



Chimera in Space-Time Representation of Nonlinear Delay Dynamics

Laurent Larger¹, Bogdan Penkovsky^{1,2} and Yuri Maistrenko^{1,3}

¹FEMTO-ST/ Optics, UMR 6174, Univ. of Franche-Comté, Besançon, France

²University of Kyiv-Mohyla Academy, Ukraine

³Institute of Mathematics and Centre for Medical and Biotechnical Research, Kiev, Ukraine

May 19, 2013 / Snowbird, Utah, USA
SIAM Conference on Dynamical Systems



Outline



1. Intro: Delayed feedback loop and space-time plot
2. Selecting and designing the right DDE
3. Outro: chimera, the right suspect?

Outline



Intro: Delayed feedback loop and space-time plot

Selecting and designing the right DDE

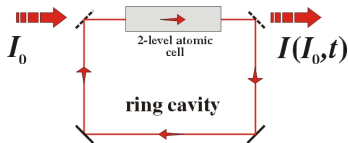
Outro: chimera, the right suspect?

DDE: Physics & modeling

The delayed feedback loop dynamical concept

Closed loop oscillator architecture:

- All-optical Ikeda ring cavity

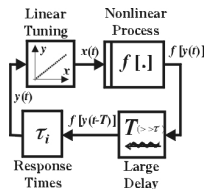


DDE: Physics & modeling

The delayed feedback loop dynamical concept

Closed loop oscillator architecture:

- All-optical Ikeda ring cavity
- Generic bloc diagram setup



DDE: Physics & modeling

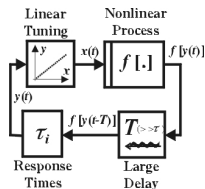
The delayed feedback loop dynamical concept

Closed loop oscillator architecture:

- All-optical Ikeda ring cavity
- Generic bloc diagram setup

Modeling, DDE

$$\tau \frac{dx}{dt}(t) = -x(t) + F_{\text{NL}}[x(t - \tau_D)]$$



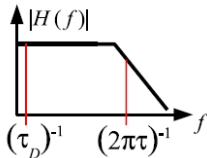
DDE: Physics & modeling



The delayed feedback loop dynamical concept

Closed loop oscillator architecture:

- All-optical Ikeda ring cavity
- Generic bloc diagram setup



Modeling, DDE

$$\tau \frac{dx}{dt}(t) = -x(t) + F_{\text{NL}}[x(t - \tau_D)]$$

- Instantaneous part (linear filter)

$$\tau \frac{dx}{dt}(t) + x(t) = z(t) \quad \leftrightarrow \quad H(f) = \text{FT}[h(t)] = \frac{X(f)}{Z(f)} = \frac{1}{1 + i2\pi f\tau}$$

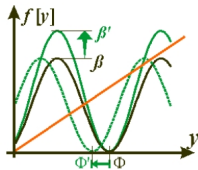
DDE: Physics & modeling



The delayed feedback loop dynamical concept

Closed loop oscillator architecture:

- All-optical Ikeda ring cavity
- Generic bloc diagram setup



Modeling, DDE

$$\tau \frac{dx}{dt}(t) = -x(t) + F_{\text{NL}}[x(t - \tau_D)]$$

- Instantaneous part (linear filter)

$$\tau \frac{dx}{dt}(t) + x(t) = z(t) \quad \leftrightarrow \quad H(f) = \text{FT}[h(t)] = \frac{X(f)}{Z(f)} = \frac{1}{1 + i2\pi f\tau}$$

- Nonlinear delayed driving force

$$z(t) = F_{\text{NL}}[x(t - \tau_D)] = \beta \cos^2[x(t - \tau_D) + \Phi]$$

Re-scaling and spatio-temporal viewpoint

Normalization wrt Delay τ_D : $s = t/\tau_D$, and $\varepsilon = \tau/\tau_D$

$$\varepsilon \dot{x}(s) = -x(s) + f_{\text{NL}}[x(s-1)], \quad \text{where } \dot{x} = \frac{dx}{ds}.$$

