Alice in Stretch & SqueezeLand: 6 Topological Analysis Program

August 12, 2012

Chapter Abstract

The Topological Analysis Program consists of five well-defined steps.

We describe the program in a step-by-step way.

The output of this analysis identifies the *mechanism* that acts to generate chaotic behavior.

Another important/unexpected result is a clearcut rejection criterion.

Topological Analysis Program

Locate Periodic Orbits

Create an Embedding

Determine Topological Invariants (LN)

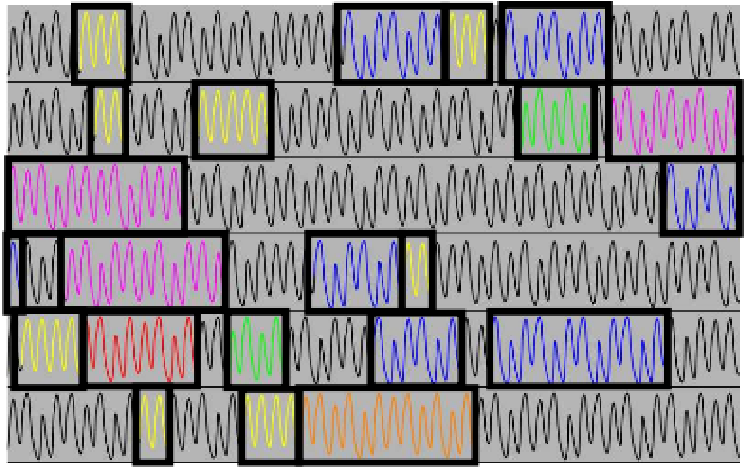
Identify a Branched Manifold

Verify the Branched Manifold

Model the Dynamics

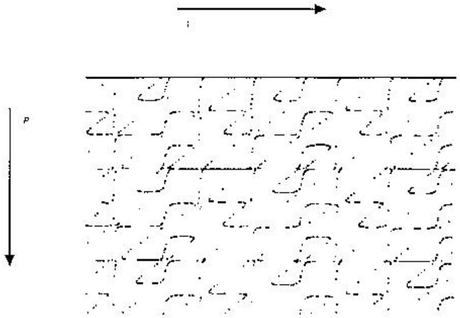
Validate the Model

Eyeball Data



Method of Close Returns

$$|x_i - x_{i+p}| < \epsilon, \quad \text{pixel} \rightarrow \text{black}$$



Embeddings

This is a tricky business. There are many problems ...

Many Methods: Time Delay, Differential, Hilbert Transforms, SVD, Mixtures, ...

Tests for Embeddings: Geometric, Dynamic, Topological†

None Good

We Demand a 3 Dimensional Embedding

Periodic Orbits Outline the Attractor

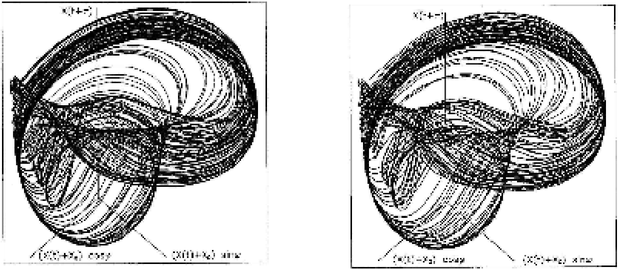


Figure 5. Left: a chaotic attractor reconstructed from a time series from a chaotic laser ; Right : Superposition of 12 periodic orbits of periods from 1 to 10.

Linking Number of Orbit Pairs

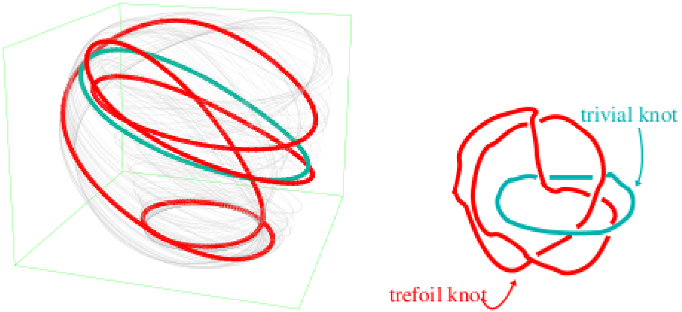


Figure 6. Left: two periodic orbits of periods 1 and 4 embedded in a strange attractor; Right: a link of two knots that is equivalent to the pair of periodic orbits up to continuous deformations without crossings.

