

## Contents

### Preface *XI*

<b>1</b>	<b>Introduction to the Theory of Oscillations</b>	<b>1</b>
1.1	General Features of the Theory of Oscillations	1
1.2	Dynamical Systems	2
1.2.1	Types of Trajectories	3
1.2.2	Dynamical Systems with Continuous Time	3
1.2.3	Dynamical Systems with Discrete Time	4
1.2.4	Dissipative Dynamical Systems	5
1.3	Attractors	6
1.4	Structural Stability of Dynamical Systems	7
1.5	Control Questions and Exercises	8
<b>2</b>	<b>One-Dimensional Dynamics</b>	<b>11</b>
2.1	Qualitative Approach	11
2.2	Rough Equilibria	13
2.3	Bifurcations of Equilibria	14
2.3.1	Saddle-node Bifurcation	14
2.3.2	The Concept of the Normal Form	15
2.3.3	Transcritical Bifurcation	16
2.3.4	Pitchfork Bifurcation	17
2.4	Systems on the Circle	18
2.5	Control Questions and Exercises	19
<b>3</b>	<b>Stability of Equilibria. A Classification of Equilibria of Two-Dimensional Linear Systems</b>	<b>21</b>
3.1	Definition of the Stability of Equilibria	22
3.2	Classification of Equilibria of Linear Systems on the Plane	24
3.2.1	Real Roots	25
3.2.1.1	Roots $\lambda_1$ and $\lambda_2$ of the Same Sign	26
3.2.1.2	The Roots $\lambda_1$ and $\lambda_2$ with Different Signs	27
3.2.1.3	The Roots $\lambda_1$ and $\lambda_2$ are Multiples of $\lambda_1 = \lambda_2 = \lambda$	28
3.2.2	Complex Roots	29

3.2.3	Oscillations of two-dimensional linear systems	30
3.2.4	Two-parameter Bifurcation Diagram	30
3.3	Control Questions and Exercises	33
<b>4</b>	<b>Analysis of the Stability of Equilibria of Multidimensional Nonlinear Systems</b>	<b>35</b>
4.1	Linearization Method	35
4.2	The Routh–Hurwitz Stability Criterion	36
4.3	The Second Lyapunov Method	38
4.4	Hyperbolic Equilibria of Three-Dimensional Systems	41
4.4.1	Real Roots	41
4.4.1.1	Roots $\lambda_i$ of One Sign	41
4.4.1.2	Roots $\lambda_i$ of Different Signs	42
4.4.2	Complex Roots	43
4.4.2.1	Real Parts of the Roots $\lambda_i$ of One Sign	44
4.4.2.2	Real Parts of Roots $\lambda_i$ of Different Signs	45
4.4.3	The Equilibria of Three-Dimensional Nonlinear Systems	45
4.4.4	Two-Parameter Bifurcation Diagram	46
4.5	Control Questions and Exercises	49
<b>5</b>	<b>Linear and Nonlinear Oscillators</b>	<b>53</b>
5.1	The Dynamics of a Linear Oscillator	53
5.1.1	Harmonic Oscillator	54
5.1.2	Linear Oscillator with Losses	57
5.1.3	Linear Oscillator with “Negative” Damping	60
5.2	Dynamics of a Nonlinear Oscillator	61
5.2.1	Conservative Nonlinear Oscillator	61
5.2.2	Nonlinear Oscillator with Dissipation	68
5.3	Control Questions and Exercises	69
<b>6</b>	<b>Basic Properties of Maps</b>	<b>71</b>
6.1	Point Maps as Models of Discrete Systems	71
6.2	Poincaré Map	72
6.3	Fixed Points	75
6.4	One-Dimensional Linear Maps	77
6.5	Two-Dimensional Linear Maps	79
6.5.1	Real Multipliers	79
6.5.1.1	The Stable Node Fixed Point	80
6.5.1.2	The Unstable Node Fixed Point	81
6.5.1.3	The Saddle Fixed Point	82
6.5.2	Complex Multipliers	82
6.6	One-Dimensional Nonlinear Maps: Some Notions and Examples	84
6.7	Control Questions and Exercises	87