Large delay case: $\varepsilon \ll 1$, potentially high dimensional attractor
 ∞ -dimensional phase space, initial condition: $x(s), s \in [-1, 0]$

Re-scaling and spatio-temporal viewpoint

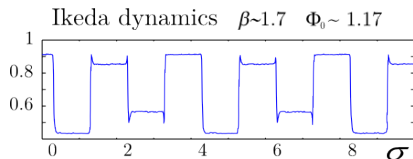
Normalization wrt Delay τ_D : $s = t/\tau_D$, and $\varepsilon = \tau/\tau_D$

$$\varepsilon \dot{x}(s) = -x(s) + f_{\text{NL}}[x(s-1)], \quad \text{where } \dot{x} = \frac{dx}{ds}.$$

Large delay case: $\varepsilon \ll 1$, potentially high dimensional attractor
 ∞ -dimensional phase space, initial condition: $x(s), s \in [-1, 0]$

Space-time representation

- Virtual space variable σ ,
 $\sigma \in [0; 1 + \gamma]$ with $\gamma = O(\varepsilon)$.



Re-scaling and spatio-temporal viewpoint

Normalization wrt Delay τ_D : $s = t/\tau_D$, and $\varepsilon = \tau/\tau_D$

$$\varepsilon \dot{x}(s) = -x(s) + f_{\text{NL}}[x(s-1)], \quad \text{where } \dot{x} = \frac{dx}{ds}.$$

Large delay case: $\varepsilon \ll 1$, potentially high dimensional attractor
 ∞ -dimensional phase space, initial condition: $x(s), s \in [-1, 0]$

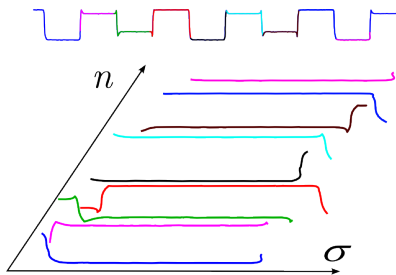
Space-time representation

- Virtual space variable σ ,
 $\sigma \in [0; 1 + \gamma]$ with $\gamma = O(\varepsilon)$.

- Discrete time n

$$n \rightarrow (n+1)$$

$$s = n(1 + \gamma) + \sigma \rightarrow s = (n+1)(1 + \gamma) + \sigma$$



Re-scaling and spatio-temporal viewpoint

Normalization wrt Delay τ_D : $s = t/\tau_D$, and $\varepsilon = \tau/\tau_D$

$$\varepsilon \dot{x}(s) = -x(s) + f_{\text{NL}}[x(s-1)], \quad \text{where } \dot{x} = \frac{dx}{ds}.$$

Large delay case: $\varepsilon \ll 1$, potentially high dimensional attractor
 ∞ -dimensional phase space, initial condition: $x(s), s \in [-1, 0]$

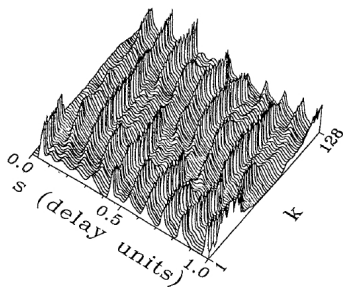
Space-time representation

- Virtual space variable σ ,
 $\sigma \in [0; 1 + \gamma]$ with $\gamma = O(\varepsilon)$.

