

Contents

Acknowledgments	v
Introduction	xiii
1 Linear Systems	1
1.1 Examples of Linear Oscillators	1
1.1.1 Voltage-Controlled Oscillators	2
1.1.2 Filters	3
1.1.3 Pendulum with Variable Support Point	4
1.2 Time-Invariant Linear Systems	5
1.2.1 Functions of Matrices	6
1.2.2 $\exp(At)$	7
1.2.3 Laplace Transforms of Linear Systems	9
1.3 Forced Linear Systems with Constant Coefficients	10
1.4 Linear Systems with Periodic Coefficients	12
1.4.1 Hill's Equation	14
1.4.2 Mathieu's Equation	15
1.5 Fourier Methods	18
1.5.1 Almost-Periodic Functions	18
1.5.2 Linear Systems with Periodic Forcing	21
1.5.3 Linear Systems with Quasiperiodic Forcing	22
1.6 Linear Systems with Variable Coefficients: Variation of Constants Formula	23
1.7 Exercises	24

2	Dynamical Systems	27
2.1	Systems of Two Equations	28
2.1.1	Linear Systems	28
2.1.2	Poincaré and Bendixson's Theory	29
2.1.3	$x'' + f(x)x' + g(x) = 0$	32
2.2	Angular Phase Equations	35
2.2.1	A Simple Clock: A Phase Equation on T^1	37
2.2.2	A Toroidal Clock: Denjoy's Theory	38
2.2.3	Systems of N (Angular) Phase Equations	40
2.2.4	Equations on a Cylinder: PLL	40
2.3	Conservative Systems	42
2.3.1	Lagrangian Mechanics	42
2.3.2	Plotting Phase Portraits Using Potential Energy .	43
2.3.3	Oscillation Period of $x'' + U_x(x) = 0$	46
2.3.4	Active Transmission Line	47
2.3.5	Phase-Amplitude (Angle-Action) Coordinates .	49
2.3.6	Conservative Systems with N Degrees of Freedom	52
2.3.7	Hamilton–Jacobi Theory	53
2.3.8	Liouville's Theorem	56
2.4	Dissipative Systems	57
2.4.1	van der Pol's Equation	57
2.4.2	Phase Locked Loop	57
2.4.3	Gradient Systems and the Cusp Catastrophe . .	62
2.5	Stroboscopic Methods	65
2.5.1	Chaotic Interval Mappings	66
2.5.2	Circle Mappings	71
2.5.3	Annulus Mappings	74
2.5.4	Hadamard's Mappings of the Plane	75
2.6	Oscillations of Equations with a Time Delay	78
2.6.1	Linear Spline Approximations	80
2.6.2	Special Periodic Solutions	81
2.7	Exercises	83
3	Stability Methods for Nonlinear Systems	91
3.1	Desirable Stability Properties of Nonlinear Systems	92
3.2	Linear Stability Theorem	94
3.2.1	Gronwall's Inequality	95
3.2.2	Proof of the Linear Stability Theorem	96
3.2.3	Stable and Unstable Manifolds	97
3.3	Liapunov's Stability Theory	99
3.3.1	Liapunov's Functions	99
3.3.2	UAS of Time-Invariant Systems	100
3.3.3	Gradient Systems	101
3.3.4	Linear Time-Varying Systems	102
3.3.5	Stable Invariant Sets	103

3.4	Stability Under Persistent Disturbances	106
3.5	Orbital Stability of Free Oscillations	108
3.5.1	Definitions of Orbital Stability	109
3.5.2	Examples of Orbital Stability	110
3.5.3	Orbital Stability Under Persistent Disturbances .	111
3.5.4	Poincaré’s Return Mapping	111
3.6	Angular Phase Stability	114
3.6.1	Rotation Vector Method	114
3.6.2	Huygen’s Problem	116
3.7	Exercises	118
4	Bifurcation and Topological Methods	121
4.1	Implicit Function Theorems	121
4.1.1	Fredholm’s Alternative for Linear Problems . . .	122
4.1.2	Nonlinear Problems: The Invertible Case	126
4.1.3	Nonlinear Problems: The Noninvertible Case . .	128
4.2	Solving Some Bifurcation Equations	129
4.2.1	$q = 1$: Newton’s Polygons	130
4.3	Examples of Bifurcations	132
4.3.1	Exchange of Stabilities	132
4.3.2	Andronov–Hopf Bifurcation	133
4.3.3	Saddle-Node on Limit Cycle Bifurcation	134
4.3.4	Cusp Bifurcation Revisited	134
4.3.5	Canonical Models and Bifurcations	135
4.4	Fixed-Point Theorems	136
4.4.1	Contraction Mapping Principle	136
4.4.2	Wazewski’s Method	138
4.4.3	Sperner’s Method	141
4.4.4	Measure-Preserving Mappings	142
4.5	Exercises	142
5	Regular Perturbation Methods	145
5.1	Perturbation Expansions	147
5.1.1	Gauge Functions: The Story of o , O	147
5.1.2	Taylor’s Formula	148
5.1.3	Padé’s Approximations	148
5.1.4	Laplace’s Methods	150
5.2	Regular Perturbations of Initial Value Problems .	152
5.2.1	Regular Perturbation Theorem	152
5.2.2	Proof of the Regular Perturbation Theorem . .	153
5.2.3	Example of the Regular Perturbation Theorem .	155
5.2.4	Regular Perturbations for $0 \leq t < \infty$	155
5.3	Modified Perturbation Methods for Static States .	157
5.3.1	Nondegenerate Static-State Problems Revisited .	158
5.3.2	Modified Perturbation Theorem	158

