

Hidden Dynamics

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The Mathematics of Switches, Decisions
and Other Discontinuous Behaviour



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For Arthur.



A smooth sea never made a skillful sailor
– African proverb

*Life has no smooth road for any of us;
and in the bracing atmosphere of a high aim
the very roughness stimulates the climber to steadier steps...*
– William C. Doane

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Preface

Discontinuities are encountered when objects collide, when decisions are made, when switches are turned on or off, when light and sound refract as they pass between different media, when cells divide, or when neurons are activated; examples are to be found throughout the modern applications of dynamical systems theory.

Mathematicians and physicists have long known about the importance of discontinuities. Studying light caustics (the intense peaks that create rainbows or the bright ripples in sunlit swimming pools), George Gabriel Stokes lamented to his fiancée in a letter from 1857:

*... sitting up til 3 o'clock in the morning
... I almost made myself ill, I could not get over it
... the discontinuity of arbitrary constants.*

Discontinuities are not a welcome feature in dynamical or differential equations, because they introduce indeterminacy, the possibility of one problem having many possible solutions, many possible behaviours. How interesting it is then to consider the thoughts of the influential engineer Ove Arup:

*Engineering is not a science ... its problems are under-defined,
there are many solutions, good, bad, or indifferent.
The art is ... to arrive at a good solution.*

For Arup, ‘science studies particular events to find general laws’. Many mathematical scientists would agree that the goal is to achieve generality and banish indeterminacy. But why should the two be mutually exclusive?

Unlocking the potential of discontinuities requires tackling these issues of determinacy and generality. While accepting that some parts of the world lie beyond precise expression, discontinuities nonetheless give us a way to express them, to approximate that which cannot be approximated by standard ‘well-posed’ equations, and to explore a world where certain things will ever remain hidden from view.

With these ideas in mind, this book attempts to ready the field of nonsmooth dynamics for turning to a wider range of applications, simultaneously moving beyond the traditional scope of, and bringing our subject closer into line with, the traditional theory of differentiable dynamical systems.

At a discontinuity, we lose access to some of the most powerful theorems of dynamical systems, and it has long been the task of nonsmooth dynamical theory to redress this. Progress has been impressive in some areas, limited in others. We suggest here that much of what has gone before constitutes a *linear* approach to discontinuities, and here, we lay the foundations for a *nonlinear* theory. Making use of advances in nonlinearity and asymptotics, once we can extend elementary methods such as linearization and stability analysis to nonsmooth systems, discontinuities stop being objects of nuisance and start becoming versatile tools to apply to modelling the real world.

Several examples of applications are studied towards the end of the book, and many more could have been included. Interest in piecewise-smooth systems has been spreading across scientific and engineering disciplines because they offer reliable models of all manner of abrupt switching processes. Our aim is to set out in this book the basic methods required to gain an in-depth understanding of discontinuities in dynamics, in whatever form they arise.

In this book, a discontinuity is *blown up* into a *switching layer*, inside which *switching multipliers* evolve infinitely fast across the discontinuity. Several concepts may be at least partly familiar in other areas of mathematics, in particular algebraic geometry, boundary layers, singularity theory, perturbation theory, and multiple timescales. The terminology used here does not exactly correspond to the usage in those fields, and attempting to refer to or resolve all of the clashes in nomenclature would not make for an easier read. Moreover, we do not use the concepts themselves in strictly the same way. For example, we use the idea of an infinitesimal ε -width of a discontinuity that we can manipulate algebraically, but we are interested solely in the limit $\varepsilon = 0$. This proves to be a sufficiently rich problem, and though it raises the question of what happens when we perturb to $\varepsilon > 0$, that is left for future work. As we discuss in Chapter 1 and Chapter 12, more so than in any smooth system, the perturbation of a discontinuity is a many faceted problem.

This work builds on the pioneering efforts particularly of Aleksei Fedorovich Filippov, Vadim I. Utkin, Marco Antonio Teixeira, and Thomas I. Seidman. I have been lucky to meet and work with all but the first of these, and much in the spirit of modern science, they represent the truly international and interdisciplinary endeavour of what was for too long a niche field of study.

