

Hidden attractor localization in Chua's circuit: analytical-numerical procedure based on describing function method, small parameter and continuation methods

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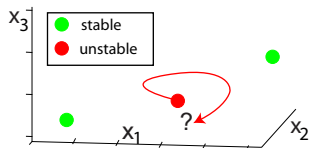
http://www.math.spbu.ru/user/nk/Hidden_oscillation_Attractor_Localization.htm

tutorial last version:

<http://www.math.spbu.ru/user/nk/PDF/Hidden-attractor-localization-Chua-circuit.pdf>

Classical approach to computation of oscillations

$$\dot{\mathbf{x}} = \begin{pmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dots \\ \dot{x}_n \end{pmatrix} = \begin{pmatrix} f_1(x_1, x_2, \dots, x_n) \\ f_2(x_1, x_2, \dots, x_n) \\ \dots \\ f_n(x_1, x_2, \dots, x_n) \end{pmatrix} = \mathbf{F}(\mathbf{x})$$

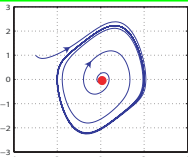


1. Find equilibria $\mathbf{x}^k : \mathbf{F}(\mathbf{x}^k) = 0$
local stability analysis $\dot{\mathbf{y}} = \left. \frac{d\mathbf{F}(\mathbf{x})}{d\mathbf{x}} \right|_{\mathbf{x}=\mathbf{x}^k} \mathbf{y}$
2. Numerical simulation of trajectories with initial data from neighborhoods of unstable equilibria.

self-excited attractor localization: *standard computational procedure* is 1) to find equilibria; 2) after transient process trajectory, starting from a point of unstable manifold in a neighborhood of unstable equilibrium, reaches an self-excited oscillation and localizes it:

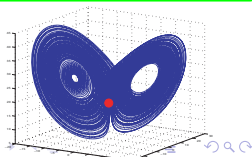
Van der Pol

$$\begin{aligned} \dot{x} &= y \\ \dot{y} &= -x + \varepsilon(1-x^2)y \end{aligned}$$



Lorenz

$$\begin{aligned} \dot{x} &= -\sigma(x - y) \\ \dot{y} &= rx - y - xz \\ \dot{z} &= -bz + xy \end{aligned}$$

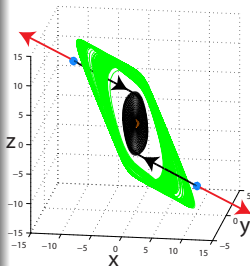


Hidden oscillations: how to compute?

hidden oscillations and hidden attractors — basin of attraction does not contain neighborhoods of equilibria

Leonov G.A., Kuznetsov N.V., Vagitsev V.I, Localization of hidden Chua's attractors, *Phys. Lett. A*, 2011, 375, 2230-2233

✓ standard computation (trajectories from a neighborhood of unstable equilibrium reaches and identifies attractor) does not work (all equilibria are stable or not in the basin).



The problem is: How to choose initial data in the basin of attraction of hidden oscillation? Localization is required a special analytical-numerical procedure.

Survey: Leonov G.A., Kuznetsov N.V., Hidden attractors in dynamical systems. From hidden oscillations in Hilbert-Kolmogorov, Aizerman, and Kalman problems to hidden chaotic attractor in Chua circuits, *International Journal of Bifurcation and Chaos*, 23(1), 2013, art. no. 1330002

Hidden oscillations 2d: 16th Hilbert problem (second part)



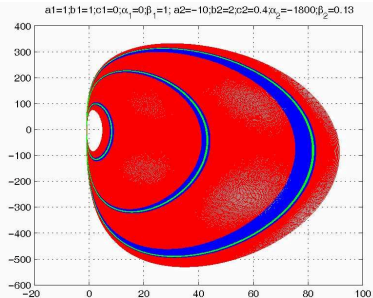
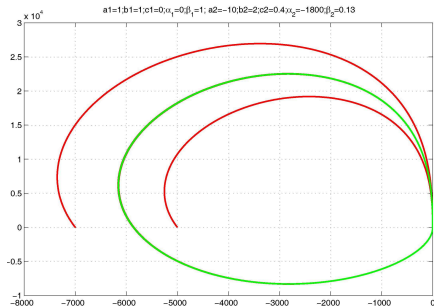
D.Hilbert 1900: number & mutual disposition of limit cycles

