Manifolds on the verge of a hyperbolicity breakdown Breakdown of normally hyperbolic invariant tori with qp dynamics

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New Perspectives in Discrete Dynamical Systems Tossa de Mar, October 2014

Introduction

Persistence of invariant manifolds

- The long term behavior of dynamical systems is organized by the invariant objects.
- It is important to understand which invariant objects persist under modifications of the system.
- An invariant manifold persists under perturbations if and only if it is normally hyperbolic. [HirschP69][Fenichel71][Mañé78]
- There are spectral characterizations of hyperbolicity. [Mather68][HirschPS77][Swanson83]

Introduction

Destruction of invariant tori with quasi-periodic dynamics

In this talk:

- Continuation of invariant tori with respect to parameters, with a prescribed (Diophantine) frequency.
- Need of adjustment of parameters.
- Phenomena that happen at the breakdown of exponential dichotomies (loss of reducibility).
- Quantitative laws. (Empirically conjectured scaling properties.)

Invariant tori

Invariance equation

• Let us consider a family of maps

$$F_{a,\varepsilon}:\mathbb{T}^d\times\mathbb{R}^n o\mathbb{T}^d\times\mathbb{R}^n$$

where:

- $a \in \mathbb{R}^d$ is the adjusting parameter;
- $\varepsilon \in \mathbb{R}$ is the perturbation parameter;

and a (Diophantine) frequency vector $\omega \in \mathbb{R}^d$.

- The dimension of the phase space is m = d + n.
- For ε fixed, a solution (K, a), where $K : \mathbb{T}^d \to \mathbb{T}^d \times \mathbb{R}^n$, of the equation

$$F_{a,\varepsilon}(K(\theta)) = K(\theta + \omega) , \qquad (1)$$

parameterizes an invariant torus for $F_{a,\varepsilon}$

$$\mathcal{K} = \{ \mathcal{K}(\theta) \mid \theta \in \mathbb{T}^d \},\$$

whose dynamics is the rotation by ω .

Invariant tori

Linearization

The linearization around the torus $\mathcal{K} : \mathbb{T}^d \to \mathbb{T}^d \times \mathbb{R}^n$, $M(\theta) = DF_{a,\varepsilon}(\mathcal{K}(\theta))$, induces:

• a linear skew product (cocycle) in \mathbb{R}^{d+n} over \mathbb{T}^d ,

$$\begin{cases} \bar{\mathbf{v}} = \mathbf{M}(\theta)\mathbf{v} \\ \bar{\theta} = \theta + \omega \end{cases};$$
(2)

• a transfer operator \mathcal{M}_{ω} acting on bounded sections $v:\mathbb{T}^d\to\mathbb{C}^{d+n}$ by

$$\mathcal{M}_{\omega} v(\theta) = M(\theta - \omega) v(\theta - \omega)$$
 (3)

The functional analysis properties (3) are closely related to the dynamical properties of (2).

Mather, Sacker, Sell, Palmer, Hirsch, Pugh, Shub, Mañé, Chicone, Swanson, Johnson, Latushkin, Stëpin, de la Llave, ...

Invariant tori Spectrum and invariant bundles

Theorem (Spectral Theorem)

There is a spectral gap in the annulus of radii $0 < \lambda_{-} < \lambda_{+}$ if and only if there is an invariant and continuous splitting $\mathbb{R}^{n} = E_{\theta}^{-} \oplus E_{\theta}^{+}$ characterized by the rates of growth

$$egin{array}{ll} \mathbf{v}\in \mathcal{E}^-_ heta & |M^{+k}(heta)\mathbf{v}|\leq C(\lambda_-)^{+k}|\mathbf{v}|, \ k\geq 0; \ \mathbf{v}\in \mathcal{E}^+_ heta & arpropto |M^{-k}(heta)\mathbf{v}|\leq C(\lambda_+)^{-k}|\mathbf{v}|, \ k\geq 0. \end{array}$$

(exponential dichotomy)

- The spectrum of \mathcal{M}_ω is a set of annuli, centered at 0.
- The spectrum of the transfer operator acting on spaces of continuous and *C^r* sections is the same.

(4)

The torus is normally hyperbolic if the spectrum of the transfer operator has three spectral components:

- the central component, the unit circle, which corresponds to the tangent bundle;
- the stable component inside the unit circle, producing the stable bundle;
- the unstable component outside the unit circle, producing the unstable bundle.

Invariant tori Reducibility

• The torus is reducible if its linearization $M(\theta)$ is reducible to constants, i.e.

$$M(\theta)P(\theta) = P(\theta + \omega)\Lambda$$
 (5)

for suitable $P(\theta)$ and constant matrix Λ .