In essence, the framework introduced in this book seeks to explore Filippov's world more explicitly, to make non-uniqueness itself a useful modelling tool in dynamics. Sitting somewhere between deterministic dynamics and stochastic dynamics, nonsmooth dynamics offers a third way: systems that are only piecewise-defined, rendering them *almost everywhere* deterministic.

Chapter Outline

The book is roughly split into three parts: introductory material in Chapters 1 and 2, fundamental concepts at the level of the student or non-expert in Chapters 3 to 6 and Chapter 14, and advanced topics in Chapters 7 to 13.

Chapter 1 is almost a stand-alone and informal essay, surveying the reasons why discontinuities occur, what forms they take, why they matter, and how imperfect our knowledge of them is. The chapter is intended to provoke thought and discussion, not to be detailed reference on the many theoretical and applied concepts it touches on.

Chapter 2 is a stand-alone “lecture”-style outline, a crash course on the topic, and a taster of the main concepts that will be developed in the book.

Chapter 3 contains the complete foundation for everything that follows, the formalities for how we define piecewise-smooth systems in a solvable way. This chapter contains the elements necessary for the eager researcher to rediscover for themselves the contents of the remainder of the book and beyond.

Chapter 4 sets out the basic themes that dominate piecewise-smooth dynamics, the kinds of orbits, the key singularities, and the concepts of stability and bifurcation theory.

Chapter 5 defines a general prototype expression for piecewise-smooth vector fields in the form of a series expansion.

Chapter 6 describes the basic forms of contact between a flow and a discontinuity threshold.

Chapter 7 contains the most important new theoretical elements of the book, setting out the analytical methods required to understand piecewise-smooth systems.

Chapter 8 takes a step back, applying the previous chapters in the more standard setting of linear switching.

Chapter 9 begins the leap forward into nonlinear switching, revealing some of the novel phenomena of piecewise-smooth systems.

Chapter 10 focusses on the most extreme consequences of discontinuity, via determinacy breaking and loss of uniqueness.

Chapter 11 tackles how we understand large-scale behaviour, with new notions of global dynamics and associated bifurcations.

Chapter 12 asks how robust everything that has come before is. We consider how our mathematical framework can be interpreted in a practical setting and what happens to it in the face of nonideal perturbations.

Chapter 13 visits an old friend and long-term obsession of piecewise-smooth systems, the two fold singularity.

Chapter 14 is a series of case studies applying the foregoing analysis to ‘real-world’ models.

Exercises are provided at the back of the book to further facilitate a more in-depth reading or lecture course.

How to Use This Book

This book will look rather different to other works in the area. In Chapter 1, we start from a tour of some less quoted, wide-ranging, but fundamental, examples of how discontinuity arises. Chapter 3 presents the formalism for studying nonsmooth dynamics that forms the foundation for everything that follows and should be the starting point for any course. It is quite possible to jump from there to Chapter 12 to focus on the application and robustness of the formalism.

A proper understanding of the dynamics of nonsmooth system, or a course in it, should progress through Chapters 4 to 11, and I would suggest focussing on (and indeed extending) the analytical methods in Chapter 7. The great peculiarities of nonsmooth systems begin to be revealed in Chapter 9 and Chapter 10, and there are numerous examples therein to explore and build on. More in-depth applications are given in the form of case studies in Chapter 14. Exercises provided at the back of the book provide further insight into the various examples and theorems explored, chapter by chapter.

Prerequisites. In reading this book, it will be helpful to have a grounding in (though we give elementary introductions where possible): single and multi variable calculus, Taylor series, ordinary differential equations and elementary dynamical systems, some linear algebra (eigenvectors, etc.), and a little introductory (highschool) physics. Applications will be explained with background where they are discussed.