$$\dot{x} = P_n(x, y) = a_1x^2 + b_1xy + c_1y^2 + \alpha_1x + \beta_1y + \dots$$

$$\dot{y} = Q_n(x, y) = a_2x^2 + b_2xy + c_2y^2 + \alpha_2x + \beta_2y + \dots$$

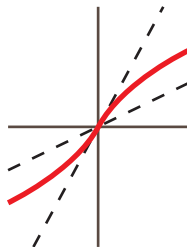
N.Bautin 1949: first nontrivial results: 3 nested limit cycles in case $n = 2$ (internal limit cycles are hidden oscillations)

N.V. Kuznetsov, O.A. Kuznetsova, G.A. Leonov, Visualization of four normal size limit cycles in two-dimensional polynomial quadratic system, *Differential equations and Dynamical systems*, 21(1-2), 2013, 29-34 (doi:10.1007/s12591-012-0118-6)



Hidden oscillations 3d: Aizerman and Kalman conjectures

if $\dot{\mathbf{z}} = \mathbf{A}\mathbf{z} + \mathbf{b}k\mathbf{c}^*\mathbf{z}$, is asympt. stable $\forall k \in (k_1, k_2) : \forall \mathbf{z}(t, \mathbf{z}_0) \rightarrow 0$, then is $\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{b}\varphi(\sigma)$, $\sigma = \mathbf{c}^*\mathbf{x}$, $\varphi(0) = 0$, $k_1 < \varphi(\sigma)/\sigma < k_2 : \forall \mathbf{x}(t, \mathbf{x}_0) \rightarrow 0$?



1949 : $k_1 < \varphi(\sigma)/\sigma < k_2$

1957 : $k_1 < \varphi'(\sigma) < k_2$

In general, conjectures are not true (Aizerman's: $n \geq 2$, Kalman's: $n \geq 4$)
Counterexamples with hidden oscillations can be constructed:
stable periodic solution coexist with unique stable equilibrium

Survey: V.O. Bragin, V.I. Vagaitsev, N.V. Kuznetsov, G.A. Leonov (2011) Algorithms for finding hidden oscillations in nonlinear systems. The Aizerman and Kalman conjectures and Chua's circuits, *J. of Computer and Systems Sciences Int.*, 50(4), 511-544 (doi:10.1134/S106423071104006X)

Analytical-numerical algorithm: oscillation localization

$$\begin{aligned} \dot{\mathbf{x}} &= \mathbf{P}\mathbf{x} + \boldsymbol{\psi}(\mathbf{x}), \quad \boldsymbol{\psi}(0) = 0 & \dot{\mathbf{x}} &= \mathbf{P}_0\mathbf{x} + \boldsymbol{\varphi}(\mathbf{x}) & \dot{y}_1 &= -\omega y_2 + \varepsilon\phi_1(\mathbf{y}) \\ \mathbf{P}_0 &= \mathbf{P} + \mathbf{K} & \boldsymbol{\varphi}(\mathbf{x}) &= \boldsymbol{\psi}(\mathbf{x}) - \mathbf{K}\mathbf{x} & \dot{y}_2 &= \omega y_1 + \varepsilon\phi_2(\mathbf{y}) \\ \lambda_{1,2}^{\mathbf{P}_0} &= \pm i\omega, \operatorname{Re}\lambda_{j>2}^{\mathbf{P}_0} < 0 & \mathbf{x} &= \mathbf{S}\mathbf{y}, \boldsymbol{\phi} = \mathbf{S}^{-1}\boldsymbol{\varphi} & \dot{\mathbf{y}}_3 &= \mathbf{A}_3\mathbf{y}_3 + \varepsilon\boldsymbol{\phi}_3(\mathbf{y}) \end{aligned}$$

Harmonic linearization, linear transformation, small parameter method:

$$y_1 = \cos(\omega t)y_1(0) + O(\varepsilon), \quad y_2 = \sin(\omega t)y_1(0) + O(\varepsilon), \quad \mathbf{y}_3 = e^{\mathbf{A}_3 t}\mathbf{y}_3(0) + \mathbf{O}_{\mathbf{n}-2}(\varepsilon)$$

