# CODIMENSION-2 HOPF BIFURCATION OF A TWO-DEGREE-OF-FREEDOM VIBRO-IMPACT SYSTEM 

G.-L. Wen<br>Department of Applied Mechanics and Engineering, Southwest Jiaotong University, Chengdu 610031, People's Republic of China. E-mail: glwen@sc.homeway.com.cn

(Received 4 April 2000, and in final form 15 September 2000)


#### Abstract

Codimension-2 Hopf bifurcation problem of a two-degree-of-freedom system vibrating against a rigid surface is investigated in this paper. The four-dimensional Poincare map of the vibro-impact system is reduced to a two-dimensional normal form by virtue of a center manifold reduction and a normal form technique. Then the theory of Hopf bifurcation of maps in $R^{2}$ is applied to conclude the existence of codimension-2 Hopf bifurcation of the vibro-impact system. The quasi-periodic response of the system by theoretical analysis is well supported by numerical simulations. It is shown that there exists codimension-2 Hopf bifurcation in multi-degree-of-freedom vibro-impact systems. The codimension- 2 tori doubling phenomenon and the routes of quasi-periodic impacts to chaos are reported briefly.


(C) 2001 Academic Press

## 1. INTRODUCTION

The optimum designs for a large number of mechanical systems with impacts, rely entirely upon an over-all knowledge of the dynamic mechanism of vibro-impact system. The phenomena of bifurcation and chaos in vibro-impact systems have been reported extensively in recent years in references [1-9], but few researchers have investigated the phenomena of Hopf bifurcation in vibro-impact systems. Xie [6] investigated the codimension-2 bifurcation and Hopf bifurcation of a single-degree-of-freedom system vibrating against an infinitely large plane. Ivanov [7] thought it possible for Hopf bifurcation to exist in multi-degree-of-freedom vibro-impact systems. In the recent past, Luo and Xie [8, 9] analyzed the existence of Hopf bifurcation in a two-degree-of-freedom vibro-impact system for the case of a single complex-conjugate pair of simple eigenvalues crossing the unit circle.

In this paper, we will analyze the existence of codimension-2 Hopf bifurcation of a two-degree-of-freedom vibro-impact system similar to the system considered by Luo and Xie [8, 9]. The rather lengthy procedure used for reducing the map of the system into a two-dimensional one by using a center manifold theorem in reference [10], is essentially similar to the one presented in great detail in reference [8]. It is reasonable to present only the corresponding abridgement and to focus on the derivation of codimension-2 normal form of the two-degree-of-freedom vibro-impact systems according to the theory of normal forms in references [11, 12]. The existence of codimension-2 Hopf bifurcation of the two-parameter normal form is more likely to be investigated by the theory of Hopf bifurcation of maps in $R^{2}$ in reference [13]. This theoretical solution is well verified by the results obtained by numerical simulations, which are represented by codimension-2 invariant circles in the projected Poincare sections. It is shown that there exists


Figure 1. Schematic of the two-degree-of-freedom impact oscillator.
codimension-2 Hopf bifurcation in multi-degree-of-freedom vibro-impact systems under suitable system parameters. The codimension-2 tori doubling bifurcation and the routs of quasi-periodic impacts to chaos are also reported briefly.

## 2. ESTABLISHMENT AND REDUCTION OF POINCARE MAP

The mechanical model for a two-degree-of-freedom vibrator is shown in Figure 1. The mass $M_{1}$ impacts against a rigid surface when its displacement $X_{1}$ equals the gap $B$. The impact is described by a coefficient of restitution $R$.

Between impacts, for $X_{1}<B$, the equations of motion of the two-degree-of-freedom impact oscillator with proportional damping are written in a non-dimensional form

$$
\begin{align*}
& {\left[\begin{array}{cc}
1 & 0 \\
0 & \mu_{m}
\end{array}\right]\left\{\begin{array}{l}
\ddot{x}_{1} \\
\ddot{x}_{2}
\end{array}\right\}+\left[\begin{array}{cc}
2 \varsigma & -2 \varsigma \\
-2 \varsigma & 2 \varsigma\left(1+\mu_{c}\right)
\end{array}\right]\left\{\begin{array}{l}
\dot{x}_{1} \\
\dot{x}_{2}
\end{array}\right\}+\left[\begin{array}{cc}
1 & -1 \\
-1 & 1+\mu_{k}
\end{array}\right]\left\{\begin{array}{l}
x_{1} \\
x_{2}
\end{array}\right\}} \\
& \quad=\left\{\begin{array}{c}
1-f_{2} \\
f_{2}
\end{array}\right\} \sin (\omega t+\tau), \quad\left(x_{1}<b\right) \tag{1}
\end{align*}
$$

and the impact equation of mass $M_{1}$ for $\left(x_{1}=b\right)$ is

$$
\begin{equation*}
\dot{x}_{1+}=-R \dot{x}_{1-} . \quad\left(x_{1}=b\right) \tag{2}
\end{equation*}
$$