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Compute Table of Expt'l LN

Table 7.2 Linking numbers for all the surrogate periodic orbits, to period 8, extracted from Belousov–Zhabotinskii data[a]

Orbit	Symbolics	1	2	3	4	5	6	7	8a	8b
1	1	0	1	1	2	2	2	3	4	3
2	01	1	1	2	3	4	4	5	6	6
3	011	1	2	2	4	5	6	7	8	8
4	0111	2	3	4	5	8	8	11	13	12
5	01 011	2	4	5	8	8	10	13	16	15
6	011 0M1	2	4	6	8	10	9	14	16	16
7	01 01 011	3	5	7	11	13	14	16	21	21
8a	01 01 0111	4	6	8	13	16	16	21	23	24
8b	01 011 011	3	6	8	12	15	16	21	24	21

[a] All indices are negative.

Compare w. LN From Various $\mathcal{BM}$

Table 2.1 Linking numbers for orbits to period five in Smale horseshoe dynamics.

	1s	1f	2_1	3f	3s	4_1	4_2f	4_2s	5_3f	5_3s	5_2f	5_2s	5_1f	5_1s
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1	0	0	1	1	1	2	1	1	1	1	2	2	2	2
01	0	1	1	2	2	3	2	2	2	2	3	3	4	4
001	0	1	2	2	3	4	3	3	3	3	4	4	5	5
011	0	1	2	3	2	4	3	3	3	3	5	5	5	5
0111	0	2	3	4	4	5	4	4	4	4	7	7	8	8
0001	0	1	2	3	3	4	3	4	4	4	5	5	5	5
0011	0	1	2	3	3	4	4	3	4	4	5	5	5	5
00001	0	1	2	3	3	4	4	4	4	5	5	5	5	5
00011	0	1	2	3	3	4	4	4	5	4	5	5	5	5
00111	0	2	3	4	5	7	5	5	5	5	6	7	8	9
00101	0	2	3	4	5	7	5	5	5	5	7	6	8	9
01101	0	2	4	5	5	8	5	5	5	5	8	8	8	10
01111	0	2	4	5	5	8	5	5	5	5	9	9	10	8

Guess Branched Manifold

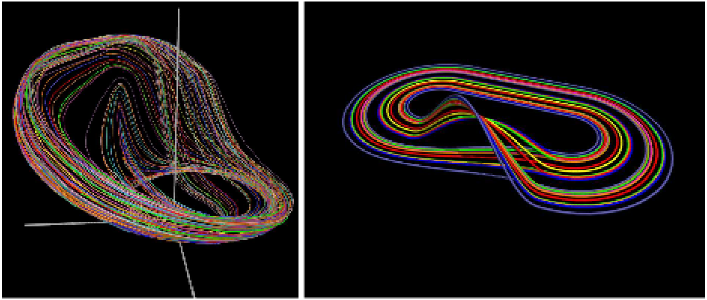

Figure 7. "Combing" the intertwined periodic orbits (left) reveals their systematic organization (right) created by the stretching and squeezing mechanisms.

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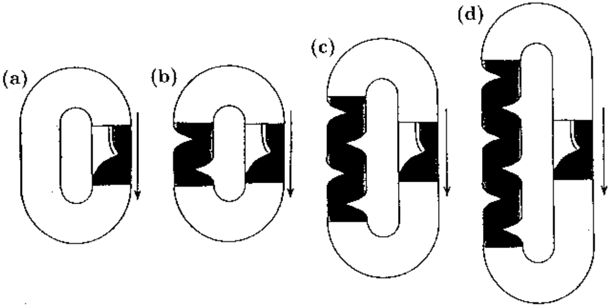
Identification & 'Confirmation'

- $\mathcal{BM}$ Identified by LN of small number of orbits
- Table of LN GROSSLY overdetermined
- Predict LN of additional orbits
- Rejection criterion

What Do We Learn?