Analytically: initial data for periodic solution

$$(1) \quad \dot{\mathbf{x}}^\varepsilon = \mathbf{P}_0\mathbf{x}^\varepsilon + \varepsilon\boldsymbol{\varphi}(\mathbf{x}^\varepsilon), \quad \mathbf{P}_0 : \lambda_{1,2} = \pm i\omega, \operatorname{Re}\lambda_{j>2} < 0,$$

for suff. small ε exists periodic solution $\mathbf{x}^\varepsilon(0, \mathbf{x}_0^\varepsilon) = \mathbf{x}^\varepsilon(T, \mathbf{x}_0^\varepsilon)$, $\mathbf{x}_0^\varepsilon = \mathbf{S}\mathbf{y}(0)$

Multistep numerical procedure: $\mathbf{x}^1(0) \approx \mathbf{x}_0^\varepsilon = \mathbf{S}\mathbf{y}(0)$ (by analytics)

$$(2) \quad \dot{\mathbf{x}}^j = \mathbf{P}_0\mathbf{x}^j + \varepsilon_j\boldsymbol{\varphi}(\mathbf{x}^j), \quad \text{step } j = 1, \dots, m-1$$

1st numerical step: ε_1 small $\approx \varepsilon$, $\varepsilon_1\boldsymbol{\varphi} \approx \varepsilon\boldsymbol{\varphi}$, $\mathbf{x}^1(\mathbf{x}_0^1, t) \approx \mathbf{x}^\varepsilon(\mathbf{x}_0^\varepsilon, t)$

next numerical steps: $\varepsilon_j = (j/m)$, $\mathbf{x}^{j+1}(0) = \mathbf{x}^j(T)$

Hidden oscillation computation in initial system: last step $j = m, \varepsilon_m = 1$

$$(3) \quad \dot{\mathbf{x}} = \dot{\mathbf{x}}^m = \mathbf{P}_0\mathbf{x}^m + \varepsilon_m\boldsymbol{\varphi}(\mathbf{x}^m) = \mathbf{P}_0\mathbf{x} + \boldsymbol{\varphi}(\mathbf{x}),$$

Hidden oscillation localization: analytical-numerical procedure

$$(1) \dot{\mathbf{x}} = \mathbf{P}_0 \mathbf{x} + \varphi(\mathbf{x}) \quad (2) \dot{\mathbf{x}} = \mathbf{P}_0 \mathbf{x} + \varepsilon \varphi(\mathbf{x}) \quad (3) \dot{\mathbf{x}}^j = \mathbf{P}_0 \mathbf{x}^j + \varepsilon_j \varphi(\mathbf{x}^j)$$

Small ε allows one to justify rigorously Describing Function Method (DFM) for (2) & to determine a stable nontrivial periodic solution $\mathbf{x}^0(t)$ — *oscillating attractor* \mathcal{A}_0 .

Localization of attractor \mathcal{A} in (1): numerically follow transformation of \mathcal{A}_j with increasing $j=0, \dots, m$ ($\varepsilon_m = 1, \mathcal{A}_m = \mathcal{A}$) [special continuation method]

1. if all points of \mathcal{A}_0 are in the attraction domain of \mathcal{A}_1 (oscillating attractor of (3) with $j = 1$), then solution $\mathbf{x}^1(t)$ can be determined numerically by starting a trajectory of (3) with $j=1$ from initial point $\mathbf{x}^0(0)$. If in computational process $\mathbf{x}^1(t)$ is not fallen to equilibria and is not $\rightarrow \infty$ (on suff. large $[0, T]$), then $\mathbf{x}^1(t)$ computes attractor \mathcal{A}_1 . Then perform similar procedure for (3) with $j=2$: by starting trajectory $\mathbf{x}^2(t)$ of (3) with $j = 2$ from init. point $\mathbf{x}^1(T)$ (last point on previous step) we compute \mathcal{A}_2 . And so on.
2. in the change from system (2) to (3) with $j=1$, it's observed loss of stability bifurcation and vanishing of attractor \mathcal{A}_0 (or \mathcal{A}_{j-1} on j -th step).

