$$\dot{x} = \sigma(y - x)$$

$$\dot{y} = x(\tau - z) - y$$

$$\dot{z} = xy - \beta z$$



3 variables (not spatial coordinates!)

$x$ : convection intensity

$y$ : temperature difference between the ascending and descending current

$z$ : distortion of vertical temperature profile from linearity

3 parameters

$\sigma$ : Prandtl number

$\tau$ : Rayleigh number

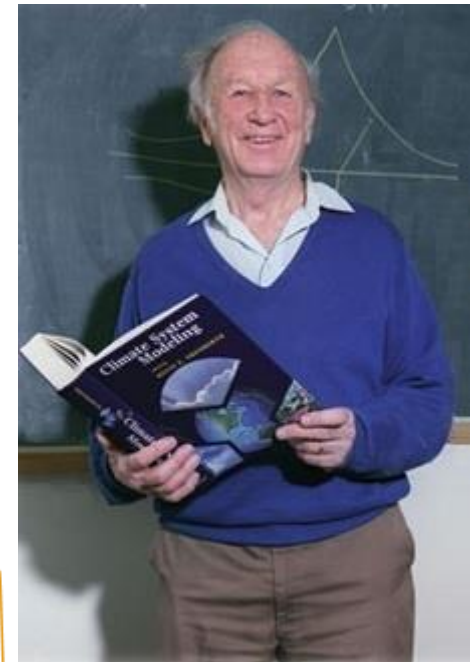
$\beta$ : physical proportion

Lorenz's choice

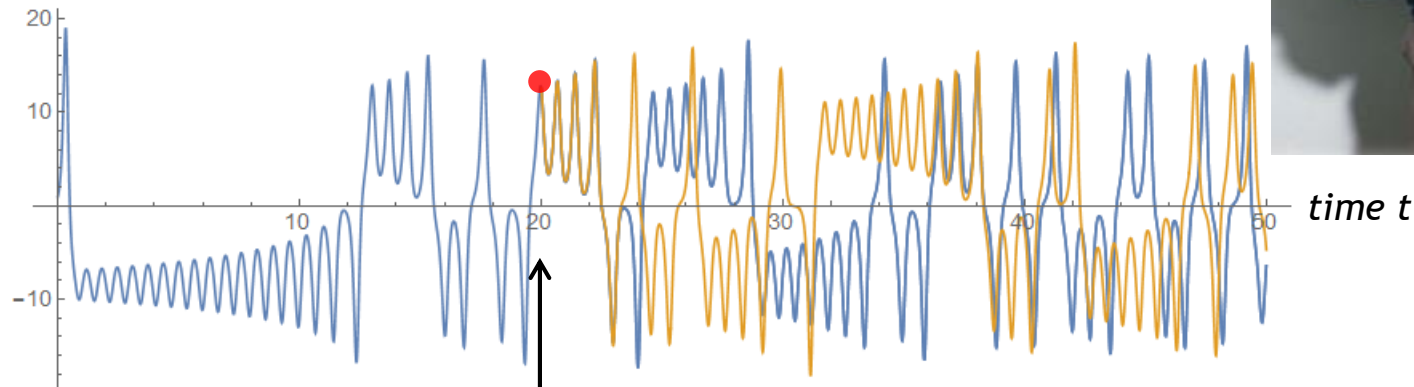
$$\sigma = 10, \tau = 28, \beta = \frac{8}{3}$$

# Lorenz's story

Lorenz was computing the “weather forecast” using his model. The computer precision was 6 digits ( $x=14,7139$  m/s), but the terminal output was rounded to 3 digits ( $x=14,7$  m/s).



intensity  $x$

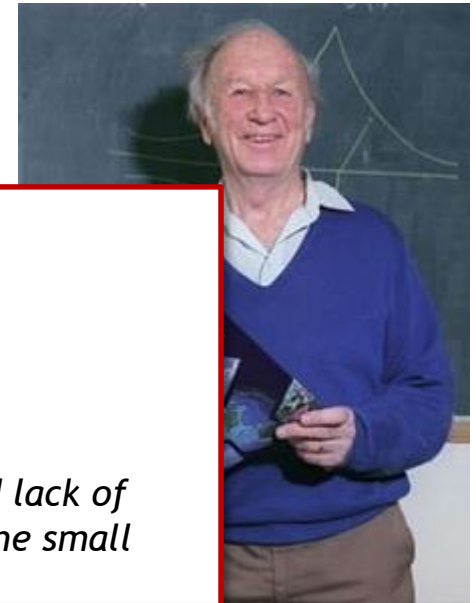


In the evening Lorenz wrote down a partial result. The following day he resumed the calculation using rounded value ( $x=14,7$  m/s). After a few time steps he gets **qualitatively** different weather.

1963: One flap of the **sea gull** wings may affect the weather far away.

1972: Does the flap of a **Butterfly's** wings in Brasil set off a tornado in Texas?

# Lorenz's story



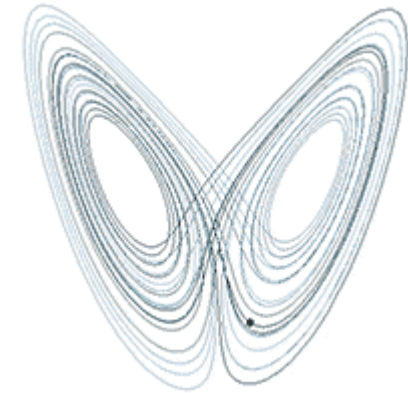
## The Butterfly Effect metaphor for the physical chaos



*„The butterfly, with its seeming frailty and lack of power, is a natural choice for a symbol of the small that can produce the great.“*

- sensitivity to initial conditions
- sensitivity to tiny perturbations

Solution in the form of the **strange attractor**  
(fractal dimension  $d=2,04$ )



In the evening Lorenz wrote  
day he resumed the calculation  
After a few time steps he

1963: One flap of the sea gull wings may affect the

1972: Does the flap of a Butterfly's wings in Brasil (it resembles the wings of a butterfly)

# 3. Double pendulum

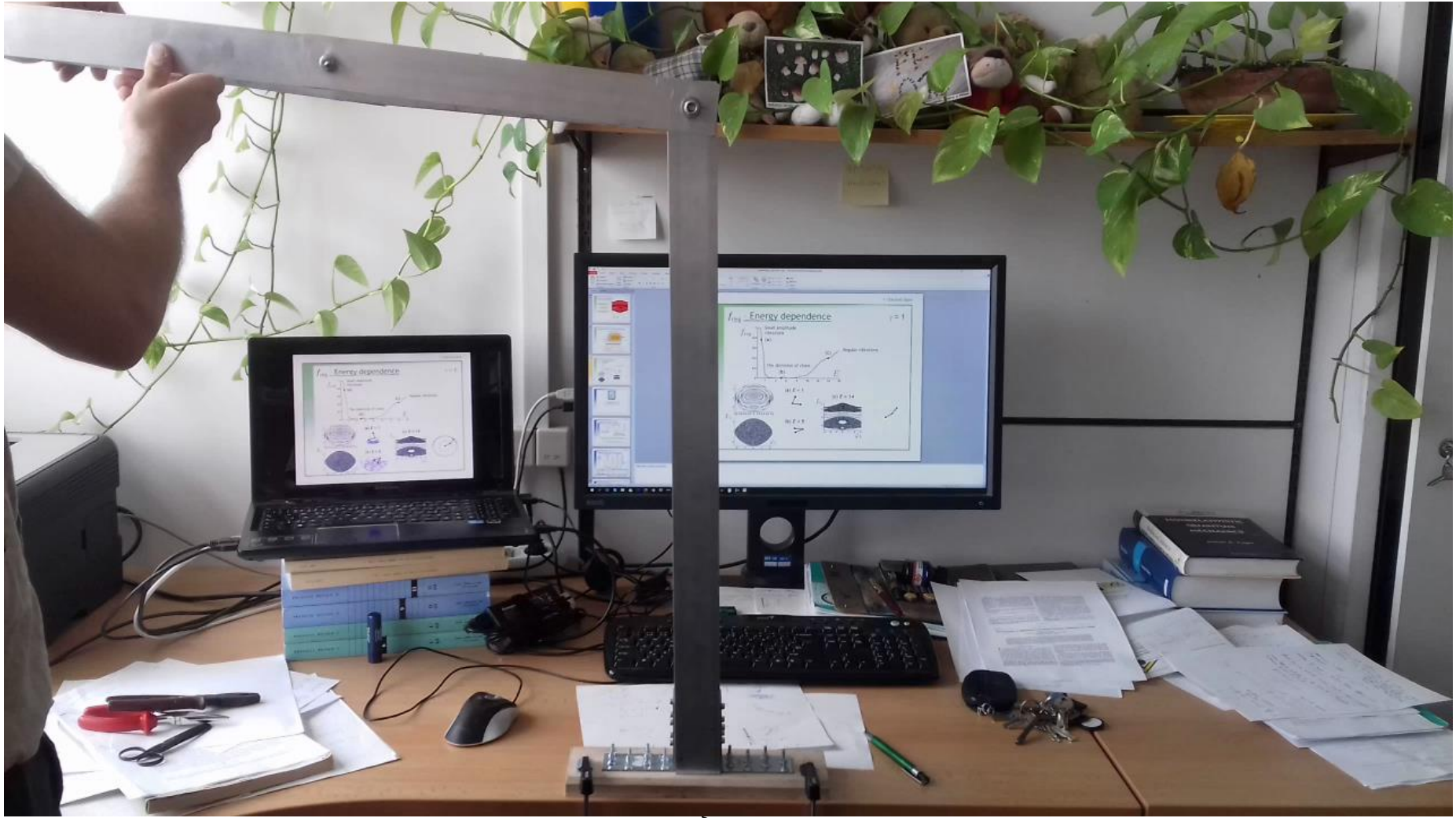


When you see it, you must have it.