where the non-dimensional quantities are of the form

$$
\begin{gather*}
\mu_{m}=\frac{M_{2}}{M_{1}}, \quad \mu_{k}=\frac{K_{2}}{K_{1}}, \quad \mu_{c}=\mu_{k}, f_{2}=\frac{P_{2}}{P_{1}+P_{2}}, \omega=\Omega \sqrt{\frac{M_{1}}{K_{1}}}, \varsigma=\frac{C_{1}}{2 \sqrt{K_{1} M_{1}}},  \tag{3a}\\
t=T \sqrt{\frac{K_{1}}{M_{1}}}, \quad b=\frac{B K_{1}}{P_{1}+P_{2}}, \quad x_{i}=\frac{X_{i} K_{1}}{P_{1}+P_{2}}, \quad \dot{x}_{1+}=\frac{\dot{X}_{1+} K_{1}}{P_{1}+P_{2}}, \quad \dot{x}_{1-}=\frac{\dot{X}_{1-}-K_{1}}{P_{1}+P_{2}} . \tag{3b}
\end{gather*}
$$

In equations (1) and (2), a dot denotes differentiation with respect to the non-dimensional time $t, \dot{x}_{1+}$ and $\dot{x}_{1-}$ represents the impacting mass velocities of approach and departure respectively. Let $\Psi_{i}$ denote the canonical model matrix of equation (1) and take it as a transition matrix, under the change of variables

$$
\begin{equation*}
X=\Psi \xi \tag{4}
\end{equation*}
$$

Equation (1) reduces to

$$
\begin{equation*}
I \ddot{\xi}+C \dot{\xi}+\Lambda \xi=\bar{F} \sin (\omega t+\tau) \tag{5}
\end{equation*}
$$

where $X=\left(x_{1}, x_{2}\right)^{\mathrm{T}}, \xi=\left(\xi_{1}, \xi_{2}\right)^{\mathrm{T}}, I$ is a unit matrix $2 \times 2, C=2 \varsigma \Lambda=\operatorname{diag}\left[2 \varsigma \omega_{1}^{2}, 2 \varsigma \omega_{2}^{2}\right]$, $\Lambda=\operatorname{diag}\left[\omega_{1}^{2}, \omega_{2}^{2}\right], \bar{F}=\left(\bar{f}_{1}, \bar{f}_{2}\right)^{\mathrm{T}}=\Psi^{\mathrm{T}} f, f=\left(1-f_{2}, f_{2}\right)^{\mathrm{T}}$. It then follows that by using formal co-ordinate and modal matrix approach, the general solution of equation (1) takes the form

$$
\begin{gather*}
x_{i}=\sum_{j=1}^{2} \psi_{i j}\left(\mathrm{e}^{-\eta_{j} t}\left(a_{j} \cos \omega_{d j} t+b_{j} \sin \omega_{d j} t\right)+A_{j} \sin (\omega t+\tau)+B_{j} \cos (\omega t+\tau)\right)  \tag{6a}\\
\dot{x}_{i}=\sum_{j=1}^{2} \psi_{i j}\left(\mathrm{e}^{-\eta_{j} t\left(\left(b_{j} \omega_{d j}-\eta_{j} a_{j}\right) \cos \omega_{d j} t-\left(a_{j} \omega_{d j}+\eta_{j} b_{j}\right) \sin \omega_{d j} t\right)}\right. \\
\left.\quad+A_{j} \omega \cos (\omega t+\tau)-B_{j} \omega \sin (\omega t+\tau)\right) \quad(i, j=1,2) \tag{6b}
\end{gather*}
$$

where $\Psi_{i j}$ are elements of the canonical modal matrix $\Psi, \eta_{j}=\varsigma \omega_{j}^{2}, \omega_{d j}=\sqrt{\omega_{j}^{2}-\eta_{j}^{2}}, a_{j}$ and $b_{j}$ are the constants of integration which are determined by the initial condition and modal parameters of the system, and $A_{j}, B_{j}$ are the amplitude parameters taking the form

$$
\begin{align*}
& A_{j}=\frac{1}{2 \omega_{d j}}\left(\frac{\omega+\omega_{d j}}{\left(\omega+\omega_{d j}\right)^{2}+\eta_{j}^{2}}-\frac{\omega-\omega_{d j}}{\left(\omega-\omega_{d j}\right)^{2}+\eta_{j}^{2}}\right) \bar{f}_{j}  \tag{7a}\\
& B_{j}=\frac{\eta_{j}}{2 \omega_{d j}}\left(\frac{1}{\left(\omega-\omega_{d j}\right)^{2}+\eta_{j}^{2}}-\frac{1}{\left(\omega+\omega_{d j}\right)^{2}+\eta_{j}^{2}}\right) \bar{f}_{j} \tag{7b}
\end{align*}
$$

