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A VARIETY OF CRITICAL PHENOMENA ASSOCIATED WITH THE GOLDEN MEAN QUASIPERIODICITY

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The paper presents several universality classes of critical behavior, which may occur at the onset of chaotic or strange nonchaotic attractors via quasiperiodicity. Parameter space arrangement and respective scaling properties are discussed and illustrated.

1. Introduction

Turbulence as a dynamical process in spatially extended systems attracts attention of researchers for a long time. An important aspect of the problem is the question: how does the spatio-temporal chaos originate from simple regular regimes as we vary one or more control parameters? As known, chaotic dynamics in multi-dimensional systems may arise via quasiperiodicity, in a course of subsequent birth of oscillatory components with incommensurate frequencies, followed by chaotization (see e.g., early works of Landau, Hopf, and Ruelle and Takens [1, 2, 3]). However, details of the transition from quasiperiodicity to chaos are subtle and complicated. Some of them may be revealed if we turn to a restricted problem: Suppose that the object can be decomposed to a master subsystem with quasiperiodic behavior, and a driven slave subsystem that demonstrates transition to chaos. Then, what are possible scenarios of the onset of chaos in the second subsystem? (This question also is of special interest in context of synchronization of systems with complex dynamics by periodic external force.)

One important advance on this way of reasoning was formulation of the concept of strange nonchaotic attractor (SNA) [4-6]. In the phase space SNA is an object of fractal geometrical structure, but without instability in respect to initial conditions. In quasiperiodically forced systems SNA are found to be very typical in an intermediate region between order and chaos.

One more essential idea consists in application of the renormalization group (RG) approach, proven to be very efficient for understanding dynamics in critical states at the chaos threshold (e.g. [7-13]). The critical behavior may be universal for a class of systems of distinct physical and mathematical nature. Hence, all relevant details for the critical dynamics may be revealed in one model, the simplest representative of the universality class. Originally, this approach has been developed by Feigenbaum for the period-doubling scenario of the onset of chaos [7, 8, 9], and latter for quasiperiodic transition to chaos by Feigenbaum-Kadanoff-Shenker and Ostlund et al. [10-12]. Afterwards, analogous treatment was applied to some cases of birth of SNA [14-16].

If a system we deal with possesses several control parameters, it is natural to introduce parameter space and speak about structure of this space in geometrical terms. It may contain some bifurcation surfaces, critical surfaces, separating domains of chaos and order, critical lines and points, where some special regularities of dynamical behavior at the onset of chaos occur. In Refs [13, 17, 18] such a picture is revealed and studied in some details for the period-doubling transitions to chaos.

In the present paper we review and discuss several types of critical behavior associated with the onset of chaotic or strange nonchaotic dynamics via quasiperiodicity in model systems. We consider two-frequency quasiperiodic motions with the golden-mean ratio of the basic frequencies, $w=(5^{1/2}-1)/2$. This irrational number is a traditional choice in many studies of quasiperiodicity. One reason is simplicity of the theoretical description. Another is a possibility to observe more subtle details of bifurcational structures in numerical and physical experiments than it would be possible for any other selection of the frequency ratio. In Sec.2 the procedure of RG analysis appropriate for the golden-mean quasiperiodicity is explained, and a two-dimensional generalization of approach of Feigenbaum-Kadanoff-Shenker [10] and Ostlund et al. [11, 12] is developed. In Sec.3 we discuss model systems including quasiperiodically driven logistic, circle, and fractional-linear maps. In Sec. 4 our generalized RG scheme is used to reproduce some results of classic analysis of quasiperiodic transition to chaos in the circle map [9-12]. In Sections 5, 6, and 7 we review three novel types of critical behavior discovered in a course of joint research program with the group of nonlinear dynamics and statistical physics from Potsdam University (A. Pikovsky, U. Feudel, E. Neumann) [15,16, 19]. For each type of criticality we illustrate scaling for the critical attractor associated with dynamics exactly at the critical point, and scaling of topography of the parameter plane near the criticality.

2. A two-dimensional generalization of the Feigenbaum-Kadanoff-Shenker equation

Let us consider quasiperiodic dynamics in some system with two basic frequencies, ω_1 and ω_2 , and assume that two subsystems associated with these frequencies are coupled unidirectionally. To describe dynamics in terms of Poincaré map, we perform stroboscopic cross-section of the extended phase space by planes of constant time, separated by $T = 2\pi/\omega_2$. The first subsystem («master») is independent of the second one, and the associated dynamical variable is the phase φ governed by equation $\varphi_{n+1}=\varphi_n+\omega_1 T \pmod{2\pi}$. For the second subsystem («slave») we assume that the dynamics is essentially one-dimensional: $x_{n+1}=F(x_n, \varphi_n)$. In respect to the second argument the function $F(x, \varphi)$ is 2π -periodic. Instead of φ we introduce a variable u defined modulo 1:

$$x_{n+1} = f(x_n, u_n), \quad u_{n+1} = u_n + w \pmod{1}, \quad (1)$$

where $f(x, u)=F(x, 2\pi u)$, $w=\omega_1 T/2\pi=\omega_1/\omega_2$. In the further study we fix $w=(5^{1/2}-1)/2$.

In general context of nonlinear dynamics, the basic idea of the RG analysis consists in the following. We start with an evolution operator of a system on a definite time interval and apply this operator several times to construct the evolution operator for larger interval. Then, we try to adjust parameters of the original system to make the new operator reducible to the old one by scale change of dynamical variables. This procedure is called the RG transformation. The adjusted parameters will define location of the critical point. The RG transformation may be applied again and again to obtain a sequence of the evolution operators for larger and larger time intervals. If the approach works, one possibility is that the produced operators become asymptotically identical, and we speak about a fixed point of the RG transformation. Another possibility is that they

repeat each other after several steps of the RG transformation, and we speak about a periodic orbit, or a cycle of it. In any of these cases, the rescaled long-time evolution operators will be determined by structure of the RG transformation, rather than by concrete dynamical equations of the original dynamical system. This implies *universality*. On the other hand, repetition of the rescaled evolution operators at subsequent steps of the RG transformation means that the system manifests similar dynamics on different time scales. This implies *scaling*.

How can we apply this approach to critical phenomena associated with the golden-mean quasiperiodicity? As known, the convergent sequence of rationals for $w=(5^{1/2}-1)/2$ is defined as F_{k-1}/F_k , where F_k are the Fibonacci numbers ($F_0=0, F_1=1, F_{k+1}=F_k+F_{k-1}$). This sequence delivers the best possible approximation for w , and the dynamics on a time interval F_k is close to periodic. So, it is natural to consider a sequence of evolution operators over intervals of discrete time given by the Fibonacci numbers.

Let $f^{F_k}(x,u)$ and $f^{F_{k+1}}(x,u)$ designate transformation of x after F_k and F_{k+1} iterations, respectively. To construct the next operator, for F_{k+2} iterations, we start from (x,u) and perform first F_{k+1} iterations to arrive at $(f^{F_{k+1}}(x,u), u+F_{k+1}w)$, and then the rest F_k iterations with the result

$$f^{F_{k+2}}(x,u) = f^{F_k}(f^{F_{k+1}}(x,u), u+wF_{k+1}). \quad (2)$$

To have a reasonable limit behavior of the evolution operators we change scales for x and u by some factors α and β at each new step of the construction, and define the renormalized functions as

$$g_k(x,u) = \alpha^k f(x/\alpha^k, u/\beta^k). \quad (3)$$

Note that $wF_{k+1} = -(-w)^{k+1} \pmod{1}$, so it is natural to set $\beta = -1/w = -1.618034\dots$. Rewriting (2) in terms of the renormalized functions we come to the functional equation [15, 16, 19]

$$g_{k+2}(x,u) = \alpha^2 g_k(\alpha^{-1} g_{k+1}(x/\alpha, -uw), w^2 u + w). \quad (4)$$

In the present article we deal with several different solutions of this equation - fixed points or cycles in the functional space. The constant α is specific for each universality class; it is evaluated in a course of solution of the functional equation.