Double pendulum construction.





graviton



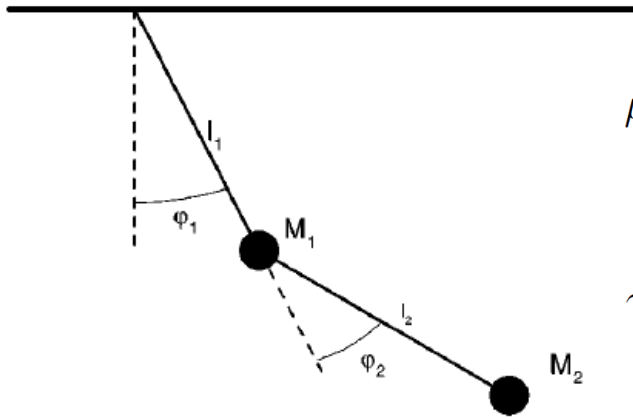
*graviton*



When the construction has been successful.



# Double pendulum Hamiltonian



$$\mu = \frac{M_2}{M_1}$$

$$l = \frac{l_2}{l_1}$$

$$\gamma = gM_1l_1$$

## 3 fundamental parameters

- in the following considered only the case  $m = l = 1$  (equal masses and lengths) and  $\gamma = 0$  (no gravity) or  $\gamma = 1$

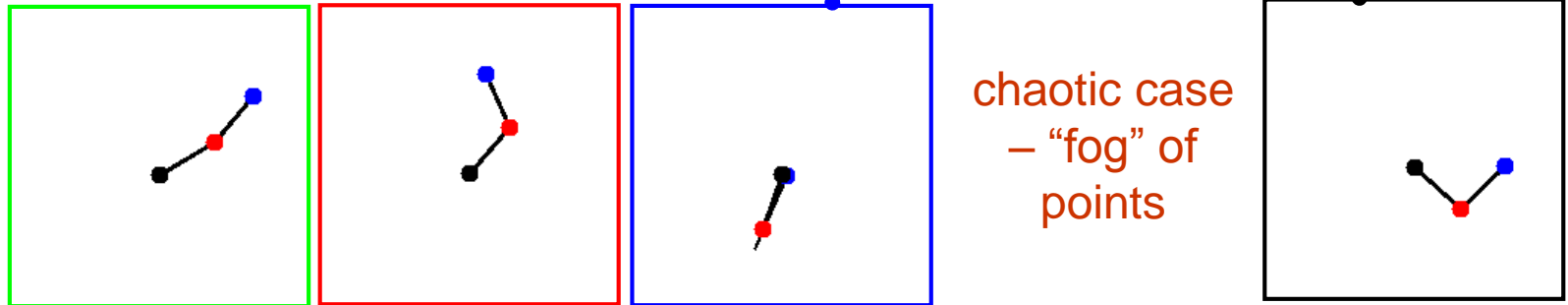
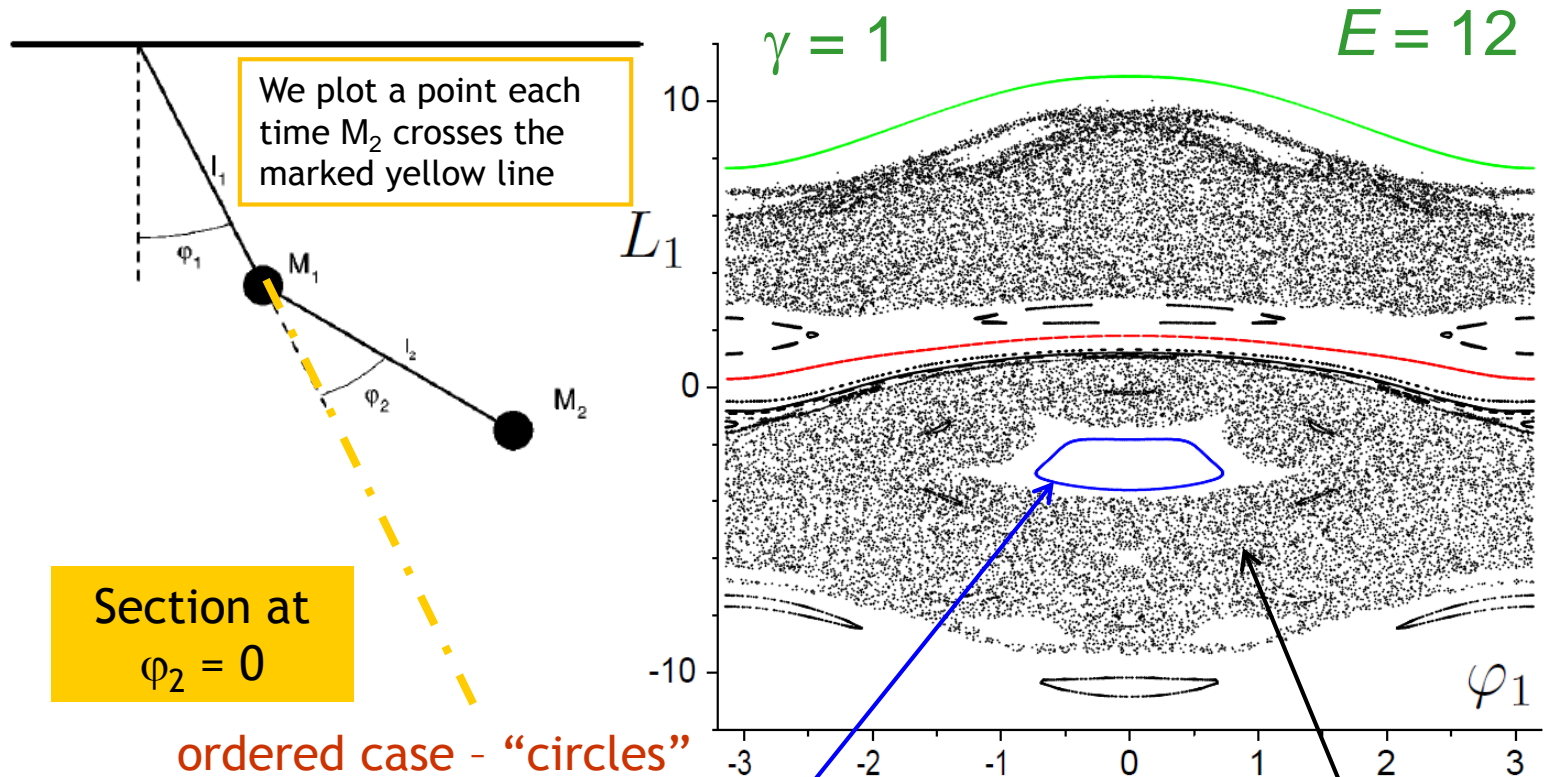
Angular momenta  
(associated with the angles  $\varphi$ )

$$T = \frac{1}{2} \frac{1}{1 + \mu \sin^2 \varphi_2} \left[ L_1^2 - \frac{l + \cos \varphi_2}{l} L_1 L_2 + \frac{1 + \mu + 2\mu l \cos \varphi_2 + \mu l^2}{\mu l^2} L_2^2 \right]$$

$$V = \gamma [(1 + \mu) (1 - \cos \varphi_1) + \mu l (1 - \cos (\varphi_1 + \varphi_2))]$$