Harmonic Balance & Describing Function Method

Describing function method (DFM) can lead to untrue results:
no periodic solution for Aizerman's or Kalman's conditions by DFM

$$\begin{aligned}\dot{\mathbf{x}} &= \mathbf{P}\mathbf{x} + \mathbf{q}\psi(\mathbf{r}^*\mathbf{x}), \quad \psi(0) = 0 & (1) & \quad \dot{\mathbf{x}} = \mathbf{P}_0\mathbf{x} + \mathbf{q}\varphi(\mathbf{r}^*\mathbf{x}) \\ W(p) &= \mathbf{r}^*(\mathbf{P} - p\mathbf{I})^{-1}\mathbf{q} & & \quad \mathbf{P}_0 = \mathbf{P} + k\mathbf{q}\mathbf{r}^* \\ \operatorname{Im}W(i\omega) &= 0 & & \quad \varphi(\sigma) = \psi(\sigma) - k\sigma \\ k &= -(\operatorname{Re}W(i\omega))^{-1} & & \quad \mathbf{P}_0: \lambda_{1,2} = \pm i\omega, \operatorname{Re}\lambda_{j>2} < 0\end{aligned}$$

DFM: exists periodic solution $\sigma(t) = \mathbf{r}^*\mathbf{x}(t) \approx a \cos \omega t$

$$a : \int_0^{2\pi/\omega} \psi(a \cos \omega t) \cos \omega t dt = ka \int_0^{2\pi/\omega} (\cos \omega t)^2 dt$$

Aizerman: if $\dot{\mathbf{z}} = (\mathbf{A} + \mu\mathbf{b}\mathbf{c}^*)\mathbf{z}$, is asympt. stable $\forall \mu \in (\mu_1, \mu_2)$ then
 $\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{b}\varphi(\sigma)$, $\sigma = \mathbf{c}^*\mathbf{x}$, $\varphi(0) = 0$, $\mu_1 < \varphi(\sigma)/\sigma < \mu_2$, all $\mathbf{x}(t, \mathbf{x}_0) \rightarrow 0$

DFM: since (1) is stable in sector $\mu_1 < \varphi(\sigma)/\sigma < \mu_2$ due to Aizerman
 $\Rightarrow k$ from DFM : $k < \mu_1, \mu_2 < k \Rightarrow k\sigma^2 < \psi(\sigma)\sigma, \psi(\sigma)\sigma < k\sigma^2$
 $\Rightarrow \forall a \neq 0 : \int_0^{2\pi/\omega} (\psi(a \cos \omega t) a \cos \omega t - k(a \cos \omega t)^2) dt \neq 0$
 \Rightarrow no periodic solutions by DFM, but counterexamples are well known

Periodic solution by justified DFM (scalar case)

$$\dot{\mathbf{x}} = \mathbf{P}\mathbf{x} + \mathbf{q}\psi(\mathbf{r}^*\mathbf{x}) : W(p) = \mathbf{r}^*(\mathbf{P} - p\mathbf{I})^{-1}\mathbf{q}, \operatorname{Im}W(i\omega) = 0, k = -(\operatorname{Re}W(i\omega))^{-1}$$

$$\dot{\mathbf{x}} = \mathbf{P}_0\mathbf{x} + \mathbf{q}\varphi(\mathbf{r}^*\mathbf{x}) : \mathbf{P}_0 = \mathbf{P} + \mathbf{k}\mathbf{q}\mathbf{r}^*, \lambda_{1,2}^{\mathbf{P}_0} = \pm i\omega, \operatorname{Re}\lambda_{j>2}^{\mathbf{P}_0} < 0, \varphi = \psi - k\mathbf{r}^*\mathbf{x}$$

$$\mathbf{x} = \mathbf{S}\mathbf{y}, \mathbf{A} = \mathbf{S}^{-1}\mathbf{P}_0\mathbf{S}, \mathbf{b} = (b_1, b_2, \mathbf{b}_3)^* = \mathbf{S}^{-1}\mathbf{q}, \mathbf{c}^* = (1, 0, \mathbf{c}_3)^* = \mathbf{r}^*\mathbf{S}$$

