

Contents

1. What is Nonlinearity?	1
1.1 Dynamical Systems: Linear and Nonlinear Forces	2
1.2 Mathematical Implications of Nonlinearity	5
1.2.1 Linear and Nonlinear Systems	5
1.2.2 Linear Superposition Principle	7
1.3 Working Definition of Nonlinearity	10
1.4 Effects of Nonlinearity	11
2. Linear and Nonlinear Oscillators	17
2.1 Linear Oscillators and Predictability	17
2.1.1 Free Oscillations	18
2.1.2 Damped Oscillations	19
2.1.3 Damped and Forced Oscillations	20
2.2 Damped and Driven Nonlinear Oscillators	21
2.2.1 Free Oscillations	22
2.2.2 Damped Oscillations	23
2.2.3 Forced Oscillations – Primary Resonance and Jump Phenomenon (Hysteresis)	23
2.2.4 Secondary Resonances (Subharmonic and Superharmonic)	26
2.3 Nonlinear Oscillations and Bifurcations	27
Problems	29
3. Qualitative Features	31
3.1 Autonomous and Nonautonomous Systems	32
3.2 Dynamical Systems as Coupled First-Order Differential Equations: Equilibrium Points	34
3.3 Phase Space/Phase Plane and Phase Trajectories: Stability, Attractors and Repellers	36
3.4 Classification of Equilibrium Points: Two-Dimensional Case	38
3.4.1 General Criteria for Stability	38
3.4.2 Classification of Equilibrium (Singular) Points	40
3.5 Limit Cycle Motion – Periodic Attractor	50
3.5.1 Poincaré–Bendixson Theorem	52

3.6	Higher Dimensional Systems	54
3.6.1	Example: Lorenz Equations	55
3.7	More Complicated Attractors	58
3.7.1	Torus	59
3.7.2	Quasiperiodic Attractor	62
3.7.3	Poincaré Map	63
3.7.4	Chaotic Attractor	64
3.8	Dissipative and Conservative Systems	65
3.8.1	Hamiltonian Systems	68
3.9	Conclusions	69
	Problems	69
4.	Bifurcations and Onset of Chaos	
	in Dissipative Systems	75
4.1	Some Simple Bifurcations	76
4.1.1	Saddle-Node Bifurcation	77
4.1.2	The Pitchfork Bifurcation	80
4.1.3	Transcritical Bifurcation	83
4.1.4	Hopf Bifurcation	85
4.2	Discrete Dynamical Systems	89
4.2.1	The Logistic Map	90
4.2.2	Equilibrium Points and Their Stability	91
4.2.3	Stability When the First Derivative Equals to +1 or -1	92
4.2.4	Periodic Solutions or Cycles	94
4.2.5	Period Doubling Phenomenon	96
4.2.6	Onset of Chaos: Sensitive Dependence on Initial Conditions – Lyapunov Exponent	98
4.2.7	Bifurcation Diagram	101
4.2.8	Bifurcation Structure in the Interval $3.57 \leq a \leq 4$...	103
4.2.9	Exact Solution at $a = 4$	104
4.2.10	Logistic Map: A Geometric Construction of the Dynamics – Cobweb Diagrams	105
4.3	Strange Attractor in the Hénon Map	107
4.3.1	The Period Doubling Phenomenon	108
4.3.2	Self-Similar Structure	110
4.4	Other Routes to Chaos	111
4.4.1	Quasiperiodic Route to Chaos	111
4.4.2	Intermittency Route to Chaos	113
4.4.3	Type-I Intermittency	114
4.4.4	Standard Bifurcations in Maps	116
	Problems	118