- Discrete time n

$$n \rightarrow (n+1)$$

$$s = n(1 + \gamma) + \sigma \rightarrow s = (n+1)(1 + \gamma) + \sigma$$



F.T. Arecchi, *et al.* Phys. Rev. A, 1992

Re-scaling and spatio-temporal viewpoint

Normalization wrt Delay τ_D : $s = t/\tau_D$, and $\varepsilon = \tau/\tau_D$

$$\varepsilon \dot{x}(s) = -x(s) + f_{\text{NL}}[x(s-1)], \quad \text{where } \dot{x} = \frac{dx}{ds}.$$

Large delay case: $\varepsilon \ll 1$, potentially high dimensional attractor
 ∞ -dimensional phase space, initial condition: $x(s), s \in [-1, 0]$

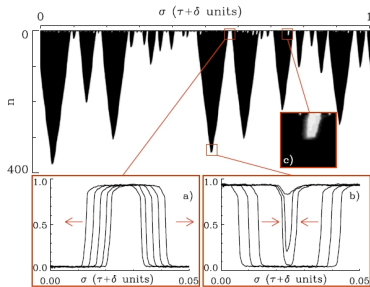
Space-time representation

- Virtual space variable σ ,
 $\sigma \in [0; 1 + \gamma]$ with $\gamma = O(\varepsilon)$.
- Discrete time n

$$n \rightarrow (n+1)$$

$$s = n(1 + \gamma) + \sigma \rightarrow s = (n+1)(1 + \gamma) + \sigma$$

G. Giacomelli, *et al.* EPL, 2012



Outline



Intro: Delayed feedback loop and space-time plot

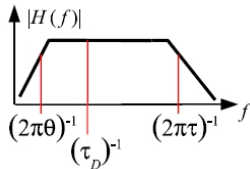
Selecting and designing the right DDE

Outro: chimera, the right suspect?

i ntegro-differential delay dynamics

i DDE: the NL delay damped oscillator viewpoint

- 2nd order bandpass filter, or strongly damped harmonic oscillator ($m \gg 1$, $\theta = \frac{2m}{\Omega_0}$, $\tau = \frac{1}{2m\Omega_0}$)

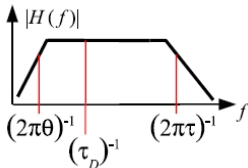


V.S. Udaltsov, *et al.* IEEE Trans. Circ. & Syst., 2002; Y.C. Kouomou *et al.*, Phys. Rev. Lett. 2005;
M. Peil *et al.*, Phys. Rev. E, 2009; T.E. Murphy *et al.*, Phil. Trans. R. Soc. A, 2010; K. Callan *et al.* Phys. Rev. Lett., 2010;
L. Larger & J.M. Dudley, Nature, News & Views, 2010; L. Weicker *et al.* Phys. Rev. E, 2012.

*i*ntegro-differential delay dynamics

i DDE: the NL delay damped oscillator viewpoint

- 2nd order bandpass filter, or strongly damped harmonic oscillator ($m \gg 1$, $\theta = \frac{2m}{\Omega_0}$, $\tau = \frac{1}{2m\Omega_0}$)
- Higher orders sometimes relevant experimentally (2nd order usually qualitatively enough)



$$\frac{1}{\Omega_0^2} \frac{d^2 x}{dt^2}(t) + \frac{2m}{\Omega_0} \frac{dx}{dt}(t) + x(t) = \frac{2m}{\Omega_0} \frac{dz}{dt}(t) \quad \leftrightarrow \quad H(\omega = 2\pi f) = \frac{X(\omega)}{Z(\omega)} = \frac{i \frac{2m}{\Omega_0} \omega}{1 + i \frac{2m}{\Omega_0} \omega - \frac{\omega^2}{\Omega_0^2}}$$

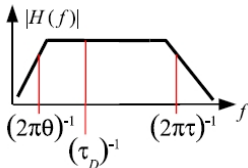
or $\frac{1}{\theta} \int_{t_0}^t x(\xi) d\xi + x(t) + \tau \frac{dx}{dt}(t) = z(t) - z(t_0)$

V.S. Udaltsov, *et al.* IEEE Trans. Circ. & Syst., 2002; Y.C. Kouomou *et al.*, Phys. Rev. Lett. 2005; M. Peil *et al.*, Phys. Rev. E, 2009; T.E. Murphy *et al.*, Phil. Trans. R. Soc. A, 2010; K. Callan *et al.* Phys. Rev. Lett., 2010; L. Larger & J.M. Dudley, Nature, News & Views, 2010; L. Weicker *et al.* Phys. Rev. E, 2012.