Harmonic linearization, linear transformation, small parameter method

$$\begin{aligned} \dot{y}_1 &= -\omega y_2 + b_1 \varepsilon \varphi(y_1 + \mathbf{c}_3^* \mathbf{y}_3) & y_1(t) &= \cos(\omega t) y_1(0) + O(\varepsilon) \\ \dot{y}_2 &= \omega y_1 + b_2 \varepsilon \varphi(y_1 + \mathbf{c}_3^* \mathbf{y}_3) & y_2(t) &= \sin(\omega t) y_1(0) + O(\varepsilon) \\ \dot{\mathbf{y}}_3 &= \mathbf{A}_3 \mathbf{y}_3 + \mathbf{b}_3 \varepsilon \varphi(y_1 + \mathbf{c}_3^* \mathbf{y}_3) & \mathbf{y}_3(t) &= e^{\mathbf{A}_3 t} \mathbf{y}_3(0) + \mathbf{O}_{\mathbf{n}-2}(\varepsilon) \\ \mathbf{y}_3^* (\mathbf{A}_3 + \mathbf{A}_3^*) \mathbf{y}_3 &\leq -2d |\mathbf{y}_3|^2 & t &\in (0, T] \end{aligned}$$

$$\mathbf{y}(0) \in \Omega = \{y_1 \in [a_1, a_2], y_2 = 0, |\mathbf{y}_3| \leq D\varepsilon\}, \mathbf{F}\mathbf{y}(0) = \mathbf{y}(T), T = \frac{2\pi}{\omega} + O(\varepsilon)$$

Theorem. If exists $a_0 > 0 : \Phi(a_0) = \int_0^{2\pi/\omega} \varphi(\cos(\omega t) a_0) \cos(\omega t) dt = 0$

and $b_1 \frac{d\Phi(a)}{da} \Big|_{a=a_0} < 0$ then exists periodic solution $\mathbf{x}(t) = \mathbf{S}\mathbf{y}(t)$ with initial data $\mathbf{x}(0) = \mathbf{S}(a_0 + O(\varepsilon), 0, \mathbf{O}_{\mathbf{n}-2}(\varepsilon))^*$.

For all solutions with initial data suff. close to $\mathbf{x}(0)$ the modulus of their difference with $\mathbf{x}(t)$ is uniformly bounded $\forall t \geq 0$.

Attractors in Chua's circuits



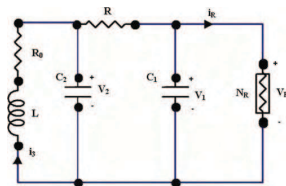
L. Chua (1983)

$$\dot{x} = \alpha(y - x - f(x)),$$

$$\dot{y} = x - y + z,$$

$$\dot{z} = -(\beta y + \gamma z),$$

$$f(x) = m_1 x + \text{sat}(x) = m_1 x + \frac{1}{2}(m_0 - m_1)(|x+1| + |x-1|)$$



Chua circuit is used in chaotic communications

1983–now: computations of Chua self-excited attractors by standard procedure: trajectory from neighborhood of unstable zero equilibrium reaches & identifies attractor. [Bilotta&Pantano, *A gallery of Chua attractors*, WorldSci, 2008]

Could an attractor exist and how to localize it, if equilibrium is stable?

L. Chua, 1990: If zero equilibrium is stable \Rightarrow no chaotic attractor

Chua system: transformation to harmonic form

$$\dot{\mathbf{x}} = \mathbf{P}\mathbf{x} + \mathbf{q}\psi(\mathbf{r}^*\mathbf{x}) : W(p) = \mathbf{r}^*(\mathbf{P} - p\mathbf{I})^{-1}\mathbf{q}, \operatorname{Im}W(i\omega) = 0, k = -(\operatorname{Re}W(i\omega))^{-1}$$

$$\dot{\mathbf{x}} = \mathbf{P}_0\mathbf{x} + \mathbf{q}\varphi(\mathbf{r}^*\mathbf{x}) : \mathbf{P}_0 = \mathbf{P} + \mathbf{k}\mathbf{q}\mathbf{r}^*, \lambda_{1,2}^{\mathbf{P}_0} = \pm i\omega, \operatorname{Re}\lambda_{j>2}^{\mathbf{P}_0} < 0, \varphi = \psi - \mathbf{k}\mathbf{r}^*\mathbf{x}$$

$$\mathbf{x} = \mathbf{S}\mathbf{y}, \mathbf{A} = \mathbf{S}^{-1}\mathbf{P}_0\mathbf{S}, \mathbf{b} = (b_1, b_2, b_3)^* = \mathbf{S}^{-1}\mathbf{q}, \mathbf{c}^* = (1, 0, c_3)^* = \mathbf{r}^*\mathbf{S}$$

