

Chaotic Maps, Control Parameter, and Liapunov Exponent

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We describe a one-dimensional chaotic map where the Liapunov exponent is a smooth function of a control parameter.

It is commonly believed that in chaotic systems the Liapunov exponent is a discontinuous function of a control parameter (Steeb, 1994). Examples are the Hénon map or driven anharmonic oscillators. Here we give a one-dimensional map $f_a: [0,1] \rightarrow [0, 1]$, where a is a control parameter, and show that the Liapunov exponent is a smooth function of the control parameter a . The map is given by

$$f_a(x) = \begin{cases} \frac{1-a}{a}x & \text{for } x \in [0, a) \\ \frac{2a}{1-2a}x + \frac{1-3a}{1-2a} & \text{for } x \in [a, 1/2) \\ \frac{2a}{1-2a}(1-x) + \frac{1-3a}{1-2a} & \text{for } x \in [1/2, 1-a) \\ \frac{1-a}{a}(1-x) & \text{for } x \in [1-a, 1] \end{cases}$$

where $a \in (0, 1/2)$. The map is continuous, but not differentiable at the points a , $1-a$ ($a \neq 1/3$), and $x = 1/2$. The map is piecewise linear. For $a = 1/3$ we obtain the tent map. The tent map is ergodic and chaotic (Steeb, 1996).

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The Liapunov exponent for almost all initial conditions is given by $\ln(2)$ and the invariant density is given by $\rho(x) = 1$. The map f_a is a special bungalow-tent map. The intersection point P of the line in the interval $[1/2, 1 - a)$ and the line in the interval $[1 - a, 1]$ lies on the diagonal $y = x$.

We apply the Frobenius–Perron integral equation (Steeb, 1994, 1996; Van Wyk and Steeb, 1997; Steeb *et al.*, 1994) to find the Liapunov exponent. The Frobenius–Perron integral equation is given by

$$\rho_a(x) = \int_0^1 \rho_a(y) \delta(x - f_a(y)) dy$$

We apply the identities for the delta function

$$\delta(cy) \equiv \frac{1}{|c|} \delta(y)$$

and

$$\delta(g(y)) \equiv \sum_n \frac{1}{|g'(y_n)|} \delta(y - y_n)$$

where the sum runs over all zeros with multiplicity 1 and $g'(y_n)$ denotes the derivative of g taken at y_n . Taking these identities into account and differentiation in the sense of generalized functions (Steeb, 1996), we obtain the invariant density

$$\rho_a(x) = \frac{1}{2 - 3a} \chi_{[0, 1-a]}(x) + \frac{1 - 2a}{a(2 - 3a)} \chi_{(1-a, 1]}(x)$$

where χ is the indicator function, i.e., $\chi_A(x) = 1$ if $x \in A$ and $\chi_A(x) = 0$ if $x \notin A$. Thus the invariant density is constant in the interval $[0, 1 - a)$. At $1 - a$ the invariant density jumps to another constant value. In our calculations we have to consider two domains for x , $[0, 1 - a)$ and $[1 - a, 1]$. The Liapunov exponent is calculated using

$$\lambda(a) = \int_0^1 \rho_a(x) \ln \left| \frac{df_a}{dx} \right| dx$$

where we used differentiation in the sense of generalized functions. Thus we find that the Liapunov exponent as a smooth function of the control parameter a is given by

$$\lambda(a) = \frac{1 - a}{2 - 3a} \ln \left(\frac{1 - a}{a} \right) + \frac{1 - 2a}{2 - 3a} \ln \left(\frac{2a}{1 - 2a} \right)$$

For $a = 1/3$ we obviously obtain $\lambda(1/3) = \ln 2$. This is the Liapunov exponent

for the tent map. For $a \rightarrow 0$ we obtain $\lambda(a \rightarrow 0) = \frac{1}{2} \ln 2$. For $a \rightarrow 1/2$ we obtain $\lambda(a \rightarrow 1/2) = 0$. The $\lambda(a)$ has a maximum for $a = 1/3$ (tent map). Furthermore $\lambda(a)$ is a convex function in the interval $(0, 1/2)$.

Finally we mention that the problem can also be solved using a Markov partition and the thermodynamic formalism (Stoop and Steeb, 1997).

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