**Integrable** for  $\gamma = 0$  (no gravity)  
 $L_1$  is then the additional integral of motion

# Poincaré sections



Various initial conditions at energy  $E = 12$

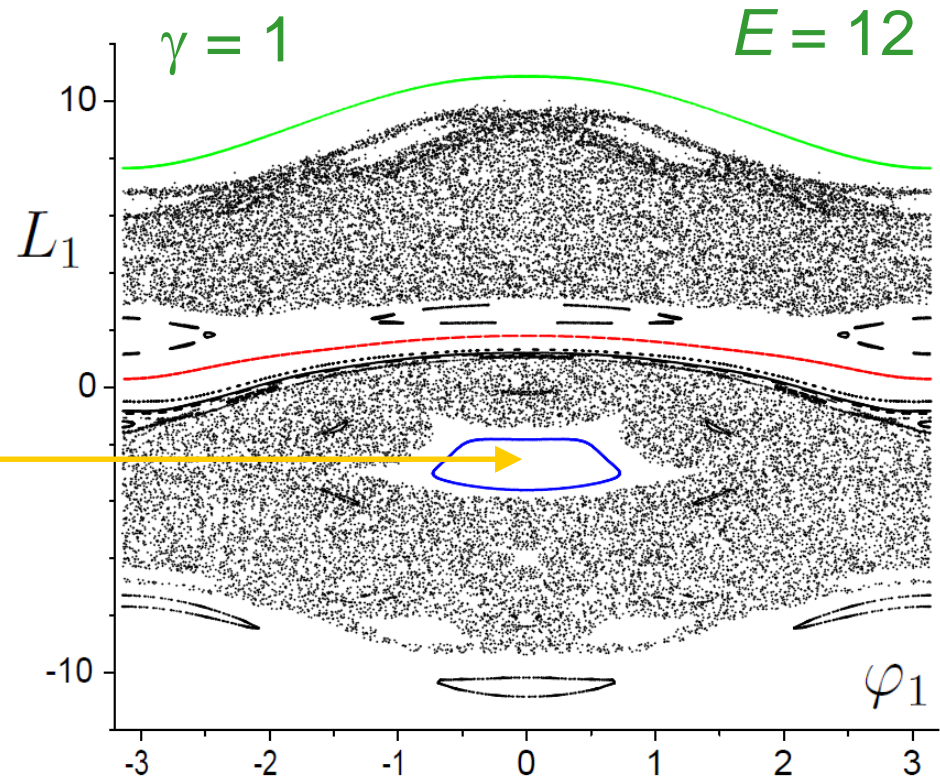
# Fraction of regularity

Measure of classical chaos

Surface of the section covered with regular trajectories

$$f_{\text{reg}} = \frac{S_{\text{reg}}}{S_{\text{tot}}}$$

Total kinematically accessible surface of the section



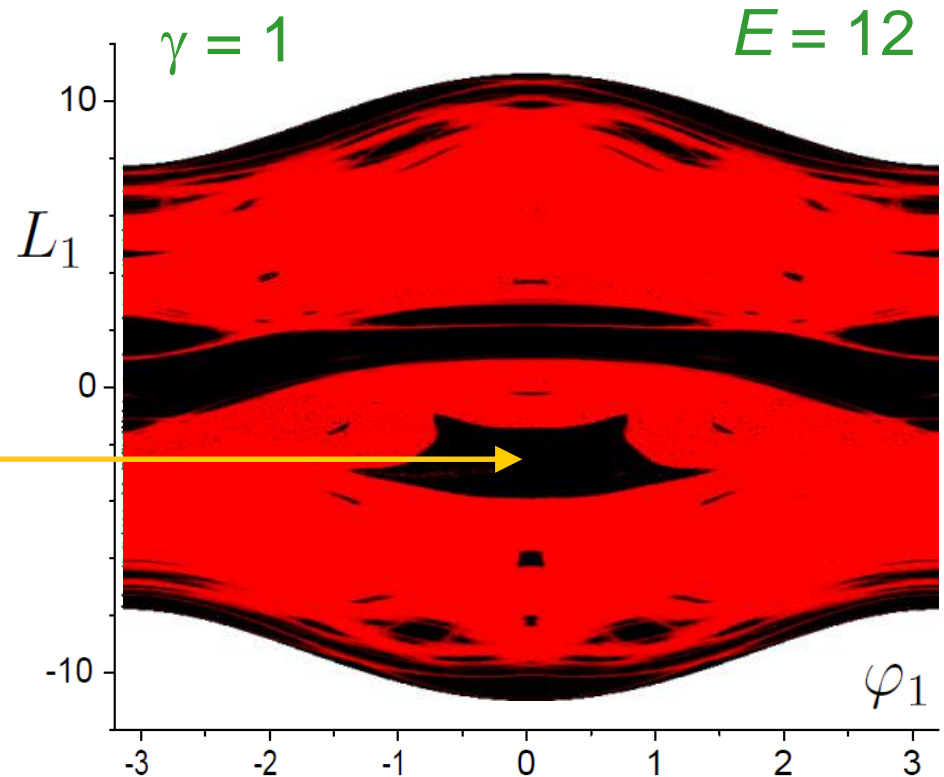
# Fraction of regularity

Measure of classical chaos

Surface of the section covered with regular trajectories

$$f_{\text{reg}} = \frac{S_{\text{reg}}}{S_{\text{tot}}}$$

Total kinematically accessible surface of the section



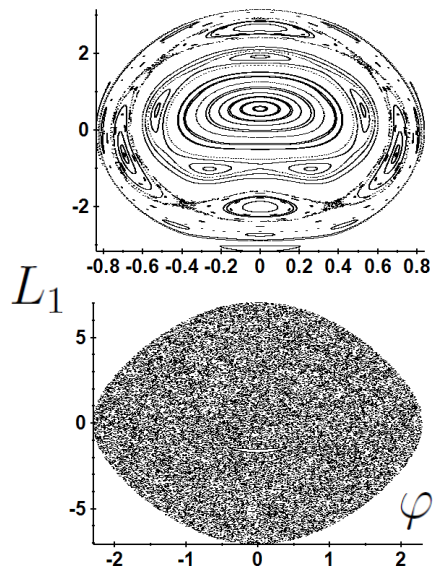
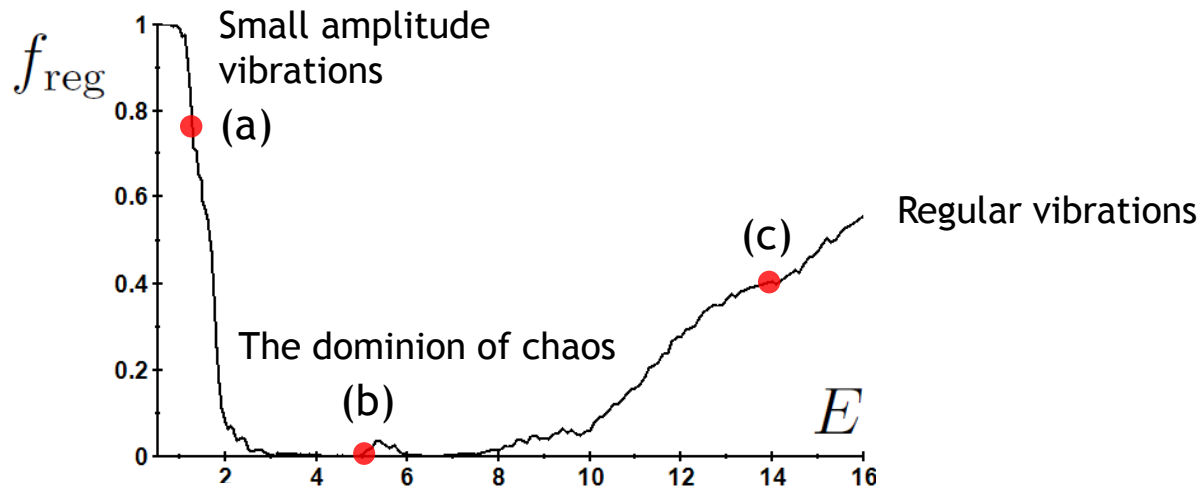
REGULAR area

CHAOTIC area

$$f_{\text{reg}} = 0.29$$

# $f_{\text{reg}}$ depends on energy!

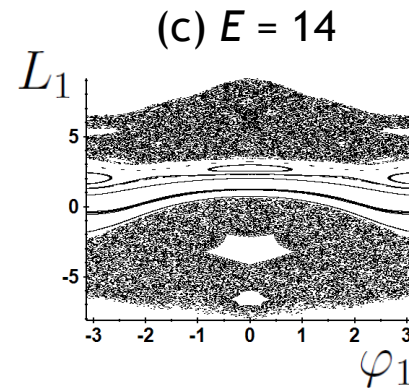
$$\gamma = 1$$



(a)  $E = 1$



(b)  $E = 5$



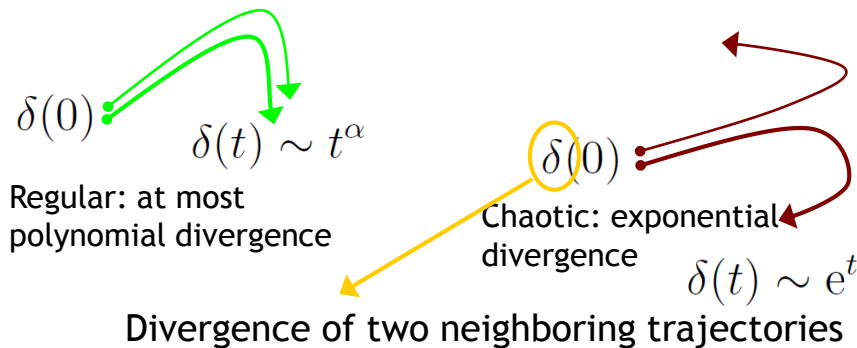
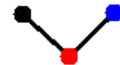
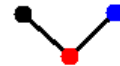
(c)  $E = 14$