The next step of the RG analysis consists in the following. Let us suppose now that we deal with dynamics not precisely at the critical point, but in a vicinity of it in the parameter space. Then, a perturbation of the solution appears. Analyzing evolution of the perturbation we come to an eigenvalue problem. A number of relevant eigenvalues define a *codimension* of the critical situation. The relevant eigenvalues are those, which are larger than 1 in modulus, not associated with infinitesimal variable changes, and not violating the commutative properties of successively applied evolution operators (see e.g. [10-12, 15, 16, 19] for details). The codimension may be understood as a number of parameters, which must be adjusted to reach the criticality. For instance, in three-dimensional parameter space the codimension-one situations may occur at some surfaces, codimension-two situations at curves, and codimension-three at points.

To derive an explicit form of the linearized RG equation appropriate for a vicinity of a fixed point $g(x,u)$ we substitute $g_k(x,u) = g(x,u) + \varepsilon h_k(x,u)$, $\varepsilon \ll 1$ and account terms of the first order in ε in Eq. (4). Then, setting $h_k(x) = \delta^k h(x)$ we arrive to the eigenvalue problem

$$\begin{aligned} \delta^2 h(x,u) = & \alpha \delta g'(g(x/\alpha, -uw), w^2 u + w) h(x/\alpha, -uw) + \\ & + \alpha^2 h(\alpha^{-1} g(x/\alpha, -uw), w^2 u + w). \end{aligned} \quad (5)$$

where the prime designates derivative of the function in respect to the first argument.

For each particular type of criticality, with specific $g(x,u)$ and α , this equation can be solved numerically to obtain spectrum of relevant δ .

2. Basic models

The simplest example, for which the developed RG scheme is applicable is the well known circle map [20, 21, 10-12, 9]

$$x_{n+1} = x_n + r - (K/2\pi)\sin 2\pi x_n \pmod{1}, \quad (6)$$

where r and K are two relevant control parameters. The function in the right-hand part is monotone in the subcritical domain $K < 1$, and it has maxima and minima in the supercritical domain $K > 1$. For critical value $K=1$ the function has cubic inflection points.

Fig. 1 shows chart of dynamical regimes on the parameter plane (r, K) . For $K < 1$ one can observe periodic or quasiperiodic regimes associated with rational or irrational values of the rotation number defined as $\rho(r, K) = \lim_{n \rightarrow \infty} (x_n/n)$.

Periodic regimes are observed inside the Arnold tongues, and quasiperiodic motions are observed between them for $K < 1$. Here one can find a curve of constant golden-mean rotation number: $\rho(r, K) = w$. This curve starts at $K=0, r=w$, and meets the critical line $K=1$ at the point

$$K_{GM} = 1, \quad r_{GM} = 0.60666106347... \quad (7)$$

we call the *GM critical point* (GM stands for the «golden mean»). It was discovered by Shenker [21] and afterwards studied in terms of RG analysis by Feigenbaum-Kadanoff-Shenker and by Ostlund et al. [10-12].

Further examples of types of critical behavior we discuss in the present article occur in quasiperiodically forced maps.

One model is the quasiperiodically driven logistic map [22-26, 15, 16]. A usual logistic map $x_{n+1} = \lambda - x_n^2$ is a basic model to study period-doubling transition to chaos. As it has the only relevant parameter λ , a natural generalization for presence of the external driving is to assume that this parameter is modulated with some frequency. In our study this frequency, measured in units of time discretization, is fixed: $w = (5^{1/2} - 1)/2$. So, the model is

$$x_{n+1} = \lambda - x_n^2 + \epsilon \cos 2\pi n w. \quad (8)$$

Fig. 2 shows a chart of dynamical regimes for this model on the parameter plane (ϵ, λ) .

For $\epsilon=0$ Eq. (8) becomes the conventional logistic map. So, what is observed along the line $\epsilon=0$ is the usual period-doubling cascade, accumulated to the limit critical point of Feigenbaum (point F) [7, 8].

Let us take a value of λ at which the unforced map has a stable fixed point. At nonzero ϵ the fixed point will be transformed into a stable smooth invariant curve. In continuous-time dynamical systems such curves appear in the Poincaré

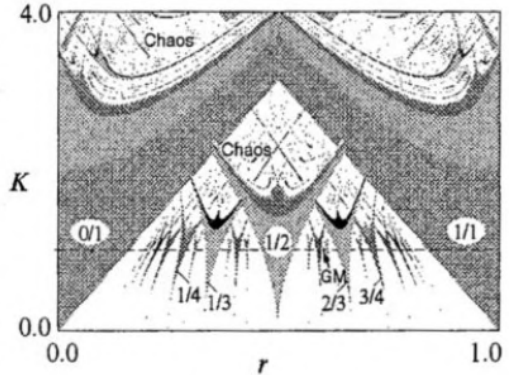


Fig.1. Chart of dynamical regimes on the parameter plane of the circle map. Numbers inside Arnold tongues indicate the respective rotation numbers

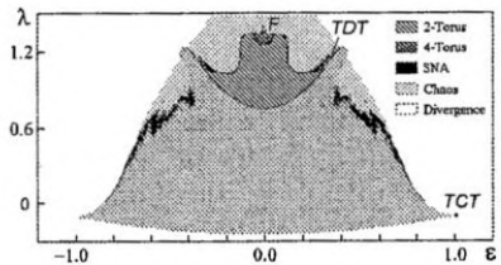


Fig.2. Chart of dynamical regimes on the parameter plane of quasiperiodically driven logistic map (8)

cross-section for the motion on a torus, so, with commonly used abuse of the terminology, we speak about the torus-attractor T1.

If the external force of small amplitude effects a stable period-2 orbit, it gives rise to an attractor consisting of two closed smooth curves, the doubled torus T2. Period-4 orbit generates a four-part invariant curve (the torus T4), and so forth. In contrast to usual period-doubling, the sequence of torus-doubling transitions appears to be finite: the smaller amplitude of driving, the larger number of torus doublings seen in a course of increase of λ [22-28].

If we keep λ constant and increase the forcing amplitude, the smooth torus may transform into SNA: the Lyapunov exponent remains negative, but the geometrical structure of the attractor becomes complex, fractal-like. Also regimes with positive Lyapunov exponent arise for larger λ and ϵ . With further increase of the parameters the orbits escape to infinity (white domain in Fig. 1).

As known, the parameter interval corresponding to existence of an attractive fixed point in the unforced logistic map $\lambda \in (-0.25, 0.75)$ is bounded from one side by the tangent bifurcation, collision of a pair of fixed points (stable and unstable) with their subsequent disappearance. From the other side it is bounded by the period-doubling bifurcation. Analogously, the bottom border of the domain T1 in Fig. 2 is the bifurcation curve of tori collision: attractor and repeller, represented by two invariant curves, approach one another, collide, and disappear. The top border is the bifurcation curve of torus doubling: instead of one attractive invariant curve attractor appears consisting of two closely placed curves; after the bifurcation they move one off another.