Contents

Preface	ix
Chapter Outline	xi
1 Origins of Discontinuity	1
1.1 Discontinuities and Dynamics	2
1.2 Discontinuities and Determinism.....	5
1.3 Discontinuities in Approximations	7
1.4 Discontinuities in Physics and Other Disciplines	10
1.4.1 In Mechanics: Collisions and Contact Forces	12
1.4.2 In Optics: Illuminating a Victorian Discontinuity	14
1.4.3 In Sound: Wavefronts and Shocks.....	15
1.4.4 In Graphs: Sigmoid Transition Functions	18
1.5 ‘Can’t We Just Smooth It?’ (And Other Fudges)	20
1.6 Discontinuities and Simulation	22
1.7 Discontinuity in Dynamics: A Brief History	26
1.8 Looking Forward	30
2 One Switch in the Plane: A Primer	31
2.1 The Elements of Piecewise-Smooth Dynamics	31
2.2 The Value of $\text{sign}(0)$: An Experiment.....	37
2.3 Types of Dynamics: Sliding and Crossing	38
2.4 The Switching Layer and Hidden Dynamics	41
2.4.1 A Note on Modelling Basic Oscillators	47
2.5 Local Singularities and Bifurcations	48
2.5.1 Equilibria and Local Stability	48
2.5.2 Tangencies and Their Bifurcations	50
2.5.3 Equilibria, Sliding Equilibria, and Their Bifurcations .	52
2.6 Global Bifurcations and Tangencies	53
2.7 Determinacy-Breaking: A First Glimpse	56

2.8	Counting Limit Cycles	56
2.9	Looking Forward	60
3	The Vector Field: Multipliers and Combinations	61
3.1	Piecewise-Smooth Vector Fields	61
3.2	The Discontinuity Surface	62
3.3	Constituent Fields and Indexing	63
3.4	The Switching Layer	67
3.5	Inclusions and Existence of a Flow	69
3.6	Looking Forward	72
4	The Flow: Types of Solution	73
4.1	Indexing	73
4.2	Types of Trajectory	74
4.3	Determinacy Breaking Events	79
4.4	Equivalence and Stability	83
4.5	Prototypes	88
4.6	Flow Derivatives	89
4.7	Looking Forward	90
5	The Vector Field Canopy	91
5.1	The Vector Field Canopy	91
5.1.1	The Canopy for One Switch	92
5.1.2	The Canopy for Two Switches	93
5.1.3	The Canopy for m Switches	94
5.2	Deriving the Canopy	95
5.2.1	Joint Expansions and Matching	95
5.2.2	Series of Signs	96
5.2.3	Uniqueness of the Multilinear Term	98
5.3	Looking Forward	100
6	Tangencies: The Shape of the Discontinuity Surface	103
6.1	Flow Tangencies	103
6.2	Fold ($d = 2, k = 2$)	109
6.3	Two-Fold ($d = 3, k = 3$)	110
6.4	Cusp ($d = 3, k = 2$)	112
6.5	Swallowtail ($d = 4, k = 2$)	114
6.6	Umbilic: Lips and Beaks ($d = 4, k = 2$)	115
6.7	Fold-Cusp ($d = 4, k = 3$)	117
6.8	Many-fold Singularities, Cusp-Cusps, and So On	118
6.9	Proofs of Leading-Order Expressions for the Fold and Two-Fold	119
6.10	A Note on Alternative Classifications	123
6.11	Looking Forward	124

- 7 Layer Analysis** 125
 - 7.1 The Sliding Manifold 126
 - 7.1.1 A Special Case: ‘Higher-Order’ Sliding Modes 131
 - 7.2 The Sliding Region’s Attractivity 131
 - 7.3 Singularities of the Sliding Manifold \mathcal{M} 134
 - 7.4 End Points of the Sliding Region 138
 - 7.5 Multiplicity and Attractivity of Sliding Modes 140
 - 7.5.1 One Switch, Multiple Sliding Modes 141
 - 7.5.2 Multiplicity of Sliding Modes at Intersections 143
 - 7.5.3 Classification of Sliding Modes/Equilibria 146
 - 7.6 Layer Variables 149
 - 7.7 Equilibria and Sliding Equilibria 154
 - 7.8 Invariant Subspaces 159
 - 7.9 Bifurcations of Equilibria and Sliding Equilibria 160
 - 7.10 A Saddlenode/Persistence Criterion 168
 - 7.11 Looking Forward 168