We can choose a Poincaré section $\sigma \subset R^{4} \times S$, where $\sigma=\left(x_{1}, \dot{x}_{1}, x_{2}, \dot{x}_{2}, \theta\right) \in R^{4} \times S$, $x_{1}=b$, then the two-parameter Poincare map of the system can be established as [8]

$$
\begin{equation*}
\Delta X^{\prime}=f(v, b ; \Delta X) \tag{8}
\end{equation*}
$$

where $\Delta X \in R^{4}, \Delta X=\left(\Delta \dot{x}_{1+}, \Delta x_{20}, \Delta \dot{x}_{20}, \Delta \tau\right)^{\mathrm{T}}, \Delta X^{\prime}=\left(\Delta \dot{x}_{1+}^{\prime}, \Delta x_{20}^{\prime}, \Delta \dot{x}_{20}^{\prime}, \Delta \tau^{\prime}\right)^{\mathrm{T}}$ are the disturbed vectors in the hyperplane $\sigma, v=\omega / \omega_{d 1}$ and $b$ are real parameters, and $v \in R^{1}$, $b \in R^{1}$, such that $\Delta X^{*}=(0,0,0,0)^{\mathrm{T}}$ is a fixed point for system (8) in some neighborhood of the critical parameter values $v=v_{c}, b=b_{c}$, at which $\mathrm{D} f_{\Delta X}\left(v, b ; \Delta X^{*}\right)$ has double eigenvalues [14] $\lambda_{1,2}\left(v_{c}, b_{c}\right)=-1$, the other simple eigenvalues $\lambda_{3}\left(v_{c}, b_{c}\right), \lambda_{4}\left(v_{c}, b_{c}\right)$ stay inside the unit circle, and $\left.\mathrm{D} f_{\Delta X}\left(v_{c}, b_{c}\right) ; \Delta X^{*}\right)$ has the Jordan form

$$
\left[\begin{array}{ccc}
-1 & 1 &  \tag{9}\\
& -1 & \\
& & D
\end{array}\right]
$$

where $D$ is a real matrix with eigenvalues $\lambda_{3}\left(v_{c}, b_{c}\right)$ and $\lambda_{4}\left(v_{c}, b_{c}\right)$.
The space $R^{4}$ is then decomposed as follows

$$
\begin{equation*}
R^{4}=E_{O}+E_{-} \tag{10}
\end{equation*}
$$

where $E_{O}, E_{-}$are eigenspaces commuting with $\lambda_{1,2}(v, b)$ or $\lambda_{3,4}(v, b)$ respectively.
Taking $\mu_{1}=v-v_{c}, \mu_{2}=b-b_{c}, \mu=\left[\mu_{1}, \mu_{2}\right]^{\mathrm{T}}$, for the map (8), there exists a local center manifold [10] $\Xi_{\mu}$, on which the local behavior of the four-dimensional map (8) can be
reduced into a two-dimensional map [8]. The two-dimensional map is now

$$
\begin{equation*}
Y^{\prime}=F(\mu, Y) \tag{11}
\end{equation*}
$$

where $Y \in R^{2}, F(\mu, 0)=0$. After the change of variables

$$
\begin{equation*}
X=G(\mu, Y)=Y+\Phi(\mu, Y), \quad \Phi(\mu, 0)=0, \quad X \in R^{2} \tag{12}
\end{equation*}
$$

We can reduce equation (11) into the following normal form according to the theory of normal forms in references [11, 12],

$$
\begin{equation*}
X^{\prime}=H(\mu, X)=A_{0} X+N(\mu, X) \tag{13}
\end{equation*}
$$

where

$$
A_{0}=\left[\begin{array}{rr}
-1 & 1 \\
& -1
\end{array}\right], \quad N(\mu, 0)=0
$$

In order to facilitate applications of our theoretical results, we give an explicit procedure using the derivation of codimension-2 normal form (13), as will be seen

We expand the functions $F(\mu, Y), \Phi(\mu, Y), N(\mu, X)$ as Taylor series with respect to $\mu, Y$ or $X$ :

$$
\begin{align*}
& F(\mu, Y)=\sum_{p+q \geqslant 1} F_{p q}\left[\mu^{(p)}, Y^{(q)}\right]  \tag{14a}\\
& \Phi(\mu, Y)=\sum_{p+q \geqslant 1} \Phi_{p q}\left[\mu^{(p)}, Y^{(q)}\right]  \tag{14b}\\
& N(\mu, X)=\sum_{p+q \geqslant 1} N_{p q}\left[\mu^{(p)}, X^{(q)}\right] \tag{14c}
\end{align*}
$$

where

$$
\begin{aligned}
& F_{p q}=\frac{1}{p!q!} \frac{\partial^{p+q} F}{\partial \mu^{p} \partial Y^{q}}(0,0) \\
& \Phi_{p q}=\frac{1}{p!q!} \frac{\partial^{p+q} \Phi}{\partial \mu^{p} \partial Y^{q}}(0,0) \\
& N_{p q}=\frac{1}{p!q!} \frac{\partial^{p+q} N}{\partial \mu^{p} \partial X^{q}}(0,0)
\end{aligned}
$$