Let us start at $\epsilon=0, \lambda=-0.25$ and go in the parameter plane along the torus collision bifurcation curve increasing ϵ . The situation of collision of smooth invariant curves takes place while the motion is confined on one side of the logistic parabola. At some value of ϵ the invariant curve at the bifurcation threshold touches the extremum, $x=0$, and in accordance with argumentation of Ref. [16], it corresponds to the terminal point of the bifurcation line. This is critical situation of particular interest, the *TCT critical point* (TCT stands for «torus collision terminal») [16]:

$$\lambda_{TCT} = -0.09977122895\dots, \quad \epsilon_{TCT} = 1.01105609099\dots \quad (9)$$

Now, let us start at $\epsilon=0, \lambda=0.75$ and move along the torus-doubling bifurcation curve. As in the previous case, this bifurcation of smooth invariant curve takes place only while the whole curve is placed on one side of the logistic parabola. At some value of ϵ the invariant curve at the bifurcation threshold touches the extremum, $x=0$, and the torus-doubling bifurcation line is terminated. This is the *TDT critical point* (TDT stands for «torus-doubling terminal») [15]:

$$\lambda_{TDT} = 1.158096856726\dots, \quad \epsilon_{TDT} = 0.360248020507\dots \quad (10)$$

TCT and TDT critical point were found also in quasiperiodically forced circle map

$$x_{n+1} = x_n + r - (K/2\pi)\sin 2\pi x_n + \epsilon \cos 2\pi n\omega \pmod{1} \quad (11)$$

in the supercritical case $K>1$ (near the extrema it looks locally like the logistic map). In some respects, this is a more convenient object for detailed study: no divergence can occur in this map because the variable x is defined modulo 1.

Fig. 3 presents a chart of dynamical regimes for the driven circle map on a part of the parameter plane (b, ϵ) including the TCT critical point [16]. Separately, two rectangular fragments of the chart are shown together with phase portraits of attractors at representative points.

The large gray domain in the diagram corresponds to existence of the localized torus attractor. The right border of this domain is the bifurcation curve of bifurcation of

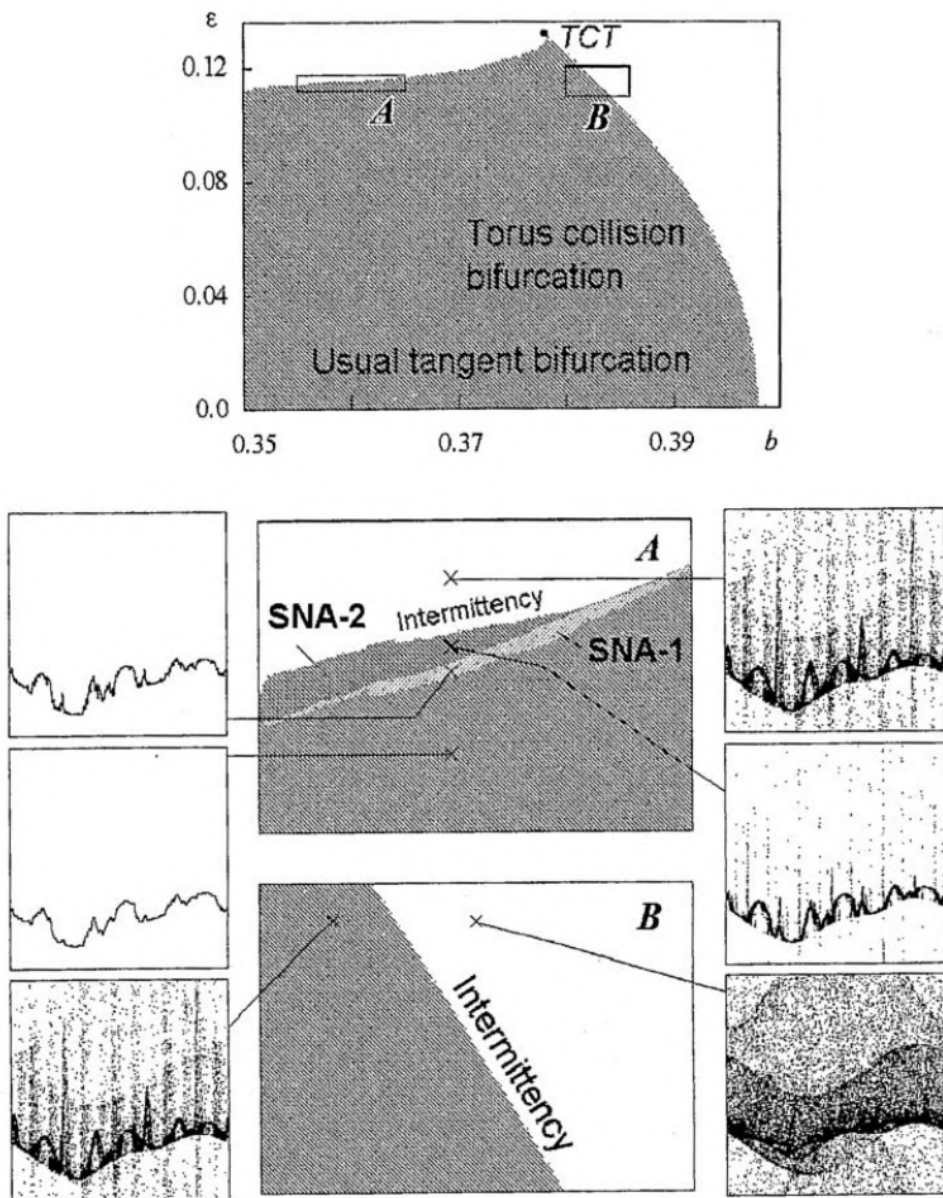


Fig. 3. Chart of dynamical regimes on the parameter plane (b, ϵ) and two enlarged fragments with phase portraits of attractors on phase plane (u, x) at representative points

collision of a pair of smooth tori, one stable and another unstable. After the event, both of them disappear, and intermittent regime arises, with long-time travel of the orbits through the region of former existence of attractor and repeller (the «channel»). Going along the bifurcation curve we observe that the semi-attractive invariant curve, formed at the moment of collision of stable and unstable tori, grows in size, and ultimately touches the minimum of the map; there we arrive to the TCT point. As found numerically, it is located at

$$r_{TCT} = 0.377866239\dots, \quad \varepsilon_{TCT} = 0.132566321\dots \quad (12)$$

Another, upper border of the gray area corresponds to a situation when the stable and unstable invariant curves touch each other, but do not coincide. This means that at least one of the curves must be non-smooth («fractal torus»). From the figure one can see that both bifurcation lines of smooth and fractal tori-collision meet at the TCT critical point.

It was observed that fractalization of torus and transition to SNA in the forced circle map is possible also in the critical and subcritical domain ($K \leq 1$) [29, 30]. This transition can not be associated with the TDT or TCT points because of absence of the quadratic extrema. Its nature was revealed in Ref. [19] as linked with the torus fractalization at the intermittency threshold. To describe the phenomenon it was convenient to use a model

$$x_{n+1} = f(x_n) + b + \varepsilon \cos 2\pi n, \quad (13)$$

where $f(x)$ was defined as

$$f(x) = \begin{cases} x/(1-x), & x \leq 0.75 \\ 9/(2x) - 3, & x > 0.75 \end{cases} \quad (14)$$

One branch of the mapping is selected in a form of the fractional-linear function, $x/(1-x)$, which naturally appears in analysis of dynamics near tangent bifurcation associated with intermittency (e.g. [31-34]). The other branch is attached somewhat arbitrarily to ensure presence of the «rejection mechanism» in the dynamics and to exclude divergence.