# Quasiperiodic X unstable trajectories

## 1. Lyapunov exponent

$$\lambda \equiv \max_{\delta(0)} \lim_{t \rightarrow \infty} \frac{1}{t} \ln \frac{|\delta(t)|}{|\delta(0)|}$$

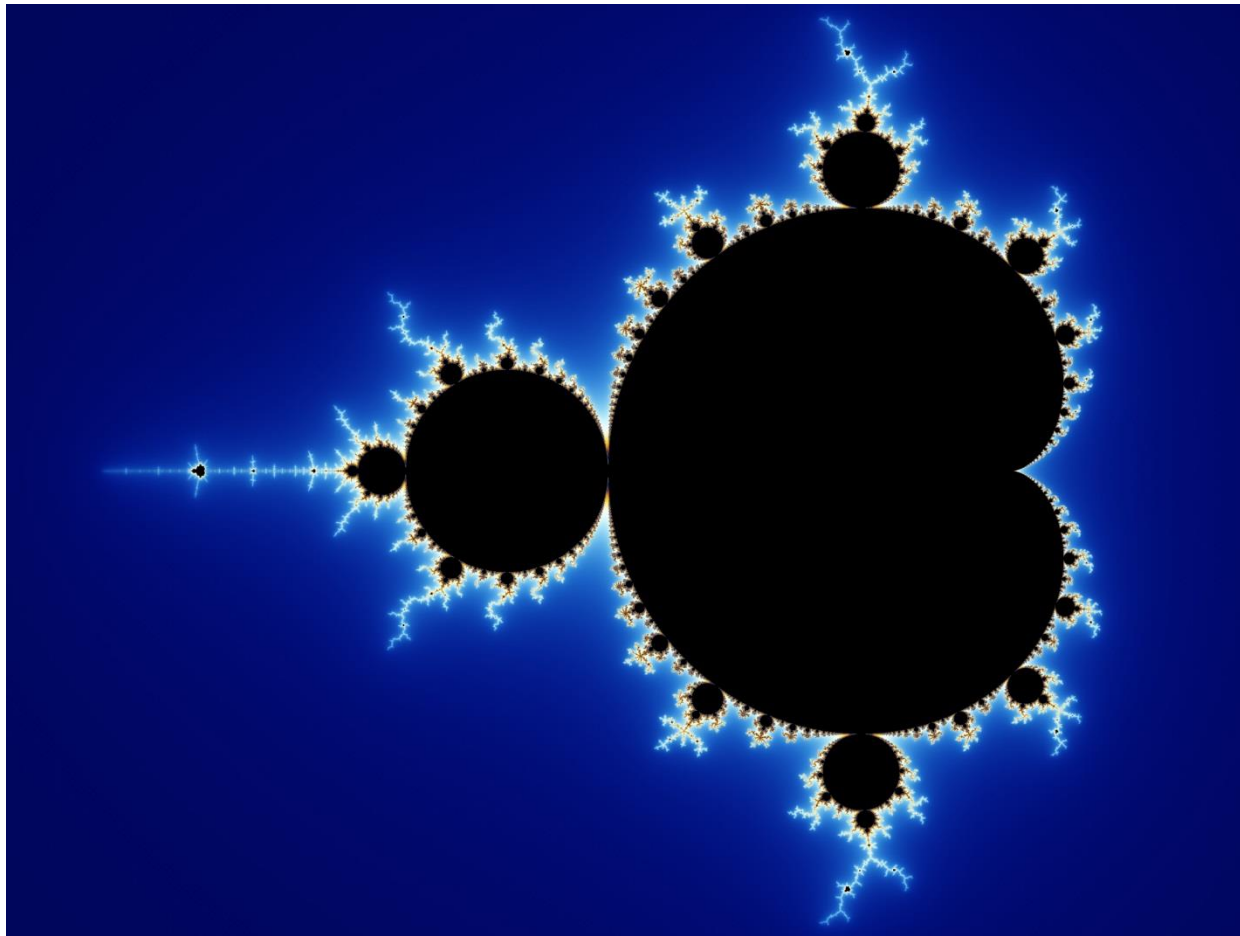


## 2. SALI (Smaller Alignment Index)

$$\text{SALI}(t) = \min \left\{ \left| \frac{\delta_1(t)}{|\delta_1(t)|} + \frac{\delta_2(t)}{|\delta_2(t)|} \right|, \left| \frac{\delta_1(t)}{|\delta_1(t)|} - \frac{\delta_2(t)}{|\delta_2(t)|} \right| \right\} \in [0, \sqrt{2}]$$

- **two** divergencies
- fast convergence towards **zero** for **chaotic** trajectories

# Fractals

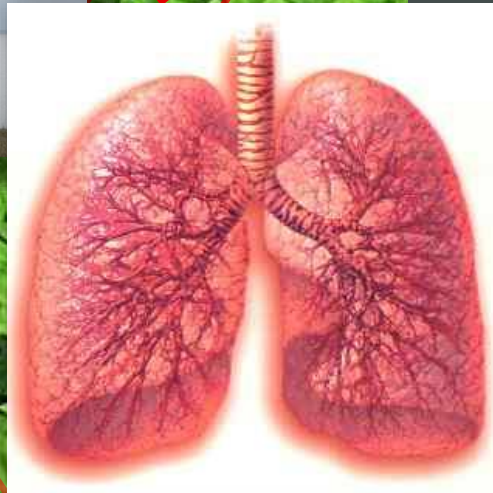






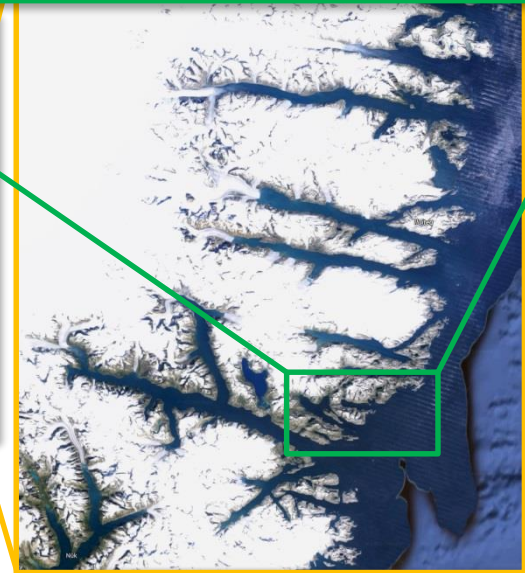
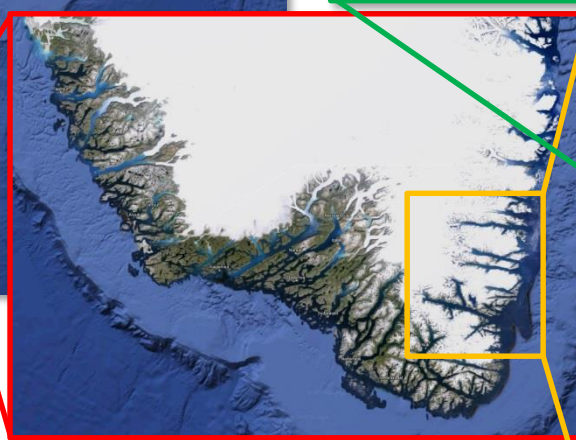
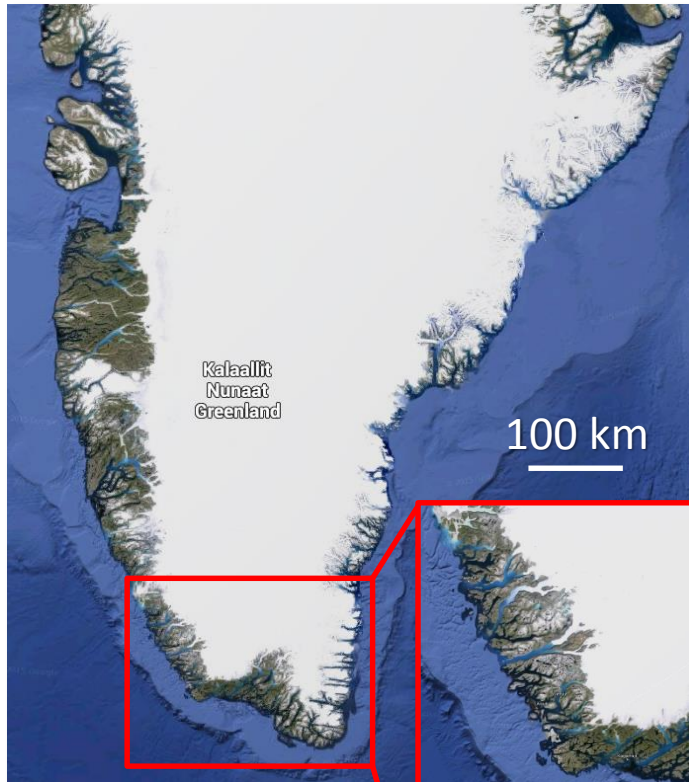
# Fractal structure