- 8 Linear Switching (Local Theory)** 171
 - 8.1 The Sliding Manifold 172
 - 8.2 The Convex Combination 173
 - 8.3 Equilibria and Sliding Equilibria 174
 - 8.4 Boundary Equilibrium Bifurcations 175
 - 8.4.1 One-Parameter BEBs in the Plane 175
 - 8.5 Boundaries of Sliding: For a Single Switch 180
 - 8.5.1 Fold 182
 - 8.5.2 Two-Fold 183
 - 8.5.3 Cusp 185
 - 8.5.4 Swallowtail 186
 - 8.5.5 Umbilic 188
 - 8.5.6 Fold-Cusp 190
 - 8.6 Bifurcations of Sliding Boundaries in the Plane 192
 - 8.7 Boundaries of Sliding: For r Switches 195
 - 8.8 The Hidden Degeneracy of Linear Switching 198
 - 8.9 Piecewise-Smooth Time Rescaling 199
 - 8.10 Looking Forward 200

- 9 Nonlinear Switching (Local Theory): The Phenomena of Hidden Dynamics** 201
 - 9.1 Nonlinear Sliding 201
 - 9.2 Hidden Attractors 204
 - 9.2.1 A Hidden van der Pol Oscillator 204
 - 9.2.2 Hidden Duffing Oscillator and Ueda chaos 206
 - 9.2.3 Cross-Talk Oscillations 208
 - 9.2.4 Hidden Lorenz Attractor 211

9.3	Hidden Bifurcations	213
9.3.1	Cross or Not at an Intersection	213
9.4	The Illusion of Noise	215
9.4.1	Jitter	216
9.4.2	Slip Cascades	217
9.4.3	Switching with Time Dependence	221
9.5	Nonlinear Switching as a Small Perturbation	223
9.5.1	Crossing	225
9.5.2	Sliding	226
9.5.3	Structural Stability of the Sliding Manifold	227
9.6	Hidden Degeneracy at Local Bifurcations	231
9.6.1	Boundary Node Flip	231
9.6.2	Fold-Fold and Flip	236
9.7	Looking Forward	241
10	Breaking Determinacy	243
10.1	Exit Points	243
10.2	Exit Points: Deterministic	244
10.2.1	Exit via a Simple Tangency	244
10.2.2	Exit Transverse to an Intersection	245
10.2.3	Exit via Tangency to an Intersection	247
10.3	Exit Points: Determinacy-Breaking	250
10.3.1	Exit Transverse to an Intersection	251
10.3.2	Exit via a Complex Tangency	257
10.3.3	Zeno Exit from an Intersection	263
10.3.4	Exit from a Sliding Fold	269
10.4	Stranger Attractors	270
10.5	Looking Forward	272
11	Global Bifurcations and Explosions	273
11.1	Local Classification of Global Phenomena	273
11.2	The Sliding Eight	276
11.3	Sliding Bifurcations/Explosions: The Global Picture	279
11.4	Sliding Bifurcations/Explosions in Nonlinear Switching	286
11.5	The Classification and Its Completeness	289
11.5.1	Unfoldings	291
11.5.2	Classes of Sliding Bifurcation	292
11.5.3	Classes of Sliding Explosion	298
11.5.4	The Omitted Singularities	302
11.6	Codimension Two Sliding Bifurcations and Explosions	302
11.7	Maps	303
11.8	Looking Forward	305