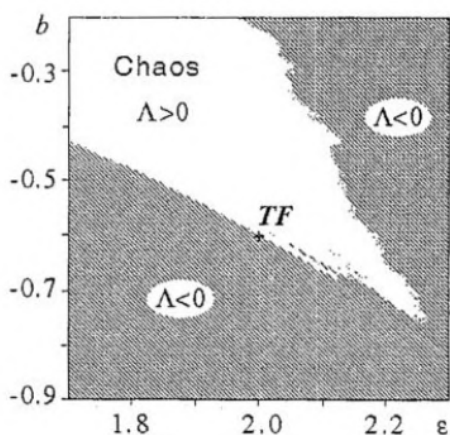


Fig. 4. Chart of dynamical regimes for the model (13). The bottom gray area corresponds to localized attractor represented by smooth torus. The upper border of the bottom area is the bifurcation curve of the intermittent transition. In the left part the bifurcation consists in collision of smooth stable and unstable tori with their coincidence, in the right part - to fractal collision at some exceptional set of points. White area designates chaos, and dark gray presumably corresponds to SNA. Sign of the Lyapunov exponent Λ is indicated in all three domains

Fig. 4 shows a chart of dynamical regimes for the model (13). The white area designates chaotic regime with positive Lyapunov exponent Λ . Gray regions correspond to negative Λ . In the bottom gray area attractor is localized and represented by a smooth torus. The upper border of this region is the bifurcation curve of transition to delocalized attractor via intermittency. The bifurcation consists in collision of smooth stable and unstable tori with their coincidence, and the Lyapunov exponent at the bifurcation is zero. In the right part of the diagram the bifurcation curve separates regimes of torus and SNA. The bifurcation corresponds to fractal collision of two invariant curves at some exceptional set of points, and the Lyapunov exponent at the bifurcation is negative. These two parts of the bifurcation border are separated by the *critical point of torus fractalization* (TF) that is located at

$$\varepsilon_{TF} = 2, \quad b_{TF} = -0.597515185376121\dots \quad (15)$$

3. The classic GM critical point

Critical behavior in the circle map associated with break-up of the golden-mean quasiperiodicity (GM critical point) was discovered first by Shenker [21] and studied in terms of RG analysis by Feigenbaum-Kadanoff-Shenker and Ostlund et al. [10-12]. Although the circle map is one-dimensional, it may be treated in terms of our general scheme, as a particular case of (1). We consider two decoupled maps

$$x_{n+1} = f(x_n), \quad u_{n+1} = u_n + w \pmod{1}, \quad (16)$$

with $f(x) = x + r - (K/2\pi)\sin 2\pi x$. The function is independent of the second argument u , so, the GM criticality will correspond to a degenerate fixed point of our functional equation: $g_\lambda(x, u) = G(x)$. In this case Eq. (4) yields

$$G(x) = \alpha^2 G(\alpha^{-1} G(x/\alpha)), \quad (17)$$

the relation known as the Feigenbaum-Kadanoff-Shenker equation. It has been solved numerically (e.g. [10-12, 35, 36, 37, 9]), and the function is found in a form of high-precision expansion in powers of x^3 . The scaling constant is

$$\alpha = -1.288574553954\dots \quad (18)$$

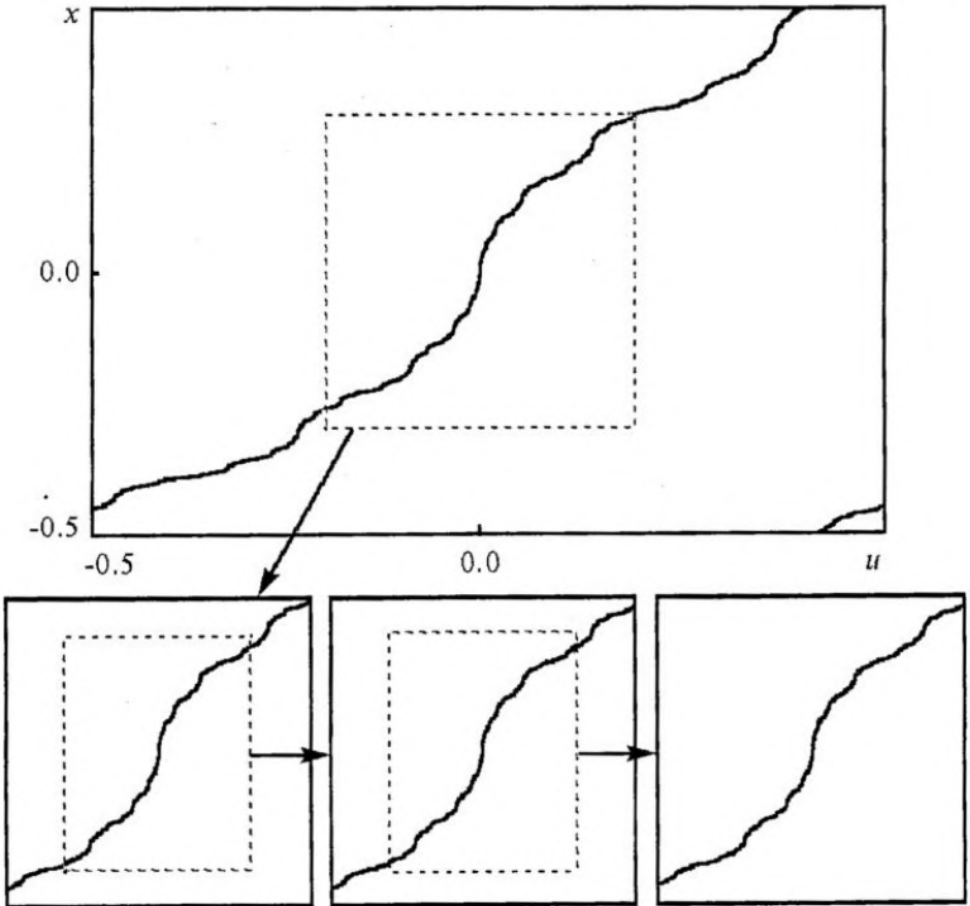


Fig. 5. Attractor of the two-dimensional map (16) at the GM critical point (top panel) and illustration of the basic local scaling property: the structure reproduces itself under magnification with factors $\alpha = -1.28857\dots$ and $\beta = -1.61803\dots$ along the vertical and the horizontal axes, respectively

Accounting representation of the circle map in the form (16) it is natural to depict the critical attractor in coordinates (u, x) (Fig. 5). Observe that it is represented by a fractal-like curve. Locally, the basic scaling property of this fractal may be deduced from the RG analysis. Indeed, the evolution operators for time intervals increasing as Fibonacci numbers become identical, up to the scale change. For each next Fibonacci number the variables x and u are rescaled by α and $\beta = -\omega^{-1}$. As follows, attractor in coordinates (u, x) must possess self-similarity: increasing resolution by factors α and β along the vertical and the horizontal axes, respectively, one should observe the similar structures (see bottom panels of Fig. 5).