From $H \circ G=G \circ F$, we obtain

$$
\begin{align*}
& A_{0} \Phi_{11}[\mu, X]-\Phi_{11}\left[\mu, A_{0} X\right]=F_{11}[\mu, X]-N_{11}[\mu, X], \\
& A_{0} \Phi_{02}\left[X^{(2)}\right]-\Phi_{02}\left[\left(A_{0} X\right)^{(2)}\right]=F_{02}\left[X^{(2)}\right]-N_{02}\left[X^{(2)}\right], \\
& A_{0} \Phi_{03}\left[X^{(3)}\right]-\Phi_{03}\left[\left(A_{0} X\right)^{(3)}\right]=F_{03}\left[X^{(3)}\right]+2 \Phi_{02}\left[A_{0} X, F_{02}\left[X^{(2)}\right]\right] \\
& -N_{03}\left[X^{(3)}\right]-2 N_{02}\left[X, \Phi_{02}\left[X^{(2)}\right]\right] \\
& \vdots \\
& A_{0} \Phi_{p q}\left[\mu^{(p)}, X^{(q)}\right]-\Phi_{p q}\left[\mu^{(p)},\left(A_{0} X\right)^{(q)}\right]=R_{p q}, \\
& \vdots \tag{15}
\end{align*}
$$

where $\quad R_{p q}$ is a combination of $F_{n m}, \quad N_{n m}, \quad N_{n^{\prime} m^{\prime}}, \quad$ and $\quad \Phi_{n^{\prime} m^{\prime}}(n+m \leqslant p+q$, $\left.n^{\prime}+m^{\prime} \leqslant p+q-1\right) . F_{p q}, \Phi_{p q}$ and $N_{p q}$ denote, respectively, the terms of order $p$ of $\mu$ and order $q$ of $X$, such as

$$
\Phi_{12}\left[\mu, X^{(2)}\right]=\left[\begin{array}{c}
\left(a_{1} \mu_{1}+b_{1} \mu_{2}\right) x_{1}^{2}+\left(c_{1} \mu_{1}+d_{1} \mu_{2}\right) x_{1} x_{2}+\left(e_{1} \mu_{1}+f_{1} \mu_{2}\right) x_{2}^{2}, \\
\left(a_{2} \mu_{1}+b_{2} \mu_{2}\right) x_{1}^{2}+\left(c_{2} \mu_{1}+d_{2} \mu_{2}\right) x_{1} x_{2}+\left(e_{2} \mu_{1}+f_{2} \mu_{2}\right) x_{2}^{2}
\end{array}\right] .
$$

Let $B_{q} \Phi_{p q}\left[\mu^{(p)}, X^{(q)}\right]=A_{0} \Phi_{p q}\left[\mu^{(p)}, X^{(q)}\right]-\Phi_{p q}\left[\mu^{(p)},\left(A_{0} X\right)^{(q)}\right]$, and $H_{q}$ denotes a space of homogeneous vector polynomials of degree $q$ [15]. Taking $e_{1}=\left[x_{1}, 0\right]^{\mathrm{T}}, e_{2}=\left[x_{2}, 0\right]^{\mathrm{T}}$, $e_{3}=\left[0, x_{1}\right]^{\mathrm{T}}, e_{4}=\left[0, x_{2}\right]^{\mathrm{T}}$ as a basis in $H_{1}$, one calculates directly from the first equation of equations (15) that

$$
\begin{equation*}
B_{1} e_{1}=-e_{2}, \quad B_{1} e_{2}=0, \quad B_{1} e_{3}=e_{1}-e_{4}, \quad B_{1} e_{4}=e_{2} \tag{16}
\end{equation*}
$$

i.e., for the basis $\left\{e_{1}, e_{2}, e_{3}, e_{4}\right\}, B_{1}$ is written as

$$
B_{1}=\left[\begin{array}{rrrr}
0 & 0 & 1 & 0  \tag{17}\\
-1 & 0 & 0 & 1 \\
0 & 0 & 0 & 0 \\
0 & 0 & -1 & 0
\end{array}\right]
$$