*i*ntegro-differential delay dynamics

i DDE: the NL delay damped oscillator viewpoint

- 2nd order bandpass filter, or strongly damped harmonic oscillator ($m \gg 1$, $\theta = \frac{2m}{\Omega_0}$, $\tau = \frac{1}{2m\Omega_0}$)
- Higher orders sometimes relevant experimentally (2nd order usually qualitatively enough)



$$\frac{1}{\Omega_0^2} \frac{d^2x}{dt^2}(t) + \frac{2m}{\Omega_0} \frac{dx}{dt}(t) + x(t) = \frac{2m}{\Omega_0} \frac{dz}{dt}(t) \quad \leftrightarrow \quad H(\omega = 2\pi f) = \frac{X(\omega)}{Z(\omega)} = \frac{i \frac{2m}{\Omega_0} \omega}{1 + i \frac{2m}{\Omega_0} \omega - \frac{\omega^2}{\Omega_0^2}}$$

$$\text{or} \quad \frac{1}{\theta} \int_{t_0}^t x(\xi) d\xi + x(t) + \tau \frac{dx}{dt}(t) = z(t) - z(t_0)$$

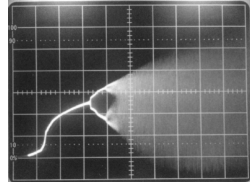
- $z(t) = \beta F_{\text{NL}}[x, t, t - \tau_D]$ NL delayed self-feedback driving force

V.S. Udaltsov, *et al.* IEEE Trans. Circ. & Syst., 2002; Y.C. Kouomou *et al.*, Phys. Rev. Lett. 2005; M. Peil *et al.*, Phys. Rev. E, 2009; T.E. Murphy *et al.*, Phil. Trans. R. Soc. A, 2010; K. Callan *et al.* Phys. Rev. Lett., 2010; L. Larger & J.M. Dudley, Nature, News & Views, 2010; L. Weicker *et al.* Phys. Rev. E, 2012.

Positive NL delayed feedback

Standard Ikeda bifurcation: negative slope

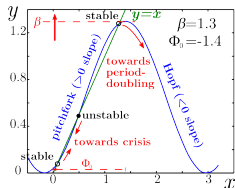
- Period doubling route to chaos



Positive NL delayed feedback

Standard Ikeda bifurcation: negative slope

- Period doubling route to chaos
- popular singular limit map, $x_{n+1} = f_{NL}[x_n]$; period $2^n \tau_D$ limit cycle.



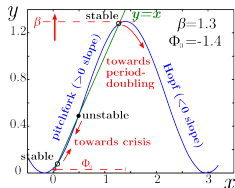
Positive NL delayed feedback

Standard Ikeda bifurcation: negative slope

- Period doubling route to chaos
- popular singular limit map, $x_{n+1} = f_{NL}[x_n]$; period $2^n \tau_D$ limit cycle.

Positive slope operating point

- One-delay limit cycle: Unstable or metastable solution (Sharkovsky *et al.*, Kluwer, 1993)



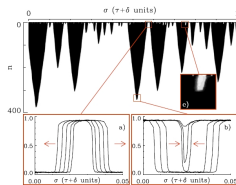
Positive NL delayed feedback

Standard Ikeda bifurcation: negative slope

- Period doubling route to chaos
- popular singular limit map, $x_{n+1} = f_{NL}[x_n]$; period $2^n \tau_D$ limit cycle.

Positive slope operating point

- One-delay limit cycle: Unstable or metastable solution (Sharkovsky *et al.*, Kluwer, 1993)



Positive NL delayed feedback

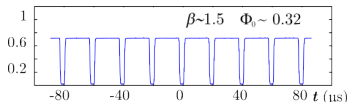


Standard Ikeda bifurcation: negative slope

- Period doubling route to chaos
- popular singular limit map, $x_{n+1} = f_{\text{NL}}[x_n]$; period $2^n \tau_D$ limit cycle.