For perturbations of the GM fixed-point, which do not violate the unidirectional nature of the master-slave coupling, the equation (5) accepts the form

$$\delta^2 h(x) = \alpha \delta G'(G(x/\alpha)) h(x/\alpha) + \alpha^2 (\alpha^{-1} G(x/\alpha)). \quad (19)$$

As found (e.g. Refs [10-12, 35, 36, 37, 9]), there are two relevant eigenvalues,

$$\delta_1 = -2.8336106559\dots \quad \text{and} \quad \delta_2 = \alpha^2 = 1.660424381\dots \quad (20)$$

These are the constants responsible for the scaling properties of the parameter space structure near the GM critical point. However, to demonstrate them we need to define a special local coordinate system near the critical point - the scaling coordinates. (The same will be necessary for other types of criticality, see sections 4-6.) As argued in Refs [37, 9], this is a curvilinear system: one coordinate line goes along the critical line $k=1$, and the another - along the curve of constant rotational number. Numerically, the relation of new coordinates (C_1, C_2) with parameters of the original map is expressed as

$$r = r_c + c_1 - 0.01749c_2 - 0.00148c_2^2, \quad k = k_c + c_2. \quad (21)$$

In these relations we account terms up to the second order because of the relation between δ_1 and δ_2 : $\delta_2 < \delta_1$ and $\delta_2 < \delta_1^2$, but $\delta_2 > \delta_1^3$ (see Refs [13, 16-19, 37] for explanation of the rules for selection of the scaling coordinates). Fig. 6 shows a chart of dynamical regimes

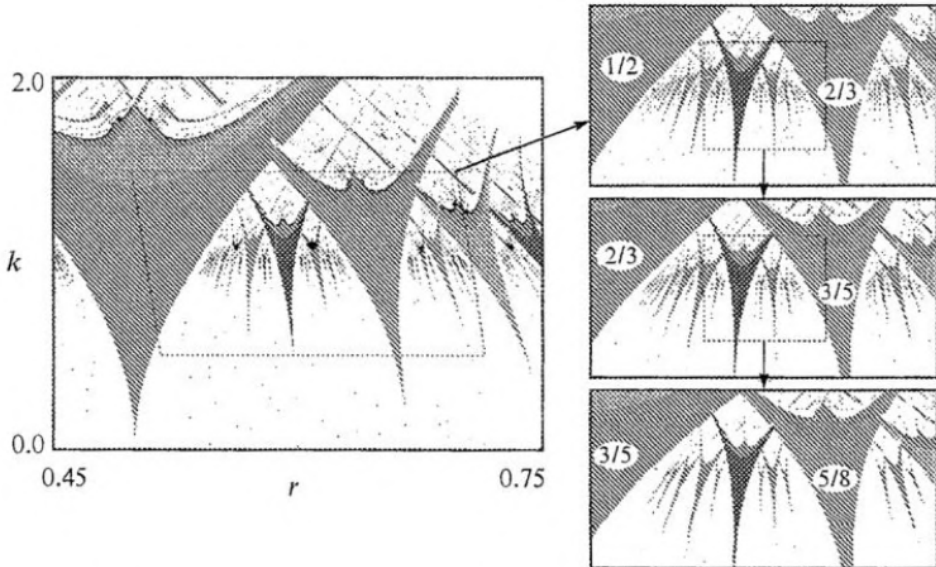


Fig. 6. Chart of dynamical regimes on the parameter plane of the sine circle map and a sequence of fragments for several steps of magnification of vicinity of the GM critical point in the scaling coordinates, with factors δ_1 and δ_2 along horizontal and vertical axes, respectively

regimes with Arnold tongues and a sequence of fragments for several steps of magnification in the scaling coordinates. Observe excellent repetition of the two-dimensional arrangement of the tongues at subsequent levels of resolution.

4. Critical point TCT

RG analysis of the torus-collision terminal point was developed in Ref. [16]. The critical behavior of this type was found in the forced logistic map (8) and in the forced supercritical circle map (11). Here we prefer to deal with the last one because divergence of iterations is excluded in this case. The equation may be written as

$$\begin{aligned} x_{n+1} &= x_n + r - (K/2\pi)\sin 2\pi x_n + \epsilon \cos(2\pi u) \pmod{1}, \\ u_{n+1} &= u_n + w \pmod{1}, \end{aligned} \quad (22)$$

and parameter K is supposed to be supercritical and fixed, $K=2.5$. As mentioned in Sec.2, the TCT point is located at $(r, \epsilon)_{TCT} = (0.377866239, 0.132566321)$.

In the RG approach, the TCT point is associated with a fixed-point solution of the functional equation (4). This circumstance was checked accurately in numerical procedure based on iterations of the RG transformation (4). Also the multi-dimensional Newton technique was used to solve the fixed-point equation in respect to the coefficients of polynomial expansion of the universal function in an appropriately chosen domain in the (u, x) plane (see [16] for details). The scaling constant α was found in the course of the computations, so

$$\alpha = 1.7109605\dots \text{ and } \beta = -w^{-1} = 1.6180339\dots \quad (23)$$

As seen from Fig. 7, the critical attractor in coordinates (u, x) is represented by a non-smooth fractal-like curve. To observe scaling, we need to select properly the origin of local coordinate system (the «scaling center»). As found in Ref. [16], it is located at

$$u_c = 0.284109286 \text{ and } x_c = (2\pi)^{-1} \arctan(K^2 - 1)^{1/2} = 0.184505060. \quad (24)$$

Now, if we rescale $\Delta x = x - x_c$ and $\Delta u = u - u_c$ by factors α and $\beta = -w^{-1}$, respectively, the dynamical regimes remain of the same kind, but with rescaling of time by factor w^{-1} . The invariant curve also must be invariant under this transformation. Indeed, the picture inside a selected box in Fig. 7 reproduces itself under subsequent magnifications (with inversion in respect to the phase variable, due to the negative β). This scaling property implies that locally the behavior of the invariant curve obeys $\Delta x \propto |\Delta u|^\gamma$ with $\gamma = \log \alpha / \log \beta = 1.117$. The power γ is close to one, so visually the curve looks like broken at the point of singularity.

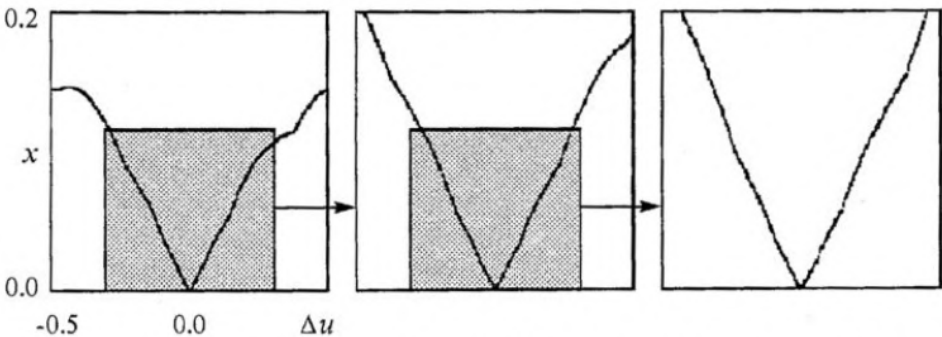


Fig. 7. Attractor of the forced circle map at the TCT critical point (the left panel) and illustration of the basic local scaling property: the structure reproduces itself under magnification with factors $\alpha=1.71096\dots$ and $\beta=-1.61803\dots$ along the vertical and the horizontal axes, respectively

Due to ergodicity ensured by irrationality of the frequency, the singularity at the origin implies existence of the same type of singularities over the whole invariant curve, in a dense set of points. Note that $\gamma > 1$. It means that the singularity is weak: the invariant curve, apparently, remains differentiable, but not twice differentiable.

The next step is analysis of the linearized RG equation and of the corresponding eigenvalue problem (5). Numerical solution of the functional equation with substitution of $g(x,u)$ and constant α associated with the TCT criticality was performed with approximation of the eigenfunctions via finite power expansions in respect to x and u . As found, two eigenvalues are relevant:

$$\delta_1 = 3.600810\dots \text{ and } \delta_2 = 1.828329\dots \tag{25}$$

These are scaling factors determining self-similarity of topography in a vicinity of the TCT point. To demonstrate the scaling property we define scaling coordinates in the parameter plane. Note that $\delta_2 < \delta_1$ and $\delta_2 < \delta_1^2$, but $\delta_2 > \delta_1^3$. So, we account terms up to the second order in the parameter change. As suggested in Ref. [16] it may be chosen as

$$r = r_c + c_1 - 0.3121848c_2 - 2.047c_2^2, \quad \varepsilon = \varepsilon_c + c_2. \tag{26}$$

Fig. 8 shows a fragment of the chart of dynamical regimes near the TCT point for the forced circle map. Note similarity of the configurations represented in scaling coordinates.