- $\mathcal{BM}$ Depends on Embedding
- Some things depend on embedding, some don't
- Depends on Embedding: Global Torsion, Parity, ..
- Independent of Embedding: Mechanism



Evolution Under Parameter Change

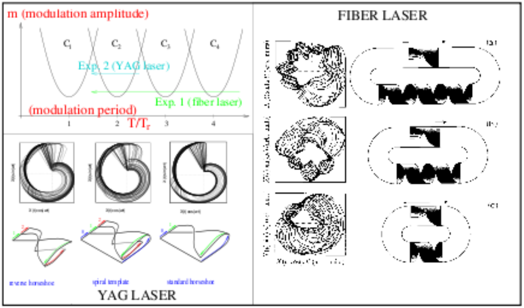
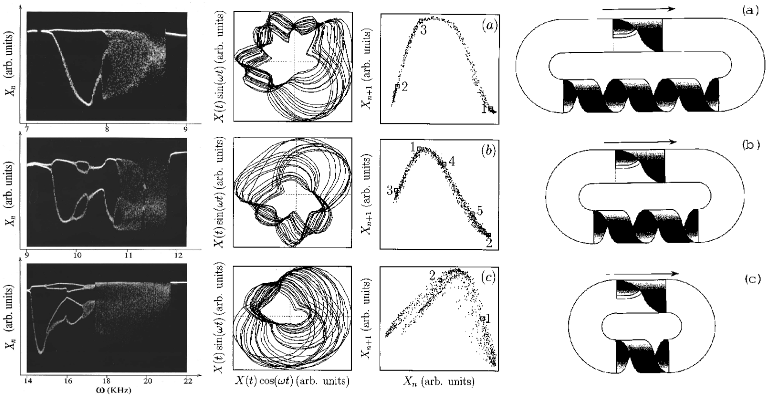


Figure 11. Various templates observed in two laser experiments. Top left: schematic representation of the parameter space of forced nonlinear oscillators showing resonance tongues. Right: templates observed in the fiber laser experiment: global torsion increases systematically from one tongue to the next [40]. Bottom left: templates observed in the YAG laser experiment (only the branches are shown): there is a variation in the topological organization across one chaotic tongue [39, 41].

Evolution Under Parameter Change



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Analysis of Nonstationary Data

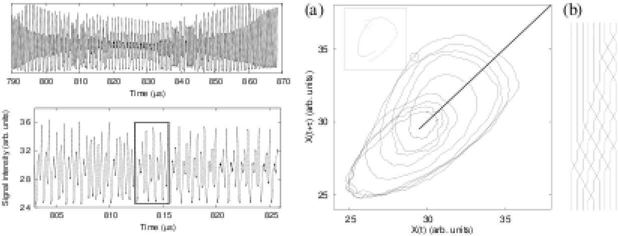

Figure 16. Top left: time series from an optical parametric oscillator showing a burst of irregular behavior. Bottom left: segment of the time series containing a periodic orbit of period 9. Right: embedding of the periodic orbit in a reconstructed phase space and representation of the braid realized by the orbit. The braid entropy is $h_T = 0.377$, showing that the underlying dynamics is chaotic. Reprinted from [61].

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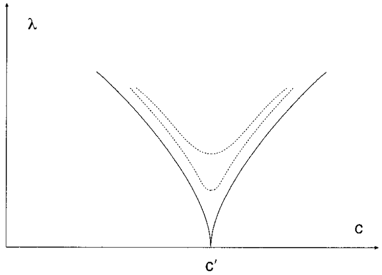
Model the Dynamics

A hodgepodge of methods exist: # Methods $\simeq$ # Physicists

Validate the Model

Needed: Nonlinear analog of χ^2 test. OPPORTUNITY: Tests that depend on entrainment/synchronization.



Compare with Original Objectives

Construct a simple, algorithmic procedure for:

- Classifying strange attractors
- Extracting classification information

from experimental signals.