- In such a case, the spectrum is a set of circles, one for each eigenvalue of Λ .
- The modulus of the eigenvalues are the Lyapunov multipliers.
- Reducibility is a desirable property. Unfortunately, it does not always hold.

A fattened Hénon map

The equations of the model

$$\begin{cases} \bar{\theta} = \theta + a + d\varepsilon(\cos(2\pi\theta) + y) \quad \pmod{1} \\ \bar{x} = 1 + y - b \ x^2 + \varepsilon\cos(2\pi\theta) \\ \bar{y} = cx \end{cases}$$

- *a* is the adjusting parameter, to obtain invariant tori with fixed frequency $\omega = \frac{1}{2}(\sqrt{5}-1)$;
- **b** is the nonlinear parameter (b = 0.68);
- c is the dissipative parameter (c = 0.1);
- *d* is the coupling parameter;
- ε is the perturbation parameter.

For d = 0: [Krauskopf,Osinga 98][Feudel,Osinga 00][Haro,de la Llave 06] The adjusting parameter is constant $a = \omega$. This is the case we consider.

For $d \neq 0$: [Canadell, Haro]

Continuation of an invariant torus

(I) Period "halving" (from saddle to attracting-node)



Continuation of an invariant torus

(II) Continuation of an attracting torus



Continuation of an invariant torus

(III) Fractalization of the torus



Invariant bundles (projectivization)

(I) Unstable bundle becomes a slow stable bundle



Invariant bundles (projectivization)

(II) Merging of bundles (collision of curves, SNA) (See also [Jalnine,Osbaldestin 05])



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0.9

Invariant directions (projectivized bundles)

(III) Invariant directions for the fractalization of the torus









Description of the bifurcations

Observables: Λ (maximal Lyapunov multiplier) Δ (distance beween bundles)



a) Period halving bifurcation.

b,c,d) Bundle merging bifurcation, SNAs in the projective dynamics.

e) Fractalization of the torus, a phenomenon not well understood.

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Manifolds breakdown

The bundle merging bifurcation

An obstruction to reducibility

Rotating Hénon map: b = 0.68, c = 0.1

ε	eigenvalues	error	nfm
0.000	-1.0721039594 , 0.0932745366	9.6e-21	100
0.200	-1.0297559933 , 0.0971103841	8.3e-21	100
0.400	-0.8288693291 , 0.1206462786	9.6e-20	100
0.450	-0.6721643269 , 0.1487731437	9.9e-13	100
0.460	-0.6034304995 , 0.1657191675	2.9e-14	300
0.461	-0.5925812920 , 0.1687532181	2.7e-12	300
0.462	-0.5792054526 , 0.1726503084	2.3e-13	400
0.463	-0.5584521519 , 0.1790663706	9.1e-10	6800

The bundle merging bifurcation

Visual verification (zooms)



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0.16

0.16

The bundle merging bifurcation

An analytical/topological justification of bundle collapse

• For $\varepsilon=$ 0.460, the torus is attracting and the cocycle is reducible to a constant diagonal matrix

diag(-0.6034304995, 0.1657191675).

• For $\varepsilon=$ 0.530, the torus is attracting and the cocycle is reducible to a constant diagonal matrix

diag(0.6945467500, -0.1439787890).

• Since the Lyapunov multipliers are different during the continuation, the cocycle can not be reducible during the whole continuation!

bundle merging difurcation

The bundle merging bifurcation

Quantitative estimates (universal laws)



The bundle merging bifurcation SNAs in the projectivized dynamics

The bundle merging bifurcation is a mechanism that produces SNAs in the (projectivized) dynamics of quasiperiodic linear skew products.

It is related with the transition from uniform hyperbolicity to non-uniform hyperbolicity.

For Harper maps, the projectivizations of Harper linear skew products, there are rigorous results: [Haro,Puig 06], [Jorba, Núñez, Obaya,Tatjer 07]

There are deep relations with the spectral properties of almost Mathieu operators.

The fractalization route Is this a SNA?



The fractalization route Zooming



The fractalization route

Zooming again



The fractalization route

It is a regular curve!



Conclusions

- The formation of a strange non chaotic attractor for the linearized dynamics of an attracting torus produces a sudden growth of the spectrum (breakdown of exponential dichotomies and loss of reducibility).
- There are quantitative regularities for Λ and Δ, and some of them have been proved in specific models.
- This seems to be the prelude of the destruction of the torus when the upper Lyapunov multiplier (the external radius of the spectrum) crosses 1.
- Does it produces a formation of a strange chaotic attractor?