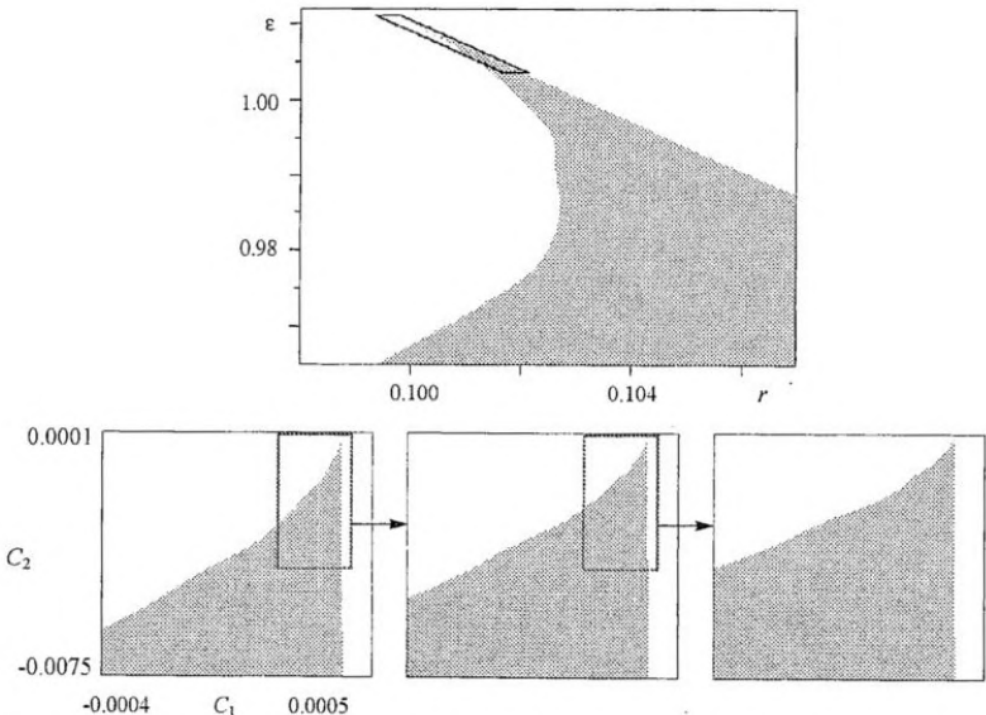


Fig. 8. Chart of dynamical regimes on the parameter plane of the quasiperiodically driven supercritical circle map and a sequence of fragments for several steps of magnification of a vicinity of the TCT critical point in the scaling coordinates, with factors δ_1 and δ_2 along horizontal and vertical axes, respectively. Gray area corresponds to localized attractor with negative Lyapunov exponent, and white to chaos

5. Critical point TDT

Let us turn now to the RG results relating to the torus-doubling terminal point [15, 38, 39]. The basic illustrative example will be the forced logistic map that may be rewritten as

$$x_{n+1} = \lambda - x_n^2 + \epsilon \cos 2\pi u_n, \quad u_{n+1} = u_n + w \pmod{1}. \quad (27)$$

As noted in Sec. 2, the TDT point is located at $(\lambda, \epsilon)_{TDT} = (1.158096856, 0.360248020)$.

It was found in Refs. [15, 38] that the TDT point is associated with a period-3 cycle of the RG equation (4): $g_1(x, u) \rightarrow g_2(x, u) \rightarrow g_3(x, u) \rightarrow g_1(x, u)$. To find this period-3 solution with high precision a numerical procedure was developed, the result was a representation of functional pair $\{g_1(x, u), g_2(x, u)\}$ in a form of polynomial expansion over the arguments x and u (see the table of coefficients in [38]). The rescaling constant is $\alpha = 1.58259341\dots$

In coordinates (u, x) the critical attractor looks like a fractal curve (Fig. 9). To observe scaling, the origin of the coordinate system must be placed at the «scaling center» [15, 38]

$$u_c = 0.3952188264 \text{ and } x_c = 0. \quad (28)$$

Due to the period-3 nature of the solution of the RG equation, observation of self-similarity of the critical attractor requires using the scaling factors

$$\alpha^3 = 3.96376647\dots \text{ and } \beta^3 = -4.23606798\dots \quad (29)$$

If we rescale x and $\Delta u = u - u_c$ by α^3 and β^3 , respectively, the dynamical regimes remain of the same kind, but with characteristic time rescaled by w^{-3} . The curve representing the attractor must be invariant under this transformation, and this is indeed the case, see Fig. 9.

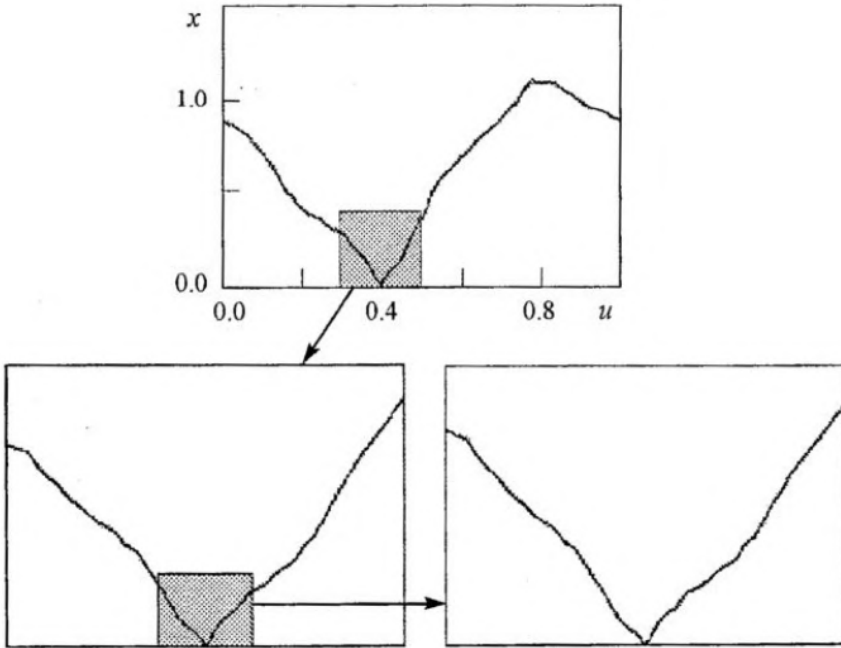


Fig. 9. Attractor of the forced logistic map at the TDT critical point (the left panel) and illustration of the basic local scaling property: the structure reproduces itself under magnification with factors $\alpha^3 = 3.96376\dots$ and $\beta^3 = -4.2360\dots$ along the vertical and the horizontal axes, respectively

The picture inside a selected box reproduces itself under subsequent magnifications. Locally the invariant curve behaves as $x \propto |\Delta u|^\gamma$ with $\gamma = \log \alpha / \log |\beta| \approx 0.954$. The exponent is close to one, so the curve looks like broken at the point of singularity. Due to ergodicity of the quasiperiodic motion, the singularity at the origin implies presence of the same type of singularities in a dense set of points over the whole invariant curve.