5. Chaos in Dissipative Nonlinear Oscillators and Criteria for Chaos	123
5.1 Bifurcation Scenario in Duffing Oscillator	124
5.1.1 Period Doubling Route to Chaos	126
5.1.2 Intermittency Transition	130
5.1.3 Quasiperiodic Route to Chaos	132
5.1.4 Strange Nonchaotic Attractors (SNAs)	133
5.2 Lorenz Equations	135
5.2.1 Period Doubling Bifurcations and Chaos	136
5.3 Some Other Ubiquitous Chaotic Oscillators	142
5.3.1 Driven van der Pol Oscillator	142
5.3.2 Damped, Driven Pendulum	142
5.3.3 Morse Oscillator	145
5.3.4 Rössler Equations	146
5.4 Necessary Conditions for Occurrence of Chaos	147
5.4.1 Continuous Time Dynamical Systems (Differential Equations)	147
5.4.2 Discrete Time Systems (Maps)	148
5.5 Computational Chaos, Shadowing and All That	151
5.6 Conclusions	153
Problems	153
6. Chaos in Nonlinear Electronic Circuits	159
6.1 Linear and Nonlinear Circuit Elements	159
6.2 Linear Circuits: The Resonant RLC Circuit	161
6.3 Nonlinear Circuits	165
6.3.1 Chua's Diode: Autonomous Case	165
6.3.2 A Simple Practical Implementation of Chua's Diode	167
6.3.3 Bifurcations and Chaos	167
6.4 Chaotic Dynamics of the Simplest Dissipative Nonautonomous Circuit: Murali–Lakshmanan–Chua (MLC) Circuit	171
6.4.1 Experimental Realization	171
6.4.2 Stability Analysis	172
6.4.3 Explicit Analytical Solutions	173
6.4.4 Experimental and Numerical Studies	174
6.5 Analog Circuit Simulations	178
6.6 Some Other Useful Nonlinear Circuits	181
6.6.1 RL Diode Circuit	181
6.6.2 Hunt's Nonlinear Oscillator	182
6.6.3 p-n Junction Diode Oscillator	182
6.6.4 Modified Chua Circuit	182
6.6.5 Colpitt's Oscillator	184
6.7 Nonlinear Circuits as Dynamical Systems	185
Problems	185

7. Chaos in Conservative Systems	191
7.1 Poincaré Cross Section or Surface of Section	192
7.2 Possible Orbits in Conservative Systems	196
7.2.1 Regular Trajectories	197
7.2.2 Irregular Trajectories	201
7.2.3 Canonical Perturbation Theory: Overlapping Resonances and Chaos	202
7.3 Hénon–Heiles System	204
7.3.1 Equilibrium Points	206
7.3.2 Poincaré Surface of Section of the System	207
7.3.3 Numerical Results	208
7.4 Periodically Driven Undamped Duffing Oscillator	213
7.5 The Standard Map	216
7.5.1 Linear Stability and Invariant Curves	217
7.5.2 Numerical Analysis: Regular and Chaotic Motions	222
7.6 Kolmogorov–Arnold–Moser Theorem	226
7.7 Conclusions	227
Problems	228
8. Characterization of Regular and Chaotic Motions	235
8.1 Lyapunov Exponents	235
8.2 Numerical Computation of Lyapunov Exponents	238
8.2.1 One-Dimensional Map	238
8.2.2 Computation of Lyapunov Exponents for Continuous Time Dynamical Systems	239
8.3 Power Spectrum	245
8.3.1 The Power Spectrum and Dynamical Motion	245
8.4 Autocorrelation	250
8.5 Dimension	253
8.6 Criteria for Chaotic Motion	255
Problems	258
9. Further Developments in Chaotic Dynamics	259
9.1 Time Series Analysis	260
9.1.1 Estimation of Time-Delay and Embedding Dimension	260
9.1.2 Largest Lyapunov Exponent	261
Problems	261
9.2 Stochastic Resonance	262
Problems	264
9.3 Chaotic Scattering	266
Problems	268
9.4 Controlling of Chaos	269
9.4.1 Controlling and Controlling Algorithms	270

9.4.2	Stabilization of UPO.....	271
Problems		274
9.5	Synchronization of Chaos	277
9.5.1	Chaos in the DVP Oscillator	277
9.5.2	Synchronization of Chaos in the DVP Oscillator	278
9.5.3	Chaotic Signal Masking and Transmission of Analog Signals	280
9.5.4	Chaotic Digital Signal Transmission	282
Problems		284
9.6	Quantum Chaos	284
9.6.1	Quantum Signatures of Chaos	284
9.6.2	Rydberg Atoms and Quantum Chaos	287
9.6.3	Hydrogen Atom in a Generalized van der Waals Interaction	289
9.6.4	Outlook	291
Problems		293
9.7	Conclusions.....	293

10. Finite Dimensional Integrable

Nonlinear Dynamical Systems	295
10.1	What is Integrability?.....
10.2	The Notion of Integrability
10.3	Complete Integrability – Complex Analytic Integrability.....
10.3.1	Real Time and Complex Time Behaviours
10.3.2	Partial Integrability and Constrained Integrability ...
10.3.3	Integrability and Separability
10.4	How to Detect Integrability: Painlevé Analysis
10.4.1	Classification of Singular Points
10.4.2	Historical Development of the Painlevé Approach and Integrability of Ordinary Differential Equations .
10.4.3	Painlevé Method of Singular Point Analysis for Ordinary Differential Equations
10.5	Painlevé Analysis and Integrability of Two-Coupled Nonlinear Oscillators
10.5.1	Quartic Anharmonic Oscillators
10.6	Symmetries and Integrability
10.6.1	Invariance Conditions, Determination of Infinitesimals and First Integrals of Motion
10.6.2	Application – The Hénon–Heiles System.....
10.7	A Direct Method of Finding Integrals of Motion
10.8	Integrable Systems with Degrees of Freedom Greater Than Two
10.9	Integrable Discrete Systems