The phenomenon also happens for $d \neq 0$, when continuing an attracting invariant torus with fixed frequency (and adjusting parameters). [Canadell, Haro]

The rotating standard map

$$\begin{cases} \bar{\theta} = \theta + \omega \pmod{1} \\ \bar{x} = x + \bar{y} \pmod{1} \\ \bar{y} = y - \frac{\sin(2\pi x)}{2\pi} (\mathcal{K} + \varepsilon \cos(2\pi\theta)) \end{cases}$$

- K is the parameter of the standard map (K = 0.2);
- ε is the quasi-periodic parameter;
- ω is an algebraic number of order 3:

$$\omega = \sqrt[3]{\frac{19}{27} + \sqrt{\frac{11}{27}}} + \sqrt[3]{\frac{19}{27} - \sqrt{\frac{11}{27}}} - \frac{2}{3} .$$

[Artuso et al 91, Tompaidis 96, Haro 98]

Bundle merging causing breakdown

A 3-periodic torus close to breakdown, and projectivized bundles



Bundle merging causing breakdown

Quantitative estimates (universal laws)



Conclusions

Conclusions

- The formation of a SNA in the linearized dynamics of a saddle type torus produces the sudden growth of the spectrum.
- Since at the collapse, 1 is inside the spectrum, the torus is not normally hyperbolic and it breaks down.
- There are some conjectured regularities in the behavior of the observables Δ and Λ , but no proofs!

A 3D Fattened Arnold Family

The equations of the model

$$\begin{cases} \bar{x} = x + a + \varepsilon(\sin(x) + y + z/2) \pmod{2\pi} \\ \bar{y} = b(\sin(x) + y) \\ \bar{z} = c(\sin(x) + y + z) \end{cases}$$

where

- *b*, $c \in \mathbb{R}$ fixed parameters,
- $a \in \mathbb{R}^1$ adjusting parameter,
- $\varepsilon \in \mathbb{R}$ perturbation parameter.

Continuation of NHIT: [Broer, Osinga, Vegter, 97] [Broer, Hagen, Vegter 07][Canadell, Haro 14]

Here: Continuation of quasi-periodic NHIT with frequency $\omega = \left(\sqrt{5} + 1\right)\pi \text{ w.r.t. }\varepsilon.$ [Canadell, Haro 14]

A 3D Fattened Arnold Family

Continuations with respect to ε



REVERSIBLE CASE b = 0.5, c = 2



The first and the last tori



Breakdown due to triple collision of bundles!

ε	а	Λ_S	۸ _U	$\alpha(L, N^S)$	$\alpha(L, N^U)$	$\alpha(N^S, N^U)$
0.0000000000	3.8832220775	0.5000000000	2.000000000	1.35380e+00	1.12244e+00	6.43501e-01
0.800000000	3.8832220775	0.4960293703	2.0160096556	8.53835e-01	6.46182e-01	4.21770e-01
1.600000000	3.8832220775	0.4732854745	2.1128896911	2.57675e-01	1.93476e-01	1.24632e-01
1.900000000	3.8832220775	0.4448527617	2.2479347914	5.16573e-02	3.90081e-02	2.47141e-02
1.9789709085	3.8832220775	0.4312371565	2.3189096415	6.42944e-04	4.86248e-04	3.06950e-04



 $\begin{array}{rcl} \alpha_{L,S} &\simeq& 1.27075384 - 0.64180240 \ \varepsilon \Longrightarrow \varepsilon_{c_{LS}} \simeq 1.9799767600 \\ \alpha_{L,U} &\simeq& 0.96088637 - 0.48530176 \ \varepsilon \Longrightarrow \varepsilon_{c_{LU}} \simeq 1.97997710641.97998 \\ \alpha_{S,U} &\simeq& 0.60684869 - 0.30649291 \ \varepsilon \Longrightarrow \varepsilon_{c_{SU}} \simeq 1.97997624571.97998 \end{array}$

Breakdown due to triple collision of bundles!