Because of the period-3 nature of the solution, analysis of the linearized RG equation is more complicated than for a fixed point. The eigenvalue problem reads

$$\begin{aligned} \delta^2 h_3(x, u) &= \alpha \delta g_1' (g_2(x/\alpha, -uw), w^2 u + w) h_2(x/\alpha, -uw) + \alpha^2 h_1(\alpha^{-1} g_2(x/\alpha, -uw), w^2 u + w), \\ \delta^2 h_1(x, u) &= \alpha \delta g_2' (g_3(x/\alpha, -uw), w^2 u + w) h_3(x/\alpha, -uw) + \alpha^2 h_2(\alpha^{-1} g_3(x/\alpha, -uw), w^2 u + w), \\ \delta^2 h_2(x, u) &= \alpha \delta g_3' (g_1(x/\alpha, -uw), w^2 u + w) h_1(x/\alpha, -uw) + \alpha^2 h_3(\alpha^{-1} g_1(x/\alpha, -uw), w^2 u + w). \end{aligned} \quad (30)$$

Numerical solution of this problem with substitution of $g_{1,2,3}(x, u)$ and α associated with the TDT criticality yields two relevant eigenvalues [15, 38]:

$$\delta_1 = 10.5029... \quad \text{and} \quad \delta_2 = 5.1881... \quad (31)$$

To demonstrate scaling property in the parameter plane we need to define appropriate «scaling coordinates». In the present case $\delta_2 < \delta_1$ and $\delta_2 > \delta_1^m$ for $m=2,3,\dots$ It

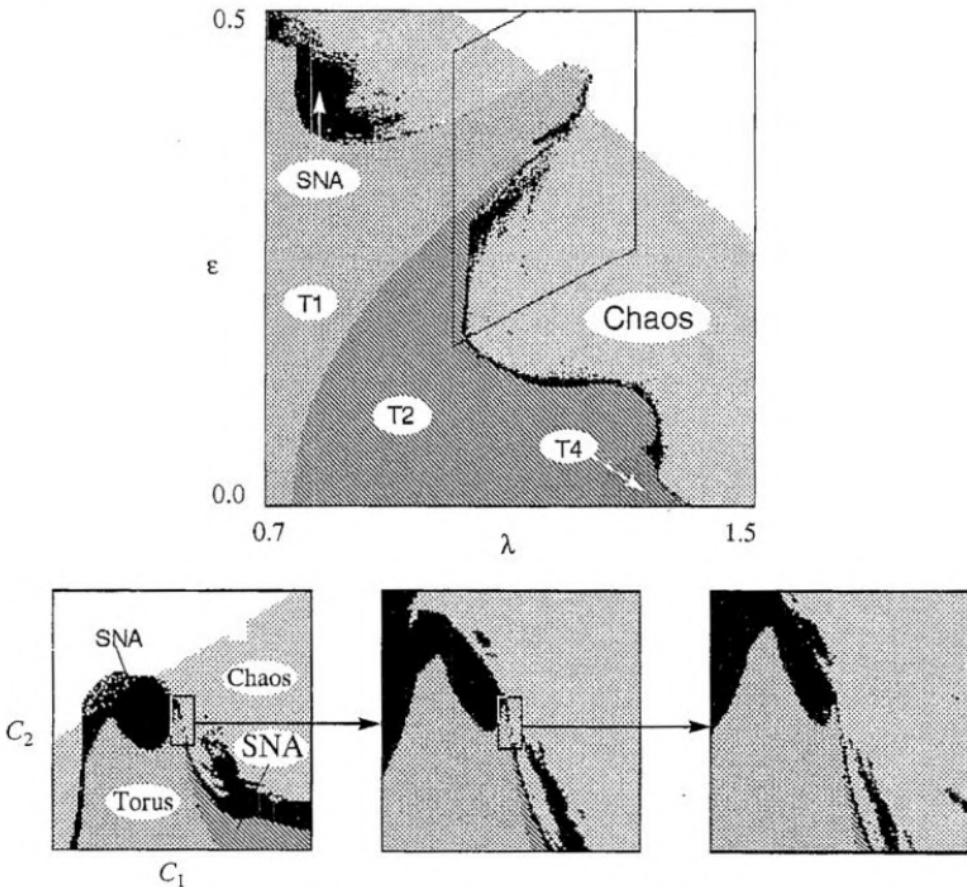


Fig. 10. Chart of dynamical regimes on the parameter plane of the quasiperiodically driven logistic map and a sequence of fragments for several steps of magnification of a vicinity of the TDT critical point in the scaling coordinates, with factors δ_1 and δ_2 along horizontal and vertical axes, respectively

means that a linear parameter change is sufficient. According to Refs [15, 38], it may be chosen as

$$\lambda = \lambda_{TDT} + c_2, \quad \varepsilon = \varepsilon_{TDT} - c_1 + 0.3347c_2. \quad (32)$$

Fig. 10 shows a chart of dynamical regimes near the TDT in scaling coordinates for several steps of subsequent magnification.

6. Critical point TF

The transition from localized to delocalized attractor in the model map (13) is accompanied by appearance of intermittent regimes. While we are close to the point of bifurcation, the laminar stages of dynamics occupy an overwhelming part of observation time (like in the case of the usual Pomeau-Manneville intermittency). They correspond to dynamics on the left branch of the map (13). To study details of the transition we may concentrate on the laminar stages and consider a simplified map [19]

$$x_{n+1} = x_n / (1 - x_n) + b + \varepsilon \cos(2\pi(nw + u)), \quad u_{n+1} = u_n + w \pmod{1}. \quad (33)$$

As explained in Sec. 2, the bifurcation border in the plane (ε, b) contains a critical point TF separating situations of smooth and fractal tori collision at $(\varepsilon, b)_{TF} = (2, -0.597515185)$.

An important note is that due to the fractional-linear nature of the map the functions obtained at subsequent steps of the RG transformation (4) will be fractional-linear too. The same is true for the fixed-point of the RG equation, associated with the TF critical point. It implies that we may search for the fixed-point solution in a form.

$$g(x, u) = (a(u)x + b(u)) / (c(u)x + d(u)), \quad (34)$$

where a, b, c, d are some functions of u . Without loss of generality we require them to satisfy additional conditions $a(u)d(u) - b(u)c(u) = 1$ and $c(0) = -1$. Substituting (34) into (4) we arrive at the fixed-point RG equation in terms of the functions a, b, c, d :

$$\begin{pmatrix} a(u) & b(u) \\ c(u) & d(u) \end{pmatrix} = \begin{pmatrix} a(w^2u + w) & \alpha^2 b(w^2u + w) \\ \alpha^2 c(w^2u + w) & d(w^2u + w) \end{pmatrix} \cdot \begin{pmatrix} a(-wu) & \alpha b(-wu) \\ \alpha^{-1} c(-wu) & d(-wu) \end{pmatrix}. \quad (35)$$

The solution was found numerically, the coefficients of polynomial expansions for $a(u), b(u), c(u), d(u)$ are listed in Ref. [19]. The factor α was also computed, so

$$\alpha = 2.890053525... \quad \text{and} \quad \beta = -w^{-1} = -1.6180339... \quad (36)$$

These two constants determine scaling properties of the critical attractor on the (x, u) -plane. In fact, the variable x in the RG equation and in the original map are not the same: we need to introduce «scaling coordinates» in the (x, u) -plane. As found numerically [19], the variable change looks like

$$X \propto x + 2.34719526 + 5.92667u - 210.629u^2, \quad U = u. \quad (37)$$

Fig. 11 illustrates scaling property of the critical attractor. Observe excellent reproduction of details of the structure in scaling coordinates (X, U) .

