

Contents

1. Introduction	1
1.1 Chaotic Dynamics	2
1.2 Noise-Induced Complex Patterns	4
1.3 Chaos, Noise, and Self-Organization	6
2. Unpredictable Dynamics	10
2.1 Hamiltonian Systems	11
2.2 Destruction of Tori	17
2.3 Ergodicity and Mixing	23
3. Strange Attractors	32
3.1 Dissipative Systems and Their Attractors	32
3.2 The Lorenz Model	39
3.3 Lyapunov Exponents	45
3.4 The Autocorrelation Function	49
4. Fractals	55
4.1 Self-Similar Patterns	55
4.2 Fractal Dimensions	60
4.3 Dimensions of Strange Attractors and Fractal Basin Boundaries	62
5. Iterative Maps	69
5.1 Fixed Points and Cycles	69
5.2 Chaotic Maps	75
5.3 Feigenbaum Universality	78
6. Routes to Temporal Chaos	83
6.1 Bifurcations	83
6.2 The Ruelle-Takens Scenario	85
6.3 Period Doubling	88
6.4 Intermittency	91
6.5 Controlling Chaotic Behavior	95

7. Spatiotemporal Chaos	99
7.1 Analysis of Time Series	99
7.2 Turbulence in Distributed Active Systems	106
7.3 Coupled Chaotic Maps	117
7.4 The Complex Ginzburg–Landau Equation	123
7.5 Statistics of Defects	132
7.6 Transient Turbulence	140
8. Random Processes	144
8.1 Probabilistic Automata	144
8.2 Continuous Random Processes	149
8.3 The Fokker-Planck Equation	155
9. Active Systems with Noise	159
9.1 Generalized Brownian Motion	159
9.2 Internal Noise	166
9.3 Optimal Fluctuations and Transition Probabilities	175
10. Birth–Death Systems	184
10.1 Stochastic Birth–Death Models	184
10.2 The Ignition Problem	188
10.3 Spatiotemporal Intermittency in Population Explosions	192
10.4 Explosions in Media with Random Breeding Centers	205
11. Extinction and Complex Relaxation	213
11.1 Diffusion with Random Traps	213
11.2 Irreversible Annihilation	216
11.3 Conserved Quantities and Long-Time Relaxation	223
11.4 Stochastic Segregation	226
12. Nonequilibrium Phase Transitions	230
12.1 Second-Order Phase Transitions	231
12.2 Sweeping Through the Critical Region	237
12.3 The Biased Transition	241
12.4 Medium-Populating Transitions	247
12.5 Noise-Induced Phase Transitions: Competition and Coexistence in the Fluctuating Environment	254
References	261
Subject Index	275