

In the name of God

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ADVANCED METHODS ON COMPUTATIONAL PHYSICS

Exercise Set 11

(Date Due: 1399/02/27)

1. Logistic map: plot bifurcation, one-cycle, two-cycle, four-cycle and chaotic regime.
2. Chaotic oscillation: suppose the following equation:

$$\frac{d^2\theta}{dt^2} = -\omega_0^2 \sin \theta - \alpha \frac{d\theta}{dt} + f \cos(\omega)$$

where $\omega_0 = 1$, $\alpha = 0.2$, $f = 0.52$ and $\omega = 0.666$. Plot phase diagram and $\left| \frac{d\theta}{dt} \right|$ as a function of driving force f .

3. Lorenz attractor: suppose following coupled equations:

$$\frac{dx}{dt} = 10(y - x)$$

$$\frac{dy}{dt} = -xz + 28x - y$$

$$\frac{dz}{dt} = xy - \frac{8}{3}z$$

Solve them and plot phase diagram of each them.

4. Lyapunov Exponent: There are many methods to compute Lyapunov exponent such as delay method presented in Physica D 65 (1993) 117-134.
A: However according to those method presented in class, compute the Lyapunov exponent for Logistic map as a function of μ .
B: Determine the Lyapunov exponent for chaotic systems given in Q. 4 and Q.5.
5. Lyapunov Exponent for time series: compute the Lyapunov exponent for given time series.

Good luck, Movahed