$$\dot{x} = \alpha(y - x - m_1x - \psi(x)), \dot{y} = x - y + z, \dot{z} = -(\beta y + \gamma z), \psi(x) = (m_0 - m_1)\operatorname{sat}(x)$$

$$\mathbf{P}_0\mathbf{q}\mathbf{r} = \begin{pmatrix} -\alpha(m_1+1+k) & \alpha & 0 \\ 1 & -1 & 1 \\ 0 & -\beta & -\gamma \end{pmatrix} \begin{pmatrix} -\alpha \\ 0 \\ 0 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \rightarrow \mathbf{A}\mathbf{b}\mathbf{c} = \begin{pmatrix} 0 & -\omega & 0 \\ \omega & 0 & 0 \\ 0 & 0 & -d \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \\ 1 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ -h \end{pmatrix}$$

$$W_{\mathbf{P}_0}(p) = \mathbf{r}^*(\mathbf{P}_0 - p\mathbf{I})^{-1}\mathbf{q}$$

$$\dot{\mathbf{y}} = \mathbf{A}\mathbf{y} + \varepsilon\mathbf{b}\varphi(\mathbf{c}^*\mathbf{y})$$

$$\mathbf{S} = \begin{pmatrix} s_{11} & s_{12} & s_{13} \\ s_{21} & s_{22} & s_{23} \\ s_{31} & s_{32} & s_{33} \end{pmatrix} \quad \begin{aligned} s_{11} &= 1 \\ s_{21} &= 1 + k \\ s_{31} &= \frac{k\alpha - \omega^2}{\alpha} \end{aligned}$$

$$W_{\mathbf{P}_0} = W_{\mathbf{A}} = \frac{-b_1p + b_2\omega}{p^2 + \omega^2} + \frac{h}{p + d}$$

$$k = \frac{-\alpha\gamma + \omega^2 - \gamma - \beta}{\alpha(1 + \gamma)}, \quad d = \frac{\alpha + \omega^2 - \beta + 1 + \gamma + \gamma^2}{1 + \gamma}$$

$$h = \frac{\alpha(\gamma + \beta - (1 + \gamma)d + d^2)}{\omega^2 + d^2}$$

$$b_1 = \frac{\alpha(\gamma + \beta - \omega^2 - (1 + \gamma)d)}{\omega^2 + d^2}$$

$$b_2 = \frac{\alpha((1 + \gamma - d)\omega^2 + (\gamma + \beta)d)}{\omega(\omega^2 + d^2)}$$

$$\text{Thm: } \mathbf{x}(0) = \mathbf{S}\mathbf{y}(0) = \mathbf{S} \begin{pmatrix} a_0 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} a_0 s_{11} \\ a_0 s_{21} \\ a_0 s_{31} \end{pmatrix}$$

$$a_0 : \Phi(a_0) = 0$$

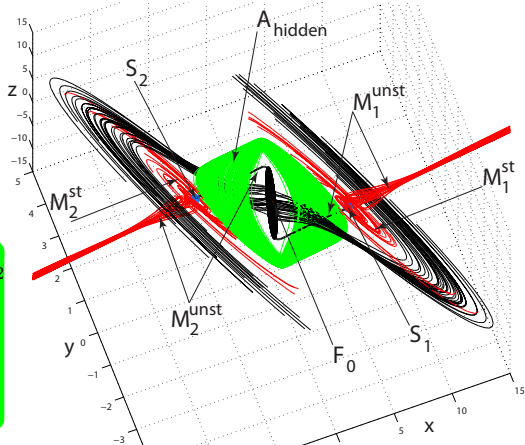
Hidden attractor in Chua's circuit

In 2009-2010 the notion of *hidden attractor* was introduced and hidden chaotic attractor was found in Chua circuit for the first time:

$$\begin{aligned}\dot{x} &= \alpha(y - x - m_1 x - \psi(x)) \\ \dot{y} &= x - y + z, \quad \dot{z} = -(\beta y + \gamma z) \\ \psi(x) &= (m_0 - m_1) \text{sat}(x)\end{aligned}$$