In what follows, we write $\Phi_{11}=\left[\varphi_{1}, \varphi_{2}, \varphi_{3}, \varphi_{4}\right]^{\mathrm{T}}, N_{11}=\left[n_{1}, n_{2}, n_{3}, n_{4}\right]^{\mathrm{T}}, F_{11}=\left[\bar{f}_{1}, \bar{f}_{2}, \bar{f}_{3}, \bar{f}_{4}\right]^{\mathrm{T}}$ and obtain

$$
\begin{equation*}
B_{1} \Phi_{11}=F_{11}-N_{11} . \tag{18}
\end{equation*}
$$

Equations (18) has two solutions as

$$
\begin{equation*}
\Phi_{11}=\left[0, c,-\bar{f}_{4}, \bar{f}_{2}\right]^{\mathrm{T}}, \quad N_{11}=\left[\bar{f}_{1}+\bar{f}_{4}, 0, \bar{f}_{3}, 0\right]^{\mathrm{T}} \tag{19a}
\end{equation*}
$$

or

$$
\begin{equation*}
\Phi_{11}=\left[0,0, \bar{f}_{1}, \bar{f}_{4}\right]^{\mathrm{T}}, \quad N_{11}=\left[0,0, \bar{f}_{3}, \bar{f}_{1}+\bar{f}_{4}\right]^{\mathrm{T}} \tag{19b}
\end{equation*}
$$

where $c$ is an arbitrary constant.
Similarly, taking $e_{1}=\left[x_{1}^{2}, 0\right]^{\mathrm{T}}, \quad e_{2}=\left[x_{1} x_{2}, 0\right]^{\mathrm{T}}, \quad e_{3}=\left[x_{2}^{2}, 0\right]^{\mathrm{T}}, e_{4}=\left[0, x_{1}^{2}\right]^{\mathrm{T}}, e_{5}=$ $\left[0, x_{1} x_{2}\right]^{\mathrm{T}}, e_{6}=\left[0, x_{2}^{2}\right]^{\mathrm{T}}$ as a basis in $H_{2}$, one can easily show that

$$
B_{2}=\left[\begin{array}{rrrrrr}
-2 & 0 & 0 & 1 & 0 & 0  \tag{20}\\
2 & -2 & 0 & 0 & 1 & 0 \\
-1 & 1 & -2 & 0 & 0 & 1 \\
0 & 0 & 0 & -2 & 0 & 0 \\
0 & 0 & 0 & 2 & -2 & 0 \\
0 & 0 & 0 & -1 & 1 & -2
\end{array}\right] .
$$

Since $B_{2}$ is reversible, it follows from the second equation of equations (15) that

$$
\begin{equation*}
\Phi_{02}=B_{2}^{-1} F_{02}, \quad N_{02}\left[X^{(2)}\right]=0 . \tag{21}
\end{equation*}
$$

Repeating once more the same procedure above, we can find the two solutions of the third equation of equations (15):

$$
\begin{align*}
& \Phi_{03}=\left[\varphi_{31}, \varphi_{32}, \varphi_{33}, 0,0, \bar{f}_{37}+2 \bar{f}_{38}, \bar{f}_{37}+3 \bar{f}_{38}, 0\right] \\
& N_{03}=\left[\bar{f}_{31}, 0,0,0, \bar{f}_{35}, 0,0,0\right] \tag{22a}
\end{align*}
$$

or

$$
\begin{align*}
& \Phi_{03}=\left[\varphi_{31}, \varphi_{32}, \varphi_{33}, 0, \bar{f}_{31}, \bar{f}_{37}+2 \bar{f}_{38}, \bar{f}_{37}+3 \bar{f}_{38}, 0\right], \\
& N_{03}=\left[0,0,0,0, \bar{f}_{35}, 3 \bar{f}_{31}+\bar{f}_{36}, 0,0\right] \tag{22b}
\end{align*}
$$

where $\varphi_{3 i}, \bar{f}_{3 i}$ denote, respectively, the $i$ th element of $\Phi_{03}$ and $F_{03}$ for a suitable basis in $H_{3}$, and

$$
\begin{aligned}
\varphi_{31} & =\frac{1}{3}\left(-\bar{f}_{32}+\bar{f}_{37}+2 \bar{f}_{38}\right) \\
\varphi_{32} & =\frac{1}{2}\left(-\bar{f}_{32}-\bar{f}_{33}+2 \bar{f}_{37}+5 \bar{f}_{38}\right) \\
\varphi_{33} & =\frac{1}{6}\left(-\bar{f}_{32}-3 \bar{f}_{33}-6 \bar{f}_{34}+4 \bar{f}_{37}+11 \bar{f}_{38}\right)
\end{aligned}
$$

The aforementioned steps may be applied to solve the other equations in equation (15).
Let $\varepsilon_{1}=\bar{f}_{1}+\bar{f}_{4}, \varepsilon_{2}=\bar{f}_{3}$ for (19a), or $\varepsilon_{1}=\bar{f}_{3}, \varepsilon_{2}=\bar{f}_{1}+\bar{f}_{4}$ for (19b), $a_{1}=3 \bar{f}_{31}+\bar{f}_{36}$, $a_{2}=\bar{f}_{35}, a_{3}=\bar{f}_{31}$. From equations (19), (21) and (22), we can obtain four equivalence normal forms. One of them is in the form

$$
\binom{x_{1}^{\prime}}{x_{2}^{\prime}}=\left[\begin{array}{rr}
-1 & 1  \tag{23}\\
0 & -1
\end{array}\right]\binom{x_{1}}{x_{2}}+\binom{\varepsilon_{1} x_{1}}{\varepsilon_{2} x_{1}}+\binom{0}{a_{1} x_{1}^{2} x_{2}+a_{2} x_{1}^{3}}+\binom{0}{O\left(\left(\left|x_{1}\right|+\left|x_{2}\right|\right)^{5}\right)}
$$