- selfsimilarity- a part looks like the whole
- property of many natural object



# Fractal structure

Length of the sea coastline



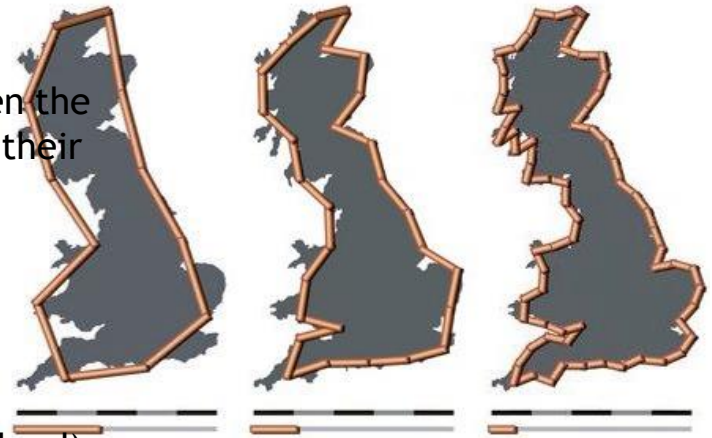
# Fractal (fractional) dimension

## Length of the sea coastline (Great Britain)

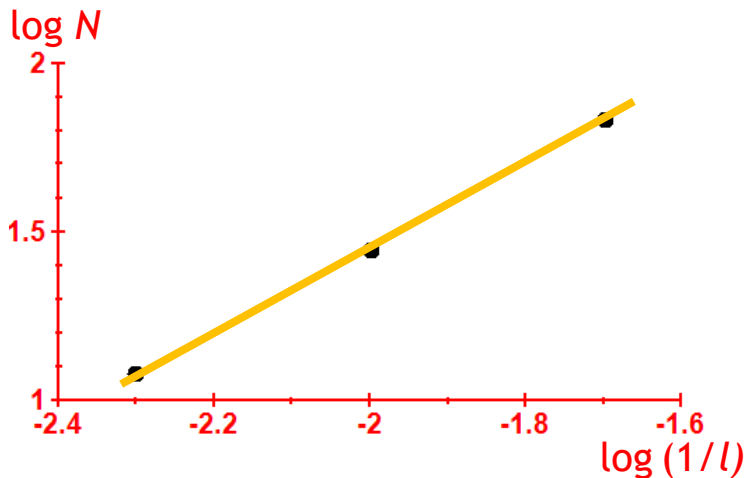
1950 - Lewis F. Richardson studies the correlation between the tendency of countries to declare a war and the length of their common border

He finds out that the border lengths taken from different sources vary extremely. Today's values for the GB:

- Ordnance Survey: 17 820 km
- Coastal Guide Europe: 18 838 km
- CIA World Factbook: 12 429 km (includes Northern Ireland)



Measure length $l$ :	200 km	100 km	50 km
Number of measurements $N$ :	12	28	68
Length of the coastline:	2400 km	2800 km	3400 km



$$N = \frac{1}{l^d}$$

$$\log N = d \log \frac{1}{l}$$

line slope: **fractal dimension  $d \approx 1,25$**

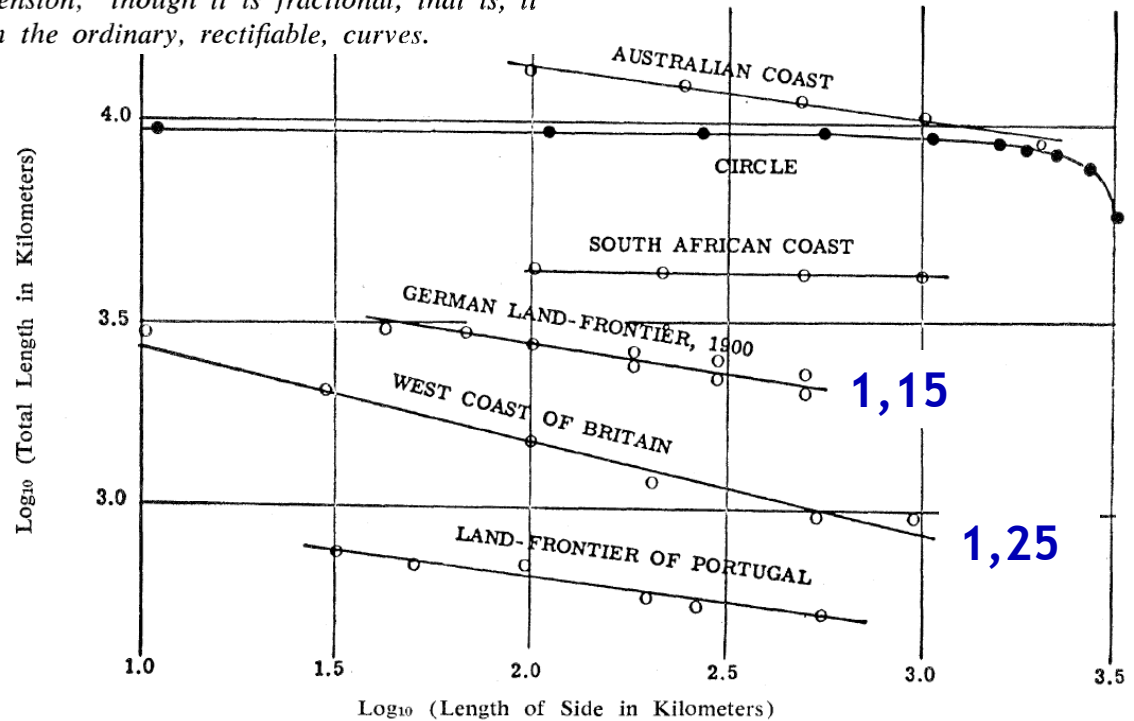
# Fractal (fractional) dimension

## Length of the sea coastline (Great Britain)

1950 - Lewis F. Richardson studies the correlation between the

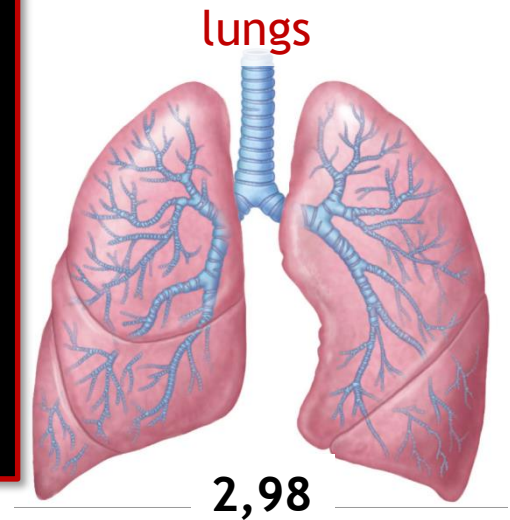
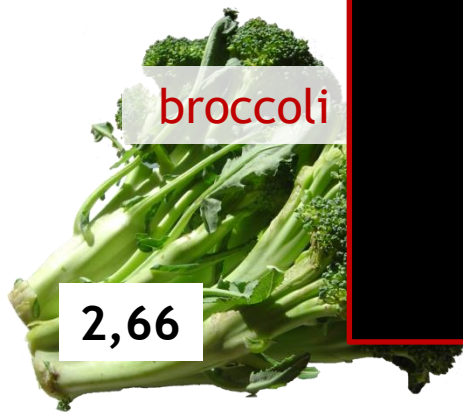
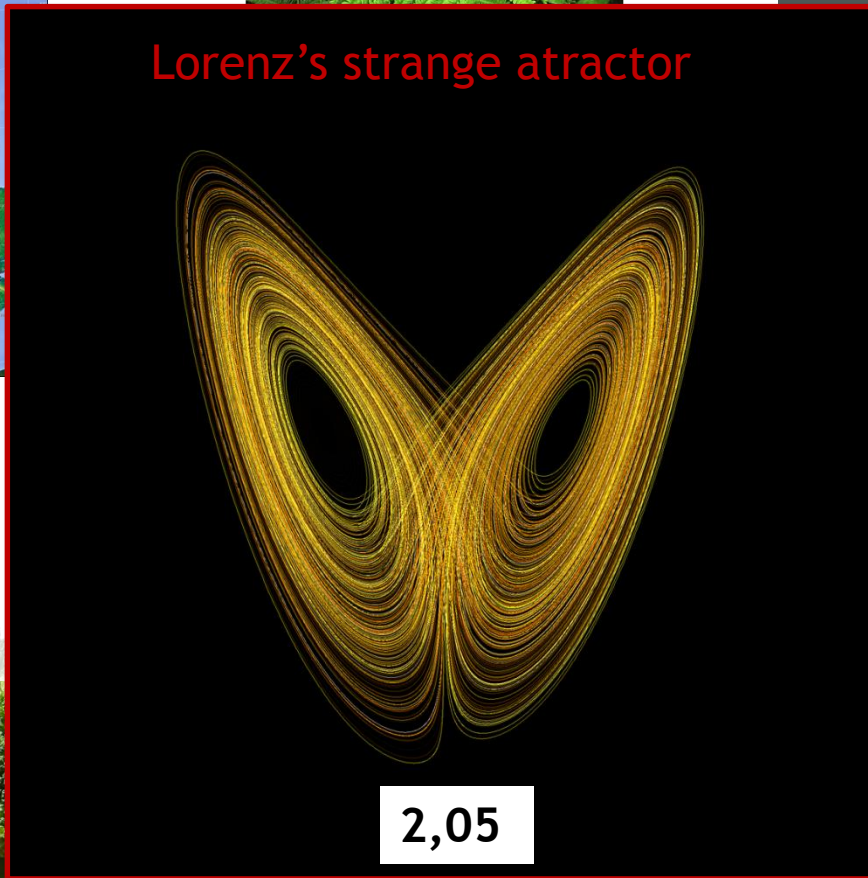
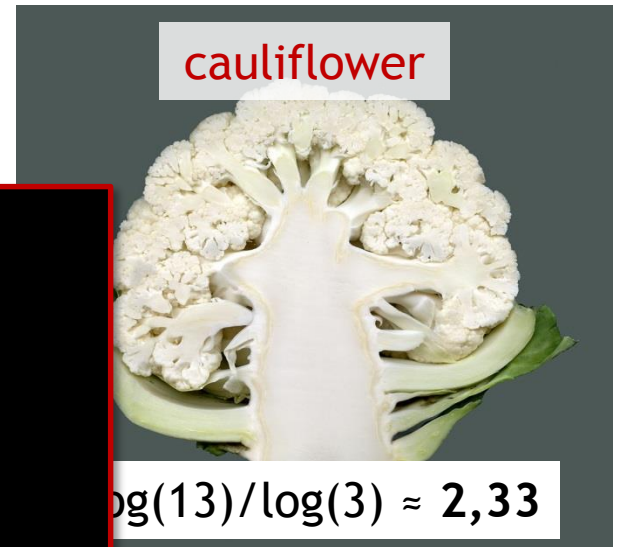
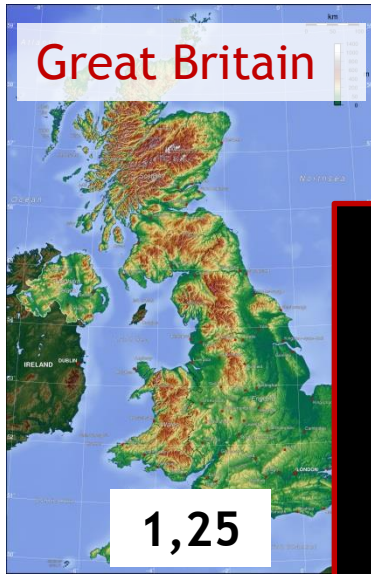