10.10 Integrable Dynamical Systems on Discrete Lattices	335
10.11 Conclusion	336
Problems	337
11. Linear and Nonlinear Dispersive Waves	341
11.1 Linear Waves	341
11.2 Linear Nondispersive Wave Propagation	342
11.3 Linear Dispersive Wave Propagation	343
11.4 Fourier Transform and Solution of Initial Value Problem	345
11.5 Wave Packet and Dispersion	348
11.6 Nonlinear Dispersive Systems	350
11.6.1 An Illustration of the Wave of Permanence	350
11.6.2 John Scott Russel's Great Wave of Translation	350
11.7 Cnoidal and Solitary Waves	352
11.7.1 Korteweg–de Vries Equation and the Solitary Waves and Cnoidal Waves	352
11.8 Conclusions	355
Problems	355
12. Korteweg–de Vries Equation and Solitons	359
12.1 The Scott Russel Phenomenon and KdV Equation	359
12.2 The Fermi–Pasta–Ulam Numerical Experiments on Anharmonic Lattices	366
12.2.1 The FPU Lattice	366
12.2.2 FPU Recurrence Phenomenon	368
12.3 The KdV Equation Again!	369
12.3.1 Asymptotic Analysis and the KdV Equation	369
12.4 Numerical Experiments of Zabusky and Kruskal: The Birth of Solitons	372
12.5 Hirota's Direct or Bilinearization Method for Soliton Solutions of KdV Equation	375
12.6 Conclusions	380
13. Basic Soliton Theory of KdV Equation	381
13.1 The Miura Transformation and Linearization of KdV: The Lax Pair	382
13.1.1 The Miura Transformation	382
13.1.2 Galilean Invariance and Schrödinger Eigenvalue Problem	383
13.1.3 Linearization of the KdV Equation	384
13.1.4 Lax Pair	385
13.2 Lax Pair and the Method of Inverse Scattering: A New Method to Solve the Initial Value Problem	386

13.2.1	The Inverse Scattering Transform (IST) Method for KdV Equation	386
13.3	Explicit Soliton Solutions	390
13.3.1	One-Soliton Solution ($N = 1$)	390
13.3.2	Two-Soliton Solution	392
13.3.3	N -Soliton Solution	393
13.3.4	Soliton Interaction	394
13.3.5	Nonreflectionless Potentials	395
13.4	Hamiltonian Structure of KdV Equation	395
13.4.1	Dynamics of Continuous Systems	396
13.4.2	KdV as a Hamiltonian Dynamical System	398
13.4.3	Complete Integrability of the KdV Equation	399
13.5	Infinite Number of Conserved Densities	402
13.6	Bäcklund Transformations	403
13.7	Conclusions	405
14.	Other Ubiquitous Soliton Equations	407
14.1	Identification of Some Ubiquitous Nonlinear Evolution Equations from Physical Problems	408
14.1.1	The Nonlinear Schrödinger Equation in Optical Fibers	409
14.1.2	The Sine-Gordon Equation in Long Josephson Junctions	410
14.1.3	Dynamics of Ferromagnets: Heisenberg Spin Equations	412
14.1.4	The Lattice with Exponential Interaction: The Toda Equation	414
14.2	The Zakharov–Shabat (ZS)/ Ablowitz–Kaup–Newell–Segur (AKNS) Linear Eigenvalue Problem and NLEES	414
14.2.1	The AKNS Linear Eigenvalue Problem and AKNS Equations	415
14.2.2	The Standard Soliton Equations	416
14.3	Solitary Wave Solutions and Basic Solitons	418
14.3.1	The MKdV Equation: Pulse Soliton	418
14.3.2	The sine-Gordon Equation: Kink, Antikink and Breathers	419
14.3.3	The Nonlinear Schrödinger Equation: Envelope Soliton	424
14.3.4	The Heisenberg Spin Equation: The Spin Soliton	425
14.3.5	The Toda Lattice: Discrete Soliton	426
14.4	Hirota’s Method and Soliton Nature of Solitary Waves	427
14.4.1	The Modified KdV Equation	427
14.4.2	The NLS Equation	429