For convenience of notation, equation (23) is now written as

$$
\begin{equation*}
X^{\prime}=f\left(\varepsilon_{1}, \varepsilon_{2} ; X\right) \tag{24}
\end{equation*}
$$

where

$$
X=\binom{x_{1}}{x_{2}} \in R^{2}, \varepsilon_{1}=\varepsilon_{1}(\mu) \text { and } \varepsilon_{2}=\varepsilon_{2}(\mu)
$$

are bifurcation parameters, $a_{1}$ and $a_{2}$ are constants.
It follows that the period two points of equation (24) satisfy

$$
\begin{equation*}
f^{2}\left(\varepsilon_{1}, \varepsilon_{2} ; X\right)=X \tag{25}
\end{equation*}
$$

Ignoring the terms of high order, the solutions of equation (25) are then

$$
\begin{align*}
& X 1=\left(\sqrt{\frac{\varepsilon_{2}}{-a_{2}}}, \quad-\varepsilon_{1} \sqrt{\frac{\varepsilon_{2}}{-a_{2}}}\right),  \tag{26a}\\
& X 2=\left(-\sqrt{\frac{\varepsilon_{2}}{-a_{2}}}, \quad \varepsilon_{1} \sqrt{\frac{\varepsilon_{2}}{-a_{2}}}\right), \tag{26b}
\end{align*}
$$

The Jacobian operator $A_{2}$ of $\operatorname{map} f^{2}\left(\varepsilon_{1}, \varepsilon_{2} ; X\right)$ at the period two points $X 1, X 2$ has the form

$$
A_{2}=\mathrm{D} f^{2}\left(\varepsilon_{1}, \varepsilon_{2} ; X i\right)=\left[\begin{array}{cc}
1-2\left(\varepsilon_{1}+\varepsilon_{2}\right) & -2+\varepsilon_{1}-\frac{a_{1}}{a_{2}} \varepsilon_{2}  \tag{27}\\
4 \varepsilon_{2} & 1+2\left(-1+\frac{a_{1}}{a_{2}}\right) \varepsilon_{2}
\end{array}\right], \quad i=1,2
$$

and

$$
\begin{equation*}
\operatorname{tr} A_{2}=2\left(1-\varepsilon_{1}+\left(\frac{a_{1}}{a_{2}}-2\right) \varepsilon_{2}\right), \operatorname{det} A_{2}=1-2 \varepsilon_{1}+2\left(\frac{a_{1}}{a_{2}}+2\right) \varepsilon_{2} \tag{28}
\end{equation*}
$$

When $\varepsilon_{2}=\varepsilon_{2}^{*}=1 /\left(2+a_{1} / a_{2}\right) \varepsilon_{1}$, it is clear that $\operatorname{det} A_{2}=1$.
Let $\varepsilon=2\left(a_{1} / a_{2}+2\right) \varepsilon_{2}-2 \varepsilon_{1}$, then $\varepsilon_{2}$, passing through $\varepsilon_{2}^{*}$ while $\varepsilon_{1}$ is fixed on a sufficiently small value $\varepsilon_{1}^{*}$, corresponds to $\varepsilon$ crossing 0 . Because of the center manifold [10] $\Xi_{\mu}$ the local dynamic behavior of the four-dimensional map (8) can be reduced to the two-dimensional map (24), it is sure that the existence of codimension-2 Hopf bifurcation of the vibro-impact system in Figure 1 can be discussed through applying the lemma mentioned below to analyze the existence of Hopf bifurcation of $\operatorname{map} f^{2}(\varepsilon ; X)$.

Lemma (Iooss [13]). Let $F_{\varepsilon}$ be a one-parameter family of diffeomorphisms on $R^{2}$, satisfying the following conditions:
$\mathrm{H} 1 . \quad F_{\varepsilon}(\varepsilon, 0)=0$ for all $\varepsilon$;
H2. $D_{X} F_{\varepsilon}(0,0)$ has two conjugated eigenvalues $\lambda_{0}, \bar{\lambda}_{0}$ with $\left|\lambda_{0}\right|=\left|\bar{\lambda}_{0}\right|=1$
H3. $\left.\frac{\mathrm{d}|\lambda(\varepsilon)|}{\mathrm{d} \varepsilon}\right|_{\varepsilon=0}>0$
H4. $\quad \lambda^{m}(0) \neq 1, \quad m=1,2,3,4,5$.
Subject to these assumptions $\mathrm{H} 1-\mathrm{H} 4$, we can make smooth $\varepsilon$-dependent change of the co-ordinate bringing $F_{\varepsilon}$ into the form