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Blow up of Sobolev norms

ε	а	H^2	C^1	N _F
0.0000000000	3.8832220775	0.00000e+00	0.00000e+00	64
0.8000000000	3.8832220775	2.81522e-01	3.33102e-01	64
1.6000000000	3.8832220775	2.86960e+00	2.18468e+00	128
1.9000000000	3.8832220775	4.20873e+01	1.28306e+01	1024
1.9789709085	3.8832220775	3.77268e+04	4.69412e+02	1048576



 $H^{2}(\varepsilon) \simeq \frac{0.21964940}{(1.97998184 - \varepsilon)^{1.74772558}} \implies \varepsilon_{c_{H^{2}}} \simeq 1.97998184$ $H^{r}(\varepsilon) \simeq \frac{A_{r}}{(\varepsilon_{c} - \varepsilon)^{B_{r}}}, B_{r} \simeq -1.252001 + 1.499865 \ r \implies r_{c} \simeq 0.834743$

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Node-focus tori

ATTRACTING CASE: NODE-FOCUS TORI

✓ Continuation of an attracting QP-NHIT tori with a two dimensional stable bundle

ε	а	Λ_S	Λ_{SS}	$\alpha_{S,SS}$
0.00000000	3.88322208	0.50000000	0.40000000	2.4498e-01
0.20000000	3.88251749	0.49740876	0.40208379	2.3143e-01
0.40000000	3.88051059	0.48820774	0.40966167	2.1581e-01
0.60000000	3.87735825	0.45788972	0.43678639	5.8341e-02
0.61129562	3.87714576	0.44722008	0.44720711	3.6775e-05

Node-Focus transition at ε_A $0.6112956166 \rightarrow$ collision of the eigenvalues + smooth collision between slow and \ldots fast subbundles \rightsquigarrow the torus persists

Several node-focus transitions after $\varepsilon_{\rm A}$



0.2

0.8



ε	а	Λ_L	λ_{n_1}	λ_{n_2}	index imes 2
0.0000000000	3.8832220775	1.00	0.500000000	0.400000000	0
0.600000000	3.8773582471	1.00	0.4579030644	0.4367722458	0
0.7000000000	3.8753378014	1.00	±0.4472137102	± 0.4472134760	-
0.7800000000	3.8734835655	1.00	0.4477095796	0.4467181597	13
0.8700000000	3.8711212578	1.00	±0.4472137080	± 0.4472134930	-
0.940000000	3.8690546139	1.00	-0.4577666206	-0.4369038657	-8
0.9650000000	3.8682620624	1.00	± 0.4472138320	± 0.4472133709	-
0.9665195313	3.8682129039	1.00	0.4473017886	0.4471254316	-152
0.9680000000	3.8681648979	1.00	± 0.4472137160	± 0.4472134867	-
0.9698878174	3.8681035237	1.00	0.4476003264	0.4468272104	81
0.9702000000	3.8680933571	1.00	± 0.4472138298	± 0.4472133728	-
0.9748679777	3.8679407539	1.00	-0.4486032989	-0.4458282085	-63
0.9761123718	3.8678998859	1.00	-0.4489059727	-0.4455276098	-63



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Summary

Bundle collisions

Findings in different contexts

	Continuation of qp NHIT	Breakdown and bundle merging
On skew-products over rotations	\rightsquigarrow attracting tori	Collision of slow and fast stable bundles prior to the breakdown
[Haro, de la Llave 06,07] [Figueras, Haro 12]	\rightsquigarrow saddle tori	Collision of stable and unstable bundles producing the breakdown
On conformally symplectic systems [Calleja, Figueras 12]	\rightsquigarrow attracting tori	Collision of stable and tangent bundles producing the breakdown
On general systems	\rightsquigarrow attracting tori	Sequence of node-focus transi- tions before collision of 2D stable and 1D tangent bundles
[Canadell, Haro 14]	\rightsquigarrow saddle tori	Collision of tangent, stable and unstable bundles producing the breakdown
(Universitat de Barcelona)	Manifolds break	down Tossa de Mar, October 2014 41 / 43

Some papers

Some papers ...

• Àlex Haro, Rafael de la Llave, *Manifolds at the verge of a hyperbolicity breakdown*. Communication at the SIAM Conference on Applications of Dynamical Systems, 22-26 may 2005

• Àlex Haro, Rafael de la Llave, *Manifolds on the verge of a hyperbolicity breakdown*. (Chaos, 2006)

• Àlex Haro, Rafael de la Llave, A parameterization method for the computation of invariant tori and their whiskers in quasi periodic maps: explorations and mechanisms for the breakdown of hyperbolicity. (SIADS, 2007)

• Jordi Lluís Figueras, Fiberwise Hyperbolic Invariant Tori in quasiperiodically skew product systems, (PhD thesis, UB, 2011)

• Jordi Lluís Figueras, Àlex Haro, Hyperbolicity breakdown in quasiperiodic area preserving maps, preprint.

• Marta Canadell, *Computation of normally hyperbolic invariant manifolds*. (PhD thesis, UB, 2014)

• Marta Canadell, Àlex Haro, Parameterization method for computing quasi-periodic reducible normally hyperbolic invariant tori, (Advances in Differential Equations and Applications, 2014).

... and some movies by Pedro Almodóvar