5.3.3	Example: $q = 1$	160
5.4	Exercises	161
6	Iterations and Perturbations	163
6.1	Resonance	164
6.1.1	Formal Perturbation Expansion of Forced Oscillations	166
6.1.2	Nonresonant Forcing	167
6.1.3	Resonant Forcing	170
6.1.4	Modified Perturbation Method for Forced Oscillations	172
6.1.5	Justification of the Modified Perturbation Method	173
6.2	Duffing's Equation	174
6.2.1	Modified Perturbation Method	175
6.2.2	Duffing's Iterative Method	176
6.2.3	Poincaré–Linstedt Method	177
6.2.4	Frequency-Response Surface	178
6.2.5	Subharmonic Responses of Duffing's Equation	179
6.2.6	Damped Duffing's Equation	181
6.2.7	Duffing's Equation with Subresonant Forcing	182
6.2.8	Computer Simulation of Duffing's Equation	184
6.3	Boundaries of Basins of Attraction	186
6.3.1	Newton's Method and Chaos	187
6.3.2	Computer Examples	188
6.3.3	Fractal Measures	190
6.3.4	Simulation of Fractal Curves	191
6.4	Exercises	194
7	Methods of Averaging	195
7.1	Averaging Nonlinear Systems	199
7.1.1	The Nonlinear Averaging Theorem	200
7.1.2	Averaging Theorem for Mean-Stable Systems	202
7.1.3	A Two-Time Scale Method for the Full Problem	203
7.2	Highly Oscillatory Linear Systems	204
7.2.1	$dx/dt = \varepsilon B(t)x$	205
7.2.2	Linear Feedback System	206
7.2.3	Averaging and Laplace's Method	207
7.3	Averaging Rapidly Oscillating Difference Equations	207
7.3.1	Linear Difference Schemes	210
7.4	Almost Harmonic Systems	214
7.4.1	Phase-Amplitude Coordinates	215
7.4.2	Free Oscillations	216
7.4.3	Conservative Systems	219
7.5	Angular Phase Equations	223
7.5.1	Rotation Vector Method	224

7.5.2	Rotation Numbers and Period Doubling Bifurcations	227
7.5.3	Euler's Forward Method for Numerical Simulation	227
7.5.4	Computer Simulation of Rotation Vectors	229
7.5.5	Near Identity Flows on $S^1 \times S^1$	231
7.5.6	KAM Theory	233
7.6	Homogenization	234
7.7	Computational Aspects of Averaging	235
7.7.1	Direct Calculation of Averages	236
7.7.2	Extrapolation	237
7.8	Averaging Systems with Random Noise	238
7.8.1	Axioms of Probability Theory	238
7.8.2	Random Perturbations	241
7.8.3	Example of a Randomly Perturbed System	242
7.9	Exercises	243
8	Quasistatic-State Approximations	249
8.1	Some Geometrical Examples of Singular Perturbation Problems	254
8.2	Quasistatic-State Analysis of a Linear Problem	257
8.2.1	Quasistatic Problem	258
8.2.2	Initial Transient Problem	261
8.2.3	Composite Solution	263
8.2.4	Volterra Integral Operators with Kernels Near δ	264
8.3	Quasistatic-State Approximation for Nonlinear Initial Value Problems	264
8.3.1	Quasistatic Manifolds	265
8.3.2	Matched Asymptotic Expansions	268
8.3.3	Construction of QSSA	270
8.3.4	The Case $T = \infty$	271
8.4	Singular Perturbations of Oscillations	273
8.4.1	Quasistatic Oscillations	274
8.4.2	Nearly Discontinuous Oscillations	279
8.5	Boundary Value Problems	281
8.6	Nonlinear Stability Analysis near Bifurcations	284
8.6.1	Bifurcating Static States	284
8.6.2	Nonlinear Stability Analysis of Nonlinear Oscillations	287
8.7	Explosion Mode Analysis of Rapid Chemical Reactions	289
8.8	Computational Schemes Based on QSSA	292
8.8.1	Direct Calculation of $x_0(h), y_0(h)$	293
8.8.2	Extrapolation Method	294
8.9	Exercises	295
Supplementary Exercises		301

References	303
Index	311