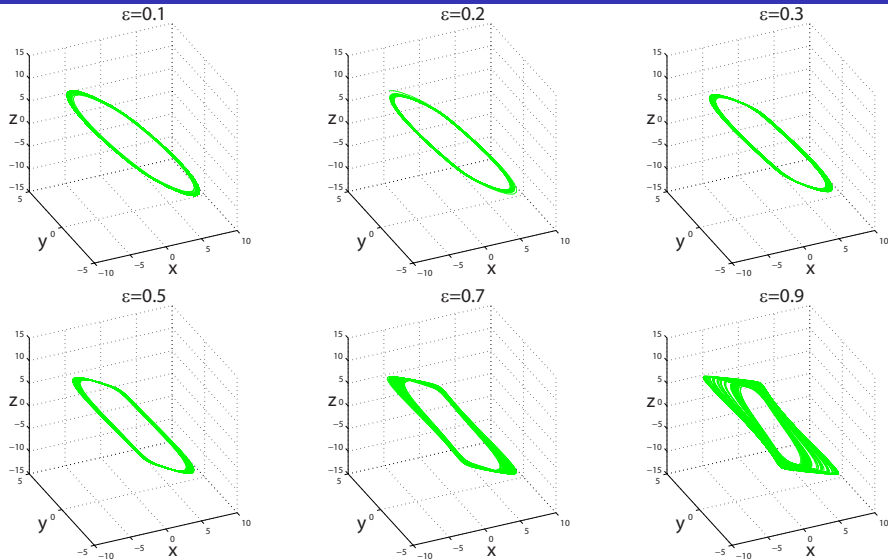
$$\begin{aligned}\alpha &= 8.4562, \beta = 12.0732, \gamma = 0.0052 \\ m_0 &= -0.1768, m_1 = -1.1468\end{aligned}$$

Equilibria: stable zero F_0 & 2 saddles $S_{1,2}$
Trajectories: 'from' $S_{1,2}$ tend (black) to zero F_0 or tend (red) to infinity;
Hidden chaotic attractor (in green) with positive Lyapunov exponent



✓ Leonov G.A., Kuznetsov N.V., Vagaitsev V.I., Localization of hidden Chua's attractors, Physics Letters A, 375(23), 2011, 2230-2233

Scenario of transition to chaos: from periodic orbit to hidden chaotic attractor



✓ Leonov G.A., Kuznetsov N.V., Vagaitsev V.I., Hidden attractors in smooth Chua's systems, *Physica D*, 241(18) 2012, 1482-1486 (doi:10.1016/j.physd.2012.05.016)

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Lyapunov exponent : chaos, stability, Perron effects, linearization

$$\begin{cases} \dot{x} = F(x), & x \in \mathbb{R}^n, & F(x_0) = 0 \\ x(t) \equiv x_0, & A = \left. \frac{dF(x)}{dx} \right|_{x=x_0} \end{cases} \quad \begin{cases} \dot{y} = Ay + o(y) \\ y(t) \equiv 0, & (y = x - x_0) \end{cases} \quad \begin{cases} \dot{z} = Az \\ z(t) \equiv 0 \end{cases}$$

✓ stationary: $z(t) = 0$ is exp. stable $\Rightarrow y(t) = 0$ is asympt. stable

$$\begin{cases} \dot{x} = F(x), & \dot{x}(t) = F(x(t)) \neq 0 \\ x(t) \neq x_0, & A(t) = \left. \frac{dF(x)}{dx} \right|_{x=x(t)} \end{cases} \quad \begin{cases} \dot{y} = A(t)y + o(y) \\ y(t) \equiv 0, & (y = x - x(t)) \end{cases} \quad \begin{cases} \dot{z} = A(t)z \\ z(t) \equiv 0 \end{cases}$$

? nonstationary: $z(t) = 0$ is exp. stable $\Rightarrow?$ $y(t) = 0$ is asympt. stable

! Perron effect: $z(t)=0$ is exp. stable(unst), $y(t)=0$ is exp. unstable(st)

Positive largest Lyapunov exponent
doesn't, in general, indicate chaos

Survey: G.A. Leonov, N.V. Kuznetsov, Time-Varying Linearization and the Perron effects, International Journal of Bifurcation and Chaos, Vol. 17, No. 4, 2007, pp. 1079-1107
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