Abstract. *Geographical curves are so involved in their detail that their lengths are often infinite or, rather, undefinable. However, many are statistically “self-similar,” meaning that each portion can be considered a reduced-scale image of the whole. In that case, the degree of complication can be described by a quantity D that has many properties of a “dimension,” though it is fractional; that is, it exceeds the value unity associated with the ordinary, rectifiable, curves.*



1  
-2.4   -2.2   -2   -1.8   -1.6  
 $\log(1/l)$

# Fractal dimension - examples



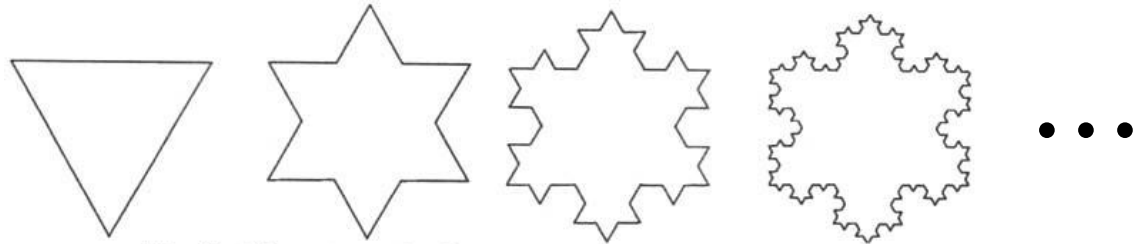
# Artificial fractals

## Koch curve:

(Helge von Koch, 1904)

- fractal dimension

$$d = \frac{\log 4}{\log 3} \approx 1.26$$



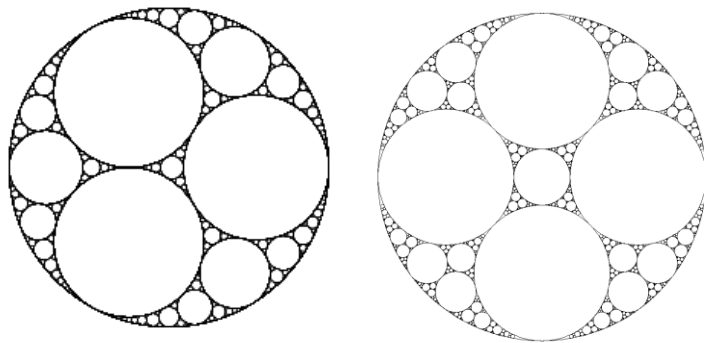
## Sierpiński triangle:

(Wacław Sierpiński, 1915)

$$d = \frac{\log 3}{\log 2} \approx 1.59$$



## Apollonian circles:



-fractal dimension  
(depends on the type)

$$d \approx 1.3$$

... and more and more

## Mandelbrot set

A set of all complex numbers  $c$ ,  
for which the series

$$z_{n+1} = z_n^2 + c$$

is bounded

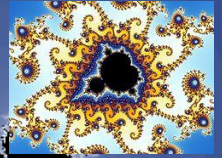
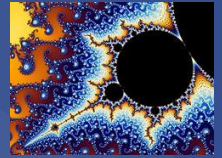
# Mandelbrot set

- 1978 - defined by Robert W. Brooks and Peter Matelski, giving the first sketch of its shape
- fractal dimension of the border  $d=2$



## Benoît Mandelbrot

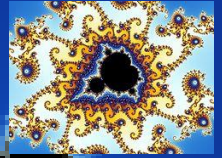
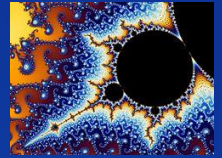
- 1975 introduces the notion fractal
- 1980 uses the computer to draw the Mandelbrot set for the first time





# Mandelbrot set

- 1978 - defined by Robert W. Brooks and Peter Matelski, giving the first sketch of its shape
- fractal dimension of the border  $d=2$



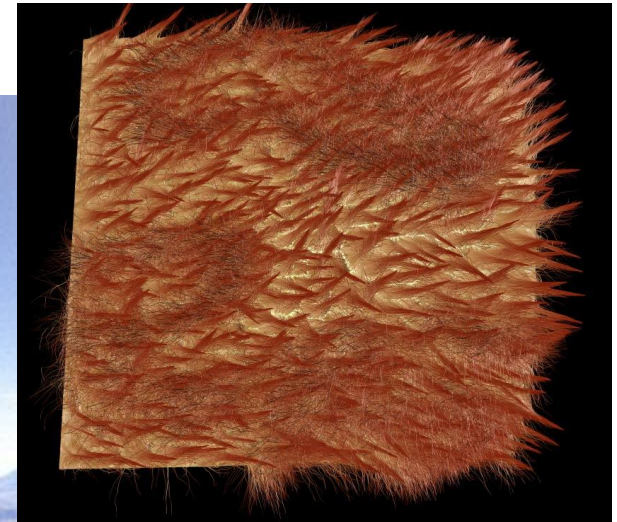
## Benoît Mandelbrot

- 1975 introduces the notion fractal
- 1980 uses the computer to draw the Mandelbrot set for the first time

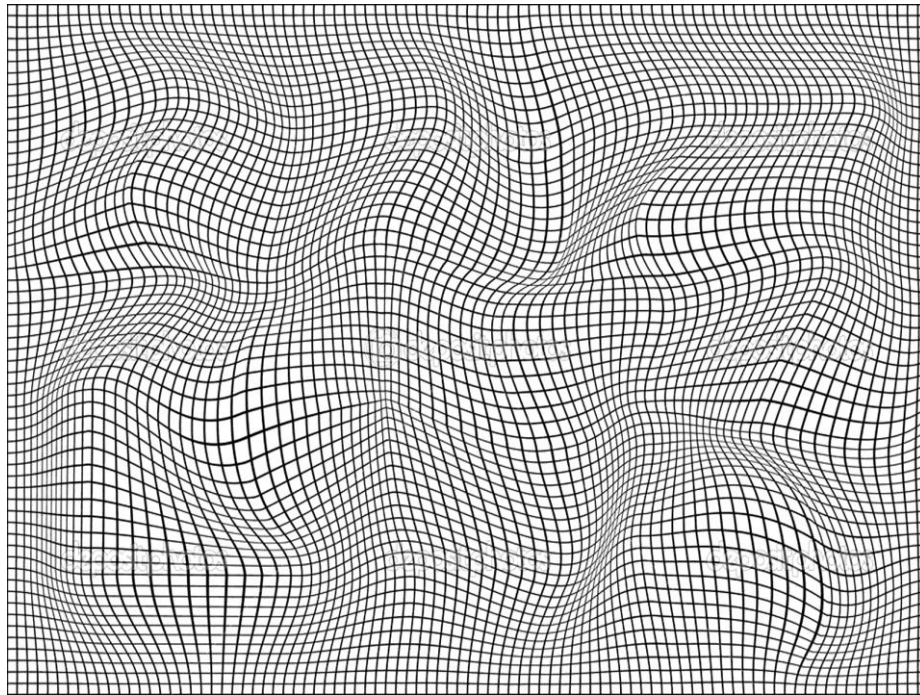


# Application of the fractals - computer graphics

- generating of structures with given fractal dimension
- computer games, movies (*Star Trek II: The Wrath of Khan* - 1982)