Numerical solution of the eigenvalue problem (5) for the fractional-linear fixed-point reveals two relevant eigenvalues

$$\delta_1 = 3.134272989... \quad \text{and} \quad \delta_2 = w^{-1} = 1.618033979... \quad (38)$$

responsible for scaling properties of the parameter space near the critical point. If we

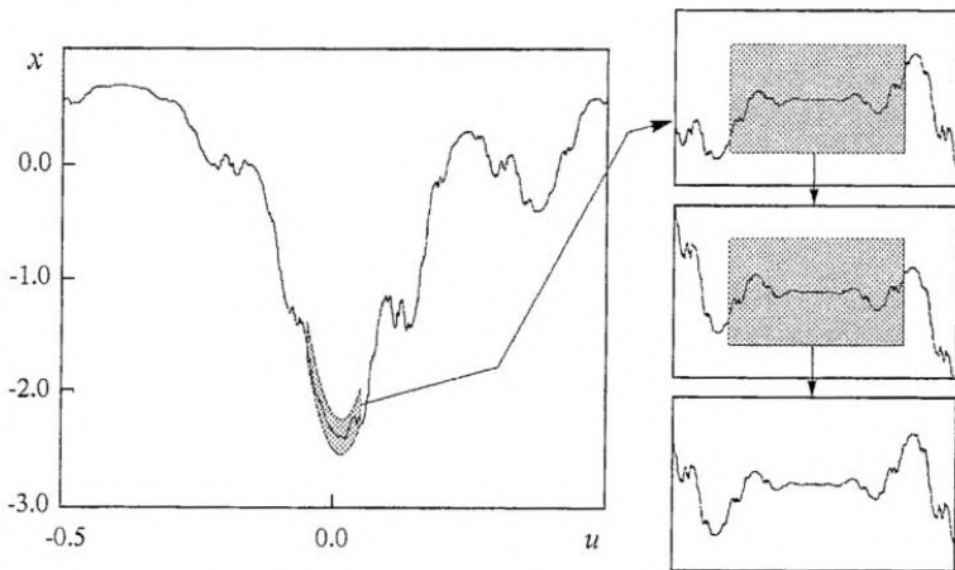


Fig. 11. Attractor of the forced fractional-linear map at the TF critical point (the left panel) and illustration of the basic local scaling property: the structure depicted in scaling coordinates reproduces itself under magnification with factors $\alpha=2.89005\dots$ and $\beta=-1.618034\dots$ along the vertical and the horizontal axes, respectively

depart from the critical point along the bifurcation curve of the attractor-repeller collision, the first eigenvector does not contribute, the relevant perturbation is associated with δ_2 . If we choose a transversal direction, say, along the axis b , the perturbation of the first kind appears.

In the case under consideration we have $\delta_1 > \delta_2$ and $\delta_1 > \delta_2^2$, but $\delta_1 < \delta_2^3$, so quadratic terms must be taken into account in the parameter change; the scaling coordinates (C_1, C_2) are linked with parameters of the original map as

$$b = b_{TF} + C_1 - 0.64938C_2 - 0.33692C_2^2, \quad \varepsilon = 2 + C_2. \quad (39)$$

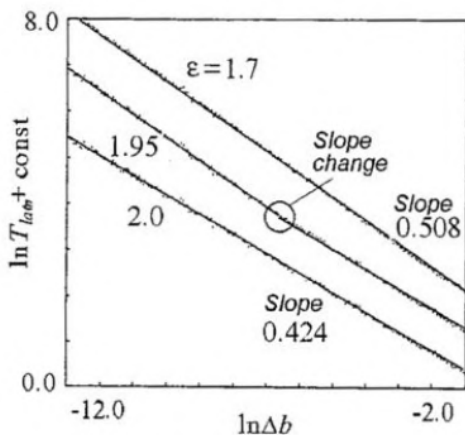


Fig. 12. Data of numerical experiments with the fractional-linear map: average duration of passage through the «channel» versus deflection from the bifurcation threshold for three values of ε in the double logarithmic scale. Observe a «crossover» phenomenon, the slope change from critical to subcritical value at some intermediate value of Δb for $\varepsilon=1.95$

To illustrate scaling associated with nontrivial constant δ_1 let us consider duration of laminar phases in a course of the intermittent dynamics generated by the map (33). In usual Pomeau - Manneville intermittency of type I the average duration of the laminar stages behaves as $\langle t_{lam} \rangle \propto \Delta b^\nu$ with $\nu=0.5$ [31-34]. In presence of the quasiperiodic force the same law is valid in the subcritical region, $\varepsilon < 2$. In the critical case $\varepsilon=2$ the exponent is distinct. Indeed, as follows from the RG results, to observe increase of characteristic time scale by factor $\theta = w^{-1} = 1.61803$ we have to decrease a shift of parameter b from the bifurcation threshold by factor $\delta_1 = 3.13427$. As follows, the exponent must be

$$\nu = \log \theta / \log \delta_1 = 0.42123.$$

Fig. 12 shows data of numerical

experiments with the fractional-linear map. At each fixed ε an average duration of passage through the «channel» near the formerly existed attractor-repeller pair was computed in dependence on Δb for ensemble of orbits with random initial conditions. Results are plotted in the double logarithmic scale. For particular $\varepsilon=1.7$ (subcritical) and 2 (critical) the dependencies fit the straight lines of a definite slope, estimated as 0.508 and 0.424, in good agreement with the theory. At subcritical ε slightly less than 2 one can observe a «crossover» phenomenon, that is the slope change from critical to subcritical value at some intermediate value of Δb .

7. Conclusion

The present paper was devoted to a review of critical situations at the onset of chaotic or strange nonchaotic behavior via quasiperiodicity, more concretely, in the case of the golden-mean ratio of the basic frequencies. We have derived a two-dimensional generalization of the Feigenbaum-Kadanoff-Shenker RG equation and demonstrate that it may be used to treat from the common point of view a number of critical situations, the conventional golden-mean criticality (GM), and the critical situations in quasiperiodically driven model maps: torus collision terminal (TCT), torus-doubling terminal (TDT), and torus fractalization at the intermittency threshold (TF). All these critical situations are of obvious interest for a problem of synchronization in nonlinear systems, in context of study of transitions associated with break-up, or other bifurcations of complex generalized synchronous regimes. In perspective, it would be interesting to reveal details and regularities of coexistence and subordination of all the types of critical behavior.

As is common in situations allowing the RG analysis, one can expect that the quantitative regularities intrinsic to our model maps will be valid also in other systems relating to the same universality classes. It would be significant to find this type of behavior in systems of higher dimension, for example, in quasiperiodically driven invertible 2D maps, which could represent Poincaré maps of some flow systems. It would be interesting to arrange special experiments on search and observation of the considered types of critical behavior. Since now, only two of them, GM and TDT critical behavior, were observed experimentally (see e.g. [40, 28, 41, 38, 39]).

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РАЗНООБРАЗИЕ КРИТИЧЕСКИХ ЯВЛЕНИЙ, АССОЦИИРУЮЩИХСЯ С КВАЗИПЕРИОДИЧЕСКИМ ДВИЖЕНИЕМ ПРИ СООТНОШЕНИИ ЧАСТОТ, РАВНОМ ЗОЛОТОМУ СРЕДНЕМУ

С.П. Кузнецов

В статье представлены несколько универсальных классов критического поведения, которые встречаются на пороге возникновения хаотической динамики или странного нехаотического аттрактора через квазипериодичность. Обсуждаются и иллюстрируются устройство пространства параметров и соответствующие его скейлинговые свойства.



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