Positive slope operating point

- One-delay limit cycle: Unstable or metastable solution (Sharkovsky *et al.*, Kluwer, 1993)
- Recently reported as stable for *i* DDE, with a tunable duty cycle (Weicker *et al.*, Phys. Rev. E, 2012).

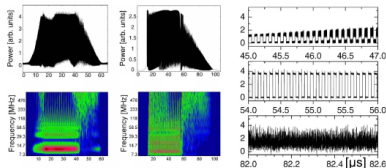


Positive NL delayed feedback



Standard Ikeda bifurcation: negative slope

- Period doubling route to chaos
- popular singular limit map, $x_{n+1} = f_{\text{NL}}[x_n]$; period $2^n \tau_D$ limit cycle.



Positive slope operating point

- One-delay limit cycle: Unstable or metastable solution (Sharkovsky *et al.*, Kluwer, 1993)
- Recently reported as stable for *i* DDE, with a tunable duty cycle (Weicker *et al.*, Phys. Rev. E, 2012).
- Multiple exotic solutions found with *i* DDE and under positive slope operation (chaotic breathers, excitability, slow limit cycle, . . .)

$$\begin{aligned}\varepsilon \dot{x} &= -\delta y - x + f_{\text{NL}}[x(s-1)], \\ \dot{y} &= x\end{aligned}$$

with $\delta = \tau_D/\theta$ (Ikeda or Mackey-Glass: $\delta \equiv 0$ since $\theta \rightarrow \infty$).

Positive NL delayed feedback

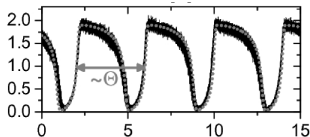


Standard Ikeda bifurcation: negative slope

- Period doubling route to chaos
- popular singular limit map, $x_{n+1} = f_{\text{NL}}[x_n]$; period $2^n \tau_D$ limit cycle.

Positive slope operating point

- One-delay limit cycle: Unstable or metastable solution (Sharkovsky *et al.*, Kluwer, 1993)
- Recently reported as stable for i DDE, with a tunable duty cycle (Weicker *et al.*, Phys. Rev. E, 2012).
- Multiple exotic solutions found with i DDE and under positive slope operation (chaotic breathers, excitability, slow limit cycle, ...)



$$\varepsilon \dot{x} = -\delta y - x + f_{\text{NL}}[x(s-1)],$$

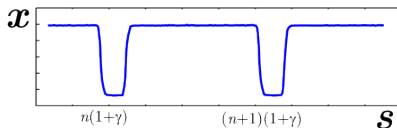
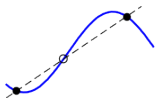
$$\dot{y} = x$$

with $\delta = \tau_D/\theta$ (Ikeda or Mackey-Glass: $\delta \equiv 0$ since $\theta \rightarrow \infty$).

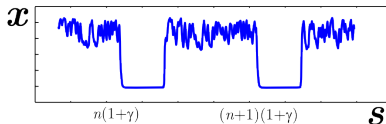
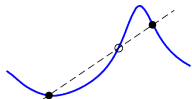
Asymmetric non-linearity



Symmetric $f_{NL}[x]$: Similar σ -“clusters” for $x < 0$ and $x > 0$



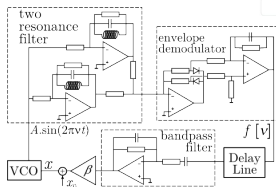
Asymmetric $f_{NL}[x]$: Distinct σ -clusters for $x < 0$ and $x > 0$



Design of an experiment

FM bandpass chaos

- Nonlinear delay oscillator, initially designed for chaotic secure FM radio communication.
- Experiment also used for demonstration of sub-critical Hopf bifurcation in nonlinear DDE.