# 4. Chaos in curved spaces



# Geometrical embedding

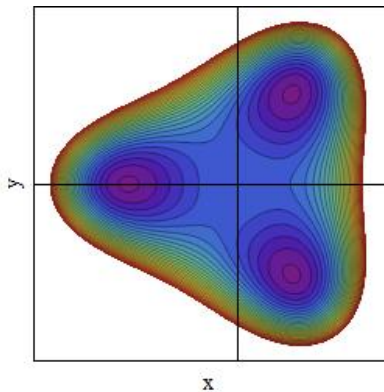
Hamiltonian in the flat Euclidean space with a potential:

$$H = \frac{1}{2M} \mathbf{p}^2 + V(\mathbf{x})$$

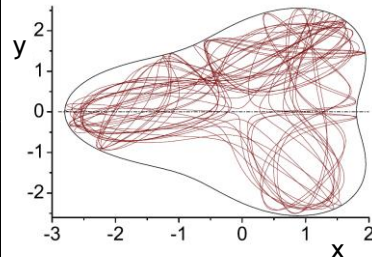
Hamiltonian of a free particle in a curved space:

$$H' = \frac{1}{2M} g_{ij}(\mathbf{x}) p^i p^j$$

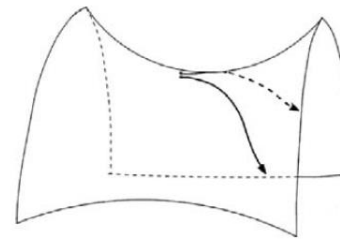
A suitable metric  $g_{ij}$



Potential



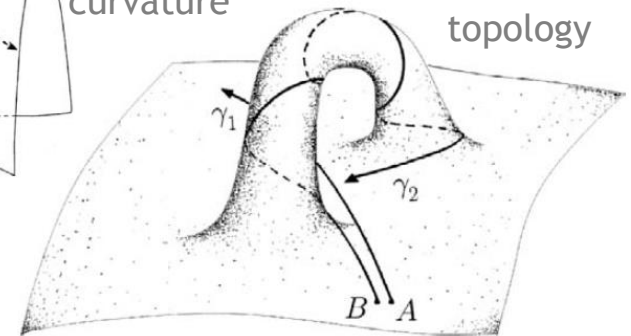
Trajectory



Geodesic

curvature

topology



Bridge:

- The equations of motion (Hamilton, Newton) correspond with the **geodesic equation**

Why embedding:

- Riemannian geometry brings in the notion of curvature that could help clarify the sources of instability, and in the same time quantify the amount of chaos in non-ergodic systems

# Geodesics & Maps

- Generalization of a straight line
- Describe a "free motion" in a curved space
- "Shortest path" between two points



Visualisation of a curved space - mapping onto the flat space

# Flat space

(dynamics)

**Potential energy**  $V$   
**Time**  $t$   
**Forces**  $\partial V$   
**Curvature of the potential**  $\partial^2 V, (\partial V)^2$

## Trajectories

Hamiltonian equations of motion

$$\frac{dx^i}{dt} = \frac{\partial H}{\partial p_i} \quad \frac{dp_i}{dt} = -\frac{\partial H}{\partial x^i}$$

Tangent dynamics equation

$$\frac{d^2 \delta^i}{dt^2} + \left( \frac{\partial^2 V}{\partial x^i \partial x^j} \right) \delta^j = 0$$

$$\tilde{x}^i(t) = x^i(t) + \delta^i(t)$$

# Curved space

(geometry)

**Metric**  $g_{ij}$   
**Arc-length**  $s$   
**Christoffel's symbols**  $\Gamma_{jk}^i$   
**Riemannian tensor**  
**Ricci tensor**  $R_{jkl}^i, R_{jl} = R_{jil}^i, R = g^{jl} R_{jl}$   
**Scalar curvature**

## Geodesics

Geodesic equation

$$\frac{d^2 x^i}{ds^2} + \Gamma_{jk}^i \frac{dx^j}{ds} \frac{dx^k}{ds} = 0$$

Equation of the geodesic deviation (Jacobi equation)

$$\frac{D^2 \delta^i}{ds^2} + R_{jkl}^i \frac{dx^j}{ds} \delta^k \frac{dx^l}{ds} = 0$$

Lyapunov exponent  $\lambda = \max_{\delta(0)} \lim_{t \rightarrow \infty} \frac{1}{t} \ln \frac{|\delta(t)|}{|\delta(0)|}$

# Examples of embedding

## 1. Jacobi metric

- conformal

- length element

- nonzero scalar curvature

$$g_{ij} = 2 [E - V(\mathbf{x})] \delta_{ij}$$

$$ds^2 = 4 [E - V(\mathbf{x})] dt^2$$

$$R^{(N=2)} = \frac{(\nabla V)^2}{(E - V)^3} + \frac{\Delta V}{(E - V)^2}$$

(záporná pouze pro  $\Delta V < 0$ )

## 2. Eisenhart metric

- manifold dimension extended by two

$$M \times \mathbb{R}^2 \quad (x^0 = t, x^1, \dots, x^N, x^{N+1})$$

- length element = time element  $ds^2 = \delta_{ij} dx^i dx^j - 2V(\mathbf{x}) dx^0 dx^0 + 2dx^0 dx^{N+1} = dt^2$

- only one nonvanishing Christoffel symbol  $\Gamma_{00}^i = \frac{\partial V}{\partial x^i}$

- vanishing scalar curvature  $R = 0$

# Curvature and instability

- $R = \text{const}$   
(izotropní varieta)

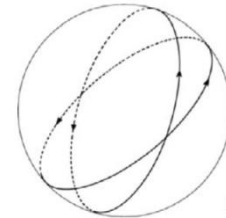
Equation of the geodesic deviation:

$$\frac{d^2 \xi^i}{ds^2} + \frac{1}{2} R \xi^i = 0$$

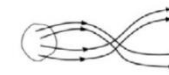
Equation of motion



- harmonic oscillator with frequency  $\omega = \sqrt{R/2}$

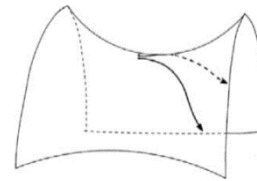


stable  $R > 0$

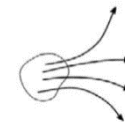


- exponential growth with Lyapunov exponent

$$l = \sqrt{-R/2}$$



unstable  $R < 0$



- $R < 0$  Unstable motion with estimated Lyapunov exponent  $l \geq \sqrt{-\max R/2}$

- $\dim f = 2$   $\frac{d^2 \xi^i}{ds^2} + \frac{1}{2} R(s) \xi^i = 0$   $R(s) = R_0 + \sum_{n=1}^{\infty} [a_n \cos(n\omega s) + b_n \sin(n\omega s)]$

Equation of motion of a harmonic oscillator with its length (stiffness) modulated in time  
 Unstable if the frequency  $\omega_0 = \sqrt{R_0/2}$  in resonance with any of the frequency of the Fourier expansion, even if  $R(s) > 0$  on the whole manifold:

**Parametric instability** -  $R$  is not sufficient to determine chaotic motion



# Curvature and instability

Besides solving the equation for the geodesic deviation, can one deduce something about the instability only from the curvature?

$$g_{ij}^E = \frac{E}{|E - V(\mathbf{x})|} \delta_{ij}$$

## 3. Israeli metric

Using the Israeli metric and connection form, the equation of the geodesic deviation is expressed as

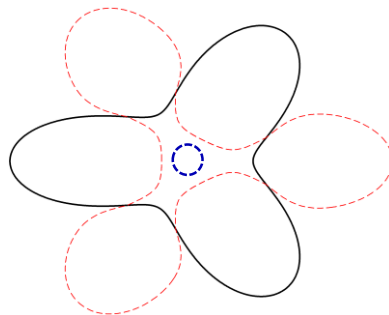
$$\frac{D^2 \delta}{dt^2} = -\mathcal{V} \mathcal{P} \delta$$

$$\mathcal{P}^{ij} = \delta^{ij} - \frac{v^i v^j}{v^2} \quad \text{- projector into a direction orthogonal to the velocity}$$

$$\mathcal{V}_{ij} = \frac{3}{M^2 v^2} \frac{\partial V}{\partial x^i} \frac{\partial V}{\partial x^j} + \frac{1}{M} \frac{\partial^2 V}{\partial x^i \partial x^j}$$

**Stability matrix**

**Conjecture:** A negative eigenvalue of the *Stability matrix*  $\mathcal{V}$  inside the kinematically accessible area induces instability of the motion.