<b>7</b>	<b>Limit Cycles</b>	<b>89</b>
7.1	Isolated and Nonisolated Periodic Trajectories. Definition of a Limit Cycle	89
7.2	Orbital Stability. Stable and Unstable Limit Cycles	91
7.2.1	Definition of Orbital Stability	91
7.2.2	Characteristics of Limit Cycles	92
7.3	Rotational and Librational Limit Cycles	94
7.4	Rough Limit Cycles in Three-Dimensional Space	94
7.5	The Bendixson–Dulac Criterion	96
7.6	Control Questions and Exercises	98
<b>8</b>	<b>Basic Bifurcations of Equilibria in the Plane</b>	<b>101</b>
8.1	Bifurcation Conditions	101
8.2	Saddle-Node Bifurcation	102
8.3	The Andronov–Hopf Bifurcation	104
8.3.1	The First Lyapunov Coefficient is Negative	105
8.3.2	The First Lyapunov Coefficient is Positive	106
8.3.3	“Soft” and “Hard” Generation of Periodic Oscillations	107
8.4	Stability Loss Delay for the Dynamic Andronov–Hopf Bifurcation	108
8.5	Control Questions and Exercises	110
<b>9</b>	<b>Bifurcations of Limit Cycles. Saddle Homoclinic Bifurcation</b>	<b>113</b>
9.1	Saddle-node Bifurcation of Limit Cycles	113
9.2	Saddle Homoclinic Bifurcation	117
9.2.1	Map in the Vicinity of the Homoclinic Trajectory	117
9.2.2	Librational and Rotational Homoclinic Trajectories	121
9.3	Control Questions and Exercises	122
<b>10</b>	<b>The Saddle-Node Homoclinic Bifurcation. Dynamics of Slow–Fast Systems in the Plane</b>	<b>123</b>
10.1	Homoclinic Trajectory	123
10.2	Final Remarks on Bifurcations of Systems in the Plane	126
10.3	Dynamics of a Slow-Fast System	127
10.3.1	Slow and Fast Motions	128
10.3.2	Systems with a Single Relaxation	129
10.3.3	Relaxational Oscillations	130
10.4	Control Questions and Exercises	133
<b>11</b>	<b>Dynamics of a Superconducting Josephson Junction</b>	<b>137</b>
11.1	Stationary and Nonstationary Effects	137
11.2	Equivalent Circuit of the Junction	139
11.3	Dynamics of the Model	140
11.3.1	Conservative Case	140
11.3.2	Dissipative Case	141

11.3.2.1	Absorbing Domain	141
11.3.2.2	Equilibria and Their Local Properties	142
11.3.2.3	The Lyapunov Function	144
11.3.2.4	Contactless Curves and Control Channels for Separatrices	146
11.3.2.5	Homoclinic Orbits and Their Bifurcations	150
11.3.2.6	Limit Cycles and the Bifurcation Diagram	153
11.3.2.7	I–V Curve of the Junction	156
11.4	Control Questions and Exercises	158
<b>12</b>	<b>The Van der Pol Method. Self-Sustained Oscillations and Truncated Systems</b>	<b>159</b>
12.1	The Notion of Asymptotic Methods	159
12.1.1	Reducing the System to the General Form	160
12.1.2	Averaged (Truncated) System	160
12.1.3	Averaging and Structurally Stable Phase Portraits	161
12.2	Self-Sustained Oscillations and Self-Oscillatory Systems	162
12.2.1	Dynamics of the Simplest Model of a Pendulum Clock	163
12.2.2	Self-Sustained Oscillations in the System with an Active Element	166
12.3	Control Questions and Exercises	173
<b>13</b>	<b>Forced Oscillations of a Linear Oscillator</b>	<b>175</b>
13.1	Dynamics of the System and the Global Poincaré Map	175
13.2	Resonance Curve	180
13.3	Control Questions and Exercises	183
<b>14</b>	<b>Forced Oscillations in Weakly Nonlinear Systems with One Degree of Freedom</b>	<b>185</b>
14.1	Reduction of a System to the Standard Form	185
14.2	Resonance in a Nonlinear Oscillator	187
14.2.1	Dynamics of the System of Truncated Equations	188
14.2.2	Forced Oscillations and Resonance Curves	192
14.3	Forced Oscillation Regime	194
14.4	Control Questions and Exercises	195
<b>15</b>	<b>Forced Synchronization of a Self-Oscillatory System with a Periodic External Force</b>	<b>197</b>
15.1	Dynamics of a Truncated System	198
15.1.1	Dynamics in the Absence of Detuning	202
15.1.2	Dynamics with Detuning	203
15.2	The Poincaré Map and Synchronous Regime	205
15.3	Amplitude-Frequency Characteristic	207
15.4	Control Questions and Exercises	208

<b>16</b>	<b>Parametric Oscillations</b>	<b>209</b>
16.1	The Floquet Theory	210
16.1.1	General Solution	210
16.1.2	Period Map	213
16.1.3	Stability of Zero Solution	214
16.2	Basic Regimes of Linear Parametric Systems	216
16.2.1	Parametric Oscillations and Parametric Resonance	217
16.2.2	Parametric Oscillations of a Pendulum	220
16.2.2.1	Pendulum Oscillations in the Conservative Case	220
16.2.2.2	Pendulum Oscillations with the Losses Taken into Account	223
16.3	Pendulum Dynamics with a Vibrating Suspension Point	228
16.4	Oscillations of a Linear Oscillator with Slowly Variable Frequency	230
<b>17</b>	<b>Answers to Selected Exercises</b>	<b>233</b>
	<b>Bibliography</b>	<b>245</b>
	<b>Index</b>	<b>247</b>