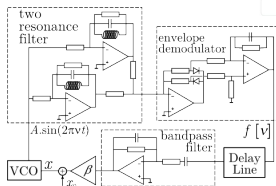


L. Larger *et al.*, Electron. Lett. 2000, and Phys. Rev. E 2004

Design of an experiment

FM bandpass chaos

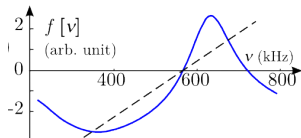
- Nonlinear delay oscillator, initially designed for chaotic secure FM radio communication.
- Experiment also used for demonstration of sub-critical Hopf bifurcation in nonlinear DDE.



$f_{NL}[x]$: Amplitude filtering profile in the VCO tuning range

Two RLC resonant filters (tuned central frequencies and relative weights)

$$f[\nu] = \beta \left| \frac{g_{12} i \frac{\nu}{\nu_1}}{1 - \left(\frac{\nu}{\nu_1}\right)^2 + i \frac{\nu}{Q_1 \nu_1}} + \frac{i \frac{\nu}{\nu_2}}{1 - \left(\frac{\nu}{\nu_2}\right)^2 + i \frac{\nu}{Q_2 \nu_2}} \right|$$

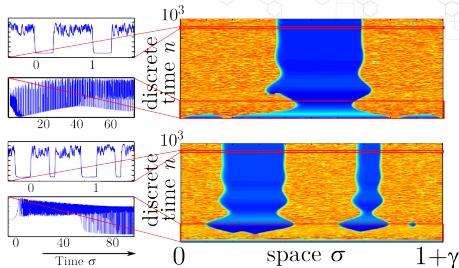


L. Larger *et al.*, Electron. Lett. 2000, and Phys. Rev. E 2004

Virtual Chimera in (σ, n) -space

Numerics:

- $\beta = 0.6, \nu_0 = 1, \varepsilon = 5.10^{-3},$
 $\delta = 1.6 \times 10^{-2}$ ($m = 56$)
- Initial conditions: small amplitude white noise (repeated several times with different noise realizations)
- Calculated durations: Thousands of n

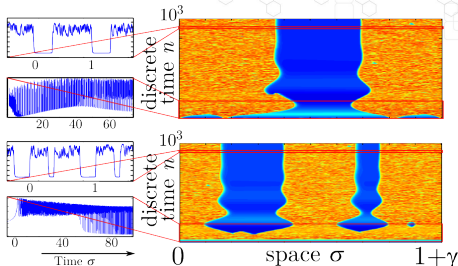


L. Larger, B. Penkovsky, Y. Maistrenko, Submitted, 2013

Virtual Chimera in (σ, n) -space

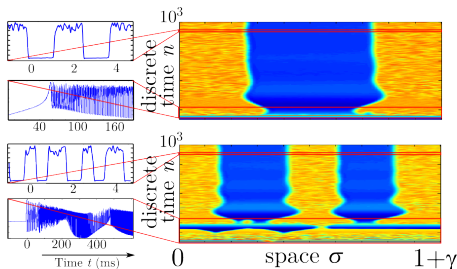
Numerics:

- $\beta = 0.6, \nu_0 = 1, \varepsilon = 5 \cdot 10^{-3},$
 $\delta = 1.6 \times 10^{-2}$ ($m = 56$)
- Initial conditions: small amplitude white noise (repeated several times with different noise realizations)
- Calculated durations: Thousands of n



Experiment

- Very close amplitude and time parameters,
 $\tau_D = 2.54\text{ms}, \theta = 0.16\text{s}, \tau = 12.7\mu\text{s}$
- Initial condition forced by background noise
- Recording of up to 16×10^6 points, allowing for a few thousands



L. Larger, B. Penkovsky, Y. Maistrenko, Submitted, 2013

Outline



Intro: Delayed feedback loop and space-time plot

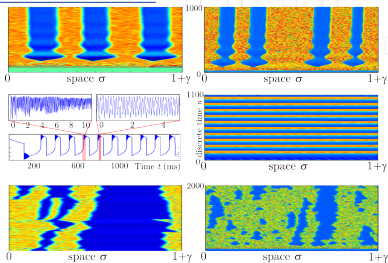
Selecting and designing the right DDE

Outro: chimera, the right suspect?