14.4.3	The sine-Gordon Equation	431
14.4.4	The Heisenberg Spin System	432
14.5	Solutions via IST Method	434
14.5.1	Direct and Inverse Scattering	434
14.5.2	Time Evolution of the Scattering Data	435
14.5.3	Soliton Solutions	436
14.6	Bäcklund Transformations	438
14.7	Conservation Laws and Constants of Motion	440
14.8	Hamiltonian Structure and Integrability	444
14.8.1	Hamiltonian Structure	444
14.8.2	Complete Integrability of the NLS Equation	445
14.9	Conclusions	448
	Problems	451
15.	Spatio-Temporal Patterns	455
15.1	Linear Diffusion Equation	456
15.2	Nonlinear Diffusion and Reaction-Diffusion Equations	458
15.2.1	Nonlinear Reaction-Diffusion Equations	459
15.2.2	Dissipative Systems	461
15.3	Spatio-Temporal Patterns in Reaction-Diffusion Systems	462
15.3.1	Homogeneous Patterns	463
15.3.2	Autowaves: Travelling Wave Fronts, Pulses, etc.	463
15.3.3	Ring Waves, Spiral Waves and Scroll Waves	468
15.3.4	Turing Instability and Turing Patterns	471
15.3.5	Localized Structures	477
15.3.6	Spatio-Temporal Chaos	478
15.4	Cellular Neural/Nonlinear Networks (CNNs)	482
15.4.1	Cellular Nonlinear Networks (CNNs)	482
15.4.2	Arrays of MLC Circuits: Simple Examples of CNN	484
15.4.3	Active Wave Propagation and its Failure in One-Dimensional CNNs	485
15.4.4	Turing Patterns	487
15.4.5	Spatio-Temporal Chaos	488
15.5	Some Exactly Solvable Nonlinear Diffusion Equations	492
15.5.1	The Burgers Equation	492
15.5.2	The Fokas–Yortsos–Rosen Equation	492
15.5.3	Generalized Fisher’s Equation	493
15.6	Conclusion	494
	Problems	494
16.	Nonlinear Dynamics:	
	From Theory to Technology	497
16.1	Chaotic Cryptography	498
16.1.1	Basic Idea of Cryptography	498
16.1.2	An Elementary Chaotic Cryptographic System	498

16.2	Using Chaos (Controlling) to Calm the Web	500
16.3	Some Other Possibilities of Using Chaos	504
16.3.1	Communicating by Chaos	504
16.3.2	Chaos and Financial Markets	505
16.4	Optical Soliton Based Communications	506
16.5	Soliton Based Optical Computing	508
16.5.1	Photo-Refractive Materials and the Manakov Equation	508
16.5.2	Soliton Solutions and Shape Changing Collisions	509
16.5.3	Optical Soliton Based Computation	513
16.6	Micromagnetics and Magnetoelectronics	519
16.7	Conclusions	521
A.	Elliptic Functions and Solutions of Certain Nonlinear Equations	523
	Problems	530
B.	Perturbation and Related Approximation Methods	532
B.1	Approximation Methods for Nonlinear Differential Equations	532
B.2	Canonical Perturbation Theory for Conservative Systems	536
B.2.1	One Degree of Freedom Hamiltonian Systems	536
B.2.2	Two Degrees of Freedom Systems	538
	Problems	540
C.	A Fourth-Order Runge–Kutta Integration Method	542
	Problems	544
D.	Nature of Phase Space Trajectories for $\lambda_1, \lambda_2 < 0$ and $\lambda_1 < 0 < \lambda_2$ (Sect. 3.4.2)	545
	Problems	546
E.	Fractals and Multifractals	547
	Problems	551
F.	Spectrum of the $\text{sech}^2 \alpha x$ Potential	553
	Problems	555
G.	Inverse Scattering Transform for the Schrödinger Spectral Problem	556
G.1	The Linear Eigenvalue Problem	556
G.2	The Direct Scattering Problem	557
G.3	The Inverse Scattering Problem	559

G.4	Reconstruction of the Potential	561
	Problems	561
H.	Inverse Scattering Transform	
	for the Zakharov–Shabat Eigenvalue Problem	562
H.1	The Linear Eigenvalue Problem	562
H.2	The Direct Scattering Problem	563
H.3	Inverse Scattering Problem	565
H.4	Reconstruction of the Potentials	566
	Problems	567
I.	Integrable Discrete Soliton Systems	568
I.1	Integrable Finite Dimensional N-Particles System	
	on a Line: Calogero–Moser System	568
I.2	The Toda Lattice	570
I.3	Other Discrete Lattice Systems	572
I.4	Solitary Wave (Soliton) Solution of the Toda Lattice	573
	Problems	575
J.	Painlevé Analysis	
	for Partial Differential Equations	576
J.1	The Painlevé Property for PDEs	576
	J.1.1 Painlevé Analysis	577
J.2	Examples	578
	J.2.1 KdV Equation	578
	J.2.2 The Nonlinear Schrödinger Equation	581
	Problems	584
	Glossary	585
	References	597
	Index	611