**Example of unstable configuration**

- Kinematically accessible area
- - - Negative lower eigenvalue of  $V$
- - - Negative higher eigenvalue of  $V$

# Properties of the stability matrix

$$S_{ij} = \frac{1}{M} \left[ \frac{3}{2|K(\mathbf{x})|} \partial_i V \partial_j V + \partial_{ij}^2 V \right]$$

1. When  $|K(\mathbf{x})|$  is big enough,  $S$  becomes the Hessian matrix for the tangent dynamics
2. Eigenvalues can only decrease within the kinematically accessible domain



The size of the negative eigenvalue region can only grow with energy, or remain the same

$f = 2$

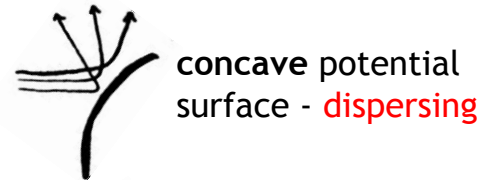
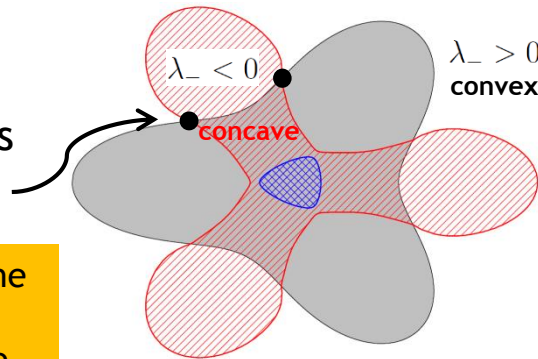
3. The lower eigenvalue  $\lambda_-$  is continuous on the boundary of the accessible domain
4. The lower eigenvalue  $\lambda_-$  is zero on the boundary when

$$(\partial_x V)^2 \partial_{yy}^2 V + (\partial_y V)^2 \partial_{xx}^2 V - 2(\partial_x V)(\partial_y V) \partial_{xy}^2 V = 0$$



condition for inflexion points of the curve  $V(x, y) = 0$

$$\det \begin{pmatrix} \partial_{xx}^2 V & \partial_{xy}^2 V & \partial_x V \\ \partial_{xy}^2 V & \partial_{yy}^2 V & \partial_y V \\ \partial_x V & \partial_y V & 0 \end{pmatrix} = 0$$

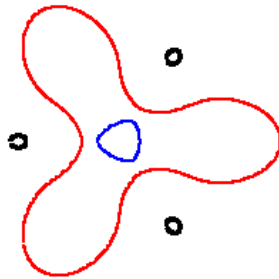


The curvature-based criterion for the onset of chaos can be partly translated into the language of the shape of the equipotential contours.

# Instability threshold

## Scenario A - Penetration

$$E = -0.4$$



$$V = A(x^2 + y^2) + Bx(x^2 - 3y^2) + C(x^2 + y^2)^2$$

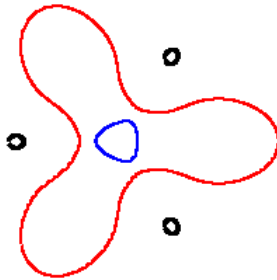
$$A \approx -0.588 \quad B \approx 0.809 \quad C = 1$$

- region of negative  $\lambda_-$ , which exists outside the accessible region, starts **overlapping** with it at some energy  $E$
- equipotential contours undergoes the **convex-concave transition**

# Instability threshold

## Scenario A - Penetration

$$E = -0.4$$



$$V = A(x^2 + y^2) + Bx(x^2 - 3y^2) + C(x^2 + y^2)^2$$

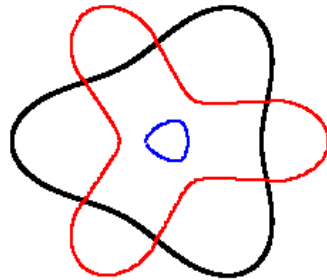
$$A \approx -0.588 \quad B \approx 0.809 \quad C = 1$$

- region of negative  $\lambda_-$ , which exists outside the accessible region, starts **overlapping** with it at some energy  $E$
- equipotential contours undergoes the **convex-concave transition**

# Instability threshold

## Scenario A - Penetration

$E=0.5$



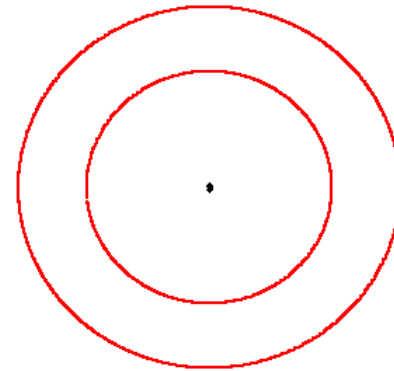
$$V = A(x^2 + y^2) + Bx(x^2 - 3y^2) + C(x^2 + y^2)^2$$

$$A \approx -0.588 \quad B \approx 0.809 \quad C = 1$$

- region of negative  $\lambda_-$ , which exists outside the accessible region, starts **overlapping** with it at some energy  $E$
- equipotential contours undergoes the **convex-concave transition**

## Scenario B - Creation

$E=-33$



$$V = 5\rho + \rho^2 + 4\rho^3 + \rho^4$$

$$\rho = r - r_0 \quad r_0 \approx 2.973$$

- region of negative  $\lambda_-$  eventually **appears** somewhere inside the accessible region at some energy  $E$
- all the equipotential contours convex
- necessary condition  $\partial_{xx}^2 V + \partial_{yy}^2 V < 0$

# Závěr

**Edward Lorenz** (1960): Přítomnost jasně udává budoucnost, ale přibližná přítomnost neudává budoucnost ani přibližně.

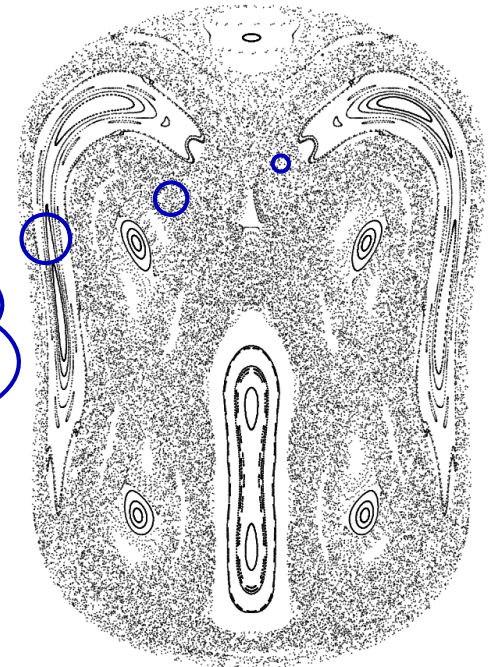
Klasická fyzika je deterministická, ale jelikož je nemožné mít k dispozici absolutně přesné polohy a hybnosti všech těles a absolutně přesnou výpočetní sílu, budoucnost nelze předpovědět. Předpověditelnost je omezena Ljapunovovým časem.

## Deterministický chaos

Na co se nedostalo:

- heteroklinická změť
- chaos v kvantové fyzice
- komplexní systémy
- celulární automaty
- Benfordův zákon
- časové řady a  $1/f$  šum
- algoritmická komplexita

DÍKY ZA POZORNOST

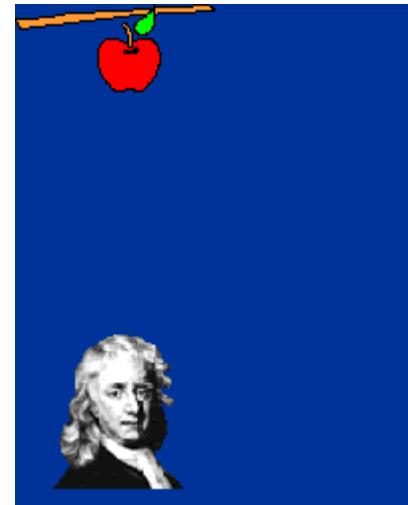




# Fyzika 1. druhu - kódování

Pozorováním světa a prováděním experimentů získáváme jednoduchá pravidla, kterými se svět řídí

- (přírodní) zákony
- rovnice



Newton (1680)

# Fyzika 2. druhu - dekódování

Zabýváme se detailně důsledky pravidel a zákonů

- Co se stane, když zákony upravíme nebo pozměníme?
- Jaká jsou všechna možná řešení rovnic (tedy i ta, která bezprostředně nepozorujeme)?

$$F_g = G \frac{m_1 m_2}{r^2}$$



???