Is chimera the right suspect?

High dimension is here

- As in PDE, or network of long range coupled oscillators;
- Strong dynamical diversity is observed, with multiple headed “virtual chimera”;
- Bistability with coexisting solutions (e.g. chaotic breathers)

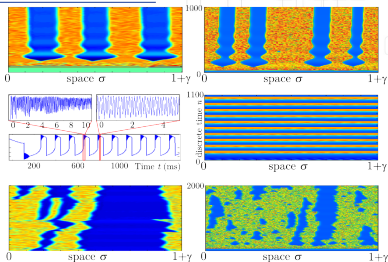


L. Larger, B. Penkovsky, Y. Maistrenko, Submitted, 2013

Is chimera the right suspect?

High dimension is here

- As in PDE, or network of long range coupled oscillators;
- Strong dynamical diversity is observed, with multiple headed “virtual chimera”;
- Bistability with coexisting solutions (e.g. chaotic breathers)



Domain of existence in parameter space

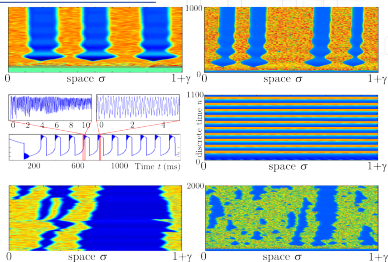
- Limited feedback gain (around $\beta = 0.6$), quiescent steady state, or period-1 cycles for lower β , and turbulent or even chaotic global state for larger β
- Chimera also loses stability when δ is decreased

L. Larger, B. Penkovsky, Y. Maistrenko, Submitted, 2013

Is chimera the right suspect?

High dimension is here

- As in PDE, or network of long range coupled oscillators;
- Strong dynamical diversity is observed, with multiple headed “virtual chimera”;
- Bistability with coexisting solutions (e.g. chaotic breathers)

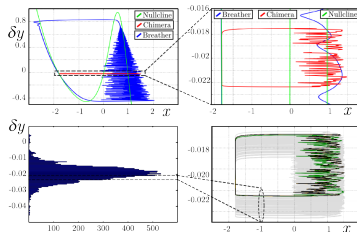


Domain of existence in parameter space

- Limited feedback gain (around $\beta = 0.6$), quiescent steady state, or period-1 cycles for lower β , and turbulent or even chaotic global state for larger β
- Chimera also loses stability when δ is decreased

Wandering feature

- Clusters frontiers are wandering
- Nullcline plots also reveals it



L. Larger, B. Penkovsky, Y. Maistrenko, Submitted, 2013



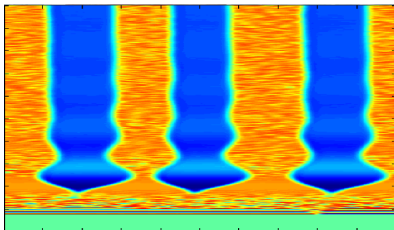
Analogy with spatio-temporal dynamics showing chimera

Instead of the delay differential writing of the DDE, re-write globally over the virtual space σ (convolution product with impulse response $h(t) = \text{FT}^{-1}[H(f)]$: linear filter)

$$x_n(s) = \int_0^s h(\xi) f_{\text{NL}}[x_{n-1}(s - \xi)] d\xi$$

- Discrete time dynamics: $x_{n-1} \rightarrow x_n$
- Distant coupling coefficient between positions s and $s - \xi$: $h(\xi)$
- Extension of this non-local coupling: width of the impulse response $h(t)$

Three headed virtual chimera...



Three headed virtual chimera...



Kerberos

Three headed virtual chimera...



Conseil régional
de Franche-Comté

Kerberos



Thank you for attention!