$$
\begin{equation*}
F_{\varepsilon}\left(x_{1}, x_{2}\right)=N F_{\varepsilon}\left(x_{1}, x_{2}\right)+0\left(|X|^{5}\right) \tag{29}
\end{equation*}
$$

in polar co-ordinates

$$
\begin{equation*}
N F_{\varepsilon}=\left(|\lambda(\varepsilon)| r-f_{1}(\varepsilon) r^{3}, \phi+\theta(\varepsilon)+f_{3}(\varepsilon) r^{3}\right) \tag{30}
\end{equation*}
$$

If $f_{1}(0)>0\left(f_{1}(0)<0\right), F_{\varepsilon}$ has an attracting (repelling) invariant circle for $\varepsilon>0(\varepsilon<0)$. Suppose that the complex form of $F_{0}$ is

$$
\begin{equation*}
F_{0}(z)=\lambda_{0} z+\sum_{i+j=2}^{3} g_{i j}(0) \frac{z^{i} \bar{z}^{j}}{i!j!}+O\left(|z|^{4}\right) \tag{31}
\end{equation*}
$$

then

$$
\begin{equation*}
f_{1}(0)=\operatorname{Re}\left[\frac{\left(1-2 \lambda_{0}\right) \bar{\lambda}_{0}}{2\left(1-\lambda_{0}\right)} g_{20} g_{11}\right]+\frac{1}{2}\left|g_{11}\right|^{2}+\frac{1}{4}\left|g_{02}\right|^{2}-\operatorname{Re}\left(\frac{\bar{\lambda}_{0} g_{21}}{2}\right) \tag{32}
\end{equation*}
$$

where $\lambda_{0}=\lambda(0)$ and $g_{i j}=g_{i j}(0)$.


Figure 2. The codimension-2 Hopf circles (attracting inside and outside) of the normal form map (23): $\varepsilon_{1}=0.010146, \varepsilon_{2}=0.012498, a_{1}=7.628514$ and $a_{2}=-6.951389$.


Figure 3. The stable period 2 points corresponding to the periodic 2-2 impact motion of the vibro-impact system shown in projected Poincaré section: $\mu_{m}=6 \cdot 161868, \mu_{k}=2, \varsigma=0, f_{2}=0, R=0 \cdot 8, b=1 \cdot 17937$ and $v=0.764$.

## 3. NUMERICAL SIMULATIONS OF CODIMENSION-2 HOPF BIFURCATION

Let $\mu_{m}=6 \cdot 161868, \mu_{k}=2, \varsigma=0, f_{2}=0, R=0.8$ in the two-degree-of-freedom vibro-impact system in Figure 1. According to the critical value of bifurcation parameter which was obtained from the theoretical analysis in the former section, as shown:

$$
\begin{align*}
& v_{c}=0.76104, \quad b_{c}=1.17359, \quad a_{1}=7.628514, \quad a_{2}=-6.951389  \tag{33}\\
& \varepsilon_{1}=0.080339 \mu_{1}+1.630813 \mu_{2}, \varepsilon_{2}=-0.080339 \mu_{1}+2.286738 \mu_{2}, \tag{34}
\end{align*}
$$

we can find that while $\varepsilon_{1}^{*}=0.004925, \varepsilon_{2}=\varepsilon_{2}^{*}=0.005457$ (i.e., $\varepsilon=0$ ), a supercritical Hopf bifurcation takes place for the map $f^{2}(\varepsilon ; X)$ satisfying those conditions in the lemma presented in section 2 ; while $\varepsilon_{2}>\varepsilon_{2}^{*}$ (i.e., $\varepsilon>0$ ) and $\left|\varepsilon_{2}-\varepsilon_{2}^{*}\right|$ is sufficiently small, there exists an attracting Hopf circle (attracting inside and outside) for the map $f^{2}(\varepsilon ; X)$ (i.e., stable


Figure 4. The stable codimension-2 Hopf circles (quasi-periodic motion of the vibro-impact system) shown in projected Poincaré sections: $\mu_{m}=6 \cdot 161868, \mu_{k}=2, \varsigma=0, f_{2}=0, R=0 \cdot 8, b=1.17937$ and $v=0.77$.
codimension-2 Hopf circle of the normal form map (23) (Figure 2)), which corresponds to the codimension-2 Hopf circles of the original Poincare map (8) of the vibro-impact system (1). Hence, one can easily finish the work of numerical simulations on the codimension-2 Hopf bifurcation of the four-dimensional Poincare map (8) according to the critical value of bifurcation parameter obtained from the theoretical analysis cited before, as shown in Figures 4a-f, where $b=1.17937, v=0.77$ (i.e., $\varepsilon_{1}=0.010146, \varepsilon_{2}=0.012498$; the


Figure 5. The codimension-2 torus doubling of the vibro-impact system shown in projected Poincare sections: $\mu_{m}=6 \cdot 161868, \mu_{k}=2, \varsigma=0, f_{2}=0, R=0 \cdot 8, b=1 \cdot 17937$ and $v=0.7785$, where the result in (b) is obtained by ignoring the first 1000 impacts among the 8000 impacts in (a).