12 Asymptotics of Switching: Smoothing and Other Perturbations 307

12.1 Probabilistic Switching 307

 12.1.1 Multiplying Probabilities in the Combination 309

 12.1.2 The Unreasonable Effectiveness of Nonsmooth Models 311

12.2 Convex Switching 314

 12.2.1 Experiments on Convex Switching 314

 12.2.2 Conclusion: Jitter Over the Convex Hull 320

12.3 Smooth Switching 321

 12.3.1 Why Smooth? 321

 12.3.2 The Smoothing Tautology 322

 12.3.3 Deriving the Layer System via Smoothing 328

 12.3.4 Equivalence of the Smoothed System? 329

 12.3.5 Equivalence of Layer Dynamics 329

 12.3.6 The Degeneracy of \mathcal{L} Persists to \mathcal{L}' 335

 12.3.7 Exponential Sensitivity, Contraction, and Determinacy-Breaking 336

 12.3.8 The Canopy as a Series Expansion 337

12.4 Pinching 340

 12.4.1 Extrinsic Pinching 343

 12.4.2 Intrinsic Pinching 346

12.5 Intermediary Agents 350

12.6 Looking Forward 352

13 Four Obsessions of the Two-Fold Singularity 355

13.1 The Generic Two-Fold: A Summary 356

13.2 Obsession 1: The Prototype in n Dimensions 359

 13.2.1 The Visible Two-Fold 361

 13.2.2 The Visible-Invisible Two-Fold 362

 13.2.3 The Invisible Two-Fold 363

 13.2.4 Geometry of the Angular Jump Parameter $\nu^+\nu^-$ 365

13.3 Obsession 2: The Nonsmooth Diabolo 367

 13.3.1 First Return Map: The Skewed Reflection 367

 13.3.2 The Rotation Map 369

 13.3.3 Number of Crossings 371

 13.3.4 The Nonsmooth Diabolo 378

 13.3.5 The Nonsmooth Diabolo Bifurcation 380

13.4 Obsession 3: The Folded Bridge 385

 13.4.1 The Visible Two-Fold 387

 13.4.2 The Visible-Invisible Two-Fold 388

 13.4.3 The Invisible Two-Fold 389

 13.4.4 The Nonsmooth Diabolo Bifurcation: Sliding 390

- 13.5 Obsession 4: Sensitivity in the Layer 392
 - 13.5.1 The Unperturbed System 393
 - 13.5.2 The Perturbed System 395
- 13.6 An Unfinished Saga 403
- 14 Applications from Physics, Biology, and Climate** 407
 - 14.1 In Control: Steering a Ship 407
 - 14.2 Ocean Circulation 409
 - 14.3 Chaos in a Church 418
 - 14.3.1 ‘Lumped Water’ Model 419
 - 14.3.2 ‘Moving Point’ Model 421
 - 14.3.3 ‘Discrete Kick’ Model 422
 - 14.4 Explosion in a Superconducting Stripline Resonator 424
 - 14.5 Conical Refraction 432
 - 14.6 Optical Folded Billiards 437
 - 14.7 Static Versus Kinetic Friction 442
 - 14.8 A Paradox of Skipping Chalk 449
 - 14.9 Pinching Neurons 455
 - 14.9.1 Relaxation Oscillations and Canards 456
 - 14.9.2 Local Geometry of the Canard Singularity 459
 - 14.9.3 The First Pinch: A Shot in the Dark 463
 - 14.9.4 The Second Pinch: Zooming in on the Manifolds 464
 - 14.9.5 The Third Pinch: Catching the Canards 466
 - 14.10 Looking Forward 473
- A Discontinuity as an Asymptotic Phenomenon: Examples** .. 475
 - A.1 Changes of Stability 475
 - A.1.1 Large-Scale Bistability, Small-Scale Decay 475
 - A.1.2 Large-Scale Bistability, Small-Scale Dissipation 477
 - A.2 In Integrals: Stokes’ Phenomenon 478
 - A.3 In Closing 480
- B A Few Words from Filippov and Others, Moscow 1960** ... 481
- Exercises** 497
- References** 507
- Glossary** 517
- Index** 519