Figure 6. The choatic motion of the vibro-impact system shown in projected Poincare section: $\mu_{m}=6 \cdot 161868$, $\mu_{k}=2, \varsigma=0, f_{2}=0, R=0 \cdot 8, b=1.17937$ and $v=0.7793$.
corresponding plot of the normal form map (23) is shown in Figure 2). These codimension-2 Hopf circles in the projected Poincaré sections represent the quasi-periodic impact response of the system in Figure 1. As the value of $v$ moves further away from the one for codimension-2 Hopf bifurcation, an observable codimension-2 torus-doubling bifurcation plotted in Figure 5a, b occurs. Following the single codimension-2 torus-doubling bifurcation, the system settles into chaotic motion as shown in Figure 6.

## 4. CONCLUSIONS AND DISCUSSION OF RESULTS

In this paper, we have studied the codimension-2 quasi-periodic impacts of the system shown in Figure 1 by theoretical analysis and numerical simulations. It is certain that there
exists codimension-2 Hopf bifurcations in vibro-impacting system with two or more degrees of freedom under suitable system parameters. The method stated in section 2 is effective for other vibro-impacting models with two degrees of freedom to conclude the existence of codimension-2 Hopf bifurcation of them. However, due to the specific local property of the center manifold, the corresponding 2 -dimensional normal forms (23) fails to analyze the codimension-2 torus-doubling bifurcation, which is necessary to make a further theoretical study.

## ACKNOWLEDGMENT

This research was supported by a grant from the National Natural Science Foundation of People's Republic of China.

## REFERENCES

1. S. W. Shaw and P. J. Homes 1983 Journal of Applied Mechanics 50, 894-857. A Periodically forced impact oscillator with large dissipation.
2. G. S. W. Histon 1987 Journal of Sound and Vibration 118, 395-429. Global dynamics vibroimpact oscillator.
3. A. B. Nordmark 1991 Journal of Sound and Vibration 145, 279-297. Non-periodic motion caused by grazing incidence in an impact oscillator.
4. G. S. Whiston 1992 Journal of Sound and Vibration 152, 427-460. Singularities in vibro-impact dynamics.
5. C. Budd and F. Dux 1995 Journal of Sound and Vibration 184, 475-502. The effect of frequency and clearance variations on single-degree-of-freedom impact oscillators.
6. J. H. Xie 1996 Applied Mathematics and Mechanics (in China) 17, 65-75. Codimension two bifurcations and Hopf bifurcations of an impacting vibrating system.
7. A. P. Ivanon 1993 Journal of Sound and Vibration 178, 361-378. Impact oscillations: linear theory of stability and bifurcations.
8. G. W. Luo and J. H. XIe 1998 Journal of Sound and Vibration 213, 391-408. Hopf bifurcation of a two-degree-of-freedom vibrato impact system.
9. G. W. Luo J. H. Xie and X. F. Sun 1999 Acta Mechanica Solida Sinica 12, 279-282. Quasi-periodic and chaotic behaviour of a two-degree-of-freedom impact system in a strong resonance case.
10. J. Car 1981 Applied Mathematical Sciences Vol. 35, Berlin: Springer 33-36. Applications of Center Manifold Theory.
11. G. Iooss 1987 Universite de Nice. Forms normales d'applications caractérisation globale et méthode de calcul.
12. C. Elphick, E. Tirapegui, M. Brachet, P. Coullet and G. Iooss 1987 Physica D 29, 95-127. A simple global characterization for normal forms of singular vector fields.
13. G. Iooss 1979 Mathematics Studies Vol. 36, Amsterdam: North-Holland. Bifurcation of maps and applications.
14. G. IOOSS and D. D. Joseph 1990 Elementary stability and bifurcation theory, Berlin: Springer. pp. 43-58.
15. V. I. Arnold 1982 Geometrical methods in the theory of ordina, y differential equations. Berlin: Springer.
16. K. Kumitiko 1983 Progress of Theoretical Physics 69, 1806-1810. Doubling of torus.
17. Y. H. Wan 1978 SIAM, Journal of Applied Mathematics 34, 167-175. Computation of the stability condition for the Hopf bifurcation of diffeomorphism on $\mathrm{R}^{2}$.
18. J. Guckenheimer and P. J. Holmes 1983 Nonlinear Oscillations, Dynamical Systems, and Bifurcation of Vector Fields. New York: Springer.
